Annual Statement

OF THE FINANCIAL CONDITION

OF THE CAMBRIDGE RETIREMENT BOARD

TO THE PUBLIC EMPLOYEE RETIREMENT ADMINISTRATION COMMISSION

FOR THE YEAR ENDED 12/31/2019

Annual Statement for the Year Ended December 31, 2019 of the conditions and Affairs of the Cambridge Retirement Board.

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

Date of Certificate 01/01/1939 Effective Date 01/01/1939

ADMINISTRATION OFFICE

100 CambridgePark Dr., Suite 101	Cambridge, MA 02140	(617) 868-3401
Street & Number	City/Town, State and Zip Code	Telephone Number

We, the undersigned, members of the Cambridge 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
James H. Monagle
(Name) (Signature)

Appointed Member **Term Expires** 03/01/2022

Michael P. Gardner
(Name) (Signature)

Elected Member **Term Expires** 09/30/2022

Francis E. Murphy, III (Chair)
(Name) (Signature)

Elected Member **Term Expires** 07/31/2020

John W. Shinkwin
(Name) (Signature)

Member Appointed by Other Members **Term Expires** 01/01/2021

Nadia Chamblin-Foster
(Name) (Signature)

Investment Managers See Attached

Investment Consultant Segal Marco Advisors 116 Huntington Ave. Boston MA 02116

Custodian People's United Bank 240 Cabot Street, Beverly, MA 01915

Investment Managers:

Aberdeen Asset Management, Inc.
1735 Market St., 32nd Floor
Philadelphia, PA 19103

AEW Capital Management, L.P.
2 Seaport Lane, WTCE
Boston, MA 02210

Ascent Venture Partners
255 State Street, 5th Floor
Boston, MA 02109

Black Rock
One Financial Center
Boston, MA 02111

Brandywine Global Investment
1735 Market Street, 18th Floor
Philadelphia, PA 19103

Campbell Global Timber Fund L.P
One S.W. Columbia, Suite 1700
Porland, Oregon 97258

Fidelity Institutional Asset Management Trust Company
900 Salem Street, MZ OT3N1
Smithfield, RI 02917

Hamilton Lane
One Presidential Boulevard, 4th Floor
Bala Cynwyd, PA 19004

Hancock Timber Resource Group
197 Clarendon Street, C-08-99
Boston, MA 02116-5010

Hancock Timberland & Farmland Fund L.P
197 Clarendon Street, C-08-99
Boston, MA 02116-5010

IFM Investors, LLC
114 West 47th Street, 26th Floor
New York, NY 10036

Income Research & Management
100 Federal Street, 30th Floor
Boston, MA 02110

Intercontinental R.E. Corporation
1270 Soldiers Field Road
Boston, MA 02135-1003

J.P. Morgan Investment Management
1111 Polaris Parkway, 1H
Columbus, OH 43240

Landmark Partners
10 Mill Pond Lane
Simsbury, CT 06070-2429

Lazard Asset Management
30 Rockefeller Plaza
NYC, NY 10112-6630

Lexington Capital Partners VIII, L.P.
660 Madison Avenue, 23rd Floor
New York, NY 10065

Loomis Sayles Trust Company
One Financial Center, Boston, MA 02111
Boston, MA 02111

BNY Mellon
340 Greenwich Street
New York, NY 10286

Penn Square Real Estate Group, LLC
150 N. Radnor-Chester Road, Suite A110
Radnor, PA 19087

Pension Reserves Investment Management
84 State Street, Suite 250
Boston, MA 02109

RBC Global Asset Management
50 South Sixth Street, Suite 2350
Minneapolis, MN 55402

Rockwood Capital Real Estate Partners
140 East 45th Street, 34th Floor
New York, NY 10017

Rhumbline Advisers
265 Franklin Street, 21st Floor
Boston, MA 02110

State Street Global Advisors
1 Lincoln Street, 33rd Floor
Boston, MA 02110

State Street Global Markets, LLC
225 Franklin Street
Boston, MA 02110

UBS Realty Investors LLC
10 State House Square - 15th Floor
Hartford, CT 06103-3604

Wedge Capital Management
301 South College Street, Suite 2920
Charlotte, NC 28202-6002

Wellington Management Company
280 Congress Street
Boston, MA 02210

Custodian:

People's United Bank
Global Custody Services
240 Cabot Street
Beverly, MA 01915

Consultant:

Segal Marco Advisors
116 Huntington Avenue
Boston, MA 02116

Commission Recapture:

ConvergEx Recapture Services
1633 Broadway, 48th Floor
New York, NY 10019

ANNUAL STATEMENT BALANCE TESTS

1. ASSET BALANCE

Assets Previous Year	1,268,719,149.74
Income Current Year	284,037,163.85
Disbursements Current Year	102,016,853.66
Assets Current Year	1,450,739,459.93

2. ASSET DIFFERENCE

Assets Current Year	1,450,739,459.93
Assets Previous Year	1,268,719,149.74
Difference	182,020,310.19

3. INCOME DIFFERENCE

Income Current Year	284,037,163.85
Disbursements Current Year	102,016,853.66
Difference	182,020,310.19

4. FUND CHANGE DIFFERENCE

Total Fund Change Credits Current Year	320,043,496.08
Total Fund Change Debits Current Year	-138,023,185.89
Difference	182,020,310.19

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

Annual Statement of the Cambridge Retirement Board for the Year Ended December 31, 2019.

ASSETS & LIABILITIES

	2019	2018	2017
1. 1040 Cash	9,234,999.04	9,793,854.23	8,264,315.32
2. 1100 Short Term Investments	0.00	0.00	0.00
3. 1180 Fixed Income Securities	58,824,164.48	58,384,066.78	58,461,692.82
4. 1170 Equities	20,534,790.56	120,230,775.12	180,982,204.85
5. 1101 Pooled Short Term Funds	0.00	0.00	0.00
6. 1172 Pooled Domestic Equity Funds	550,472,826.39	329,735,952.32	379,253,399.75
7. 1173 Pooled International Equity Funds	203,466,807.91	166,056,092.33	209,745,975.14
8. 1174 Pooled Global Equity Funds	0.00	0.00	0.00
9. 1181 Pooled Domestic Fixed Income Funds	127,463,138.07	134,281,689.58	141,316,831.01
10. 1182 Pooled International Fixed Income Funds	66,119,549.19	62,561,122.37	65,539,176.51
11. 1183 Pooled Global Fixed Income Funds	0.00	0.00	0.00
12. 1193 Pooled Alternative Investments	111,718,501.16	86,761,921.56	56,919,039.02
13. 1194 Pooled Real Estate Funds	212,645,917.56	199,379,921.96	131,925,774.66
14. 1195 Pooled Domestic Balanced Funds	0.00	0.00	0.00
15. 1196 Pooled International Balanced Funds	0.00	0.00	0.00
16. 1197 Hedge Funds	90,191,863.50	102,637,319.38	104,259,702.52
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	458,315.35	452,539.32	439,357.93
20. 1350 Prepaid Expenses	0.00	0.00	0.00
21. 1398 Accounts Receivable (A)	456,602.42	551,608.68	1,466,482.50
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)	(-848,015.70)	(-2,107,713.89)	(-2,997,901.28)
TOTAL	1,450,739,459.93	1,268,719,149.74	1,335,576,050.75

FUNDS

1. 3293 Annuity Savings Fund	264,264,156.78	259,847,185.75	254,904,453.47
2. 3294 Annuity Reserve Fund	81,218,993.58	78,312,154.67	76,897,957.69
3. 3295 Military Service Fund	4,619.77	4,615.15	4,610.54
4. 3296 Pension Fund	14,397,582.68	18,043,514.42	14,310,356.01
5. 3298 Expense Fund	0.00	0.00	0.00
6. 3297 Pension Reserve Fund	1,090,854,107.12	912,511,679.75	989,458,673.04
TOTAL ASSETS AT MARKET VALUE	1,450,739,459.93	1,268,719,149.74	1,335,576,050.75

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

Annual Statement of the Cambridge Retirement Board for the Year Ended December 31, 2019.

	Balance Dec. 31 Prior year	Receipts	Interfund Transfers	Disbursements	Balance Dec.31 Current Year
Annuity Savings Fund	259,847,185.75	25,206,928.74	-17,394,147.02	-3,395,810.69	264,264,156.78
Annuity Reserve Fund	78,312,154.67	2,375,643.46	16,694,621.23	-16,163,425.78	81,218,993.58
Pension Fund	18,043,514.42	48,615,686.87	19,311,711.00	-71,573,329.61	14,397,582.68
Military Service Fund	4,615.15	4.62	0.00	0.00	4,619.77
Expense Fund	0.00	10,884,287.58	0.00	-10,884,287.58	0.00
Pension Reserve Fund	912,511,679.75	196,954,612.58	-18,612,185.21	0.00	1,090,854,107.12
Total All Funds	1,268,719,149.74	284,037,163.85	- 0 -	-102,016,853.66	1,450,739,459.93

List below all transfers:

Xfer from	Annuity Savings Fund Control Acct	to	Annuity Reserve Fund	in the amt of	16,694,621.23	on acct of	Retirement
Xfer from	Annuity Savings Fund Control Acct	to	Pension Reserve Fund Control Acct	in the amt of	403.57	on acct of	Interest not due to retirees
Xfer from	Pension Reserve Fund Control Acct	to	Annuity Savings Fund Control Acct	in the amt of	140,195.90	on acct of	Return from inactive
Xfer from	Annuity Savings Fund Control Acct	to	Pension Reserve Fund Control Acct	in the amt of	839,318.12	on acct of	10 years inactive
Xfer from	Pension Reserve Fund Control Acct	to	Pension Fund Control Account	in the amt of	19,311,711.00	on acct of	
Xfer from		to		in the amt of		on acct of	

Annual Statement of the Cambridge Retirement Board for the Year Ended December 31, 2019.

RECEIPTS

	2019	2018	2017
1. Annuity Savings Fund:			
(a) 4891 Members' Deductions	23,255,706.28	22,360,069.24	21,797,266.59
(b) 4892 Transfers from Other Systems	940,449.16	991,270.15	1,346,556.92
(c) 4893 Member Make Up Payments and Redeposits	365,993.95	190,342.56	225,858.97
(d) 4900 Member Payments from Rollovers	187,996.36	179,837.12	123,803.26
(e) Investment Income Credited to Members' Accounts	456,782.99	487,702.62	443,393.52
Subtotal	25,206,928.74	24,209,221.69	23,936,879.26
2. Annuity Reserve Fund:			
(a) 4750 Recovery of Annuity from Reinstatement	0.00	0.00	0.00
(b) Investment Income Credited to Annuity Reserve Fund	2,375,643.46	2,299,756.42	2,262,657.12
Subtotal	2,375,643.46	2,299,756.42	2,262,657.12
3. Pension Fund:			
(a) 4898 3(8)(c) Reimbursements from Other Systems	2,415,199.52	2,216,100.98	2,242,484.27
(b) 4899 Received from Commonwealth for COLA & Survivor Bft	441,041.35	698,629.78	283,104.02
(c) 4894 Pension Fund Appropriation	45,681,166.00	43,173,090.00	40,831,840.00
(d) 4840 Workers Compensation Settlement	78,280.00	44,000.00	53,480.00
(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	48,615,686.87	46,131,820.76	43,410,908.29
4. Military Service Fund:			
(a) 4890 Contributions Received from Municipality	0.00	0.00	0.00
(b) Investment Income Credited	4.62	4.61	4.61
Subtotal	4.62	4.61	4.61
5. Expense Fund:			
(a) 4896 Expense Fund Appropriation	0.00	0.00	0.00
(b) Investment Income Credited to Expense Fund	10,884,287.58	10,374,072.63	8,978,250.78
Subtotal	10,884,287.58	10,374,072.63	8,978,250.78
6. Pension Reserve Fund:			
(a) 4897 Federal Grant Reimbursement	0.00	0.00	0.00
(b) 4895 Pension Reserve Appropriation	0.00	0.00	0.00
(c) 4822 Interest Not Refunded	109,857.14	100,201.55	81,667.32
(d) 4825 Miscellaneous Income	0.00	0.00	0.00
(e) Excess Investment Income	196,844,755.44	-52,394,748.07	186,331,908.71
Subtotal	196,954,612.58	-52,294,546.52	186,413,576.03
TOTAL RECEIPTS	284,037,163.85	30,720,329.59	265,002,276.09

Annual Statement of the Cambridge Retirement Board for the Year Ended December 31, 2019.

DISBURSEMENTS

	2019	2018	2017
1. Annuity Savings Fund:			
(a) 5757 Refunds to Members	1,934,721.70	2,799,044.77	2,126,598.36
(b) 5756 Transfers to Other Systems	1,461,088.99	1,610,908.00	1,471,223.51
Subtotal	3,395,810.69	4,409,952.77	3,597,821.87
2. Annuity Reserve Fund:			
(a) 5750 Annuities Paid	16,075,572.71	14,862,923.01	13,960,852.96
(b) 5759 Option B Refunds	87,853.07	198,071.84	274,546.42
Subtotal	16,163,425.78	15,060,994.85	14,235,399.38
3. Pension Fund:			
(a) 5751 Pensions Paid	69,391,859.09	65,562,072.95	62,735,446.05
Regular Pension Payments	50,687,930.94	47,640,532.74	45,206,017.47
Survivorship Payments	3,794,390.86	3,694,823.79	3,649,621.68
Ordinary Disability Payments	613,815.47	622,749.97	625,141.58
Accidental Disability Payments	10,697,185.65	10,156,696.09	9,730,315.63
Accidental Death Payments	3,096,476.13	2,970,809.32	3,044,501.80
Section 101 Benefits	502,060.04	476,461.04	479,847.89
(b) 5755 3(8)(c) Reimbursements To Other Systems	2,181,470.52	2,170,137.40	1,999,550.05
(c) 5752 COLAs Paid	0.00	0.00	0.00
(d) 5753 Chapter 389 Beneficiary Increase Paid	0.00	0.00	0.00
Subtotal	71,573,329.61	67,732,210.35	64,734,996.10
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	22,500.00	22,500.00	24,000.00
(b) 5119 Salaries	577,845.77	693,764.02	671,597.66
(c) 5120 Benefits	142,537.16	0.00	0.00
(d) 5304 Management Fees	9,213,041.09	8,674,274.69	7,431,543.76
(e) 5305 Custodial Fees	274,517.13	270,039.43	246,990.10
(f) 5307 Investment Consultant Fees	175,442.30	176,000.00	172,000.00
(g) 5308 Legal Expenses	86,835.67	92,233.71	86,527.06
(h) 5309 Medical Expenses	678.59	1,583.81	390.84
(i) 5310 Fiduciary Insurance	60,770.00	60,169.00	59,870.00
(j) 5311 Service Contracts	53,628.93	50,866.72	50,162.72
(k) 5312 Rent Expense	128,199.14	127,393.05	124,498.75
(l) 5315 Professional Services	10,866.25	65,000.00	0.00
(m) 5316 Actuarial Services	0.00	35,500.00	3,176.25
(n) 5317 Accounting Services	0.00	0.00	0.00
(o) 5320 Education And Training	8,880.00	6,890.00	8,900.00
(p) 5589 Administrative Expenses	104,148.42	85,899.91	79,581.95
(q) 5599 Furniture and Equipment	9,998.44	0.00	4,453.51
(r) 5719 Travel	14,398.69	11,958.29	14,558.18
(s) 5829 Depreciation Expense: Building	0.00	0.00	0.00
Subtotal	10,884,287.58	10,374,072.63	8,978,250.78
TOTAL DISBURSEMENTS	102,016,853.66	97,577,230.60	91,546,468.13

Annual Statement of the Cambridge Retirement Board for the Year Ended December 31, 2019.

INVESTMENT INCOME

Investment Income received from:	2019	2018	2017
(a) Cash (from Schedule 1)	216,174.99	159,468.68	98,568.62
(b) Short Term Investments (from Schedule 2)	2,366.22	2,167.24	4,737.22
(c) Fixed Income Securities (from Schedules 3A and 3C)	2,394,963.25	1,986,120.83	2,028,496.60
(d) Equities (from Schedules 4A and 4C)	2,098,482.26	2,349,889.59	2,933,152.74
(e) Pooled Funds (from Schedule 5)	23,674,941.80	19,774,289.90	16,955,157.40
(f) Commission Recapture and Securities Litigation	343,858.48	825,359.21	325,821.68
4821 TOTAL INVESTMENT INCOME	28,730,787.00	25,097,295.45	22,345,934.26
Plus:			
4884 Realized Gains (Profits)	57,039,648.33	47,355,394.32	38,597,561.03
4886 Unrealized Gains (Increase in Market Value)	226,659,835.82	101,881,074.42	171,045,673.15
1550 Interest Due & Accrued on Fixed Income Securities at End Of Current Year	458,315.35	452,539.32	439,357.93
Less:			
4823 Paid Accrued Interest on Fixed Income Securities	228,512.40	98,069.72	131,364.00
4885 Realized Losses	12,712,533.37	11,448,939.54	8,136,261.45
4887 Unrealized Losses (Decrease in Market Value)	88,446,510.83	201,269,314.75	25,699,609.33
1550 Interest Due and Accrued on Fixed Income Securities Prior Year	452,539.32	439,357.93	445,076.85
Additional Adjustments:			
4701 Carried Interest Expense	38,699.42	62,169.78	0.00
4702 Equalization Expense	50,244.62	701,663.58	0.00
4703 Miscellaneous Investment Expenses	398,072.45	0.00	0.00
NET INVESTMENT INCOME	210,561,474.09	-39,233,211.79	198,016,214.74
Income required:			
Annuity Savings Fund (from Supplementary Schedule)	456,782.99	487,702.62	443,393.52
Annuity Reserve Fund	2,375,643.46	2,299,756.42	2,262,657.12
Expense Fund	10,884,287.58	10,374,072.63	8,978,250.78
Military Service Fund	4.62	4.61	4.61
TOTAL INCOME REQUIRED	13,716,718.65	13,161,536.28	11,684,306.03
Net Investment Income	210,561,474.09	-39,233,211.79	198,016,214.74
Less Income Required	13,716,718.65	13,161,536.28	11,684,306.03
EXCESS INCOME TO PENSION RESERVE FUND	196,844,755.44	-52,394,748.07	186,331,908.71

Annual Statement of the Cambridge Retirement Board for the Year Ended December 31, 2019.

MEMBERSHIP FOR CURRENT YEAR

ACTIVE MEMBERS	**Group 1**	**Group 2 & 4**	**TOTAL**
Active Membership, Dec. 31st, Previous Year	2,377	584	2,961
Inactive Membership, Dec. 31st, Previous Year	635	13	648
Enrolled During Current Year	298	21	319
Transfers Between Groups	0	0	0
Reinstatements of Disabled Members	0	0	0
SUBTOTAL	298	21	319
Deduct:			
Death	6	0	6
Withdrawals	116	3	119
Retirements	90	23	113
SUBTOTAL	212	26	238
Active Membership, Dec. 31st, Current Year	2,436	577	3,013
Inactive Membership, Dec. 31st, Current Year	662	15	677
RETIRED MEMBERS, BENEFICIARIES & SURVIVORS			
Retired, Beneficiary and Survivor Membership, Dec. 31st, Previous Year	1,652	584	2,236
Retirements During the Year			
Superannuation	87	17	104
Ordinary Disability	0	0	0
Accidental Disability	0	5	5
Termination Retirement Allowance	0	0	0
Beneficiary of Deceased Retiree	3	5	8
Survivor Benefits from Active Membership	3	1	4
SUBTOTAL	93	28	121
Deduct:			
Deaths of Retired Members	27	20	47
Termination of Survivor Benefits	11	10	21
Reinstatements of Disabled Pensions	0	0	0
SUBTOTAL	38	30	68
Retired Membership, Dec. 31st, Current Year			
Superannuation	1,358	294	1,652
Ordinary Disability	18	13	31
Accidental Disability	111	142	253
Termination	4	0	4
Beneficiaries from Accidental Deaths	7	64	71
Beneficiaries from Section 100	0	2	2
Beneficiaries from Section 101	16	20	36
Beneficiaries under Option C	93	35	128
Option (D) Survivor Allowance	98	12	110
Section 12B Survivor Allowance	2	0	2
Total Retired, Beneficiary and Survivor Membership, Dec. 31st, Current Year	1,707	582	2,289
TOTAL MEMBERSHIP			
Active, Inactive, Retired, Beneficiary and Survivor, Dec. 31st, Current Year	4,805	1,174	5,979

Annual Statement of the Cambridge Retirement Board for the Year Ended December 31, 2019.

Schedule A: Detail of Accounts Receivable and Accounts Payable

Accounts Receivable	**Amount**	**Original Date**
4751 Recovery of Pension from Reinstatement	0.00	12/31/2019
4840 Workers Compensation Settlements	0.00	
4841 Recovery of 91A Overearnings	0.00	
4891 Members Deductions	61.90	
4892 Transfers From Other Systems	0.00	
4893 Member Make Up Payments and Redeposits	424,971.57	
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 Benefits	0.00	
4884 Realized Gain on Sale of Investments	0.00	
4894 Pension Fund Appropriation (Current Fiscal Year)	0.00	
4894 Pension Fund Appropriation (Previous Fiscal Year)	0.00	
4890 Contributions Received from Municipality on Account of Military Service	0.00	
4897 Federal Grant Reimbursement	0.00	
4895 Pension Reserve Appropriation	0.00	
Investments Sold But Funds Not Received (list individually)		
1180-Income Research	7,399.54	
5589-Postage reimbursement	741.35	
5751-Pension return	23,428.06	
	0.00	
TOTAL RECEIVABLES	456,602.42	

Accounts Payable		
5316 Actuarial Services	0.00	12/31/2019
5317 Accounting Services	0.00	
5320 Education and Training	0.00	
5757 Refunds to Members	0.00	
5756 Transfers to Other Systems	0.00	
5750 Annuities Paid	0.00	
5759 Option B Refund	0.00	
5751 Pensions Paid	0.00	
5755 3(8)(c) Reimbursements to Other Systems	0.00	
5752 COLAs Paid	0.00	
5753 Chapter 389 Beneficiary Increase Paid	0.00	
4885 Realized Loss on Sale of Investments	0.00	
4890 Return to Municipality for Members Who Withdrew Their Funds	0.00	
5118 Board Members' Stipend	-1,875.00	
5119 Salaries	-61,982.39	
5304 Management Fees	-652,845.24	
5305 Custodial Fees	-74,020.93	
5307 Investment Consultant Fees	-44,000.00	
5308 Legal Expenses	-9,007.00	
5309 Medical Expenses	0.00	
5310 Fiduciary Insurance	0.00	
5311 Service Contracts	0.00	
5312 Rent Expense	0.00	
5315 Professional Services Expense	0.00	
5589 Administrative Expenses	-4,285.14	
5599 Furniture and Equipment	0.00	
5719 Travel	0.00	
Investments Purchased But Not Paid For (list individually)		
	0.00	
	0.00	
	0.00	
	0.00	
TOTAL PAYABLES	-848,015.70	

Schedule No. 1
Annual Statement of the Cambridge Retirement System for the Year Ended December 31, 2019

Cash Account Activity During Year

Description: Type of Account, Account Number, Interest Rate (List alphabetically)	(A) Book Value at End of Previous Year	(B) Total Deposits This Year	(C) Inc Reinvest Redeposited Into Account	(D) Withdrawals During Year	(E) =A+B+C-D Total Book Value December 31st This Year	(F) Cash Income Paid to System Not Reinvested or Redeposited	(G) Interest Due and Accrued December 31st
Summary by Manager							
Century Bank	1,419,563.00	19,914,770.49		19,300,000.00	2,034,333.49	31,876.17	0.00
E 302-Checking	0.00	95,386,267.05		95,386,267.05	0.00	0.00	0.00
E 302-Internal	4,201,168.00	672,989,718.51		670,356,869.43	6,834,017.08	105,548.67	3,684.45
E 308-Income Research & Mgmt	1,235,076.21	71,386,640.45		72,388,740.14	232,976.52	20,206.19	710.24
E 321-Wedge Capital	2,562,830.97	119,312,802.87		121,875,633.84	0.00	55,964.28	0.00
E 324-Russell 2500	375,216.05	110,536,190.74		110,777,734.84	133,671.95	2,579.68	118.09
Summary Totals	9,793,854.23	1,089,526,390.11	0.00	1,090,085,245.30	9,234,999.04	216,174.99	4,512.78

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

SCHEDULE 1
CASH ACCOUNT ACTIVITY DURING YEAR

FUND	CUSIP	SECURITY DESCRIPTION	BOOK VALUE AT END OF PREVIOUS YEAR	TOTAL DEPOSITS/WITHDRAWALS THIS YEAR	BOOK VALUE AT END OF YEAR	INCOME RECEIVED THIS YEAR	INCOME DUE AND ACCRUED AT YEAR END
965626	996115960	EB TEMP INV FD	3,945,481.90	2,866,383.77	6,811,865.67	105,548.67	3,684.45
965626		CASH BALANCE	234,428.75	(234,428.75)	0.00	0.00	0.00
SCHEDULE TOTALS			4,179,910.65	2,631,955.02	6,811,865.67	105,548.67	3,684.45

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

SCHEDULE 1
CASH ACCOUNT ACTIVITY DURING YEAR

FUND	CUSIP	SECURITY DESCRIPTION	BOOK VALUE AT END OF PREVIOUS YEAR	TOTAL DEPOSITS/WITHDRAWALS THIS YEAR	BOOK VALUE AT END OF YEAR	INCOME RECEIVED THIS YEAR	INCOME DUE AND ACCRUED AT YEAR END
965628	996115960	EB TEMP INV FD	1,235,076.21	(1,187,799.77)	47,276.44	20,206.19	710.24
965628		CASH BALANCE	0.00	185,700.08	185,700.08	0.00	0.00
SCHEDULE TOTALS			1,235,076.21	(1,002,099.69)	232,976.52	20,206.19	710.24

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

SCHEDULE 1
CASH ACCOUNT ACTIVITY DURING YEAR

FUND	CUSIP	SECURITY DESCRIPTION	BOOK VALUE AT END OF PREVIOUS YEAR	TOTAL DEPOSITS/WITHDRAWALS THIS YEAR	BOOK VALUE AT END OF YEAR	INCOME RECEIVED THIS YEAR	INCOME DUE AND ACCRUED AT YEAR END
965629	996115960	EB TEMP INV FD	2,562,830.97	(2,562,830.97)	0.00	55,964.28	0.00
SCHEDULE TOTALS			2,562,830.97	(2,562,830.97)	0.00	55,964.28	0.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

SCHEDULE 1
CASH ACCOUNT ACTIVITY DURING YEAR

FUND	CUSIP	SECURITY DESCRIPTION	BOOK VALUE AT END OF PREVIOUS YEAR	TOTAL DEPOSITS/WITHDRAWALS THIS YEAR	BOOK VALUE AT END OF YEAR	INCOME RECEIVED THIS YEAR	INCOME DUE AND ACCRUED AT YEAR END
965630	996115960	EB TEMP INV FD	400,119.23	(266,447.28)	133,671.95	2,579.68	118.09
965630		CASH BALANCE	(24,903.18)	24,903.18	0.00	0.00	0.00
SCHEDULE TOTALS			375,216.05	(241,544.10)	133,671.95	2,579.68	118.09

Schedule No. 2B
Annual Statement of the Cambridge Retirement System for the Year Ended December 31, 2019

Short Term Securities Purchased During Year

	(A)	(B)	(C)	(D)	(E)	(F)	(G)
Description: including date of maturity and interest rate, list alpha	Cusip Number	Par Value	Date Acquired (Trade Date)	Name of Broker	Commissions Paid	Paid Accrued Interest	Cost excluding Accrued Interest But Includidng Commissions
Summary by Manager							
965628 - Income Research & Mgmt.						0.00	768,139.74
Summary Totals						0.00	768,139.74

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

SCHEDULE 2B
SHORT TERM SECURITIES PURCHASED DURING YEAR

FUND	CUSIP	SECURITY DESCRIPTION	RATE	MATURITY DATE	PAR VALUE	TRADE DATE	NAME OF BROKER	COMM	ACCRUED INT PAID	COST INCLUDING COMMISSION BUT EXCLUDING INT
965628	912796QM4	U S TREASURY BILL	0.000	06/20/19	488,000.000	04/30/19	NOMURA SECS, NEW YORK	0.00	0.00	486,432.10
965628	912796SJ9	U S TREASURY BILL	0.000	09/19/19	283,000.000	06/28/19	MORGAN STANLEY & CO INC, NY	0.00	0.00	281,707.64
SCHEDULE TOTALS								0.00	0.00	768,139.74

Schedule No. 2C
Annual Statement of the Cambridge Retirement System for the Year Ended December 31, 2019
Short Term Securities Sold During the Year

	(A)	(B)	(C)	(D)	(E)	(F)	(G)	(H)	(I)	(j)
Description: including date of maturity and interest rate, list alpha	Cusip Number	Par Value	Date Sold or Matured (Trade Date)	Name of Broker	Comm	Market Value Previous Dec 31st	Amount Received on Sale Less Commissions Excluding Accrued Interest	=G-F Realized Gain	=G-F Realized Loss	Interest Rec'd During Yr Including Interest Sold
Summary by Manager										
965628 - Income Research & Mgmt						768,139.74	0.00	0.00	(0.03)	2,366.22
Summary Totals						768,139.74	0.00	0.00	(0.03)	2,366.22

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965628	912796QM4	U S TREASURY BILL	0.000	06/20/19	150,000.000	05/30/19	MERRILL LYNCH PIERCE FENNER, CHARLOTT	0.00	149,518.05	149,518.06	(0.01)	1,379.20
965628	912796QM4	U S TREASURY BILL	0.000	06/20/19	338,000.000	06/20/19	MATURITY	0.00	336,914.04	336,914.04	0.00	0.00
965628	912796SJ9	U S TREASURY BILL	0.000	09/19/19	283,000.000	08/29/19	MERRILL LYNCH PIERCE FENNER, CHARLOTT	0.00	281,707.62	281,707.64	(0.02)	987.02
SCHEDULE TOTALS								0.00	768,139.71	768,139.74	(0.03)	2,366.22

TOTAL PROFIT	0.00
TOTAL LOSS	0.03

Schedule No. 3A
Annual Statement of the Cambridge Retirement System for the Year Ended December 31, 2019

Domestic Fixed income Securities Owned at End of Year

	(A)	(B)	(C)	(D)	(E)	(F)	(G)
Description: including maturity date and interest rate, list alpha	Cusip Number	Cost or Market Value at End Of Prior Year	Unrealized Gain	Unrealized Loss	Market Value	Interest Rec'd During Year	Interest Due and Accrued Dec 31st
965626 - People's United Bank			0.00	0.00	235.47	14,183.00	0.00
965628 - Income Research & Management			2,573,195.01	63,636.19	58,823,929.01	1,725,208.36	458,315.35
Summary Totals			2,573,195.01	63,636.19	58,824,164.48	1,739,391.36	458,315.35

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965626	006ESCBG1	ESCROW CB ADELPHIA COM	0.000	07/15/15	100,000.000	0.00000	0.00	0.00	0.00	0.00
965626	045919AC1	AT HOME CORP	0.525	12/28/18	62,161.579	0.01100	6.84	0.00	1,010.94	0.00
965626	045919AF4	AT HOME CORP	4.750	12/15/06	152,844.044	0.00000	0.00	0.00	13,172.06	0.00
965626	131ESC9C1	CALPINE CORP ESCROW	8.500	07/15/10	533,000.000	0.00000	0.00	0.00	0.00	0.00
965626	131ESC9K3	CALPINE CORP ESCROW	9.875	12/01/11	30,000.000	0.00000	0.00	0.00	0.00	0.00
965626	350821AB0	SKILLED HEALTHCARE LLC	11.250	04/15/08	210,000.000	0.00000	0.00	0.00	0.00	0.00
965626	521ESC9Q8	LEAR CORPORATION ESCROW	0.000	12/01/16	75,000.000	0.00200	1.13	0.00	0.00	0.00
965626	550060AA5	LUMBERMENS MUTUAL CASUALTY CO	9.150	07/01/26	455,000.000	0.05000	227.50	0.00	0.00	0.00
965626	618121AC1	MORRIS MATL HANDLING SR NTS	9.500	04/01/08	185,000.000	0.00000	0.00	0.00	0.00	0.00
SCHEDULE TOTALS							235.47	0.00	14,183.00	0.00

TOTAL INCREASE

TOTAL DECREASE

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965628	00206RAE2	AT&T INC 144A	0.000	11/27/22	1,000,000.000	93.50400	935,040.00	68,280.00	0.00	0.00
965628	00287YAR0	ABBVIE INC	4.500	05/14/35	247,000.000	112.78500	278,578.95	41,729.98	9,540.00	1,451.36
965628	00772BAQ4	AERCAP IRELAND CAPITAL DAC / A	4.625	10/30/20	272,000.000	102.00100	277,442.72	3,544.16	12,580.00	2,131.34
965628	009090AA9	AIR CANADA 2015-1 CLASS A 144A	3.600	09/15/28	249,541.938	104.35000	260,397.01	20,534.81	9,382.14	2,644.70
965628	010392FB9	ALABAMA POWER CO	6.000	03/01/39	223,000.000	138.04200	307,833.66	40,347.39	13,380.00	4,460.40
965628	02007PAD5	ALLY AUTO RECEIVABLES TRU 1 A4	1.990	11/15/21	285,000.000	100.01300	285,037.05	3,801.90	5,671.44	252.00
965628	02376WAA9	AMERICAN AIRLINES 2016-1 CLASS	4.100	07/15/29	173,085.614	106.39400	184,152.71	12,060.61	10,847.80	3,271.72
965628	023772AB2	AMERICAN AIRLINES 2013-1 CLASS	4.000	01/15/27	116,473.660	104.80600	122,071.38	6,488.75	5,405.60	2,148.04
965628	02377UAB0	AMERICAN AIRLINES 2013-2 CLASS	4.950	07/15/24	126,138.734	104.24600	131,494.58	3,457.45	7,399.28	2,878.44
965628	025816BS7	AMERICAN EXPRESS CO	3.400	02/27/23	309,000.000	103.83600	320,853.24	6,849.82	5,253.00	3,618.32
965628	026874CU9	AMERICAN INTERNATIONAL GROUP I	4.875	06/01/22	175,000.000	106.76200	186,833.50	5,265.75	17,184.39	711.00
965628	03522AAJ9	ANHEUSER-BUSCH COS LLC / ANHEU	4.900	02/01/46	223,000.000	118.61200	264,504.76	57,696.79	15,652.24	4,552.65
965628	05348EAY5	AVALONBAY COMMUNITIES INC	2.900	10/15/26	252,000.000	102.84900	259,179.48	21,404.88	7,308.00	1,542.80
965628	05490LAA7	BLUE CROSS & BLUE SHIELD 144A	3.790	05/01/25	191,000.000	103.43800	197,566.58	12,684.31	7,238.90	1,206.60
965628	05523RAB3	BAE SYSTEMS PLC 144A	4.750	10/11/21	213,000.000	104.39200	222,354.96	2,436.72	10,117.50	2,248.00
965628	056054AA7	BX COMMERCIAL MORTGA XL A 144A	2.660	10/15/36	524,000.000	100.08000	524,419.20	419.20	2,079.96	658.83
965628	06051GFL8	BANK OF AMERICA CORP	4.250	10/22/26	485,000.000	109.08100	529,042.85	57,331.85	20,612.50	3,950.94
965628	08160KAE4	BENCHMARK 2019-B15 MORT B15 A5	2.928	12/15/72	156,000.000	102.18000	159,400.80	(1,272.71)	0.00	380.67
965628	084659AD3	BERKSHIRE HATHAWAY ENERGY CO	3.500	02/01/25	241,000.000	106.17200	255,874.52	16,906.15	8,435.00	3,514.50
965628	084664CR0	BERKSHIRE HATHAWAY FINANCE COR	4.250	01/15/49	264,000.000	118.64800	313,230.72	47,876.40	5,734.67	5,174.22
965628	09256BAH0	BLACKSTONE HOLDINGS FINAN 144A	4.450	07/15/45	335,000.000	112.76300	377,756.05	68,477.35	14,907.50	6,874.06
965628	11135FAD3	BROADCOM INC 144A	3.625	10/15/24	251,000.000	103.98900	261,012.39	12,894.42	4,802.12	1,920.52
965628	125523AG5	CIGNA CORP	4.125	11/15/25	285,000.000	108.52400	309,293.40	5,526.15	5,878.13	1,502.36
965628	125523CA6	CIGNA CORP 144A	3.400	03/01/27	186,000.000	103.94000	193,328.40	20,783.64	1,043.61	2,107.74
965628	12596TAC5	CNH EQUIPMENT TRUST 2019- B A3	2.520	08/15/24	330,000.000	100.96000	333,168.00	3,240.80	4,689.30	369.60
965628	12624BAC0	COMM 2012-CCRE1 MORTGAG CR1 A3	3.391	05/15/45	448,066.621	102.29500	458,349.75	9,543.82	15,193.92	1,266.30
965628	126650BP4	CVS PASS-THROUGH TRUST	6.036	12/10/28	149,937.483	111.72000	167,510.16	355.35	3,850.53	527.94
965628	126650BQ2	CVS PASS-THROUGH TRUST	6.943	01/10/30	74,099.683	117.15700	86,812.97	4,493.63	5,362.32	300.09
965628	126650BS8	CVS PASS-THROUGH TRUST 144A	7.507	01/10/32	22,266.040	123.67300	27,537.08	1,806.55	1,846.69	97.44
965628	126650BV1	CVS PASS-THROUGH TRUST 144A	5.773	01/10/33	169,947.165	112.78600	191,676.61	13,063.53	10,121.21	572.25
965628	126659AA9	CVS PASS-THROUGH TRUST SE 144A	8.353	07/10/31	241,075.402	127.55000	307,491.68	15,937.49	20,688.60	1,174.74
965628	13645RAX2	CANADIAN PACIFIC RR CO	6.125	09/15/15	85,000.000	146.88200	124,849.70	25,991.30	9,972.69	1,532.83
965628	14040HCA1	CAPITAL ONE FINANCIAL CORP	3.900	01/29/24	473,000.000	106.06900	501,706.37	26,085.39	9,223.50	7,788.48
965628	14149YBM9	CARDINAL HEALTH INC	4.368	06/15/47	185,000.000	99.35900	183,814.15	26,271.85	10,245.87	359.20
965628	14916RAD6	COMMONSPIRIT HEALTH	4.350	11/01/42	155,000.000	102.71300	159,205.15	(55.80)	0.00	1,123.76
965628	172967KN0	CITIGROUP INC	3.400	05/01/26	516,000.000	105.06700	542,145.72	45,005.46	17,544.00	2,923.80
965628	17325DAB9	CITIGROUP COMMERCIAL MOR P5 A2	2.400	10/10/49	312,000.000	100.26100	312,814.32	5,597.28	7,488.00	624.00
965628	20029PAH2	COMCAST CABLE COMMUNICATIONS L	8.500	05/01/27	213,000.000	137.61200	293,113.56	18,420.24	18,105.00	3,017.40
965628	20030NBH3	COMCAST CORP	4.250	01/15/33	236,000.000	115.90800	273,542.88	39,152.40	10,030.00	4,624.76
965628	20268JAC7	COMMONSPIRIT HEALTH	4.187	10/01/49	122,000.000	99.98200	121,978.04	(4,569.05)	0.00	1,844.67
965628	20605PAK7	CONCHO RESOURCES INC	4.300	08/15/28	295,000.000	109.04000	321,668.00	33,099.00	14,200.15	4,792.64
965628	210795PZ7	CONTINENTAL AIRLINES 2012-1 CL	4.150	10/11/25	353,640.723	105.07400	371,584.45	9,937.02	12,143.45	3,261.60

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965628	219350BL8	CORNING INC	5.850	11/15/68	238,000.000	119.37400	284,110.12	21,090.13	11,936.93	1,779.28
965628	233046AE1	DB MASTER FINANCE 1A A2I 144A	3.629	11/20/47	173,460.000	101.31200	175,735.80	8,135.27	6,335.01	717.09
965628	233046AJ0	DB MASTER FINANCE 1A A2I 144A	3.787	05/20/49	129,349.996	102.13500	132,111.62	2,761.62	3,518.75	558.01
965628	23745QAA2	DARTMOUTH-HITCHCOCK HEALTH	4.178	08/01/48	185,000.000	111.56800	206,400.80	(3,252.30)	0.00	3,220.53
965628	247358AA2	DELTA AIR LINES 2012-1 CLASS A	4.750	11/07/21	103,839.353	100.82700	104,698.10	(418.47)	5,851.49	739.80
965628	25389JAR7	DIGITAL REALTY TRUST LP	3.700	08/15/27	175,000.000	105.97400	185,454.50	20,286.00	6,475.00	2,446.64
965628	25389JAU0	DIGITAL REALTY TRUST LP	3.600	07/01/29	133,000.000	104.09600	138,447.68	5,683.09	0.00	2,620.10
965628	257469AJ5	DOMINION ENERGY INC	5.250	08/01/33	187,000.000	120.56600	225,458.42	25,173.94	9,817.50	4,090.50
965628	25755TAL4	DOMINO'S PIZZA MAST 1A A2 144A	3.668	10/25/49	127,000.000	100.01700	127,021.59	(2,324.93)	0.00	543.48
965628	29379VAV5	ENTERPRISE PRODUCTS OPERATING	5.700	02/15/42	211,000.000	129.04200	272,278.62	38,064.01	10,174.50	4,543.76
965628	30161MAL7	EXELON GENERATION CO LLC	4.250	06/15/22	148,000.000	104.59800	154,805.04	4,770.04	6,290.00	279.52
965628	30161NAS0	EXELON CORP	5.100	06/15/45	268,000.000	120.60900	323,232.12	32,567.45	12,010.50	607.52
965628	3138EGEZ3	FNMA POOL #0AL0151	4.380	04/01/21	51,329.355	102.04700	52,380.07	(534.85)	5,565.57	193.75
965628	31428XBG0	FEDEX CORP	4.550	04/01/46	227,000.000	102.86200	233,496.74	21,020.25	9,191.00	2,582.10
965628	314890AA2	FERGUSON FINANCE PLC 144A	4.500	10/24/28	289,000.000	109.44500	316,296.05	27,585.05	13,005.00	2,420.71
965628	33850BAE7	FLAGSTAR MORTGAGE T 1 1A5 144A	3.500	03/25/47	190,200.496	101.94500	193,899.90	430.33	3,654.53	554.87
965628	34528QGH1	FORD CREDIT FLOORPLAN MAS 3 A1	3.520	10/15/23	773,000.000	102.58500	792,982.05	(4,657.33)	9,069.88	1,209.28
965628	35563PHF9	SEASONED CREDIT RISK TRAN 4 MA	3.500	03/25/58	474,534.980	103.63600	491,789.07	17,002.59	17,872.13	1,384.20
965628	35563PJF7	SEASONED CREDIT RISK TRAN 1 MA	3.500	07/25/58	284,150.330	103.25300	293,393.74	7,612.43	8,831.77	828.90
965628	35563PKG3	SEASONED CREDIT RISK TRAN 2 MA	3.500	08/25/58	177,914.270	103.93400	184,913.42	4,273.01	4,342.23	519.00
965628	36962G4Y7	GENERAL ELECTRIC CO	4.625	01/07/21	171,000.000	102.27300	174,886.83	3,445.65	7,908.76	3,822.78
965628	36966THT2	GENERAL ELECTRIC CO	2.894	03/15/23	583,000.000	100.35800	585,087.14	59,191.99	20,516.74	803.90
965628	37045XBS4	GENERAL MOTORS FINANCIAL CO IN	3.450	01/14/22	394,000.000	102.23800	402,817.72	21,019.90	13,593.00	6,305.92
965628	38013TAD3	GM FINANCIAL AUTOMOBILE L 3 A3	2.030	06/20/22	415,000.000	99.98000	414,917.00	(37.23)	2,948.57	257.40
965628	38141GGS7	GOLDMAN SACHS GROUP INC/THE	5.750	01/24/22	570,000.000	107.35200	611,906.40	(2,462.40)	0.00	14,293.28
965628	38145GAH3	GOLDMAN SACHS GROUP INC/THE	3.500	11/16/26	170,000.000	105.24500	178,916.50	21,896.00	5,950.00	743.85
965628	40414LAJ8	HEALTHPEAK PROPERTIES INC	4.250	11/15/23	96,000.000	106.71900	102,450.24	6,303.36	10,233.24	521.18
965628	42217KBC9	WELLTOWER INC	4.500	01/15/24	127,000.000	107.99800	137,157.46	6,922.77	5,715.00	2,636.08
965628	42824CAN9	HEWLETT PACKARD ENTERPRISE CO	4.400	10/15/22	300,000.000	105.66300	316,989.00	855.00	11,366.67	2,786.85
965628	45528S5R3	INDIANAPOLIS IN LOCAL PUBLIC I	5.966	01/15/30	305,000.000	120.07400	366,225.70	12,145.10	18,196.30	8,391.30
965628	460690BN9	INTERPUBLIC GROUP OF COS INC/T	3.750	10/01/21	175,000.000	102.78500	179,873.75	3,781.75	6,744.79	1,640.70
965628	46625HJH4	JPMORGAN CHASE & CO	3.200	01/25/23	333,000.000	103.20400	343,669.32	15,521.13	10,656.00	4,617.60
965628	46634SAC9	JP MORGAN CHASE COMMERCI C6 A3	3.507	05/15/45	317,169.381	102.77200	325,961.32	7,294.89	13,351.22	927.00
965628	46640NAD0	JPMBB COMMERCIAL MORTGA C15 A4	4.096	11/15/45	245,811.680	105.54500	259,441.94	6,263.28	14,313.05	839.10
965628	46647JAE0	JP MORGAN MORTGAGE T 4 A5 144A	3.500	10/25/46	99,249.990	101.82000	101,056.34	2,885.20	4,132.55	289.50
965628	46647PAV8	JPMORGAN CHASE & CO	4.203	07/23/29	216,000.000	111.62900	241,118.64	25,775.28	9,078.48	3,984.76
965628	46648CAE4	JP MORGAN MORTGAGE T 1 A5 144A	3.500	01/25/47	196,925.949	100.99000	198,875.52	(631.72)	2,492.83	574.50
965628	46648HAE3	JP MORGAN MORTGAGE T 2 A5 144A	3.500	05/25/47	156,155.448	101.38000	158,310.39	4,052.23	6,455.17	455.40
965628	48249DAA9	KKR GROUP FINANCE CO II L 144A	5.500	02/01/43	387,000.000	122.31000	473,339.70	45,723.54	11,550.00	8,868.82
965628	49456BAB7	KINDER MORGAN INC/DE 144A	5.625	11/15/23	184,000.000	110.56000	203,430.40	8,916.64	38,834.06	1,322.53
965628	501044CY5	KROGER CO/THE	4.000	02/01/24	193,000.000	106.59800	205,734.14	11,101.36	7,720.00	3,216.00
965628	501044DE8	KROGER CO/THE	2.650	10/15/26	180,000.000	100.68300	181,229.40	6,170.40	5,353.00	1,007.16

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965628	53079EBE3	LIBERTY MUTUAL GROUP INC 144A	4.250	06/15/23	50,000.000	106.27000	53,135.00	2,724.00	3,008.29	94.40
965628	53079EBG8	LIBERTY MUTUAL GROUP INC 144A	4.569	02/01/29	274,000.000	111.75500	306,208.70	21,676.20	6,363.86	5,217.00
965628	53944YAK9	LLOYDS BANKING GROUP PLC	2.858	03/17/23	206,000.000	101.38200	208,846.92	2,846.92	0.00	1,700.40
965628	55315XAC5	MMAF EQUIPMENT FINA AA A3 144A	2.040	02/16/22	169,516.270	99.98800	169,495.93	1,571.41	5,729.25	144.15
965628	55608JAH1	MACQUARIE GROUP LTD 144A	3.189	11/28/23	193,000.000	102.20000	197,246.00	5,471.55	6,154.78	564.30
965628	55608JAL2	MACQUARIE GROUP LTD 144A	4.150	03/27/24	287,000.000	105.09800	301,631.26	14,599.69	11,910.50	3,109.52
965628	59259YBF5	MET TRANSPRTN AUTH NY REVENUE	5.871	11/15/39	240,000.000	128.72100	308,930.40	23,980.80	14,090.40	1,800.44
965628	59447TXA6	MICHIGAN ST FIN AUTH REVENUE	2.366	09/01/49	200,000.000	100.04900	200,098.00	98.00	0.00	538.74
965628	61746BDZ6	MORGAN STANLEY	3.875	01/27/26	487,000.000	107.40900	523,081.83	48,076.64	18,871.26	8,072.68
965628	61760VAP8	MORGAN STANLEY CAPITAL I C4 A4	3.244	03/15/45	269,000.000	101.61700	273,349.73	1,764.81	5,817.60	727.20
965628	61761AAZ1	MORGAN STANLEY BANK OF A C5 A4	3.176	08/15/45	535,000.000	102.13000	546,395.50	13,749.50	16,991.64	1,416.00
965628	61761J3R8	MORGAN STANLEY	3.125	07/27/26	238,000.000	103.25400	245,744.52	17,397.80	3,718.75	3,181.64
965628	62947QAV0	NXP BV / NXP FUNDING LLC 144A	4.625	06/01/23	200,000.000	106.91000	213,820.00	2,318.00	4,625.00	770.70
965628	645913AY0	NEW JERSEY ST ECON DEV AUTH LE	0.000	02/15/20	302,000.000	99.79900	301,392.98	11,472.98	0.00	0.00
965628	65478HAD0	NISSAN AUTO RECEIVABLES 2 C A3	2.120	04/18/22	338,004.490	100.10200	338,349.25	4,559.68	8,350.40	318.40
965628	655844CB2	NORFOLK SOUTHERN CORP	5.100	08/01/18	204,000.000	118.27200	241,274.88	37,670.64	10,375.10	4,306.10
965628	664397AM8	EVERSOURCE ENERGY	3.150	01/15/25	276,000.000	103.19900	284,829.24	18,166.32	8,694.00	4,008.90
965628	665772BN8	NORTHERN STATES POWER CO/MN	7.125	07/01/25	409,000.000	123.35600	504,526.04	14,278.19	29,141.26	14,570.63
965628	674599CP8	OCCIDENTAL PETROLEUM CORP	2.700	08/15/22	159,000.000	101.04000	160,653.60	1,823.73	0.00	1,693.80
965628	674599DG7	OCCIDENTAL PETROLEUM CORP	0.000	10/10/36	361,000.000	50.23400	181,344.74	167.86	0.00	0.00
965628	70466WAA7	PEACHTREE CORNERS FUNDING 144A	3.976	02/15/25	287,000.000	105.72900	303,442.23	25,046.49	11,411.12	4,311.20
965628	718549AF5	PHILLIPS 66 PARTNERS LP	3.750	03/01/28	371,000.000	104.16500	386,452.15	43,811.39	13,912.50	4,638.00
965628	744573AN6	PUBLIC SERVICE ENTERPRISE GROU	2.875	06/15/24	398,000.000	102.23200	406,883.36	7,593.12	6,039.10	508.48
965628	775109AZ4	ROGERS COMMUNICATIONS INC	5.450	10/01/43	257,000.000	126.37400	324,781.18	42,126.24	12,644.00	3,501.90
965628	78355HKL2	RYDER SYSTEM INC	3.650	03/18/24	300,000.000	104.77900	314,337.00	14,619.00	9,386.58	3,132.81
965628	78413HAA7	SES SA 144A	3.600	04/04/23	76,000.000	102.17000	77,649.20	3,134.24	17,939.30	661.20
965628	784710AB1	SSM HEALTH CARE CORP	3.688	06/01/23	236,000.000	104.33800	246,237.68	8,073.56	8,703.68	725.40
965628	806851AK7	SCHLUMBERGER HOLDINGS COR 144A	3.900	05/17/28	183,000.000	106.54000	194,968.20	11,735.79	4,282.20	872.08
965628	81746YAD6	SEQUOIA MORTGAGE TRU 2 A4 144A	4.000	06/25/49	218,362.970	100.55400	219,572.70	(2,679.86)	6,981.57	727.80
965628	83162CPA5	SBA GTD PARTN CTFS 2004-20I 1	4.990	09/01/24	15,829.008	103.86000	16,440.01	61.57	1,041.12	262.80
965628	83162CPX5	SBA GTD PARTN CTFS 2005-20K 1	5.360	11/01/25	14,977.991	106.21800	15,909.32	338.35	932.74	133.80
965628	83162CRN5	SBA GTD PARTN CTFS 2008-20A 1	5.170	01/01/28	37,584.868	106.13500	39,890.70	374.73	2,731.27	1,130.39
965628	83162CRS4	SBA GTD PARTN CTFS 2008-20D 1	5.370	04/01/28	134,913.681	107.28600	144,743.49	2,251.70	8,772.65	1,810.80
965628	83162CSL8	SBA GTD PARTN CTFS 2009-20D 1	4.310	04/01/29	62,568.204	105.87900	66,246.59	699.51	3,333.99	674.10
965628	83162CUK7	SBA GTD PARTN CTFS 2011-20K 1	2.870	11/01/31	74,608.672	101.35700	75,621.11	146.23	2,459.68	357.00
965628	83162CUR2	SBA GTD PARTN CTFS 2012-20C 1	2.510	03/01/32	125,338.272	100.29100	125,703.01	1,700.84	3,616.34	1,048.80
965628	83162CVN0	SBA GTD PARTN CTFS 2013-20E 1	2.070	05/01/33	602,565.342	98.65100	594,436.74	17.95	10,116.73	2,079.00
965628	83162CVX8	SBA GTD PARTN CTFS 2013-20K 1	3.380	11/01/33	99,265.204	104.01700	103,252.69	1,926.73	4,026.53	559.20
965628	83162CWD1	SBA GTD PARTN CTFS 2014-20C 1	3.210	03/01/34	249,905.111	103.90200	259,656.41	6,919.87	9,899.54	2,673.60
965628	83162CWP4	SBA GTD PARTN CTFS 2014-20J 1	2.740	10/01/34	98,778.131	101.47600	100,236.10	2,177.07	3,221.33	676.80
965628	83162CYZ0	SBA GTD PARTN CTFS 2017-20K 1	2.790	11/01/37	274,086.014	101.36000	277,813.58	10,670.15	8,230.05	1,274.40
965628	84474YAA4	SOUTHWEST AIRLINES CO 2007-1 P	6.150	02/01/24	231,884.169	105.34500	244,278.89	614.84	17,175.62	5,941.50

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965628	86212VAD6	STORE MASTER FUNDIN 1A A1 144A	3.960	10/20/48	170,781.660	103.61600	176,957.12	5,908.60	6,840.51	206.69
965628	86765BAT6	SUNOCO LOGISTICS PARTNERS OPER	3.900	07/15/26	258,000.000	103.88900	268,033.62	3,895.80	0.00	4,639.70
965628	86787EBE6	TRUIST BANK	2.800	05/17/22	308,000.000	101.90200	313,858.16	6,015.24	4,312.00	1,054.24
965628	89400PAG8	TRANSURBAN FINANCE CO PTY 144A	3.375	03/22/27	180,000.000	101.03400	181,861.20	16,750.80	6,075.00	1,671.12
965628	90349GBF1	UBS-BARCLAYS COMMERCIAL C6 A4	3.244	04/10/46	366,000.000	102.87800	376,533.48	8,988.60	10,884.61	989.40
965628	90932PAA6	UNITED AIRLINES 2014-1 CLASS A	4.000	10/11/27	179,487.601	106.31300	190,818.65	11,973.62	7,570.60	1,595.20
965628	912810FT0	U S TREASURY BOND	4.500	02/15/36	2,072,000.000	132.75800	2,750,745.76	196,840.00	119,008.21	35,218.21
965628	912810PX0	U S TREASURY BOND	4.500	05/15/38	2,268,000.000	135.31600	3,068,966.88	89,503.92	73,021.65	13,177.92
965628	912810QA9	U S TREASURY BOND	3.500	02/15/39	129,000.000	120.03500	154,845.15	(6,848.29)	0.00	1,705.48
965628	912810RS9	U S TREASURY BOND	2.500	05/15/46	761,000.000	102.34800	778,868.28	92,568.04	36,281.14	2,456.40
965628	912810SA7	U S TREASURY BOND	3.000	02/15/48	129,000.000	112.70300	145,386.87	17,077.02	7,905.32	1,462.01
965628	912810SD1	U S TREASURY BOND	3.000	08/15/48	2,260,000.000	112.91000	2,551,766.00	194,087.45	44,520.00	25,609.35
965628	912810SJ8	U S TREASURY BOND	2.250	08/15/49	667,000.000	97.28100	648,864.27	(24,221.71)	0.00	5,668.37
965628	9128285D8	U S TREASURY NOTE	2.875	09/30/23	397,000.000	104.44100	414,630.77	11,159.06	98,889.00	2,900.23
965628	9128286B1	U S TREASURY NOTE	2.625	02/15/29	618,000.000	106.05500	655,419.90	9,709.95	24,652.38	6,127.57
965628	9128286G0	U S TREASURY NOTE	2.375	02/29/24	6,341,000.000	102.85200	6,521,845.32	56,628.35	85,092.57	51,179.88
965628	9128286Z8	U S TREASURY NOTE	1.750	06/30/24	1,695,000.000	100.31600	1,700,356.20	(1,646.03)	14,838.34	81.49
965628	91412GHA6	UNIV OF CALIFORNIA CA REVENUES	4.858	05/15/12	200,000.000	123.28200	246,564.00	36,620.00	9,716.00	1,241.54
965628	92276MAZ8	VENTAS REALTY LP / VENTAS CAPI	3.250	08/15/22	150,000.000	102.63900	153,958.50	676.50	2,437.50	1,841.44
965628	92343VCM4	VERIZON COMMUNICATIONS INC	5.012	08/21/54	115,000.000	128.99900	148,348.85	11,809.35	10,938.43	2,081.30
965628	92347YAA2	VERIZON OWNER TRUST 2019 A A1A	2.930	09/20/23	372,000.000	101.63500	378,082.20	(1,968.11)	4,541.50	333.08
965628	92348NAA5	VERIZON OWNER TRUST 1A A 144A	2.060	09/20/21	43,737.890	100.00600	43,740.51	328.91	2,764.04	27.50
965628	92348XAA3	VERIZON OWNER TRUST 2018 A A1A	3.230	04/20/23	350,000.000	101.69400	355,929.00	3,783.50	11,304.96	345.40
965628	92349GAA9	VERIZON OWNER TRUST 2019 B A1A	2.330	12/20/23	310,000.000	100.71800	312,225.80	2,247.47	3,772.02	220.66
965628	928668AT9	VOLKSWAGEN GROUP OF AMERI 144A	4.625	11/13/25	210,000.000	110.71600	232,503.60	3,502.80	4,857.30	1,295.04
965628	92887KAC4	VOLVO FINANCIAL EQU 1A A3 144A	1.920	03/15/21	112,270.200	99.96600	112,232.03	735.36	5,412.36	95.84
965628	92890NAU3	WFRBS COMMERCIAL MORTGA C10 A3	2.875	12/15/45	596,000.000	101.67400	605,977.04	18,463.77	16,751.70	1,428.00
965628	929089AD2	VOYA FINANCIAL INC	3.125	07/15/24	138,000.000	103.16100	142,362.18	11,413.98	2,156.25	1,988.68
965628	95058XAD0	WENDY'S FUNDING LL 1A A2I 144A	3.573	03/15/48	105,839.998	101.04500	106,946.03	2,176.84	3,197.68	168.00
965628	96221QAC7	WFRBS COMMERCIAL MORTGA C18 A3	3.651	12/15/46	912,000.000	100.87900	920,016.48	(6,055.40)	11,099.04	2,774.70
965628	96328DBF0	WHEELS SPV 2 LLC 1A A2 144A	3.060	04/20/27	122,195.880	100.54000	122,855.74	663.53	5,438.31	114.29
965628	977100AC0	WISCONSIN ST GEN FUND ANNUAL A	5.700	05/01/26	250,000.000	112.28700	280,717.50	2,890.00	14,820.00	2,374.80
965628	98161VAC4	WORLD OMNI AUTO RECEIVABL A A3	2.500	04/17/23	300,199.210	100.46700	301,601.14	3,557.36	7,625.04	333.60
965628	98162VAD1	WORLD OMNI AUTO RECEIVABL B A3	2.590	07/15/24	369,000.000	101.14800	373,236.12	4,244.83	5,574.94	424.80
SCHEDULE TOTALS							58,823,929.01	2,509,558.82	1,725,208.36	458,315.35

TOTAL INCREASE	2,573,195.01
TOTAL DECREASE	63,636.19

Schedule No. 3B
Annual Statement of the Cambridge Retirement System for the Year Ended December 31, 2019

Domestic Fixed income Securities Purchased During Year

	(A)	(B)	(C)	(D)	(E)	(F)	(G)
Description: including date of maturity and interest rate, list alpha	Cusip Number	Par Value	Date Acquired (Trade Date)	Name of Broker	Commissions Paid	Paid Accrued Interest	Cost including Commission but Excluding Int.
Summary by Manager							
965626 - People's United Bank						0.00	0.00
965628 - Income Research & Mgmt						228,512.40	42,606,857.45
Summary Totals						228,512.40	42,606,857.45

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965628	00206RCN0	AT&T INC	3.400	05/15/25	4,000.000	01/07/19	PERSHING LLC, JERSEY CITY	0.00	20.40	3,806.16
965628	00206RCN0	AT&T INC	3.400	05/15/25	120,000.000	01/07/19	CREDIT SUISSE, NEW YORK (CSUS)	0.00	612.00	114,087.60
965628	00287YAR0	ABBVIE INC	4.500	05/14/35	70,000.000	07/29/19	WELLS FARGO SECURITIES LLC, CHARLOTTE	0.00	673.75	73,104.50
965628	007944AE1	ADVENTIST HEALTH SYSTEM/WEST	2.433	09/01/24	203,000.000	10/23/19	RBC CAPITAL MARKETS LLC, NEW YORK	0.00	0.00	203,000.00
965628	02376AAA7	AMERICAN AIRLINES 2017-2 CLASS	3.350	04/15/31	106,884.190	05/07/19	BARCLAYS CAPITAL INC, NEW YORK	0.00	238.71	104,819.36
965628	025816BS7	AMERICAN EXPRESS CO	3.400	02/27/23	94,000.000	05/07/19	HSBC SECS INC, NEW YORK	0.00	639.20	95,517.16
965628	025816BS7	AMERICAN EXPRESS CO	3.400	02/27/23	108,000.000	05/08/19	GOLDMAN SACHS & CO, NY	0.00	744.60	109,639.44
965628	025816BS7	AMERICAN EXPRESS CO	3.400	02/27/23	107,000.000	05/10/19	GOLDMAN SACHS & CO, NY	0.00	778.13	108,846.82
965628	03522AAJ9	ANHEUSER-BUSCH COS LLC / ANHEU	4.900	02/01/46	515,000.000	05/14/19	CONVERSION	0.00	0.00	477,605.85
965628	056054AA7	BX COMMERCIAL MORTGA XL A 144A	VAR RT	10/15/36	524,000.000	10/09/19	CITIGROUP GBL MKTS/SALOMON, NEW YORK	0.00	0.00	524,000.00
965628	06051GHS1	BANK OF AMERICA CORP	VAR RT	03/15/50	150,000.000	03/12/19	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	0.00	0.00	150,000.00
965628	08160KAE4	BENCHMARK 2019-B15 MORT B15 A5	2.928	12/15/72	156,000.000	11/25/19	CITIGROUP GBL MKTS/SALOMON, NEW YORK	0.00	215.70	160,673.51
965628	084664CR0	BERKSHIRE HATHAWAY FINANCE COR	4.250	01/15/49	264,000.000	03/06/19	JPMORGAN SECURITIES INC, NEW YORK	0.00	1,994.66	265,354.32
965628	11135FAD3	BROADCOM INC 144A	3.625	10/15/24	186,000.000	04/12/19	CITIGROUP GBL MKTS/SALOMON, NEW YORK	0.00	206.02	182,962.62
965628	11135FAD3	BROADCOM INC 144A	3.625	10/15/24	65,000.000	07/26/19	JPMORGAN SECURITIES INC, NEW YORK	0.00	752.69	65,155.35
965628	125523AG5	CIGNA CORP	4.125	11/15/25	285,000.000	08/28/19	CONVERSION	0.00	0.00	303,767.25
965628	125523CA6	CIGNA CORP 144A	3.400	03/01/27	316,000.000	10/10/19	EXCHANGE OFFER	0.00	0.00	293,140.56
965628	12596JAC7	CNH EQUIPMENT TRUST 2019- A A3	3.010	04/15/24	441,000.000	01/30/19	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	0.00	0.00	440,903.11
965628	12596TAC5	CNH EQUIPMENT TRUST 2019- B A3	2.520	08/15/24	330,000.000	05/14/19	CITIGROUP GBL MKTS/SALOMON, NEW YORK	0.00	0.00	329,927.20
965628	126650BP4	CVS PASS-THROUGH TRUST	6.036	12/10/28	155,195.563	07/24/19	PERSHING LLC, JERSEY CITY	0.00	416.34	173,016.67
965628	14040HCA1	CAPITAL ONE FINANCIAL CORP	3.900	01/29/24	355,000.000	01/24/19	MORGAN STANLEY & CO INC, NY	0.00	0.00	354,233.20
965628	14040HCA1	CAPITAL ONE FINANCIAL CORP	3.900	01/29/24	118,000.000	05/10/19	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	0.00	1,342.25	121,387.78
965628	14916RAD6	COMMONSPIRIT HEALTH	4.350	11/01/42	155,000.000	12/18/19	RAYMOND JAMES/FI,SAINT PETERSBURG	0.00	917.73	159,260.95
965628	172967KN0	CITIGROUP INC	3.400	05/01/26	286,000.000	03/13/19	CITIGROUP GBL MKTS/SALOMON, NEW YORK	0.00	3,619.49	280,797.66
965628	20268JAA1	COMMONSPIRIT HEALTH	2.760	10/01/24	389,000.000	08/07/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.00	0.00	389,000.00
965628	20268JAC7	COMMONSPIRIT HEALTH	4.187	10/01/49	29,000.000	09/24/19	GOLDMAN SACHS & CO, NY	0.00	118.05	30,065.17
965628	20268JAC7	COMMONSPIRIT HEALTH	4.187	10/01/49	93,000.000	09/24/19	GOLDMAN SACHS & CO, NY	0.00	378.57	96,481.92
965628	210795PZ7	CONTINENTAL AIRLINES 2012-1 CL	4.150	10/11/25	155,031.294	08/02/19	BAIRD, ROBERT W & CO INC, MILWAUKEE	0.00	2,055.24	163,877.38
965628	219350BL8	CORNING INC	5.850	11/15/68	81,000.000	02/01/19	MORGAN STANLEY & CO INC, NY	0.00	1,171.47	83,633.31
965628	219350BL8	CORNING INC	5.850	11/15/68	81,000.000	02/01/19	CREDIT SUISSE, NEW YORK (CSUS)	0.00	1,171.46	83,943.54
965628	219350BL8	CORNING INC	5.850	11/15/68	62,000.000	08/28/19	PERSHING LLC, JERSEY CITY	0.00	1,057.88	78,022.66
965628	219350BL8	CORNING INC	5.850	11/15/68	14,000.000	09/04/19	PERSHING LLC, JERSEY CITY	0.00	252.53	17,420.48
965628	224044CA3	COX COMMUNICATIONS INC 144A	2.950	06/30/23	250,000.000	07/24/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	0.00	532.64	252,702.50
965628	233046AJ0	DB MASTER FINANCE 1A A2I 144A	3.787	05/20/49	188,000.000	03/20/19	PERSHING LLC, JERSEY CITY	0.00	0.00	188,000.00
965628	23745QAA2	DARTMOUTH-HITCHCOCK HEALTH	4.178	08/01/48	185,000.000	12/13/19	RAYMOND JAMES/FI,SAINT PETERSBURG	0.00	2,919.95	209,653.10
965628	24422EUQ0	JOHN DEERE CAPITAL CORP	3.200	01/10/22	188,000.000	01/04/19	MITSUBISHI UFJ SECURITIES, NEW YORK	0.00	0.00	187,819.52
965628	25389JAU0	DIGITAL REALTY TRUST LP	3.600	07/01/29	133,000.000	06/10/19	JPMORGAN SECURITIES INC, NEW YORK	0.00	0.00	132,764.59
965628	25755TAL4	DOMINO'S PIZZA MAST 1A A2 144A	3.668	10/25/49	127,000.000	12/03/19	CREDIT SUISSE, NEW YORK (CSUS)	0.00	207.04	129,346.52
965628	29379VAV5	ENTERPRISE PRODUCTS OPERATING	5.700	02/15/42	65,000.000	07/24/19	WELLS FARGO SECURITIES LLC, CHARLOTTE	0.00	1,656.96	78,927.55
965628	30161NAS0	EXELON CORP	5.100	06/15/45	65,000.000	08/14/19	JPMORGAN SECURITIES INC, NEW YORK	0.00	561.71	81,698.50
965628	31428XBG0	FEDEX CORP	4.550	04/01/46	50,000.000	07/24/19	GOLDMAN SACHS & CO, NY	0.00	726.74	51,606.50
965628	33829TAA4	FIVE CORNERS FUNDING TRUS 144A	4.419	11/15/23	500,000.000	07/24/19	BARCLAYS CAPITAL INC, NEW YORK	0.00	4,357.63	535,985.00
965628	33850BAE7	FLAGSTAR MORTGAGE T 1 1A5 144A	VAR RT	03/25/47	221,095.216	06/24/19	JPMORGAN SECURITIES INC, NEW YORK	0.00	537.38	224,895.29

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965628	34528QGH1	FORD CREDIT FLOORPLAN MAS 3 A1	3.520	10/15/23	773,000.000	08/13/19	BK OF NEW YORK MELLON/TORONTO DOMINION	0.00	0.00	797,639.38
965628	35137LAA3	FOX CORP 144A	3.666	01/25/22	300,000.000	07/24/19	BK OF NEW YORK MELLON/TORONTO DOMINION	0.00	152.75	309,552.00
965628	35563PJF7	SEASONED CREDIT RISK TRAN 1 MA	3.500	07/25/58	316,000.000	03/07/19	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	0.00	1,290.33	317,813.78
965628	35563PKG3	SEASONED CREDIT RISK TRAN 2 MA	3.500	08/25/58	192,000.000	05/08/19	CITIGROUP GBL MKTS/SALOMON, NEW YORK	0.00	821.33	194,941.98
965628	36256XAD4	GM FINANCIAL CONSUMER AUT 1 A3	2.970	11/16/23	376,000.000	01/08/19	RBC CAPITAL MARKETS LLC, NEW YORK	0.00	0.00	375,958.38
965628	38013TAD3	GM FINANCIAL AUTOMOBILE L 3 A3	2.030	06/20/22	415,000.000	08/06/19	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	0.00	0.00	414,954.23
965628	38141GGS7	GOLDMAN SACHS GROUP INC/THE	5.750	01/24/22	570,000.000	07/24/19	MITSUBISHI UFJ SECURITIES, NEW YORK	0.00	182.08	614,368.80
965628	404280AV1	HSBC HOLDINGS PLC	3.400	03/08/21	200,000.000	07/24/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	0.00	2,606.67	203,012.00
965628	40573LAQ9	CIGNA CORP 144A	4.125	11/15/25	285,000.000	07/24/19	PERSHING LLC, JERSEY CITY	0.00	2,318.59	303,767.25
965628	42824CAN9	HEWLETT PACKARD ENTERPRISE CO	VAR RT	10/15/22	500,000.000	07/26/19	PERSHING LLC, JERSEY CITY	0.00	6,416.67	526,890.00
965628	43814WAC9	HONDA AUTO RECEIVABLES 20 1 A3	2.830	03/20/23	278,000.000	02/19/19	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	0.00	0.00	277,992.55
965628	46648CAE4	JP MORGAN MORTGAGE T 1 A5 144A	VAR RT	01/25/47	221,354.729	08/02/19	HILLTOP SECURITIES	0.00	111.36	224,256.24
965628	48249DAA9	KKR GROUP FINANCE CO II L 144A	5.500	02/01/43	177,000.000	10/18/19	FTN FINANCIAL SECURITIES CORP, MEMPHIS	0.00	2,190.37	214,113.36
965628	501044DE8	KROGER CO/THE	2.650	10/15/26	340,000.000	07/26/19	BARCLAYS CAPITAL INC, NEW YORK	0.00	2,627.92	330,667.00
965628	53079EBG8	LIBERTY MUTUAL GROUP INC 144A	4.569	02/01/29	174,000.000	01/24/19	CONVERSION	0.00	0.00	174,217.50
965628	53079EBG8	LIBERTY MUTUAL GROUP INC 144A	4.569	02/01/29	100,000.000	07/24/19	JEFFERIES & CO INC, NEW YORK	0.00	2,259.12	110,315.00
965628	53944YAK9	LLOYDS BANKING GROUP PLC	VAR RT	03/17/23	206,000.000	09/10/19	MORGAN STANLEY & CO INC, NY	0.00	0.00	206,000.00
965628	55608JAH1	MACQUARIE GROUP LTD 144A	VAR RT	11/28/23	193,000.000	05/07/19	PERSHING LLC, JERSEY CITY	0.00	2,769.65	191,774.45
965628	571748BF8	MARSH & MCLENNAN COS INC	3.875	03/15/24	249,000.000	01/08/19	CITIGROUP GBL MKTS/SALOMON, NEW YORK	0.00	0.00	248,863.05
965628	59447TXA6	MICHIGAN ST FIN AUTH REVENUE	VAR RT	09/01/49	200,000.000	11/05/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.00	0.00	200,000.00
965628	61760VAP8	MORGAN STANLEY CAPITAL I C4 A4	3.244	03/15/45	269,000.000	04/02/19	MORGAN STANLEY & CO INC, NY	0.00	72.72	271,584.92
965628	61761J3R8	MORGAN STANLEY	3.125	07/27/26	238,000.000	03/07/19	MORGAN STANLEY & CO INC, NY	0.00	909.03	228,346.72
965628	62947QAV0	NXP BV / NXP FUNDING LLC 144A	4.625	06/01/23	200,000.000	07/26/19	JPMORGAN SECURITIES INC, NEW YORK	0.00	1,515.97	211,502.00
965628	62954HAA6	NXP BV / NXP FUNDING LLC 144A	3.875	06/18/26	190,000.000	06/12/19	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	0.00	0.00	190,457.90
965628	65339KAS9	NEXTERA ENERGY CAPITAL HOLDING	2.403	09/01/21	237,000.000	08/05/19	GOLDMAN SACHS & CO, NY	0.00	0.00	237,580.65
965628	674599CP8	OCCIDENTAL PETROLEUM CORP	2.700	08/15/22	159,000.000	08/06/19	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	0.00	0.00	158,829.87
965628	674599DG7	OCCIDENTAL PETROLEUM CORP	0.000	10/10/36	361,000.000	11/25/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	0.00	0.00	181,176.88
965628	709599BF0	PENSKE TRUCK LEASING CO L 144A	3.450	07/01/24	183,000.000	04/24/19	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	0.00	0.00	182,568.12
965628	709599BF0	PENSKE TRUCK LEASING CO L 144A	3.450	07/01/24	115,000.000	07/24/19	US BANCORP INVESTMENTS INC, ST PAUL	0.00	936.77	118,950.25
965628	744573AN6	PUBLIC SERVICE ENTERPRISE GROU	2.875	06/15/24	313,000.000	06/03/19	BARCLAYS CAPITAL INC, NEW YORK	0.00	0.00	312,852.89
965628	744573AN6	PUBLIC SERVICE ENTERPRISE GROU	2.875	06/15/24	85,000.000	07/26/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	0.00	373.35	86,437.35
965628	754730AE9	RAYMOND JAMES FINANCIAL INC	3.625	09/15/26	371,000.000	01/09/19	RAYMOND JAMES/FI,SAINT PETERSBURG	0.00	4,333.49	350,565.32
965628	775109AZ4	ROGERS COMMUNICATIONS INC	5.450	10/01/43	50,000.000	07/24/19	MORGAN STANLEY & CO INC, NY	0.00	870.49	60,974.50
965628	78355HKL2	RYDER SYSTEM INC	3.650	03/18/24	420,000.000	02/25/19	WELLS FARGO SECURITIES LLC, CHARLOTTE	0.00	0.00	419,605.20
965628	806851AK7	SCHLUMBERGER HOLDINGS COR 144A	3.900	05/17/28	183,000.000	05/20/19	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	0.00	812.83	183,232.41
965628	81746YAD6	SEQUOIA MORTGAGE TRU 2 A4 144A	VAR RT	06/25/49	348,000.000	05/17/19	MORGAN STANLEY & CO INC, NY	0.00	1,082.67	354,198.75
965628	83162CB85	SBA GTD PARTN CTFS 2019-20E 1	2.880	05/01/39	250,000.000	05/09/19	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	0.00	0.00	250,000.00
965628	83162CVN0	SBA GTD PARTN CTFS 2013-20E 1	2.070	05/01/33	363,118.806	08/15/19	RAYMOND JAMES/FI,SAINT PETERSBURG	0.00	2,275.85	361,984.06
965628	86765BAT6	SUNOCO LOGISTICS PARTNERS OPER	3.900	07/15/26	225,000.000	07/24/19	WELLS FARGO SECURITIES LLC, CHARLOTTE	0.00	268.12	230,352.75
965628	86765BAT6	SUNOCO LOGISTICS PARTNERS OPER	3.900	07/15/26	33,000.000	07/24/19	WELLS FARGO SECURITIES LLC, CHARLOTTE	0.00	39.33	33,785.07
965628	86787EBE6	SUNTRUST BANK/ATLANTA GA	2.800	05/17/22	308,000.000	05/14/19	SUNTRUST ROBINSON HUMPHREY INC, ATLANT/	0.00	0.00	307,842.92
965628	89236TFQ3	TOYOTA MOTOR CREDIT CORP	3.050	01/08/21	196,000.000	01/03/19	JPMORGAN SECURITIES INC, NEW YORK	0.00	0.00	195,882.40
965628	90331HPC1	US BANK NA/CINCINNATI OH	2.650	05/23/22	308,000.000	05/21/19	US BANCORP INVESTMENTS INC, ST PAUL	0.00	0.00	307,673.52

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965628	90349GBF1	UBS-BARCLAYS COMMERCIAL C6 A4	3.244	04/10/46	177,000.000	01/03/19	UBS SECURITIES LLC/CMO, NEW YORK	0.00	95.71	178,279.10
965628	90349GBF1	UBS-BARCLAYS COMMERCIAL C6 A4	3.244	04/10/46	189,000.000	01/11/19	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	0.00	238.46	189,265.78
965628	912810PX0	U S TREASURY BOND	4.500	05/15/38	62,000.000	02/27/19	MORGAN STANLEY & CO INC, NY	0.00	816.96	76,940.55
965628	912810PX0	U S TREASURY BOND	4.500	05/15/38	125,000.000	03/28/19	DEUTSCHE BK SECS INC, NY (NWSCUS33)	0.00	2,128.80	161,210.94
965628	912810PX0	U S TREASURY BOND	4.500	05/15/38	71,000.000	05/30/19	DEUTSCHE BK SECS INC, NY (NWSCUS33)	0.00	164.96	93,412.15
965628	912810PX0	U S TREASURY BOND	4.500	05/15/38	141,000.000	06/27/19	GOLDMAN SACHS & CO, NY	0.00	810.36	189,507.30
965628	912810PX0	U S TREASURY BOND	4.500	05/15/38	1,089,000.000	07/24/19	DEUTSCHE BK SECS INC, NY (NWSCUS33)	0.00	9,454.77	1,453,815.00
965628	912810PX0	U S TREASURY BOND	4.500	05/15/38	208,000.000	08/29/19	JPMORGAN SECURITIES INC, NEW YORK	0.00	2,823.26	299,901.88
965628	912810QA9	U S TREASURY BOND	3.500	02/15/39	129,000.000	09/27/19	NOMURA SECS, NEW YORK	0.00	576.64	161,693.44
965628	912810SD1	U S TREASURY BOND	3.000	08/15/48	144,000.000	01/30/19	MORGAN STANLEY & CO INC, NY	0.00	1,995.65	142,773.75
965628	912810SD1	U S TREASURY BOND	3.000	08/15/48	64,000.000	02/27/19	DEUTSCHE BK SECS INC, NY (NWSCUS33)	0.00	74.26	63,040.00
965628	912810SD1	U S TREASURY BOND	3.000	08/15/48	142,000.000	03/07/19	DEUTSCHE BK SECS INC, NY (NWSCUS33)	0.00	282.43	141,156.88
965628	912810SD1	U S TREASURY BOND	3.000	08/15/48	153,000.000	03/13/19	DEUTSCHE BK SECS INC, NY (NWSCUS33)	0.00	355.03	152,557.73
965628	912810SD1	U S TREASURY BOND	3.000	08/15/48	45,000.000	05/30/19	NOMURA SECS, NEW YORK	0.00	402.76	48,120.12
965628	912810SD1	U S TREASURY BOND	3.000	08/15/48	955,000.000	07/24/19	GOLDMAN SACHS & CO, NY	0.00	12,662.98	1,037,144.92
965628	912810SD1	U S TREASURY BOND	3.000	08/15/48	115,000.000	07/30/19	JPMORGAN SECURITIES INC, NEW YORK	0.00	1,591.58	124,864.84
965628	912810SD1	U S TREASURY BOND	3.000	08/15/48	39,000.000	08/29/19	GOLDMAN SACHS & CO, NY	0.00	60.41	47,872.50
965628	912810SJ8	U S TREASURY BOND	2.250	08/15/49	150,000.000	09/20/19	GOLDMAN SACHS & CO, NY	0.00	366.84	151,775.39
965628	912810SJ8	U S TREASURY BOND	2.250	08/15/49	71,000.000	09/27/19	HSBC SECS INC, NEW YORK	0.00	204.03	73,007.97
965628	912810SJ8	U S TREASURY BOND	2.250	08/15/49	96,000.000	10/30/19	HSBC SECS INC, NEW YORK	0.00	457.83	95,550.00
965628	912810SJ8	U S TREASURY BOND	2.250	08/15/49	29,000.000	11/08/19	DEUTSCHE BK SECS INC, NY (NWSCUS33)	0.00	159.58	27,953.28
965628	912810SJ8	U S TREASURY BOND	2.250	08/15/49	321,000.000	11/27/19	DEUTSCHE BK SECS INC, NY (NWSCUS33)	0.00	2,139.28	324,799.34
965628	9128284V9	U S TREASURY NOTE	2.875	08/15/28	96,000.000	01/30/19	HSBC SECS INC, NEW YORK	0.00	1,275.00	97,578.75
965628	9128285A4	U S TREASURY NOTE	2.750	09/15/21	207,000.000	02/15/19	RBC CAPITAL MARKETS LLC, NEW YORK	0.00	2,484.57	208,301.84
965628	9128285A4	U S TREASURY NOTE	2.750	09/15/21	182,000.000	04/11/19	NATWEST MARKETS SECURITIES INC.,NEW YOR	0.00	421.61	183,876.88
965628	9128285A4	U S TREASURY NOTE	2.750	09/15/21	537,000.000	05/20/19	MORGAN STANLEY & CO INC, NY	0.00	2,688.64	543,859.34
965628	9128285A4	U S TREASURY NOTE	2.750	09/15/21	1,450,000.000	07/24/19	GOLDMAN SACHS & CO, NY	0.00	14,302.99	1,478,660.16
965628	9128285D8	U S TREASURY NOTE	2.875	09/30/23	342,000.000	01/30/19	RBC CAPITAL MARKETS LLC, NEW YORK	0.00	3,349.53	347,824.69
965628	9128285D8	U S TREASURY NOTE	2.875	09/30/23	120,000.000	02/05/19	MORGAN STANLEY & CO INC, NY	0.00	1,232.15	121,860.94
965628	9128285D8	U S TREASURY NOTE	2.875	09/30/23	472,000.000	02/27/19	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	0.00	5,666.59	479,633.13
965628	9128285D8	U S TREASURY NOTE	2.875	09/30/23	311,000.000	02/27/19	NOMURA SECS, NEW YORK	0.00	3,733.71	316,114.49
965628	9128286B1	U S TREASURY NOTE	2.625	02/15/29	110,000.000	03/28/19	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	0.00	358.94	112,281.64
965628	9128286B1	U S TREASURY NOTE	2.625	02/15/29	236,000.000	04/30/19	RBC CAPITAL MARKETS LLC, NEW YORK	0.00	1,300.60	238,396.88
965628	9128286B1	U S TREASURY NOTE	2.625	02/15/29	237,000.000	05/07/19	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	0.00	1,426.42	240,388.36
965628	9128286B1	U S TREASURY NOTE	2.625	02/15/29	239,000.000	05/30/19	CITADEL SECURITIES LLC, CHICAGO	0.00	1,871.73	247,280.98
965628	9128286B1	U S TREASURY NOTE	2.625	02/15/29	658,000.000	07/24/19	CITIGROUP GBL MKTS/SALOMON, NEW YORK	0.00	7,634.25	691,079.92
965628	9128286B1	U S TREASURY NOTE	2.625	02/15/29	290,000.000	09/27/19	BARCLAYS CAPITAL INC, NEW YORK	0.00	972.25	313,936.33
965628	9128286G0	U S TREASURY NOTE	2.375	02/29/24	445,000.000	03/28/19	NATWEST MARKETS SECURITIES INC.,NEW YOR	0.00	919.02	448,772.07
965628	9128286G0	U S TREASURY NOTE	2.375	02/29/24	154,000.000	04/11/19	BNP PARIBAS SECS CP/FIXED INCOME, PA	0.00	457.19	154,517.34
965628	9128286G0	U S TREASURY NOTE	2.375	02/29/24	13,000.000	04/11/19	HSBC SECS INC, NEW YORK	0.00	38.59	13,040.63
965628	9128286G0	U S TREASURY NOTE	2.375	02/29/24	82,000.000	04/16/19	BNP PARIBAS SECS CP/FIXED INCOME, PA	0.00	259.32	81,971.17
965628	9128286G0	U S TREASURY NOTE	2.375	02/29/24	31,000.000	04/23/19	DEUTSCHE BK SECS INC, NY (NWSCUS33)	0.00	112.04	31,036.33
965628	9128286G0	U S TREASURY NOTE	2.375	02/29/24	19,000.000	04/25/19	NOMURA SECS, NEW YORK	0.00	73.57	19,045.27

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965628	9128286G0	U S TREASURY NOTE	2.375	02/29/24	36,000.000	04/25/19	NOMURA SECS, NEW YORK	0.00	139.41	36,088.59
965628	9128286G0	U S TREASURY NOTE	2.375	02/29/24	66,000.000	04/25/19	NOMURA SECS, NEW YORK	0.00	255.57	66,162.42
965628	9128286G0	U S TREASURY NOTE	2.375	02/29/24	48,000.000	04/25/19	NOMURA SECS, NEW YORK	0.00	185.87	48,118.13
965628	9128286G0	U S TREASURY NOTE	2.375	02/29/24	640,000.000	04/29/19	MORGAN STANLEY & CO INC, NY	0.00	2,560.87	641,900.00
965628	9128286G0	U S TREASURY NOTE	2.375	02/29/24	60,000.000	05/02/19	NOMURA SECS, NEW YORK	0.00	259.44	60,098.44
965628	9128286G0	U S TREASURY NOTE	2.375	02/29/24	520,000.000	05/30/19	DEUTSCHE BK SECS INC, NY (NWSCUS33)	0.00	3,188.18	528,125.00
965628	9128286G0	U S TREASURY NOTE	2.375	02/29/24	119,000.000	07/17/19	SG AMERICAS SECURITIES LLC, NEW YORK	0.00	1,082.89	121,923.87
965628	9128286G0	U S TREASURY NOTE	2.375	02/29/24	4,830,000.000	07/24/19	DEUTSCHE BK SECS INC, NY (NWSCUS33)	0.00	45,822.66	4,950,561.33
965628	9128286Z8	U S TREASURY NOTE	1.750	06/30/24	405,000.000	07/30/19	CITADEL SECURITIES LLC, CHICAGO	0.00	616.30	403,259.77
965628	9128286Z8	U S TREASURY NOTE	1.750	06/30/24	273,000.000	08/07/19	MERRILL LYNCH PIERCE FENNER, CHARLOTTE	0.00	558.24	276,348.52
965628	9128286Z8	U S TREASURY NOTE	1.750	06/30/24	72,000.000	08/19/19	CITADEL SECURITIES LLC, CHICAGO	0.00	178.05	72,928.13
965628	9128286Z8	U S TREASURY NOTE	1.750	06/30/24	225,000.000	08/29/19	GOLDMAN SACHS & CO, NY	0.00	695.48	228,498.05
965628	9128286Z8	U S TREASURY NOTE	1.750	06/30/24	102,000.000	11/13/19	SG AMERICAS SECURITIES LLC, NEW YORK	0.00	669.38	102,215.16
965628	9128286Z8	U S TREASURY NOTE	1.750	06/30/24	45,000.000	11/13/19	SG AMERICAS SECURITIES LLC, NEW YORK	0.00	295.31	45,094.92
965628	9128286Z8	U S TREASURY NOTE	1.750	06/30/24	96,000.000	11/21/19	MORGAN STANLEY & CO INC, NY	0.00	675.65	96,570.00
965628	9128286Z8	U S TREASURY NOTE	1.750	06/30/24	478,000.000	12/20/19	MORGAN STANLEY & CO INC, NY	0.00	4,023.39	478,093.36
965628	91324PDM1	UNITEDHEALTH GROUP INC	3.500	02/15/24	294,000.000	01/07/19	DEUTSCHE BK SECS INC, NY (NWSCUS33)	0.00	628.83	295,849.26
965628	92276MAZ8	VENTAS REALTY LP / VENTAS CAPI	3.250	08/15/22	150,000.000	07/26/19	PERSHING LLC, JERSEY CITY	0.00	2,234.38	153,282.00
965628	92277GAE7	VENTAS REALTY LP	3.500	02/01/25	64,000.000	04/02/19	SUNTRUST ROBINSON HUMPHREY INC, ATLANTA	0.00	392.00	64,004.48
965628	92277GAE7	VENTAS REALTY LP	3.500	02/01/25	24,000.000	04/02/19	SUNTRUST ROBINSON HUMPHREY INC, ATLANTA	0.00	147.00	24,011.52
965628	92343VCM4	VERIZON COMMUNICATIONS INC	5.012	08/21/54	115,000.000	07/29/19	RBC CAPITAL MARKETS LLC, NEW YORK	0.00	2,561.69	136,539.50
965628	92347YAA2	VERIZON OWNER TRUST 2019 A A1A	2.930	09/20/23	372,000.000	08/09/19	BK OF NEW YORK MELLON/TORONTO DOMINION	0.00	696.37	380,050.31
965628	92349GAA9	VERIZON OWNER TRUST 2019 B A1A	2.330	12/20/23	310,000.000	06/04/19	MITSUBISHI UFJ SECURITIES, NEW YORK	0.00	0.00	309,978.33
965628	928668AT9	VOLKSWAGEN GROUP OF AMERI 144A	4.625	11/13/25	210,000.000	07/24/19	RBC CAPITAL MARKETS LLC, NEW YORK	0.00	1,969.48	229,000.80
965628	92890NAU3	WFRBS COMMERCIAL MORTGA C10 A3	2.875	12/15/45	80,000.000	02/25/19	WELLS FARGO SECURITIES LLC, CHARLOTTE	0.00	166.11	79,490.63
965628	929089AD2	VOYA FINANCIAL INC	3.125	07/15/24	138,000.000	01/23/19	WELLS FARGO SECURITIES LLC, CHARLOTTE	0.00	119.79	130,948.20
965628	95058XAD0	WENDY'S FUNDING LL 1A A2I 144A	3.573	03/15/48	165,900.002	04/25/19	BAIRD, ROBERT W & CO INC, MILWAUKEE	0.00	724.49	164,221.56
965628	96221QAC7	WFRBS COMMERCIAL MORTGA C18 A3	3.651	12/15/46	912,000.000	08/09/19	WELLS FARGO SECURITIES LLC, CHARLOTTE	0.00	1,109.90	926,071.88
965628	98162VAD1	WORLD OMNI AUTO RECEIVABL B A3	2.590	07/15/24	369,000.000	05/07/19	WELLS FARGO SECURITIES LLC, CHARLOTTE	0.00	0.00	368,991.29
SCHEDULE TOTALS								0.00	228,512.40	42,606,857.45

Schedule No. 3C
Annual Statement of the Cambridge Retirement System for the Year Ended December 31, 2019

Domestic Fixed income Securities Sold During the Year

	(A)	(B)	(C)	(D)	(E)	(F)	(G)	(H)	(I)	(j)
Description: including date of maturity and interest rate, list alpha	Cusip Number	Par Value	Date Sold or Matured (Trade Date)	Name of Broker	Comm	Market Value Previous Dec 31st	Amount Received on Sale Less Commissions Excluding Accrued Interest	=G-F Realized Gain	=G-F Realized Loss	Interest Rec'd During Yr Including Interest Sold
Summary by Manager										
965628 - Income Research & Mgmt						44,676,318.57	46,108,473.62	1,471,154.47	38,999.42	655,571.89
Summary Totals						44,676,318.57	46,108,473.62	1,471,154.47	38,999.42	655,571.89

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965628	00206RCN0	AT&T INC	3.400	05/15/25	124,000.000	11/22/19	MORGAN STANLEY & CO INC, NY	0.00	129,594.88	117,893.76	11,701.12	4,344.82
965628	007944AE1	ADVENTIST HEALTH SYSTEM/WEST	2.433	09/01/24	203,000.000	11/22/19	RAYMOND JAMES/FI,SAINT PETERSBURG	0.00	202,874.14	203,000.00	(125.86)	356.70
965628	009090AA9	AIR CANADA 2015-1 CLASS A 144A	3.600	09/15/28	7,382.100	03/15/19	PRINCIPAL PAYMENT	0.00	7,382.10	7,095.75	286.35	0.00
965628	009090AA9	AIR CANADA 2015-1 CLASS A 144A	3.600	09/15/28	7,382.100	09/15/19	PRINCIPAL PAYMENT	0.00	7,382.10	7,095.75	286.35	0.00
965628	00912XBA1	AIR LEASE CORP	3.250	03/01/25	29,000.000	04/23/19	SUNTRUST ROBINSON HUMPHREY INC, ATLAN	0.00	28,049.38	26,644.33	1,405.05	9,350.43
965628	00912XBA1	AIR LEASE CORP	3.250	03/01/25	12,000.000	04/24/19	CREDIT SUISSE, NEW YORK (CSUS)	0.00	11,641.80	11,025.24	616.56	0.00
965628	00912XBA1	AIR LEASE CORP	3.250	03/01/25	12,000.000	04/24/19	STIFEL NICOLAUS	0.00	11,635.56	11,025.24	610.32	0.00
965628	00912XBA1	AIR LEASE CORP	3.250	03/01/25	17,000.000	04/25/19	CREDIT SUISSE, NEW YORK (CSUS)	0.00	16,482.69	15,619.09	863.60	0.00
965628	00912XBA1	AIR LEASE CORP	3.250	03/01/25	28,000.000	04/25/19	SUNTRUST ROBINSON HUMPHREY INC, ATLAN	0.00	27,153.56	25,725.56	1,428.00	0.00
965628	00912XBA1	AIR LEASE CORP	3.250	03/01/25	56,000.000	04/25/19	SUNTRUST ROBINSON HUMPHREY INC, ATLAN	0.00	54,307.12	51,451.12	2,856.00	0.00
965628	00912XBA1	AIR LEASE CORP	3.250	03/01/25	42,000.000	04/25/19	CREDIT SUISSE, NEW YORK (CSUS)	0.00	40,725.72	38,588.34	2,137.38	0.00
965628	00912XBA1	AIR LEASE CORP	3.250	03/01/25	54,000.000	05/02/19	RBC CAPITAL MARKETS LLC, NEW YORK	0.00	52,276.86	49,613.58	2,663.28	0.00
965628	00912XBA1	AIR LEASE CORP	3.250	03/01/25	81,000.000	07/17/19	GOLDMAN SACHS & CO, NY	0.00	81,162.00	74,420.37	6,741.63	0.00
965628	00912XBA1	AIR LEASE CORP	3.250	03/01/25	57,000.000	07/17/19	SUNTRUST ROBINSON HUMPHREY INC, ATLAN	0.00	57,172.71	52,369.89	4,802.82	0.00
965628	02376AAA7	AMERICAN AIRLINES 2017-2 CLASS	3.350	04/15/31	3,057.910	10/15/19	PRINCIPAL PAYMENT	0.00	3,057.91	2,998.84	59.07	2,186.44
965628	02376AAA7	AMERICAN AIRLINES 2017-2 CLASS	3.350	04/15/31	103,826.280	11/22/19	BARCLAYS CAPITAL INC, NEW YORK	0.00	106,760.41	101,820.52	4,939.89	0.00
965628	02376WAA9	AMERICAN AIRLINES 2016-1 CLASS	4.100	07/15/29	6,458.980	01/15/19	PRINCIPAL PAYMENT	0.00	6,458.98	6,421.91	37.07	0.00
965628	02376WAA9	AMERICAN AIRLINES 2016-1 CLASS	4.100	07/15/29	6,459.150	07/15/19	PRINCIPAL PAYMENT	0.00	6,459.15	6,422.07	37.08	0.00
965628	02376WAA9	AMERICAN AIRLINES 2016-1 CLASS	4.100	07/15/29	59,980.161	11/22/19	BARCLAYS CAPITAL INC, NEW YORK	0.00	63,975.44	59,635.88	4,339.56	0.00
965628	023772AB2	AMERICAN AIRLINES 2013-1 CLASS	4.000	01/15/27	29,629.950	01/15/19	PRINCIPAL PAYMENT	0.00	29,629.95	29,403.28	226.67	0.00
965628	023772AB2	AMERICAN AIRLINES 2013-1 CLASS	4.000	01/15/27	3,851.420	07/15/19	PRINCIPAL PAYMENT	0.00	3,851.42	3,821.96	29.46	0.00
965628	02377UAB0	AMERICAN AIRLINES 2013-2 CLASS	4.950	07/15/24	39,570.090	01/15/19	PRINCIPAL PAYMENT	0.00	39,570.09	40,165.62	(595.53)	0.00
965628	02377UAB0	AMERICAN AIRLINES 2013-2 CLASS	4.950	07/15/24	3,556.440	07/15/19	PRINCIPAL PAYMENT	0.00	3,556.44	3,609.96	(53.52)	0.00
965628	025816BU2	AMERICAN EXPRESS CO	3.375	05/17/21	289,000.000	10/29/19	BK OF NEW YORK MELLON/TORONTO DOMINI	0.00	294,574.81	289,459.51	5,115.30	9,293.16
965628	0258M0EK1	AMERICAN EXPRESS CREDIT CORP	1.875	05/03/19	207,000.000	04/02/19	CALLED BOND	0.00	207,000.00	206,236.17	763.83	1,606.41
965628	026874CU9	AMERICAN INTERNATIONAL GROUP I	4.875	06/01/22	180,000.000	11/22/19	CITIGROUP GBL MKTS/SALOMON, NEW YORK	0.00	192,484.80	186,755.40	5,729.40	0.00
965628	03522AAF7	ANHEUSER-BUSCH COS LLC / 144A	4.900	02/01/46	515,000.000	05/14/19	CONVERSION	0.00	477,605.85	477,605.85	0.00	12,617.50
965628	03522AAJ9	ANHEUSER-BUSCH COS LLC / ANHEU	4.900	02/01/46	182,000.000	09/20/19	RBC CAPITAL MARKETS LLC, NEW YORK	0.00	215,009.34	168,784.98	46,224.36	0.00
965628	03522AAJ9	ANHEUSER-BUSCH COS LLC / ANHEU	4.900	02/01/46	110,000.000	11/22/19	CITIGROUP GBL MKTS/SALOMON, NEW YORK	0.00	130,999.00	102,012.90	28,986.10	0.00
965628	05523UAJ9	BAE SYSTEMS HOLDINGS INC 144A	6.375	06/01/19	221,000.000	06/01/19	MATURITY	0.00	221,000.00	223,559.18	(2,559.18)	7,044.38
965628	06051GHS1	BANK OF AMERICA CORP	VAR RT	03/15/50	150,000.000	10/29/19	MERRILL LYNCH PIERCE FENNER SMITH INC N	0.00	175,183.50	150,000.00	25,183.50	4,059.38
965628	084670BS6	BERKSHIRE HATHAWAY INC	3.125	03/15/26	156,000.000	03/06/19	BARCLAYS CAPITAL INC, NEW YORK	0.00	154,184.16	151,201.44	2,982.72	5,505.21
965628	084670BS6	BERKSHIRE HATHAWAY INC	3.125	03/15/26	207,000.000	03/07/19	PIERPONT SECURITIES LLC, STAMFORD	0.00	204,944.49	200,632.68	4,311.81	0.00
965628	10112RAR5	BOSTON PROPERTIES LP	5.625	11/15/20	250,000.000	05/28/19	MERRILL LYNCH PIERCE FENNER SMITH INC N	0.00	258,820.00	259,152.50	(332.50)	13,495.32
965628	10112RAR5	BOSTON PROPERTIES LP	5.625	11/15/20	180,000.000	06/12/19	MORGAN STANLEY & CO INC, NY	0.00	186,526.80	186,589.80	(63.00)	0.00
965628	125039AD9	CD 2017-CD6 MORTGAGE T CD6 ASB	3.332	11/13/50	240,000.000	11/22/19	CITIGROUP GBL MKTS/SALOMON, NEW YORK	0.00	251,250.00	237,636.00	13,614.00	16,460.08
965628	125039AD9	CD 2017-CD6 MORTGAGE T CD6 ASB	3.332	11/13/50	240,000.000	12/24/19	CITIGROUP GBL MKTS/SALOMON, NEW YORK	0.00	248,343.75	237,636.00	10,707.75	0.00
965628	125523CA6	CIGNA CORP 144A	3.400	03/01/27	130,000.000	11/22/19	GOLDMAN SACHS & CO, NY	0.00	134,280.90	120,595.80	13,685.10	0.00
965628	12592WAD0	CNH EQUIPMENT TRUST 2015- A A4	1.850	04/15/21	48,706.880	01/15/19	PRINCIPAL PAYMENT	0.00	48,706.88	48,504.26	202.62	1,098.51
965628	12592WAD0	CNH EQUIPMENT TRUST 2015- A A4	1.850	04/15/21	16,506.070	02/15/19	PRINCIPAL PAYMENT	0.00	16,506.07	16,437.41	68.66	0.00
965628	12592WAD0	CNH EQUIPMENT TRUST 2015- A A4	1.850	04/15/21	10,716.950	03/15/19	PRINCIPAL PAYMENT	0.00	10,716.95	10,672.37	44.58	0.00
965628	12592WAD0	CNH EQUIPMENT TRUST 2015- A A4	1.850	04/15/21	149,667.100	04/15/19	CALLED BOND	0.00	149,667.09	149,044.48	622.61	0.00
965628	12595VAD9	COMM 2018-COR3 MORTGAG COR3 A3	4.228	05/10/51	258,000.000	04/30/19	JPMORGAN SECURITIES INC, NEW YORK	0.00	276,090.23	266,206.98	9,883.25	4,575.40
965628	12596JAC7	CNH EQUIPMENT TRUST 2019- A A3	3.010	04/15/24	441,000.000	10/29/19	MITSUBISHI UFJ SECURITIES, NEW YORK	0.00	448,286.84	440,903.11	7,383.73	9,734.30
965628	12623SAB6	COMM 2012-CCRE5 MORTGAG CR5 A2	1.678	12/10/45	6.090	01/01/19	PRINCIPAL PAYMENT	0.00	6.09	6.08	0.01	32.85
965628	12623SAB6	COMM 2012-CCRE5 MORTGAG CR5 A2	1.678	12/10/45	6.120	02/01/19	PRINCIPAL PAYMENT	0.00	6.12	6.11	0.01	0.00
965628	12623SAB6	COMM 2012-CCRE5 MORTGAG CR5 A2	1.678	12/10/45	7.890	03/01/19	PRINCIPAL PAYMENT	0.00	7.89	7.88	0.01	0.00
965628	12623SAB6	COMM 2012-CCRE5 MORTGAG CR5 A2	1.678	12/10/45	6.180	04/01/19	PRINCIPAL PAYMENT	0.00	6.18	6.17	0.01	0.00
965628	12623SAB6	COMM 2012-CCRE5 MORTGAG CR5 A2	1.678	12/10/45	6.790	05/01/19	PRINCIPAL PAYMENT	0.00	6.79	6.78	0.01	0.00
965628	12623SAB6	COMM 2012-CCRE5 MORTGAG CR5 A2	1.678	12/10/45	3,898.273	06/12/19	CALLED BOND	0.00	3,898.27	3,894.94	3.33	0.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965628	126650BP4	CVS PASS-THROUGH TRUST	6.036	12/10/28	1,041.090	08/10/19	PRINCIPAL PAYMENT	0.00	1,041.09	1,160.64	(119.55)	0.00
965628	126650BP4	CVS PASS-THROUGH TRUST	6.036	12/10/28	1,046.330	09/10/19	PRINCIPAL PAYMENT	0.00	1,046.33	1,166.48	(120.15)	0.00
965628	126650BP4	CVS PASS-THROUGH TRUST	6.036	12/10/28	1,051.590	10/10/19	PRINCIPAL PAYMENT	0.00	1,051.59	1,172.34	(120.75)	0.00
965628	126650BP4	CVS PASS-THROUGH TRUST	6.036	12/10/28	1,056.880	11/10/19	PRINCIPAL PAYMENT	0.00	1,056.88	1,178.24	(121.36)	0.00
965628	126650BP4	CVS PASS-THROUGH TRUST	6.036	12/10/28	1,062.190	12/10/19	PRINCIPAL PAYMENT	0.00	1,062.19	1,184.16	(121.97)	0.00
965628	126650BQ2	CVS PASS-THROUGH TRUST	6.943	01/10/30	401.330	01/10/19	PRINCIPAL PAYMENT	0.00	401.33	445.86	(44.53)	0.00
965628	126650BQ2	CVS PASS-THROUGH TRUST	6.943	01/10/30	403.660	02/10/19	PRINCIPAL PAYMENT	0.00	403.66	444.50	(40.84)	0.00
965628	126650BQ2	CVS PASS-THROUGH TRUST	6.943	01/10/30	405.990	03/10/19	PRINCIPAL PAYMENT	0.00	405.99	447.07	(41.08)	0.00
965628	126650BQ2	CVS PASS-THROUGH TRUST	6.943	01/10/30	408.340	04/10/19	PRINCIPAL PAYMENT	0.00	408.34	449.65	(41.31)	0.00
965628	126650BQ2	CVS PASS-THROUGH TRUST	6.943	01/10/30	410.700	05/10/19	PRINCIPAL PAYMENT	0.00	410.70	452.25	(41.55)	0.00
965628	126650BQ2	CVS PASS-THROUGH TRUST	6.943	01/10/30	413.080	06/10/19	PRINCIPAL PAYMENT	0.00	413.08	454.87	(41.79)	0.00
965628	126650BQ2	CVS PASS-THROUGH TRUST	6.943	01/10/30	415.470	07/10/19	PRINCIPAL PAYMENT	0.00	415.47	457.54	(42.07)	0.00
965628	126650BQ2	CVS PASS-THROUGH TRUST	6.943	01/10/30	417.870	08/10/19	PRINCIPAL PAYMENT	0.00	417.87	464.37	(46.50)	0.00
965628	126650BQ2	CVS PASS-THROUGH TRUST	6.943	01/10/30	420.290	09/10/19	PRINCIPAL PAYMENT	0.00	420.29	467.06	(46.77)	0.00
965628	126650BQ2	CVS PASS-THROUGH TRUST	6.943	01/10/30	422.720	10/10/19	PRINCIPAL PAYMENT	0.00	422.72	469.76	(47.04)	0.00
965628	126650BQ2	CVS PASS-THROUGH TRUST	6.943	01/10/30	425.170	11/10/19	PRINCIPAL PAYMENT	0.00	425.17	472.48	(47.31)	0.00
965628	126650BQ2	CVS PASS-THROUGH TRUST	6.943	01/10/30	427.630	12/10/19	PRINCIPAL PAYMENT	0.00	427.63	501.00	(73.37)	0.00
965628	126650BS8	CVS PASS-THROUGH TRUST 144A	7.507	01/10/32	92.810	01/10/19	PRINCIPAL PAYMENT	0.00	92.81	107.28	(14.47)	0.00
965628	126650BS8	CVS PASS-THROUGH TRUST 144A	7.507	01/10/32	93.390	02/10/19	PRINCIPAL PAYMENT	0.00	93.39	107.95	(14.56)	0.00
965628	126650BS8	CVS PASS-THROUGH TRUST 144A	7.507	01/10/32	93.980	03/10/19	PRINCIPAL PAYMENT	0.00	93.98	108.64	(14.66)	0.00
965628	126650BS8	CVS PASS-THROUGH TRUST 144A	7.507	01/10/32	372.960	04/10/19	PRINCIPAL PAYMENT	0.00	372.96	431.12	(58.16)	0.00
965628	126650BS8	CVS PASS-THROUGH TRUST 144A	7.507	01/10/32	93.100	04/10/19	PRINCIPAL PAYMENT	0.00	93.10	107.62	(14.52)	0.00
965628	126650BS8	CVS PASS-THROUGH TRUST 144A	7.507	01/10/32	93.680	06/10/19	PRINCIPAL PAYMENT	0.00	93.68	108.29	(14.61)	0.00
965628	126650BS8	CVS PASS-THROUGH TRUST 144A	7.507	01/10/32	94.270	06/10/19	PRINCIPAL PAYMENT	0.00	94.27	108.97	(14.70)	0.00
965628	126650BS8	CVS PASS-THROUGH TRUST 144A	7.507	01/10/32	94.860	07/10/19	PRINCIPAL PAYMENT	0.00	94.86	109.65	(14.79)	0.00
965628	126650BS8	CVS PASS-THROUGH TRUST 144A	7.507	01/10/32	95.450	08/10/19	PRINCIPAL PAYMENT	0.00	95.45	110.34	(14.89)	0.00
965628	126650BS8	CVS PASS-THROUGH TRUST 144A	7.507	01/10/32	96.050	09/10/19	PRINCIPAL PAYMENT	0.00	96.05	111.03	(14.98)	0.00
965628	126650BS8	CVS PASS-THROUGH TRUST 144A	7.507	01/10/32	96.650	10/10/19	PRINCIPAL PAYMENT	0.00	96.65	111.72	(15.07)	0.00
965628	126650BS8	CVS PASS-THROUGH TRUST 144A	7.507	01/10/32	97.260	11/10/19	PRINCIPAL PAYMENT	0.00	97.26	112.43	(15.17)	0.00
965628	126650BS8	CVS PASS-THROUGH TRUST 144A	7.507	01/10/32	97.860	12/10/19	PRINCIPAL PAYMENT	0.00	97.86	121.03	(23.17)	0.00
965628	126650BV1	CVS PASS-THROUGH TRUST 144A	5.773	01/10/33	(689.630)	12/10/18	PRINCIPAL PAYMENT	0.00	(689.63)	(725.02)	35.39	0.00
965628	126650BV1	CVS PASS-THROUGH TRUST 144A	5.773	01/10/33	689.390	12/10/18	PRINCIPAL PAYMENT	0.00	689.39	724.76	(35.37)	0.00
965628	126650BV1	CVS PASS-THROUGH TRUST 144A	5.773	01/10/33	692.700	02/10/19	PRINCIPAL PAYMENT	0.00	692.70	728.25	(35.55)	0.00
965628	126650BV1	CVS PASS-THROUGH TRUST 144A	5.773	01/10/33	696.040	03/10/19	PRINCIPAL PAYMENT	0.00	696.04	731.75	(35.71)	0.00
965628	126650BV1	CVS PASS-THROUGH TRUST 144A	5.773	01/10/33	699.390	03/10/19	PRINCIPAL PAYMENT	0.00	699.39	735.27	(35.88)	0.00
965628	126650BV1	CVS PASS-THROUGH TRUST 144A	5.773	01/10/33	702.750	04/10/19	PRINCIPAL PAYMENT	0.00	702.75	738.80	(36.05)	0.00
965628	126650BV1	CVS PASS-THROUGH TRUST 144A	5.773	01/10/33	706.130	05/10/19	PRINCIPAL PAYMENT	0.00	706.13	742.35	(36.22)	0.00
965628	126650BV1	CVS PASS-THROUGH TRUST 144A	5.773	01/10/33	709.530	06/10/19	PRINCIPAL PAYMENT	0.00	709.53	745.89	(36.36)	0.00
965628	126650BV1	CVS PASS-THROUGH TRUST 144A	5.773	01/10/33	712.940	07/10/19	PRINCIPAL PAYMENT	0.00	712.94	749.53	(36.59)	0.00
965628	126650BV1	CVS PASS-THROUGH TRUST 144A	5.773	01/10/33	716.370	08/10/19	PRINCIPAL PAYMENT	0.00	716.37	753.13	(36.76)	0.00
965628	126650BV1	CVS PASS-THROUGH TRUST 144A	5.773	01/10/33	719.820	09/10/19	PRINCIPAL PAYMENT	0.00	719.82	756.76	(36.94)	0.00
965628	126650BV1	CVS PASS-THROUGH TRUST 144A	5.773	01/10/33	723.280	10/10/19	PRINCIPAL PAYMENT	0.00	723.28	760.40	(37.12)	0.00
965628	126650BV1	CVS PASS-THROUGH TRUST 144A	5.773	01/10/33	726.760	11/10/19	PRINCIPAL PAYMENT	0.00	726.76	764.06	(37.30)	0.00
965628	126650BV1	CVS PASS-THROUGH TRUST 144A	5.773	01/10/33	730.260	12/10/19	PRINCIPAL PAYMENT	0.00	730.26	823.63	(93.37)	0.00
965628	126659AA9	CVS PASS-THROUGH TRUST 144A	8.353	07/10/31	965.300	01/10/19	PRINCIPAL PAYMENT	0.00	965.30	1,167.42	(202.12)	0.00
965628	126659AA9	CVS PASS-THROUGH TRUST 144A	8.353	07/10/31	972.020	02/10/19	PRINCIPAL PAYMENT	0.00	972.02	1,175.55	(203.53)	0.00
965628	126659AA9	CVS PASS-THROUGH TRUST 144A	8.353	07/10/31	978.780	03/10/19	PRINCIPAL PAYMENT	0.00	978.78	1,183.73	(204.95)	0.00
965628	126659AA9	CVS PASS-THROUGH TRUST 144A	8.353	07/10/31	985.590	04/10/19	PRINCIPAL PAYMENT	0.00	985.59	1,191.96	(206.37)	0.00
965628	126659AA9	CVS PASS-THROUGH TRUST SE 144A	8.353	07/10/31	992.460	05/10/19	PRINCIPAL PAYMENT	0.00	992.46	1,200.27	(207.81)	0.00
965628	126659AA9	CVS PASS-THROUGH TRUST SE 144A	8.353	07/10/31	999.360	06/10/19	PRINCIPAL PAYMENT	0.00	999.36	1,208.62	(209.26)	0.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965628	126659AA9	CVS PASS-THROUGH TRUST SE 144A	8.353	07/10/31	1,006.320	07/10/19	PRINCIPAL PAYMENT	0.00	1,006.32	1,217.03	(210.71)	0.00
965628	126659AA9	CVS PASS-THROUGH TRUST SE 144A	8.353	07/10/31	1,013.330	08/10/19	PRINCIPAL PAYMENT	0.00	1,013.33	1,225.51	(212.18)	0.00
965628	126659AA9	CVS PASS-THROUGH TRUST SE 144A	8.353	07/10/31	1,020.380	09/10/19	PRINCIPAL PAYMENT	0.00	1,020.38	1,234.04	(213.66)	0.00
965628	126659AA9	CVS PASS-THROUGH TRUST SE 144A	8.353	07/10/31	1,027.480	10/10/19	PRINCIPAL PAYMENT	0.00	1,027.48	1,242.62	(215.14)	0.00
965628	126659AA9	CVS PASS-THROUGH TRUST SE 144A	8.353	07/10/31	1,034.630	11/10/19	PRINCIPAL PAYMENT	0.00	1,034.63	1,251.27	(216.64)	0.00
965628	126659AA9	CVS PASS-THROUGH TRUST SE 144A	8.353	07/10/31	1,041.840	12/10/19	PRINCIPAL PAYMENT	0.00	1,041.84	1,259.99	(218.15)	0.00
965628	13645RAX2	CANADIAN PACIFIC RR CO	6.125	09/15/15	65,000.000	11/22/19	MORGAN STANLEY & CO INC, NY	0.00	95,866.55	75,597.60	20,268.95	0.00
965628	14040HBP9	CAPITAL ONE FINANCIAL CORP	2.500	05/12/20	287,000.000	01/25/19	US BANCORP INVESTMENTS INC, ST PAUL	0.00	284,494.49	283,286.22	1,208.27	1,534.65
965628	14041NFG1	CAPITAL ONE MULTI-ASSET A5 A5	1.660	06/17/24	391,000.000	10/29/19	MERRILL LYNCH PIERCE FENNER, CHARLOTT	0.00	389,136.64	379,375.57	9,761.07	5,679.24
965628	14149YBM9	CARDINAL HEALTH INC	4.368	06/15/47	2,000.000	10/25/19	CITIGROUP GBL MKTS/SALOMON, NEW YORK	0.00	1,962.18	1,703.16	259.02	0.00
965628	14149YBM9	CARDINAL HEALTH INC	4.368	06/15/47	3,000.000	10/25/19	RAYMOND JAMES/FI,SAINT PETERSBURG	0.00	2,943.18	2,554.74	388.44	0.00
965628	14149YBM9	CARDINAL HEALTH INC	4.368	06/15/47	9,000.000	10/25/19	MORGAN STANLEY & CO INC, NY	0.00	8,773.29	7,664.22	1,109.07	0.00
965628	14149YBM9	CARDINAL HEALTH INC	4.368	06/15/47	41,000.000	11/08/19	MERRILL LYNCH PIERCE FENNER SMITH INC N	0.00	39,230.44	34,914.78	4,315.66	0.00
965628	172967KY6	CITIGROUP INC	3.200	10/21/26	216,000.000	10/29/19	MERRILL LYNCH PIERCE FENNER, CHARLOTT	0.00	222,950.88	199,409.04	23,541.84	7,084.80
965628	172967MD0	CITIGROUP INC	4.650	07/23/48	173,000.000	03/13/19	CITIGROUP GBL MKTS/SALOMON, NEW YORK	0.00	179,599.95	169,076.36	10,523.59	5,184.24
965628	17305EGA7	CITIBANK CREDIT CARD ISS A2 A2	1.740	01/19/21	306,000.000	01/17/19	CALLED BOND	0.00	306,000.00	305,804.16	195.84	2,662.20
965628	20268JAA1	COMMONSPIRIT HEALTH	2.760	10/01/24	389,000.000	10/29/19	MERRILL LYNCH PIERCE FENNER SMITH INC N	0.00	394,609.38	389,000.00	5,609.38	2,057.81
965628	210795PZ7	CONTINENTAL AIRLINES 2012-1 CL	4.150	10/11/25	7,382.810	04/11/19	PRINCIPAL PAYMENT	0.00	7,382.81	7,363.61	19.20	0.00
965628	210795PZ7	CONTINENTAL AIRLINES 2012-1 CL	4.150	10/11/25	12,796.870	10/11/19	PRINCIPAL PAYMENT	0.00	12,796.87	13,086.60	(289.73)	0.00
965628	224044CA3	COX COMMUNICATIONS INC 144A	2.950	06/30/23	200,000.000	10/29/19	JPMORGAN SECURITIES INC, NEW YORK	0.00	203,852.00	196,454.25	7,397.75	12,075.01
965628	224044CA3	COX COMMUNICATIONS INC 144A	2.950	06/30/23	406,000.000	11/22/19	MERRILL LYNCH PIERCE FENNER SMITH INC N	0.00	413,791.14	398,802.13	14,989.01	0.00
965628	233046AE1	DB MASTER FINANCE 1A A2I 144A	3.629	11/20/47	442.500	02/20/19	PRINCIPAL PAYMENT	0.00	442.50	427.55	14.95	0.00
965628	233046AE1	DB MASTER FINANCE 1A A2I 144A	3.629	11/20/47	442.500	05/20/19	PRINCIPAL PAYMENT	0.00	442.50	427.55	14.95	0.00
965628	233046AE1	DB MASTER FINANCE 1A A2I 144A	3.629	11/20/47	442.500	08/20/19	PRINCIPAL PAYMENT	0.00	442.50	427.55	14.95	0.00
965628	233046AE1	DB MASTER FINANCE 1A A2I 144A	3.629	11/20/47	442.500	11/20/19	PRINCIPAL PAYMENT	0.00	442.50	427.55	14.95	0.00
965628	233046AJ0	DB MASTER FINANCE 1A A2I 144A	3.787	05/20/49	470.000	08/20/19	PRINCIPAL PAYMENT	0.00	470.00	470.00	0.00	0.00
965628	233046AJ0	DB MASTER FINANCE 1A A2I 144A	3.787	05/20/49	57,855.004	09/06/19	BARCLAYS CAPITAL INC, NEW YORK	0.00	59,821.17	57,855.00	1,966.17	0.00
965628	233046AJ0	DB MASTER FINANCE 1A A2I 144A	3.787	05/20/49	325.000	11/20/19	PRINCIPAL PAYMENT	0.00	325.00	325.00	0.00	0.00
965628	23307DBA0	DBGS 2018-BIOD MORTGAGE C1 A4	4.466	10/15/51	245,000.000	05/07/19	DEUTSCHE BK SECS INC, NY (NWSCUS33)	0.00	269,346.88	259,170.80	10,176.08	4,802.20
965628	24422EUQ0	JOHN DEERE CAPITAL CORP	3.200	01/10/22	188,000.000	02/05/19	GOLDMAN SACHS & CO, NY	0.00	189,942.04	187,819.52	2,122.52	451.20
965628	247358AA2	DELTA AIR LINES 2012-1 CLASS A	4.750	11/07/21	12,493.160	05/07/19	PRINCIPAL PAYMENT	0.00	12,493.16	12,646.83	(153.67)	0.00
965628	247358AA2	DELTA AIR LINES 2012-1 CLASS A	4.750	11/07/21	13,103.340	11/07/19	PRINCIPAL PAYMENT	0.00	13,103.34	13,264.51	(161.17)	0.00
965628	24736WAA8	DELTA AIR LINES 2011-1 CLASS A	5.300	04/15/19	99,143.996	04/01/19	CALLED BOND	0.00	99,143.98	99,745.80	(601.82)	2,627.32
965628	26441CAF2	DUKE ENERGY CORP	3.550	09/15/21	456,000.000	10/29/19	PITTSBURGH NATIONAL BANK-SECURITIES CO	0.00	466,925.76	457,235.76	9,690.00	18,211.50
965628	30219GAN8	EXPRESS SCRIPTS HOLDING CO	3.400	03/01/27	316,000.000	10/10/19	EXCHANGE OFFER	0.00	293,456.56	293,140.56	316.00	10,744.00
965628	3138EGEZ3	FNMA POOL #0AL0151	4.380	04/01/21	6,585.710	01/01/19	PRINCIPAL PAYMENT	0.00	6,585.71	6,789.14	(203.43)	0.00
965628	3138EGEZ3	FNMA POOL #0AL0151	4.380	04/01/21	77,920.820	02/01/19	PRINCIPAL PAYMENT	0.00	77,920.82	80,327.80	(2,406.98)	0.00
965628	3138EGEZ3	FNMA POOL #0AL0151	4.380	04/01/21	141.920	03/01/19	PRINCIPAL PAYMENT	0.00	141.92	146.30	(4.38)	0.00
965628	3138EGEZ3	FNMA POOL #0AL0151	4.380	04/01/21	115.930	04/01/19	PRINCIPAL PAYMENT	0.00	115.93	119.51	(3.58)	0.00
965628	3138EGEZ3	FNMA POOL #0AL0151	4.380	04/01/21	2,246.060	05/01/19	PRINCIPAL PAYMENT	0.00	2,246.06	2,315.44	(69.38)	0.00
965628	3138EGEZ3	FNMA POOL #0AL0151	4.380	04/01/21	113.740	06/01/19	PRINCIPAL PAYMENT	0.00	113.74	117.25	(3.51)	0.00
965628	3138EGEZ3	FNMA POOL #0AL0151	4.380	04/01/21	122.740	07/01/19	PRINCIPAL PAYMENT	0.00	122.74	126.53	(3.79)	0.00
965628	3138EGEZ3	FNMA POOL #0AL0151	4.380	04/01/21	114.890	08/01/19	PRINCIPAL PAYMENT	0.00	114.89	118.44	(3.55)	0.00
965628	3138EGEZ3	FNMA POOL #0AL0151	4.380	04/01/21	115.450	09/01/19	PRINCIPAL PAYMENT	0.00	115.45	119.02	(3.57)	0.00
965628	3138EGEZ3	FNMA POOL #0AL0151	4.380	04/01/21	5,111.870	10/01/19	PRINCIPAL PAYMENT	0.00	5,111.87	5,269.78	(157.91)	0.00
965628	3138EGEZ3	FNMA POOL #0AL0151	4.380	04/01/21	107.780	11/01/19	PRINCIPAL PAYMENT	0.00	107.78	111.11	(3.33)	0.00
965628	3138EGEZ3	FNMA POOL #0AL0151	VAR RT	04/01/21	115.880	12/01/19	PRINCIPAL PAYMENT	0.00	115.88	119.46	(3.58)	0.00
965628	337358BH7	WACHOVIA CORP	STEP	08/01/26	47,000.000	08/19/19	PIERPONT SECURITIES LLC, STAMFORD	0.00	60,086.68	55,647.53	4,439.15	3,757.54
965628	33829TAA4	FIVE CORNERS FUNDING TRUS 144A	4.419	11/15/23	500,000.000	10/29/19	WELLS FARGO SECURITIES LLC, CHARLOTTE	0.00	540,685.00	535,985.00	4,700.00	10,126.88
965628	33850BAE7	FLAGSTAR MORTGAGE T 1 1A5 144A	VAR RT	03/25/47	1,339.380	07/01/19	PRINCIPAL PAYMENT	0.00	1,339.38	1,362.40	(23.02)	0.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965628	33850BAE7	FLAGSTAR MORTGAGE T 1 1A5 144A	VAR RT	03/25/47	4,834.150	08/01/19	PRINCIPAL PAYMENT	0.00	4,834.15	4,917.24	(83.09)	0.00
965628	33850BAE7	FLAGSTAR MORTGAGE T 1 1A5 144A	VAR RT	03/25/47	7,545.610	09/01/19	PRINCIPAL PAYMENT	0.00	7,545.61	7,675.30	(129.69)	0.00
965628	33850BAE7	FLAGSTAR MORTGAGE T 1 1A5 144A	VAR RT	03/25/47	10,250.060	10/01/19	PRINCIPAL PAYMENT	0.00	10,250.06	10,426.23	(176.17)	0.00
965628	33850BAE7	FLAGSTAR MORTGAGE T 1 1A5 144A	VAR RT	03/25/47	4,416.590	11/01/19	PRINCIPAL PAYMENT	0.00	4,416.59	4,492.50	(75.91)	0.00
965628	33850BAE7	FLAGSTAR MORTGAGE T 1 1A5 144A	VAR RT	03/25/47	2,508.930	12/01/19	PRINCIPAL PAYMENT	0.00	2,508.93	2,552.05	(43.12)	0.00
965628	35137LAA3	FOX CORP 144A	3.666	01/25/22	300,000.000	10/29/19	CITIGROUP GBL MKTS/SALOMON, NEW YORK	0.00	310,080.00	309,552.00	528.00	2,902.25
965628	35563PHF9	SEASONED CREDIT RISK TRAN 4 MA	3.500	03/25/58	3,762.910	01/01/19	PRINCIPAL PAYMENT	0.00	3,762.91	3,764.90	(1.99)	0.00
965628	35563PHF9	SEASONED CREDIT RISK TRAN 4 MA	3.500	03/25/58	3,634.690	02/01/19	PRINCIPAL PAYMENT	0.00	3,634.69	3,636.62	(1.93)	0.00
965628	35563PHF9	SEASONED CREDIT RISK TRAN 4 MA	3.500	03/25/58	3,023.520	03/01/19	PRINCIPAL PAYMENT	0.00	3,023.52	3,025.12	(1.60)	0.00
965628	35563PHF9	SEASONED CREDIT RISK TRAN 4 MA	3.500	03/25/58	3,652.080	04/01/19	PRINCIPAL PAYMENT	0.00	3,652.08	3,654.02	(1.94)	0.00
965628	35563PHF9	SEASONED CREDIT RISK TRAN 4 MA	3.500	03/25/58	5,102.760	05/01/19	PRINCIPAL PAYMENT	0.00	5,102.76	5,105.46	(2.70)	0.00
965628	35563PHF9	SEASONED CREDIT RISK TRAN 4 MA	3.500	03/25/58	4,184.270	06/01/19	PRINCIPAL PAYMENT	0.00	4,184.27	4,186.49	(2.22)	0.00
965628	35563PHF9	SEASONED CREDIT RISK TRAN 4 MA	3.500	03/25/58	6,589.780	07/01/19	PRINCIPAL PAYMENT	0.00	6,589.78	6,593.27	(3.49)	0.00
965628	35563PHF9	SEASONED CREDIT RISK TRAN 4 MA	3.500	03/25/58	6,079.300	08/01/19	PRINCIPAL PAYMENT	0.00	6,079.30	6,082.52	(3.22)	0.00
965628	35563PHF9	SEASONED CREDIT RISK TRAN 4 MA	3.500	03/25/58	6,203.650	09/01/19	PRINCIPAL PAYMENT	0.00	6,203.65	6,206.94	(3.29)	0.00
965628	35563PHF9	SEASONED CREDIT RISK TRAN 4 MA	3.500	03/25/58	5,126.310	10/01/19	PRINCIPAL PAYMENT	0.00	5,126.31	5,129.03	(2.72)	0.00
965628	35563PHF9	SEASONED CREDIT RISK TRAN 4 MA	3.500	03/25/58	7,945.050	11/01/19	PRINCIPAL PAYMENT	0.00	7,945.05	7,949.26	(4.21)	0.00
965628	35563PHF9	SEASONED CREDIT RISK TRAN 4 MA	3.500	03/25/58	4,881.460	12/01/19	PRINCIPAL PAYMENT	0.00	4,881.46	4,884.05	(2.59)	0.00
965628	35563PJF7	SEASONED CREDIT RISK TRAN 1 MA	3.500	07/25/58	2,004.810	03/01/19	PRINCIPAL PAYMENT	0.00	2,004.81	2,016.32	(11.51)	0.00
965628	35563PJF7	SEASONED CREDIT RISK TRAN 1 MA	3.500	07/25/58	2,729.100	04/01/19	PRINCIPAL PAYMENT	0.00	2,729.10	2,744.76	(15.66)	0.00
965628	35563PJF7	SEASONED CREDIT RISK TRAN 1 MA	3.500	07/25/58	2,979.240	05/01/19	PRINCIPAL PAYMENT	0.00	2,979.24	2,996.34	(17.10)	0.00
965628	35563PJF7	SEASONED CREDIT RISK TRAN 1 MA	3.500	07/25/58	3,374.890	06/01/19	PRINCIPAL PAYMENT	0.00	3,374.89	3,394.26	(19.37)	0.00
965628	35563PJF7	SEASONED CREDIT RISK TRAN 1 MA	3.500	07/25/58	3,263.670	07/01/19	PRINCIPAL PAYMENT	0.00	3,263.67	3,282.40	(18.73)	0.00
965628	35563PJF7	SEASONED CREDIT RISK TRAN 1 MA	3.500	07/25/58	3,512.200	08/01/19	PRINCIPAL PAYMENT	0.00	3,512.20	3,532.36	(20.16)	0.00
965628	35563PJF7	SEASONED CREDIT RISK TRAN 1 MA	3.500	07/25/58	3,457.590	09/01/19	PRINCIPAL PAYMENT	0.00	3,457.59	3,477.44	(19.85)	0.00
965628	35563PJF7	SEASONED CREDIT RISK TRAN 1 MA	3.500	07/25/58	3,364.660	10/01/19	PRINCIPAL PAYMENT	0.00	3,364.66	3,383.97	(19.31)	0.00
965628	35563PJF7	SEASONED CREDIT RISK TRAN 1 MA	3.500	07/25/58	3,519.910	11/01/19	PRINCIPAL PAYMENT	0.00	3,519.91	3,540.11	(20.20)	0.00
965628	35563PJF7	SEASONED CREDIT RISK TRAN 1 MA	3.500	07/25/58	3,643.600	12/01/19	PRINCIPAL PAYMENT	0.00	3,643.60	3,664.51	(20.91)	0.00
965628	35563PKG3	SEASONED CREDIT RISK TRAN 2 MA	3.500	08/25/58	1,541.040	05/01/19	PRINCIPAL PAYMENT	0.00	1,541.04	1,564.65	(23.61)	0.00
965628	35563PKG3	SEASONED CREDIT RISK TRAN 2 MA	3.500	08/25/58	1,339.060	06/01/19	PRINCIPAL PAYMENT	0.00	1,339.06	1,359.58	(20.52)	0.00
965628	35563PKG3	SEASONED CREDIT RISK TRAN 2 MA	3.500	08/25/58	1,680.680	07/01/19	PRINCIPAL PAYMENT	0.00	1,680.68	1,706.43	(25.75)	0.00
965628	35563PKG3	SEASONED CREDIT RISK TRAN 2 MA	3.500	08/25/58	2,022.220	08/01/19	PRINCIPAL PAYMENT	0.00	2,022.22	2,053.21	(30.99)	0.00
965628	35563PKG3	SEASONED CREDIT RISK TRAN 2 MA	3.500	08/25/58	1,843.460	09/01/19	PRINCIPAL PAYMENT	0.00	1,843.46	1,871.71	(28.25)	0.00
965628	35563PKG3	SEASONED CREDIT RISK TRAN 2 MA	3.500	08/25/58	2,279.500	10/01/19	PRINCIPAL PAYMENT	0.00	2,279.50	2,314.43	(34.93)	0.00
965628	35563PKG3	SEASONED CREDIT RISK TRAN 2 MA	3.500	08/25/58	1,831.680	11/01/19	PRINCIPAL PAYMENT	0.00	1,831.68	1,859.75	(28.07)	0.00
965628	35563PKG3	SEASONED CREDIT RISK TRAN 2 MA	3.500	08/25/58	1,548.090	12/01/19	PRINCIPAL PAYMENT	0.00	1,548.09	1,571.81	(23.72)	0.00
965628	36255PAD2	GM FINANCIAL CONSUMER AUT 1 A3	2.320	07/18/22	352,000.000	10/29/19	GOLDMAN SACHS & CO, NY	0.00	352,618.75	348,374.40	4,244.35	7,122.88
965628	36256XAD4	GM FINANCIAL CONSUMER AUT 1 A3	2.970	11/16/23	376,000.000	11/22/19	MITSUBISHI UFJ SECURITIES, NEW YORK	0.00	381,434.37	375,958.38	5,475.99	9,709.26
965628	40414LAJ8	HCP INC	4.250	11/15/23	107,000.000	06/28/19	TENDER OFFER	0.00	110,773.89	107,163.71	3,610.18	0.00
965628	404280AV1	HSBC HOLDINGS PLC	3.400	03/08/21	200,000.000	10/29/19	JPMORGAN SECURITIES INC, NEW YORK	0.00	203,336.00	201,247.00	2,089.00	12,655.55
965628	404280AV1	HSBC HOLDINGS PLC	3.400	03/08/21	200,000.000	11/22/19	BK OF NEW YORK MELLON/TORONTO DOMINI	0.00	203,184.00	201,247.00	1,937.00	0.00
965628	40573LAQ9	CIGNA CORP 144A	4.125	11/15/25	285,000.000	08/28/19	CONVERSION	0.00	303,767.25	303,767.25	0.00	0.00
965628	42217KAS5	WELLTOWER INC	6.125	04/15/20	255,000.000	03/18/19	CALLED BOND	0.00	263,593.05	263,045.25	547.80	6,637.97
965628	42824CAN9	HEWLETT PACKARD ENTERPRISE CO	VAR RT	10/15/22	200,000.000	10/29/19	MERRILL LYNCH PIERCE FENNER, CHARLOTT	0.00	211,612.00	210,756.00	856.00	0.00
965628	43814WAC9	HONDA AUTO RECEIVABLES 20 1 A3	2.830	03/20/23	278,000.000	11/27/19	BARCLAYS CAPITAL INC, NEW YORK	0.00	282,083.13	277,992.55	4,090.58	5,944.28
965628	46634SAC9	JP MORGAN CHASE COMMERCI C6 A3	3.507	05/15/45	32,222.700	01/01/19	PRINCIPAL PAYMENT	0.00	32,222.70	32,374.79	(152.09)	0.00
965628	46634SAC9	JP MORGAN CHASE COMMERCI C6 A3	3.507	05/15/45	3,780.660	05/01/19	PRINCIPAL PAYMENT	0.00	3,780.66	3,798.50	(17.84)	0.00
965628	46634SAC9	JP MORGAN CHASE COMMERCI C6 A3	3.507	05/15/45	18,661.650	09/01/19	PRINCIPAL PAYMENT	0.00	18,661.65	18,749.73	(88.08)	0.00
965628	46634SAC9	JP MORGAN CHASE COMMERCI C6 A3	3.507	05/15/45	2,476.270	10/01/19	PRINCIPAL PAYMENT	0.00	2,476.27	2,487.96	(11.69)	0.00
965628	46640NAD0	JPMBB COMMERCIAL MORTGA C15 A4	4.096	11/15/45	31,613.100	02/01/19	PRINCIPAL PAYMENT	0.00	31,613.10	32,560.54	(947.44)	0.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965628	46640NAD0	JPMBB COMMERCIAL MORTGA C15 A4	4.096	11/15/45	21,575.220	08/01/19	PRINCIPAL PAYMENT	0.00	21,575.22	22,221.83	(646.61)	0.00
965628	46647JAE0	JP MORGAN MORTGAGE T 4 A5 144A	VAR RT	10/25/46	1,700.890	01/01/19	PRINCIPAL PAYMENT	0.00	1,700.89	1,682.40	18.49	0.00
965628	46647JAE0	JP MORGAN MORTGAGE T 4 A5 144A	VAR RT	10/25/46	439.080	02/01/19	PRINCIPAL PAYMENT	0.00	439.08	434.31	4.77	0.00
965628	46647JAE0	JP MORGAN MORTGAGE T 4 A5 144A	VAR RT	10/25/46	2,775.120	03/01/19	PRINCIPAL PAYMENT	0.00	2,775.12	2,744.95	30.17	0.00
965628	46647JAE0	JP MORGAN MORTGAGE T 4 A5 144A	VAR RT	10/25/46	1,427.820	04/01/19	PRINCIPAL PAYMENT	0.00	1,427.82	1,412.30	15.52	0.00
965628	46647JAE0	JP MORGAN MORTGAGE T 4 A5 144A	VAR RT	10/25/46	2,018.800	05/01/19	PRINCIPAL PAYMENT	0.00	2,018.80	1,996.86	21.94	0.00
965628	46647JAE0	JP MORGAN MORTGAGE T 4 A5 144A	VAR RT	10/25/46	933.560	06/01/19	PRINCIPAL PAYMENT	0.00	933.56	923.41	10.15	0.00
965628	46647JAE0	JP MORGAN MORTGAGE T 4 A5 144A	VAR RT	10/25/46	1,831.460	07/01/19	PRINCIPAL PAYMENT	0.00	1,831.46	1,811.55	19.91	0.00
965628	46647JAE0	JP MORGAN MORTGAGE T 4 A5 144A	VAR RT	10/25/46	898.460	08/01/19	PRINCIPAL PAYMENT	0.00	898.46	888.69	9.77	0.00
965628	46647JAE0	JP MORGAN MORTGAGE T 4 A5 144A	VAR RT	10/25/46	3,464.110	09/01/19	PRINCIPAL PAYMENT	0.00	3,464.11	3,426.46	37.65	0.00
965628	46647JAE0	JP MORGAN MORTGAGE T 4 A5 144A	VAR RT	10/25/46	4,689.390	10/01/19	PRINCIPAL PAYMENT	0.00	4,689.39	4,638.42	50.97	0.00
965628	46647JAE0	JP MORGAN MORTGAGE T 4 A5 144A	VAR RT	10/25/46	5,790.970	11/01/19	PRINCIPAL PAYMENT	0.00	5,790.97	5,728.02	62.95	0.00
965628	46647JAE0	JP MORGAN MORTGAGE T 4 A5 144A	VAR RT	10/25/46	2,648.730	12/01/19	PRINCIPAL PAYMENT	0.00	2,648.73	2,619.94	28.79	0.00
965628	46648CAE4	JP MORGAN MORTGAGE T 1 A5 144A	VAR RT	01/25/47	4,702.280	09/01/19	PRINCIPAL PAYMENT	0.00	4,702.28	4,763.92	(61.64)	0.00
965628	46648CAE4	JP MORGAN MORTGAGE T 1 A5 144A	VAR RT	01/25/47	5,743.050	10/01/19	PRINCIPAL PAYMENT	0.00	5,743.05	5,818.33	(75.28)	0.00
965628	46648CAE4	JP MORGAN MORTGAGE T 1 A5 144A	VAR RT	01/25/47	5,140.230	11/01/19	PRINCIPAL PAYMENT	0.00	5,140.23	5,207.61	(67.38)	0.00
965628	46648CAE4	JP MORGAN MORTGAGE T 1 A5 144A	VAR RT	01/25/47	8,843.220	12/01/19	PRINCIPAL PAYMENT	0.00	8,843.22	8,959.14	(115.92)	0.00
965628	46648HAE3	JP MORGAN MORTGAGE T 2 A5 144A	VAR RT	05/25/47	804.260	01/01/19	PRINCIPAL PAYMENT	0.00	804.26	794.49	9.77	0.00
965628	46648HAE3	JP MORGAN MORTGAGE T 2 A5 144A	VAR RT	05/25/47	1,378.920	02/01/19	PRINCIPAL PAYMENT	0.00	1,378.92	1,362.17	16.75	0.00
965628	46648HAE3	JP MORGAN MORTGAGE T 2 A5 144A	VAR RT	05/25/47	2,194.730	03/01/19	PRINCIPAL PAYMENT	0.00	2,194.73	2,168.06	26.67	0.00
965628	46648HAE3	JP MORGAN MORTGAGE T 2 A5 144A	VAR RT	05/25/47	949.880	04/01/19	PRINCIPAL PAYMENT	0.00	949.88	938.34	11.54	0.00
965628	46648HAE3	JP MORGAN MORTGAGE T 2 A5 144A	VAR RT	05/25/47	2,379.050	05/01/19	PRINCIPAL PAYMENT	0.00	2,379.05	2,350.14	28.91	0.00
965628	46648HAE3	JP MORGAN MORTGAGE T 2 A5 144A	VAR RT	05/25/47	4,528.990	06/01/19	PRINCIPAL PAYMENT	0.00	4,528.99	4,473.96	55.03	0.00
965628	46648HAE3	JP MORGAN MORTGAGE T 2 A5 144A	VAR RT	05/25/47	3,487.440	07/01/19	PRINCIPAL PAYMENT	0.00	3,487.44	3,445.07	42.37	0.00
965628	46648HAE3	JP MORGAN MORTGAGE T 2 A5 144A	VAR RT	05/25/47	4,700.550	08/01/19	PRINCIPAL PAYMENT	0.00	4,700.55	4,643.44	57.11	0.00
965628	46648HAE3	JP MORGAN MORTGAGE T 2 A5 144A	VAR RT	05/25/47	3,775.270	09/01/19	PRINCIPAL PAYMENT	0.00	3,775.27	3,729.40	45.87	0.00
965628	46648HAE3	JP MORGAN MORTGAGE T 2 A5 144A	VAR RT	05/25/47	5,428.590	10/01/19	PRINCIPAL PAYMENT	0.00	5,428.59	5,362.63	65.96	0.00
965628	46648HAE3	JP MORGAN MORTGAGE T 2 A5 144A	VAR RT	05/25/47	6,358.080	11/01/19	PRINCIPAL PAYMENT	0.00	6,358.08	6,280.83	77.25	0.00
965628	46648HAE3	JP MORGAN MORTGAGE T 2 A5 144A	VAR RT	05/25/47	5,508.620	12/01/19	PRINCIPAL PAYMENT	0.00	5,508.62	5,441.69	66.93	0.00
965628	46649HAE2	JP MORGAN MORTGAGE T 6 A5 144A	VAR RT	12/25/48	(416,371.540)	11/16/18	JPMORGAN SECURITIES INC, NEW YORK	0.00	(410,050.77)	(423,034.93)	12,984.16	(6.87)
965628	46649HAE2	JP MORGAN MORTGAGE T 6 A5 144A	VAR RT	12/25/48	416,371.540	11/16/18	JPMORGAN SECURITIES INC, NEW YORK	0.00	406,222.49	423,034.93	(16,812.44)	0.00
965628	47788CAC6	JOHN DEERE OWNER TRUST 20 A A3	2.660	04/18/22	52,213.180	11/15/19	PRINCIPAL PAYMENT	0.00	52,213.18	52,044.01	169.17	13,771.29
965628	47788CAC6	JOHN DEERE OWNER TRUST 20 A A3	2.660	04/18/22	33,770.430	12/15/19	PRINCIPAL PAYMENT	0.00	33,770.43	33,661.01	109.42	0.00
965628	47788CAC6	JOHN DEERE OWNER TRUST 20 A A3	2.660	04/18/22	422,016.390	12/24/19	BNP PARIBAS SECS CP/FIXED INCOME, PA	0.00	423,071.44	420,649.06	2,422.38	0.00
965628	478045AA5	JOHN SEVIER COMBINED CYCLE GEN	4.626	01/15/42	1,853.610	01/15/19	PRINCIPAL PAYMENT	0.00	1,853.61	1,967.92	(114.31)	12,470.86
965628	478045AA5	JOHN SEVIER COMBINED CYCLE GEN	4.626	01/15/42	1,896.490	07/15/19	PRINCIPAL PAYMENT	0.00	1,896.49	2,013.45	(116.96)	0.00
965628	478045AA5	JOHN SEVIER COMBINED CYCLE GEN	4.626	01/15/42	195,586.689	11/22/19	RAYMOND JAMES/FI,SAINT PETERSBURG	0.00	232,802.93	207,648.52	25,154.41	0.00
965628	48203RAF1	JUNIPER NETWORKS INC	4.600	03/15/21	228,000.000	04/11/19	GOLDMAN SACHS & CO, NY	0.00	234,301.92	233,013.72	1,288.20	6,118.00
965628	48203RAL8	JUNIPER NETWORKS INC	3.125	02/26/19	166,000.000	02/26/19	MATURITY	0.00	166,000.00	165,951.86	48.14	2,593.75
965628	48248NAA8	KKR GROUP FINANCE CO LLC 144A	6.375	09/29/20	227,000.000	07/31/19	CALLED BOND	0.00	237,036.64	237,312.61	(275.97)	12,139.78
965628	49456BAB7	KINDER MORGAN INC/DE 144A	5.625	11/15/23	318,000.000	11/22/19	CITIGROUP GBL MKTS/SALOMON, NEW YORK	0.00	351,692.10	336,170.52	15,521.58	0.00
965628	49456BAB7	KINDER MORGAN INC/DE 144A	5.625	11/15/23	160,000.000	12/24/19	PERSHING LLC, JERSEY CITY	0.00	176,480.00	169,142.40	7,337.60	0.00
965628	501044DE8	KROGER CO/THE	2.650	10/15/26	160,000.000	12/24/19	US BANCORP INVESTMENTS INC, ST PAUL	0.00	160,340.80	155,608.00	4,732.80	0.00
965628	53079EBE3	LIBERTY MUTUAL GROUP INC 144A	4.250	06/15/23	174,000.000	01/24/19	CONVERSION	0.00	178,515.30	175,430.28	3,085.02	0.00
965628	539830BL2	LOCKHEED MARTIN CORP	4.700	05/15/46	203,000.000	10/29/19	PERSHING LLC, JERSEY CITY	0.00	252,331.03	211,532.09	40,798.94	9,143.46
965628	549271AF1	LUBRIZOL CORP/THE	6.500	10/01/34	112,000.000	12/24/19	PERSHING LLC, JERSEY CITY	0.00	157,086.72	142,152.64	14,934.08	9,019.11
965628	55315XAC5	MMAF EQUIPMENT FINA AA A3 144A	2.040	02/16/22	4,340.140	02/16/19	PRINCIPAL PAYMENT	0.00	4,340.14	4,299.39	40.75	0.00
965628	55315XAC5	MMAF EQUIPMENT FINA AA A3 144A	2.040	02/16/22	17,150.330	03/16/19	PRINCIPAL PAYMENT	0.00	17,150.33	16,989.29	161.04	0.00
965628	55315XAC5	MMAF EQUIPMENT FINA AA A3 144A	2.040	02/16/22	12,327.830	04/16/19	PRINCIPAL PAYMENT	0.00	12,327.83	12,212.07	115.76	0.00
965628	55315XAC5	MMAF EQUIPMENT FINA AA A3 144A	2.040	02/16/22	15,230.710	05/16/19	PRINCIPAL PAYMENT	0.00	15,230.71	15,087.69	143.02	0.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965628	55315XAC5	MMAF EQUIPMENT FINA AA A3 144A	2.040	02/16/22	18,348.050	06/16/19	PRINCIPAL PAYMENT	0.00	18,348.05	18,175.76	172.29	0.00
965628	55315XAC5	MMAF EQUIPMENT FINA AA A3 144A	2.040	02/16/22	15,916.520	07/16/19	PRINCIPAL PAYMENT	0.00	15,916.52	15,767.06	149.46	0.00
965628	55315XAC5	MMAF EQUIPMENT FINA AA A3 144A	2.040	02/16/22	32,076.920	08/16/19	PRINCIPAL PAYMENT	0.00	32,076.92	31,775.72	301.20	0.00
965628	55315XAC5	MMAF EQUIPMENT FINA AA A3 144A	2.040	02/16/22	10,910.330	09/16/19	PRINCIPAL PAYMENT	0.00	10,910.33	10,807.88	102.45	0.00
965628	55315XAC5	MMAF EQUIPMENT FINA AA A3 144A	2.040	02/16/22	13,015.710	10/16/19	PRINCIPAL PAYMENT	0.00	13,015.71	12,893.49	122.22	0.00
965628	55315XAC5	MMAF EQUIPMENT FINA AA A3 144A	2.040	02/16/22	14,130.650	11/16/19	PRINCIPAL PAYMENT	0.00	14,130.65	13,997.96	132.69	0.00
965628	55315XAC5	MMAF EQUIPMENT FINA AA A3 144A	2.040	02/16/22	24,036.540	12/16/19	PRINCIPAL PAYMENT	0.00	24,036.54	23,810.84	225.70	0.00
965628	571748BF8	MARSH & MCLENNAN COS INC	3.875	03/15/24	6,000.000	04/11/19	MORGAN STANLEY & CO INC, NY	0.00	6,239.28	5,996.70	242.58	2,437.05
965628	571748BF8	MARSH & MCLENNAN COS INC	3.875	03/15/24	153,000.000	04/11/19	CITIGROUP GBL MKTS/SALOMON, NEW YORK	0.00	158,905.80	152,915.85	5,989.95	0.00
965628	571748BF8	MARSH & MCLENNAN COS INC	3.875	03/15/24	13,000.000	04/11/19	CITIGROUP GBL MKTS/SALOMON, NEW YORK	0.00	13,499.72	12,992.85	506.87	0.00
965628	571748BF8	MARSH & MCLENNAN COS INC	3.875	03/15/24	77,000.000	04/16/19	WELLS FARGO SECURITIES LLC, CHARLOTTE	0.00	79,819.74	76,957.65	2,862.09	0.00
965628	61747YDY8	MORGAN STANLEY	4.300	01/27/45	177,000.000	03/07/19	MORGAN STANLEY & CO INC, NY	0.00	173,939.67	165,556.95	8,382.72	4,735.73
965628	62954HAA6	NXP BV / NXP FUNDING LLC 144A	3.875	06/18/26	190,000.000	07/26/19	JPMORGAN SECURITIES INC, NEW YORK	0.00	195,348.50	190,457.90	4,890.60	858.96
965628	64577BKZ6	NEW JERSEY ST ECON DEV AUTH RE	4.197	06/15/19	180,000.000	06/15/19	MATURITY	0.00	180,000.00	180,781.20	(781.20)	3,777.30
965628	65339KAS9	NEXTERA ENERGY CAPITAL HOLDING	2.403	09/01/21	237,000.000	11/27/19	GOLDMAN SACHS & CO, NY	0.00	238,459.92	237,580.65	879.27	1,755.99
965628	65341KAK2	NEXTGEAR FLOORPLAN 1A A2 144A	2.740	04/15/21	579,000.000	04/15/19	CALLED BOND	0.00	579,000.00	578,328.36	671.64	5,288.20
965628	65478HAD0	NISSAN AUTO RECEIVABLES 2 C A3	2.120	04/18/22	3,782.780	10/15/19	PRINCIPAL PAYMENT	0.00	3,782.78	3,735.61	47.17	0.00
965628	65478HAD0	NISSAN AUTO RECEIVABLES 2 C A3	2.120	04/18/22	29,808.490	11/15/19	PRINCIPAL PAYMENT	0.00	29,808.49	29,436.78	371.71	0.00
965628	65478HAD0	NISSAN AUTO RECEIVABLES 2 C A3	2.120	04/18/22	25,404.240	12/15/19	PRINCIPAL PAYMENT	0.00	25,404.24	25,087.45	316.79	0.00
965628	709599BF0	PENSKE TRUCK LEASING CO L 144A	3.450	07/01/24	298,000.000	12/24/19	GOLDMAN SACHS & CO, NY	0.00	308,406.16	301,518.37	6,887.79	6,739.77
965628	754730AE9	RAYMOND JAMES FINANCIAL INC	3.625	09/15/26	371,000.000	11/22/19	PERSHING LLC, JERSEY CITY	0.00	397,263.09	350,565.32	46,697.77	16,101.15
965628	756109AR5	REALTY INCOME CORP	4.125	10/15/26	322,000.000	12/20/19	WELLS FARGO SECURITIES LLC, CHARLOTTE	0.00	352,557.80	323,922.34	28,635.46	15,828.31
965628	78355HKL2	RYDER SYSTEM INC	3.650	03/18/24	120,000.000	11/22/19	MERRILL LYNCH PIERCE FENNER SMITH INC N	0.00	125,665.20	119,887.20	5,778.00	0.00
965628	78413HAA7	SES SA 144A	3.600	04/04/23	142,000.000	11/13/19	BK OF NEW YORK MELLON/TORONTO DOMINI	0.00	145,498.88	139,225.32	6,273.56	0.00
965628	78413HAA7	SES SA 144A	3.600	04/04/23	63,000.000	11/13/19	BK OF NEW YORK MELLON/TORONTO DOMINI	0.00	64,552.32	61,768.98	2,783.34	0.00
965628	78413HAA7	SES SA 144A	3.600	04/04/23	103,000.000	12/17/19	MERRILL LYNCH PIERCE FENNER SMITH INC N	0.00	105,407.11	100,987.38	4,419.73	0.00
965628	78413HAA7	SES SA 144A	3.600	04/04/23	19,000.000	12/19/19	BK OF NEW YORK MELLON/TORONTO DOMINI	0.00	19,442.51	18,628.74	813.77	0.00
965628	78413HAA7	SES SA 144A	3.600	04/04/23	38,000.000	12/19/19	BK OF NEW YORK MELLON/TORONTO DOMINI	0.00	38,870.96	37,257.48	1,613.48	0.00
965628	816851AZ2	SEMPRA ENERGY	1.625	10/07/19	169,000.000	10/07/19	MATURITY	0.00	169,000.00	166,664.42	2,335.58	2,746.26
965628	81746YAD6	SEQUOIA MORTGAGE TRU 2 A4 144A	VAR RT	06/25/49	8,737.700	06/01/19	PRINCIPAL PAYMENT	0.00	8,737.70	8,893.34	(155.64)	0.00
965628	81746YAD6	SEQUOIA MORTGAGE TRU 2 A4 144A	VAR RT	06/25/49	5,098.220	07/01/19	PRINCIPAL PAYMENT	0.00	5,098.22	5,189.03	(90.81)	0.00
965628	81746YAD6	SEQUOIA MORTGAGE TRU 2 A4 144A	VAR RT	06/25/49	23,003.000	08/01/19	PRINCIPAL PAYMENT	0.00	23,003.00	23,412.74	(409.74)	0.00
965628	81746YAD6	SEQUOIA MORTGAGE TRU 2 A4 144A	VAR RT	06/25/49	25,821.740	09/01/19	PRINCIPAL PAYMENT	0.00	25,821.74	26,281.69	(459.95)	0.00
965628	81746YAD6	SEQUOIA MORTGAGE TRU 2 A4 144A	VAR RT	06/25/49	30,172.680	10/01/19	PRINCIPAL PAYMENT	0.00	30,172.68	30,710.13	(537.45)	0.00
965628	81746YAD6	SEQUOIA MORTGAGE TRU 2 A4 144A	VAR RT	06/25/49	23,838.270	11/01/19	PRINCIPAL PAYMENT	0.00	23,838.27	24,262.89	(424.62)	0.00
965628	81746YAD6	SEQUOIA MORTGAGE TRU 2 A4 144A	VAR RT	06/25/49	12,965.420	12/01/19	PRINCIPAL PAYMENT	0.00	12,965.42	13,196.37	(230.95)	0.00
965628	83162CB85	SBA GTD PARTN CTFS 2019-20E 1	2.880	05/01/39	6,351.470	05/01/19	PRINCIPAL PAYMENT	0.00	6,351.47	6,351.47	0.00	3,867.55
965628	83162CB85	SBA GTD PARTN CTFS 2019-20E 1	2.880	05/01/39	243,648.530	11/22/19	MERRILL LYNCH PIERCE FENNER, CHARLOTT	0.00	251,567.11	243,648.53	7,918.58	0.00
965628	83162CPA5	SBA GTD PARTN CTFS 2004-20I 1	4.990	09/01/24	2,461.020	09/01/18	PRINCIPAL PAYMENT	0.00	2,461.02	2,546.44	(85.42)	0.00
965628	83162CPA5	SBA GTD PARTN CTFS 2004-20I 1	4.990	09/01/24	3,804.680	03/01/19	PRINCIPAL PAYMENT	0.00	3,804.68	3,936.74	(132.06)	0.00
965628	83162CPX5	SBA GTD PARTN CTFS 2005-20K 1	5.360	11/01/25	1,462.050	11/01/18	PRINCIPAL PAYMENT	0.00	1,462.05	1,519.93	(57.88)	0.00
965628	83162CPX5	SBA GTD PARTN CTFS 2005-20K 1	5.360	11/01/25	1,692.790	05/01/19	PRINCIPAL PAYMENT	0.00	1,692.79	1,759.81	(67.02)	0.00
965628	83162CRN5	SBA GTD PARTN CTFS 2008-20A 1	5.170	01/01/28	5,608.330	01/01/19	PRINCIPAL PAYMENT	0.00	5,608.33	5,896.49	(288.16)	0.00
965628	83162CRN5	SBA GTD PARTN CTFS 2008-20A 1	5.170	01/01/28	6,143.790	07/01/19	PRINCIPAL PAYMENT	0.00	6,143.79	6,459.46	(315.67)	0.00
965628	83162CRS4	SBA GTD PARTN CTFS 2008-20D 1	5.370	04/01/28	19,148.540	10/01/18	PRINCIPAL PAYMENT	0.00	19,148.54	20,224.11	(1,075.57)	0.00
965628	83162CRS4	SBA GTD PARTN CTFS 2008-20D 1	5.370	04/01/28	18,876.100	04/01/19	PRINCIPAL PAYMENT	0.00	18,876.10	19,936.37	(1,060.27)	0.00
965628	83162CSL8	SBA GTD PARTN CTFS 2009-20D 1	4.310	04/01/29	8,756.590	10/01/18	PRINCIPAL PAYMENT	0.00	8,756.59	9,173.49	(416.90)	0.00
965628	83162CSL8	SBA GTD PARTN CTFS 2009-20D 1	4.310	04/01/29	9,851.600	04/01/19	PRINCIPAL PAYMENT	0.00	9,851.60	10,320.63	(469.03)	0.00
965628	83162CUK7	SBA GTD PARTN CTFS 2011-20K 1	2.870	11/01/31	5,983.260	11/01/18	PRINCIPAL PAYMENT	0.00	5,983.26	6,052.73	(69.47)	0.00
965628	83162CUK7	SBA GTD PARTN CTFS 2011-20K 1	2.870	11/01/31	6,215.570	05/01/19	PRINCIPAL PAYMENT	0.00	6,215.57	6,287.73	(72.16)	0.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965628	83162CUR2	SBA GTD PARTN CTFS 2012-20C 1	2.510	03/01/32	11,820.420	09/01/18	PRINCIPAL PAYMENT	0.00	11,820.42	11,694.41	126.01	0.00
965628	83162CUR2	SBA GTD PARTN CTFS 2012-20C 1	2.510	03/01/32	8,814.420	03/01/19	PRINCIPAL PAYMENT	0.00	8,814.42	8,720.46	93.96	0.00
965628	83162CVN0	SBA GTD PARTN CTFS 2013-20E 1	2.070	05/01/33	18,463.600	11/01/18	PRINCIPAL PAYMENT	0.00	18,463.60	17,968.78	494.82	0.00
965628	83162CVN0	SBA GTD PARTN CTFS 2013-20E 1	2.070	05/01/33	44,776.010	05/01/19	PRINCIPAL PAYMENT	0.00	44,776.01	44,170.65	605.36	0.00
965628	83162CVX8	SBA GTD PARTN CTFS 2013-20K 1	3.380	11/01/33	10,718.290	11/01/18	PRINCIPAL PAYMENT	0.00	10,718.29	10,940.80	(222.51)	0.00
965628	83162CVX8	SBA GTD PARTN CTFS 2013-20K 1	3.380	11/01/33	8,622.560	05/01/19	PRINCIPAL PAYMENT	0.00	8,622.56	8,801.56	(179.00)	0.00
965628	83162CWD1	SBA GTD PARTN CTFS 2014-20C 1	3.210	03/01/34	31,266.690	03/01/19	PRINCIPAL PAYMENT	0.00	31,266.69	31,620.94	(354.25)	0.00
965628	83162CWD1	SBA GTD PARTN CTFS 2014-20C 1	3.210	03/01/34	21,694.770	09/01/19	PRINCIPAL PAYMENT	0.00	21,694.77	21,940.57	(245.80)	0.00
965628	83162CWE9	SBA GTD PARTN CTFS 2014-20D 1	3.110	04/01/34	32,943.660	10/01/18	PRINCIPAL PAYMENT	0.00	32,943.66	33,016.14	(72.48)	19,097.14
965628	83162CWE9	SBA GTD PARTN CTFS 2014-20D 1	3.110	04/01/34	30,522.840	04/01/19	PRINCIPAL PAYMENT	0.00	30,522.84	30,589.99	(67.15)	0.00
965628	83162CWE9	SBA GTD PARTN CTFS 2014-20D 1	3.110	04/01/34	473,235.899	11/22/19	BANK OF NEW YORK/VINNING SPARKS IBG, N\	0.00	488,911.83	474,277.01	14,634.82	0.00
965628	83162CWP4	SBA GTD PARTN CTFS 2014-20J 1	2.740	10/01/34	5,024.100	04/01/19	PRINCIPAL PAYMENT	0.00	5,024.10	4,987.52	36.58	0.00
965628	83162CWP4	SBA GTD PARTN CTFS 2014-20J 1	2.740	10/01/34	10,875.450	10/01/19	PRINCIPAL PAYMENT	0.00	10,875.45	10,796.28	79.17	0.00
965628	83162CYN7	SBA GTD PARTN CTFS 2017-20D 1	2.840	04/01/37	17,073.740	04/01/19	PRINCIPAL PAYMENT	0.00	17,073.74	16,507.23	566.51	7,063.89
965628	83162CYN7	SBA GTD PARTN CTFS 2017-20D 1	2.840	04/01/37	269,035.070	08/07/19	MERRILL LYNCH PIERCE FENNER, CHARLOTT	0.00	279,039.82	260,108.49	18,931.33	0.00
965628	83162CYZ0	SBA GTD PARTN CTFS 2017-20K 1	2.790	11/01/37	9,931.040	11/01/18	PRINCIPAL PAYMENT	0.00	9,931.04	9,679.49	251.55	0.00
965628	83162CYZ0	SBA GTD PARTN CTFS 2017-20K 1	2.790	11/01/37	9,876.710	11/01/19	PRINCIPAL PAYMENT	0.00	9,876.71	9,626.53	250.18	0.00
965628	83162CZZ9	SBA GTD PARTN CTFS 2018-20K 1	3.870	11/01/38	5,078.710	05/01/19	PRINCIPAL PAYMENT	0.00	5,078.71	5,266.57	(187.86)	12,002.30
965628	83162CZZ9	SBA GTD PARTN CTFS 2018-20K 1	3.870	11/01/38	5,693.360	11/01/19	PRINCIPAL PAYMENT	0.00	5,693.36	5,903.96	(210.60)	0.00
965628	83162CZZ9	SBA GTD PARTN CTFS 2018-20K 1	3.870	11/01/38	269,227.930	12/24/19	BNYM/VINNING SPARKS	0.00	287,789.92	279,186.67	8,603.25	0.00
965628	84474YAA4	SOUTHWEST AIRLINES CO 2007-1 P	6.150	02/01/24	30,095.050	02/01/19	PRINCIPAL PAYMENT	0.00	30,095.05	31,623.90	(1,528.85)	0.00
965628	84474YAA4	SOUTHWEST AIRLINES CO 2007-1 P	6.150	02/01/24	32,346.790	08/01/19	PRINCIPAL PAYMENT	0.00	32,346.79	33,990.03	(1,643.24)	0.00
965628	86212VAD6	STORE MASTER FUNDIN 1A A1 144A	3.960	10/20/48	301.310	01/20/19	PRINCIPAL PAYMENT	0.00	301.31	301.78	(0.47)	0.00
965628	86212VAD6	STORE MASTER FUNDIN 1A A1 144A	3.960	10/20/48	301.310	02/20/19	PRINCIPAL PAYMENT	0.00	301.31	301.78	(0.47)	0.00
965628	86212VAD6	STORE MASTER FUNDIN 1A A1 144A	3.960	10/20/48	301.310	03/20/19	PRINCIPAL PAYMENT	0.00	301.31	301.78	(0.47)	0.00
965628	86212VAD6	STORE MASTER FUNDIN 1A A1 144A	3.960	10/20/48	301.310	04/20/19	PRINCIPAL PAYMENT	0.00	301.31	301.78	(0.47)	0.00
965628	86212VAD6	STORE MASTER FUNDIN 1A A1 144A	3.960	10/20/48	301.310	05/20/19	PRINCIPAL PAYMENT	0.00	301.31	301.78	(0.47)	0.00
965628	86212VAD6	STORE MASTER FUNDIN 1A A1 144A	3.960	10/20/48	301.310	06/20/19	PRINCIPAL PAYMENT	0.00	301.31	301.78	(0.47)	0.00
965628	86212VAD6	STORE MASTER FUNDIN 1A A1 144A	3.960	10/20/48	301.310	07/20/19	PRINCIPAL PAYMENT	0.00	301.31	301.78	(0.47)	0.00
965628	86212VAD6	STORE MASTER FUNDIN 1A A1 144A	3.960	10/20/48	301.310	08/20/19	PRINCIPAL PAYMENT	0.00	301.31	301.78	(0.47)	0.00
965628	86212VAD6	STORE MASTER FUNDIN 1A A1 144A	3.960	10/20/48	301.310	09/20/19	PRINCIPAL PAYMENT	0.00	301.31	301.78	(0.47)	0.00
965628	86212VAD6	STORE MASTER FUNDIN 1A A1 144A	3.960	10/20/48	301.310	10/20/19	PRINCIPAL PAYMENT	0.00	301.31	301.78	(0.47)	0.00
965628	86212VAD6	STORE MASTER FUNDIN 1A A1 144A	3.960	10/20/48	301.310	11/20/19	PRINCIPAL PAYMENT	0.00	301.31	301.78	(0.47)	0.00
965628	86212VAD6	STORE MASTER FUNDIN 1A A1 144A	3.960	10/20/48	301.310	12/20/19	PRINCIPAL PAYMENT	0.00	301.31	301.78	(0.47)	0.00
965628	86765BAL3	SUNOCO LOGISTICS PARTNERS OPER	3.450	01/15/23	328,000.000	12/24/19	PERSHING LLC, JERSEY CITY	0.00	332,733.04	317,179.28	15,553.76	16,408.20
965628	89236TFQ3	TOYOTA MOTOR CREDIT CORP	3.050	01/08/21	196,000.000	02/04/19	US BANCORP INVESTMENTS INC, ST PAUL	0.00	196,927.08	195,882.40	1,044.68	464.96
965628	90331HPC1	US BANK NA/CINCINNATI OH	2.650	05/23/22	308,000.000	12/24/19	MORGAN STANLEY & CO INC, NY	0.00	312,971.12	307,673.52	5,297.60	4,851.86
965628	90931LAA6	UNITED AIRLINES 2016-1 CLASS A	3.100	01/07/30	5,276.320	01/07/19	PRINCIPAL PAYMENT	0.00	5,276.32	5,080.88	195.44	8,409.85
965628	90931LAA6	UNITED AIRLINES 2016-1 CLASS A	3.100	01/07/30	178,893.370	12/24/19	BARCLAYS CAPITAL INC, NEW YORK	0.00	183,081.28	172,267.16	10,814.12	0.00
965628	90932PAA6	UNITED AIRLINES 2014-1 CLASS A	4.000	10/11/27	6,525.890	04/11/19	PRINCIPAL PAYMENT	0.00	6,525.89	6,502.53	23.36	0.00
965628	90932PAA6	UNITED AIRLINES 2014-1 CLASS A	4.000	10/11/27	6,514.270	10/11/19	PRINCIPAL PAYMENT	0.00	6,514.27	6,490.95	23.32	0.00
965628	912810FT0	U S TREASURY BOND	4.500	02/15/36	50,000.000	07/29/19	HSBC SECS INC, NEW YORK	0.00	65,529.30	61,629.00	3,900.30	0.00
965628	912810FT0	U S TREASURY BOND	4.500	02/15/36	435,000.000	10/29/19	GOLDMAN SACHS & CO, NY	0.00	586,162.50	536,172.30	49,990.20	0.00
965628	912810PX0	U S TREASURY BOND	4.500	05/15/38	106,000.000	11/25/19	DEUTSCHE BK SECS INC, NY (NWSCUS33)	0.00	146,979.77	139,251.80	7,727.97	0.00
965628	912810RK6	U S TREASURY BOND	2.500	02/15/45	145,000.000	02/01/19	NOMURA SECS, NEW YORK	0.00	131,309.96	131,406.25	(96.29)	1,704.14
965628	912810RM2	U S TREASURY BOND	3.000	05/15/45	10,000.000	02/01/19	CITIGROUP GBL MKTS/SALOMON, NEW YORK	0.00	9,974.22	9,980.90	(6.68)	51,267.35
965628	912810RM2	U S TREASURY BOND	3.000	05/15/45	140,000.000	03/12/19	DEUTSCHE BK SECS INC, NY (NWSCUS33)	0.00	140,661.72	139,732.60	929.12	0.00
965628	912810RM2	U S TREASURY BOND	3.000	05/15/45	63,000.000	08/28/19	NOMURA SECS, NEW YORK	0.00	76,815.70	62,879.67	13,936.03	0.00
965628	912810RM2	U S TREASURY BOND	3.000	05/15/45	591,000.000	10/29/19	CITIGROUP GBL MKTS/SALOMON, NEW YORK	0.00	669,238.24	589,871.19	79,367.05	0.00
965628	912810RM2	U S TREASURY BOND	3.000	05/15/45	899,000.000	11/22/19	DEUTSCHE BK SECS INC, NY (NWSCUS33)	0.00	1,035,851.68	897,282.91	138,568.77	0.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965628	912810RM2	U S TREASURY BOND	3.000	05/15/45	110,000.000	12/24/19	DEUTSCHE BK SECS INC, NY (NWSCUS33)	0.00	124,025.00	109,789.90	14,235.10	0.00
965628	912810RS9	U S TREASURY BOND	2.500	05/15/46	133,000.000	03/06/19	CITIGROUP GBL MKTS/SALOMON, NEW YORK	0.00	118,931.09	119,944.72	(1,013.63)	0.00
965628	912810RS9	U S TREASURY BOND	2.500	05/15/46	125,000.000	07/29/19	RBC CAPITAL MARKETS LLC, NEW YORK	0.00	122,963.87	112,730.00	10,233.87	0.00
965628	912810RS9	U S TREASURY BOND	2.500	05/15/46	58,000.000	08/14/19	GOLDMAN SACHS & CO, NY	0.00	63,745.63	52,306.72	11,438.91	0.00
965628	912810RS9	U S TREASURY BOND	2.500	05/15/46	142,000.000	10/18/19	DEUTSCHE BK SECS INC, NY (NWSCUS33)	0.00	149,488.28	128,061.28	21,427.00	0.00
965628	912810RS9	U S TREASURY BOND	2.500	05/15/46	177,000.000	12/13/19	DEUTSCHE BK SECS INC, NY (NWSCUS33)	0.00	185,462.81	159,625.68	25,837.13	0.00
965628	912810RS9	U S TREASURY BOND	2.500	05/15/46	173,000.000	12/24/19	NATWEST MARKETS SECURITIES INC.,NEW Y(	0.00	178,446.80	156,018.32	22,428.48	0.00
965628	912810RZ3	U S TREASURY BOND	2.750	11/15/47	94,000.000	09/24/19	DEUTSCHE BK SECS INC, NY (NWSCUS33)	0.00	106,752.42	88,943.74	17,808.68	6,578.10
965628	912810RZ3	U S TREASURY BOND	2.750	11/15/47	154,000.000	11/22/19	SG AMERICAS SECURITIES LLC, NEW YORK	0.00	170,759.53	145,716.34	25,043.19	0.00
965628	912810SA7	U S TREASURY BOND	3.000	02/15/48	100,000.000	12/19/19	HSBC SECS INC, NEW YORK	0.00	112,699.22	99,465.00	13,234.22	0.00
965628	9128283U2	U S TREASURY NOTE	2.375	01/31/23	178,000.000	01/03/19	GOLDMAN SACHS & CO, NY	0.00	178,132.11	177,179.42	952.69	7,509.26
965628	9128283U2	U S TREASURY NOTE	2.375	01/31/23	171,000.000	01/07/19	DEUTSCHE BK SECS INC, NY (NWSCUS33)	0.00	170,131.64	170,211.69	(80.05)	0.00
965628	9128283U2	U S TREASURY NOTE	2.375	01/31/23	359,000.000	01/07/19	DEUTSCHE BK SECS INC, NY (NWSCUS33)	0.00	356,910.51	357,345.01	(434.50)	0.00
965628	9128283U2	U S TREASURY NOTE	2.375	01/31/23	19,000.000	01/08/19	GOLDMAN SACHS & CO, NY	0.00	18,857.50	18,912.41	(54.91)	0.00
965628	9128283W8	U S TREASURY NOTE	2.750	02/15/28	174,000.000	01/09/19	MERRILL LYNCH PIERCE FENNER, CHARLOTT	0.00	174,740.86	174,897.84	(156.98)	1,924.41
965628	9128284P2	U S TREASURY NOTE	2.625	05/15/21	186,000.000	01/04/19	GOLDMAN SACHS & CO, NY	0.00	186,559.45	186,595.20	(35.75)	11,144.26
965628	9128284P2	U S TREASURY NOTE	2.625	05/15/21	337,000.000	04/02/19	CITIGROUP GBL MKTS/SALOMON, NEW YORK	0.00	339,158.91	338,078.40	1,080.51	0.00
965628	9128284P2	U S TREASURY NOTE	2.625	05/15/21	410,000.000	05/14/19	MERRILL LYNCH PIERCE FENNER, CHARLOTT	0.00	413,299.22	411,312.00	1,987.22	0.00
965628	9128284P2	U S TREASURY NOTE	2.625	05/15/21	86,000.000	08/05/19	GOLDMAN SACHS & CO, NY	0.00	87,474.77	86,275.20	1,199.57	0.00
965628	9128284S6	U S TREASURY NOTE	2.750	05/31/23	269,000.000	01/08/19	MORGAN STANLEY & CO INC, NY	0.00	271,049.02	271,932.10	(883.08)	15,402.49
965628	9128284S6	U S TREASURY NOTE	2.750	05/31/23	470,000.000	02/25/19	RBC CAPITAL MARKETS LLC, NEW YORK	0.00	474,920.31	475,123.00	(202.69)	0.00
965628	9128284S6	U S TREASURY NOTE	2.750	05/31/23	334,000.000	03/07/19	DEUTSCHE BK SECS INC, NY (NWSCUS33)	0.00	338,070.63	337,640.60	430.03	0.00
965628	9128284S6	U S TREASURY NOTE	2.750	05/31/23	200,000.000	03/20/19	HSBC SECS INC, NEW YORK	0.00	202,695.31	202,180.00	515.31	0.00
965628	9128284S6	U S TREASURY NOTE	2.750	05/31/23	212,000.000	05/08/19	CREDIT SUISSE, NEW YORK (CSUS)	0.00	215,809.38	214,310.80	1,498.58	0.00
965628	9128284S6	U S TREASURY NOTE	2.750	05/31/23	224,000.000	05/15/19	DEUTSCHE BK SECS INC, NY (NWSCUS33)	0.00	229,250.00	226,441.60	2,808.40	0.00
965628	9128284S6	U S TREASURY NOTE	2.750	05/31/23	136,000.000	06/03/19	NATWEST MARKETS SECURITIES INC.,NEW Y(	0.00	140,887.50	137,482.40	3,405.10	0.00
965628	9128284V9	U S TREASURY NOTE	2.875	08/15/28	107,000.000	01/09/19	NOMURA SECS, NEW YORK	0.00	108,492.15	108,655.29	(163.14)	10,467.28
965628	9128284V9	U S TREASURY NOTE	2.875	08/15/28	177,000.000	03/07/19	BARCLAYS CAPITAL INC, NEW YORK	0.00	180,533.09	179,769.82	763.27	0.00
965628	9128284V9	U S TREASURY NOTE	2.875	08/15/28	210,000.000	03/13/19	CITIGROUP GBL MKTS/SALOMON, NEW YORK	0.00	214,733.20	213,286.22	1,446.98	0.00
965628	9128284V9	U S TREASURY NOTE	2.875	08/15/28	79,000.000	05/07/19	RBC CAPITAL MARKETS LLC, NEW YORK	0.00	81,888.44	80,236.25	1,652.19	0.00
965628	9128284V9	U S TREASURY NOTE	2.875	08/15/28	58,000.000	05/20/19	DEUTSCHE BK SECS INC, NY (NWSCUS33)	0.00	60,270.16	58,907.62	1,362.54	0.00
965628	9128285A4	U S TREASURY NOTE	2.750	09/15/21	154,000.000	08/05/19	GOLDMAN SACHS & CO, NY	0.00	157,723.67	156,508.22	1,215.45	36,446.13
965628	9128285A4	U S TREASURY NOTE	2.750	09/15/21	626,000.000	08/09/19	GOLDMAN SACHS & CO, NY	0.00	640,940.86	636,195.74	4,745.12	0.00
965628	9128285A4	U S TREASURY NOTE	2.750	09/15/21	500,000.000	08/13/19	RBC CAPITAL MARKETS LLC, NEW YORK	0.00	511,289.06	508,143.57	3,145.49	0.00
965628	9128285A4	U S TREASURY NOTE	2.750	09/15/21	300,000.000	10/09/19	GOLDMAN SACHS & CO, NY	0.00	307,230.47	304,886.14	2,344.33	0.00
965628	9128285A4	U S TREASURY NOTE	2.750	09/15/21	336,000.000	10/29/19	MERRILL LYNCH PIERCE FENNER, CHARLOTT	0.00	342,720.00	341,472.47	1,247.53	0.00
965628	9128285A4	U S TREASURY NOTE	2.750	09/15/21	460,000.000	11/22/19	HSBC SECS INC, NEW YORK	0.00	468,966.41	467,492.08	1,474.33	0.00
965628	9128285D8	U S TREASURY NOTE	2.875	09/30/23	210,000.000	04/12/19	HSBC SECS INC, NEW YORK	0.00	214,503.52	213,423.32	1,080.20	0.00
965628	9128285D8	U S TREASURY NOTE	2.875	09/30/23	152,000.000	05/07/19	HSBC SECS INC, NEW YORK	0.00	155,936.56	154,477.83	1,458.73	0.00
965628	9128285D8	U S TREASURY NOTE	2.875	09/30/23	350,000.000	05/09/19	DEUTSCHE BK SECS INC, NY (NWSCUS33)	0.00	359,433.59	355,705.54	3,728.05	0.00
965628	9128285D8	U S TREASURY NOTE	2.875	09/30/23	122,000.000	05/10/19	JEFFERIES & CO INC, NEW YORK	0.00	125,173.91	123,988.79	1,185.12	0.00
965628	9128285D8	U S TREASURY NOTE	2.875	09/30/23	217,000.000	06/03/19	NOMURA SECS, NEW YORK	0.00	226,425.94	220,537.44	5,888.50	0.00
965628	9128285D8	U S TREASURY NOTE	2.875	09/30/23	519,000.000	07/26/19	HSBC SECS INC, NEW YORK	0.00	540,165.47	527,460.50	12,704.97	0.00
965628	9128285D8	U S TREASURY NOTE	2.875	09/30/23	143,000.000	08/02/19	DEUTSCHE BK SECS INC, NY (NWSCUS33)	0.00	149,876.29	145,331.12	4,545.17	0.00
965628	9128285D8	U S TREASURY NOTE	2.875	09/30/23	438,000.000	08/07/19	HSBC SECS INC, NEW YORK	0.00	461,405.63	445,140.08	16,265.55	0.00
965628	9128285D8	U S TREASURY NOTE	2.875	09/30/23	297,000.000	08/15/19	HSBC SECS INC, NEW YORK	0.00	313,949.88	301,841.56	12,108.32	0.00
965628	9128285D8	U S TREASURY NOTE	2.875	09/30/23	122,000.000	09/10/19	JPMORGAN SECURITIES INC, NEW YORK	0.00	127,947.50	123,988.79	3,958.71	0.00
965628	9128285D8	U S TREASURY NOTE	2.875	09/30/23	236,000.000	10/23/19	MORGAN STANLEY & CO INC, NY	0.00	247,551.09	239,847.16	7,703.93	0.00
965628	9128285D8	U S TREASURY NOTE	2.875	09/30/23	187,000.000	11/05/19	CITADEL SECURITIES LLC, CHICAGO	0.00	195,597.62	190,048.39	5,549.23	0.00
965628	9128285D8	U S TREASURY NOTE	2.875	09/30/23	142,000.000	11/22/19	DEUTSCHE BK SECS INC, NY (NWSCUS33)	0.00	148,611.88	144,314.82	4,297.06	0.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965628	9128285D8	U S TREASURY NOTE	2.875	09/30/23	387,000.000	12/24/19	MERRILL LYNCH PIERCE FENNER, CHARLOTT	0.00	403,583.55	393,308.70	10,274.85	0.00
965628	9128286B1	U S TREASURY NOTE	2.625	02/15/29	101,000.000	05/20/19	MERRILL LYNCH PIERCE FENNER, CHARLOTT	0.00	102,830.63	102,397.52	433.11	0.00
965628	9128286B1	U S TREASURY NOTE	2.625	02/15/29	119,000.000	06/10/19	MERRILL LYNCH PIERCE FENNER, CHARLOTT	0.00	123,904.10	121,467.53	2,436.57	0.00
965628	9128286B1	U S TREASURY NOTE	2.625	02/15/29	239,000.000	10/29/19	CITADEL SECURITIES LLC, CHICAGO	0.00	255,421.91	249,716.31	5,705.60	0.00
965628	9128286B1	U S TREASURY NOTE	2.625	02/15/29	431,000.000	11/22/19	HSBC SECS INC, NEW YORK	0.00	462,449.53	450,325.22	12,124.31	0.00
965628	9128286B1	U S TREASURY NOTE	2.625	02/15/29	154,000.000	11/25/19	GOLDMAN SACHS & CO, NY	0.00	165,399.61	160,905.07	4,494.54	0.00
965628	9128286B1	U S TREASURY NOTE	2.625	02/15/29	108,000.000	12/03/19	HSBC SECS INC, NEW YORK	0.00	116,450.16	112,842.51	3,607.65	0.00
965628	9128286G0	U S TREASURY NOTE	2.375	02/29/24	69,000.000	07/26/19	MORGAN STANLEY & CO INC, NY	0.00	70,587.54	70,351.68	235.86	0.00
965628	9128286G0	U S TREASURY NOTE	2.375	02/29/24	88,000.000	07/26/19	MORGAN STANLEY & CO INC, NY	0.00	90,024.69	89,723.88	300.81	0.00
965628	9128286G0	U S TREASURY NOTE	2.375	02/29/24	128,000.000	08/09/19	MERRILL LYNCH PIERCE FENNER, CHARLOTT	0.00	132,750.00	130,507.45	2,242.55	0.00
965628	9128286G0	U S TREASURY NOTE	2.375	02/29/24	437,000.000	10/29/19	DEUTSCHE BK SECS INC, NY (NWSCUS33)	0.00	450,041.72	445,560.61	4,481.11	0.00
965628	9128286Z8	U S TREASURY NOTE	1.750	06/30/24	1,000.000	11/25/19	HSBC SECS INC, NEW YORK	0.00	1,005.86	1,005.68	0.18	0.00
965628	912828N89	U S TREASURY NOTE	1.375	01/31/21	343,000.000	10/29/19	NOMURA SECS, NEW YORK	0.00	341,686.95	335,135.01	6,551.94	5,882.51
965628	912828T34	U S TREASURY NOTE	1.125	09/30/21	146,000.000	01/03/19	MERRILL LYNCH PIERCE FENNER, CHARLOTT	0.00	141,312.03	140,815.54	496.49	13,015.85
965628	912828T34	U S TREASURY NOTE	1.125	09/30/21	354,000.000	01/08/19	MERRILL LYNCH PIERCE FENNER, CHARLOTT	0.00	340,725.00	341,429.46	(704.46)	0.00
965628	912828T34	U S TREASURY NOTE	1.125	09/30/21	428,000.000	01/30/19	MORGAN STANLEY & CO INC, NY	0.00	412,418.13	412,801.72	(383.59)	0.00
965628	912828T34	U S TREASURY NOTE	1.125	09/30/21	243,000.000	02/19/19	RBC CAPITAL MARKETS LLC, NEW YORK	0.00	234,922.15	234,371.07	551.08	0.00
965628	912828T34	U S TREASURY NOTE	1.125	09/30/21	385,000.000	05/07/19	NOMURA SECS, NEW YORK	0.00	375,119.34	371,328.65	3,790.69	0.00
965628	912828T34	U S TREASURY NOTE	1.125	09/30/21	400,000.000	05/17/19	NATWEST MARKETS SECURITIES INC.,NEW Y	0.00	390,593.75	385,796.00	4,797.75	0.00
965628	912828T34	U S TREASURY NOTE	1.125	09/30/21	349,000.000	06/05/19	MERRILL LYNCH PIERCE FENNER, CHARLOTT	0.00	343,587.77	336,607.01	6,980.76	0.00
965628	912828T34	U S TREASURY NOTE	1.125	09/30/21	66,000.000	07/26/19	MERRILL LYNCH PIERCE FENNER, CHARLOTT	0.00	64,979.06	63,656.34	1,322.72	0.00
965628	912828XR6	U S TREASURY NOTE	1.750	05/31/22	228,000.000	01/11/19	DEUTSCHE BK SECS INC, NY (NWSCUS33)	0.00	222,406.88	222,585.00	(178.12)	24,782.00
965628	912828XR6	U S TREASURY NOTE	1.750	05/31/22	90,000.000	02/25/19	NOMURA SECS, NEW YORK	0.00	87,929.30	87,862.50	66.80	0.00
965628	912828XR6	U S TREASURY NOTE	1.750	05/31/22	114,000.000	05/07/19	NOMURA SECS, NEW YORK	0.00	112,370.16	111,292.50	1,077.66	0.00
965628	912828XR6	U S TREASURY NOTE	1.750	05/31/22	132,000.000	05/08/19	NOMURA SECS, NEW YORK	0.00	130,014.84	128,865.00	1,149.84	0.00
965628	912828XR6	U S TREASURY NOTE	1.750	05/31/22	132,000.000	05/10/19	MERRILL LYNCH PIERCE FENNER, CHARLOTT	0.00	130,195.31	128,865.00	1,330.31	0.00
965628	912828XR6	U S TREASURY NOTE	1.750	05/31/22	303,000.000	05/21/19	NOMURA SECS, NEW YORK	0.00	298,940.27	295,803.75	3,136.52	0.00
965628	912828XR6	U S TREASURY NOTE	1.750	05/31/22	549,000.000	07/26/19	CITIGROUP GBL MKTS/SALOMON, NEW YORK	0.00	547,627.50	535,961.25	11,666.25	0.00
965628	912828XR6	U S TREASURY NOTE	1.750	05/31/22	230,000.000	08/02/19	BNP PARIBAS SECS CP/FIXED INCOME, PA	0.00	230,422.27	224,537.50	5,884.77	0.00
965628	912828XR6	U S TREASURY NOTE	1.750	05/31/22	404,000.000	08/07/19	BNP PARIBAS SECS CP/FIXED INCOME, PA	0.00	406,809.06	394,405.00	12,404.06	0.00
965628	912828XR6	U S TREASURY NOTE	1.750	05/31/22	141,000.000	08/09/19	GOLDMAN SACHS & CO, NY	0.00	141,749.06	137,651.25	4,097.81	0.00
965628	912828XR6	U S TREASURY NOTE	1.750	05/31/22	225,000.000	08/13/19	CREDIT AGRICOLE USA, NEW YORK	0.00	225,808.59	219,656.25	6,152.34	0.00
965628	91324PDM1	UNITEDHEALTH GROUP INC	3.500	02/15/24	7,000.000	02/26/19	SUNTRUST ROBINSON HUMPHREY INC, ATLAN	0.00	7,117.18	7,044.03	73.15	2,113.12
965628	91324PDM1	UNITEDHEALTH GROUP INC	3.500	02/15/24	287,000.000	02/27/19	SUNTRUST ROBINSON HUMPHREY INC, ATLAN	0.00	291,729.76	288,805.23	2,924.53	0.00
965628	91913YAR1	VALERO ENERGY CORP	6.125	02/01/20	172,000.000	04/25/19	CALLED BOND	0.00	176,263.88	177,025.84	(761.96)	7,725.67
965628	92277GAE7	VENTAS REALTY LP	3.500	02/01/25	88,000.000	11/21/19	MIZUHO SECURITIES USA/FIXED, NEW YORK	0.00	91,870.24	88,016.00	3,854.24	2,515.34
965628	92277GAH0	VENTAS REALTY LP	3.125	06/15/23	103,000.000	04/02/19	GOLDMAN SACHS & CO, NY	0.00	103,284.28	100,404.40	2,879.88	3,697.82
965628	92277GAH0	VENTAS REALTY LP	3.125	06/15/23	92,000.000	11/22/19	BARCLAYS CAPITAL INC, NEW YORK	0.00	94,284.36	89,681.60	4,602.76	0.00
965628	92277GAK3	VENTAS REALTY LP	3.100	01/15/23	220,000.000	11/22/19	MORGAN STANLEY & CO INC, NY	0.00	225,269.00	214,522.00	10,747.00	9,301.72
965628	92343VCK8	VERIZON COMMUNICATIONS INC	4.862	08/21/46	79,000.000	12/24/19	PERSHING LLC, JERSEY CITY	0.00	98,065.07	77,638.83	20,426.24	5,185.32
965628	92343VCM4	VERIZON COMMUNICATIONS INC	5.012	08/21/54	95,000.000	04/25/19	TENDER OFFER	0.00	102,246.60	91,796.60	10,450.00	0.00
965628	92348NAA5	VERIZON OWNER TRUST 1A A 144A	2.060	09/20/21	19,705.840	04/20/19	PRINCIPAL PAYMENT	0.00	19,705.84	19,558.83	147.01	0.00
965628	92348NAA5	VERIZON OWNER TRUST 1A A 144A	2.060	09/20/21	17,380.050	05/20/19	PRINCIPAL PAYMENT	0.00	17,380.05	17,250.40	129.65	0.00
965628	92348NAA5	VERIZON OWNER TRUST 1A A 144A	2.060	09/20/21	17,109.230	06/20/19	PRINCIPAL PAYMENT	0.00	17,109.23	16,981.60	127.63	0.00
965628	92348NAA5	VERIZON OWNER TRUST 1A A 144A	2.060	09/20/21	15,590.950	07/20/19	PRINCIPAL PAYMENT	0.00	15,590.95	15,474.64	116.31	0.00
965628	92348NAA5	VERIZON OWNER TRUST 1A A 144A	2.060	09/20/21	15,610.270	08/20/19	PRINCIPAL PAYMENT	0.00	15,610.27	15,493.82	116.45	0.00
965628	92348NAA5	VERIZON OWNER TRUST 1A A 144A	2.060	09/20/21	14,973.040	09/20/19	PRINCIPAL PAYMENT	0.00	14,973.04	14,861.34	111.70	0.00
965628	92348NAA5	VERIZON OWNER TRUST 1A A 144A	2.060	09/20/21	14,135.670	10/20/19	PRINCIPAL PAYMENT	0.00	14,135.67	14,030.22	105.45	0.00
965628	92348NAA5	VERIZON OWNER TRUST 1A A 144A	2.060	09/20/21	14,324.350	11/20/19	PRINCIPAL PAYMENT	0.00	14,324.35	14,217.49	106.86	0.00
965628	92348NAA5	VERIZON OWNER TRUST 1A A 144A	2.060	09/20/21	12,432.710	12/20/19	PRINCIPAL PAYMENT	0.00	12,432.71	12,339.96	92.75	0.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965628	92887KAC4	VOLVO FINANCIAL EQU 1A A3 144A	1.920	03/15/21	29,027.250	01/15/19	PRINCIPAL PAYMENT	0.00	29,027.25	28,827.25	200.00	0.00
965628	92887KAC4	VOLVO FINANCIAL EQU 1A A3 144A	1.920	03/15/21	29,561.300	02/15/19	PRINCIPAL PAYMENT	0.00	29,561.30	29,357.62	203.68	0.00
965628	92887KAC4	VOLVO FINANCIAL EQU 1A A3 144A	1.920	03/15/21	23,524.790	03/15/19	PRINCIPAL PAYMENT	0.00	23,524.79	23,362.70	162.09	0.00
965628	92887KAC4	VOLVO FINANCIAL EQU 1A A3 144A	1.920	03/15/21	30,351.600	04/15/19	PRINCIPAL PAYMENT	0.00	30,351.60	30,142.48	209.12	0.00
965628	92887KAC4	VOLVO FINANCIAL EQU 1A A3 144A	1.920	03/15/21	28,192.850	05/15/19	PRINCIPAL PAYMENT	0.00	28,192.85	27,998.60	194.25	0.00
965628	92887KAC4	VOLVO FINANCIAL EQU 1A A3 144A	1.920	03/15/21	28,019.260	06/15/19	PRINCIPAL PAYMENT	0.00	28,019.26	27,826.21	193.05	0.00
965628	92887KAC4	VOLVO FINANCIAL EQU 1A A3 144A	1.920	03/15/21	27,171.100	07/15/19	PRINCIPAL PAYMENT	0.00	27,171.10	26,983.89	187.21	0.00
965628	92887KAC4	VOLVO FINANCIAL EQU 1A A3 144A	1.920	03/15/21	26,487.740	08/15/19	PRINCIPAL PAYMENT	0.00	26,487.74	26,305.24	182.50	0.00
965628	92887KAC4	VOLVO FINANCIAL EQU 1A A3 144A	1.920	03/15/21	27,979.290	09/15/19	PRINCIPAL PAYMENT	0.00	27,979.29	27,786.51	192.78	0.00
965628	92887KAC4	VOLVO FINANCIAL EQU 1A A3 144A	1.920	03/15/21	24,956.420	10/15/19	PRINCIPAL PAYMENT	0.00	24,956.42	24,784.47	171.95	0.00
965628	92887KAC4	VOLVO FINANCIAL EQU 1A A3 144A	1.920	03/15/21	26,714.080	11/15/19	PRINCIPAL PAYMENT	0.00	26,714.08	26,530.02	184.06	0.00
965628	92887KAC4	VOLVO FINANCIAL EQU 1A A3 144A	1.920	03/15/21	20,744.120	12/15/19	PRINCIPAL PAYMENT	0.00	20,744.12	20,601.19	142.93	0.00
965628	931142EK5	WALMART INC	3.400	06/26/23	261,000.000	10/29/19	MERRILL LYNCH PIERCE FENNER, CHARLOTT	0.00	274,425.84	263,690.91	10,734.93	7,493.60
965628	95058XAD0	WENDY'S FUNDING LL 1A A2I 144A	3.573	03/15/48	59,250.004	05/10/19	CANTOR FITZGERALD & CO/DEBT CAP MKTS,	0.00	59,097.25	58,650.56	446.69	0.00
965628	95058XAD0	WENDY'S FUNDING LL 1A A2I 144A	3.573	03/15/48	270.000	06/15/19	PRINCIPAL PAYMENT	0.00	270.00	267.27	2.73	0.00
965628	95058XAD0	WENDY'S FUNDING LL 1A A2I 144A	3.573	03/15/48	270.000	09/15/19	PRINCIPAL PAYMENT	0.00	270.00	267.27	2.73	0.00
965628	95058XAD0	WENDY'S FUNDING LL 1A A2I 144A	3.573	03/15/48	270.000	12/15/19	PRINCIPAL PAYMENT	0.00	270.00	267.27	2.73	0.00
965628	96328DBF0	WHEELS SPV 2 LLC 1A A2 144A	3.060	04/20/27	7,371.810	04/20/19	PRINCIPAL PAYMENT	0.00	7,371.81	7,371.59	0.22	0.00
965628	96328DBF0	WHEELS SPV 2 LLC 1A A2 144A	3.060	04/20/27	10,573.050	06/20/19	PRINCIPAL PAYMENT	0.00	10,573.05	10,572.73	0.32	0.00
965628	96328DBF0	WHEELS SPV 2 LLC 1A A2 144A	3.060	04/20/27	10,142.940	07/20/19	PRINCIPAL PAYMENT	0.00	10,142.94	10,142.64	0.30	0.00
965628	96328DBF0	WHEELS SPV 2 LLC 1A A2 144A	3.060	04/20/27	10,592.330	08/20/19	PRINCIPAL PAYMENT	0.00	10,592.33	10,592.01	0.32	0.00
965628	96328DBF0	WHEELS SPV 2 LLC 1A A2 144A	3.060	04/20/27	10,956.850	09/20/19	PRINCIPAL PAYMENT	0.00	10,956.85	10,956.52	0.33	0.00
965628	96328DBF0	WHEELS SPV 2 LLC 1A A2 144A	3.060	04/20/27	7,969.010	10/20/19	PRINCIPAL PAYMENT	0.00	7,969.01	7,968.77	0.24	0.00
965628	96328DBF0	WHEELS SPV 2 LLC 1A A2 144A	3.060	04/20/27	10,398.790	11/20/19	PRINCIPAL PAYMENT	0.00	10,398.79	10,398.48	0.31	0.00
965628	96328DBF0	WHEELS SPV 2 LLC 1A A2 144A	3.060	04/20/27	9,799.340	12/20/19	PRINCIPAL PAYMENT	0.00	9,799.34	9,799.05	0.29	0.00
965628	977100AC0	WISCONSIN ST GEN FUND ANNUAL A	5.700	05/01/26	15,000.000	05/01/19	CALLED BOND	0.00	15,000.00	16,669.65	(1,669.65)	0.00
965628	977100AC0	WISCONSIN ST GEN FUND ANNUAL A	5.700	05/01/26	5,000.000	05/01/19	CALLED BOND	0.00	5,000.00	5,556.55	(556.55)	0.00
965628	98161VAC4	WORLD OMNI AUTO RECEIVABL A A3	2.500	04/17/23	4,800.790	12/15/19	PRINCIPAL PAYMENT	0.00	4,800.79	4,766.32	34.47	0.00
SCHEDULE TOTALS								0.00	46,108,473.62	44,676,318.57	1,432,155.05	655,571.89

TOTAL PROFIT	1,471,154.47
TOTAL LOSS	38,999.42

Schedule No. 4A
Annual Statement of the Cambridge Retirement System for the Year Ended December 31, 2019

Equities Owned at End of Year

Description: Give complete description list alpha	(A) Cusip Number	(B) # of Shares	(C) Rate per share used to obtain Cur Mkt Val	(D) Market Value at end of Previous Year	(E) Net Purch & Sales at B V Cur Yr	(F) Market Value at end of Current Year	(G) =F-D-E Unrealized Gain	(H) =F-D-E Unrealized Loss	(I) Dividends Received During Year
Summary by Manager									
965626 - People's United Bank						20,534,209.72	1,158.42	868,615.50	522,244.76
965630 - Russell 2500						580.84	120.60	0.00	0.00
Summary Totals				0.00	0.00	20,534,790.56	1,279.02	868,615.50	522,244.76

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965626	00181T107	A-MARK PRECIOUS METALS INC	441.000	8.27000	3,647.07	(1,552.32)	0.00
965626	132152109	CAMBRIDGE BANCORP	255,944.000	80.15000	20,513,911.60	(793,426.40)	522,125.76
965626	521865204	LEAR CORP	13.000	137.20000	1,783.60	186.42	39.00
965626	64007R109	NEENAH ENTERPRISES INC	6,251.000	1.95000	12,189.45	(73,636.78)	0.00
965626	959802109	WESTERN UNION CO/THE	100.000	26.78000	2,678.00	972.00	80.00
SCHEDULE TOTALS					20,534,209.72	(867,457.08)	522,244.76
					TOTAL INCREASE	1,158.42	
					TOTAL DECREASE	868,615.50	

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965630	19075F304	COBALT INTERNATIONAL ENERGY IN	100.000	0.00000	0.00	0.00	0.00
965630	218CVR918	CORIUM INTL INC &	670.000	0.18000	120.60	120.60	0.00
965630	808CVR104	SCHULMAN A INC CVR	880.000	0.52300	460.24	0.00	0.00
965630	90478E301	UNILIFE CORP	100.000	0.00000	0.00	0.00	0.00
SCHEDULE TOTALS					580.84	120.60	0.00
					TOTAL INCREASE	120.60	
					TOTAL DECREASE	0.00	

Schedule No. 4B
Annual Statement of the Cambridge Retiement System for the Year Ended December 31, 2019

Equities purchased During Year

	(A)	(B)	(C)	(D)	(E)	(F)
Description: Give complete description list alphabetically	Cusip Number	Number of Shares	Date Acquired (Trade Date)	Name of Broker	Commissions and Fees Paid	Cost to System Including Commissions and Fees
Summary by Manager						
965629 - Wedge					11,128.57	11,261,584.45
965630 - Russell 2500					1,020.59	18,160,068.63
Summary Totals					12,149.16	29,421,653.08

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

SCHEDULE 4B
EQUITIES PURCHASED DURING YEAR

FUND	CUSIP	SECURITY DESCRIPTION	SHARES	TRADE DATE	NAME OF BROKER	COMM	COST INCLUDING COMMISSION
965629	002535300	AARON'S INC	546.000	06/21/19	BROADCORT CAPITAL CORPORATION, NEW YORK	15.29	33,442.83
965629	00737L103	ADTALEM GLOBAL EDUCATION INC	2,309.000	01/02/19	WEEDEN & CO, NEW YORK	64.65	109,207.15
965629	00737L103	ADTALEM GLOBAL EDUCATION INC	2,382.000	01/16/19	WEEDEN & CO, NEW YORK	66.70	114,438.91
965629	00737L103	ADTALEM GLOBAL EDUCATION INC	690.000	01/17/19	WEEDEN & CO, NEW YORK	19.32	33,203.97
965629	00737L103	ADTALEM GLOBAL EDUCATION INC	141.000	06/20/19	CREDIT SUISSE, NEW YORK (CSUS)	3.95	6,454.26
965629	00737L103	ADTALEM GLOBAL EDUCATION INC	1,514.000	06/21/19	CREDIT SUISSE, NEW YORK (CSUS)	42.39	68,863.83
965629	00737L103	ADTALEM GLOBAL EDUCATION INC	436.000	06/21/19	BROADCORT CAPITAL CORPORATION, NEW YORK	12.21	19,848.03
965629	00737L103	ADTALEM GLOBAL EDUCATION INC	1,401.000	08/23/19	BERNSTEIN SANFORD C & CO, NEW YORK	39.23	62,385.55
965629	00737L103	ADTALEM GLOBAL EDUCATION INC	1,170.000	08/26/19	BERNSTEIN SANFORD C & CO, NEW YORK	32.76	53,234.88
965629	00737L103	ADTALEM GLOBAL EDUCATION INC	800.000	08/27/19	BERNSTEIN SANFORD C & CO, NEW YORK	22.40	36,071.44
965629	00737L103	ADTALEM GLOBAL EDUCATION INC	1,464.000	09/30/19	BROADCORT CAPITAL CORPORATION, NEW YORK	40.99	56,217.60
965629	011659109	ALASKA AIR GROUP INC	266.000	05/02/19	RBC CAPITAL MARKETS LLC, NEW YORK	7.45	16,727.84
965629	011659109	ALASKA AIR GROUP INC	198.000	06/21/19	BROADCORT CAPITAL CORPORATION, NEW YORK	5.54	12,378.56
965629	018581108	ALLIANCE DATA SYSTEMS CORP	746.000	01/02/19	BARCLAYS CAPITAL LE, NEW YORK	20.89	115,795.84
965629	018581108	ALLIANCE DATA SYSTEMS CORP	342.000	02/07/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	9.58	55,118.50
965629	018581108	ALLIANCE DATA SYSTEMS CORP	423.000	02/07/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	11.84	67,376.87
965629	018581108	ALLIANCE DATA SYSTEMS CORP	479.000	05/02/19	RBC CAPITAL MARKETS LLC, NEW YORK	13.41	74,527.70
965629	018581108	ALLIANCE DATA SYSTEMS CORP	165.000	06/21/19	BROADCORT CAPITAL CORPORATION, NEW YORK	4.62	22,602.54
965629	018581108	ALLIANCE DATA SYSTEMS CORP	7.000	09/30/19	BROADCORT CAPITAL CORPORATION, NEW YORK	0.20	899.91
965629	02005N100	ALLY FINANCIAL INC	555.000	09/30/19	BROADCORT CAPITAL CORPORATION, NEW YORK	15.54	18,501.59
965629	02005N100	ALLY FINANCIAL INC	3,708.000	10/17/19	KEEFE BRUYETTE + WOODS INC, NEW YORK	103.82	112,910.45
965629	02156K103	ALTICE USA INC	4,676.000	06/21/19	BROADCORT CAPITAL CORPORATION, NEW YORK	130.93	109,432.43
965629	02156K103	ALTICE USA INC	495.000	09/30/19	BROADCORT CAPITAL CORPORATION, NEW YORK	13.86	14,262.68
965629	025932104	AMERICAN FINANCIAL GROUP INC/O	633.000	05/28/19	KEEFE BRUYETTE + WOODS INC, NEW YORK	17.72	62,357.40
965629	025932104	AMERICAN FINANCIAL GROUP INC/O	929.000	05/29/19	KEEFE BRUYETTE + WOODS INC, NEW YORK	26.01	91,737.26
965629	025932104	AMERICAN FINANCIAL GROUP INC/O	1,026.000	05/30/19	KEEFE BRUYETTE + WOODS INC, NEW YORK	28.73	101,423.28
965629	025932104	AMERICAN FINANCIAL GROUP INC/O	1,323.000	05/31/19	KEEFE BRUYETTE + WOODS INC, NEW YORK	37.04	129,578.45
965629	025932104	AMERICAN FINANCIAL GROUP INC/O	644.000	06/03/19	KEEFE BRUYETTE + WOODS INC, NEW YORK	18.03	63,607.62
965629	025932104	AMERICAN FINANCIAL GROUP INC/O	615.000	06/04/19	KEEFE BRUYETTE + WOODS INC, NEW YORK	17.22	62,029.52
965629	044186104	ASHLAND GLOBAL HOLDINGS INC	1,241.000	01/16/19	WEEDEN & CO, NEW YORK	34.75	94,351.99
965629	044186104	ASHLAND GLOBAL HOLDINGS INC	1,788.000	01/17/19	WEEDEN & CO, NEW YORK	50.06	136,792.55
965629	044186104	ASHLAND GLOBAL HOLDINGS INC	894.000	01/18/19	WEEDEN & CO, NEW YORK	25.03	69,584.22
965629	044186104	ASHLAND GLOBAL HOLDINGS INC	1,113.000	05/02/19	RBC CAPITAL MARKETS LLC, NEW YORK	31.16	83,181.83
965629	044186104	ASHLAND GLOBAL HOLDINGS INC	1,958.000	09/20/19	J.P MORGAN SECURITIES INC, NEW YORK	54.82	151,541.36
965629	044186104	ASHLAND GLOBAL HOLDINGS INC	197.000	09/23/19	J.P MORGAN SECURITIES INC, NEW YORK	5.52	15,260.18
965629	053484101	AVALONBAY COMMUNITIES INC	51.000	01/16/19	BROADCORT CAPITAL CORPORATION, NEW YORK	1.43	9,272.45
965629	053484101	AVALONBAY COMMUNITIES INC	14.000	06/21/19	BROADCORT CAPITAL CORPORATION, NEW YORK	0.39	2,904.41
965629	053484101	AVALONBAY COMMUNITIES INC	20.000	09/30/19	BROADCORT CAPITAL CORPORATION, NEW YORK	0.56	4,318.76

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

SCHEDULE 4B
EQUITIES PURCHASED DURING YEAR

FUND	CUSIP	SECURITY DESCRIPTION	SHARES	TRADE DATE	NAME OF BROKER	COMM	COST INCLUDING COMMISSION
965629	206787103	CONDUENT INC	1,465.000	04/30/19	JEFFERIES & CO INC, NEW YORK	41.02	18,778.52
965629	206787103	CONDUENT INC	1,214.000	05/01/19	JEFFERIES & CO INC, NEW YORK	33.99	15,550.73
965629	206787103	CONDUENT INC	1,524.000	05/01/19	JEFFERIES & CO INC, NEW YORK	42.67	19,702.73
965629	206787103	CONDUENT INC	1,524.000	05/01/19	JEFFERIES & CO INC, NEW YORK	42.67	19,665.39
965629	206787103	CONDUENT INC	1,524.000	05/01/19	JEFFERIES & CO INC, NEW YORK	42.67	19,620.43
965629	206787103	CONDUENT INC	1,524.000	05/01/19	JEFFERIES & CO INC, NEW YORK	42.67	19,646.64
965629	206787103	CONDUENT INC	1,524.000	05/01/19	JEFFERIES & CO INC, NEW YORK	42.67	19,620.58
965629	206787103	CONDUENT INC	1,524.000	05/01/19	JEFFERIES & CO INC, NEW YORK	42.67	19,622.72
965629	206787103	CONDUENT INC	1,524.000	05/01/19	JEFFERIES & CO INC, NEW YORK	42.67	19,588.73
965629	206787103	CONDUENT INC	1,524.000	05/01/19	JEFFERIES & CO INC, NEW YORK	42.67	19,542.40
965629	206787103	CONDUENT INC	1,524.000	05/01/19	JEFFERIES & CO INC, NEW YORK	42.67	19,546.36
965629	206787103	CONDUENT INC	1,524.000	05/02/19	BERNSTEIN SANFORD C & CO, NEW YORK	42.67	19,548.50
965629	206787103	CONDUENT INC	1,524.000	05/02/19	BERNSTEIN SANFORD C & CO, NEW YORK	42.67	19,640.85
965629	206787103	CONDUENT INC	1,524.000	05/02/19	BERNSTEIN SANFORD C & CO, NEW YORK	42.67	19,634.30
965629	206787103	CONDUENT INC	1,524.000	05/02/19	BERNSTEIN SANFORD C & CO, NEW YORK	42.67	19,589.49
965629	206787103	CONDUENT INC	1,524.000	05/02/19	BERNSTEIN SANFORD C & CO, NEW YORK	42.67	19,593.61
965629	206787103	CONDUENT INC	1,524.000	05/02/19	BERNSTEIN SANFORD C & CO, NEW YORK	42.67	19,587.82
965629	206787103	CONDUENT INC	2,207.000	05/02/19	BERNSTEIN SANFORD C & CO, NEW YORK	61.80	28,348.48
965629	206787103	CONDUENT INC	1,191.000	05/03/19	WELLS FARGO SECURITIES, LLC, NEW YORK	33.35	15,493.96
965629	206787103	CONDUENT INC	1,096.000	05/03/19	WELLS FARGO SECURITIES, LLC, NEW YORK	30.69	14,306.86
965629	206787103	CONDUENT INC	1,524.000	05/06/19	WELLS FARGO SECURITIES, LLC, NEW YORK	42.67	19,799.65
965629	206787103	CONDUENT INC	55.000	05/06/19	WELLS FARGO SECURITIES, LLC, NEW YORK	1.54	716.45
965629	206787103	CONDUENT INC	1,524.000	05/06/19	WELLS FARGO SECURITIES, LLC, NEW YORK	42.67	19,824.04
965629	206787103	CONDUENT INC	762.000	05/07/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	21.34	9,734.71
965629	206787103	CONDUENT INC	1,524.000	05/07/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	42.67	19,369.28
965629	206787103	CONDUENT INC	762.000	05/07/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	21.34	9,638.01
965629	206787103	CONDUENT INC	762.000	05/07/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	21.34	9,717.10
965629	206787103	CONDUENT INC	1,524.000	05/07/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	42.67	19,453.86
965629	206787103	CONDUENT INC	762.000	05/07/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	21.34	9,720.46
965629	206787103	CONDUENT INC	2,526.000	05/08/19	CREDIT SUISSE, NEW YORK (CSUS)	70.73	32,057.47
965629	206787103	CONDUENT INC	21,079.000	05/09/19	STUART FRANKEL & CO. INC, JERSEY CITY	421.58	171,125.65
965629	206787103	CONDUENT INC	5,629.000	05/30/19	JONESTRADING INST SVCS LLC, NEW YORK	112.58	51,343.23
965629	206787103	CONDUENT INC	11,407.000	05/31/19	JONESTRADING INST SVCS LLC, NEW YORK	228.14	101,677.44
965629	206787103	CONDUENT INC	3,932.000	06/03/19	JONESTRADING INST SVCS LLC, NEW YORK	78.64	35,192.97
965629	206787103	CONDUENT INC	2,538.000	06/21/19	BROADCORT CAPITAL CORPORATION, NEW YORK	71.06	23,664.05
965629	235825205	DANA INC	2,428.000	08/12/19	BARCLAYS CAPITAL LE, NEW YORK	67.98	32,885.56
965629	235825205	DANA INC	3,233.000	08/13/19	BARCLAYS CAPITAL LE, NEW YORK	90.52	44,196.08
965629	235825205	DANA INC	3,087.000	08/14/19	BARCLAYS CAPITAL LE, NEW YORK	86.44	40,003.20

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

SCHEDULE 4B
EQUITIES PURCHASED DURING YEAR

FUND	CUSIP	SECURITY DESCRIPTION	SHARES	TRADE DATE	NAME OF BROKER	COMM	COST INCLUDING COMMISSION
965629	260003108	DOVER CORP	52.000	06/21/19	BROADCORT CAPITAL CORPORATION, NEW YORK	1.46	5,077.18
965629	260003108	DOVER CORP	877.000	09/05/19	BARCLAYS CAPITAL LE, NEW YORK	24.56	84,303.30
965629	260003108	DOVER CORP	277.000	09/06/19	BARCLAYS CAPITAL LE, NEW YORK	7.76	26,621.78
965629	260003108	DOVER CORP	366.000	09/25/19	WELLS FARGO SECURITIES, LLC, NEW YORK	10.25	36,360.53
965629	260003108	DOVER CORP	625.000	09/26/19	WELLS FARGO SECURITIES, LLC, NEW YORK	17.50	62,125.44
965629	260003108	DOVER CORP	411.000	09/27/19	WELLS FARGO SECURITIES, LLC, NEW YORK	11.51	40,990.59
965629	26884L109	EQT CORP	7,440.000	01/31/19	STRATEGAS SECURITIES LLC, NEW YORK	208.32	144,241.51
965629	26884L109	EQT CORP	1,129.000	02/22/19	BERNSTEIN SANFORD C & CO, NEW YORK	31.61	22,061.67
965629	26884L109	EQT CORP	4,510.000	06/21/19	BROADCORT CAPITAL CORPORATION, NEW YORK	126.28	68,520.43
965629	26884L109	EQT CORP	1,659.000	09/30/19	BROADCORT CAPITAL CORPORATION, NEW YORK	46.45	17,728.40
965629	26884L109	EQT CORP	4,280.000	10/02/19	JEFFERIES & CO INC, NEW YORK	119.84	43,318.31
965629	26884U109	EPR PROPERTIES	993.000	06/21/19	BROADCORT CAPITAL CORPORATION, NEW YORK	27.80	76,962.36
965629	26884U109	EPR PROPERTIES	44.000	09/30/19	BROADCORT CAPITAL CORPORATION, NEW YORK	1.23	3,387.47
965629	29364G103	ENTERGY CORP	1,419.000	07/17/19	BROADCORT CAPITAL CORPORATION, NEW YORK	39.73	149,812.20
965629	29364G103	ENTERGY CORP	2,649.000	07/18/19	BROADCORT CAPITAL CORPORATION, NEW YORK	74.17	280,642.48
965629	29364G103	ENTERGY CORP	4,700.000	07/19/19	BROADCORT CAPITAL CORPORATION, NEW YORK	131.60	499,845.00
965629	29364G103	ENTERGY CORP	856.000	07/22/19	BROADCORT CAPITAL CORPORATION, NEW YORK	23.97	90,293.28
965629	29364G103	ENTERGY CORP	498.000	07/22/19	BROADCORT CAPITAL CORPORATION, NEW YORK	13.94	52,353.74
965629	29364G103	ENTERGY CORP	1,461.000	09/19/19	BROADCORT CAPITAL CORPORATION, NEW YORK	40.91	168,037.65
965629	29364G103	ENTERGY CORP	610.000	09/20/19	BROADCORT CAPITAL CORPORATION, NEW YORK	17.08	70,501.48
965629	294600101	EQUITRANS MIDSTREAM CORP	3,029.000	01/16/19	CANTOR FITZGERALD & CO INC, NEW YORK	84.81	64,255.39
965629	294600101	EQUITRANS MIDSTREAM CORP	3,084.000	01/17/19	CANTOR FITZGERALD & CO INC, NEW YORK	86.35	65,148.57
965629	294600101	EQUITRANS MIDSTREAM CORP	3,084.000	01/17/19	CANTOR FITZGERALD & CO INC, NEW YORK	86.35	65,319.12
965629	294600101	EQUITRANS MIDSTREAM CORP	4,507.000	01/17/19	CANTOR FITZGERALD & CO INC, NEW YORK	126.20	95,216.24
965629	294600101	EQUITRANS MIDSTREAM CORP	850.000	01/31/19	MORGAN STANLEY & CO INC, NY	23.80	17,693.35
965629	294600101	EQUITRANS MIDSTREAM CORP	2,934.000	02/01/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	82.15	61,272.48
965629	294600101	EQUITRANS MIDSTREAM CORP	2,938.000	09/05/19	BARCLAYS CAPITAL LE, NEW YORK	82.26	38,885.90
965629	30034W106	EVERGY INC	3,348.000	01/16/19	WEEDEN & CO, NEW YORK	93.74	188,538.93
965629	30034W106	EVERGY INC	294.000	05/02/19	RBC CAPITAL MARKETS LLC, NEW YORK	8.23	16,928.90
965629	31620R303	FIDELITY NATIONAL FINANCIAL IN	102.000	09/30/19	BROADCORT CAPITAL CORPORATION, NEW YORK	2.86	4,540.84
965629	337932107	FIRSTENERGY CORP	1,487.000	01/16/19	WEEDEN & CO, NEW YORK	41.64	57,081.47
965629	337932107	FIRSTENERGY CORP	7,492.000	01/28/19	WELLS FARGO SECURITIES, LLC, NEW YORK	209.78	287,987.24
965629	337932107	FIRSTENERGY CORP	708.000	02/22/19	BROADCORT CAPITAL CORPORATION, NEW YORK	19.82	28,755.13
965629	337932107	FIRSTENERGY CORP	611.000	06/21/19	BROADCORT CAPITAL CORPORATION, NEW YORK	17.11	26,720.87
965629	337932107	FIRSTENERGY CORP	76.000	09/30/19	BROADCORT CAPITAL CORPORATION, NEW YORK	2.13	3,660.77
965629	512816109	LAMAR ADVERTISING CO	228.000	04/11/19	J.P MORGAN SECURITIES INC, NEW YORK	6.38	18,355.43
965629	512816109	LAMAR ADVERTISING CO	98.000	04/12/19	J.P MORGAN SECURITIES INC, NEW YORK	2.74	7,922.15
965629	512816109	LAMAR ADVERTISING CO	106.000	04/15/19	J.P MORGAN SECURITIES INC, NEW YORK	2.97	8,599.04

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

SCHEDULE 4B
EQUITIES PURCHASED DURING YEAR

FUND	CUSIP	SECURITY DESCRIPTION	SHARES	TRADE DATE	NAME OF BROKER	COMM	COST INCLUDING COMMISSION
965629	512816109	LAMAR ADVERTISING CO	91.000	04/15/19	J.P MORGAN SECURITIES INC, NEW YORK	2.55	7,387.37
965629	55272X102	MFA FINANCIAL INC	3,016.000	02/22/19	WEEDEN & CO, NEW YORK	60.32	22,082.55
965629	55272X102	MFA FINANCIAL INC	2,518.000	02/25/19	WEEDEN & CO, NEW YORK	50.36	18,587.62
965629	55272X102	MFA FINANCIAL INC	2,380.000	06/21/19	BROADCORT CAPITAL CORPORATION, NEW YORK	66.64	17,238.34
965629	55272X102	MFA FINANCIAL INC	4,082.000	09/19/19	J.P MORGAN SECURITIES INC, NEW YORK	114.30	30,525.61
965629	55272X102	MFA FINANCIAL INC	1,320.000	09/20/19	J.P MORGAN SECURITIES INC, NEW YORK	36.96	9,927.85
965629	55272X102	MFA FINANCIAL INC	79.000	09/30/19	BROADCORT CAPITAL CORPORATION, NEW YORK	2.21	582.47
965629	55303A105	MGM GROWTH PROPERTIES LLC	264.000	09/30/19	BROADCORT CAPITAL CORPORATION, NEW YORK	7.39	7,992.39
965629	57164Y107	MARRIOTT VACATIONS WORLDWIDE C	116.000	02/04/19	J.P MORGAN SECURITIES INC, NEW YORK	3.25	10,594.97
965629	57164Y107	MARRIOTT VACATIONS WORLDWIDE C	237.000	02/04/19	J.P MORGAN SECURITIES INC, NEW YORK	6.64	21,493.84
965629	57164Y107	MARRIOTT VACATIONS WORLDWIDE C	6.000	02/04/19	J.P MORGAN SECURITIES INC, NEW YORK	0.17	538.67
965629	57164Y107	MARRIOTT VACATIONS WORLDWIDE C	30.000	02/05/19	J.P MORGAN SECURITIES INC, NEW YORK	0.84	2,752.47
965629	57164Y107	MARRIOTT VACATIONS WORLDWIDE C	24.000	02/05/19	J.P MORGAN SECURITIES INC, NEW YORK	0.67	2,201.99
965629	57164Y107	MARRIOTT VACATIONS WORLDWIDE C	787.000	02/06/19	J.P MORGAN SECURITIES INC, NEW YORK	22.04	72,298.55
965629	57164Y107	MARRIOTT VACATIONS WORLDWIDE C	270.000	02/06/19	J.P MORGAN SECURITIES INC, NEW YORK	7.56	24,792.16
965629	57164Y107	MARRIOTT VACATIONS WORLDWIDE C	422.000	02/07/19	J.P MORGAN SECURITIES INC, NEW YORK	11.82	38,029.97
965629	57164Y107	MARRIOTT VACATIONS WORLDWIDE C	816.000	02/07/19	J.P MORGAN SECURITIES INC, NEW YORK	22.85	73,417.15
965629	57164Y107	MARRIOTT VACATIONS WORLDWIDE C	91.000	02/07/19	J.P MORGAN SECURITIES INC, NEW YORK	2.55	8,192.55
965629	57164Y107	MARRIOTT VACATIONS WORLDWIDE C	803.000	02/08/19	J.P MORGAN SECURITIES INC, NEW YORK	22.48	71,920.05
965629	57164Y107	MARRIOTT VACATIONS WORLDWIDE C	338.000	02/11/19	J.P MORGAN SECURITIES INC, NEW YORK	9.46	30,728.22
965629	57164Y107	MARRIOTT VACATIONS WORLDWIDE C	287.000	02/11/19	J.P MORGAN SECURITIES INC, NEW YORK	8.04	26,024.96
965629	57164Y107	MARRIOTT VACATIONS WORLDWIDE C	263.000	02/14/19	J.P MORGAN SECURITIES INC, NEW YORK	7.36	24,197.92
965629	57164Y107	MARRIOTT VACATIONS WORLDWIDE C	253.000	02/20/19	J.P MORGAN SECURITIES INC, NEW YORK	7.08	24,572.29
965629	57164Y107	MARRIOTT VACATIONS WORLDWIDE C	254.000	02/21/19	CREDIT SUISSE, NEW YORK (CSUS)	7.11	24,455.22
965629	57164Y107	MARRIOTT VACATIONS WORLDWIDE C	254.000	02/22/19	CREDIT SUISSE, NEW YORK (CSUS)	7.11	24,910.01
965629	57164Y107	MARRIOTT VACATIONS WORLDWIDE C	165.000	02/25/19	CREDIT SUISSE, NEW YORK (CSUS)	4.62	16,308.45
965629	57164Y107	MARRIOTT VACATIONS WORLDWIDE C	165.000	02/26/19	CREDIT SUISSE, NEW YORK (CSUS)	4.62	16,019.21
965629	57164Y107	MARRIOTT VACATIONS WORLDWIDE C	154.000	02/27/19	CREDIT SUISSE, NEW YORK (CSUS)	4.31	15,039.82
965629	57164Y107	MARRIOTT VACATIONS WORLDWIDE C	155.000	02/28/19	CREDIT SUISSE, NEW YORK (CSUS)	4.34	15,102.46
965629	57164Y107	MARRIOTT VACATIONS WORLDWIDE C	821.000	05/08/19	B RILEY AND CO LLC, NEW YORK	22.98	84,086.81
965629	57164Y107	MARRIOTT VACATIONS WORLDWIDE C	1,867.000	05/09/19	B RILEY AND CO LLC, NEW YORK	52.27	186,607.02
965629	57164Y107	MARRIOTT VACATIONS WORLDWIDE C	56.000	05/10/19	B RILEY AND CO LLC, NEW YORK	1.56	5,514.55
965629	57164Y107	MARRIOTT VACATIONS WORLDWIDE C	597.000	06/21/19	BROADCORT CAPITAL CORPORATION, NEW YORK	16.72	57,008.61
965629	57164Y107	MARRIOTT VACATIONS WORLDWIDE C	242.000	08/12/19	BARCLAYS CAPITAL LE, NEW YORK	6.78	21,027.92
965629	57164Y107	MARRIOTT VACATIONS WORLDWIDE C	286.000	08/13/19	BARCLAYS CAPITAL LE, NEW YORK	8.01	25,411.70
965629	57164Y107	MARRIOTT VACATIONS WORLDWIDE C	105.000	08/14/19	BARCLAYS CAPITAL LE, NEW YORK	2.94	9,065.47
965629	626717102	MURPHY OIL CORP	1,672.000	01/02/19	BARCLAYS CAPITAL LE, NEW YORK	46.82	40,235.68
965629	626717102	MURPHY OIL CORP	2,229.000	01/03/19	BARCLAYS CAPITAL LE, NEW YORK	62.41	55,170.42

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

SCHEDULE 4B
EQUITIES PURCHASED DURING YEAR

FUND	CUSIP	SECURITY DESCRIPTION	SHARES	TRADE DATE	NAME OF BROKER	COMM	COST INCLUDING COMMISSION
965629	626717102	MURPHY OIL CORP	7,159.000	05/02/19	STIFEL NICOLAUS	200.45	177,369.95
965629	626717102	MURPHY OIL CORP	1,676.000	06/21/19	BROADCORT CAPITAL CORPORATION, NEW YORK	46.93	41,734.92
965629	626717102	MURPHY OIL CORP	3,368.000	08/12/19	BARCLAYS CAPITAL LE, NEW YORK	94.30	66,043.11
965629	626717102	MURPHY OIL CORP	3,599.000	08/13/19	BARCLAYS CAPITAL LE, NEW YORK	100.77	72,140.87
965629	626717102	MURPHY OIL CORP	125.000	09/30/19	BROADCORT CAPITAL CORPORATION, NEW YORK	3.50	2,768.00
965629	690768403	OWENS-ILLINOIS INC	2,721.000	06/21/19	BROADCORT CAPITAL CORPORATION, NEW YORK	76.19	46,309.79
965629	690768403	OWENS-ILLINOIS INC	3,376.000	08/12/19	PIPER JAFFRAY & CO., JERSEY CITY	94.53	38,370.94
965629	690768403	OWENS-ILLINOIS INC	3,813.000	08/13/19	PIPER JAFFRAY & CO., JERSEY CITY	106.76	44,163.31
965629	690768403	OWENS-ILLINOIS INC	3,813.000	08/14/19	PIPER JAFFRAY & CO., JERSEY CITY	106.76	42,154.62
965629	690768403	OWENS-ILLINOIS INC	2,928.000	08/14/19	PIPER JAFFRAY & CO., JERSEY CITY	81.98	32,111.96
965629	690768403	OWENS-ILLINOIS INC	249.000	09/30/19	BROADCORT CAPITAL CORPORATION, NEW YORK	6.97	2,548.02
965629	695156109	PACKAGING CORP OF AMERICA	664.000	01/16/19	WEEDEN & CO, NEW YORK	18.59	59,354.09
965629	695156109	PACKAGING CORP OF AMERICA	321.000	06/21/19	BROADCORT CAPITAL CORPORATION, NEW YORK	8.99	30,516.54
965629	74915M100	QURATE RETAIL INC	410.000	02/11/19	RBC CAPITAL MARKETS LLC, NEW YORK	11.48	8,682.37
965629	74915M100	QURATE RETAIL INC	1,645.000	02/11/19	RBC CAPITAL MARKETS LLC, NEW YORK	46.06	34,761.65
965629	74915M100	QURATE RETAIL INC	1,645.000	02/11/19	RBC CAPITAL MARKETS LLC, NEW YORK	46.06	34,864.13
965629	74915M100	QURATE RETAIL INC	981.000	02/12/19	RBC CAPITAL MARKETS LLC, NEW YORK	27.47	21,118.19
965629	74915M100	QURATE RETAIL INC	828.000	02/13/19	RBC CAPITAL MARKETS LLC, NEW YORK	23.18	18,055.94
965629	74915M100	QURATE RETAIL INC	166.000	02/13/19	RBC CAPITAL MARKETS LLC, NEW YORK	4.65	3,632.33
965629	74915M100	QURATE RETAIL INC	89.000	02/13/19	RBC CAPITAL MARKETS LLC, NEW YORK	2.49	1,945.86
965629	74915M100	QURATE RETAIL INC	1,273.000	02/14/19	RBC CAPITAL MARKETS LLC, NEW YORK	35.64	27,929.11
965629	74915M100	QURATE RETAIL INC	828.000	02/15/19	RBC CAPITAL MARKETS LLC, NEW YORK	23.18	18,137.34
965629	74915M100	QURATE RETAIL INC	828.000	02/15/19	RBC CAPITAL MARKETS LLC, NEW YORK	23.18	18,190.25
965629	74915M100	QURATE RETAIL INC	1,655.000	02/15/19	RBC CAPITAL MARKETS LLC, NEW YORK	46.34	36,675.96
965629	74915M100	QURATE RETAIL INC	594.000	02/19/19	RBC CAPITAL MARKETS LLC, NEW YORK	16.63	12,772.25
965629	74915M100	QURATE RETAIL INC	1,439.000	02/20/19	OPPENHEIMER & CO INC, NEW YORK	40.29	31,516.98
965629	74915M100	QURATE RETAIL INC	1,891.000	02/21/19	COWEN AND CO LLC, NEW YORK	52.95	40,933.91
965629	74915M100	QURATE RETAIL INC	167.000	02/22/19	RBC CAPITAL MARKETS LLC, NEW YORK	4.68	3,636.93
965629	74915M100	QURATE RETAIL INC	6,385.000	03/01/19	B RILEY AND CO LLC, NEW YORK	178.78	119,743.65
965629	74915M100	QURATE RETAIL INC	10,471.000	05/13/19	JONESTRADING INST SVCS LLC, NEW YORK	209.42	130,464.47
965629	74915M100	QURATE RETAIL INC	5,695.000	05/14/19	JONESTRADING INST SVCS LLC, NEW YORK	113.90	71,058.22
965629	74915M100	QURATE RETAIL INC	8,628.000	05/22/19	JONESTRADING INST SVCS LLC, NEW YORK	172.56	115,671.28
965629	74915M100	QURATE RETAIL INC	2,736.000	05/23/19	JONESTRADING INST SVCS LLC, NEW YORK	54.72	36,118.48
965629	74915M100	QURATE RETAIL INC	6,010.000	06/21/19	BROADCORT CAPITAL CORPORATION, NEW YORK	168.28	75,388.84
965629	74915M100	QURATE RETAIL INC	1,915.000	09/05/19	BARCLAYS CAPITAL LE, NEW YORK	53.62	21,337.70
965629	74915M100	QURATE RETAIL INC	2,251.000	09/06/19	BARCLAYS CAPITAL LE, NEW YORK	63.03	25,275.36
965629	74915M100	QURATE RETAIL INC	1,174.000	09/09/19	BARCLAYS CAPITAL LE, NEW YORK	32.87	13,767.26
965629	74915M100	QURATE RETAIL INC	5,291.000	09/25/19	RBC CAPITAL MARKETS LLC, NEW YORK	148.15	55,258.68

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

SCHEDULE 4B
EQUITIES PURCHASED DURING YEAR

FUND	CUSIP	SECURITY DESCRIPTION	SHARES	TRADE DATE	NAME OF BROKER	COMM	COST INCLUDING COMMISSION
965629	74915M100	QURATE RETAIL INC	5,435.000	09/26/19	RBC CAPITAL MARKETS LLC, NEW YORK	152.18	57,213.16
965629	74915M100	QURATE RETAIL INC	510.000	09/30/19	BROADCORT CAPITAL CORPORATION, NEW YORK	14.28	5,282.58
965629	760759100	REPUBLIC SERVICES INC	386.000	09/30/19	BROADCORT CAPITAL CORPORATION, NEW YORK	10.81	33,425.83
965629	78442P106	SLM CORP	14,617.000	09/19/19	BROADCORT CAPITAL CORPORATION, NEW YORK	409.28	140,828.95
965629	78442P106	SLM CORP	26,920.000	09/20/19	BROADCORT CAPITAL CORPORATION, NEW YORK	753.76	261,051.32
965629	78442P106	SLM CORP	6,981.000	09/23/19	BROADCORT CAPITAL CORPORATION, NEW YORK	195.47	67,741.53
965629	78442P106	SLM CORP	8,605.000	09/24/19	BROADCORT CAPITAL CORPORATION, NEW YORK	240.94	83,426.34
965629	78442P106	SLM CORP	1,069.000	09/30/19	BROADCORT CAPITAL CORPORATION, NEW YORK	29.93	9,530.24
965629	82669G104	SIGNATURE BANK/NEW YORK NY	45.000	09/05/19	BARCLAYS CAPITAL LE, NEW YORK	1.26	5,238.83
965629	893641100	TRANSDIGM GROUP INC	198.000	09/25/19	BROADCORT CAPITAL CORPORATION, NEW YORK	5.54	103,907.25
965629	893641100	TRANSDIGM GROUP INC	12.000	09/30/19	BROADCORT CAPITAL CORPORATION, NEW YORK	0.34	6,258.94
965629	893641100	TRANSDIGM GROUP INC	89.000	10/02/19	BROADCORT CAPITAL CORPORATION, NEW YORK	2.49	44,528.20
965629	902681105	UGI CORP	385.000	01/16/19	WEEDEN & CO, NEW YORK	10.78	21,064.51
965629	902681105	UGI CORP	217.000	01/17/19	WEEDEN & CO, NEW YORK	6.08	11,978.45
965629	902681105	UGI CORP	1,035.000	05/02/19	CREDIT SUISSE, NEW YORK (CSUS)	28.98	56,067.71
965629	902681105	UGI CORP	334.000	06/21/19	BROADCORT CAPITAL CORPORATION, NEW YORK	9.35	17,902.23
965629	902681105	UGI CORP	1,083.000	09/25/19	WELLS FARGO SECURITIES, LLC, NEW YORK	30.32	55,049.75
965629	902681105	UGI CORP	598.000	09/26/19	WELLS FARGO SECURITIES, LLC, NEW YORK	16.74	30,427.13
965629	902681105	UGI CORP	45.000	09/30/19	BROADCORT CAPITAL CORPORATION, NEW YORK	1.26	2,268.81
965629	913903100	UNIVERSAL HEALTH SERVICES INC	378.000	01/02/19	BARCLAYS CAPITAL LE, NEW YORK	10.58	44,281.18
965629	913903100	UNIVERSAL HEALTH SERVICES INC	102.000	01/03/19	BARCLAYS CAPITAL LE, NEW YORK	2.86	11,911.94
965629	913903100	UNIVERSAL HEALTH SERVICES INC	874.000	05/02/19	RBC CAPITAL MARKETS LLC, NEW YORK	24.47	107,939.61
965629	913903100	UNIVERSAL HEALTH SERVICES INC	32.000	09/30/19	BROADCORT CAPITAL CORPORATION, NEW YORK	0.90	4,783.94
965629	98310W108	WYNDHAM DESTINATIONS INC	715.000	06/21/19	BROADCORT CAPITAL CORPORATION, NEW YORK	20.02	30,811.50
965629	98310W108	WYNDHAM DESTINATIONS INC	423.000	08/12/19	BARCLAYS CAPITAL LE, NEW YORK	11.84	16,859.46
965629	98310W108	WYNDHAM DESTINATIONS INC	667.000	08/13/19	BARCLAYS CAPITAL LE, NEW YORK	18.68	27,434.25
965629	98310W108	WYNDHAM DESTINATIONS INC	343.000	08/14/19	BARCLAYS CAPITAL LE, NEW YORK	9.60	13,599.74
965629	98956P102	ZIMMER BIOMET HOLDINGS INC	821.000	01/31/19	BROADCORT CAPITAL CORPORATION, NEW YORK	22.99	89,896.05
965629	98956P102	ZIMMER BIOMET HOLDINGS INC	511.000	06/21/19	BROADCORT CAPITAL CORPORATION, NEW YORK	14.31	60,953.26
965629	98956P102	ZIMMER BIOMET HOLDINGS INC	142.000	09/30/19	BROADCORT CAPITAL CORPORATION, NEW YORK	3.98	19,502.80
965629	G0692U109	AXIS CAPITAL HOLDINGS LTD	620.000	05/03/19	WEEDEN & CO, NEW YORK	17.36	35,380.86
965629	G0692U109	AXIS CAPITAL HOLDINGS LTD	458.000	05/06/19	WEEDEN & CO, NEW YORK	12.82	26,091.80
965629	G0692U109	AXIS CAPITAL HOLDINGS LTD	246.000	05/07/19	WEEDEN & CO, NEW YORK	6.89	14,053.54
965629	G0692U109	AXIS CAPITAL HOLDINGS LTD	763.000	05/07/19	WEEDEN & CO, NEW YORK	21.36	43,664.12
965629	G0692U109	AXIS CAPITAL HOLDINGS LTD	583.000	05/08/19	WEEDEN & CO, NEW YORK	16.32	33,174.27
965629	G0692U109	AXIS CAPITAL HOLDINGS LTD	916.000	05/09/19	WEEDEN & CO, NEW YORK	25.65	52,100.89
965629	G0692U109	AXIS CAPITAL HOLDINGS LTD	1,528.000	05/10/19	WEEDEN & CO, NEW YORK	42.78	88,612.38
965629	G0692U109	AXIS CAPITAL HOLDINGS LTD	764.000	05/13/19	WEEDEN & CO, NEW YORK	21.39	43,722.65

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

SCHEDULE 4B
EQUITIES PURCHASED DURING YEAR

FUND	CUSIP	SECURITY DESCRIPTION	SHARES	TRADE DATE	NAME OF BROKER	COMM	COST INCLUDING COMMISSION
965629	G0692U109	AXIS CAPITAL HOLDINGS LTD	1,145.000	05/14/19	WEEDEN & CO, NEW YORK	32.06	66,360.54
965629	G0692U109	AXIS CAPITAL HOLDINGS LTD	611.000	05/15/19	WEEDEN & CO, NEW YORK	17.11	35,592.10
965629	G0692U109	AXIS CAPITAL HOLDINGS LTD	765.000	05/16/19	WEEDEN & CO, NEW YORK	21.42	44,903.59
965629	G0692U109	AXIS CAPITAL HOLDINGS LTD	972.000	05/17/19	WEEDEN & CO, NEW YORK	27.22	57,154.28
965629	G5876H105	MARVELL TECHNOLOGY GROUP LTD	3,218.000	01/16/19	WEEDEN & CO, NEW YORK	90.10	54,135.77
965629	G5876H105	MARVELL TECHNOLOGY GROUP LTD	2,792.000	06/21/19	BROADCORT CAPITAL CORPORATION, NEW YORK	78.18	66,667.38
965629	N00985106	AERCAP HOLDINGS NV	1,331.000	01/02/19	BARCLAYS CAPITAL LE, NEW YORK	37.27	54,258.22
965629	N00985106	AERCAP HOLDINGS NV	24.000	09/30/19	BROADCORT CAPITAL CORPORATION, NEW YORK	0.67	1,320.43
SCHEDULE TOTALS						11,128.57	11,261,584.45

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

SCHEDULE 4B
EQUITIES PURCHASED DURING YEAR

FUND	CUSIP	SECURITY DESCRIPTION	SHARES	TRADE DATE	NAME OF BROKER	COMM	COST INCLUDING COMMISSION
965630	000899104	ADMA BIOLOGICS INC	1,700.000	10/24/19	GOLDMAN SACHS & CO, NY	12.75	7,920.64
965630	001547108	AK STEEL HOLDING CORP	3,900.000	06/28/19	GOLDMAN SACHS & CO, NY	4.88	9,247.88
965630	001744101	AMN HEALTHCARE SERVICES INC	200.000	08/02/19	CREDIT SUISSE, NEW YORK (CSUS)	1.50	10,314.50
965630	002535300	AARON'S INC	1,800.000	06/28/19	GOLDMAN SACHS & CO, NY	2.25	110,540.25
965630	00401C108	ACACIA COMMUNICATIONS INC	1,000.000	06/28/19	GOLDMAN SACHS & CO, NY	1.25	47,158.35
965630	004225108	ACADIA PHARMACEUTICALS INC	400.000	08/02/19	GOLDMAN SACHS & CO, NY	3.00	11,328.52
965630	004498101	ACI WORLDWIDE INC	300.000	04/24/19	J.P MORGAN SECURITIES INC, NEW YORK	2.25	10,484.07
965630	004498101	ACI WORLDWIDE INC	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	13,736.50
965630	00508Y102	ACUITY BRANDS INC	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	41,373.38
965630	00650F109	ADAPTIVE BIOTECHNOLOGIES CORP	300.000	09/20/19	GOLDMAN SACHS & CO, NY	0.75	12,054.60
965630	00771V108	AERIE PHARMACEUTICALS INC	500.000	06/28/19	GOLDMAN SACHS & CO, NY	0.63	14,777.48
965630	00773U108	ADVERUM BIOTECHNOLOGIES INC	1,800.000	06/28/19	GOLDMAN SACHS & CO, NY	2.25	21,404.25
965630	007903107	ADVANCED MICRO DEVICES INC	1,000.000	02/06/19	J.P MORGAN SECURITIES INC, NEW YORK	7.50	23,719.50
965630	007903107	ADVANCED MICRO DEVICES INC	400.000	05/03/19	BANK OF NEW YORK, NEW YORK	0.00	11,288.00
965630	00790X101	ADVANCED DISPOSAL SERVICES INC	200.000	10/24/19	GOLDMAN SACHS & CO, NY	1.50	6,564.46
965630	00847J105	AGILYSYS INC	600.000	06/28/19	GOLDMAN SACHS & CO, NY	0.75	12,885.45
965630	00900T107	AIMMUNE THERAPEUTICS INC	400.000	09/30/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	3.00	8,403.96
965630	00922R105	AIR TRANSPORT SERVICES GROUP I	300.000	07/31/19	KNIGHT EQUITY MARKETS LP, NEW YORK	2.25	7,265.82
965630	00973N102	AKOUSTIS TECHNOLOGIES INC	900.000	10/07/19	INVESTMENT TECH GROUP INC, NEW YORK	6.75	6,937.11
965630	011642105	ALARM.COM HOLDINGS INC	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	16,052.21
965630	011659109	ALASKA AIR GROUP INC	1,600.000	06/28/19	GOLDMAN SACHS & CO, NY	2.00	102,258.00
965630	012348108	ALBANY INTERNATIONAL CORP	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	16,582.99
965630	01345P106	ALBIREO PHARMA INC	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	12,896.14
965630	014339105	ALDER BIOPHARMACEUTICALS INC	600.000	09/20/19	BANK OF NEW YORK, NEW YORK	0.00	11,184.00
965630	014442107	ALECTOR INC	900.000	09/20/19	GOLDMAN SACHS & CO, NY	2.25	17,927.55
965630	014CVR013	ALDER BIOPHARMACEUTICALS INC	1,100.000	10/25/19	GOLDMAN SACHS & CO, NY	0.00	20,828.06
965630	01671P100	ALLAKOS INC	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	17,332.26
965630	01748X102	ALLEGIANT TRAVEL CO	110.000	03/15/19	GOLDMAN SACHS & CO, NY	0.28	13,848.18
965630	018581108	ALLIANCE DATA SYSTEMS CORP	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	28,026.25
965630	01973R101	ALLISON TRANSMISSION HOLDINGS	500.000	06/28/19	GOLDMAN SACHS & CO, NY	0.63	23,175.63
965630	019770106	ALLOGENE THERAPEUTICS INC	500.000	03/29/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.25	14,456.25
965630	019770106	ALLOGENE THERAPEUTICS INC	700.000	06/28/19	GOLDMAN SACHS & CO, NY	0.88	18,796.93
965630	02043Q107	ALNYLAM PHARMACEUTICALS INC	220.000	03/15/19	GOLDMAN SACHS & CO, NY	0.55	20,111.37
965630	02043Q107	ALNYLAM PHARMACEUTICALS INC	500.000	06/28/19	GOLDMAN SACHS & CO, NY	0.63	36,280.63
965630	02081G201	ALPHATEC HOLDINGS INC	1,300.000	10/24/19	MORGAN STANLEY & CO INC, NY	9.75	7,505.94
965630	021369103	ALTAIR ENGINEERING INC	600.000	06/28/19	GOLDMAN SACHS & CO, NY	0.75	24,239.25
965630	02156B103	ALTERYX INC	600.000	06/28/19	GOLDMAN SACHS & CO, NY	0.75	65,472.75
965630	023436108	AMEDISYS INC	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	24,284.15

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

SCHEDULE 4B
EQUITIES PURCHASED DURING YEAR

FUND	CUSIP	SECURITY DESCRIPTION	SHARES	TRADE DATE	NAME OF BROKER	COMM	COST INCLUDING COMMISSION
965630	024013104	AMERICAN ASSETS TRUST INC	1,400.000	06/28/19	GOLDMAN SACHS & CO, NY	1.75	65,964.71
965630	02665T306	AMERICAN HOMES 4 RENT	3,300.000	06/28/19	GOLDMAN SACHS & CO, NY	4.13	80,227.13
965630	029899101	AMERICAN STATES WATER CO	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	30,095.46
965630	030506109	AMERICAN WOODMARK CORP	100.000	09/20/19	GOLDMAN SACHS & CO, NY	0.25	8,451.49
965630	03062T105	AMERICA'S CAR-MART INC/TX	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	17,216.25
965630	03064D108	AMERICOLD REALTY TRUST	1,100.000	03/07/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	2.75	32,331.75
965630	03064D108	AMERICOLD REALTY TRUST	900.000	04/24/19	UBS SECURITIES LLC, STAMFORD	6.75	28,691.37
965630	03064D108	AMERICOLD REALTY TRUST	1,500.000	06/28/19	GOLDMAN SACHS & CO, NY	1.88	48,631.88
965630	03152W109	AMICUS THERAPEUTICS INC	1,800.000	06/28/19	GOLDMAN SACHS & CO, NY	2.25	22,463.91
965630	03152W109	AMICUS THERAPEUTICS INC	600.000	11/29/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	4.50	6,294.00
965630	03209R103	AMPHASTAR PHARMACEUTICALS INC	700.000	06/28/19	GOLDMAN SACHS & CO, NY	0.88	14,776.76
965630	03272L108	ANAPLAN INC	400.000	03/04/19	J.P MORGAN SECURITIES INC, NEW YORK	3.00	15,229.00
965630	03272L108	ANAPLAN INC	2,000.000	06/28/19	GOLDMAN SACHS & CO, NY	2.50	100,938.10
965630	036642106	ANTARES PHARMA INC	2,300.000	09/30/19	J.P MORGAN SECURITIES INC, NEW YORK	17.25	7,775.38
965630	03676C100	ANTERIX INC	300.000	08/07/19	NAME CHANGE	0.00	14,100.38
965630	03753U106	APELLIS PHARMACEUTICALS INC	400.000	07/31/19	CABRERA CAPITAL MARKETS, CHICAGO	3.00	11,551.00
965630	03763A207	APOLLO MEDICAL HOLDINGS INC	600.000	09/20/19	GOLDMAN SACHS & CO, NY	1.50	12,841.50
965630	03782L101	APPIAN CORP	1,000.000	06/28/19	GOLDMAN SACHS & CO, NY	1.25	36,071.25
965630	03820C105	APPLIED INDUSTRIAL TECHNOLOGIE	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	12,310.21
965630	038336103	APTARGROUP INC	700.000	06/28/19	GOLDMAN SACHS & CO, NY	0.88	87,038.88
965630	038336103	APTARGROUP INC	100.000	10/28/19	PERSHING LLC, JERSEY CITY	0.25	11,820.25
965630	03990B101	ARES MANAGEMENT CORP	1,900.000	06/28/19	GOLDMAN SACHS & CO, NY	2.38	49,714.74
965630	040047607	ARENA PHARMACEUTICALS INC	200.000	08/02/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	1.50	12,333.50
965630	04010E109	ARGAN INC	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	16,224.50
965630	04206A101	ARLO TECHNOLOGIES INC	396.000	01/02/19	STOCK DISTRIBUTION	0.00	3,917.88
965630	04247X102	ARMSTRONG WORLD INDUSTRIES INC	100.000	04/24/19	J.P MORGAN SECURITIES INC, NEW YORK	0.75	8,863.75
965630	04247X102	ARMSTRONG WORLD INDUSTRIES INC	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	29,160.38
965630	04269X105	ARRAY BIOPHARMA INC	1,000.000	06/28/19	GOLDMAN SACHS & CO, NY	1.25	46,326.45
965630	04280A100	ARROWHEAD PHARMACEUTICALS INC	500.000	06/28/19	GOLDMAN SACHS & CO, NY	0.63	13,250.63
965630	04335A105	ARVINAS INC	600.000	06/28/19	GOLDMAN SACHS & CO, NY	0.75	13,194.75
965630	043436104	ASBURY AUTOMOTIVE GROUP INC	100.000	07/26/19	MORGAN STANLEY & CO INC, NY	0.25	8,950.25
965630	045327103	ASPEN TECHNOLOGY INC	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	49,712.50
965630	046433108	ASTRONICS CORP	113.000	02/28/19	CONVERSION	0.00	3,429.55
965630	046433108	ASTRONICS CORP	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	12,069.02
965630	04685N103	ATHENEX INC	500.000	08/02/19	INVESTMENT TECH GROUP INC, NEW YORK	3.75	9,076.50
965630	047649108	ATKORE INTERNATIONAL GROUP INC	200.000	10/28/19	PERSHING LLC, JERSEY CITY	0.50	6,936.50
965630	05070R104	AUDENTES THERAPEUTICS INC	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	15,144.78
965630	05338G106	AVALARA INC	310.000	03/15/19	GOLDMAN SACHS & CO, NY	0.78	16,723.98

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

SCHEDULE 4B
EQUITIES PURCHASED DURING YEAR

FUND	CUSIP	SECURITY DESCRIPTION	SHARES	TRADE DATE	NAME OF BROKER	COMM	COST INCLUDING COMMISSION
965630	05338G106	AVALARA INC	700.000	06/28/19	GOLDMAN SACHS & CO, NY	0.88	50,540.88
965630	05352A100	AVANTOR INC	4,800.000	09/20/19	GOLDMAN SACHS & CO, NY	12.00	73,818.72
965630	053611109	AVERY DENNISON CORP	200.000	02/06/19	DEUTSCHE BK SECS INC, NY (NWSCUS33)	1.50	20,913.50
965630	053611109	AVERY DENNISON CORP	100.000	06/28/19	GOLDMAN SACHS & CO, NY	0.13	11,568.13
965630	05455M100	AVROBIO INC	400.000	09/20/19	GOLDMAN SACHS & CO, NY	1.00	7,217.36
965630	05464C101	AXON ENTERPRISE INC	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	12,842.25
965630	05464T104	AXSOME THERAPEUTICS INC	800.000	06/28/19	GOLDMAN SACHS & CO, NY	1.00	20,601.72
965630	05465P101	AXONICS MODULATION TECHNOLOGIE	500.000	06/28/19	GOLDMAN SACHS & CO, NY	0.63	20,485.63
965630	05550J101	BJ'S WHOLESALE CLUB HOLDINGS I	730.000	03/15/19	GOLDMAN SACHS & CO, NY	1.83	18,564.12
965630	05605H100	BWX TECHNOLOGIES INC	200.000	05/03/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	0.50	9,946.50
965630	057665200	BALCHEM CORP	150.000	03/15/19	GOLDMAN SACHS & CO, NY	0.38	13,923.38
965630	057665200	BALCHEM CORP	100.000	08/02/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	0.75	8,554.85
965630	05988J103	BANDWIDTH INC	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	30,006.50
965630	06211J100	BANK FIRST CORP	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	13,796.05
965630	07160F107	BAUDAX BIO INC	280.000	11/22/19	STOCK DIVIDEND	0.00	1,153.60
965630	08180D106	BENEFITFOCUS INC	300.000	03/29/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.75	14,856.75
965630	09060J106	BIODELIVERY SCIENCES INTERNATI	3,000.000	06/28/19	GOLDMAN SACHS & CO, NY	3.75	13,953.75
965630	09073M104	BIO-TECHNE CORP	160.000	06/28/19	GOLDMAN SACHS & CO, NY	0.20	33,358.60
965630	09215C105	BLACK KNIGHT INC	600.000	06/28/19	GOLDMAN SACHS & CO, NY	0.75	36,090.75
965630	09227Q100	BLACKBAUD INC	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	16,701.33
965630	09239B109	BLACKLINE INC	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	16,056.17
965630	09627J102	BLUEROCK RESIDENTIAL GROWTH RE	800.000	08/02/19	GOLDMAN SACHS & CO, NY	6.00	9,626.72
965630	09627Y109	BLUEPRINT MEDICINES CORP	100.000	05/03/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	0.25	7,944.25
965630	09627Y109	BLUEPRINT MEDICINES CORP	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	28,298.09
965630	099502106	BOOZ ALLEN HAMILTON HOLDING CO	600.000	06/28/19	GOLDMAN SACHS & CO, NY	0.75	39,726.75
965630	100557107	BOSTON BEER CO INC/THE	100.000	03/04/19	GOLDMAN SACHS & CO, NY	0.75	29,912.65
965630	100557107	BOSTON BEER CO INC/THE	20.000	09/06/19	UBS SECURITIES LLC, STAMFORD	0.15	8,088.84
965630	101388106	BOTTOMLINE TECHNOLOGIES DE INC	200.000	10/07/19	CREDIT SUISSE, NEW YORK (CSUS)	1.50	7,873.50
965630	10316T104	BOX INC	1,000.000	06/28/19	GOLDMAN SACHS & CO, NY	1.25	17,610.45
965630	103304101	BOYD GAMING CORP	400.000	07/31/19	INVESTMENT TECH GROUP INC, NEW YORK	3.00	10,924.00
965630	104674106	BRADY CORP	1,200.000	06/28/19	GOLDMAN SACHS & CO, NY	1.50	59,184.78
965630	10806X102	BRIDGEBIO PHARMA INC	500.000	09/20/19	GOLDMAN SACHS & CO, NY	1.25	13,133.35
965630	10918L103	BRIGHAM MINERALS INC	400.000	08/02/19	FIDELITY CAPITAL MARKETS, NEW YORK	3.00	7,976.00
965630	109194100	BRIGHT HORIZONS FAMILY SOLUTIO	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	60,348.50
965630	109194100	BRIGHT HORIZONS FAMILY SOLUTIO	100.000	08/02/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	0.75	14,779.83
965630	109641100	BRINKER INTERNATIONAL INC	300.000	03/29/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.75	13,314.75
965630	109696104	BRINK'S CO/THE	170.000	03/15/19	GOLDMAN SACHS & CO, NY	0.43	13,250.23
965630	109696104	BRINK'S CO/THE	100.000	07/26/19	MORGAN STANLEY & CO INC, NY	0.25	9,280.25

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

SCHEDULE 4B
EQUITIES PURCHASED DURING YEAR

FUND	CUSIP	SECURITY DESCRIPTION	SHARES	TRADE DATE	NAME OF BROKER	COMM	COST INCLUDING COMMISSION
965630	116794108	BRUKER CORP	1,900.000	06/28/19	GOLDMAN SACHS & CO, NY	2.38	94,907.38
965630	122017106	BURLINGTON STORES INC	210.000	06/28/19	GOLDMAN SACHS & CO, NY	0.26	35,731.76
965630	12508E101	CDK GLOBAL INC	3,500.000	06/28/19	GOLDMAN SACHS & CO, NY	4.38	173,044.38
965630	12514G108	CDW CORP/DE	200.000	02/06/19	WELLS FARGO SECURITIES, LLC, NEW YORK	1.50	17,075.26
965630	12514G108	CDW CORP/DE	100.000	05/03/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	0.25	10,909.25
965630	125269100	CF INDUSTRIES HOLDINGS INC	700.000	06/28/19	GOLDMAN SACHS & CO, NY	0.88	32,697.88
965630	125581801	CIT GROUP INC	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	15,762.38
965630	126349109	CSG SYSTEMS INTERNATIONAL INC	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	19,532.50
965630	126402106	CSW INDUSTRIALS INC	100.000	08/02/19	CREDIT SUISSE, NEW YORK (CSUS)	0.75	6,890.75
965630	12685J105	CABLE ONE INC	20.000	06/28/19	GOLDMAN SACHS & CO, NY	0.03	23,419.83
965630	12709P103	CABOT MICROELECTRONICS CORP	100.000	07/03/19	J.P MORGAN SECURITIES INC, NEW YORK	0.75	10,972.75
965630	127203107	CACTUS INC	300.000	08/02/19	KNIGHT EQUITY MARKETS LP, NEW YORK	2.25	8,855.25
965630	127387108	CADENCE DESIGN SYSTEMS INC	400.000	02/06/19	UBS SECURITIES LLC, STAMFORD	3.00	20,142.52
965630	127387108	CADENCE DESIGN SYSTEMS INC	100.000	05/03/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	0.25	7,027.25
965630	12739A100	CADENCE BANCORP	508.400	01/02/19	MERGER	0.00	8,564.00
965630	128246105	CALAVO GROWERS INC	100.000	06/28/19	GOLDMAN SACHS & CO, NY	0.13	9,673.24
965630	130788102	CALIFORNIA WATER SERVICE GROUP	1,200.000	06/28/19	GOLDMAN SACHS & CO, NY	1.50	60,755.82
965630	14081R103	CARBON BLACK INC	800.000	03/29/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	2.00	11,162.00
965630	14081R103	CARBON BLACK INC	500.000	07/26/19	MORGAN STANLEY & CO INC, NY	1.25	9,471.25
965630	14161W105	CARDLYTICS INC	500.000	06/28/19	GOLDMAN SACHS & CO, NY	0.63	12,990.23
965630	141665109	CAREER EDUCATION CORP	500.000	07/31/19	INVESTMENT TECH GROUP INC, NEW YORK	3.75	9,745.75
965630	14167L103	CAREDX INC	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	14,395.54
965630	14174T107	CARETRUST REIT INC	2,100.000	06/28/19	GOLDMAN SACHS & CO, NY	2.63	49,954.07
965630	141788109	CARGURUS INC	900.000	06/28/19	GOLDMAN SACHS & CO, NY	1.13	32,499.86
965630	142339100	CARLISLE COS INC	1,400.000	06/28/19	GOLDMAN SACHS & CO, NY	1.75	196,575.75
965630	146869102	CARVANA CO	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	18,777.38
965630	146869102	CARVANA CO	100.000	10/07/19	UBS SECURITIES LLC, STAMFORD	0.75	6,676.75
965630	147448104	CASELLA WASTE SYSTEMS INC	1,000.000	06/28/19	GOLDMAN SACHS & CO, NY	1.25	39,631.15
965630	147528103	CASEY'S GENERAL STORES INC	280.000	06/28/19	GOLDMAN SACHS & CO, NY	0.35	43,677.55
965630	149568107	CAVCO INDUSTRIES INC	100.000	07/26/19	MORGAN STANLEY & CO INC, NY	0.25	16,291.25
965630	150837607	CEL-SCI CORP	900.000	09/30/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	6.75	8,239.32
965630	15201P109	CENTERSTATE BANK CORP	330.000	04/01/19	MERGER	0.00	7,200.00
965630	156504300	CENTURY COMMUNITIES INC	400.000	07/03/19	STATE ST BK & TR CO/SAFEKEEPING, N QUINC	0.00	10,872.00
965630	15677J108	CERIDIAN HCM HOLDING INC	400.000	03/28/19	UBS SECURITIES LLC, STAMFORD	3.00	19,909.80
965630	15677J108	CERIDIAN HCM HOLDING INC	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	15,060.38
965630	15677J108	CERIDIAN HCM HOLDING INC	200.000	09/06/19	CREDIT SUISSE, NEW YORK (CSUS)	1.50	10,950.50
965630	15677J108	CERIDIAN HCM HOLDING INC	200.000	09/20/19	GOLDMAN SACHS & CO, NY	0.50	10,377.66
965630	15677J108	CERIDIAN HCM HOLDING INC	300.000	11/22/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	0.75	17,511.75

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

SCHEDULE 4B
EQUITIES PURCHASED DURING YEAR

FUND	CUSIP	SECURITY DESCRIPTION	SHARES	TRADE DATE	NAME OF BROKER	COMM	COST INCLUDING COMMISSION
965630	15912K100	CHANGE HEALTHCARE INC	700.000	09/20/19	GOLDMAN SACHS & CO, NY	1.75	9,277.52
965630	159864107	CHARLES RIVER LABORATORIES INT	90.000	03/15/19	GOLDMAN SACHS & CO, NY	0.23	12,913.43
965630	159864107	CHARLES RIVER LABORATORIES INT	600.000	06/28/19	GOLDMAN SACHS & CO, NY	0.75	85,140.75
965630	16115Q308	CHART INDUSTRIES INC	700.000	06/28/19	GOLDMAN SACHS & CO, NY	0.88	53,812.47
965630	163086101	CHEFS' WAREHOUSE INC/THE	200.000	09/30/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	1.50	8,092.68
965630	163092109	CHEGG INC	700.000	06/28/19	GOLDMAN SACHS & CO, NY	0.88	27,016.47
965630	16359R103	CHEMED CORP	60.000	06/28/19	GOLDMAN SACHS & CO, NY	0.08	21,650.48
965630	16383L106	CHEMOCENTRYX INC	600.000	11/29/19	INVESTMENT TECH GROUP INC, NEW YORK	4.50	18,097.26
965630	163851108	CHEMOURS CO/THE	500.000	02/12/19	INSTINET CORP, NEW YORK	3.75	19,338.85
965630	165167107	CHESAPEAKE ENERGY CORP	4,268.000	02/01/19	MERGER	0.00	11,288.00
965630	165303108	CHESAPEAKE UTILITIES CORP	500.000	06/28/19	GOLDMAN SACHS & CO, NY	0.63	47,505.18
965630	169905106	CHOICE HOTELS INTERNATIONAL IN	100.000	03/29/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	7,774.25
965630	171484108	CHURCHILL DOWNS INC	578.000	01/28/19	STOCK SPLIT	0.00	0.00
965630	171484108	CHURCHILL DOWNS INC	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	23,013.15
965630	18914U100	CLOUDERA INC	2,783.565	01/04/19	MERGER	0.00	30,757.86
965630	19239V302	COGENT COMMUNICATIONS HOLDINGS	100.000	08/02/19	CREDIT SUISSE, NEW YORK (CSUS)	0.75	6,314.75
965630	192422103	COGNEX CORP	400.000	02/06/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	3.00	18,988.00
965630	192422103	COGNEX CORP	600.000	06/28/19	GOLDMAN SACHS & CO, NY	0.75	28,788.75
965630	19247A100	COHEN & STEERS INC	200.000	07/31/19	INVESTMENT TECH GROUP INC, NEW YORK	1.50	10,390.50
965630	19421R200	COLLECTORS UNIVERSE INC	300.000	10/04/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	0.75	8,736.75
965630	198516106	COLUMBIA SPORTSWEAR CO	500.000	06/28/19	GOLDMAN SACHS & CO, NY	0.63	50,080.63
965630	20369C106	COMMUNITY HEALTHCARE TRUST INC	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	15,763.94
965630	20451N101	COMPASS MINERALS INTERNATIONAL	100.000	10/04/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	0.25	5,481.25
965630	207410101	CONMED CORP	600.000	06/28/19	GOLDMAN SACHS & CO, NY	0.75	51,342.99
965630	207797101	CONNECTICUT WATER SERVICE INC	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	27,888.50
965630	210373106	CONSTELLATION PHARMACEUTICALS	500.000	10/24/19	MORGAN STANLEY & CO INC, NY	3.75	7,071.70
965630	21240D107	CONTROL4 CORP	600.000	06/28/19	GOLDMAN SACHS & CO, NY	0.75	14,250.75
965630	218352102	CORCEPT THERAPEUTICS INC	600.000	09/06/19	UBS SECURITIES LLC, STAMFORD	4.50	7,629.18
965630	218730109	CORINDUS VASCULAR ROBOTICS INC	2,600.000	09/06/19	J.P MORGAN SECURITIES INC, NEW YORK	19.50	11,079.90
965630	218CVR918	CORIUM INTL INC &	670.000	11/28/18	MERGER	0.00	0.00
965630	21925D109	CORNERSTONE BUILDING BRANDS IN	1,366.000	05/24/19	NAME CHANGE	0.00	9,903.50
965630	21925Y103	CORNERSTONE ONDEMAND INC	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	23,171.22
965630	22266L106	COUPA SOFTWARE INC	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	50,644.50
965630	22282E102	COVANTA HOLDING CORP	400.000	10/07/19	INVESTMENT TECH GROUP INC, NEW YORK	3.00	6,860.00
965630	22410J106	CRACKER BARREL OLD COUNTRY STO	100.000	07/31/19	KNIGHT EQUITY MARKETS LP, NEW YORK	0.75	17,425.75
965630	225223304	CRAY INC	1,000.000	06/28/19	GOLDMAN SACHS & CO, NY	1.25	34,819.95
965630	225447101	CREE INC	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	16,854.38
965630	22663K107	CRINETICS PHARMACEUTICALS INC	500.000	10/28/19	PERSHING LLC, JERSEY CITY	1.25	8,681.25

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

SCHEDULE 4B
EQUITIES PURCHASED DURING YEAR

FUND	CUSIP	SECURITY DESCRIPTION	SHARES	TRADE DATE	NAME OF BROKER	COMM	COST INCLUDING COMMISSION
965630	228368106	CROWN HOLDINGS INC	400.000	02/06/19	DEUTSCHE BK SECS INC, NY (NWSCUS33)	3.00	20,713.52
965630	228903100	CRYOLIFE INC	600.000	06/28/19	GOLDMAN SACHS & CO, NY	0.75	17,958.81
965630	23255M105	CYCLERION THERAPEUTICS INC	335.000	04/02/19	SPINOFF	0.00	4,801.84
965630	24344T101	DECIPHERA PHARMACEUTICALS INC	200.000	09/06/19	UBS SECURITIES LLC, STAMFORD	1.50	7,460.84
965630	24344T101	DECIPHERA PHARMACEUTICALS INC	200.000	10/28/19	PERSHING LLC, JERSEY CITY	0.50	7,814.50
965630	243537107	DECKERS OUTDOOR CORP	100.000	02/06/19	DEUTSCHE BK SECS INC, NY (NWSCUS33)	0.75	13,760.75
965630	243537107	DECKERS OUTDOOR CORP	80.000	06/28/19	GOLDMAN SACHS & CO, NY	0.10	14,075.70
965630	248019101	DELUXE CORP	300.000	03/29/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.75	13,116.75
965630	24823R105	DENALI THERAPEUTICS INC	400.000	08/02/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	3.00	7,922.00
965630	24869P104	DENNY'S CORP	300.000	10/07/19	CREDIT SUISSE, NEW YORK (CSUS)	2.25	6,870.75
965630	250565108	DESIGNER BRANDS INC	800.000	06/28/19	GOLDMAN SACHS & CO, NY	1.00	15,337.00
965630	252131107	DEXCOM INC	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	59,936.50
965630	252131107	DEXCOM INC	100.000	10/28/19	PERSHING LLC, JERSEY CITY	0.25	15,163.25
965630	253651103	DIEBOLD NIXDORF INC	1,500.000	06/28/19	GOLDMAN SACHS & CO, NY	1.88	13,741.88
965630	25400W102	DIGITAL TURBINE INC	2,800.000	06/28/19	GOLDMAN SACHS & CO, NY	3.50	14,003.50
965630	256163106	DOCUSIGN INC	2,400.000	06/28/19	GOLDMAN SACHS & CO, NY	3.00	119,307.00
965630	25659T107	DOLBY LABORATORIES INC	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	19,380.38
965630	25754A201	DOMINO'S PIZZA INC	30.000	05/03/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	0.08	8,392.58
965630	25754A201	DOMINO'S PIZZA INC	120.000	06/28/19	GOLDMAN SACHS & CO, NY	0.15	33,393.75
965630	257554105	DOMO INC	400.000	03/29/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.00	16,133.00
965630	257651109	DONALDSON CO INC	800.000	06/28/19	GOLDMAN SACHS & CO, NY	1.00	40,689.00
965630	258278100	DORMAN PRODUCTS INC	170.000	03/15/19	GOLDMAN SACHS & CO, NY	0.43	13,872.43
965630	258278100	DORMAN PRODUCTS INC	100.000	10/24/19	J.P MORGAN SECURITIES INC, NEW YORK	0.75	8,365.75
965630	25960R105	DOUGLAS DYNAMICS INC	200.000	09/30/19	BARCLAYS CAPITAL INC./LE, NEW JERSEY	1.50	8,940.50
965630	265504100	DUNKIN' BRANDS GROUP INC	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	15,932.25
965630	268150109	DYNATRACE INC	900.000	09/20/19	GOLDMAN SACHS & CO, NY	2.25	19,377.90
965630	26927E104	EVO PAYMENTS INC	600.000	06/28/19	GOLDMAN SACHS & CO, NY	0.75	18,919.89
965630	26969P108	EAGLE MATERIALS INC	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	18,540.25
965630	277276101	EASTGROUP PROPERTIES INC	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	23,193.89
965630	28106W103	EDITAS MEDICINE INC	400.000	07/03/19	J.P MORGAN SECURITIES INC, NEW YORK	3.00	9,695.00
965630	28238P109	EHEALTH INC	700.000	06/28/19	GOLDMAN SACHS & CO, NY	0.88	60,270.88
965630	28249H104	EIDOS THERAPEUTICS INC	400.000	04/24/19	INVESTMENT TECH GROUP INC, NEW YORK	3.00	11,030.84
965630	28249U105	EIGER BIOPHARMACEUTICALS INC	800.000	08/02/19	CREDIT SUISSE, NEW YORK (CSUS)	6.00	8,487.04
965630	282914100	8X8 INC	600.000	06/28/19	GOLDMAN SACHS & CO, NY	0.75	14,460.75
965630	283677854	EL PASO ELECTRIC CO	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	13,080.81
965630	28414H103	ELANCO ANIMAL HEALTH INC	157.875	07/19/19	MERGER	0.00	6,534.58
965630	28470R102	ELDORADO RESORTS INC	200.000	03/29/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	9,338.50
965630	28470R102	ELDORADO RESORTS INC	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	13,824.17

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

SCHEDULE 4B
EQUITIES PURCHASED DURING YEAR

FUND	CUSIP	SECURITY DESCRIPTION	SHARES	TRADE DATE	NAME OF BROKER	COMM	COST INCLUDING COMMISSION
965630	286082102	ELECTRONICS FOR IMAGING INC	900.000	06/28/19	GOLDMAN SACHS & CO, NY	1.13	33,220.13
965630	28618M106	ELEMENT SOLUTIONS INC	3,130.000	02/01/19	NAME CHANGE	0.00	32,332.90
965630	29084Q100	EMCOR GROUP INC	100.000	08/02/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	0.75	8,210.01
965630	29089Q105	EMERGENT BIOSOLUTIONS INC	200.000	04/24/19	J.P MORGAN SECURITIES INC, NEW YORK	1.50	10,729.22
965630	29089Q105	EMERGENT BIOSOLUTIONS INC	100.000	09/06/19	CREDIT SUISSE, NEW YORK (CSUS)	0.75	5,669.75
965630	29251M106	ENANTA PHARMACEUTICALS INC	100.000	07/31/19	CABRERA CAPITAL MARKETS, CHICAGO	0.75	7,680.75
965630	29266S304	ENDOLOGIX INC	266.600	03/06/19	MERGER	0.00	1,908.86
965630	29275Y102	ENERSYS	200.000	03/29/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	13,032.50
965630	29355A107	ENPHASE ENERGY INC	2,800.000	06/28/19	GOLDMAN SACHS & CO, NY	3.50	51,041.34
965630	29362U104	ENTEGRIS INC	200.000	08/02/19	CREDIT SUISSE, NEW YORK (CSUS)	1.50	8,305.50
965630	29404K106	ENVESTNET INC	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	13,673.75
965630	29414B104	EPAM SYSTEMS INC	100.000	02/11/19	DEUTSCHE BK SECS INC, NY (NWSCUS33)	0.75	14,921.75
965630	29414B104	EPAM SYSTEMS INC	210.000	06/28/19	GOLDMAN SACHS & CO, NY	0.26	36,351.26
965630	29428V104	EPIZYME INC	500.000	11/22/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	1.25	8,211.25
965630	294600101	EQUITRANS MIDSTREAM CORP	700.000	06/28/19	GOLDMAN SACHS & CO, NY	0.88	13,797.88
965630	29472R108	EQUITY LIFESTYLE PROPERTIES IN	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	36,402.38
965630	29472R108	EQUITY LIFESTYLE PROPERTIES IN	2,516.000	10/16/19	STOCK SPLIT	0.00	0.00
965630	296315104	ESCO TECHNOLOGIES INC	700.000	06/28/19	GOLDMAN SACHS & CO, NY	0.88	57,831.80
965630	29664W105	ESPERION THERAPEUTICS INC	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	13,953.53
965630	29670E107	ESSENTIAL PROPERTIES REALTY TR	300.000	10/07/19	INVESTMENT TECH GROUP INC, NEW YORK	2.25	7,307.25
965630	29786A106	ETSY INC	500.000	06/28/19	GOLDMAN SACHS & CO, NY	0.63	30,685.63
965630	298736109	EURONET WORLDWIDE INC	800.000	06/28/19	GOLDMAN SACHS & CO, NY	1.00	134,593.00
965630	29975E109	EVENTBRITE INC	1,200.000	06/28/19	GOLDMAN SACHS & CO, NY	1.50	19,440.18
965630	29978A104	EVERBRIDGE INC	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	17,883.79
965630	30034T103	EVERI HOLDINGS INC	900.000	10/28/19	PERSHING LLC, JERSEY CITY	2.25	8,921.25
965630	30040P103	EVERTEC INC	600.000	06/28/19	GOLDMAN SACHS & CO, NY	0.75	19,620.75
965630	30041R108	EVERQUOTE INC	300.000	11/22/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	0.75	9,681.75
965630	30052C107	EVOLUS INC	400.000	09/20/19	GOLDMAN SACHS & CO, NY	1.00	7,489.12
965630	30057T105	EVOQUA WATER TECHNOLOGIES CORP	500.000	09/06/19	J.P MORGAN SECURITIES INC, NEW YORK	3.75	7,903.70
965630	30063P105	EXACT SCIENCES CORP	300.000	02/06/19	DEUTSCHE BK SECS INC, NY (NWSCUS33)	2.25	26,083.17
965630	30063P105	EXACT SCIENCES CORP	700.000	06/28/19	GOLDMAN SACHS & CO, NY	0.88	82,628.88
965630	30063P105	EXACT SCIENCES CORP	345.029	11/11/19	MERGER	0.00	28,716.79
965630	30212P303	EXPEDIA GROUP INC	25.000	07/29/19	MERGER	0.00	2,815.92
965630	30214U102	EXPONENT INC	60.000	03/15/19	GOLDMAN SACHS & CO, NY	0.15	3,420.15
965630	30214U102	EXPONENT INC	200.000	03/15/19	STATE ST BK & TR CO/SAFEKEEPING, N QUINC	0.00	11,400.00
965630	30214U102	EXPONENT INC	200.000	07/31/19	INVESTMENT TECH GROUP INC, NEW YORK	1.50	13,785.90
965630	302941109	FTI CONSULTING INC	100.000	07/26/19	MORGAN STANLEY & CO INC, NY	0.25	10,262.25
965630	303075105	FACTSET RESEARCH SYSTEMS INC	100.000	01/23/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	0.75	21,429.94

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

SCHEDULE 4B
EQUITIES PURCHASED DURING YEAR

FUND	CUSIP	SECURITY DESCRIPTION	SHARES	TRADE DATE	NAME OF BROKER	COMM	COST INCLUDING COMMISSION
965630	303075105	FACTSET RESEARCH SYSTEMS INC	150.000	06/28/19	GOLDMAN SACHS & CO, NY	0.19	42,984.19
965630	303250104	FAIR ISAAC CORP	110.000	06/28/19	GOLDMAN SACHS & CO, NY	0.14	34,542.34
965630	311642102	FARO TECHNOLOGIES INC	200.000	10/04/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	0.50	9,548.50
965630	314211103	FEDERATED INVESTORS INC	400.000	03/29/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.00	11,725.00
965630	314211103	FEDERATED INVESTORS INC	1,000.000	06/28/19	GOLDMAN SACHS & CO, NY	1.25	32,503.05
965630	31816Q101	FIREEYE INC	2,500.000	06/28/19	GOLDMAN SACHS & CO, NY	3.13	37,028.13
965630	32020R109	FIRST FINANCIAL BANKSHARES INC	1,693.000	06/04/19	STOCK SPLIT	0.00	0.00
965630	32020R109	FIRST FINANCIAL BANKSHARES INC	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	12,317.98
965630	33767D105	FIRSTCASH INC	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	20,004.25
965630	33829M101	FIVE BELOW INC	200.000	01/08/19	INSTINET CORP, NEW YORK	1.50	23,340.50
965630	33829M101	FIVE BELOW INC	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	24,004.25
965630	338307101	FIVE9 INC	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	15,386.96
965630	339750101	FLOOR & DECOR HOLDINGS INC	200.000	04/24/19	GOLDMAN SACHS & CO, NY	1.50	9,631.30
965630	339750101	FLOOR & DECOR HOLDINGS INC	500.000	06/28/19	GOLDMAN SACHS & CO, NY	0.63	20,950.63
965630	34354P105	FLOWSERVE CORP	900.000	06/28/19	GOLDMAN SACHS & CO, NY	1.13	47,422.13
965630	34385P108	FLUIDIGM CORP	1,100.000	06/28/19	GOLDMAN SACHS & CO, NY	1.38	13,553.05
965630	34417P100	FOCUS FINANCIAL PARTNERS INC	600.000	06/28/19	GOLDMAN SACHS & CO, NY	0.75	16,389.03
965630	34553D101	FORESCOUT TECHNOLOGIES INC	500.000	06/28/19	GOLDMAN SACHS & CO, NY	0.63	16,930.33
965630	34983P104	FORTY SEVEN INC	700.000	11/22/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	1.75	8,170.75
965630	35086T109	FOUR CORNERS PROPERTY TRUST IN	1,000.000	06/28/19	GOLDMAN SACHS & CO, NY	1.25	27,335.95
965630	35138V102	FOX FACTORY HOLDING CORP	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	16,507.21
965630	358039105	FRESHPET INC	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	13,654.37
965630	359694106	HB FULLER CO	200.000	10/28/19	PERSHING LLC, JERSEY CITY	0.50	9,936.50
965630	36162J106	GEO GROUP INC/THE	2,600.000	06/28/19	GOLDMAN SACHS & CO, NY	3.25	54,629.25
965630	368736104	GENERAC HOLDINGS INC	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	20,825.21
965630	37244C101	GENOMIC HEALTH INC	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	17,449.19
965630	37253A103	GENTHERM INC	1,000.000	06/28/19	GOLDMAN SACHS & CO, NY	1.25	41,831.25
965630	376536108	GLADSTONE COMMERCIAL CORP	300.000	10/04/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	0.75	6,888.75
965630	377322102	GLAUKOS CORP	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	15,079.95
965630	37890U108	GLOBAL BLOOD THERAPEUTICS INC	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	10,519.49
965630	37890U108	GLOBAL BLOOD THERAPEUTICS INC	200.000	10/28/19	PERSHING LLC, JERSEY CITY	0.50	9,864.50
965630	379577208	GLOBUS MEDICAL INC	200.000	05/03/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	0.50	8,660.50
965630	379577208	GLOBUS MEDICAL INC	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	12,691.52
965630	380237107	GODADDY INC	300.000	02/06/19	WELLS FARGO SECURITIES, LLC, NEW YORK	2.25	21,053.25
965630	380237107	GODADDY INC	300.000	03/04/19	J.P MORGAN SECURITIES INC, NEW YORK	2.25	21,943.74
965630	38267D109	GOOSEHEAD INSURANCE INC	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	19,120.26
965630	38341P102	GOSSAMER BIO INC	700.000	09/20/19	GOLDMAN SACHS & CO, NY	1.75	15,407.49
965630	38388F108	WR GRACE & CO	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	30,444.50

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

SCHEDULE 4B
EQUITIES PURCHASED DURING YEAR

FUND	CUSIP	SECURITY DESCRIPTION	SHARES	TRADE DATE	NAME OF BROKER	COMM	COST INCLUDING COMMISSION
965630	384109104	GRACO INC	600.000	06/28/19	GOLDMAN SACHS & CO, NY	0.75	30,108.75
965630	389375106	GRAY TELEVISION INC	1,200.000	06/28/19	GOLDMAN SACHS & CO, NY	1.50	19,668.06
965630	390607109	GREAT LAKES DREDGE & DOCK CORP	1,800.000	06/28/19	GOLDMAN SACHS & CO, NY	2.25	19,872.99
965630	400110102	GRUBHUB INC	200.000	02/06/19	DEUTSCHE BK SECS INC, NY (NWSCUS33)	1.50	16,005.50
965630	400110102	GRUBHUB INC	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	31,196.50
965630	40131M109	GUARDANT HEALTH INC	300.000	03/04/19	J.P MORGAN SECURITIES INC, NEW YORK	2.25	20,981.25
965630	40131M109	GUARDANT HEALTH INC	700.000	06/28/19	GOLDMAN SACHS & CO, NY	0.88	60,425.72
965630	40171V100	GUIDEWIRE SOFTWARE INC	200.000	02/06/19	DEUTSCHE BK SECS INC, NY (NWSCUS33)	1.50	18,551.50
965630	40171V100	GUIDEWIRE SOFTWARE INC	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	30,414.38
965630	40425J101	HMS HOLDINGS CORP	600.000	06/28/19	GOLDMAN SACHS & CO, NY	0.75	19,433.79
965630	405024100	HAEMONETICS CORP	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	24,068.29
965630	40637H109	HALOZYME THERAPEUTICS INC	900.000	06/28/19	GOLDMAN SACHS & CO, NY	1.13	15,462.50
965630	407497106	HAMILTON LANE INC	200.000	08/02/19	GOLDMAN SACHS & CO, NY	1.50	11,485.50
965630	410345102	HANESBRANDS INC	1,200.000	02/11/19	DEUTSCHE BK SECS INC, NY (NWSCUS33)	9.00	22,099.08
965630	41165Y100	HARBORONE BANCORP INC	538.620	08/15/19	CONVERSION	0.00	4,767.00
965630	42225T107	HEALTH CATALYST INC	200.000	09/20/19	GOLDMAN SACHS & CO, NY	0.50	7,590.44
965630	42226A107	HEALTHEQUITY INC	500.000	06/28/19	GOLDMAN SACHS & CO, NY	0.63	32,701.28
965630	42226A107	HEALTHEQUITY INC	100.000	07/26/19	MORGAN STANLEY & CO INC, NY	0.25	8,154.25
965630	422806109	HEICO CORP	100.000	05/03/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	0.25	10,457.25
965630	42328H109	HELIOS TECHNOLOGIES INC	730.000	06/17/19	NAME CHANGE	0.00	24,228.70
965630	42365Q103	HEMISPHERE MEDIA GROUP INC	700.000	10/28/19	PERSHING LLC, JERSEY CITY	1.75	8,947.75
965630	426281101	JACK HENRY & ASSOCIATES INC	100.000	02/12/19	BARCLAYS CAPITAL INC./LE, NEW JERSEY	0.75	13,271.75
965630	426281101	JACK HENRY & ASSOCIATES INC	100.000	10/28/19	PERSHING LLC, JERSEY CITY	0.25	14,075.25
965630	42726M106	HERITAGE-CRYSTAL CLEAN INC	300.000	07/26/19	MORGAN STANLEY & CO INC, NY	0.75	8,619.75
965630	427746102	HERON THERAPEUTICS INC	500.000	06/28/19	GOLDMAN SACHS & CO, NY	0.63	9,293.93
965630	428291108	HEXCEL CORP	1,800.000	06/28/19	GOLDMAN SACHS & CO, NY	2.25	145,586.25
965630	438083107	HOMOLOGY MEDICINES INC	500.000	08/02/19	FIDELITY CAPITAL MARKETS, NEW YORK	3.75	8,595.45
965630	441593100	HOULIHAN LOKEY INC	200.000	07/31/19	KNIGHT EQUITY MARKETS LP, NEW YORK	1.50	9,151.50
965630	441593100	HOULIHAN LOKEY INC	200.000	09/20/19	GOLDMAN SACHS & CO, NY	0.50	9,160.82
965630	443573100	HUBSPOT INC	100.000	01/23/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	0.75	15,177.78
965630	443573100	HUBSPOT INC	240.000	06/28/19	GOLDMAN SACHS & CO, NY	0.30	40,925.10
965630	446413106	HUNTINGTON INGALLS INDUSTRIES	20.000	10/24/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.15	4,401.58
965630	449253103	IAA INC	3,143.000	06/28/19	STOCK DISTRIBUTION	0.00	94,557.33
965630	449253103	IAA INC	400.000	07/03/19	STATE ST BK & TR CO/SAFEKEEPING, N QUINC	0.00	16,380.00
965630	44925C103	ICF INTERNATIONAL INC	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	21,840.38
965630	450056106	IRHYTHM TECHNOLOGIES INC	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	15,814.41
965630	45031U101	ISTAR INC	1,500.000	06/28/19	GOLDMAN SACHS & CO, NY	1.88	18,631.88
965630	4525EP101	IMMUNIC INC	22.500	04/15/19	MERGER	0.00	167.40

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

SCHEDULE 4B
EQUITIES PURCHASED DURING YEAR

FUND	CUSIP	SECURITY DESCRIPTION	SHARES	TRADE DATE	NAME OF BROKER	COMM	COST INCLUDING COMMISSION
965630	452907108	IMMUNOMEDICS INC	1,500.000	06/28/19	GOLDMAN SACHS & CO, NY	1.88	20,806.73
965630	453836108	INDEPENDENT BANK CORP/ROCKLAND	92.320	04/01/19	MERGER	0.00	7,552.70
965630	45384B106	INDEPENDENT BANK GROUP INC	315.000	01/02/19	MERGER	0.00	14,525.00
965630	45688C107	INGEVITY CORP	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	21,034.25
965630	457669307	INSMED INC	500.000	09/20/19	GOLDMAN SACHS & CO, NY	1.25	9,788.60
965630	45768S105	INNOSPEC INC	600.000	06/28/19	GOLDMAN SACHS & CO, NY	0.75	54,743.67
965630	45772F107	INPHI CORP	200.000	08/02/19	INSTINET CLEARING SER INC, NEW YORK	1.50	12,518.50
965630	457730109	INSPIRE MEDICAL SYSTEMS INC	200.000	03/29/19	STATE ST BK & TR CO/SAFEKEEPING, N QUINC	0.00	11,356.00
965630	45778Q107	INSPERITY INC	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	24,426.85
965630	45780R101	INSTALLED BUILDING PRODUCTS IN	200.000	07/03/19	J.P MORGAN SECURITIES INC, NEW YORK	1.50	11,754.00
965630	45781U103	INSTRUCTURE INC	200.000	08/02/19	INSTINET CLEARING SER INC, NEW YORK	1.50	7,932.50
965630	45781V101	INNOVATIVE INDUSTRIAL PROPERTI	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	37,063.25
965630	45784P101	INSULET CORP	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	35,814.38
965630	45816D100	INTELLIGENT SYSTEMS CORP	200.000	07/26/19	MORGAN STANLEY & CO INC, NY	0.50	9,544.50
965630	45826H109	INTEGER HOLDINGS CORP	100.000	08/02/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	0.75	8,514.75
965630	458334109	INTER PARFUMS INC	100.000	10/28/19	PERSHING LLC, JERSEY CITY	0.25	7,506.25
965630	45845P108	INTERCEPT PHARMACEUTICALS INC	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	15,912.79
965630	458665304	INTERFACE INC	500.000	10/28/19	PERSHING LLC, JERSEY CITY	1.25	8,438.75
965630	45867G101	INTERDIGITAL INC	600.000	06/28/19	GOLDMAN SACHS & CO, NY	0.75	38,640.75
965630	46005L101	INTERNATIONAL MONEY EXPRESS IN	500.000	10/24/19	BARCLAYS CAPITAL INC./LE, NEW JERSEY	3.75	7,398.50
965630	46185L103	INVITAE CORP	700.000	06/28/19	GOLDMAN SACHS & CO, NY	0.88	16,452.21
965630	462222100	IONIS PHARMACEUTICALS INC	600.000	06/28/19	GOLDMAN SACHS & CO, NY	0.75	38,562.75
965630	462260100	IOVANCE BIOTHERAPEUTICS INC	800.000	06/28/19	GOLDMAN SACHS & CO, NY	1.00	19,615.32
965630	46284V101	IRON MOUNTAIN INC	1,000.000	06/28/19	GOLDMAN SACHS & CO, NY	1.25	31,301.25
965630	46333X108	IRONWOOD PHARMACEUTICALS INC	1,300.000	06/28/19	GOLDMAN SACHS & CO, NY	1.63	14,222.33
965630	46571Y107	I3 VERTICALS INC	300.000	08/02/19	CREDIT SUISSE, NEW YORK (CSUS)	2.25	8,365.08
965630	465741106	ITRON INC	100.000	09/06/19	J.P MORGAN SECURITIES INC, NEW YORK	0.75	7,115.75
965630	466032109	J&J SNACK FOODS CORP	100.000	02/12/19	NATIONAL FINL SVCS CORP, NEW YORK	0.75	15,955.06
965630	466032109	J&J SNACK FOODS CORP	40.000	10/04/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	0.10	7,826.50
965630	466313103	JABIL INC	1,000.000	06/28/19	GOLDMAN SACHS & CO, NY	1.25	31,601.25
965630	477143101	JETBLUE AIRWAYS CORP	900.000	06/28/19	GOLDMAN SACHS & CO, NY	1.13	16,642.13
965630	477839104	JOHN BEAN TECHNOLOGIES CORP	100.000	07/31/19	INVESTMENT TECH GROUP INC, NEW YORK	0.75	12,110.75
965630	47973J102	JOINT CORP/THE	500.000	08/02/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	3.75	9,264.75
965630	48020Q107	JONES LANG LASALLE INC	155.467	07/02/19	MERGER	0.00	21,909.97
965630	48123V102	J2 GLOBAL INC	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	17,777.65
965630	48238T109	KAR AUCTION SERVICES INC	300.000	02/12/19	CREDIT SUISSE, NEW YORK (CSUS)	2.25	16,173.24
965630	48238T109	KAR AUCTION SERVICES INC	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	10,000.50
965630	48283N106	KADMON HOLDINGS INC	1,900.000	11/22/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	4.75	7,927.75

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

SCHEDULE 4B
EQUITIES PURCHASED DURING YEAR

FUND	CUSIP	SECURITY DESCRIPTION	SHARES	TRADE DATE	NAME OF BROKER	COMM	COST INCLUDING COMMISSION
965630	48576A100	KARUNA THERAPEUTICS INC	100.000	11/22/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	0.25	8,501.25
965630	48666K109	KB HOME	200.000	10/24/19	KNIGHT EQUITY MARKETS LP, NEW YORK	1.50	7,309.34
965630	49714P108	KINSALE CAPITAL GROUP INC	100.000	10/07/19	CREDIT SUISSE, NEW YORK (CSUS)	0.75	10,366.25
965630	50015M109	KODIAK SCIENCES INC	800.000	07/03/19	J.P MORGAN SECURITIES INC, NEW YORK	6.00	10,752.48
965630	50050N103	KONTOOR BRANDS INC	300.000	07/03/19	J.P MORGAN SECURITIES INC, NEW YORK	2.25	8,924.25
965630	50077B207	KRATOS DEFENSE & SECURITY SOLU	1,600.000	06/28/19	GOLDMAN SACHS & CO, NY	2.00	36,625.68
965630	501147102	KRYSTAL BIOTECH INC	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	12,078.62
965630	501797104	L BRANDS INC	1,100.000	06/28/19	GOLDMAN SACHS & CO, NY	1.38	28,711.38
965630	50187A107	LHC GROUP INC	200.000	02/06/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	1.50	22,001.50
965630	50187A107	LHC GROUP INC	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	23,917.91
965630	50187T106	LGI HOMES INC	100.000	10/04/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	0.25	8,379.25
965630	50212V100	LPL FINANCIAL HOLDINGS INC	300.000	02/11/19	DEUTSCHE BK SECS INC, NY (NWSCUS33)	2.25	23,320.26
965630	50212V100	LPL FINANCIAL HOLDINGS INC	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	24,471.38
965630	502175102	LTC PROPERTIES INC	600.000	06/28/19	GOLDMAN SACHS & CO, NY	0.75	27,394.65
965630	511656100	LAKELAND FINANCIAL CORP	200.000	10/07/19	INVESTMENT TECH GROUP INC, NEW YORK	1.50	8,606.50
965630	512816109	LAMAR ADVERTISING CO	100.000	05/03/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	0.25	8,155.25
965630	512816109	LAMAR ADVERTISING CO	500.000	06/28/19	GOLDMAN SACHS & CO, NY	0.63	40,355.63
965630	513272104	LAMB WESTON HOLDINGS INC	1,100.000	06/28/19	GOLDMAN SACHS & CO, NY	1.38	69,697.38
965630	513847103	LANCASTER COLONY CORP	100.000	06/28/19	GOLDMAN SACHS & CO, NY	0.13	14,860.13
965630	518415104	LATTICE SEMICONDUCTOR CORP	500.000	08/02/19	CREDIT SUISSE, NEW YORK (CSUS)	3.75	9,513.25
965630	52603B107	LENDINGTREE INC	30.000	06/28/19	GOLDMAN SACHS & CO, NY	0.04	12,600.94
965630	526107107	LENNOX INTERNATIONAL INC	80.000	02/06/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	0.60	18,991.80
965630	526107107	LENNOX INTERNATIONAL INC	100.000	06/28/19	GOLDMAN SACHS & CO, NY	0.13	27,500.13
965630	53220K504	LIGAND PHARMACEUTICALS INC	100.000	03/29/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	12,571.25
965630	53222K205	LIFEVANTAGE CORP	500.000	10/07/19	INVESTMENT TECH GROUP INC, NEW YORK	3.75	7,209.25
965630	536797103	LITHIA MOTORS INC	100.000	08/02/19	CREDIT SUISSE, NEW YORK (CSUS)	0.75	13,009.75
965630	538146101	LIVEPERSON INC	200.000	10/28/19	PERSHING LLC, JERSEY CITY	0.50	8,146.50
965630	53814L108	LIVENT CORP	1,800.000	03/07/19	PERSHING LLC, JERSEY CITY	4.50	21,784.50
965630	539183103	LIVONGO HEALTH INC	400.000	09/20/19	GOLDMAN SACHS & CO, NY	1.00	9,544.76
965630	54142L109	LOGMEIN INC	100.000	03/29/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	8,010.25
965630	548862101	LOXO ONCOLOGY INC	100.000	01/08/19	DEUTSCHE BK SECS INC, NY (NWSCUS33)	0.75	23,227.75
965630	55277P104	MGE ENERGY INC	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	29,232.50
965630	55306N104	MKS INSTRUMENTS INC	300.000	02/06/19	DEUTSCHE BK SECS INC, NY (NWSCUS33)	2.25	25,310.25
965630	553498106	MSA SAFETY INC	200.000	02/12/19	NATIONAL FINL SVCS CORP, NEW YORK	1.50	20,312.34
965630	553498106	MSA SAFETY INC	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	21,080.79
965630	553777103	MTS SYSTEMS CORP	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	11,706.25
965630	558868105	MADRIGAL PHARMACEUTICALS INC	100.000	09/06/19	UBS SECURITIES LLC, STAMFORD	0.75	9,782.08
965630	559079207	MAGELLAN HEALTH INC	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	29,692.50

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

SCHEDULE 4B
EQUITIES PURCHASED DURING YEAR

FUND	CUSIP	SECURITY DESCRIPTION	SHARES	TRADE DATE	NAME OF BROKER	COMM	COST INCLUDING COMMISSION
965630	55910K108	MAGENTA THERAPEUTICS INC	700.000	08/02/19	FIDELITY CAPITAL MARKETS, NEW YORK	5.25	8,983.38
965630	562750109	MANHATTAN ASSOCIATES INC	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	13,866.25
965630	57060D108	MARKETAXESS HOLDINGS INC	140.000	06/28/19	GOLDMAN SACHS & CO, NY	0.18	44,998.98
965630	574795100	MASIMO CORP	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	29,764.25
965630	576323109	MASTEC INC	200.000	03/29/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	9,620.50
965630	576323109	MASTEC INC	100.000	09/06/19	CREDIT SUISSE, NEW YORK (CSUS)	0.75	6,363.75
965630	576690101	MATERION CORP	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	20,343.38
965630	577081102	MATTEL INC	5,300.000	06/28/19	GOLDMAN SACHS & CO, NY	6.63	59,419.63
965630	57776J100	MAXLINEAR INC	400.000	07/03/19	J.P MORGAN SECURITIES INC, NEW YORK	3.00	9,632.00
965630	577933104	MAXIMUS INC	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	21,763.76
965630	584021109	MEDALLIA INC	400.000	09/20/19	GOLDMAN SACHS & CO, NY	1.00	12,049.84
965630	58471A105	MEDIDATA SOLUTIONS INC	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	27,153.38
965630	58506Q109	MEDPACE HOLDINGS INC	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	13,084.75
965630	58513U101	MEET GROUP INC/THE	1,700.000	10/07/19	UBS SECURITIES LLC, STAMFORD	12.75	7,665.81
965630	589378108	MERCURY SYSTEMS INC	900.000	06/28/19	GOLDMAN SACHS & CO, NY	1.13	63,311.18
965630	589433101	MEREDITH CORP	1,200.000	06/28/19	GOLDMAN SACHS & CO, NY	1.50	66,072.18
965630	589889104	MERIT MEDICAL SYSTEMS INC	200.000	05/03/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	0.50	11,586.50
965630	594972408	MICROSTRATEGY INC	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	42,993.38
965630	596278101	MIDDLEBY CORP/THE	100.000	05/03/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	0.25	13,758.25
965630	596278101	MIDDLEBY CORP/THE	700.000	06/28/19	GOLDMAN SACHS & CO, NY	0.88	94,990.88
965630	600544100	HERMAN MILLER INC	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	17,882.14
965630	60468T105	MIRATI THERAPEUTICS INC	100.000	06/28/19	GOLDMAN SACHS & CO, NY	0.13	10,297.57
965630	60468T105	MIRATI THERAPEUTICS INC	100.000	09/20/19	GOLDMAN SACHS & CO, NY	0.25	9,342.50
965630	60739U204	MOBILEIRON INC	1,600.000	07/31/19	INVESTMENT TECH GROUP INC, NEW YORK	12.00	11,146.08
965630	607525102	MODEL N INC	300.000	09/06/19	CREDIT SUISSE, NEW YORK (CSUS)	2.25	8,579.25
965630	60770K107	MODERNA INC	700.000	03/29/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.75	14,246.75
965630	60770K107	MODERNA INC	4,600.000	09/20/19	GOLDMAN SACHS & CO, NY	11.50	83,124.76
965630	60855R100	MOLINA HEALTHCARE INC	200.000	01/23/19	NATIONAL FINL SVCS CORP, NEW YORK	1.50	26,789.52
965630	60855R100	MOLINA HEALTHCARE INC	100.000	06/28/19	GOLDMAN SACHS & CO, NY	0.13	14,314.13
965630	60877T100	MOMENTA PHARMACEUTICALS INC	500.000	10/07/19	CREDIT SUISSE, NEW YORK (CSUS)	3.75	6,607.55
965630	60937P106	MONGODB INC	700.000	06/28/19	GOLDMAN SACHS & CO, NY	0.88	106,463.88
965630	60937P106	MONGODB INC	500.000	09/20/19	GOLDMAN SACHS & CO, NY	1.25	65,887.75
965630	609839105	MONOLITHIC POWER SYSTEMS INC	200.000	02/06/19	WELLS FARGO SECURITIES, LLC, NEW YORK	1.50	27,022.50
965630	609839105	MONOLITHIC POWER SYSTEMS INC	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	27,156.25
965630	610236101	MONRO INC	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	17,059.87
965630	615394202	MOOG INC	800.000	06/28/19	GOLDMAN SACHS & CO, NY	1.00	74,883.16
965630	617700109	MORNINGSTAR INC	100.000	06/28/19	GOLDMAN SACHS & CO, NY	0.13	14,464.13
965630	624758108	MUELLER WATER PRODUCTS INC	800.000	09/30/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	6.00	9,031.76

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

SCHEDULE 4B
EQUITIES PURCHASED DURING YEAR

FUND	CUSIP	SECURITY DESCRIPTION	SHARES	TRADE DATE	NAME OF BROKER	COMM	COST INCLUDING COMMISSION
965630	62482R107	MR COOPER GROUP INC	1,400.000	07/31/19	INSTINET CLEARING SER INC, NEW YORK	10.50	10,957.52
965630	62857M105	MYOKARDIA INC	500.000	06/28/19	GOLDMAN SACHS & CO, NY	0.63	25,072.68
965630	62886E108	NCR CORP	1,000.000	06/28/19	GOLDMAN SACHS & CO, NY	1.25	31,101.25
965630	62914B100	NIC INC	400.000	07/31/19	INVESTMENT TECH GROUP INC, NEW YORK	3.00	7,371.00
965630	629209305	NMI HOLDINGS INC	700.000	06/28/19	GOLDMAN SACHS & CO, NY	0.88	19,870.73
965630	62944T105	NVR INC	10.000	06/28/19	GOLDMAN SACHS & CO, NY	0.01	33,702.51
965630	62944T105	NVR INC	3.000	09/30/19	MORGAN STANLEY & CO INC, NY	0.02	11,153.99
965630	63009R109	NANOSTRING TECHNOLOGIES INC	300.000	07/31/19	KNIGHT EQUITY MARKETS LP, NEW YORK	2.25	9,999.24
965630	630402105	NAPCO SECURITY TECHNOLOGIES IN	300.000	10/04/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	0.75	7,881.75
965630	632307104	NATERA INC	700.000	06/28/19	GOLDMAN SACHS & CO, NY	0.88	19,309.05
965630	636220303	NATIONAL GENERAL HOLDINGS CORP	400.000	08/02/19	CREDIT SUISSE, NEW YORK (CSUS)	3.00	9,710.12
965630	63633D104	NATIONAL HEALTH INVESTORS INC	100.000	07/31/19	INVESTMENT TECH GROUP INC, NEW YORK	0.75	8,056.75
965630	637372202	NATIONAL RESEARCH CORP	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	11,518.25
965630	637870106	NATIONAL STORAGE AFFILIATES TR	1,700.000	06/28/19	GOLDMAN SACHS & CO, NY	2.13	49,198.60
965630	63845R107	NATIONAL VISION HOLDINGS INC	600.000	06/28/19	GOLDMAN SACHS & CO, NY	0.75	18,442.71
965630	640268108	NEKTAR THERAPEUTICS	800.000	06/28/19	GOLDMAN SACHS & CO, NY	1.00	28,465.00
965630	640491106	NEOGEN CORP	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	18,635.06
965630	64049M209	NEOGENOMICS INC	700.000	06/28/19	GOLDMAN SACHS & CO, NY	0.88	15,362.80
965630	64125C109	NEUROCRINE BIOSCIENCES INC	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	25,329.38
965630	64157F103	NEVRO CORP	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	12,966.25
965630	64157V108	NEW AGE BEVERAGES CORP	2,700.000	06/28/19	GOLDMAN SACHS & CO, NY	3.38	12,585.38
965630	64829B100	NEW RELIC INC	200.000	02/06/19	J.P MORGAN SECURITIES INC, NEW YORK	1.50	20,736.00
965630	64829B100	NEW RELIC INC	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	17,302.25
965630	648691103	NEW SENIOR INVESTMENT GROUP IN	1,300.000	08/02/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	9.75	9,142.77
965630	65341D102	NEXPOINT RESIDENTIAL TRUST INC	600.000	06/28/19	GOLDMAN SACHS & CO, NY	0.75	24,840.75
965630	65343C102	NEXTGEN HEALTHCARE INC	800.000	06/28/19	GOLDMAN SACHS & CO, NY	1.00	15,921.00
965630	65487K100	NLIGHT INC	400.000	04/24/19	GOLDMAN SACHS & CO, NY	3.00	10,082.32
965630	65487K100	NLIGHT INC	400.000	11/22/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	1.00	7,797.00
965630	655663102	NORDSON CORP	100.000	02/06/19	J.P MORGAN SECURITIES INC, NEW YORK	0.75	13,374.91
965630	655663102	NORDSON CORP	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	28,262.25
965630	655664100	NORDSTROM INC	200.000	10/07/19	CREDIT SUISSE, NEW YORK (CSUS)	1.50	6,611.00
965630	66765N105	NORTHWEST NATURAL HOLDING CO	100.000	07/26/19	MORGAN STANLEY & CO INC, NY	0.25	7,152.25
965630	66987E206	NOVAGOLD RESOURCES INC	5,100.000	06/28/19	GOLDMAN SACHS & CO, NY	6.38	30,142.28
965630	670002401	NOVAVAX INC	219.000	05/10/19	MERGER	0.00	8,090.48
965630	67000B104	NOVANTA INC	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	18,863.53
965630	67059N108	NUTANIX INC	600.000	06/28/19	GOLDMAN SACHS & CO, NY	0.75	15,564.75
965630	670704105	NUVASIVE INC	200.000	03/29/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	11,358.50
965630	670704105	NUVASIVE INC	200.000	07/31/19	KNIGHT EQUITY MARKETS LP, NEW YORK	1.50	13,117.50

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

SCHEDULE 4B
EQUITIES PURCHASED DURING YEAR

FUND	CUSIP	SECURITY DESCRIPTION	SHARES	TRADE DATE	NAME OF BROKER	COMM	COST INCLUDING COMMISSION
965630	671044105	OSI SYSTEMS INC	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	33,789.38
965630	676079106	ODONATE THERAPEUTICS INC	300.000	10/04/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	0.75	7,581.75
965630	679295105	OKTA INC	300.000	01/23/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	2.25	23,567.10
965630	679295105	OKTA INC	800.000	06/28/19	GOLDMAN SACHS & CO, NY	1.00	98,809.00
965630	681116109	OLLIE'S BARGAIN OUTLET HOLDING	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	26,133.38
965630	68213N109	OMNICELL INC	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	25,811.72
965630	682189105	ON SEMICONDUCTOR CORP	900.000	02/06/19	GOLDMAN SACHS & CO, NY	6.75	20,665.71
965630	68243Q106	1-800-FLOWERS.COM INC	700.000	06/28/19	GOLDMAN SACHS & CO, NY	0.88	13,216.88
965630	683344105	ONTO INNOVATION INC	493.008	10/28/19	MERGER	0.00	13,111.80
965630	686688102	ORMAT TECHNOLOGIES INC	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	25,355.66
965630	68752L100	ORTHOPEDIATRICS CORP	200.000	10/07/19	FIDELITY CAPITAL MARKETS, NEW YORK	1.50	6,897.50
965630	689648103	OTTER TAIL CORP	500.000	06/28/19	GOLDMAN SACHS & CO, NY	0.63	26,403.73
965630	69007J106	OUTFRONT MEDIA INC	700.000	06/28/19	GOLDMAN SACHS & CO, NY	0.88	18,053.88
965630	69290R104	PDVWIRELESS INC	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	14,100.38
965630	69354M108	PRA HEALTH SCIENCES INC	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	19,830.25
965630	69354M108	PRA HEALTH SCIENCES INC	100.000	09/06/19	UBS SECURITIES LLC, STAMFORD	0.75	10,380.93
965630	69360J107	PS BUSINESS PARKS INC	220.000	06/28/19	GOLDMAN SACHS & CO, NY	0.28	37,080.44
965630	69366J200	PTC THERAPEUTICS INC	500.000	06/28/19	GOLDMAN SACHS & CO, NY	0.63	22,499.73
965630	69370C100	PTC INC	100.000	10/28/19	PERSHING LLC, JERSEY CITY	0.25	6,741.25
965630	695127100	PACIRA BIOSCIENCES INC	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	13,051.82
965630	69553P100	PAGERDUTY INC	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	14,115.38
965630	69753M105	PALOMAR HOLDINGS INC	200.000	09/30/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	1.50	7,903.70
965630	698813102	PAPA JOHN'S INTERNATIONAL INC	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	13,416.38
965630	70202L102	PARSONS CORP	600.000	06/28/19	GOLDMAN SACHS & CO, NY	0.75	22,116.99
965630	70432V102	PAYCOM SOFTWARE INC	100.000	02/12/19	NATIONAL FINL SVCS CORP, NEW YORK	0.75	17,329.08
965630	70432V102	PAYCOM SOFTWARE INC	220.000	06/28/19	GOLDMAN SACHS & CO, NY	0.28	49,878.68
965630	70438V106	PAYLOCITY HOLDING CORP	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	28,146.38
965630	70451A104	PAYSIGN INC	1,100.000	06/28/19	GOLDMAN SACHS & CO, NY	1.38	14,706.51
965630	705573103	PEGASYSTEMS INC	100.000	06/28/19	GOLDMAN SACHS & CO, NY	0.13	7,121.13
965630	70805E109	PENNANT GROUP INC/THE	674.500	10/01/19	SPINOFF	0.00	6,595.49
965630	70975L107	PENUMBRA INC	100.000	02/12/19	NATIONAL FINL SVCS CORP, NEW YORK	0.75	15,311.85
965630	70975L107	PENUMBRA INC	150.000	06/28/19	GOLDMAN SACHS & CO, NY	0.19	24,000.19
965630	71375U101	PERFICIENT INC	600.000	06/28/19	GOLDMAN SACHS & CO, NY	0.75	20,592.75
965630	71377A103	PERFORMANCE FOOD GROUP CO	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	12,008.48
965630	714046109	PERKINELMER INC	700.000	06/28/19	GOLDMAN SACHS & CO, NY	0.88	67,438.88
965630	715347100	PERSPECTA INC	400.000	08/02/19	GOLDMAN SACHS & CO, NY	3.00	9,163.52
965630	71639T106	PETIQ INC	300.000	07/31/19	KNIGHT EQUITY MARKETS LP, NEW YORK	2.25	10,259.37
965630	717071104	PFENEX INC	900.000	09/20/19	GOLDMAN SACHS & CO, NY	2.25	7,877.25

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

SCHEDULE 4B
EQUITIES PURCHASED DURING YEAR

FUND	CUSIP	SECURITY DESCRIPTION	SHARES	TRADE DATE	NAME OF BROKER	COMM	COST INCLUDING COMMISSION
965630	71944F106	PHREESIA INC	300.000	09/30/19	INVESTMENT TECH GROUP INC, NEW YORK	2.25	7,378.41
965630	72147K108	PILGRIM'S PRIDE CORP	700.000	06/28/19	GOLDMAN SACHS & CO, NY	0.88	17,773.88
965630	72703H101	PLANET FITNESS INC	200.000	03/15/19	GOLDMAN SACHS & CO, NY	0.50	13,460.50
965630	72703H101	PLANET FITNESS INC	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	21,732.38
965630	729132100	PLEXUS CORP	100.000	08/02/19	GOLDMAN SACHS & CO, NY	0.75	5,854.75
965630	72941B106	PLURALSIGHT INC	560.000	03/15/19	GOLDMAN SACHS & CO, NY	1.40	16,472.12
965630	72941B106	PLURALSIGHT INC	700.000	06/28/19	GOLDMAN SACHS & CO, NY	0.88	21,224.88
965630	73278L105	POOL CORP	130.000	06/28/19	GOLDMAN SACHS & CO, NY	0.16	24,830.16
965630	737010108	PORTOLA PHARMACEUTICALS INC	400.000	07/31/19	INSTINET CLEARING SER INC, NEW YORK	3.00	10,680.52
965630	739276103	POWER INTEGRATIONS INC	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	16,036.25
965630	74164M108	PRIMERICA INC	200.000	02/06/19	WELLS FARGO SECURITIES, LLC, NEW YORK	1.50	22,990.50
965630	74257L108	PRINCIPIA BIOPHARMA INC	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	13,294.54
965630	743312100	PROGRESS SOFTWARE CORP	200.000	10/28/19	PERSHING LLC, JERSEY CITY	0.50	7,974.50
965630	743424103	PROOFPOINT INC	200.000	02/06/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	1.50	23,065.06
965630	743424103	PROOFPOINT INC	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	36,075.38
965630	74346Y103	PROS HOLDINGS INC	200.000	07/31/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	1.50	14,658.50
965630	743606105	PROSPERITY BANCSHARES INC	316.800	11/01/19	MERGER	0.00	19,254.00
965630	743713109	PROTO LABS INC	100.000	10/24/19	BARCLAYS CAPITAL INC./LE, NEW JERSEY	0.75	9,631.37
965630	745867101	PULTEGROUP INC	400.000	03/29/19	STATE ST BK & TR CO/SAFEKEEPING, N QUINC	0.00	11,184.00
965630	746228303	PURE CYCLE CORP	800.000	10/28/19	PERSHING LLC, JERSEY CITY	2.00	8,914.00
965630	74624M102	PURE STORAGE INC	2,400.000	06/28/19	GOLDMAN SACHS & CO, NY	3.00	36,651.00
965630	747316107	QUAKER CHEMICAL CORP	100.000	07/31/19	CABRERA CAPITAL MARKETS, CHICAGO	0.75	18,896.75
965630	74736A103	QTS REALTY TRUST INC	1,100.000	06/28/19	GOLDMAN SACHS & CO, NY	1.38	50,797.73
965630	74736L109	Q2 HOLDINGS INC	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	22,910.66
965630	74758T303	QUALYS INC	100.000	10/24/19	INSTINET CLEARING SER INC, NEW YORK	0.75	7,960.78
965630	74766Q101	QUANTERIX CORP	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	13,515.62
965630	74838J101	QUIDEL CORP	100.000	10/04/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	0.25	5,932.25
965630	74933V108	RA PHARMACEUTICALS INC	1,000.000	06/28/19	GOLDMAN SACHS & CO, NY	1.25	30,058.85
965630	749397105	R1 RCM INC	700.000	08/02/19	KNIGHT EQUITY MARKETS LP, NEW YORK	5.25	8,782.27
965630	749607107	RLI CORP	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	34,288.26
965630	74967R106	RMR GROUP INC/THE	300.000	07/03/19	J.P MORGAN SECURITIES INC, NEW YORK	2.25	14,833.26
965630	75025X100	RADIANT LOGISTICS INC	1,400.000	10/07/19	FIDELITY CAPITAL MARKETS, NEW YORK	10.50	7,133.00
965630	753422104	RAPID7 INC	500.000	06/28/19	GOLDMAN SACHS & CO, NY	0.63	28,920.43
965630	75524B104	RBC BEARINGS INC	100.000	05/03/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	0.25	14,211.25
965630	75524B104	RBC BEARINGS INC	100.000	07/31/19	CABRERA CAPITAL MARKETS, CHICAGO	0.75	16,663.75
965630	75606N109	REALPAGE INC	300.000	02/12/19	NATIONAL FINL SVCS CORP, NEW YORK	2.25	17,577.00
965630	75606N109	REALPAGE INC	600.000	06/28/19	GOLDMAN SACHS & CO, NY	0.75	35,310.75
965630	75629F109	RECRO PHARMA INC	700.000	09/30/19	MORGAN STANLEY & CO INC, NY	5.25	7,799.05

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

SCHEDULE 4B
EQUITIES PURCHASED DURING YEAR

FUND	CUSIP	SECURITY DESCRIPTION	SHARES	TRADE DATE	NAME OF BROKER	COMM	COST INCLUDING COMMISSION
965630	75737F108	REDFIN CORP	800.000	06/28/19	GOLDMAN SACHS & CO, NY	1.00	14,385.00
965630	759916109	REPLIGEN CORP	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	25,784.09
965630	759916109	REPLIGEN CORP	100.000	09/20/19	GOLDMAN SACHS & CO, NY	0.25	8,181.23
965630	76009N100	RENT-A-CENTER INC/TX	1,500.000	06/28/19	GOLDMAN SACHS & CO, NY	1.88	39,949.28
965630	76243J105	RHYTHM PHARMACEUTICALS INC	300.000	10/24/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	2.25	6,416.73
965630	76680R206	RINGCENTRAL INC	200.000	02/06/19	WELLS FARGO SECURITIES, LLC, NEW YORK	1.50	19,374.50
965630	76680R206	RINGCENTRAL INC	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	34,476.38
965630	76680R206	RINGCENTRAL INC	100.000	09/30/19	UBS SECURITIES LLC, STAMFORD	0.75	12,564.09
965630	770323103	ROBERT HALF INTERNATIONAL INC	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	17,103.38
965630	775133101	ROGERS CORP	270.000	06/28/19	GOLDMAN SACHS & CO, NY	0.34	46,592.65
965630	77543R102	ROKU INC	1,300.000	06/28/19	GOLDMAN SACHS & CO, NY	1.63	117,755.63
965630	77543R102	ROKU INC	100.000	10/04/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	0.25	10,677.25
965630	775711104	ROLLINS INC	500.000	06/28/19	GOLDMAN SACHS & CO, NY	0.63	17,935.63
965630	78112V102	RUBICON PROJECT INC/THE	1,100.000	08/02/19	CREDIT SUISSE, NEW YORK (CSUS)	8.25	10,765.26
965630	78116T103	RUBIUS THERAPEUTICS INC	900.000	06/28/19	GOLDMAN SACHS & CO, NY	1.13	14,155.34
965630	78377T107	RYMAN HOSPITALITY PROPERTIES I	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	16,217.61
965630	784305104	SJW GROUP	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	12,154.37
965630	78463M107	SPS COMMERCE INC	100.000	08/02/19	CREDIT SUISSE, NEW YORK (CSUS)	0.75	10,881.75
965630	78463M107	SPS COMMERCE INC	556.000	08/23/19	STOCK SPLIT	0.00	0.00
965630	78467J100	SS&C TECHNOLOGIES HOLDINGS INC	330.000	03/15/19	GOLDMAN SACHS & CO, NY	0.83	20,533.56
965630	78489X103	SVMK INC	2,600.000	06/28/19	GOLDMAN SACHS & CO, NY	3.25	42,929.77
965630	78667J108	SAGE THERAPEUTICS INC	230.000	06/28/19	GOLDMAN SACHS & CO, NY	0.29	42,110.99
965630	78781P105	SAILPOINT TECHNOLOGIES HOLDING	1,000.000	06/28/19	GOLDMAN SACHS & CO, NY	1.25	20,041.35
965630	79466L302	SALESFORCE.COM INC	2,414.467	08/01/19	CONVERSION	0.00	278,327.23
965630	800013104	SANDERSON FARMS INC	500.000	06/28/19	GOLDMAN SACHS & CO, NY	0.63	68,280.63
965630	801056102	SANMINA CORP	500.000	06/28/19	GOLDMAN SACHS & CO, NY	0.63	15,140.63
965630	803607100	SAREPTA THERAPEUTICS INC	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	60,780.50
965630	808625107	SCIENCE APPLICATIONS INTERNATI	600.000	06/28/19	GOLDMAN SACHS & CO, NY	0.75	51,932.85
965630	810186106	SCOTTS MIRACLE-GRO CO/THE	600.000	06/28/19	GOLDMAN SACHS & CO, NY	0.75	59,100.75
965630	81211K100	SEALED AIR CORP	200.000	05/03/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	0.50	9,006.50
965630	812578102	SEATTLE GENETICS INC	300.000	01/23/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	2.25	21,091.02
965630	812578102	SEATTLE GENETICS INC	500.000	06/28/19	GOLDMAN SACHS & CO, NY	0.63	34,605.63
965630	812578102	SEATTLE GENETICS INC	100.000	09/30/19	INVESTMENT TECH GROUP INC, NEW YORK	0.75	8,540.52
965630	81619Q105	SELECT MEDICAL HOLDINGS CORP	800.000	06/28/19	GOLDMAN SACHS & CO, NY	1.00	12,695.96
965630	816300107	SELECTIVE INSURANCE GROUP INC	800.000	06/28/19	GOLDMAN SACHS & CO, NY	1.00	59,907.64
965630	816850101	SEMTECH CORP	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	14,418.80
965630	81761R109	SERVICEMASTER GLOBAL HOLDINGS	290.000	03/15/19	GOLDMAN SACHS & CO, NY	0.73	13,743.83
965630	819047101	SHAKE SHACK INC	100.000	07/31/19	INVESTMENT TECH GROUP INC, NEW YORK	0.75	7,644.75

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

SCHEDULE 4B
EQUITIES PURCHASED DURING YEAR

FUND	CUSIP	SECURITY DESCRIPTION	SHARES	TRADE DATE	NAME OF BROKER	COMM	COST INCLUDING COMMISSION
965630	82489T104	SHOCKWAVE MEDICAL INC	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	11,416.89
965630	825704109	SI-BONE INC	500.000	07/03/19	ROSENBLATT SECURITIES INC, NEW YORK	5.00	9,663.50
965630	826919102	SILICON LABORATORIES INC	100.000	05/03/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	0.25	10,695.25
965630	826919102	SILICON LABORATORIES INC	100.000	06/28/19	GOLDMAN SACHS & CO, NY	0.13	10,340.52
965630	82710M100	SILK ROAD MEDICAL INC	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	14,534.06
965630	829073105	SIMPSON MANUFACTURING CO INC	200.000	04/24/19	J.P MORGAN SECURITIES INC, NEW YORK	1.50	12,599.16
965630	829073105	SIMPSON MANUFACTURING CO INC	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	13,292.63
965630	829226109	SINCLAIR BROADCAST GROUP INC	800.000	06/28/19	GOLDMAN SACHS & CO, NY	1.00	42,905.00
965630	82968B103	SIRIUS XM HOLDINGS INC	11,661.120	02/01/19	MERGER	0.00	65,512.82
965630	82982L103	SITEONE LANDSCAPE SUPPLY INC	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	13,860.91
965630	830830105	SKYLINE CHAMPION CORP	600.000	06/28/19	GOLDMAN SACHS & CO, NY	0.75	16,431.57
965630	83200N103	SMARTSHEET INC	2,500.000	06/28/19	GOLDMAN SACHS & CO, NY	3.13	121,003.13
965630	83417Q105	SOLARWINDS CORP	600.000	03/29/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.50	11,713.50
965630	83570H108	SONOS INC	2,200.000	06/28/19	GOLDMAN SACHS & CO, NY	2.75	24,952.73
965630	844895102	SOUTHWEST GAS HOLDINGS INC	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	17,923.83
965630	84652J103	SPARK THERAPEUTICS INC	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	20,475.69
965630	84763A108	SPECTRUM PHARMACEUTICALS INC	900.000	09/20/19	GOLDMAN SACHS & CO, NY	2.25	8,057.25
965630	848574109	SPIRIT AEROSYSTEMS HOLDINGS IN	200.000	02/06/19	J.P MORGAN SECURITIES INC, NEW YORK	1.50	18,453.50
965630	848577102	SPIRIT AIRLINES INC	1,600.000	06/28/19	GOLDMAN SACHS & CO, NY	2.00	76,374.96
965630	853666105	STANDARD MOTOR PRODUCTS INC	200.000	10/07/19	FIDELITY CAPITAL MARKETS, NEW YORK	1.50	9,105.50
965630	858155203	STEELCASE INC	800.000	06/28/19	GOLDMAN SACHS & CO, NY	1.00	13,681.00
965630	858586100	STEPAN CO	100.000	09/30/19	UBS SECURITIES LLC, STAMFORD	0.75	9,764.59
965630	860897107	STITCH FIX INC	1,200.000	06/28/19	GOLDMAN SACHS & CO, NY	1.50	38,386.50
965630	86272C103	STRATEGIC EDUCATION INC	70.000	06/28/19	GOLDMAN SACHS & CO, NY	0.09	12,463.30
965630	866674104	SUN COMMUNITIES INC	600.000	06/28/19	GOLDMAN SACHS & CO, NY	0.75	76,914.75
965630	86771W105	SUNRUN INC	3,300.000	06/28/19	GOLDMAN SACHS & CO, NY	4.13	61,912.13
965630	87105L104	SWITCH INC	700.000	06/28/19	GOLDMAN SACHS & CO, NY	0.88	9,163.88
965630	87161C501	SYNOVUS FINANCIAL CORP	1,160.500	01/02/19	MERGER	0.00	36,938.00
965630	87266J104	TPI COMPOSITES INC	500.000	06/28/19	GOLDMAN SACHS & CO, NY	0.63	12,362.68
965630	87336U105	TABLEAU SOFTWARE INC	340.000	06/28/19	GOLDMAN SACHS & CO, NY	0.43	56,447.23
965630	875372203	TANDEM DIABETES CARE INC	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	25,806.58
965630	87615L107	TARGET HOSPITALITY CORP	900.000	06/28/19	GOLDMAN SACHS & CO, NY	1.13	8,192.03
965630	879181105	TELARIA INC	1,200.000	06/28/19	GOLDMAN SACHS & CO, NY	1.50	9,024.30
965630	87918A105	TELADOC HEALTH INC	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	26,562.94
965630	88023U101	TEMPUR SEALY INTERNATIONAL INC	100.000	08/02/19	KNIGHT EQUITY MARKETS LP, NEW YORK	0.75	7,803.75
965630	88025T102	TENABLE HOLDINGS INC	300.000	05/03/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	0.75	9,042.75
965630	88025T102	TENABLE HOLDINGS INC	500.000	06/28/19	GOLDMAN SACHS & CO, NY	0.63	14,269.13
965630	88033G407	TENET HEALTHCARE CORP	700.000	06/28/19	GOLDMAN SACHS & CO, NY	0.88	14,462.32

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

SCHEDULE 4B
EQUITIES PURCHASED DURING YEAR

FUND	CUSIP	SECURITY DESCRIPTION	SHARES	TRADE DATE	NAME OF BROKER	COMM	COST INCLUDING COMMISSION
965630	88076W103	TERADATA CORP	1,200.000	06/28/19	GOLDMAN SACHS & CO, NY	1.50	43,021.50
965630	880770102	TERADYNE INC	4,200.000	06/28/19	GOLDMAN SACHS & CO, NY	5.25	201,227.25
965630	880779103	TEREX CORP	1,500.000	06/28/19	GOLDMAN SACHS & CO, NY	1.88	47,105.93
965630	88104R209	TERRAFORM POWER INC	1,700.000	06/28/19	GOLDMAN SACHS & CO, NY	2.13	24,312.13
965630	88146M101	TERRENO REALTY CORP	200.000	07/03/19	J.P MORGAN SECURITIES INC, NEW YORK	1.50	9,972.50
965630	88162G103	TETRA TECH INC	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	23,565.38
965630	882681109	TEXAS ROADHOUSE INC	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	21,468.94
965630	88339J105	TRADE DESK INC/THE	100.000	03/04/19	BARCLAYS CAPITAL INC./LE, NEW JERSEY	0.75	18,635.75
965630	88339J105	TRADE DESK INC/THE	270.000	06/28/19	GOLDMAN SACHS & CO, NY	0.34	61,500.94
965630	88870R102	TIVITY HEALTH INC	164.000	03/11/19	MERGER	0.00	3,188.17
965630	890516107	TOOTSIE ROLL INDUSTRIES INC	2.000	03/04/19	STOCK DIVIDEND	0.00	0.00
965630	890516107	TOOTSIE ROLL INDUSTRIES INC	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	14,772.50
965630	891092108	TORO CO/THE	500.000	06/28/19	GOLDMAN SACHS & CO, NY	0.63	33,450.63
965630	893529107	TRANSCAT INC	300.000	10/24/19	MORGAN STANLEY & CO INC, NY	2.25	8,920.26
965630	89374L104	TRANSLATE BIO INC	1,100.000	06/28/19	GOLDMAN SACHS & CO, NY	1.38	13,891.08
965630	89469A104	TREEHOUSE FOODS INC	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	16,230.38
965630	89531P105	TREX CO INC	300.000	02/06/19	DEUTSCHE BK SECS INC, NY (NWSCUS33)	2.25	21,518.25
965630	89531P105	TREX CO INC	200.000	07/31/19	INVESTMENT TECH GROUP INC, NEW YORK	1.50	16,757.50
965630	89610F101	TRICIDA INC	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	15,784.10
965630	896239100	TRIMBLE INC	1,300.000	06/28/19	GOLDMAN SACHS & CO, NY	1.63	58,644.63
965630	896288107	TRINET GROUP INC	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	20,342.39
965630	896818101	TRIUMPH GROUP INC	400.000	08/02/19	KNIGHT EQUITY MARKETS LP, NEW YORK	3.00	9,879.00
965630	896945201	TRIPADVISOR INC	200.000	10/24/19	J.P MORGAN SECURITIES INC, NEW YORK	1.50	7,864.42
965630	90041T108	TURNING POINT THERAPEUTICS INC	200.000	08/02/19	INSTINET CLEARING SER INC, NEW YORK	1.50	8,185.00
965630	90138F102	TWILIO INC	436.500	02/01/19	MERGER	0.00	38,853.00
965630	90138F102	TWILIO INC	200.000	06/04/19	GOLDMAN SACHS & CO, NY	0.50	25,678.50
965630	90171V204	TWIN RIVER WORLDWIDE HOLDINGS	700.000	06/28/19	GOLDMAN SACHS & CO, NY	0.88	20,827.42
965630	90184D100	TWIST BIOSCIENCE CORP	700.000	06/28/19	GOLDMAN SACHS & CO, NY	0.88	20,308.23
965630	902252105	TYLER TECHNOLOGIES INC	140.000	06/28/19	GOLDMAN SACHS & CO, NY	0.18	30,242.98
965630	90337L108	US PHYSICAL THERAPY INC	100.000	07/03/19	J.P MORGAN SECURITIES INC, NEW YORK	0.75	12,585.63
965630	90347A100	UBIQUITI NETWORKS INC	100.000	03/04/19	BARCLAYS CAPITAL INC./LE, NEW JERSEY	0.75	14,191.75
965630	90353W103	UBIQUITI INC	393.000	08/20/19	NAME CHANGE	0.00	43,318.88
965630	90353W103	UBIQUITI INC	100.000	10/24/19	CREDIT SUISSE, NEW YORK (CSUS)	0.75	12,614.75
965630	90400D108	ULTRAGENYX PHARMACEUTICAL INC	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	25,399.10
965630	91325V108	UNITI GROUP INC	5,600.000	06/28/19	GOLDMAN SACHS & CO, NY	7.00	53,200.84
965630	91347P105	UNIVERSAL DISPLAY CORP	100.000	03/04/19	J.P MORGAN SECURITIES INC, NEW YORK	0.75	15,230.25
965630	91347P105	UNIVERSAL DISPLAY CORP	170.000	06/28/19	GOLDMAN SACHS & CO, NY	0.21	31,970.41
965630	913483103	UNIVERSAL ELECTRONICS INC	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	16,408.50

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

SCHEDULE 4B
EQUITIES PURCHASED DURING YEAR

FUND	CUSIP	SECURITY DESCRIPTION	SHARES	TRADE DATE	NAME OF BROKER	COMM	COST INCLUDING COMMISSION
965630	91359E105	UNIVERSAL HEALTH REALTY INCOME	100.000	08/02/19	FIDELITY CAPITAL MARKETS, NEW YORK	0.75	9,240.75
965630	91544A109	UPLAND SOFTWARE INC	200.000	10/07/19	INVESTMENT TECH GROUP INC, NEW YORK	1.50	7,719.50
965630	91688F104	UPWORK INC	1,700.000	06/28/19	GOLDMAN SACHS & CO, NY	2.13	27,343.74
965630	917047102	URBAN OUTFITTERS INC	300.000	05/03/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	0.75	9,003.75
965630	91732J102	US ECOLOGY INC	200.000	07/31/19	INVESTMENT TECH GROUP INC, NEW YORK	1.50	12,749.50
965630	91734M103	US ECOLOGY INC	706.000	11/01/19	MERGER	0.00	44,617.38
965630	91879Q109	VAIL RESORTS INC	40.000	07/31/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	0.30	9,949.50
965630	922280102	VARONIS SYSTEMS INC	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	12,388.29
965630	922475108	VEEVA SYSTEMS INC	200.000	02/06/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	1.50	23,117.50
965630	922475108	VEEVA SYSTEMS INC	100.000	05/03/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	0.25	14,258.25
965630	92337F107	VERACYTE INC	800.000	06/28/19	GOLDMAN SACHS & CO, NY	1.00	22,807.64
965630	92343X100	VERINT SYSTEMS INC	1,800.000	06/28/19	GOLDMAN SACHS & CO, NY	2.25	96,804.09
965630	92511U102	VERRA MOBILITY CORP	3,000.000	06/28/19	GOLDMAN SACHS & CO, NY	3.75	39,270.75
965630	92532W103	VERSUM MATERIALS INC	500.000	06/28/19	GOLDMAN SACHS & CO, NY	0.63	25,790.63
965630	92552R406	VIAD CORP	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	19,872.38
965630	925550105	VIAVI SOLUTIONS INC	4,900.000	06/28/19	GOLDMAN SACHS & CO, NY	6.13	65,125.66
965630	92854Q106	VIVINT SOLAR INC	1,200.000	06/28/19	GOLDMAN SACHS & CO, NY	1.50	8,761.38
965630	929236107	WD-40 CO	80.000	06/28/19	GOLDMAN SACHS & CO, NY	0.10	12,723.30
965630	929740108	WABTEC CORP	100.000	04/24/19	J.P MORGAN SECURITIES INC, NEW YORK	0.75	7,658.75
965630	942622200	WATSCO INC	100.000	01/08/19	INSTINET CORP, NEW YORK	0.75	14,250.75
965630	94419L101	WAYFAIR INC	200.000	02/11/19	DEUTSCHE BK SECS INC, NY (NWSCUS33)	1.50	23,877.50
965630	95058W100	WENDY'S CO/THE	500.000	08/02/19	CREDIT SUISSE, NEW YORK (CSUS)	3.75	9,038.75
965630	955306105	WEST PHARMACEUTICAL SERVICES I	100.000	04/24/19	J.P MORGAN SECURITIES INC, NEW YORK	0.75	11,521.75
965630	955306105	WEST PHARMACEUTICAL SERVICES I	1,200.000	06/28/19	GOLDMAN SACHS & CO, NY	1.50	150,181.50
965630	957090103	WESTAMERICA BANCORPORATION	200.000	07/03/19	J.P MORGAN SECURITIES INC, NEW YORK	1.50	12,430.50
965630	96208T104	WEX INC	100.000	01/23/19	NATIONAL FINL SVCS CORP, NEW YORK	0.75	15,739.23
965630	96208T104	WEX INC	210.000	06/28/19	GOLDMAN SACHS & CO, NY	0.26	43,701.26
965630	974155103	WINGSTOP INC	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	18,950.21
965630	978097103	WOLVERINE WORLD WIDE INC	300.000	03/29/19	STATE ST BK & TR CO/SAFEKEEPING, N QUINC	0.00	10,719.00
965630	980745103	WOODWARD INC	100.000	05/03/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	0.25	11,234.25
965630	98139A105	WORKIVA INC	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	11,617.85
965630	981419104	WORLD ACCEPTANCE CORP	130.000	06/28/19	GOLDMAN SACHS & CO, NY	0.16	21,335.84
965630	98156Q108	WORLD WRESTLING ENTERTAINMENT	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	21,663.38
965630	983793100	XPO LOGISTICS INC	1,600.000	06/28/19	GOLDMAN SACHS & CO, NY	2.00	92,498.00
965630	98400H102	XBIOTECH INC	800.000	10/28/19	PERSHING LLC, JERSEY CITY	2.00	8,138.00
965630	98422L107	XERIS PHARMACEUTICALS INC	700.000	07/26/19	MORGAN STANLEY & CO INC, NY	1.75	8,394.75
965630	984241109	Y-MABS THERAPEUTICS INC	700.000	06/28/19	GOLDMAN SACHS & CO, NY	0.88	16,006.66
965630	985817105	YELP INC	300.000	05/03/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	0.75	12,294.75

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

SCHEDULE 4B
EQUITIES PURCHASED DURING YEAR

FUND	CUSIP	SECURITY DESCRIPTION	SHARES	TRADE DATE	NAME OF BROKER	COMM	COST INCLUDING COMMISSION
965630	98585N106	YEXT INC	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	8,036.14
965630	98585X104	YETI HOLDINGS INC	300.000	05/03/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	0.75	9,450.75
965630	98585X104	YETI HOLDINGS INC	700.000	06/28/19	GOLDMAN SACHS & CO, NY	0.88	20,263.57
965630	98919V105	ZAYO GROUP HOLDINGS INC	900.000	06/28/19	GOLDMAN SACHS & CO, NY	1.13	29,620.13
965630	989207105	ZEBRA TECHNOLOGIES CORP	220.000	06/28/19	GOLDMAN SACHS & CO, NY	0.28	46,088.08
965630	98936J101	ZENDESK INC	300.000	02/11/19	DEUTSCHE BK SECS INC, NY (NWSCUS33)	2.25	23,134.26
965630	98936J101	ZENDESK INC	500.000	06/28/19	GOLDMAN SACHS & CO, NY	0.63	44,515.63
965630	98978L204	ZOGENIX INC	500.000	06/28/19	GOLDMAN SACHS & CO, NY	0.63	23,889.13
965630	98980G102	ZSCALER INC	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	22,992.38
965630	98983V106	ZUORA INC	2,600.000	06/28/19	GOLDMAN SACHS & CO, NY	3.25	39,828.49
965630	98986M103	ZYNEX INC	600.000	10/07/19	CREDIT SUISSE, NEW YORK (CSUS)	4.50	7,378.50
965630	98986T108	ZYNGA INC	5,800.000	06/28/19	GOLDMAN SACHS & CO, NY	7.25	35,561.25
965630	98986X109	ZYNERBA PHARMACEUTICALS INC	700.000	07/03/19	J.P MORGAN SECURITIES INC, NEW YORK	5.25	10,096.24
965630	G0176J109	ALLEGION PLC	200.000	02/12/19	CREDIT SUISSE, NEW YORK (CSUS)	1.50	18,617.50
965630	G0176J109	ALLEGION PLC	100.000	07/31/19	INVESTMENT TECH GROUP INC, NEW YORK	0.75	10,458.25
965630	G037AX101	AMBARELLA INC	100.000	09/30/19	MORGAN STANLEY & CO INC, NY	0.75	6,327.75
965630	G0750C108	AXALTA COATING SYSTEMS LTD	400.000	05/03/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	1.00	10,757.00
965630	G10830100	BEYONDSPRING INC	400.000	10/07/19	INVESTMENT TECH GROUP INC, NEW YORK	3.00	7,468.32
965630	G11196105	BIOHAVEN PHARMACEUTICAL HOLDIN	200.000	08/02/19	INSTINET CLEARING SER INC, NEW YORK	1.50	8,223.00
965630	G11196105	BIOHAVEN PHARMACEUTICAL HOLDIN	200.000	10/24/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.50	9,149.00
965630	G1890L107	CAPRI HOLDINGS LTD	1,700.000	01/02/19	NAME CHANGE	0.00	64,464.00
965630	G1890L107	CAPRI HOLDINGS LTD	300.000	03/15/19	BANK OF NEW YORK, NEW YORK	0.00	13,779.00
965630	G1991C105	CARDTRONICS PLC	200.000	11/22/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	0.50	8,586.50
965630	G1992S109	CISION LTD	1,300.000	06/28/19	GOLDMAN SACHS & CO, NY	1.63	15,250.50
965630	G2143T103	CIMPRESS PLC	620.000	12/04/19	CONVERSION	0.00	61,868.86
965630	G2717B108	CUSHMAN & WAKEFIELD PLC	1,800.000	06/28/19	GOLDMAN SACHS & CO, NY	2.25	32,187.51
965630	G3075P101	ENSTAR GROUP LTD	70.000	06/28/19	GOLDMAN SACHS & CO, NY	0.09	12,199.69
965630	G3198U102	ESSENT GROUP LTD	200.000	10/07/19	CREDIT SUISSE, NEW YORK (CSUS)	1.50	9,515.50
965630	G3323L100	FABRINET	1,000.000	06/28/19	GOLDMAN SACHS & CO, NY	1.25	49,671.25
965630	G37585109	GASLOG LTD	1,000.000	06/28/19	GOLDMAN SACHS & CO, NY	1.25	14,401.25
965630	G3922B107	GENPACT LTD	3,300.000	06/28/19	GOLDMAN SACHS & CO, NY	4.13	125,701.13
965630	G3922B107	GENPACT LTD	300.000	08/20/19	PERSHING LLC, JERSEY CITY	0.75	12,258.75
965630	G3922B107	GENPACT LTD	400.000	11/29/19	STATE ST BK & TR CO/SAFEKEEPING, N QUINC	0.00	16,280.00
965630	G4388N106	HELEN OF TROY LTD	700.000	06/28/19	GOLDMAN SACHS & CO, NY	0.88	91,413.88
965630	G46188101	HORIZON THERAPEUTICS PLC	4,400.000	05/09/19	NAME CHANGE	0.00	85,976.00
965630	G5509L101	LIVANOVA PLC	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	14,393.21
965630	G5698W116	LUXFER HOLDINGS PLC	800.000	06/28/19	GOLDMAN SACHS & CO, NY	1.00	19,616.28
965630	G59665102	MEIRAGTX HOLDINGS PLC	600.000	06/28/19	GOLDMAN SACHS & CO, NY	0.75	16,124.31

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

SCHEDULE 4B
EQUITIES PURCHASED DURING YEAR

FUND	CUSIP	SECURITY DESCRIPTION	SHARES	TRADE DATE	NAME OF BROKER	COMM	COST INCLUDING COMMISSION
965630	G6674U108	NOVOCURE LTD	700.000	06/28/19	GOLDMAN SACHS & CO, NY	0.88	44,267.69
965630	G7496G103	RENAISSANCERE HOLDINGS LTD	390.000	06/28/19	GOLDMAN SACHS & CO, NY	0.49	69,424.39
965630	G8473T100	STERIS PLC	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	29,776.25
965630	G9087Q102	TRONOX HOLDINGS PLC	1,400.000	03/27/19	CONVERSION	0.00	10,892.00
965630	L72967109	ORION ENGINEERED CARBONS SA	1,300.000	06/28/19	GOLDMAN SACHS & CO, NY	1.63	27,832.16
965630	M96088105	UROGEN PHARMA LTD	600.000	06/28/19	GOLDMAN SACHS & CO, NY	0.75	21,564.27
965630	N14506104	ELASTIC NV	200.000	03/04/19	WEEDEN & CO, NEW YORK	1.50	17,514.50
965630	N14506104	ELASTIC NV	900.000	06/28/19	GOLDMAN SACHS & CO, NY	1.13	67,195.13
965630	N14506104	ELASTIC NV	200.000	09/20/19	GOLDMAN SACHS & CO, NY	0.50	18,851.06
965630	N20146101	CIMPRESS NV	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	18,178.25
965630	N96617118	WRIGHT MEDICAL GROUP NV	300.000	05/03/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	0.75	8,979.75
965630	N96617118	WRIGHT MEDICAL GROUP NV	500.000	06/28/19	GOLDMAN SACHS & CO, NY	0.63	14,909.93
SCHEDULE TOTALS						1,020.59	18,160,068.63

Schedule No. 4C
Annual Statement of the Cambridge Retirement System for the Year Ended December 31, 2019

Equities Sold During Year

Description: Give complete description list alphabetically	(A) Cus #	(B) # of Shar	(C) Brkr	(D) Date Sold	(E) Commissions Paid	(F) Proceeds From Sale	(G) Market Value at Prior Year-end or Cost if Purchased in Current Year	(H) =F-G Realized Gain	(I) =F-G Realized Loss	(J) Dividends Rec'd During Year
Summary by Manager										
965626 - People's United Bank					0.12	941.48	896.04	75.00	29.56	6.60
965629 - Wedge					48,428.83	65,877,655.40	59,115,246.72	11,771,075.94	5,008,667.26	1,133,106.69
965630 - Russell 2500					4,373.77	83,750,143.97	66,134,158.40	17,433,770.02	2,817,784.45	443,124.21
Summary Totals					52,802.72	149,628,740.85	125,250,301.16	29,204,920.96	7,826,481.27	1,576,237.50

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965626	747301109	QUAD/GRAPHICS INC	8.000	04/26/19	J.P. MORGAN CLEARING CORP, NEW YORK	0.06	95.53	98.56	(3.03)	6.60
965626	747301109	QUAD/GRAPHICS INC	14.000	05/13/19	J.P. MORGAN CLEARING CORP, NEW YORK	0.06	145.95	172.48	(26.53)	0.00
965626	84763M201	SPECTRUM GROUP INTERNATIONAL I	1.000	12/03/19	TENDER OFFER	0.00	700.00	625.00	75.00	0.00
965626		COMMISSION RECAPTURE INCOME - COWEN & CO				0.00	0.00	0.00	0.00	21,826.89
965626		STOCK LOAN INCOME				0.00	0.00	0.00	0.00	80,949.47
SCHEDULE TOTALS						0.12	941.48	896.04	45.44	102,782.96

TOTAL PROFIT	75.00
TOTAL LOSS	29.56

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965629	002535300	AARON'S INC	1,987.000	02/25/19	BROADCORT CAPITAL CORPORATION, NEW YORK	55.64	109,422.47	83,553.35	25,869.12	3,743.09
965629	002535300	AARON'S INC	1,068.000	03/26/19	BROADCORT CAPITAL CORPORATION, NEW YORK	29.90	55,264.23	44,909.40	10,354.83	0.00
965629	002535300	AARON'S INC	26,115.000	10/30/19	BROADCORT CAPITAL CORPORATION, NEW YORK	731.22	1,992,541.07	1,108,619.28	883,921.79	0.00
965629	00737L103	ADTALEM GLOBAL EDUCATION INC	38,986.000	10/30/19	BROADCORT CAPITAL CORPORATION, NEW YORK	1,091.61	1,164,086.14	1,822,375.90	(658,289.76)	0.00
965629	011659109	ALASKA AIR GROUP INC	14,611.000	10/30/19	BROADCORT CAPITAL CORPORATION, NEW YORK	409.11	1,023,347.86	889,951.35	133,396.51	15,109.85
965629	018581108	ALLIANCE DATA SYSTEMS CORP	334.000	01/31/19	BAIRD, ROBERT W & CO INC, MILWAUKEE	9.35	59,686.66	50,333.81	9,352.85	12,417.93
965629	018581108	ALLIANCE DATA SYSTEMS CORP	364.000	02/25/19	BROADCORT CAPITAL CORPORATION, NEW YORK	10.19	64,401.06	55,251.37	9,149.69	0.00
965629	018581108	ALLIANCE DATA SYSTEMS CORP	269.000	03/26/19	BROADCORT CAPITAL CORPORATION, NEW YORK	7.53	45,472.25	40,831.37	4,640.88	0.00
965629	018581108	ALLIANCE DATA SYSTEMS CORP	6,636.000	10/30/19	BROADCORT CAPITAL CORPORATION, NEW YORK	185.81	682,416.85	1,006,490.09	(324,073.24)	0.00
965629	02005N100	ALLY FINANCIAL INC	1,625.000	01/31/19	BAIRD, ROBERT W & CO INC, MILWAUKEE	45.50	42,262.13	36,822.50	5,439.63	41,404.35
965629	02005N100	ALLY FINANCIAL INC	1,642.000	02/25/19	BROADCORT CAPITAL CORPORATION, NEW YORK	45.98	44,090.41	37,207.72	6,882.69	0.00
965629	02005N100	ALLY FINANCIAL INC	3,520.000	03/26/19	BROADCORT CAPITAL CORPORATION, NEW YORK	98.56	93,268.93	79,763.20	13,505.73	0.00
965629	02005N100	ALLY FINANCIAL INC	3,674.000	05/02/19	RBC CAPITAL MARKETS LLC, NEW YORK	102.87	109,058.60	83,252.84	25,805.76	0.00
965629	02005N100	ALLY FINANCIAL INC	5,003.000	05/03/19	RBC CAPITAL MARKETS LLC, NEW YORK	140.08	148,788.64	113,367.98	35,420.66	0.00
965629	02005N100	ALLY FINANCIAL INC	1,051.000	08/12/19	BARCLAYS CAPITAL LE, NEW YORK	29.43	32,708.86	23,815.66	8,893.20	0.00
965629	02005N100	ALLY FINANCIAL INC	2,615.000	08/13/19	BARCLAYS CAPITAL LE, NEW YORK	73.22	82,173.36	59,255.90	22,917.46	0.00
965629	02005N100	ALLY FINANCIAL INC	1,074.000	08/14/19	BARCLAYS CAPITAL LE, NEW YORK	30.07	32,577.61	24,336.84	8,240.77	0.00
965629	02005N100	ALLY FINANCIAL INC	1,586.000	09/19/19	BROADCORT CAPITAL CORPORATION, NEW YORK	44.41	54,782.64	35,938.76	18,843.88	0.00
965629	02005N100	ALLY FINANCIAL INC	7,358.000	09/20/19	BROADCORT CAPITAL CORPORATION, NEW YORK	206.02	249,659.13	166,732.28	82,926.85	0.00
965629	02005N100	ALLY FINANCIAL INC	1,731.000	09/23/19	BROADCORT CAPITAL CORPORATION, NEW YORK	48.47	58,009.63	39,224.46	18,785.17	0.00
965629	02005N100	ALLY FINANCIAL INC	61,986.000	10/30/19	BROADCORT CAPITAL CORPORATION, NEW YORK	1,735.61	1,925,096.50	1,439,415.22	485,681.28	0.00
965629	02156K103	ALTICE USA INC	2,513.000	02/25/19	BROADCORT CAPITAL CORPORATION, NEW YORK	70.36	53,971.51	41,514.76	12,456.75	0.00
965629	02156K103	ALTICE USA INC	3,174.000	03/26/19	BROADCORT CAPITAL CORPORATION, NEW YORK	88.87	67,199.38	52,434.48	14,764.90	0.00
965629	02156K103	ALTICE USA INC	5,229.000	09/05/19	BARCLAYS CAPITAL LE, NEW YORK	146.41	154,273.22	89,738.38	64,534.84	0.00
965629	02156K103	ALTICE USA INC	45,424.000	10/30/19	BROADCORT CAPITAL CORPORATION, NEW YORK	1,271.87	1,383,141.23	785,319.37	597,821.86	0.00
965629	025932104	AMERICAN FINANCIAL GROUP INC/O	5,170.000	10/30/19	BROADCORT CAPITAL CORPORATION, NEW YORK	144.76	537,350.92	510,733.53	26,617.39	4,394.50
965629	044186104	ASHLAND GLOBAL HOLDINGS INC	463.000	02/25/19	BROADCORT CAPITAL CORPORATION, NEW YORK	12.96	36,627.13	33,276.83	3,350.30	18,988.88
965629	044186104	ASHLAND GLOBAL HOLDINGS INC	899.000	03/26/19	BROADCORT CAPITAL CORPORATION, NEW YORK	25.17	70,054.57	64,613.11	5,441.46	0.00
965629	044186104	ASHLAND GLOBAL HOLDINGS INC	927.000	06/20/19	CREDIT SUISSE, NEW YORK (CSUS)	25.96	72,327.86	66,747.38	5,580.48	0.00
965629	044186104	ASHLAND GLOBAL HOLDINGS INC	388.000	06/21/19	CREDIT SUISSE, NEW YORK (CSUS)	10.86	30,104.72	27,937.41	2,167.31	0.00
965629	044186104	ASHLAND GLOBAL HOLDINGS INC	25,095.000	10/30/19	BROADCORT CAPITAL CORPORATION, NEW YORK	702.66	1,955,161.15	1,818,565.16	136,595.99	0.00
965629	04621X108	ASSURANT INC	404.000	02/25/19	BROADCORT CAPITAL CORPORATION, NEW YORK	11.31	40,341.55	36,133.76	4,207.79	16,395.60
965629	04621X108	ASSURANT INC	360.000	03/26/19	BROADCORT CAPITAL CORPORATION, NEW YORK	10.08	34,328.50	32,198.40	2,130.10	0.00
965629	04621X108	ASSURANT INC	782.000	09/05/19	BARCLAYS CAPITAL LE, NEW YORK	21.90	96,717.78	69,942.08	26,775.70	0.00
965629	04621X108	ASSURANT INC	8,072.000	10/30/19	BROADCORT CAPITAL CORPORATION, NEW YORK	226.02	1,016,375.33	721,959.68	294,415.65	0.00
965629	053484101	AVALONBAY COMMUNITIES INC	53.000	02/25/19	BROADCORT CAPITAL CORPORATION, NEW YORK	1.48	10,311.13	9,227.37	1,083.76	43,614.62
965629	053484101	AVALONBAY COMMUNITIES INC	462.000	03/26/19	BROADCORT CAPITAL CORPORATION, NEW YORK	12.94	92,542.80	80,434.80	12,108.00	0.00
965629	053484101	AVALONBAY COMMUNITIES INC	354.000	09/05/19	BROADCORT CAPITAL CORPORATION, NEW YORK	9.91	75,936.42	61,654.77	14,281.65	0.00
965629	053484101	AVALONBAY COMMUNITIES INC	6,882.000	10/30/19	BROADCORT CAPITAL CORPORATION, NEW YORK	192.70	1,496,898.29	1,199,445.98	297,452.31	0.00
965629	206787103	CONDUENT INC	86,343.000	10/30/19	BROADCORT CAPITAL CORPORATION, NEW YORK	2,417.60	523,538.53	919,663.47	(396,124.94)	0.00
965629	23331A109	DR HORTON INC	1,516.000	01/02/19	BARCLAYS CAPITAL LE, NEW YORK	42.45	53,340.06	52,544.56	795.50	946.65
965629	23331A109	DR HORTON INC	345.000	01/03/19	BARCLAYS CAPITAL LE, NEW YORK	9.66	12,081.77	11,957.70	124.07	0.00
965629	23331A109	DR HORTON INC	4,587.000	01/24/19	JEFFERIES & CO INC, NEW YORK	128.44	174,276.20	158,985.42	15,290.78	0.00
965629	23331A109	DR HORTON INC	3,315.000	02/01/19	J.P MORGAN SECURITIES INC, NEW YORK	92.82	125,917.64	114,897.90	11,019.74	0.00
965629	23331A109	DR HORTON INC	3,935.000	02/04/19	BROADCORT CAPITAL CORPORATION, NEW YORK	110.18	148,311.37	136,387.10	11,924.27	0.00
965629	23331A109	DR HORTON INC	3,935.000	02/04/19	BROADCORT CAPITAL CORPORATION, NEW YORK	110.18	148,336.95	136,387.10	11,949.85	0.00
965629	23331A109	DR HORTON INC	1,741.000	02/04/19	BROADCORT CAPITAL CORPORATION, NEW YORK	48.75	65,604.73	60,343.06	5,261.67	0.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965629	23331A109	DR HORTON INC	624.000	02/05/19	JEFFERIES & CO INC, NEW YORK	17.47	23,565.18	21,627.84	1,937.34	0.00
965629	23331A109	DR HORTON INC	1,688.000	02/11/19	STIFEL NICOLAUS	47.26	63,158.90	58,506.08	4,652.82	0.00
965629	23331A109	DR HORTON INC	1,247.000	02/11/19	STIFEL NICOLAUS	34.92	47,013.02	43,221.02	3,792.00	0.00
965629	23331A109	DR HORTON INC	473.000	02/20/19	OPPENHEIMER & CO INC, NEW YORK	13.24	18,896.81	16,394.18	2,502.63	0.00
965629	23331A109	DR HORTON INC	473.000	02/21/19	CREDIT SUISSE, NEW YORK (CSUS)	13.24	18,858.03	16,394.18	2,463.85	0.00
965629	23331A109	DR HORTON INC	472.000	02/22/19	CREDIT SUISSE, NEW YORK (CSUS)	13.22	19,242.85	16,359.52	2,883.33	0.00
965629	23331A109	DR HORTON INC	490.000	02/25/19	CREDIT SUISSE, NEW YORK (CSUS)	13.72	20,090.07	16,983.40	3,106.67	0.00
965629	23331A109	DR HORTON INC	489.000	02/26/19	CREDIT SUISSE, NEW YORK (CSUS)	13.69	19,817.25	16,948.74	2,868.51	0.00
965629	23331A109	DR HORTON INC	490.000	02/27/19	CREDIT SUISSE, NEW YORK (CSUS)	13.72	19,609.05	16,983.40	2,625.65	0.00
965629	23331A109	DR HORTON INC	489.000	02/28/19	CREDIT SUISSE, NEW YORK (CSUS)	13.69	19,123.27	16,948.74	2,174.53	0.00
965629	235825205	DANA INC	3,521.000	01/31/19	BAIRD, ROBERT W & CO INC, MILWAUKEE	98.59	62,025.48	47,991.23	14,034.25	21,531.50
965629	235825205	DANA INC	2,041.000	02/01/19	BAIRD, ROBERT W & CO INC, MILWAUKEE	57.15	36,054.61	27,818.83	8,235.78	0.00
965629	235825205	DANA INC	5,895.000	02/25/19	BROADCORT CAPITAL CORPORATION, NEW YORK	165.06	121,267.41	80,348.85	40,918.56	0.00
965629	235825205	DANA INC	446.000	05/02/19	RBC CAPITAL MARKETS LLC, NEW YORK	12.49	8,200.38	6,078.98	2,121.40	0.00
965629	235825205	DANA INC	77,455.000	10/30/19	BROADCORT CAPITAL CORPORATION, NEW YORK	2,168.74	1,316,808.39	1,053,561.25	263,247.14	0.00
965629	260003108	DOVER CORP	876.000	01/31/19	MORGAN STANLEY & CO INC, NY	24.53	77,029.87	62,152.20	14,877.67	18,453.99
965629	260003108	DOVER CORP	397.000	02/25/19	BROADCORT CAPITAL CORPORATION, NEW YORK	11.12	36,795.82	28,167.15	8,628.67	0.00
965629	260003108	DOVER CORP	832.000	03/26/19	BROADCORT CAPITAL CORPORATION, NEW YORK	23.30	76,851.92	59,030.40	17,821.52	0.00
965629	260003108	DOVER CORP	678.000	04/11/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	18.98	64,998.00	48,104.10	16,893.90	0.00
965629	260003108	DOVER CORP	430.000	04/12/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	12.04	41,578.32	30,508.50	11,069.82	0.00
965629	260003108	DOVER CORP	430.000	04/12/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	12.04	41,569.55	30,508.50	11,061.05	0.00
965629	260003108	DOVER CORP	204.000	04/12/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	5.71	19,740.77	14,473.80	5,266.97	0.00
965629	260003108	DOVER CORP	2,943.000	05/02/19	RBC CAPITAL MARKETS LLC, NEW YORK	82.40	286,346.50	208,805.85	77,540.65	0.00
965629	260003108	DOVER CORP	13,491.000	10/30/19	BROADCORT CAPITAL CORPORATION, NEW YORK	377.75	1,400,243.72	1,027,627.67	372,616.05	0.00
965629	26884L109	EQT CORP	286.000	02/25/19	BROADCORT CAPITAL CORPORATION, NEW YORK	8.01	5,637.07	5,420.57	216.50	6,175.29
965629	26884L109	EQT CORP	4,011.000	03/26/19	BROADCORT CAPITAL CORPORATION, NEW YORK	112.31	80,924.08	76,020.63	4,903.45	0.00
965629	26884L109	EQT CORP	76,504.000	10/30/19	BROADCORT CAPITAL CORPORATION, NEW YORK	2,142.11	772,024.09	1,381,509.99	(609,485.90)	0.00
965629	26884U109	EPR PROPERTIES	594.000	02/25/19	BROADCORT CAPITAL CORPORATION, NEW YORK	16.63	44,032.95	38,033.82	5,999.13	90,613.39
965629	26884U109	EPR PROPERTIES	1,721.000	03/26/19	BROADCORT CAPITAL CORPORATION, NEW YORK	48.19	132,591.52	110,195.63	22,395.89	0.00
965629	26884U109	EPR PROPERTIES	22,056.000	10/30/19	BROADCORT CAPITAL CORPORATION, NEW YORK	617.57	1,696,117.60	1,426,196.40	269,921.20	0.00
965629	29364G103	ENTERGY CORP	12,193.000	10/30/19	BROADCORT CAPITAL CORPORATION, NEW YORK	341.40	1,474,406.78	1,311,485.83	162,920.95	9,211.02
965629	294600101	EQUITRANS MIDSTREAM CORP	2,815.000	03/26/19	BROADCORT CAPITAL CORPORATION, NEW YORK	78.82	57,702.81	57,147.00	555.81	85,123.84
965629	294600101	EQUITRANS MIDSTREAM CORP	67,037.000	10/30/19	BROADCORT CAPITAL CORPORATION, NEW YORK	1,877.04	943,197.73	1,340,152.57	(396,954.84)	0.00
965629	30034W106	EVERGY INC	802.000	03/26/19	BROADCORT CAPITAL CORPORATION, NEW YORK	22.46	46,713.56	45,461.56	1,252.00	23,068.39
965629	30034W106	EVERGY INC	1,315.000	07/17/19	KEYBANC CAPITAL MARKETS INC, NEW YORK	36.82	80,293.02	74,560.87	5,732.15	0.00
965629	30034W106	EVERGY INC	3,149.000	07/18/19	KEYBANC CAPITAL MARKETS INC, NEW YORK	88.17	192,793.84	178,549.19	14,244.65	0.00
965629	30034W106	EVERGY INC	13,043.000	10/30/19	BROADCORT CAPITAL CORPORATION, NEW YORK	365.20	829,726.31	739,541.80	90,184.51	0.00
965629	31620R303	FIDELITY NATIONAL FINANCIAL IN	1,230.000	02/25/19	BROADCORT CAPITAL CORPORATION, NEW YORK	34.44	43,063.09	38,671.20	4,391.89	35,489.73
965629	31620R303	FIDELITY NATIONAL FINANCIAL IN	3,845.000	03/26/19	BROADCORT CAPITAL CORPORATION, NEW YORK	107.66	141,908.64	120,886.80	21,021.84	0.00
965629	31620R303	FIDELITY NATIONAL FINANCIAL IN	1,213.000	05/28/19	J.P MORGAN SECURITIES INC, NEW YORK	33.96	46,554.70	38,136.72	8,417.98	0.00
965629	31620R303	FIDELITY NATIONAL FINANCIAL IN	2,830.000	05/29/19	J.P MORGAN SECURITIES INC, NEW YORK	79.24	108,676.25	88,975.20	19,701.05	0.00
965629	31620R303	FIDELITY NATIONAL FINANCIAL IN	1,212.000	05/30/19	J.P MORGAN SECURITIES INC, NEW YORK	33.94	46,669.03	38,105.28	8,563.75	0.00
965629	31620R303	FIDELITY NATIONAL FINANCIAL IN	1,694.000	05/31/19	J.P MORGAN SECURITIES INC, NEW YORK	47.43	65,246.95	53,259.36	11,987.59	0.00
965629	31620R303	FIDELITY NATIONAL FINANCIAL IN	660.000	08/12/19	BARCLAYS CAPITAL LE, NEW YORK	18.48	28,786.22	20,750.40	8,035.82	0.00
965629	31620R303	FIDELITY NATIONAL FINANCIAL IN	1,494.000	08/13/19	BARCLAYS CAPITAL LE, NEW YORK	41.83	65,348.59	46,971.36	18,377.23	0.00
965629	31620R303	FIDELITY NATIONAL FINANCIAL IN	1,181.000	08/14/19	BARCLAYS CAPITAL LE, NEW YORK	33.07	51,032.55	37,130.64	13,901.91	0.00
965629	31620R303	FIDELITY NATIONAL FINANCIAL IN	427.000	08/15/19	BARCLAYS CAPITAL LE, NEW YORK	11.96	18,558.86	13,424.88	5,133.98	0.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965629	31620R303	FIDELITY NATIONAL FINANCIAL IN	32,157.000	10/30/19	BROADCORT CAPITAL CORPORATION, NEW YORK	900.40	1,461,691.88	1,012,350.04	449,341.84	0.00
965629	316773100	FIFTH THIRD BANCORP	1,451.000	02/25/19	BROADCORT CAPITAL CORPORATION, NEW YORK	40.63	40,543.31	34,142.03	6,401.28	28,703.06
965629	316773100	FIFTH THIRD BANCORP	30,852.000	10/30/19	BROADCORT CAPITAL CORPORATION, NEW YORK	863.86	901,917.93	725,947.56	175,970.37	0.00
965629	337932107	FIRSTENERGY CORP	2,878.000	03/26/19	BROADCORT CAPITAL CORPORATION, NEW YORK	80.58	120,640.45	108,681.46	11,958.99	48,442.02
965629	337932107	FIRSTENERGY CORP	1,400.000	07/17/19	BROADCORT CAPITAL CORPORATION, NEW YORK	39.20	61,385.51	52,981.27	8,404.24	0.00
965629	337932107	FIRSTENERGY CORP	7,303.000	07/18/19	BROADCORT CAPITAL CORPORATION, NEW YORK	204.48	319,684.40	276,373.00	43,311.40	0.00
965629	337932107	FIRSTENERGY CORP	36,451.000	10/30/19	BROADCORT CAPITAL CORPORATION, NEW YORK	1,020.63	1,742,372.74	1,380,227.65	362,145.09	0.00
965629	512816109	LAMAR ADVERTISING CO	435.000	02/25/19	BROADCORT CAPITAL CORPORATION, NEW YORK	12.18	33,823.64	30,093.30	3,730.34	61,244.16
965629	512816109	LAMAR ADVERTISING CO	992.000	03/26/19	BROADCORT CAPITAL CORPORATION, NEW YORK	27.78	76,587.74	68,626.56	7,961.18	0.00
965629	512816109	LAMAR ADVERTISING CO	21,109.000	10/30/19	BROADCORT CAPITAL CORPORATION, NEW YORK	591.05	1,709,728.16	1,466,403.47	243,324.69	0.00
965629	55272X102	MFA FINANCIAL INC	4,326.000	03/26/19	BROADCORT CAPITAL CORPORATION, NEW YORK	121.13	31,470.81	29,049.90	2,420.91	82,522.00
965629	55272X102	MFA FINANCIAL INC	108,775.000	10/30/19	BROADCORT CAPITAL CORPORATION, NEW YORK	3,045.70	815,349.58	735,930.62	79,418.96	0.00
965629	55303A105	MGM GROWTH PROPERTIES LLC	2,036.000	02/25/19	BROADCORT CAPITAL CORPORATION, NEW YORK	57.01	62,741.37	53,770.76	8,970.61	59,500.45
965629	55303A105	MGM GROWTH PROPERTIES LLC	3,187.000	03/26/19	BROADCORT CAPITAL CORPORATION, NEW YORK	89.24	101,572.83	84,168.67	17,404.16	0.00
965629	55303A105	MGM GROWTH PROPERTIES LLC	31,163.000	10/30/19	BROADCORT CAPITAL CORPORATION, NEW YORK	872.56	967,391.67	824,034.98	143,356.69	0.00
965629	57164Y107	MARRIOTT VACATIONS WORLDWIDE C	266.000	03/26/19	BROADCORT CAPITAL CORPORATION, NEW YORK	7.45	24,932.10	24,549.27	382.83	10,596.15
965629	57164Y107	MARRIOTT VACATIONS WORLDWIDE C	9,598.000	10/30/19	BROADCORT CAPITAL CORPORATION, NEW YORK	268.74	1,054,393.34	907,763.74	146,629.60	0.00
965629	58502B106	MEDNAX INC	419.000	02/25/19	BROADCORT CAPITAL CORPORATION, NEW YORK	11.73	15,033.52	13,827.00	1,206.52	0.00
965629	58502B106	MEDNAX INC	2,353.000	05/03/19	BARCLAYS CAPITAL LE, NEW YORK	65.88	68,780.06	77,649.00	(8,868.94)	0.00
965629	58502B106	MEDNAX INC	3,943.000	05/06/19	BARCLAYS CAPITAL LE, NEW YORK	110.40	115,107.58	130,119.00	(15,011.42)	0.00
965629	58502B106	MEDNAX INC	1,794.000	05/06/19	BARCLAYS CAPITAL LE, NEW YORK	50.23	53,022.37	59,202.00	(6,179.63)	0.00
965629	58502B106	MEDNAX INC	3,758.000	05/07/19	BARCLAYS CAPITAL LE, NEW YORK	105.22	110,469.76	124,014.00	(13,544.24)	0.00
965629	58502B106	MEDNAX INC	3,830.000	05/08/19	BARCLAYS CAPITAL LE, NEW YORK	107.24	112,529.57	126,390.00	(13,860.43)	0.00
965629	626717102	MURPHY OIL CORP	1,773.000	02/25/19	BROADCORT CAPITAL CORPORATION, NEW YORK	49.64	52,203.00	41,591.29	10,611.71	47,389.75
965629	626717102	MURPHY OIL CORP	2,810.000	03/26/19	BROADCORT CAPITAL CORPORATION, NEW YORK	78.68	82,217.28	65,917.39	16,299.89	0.00
965629	626717102	MURPHY OIL CORP	2,751.000	05/22/19	BARCLAYS CAPITAL LE, NEW YORK	77.03	73,522.52	64,941.09	8,581.43	0.00
965629	626717102	MURPHY OIL CORP	4,695.000	05/23/19	BARCLAYS CAPITAL LE, NEW YORK	131.46	119,061.79	110,831.85	8,229.94	0.00
965629	626717102	MURPHY OIL CORP	64,968.000	10/30/19	BROADCORT CAPITAL CORPORATION, NEW YORK	1,819.10	1,266,394.98	1,509,364.24	(242,969.26)	0.00
965629	690768403	OWENS-ILLINOIS INC	8,955.000	09/10/19	PIPER JAFFRAY & CO., JERSEY CITY	250.74	97,860.89	145,348.30	(47,487.41)	10,815.05
965629	690768403	OWENS-ILLINOIS INC	7,853.000	09/11/19	PIPER JAFFRAY & CO., JERSEY CITY	219.88	85,677.60	127,461.78	(41,784.18)	0.00
965629	690768403	OWENS-ILLINOIS INC	1,880.000	09/12/19	PIPER JAFFRAY & CO., JERSEY CITY	52.64	19,713.83	30,514.22	(10,800.39)	0.00
965629	690768403	OWENS-ILLINOIS INC	4,952.000	09/13/19	PIPER JAFFRAY & CO., JERSEY CITY	138.66	53,689.45	80,375.74	(26,686.29)	0.00
965629	690768403	OWENS-ILLINOIS INC	5,498.000	09/16/19	PIPER JAFFRAY & CO., JERSEY CITY	153.94	60,044.06	89,237.85	(29,193.79)	0.00
965629	690768403	OWENS-ILLINOIS INC	3,931.000	09/17/19	BARCLAYS CAPITAL LE, NEW YORK	110.07	40,818.65	63,803.93	(22,985.28)	0.00
965629	690768403	OWENS-ILLINOIS INC	3,931.000	09/18/19	BARCLAYS CAPITAL LE, NEW YORK	110.07	40,097.72	63,803.93	(23,706.21)	0.00
965629	690768403	OWENS-ILLINOIS INC	2,701.000	09/19/19	BARCLAYS CAPITAL LE, NEW YORK	75.63	26,967.57	43,839.84	(16,872.27)	0.00
965629	690768403	OWENS-ILLINOIS INC	2,521.000	09/20/19	BARCLAYS CAPITAL LE, NEW YORK	70.59	25,327.96	40,918.27	(15,590.31)	0.00
965629	690768403	OWENS-ILLINOIS INC	3,735.000	09/23/19	BARCLAYS CAPITAL LE, NEW YORK	104.58	37,314.86	60,622.66	(23,307.80)	0.00
965629	690768403	OWENS-ILLINOIS INC	2,630.000	09/24/19	BARCLAYS CAPITAL LE, NEW YORK	73.64	25,822.64	42,687.44	(16,864.80)	0.00
965629	690768403	OWENS-ILLINOIS INC	2,574.000	09/25/19	BARCLAYS CAPITAL LE, NEW YORK	72.07	25,293.40	41,778.51	(16,485.11)	0.00
965629	690768403	OWENS-ILLINOIS INC	2,590.000	09/26/19	BARCLAYS CAPITAL LE, NEW YORK	72.52	25,201.47	42,038.20	(16,836.73)	0.00
965629	690768403	OWENS-ILLINOIS INC	2,893.000	09/27/19	BARCLAYS CAPITAL LE, NEW YORK	81.00	28,895.85	46,956.18	(18,060.33)	0.00
965629	690768403	OWENS-ILLINOIS INC	1,179.000	09/30/19	BARCLAYS CAPITAL LE, NEW YORK	33.01	11,920.15	19,070.62	(7,150.47)	0.00
965629	690768403	OWENS-ILLINOIS INC	1,592.000	10/02/19	PIPER JAFFRAY & CO., JERSEY CITY	44.58	14,827.10	25,751.00	(10,923.90)	0.00
965629	690768403	OWENS-ILLINOIS INC	3,184.000	10/03/19	PIPER JAFFRAY & CO., JERSEY CITY	89.15	29,528.43	51,502.00	(21,973.57)	0.00
965629	690768403	OWENS-ILLINOIS INC	3,981.000	10/04/19	PIPER JAFFRAY & CO., JERSEY CITY	111.47	36,816.71	64,393.68	(27,576.97)	0.00
965629	690768403	OWENS-ILLINOIS INC	2,750.000	10/07/19	PIPER JAFFRAY & CO., JERSEY CITY	77.00	25,452.65	44,481.94	(19,029.29)	0.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965629	690768403	OWENS-ILLINOIS INC	4,299.000	10/08/19	PIPER JAFFRAY & CO., JERSEY CITY	120.37	38,510.50	69,537.41	(31,026.91)	0.00
965629	690768403	OWENS-ILLINOIS INC	3,980.000	10/09/19	PIPER JAFFRAY & CO., JERSEY CITY	111.44	36,373.26	64,377.50	(28,004.24)	0.00
965629	690768403	OWENS-ILLINOIS INC	752.000	10/10/19	KNIGHT EQUITY MARKETS LP, NEW YORK	7.52	6,953.60	12,163.79	(5,210.19)	0.00
965629	690768403	OWENS-ILLINOIS INC	1,832.000	10/11/19	KNIGHT EQUITY MARKETS LP, NEW YORK	18.32	17,630.80	29,633.06	(12,002.26)	0.00
965629	690768403	OWENS-ILLINOIS INC	1,131.000	10/14/19	KNIGHT EQUITY MARKETS LP, NEW YORK	11.31	10,709.45	18,294.21	(7,584.76)	0.00
965629	690768403	OWENS-ILLINOIS INC	1,146.000	10/15/19	KNIGHT EQUITY MARKETS LP, NEW YORK	11.46	10,966.19	18,536.84	(7,570.65)	0.00
965629	690768403	OWENS-ILLINOIS INC	980.000	10/16/19	KNIGHT EQUITY MARKETS LP, NEW YORK	9.80	9,388.90	15,851.74	(6,462.84)	0.00
965629	69331C108	PG&E CORP	3,959.000	01/02/19	BARCLAYS CAPITAL LE, NEW YORK	110.85	94,359.56	94,026.25	333.31	0.00
965629	69331C108	PG&E CORP	3,043.000	01/03/19	BARCLAYS CAPITAL LE, NEW YORK	85.20	72,650.37	72,271.25	379.12	0.00
965629	69331C108	PG&E CORP	23,401.000	01/08/19	DIRECT TRADING, UNITED STATES	234.01	400,334.42	555,773.75	(155,439.33)	0.00
965629	69331C108	PG&E CORP	6,089.000	01/11/19	CANTOR FITZGERALD & CO INC, NEW YORK	60.89	106,477.56	144,613.75	(38,136.19)	0.00
965629	69331C108	PG&E CORP	24,352.000	01/14/19	CANTOR FITZGERALD & CO INC, NEW YORK	243.52	221,339.74	578,360.00	(357,020.26)	0.00
965629	69331C108	PG&E CORP	30,332.000	01/14/19	CANTOR FITZGERALD & CO INC, NEW YORK	303.32	275,420.07	720,385.00	(444,964.93)	0.00
965629	695156109	PACKAGING CORP OF AMERICA	532.000	02/25/19	BROADCORT CAPITAL CORPORATION, NEW YORK	14.90	53,106.84	44,553.60	8,553.24	40,767.95
965629	695156109	PACKAGING CORP OF AMERICA	626.000	03/26/19	BROADCORT CAPITAL CORPORATION, NEW YORK	17.53	61,129.11	52,425.85	8,703.26	0.00
965629	695156109	PACKAGING CORP OF AMERICA	12,862.000	10/30/19	BROADCORT CAPITAL CORPORATION, NEW YORK	360.14	1,414,429.28	1,080,792.28	333,637.00	0.00
965629	72346Q104	PINNACLE FINANCIAL PARTNERS IN	803.000	02/25/19	BROADCORT CAPITAL CORPORATION, NEW YORK	22.48	47,926.12	37,018.30	10,907.82	4,824.96
965629	72346Q104	PINNACLE FINANCIAL PARTNERS IN	274.000	03/26/19	BROADCORT CAPITAL CORPORATION, NEW YORK	7.67	14,767.97	12,631.40	2,136.57	0.00
965629	72346Q104	PINNACLE FINANCIAL PARTNERS IN	9,693.000	10/30/19	BROADCORT CAPITAL CORPORATION, NEW YORK	271.40	587,124.84	446,847.30	140,277.54	0.00
965629	74915M100	QURATE RETAIL INC	875.000	02/25/19	BROADCORT CAPITAL CORPORATION, NEW YORK	24.50	19,047.01	17,727.67	1,319.34	0.00
965629	74915M100	QURATE RETAIL INC	97,512.000	10/30/19	BROADCORT CAPITAL CORPORATION, NEW YORK	2,730.34	932,897.43	1,557,470.65	(624,573.22)	0.00
965629	760759100	REPUBLIC SERVICES INC	742.000	02/25/19	BROADCORT CAPITAL CORPORATION, NEW YORK	20.78	57,613.39	53,490.78	4,122.61	32,948.84
965629	760759100	REPUBLIC SERVICES INC	1,840.000	03/26/19	BROADCORT CAPITAL CORPORATION, NEW YORK	51.52	147,920.28	132,645.60	15,274.68	0.00
965629	760759100	REPUBLIC SERVICES INC	2,173.000	06/20/19	BROADCORT CAPITAL CORPORATION, NEW YORK	60.84	188,763.95	156,651.57	32,112.38	0.00
965629	760759100	REPUBLIC SERVICES INC	308.000	08/12/19	BROADCORT CAPITAL CORPORATION, NEW YORK	8.62	27,599.22	22,203.72	5,395.50	0.00
965629	760759100	REPUBLIC SERVICES INC	583.000	08/13/19	BROADCORT CAPITAL CORPORATION, NEW YORK	16.32	52,576.83	42,028.47	10,548.36	0.00
965629	760759100	REPUBLIC SERVICES INC	19,568.000	10/30/19	BROADCORT CAPITAL CORPORATION, NEW YORK	547.90	1,731,239.04	1,416,256.21	314,982.83	0.00
965629	78442P106	SLM CORP	58,192.000	10/30/19	BROADCORT CAPITAL CORPORATION, NEW YORK	1,629.38	492,166.07	562,578.38	(70,412.31)	0.00
965629	82669G104	SIGNATURE BANK/NEW YORK NY	600.000	02/25/19	BROADCORT CAPITAL CORPORATION, NEW YORK	16.80	82,069.15	61,686.00	20,383.15	17,161.20
965629	82669G104	SIGNATURE BANK/NEW YORK NY	276.000	03/26/19	BROADCORT CAPITAL CORPORATION, NEW YORK	7.73	35,040.00	28,375.56	6,664.44	0.00
965629	82669G104	SIGNATURE BANK/NEW YORK NY	9,968.000	10/30/19	BROADCORT CAPITAL CORPORATION, NEW YORK	279.10	1,204,267.97	1,025,422.46	178,845.51	0.00
965629	84790A105	SPECTRUM BRANDS HOLDINGS INC	2,593.000	02/11/19	BARCLAYS CAPITAL LE, NEW YORK	72.60	121,596.11	109,554.25	12,041.86	4,973.64
965629	84790A105	SPECTRUM BRANDS HOLDINGS INC	1,571.000	02/12/19	BARCLAYS CAPITAL LE, NEW YORK	43.99	77,169.49	66,374.75	10,794.74	0.00
965629	84790A105	SPECTRUM BRANDS HOLDINGS INC	3,142.000	02/12/19	BARCLAYS CAPITAL LE, NEW YORK	87.98	154,098.00	132,749.50	21,348.50	0.00
965629	84790A105	SPECTRUM BRANDS HOLDINGS INC	3,928.000	02/12/19	BARCLAYS CAPITAL LE, NEW YORK	109.98	190,272.99	165,958.00	24,314.99	0.00
965629	84790A105	SPECTRUM BRANDS HOLDINGS INC	3,470.000	02/13/19	BARCLAYS CAPITAL LE, NEW YORK	97.16	177,227.59	146,607.50	30,620.09	0.00
965629	84790A105	SPECTRUM BRANDS HOLDINGS INC	674.000	02/14/19	BARCLAYS CAPITAL LE, NEW YORK	18.87	35,536.79	28,476.50	7,060.29	0.00
965629	84790A105	SPECTRUM BRANDS HOLDINGS INC	863.000	02/25/19	BROADCORT CAPITAL CORPORATION, NEW YORK	24.16	47,200.57	36,461.75	10,738.82	0.00
965629	84790A105	SPECTRUM BRANDS HOLDINGS INC	1,067.000	03/26/19	BROADCORT CAPITAL CORPORATION, NEW YORK	29.88	59,121.59	45,080.75	14,040.84	0.00
965629	84790A105	SPECTRUM BRANDS HOLDINGS INC	20.000	05/01/19	BROADCORT CAPITAL CORPORATION, NEW YORK	0.56	1,219.54	845.00	374.54	0.00
965629	84790A105	SPECTRUM BRANDS HOLDINGS INC	27.000	05/01/19	BROADCORT CAPITAL CORPORATION, NEW YORK	0.76	1,635.53	1,140.75	494.78	0.00
965629	84790A105	SPECTRUM BRANDS HOLDINGS INC	358.000	05/01/19	BROADCORT CAPITAL CORPORATION, NEW YORK	10.02	21,793.16	15,125.50	6,667.66	0.00
965629	84790A105	SPECTRUM BRANDS HOLDINGS INC	227.000	05/02/19	BROADCORT CAPITAL CORPORATION, NEW YORK	6.36	13,707.11	9,590.75	4,116.36	0.00
965629	84790A105	SPECTRUM BRANDS HOLDINGS INC	358.000	05/02/19	BROADCORT CAPITAL CORPORATION, NEW YORK	10.02	21,594.51	15,125.50	6,469.01	0.00
965629	84790A105	SPECTRUM BRANDS HOLDINGS INC	358.000	05/02/19	BROADCORT CAPITAL CORPORATION, NEW YORK	10.02	21,645.77	15,125.50	6,520.27	0.00
965629	84790A105	SPECTRUM BRANDS HOLDINGS INC	243.000	05/02/19	BROADCORT CAPITAL CORPORATION, NEW YORK	6.80	14,630.32	10,266.75	4,363.57	0.00
965629	84790A105	SPECTRUM BRANDS HOLDINGS INC	71.000	05/03/19	BROADCORT CAPITAL CORPORATION, NEW YORK	1.99	4,410.58	2,999.75	1,410.83	0.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965629	84790A105	SPECTRUM BRANDS HOLDINGS INC	358.000	05/03/19	BROADCORT CAPITAL CORPORATION, NEW YORK	10.02	22,233.53	15,125.50	7,108.03	0.00
965629	84790A105	SPECTRUM BRANDS HOLDINGS INC	358.000	05/03/19	BROADCORT CAPITAL CORPORATION, NEW YORK	10.02	22,128.03	15,125.50	7,002.53	0.00
965629	84790A105	SPECTRUM BRANDS HOLDINGS INC	358.000	05/03/19	BROADCORT CAPITAL CORPORATION, NEW YORK	10.02	22,053.78	15,125.50	6,928.28	0.00
965629	84790A105	SPECTRUM BRANDS HOLDINGS INC	358.000	05/03/19	BROADCORT CAPITAL CORPORATION, NEW YORK	10.02	22,036.74	15,125.50	6,911.24	0.00
965629	84790A105	SPECTRUM BRANDS HOLDINGS INC	358.000	05/03/19	BROADCORT CAPITAL CORPORATION, NEW YORK	10.02	22,228.09	15,125.50	7,102.59	0.00
965629	84790A105	SPECTRUM BRANDS HOLDINGS INC	358.000	05/03/19	BROADCORT CAPITAL CORPORATION, NEW YORK	10.02	22,250.57	15,125.50	7,125.07	0.00
965629	84790A105	SPECTRUM BRANDS HOLDINGS INC	358.000	05/06/19	BROADCORT CAPITAL CORPORATION, NEW YORK	10.02	22,271.69	15,125.50	7,146.19	0.00
965629	84790A105	SPECTRUM BRANDS HOLDINGS INC	358.000	05/06/19	BROADCORT CAPITAL CORPORATION, NEW YORK	10.02	21,951.76	15,125.50	6,826.26	0.00
965629	84790A105	SPECTRUM BRANDS HOLDINGS INC	358.000	05/06/19	BROADCORT CAPITAL CORPORATION, NEW YORK	10.02	22,302.19	15,125.50	7,176.69	0.00
965629	84790A105	SPECTRUM BRANDS HOLDINGS INC	358.000	05/06/19	BROADCORT CAPITAL CORPORATION, NEW YORK	10.02	22,045.04	15,125.50	6,919.54	0.00
965629	84790A105	SPECTRUM BRANDS HOLDINGS INC	358.000	05/06/19	BROADCORT CAPITAL CORPORATION, NEW YORK	10.02	22,224.01	15,125.50	7,098.51	0.00
965629	84790A105	SPECTRUM BRANDS HOLDINGS INC	358.000	05/06/19	BROADCORT CAPITAL CORPORATION, NEW YORK	10.02	22,030.94	15,125.50	6,905.44	0.00
965629	84790A105	SPECTRUM BRANDS HOLDINGS INC	609.000	05/06/19	BROADCORT CAPITAL CORPORATION, NEW YORK	17.05	37,881.03	25,730.25	12,150.78	0.00
965629	84790A105	SPECTRUM BRANDS HOLDINGS INC	357.000	05/07/19	BROADCORT CAPITAL CORPORATION, NEW YORK	10.00	22,427.20	15,083.25	7,343.95	0.00
965629	84790A105	SPECTRUM BRANDS HOLDINGS INC	357.000	05/07/19	BROADCORT CAPITAL CORPORATION, NEW YORK	10.00	22,374.58	15,083.25	7,291.33	0.00
965629	84790A105	SPECTRUM BRANDS HOLDINGS INC	340.000	05/07/19	BROADCORT CAPITAL CORPORATION, NEW YORK	9.52	21,284.92	14,365.00	6,919.92	0.00
965629	84790A105	SPECTRUM BRANDS HOLDINGS INC	357.000	05/07/19	BROADCORT CAPITAL CORPORATION, NEW YORK	10.00	22,341.92	15,083.25	7,258.67	0.00
965629	84790A105	SPECTRUM BRANDS HOLDINGS INC	560.000	05/07/19	BROADCORT CAPITAL CORPORATION, NEW YORK	15.68	35,084.05	23,660.00	11,424.05	0.00
965629	84790A105	SPECTRUM BRANDS HOLDINGS INC	357.000	05/07/19	BROADCORT CAPITAL CORPORATION, NEW YORK	10.00	22,353.38	15,083.25	7,270.13	0.00
965629	84790A105	SPECTRUM BRANDS HOLDINGS INC	287.000	05/07/19	BROADCORT CAPITAL CORPORATION, NEW YORK	8.04	17,952.85	12,125.75	5,827.10	0.00
965629	84790A105	SPECTRUM BRANDS HOLDINGS INC	358.000	05/08/19	BROADCORT CAPITAL CORPORATION, NEW YORK	10.02	22,178.65	15,125.50	7,053.15	0.00
965629	84790A105	SPECTRUM BRANDS HOLDINGS INC	372.000	05/08/19	BROADCORT CAPITAL CORPORATION, NEW YORK	10.42	23,694.98	15,717.00	7,977.98	0.00
965629	893641100	TRANSDIGM GROUP INC	492.000	01/02/19	BARCLAYS CAPITAL LE, NEW YORK	13.78	166,142.54	167,309.52	(1,166.98)	131,010.00
965629	893641100	TRANSDIGM GROUP INC	318.000	01/31/19	BROADCORT CAPITAL CORPORATION, NEW YORK	8.90	124,344.56	108,139.08	16,205.48	0.00
965629	893641100	TRANSDIGM GROUP INC	129.000	02/25/19	BROADCORT CAPITAL CORPORATION, NEW YORK	3.61	56,140.06	43,867.74	12,272.32	0.00
965629	893641100	TRANSDIGM GROUP INC	363.000	03/26/19	BROADCORT CAPITAL CORPORATION, NEW YORK	10.16	161,924.90	123,441.78	38,483.12	0.00
965629	893641100	TRANSDIGM GROUP INC	167.000	05/02/19	BROADCORT CAPITAL CORPORATION, NEW YORK	4.68	79,501.23	56,790.02	22,711.21	0.00
965629	893641100	TRANSDIGM GROUP INC	221.000	06/20/19	BROADCORT CAPITAL CORPORATION, NEW YORK	6.19	109,386.28	75,153.26	34,233.02	0.00
965629	893641100	TRANSDIGM GROUP INC	424.000	08/06/19	BROADCORT CAPITAL CORPORATION, NEW YORK	11.87	225,786.57	144,185.44	81,601.13	0.00
965629	893641100	TRANSDIGM GROUP INC	4,666.000	10/30/19	BROADCORT CAPITAL CORPORATION, NEW YORK	130.65	2,468,121.06	1,639,736.41	828,384.65	0.00
965629	902681105	UGI CORP	1,026.000	03/26/19	BROADCORT CAPITAL CORPORATION, NEW YORK	28.73	57,714.72	54,777.45	2,937.27	24,772.72
965629	902681105	UGI CORP	873.000	07/17/19	BAIRD, ROBERT W & CO INC, MILWAUKEE	24.44	45,371.75	46,641.03	(1,269.28)	0.00
965629	902681105	UGI CORP	2,386.000	07/18/19	BAIRD, ROBERT W & CO INC, MILWAUKEE	66.81	122,675.79	127,474.80	(4,799.01)	0.00
965629	902681105	UGI CORP	434.000	07/19/19	BAIRD, ROBERT W & CO INC, MILWAUKEE	12.15	22,103.12	23,186.95	(1,083.83)	0.00
965629	902681105	UGI CORP	315.000	07/22/19	BAIRD, ROBERT W & CO INC, MILWAUKEE	8.82	15,856.30	16,829.24	(972.94)	0.00
965629	902681105	UGI CORP	1,591.000	07/23/19	BAIRD, ROBERT W & CO INC, MILWAUKEE	44.55	80,078.46	85,001.01	(4,922.55)	0.00
965629	902681105	UGI CORP	1,026.000	07/24/19	BAIRD, ROBERT W & CO INC, MILWAUKEE	28.73	51,754.26	54,815.23	(3,060.97)	0.00
965629	902681105	UGI CORP	18,997.000	10/30/19	BROADCORT CAPITAL CORPORATION, NEW YORK	531.92	906,162.82	1,010,468.73	(104,305.91)	0.00
965629	913903100	UNIVERSAL HEALTH SERVICES INC	745.000	01/31/19	KEYBANC CAPITAL MARKETS INC, NEW YORK	20.86	98,818.79	86,846.54	11,972.25	6,752.40
965629	913903100	UNIVERSAL HEALTH SERVICES INC	345.000	02/25/19	BROADCORT CAPITAL CORPORATION, NEW YORK	9.66	47,142.98	40,217.52	6,925.46	0.00
965629	913903100	UNIVERSAL HEALTH SERVICES INC	792.000	03/26/19	BROADCORT CAPITAL CORPORATION, NEW YORK	22.18	106,825.86	92,325.45	14,500.41	0.00
965629	913903100	UNIVERSAL HEALTH SERVICES INC	482.000	06/20/19	CREDIT SUISSE, NEW YORK (CSUS)	13.50	59,922.77	56,345.83	3,576.94	0.00
965629	913903100	UNIVERSAL HEALTH SERVICES INC	2,689.000	07/26/19	WELLS FARGO SECURITIES, LLC, NEW YORK	75.29	406,310.24	314,344.29	91,965.95	0.00
965629	913903100	UNIVERSAL HEALTH SERVICES INC	15,348.000	10/30/19	BROADCORT CAPITAL CORPORATION, NEW YORK	429.74	2,119,955.40	1,795,225.44	324,729.96	0.00
965629	98310W108	WYNDHAM DESTINATIONS INC	841.000	01/31/19	KEYBANC CAPITAL MARKETS INC, NEW YORK	23.55	35,477.28	30,141.44	5,335.84	34,878.60
965629	98310W108	WYNDHAM DESTINATIONS INC	1,404.000	02/01/19	KEYBANC CAPITAL MARKETS INC, NEW YORK	39.31	59,662.20	50,319.36	9,342.84	0.00
965629	98310W108	WYNDHAM DESTINATIONS INC	759.000	02/04/19	KEYBANC CAPITAL MARKETS INC, NEW YORK	21.25	32,618.28	27,202.56	5,415.72	0.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965629	98310W108	WYNDHAM DESTINATIONS INC	1,540.000	02/25/19	BROADCORT CAPITAL CORPORATION, NEW YORK	43.12	71,860.24	55,193.60	16,666.64	0.00
965629	98310W108	WYNDHAM DESTINATIONS INC	1,417.000	05/08/19	B RILEY AND CO LLC, NEW YORK	39.67	62,055.81	50,785.28	11,270.53	0.00
965629	98310W108	WYNDHAM DESTINATIONS INC	1,715.000	05/09/19	B RILEY AND CO LLC, NEW YORK	48.02	74,497.19	61,465.60	13,031.59	0.00
965629	98310W108	WYNDHAM DESTINATIONS INC	26,224.000	10/30/19	BROADCORT CAPITAL CORPORATION, NEW YORK	734.27	1,226,263.91	951,588.79	274,675.12	0.00
965629	98956P102	ZIMMER BIOMET HOLDINGS INC	483.000	02/25/19	BROADCORT CAPITAL CORPORATION, NEW YORK	13.52	59,860.31	50,225.48	9,634.83	15,247.68
965629	98956P102	ZIMMER BIOMET HOLDINGS INC	1,271.000	03/26/19	BROADCORT CAPITAL CORPORATION, NEW YORK	35.59	162,376.40	132,166.85	30,209.55	0.00
965629	98956P102	ZIMMER BIOMET HOLDINGS INC	1,444.000	08/12/19	BROADCORT CAPITAL CORPORATION, NEW YORK	40.43	199,394.08	150,838.48	48,555.60	0.00
965629	98956P102	ZIMMER BIOMET HOLDINGS INC	1,135.000	08/13/19	BROADCORT CAPITAL CORPORATION, NEW YORK	31.78	157,555.06	118,560.72	38,994.34	0.00
965629	98956P102	ZIMMER BIOMET HOLDINGS INC	14,113.000	10/30/19	BROADCORT CAPITAL CORPORATION, NEW YORK	395.16	1,941,774.53	1,478,896.42	462,878.11	0.00
965629	G0692U109	AXIS CAPITAL HOLDINGS LTD	9,371.000	10/30/19	BROADCORT CAPITAL CORPORATION, NEW YORK	262.39	553,616.90	540,811.02	12,805.88	7,496.80
965629	G5876H105	MARVELL TECHNOLOGY GROUP LTD	17,114.000	01/02/19	WEEDEN & CO, NEW YORK	479.19	284,300.92	277,075.66	7,225.26	16,376.64
965629	G5876H105	MARVELL TECHNOLOGY GROUP LTD	4,524.000	01/31/19	MORGAN STANLEY & CO INC, NY	126.67	83,513.76	73,359.56	10,154.20	0.00
965629	G5876H105	MARVELL TECHNOLOGY GROUP LTD	3,036.000	02/25/19	BROADCORT CAPITAL CORPORATION, NEW YORK	85.01	60,471.77	49,230.68	11,241.09	0.00
965629	G5876H105	MARVELL TECHNOLOGY GROUP LTD	4,764.000	03/26/19	BROADCORT CAPITAL CORPORATION, NEW YORK	133.39	94,678.03	77,251.31	17,426.72	0.00
965629	G5876H105	MARVELL TECHNOLOGY GROUP LTD	13,624.000	05/02/19	CANTOR FITZGERALD & CO INC, NEW YORK	381.47	335,519.46	220,921.88	114,597.58	0.00
965629	G5876H105	MARVELL TECHNOLOGY GROUP LTD	56,265.000	10/30/19	BROADCORT CAPITAL CORPORATION, NEW YORK	1,575.42	1,372,696.89	933,766.29	438,930.60	0.00
965629	N00985106	AERCAP HOLDINGS NV	4,513.000	09/19/19	BROADCORT CAPITAL CORPORATION, NEW YORK	126.36	250,895.49	178,931.19	71,964.30	0.00
965629	N00985106	AERCAP HOLDINGS NV	1,705.000	09/20/19	BROADCORT CAPITAL CORPORATION, NEW YORK	47.74	95,148.28	67,599.75	27,548.53	0.00
965629	N00985106	AERCAP HOLDINGS NV	26,145.000	10/30/19	BROADCORT CAPITAL CORPORATION, NEW YORK	732.06	1,523,471.59	1,036,964.51	486,507.08	0.00
SCHEDULE TOTALS						48,428.83	65,877,655.40	59,115,246.72	6,762,408.68	1,133,106.69

TOTAL PROFIT	11,771,075.94
TOTAL LOSS	5,008,667.26

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965630	000360206	AAON INC	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	8,455.39	7,012.00	1,443.39	346.88
965630	000360206	AAON INC	1,084.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.71	53,567.46	38,005.04	15,562.42	0.00
965630	000899104	ADMA BIOLOGICS INC	1,700.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.25	7,050.60	7,920.64	(870.04)	0.00
965630	001547108	AK STEEL HOLDING CORP	3,900.000	12/09/19	UBS SECURITIES LLC, STAMFORD	9.75	12,937.98	9,247.88	3,690.10	0.00
965630	00164V103	AMC NETWORKS INC	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	12,645.33	10,976.00	1,669.33	0.00
965630	00164V103	AMC NETWORKS INC	1,153.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.88	43,833.27	63,276.64	(19,443.37)	0.00
965630	001744101	AMN HEALTHCARE SERVICES INC	200.000	02/25/19	STATE ST BK & TR CO/SAFEKEEPING, N QUINC	0.00	10,518.00	11,332.00	(814.00)	0.00
965630	001744101	AMN HEALTHCARE SERVICES INC	1,393.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.48	84,034.47	77,909.88	6,124.59	0.00
965630	00182C103	ANI PHARMACEUTICALS INC	267.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.67	16,307.35	12,020.34	4,287.01	0.00
965630	00191U102	ASGN INC	200.000	02/06/19	WELLS FARGO SECURITIES, LLC, NEW YORK	1.50	12,652.34	10,900.00	1,752.34	0.00
965630	00191U102	ASGN INC	200.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	12,469.33	10,900.00	1,569.33	0.00
965630	00191U102	ASGN INC	1,233.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.08	83,913.16	67,198.50	16,714.66	0.00
965630	002121101	A10 NETWORKS INC	1,333.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.33	8,194.45	8,317.92	(123.47)	0.00
965630	002474104	AZZ INC	296.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.74	13,259.78	11,946.56	1,313.22	201.28
965630	002535300	AARON'S INC	100.000	09/20/19	GOLDMAN SACHS & CO, NY	0.25	6,019.62	6,141.13	(121.51)	63.00
965630	002535300	AARON'S INC	1,700.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.25	99,698.68	104,399.12	(4,700.44)	0.00
965630	00289Y107	ABEONA THERAPEUTICS INC	900.000	06/28/19	GOLDMAN SACHS & CO, NY	1.13	4,300.78	6,426.00	(2,125.22)	0.00
965630	003830106	ABRAXAS PETROLEUM CORP	5,100.000	06/28/19	GOLDMAN SACHS & CO, NY	6.38	5,246.51	5,559.00	(312.49)	0.00
965630	00401C108	ACACIA COMMUNICATIONS INC	1,100.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.75	73,596.72	50,958.35	22,638.37	0.00
965630	00404A109	ACADIA HEALTHCARE CO INC	66.000	02/06/19	J.P MORGAN SECURITIES INC, NEW YORK	0.50	1,805.89	1,696.86	109.03	0.00
965630	00404A109	ACADIA HEALTHCARE CO INC	100.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.25	3,198.68	2,571.00	627.68	0.00
965630	004225108	ACADIA PHARMACEUTICALS INC	400.000	02/06/19	DEUTSCHE BK SECS INC, NY (NWSCUS33)	3.00	9,174.88	6,468.00	2,706.88	0.00
965630	004225108	ACADIA PHARMACEUTICALS INC	3,122.000	12/09/19	UBS SECURITIES LLC, STAMFORD	7.81	149,626.55	55,343.26	94,283.29	0.00
965630	00430H102	ACCELERATE DIAGNOSTICS INC	390.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.98	8,091.41	4,485.00	3,606.41	0.00
965630	00430H102	ACCELERATE DIAGNOSTICS INC	528.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.32	8,288.10	6,072.00	2,216.10	0.00
965630	00434H108	ACCELERON PHARMA INC	966.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.42	48,219.30	42,069.30	6,150.00	0.00
965630	004397105	ACCURAY INC	3,266.000	12/09/19	UBS SECURITIES LLC, STAMFORD	8.17	9,299.73	11,137.06	(1,837.33)	0.00
965630	004449104	ACHAOGEN INC	1,100.000	04/25/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	0.00	121.77	1,353.00	(1,231.23)	0.00
965630	004498101	ACI WORLDWIDE INC	3,185.000	12/09/19	UBS SECURITIES LLC, STAMFORD	7.96	115,222.95	92,980.52	22,242.43	0.00
965630	00461U105	ACLARIS THERAPEUTICS INC	800.000	06/28/19	GOLDMAN SACHS & CO, NY	1.00	1,750.96	5,912.00	(4,161.04)	0.00
965630	00484M106	ACORDA THERAPEUTICS INC	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	1,533.71	3,116.00	(1,582.29)	0.00
965630	00508X203	ACTUANT CORP	900.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.25	22,344.28	18,891.00	3,453.28	36.00
965630	00508Y102	ACUITY BRANDS INC	300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.75	39,901.42	41,373.38	(1,471.96)	78.00
965630	00548A106	ADAMAS PHARMACEUTICALS INC	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	1,239.72	1,708.00	(468.28)	0.00
965630	00650F109	ADAPTIVE BIOTECHNOLOGIES CORP	300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.75	8,786.06	12,054.60	(3,268.54)	0.00
965630	006739106	ADDUS HOMECARE CORP	300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.75	28,129.66	20,364.00	7,765.66	0.00
965630	00687D101	ADESTO TECHNOLOGIES CORP	1,000.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.50	7,397.34	4,400.00	2,997.34	0.00
965630	00739L101	ADURO BIOTECH INC	1,433.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.58	1,687.32	3,783.12	(2,095.80)	0.00
965630	00770C101	ADVANCED EMISSIONS SOLUTIONS I	500.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.25	5,253.64	5,275.00	(21.36)	500.00
965630	00770F104	AEGION CORP	100.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.25	2,146.70	1,632.00	514.70	0.00
965630	00771V108	AERIE PHARMACEUTICALS INC	200.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	8,955.38	7,220.00	1,735.38	0.00
965630	00771V108	AERIE PHARMACEUTICALS INC	1,340.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.35	28,189.66	45,101.48	(16,911.82)	0.00
965630	00773J103	AEGLEA BIOTHERAPEUTICS INC	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	2,054.57	2,247.00	(192.43)	0.00
965630	00773J103	AEGLEA BIOTHERAPEUTICS INC	500.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.25	3,928.66	3,745.00	183.66	0.00
965630	00773T101	ADVANSIX INC	290.000	06/28/19	GOLDMAN SACHS & CO, NY	0.36	7,084.19	7,058.60	25.59	0.00
965630	00773U108	ADVERUM BIOTECHNOLOGIES INC	1,800.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.50	20,119.08	21,404.25	(1,285.17)	0.00
965630	007786106	AEROHIVE NETWORKS INC	1,533.000	08/02/19	TENDER OFFER	0.00	6,821.85	4,997.58	1,824.27	0.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965630	007800105	AEROJET ROCKETDYNE HOLDINGS IN	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	7,705.39	7,046.00	659.39	0.00
965630	007800105	AEROJET ROCKETDYNE HOLDINGS IN	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	17,907.12	14,092.00	3,815.12	0.00
965630	007800105	AEROJET ROCKETDYNE HOLDINGS IN	1,560.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.90	67,745.49	54,958.80	12,786.69	0.00
965630	007903107	ADVANCED MICRO DEVICES INC	300.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.75	7,412.15	5,598.96	1,813.19	0.00
965630	007903107	ADVANCED MICRO DEVICES INC	600.000	02/25/19	STATE ST BK & TR CO/SAFEKEEPING, N QUINC	0.00	14,826.00	11,197.92	3,628.08	0.00
965630	007903107	ADVANCED MICRO DEVICES INC	610.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.53	15,669.16	11,384.55	4,284.61	0.00
965630	007903107	ADVANCED MICRO DEVICES INC	700.000	03/26/19	NORTHERN TR CO-TRUST, CHICAGO	0.00	17,983.00	13,064.24	4,918.76	0.00
965630	007903107	ADVANCED MICRO DEVICES INC	24,073.000	06/28/19	GOLDMAN SACHS & CO, NY	30.09	731,051.78	453,102.01	277,949.77	0.00
965630	00790R104	ADVANCED DRAINAGE SYSTEMS INC	1,083.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.71	41,139.60	26,262.75	14,876.85	1,462.05
965630	00790X101	ADVANCED DISPOSAL SERVICES INC	400.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.00	10,674.86	9,576.00	1,098.86	0.00
965630	00790X101	ADVANCED DISPOSAL SERVICES INC	2,000.000	12/09/19	UBS SECURITIES LLC, STAMFORD	5.00	65,673.64	49,656.46	16,017.18	0.00
965630	007973100	ADVANCED ENERGY INDUSTRIES INC	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	5,191.68	4,293.00	898.68	0.00
965630	007973100	ADVANCED ENERGY INDUSTRIES INC	1,056.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.64	68,593.70	45,334.08	23,259.62	0.00
965630	008073108	AEROVIRONMENT INC	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	8,139.64	6,795.00	1,344.64	0.00
965630	008073108	AEROVIRONMENT INC	600.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.50	36,777.73	40,770.00	(3,992.27)	0.00
965630	00847G705	AGENUS INC	2,533.000	12/09/19	UBS SECURITIES LLC, STAMFORD	6.33	9,897.49	6,028.54	3,868.95	0.00
965630	00847J105	AGILYSYS INC	600.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.50	15,157.18	12,885.45	2,271.73	0.00
965630	00847X104	AGIOS PHARMACEUTICALS INC	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	6,234.66	4,611.00	1,623.66	0.00
965630	00847X104	AGIOS PHARMACEUTICALS INC	150.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.38	9,888.99	6,916.50	2,972.49	0.00
965630	00847X104	AGIOS PHARMACEUTICALS INC	900.000	06/28/19	GOLDMAN SACHS & CO, NY	1.13	44,889.94	41,499.00	3,390.94	0.00
965630	00847X104	AGIOS PHARMACEUTICALS INC	253.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.63	10,617.56	11,665.83	(1,048.27)	0.00
965630	00900T107	AIMMUNE THERAPEUTICS INC	400.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.00	9,046.88	9,568.00	(521.12)	0.00
965630	00900T107	AIMMUNE THERAPEUTICS INC	1,380.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.45	41,519.89	31,845.56	9,674.33	0.00
965630	00912X302	AIR LEASE CORP	200.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.50	9,357.30	6,042.00	3,315.30	104.00
965630	00922R105	AIR TRANSPORT SERVICES GROUP I	450.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.13	9,705.24	10,264.50	(559.26)	0.00
965630	00922R105	AIR TRANSPORT SERVICES GROUP I	1,650.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.13	38,885.56	38,059.32	826.24	0.00
965630	009728106	AKORN INC	399.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.00	1,487.23	1,352.61	134.62	0.00
965630	00972D105	AKEBIA THERAPEUTICS INC	2,547.000	06/28/19	GOLDMAN SACHS & CO, NY	3.18	12,324.04	14,084.91	(1,760.87)	0.00
965630	00972L107	AKCEA THERAPEUTICS INC	400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.00	7,074.85	12,056.00	(4,981.15)	0.00
965630	00973N102	AKOUSTIS TECHNOLOGIES INC	900.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.25	6,810.60	6,937.11	(126.51)	0.00
965630	011311107	ALAMO GROUP INC	200.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.50	23,547.01	15,464.00	8,083.01	96.00
965630	011642105	ALARM.COM HOLDINGS INC	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	12,943.33	10,374.00	2,569.33	0.00
965630	011642105	ALARM.COM HOLDINGS INC	1,110.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.78	47,648.53	58,066.91	(10,418.38)	0.00
965630	011659109	ALASKA AIR GROUP INC	1,600.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.00	108,777.74	102,258.00	6,519.74	1,120.00
965630	012348108	ALBANY INTERNATIONAL CORP	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	7,836.64	6,243.00	1,593.64	590.40
965630	012348108	ALBANY INTERNATIONAL CORP	110.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.28	7,821.71	6,867.30	954.41	0.00
965630	012348108	ALBANY INTERNATIONAL CORP	890.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.23	72,949.55	59,659.69	13,289.86	0.00
965630	01345P106	ALBIREO PHARMA INC	400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.00	8,126.83	12,896.14	(4,769.31)	0.00
965630	014339105	ALDER BIOPHARMACEUTICALS INC	500.000	10/18/19	GOLDMAN SACHS & CO, NY	5.00	9,456.40	6,323.57	3,132.83	0.00
965630	014339105	ALDER BIOPHARMACEUTICALS INC	500.000	10/21/19	INVESTMENT TECH GROUP INC, NEW YORK	3.75	9,470.50	6,323.57	3,146.93	0.00
965630	014339105	ALDER BIOPHARMACEUTICALS INC	1,100.000	10/25/19	GOLDMAN SACHS & CO, NY	0.00	20,828.06	13,911.86	6,916.20	0.00
965630	01438T106	ALDEYRA THERAPEUTICS INC	500.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.25	2,408.70	4,150.00	(1,741.30)	0.00
965630	014442107	ALECTOR INC	900.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.25	17,664.38	17,927.55	(263.17)	0.00
965630	014752109	ALEXANDER'S INC	61.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.15	19,801.26	18,589.14	1,212.12	1,098.00
965630	014CVR013	ALDER BIOPHARMACEUTICALS INC	1,100.000	10/25/19	GOLDMAN SACHS & CO, NY	0.00	20,828.06	20,828.06	0.00	0.00
965630	01671P100	ALLAKOS INC	600.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.50	72,638.99	27,786.26	44,852.73	0.00
965630	017175100	ALLEGHANY CORP	10.000	09/20/19	GOLDMAN SACHS & CO, NY	0.03	7,724.37	6,233.20	1,491.17	0.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965630	017175100	ALLEGHANY CORP	40.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.10	31,682.84	24,932.80	6,750.04	0.00
965630	01748H107	ALLEGIANCE BANCSHARES INC	100.000	06/28/19	GOLDMAN SACHS & CO, NY	0.13	3,333.80	3,237.00	96.80	0.00
965630	01748X102	ALLEGIANT TRAVEL CO	343.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.86	58,918.46	37,199.44	21,719.02	883.40
965630	018581108	ALLIANCE DATA SYSTEMS CORP	80.000	09/20/19	GOLDMAN SACHS & CO, NY	0.20	10,414.78	11,210.50	(795.72)	201.60
965630	018581108	ALLIANCE DATA SYSTEMS CORP	120.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.30	12,648.63	16,815.75	(4,167.12)	0.00
965630	019330109	ALLIED MOTION TECHNOLOGIES INC	267.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.67	11,779.12	11,932.23	(153.11)	32.04
965630	01973R101	ALLISON TRANSMISSION HOLDINGS	200.000	09/20/19	GOLDMAN SACHS & CO, NY	0.50	9,265.30	8,854.01	411.29	1,854.00
965630	01973R101	ALLISON TRANSMISSION HOLDINGS	3,190.000	12/09/19	UBS SECURITIES LLC, STAMFORD	7.98	152,981.25	141,221.52	11,759.73	0.00
965630	019770106	ALLOGENE THERAPEUTICS INC	1,200.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.00	37,376.22	33,253.18	4,123.04	0.00
965630	01988P108	ALLSCRIPTS HEALTHCARE SOLUTION	700.000	06/28/19	GOLDMAN SACHS & CO, NY	0.88	8,139.95	6,748.00	1,391.95	0.00
965630	02043Q107	ALNYLAM PHARMACEUTICALS INC	130.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.33	11,327.72	9,716.70	1,611.02	0.00
965630	02043Q107	ALNYLAM PHARMACEUTICALS INC	2,590.000	12/09/19	UBS SECURITIES LLC, STAMFORD	6.48	312,625.94	192,495.30	120,130.64	0.00
965630	02081G201	ALPHATEC HOLDINGS INC	1,300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.25	8,576.57	7,505.94	1,070.63	0.00
965630	021369103	ALTAIR ENGINEERING INC	250.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.63	9,336.74	6,895.00	2,441.74	0.00
965630	021369103	ALTAIR ENGINEERING INC	1,150.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.88	36,244.36	39,408.25	(3,163.89)	0.00
965630	02156B103	ALTERYX INC	100.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	8,147.64	5,947.00	2,200.64	0.00
965630	02156B103	ALTERYX INC	1,300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.25	140,406.84	107,101.75	33,305.09	0.00
965630	02208R106	ALTRA INDUSTRIAL MOTION CORP	290.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.73	8,731.05	7,293.50	1,437.55	608.60
965630	02208R106	ALTRA INDUSTRIAL MOTION CORP	1,000.000	06/28/19	GOLDMAN SACHS & CO, NY	1.25	35,878.00	25,150.00	10,728.00	0.00
965630	02318Y108	AMBER ROAD INC	533.000	06/26/19	TENDER OFFER	0.00	6,955.65	4,386.59	2,569.06	0.00
965630	023436108	AMEDISYS INC	80.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.20	10,150.86	9,368.80	782.06	0.00
965630	023436108	AMEDISYS INC	913.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.28	151,771.69	107,783.58	43,988.11	0.00
965630	024013104	AMERICAN ASSETS TRUST INC	1,400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.50	66,719.11	65,964.71	754.40	392.00
965630	02553E106	AMERICAN EAGLE OUTFITTERS INC	300.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.75	5,966.17	5,799.00	167.17	1,608.75
965630	02553E106	AMERICAN EAGLE OUTFITTERS INC	3,900.000	12/09/19	UBS SECURITIES LLC, STAMFORD	9.75	59,815.01	75,387.00	(15,571.99)	0.00
965630	02665T306	AMERICAN HOMES 4 RENT	3,300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	8.25	87,142.94	80,227.13	6,915.81	165.00
965630	029227105	AMERICAN RENAL ASSOCIATES HOLD	300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.75	2,987.18	3,456.00	(468.82)	0.00
965630	029683109	AMERICAN SOFTWARE INC/GA	390.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.98	5,954.19	4,075.50	1,878.69	171.60
965630	029899101	AMERICAN STATES WATER CO	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	7,034.65	6,704.00	330.65	1,052.20
965630	029899101	AMERICAN STATES WATER CO	1,073.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.68	92,434.35	75,213.38	17,220.97	0.00
965630	030506109	AMERICAN WOODMARK CORP	80.000	03/15/19	GOLDMAN SACHS & CO, NY	0.20	6,386.91	4,454.40	1,932.51	0.00
965630	030506109	AMERICAN WOODMARK CORP	467.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.17	48,724.60	28,886.05	19,838.55	0.00
965630	03062T105	AMERICA'S CAR-MART INC/TX	200.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.50	21,227.06	17,216.25	4,010.81	0.00
965630	03064D108	AMERICOLD REALTY TRUST	300.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.75	8,570.13	7,662.00	908.13	3,019.50
965630	03064D108	AMERICOLD REALTY TRUST	280.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.70	8,589.58	7,500.19	1,089.39	0.00
965630	03064D108	AMERICOLD REALTY TRUST	5,520.000	12/09/19	UBS SECURITIES LLC, STAMFORD	13.80	199,640.46	160,896.81	38,743.65	0.00
965630	03076K108	AMERIS BANCORP	270.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.68	9,252.09	8,550.90	701.19	367.50
965630	03076K108	AMERIS BANCORP	700.000	06/28/19	GOLDMAN SACHS & CO, NY	0.88	27,431.55	22,169.00	5,262.55	0.00
965630	03076K108	AMERIS BANCORP	290.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.73	12,567.60	9,184.30	3,383.30	0.00
965630	03152W109	AMICUS THERAPEUTICS INC	470.000	03/15/19	GOLDMAN SACHS & CO, NY	1.18	6,498.83	4,502.60	1,996.23	0.00
965630	03152W109	AMICUS THERAPEUTICS INC	7,395.000	12/09/19	UBS SECURITIES LLC, STAMFORD	18.49	72,155.21	76,610.01	(4,454.80)	0.00
965630	03168L105	AMNEAL PHARMACEUTICALS INC	710.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.78	10,193.68	9,606.30	587.38	0.00
965630	03168L105	AMNEAL PHARMACEUTICALS INC	1,990.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.98	7,079.27	26,924.70	(19,845.43)	0.00
965630	03209R103	AMPHASTAR PHARMACEUTICALS INC	1,166.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.92	22,325.51	24,050.16	(1,724.65)	0.00
965630	032724106	ANAPTYSBIO INC	600.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.50	8,278.32	38,274.00	(29,995.68)	0.00
965630	03272L108	ANAPLAN INC	2,400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	6.00	124,767.41	116,167.10	8,600.31	0.00
965630	036642106	ANTARES PHARMA INC	2,740.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	6.85	8,377.44	7,452.80	924.64	0.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965630	036642106	ANTARES PHARMA INC	5,060.000	12/09/19	UBS SECURITIES LLC, STAMFORD	12.65	23,870.05	15,282.58	8,587.47	0.00
965630	03674X106	ANTERO RESOURCES CORP	950.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	2.38	8,082.01	8,920.50	(838.49)	0.00
965630	03674X106	ANTERO RESOURCES CORP	2,940.000	06/28/19	GOLDMAN SACHS & CO, NY	3.68	16,254.18	27,606.60	(11,352.42)	0.00
965630	03676C100	ANTERIX INC	300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.75	12,658.98	14,100.38	(1,441.40)	0.00
965630	03753U106	APELLIS PHARMACEUTICALS INC	1,500.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.75	36,445.49	26,060.00	10,385.49	0.00
965630	037598109	APOGEE ENTERPRISES INC	600.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.50	23,248.01	17,910.00	5,338.01	420.00
965630	03763A207	APOLLO MEDICAL HOLDINGS INC	800.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.00	13,457.72	16,811.50	(3,353.78)	0.00
965630	03782L101	APPIAN CORP	1,000.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.50	40,666.65	36,071.25	4,595.40	0.00
965630	03783C100	APPFOLIO INC	90.000	03/15/19	GOLDMAN SACHS & CO, NY	0.23	6,692.08	5,329.80	1,362.28	0.00
965630	03783C100	APPFOLIO INC	410.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.03	46,369.01	24,280.20	22,088.81	0.00
965630	03820C105	APPLIED INDUSTRIAL TECHNOLOGIE	200.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	11,473.35	10,788.00	685.35	1,314.40
965630	03820C105	APPLIED INDUSTRIAL TECHNOLOGIE	1,110.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.78	71,124.54	61,395.61	9,728.93	0.00
965630	03823U102	APPLIED OPTOELECTRONICS INC	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	4,111.41	6,172.00	(2,060.59)	0.00
965630	038336103	APTARGROUP INC	800.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.00	90,100.13	98,859.13	(8,759.00)	540.00
965630	03835C108	APPTIO INC	1,100.000	01/11/19	MERGER	0.00	41,800.00	41,756.00	44.00	0.00
965630	03836N103	APTINYX INC	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	1,335.47	6,616.00	(5,280.53)	0.00
965630	03842Q108	AQUANTIA CORP	700.000	09/19/19	MERGER	0.00	9,275.00	6,139.00	3,136.00	0.00
965630	03874P101	ARATANA THERAPEUTICS INC	1,066.000	07/19/19	MERGER	0.00	6,534.58	6,534.58	0.00	0.00
965630	03990B101	ARES MANAGEMENT CORP	1,900.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.75	62,484.95	49,714.74	12,770.21	608.00
965630	040047607	ARENA PHARMACEUTICALS INC	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	10,113.36	7,790.00	2,323.36	0.00
965630	040047607	ARENA PHARMACEUTICALS INC	1,226.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.07	59,971.60	52,296.20	7,675.40	0.00
965630	04010E109	ARGAN INC	400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.00	13,818.71	16,224.50	(2,405.79)	200.00
965630	04206A101	ARLO TECHNOLOGIES INC	396.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	1,587.42	3,917.88	(2,330.46)	0.00
965630	04208T108	ARMADA HOFFLER PROPERTIES INC	500.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.25	9,383.55	7,030.00	2,353.55	415.00
965630	04247X102	ARMSTRONG WORLD INDUSTRIES INC	1,400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.50	132,307.76	96,234.13	36,073.63	892.50
965630	04269E107	ARQULE INC	2,500.000	12/09/19	UBS SECURITIES LLC, STAMFORD	6.25	49,255.23	6,925.00	42,330.23	0.00
965630	04269X105	ARRAY BIOPHARMA INC	500.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.25	11,743.59	7,125.00	4,618.59	0.00
965630	04269X105	ARRAY BIOPHARMA INC	6,435.000	07/23/19	TENDER OFFER	0.00	308,880.00	123,775.20	185,104.80	0.00
965630	04280A100	ARROWHEAD PHARMACEUTICALS INC	500.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.25	9,558.62	6,210.00	3,348.62	0.00
965630	04280A100	ARROWHEAD PHARMACEUTICALS INC	2,800.000	12/09/19	UBS SECURITIES LLC, STAMFORD	7.00	189,745.07	41,816.63	147,928.44	0.00
965630	04316A108	ARTISAN PARTNERS ASSET MANAGEM	500.000	06/28/19	GOLDMAN SACHS & CO, NY	0.63	13,759.08	11,055.00	2,704.08	4,154.90
965630	04316A108	ARTISAN PARTNERS ASSET MANAGEM	910.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.28	27,315.35	20,120.10	7,195.25	0.00
965630	04335A105	ARVINAS INC	600.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.50	23,320.01	13,194.75	10,125.26	0.00
965630	043436104	ASBURY AUTOMOTIVE GROUP INC	120.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.30	8,227.99	7,999.20	228.79	0.00
965630	043436104	ASBURY AUTOMOTIVE GROUP INC	553.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.38	60,882.65	39,147.23	21,735.42	0.00
965630	045327103	ASPEN TECHNOLOGY INC	90.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.23	9,341.64	7,396.20	1,945.44	0.00
965630	045327103	ASPEN TECHNOLOGY INC	60.000	09/20/19	GOLDMAN SACHS & CO, NY	0.15	7,608.39	5,425.62	2,182.77	0.00
965630	045327103	ASPEN TECHNOLOGY INC	1,982.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.96	237,770.65	179,226.44	58,544.21	0.00
965630	045396108	ASSEMBLY BIOSCIENCES INC	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	2,697.69	4,524.00	(1,826.31)	0.00
965630	045396108	ASSEMBLY BIOSCIENCES INC	300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.75	4,988.14	6,786.00	(1,797.86)	0.00
965630	04545L107	ASSERTIO THERAPEUTICS INC	1,099.000	06/28/19	GOLDMAN SACHS & CO, NY	1.37	3,790.10	3,967.39	(177.29)	0.00
965630	046224101	ASTEC INDUSTRIES INC	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	9,767.41	9,057.00	710.41	66.00
965630	046433108	ASTRONICS CORP	300.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.75	9,260.12	9,130.47	129.65	0.00
965630	046433108	ASTRONICS CORP	748.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.87	22,026.27	25,703.85	(3,677.58)	0.00
965630	046433207	ASTRONICS CORP	113.000	02/28/19	CONVERSION	0.00	3,429.55	3,429.55	0.00	0.00
965630	04649U102	ASURE SOFTWARE INC	500.000	06/28/19	GOLDMAN SACHS & CO, NY	0.63	4,108.88	2,540.00	1,568.88	0.00
965630	04650Y100	AT HOME GROUP INC	390.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.98	8,910.40	7,277.40	1,633.00	0.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965630	04650Y100	AT HOME GROUP INC	500.000	06/28/19	GOLDMAN SACHS & CO, NY	0.63	3,329.30	9,330.00	(6,000.70)	0.00
965630	04650Y100	AT HOME GROUP INC	510.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.28	3,226.95	9,516.60	(6,289.65)	0.00
965630	046513107	ATARA BIOTHERAPEUTICS INC	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	8,347.39	6,948.00	1,399.39	0.00
965630	046513107	ATARA BIOTHERAPEUTICS INC	1,100.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.75	16,133.91	38,214.00	(22,080.09)	0.00
965630	04685N103	ATHENEX INC	1,800.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.50	29,973.87	25,573.50	4,400.37	0.00
965630	04685W103	ATHENAHEALTH INC	200.000	02/06/19	DEUTSCHE BK SECS INC, NY (NWSCUS33)	1.50	26,973.15	26,386.00	587.15	0.00
965630	04685W103	ATHENAHEALTH INC	1,096.000	02/11/19	MERGER	0.00	147,960.00	144,595.28	3,364.72	0.00
965630	04744L106	ATHERSYS INC	5,000.000	12/09/19	UBS SECURITIES LLC, STAMFORD	12.50	6,537.36	7,200.00	(662.64)	0.00
965630	047649108	ATKORE INTERNATIONAL GROUP INC	1,390.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.48	58,361.41	30,546.10	27,815.31	0.00
965630	048269203	ATLANTIC CAPITAL BANCSHARES IN	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	6,847.35	6,548.00	299.35	0.00
965630	048269203	ATLANTIC CAPITAL BANCSHARES IN	200.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.50	3,751.42	3,274.00	477.42	0.00
965630	04963C209	ATRICURE INC	1,000.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.50	30,436.86	30,600.00	(163.14)	0.00
965630	049904105	ATRION CORP	10.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.03	8,077.86	7,410.80	667.06	214.60
965630	049904105	ATRION CORP	37.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.09	25,845.35	27,419.96	(1,574.61)	0.00
965630	05070R104	AUDENTES THERAPEUTICS INC	1,300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.25	77,111.15	34,332.78	42,778.37	0.00
965630	05338G106	AVALARA INC	1,310.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.28	95,415.14	76,609.86	18,805.28	0.00
965630	05352A100	AVANTOR INC	4,800.000	12/09/19	UBS SECURITIES LLC, STAMFORD	12.00	86,962.19	73,818.72	13,143.47	0.00
965630	053611109	AVERY DENNISON CORP	80.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.20	8,634.88	7,285.52	1,349.36	5,085.54
965630	053611109	AVERY DENNISON CORP	130.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.33	14,411.28	11,838.97	2,572.31	0.00
965630	053611109	AVERY DENNISON CORP	2,269.000	12/09/19	UBS SECURITIES LLC, STAMFORD	5.67	295,162.42	209,096.71	86,065.71	0.00
965630	05367P100	AVID TECHNOLOGY INC	800.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.00	6,389.86	3,800.00	2,589.86	0.00
965630	05368M106	AVID BIOSERVICES INC	1,500.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.75	8,771.06	6,150.00	2,621.06	0.00
965630	053774105	AVIS BUDGET GROUP INC	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	7,057.40	4,496.00	2,561.40	0.00
965630	053774105	AVIS BUDGET GROUP INC	1,789.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.47	56,902.44	40,216.72	16,685.72	0.00
965630	05455M100	AVROBIO INC	600.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.50	10,852.27	10,547.36	304.91	0.00
965630	05463X106	AXOGEN INC	900.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.25	14,478.45	18,387.00	(3,908.55)	0.00
965630	05464C101	AXON ENTERPRISE INC	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	11,609.34	8,750.00	2,859.34	0.00
965630	05464C101	AXON ENTERPRISE INC	1,726.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.32	124,731.11	79,604.75	45,126.36	0.00
965630	05464T104	AXSOME THERAPEUTICS INC	800.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.00	36,101.25	20,601.72	15,499.53	0.00
965630	05465C100	AXOS FINANCIAL INC	300.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.75	9,563.12	7,554.00	2,009.12	0.00
965630	05465C100	AXOS FINANCIAL INC	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	10,899.27	10,072.00	827.27	0.00
965630	05465C100	AXOS FINANCIAL INC	1,169.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.92	33,944.13	29,435.42	4,508.71	0.00
965630	05465P101	AXONICS MODULATION TECHNOLOGIE	500.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.25	12,123.49	20,485.63	(8,362.14)	0.00
965630	05508R106	B&G FOODS INC	259.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.65	4,482.54	7,487.69	(3,005.15)	492.12
965630	05544A109	BG STAFFING INC	300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.75	6,287.11	6,195.00	92.11	360.00
965630	05550J101	BJ'S WHOLESALE CLUB HOLDINGS I	700.000	06/28/19	GOLDMAN SACHS & CO, NY	0.88	18,479.08	16,377.87	2,101.21	0.00
965630	05550J101	BJ'S WHOLESALE CLUB HOLDINGS I	1,230.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.08	28,938.22	28,778.25	159.97	0.00
965630	05561Q201	BOK FINANCIAL CORP	204.000	06/28/19	GOLDMAN SACHS & CO, NY	0.26	15,397.34	14,959.32	438.02	204.00
965630	05591B109	BMC STOCK HOLDINGS INC	100.000	06/28/19	GOLDMAN SACHS & CO, NY	0.13	2,119.82	1,548.00	571.82	0.00
965630	05605H100	BWX TECHNOLOGIES INC	500.000	06/28/19	GOLDMAN SACHS & CO, NY	0.63	26,048.83	19,556.39	6,492.44	1,568.08
965630	05605H100	BWX TECHNOLOGIES INC	2,106.000	12/09/19	UBS SECURITIES LLC, STAMFORD	5.27	127,468.27	82,371.49	45,096.78	0.00
965630	056525108	BADGER METER INC	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	6,059.67	4,921.00	1,138.67	492.80
965630	056525108	BADGER METER INC	770.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.93	47,421.38	37,891.70	9,529.68	0.00
965630	057665200	BALCHEM CORP	950.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.38	95,898.13	77,323.23	18,574.90	470.00
965630	05945F103	BANCFIRST CORP	100.000	06/28/19	GOLDMAN SACHS & CO, NY	0.13	5,565.75	4,990.00	575.75	90.00
965630	05988J103	BANDWIDTH INC	400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.00	21,882.54	30,006.50	(8,123.96)	0.00
965630	06211J100	BANK FIRST CORP	200.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.50	13,503.22	13,796.05	(292.83)	40.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965630	067806109	BARNES GROUP INC	190.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.48	11,547.48	10,187.80	1,359.68	121.60
965630	068463108	BARRETT BUSINESS SERVICES INC	203.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.51	17,769.74	11,621.75	6,147.99	223.30
965630	07160F107	BAUDAX BIO INC	280.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.70	1,749.26	1,153.60	595.66	0.00
965630	073685109	BEACON ROOFING SUPPLY INC	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	7,401.40	6,344.00	1,057.40	0.00
965630	073685109	BEACON ROOFING SUPPLY INC	900.000	06/28/19	GOLDMAN SACHS & CO, NY	1.13	33,046.18	28,548.00	4,498.18	0.00
965630	073685109	BEACON ROOFING SUPPLY INC	467.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.17	13,527.53	14,813.24	(1,285.71)	0.00
965630	079481107	BELLICUM PHARMACEUTICALS INC	467.000	06/28/19	GOLDMAN SACHS & CO, NY	0.58	793.30	1,363.64	(570.34)	0.00
965630	08180D106	BENEFITFOCUS INC	700.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.75	14,704.94	33,144.75	(18,439.81)	0.00
965630	08579W103	BERRY GLOBAL GROUP INC	100.000	06/28/19	GOLDMAN SACHS & CO, NY	0.13	5,258.76	4,753.00	505.76	0.00
965630	08579W103	BERRY GLOBAL GROUP INC	1,461.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.65	68,954.12	69,441.33	(487.21)	0.00
965630	089302103	BIG LOTS INC	346.000	06/28/19	GOLDMAN SACHS & CO, NY	0.43	9,898.42	10,006.32	(107.90)	207.60
965630	09058V103	BIOCRYST PHARMACEUTICALS INC	2,266.000	12/09/19	UBS SECURITIES LLC, STAMFORD	5.67	5,908.46	18,286.62	(12,378.16)	0.00
965630	09060J106	BIODELIVERY SCIENCES INTERNATI	3,000.000	12/09/19	UBS SECURITIES LLC, STAMFORD	7.50	19,162.10	13,953.75	5,208.35	0.00
965630	090672106	BIOTELEMETRY INC	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	6,962.65	5,972.00	990.65	0.00
965630	090672106	BIOTELEMETRY INC	900.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.25	42,305.87	53,748.00	(11,442.13)	0.00
965630	09073M104	BIO-TECHNE CORP	50.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.13	9,796.74	7,236.00	2,560.74	1,308.80
965630	09073M104	BIO-TECHNE CORP	1,090.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.73	238,985.72	167,948.20	71,037.52	0.00
965630	090931106	BIOSPECIFICS TECHNOLOGIES CORP	133.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.33	7,661.64	8,059.80	(398.16)	0.00
965630	09180C106	BJ'S RESTAURANTS INC	606.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.52	22,444.25	30,645.42	(8,201.17)	296.94
965630	09215C105	BLACK KNIGHT INC	4,173.000	12/09/19	UBS SECURITIES LLC, STAMFORD	10.43	263,216.96	197,090.13	66,126.83	0.00
965630	09227Q100	BLACKBAUD INC	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	7,790.64	6,290.00	1,500.64	630.72
965630	09227Q100	BLACKBAUD INC	140.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.35	10,916.70	8,806.00	2,110.70	0.00
965630	09227Q100	BLACKBAUD INC	1,379.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.45	109,155.93	90,860.43	18,295.50	0.00
965630	09239B109	BLACKLINE INC	1,300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.25	67,257.35	57,006.17	10,251.18	0.00
965630	093671105	H&R BLOCK INC	370.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.93	8,986.25	9,386.90	(400.65)	1,031.60
965630	093671105	H&R BLOCK INC	830.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.08	19,195.42	21,057.10	(1,861.68)	0.00
965630	094235108	BLOOMIN' BRANDS INC	2,312.000	12/09/19	UBS SECURITIES LLC, STAMFORD	5.78	50,556.61	41,361.68	9,194.93	924.80
965630	095229100	BLUCORA INC	310.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.78	10,244.58	8,258.40	1,986.18	0.00
965630	095229100	BLUCORA INC	790.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.98	18,965.52	21,045.60	(2,080.08)	0.00
965630	095573101	BLUE HILLS BANCORP INC	400.000	04/01/19	MERGER	0.00	9,652.70	8,536.00	1,116.70	80.00
965630	09609G100	BLUEBIRD BIO INC	913.000	06/28/19	GOLDMAN SACHS & CO, NY	1.14	116,130.05	90,569.60	25,560.45	0.00
965630	09624H208	BLUELINX HOLDINGS INC	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	5,942.49	7,413.00	(1,470.51)	0.00
965630	09627J102	BLUEROCK RESIDENTIAL GROWTH RE	800.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.00	9,845.79	9,626.72	219.07	130.00
965630	09627Y109	BLUEPRINT MEDICINES CORP	200.000	02/25/19	STATE ST BK & TR CO/SAFEKEEPING, N QUINC	0.00	15,526.00	10,782.00	4,744.00	0.00
965630	09627Y109	BLUEPRINT MEDICINES CORP	1,450.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.63	102,030.75	92,847.84	9,182.91	0.00
965630	09629F108	BLUEGREEN VACATIONS CORP	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	2,337.70	2,586.00	(248.30)	68.00
965630	09739C102	BOINGO WIRELESS INC	350.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.88	8,234.51	7,199.50	1,035.01	0.00
965630	09739C102	BOINGO WIRELESS INC	916.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.29	10,989.48	18,842.12	(7,852.64)	0.00
965630	09739D100	BOISE CASCADE CO	350.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.88	9,029.00	8,347.50	681.50	673.42
965630	09739D100	BOISE CASCADE CO	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	11,243.26	9,540.00	1,703.26	0.00
965630	09739D100	BOISE CASCADE CO	416.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.04	15,910.63	9,921.60	5,989.03	0.00
965630	099406100	BOOT BARN HOLDINGS INC	800.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.00	33,373.30	13,624.00	19,749.30	0.00
965630	099502106	BOOZ ALLEN HAMILTON HOLDING CO	3,982.000	12/09/19	UBS SECURITIES LLC, STAMFORD	9.96	282,467.27	192,153.49	90,313.78	3,546.72
965630	100557107	BOSTON BEER CO INC/THE	40.000	03/07/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.10	12,495.73	10,520.09	1,975.64	0.00
965630	100557107	BOSTON BEER CO INC/THE	243.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.61	91,737.28	66,738.32	24,998.96	0.00
965630	101388106	BOTTOMLINE TECHNOLOGIES DE INC	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	9,923.37	9,600.00	323.37	0.00
965630	101388106	BOTTOMLINE TECHNOLOGIES DE INC	1,283.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.21	61,412.72	59,857.50	1,555.22	0.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965630	10316T104	BOX INC	500.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.25	12,098.59	8,440.00	3,658.59	0.00
965630	10316T104	BOX INC	4,230.000	12/09/19	UBS SECURITIES LLC, STAMFORD	10.58	72,955.40	72,132.85	822.55	0.00
965630	103304101	BOYD GAMING CORP	390.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.98	10,891.57	8,104.20	2,787.37	539.94
965630	103304101	BOYD GAMING CORP	2,189.000	12/09/19	UBS SECURITIES LLC, STAMFORD	5.47	63,474.21	48,099.42	15,374.79	0.00
965630	104674106	BRADY CORP	1,200.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.00	68,431.58	59,184.78	9,246.80	516.00
965630	10806X102	BRIDGEBIO PHARMA INC	500.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.25	18,128.37	13,133.35	4,995.02	0.00
965630	10918L103	BRIGHAM MINERALS INC	400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.00	7,250.84	7,976.00	(725.16)	264.00
965630	109194100	BRIGHT HORIZONS FAMILY SOLUTIO	70.000	09/20/19	GOLDMAN SACHS & CO, NY	0.18	10,856.97	8,593.01	2,263.96	0.00
965630	109194100	BRIGHT HORIZONS FAMILY SOLUTIO	1,646.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.12	246,627.41	202,058.52	44,568.89	0.00
965630	10921T101	BRIGHTCOVE INC	1,200.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.00	11,060.77	8,448.00	2,612.77	0.00
965630	10948C107	BRIGHTVIEW HOLDINGS INC	500.000	06/28/19	GOLDMAN SACHS & CO, NY	0.63	9,354.17	5,105.00	4,249.17	0.00
965630	109641100	BRINKER INTERNATIONAL INC	789.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.97	33,648.18	34,820.97	(1,172.79)	1,085.28
965630	109696104	BRINK'S CO/THE	1,423.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.56	128,704.12	97,071.93	31,632.19	783.30
965630	114340102	BROOKS AUTOMATION INC	300.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.75	9,917.12	7,854.00	2,063.12	740.00
965630	114340102	BROOKS AUTOMATION INC	1,850.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.63	75,159.31	48,433.00	26,726.31	0.00
965630	115236101	BROWN & BROWN INC	400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.00	15,286.68	11,024.00	4,262.68	130.00
965630	116794108	BRUKER CORP	3,042.000	12/09/19	UBS SECURITIES LLC, STAMFORD	7.61	151,085.40	128,904.72	22,180.68	334.72
965630	117043109	BRUNSWICK CORP/DE	276.000	06/28/19	GOLDMAN SACHS & CO, NY	0.35	12,665.02	12,820.20	(155.18)	115.92
965630	12008R107	BUILDERS FIRSTSOURCE INC	600.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.50	8,392.39	6,546.00	1,846.39	0.00
965630	12008R107	BUILDERS FIRSTSOURCE INC	2,976.000	12/09/19	UBS SECURITIES LLC, STAMFORD	7.44	76,444.41	32,468.16	43,976.25	0.00
965630	122017106	BURLINGTON STORES INC	70.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.18	10,275.68	11,386.90	(1,111.22)	0.00
965630	122017106	BURLINGTON STORES INC	1,883.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.71	421,119.52	307,878.67	113,240.85	0.00
965630	12477X106	CAI INTERNATIONAL INC	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	7,445.46	6,969.00	476.46	0.00
965630	12508E101	CDK GLOBAL INC	3,500.000	12/09/19	UBS SECURITIES LLC, STAMFORD	8.75	189,022.33	173,044.38	15,977.95	1,050.00
965630	12514G108	CDW CORP/DE	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	9,556.62	8,126.57	1,430.05	2,302.18
965630	12514G108	CDW CORP/DE	220.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.55	21,053.17	17,878.45	3,174.72	0.00
965630	12514G108	CDW CORP/DE	3,792.000	06/28/19	GOLDMAN SACHS & CO, NY	4.74	420,898.54	310,942.09	109,956.45	0.00
965630	125269100	CF INDUSTRIES HOLDINGS INC	700.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.75	31,777.59	32,697.88	(920.29)	420.00
965630	125581801	CIT GROUP INC	300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.75	13,489.97	15,762.38	(2,272.41)	210.00
965630	126349109	CSG SYSTEMS INTERNATIONAL INC	240.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.60	9,894.47	7,624.80	2,269.67	776.96
965630	126349109	CSG SYSTEMS INTERNATIONAL INC	1,013.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.53	57,251.04	39,007.51	18,243.53	0.00
965630	126402106	CSW INDUSTRIALS INC	170.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.43	9,572.14	8,219.50	1,352.64	147.15
965630	126402106	CSW INDUSTRIALS INC	430.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.08	32,016.05	22,846.25	9,169.80	0.00
965630	12648L601	CTI BIOPHARMA CORP	1,600.000	06/28/19	GOLDMAN SACHS & CO, NY	0.00	1,374.85	1,174.40	200.45	0.00
965630	12662P108	CVR ENERGY INC	100.000	06/28/19	GOLDMAN SACHS & CO, NY	0.13	4,998.76	3,448.00	1,550.76	1,269.35
965630	12662P108	CVR ENERGY INC	367.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.92	15,027.41	12,654.16	2,373.25	0.00
965630	12685J105	CABLE ONE INC	30.000	02/06/19	DEUTSCHE BK SECS INC, NY (NWSCUS33)	0.23	26,999.42	24,603.00	2,396.42	1,045.00
965630	12685J105	CABLE ONE INC	10.000	03/15/19	GOLDMAN SACHS & CO, NY	0.03	9,470.84	8,201.00	1,269.84	0.00
965630	12685J105	CABLE ONE INC	130.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.33	199,194.54	113,630.83	85,563.71	0.00
965630	12709P103	CABOT MICROELECTRONICS CORP	110.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.28	12,263.46	10,488.50	1,774.96	1,331.00
965630	12709P103	CABOT MICROELECTRONICS CORP	850.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.13	109,416.10	82,485.25	26,930.85	0.00
965630	127203107	CACTUS INC	1,400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.50	43,927.59	39,006.25	4,921.34	126.00
965630	127387108	CADENCE DESIGN SYSTEMS INC	300.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.75	17,180.02	13,150.93	4,029.09	0.00
965630	127387108	CADENCE DESIGN SYSTEMS INC	70.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.18	4,360.76	3,068.55	1,292.21	0.00
965630	127387108	CADENCE DESIGN SYSTEMS INC	300.000	03/26/19	STATE ST BK & TR CO/SAFEKEEPING, N QUINC	0.00	18,690.00	13,150.93	5,539.07	0.00
965630	127387108	CADENCE DESIGN SYSTEMS INC	7,147.000	06/28/19	GOLDMAN SACHS & CO, NY	8.93	506,059.66	315,942.52	190,117.14	0.00
965630	12739A100	CADENCE BANCORP	0.400	01/23/19	SALE OF FRACTIONAL SHARES	0.00	6.81	6.72	0.09	422.80

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965630	12739A100	CADENCE BANCORP	1,208.000	06/28/19	GOLDMAN SACHS & CO, NY	1.51	25,124.36	20,303.28	4,821.08	0.00
965630	128030202	CAL-MAINE FOODS INC	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	16,687.15	16,920.00	(232.85)	168.40
965630	128126109	CALAMP CORP	1,043.000	06/28/19	GOLDMAN SACHS & CO, NY	1.30	12,180.68	13,569.43	(1,388.75)	0.00
965630	128246105	CALAVO GROWERS INC	130.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.33	10,814.22	9,484.80	1,329.42	509.30
965630	128246105	CALAVO GROWERS INC	463.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.16	41,408.70	36,157.72	5,250.98	0.00
965630	130788102	CALIFORNIA WATER SERVICE GROUP	1,320.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.30	67,935.69	66,475.02	1,460.67	568.80
965630	13100M509	CALIX INC	1,200.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.00	9,032.81	11,700.00	(2,667.19)	0.00
965630	131193104	CALLAWAY GOLF CO	580.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.45	9,197.23	8,874.00	323.23	34.20
965630	131193104	CALLAWAY GOLF CO	1,420.000	06/28/19	GOLDMAN SACHS & CO, NY	1.78	24,364.91	21,726.00	2,638.91	0.00
965630	132011107	CAMBREX CORP	416.000	12/04/19	MERGER	0.00	24,960.00	15,708.16	9,251.84	0.00
965630	13462K109	CAMPING WORLD HOLDINGS INC	1,100.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.75	14,186.95	12,617.00	1,569.95	505.56
965630	138098108	CANTEL MEDICAL CORP	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	16,127.41	14,890.00	1,237.41	150.60
965630	138098108	CANTEL MEDICAL CORP	653.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.63	50,519.93	48,615.85	1,904.08	0.00
965630	140475104	CAPITAL SENIOR LIVING CORP	646.000	06/28/19	GOLDMAN SACHS & CO, NY	0.81	3,248.50	4,392.80	(1,144.30)	0.00
965630	140755109	CARA THERAPEUTICS INC	900.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.25	14,631.44	11,700.00	2,931.44	0.00
965630	14081R103	CARBON BLACK INC	1,600.000	09/30/19	TENDER OFFER	0.00	41,600.00	24,659.25	16,940.75	0.00
965630	141337105	CARBONITE INC	900.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.25	20,643.32	22,734.00	(2,090.68)	0.00
965630	141619106	CARDIOVASCULAR SYSTEMS INC	170.000	03/15/19	GOLDMAN SACHS & CO, NY	0.43	6,746.78	4,843.30	1,903.48	0.00
965630	141619106	CARDIOVASCULAR SYSTEMS INC	896.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.24	39,761.41	25,527.04	14,234.37	0.00
965630	14161W105	CARDLYTICS INC	500.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.25	29,610.63	12,990.23	16,620.40	0.00
965630	141633107	CARE.COM INC	600.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.50	7,384.34	11,586.00	(4,201.66)	0.00
965630	141665109	CAREER EDUCATION CORP	550.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.38	8,980.00	6,281.00	2,699.00	0.00
965630	141665109	CAREER EDUCATION CORP	2,050.000	12/09/19	UBS SECURITIES LLC, STAMFORD	5.13	35,049.14	27,446.75	7,602.39	0.00
965630	14167L103	CAREDX INC	240.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.60	8,855.28	6,033.60	2,821.68	0.00
965630	14167L103	CAREDX INC	1,160.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.90	24,692.98	33,501.94	(8,808.96)	0.00
965630	14174T107	CARETRUST REIT INC	2,100.000	12/09/19	UBS SECURITIES LLC, STAMFORD	5.25	45,332.81	49,954.07	(4,621.26)	472.50
965630	141788109	CARGURUS INC	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	8,483.38	6,746.00	1,737.38	0.00
965630	141788109	CARGURUS INC	2,200.000	12/09/19	UBS SECURITIES LLC, STAMFORD	5.50	83,570.76	76,348.86	7,221.90	0.00
965630	142339100	CARLISLE COS INC	1,400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.50	220,169.94	196,575.75	23,594.19	1,400.00
965630	143873107	CAROLINA FINANCIAL CORP	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	14,035.20	11,836.00	2,199.20	96.00
965630	143905107	CARRIAGE SERVICES INC	100.000	06/28/19	GOLDMAN SACHS & CO, NY	0.13	1,900.70	1,550.00	350.70	15.00
965630	144577103	CARRIZO OIL & GAS INC	730.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.83	8,787.25	8,241.70	545.55	0.00
965630	144577103	CARRIZO OIL & GAS INC	1,973.000	06/28/19	GOLDMAN SACHS & CO, NY	2.47	19,766.58	22,275.17	(2,508.59)	0.00
965630	14574X104	CARROLS RESTAURANT GROUP INC	500.000	06/28/19	GOLDMAN SACHS & CO, NY	0.63	4,514.27	4,920.00	(405.73)	0.00
965630	14574X104	CARROLS RESTAURANT GROUP INC	400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.00	2,888.94	3,936.00	(1,047.06)	0.00
965630	146229109	CARTER'S INC	500.000	06/28/19	GOLDMAN SACHS & CO, NY	0.63	48,768.36	40,810.00	7,958.36	1,698.00
965630	146229109	CARTER'S INC	599.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.50	61,298.89	48,890.38	12,408.51	0.00
965630	146869102	CARVANA CO	1,300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.25	116,123.34	54,893.13	61,230.21	0.00
965630	14713L102	CASA SYSTEMS INC	700.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.75	2,511.19	9,191.00	(6,679.81)	0.00
965630	147448104	CASELLA WASTE SYSTEMS INC	1,300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.25	61,277.48	48,178.15	13,099.33	0.00
965630	147528103	CASEY'S GENERAL STORES INC	280.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.70	49,087.88	43,677.55	5,410.33	179.20
965630	14757U109	CASI PHARMACEUTICALS INC	1,100.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.75	3,506.17	4,422.00	(915.83)	0.00
965630	14808P109	CASS INFORMATION SYSTEMS INC	432.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.08	24,389.13	22,861.44	1,527.69	453.60
965630	148435100	CASTLE BRANDS INC	5,500.000	06/28/19	GOLDMAN SACHS & CO, NY	0.00	2,551.39	4,680.50	(2,129.11)	0.00
965630	14862Q100	CASTLIGHT HEALTH INC	1,866.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.67	2,439.73	4,049.22	(1,609.49)	0.00
965630	148806102	CATALENT INC	962.000	06/28/19	GOLDMAN SACHS & CO, NY	1.20	52,147.74	29,995.16	22,152.58	0.00
965630	14888U101	CATALYST PHARMACEUTICALS INC	2,700.000	12/09/19	UBS SECURITIES LLC, STAMFORD	6.75	12,142.99	5,184.00	6,958.99	0.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965630	149568107	CAVCO INDUSTRIES INC	70.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.18	8,204.41	9,126.60	(922.19)	0.00
965630	149568107	CAVCO INDUSTRIES INC	50.000	09/20/19	GOLDMAN SACHS & CO, NY	0.13	9,585.67	7,074.16	2,511.51	0.00
965630	149568107	CAVCO INDUSTRIES INC	243.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.61	49,159.70	34,380.43	14,779.27	0.00
965630	150837607	CEL-SCI CORP	900.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.25	6,954.60	8,239.32	(1,284.72)	0.00
965630	15102K100	CELCUITY INC	200.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.50	2,149.45	4,798.00	(2,648.55)	0.00
965630	15201P109	CENTERSTATE BANK CORP	330.000	06/28/19	GOLDMAN SACHS & CO, NY	0.41	7,599.33	7,200.00	399.33	36.30
965630	153527106	CENTRAL GARDEN & PET CO	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	5,389.63	6,890.00	(1,500.37)	0.00
965630	153527205	CENTRAL GARDEN & PET CO	900.000	06/28/19	GOLDMAN SACHS & CO, NY	1.13	22,174.41	28,125.00	(5,950.59)	0.00
965630	156504300	CENTURY COMMUNITIES INC	400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.00	11,462.76	10,872.00	590.76	0.00
965630	15677J108	CERIDIAN HCM HOLDING INC	2,200.000	12/09/19	UBS SECURITIES LLC, STAMFORD	5.50	135,841.68	101,402.09	34,439.59	0.00
965630	157085101	CERUS CORP	2,999.000	12/09/19	UBS SECURITIES LLC, STAMFORD	7.50	11,598.38	15,204.93	(3,606.55)	0.00
965630	157210105	CEVA INC	500.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.25	13,115.97	11,045.00	2,070.97	0.00
965630	15912K100	CHANGE HEALTHCARE INC	700.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.75	9,833.04	9,277.52	555.52	0.00
965630	159179100	CHANNELADVISOR CORP	866.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.17	8,051.46	9,829.10	(1,777.64)	0.00
965630	159864107	CHARLES RIVER LABORATORIES INT	60.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.15	8,591.73	6,973.43	1,618.30	0.00
965630	159864107	CHARLES RIVER LABORATORIES INT	50.000	09/20/19	GOLDMAN SACHS & CO, NY	0.13	6,933.03	6,347.63	585.40	0.00
965630	159864107	CHARLES RIVER LABORATORIES INT	1,386.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.47	200,560.43	175,956.20	24,604.23	0.00
965630	16115Q308	CHART INDUSTRIES INC	90.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.23	8,159.06	5,852.70	2,306.36	0.00
965630	16115Q308	CHART INDUSTRIES INC	1,010.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.53	56,546.19	73,971.77	(17,425.58)	0.00
965630	16150R104	CHASE CORP	220.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.55	26,495.70	22,011.00	4,484.70	176.00
965630	163072101	CHEESECAKE FACTORY INC/THE	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	9,295.37	8,702.00	593.37	1,577.34
965630	163072101	CHEESECAKE FACTORY INC/THE	1,143.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.86	48,013.57	49,731.93	(1,718.36)	0.00
965630	163086101	CHEFS' WAREHOUSE INC/THE	733.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.83	25,989.81	25,138.02	851.79	0.00
965630	163092109	CHEGG INC	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	7,899.39	5,684.00	2,215.39	0.00
965630	163092109	CHEGG INC	240.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.60	9,193.68	6,820.80	2,372.88	0.00
965630	163092109	CHEGG INC	3,360.000	12/09/19	UBS SECURITIES LLC, STAMFORD	8.40	126,358.58	102,613.67	23,744.91	0.00
965630	16359R103	CHEMED CORP	456.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.14	196,115.84	133,829.36	62,286.48	529.44
965630	16383L106	CHEMOCENTRYX INC	1,133.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.83	33,567.26	23,912.29	9,654.97	0.00
965630	163851108	CHEMOURS CO/THE	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	7,767.39	5,864.63	1,902.76	2,202.50
965630	163851108	CHEMOURS CO/THE	270.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.68	9,562.59	7,917.25	1,645.34	0.00
965630	163851108	CHEMOURS CO/THE	4,270.000	06/28/19	GOLDMAN SACHS & CO, NY	5.34	102,472.53	125,209.77	(22,737.24)	0.00
965630	165167107	CHESAPEAKE ENERGY CORP	4,268.000	06/28/19	GOLDMAN SACHS & CO, NY	5.34	8,317.08	11,288.00	(2,970.92)	0.00
965630	165303108	CHESAPEAKE UTILITIES CORP	90.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.23	8,353.46	7,317.00	1,036.46	284.60
965630	165303108	CHESAPEAKE UTILITIES CORP	510.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.28	47,152.34	48,318.18	(1,165.84)	0.00
965630	168905107	CHILDREN'S PLACE INC/THE	440.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.10	30,754.26	39,639.60	(8,885.34)	739.20
965630	169905106	CHOICE HOTELS INTERNATIONAL IN	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	34,802.77	28,918.63	5,884.14	546.12
965630	169905106	CHOICE HOTELS INTERNATIONAL IN	460.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.15	44,811.12	33,256.42	11,554.70	0.00
965630	171484108	CHURCHILL DOWNS INC	60.000	09/20/19	GOLDMAN SACHS & CO, NY	0.15	7,381.49	5,258.40	2,123.09	634.07
965630	171484108	CHURCHILL DOWNS INC	1,007.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.52	132,042.65	88,253.41	43,789.24	0.00
965630	171604101	CHUY'S HOLDINGS INC	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	4,583.65	3,548.00	1,035.65	0.00
965630	171604101	CHUY'S HOLDINGS INC	273.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.68	7,643.16	4,843.02	2,800.14	0.00
965630	172755100	CIRRUS LOGIC INC	133.000	06/28/19	GOLDMAN SACHS & CO, NY	0.17	5,811.80	4,412.94	1,398.86	0.00
965630	17887R102	CIVITAS SOLUTIONS INC	333.000	03/08/19	MERGER	0.00	5,910.75	5,830.83	79.92	0.00
965630	18482P103	CLEARFIELD INC	400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.00	5,602.88	3,968.00	1,634.88	0.00
965630	185063104	CLEARSIDE BIOMEDICAL INC	700.000	06/28/19	GOLDMAN SACHS & CO, NY	0.00	680.24	749.00	(68.76)	0.00
965630	185899101	CLEVELAND-CLIFFS INC	1,500.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.75	12,760.98	11,535.00	1,225.98	390.00
965630	18885T306	CLIPPER REALTY INC	400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.00	3,638.92	5,228.00	(1,589.08)	152.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965630	18914U100	CLOUDERA INC	0.565	01/08/19	SALE OF FRACTIONAL SHARES	0.00	5.50	6.25	(0.75)	0.00
965630	18914U100	CLOUDERA INC	500.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.25	6,933.65	5,527.57	1,406.08	0.00
965630	18914U100	CLOUDERA INC	4,400.000	06/28/19	GOLDMAN SACHS & CO, NY	5.50	23,138.02	48,642.60	(25,504.58)	0.00
965630	18914U100	CLOUDERA INC	933.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.33	10,549.68	10,314.44	235.24	0.00
965630	189464100	CLOVIS ONCOLOGY INC	230.000	03/15/19	GOLDMAN SACHS & CO, NY	0.58	6,310.53	4,130.80	2,179.73	0.00
965630	189464100	CLOVIS ONCOLOGY INC	1,260.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.15	13,491.17	22,629.60	(9,138.43)	0.00
965630	191098102	COCA-COLA CONSOLIDATED INC	133.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.33	36,480.81	23,591.54	12,889.27	133.00
965630	192005106	CODEXIS INC	430.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.08	8,706.30	7,181.00	1,525.30	0.00
965630	192005106	CODEXIS INC	1,170.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.93	18,248.69	19,539.00	(1,290.31)	0.00
965630	192108504	COEUR MINING INC	1,100.000	06/28/19	GOLDMAN SACHS & CO, NY	1.38	4,772.52	4,917.00	(144.48)	0.00
965630	19239V302	COGENT COMMUNICATIONS HOLDINGS	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	10,029.36	9,042.00	987.36	2,817.32
965630	19239V302	COGENT COMMUNICATIONS HOLDINGS	1,203.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.01	72,223.61	56,181.38	16,042.23	0.00
965630	192422103	COGNEX CORP	140.000	03/15/19	GOLDMAN SACHS & CO, NY	0.35	7,608.55	5,522.54	2,086.01	931.61
965630	192422103	COGNEX CORP	250.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.63	12,539.20	9,861.67	2,677.53	0.00
965630	192422103	COGNEX CORP	4,742.000	12/09/19	UBS SECURITIES LLC, STAMFORD	11.86	237,794.51	192,176.98	45,617.53	0.00
965630	192479103	COHERENT INC	60.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.15	8,193.34	6,342.60	1,850.74	0.00
965630	192479103	COHERENT INC	423.000	06/28/19	GOLDMAN SACHS & CO, NY	0.53	57,682.78	44,715.33	12,967.45	0.00
965630	19247A100	COHEN & STEERS INC	240.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.60	10,000.06	8,236.80	1,763.26	2,326.32
965630	19247A100	COHEN & STEERS INC	693.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.73	46,033.30	27,310.26	18,723.04	0.00
965630	19249H103	COHERUS BIOSCIENCES INC	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	8,839.31	3,620.00	5,219.31	0.00
965630	19249H103	COHERUS BIOSCIENCES INC	833.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.08	14,633.42	7,538.65	7,094.77	0.00
965630	19249J109	COHBAR INC	700.000	06/28/19	GOLDMAN SACHS & CO, NY	0.88	1,203.09	2,177.00	(973.91)	0.00
965630	192576106	COHU INC	295.000	06/28/19	GOLDMAN SACHS & CO, NY	0.37	4,551.38	4,740.65	(189.27)	53.10
965630	19421R200	COLLECTORS UNIVERSE INC	300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.75	7,289.09	8,736.75	(1,447.66)	52.50
965630	19459J104	COLLEGIUM PHARMACEUTICAL INC	967.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.42	20,265.48	16,603.39	3,662.09	0.00
965630	19626G108	COLONY CAPITAL INC	800.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.00	3,861.92	3,744.00	117.92	352.00
965630	198516106	COLUMBIA SPORTSWEAR CO	100.000	09/20/19	GOLDMAN SACHS & CO, NY	0.25	9,562.55	9,726.32	(163.77)	321.60
965630	198516106	COLUMBIA SPORTSWEAR CO	510.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.28	46,871.84	49,604.21	(2,732.37)	0.00
965630	199333105	COLUMBUS MCKINNON CORP/NY	400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.00	16,770.65	12,056.00	4,714.65	92.00
965630	199908104	COMFORT SYSTEMS USA INC	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	10,869.35	8,736.00	2,133.35	375.25
965630	199908104	COMFORT SYSTEMS USA INC	950.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.38	47,088.14	41,496.00	5,592.14	0.00
965630	202608105	COMMERCIAL VEHICLE GROUP INC	1,000.000	06/28/19	GOLDMAN SACHS & CO, NY	1.25	8,018.58	5,700.00	2,318.58	0.00
965630	20369C106	COMMUNITY HEALTHCARE TRUST INC	400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.00	18,910.60	15,763.94	3,146.66	331.00
965630	204166102	COMMVAULT SYSTEMS INC	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	6,696.66	5,909.00	787.66	0.00
965630	204166102	COMMVAULT SYSTEMS INC	1,066.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.67	51,036.35	62,989.94	(11,953.59)	0.00
965630	20451N101	COMPASS MINERALS INTERNATIONAL	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	5,420.67	4,169.00	1,251.67	2,577.60
965630	20451N101	COMPASS MINERALS INTERNATIONAL	970.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.43	54,229.14	41,751.55	12,477.59	0.00
965630	205306103	COMPUTER PROGRAMS & SYSTEMS IN	193.000	06/28/19	GOLDMAN SACHS & CO, NY	0.24	5,363.11	4,844.30	518.81	38.60
965630	20564W105	COMSCORE INC	100.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.25	486.73	1,443.00	(956.27)	0.00
965630	207410101	CONMED CORP	100.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	8,154.64	6,420.00	1,734.64	320.00
965630	207410101	CONMED CORP	800.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.00	89,780.14	64,182.99	25,597.15	0.00
965630	207797101	CONNECTICUT WATER SERVICE INC	400.000	10/10/19	MERGER	0.00	28,000.00	27,888.50	111.50	131.00
965630	20786W107	CONNECTONE BANCORP INC	200.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.50	4,997.39	3,694.00	1,303.39	69.00
965630	208242107	CONN'S INC	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	5,345.50	5,658.00	(312.50)	0.00
965630	20854L108	CONSOL ENERGY INC	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	10,643.27	12,684.00	(2,040.73)	0.00
965630	210226106	CONSOLIDATED-TOMOKA LAND CO	90.000	06/28/19	GOLDMAN SACHS & CO, NY	0.11	5,372.77	4,725.00	647.77	18.00
965630	210373106	CONSTELLATION PHARMACEUTICALS	500.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.25	18,068.37	7,071.70	10,996.67	0.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965630	211171103	CONTINENTAL BUILDING PRODUCTS	340.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.85	8,036.64	8,653.00	(616.36)	0.00
965630	211171103	CONTINENTAL BUILDING PRODUCTS	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	5,312.96	5,090.00	222.96	0.00
965630	211171103	CONTINENTAL BUILDING PRODUCTS	626.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.57	22,965.89	15,931.70	7,034.19	0.00
965630	21240D107	CONTROL4 CORP	900.000	08/01/19	MERGER	0.00	21,519.00	19,530.75	1,988.25	0.00
965630	212481105	CONVERGEONE HOLDINGS INC	1,000.000	12/13/18	TENDER OFFER	0.00	12,500.00	12,380.00	120.00	0.00
965630	216648402	COOPER COS INC/THE	206.000	06/28/19	GOLDMAN SACHS & CO, NY	0.26	69,397.64	52,427.00	16,970.64	6.18
965630	21833P103	CORBUS PHARMACEUTICALS HOLDING	1,700.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.25	8,308.57	9,928.00	(1,619.43)	0.00
965630	218352102	CORCEPT THERAPEUTICS INC	850.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	2.13	9,577.24	11,356.00	(1,778.76)	0.00
965630	218352102	CORCEPT THERAPEUTICS INC	2,816.000	12/09/19	UBS SECURITIES LLC, STAMFORD	7.04	38,712.15	37,234.94	1,477.21	0.00
965630	21870Q105	CORESITE REALTY CORP	110.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.28	11,491.27	9,595.30	1,895.97	4,230.52
965630	21870Q105	CORESITE REALTY CORP	80.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.20	8,427.69	6,978.40	1,449.29	0.00
965630	21870Q105	CORESITE REALTY CORP	100.000	06/28/19	GOLDMAN SACHS & CO, NY	0.13	11,516.63	8,723.00	2,793.63	0.00
965630	21870Q105	CORESITE REALTY CORP	793.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.98	89,644.81	69,173.39	20,471.42	0.00
965630	21871D103	CORELOGIC INC/UNITED STATES	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	8,135.39	6,684.00	1,451.39	0.00
965630	21871D103	CORELOGIC INC/UNITED STATES	1,100.000	06/28/19	GOLDMAN SACHS & CO, NY	1.38	46,010.66	36,762.00	9,248.66	0.00
965630	21871D103	CORELOGIC INC/UNITED STATES	230.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.58	9,590.22	7,686.60	1,903.62	0.00
965630	218730109	CORINDUS VASCULAR ROBOTICS INC	2,600.000	10/29/19	MERGER	0.00	11,128.00	11,079.90	48.10	0.00
965630	21887L107	CORIUM INTERNATIONAL INC	670.000	01/08/19	MERGER	0.00	8,375.00	8,375.00	0.00	0.00
965630	21925D109	CORNERSTONE BUILDING BRANDS IN	1,366.000	06/28/19	GOLDMAN SACHS & CO, NY	1.71	7,961.90	9,903.50	(1,941.60)	0.00
965630	21925Y103	CORNERSTONE ONDEMAND INC	1,663.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.16	100,921.22	86,864.31	14,056.91	0.00
965630	221006109	CORVEL CORP	100.000	03/15/19	GOLDMAN SACHS & CO, NY	0.25	6,522.66	6,172.00	350.66	0.00
965630	221006109	CORVEL CORP	233.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.58	19,039.78	14,380.76	4,659.02	0.00
965630	22160N109	COSTAR GROUP INC	100.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.25	59,490.51	33,734.00	25,756.51	0.00
965630	22266L106	COUPA SOFTWARE INC	100.000	02/06/19	DEUTSCHE BK SECS INC, NY (NWSCUS33)	0.75	9,056.13	6,286.00	2,770.13	0.00
965630	22266L106	COUPA SOFTWARE INC	120.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.30	10,967.55	7,543.20	3,424.35	0.00
965630	22266L106	COUPA SOFTWARE INC	1,780.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.45	267,915.60	137,391.30	130,524.30	0.00
965630	22282E102	COVANTA HOLDING CORP	600.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.50	10,024.36	8,052.00	1,972.36	3,225.00
965630	22282E102	COVANTA HOLDING CORP	3,475.000	12/09/19	UBS SECURITIES LLC, STAMFORD	8.69	51,177.00	48,126.50	3,050.50	0.00
965630	22305A103	COVIA HOLDINGS CORP	960.000	06/28/19	GOLDMAN SACHS & CO, NY	1.20	1,880.36	3,283.20	(1,402.84)	0.00
965630	223622606	COWEN INC	400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.00	6,030.87	5,336.00	694.87	0.00
965630	22410J106	CRACKER BARREL OLD COUNTRY STO	60.000	09/20/19	GOLDMAN SACHS & CO, NY	0.15	9,967.61	9,734.15	233.46	4,150.60
965630	22410J106	CRACKER BARREL OLD COUNTRY STO	546.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.37	82,666.77	88,580.76	(5,913.99)	0.00
965630	224122101	CRAFT BREW ALLIANCE INC	100.000	06/28/19	GOLDMAN SACHS & CO, NY	0.13	1,398.84	1,431.00	(32.16)	0.00
965630	224122101	CRAFT BREW ALLIANCE INC	233.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.58	3,834.52	3,334.23	500.29	0.00
965630	225223304	CRAY INC	1,100.000	09/25/19	MERGER	0.00	38,500.00	36,978.95	1,521.05	0.00
965630	225310101	CREDIT ACCEPTANCE CORP	20.000	03/15/19	GOLDMAN SACHS & CO, NY	0.05	9,081.43	7,635.20	1,446.23	0.00
965630	225310101	CREDIT ACCEPTANCE CORP	263.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.66	112,632.01	100,402.88	12,229.13	0.00
965630	225447101	CREE INC	300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.75	12,994.98	16,854.38	(3,859.40)	0.00
965630	22663K107	CRINETICS PHARMACEUTICALS INC	500.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.25	10,168.53	8,681.25	1,487.28	0.00
965630	227046109	CROCS INC	300.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.75	8,543.13	7,794.00	749.13	0.00
965630	227046109	CROCS INC	1,789.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.47	64,881.21	46,478.22	18,402.99	0.00
965630	228368106	CROWN HOLDINGS INC	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	5,490.67	4,270.83	1,219.84	0.00
965630	228368106	CROWN HOLDINGS INC	260.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.65	14,140.56	11,104.17	3,036.39	0.00
965630	228368106	CROWN HOLDINGS INC	1,000.000	06/28/19	GOLDMAN SACHS & CO, NY	1.25	61,097.48	42,708.35	18,389.13	0.00
965630	228368106	CROWN HOLDINGS INC	2,229.000	12/09/19	UBS SECURITIES LLC, STAMFORD	5.57	164,535.80	95,196.90	69,338.90	0.00
965630	228903100	CRYOLIFE INC	290.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.73	8,307.66	8,230.20	77.46	0.00
965630	228903100	CRYOLIFE INC	1,110.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.78	26,869.76	32,432.61	(5,562.85)	0.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965630	229050307	CRYOPORT INC	800.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.00	11,465.76	8,824.00	2,641.76	0.00
965630	229669106	CUBIC CORP	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	6,272.66	5,374.00	898.66	94.50
965630	229669106	CUBIC CORP	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	19,343.21	16,122.00	3,221.21	0.00
965630	229669106	CUBIC CORP	200.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.50	12,875.23	10,748.00	2,127.23	0.00
965630	22978P106	CUE BIOPHARMA INC	600.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.50	6,988.35	2,820.00	4,168.35	0.00
965630	23131L107	CURO GROUP HOLDINGS CORP	200.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.50	2,569.44	1,898.00	671.44	0.00
965630	231561101	CURTISS-WRIGHT CORP	100.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.25	14,091.45	10,212.00	3,879.45	66.00
965630	23204G100	CUSTOMERS BANCORP INC	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	6,299.48	5,460.00	839.48	0.00
965630	232109108	CUTERA INC	366.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.92	13,529.81	6,229.32	7,300.49	0.00
965630	23255M105	CYCLERION THERAPEUTICS INC	335.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.84	615.54	4,801.84	(4,186.30)	0.00
965630	23257D103	CYMABAY THERAPEUTICS INC	1,400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.50	2,432.44	11,018.00	(8,585.56)	0.00
965630	232806109	CYPRESS SEMICONDUCTOR CORP	600.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.50	9,442.37	7,632.00	1,810.37	2,244.00
965630	232806109	CYPRESS SEMICONDUCTOR CORP	6,600.000	06/28/19	GOLDMAN SACHS & CO, NY	8.25	146,772.71	83,952.00	62,820.71	0.00
965630	23282W605	CYTOKINETICS INC	1,266.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.17	12,188.15	8,001.12	4,187.03	0.00
965630	23283X206	CYTOSORBENTS CORP	900.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.25	3,372.68	7,272.00	(3,899.32)	0.00
965630	23284F105	CYTOMX THERAPEUTICS INC	1,200.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.00	7,628.84	18,120.00	(10,491.16)	0.00
965630	23291C103	DMC GLOBAL INC	200.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	9,587.37	7,024.00	2,563.37	59.50
965630	23291C103	DMC GLOBAL INC	300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.75	14,914.94	10,536.00	4,378.94	0.00
965630	233377407	DXP ENTERPRISES INC/TX	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	11,366.38	8,352.00	3,014.38	0.00
965630	235825205	DANA INC	300.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.75	6,155.16	4,089.00	2,066.16	722.00
965630	235825205	DANA INC	3,610.000	06/28/19	GOLDMAN SACHS & CO, NY	4.51	71,977.39	49,204.30	22,773.09	0.00
965630	238337109	DAVE & BUSTER'S ENTERTAINMENT	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	10,093.36	8,912.00	1,181.36	660.13
965630	238337109	DAVE & BUSTER'S ENTERTAINMENT	1,033.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.58	41,564.47	46,030.48	(4,466.01)	0.00
965630	24344T101	DECIPHERA PHARMACEUTICALS INC	600.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.50	32,955.81	19,473.34	13,482.47	0.00
965630	243537107	DECKERS OUTDOOR CORP	846.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.12	138,172.19	113,051.15	25,121.04	0.00
965630	24665A103	DELEK US HOLDINGS INC	300.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.75	11,165.10	9,753.00	1,412.10	1,100.00
965630	24665A103	DELEK US HOLDINGS INC	2,000.000	06/28/19	GOLDMAN SACHS & CO, NY	2.50	81,034.22	65,020.00	16,014.22	0.00
965630	247916208	DENBURY RESOURCES INC	6,500.000	06/28/19	GOLDMAN SACHS & CO, NY	8.13	8,051.70	11,115.00	(3,063.30)	0.00
965630	248019101	DELUXE CORP	1,100.000	06/28/19	GOLDMAN SACHS & CO, NY	1.38	44,725.56	43,697.81	1,027.75	729.60
965630	248019101	DELUXE CORP	133.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.33	6,755.93	5,283.46	1,472.47	0.00
965630	24823R105	DENALI THERAPEUTICS INC	380.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.95	8,016.94	7,850.80	166.14	0.00
965630	24823R105	DENALI THERAPEUTICS INC	1,420.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.55	25,910.91	28,995.20	(3,084.29)	0.00
965630	24869P104	DENNY'S CORP	440.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.10	8,138.79	7,132.40	1,006.39	0.00
965630	24869P104	DENNY'S CORP	1,306.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.27	27,213.20	23,178.01	4,035.19	0.00
965630	24983L104	DERMIRA INC	1,167.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.92	10,604.89	8,390.73	2,214.16	0.00
965630	250565108	DESIGNER BRANDS INC	800.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.00	13,597.71	15,337.00	(1,739.29)	200.00
965630	252131107	DEXCOM INC	10.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.03	1,408.95	1,198.00	210.95	0.00
965630	252131107	DEXCOM INC	100.000	02/25/19	STATE ST BK & TR CO/SAFEKEEPING, N QUINC	0.00	14,090.00	11,980.00	2,110.00	0.00
965630	252131107	DEXCOM INC	30.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.08	3,628.37	3,594.00	34.37	0.00
965630	252131107	DEXCOM INC	100.000	03/26/19	STATE ST BK & TR CO/SAFEKEEPING, N QUINC	0.00	12,095.00	11,980.00	115.00	0.00
965630	252131107	DEXCOM INC	2,696.000	12/09/19	UBS SECURITIES LLC, STAMFORD	6.74	595,796.92	338,180.55	257,616.37	0.00
965630	25264R207	DIAMOND HILL INVESTMENT GROUP	93.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.23	12,990.67	13,898.85	(908.18)	837.00
965630	253031108	DICERNA PHARMACEUTICALS INC	1,400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.50	35,639.76	14,966.00	20,673.76	0.00
965630	253651103	DIEBOLD NIXDORF INC	1,500.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.75	11,561.01	13,741.88	(2,180.87)	0.00
965630	25381B101	DIGIMARC CORP	267.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.67	9,253.35	3,871.50	5,381.85	0.00
965630	25400W102	DIGITAL TURBINE INC	2,800.000	12/09/19	UBS SECURITIES LLC, STAMFORD	7.00	23,428.51	14,003.50	9,425.01	0.00
965630	254423106	DINE BRANDS GLOBAL INC	90.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.23	7,786.46	6,060.60	1,725.86	720.90

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965630	254423106	DINE BRANDS GLOBAL INC	223.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.56	18,019.69	15,016.82	3,002.87	0.00
965630	254543101	DIODES INC	230.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.58	8,079.21	7,419.80	659.41	0.00
965630	254543101	DIODES INC	170.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.43	8,020.00	5,484.20	2,535.80	0.00
965630	25456K101	DIPLOMAT PHARMACY INC	1,400.000	06/28/19	GOLDMAN SACHS & CO, NY	1.75	8,524.07	18,844.00	(10,319.93)	0.00
965630	256163106	DOCUSIGN INC	4,400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	11.00	332,006.12	199,467.00	132,539.12	0.00
965630	25659T107	DOLBY LABORATORIES INC	300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.75	20,095.83	19,380.38	715.45	123.00
965630	25754A201	DOMINO'S PIZZA INC	70.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.18	17,177.59	17,359.30	(181.71)	2,182.70
965630	25754A201	DOMINO'S PIZZA INC	1,186.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.97	339,624.81	298,703.97	40,920.84	0.00
965630	257554105	DOMO INC	400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.00	9,350.80	16,133.00	(6,782.20)	0.00
965630	257651109	DONALDSON CO INC	3,749.000	12/09/19	UBS SECURITIES LLC, STAMFORD	9.37	207,568.46	168,646.11	38,922.35	1,966.89
965630	25787G100	DONNELLEY FINANCIAL SOLUTIONS	524.000	06/28/19	GOLDMAN SACHS & CO, NY	0.66	6,989.35	7,351.72	(362.37)	0.00
965630	258278100	DORMAN PRODUCTS INC	810.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.03	59,134.84	70,848.98	(11,714.14)	0.00
965630	25960R105	DOUGLAS DYNAMICS INC	210.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.53	7,834.46	7,536.90	297.56	457.81
965630	25960R105	DOUGLAS DYNAMICS INC	690.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.73	37,160.90	26,526.60	10,634.30	0.00
965630	25985T102	DOVA PHARMACEUTICALS INC	400.000	11/07/19	MORGAN STANLEY & CO INC, NY	1.00	11,190.76	3,032.00	8,158.76	0.00
965630	262077100	DRIVE SHACK INC	1,700.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.25	6,234.62	6,664.00	(429.38)	0.00
965630	26443V101	DULUTH HOLDINGS INC	400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.00	4,020.91	10,092.00	(6,071.09)	0.00
965630	26483E100	DUN & BRADSTREET CORP/THE	500.000	02/08/19	MERGER	0.00	72,500.00	71,370.00	1,130.00	0.00
965630	265504100	DUNKIN' BRANDS GROUP INC	100.000	09/20/19	GOLDMAN SACHS & CO, NY	0.25	8,090.68	6,547.79	1,542.89	3,246.02
965630	265504100	DUNKIN' BRANDS GROUP INC	2,189.000	12/09/19	UBS SECURITIES LLC, STAMFORD	5.47	166,749.09	143,331.14	23,417.95	0.00
965630	266605104	DURECT CORP	4,532.000	06/28/19	GOLDMAN SACHS & CO, NY	0.00	2,954.79	2,188.96	765.83	0.00
965630	267475101	DYCOM INDUSTRIES INC	100.000	06/28/19	GOLDMAN SACHS & CO, NY	0.13	5,886.74	5,404.00	482.74	0.00
965630	267475101	DYCOM INDUSTRIES INC	753.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.88	34,921.53	40,692.12	(5,770.59)	0.00
965630	268150109	DYNATRACE INC	900.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.25	21,984.29	19,377.90	2,606.39	0.00
965630	268158201	DYNAVAX TECHNOLOGIES CORP	1,800.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.50	11,857.25	16,470.00	(4,612.75)	0.00
965630	26856L103	ELF BEAUTY INC	500.000	06/28/19	GOLDMAN SACHS & CO, NY	0.63	7,049.22	4,330.00	2,719.22	0.00
965630	26856L103	ELF BEAUTY INC	300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.75	4,547.15	2,598.00	1,949.15	0.00
965630	268948106	EAGLE BANCORP INC	200.000	02/25/19	STATE ST BK & TR CO/SAFEKEEPING, N QUINC	0.00	11,944.00	9,742.00	2,202.00	168.52
965630	268948106	EAGLE BANCORP INC	500.000	06/28/19	GOLDMAN SACHS & CO, NY	0.63	27,063.80	24,355.00	2,708.80	0.00
965630	268948106	EAGLE BANCORP INC	133.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.33	6,102.91	6,478.43	(375.52)	0.00
965630	26927E104	EVO PAYMENTS INC	1,000.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.50	27,356.93	28,787.89	(1,430.96)	0.00
965630	26929N102	EVI INDUSTRIES INC	200.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.50	5,539.38	6,670.00	(1,130.62)	26.00
965630	26969P108	EAGLE MATERIALS INC	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	7,902.64	6,103.00	1,799.64	406.20
965630	26969P108	EAGLE MATERIALS INC	150.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.38	10,749.98	9,154.50	1,595.48	0.00
965630	26969P108	EAGLE MATERIALS INC	200.000	09/20/19	GOLDMAN SACHS & CO, NY	0.50	18,155.54	13,304.74	4,850.80	0.00
965630	26969P108	EAGLE MATERIALS INC	953.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.38	86,804.59	63,397.10	23,407.49	0.00
965630	269796108	EAGLE PHARMACEUTICALS INC/DE	333.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.83	18,919.83	13,416.57	5,503.26	0.00
965630	27579R104	EAST WEST BANCORP INC	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	14,030.32	13,059.00	971.32	151.50
965630	27616P103	EASTERLY GOVERNMENT PROPERTIES	300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.75	6,992.10	4,704.00	2,288.10	312.00
965630	277276101	EASTGROUP PROPERTIES INC	1,057.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.64	143,799.23	101,806.50	41,992.73	2,643.87
965630	277461406	EASTMAN KODAK CO	733.000	06/28/19	GOLDMAN SACHS & CO, NY	0.92	1,758.24	1,869.15	(110.91)	0.00
965630	278265103	EATON VANCE CORP	2,789.000	06/28/19	GOLDMAN SACHS & CO, NY	3.49	120,283.59	98,117.02	22,166.57	1,952.30
965630	278715206	EBIX INC	866.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.17	28,419.36	36,856.96	(8,437.60)	259.80
965630	27875T101	ECHO GLOBAL LOGISTICS INC	800.000	06/28/19	GOLDMAN SACHS & CO, NY	1.00	16,694.65	16,264.00	430.65	0.00
965630	28106W103	EDITAS MEDICINE INC	390.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.98	9,043.00	8,872.50	170.50	0.00
965630	28106W103	EDITAS MEDICINE INC	1,443.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.61	43,747.24	33,423.25	10,323.99	0.00
965630	28225C806	EGAIN CORP	500.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.25	3,801.17	3,285.00	516.17	0.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965630	28238P109	EHEALTH INC	700.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.75	63,850.92	60,270.88	3,580.04	0.00
965630	28249H104	EIDOS THERAPEUTICS INC	400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.00	23,842.50	11,030.84	12,811.66	0.00
965630	28249U105	EIGER BIOPHARMACEUTICALS INC	800.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.00	10,525.78	8,487.04	2,038.74	0.00
965630	282914100	8X8 INC	520.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.30	10,705.36	9,380.80	1,324.56	0.00
965630	282914100	8X8 INC	2,833.000	12/09/19	UBS SECURITIES LLC, STAMFORD	7.08	51,580.78	54,744.07	(3,163.29)	0.00
965630	283677854	EL PASO ELECTRIC CO	200.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.50	13,497.22	13,080.81	416.41	77.00
965630	28414H103	ELANCO ANIMAL HEALTH INC	157.000	07/17/19	MORGAN STANLEY & CO INC, NY	2.67	5,241.94	6,498.36	(1,256.42)	0.00
965630	28414H103	ELANCO ANIMAL HEALTH INC	0.875	08/01/19	SALE OF FRACTIONAL SHARES	0.00	28.00	36.22	(8.22)	0.00
965630	28470R102	ELDORADO RESORTS INC	1,960.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.90	103,716.15	76,029.27	27,686.88	0.00
965630	286082102	ELECTRONICS FOR IMAGING INC	900.000	07/23/19	MERGER	0.00	33,300.00	33,220.13	79.87	0.00
965630	28618M106	ELEMENT SOLUTIONS INC	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	4,135.41	4,132.00	3.41	0.00
965630	28618M106	ELEMENT SOLUTIONS INC	2,730.000	12/09/19	UBS SECURITIES LLC, STAMFORD	6.83	29,804.15	28,200.90	1,603.25	0.00
965630	28621V101	ELEVATE CREDIT INC	600.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.50	2,392.45	2,688.00	(295.55)	0.00
965630	28849P100	ELLIE MAE INC	130.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.33	12,820.10	8,167.90	4,652.20	0.00
965630	28849P100	ELLIE MAE INC	843.000	04/17/19	MERGER	0.00	83,457.00	52,965.69	30,491.31	0.00
965630	29014R103	ELOXX PHARMACEUTICALS INC	700.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.75	3,806.17	8,386.00	(4,579.83)	0.00
965630	29084Q100	EMCOR GROUP INC	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	14,419.31	11,938.00	2,481.31	379.20
965630	29084Q100	EMCOR GROUP INC	1,210.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.03	105,022.79	74,465.91	30,556.88	0.00
965630	29089Q105	EMERGENT BIOSOLUTIONS INC	1,286.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.22	69,426.48	74,849.05	(5,422.57)	0.00
965630	29251M106	ENANTA PHARMACEUTICALS INC	110.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.28	10,592.58	7,791.30	2,801.28	0.00
965630	29251M106	ENANTA PHARMACEUTICALS INC	490.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.23	31,220.92	35,304.45	(4,083.53)	0.00
965630	29261A100	ENCOMPASS HEALTH CORP	1,000.000	06/28/19	GOLDMAN SACHS & CO, NY	1.25	63,357.43	61,700.00	1,657.43	2,375.24
965630	29261A100	ENCOMPASS HEALTH CORP	1,436.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.59	102,797.52	88,601.20	14,196.32	0.00
965630	29266S106	ENDOLOGIX INC	266.600	03/06/19	MERGER	0.00	1,908.86	1,908.86	0.00	0.00
965630	29266S106	ENDOLOGIX INC	2,399.400	03/06/19	REVERSE STOCK SPLIT	0.00	0.00	0.00	0.00	0.00
965630	29266S304	ENDOLOGIX INC	266.600	06/28/19	GOLDMAN SACHS & CO, NY	0.33	1,932.46	1,908.86	23.60	0.00
965630	29270J100	ENERGY RECOVERY INC	1,300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.25	11,293.51	8,749.00	2,544.51	0.00
965630	29272B105	ENDURANCE INTERNATIONAL GROUP	2,233.000	12/09/19	UBS SECURITIES LLC, STAMFORD	5.58	9,149.53	14,849.45	(5,699.92)	0.00
965630	29272C103	ENERGOUS CORP	500.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.25	1,008.72	2,895.00	(1,886.28)	0.00
965630	29272W109	ENERGIZER HOLDINGS INC	1,020.000	06/28/19	GOLDMAN SACHS & CO, NY	1.28	39,410.70	46,053.00	(6,642.30)	612.00
965630	29275Y102	ENERSYS	777.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.94	55,599.02	57,813.47	(2,214.45)	372.94
965630	29355A107	ENPHASE ENERGY INC	2,800.000	12/09/19	UBS SECURITIES LLC, STAMFORD	7.00	67,303.60	51,041.34	16,262.26	0.00
965630	29355X107	ENPRO INDUSTRIES INC	63.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.16	4,031.75	3,786.30	245.45	63.00
965630	29357K103	ENOVA INTERNATIONAL INC	360.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.90	7,936.99	7,005.60	931.39	0.00
965630	29357K103	ENOVA INTERNATIONAL INC	710.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.78	16,540.87	13,816.60	2,724.27	0.00
965630	29358P101	ENSIGN GROUP INC/THE	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	10,225.36	7,758.00	2,467.36	265.82
965630	29358P101	ENSIGN GROUP INC/THE	0.000	10/01/19	SPINOFF	0.00	6,595.49	6,595.49	0.00	0.00
965630	29358P101	ENSIGN GROUP INC/THE	1,349.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.37	57,071.63	45,732.22	11,339.41	0.00
965630	29362U104	ENTEGRIS INC	400.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.00	14,818.80	11,158.00	3,660.80	1,158.80
965630	29362U104	ENTEGRIS INC	3,916.000	12/09/19	UBS SECURITIES LLC, STAMFORD	9.79	183,216.05	111,963.32	71,252.73	0.00
965630	293712105	ENTERPRISE FINANCIAL SERVICES	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	8,319.57	7,526.00	793.57	58.00
965630	29382R107	ENTRAVISION COMMUNICATIONS COR	399.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.00	1,040.36	1,161.09	(120.73)	59.85
965630	29404K106	ENVESTNET INC	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	12,135.34	9,838.00	2,297.34	0.00
965630	29404K106	ENVESTNET INC	1,361.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.40	97,169.98	70,783.34	26,386.64	0.00
965630	294100102	ENZO BIOCHEM INC	1,500.000	06/28/19	GOLDMAN SACHS & CO, NY	1.88	5,053.01	4,170.00	883.01	0.00
965630	29414B104	EPAM SYSTEMS INC	100.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	17,015.52	11,840.07	5,175.45	0.00
965630	29414B104	EPAM SYSTEMS INC	1,499.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.75	312,995.96	188,969.83	124,026.13	0.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965630	294268107	EPLUS INC	90.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.23	7,874.66	6,405.30	1,469.36	0.00
965630	294268107	EPLUS INC	310.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.78	25,843.38	22,062.70	3,780.68	0.00
965630	29428V104	EPIZYME INC	1,700.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.25	31,598.09	15,603.25	15,994.84	0.00
965630	294600101	EQUITRANS MIDSTREAM CORP	700.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.75	6,935.10	13,797.88	(6,862.78)	630.00
965630	29460X109	EQUITY BANCSHARES INC	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	5,331.63	7,050.00	(1,718.37)	0.00
965630	29472R108	EQUITY LIFESTYLE PROPERTIES IN	5,032.000	12/09/19	UBS SECURITIES LLC, STAMFORD	12.58	365,051.46	251,642.46	113,409.00	5,474.45
965630	29530P102	ERIE INDEMNITY CO	80.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.20	14,411.61	10,664.80	3,746.81	1,821.60
965630	29530P102	ERIE INDEMNITY CO	20.000	06/28/19	GOLDMAN SACHS & CO, NY	0.03	5,085.46	2,666.20	2,419.26	0.00
965630	29530P102	ERIE INDEMNITY CO	476.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.19	80,265.02	63,455.56	16,809.46	0.00
965630	296315104	ESCO TECHNOLOGIES INC	700.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.75	61,204.98	57,831.80	3,373.18	112.00
965630	29664W105	ESPERION THERAPEUTICS INC	190.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.48	8,004.11	8,740.00	(735.89)	0.00
965630	29664W105	ESPERION THERAPEUTICS INC	810.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.03	40,197.43	37,413.53	2,783.90	0.00
965630	29670E107	ESSENTIAL PROPERTIES REALTY TR	300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.75	7,748.08	7,307.25	440.83	0.00
965630	29786A106	ETSY INC	3,500.000	12/09/19	UBS SECURITIES LLC, STAMFORD	8.75	144,048.26	173,395.63	(29,347.37)	0.00
965630	298736109	EURONET WORLDWIDE INC	50.000	03/15/19	GOLDMAN SACHS & CO, NY	0.13	6,907.28	5,119.00	1,788.28	0.00
965630	298736109	EURONET WORLDWIDE INC	1,453.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.63	226,296.43	201,447.14	24,849.29	0.00
965630	29975E109	EVENTBRITE INC	1,200.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.00	23,420.51	19,440.18	3,980.33	0.00
965630	29977A105	EVERCORE INC	100.000	02/06/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	0.75	9,013.14	7,156.00	1,857.14	1,644.60
965630	29977A105	EVERCORE INC	130.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.33	11,756.71	9,302.80	2,453.91	0.00
965630	29977A105	EVERCORE INC	500.000	06/28/19	GOLDMAN SACHS & CO, NY	0.63	44,283.45	35,780.00	8,503.45	0.00
965630	29977A105	EVERCORE INC	100.000	09/20/19	GOLDMAN SACHS & CO, NY	0.25	8,464.08	7,156.00	1,308.08	0.00
965630	29977A105	EVERCORE INC	390.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.98	29,537.00	27,908.40	1,628.60	0.00
965630	29978A104	EVERBRIDGE INC	1,000.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.50	84,375.75	63,291.79	21,083.96	0.00
965630	30034T103	EVERI HOLDINGS INC	1,000.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	2.50	10,357.36	5,150.00	5,207.36	0.00
965630	30034T103	EVERI HOLDINGS INC	2,300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	5.75	28,835.65	16,131.25	12,704.40	0.00
965630	30040P103	EVERTEC INC	350.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.88	9,774.49	10,045.00	(270.51)	314.10
965630	30040P103	EVERTEC INC	1,783.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.46	55,927.09	53,572.85	2,354.24	0.00
965630	30041R108	EVERQUOTE INC	300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.75	10,619.03	9,681.75	937.28	0.00
965630	30049A107	EVOLUTION PETROLEUM CORP	600.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.50	3,190.43	4,092.00	(901.57)	180.00
965630	30050B101	EVOLENT HEALTH INC	400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.00	3,146.93	7,980.00	(4,833.07)	0.00
965630	30052C107	EVOLUS INC	400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.00	4,878.89	7,489.12	(2,610.23)	0.00
965630	30057T105	EVOQUA WATER TECHNOLOGIES CORP	710.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.78	8,631.70	6,816.00	1,815.70	0.00
965630	30057T105	EVOQUA WATER TECHNOLOGIES CORP	2,190.000	12/09/19	UBS SECURITIES LLC, STAMFORD	5.48	41,209.46	24,127.70	17,081.76	0.00
965630	30063P105	EXACT SCIENCES CORP	200.000	02/25/19	STATE ST BK & TR CO/SAFEKEEPING, N QUINC	0.00	18,352.00	13,048.08	5,303.92	0.00
965630	30063P105	EXACT SCIENCES CORP	140.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.35	12,733.88	9,133.65	3,600.23	0.00
965630	30063P105	EXACT SCIENCES CORP	0.029	11/18/19	SALE OF FRACTIONAL SHARES	0.00	2.28	2.20	0.08	0.00
965630	30063P105	EXACT SCIENCES CORP	4,047.000	12/09/19	UBS SECURITIES LLC, STAMFORD	10.12	340,699.75	307,195.11	33,504.64	0.00
965630	30161Q104	EXELIXIS INC	3,800.000	06/28/19	GOLDMAN SACHS & CO, NY	4.75	81,199.56	74,746.00	6,453.56	0.00
965630	30161Q104	EXELIXIS INC	3,581.000	12/09/19	UBS SECURITIES LLC, STAMFORD	8.95	60,258.03	70,438.27	(10,180.24)	0.00
965630	30162V102	EXELA TECHNOLOGIES INC	1,200.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.00	350.63	4,668.00	(4,317.37)	0.00
965630	302081104	EXLSERVICE HOLDINGS INC	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	6,270.66	5,262.00	1,008.66	0.00
965630	302081104	EXLSERVICE HOLDINGS INC	926.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.32	64,325.56	48,726.12	15,599.44	0.00
965630	30212P303	EXPEDIA GROUP INC	25.000	07/26/19	MORGAN STANLEY & CO INC, NY	0.18	3,629.98	2,815.92	814.06	0.00
965630	30214U102	EXPONENT INC	100.000	09/20/19	GOLDMAN SACHS & CO, NY	0.25	7,072.60	5,408.13	1,664.47	880.64
965630	30214U102	EXPONENT INC	1,466.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.67	95,870.74	79,283.18	16,587.56	0.00
965630	30224P200	EXTENDED STAY AMERICA INC	600.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.50	10,720.36	9,300.00	1,420.36	1,349.55
965630	30224P200	EXTENDED STAY AMERICA INC	2,999.000	06/28/19	GOLDMAN SACHS & CO, NY	3.75	50,648.31	46,484.50	4,163.81	0.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965630	30226D106	EXTREME NETWORKS INC	3,470.000	12/09/19	UBS SECURITIES LLC, STAMFORD	8.68	23,795.02	21,167.00	2,628.02	0.00
965630	302445101	FLIR SYSTEMS INC	340.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.85	18,079.97	14,803.60	3,276.37	231.20
965630	30255G103	FCB FINANCIAL HOLDINGS INC	1,100.000	01/02/19	MERGER	0.00	36,938.00	36,938.00	0.00	0.00
965630	30257X104	FB FINANCIAL CORP	200.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.50	7,731.33	7,004.00	727.33	64.00
965630	302941109	FTI CONSULTING INC	100.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.25	11,087.52	10,262.25	825.27	0.00
965630	303075105	FACTSET RESEARCH SYSTEMS INC	40.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.10	9,264.97	8,060.01	1,204.96	2,869.60
965630	303075105	FACTSET RESEARCH SYSTEMS INC	60.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.15	14,777.65	12,090.02	2,687.63	0.00
965630	303075105	FACTSET RESEARCH SYSTEMS INC	1,084.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.71	292,508.63	231,185.52	61,323.11	0.00
965630	303250104	FAIR ISAAC CORP	40.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.10	10,620.16	7,480.00	3,140.16	0.00
965630	303250104	FAIR ISAAC CORP	823.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.06	294,387.17	167,873.34	126,513.83	0.00
965630	30779N105	FARMERS & MERCHANTS BANCORP IN	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	8,735.43	11,547.00	(2,811.57)	135.00
965630	311642102	FARO TECHNOLOGIES INC	190.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.48	8,188.41	7,721.60	466.81	0.00
965630	311642102	FARO TECHNOLOGIES INC	543.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.36	27,815.95	23,488.02	4,327.93	0.00
965630	31189P102	FATE THERAPEUTICS INC	1,600.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.00	30,907.36	20,528.00	10,379.36	0.00
965630	313148306	FEDERAL AGRICULTURAL MORTGAGE	100.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.25	8,235.57	6,044.00	2,191.57	210.00
965630	313855108	FEDERAL SIGNAL CORP	300.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.75	6,917.16	5,970.00	947.16	480.00
965630	313855108	FEDERAL SIGNAL CORP	1,500.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.75	48,625.24	29,850.00	18,775.24	0.00
965630	314211103	FEDERATED INVESTORS INC	2,866.000	12/09/19	UBS SECURITIES LLC, STAMFORD	7.17	96,775.64	83,150.35	13,625.29	2,447.28
965630	315405100	FERRO CORP	400.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.00	7,254.90	6,272.00	982.90	0.00
965630	315405100	FERRO CORP	100.000	06/28/19	GOLDMAN SACHS & CO, NY	0.13	1,579.83	1,568.00	11.83	0.00
965630	315405100	FERRO CORP	2,122.000	12/09/19	UBS SECURITIES LLC, STAMFORD	5.31	30,465.97	33,272.96	(2,806.99)	0.00
965630	31572Q808	FIBROGEN INC	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	11,705.34	9,256.00	2,449.34	0.00
965630	31572Q808	FIBROGEN INC	2,013.000	12/09/19	UBS SECURITIES LLC, STAMFORD	5.03	96,133.85	93,161.64	2,972.21	0.00
965630	31660B101	FIESTA RESTAURANT GROUP INC	566.000	06/28/19	GOLDMAN SACHS & CO, NY	0.71	7,436.37	8,778.66	(1,342.29)	0.00
965630	31816Q101	FIREEYE INC	600.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.50	10,162.36	9,726.00	436.36	0.00
965630	31816Q101	FIREEYE INC	5,900.000	12/09/19	UBS SECURITIES LLC, STAMFORD	14.75	96,448.25	92,142.13	4,306.12	0.00
965630	32020R109	FIRST FINANCIAL BANKSHARES INC	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	12,701.33	11,538.00	1,163.33	1,613.70
965630	32020R109	FIRST FINANCIAL BANKSHARES INC	3,786.000	12/09/19	UBS SECURITIES LLC, STAMFORD	9.47	130,301.95	109,987.15	20,314.80	0.00
965630	32026V104	FIRST FOUNDATION INC	300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.75	4,937.14	3,858.00	1,079.14	60.00
965630	32054K103	FIRST INDUSTRIAL REALTY TRUST	700.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.75	29,474.63	20,202.00	9,272.63	635.25
965630	33767D105	FIRSTCASH INC	1,252.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.13	100,042.11	96,116.45	3,925.66	1,177.04
965630	33812L102	FITBIT INC	1,400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.50	9,390.30	6,958.00	2,432.30	0.00
965630	33829M101	FIVE BELOW INC	70.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.18	8,537.60	7,295.22	1,242.38	0.00
965630	33829M101	FIVE BELOW INC	90.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.23	10,550.33	9,379.57	1,170.76	0.00
965630	33829M101	FIVE BELOW INC	1,556.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.89	187,568.02	165,323.08	22,244.94	0.00
965630	338307101	FIVE9 INC	200.000	02/06/19	J.P MORGAN SECURITIES INC, NEW YORK	1.50	10,290.36	8,744.00	1,546.36	0.00
965630	338307101	FIVE9 INC	170.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.43	9,179.45	7,432.40	1,747.05	0.00
965630	338307101	FIVE9 INC	1,696.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.24	112,115.99	76,420.08	35,695.91	0.00
965630	33938J106	FLEXION THERAPEUTICS INC	933.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.33	18,806.56	10,561.56	8,245.00	0.00
965630	339750101	FLOOR & DECOR HOLDINGS INC	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	7,749.39	5,180.00	2,569.39	0.00
965630	339750101	FLOOR & DECOR HOLDINGS INC	2,000.000	12/09/19	UBS SECURITIES LLC, STAMFORD	5.00	94,373.04	64,251.93	30,121.11	0.00
965630	34354P105	FLOWSERVE CORP	900.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.25	43,061.85	47,422.13	(4,360.28)	171.00
965630	34385P108	FLUIDIGM CORP	2,166.000	12/09/19	UBS SECURITIES LLC, STAMFORD	5.42	5,950.95	22,741.97	(16,791.02)	0.00
965630	34417P100	FOCUS FINANCIAL PARTNERS INC	1,000.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.50	26,806.94	26,921.03	(114.09)	0.00
965630	34553D101	FORESCOUT TECHNOLOGIES INC	190.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.48	8,448.71	4,938.10	3,510.61	0.00
965630	34553D101	FORESCOUT TECHNOLOGIES INC	1,210.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.03	40,131.83	35,383.23	4,748.60	0.00
965630	346375108	FORMFACTOR INC	194.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.49	4,437.16	2,733.46	1,703.70	0.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965630	346563109	FORRESTER RESEARCH INC	190.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.48	9,259.99	8,493.00	766.99	0.00
965630	346563109	FORRESTER RESEARCH INC	210.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.53	8,379.34	9,387.00	(1,007.66)	0.00
965630	34959E109	FORTINET INC	130.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.33	11,028.72	9,155.90	1,872.82	0.00
965630	34959E109	FORTINET INC	3,548.000	06/28/19	GOLDMAN SACHS & CO, NY	4.44	272,582.75	249,885.64	22,697.11	0.00
965630	34960Q109	FORTRESS BIOTECH INC	1,300.000	06/28/19	GOLDMAN SACHS & CO, NY	1.63	1,948.32	1,118.00	830.32	0.00
965630	34960W106	FORTERRA INC	800.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.00	7,933.83	3,008.00	4,925.83	0.00
965630	34964C106	FORTUNE BRANDS HOME & SECURITY	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	9,679.37	7,598.00	2,081.37	1,310.32
965630	34964C106	FORTUNE BRANDS HOME & SECURITY	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	11,425.51	7,598.00	3,827.51	0.00
965630	34964C106	FORTUNE BRANDS HOME & SECURITY	1,339.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.35	85,824.77	50,868.61	34,956.16	0.00
965630	34983P104	FORTY SEVEN INC	700.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.75	21,298.80	8,170.75	13,128.05	0.00
965630	349853101	FORWARD AIR CORP	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	6,572.66	5,485.00	1,087.66	576.00
965630	349853101	FORWARD AIR CORP	800.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.00	55,700.84	43,880.00	11,820.84	0.00
965630	34988V106	FOSSIL GROUP INC	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	3,449.54	4,719.00	(1,269.46)	0.00
965630	35086T109	FOUR CORNERS PROPERTY TRUST IN	320.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.80	9,410.27	8,384.00	1,026.27	1,621.50
965630	35086T109	FOUR CORNERS PROPERTY TRUST IN	2,080.000	12/09/19	UBS SECURITIES LLC, STAMFORD	5.20	58,087.99	55,631.95	2,456.04	0.00
965630	35138V102	FOX FACTORY HOLDING CORP	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	6,284.66	5,887.00	397.66	0.00
965630	35138V102	FOX FACTORY HOLDING CORP	120.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.30	8,350.39	7,064.40	1,285.99	0.00
965630	35138V102	FOX FACTORY HOLDING CORP	1,070.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.68	68,304.70	67,724.11	580.59	0.00
965630	353469109	FRANKLIN COVEY CO	220.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.55	7,848.88	4,912.60	2,936.28	0.00
965630	353514102	FRANKLIN ELECTRIC CO INC	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	10,951.35	8,576.00	2,375.35	705.28
965630	353514102	FRANKLIN ELECTRIC CO INC	1,166.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.92	64,790.35	49,998.08	14,792.27	0.00
965630	358039105	FRESHPET INC	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	7,697.39	6,432.00	1,265.39	0.00
965630	358039105	FRESHPET INC	966.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.42	53,918.58	35,072.93	18,845.65	0.00
965630	35905A109	FRONTDOOR INC	2,008.000	06/28/19	GOLDMAN SACHS & CO, NY	2.51	87,444.07	53,432.88	34,011.19	0.00
965630	359694106	HB FULLER CO	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	10,237.36	8,534.00	1,703.36	657.11
965630	359694106	HB FULLER CO	1,186.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.97	60,481.77	52,009.12	8,472.65	0.00
965630	361008105	FUNKO INC	300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.75	4,565.15	3,945.00	620.15	0.00
965630	361438104	GAMCO INVESTORS INC	67.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.17	1,199.77	1,131.63	68.14	5.36
965630	36162J106	GEO GROUP INC/THE	3,500.000	12/09/19	UBS SECURITIES LLC, STAMFORD	8.75	49,305.22	72,359.25	(23,054.03)	4,224.00
965630	36164Y101	GCP APPLIED TECHNOLOGIES INC	300.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.75	7,892.14	7,365.00	527.14	0.00
965630	36164Y101	GCP APPLIED TECHNOLOGIES INC	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	4,527.45	4,910.00	(382.55)	0.00
965630	36164Y101	GCP APPLIED TECHNOLOGIES INC	1,700.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.25	38,193.95	41,735.00	(3,541.05)	0.00
965630	3621LQ109	G1 THERAPEUTICS INC	600.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.50	13,684.21	11,490.00	2,194.21	0.00
965630	36237H101	G-III APPAREL GROUP LTD	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	11,767.25	11,156.00	611.25	0.00
965630	362393100	GTT COMMUNICATIONS INC	1,166.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.92	13,347.50	27,587.56	(14,240.06)	0.00
965630	36251C103	GMS INC	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	6,599.48	4,458.00	2,141.48	0.00
965630	36251C103	GMS INC	200.000	09/20/19	GOLDMAN SACHS & CO, NY	0.50	5,613.38	2,972.00	2,641.38	0.00
965630	36251C103	GMS INC	400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.00	11,270.76	5,944.00	5,326.76	0.00
965630	36467J108	GAMING AND LEISURE PROPERTIES	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	7,389.40	6,462.00	927.40	2,637.04
965630	36467J108	GAMING AND LEISURE PROPERTIES	1,939.000	06/28/19	GOLDMAN SACHS & CO, NY	2.42	75,578.23	62,649.09	12,929.14	0.00
965630	36555P107	GARDNER DENVER HOLDINGS INC	1,150.000	06/28/19	GOLDMAN SACHS & CO, NY	1.44	39,787.73	23,517.50	16,270.23	0.00
965630	368736104	GENERAC HOLDINGS INC	240.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.60	12,104.84	11,928.00	176.84	0.00
965630	368736104	GENERAC HOLDINGS INC	1,779.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.45	176,219.64	94,331.51	81,888.13	0.00
965630	371559105	GENESEE & WYOMING INC	80.000	03/15/19	GOLDMAN SACHS & CO, NY	0.20	6,837.83	5,921.60	916.23	0.00
965630	371559105	GENESEE & WYOMING INC	320.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.80	35,249.67	23,686.40	11,563.27	0.00
965630	37185X106	GENESIS HEALTHCARE INC	1,133.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.83	1,923.23	1,336.94	586.29	0.00
965630	371901109	GENTEX CORP	4,422.000	06/28/19	GOLDMAN SACHS & CO, NY	5.53	108,817.63	89,368.62	19,449.01	994.95

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965630	372309104	GENMARK DIAGNOSTICS INC	1,600.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.00	8,979.81	7,776.00	1,203.81	0.00
965630	37244C101	GENOMIC HEALTH INC	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	7,980.64	6,441.00	1,539.64	0.00
965630	37244C101	GENOMIC HEALTH INC	100.000	09/20/19	GOLDMAN SACHS & CO, NY	0.25	7,094.60	6,224.62	869.98	0.00
965630	37244C101	GENOMIC HEALTH INC	766.000	11/11/19	MERGER	0.00	49,781.79	47,680.63	2,101.16	0.00
965630	37253A103	GENTHERM INC	1,000.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.50	43,816.59	41,831.25	1,985.34	0.00
965630	373865104	GERMAN AMERICAN BANCORP INC	100.000	06/28/19	GOLDMAN SACHS & CO, NY	0.13	3,011.80	2,777.00	234.80	34.00
965630	374163103	GERON CORP	4,998.000	06/28/19	GOLDMAN SACHS & CO, NY	6.25	7,040.78	4,998.00	2,042.78	0.00
965630	37637Q105	GLACIER BANCORP INC	300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.75	13,102.97	11,886.00	1,216.97	336.00
965630	376536108	GLADSTONE COMMERCIAL CORP	300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.75	6,857.10	6,888.75	(31.65)	75.00
965630	377322102	GLAUKOS CORP	200.000	02/25/19	STATE ST BK & TR CO/SAFEKEEPING, N QUINC	0.00	13,664.00	11,234.00	2,430.00	0.00
965630	377322102	GLAUKOS CORP	1,070.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.68	62,419.82	63,947.85	(1,528.03)	0.00
965630	37890U108	GLOBAL BLOOD THERAPEUTICS INC	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	10,535.36	8,210.00	2,325.36	0.00
965630	37890U108	GLOBAL BLOOD THERAPEUTICS INC	1,760.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.40	132,186.46	76,211.99	55,974.47	0.00
965630	37953G103	GLOBAL BRASS & COPPER HOLDINGS	586.000	07/16/19	MERGER	0.00	25,784.00	14,737.90	11,046.10	105.48
965630	379577208	GLOBUS MEDICAL INC	2,239.000	12/09/19	UBS SECURITIES LLC, STAMFORD	5.60	128,376.00	96,615.94	31,760.06	0.00
965630	379890106	GLU MOBILE INC	910.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	2.28	10,116.78	7,343.70	2,773.08	0.00
965630	379890106	GLU MOBILE INC	2,590.000	12/09/19	UBS SECURITIES LLC, STAMFORD	6.48	15,403.70	20,901.30	(5,497.60)	0.00
965630	38000Q102	GLYCOMIMETICS INC	1,100.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.75	6,619.11	10,417.00	(3,797.89)	0.00
965630	380237107	GODADDY INC	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	15,069.30	13,185.69	1,883.61	0.00
965630	380237107	GODADDY INC	290.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.73	21,992.58	19,257.76	2,734.82	0.00
965630	380237107	GODADDY INC	4,243.000	06/28/19	GOLDMAN SACHS & CO, NY	5.30	297,634.98	281,761.00	15,873.98	0.00
965630	38046C109	GOGO INC	2,199.000	12/09/19	UBS SECURITIES LLC, STAMFORD	5.50	11,846.86	6,575.01	5,271.85	0.00
965630	38068T105	GOLD RESOURCE CORP	1,500.000	06/28/19	GOLDMAN SACHS & CO, NY	1.88	5,068.01	6,000.00	(931.99)	15.00
965630	381013101	GOLDEN ENTERTAINMENT INC	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	2,799.69	3,204.00	(404.31)	0.00
965630	381013101	GOLDEN ENTERTAINMENT INC	400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.00	7,360.84	6,408.00	952.84	0.00
965630	38267D109	GOOSEHEAD INSURANCE INC	400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.00	15,950.66	19,120.26	(3,169.60)	0.00
965630	38268T103	GOPRO INC	3,600.000	12/09/19	UBS SECURITIES LLC, STAMFORD	9.00	14,894.69	15,264.00	(369.31)	0.00
965630	38341P102	GOSSAMER BIO INC	700.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.75	17,791.88	15,407.49	2,384.39	0.00
965630	38388F108	WR GRACE & CO	200.000	02/25/19	STATE ST BK & TR CO/SAFEKEEPING, N QUINC	0.00	15,586.00	12,982.00	2,604.00	1,601.64
965630	38388F108	WR GRACE & CO	1,683.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.21	111,374.42	113,724.03	(2,349.61)	0.00
965630	384109104	GRACO INC	4,807.000	12/09/19	UBS SECURITIES LLC, STAMFORD	12.02	235,141.55	206,171.70	28,969.85	2,884.48
965630	38526M106	GRAND CANYON EDUCATION INC	1,000.000	06/28/19	GOLDMAN SACHS & CO, NY	1.25	117,016.32	96,140.00	20,876.32	0.00
965630	38526M106	GRAND CANYON EDUCATION INC	60.000	09/20/19	GOLDMAN SACHS & CO, NY	0.15	6,677.71	5,768.40	909.31	0.00
965630	38526M106	GRAND CANYON EDUCATION INC	129.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.32	11,490.76	12,402.06	(911.30)	0.00
965630	387328107	GRANITE CONSTRUCTION INC	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	9,417.37	8,056.00	1,361.37	400.40
965630	387328107	GRANITE CONSTRUCTION INC	600.000	06/28/19	GOLDMAN SACHS & CO, NY	0.75	28,906.65	24,168.00	4,738.65	0.00
965630	387328107	GRANITE CONSTRUCTION INC	270.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.68	6,846.37	10,875.60	(4,029.23)	0.00
965630	38741L107	GRANITE POINT MORTGAGE TRUST I	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	3,837.67	3,606.00	231.67	168.00
965630	388689101	GRAPHIC PACKAGING HOLDING CO	1,638.000	06/28/19	GOLDMAN SACHS & CO, NY	2.05	22,896.71	17,428.32	5,468.39	368.55
965630	389375106	GRAY TELEVISION INC	1,200.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.00	24,656.48	19,668.06	4,988.42	0.00
965630	390607109	GREAT LAKES DREDGE & DOCK CORP	1,800.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.50	20,623.07	19,872.99	750.08	0.00
965630	39304D102	GREEN DOT CORP	1,170.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.93	29,410.26	93,038.40	(63,628.14)	0.00
965630	395259104	GREENHILL & CO INC	600.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.50	10,012.29	14,640.00	(4,627.71)	120.00
965630	397624107	GREIF INC	80.000	06/28/19	GOLDMAN SACHS & CO, NY	0.10	2,603.84	2,968.80	(364.96)	105.60
965630	398433102	GRIFFON CORP	33.000	06/28/19	GOLDMAN SACHS & CO, NY	0.04	558.30	344.85	213.45	4.78
965630	399473107	GROUPON INC	2,100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	5.25	6,966.65	6,720.00	246.65	0.00
965630	399473107	GROUPON INC	11,795.000	12/09/19	UBS SECURITIES LLC, STAMFORD	29.49	34,529.14	37,744.00	(3,214.86)	0.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965630	400110102	GRUBHUB INC	200.000	03/26/19	STATE ST BK & TR CO/SAFEKEEPING, N QUINC	0.00	13,450.00	15,414.55	(1,964.55)	0.00
965630	400110102	GRUBHUB INC	2,649.000	12/09/19	UBS SECURITIES LLC, STAMFORD	6.62	104,812.14	204,533.14	(99,721.00)	0.00
965630	40075T607	GUARANTY BANCORP	700.000	01/02/19	MERGER	0.00	14,525.00	14,525.00	0.00	0.00
965630	40131M109	GUARDANT HEALTH INC	1,000.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.50	72,146.00	81,406.97	(9,260.97)	0.00
965630	40171V100	GUIDEWIRE SOFTWARE INC	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	9,152.63	8,135.05	1,017.58	0.00
965630	40171V100	GUIDEWIRE SOFTWARE INC	110.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.28	10,440.78	8,948.56	1,492.22	0.00
965630	40171V100	GUIDEWIRE SOFTWARE INC	2,326.000	12/09/19	UBS SECURITIES LLC, STAMFORD	5.82	251,638.91	195,230.55	56,408.36	0.00
965630	404030108	H&E EQUIPMENT SERVICES INC	776.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.94	24,907.14	15,845.92	9,061.22	853.60
965630	404139107	HC2 HOLDINGS INC	1,600.000	06/28/19	GOLDMAN SACHS & CO, NY	2.00	3,773.92	4,224.00	(450.08)	0.00
965630	40416M105	HD SUPPLY HOLDINGS INC	180.000	03/15/19	GOLDMAN SACHS & CO, NY	0.45	7,738.05	6,753.60	984.45	0.00
965630	40416M105	HD SUPPLY HOLDINGS INC	1,415.000	06/28/19	GOLDMAN SACHS & CO, NY	1.77	56,993.25	53,090.80	3,902.45	0.00
965630	40418F108	HFF INC	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	8,965.38	6,632.00	2,333.38	2,157.75
965630	40418F108	HFF INC	1,033.000	07/02/19	MERGER	0.00	47,352.76	34,254.28	13,098.48	0.00
965630	404251100	HNI CORP	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	8,371.39	7,086.00	1,285.39	1,396.77
965630	404251100	HNI CORP	100.000	06/28/19	GOLDMAN SACHS & CO, NY	0.13	3,537.79	3,543.00	(5.21)	0.00
965630	404251100	HNI CORP	1,056.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.64	42,331.52	37,414.08	4,917.44	0.00
965630	40425J101	HMS HOLDINGS CORP	300.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.75	10,409.11	8,439.00	1,970.11	0.00
965630	40425J101	HMS HOLDINGS CORP	2,546.000	12/09/19	UBS SECURITIES LLC, STAMFORD	6.37	74,386.21	74,174.77	211.44	0.00
965630	404609109	HACKETT GROUP INC/THE	500.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.25	8,003.64	8,005.00	(1.36)	219.05
965630	404609109	HACKETT GROUP INC/THE	383.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.96	5,835.83	6,131.83	(296.00)	0.00
965630	405024100	HAEMONETICS CORP	1,470.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.68	172,717.74	151,131.79	21,585.95	0.00
965630	40637H109	HALOZYME THERAPEUTICS INC	600.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.50	10,480.36	8,778.00	1,702.36	0.00
965630	40637H109	HALOZYME THERAPEUTICS INC	4,250.000	12/09/19	UBS SECURITIES LLC, STAMFORD	10.63	80,865.19	64,473.00	16,392.19	0.00
965630	40701T104	HAMILTON BEACH BRANDS HOLDING	300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.75	5,786.13	7,038.00	(1,251.87)	106.51
965630	407497106	HAMILTON LANE INC	700.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.75	40,730.40	29,985.50	10,744.90	542.50
965630	410345102	HANESBRANDS INC	400.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.00	7,614.90	5,294.52	2,320.38	5,283.00
965630	410345102	HANESBRANDS INC	660.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.65	11,290.80	8,735.96	2,554.84	0.00
965630	410345102	HANESBRANDS INC	800.000	06/28/19	GOLDMAN SACHS & CO, NY	1.00	13,774.71	10,589.05	3,185.66	0.00
965630	410345102	HANESBRANDS INC	8,140.000	12/09/19	UBS SECURITIES LLC, STAMFORD	20.35	124,274.87	107,743.55	16,531.32	0.00
965630	41165F101	HARBORONE BANCORP INC	100.000	06/28/19	GOLDMAN SACHS & CO, NY	0.13	1,872.83	1,589.00	283.83	0.00
965630	41165F101	HARBORONE BANCORP INC	300.000	08/15/19	CONVERSION	0.00	4,767.00	4,767.00	0.00	0.00
965630	41165Y100	HARBORONE BANCORP INC	0.620	08/28/19	SALE OF FRACTIONAL SHARES	0.00	6.29	5.49	0.80	0.00
965630	41165Y100	HARBORONE BANCORP INC	538.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.35	5,695.95	4,761.51	934.44	0.00
965630	415864107	HARSCO CORP	400.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.00	9,026.88	7,944.00	1,082.88	0.00
965630	415864107	HARSCO CORP	2,110.000	12/09/19	UBS SECURITIES LLC, STAMFORD	5.28	45,822.97	41,904.60	3,918.37	0.00
965630	421906108	HEALTHCARE SERVICES GROUP INC	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	8,015.39	8,036.00	(20.61)	1,587.01
965630	421906108	HEALTHCARE SERVICES GROUP INC	1,953.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.88	49,365.93	78,471.54	(29,105.61)	0.00
965630	42222N103	HEALTHSTREAM INC	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	10,343.28	9,660.00	683.28	0.00
965630	42222N103	HEALTHSTREAM INC	363.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.91	10,580.32	8,766.45	1,813.87	0.00
965630	42225K106	HEALTH INSURANCE INNOVATIONS I	400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.00	7,382.84	10,692.00	(3,309.16)	0.00
965630	42225T107	HEALTH CATALYST INC	200.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.50	8,099.33	7,590.44	508.89	0.00
965630	42226A107	HEALTHEQUITY INC	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	8,160.64	5,965.00	2,195.64	0.00
965630	42226A107	HEALTHEQUITY INC	150.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.38	11,040.97	8,947.50	2,093.47	0.00
965630	42226A107	HEALTHEQUITY INC	1,926.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.82	129,111.54	119,951.43	9,160.11	0.00
965630	422347104	HEARTLAND EXPRESS INC	1,100.000	06/28/19	GOLDMAN SACHS & CO, NY	1.38	19,875.20	20,130.00	(254.80)	59.96
965630	422347104	HEARTLAND EXPRESS INC	266.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.67	5,611.81	4,867.80	744.01	0.00
965630	422704106	HECLA MINING CO	1,045.000	06/28/19	GOLDMAN SACHS & CO, NY	1.31	1,879.65	2,466.20	(586.55)	5.22

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965630	422806109	HEICO CORP	1,008.000	06/28/19	GOLDMAN SACHS & CO, NY	1.26	134,876.42	80,809.09	54,067.33	134.12
965630	422806208	HEICO CORP	1,878.000	06/28/19	GOLDMAN SACHS & CO, NY	2.35	194,122.49	118,314.00	75,808.49	262.92
965630	422819102	HEIDRICK & STRUGGLES INTERNATI	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	11,987.25	12,476.00	(488.75)	240.00
965630	422819102	HEIDRICK & STRUGGLES INTERNATI	200.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.50	6,143.37	6,238.00	(94.63)	0.00
965630	42328H109	HELIOS TECHNOLOGIES INC	730.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.83	32,197.80	24,228.70	7,969.10	131.40
965630	42328V504	HELIUS MEDICAL TECHNOLOGIES IN	500.000	06/28/19	GOLDMAN SACHS & CO, NY	0.63	1,099.34	4,580.00	(3,480.66)	0.00
965630	42365Q103	HEMISPHERE MEDIA GROUP INC	700.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.75	9,210.05	8,947.75	262.30	0.00
965630	426281101	JACK HENRY & ASSOCIATES INC	160.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.40	21,944.91	20,290.67	1,654.24	3,190.40
965630	426281101	JACK HENRY & ASSOCIATES INC	2,029.000	12/09/19	UBS SECURITIES LLC, STAMFORD	5.07	302,045.90	258,704.61	43,341.29	0.00
965630	426927109	HERITAGE COMMERCE CORP	700.000	06/28/19	GOLDMAN SACHS & CO, NY	0.88	8,573.94	7,938.00	635.94	360.00
965630	426927109	HERITAGE COMMERCE CORP	400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.00	4,910.89	4,536.00	374.89	0.00
965630	42704L104	HERC HOLDINGS INC	220.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.55	8,302.14	5,717.80	2,584.34	0.00
965630	42704L104	HERC HOLDINGS INC	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	18,331.12	10,396.00	7,935.12	0.00
965630	42704L104	HERC HOLDINGS INC	136.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.34	6,294.96	3,534.64	2,760.32	0.00
965630	42726M106	HERITAGE-CRYSTAL CLEAN INC	300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.75	9,509.05	8,619.75	889.30	0.00
965630	427746102	HERON THERAPEUTICS INC	370.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.93	8,838.25	9,597.80	(759.55)	0.00
965630	427746102	HERON THERAPEUTICS INC	2,116.000	12/09/19	UBS SECURITIES LLC, STAMFORD	5.29	54,205.50	51,212.97	2,992.53	0.00
965630	42805E306	HESKA CORP	200.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.50	18,707.11	17,220.00	1,487.11	0.00
965630	428291108	HEXCEL CORP	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	7,216.65	5,734.00	1,482.65	952.76
965630	428291108	HEXCEL CORP	2,309.000	12/09/19	UBS SECURITIES LLC, STAMFORD	5.77	183,001.78	174,772.31	8,229.47	0.00
965630	431475102	HILL-ROM HOLDINGS INC	20.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.05	2,103.52	1,771.00	332.52	688.38
965630	431475102	HILL-ROM HOLDINGS INC	100.000	02/25/19	STATE ST BK & TR CO/SAFEKEEPING, N QUINC	0.00	10,518.00	8,855.00	1,663.00	0.00
965630	431475102	HILL-ROM HOLDINGS INC	80.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.20	8,381.29	7,084.00	1,297.29	0.00
965630	431475102	HILL-ROM HOLDINGS INC	1,066.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.67	113,598.59	94,394.30	19,204.29	0.00
965630	431571108	HILLENBRAND INC	280.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.70	11,535.15	10,620.40	914.75	952.77
965630	431571108	HILLENBRAND INC	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	11,870.37	11,379.00	491.37	0.00
965630	431571108	HILLENBRAND INC	1,219.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.05	39,357.64	46,236.67	(6,879.03)	0.00
965630	43283X105	HILTON GRAND VACATIONS INC	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	6,501.41	5,278.00	1,223.41	0.00
965630	43283X105	HILTON GRAND VACATIONS INC	2,100.000	06/28/19	GOLDMAN SACHS & CO, NY	2.63	66,817.98	55,419.00	11,398.98	0.00
965630	43283X105	HILTON GRAND VACATIONS INC	490.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.23	16,991.61	12,931.10	4,060.51	0.00
965630	436893200	HOME BANCSHARES INC/AR	1,116.000	06/28/19	GOLDMAN SACHS & CO, NY	1.40	21,492.31	18,235.44	3,256.87	279.00
965630	438083107	HOMOLOGY MEDICINES INC	800.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.00	14,053.70	15,303.45	(1,249.75)	0.00
965630	439038100	HOOKER FURNITURE CORP	200.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.50	4,809.40	5,268.00	(458.60)	90.00
965630	440894103	HORTONWORKS INC	2,133.000	01/04/19	MERGER	0.00	30,757.86	30,757.86	0.00	0.00
965630	44157R109	HOUGHTON MIFFLIN HARCOURT CO	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	1,727.58	2,658.00	(930.42)	0.00
965630	441593100	HOULIHAN LOKEY INC	240.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.60	10,933.65	8,832.00	2,101.65	1,198.80
965630	441593100	HOULIHAN LOKEY INC	1,190.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.98	56,996.84	47,384.32	9,612.52	0.00
965630	44267D107	HOWARD HUGHES CORP/THE	80.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.20	9,194.08	7,809.60	1,384.48	0.00
965630	44267D107	HOWARD HUGHES CORP/THE	60.000	09/20/19	GOLDMAN SACHS & CO, NY	0.15	7,806.88	5,857.20	1,949.68	0.00
965630	44267D107	HOWARD HUGHES CORP/THE	360.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.90	41,473.84	35,143.20	6,330.64	0.00
965630	443320106	HUB GROUP INC	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	4,443.69	3,707.00	736.69	0.00
965630	443320106	HUB GROUP INC	600.000	06/28/19	GOLDMAN SACHS & CO, NY	0.75	25,186.72	22,242.00	2,944.72	0.00
965630	443510607	HUBBELL INC	70.000	09/20/19	GOLDMAN SACHS & CO, NY	0.18	9,186.11	6,953.80	2,232.31	3,102.19
965630	443510607	HUBBELL INC	853.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.13	125,659.22	84,737.02	40,922.20	0.00
965630	443573100	HUBSPOT INC	70.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.18	11,737.96	8,986.59	2,751.37	0.00
965630	443573100	HUBSPOT INC	1,153.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.88	177,036.60	158,135.88	18,900.72	0.00
965630	444097109	HUDSON PACIFIC PROPERTIES INC	600.000	06/28/19	GOLDMAN SACHS & CO, NY	0.75	19,960.83	17,436.00	2,524.83	300.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965630	446413106	HUNTINGTON INGALLS INDUSTRIES	90.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.23	18,292.03	17,127.90	1,164.13	3,368.66
965630	446413106	HUNTINGTON INGALLS INDUSTRIES	926.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.32	234,483.80	176,822.44	57,661.36	0.00
965630	449253103	IAA INC	3,543.000	12/09/19	UBS SECURITIES LLC, STAMFORD	8.86	162,788.62	110,937.33	51,851.29	0.00
965630	44925C103	ICF INTERNATIONAL INC	100.000	09/20/19	GOLDMAN SACHS & CO, NY	0.25	8,072.58	7,079.60	992.98	98.00
965630	44925C103	ICF INTERNATIONAL INC	300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.75	27,448.68	21,238.78	6,209.90	0.00
965630	44930G107	ICU MEDICAL INC	50.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.13	11,802.71	11,481.50	321.21	0.00
965630	44930G107	ICU MEDICAL INC	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	50,380.70	45,926.00	4,454.70	0.00
965630	44930G107	ICU MEDICAL INC	183.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.46	32,785.14	42,022.29	(9,237.15)	0.00
965630	450056106	IRHYTHM TECHNOLOGIES INC	120.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.30	9,688.37	8,337.60	1,350.77	0.00
965630	450056106	IRHYTHM TECHNOLOGIES INC	100.000	09/20/19	GOLDMAN SACHS & CO, NY	0.25	8,114.58	7,193.95	920.63	0.00
965630	450056106	IRHYTHM TECHNOLOGIES INC	680.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.70	46,312.14	48,918.86	(2,606.72)	0.00
965630	45031U101	ISTAR INC	1,500.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.75	20,650.82	18,631.88	2,018.94	300.00
965630	45167R104	IDEX CORP	80.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.20	12,026.04	10,100.80	1,925.24	2,809.98
965630	45167R104	IDEX CORP	710.000	06/28/19	GOLDMAN SACHS & CO, NY	0.89	122,215.98	89,644.60	32,571.38	0.00
965630	45167R104	IDEX CORP	1,096.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.74	178,444.28	138,380.96	40,063.32	0.00
965630	45168K405	IDERA PHARMACEUTICALS INC	458.000	06/28/19	GOLDMAN SACHS & CO, NY	0.57	1,222.26	1,268.66	(46.40)	0.00
965630	45245E109	IMAX CORP	300.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.75	6,233.16	5,643.00	590.16	0.00
965630	45245E109	IMAX CORP	1,439.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.60	31,106.93	27,067.59	4,039.34	0.00
965630	452521107	IMMERSION CORP	866.000	06/28/19	GOLDMAN SACHS & CO, NY	1.08	6,589.04	7,759.36	(1,170.32)	0.00
965630	45252L103	IMMUNE DESIGN CORP	333.000	03/27/19	TENDER OFFER	0.00	1,948.05	432.90	1,515.15	0.00
965630	45253H101	IMMUNOGEN INC	1,800.000	09/20/19	GOLDMAN SACHS & CO, NY	4.50	5,953.37	8,640.00	(2,686.63)	0.00
965630	45253H101	IMMUNOGEN INC	2,266.000	12/09/19	UBS SECURITIES LLC, STAMFORD	5.67	8,604.95	10,876.80	(2,271.85)	0.00
965630	4525EP101	IMMUNIC INC	0.500	04/30/19	SALE OF FRACTIONAL SHARES	0.00	6.16	3.72	2.44	0.00
965630	4525EP101	IMMUNIC INC	22.000	06/28/19	GOLDMAN SACHS & CO, NY	0.03	252.24	163.68	88.56	0.00
965630	452907108	IMMUNOMEDICS INC	460.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.15	8,324.74	6,564.20	1,760.54	0.00
965630	452907108	IMMUNOMEDICS INC	4,773.000	12/09/19	UBS SECURITIES LLC, STAMFORD	11.93	99,646.24	67,512.44	32,133.80	0.00
965630	453204109	IMPINJ INC	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	5,723.63	2,910.00	2,813.63	0.00
965630	453204109	IMPINJ INC	500.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.25	15,293.43	7,275.00	8,018.43	0.00
965630	45321L100	IMPERVA INC	1,063.000	01/10/19	MERGER	0.00	59,262.25	59,198.47	63.78	0.00
965630	453836108	INDEPENDENT BANK CORP	0.320	05/03/19	SALE OF FRACTIONAL SHARES	0.00	25.11	24.27	0.84	206.96
965630	453836108	INDEPENDENT BANK CORP	100.000	06/28/19	GOLDMAN SACHS & CO, NY	0.13	7,614.71	7,583.04	31.67	0.00
965630	453836108	INDEPENDENT BANK CORP	92.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.23	7,666.89	6,976.39	690.50	0.00
965630	45384B106	INDEPENDENT BANK GROUP INC	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	5,803.67	4,597.86	1,205.81	390.00
965630	45384B106	INDEPENDENT BANK GROUP INC	100.000	06/28/19	GOLDMAN SACHS & CO, NY	0.13	5,495.75	4,597.87	897.88	0.00
965630	45384B106	INDEPENDENT BANK GROUP INC	315.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.79	19,405.95	14,483.27	4,922.68	0.00
965630	45675Y104	INFORMATION SERVICES GROUP INC	100.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.25	223.74	424.00	(200.26)	0.00
965630	45688C107	INGEVITY CORP	120.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.30	13,798.32	10,042.80	3,755.52	0.00
965630	45688C107	INGEVITY CORP	80.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.20	8,594.88	6,695.20	1,899.68	0.00
965630	45688C107	INGEVITY CORP	1,243.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.11	110,099.55	108,322.92	1,776.63	0.00
965630	45765U103	INSIGHT ENTERPRISES INC	400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.00	26,146.45	16,300.00	9,846.45	0.00
965630	457669307	INSMED INC	400.000	02/25/19	STATE ST BK & TR CO/SAFEKEEPING, N QUINC	0.00	11,688.00	5,248.00	6,440.00	0.00
965630	457669307	INSMED INC	2,491.000	12/09/19	UBS SECURITIES LLC, STAMFORD	6.23	57,061.39	35,910.52	21,150.87	0.00
965630	45768S105	INNOSPEC INC	600.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.50	59,913.25	54,743.67	5,169.58	312.00
965630	45772F107	INPHI CORP	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	8,867.38	6,430.00	2,437.38	0.00
965630	45772F107	INPHI CORP	1,366.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.42	94,426.20	50,005.40	44,420.80	0.00
965630	457730109	INSPIRE MEDICAL SYSTEMS INC	400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.00	29,338.39	19,806.00	9,532.39	0.00
965630	45773H201	INOVIO PHARMACEUTICALS INC	2,266.000	12/09/19	UBS SECURITIES LLC, STAMFORD	5.67	5,568.57	9,064.00	(3,495.43)	0.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965630	45773Y105	INNERWORKINGS INC	100.000	06/28/19	GOLDMAN SACHS & CO, NY	0.13	381.86	374.00	7.86	0.00
965630	45774W108	INSTEEL INDUSTRIES INC	473.000	06/28/19	GOLDMAN SACHS & CO, NY	0.59	9,847.06	11,484.44	(1,637.38)	42.57
965630	45778Q107	INSPERITY INC	1,140.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.85	89,633.49	112,185.25	(22,551.76)	1,248.00
965630	45780L104	INOGEN INC	70.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.18	10,109.78	8,691.90	1,417.88	0.00
965630	45780L104	INOGEN INC	470.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.18	33,546.72	58,359.90	(24,813.18)	0.00
965630	45780R101	INSTALLED BUILDING PRODUCTS IN	180.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.45	8,430.64	6,064.20	2,366.44	0.00
965630	45780R101	INSTALLED BUILDING PRODUCTS IN	693.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.73	49,158.67	28,363.17	20,795.50	0.00
965630	45781D101	INOVALON HOLDINGS INC	520.000	03/15/19	GOLDMAN SACHS & CO, NY	1.30	6,524.61	7,373.60	(848.99)	0.00
965630	45781D101	INOVALON HOLDINGS INC	1,813.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.53	32,320.59	25,708.34	6,612.25	0.00
965630	45781M101	INNOVIVA INC	500.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.25	7,933.64	8,725.00	(791.36)	0.00
965630	45781M101	INNOVIVA INC	1,813.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.53	24,107.87	31,636.85	(7,528.98)	0.00
965630	45781U103	INSTRUCTURE INC	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	8,939.38	7,502.00	1,437.38	0.00
965630	45781U103	INSTRUCTURE INC	1,000.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.50	48,896.48	37,940.50	10,955.98	0.00
965630	45781V101	INNOVATIVE INDUSTRIAL PROPERTI	300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.75	21,844.79	37,063.25	(15,218.46)	234.00
965630	45782F105	INNOVATE BIOPHARMACEUTICALS IN	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	347.61	693.00	(345.39)	0.00
965630	45784P101	INSULET CORP	50.000	09/20/19	GOLDMAN SACHS & CO, NY	0.13	7,789.70	4,308.79	3,480.91	0.00
965630	45784P101	INSULET CORP	1,703.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.26	307,653.35	146,757.55	160,895.80	0.00
965630	457985208	INTEGRA LIFESCIENCES HOLDINGS	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	5,595.67	4,510.00	1,085.67	0.00
965630	457985208	INTEGRA LIFESCIENCES HOLDINGS	170.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.43	9,385.14	7,667.00	1,718.14	0.00
965630	457985208	INTEGRA LIFESCIENCES HOLDINGS	1,340.000	06/28/19	GOLDMAN SACHS & CO, NY	1.68	74,835.77	60,434.00	14,401.77	0.00
965630	458118106	INTEGRATED DEVICE TECHNOLOGY I	3,252.000	04/01/19	MERGER	0.00	159,348.00	157,494.36	1,853.64	0.00
965630	45816D100	INTELLIGENT SYSTEMS CORP	200.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.50	8,137.33	9,544.50	(1,407.17)	0.00
965630	45824V209	INSYS THERAPEUTICS INC	866.000	06/11/19	BARCLAYS CAPITAL INC./LE, NEW JERSEY	0.00	143.49	3,031.00	(2,887.51)	0.00
965630	45826H109	INTEGER HOLDINGS CORP	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	8,765.63	7,626.00	1,139.63	0.00
965630	45826H109	INTEGER HOLDINGS CORP	700.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.75	54,653.11	54,270.75	382.36	0.00
965630	45826J105	INTELLIA THERAPEUTICS INC	100.000	06/28/19	GOLDMAN SACHS & CO, NY	0.13	1,636.83	1,365.00	271.83	0.00
965630	45826J105	INTELLIA THERAPEUTICS INC	900.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.25	15,045.43	12,285.00	2,760.43	0.00
965630	458334109	INTER PARFUMS INC	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	7,454.65	6,557.00	897.65	503.82
965630	458334109	INTER PARFUMS INC	533.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.33	38,304.58	35,898.06	2,406.52	0.00
965630	45845P108	INTERCEPT PHARMACEUTICALS INC	100.000	03/07/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	10,238.61	10,079.00	159.61	0.00
965630	45845P108	INTERCEPT PHARMACEUTICALS INC	750.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.88	83,148.89	71,347.29	11,801.60	0.00
965630	458665304	INTERFACE INC	540.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.35	8,152.54	7,695.00	457.54	368.96
965630	458665304	INTERFACE INC	1,659.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.15	28,148.49	24,954.50	3,193.99	0.00
965630	45867G101	INTERDIGITAL INC	100.000	03/15/19	GOLDMAN SACHS & CO, NY	0.25	6,760.66	6,643.00	117.66	966.00
965630	45867G101	INTERDIGITAL INC	100.000	09/20/19	GOLDMAN SACHS & CO, NY	0.25	5,351.63	6,520.05	(1,168.42)	0.00
965630	45867G101	INTERDIGITAL INC	890.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.23	47,282.49	58,028.40	(10,745.91)	0.00
965630	45885A409	INTERNAP CORP	775.000	06/28/19	GOLDMAN SACHS & CO, NY	0.97	2,331.73	3,216.25	(884.52)	0.00
965630	46005L101	INTERNATIONAL MONEY EXPRESS IN	500.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.25	6,418.61	7,398.50	(979.89)	0.00
965630	460690100	INTERPUBLIC GROUP OF COS INC/T	100.000	06/28/19	GOLDMAN SACHS & CO, NY	0.13	2,258.82	2,063.00	195.82	1,108.28
965630	460690100	INTERPUBLIC GROUP OF COS INC/T	1,129.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.82	25,274.96	23,291.27	1,983.69	0.00
965630	46071F103	INTERSECT ENT INC	833.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.08	17,557.19	23,473.94	(5,916.75)	0.00
965630	46116V105	INTL. FCSTONE INC	100.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.25	4,145.66	3,658.00	487.66	0.00
965630	46116X101	INTRA-CELLULAR THERAPIES INC	700.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.75	8,083.08	7,973.00	110.08	0.00
965630	46121H109	INTRICON CORP	200.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.50	3,695.42	5,276.00	(1,580.58)	0.00
965630	46122T102	INTREXON CORP	1,300.000	06/28/19	GOLDMAN SACHS & CO, NY	1.63	9,956.16	8,502.00	1,454.16	0.00
965630	46122T102	INTREXON CORP	866.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.17	4,890.62	5,663.64	(773.02)	0.00
965630	46185L103	INVITAE CORP	2,600.000	12/09/19	UBS SECURITIES LLC, STAMFORD	6.50	44,426.58	37,466.21	6,960.37	0.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965630	462044207	ION GEOPHYSICAL CORP	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	2,415.16	1,554.00	861.16	0.00
965630	462222100	IONIS PHARMACEUTICALS INC	3,755.000	12/09/19	UBS SECURITIES LLC, STAMFORD	9.39	237,451.89	209,122.05	28,329.84	0.00
965630	462260100	IOVANCE BIOTHERAPEUTICS INC	3,359.000	12/09/19	UBS SECURITIES LLC, STAMFORD	8.40	86,064.19	42,262.47	43,801.72	0.00
965630	462726100	IROBOT CORP	120.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.30	14,602.31	10,048.80	4,553.51	0.00
965630	462726100	IROBOT CORP	710.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.78	32,664.64	59,455.40	(26,790.76)	0.00
965630	46284V101	IRON MOUNTAIN INC	1,000.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.50	32,996.81	31,301.25	1,695.56	611.00
965630	46333X108	IRONWOOD PHARMACEUTICALS INC	670.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.68	8,902.50	6,941.20	1,961.30	0.00
965630	46333X108	IRONWOOD PHARMACEUTICALS INC	0.000	04/02/19	SPINOFF	0.00	4,801.84	4,801.84	0.00	0.00
965630	46333X108	IRONWOOD PHARMACEUTICALS INC	4,652.000	12/09/19	UBS SECURITIES LLC, STAMFORD	11.63	57,346.34	44,147.21	13,199.13	0.00
965630	46564T107	ITERIS INC	1,500.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.75	7,646.09	5,595.00	2,051.09	0.00
965630	46571Y107	I3 VERTICALS INC	300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.75	8,426.07	8,365.08	60.99	0.00
965630	465741106	ITRON INC	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	12,129.34	9,458.00	2,671.34	0.00
965630	465741106	ITRON INC	980.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.45	80,003.09	48,730.95	31,272.14	0.00
965630	466032109	J&J SNACK FOODS CORP	440.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.10	81,577.61	67,158.56	14,419.05	850.00
965630	466313103	JABIL INC	1,000.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.50	38,746.69	31,601.25	7,145.44	160.00
965630	466367109	JACK IN THE BOX INC	133.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.33	10,360.15	10,324.79	35.36	212.80
965630	47009K107	JAGGED PEAK ENERGY INC	500.000	06/28/19	GOLDMAN SACHS & CO, NY	0.63	4,134.28	4,560.00	(425.72)	0.00
965630	47009K107	JAGGED PEAK ENERGY INC	1,500.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.75	10,916.02	13,680.00	(2,763.98)	0.00
965630	47580P103	JELD-WEN HOLDING INC	400.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.00	8,382.89	5,684.00	2,698.89	0.00
965630	47580P103	JELD-WEN HOLDING INC	1,820.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.55	42,200.37	25,862.20	16,338.17	0.00
965630	477143101	JETBLUE AIRWAYS CORP	900.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.25	17,034.39	16,642.13	392.26	0.00
965630	477839104	JOHN BEAN TECHNOLOGIES CORP	70.000	03/15/19	GOLDMAN SACHS & CO, NY	0.18	6,379.48	5,026.70	1,352.78	264.80
965630	477839104	JOHN BEAN TECHNOLOGIES CORP	926.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.32	99,735.07	71,425.81	28,309.26	0.00
965630	479167108	JOHNSON OUTDOORS INC	100.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.25	7,713.59	5,874.00	1,839.59	59.00
965630	47973J102	JOINT CORP/THE	500.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.25	8,763.56	9,264.75	(501.19)	0.00
965630	48020Q107	JONES LANG LASALLE INC	0.467	07/05/19	SALE OF FRACTIONAL SHARES	0.00	64.10	65.81	(1.71)	66.65
965630	48020Q107	JONES LANG LASALLE INC	155.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.39	26,190.96	21,844.16	4,346.80	0.00
965630	481116101	JOUNCE THERAPEUTICS INC	500.000	06/28/19	GOLDMAN SACHS & CO, NY	0.63	2,474.31	1,685.00	789.31	0.00
965630	48123V102	J2 GLOBAL INC	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	8,570.63	6,938.00	1,632.63	1,132.01
965630	48123V102	J2 GLOBAL INC	120.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.30	10,287.16	8,325.60	1,961.56	0.00
965630	48123V102	J2 GLOBAL INC	1,349.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.37	128,364.81	97,495.27	30,869.54	0.00
965630	48238T109	KAR AUCTION SERVICES INC	300.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.75	14,774.05	14,477.83	296.22	4,288.32
965630	48238T109	KAR AUCTION SERVICES INC	0.000	06/28/19	STOCK DISTRIBUTION	0.00	94,557.33	94,557.33	0.00	0.00
965630	48238T109	KAR AUCTION SERVICES INC	3,543.000	12/09/19	UBS SECURITIES LLC, STAMFORD	8.86	73,684.01	67,122.54	6,561.47	0.00
965630	482738101	KVH INDUSTRIES INC	100.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.25	1,122.72	1,029.00	93.72	0.00
965630	48273U102	K12 INC	100.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.25	1,948.70	2,479.00	(530.30)	0.00
965630	48282T104	KADANT INC	330.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.83	33,150.28	26,881.80	6,268.48	300.30
965630	48283N106	KADMON HOLDINGS INC	4,100.000	12/09/19	UBS SECURITIES LLC, STAMFORD	10.25	18,767.36	12,503.75	6,263.61	0.00
965630	483007704	KAISER ALUMINUM CORP	80.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.20	8,958.88	7,143.20	1,815.68	576.00
965630	483007704	KAISER ALUMINUM CORP	220.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.55	24,579.54	19,643.80	4,935.74	0.00
965630	483548103	KAMAN CORP	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	6,295.66	5,609.00	686.66	513.60
965630	483548103	KAMAN CORP	600.000	06/28/19	GOLDMAN SACHS & CO, NY	0.75	38,212.45	33,654.00	4,558.45	0.00
965630	483548103	KAMAN CORP	167.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.42	10,919.48	9,367.03	1,552.45	0.00
965630	48576A100	KARUNA THERAPEUTICS INC	100.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.25	6,532.61	8,501.25	(1,968.64)	0.00
965630	48576U106	KARYOPHARM THERAPEUTICS INC	1,433.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.58	22,780.64	13,427.21	9,353.43	0.00
965630	48666K109	KB HOME	360.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.90	8,667.78	6,876.00	1,791.78	105.20
965630	48666K109	KB HOME	540.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.35	18,811.86	13,803.34	5,008.52	0.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965630	48669A108	KEANE GROUP INC	1,600.000	06/28/19	GOLDMAN SACHS & CO, NY	2.00	10,749.77	13,088.00	(2,338.23)	0.00
965630	48716P108	KEARNY FINANCIAL CORP/MD	1,000.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.50	13,897.21	12,820.00	1,077.21	250.00
965630	488401100	KEMPER CORP	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	8,264.64	6,638.00	1,626.64	621.08
965630	488401100	KEMPER CORP	500.000	06/28/19	GOLDMAN SACHS & CO, NY	0.63	43,149.72	33,190.00	9,959.72	0.00
965630	488401100	KEMPER CORP	336.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.84	24,902.96	22,303.68	2,599.28	0.00
965630	489170100	KENNAMETAL INC	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	7,823.39	6,656.00	1,167.39	580.00
965630	489170100	KENNAMETAL INC	1,350.000	06/28/19	GOLDMAN SACHS & CO, NY	1.69	49,933.77	44,928.00	5,005.77	0.00
965630	489398107	KENNEDY-WILSON HOLDINGS INC	600.000	02/06/19	DEUTSCHE BK SECS INC, NY (NWSCUS33)	4.50	12,118.34	10,902.00	1,216.34	1,554.00
965630	489398107	KENNEDY-WILSON HOLDINGS INC	1,700.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.25	38,329.95	30,889.00	7,440.95	0.00
965630	493732101	KFORCE INC	633.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.58	25,444.49	19,572.36	5,872.13	455.76
965630	494274103	KIMBALL INTERNATIONAL INC	900.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.25	18,861.35	12,771.00	6,090.35	297.00
965630	494577109	KINDRED BIOSCIENCES INC	800.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.00	6,213.87	8,760.00	(2,546.13)	0.00
965630	49714P108	KINSALE CAPITAL GROUP INC	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	6,553.66	5,556.00	997.66	177.60
965630	49714P108	KINSALE CAPITAL GROUP INC	630.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.58	60,357.47	39,813.05	20,544.42	0.00
965630	498904200	KNOLL INC	1,389.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.47	38,304.35	22,890.72	15,413.63	680.61
965630	50015M109	KODIAK SCIENCES INC	800.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.00	54,308.87	10,752.48	43,556.39	0.00
965630	50050N103	KONTOOR BRANDS INC	300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.75	11,459.01	8,924.25	2,534.76	168.00
965630	500600101	KOPIN CORP	2,800.000	06/28/19	GOLDMAN SACHS & CO, NY	3.50	3,048.43	2,797.20	251.23	0.00
965630	50060P106	KOPPERS HOLDINGS INC	533.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.33	19,644.64	9,082.32	10,562.32	0.00
965630	500643200	KORN FERRY	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	9,673.37	7,908.00	1,765.37	620.00
965630	500643200	KORN FERRY	1,500.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.75	60,145.00	59,310.00	835.00	0.00
965630	500688106	KOSMOS ENERGY LTD	1,500.000	06/28/19	GOLDMAN SACHS & CO, NY	1.88	9,402.92	6,105.00	3,297.92	135.60
965630	50077B207	KRATOS DEFENSE & SECURITY SOLU	2,700.000	12/09/19	UBS SECURITIES LLC, STAMFORD	6.75	46,972.27	52,124.68	(5,152.41)	0.00
965630	50077C106	KRATON CORP	270.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.68	8,307.11	5,896.80	2,410.31	0.00
965630	50077C106	KRATON CORP	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	9,320.42	6,552.00	2,768.42	0.00
965630	50077C106	KRATON CORP	330.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.83	7,849.70	7,207.20	642.50	0.00
965630	50105F105	KRONOS WORLDWIDE INC	600.000	06/28/19	GOLDMAN SACHS & CO, NY	0.75	9,191.05	6,912.00	2,279.05	216.00
965630	501147102	KRYSTAL BIOTECH INC	300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.75	18,802.86	12,078.62	6,724.24	0.00
965630	50127T109	KURA ONCOLOGY INC	700.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.75	10,988.02	9,828.00	1,160.02	0.00
965630	501797104	L BRANDS INC	1,100.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.75	19,125.85	28,711.38	(9,585.53)	660.00
965630	50187A107	LHC GROUP INC	100.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	11,013.60	9,779.92	1,233.68	0.00
965630	50187A107	LHC GROUP INC	60.000	09/20/19	GOLDMAN SACHS & CO, NY	0.15	7,058.70	6,151.25	907.45	0.00
965630	50187A107	LHC GROUP INC	863.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.16	115,620.18	88,475.48	27,144.70	0.00
965630	50187T106	LGI HOMES INC	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	6,129.67	4,522.00	1,607.67	0.00
965630	50187T106	LGI HOMES INC	600.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.50	45,051.56	30,989.25	14,062.31	0.00
965630	50189K103	LCI INDUSTRIES	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	8,375.64	6,680.00	1,695.64	1,708.50
965630	50189K103	LCI INDUSTRIES	670.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.68	68,752.29	44,756.00	23,996.29	0.00
965630	50212V100	LPL FINANCIAL HOLDINGS INC	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	7,752.64	6,313.44	1,439.20	2,309.50
965630	50212V100	LPL FINANCIAL HOLDINGS INC	90.000	03/15/19	GOLDMAN SACHS & CO, NY	0.23	6,708.28	5,682.09	1,026.19	0.00
965630	50212V100	LPL FINANCIAL HOLDINGS INC	140.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.35	9,637.12	8,838.81	798.31	0.00
965630	50212V100	LPL FINANCIAL HOLDINGS INC	2,402.000	12/09/19	UBS SECURITIES LLC, STAMFORD	6.01	220,276.85	157,179.86	63,096.99	0.00
965630	502175102	LTC PROPERTIES INC	600.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.50	28,215.91	27,394.65	821.26	570.00
965630	503459604	LA JOLLA PHARMACEUTICAL CO	667.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.67	2,159.36	6,289.81	(4,130.45)	0.00
965630	505336107	LA-Z-BOY INC	500.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.25	15,803.42	13,855.00	1,948.42	265.00
965630	50575Q102	LADENBURG THALMANN FINANCIAL S	3,000.000	12/09/19	UBS SECURITIES LLC, STAMFORD	7.50	10,432.28	6,990.00	3,442.28	112.50
965630	511656100	LAKELAND FINANCIAL CORP	210.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.53	9,464.04	8,433.60	1,030.44	567.00
965630	511656100	LAKELAND FINANCIAL CORP	590.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.48	27,904.94	24,268.90	3,636.04	0.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965630	512816109	LAMAR ADVERTISING CO	2,476.000	12/09/19	UBS SECURITIES LLC, STAMFORD	6.19	216,515.52	178,292.56	38,222.96	6,074.88
965630	513272104	LAMB WESTON HOLDINGS INC	1,100.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.75	92,571.33	69,697.38	22,873.95	440.00
965630	513847103	LANCASTER COLONY CORP	60.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.15	9,390.92	10,611.60	(1,220.68)	1,040.55
965630	513847103	LANCASTER COLONY CORP	427.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.07	67,147.55	72,693.35	(5,545.80)	0.00
965630	515098101	LANDSTAR SYSTEM INC	1,033.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.58	114,203.53	98,827.11	15,376.42	723.12
965630	516544103	LANTHEUS HOLDINGS INC	900.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.25	18,208.87	14,085.00	4,123.87	0.00
965630	516806106	LAREDO PETROLEUM INC	1,460.000	06/28/19	GOLDMAN SACHS & CO, NY	1.83	4,232.08	5,285.20	(1,053.12)	0.00
965630	518415104	LATTICE SEMICONDUCTOR CORP	3,733.000	12/09/19	UBS SECURITIES LLC, STAMFORD	9.33	70,804.21	31,885.61	38,918.60	0.00
965630	52471Y106	LEGACYTEXAS FINANCIAL GROUP IN	600.000	11/01/19	MERGER	0.00	23,022.00	19,254.00	3,768.00	450.00
965630	525558201	LEMAITRE VASCULAR INC	500.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.25	17,143.39	11,820.00	5,323.39	170.00
965630	52603B107	LENDINGTREE INC	227.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.57	76,589.91	55,856.23	20,733.68	0.00
965630	526107107	LENNOX INTERNATIONAL INC	30.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.08	7,438.62	6,614.00	824.62	2,438.86
965630	526107107	LENNOX INTERNATIONAL INC	50.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.13	13,105.19	11,023.34	2,081.85	0.00
965630	526107107	LENNOX INTERNATIONAL INC	20.000	09/20/19	GOLDMAN SACHS & CO, NY	0.05	4,780.45	4,525.00	255.45	0.00
965630	526107107	LENNOX INTERNATIONAL INC	923.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.31	240,517.28	208,828.57	31,688.71	0.00
965630	528872302	LEXICON PHARMACEUTICALS INC	1,381.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.45	6,873.78	9,169.84	(2,296.06)	0.00
965630	53046P109	LIBERTY EXPEDIA HOLDINGS INC	72.000	07/29/19	MERGER	0.00	2,815.92	2,815.92	0.00	0.00
965630	53115L104	LIBERTY OILFIELD SERVICES INC	800.000	06/28/19	GOLDMAN SACHS & CO, NY	1.00	12,942.73	10,360.00	2,582.73	200.00
965630	53115L104	LIBERTY OILFIELD SERVICES INC	600.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.50	5,608.38	7,770.00	(2,161.62)	0.00
965630	531229706	LIBERTY MEDIA CORP-LIBERTY BRA	400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.00	11,542.76	9,976.00	1,566.76	0.00
965630	531229888	LIBERTY MEDIA CORP-LIBERTY BRA	900.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.25	25,845.21	22,401.00	3,444.21	0.00
965630	531465102	LIBERTY TRIPADVISOR HOLDINGS I	660.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.65	9,310.82	10,487.40	(1,176.58)	0.00
965630	531465102	LIBERTY TRIPADVISOR HOLDINGS I	1,640.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.10	11,754.45	26,059.60	(14,305.15)	0.00
965630	53220K504	LIGAND PHARMACEUTICALS INC	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	45,657.67	53,557.58	(7,899.91)	0.00
965630	53220K504	LIGAND PHARMACEUTICALS INC	100.000	09/20/19	GOLDMAN SACHS & CO, NY	0.25	10,399.53	13,389.39	(2,989.86)	0.00
965630	53220K504	LIGAND PHARMACEUTICALS INC	53.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.13	5,606.62	7,096.38	(1,489.76)	0.00
965630	53222K205	LIFEVANTAGE CORP	500.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.25	7,663.59	7,209.25	454.34	0.00
965630	53223X107	LIFE STORAGE INC	100.000	06/28/19	GOLDMAN SACHS & CO, NY	0.13	9,507.67	9,299.00	208.67	200.00
965630	532403201	LILIS ENERGY INC	1,600.000	06/28/19	GOLDMAN SACHS & CO, NY	0.00	975.97	2,192.00	(1,216.03)	0.00
965630	53261M104	LIMELIGHT NETWORKS INC	1,100.000	06/28/19	GOLDMAN SACHS & CO, NY	1.38	2,968.55	2,574.00	394.55	0.00
965630	53261M104	LIMELIGHT NETWORKS INC	2,300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	5.75	9,792.04	5,382.00	4,410.04	0.00
965630	533900106	LINCOLN ELECTRIC HOLDINGS INC	1,579.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.95	145,639.99	124,504.15	21,135.84	2,968.52
965630	535219109	LINDBLAD EXPEDITIONS HOLDINGS	600.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.50	9,172.31	8,076.00	1,096.31	0.00
965630	535555106	LINDSAY CORP	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	16,441.40	19,250.00	(2,808.60)	272.80
965630	535555106	LINDSAY CORP	120.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.30	10,911.07	11,550.00	(638.93)	0.00
965630	535919401	LIONS GATE ENTERTAINMENT CORP	99.000	06/28/19	GOLDMAN SACHS & CO, NY	0.12	1,212.60	1,593.90	(381.30)	0.00
965630	535919500	LIONS GATE ENTERTAINMENT CORP	261.000	06/28/19	GOLDMAN SACHS & CO, NY	0.33	3,029.81	3,883.68	(853.87)	0.00
965630	536797103	LITHIA MOTORS INC	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	8,849.63	7,633.00	1,216.63	449.60
965630	536797103	LITHIA MOTORS INC	50.000	09/20/19	GOLDMAN SACHS & CO, NY	0.13	6,507.73	4,427.49	2,080.24	0.00
965630	536797103	LITHIA MOTORS INC	390.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.98	61,637.24	34,534.46	27,102.78	0.00
965630	537008104	LITTELFUSE INC	513.000	06/28/19	GOLDMAN SACHS & CO, NY	0.64	90,752.31	87,969.24	2,783.07	441.18
965630	538034109	LIVE NATION ENTERTAINMENT INC	3,495.000	06/28/19	GOLDMAN SACHS & CO, NY	4.37	231,534.58	172,128.75	59,405.83	0.00
965630	53803X105	LIVE OAK BANCSHARES INC	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	6,859.35	5,924.00	935.35	24.00
965630	538146101	LIVEPERSON INC	1,833.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.58	67,521.74	38,944.88	28,576.86	0.00
965630	53814L108	LIVENT CORP	1,800.000	06/28/19	GOLDMAN SACHS & CO, NY	2.25	12,453.49	21,784.50	(9,331.01)	0.00
965630	53815P108	LIVERAMP HOLDINGS INC	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	10,965.35	7,726.00	3,239.35	0.00
965630	53815P108	LIVERAMP HOLDINGS INC	180.000	03/15/19	GOLDMAN SACHS & CO, NY	0.45	10,776.45	6,953.40	3,823.05	0.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965630	53815P108	LIVERAMP HOLDINGS INC	890.000	06/28/19	GOLDMAN SACHS & CO, NY	1.11	43,145.19	34,380.70	8,764.49	0.00
965630	53839L208	LIVEXLIVE MEDIA INC	200.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.50	517.48	990.00	(472.52)	0.00
965630	539183103	LIVONGO HEALTH INC	400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.00	10,970.77	9,544.76	1,426.01	0.00
965630	54142L109	LOGMEIN INC	833.000	06/28/19	GOLDMAN SACHS & CO, NY	1.04	61,373.12	67,801.06	(6,427.94)	508.96
965630	543881106	LORAL SPACE & COMMUNICATIONS I	383.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.96	12,178.18	14,266.75	(2,088.57)	0.00
965630	546347105	LOUISIANA-PACIFIC CORP	100.000	06/28/19	GOLDMAN SACHS & CO, NY	0.13	2,621.71	2,222.00	399.71	369.92
965630	546347105	LOUISIANA-PACIFIC CORP	635.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.59	18,146.33	14,109.70	4,036.63	0.00
965630	548862101	LOXO ONCOLOGY INC	720.000	02/11/19	TENDER OFFER	0.00	169,200.00	110,071.15	59,128.85	0.00
965630	55003T107	LUMBER LIQUIDATORS HOLDINGS IN	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	3,464.54	2,856.00	608.54	0.00
965630	55003T107	LUMBER LIQUIDATORS HOLDINGS IN	400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.00	3,746.92	3,808.00	(61.08)	0.00
965630	55024U109	LUMENTUM HOLDINGS INC	200.000	02/25/19	STATE ST BK & TR CO/SAFEKEEPING, N QUINC	0.00	10,248.00	8,402.00	1,846.00	0.00
965630	55024U109	LUMENTUM HOLDINGS INC	1,660.000	06/28/19	GOLDMAN SACHS & CO, NY	2.08	88,656.68	69,736.60	18,920.08	0.00
965630	55027E102	LUMINEX CORP	633.000	06/28/19	GOLDMAN SACHS & CO, NY	0.79	13,064.05	14,628.63	(1,564.58)	113.94
965630	550819106	LYDALL INC	567.000	02/06/19	DEUTSCHE BK SECS INC, NY (NWSCUS33)	4.25	15,650.36	11,515.77	4,134.59	0.00
965630	550819106	LYDALL INC	100.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.25	1,932.70	2,031.00	(98.30)	0.00
965630	552074700	WILLIAM LYON HOMES	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	5,468.50	3,207.00	2,261.50	0.00
965630	55264U108	MB FINANCIAL INC	100.000	03/21/19	MORGAN STANLEY & CO INC, NY	0.25	4,237.69	3,963.00	274.69	0.00
965630	552697104	MDC PARTNERS INC	1,700.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.25	4,381.65	4,437.00	(55.35)	0.00
965630	55277P104	MGE ENERGY INC	400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.00	30,854.36	29,232.50	1,621.86	282.00
965630	55303J106	MGP INGREDIENTS INC	300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.75	14,137.95	17,115.00	(2,977.05)	120.00
965630	55305B101	M/I HOMES INC	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	5,707.63	4,204.00	1,503.63	0.00
965630	55306N104	MKS INSTRUMENTS INC	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	8,583.63	6,850.95	1,732.68	568.00
965630	55306N104	MKS INSTRUMENTS INC	100.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	8,925.63	6,850.95	2,074.68	0.00
965630	55306N104	MKS INSTRUMENTS INC	1,320.000	06/28/19	GOLDMAN SACHS & CO, NY	1.65	102,811.02	90,432.55	12,378.47	0.00
965630	55345K103	MRC GLOBAL INC	1,000.000	06/28/19	GOLDMAN SACHS & CO, NY	1.25	17,118.99	12,230.00	4,888.99	0.00
965630	55345K103	MRC GLOBAL INC	400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.00	5,454.88	4,892.00	562.88	0.00
965630	553498106	MSA SAFETY INC	120.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.30	12,213.14	11,496.03	717.11	1,579.72
965630	553498106	MSA SAFETY INC	1,033.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.58	128,520.61	100,882.41	27,638.20	0.00
965630	553530106	MSC INDUSTRIAL DIRECT CO INC	560.000	06/28/19	GOLDMAN SACHS & CO, NY	0.70	41,584.03	43,075.20	(1,491.17)	705.60
965630	553777103	MTS SYSTEMS CORP	200.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.50	9,333.30	11,706.25	(2,372.95)	60.00
965630	55405W104	MYR GROUP INC	500.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.25	16,613.40	14,085.00	2,528.40	0.00
965630	556099109	MACROGENICS INC	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	6,787.35	5,080.00	1,707.35	0.00
965630	556099109	MACROGENICS INC	833.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.08	8,186.14	10,579.10	(2,392.96)	0.00
965630	556269108	STEVEN MADDEN LTD	200.000	03/15/19	GOLDMAN SACHS & CO, NY	0.50	6,513.41	6,052.00	461.41	963.48
965630	556269108	STEVEN MADDEN LTD	2,294.000	12/09/19	UBS SECURITIES LLC, STAMFORD	5.74	98,336.00	69,416.44	28,919.56	0.00
965630	55825T103	MADISON SQUARE GARDEN CO/THE	40.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.10	11,044.07	10,708.00	336.07	0.00
965630	558868105	MADRIGAL PHARMACEUTICALS INC	70.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.18	9,493.09	7,890.40	1,602.69	0.00
965630	558868105	MADRIGAL PHARMACEUTICALS INC	250.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.63	29,301.26	26,690.08	2,611.18	0.00
965630	559079207	MAGELLAN HEALTH INC	400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.00	31,334.35	29,692.50	1,641.85	0.00
965630	55910K108	MAGENTA THERAPEUTICS INC	700.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.75	8,951.06	8,983.38	(32.32)	0.00
965630	56117J100	MALIBU BOATS INC	533.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.33	20,225.60	18,548.40	1,677.20	0.00
965630	56155L108	MAMMOTH ENERGY SERVICES INC	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	2,063.57	5,394.00	(3,330.43)	75.00
965630	562750109	MANHATTAN ASSOCIATES INC	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	10,963.35	8,474.00	2,489.35	0.00
965630	562750109	MANHATTAN ASSOCIATES INC	1,899.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.75	153,013.50	85,852.88	67,160.62	0.00
965630	56400P706	MANNKIND CORP	4,400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	11.00	5,356.88	4,664.00	692.88	0.00
965630	566324109	MARCUS & MILLICHAP INC	533.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.33	19,564.69	18,297.89	1,266.80	0.00
965630	567908108	MARINEMAX INC	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	4,931.51	5,493.00	(561.49)	0.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965630	567908108	MARINEMAX INC	233.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.58	3,759.96	4,266.23	(506.27)	0.00
965630	568427108	MARINE PRODUCTS CORP	200.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.50	3,047.43	3,382.00	(334.57)	116.00
965630	56854Q101	MARINUS PHARMACEUTICALS INC	1,200.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.00	1,520.96	3,444.00	(1,923.04)	0.00
965630	57060D108	MARKETAXESS HOLDINGS INC	60.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.15	14,620.45	12,678.60	1,941.85	2,050.20
965630	57060D108	MARKETAXESS HOLDINGS INC	1,060.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.65	389,030.49	239,404.18	149,626.31	0.00
965630	57164Y107	MARRIOTT VACATIONS WORLDWIDE C	100.000	02/06/19	DEUTSCHE BK SECS INC, NY (NWSCUS33)	0.75	9,186.13	7,051.00	2,135.13	1,344.60
965630	57164Y107	MARRIOTT VACATIONS WORLDWIDE C	130.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.33	12,122.01	9,166.30	2,955.71	0.00
965630	57164Y107	MARRIOTT VACATIONS WORLDWIDE C	500.000	06/28/19	GOLDMAN SACHS & CO, NY	0.63	48,198.37	35,255.00	12,943.37	0.00
965630	57164Y107	MARRIOTT VACATIONS WORLDWIDE C	60.000	09/20/19	GOLDMAN SACHS & CO, NY	0.15	6,494.38	4,230.60	2,263.78	0.00
965630	57164Y107	MARRIOTT VACATIONS WORLDWIDE C	222.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.56	27,451.39	15,653.22	11,798.17	0.00
965630	573075108	MARTEN TRANSPORT LTD	600.000	06/28/19	GOLDMAN SACHS & CO, NY	0.75	10,889.02	9,714.00	1,175.02	36.00
965630	574795100	MASIMO CORP	90.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.23	11,646.51	9,663.30	1,983.21	0.00
965630	574795100	MASIMO CORP	80.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.20	10,778.05	8,589.60	2,188.45	0.00
965630	574795100	MASIMO CORP	1,353.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.38	205,932.48	153,561.86	52,370.62	0.00
965630	575385109	MASONITE INTERNATIONAL CORP	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	5,718.67	4,483.00	1,235.67	0.00
965630	575385109	MASONITE INTERNATIONAL CORP	690.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.73	50,132.63	30,932.70	19,199.93	0.00
965630	576323109	MASTEC INC	1,710.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.28	106,047.72	73,173.85	32,873.87	0.00
965630	57637H103	MASTERCRAFT BOAT HOLDINGS INC	530.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.33	8,213.49	9,911.00	(1,697.51)	0.00
965630	576485205	MATADOR RESOURCES CO	570.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.43	11,119.12	8,852.10	2,267.02	0.00
965630	576485205	MATADOR RESOURCES CO	1,800.000	06/28/19	GOLDMAN SACHS & CO, NY	2.25	35,781.00	27,954.00	7,827.00	0.00
965630	576485205	MATADOR RESOURCES CO	496.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.24	7,403.88	7,702.88	(299.00)	0.00
965630	57665R106	MATCH GROUP INC	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	11,193.35	8,554.00	2,639.35	0.00
965630	57665R106	MATCH GROUP INC	1,366.000	06/28/19	GOLDMAN SACHS & CO, NY	1.71	91,887.20	58,423.82	33,463.38	0.00
965630	576690101	MATERION CORP	300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.75	17,809.88	20,343.38	(2,533.50)	66.00
965630	57686G105	MATSON INC	500.000	06/28/19	GOLDMAN SACHS & CO, NY	0.63	19,423.96	16,010.00	3,413.96	210.00
965630	577081102	MATTEL INC	680.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.70	9,116.98	6,793.20	2,323.78	0.00
965630	577081102	MATTEL INC	7,020.000	12/09/19	UBS SECURITIES LLC, STAMFORD	17.55	84,676.99	76,602.43	8,074.56	0.00
965630	57776J100	MAXLINEAR INC	430.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.08	10,662.78	7,568.00	3,094.78	0.00
965630	57776J100	MAXLINEAR INC	1,886.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.72	37,186.43	35,785.60	1,400.83	0.00
965630	577933104	MAXIMUS INC	1,844.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.61	136,596.08	122,262.72	14,333.36	1,749.32
965630	580589109	MCGRATH RENTCORP	140.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.35	8,078.94	7,207.20	871.74	830.50
965630	580589109	MCGRATH RENTCORP	100.000	09/20/19	GOLDMAN SACHS & CO, NY	0.25	6,910.60	5,148.00	1,762.60	0.00
965630	580589109	MCGRATH RENTCORP	460.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.15	35,450.31	23,680.80	11,769.51	0.00
965630	584021109	MEDALLIA INC	400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.00	11,518.76	12,049.84	(531.08)	0.00
965630	584688105	MEDICINES CO/THE	300.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.75	7,502.15	5,742.00	1,760.15	0.00
965630	584688105	MEDICINES CO/THE	1,000.000	06/28/19	GOLDMAN SACHS & CO, NY	1.25	36,467.99	19,140.00	17,327.99	0.00
965630	584688105	MEDICINES CO/THE	697.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.74	58,649.59	13,340.58	45,309.01	0.00
965630	58468P206	MEDICINOVA INC	1,200.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.00	9,392.80	9,804.00	(411.20)	0.00
965630	58470H101	MEDIFAST INC	333.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.83	29,608.91	41,631.66	(12,022.75)	999.00
965630	58471A105	MEDIDATA SOLUTIONS INC	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	15,171.30	13,484.00	1,687.30	0.00
965630	58471A105	MEDIDATA SOLUTIONS INC	1,786.000	10/28/19	MERGER	0.00	164,758.50	127,339.50	37,419.00	0.00
965630	58506Q109	MEDPACE HOLDINGS INC	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	7,057.65	5,293.00	1,764.65	0.00
965630	58506Q109	MEDPACE HOLDINGS INC	800.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.00	64,068.67	44,842.75	19,225.92	0.00
965630	58513U101	MEET GROUP INC/THE	1,700.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.25	8,971.56	7,665.81	1,305.75	0.00
965630	589378108	MERCURY SYSTEMS INC	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	6,530.66	4,729.00	1,801.66	0.00
965630	589378108	MERCURY SYSTEMS INC	1,560.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.90	106,713.49	94,522.58	12,190.91	0.00
965630	589433101	MEREDITH CORP	1,200.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.00	42,944.11	66,072.18	(23,128.07)	1,380.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965630	589584101	MERIDIAN BIOSCIENCE INC	700.000	06/28/19	GOLDMAN SACHS & CO, NY	0.88	8,314.94	12,152.00	(3,837.06)	132.88
965630	589584101	MERIDIAN BIOSCIENCE INC	363.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.91	3,398.51	6,301.68	(2,903.17)	0.00
965630	58958U103	MERIDIAN BANCORP INC	300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.75	5,957.12	4,296.00	1,661.12	84.00
965630	589889104	MERIT MEDICAL SYSTEMS INC	1,430.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.58	42,237.74	80,232.80	(37,995.06)	0.00
965630	59001A102	MERITAGE HOMES CORP	133.000	06/28/19	GOLDMAN SACHS & CO, NY	0.17	6,827.90	4,883.76	1,944.14	0.00
965630	59001K100	MERITOR INC	500.000	02/06/19	DEUTSCHE BK SECS INC, NY (NWSCUS33)	3.75	10,270.12	8,455.00	1,815.12	0.00
965630	59001K100	MERITOR INC	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	4,849.64	3,382.00	1,467.64	0.00
965630	59001K100	MERITOR INC	2,000.000	12/09/19	UBS SECURITIES LLC, STAMFORD	5.00	47,894.00	33,820.00	14,074.00	0.00
965630	59045L106	MERSANA THERAPEUTICS INC	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	1,619.46	1,632.00	(12.54)	0.00
965630	59064R109	MESA LABORATORIES INC	40.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.10	9,403.77	8,335.60	1,068.17	59.52
965630	59064R109	MESA LABORATORIES INC	93.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.23	22,727.56	19,380.27	3,347.29	0.00
965630	59100U108	META FINANCIAL GROUP INC	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	5,609.63	3,878.00	1,731.63	170.00
965630	59100U108	META FINANCIAL GROUP INC	700.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.75	24,483.74	13,573.00	10,910.74	0.00
965630	591520200	METHODE ELECTRONICS INC	516.000	06/28/19	GOLDMAN SACHS & CO, NY	0.65	14,741.16	12,017.64	2,723.52	113.52
965630	592688105	METTLER-TOLEDO INTERNATIONAL I	100.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.25	75,696.18	56,558.00	19,138.18	0.00
965630	59408Q106	MICHAELS COS INC/THE	593.000	06/28/19	GOLDMAN SACHS & CO, NY	0.74	5,158.25	8,029.22	(2,870.97)	0.00
965630	594972408	MICROSTRATEGY INC	60.000	09/20/19	GOLDMAN SACHS & CO, NY	0.15	8,942.66	8,598.68	343.98	0.00
965630	594972408	MICROSTRATEGY INC	240.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.60	36,550.64	34,394.70	2,155.94	0.00
965630	596278101	MIDDLEBY CORP/THE	1,569.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.92	173,555.26	187,748.50	(14,193.24)	0.00
965630	596680108	MIDDLESEX WATER CO	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	5,777.67	5,335.00	442.67	414.50
965630	596680108	MIDDLESEX WATER CO	400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.00	25,258.47	21,340.00	3,918.47	0.00
965630	597742105	MIDLAND STATES BANCORP INC	100.000	06/28/19	GOLDMAN SACHS & CO, NY	0.13	2,671.81	2,234.00	437.81	242.50
965630	597742105	MIDLAND STATES BANCORP INC	200.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.50	5,685.38	4,468.00	1,217.38	0.00
965630	59870L106	MILACRON HOLDINGS CORP	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	2,759.69	2,378.00	381.69	0.00
965630	600544100	HERMAN MILLER INC	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	7,417.40	6,050.00	1,367.40	1,193.24
965630	600544100	HERMAN MILLER INC	1,733.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.33	81,808.90	58,205.39	23,603.51	0.00
965630	60255W105	MINDBODY INC	1,300.000	02/15/19	MERGER	0.00	47,450.00	47,320.00	130.00	0.00
965630	603380106	MINERVA NEUROSCIENCES INC	700.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.75	4,737.15	4,718.00	19.15	0.00
965630	60463E103	MIRAGEN THERAPEUTICS INC	700.000	06/28/19	GOLDMAN SACHS & CO, NY	0.88	1,434.09	2,121.00	(686.91)	0.00
965630	60468T105	MIRATI THERAPEUTICS INC	800.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.00	83,172.27	45,092.07	38,080.20	0.00
965630	60649T107	MISTRAS GROUP INC	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	2,873.69	2,876.00	(2.31)	0.00
965630	60649T107	MISTRAS GROUP INC	233.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.58	3,196.11	3,350.54	(154.43)	0.00
965630	606710200	MITEK SYSTEMS INC	1,200.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.00	8,708.81	12,972.00	(4,263.19)	0.00
965630	60739U204	MOBILEIRON INC	3,133.000	12/09/19	UBS SECURITIES LLC, STAMFORD	7.83	14,356.68	18,182.55	(3,825.87)	0.00
965630	60740F105	MOBILE MINI INC	290.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.73	9,818.54	9,207.50	611.04	860.75
965630	60740F105	MOBILE MINI INC	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	12,171.24	12,700.00	(528.76)	0.00
965630	60740F105	MOBILE MINI INC	510.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.28	19,735.31	16,192.50	3,542.81	0.00
965630	607525102	MODEL N INC	970.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.43	29,601.35	17,443.35	12,158.00	0.00
965630	60770K107	MODERNA INC	5,300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	13.25	99,518.68	97,371.51	2,147.17	0.00
965630	60786M105	MOELIS & CO	210.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.53	8,909.65	7,219.80	1,689.85	3,812.50
965630	60786M105	MOELIS & CO	1,060.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.65	36,237.99	36,442.80	(204.81)	0.00
965630	60855R100	MOLINA HEALTHCARE INC	90.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.23	13,103.59	10,673.53	2,430.06	0.00
965630	60855R100	MOLINA HEALTHCARE INC	90.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.23	11,718.51	10,673.53	1,044.98	0.00
965630	60855R100	MOLINA HEALTHCARE INC	1,413.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.53	183,159.86	170,029.05	13,130.81	0.00
965630	60877T100	MOMENTA PHARMACEUTICALS INC	2,899.000	12/09/19	UBS SECURITIES LLC, STAMFORD	7.25	51,825.79	33,092.51	18,733.28	0.00
965630	609027107	MONARCH CASINO & RESORT INC	300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.75	13,522.97	11,442.00	2,080.97	0.00
965630	60937P106	MONGODB INC	1,200.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.00	157,205.74	172,351.63	(15,145.89)	0.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965630	609720107	MONMOUTH REAL ESTATE INVESTMEN	100.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.25	1,530.71	1,240.00	290.71	68.00
965630	609839105	MONOLITHIC POWER SYSTEMS INC	80.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.20	11,002.85	9,558.83	1,444.02	1,589.00
965630	609839105	MONOLITHIC POWER SYSTEMS INC	70.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.18	9,817.89	8,363.98	1,453.91	0.00
965630	609839105	MONOLITHIC POWER SYSTEMS INC	1,216.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.04	199,793.78	148,553.44	51,240.34	0.00
965630	61022P100	MONOTYPE IMAGING HOLDINGS INC	430.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.08	8,431.11	6,673.60	1,757.51	166.82
965630	61022P100	MONOTYPE IMAGING HOLDINGS INC	336.000	10/11/19	MERGER	0.00	6,669.60	5,214.72	1,454.88	0.00
965630	610236101	MONRO INC	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	7,815.64	6,875.00	940.64	558.24
965630	610236101	MONRO INC	120.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.30	9,826.37	8,250.00	1,576.37	0.00
965630	610236101	MONRO INC	966.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.42	71,856.83	69,722.37	2,134.46	0.00
965630	615394202	MOOG INC	90.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.23	7,773.86	6,973.20	800.66	465.50
965630	615394202	MOOG INC	843.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.11	74,939.03	78,214.80	(3,275.77)	0.00
965630	617700109	MORNINGSTAR INC	80.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.20	10,173.26	8,787.20	1,386.06	619.36
965630	617700109	MORNINGSTAR INC	583.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.46	89,446.37	67,516.85	21,929.52	0.00
965630	624756102	MUELLER INDUSTRIES INC	300.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.75	10,016.11	7,008.00	3,008.11	490.40
965630	624756102	MUELLER INDUSTRIES INC	500.000	06/28/19	GOLDMAN SACHS & CO, NY	0.63	14,634.06	11,680.00	2,954.06	0.00
965630	624756102	MUELLER INDUSTRIES INC	976.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.44	31,209.39	22,799.36	8,410.03	0.00
965630	624758108	MUELLER WATER PRODUCTS INC	830.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	2.08	8,272.91	7,553.00	719.91	504.16
965630	624758108	MUELLER WATER PRODUCTS INC	2,852.000	12/09/19	UBS SECURITIES LLC, STAMFORD	7.13	34,045.04	27,704.96	6,340.08	0.00
965630	62482R107	MR COOPER GROUP INC	1,400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.50	18,518.11	10,957.52	7,560.59	0.00
965630	626755102	MURPHY USA INC	200.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.50	23,531.01	15,328.00	8,203.01	0.00
965630	628464109	MYERS INDUSTRIES INC	963.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.41	16,185.28	14,550.93	1,634.35	520.04
965630	62855J104	MYRIAD GENETICS INC	200.000	03/15/19	GOLDMAN SACHS & CO, NY	0.50	6,729.41	5,814.00	915.41	0.00
965630	62855J104	MYRIAD GENETICS INC	1,200.000	06/28/19	GOLDMAN SACHS & CO, NY	1.50	33,333.80	34,884.00	(1,550.20)	0.00
965630	62855J104	MYRIAD GENETICS INC	400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.00	10,006.79	11,628.00	(1,621.21)	0.00
965630	62857M105	MYOKARDIA INC	190.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.48	9,898.39	9,283.40	614.99	0.00
965630	62857M105	MYOKARDIA INC	1,310.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.28	87,738.70	64,649.28	23,089.42	0.00
965630	628852204	NCI BUILDING SYSTEMS INC	1,366.000	05/24/19	NAME CHANGE	0.00	9,903.50	9,903.50	0.00	0.00
965630	62886E108	NCR CORP	300.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.75	8,558.13	6,924.00	1,634.13	0.00
965630	62886E108	NCR CORP	3,550.000	12/09/19	UBS SECURITIES LLC, STAMFORD	8.88	115,754.22	89,955.25	25,798.97	0.00
965630	62914B100	NIC INC	490.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.23	8,377.66	6,115.20	2,262.46	569.12
965630	62914B100	NIC INC	1,856.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.64	41,012.11	25,541.88	15,470.23	0.00
965630	629209305	NMI HOLDINGS INC	390.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.98	9,978.99	6,961.50	3,017.49	0.00
965630	629209305	NMI HOLDINGS INC	1,910.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.78	64,188.99	41,469.23	22,719.76	0.00
965630	629337106	NN INC	1,000.000	02/06/19	J.P MORGAN SECURITIES INC, NEW YORK	7.50	9,420.37	6,710.00	2,710.37	21.00
965630	629337106	NN INC	100.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.25	798.73	671.00	127.73	0.00
965630	629445206	NVE CORP	167.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.42	10,583.82	14,619.18	(4,035.36)	668.00
965630	62944T105	NVR INC	94.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.24	357,577.75	242,252.69	115,325.06	0.00
965630	62945V109	NV5 GLOBAL INC	300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.75	13,948.96	18,165.00	(4,216.04)	0.00
965630	630077105	NANOMETRICS INC	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	13,883.21	10,932.00	2,951.21	0.00
965630	630077105	NANOMETRICS INC	300.000	10/28/19	MERGER	0.00	8,199.00	8,199.00	0.00	0.00
965630	63009R109	NANOSTRING TECHNOLOGIES INC	900.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.25	23,586.26	18,897.24	4,689.02	0.00
965630	630402105	NAPCO SECURITY TECHNOLOGIES IN	400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.00	12,496.74	9,456.75	3,039.99	0.00
965630	632307104	NATERA INC	1,700.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.25	61,840.46	33,269.05	28,571.41	0.00
965630	632347100	NATHAN'S FAMOUS INC	100.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.25	7,419.59	6,645.00	774.59	130.00
965630	633707104	NATIONAL BANK HOLDINGS CORP	300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.75	10,793.02	9,261.00	1,532.02	225.00
965630	635017106	NATIONAL BEVERAGE CORP	357.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.89	19,680.11	25,621.89	(5,941.78)	1,035.30
965630	63546L102	NATIONAL COMMERCE CORP	200.000	04/01/19	MERGER	0.00	7,200.00	7,200.00	0.00	0.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965630	636220303	NATIONAL GENERAL HOLDINGS CORP	340.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.85	8,186.24	8,231.40	(45.16)	179.80
965630	636220303	NATIONAL GENERAL HOLDINGS CORP	1,260.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.15	26,846.89	30,530.72	(3,683.83)	0.00
965630	63633D104	NATIONAL HEALTH INVESTORS INC	120.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.30	9,582.77	9,064.80	517.97	1,938.95
965630	63633D104	NATIONAL HEALTH INVESTORS INC	513.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.28	42,197.22	39,254.77	2,942.45	0.00
965630	636518102	NATIONAL INSTRUMENTS CORP	1,900.000	06/28/19	GOLDMAN SACHS & CO, NY	2.38	79,776.96	86,222.00	(6,445.04)	1,236.00
965630	636518102	NATIONAL INSTRUMENTS CORP	286.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.72	11,991.01	12,978.68	(987.67)	0.00
965630	637372202	NATIONAL RESEARCH CORP	220.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.55	8,667.33	8,390.80	276.53	416.60
965630	637372202	NATIONAL RESEARCH CORP	380.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.95	23,691.55	18,383.45	5,308.10	0.00
965630	637870106	NATIONAL STORAGE AFFILIATES TR	1,766.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.42	61,663.02	50,944.96	10,718.06	606.04
965630	63845R107	NATIONAL VISION HOLDINGS INC	2,100.000	12/09/19	UBS SECURITIES LLC, STAMFORD	5.25	63,791.42	60,697.71	3,093.71	0.00
965630	63888P406	NATURAL HEALTH TRENDS CORP	333.000	06/28/19	GOLDMAN SACHS & CO, NY	0.42	2,681.10	6,157.17	(3,476.07)	79.92
965630	638904102	NAVIGATORS GROUP INC/THE	100.000	05/23/19	MERGER	0.00	7,000.00	6,949.00	51.00	7.00
965630	639050103	NATUS MEDICAL INC	936.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.34	29,359.37	31,852.08	(2,492.71)	0.00
965630	63910B102	NAUTILUS INC	666.000	06/28/19	GOLDMAN SACHS & CO, NY	0.83	1,470.99	7,259.40	(5,788.41)	0.00
965630	63934E108	NAVISTAR INTERNATIONAL CORP	33.000	06/28/19	GOLDMAN SACHS & CO, NY	0.04	1,136.78	856.35	280.43	0.00
965630	640079109	NEENAH INC	423.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.06	30,496.60	24,923.16	5,573.44	761.40
965630	640268108	NEKTAR THERAPEUTICS	800.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.00	18,489.61	28,465.00	(9,975.39)	0.00
965630	640491106	NEOGEN CORP	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	6,258.66	5,700.00	558.66	0.00
965630	640491106	NEOGEN CORP	140.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.35	7,769.54	7,980.00	(210.46)	0.00
965630	640491106	NEOGEN CORP	1,526.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.82	101,900.35	88,517.06	13,383.29	0.00
965630	64049M209	NEOGENOMICS INC	2,633.000	12/09/19	UBS SECURITIES LLC, STAMFORD	6.58	68,371.01	39,737.93	28,633.08	0.00
965630	64052L106	NEOS THERAPEUTICS INC	600.000	06/28/19	GOLDMAN SACHS & CO, NY	0.75	773.23	990.00	(216.77)	0.00
965630	64111Q104	NETGEAR INC	0.000	01/02/19	STOCK DISTRIBUTION	0.00	3,917.88	3,917.88	0.00	0.00
965630	64111Q104	NETGEAR INC	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	5,057.64	6,488.12	(1,430.48)	0.00
965630	64125C109	NEUROCRINE BIOSCIENCES INC	2,602.000	12/09/19	UBS SECURITIES LLC, STAMFORD	6.51	295,964.86	189,715.20	106,249.66	0.00
965630	64157F103	NEVRO CORP	180.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.45	11,271.00	7,000.20	4,270.80	0.00
965630	64157F103	NEVRO CORP	890.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.23	98,821.32	39,800.35	59,020.97	0.00
965630	64157V108	NEW AGE BEVERAGES CORP	2,700.000	12/09/19	UBS SECURITIES LLC, STAMFORD	6.75	5,285.14	12,585.38	(7,300.24)	0.00
965630	646025106	NEW JERSEY RESOURCES CORP	100.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.25	4,236.66	4,567.00	(330.34)	119.00
965630	64829B100	NEW RELIC INC	70.000	03/15/19	GOLDMAN SACHS & CO, NY	0.18	7,281.82	5,920.84	1,360.98	0.00
965630	64829B100	NEW RELIC INC	1,387.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.47	95,697.54	117,702.70	(22,005.16)	0.00
965630	648691103	NEW SENIOR INVESTMENT GROUP IN	1,300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.25	10,110.54	9,142.77	967.77	338.00
965630	650111107	NEW YORK TIMES CO/THE	300.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.75	9,731.12	6,687.00	3,044.12	357.80
965630	650111107	NEW YORK TIMES CO/THE	1,900.000	06/28/19	GOLDMAN SACHS & CO, NY	2.38	61,978.70	42,351.00	19,627.70	0.00
965630	650111107	NEW YORK TIMES CO/THE	920.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.30	29,694.68	20,506.80	9,187.88	0.00
965630	651290108	NEWFIELD EXPLORATION CO	2,270.000	02/12/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	5.68	37,108.34	33,278.20	3,830.14	0.00
965630	651511107	NEWLINK GENETICS CORP	66.000	06/28/19	GOLDMAN SACHS & CO, NY	0.08	97.59	100.32	(2.73)	0.00
965630	651587107	NEWMARKET CORP	10.000	03/15/19	GOLDMAN SACHS & CO, NY	0.03	4,354.21	4,120.90	233.31	1,394.45
965630	651587107	NEWMARKET CORP	20.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.05	8,692.63	8,241.80	450.83	0.00
965630	651587107	NEWMARKET CORP	173.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.43	84,549.83	71,291.57	13,258.26	0.00
965630	65158N102	NEWMARK GROUP INC	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	1,795.71	1,604.00	191.71	1,598.00
965630	65158N102	NEWMARK GROUP INC	4,000.000	12/09/19	UBS SECURITIES LLC, STAMFORD	10.00	52,868.90	32,080.00	20,788.90	0.00
965630	65336K103	NEXSTAR MEDIA GROUP INC	100.000	06/28/19	GOLDMAN SACHS & CO, NY	0.13	10,099.50	7,864.00	2,235.50	1,864.80
965630	65336K103	NEXSTAR MEDIA GROUP INC	986.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.47	107,459.44	77,539.04	29,920.40	0.00
965630	65341D102	NEXPOINT RESIDENTIAL TRUST INC	600.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.50	29,115.89	24,840.75	4,275.14	165.00
965630	65343C102	NEXTGEN HEALTHCARE INC	1,666.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.17	30,199.78	29,040.90	1,158.88	0.00
965630	65487K100	NLIGHT INC	1,000.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.50	19,277.10	21,435.32	(2,158.22)	0.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965630	65540B105	NOODLES & CO	400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.00	2,310.95	2,796.00	(485.05)	0.00
965630	655663102	NORDSON CORP	100.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	13,028.58	12,034.37	994.21	2,145.07
965630	655663102	NORDSON CORP	50.000	09/20/19	GOLDMAN SACHS & CO, NY	0.13	7,186.77	6,152.55	1,034.22	0.00
965630	655663102	NORDSON CORP	1,499.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.75	249,199.84	184,453.39	64,746.45	0.00
965630	655664100	NORDSTROM INC	3,150.000	12/09/19	UBS SECURITIES LLC, STAMFORD	7.88	122,556.08	144,110.50	(21,554.42)	4,440.00
965630	665531109	NORTHERN OIL AND GAS INC	1,400.000	06/28/19	GOLDMAN SACHS & CO, NY	1.75	2,700.19	3,164.00	(463.81)	0.00
965630	66765N105	NORTHWEST NATURAL HOLDING CO	100.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.25	6,855.60	7,152.25	(296.65)	95.25
965630	66987E206	NOVAGOLD RESOURCES INC	5,100.000	12/09/19	UBS SECURITIES LLC, STAMFORD	12.75	34,156.54	30,142.28	4,014.26	0.00
965630	670002104	NOVAVAX INC	219.850	05/10/19	MERGER	0.00	8,090.48	8,090.48	0.00	0.00
965630	670002104	NOVAVAX INC	4,177.150	05/10/19	REVERSE STOCK SPLIT	0.00	0.00	0.00	0.00	0.00
965630	670002401	NOVAVAX INC	219.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.55	910.47	8,090.48	(7,180.01)	0.00
965630	67000B104	NOVANTA INC	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	7,895.64	6,300.00	1,595.64	0.00
965630	67000B104	NOVANTA INC	110.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.28	9,311.09	6,930.00	2,381.09	0.00
965630	67000B104	NOVANTA INC	990.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.48	86,699.92	68,633.53	18,066.39	0.00
965630	67018T105	NU SKIN ENTERPRISES INC	467.000	06/28/19	GOLDMAN SACHS & CO, NY	0.58	23,031.38	28,641.11	(5,609.73)	345.58
965630	67059N108	NUTANIX INC	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	10,245.36	8,318.00	1,927.36	0.00
965630	67059N108	NUTANIX INC	220.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.55	8,827.93	9,149.80	(321.87)	0.00
965630	67059N108	NUTANIX INC	4,080.000	12/09/19	UBS SECURITIES LLC, STAMFORD	10.20	138,217.33	160,297.95	(22,080.62)	0.00
965630	67069D108	NUTRISYSTEM INC	300.000	02/06/19	WELLS FARGO SECURITIES, LLC, NEW YORK	2.25	13,003.57	13,164.00	(160.43)	0.00
965630	67069D108	NUTRISYSTEM INC	766.000	03/11/19	MERGER	0.00	32,870.67	33,612.08	(741.41)	0.00
965630	670704105	NUVASIVE INC	1,533.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.83	113,941.70	80,627.48	33,314.22	0.00
965630	67072V103	NXSTAGE MEDICAL INC	2,019.000	02/22/19	MERGER	0.00	60,570.00	57,783.78	2,786.22	0.00
965630	67075N108	NUVECTRA CORP	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	1,339.47	6,536.00	(5,196.53)	0.00
965630	671044105	OSI SYSTEMS INC	500.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.25	50,087.71	48,449.38	1,638.33	0.00
965630	67576A100	OCULAR THERAPEUTIX INC	866.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.17	3,496.39	3,446.68	49.71	0.00
965630	676079106	ODONATE THERAPEUTICS INC	400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.00	12,062.75	8,989.75	3,073.00	0.00
965630	679295105	OKTA INC	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	8,422.64	6,564.46	1,858.18	0.00
965630	679295105	OKTA INC	130.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.33	10,854.52	8,533.80	2,320.72	0.00
965630	679295105	OKTA INC	2,970.000	12/09/19	UBS SECURITIES LLC, STAMFORD	7.43	359,414.52	241,257.84	118,156.68	0.00
965630	681116109	OLLIE'S BARGAIN OUTLET HOLDING	1,507.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.77	90,760.96	106,410.95	(15,649.99)	0.00
965630	681936100	OMEGA HEALTHCARE INVESTORS INC	500.000	06/28/19	GOLDMAN SACHS & CO, NY	0.63	18,373.98	17,575.00	798.98	660.00
965630	682095104	OMEGA FLEX INC	70.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.18	6,751.18	3,784.90	2,966.28	72.80
965630	682129101	OMNOVA SOLUTIONS INC	1,033.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.58	10,440.83	7,571.89	2,868.94	0.00
965630	68213N109	OMNICELL INC	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	8,423.64	6,124.00	2,299.64	0.00
965630	68213N109	OMNICELL INC	120.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.30	9,685.97	7,348.80	2,337.17	0.00
965630	68213N109	OMNICELL INC	1,246.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.12	99,637.43	83,744.76	15,892.67	0.00
965630	682143102	OMEROS CORP	550.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.38	9,496.99	6,127.00	3,369.99	0.00
965630	682143102	OMEROS CORP	1,016.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.54	13,352.50	11,318.24	2,034.26	0.00
965630	682163100	ON DECK CAPITAL INC	1,400.000	06/28/19	GOLDMAN SACHS & CO, NY	1.75	5,808.12	8,260.00	(2,451.88)	0.00
965630	682189105	ON SEMICONDUCTOR CORP	400.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.00	9,186.88	6,806.57	2,380.31	0.00
965630	682189105	ON SEMICONDUCTOR CORP	620.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.55	13,018.28	10,550.19	2,468.09	0.00
965630	682189105	ON SEMICONDUCTOR CORP	10,446.000	06/28/19	GOLDMAN SACHS & CO, NY	13.06	211,096.22	177,753.61	33,342.61	0.00
965630	68243Q106	1-800-FLOWERS.COM INC	700.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.75	9,259.05	13,216.88	(3,957.83)	0.00
965630	68268W103	ONEMAIN HOLDINGS INC	100.000	06/28/19	GOLDMAN SACHS & CO, NY	0.13	3,380.80	2,429.00	951.80	50.00
965630	68287N100	ONESPAN INC	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	2,833.69	2,590.00	243.69	0.00
965630	68287N100	ONESPAN INC	833.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.08	14,271.08	10,787.35	3,483.73	0.00
965630	683344105	ONTO INNOVATION INC	0.008	11/06/19	SALE OF FRACTIONAL SHARES	0.00	0.28	0.21	0.07	0.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965630	683344105	ONTO INNOVATION INC	493.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.23	15,991.35	13,111.59	2,879.76	0.00
965630	683416101	OOMA INC	400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.00	5,522.88	5,552.00	(29.12)	0.00
965630	68404V100	OPTINOSE INC	500.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.25	4,318.66	3,100.00	1,218.66	0.00
965630	68554V108	ORASURE TECHNOLOGIES INC	1,630.000	06/28/19	GOLDMAN SACHS & CO, NY	2.04	15,124.04	19,038.40	(3,914.36)	0.00
965630	68555P100	ORBCOMM INC	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	1,449.71	1,652.00	(202.29)	0.00
965630	68555P100	ORBCOMM INC	2,100.000	12/09/19	UBS SECURITIES LLC, STAMFORD	5.25	8,352.57	17,346.00	(8,993.43)	0.00
965630	68620A104	ORGANOVO HOLDINGS INC	2,666.000	06/28/19	GOLDMAN SACHS & CO, NY	0.00	1,394.29	2,551.36	(1,157.07)	0.00
965630	68621T102	ORIGIN BANCORP INC	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	6,599.61	6,816.00	(216.39)	13.00
965630	686688102	ORMAT TECHNOLOGIES INC	400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.00	30,222.37	25,355.66	4,866.71	88.00
965630	68752L100	ORTHOPEDIATRICS CORP	300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.75	11,585.01	10,385.50	1,199.51	0.00
965630	68752M108	ORTHOFIX MEDICAL INC	400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.00	18,338.62	20,996.00	(2,657.38)	0.00
965630	689648103	OTTER TAIL CORP	500.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.25	24,798.23	26,403.73	(1,605.50)	350.00
965630	69007J106	OUTFRONT MEDIA INC	700.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.75	17,819.88	18,053.88	(234.00)	504.00
965630	690370101	OVERSTOCK.COM INC	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	4,079.53	4,074.00	5.53	0.00
965630	690370101	OVERSTOCK.COM INC	400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.00	2,878.94	5,432.00	(2,553.06)	0.00
965630	691497309	OXFORD INDUSTRIES INC	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	7,988.64	7,104.00	884.64	513.85
965630	691497309	OXFORD INDUSTRIES INC	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	15,159.43	14,208.00	951.43	0.00
965630	691497309	OXFORD INDUSTRIES INC	233.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.58	17,751.32	16,552.32	1,199.00	0.00
965630	69290R104	PDVWIRELESS INC	300.000	08/07/19	NAME CHANGE	0.00	14,100.38	14,100.38	0.00	0.00
965630	693282105	PDF SOLUTIONS INC	66.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.17	1,024.78	556.38	468.40	0.00
965630	69336V101	PGT INNOVATIONS INC	640.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.60	8,900.68	10,144.00	(1,243.32)	0.00
965630	69336V101	PGT INNOVATIONS INC	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	5,015.51	4,755.00	260.51	0.00
965630	69336V101	PGT INNOVATIONS INC	926.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.32	13,016.97	14,677.10	(1,660.13)	0.00
965630	69343T107	PJT PARTNERS INC	200.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	8,409.39	7,752.00	657.39	90.00
965630	69343T107	PJT PARTNERS INC	400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.00	16,966.64	15,504.00	1,462.64	0.00
965630	69354M108	PRA HEALTH SCIENCES INC	1,770.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.43	189,487.84	165,392.38	24,095.46	0.00
965630	69354N106	PRA GROUP INC	933.000	02/06/19	J.P MORGAN SECURITIES INC, NEW YORK	7.00	27,978.24	22,737.21	5,241.03	0.00
965630	69354N106	PRA GROUP INC	100.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.25	3,609.67	2,437.00	1,172.67	0.00
965630	69357C503	PRGX GLOBAL INC	600.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.50	2,536.44	5,682.00	(3,145.56)	0.00
965630	69360J107	PS BUSINESS PARKS INC	50.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.13	7,389.27	6,550.00	839.27	1,387.05
965630	69360J107	PS BUSINESS PARKS INC	587.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.47	102,785.97	85,157.44	17,628.53	0.00
965630	69366J200	PTC THERAPEUTICS INC	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	6,753.41	6,864.00	(110.59)	0.00
965630	69366J200	PTC THERAPEUTICS INC	1,700.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.25	81,985.05	63,683.73	18,301.32	0.00
965630	69370C100	PTC INC	150.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.38	13,907.43	12,435.00	1,472.43	0.00
965630	69370C100	PTC INC	3,032.000	12/09/19	UBS SECURITIES LLC, STAMFORD	7.58	230,692.52	249,804.05	(19,111.53)	0.00
965630	69404D108	PACIFIC BIOSCIENCES OF CALIFOR	3,633.000	12/09/19	UBS SECURITIES LLC, STAMFORD	9.08	18,300.86	26,884.20	(8,583.34)	0.00
965630	69478X105	PACIFIC PREMIER BANCORP INC	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	12,351.24	10,208.00	2,143.24	176.00
965630	695127100	PACIRA BIOSCIENCES INC	280.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.70	10,776.35	12,045.60	(1,269.25)	0.00
965630	695127100	PACIRA BIOSCIENCES INC	1,233.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.08	56,158.90	53,189.48	2,969.42	0.00
965630	695156109	PACKAGING CORP OF AMERICA	2,409.000	06/28/19	GOLDMAN SACHS & CO, NY	3.01	229,618.11	201,055.14	28,562.97	6,025.33
965630	69553P100	PAGERDUTY INC	300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.75	7,025.10	14,115.38	(7,090.28)	0.00
965630	696077403	PALATIN TECHNOLOGIES INC	5,900.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.00	4,684.50	4,177.20	507.30	0.00
965630	69753M105	PALOMAR HOLDINGS INC	200.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.50	10,605.28	7,903.70	2,701.58	0.00
965630	698354107	PANDORA MEDIA INC	8,098.000	02/01/19	MERGER	0.00	65,512.82	65,512.82	0.00	0.00
965630	698477106	PANHANDLE OIL AND GAS INC	33.000	06/28/19	GOLDMAN SACHS & CO, NY	0.04	430.27	511.50	(81.23)	2.64
965630	698813102	PAPA JOHN'S INTERNATIONAL INC	610.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.53	37,311.39	25,757.48	11,553.91	414.00
965630	698884103	PAR TECHNOLOGY CORP	300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.75	8,753.06	6,525.00	2,228.06	0.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965630	69888T207	PAR PACIFIC HOLDINGS INC	159.000	06/28/19	GOLDMAN SACHS & CO, NY	0.20	3,262.41	2,254.62	1,007.79	0.00
965630	699374302	PARATEK PHARMACEUTICALS INC	867.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.17	2,659.46	4,447.71	(1,788.25)	0.00
965630	700215304	PARK CITY GROUP INC	733.000	06/28/19	GOLDMAN SACHS & CO, NY	0.92	3,923.84	4,376.01	(452.17)	0.00
965630	700416209	PARK ELECTROCHEMICAL CORP	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	6,675.36	7,228.00	(552.64)	1,780.00
965630	701877102	PARSLEY ENERGY INC	600.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.50	11,242.35	9,588.00	1,654.35	135.78
965630	701877102	PARSLEY ENERGY INC	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	7,603.34	6,392.00	1,211.34	0.00
965630	701877102	PARSLEY ENERGY INC	4,526.000	12/09/19	UBS SECURITIES LLC, STAMFORD	11.32	73,534.65	72,325.48	1,209.17	0.00
965630	70202L102	PARSONS CORP	600.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.50	23,968.00	22,116.99	1,851.01	0.00
965630	702149105	PARTY CITY HOLDCO INC	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	1,465.71	1,996.00	(530.29)	0.00
965630	703343103	PATRICK INDUSTRIES INC	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	4,689.68	2,961.00	1,728.68	0.00
965630	703343103	PATRICK INDUSTRIES INC	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	9,837.54	5,922.00	3,915.54	0.00
965630	703343103	PATRICK INDUSTRIES INC	460.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.15	23,844.75	13,620.60	10,224.15	0.00
965630	70432V102	PAYCOM SOFTWARE INC	40.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.10	7,253.00	5,046.87	2,206.13	0.00
965630	70432V102	PAYCOM SOFTWARE INC	50.000	03/15/19	GOLDMAN SACHS & CO, NY	0.13	9,096.75	6,308.59	2,788.16	0.00
965630	70432V102	PAYCOM SOFTWARE INC	70.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.18	12,999.35	8,832.03	4,167.32	0.00
965630	70432V102	PAYCOM SOFTWARE INC	1,426.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.57	383,297.29	202,041.97	181,255.32	0.00
965630	70438V106	PAYLOCITY HOLDING CORP	100.000	02/06/19	DEUTSCHE BK SECS INC, NY (NWSCUS33)	0.75	8,122.14	6,021.00	2,101.14	0.00
965630	70438V106	PAYLOCITY HOLDING CORP	120.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.30	10,599.16	7,225.20	3,373.96	0.00
965630	70438V106	PAYLOCITY HOLDING CORP	100.000	09/20/19	GOLDMAN SACHS & CO, NY	0.25	9,882.54	7,029.34	2,853.20	0.00
965630	70438V106	PAYLOCITY HOLDING CORP	900.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.25	108,940.49	63,264.04	45,676.45	0.00
965630	70451A104	PAYSIGN INC	1,100.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.75	11,448.01	14,706.51	(3,258.50)	0.00
965630	705573103	PEGASYSTEMS INC	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	12,995.33	9,566.00	3,429.33	124.92
965630	705573103	PEGASYSTEMS INC	1,066.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.67	81,139.57	53,324.91	27,814.66	0.00
965630	707569109	PENN NATIONAL GAMING INC	600.000	06/28/19	GOLDMAN SACHS & CO, NY	0.75	11,555.01	11,298.00	257.01	0.00
965630	707569109	PENN NATIONAL GAMING INC	488.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.22	11,217.66	9,189.04	2,028.62	0.00
965630	70788V102	PENN VIRGINIA CORP	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	12,271.24	21,624.00	(9,352.76)	0.00
965630	70805E109	PENNANT GROUP INC/THE	0.500	10/21/19	SALE OF FRACTIONAL SHARES	0.00	9.13	4.89	4.24	0.00
965630	70805E109	PENNANT GROUP INC/THE	674.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.69	17,811.76	6,590.60	11,221.16	0.00
965630	709102107	PENNSYLVANIA REAL ESTATE INVES	1,000.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.50	5,367.38	5,940.00	(572.62)	840.00
965630	70975L107	PENUMBRA INC	60.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.15	9,306.32	7,557.41	1,748.91	0.00
965630	70975L107	PENUMBRA INC	913.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.28	147,106.36	120,105.23	27,001.13	0.00
965630	712706209	PEOPLE'S UTAH BANCORP	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	11,759.25	12,060.00	(300.75)	141.00
965630	712706209	PEOPLE'S UTAH BANCORP	100.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.25	2,927.68	3,015.00	(87.32)	0.00
965630	71375U101	PERFICIENT INC	1,033.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.58	43,713.07	30,231.33	13,481.74	0.00
965630	71377A103	PERFORMANCE FOOD GROUP CO	300.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.75	11,465.10	9,681.00	1,784.10	0.00
965630	71377A103	PERFORMANCE FOOD GROUP CO	2,953.000	12/09/19	UBS SECURITIES LLC, STAMFORD	7.38	140,109.56	97,620.79	42,488.77	0.00
965630	714046109	PERKINELMER INC	700.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.75	65,558.89	67,438.88	(1,879.99)	98.00
965630	715347100	PERSPECTA INC	400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.00	10,738.77	9,163.52	1,575.25	24.00
965630	716382106	PETMED EXPRESS INC	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	4,700.52	6,978.00	(2,277.48)	492.48
965630	716382106	PETMED EXPRESS INC	306.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.77	6,960.58	7,117.56	(156.98)	0.00
965630	71639T106	PETIQ INC	600.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.50	14,530.19	17,300.37	(2,770.18)	0.00
965630	717071104	PFENEX INC	900.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.25	9,438.55	7,877.25	1,561.30	0.00
965630	71742Q106	PHIBRO ANIMAL HEALTH CORP	566.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.42	13,752.09	18,202.56	(4,450.47)	271.68
965630	71944F106	PHREESIA INC	300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.75	8,678.07	7,378.41	1,299.66	0.00
965630	720795103	PIERIS PHARMACEUTICALS INC	960.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.40	3,127.13	2,553.60	573.53	0.00
965630	72147K108	PILGRIM'S PRIDE CORP	700.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.75	22,537.78	17,773.88	4,763.90	0.00
965630	72346Q104	PINNACLE FINANCIAL PARTNERS IN	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	5,904.67	4,610.00	1,294.67	299.84

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965630	72346Q104	PINNACLE FINANCIAL PARTNERS IN	887.000	06/28/19	GOLDMAN SACHS & CO, NY	1.11	50,982.59	40,890.70	10,091.89	0.00
965630	724479100	PITNEY BOWES INC	3,000.000	12/09/19	UBS SECURITIES LLC, STAMFORD	7.50	14,572.19	17,730.00	(3,157.81)	600.00
965630	72703H101	PLANET FITNESS INC	140.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.35	9,389.32	7,671.22	1,718.10	0.00
965630	72703H101	PLANET FITNESS INC	2,490.000	12/09/19	UBS SECURITIES LLC, STAMFORD	6.23	184,498.95	141,732.26	42,766.69	0.00
965630	727493108	PLANTRONICS INC	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	5,068.68	3,310.00	1,758.68	570.60
965630	727493108	PLANTRONICS INC	926.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.32	21,637.85	30,650.60	(9,012.75)	0.00
965630	72766Q105	PLATFORM SPECIALTY PRODUCTS CO	3,130.000	02/01/19	NAME CHANGE	0.00	32,332.90	32,332.90	0.00	0.00
965630	72814N104	PLAYAGS INC	500.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.25	5,428.63	11,500.00	(6,071.37)	0.00
965630	729132100	PLEXUS CORP	100.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.25	7,700.59	5,854.75	1,845.84	0.00
965630	72919P202	PLUG POWER INC	6,432.000	12/09/19	UBS SECURITIES LLC, STAMFORD	16.08	19,279.52	7,975.68	11,303.84	0.00
965630	72941B106	PLURALSIGHT INC	1,860.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.65	30,610.31	51,827.00	(21,216.69)	0.00
965630	731068102	POLARIS INC	1,489.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.72	143,384.01	114,176.52	29,207.49	3,633.16
965630	731094108	POLARITYTE INC	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	1,709.58	4,047.00	(2,337.42)	0.00
965630	73179P106	POLYONE CORP	300.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.75	10,142.11	8,580.00	1,562.11	1,656.74
965630	73179P106	POLYONE CORP	2,049.000	12/09/19	UBS SECURITIES LLC, STAMFORD	5.12	63,799.41	58,601.40	5,198.01	0.00
965630	73278L105	POOL CORP	70.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.18	11,021.17	10,405.50	615.67	2,238.80
965630	73278L105	POOL CORP	1,113.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.78	232,175.34	170,953.11	61,222.23	0.00
965630	737010108	PORTOLA PHARMACEUTICALS INC	300.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.75	9,314.12	5,856.00	3,458.12	0.00
965630	737010108	PORTOLA PHARMACEUTICALS INC	1,999.000	12/09/19	UBS SECURITIES LLC, STAMFORD	5.00	56,465.58	41,893.00	14,572.58	0.00
965630	737446104	POST HOLDINGS INC	100.000	02/25/19	STATE ST BK & TR CO/SAFEKEEPING, N QUINC	0.00	10,012.00	8,913.00	1,099.00	0.00
965630	737446104	POST HOLDINGS INC	80.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.20	8,776.48	7,130.40	1,646.08	0.00
965630	737446104	POST HOLDINGS INC	100.000	06/28/19	GOLDMAN SACHS & CO, NY	0.13	10,396.65	8,913.00	1,483.65	0.00
965630	737446104	POST HOLDINGS INC	820.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.05	88,318.32	73,086.60	15,231.72	0.00
965630	73754Y100	POTBELLY CORP	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	2,035.45	3,220.00	(1,184.55)	0.00
965630	739276103	POWER INTEGRATIONS INC	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	7,446.65	6,098.00	1,348.65	549.40
965630	739276103	POWER INTEGRATIONS INC	120.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.30	8,407.99	7,317.60	1,090.39	0.00
965630	739276103	POWER INTEGRATIONS INC	100.000	09/20/19	GOLDMAN SACHS & CO, NY	0.25	9,143.56	6,534.39	2,609.17	0.00
965630	739276103	POWER INTEGRATIONS INC	780.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.95	70,492.99	50,968.26	19,524.73	0.00
965630	740367404	PREFERRED BANK/LOS ANGELES CA	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	9,449.55	8,670.00	779.55	360.00
965630	740367404	PREFERRED BANK/LOS ANGELES CA	200.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.50	11,149.26	8,670.00	2,479.26	0.00
965630	74051N102	PREMIER INC	300.000	02/06/19	J.P MORGAN SECURITIES INC, NEW YORK	2.25	11,571.59	11,205.00	366.59	0.00
965630	74051N102	PREMIER INC	333.000	06/28/19	GOLDMAN SACHS & CO, NY	0.42	13,022.94	12,437.55	585.39	0.00
965630	74051N102	PREMIER INC	100.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.25	3,838.67	3,735.00	103.67	0.00
965630	741511109	PRICESMART INC	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	6,447.66	5,910.00	537.66	273.00
965630	741511109	PRICESMART INC	500.000	06/28/19	GOLDMAN SACHS & CO, NY	0.63	25,558.84	29,550.00	(3,991.16)	0.00
965630	741511109	PRICESMART INC	90.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.23	6,661.43	5,319.00	1,342.43	0.00
965630	74164F103	PRIMORIS SERVICES CORP	906.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.27	20,074.27	17,331.78	2,742.49	217.44
965630	74164M108	PRIMERICA INC	70.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.18	8,583.10	7,039.20	1,543.90	1,356.60
965630	74164M108	PRIMERICA INC	80.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.20	9,781.27	8,044.80	1,736.47	0.00
965630	74164M108	PRIMERICA INC	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	23,992.97	20,112.00	3,880.97	0.00
965630	74164M108	PRIMERICA INC	860.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.15	116,396.44	86,481.60	29,914.84	0.00
965630	74165N105	PRIMO WATER CORP	800.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.00	8,285.82	11,208.00	(2,922.18)	0.00
965630	74257L108	PRINCIPIA BIOPHARMA INC	400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.00	16,790.65	13,294.54	3,496.11	0.00
965630	743187106	PROGENICS PHARMACEUTICALS INC	1,799.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.50	8,972.32	7,555.80	1,416.52	0.00
965630	743312100	PROGRESS SOFTWARE CORP	300.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.75	11,369.10	10,647.00	722.10	757.50
965630	743312100	PROGRESS SOFTWARE CORP	1,350.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.38	55,777.46	48,788.00	6,989.46	0.00
965630	743424103	PROOFPOINT INC	60.000	03/15/19	GOLDMAN SACHS & CO, NY	0.15	7,413.35	5,300.48	2,112.87	0.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965630	743424103	PROOFPOINT INC	80.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.20	9,666.07	7,067.31	2,598.76	0.00
965630	743424103	PROOFPOINT INC	1,551.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.88	178,543.54	146,590.36	31,953.18	0.00
965630	74346Y103	PROS HOLDINGS INC	1,010.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.53	60,434.61	40,092.50	20,342.11	0.00
965630	74347M108	PROPETRO HOLDING CORP	330.000	03/15/19	GOLDMAN SACHS & CO, NY	0.83	6,909.28	4,065.60	2,843.68	0.00
965630	74347M108	PROPETRO HOLDING CORP	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	8,279.32	4,928.00	3,351.32	0.00
965630	74347M108	PROPETRO HOLDING CORP	1,470.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.68	13,696.43	18,110.40	(4,413.97)	0.00
965630	743606105	PROSPERITY BANCSHARES INC	0.800	11/01/19	SALE OF FRACTIONAL SHARES	0.00	58.32	48.62	9.70	0.00
965630	743606105	PROSPERITY BANCSHARES INC	316.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.79	22,327.30	19,205.38	3,121.92	0.00
965630	743713109	PROTO LABS INC	60.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.15	6,836.16	6,767.40	68.76	0.00
965630	743713109	PROTO LABS INC	823.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.06	78,922.00	91,178.54	(12,256.54)	0.00
965630	743815102	PROVIDENCE SERVICE CORP/THE	333.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.83	19,848.88	19,986.66	(137.78)	0.00
965630	745867101	PULTEGROUP INC	2,110.000	06/28/19	GOLDMAN SACHS & CO, NY	2.64	66,714.17	55,626.90	11,087.27	707.30
965630	74587B101	PULSE BIOSCIENCES INC	300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.75	4,361.15	3,438.00	923.15	0.00
965630	74587V107	PUMA BIOTECHNOLOGY INC	230.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.58	9,052.10	4,680.50	4,371.60	0.00
965630	74587V107	PUMA BIOTECHNOLOGY INC	670.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.68	5,147.16	13,634.50	(8,487.34)	0.00
965630	746228303	PURE CYCLE CORP	800.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.00	10,125.79	8,914.00	1,211.79	0.00
965630	74624M102	PURE STORAGE INC	500.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.25	10,008.61	8,040.00	1,968.61	0.00
965630	74624M102	PURE STORAGE INC	6,746.000	12/09/19	UBS SECURITIES LLC, STAMFORD	16.87	110,008.11	106,534.68	3,473.43	0.00
965630	74727D306	QAD INC	100.000	06/28/19	GOLDMAN SACHS & CO, NY	0.13	4,020.78	3,933.00	87.78	72.00
965630	74727D306	QAD INC	200.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.50	9,607.30	7,866.00	1,741.30	0.00
965630	747316107	QUAKER CHEMICAL CORP	60.000	09/20/19	GOLDMAN SACHS & CO, NY	0.15	9,660.25	10,818.59	(1,158.34)	518.24
965630	747316107	QUAKER CHEMICAL CORP	373.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.93	56,913.96	67,255.59	(10,341.63)	0.00
965630	74731Q103	PZENA INVESTMENT MANAGEMENT IN	467.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.17	3,926.21	4,039.55	(113.34)	270.86
965630	74736A103	QTS REALTY TRUST INC	200.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	8,969.38	7,410.00	1,559.38	1,581.28
965630	74736A103	QTS REALTY TRUST INC	1,636.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.09	87,389.22	70,656.53	16,732.69	0.00
965630	74736K101	QORVO INC	70.000	02/06/19	DEUTSCHE BK SECS INC, NY (NWSCUS33)	0.53	4,882.61	4,251.10	631.51	0.00
965630	74736K101	QORVO INC	100.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.25	10,843.52	6,073.00	4,770.52	0.00
965630	74736L109	Q2 HOLDINGS INC	170.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.43	11,829.71	8,423.50	3,406.21	0.00
965630	74736L109	Q2 HOLDINGS INC	1,203.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.01	97,245.49	67,654.31	29,591.18	0.00
965630	74758T303	QUALYS INC	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	8,407.64	7,474.00	933.64	0.00
965630	74758T303	QUALYS INC	1,010.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.53	86,451.68	75,974.18	10,477.50	0.00
965630	74762E102	QUANTA SERVICES INC	180.000	03/15/19	GOLDMAN SACHS & CO, NY	0.45	6,722.46	5,418.00	1,304.46	182.24
965630	74762E102	QUANTA SERVICES INC	100.000	06/28/19	GOLDMAN SACHS & CO, NY	0.13	3,818.79	3,010.00	808.79	0.00
965630	74762E102	QUANTA SERVICES INC	1,019.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.55	41,255.90	30,671.90	10,584.00	0.00
965630	74766D100	QUANTENNA COMMUNICATIONS INC	800.000	06/20/19	MERGER	0.00	19,600.00	11,480.00	8,120.00	0.00
965630	74766Q101	QUANTERIX CORP	400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.00	10,010.79	13,515.62	(3,504.83)	0.00
965630	74838J101	QUIDEL CORP	200.000	02/06/19	DEUTSCHE BK SECS INC, NY (NWSCUS33)	1.50	11,636.35	9,764.00	1,872.35	0.00
965630	74838J101	QUIDEL CORP	1,000.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.50	71,086.02	49,870.25	21,215.77	0.00
965630	74874Q100	QUINSTREET INC	1,200.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.00	18,968.60	19,476.00	(507.40)	0.00
965630	749119103	QUOTIENT TECHNOLOGY INC	2,000.000	06/28/19	GOLDMAN SACHS & CO, NY	2.50	21,477.05	21,360.00	117.05	0.00
965630	749119103	QUOTIENT TECHNOLOGY INC	466.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.17	5,078.12	4,976.88	101.24	0.00
965630	74933V108	RA PHARMACEUTICALS INC	400.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.00	7,910.89	7,280.00	630.89	0.00
965630	74933V108	RA PHARMACEUTICALS INC	1,000.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.50	47,116.52	30,058.85	17,057.67	0.00
965630	74934Q108	RCI HOSPITALITY HOLDINGS INC	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	3,501.67	4,466.00	(964.33)	12.00
965630	749397105	R1 RCM INC	3,100.000	12/09/19	UBS SECURITIES LLC, STAMFORD	7.75	39,423.43	27,838.27	11,585.16	0.00
965630	749527107	REV GROUP INC	200.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.50	2,577.44	1,502.00	1,075.44	40.00
965630	749607107	RLI CORP	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	7,097.65	6,899.00	198.65	2,119.30

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965630	749607107	RLI CORP	120.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.30	8,437.99	8,278.80	159.19	0.00
965630	749607107	RLI CORP	1,190.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.98	109,712.74	88,790.36	20,922.38	0.00
965630	749660106	RPC INC	650.000	06/28/19	GOLDMAN SACHS & CO, NY	0.81	4,685.59	6,415.50	(1,729.91)	97.50
965630	74967R106	RMR GROUP INC/THE	500.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.25	23,338.26	25,449.26	(2,111.00)	505.00
965630	74967X103	RH	70.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.18	10,580.18	8,387.40	2,192.78	0.00
965630	74967X103	RH	70.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.18	9,138.20	8,387.40	750.80	0.00
965630	74967X103	RH	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	34,678.90	35,946.00	(1,267.10)	0.00
965630	74967X103	RH	160.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.40	37,978.01	19,171.20	18,806.81	0.00
965630	749685103	RPM INTERNATIONAL INC	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	5,899.67	5,878.00	21.67	1,018.68
965630	749685103	RPM INTERNATIONAL INC	100.000	06/28/19	GOLDMAN SACHS & CO, NY	0.13	6,110.74	5,878.00	232.74	0.00
965630	749685103	RPM INTERNATIONAL INC	648.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.62	48,215.06	38,089.44	10,125.62	0.00
965630	75025X100	RADIANT LOGISTICS INC	1,400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.50	7,836.33	7,133.00	703.33	0.00
965630	750469207	RADIUS HEALTH INC	1,193.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.98	26,719.66	19,672.57	7,047.09	0.00
965630	750491102	RADNET INC	1,066.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.67	20,911.81	10,841.22	10,070.59	0.00
965630	753422104	RAPID7 INC	20.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.05	1,031.93	623.20	408.73	0.00
965630	753422104	RAPID7 INC	200.000	03/26/19	STATE ST BK & TR CO/SAFEKEEPING, N QUINC	0.00	10,320.00	6,232.00	4,088.00	0.00
965630	753422104	RAPID7 INC	1,380.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.45	73,217.83	56,341.23	16,876.60	0.00
965630	754212108	RAVEN INDUSTRIES INC	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	8,047.39	7,238.00	809.39	504.40
965630	754212108	RAVEN INDUSTRIES INC	920.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.30	31,838.24	33,294.80	(1,456.56)	0.00
965630	75524B104	RBC BEARINGS INC	50.000	09/20/19	GOLDMAN SACHS & CO, NY	0.13	8,340.69	6,868.26	1,472.43	0.00
965630	75524B104	RBC BEARINGS INC	693.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.73	114,126.07	95,194.04	18,932.03	0.00
965630	75606N109	REALPAGE INC	190.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.48	11,638.76	9,458.70	2,180.06	0.00
965630	75606N109	REALPAGE INC	100.000	09/20/19	GOLDMAN SACHS & CO, NY	0.25	6,463.61	5,207.95	1,255.66	0.00
965630	75606N109	REALPAGE INC	2,269.000	12/09/19	UBS SECURITIES LLC, STAMFORD	5.67	124,650.60	118,168.31	6,482.29	0.00
965630	75615P103	REATA PHARMACEUTICALS INC	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	18,869.35	11,220.00	7,649.35	0.00
965630	75615P103	REATA PHARMACEUTICALS INC	300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.75	60,840.99	16,830.00	44,010.99	0.00
965630	75629F109	RECRO PHARMA INC	700.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.75	11,905.00	7,799.05	4,105.95	1,153.60
965630	75700L108	RED ROCK RESORTS INC	300.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.75	8,675.13	6,093.00	2,582.13	778.00
965630	75700L108	RED ROCK RESORTS INC	1,870.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.68	43,266.22	37,979.70	5,286.52	0.00
965630	75737F108	REDFIN CORP	440.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.10	8,833.98	6,336.00	2,497.98	0.00
965630	75737F108	REDFIN CORP	2,660.000	12/09/19	UBS SECURITIES LLC, STAMFORD	6.65	55,240.40	41,169.00	14,071.40	0.00
965630	75901B107	REGENXBIO INC	890.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.23	38,008.88	37,335.50	673.38	0.00
965630	75902K106	REGIONAL MANAGEMENT CORP	200.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.50	6,237.37	4,810.00	1,427.37	0.00
965630	759916109	REPLIGEN CORP	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	6,018.67	5,274.00	744.67	0.00
965630	759916109	REPLIGEN CORP	1,466.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.67	132,329.41	90,186.16	42,143.25	0.00
965630	76009N100	RENT-A-CENTER INC/TX	1,500.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.75	41,110.39	39,949.28	1,161.11	375.00
965630	76122Q105	RESOURCES CONNECTION INC	500.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.25	7,853.58	7,100.00	753.58	270.00
965630	761299106	RETROPHIN INC	380.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.95	8,716.13	8,599.40	116.73	0.00
965630	761299106	RETROPHIN INC	920.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.30	12,251.84	20,819.60	(8,567.76)	0.00
965630	761330109	REVANCE THERAPEUTICS INC	990.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.48	16,045.08	19,928.70	(3,883.62)	0.00
965630	761525609	REVLON INC	267.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.67	6,607.44	6,725.73	(118.29)	0.00
965630	76169B102	REXNORD CORP	400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.00	12,646.73	9,180.00	3,466.73	0.00
965630	76243J105	RHYTHM PHARMACEUTICALS INC	700.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.75	17,392.88	17,168.73	224.15	0.00
965630	766559603	RIGEL PHARMACEUTICALS INC	5,133.000	12/09/19	UBS SECURITIES LLC, STAMFORD	12.83	11,074.22	11,805.90	(731.68)	0.00
965630	76680R206	RINGCENTRAL INC	160.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.40	17,309.77	13,438.30	3,871.47	0.00
965630	76680R206	RINGCENTRAL INC	2,103.000	12/09/19	UBS SECURITIES LLC, STAMFORD	5.26	348,706.98	190,074.39	158,632.59	0.00
965630	76680V108	RING ENERGY INC	1,600.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.00	3,275.93	8,128.00	(4,852.07)	0.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965630	770323103	ROBERT HALF INTERNATIONAL INC	3,355.000	12/09/19	UBS SECURITIES LLC, STAMFORD	8.39	201,388.09	191,849.38	9,538.71	3,974.20
965630	77313F106	ROCKET PHARMACEUTICALS INC	700.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.75	16,083.91	10,374.00	5,709.91	0.00
965630	774374102	ROCKWELL MEDICAL INC	1,799.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.50	3,971.20	4,065.74	(94.54)	0.00
965630	775133101	ROGERS CORP	540.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.35	68,588.03	73,338.85	(4,750.82)	0.00
965630	77543R102	ROKU INC	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	12,973.33	6,128.00	6,845.33	0.00
965630	77543R102	ROKU INC	2,500.000	12/09/19	UBS SECURITIES LLC, STAMFORD	6.25	363,836.21	162,136.88	201,699.33	0.00
965630	775711104	ROLLINS INC	0.500	01/10/19	SALE OF FRACTIONAL SHARES	0.00	20.04	18.05	1.99	1,816.36
965630	775711104	ROLLINS INC	4,088.000	12/09/19	UBS SECURITIES LLC, STAMFORD	10.22	141,472.53	147,462.43	(5,989.90)	0.00
965630	777780107	ROSETTA STONE INC	100.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.25	1,647.71	1,640.00	7.71	0.00
965630	780287108	ROYAL GOLD INC	110.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.28	10,376.98	9,421.50	955.48	705.45
965630	780287108	ROYAL GOLD INC	60.000	09/20/19	GOLDMAN SACHS & CO, NY	0.15	7,644.21	5,139.00	2,505.21	0.00
965630	780287108	ROYAL GOLD INC	593.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.48	67,480.52	50,790.45	16,690.07	0.00
965630	78112V102	RUBICON PROJECT INC/THE	1,100.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.75	8,698.06	10,765.26	(2,067.20)	0.00
965630	78116T103	RUBIUS THERAPEUTICS INC	1,200.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.00	12,788.73	18,979.34	(6,190.61)	0.00
965630	781270103	RUDOLPH TECHNOLOGIES INC	600.000	06/28/19	GOLDMAN SACHS & CO, NY	0.75	16,576.90	12,282.00	4,294.90	0.00
965630	781270103	RUDOLPH TECHNOLOGIES INC	240.000	10/28/19	MERGER	0.00	4,912.80	4,912.80	0.00	0.00
965630	781846209	RUSH ENTERPRISES INC	220.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.55	9,030.33	7,585.60	1,444.73	93.60
965630	781846209	RUSH ENTERPRISES INC	280.000	06/28/19	GOLDMAN SACHS & CO, NY	0.35	10,226.35	9,654.40	571.95	0.00
965630	783332109	RUTH'S HOSPITALITY GROUP INC	866.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.17	19,984.69	19,684.18	300.51	450.32
965630	783754104	RYERSON HOLDING CORP	500.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.25	5,878.62	3,170.00	2,708.62	0.00
965630	78377T107	RYMAN HOSPITALITY PROPERTIES I	500.000	02/06/19	J.P MORGAN SECURITIES INC, NEW YORK	3.75	40,194.72	33,345.00	6,849.72	4,601.35
965630	78377T107	RYMAN HOSPITALITY PROPERTIES I	120.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.30	10,083.16	8,002.80	2,080.36	0.00
965630	78377T107	RYMAN HOSPITALITY PROPERTIES I	1,297.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.24	115,518.15	89,376.54	26,141.61	0.00
965630	784117103	SEI INVESTMENTS CO	1,500.000	06/28/19	GOLDMAN SACHS & CO, NY	1.88	84,146.37	69,300.00	14,846.37	2,412.30
965630	784117103	SEI INVESTMENTS CO	1,805.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.51	116,289.23	83,391.00	32,898.23	0.00
965630	784305104	SJW GROUP	500.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.25	35,633.01	28,840.37	6,792.64	480.00
965630	784635104	SPX CORP	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	7,361.40	5,602.00	1,759.40	0.00
965630	784635104	SPX CORP	920.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.30	45,950.74	25,769.20	20,181.54	0.00
965630	78463M107	SPS COMMERCE INC	60.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.15	6,583.56	4,942.80	1,640.76	0.00
965630	78463M107	SPS COMMERCE INC	100.000	09/20/19	GOLDMAN SACHS & CO, NY	0.25	4,851.64	4,356.75	494.89	0.00
965630	78463M107	SPS COMMERCE INC	1,012.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.53	56,324.22	44,090.28	12,233.94	0.00
965630	78467J100	SS&C TECHNOLOGIES HOLDINGS INC	280.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.70	17,476.67	12,927.91	4,548.76	1,003.40
965630	78467J100	SS&C TECHNOLOGIES HOLDINGS INC	5,042.000	06/28/19	GOLDMAN SACHS & CO, NY	6.30	290,457.30	232,794.77	57,662.53	0.00
965630	78469C103	SP PLUS CORP	100.000	06/28/19	GOLDMAN SACHS & CO, NY	0.13	3,192.80	2,954.00	238.80	0.00
965630	78470V108	SRC ENERGY INC	6,967.000	06/28/19	GOLDMAN SACHS & CO, NY	8.71	34,546.89	32,744.90	1,801.99	0.00
965630	78489X103	SVMK INC	2,600.000	12/09/19	UBS SECURITIES LLC, STAMFORD	6.50	45,089.56	42,929.77	2,159.79	0.00
965630	78573M104	SABRE CORP	300.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.75	6,620.16	6,492.00	128.16	1,813.70
965630	78573M104	SABRE CORP	410.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.03	8,711.35	8,872.40	(161.05)	0.00
965630	78573M104	SABRE CORP	4,000.000	06/28/19	GOLDMAN SACHS & CO, NY	5.00	88,793.16	86,560.00	2,233.16	0.00
965630	78573M104	SABRE CORP	1,515.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.79	33,976.95	32,784.60	1,192.35	0.00
965630	786449207	SAFEGUARD SCIENTIFICS INC	600.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.50	6,946.35	5,172.00	1,774.35	0.00
965630	78667J108	SAGE THERAPEUTICS INC	100.000	02/06/19	J.P MORGAN SECURITIES INC, NEW YORK	0.75	14,693.20	9,579.00	5,114.20	0.00
965630	78667J108	SAGE THERAPEUTICS INC	1,463.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.66	91,666.02	160,220.06	(68,554.04)	0.00
965630	78709Y105	SAIA INC	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	6,860.66	5,582.00	1,278.66	0.00
965630	78709Y105	SAIA INC	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	12,933.48	11,164.00	1,769.48	0.00
965630	78709Y105	SAIA INC	100.000	09/20/19	GOLDMAN SACHS & CO, NY	0.25	9,300.55	5,582.00	3,718.55	0.00
965630	78709Y105	SAIA INC	400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.00	36,898.23	22,328.00	14,570.23	0.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965630	78781P105	SAILPOINT TECHNOLOGIES HOLDING	2,600.000	12/09/19	UBS SECURITIES LLC, STAMFORD	6.50	62,626.20	57,625.35	5,000.85	0.00
965630	79466L302	SALESFORCE.COM INC	2,400.000	08/02/19	INVESTMENT TECH GROUP INC, NEW YORK	18.00	350,131.15	276,659.55	73,471.60	0.00
965630	79466L302	SALESFORCE.COM INC	14.000	08/05/19	INVESTMENT TECH GROUP INC, NEW YORK	0.11	2,000.44	1,613.85	386.59	0.00
965630	79466L302	SALESFORCE.COM INC	0.467	08/07/19	SALE OF FRACTIONAL SHARES	0.00	73.70	53.83	19.87	0.00
965630	79546E104	SALLY BEAUTY HOLDINGS INC	752.000	06/28/19	GOLDMAN SACHS & CO, NY	0.94	10,030.53	12,821.60	(2,791.07)	0.00
965630	79970Y105	SANCHEZ ENERGY CORP	2,700.000	02/21/19	GOLDMAN SACHS & CO, NY	0.00	566.99	729.00	(162.01)	0.00
965630	800013104	SANDERSON FARMS INC	500.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.25	82,777.03	68,280.63	14,496.40	320.00
965630	800422107	JOHN B SANFILIPPO & SON INC	233.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.58	22,926.14	12,968.78	9,957.36	1,165.00
965630	800677106	SANGAMO THERAPEUTICS INC	980.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	2.45	9,209.43	11,250.40	(2,040.97)	0.00
965630	800677106	SANGAMO THERAPEUTICS INC	2,256.000	12/09/19	UBS SECURITIES LLC, STAMFORD	5.64	23,253.23	25,898.88	(2,645.65)	0.00
965630	801056102	SANMINA CORP	500.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.25	15,918.42	15,140.63	777.79	0.00
965630	80283M101	SANTANDER CONSUMER USA HOLDING	500.000	06/28/19	GOLDMAN SACHS & CO, NY	0.63	11,979.12	8,795.00	3,184.12	200.00
965630	803607100	SAREPTA THERAPEUTICS INC	10.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.03	1,436.25	1,091.30	344.95	0.00
965630	803607100	SAREPTA THERAPEUTICS INC	100.000	02/25/19	STATE ST BK & TR CO/SAFEKEEPING, N QUINC	0.00	14,363.00	10,913.00	3,450.00	0.00
965630	803607100	SAREPTA THERAPEUTICS INC	110.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.28	13,419.54	12,004.30	1,415.24	0.00
965630	803607100	SAREPTA THERAPEUTICS INC	2,056.000	12/09/19	UBS SECURITIES LLC, STAMFORD	5.14	217,412.35	241,499.78	(24,087.43)	0.00
965630	804395101	SAUL CENTERS INC	333.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.83	17,314.81	15,724.26	1,590.55	705.96
965630	805111101	SAVARA INC	800.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.00	933.98	6,056.00	(5,122.02)	0.00
965630	80689H102	SCHNEIDER NATIONAL INC	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	3,647.67	3,734.00	(86.33)	36.00
965630	808625107	SCIENCE APPLICATIONS INTERNATI	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	15,255.30	12,740.00	2,515.30	2,029.66
965630	808625107	SCIENCE APPLICATIONS INTERNATI	1,673.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.18	139,086.16	120,282.95	18,803.21	0.00
965630	80874P109	SCIENTIFIC GAMES CORP	1,576.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.94	43,335.16	28,178.88	15,156.28	0.00
965630	808CVR104	SCHULMAN A INC CVR	0.000	02/04/19	RETURN OF CAPITAL	0.00	1,299.76	1,299.76	0.00	0.00
965630	810186106	SCOTTS MIRACLE-GRO CO/THE	1,163.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.91	117,399.50	93,702.73	23,696.77	1,968.38
965630	811707801	SEACOAST BANKING CORP OF FLORI	300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.75	8,892.56	7,806.00	1,086.56	0.00
965630	81211K100	SEALED AIR CORP	1,800.000	06/28/19	GOLDMAN SACHS & CO, NY	2.25	77,000.15	64,358.90	12,641.25	817.92
965630	81211K100	SEALED AIR CORP	428.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.07	16,660.62	15,303.12	1,357.50	0.00
965630	812578102	SEATTLE GENETICS INC	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	7,269.65	5,801.89	1,467.76	0.00
965630	812578102	SEATTLE GENETICS INC	200.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	15,057.30	11,603.78	3,453.52	0.00
965630	812578102	SEATTLE GENETICS INC	3,312.000	12/09/19	UBS SECURITIES LLC, STAMFORD	8.28	377,982.45	200,493.42	177,489.03	0.00
965630	81282V100	SEAWORLD ENTERTAINMENT INC	250.000	03/15/19	GOLDMAN SACHS & CO, NY	0.63	6,052.59	5,522.50	530.09	0.00
965630	81282V100	SEAWORLD ENTERTAINMENT INC	1,446.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.62	44,026.16	31,942.14	12,084.02	0.00
965630	81617J301	SELECT ENERGY SERVICES INC	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	3,482.54	1,896.00	1,586.54	0.00
965630	81619Q105	SELECT MEDICAL HOLDINGS CORP	730.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.83	10,298.33	11,205.50	(907.17)	0.00
965630	81619Q105	SELECT MEDICAL HOLDINGS CORP	3,342.000	12/09/19	UBS SECURITIES LLC, STAMFORD	8.36	76,521.85	51,715.66	24,806.19	0.00
965630	816212104	SELECTA BIOSCIENCES INC	600.000	06/28/19	GOLDMAN SACHS & CO, NY	0.75	1,073.22	1,596.00	(522.78)	0.00
965630	816300107	SELECTIVE INSURANCE GROUP INC	800.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.00	52,988.90	59,907.64	(6,918.74)	344.00
965630	816850101	SEMTECH CORP	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	5,707.67	4,587.00	1,120.67	0.00
965630	816850101	SEMTECH CORP	180.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.45	9,490.82	8,256.60	1,234.22	0.00
965630	816850101	SEMTECH CORP	1,753.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.38	81,420.78	81,067.91	352.87	0.00
965630	816883102	SENDGRID INC	900.000	02/01/19	MERGER	0.00	38,853.00	38,853.00	0.00	0.00
965630	81725T100	SENSIENT TECHNOLOGIES CORP	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	6,497.66	5,585.00	912.66	918.00
965630	81725T100	SENSIENT TECHNOLOGIES CORP	600.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.50	38,055.71	33,510.00	4,545.71	0.00
965630	81727U105	SENSEONICS HOLDINGS INC	2,100.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.00	2,038.84	5,439.00	(3,400.16)	0.00
965630	81750R102	SERES THERAPEUTICS INC	667.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.67	2,532.87	3,014.84	(481.97)	0.00
965630	817565104	SERVICE CORP INTERNATIONAL/US	300.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.75	12,713.08	12,078.00	635.08	1,118.52
965630	817565104	SERVICE CORP INTERNATIONAL/US	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	9,355.55	8,052.00	1,303.55	0.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965630	817565104	SERVICE CORP INTERNATIONAL/US	1,938.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.85	84,858.41	78,023.88	6,834.53	0.00
965630	81761R109	SERVICEMASTER GLOBAL HOLDINGS	220.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.55	10,220.51	8,271.27	1,949.24	0.00
965630	81761R109	SERVICEMASTER GLOBAL HOLDINGS	2,700.000	06/28/19	GOLDMAN SACHS & CO, NY	3.38	140,636.70	101,511.07	39,125.63	0.00
965630	81761R109	SERVICEMASTER GLOBAL HOLDINGS	686.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.72	26,237.23	25,791.33	445.90	0.00
965630	81763U100	SERVICESOURCE INTERNATIONAL IN	2,199.000	06/28/19	GOLDMAN SACHS & CO, NY	0.00	2,089.00	2,374.92	(285.92)	0.00
965630	81768T108	SERVISFIRST BANCSHARES INC	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	7,133.40	6,374.00	759.40	765.00
965630	81768T108	SERVISFIRST BANCSHARES INC	100.000	06/28/19	GOLDMAN SACHS & CO, NY	0.13	3,425.79	3,187.00	238.79	0.00
965630	81768T108	SERVISFIRST BANCSHARES INC	1,150.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.88	42,419.74	36,650.50	5,769.24	0.00
965630	819047101	SHAKE SHACK INC	800.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.00	46,053.04	39,438.75	6,614.29	0.00
965630	82312B106	SHENANDOAH TELECOMMUNICATIONS	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	9,313.37	8,850.00	463.37	360.47
965630	82312B106	SHENANDOAH TELECOMMUNICATIONS	1,243.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.11	46,571.13	55,002.75	(8,431.62)	0.00
965630	82489T104	SHOCKWAVE MEDICAL INC	200.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.50	8,093.33	11,416.89	(3,323.56)	0.00
965630	82536T107	SHOTSPOTTER INC	200.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.50	4,761.40	6,236.00	(1,474.60)	0.00
965630	82568P304	SHUTTERFLY INC	943.000	09/26/19	MERGER	0.00	48,093.00	37,965.18	10,127.82	0.00
965630	825690100	SHUTTERSTOCK INC	560.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.40	23,770.10	20,165.60	3,604.50	0.00
965630	825704109	SI-BONE INC	500.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.25	9,143.56	9,663.50	(519.94)	0.00
965630	82621J105	SIENTRA INC	700.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.75	5,668.13	8,897.00	(3,228.87)	0.00
965630	82622H108	SIENNA BIOPHARMACEUTICALS INC	500.000	06/28/19	GOLDMAN SACHS & CO, NY	0.00	434.99	1,160.00	(725.01)	0.00
965630	82669G104	SIGNATURE BANK/NEW YORK NY	60.000	09/20/19	GOLDMAN SACHS & CO, NY	0.15	7,178.30	6,168.60	1,009.70	1,800.96
965630	82669G104	SIGNATURE BANK/NEW YORK NY	759.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.90	95,736.37	78,032.79	17,703.58	0.00
965630	826917106	SIGA TECHNOLOGIES INC	1,600.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.00	6,971.85	12,640.00	(5,668.15)	0.00
965630	826919102	SILICON LABORATORIES INC	1,230.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.08	133,510.65	102,210.07	31,300.58	0.00
965630	827048109	SILGAN HOLDINGS INC	270.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.68	7,929.11	6,377.40	1,551.71	155.54
965630	827048109	SILGAN HOLDINGS INC	572.000	06/28/19	GOLDMAN SACHS & CO, NY	0.72	17,502.11	13,510.64	3,991.47	0.00
965630	82710M100	SILK ROAD MEDICAL INC	300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.75	10,301.03	14,534.06	(4,233.03)	0.00
965630	829073105	SIMPSON MANUFACTURING CO INC	1,300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.25	104,644.58	74,608.79	30,035.79	994.00
965630	829214105	SIMULATIONS PLUS INC	260.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.65	8,381.57	5,174.00	3,207.57	62.40
965630	829226109	SINCLAIR BROADCAST GROUP INC	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	6,531.41	5,268.00	1,263.41	996.80
965630	829226109	SINCLAIR BROADCAST GROUP INC	1,646.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.12	53,753.12	65,188.64	(11,435.52)	0.00
965630	82968B103	SIRIUS XM HOLDINGS INC	11,661.000	01/31/19	CREDIT SUISSE, NEW YORK (CSUS)	20.25	67,840.10	65,512.15	2,327.95	0.00
965630	82968B103	SIRIUS XM HOLDINGS INC	0.120	02/08/19	SALE OF FRACTIONAL SHARES	0.00	0.70	0.67	0.03	0.00
965630	82982L103	SITEONE LANDSCAPE SUPPLY INC	200.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	11,371.35	11,054.00	317.35	0.00
965630	82982L103	SITEONE LANDSCAPE SUPPLY INC	1,170.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.93	101,855.16	67,472.81	34,382.35	0.00
965630	83001A102	SIX FLAGS ENTERTAINMENT CORP	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	11,425.35	11,126.00	299.35	3,794.74
965630	83001A102	SIX FLAGS ENTERTAINMENT CORP	1,600.000	06/28/19	GOLDMAN SACHS & CO, NY	2.00	79,484.35	89,008.00	(9,523.65)	0.00
965630	83001A102	SIX FLAGS ENTERTAINMENT CORP	306.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.77	13,490.49	17,022.78	(3,532.29)	0.00
965630	830566105	SKECHERS U.S.A. INC	310.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.78	9,764.09	7,095.90	2,668.19	0.00
965630	830566105	SKECHERS U.S.A. INC	1,479.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.70	59,968.50	33,854.31	26,114.19	0.00
965630	830830105	SKYLINE CHAMPION CORP	1,500.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.75	50,545.20	29,652.57	20,892.63	0.00
965630	83125X103	SLEEP NUMBER CORP	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	8,721.38	6,346.00	2,375.38	0.00
965630	83125X103	SLEEP NUMBER CORP	833.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.08	41,213.90	26,431.09	14,782.81	0.00
965630	831865209	AO SMITH CORP	2,900.000	06/28/19	GOLDMAN SACHS & CO, NY	3.63	136,757.53	123,830.00	12,927.53	1,931.20
965630	831865209	AO SMITH CORP	728.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.82	33,034.13	31,085.60	1,948.53	0.00
965630	83200N103	SMARTSHEET INC	2,500.000	12/09/19	UBS SECURITIES LLC, STAMFORD	6.25	108,041.51	121,003.13	(12,961.62)	0.00
965630	83417Q105	SOLARWINDS CORP	100.000	06/28/19	GOLDMAN SACHS & CO, NY	0.13	1,833.83	1,952.25	(118.42)	0.00
965630	83417Q105	SOLARWINDS CORP	500.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.25	9,108.56	9,761.25	(652.69)	0.00
965630	83418M103	SOLARIS OILFIELD INFRASTRUCTUR	600.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.50	7,162.35	7,254.00	(91.65)	180.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965630	83422E105	SOLID BIOSCIENCES INC	300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.75	1,373.22	8,040.00	(6,666.78)	0.00
965630	83570H108	SONOS INC	2,200.000	12/09/19	UBS SECURITIES LLC, STAMFORD	5.50	29,957.87	24,952.73	5,005.14	0.00
965630	83587F202	SORRENTO THERAPEUTICS INC	2,700.000	12/09/19	UBS SECURITIES LLC, STAMFORD	6.75	10,280.03	6,480.00	3,800.03	0.00
965630	835898107	SOTHEBY'S	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	8,231.39	7,948.00	283.39	0.00
965630	835898107	SOTHEBY'S	893.000	10/03/19	MERGER	0.00	50,901.00	35,487.82	15,413.18	0.00
965630	838518108	SOUTH JERSEY INDUSTRIES INC	400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.00	12,278.74	11,120.00	1,158.74	345.00
965630	844895102	SOUTHWEST GAS HOLDINGS INC	200.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.50	14,949.19	17,923.83	(2,974.64)	218.00
965630	846511103	SPARK ENERGY INC	600.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.50	6,256.37	4,458.00	1,798.37	435.00
965630	84652J103	SPARK THERAPEUTICS INC	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	11,347.60	3,914.00	7,433.60	0.00
965630	84652J103	SPARK THERAPEUTICS INC	100.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	11,371.60	3,914.00	7,457.60	0.00
965630	84652J103	SPARK THERAPEUTICS INC	967.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.42	107,467.73	50,496.07	56,971.66	0.00
965630	846819100	SPARTAN MOTORS INC	800.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.00	14,413.70	5,784.00	8,629.70	80.00
965630	84763A108	SPECTRUM PHARMACEUTICALS INC	840.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	2.10	8,590.98	7,350.00	1,240.98	0.00
965630	84763A108	SPECTRUM PHARMACEUTICALS INC	2,960.000	12/09/19	UBS SECURITIES LLC, STAMFORD	7.40	30,450.36	26,082.25	4,368.11	0.00
965630	84790A105	SPECTRUM BRANDS HOLDINGS INC	526.000	06/28/19	GOLDMAN SACHS & CO, NY	0.66	28,281.77	22,223.50	6,058.27	441.84
965630	848574109	SPIRIT AEROSYSTEMS HOLDINGS IN	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	9,741.62	7,348.16	2,393.46	1,358.40
965630	848574109	SPIRIT AEROSYSTEMS HOLDINGS IN	140.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.35	12,649.88	10,287.42	2,362.46	0.00
965630	848574109	SPIRIT AEROSYSTEMS HOLDINGS IN	2,660.000	12/09/19	UBS SECURITIES LLC, STAMFORD	6.65	223,109.53	195,460.92	27,648.61	0.00
965630	848577102	SPIRIT AIRLINES INC	1,600.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.00	61,578.72	76,374.96	(14,796.24)	0.00
965630	84920Y106	SPORTSMAN'S WAREHOUSE HOLDINGS	1,000.000	06/28/19	GOLDMAN SACHS & CO, NY	1.25	3,778.67	4,380.00	(601.33)	0.00
965630	849431101	SPRING BANK PHARMACEUTICALS IN	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	1,475.46	4,156.00	(2,680.54)	0.00
965630	85208M102	SPROUTS FARMERS MARKET INC	400.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.00	9,474.87	9,404.00	70.87	0.00
965630	85208M102	SPROUTS FARMERS MARKET INC	1,600.000	06/28/19	GOLDMAN SACHS & CO, NY	2.00	30,221.37	37,616.00	(7,394.63)	0.00
965630	85208M102	SPROUTS FARMERS MARKET INC	1,742.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.36	35,479.44	40,954.42	(5,474.98)	0.00
965630	852312305	STAAR SURGICAL CO	170.000	03/15/19	GOLDMAN SACHS & CO, NY	0.43	6,218.08	5,424.70	793.38	0.00
965630	852312305	STAAR SURGICAL CO	1,163.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.91	42,945.79	37,111.33	5,834.46	0.00
965630	852857200	STAMPS.COM INC	100.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	8,339.64	15,564.00	(7,224.36)	0.00
965630	852857200	STAMPS.COM INC	313.000	06/28/19	GOLDMAN SACHS & CO, NY	0.39	14,168.82	48,715.32	(34,546.50)	0.00
965630	852857200	STAMPS.COM INC	100.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.25	8,426.57	15,564.00	(7,137.43)	0.00
965630	853666105	STANDARD MOTOR PRODUCTS INC	200.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.50	10,211.28	9,105.50	1,105.78	46.00
965630	854231107	STANDEX INTERNATIONAL CORP	120.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.30	8,638.38	8,061.60	576.78	109.20
965630	854231107	STANDEX INTERNATIONAL CORP	213.000	06/28/19	GOLDMAN SACHS & CO, NY	0.27	15,578.22	14,309.34	1,268.88	0.00
965630	856190103	STATE BANK FINANCIAL CORP	400.000	01/02/19	MERGER	0.00	8,564.00	8,564.00	0.00	0.00
965630	858119100	STEEL DYNAMICS INC	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	7,769.39	6,008.00	1,761.39	615.56
965630	858119100	STEEL DYNAMICS INC	866.000	06/28/19	GOLDMAN SACHS & CO, NY	1.08	26,151.57	26,014.64	136.93	0.00
965630	858155203	STEELCASE INC	800.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.00	14,837.69	13,681.00	1,156.69	116.00
965630	858586100	STEPAN CO	100.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.25	9,831.54	9,764.59	66.95	27.50
965630	85858C107	STEMLINE THERAPEUTICS INC	900.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.25	8,916.56	8,550.00	366.56	0.00
965630	860897107	STITCH FIX INC	1,200.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.00	30,020.37	38,386.50	(8,366.13)	0.00
965630	861025104	STOCK YARDS BANCORP INC	200.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.50	8,211.33	6,560.00	1,651.33	154.00
965630	86183P102	STONERIDGE INC	600.000	06/28/19	GOLDMAN SACHS & CO, NY	0.75	18,928.85	14,790.00	4,138.85	0.00
965630	86183P102	STONERIDGE INC	200.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.50	6,193.37	4,930.00	1,263.37	0.00
965630	86272C103	STRATEGIC EDUCATION INC	50.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.13	6,312.28	5,671.00	641.28	1,244.60
965630	86272C103	STRATEGIC EDUCATION INC	626.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.57	91,661.71	75,524.82	16,136.89	0.00
965630	864159108	STURM RUGER & CO INC	513.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.28	23,627.01	27,301.86	(3,674.85)	420.66
965630	86614U100	SUMMIT MATERIALS INC	500.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.25	8,693.63	6,200.00	2,493.63	0.00
965630	86614U100	SUMMIT MATERIALS INC	2,200.000	06/28/19	GOLDMAN SACHS & CO, NY	2.75	42,346.37	27,280.00	15,066.37	0.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965630	86614U100	SUMMIT MATERIALS INC	803.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.01	18,378.27	9,957.20	8,421.07	0.00
965630	866674104	SUN COMMUNITIES INC	600.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.50	95,642.52	76,914.75	18,727.77	450.00
965630	866942105	SUN HYDRAULICS CORP	200.000	03/07/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	9,799.37	6,638.00	3,161.37	149.40
965630	866942105	SUN HYDRAULICS CORP	730.000	06/17/19	NAME CHANGE	0.00	24,228.70	24,228.70	0.00	0.00
965630	867652406	SUNPOWER CORP	1,100.000	06/28/19	GOLDMAN SACHS & CO, NY	1.38	11,757.37	5,467.00	6,290.37	0.00
965630	86771W105	SUNRUN INC	3,300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	8.25	43,913.84	61,912.13	(17,998.29)	0.00
965630	868358102	SUPERIOR GROUP OF COS INC	213.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.53	2,768.41	3,759.45	(991.04)	85.20
965630	868459108	SUPERNUS PHARMACEUTICALS INC	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	7,441.40	6,644.00	797.40	0.00
965630	868459108	SUPERNUS PHARMACEUTICALS INC	1,310.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.28	29,720.00	43,518.20	(13,798.20)	0.00
965630	86881A100	SURGERY PARTNERS INC	33.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.08	503.65	323.07	180.58	0.00
965630	868873100	SURMODICS INC	400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.00	16,390.66	18,904.00	(2,513.34)	0.00
965630	87105L104	SWITCH INC	1,700.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.25	25,087.23	16,163.88	8,923.35	158.76
965630	87157D109	SYNAPTICS INC	70.000	06/28/19	GOLDMAN SACHS & CO, NY	0.09	2,039.66	2,604.70	(565.04)	0.00
965630	87161C501	SYNOVUS FINANCIAL CORP	0.500	01/07/19	SALE OF FRACTIONAL SHARES	0.00	15.77	15.93	(0.16)	939.00
965630	87161C501	SYNOVUS FINANCIAL CORP	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	7,957.39	6,372.48	1,584.91	0.00
965630	87161C501	SYNOVUS FINANCIAL CORP	900.000	06/28/19	GOLDMAN SACHS & CO, NY	1.13	31,498.21	28,676.14	2,822.07	0.00
965630	87161C501	SYNOVUS FINANCIAL CORP	360.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.90	13,794.01	11,470.45	2,323.56	0.00
965630	871639308	SYNERGY PHARMACEUTICALS INC	1,900.000	03/07/19	MORGAN STANLEY & CO INC, NY	0.00	102.02	216.60	(114.58)	0.00
965630	871639308	SYNERGY PHARMACEUTICALS INC	6,832.000	03/08/19	MORGAN STANLEY & CO INC, NY	0.00	194.02	778.85	(584.83)	0.00
965630	87164F105	SYNDAX PHARMACEUTICALS INC	100.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.25	868.73	445.00	423.73	0.00
965630	87166B102	SYNEOS HEALTH INC	100.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.25	5,530.63	3,935.00	1,595.63	0.00
965630	87184Q107	SYROS PHARMACEUTICALS INC	500.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.25	2,258.70	2,785.00	(526.30)	0.00
965630	871851101	SYSTEMAX INC	300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.75	7,028.10	7,167.00	(138.90)	2,094.00
965630	87265H109	TRI POINTE GROUP INC	333.000	06/28/19	GOLDMAN SACHS & CO, NY	0.42	3,985.50	3,639.69	345.81	0.00
965630	87266J104	TPI COMPOSITES INC	900.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.25	15,247.93	22,194.68	(6,946.75)	0.00
965630	87336U105	TABLEAU SOFTWARE INC	2,189.000	08/01/19	CONVERSION	0.00	278,327.23	278,327.23	0.00	0.00
965630	873379101	TABULA RASA HEALTHCARE INC	500.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.25	20,188.33	31,880.00	(11,691.67)	0.00
965630	87357P100	TACTILE SYSTEMS TECHNOLOGY INC	500.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.25	32,028.08	22,775.00	9,253.08	0.00
965630	873868103	TAHOE RESOURCES INC	4,600.000	02/20/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	34.50	17,415.38	16,790.00	625.38	0.00
965630	87403A107	TAILORED BRANDS INC	1,533.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.83	8,274.19	20,910.12	(12,635.93)	827.82
965630	875372203	TANDEM DIABETES CARE INC	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	4,835.68	3,797.00	1,038.68	0.00
965630	875372203	TANDEM DIABETES CARE INC	150.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.38	10,328.48	5,695.50	4,632.98	0.00
965630	875372203	TANDEM DIABETES CARE INC	1,650.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.13	96,865.36	73,269.08	23,596.28	0.00
965630	875465106	TANGER FACTORY OUTLET CENTERS	400.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.00	8,618.88	8,088.00	530.88	3,643.54
965630	875465106	TANGER FACTORY OUTLET CENTERS	2,476.000	12/09/19	UBS SECURITIES LLC, STAMFORD	6.19	39,064.28	50,064.72	(11,000.44)	0.00
965630	87615L107	TARGET HOSPITALITY CORP	900.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.25	4,389.65	8,192.03	(3,802.38)	0.00
965630	876664103	TAUBMAN CENTERS INC	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	5,279.68	4,549.00	730.68	2,076.31
965630	876664103	TAUBMAN CENTERS INC	170.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.43	9,046.85	7,733.30	1,313.55	0.00
965630	876664103	TAUBMAN CENTERS INC	1,453.000	06/28/19	GOLDMAN SACHS & CO, NY	1.82	59,322.94	66,096.97	(6,774.03)	0.00
965630	87724P106	TAYLOR MORRISON HOME CORP	510.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.28	11,784.57	8,109.00	3,675.57	0.00
965630	878155100	TEAM INC	82.000	06/28/19	GOLDMAN SACHS & CO, NY	0.10	1,256.11	1,201.30	54.81	0.00
965630	87874R100	TECHTARGET INC	600.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.50	15,052.18	7,326.00	7,726.18	0.00
965630	879181105	TELARIA INC	1,200.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.00	9,620.80	9,024.30	596.50	0.00
965630	87918A105	TELADOC HEALTH INC	200.000	02/06/19	DEUTSCHE BK SECS INC, NY (NWSCUS33)	1.50	12,748.33	9,914.00	2,834.33	0.00
965630	87918A105	TELADOC HEALTH INC	150.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.38	7,874.51	7,435.50	439.01	0.00
965630	87918A105	TELADOC HEALTH INC	2,040.000	12/09/19	UBS SECURITIES LLC, STAMFORD	5.10	159,784.79	107,857.74	51,927.05	0.00
965630	87960W104	TELIGENT INC/NJ	1,733.000	06/28/19	GOLDMAN SACHS & CO, NY	0.00	1,091.93	2,374.21	(1,282.28)	0.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965630	87968A104	TELLURIAN INC	2,100.000	12/09/19	UBS SECURITIES LLC, STAMFORD	5.25	14,274.45	14,595.00	(320.55)	0.00
965630	88023U101	TEMPUR SEALY INTERNATIONAL INC	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	11,883.34	8,280.00	3,603.34	0.00
965630	88023U101	TEMPUR SEALY INTERNATIONAL INC	1,343.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.36	115,062.49	59,263.95	55,798.54	0.00
965630	88025T102	TENABLE HOLDINGS INC	1,200.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.00	29,780.38	32,187.88	(2,407.50)	0.00
965630	88033G407	TENET HEALTHCARE CORP	400.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.00	9,686.87	6,856.00	2,830.87	0.00
965630	88033G407	TENET HEALTHCARE CORP	2,916.000	12/09/19	UBS SECURITIES LLC, STAMFORD	7.29	107,445.08	52,444.56	55,000.52	0.00
965630	880345103	TENNANT CO	516.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.29	40,550.31	26,888.76	13,661.55	454.08
965630	880349105	TENNECO INC	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	7,273.40	5,478.00	1,795.40	276.50
965630	880349105	TENNECO INC	1,106.000	06/28/19	GOLDMAN SACHS & CO, NY	1.38	12,263.90	30,293.34	(18,029.44)	0.00
965630	88076W103	TERADATA CORP	300.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.75	14,090.06	11,508.00	2,582.06	0.00
965630	88076W103	TERADATA CORP	3,400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	8.50	88,389.67	127,413.50	(39,023.83)	0.00
965630	880770102	TERADYNE INC	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	8,413.39	6,276.00	2,137.39	1,047.60
965630	880770102	TERADYNE INC	4,960.000	12/09/19	UBS SECURITIES LLC, STAMFORD	12.40	315,040.27	225,076.05	89,964.22	0.00
965630	880779103	TEREX CORP	1,500.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.75	43,585.34	47,105.93	(3,520.59)	330.00
965630	88104R209	TERRAFORM POWER INC	1,700.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.25	26,192.20	24,312.13	1,880.07	684.76
965630	88146M101	TERRENO REALTY CORP	200.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.50	11,397.26	9,972.50	1,424.76	54.00
965630	881569107	TESARO INC	876.000	01/08/19	TENDER OFFER	0.00	65,700.00	65,043.00	657.00	0.00
965630	88162F105	TETRA TECHNOLOGIES INC	3,300.000	06/28/19	GOLDMAN SACHS & CO, NY	4.13	5,374.75	5,544.00	(169.25)	0.00
965630	88162G103	TETRA TECH INC	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	11,875.34	10,354.00	1,521.34	862.80
965630	88162G103	TETRA TECH INC	100.000	09/20/19	GOLDMAN SACHS & CO, NY	0.25	8,437.85	5,666.90	2,770.95	0.00
965630	88162G103	TETRA TECH INC	1,540.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.85	132,972.39	87,270.28	45,702.11	0.00
965630	88224Q107	TEXAS CAPITAL BANCSHARES INC	160.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.40	8,693.88	8,174.40	519.48	0.00
965630	88224Q107	TEXAS CAPITAL BANCSHARES INC	753.000	06/28/19	GOLDMAN SACHS & CO, NY	0.94	46,209.71	38,470.77	7,738.94	0.00
965630	882681109	TEXAS ROADHOUSE INC	100.000	09/20/19	GOLDMAN SACHS & CO, NY	0.25	5,153.63	5,850.58	(696.95)	1,577.10
965630	882681109	TEXAS ROADHOUSE INC	1,919.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.80	108,262.93	112,272.66	(4,009.73)	0.00
965630	88322Q108	TG THERAPEUTICS INC	1,543.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.86	14,314.88	6,326.30	7,988.58	0.00
965630	88338N107	THERAPEUTICSMD INC	5,398.000	12/09/19	UBS SECURITIES LLC, STAMFORD	13.50	13,049.38	20,566.38	(7,517.00)	0.00
965630	88339J105	TRADE DESK INC/THE	70.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.18	13,085.44	8,670.96	4,414.48	0.00
965630	88339J105	TRADE DESK INC/THE	1,100.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.75	274,430.56	164,313.73	110,116.83	0.00
965630	88362T103	THERMON GROUP HOLDINGS INC	300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.75	7,898.08	6,084.00	1,814.08	0.00
965630	885160101	THOR INDUSTRIES INC	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	13,635.32	10,400.00	3,235.32	1,345.11
965630	885160101	THOR INDUSTRIES INC	1,083.000	06/28/19	GOLDMAN SACHS & CO, NY	1.35	63,298.68	56,316.00	6,982.68	0.00
965630	88554D205	3D SYSTEMS CORP	156.000	06/28/19	GOLDMAN SACHS & CO, NY	0.20	1,419.37	1,586.52	(167.15)	0.00
965630	88677Q109	TILE SHOP HOLDINGS INC	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	799.73	1,096.00	(296.27)	20.00
965630	88870R102	TIVITY HEALTH INC	1,464.000	06/28/19	GOLDMAN SACHS & CO, NY	1.83	24,065.83	35,441.17	(11,375.34)	0.00
965630	888846102	TOCAGEN INC	600.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.00	372.29	4,926.00	(4,553.71)	0.00
965630	889478103	TOLL BROTHERS INC	300.000	02/25/19	STATE ST BK & TR CO/SAFEKEEPING, N QUINC	0.00	11,193.00	9,879.00	1,314.00	429.66
965630	889478103	TOLL BROTHERS INC	1,803.000	06/28/19	GOLDMAN SACHS & CO, NY	2.25	66,022.24	59,372.79	6,649.45	0.00
965630	890516107	TOOTSIE ROLL INDUSTRIES INC	492.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.23	17,356.17	17,778.50	(422.33)	68.76
965630	89055F103	TOPBUILD CORP	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	5,869.67	4,500.00	1,369.67	0.00
965630	89055F103	TOPBUILD CORP	960.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.40	105,317.01	43,200.00	62,117.01	0.00
965630	891092108	TORO CO/THE	3,088.000	12/09/19	UBS SECURITIES LLC, STAMFORD	7.72	243,630.43	178,068.07	65,562.36	2,554.20
965630	893529107	TRANSCAT INC	300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.75	9,965.04	8,920.26	1,044.78	0.00
965630	89366M201	TRANSENTERIX INC	5,000.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.00	869.98	11,300.00	(10,430.02)	0.00
965630	89374L104	TRANSLATE BIO INC	1,100.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.75	9,545.05	13,891.08	(4,346.03)	0.00
965630	89469A104	TREEHOUSE FOODS INC	300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.75	15,502.92	16,230.38	(727.46)	0.00
965630	89531P105	TREX CO INC	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	7,695.64	6,159.51	1,536.13	0.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965630	89531P105	TREX CO INC	100.000	09/20/19	GOLDMAN SACHS & CO, NY	0.25	8,732.77	6,411.70	2,321.07	0.00
965630	89531P105	TREX CO INC	1,660.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.15	141,889.71	106,434.14	35,455.57	0.00
965630	89609W107	TRIBUNE PUBLISHING CO	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	3,187.43	4,536.00	(1,348.57)	600.00
965630	89610F101	TRICIDA INC	700.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.75	28,886.65	22,858.10	6,028.55	0.00
965630	896239100	TRIMBLE INC	1,300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.25	52,814.65	58,644.63	(5,829.98)	0.00
965630	896288107	TRINET GROUP INC	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	6,261.66	4,195.00	2,066.66	0.00
965630	896288107	TRINET GROUP INC	140.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.35	8,315.54	5,873.00	2,442.54	0.00
965630	896288107	TRINET GROUP INC	1,353.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.38	73,774.18	64,515.74	9,258.44	0.00
965630	89656D101	TRINITY PLACE HOLDINGS INC	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	1,579.46	1,736.00	(156.54)	0.00
965630	89678F100	TRISTATE CAPITAL HOLDINGS INC	200.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.50	4,993.39	3,892.00	1,101.39	0.00
965630	89679E300	TRIUMPH BANCORP INC	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	11,619.25	11,880.00	(260.75)	0.00
965630	89679E300	TRIUMPH BANCORP INC	400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.00	15,126.68	11,880.00	3,246.68	0.00
965630	896818101	TRIUMPH GROUP INC	400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.00	11,638.75	9,879.00	1,759.75	32.00
965630	896945201	TRIPADVISOR INC	2,810.000	12/09/19	UBS SECURITIES LLC, STAMFORD	7.03	81,031.69	148,647.82	(67,616.13)	9,835.00
965630	89785L107	TRUECAR INC	2,499.000	12/09/19	UBS SECURITIES LLC, STAMFORD	6.25	12,138.63	22,640.94	(10,502.31)	0.00
965630	89785X101	TRUEBLUE INC	99.000	06/28/19	GOLDMAN SACHS & CO, NY	0.12	2,183.77	2,202.75	(18.98)	0.00
965630	898202106	TRUPANION INC	800.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.00	27,069.43	20,368.00	6,701.43	0.00
965630	89853L104	T2 BIOSYSTEMS INC	800.000	06/28/19	GOLDMAN SACHS & CO, NY	1.00	1,342.97	2,408.00	(1,065.03)	0.00
965630	89854H102	TTEC HOLDINGS INC	403.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.01	15,389.24	11,513.71	3,875.53	249.86
965630	898697206	TUCOWS INC	300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.75	17,524.88	18,018.00	(493.12)	0.00
965630	90041L105	TURNING POINT BRANDS INC	300.000	11/26/19	MORGAN STANLEY & CO INC, NY	2.25	8,239.56	8,166.00	73.56	54.00
965630	90041T108	TURNING POINT THERAPEUTICS INC	200.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.50	10,865.27	8,185.00	2,680.27	0.00
965630	900450206	TURTLE BEACH CORP	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	4,624.32	5,708.00	(1,083.68)	0.00
965630	90137F103	22ND CENTURY GROUP INC	3,100.000	11/26/19	MORGAN STANLEY & CO INC, NY	0.00	3,083.81	7,719.00	(4,635.19)	0.00
965630	90138F102	TWILIO INC	0.500	02/04/19	SALE OF FRACTIONAL SHARES	0.00	55.66	44.62	11.04	0.00
965630	90138F102	TWILIO INC	70.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.18	9,230.59	6,247.13	2,983.46	0.00
965630	90138F102	TWILIO INC	2,416.000	06/28/19	GOLDMAN SACHS & CO, NY	3.02	329,411.76	223,444.75	105,967.01	0.00
965630	90171V204	TWIN RIVER WORLDWIDE HOLDINGS	44.000	07/19/19	TENDER OFFER	0.00	1,298.00	1,309.15	(11.15)	135.60
965630	90171V204	TWIN RIVER WORLDWIDE HOLDINGS	656.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.64	15,479.63	19,518.27	(4,038.64)	0.00
965630	90184D100	TWIST BIOSCIENCE CORP	700.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.75	17,161.89	20,308.23	(3,146.34)	0.00
965630	902104108	II-VI INC	290.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.73	10,769.72	9,413.40	1,356.32	0.00
965630	902104108	II-VI INC	1,510.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.78	44,540.29	49,014.60	(4,474.31)	0.00
965630	90214J101	2U INC	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	14,239.31	9,944.00	4,295.31	0.00
965630	90214J101	2U INC	800.000	06/28/19	GOLDMAN SACHS & CO, NY	1.00	30,110.37	39,776.00	(9,665.63)	0.00
965630	90214J101	2U INC	623.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.56	14,302.22	30,975.56	(16,673.34)	0.00
965630	902252105	TYLER TECHNOLOGIES INC	50.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.13	9,962.24	9,291.00	671.24	0.00
965630	902252105	TYLER TECHNOLOGIES INC	1,096.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.74	312,734.38	207,886.90	104,847.48	0.00
965630	902925106	USA TRUCK INC	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	2,021.82	2,994.00	(972.18)	0.00
965630	903002103	UMH PROPERTIES INC	900.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.25	14,154.45	10,656.00	3,498.45	648.00
965630	90328M107	USANA HEALTH SCIENCES INC	60.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.15	6,053.77	7,063.80	(1,010.03)	0.00
965630	90328M107	USANA HEALTH SCIENCES INC	340.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.85	25,842.01	40,028.20	(14,186.19)	0.00
965630	90328S500	USA TECHNOLOGIES INC	1,600.000	09/25/19	MORGAN STANLEY & CO INC, NY	4.00	6,971.85	6,224.00	747.85	0.00
965630	90333L201	US CONCRETE INC	490.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.23	18,961.37	17,287.20	1,674.17	0.00
965630	90337L108	US PHYSICAL THERAPY INC	80.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.20	8,534.88	8,188.00	346.88	408.78
965630	90337L108	US PHYSICAL THERAPY INC	387.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.97	44,924.93	41,960.08	2,964.85	0.00
965630	90346E103	US SILICA HOLDINGS INC	530.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.33	8,923.75	5,395.40	3,528.35	257.31
965630	90346E103	US SILICA HOLDINGS INC	1,019.000	06/28/19	GOLDMAN SACHS & CO, NY	1.27	13,030.04	10,373.42	2,656.62	0.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965630	90347A100	UBIQUITI NETWORKS INC	393.000	08/20/19	NAME CHANGE	0.00	43,318.88	43,318.88	0.00	289.40
965630	90353W103	UBIQUITI INC	493.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.23	94,933.81	55,933.63	39,000.18	147.90
965630	90385D107	ULTIMATE SOFTWARE GROUP INC/TH	50.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.13	16,429.15	12,243.50	4,185.65	0.00
965630	90385D107	ULTIMATE SOFTWARE GROUP INC/TH	763.000	05/03/19	MERGER	0.00	252,934.50	186,835.81	66,098.69	0.00
965630	90400D108	ULTRAGENYX PHARMACEUTICAL INC	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	12,673.33	8,696.00	3,977.33	0.00
965630	90400D108	ULTRAGENYX PHARMACEUTICAL INC	1,640.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.10	68,103.69	79,314.30	(11,210.61)	0.00
965630	904708104	UNIFIRST CORP/MA	50.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.13	7,255.77	7,153.50	102.27	22.51
965630	904708104	UNIFIRST CORP/MA	50.000	06/28/19	GOLDMAN SACHS & CO, NY	0.06	9,428.24	7,153.50	2,274.74	0.00
965630	905400107	UNION BANKSHARES INC/MORRISVIL	100.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.25	3,334.68	4,775.00	(1,440.32)	124.00
965630	909214306	UNISYS CORP	1,266.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.17	14,125.09	14,723.58	(598.49)	0.00
965630	90984P303	UNITED COMMUNITY BANKS INC/GA	200.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.50	6,165.37	4,292.00	1,873.37	132.00
965630	910710102	UNITED INSURANCE HOLDINGS CORP	500.000	06/28/19	GOLDMAN SACHS & CO, NY	0.63	7,129.22	8,310.00	(1,180.78)	60.00
965630	912008109	US FOODS HOLDING CORP	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	14,303.20	12,656.00	1,647.20	0.00
965630	91325V108	UNITI GROUP INC	5,600.000	12/09/19	UBS SECURITIES LLC, STAMFORD	14.00	40,025.17	53,200.84	(13,175.67)	280.00
965630	91336L107	UNIVAR INC	513.000	06/28/19	GOLDMAN SACHS & CO, NY	0.64	11,305.64	9,100.62	2,205.02	0.00
965630	91347P105	UNIVERSAL DISPLAY CORP	60.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.15	9,362.12	5,928.00	3,434.12	341.90
965630	91347P105	UNIVERSAL DISPLAY CORP	1,233.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.08	232,967.44	136,994.77	95,972.67	0.00
965630	913483103	UNIVERSAL ELECTRONICS INC	400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.00	22,918.52	16,408.50	6,510.02	0.00
965630	913543104	UNIVERSAL FOREST PRODUCTS INC	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	6,461.41	5,192.00	1,269.41	584.00
965630	913543104	UNIVERSAL FOREST PRODUCTS INC	1,460.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.65	71,578.66	37,901.60	33,677.06	0.00
965630	91359E105	UNIVERSAL HEALTH REALTY INCOME	110.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.28	8,153.91	6,750.70	1,403.21	665.25
965630	91359E105	UNIVERSAL HEALTH REALTY INCOME	357.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.89	43,502.22	25,012.84	18,489.38	0.00
965630	91359V107	UNIVERSAL INSURANCE HOLDINGS I	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	7,939.39	7,584.00	355.39	322.88
965630	91359V107	UNIVERSAL INSURANCE HOLDINGS I	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	11,159.26	15,168.00	(4,008.74)	0.00
965630	91359V107	UNIVERSAL INSURANCE HOLDINGS I	406.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.02	11,711.83	15,395.52	(3,683.69)	0.00
965630	91388P105	UNIVERSAL LOGISTICS HOLDINGS I	267.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.67	5,066.88	4,830.03	236.85	141.53
965630	91544A109	UPLAND SOFTWARE INC	700.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.75	25,848.71	21,309.50	4,539.21	0.00
965630	91688F104	UPWORK INC	1,700.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.25	18,950.35	27,343.74	(8,393.39)	0.00
965630	916896103	URANIUM ENERGY CORP	5,000.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.00	4,550.40	6,250.00	(1,699.60)	0.00
965630	917047102	URBAN OUTFITTERS INC	1,900.000	06/28/19	GOLDMAN SACHS & CO, NY	2.38	43,221.72	62,123.75	(18,902.03)	0.00
965630	91704F104	URBAN EDGE PROPERTIES	552.000	06/28/19	GOLDMAN SACHS & CO, NY	0.69	9,565.27	9,174.24	391.03	242.88
965630	91732J102	US ECOLOGY INC	170.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.43	9,546.64	10,706.60	(1,159.96)	430.92
965630	91732J102	US ECOLOGY INC/OLD	706.000	11/01/19	MERGER	0.00	44,617.38	44,617.38	0.00	0.00
965630	91734M103	US ECOLOGY INC	706.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.77	40,246.45	44,617.38	(4,370.93)	0.00
965630	917488108	UTAH MEDICAL PRODUCTS INC	100.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.25	10,323.53	8,308.00	2,015.53	110.00
965630	91879Q109	VAIL RESORTS INC	40.000	03/15/19	GOLDMAN SACHS & CO, NY	0.10	8,568.58	8,432.80	135.78	7,205.30
965630	91879Q109	VAIL RESORTS INC	60.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.15	12,780.88	12,649.20	131.68	0.00
965630	91879Q109	VAIL RESORTS INC	1,040.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.60	240,055.63	220,769.50	19,286.13	0.00
965630	921659108	VANDA PHARMACEUTICALS INC	1,533.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.83	26,669.81	40,057.29	(13,387.48)	0.00
965630	92214X106	VAREX IMAGING CORP	290.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.73	9,743.14	6,867.20	2,875.94	0.00
965630	92214X106	VAREX IMAGING CORP	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	9,194.42	7,104.00	2,090.42	0.00
965630	92214X106	VAREX IMAGING CORP	580.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.45	17,427.18	13,734.40	3,692.78	0.00
965630	922280102	VARONIS SYSTEMS INC	130.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.33	7,997.16	6,877.00	1,120.16	0.00
965630	922280102	VARONIS SYSTEMS INC	870.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.18	66,116.45	47,831.29	18,285.16	0.00
965630	922475108	VEEVA SYSTEMS INC	50.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.13	5,988.79	4,543.58	1,445.21	0.00
965630	922475108	VEEVA SYSTEMS INC	100.000	02/25/19	STATE ST BK & TR CO/SAFEKEEPING, N QUINC	0.00	11,978.00	9,087.15	2,890.85	0.00
965630	922475108	VEEVA SYSTEMS INC	90.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.23	11,300.92	8,178.44	3,122.48	0.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965630	922475108	VEEVA SYSTEMS INC	3,246.000	06/28/19	GOLDMAN SACHS & CO, NY	4.06	526,194.10	300,140.10	226,054.00	0.00
965630	92337C104	VERASTEM INC	1,700.000	06/28/19	GOLDMAN SACHS & CO, NY	2.13	2,564.81	5,712.00	(3,147.19)	0.00
965630	92337F107	VERACYTE INC	330.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.83	8,285.36	4,151.40	4,133.96	0.00
965630	92337F107	VERACYTE INC	1,403.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.51	39,925.04	30,393.38	9,531.66	0.00
965630	92343X100	VERINT SYSTEMS INC	1,800.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.50	94,889.53	96,804.09	(1,914.56)	0.00
965630	923451108	VERITEX HOLDINGS INC	300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.75	7,955.08	6,414.00	1,541.08	150.00
965630	92346J108	VERICEL CORP	1,200.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.00	22,196.54	20,880.00	1,316.54	0.00
965630	92347M100	VERITONE INC	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	3,343.63	1,520.00	1,823.63	0.00
965630	92511U102	VERRA MOBILITY CORP	3,000.000	12/09/19	UBS SECURITIES LLC, STAMFORD	7.50	42,756.61	39,270.75	3,485.86	0.00
965630	92532W103	VERSUM MATERIALS INC	300.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.75	12,326.08	8,316.00	4,010.08	728.00
965630	92532W103	VERSUM MATERIALS INC	200.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	9,985.37	5,544.00	4,441.37	0.00
965630	92532W103	VERSUM MATERIALS INC	3,200.000	10/07/19	MERGER	0.00	169,600.00	100,634.63	68,965.37	0.00
965630	92552R406	VIAD CORP	100.000	09/20/19	GOLDMAN SACHS & CO, NY	0.25	6,701.61	5,743.15	958.46	174.00
965630	92552R406	VIAD CORP	560.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.40	36,733.83	32,161.63	4,572.20	0.00
965630	925550105	VIAVI SOLUTIONS INC	760.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.90	9,254.77	7,638.00	1,616.77	0.00
965630	925550105	VIAVI SOLUTIONS INC	6,730.000	12/09/19	UBS SECURITIES LLC, STAMFORD	16.83	98,710.22	83,517.16	15,193.06	0.00
965630	925815102	VICOR CORP	533.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.33	21,536.75	20,142.07	1,394.68	0.00
965630	92672L107	VIEWRAY INC	1,500.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.75	6,266.12	9,105.00	(2,838.88)	0.00
965630	92686J106	VIKING THERAPEUTICS INC	900.000	06/28/19	GOLDMAN SACHS & CO, NY	1.13	7,468.71	6,885.00	583.71	0.00
965630	92686J106	VIKING THERAPEUTICS INC	500.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.25	3,803.67	3,825.00	(21.33)	0.00
965630	92823T108	VIRNETX HOLDING CORP	1,466.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.67	5,640.31	3,518.40	2,121.91	0.00
965630	928254101	VIRTU FINANCIAL INC	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	8,711.31	10,304.00	(1,592.69)	895.68
965630	928254101	VIRTU FINANCIAL INC	733.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.83	12,136.39	18,882.08	(6,745.69)	0.00
965630	92827P102	VIRTUSA CORP	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	5,029.68	4,259.00	770.68	0.00
965630	92827P102	VIRTUSA CORP	803.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.01	35,722.72	34,199.77	1,522.95	0.00
965630	92835K103	VISHAY PRECISION GROUP INC	200.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.50	6,807.35	6,046.00	761.35	0.00
965630	92839U206	VISTEON CORP	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	8,811.63	6,028.00	2,783.63	0.00
965630	92839U206	VISTEON CORP	496.000	06/28/19	GOLDMAN SACHS & CO, NY	0.62	29,054.45	29,898.88	(844.43)	0.00
965630	92847R104	VITAL THERAPIES INC	22.500	04/15/19	MERGER	0.00	167.40	167.40	0.00	0.00
965630	92847R104	VITAL THERAPIES INC	877.500	04/15/19	REVERSE STOCK SPLIT	0.00	0.00	0.00	0.00	0.00
965630	92854Q106	VIVINT SOLAR INC	1,200.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.00	8,624.82	8,761.38	(136.56)	0.00
965630	92857F107	VOCERA COMMUNICATIONS INC	870.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.18	18,980.82	34,234.50	(15,253.68)	0.00
965630	92886T201	VONAGE HOLDINGS CORP	800.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	2.00	7,997.89	6,984.00	1,013.89	0.00
965630	92886T201	VONAGE HOLDINGS CORP	1,200.000	06/28/19	GOLDMAN SACHS & CO, NY	1.50	13,594.21	10,476.00	3,118.21	0.00
965630	92886T201	VONAGE HOLDINGS CORP	4,660.000	12/09/19	UBS SECURITIES LLC, STAMFORD	11.65	33,865.84	40,681.80	(6,815.96)	0.00
965630	929089100	VOYA FINANCIAL INC	180.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.45	8,875.23	7,225.20	1,650.03	72.20
965630	929089100	VOYA FINANCIAL INC	220.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.55	12,805.38	8,830.80	3,974.58	0.00
965630	92915B106	VOYAGER THERAPEUTICS INC	700.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.75	9,665.04	6,580.00	3,085.04	0.00
965630	929236107	WD-40 CO	410.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.03	80,176.91	73,199.10	6,977.81	902.80
965630	92927K102	WABCO HOLDINGS INC	100.000	06/28/19	GOLDMAN SACHS & CO, NY	0.13	13,259.59	10,734.00	2,525.59	0.00
965630	92927K102	WABCO HOLDINGS INC	1,226.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.07	165,197.01	131,598.84	33,598.17	0.00
965630	929328102	WSFS FINANCIAL CORP	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	12,389.36	11,373.00	1,016.36	69.00
965630	929566107	WABASH NATIONAL CORP	633.000	06/28/19	GOLDMAN SACHS & CO, NY	0.79	10,297.90	8,279.64	2,018.26	101.28
965630	929740108	WABTEC CORP	772.000	06/28/19	GOLDMAN SACHS & CO, NY	0.97	55,396.60	54,866.75	529.85	173.28
965630	930427109	WAGEWORKS INC	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	7,101.40	5,432.00	1,669.40	0.00
965630	930427109	WAGEWORKS INC	1,053.000	08/30/19	MERGER	0.00	54,071.55	28,599.48	25,472.07	0.00
965630	93148P102	WALKER & DUNLOP INC	130.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.33	8,572.99	5,622.50	2,950.49	156.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965630	940610108	WASHINGTON TRUST BANCORP INC	100.000	06/28/19	GOLDMAN SACHS & CO, NY	0.13	5,217.76	4,753.00	464.76	145.00
965630	942622200	WATSCO INC	670.000	06/28/19	GOLDMAN SACHS & CO, NY	0.84	109,561.99	93,560.55	16,001.44	2,144.00
965630	942749102	WATTS WATER TECHNOLOGIES INC	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	8,111.64	6,453.00	1,658.64	360.00
965630	942749102	WATTS WATER TECHNOLOGIES INC	400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.00	39,098.19	25,812.00	13,286.19	0.00
965630	94419L101	WAYFAIR INC	100.000	02/25/19	STATE ST BK & TR CO/SAFEKEEPING, N QUINC	0.00	16,028.00	9,369.82	6,658.18	0.00
965630	94419L101	WAYFAIR INC	90.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.23	14,264.58	8,432.84	5,831.74	0.00
965630	94419L101	WAYFAIR INC	1,430.000	06/28/19	GOLDMAN SACHS & CO, NY	1.79	208,773.88	133,988.44	74,785.44	0.00
965630	948626106	WEIGHT WATCHERS INTERNATIONAL	1,133.000	06/28/19	GOLDMAN SACHS & CO, NY	1.42	21,638.43	43,677.15	(22,038.72)	0.00
965630	949090104	WELBILT INC	600.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.50	9,538.37	6,666.00	2,872.37	0.00
965630	949090104	WELBILT INC	3,490.000	12/09/19	UBS SECURITIES LLC, STAMFORD	8.73	57,365.68	38,773.90	18,591.78	0.00
965630	94946T106	WELLCARE HEALTH PLANS INC	220.000	02/06/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	1.65	60,941.56	51,939.80	9,001.76	0.00
965630	94946T106	WELLCARE HEALTH PLANS INC	10.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.03	2,312.63	2,360.90	(48.27)	0.00
965630	94946T106	WELLCARE HEALTH PLANS INC	100.000	03/26/19	STATE ST BK & TR CO/SAFEKEEPING, N QUINC	0.00	23,127.00	23,609.00	(482.00)	0.00
965630	94946T106	WELLCARE HEALTH PLANS INC	1,070.000	06/28/19	GOLDMAN SACHS & CO, NY	1.34	305,017.24	252,616.30	52,400.94	0.00
965630	94946T106	WELLCARE HEALTH PLANS INC	100.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.25	31,773.09	23,609.00	8,164.09	0.00
965630	95058W100	WENDY'S CO/THE	500.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.25	8,513.63	7,805.00	708.63	2,197.40
965630	95058W100	WENDY'S CO/THE	5,470.000	12/09/19	UBS SECURITIES LLC, STAMFORD	13.68	118,682.86	86,620.45	32,062.41	0.00
965630	950755108	WERNER ENTERPRISES INC	260.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.65	8,761.23	7,680.40	1,080.83	1,792.20
965630	950755108	WERNER ENTERPRISES INC	440.000	06/28/19	GOLDMAN SACHS & CO, NY	0.55	13,674.36	12,997.60	676.76	0.00
965630	950814103	WESCO AIRCRAFT HOLDINGS INC	100.000	06/28/19	GOLDMAN SACHS & CO, NY	0.13	1,109.84	790.00	319.84	0.00
965630	950814103	WESCO AIRCRAFT HOLDINGS INC	700.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.75	7,691.09	5,530.00	2,161.09	0.00
965630	955306105	WEST PHARMACEUTICAL SERVICES I	60.000	09/20/19	GOLDMAN SACHS & CO, NY	0.15	8,584.24	7,125.51	1,458.73	608.73
965630	955306105	WEST PHARMACEUTICAL SERVICES I	1,593.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.98	230,546.13	189,182.33	41,363.80	0.00
965630	957090103	WESTAMERICA BANCORPORATION	200.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.50	13,147.22	12,430.50	716.72	164.00
965630	957638109	WESTERN ALLIANCE BANCORP	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	9,387.37	7,898.00	1,489.37	178.00
965630	957638109	WESTERN ALLIANCE BANCORP	1,200.000	06/28/19	GOLDMAN SACHS & CO, NY	1.50	53,661.38	47,388.00	6,273.38	0.00
965630	957638109	WESTERN ALLIANCE BANCORP	356.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.89	19,172.87	14,058.44	5,114.43	0.00
965630	961765104	WESTWOOD HOLDINGS GROUP INC	267.000	06/28/19	GOLDMAN SACHS & CO, NY	0.33	9,397.87	9,078.00	319.87	576.72
965630	96208T104	WEX INC	70.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.18	13,182.74	9,914.20	3,268.54	0.00
965630	96208T104	WEX INC	1,243.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.11	245,322.72	190,006.47	55,316.25	0.00
965630	96812T102	WILDHORSE RESOURCE DEVELOPMENT	800.000	02/01/19	MERGER	0.00	13,688.00	11,288.00	2,400.00	0.00
965630	96924N100	WILLDAN GROUP INC	300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.75	8,720.06	10,494.00	(1,773.94)	0.00
965630	969904101	WILLIAMS-SONOMA INC	100.000	09/20/19	GOLDMAN SACHS & CO, NY	0.25	6,511.62	5,045.00	1,466.62	898.22
965630	969904101	WILLIAMS-SONOMA INC	406.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.02	28,353.43	20,482.70	7,870.73	0.00
965630	971375126	WILLSCOT CORP	700.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.75	12,240.99	6,594.00	5,646.99	0.00
965630	974155103	WINGSTOP INC	160.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.40	11,481.05	10,270.40	1,210.65	303.40
965630	974155103	WINGSTOP INC	100.000	09/20/19	GOLDMAN SACHS & CO, NY	0.25	8,752.56	7,146.64	1,605.92	0.00
965630	974155103	WINGSTOP INC	740.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.85	62,349.25	52,885.17	9,464.08	0.00
965630	974250102	WINMARK CORP	1.000	03/25/19	TENDER OFFER	0.00	159.63	159.00	0.63	50.35
965630	974250102	WINMARK CORP	40.000	06/28/19	GOLDMAN SACHS & CO, NY	0.05	6,925.80	6,360.00	565.80	0.00
965630	974250102	WINMARK CORP	38.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.10	6,665.34	6,042.00	623.34	0.00
965630	974637100	WINNEBAGO INDUSTRIES INC	300.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.75	8,666.13	7,263.00	1,403.13	341.00
965630	974637100	WINNEBAGO INDUSTRIES INC	700.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.75	32,533.57	16,947.00	15,586.57	0.00
965630	97717P104	WISDOMTREE INVESTMENTS INC	1,700.000	06/28/19	GOLDMAN SACHS & CO, NY	2.13	10,486.65	11,305.00	(818.35)	323.88
965630	97717P104	WISDOMTREE INVESTMENTS INC	1,849.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.62	8,925.86	12,295.85	(3,369.99)	0.00
965630	978097103	WOLVERINE WORLD WIDE INC	1,100.000	06/28/19	GOLDMAN SACHS & CO, NY	1.38	30,291.88	35,610.32	(5,318.44)	742.30
965630	978097103	WOLVERINE WORLD WIDE INC	1,285.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.21	42,439.46	41,599.33	840.13	0.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965630	980745103	WOODWARD INC	100.000	06/28/19	GOLDMAN SACHS & CO, NY	0.13	11,316.48	7,701.58	3,614.90	858.65
965630	980745103	WOODWARD INC	1,296.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.24	157,924.05	99,812.51	58,111.54	0.00
965630	98139A105	WORKIVA INC	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	4,844.68	3,589.00	1,255.68	0.00
965630	98139A105	WORKIVA INC	1,000.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.50	42,916.61	40,329.85	2,586.76	0.00
965630	981419104	WORLD ACCEPTANCE CORP	130.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.33	12,034.82	21,335.84	(9,301.02)	0.00
965630	98156Q108	WORLD WRESTLING ENTERTAINMENT	1,333.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.33	83,560.71	98,849.14	(15,288.43)	407.88
965630	981811102	WORTHINGTON INDUSTRIES INC	800.000	06/28/19	GOLDMAN SACHS & CO, NY	1.00	32,206.33	27,872.00	4,334.33	561.90
965630	981811102	WORTHINGTON INDUSTRIES INC	277.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.69	11,117.85	9,650.68	1,467.17	0.00
965630	98310W108	WYNDHAM DESTINATIONS INC	2,300.000	06/28/19	GOLDMAN SACHS & CO, NY	2.88	100,965.02	82,432.00	18,533.02	2,070.00
965630	98311A105	WYNDHAM HOTELS & RESORTS INC	1,500.000	06/28/19	GOLDMAN SACHS & CO, NY	1.88	83,606.38	68,055.00	15,551.38	1,653.00
965630	98311A105	WYNDHAM HOTELS & RESORTS INC	900.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.25	52,160.67	40,833.00	11,327.67	0.00
965630	983793100	XPO LOGISTICS INC	1,600.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.00	132,073.26	92,498.00	39,575.26	0.00
965630	98400H102	XBIOTECH INC	800.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.00	15,597.67	8,138.00	7,459.67	0.00
965630	98401F105	XENCOR INC	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	6,437.41	7,232.00	(794.59)	0.00
965630	98401F105	XENCOR INC	1,263.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.16	52,321.84	45,670.08	6,651.76	0.00
965630	98421B100	XPERI CORP	296.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.74	5,611.30	5,443.44	167.86	236.80
965630	98422L107	XERIS PHARMACEUTICALS INC	700.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.75	6,207.12	8,394.75	(2,187.63)	0.00
965630	984241109	Y-MABS THERAPEUTICS INC	700.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.75	22,992.77	16,006.66	6,986.11	0.00
965630	984249607	YRC WORLDWIDE INC	100.000	06/28/19	GOLDMAN SACHS & CO, NY	0.13	402.86	315.00	87.86	0.00
965630	985817105	YELP INC	100.000	09/20/19	GOLDMAN SACHS & CO, NY	0.25	3,547.27	3,583.44	(36.17)	0.00
965630	985817105	YELP INC	2,029.000	12/09/19	UBS SECURITIES LLC, STAMFORD	5.07	67,112.86	72,708.02	(5,595.16)	0.00
965630	98585N106	YEXT INC	400.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.00	7,270.90	5,940.00	1,330.90	0.00
965630	98585N106	YEXT INC	2,600.000	12/09/19	UBS SECURITIES LLC, STAMFORD	6.50	37,380.72	40,706.14	(3,325.42)	0.00
965630	98585X104	YETI HOLDINGS INC	1,000.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.50	30,806.86	29,714.32	1,092.54	0.00
965630	987184108	YORK WATER CO/THE	400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.00	17,818.63	12,824.00	4,994.63	277.28
965630	98884U108	ZAGG INC	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	2,087.57	2,934.00	(846.43)	0.00
965630	98884U108	ZAGG INC	433.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.08	3,454.18	4,234.74	(780.56)	0.00
965630	98885E103	ZAFGEN INC	1,000.000	06/28/19	GOLDMAN SACHS & CO, NY	1.25	1,188.72	4,950.00	(3,761.28)	0.00
965630	98919V105	ZAYO GROUP HOLDINGS INC	310.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.78	8,889.90	7,080.40	1,809.50	0.00
965630	98919V105	ZAYO GROUP HOLDINGS INC	6,555.000	12/09/19	UBS SECURITIES LLC, STAMFORD	16.39	224,553.26	158,780.33	65,772.93	0.00
965630	989207105	ZEBRA TECHNOLOGIES CORP	60.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.15	12,536.68	9,553.80	2,982.88	0.00
965630	989207105	ZEBRA TECHNOLOGIES CORP	1,543.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.86	391,586.00	256,749.37	134,836.63	0.00
965630	98936J101	ZENDESK INC	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	15,811.29	12,053.57	3,757.72	0.00
965630	98936J101	ZENDESK INC	130.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.33	10,942.92	7,834.82	3,108.10	0.00
965630	98936J101	ZENDESK INC	3,133.000	12/09/19	UBS SECURITIES LLC, STAMFORD	7.83	235,212.94	203,200.81	32,012.13	0.00
965630	98954M101	ZILLOW GROUP INC	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	8,631.38	6,286.00	2,345.38	0.00
965630	98954M101	ZILLOW GROUP INC	1,076.000	06/28/19	GOLDMAN SACHS & CO, NY	1.35	49,235.39	33,818.68	15,416.71	0.00
965630	98954M200	ZILLOW GROUP INC	300.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.75	13,094.07	9,474.00	3,620.07	0.00
965630	98954M200	ZILLOW GROUP INC	230.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.58	8,148.21	7,263.40	884.81	0.00
965630	98954M200	ZILLOW GROUP INC	2,153.000	06/28/19	GOLDMAN SACHS & CO, NY	2.69	99,872.91	67,991.74	31,881.17	0.00
965630	989696109	ZION OIL & GAS INC	2,200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.00	736.76	917.40	(180.64)	0.00
965630	98973P101	ZIOPHARM ONCOLOGY INC	4,591.000	12/09/19	UBS SECURITIES LLC, STAMFORD	11.48	23,907.13	8,585.17	15,321.96	0.00
965630	98974P100	ZIX CORP	800.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	2.00	6,933.90	4,584.00	2,349.90	0.00
965630	98974P100	ZIX CORP	1,399.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.50	9,397.58	8,016.27	1,381.31	0.00
965630	98978L204	ZOGENIX INC	160.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.40	8,687.48	5,833.60	2,853.88	0.00
965630	98978L204	ZOGENIX INC	1,240.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.10	58,064.89	50,869.53	7,195.36	0.00
965630	98980G102	ZSCALER INC	10.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.03	710.26	392.10	318.16	0.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965630	98980G102	ZSCALER INC	200.000	03/26/19	STATE ST BK & TR CO/SAFEKEEPING, N QUINC	0.00	14,206.00	7,842.00	6,364.00	0.00
965630	98980G102	ZSCALER INC	1,790.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.48	84,660.76	81,415.28	3,245.48	0.00
965630	98983V106	ZUORA INC	2,600.000	12/09/19	UBS SECURITIES LLC, STAMFORD	6.50	40,188.66	39,828.49	360.17	0.00
965630	98986M103	ZYNEX INC	600.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.50	5,740.38	7,378.50	(1,638.12)	0.00
965630	98986T108	ZYNGA INC	5,800.000	12/09/19	UBS SECURITIES LLC, STAMFORD	14.50	35,712.76	35,561.25	151.51	0.00
965630	98986X109	ZYNERBA PHARMACEUTICALS INC	700.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.75	3,995.16	10,096.24	(6,101.08)	0.00
965630	G01767105	ALKERMES PLC	3,799.000	06/28/19	GOLDMAN SACHS & CO, NY	4.75	85,622.93	112,108.49	(26,485.56)	0.00
965630	G0176J109	ALLEGION PLC	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	8,869.63	8,094.35	775.28	1,643.49
965630	G0176J109	ALLEGION PLC	110.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.28	9,725.79	8,903.79	822.00	0.00
965630	G0176J109	ALLEGION PLC	2,059.000	12/09/19	UBS SECURITIES LLC, STAMFORD	5.15	255,490.87	169,026.60	86,464.27	0.00
965630	G037AX101	AMBARELLA INC	210.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.53	8,989.45	7,345.80	1,643.65	0.00
965630	G037AX101	AMBARELLA INC	356.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.89	18,257.97	15,282.63	2,975.34	0.00
965630	G0692U109	AXIS CAPITAL HOLDINGS LTD	300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.75	17,746.88	15,492.00	2,254.88	480.00
965630	G0750C108	AXALTA COATING SYSTEMS LTD	300.000	06/28/19	GOLDMAN SACHS & CO, NY	0.38	8,930.43	7,213.79	1,716.64	0.00
965630	G0750C108	AXALTA COATING SYSTEMS LTD	1,919.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.80	57,986.17	46,144.19	11,841.98	0.00
965630	G0772R208	BANK OF NT BUTTERFIELD & SON L	300.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.75	12,257.09	9,405.00	2,852.09	1,760.00
965630	G0772R208	BANK OF NT BUTTERFIELD & SON L	800.000	06/28/19	GOLDMAN SACHS & CO, NY	1.00	27,166.43	25,080.00	2,086.43	0.00
965630	G0772R208	BANK OF NT BUTTERFIELD & SON L	600.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.50	20,854.06	18,810.00	2,044.06	0.00
965630	G10830100	BEYONDSPRING INC	400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.00	5,926.87	7,468.32	(1,541.45)	0.00
965630	G11196105	BIOHAVEN PHARMACEUTICAL HOLDIN	100.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.25	4,544.69	3,698.00	846.69	0.00
965630	G11196105	BIOHAVEN PHARMACEUTICAL HOLDIN	1,200.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.00	63,535.68	46,956.00	16,579.68	0.00
965630	G1154H107	BELMOND LTD	300.000	04/17/19	MERGER	0.00	7,500.00	7,509.00	(9.00)	0.00
965630	G1644T109	BRIGHTSPHERE INVESTMENT GROUP	2,100.000	06/28/19	GOLDMAN SACHS & CO, NY	2.63	23,960.18	22,428.00	1,532.18	420.00
965630	G1890L107	CAPRI HOLDINGS LTD	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	6,935.60	7,824.30	(888.70)	0.00
965630	G1890L107	CAPRI HOLDINGS LTD	1,800.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.50	69,276.06	70,418.70	(1,142.64)	0.00
965630	G1991C105	CARDTRONICS PLC	270.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.68	9,163.00	7,020.00	2,143.00	0.00
965630	G1991C105	CARDTRONICS PLC	929.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.32	37,565.66	27,540.50	10,025.16	0.00
965630	G1992S109	CISION LTD	2,900.000	12/09/19	UBS SECURITIES LLC, STAMFORD	7.25	28,847.15	33,970.50	(5,123.35)	0.00
965630	G20045202	CENTRAL EUROPEAN MEDIA ENTERPR	2,700.000	12/09/19	UBS SECURITIES LLC, STAMFORD	6.75	12,142.99	7,506.00	4,636.99	0.00
965630	G2143T103	CIMPRESS PLC	620.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.55	77,403.84	61,868.86	15,534.98	0.00
965630	G2717B108	CUSHMAN & WAKEFIELD PLC	2,900.000	12/09/19	UBS SECURITIES LLC, STAMFORD	7.25	53,641.63	48,104.51	5,537.12	0.00
965630	G30401106	ENDO INTERNATIONAL PLC	400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.00	1,834.96	2,920.00	(1,085.04)	0.00
965630	G3075P101	ENSTAR GROUP LTD	70.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.18	14,293.52	12,199.69	2,093.83	0.00
965630	G3198U102	ESSENT GROUP LTD	200.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.50	8,719.38	6,836.00	1,883.38	415.80
965630	G3198U102	ESSENT GROUP LTD	1,486.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.72	81,070.76	53,470.98	27,599.78	0.00
965630	G3223R108	EVEREST RE GROUP LTD	40.000	06/28/19	GOLDMAN SACHS & CO, NY	0.05	9,886.94	8,710.40	1,176.54	2,182.00
965630	G3223R108	EVEREST RE GROUP LTD	360.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.90	97,758.67	78,393.60	19,365.07	0.00
965630	G3323L100	FABRINET	1,000.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.50	59,496.26	49,671.25	9,825.01	0.00
965630	G37585109	GASLOG LTD	1,000.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.50	9,577.30	14,401.25	(4,823.95)	300.00
965630	G3788M114	EROS INTERNATIONAL PLC	290.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.73	880.85	2,404.10	(1,523.25)	0.00
965630	G3922B107	GENPACT LTD	200.000	03/15/19	GOLDMAN SACHS & CO, NY	0.50	6,821.41	5,398.00	1,423.41	1,160.08
965630	G3922B107	GENPACT LTD	5,462.000	12/09/19	UBS SECURITIES LLC, STAMFORD	13.66	221,138.14	193,699.26	27,438.88	0.00
965630	G4388N106	HELEN OF TROY LTD	60.000	09/20/19	GOLDMAN SACHS & CO, NY	0.15	9,330.89	7,838.98	1,491.91	0.00
965630	G4388N106	HELEN OF TROY LTD	717.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.79	118,802.65	93,675.76	25,126.89	0.00
965630	G4412G101	HERBALIFE NUTRITION LTD	160.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.40	8,644.28	9,432.00	(787.72)	0.00
965630	G4412G101	HERBALIFE NUTRITION LTD	446.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.12	20,019.40	26,291.70	(6,272.30)	0.00
965630	G4617B105	HORIZON PHARMA PLC	600.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.50	12,550.33	11,724.00	826.33	0.00

ANNUAL STATEMENT OF THE CITY OF CAMBRIDGE RETIREMENT SYSTEM FOR THE YEAR ENDED DECEMBER 31, 2019

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
965630	G4617B105	HORIZON THERAPEUTICS PLC	4,400.000	05/09/19	NAME CHANGE	0.00	85,976.00	85,976.00	0.00	0.00
965630	G46188101	HORIZON THERAPEUTICS PLC	3,700.000	06/28/19	GOLDMAN SACHS & CO, NY	4.63	89,031.06	72,298.00	16,733.06	0.00
965630	G46188101	HORIZON THERAPEUTICS PLC	700.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.75	22,320.78	13,678.00	8,642.78	0.00
965630	G46408103	HUDSON LTD	1,000.000	06/28/19	GOLDMAN SACHS & CO, NY	1.25	13,788.46	17,150.00	(3,361.54)	0.00
965630	G46408103	HUDSON LTD	300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.75	4,202.16	5,145.00	(942.84)	0.00
965630	G4740B105	ICHOR HOLDINGS LTD	400.000	06/28/19	GOLDMAN SACHS & CO, NY	0.50	9,455.30	6,520.00	2,935.30	0.00
965630	G4740B105	ICHOR HOLDINGS LTD	300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.75	9,248.05	4,890.00	4,358.05	0.00
965630	G5005R107	JAMES RIVER GROUP HOLDINGS LTD	400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.00	16,290.66	14,616.00	1,674.66	360.00
965630	G50871105	JAZZ PHARMACEUTICALS PLC	1,400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.50	211,868.11	173,544.00	38,324.11	0.00
965630	G54050102	LAZARD LTD	1,400.000	06/28/19	GOLDMAN SACHS & CO, NY	1.75	48,143.25	51,674.00	(3,530.75)	4,768.15
965630	G54050102	LAZARD LTD	1,189.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.97	45,237.54	43,885.99	1,351.55	0.00
965630	G5509L101	LIVANOVA PLC	1,100.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.75	88,512.41	96,716.21	(8,203.80)	0.00
965630	G5698W116	LUXFER HOLDINGS PLC	800.000	12/09/19	UBS SECURITIES LLC, STAMFORD	2.00	14,037.70	19,616.28	(5,578.58)	200.00
965630	G5876H105	MARVELL TECHNOLOGY GROUP LTD	500.000	02/25/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	1.25	9,848.62	8,095.00	1,753.62	504.96
965630	G5876H105	MARVELL TECHNOLOGY GROUP LTD	3,958.000	06/28/19	GOLDMAN SACHS & CO, NY	4.95	94,470.55	64,080.02	30,390.53	0.00
965630	G59665102	MEIRAGTX HOLDINGS PLC	600.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.50	12,784.23	16,124.31	(3,340.08)	0.00
965630	G60754101	MICHAEL KORS HOLDINGS LTD	1,700.000	01/02/19	NAME CHANGE	0.00	64,464.00	64,464.00	0.00	0.00
965630	G6674U108	NOVOCURE LTD	300.000	02/06/19	MERRILL LYNCH PIERCE FENNER SMITH INC NY	2.25	14,774.15	10,044.00	4,730.15	0.00
965630	G6674U108	NOVOCURE LTD	170.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.43	8,016.66	5,691.60	2,325.06	0.00
965630	G6674U108	NOVOCURE LTD	2,497.000	12/09/19	UBS SECURITIES LLC, STAMFORD	6.24	203,020.62	104,431.25	98,589.37	0.00
965630	G6855A103	OXFORD IMMUNOTEC GLOBAL PLC	767.000	06/28/19	GOLDMAN SACHS & CO, NY	0.96	10,556.65	9,802.26	754.39	0.00
965630	G7496G103	RENAISSANCERE HOLDINGS LTD	490.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.23	94,365.91	82,794.39	11,571.52	234.60
965630	G8060N102	SENSATA TECHNOLOGIES HOLDING P	200.000	06/28/19	GOLDMAN SACHS & CO, NY	0.25	9,799.54	8,968.00	831.54	0.00
965630	G8060N102	SENSATA TECHNOLOGIES HOLDING P	1,940.000	12/09/19	UBS SECURITIES LLC, STAMFORD	4.85	99,631.48	86,989.60	12,641.88	0.00
965630	G8232Y101	SMART GLOBAL HOLDINGS INC	270.000	06/28/19	GOLDMAN SACHS & CO, NY	0.34	6,206.83	8,019.00	(1,812.17)	0.00
965630	G8473T100	STERIS PLC	60.000	09/20/19	GOLDMAN SACHS & CO, NY	0.15	8,799.26	8,932.88	(133.62)	125.80
965630	G8473T100	STERIS PLC	140.000	12/09/19	UBS SECURITIES LLC, STAMFORD	0.35	21,354.80	20,843.37	511.43	0.00
965630	G8807B106	THERAVANCE BIOPHARMA INC	1,290.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.23	27,228.10	33,011.10	(5,783.00)	0.00
965630	G9019D104	TRAVELPORT WORLDWIDE LTD	899.000	05/30/19	MERGER	0.00	14,159.25	14,042.38	116.87	0.00
965630	G9087Q102	TRONOX HOLDINGS PLC	1,400.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.50	15,480.17	10,892.00	4,588.17	189.00
965630	L72967109	ORION ENGINEERED CARBONS SA	1,300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.25	24,436.24	27,832.16	(3,395.92)	221.00
965630	L9340P101	TRINSEO SA	190.000	03/26/19	CITIGROUP GLOBAL MARKETS, INC., NEW YORK	0.48	8,538.00	8,698.20	(160.20)	625.60
965630	L9340P101	TRINSEO SA	687.000	06/28/19	GOLDMAN SACHS & CO, NY	0.86	29,084.53	31,450.86	(2,366.33)	0.00
965630	M96088105	UROGEN PHARMA LTD	600.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.50	20,632.07	21,564.27	(932.20)	0.00
965630	N14506104	ELASTIC NV	1,300.000	12/09/19	UBS SECURITIES LLC, STAMFORD	3.25	80,959.07	103,560.69	(22,601.62)	0.00
965630	N20146101	CIMPRESS NV	70.000	09/20/19	GOLDMAN SACHS & CO, NY	0.18	9,084.93	6,985.19	2,099.74	0.00
965630	N20146101	CIMPRESS NV	620.000	12/04/19	CONVERSION	0.00	61,868.86	61,868.86	0.00	0.00
965630	N96617118	WRIGHT MEDICAL GROUP NV	3,700.000	12/09/19	UBS SECURITIES LLC, STAMFORD	9.25	109,212.48	102,827.68	6,384.80	0.00
965630	Q9235V101	TRONOX LTD	1,400.000	03/27/19	CONVERSION	0.00	10,892.00	10,892.00	0.00	63.00
965630	Y95308105	WAVE LIFE SCIENCES LTD	600.000	12/09/19	UBS SECURITIES LLC, STAMFORD	1.50	19,450.09	25,224.00	(5,773.91)	0.00
965630		SECURITIES LITIGATION INCOME - GALENA BIOPHARMA				0.00	0.00	0.00	0.00	12.17
965630		SECURITIES LITIGATION INCOME - STARZ ACQUISITION LLC				0.00	0.00	0.00	0.00	2,325.70
SCHEDULE TOTALS						4,373.77	83,750,143.97	69,134,158.40	14,615,985.57	443,124.21

TOTAL PROFIT	17,433,770.02
TOTAL LOSS	2,817,784.45

Schedule No. 5
Annual Statement Of The Cambridge Retirement for the Year Ended December 31, 2019

PERAC Ledger #	Description: list alpha by category	Market Value at end of Previous Year	Total Purchases this year at Cost	Carried interest allocation 4701	True ups expense 4702	Investment expenses 4703	Reinvested Investment Income 4821	Realized Gains 4884	Realized Losses 4885	Unrealized Gain 4886	Unrealized Loss 4887	Total Sales/Redemp this year amt Rec'd	Cash Div/Dist to System this Year	Fees Paid	Market Value at End of Year	MKT Value updated through
1172	Rhumbline 1000 Growth Pooled	115,072,729.30	10,000,000.00			(38,561.69)	1,259,810.08	4,785,246.88	(17,838.14)	30,330,358.75	(11,721,282.10)	(149,670,463.08)			0.00	12/31/2019
1172	Rhumbline 1000 Value Pooled	116,214,890.50	10,000,000.00			(22,204.61)	2,581,004.84	4,889,696.91	(65,067.96)	29,380,084.87	(18,730,404.88)	(144,247,999.67)			0.00	12/31/2019
1172	Rhumbline 1000 Pooled Index	0.00	288,418,462.75			(22,133.97)	1,487,516.22	868,326.68		27,625,128.99					318,377,300.67	12/31/2019
1172	Mellon Small Cap Stock	0.00	114,295,444.54							4,690,955.52					118,986,400.06	12/31/2019
1172	Aberdeen	61,938,710.94					2,165,544.15	3,340,855.49	(718,017.10)	19,158,931.29	(10,772,613.73)	(2,500,000.00)			72,613,411.04	12/31/2019
1172	Wellington	17,818,918.12					1,274,697.15			3,346,437.69	(2,101,410.57)				20,338,642.39	12/31/2019
1172	Fidelity Emerging market	18,231,479.41								2,762,167.47	(836,575.70)				20,157,071.18	12/31/2019
1172	SSGA-S & P 500 Flagship NL	459,223.00	7,500,000.00							243,376.00	(140,970.58)	(8,061,628.42)			0.00	12/31/2019
1173	SSGA - MSCI EAFE NL	69,179,121.00								18,534,599.00	(6,702,272.00)	(81,011,448.00)			0.00	12/31/2019
1173	Mellon Emerging MKT Stock	0.00	5,000,000.00							371,425.42	(10,093.71)				5,361,331.71	12/31/2019
1173	RBC GAM (Voyageur Int'l)	38,206,909.62				(28,312.07)	1,699,883.94	911,773.63	(800,473.91)	13,589,065.49	(7,200,270.29)				46,378,576.41	12/31/2019
1173	Lazard	58,670,060.00				(108,601.29)	2,191,362.45	1,129,468.56	(1,379,473.19)	19,453,264.47	(10,408,128.18)	(2,500,000.00)			67,047,952.82	12/31/2019
1173	Rhumbline International MSCI	0.00	81,011,448.45			(9,326.52)	221,340.82		(87,305.40)	3,546,698.15	(3,909.79)				84,678,945.71	12/31/2019
1181	Loomis Sayles	64,603,017.22								8,100,782.84					72,703,800.06	12/31/2019
1181	Pyramis (Fidelity) fixed	69,678,672.36								6,683,653.02	(352,987.37)	(21,250,000.00)			54,759,338.01	12/31/2019
1182	Brandywine International	62,561,122.37								5,620,254.32	(1,779,086.45)			(282,741.05)	66,119,549.19	12/31/2019
1193	PRIT Private Equity 2015	28,566,448.17	3,520,772.21				573,044.50	4,078,284.12	(3,263.23)	7,492,563.25	(3,970,872.75)		(3,022,462.79)	(523,869.11)	36,710,644.37	12/31/2019
1193	PRIT Private Equity 2016	12,611,411.13	2,258,767.17				448,474.00	114,326.85	(342,693.83)	1,357,129.37	(596,175.27)		(1,447,454.74)	(380,036.97)	14,023,747.71	12/31/2019
1193	PRIT Private Equity 2017	6,534,779.24	6,541,470.45				753,055.32	36,180.74	(54.24)	2,149,537.72	(576,420.79)			(666,530.58)	14,772,017.86	12/31/2019
1193	PRIT Private Equity 2018	2,293,722.76	3,801,528.09				275,758.78		(29,997.04)	221,921.65	(322,507.31)		(20,623.35)	(276,119.28)	5,943,684.30	12/31/2019
1193	PRIT Private Equity 2019	0.00	3,410,392.07				44,585.25			51,087.52	(84,198.07)			(46,959.11)	3,374,907.66	12/31/2019
1193	Hamilton Lane Fund VI	3,250,489.00				(12,826.00)	32,823.00	436,257.00	(11.00)	91,120.00	(279,239.00)		(780,069.00)	(49,173.00)	2,689,371.00	12/31/2019
1193	Hamilton Lane Fund VIII	4,809,842.00				(11,709.00)	49,417.00	173,483.00	(9,956.00)	52,449.00	(139,914.00)		(230,989.00)	(56,472.00)	4,636,151.00	12/31/2019
1193	Blackrock-Vesey Street Fund II	654,720.00				(14,180.00)	11,558.00		(311,449.00)	241,358.00				(12,793.00)	569,214.00	**9/30/2019**
1193	Blackrock-Vesey Street Fund V	5,630,934.00	118,770.00			(30,811.00)	28,452.00	193,631.00		460,193.00	(23,484.00)		(191,657.00)	(56,687.00)	6,129,341.00	**9/30/2019**
1193	Ascent Venture fund II	23,111.00					(1,154.00)	4,944.00	(106.00)						26,795.00	12/31/2019
1193	Ascent Venture fund III	238,647.00					3,991.00				(68,300.00)				174,338.00	12/31/2019
1193	Ascent Venture fund IV	75,113.00					(1,731.00)	228.00			(24,124.00)			(2,490.00)	46,996.00	12/31/2019
1193	Ascent Venture fund V	4,317,324.00	150,000.00				37,823.00			143,067.00	(147,060.00)			(75,000.00)	4,426,154.00	12/31/2019
1193	Landmark Equity Partners XV	4,185,939.00	602,849.00	(12,378.00)		(47.00)	(153,253.00)	348,448.00		512,227.00	(671,088.00)		(771,272.00)	(100,000.00)	3,941,425.00	12/31/2019
1193	Lexington Capital Partners VIII	13,569,439.00	3,660,886.00				(191,375.00)			1,048,177.00	(130,446.00)		(3,560,944.00)	(142,025.00)	14,253,712.00	12/31/2019
1194	UBS Trumbull Property	62,022,366.46					2,863,249.14	19,865.30	(40,316.06)		(4,146,598.49)			(508,693.47)	60,209,872.88	12/31/2019
1194	AEW Partner	12,045.00					(767.00)	298.00	(358.00)						11,218.00	12/31/2019
1194	Landmark Real Estate	783,891.00					(36,206.00)	167,434.00	(6,672.00)	16,339.00	(172,342.00)		(313,575.00)	(55,000.00)	383,869.00	12/31/2019
1194	Penn Square	835,654.16		177.26		(8,149.30)	1,792.71	75,301.46	(197,814.12)	209,977.99	(68,115.41)		(373,236.06)	(14,558.93)	461,029.76	**9/30/2019**
1194	Hancock Timberland X	8,930,998.00					195,025.00	23,648.00	(24,778.00)	118,156.00	(184,600.00)		(317,535.00)	(88,177.00)	8,652,737.00	12/31/2019
1194	Rockwood Capital Real Estate	6,764,721.90					180,793.60	623,373.84	(2,376.14)	448,088.83	(864,357.64)		(2,174,723.36)	(169,137.44)	4,806,383.59	12/31/2019
1194	IFM Global Infrastructure	37,781,685.93	4,556,024.00				1,467,656.36		(249,794.91)	5,624,079.94				(1,052,180.89)	48,127,470.43	12/31/2019
1194	Intercontinental R.E.	33,289,830.00					1,367,661.00	163,769.00		1,481,939.00				(314,900.00)	35,988,299.00	12/31/2019
1194	Hancock TL & FL	5,299,097.00	5,849,400.00				115,420.00			133,175.00	(19,928.00)		(150,000.00)	(59,827.00)	11,167,337.00	12/31/2019
1194	Campbell Global Timber	7,379,332.00			(50,244.62)	(63,603.00)	183,353.00	48,023.06	(48,275.00)	254,931.00	(27,242.91)		(2,309,453.53)	(35,188.00)	5,331,632.00	12/31/2019
1194	JP Morgan	36,280,301.25					1,380,729.05			581,299.88	(371,071.50)			(365,188.94)	37,506,069.74	12/31/2019
1197	PRIT Hedge Fund	102,637,319.38					1,163,606.44	3,930,709.38	(510,962.38)	8,024,155.96	(3,930,963.26)	(20,000,000.00)		(1,122,002.02)	90,191,863.50	12/31/2019
	TOTAL	**1,081,414,015.22**	**550,696,214.73**	**(12,200.74)**	**(50,244.62)**	**(370,465.45)**	**23,674,941.80**	**26,363,572.90**	**(4,847,052.65)**	**224,150,156.40**	**(87,579,053.75)**	**(429,241,539.17)**	**(15,663,994.83)**	**(6,455,749.79)**	**1,362,078,600.05**	

Recap

1172	550,472,825.34
1173	203,466,806.65
1181	127,463,138.07
1182	66,119,549.19
1193	111,718,498.90
1194	212,645,918.40
1197	90,191,863.50
	1,362,078,600.05

Including:
-Penn Square Q4 distributions
-Vesey Street fund V Q4 distribution

SCHEDULE 5
POOLED FUND ACTIVITY DURING YEAR

FUND	CUSIP	SECURITY DESCRIPTION	MARKET VALUE AT END OF PREVIOUS YEAR	TOTAL PURCHASES THIS YEAR	TOTAL SALES THIS YEAR	REALIZED AND UNREALIZED GAIN/LOSS	MARKET VALUE AT END OF YEAR	CASH DIVIDENDS RECEIVED DURING YEAR	MKT VALUE UPDATED THROUGH
965627	999132673	AEW PARTNERS V LP	12,045.00	0.00	0.00	(827.00)	11,218.00	0.00	12/31/2019
965627	999180904	HAMILTON LANE PE OFF FD VI LP	3,250,489.00	0.00	780,069.00	218,951.00	2,689,371.00	0.00	12/31/2019
965627	999D02738	VESEY STREET FUND II LP	654,720.00	0.00	0.00	(85,506.00)	569,214.00	0.00	9/30/2019
965627	999G29403	PENN SQUARE GLOBAL RE FD II	835,654.16	0.00	373,236.06	(1,388.34)	461,029.76	0.00	9/30/2019
965627	99VVA89V5	INTERCONTINENTAL US RE FD LLC	33,289,831.00	0.00	0.00	2,698,468.00	35,988,299.00	0.00	12/31/2019
965626	99VVA8K67	PRIM PRIVATE EQ VINT YR 2015	28,566,448.17	3,529,153.16	3,026,915.72	7,641,958.76	36,710,644.37	0.00	12/31/2019
965626	99VVA9YN3	PRIM HEDGE FUND	102,637,319.38	0.00	20,000,000.00	7,554,544.12	90,191,863.50	0.00	12/31/2019
965627	99VVABQP2	HANCOCK TIMBERLAND X LP	8,930,998.00	0.00	317,535.00	39,274.00	8,652,737.00	0.00	12/31/2019
965627	99VVAEXW3	LANDMARK REAL ESTATE PTN VI LP	783,891.00	0.00	313,575.00	(86,447.00)	383,869.00	0.00	12/31/2019
965627	99VVART17	ROCKWOOD CAP RE PARTNERS FD IX	6,764,721.90	0.00	2,174,723.36	216,385.05	4,806,383.59	0.00	12/31/2019
965627	99VVAS4L8	LANDMARK EQUITY PARTNERS XV LP	4,185,939.00	602,849.00	771,272.00	(76,091.00)	3,941,425.00	0.00	12/31/2019
965627	99VVAZVG3	LEXINGTON CAP PTNRS VIII LP	13,569,440.00	3,660,886.00	3,533,337.00	556,723.00	14,253,712.00	0.00	12/31/2019
965626	99VVB0NP8	BNYM RUSSELL 2000 INDEX FUND	0.00	114,295,444.54	0.00	4,690,955.52	118,986,400.06	0.00	12/31/2019
965626	99VVB0NQ6	BNYM EMERGING MKTS INDEX FD	0.00	5,000,000.00	0.00	361,331.71	5,361,331.71	0.00	12/31/2019
965627	99VVBA9N7	ASCENT VENTURE PTNRS III LP	238,647.00	0.00	0.00	(64,309.00)	174,338.00	0.00	12/31/2019
965627	99VVBA9P2	ASCENT VENTURE PARTNERS II LP	23,111.00	0.00	0.00	3,684.00	26,795.00	0.00	12/31/2019
965627	99VVBA9Q0	ASCENT VENTURE PARTNERS IV LP	75,113.00	0.00	0.00	(28,117.00)	46,996.00	0.00	12/31/2019
965626	99VVBAJW6	PRIM PRIVATE EQ VINT YR 2016	12,611,411.13	2,262,603.17	1,450,596.10	600,329.51	14,023,747.71	0.00	12/31/2019
965627	99VVBCJG7	ASCENT VENTURE PARTNERS V LP	4,317,324.00	150,000.00	0.00	(41,170.00)	4,426,154.00	0.00	12/31/2019
965627	99VVBCJH5	VESEY STREET FUND V LP	5,630,934.00	118,770.00	191,657.00	571,294.00	6,129,341.00	0.00	9/30/2019
965627	99VVBCJJ1	HAMILTON LANE PE OFF VIII LP	4,809,842.00	0.00	230,989.00	57,298.00	4,636,151.00	0.00	12/31/2019
965627	99VVBCQF1	RHUMBLINE RUSSELL 1000 PL FD	0.00	288,418,462.75	0.00	29,958,837.92	318,377,300.67	0.00	12/31/2019
965626	99VVBCQJ3	BRANDYWINE INTL FIXED INC FD	62,561,122.37	0.00	0.00	3,558,426.82	66,119,549.19	0.00	12/31/2019
965626	99VVBCQL8	UBS TRUMBULL PROPERTY FUND	62,022,366.46	0.00	0.00	(1,812,493.58)	60,209,872.88	0.00	12/31/2019
965626	99VVBCQM6	FIDELITY BROAD MKT DURATION FD	69,678,672.36	0.00	21,250,000.00	6,330,665.65	54,759,338.01	0.00	12/31/2019
965626	99VVBCQP9	FIDELITY EMERGING MKTS DEBT FD	18,231,479.41	0.00	0.00	1,925,591.77	20,157,071.18	0.00	12/31/2019
965626	99VVBCQQ7	RHUMBLINE RUSSELL 1000 GR IND	115,072,729.30	10,000,000.00	149,670,463.08	24,597,733.78	0.00	0.00	N/A
965626	99VVBCQR5	WELLINGTON CTF EMERG LCL DEBT	17,818,918.12	1,274,697.15	0.00	1,245,027.12	20,338,642.39	1,274,697.15	12/31/2019
965626	99VVBCQS3	RHUMBLINE RUSSELL 1000 VL IND	116,214,890.50	10,000,000.00	144,247,999.67	18,033,109.17	0.00	0.00	N/A
965626	99VVBCQT1	LAZARD EMERG MKTS EQUITY GR TR	58,670,060.00	0.00	2,500,000.00	10,877,892.82	67,047,952.82	0.00	12/31/2019
965626	99VVBCQU8	LOOMIS US HIGH YLD BD TR CL B	64,603,017.22	0.00	0.00	8,100,782.84	72,703,800.06	0.00	12/31/2019
965626	99VVBCQV6	SSGA MSCI EAFE INDEX NL FD	69,179,122.54	0.00	81,011,448.45	11,832,325.91	0.00	0.00	N/A
965626	99VVBCQW4	SSGA S&P 500 FLAGSHIP NL FD	459,223.25	7,500,000.00	8,061,628.42	102,405.17	0.00	0.00	N/A
965626	99VVBCQX2	RBC GAM INTL EQUITY FD	38,206,909.62	0.00	0.00	8,171,666.79	46,378,576.41	0.00	12/31/2019
965626	99VVBCQY0	ABERDEEN EMERG MKTS EQUITY FD	61,938,710.94	0.00	2,500,000.00	13,174,700.10	72,613,411.04	0.00	12/31/2019
965626	99VVBG0D5	PRIM PRIVATE EQ VINT YR 2017	6,534,779.24	6,552,658.47	0.00	1,684,580.15	14,772,017.86	0.00	12/31/2019
965627	99VVBG8E5	IFM GLOBAL INFRA (US) LP CLASS	37,781,685.93	4,556,024.00	0.00	5,789,760.50	48,127,470.43	0.00	12/31/2019
965626	99VVBLYP0	RHUMBLINE MSCI EAFE PL IND FD	0.00	81,011,448.45	0.00	3,667,497.26	84,678,945.71	0.00	12/31/2019
965627	99VVBML64	HANCOCK TIMBER & FARM FD LP	5,299,097.00	5,849,400.00	150,000.00	168,840.00	11,167,337.00	0.00	12/31/2019
965626	99VVBP5S7	PRIM PRIVATE EQ VINT YR 2018	2,293,722.76	3,807,244.44	20,666.74	(136,616.16)	5,943,684.30	0.00	12/31/2019
965627	99VVBQAQ3	CAMPBELL GLOBAL TIMBER FD LP	7,379,331.00	462,972.00	2,772,425.63	261,754.63	5,331,632.00	0.00	12/31/2019
965626	99VVBQUL2	JPMCB STRATEGIC PROPERTY FUND	36,280,301.25	0.00	189.92	1,225,958.41	37,506,069.74	0.00	12/31/2019
965626	99VVBWYZ4	PRIM PRIVATE EQ VINT YR 2019	0.00	3,415,407.11	0.00	(40,499.45)	3,374,907.66	0.00	12/31/2019
SCHEDULE TOTALS			1,081,414,018.01	552,468,020.24	445,348,727.15	173,545,288.95	1,362,078,600.05	1,274,697.15	

TOTAL INCREASE	175,918,753.48
TOTAL DECREASE	2,373,464.53

Schedule No. 6
Annual Statement of The Cambridge Retirement System for the Year Ended December 31, 2019

Summary of Investments Owned

	Category of Investment	Current Market Value	Interest Due and Accrued	Paid Accrued Interest on Purchases in Current Year	Commissions Paid During Current Year	Unrealized Gains Losses	Realized Gains Losses	Investment Income Received During Year
1a.	1040 Checking	0.00						0.00
1b.	1041 Century Bank	2,034,333.49						31,876.17
1c.	1042-Cash E302	7,200,665.55						184,298.82
1d.	1042-Commission Recap., Securities Litigation, Stock loan & other							343,858.48
2.	1100-Short Term Securities	0.00					(0.03)	2,366.22
3.	1180-Fixed Inc. Securities	58,824,164.48	458,315.35	228,512.40		2,509,558.82	1,432,155.05	2,394,963.25
4.	1170-Equities	20,534,790.56			12,149.16	(867,336.48)	21,378,439.69	2,098,482.26
5a.	1101-Pooled Short Term Funds							
5b.	1172-Pooled Domestic Equity Funds	550,472,826.39				73,234,183.02	13,083,202.76	8,768,572.44
5c.	1173-Pooled International Equity Funds	203,466,807.91				31,170,378.56	(226,010.31)	4,112,587.21
5d.	1174-Pooled Global Equity Funds							
5e.	1181-Pooled Domestic Fixed Income Funds	127,463,138.07				14,431,448.49		
5f.	1182-Pooled International Fixed Income Funds	66,119,549.19				3,841,167.87		
5g.	1183-Pooled Global Fixed Income Funds							
5h.	1193-Pooled Alternative Investments/Private Equity	111,718,501.16				6,787,001.32	4,688,252.37	1,911,468.85
5i.	1194-Pooled Real Estate Funds	212,645,917.56				3,013,730.69	551,328.43	7,718,706.86
5j.	1195-Pooled Domestic Balanced Funds							
5k.	1196-Pooled International Balanced Funds							
5l.	1197-Poolled Hedge Fund	90,191,863.50				4,093,192.70	3,419,747.00	1,163,606.44
5m.	1198-PRIT Cash							
5n.	1199-PRIT Fund							
	TOTAL	1,450,672,557.86	458,315.35	228,512.40	12,149.16	138,213,324.99	44,327,114.96	28,730,787.00

Schedule No. 7

Annual Statement of the Cambridge Retirement System for the Year Ended December 31, 2018

Summary of Investment Related Fees

	5304 Management fees	1st Quarter	2nd Quarter	3rd Quarter	4th Quarter	Accrued Payable at Year End 2019	Total Paid or Accrued in 2019	Market Value as of 12/31/2019	Payment Method	4701 Carried interest exp.	4702 Equalization Expense	4703 Investment Expense
1	Wedge Capital	76,782.05	77,987.49	78,550.70		27,935.61	261,255.85	0.00	C			
2	Russell 2500	9,819.92	9,735.30	9,887.45		7,873.44	37,316.11	580.44	C			
3	Income Research & Management	42,625.75	43,668.54	49,820.36		47,415.86	183,530.51	58,823,929.01	C			
4	Aberdeen	148,929.90	156,648.71	159,234.29		158,956.13	623,769.03	72,613,411.04	C			
5	Rhumbline Russell 1000 Growth Pooled	15,870.00	15,572.00	17,116.00		0.00	48,558.00	0.00	C			(38,561.69)
6	Rhumbline Russell 1000 Value Pooled	13,339.00	13,152.00	14,248.00		0.00	40,739.00	0.00	C			(22,204.61)
7	Rhumbline 1000 Pooled Index Fund					11,576.00	11,576.00	318,377,300.67	C			(22,133.97)
8	Mellon Small Cap Stock					1,374.67	1,374.67	118,986,400.06	C			
9	Wellington	23,386.62	23,433.38	24,114.18		24,850.24	95,784.42	20,338,642.39	C			
10	Fidelity Emerging MKT	27,988.63	28,430.80	28,596.80		28,935.95	113,952.18	20,157,071.18	C			
11	S S G A (S & P 500)	122.47	60.27	5.67			188.41	0.00	C			
12	S S G A (MSCI EAFE Index)	13,147.29	13,423.95	13,439.12		4,257.86	44,268.22	0.00	C			
13	Rhumbline MSCI					6,756.00	6,756.00	84,678,945.71	C			(9,326.52)
14	Mellon Emerging Market					318.74	318.74	5,361,331.71	C			
15	RBC Global Intern'l Fund	92,627.67	93,550.27	91,373.81		98,027.80	375,579.55	46,378,576.41	C			(28,312.07)
16	Lazard Asset Management	125,873.03	129,775.38	125,108.92		135,780.69	516,538.02	67,047,952.82	C			(108,601.29)
17	Pyramis Fixed Income	28,827.75	29,644.97	30,327.28		26,649.15	115,449.15	54,759,338.01	C			
18	Loomis Sayles	66,795.60	69,748.75	71,655.99		72,137.10	280,337.44	72,703,800.06	C			
19	Brandywine	69,922.79	71,148.55	69,300.16		72,369.55	282,741.05	66,119,549.19	N			
20	Ascent II (VC)	0.00	0.00	0.00	0.00		0.00	26,795.00	N			
21	Ascent III (VC)	0.00	0.00	0.00	0.00		0.00	174,338.00	N			
22	Ascent IV (VC)	2,490.00	0.00	0.00	0.00		2,490.00	46,996.00	N			
23	Ascent V	18,750.00	18,750.00	18,750.00	18,750.00		75,000.00	4,426,154.00	N			
24	BlackRock-Vessey St Fund II	4,767.00	3,991.00	4,035.00			12,793.00	569,214.00	N			(14,180.00)
25	BlackRock-Vessey St FundV	14,729.00	14,409.00	13,699.00	13,850.00		56,687.00	6,129,341.00	N			(30,811.00)
26	Hamilton Lane Fund VI	12,372.00	12,372.00	12,372.00	12,057.00		49,173.00	2,689,371.00	N			(12,826.00)
27	Hamilton Lane Fund VIII	14,118.00	14,118.00	14,118.00	14,118.00		56,472.00	4,636,151.00	N			(11,709.00)
28	Landmark Equity Partners XV	25,000.00	25,000.00	25,000.00	25,000.00		100,000.00	3,941,425.00	N	(12,378.00)		(47.00)
29	PRIT Private Equity 2015	124,338.41	138,283.70	124,405.75	136,841.25		523,869.11	36,710,644.37	N	(3,928.02)		
30	PRIT Private Equity 2016	97,174.89	102,683.86	86,563.36	93,614.86		380,036.97	14,023,747.71	N	(694.64)		
31	PRIT Private Equity 2017	188,401.04	158,187.84	174,938.32	145,003.38		666,530.58	14,772,017.86	N	(11,188.02)		
32	PRIT Private Equity 2018	23,887.48	47,468.73	84,144.67	120,618.40		276,119.28	5,943,684.30	N	(5,672.96)		
33	PRIT Private Equity 2019		736.91	6,869.48	39,352.72		46,959.11	3,374,907.66	N	(5,015.04)		
34	Lexington Capital Partners VIII	38,745.00	25,378.00	42,650.00	35,252.00		142,025.00	14,253,712.00	N			(27,607.00)
35	AEW (Opportunistic Real Estate)	0.00	0.00	0.00	0.00		0.00	11,218.00	N			
36	Hancock Timberland X	21,691.00	21,980.00	22,225.00	22,281.00		88,177.00	8,652,737.00	N			
37	Hancock TL & FL	12,495.00	13,311.00	13,767.00	20,254.00		59,827.00	11,167,337.00	N			
38	UBS Trumbull Property Fund	128,933.31	127,288.58	126,467.71	126,003.87		508,693.47	60,209,872.88	N			
39	Penn Square	3,841.38	3,685.52	3,530.39	3,501.64		14,558.93	461,029.76	N	177.26		(8,149.30)
40	Rockwood	40,862.71	42,009.19	43,624.77	42,640.77		169,137.44	4,806,383.59	N			
41	Landmark Real Estate	13,750.00	13,750.00	13,750.00	13,750.00		55,000.00	383,869.00	N			
42	IFM	205,286.09	260,183.12	208,685.79	378,025.89		1,052,180.89	48,127,470.43	N			
43	Intercontinental R.E.	76,741.00	78,214.00	79,689.00	80,256.00		314,900.00	35,988,299.00	N			
44	Campbell Global Timber	8,214.00	8,855.00	9,068.00	9,051.00		35,188.00	5,331,632.00	N		(50,244.62)	(63,603.00)
45	J.P. Morgan	90,700.75	90,891.29	91,706.99	91,889.91		365,188.94	37,506,069.74	N			
46	PRIT Fund Hedge Fund	284,318.30	296,688.45	295,067.96	245,927.31		1,122,002.02	90,191,863.50	N			
	5304 Management fees Total	**2,207,664.83**	**2,294,215.55**	**2,297,906.92**	**1,688,039.00**	**725,214.79**	**9,213,041.09**	**1,420,903,109.50**		**(38,699.42)**	**(50,244.62)**	**(398,072.45)**
39	5305 Custodial Fees/ People's United Bank	65,934.07	67,543.01	67,019.12		74,020.93	274,517.13		N			
	5305 Custodial Fees Total	**65,934.07**	**67,543.01**	**67,019.12**	**0.00**	**74,020.93**	**274,517.13**					
40	5307 Invest. Consultant Fees/Segal Marco Advisors	43,442.30	44,000.00	44,000.00		44,000.00	175,442.30		C			
	5307 Investment Consultant Fees Total	**43,442.30**	**44,000.00**	**44,000.00**	**0.00**	**44,000.00**	**175,442.30**					
	Total Investment Related Fees and Expenses	**2,317,041.20**	**2,405,758.56**	**2,408,926.04**	**1,688,039.00**	**843,235.72**	**9,663,000.52**			**(38,699.42)**	**(50,244.62)**	**(398,072.45)**