

**ANNUAL STATEMENT FOR THE YEAR ENDED DECEMBER 31, 2020
OF THE CONDITIONS AND AFFAIRS OF**

FRANKLIN REGIONAL RETIREMENT SYSTEM

**Organized under the Laws of the Commonwealth of Massachusetts to the
PUBLIC EMPLOYEE RETIREMENT ADMINISTRATION COMMISSION**

Date of Certificate: February 4, 1939

Effective Date: January 1, 1940

Administration Offices located at:

278 Main Street - Suite 311 Greenfield MA 01301

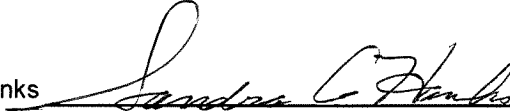
Telephone Number (413) 774-4837

We, the undersigned members of the Franklin Regional Board of Retirement, certify under the penalties of perjury, that we are the official board members of said retirement system, and that on the thirty-first day 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 the assets, liabilities, income and disbursements, changes in fund balances and of the conditions and affairs of the said retirement system on the said thirty-first day 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

**First Member - Chair/Treasurer
Term Expires December 31, 2026**

Sandra A. Hanks



**Second Member Appointed by Advisory Council
Term Expires December 31, 2021**

Angelina J. Bragdon

**Third Elected Member
Term Expires December 31, 2023**

Mary A. Stokarski

**Fourth Elected Member
Term Expires December 31, 2022**

Gabriele H. Voelker

**Fifth Appointed Member
Term Expires June 30, 2025**

Paul J. Mokrzecki

INVESTMENT MANAGERS

see next page

INVESTMENT CONSULTANT

Dahab Associates, 423 South Country Road, Bayshore, NY

CUSTODIAN

Comerica Bank, P.O. Box 75000, Detroit, MI

On a motion made by G. Voelker and a second by P. Mokrzecki, the Board voted (3 – ayes, 2 – abstentions, Sandra Hanks and Mary Stokarski) to approve a 3% Cost-of-living-allowance for retirees starting July 1, 2021.

Possible nullification of John McDonough membership

Board Chair Sandra Hanks introduced John McDonough, Police Chief, Town of Heath to the Board and John requested that the Board allow his membership to stand starting 7/1/2007 when he was elected constable for the Town of Shelburne and continue membership to his retirement in January 2021.

Sandra Hanks, Board Chair called for the Board to enter executive session to discuss legal strategy regarding possible nullification of membership of John McDonough. Sandra in addition, stated that the Board would reconvene at the end of the Executive session.

At 8:37 a.m., the Board voted in the affirmative, by roll call vote, to move into executive session. Roll call vote: Sandra Hanks – aye; Mary Stokarski – aye; Gabriele Voelker – aye; Paul Mokrzecki – aye; Angel Bragdon – aye.

After some discussion, the Board voted the following motion:

On a motion made by P. Mokrzecki, and a second by M. Stokarski, the Board voted by roll call vote, to defer membership decision pending further clarification from Board Attorney, Michael Sacco. Roll call vote: Sandra Hanks – aye; Paul Mokrzecki – aye; Mary Stokarski – aye; Gabriele Voelker – aye; Angel Bragdon – aye.

A motion to come out of executive session was made at 9:27 a.m. and accepted by roll call vote. Roll call vote: Sandra Hanks – aye; Paul Mokrzecki – aye; Mary Stokarski – aye; Gabriele Voelker – aye; Angel Bragdon – aye.

After executive session, Board Chair Sandra Hanks informed John McDonough that the Board is taking this matter back to Board Attorney, Michael Sacco for further clarification.

Review and approve 2020 annual report to PERAC

Dale Kowacki, Executive Director presented and reviewed the 2020 Annual report with the Board. The Board members approved the annual report.

Gabriele Volker left the meeting at 9:36 a.m.

On a motion made by M. Stokarski and a second by A. Bradgon, the Board voted unanimously to approve the 2020 Annual report.

Review of draft letter to legislators regarding 3 years for “Essential Workers”, and “Municipal Building Officials” to group 2

**ANNUAL STATEMENT FOR THE YEAR ENDED DECEMBER 31, 2020
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Investment Managers

Aberdeen Asset Management

1735 Market Street, 32nd floor
Philadelphia, PA 19103

Polen Capital Management

1825 NW Corporate Blvd, Suite 300
Boca Raton, FL 33431

Chartwell Investment Partners

1205 Westlakes Drive, Suite 100
Berwyn, PA 19312

Copeland Capital Management

161 Washington Street, Suite 1325
Conshohocken, PA 19428

Fiera Capital Inc

375 Park Avenue, 8th Floor
New York, NY 10152

Pension Reserve Investment Mgmt.

84 State Street, Suite 250
Boston, MA 02109

O'Shaughnessy Asset Management

6 Suburban Avenue
Stamford, CT 06901

Loomis Sayles Trust Company, LLC

One Financial Center
Boston, MA 02111

**Annual Statement of the
Franklin Regional Retirement System
for the Year Ended
December 31, 2020**

ANNUAL STATEMENT BALANCE TESTS

1 ASSET BALANCE

Assets Previous Year	157,113,479.42
Income Current Year	32,237,842.56
Disbursements Current Year	(15,787,987.50)
Assets Current Year	<u>173,563,334.48</u>

2 ASSET DIFFERENCE

Assets Current Year	173,563,334.48
Assets Previous Year	(157,113,479.42)
Difference	<u>16,449,855.06</u>

3 INCOME DIFFERENCE

Income Current Year	32,237,842.56
Disbursements Current Year	(15,787,987.50)
Difference	<u>16,449,855.06</u>

4 FUND CHANGE DIFFERENCE

Total Fund Change Credits Current Year	37,065,565.84
Total Fund Change Debits Current Year	(20,615,710.78)
Difference	<u>16,449,855.06</u>

**Annual Statement of the Franklin Regional Retirement System for
the Year Ended December 31, 2020**

ASSETS & LIABILITIES

		<u>2020</u>	<u>2019</u>	<u>2018</u>
1	1040 Cash	1,492,254.14	1,579,891.83	1,548,623.21
3	1180 Fixed Income Securities	0.00	0.00	0.00
5	1170 Equities (at market value)	40,147,812.80	35,253,938.99	29,944,272.16
6	1172 Pooled Domestic Equity Funds	17,993,896.89	15,440,204.76	6,754,525.22
7	1173 Pooled International Equity Funds	9,421,020.52	8,197,922.48	6,635,296.91
9	1181 Pooled Domestic Fixed Income Funds	13,716,973.33	7,465,181.28	17,222,142.93
	1183 Pooled Global Fixed	6,890,847.02	6,604,239.52	
13	1194 Pooled Real Estate Funds	16,762,607.22	16,659,578.62	15,062,715.32
18	1199 PRIT Fund	69,246,007.60	68,826,975.67	61,594,027.57
19	1350 Prepaid Expenses	8,308.46	6,609.74	7,201.81
20	1398 Accounts Receivable (A)	93,183.69	65,877.50	90,610.86
21	1550 Interest Due and Accrued	13.74	1,149.35	1,694.85
22	2020 Accounts Payable (A)	-2,209,590.93	-2,988,090.32	-2,460,692.86
	Total	173,563,334.48	157,113,479.42	136,400,417.98
Funds:				
1	3293 Annuity Savings Fund	32,662,132.33	31,675,248.64	30,591,938.85
2	3294 Annuity Reserve Fund	10,909,470.98	11,026,413.30	10,728,163.73
3	3295 Military Service Fund	0.00	0.00	0.00
4	3296 Pension Fund	4,403,318.67	4,681,369.68	4,058,869.61
6	3297 Pension Reserve Fund	125,588,412.50	109,730,447.80	91,021,445.79
	Total Assets at Market Value	173,563,334.48	157,113,479.42	136,400,417.98

Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2020

Changes in Fund Balance

		Balance 12/31	Interfund			Balance 12/31
		Prior Year	Receipts	Transfers	Disbursements	Current Year
Annuity Savings Fund	3293	31,675,248.64	4,025,538.95	(1,991,612.76)	(1,047,042.50)	32,662,132.33
Annuity Reserve Fund	3294	11,026,413.30	324,731.32	1,939,723.99	(2,381,397.63)	10,909,470.98
Pension Fund	3296	4,681,369.68	7,833,691.91	2,836,110.52	(10,947,853.44)	4,403,318.67
Military Service Fund	3295	-	-	-	-	-
Expense Fund	3298	-	1,411,693.93	-	(1,411,693.93)	-
Pension Reserve Fund	3297	109,730,447.80	18,642,186.45	(2,784,221.75)		125,588,412.50
TOTAL ALL FUNDS		157,113,479.42	32,237,842.56	-	(15,787,987.50)	173,563,334.48

Annuity Savings	- to -	Annuity Reserve	1,991,600.51	For Retirements
Annuity Reserve	- to -	Pension Fund	51,876.52	Sibley - 12(b) To support "Cost of Benefits"
Annuity Savings	- to -	Pension Reserve	12.25	Kuzmeskus, Deleo
Pension Reserve	- to -	Pension Fund	2,784,234.00	To support "Cost of Benefits"
			4,827,723.28	

Fund Change
on Page 1

Credits	Difference	Debits
37,065,565.84	16,449,855.06	20,615,710.78

**Annual Statement of the Franklin Regional Retirement System for
the Year Ended December 31, 2020**

RECEIPTS

	<u>2020</u>	<u>2019</u>	<u>2018</u>
1 Annuity Savings Fund:			
(a) 4891-Members Deductions	3,582,312.10	3,517,412.29	3,334,071.09
(b) 4892-Transfers From Other Systems	339,289.52	774,314.98	373,593.11
(c) 4893-Member Make Up Payments and Redeposits	17,825.23	12,416.71	13,280.22
(d) 4900-Member Payments from Rollovers	16,365.66	64,461.16	33,517.57
(e) Investment Income Credited to Members Accounts	69,746.44	56,559.85	74,482.67
Subtotal	4,025,538.95	4,425,164.99	3,828,944.66
2 Annuity Reserve Fund			
(a) Investment Income Credited to Annuity Reserve Fund	324,731.32	318,137.69	301,811.97
Subtotal	324,731.32	318,137.69	301,811.97
3 Pension Fund			
(a) 4898-3(8)(c) Reimbursements From Other Systems	531,908.07	477,208.11	491,863.21
(b) 4899-Received From Commonwealth for COLA and Survivor Benefits	33,527.84	39,122.10	39,810.90
(c) 4894-Pension Fund Appropriation	7,268,256.00	6,871,971.00	6,506,893.00
(d) 4840 -Workers' Compensation Settlements	-	0.00	-
[e] 4841 - Recovery of 91A Overearnings	-	4,914.65	-
Subtotal	7,833,691.91	7,393,215.86	7,038,567.11
4 Military Service Fund			
(a) 4890-Contribution Received from Municipality	-	0.00	-
(b) Investment Income Credited to Military Service Fund	-	0.00	-
Subtotal	-	0.00	-
5 Expense Fund			
(a) 4896-Expense Fund Appropriation	-	0.00	-
(b) Investment Income Credited to Expense Fund	1,411,693.93	1,404,735.22	1,344,809.07
Subtotal	1,411,693.93	1,404,735.22	1,344,809.07
6 Pension Reserve Fund			
(a) 4897-Federal Grant Reimbursement	-	0.00	-
(b) 4895-Pension Reserve Appropriation	300.90	282.42	267.74
(c) 4822-Interest Not Refunded	9,765.58	4,400.12	15,644.30
(d) 4825-Miscellaneous Income	1,801.00	1,183.45	2,059.41
(e) Excess Investment Income	18,630,318.97	22,553,161.07	(6,096,988.05)
Subtotal	18,642,186.45	22,559,027.06	(6,079,016.60)
TOTAL RECEIPTS	32,237,842.56	36,100,280.82	6,435,116.21

**Annual Statement of the Franklin Regional Retirement System for
the Year Ended December 31, 2020**

DISBURSEMENTS

	2020	2019	2018
1 Annuity Savings Fund:			
(a) 5757-Refunds to Members	409,605.69	390,827.16	443,807.52
(b) 5756-Transfers to Other Systems	637,436.81	729,213.09	472,881.84
Subtotal	1,047,042.50	1,120,040.25	916,689.36
2 Annuity Reserve Fund:			
(a) 5750-Annuities Paid	2,336,738.36	2,171,194.12	1,978,893.70
(b) 5759-Option B Refunds	44,659.27	71,412.90	-
Subtotal	2,381,397.63	2,242,607.02	1,978,893.70
3 Pension Fund:			
(a) 5751-Pensions Paid			
Regular Pension Payments	8,460,716.01	7,919,711.61	7,342,786.59
Survivorship Payments	438,475.78	434,355.75	402,269.16
Ordinary Disability Payments	135,705.10	120,787.20	118,640.16
Accidental Disability Payments	500,394.20	497,093.00	492,434.74
Accidental Death Payments	45,647.28	61,749.22	62,981.94
Section 101 Benefits	14,374.32	13,969.08	13,641.18
(b) 5755-3(8)(c) Reimbursements to Other Systems	1,319,012.91	1,533,048.93	1,241,892.09
(c) 5752-COLA's Paid	33,527.84	39,122.10	39,810.90
(d) 5753-Chapter 389 Beneficiary Increase Paid	-	-	-
Subtotal	10,947,853.44	10,619,836.89	9,714,456.76
4 Military Service Fund:			
(a) 4890-Return to Municipality for Members who withdrew their funds	-	-	-
Subtotal	-	-	-
5 Expense Fund:			
(a) 5118-Board Member Stipend	29,112.00	28,692.00	27,560.00
(b) 5119-Salaries	348,519.05	329,057.94	317,097.24
(c) 5120- Employer benefits	37,052.23	39,666.39	41,263.10
(d) 5304-Management Fees	758,177.93	778,854.81	748,419.94
(e) 5305-Custodial Fees	20,758.79	20,033.61	19,121.92
(f) 5307-Consultant Fees	42,000.00	38,499.87	35,000.00
(g) 5308-Legal Expenses	25,312.10	25,381.05	22,974.05
(h) 5309-Medical Expenses			
(i) 5310-Fiduciary Insurance	12,634.00	12,246.00	11,723.00
(j) 5311-Service Contracts	36,192.92	35,242.77	33,968.40
(k) 5312-Rent	19,039.68	19,039.68	18,716.21
(l) 5315-Professional Services			
(m) 5316-Actuarial Services	17,500.00	3,500.00	16,650.00
(n) 5317 Audit Services	18,500.00	18,500.00	18,000.00
(o) 5320-Education and Training	-	2,866.00	2,170.00
(p) 5589-Administrative Expenses	28,494.17	31,691.88	20,396.24
(q) 5599-Furniture and Equipment	18,218.06	16,216.24	7,876.02
(r) 5719-Travel	183.00	5,246.98	3,872.95
Subtotal	1,411,693.93	1,404,735.22	1,344,809.07
TOTAL DISBURSEMENTS	15,787,987.50	15,387,219.38	13,954,848.89

**Annual Statement of the Franklin Regional Retirement System for
the Year Ended December 31, 2020**

Investment Income

	2020	2019	2018
Investment Income Received From:			
(a) Cash (from Schedule 1)	7,286.18	32,872.67	18,761.09
(b) Short Term Investments (from Schedule 2)	-	-	-
(c) Fixed Income Securities (from Schedules 3A and 3C)	-	-	-
(d) Equities (from schedules 4A and 4C)	585,188.42	543,632.73	529,704.09
(e) Pooled Funds (from Schedule 5)	2,747,078.51	3,155,334.85	2,798,374.26
(f) Commission Recapture	-	-	-
4821- TOTAL INVESTMENT INCOME	3,339,553.11	3,731,840.25	3,346,839.44
Plus:			
4884-Realized Gains (Profits)	7,667,647.41	8,822,399.77	11,071,812.90
4886-Unrealized Gains (Incr. in Market Value)	32,060,070.94	20,491,947.24	6,765,778.47
1550-Interest Due and Accrued-Current Year	13.74	1,149.35	1,694.85
	39,727,732.09	29,315,496.36	17,839,286.22
Less:			
4823-Paid Accrued Interest on Fixed Income Securites	-	-	-
4885-Realized Losses	(5,097,311.76)	(2,454,843.82)	(1,188,606.57)
4887-Unrealized Losses (Decrease in Market Value)	(17,532,333.43)	(6,258,204.11)	(24,372,725.24)
1550-Interest Due and Accrued-Prior Year	(1,149.35)	(1,694.85)	(678.19)
NET INVESTMENT INCOME	20,436,490.66	24,332,593.83	(4,375,884.34)
Income Required:			
Annuity Savings Fund (From supplementary schedule)	69,746.44	56,559.85	74,482.67
Annuity Reserve Fund	324,731.32	318,137.69	301,811.97
Expense Fund	1,411,693.93	1,404,735.22	1,344,809.07
Military Service Fund	-	-	-
TOTAL INCOME REQUIRED	1,806,171.69	1,779,432.76	1,721,103.71
Net Investment Income	20,436,490.66	24,332,593.83	(4,375,884.34)
Less Income Required:	(1,806,171.69)	(1,779,432.76)	(1,721,103.71)
EXCESS INCOME TO PENSION RESERVE FUND	18,630,318.97	22,553,161.07	(6,096,988.05)

**Annual Statement
Franklin Regional Retirement System
December 31, 2020**

**Annuity Reserve Interest Calculation
(Interest Posted to the Annuity Reserve Fund)**

2020

Option B

Month	Debit Balance			Credit Balance			Balance X .0025
	5750	5759	Transfers Out	3294	Transfers In	Balance	
Transfer to ARF for prior year					31,344.68		
December 31, 2019				11,026,413.30		11,057,757.98	27,644.39
January 31, 2020	188,790.52				37,888.51	10,906,855.97	27,267.14
February 28, 2020	189,286.76					10,717,569.21	26,793.92
March 31, 2020	190,280.38				297,099.43	10,824,388.26	27,060.97
April 30, 2020	190,207.12				67,074.46	10,701,255.60	26,753.14
May 31, 2020	191,778.13				231,625.96	10,741,103.43	26,852.76
June 30, 2020	193,330.56	44,659.27			570,470.56	11,073,584.16	27,683.96
July 31, 2020	194,421.51					10,879,162.65	27,197.91
August 31, 2020	198,269.69				107,731.94	10,788,624.90	26,971.56
September 30, 2020	201,861.77				207,994.01	10,794,757.14	26,986.89
October 31, 2020	198,428.50				139,477.31	10,735,805.95	26,839.51
November 30, 2020	198,474.82				134,336.28	10,671,667.41	26,679.17
December 31, 2020	201,608.60				114,680.85	10,584,739.66	
totals:	2,336,738.36	44,659.27			1,939,723.99		324,731.32

#3294 Balance	10,909,470.98
accounting	12,966,137.29
less 5750	(2,336,738.36)
good	10,629,398.93

This balance should equal the balance in 3294 after final entries

Membership Counts for the as of 12/31/2020

MEMBERSHIP FOR CURRENT YEAR

ACTIVE MEMBERS	Group 1	Group 2 & 4	TOTAL
Active Membership, Dec. 31st, Previous Year	940	119	1,059
Inactive Membership, Dec. 31st, Previous Year	540	72	612
Enrolled During Current Year	107	9	116
Transfers Between Groups	0	0	0
Reinstatements of Disabled Members	0	0	0
SUBTOTAL	107	9	116
Deduct:			
Death	0	1	1
Withdrawals	62	6	68
Retirements	24	3	27
SUBTOTAL	86	10	96
Active Membership, Current Year	946	120	1,066
Inactive Membership, Current Year	555	70	625

RETIRED MEMBERS, BENEFICIARIES & SURVIVORS

Retired, Beneficiary and Survivor Membership, Dec. 31st, Previous Year	605	58	663
Retirements During the Year			
Superannuation	24	3	27
Ordinary Disability	0	0	0
Accidental Disability	0	0	0
Termination Retirement Allowance	0	0	0
Beneficiary of Deceased Retiree	2	0	2
Survivor Benefits from Active Membership	0	0	0
SUBTOTAL	26	3	29
Deduct:			
Deaths of Retired Members	24	1	25
Termination of Survivor Benefits	1	0	1
Reinstatements of Disabled Pensions	0	0	0
SUBTOTAL	25	1	26
Retired Membership, Current Year			
Superannuation	542	45	587
Ordinary Disability	6	2	8
Accidental Disability	12	4	16
Termination	0	0	0
Beneficiaries from Accidental Deaths	0	3	3
Beneficiaries from Section 100	0	0	0
Beneficiaries from Section 101	0	1	1
Beneficiaries under Option C	18	3	21
Option (D) Survivor Allowance	27	2	29
Section 12B Survivor Allowance	1	0	1
Total Retired, Beneficiary and Survivor Membership, Current Year	606	60	666
TOTAL MEMBERSHIP			
Active, Inactive, Retired, Beneficiary and Survivor, Current Year	2,107	250	2,357

**Annual Statement of the Franklin Regional Retirement System for
the Year Ended December 31, 2020**

Schedule A

Detail of Accounts Receivable and Accounts Payable

	<u>Amount</u>	<u>Original Date</u>
<u>Accounts Receivable</u>		
4891 Member Deductions	\$80,998.40	12/31/2020
4892 Transfer-in Receivable	\$4,269.84	12/31/2020
4894 Pension Fund Appropriation	7,915.45	12/31/2020
5120 PrePaid Employee Insurance	2,573.00	12/31/2020
5311 PrePaid Service Contracts-Admin & Equip	329.10	12/31/2020
5312 PrePaid Rent Expense	1,586.64	12/31/2020
5589 PrePaid Administrative Expenses	350.00	12/31/2020
5589 PrePaid Postage	3469.72	12/31/2020
TOTAL RECEIVABLES (Must agree with Page 2, sum of line 19 & 20)	\$101,492.15	
<u>Accounts Payable</u>		
5118 Board Stipends	2,426.00	12/31/2020
5119 Salaries	18,489.05	12/31/2020
5120 Benefits	332.17	12/31/2020
5304 Management fees	91,596.25	12/31/2020
5305 Custodial Fees	5,676.39	12/31/2020
5307 Investment Consultant	10,500.00	12/31/2020
5308 Legal Expense	32.50	12/31/2020
5311 Service Contracts - Admin	80.00	12/31/2020
5589 Administrative expense	141.39	12/31/2020
5599 Furniture & Equipment	-	12/31/2020
5719 Travel	89.39	12/31/2020
5755 State Board 3(8)c liability	201,854.65	12/31/2020
5755 State Board 3(8)c liability	1,878,373.14	12/31/2011
TOTAL PAYABLES (Must agree with Page 2, line 22)	2,209,590.93	

Schedule No: 1
Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2020
Cash Account Activity During Year

			(A)	(B)	(C)	(T)	(D)	(E)	(F)	(G)
Description	Account No.	Interest Rate at Year End	Book Value at End of Previous Yr	Total Deposits This Year	Income Reinvested/ Redeposited Into Account	Net Transfers During Year	Withdrawals During Year	=A+B+C-D+T Book Value Dec 31st Current Yr	Cash Income Pd to System Not Reinvested or Redeposited	Interest Due and Accrued on Dec. 31st
1041	UniBank - checking	7710077251	0.05%	2,304.06	-	246.62	16,111,127.64	16,111,685.18	1,993.14	
1041	Unibank - money market	7710077269	0.05%	492,097.20	3,769,895.49	1,302.67	(4,138,657.86)	-	124,637.50	
1041	Unibank - card account	7710227773	0.05%	2,001.62	19.50	1.93	9,183.51	9,186.98	2,019.58	
1041	Unibank - UniPay account	7710400487	0.05%	-	7,994,571.05	371.42	(7,552,653.29)	-	442,289.18	
1042	Comerica - Chartwell	1055087116		325,699.20	9,112,835.13	1,756.69	(7,211,936.16)	2,228,354.86	-	
1042	Comerica - Copeland	1055089515		-	1,199,206.35	107.41	7,000,000.00	8,073,945.19	125,368.57	2.03
1042	Comerica - Polen	1055063221		205,474.58	4,579,379.37	1,941.82	(2,693,500.00)	1,946,928.69	146,367.08	2.34
1042	Comerica - O'Shaughnessy	1055063249		98,392.97	6,512,380.72	404.99		6,540,804.20	70,374.48	1.06
1042	Comerica - Fiera	1055087125		453,872.20	4,082,958.79	1,152.63	-	3,958,829.01	579,154.61	8.31
1099	PETTY CASH			50.00				50.00		
			\$ 1,579,891.83	\$ 37,251,246.40	\$ 7,286.18	\$ 1,523,563.84	\$ 38,869,734.11	\$ 1,492,254.14	\$ -	\$ 13.74

Schedule No: 2
Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2020
Short Term Securities

<u>Description</u>	<u>(A)</u> Date Acquired	<u>(B)</u> Par Value	<u>(C)</u> Cost Including Commissions	<u>(D)</u> Amount Received At Maturity Less Commissions and Excluding Interest	<u>(E)</u> Book Value Dec. 31st Current Year	<u>(F)</u> Interest Received During Year	<u>(G)</u> Due and Accrued Dec. 31st
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NONE

The Franklin Regional Retirement System

has no activity to report on

Schedules 2, 3A, 3B, and 3C.

Schedule No. 3A
Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2020
Domestic Fixed Income Securities Owned at End of Year

	(A)	(B)	(C)	(D)	(E)	(F)	(G)
<u>Description</u>	<u>CUSIP</u>	<u>Cost or Market Value at End of Prior Year</u>	<u>Unrealized Gain</u>	<u>Unrealized Loss</u>	<u>Market Value</u>	<u>Interest Received During Year</u>	<u>Interest Due and Accrued Dec. 31st</u>
NONE							

The Franklin Regional Retirement System

has no activity to report on

Schedules 2, 3A, 3B, and 3C.

Schedule No. 3B
Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2020
Domestic Fixed Income Securities Purchased During Year

	(A)	(B)	(C)	(D)	(E)	(F)	(G)
Description	CUSIP NO	Par Value	Date Acquired (Trade Date)	Name of Broker	Commissions Paid	Paid Accrued Interest	Cost Excluding Accrued Interest But Including Commissions
NONE							

The Franklin Regional Retirement System

has no activity to report on

Schedules 2, 3A, 3B, and 3C.

Schedule No. 3C
 Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2020
 Domestic Fixed Income Securities Sold During Year

Description	(A)	(B)	(C)	(D)	(E)	(F)	(G)	(H)	(I)	(J)
NONE	CUSIP	Par Value	Date Sold or Matured (Trade Date)	Name of Broker	Commissions Paid	Market Value Previous Dec 31st or cost if purchased Current Year	Amount Received on Sale Less Commissions Excluding Accrued Interest	=G- F Realized Gain	=G- F Realized Loss	Interest Received During Year Including Interest Sold

The Franklin Regional Retirement System

has no activity to report on

Schedules 2, 3A, 3B, and 3C.

Schedule 4A

Annual Statement of the Franklin Regional Retirement System through the Month of December 2020
Equities Owned at End of Month (Equities defined as stocks or options)

	A	B	C	D	E	F	G	H	I
SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
POLEN									
ABBOTT LABS	002824100	5,420.00	109.49	310,090.20	135,831.27	593,435.80	147,514.33	0.00	8,058.24
ACCENTURE PLC CL A	G1151C101	1,944.00	261.21	518,002.20	-108,654.12	507,792.24	98,444.16	0.00	7,632.64
ADOBE SYS INC	00724F101	1,561.00	500.12	651,704.56	-136,871.15	780,687.32	265,853.91	0.00	0.00
ALIGN TECHNOLOGY INC	016255101	640.00	534.38	305,827.84	-127,242.24	342,003.20	163,417.60	0.00	0.00
ALPHABET INC CL A	02079K305	138.00	1752.64	233,053.86	-48,218.04	241,864.32	57,028.50	0.00	0.00
ALPHABET INC CL C	02079K107	438.00	1751.88	742,046.10	-156,431.34	767,323.44	181,708.68	0.00	0.00
AUTODESK INC (DEL)	052769106	1,685.00	305.34	0.00	296,737.34	514,497.90	217,760.56	0.00	0.00
AUTOMATIC DATA PROCESSING INC	053015103	0.00	139.09	341,341.00	-341,341.00	0.00	0.00	0.00	5,348.07
BOOKING HLDGS INC	09857L108	0.00	1345.32	203,319.27	-203,319.27	0.00	0.00	0.00	0.00
DOLLAR GEN CORP NEW	256677105	1,594.00	210.3	413,035.04	-164,402.92	335,218.20	86,586.08	0.00	2,895.04
FACEBOOK INC	30303M102	3,318.00	273.16	746,083.75	-95,707.76	906,344.88	255,968.89	0.00	0.00
GARTNER INC CL A	366651107	1,695.00	160.19	330,544.50	-69,345.00	271,522.05	10,322.55	0.00	0.00
ILLUMINA INC	452327109	669.00	370	0.00	208,905.86	247,530.00	38,624.14	0.00	0.00
INTUITIVE SURGICAL INC	46120E602	288.00	818.1	0.00	200,038.16	235,612.80	35,574.64	0.00	0.00
MASTERCARD INC	57636Q104	1,508.00	356.94	569,709.72	-119,436.00	538,265.52	87,991.80	0.00	2,894.40
MICROSOFT CORP	594918104	3,970.00	222.42	996,506.30	-366,209.63	883,007.40	252,710.73	0.00	10,814.15
MSCI INC CL A	55354G100	502.00	446.53	227,456.58	-97,850.22	224,158.06	94,551.70	0.00	2,065.52
NESTLE SA SPONSORED ADR REPSTG	641069406	0.00	102.785	345,390.36	-345,390.36	0.00	0.00	0.00	0.00
NIKE INC CL B	654106103	1,849.00	141.47	441,812.91	-254,490.72	261,578.03	74,255.84	0.00	3,685.89
O REILLY AUTOMOTIVE INC NEW	67103H107	0.00	301.05	408,458.32	-408,458.32	0.00	0.00	0.00	0.00
PAYPAL HLDGS INC	70450Y103	2,045.00	234.2	337,923.08	-116,715.43	478,939.00	257,731.35	0.00	0.00
REGENERON PHARMACEUTICALS INC	75886F107	547.00	483.11	259,832.16	-54,444.60	264,261.17	58,873.61	0.00	0.00
SALESFORCE.COM INC	79466L302	1,952.00	222.53	214,359.52	124,724.75	434,378.56	95,294.29	0.00	0.00
SERVICENOW INC	81762P102	911.00	550.43	227,267.60	42,143.01	501,441.73	232,031.12	0.00	0.00
STARBUCKS CORP	855244109	3,645.00	106.98	266,837.20	36,950.56	389,942.10	86,154.34	0.00	5,848.08
UNITEDHEALTH GROUP INC	91324P102	954.00	350.68	0.00	287,308.21	334,548.72	47,240.51	0.00	2,616.25
VISA INC CL A	92826C839	2,499.00	218.73	766,444.10	-296,882.00	546,606.27	77,044.17	0.00	3,868.68

	A	B	C	D	E	F	G	H	I
SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
ZOETIS INC	98978V103	3,028.00	165.5	584,325.25	-183,569.45	501,134.00	100,378.20	0.00	3,034.80
		TOTAL FOR: POLEN		10,441,371.42	-2,362,340.41	11,102,092.71	3,023,061.70	0.00	58,761.76
<u>O'SHAUGHNESSY</u>									
ABBVIE INC	00287Y109	0.00	98.18	52,769.84	-52,769.84	0.00	0.00	0.00	1,307.44
ALLSTATE CORP	020002101	980.00	109.93	0.00	100,643.81	107,731.40	7,087.59	0.00	0.00
ALLY FINL INC	02005N100	4,204.00	35.66	227,427.52	-98,953.28	149,914.64	21,440.40	0.00	4,171.64
ALTICE USA INC -A	02156K103	504.00	37.87	120,022.60	-101,880.31	19,086.48	944.19	0.00	0.00
AMCOR PLC	G0250X107	13,204.00	11.77	0.00	150,438.45	155,411.08	4,972.63	0.00	775.50
AMERIPRISE FINL INC	03076C106	2,506.00	194.33	474,253.26	-56,803.78	486,990.98	69,541.50	0.00	10,795.19
AMGEN INC	031162100	82.00	229.92	445,979.50	-426,211.76	18,853.44	0.00	-914.30	8,824.00
ANNALY MTG MGMT INC	035710409	14,979.00	8.45	0.00	112,480.42	126,572.55	14,092.13	0.00	1,980.00
APPLE INC	037833100	500.00	132.69	0.00	35,743.29	66,345.00	30,601.71	0.00	307.50
ARCONIC INC	03965L100	0.00	12.69	0.00	0.00	0.00	0.00	0.00	0.00
ARCONIC ROLLED PRODUCTS CORPORA	03966V107	0.00	8.72	0.00	0.00	0.00	0.00	0.00	0.00
AT&T INC	00206R102	10,980.00	28.76	0.00	318,027.83	315,784.80	0.00	-2,243.03	3,177.20
AUTOZONE INC	053332102	0.00	1147.86	76,243.84	-76,243.84	0.00	0.00	0.00	0.00
AXA EQUITABLE HLDGS INC	054561105	0.00	25.63	0.00	0.00	0.00	0.00	0.00	0.00
BANK NEW YORK MELLON CORP	064058100	521.00	42.44	0.00	15,465.10	22,111.24	6,646.14	0.00	484.53
BANK OF AMERICA CORP	060505104	8,756.00	30.31	164,195.64	96,912.32	265,394.36	4,286.40	0.00	5,486.04
BEST BUY	086516101	0.00	99.59	154,176.80	-154,176.80	0.00	0.00	0.00	2,612.70
BIOGEN IDEC INC	09062X103	836.00	244.86	10,682.28	233,123.62	204,702.96	0.00	-39,102.94	0.00
BOOKING HLDGS INC	09857L108	23.00	2227.27	0.00	32,548.67	51,227.21	18,678.54	0.00	0.00
BOSTON PROPERTIES INC	101121101	1,167.00	94.53	31,707.80	83,335.06	110,316.51	0.00	-4,726.35	2,359.84
CABOT OIL & GAS CORP	127097103	0.00	21.62	16,922.52	-16,922.52	0.00	0.00	0.00	97.20
CARDINAL HEALTH INC	14149Y108	0.00	52.19	292,858.20	-292,858.20	0.00	0.00	0.00	4,665.23
CATERPILLAR INC	149123101	611.00	182.02	103,080.64	-27,104.48	111,214.22	35,238.06	0.00	4,401.19
CELANESE CORP DE COM SER A	150870103	2,985.00	129.94	296,472.96	19,984.29	387,870.90	71,413.65	0.00	7,917.40
CENTURYLINK INC	156700106	12,919.00	9.75	0.00	132,486.69	125,960.25	0.00	-6,526.44	4,945.00
CF INDS HLDGS INC	125269100	0.00	37.3	157,255.56	-157,255.56	0.00	0.00	0.00	3,555.00
CHARTER COMMUNICATIONS INC NEW	16119P108	265.00	661.55	0.00	168,774.44	175,310.75	6,536.31	0.00	0.00
CISCO SYS INC	17275R102	0.00	35.9	196,779.88	-196,779.88	0.00	0.00	0.00	3,269.17

	A	B	C	D	E	F	G	H	I
SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
CITIGROUP INC	172967424	4,883.00	61.66	464,879.91	-74,777.04	301,085.78	0.00	-89,017.09	11,870.76
CITRIX SYS INC	177376100	460.00	130.1	156,479.90	-98,319.55	59,846.00	1,685.65	0.00	341.95
COMERICA INC	200340107	0.00	38.52	109,490.50	-109,490.50	0.00	0.00	0.00	2,916.22
CONOCOPHILLIPS	20825C104	465.00	39.99	0.00	18,825.13	18,595.35	0.00	-229.78	199.95
CSX CORP	126408103	128.00	90.75	185,820.48	-175,709.81	11,616.00	1,505.33	0.00	2,154.88
CUMMINS INC	231021106	1,371.00	227.1	0.00	260,040.59	311,354.10	51,313.51	0.00	3,606.83
DAVITA INC	23918K108	0.00	117.4	73,229.28	-73,229.28	0.00	0.00	0.00	0.00
DELTA AIR LINES INC	247361702	1,763.00	40.21	292,926.32	-223,042.78	70,890.23	1,006.69	0.00	2,056.37
DEVON ENERGY CORPORATION	25179M103	0.00	6.91	86,947.56	-86,947.56	0.00	0.00	0.00	171.00
DISCOVER FINL SVCS	254709108	0.00	50.09	81,427.20	-81,427.20	0.00	0.00	0.00	500.72
DOVER CORP	260003108	0.00	93.65	112,032.72	-112,032.72	0.00	0.00	0.00	476.28
DOW INC	260557103	922.00	55.5	0.00	34,781.51	51,171.00	16,389.49	0.00	1,800.40
EATON CORP PLC	G29183103	239.00	120.14	0.00	25,802.19	28,713.46	2,911.27	0.00	96.36
EBAY INC	278642103	7,498.00	50.25	273,966.57	30,815.40	376,774.50	71,992.53	0.00	4,143.52
EQUITABLE HLDGS INC	29452E101	5,368.00	25.59	10,531.50	106,218.87	137,367.12	20,616.75	0.00	2,773.10
ESSEX PROPERTY TRUST INC	297178105	984.00	237.42	0.00	240,012.58	233,621.28	0.00	-6,391.30	737.51
FIFTH THIRD BANCORP COM	316773100	4,576.00	27.57	176,447.60	-78,614.74	126,160.32	28,327.46	0.00	3,422.58
FRANKLIN RES INC	354613101	0.00	21.05	137,901.84	-137,901.84	0.00	0.00	0.00	3,091.77
HESS CORP COM	42809H107	0.00	48.64	74,426.34	-74,426.34	0.00	0.00	0.00	278.50
HOLLYFRONTIER CORP	436106108	0.00	24.51	30,121.74	-30,121.74	0.00	0.00	0.00	207.90
HOST HOTELS & RESORTS, INC.	44107P104	13,679.00	14.63	37,675.05	171,065.80	200,123.77	0.00	-8,617.08	2,705.55
HOWMET AEROSPACE INC COM	443201108	4,314.00	28.54	175,450.54	-97,825.86	123,121.56	45,496.88	0.00	130.74
HP INC	40434L105	689.00	24.59	0.00	14,692.86	16,942.51	2,249.65	0.00	0.00
HUNTINGTON INGALLS INDS INC	446413106	0.00	191.41	98,094.08	-98,094.08	0.00	0.00	0.00	402.73
INTERNATIONAL PAPER CO	460146103	0.00	43.75	17,775.30	-17,775.30	0.00	0.00	0.00	593.49
JOHNSON CONTROLS INTERNATION	G51502105	7,475.00	46.59	87,770.76	174,599.51	348,260.25	85,889.98	0.00	5,138.64
JPMORGAN CHASE & CO	46625H100	701.00	127.07	0.00	66,225.87	89,076.07	22,850.20	0.00	1,469.70
JUNIPER NETWORKS INC	48203R104	0.00	22.94	22,093.11	-22,093.11	0.00	0.00	0.00	0.00
KOHL'S CORP	500255104	0.00	18.46	12,075.15	-12,075.15	0.00	0.00	0.00	166.85
KROGER CO	501044101	0.00	30.12	170,983.02	-170,983.02	0.00	0.00	0.00	438.40
L3 HARRIS TECHNOLOGIES INC COM	502431109	107.00	189.02	0.00	20,553.14	20,225.14	0.00	-328.00	0.00
LAM RESH CORP	512807108	158.00	472.27	58,187.60	-15,391.76	74,618.66	31,822.82	0.00	673.45

	A	B	C	D	E	F	G	H	I
SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
LIBERTY GLOBAL PLC SERIES C	G5480U120	13,590.00	23.65	0.00	297,317.72	321,403.50	24,085.78	0.00	0.00
LILLY ELI & CO	532457108	1,236.00	168.84	319,637.76	-140,409.63	208,686.24	29,458.11	0.00	7,712.28
LINCOLN NATL CORP IND	534187109	0.00	26.32	35,524.02	-35,524.02	0.00	0.00	0.00	240.80
LYONDELLBASELL INDUSTRIES NV	N53745100	2,551.00	91.66	10,770.72	175,249.27	233,824.66	47,804.67	0.00	5,200.65
M & T BANK CORP	55261F104	270.00	127.3	0.00	28,114.93	34,371.00	6,256.07	0.00	891.00
MASCO CORP	574599106	3,929.00	54.93	0.00	208,936.97	215,819.97	6,883.00	0.00	407.48
MCKESSON CORP	58155Q103	2,332.00	173.92	152,152.00	188,125.99	405,581.44	65,303.45	0.00	2,074.91
METLIFE INC	59156R108	8,678.00	46.95	442,317.66	0.00	407,432.10	0.00	-34,885.56	15,793.96
MOLINA HEALTHCARE INC	60855R100	66.00	212.68	0.00	13,776.18	14,036.88	260.70	0.00	0.00
MORGAN STANLEY	617446448	3,263.00	68.53	0.00	129,605.81	223,613.39	94,007.58	0.00	3,051.65
NETAPP INC	64110D104	2,075.00	66.24	0.00	91,955.75	137,448.00	45,492.25	0.00	1,730.40
NXP SEMICONDUCTORS NV	N6596X109	0.00	117.53	262,537.38	-262,537.38	0.00	0.00	0.00	1,834.14
ORACLE CORPORATION	68389X105	5,594.00	64.69	85,933.56	226,640.88	361,875.86	49,301.42	0.00	2,433.60
PFIZER INC	717081103	2,346.00	36.81	48,975.00	29,629.06	86,356.26	7,752.20	0.00	5,120.50
PHILLIPS 66	718546104	0.00	73.17	183,158.04	-183,158.04	0.00	0.00	0.00	1,479.60
PNC FINANCIAL SERVICES GROUP	693475105	828.00	149	0.00	91,140.42	123,372.00	32,231.58	0.00	1,392.65
PRUDENTIAL FINANCIAL INC	744320102	849.00	78.07	0.00	55,841.17	66,281.43	10,440.26	0.00	1,867.80
QUALCOMM INC	747525103	2,692.00	152.34	270,248.49	-27,171.41	410,099.28	167,022.20	0.00	6,986.15
REGENCY CENTERS CORP	758849103	0.00	45.58	136,463.67	-136,463.67	0.00	0.00	0.00	3,417.07
REGIONS FINL CORP	7591EP100	8,390.00	16.12	196,756.56	-52,784.16	135,246.80	0.00	-8,725.60	5,809.71
ROCKWELL AUTOMATION INC	773903109	0.00	189.48	206,520.73	-206,520.73	0.00	0.00	0.00	883.32
SEAGATE TECHNOLOGY	G7945M107	5,815.00	62.16	0.00	306,247.64	361,460.40	55,212.76	0.00	5,371.60
SIMON PROPERTY GROUP INC	828806109	404.00	85.28	0.00	34,964.13	34,453.12	0.00	-511.01	642.60
SPIRIT AEROSYSTEMS HLDGS INC	848574109	0.00	22.16	154,359.84	-154,359.84	0.00	0.00	0.00	260.23
STARBUCKS CORP	855244109	981.00	106.98	208,458.32	-121,368.84	104,947.38	17,857.90	0.00	4,896.52
STATE STREET CORP	857477103	1,815.00	72.78	0.00	111,596.48	132,095.70	20,499.22	0.00	1,694.16
SYNCHRONY FINL	87165B103	12,368.00	34.71	107,417.83	263,881.82	429,293.28	57,993.63	0.00	6,323.68
T ROWE PRICE GROUP INC	74144T108	73.00	151.39	0.00	10,861.98	11,051.47	189.49	0.00	0.00
TERADYNE INC	880770102	815.00	119.89	52,369.92	3,532.79	97,710.35	41,807.64	0.00	556.40
TEXTRON INC	883203101	0.00	34.94	141,560.40	-141,560.40	0.00	0.00	0.00	152.34
UNION PACIFIC CORP	907818108	0.00	169.86	115,524.81	-115,524.81	0.00	0.00	0.00	619.83
US BANCORP	902973304	960.00	46.59	0.00	37,756.80	44,726.40	6,969.60	0.00	0.00

	A	B	C	D	E	F	G	H	I
SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
VIATRIS INC COM	92556V106	0.00	16.82	0.00	0.00	0.00	0.00	0.00	0.00
VORNADO RLTY TR	929042109	1,126.00	37.34	83,058.50	-43,372.65	42,044.84	2,358.99	0.00	8,639.22
VOYA FINL INC	929089100	0.00	49.4	325,145.36	-325,145.36	0.00	0.00	0.00	1,251.30
WALGREENS BOOTS ALLIANCE INC	931427108	577.00	39.88	231,889.68	-207,954.60	23,010.76	0.00	-924.32	7,657.39
WATERS CORP	941848103	1,752.00	247.42	219,397.35	164,433.69	433,479.84	49,648.80	0.00	0.00
WELLS FARGO & CO & CO NEW	949746101	0.00	23.51	338,294.40	-338,294.40	0.00	0.00	0.00	8,346.08
WESTERN UN CO	959802109	14,735.00	21.94	242,064.42	124,065.69	323,285.90	0.00	-42,844.21	12,164.63
WHIRLPOOL CORP	963320106	0.00	111.74	70,076.75	-70,076.75	0.00	0.00	0.00	570.00
YUM! BRANDS INC	988498101	0.00	89.25	145,756.31	-145,756.31	0.00	0.00	0.00	0.00
TOTAL FOR: O'SHAUGHNESSY				10,553,932.39	-898,950.02	10,923,370.12	1,514,374.76	-245,987.01	251,171.57

CHARTWELL

ALLISON TRANSMISSION HLDGS INC	01973R101	0.00	43.13	0.00	0.00	0.00	0.00	0.00	2,909.55
ALLSTATE CORP	020002101	0.00	109.93	297,992.50	-297,992.50	0.00	0.00	0.00	5,618.00
AMDOCS LTD	G02602103	0.00	70.93	0.00	0.00	0.00	0.00	0.00	3,021.18
AMEREN CORP	023608102	0.00	78.06	245,760.00	-245,760.00	0.00	0.00	0.00	5,865.74
AMERICAN CAMPUS COMMUNITIES INC	024835100	0.00	34.92	163,429.25	-163,429.25	0.00	0.00	0.00	4,899.75
AUTOZONE INC	053332102	0.00	1185.44	178,696.50	-178,696.50	0.00	0.00	0.00	0.00
CIENA CORP	171779309	0.00	52.85	0.00	0.00	0.00	0.00	0.00	0.00
CMS ENERGY CORP	125896100	0.00	61.01	296,919.00	-296,919.00	0.00	0.00	0.00	5,733.52
COLUMBIA SPORTSWEAR CO	198516106	0.00	87.38	0.00	0.00	0.00	0.00	0.00	0.00
CONAGRA FOODS INC	205887102	0.00	36.26	0.00	0.00	0.00	0.00	0.00	1,125.85
DIAMONDBACK ENERGY INC	25278X109	0.00	48.4	183,398.50	-183,398.50	0.00	0.00	0.00	2,962.52
DOLBY LABORATORIES INC CL A	25659T107	0.00	97.13	213,280.00	-213,280.00	0.00	0.00	0.00	2,728.00
DOLLAR TREE INC	256746108	0.00	108.04	0.00	0.00	0.00	0.00	0.00	0.00
DUKE REALTY CORP	264411505	0.00	32.38	343,233.00	-343,233.00	0.00	0.00	0.00	2,326.50
EXPEDIA INC DEL	30212P303	0.00	132.4	226,012.60	-226,012.60	0.00	0.00	0.00	710.60
FIRSTENERGY CORP	337932107	0.00	30.61	0.00	0.00	0.00	0.00	0.00	3,896.10
FMC CORP - NEW	302491303	0.00	114.93	306,946.50	-306,946.50	0.00	0.00	0.00	5,412.00
GENUINE PARTS CO	372460105	0.00	100.43	286,821.00	-286,821.00	0.00	0.00	0.00	8,457.75
HANOVER INS GROUP INC	410867105	0.00	116.92	215,255.25	-215,255.25	0.00	0.00	0.00	4,173.75
HEALTHCARE TR AMER INC - CL A	42225P501	0.00	27.54	276,153.60	-276,153.60	0.00	0.00	0.00	11,536.80

	A	B	C	D	E	F	G	H	I
SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
HEALTHPEAK PROPERTIES INC.	42250P103	0.00	30.23	0.00	0.00	0.00	0.00	0.00	6,021.75
HOST HOTELS & RESORTS, INC.	44107P104	0.00	10.79	198,948.75	-198,948.75	0.00	0.00	0.00	4,826.25
JACOBS ENGR GROUP INC	469814107	0.00	92.53	224,575.00	-224,575.00	0.00	0.00	0.00	0.00
KEYCORP	493267108	0.00	16.41	176,594.00	-176,594.00	0.00	0.00	0.00	6,456.52
KIRBY CORP	497266106	0.00	42.44	311,116.75	-311,116.75	0.00	0.00	0.00	0.00
LAMB WESTON HOLDINGS, INC	513272104	0.00	78.74	215,075.00	-215,075.00	0.00	0.00	0.00	2,300.00
LIFE STORAGE INC	53223X107	0.00	119.39	0.00	0.00	0.00	0.00	0.00	1,291.49
LINCOLN NATL CORP IND	534187109	0.00	50.31	206,535.00	-206,535.00	0.00	0.00	0.00	5,600.00
M & T BANK CORP	55261F104	0.00	127.3	114,581.25	-114,581.25	0.00	0.00	0.00	2,970.00
MID-AMER APARTMENT CMNTYS INC	59522J103	0.00	126.69	247,237.50	-247,237.50	0.00	0.00	0.00	7,500.00
PINNACLE FINANCIAL PARTNERS INC	72346Q104	0.00	64.4	208,000.00	-208,000.00	0.00	0.00	0.00	2,080.00
PIONEER NATURAL RESOURCES CO	723787107	0.00	113.89	192,996.75	-192,996.75	0.00	0.00	0.00	2,664.75
PUBLIC SVC ENTERPRISE GROUP INC	744573106	0.00	58.3	259,820.00	-259,820.00	0.00	0.00	0.00	9,498.65
QUANTA SVCS INC	74762E102	0.00	72.02	0.00	0.00	0.00	0.00	0.00	918.75
QUEST DIAGNOSTICS INC	74834L100	0.00	119.17	256,936.74	-256,936.74	0.00	0.00	0.00	5,317.26
RALPH LAUREN CORP	751212101	0.00	72.52	126,011.50	-126,011.50	0.00	0.00	0.00	1,478.12
ROCKWELL AUTOMATION INC	773903109	0.00	150.91	202,670.00	-202,670.00	0.00	0.00	0.00	1,020.00
SERVICE CORP INTERNATL	817565104	0.00	49.1	0.00	0.00	0.00	0.00	0.00	1,226.40
SNAP ON INC	833034101	0.00	171.14	258,335.00	-258,335.00	0.00	0.00	0.00	6,816.75
SYNCHRONY FINL	87165B103	0.00	34.71	130,536.25	-130,536.25	0.00	0.00	0.00	3,190.00
TERADATA CORP DEL	88076W103	0.00	19.94	161,289.25	-161,289.25	0.00	0.00	0.00	0.00
TOLL BROS INC	889478103	0.00	19.25	98,775.00	-98,775.00	0.00	0.00	0.00	275.00
UNIVERSAL HEALTH SVCS INC CL B	913903100	0.00	137.5	238,717.44	-238,717.44	0.00	0.00	0.00	332.80
VULCAN MATERIALS MATLS CO	929160109	0.00	148.31	273,581.00	-273,581.00	0.00	0.00	0.00	2,584.00
WEINGARTEN RLTY INV SHS BEN INT	948741103	0.00	17.06	0.00	0.00	0.00	0.00	0.00	3,636.87
		TOTAL FOR:	CHARTWELL	7,336,229.88	-7,336,229.88	0.00	0.00	0.00	149,382.97

FIERA

ACCELERON PHARMA INC	00434H108	1,120.00	127.94	0.00	105,985.26	143,292.80	37,307.54	0.00	0.00
AIMMUNE THERAPEUTICS INC	00900T107	0.00	34.45	157,610.23	-157,610.23	0.00	0.00	0.00	0.00
ANSYS INC	03662Q105	0.00	232.47	159,851.61	-159,851.61	0.00	0.00	0.00	0.00
ARGENX SE ADR	04016X101	749.00	294.09	0.00	115,640.88	220,273.41	104,632.53	0.00	0.00

	A	B	C	D	E	F	G	H	I
SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
ARISTA NETWORKS INC	040413106	600.00	290.57	0.00	143,526.77	174,342.00	30,815.23	0.00	0.00
ARROWHEAD PHARMACEUTICALS IN	04280A100	2,091.00	76.73	0.00	129,721.67	160,442.43	30,720.76	0.00	0.00
ATRICURE INC	04963C209	1,124.00	55.67	0.00	54,486.33	62,573.08	8,086.75	0.00	0.00
BAUSCH HEALTH COS INC	071734107	6,387.00	20.8	105,497.92	56,479.54	132,849.60	0.00	-29,127.86	0.00
BEIGENE LTD ADR	07725L102	0.00	123.11	83,211.52	-83,211.52	0.00	0.00	0.00	0.00
BERRY PLASTICS GROUP INC	08579W103	3,191.00	56.19	151,540.59	0.00	179,302.29	27,761.70	0.00	0.00
BEST BUY	086516101	1,627.00	99.79	0.00	103,938.13	162,358.33	58,420.20	0.00	1,789.70
BIOMARIN PHARMACEUTICAL INC	09061G101	2,159.00	87.69	124,119.40	53,296.00	189,322.71	11,907.31	0.00	0.00
BIO-TECHNE CORP	09073M104	538.00	317.55	118,096.38	0.00	170,841.90	52,745.52	0.00	688.64
BLUEBIRD BIO INC	09609G100	0.00	45.96	69,585.75	-69,585.75	0.00	0.00	0.00	0.00
BRIGHT HORIZONS FAMILY SOLUTIONS	109194100	0.00	133.01	0.00	0.00	0.00	0.00	0.00	0.00
BROADRIDGE FINL SOLUTIONS INC	11133T103	0.00	116	205,076.40	-205,076.40	0.00	0.00	0.00	1,435.32
CABLE ONE INC	12685J105	44.00	2227.72	0.00	56,082.54	98,019.68	41,937.14	0.00	319.00
CADENCE DESIGN SYS	127387108	1,999.00	136.43	138,650.64	0.00	272,723.57	134,072.93	0.00	0.00
CARDINAL HEALTH INC	14149Y108	1,747.00	53.56	0.00	81,013.11	93,569.32	12,556.21	0.00	1,697.74
CARMAX INC	143130102	1,806.00	94.46	0.00	171,999.11	170,594.76	0.00	-1,404.35	0.00
CHIPOTLE MEXICAN GRILL INC CL A	169656105	0.00	1310.28	111,335.63	-111,335.63	0.00	0.00	0.00	0.00
CITIZENS FINL GROUP INC	174610105	6,002.00	35.76	198,176.80	23,039.82	214,631.52	0.00	-6,585.10	8,925.54
COGNEX CORP	192422103	2,100.00	80.285	117,684.00	0.00	168,598.50	50,914.50	0.00	4,672.50
DEXCOM INC	252131107	0.00	319.58	0.00	0.00	0.00	0.00	0.00	0.00
DISCOVERY COMMUNICATIONS INC NE	25470F104	0.00	19.44	143,532.16	-143,532.16	0.00	0.00	0.00	0.00
DOLBY LABORATORIES INC CL A	25659T107	0.00	69.6	125,078.40	-125,078.40	0.00	0.00	0.00	599.50
DOLLAR GEN CORP NEW	256677105	587.00	210.3	0.00	83,819.84	123,446.10	39,626.26	0.00	633.96
ENTEGRIS INC	29362U104	2,072.00	96.1	0.00	115,786.05	199,119.20	83,333.15	0.00	663.04
ETSY INC	29786A106	1,826.00	177.91	105,035.30	-24,143.50	324,863.66	243,971.86	0.00	0.00
EXELIXIS INC	30161Q104	6,632.00	20.07	96,539.98	30,819.41	133,104.24	5,744.85	0.00	0.00
FIBROGEN INC	31572Q808	1,788.00	37.09	127,297.52	-42,287.78	66,316.92	0.00	-18,692.82	0.00
FORTINET INC	34959E109	1,094.00	148.53	188,004.36	-71,208.92	162,491.82	45,696.38	0.00	0.00
FREEPORT-MCMORAN COPPER & GOLD	35671D857	0.00	6.75	0.00	0.00	0.00	0.00	0.00	495.50
GLOBAL PAYMENTS INC	37940X102	0.00	179.49	0.00	0.00	0.00	0.00	0.00	0.00
GODADDY INC CLASS A	380237107	2,060.00	82.95	0.00	148,054.96	170,877.00	22,822.04	0.00	0.00
GUARDANT HEALTH INC	40131M109	825.00	128.88	0.00	56,152.39	106,326.00	50,173.61	0.00	0.00

	A	B	C	D	E	F	G	H	I
SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
HEICO CORP CL A	422806208	0.00	76.55	0.00	0.00	0.00	0.00	0.00	76.56
HENRY JACK & ASSOC INC	426281101	745.00	161.99	108,524.15	0.00	120,682.55	12,158.40	0.00	1,281.40
HILTON WORLDWIDE HLDGS INC	43300A203	1,322.00	111.26	146,623.02	0.00	147,085.72	462.70	0.00	198.30
IAA SPINCO INC IAA INC	449253103	0.00	38.6	121,132.44	-121,132.44	0.00	0.00	0.00	0.00
IHS MARKIT LTD	G47567105	0.00	89.83	183,703.30	-183,703.30	0.00	0.00	0.00	1,134.07
IMMUNOMEDICS INC	452907108	0.00	87.86	109,397.20	-109,397.20	0.00	0.00	0.00	0.00
INCYTE CORPORATION	45337C102	1,256.00	86.98	109,673.92	0.00	109,246.88	0.00	-427.04	0.00
IRHYTHM TECHNOLOGIES INC	450056106	1,027.00	237.21	0.00	74,312.49	243,614.67	169,302.18	0.00	0.00
KAR AUCTION SVCS INC	48238T109	0.00	21.02	56,087.46	-56,087.46	0.00	0.00	0.00	489.06
KEYSIGHT TECHNOLOGIES INC - W/I	49338L103	1,586.00	132.09	0.00	153,602.47	209,494.74	55,892.27	0.00	0.00
LAM RESH CORP	512807108	347.00	472.27	184,796.80	-83,334.00	163,877.69	62,414.89	0.00	1,976.00
LIVE NATION INC	538034109	1,821.00	73.48	215,410.58	-85,263.71	133,807.08	3,660.21	0.00	0.00
MAXIM INTEGRATED PRODS INC	57772K101	0.00	69.65	111,517.63	-111,517.63	0.00	0.00	0.00	2,610.72
MICRON TECHNOLOGY INC	595112103	4,321.00	75.18	0.00	225,306.01	324,852.78	99,546.77	0.00	0.00
MOHAWK INDS INC	608190104	1,426.00	140.95	0.00	121,962.64	200,994.70	79,032.06	0.00	0.00
MOLINA HEALTHCARE INC	60855R100	882.00	212.68	119,678.58	0.00	187,583.76	67,905.18	0.00	0.00
MOODY'S CORPORATION	615369105	0.00	289.85	144,820.10	-144,820.10	0.00	0.00	0.00	1,024.80
MOSAIC CO NEW	61945C103	5,568.00	23.01	0.00	102,703.64	128,119.68	25,416.04	0.00	556.80
MOTOROLA SOLUTIONS INC.	620076307	1,027.00	170.06	0.00	161,369.21	174,651.62	13,282.41	0.00	1,707.52
MSCI INC CL A	55354G100	608.00	446.53	156,973.44	0.00	271,490.24	114,516.80	0.00	1,775.36
NEUROCRINE BIOSCIENCES INC	64125C109	1,072.00	95.85	0.00	122,136.18	102,751.20	0.00	-19,384.98	0.00
NEW YORK TIMES CO CLASS A	650111107	2,506.00	51.77	135,371.36	-54,753.34	129,735.62	49,117.60	0.00	661.48
NOVOCURE LTD	G6674U108	857.00	173.04	0.00	82,072.75	148,295.28	66,222.53	0.00	0.00
OKTA INC	679295105	719.00	254.26	0.00	94,393.41	182,812.94	88,419.53	0.00	0.00
PALO ALTO NETWORKS INC	697435105	633.00	355.39	146,381.25	0.00	224,961.87	78,580.62	0.00	0.00
PAYCOM SOFTWARE INC	70432V102	436.00	452.25	115,435.36	0.00	197,181.00	81,745.64	0.00	0.00
PIONEER NATURAL RESOURCES CO	723787107	1,410.00	113.89	147,585.75	28,523.43	160,584.90	0.00	-15,524.28	2,755.50
PORTOLA PHARMACEUTICALS INC	737010108	0.00	17.95	88,045.56	-88,045.56	0.00	0.00	0.00	0.00
QUALYS INC	74758T303	1,152.00	121.87	96,042.24	0.00	140,394.24	44,352.00	0.00	0.00
RESTAURANT BRANDS INTL INC	76131D103	2,222.00	61.0909	0.00	91,105.78	135,743.98	44,638.20	0.00	2,310.88
SAGE THERAPEUTICS INC	78667J108	0.00	66.28	48,800.44	-48,800.44	0.00	0.00	0.00	0.00
SBA COMMUNICATIONS CORP	78410G104	0.00	306.07	0.00	0.00	0.00	0.00	0.00	94.86

	A	B	C	D	E	F	G	H	I
SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
SERVICE CORP INTERNATL	817565104	0.00	39.43	0.00	0.00	0.00	0.00	0.00	0.00
SERVICENOW INC	81762P102	0.00	497.57	151,605.84	-151,605.84	0.00	0.00	0.00	0.00
SYNCHRONY FINL	87165B103	7,149.00	34.71	187,179.98	33,561.30	248,141.79	27,400.51	0.00	5,861.90
TELEDYNE TECHNOLOGIES INC	879360105	0.00	306.7	90,100.40	-90,100.40	0.00	0.00	0.00	0.00
TRACTOR SUPPLY CO	892356106	1,095.00	140.58	205,661.44	-103,344.64	153,935.10	51,618.30	0.00	2,029.60
TWITTER INC	90184L102	2,551.00	54.15	148,359.45	-66,599.90	138,136.65	56,377.10	0.00	0.00
UBER TECHNOLOGIES INC	90353T100	5,936.00	51	0.00	190,959.45	302,736.00	111,776.55	0.00	0.00
UNITED CONTL HLDGS INC	910047109	0.00	31.55	147,286.48	-147,286.48	0.00	0.00	0.00	0.00
VEEVA SYS INC CLASS A	922475108	629.00	272.25	0.00	85,027.97	171,245.25	86,217.28	0.00	0.00
VERISIGN INC	92343E102	971.00	216.4	187,092.28	0.00	210,124.40	23,032.12	0.00	0.00
VERISK ANALYTICS INC CL A	92345Y106	903.00	207.59	229,236.90	-94,382.88	187,453.77	52,599.75	0.00	975.24
WOODWARD INC	980745103	0.00	60.56	0.00	0.00	0.00	0.00	0.00	212.80
WORKDAY INC	98138H101	742.00	239.61	122,021.90	0.00	177,790.62	55,768.72	0.00	0.00
WRIGHT MEDICAL GROUP NV	N96617118	0.00	30.14	174,467.52	-174,467.52	0.00	0.00	0.00	0.00
XILINX INC	983919101	1,225.00	141.77	207,467.94	-87,699.69	173,668.25	53,900.00	0.00	2,181.64
ZENDESK INC	98936J101	861.00	143.12	0.00	74,019.22	123,226.32	49,207.10	0.00	0.00
			TOTAL FOR: FIERA	6,922,405.30	-24,366.67	9,624,702.13	2,817,809.93	-91,146.43	51,834.93

COPELAND

AARONS HOLDINGS COMPANY INC	00258R109	0.00	59.45	0.00	0.00	0.00	0.00	0.00	0.00
AARON'S INC	002535300	0.00	58.49	0.00	0.00	0.00	0.00	0.00	0.00
ABM INDS INC	000957100	3,600.00	37.84	0.00	136,235.72	136,224.00	0.00	-11.72	577.20
ALGONQUIN PWR & UTILS CORP	015857105	11,467.00	16.46	0.00	151,323.12	188,746.82	37,423.70	0.00	1,778.53
AMERICAN STATES WATER CO	029899101	1,772.00	79.51	0.00	138,637.03	140,891.72	2,254.69	0.00	1,187.24
AMERICOLD RLTY TR	03064D108	4,295.00	37.33	0.00	160,689.98	160,332.35	0.00	-357.63	893.55
AMERISAFE INC	03071H100	1,813.00	57.43	0.00	108,647.29	104,120.59	0.00	-4,526.70	7,324.52
AUDIO CODES ORD	M15342104	4,405.00	27.55	0.00	143,799.13	121,357.75	0.00	-22,441.38	210.84
BADGER METER INC	056525108	1,708.00	94.06	0.00	112,223.53	160,654.48	48,430.95	0.00	732.78
BANK OZK	06417N103	5,762.00	31.27	0.00	134,233.28	180,177.74	45,944.46	0.00	3,154.70
BRADY CORPORATION CL A	104674106	1,405.00	52.82	0.00	62,494.51	74,212.10	11,717.59	0.00	0.00
BRUNSWICK CORP	117043109	2,539.00	76.24	0.00	165,804.71	193,573.36	27,768.65	0.00	1,183.74
BWX TECHNOLOGIES INC	05605H100	3,248.00	60.28	0.00	181,384.56	195,789.44	14,404.88	0.00	1,234.24

	A	B	C	D	E	F	G	H	I
SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
CABOT MICROELECTRONICS CORP	12709P103	0.00	142.43	0.00	0.00	0.00	0.00	0.00	0.00
CALAVO GROWERS INC	128246105	2,455.00	69.43	0.00	152,776.61	170,450.65	17,674.04	0.00	2,823.25
CASEYS GENERAL STORES	147528103	633.00	178.62	0.00	97,615.41	113,066.46	15,451.05	0.00	529.60
CHEMED CORP	16359R103	406.00	532.61	0.00	195,462.23	216,239.66	20,777.43	0.00	317.90
CHESAPEAKE UTILS CORP	165303108	1,536.00	108.21	0.00	130,389.18	166,210.56	35,821.38	0.00	636.24
CMC MATERIALS, INC	12571T100	1,144.00	151.3	0.00	160,110.69	173,087.20	12,976.51	0.00	503.36
COGENT COMMUNICATIONS GROUP	19239V302	2,082.00	59.87	0.00	162,295.12	124,649.34	0.00	-37,645.78	2,713.92
COHEN & STEERS INC	19247A100	2,264.00	74.3	0.00	155,482.80	168,215.20	12,732.40	0.00	5,112.16
DIAMONDBACK ENERGY INC	25278X109	1,557.00	48.4	0.00	66,052.22	75,358.80	9,306.58	0.00	0.00
ENCOMPASS HEALTH CORP	29261A100	2,857.00	82.69	0.00	179,582.81	236,245.33	56,662.52	0.00	794.64
ENSIGN GROUP INC	29358P101	4,039.00	72.92	0.00	178,883.62	294,523.88	115,640.26	0.00	229.35
EVERCORE PARTNERS INC	29977A105	2,109.00	109.64	0.00	126,062.41	231,230.76	105,168.35	0.00	2,298.14
EXPONENT INC	30214U102	1,372.00	90.03	0.00	111,571.06	123,521.16	11,950.10	0.00	774.06
FEDERAL AGRIC MTG CORP CL C	313148306	2,109.00	74.25	0.00	132,310.50	156,593.25	24,282.75	0.00	3,301.60
HOME BANCSHARES INC	436893200	8,853.00	19.48	0.00	138,560.40	172,456.44	33,896.04	0.00	2,212.12
J & J SNACK FOODS	466032109	1,031.00	155.37	0.00	130,032.73	160,186.47	30,153.74	0.00	584.20
KB HOME	48666K109	3,204.00	33.52	0.00	113,118.35	107,398.08	0.00	-5,720.27	0.00
KENNEDY-WILSON HLDGS INC	489398107	7,944.00	17.89	0.00	124,788.37	142,118.16	17,329.79	0.00	1,747.68
LAKELAND FINL CORP	511656100	2,920.00	53.58	0.00	129,863.50	156,453.60	26,590.10	0.00	1,752.00
LANDSTAR SYSTEM INC	515098101	1,021.00	134.66	0.00	115,441.41	137,487.86	22,046.45	0.00	428.82
LEMAITRE VASCULAR INC	525558201	5,318.00	40.5	0.00	140,081.21	215,379.00	75,297.79	0.00	992.76
LITTLEFUSE INC	537008104	698.00	254.66	0.00	118,593.51	177,752.68	59,159.17	0.00	831.36
LUMINEX CORP DEL	55027E102	5,841.00	23.12	0.00	173,822.34	135,043.92	0.00	-38,778.42	340.38
MANTECH INTERNATIONAL CORP CL A	564563104	2,154.00	88.94	0.00	146,399.68	191,576.76	45,177.08	0.00	1,356.16
MATERION CORP COM	576690101	1,838.00	63.72	0.00	104,693.59	117,117.36	12,423.77	0.00	123.63
MAXIMUS INC	577933104	1,899.00	73.19	0.00	133,364.11	138,987.81	5,623.70	0.00	1,063.44
MGP INGREDIENTS INC NEW	55303J106	3,435.00	47.06	0.00	123,081.20	161,651.10	38,569.90	0.00	824.40
MONRO INC	610236101	3,257.00	53.3	0.00	170,986.66	173,598.10	2,611.44	0.00	1,236.62
MORNINGSTAR INC	617700109	666.00	231.57	0.00	101,697.42	154,225.62	52,528.20	0.00	306.90
MSC INDL DIRECT INC CL A	553530106	2,193.00	84.39	0.00	163,606.57	185,067.27	21,460.70	0.00	10,965.00
NEENAH PAPER INC	640079109	0.00	44.28	0.00	0.00	0.00	0.00	0.00	0.00
NEXPOINT RESIDENTIAL TR INC	65341D102	3,056.00	42.31	0.00	109,093.70	129,299.36	20,205.66	0.00	1,997.86

	A	B	C	D	E	F	G	H	I
SECURITY NAME	CUSIP	SHARES	Share Price	Market Value End of Prior Year	Net Buy/Sell Book Value	Current Market Value	Unrealized Gain	Unrealized Loss	DIVIDENDS RECD
NEXSTAR BROADCASTING GROUP INC	65336K103	1,792.00	109.19	0.00	155,570.78	195,668.48	40,097.70	0.00	1,812.16
POOL CORP COM	73278L105	0.00	349.83	0.00	0.00	0.00	0.00	0.00	306.24
POWER INTEGRATIONS INC	739276103	2,198.00	81.86	0.00	133,773.01	179,928.28	46,155.27	0.00	611.16
PROG HOLDINGS INC COM	74319R101	3,012.00	53.87	0.00	135,586.85	162,256.44	26,669.59	0.00	318.58
QTS RLTY TR INC	74736A103	2,498.00	61.88	0.00	166,192.22	154,576.24	0.00	-11,615.98	1,168.42
QUAKER CHEMICAL CORP	747316107	795.00	253.39	0.00	147,445.63	201,445.05	53,999.42	0.00	620.11
RYDER SYSTEMS INC	783549108	0.00	40.9	0.00	0.00	0.00	0.00	0.00	0.00
SHOE CARNIVAL INC	824889109	4,072.00	39.18	0.00	129,381.46	159,540.96	30,159.50	0.00	257.67
SHUTTERSTOCK INC	825690100	1,177.00	71.7	0.00	61,677.26	84,390.90	22,713.64	0.00	199.07
STANDEX INTL CORP	854231107	2,532.00	77.52	0.00	143,167.13	196,280.64	53,113.51	0.00	1,164.72
TETRA TECH INC NEW	88162G103	1,204.00	115.78	0.00	98,738.03	139,399.12	40,661.09	0.00	581.23
THE AARON'S COMPANY INC	00258W108	6,083.50	18.96	0.00	77,147.13	115,343.16	38,196.03	0.00	0.00
UNIFIRST CORP MASS	904708104	817.00	211.69	0.00	143,975.53	172,950.73	28,975.20	0.00	198.25
UNIVERSAL DISPLAY CORP	91347P105	585.00	229.8	0.00	90,557.03	134,433.00	43,875.97	0.00	203.25
WINGSTOP INC	974155103	303.00	132.55	0.00	38,412.46	40,162.65	1,750.19	0.00	1,521.44
		TOTAL FOR: COPELAND		0.00	7,102,916.79	8,497,647.84	1,515,828.93	-121,097.88	74,037.19
		Grand Total:		35,253,938.99	-3,518,970.19	40,147,812.80	8,871,075.32	-458,231.32	585,188.42

Schedule 4B

Annual Statement of the Franklin Regional Retirement System through the Month Ending December 2020

Equities Purchased Year to Date (Equities defined as stocks or options)

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
ABBOTT LABS	002824100	97.00	1/16/2020	POLEN	2.91	8,273.16
ABBOTT LABS	002824100	764.00	1/16/2020	POLEN	15.28	65,209.39
ABBOTT LABS	002824100	955.00	3/17/2020	POLEN	14.33	72,942.14
ABBOTT LABS	002824100	1,131.00	3/16/2020	POLEN	16.97	84,692.00
AUTODESK INC (DEL)	052769106	234.00	6/8/2020	POLEN	7.02	52,665.47
AUTODESK INC (DEL)	052769106	6.00	6/9/2020	POLEN	0.12	1,396.50
AUTODESK INC (DEL)	052769106	123.00	6/9/2020	POLEN	3.69	28,731.07
AUTODESK INC (DEL)	052769106	23.00	6/8/2020	POLEN	0.46	5,185.50
AUTODESK INC (DEL)	052769106	100.00	6/5/2020	POLEN	3.00	22,521.56
AUTODESK INC (DEL)	052769106	39.00	6/8/2020	POLEN	0.78	8,797.67
AUTODESK INC (DEL)	052769106	75.00	6/4/2020	POLEN	1.13	16,310.91
AUTODESK INC (DEL)	052769106	338.00	3/25/2020	POLEN	10.14	49,218.41
AUTODESK INC (DEL)	052769106	568.00	3/24/2020	POLEN	17.04	84,873.23
AUTODESK INC (DEL)	052769106	171.00	3/23/2020	POLEN	2.57	24,798.03
AUTODESK INC (DEL)	052769106	374.00	3/23/2020	POLEN	1.87	53,147.12
AUTODESK INC (DEL)	052769106	15.00	6/4/2020	POLEN	0.08	3,254.11
FACEBOOK INC	30303M102	587.00	3/23/2020	POLEN	8.81	89,838.24
ILLUMINA INC	452327109	102.00	10/5/2020	POLEN	2.04	31,698.54
ILLUMINA INC	452327109	42.00	10/7/2020	POLEN	0.42	13,315.33
ILLUMINA INC	452327109	109.00	10/5/2020	POLEN	2.18	33,801.47
ILLUMINA INC	452327109	27.00	10/5/2020	POLEN	0.54	8,365.28
ILLUMINA INC	452327109	65.00	10/5/2020	POLEN	0.65	20,095.91
ILLUMINA INC	452327109	90.00	10/6/2020	POLEN	0.90	27,713.39
ILLUMINA INC	452327109	64.00	10/6/2020	POLEN	1.28	19,637.76
ILLUMINA INC	452327109	63.00	10/7/2020	POLEN	1.26	20,015.99
ILLUMINA INC	452327109	16.00	10/7/2020	POLEN	0.08	5,060.32
ILLUMINA INC	452327109	80.00	10/8/2020	POLEN	1.20	25,560.66

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
ILLUMINA INC	452327109	26.00	10/8/2020	POLEN	0.26	8,292.79
ILLUMINA INC	452327109	23.00	10/2/2020	POLEN	0.23	7,081.97
INTUITIVE SURGICAL INC	46120E602	61.00	8/25/2020	POLEN	0.92	42,131.67
INTUITIVE SURGICAL INC	46120E602	22.00	8/27/2020	POLEN	0.44	15,400.44
INTUITIVE SURGICAL INC	46120E602	12.00	8/27/2020	POLEN	0.36	8,390.13
INTUITIVE SURGICAL INC	46120E602	5.00	8/26/2020	POLEN	0.05	3,478.75
INTUITIVE SURGICAL INC	46120E602	33.00	8/21/2020	POLEN	0.50	22,898.15
INTUITIVE SURGICAL INC	46120E602	4.00	8/21/2020	POLEN	0.08	2,769.43
INTUITIVE SURGICAL INC	46120E602	2.00	8/20/2020	POLEN	0.04	1,386.65
INTUITIVE SURGICAL INC	46120E602	10.00	8/20/2020	POLEN	0.10	6,921.96
INTUITIVE SURGICAL INC	46120E602	48.00	8/20/2020	POLEN	0.72	33,225.18
INTUITIVE SURGICAL INC	46120E602	44.00	8/28/2020	POLEN	1.32	30,754.04
INTUITIVE SURGICAL INC	46120E602	15.00	8/26/2020	POLEN	0.23	10,403.74
INTUITIVE SURGICAL INC	46120E602	24.00	8/24/2020	POLEN	0.36	16,631.96
INTUITIVE SURGICAL INC	46120E602	25.00	8/19/2020	POLEN	0.38	17,321.34
INTUITIVE SURGICAL INC	46120E602	36.00	8/26/2020	POLEN	0.36	25,027.41
MICROSOFT CORP	594918104	145.00	6/9/2020	POLEN	2.18	27,094.17
SALESFORCE.COM INC	79466L302	37.00	1/16/2020	POLEN	0.74	6,751.55
SALESFORCE.COM INC	79466L302	307.00	1/14/2020	POLEN	4.61	55,329.36
SALESFORCE.COM INC	79466L302	108.00	1/15/2020	POLEN	2.16	19,853.26
SALESFORCE.COM INC	79466L302	34.00	1/15/2020	POLEN	1.02	6,260.33
SALESFORCE.COM INC	79466L302	432.00	1/15/2020	POLEN	6.48	79,379.78
SALESFORCE.COM INC	79466L302	149.00	1/16/2020	POLEN	2.24	27,216.29
SALESFORCE.COM INC	79466L302	18.00	1/16/2020	POLEN	0.09	3,284.82
SERVICENOW INC	81762P102	169.00	1/22/2020	POLEN	3.38	52,496.35
SERVICENOW INC	81762P102	46.00	1/21/2020	POLEN	0.92	14,193.69
SERVICENOW INC	81762P102	89.00	1/21/2020	POLEN	1.78	27,345.22
SERVICENOW INC	81762P102	151.00	1/21/2020	POLEN	0.76	46,637.43
STARBUCKS CORP	855244109	198.00	6/16/2020	POLEN	2.97	15,111.30
STARBUCKS CORP	855244109	17.00	6/17/2020	POLEN	0.34	1,291.70

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
STARBUCKS CORP	855244109	547.00	6/17/2020	POLEN	16.41	41,972.90
STARBUCKS CORP	855244109	662.00	6/17/2020	POLEN	13.24	50,141.54
UNITEDHEALTH GROUP INC	91324P102	388.00	8/4/2020	POLEN	7.76	116,753.31
UNITEDHEALTH GROUP INC	91324P102	172.00	8/5/2020	POLEN	0.86	51,773.22
UNITEDHEALTH GROUP INC	91324P102	163.00	8/5/2020	POLEN	2.45	49,284.26
UNITEDHEALTH GROUP INC	91324P102	49.00	8/4/2020	POLEN	0.98	14,747.65
UNITEDHEALTH GROUP INC	91324P102	12.00	8/3/2020	POLEN	0.24	3,646.81
UNITEDHEALTH GROUP INC	91324P102	236.00	8/4/2020	POLEN	3.54	70,994.20
UNITEDHEALTH GROUP INC	91324P102	34.00	8/4/2020	POLEN	0.17	10,172.63
UNITEDHEALTH GROUP INC	91324P102	22.00	8/3/2020	POLEN	0.11	6,605.06
UNITEDHEALTH GROUP INC	91324P102	63.00	8/3/2020	POLEN	0.63	19,080.02
				TOTAL FOR: POLEN	199.16	1,946,651.62
ALLSTATE CORP	020002101	267.00	11/27/2020	O'SHAUGHNESSY	5.34	27,386.19
ALLSTATE CORP	020002101	181.00	10/22/2020	O'SHAUGHNESSY	1.81	16,699.39
ALLSTATE CORP	020002101	274.00	12/24/2020	O'SHAUGHNESSY	5.48	29,131.00
ALLSTATE CORP	020002101	258.00	12/28/2020	O'SHAUGHNESSY	5.16	27,427.23
ALTICE USA INC -A	02156K103	504.00	12/24/2020	O'SHAUGHNESSY	10.08	18,142.29
AMCOR PLC	G0250X107	138.00	12/24/2020	O'SHAUGHNESSY	1.38	1,593.21
AMCOR PLC	G0250X107	2,106.00	11/30/2020	O'SHAUGHNESSY	42.12	24,468.77
AMCOR PLC	G0250X107	1,991.00	11/27/2020	O'SHAUGHNESSY	39.82	23,357.02
AMCOR PLC	G0250X107	250.00	11/27/2020	O'SHAUGHNESSY	2.50	2,916.25
AMCOR PLC	G0250X107	3,844.00	10/22/2020	O'SHAUGHNESSY	76.88	43,341.10
AMCOR PLC	G0250X107	1,378.00	9/25/2020	O'SHAUGHNESSY	27.56	15,068.02
AMCOR PLC	G0250X107	1,378.00	9/24/2020	O'SHAUGHNESSY	27.56	15,217.53
AMCOR PLC	G0250X107	1,912.00	12/24/2020	O'SHAUGHNESSY	38.24	22,077.67
AMCOR PLC	G0250X107	207.00	12/31/2020	O'SHAUGHNESSY	4.14	2,398.88
ANNALY MTG MGMT INC	035710409	901.00	8/20/2020	O'SHAUGHNESSY	18.02	6,705.33
ANNALY MTG MGMT INC	035710409	962.00	9/25/2020	O'SHAUGHNESSY	19.24	7,129.57
ANNALY MTG MGMT INC	035710409	2,548.00	8/21/2020	O'SHAUGHNESSY	50.96	19,034.07
ANNALY MTG MGMT INC	035710409	2,677.00	11/27/2020	O'SHAUGHNESSY	53.54	21,908.30

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
ANNALY MTG MGMT INC	035710409	745.00	9/28/2020	O'SHAUGHNESSY	14.90	5,374.73
ANNALY MTG MGMT INC	035710409	3,302.00	10/22/2020	O'SHAUGHNESSY	66.04	23,858.60
ANNALY MTG MGMT INC	035710409	3,844.00	9/24/2020	O'SHAUGHNESSY	76.88	28,469.82
APPLE INC	037833100	51.00	4/16/2020	O'SHAUGHNESSY	1.02	14,281.02
APPLE INC	037833100	30.00	3/19/2020	O'SHAUGHNESSY	0.30	7,222.99
APPLE INC	037833100	44.00	2/13/2020	O'SHAUGHNESSY	0.88	14,239.28
ARCONIC INC	03965L100	1,954.00	3/19/2020	O'SHAUGHNESSY	19.54	33,587.89
ARCONIC INC	03965L100	418.00	1/16/2020	O'SHAUGHNESSY	8.36	12,302.66
ARCONIC INC	03965L100	417.00	1/16/2020	O'SHAUGHNESSY	4.17	12,273.19
ARCONIC INC	03965L100	281.00	2/13/2020	O'SHAUGHNESSY	5.62	8,964.24
AT&T INC	00206R102	847.00	10/22/2020	O'SHAUGHNESSY	16.94	22,894.41
AT&T INC	00206R102	281.00	6/18/2020	O'SHAUGHNESSY	5.62	8,817.02
AT&T INC	00206R102	1,349.00	7/23/2020	O'SHAUGHNESSY	26.98	40,657.11
AT&T INC	00206R102	228.00	11/2/2020	O'SHAUGHNESSY	4.56	6,107.98
AT&T INC	00206R102	661.00	8/20/2020	O'SHAUGHNESSY	13.22	19,737.46
AT&T INC	00206R102	3,151.00	12/24/2020	O'SHAUGHNESSY	63.02	90,654.59
AT&T INC	00206R102	2,419.00	11/27/2020	O'SHAUGHNESSY	48.38	70,047.22
AT&T INC	00206R102	275.00	11/3/2020	O'SHAUGHNESSY	5.50	7,388.07
AT&T INC	00206R102	1,769.00	5/21/2020	O'SHAUGHNESSY	35.38	51,723.97
BANK NEW YORK MELLON CORP	064058100	521.00	3/19/2020	O'SHAUGHNESSY	10.42	15,465.10
BANK OF AMERICA CORP	060505104	452.00	6/18/2020	O'SHAUGHNESSY	9.04	11,782.10
BANK OF AMERICA CORP	060505104	1,800.00	4/16/2020	O'SHAUGHNESSY	36.00	44,052.48
BANK OF AMERICA CORP	060505104	1,441.00	5/21/2020	O'SHAUGHNESSY	28.82	32,517.75
BANK OF AMERICA CORP	060505104	401.00	3/19/2020	O'SHAUGHNESSY	8.02	8,559.99
BIOGEN IDEC INC	09062X103	95.00	6/18/2020	O'SHAUGHNESSY	0.95	26,763.69
BIOGEN IDEC INC	09062X103	13.00	9/28/2020	O'SHAUGHNESSY	0.13	3,520.60
BIOGEN IDEC INC	09062X103	139.00	9/24/2020	O'SHAUGHNESSY	2.78	37,333.50
BIOGEN IDEC INC	09062X103	135.00	7/23/2020	O'SHAUGHNESSY	1.35	38,333.72
BIOGEN IDEC INC	09062X103	44.00	4/16/2020	O'SHAUGHNESSY	0.88	14,569.96
BIOGEN IDEC INC	09062X103	19.00	3/27/2020	O'SHAUGHNESSY	0.38	5,355.45

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
BIOGEN IDEC INC	09062X103	38.00	3/26/2020	O'SHAUGHNESSY	0.76	10,513.69
BIOGEN IDEC INC	09062X103	38.00	3/25/2020	O'SHAUGHNESSY	0.76	10,378.86
BIOGEN IDEC INC	09062X103	16.00	3/23/2020	O'SHAUGHNESSY	0.32	4,604.70
BIOGEN IDEC INC	09062X103	32.00	3/20/2020	O'SHAUGHNESSY	0.64	9,078.72
BIOGEN IDEC INC	09062X103	4.00	3/19/2020	O'SHAUGHNESSY	0.08	1,141.40
BIOGEN IDEC INC	09062X103	122.00	2/13/2020	O'SHAUGHNESSY	2.44	41,221.76
BIOGEN IDEC INC	09062X103	105.00	8/20/2020	O'SHAUGHNESSY	2.10	30,307.57
BOOKING HLDGS INC	09857L108	5.00	3/19/2020	O'SHAUGHNESSY	0.05	6,445.05
BOOKING HLDGS INC	09857L108	18.00	4/16/2020	O'SHAUGHNESSY	0.18	26,103.62
BOSTON PROPERTIES INC	101121101	54.00	4/21/2020	O'SHAUGHNESSY	1.08	5,268.88
BOSTON PROPERTIES INC	101121101	116.00	7/29/2020	O'SHAUGHNESSY	2.32	10,156.72
BOSTON PROPERTIES INC	101121101	105.00	7/28/2020	O'SHAUGHNESSY	2.10	9,471.28
BOSTON PROPERTIES INC	101121101	156.00	7/27/2020	O'SHAUGHNESSY	3.12	14,219.10
BOSTON PROPERTIES INC	101121101	12.00	4/16/2020	O'SHAUGHNESSY	0.24	1,234.49
BOSTON PROPERTIES INC	101121101	136.00	4/20/2020	O'SHAUGHNESSY	2.72	12,864.17
BOSTON PROPERTIES INC	101121101	85.00	4/17/2020	O'SHAUGHNESSY	1.70	8,433.94
BOSTON PROPERTIES INC	101121101	264.00	5/21/2020	O'SHAUGHNESSY	2.64	20,876.28
BOSTON PROPERTIES INC	101121101	9.00	7/23/2020	O'SHAUGHNESSY	0.18	810.20
CATERPILLAR INC	149123101	175.00	1/16/2020	O'SHAUGHNESSY	3.50	25,805.24
CATERPILLAR INC	149123101	161.00	2/13/2020	O'SHAUGHNESSY	3.22	21,817.11
CATERPILLAR INC	149123101	202.00	4/16/2020	O'SHAUGHNESSY	4.04	23,435.19
CATERPILLAR INC	149123101	179.00	5/21/2020	O'SHAUGHNESSY	3.58	20,549.22
CELANESE CORP DE COM SER A	150870103	440.00	4/16/2020	O'SHAUGHNESSY	4.40	36,025.62
CELANESE CORP DE COM SER A	150870103	66.00	7/28/2020	O'SHAUGHNESSY	0.66	6,142.47
CELANESE CORP DE COM SER A	150870103	11.00	7/27/2020	O'SHAUGHNESSY	0.11	1,035.40
CELANESE CORP DE COM SER A	150870103	31.00	7/24/2020	O'SHAUGHNESSY	0.62	2,876.28
CELANESE CORP DE COM SER A	150870103	88.00	7/23/2020	O'SHAUGHNESSY	0.88	8,235.62
CELANESE CORP DE COM SER A	150870103	34.00	6/23/2020	O'SHAUGHNESSY	0.68	3,067.30
CELANESE CORP DE COM SER A	150870103	107.00	6/18/2020	O'SHAUGHNESSY	2.14	9,888.98
CELANESE CORP DE COM SER A	150870103	380.00	3/19/2020	O'SHAUGHNESSY	3.80	25,350.33

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
CELANESE CORP DE COM SER A	150870103	35.00	6/22/2020	O'SHAUGHNESSY	0.70	3,081.09
CENTURYLINK INC	156700106	2,490.00	5/21/2020	O'SHAUGHNESSY	49.80	23,960.27
CENTURYLINK INC	156700106	817.00	5/26/2020	O'SHAUGHNESSY	16.34	7,976.04
CENTURYLINK INC	156700106	394.00	8/27/2020	O'SHAUGHNESSY	7.88	4,471.35
CENTURYLINK INC	156700106	242.00	8/28/2020	O'SHAUGHNESSY	4.84	2,720.27
CENTURYLINK INC	156700106	1,213.00	9/1/2020	O'SHAUGHNESSY	24.26	13,415.66
CENTURYLINK INC	156700106	303.00	9/2/2020	O'SHAUGHNESSY	6.06	3,287.19
CENTURYLINK INC	156700106	541.00	9/3/2020	O'SHAUGHNESSY	10.82	5,790.27
CENTURYLINK INC	156700106	3,337.00	9/24/2020	O'SHAUGHNESSY	66.74	34,213.93
CENTURYLINK INC	156700106	543.00	9/25/2020	O'SHAUGHNESSY	10.86	5,576.01
CENTURYLINK INC	156700106	237.00	9/28/2020	O'SHAUGHNESSY	4.74	2,386.80
CENTURYLINK INC	156700106	571.00	10/22/2020	O'SHAUGHNESSY	11.42	5,561.54
CENTURYLINK INC	156700106	1,310.00	12/24/2020	O'SHAUGHNESSY	26.20	13,021.40
CENTURYLINK INC	156700106	315.00	8/20/2020	O'SHAUGHNESSY	6.30	3,428.02
CENTURYLINK INC	156700106	606.00	8/24/2020	O'SHAUGHNESSY	12.12	6,677.94
CHARTER COMMUNICATIONS INC NEW	16119P108	66.00	10/22/2020	O'SHAUGHNESSY	0.66	40,904.17
CHARTER COMMUNICATIONS INC NEW	16119P108	101.00	11/27/2020	O'SHAUGHNESSY	2.02	64,725.89
CHARTER COMMUNICATIONS INC NEW	16119P108	15.00	8/20/2020	O'SHAUGHNESSY	0.15	9,116.60
CHARTER COMMUNICATIONS INC NEW	16119P108	83.00	12/24/2020	O'SHAUGHNESSY	1.66	54,027.78
CITRIX SYS INC	177376100	210.00	11/27/2020	O'SHAUGHNESSY	4.20	25,290.30
CITRIX SYS INC	177376100	250.00	12/24/2020	O'SHAUGHNESSY	5.00	32,870.05
CONOCOPHILLIPS	20825C104	326.00	7/23/2020	O'SHAUGHNESSY	6.52	13,180.90
CONOCOPHILLIPS	20825C104	139.00	7/24/2020	O'SHAUGHNESSY	1.39	5,644.23
CSX CORP	126408103	154.00	2/13/2020	O'SHAUGHNESSY	3.08	12,164.40
CUMMINS INC	231021106	29.00	8/21/2020	O'SHAUGHNESSY	0.29	6,081.00
CUMMINS INC	231021106	116.00	3/19/2020	O'SHAUGHNESSY	2.32	15,388.93
CUMMINS INC	231021106	53.00	12/24/2020	O'SHAUGHNESSY	0.53	11,895.77
CUMMINS INC	231021106	314.00	10/22/2020	O'SHAUGHNESSY	6.28	70,030.60
CUMMINS INC	231021106	4.00	7/23/2020	O'SHAUGHNESSY	0.04	729.44
CUMMINS INC	231021106	274.00	5/21/2020	O'SHAUGHNESSY	2.74	43,978.78

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
CUMMINS INC	231021106	284.00	6/18/2020	O'SHAUGHNESSY	5.68	49,304.56
CUMMINS INC	231021106	297.00	8/20/2020	O'SHAUGHNESSY	2.97	62,631.51
DAVITA INC	23918K108	170.00	3/19/2020	O'SHAUGHNESSY	3.40	12,955.48
DELTA AIR LINES INC	247361702	100.00	2/13/2020	O'SHAUGHNESSY	1.00	5,846.10
DELTA AIR LINES INC	247361702	1,386.00	3/19/2020	O'SHAUGHNESSY	13.86	47,838.48
DOW INC	260557103	103.00	6/18/2020	O'SHAUGHNESSY	2.06	4,467.69
DOW INC	260557103	91.00	6/23/2020	O'SHAUGHNESSY	1.82	3,878.32
DOW INC	260557103	728.00	5/21/2020	O'SHAUGHNESSY	14.56	26,435.50
EATON CORP PLC	G29183103	107.00	12/24/2020	O'SHAUGHNESSY	2.14	12,511.26
EATON CORP PLC	G29183103	132.00	8/20/2020	O'SHAUGHNESSY	2.64	13,290.93
EBAY INC	278642103	116.00	11/2/2020	O'SHAUGHNESSY	2.32	5,698.93
EBAY INC	278642103	213.00	11/3/2020	O'SHAUGHNESSY	4.26	10,259.95
EBAY INC	278642103	669.00	11/27/2020	O'SHAUGHNESSY	13.38	33,599.86
EBAY INC	278642103	1,324.00	12/24/2020	O'SHAUGHNESSY	26.48	68,317.87
EQUITABLE HLDGS INC	29452E101	34.00	4/21/2020	O'SHAUGHNESSY	0.68	536.86
EQUITABLE HLDGS INC	29452E101	68.00	4/17/2020	O'SHAUGHNESSY	1.36	1,026.21
EQUITABLE HLDGS INC	29452E101	353.00	1/16/2020	O'SHAUGHNESSY	7.06	9,254.53
EQUITABLE HLDGS INC	29452E101	208.00	2/13/2020	O'SHAUGHNESSY	4.16	5,551.00
EQUITABLE HLDGS INC	29452E101	20.00	2/20/2020	O'SHAUGHNESSY	0.40	530.80
EQUITABLE HLDGS INC	29452E101	117.00	2/25/2020	O'SHAUGHNESSY	2.34	3,123.43
EQUITABLE HLDGS INC	29452E101	821.00	2/26/2020	O'SHAUGHNESSY	8.21	20,833.37
EQUITABLE HLDGS INC	29452E101	28.00	3/2/2020	O'SHAUGHNESSY	0.28	586.94
EQUITABLE HLDGS INC	29452E101	63.00	3/4/2020	O'SHAUGHNESSY	1.26	1,330.95
EQUITABLE HLDGS INC	29452E101	274.00	3/9/2020	O'SHAUGHNESSY	5.48	5,676.21
EQUITABLE HLDGS INC	29452E101	1,549.00	6/18/2020	O'SHAUGHNESSY	30.98	33,082.77
EQUITABLE HLDGS INC	29452E101	397.00	4/16/2020	O'SHAUGHNESSY	7.94	6,529.58
EQUITABLE HLDGS INC	29452E101	171.00	4/22/2020	O'SHAUGHNESSY	3.42	2,624.70
EQUITABLE HLDGS INC	29452E101	569.00	6/19/2020	O'SHAUGHNESSY	11.38	11,770.90
EQUITABLE HLDGS INC	29452E101	356.00	6/23/2020	O'SHAUGHNESSY	7.12	7,115.27
EQUITABLE HLDGS INC	29452E101	130.00	3/17/2020	O'SHAUGHNESSY	2.60	1,973.05

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
ESSEX PROPERTY TRUST INC	297178105	172.00	12/28/2020	O'SHAUGHNESSY	1.72	40,066.75
ESSEX PROPERTY TRUST INC	297178105	97.00	5/21/2020	O'SHAUGHNESSY	1.94	23,310.20
ESSEX PROPERTY TRUST INC	297178105	20.00	6/18/2020	O'SHAUGHNESSY	0.40	5,059.59
ESSEX PROPERTY TRUST INC	297178105	24.00	6/19/2020	O'SHAUGHNESSY	0.48	5,890.66
ESSEX PROPERTY TRUST INC	297178105	73.00	7/23/2020	O'SHAUGHNESSY	1.46	15,827.48
ESSEX PROPERTY TRUST INC	297178105	443.00	11/27/2020	O'SHAUGHNESSY	4.43	113,645.40
ESSEX PROPERTY TRUST INC	297178105	155.00	12/24/2020	O'SHAUGHNESSY	1.55	36,212.50
FIFTH THIRD BANCORP COM	316773100	174.00	11/10/2020	O'SHAUGHNESSY	1.74	4,035.65
FIFTH THIRD BANCORP COM	316773100	814.00	6/18/2020	O'SHAUGHNESSY	16.28	18,385.25
FIFTH THIRD BANCORP COM	316773100	2,411.00	8/20/2020	O'SHAUGHNESSY	48.22	49,238.89
FIFTH THIRD BANCORP COM	316773100	481.00	8/21/2020	O'SHAUGHNESSY	9.62	9,821.59
FIFTH THIRD BANCORP COM	316773100	28.00	10/22/2020	O'SHAUGHNESSY	0.28	664.51
FIFTH THIRD BANCORP COM	316773100	308.00	10/26/2020	O'SHAUGHNESSY	3.08	7,226.70
FIFTH THIRD BANCORP COM	316773100	217.00	10/28/2020	O'SHAUGHNESSY	2.17	5,108.74
FIFTH THIRD BANCORP COM	316773100	44.00	10/29/2020	O'SHAUGHNESSY	0.44	1,014.36
FIFTH THIRD BANCORP COM	316773100	99.00	10/23/2020	O'SHAUGHNESSY	0.99	2,337.17
HOST HOTELS & RESORTS, INC.	44107P104	1,966.00	4/16/2020	O'SHAUGHNESSY	39.32	22,769.43
HOST HOTELS & RESORTS, INC.	44107P104	1,845.00	3/19/2020	O'SHAUGHNESSY	18.45	16,500.76
HOST HOTELS & RESORTS, INC.	44107P104	82.00	2/19/2020	O'SHAUGHNESSY	1.64	1,381.70
HOST HOTELS & RESORTS, INC.	44107P104	752.00	2/18/2020	O'SHAUGHNESSY	15.04	12,744.29
HOST HOTELS & RESORTS, INC.	44107P104	2,810.00	2/13/2020	O'SHAUGHNESSY	56.20	47,435.61
HOST HOTELS & RESORTS, INC.	44107P104	724.00	6/18/2020	O'SHAUGHNESSY	14.48	9,459.13
HOST HOTELS & RESORTS, INC.	44107P104	2,696.00	1/16/2020	O'SHAUGHNESSY	53.92	47,629.15
HOST HOTELS & RESORTS, INC.	44107P104	609.00	2/20/2020	O'SHAUGHNESSY	12.18	10,268.35
HOST HOTELS & RESORTS, INC.	44107P104	164.00	1/16/2020	O'SHAUGHNESSY	1.64	2,877.38
HOWMET AEROSPACE INC COM	443201108	321.00	7/23/2020	O'SHAUGHNESSY	6.42	5,104.96
HOWMET AEROSPACE INC COM	443201108	1,305.00	4/16/2020	O'SHAUGHNESSY	13.05	16,634.84
HP INC	40434L105	689.00	11/27/2020	O'SHAUGHNESSY	6.89	14,692.86
JOHNSON CONTROLS INTERNATION	G51502105	805.00	5/21/2020	O'SHAUGHNESSY	16.10	23,736.95
JOHNSON CONTROLS INTERNATION	G51502105	1,448.00	3/19/2020	O'SHAUGHNESSY	28.96	44,404.37

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
JOHNSON CONTROLS INTERNATION	G51502105	248.00	3/19/2020	O'SHAUGHNESSY	2.48	7,638.40
JOHNSON CONTROLS INTERNATION	G51502105	130.00	4/16/2020	O'SHAUGHNESSY	2.60	3,908.80
JOHNSON CONTROLS INTERNATION	G51502105	123.00	4/17/2020	O'SHAUGHNESSY	2.46	3,618.38
JOHNSON CONTROLS INTERNATION	G51502105	92.00	4/20/2020	O'SHAUGHNESSY	1.84	2,653.64
JOHNSON CONTROLS INTERNATION	G51502105	231.00	4/22/2020	O'SHAUGHNESSY	4.62	6,673.59
JOHNSON CONTROLS INTERNATION	G51502105	736.00	6/18/2020	O'SHAUGHNESSY	14.72	26,906.25
JOHNSON CONTROLS INTERNATION	G51502105	462.00	4/21/2020	O'SHAUGHNESSY	9.24	13,600.49
JOHNSON CONTROLS INTERNATION	G51502105	773.00	2/13/2020	O'SHAUGHNESSY	15.46	31,483.13
JOHNSON CONTROLS INTERNATION	G51502105	271.00	7/23/2020	O'SHAUGHNESSY	5.42	9,975.51
JPMORGAN CHASE & CO	46625H100	387.00	3/19/2020	O'SHAUGHNESSY	7.74	34,897.07
JPMORGAN CHASE & CO	46625H100	78.00	11/2/2020	O'SHAUGHNESSY	0.78	7,520.58
JPMORGAN CHASE & CO	46625H100	236.00	4/16/2020	O'SHAUGHNESSY	4.72	23,808.22
L3 HARRIS TECHNOLOGIES INC COM	502431109	43.00	12/24/2020	O'SHAUGHNESSY	0.86	7,946.42
L3 HARRIS TECHNOLOGIES INC COM	502431109	64.00	11/27/2020	O'SHAUGHNESSY	1.28	12,606.72
LAM RESH CORP	512807108	30.00	4/23/2020	O'SHAUGHNESSY	0.60	7,602.48
LAM RESH CORP	512807108	13.00	4/17/2020	O'SHAUGHNESSY	0.26	3,378.36
LAM RESH CORP	512807108	34.00	4/28/2020	O'SHAUGHNESSY	0.68	8,975.28
LAM RESH CORP	512807108	31.00	4/16/2020	O'SHAUGHNESSY	0.62	8,219.72
LIBERTY GLOBAL PLC SERIES C	G5480U120	2,217.00	10/22/2020	O'SHAUGHNESSY	44.34	46,960.27
LIBERTY GLOBAL PLC SERIES C	G5480U120	58.00	12/31/2020	O'SHAUGHNESSY	1.16	1,366.46
LIBERTY GLOBAL PLC SERIES C	G5480U120	58.00	12/30/2020	O'SHAUGHNESSY	1.16	1,375.04
LIBERTY GLOBAL PLC SERIES C	G5480U120	230.00	8/26/2020	O'SHAUGHNESSY	2.30	4,976.05
LIBERTY GLOBAL PLC SERIES C	G5480U120	1,029.00	8/21/2020	O'SHAUGHNESSY	10.29	22,136.26
LIBERTY GLOBAL PLC SERIES C	G5480U120	695.00	5/21/2020	O'SHAUGHNESSY	13.90	14,797.18
LIBERTY GLOBAL PLC SERIES C	G5480U120	786.00	6/18/2020	O'SHAUGHNESSY	7.86	17,406.05
LIBERTY GLOBAL PLC SERIES C	G5480U120	115.00	6/26/2020	O'SHAUGHNESSY	1.15	2,470.46
LIBERTY GLOBAL PLC SERIES C	G5480U120	92.00	6/29/2020	O'SHAUGHNESSY	0.92	1,953.45
LIBERTY GLOBAL PLC SERIES C	G5480U120	1,738.00	12/24/2020	O'SHAUGHNESSY	34.76	40,123.12
LIBERTY GLOBAL PLC SERIES C	G5480U120	2,372.00	11/27/2020	O'SHAUGHNESSY	47.44	52,692.08
LIBERTY GLOBAL PLC SERIES C	G5480U120	12.00	8/20/2020	O'SHAUGHNESSY	0.12	253.44

	A	B	C	D	E	F
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LIBERTY GLOBAL PLC SERIES C	G5480U120	394.00	7/2/2020	O'SHAUGHNESSY	3.94	8,440.58
LIBERTY GLOBAL PLC SERIES C	G5480U120	33.00	8/24/2020	O'SHAUGHNESSY	0.33	701.90
LIBERTY GLOBAL PLC SERIES C	G5480U120	828.00	9/24/2020	O'SHAUGHNESSY	16.56	17,177.69
LIBERTY GLOBAL PLC SERIES C	G5480U120	858.00	9/25/2020	O'SHAUGHNESSY	17.16	17,675.57
LIBERTY GLOBAL PLC SERIES C	G5480U120	51.00	9/25/2020	O'SHAUGHNESSY	0.51	1,062.59
LIBERTY GLOBAL PLC SERIES C	G5480U120	136.00	9/28/2020	O'SHAUGHNESSY	2.72	2,732.58
LIBERTY GLOBAL PLC SERIES C	G5480U120	1,888.00	7/23/2020	O'SHAUGHNESSY	37.76	43,016.95
LILLY ELI & CO	532457108	373.00	6/18/2020	O'SHAUGHNESSY	7.46	58,240.22
LILLY ELI & CO	532457108	367.00	2/13/2020	O'SHAUGHNESSY	7.34	53,206.52
LILLY ELI & CO	532457108	67.00	1/16/2020	O'SHAUGHNESSY	0.67	9,329.42
LILLY ELI & CO	532457108	282.00	1/16/2020	O'SHAUGHNESSY	5.64	39,131.76
LYONDELLBASELL INDUSTRIES NV	N53745100	57.00	8/20/2020	O'SHAUGHNESSY	0.57	3,907.71
LYONDELLBASELL INDUSTRIES NV	N53745100	232.00	10/22/2020	O'SHAUGHNESSY	4.64	18,076.58
LYONDELLBASELL INDUSTRIES NV	N53745100	41.00	9/28/2020	O'SHAUGHNESSY	0.41	2,839.36
LYONDELLBASELL INDUSTRIES NV	N53745100	316.00	8/21/2020	O'SHAUGHNESSY	3.16	21,544.12
LYONDELLBASELL INDUSTRIES NV	N53745100	813.00	7/24/2020	O'SHAUGHNESSY	16.26	55,066.69
LYONDELLBASELL INDUSTRIES NV	N53745100	25.00	7/23/2020	O'SHAUGHNESSY	0.50	1,691.35
LYONDELLBASELL INDUSTRIES NV	N53745100	464.00	10/23/2020	O'SHAUGHNESSY	9.28	35,745.68
LYONDELLBASELL INDUSTRIES NV	N53745100	180.00	2/13/2020	O'SHAUGHNESSY	3.60	14,940.27
LYONDELLBASELL INDUSTRIES NV	N53745100	139.00	6/23/2020	O'SHAUGHNESSY	2.78	9,515.66
LYONDELLBASELL INDUSTRIES NV	N53745100	170.00	6/18/2020	O'SHAUGHNESSY	3.40	11,921.85
M & T BANK CORP	55261F104	41.00	3/19/2020	O'SHAUGHNESSY	0.41	4,106.66
M & T BANK CORP	55261F104	11.00	3/20/2020	O'SHAUGHNESSY	0.11	1,118.11
M & T BANK CORP	55261F104	72.00	3/25/2020	O'SHAUGHNESSY	0.72	6,402.82
M & T BANK CORP	55261F104	146.00	4/16/2020	O'SHAUGHNESSY	2.92	16,487.34
MASCO CORP	574599106	155.00	6/10/2020	O'SHAUGHNESSY	3.10	7,540.60
MASCO CORP	574599106	60.00	5/27/2020	O'SHAUGHNESSY	0.60	2,669.39
MASCO CORP	574599106	569.00	6/18/2020	O'SHAUGHNESSY	11.38	27,428.42
MASCO CORP	574599106	48.00	6/29/2020	O'SHAUGHNESSY	0.96	2,311.68
MASCO CORP	574599106	539.00	7/23/2020	O'SHAUGHNESSY	10.78	28,990.22

	A	B	C	D	E	F
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MASCO CORP	574599106	313.00	9/24/2020	O'SHAUGHNESSY	6.26	17,514.20
MASCO CORP	574599106	128.00	12/28/2020	O'SHAUGHNESSY	2.56	7,222.72
MASCO CORP	574599106	22.00	10/23/2020	O'SHAUGHNESSY	0.22	1,239.04
MASCO CORP	574599106	37.00	10/23/2020	O'SHAUGHNESSY	0.74	2,083.84
MASCO CORP	574599106	131.00	11/3/2020	O'SHAUGHNESSY	2.62	6,865.50
MASCO CORP	574599106	875.00	11/27/2020	O'SHAUGHNESSY	17.50	48,367.81
MASCO CORP	574599106	75.00	12/24/2020	O'SHAUGHNESSY	1.50	4,190.25
MASCO CORP	574599106	761.00	10/22/2020	O'SHAUGHNESSY	15.22	42,834.25
MASCO CORP	574599106	216.00	5/21/2020	O'SHAUGHNESSY	4.32	9,679.05
MCKESSON CORP	58155Q103	118.00	9/25/2020	O'SHAUGHNESSY	2.36	17,512.27
MCKESSON CORP	58155Q103	71.00	5/21/2020	O'SHAUGHNESSY	1.42	10,147.32
MCKESSON CORP	58155Q103	187.00	6/18/2020	O'SHAUGHNESSY	1.87	29,052.82
MCKESSON CORP	58155Q103	52.00	6/29/2020	O'SHAUGHNESSY	0.52	7,875.63
MCKESSON CORP	58155Q103	40.00	7/2/2020	O'SHAUGHNESSY	0.40	6,152.61
MCKESSON CORP	58155Q103	18.00	7/7/2020	O'SHAUGHNESSY	0.18	2,758.42
MCKESSON CORP	58155Q103	27.00	7/8/2020	O'SHAUGHNESSY	0.27	4,140.72
MCKESSON CORP	58155Q103	85.00	12/24/2020	O'SHAUGHNESSY	0.85	14,505.54
MCKESSON CORP	58155Q103	31.00	11/27/2020	O'SHAUGHNESSY	0.31	5,472.43
MCKESSON CORP	58155Q103	218.00	7/23/2020	O'SHAUGHNESSY	2.18	33,954.37
MCKESSON CORP	58155Q103	6.00	9/24/2020	O'SHAUGHNESSY	0.12	888.78
MCKESSON CORP	58155Q103	129.00	10/22/2020	O'SHAUGHNESSY	2.58	19,829.24
MCKESSON CORP	58155Q103	39.00	1/28/2020	O'SHAUGHNESSY	0.78	5,880.65
MCKESSON CORP	58155Q103	95.00	1/16/2020	O'SHAUGHNESSY	1.90	14,126.18
MCKESSON CORP	58155Q103	46.00	11/2/2020	O'SHAUGHNESSY	0.92	6,549.81
MCKESSON CORP	58155Q103	19.00	1/27/2020	O'SHAUGHNESSY	0.38	2,925.62
MCKESSON CORP	58155Q103	51.00	3/19/2020	O'SHAUGHNESSY	1.02	6,353.58
MOLINA HEALTHCARE INC	60855R100	3.00	12/24/2020	O'SHAUGHNESSY	0.03	608.75
MOLINA HEALTHCARE INC	60855R100	63.00	11/27/2020	O'SHAUGHNESSY	0.63	13,167.43
MORGAN STANLEY	617446448	69.00	9/28/2020	O'SHAUGHNESSY	0.69	3,240.18
MORGAN STANLEY	617446448	730.00	4/16/2020	O'SHAUGHNESSY	14.60	29,458.79

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
MORGAN STANLEY	617446448	1,583.00	3/19/2020	O'SHAUGHNESSY	31.66	49,701.61
MORGAN STANLEY	617446448	415.00	2/13/2020	O'SHAUGHNESSY	8.30	23,169.04
MORGAN STANLEY	617446448	466.00	10/22/2020	O'SHAUGHNESSY	9.32	24,036.19
NETAPP INC	64110D104	345.00	5/27/2020	O'SHAUGHNESSY	6.90	15,310.86
NETAPP INC	64110D104	310.00	4/16/2020	O'SHAUGHNESSY	6.20	13,312.42
NETAPP INC	64110D104	102.00	4/17/2020	O'SHAUGHNESSY	2.04	4,147.07
NETAPP INC	64110D104	105.00	4/21/2020	O'SHAUGHNESSY	2.10	4,449.80
NETAPP INC	64110D104	340.00	5/21/2020	O'SHAUGHNESSY	3.40	15,080.87
NETAPP INC	64110D104	328.00	5/28/2020	O'SHAUGHNESSY	3.28	14,811.56
NETAPP INC	64110D104	545.00	7/23/2020	O'SHAUGHNESSY	10.90	24,843.17
ORACLE CORPORATION	68389X105	127.00	12/29/2020	O'SHAUGHNESSY	1.27	8,237.86
ORACLE CORPORATION	68389X105	201.00	1/16/2020	O'SHAUGHNESSY	4.02	10,976.01
ORACLE CORPORATION	68389X105	113.00	2/13/2020	O'SHAUGHNESSY	2.26	6,239.86
ORACLE CORPORATION	68389X105	97.00	11/2/2020	O'SHAUGHNESSY	1.94	5,433.12
ORACLE CORPORATION	68389X105	133.00	4/16/2020	O'SHAUGHNESSY	2.66	7,146.09
ORACLE CORPORATION	68389X105	115.00	10/22/2020	O'SHAUGHNESSY	2.30	6,893.10
ORACLE CORPORATION	68389X105	143.00	12/24/2020	O'SHAUGHNESSY	2.86	9,237.30
ORACLE CORPORATION	68389X105	1,048.00	11/27/2020	O'SHAUGHNESSY	10.48	59,167.56
ORACLE CORPORATION	68389X105	98.00	11/3/2020	O'SHAUGHNESSY	1.96	5,468.39
ORACLE CORPORATION	68389X105	834.00	12/31/2020	O'SHAUGHNESSY	16.68	53,866.56
ORACLE CORPORATION	68389X105	131.00	4/23/2020	O'SHAUGHNESSY	2.62	6,955.45
ORACLE CORPORATION	68389X105	614.00	5/21/2020	O'SHAUGHNESSY	12.28	32,660.93
ORACLE CORPORATION	68389X105	318.00	3/19/2020	O'SHAUGHNESSY	6.36	14,358.65
PFIZER INC	717081103	615.00	1/16/2020	O'SHAUGHNESSY	12.30	24,225.34
PFIZER INC	717081103	311.00	4/16/2020	O'SHAUGHNESSY	6.22	11,047.62
PFIZER INC	717081103	1,565.00	3/19/2020	O'SHAUGHNESSY	31.30	49,711.76
PFIZER INC	717081103	891.00	2/13/2020	O'SHAUGHNESSY	17.82	33,828.95
PNC FINANCIAL SERVICES GROUP	693475105	251.00	10/28/2020	O'SHAUGHNESSY	5.02	27,921.44
PNC FINANCIAL SERVICES GROUP	693475105	84.00	10/23/2020	O'SHAUGHNESSY	1.68	9,290.40
PNC FINANCIAL SERVICES GROUP	693475105	20.00	10/22/2020	O'SHAUGHNESSY	0.40	2,225.60

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
PNC FINANCIAL SERVICES GROUP	693475105	265.00	4/16/2020	O'SHAUGHNESSY	5.30	27,320.47
PNC FINANCIAL SERVICES GROUP	693475105	208.00	6/18/2020	O'SHAUGHNESSY	4.16	24,382.51
PRUDENTIAL FINANCIAL INC	744320102	64.00	8/3/2020	O'SHAUGHNESSY	0.64	4,024.95
PRUDENTIAL FINANCIAL INC	744320102	50.00	7/30/2020	O'SHAUGHNESSY	0.50	3,189.22
PRUDENTIAL FINANCIAL INC	744320102	81.00	7/29/2020	O'SHAUGHNESSY	0.81	5,158.33
PRUDENTIAL FINANCIAL INC	744320102	34.00	7/28/2020	O'SHAUGHNESSY	0.34	2,210.06
PRUDENTIAL FINANCIAL INC	744320102	125.00	7/24/2020	O'SHAUGHNESSY	1.25	8,080.28
PRUDENTIAL FINANCIAL INC	744320102	200.00	7/23/2020	O'SHAUGHNESSY	2.00	12,893.04
PRUDENTIAL FINANCIAL INC	744320102	135.00	6/18/2020	O'SHAUGHNESSY	2.70	9,171.90
PRUDENTIAL FINANCIAL INC	744320102	160.00	8/20/2020	O'SHAUGHNESSY	3.20	11,113.39
QUALCOMM INC	747525103	224.00	8/20/2020	O'SHAUGHNESSY	4.48	25,325.44
SEAGATE TECHNOLOGY	G7945M107	42.00	6/24/2020	O'SHAUGHNESSY	0.42	2,133.01
SEAGATE TECHNOLOGY	G7945M107	887.00	11/27/2020	O'SHAUGHNESSY	8.87	50,859.87
SEAGATE TECHNOLOGY	G7945M107	73.00	11/4/2020	O'SHAUGHNESSY	0.73	3,539.85
SEAGATE TECHNOLOGY	G7945M107	120.00	11/2/2020	O'SHAUGHNESSY	1.20	5,640.20
SEAGATE TECHNOLOGY	G7945M107	126.00	9/28/2020	O'SHAUGHNESSY	1.26	5,995.38
SEAGATE TECHNOLOGY	G7945M107	644.00	9/24/2020	O'SHAUGHNESSY	6.44	30,652.27
SEAGATE TECHNOLOGY	G7945M107	11.00	8/21/2020	O'SHAUGHNESSY	0.11	501.26
SEAGATE TECHNOLOGY	G7945M107	28.00	8/20/2020	O'SHAUGHNESSY	0.28	1,255.10
SEAGATE TECHNOLOGY	G7945M107	461.00	7/24/2020	O'SHAUGHNESSY	9.22	22,747.17
SEAGATE TECHNOLOGY	G7945M107	543.00	1/17/2020	O'SHAUGHNESSY	5.43	33,088.14
SEAGATE TECHNOLOGY	G7945M107	103.00	6/26/2020	O'SHAUGHNESSY	1.03	4,948.19
SEAGATE TECHNOLOGY	G7945M107	61.00	1/16/2020	O'SHAUGHNESSY	0.61	3,696.16
SEAGATE TECHNOLOGY	G7945M107	36.00	6/23/2020	O'SHAUGHNESSY	0.36	1,798.26
SEAGATE TECHNOLOGY	G7945M107	109.00	6/22/2020	O'SHAUGHNESSY	1.09	5,417.20
SEAGATE TECHNOLOGY	G7945M107	133.00	6/19/2020	O'SHAUGHNESSY	1.33	6,821.00
SEAGATE TECHNOLOGY	G7945M107	163.00	6/18/2020	O'SHAUGHNESSY	1.63	8,523.78
SEAGATE TECHNOLOGY	G7945M107	110.00	5/21/2020	O'SHAUGHNESSY	1.10	5,444.09
SEAGATE TECHNOLOGY	G7945M107	171.00	2/20/2020	O'SHAUGHNESSY	1.71	9,160.90
SEAGATE TECHNOLOGY	G7945M107	199.00	2/18/2020	O'SHAUGHNESSY	1.99	11,081.97

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
SEAGATE TECHNOLOGY	G7945M107	255.00	2/19/2020	O'SHAUGHNESSY	2.55	13,935.11
SEAGATE TECHNOLOGY	G7945M107	189.00	2/13/2020	O'SHAUGHNESSY	1.89	10,499.04
SEAGATE TECHNOLOGY	G7945M107	481.00	7/23/2020	O'SHAUGHNESSY	4.81	23,635.96
SEAGATE TECHNOLOGY	G7945M107	870.00	4/16/2020	O'SHAUGHNESSY	8.70	44,873.73
SIMON PROPERTY GROUP INC	828806109	189.00	1/16/2020	O'SHAUGHNESSY	3.78	27,504.40
SIMON PROPERTY GROUP INC	828806109	130.00	11/27/2020	O'SHAUGHNESSY	2.60	11,540.09
SIMON PROPERTY GROUP INC	828806109	91.00	11/30/2020	O'SHAUGHNESSY	0.91	7,958.86
SIMON PROPERTY GROUP INC	828806109	183.00	12/24/2020	O'SHAUGHNESSY	3.66	15,465.18
STARBUCKS CORP	855244109	73.00	4/16/2020	O'SHAUGHNESSY	1.46	5,362.96
STARBUCKS CORP	855244109	591.00	1/16/2020	O'SHAUGHNESSY	11.82	53,855.88
STATE STREET CORP	857477103	85.00	7/24/2020	O'SHAUGHNESSY	0.85	5,223.94
STATE STREET CORP	857477103	37.00	8/20/2020	O'SHAUGHNESSY	0.74	2,550.85
STATE STREET CORP	857477103	60.00	6/23/2020	O'SHAUGHNESSY	0.60	3,808.25
STATE STREET CORP	857477103	111.00	4/17/2020	O'SHAUGHNESSY	2.22	6,375.34
STATE STREET CORP	857477103	91.00	5/21/2020	O'SHAUGHNESSY	1.82	5,249.85
STATE STREET CORP	857477103	149.00	6/18/2020	O'SHAUGHNESSY	1.49	9,715.34
STATE STREET CORP	857477103	100.00	6/19/2020	O'SHAUGHNESSY	1.00	6,325.89
STATE STREET CORP	857477103	168.00	7/23/2020	O'SHAUGHNESSY	3.36	10,303.22
STATE STREET CORP	857477103	82.00	7/23/2020	O'SHAUGHNESSY	0.82	5,036.44
STATE STREET CORP	857477103	148.00	6/30/2020	O'SHAUGHNESSY	1.48	9,011.97
STATE STREET CORP	857477103	93.00	6/29/2020	O'SHAUGHNESSY	0.93	5,950.38
STATE STREET CORP	857477103	66.00	6/26/2020	O'SHAUGHNESSY	0.66	4,103.88
STATE STREET CORP	857477103	625.00	4/16/2020	O'SHAUGHNESSY	12.50	37,941.13
SYNCHRONY FINL	87165B103	1,168.00	9/24/2020	O'SHAUGHNESSY	23.36	30,258.91
SYNCHRONY FINL	87165B103	29.00	1/16/2020	O'SHAUGHNESSY	0.29	1,031.10
SYNCHRONY FINL	87165B103	565.00	1/16/2020	O'SHAUGHNESSY	11.30	20,039.02
SYNCHRONY FINL	87165B103	1,641.00	2/13/2020	O'SHAUGHNESSY	32.82	54,904.09
SYNCHRONY FINL	87165B103	507.00	2/13/2020	O'SHAUGHNESSY	5.07	16,961.69
SYNCHRONY FINL	87165B103	59.00	12/29/2020	O'SHAUGHNESSY	0.59	1,987.57
SYNCHRONY FINL	87165B103	1,494.00	3/19/2020	O'SHAUGHNESSY	29.88	25,357.81

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
SYNCHRONY FINL	87165B103	359.00	12/31/2020	O'SHAUGHNESSY	7.18	12,106.63
SYNCHRONY FINL	87165B103	620.00	3/19/2020	O'SHAUGHNESSY	6.20	10,198.19
SYNCHRONY FINL	87165B103	769.00	12/24/2020	O'SHAUGHNESSY	15.38	25,760.81
SYNCHRONY FINL	87165B103	1,190.00	11/27/2020	O'SHAUGHNESSY	23.80	37,467.98
SYNCHRONY FINL	87165B103	502.00	11/27/2020	O'SHAUGHNESSY	5.02	15,833.08
SYNCHRONY FINL	87165B103	402.00	9/28/2020	O'SHAUGHNESSY	8.04	10,018.64
SYNCHRONY FINL	87165B103	80.00	8/20/2020	O'SHAUGHNESSY	1.60	1,956.30
T ROWE PRICE GROUP INC	74144T108	73.00	12/24/2020	O'SHAUGHNESSY	0.73	10,861.98
TERADYNE INC	880770102	255.00	1/16/2020	O'SHAUGHNESSY	2.55	17,715.36
TERADYNE INC	880770102	374.00	1/17/2020	O'SHAUGHNESSY	3.74	26,123.60
TERADYNE INC	880770102	117.00	4/16/2020	O'SHAUGHNESSY	2.34	7,358.64
US BANCORP	902973304	960.00	10/22/2020	O'SHAUGHNESSY	19.20	37,756.80
VORNADO RLTY TR	929042109	101.00	2/14/2020	O'SHAUGHNESSY	1.01	6,790.76
VORNADO RLTY TR	929042109	217.00	2/21/2020	O'SHAUGHNESSY	2.17	14,531.58
VORNADO RLTY TR	929042109	793.00	3/19/2020	O'SHAUGHNESSY	7.93	27,361.20
VORNADO RLTY TR	929042109	766.00	7/23/2020	O'SHAUGHNESSY	15.32	27,264.62
VORNADO RLTY TR	929042109	43.00	2/13/2020	O'SHAUGHNESSY	0.43	2,869.12
VORNADO RLTY TR	929042109	111.00	1/22/2020	O'SHAUGHNESSY	1.11	7,472.30
VORNADO RLTY TR	929042109	150.00	1/21/2020	O'SHAUGHNESSY	1.50	10,071.66
VORNADO RLTY TR	929042109	559.00	1/16/2020	O'SHAUGHNESSY	5.59	37,251.54
WALGREENS BOOTS ALLIANCE INC	931427108	487.00	3/19/2020	O'SHAUGHNESSY	9.74	22,821.50
WALGREENS BOOTS ALLIANCE INC	931427108	446.00	5/21/2020	O'SHAUGHNESSY	8.92	18,053.19
WALGREENS BOOTS ALLIANCE INC	931427108	135.00	4/16/2020	O'SHAUGHNESSY	2.70	6,061.50
WATERS CORP	941848103	41.00	1/13/2020	O'SHAUGHNESSY	0.41	9,294.63
WATERS CORP	941848103	161.00	2/3/2020	O'SHAUGHNESSY	1.61	36,929.02
WATERS CORP	941848103	21.00	1/16/2020	O'SHAUGHNESSY	0.21	4,863.29
WATERS CORP	941848103	48.00	2/18/2020	O'SHAUGHNESSY	0.48	10,616.41
WATERS CORP	941848103	90.00	3/20/2020	O'SHAUGHNESSY	0.90	15,689.83
WATERS CORP	941848103	4.00	4/16/2020	O'SHAUGHNESSY	0.04	767.60
WATERS CORP	941848103	6.00	1/9/2020	O'SHAUGHNESSY	0.06	1,363.62

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
WATERS CORP	941848103	46.00	4/24/2020	O'SHAUGHNESSY	0.46	8,719.42
WATERS CORP	941848103	65.00	3/19/2020	O'SHAUGHNESSY	0.65	11,657.26
WATERS CORP	941848103	104.00	4/30/2020	O'SHAUGHNESSY	1.04	19,358.23
WATERS CORP	941848103	142.00	5/21/2020	O'SHAUGHNESSY	1.42	26,428.37
WATERS CORP	941848103	73.00	1/10/2020	O'SHAUGHNESSY	0.73	16,471.26
WATERS CORP	941848103	12.00	4/17/2020	O'SHAUGHNESSY	0.12	2,274.75
WELLS FARGO & CO & CO NEW	949746101	788.00	3/19/2020	O'SHAUGHNESSY	15.76	21,489.31
WELLS FARGO & CO & CO NEW	949746101	284.00	2/13/2020	O'SHAUGHNESSY	5.68	13,656.96
WELLS FARGO & CO & CO NEW	949746101	580.00	1/16/2020	O'SHAUGHNESSY	11.60	29,185.02
WESTERN UN CO	959802109	821.00	2/13/2020	O'SHAUGHNESSY	16.42	23,193.58
WESTERN UN CO	959802109	66.00	4/17/2020	O'SHAUGHNESSY	1.32	1,285.20
WESTERN UN CO	959802109	1,115.00	4/16/2020	O'SHAUGHNESSY	22.30	22,754.47
WESTERN UN CO	959802109	61.00	3/27/2020	O'SHAUGHNESSY	0.61	1,189.51
WESTERN UN CO	959802109	318.00	3/24/2020	O'SHAUGHNESSY	3.18	6,192.48
WESTERN UN CO	959802109	317.00	3/23/2020	O'SHAUGHNESSY	3.17	6,409.42
WESTERN UN CO	959802109	1,288.00	4/21/2020	O'SHAUGHNESSY	25.76	25,504.20
WESTERN UN CO	959802109	634.00	3/20/2020	O'SHAUGHNESSY	6.34	13,505.02
WESTERN UN CO	959802109	1,076.00	3/19/2020	O'SHAUGHNESSY	10.76	24,031.81
				TOTAL FOR: O'SHAUGHNESSY	3,119.57	6,540,656.94
ALLISON TRANSMISSION HLDGS INC	01973R101	2,230.00	3/31/2020	CHARTWELL	89.20	72,952.44
ALLISON TRANSMISSION HLDGS INC	01973R101	1,702.00	3/27/2020	CHARTWELL	68.08	54,779.55
ALLISON TRANSMISSION HLDGS INC	01973R101	1,773.00	3/30/2020	CHARTWELL	70.92	58,867.50
AMDOCS LTD	G02602103	1,525.00	2/7/2020	CHARTWELL	61.00	115,982.35
AMDOCS LTD	G02602103	1,550.00	2/5/2020	CHARTWELL	62.00	112,590.61
CIENA CORP	171779309	3,876.00	12/15/2020	CHARTWELL	155.04	184,138.68
COLUMBIA SPORTSWEAR CO	198516106	1,274.00	9/25/2020	CHARTWELL	50.96	115,433.83
COLUMBIA SPORTSWEAR CO	198516106	774.00	9/28/2020	CHARTWELL	30.96	69,198.23
CONAGRA FOODS INC	205887102	4,094.00	8/31/2020	CHARTWELL	81.88	160,030.37
DOLLAR TREE INC	256746108	1,666.00	6/29/2020	CHARTWELL	66.64	152,184.60
DOLLAR TREE INC	256746108	771.00	11/30/2020	CHARTWELL	30.84	85,581.54

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
FIRSTENERGY CORP	337932107	3,330.00	4/2/2020	CHARTWELL	66.60	134,401.80
HEALTHPEAK PROPERTIES INC.	42250P103	3,059.00	3/5/2020	CHARTWELL	122.36	102,649.03
HEALTHPEAK PROPERTIES INC.	42250P103	2,366.00	3/4/2020	CHARTWELL	94.64	76,978.05
LIFE STORAGE INC	53223X107	515.00	9/3/2020	CHARTWELL	10.30	54,877.42
LIFE STORAGE INC	53223X107	692.00	9/4/2020	CHARTWELL	13.84	74,961.73
PUBLIC SVC ENTERPRISE GROUP INC	744573106	595.00	4/2/2020	CHARTWELL	23.80	27,064.35
QUANTA SVCS INC	74762E102	6,125.00	1/10/2020	CHARTWELL	245.00	248,864.26
SERVICE CORP INTERNATL	817565104	3,066.00	8/3/2020	CHARTWELL	122.64	133,963.35
WEINGARTEN RLTY INV SHS BEN INT	948741103	1,446.00	2/20/2020	CHARTWELL	28.92	44,397.84
WEINGARTEN RLTY INV SHS BEN INT	948741103	798.00	2/24/2020	CHARTWELL	31.92	24,535.47
WEINGARTEN RLTY INV SHS BEN INT	948741103	1,020.00	2/24/2020	CHARTWELL	40.80	31,135.91
WEINGARTEN RLTY INV SHS BEN INT	948741103	3,061.00	2/21/2020	CHARTWELL	61.22	92,785.95
				TOTAL FOR: CHARTWELL	1,629.56	2,228,354.86
ACCELERON PHARMA INC	00434H108	1,120.00	7/1/2020	FIERA	44.80	105,985.26
ARGENX SE ADR	04016X101	749.00	1/22/2020	FIERA	29.96	115,640.88
ARISTA NETWORKS INC	040413106	370.00	11/5/2020	FIERA	11.10	93,836.81
ARISTA NETWORKS INC	040413106	230.00	11/4/2020	FIERA	6.90	49,689.96
ARROWHEAD PHARMACEUTICALS IN	04280A100	2,091.00	10/29/2020	FIERA	62.73	129,721.67
ATRICURE INC	04963C209	185.00	5/18/2020	FIERA	5.55	8,668.06
ATRICURE INC	04963C209	288.00	5/19/2020	FIERA	8.64	13,577.44
ATRICURE INC	04963C209	336.00	5/20/2020	FIERA	10.08	17,153.24
ATRICURE INC	04963C209	73.00	5/20/2020	FIERA	2.19	3,732.71
ATRICURE INC	04963C209	242.00	5/18/2020	FIERA	7.26	11,354.88
BAUSCH HEALTH COS INC	071734107	1,871.00	3/24/2020	FIERA	56.13	26,998.53
BAUSCH HEALTH COS INC	071734107	990.00	1/23/2020	FIERA	29.70	29,481.01
BEST BUY	086516101	1,627.00	4/13/2020	FIERA	48.81	103,938.13
BIOMARIN PHARMACEUTICAL INC	09061G101	691.00	9/23/2020	FIERA	20.73	53,296.00
BLUEBIRD BIO INC	09609G100	387.00	1/23/2020	FIERA	11.61	37,072.43
BRIGHT HORIZONS FAMILY SOLUTIONS	109194100	451.00	3/17/2020	FIERA	9.02	55,351.05
CABLE ONE INC	12685J105	44.00	3/17/2020	FIERA	0.88	56,082.54

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
CARDINAL HEALTH INC	14149Y108	1,747.00	4/7/2020	FIERA	52.41	81,013.11
CARMAX INC	143130102	1,806.00	10/6/2020	FIERA	54.18	171,999.11
CITIZENS FINL GROUP INC	174610105	1,122.00	4/9/2020	FIERA	33.66	23,039.82
DEXCOM INC	252131107	243.00	3/17/2020	FIERA	4.86	58,373.44
DOLLAR GEN CORP NEW	256677105	587.00	3/17/2020	FIERA	11.74	83,819.84
ENTEGRIS INC	29362U104	2,072.00	1/22/2020	FIERA	82.88	115,786.05
EXELIXIS INC	30161Q104	1,922.00	9/3/2020	FIERA	57.66	41,666.65
EXELIXIS INC	30161Q104	969.00	1/21/2020	FIERA	29.07	19,776.32
FIBROGEN INC	31572Q808	1,959.00	9/8/2020	FIERA	58.77	93,139.87
FREEPORT-MCMORAN COPPER & GOLD B	35671D857	9,910.00	1/2/2020	FIERA	297.30	129,568.30
GLOBAL PAYMENTS INC	37940X102	515.00	3/17/2020	FIERA	10.30	83,452.61
GODADDY INC CLASS A	380237107	1,461.00	4/29/2020	FIERA	43.83	100,300.28
GODADDY INC CLASS A	380237107	599.00	8/17/2020	FIERA	17.97	47,754.68
GUARDANT HEALTH INC	40131M109	825.00	3/17/2020	FIERA	16.50	56,152.39
HEICO CORP CL A	422806208	957.00	1/31/2020	FIERA	28.71	92,634.73
IRHYTHM TECHNOLOGIES INC	450056106	1,027.00	3/24/2020	FIERA	30.81	74,312.49
KEYSIGHT TECHNOLOGIES INC - W/I	49338L103	1,078.00	3/3/2020	FIERA	32.34	101,017.66
KEYSIGHT TECHNOLOGIES INC - W/I	49338L103	508.00	8/17/2020	FIERA	15.24	52,584.81
MICRON TECHNOLOGY INC	595112103	4,321.00	10/20/2020	FIERA	129.63	225,306.01
MOHAWK INDS INC	608190104	1,426.00	7/30/2020	FIERA	42.78	121,962.64
MOSAIC CO NEW	61945C103	3,718.00	8/31/2020	FIERA	111.54	68,508.98
MOSAIC CO NEW	61945C103	1,850.00	8/28/2020	FIERA	37.00	34,194.66
MOTOROLA SOLUTIONS INC.	620076307	413.00	4/13/2020	FIERA	12.39	60,774.52
MOTOROLA SOLUTIONS INC.	620076307	614.00	3/3/2020	FIERA	18.42	100,594.69
NEUROCRINE BIOSCIENCES INC	64125C109	1,072.00	8/31/2020	FIERA	32.16	122,136.18
NOVOCURE LTD	G6674U108	857.00	1/23/2020	FIERA	25.71	82,072.75
OKTA INC	679295105	719.00	1/31/2020	FIERA	21.57	94,393.41
PIONEER NATURAL RESOURCES CO	723787107	435.00	3/24/2020	FIERA	13.05	28,523.43
RESTAURANT BRANDS INTL INC	76131D103	2,222.00	4/9/2020	FIERA	66.66	91,105.78
SBA COMMUNICATIONS CORP	78410G104	204.00	3/17/2020	FIERA	4.08	57,043.36

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
SERVICE CORP INTERNATL	817565104	1,208.00	3/17/2020	FIERA	24.16	55,999.38
SYNCHRONY FINL	87165B103	1,951.00	4/9/2020	FIERA	58.53	33,561.30
UBER TECHNOLOGIES INC	90353T100	4,357.00	5/12/2020	FIERA	130.71	142,247.77
UBER TECHNOLOGIES INC	90353T100	1,579.00	8/17/2020	FIERA	47.37	48,711.68
VEEVA SYS INC CLASS A	922475108	510.00	3/17/2020	FIERA	10.20	68,671.25
VEEVA SYS INC CLASS A	922475108	119.00	3/24/2020	FIERA	3.57	16,356.72
WOODWARD INC	980745103	760.00	1/16/2020	FIERA	22.80	94,639.38
ZENDESK INC	98936J101	861.00	1/31/2020	FIERA	25.83	74,019.22
				TOTAL FOR: FIERA	2,082.48	3,958,795.87
ABM INDS INC	000957100	458.00	8/24/2020	COPELAND	18.32	17,036.09
ABM INDS INC	000957100	131.00	9/21/2020	COPELAND	5.24	5,063.07
ABM INDS INC	000957100	462.00	9/11/2020	COPELAND	18.48	18,123.94
ABM INDS INC	000957100	533.00	8/25/2020	COPELAND	21.32	19,862.62
ABM INDS INC	000957100	302.00	8/31/2020	COPELAND	12.08	11,457.28
ABM INDS INC	000957100	143.00	8/11/2020	COPELAND	5.72	5,496.51
ABM INDS INC	000957100	422.00	8/10/2020	COPELAND	16.88	15,947.08
ABM INDS INC	000957100	460.00	8/7/2020	COPELAND	18.40	17,112.74
ABM INDS INC	000957100	179.00	11/10/2020	COPELAND	7.16	6,596.60
ABM INDS INC	000957100	209.00	9/1/2020	COPELAND	8.36	7,958.70
ABM INDS INC	000957100	137.00	12/1/2020	COPELAND	5.48	5,427.86
ABM INDS INC	000957100	25.00	12/23/2020	COPELAND	1.00	979.87
ABM INDS INC	000957100	139.00	11/9/2020	COPELAND	5.56	5,173.36
ALGONQUIN PWR & UTILS CORP	015857105	11,467.00	7/8/2020	COPELAND	344.01	151,323.12
AMERICAN STATES WATER CO	029899101	1,772.00	7/8/2020	COPELAND	53.16	138,637.03
AMERICOLD RLTY TR	03064D108	40.00	12/1/2020	COPELAND	1.60	1,356.40
AMERICOLD RLTY TR	03064D108	4,255.00	7/8/2020	COPELAND	127.65	159,333.58
AMERISAFE INC	03071H100	1,813.00	7/8/2020	COPELAND	54.39	108,647.29
AUDIO CODES ORD	M15342104	486.00	11/16/2020	COPELAND	19.44	13,462.73
AUDIO CODES ORD	M15342104	855.00	7/14/2020	COPELAND	25.65	27,185.67
AUDIO CODES ORD	M15342104	55.00	12/23/2020	COPELAND	2.20	1,515.43

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
AUDIO CODES ORD	M15342104	161.00	11/17/2020	COPELAND	6.44	4,515.37
AUDIO CODES ORD	M15342104	290.00	9/14/2020	COPELAND	11.60	8,919.99
AUDIO CODES ORD	M15342104	56.00	7/13/2020	COPELAND	1.68	1,782.08
AUDIO CODES ORD	M15342104	587.00	9/11/2020	COPELAND	23.48	17,985.74
AUDIO CODES ORD	M15342104	250.00	8/19/2020	COPELAND	10.00	9,143.90
AUDIO CODES ORD	M15342104	425.00	8/18/2020	COPELAND	17.00	15,482.54
AUDIO CODES ORD	M15342104	73.00	8/18/2020	COPELAND	2.92	2,590.60
AUDIO CODES ORD	M15342104	198.00	8/3/2020	COPELAND	7.92	7,205.66
AUDIO CODES ORD	M15342104	613.00	7/31/2020	COPELAND	24.52	22,684.49
AUDIO CODES ORD	M15342104	286.00	7/15/2020	COPELAND	8.58	9,343.93
AUDIO CODES ORD	M15342104	70.00	12/1/2020	COPELAND	2.80	1,981.00
BADGER METER INC	056525108	2,211.00	7/8/2020	COPELAND	66.33	142,522.39
BADGER METER INC	056525108	62.00	12/1/2020	COPELAND	2.48	5,053.24
BADGER METER INC	056525108	42.00	12/23/2020	COPELAND	1.68	3,775.48
BANK OZK	06417N103	5,762.00	7/8/2020	COPELAND	172.86	134,233.28
BRADY CORPORATION CL A	104674106	208.00	11/13/2020	COPELAND	8.32	8,916.44
BRADY CORPORATION CL A	104674106	66.00	12/1/2020	COPELAND	2.64	2,960.13
BRADY CORPORATION CL A	104674106	162.00	11/25/2020	COPELAND	6.48	7,559.58
BRADY CORPORATION CL A	104674106	243.00	11/24/2020	COPELAND	9.72	11,192.05
BRADY CORPORATION CL A	104674106	51.00	11/19/2020	COPELAND	2.04	2,375.66
BRADY CORPORATION CL A	104674106	255.00	11/18/2020	COPELAND	10.20	11,614.13
BRADY CORPORATION CL A	104674106	352.00	11/16/2020	COPELAND	14.08	14,924.27
BRADY CORPORATION CL A	104674106	68.00	11/17/2020	COPELAND	2.72	2,952.25
BRUNSWICK CORP	117043109	1,871.00	7/8/2020	COPELAND	56.13	123,512.38
BRUNSWICK CORP	117043109	233.00	7/27/2020	COPELAND	9.32	15,655.36
BRUNSWICK CORP	117043109	276.00	9/11/2020	COPELAND	11.04	16,563.48
BRUNSWICK CORP	117043109	72.00	9/14/2020	COPELAND	2.88	4,373.17
BRUNSWICK CORP	117043109	62.00	9/21/2020	COPELAND	2.48	3,788.82
BRUNSWICK CORP	117043109	25.00	12/1/2020	COPELAND	1.00	1,911.50
BWX TECHNOLOGIES INC	05605H100	3,248.00	7/8/2020	COPELAND	97.44	181,384.56

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
CABOT MICROELECTRONICS CORP	12709P103	1,144.00	7/8/2020	COPELAND	34.32	160,110.69
CALAVO GROWERS INC	128246105	2,455.00	7/8/2020	COPELAND	73.65	152,776.61
CASEYS GENERAL STORES	147528103	1,040.00	7/8/2020	COPELAND	31.20	158,053.17
CASEYS GENERAL STORES	147528103	34.00	9/21/2020	COPELAND	1.36	6,074.44
CASEYS GENERAL STORES	147528103	18.00	12/1/2020	COPELAND	0.72	3,243.96
CHEMED CORP	16359R103	534.00	7/8/2020	COPELAND	16.02	256,799.75
CHEMED CORP	16359R103	11.00	9/21/2020	COPELAND	0.44	5,273.40
CHEMED CORP	16359R103	5.00	12/23/2020	COPELAND	0.20	2,638.45
CHESAPEAKE UTILS CORP	165303108	116.00	8/18/2020	COPELAND	4.64	9,876.40
CHESAPEAKE UTILS CORP	165303108	36.00	12/23/2020	COPELAND	1.44	3,735.42
CHESAPEAKE UTILS CORP	165303108	60.00	8/19/2020	COPELAND	2.40	5,129.32
CHESAPEAKE UTILS CORP	165303108	44.00	8/17/2020	COPELAND	1.76	3,758.49
CHESAPEAKE UTILS CORP	165303108	1,226.00	7/8/2020	COPELAND	36.78	103,752.58
CHESAPEAKE UTILS CORP	165303108	54.00	9/21/2020	COPELAND	2.16	4,136.97
COGENT COMMUNICATIONS GROUP	19239V302	1,761.00	7/8/2020	COPELAND	52.83	143,156.97
COGENT COMMUNICATIONS GROUP	19239V302	256.00	10/6/2020	COPELAND	10.24	15,435.34
COGENT COMMUNICATIONS GROUP	19239V302	65.00	12/1/2020	COPELAND	2.60	3,702.81
COHEN & STEERS INC	19247A100	2,872.00	7/8/2020	COPELAND	86.16	196,783.98
COHEN & STEERS INC	19247A100	40.00	12/23/2020	COPELAND	1.60	2,985.24
COHEN & STEERS INC	19247A100	38.00	12/1/2020	COPELAND	1.52	2,717.00
DIAMONDBACK ENERGY INC	25278X109	475.00	12/2/2020	COPELAND	19.00	18,998.24
DIAMONDBACK ENERGY INC	25278X109	531.00	12/18/2020	COPELAND	21.24	25,366.14
DIAMONDBACK ENERGY INC	25278X109	37.00	12/23/2020	COPELAND	1.48	1,595.68
DIAMONDBACK ENERGY INC	25278X109	514.00	11/24/2020	COPELAND	20.56	20,092.16
ENCOMPASS HEALTH CORP	29261A100	2,838.00	7/8/2020	COPELAND	85.14	178,023.48
ENCOMPASS HEALTH CORP	29261A100	19.00	12/1/2020	COPELAND	0.76	1,559.33
ENSIGN GROUP INC	29358P101	4,587.00	7/8/2020	COPELAND	137.61	197,918.96
ENSIGN GROUP INC	29358P101	152.00	12/23/2020	COPELAND	6.08	11,168.12
EVERCORE PARTNERS INC	29977A105	1,760.00	7/8/2020	COPELAND	52.80	102,683.33
EVERCORE PARTNERS INC	29977A105	269.00	9/17/2020	COPELAND	10.76	17,762.74

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
EVERCORE PARTNERS INC	29977A105	65.00	9/21/2020	COPELAND	2.60	4,236.91
EVERCORE PARTNERS INC	29977A105	15.00	12/1/2020	COPELAND	0.60	1,379.43
EXPONENT INC	30214U102	2,297.00	7/8/2020	COPELAND	68.91	186,224.22
EXPONENT INC	30214U102	58.00	12/1/2020	COPELAND	2.32	4,841.63
EXPONENT INC	30214U102	31.00	12/23/2020	COPELAND	1.24	2,713.03
FEDERAL AGRIC MTG CORP CL C	313148306	37.00	8/17/2020	COPELAND	1.11	2,529.51
FEDERAL AGRIC MTG CORP CL C	313148306	77.00	8/18/2020	COPELAND	2.31	5,423.04
FEDERAL AGRIC MTG CORP CL C	313148306	76.00	8/19/2020	COPELAND	3.04	5,342.68
FEDERAL AGRIC MTG CORP CL C	313148306	91.00	12/1/2020	COPELAND	3.64	6,187.09
FEDERAL AGRIC MTG CORP CL C	313148306	1,828.00	7/8/2020	COPELAND	54.84	112,828.18
HOME BANCSHARES INC	436893200	7,828.00	7/8/2020	COPELAND	234.84	120,046.29
HOME BANCSHARES INC	436893200	704.00	10/27/2020	COPELAND	28.16	12,328.31
HOME BANCSHARES INC	436893200	321.00	12/1/2020	COPELAND	12.84	6,185.80
J & J SNACK FOODS	466032109	1,016.00	7/8/2020	COPELAND	30.48	127,760.68
J & J SNACK FOODS	466032109	15.00	12/1/2020	COPELAND	0.60	2,272.05
KB HOME	48666K109	832.00	12/18/2020	COPELAND	33.28	28,223.19
KB HOME	48666K109	712.00	11/24/2020	COPELAND	28.48	25,771.62
KB HOME	48666K109	144.00	11/24/2020	COPELAND	5.76	5,211.06
KB HOME	48666K109	80.00	12/1/2020	COPELAND	3.20	2,848.94
KB HOME	48666K109	209.00	12/2/2020	COPELAND	8.36	7,358.93
KB HOME	48666K109	307.00	12/3/2020	COPELAND	12.28	10,865.16
KB HOME	48666K109	40.00	12/23/2020	COPELAND	1.60	1,420.19
KB HOME	48666K109	880.00	11/23/2020	COPELAND	35.20	31,419.26
KENNEDY-WILSON HLDGS INC	489398107	289.00	9/21/2020	COPELAND	11.56	4,480.51
KENNEDY-WILSON HLDGS INC	489398107	6,695.00	7/8/2020	COPELAND	200.85	105,564.08
KENNEDY-WILSON HLDGS INC	489398107	960.00	9/17/2020	COPELAND	38.40	14,743.78
LAKELAND FINL CORP	511656100	2,920.00	7/8/2020	COPELAND	87.60	129,863.50
LANDSTAR SYSTEM INC	515098101	1,021.00	7/8/2020	COPELAND	30.63	115,441.41
LEMAITRE VASCULAR INC	525558201	5,225.00	7/8/2020	COPELAND	156.75	136,416.91
LEMAITRE VASCULAR INC	525558201	93.00	12/1/2020	COPELAND	3.72	3,664.30

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
LITTLEFUSE INC	537008104	866.00	7/8/2020	COPELAND	25.98	145,684.41
LITTLEFUSE INC	537008104	15.00	12/23/2020	COPELAND	0.60	3,694.60
LUMINEX CORP DEL	55027E102	544.00	12/15/2020	COPELAND	21.76	13,216.97
LUMINEX CORP DEL	55027E102	3,782.00	7/8/2020	COPELAND	113.46	126,136.89
LUMINEX CORP DEL	55027E102	41.00	12/23/2020	COPELAND	1.64	1,034.26
LUMINEX CORP DEL	55027E102	173.00	12/16/2020	COPELAND	6.92	4,328.11
LUMINEX CORP DEL	55027E102	167.00	12/14/2020	COPELAND	6.68	4,071.34
LUMINEX CORP DEL	55027E102	163.00	12/1/2020	COPELAND	6.52	3,747.99
LUMINEX CORP DEL	55027E102	825.00	11/24/2020	COPELAND	33.00	18,075.50
LUMINEX CORP DEL	55027E102	146.00	11/25/2020	COPELAND	5.84	3,211.28
MANTECH INTERNATIONAL CORP CL A	564563104	1,860.00	7/8/2020	COPELAND	55.80	125,483.78
MANTECH INTERNATIONAL CORP CL A	564563104	224.00	8/3/2020	COPELAND	8.96	15,873.94
MANTECH INTERNATIONAL CORP CL A	564563104	70.00	9/21/2020	COPELAND	2.80	5,041.96
MATERION CORP COM	576690101	64.00	11/17/2020	COPELAND	2.56	3,701.17
MATERION CORP COM	576690101	35.00	12/23/2020	COPELAND	1.40	2,126.91
MATERION CORP COM	576690101	210.00	12/21/2020	COPELAND	8.40	13,048.64
MATERION CORP COM	576690101	69.00	12/18/2020	COPELAND	2.76	4,130.10
MATERION CORP COM	576690101	21.00	12/18/2020	COPELAND	0.84	1,252.74
MATERION CORP COM	576690101	59.00	12/1/2020	COPELAND	2.36	3,563.83
MATERION CORP COM	576690101	82.00	11/19/2020	COPELAND	3.28	4,939.25
MATERION CORP COM	576690101	61.00	11/18/2020	COPELAND	2.44	3,719.36
MATERION CORP COM	576690101	247.00	10/14/2020	COPELAND	9.88	14,148.85
MATERION CORP COM	576690101	143.00	10/14/2020	COPELAND	5.72	8,237.53
MATERION CORP COM	576690101	27.00	10/7/2020	COPELAND	1.08	1,464.70
MATERION CORP COM	576690101	311.00	10/6/2020	COPELAND	12.44	16,844.60
MATERION CORP COM	576690101	58.00	10/1/2020	COPELAND	2.32	3,143.22
MATERION CORP COM	576690101	77.00	9/29/2020	COPELAND	3.08	3,976.22
MATERION CORP COM	576690101	212.00	9/30/2020	COPELAND	8.48	11,438.06
MATERION CORP COM	576690101	162.00	11/16/2020	COPELAND	6.48	8,958.41
MAXIMUS INC	577933104	1,899.00	7/8/2020	COPELAND	56.97	133,364.11

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
MGP INGREDIENTS INC NEW	55303J106	3,435.00	7/8/2020	COPELAND	103.05	123,081.20
MONRO INC	610236101	803.00	11/13/2020	COPELAND	32.12	35,279.64
MONRO INC	610236101	90.00	12/1/2020	COPELAND	3.60	4,305.26
MONRO INC	610236101	2,364.00	7/8/2020	COPELAND	70.92	131,401.76
MORNINGSTAR INC	617700109	988.00	7/8/2020	COPELAND	29.64	148,121.85
MORNINGSTAR INC	617700109	35.00	9/21/2020	COPELAND	1.40	5,538.05
MORNINGSTAR INC	617700109	15.00	12/1/2020	COPELAND	0.60	2,966.55
MORNINGSTAR INC	617700109	12.00	12/23/2020	COPELAND	0.48	2,640.60
MSC INDL DIRECT INC CL A	553530106	2,193.00	7/8/2020	COPELAND	65.79	163,606.57
NEENAH PAPER INC	640079109	1,572.00	7/8/2020	COPELAND	47.16	77,598.95
NEXPOINT RESIDENTIAL TR INC	65341D102	3,056.00	7/8/2020	COPELAND	91.68	109,093.70
NEXSTAR BROADCASTING GROUP INC	65336K103	196.00	10/28/2020	COPELAND	7.84	16,976.70
NEXSTAR BROADCASTING GROUP INC	65336K103	76.00	12/1/2020	COPELAND	3.04	8,141.90
NEXSTAR BROADCASTING GROUP INC	65336K103	1,520.00	7/8/2020	COPELAND	45.60	130,452.18
POOL CORP COM	73278L105	528.00	7/8/2020	COPELAND	15.84	142,457.83
POWER INTEGRATIONS INC	739276103	1,389.00	7/8/2020	COPELAND	41.67	168,372.64
POWER INTEGRATIONS INC	739276103	33.00	12/23/2020	COPELAND	1.32	2,553.87
PROG HOLDINGS INC COM	74319R101	25.00	12/1/2020	COPELAND	1.00	1,594.35
PROG HOLDINGS INC COM	74319R101	11.00	12/23/2020	COPELAND	0.44	642.40
PROG HOLDINGS INC COM	74319R101	3,748.00	7/8/2020	COPELAND	112.44	167,942.26
QTS RLTY TR INC	74736A103	12.00	12/23/2020	COPELAND	0.48	724.56
QTS RLTY TR INC	74736A103	2,486.00	7/8/2020	COPELAND	74.58	165,467.66
QUAKER CHEMICAL CORP	747316107	795.00	7/8/2020	COPELAND	23.85	147,445.63
RYDER SYSTEMS INC	783549108	3,288.00	7/8/2020	COPELAND	98.64	132,588.27
SHOE CARNIVAL INC	824889109	224.00	9/8/2020	COPELAND	8.96	8,403.29
SHOE CARNIVAL INC	824889109	82.00	12/1/2020	COPELAND	3.28	3,099.90
SHOE CARNIVAL INC	824889109	237.00	10/28/2020	COPELAND	9.48	7,781.54
SHOE CARNIVAL INC	824889109	337.00	10/27/2020	COPELAND	13.48	11,332.70
SHOE CARNIVAL INC	824889109	313.00	10/14/2020	COPELAND	12.52	11,512.39
SHOE CARNIVAL INC	824889109	240.00	10/14/2020	COPELAND	9.60	8,839.46

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
SHOE CARNIVAL INC	824889109	161.00	9/21/2020	COPELAND	6.44	6,249.54
SHOE CARNIVAL INC	824889109	56.00	9/2/2020	COPELAND	2.24	1,764.46
SHOE CARNIVAL INC	824889109	99.00	9/2/2020	COPELAND	3.96	3,127.30
SHOE CARNIVAL INC	824889109	215.00	9/1/2020	COPELAND	8.60	6,673.23
SHOE CARNIVAL INC	824889109	190.00	8/31/2020	COPELAND	7.60	5,328.02
SHOE CARNIVAL INC	824889109	664.00	8/24/2020	COPELAND	26.56	17,461.14
SHOE CARNIVAL INC	824889109	182.00	8/20/2020	COPELAND	7.28	4,842.97
SHOE CARNIVAL INC	824889109	314.00	8/19/2020	COPELAND	12.56	8,586.05
SHOE CARNIVAL INC	824889109	212.00	8/18/2020	COPELAND	6.36	5,754.70
SHOE CARNIVAL INC	824889109	546.00	9/4/2020	COPELAND	21.84	18,624.77
SHUTTERSTOCK INC	825690100	378.00	9/25/2020	COPELAND	15.12	19,895.88
SHUTTERSTOCK INC	825690100	369.00	9/17/2020	COPELAND	14.76	18,663.95
SHUTTERSTOCK INC	825690100	6.00	12/23/2020	COPELAND	0.24	433.32
SHUTTERSTOCK INC	825690100	335.00	10/6/2020	COPELAND	13.40	17,687.83
SHUTTERSTOCK INC	825690100	69.00	9/24/2020	COPELAND	2.76	3,625.28
SHUTTERSTOCK INC	825690100	20.00	12/1/2020	COPELAND	0.80	1,371.00
STANDEX INTL CORP	854231107	2,532.00	7/8/2020	COPELAND	75.96	143,167.13
TETRA TECH INC NEW	88162G103	2,250.00	7/8/2020	COPELAND	67.50	181,865.25
TETRA TECH INC NEW	88162G103	35.00	12/1/2020	COPELAND	1.40	4,248.94
THE AARON'S COMPANY INC	00258W108	357.00	12/16/2020	COPELAND	14.28	6,485.80
THE AARON'S COMPANY INC	00258W108	434.00	12/4/2020	COPELAND	17.36	7,887.78
THE AARON'S COMPANY INC	00258W108	150.00	12/23/2020	COPELAND	6.00	2,647.50
THE AARON'S COMPANY INC	00258W108	663.00	12/15/2020	COPELAND	26.52	11,711.76
THE AARON'S COMPANY INC	00258W108	246.00	12/14/2020	COPELAND	9.84	4,321.09
THE AARON'S COMPANY INC	00258W108	1,067.00	12/7/2020	COPELAND	42.68	19,728.40
THE AARON'S COMPANY INC	00258W108	1,280.00	12/8/2020	COPELAND	51.20	24,364.80
UNIFIRST CORP MASS	904708104	731.00	7/8/2020	COPELAND	21.93	127,904.31
UNIFIRST CORP MASS	904708104	50.00	7/27/2020	COPELAND	1.50	9,155.84
UNIFIRST CORP MASS	904708104	12.00	7/28/2020	COPELAND	0.36	2,197.92
UNIFIRST CORP MASS	904708104	17.00	12/1/2020	COPELAND	0.68	3,266.72

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
UNIFIRST CORP MASS	904708104	7.00	12/23/2020	COPELAND	0.28	1,450.74
UNIVERSAL DISPLAY CORP	91347P105	787.00	7/8/2020	COPELAND	23.61	119,813.75
UNIVERSAL DISPLAY CORP	91347P105	17.00	12/23/2020	COPELAND	0.68	4,084.08
WINGSTOP INC	974155103	296.00	10/28/2020	COPELAND	11.84	37,393.12
WINGSTOP INC	974155103	7.00	12/23/2020	COPELAND	0.28	1,019.34
TOTAL FOR: COPELAND					5,066.92	8,073,927.40
Grand Total:					12,097.69	22,748,386.69

Schedule 4C

Annual Statement of the Franklin Regional Retirement System through the Month of December 2020

Equities Sold During Month - Equities defined as stocks or options

	A	B	C	D	E	F	G	H	I	J
SECURITY NAME	CUSIP	SHARES	NAME OF MANAGER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET PRIOR YR END OR CUR COST BASIS	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECD
ALLISON TRANSMISSION HLDGS INC	01973R101	5,705.00	CHARTWELL	12/23/2020	0.00	245,543.20	186,599.49	58,943.71	0.00	0
ALLSTATE CORP	020002101	2,650.00	CHARTWELL	12/23/2020	0.00	281,403.50	297,992.50	0.00	-16,589.00	0
AMDOCS LTD	G02602103	3,075.00	CHARTWELL	12/23/2020	0.00	212,667.00	228,572.96	0.00	-15,905.96	0
AMEREN CORP	023608102	355.00	CHARTWELL	4/2/2020	14.20	26,396.36	27,264.00	0.00	-867.64	0
AMEREN CORP	023608102	2,845.00	CHARTWELL	12/23/2020	0.00	217,784.75	218,496.00	0.00	-711.25	0
AMERICAN CAMPUS COMMUNITIES INC	024835100	2,908.00	CHARTWELL	9/3/2020	116.32	98,569.12	136,763.24	0.00	-38,194.12	0
AMERICAN CAMPUS COMMUNITIES INC	024835100	567.00	CHARTWELL	9/4/2020	22.68	19,255.68	26,666.01	0.00	-7,410.33	0
AUTOZONE INC	053332102	150.00	CHARTWELL	12/23/2020	0.00	178,528.50	178,696.50	0.00	-168.00	0
CIENA CORP	171779309	3,876.00	CHARTWELL	12/23/2020	0.00	202,288.44	184,138.68	18,149.76	0.00	0
CMS ENERGY CORP	125896100	1,610.00	CHARTWELL	4/2/2020	64.40	95,145.03	101,172.40	0.00	-6,027.37	0
CMS ENERGY CORP	125896100	3,115.00	CHARTWELL	12/23/2020	0.00	179,424.00	195,746.60	0.00	-16,322.60	0
COLUMBIA SPORTSWEAR CO	198516106	2,048.00	CHARTWELL	12/23/2020	0.00	182,108.16	184,632.06	0.00	-2,523.90	0
CONAGRA FOODS INC	205887102	4,094.00	CHARTWELL	12/23/2020	0.00	147,343.06	160,030.37	0.00	-12,687.31	0
DIAMONDBACK ENERGY INC	25278X109	1,975.00	CHARTWELL	12/23/2020	0.00	86,998.75	183,398.50	0.00	-96,399.75	0
DOLBY LABORATORIES INC CL A	25659T107	3,100.00	CHARTWELL	12/23/2020	0.00	287,463.00	213,280.00	74,183.00	0.00	0
DOLLAR TREE INC	256746108	2,437.00	CHARTWELL	12/23/2020	0.00	265,584.26	237,766.14	27,818.12	0.00	0
DUKE REALTY CORP	264411505	5,325.00	CHARTWELL	2/20/2020	213.00	204,219.35	184,617.75	19,601.60	0.00	0
DUKE REALTY CORP	264411505	4,575.00	CHARTWELL	3/4/2020	183.00	152,965.40	158,615.25	0.00	-5,649.85	0
EXPEDIA INC DEL	30212P303	619.00	CHARTWELL	6/29/2020	24.76	50,354.03	66,938.66	0.00	-16,584.63	0
EXPEDIA INC DEL	30212P303	1,471.00	CHARTWELL	12/23/2020	0.00	181,153.65	159,073.94	22,079.71	0.00	0
FIRSTENERGY CORP	337932107	3,330.00	CHARTWELL	11/18/2020	133.20	94,795.67	134,401.80	0.00	-39,606.13	0
FMC CORP - NEW	302491303	3,075.00	CHARTWELL	12/23/2020	0.00	349,535.25	306,946.50	42,588.75	0.00	0
GENUINE PARTS CO	372460105	2,700.00	CHARTWELL	12/23/2020	0.00	266,328.00	286,821.00	0.00	-20,493.00	0
HANOVER INS GROUP INC	410867105	1,575.00	CHARTWELL	12/23/2020	0.00	181,251.00	215,255.25	0.00	-34,004.25	0
HEALTHCARE TR AMER INC - CL A	42225P501	9,120.00	CHARTWELL	12/23/2020	0.00	252,624.00	276,153.60	0.00	-23,529.60	0
HEALTHPEAK PROPERTIES INC.	42250P103	5,425.00	CHARTWELL	12/23/2020	0.00	160,959.75	179,627.08	0.00	-18,667.33	0
HOST HOTELS & RESORTS, INC.	44107P104	10,725.00	CHARTWELL	9/3/2020	429.00	120,071.21	198,948.75	0.00	-78,877.54	0

	A	B	C	D	E	F	G	H	I	J
SECURITY NAME	CUSIP	SHARES	NAME OF MANAGER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET PRIOR YR END OR CUR COST BASIS	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECD
JACOBS ENGR GROUP INC	469814107	2,500.00	CHARTWELL	1/10/2020	100.00	225,553.57	224,575.00	978.57	0.00	0
KEYCORP	493267108	8,725.00	CHARTWELL	12/23/2020	0.00	137,331.50	176,594.00	0.00	-39,262.50	0
KIRBY CORP	497266106	2,109.00	CHARTWELL	7/31/2020	84.36	95,477.79	188,818.77	0.00	-93,340.98	0
KIRBY CORP	497266106	1,061.00	CHARTWELL	8/19/2020	42.44	50,787.67	94,991.33	0.00	-44,203.66	0
KIRBY CORP	497266106	305.00	CHARTWELL	8/20/2020	12.20	14,156.44	27,306.65	0.00	-13,150.21	0
LAMB WESTON HOLDINGS, INC	513272104	2,500.00	CHARTWELL	12/23/2020	0.00	193,350.00	215,075.00	0.00	-21,725.00	0
LIFE STORAGE INC	53223X107	1,207.00	CHARTWELL	12/23/2020	0.00	143,958.89	129,839.15	14,119.74	0.00	0
LINCOLN NATL CORP IND	534187109	3,500.00	CHARTWELL	12/23/2020	0.00	167,895.00	206,535.00	0.00	-38,640.00	0
M & T BANK CORP	55261F104	675.00	CHARTWELL	12/23/2020	0.00	81,769.50	114,581.25	0.00	-32,811.75	0
MID-AMER APARTMENT CMNTYS INC	59522J103	1,875.00	CHARTWELL	12/23/2020	0.00	234,900.00	247,237.50	0.00	-12,337.50	0
PINNACLE FINANCIAL PARTNERS INC	72346Q104	3,250.00	CHARTWELL	12/23/2020	0.00	203,580.00	208,000.00	0.00	-4,420.00	0
PIONEER NATURAL RESOURCES CO	723787107	1,275.00	CHARTWELL	12/23/2020	0.00	138,261.00	192,996.75	0.00	-54,735.75	0
PUBLIC SVC ENTERPRISE GROUP INC	744573106	4,995.00	CHARTWELL	12/23/2020	0.00	281,668.05	286,884.35	0.00	-5,216.30	0
QUANTA SVCS INC	74762E102	2,016.00	CHARTWELL	11/19/2020	80.64	136,195.12	81,911.89	54,283.23	0.00	0
QUANTA SVCS INC	74762E102	4,109.00	CHARTWELL	12/23/2020	0.00	284,055.17	166,952.37	117,102.80	0.00	0
QUEST DIAGNOSTICS INC	74834L100	2,406.00	CHARTWELL	12/23/2020	0.00	291,607.20	256,936.74	34,670.46	0.00	0
RALPH LAUREN CORP	751212101	1,075.00	CHARTWELL	6/29/2020	43.00	73,994.27	126,011.50	0.00	-52,017.23	0
ROCKWELL AUTOMATION INC	773903109	1,000.00	CHARTWELL	3/27/2020	40.00	157,710.31	202,670.00	0.00	-44,959.69	0
SERVICE CORP INTERNATL	817565104	3,066.00	CHARTWELL	12/23/2020	0.00	148,701.00	133,963.35	14,737.65	0.00	0
SNAP ON INC	833034101	1,525.00	CHARTWELL	12/23/2020	0.00	255,498.50	258,335.00	0.00	-2,836.50	0
SYNCHRONY FINL	87165B103	3,625.00	CHARTWELL	12/23/2020	0.00	120,567.50	130,536.25	0.00	-9,968.75	0
TERADATA CORP DEL	88076W103	2,175.00	CHARTWELL	2/5/2020	87.00	52,215.66	58,224.75	0.00	-6,009.09	0
TERADATA CORP DEL	88076W103	2,275.00	CHARTWELL	2/6/2020	91.00	55,103.22	60,901.75	0.00	-5,798.53	0
TERADATA CORP DEL	88076W103	1,575.00	CHARTWELL	2/11/2020	63.00	39,698.15	42,162.75	0.00	-2,464.60	0
TOLL BROS INC	889478103	2,500.00	CHARTWELL	3/25/2020	100.00	35,593.21	98,775.00	0.00	-63,181.79	0
UNIVERSAL HEALTH SVCS INC CL B	913903100	1,664.00	CHARTWELL	12/23/2020	0.00	225,971.20	238,717.44	0.00	-12,746.24	0
VULCAN MATERIALS MATLS CO	929160109	1,900.00	CHARTWELL	12/23/2020	0.00	272,213.00	273,581.00	0.00	-1,368.00	0
WEINGARTEN RLTY INV SHS BEN INT	948741103	6,325.00	CHARTWELL	7/29/2020	253.00	104,878.19	192,855.17	0.00	-87,976.98	0
			TOTAL FOR: CHARTWELL		2,197.20	8,963,451.23	9,564,584.74	499,257.10	-1,100,390.61	
BADGER METER INC	056525108	351.00	COPELAND	10/27/2020	14.04	26,761.85	22,625.67	4,136.18	0.00	0
BADGER METER INC	056525108	256.00	COPELAND	12/18/2020	10.24	22,672.97	16,501.91	6,171.06	0.00	0

	A	B	C	D	E	F	G	H	I	J
SECURITY NAME	CUSIP	SHARES	NAME OF MANAGER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET PRIOR YR END OR CUR COST BASIS	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECD
CASEYS GENERAL STORES	147528103	253.00	COPELAND	9/11/2020	10.12	43,264.75	38,449.47	4,815.28	0.00	0
CASEYS GENERAL STORES	147528103	206.00	COPELAND	10/13/2020	8.24	37,634.49	31,306.69	6,327.80	0.00	0
CHEMED CORP	16359R103	67.00	COPELAND	8/31/2020	2.68	34,394.80	32,220.19	2,174.61	0.00	0
CHEMED CORP	16359R103	69.00	COPELAND	9/11/2020	2.76	34,499.06	33,181.99	1,317.07	0.00	0
CHEMED CORP	16359R103	8.00	COPELAND	9/14/2020	0.32	3,957.43	3,847.19	110.24	0.00	0
COHEN & STEERS INC	19247A100	163.00	COPELAND	12/18/2020	6.52	12,324.62	11,168.45	1,156.17	0.00	0
COHEN & STEERS INC	19247A100	523.00	COPELAND	12/21/2020	20.92	39,260.48	35,834.97	3,425.51	0.00	0
ENSIGN GROUP INC	29358P101	428.00	COPELAND	10/28/2020	17.12	25,061.37	18,467.26	6,594.11	0.00	0
ENSIGN GROUP INC	29358P101	272.00	COPELAND	10/29/2020	10.88	16,056.81	11,736.20	4,320.61	0.00	0
EXPONENT INC	30214U102	578.00	COPELAND	11/24/2020	23.12	47,501.29	46,860.08	641.21	0.00	0
EXPONENT INC	30214U102	335.00	COPELAND	12/18/2020	13.40	29,255.10	27,159.39	2,095.71	0.00	0
EXPONENT INC	30214U102	101.00	COPELAND	12/21/2020	4.04	8,679.79	8,188.35	491.44	0.00	0
LITTLEFUSE INC	537008104	183.00	COPELAND	12/3/2020	7.32	44,274.04	30,785.50	13,488.54	0.00	0
MORNINGSTAR INC	617700109	184.00	COPELAND	11/10/2020	7.36	38,092.43	27,585.45	10,506.98	0.00	0
MORNINGSTAR INC	617700109	34.00	COPELAND	11/13/2020	1.36	7,225.31	5,097.31	2,128.00	0.00	0
MORNINGSTAR INC	617700109	166.00	COPELAND	11/13/2020	6.64	35,433.02	24,886.87	10,546.15	0.00	0
NEENAH PAPER INC	640079109	165.00	COPELAND	7/30/2020	4.95	7,779.67	8,144.93	0.00	-365.26	0
NEENAH PAPER INC	640079109	284.00	COPELAND	7/31/2020	8.52	13,618.26	14,019.15	0.00	-400.89	0
NEENAH PAPER INC	640079109	294.00	COPELAND	8/3/2020	8.82	13,496.86	14,512.78	0.00	-1,015.92	0
NEENAH PAPER INC	640079109	78.00	COPELAND	8/3/2020	3.12	3,628.86	3,850.33	0.00	-221.47	0
NEENAH PAPER INC	640079109	59.00	COPELAND	8/4/2020	2.36	2,615.12	2,912.43	0.00	-297.31	0
NEENAH PAPER INC	640079109	692.00	COPELAND	8/4/2020	20.76	30,846.52	34,159.33	0.00	-3,312.81	0
POOL CORP COM	73278L105	96.00	COPELAND	8/31/2020	3.84	32,391.48	25,901.42	6,490.06	0.00	0
POOL CORP COM	73278L105	198.00	COPELAND	9/17/2020	7.92	61,177.23	53,421.69	7,755.54	0.00	0
POOL CORP COM	73278L105	234.00	COPELAND	10/6/2020	9.36	75,713.02	63,134.72	12,578.30	0.00	0
POWER INTEGRATIONS INC	739276103	180.00	COPELAND	12/11/2020	7.20	13,604.38	10,909.67	2,694.71	0.00	0
POWER INTEGRATIONS INC	739276103	433.00	COPELAND	12/14/2020	17.32	31,532.96	26,243.83	5,289.13	0.00	0
PROG HOLDINGS INC COM	74319R101	772.00	COPELAND	12/11/2020	30.88	41,888.10	34,592.16	7,295.94	0.00	0
RYDER SYSTEMS INC	783549108	437.00	COPELAND	7/30/2020	13.11	18,448.59	17,621.98	826.61	0.00	0
RYDER SYSTEMS INC	783549108	989.00	COPELAND	8/7/2020	39.56	36,322.09	39,881.33	0.00	-3,559.24	0
RYDER SYSTEMS INC	783549108	569.00	COPELAND	8/10/2020	17.07	20,676.26	22,944.87	0.00	-2,268.61	0

	A	B	C	D	E	F	G	H	I	J
SECURITY NAME	CUSIP	SHARES	NAME OF MANAGER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET PRIOR YR END OR CUR COST BASIS	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECD
RYDER SYSTEMS INC	783549108	1,293.00	COPELAND	8/11/2020	51.72	47,029.76	52,140.09	0.00	-5,110.33	0
TETRA TECH INC NEW	88162G103	415.00	COPELAND	10/27/2020	16.60	44,119.66	33,544.04	10,575.62	0.00	0
TETRA TECH INC NEW	88162G103	292.00	COPELAND	11/10/2020	11.68	32,068.92	23,602.07	8,466.85	0.00	0
TETRA TECH INC NEW	88162G103	374.00	COPELAND	11/24/2020	14.96	45,522.16	30,230.05	15,292.11	0.00	0
UNIVERSAL DISPLAY CORP	91347P105	219.00	COPELAND	11/13/2020	8.76	46,339.65	33,340.80	12,998.85	0.00	0
			TOTAL FOR: COPELAND		465.59	1,125,169.16	971,010.61	170,710.39	-16,551.84	
AIMMUNE THERAPEUTICS INC	00900T107	1,745.00	FIERA	9/3/2020	52.35	59,650.28	58,405.15	1,245.13	0.00	0
AIMMUNE THERAPEUTICS INC	00900T107	2,964.00	FIERA	9/4/2020	118.56	101,225.47	99,205.08	2,020.39	0.00	0
ANSYS INC	03662Q105	621.00	FIERA	3/24/2020	18.63	133,120.82	159,851.61	0.00	-26,730.79	0
BEIGENE LTD ADR	07725L102	502.00	FIERA	3/17/2020	10.04	71,091.81	83,211.52	0.00	-12,119.71	0
BLUEBIRD BIO INC	09609G100	1,180.00	FIERA	3/17/2020	23.60	53,410.80	106,658.18	0.00	-53,247.38	0
BRIGHT HORIZONS FAMILY SOLUTIONS	109194100	451.00	FIERA	8/27/2020	13.53	59,075.99	55,351.05	3,724.94	0.00	0
BROADRIDGE FINL SOLUTIONS INC	11133T103	662.00	FIERA	1/31/2020	19.86	86,135.47	81,783.48	4,351.99	0.00	0
BROADRIDGE FINL SOLUTIONS INC	11133T103	998.00	FIERA	3/24/2020	29.94	93,367.82	123,292.92	0.00	-29,925.10	0
CHIPOTLE MEXICAN GRILL INC CL A	169656105	133.00	FIERA	8/17/2020	3.99	157,156.06	111,335.63	45,820.43	0.00	0
DEXCOM INC	252131107	243.00	FIERA	10/29/2020	7.29	93,261.35	58,373.44	34,887.91	0.00	0
DISCOVERY COMMUNICATIONS INC NEW	25470F104	4,384.00	FIERA	3/17/2020	87.68	95,918.47	143,532.16	0.00	-47,613.69	0
DOLBY LABORATORIES INC CL A	25659T107	911.00	FIERA	5/12/2020	27.33	52,700.27	62,676.80	0.00	-9,976.53	0
DOLBY LABORATORIES INC CL A	25659T107	907.00	FIERA	7/1/2020	36.28	59,372.80	62,401.60	0.00	-3,028.80	0
ETSY INC	29786A106	545.00	FIERA	3/17/2020	10.90	25,073.53	24,143.50	930.03	0.00	0
EXELIXIS INC	30161Q104	1,738.00	FIERA	3/17/2020	34.76	26,441.69	30,623.56	0.00	-4,181.87	0
FIBROGEN INC	31572Q808	1,132.00	FIERA	3/17/2020	22.64	34,554.89	48,551.48	0.00	-13,996.59	0
FIBROGEN INC	31572Q808	185.00	FIERA	12/17/2020	5.55	7,703.02	7,934.65	0.00	-231.63	0
FIBROGEN INC	31572Q808	1,822.00	FIERA	12/18/2020	54.66	76,133.50	78,941.52	0.00	-2,808.02	0
FORTINET INC	34959E109	667.00	FIERA	4/13/2020	20.01	72,714.20	71,208.92	1,505.28	0.00	0
FREEPORT-MCMORAN COPPER & GOLD B	35671D857	9,910.00	FIERA	3/17/2020	198.20	68,889.82	129,568.30	0.00	-60,678.48	0
GLOBAL PAYMENTS INC	37940X102	515.00	FIERA	5/12/2020	15.45	89,736.97	83,452.61	6,284.36	0.00	0
HEICO CORP CL A	422806208	957.00	FIERA	7/22/2020	38.28	75,328.87	92,634.73	0.00	-17,305.86	0
IAA SPINCO INC IAA INC	449253103	2,574.00	FIERA	4/29/2020	77.22	95,252.11	121,132.44	0.00	-25,880.33	0
IHS MARKIT LTD	G47567105	1,027.00	FIERA	4/13/2020	30.81	64,871.48	77,384.45	0.00	-12,512.97	0

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IHS MARKIT LTD	G47567105	1,411.00	FIERA	12/4/2020	42.33	131,149.97	106,318.85	24,831.12	0.00	0
IMMUNOMEDICS INC	452907108	1,091.00	FIERA	10/6/2020	32.73	92,825.57	23,085.56	69,740.01	0.00	0
IMMUNOMEDICS INC	452907108	4,079.00	FIERA	10/28/2020	0.00	358,952.00	86,311.64	272,640.36	0.00	0
KAR AUCTION SVCS INC	48238T109	2,574.00	FIERA	1/22/2020	102.96	56,384.10	56,087.46	296.64	0.00	0
LAM RESH CORP	512807108	285.00	FIERA	3/3/2020	8.55	82,113.69	83,334.00	0.00	-1,220.31	0
LIVE NATION INC	538034109	1,193.00	FIERA	1/31/2020	35.79	84,192.79	85,263.71	0.00	-1,070.92	0
MAXIM INTEGRATED PRODS INC	57772K101	1,813.00	FIERA	10/20/2020	54.39	133,725.73	111,517.63	22,208.10	0.00	0
MOODY'S CORPORATION	615369105	610.00	FIERA	8/24/2020	18.30	172,708.10	144,820.10	27,888.00	0.00	0
NEW YORK TIMES CO CLASS A	650111107	1,702.00	FIERA	3/17/2020	34.04	55,677.14	54,753.34	923.80	0.00	0
PORTOLA PHARMACEUTICALS INC	737010108	3,687.00	FIERA	5/28/2020	110.61	65,610.55	88,045.56	0.00	-22,435.01	0
SAGE THERAPEUTICS INC	78667J108	676.00	FIERA	1/23/2020	20.28	49,512.25	48,800.44	711.81	0.00	0
SBA COMMUNICATIONS CORP	78410G104	204.00	FIERA	8/24/2020	6.12	61,371.24	57,043.36	4,327.88	0.00	0
SERVICE CORP INTERNATL	817565104	1,208.00	FIERA	5/18/2020	36.24	42,392.85	55,999.38	0.00	-13,606.53	0
SERVICENOW INC	81762P102	219.00	FIERA	4/13/2020	6.57	59,922.92	61,828.08	0.00	-1,905.16	0
SERVICENOW INC	81762P102	318.00	FIERA	10/20/2020	9.54	168,242.61	89,777.76	78,464.85	0.00	0
TELEDYNE TECHNOLOGIES INC	879360105	260.00	FIERA	7/14/2020	10.40	77,105.66	90,100.40	0.00	-12,994.74	0
TRACTOR SUPPLY CO	892356106	1,106.00	FIERA	3/17/2020	22.12	80,605.70	103,344.64	0.00	-22,738.94	0
TWITTER INC	90184L102	2,078.00	FIERA	3/17/2020	41.56	58,052.84	66,599.90	0.00	-8,547.06	0
UNITED CONTL HLDGS INC	910047109	1,672.00	FIERA	3/17/2020	33.44	60,549.30	147,286.48	0.00	-86,737.18	0
VERISK ANALYTICS INC CL A	92345Y106	632.00	FIERA	1/31/2020	18.96	104,083.56	94,382.88	9,700.68	0.00	0
WOODWARD INC	980745103	760.00	FIERA	4/7/2020	30.40	38,314.32	94,639.38	0.00	-56,325.06	0
WRIGHT MEDICAL GROUP NV	N96617118	5,724.00	FIERA	1/22/2020	228.96	171,955.69	174,467.52	0.00	-2,511.83	0
XILINX INC	983919101	897.00	FIERA	3/3/2020	26.91	73,487.79	87,699.69	0.00	-14,211.90	0
			TOTAL FOR: FIERA		1,888.76	4,031,123.86	3,983,162.54	612,503.71	-564,542.39	
ABBVIE INC	00287Y109	65.00	O'SHAUGHNESSY	1/16/2020	1.30	5,668.41	5,755.10	0.00	-86.69	0
ABBVIE INC	00287Y109	19.00	O'SHAUGHNESSY	1/16/2020	0.19	1,665.79	1,682.26	0.00	-16.47	0
ABBVIE INC	00287Y109	512.00	O'SHAUGHNESSY	6/18/2020	10.24	48,688.69	45,332.48	3,356.21	0.00	0
ALLY FINL INC	02005N100	182.00	O'SHAUGHNESSY	1/16/2020	3.64	5,442.70	5,561.92	0.00	-119.22	0
ALLY FINL INC	02005N100	57.00	O'SHAUGHNESSY	1/16/2020	0.57	1,704.70	1,741.92	0.00	-37.22	0
ALLY FINL INC	02005N100	1,221.00	O'SHAUGHNESSY	2/13/2020	12.21	40,199.49	37,313.76	2,885.73	0.00	0
ALLY FINL INC	02005N100	413.00	O'SHAUGHNESSY	5/21/2020	8.26	6,704.86	12,621.28	0.00	-5,916.42	0

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ALLY FINL INC	02005N100	143.00	O'SHAUGHNESSY	6/18/2020	1.43	3,078.72	4,370.08	0.00	-1,291.36	0
ALLY FINL INC	02005N100	1,024.00	O'SHAUGHNESSY	6/18/2020	20.48	22,202.99	31,293.44	0.00	-9,090.45	0
ALLY FINL INC	02005N100	33.00	O'SHAUGHNESSY	8/20/2020	0.66	726.60	1,008.48	0.00	-281.88	0
ALLY FINL INC	02005N100	165.00	O'SHAUGHNESSY	12/24/2020	3.30	5,728.52	5,042.40	686.12	0.00	0
ALTICE USA INC -A	02156K103	1,051.00	O'SHAUGHNESSY	8/20/2020	10.51	28,461.40	28,734.34	0.00	-272.94	0
ALTICE USA INC -A	02156K103	1,400.00	O'SHAUGHNESSY	9/24/2020	28.00	36,570.97	38,276.00	0.00	-1,705.03	0
ALTICE USA INC -A	02156K103	298.00	O'SHAUGHNESSY	10/22/2020	2.98	8,431.72	8,147.32	284.40	0.00	0
ALTICE USA INC -A	02156K103	1,641.00	O'SHAUGHNESSY	10/22/2020	32.82	46,308.97	44,864.94	1,444.03	0.00	0
AMERIPRISE FINL INC	03076C106	128.00	O'SHAUGHNESSY	2/13/2020	2.56	22,625.92	21,322.24	1,303.68	0.00	0
AMERIPRISE FINL INC	03076C106	24.00	O'SHAUGHNESSY	6/18/2020	0.48	3,689.70	3,997.92	0.00	-308.22	0
AMERIPRISE FINL INC	03076C106	76.00	O'SHAUGHNESSY	6/29/2020	1.52	11,452.19	12,660.08	0.00	-1,207.89	0
AMERIPRISE FINL INC	03076C106	113.00	O'SHAUGHNESSY	10/22/2020	2.26	19,213.77	18,823.54	390.23	0.00	0
AMGEN INC	031162100	179.00	O'SHAUGHNESSY	3/19/2020	1.79	34,521.89	43,151.53	0.00	-8,629.64	0
AMGEN INC	031162100	52.00	O'SHAUGHNESSY	4/16/2020	1.04	11,501.62	12,535.64	0.00	-1,034.02	0
AMGEN INC	031162100	60.00	O'SHAUGHNESSY	5/21/2020	0.60	13,966.54	14,464.20	0.00	-497.66	0
AMGEN INC	031162100	155.00	O'SHAUGHNESSY	7/23/2020	3.10	40,101.62	37,365.85	2,735.77	0.00	0
AMGEN INC	031162100	67.00	O'SHAUGHNESSY	8/20/2020	0.67	16,257.78	16,151.69	106.09	0.00	0
AMGEN INC	031162100	273.00	O'SHAUGHNESSY	8/21/2020	2.73	66,397.45	65,812.11	585.34	0.00	0
AMGEN INC	031162100	282.00	O'SHAUGHNESSY	9/24/2020	5.64	68,325.61	67,981.74	343.87	0.00	0
AMGEN INC	031162100	140.00	O'SHAUGHNESSY	10/22/2020	2.80	32,364.75	33,749.80	0.00	-1,385.05	0
AMGEN INC	031162100	418.00	O'SHAUGHNESSY	11/27/2020	4.18	92,704.62	100,767.26	0.00	-8,062.64	0
AMGEN INC	031162100	15.00	O'SHAUGHNESSY	12/24/2020	0.15	3,348.52	3,616.05	0.00	-267.53	0
AMGEN INC	031162100	127.00	O'SHAUGHNESSY	12/28/2020	1.27	28,296.11	30,615.89	0.00	-2,319.78	0
ARCONIC ROLLED PRODUCTS CORPORAT	03966V107	544.00	O'SHAUGHNESSY	4/16/2020	10.88	5,233.11	0.00	5,233.11	0.00	0
ARCONIC ROLLED PRODUCTS CORPORAT	03966V107	300.00	O'SHAUGHNESSY	4/16/2020	3.00	2,907.41	0.00	2,907.41	0.00	0
ARCONIC ROLLED PRODUCTS CORPORAT	03966V107	166.00	O'SHAUGHNESSY	4/17/2020	3.32	1,506.96	0.00	1,506.96	0.00	0
ARCONIC ROLLED PRODUCTS CORPORAT	03966V107	1,183.00	O'SHAUGHNESSY	4/21/2020	23.66	11,388.84	0.00	11,388.84	0.00	0
AUTOZONE INC	053332102	64.00	O'SHAUGHNESSY	5/21/2020	0.64	70,845.87	76,243.84	0.00	-5,397.97	0
BEST BUY	086516101	90.00	O'SHAUGHNESSY	1/16/2020	1.80	8,184.75	7,902.00	282.75	0.00	0

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BEST BUY	086516101	178.00	O'SHAUGHNESSY	5/21/2020	3.56	15,315.94	15,628.40	0.00	-312.46	0
BEST BUY	086516101	1,488.00	O'SHAUGHNESSY	6/18/2020	29.76	122,944.92	130,646.40	0.00	-7,701.48	0
CABOT OIL & GAS CORP	127097103	972.00	O'SHAUGHNESSY	4/16/2020	19.44	18,692.99	16,922.52	1,770.47	0.00	0
CARDINAL HEALTH INC	14149Y108	850.00	O'SHAUGHNESSY	2/13/2020	17.00	50,258.60	42,993.00	7,265.60	0.00	0
CARDINAL HEALTH INC	14149Y108	159.00	O'SHAUGHNESSY	2/14/2020	3.18	9,591.30	8,042.22	1,549.08	0.00	0
CARDINAL HEALTH INC	14149Y108	106.00	O'SHAUGHNESSY	2/18/2020	2.12	6,350.54	5,361.48	989.06	0.00	0
CARDINAL HEALTH INC	14149Y108	706.00	O'SHAUGHNESSY	3/19/2020	14.12	31,814.47	35,709.48	0.00	-3,895.01	0
CARDINAL HEALTH INC	14149Y108	62.00	O'SHAUGHNESSY	3/19/2020	0.62	2,839.22	3,135.96	0.00	-296.74	0
CARDINAL HEALTH INC	14149Y108	831.00	O'SHAUGHNESSY	4/16/2020	16.62	41,711.53	42,031.98	0.00	-320.45	0
CARDINAL HEALTH INC	14149Y108	1,170.00	O'SHAUGHNESSY	5/21/2020	23.40	61,244.75	59,178.60	2,066.15	0.00	0
CARDINAL HEALTH INC	14149Y108	94.00	O'SHAUGHNESSY	5/21/2020	0.94	4,886.01	4,754.52	131.49	0.00	0
CARDINAL HEALTH INC	14149Y108	843.00	O'SHAUGHNESSY	6/18/2020	16.86	46,100.71	42,638.94	3,461.77	0.00	0
CARDINAL HEALTH INC	14149Y108	404.00	O'SHAUGHNESSY	6/19/2020	8.08	21,721.05	20,434.32	1,286.73	0.00	0
CARDINAL HEALTH INC	14149Y108	210.00	O'SHAUGHNESSY	6/22/2020	4.20	11,174.82	10,621.80	553.02	0.00	0
CARDINAL HEALTH INC	14149Y108	355.00	O'SHAUGHNESSY	6/23/2020	7.10	19,305.57	17,955.90	1,349.67	0.00	0
CATERPILLAR INC	149123101	77.00	O'SHAUGHNESSY	9/24/2020	0.77	11,248.38	11,371.36	0.00	-122.98	0
CATERPILLAR INC	149123101	589.00	O'SHAUGHNESSY	10/22/2020	5.89	99,336.13	86,983.52	12,352.61	0.00	0
CATERPILLAR INC	149123101	125.00	O'SHAUGHNESSY	11/27/2020	2.50	22,028.26	18,439.40	3,588.86	0.00	0
CATERPILLAR INC	149123101	13.00	O'SHAUGHNESSY	12/24/2020	0.13	2,337.38	1,916.96	420.42	0.00	0
CELANESE CORP DE COM SER A	150870103	222.00	O'SHAUGHNESSY	11/27/2020	4.44	30,347.65	27,332.64	3,015.01	0.00	0
CELANESE CORP DE COM SER A	150870103	393.00	O'SHAUGHNESSY	12/24/2020	7.86	51,491.45	48,386.16	3,105.29	0.00	0
CF INDS HLDGS INC	125269100	323.00	O'SHAUGHNESSY	9/24/2020	3.23	10,142.10	15,420.02	0.00	-5,277.92	0
CF INDS HLDGS INC	125269100	277.00	O'SHAUGHNESSY	9/25/2020	2.77	8,762.03	13,223.98	0.00	-4,461.95	0
CF INDS HLDGS INC	125269100	85.00	O'SHAUGHNESSY	10/22/2020	0.85	2,474.89	4,057.90	0.00	-1,583.01	0
CF INDS HLDGS INC	125269100	105.00	O'SHAUGHNESSY	11/2/2020	1.05	2,785.33	5,012.70	0.00	-2,227.37	0
CF INDS HLDGS INC	125269100	126.00	O'SHAUGHNESSY	11/3/2020	1.26	3,462.97	6,015.24	0.00	-2,552.27	0
CF INDS HLDGS INC	125269100	63.00	O'SHAUGHNESSY	11/4/2020	0.63	1,765.18	3,007.62	0.00	-1,242.44	0
CF INDS HLDGS INC	125269100	65.00	O'SHAUGHNESSY	11/10/2020	0.65	1,815.08	3,103.10	0.00	-1,288.02	0
CF INDS HLDGS INC	125269100	282.00	O'SHAUGHNESSY	11/12/2020	2.82	8,511.22	13,462.68	0.00	-4,951.46	0
CF INDS HLDGS INC	125269100	1,968.00	O'SHAUGHNESSY	11/27/2020	39.36	72,900.97	93,952.32	0.00	-21,051.35	0
CISCO SYS INC	17275R102	694.00	O'SHAUGHNESSY	1/16/2020	13.88	33,234.14	33,284.24	0.00	-50.10	0

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CISCO SYS INC	17275R102	525.00	O'SHAUGHNESSY	1/17/2020	10.50	25,284.57	25,179.00	105.57	0.00	0
CISCO SYS INC	17275R102	193.00	O'SHAUGHNESSY	1/21/2020	3.86	9,398.21	9,256.28	141.93	0.00	0
CISCO SYS INC	17275R102	111.00	O'SHAUGHNESSY	1/22/2020	2.22	5,478.78	5,323.56	155.22	0.00	0
CISCO SYS INC	17275R102	803.00	O'SHAUGHNESSY	2/13/2020	16.06	39,617.74	38,511.88	1,105.86	0.00	0
CISCO SYS INC	17275R102	113.00	O'SHAUGHNESSY	5/21/2020	2.26	5,047.59	5,419.48	0.00	-371.89	0
CISCO SYS INC	17275R102	13.00	O'SHAUGHNESSY	8/20/2020	0.26	548.38	623.48	0.00	-75.10	0
CISCO SYS INC	17275R102	987.00	O'SHAUGHNESSY	10/22/2020	19.74	38,824.66	47,336.52	0.00	-8,511.86	0
CISCO SYS INC	17275R102	664.00	O'SHAUGHNESSY	10/23/2020	13.28	26,176.82	31,845.44	0.00	-5,668.62	0
CITIGROUP INC	172967424	936.00	O'SHAUGHNESSY	11/27/2020	18.72	51,160.62	74,777.04	0.00	-23,616.42	0
CITRIX SYS INC	177376100	192.00	O'SHAUGHNESSY	1/16/2020	1.92	22,065.02	21,292.80	772.22	0.00	0
CITRIX SYS INC	177376100	270.00	O'SHAUGHNESSY	1/17/2020	2.70	31,275.48	29,943.00	1,332.48	0.00	0
CITRIX SYS INC	177376100	40.00	O'SHAUGHNESSY	1/21/2020	0.40	4,668.91	4,436.00	232.91	0.00	0
CITRIX SYS INC	177376100	51.00	O'SHAUGHNESSY	1/22/2020	0.51	5,969.58	5,655.90	313.68	0.00	0
CITRIX SYS INC	177376100	40.00	O'SHAUGHNESSY	1/24/2020	0.40	4,767.53	4,436.00	331.53	0.00	0
CITRIX SYS INC	177376100	51.00	O'SHAUGHNESSY	1/27/2020	0.51	6,473.16	5,655.90	817.26	0.00	0
CITRIX SYS INC	177376100	767.00	O'SHAUGHNESSY	4/16/2020	15.34	108,558.09	85,060.30	23,497.79	0.00	0
COMERICA INC	200340107	267.00	O'SHAUGHNESSY	3/19/2020	5.34	8,481.17	19,157.25	0.00	-10,676.08	0
COMERICA INC	200340107	1,073.00	O'SHAUGHNESSY	7/23/2020	10.73	39,453.76	76,987.75	0.00	-37,533.99	0
COMERICA INC	200340107	186.00	O'SHAUGHNESSY	7/24/2020	1.86	6,881.78	13,345.50	0.00	-6,463.72	0
CSX CORP	126408103	148.00	O'SHAUGHNESSY	7/23/2020	2.96	10,667.30	10,709.28	0.00	-41.98	0
CSX CORP	126408103	519.00	O'SHAUGHNESSY	8/20/2020	5.19	38,760.14	37,554.84	1,205.30	0.00	0
CSX CORP	126408103	1,266.00	O'SHAUGHNESSY	11/27/2020	25.32	117,395.35	91,607.76	25,787.59	0.00	0
CSX CORP	126408103	661.00	O'SHAUGHNESSY	12/24/2020	13.22	58,991.35	48,002.33	10,989.02	0.00	0
DAVITA INC	23918K108	204.00	O'SHAUGHNESSY	12/24/2020	2.04	23,504.58	15,306.12	8,198.46	0.00	0
DAVITA INC	23918K108	150.00	O'SHAUGHNESSY	12/28/2020	1.50	17,347.08	11,254.50	6,092.58	0.00	0
DAVITA INC	23918K108	792.00	O'SHAUGHNESSY	12/31/2020	15.84	91,683.53	59,624.14	32,059.39	0.00	0
DELTA AIR LINES INC	247361702	2,921.00	O'SHAUGHNESSY	7/23/2020	58.42	77,686.66	170,820.08	0.00	-93,133.42	0
DELTA AIR LINES INC	247361702	466.00	O'SHAUGHNESSY	7/24/2020	9.32	12,383.20	27,251.68	0.00	-14,868.48	0
DELTA AIR LINES INC	247361702	456.00	O'SHAUGHNESSY	7/27/2020	9.12	12,359.24	26,666.88	0.00	-14,307.64	0
DELTA AIR LINES INC	247361702	322.00	O'SHAUGHNESSY	7/29/2020	6.44	8,361.12	18,830.56	0.00	-10,469.44	0
DELTA AIR LINES INC	247361702	373.00	O'SHAUGHNESSY	8/7/2020	7.46	9,729.37	21,813.04	0.00	-12,083.67	0

	A	B	C	D	E	F	G	H	I	J
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DELTA AIR LINES INC	247361702	63.00	O'SHAUGHNESSY	8/20/2020	1.26	1,762.35	3,684.24	0.00	-1,921.89	0
DELTA AIR LINES INC	247361702	131.00	O'SHAUGHNESSY	12/24/2020	1.31	5,228.78	7,660.88	0.00	-2,432.10	0
DEVON ENERGY CORPORATION	25179M103	271.00	O'SHAUGHNESSY	3/11/2020	5.42	2,372.87	7,037.87	0.00	-4,665.00	0
DEVON ENERGY CORPORATION	25179M103	888.00	O'SHAUGHNESSY	3/12/2020	17.76	7,927.62	23,061.36	0.00	-15,133.74	0
DEVON ENERGY CORPORATION	25179M103	289.00	O'SHAUGHNESSY	3/13/2020	5.78	2,501.12	7,505.33	0.00	-5,004.21	0
DEVON ENERGY CORPORATION	25179M103	454.00	O'SHAUGHNESSY	3/17/2020	9.08	3,741.14	11,790.38	0.00	-8,049.24	0
DEVON ENERGY CORPORATION	25179M103	525.00	O'SHAUGHNESSY	3/19/2020	10.50	3,998.89	13,634.25	0.00	-9,635.36	0
DEVON ENERGY CORPORATION	25179M103	191.00	O'SHAUGHNESSY	3/23/2020	3.82	1,199.56	4,960.27	0.00	-3,760.71	0
DEVON ENERGY CORPORATION	25179M103	61.00	O'SHAUGHNESSY	3/24/2020	1.22	429.46	1,584.17	0.00	-1,154.71	0
DEVON ENERGY CORPORATION	25179M103	669.00	O'SHAUGHNESSY	3/25/2020	13.38	4,184.83	17,373.93	0.00	-13,189.10	0
DISCOVER FINL SVCS	254709108	391.00	O'SHAUGHNESSY	1/16/2020	7.82	32,520.67	33,164.62	0.00	-643.95	0
DISCOVER FINL SVCS	254709108	569.00	O'SHAUGHNESSY	6/18/2020	11.38	32,530.26	48,262.58	0.00	-15,732.32	0
DOVER CORP	260003108	859.00	O'SHAUGHNESSY	3/19/2020	8.59	68,380.64	99,008.34	0.00	-30,627.70	0
DOVER CORP	260003108	62.00	O'SHAUGHNESSY	4/16/2020	1.24	5,500.24	7,146.12	0.00	-1,645.88	0
DOVER CORP	260003108	51.00	O'SHAUGHNESSY	4/17/2020	1.02	4,289.51	5,878.26	0.00	-1,588.75	0
EBAY INC	278642103	627.00	O'SHAUGHNESSY	5/21/2020	12.54	26,622.65	22,640.97	3,981.68	0.00	0
EBAY INC	278642103	602.00	O'SHAUGHNESSY	7/23/2020	12.04	35,185.88	21,738.22	13,447.66	0.00	0
EBAY INC	278642103	48.00	O'SHAUGHNESSY	7/29/2020	0.48	2,746.97	1,733.28	1,013.69	0.00	0
EBAY INC	278642103	1,134.00	O'SHAUGHNESSY	8/20/2020	22.68	65,245.62	40,948.74	24,296.88	0.00	0
EQUITABLE HLDGS INC	29452E101	215.00	O'SHAUGHNESSY	12/24/2020	4.30	5,353.81	5,327.70	26.11	0.00	0
FIFTH THIRD BANCORP COM	316773100	2,686.00	O'SHAUGHNESSY	2/13/2020	53.72	79,396.78	82,567.64	0.00	-3,170.86	0
FIFTH THIRD BANCORP COM	316773100	590.00	O'SHAUGHNESSY	4/16/2020	11.80	10,197.15	18,136.60	0.00	-7,939.45	0
FIFTH THIRD BANCORP COM	316773100	1,790.00	O'SHAUGHNESSY	4/21/2020	35.80	29,550.09	55,024.60	0.00	-25,474.51	0
FIFTH THIRD BANCORP COM	316773100	253.00	O'SHAUGHNESSY	4/22/2020	5.06	4,236.61	7,777.22	0.00	-3,540.61	0
FIFTH THIRD BANCORP COM	316773100	421.00	O'SHAUGHNESSY	4/23/2020	8.42	7,041.91	12,941.54	0.00	-5,899.63	0
FRANKLIN RES INC	354613101	12.00	O'SHAUGHNESSY	2/14/2020	0.24	306.98	311.76	0.00	-4.78	0
FRANKLIN RES INC	354613101	316.00	O'SHAUGHNESSY	2/19/2020	6.32	7,648.80	8,209.68	0.00	-560.88	0
FRANKLIN RES INC	354613101	1,419.00	O'SHAUGHNESSY	2/20/2020	28.38	38,143.86	36,865.62	1,278.24	0.00	0
FRANKLIN RES INC	354613101	979.00	O'SHAUGHNESSY	4/16/2020	19.58	16,005.02	25,434.42	0.00	-9,429.40	0
FRANKLIN RES INC	354613101	2,135.00	O'SHAUGHNESSY	7/23/2020	42.70	44,307.09	55,467.30	0.00	-11,160.21	0
FRANKLIN RES INC	354613101	199.00	O'SHAUGHNESSY	7/24/2020	3.98	4,209.37	5,170.02	0.00	-960.65	0

	A	B	C	D	E	F	G	H	I	J
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FRANKLIN RES INC	354613101	152.00	O'SHAUGHNESSY	7/28/2020	3.04	3,173.88	3,948.96	0.00	-775.08	0
FRANKLIN RES INC	354613101	96.00	O'SHAUGHNESSY	7/29/2020	1.92	1,962.94	2,494.08	0.00	-531.14	0
HESS CORP COM	42809H107	569.00	O'SHAUGHNESSY	4/16/2020	11.38	22,322.39	38,014.89	0.00	-15,692.50	0
HESS CORP COM	42809H107	273.00	O'SHAUGHNESSY	4/21/2020	5.46	10,061.32	18,239.13	0.00	-8,177.81	0
HESS CORP COM	42809H107	272.00	O'SHAUGHNESSY	4/24/2020	5.44	10,557.66	18,172.32	0.00	-7,614.66	0
HOLLYFRONTIER CORP	436106108	594.00	O'SHAUGHNESSY	3/19/2020	11.88	12,554.21	30,121.74	0.00	-17,567.53	0
HOWMET AEROSPACE INC COM	443201108	20.00	O'SHAUGHNESSY	10/22/2020	0.40	374.79	615.40	0.00	-240.61	0
HOWMET AEROSPACE INC COM	443201108	242.00	O'SHAUGHNESSY	10/23/2020	4.84	4,401.44	7,446.34	0.00	-3,044.90	0
HOWMET AEROSPACE INC COM	443201108	1,328.00	O'SHAUGHNESSY	10/26/2020	26.56	24,677.41	40,862.56	0.00	-16,185.15	0
HOWMET AEROSPACE INC COM	443201108	344.00	O'SHAUGHNESSY	10/26/2020	3.44	6,341.49	10,584.88	0.00	-4,243.39	0
HOWMET AEROSPACE INC COM	443201108	213.00	O'SHAUGHNESSY	11/27/2020	2.13	5,287.61	6,554.01	0.00	-1,266.40	0
HOWMET AEROSPACE INC COM	443201108	2,163.00	O'SHAUGHNESSY	11/27/2020	43.26	54,405.16	66,555.51	0.00	-12,150.35	0
HOWMET AEROSPACE INC COM	443201108	1,774.00	O'SHAUGHNESSY	12/24/2020	35.48	46,972.88	54,074.94	0.00	-7,102.06	0
HUNTINGTON INGALLS INDS INC	446413106	87.00	O'SHAUGHNESSY	3/19/2020	1.74	13,651.23	21,826.56	0.00	-8,175.33	0
HUNTINGTON INGALLS INDS INC	446413106	14.00	O'SHAUGHNESSY	4/16/2020	0.14	2,771.39	3,512.32	0.00	-740.93	0
HUNTINGTON INGALLS INDS INC	446413106	129.00	O'SHAUGHNESSY	4/20/2020	1.29	24,906.62	32,363.52	0.00	-7,456.90	0
HUNTINGTON INGALLS INDS INC	446413106	81.00	O'SHAUGHNESSY	4/21/2020	0.81	15,935.80	20,321.28	0.00	-4,385.48	0
HUNTINGTON INGALLS INDS INC	446413106	38.00	O'SHAUGHNESSY	4/22/2020	0.38	7,427.74	9,533.44	0.00	-2,105.70	0
HUNTINGTON INGALLS INDS INC	446413106	2.00	O'SHAUGHNESSY	4/23/2020	0.02	380.01	501.76	0.00	-121.75	0
HUNTINGTON INGALLS INDS INC	446413106	40.00	O'SHAUGHNESSY	4/29/2020	0.40	7,546.07	10,035.20	0.00	-2,489.13	0
INTERNATIONAL PAPER CO	460146103	82.00	O'SHAUGHNESSY	10/22/2020	1.64	3,872.89	3,776.10	96.79	0.00	0
INTERNATIONAL PAPER CO	460146103	304.00	O'SHAUGHNESSY	10/23/2020	6.08	14,141.55	13,999.20	142.35	0.00	0
JUNIPER NETWORKS INC	48203R104	360.00	O'SHAUGHNESSY	1/16/2020	7.20	8,810.67	8,866.80	0.00	-56.13	0
JUNIPER NETWORKS INC	48203R104	43.00	O'SHAUGHNESSY	1/17/2020	0.86	1,051.75	1,059.09	0.00	-7.34	0
JUNIPER NETWORKS INC	48203R104	198.00	O'SHAUGHNESSY	1/21/2020	3.96	4,910.59	4,876.74	33.85	0.00	0
JUNIPER NETWORKS INC	48203R104	173.00	O'SHAUGHNESSY	1/28/2020	3.46	4,245.23	4,260.99	0.00	-15.76	0
JUNIPER NETWORKS INC	48203R104	123.00	O'SHAUGHNESSY	1/29/2020	1.23	3,018.97	3,029.49	0.00	-10.52	0
KOHL'S CORP	500255104	123.00	O'SHAUGHNESSY	3/19/2020	2.46	2,290.53	6,266.85	0.00	-3,976.32	0
KOHL'S CORP	500255104	57.00	O'SHAUGHNESSY	3/26/2020	0.57	939.61	2,904.15	0.00	-1,964.54	0
KOHL'S CORP	500255104	57.00	O'SHAUGHNESSY	3/27/2020	1.14	1,004.43	2,904.15	0.00	-1,899.72	0
KROGER CO	501044101	908.00	O'SHAUGHNESSY	1/16/2020	18.16	25,858.30	26,322.92	0.00	-464.62	0

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KROGER CO	501044101	2,183.00	O'SHAUGHNESSY	2/13/2020	43.66	61,727.63	63,285.17	0.00	-1,557.54	0
KROGER CO	501044101	67.00	O'SHAUGHNESSY	2/13/2020	0.67	1,888.36	1,942.33	0.00	-53.97	0
KROGER CO	501044101	2,740.00	O'SHAUGHNESSY	3/19/2020	54.80	87,878.62	79,432.60	8,446.02	0.00	0
LAM RESH CORP	512807108	149.00	O'SHAUGHNESSY	1/16/2020	2.98	44,623.93	43,567.60	1,056.33	0.00	0
LILLY ELI & CO	532457108	534.00	O'SHAUGHNESSY	3/19/2020	10.68	71,243.63	70,183.62	1,060.01	0.00	0
LILLY ELI & CO	532457108	178.00	O'SHAUGHNESSY	3/19/2020	1.78	23,616.51	23,394.54	221.97	0.00	0
LILLY ELI & CO	532457108	134.00	O'SHAUGHNESSY	5/21/2020	2.68	21,017.50	17,611.62	3,405.88	0.00	0
LILLY ELI & CO	532457108	256.00	O'SHAUGHNESSY	7/23/2020	5.12	42,674.89	33,646.08	9,028.81	0.00	0
LILLY ELI & CO	532457108	449.00	O'SHAUGHNESSY	11/27/2020	8.98	64,368.96	59,012.07	5,356.89	0.00	0
LILLY ELI & CO	532457108	734.00	O'SHAUGHNESSY	12/24/2020	14.68	122,784.91	96,469.62	26,315.29	0.00	0
LINCOLN NATL CORP IND	534187109	372.00	O'SHAUGHNESSY	3/19/2020	3.72	8,239.46	21,951.72	0.00	-13,712.26	0
LINCOLN NATL CORP IND	534187109	52.00	O'SHAUGHNESSY	3/23/2020	0.52	1,057.48	3,068.52	0.00	-2,011.04	0
LINCOLN NATL CORP IND	534187109	178.00	O'SHAUGHNESSY	3/25/2020	1.78	3,095.33	10,503.78	0.00	-7,408.45	0
NXP SEMICONDUCTORS NV	N6596X109	79.00	O'SHAUGHNESSY	3/19/2020	1.58	6,428.04	10,053.54	0.00	-3,625.50	0
NXP SEMICONDUCTORS NV	N6596X109	59.00	O'SHAUGHNESSY	3/24/2020	0.59	4,837.57	7,508.34	0.00	-2,670.77	0
NXP SEMICONDUCTORS NV	N6596X109	294.00	O'SHAUGHNESSY	4/16/2020	5.88	26,795.18	37,414.44	0.00	-10,619.26	0
NXP SEMICONDUCTORS NV	N6596X109	866.00	O'SHAUGHNESSY	5/21/2020	17.32	87,300.40	110,207.16	0.00	-22,906.76	0
NXP SEMICONDUCTORS NV	N6596X109	635.00	O'SHAUGHNESSY	6/18/2020	6.35	72,902.67	80,810.10	0.00	-7,907.43	0
NXP SEMICONDUCTORS NV	N6596X109	130.00	O'SHAUGHNESSY	6/19/2020	1.30	14,966.68	16,543.80	0.00	-1,577.12	0
PFIZER INC	717081103	1,452.00	O'SHAUGHNESSY	10/22/2020	29.04	54,832.25	56,931.94	0.00	-2,099.69	0
PFIZER INC	717081103	367.00	O'SHAUGHNESSY	10/23/2020	7.34	13,624.57	14,456.42	0.00	-831.85	0
PFIZER INC	717081103	225.00	O'SHAUGHNESSY	10/26/2020	4.50	8,381.31	8,608.14	0.00	-226.83	0
PFIZER INC	717081103	242.00	O'SHAUGHNESSY	10/27/2020	4.84	9,190.42	9,188.11	2.31	0.00	0
PHILLIPS 66	718546104	773.00	O'SHAUGHNESSY	3/19/2020	15.46	37,835.35	86,119.93	0.00	-48,284.58	0
PHILLIPS 66	718546104	549.00	O'SHAUGHNESSY	4/16/2020	10.98	33,991.51	61,164.09	0.00	-27,172.58	0
PHILLIPS 66	718546104	107.00	O'SHAUGHNESSY	4/21/2020	2.14	6,346.69	11,920.87	0.00	-5,574.18	0
PHILLIPS 66	718546104	215.00	O'SHAUGHNESSY	4/28/2020	4.30	13,118.10	23,953.15	0.00	-10,835.05	0
QUALCOMM INC	747525103	148.00	O'SHAUGHNESSY	2/13/2020	1.48	13,249.42	13,058.04	191.38	0.00	0
QUALCOMM INC	747525103	270.00	O'SHAUGHNESSY	2/13/2020	5.40	24,159.47	23,822.10	337.37	0.00	0
QUALCOMM INC	747525103	79.00	O'SHAUGHNESSY	6/18/2020	1.58	7,108.26	6,970.17	138.09	0.00	0
QUALCOMM INC	747525103	98.00	O'SHAUGHNESSY	12/24/2020	1.96	14,373.34	8,646.54	5,726.80	0.00	0

	A	B	C	D	E	F	G	H	I	J
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REGENCY CENTERS CORP	758849103	208.00	O'SHAUGHNESSY	7/23/2020	2.08	8,542.12	13,122.72	0.00	-4,580.60	0
REGENCY CENTERS CORP	758849103	326.00	O'SHAUGHNESSY	7/24/2020	6.52	13,426.63	20,567.34	0.00	-7,140.71	0
REGENCY CENTERS CORP	758849103	212.00	O'SHAUGHNESSY	7/30/2020	2.12	8,663.41	13,375.08	0.00	-4,711.67	0
REGENCY CENTERS CORP	758849103	1,417.00	O'SHAUGHNESSY	11/27/2020	28.34	70,279.94	89,398.53	0.00	-19,118.59	0
REGIONS FINL CORP	7591EP100	2,794.00	O'SHAUGHNESSY	1/16/2020	55.88	45,872.61	47,945.04	0.00	-2,072.43	0
REGIONS FINL CORP	7591EP100	282.00	O'SHAUGHNESSY	12/24/2020	5.64	4,397.55	4,839.12	0.00	-441.57	0
ROCKWELL AUTOMATION INC	773903109	153.00	O'SHAUGHNESSY	2/13/2020	3.06	31,293.66	31,008.51	285.15	0.00	0
ROCKWELL AUTOMATION INC	773903109	362.00	O'SHAUGHNESSY	3/19/2020	3.62	55,646.86	73,366.54	0.00	-17,719.68	0
ROCKWELL AUTOMATION INC	773903109	38.00	O'SHAUGHNESSY	3/27/2020	0.38	5,895.97	7,701.46	0.00	-1,805.49	0
ROCKWELL AUTOMATION INC	773903109	466.00	O'SHAUGHNESSY	4/16/2020	9.32	76,533.95	94,444.22	0.00	-17,910.27	0
SIMON PROPERTY GROUP INC	828806109	189.00	O'SHAUGHNESSY	7/23/2020	3.78	11,573.78	27,504.40	0.00	-15,930.62	0
SPIRIT AEROSYSTEMS HLDGS INC	848574109	946.00	O'SHAUGHNESSY	1/16/2020	18.92	64,036.72	68,944.48	0.00	-4,907.76	0
SPIRIT AEROSYSTEMS HLDGS INC	848574109	112.00	O'SHAUGHNESSY	1/21/2020	2.24	7,596.96	8,162.56	0.00	-565.60	0
SPIRIT AEROSYSTEMS HLDGS INC	848574109	56.00	O'SHAUGHNESSY	1/22/2020	1.12	3,819.47	4,081.28	0.00	-261.81	0
SPIRIT AEROSYSTEMS HLDGS INC	848574109	34.00	O'SHAUGHNESSY	1/24/2020	0.34	2,238.43	2,477.92	0.00	-239.49	0
SPIRIT AEROSYSTEMS HLDGS INC	848574109	40.00	O'SHAUGHNESSY	1/27/2020	0.80	2,694.34	2,915.20	0.00	-220.86	0
SPIRIT AEROSYSTEMS HLDGS INC	848574109	39.00	O'SHAUGHNESSY	1/27/2020	0.39	2,623.86	2,842.32	0.00	-218.46	0
SPIRIT AEROSYSTEMS HLDGS INC	848574109	74.00	O'SHAUGHNESSY	2/13/2020	0.74	5,144.08	5,393.12	0.00	-249.04	0
SPIRIT AEROSYSTEMS HLDGS INC	848574109	119.00	O'SHAUGHNESSY	2/18/2020	1.19	8,231.33	8,672.72	0.00	-441.39	0
SPIRIT AEROSYSTEMS HLDGS INC	848574109	66.00	O'SHAUGHNESSY	2/26/2020	0.66	4,118.96	4,810.08	0.00	-691.12	0
SPIRIT AEROSYSTEMS HLDGS INC	848574109	10.00	O'SHAUGHNESSY	3/2/2020	0.10	578.93	728.80	0.00	-149.87	0
SPIRIT AEROSYSTEMS HLDGS INC	848574109	15.00	O'SHAUGHNESSY	3/19/2020	0.30	411.29	1,093.20	0.00	-681.91	0
SPIRIT AEROSYSTEMS HLDGS INC	848574109	156.00	O'SHAUGHNESSY	3/24/2020	1.56	3,284.23	11,369.28	0.00	-8,085.05	0
SPIRIT AEROSYSTEMS HLDGS INC	848574109	128.00	O'SHAUGHNESSY	3/25/2020	1.28	2,714.81	9,328.64	0.00	-6,613.83	0
SPIRIT AEROSYSTEMS HLDGS INC	848574109	323.00	O'SHAUGHNESSY	3/26/2020	3.23	8,205.92	23,540.24	0.00	-15,334.32	0
STARBUCKS CORP	855244109	120.00	O'SHAUGHNESSY	9/24/2020	2.40	10,073.82	10,550.40	0.00	-476.58	0
STARBUCKS CORP	855244109	263.00	O'SHAUGHNESSY	10/22/2020	5.26	23,298.18	23,122.96	175.22	0.00	0
STARBUCKS CORP	855244109	673.00	O'SHAUGHNESSY	11/27/2020	13.46	65,609.31	59,170.16	6,439.15	0.00	0
STARBUCKS CORP	855244109	998.00	O'SHAUGHNESSY	12/24/2020	19.96	101,971.28	87,744.16	14,227.12	0.00	0
TERADYNE INC	880770102	180.00	O'SHAUGHNESSY	9/24/2020	3.60	13,785.33	12,274.20	1,511.13	0.00	0
TERADYNE INC	880770102	195.00	O'SHAUGHNESSY	9/25/2020	3.90	15,145.27	13,297.05	1,848.22	0.00	0

	A	B	C	D	E	F	G	H	I	J
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TERADYNE INC	880770102	286.00	O'SHAUGHNESSY	12/24/2020	2.86	34,155.73	19,502.34	14,653.39	0.00	0
TERADYNE INC	880770102	19.00	O'SHAUGHNESSY	12/28/2020	0.19	2,256.25	1,295.61	960.64	0.00	0
TERADYNE INC	880770102	19.00	O'SHAUGHNESSY	12/30/2020	0.19	2,281.72	1,295.61	986.11	0.00	0
TEXTRON INC	883203101	1,130.00	O'SHAUGHNESSY	4/16/2020	22.60	31,348.78	50,398.00	0.00	-19,049.22	0
TEXTRON INC	883203101	775.00	O'SHAUGHNESSY	5/21/2020	7.75	20,793.18	34,565.00	0.00	-13,771.82	0
TEXTRON INC	883203101	310.00	O'SHAUGHNESSY	6/18/2020	6.20	11,040.93	13,826.00	0.00	-2,785.07	0
TEXTRON INC	883203101	959.00	O'SHAUGHNESSY	7/23/2020	19.18	32,395.64	42,771.40	0.00	-10,375.76	0
UNION PACIFIC CORP	907818108	470.00	O'SHAUGHNESSY	3/19/2020	9.40	58,992.95	84,971.30	0.00	-25,978.35	0
UNION PACIFIC CORP	907818108	169.00	O'SHAUGHNESSY	5/21/2020	3.38	26,897.51	30,553.51	0.00	-3,656.00	0
VIATRIS INC COM	92556V106	0.09	O'SHAUGHNESSY	11/24/2020	0.00	1.50	0.00	1.50	0.00	0
VIATRIS INC COM	92556V106	291.00	O'SHAUGHNESSY	11/27/2020	5.82	4,853.77	0.00	4,853.77	0.00	0
VORNADO RLTY TR	929042109	1,119.00	O'SHAUGHNESSY	11/2/2020	22.38	34,462.65	74,413.50	0.00	-39,950.85	0
VORNADO RLTY TR	929042109	1,352.00	O'SHAUGHNESSY	11/3/2020	27.04	40,954.69	89,046.60	0.00	-48,091.91	0
VORNADO RLTY TR	929042109	392.00	O'SHAUGHNESSY	11/4/2020	7.84	12,407.38	13,525.33	0.00	-1,117.95	0
VOYA FINL INC	929089100	789.00	O'SHAUGHNESSY	3/19/2020	15.78	30,962.51	48,113.22	0.00	-17,150.71	0
VOYA FINL INC	929089100	580.00	O'SHAUGHNESSY	5/21/2020	5.80	24,832.67	35,368.40	0.00	-10,535.73	0
VOYA FINL INC	929089100	265.00	O'SHAUGHNESSY	5/22/2020	5.30	11,400.86	16,159.70	0.00	-4,758.84	0
VOYA FINL INC	929089100	86.00	O'SHAUGHNESSY	5/26/2020	1.72	3,687.59	5,244.28	0.00	-1,556.69	0
VOYA FINL INC	929089100	215.00	O'SHAUGHNESSY	5/27/2020	4.30	9,026.92	13,110.70	0.00	-4,083.78	0
VOYA FINL INC	929089100	387.00	O'SHAUGHNESSY	5/28/2020	7.74	16,946.12	23,599.26	0.00	-6,653.14	0
VOYA FINL INC	929089100	59.00	O'SHAUGHNESSY	6/24/2020	1.18	2,723.96	3,597.82	0.00	-873.86	0
VOYA FINL INC	929089100	541.00	O'SHAUGHNESSY	7/2/2020	5.41	25,097.35	32,990.18	0.00	-7,892.83	0
VOYA FINL INC	929089100	62.00	O'SHAUGHNESSY	7/6/2020	0.62	2,923.23	3,780.76	0.00	-857.53	0
VOYA FINL INC	929089100	90.00	O'SHAUGHNESSY	7/7/2020	0.90	4,212.82	5,488.20	0.00	-1,275.38	0
VOYA FINL INC	929089100	259.00	O'SHAUGHNESSY	7/8/2020	5.18	12,193.61	15,793.82	0.00	-3,600.21	0
VOYA FINL INC	929089100	490.00	O'SHAUGHNESSY	7/17/2020	9.80	24,042.68	29,880.20	0.00	-5,837.52	0
VOYA FINL INC	929089100	830.00	O'SHAUGHNESSY	7/23/2020	16.60	40,734.99	50,613.40	0.00	-9,878.41	0
VOYA FINL INC	929089100	489.00	O'SHAUGHNESSY	7/24/2020	9.78	24,012.78	29,819.22	0.00	-5,806.44	0
VOYA FINL INC	929089100	51.00	O'SHAUGHNESSY	7/27/2020	1.02	2,516.46	3,109.98	0.00	-593.52	0
VOYA FINL INC	929089100	139.00	O'SHAUGHNESSY	7/28/2020	2.78	6,839.34	8,476.22	0.00	-1,636.88	0
WALGREENS BOOTS ALLIANCE INC	931427108	458.00	O'SHAUGHNESSY	9/24/2020	4.58	16,340.20	27,003.68	0.00	-10,663.48	0

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WALGREENS BOOTS ALLIANCE INC	931427108	1,471.00	O'SHAUGHNESSY	10/22/2020	29.42	54,537.00	86,730.16	0.00	-32,193.16	0
WALGREENS BOOTS ALLIANCE INC	931427108	1,600.00	O'SHAUGHNESSY	11/27/2020	32.00	60,949.37	94,336.00	0.00	-33,386.63	0
WALGREENS BOOTS ALLIANCE INC	931427108	166.00	O'SHAUGHNESSY	12/24/2020	1.66	6,678.53	9,787.36	0.00	-3,108.83	0
WALGREENS BOOTS ALLIANCE INC	931427108	645.00	O'SHAUGHNESSY	12/28/2020	12.90	25,717.00	33,105.07	0.00	-7,388.07	0
WALGREENS BOOTS ALLIANCE INC	931427108	19.00	O'SHAUGHNESSY	12/30/2020	0.38	760.25	890.37	0.00	-130.12	0
WALGREENS BOOTS ALLIANCE INC	931427108	65.00	O'SHAUGHNESSY	12/31/2020	1.30	2,607.74	3,038.15	0.00	-430.41	0
WELLS FARGO & CO & CO NEW	949746101	1,452.00	O'SHAUGHNESSY	8/20/2020	29.04	35,254.51	78,117.60	0.00	-42,863.09	0
WELLS FARGO & CO & CO NEW	949746101	1,353.00	O'SHAUGHNESSY	8/21/2020	27.06	32,721.44	72,791.40	0.00	-40,069.96	0
WELLS FARGO & CO & CO NEW	949746101	322.00	O'SHAUGHNESSY	8/24/2020	6.44	7,657.41	17,323.60	0.00	-9,666.19	0
WELLS FARGO & CO & CO NEW	949746101	129.00	O'SHAUGHNESSY	8/26/2020	1.29	3,121.09	6,940.20	0.00	-3,819.11	0
WELLS FARGO & CO & CO NEW	949746101	419.00	O'SHAUGHNESSY	8/26/2020	8.38	10,204.68	22,542.20	0.00	-12,337.52	0
WELLS FARGO & CO & CO NEW	949746101	161.00	O'SHAUGHNESSY	8/27/2020	3.22	3,956.15	8,661.80	0.00	-4,705.65	0
WELLS FARGO & CO & CO NEW	949746101	187.00	O'SHAUGHNESSY	8/31/2020	1.87	4,589.71	10,060.60	0.00	-5,470.89	0
WELLS FARGO & CO & CO NEW	949746101	387.00	O'SHAUGHNESSY	9/1/2020	3.87	9,503.42	20,820.60	0.00	-11,317.18	0
WELLS FARGO & CO & CO NEW	949746101	258.00	O'SHAUGHNESSY	9/2/2020	5.16	6,283.06	13,880.40	0.00	-7,597.34	0
WELLS FARGO & CO & CO NEW	949746101	1,425.00	O'SHAUGHNESSY	9/24/2020	28.50	34,350.58	76,665.00	0.00	-42,314.42	0
WELLS FARGO & CO & CO NEW	949746101	59.00	O'SHAUGHNESSY	9/25/2020	0.59	1,409.18	3,174.20	0.00	-1,765.02	0
WELLS FARGO & CO & CO NEW	949746101	200.00	O'SHAUGHNESSY	9/25/2020	4.00	4,784.45	10,537.22	0.00	-5,752.77	0
WELLS FARGO & CO & CO NEW	949746101	1,588.00	O'SHAUGHNESSY	9/28/2020	31.76	36,917.16	61,110.87	0.00	-24,193.71	0
WHIRLPOOL CORP	963320106	125.00	O'SHAUGHNESSY	3/19/2020	2.50	11,735.68	18,441.25	0.00	-6,705.57	0
WHIRLPOOL CORP	963320106	350.00	O'SHAUGHNESSY	4/16/2020	7.00	36,322.26	51,635.50	0.00	-15,313.24	0
YUM! BRANDS INC	988498101	548.00	O'SHAUGHNESSY	1/16/2020	10.96	55,003.21	55,200.04	0.00	-196.83	0
YUM! BRANDS INC	988498101	125.00	O'SHAUGHNESSY	1/17/2020	2.50	12,627.52	12,591.25	36.27	0.00	0
YUM! BRANDS INC	988498101	774.00	O'SHAUGHNESSY	2/13/2020	15.48	79,870.34	77,965.02	1,905.32	0.00	0
TOTAL FOR: O'SHAUGHNESSY					2,300.48	6,260,904.95	7,439,606.96	344,971.95	-1,523,673.96	
ABBOTT LABS	002824100	99.00	POLEN	5/22/2020	1.49	8,939.99	8,599.14	340.85	0.00	0
ABBOTT LABS	002824100	539.00	POLEN	9/25/2020	8.09	56,105.46	46,817.54	9,287.92	0.00	0
ABBOTT LABS	002824100	459.00	POLEN	10/23/2020	6.89	48,867.35	39,868.74	8,998.61	0.00	0
ACCENTURE PLC CL A	G1151C101	158.00	POLEN	5/22/2020	2.37	30,770.60	33,270.06	0.00	-2,499.46	0
ACCENTURE PLC CL A	G1151C101	194.00	POLEN	9/25/2020	2.91	45,579.33	40,850.58	4,728.75	0.00	0
ACCENTURE PLC CL A	G1151C101	164.00	POLEN	10/23/2020	2.46	38,210.33	34,533.48	3,676.85	0.00	0

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ADOBE SYS INC	00724F101	127.00	POLEN	5/22/2020	1.91	48,657.92	41,885.87	6,772.05	0.00	0
ADOBE SYS INC	00724F101	156.00	POLEN	9/25/2020	2.34	75,295.58	51,450.36	23,845.22	0.00	0
ADOBE SYS INC	00724F101	132.00	POLEN	10/23/2020	1.98	65,888.52	43,534.92	22,353.60	0.00	0
ALIGN TECHNOLOGY INC	016255101	71.00	POLEN	5/22/2020	1.07	16,963.29	19,811.84	0.00	-2,848.55	0
ALIGN TECHNOLOGY INC	016255101	70.00	POLEN	8/19/2020	1.40	21,851.33	19,532.80	2,318.53	0.00	0
ALIGN TECHNOLOGY INC	016255101	43.00	POLEN	8/19/2020	0.22	13,413.33	11,998.72	1,414.61	0.00	0
ALIGN TECHNOLOGY INC	016255101	16.00	POLEN	8/19/2020	0.24	4,992.88	4,464.64	528.24	0.00	0
ALIGN TECHNOLOGY INC	016255101	40.00	POLEN	8/20/2020	0.60	12,282.52	11,161.60	1,120.92	0.00	0
ALIGN TECHNOLOGY INC	016255101	7.00	POLEN	8/21/2020	0.14	2,140.73	1,953.28	187.45	0.00	0
ALIGN TECHNOLOGY INC	016255101	24.00	POLEN	8/21/2020	0.36	7,343.06	6,696.96	646.10	0.00	0
ALIGN TECHNOLOGY INC	016255101	6.00	POLEN	8/21/2020	0.12	1,836.34	1,674.24	162.10	0.00	0
ALIGN TECHNOLOGY INC	016255101	22.00	POLEN	8/24/2020	0.33	6,545.42	6,138.88	406.54	0.00	0
ALIGN TECHNOLOGY INC	016255101	6.00	POLEN	8/24/2020	0.12	1,773.02	1,674.24	98.78	0.00	0
ALIGN TECHNOLOGY INC	016255101	5.00	POLEN	8/24/2020	0.10	1,486.76	1,395.20	91.56	0.00	0
ALIGN TECHNOLOGY INC	016255101	92.00	POLEN	9/25/2020	1.38	29,274.20	25,671.68	3,602.52	0.00	0
ALIGN TECHNOLOGY INC	016255101	54.00	POLEN	10/23/2020	0.81	18,052.19	15,068.16	2,984.03	0.00	0
ALPHABET INC CL A	02079K305	11.00	POLEN	5/22/2020	0.17	15,428.74	14,733.29	695.45	0.00	0
ALPHABET INC CL A	02079K305	14.00	POLEN	9/25/2020	0.21	20,159.78	18,751.46	1,408.32	0.00	0
ALPHABET INC CL A	02079K305	11.00	POLEN	10/23/2020	0.17	17,692.05	14,733.29	2,958.76	0.00	0
ALPHABET INC CL C	02079K107	36.00	POLEN	5/22/2020	0.54	50,448.82	48,132.72	2,316.10	0.00	0
ALPHABET INC CL C	02079K107	44.00	POLEN	9/25/2020	0.66	63,682.21	58,828.88	4,853.33	0.00	0
ALPHABET INC CL C	02079K107	37.00	POLEN	10/23/2020	0.56	59,663.95	49,469.74	10,194.21	0.00	0
AUTODESK INC (DEL)	052769106	99.00	POLEN	5/22/2020	1.49	19,408.02	14,068.36	5,339.66	0.00	0
AUTODESK INC (DEL)	052769106	140.00	POLEN	9/25/2020	2.10	31,905.32	19,894.64	12,010.68	0.00	0
AUTODESK INC (DEL)	052769106	142.00	POLEN	10/23/2020	2.13	36,671.29	20,199.24	16,472.05	0.00	0
AUTOMATIC DATA PROCESSING INC	053015103	129.00	POLEN	5/22/2020	1.94	17,458.81	21,994.50	0.00	-4,535.69	0
AUTOMATIC DATA PROCESSING INC	053015103	1,364.00	POLEN	8/3/2020	27.28	180,551.96	232,562.00	0.00	-52,010.04	0
AUTOMATIC DATA PROCESSING INC	053015103	221.00	POLEN	8/3/2020	6.63	29,378.38	37,680.50	0.00	-8,302.12	0
AUTOMATIC DATA PROCESSING INC	053015103	155.00	POLEN	8/4/2020	4.65	20,441.66	26,427.50	0.00	-5,985.84	0
AUTOMATIC DATA PROCESSING INC	053015103	133.00	POLEN	8/5/2020	3.99	17,859.09	22,676.50	0.00	-4,817.41	0
BOOKING HLDGS INC	09857L108	10.00	POLEN	3/23/2020	0.10	12,013.88	20,537.30	0.00	-8,523.42	0

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BOOKING HLDGS INC	09857L108	89.00	POLEN	3/23/2020	2.67	106,863.21	182,781.97	0.00	-75,918.76	0
DOLLAR GEN CORP NEW	256677105	552.00	POLEN	1/14/2020	11.04	84,414.95	86,100.96	0.00	-1,686.01	0
DOLLAR GEN CORP NEW	256677105	25.00	POLEN	1/14/2020	0.25	3,836.67	3,899.50	0.00	-62.83	0
DOLLAR GEN CORP NEW	256677105	183.00	POLEN	5/22/2020	2.75	32,887.27	28,544.34	4,342.93	0.00	0
DOLLAR GEN CORP NEW	256677105	159.00	POLEN	9/25/2020	2.39	33,297.07	24,800.82	8,496.25	0.00	0
DOLLAR GEN CORP NEW	256677105	135.00	POLEN	10/23/2020	2.03	29,734.83	21,057.30	8,677.53	0.00	0
FACEBOOK INC	30303M102	293.00	POLEN	5/22/2020	4.40	66,773.63	60,138.25	6,635.38	0.00	0
FACEBOOK INC	30303M102	330.00	POLEN	9/25/2020	4.95	84,298.35	67,732.50	16,565.85	0.00	0
FACEBOOK INC	30303M102	281.00	POLEN	10/23/2020	4.22	79,165.78	57,675.25	21,490.53	0.00	0
GARTNER INC CL A	366651107	138.00	POLEN	5/22/2020	2.07	16,387.43	21,265.80	0.00	-4,878.37	0
GARTNER INC CL A	366651107	168.00	POLEN	9/25/2020	2.52	21,412.13	25,888.80	0.00	-4,476.67	0
GARTNER INC CL A	366651107	144.00	POLEN	10/23/2020	2.16	18,382.79	22,190.40	0.00	-3,807.61	0
ILLUMINA INC	452327109	38.00	POLEN	10/23/2020	0.57	12,269.55	11,733.55	536.00	0.00	0
INTUITIVE SURGICAL INC	46120E602	29.00	POLEN	9/25/2020	0.44	19,361.85	20,090.10	0.00	-728.25	0
INTUITIVE SURGICAL INC	46120E602	24.00	POLEN	10/23/2020	0.36	17,497.35	16,612.59	884.76	0.00	0
MASTERCARD INC	57636Q104	123.00	POLEN	5/22/2020	1.85	36,834.60	36,726.57	108.03	0.00	0
MASTERCARD INC	57636Q104	150.00	POLEN	9/25/2020	2.25	49,962.24	44,788.50	5,173.74	0.00	0
MASTERCARD INC	57636Q104	127.00	POLEN	10/23/2020	1.91	42,529.18	37,920.93	4,608.25	0.00	0
MICROSOFT CORP	594918104	63.00	POLEN	2/5/2020	0.95	10,970.42	9,935.10	1,035.32	0.00	0
MICROSOFT CORP	594918104	104.00	POLEN	2/6/2020	1.56	18,653.97	16,400.80	2,253.17	0.00	0
MICROSOFT CORP	594918104	148.00	POLEN	2/11/2020	2.96	27,322.63	23,339.60	3,983.03	0.00	0
MICROSOFT CORP	594918104	74.00	POLEN	3/20/2020	1.11	10,123.11	11,669.80	0.00	-1,546.69	0
MICROSOFT CORP	594918104	111.00	POLEN	3/27/2020	1.67	16,902.25	17,504.70	0.00	-602.45	0
MICROSOFT CORP	594918104	151.00	POLEN	4/2/2020	2.27	24,613.05	23,812.70	800.35	0.00	0
MICROSOFT CORP	594918104	111.00	POLEN	4/20/2020	1.67	19,471.43	17,504.70	1,966.73	0.00	0
MICROSOFT CORP	594918104	55.00	POLEN	5/22/2020	0.83	10,150.84	8,673.50	1,477.34	0.00	0
MICROSOFT CORP	594918104	103.00	POLEN	6/16/2020	1.55	19,408.39	16,243.10	3,165.29	0.00	0
MICROSOFT CORP	594918104	72.00	POLEN	6/24/2020	1.08	14,380.20	11,354.40	3,025.80	0.00	0
MICROSOFT CORP	594918104	54.00	POLEN	6/26/2020	0.81	10,678.57	8,515.80	2,162.77	0.00	0
MICROSOFT CORP	594918104	41.00	POLEN	7/1/2020	0.62	8,082.04	6,465.70	1,616.34	0.00	0
MICROSOFT CORP	594918104	58.00	POLEN	7/8/2020	0.87	12,191.46	9,146.60	3,044.86	0.00	0

	A	B	C	D	E	F	G	H	I	J
SECURITY NAME	CUSIP	SHARES	NAME OF MANAGER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET PRIOR YR END OR CUR COST BASIS	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECD
MICROSOFT CORP	594918104	35.00	POLEN	7/10/2020	0.53	7,434.88	5,519.50	1,915.38	0.00	0
MICROSOFT CORP	594918104	84.00	POLEN	9/25/2020	1.26	17,252.21	13,246.80	4,005.41	0.00	0
MICROSOFT CORP	594918104	891.00	POLEN	9/30/2020	13.37	186,472.01	140,510.70	45,961.31	0.00	0
MICROSOFT CORP	594918104	339.00	POLEN	10/23/2020	5.09	73,299.28	53,460.30	19,838.98	0.00	0
MSCI INC CL A	55354G100	65.00	POLEN	5/22/2020	0.98	22,335.12	16,781.70	5,553.42	0.00	0
MSCI INC CL A	55354G100	9.00	POLEN	8/3/2020	0.09	3,376.77	2,323.62	1,053.15	0.00	0
MSCI INC CL A	55354G100	98.00	POLEN	8/3/2020	1.96	36,606.85	25,301.64	11,305.21	0.00	0
MSCI INC CL A	55354G100	84.00	POLEN	8/4/2020	1.68	31,426.63	21,687.12	9,739.51	0.00	0
MSCI INC CL A	55354G100	15.00	POLEN	8/4/2020	0.15	5,628.17	3,872.70	1,755.47	0.00	0
MSCI INC CL A	55354G100	66.00	POLEN	9/25/2020	0.99	23,202.16	17,039.88	6,162.28	0.00	0
MSCI INC CL A	55354G100	42.00	POLEN	10/23/2020	0.63	15,062.75	10,843.56	4,219.19	0.00	0
NESTLE SA SPONSORED ADR REPSTG	641069406	862.00	POLEN	1/16/2020	25.86	91,814.28	93,272.71	0.00	-1,458.43	0
NESTLE SA SPONSORED ADR REPSTG	641069406	732.00	POLEN	3/16/2020	21.96	69,287.24	79,206.06	0.00	-9,918.82	0
NESTLE SA SPONSORED ADR REPSTG	641069406	1,598.00	POLEN	3/17/2020	47.94	154,163.16	172,911.59	0.00	-18,748.43	0
NIKE INC CL B	654106103	824.00	POLEN	1/14/2020	16.48	83,241.23	83,479.44	0.00	-238.21	0
NIKE INC CL B	654106103	181.00	POLEN	1/14/2020	2.72	18,276.11	18,337.11	0.00	-61.00	0
NIKE INC CL B	654106103	270.00	POLEN	5/22/2020	4.05	25,185.69	27,353.70	0.00	-2,168.01	0
NIKE INC CL B	654106103	167.00	POLEN	6/16/2020	2.51	16,093.36	16,918.77	0.00	-825.41	0
NIKE INC CL B	654106103	470.00	POLEN	6/17/2020	9.40	44,152.51	47,615.70	0.00	-3,463.19	0
NIKE INC CL B	654106103	283.00	POLEN	6/17/2020	4.25	26,809.71	28,670.73	0.00	-1,861.02	0
NIKE INC CL B	654106103	160.00	POLEN	9/25/2020	2.40	20,393.44	16,209.60	4,183.84	0.00	0
NIKE INC CL B	654106103	157.00	POLEN	10/23/2020	2.36	20,531.21	15,905.67	4,625.54	0.00	0
O REILLY AUTOMOTIVE INC NEW	67103H107	169.00	POLEN	1/21/2020	5.07	74,562.45	74,065.94	496.51	0.00	0
O REILLY AUTOMOTIVE INC NEW	67103H107	77.00	POLEN	1/21/2020	1.54	34,031.89	33,746.02	285.87	0.00	0
O REILLY AUTOMOTIVE INC NEW	67103H107	239.00	POLEN	3/25/2020	4.78	61,639.69	104,744.14	0.00	-43,104.45	0
O REILLY AUTOMOTIVE INC NEW	67103H107	108.00	POLEN	3/25/2020	2.16	27,883.40	47,332.08	0.00	-19,448.68	0
O REILLY AUTOMOTIVE INC NEW	67103H107	129.00	POLEN	3/26/2020	2.58	35,719.45	56,535.54	0.00	-20,816.09	0
O REILLY AUTOMOTIVE INC NEW	67103H107	210.00	POLEN	3/26/2020	4.20	58,899.55	92,034.60	0.00	-33,135.05	0
PAYPAL HLDGS INC	70450Y103	201.00	POLEN	5/22/2020	3.02	30,186.51	21,742.17	8,444.34	0.00	0
PAYPAL HLDGS INC	70450Y103	82.00	POLEN	8/19/2020	0.82	16,128.84	8,869.94	7,258.90	0.00	0
PAYPAL HLDGS INC	70450Y103	394.00	POLEN	8/19/2020	11.82	77,409.71	42,618.98	34,790.73	0.00	0

	A	B	C	D	E	F	G	H	I	J
SECURITY NAME	CUSIP	SHARES	NAME OF MANAGER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET PRIOR YR END OR CUR COST BASIS	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECD
PAYPAL HLDGS INC	70450Y103	4.00	POLEN	8/19/2020	0.08	787.76	432.68	355.08	0.00	0
PAYPAL HLDGS INC	70450Y103	225.00	POLEN	9/25/2020	3.38	41,897.64	24,338.25	17,559.39	0.00	0
PAYPAL HLDGS INC	70450Y103	173.00	POLEN	10/23/2020	2.60	36,700.26	18,713.41	17,986.85	0.00	0
REGENERON PHARMACEUTICALS INC	75886F107	44.00	POLEN	5/22/2020	0.66	25,240.70	16,521.12	8,719.58	0.00	0
REGENERON PHARMACEUTICALS INC	75886F107	54.00	POLEN	9/25/2020	0.81	30,716.13	20,275.92	10,440.21	0.00	0
REGENERON PHARMACEUTICALS INC	75886F107	47.00	POLEN	10/23/2020	0.71	27,086.67	17,647.56	9,439.11	0.00	0
SALESFORCE.COM INC	79466L302	92.00	POLEN	5/22/2020	1.38	16,290.53	14,962.88	1,327.65	0.00	0
SALESFORCE.COM INC	79466L302	194.00	POLEN	9/25/2020	2.91	47,635.48	31,552.16	16,083.32	0.00	0
SALESFORCE.COM INC	79466L302	165.00	POLEN	10/23/2020	2.48	42,545.99	26,835.60	15,710.39	0.00	0
SERVICENOW INC	81762P102	74.00	POLEN	5/22/2020	1.11	28,639.95	20,891.68	7,748.27	0.00	0
SERVICENOW INC	81762P102	50.00	POLEN	8/19/2020	0.50	22,153.26	14,116.00	8,037.26	0.00	0
SERVICENOW INC	81762P102	63.00	POLEN	8/19/2020	0.95	27,843.40	17,786.16	10,057.24	0.00	0
SERVICENOW INC	81762P102	85.00	POLEN	9/25/2020	1.28	39,894.43	23,997.20	15,897.23	0.00	0
SERVICENOW INC	81762P102	77.00	POLEN	10/23/2020	1.16	39,855.27	21,738.64	18,116.63	0.00	0
STARBUCKS CORP	855244109	266.00	POLEN	5/22/2020	3.99	20,578.10	23,386.72	0.00	-2,808.62	0
STARBUCKS CORP	855244109	239.00	POLEN	9/25/2020	3.59	20,089.48	21,012.88	0.00	-923.40	0
STARBUCKS CORP	855244109	309.00	POLEN	10/23/2020	4.64	27,490.71	27,167.28	323.43	0.00	0
UNITEDHEALTH GROUP INC	91324P102	104.00	POLEN	9/25/2020	1.56	30,621.49	31,426.25	0.00	-804.76	0
UNITEDHEALTH GROUP INC	91324P102	81.00	POLEN	10/23/2020	1.22	26,332.91	24,322.70	2,010.21	0.00	0
VISA INC CL A	92826C839	28.00	POLEN	3/20/2020	0.56	4,154.39	5,261.20	0.00	-1,106.81	0
VISA INC CL A	92826C839	14.00	POLEN	3/20/2020	0.07	2,071.04	2,630.60	0.00	-559.56	0
VISA INC CL A	92826C839	98.00	POLEN	3/20/2020	1.96	14,514.91	18,414.20	0.00	-3,899.29	0
VISA INC CL A	92826C839	747.00	POLEN	3/20/2020	22.41	107,454.02	140,361.30	0.00	-32,907.28	0
VISA INC CL A	92826C839	233.00	POLEN	5/22/2020	3.50	45,202.16	43,780.70	1,421.46	0.00	0
VISA INC CL A	92826C839	248.00	POLEN	9/25/2020	3.72	49,601.98	46,599.20	3,002.78	0.00	0
VISA INC CL A	92826C839	212.00	POLEN	10/23/2020	3.18	42,387.40	39,834.80	2,552.60	0.00	0
ZOETIS INC	98978V103	243.00	POLEN	3/23/2020	3.65	25,569.56	32,161.05	0.00	-6,591.49	0
ZOETIS INC	98978V103	110.00	POLEN	3/23/2020	2.20	11,384.73	14,558.50	0.00	-3,173.77	0
ZOETIS INC	98978V103	172.00	POLEN	3/24/2020	5.16	17,874.46	22,764.20	0.00	-4,889.74	0
ZOETIS INC	98978V103	305.00	POLEN	5/22/2020	4.58	41,217.14	40,366.75	850.39	0.00	0
ZOETIS INC	98978V103	301.00	POLEN	9/25/2020	4.52	48,637.57	39,837.35	8,800.22	0.00	0

	A	B	C	D	E	F	G	H	I	J
SECURITY NAME	CUSIP	SHARES	NAME OF MANAGER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET PRIOR YR END OR CUR COST BASIS	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECD
ZOETIS INC	98978V103	256.00	POLEN	10/23/2020	3.84	41,225.55	33,881.60	7,343.95	0.00	0
			TOTAL FOR: POLEN		453.74	4,520,092.68	4,308,992.03	607,242.33	-396,141.68	
			Grand Total:		7,305.77	24,900,741.88	26,267,356.88	2,234,685.48	-3,601,300.48	0.00

Schedule No: 5
Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2020
Schedule of Pooled Funds

	(A)	(B)	(C)	(D)	(E)	(F)	(G)	(H)	(I)	(J)	(K)
PERAC Ledger Number	Market Value at End of Previous Year	Total Purchases this Year At Cost	Reinvested Investment Income	Realized Gain	Realized Loss	Unrealized Gain	Unrealized Loss	Total Sales/Redemptions this Year- Amount Received	Cash Div/Distrib to System this Year	Fees Deducted	=A+B+C+D-E+F-G-H-I-J Market Value at End Of Year
1172 Aberdeen Pooled	15,440,204.76		103,186.87	1,663,918.17	555,059.73	5,016,087.21	4,048,517.30	7,000,000.00		45,817.58 *	10,619,819.98
1172 Chartwell MCV CIT	-	7,211,936.16				162,140.75					7,374,076.91
1173 PRIT Emerging Markets	3,419,460.55		72,333.09	272,550.53	90,173.18	1,402,625.16	962,220.61			17,993.77	4,096,581.77
1173 PRIT International Equity	4,778,461.93		97,615.85	125,370.39	32,291.94	1,783,331.93	1,417,436.02			10,613.39	5,324,438.75
1181 Loomis Sayles	7,465,181.28	7,000,000.00				1,451,020.86	407,728.81	1,791,500.00		28,643.12 *	13,716,973.33
1183 PRIT Value Added	6,604,239.52		346,404.15	25,753.84	122,452.08	1,083,260.56	1,019,393.10			26,965.87	6,890,847.02
1198 PRIT Cash Fund	-		26.01					26.01			-
1199 PRIT Core Fund	68,826,975.67	5,700,026.01	1,413,850.03	3,051,061.17	385,218.49	11,322,405.38	7,739,561.63	12,644,000.00		299,530.54	69,246,007.60
1194-1 PRIT Real Estate Fund	16,659,578.62		713,662.51	294,307.83	310,815.86	968,123.77	1,479,244.64			83,005.01	16,762,607.22
	<u>123,194,102.33</u>	<u>19,911,962.17</u>	<u>2,747,078.51</u>	<u>5,432,961.93</u>	<u>1,496,011.28</u>	<u>23,188,995.62</u>	<u>17,074,102.11</u>	<u>21,435,526.01</u>	<u>-</u>	<u>512,569.28</u>	<u>134,031,352.58</u>

* These fees are paid by invoice via the warrant process and therefore not deducted directly from these accounts.

Schedule No: 6

Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2020
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		Realized		Investment Income Received During Year
						Gains	Losses	Gains	Losses	
1	1040 - Cash	\$ 1,492,254.14	\$ 13.74							\$ 7,286.18
4	1170 - Equities	40,147,812.80			19,403.46	8,871,075.32	458,231.32	2,234,685.48	3,601,300.48	585,188.42
5b	1172 - Pooled Domestic Equity	17,993,896.89				5,178,227.96	4,048,517.30	1,663,918.17	555,059.73	103,186.87
5c	1173 - Pooled International Equity	9,421,020.52				3,185,957.09	2,379,656.63	397,920.92	122,465.12	169,948.94
5e	1181 - Pooled Domestic Fixed	13,716,973.33				1,451,020.86	407,728.81	0	0	0
5g	1183 - Pooled Global Fixed	6,890,847.02				1,083,260.56	1,019,393.10	25,753.84	122,452.08	346,404.15
5i	1194 - Pooled Real Estate	16,762,607.22				968,123.77	1,479,244.64	294,307.83	310,815.86	713,662.51
5m	1198 - PRIT Cash Fund	0.00								26.01
5n	1199 - PRIT Core Fund	69,246,007.60				11,322,405.38	7,739,561.63	3,051,061.17	385,218.49	1,413,850.03
		<u>175,671,419.52</u>	<u>13.74</u>	<u>-</u>	<u>19,403.46</u>	<u>\$32,060,070.94</u>	<u>17,532,333.43</u>	<u>7,667,647.41</u>	<u>5,097,311.76</u>	<u>3,339,553.11</u>

Schedule No: 7

Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2020
Summary of Investment Related Fees

Manager/Vendor-All Managers/ Vendors Must Be Listed	Q 1 2020	Q 2 2020	Q 3 2020	Q 4 2020	Accrued Payable at Year End 2020	Total Paid or Accrued in 2020	Market Value as of 12/31/2020	*Payment Method (N,C,W)
5304 - Management Fees								
1 Aberdeen Asset Management	\$ 18,085.43	16,762.79	10,969.16		12,157.53	57,974.91	10,619,819.98	C
2 Loomis Sayles	5,507.74	7,711.20	7,704.05		7,720.13	28,643.12	13,716,973.33	N
3 Chartwell MCV	7,247.16	8,429.81	8,573.91		8,969.46	33,220.34	7,374,076.91	C
4 Copeland Capital Management LLC			10,962.55		14,030.18	24,992.73	8,497,647.84	
5 Fiera MCG	11,508.07	12,721.73	14,505.71	11.55	16,372.76	55,119.82	9,624,702.13	C
6 Polen Capital Management LLC	15,212.05	17,803.72	18,151.34	18.55	18,378.63	69,564.29	11,102,092.71	C
7 O'Shaughnessy Asset Management	12,253.34	11,643.99	12,615.29	56.17	13,985.35	50,554.14	10,923,370.12	C
8 PRIT Core Fund	71,357.85	71,170.02	80,142.38	76,860.29		299,530.54	69,246,007.60	N
9 PRIT Real Estate Fund	20,083.61	18,401.09	21,305.00	23,215.31		83,005.01	16,762,607.22	N
10 PRIT International Equity	2,504.41	2,550.64	2,624.83	2,933.51		10,613.39	5,324,438.75	N
11 PRIT Emerging Markets	4,292.85	4,260.93	5,244.85	4,195.14		17,993.77	4,096,581.77	N
12 PRIT Value Added Fixed Income	6,665.86	6,451.99	6,784.75	7,063.27		26,965.87	6,890,847.02	N
5304 Management Fees TOTAL	<u>174,718.37</u>	<u>177,907.91</u>	<u>199,583.82</u>	<u>114,353.79</u>	<u>91,614.04</u>	<u>758,177.93</u>	<u>174,179,165.38</u>	
5305 Custodial Fees								
10 Comerica	4,522.48	4,582.06	5,977.86		5,676.39	20,758.79		C
5305 Custodial Fees TOTAL	<u>4,522.48</u>	<u>4,582.06</u>	<u>5,977.86</u>	<u>0.00</u>	<u>5,676.39</u>	<u>20,758.79</u>		
5307 Investment Consultant Fees								
11 Dahab Associates	10,500.00	10,500.00	10,500.00	0.00	10,500.00	42,000.00		C
5307 Investment Consultant Fees TOTAL	<u>10,500.00</u>	<u>10,500.00</u>	<u>10,500.00</u>	<u>0.00</u>	<u>10,500.00</u>	<u>42,000.00</u>		
						<u>\$820,936.72</u>		