

Ormond Beach Police Pension Plan

Statement of Changes April 1, 2020 - June 30, 2020

	Cash	Equity	Total
Market Value at April 1, 2020	\$ 178,215	\$ 5,904,676	\$ 6,082,891
Contributions / (Withdrawals)	\$ (16,784)	\$ 10,524	\$ (6,260)
Interest and Dividends	\$ 188	\$ 52,801	\$ 52,989
Realized Gains / (Losses)	\$ -	\$ (245,472)	\$ (245,472)
Unrealized Gains / (Losses)	\$ -	\$ 1,243,906	\$ 1,243,906
Market Value at June 30, 2020	\$ 161,619	\$ 6,966,435	\$ 7,128,054
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Total Investment Return at June 30, 2020	\$ 188	\$ 1,051,235	\$ 1,051,423
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Equity Rate of Return	17.84%	Russell 1000 Value	14.29%
Total Fund Rate of Return	17.29%		

Figures include accrued income. Rate of Return calculations are based on monthly valuations.

**Ormond Beach Police Pension Plan
Long Term Performance**

Year	Total Fund Rate of Return	Russell 1000 Value
May - December 2009	27.53%	29.88%
2010	11.90%	15.51%
2011	0.77%	0.39%
2012	16.98%	17.51%
2013	33.37%	32.53%
2014	11.81%	13.45%
2015	-13.47%	-3.83%
2016	21.36%	17.32%
2017	15.47%	13.65%
2018	-10.07%	-8.28%
2019	26.53%	26.52%
As of June 2020	-16.28%	-16.26%

Annualized as of June 2020		
1 Year	-7.23%	-8.85%
3 Year	2.07%	1.81%
5 Year	3.78%	4.63%
7 Year	5.81%	7.10%
10 Year	9.34%	10.40%

As of June 2020		
Cumulative Rate of Return	189.75%	231.56%
Annualized Rate of Return	10.00%	11.33%
(Last 11.17 Years)		

ORMOND BEACH POLICE PENSION PLAN

HGK ACCOUNT # : 5211

PORTFOLIO REVIEW FOR THE PERIOD ENDING:

06/30/20

	<u>MARKET VALUE</u>	<u>% INV TYPE</u>	<u>COST VALUE</u>
CASH	161,619	2.3%	161,619
EQUITIES	<u>6,955,394</u>	<u>97.7%</u>	<u>7,005,912</u>
	7,117,013	100.0%	7,167,530
ACCRUED DIVIDENDS	11,041.		
GRAND TOTAL	7,128,054.		

PORTFOLIO STATEMENT - EQUITIES
HOLDINGS AS OF: 06/30/20

ORMOND BEACH POLICE PENSION PLAN

<u>QUANTITY (UNITS)</u>	<u>SECURITY DESCRIPTION</u>	<u>MARKET PRICE</u>	<u>MARKET VALUE</u>	<u>% INV TYPE</u>	<u>COST PRICE</u>	<u>COST VALUE</u>	<u>CPN/DIV YLD</u>	<u>ACCR DVD</u>
<i>-- MATERIALS --</i>								
1,100	International Flavors & Fragra	122.46	134,706	1.9%	121.87	134,116	2.4%	825.00
2,500	Nucor Corp.	41.41	103,525	1.5%	50.63	126,681	3.9%	1,006.25
2,000	RPM International Inc.	75.06	150,120	2.2%	54.09	108,277	1.9%	0.00
<i>TOTAL MATERIALS</i>			388,351	5.6%		369,074	2.6%	1,831.25
<i>-- INDUSTRIALS --</i>								
1,200	Carlisle Cos.	119.67	143,604	2.1%	106.24	127,540	1.7%	0.00
1,500	Dover Corp.	96.56	144,840	2.1%	79.70	119,621	2.0%	0.00
1,700	Eaton Corp. PLC	87.48	148,716	2.1%	82.62	140,544	3.3%	0.00
950	General Dynamics Corp.	149.46	141,987	2.0%	133.80	127,156	2.9%	0.00
1,300	Lear Corp.	109.02	141,726	2.0%	133.09	173,076	2.8%	0.00
1,100	Snap-On Inc.	138.51	152,361	2.2%	152.88	168,225	3.1%	0.00
<i>TOTAL INDUSTRIALS</i>			873,234	12.6%		856,161	2.7%	0.00
<i>-- CONSUMER DISCRETIONARY --</i>								
4,200	Comcast Corp. (Cl A)	38.98	163,716	2.4%	32.91	138,378	2.4%	966.00
6,500	Discovery Commun Inc. Series A	21.10	137,150	2.0%	28.41	184,998	0.0%	0.00
1,800	Genuine Parts Co.	86.96	156,528	2.3%	74.34	133,897	3.6%	1,422.00
575	Home Depot Inc.	250.51	144,043	2.1%	179.00	102,952	2.4%	0.00
6,600	VIACOM CL B	23.32	153,912	2.2%	34.66	229,054	4.1%	1,584.00
<i>TOTAL CONSUMER DISCRETIONARY</i>			755,349	10.9%		789,279	2.6%	3,972.00
<i>-- CONSUMER STAPLES --</i>								
2,500	CVS Caremark Corp.	64.97	162,425	2.3%	63.45	158,744	3.1%	0.00
850	Hershey Co.	129.62	110,177	1.6%	131.25	111,602	2.4%	0.00
1,125	Kimberly-Clark Corp.	141.35	159,019	2.3%	120.60	135,727	3.0%	1,096.75
1,425	J.M. Smucker Co.	105.81	150,779	2.2%	107.72	153,568	3.3%	0.00

PORTFOLIO STATEMENT - EQUITIES
HOLDINGS AS OF: 06/30/20

ORMOND BEACH POLICE PENSION PLAN

QUANTITY (UNITS)	SECURITY DESCRIPTION	MARKET PRICE	MARKET VALUE	% INV TYPE	COST PRICE	COST VALUE	CPN/DIV YLD	ACCR DVD
<i>TOTAL CONSUMER STAPLES - cont.</i>								
1,078	Constellation Brands Inc. (CI)	174.95	188,596	2.7%	187.19	201,843	1.7%	0.00
<i>TOTAL CONSUMER STAPLES</i>			770,996	11.1%		761,484	2.7%	1,096.75
<i>-- HEALTH CARE --</i>								
1,600	Abbvie Inc	98.18	157,088	2.3%	75.03	120,123	4.8%	0.00
2,350	Bristol-Myers Squibb Co.	58.80	138,180	2.0%	55.37	130,227	3.1%	0.00
4,300	Boston Scientific Corp.	35.11	150,973	2.2%	36.14	155,630	0.0%	0.00
1,500	Henry Schein Inc.	58.39	87,585	1.3%	52.55	78,897	0.0%	0.00
1,050	Johnson & Johnson	140.63	147,662	2.1%	86.32	90,669	2.9%	0.00
950	McKesson Corp.	153.42	145,749	2.1%	149.61	142,178	1.1%	430.50
1,425	Universal Health Services Inc.	92.89	132,368	1.9%	126.38	180,167	0.9%	0.00
550	UnitedHealth Group Inc.	294.95	162,223	2.3%	114.93	63,228	1.7%	0.00
<i>TOTAL HEALTH CARE</i>			1,121,827	16.1%		961,118	1.9%	430.50
<i>-- ENERGY --</i>								
5,900	Cabot Oil & Gas Corp.	17.18	101,362	1.5%	20.89	123,530	2.3%	0.00
3,200	ConocoPhillips	42.02	134,464	1.9%	45.40	145,412	4.0%	0.00
1,450	Chevron Corp.	89.23	129,384	1.9%	88.00	127,651	5.8%	0.00
3,800	Marathon Petroleum Corp	37.38	142,044	2.0%	48.51	184,536	6.2%	0.00
<i>TOTAL ENERGY</i>			507,254	7.3%		581,130	4.7%	0.00
<i>-- FINANCIAL --</i>								
1,700	Allstate Corp.	96.99	164,883	2.4%	86.58	147,275	2.2%	918.00
2,700	Citigroup Inc.	51.10	137,970	2.0%	52.70	142,423	4.0%	0.00
5,100	Citizens Financial Group, Inc.	25.24	128,724	1.9%	31.61	161,456	5.9%	0.00
1,800	Capital One Financial Corp.	62.59	112,662	1.6%	59.27	106,767	2.6%	0.00
2,550	Discover Financial Services	50.09	127,730	1.8%	63.03	160,862	3.5%	0.00
1,600	JPMorgan Chase & Co.	94.06	150,496	2.2%	102.03	163,322	3.8%	0.00
4,600	MetLife Inc.	36.52	167,992	2.4%	32.53	149,805	5.0%	0.00
1,675	Simon Property Group Inc.	68.38	114,537	1.6%	140.62	235,628	11.1%	0.00
2,500	State Street Corp.	63.55	158,875	2.3%	58.08	145,305	3.3%	1,300.00

PORTFOLIO STATEMENT - EQUITIES
HOLDINGS AS OF: 06/30/20

ORMOND BEACH POLICE PENSION PLAN

<u>QUANTITY (UNITS)</u>	<u>SECURITY DESCRIPTION</u>	<u>MARKET PRICE</u>	<u>MARKET VALUE</u>	<u>% INV TYPE</u>	<u>COST PRICE</u>	<u>COST VALUE</u>	<u>CPN/DIV YLD</u>	<u>ACCR DVD</u>
<i>TOTAL FINANCIAL</i>	- cont.							
2,525	Welltower Inc	51.75	<u>130,669</u>	<u>1.9%</u>	62.40	<u>157,685</u>	<u>4.7%</u>	<u>0.00</u>
<i>TOTAL FINANCIAL</i>			<u>1,394,537</u>	<u>20.0%</u>		<u>1,570,528</u>	<u>4.5%</u>	<u>2,218.00</u>
<i>-- INFORMATION TECHNOLOGY --</i>								
1,020	Automatic Data Processing Inc.	148.89	151,868	2.2%	161.64	164,920	2.4%	837.20
3,300	Cisco Systems Inc.	46.64	153,912	2.2%	33.16	109,562	3.1%	0.00
2,000	Amdocs Ltd.	60.88	121,760	1.8%	63.30	126,707	2.2%	655.00
1,275	International Business Machine	120.77	153,982	2.2%	144.45	184,234	5.4%	0.00
2,200	Intel Corp.	59.83	<u>131,626</u>	<u>1.9%</u>	31.77	<u>69,999</u>	<u>2.2%</u>	<u>0.00</u>
<i>TOTAL INFORMATION TECHNOLOGY</i>			<u>713,148</u>	<u>10.3%</u>		<u>655,422</u>	<u>3.1%</u>	<u>1,492.20</u>
<i>-- UTILITIES --</i>								
1,800	Dominion Resources Inc.	81.18	146,124	2.1%	77.43	139,469	4.6%	0.00
2,000	Consolidated Edison Inc.	71.93	143,860	2.1%	87.16	174,422	4.3%	0.00
1,500	Entergy Corp.	93.81	<u>140,715</u>	<u>2.0%</u>	98.50	<u>147,824</u>	<u>4.0%</u>	<u>0.00</u>
<i>TOTAL UTILITIES</i>			<u>430,699</u>	<u>6.2%</u>		<u>461,715</u>	<u>4.3%</u>	<u>0.00</u>
<i>TOTAL EQUITIES</i>			<u>6,955,394</u>	<u>100.0%</u>		<u>7,005,912</u>	<u>3.2%</u>	<u>11,040.70</u>

PORTFOLIO STATEMENT - SUMMARY
HOLDING AS OF: 06/30/20

ORMOND BEACH POLICE PENSION PLAN

SECTOR	MARKET VALUE	% INV TYPE	% INV. TYPE	COST VALUE	CPN/DIV YLD
***** CASH *****					
CASH	161,619.	2.3%	100.0%	161,619	0.0%
TOTAL CASH	161,619.	2.3%	100.0%	161,619	0.0%
***** EQUITIES *****					
MATERIALS	388,351.	5.5%	5.6%	369,074	2.6%
INDUSTRIALS	873,234.	12.3%	12.6%	856,161	2.7%
CONSUMER DISCRETI	755,349.	10.6%	10.9%	789,279	2.6%
CONSUMER STAPLES	770,996.	10.8%	11.1%	761,484	2.7%
HEALTH CARE	1,121,827.	15.8%	16.1%	961,118	1.9%
ENERGY	507,254.	7.1%	7.3%	581,130	4.7%
FINANCIAL	1,394,537.	19.6%	20.0%	1,570,528	4.5%
INFORMATION TECH	713,148.	10.0%	10.3%	655,422	3.1%
UTILITIES	430,699.	6.1%	6.2%	461,715	4.3%
TOTAL EQUITIES	6,955,394.	97.7%	100.0%	7,005,912	3.2%
TOTAL	7,117,013.	100.0%		7,167,530	3.1%

Run Date: 07/01/20

ORMOND BEACH POLICE PENSION PLAN
TRANSACTION LISTING
PURCHASES

Begin Date: 04/01/20
End Date: 06/30/20

<u>TRADE/ SETTLE</u>	<u>QUANTITY (UNITS)</u>	<u>SECURITY DESCRIPTION</u>	<u>PRINCIPAL AMOUNT</u>	<u>ACCRUED INTEREST</u>	<u>DEBIT AMOUNT</u>	<u>COMM PAID</u>	<u>BROKER NAME</u>
**** <i>Stock</i> ****							
04/01/20 04/03/20	600	Home Depot Inc.	107,428.26	0.00	107,428.26	30.00	JPM EQUITIES ALGO
04/03/20 04/07/20	200	Constellation Brands Inc. (Cl	25,307.00	0.00	25,307.00	10.00	JPM EQUITIES ALGO
04/06/20 04/08/20	254	Ulta Salon Cosmetics & Frag In	45,620.10	0.00	45,620.10	12.70	JPM EQUITIES ALGO
04/07/20 04/09/20	1,000	Dominion Resources Inc.	75,145.40	0.00	75,145.40	50.00	FBN Securities
04/09/20 04/14/20	400	Dominion Resources Inc.	32,942.96	0.00	32,942.96	20.00	Credit Suisse
04/15/20 04/17/20	200	Dominion Resources Inc.	16,044.42	0.00	16,044.42	10.00	JPM EQUITIES ALGO
04/20/20 04/22/20	1,400	Entergy Corp.	138,357.52	0.00	138,357.52	70.00	FBN Securities
04/20/20 04/22/20	1,500	Genuine Parts Co.	112,042.80	0.00	112,042.80	75.00	FBN Securities
04/21/20 04/23/20	100	Dominion Resources Inc.	7,655.00	0.00	7,655.00	5.00	JPM EQUITIES ALGO
04/21/20 04/23/20	100	Genuine Parts Co.	7,152.43	0.00	7,152.43	5.00	JPM EQUITIES ALGO
04/22/20 04/24/20	950	General Dynamics Corp.	127,155.60	0.00	127,155.60	47.50	JPM EQUITIES ALGO
04/29/20 05/01/20	200	Consolidated Edison Inc.	16,579.38	0.00	16,579.38	10.00	JPM EQUITIES ALGO
04/30/20 05/04/20	100	Dominion Resources Inc.	7,681.46	0.00	7,681.46	5.00	Cowen & Company S

ORMOND BEACH POLICE PENSION PLAN
TRANSACTION LISTING
PURCHASES

Begin Date: 04/01/20
End Date: 06/30/20

<u>TRADE/ SETTLE</u>	<u>QUANTITY (UNITS)</u>	<u>SECURITY DESCRIPTION</u>	<u>PRINCIPAL AMOUNT</u>	<u>ACCRUED INTEREST</u>	<u>DEBIT AMOUNT</u>	<u>COMM PAID</u>	<u>BROKER NAME</u>
<i>**** Stock **** - cont.</i>							
04/30/20 05/04/20	100	Consolidated Edison Inc.	7,836.96	0.00	7,836.96	5.00	Cowen & Company S
04/30/20 05/04/20	100	Entergy Corp.	9,466.85	0.00	9,466.85	5.00	Cowen & Company S
05/06/20 05/08/20	200	Genuine Parts Co.	14,701.40	0.00	14,701.40	10.00	JPM EQUITIES ALGO
05/08/20 05/12/20	1,100	Amdocs Ltd.	69,651.34	0.00	69,651.34	55.00	FBN Securities
05/13/20 05/15/20	100	Allstate Corp.	9,245.85	0.00	9,245.85	5.00	JPM EQUITIES ALGO
05/13/20 05/15/20	400	Citigroup Inc.	16,372.72	0.00	16,372.72	20.00	Cowen & Company S
05/13/20 05/15/20	800	Citizens Financial Group, Inc.	15,452.08	0.00	15,452.08	40.00	Credit Suisse
05/13/20 05/15/20	100	Carlisle Cos.	10,427.95	0.00	10,427.95	5.00	JPM EQUITIES ALGO
05/13/20 05/15/20	200	Amdocs Ltd.	11,876.02	0.00	11,876.02	10.00	JPM EQUITIES ALGO
05/13/20 05/15/20	100	Consolidated Edison Inc.	7,010.05	0.00	7,010.05	5.00	JPM EQUITIES ALGO
05/13/20 05/15/20	1,300	Henry Schein Inc.	66,312.87	0.00	66,312.87	65.00	Credit Suisse
05/13/20 05/15/20	200	JPMorgan Chase & Co.	16,985.00	0.00	16,985.00	10.00	JPM EQUITIES ALGO
05/13/20 05/15/20	600	MetLife Inc.	18,701.64	0.00	18,701.64	30.00	Credit Suisse

ORMOND BEACH POLICE PENSION PLAN
TRANSACTION LISTING
PURCHASES

Begin Date: 04/01/20
End Date: 06/30/20

<u>TRADE/ SETTLE</u>	<u>QUANTITY (UNITS)</u>	<u>SECURITY DESCRIPTION</u>	<u>PRINCIPAL AMOUNT</u>	<u>ACCRUED INTEREST</u>	<u>DEBIT AMOUNT</u>	<u>COMM PAID</u>	<u>BROKER NAME</u>
<i>**** Stock **** - cont.</i>							
05/13/20 05/15/20	200	Simon Property Group Inc.	10,538.74	0.00	10,538.74	10.00	Cowen & Company S
05/13/20 05/15/20	100	State Street Corp.	5,374.36	0.00	5,374.36	5.00	JPM EQUITIES ALGO
05/13/20 05/15/20	100	Universal Health Services Inc.	9,177.64	0.00	9,177.64	5.00	JPM EQUITIES ALGO
05/19/20 05/21/20	100	Consolidated Edison Inc.	7,194.53	0.00	7,194.53	5.00	JPM EQUITIES ALGO
05/21/20 05/26/20	300	Boston Scientific Corp.	10,532.07	0.00	10,532.07	15.00	Cowen & Company S
05/28/20 06/01/20	300	Citizens Financial Group, Inc.	7,467.78	0.00	7,467.78	15.00	JPM EQUITIES ALGO
05/28/20 06/01/20	300	Simon Property Group Inc.	17,794.95	0.00	17,794.95	15.00	JPM EQUITIES ALGO
06/04/20 06/08/20	300	Amdocs Ltd.	19,055.94	0.00	19,055.94	15.00	JPM EQUITIES ALGO
06/05/20 06/09/20	100	Kimberly-Clark Corp.	14,040.34	0.00	14,040.34	5.00	JPM EQUITIES ALGO
06/05/20 06/09/20	100	J.M. Smucker Co.	10,852.82	0.00	10,852.82	5.00	JPM EQUITIES ALGO
06/09/20 06/11/20	400	Cisco Systems Inc.	19,087.12	0.00	19,087.12	20.00	Cowen & Company S
06/09/20 06/11/20	200	Amdocs Ltd.	13,085.88	0.00	13,085.88	10.00	Cowen & Company S
06/09/20 06/11/20	200	Henry Schein Inc.	12,583.70	0.00	12,583.70	10.00	JPM EQUITIES ALGO

ORMOND BEACH POLICE PENSION PLAN
TRANSACTION LISTING
PURCHASES

Begin Date: 04/01/20
End Date: 06/30/20

<u>TRADE/ SETTLE</u>	<u>QUANTITY (UNITS)</u>	<u>SECURITY DESCRIPTION</u>	<u>PRINCIPAL AMOUNT</u>	<u>ACCRUED INTEREST</u>	<u>DEBIT AMOUNT</u>	<u>COMM PAID</u>	<u>BROKER NAME</u>
<i>**** Stock **** - cont.</i>							
06/09/20 06/11/20	100	International Business Machine	13,183.51	0.00	13,183.51	5.00	Cowen & Company S
06/10/20 06/12/20	200	Amdocs Ltd.	13,037.80	0.00	13,037.80	10.00	JPM EQUITIES ALGO
06/11/20 06/15/20	100	Automatic Data Processing Inc.	14,639.79	0.00	14,639.79	5.00	JPM EQUITIES ALGO
06/11/20 06/15/20	100	Carlisle Cos.	12,300.65	0.00	12,300.65	5.00	JPM EQUITIES ALGO
06/11/20 06/15/20	100	Snap-On Inc.	13,425.12	0.00	13,425.12	5.00	JPM EQUITIES ALGO
06/16/20 06/18/20	600	Hershey Co.	79,530.84	0.00	79,530.84	30.00	JPM EQUITIES ALGO
06/19/20 06/23/20	100	Hershey Co.	13,097.58	0.00	13,097.58	5.00	JPM EQUITIES ALGO
06/26/20 06/30/20	150	Hershey Co.	18,973.22	0.00	18,973.22	7.50	JPM EQUITIES ALGO
		<i>Stock</i>	1,328,127.44	0.00	1,328,127.44	822.70	

ORMOND BEACH POLICE PENSION PLAN
TRANSACTION LISTING
SALES

Begin Date: 04/01/20
End Date: 06/30/20

TRADE/ SETTLE	AN TITY (UNITS)	SECURITY DESCRIPTION	COST	PRINCIPAL AMOUNT	ACCRUED INTEREST	NET AMOUNT	REALIZED GAIN/(LOSS)	COMMIS PAID	BROKER NAME
04/01/20 04/03/20	4,092	Newell Rubbermaid Inc.	129,614	49,484.27	0	49,484	-80,129.24	204.60	JPM EQUITIES ALGO
04/01/20 04/03/20	4,808	Newell Rubbermaid Inc.	152,293	58,259.50	0	58,260	-94,033.20	240.40	FBN Securities
04/02/20 04/06/20	600	ConocoPhillips	27,265	19,931.50	0	19,932	-7,333.33	30.00	JPM EQUITIES ALGO
04/02/20 04/06/20	300	Chevron Corp.	26,411	22,615.48	0	22,615	-3,795.12	15.00	JPM EQUITIES ALGO
04/03/20 04/07/20	100	J.M. Smucker Co.	10,771	11,145.39	0	11,145	374.46	5.00	JPM EQUITIES ALGO
04/07/20 04/09/20	400	Bristol-Myers Squibb Co.	22,166	23,023.65	0	23,024	857.29	20.00	JPM EQUITIES ALGO
04/07/20 04/09/20	500	Cisco Systems Inc.	15,599	20,873.54	0	20,874	5,274.45	25.00	JPM EQUITIES ALGO
04/07/20 04/09/20	200	Intel Corp.	6,364	12,031.01	0	12,031	5,667.42	10.00	JPM EQUITIES ALGO
04/07/20 04/09/20	600	Public Service Enterprise Gro	33,550	29,293.57	0	29,294	-4,256.15	30.00	JPM EQUITIES ALGO
04/07/20 04/09/20	100	UnitedHealth Group Inc.	11,496	25,552.85	0	25,553	14,056.81	5.00	JPM EQUITIES ALGO
04/09/20 04/14/20	100	Chevron Corp.	8,804	8,820.72	0	8,821	17.19	5.00	JPM EQUITIES ALGO
04/09/20 04/14/20	100	International Flavors & Fragra	12,192	12,626.90	0	12,627	434.56	5.00	Credit Suisse
04/09/20 04/14/20	100	Constellation Brands Inc. (CI	18,724	16,531.63	0	16,532	-2,192.25	5.00	Credit Suisse
04/15/20 04/17/20	100	Johnson & Johnson	8,635	14,622.59	0	14,623	5,987.45	5.00	JPM EQUITIES ALGO

ORMOND BEACH POLICE PENSION PLAN
TRANSACTION LISTING
SALES

Begin Date: 04/01/20
End Date: 06/30/20

TRADE/ SETTLE	ANNTITY (UNITS)	SECURITY DESCRIPTION	COST	PRINCIPAL AMOUNT	ACCRUED INTEREST	NET AMOUNT	REALIZED GAIN/(LOSS)	COMMIS PAID	BROKER NAME
04/16/20 04/20/20	500	Cabot Oil & Gas Corp.	10,469	9,654.19	0	9,654	-814.46	25.00	JPM EQUITIES ALGO
04/16/20 04/20/20	20	UnitedHealth Group Inc.	2,299	5,869.61	0	5,870	3,570.40	1.00	JPM EQUITIES ALGO
04/20/20 04/22/20	2,500	Public Service Enterprise Gro	139,791	131,252.35	0	131,252	-8,538.16	125.00	Credit Suisse
04/20/20 04/22/20	254	Ulta Salon Cosmetics & Frag In	45,620	53,335.19	0	53,335	7,715.09	12.70	JPM EQUITIES ALGO
04/22/20 04/24/20	100	Kimberly-Clark Corp.	11,872	13,914.22	0	13,914	2,042.40	5.00	JPM EQUITIES ALGO
04/22/20 04/24/20	2,218	Raytheon Technologies Corp	166,952	141,241.34	0	141,241	-25,710.39	110.90	JPM EQUITIES ALGO
04/29/20 05/01/20	400	Marathon Petroleum Corp	19,425	12,463.08	0	12,463	-6,961.80	20.00	JPM EQUITIES ALGO
04/30/20 05/04/20	300	ConocoPhillips	13,632	12,739.67	0	12,740	-892.74	15.00	JPM EQUITIES ALGO
05/06/20 05/08/20	200	Abbvie Inc	15,015	17,474.61	0	17,475	2,459.25	10.00	JPM EQUITIES ALGO
05/08/20 05/12/20	100	Automatic Data Processing Inc.	16,335	14,707.78	0	14,708	-1,627.06	5.00	Credit Suisse
05/08/20 05/12/20	500	Boston Scientific Corp.	18,137	19,042.08	0	19,042	904.89	25.00	Credit Suisse
05/08/20 05/12/20	300	Cisco Systems Inc.	9,359	12,634.19	0	12,634	3,274.73	15.00	Credit Suisse
05/08/20 05/12/20	100	International Business Machine	14,557	12,214.72	0	12,215	-2,342.75	5.00	Credit Suisse
05/08/20 05/12/20	400	Intel Corp.	12,727	23,705.52	0	23,706	10,978.34	20.00	Credit Suisse

ORMOND BEACH POLICE PENSION PLAN
TRANSACTION LISTING
SALES

Begin Date: 04/01/20
End Date: 06/30/20

TRADE/ SETTLE	ANNTITY (UNITS)	SECURITY DESCRIPTION	COST	PRINCIPAL AMOUNT	ACCRUED INTEREST	NET AMOUNT	REALIZED GAIN/(LOSS)	COMMIS PAID	BROKER NAME
05/13/20 05/15/20	100	Abbvie Inc	7,508	8,798.04	0	8,798	1,290.36	5.00	JPM EQUITIES ALGO
05/13/20 05/15/20	300	Bristol-Myers Squibb Co.	16,625	18,872.16	0	18,872	2,247.39	15.00	Cowen & Company S
05/13/20 05/15/20	740	Goldman Sachs Group Inc.	125,199	126,994.73	0	126,995	1,795.80	37.00	Credit Suisse
05/13/20 05/15/20	25	Home Depot Inc.	4,476	5,831.40	0	5,831	1,355.22	1.25	JPM EQUITIES ALGO
05/13/20 05/15/20	100	Johnson & Johnson	8,635	14,712.52	0	14,713	6,077.38	5.00	JPM EQUITIES ALGO
05/14/20 05/18/20	300	Cisco Systems Inc.	9,359	13,207.03	0	13,207	3,847.57	15.00	Cowen & Company S
05/20/20 05/22/20	100	McKesson Corp.	14,966	14,524.75	0	14,525	-441.34	5.00	JPM EQUITIES ALGO
06/01/20 06/03/20	175	Lear Corp.	23,299	19,456.49	0	19,456	-3,842.23	8.75	JPM EQUITIES ALGO
06/01/20 06/03/20	400	Marathon Petroleum Corp	19,425	14,679.12	0	14,679	-4,745.76	20.00	JPM EQUITIES ALGO
06/03/20 06/05/20	300	Marathon Petroleum Corp	14,569	11,665.15	0	11,665	-2,903.51	15.00	JPM EQUITIES ALGO
06/04/20 06/08/20	100	McKesson Corp.	14,966	16,079.39	0	16,079	1,113.30	5.00	JPM EQUITIES ALGO
06/08/20 06/10/20	700	Citizens Financial Group, Inc.	22,161	21,006.81	0	21,007	-1,153.87	35.00	JPM EQUITIES ALGO
06/08/20 06/10/20	200	Simon Property Group Inc.	28,135	18,306.88	0	18,307	-9,827.82	10.00	JPM EQUITIES ALGO
06/09/20 06/11/20	300	Citigroup Inc.	15,825	17,826.72	0	17,827	2,001.99	15.00	JPM EQUITIES ALGO

ORMOND BEACH POLICE PENSION PLAN
TRANSACTION LISTING
SALES

Begin Date: 04/01/20
End Date: 06/30/20

<u>TRADE/ SETTLE</u>	<u>QUANTITY (UNITS)</u>	<u>SECURITY DESCRIPTION</u>	<u>COST</u>	<u>PRINCIPAL AMOUNT</u>	<u>ACCRUED INTEREST</u>	<u>NET AMOUNT</u>	<u>REALIZED GAIN/(LOSS)</u>	<u>COMMISS PAID</u>	<u>BROKER NAME</u>
06/10/20 06/12/20	100	Abbvie Inc	7,508	9,784.49	0	9,784	2,276.81	5.00	JPM EQUITIES ALGO
06/11/20 06/15/20	500	Cabot Oil & Gas Corp.	10,469	10,252.27	0	10,252	-216.38	25.00	JPM EQUITIES ALGO
06/11/20 06/15/20	800	Wells Fargo & Co.	37,162	21,826.56	0	21,827	-15,335.22	40.00	FBN Securities
06/16/20 06/18/20	300	Nucor Corp.	15,202	13,425.54	0	13,426	-1,776.17	15.00	Cowen & Company S
06/16/20 06/18/20	1,448	Wells Fargo & Co.	67,263	41,205.26	0	41,205	-26,057.56	72.40	JPM EQUITIES ALGO
06/16/20 06/18/20	1,452	Wells Fargo & Co.	67,449	41,282.35	0	41,282	-26,166.27	72.60	Credit Suisse
		<i>Stock</i>	<u>1,510,271</u>	<u>1,264,798.81</u>	<u>0</u>	<u>1,264,799</u>	<u>-245,472.23</u>	<u>1,421.60</u>	

ORMOND BEACH POLICE PENSION PLAN
TRANSACTION LISTING
MISC. TRANSACTIONS

Begin Date: 04/01/20
As of Date: 06/30/20

<u>TRADE/ SETTLE</u>	<u>QUANTI (UNITS)</u>	<u>TRAN TYPE</u>	<u>SECURITY DESCRIPTION</u>	<u>PRINCIPAL AMOUNT</u>	<u>NET AMOUNT</u>	<u>REALIZED GAIN/(LOSS)</u>
03/19/19	2,218	Add Long	Raytheon Technologies Corp	166,956.25	166,956.25	0.00
				166,956.25	166,956.25	0.00
04/03/20	950	Deliver Lo	Raytheon Co.	166,956.25	166,956.25	0.00
04/03/20	0	Deliver Lo	Raytheon Technologies Corp	4.52	4.52	0.00
				166,960.77	166,960.77	0.00

ORMOND BEACH POLICE PENSION PLAN
CASH FLOWS

Begin Date: 04/01/20
End Date: 06/30/20

<u>SETTLE DATE</u>	<u>TRANSACTION TYPE</u>	<u>SECURITY DESCRIPTION</u>	<u>DEBIT AMOUNT</u>	<u>CREDIT AMOUNT</u>
<i>***** Stock *****</i>				
04/01/20	Cash Dividend	Allstate Corp.	0.00	810.00
04/01/20	Cash Dividend	McKesson Corp.	0.00	471.50
04/02/20	Cash Dividend	Kimberly-Clark Corp.	0.00	1,203.75
04/15/20	Cash Dividend	Occidental Petroleum Corp.	0.00	2,923.00
04/01/20	Cash Dividend	Automatic Data Processing Inc.	0.00	837.20
04/01/20	Cash Dividend	VIACOM CL B	0.00	1,584.00
04/06/20	Cash Dividend	International Flavors & Fragra	0.00	900.00
05/11/20	Cash Dividend	Nucor Corp.	0.00	1,127.00
04/22/20	Cash Dividend	Comcast Corp. (Cl A)	0.00	966.00
04/15/20	Cash Dividend	State Street Corp.	0.00	1,248.00
05/01/20	Cash Dividend	Bristol-Myers Squibb Co.	0.00	1,372.50
04/22/20	Cash Dividend	Cisco Systems Inc.	0.00	1,440.00
04/30/20	Cash Dividend	JPMorgan Chase & Co.	0.00	1,260.00
05/15/20	Cash Dividend	Abbvie Inc	0.00	2,360.00
04/30/20	Cash Dividend	RPM International Inc.	0.00	720.00
05/04/20	Cash Dividend	CVS Caremark Corp.	0.00	1,250.00
04/23/20	Income	Raytheon Technologies Corp	0.00	3.71
05/13/20	Cash Dividend	Citizens Financial Group, Inc.	0.00	1,833.00

ORMOND BEACH POLICE PENSION PLAN
CASH FLOWS

Begin Date: 04/01/20
End Date: 06/30/20

<u>SETTLE DATE</u>	<u>TRANSACTION TYPE</u>	<u>SECURITY DESCRIPTION</u>	<u>DEBIT AMOUNT</u>	<u>CREDIT AMOUNT</u>
<i>***** Stock ***** - cont.</i>				
05/22/20	Cash Dividend	Citigroup Inc.	0.00	1,326.00
05/19/20	Cash Dividend	Constellation Brands Inc. (CI	0.00	808.50
06/01/20	Cash Dividend	Entergy Corp.	0.00	1,395.00
06/01/20	Cash Dividend	Intel Corp.	0.00	858.00
06/10/20	Cash Dividend	International Business Machine	0.00	2,078.25
06/12/20	Cash Dividend	MetLife Inc.	0.00	1,840.00
06/01/20	Cash Dividend	Wells Fargo & Co.	0.00	1,887.00
05/21/20	Cash Dividend	Capital One Financial Corp.	0.00	720.00
06/01/20	Cash Dividend	ConocoPhillips	0.00	1,344.00
06/15/20	Cash Dividend	Consolidated Edison Inc.	0.00	1,377.00
05/28/20	Cash Dividend	Cabot Oil & Gas Corp.	0.00	640.00
05/29/20	Cash Dividend	Eaton Corp. PLC	0.00	1,241.00
06/01/20	Cash Dividend	Carlisle Cos.	0.00	550.00
06/01/20	Cash Dividend	J.M. Smucker Co.	0.00	1,166.00
06/10/20	Cash Dividend	Chevron Corp.	0.00	1,870.50
05/28/20	Cash Dividend	Welltower Inc	0.00	1,540.25
06/10/20	Cash Dividend	Marathon Petroleum Corp	0.00	2,610.00
06/04/20	Cash Dividend	Discover Financial Services	0.00	1,122.00

ORMOND BEACH POLICE PENSION PLAN
CASH FLOWS

Begin Date: 04/01/20
End Date: 06/30/20

<u>SETTLE DATE</u>	<u>TRANSACTION TYPE</u>	<u>SECURITY DESCRIPTION</u>	<u>DEBIT AMOUNT</u>	<u>CREDIT AMOUNT</u>
<i>***** Stock ***** - cont.</i>				
06/10/20	Cash Dividend	Snap-On Inc.	0.00	1,080.00
06/09/20	Cash Dividend	Johnson & Johnson	0.00	1,060.50
06/15/20	Cash Dividend	Dover Corp.	0.00	735.00
06/18/20	Cash Dividend	Home Depot Inc.	0.00	862.50
06/20/20	Cash Dividend	Dominion Resources Inc.	0.00	1,692.00
06/30/20	Cash Dividend	UnitedHealth Group Inc.	0.00	687.50
			<u>0.00</u>	<u>52,800.66</u>
<i>***** Cash Bal *****</i>				
04/02/20	Income	CASH	0.00	156.76
04/23/20	Withdrawal	CASH	493.25	0.00
04/27/20	Management Fee	CASH	5,767.28	0.00
05/01/20	Income	CASH	0.00	36.42
06/02/20	Income	CASH	0.00	11.21
			<u>6,260.53</u>	<u>204.39</u>