

ANNUAL STATEMENT FOR THE YEAR ENDED DECEMBER 31, 2021
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:

101 Munson Street, Suite 108 Greenfield MA 01301

Contact: <http://www.frrsma.com/contact/>

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, 2024

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

Towne, Janice – Current member with the Pioneer Valley Regional School District had an hour for hour non-membership purchase of 1 year, 1 month, 24 days approved by the Board on May 27, 2015. Upon review of this make-up it was determined the 12 for 10 school year conversion was incorrect. The corrected amount of creditable service for the period 09/13/1994-06/30/1997 is 1 year, 4 months, 18 days. There is no additional cost associated with the revision.

General Business:

1. Annual Statement review and submittal

Dale Kowacki, Executive Director presented and reviewed the 2021 PERAC Annual Statement with the Board. The Board members approved the annual statement for submission to PERAC.

On a motion made by Gabriele Voelker and seconded by Paul Mokrzecki, the Board voted unanimously to approve the Annual Statement review and submittal.

2. Personnel Policy – possible edits

a. Executive Director as hiring and firing authority

The Board decided the authority to hire or terminate the Executive Director and Assistant Director rests with the Board, or its designee. The Hiring and termination of the staff will lie with the Chair and Executive Director “in concert”. Dale Kowacki suggested information be provided to the Board during the process. Dale Kowacki will make the edit to the personnel policy and present it to the Board for final approval.

i. At-will termination v. discipline procedures

The Chair of the Board and Board members determined, with the Guidance of Board Attorney Michael Sacco via email to Executive Director Dale Kowacki, to retain the wording of the At-Will practice along with the discipline procedures.

b. What is allowable in 6-month Introductory period

Dale Kowacki suggests changing the wording to probationary period in lieu of introductory period—the change was accepted by the Board.

Chair Sandra Hanks voiced concern regarding equipment being taken home for Work-From-Home by new employees in the probationary period. It was decided only under extreme situations i.e., COVID, would they be able to do so. The Executive Director can approve or disapprove employees working from home. Gabe Voelker suggests a single evaluation be done after 30 days, and then again just prior to the end of the 6-month period. These changes were accepted by the Board.

Dale Kowacki will make the edits to the personnel policy and present it to the Board for final approval.

**ANNUAL STATEMENT FOR THE YEAR ENDED DECEMBER 31, 2021
OF THE CONDITIONS AND AFFAIRS OF
FRANKLIN REGIONAL RETIREMENT SYSTEM**

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, 2021**

ANNUAL STATEMENT BALANCE TESTS

1 ASSET BALANCE

Assets Previous Year	173,563,334.48
Income Current Year	47,798,186.86
Disbursements Current Year	(16,638,387.16)
Assets Current Year	<u>204,723,134.18</u>

2 ASSET DIFFERENCE

Assets Current Year	204,723,134.18
Assets Previous Year	(173,563,334.48)
Difference	<u>31,159,799.70</u>

3 INCOME DIFFERENCE

Income Current Year	47,798,186.86
Disbursements Current Year	(16,638,387.16)
Difference	<u>31,159,799.70</u>

4 FUND CHANGE DIFFERENCE

Total Fund Change Credits Current Year	53,477,580.86
Total Fund Change Debits Current Year	(22,317,781.16)
Difference	<u>31,159,799.70</u>

**Annual Statement of the Franklin Regional Retirement System for
the Year Ended December 31, 2021**

ASSETS & LIABILITIES

	<u>2021</u>	<u>2020</u>	<u>2019</u>
1 1040 Cash	1,428,506.39	1,492,254.14	1,579,891.83
3 1180 Fixed Income Securities	0.00	0.00	0.00
5 1170 Equities (at market value)	46,115,107.14	40,147,812.80	35,253,938.99
6 1172 Pooled Domestic Equity Funds	20,270,613.57	17,993,896.89	15,440,204.76
7 1173 Pooled International Equity Funds	10,067,160.68	9,421,020.52	8,197,922.48
9 1181 Pooled Domestic Fixed Income Funds	16,579,639.92	13,716,973.33	7,465,181.28
1183 Pooled Global Fixed	7,130,455.94	6,890,847.02	6,604,239.52
13 1194 Pooled Real Estate Funds	21,328,297.02	16,762,607.22	16,659,578.62
18 1199 PRIT Fund	84,287,399.44	69,246,007.60	68,826,975.67
19 1350 Prepaid Expenses	7,486.56	8,308.46	6,609.74
20 1398 Accounts Receivable (A)	90,382.83	93,183.69	65,877.50
21 1550 Interest Due and Accrued	29.15	13.74	1,149.35
22 2020 Accounts Payable (A)	-2,581,944.46	-2,209,590.93	-2,988,090.32
Total	204,723,134.18	173,563,334.48	157,113,479.42
Funds:			
1 3293 Annuity Savings Fund	33,909,443.22	32,662,132.33	31,675,248.64
2 3294 Annuity Reserve Fund	10,936,050.89	10,909,470.98	11,026,413.30
3 3295 Military Service Fund	0.00	0.00	0.00
4 3296 Pension Fund	4,710,138.87	4,403,318.67	4,681,369.68
6 3297 Pension Reserve Fund	155,167,501.20	125,588,412.50	109,730,447.80
Total Assets at Market Value	204,723,134.18	173,563,334.48	157,113,479.42

Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2021

Changes in Fund Balance

		Balance 12/31	Interfund			Balance 12/31
		Prior Year	Receipts	Transfers	Disbursements	Current Year
Annuity Savings Fund	3293	32,662,132.33	4,507,648.35	(2,176,688.86)	(1,083,648.60)	33,909,443.22
Annuity Reserve Fund	3294	10,909,470.98	317,121.52	2,178,694.93	(2,469,236.54)	10,936,050.89
Pension Fund	3296	4,403,318.67	8,231,163.78	3,498,693.00	(11,423,036.58)	4,710,138.87
Military Service Fund	3295	-	-	-	-	-
Expense Fund	3298	-	1,662,465.44	-	(1,662,465.44)	-
Pension Reserve Fund	3297	<u>125,588,412.50</u>	<u>33,079,787.77</u>	<u>(3,500,699.07)</u>		<u>155,167,501.20</u>
TOTAL ALL FUNDS		173,563,334.48	47,798,186.86	-	(16,638,387.16)	204,723,134.18

Annuity Savings	- to -	Annuity Reserve	2,178,694.93	For Retirements
Annuity Reserve	- to -	Pension Fund		
Annuity Savings	- to -	Pension Reserve		
Pension Reserve	- to -	Pension Fund	3,498,693.00	To support "Cost of Benefits"
Pension Reserve	- to -	Annuity Savings	2,006.07	LaPointe, Dole
			<u>5,679,394.00</u>	

Fund Change
on Page 1

Credits	Difference	Debits
53,477,580.86	31,159,799.70	22,317,781.16

**Annual Statement of the Franklin Regional Retirement System for
the Year Ended December 31, 2021**

RECEIPTS

	<u>2021</u>	<u>2020</u>	<u>2019</u>
1 Annuity Savings Fund:			
(a) 4891-Members Deductions	3,701,035.61	3,582,312.10	3,517,412.29
(b) 4892-Transfers From Other Systems	624,038.29	339,289.52	774,314.98
(c) 4893-Member Make Up Payments and Redeposits	98,712.92	17,825.23	12,416.71
(d) 4900-Member Payments from Rollovers	-	16,365.66	64,461.16
(e) Investment Income Credited to Members Accounts	83,861.53	69,746.44	56,559.85
Subtotal	4,507,648.35	4,025,538.95	4,425,164.99
2 Annuity Reserve Fund			
(a) Investment Income Credited to Annuity Reserve Fund	317,121.52	324,731.32	318,137.69
Subtotal	317,121.52	324,731.32	318,137.69
3 Pension Fund			
(a) 4898-3(8)(c) Reimbursements From Other Systems	525,129.21	531,908.07	477,208.11
(b) 4899-Received From Commonwealth for COLA and Survivor Benefits	21,361.57	33,527.84	39,122.10
(c) 4894-Pension Fund Appropriation	7,684,673.00	7,268,256.00	6,871,971.00
(d) 4840 -Workers' Compensation Settlements	-	-	0.00
[e] 4841 - Recovery of 91A Overearnings	-	-	4,914.65
Subtotal	8,231,163.78	7,833,691.91	7,393,215.86
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	1,662,465.44	1,411,693.93	1,404,735.22
Subtotal	1,662,465.44	1,411,693.93	1,404,735.22
6 Pension Reserve Fund			
(a) 4897-Federal Grant Reimbursement	-	-	0.00
(b) 4895-Pension Reserve Appropriation	303.04	300.90	282.42
(c) 4822-Interest Not Refunded	17,782.53	9,765.58	4,400.12
(d) 4825-Miscellaneous Income	3,232.46	1,801.00	1,183.45
(e) Excess Investment Income	33,058,469.74	18,630,318.97	22,553,161.07
Subtotal	33,079,787.77	18,642,186.45	22,559,027.06
TOTAL RECEIPTS	47,798,186.86	32,237,842.56	36,100,280.82

**Annual Statement of the Franklin Regional Retirement System for
the Year Ended December 31, 2021**

DISBURSEMENTS

	2021	2020	2019
1 Annuity Savings Fund:			
(a) 5757-Refunds to Members	591,658.47	409,605.69	390,827.16
(b) 5756-Transfers to Other Systems	491,990.13	637,436.81	729,213.09
Subtotal	1,083,648.60	1,047,042.50	1,120,040.25
2 Annuity Reserve Fund:			
(a) 5750-Annuities Paid	2,459,938.35	2,336,738.36	2,171,194.12
(b) 5759-Option B Refunds	9,298.19	44,659.27	71,412.90
Subtotal	2,469,236.54	2,381,397.63	2,242,607.02
3 Pension Fund:			
(a) 5751-Pensions Paid			
Regular Pension Payments	8,937,113.17	8,460,716.01	7,919,711.61
Survivorship Payments	451,692.33	438,475.78	434,355.75
Ordinary Disability Payments	137,473.26	135,705.10	120,787.20
Accidental Disability Payments	497,548.21	500,394.20	497,093.00
Accidental Death Payments	46,930.44	45,647.28	61,749.22
Section 101 Benefits	14,805.54	14,374.32	13,969.08
(b) 5755-3(8)(c) Reimbursements to Other Systems	1,316,112.06	1,319,012.91	1,533,048.93
(c) 5752-COLA's Paid	21,361.57	33,527.84	39,122.10
(d) 5753-Chapter 389 Beneficiary Increase Paid	-	-	-
Subtotal	11,423,036.58	10,947,853.44	10,619,836.89
4 Military Service Fund:			
(a) 4890-Return to Municipality for Members who withdrew their funds	-	-	-
Subtotal	-	-	-
5 Expense Fund:			
(a) 5118-Board Member Stipend	29,544.00	29,112.00	28,692.00
(b) 5119-Salaries	357,748.26	348,519.05	329,057.94
(c) 5120- Employer benefits	42,484.08	37,052.23	39,666.39
(d) 5304-Management Fees	987,151.32	758,177.93	778,854.81
(e) 5305-Custodial Fees	24,417.09	20,758.79	20,033.61
(f) 5307-Consultant Fees	45,000.00	42,000.00	38,499.87
(g) 5308-Legal Expenses	10,164.00	25,312.10	25,381.05
(h) 5309-Medical Expenses			
(i) 5310-Fiduciary Insurance	13,340.00	12,634.00	12,246.00
(j) 5311-Service Contracts	36,722.56	36,192.92	35,242.77
(k) 5312-Rent	56,322.56	19,039.68	19,039.68
(l) 5315-Professional Services			
(m) 5316-Actuarial Services	4,000.00	17,500.00	3,500.00
(n) 5317 Audit Services	18,500.00	18,500.00	18,500.00
(o) 5320-Education and Training	300.00	-	2,866.00
(p) 5589-Administrative Expenses	24,766.16	28,494.17	31,691.88
(q) 5599-Furniture and Equipment	12,005.41	18,218.06	16,216.24
(r) 5719-Travel	-	183.00	5,246.98
Subtotal	1,662,465.44	1,411,693.93	1,404,735.22
TOTAL DISBURSEMENTS	16,638,387.16	15,787,987.50	15,387,219.38

**Annual Statement of the Franklin Regional Retirement System for
the Year Ended December 31, 2021**

Investment Income

	2021	2020	2019
Investment Income Received From:			
(a) Cash (from Schedule 1)	503.73	7,286.18	32,872.67
(b) Short Term Investments (from Schedule 2)	-	-	-
(c) Fixed Income Securities (from Schedules 3A and 3C)	-	-	-
(d) Equities (from schedules 4A and 4C)	590,268.73	585,188.42	543,632.73
(e) Pooled Funds (from Schedule 5)	3,220,199.71	2,747,078.51	3,155,334.85
(f) Commission Recapture	-	-	-
4821- TOTAL INVESTMENT INCOME	3,810,972.17	3,339,553.11	3,731,840.25
Plus:			
4884-Realized Gains (Profits)	13,146,192.71	7,667,647.41	8,822,399.77
4886-Unrealized Gains (Incr. in Market Value)	26,115,263.37	32,060,070.94	20,491,947.24
1550-Interest Due and Accrued-Current Year	29.15	13.74	1,149.35
	39,261,485.23	39,727,732.09	29,315,496.36
Less:			
4823-Paid Accrued Interest on Fixed Income Securites	-	-	-
4885-Realized Losses	(416,912.50)	(5,097,311.76)	(2,454,843.82)
4887-Unrealized Losses (Decrease in Market Value)	(7,533,612.93)	(17,532,333.43)	(6,258,204.11)
1550-Interest Due and Accrued-Prior Year	(13.74)	(1,149.35)	(1,694.85)
NET INVESTMENT INCOME	35,121,918.23	20,436,490.66	24,332,593.83
Income Required:			
Annuity Savings Fund (From supplementary schedule)	83,861.53	69,746.44	56,559.85
Annuity Reserve Fund	317,121.52	324,731.32	318,137.69
Expense Fund	1,662,465.44	1,411,693.93	1,404,735.22
Military Service Fund	-	-	-
TOTAL INCOME REQUIRED	2,063,448.49	1,806,171.69	1,779,432.76
Net Investment Income	35,121,918.23	20,436,490.66	24,332,593.83
Less Income Required:	(2,063,448.49)	(1,806,171.69)	(1,779,432.76)
EXCESS INCOME TO PENSION RESERVE FUND	33,058,469.74	18,630,318.97	22,553,161.07

**Annual Statement
Franklin Regional Retirement System
December 31, 2021**

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

2021

Month	Option B			Credit Balance			Balance X .0025
	Debit Balance		Transfers Out	3294		Balance	
	5750	5759			3294		Transfers In
Transfer to ARF for prior year							
December 31, 2019				10,909,470.98		10,909,470.98	27,273.68
January 31, 2020	199,729.22				178,363.52	10,888,105.28	27,220.26
February 28, 2020	202,215.00	9,298.19			43,088.42	10,719,680.51	26,799.20
March 31, 2020	202,342.97					10,517,337.54	26,293.34
April 30, 2020	201,637.07				143,568.57	10,459,269.04	26,148.17
May 31, 2020	202,123.27					10,257,145.77	25,642.86
June 30, 2020	201,727.61				279,634.10	10,335,052.26	25,837.63
July 31, 2020	203,292.56				339,052.39	10,470,812.09	26,177.03
August 31, 2020	207,066.83				136,922.72	10,400,667.98	26,001.67
September 30, 2020	207,651.44				439,982.32	10,632,998.86	26,582.50
October 31, 2020	209,150.12				199,675.96	10,623,524.70	26,558.81
November 30, 2020	210,791.68				221,815.25	10,634,548.27	26,586.37
December 31, 2020	212,210.58				196,591.68	10,618,929.37	
totals:	2,459,938.35	9,298.19			2,178,694.93		317,121.52

This balance should equal the balance in 3294 after final entries

#3294 Balance	10,936,050.89
accounting	13,088,165.91
less 5750	(2,459,935.35)
less 5759	(9,298.19)
plus ARF interest	317,121.52
good	10,936,053.89

**Annual Statement of the Franklin Regional Retirement System for
the Year Ended December 31, 2021**

Schedule A

Detail of Accounts Receivable and Accounts Payable

	<u>Amount</u>	<u>Original Date</u>
<u>Accounts Receivable</u>		
4891 Member Deductions	\$53,774.94	12/31/2021
4892 Transfer-in Receivable	\$28,635.87	12/31/2021
4894 Pension Fund Appropriation	7,972.02	12/31/2021
5120 PrePaid Employee Insurance	2,997.32	12/31/2021
5311 PrePaid Service Contracts-Admin & Equip	329.10	12/31/2021
5312 PrePaid Rent Expense	2,346.00	12/31/2021
5589 PrePaid Administrative Expenses	89.99	12/31/2021
5589 PrePaid Postage	1,724.15	12/31/2021
TOTAL RECEIVABLES (Must agree with Page 2, sum of line 19 & 20)	\$97,869.39	
<u>Accounts Payable</u>		
5118 Board Stipends	2,462.00	12/31/2021
5119 Salaries	19,549.44	12/31/2021
5120 Benefits	350.12	12/31/2021
5304 Management fees	105,994.00	12/31/2021
5305 Custodial Fees	6,259.44	12/31/2021
5307 Investment Consultant	11,250.00	12/31/2021
5308 Legal Expense	67.00	12/31/2021
5311 Service Contracts - Admin	205.35	12/31/2021
5589 Administrative expense	45.00	12/31/2021
5599 Furniture & Equipment	63.07	12/31/2021
5719 Travel	-	12/31/2021
5755 State Board 3(8)c liability	355,471.25	12/31/2020
5755 State Board 3(8)c liability	2,080,227.79	12/31/2011
TOTAL PAYABLES (Must agree with Page 2, line 22)	2,581,944.46	

Membership Counts for the as of 12/31/2021

MEMBERSHIP FOR CURRENT YEAR

ACTIVE MEMBERS	Group 1	Group 2 & 4	TOTAL
Active Membership, Dec. 31st, Previous Year	919	118	1,037
Inactive Membership, Dec. 31st, Previous Year	567	71	638
Enrolled During Current Year	206	15	221
Transfers Between Groups	0	0	0
Reinstatements of Disabled Members	0	0	0
SUBTOTAL	206	15	221
Deduct:			
Death	1	0	1
Withdrawals	93	5	98
Retirements	26	4	30
SUBTOTAL	120	9	129
Active Membership, Current Year	964	122	1,086
Inactive Membership, Current Year	608	73	681

RETIRED MEMBERS, BENEFICIARIES & SURVIVORS

Retired, Beneficiary and Survivor Membership, Dec. 31st, Previous Year	609	61	670
Retirements During the Year			
Superannuation	26	4	30
Ordinary Disability	0	1	1
Accidental Disability	0	0	0
Termination Retirement Allowance	0	0	0
Beneficiary of Deceased Retiree	1	0	1
Survivor Benefits from Active Membership	0	0	0
SUBTOTAL	27	5	32
Deduct:			
Deaths of Retired Members	16	2	18
Termination of Survivor Benefits	6	1	7
Reinstatements of Disabled Pensions	0	0	0
SUBTOTAL	22	3	25
Retired Membership, Current Year			
Superannuation	555	47	602
Ordinary Disability	6	3	9
Accidental Disability	11	5	16
Termination	0	0	0
Beneficiaries from Accidental Deaths	0	3	3
Beneficiaries from Section 100	0	0	0
Beneficiaries from Section 101	0	0	0
Beneficiaries under Option C	18	3	21
Option (D) Survivor Allowance	23	2	25
Section 12B Survivor Allowance	1	0	1
Total Retired, Beneficiary and Survivor Membership, Current Year	614	63	677
TOTAL MEMBERSHIP			
Active, Inactive, Retired, Beneficiary and Survivor, Current Year	2,186	258	2,444

Schedule No: 1
Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2021
Cash Account Activity During Year

<u>Description</u>	<u>Account No.</u>	<u>Interest Rate at Year End</u>	<u>(A) Book Value at End of Previous Yr</u>	<u>(B) Total Deposits This Year</u>	<u>(C) Income Reinvested/ Redeposited Into Account</u>	<u>(T) Net Transfers During Year</u>	<u>(D) Withdrawals During Year</u>	<u>(E) =A+B+C-D+T Book Value Dec 31st Current Yr</u>	<u>(F) Cash Income Pd to System Not Reinvested or Redeposited</u>	<u>(G) Interest Due and Accrued on Dec. 31st</u>
1041	UniBank - checking	7710077251	0.01%	1,993.14	-	37.96	15,656,625.82	15,656,654.12	2,002.80	
1041	Unibank - depository	7710077269	0.01%	124,637.50	4,377,476.01	143.98	(4,286,464.85)	-	215,792.64	
1041	Unibank - card account	7710227773	0.01%	2,019.58		0.44	9,747.84	9,767.84	2,000.02	
1041	Unibank - UniPay account	7710400487	0.01%	442,289.18	8,282,833.02	176.61	(8,337,908.81)	-	387,390.00	
1042	Comerica - Copeland	1055089515		125,368.57	3,748,663.16	27.72	(500,000.00)	3,132,004.71	242,054.74	7.31
1042	Comerica - Polen	1055063221		146,367.08	4,015,136.65	51.90	(1,451,000.00)	2,417,520.91	293,034.72	11.50
1042	Comerica - O'Shaughnessy	1055063249		70,374.48	9,042,178.10	15.38	(1,240,000.00)	7,761,447.76	111,120.20	3.04
1042	Comerica - Fiera	1055087125		579,154.61	3,230,441.30	49.74	(1,172,000.00)	2,462,584.38	175,061.27	7.30
1099	PETTY CASH			50.00				50.00		
			\$ 1,492,254.14	\$ 32,696,728.24	\$ 503.73	\$ (1,321,000.00)	\$ 31,439,979.72	\$ 1,428,506.39	\$ -	\$ 29.15

Schedule No: 2
Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2021
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, 2021
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, 2021
Domestic Fixed Income Securities Purchased During Year

Description	(A)	(B)	(C)	(D)	(E)	(F)	(G)
	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, 2021
 Domestic Fixed Income Securities Sold During Year

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

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 2021
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	4,858.00	140.74	593,435.80	-61,533.38	683,714.92	151,812.50	0.00	9,583.20
ACCENTURE PLC CL A	G1151C101	1,353.00	414.55	507,792.24	-154,375.11	560,886.15	207,469.02	0.00	6,486.20
ADOBE SYS INC	00724F101	1,062.00	567.06	780,687.32	-249,559.88	602,217.72	71,090.28	0.00	0.00
AIRBNB INC COM CL A	009066101	2,163.00	166.49	0.00	318,588.99	360,117.87	41,528.88	0.00	0.00
ALIGN TECHNOLOGY INC	016255101	348.00	657.18	342,003.20	-156,038.96	228,698.64	42,734.40	0.00	0.00
ALPHABET INC CL A	02079K305	124.00	2897.04	241,864.32	-24,536.96	359,232.96	141,905.60	0.00	0.00
ALPHABET INC CL C	02079K107	293.00	2893.59	767,323.44	-245,315.35	847,821.87	325,813.78	0.00	0.00
AMAZON COM INC	023135106	324.00	3334.34	0.00	1,093,856.02	1,080,326.16	0.00	-13,529.86	0.00
AUTODESK INC (DEL)	052769106	1,473.00	281.19	514,497.90	-67,548.69	414,192.87	0.00	-32,756.34	0.00
DOCUSIGN INC	256163106	1,230.00	152.31	0.00	180,494.67	187,341.30	6,846.63	0.00	0.00
DOLLAR GEN CORP NEW	256677105	0.00	188.99	335,218.20	-335,218.20	0.00	0.00	0.00	573.84
FACEBOOK INC	30303M102	2,266.00	336.35	906,344.88	-287,364.32	762,169.10	143,188.54	0.00	0.00
GARTNER INC CL A	366651107	1,125.00	334.32	271,522.05	-91,308.30	376,110.00	195,896.25	0.00	0.00
ILLUMINA INC	452327109	599.00	380.44	247,530.00	-25,900.00	227,883.56	6,253.56	0.00	0.00
INTUITIVE SURGICAL INC	46120E602	774.00	359.3	235,612.80	-24,543.00	278,098.20	67,028.40	0.00	0.00
MASTERCARD INC	57636Q104	1,729.00	359.32	538,265.52	77,594.85	621,264.28	5,403.91	0.00	2,781.24
MICROSOFT CORP	594918104	2,094.00	336.32	883,007.40	-417,259.92	704,254.08	238,506.60	0.00	7,906.84
MSCI INC CL A	55354G100	328.00	612.69	224,158.06	-77,696.22	200,962.32	54,500.48	0.00	1,261.52
NETFLIX.COM INC	64110L106	581.00	602.44	0.00	318,924.02	350,017.64	31,093.62	0.00	0.00
NIKE INC CL B	654106103	1,657.00	166.67	261,578.03	-27,162.24	276,172.19	41,756.40	0.00	2,017.08
PAYPAL HLDGS INC	70450Y103	1,475.00	188.58	478,939.00	-133,494.00	278,155.50	0.00	-67,289.50	0.00
REGENERON PHARMACEUTICALS INC	75886F107	0.00	450.57	264,261.17	-264,261.17	0.00	0.00	0.00	0.00
SALESFORCE.COM INC	79466L302	2,290.00	254.13	434,378.56	76,657.53	581,957.70	70,921.61	0.00	0.00
SERVICENOW INC	81762P102	717.00	649.11	501,441.73	-106,783.42	465,411.87	70,753.56	0.00	0.00
STARBUCKS CORP	855244109	2,749.00	116.97	389,942.10	-95,854.08	321,550.53	27,462.51	0.00	5,974.36
UNITEDHEALTH GROUP INC	91324P102	855.00	502.14	334,548.72	-34,717.32	429,329.70	129,498.30	0.00	5,161.15
VISA INC CL A	92826C839	2,240.00	216.71	546,606.27	-56,651.07	485,430.40	0.00	-4,524.80	3,217.28

	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	2,240.00	244.03	501,134.00	-130,414.00	546,627.20	175,907.20	0.00	2,810.25
		TOTAL FOR: POLEN		11,102,092.71	-1,001,419.51	12,229,944.73	2,247,372.03	-118,100.50	47,772.96
<u>O'SHAUGHNESSY</u>									
ADVANCE AUTO PARTS	00751Y106	270.00	239.88	0.00	53,460.35	64,767.60	11,307.25	0.00	540.00
ALLSTATE CORP	020002101	2,588.00	117.65	107,731.40	188,310.35	304,478.20	8,436.45	0.00	5,212.08
ALLY FINL INC	02005N100	1,140.00	47.61	149,914.64	-95,125.69	54,275.40	0.00	-513.55	706.80
ALTICE USA INC -A	02156K103	0.00	16.3	19,086.48	-19,086.48	0.00	0.00	0.00	0.00
AMCOR PLC	G0250X107	28,377.00	12.01	155,411.08	174,008.56	340,807.77	11,388.13	0.00	11,824.01
AMERIPRISE FINL INC	03076C106	1,832.00	301.66	486,990.98	-111,188.69	552,641.12	176,838.83	0.00	8,024.32
AMGEN INC	031162100	1,021.00	224.97	18,853.44	221,447.50	229,694.37	0.00	-10,606.57	3,579.84
ANNALY MTG MGMT INC	035710409	22,238.00	7.82	126,572.55	62,566.46	173,901.16	0.00	-15,237.85	13,760.78
APPLE INC	037833100	0.00	121.26	66,345.00	-66,345.00	0.00	0.00	0.00	102.50
AT&T INC	00206R102	10,259.00	24.6	315,784.80	-20,735.96	252,371.40	0.00	-42,677.44	22,088.56
AUTOZONE INC	053332102	58.00	2096.39	0.00	83,344.70	121,590.62	38,245.92	0.00	0.00
BANK NEW YORK MELLON CORP	064058100	792.00	58.08	22,111.24	23,792.63	45,999.36	95.49	0.00	241.07
BANK OF AMERICA CORP	060505104	3,592.00	44.49	265,394.36	-142,065.23	159,808.08	36,478.95	0.00	3,201.66
BIOGEN IDEC INC	09062X103	497.00	239.92	204,702.96	-81,427.51	119,240.24	0.00	-4,035.21	0.00
BOOKING HLDGS INC	09857L108	0.00	2466.08	51,227.21	-51,227.21	0.00	0.00	0.00	0.00
BOSTON PROPERTIES INC	101121101	899.00	115.18	110,316.51	-25,334.04	103,546.82	18,564.35	0.00	4,049.36
BRISTOL MYERS SQUIBB CO	110122108	1,493.00	62.35	0.00	98,571.63	93,088.55	0.00	-5,483.08	1,406.30
CAPITAL ONE FINANCIAL CO	14040H105	463.00	145.09	0.00	70,269.07	67,176.67	0.00	-3,092.40	222.00
CARDINAL HEALTH INC	14149Y108	917.00	51.49	0.00	44,100.00	47,216.33	3,116.33	0.00	0.00
CATERPILLAR INC	149123101	0.00	215.88	111,214.22	-111,214.22	0.00	0.00	0.00	629.33
CELANESE CORP DE COM SER A	150870103	3,018.00	168.06	387,870.90	23,679.20	507,205.08	95,654.98	0.00	7,082.88
CENTURYLINK INC	156700106	0.00	12.38	0.00	0.00	0.00	0.00	0.00	0.00
CHARTER COMMUNICATIONS INC NEW	16119P108	399.00	651.97	175,310.75	84,763.65	260,136.03	61.63	0.00	0.00
CHEVRON CORPORATION	166764100	950.00	117.35	0.00	91,639.42	111,482.50	19,843.08	0.00	4,372.41
CIGNA CORP	125523100	252.00	229.63	0.00	57,316.97	57,866.76	549.79	0.00	490.00
CITIGROUP INC	172967424	4,272.00	60.39	301,085.78	-18,177.65	257,986.08	0.00	-24,922.05	4,750.14
CITRIX SYS INC	177376100	0.00	94.59	59,846.00	-59,846.00	0.00	0.00	0.00	680.80
COMERICA INC	200340107	1,020.00	87	0.00	87,595.47	88,740.00	1,144.53	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
CONAGRA FOODS INC	205887102	3,393.00	34.15	0.00	126,955.76	115,870.95	0.00	-11,084.81	2,120.62
CONOCOPHILLIPS	20825C104	2,605.00	72.18	18,595.35	104,427.79	188,028.90	65,005.76	0.00	3,875.91
CSX CORP	126408103	0.00	85.755	11,616.00	-11,616.00	0.00	0.00	0.00	0.00
CUMMINS INC	231021106	356.00	218.14	311,354.10	-229,595.62	77,657.84	0.00	-4,100.64	6,666.65
DELTA AIR LINES INC	247361702	0.00	46.92	70,890.23	-70,890.23	0.00	0.00	0.00	0.00
DISCOVERY COMMUNICATIONS INC NE	25470F104	1,636.00	23.54	0.00	77,717.87	38,511.44	0.00	-39,206.43	0.00
DOLLAR GEN CORP NEW	256677105	512.00	235.83	0.00	105,393.97	120,744.96	15,350.99	0.00	430.08
DOMINOS PIZZA INC	25754A201	500.00	564.33	0.00	252,774.88	282,165.00	29,390.12	0.00	667.40
DOW INC	260557103	0.00	63.28	51,171.00	-51,171.00	0.00	0.00	0.00	1,148.00
EATON CORP PLC	G29183103	822.00	172.82	28,713.46	79,268.40	142,058.04	34,076.18	0.00	1,898.48
EBAY INC	278642103	0.00	76.72	376,774.50	-376,774.50	0.00	0.00	0.00	3,177.18
EQUITABLE HLDGS INC	29452E101	5,854.00	32.79	137,367.12	35,479.06	191,952.66	19,106.48	0.00	2,576.85
ESSEX PROPERTY TRUST INC	297178105	841.00	352.23	233,621.28	-27,298.95	296,225.43	89,903.10	0.00	10,552.65
EXXON MOBIL CORPORATION	30231G102	428.00	61.19	0.00	23,956.23	26,189.32	2,233.09	0.00	1,121.36
FIFTH THIRD BANCORP COM	316773100	0.00	42.15	126,160.32	-126,160.32	0.00	0.00	0.00	4,670.16
FORTINET INC	34959E109	90.00	359.4	0.00	17,162.98	32,346.00	15,183.02	0.00	0.00
FOX CORPORATION CLASS A	35137L105	1,248.00	36.9	0.00	51,542.65	46,051.20	0.00	-5,491.45	0.00
GARTNER INC CL A	366651107	612.00	334.32	0.00	199,621.68	204,603.84	4,982.16	0.00	0.00
GILEAD SCIENCES INC	375558103	541.00	72.61	0.00	34,545.72	39,282.01	4,736.29	0.00	1,536.44
HCA HLDGS INC COM	40412C101	2.00	256.92	0.00	473.00	513.84	40.84	0.00	0.96
HENRY JACK & ASSOC INC	426281101	131.00	166.99	0.00	21,867.45	21,875.69	8.24	0.00	120.52
HOST HOTELS & RESORTS, INC.	44107P104	0.00	15.93	200,123.77	-200,123.77	0.00	0.00	0.00	0.00
HOWMET AEROSPACE INC COM	443201108	0.00	31.96	123,121.56	-123,121.56	0.00	0.00	0.00	0.00
HP INC	40434L105	6,256.00	37.67	16,942.51	162,408.27	235,663.52	56,312.74	0.00	1,255.44
INTEL CORP	458140100	4,347.00	51.5	0.00	244,332.21	223,870.50	0.00	-20,461.71	2,273.35
JM SMUCKER COMPANY-NEW	832696405	2,024.00	135.82	0.00	261,327.50	274,899.68	13,572.18	0.00	4,812.21
JOHNSON CONTROLS INTERNATION	G51502105	4,350.00	81.31	348,260.25	-145,593.75	353,698.50	151,032.00	0.00	6,682.27
JPMORGAN CHASE & CO	46625H100	0.00	163.69	89,076.07	-89,076.07	0.00	0.00	0.00	1,892.70
KELLOGG CO	487836108	872.00	64.42	0.00	56,227.96	56,174.24	0.00	-53.72	1,011.52
KEYCORP	493267108	8,025.00	23.13	0.00	187,583.93	185,618.25	0.00	-1,965.68	1,117.74
KIMBERLY CLARK CORP	494368103	467.00	142.92	0.00	61,824.96	66,743.64	4,918.68	0.00	532.38
KINDER MORGAN INC DEL COM	49456B101	13,332.00	15.86	0.00	226,044.10	211,445.52	0.00	-14,598.58	9,642.69

	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
KROGER CO	501044101	8,704.00	45.26	0.00	313,232.95	393,943.04	80,710.09	0.00	5,081.79
L3 HARRIS TECHNOLOGIES INC COM	502431109	1,889.00	213.24	20,225.14	366,992.95	402,810.36	15,592.27	0.00	5,845.62
LAM RESH CORP	512807108	0.00	649.85	74,618.66	-74,618.66	0.00	0.00	0.00	410.80
LIBERTY GLOBAL PLC SERIES C	G5480U120	6,942.00	28.09	321,403.50	-157,452.39	195,000.78	31,049.67	0.00	0.00
LILLY ELI & CO	532457108	0.00	186.82	208,686.24	-208,686.24	0.00	0.00	0.00	481.95
LKQ CORP	501889208	920.00	60.03	0.00	53,094.59	55,227.60	2,133.01	0.00	50.00
LOEWS CORP	540424108	2,256.00	57.76	0.00	127,955.30	130,306.56	2,351.26	0.00	141.00
LOWES COMPANIES INC COS INC	548661107	437.00	258.48	0.00	86,328.11	112,955.76	26,627.65	0.00	747.80
LUMEN TECHNOLOGIES INC COM	550241103	22,447.00	12.55	125,960.25	126,873.33	281,709.85	28,876.27	0.00	18,283.00
LYONDELLBASELL INDUSTRIES NV	N53745100	0.00	87.13	233,824.66	-233,824.66	0.00	0.00	0.00	8,250.58
M & T BANK CORP	55261F104	0.00	157.69	34,371.00	-34,371.00	0.00	0.00	0.00	297.00
MARATHON PETE CORP	56585A102	807.00	63.99	0.00	47,219.67	51,639.93	4,420.26	0.00	468.06
MASCO CORP	574599106	0.00	70.22	215,819.97	-215,819.97	0.00	0.00	0.00	2,734.63
MCKESSON CORP	58155Q103	1,470.00	248.57	405,581.44	-149,482.29	365,397.90	109,298.75	0.00	3,929.59
METLIFE INC	59156R108	0.00	61.73	407,432.10	-407,432.10	0.00	0.00	0.00	6,857.84
MOLINA HEALTHCARE INC	60855R100	545.00	318.08	14,036.88	109,299.58	173,353.60	50,017.14	0.00	0.00
MORGAN STANLEY	617446448	0.00	102.78	223,613.39	-223,613.39	0.00	0.00	0.00	2,136.40
NETAPP INC	64110D104	0.00	91.99	137,448.00	-137,448.00	0.00	0.00	0.00	2,606.00
NORTHROP GRUMMAN CORP	666807102	236.00	387.07	0.00	86,913.88	91,348.52	4,434.64	0.00	637.42
O REILLY AUTOMOTIVE INC NEW	67103H107	193.00	706.23	0.00	97,496.11	136,302.39	38,806.28	0.00	0.00
OMNICOM GROUP INC	681919106	1,095.00	73.27	0.00	73,804.04	80,230.65	6,426.61	0.00	1,908.90
ORACLE CORPORATION	68389X105	5,253.00	87.21	361,875.86	-22,880.65	458,114.13	119,118.92	0.00	6,566.56
PFIZER INC	717081103	0.00	35.9	86,356.26	-86,356.26	0.00	0.00	0.00	0.00
PNC FINANCIAL SERVICES GROUP	693475105	0.00	197	123,372.00	-123,372.00	0.00	0.00	0.00	3,614.40
PROGRESSIVE CORP	743315103	1,662.00	102.65	0.00	154,909.33	170,604.30	15,694.97	0.00	2,780.90
PRUDENTIAL FINANCIAL INC	744320102	849.00	108.24	66,281.43	0.00	91,895.76	25,614.33	0.00	3,905.40
PULTE HOMES INC	745867101	1,885.00	57.16	0.00	106,303.37	107,746.60	1,443.23	0.00	424.62
QUALCOMM INC	747525103	0.00	180.56	410,099.28	-410,099.28	0.00	0.00	0.00	3,237.73
QUEST DIAGNOSTICS INC	74834L100	1,611.00	173.01	0.00	238,801.94	278,719.11	39,917.17	0.00	354.02
REGENCY CENTERS CORP	758849103	216.00	75.35	0.00	14,754.96	16,275.60	1,520.64	0.00	128.52
REGIONS FINL CORP	7591EP100	0.00	19.25	135,246.80	-135,246.80	0.00	0.00	0.00	2,889.05
SEAGATE TECHNOLOGY	G7945M107	0.00	85.3	0.00	0.00	0.00	0.00	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
SEAGATE TECHNOLOGY HOLDINGS	G7997R103	887.00	112.98	361,460.40	-306,324.48	100,213.26	45,077.34	0.00	11,981.61
SIMON PROPERTY GROUP INC	828806109	2,122.00	159.77	34,453.12	199,446.29	339,031.94	105,132.53	0.00	11,506.80
STARBUCKS CORP	855244109	0.00	96.81	104,947.38	-104,947.38	0.00	0.00	0.00	0.00
STATE STREET CORP	857477103	0.00	92.91	132,095.70	-132,095.70	0.00	0.00	0.00	2,151.76
SYNCHRONY FINL	87165B103	7,124.00	46.39	429,293.28	-182,019.24	330,482.36	83,208.32	0.00	8,756.00
T ROWE PRICE GROUP INC	74144T108	826.00	196.64	11,051.47	164,453.69	162,424.64	0.00	-13,080.52	1,842.24
TERADYNE INC	880770102	0.00	128.61	97,710.35	-97,710.35	0.00	0.00	0.00	0.00
UNION PACIFIC CORP	907818108	1,074.00	251.93	0.00	252,030.15	270,572.82	18,542.67	0.00	1,267.32
US BANCORP DEL	902973304	0.00	55.34	44,726.40	-44,726.40	0.00	0.00	0.00	1,651.20
VALERO ENERGY CORP CORP NEW	91913Y100	288.00	75.11	0.00	22,629.45	21,631.68	0.00	-997.77	661.50
VENTAS INC REITS	92276F100	2,386.00	51.12	0.00	131,858.44	121,972.32	0.00	-9,886.12	2,618.10
VORNADO RLTY TR	929042109	0.00	45.75	42,044.84	-42,044.84	0.00	0.00	0.00	596.78
WALGREENS BOOTS ALLIANCE INC	931427108	1,687.00	52.16	23,010.76	64,658.60	87,993.92	324.56	0.00	1,900.79
WATERS CORP	941848103	0.00	328.07	433,479.84	-433,479.84	0.00	0.00	0.00	0.00
WESTERN UN CO	959802109	6,884.00	17.84	323,285.90	-172,250.94	122,810.56	0.00	-28,224.40	7,664.53
WEYERHAEUSER CO	962166104	2,785.00	41.18	0.00	105,964.32	114,686.30	8,721.98	0.00	1,113.09
WILLIAMS CO INC	969457100	10,469.00	26.04	0.00	242,080.26	272,612.76	30,532.50	0.00	15,095.38
WILLIAMS SONOMA INC	969904101	112.00	169.13	0.00	18,852.05	18,942.56	90.51	0.00	145.60
TOTAL FOR: O'SHAUGHNESSY				10,923,370.12	512,257.38	13,003,168.67	1,823,261.15	-255,719.98	316,470.68

FIERA

ACCELERON PHARMA INC	00434H108	0.00	178.75	143,292.80	-143,292.80	0.00	0.00	0.00	0.00
AMICUS THERAPEUTICS INC	03152W109	10,192.00	11.55	0.00	127,076.41	117,717.60	0.00	-9,358.81	0.00
ARES MANAGEMENT CORPORATION	03990B101	1,983.00	81.27	0.00	146,931.65	161,158.41	14,226.76	0.00	932.01
ARGENX SE ADR	04016X101	674.00	350.19	220,273.41	-22,056.75	236,028.06	37,811.40	0.00	0.00
ARISTA NETWORKS INC	040413106	2,808.00	143.75	174,342.00	35,760.11	403,650.00	193,547.89	0.00	0.00
ARROWHEAD PHARMACEUTICALS IN	04280A100	1,872.00	66.3	160,442.43	-16,803.87	124,113.60	0.00	-19,524.96	0.00
ATRICURE INC	04963C209	1,007.00	69.53	62,573.08	-6,513.39	70,016.71	13,957.02	0.00	0.00
AVIENT CORPORATION	05368V106	4,118.00	55.95	0.00	196,130.87	230,402.10	34,271.23	0.00	2,667.10
BANK NEW YORK MELLON CORP	064058100	0.00	51.84	0.00	0.00	0.00	0.00	0.00	2,930.85
BAUSCH HEALTH COS INC	071734107	5,741.00	27.61	132,849.60	-13,436.80	158,509.01	39,096.21	0.00	0.00
BERRY PLASTICS GROUP INC	08579W103	2,862.00	73.78	179,302.29	-18,486.51	211,158.36	50,342.58	0.00	0.00

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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
BEST BUY	086516101	1,464.00	101.6	162,358.33	-16,265.77	148,742.40	2,649.84	0.00	4,018.95
BIOMARIN PHARMACEUTICAL INC	09061G101	1,939.00	88.35	189,322.71	-19,291.80	171,310.65	1,279.74	0.00	0.00
BIO-TECHNE CORP	09073M104	483.00	517.34	170,841.90	-17,465.25	249,875.22	96,498.57	0.00	635.84
CABLE ONE INC	12685J105	0.00	1828.36	98,019.68	-98,019.68	0.00	0.00	0.00	110.00
CADENCE DESIGN SYS	127387108	1,789.00	186.35	272,723.57	-28,650.30	333,380.15	89,306.88	0.00	0.00
CARDINAL HEALTH INC	14149Y108	0.00	51.52	93,569.32	-93,569.32	0.00	0.00	0.00	848.87
CARMAX INC	143130102	1,622.00	130.23	170,594.76	-17,380.64	211,233.06	58,018.94	0.00	0.00
CHENIERE ENERGY INC	16411R208	1,518.00	101.42	0.00	154,785.45	153,955.56	0.00	-829.89	500.94
CITIZENS FINL GROUP INC	174610105	5,391.00	47.25	214,631.52	-21,849.36	254,724.75	61,942.59	0.00	8,648.25
COGNEX CORP	192422103	1,889.00	77.76	168,598.50	-16,940.14	146,888.64	0.00	-4,769.72	468.27
DOLLAR GEN CORP NEW	256677105	1,115.00	235.83	123,446.10	100,909.89	262,950.45	38,594.46	0.00	1,639.32
ENTEGRIS INC	29362U104	1,855.00	138.58	199,119.20	-20,853.70	257,065.90	78,800.40	0.00	610.96
ETSY INC	29786A106	1,107.00	218.94	324,863.66	-127,917.29	242,366.58	45,420.21	0.00	0.00
EXELIXIS INC	30161Q104	5,940.00	18.28	133,104.24	-13,888.44	108,583.20	0.00	-10,632.60	0.00
FIBROGEN INC	31572Q808	0.00	22.32	66,316.92	-66,316.92	0.00	0.00	0.00	0.00
FORTINET INC	34959E109	982.00	359.4	162,491.82	-16,635.36	352,930.80	207,074.34	0.00	0.00
FRANKLIN RES INC	354613101	0.00	29.72	0.00	0.00	0.00	0.00	0.00	3,087.56
FREEPORT-MCMORAN COPPER & GOLD	35671D857	4,479.00	41.73	0.00	161,989.31	186,908.67	24,919.36	0.00	335.93
GODADDY INC CLASS A	380237107	1,847.00	84.86	170,877.00	-17,668.35	156,736.42	3,527.77	0.00	0.00
GUARDANT HEALTH INC	40131M109	740.00	100.02	106,326.00	-10,954.80	74,014.80	0.00	-21,356.40	0.00
HENRY JACK & ASSOC INC	426281101	666.00	166.99	120,682.55	-12,797.21	111,215.34	3,330.00	0.00	1,240.16
HILTON WORLDWIDE HLDGS INC	43300A203	1,190.00	155.99	147,085.72	-14,686.32	185,628.10	53,228.70	0.00	0.00
INCYTE CORPORATION	45337C102	0.00	81.27	109,246.88	-109,246.88	0.00	0.00	0.00	0.00
INVESCO LTD	G491BT108	6,057.00	23.02	0.00	146,140.27	139,432.14	0.00	-6,708.13	3,089.07
IRHYTHM TECHNOLOGIES INC	450056106	1,456.00	117.69	243,614.67	65,076.73	171,356.64	0.00	-137,334.76	0.00
KEYSIGHT TECHNOLOGIES INC - W/I	49338L103	1,423.00	206.51	209,494.74	-21,530.67	293,863.73	105,899.66	0.00	0.00
LAM RESH CORP	512807108	308.00	719.15	163,877.69	-18,418.53	221,498.20	76,039.04	0.00	1,733.40
LIVE NATION INC	538034109	0.00	84.65	133,807.08	-133,807.08	0.00	0.00	0.00	0.00
MAGNA INTL INC	559222401	1,647.00	80.94	0.00	144,648.44	133,308.18	0.00	-11,340.26	2,868.10
MICRON TECHNOLOGY INC	595112103	2,832.00	93.15	324,852.78	-111,943.02	263,800.80	50,891.04	0.00	387.70
MOHAWK INDS INC	608190104	1,281.00	182.18	200,994.70	-20,437.75	233,372.58	52,815.63	0.00	0.00
MOLINA HEALTHCARE INC	60855R100	790.00	318.08	187,583.76	-19,566.56	251,283.20	83,266.00	0.00	0.00

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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
MOSAIC CO NEW	61945C103	4,984.00	39.29	128,119.68	-13,437.84	195,821.36	81,139.52	0.00	1,382.60
MOTOROLA SOLUTIONS INC.	620076307	924.00	271.7	174,651.62	-17,516.18	251,050.80	93,915.36	0.00	2,728.53
MSCI INC CL A	55354G100	0.00	419.28	271,490.24	-271,490.24	0.00	0.00	0.00	449.28
NEUROCRINE BIOSCIENCES INC	64125C109	957.00	85.17	102,751.20	-11,022.75	81,507.69	0.00	-10,220.76	0.00
NEW YORK TIMES CO CLASS A	650111107	4,515.00	48.3	129,735.62	88,258.73	218,074.50	80.15	0.00	947.31
NOVOCURE LTD	G6674U108	765.00	75.08	148,295.28	-15,919.68	57,436.20	0.00	-74,939.40	0.00
OKTA INC	679295105	0.00	220.43	182,812.94	-182,812.94	0.00	0.00	0.00	0.00
PACCAR INC	693718108	1,539.00	88.26	0.00	144,065.79	135,832.14	0.00	-8,233.65	1,569.78
PALO ALTO NETWORKS INC	697435105	566.00	556.76	224,961.87	-23,811.13	315,126.16	113,975.42	0.00	0.00
PAYCOM SOFTWARE INC	70432V102	391.00	415.19	197,181.00	-20,351.25	162,339.29	0.00	-14,490.46	0.00
PIONEER NATURAL RESOURCES CO	723787107	1,265.00	181.88	160,584.90	-16,514.05	230,078.20	86,007.35	0.00	8,665.31
PUBMATIC INC COM CL A	74467Q103	4,055.00	34.05	0.00	160,121.41	138,072.75	0.00	-22,048.66	0.00
QUALYS INC	74758T303	1,040.00	137.22	140,394.24	-13,649.44	142,708.80	15,964.00	0.00	0.00
RESTAURANT BRANDS INTL INC	76131D103	1,997.00	60.68	135,743.98	-13,745.46	121,177.96	0.00	-820.56	4,381.55
SPRINGWORKS THERAPEUTICS INC	85205L107	2,316.00	61.98	0.00	164,888.78	143,545.68	0.00	-21,343.10	0.00
SYNCHRONY FINL	87165B103	6,423.00	46.39	248,141.79	-25,199.46	297,962.97	75,020.64	0.00	5,811.96
TRACTOR SUPPLY CO	892356106	982.00	238.6	153,935.10	-15,885.54	234,305.20	96,255.64	0.00	2,067.00
TWITTER INC	90184L102	0.00	43.22	138,136.65	-138,136.65	0.00	0.00	0.00	0.00
UBER TECHNOLOGIES INC	90353T100	5,316.00	41.93	302,736.00	-31,620.00	222,899.88	0.00	-48,216.12	0.00
VEEVA SYS INC CLASS A	922475108	0.00	261.24	171,245.25	-171,245.25	0.00	0.00	0.00	0.00
VERISIGN INC	92343E102	865.00	253.82	210,124.40	-22,938.40	219,554.30	32,368.30	0.00	0.00
VERISK ANALYTICS INC CL A	92345Y106	807.00	228.73	187,453.77	-19,928.64	184,585.11	17,059.98	0.00	947.43
WORKDAY INC	98138H101	666.00	273.18	177,790.62	-18,210.36	181,937.88	22,357.62	0.00	0.00
XILINX INC	983919101	0.00	127	173,668.25	-173,668.25	0.00	0.00	0.00	0.00
ZENDESK INC	98936J101	774.00	104.29	123,226.32	-12,451.44	80,720.46	0.00	-30,054.42	0.00
ZENTALIS PHARMACEUTICALS INC COM	98943L107	1,774.00	84.06	0.00	137,741.00	149,122.44	11,381.44	0.00	0.00
		TOTAL FOR: FIERA		9,624,702.13	-541,721.37	10,793,039.78	2,162,281.68	-452,222.66	65,704.03

COPELAND

ABM INDS INC	000957100	3,323.00	40.85	136,224.00	-10,481.68	135,744.55	10,002.23	0.00	2,630.74
AIR LEASE CORP	00912X302	4,226.00	44.23	0.00	198,208.40	186,915.98	0.00	-11,292.42	1,322.40
ALGONQUIN PWR & UTILS CORP	015857105	10,553.00	14.45	188,746.82	-15,044.44	152,490.85	0.00	-21,211.53	7,177.36

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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
ALLISON TRANSMISSION HLDGS INC	01973R101	4,429.00	36.35	0.00	158,669.13	160,994.15	2,325.02	0.00	841.51
AMERICAN STATES WATER CO	029899101	0.00	79.56	140,891.72	-140,891.72	0.00	0.00	0.00	808.02
AMERICOLD RLTY TR	03064D108	3,957.00	32.79	160,332.35	-12,617.54	129,750.03	0.00	-17,964.78	3,600.47
AMERISAFE INC	03071H100	0.00	65.53	104,120.59	-104,120.59	0.00	0.00	0.00	525.77
AUDIO CODES ORD	M15342104	5,333.00	34.74	121,357.75	29,753.17	185,268.42	34,157.50	0.00	1,293.16
BADGER METER INC	056525108	0.00	106.56	160,654.48	-160,654.48	0.00	0.00	0.00	776.54
BANK OZK	06417N103	5,333.00	46.53	180,177.74	-13,414.83	248,144.49	81,381.58	0.00	6,301.03
BONANZA CREEK ENERGY INC	097793400	0.00	53.89	0.00	0.00	0.00	0.00	0.00	0.00
BRADY CORPORATION CL A	104674106	0.00	53.33	74,212.10	-74,212.10	0.00	0.00	0.00	964.92
BRUNSWICK CORP	117043109	2,004.00	100.73	193,573.36	-40,105.00	201,862.92	48,394.56	0.00	2,868.73
BWX TECHNOLOGIES INC	05605H100	2,960.00	47.88	195,789.44	-17,360.64	141,724.80	0.00	-36,704.00	2,607.36
CALAVO GROWERS INC	128246105	0.00	40.54	170,450.65	-170,450.65	0.00	0.00	0.00	0.00
CASEYS GENERAL STORES	147528103	852.00	197.35	113,066.46	44,174.98	168,142.20	10,900.76	0.00	936.26
CHEMED CORP	16359R103	410.00	529.04	216,239.66	-20.58	216,906.40	687.32	0.00	574.68
CHESAPEAKE UTILS CORP	165303108	1,387.00	145.81	166,210.56	-16,123.29	202,238.47	52,151.20	0.00	2,674.08
CIVITAS RESOURCES INC COM NEW	17888H103	3,248.00	48.97	0.00	153,673.50	159,054.56	5,381.06	0.00	1,502.20
CMC MATERIALS, INC	12571T100	1,209.00	191.69	173,087.20	9,287.79	231,753.21	49,378.22	0.00	2,132.68
COGENT COMMUNICATIONS GROUP	19239V302	2,391.00	73.18	124,649.34	19,834.92	174,973.38	30,489.12	0.00	7,752.67
COHEN & STEERS INC	19247A100	2,149.00	92.51	168,215.20	-8,626.01	198,803.99	39,214.80	0.00	6,666.50
CRA INTL INC	12618T105	1,722.00	93.36	0.00	135,708.77	160,765.92	25,057.15	0.00	1,303.94
DIAMONDBACK ENERGY INC	25278X109	0.00	107.19	75,358.80	-75,358.80	0.00	0.00	0.00	2,278.50
ENCOMPASS HEALTH CORP	29261A100	2,653.00	65.26	236,245.33	-16,868.76	173,134.78	0.00	-46,241.79	3,110.52
ENSIGN GROUP INC	29358P101	3,116.00	83.96	294,523.88	-66,345.60	261,619.36	33,441.08	0.00	715.42
EVERCORE PARTNERS INC	29977A105	1,485.00	135.85	231,230.76	-67,432.64	201,737.25	37,939.13	0.00	4,350.75
EXPONENT INC	30214U102	0.00	114.8	123,521.16	-123,521.16	0.00	0.00	0.00	457.60
FEDERAL AGRIC MTG CORP CL C	313148306	1,604.00	123.93	156,593.25	-33,580.44	198,783.72	75,770.91	0.00	6,421.36
HAMILTON LANE INC	407497106	1,941.00	103.62	0.00	171,019.34	201,126.42	30,107.08	0.00	1,442.01
HOME BANCSHARES INC	436893200	8,245.00	24.35	172,456.44	-11,843.84	200,765.75	40,153.15	0.00	4,787.44
INSPERITY INC	45778Q107	460.00	118.11	0.00	51,507.41	54,330.60	2,823.19	0.00	0.00
INTER PARFUMS INC	458334109	1,791.00	106.9	0.00	137,150.63	191,457.90	54,307.27	0.00	615.50
J & J SNACK FOODS	466032109	0.00	157.03	160,186.47	-160,186.47	0.00	0.00	0.00	592.83
KAISER ALUM CORP	483007704	1,472.00	93.94	0.00	179,736.45	138,279.68	0.00	-41,456.77	1,919.52

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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
KB HOME	48666K109	4,257.00	44.73	107,398.08	40,030.01	190,415.61	42,987.52	0.00	2,601.90
KENNEDY-WILSON HLDGS INC	489398107	2,283.00	23.88	142,118.16	-101,275.29	54,518.04	13,675.17	0.00	4,516.38
KULICKE & SOFFA INDS INC	501242101	2,727.00	60.54	0.00	137,570.42	165,092.58	27,522.16	0.00	508.06
LAKELAND FINL CORP	511656100	2,658.00	80.14	156,453.60	-14,037.96	213,012.12	70,596.48	0.00	3,805.96
LANDSTAR SYSTEM INC	515098101	1,086.00	179.02	137,487.86	11,253.99	194,415.72	45,673.87	0.00	3,007.07
LEMAITRE VASCULAR INC	525558201	4,170.00	50.23	215,379.00	-45,612.35	209,459.10	39,692.45	0.00	1,874.95
LITTLEFUSE INC	537008104	659.00	314.68	177,752.68	-9,899.14	207,374.12	39,520.58	0.00	1,371.98
LUMINEX CORP DEL	55027E102	0.00	36.8	135,043.92	-135,043.92	0.00	0.00	0.00	1,168.20
MANTECH INTERNATIONAL CORP CL A	564563104	2,273.00	72.93	191,576.76	9,570.21	165,769.89	0.00	-35,377.08	3,417.72
MATERION CORP COM	576690101	2,212.00	91.94	117,117.36	27,146.79	203,371.28	59,107.13	0.00	1,078.66
MAXIMUS INC	577933104	2,060.00	79.67	138,987.81	13,245.07	164,120.20	11,887.32	0.00	2,360.12
MGP INGREDIENTS INC	55303J106	0.00	84.99	161,651.10	-161,651.10	0.00	0.00	0.00	1,221.48
MONRO INC	610236101	3,083.00	58.27	173,598.10	-8,882.04	179,646.41	14,930.35	0.00	3,074.98
MORNINGSTAR INC	617700109	0.00	224.25	154,225.62	-154,225.62	0.00	0.00	0.00	209.79
MSC INDL DIRECT INC CL A	553530106	1,724.00	84.06	185,067.27	-39,668.23	144,919.44	0.00	-479.60	6,126.00
NEXPOINT RESIDENTIAL TR INC	65341D102	2,489.00	83.83	129,299.36	-23,989.77	208,652.87	103,343.28	0.00	3,804.47
NEXSTAR BROADCASTING GROUP INC	65336K103	1,655.00	150.98	195,668.48	-14,959.71	249,871.90	69,163.13	0.00	4,827.20
NORTHERN OIL & GAS INC NEV	665531307	9,961.00	20.58	0.00	183,661.49	204,997.38	21,335.89	0.00	648.17
OASIS PETE INC NEW COM	674215207	1,924.00	125.99	0.00	136,797.44	242,404.76	105,607.32	0.00	10,110.75
POWER INTEGRATIONS INC	739276103	1,711.00	92.89	179,928.28	-37,844.35	158,934.79	16,850.86	0.00	765.65
PROG HOLDINGS INC COM	74319R101	0.00	43.29	162,256.44	-162,256.44	0.00	0.00	0.00	0.00
QTS RLTY TR INC	74736A103	0.00	77.3	154,576.24	-154,576.24	0.00	0.00	0.00	2,417.42
QUAKER CHEMICAL CORP	747316107	698.00	230.78	201,445.05	-26,391.54	161,084.44	0.00	-13,969.07	1,119.18
SHOE CARNIVAL INC	824889109	5,414.00	39.08	159,540.96	-48,555.38	211,579.12	100,593.54	0.00	1,859.86
SHUTTERSTOCK INC	825690100	1,607.00	110.88	84,390.90	30,492.06	178,184.16	63,301.20	0.00	1,613.85
STANDEX INTL CORP	854231107	2,060.00	110.66	196,280.64	-36,589.44	227,959.60	68,268.40	0.00	2,204.32
SWITCH INC	87105L104	6,029.00	28.64	0.00	151,004.83	172,670.56	21,665.73	0.00	316.52
TETRA TECH INC NEW	88162G103	539.00	169.8	139,399.12	-75,624.47	91,522.20	27,747.55	0.00	881.08
THE AARON'S COMPANY INC	00258W108	6,529.00	24.65	115,343.16	10,359.24	160,939.85	35,237.45	0.00	1,983.10
TTEC HLDGS INC	89854H102	548.00	90.55	0.00	50,032.75	49,621.40	0.00	-411.35	0.00
U M H PPTYS INC COM	903002103	8,301.00	27.33	0.00	149,062.08	226,866.33	77,804.25	0.00	4,975.72
U S PHYSICAL THERAPY INC	90337L108	1,914.00	95.55	0.00	212,284.64	182,882.70	0.00	-29,401.94	1,777.58

	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
UFP INDUSTRIES, INC	90278Q108	2,316.00	92.01	0.00	170,359.06	213,095.16	42,736.10	0.00	997.80
UNIFIRST CORP MASS	904708104	619.00	210.4	172,950.73	-41,805.66	130,237.60	0.00	-907.47	788.25
UNIVERSAL DISPLAY CORP	91347P105	835.00	165.03	134,433.00	47,129.43	137,800.05	0.00	-43,762.38	527.20
WINGSTOP INC	974155103	641.00	172.8	40,162.65	49,133.47	110,764.80	21,468.68	0.00	407.22
		TOTAL FOR: COPELAND		8,497,647.84	85,707.56	10,088,953.96	1,804,778.74	-299,180.18	160,321.06
		Grand Total:		40,147,812.80	-945,175.94	46,115,107.14	8,037,693.60	-1,125,223.32	590,268.73

Schedule 4B

Annual Statement of the Franklin Regional Retirement System through the Month Ending December 2021

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
AIRBNB INC COM CL A	009066101	13.00	08/06/2021	POLEN	0.39	1,897.42
AIRBNB INC COM CL A	009066101	57.00	07/30/2021	POLEN	1.14	8,135.07
AIRBNB INC COM CL A	009066101	429.00	08/12/2021	POLEN	12.87	63,844.68
AIRBNB INC COM CL A	009066101	402.00	08/11/2021	POLEN	12.06	60,153.47
AIRBNB INC COM CL A	009066101	20.00	08/10/2021	POLEN	0.40	2,982.76
AIRBNB INC COM CL A	009066101	259.00	08/10/2021	POLEN	7.77	38,510.14
AIRBNB INC COM CL A	009066101	40.00	08/10/2021	POLEN	0.80	5,912.80
AIRBNB INC COM CL A	009066101	156.00	08/06/2021	POLEN	2.34	22,901.97
AIRBNB INC COM CL A	009066101	10.00	08/06/2021	POLEN	0.20	1,460.80
AIRBNB INC COM CL A	009066101	188.00	08/05/2021	POLEN	2.82	27,237.31
AIRBNB INC COM CL A	009066101	72.00	08/04/2021	POLEN	0.72	10,464.44
AIRBNB INC COM CL A	009066101	19.00	08/04/2021	POLEN	0.38	2,747.25
AIRBNB INC COM CL A	009066101	18.00	08/03/2021	POLEN	0.36	2,597.57
AIRBNB INC COM CL A	009066101	180.00	08/03/2021	POLEN	5.40	25,926.14
AIRBNB INC COM CL A	009066101	73.00	08/02/2021	POLEN	1.46	10,530.02
AIRBNB INC COM CL A	009066101	249.00	08/02/2021	POLEN	2.49	35,785.31
AIRBNB INC COM CL A	009066101	46.00	07/30/2021	POLEN	0.69	6,596.86
AIRBNB INC COM CL A	009066101	101.00	08/09/2021	POLEN	1.52	15,122.17
ALPHABET INC CL C	02079K107	24.00	04/06/2021	POLEN	0.36	50,752.37
AMAZON COM INC	023135106	57.00	10/01/2021	POLEN	1.71	189,576.86
AMAZON COM INC	023135106	60.00	09/30/2021	POLEN	1.80	199,027.87
AMAZON COM INC	023135106	99.00	02/05/2021	POLEN	1.49	333,966.17
AMAZON COM INC	023135106	15.00	11/12/2021	POLEN	0.23	53,562.45
AMAZON COM INC	023135106	42.00	11/15/2021	POLEN	0.63	150,450.94
AMAZON COM INC	023135106	73.00	02/08/2021	POLEN	1.10	241,486.44
AUTODESK INC (DEL)	052769106	5.00	09/30/2021	POLEN	0.10	1,444.45
AUTODESK INC (DEL)	052769106	140.00	09/30/2021	POLEN	4.20	40,378.56

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
AUTODESK INC (DEL)	052769106	24.00	10/01/2021	POLEN	0.72	6,962.84
DOCUSIGN INC	256163106	42.00	12/21/2021	POLEN	0.21	6,341.79
DOCUSIGN INC	256163106	335.00	12/16/2021	POLEN	10.05	48,090.02
DOCUSIGN INC	256163106	52.00	12/16/2021	POLEN	0.26	7,508.28
DOCUSIGN INC	256163106	169.00	12/17/2021	POLEN	5.07	24,633.47
DOCUSIGN INC	256163106	34.00	12/17/2021	POLEN	0.17	4,920.48
DOCUSIGN INC	256163106	42.00	12/17/2021	POLEN	0.84	6,086.64
DOCUSIGN INC	256163106	49.00	12/17/2021	POLEN	0.98	7,331.50
DOCUSIGN INC	256163106	364.00	12/20/2021	POLEN	10.92	53,689.31
DOCUSIGN INC	256163106	42.00	12/20/2021	POLEN	0.84	6,258.84
DOCUSIGN INC	256163106	101.00	12/21/2021	POLEN	1.52	15,634.34
MASTERCARD INC	57636Q104	16.00	10/01/2021	POLEN	0.32	5,657.98
MASTERCARD INC	57636Q104	7.00	10/01/2021	POLEN	0.14	2,474.05
MASTERCARD INC	57636Q104	32.00	10/01/2021	POLEN	0.16	11,369.51
MASTERCARD INC	57636Q104	37.00	10/04/2021	POLEN	0.74	13,041.59
MASTERCARD INC	57636Q104	162.00	10/04/2021	POLEN	4.86	57,270.16
MASTERCARD INC	57636Q104	95.00	10/01/2021	POLEN	2.85	33,699.77
MASTERCARD INC	57636Q104	47.00	09/30/2021	POLEN	1.41	16,546.29
NETFLIX.COM INC	64110L106	91.00	02/25/2021	POLEN	2.73	49,420.52
NETFLIX.COM INC	64110L106	119.00	02/26/2021	POLEN	3.57	65,445.49
NETFLIX.COM INC	64110L106	210.00	03/01/2021	POLEN	6.30	114,919.12
NETFLIX.COM INC	64110L106	226.00	03/04/2021	POLEN	6.78	124,439.26
SALESFORCE.COM INC	79466L302	16.00	01/26/2021	POLEN	0.08	3,625.12
SALESFORCE.COM INC	79466L302	54.00	01/22/2021	POLEN	1.62	12,057.62
SALESFORCE.COM INC	79466L302	122.00	01/25/2021	POLEN	3.66	27,156.42
SALESFORCE.COM INC	79466L302	30.00	01/25/2021	POLEN	0.60	6,663.10
SALESFORCE.COM INC	79466L302	202.00	01/26/2021	POLEN	6.06	45,696.66
SALESFORCE.COM INC	79466L302	151.00	01/27/2021	POLEN	4.53	34,213.34
SALESFORCE.COM INC	79466L302	12.00	01/25/2021	POLEN	0.06	2,655.24
TOTAL FOR: POLEN					143.48	2,417,261.04

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
ADVANCE AUTO PARTS	00751Y106	270.00	04/29/2021	O'SHAUGHNESSY	5.40	53,460.35
ALLSTATE CORP	020002101	699.00	02/25/2021	O'SHAUGHNESSY	6.99	74,027.04
ALLSTATE CORP	020002101	289.00	04/08/2021	O'SHAUGHNESSY	5.78	34,012.61
ALLSTATE CORP	020002101	317.00	08/05/2021	O'SHAUGHNESSY	6.34	41,163.46
ALLSTATE CORP	020002101	21.00	09/02/2021	O'SHAUGHNESSY	0.21	2,811.83
ALLSTATE CORP	020002101	78.00	09/03/2021	O'SHAUGHNESSY	0.78	10,456.98
ALLSTATE CORP	020002101	136.00	09/07/2021	O'SHAUGHNESSY	2.72	18,302.89
ALLSTATE CORP	020002101	68.00	01/28/2021	O'SHAUGHNESSY	0.68	7,535.54
ALLY FINL INC	02005N100	406.00	12/15/2021	O'SHAUGHNESSY	8.12	19,426.29
ALLY FINL INC	02005N100	118.00	12/09/2021	O'SHAUGHNESSY	2.36	5,704.12
ALLY FINL INC	02005N100	165.00	12/10/2021	O'SHAUGHNESSY	3.30	7,926.45
ALLY FINL INC	02005N100	333.00	12/13/2021	O'SHAUGHNESSY	6.66	16,061.02
ALLY FINL INC	02005N100	118.00	12/14/2021	O'SHAUGHNESSY	2.36	5,671.07
ALTICE USA INC -A	02156K103	452.00	01/29/2021	O'SHAUGHNESSY	9.04	15,651.40
ALTICE USA INC -A	02156K103	716.00	02/16/2021	O'SHAUGHNESSY	14.32	25,084.13
ALTICE USA INC -A	02156K103	98.00	02/17/2021	O'SHAUGHNESSY	1.96	3,339.24
ALTICE USA INC -A	02156K103	281.00	01/28/2021	O'SHAUGHNESSY	5.62	9,990.73
AMCOR PLC	G0250X107	4,686.00	02/25/2021	O'SHAUGHNESSY	93.72	53,359.95
AMCOR PLC	G0250X107	1,951.00	01/06/2021	O'SHAUGHNESSY	39.02	22,786.31
AMCOR PLC	G0250X107	2,493.00	01/28/2021	O'SHAUGHNESSY	49.86	27,701.22
AMCOR PLC	G0250X107	261.00	02/02/2021	O'SHAUGHNESSY	5.22	2,862.18
AMCOR PLC	G0250X107	2,425.00	02/03/2021	O'SHAUGHNESSY	48.50	26,236.08
AMCOR PLC	G0250X107	1,615.00	09/02/2021	O'SHAUGHNESSY	32.30	20,693.32
AMCOR PLC	G0250X107	1,912.00	10/07/2021	O'SHAUGHNESSY	38.24	22,370.40
AMERIPRISE FINL INC	03076C106	151.00	12/09/2021	O'SHAUGHNESSY	1.51	45,344.56
AMERIPRISE FINL INC	03076C106	36.00	12/10/2021	O'SHAUGHNESSY	0.36	10,784.88
AMGEN INC	031162100	9.00	07/01/2021	O'SHAUGHNESSY	0.09	2,183.14
AMGEN INC	031162100	101.00	02/25/2021	O'SHAUGHNESSY	2.02	23,456.61
AMGEN INC	031162100	208.00	04/08/2021	O'SHAUGHNESSY	2.08	52,257.36
AMGEN INC	031162100	39.00	06/04/2021	O'SHAUGHNESSY	0.78	9,163.25

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
AMGEN INC	031162100	21.00	07/09/2021	O'SHAUGHNESSY	0.21	5,080.66
AMGEN INC	031162100	14.00	07/16/2021	O'SHAUGHNESSY	0.28	3,384.19
AMGEN INC	031162100	48.00	08/03/2021	O'SHAUGHNESSY	0.48	11,614.41
AMGEN INC	031162100	232.00	08/05/2021	O'SHAUGHNESSY	4.64	55,900.68
AMGEN INC	031162100	220.00	09/02/2021	O'SHAUGHNESSY	2.20	49,393.76
AMGEN INC	031162100	97.00	11/04/2021	O'SHAUGHNESSY	0.97	20,350.72
AMGEN INC	031162100	32.00	06/04/2021	O'SHAUGHNESSY	0.32	7,516.16
ANNALY MTG MGMT INC	035710409	2,633.00	09/02/2021	O'SHAUGHNESSY	52.66	23,074.30
ANNALY MTG MGMT INC	035710409	4,626.00	10/07/2021	O'SHAUGHNESSY	92.52	39,492.16
AUTOZONE INC	053332102	41.00	04/29/2021	O'SHAUGHNESSY	0.82	59,350.88
AUTOZONE INC	053332102	17.00	04/08/2021	O'SHAUGHNESSY	0.17	23,993.82
BANK NEW YORK MELLON CORP	064058100	234.00	10/07/2021	O'SHAUGHNESSY	4.68	12,437.26
BANK NEW YORK MELLON CORP	064058100	558.00	11/04/2021	O'SHAUGHNESSY	11.16	33,466.61
BANK OF AMERICA CORP	060505104	1,012.00	12/09/2021	O'SHAUGHNESSY	20.24	45,129.33
BIOGEN IDEC INC	09062X103	46.00	10/07/2021	O'SHAUGHNESSY	0.92	12,843.59
BRISTOL MYERS SQUIBB CO	110122108	712.00	06/04/2021	O'SHAUGHNESSY	14.24	46,466.69
BRISTOL MYERS SQUIBB CO	110122108	116.00	08/05/2021	O'SHAUGHNESSY	2.32	7,925.93
BRISTOL MYERS SQUIBB CO	110122108	665.00	07/01/2021	O'SHAUGHNESSY	13.30	44,179.01
CAPITAL ONE FINANCIAL CO	14040H105	370.00	11/04/2021	O'SHAUGHNESSY	7.40	56,408.72
CAPITAL ONE FINANCIAL CO	14040H105	93.00	12/09/2021	O'SHAUGHNESSY	1.86	13,860.35
CARDINAL HEALTH INC	14149Y108	917.00	12/09/2021	O'SHAUGHNESSY	18.34	44,100.00
CELANESE CORP DE COM SER A	150870103	306.00	11/30/2021	O'SHAUGHNESSY	3.06	49,296.02
CELANESE CORP DE COM SER A	150870103	310.00	12/09/2021	O'SHAUGHNESSY	3.10	49,649.35
CELANESE CORP DE COM SER A	150870103	15.00	11/04/2021	O'SHAUGHNESSY	0.30	2,437.95
CHARTER COMMUNICATIONS INC NEW	16119P108	83.00	01/28/2021	O'SHAUGHNESSY	1.66	54,019.83
CHARTER COMMUNICATIONS INC NEW	16119P108	51.00	02/25/2021	O'SHAUGHNESSY	1.02	30,743.82
CHEVRON CORPORATION	166764100	521.00	02/25/2021	O'SHAUGHNESSY	10.42	52,110.42
CHEVRON CORPORATION	166764100	429.00	01/28/2021	O'SHAUGHNESSY	8.58	39,529.00
CIGNA CORP	125523100	14.00	09/14/2021	O'SHAUGHNESSY	0.28	2,893.94
CIGNA CORP	125523100	20.00	09/02/2021	O'SHAUGHNESSY	0.20	4,140.20

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
CIGNA CORP	125523100	218.00	08/05/2021	O'SHAUGHNESSY	4.36	50,282.83
CITIGROUP INC	172967424	707.00	12/09/2021	O'SHAUGHNESSY	14.14	44,541.78
CITIGROUP INC	172967424	1,153.00	11/04/2021	O'SHAUGHNESSY	23.06	80,070.20
CITIGROUP INC	172967424	920.00	10/07/2021	O'SHAUGHNESSY	18.40	66,299.43
COMERICA INC	200340107	415.00	10/07/2021	O'SHAUGHNESSY	8.30	34,881.46
COMERICA INC	200340107	605.00	11/04/2021	O'SHAUGHNESSY	12.10	52,714.01
CONAGRA FOODS INC	205887102	904.00	07/01/2021	O'SHAUGHNESSY	18.08	32,475.84
CONAGRA FOODS INC	205887102	1,563.00	06/04/2021	O'SHAUGHNESSY	31.26	59,731.45
CONAGRA FOODS INC	205887102	539.00	06/07/2021	O'SHAUGHNESSY	10.78	20,830.52
CONAGRA FOODS INC	205887102	159.00	07/07/2021	O'SHAUGHNESSY	3.18	5,714.51
CONAGRA FOODS INC	205887102	228.00	07/06/2021	O'SHAUGHNESSY	4.56	8,203.44
CONOCOPHILLIPS	20825C104	719.00	01/28/2021	O'SHAUGHNESSY	14.38	30,988.40
CONOCOPHILLIPS	20825C104	1,254.00	04/29/2021	O'SHAUGHNESSY	12.54	63,641.50
CONOCOPHILLIPS	20825C104	167.00	06/04/2021	O'SHAUGHNESSY	3.34	9,797.89
CUMMINS INC	231021106	45.00	01/28/2021	O'SHAUGHNESSY	0.90	11,130.38
DISCOVERY COMMUNICATIONS INC NEW	25470F104	964.00	02/25/2021	O'SHAUGHNESSY	19.28	51,143.09
DISCOVERY COMMUNICATIONS INC NEW	25470F104	672.00	01/28/2021	O'SHAUGHNESSY	6.72	26,574.78
DOLLAR GEN CORP NEW	256677105	570.00	04/08/2021	O'SHAUGHNESSY	11.40	117,333.13
DOMINOS PIZZA INC	25754A201	86.00	09/02/2021	O'SHAUGHNESSY	0.86	44,447.97
DOMINOS PIZZA INC	25754A201	108.00	11/04/2021	O'SHAUGHNESSY	2.16	52,712.64
DOMINOS PIZZA INC	25754A201	102.00	10/07/2021	O'SHAUGHNESSY	2.04	48,237.74
DOMINOS PIZZA INC	25754A201	4.00	08/05/2021	O'SHAUGHNESSY	0.08	2,123.86
DOMINOS PIZZA INC	25754A201	86.00	08/10/2021	O'SHAUGHNESSY	1.72	45,787.58
DOMINOS PIZZA INC	25754A201	80.00	12/09/2021	O'SHAUGHNESSY	1.60	41,930.50
DOMINOS PIZZA INC	25754A201	34.00	09/03/2021	O'SHAUGHNESSY	0.34	17,534.59
EATON CORP PLC	G29183103	234.00	10/07/2021	O'SHAUGHNESSY	4.68	34,827.86
EATON CORP PLC	G29183103	88.00	04/08/2021	O'SHAUGHNESSY	1.76	12,512.72
EATON CORP PLC	G29183103	261.00	01/28/2021	O'SHAUGHNESSY	2.61	31,927.82
EQUITABLE HLDGS INC	29452E101	1,038.00	09/02/2021	O'SHAUGHNESSY	20.76	32,307.44
EQUITABLE HLDGS INC	29452E101	282.00	09/03/2021	O'SHAUGHNESSY	5.64	8,739.21

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
EQUITABLE HLDGS INC	29452E101	843.00	08/05/2021	O'SHAUGHNESSY	16.86	25,906.74
EQUITABLE HLDGS INC	29452E101	435.00	06/04/2021	O'SHAUGHNESSY	4.35	14,058.85
EQUITABLE HLDGS INC	29452E101	222.00	04/29/2021	O'SHAUGHNESSY	4.44	7,609.94
EQUITABLE HLDGS INC	29452E101	663.00	11/12/2021	O'SHAUGHNESSY	13.26	22,870.58
EQUITABLE HLDGS INC	29452E101	82.00	11/04/2021	O'SHAUGHNESSY	1.64	2,777.91
ESSEX PROPERTY TRUST INC	297178105	182.00	03/01/2021	O'SHAUGHNESSY	1.82	48,413.09
ESSEX PROPERTY TRUST INC	297178105	22.00	02/26/2021	O'SHAUGHNESSY	0.22	5,931.51
ESSEX PROPERTY TRUST INC	297178105	14.00	02/02/2021	O'SHAUGHNESSY	0.14	3,355.94
ESSEX PROPERTY TRUST INC	297178105	120.00	01/28/2021	O'SHAUGHNESSY	1.20	29,088.47
ESSEX PROPERTY TRUST INC	297178105	104.00	01/29/2021	O'SHAUGHNESSY	1.04	24,787.44
ESSEX PROPERTY TRUST INC	297178105	5.00	02/01/2021	O'SHAUGHNESSY	0.05	1,202.40
EXXON MOBIL CORPORATION	30231G102	428.00	04/29/2021	O'SHAUGHNESSY	8.56	23,956.23
FORTINET INC	34959E109	19.00	08/05/2021	O'SHAUGHNESSY	0.38	5,415.38
FORTINET INC	34959E109	71.00	02/25/2021	O'SHAUGHNESSY	0.71	11,747.60
FOX CORPORATION CLASS A	35137L105	1,248.00	11/04/2021	O'SHAUGHNESSY	24.96	51,542.65
GARTNER INC CL A	366651107	8.00	09/03/2021	O'SHAUGHNESSY	0.08	2,457.23
GARTNER INC CL A	366651107	131.00	12/09/2021	O'SHAUGHNESSY	2.62	41,006.26
GARTNER INC CL A	366651107	287.00	10/07/2021	O'SHAUGHNESSY	2.87	89,412.09
GARTNER INC CL A	366651107	186.00	11/04/2021	O'SHAUGHNESSY	1.86	66,746.10
GILEAD SCIENCES INC	375558103	541.00	02/25/2021	O'SHAUGHNESSY	10.82	34,545.72
HCA HLDGS INC COM	40412C101	2.00	12/09/2021	O'SHAUGHNESSY	0.04	473.00
HENRY JACK & ASSOC INC	426281101	12.00	07/01/2021	O'SHAUGHNESSY	0.24	1,988.79
HENRY JACK & ASSOC INC	426281101	19.00	07/02/2021	O'SHAUGHNESSY	0.19	3,138.13
HENRY JACK & ASSOC INC	426281101	43.00	06/09/2021	O'SHAUGHNESSY	0.43	6,699.09
HENRY JACK & ASSOC INC	426281101	3.00	06/04/2021	O'SHAUGHNESSY	0.03	464.86
HENRY JACK & ASSOC INC	426281101	54.00	09/02/2021	O'SHAUGHNESSY	1.08	9,576.58
HP INC	40434L105	1,845.00	10/07/2021	O'SHAUGHNESSY	36.90	51,776.05
HP INC	40434L105	144.00	09/03/2021	O'SHAUGHNESSY	2.88	4,220.74
HP INC	40434L105	2,175.00	09/02/2021	O'SHAUGHNESSY	43.50	65,288.93
HP INC	40434L105	281.00	08/05/2021	O'SHAUGHNESSY	2.81	8,237.07

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SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
HP INC	40434L105	1,122.00	08/05/2021	O'SHAUGHNESSY	22.44	32,885.48
INTEL CORP	458140100	1,518.00	09/02/2021	O'SHAUGHNESSY	30.36	82,348.16
INTEL CORP	458140100	769.00	04/08/2021	O'SHAUGHNESSY	15.38	50,765.84
INTEL CORP	458140100	365.00	06/04/2021	O'SHAUGHNESSY	7.30	20,764.85
INTEL CORP	458140100	292.00	06/07/2021	O'SHAUGHNESSY	5.84	16,497.91
INTEL CORP	458140100	1,061.00	10/07/2021	O'SHAUGHNESSY	21.22	56,979.63
INTEL CORP	458140100	342.00	11/04/2021	O'SHAUGHNESSY	6.84	16,975.82
JM SMUCKER COMPANY-NEW	832696405	190.00	04/29/2021	O'SHAUGHNESSY	1.90	24,755.80
JM SMUCKER COMPANY-NEW	832696405	147.00	08/06/2021	O'SHAUGHNESSY	1.47	19,374.69
JM SMUCKER COMPANY-NEW	832696405	134.00	08/05/2021	O'SHAUGHNESSY	1.34	17,744.00
JM SMUCKER COMPANY-NEW	832696405	230.00	07/01/2021	O'SHAUGHNESSY	2.30	30,172.23
JM SMUCKER COMPANY-NEW	832696405	55.00	06/29/2021	O'SHAUGHNESSY	0.55	7,105.31
JM SMUCKER COMPANY-NEW	832696405	56.00	06/28/2021	O'SHAUGHNESSY	0.56	7,199.98
JM SMUCKER COMPANY-NEW	832696405	206.00	06/22/2021	O'SHAUGHNESSY	4.12	26,963.96
JM SMUCKER COMPANY-NEW	832696405	106.00	04/30/2021	O'SHAUGHNESSY	1.06	13,843.59
JM SMUCKER COMPANY-NEW	832696405	119.00	09/02/2021	O'SHAUGHNESSY	2.38	14,552.51
JM SMUCKER COMPANY-NEW	832696405	180.00	04/13/2021	O'SHAUGHNESSY	3.60	22,913.23
JM SMUCKER COMPANY-NEW	832696405	139.00	04/09/2021	O'SHAUGHNESSY	2.78	17,671.71
JM SMUCKER COMPANY-NEW	832696405	595.00	04/08/2021	O'SHAUGHNESSY	11.90	75,603.20
JM SMUCKER COMPANY-NEW	832696405	52.00	06/04/2021	O'SHAUGHNESSY	0.52	6,934.17
KELLOGG CO	487836108	872.00	07/01/2021	O'SHAUGHNESSY	8.72	56,227.96
KEYCORP	493267108	4,401.00	11/04/2021	O'SHAUGHNESSY	88.02	103,842.04
KEYCORP	493267108	1,331.00	10/07/2021	O'SHAUGHNESSY	26.62	30,062.76
KEYCORP	493267108	2,293.00	12/09/2021	O'SHAUGHNESSY	45.86	53,679.13
KIMBERLY CLARK CORP	494368103	467.00	07/01/2021	O'SHAUGHNESSY	9.34	61,824.96
KINDER MORGAN INC DEL COM	49456B101	169.00	04/29/2021	O'SHAUGHNESSY	1.69	2,883.99
KINDER MORGAN INC DEL COM	49456B101	2,438.00	07/01/2021	O'SHAUGHNESSY	48.76	44,007.61
KINDER MORGAN INC DEL COM	49456B101	800.00	09/02/2021	O'SHAUGHNESSY	16.00	13,032.24
KINDER MORGAN INC DEL COM	49456B101	457.00	09/03/2021	O'SHAUGHNESSY	9.14	7,421.45
KINDER MORGAN INC DEL COM	49456B101	1,379.00	04/29/2021	O'SHAUGHNESSY	27.58	23,439.97

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SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
KINDER MORGAN INC DEL COM	49456B101	3,978.00	04/08/2021	O'SHAUGHNESSY	79.56	66,637.47
KINDER MORGAN INC DEL COM	49456B101	2,424.00	01/28/2021	O'SHAUGHNESSY	48.48	37,327.18
KINDER MORGAN INC DEL COM	49456B101	1,687.00	06/04/2021	O'SHAUGHNESSY	33.74	31,294.19
KROGER CO	501044101	206.00	05/06/2021	O'SHAUGHNESSY	4.12	7,397.95
KROGER CO	501044101	3,104.00	01/28/2021	O'SHAUGHNESSY	62.08	107,321.42
KROGER CO	501044101	1,315.00	02/25/2021	O'SHAUGHNESSY	26.30	42,916.73
KROGER CO	501044101	968.00	04/08/2021	O'SHAUGHNESSY	19.36	35,428.90
KROGER CO	501044101	431.00	04/29/2021	O'SHAUGHNESSY	8.62	15,857.91
KROGER CO	501044101	785.00	10/07/2021	O'SHAUGHNESSY	15.70	31,179.81
KROGER CO	501044101	49.00	05/04/2021	O'SHAUGHNESSY	0.49	1,790.19
KROGER CO	501044101	1,556.00	06/04/2021	O'SHAUGHNESSY	31.12	57,989.16
KROGER CO	501044101	290.00	09/02/2021	O'SHAUGHNESSY	5.80	13,350.88
L3 HARRIS TECHNOLOGIES INC COM	502431109	220.00	06/04/2021	O'SHAUGHNESSY	2.20	47,889.89
L3 HARRIS TECHNOLOGIES INC COM	502431109	129.00	08/05/2021	O'SHAUGHNESSY	1.29	29,225.12
L3 HARRIS TECHNOLOGIES INC COM	502431109	133.00	04/12/2021	O'SHAUGHNESSY	1.33	27,592.63
L3 HARRIS TECHNOLOGIES INC COM	502431109	331.00	01/28/2021	O'SHAUGHNESSY	3.31	61,386.47
L3 HARRIS TECHNOLOGIES INC COM	502431109	87.00	09/03/2021	O'SHAUGHNESSY	0.87	20,183.36
L3 HARRIS TECHNOLOGIES INC COM	502431109	2.00	09/02/2021	O'SHAUGHNESSY	0.02	464.70
L3 HARRIS TECHNOLOGIES INC COM	502431109	20.00	08/18/2021	O'SHAUGHNESSY	0.20	4,563.93
L3 HARRIS TECHNOLOGIES INC COM	502431109	370.00	02/25/2021	O'SHAUGHNESSY	7.40	70,286.20
L3 HARRIS TECHNOLOGIES INC COM	502431109	260.00	07/01/2021	O'SHAUGHNESSY	5.20	57,017.25
L3 HARRIS TECHNOLOGIES INC COM	502431109	26.00	08/06/2021	O'SHAUGHNESSY	0.26	5,935.23
L3 HARRIS TECHNOLOGIES INC COM	502431109	60.00	04/08/2021	O'SHAUGHNESSY	0.60	12,423.13
L3 HARRIS TECHNOLOGIES INC COM	502431109	144.00	04/09/2021	O'SHAUGHNESSY	1.44	30,025.04
LIBERTY GLOBAL PLC SERIES C	G5480U120	38.00	01/06/2021	O'SHAUGHNESSY	0.76	906.29
LIBERTY GLOBAL PLC SERIES C	G5480U120	366.00	01/04/2021	O'SHAUGHNESSY	3.66	8,628.93
LIBERTY GLOBAL PLC SERIES C	G5480U120	519.00	01/05/2021	O'SHAUGHNESSY	5.19	12,066.54
LKQ CORP	501889208	365.00	12/09/2021	O'SHAUGHNESSY	7.30	21,310.89
LKQ CORP	501889208	105.00	11/05/2021	O'SHAUGHNESSY	2.10	5,927.28
LKQ CORP	501889208	355.00	12/10/2021	O'SHAUGHNESSY	7.10	20,545.23

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SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
LKQ CORP	501889208	95.00	11/04/2021	O'SHAUGHNESSY	1.90	5,311.19
LOEWS CORP	540424108	463.00	10/07/2021	O'SHAUGHNESSY	4.63	25,851.98
LOEWS CORP	540424108	822.00	11/04/2021	O'SHAUGHNESSY	8.22	46,846.44
LOEWS CORP	540424108	67.00	11/05/2021	O'SHAUGHNESSY	0.67	3,842.51
LOEWS CORP	540424108	904.00	11/08/2021	O'SHAUGHNESSY	9.04	51,414.37
LOWES COMPANIES INC COS INC	548661107	2.00	04/08/2021	O'SHAUGHNESSY	0.04	385.82
LOWES COMPANIES INC COS INC	548661107	79.00	04/09/2021	O'SHAUGHNESSY	1.58	15,253.43
LOWES COMPANIES INC COS INC	548661107	283.00	04/29/2021	O'SHAUGHNESSY	5.66	56,649.50
LOWES COMPANIES INC COS INC	548661107	73.00	06/04/2021	O'SHAUGHNESSY	1.46	14,039.36
LUMEN TECHNOLOGIES INC COM	550241103	3,095.00	07/01/2021	O'SHAUGHNESSY	61.90	42,986.76
LUMEN TECHNOLOGIES INC COM	550241103	1,631.00	04/08/2021	O'SHAUGHNESSY	32.62	21,767.65
LUMEN TECHNOLOGIES INC COM	550241103	878.00	06/04/2021	O'SHAUGHNESSY	17.56	12,496.31
LUMEN TECHNOLOGIES INC COM	550241103	2,563.00	08/05/2021	O'SHAUGHNESSY	51.26	32,339.17
LUMEN TECHNOLOGIES INC COM	550241103	592.00	08/06/2021	O'SHAUGHNESSY	11.84	7,243.53
LUMEN TECHNOLOGIES INC COM	550241103	769.00	04/29/2021	O'SHAUGHNESSY	15.38	10,039.91
MARATHON PETE CORP	56585A102	807.00	09/03/2021	O'SHAUGHNESSY	16.14	47,219.67
MCKESSON CORP	58155Q103	83.00	02/25/2021	O'SHAUGHNESSY	1.66	14,872.11
MOLINA HEALTHCARE INC	60855R100	12.00	01/13/2021	O'SHAUGHNESSY	0.12	2,900.17
MOLINA HEALTHCARE INC	60855R100	13.00	01/06/2021	O'SHAUGHNESSY	0.13	2,798.60
MOLINA HEALTHCARE INC	60855R100	25.00	01/12/2021	O'SHAUGHNESSY	0.25	6,083.61
MOLINA HEALTHCARE INC	60855R100	10.00	01/04/2021	O'SHAUGHNESSY	0.10	2,063.84
MOLINA HEALTHCARE INC	60855R100	19.00	01/14/2021	O'SHAUGHNESSY	0.19	4,523.31
MOLINA HEALTHCARE INC	60855R100	464.00	01/28/2021	O'SHAUGHNESSY	4.64	104,541.57
NORTHROP GRUMMAN CORP	666807102	66.00	09/02/2021	O'SHAUGHNESSY	0.66	24,196.76
NORTHROP GRUMMAN CORP	666807102	127.00	07/01/2021	O'SHAUGHNESSY	2.54	46,994.60
NORTHROP GRUMMAN CORP	666807102	43.00	06/04/2021	O'SHAUGHNESSY	0.86	15,722.52
O REILLY AUTOMOTIVE INC NEW	67103H107	53.00	02/25/2021	O'SHAUGHNESSY	1.06	24,160.88
O REILLY AUTOMOTIVE INC NEW	67103H107	14.00	09/02/2021	O'SHAUGHNESSY	0.14	8,331.83
O REILLY AUTOMOTIVE INC NEW	67103H107	22.00	04/30/2021	O'SHAUGHNESSY	0.22	11,619.92
O REILLY AUTOMOTIVE INC NEW	67103H107	19.00	04/29/2021	O'SHAUGHNESSY	0.19	10,038.47

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SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
O REILLY AUTOMOTIVE INC NEW	67103H107	41.00	04/09/2021	O'SHAUGHNESSY	0.41	20,995.38
O REILLY AUTOMOTIVE INC NEW	67103H107	44.00	04/08/2021	O'SHAUGHNESSY	0.44	22,349.63
OMNICOM GROUP INC	681919106	80.00	04/29/2021	O'SHAUGHNESSY	0.80	6,432.10
OMNICOM GROUP INC	681919106	193.00	09/13/2021	O'SHAUGHNESSY	1.93	13,893.38
OMNICOM GROUP INC	681919106	768.00	01/28/2021	O'SHAUGHNESSY	15.36	49,519.10
OMNICOM GROUP INC	681919106	16.00	04/08/2021	O'SHAUGHNESSY	0.16	1,222.59
OMNICOM GROUP INC	681919106	27.00	09/14/2021	O'SHAUGHNESSY	0.54	1,944.43
OMNICOM GROUP INC	681919106	11.00	09/02/2021	O'SHAUGHNESSY	0.22	792.44
ORACLE CORPORATION	68389X105	225.00	01/28/2021	O'SHAUGHNESSY	4.50	13,733.89
PROGRESSIVE CORP	743315103	424.00	08/06/2021	O'SHAUGHNESSY	8.48	40,517.10
PROGRESSIVE CORP	743315103	218.00	09/02/2021	O'SHAUGHNESSY	4.36	20,998.37
PROGRESSIVE CORP	743315103	307.00	08/05/2021	O'SHAUGHNESSY	6.14	29,250.47
PROGRESSIVE CORP	743315103	572.00	02/25/2021	O'SHAUGHNESSY	11.44	50,691.73
PROGRESSIVE CORP	743315103	73.00	07/01/2021	O'SHAUGHNESSY	1.46	7,142.59
PROGRESSIVE CORP	743315103	7.00	07/09/2021	O'SHAUGHNESSY	0.07	684.42
PROGRESSIVE CORP	743315103	61.00	07/19/2021	O'SHAUGHNESSY	1.22	5,624.65
PULTE HOMES INC	745867101	50.00	07/01/2021	O'SHAUGHNESSY	0.50	2,750.97
PULTE HOMES INC	745867101	406.00	07/02/2021	O'SHAUGHNESSY	4.06	22,155.70
PULTE HOMES INC	745867101	281.00	07/08/2021	O'SHAUGHNESSY	2.81	15,041.73
PULTE HOMES INC	745867101	1,148.00	06/04/2021	O'SHAUGHNESSY	11.48	66,354.97
QUEST DIAGNOSTICS INC	74834L100	63.00	09/30/2021	O'SHAUGHNESSY	0.63	9,198.85
QUEST DIAGNOSTICS INC	74834L100	338.00	11/04/2021	O'SHAUGHNESSY	6.76	49,783.41
QUEST DIAGNOSTICS INC	74834L100	157.00	08/05/2021	O'SHAUGHNESSY	3.14	22,645.57
QUEST DIAGNOSTICS INC	74834L100	52.00	09/29/2021	O'SHAUGHNESSY	0.52	7,798.58
QUEST DIAGNOSTICS INC	74834L100	443.00	10/07/2021	O'SHAUGHNESSY	8.86	62,878.18
QUEST DIAGNOSTICS INC	74834L100	137.00	12/09/2021	O'SHAUGHNESSY	2.74	21,752.05
QUEST DIAGNOSTICS INC	74834L100	299.00	09/02/2021	O'SHAUGHNESSY	5.98	45,486.81
QUEST DIAGNOSTICS INC	74834L100	122.00	12/10/2021	O'SHAUGHNESSY	2.44	19,258.49
REGENCY CENTERS CORP	758849103	216.00	09/02/2021	O'SHAUGHNESSY	4.32	14,754.96
SIMON PROPERTY GROUP INC	828806109	496.00	01/28/2021	O'SHAUGHNESSY	9.92	48,726.44

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SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
SIMON PROPERTY GROUP INC	828806109	156.00	07/07/2021	O'SHAUGHNESSY	1.56	20,392.38
SIMON PROPERTY GROUP INC	828806109	61.00	07/06/2021	O'SHAUGHNESSY	0.61	7,911.69
SIMON PROPERTY GROUP INC	828806109	62.00	07/02/2021	O'SHAUGHNESSY	0.62	8,095.96
SIMON PROPERTY GROUP INC	828806109	170.00	07/01/2021	O'SHAUGHNESSY	1.70	22,291.03
SIMON PROPERTY GROUP INC	828806109	244.00	06/04/2021	O'SHAUGHNESSY	4.88	32,605.99
SIMON PROPERTY GROUP INC	828806109	311.00	04/09/2021	O'SHAUGHNESSY	6.22	35,917.11
SIMON PROPERTY GROUP INC	828806109	14.00	04/08/2021	O'SHAUGHNESSY	0.28	1,606.50
SIMON PROPERTY GROUP INC	828806109	49.00	09/10/2021	O'SHAUGHNESSY	0.49	6,495.14
SIMON PROPERTY GROUP INC	828806109	147.00	02/01/2021	O'SHAUGHNESSY	2.94	14,339.25
SIMON PROPERTY GROUP INC	828806109	8.00	09/02/2021	O'SHAUGHNESSY	0.08	1,064.80
T ROWE PRICE GROUP INC	74144T108	53.00	10/07/2021	O'SHAUGHNESSY	0.53	10,317.88
T ROWE PRICE GROUP INC	74144T108	458.00	09/02/2021	O'SHAUGHNESSY	4.58	101,706.41
T ROWE PRICE GROUP INC	74144T108	242.00	11/04/2021	O'SHAUGHNESSY	4.84	52,429.40
UNION PACIFIC CORP	907818108	275.00	09/02/2021	O'SHAUGHNESSY	2.75	60,258.00
UNION PACIFIC CORP	907818108	17.00	10/07/2021	O'SHAUGHNESSY	0.17	3,525.87
UNION PACIFIC CORP	907818108	182.00	11/05/2021	O'SHAUGHNESSY	3.64	43,665.44
UNION PACIFIC CORP	907818108	169.00	12/09/2021	O'SHAUGHNESSY	3.38	41,994.47
UNION PACIFIC CORP	907818108	403.00	11/04/2021	O'SHAUGHNESSY	8.06	96,774.41
UNION PACIFIC CORP	907818108	28.00	10/08/2021	O'SHAUGHNESSY	0.28	5,811.96
VALERO ENERGY CORP CORP NEW	91913Y100	135.00	06/04/2021	O'SHAUGHNESSY	2.70	11,150.08
VALERO ENERGY CORP CORP NEW	91913Y100	11.00	05/27/2021	O'SHAUGHNESSY	0.11	848.65
VALERO ENERGY CORP CORP NEW	91913Y100	99.00	04/29/2021	O'SHAUGHNESSY	1.98	7,033.09
VALERO ENERGY CORP CORP NEW	91913Y100	43.00	06/07/2021	O'SHAUGHNESSY	0.43	3,597.63
VENTAS INC REITS	92276F100	60.00	06/07/2021	O'SHAUGHNESSY	1.20	3,448.80
VENTAS INC REITS	92276F100	37.00	04/12/2021	O'SHAUGHNESSY	0.37	2,012.42
VENTAS INC REITS	92276F100	235.00	04/14/2021	O'SHAUGHNESSY	2.35	12,840.87
VENTAS INC REITS	92276F100	89.00	06/04/2021	O'SHAUGHNESSY	1.78	5,092.83
VENTAS INC REITS	92276F100	29.00	04/08/2021	O'SHAUGHNESSY	0.29	1,557.36
VENTAS INC REITS	92276F100	761.00	04/29/2021	O'SHAUGHNESSY	7.61	42,349.12
VENTAS INC REITS	92276F100	129.00	04/13/2021	O'SHAUGHNESSY	1.29	7,052.04

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SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
VENTAS INC REITS	92276F100	1,046.00	02/25/2021	O'SHAUGHNESSY	20.92	57,505.00
WALGREENS BOOTS ALLIANCE INC	931427108	822.00	04/29/2021	O'SHAUGHNESSY	16.44	43,393.96
WALGREENS BOOTS ALLIANCE INC	931427108	300.00	11/04/2021	O'SHAUGHNESSY	6.00	14,233.89
WALGREENS BOOTS ALLIANCE INC	931427108	105.00	09/22/2021	O'SHAUGHNESSY	1.05	5,070.23
WALGREENS BOOTS ALLIANCE INC	931427108	32.00	09/17/2021	O'SHAUGHNESSY	0.64	1,549.10
WALGREENS BOOTS ALLIANCE INC	931427108	89.00	09/16/2021	O'SHAUGHNESSY	1.78	4,308.98
WALGREENS BOOTS ALLIANCE INC	931427108	2.00	09/02/2021	O'SHAUGHNESSY	0.04	96.96
WALGREENS BOOTS ALLIANCE INC	931427108	337.00	04/08/2021	O'SHAUGHNESSY	6.74	19,016.24
WEYERHAEUSER CO	962166104	641.00	06/04/2021	O'SHAUGHNESSY	12.82	24,803.05
WEYERHAEUSER CO	962166104	488.00	09/02/2021	O'SHAUGHNESSY	4.88	17,607.82
WEYERHAEUSER CO	962166104	1,328.00	12/09/2021	O'SHAUGHNESSY	26.56	51,870.09
WEYERHAEUSER CO	962166104	328.00	10/07/2021	O'SHAUGHNESSY	6.56	11,683.36
WILLIAMS CO INC	969457100	494.00	09/22/2021	O'SHAUGHNESSY	4.94	12,206.74
WILLIAMS CO INC	969457100	756.00	02/25/2021	O'SHAUGHNESSY	15.12	17,198.92
WILLIAMS CO INC	969457100	202.00	07/01/2021	O'SHAUGHNESSY	2.02	5,321.12
WILLIAMS CO INC	969457100	472.00	02/26/2021	O'SHAUGHNESSY	9.44	11,331.49
WILLIAMS CO INC	969457100	1,002.00	01/28/2021	O'SHAUGHNESSY	10.02	21,911.74
WILLIAMS CO INC	969457100	2,458.00	04/08/2021	O'SHAUGHNESSY	49.16	58,546.12
WILLIAMS CO INC	969457100	361.00	06/07/2021	O'SHAUGHNESSY	7.22	10,024.79
WILLIAMS CO INC	969457100	4,371.00	01/28/2021	O'SHAUGHNESSY	87.42	95,987.16
WILLIAMS CO INC	969457100	353.00	06/04/2021	O'SHAUGHNESSY	7.06	9,552.18
WILLIAMS SONOMA INC	969904101	112.00	06/04/2021	O'SHAUGHNESSY	1.12	18,852.05
				TOTAL FOR: O'SHAUGHNESSY	2,672.91	7,761,270.53
AMICUS THERAPEUTICS INC	03152W109	1,896.00	03/02/2021	FIERA	56.88	23,339.76
AMICUS THERAPEUTICS INC	03152W109	6,598.00	02/17/2021	FIERA	131.96	83,608.54
AMICUS THERAPEUTICS INC	03152W109	2,193.00	03/03/2021	FIERA	43.86	26,400.65
ARES MANAGEMENT CORPORATION	03990B101	840.00	10/04/2021	FIERA	25.20	62,601.00
ARES MANAGEMENT CORPORATION	03990B101	1,143.00	10/01/2021	FIERA	34.29	84,330.65
ARISTA NETWORKS INC	040413106	78.00	05/11/2021	FIERA	3.12	25,627.68
ARISTA NETWORKS INC	040413106	83.00	05/12/2021	FIERA	3.32	27,276.06

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
AVIENT CORPORATION	05368V106	4,315.00	03/05/2021	FIERA	129.45	205,513.53
BANK NEW YORK MELLON CORP	064058100	4,728.00	03/03/2021	FIERA	141.84	205,986.67
CHENIERE ENERGY INC	16411R208	1,518.00	10/13/2021	FIERA	45.54	154,785.45
DOLLAR GEN CORP NEW	256677105	621.00	03/24/2021	FIERA	18.63	120,467.79
FRANKLIN RES INC	354613101	5,644.00	03/05/2021	FIERA	169.32	153,618.39
FREEPORT-MCMORAN COPPER & GOLD B	35671D857	4,479.00	10/13/2021	FIERA	134.37	161,989.31
INVESCO LTD	G491BT108	6,353.00	03/05/2021	FIERA	190.59	153,282.01
IRHYTHM TECHNOLOGIES INC	450056106	601.00	02/03/2021	FIERA	18.03	105,876.85
MAGNA INTL INC CL A	559222401	1,729.00	03/05/2021	FIERA	51.87	151,850.12
NEW YORK TIMES CO CLASS A	650111107	1,118.00	05/12/2021	FIERA	33.54	49,994.72
NEW YORK TIMES CO CLASS A	650111107	1,151.00	05/11/2021	FIERA	34.53	51,724.21
PACCAR INC	693718108	1,618.00	03/24/2021	FIERA	48.54	151,460.98
PUBMATIC INC COM CL A	74467Q103	4,055.00	12/02/2021	FIERA	121.65	160,121.41
SPRINGWORKS THERAPEUTICS INC	85205L107	2,316.00	12/10/2021	FIERA	69.48	164,888.78
ZENTALIS PHARMACEUTICALS INC COM	98943L107	51.00	11/29/2021	FIERA	1.53	3,945.13
ZENTALIS PHARMACEUTICALS INC COM	98943L107	755.00	12/01/2021	FIERA	22.65	58,661.61
ZENTALIS PHARMACEUTICALS INC COM	98943L107	472.00	12/02/2021	FIERA	14.16	37,694.49
ZENTALIS PHARMACEUTICALS INC COM	98943L107	496.00	11/30/2021	FIERA	14.88	37,439.77
				TOTAL FOR: FIERA	1,559.23	2,462,485.56
AIR LEASE CORP	00912X302	220.00	04/15/2021	COPELAND	8.80	10,629.61
AIR LEASE CORP	00912X302	52.00	05/10/2021	COPELAND	2.08	2,516.76
AIR LEASE CORP	00912X302	300.00	06/28/2021	COPELAND	12.00	13,323.24
AIR LEASE CORP	00912X302	95.00	11/16/2021	COPELAND	3.80	4,519.81
AIR LEASE CORP	00912X302	274.00	04/16/2021	COPELAND	10.96	13,375.86
AIR LEASE CORP	00912X302	1,098.00	03/26/2021	COPELAND	43.92	52,276.44
AIR LEASE CORP	00912X302	1,000.00	03/12/2021	COPELAND	40.00	48,885.30
AIR LEASE CORP	00912X302	43.00	04/16/2021	COPELAND	1.72	2,101.41
AIR LEASE CORP	00912X302	483.00	05/13/2021	COPELAND	19.32	21,769.53
AIR LEASE CORP	00912X302	286.00	06/28/2021	COPELAND	11.44	12,556.34
AIR LEASE CORP	00912X302	411.00	06/21/2021	COPELAND	16.44	18,013.97

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
ALLISON TRANSMISSION HLDGS INC	01973R101	228.00	10/04/2021	COPELAND	9.12	8,215.52
ALLISON TRANSMISSION HLDGS INC	01973R101	537.00	10/13/2021	COPELAND	21.48	19,141.31
ALLISON TRANSMISSION HLDGS INC	01973R101	608.00	10/13/2021	COPELAND	24.32	21,724.20
ALLISON TRANSMISSION HLDGS INC	01973R101	792.00	09/21/2021	COPELAND	31.68	28,182.92
ALLISON TRANSMISSION HLDGS INC	01973R101	619.00	10/01/2021	COPELAND	24.76	22,238.63
ALLISON TRANSMISSION HLDGS INC	01973R101	115.00	09/24/2021	COPELAND	4.60	4,148.44
ALLISON TRANSMISSION HLDGS INC	01973R101	587.00	09/23/2021	COPELAND	23.48	20,725.44
ALLISON TRANSMISSION HLDGS INC	01973R101	943.00	09/14/2021	COPELAND	37.72	34,292.67
AMERICAN STATES WATER CO	029899101	15.00	05/10/2021	COPELAND	0.60	1,198.06
AUDIO CODES ORD	M15342104	164.00	02/23/2021	COPELAND	6.56	5,074.52
AUDIO CODES ORD	M15342104	110.00	02/22/2021	COPELAND	4.40	3,294.59
AUDIO CODES ORD	M15342104	43.00	01/19/2021	COPELAND	1.72	1,324.40
AUDIO CODES ORD	M15342104	458.00	01/20/2021	COPELAND	18.32	14,073.06
AUDIO CODES ORD	M15342104	204.00	01/25/2021	COPELAND	8.16	6,530.71
AUDIO CODES ORD	M15342104	220.00	02/24/2021	COPELAND	8.80	6,635.71
AUDIO CODES ORD	M15342104	87.00	05/10/2021	COPELAND	3.48	2,683.08
BADGER METER INC	056525108	100.00	01/25/2021	COPELAND	4.00	9,614.50
BONANZA CREEK ENERGY INC	097793400	753.00	09/21/2021	COPELAND	30.12	32,668.15
BONANZA CREEK ENERGY INC	097793400	553.00	09/16/2021	COPELAND	22.12	23,803.00
BONANZA CREEK ENERGY INC	097793400	334.00	09/23/2021	COPELAND	13.36	14,667.71
BONANZA CREEK ENERGY INC	097793400	250.00	09/24/2021	COPELAND	10.00	11,339.03
BRADY CORPORATION CL A	104674106	25.00	05/10/2021	COPELAND	1.00	1,375.73
BRADY CORPORATION CL A	104674106	413.00	02/10/2021	COPELAND	16.52	20,650.78
BRADY CORPORATION CL A	104674106	167.00	02/09/2021	COPELAND	6.68	8,059.69
BRUNSWICK CORP	117043109	30.00	10/01/2021	COPELAND	1.20	2,970.60
CASEYS GENERAL STORES	147528103	114.00	11/26/2021	COPELAND	4.56	22,899.04
CASEYS GENERAL STORES	147528103	135.00	06/30/2021	COPELAND	5.40	26,507.44
CASEYS GENERAL STORES	147528103	10.00	10/01/2021	COPELAND	0.40	1,913.30
CHEMED CORP	16359R103	19.00	03/05/2021	COPELAND	0.76	8,316.33
CHEMED CORP	16359R103	7.00	05/10/2021	COPELAND	0.28	3,380.51

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
CIVITAS RESOURCES INC COM NEW	17888H103	226.00	11/26/2021	COPELAND	9.04	12,042.79
CIVITAS RESOURCES INC COM NEW	17888H103	404.00	12/06/2021	COPELAND	16.16	20,326.21
CIVITAS RESOURCES INC COM NEW	17888H103	397.00	12/01/2021	COPELAND	15.88	20,970.02
CIVITAS RESOURCES INC COM NEW	17888H103	331.00	11/29/2021	COPELAND	13.24	17,856.59
CMC MATERIALS, INC	12571T100	20.00	10/01/2021	COPELAND	0.80	2,489.47
CMC MATERIALS, INC	12571T100	137.00	06/14/2021	COPELAND	5.48	20,717.92
COGENT COMMUNICATIONS GROUP	19239V302	41.00	05/10/2021	COPELAND	1.64	3,213.99
COGENT COMMUNICATIONS GROUP	19239V302	216.00	01/27/2021	COPELAND	8.64	13,319.45
COGENT COMMUNICATIONS GROUP	19239V302	185.00	01/26/2021	COPELAND	7.40	11,264.19
COHEN & STEERS INC	19247A100	19.00	05/10/2021	COPELAND	0.76	1,330.19
CRA INTL INC	12618T105	65.00	09/03/2021	COPELAND	2.60	6,158.96
CRA INTL INC	12618T105	98.00	04/29/2021	COPELAND	3.92	7,616.73
CRA INTL INC	12618T105	51.00	04/30/2021	COPELAND	2.04	4,038.44
CRA INTL INC	12618T105	45.00	05/03/2021	COPELAND	1.80	3,595.55
CRA INTL INC	12618T105	71.00	05/04/2021	COPELAND	2.84	5,674.81
CRA INTL INC	12618T105	58.00	05/05/2021	COPELAND	2.32	4,731.45
CRA INTL INC	12618T105	25.00	05/10/2021	COPELAND	1.00	2,086.50
CRA INTL INC	12618T105	22.00	05/21/2021	COPELAND	0.88	1,744.18
CRA INTL INC	12618T105	35.00	10/01/2021	COPELAND	1.40	3,539.20
CRA INTL INC	12618T105	151.00	04/22/2021	COPELAND	6.04	11,405.94
CRA INTL INC	12618T105	38.00	09/07/2021	COPELAND	1.52	3,646.28
CRA INTL INC	12618T105	127.00	04/13/2021	COPELAND	5.08	9,561.00
CRA INTL INC	12618T105	1.00	05/26/2021	COPELAND	0.04	81.93
CRA INTL INC	12618T105	55.00	05/26/2021	COPELAND	2.20	4,561.02
CRA INTL INC	12618T105	33.00	05/25/2021	COPELAND	1.32	2,709.47
CRA INTL INC	12618T105	75.00	09/08/2021	COPELAND	3.00	7,201.44
CRA INTL INC	12618T105	135.00	04/20/2021	COPELAND	5.40	10,288.49
CRA INTL INC	12618T105	45.00	04/12/2021	COPELAND	1.80	3,280.28
CRA INTL INC	12618T105	66.00	04/12/2021	COPELAND	2.64	4,950.16
CRA INTL INC	12618T105	30.00	04/09/2021	COPELAND	1.20	2,173.88

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
CRA INTL INC	12618T105	16.00	03/31/2021	COPELAND	0.64	1,116.32
CRA INTL INC	12618T105	77.00	04/07/2021	COPELAND	3.08	5,811.25
CRA INTL INC	12618T105	131.00	04/06/2021	COPELAND	5.24	9,784.73
CRA INTL INC	12618T105	7.00	04/05/2021	COPELAND	0.28	502.29
CRA INTL INC	12618T105	129.00	04/01/2021	COPELAND	5.16	9,080.35
CRA INTL INC	12618T105	35.00	05/24/2021	COPELAND	1.40	2,792.77
CRA INTL INC	12618T105	67.00	04/09/2021	COPELAND	2.68	4,885.98
CRA INTL INC	12618T105	53.00	04/21/2021	COPELAND	2.12	4,016.86
DIAMONDBACK ENERGY INC	25278X109	38.00	05/10/2021	COPELAND	1.52	3,112.96
DIAMONDBACK ENERGY INC	25278X109	347.00	01/26/2021	COPELAND	13.88	22,034.19
DIAMONDBACK ENERGY INC	25278X109	105.00	01/25/2021	COPELAND	4.20	6,166.87
ENSIGN GROUP INC	29358P101	23.00	01/25/2021	COPELAND	0.92	1,925.56
ENSIGN GROUP INC	29358P101	58.00	05/10/2021	COPELAND	2.32	4,940.52
EVERCORE PARTNERS INC	29977A105	46.00	01/25/2021	COPELAND	1.84	5,301.04
EVERCORE PARTNERS INC	29977A105	22.00	05/10/2021	COPELAND	0.88	3,137.20
EXPONENT INC	30214U102	12.00	05/10/2021	COPELAND	0.48	1,126.92
FEDERAL AGRIC MTG CORP CL C	313148306	69.00	11/16/2021	COPELAND	2.76	9,039.06
HAMILTON LANE INC	407497106	129.00	08/10/2021	COPELAND	5.16	11,637.55
HAMILTON LANE INC	407497106	50.00	10/01/2021	COPELAND	2.00	4,395.10
HAMILTON LANE INC	407497106	163.00	08/23/2021	COPELAND	6.52	14,295.20
HAMILTON LANE INC	407497106	1.00	08/09/2021	COPELAND	0.04	88.53
HAMILTON LANE INC	407497106	43.00	08/09/2021	COPELAND	1.72	3,812.80
HAMILTON LANE INC	407497106	214.00	06/04/2021	COPELAND	8.56	18,877.75
HAMILTON LANE INC	407497106	33.00	05/10/2021	COPELAND	1.32	3,011.58
HAMILTON LANE INC	407497106	376.00	04/26/2021	COPELAND	15.04	33,955.70
HAMILTON LANE INC	407497106	594.00	03/05/2021	COPELAND	23.76	52,145.89
HAMILTON LANE INC	407497106	168.00	02/10/2021	COPELAND	6.72	14,104.83
HAMILTON LANE INC	407497106	115.00	02/09/2021	COPELAND	4.60	9,507.51
HAMILTON LANE INC	407497106	109.00	08/24/2021	COPELAND	4.36	9,651.30
INSPERITY INC	45778Q107	101.00	12/21/2021	COPELAND	4.04	11,083.85

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
INSPERITY INC	45778Q107	141.00	12/31/2021	COPELAND	5.64	16,607.47
INSPERITY INC	45778Q107	218.00	12/20/2021	COPELAND	8.72	23,816.09
INTER PARFUMS INC	458334109	95.00	08/24/2021	COPELAND	3.80	6,941.87
INTER PARFUMS INC	458334109	68.00	08/25/2021	COPELAND	2.72	5,033.77
INTER PARFUMS INC	458334109	98.00	09/07/2021	COPELAND	3.92	7,293.33
INTER PARFUMS INC	458334109	82.00	09/08/2021	COPELAND	3.28	6,101.37
INTER PARFUMS INC	458334109	158.00	09/09/2021	COPELAND	6.32	11,761.88
INTER PARFUMS INC	458334109	380.00	09/16/2021	COPELAND	15.20	26,057.93
INTER PARFUMS INC	458334109	111.00	09/27/2021	COPELAND	4.44	7,874.53
INTER PARFUMS INC	458334109	19.00	09/28/2021	COPELAND	0.76	1,353.20
INTER PARFUMS INC	458334109	192.00	09/28/2021	COPELAND	7.68	13,797.62
INTER PARFUMS INC	458334109	14.00	10/29/2021	COPELAND	0.56	1,190.56
INTER PARFUMS INC	458334109	11.00	11/01/2021	COPELAND	0.44	966.30
INTER PARFUMS INC	458334109	54.00	11/01/2021	COPELAND	2.16	4,849.46
INTER PARFUMS INC	458334109	339.00	11/16/2021	COPELAND	13.56	31,762.10
INTER PARFUMS INC	458334109	170.00	08/23/2021	COPELAND	6.80	12,166.71
KAISER ALUM CORP	483007704	24.00	10/01/2021	COPELAND	0.96	2,700.48
KAISER ALUM CORP	483007704	219.00	07/06/2021	COPELAND	8.76	27,250.67
KAISER ALUM CORP	483007704	142.00	04/29/2021	COPELAND	5.68	16,755.82
KAISER ALUM CORP	483007704	254.00	07/26/2021	COPELAND	10.16	27,827.45
KAISER ALUM CORP	483007704	127.00	07/14/2021	COPELAND	5.08	15,616.82
KAISER ALUM CORP	483007704	86.00	06/21/2021	COPELAND	3.44	10,827.37
KAISER ALUM CORP	483007704	137.00	06/18/2021	COPELAND	5.48	17,902.23
KAISER ALUM CORP	483007704	71.00	06/15/2021	COPELAND	2.84	9,514.03
KAISER ALUM CORP	483007704	122.00	06/14/2021	COPELAND	4.88	16,155.03
KAISER ALUM CORP	483007704	17.00	05/10/2021	COPELAND	0.68	2,305.94
KAISER ALUM CORP	483007704	186.00	05/03/2021	COPELAND	7.44	22,347.40
KAISER ALUM CORP	483007704	33.00	04/30/2021	COPELAND	1.32	4,032.60
KAISER ALUM CORP	483007704	72.00	07/15/2021	COPELAND	2.88	8,624.59
KB HOME	48666K109	451.00	01/21/2021	COPELAND	18.04	16,903.53

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
KB HOME	48666K109	82.00	05/10/2021	COPELAND	3.28	3,985.20
KB HOME	48666K109	761.00	01/20/2021	COPELAND	30.44	27,219.60
KULICKE & SOFFA INDS INC	501242101	220.00	05/20/2021	COPELAND	8.80	10,713.45
KULICKE & SOFFA INDS INC	501242101	57.00	07/14/2021	COPELAND	2.28	3,047.64
KULICKE & SOFFA INDS INC	501242101	650.00	10/15/2021	COPELAND	26.00	32,622.79
KULICKE & SOFFA INDS INC	501242101	60.00	10/01/2021	COPELAND	2.40	3,595.20
KULICKE & SOFFA INDS INC	501242101	352.00	05/19/2021	COPELAND	14.08	16,896.99
KULICKE & SOFFA INDS INC	501242101	422.00	05/12/2021	COPELAND	16.88	20,662.05
KULICKE & SOFFA INDS INC	501242101	60.00	05/11/2021	COPELAND	2.40	3,042.93
KULICKE & SOFFA INDS INC	501242101	558.00	05/11/2021	COPELAND	22.32	28,192.78
KULICKE & SOFFA INDS INC	501242101	348.00	07/15/2021	COPELAND	13.92	18,796.59
LANDSTAR SYSTEM INC	515098101	96.00	07/28/2021	COPELAND	3.84	14,728.61
LANDSTAR SYSTEM INC	515098101	27.00	10/01/2021	COPELAND	1.08	4,335.66
LEMAITRE VASCULAR INC	525558201	77.00	05/10/2021	COPELAND	3.08	4,000.15
LITTLEFUSE INC	537008104	7.00	05/10/2021	COPELAND	0.28	1,815.22
MANTECH INTERNATIONAL CORP CL A	564563104	31.00	05/10/2021	COPELAND	1.24	2,587.26
MANTECH INTERNATIONAL CORP CL A	564563104	189.00	03/19/2021	COPELAND	7.56	15,965.89
MATERION CORP COM	576690101	152.00	01/25/2021	COPELAND	6.08	10,185.17
MATERION CORP COM	576690101	196.00	01/15/2021	COPELAND	7.84	13,651.46
MATERION CORP COM	576690101	242.00	01/19/2021	COPELAND	9.68	17,073.68
MAXIMUS INC	577933104	129.00	01/19/2021	COPELAND	5.16	9,821.17
MAXIMUS INC	577933104	97.00	01/20/2021	COPELAND	3.88	7,395.27
MAXIMUS INC	577933104	10.00	01/25/2021	COPELAND	0.40	756.60
MAXIMUS INC	577933104	39.00	05/10/2021	COPELAND	1.56	3,615.69
MGP INGREDIENTS INC	55303J106	63.00	05/10/2021	COPELAND	2.52	3,899.01
MONRO INC	610236101	23.00	05/10/2021	COPELAND	0.92	1,618.06
MSC INDL DIRECT INC CL A	553530106	29.00	10/01/2021	COPELAND	1.16	2,357.99
NEXSTAR BROADCASTING GROUP INC	65336K103	1.00	01/25/2021	COPELAND	0.04	108.51
NORTHERN OIL & GAS INC NEV	665531307	631.00	07/06/2021	COPELAND	25.24	13,290.44
NORTHERN OIL & GAS INC NEV	665531307	230.00	10/01/2021	COPELAND	9.20	4,773.40

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
NORTHERN OIL & GAS INC NEV	665531307	713.00	07/22/2021	COPELAND	28.52	11,198.81
NORTHERN OIL & GAS INC NEV	665531307	79.00	07/22/2021	COPELAND	3.16	1,215.75
NORTHERN OIL & GAS INC NEV	665531307	672.00	07/07/2021	COPELAND	26.88	14,418.90
NORTHERN OIL & GAS INC NEV	665531307	1,299.00	06/21/2021	COPELAND	51.96	24,233.75
NORTHERN OIL & GAS INC NEV	665531307	1,421.00	06/18/2021	COPELAND	56.84	27,178.47
NORTHERN OIL & GAS INC NEV	665531307	55.00	06/18/2021	COPELAND	2.20	1,045.28
NORTHERN OIL & GAS INC NEV	665531307	1,367.00	06/09/2021	COPELAND	54.68	26,773.24
NORTHERN OIL & GAS INC NEV	665531307	312.00	06/01/2021	COPELAND	12.48	5,552.73
NORTHERN OIL & GAS INC NEV	665531307	558.00	06/01/2021	COPELAND	22.32	10,080.10
NORTHERN OIL & GAS INC NEV	665531307	326.00	05/28/2021	COPELAND	13.04	5,715.50
NORTHERN OIL & GAS INC NEV	665531307	185.00	05/28/2021	COPELAND	7.40	3,238.43
NORTHERN OIL & GAS INC NEV	665531307	1,486.00	05/21/2021	COPELAND	59.44	25,189.63
NORTHERN OIL & GAS INC NEV	665531307	627.00	07/21/2021	COPELAND	25.08	9,757.06
OASIS PETE INC NEW COM	674215207	71.00	04/12/2021	COPELAND	2.84	4,597.93
OASIS PETE INC NEW COM	674215207	9.00	04/26/2021	COPELAND	0.36	654.01
OASIS PETE INC NEW COM	674215207	292.00	05/13/2021	COPELAND	11.68	21,925.32
OASIS PETE INC NEW COM	674215207	36.00	05/10/2021	COPELAND	1.44	2,837.88
OASIS PETE INC NEW COM	674215207	440.00	05/06/2021	COPELAND	17.60	33,672.06
OASIS PETE INC NEW COM	674215207	188.00	04/13/2021	COPELAND	7.52	13,090.12
OASIS PETE INC NEW COM	674215207	4.00	04/09/2021	COPELAND	0.16	256.16
OASIS PETE INC NEW COM	674215207	410.00	04/07/2021	COPELAND	16.40	25,058.71
OASIS PETE INC NEW COM	674215207	128.00	04/14/2021	COPELAND	5.12	8,969.60
OASIS PETE INC NEW COM	674215207	372.00	04/26/2021	COPELAND	14.88	27,324.74
POWER INTEGRATIONS INC	739276103	23.00	07/08/2021	COPELAND	0.92	1,898.38
POWER INTEGRATIONS INC	739276103	20.00	10/01/2021	COPELAND	0.80	2,014.70
POWER INTEGRATIONS INC	739276103	200.00	07/07/2021	COPELAND	8.00	16,722.52
POWER INTEGRATIONS INC	739276103	19.00	05/10/2021	COPELAND	0.76	1,550.78
POWER INTEGRATIONS INC	739276103	12.00	01/25/2021	COPELAND	0.48	1,114.74
POWER INTEGRATIONS INC	739276103	277.00	12/22/2021	COPELAND	11.08	23,825.21
PROG HOLDINGS INC COM	74319R101	35.00	01/25/2021	COPELAND	1.40	1,880.73

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
QUAKER CHEMICAL CORP	747316107	17.00	05/10/2021	COPELAND	0.68	4,047.53
QUAKER CHEMICAL CORP	747316107	95.00	05/20/2021	COPELAND	3.80	22,519.44
SHOE CARNIVAL INC	824889109	75.00	10/01/2021	COPELAND	3.00	2,663.25
SHOE CARNIVAL INC	824889109	85.00	11/16/2021	COPELAND	3.40	3,379.00
SHOE CARNIVAL INC	824889109	156.00	01/29/2021	COPELAND	6.24	7,101.42
SHOE CARNIVAL INC	824889109	43.00	05/10/2021	COPELAND	1.72	2,712.87
SHUTTERSTOCK INC	825690100	20.00	10/01/2021	COPELAND	0.80	2,328.60
SHUTTERSTOCK INC	825690100	211.00	01/13/2021	COPELAND	8.44	14,644.10
SHUTTERSTOCK INC	825690100	113.00	01/14/2021	COPELAND	4.52	7,968.81
SHUTTERSTOCK INC	825690100	12.00	01/25/2021	COPELAND	0.48	859.50
SHUTTERSTOCK INC	825690100	349.00	02/11/2021	COPELAND	13.96	24,225.97
SHUTTERSTOCK INC	825690100	59.00	02/12/2021	COPELAND	2.36	4,122.63
SHUTTERSTOCK INC	825690100	45.00	05/10/2021	COPELAND	1.80	3,808.35
SHUTTERSTOCK INC	825690100	147.00	01/12/2021	COPELAND	5.88	10,248.30
SWITCH INC	87105L104	908.00	11/09/2021	COPELAND	36.32	21,006.94
SWITCH INC	87105L104	1,014.00	11/05/2021	COPELAND	40.56	26,579.98
SWITCH INC	87105L104	344.00	10/18/2021	COPELAND	13.76	8,693.91
SWITCH INC	87105L104	780.00	10/15/2021	COPELAND	31.20	19,474.88
SWITCH INC	87105L104	718.00	10/12/2021	COPELAND	28.72	18,576.74
SWITCH INC	87105L104	1,556.00	09/30/2021	COPELAND	62.24	38,783.77
SWITCH INC	87105L104	132.00	11/16/2021	COPELAND	5.28	3,151.57
SWITCH INC	87105L104	577.00	10/08/2021	COPELAND	23.08	14,737.04
TETRA TECH INC NEW	88162G103	166.00	06/09/2021	COPELAND	6.64	19,880.53
TETRA TECH INC NEW	88162G103	22.00	10/01/2021	COPELAND	0.88	3,255.34
THE AARON'S COMPANY INC	00258W108	158.00	01/25/2021	COPELAND	6.32	3,269.10
THE AARON'S COMPANY INC	00258W108	136.00	02/09/2021	COPELAND	5.44	2,670.39
THE AARON'S COMPANY INC	00258W108	396.00	02/10/2021	COPELAND	15.84	7,918.38
THE AARON'S COMPANY INC	00258W108	87.00	05/10/2021	COPELAND	3.48	2,786.61
TTEC HLDGS INC	89854H102	85.00	12/27/2021	COPELAND	3.40	7,692.19
TTEC HLDGS INC	89854H102	263.00	12/29/2021	COPELAND	10.52	24,837.30

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
TTEC HLDGS INC	89854H102	75.00	12/23/2021	COPELAND	3.00	6,716.42
TTEC HLDGS INC	89854H102	125.00	12/22/2021	COPELAND	5.00	10,786.84
U M H PPTYS INC COM	903002103	137.00	03/05/2021	COPELAND	5.48	2,465.34
U M H PPTYS INC COM	903002103	2,815.00	04/19/2021	COPELAND	112.60	53,456.85
U M H PPTYS INC COM	903002103	391.00	03/09/2021	COPELAND	15.64	6,993.66
U M H PPTYS INC COM	903002103	130.00	03/09/2021	COPELAND	5.20	2,317.90
U M H PPTYS INC COM	903002103	761.00	03/08/2021	COPELAND	30.44	13,570.00
U M H PPTYS INC COM	903002103	225.00	11/16/2021	COPELAND	9.00	5,268.87
U M H PPTYS INC COM	903002103	731.00	03/02/2021	COPELAND	29.24	12,526.49
U M H PPTYS INC COM	903002103	584.00	02/23/2021	COPELAND	23.36	9,614.28
U M H PPTYS INC COM	903002103	860.00	02/22/2021	COPELAND	34.40	14,024.62
U M H PPTYS INC COM	903002103	991.00	02/12/2021	COPELAND	39.64	16,809.14
U M H PPTYS INC COM	903002103	133.00	02/12/2021	COPELAND	5.32	2,225.62
U M H PPTYS INC COM	903002103	345.00	02/11/2021	COPELAND	13.80	5,699.09
U M H PPTYS INC COM	903002103	106.00	05/10/2021	COPELAND	4.24	2,303.38
U M H PPTYS INC COM	903002103	583.00	03/02/2021	COPELAND	23.32	9,932.05
U S PHYSICAL THERAPY INC	90337L108	30.00	10/01/2021	COPELAND	1.20	3,492.00
U S PHYSICAL THERAPY INC	90337L108	38.00	12/06/2021	COPELAND	1.52	3,363.07
U S PHYSICAL THERAPY INC	90337L108	186.00	07/28/2021	COPELAND	7.44	18,890.90
U S PHYSICAL THERAPY INC	90337L108	83.00	06/29/2021	COPELAND	3.32	9,916.06
U S PHYSICAL THERAPY INC	90337L108	204.00	06/28/2021	COPELAND	8.16	23,696.95
U S PHYSICAL THERAPY INC	90337L108	67.00	06/07/2021	COPELAND	2.68	8,098.25
U S PHYSICAL THERAPY INC	90337L108	112.00	06/04/2021	COPELAND	4.48	13,397.59
U S PHYSICAL THERAPY INC	90337L108	166.00	04/21/2021	COPELAND	6.64	18,291.13
U S PHYSICAL THERAPY INC	90337L108	36.00	04/20/2021	COPELAND	1.44	3,907.94
U S PHYSICAL THERAPY INC	90337L108	14.00	04/05/2021	COPELAND	0.56	1,476.09
U S PHYSICAL THERAPY INC	90337L108	237.00	04/01/2021	COPELAND	9.48	24,716.73
U S PHYSICAL THERAPY INC	90337L108	216.00	03/22/2021	COPELAND	8.64	26,017.09
U S PHYSICAL THERAPY INC	90337L108	80.00	03/19/2021	COPELAND	3.20	9,627.62
U S PHYSICAL THERAPY INC	90337L108	302.00	03/01/2021	COPELAND	12.08	35,118.52

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	Date Acquired	Manager	COMMISSION	Cost Basis
U S PHYSICAL THERAPY INC	90337L108	153.00	12/07/2021	COPELAND	6.12	13,557.51
U S PHYSICAL THERAPY INC	90337L108	17.00	04/22/2021	COPELAND	0.68	1,856.93
UFP INDUSTRIES, INC	90278Q108	246.00	06/14/2021	COPELAND	9.84	18,086.90
UFP INDUSTRIES, INC	90278Q108	30.00	10/01/2021	COPELAND	1.20	2,112.90
UFP INDUSTRIES, INC	90278Q108	25.00	07/29/2021	COPELAND	1.00	1,836.34
UFP INDUSTRIES, INC	90278Q108	242.00	07/28/2021	COPELAND	9.68	17,806.14
UFP INDUSTRIES, INC	90278Q108	41.00	06/18/2021	COPELAND	1.64	3,011.63
UFP INDUSTRIES, INC	90278Q108	138.00	06/15/2021	COPELAND	5.52	10,258.93
UFP INDUSTRIES, INC	90278Q108	21.00	05/10/2021	COPELAND	0.84	1,822.49
UFP INDUSTRIES, INC	90278Q108	539.00	04/15/2021	COPELAND	21.56	42,469.10
UFP INDUSTRIES, INC	90278Q108	165.00	03/16/2021	COPELAND	6.60	11,730.11
UFP INDUSTRIES, INC	90278Q108	336.00	03/15/2021	COPELAND	13.44	23,061.86
UFP INDUSTRIES, INC	90278Q108	260.00	03/12/2021	COPELAND	10.40	17,597.01
UFP INDUSTRIES, INC	90278Q108	316.00	06/17/2021	COPELAND	12.64	23,475.92
UNIFIRST CORP MASS	904708104	12.00	10/01/2021	COPELAND	0.48	2,649.24
UNIVERSAL DISPLAY CORP	91347P105	107.00	08/10/2021	COPELAND	4.28	22,480.27
UNIVERSAL DISPLAY CORP	91347P105	20.00	10/01/2021	COPELAND	0.80	3,518.39
UNIVERSAL DISPLAY CORP	91347P105	68.00	11/02/2021	COPELAND	2.72	12,410.54
UNIVERSAL DISPLAY CORP	91347P105	92.00	11/03/2021	COPELAND	3.68	17,222.83
WINGSTOP INC	974155103	366.00	02/19/2021	COPELAND	14.64	52,529.16
WINGSTOP INC	974155103	14.00	05/10/2021	COPELAND	0.56	2,171.41
				TOTAL FOR: COPELAND	2,549.64	3,131,950.72
				Grand Total:	6,925.26	15,772,967.85

Schedule 4C

Annual Statement of the Franklin Regional Retirement System through the Month of December 2021

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
ABM INDS INC	000957100	277.00	COPELAND	05/21/2021	11.08	13,964.96	10,481.68	3,483.28	0.00	0
AIR LEASE CORP	00912X302	36.00	COPELAND	05/21/2021	1.44	1,597.67	1,759.87	0.00	-162.20	0
ALGONQUIN PWR & UTILS CORP	015857105	799.00	COPELAND	05/21/2021	31.96	12,118.76	13,151.54	0.00	-1,032.78	0
ALGONQUIN PWR & UTILS CORP	015857105	115.00	COPELAND	07/29/2021	4.60	1,765.82	1,892.90	0.00	-127.08	0
AMERICAN STATES WATER CO	029899101	458.00	COPELAND	04/07/2021	18.32	34,857.60	36,415.58	0.00	-1,557.98	0
AMERICAN STATES WATER CO	029899101	253.00	COPELAND	05/11/2021	10.12	20,132.11	20,116.03	16.08	0.00	0
AMERICAN STATES WATER CO	029899101	109.00	COPELAND	05/12/2021	4.36	8,668.59	8,666.59	2.00	0.00	0
AMERICAN STATES WATER CO	029899101	160.00	COPELAND	05/13/2021	6.40	12,579.98	12,721.60	0.00	-141.62	0
AMERICAN STATES WATER CO	029899101	76.00	COPELAND	05/14/2021	3.04	5,887.49	6,042.76	0.00	-155.27	0
AMERICAN STATES WATER CO	029899101	91.00	COPELAND	05/17/2021	3.64	7,122.43	7,235.41	0.00	-112.98	0
AMERICAN STATES WATER CO	029899101	36.00	COPELAND	05/19/2021	1.44	2,797.76	2,862.36	0.00	-64.60	0
AMERICAN STATES WATER CO	029899101	278.00	COPELAND	05/20/2021	11.12	21,362.02	22,103.78	0.00	-741.76	0
AMERICAN STATES WATER CO	029899101	326.00	COPELAND	05/27/2021	13.04	25,751.90	25,925.67	0.00	-173.77	0
AMERICOLD RLTY TR	03064D108	281.00	COPELAND	05/21/2021	11.24	10,568.35	10,489.73	78.62	0.00	0
AMERICOLD RLTY TR	03064D108	57.00	COPELAND	07/29/2021	2.28	2,215.57	2,127.81	87.76	0.00	0
AMERISAFE INC	03071H100	253.00	COPELAND	04/07/2021	10.12	16,158.74	14,529.79	1,628.95	0.00	0
AMERISAFE INC	03071H100	101.00	COPELAND	04/08/2021	4.04	6,416.08	5,800.43	615.65	0.00	0
AMERISAFE INC	03071H100	118.00	COPELAND	04/09/2021	4.72	7,385.85	6,776.74	609.11	0.00	0
AMERISAFE INC	03071H100	279.00	COPELAND	04/20/2021	11.16	18,006.98	16,022.97	1,984.01	0.00	0
AMERISAFE INC	03071H100	121.00	COPELAND	04/21/2021	4.84	7,809.05	6,949.03	860.02	0.00	0
AMERISAFE INC	03071H100	157.00	COPELAND	04/26/2021	6.28	10,114.88	9,016.51	1,098.37	0.00	0
AMERISAFE INC	03071H100	315.00	COPELAND	04/27/2021	12.60	20,293.01	18,090.45	2,202.56	0.00	0
AMERISAFE INC	03071H100	110.00	COPELAND	05/03/2021	4.40	6,866.97	6,317.30	549.67	0.00	0
AMERISAFE INC	03071H100	274.00	COPELAND	05/04/2021	10.96	17,053.89	15,735.82	1,318.07	0.00	0
AMERISAFE INC	03071H100	85.00	COPELAND	05/05/2021	3.40	5,390.36	4,881.55	508.81	0.00	0
AUDIO CODES ORD	M15342104	182.00	COPELAND	05/21/2021	7.28	5,696.55	5,014.10	682.45	0.00	0
AUDIO CODES ORD	M15342104	176.00	COPELAND	07/29/2021	7.04	5,495.41	4,848.80	646.61	0.00	0
BADGER METER INC	056525108	42.00	COPELAND	01/19/2021	1.68	4,482.32	3,950.52	531.80	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
BADGER METER INC	056525108	20.00	COPELAND	01/20/2021	0.80	2,025.67	1,881.20	144.47	0.00	0
BADGER METER INC	056525108	218.00	COPELAND	01/21/2021	8.72	21,858.33	20,505.08	1,353.25	0.00	0
BADGER METER INC	056525108	49.00	COPELAND	01/21/2021	1.96	4,933.07	4,608.94	324.13	0.00	0
BADGER METER INC	056525108	145.00	COPELAND	05/21/2021	5.80	13,280.63	13,638.70	0.00	-358.07	0
BADGER METER INC	056525108	300.00	COPELAND	06/09/2021	12.00	27,973.14	28,218.00	0.00	-244.86	0
BADGER METER INC	056525108	8.00	COPELAND	08/19/2021	0.32	836.31	752.48	83.83	0.00	0
BADGER METER INC	056525108	77.00	COPELAND	08/20/2021	3.08	7,908.72	7,242.62	666.10	0.00	0
BADGER METER INC	056525108	131.00	COPELAND	08/23/2021	5.24	13,325.70	12,321.86	1,003.84	0.00	0
BADGER METER INC	056525108	129.00	COPELAND	11/02/2021	5.16	13,192.49	12,133.74	1,058.75	0.00	0
BADGER METER INC	056525108	156.00	COPELAND	11/03/2021	6.24	16,017.97	14,673.36	1,344.61	0.00	0
BADGER METER INC	056525108	65.00	COPELAND	12/10/2021	2.60	7,206.10	6,113.90	1,092.20	0.00	0
BADGER METER INC	056525108	40.00	COPELAND	12/13/2021	1.60	4,377.12	3,762.40	614.72	0.00	0
BADGER METER INC	056525108	57.00	COPELAND	12/14/2021	2.28	6,190.66	5,361.42	829.24	0.00	0
BADGER METER INC	056525108	52.00	COPELAND	12/15/2021	2.08	5,620.26	4,891.12	729.14	0.00	0
BADGER METER INC	056525108	114.00	COPELAND	12/20/2021	4.56	11,945.34	10,722.84	1,222.50	0.00	0
BADGER METER INC	056525108	205.00	COPELAND	12/21/2021	8.20	21,344.12	19,490.80	1,853.32	0.00	0
BANK OZK	06417N103	351.00	COPELAND	05/21/2021	14.04	14,682.78	10,975.77	3,707.01	0.00	0
BANK OZK	06417N103	78.00	COPELAND	07/29/2021	3.12	3,176.92	2,439.06	737.86	0.00	0
BRADY CORPORATION CL A	104674106	38.00	COPELAND	05/21/2021	1.52	2,049.32	2,007.16	42.16	0.00	0
BRADY CORPORATION CL A	104674106	165.00	COPELAND	06/14/2021	6.60	9,779.45	8,715.30	1,064.15	0.00	0
BRADY CORPORATION CL A	104674106	344.00	COPELAND	06/15/2021	13.76	20,459.29	18,170.08	2,289.21	0.00	0
BRADY CORPORATION CL A	104674106	282.00	COPELAND	06/18/2021	11.28	16,497.53	14,895.24	1,602.29	0.00	0
BRADY CORPORATION CL A	104674106	185.00	COPELAND	06/21/2021	7.40	10,471.62	9,771.70	699.92	0.00	0
BRADY CORPORATION CL A	104674106	176.00	COPELAND	07/28/2021	7.04	9,563.84	9,296.32	267.52	0.00	0
BRADY CORPORATION CL A	104674106	294.00	COPELAND	07/29/2021	11.76	15,752.52	15,168.97	583.55	0.00	0
BRADY CORPORATION CL A	104674106	218.00	COPELAND	08/10/2021	8.72	11,748.46	10,747.27	1,001.19	0.00	0
BRADY CORPORATION CL A	104674106	98.00	COPELAND	08/11/2021	3.92	5,230.73	4,900.19	330.54	0.00	0
BRADY CORPORATION CL A	104674106	210.00	COPELAND	08/12/2021	8.40	11,183.97	10,626.07	557.90	0.00	0
BRUNSWICK CORP	117043109	108.00	COPELAND	05/21/2021	4.32	11,017.56	8,233.92	2,783.64	0.00	0
BRUNSWICK CORP	117043109	36.00	COPELAND	07/29/2021	1.44	3,485.07	2,744.64	740.43	0.00	0
BRUNSWICK CORP	117043109	421.00	COPELAND	08/06/2021	16.84	43,525.53	32,097.04	11,428.49	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
BWX TECHNOLOGIES INC	05605H100	288.00	COPELAND	05/21/2021	11.52	17,819.09	17,360.64	458.45	0.00	0
CALAVO GROWERS INC	128246105	204.00	COPELAND	05/21/2021	8.16	14,929.19	14,163.72	765.47	0.00	0
CALAVO GROWERS INC	128246105	4.00	COPELAND	07/29/2021	0.16	224.47	277.72	0.00	-53.25	0
CALAVO GROWERS INC	128246105	353.00	COPELAND	09/13/2021	14.12	13,823.40	24,508.79	0.00	-10,685.39	0
CALAVO GROWERS INC	128246105	182.00	COPELAND	09/14/2021	7.28	7,030.47	12,636.26	0.00	-5,605.79	0
CALAVO GROWERS INC	128246105	54.00	COPELAND	09/27/2021	2.16	2,140.48	3,749.22	0.00	-1,608.74	0
CALAVO GROWERS INC	128246105	370.00	COPELAND	09/28/2021	14.80	14,441.65	25,689.10	0.00	-11,247.45	0
CALAVO GROWERS INC	128246105	102.00	COPELAND	09/29/2021	4.08	4,045.31	7,081.86	0.00	-3,036.55	0
CALAVO GROWERS INC	128246105	166.00	COPELAND	10/08/2021	6.64	6,481.02	11,525.38	0.00	-5,044.36	0
CALAVO GROWERS INC	128246105	222.00	COPELAND	10/12/2021	8.88	8,647.43	15,413.46	0.00	-6,766.03	0
CALAVO GROWERS INC	128246105	200.00	COPELAND	10/13/2021	8.00	7,479.10	13,886.00	0.00	-6,406.90	0
CALAVO GROWERS INC	128246105	267.00	COPELAND	10/29/2021	10.68	10,805.43	18,537.81	0.00	-7,732.38	0
CALAVO GROWERS INC	128246105	331.00	COPELAND	11/01/2021	13.24	13,488.41	22,981.33	0.00	-9,492.92	0
CASEYS GENERAL STORES	147528103	40.00	COPELAND	05/21/2021	1.60	8,916.55	7,144.80	1,771.75	0.00	0
CHEMED CORP	16359R103	16.00	COPELAND	05/21/2021	0.64	7,830.52	8,521.76	0.00	-691.24	0
CHEMED CORP	16359R103	6.00	COPELAND	07/29/2021	0.24	2,855.92	3,195.66	0.00	-339.74	0
CHESAPEAKE UTILS CORP	165303108	135.00	COPELAND	05/21/2021	5.40	15,620.97	14,608.35	1,012.62	0.00	0
CHESAPEAKE UTILS CORP	165303108	14.00	COPELAND	07/29/2021	0.56	1,726.05	1,514.94	211.11	0.00	0
CMC MATERIALS, INC	12571T100	92.00	COPELAND	05/21/2021	3.68	13,640.26	13,919.60	0.00	-279.34	0
COGENT COMMUNICATIONS GROUP	19239V302	106.00	COPELAND	05/21/2021	4.24	7,907.47	6,346.22	1,561.25	0.00	0
COGENT COMMUNICATIONS GROUP	19239V302	27.00	COPELAND	07/29/2021	1.08	2,042.34	1,616.49	425.85	0.00	0
COHEN & STEERS INC	19247A100	89.00	COPELAND	05/21/2021	3.56	6,244.20	6,612.70	0.00	-368.50	0
COHEN & STEERS INC	19247A100	45.00	COPELAND	07/29/2021	1.80	3,685.93	3,343.50	342.43	0.00	0
CRA INTL INC	12618T105	19.00	COPELAND	05/21/2021	0.76	1,474.01	1,327.49	146.52	0.00	0
DIAMONDBACK ENERGY INC	25278X109	589.00	COPELAND	07/01/2021	23.56	54,643.49	28,507.60	26,135.89	0.00	0
DIAMONDBACK ENERGY INC	25278X109	357.00	COPELAND	09/27/2021	14.28	31,264.19	17,278.80	13,985.39	0.00	0
DIAMONDBACK ENERGY INC	25278X109	478.00	COPELAND	09/30/2021	19.12	45,110.30	23,135.20	21,975.10	0.00	0
DIAMONDBACK ENERGY INC	25278X109	623.00	COPELAND	10/15/2021	24.92	67,398.72	37,751.22	29,647.50	0.00	0
ENCOMPASS HEALTH CORP	29261A100	115.00	COPELAND	05/21/2021	4.60	9,742.18	9,509.35	232.83	0.00	0
ENCOMPASS HEALTH CORP	29261A100	89.00	COPELAND	07/29/2021	3.56	7,209.18	7,359.41	0.00	-150.23	0
ENSIGN GROUP INC	29358P101	794.00	COPELAND	01/15/2021	31.76	65,476.63	57,898.48	7,578.15	0.00	0

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ENSIGN GROUP INC	29358P101	122.00	COPELAND	05/21/2021	4.88	9,903.13	8,896.24	1,006.89	0.00	0
ENSIGN GROUP INC	29358P101	88.00	COPELAND	07/29/2021	3.52	7,462.38	6,416.96	1,045.42	0.00	0
EVERCORE PARTNERS INC	29977A105	198.00	COPELAND	04/15/2021	7.92	26,196.55	21,708.72	4,487.83	0.00	0
EVERCORE PARTNERS INC	29977A105	431.00	COPELAND	04/16/2021	17.24	58,607.99	47,254.84	11,353.15	0.00	0
EVERCORE PARTNERS INC	29977A105	53.00	COPELAND	05/21/2021	2.12	7,495.22	5,810.92	1,684.30	0.00	0
EVERCORE PARTNERS INC	29977A105	10.00	COPELAND	07/29/2021	0.40	1,321.89	1,096.40	225.49	0.00	0
EXPONENT INC	30214U102	157.00	COPELAND	02/09/2021	6.28	14,091.07	14,134.71	0.00	-43.64	0
EXPONENT INC	30214U102	190.00	COPELAND	02/10/2021	7.60	17,196.64	17,105.70	90.94	0.00	0
EXPONENT INC	30214U102	254.00	COPELAND	04/29/2021	10.16	24,887.53	22,867.62	2,019.91	0.00	0
EXPONENT INC	30214U102	26.00	COPELAND	05/21/2021	1.04	2,363.64	2,340.78	22.86	0.00	0
EXPONENT INC	30214U102	5.00	COPELAND	07/29/2021	0.20	474.30	450.15	24.15	0.00	0
EXPONENT INC	30214U102	246.00	COPELAND	08/19/2021	9.84	27,848.67	22,147.38	5,701.29	0.00	0
EXPONENT INC	30214U102	297.00	COPELAND	10/18/2021	11.88	33,452.44	26,738.91	6,713.53	0.00	0
EXPONENT INC	30214U102	100.00	COPELAND	10/19/2021	4.00	11,275.13	9,003.00	2,272.13	0.00	0
EXPONENT INC	30214U102	109.00	COPELAND	10/20/2021	4.36	12,087.96	9,859.83	2,228.13	0.00	0
FEDERAL AGRIC MTG CORP CL C	313148306	283.00	COPELAND	05/11/2021	11.32	28,865.03	21,012.75	7,852.28	0.00	0
FEDERAL AGRIC MTG CORP CL C	313148306	13.00	COPELAND	05/21/2021	0.52	1,291.93	965.25	326.68	0.00	0
FEDERAL AGRIC MTG CORP CL C	313148306	42.00	COPELAND	07/29/2021	1.68	4,064.73	3,118.50	946.23	0.00	0
FEDERAL AGRIC MTG CORP CL C	313148306	216.00	COPELAND	10/01/2021	8.64	23,831.82	16,038.00	7,793.82	0.00	0
FEDERAL AGRIC MTG CORP CL C	313148306	20.00	COPELAND	10/04/2021	0.80	2,198.45	1,485.00	713.45	0.00	0
HAMILTON LANE INC	407497106	54.00	COPELAND	05/21/2021	2.16	4,687.71	4,464.40	223.31	0.00	0
HOME BANCSHARES INC	436893200	521.00	COPELAND	05/21/2021	20.84	13,932.66	10,149.08	3,783.58	0.00	0
HOME BANCSHARES INC	436893200	87.00	COPELAND	07/29/2021	3.48	1,847.87	1,694.76	153.11	0.00	0
J & J SNACK FOODS	466032109	88.00	COPELAND	02/09/2021	3.52	13,695.30	13,672.56	22.74	0.00	0
J & J SNACK FOODS	466032109	142.00	COPELAND	02/10/2021	5.68	22,286.27	22,062.54	223.73	0.00	0
J & J SNACK FOODS	466032109	29.00	COPELAND	02/22/2021	1.16	4,456.16	4,505.73	0.00	-49.57	0
J & J SNACK FOODS	466032109	5.00	COPELAND	02/23/2021	0.20	760.92	776.85	0.00	-15.93	0
J & J SNACK FOODS	466032109	85.00	COPELAND	02/23/2021	3.40	12,922.53	13,206.45	0.00	-283.92	0
J & J SNACK FOODS	466032109	223.00	COPELAND	02/24/2021	8.92	33,597.79	34,647.51	0.00	-1,049.72	0
J & J SNACK FOODS	466032109	354.00	COPELAND	03/05/2021	14.16	56,513.05	55,000.98	1,512.07	0.00	0
J & J SNACK FOODS	466032109	105.00	COPELAND	03/08/2021	4.20	16,751.59	16,313.85	437.74	0.00	0

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KAISER ALUM CORP	483007704	18.00	COPELAND	05/21/2021	0.72	2,254.48	2,123.98	130.50	0.00	0
KB HOME	48666K109	144.00	COPELAND	05/21/2021	5.76	6,191.96	4,826.88	1,365.08	0.00	0
KB HOME	48666K109	97.00	COPELAND	07/29/2021	3.88	3,989.58	3,251.44	738.14	0.00	0
KENNEDY-WILSON HLDGS INC	489398107	998.00	COPELAND	04/20/2021	39.92	20,398.61	17,854.22	2,544.39	0.00	0
KENNEDY-WILSON HLDGS INC	489398107	787.00	COPELAND	04/21/2021	31.48	15,909.67	14,079.43	1,830.24	0.00	0
KENNEDY-WILSON HLDGS INC	489398107	1,262.00	COPELAND	04/22/2021	50.48	25,355.34	22,577.18	2,778.16	0.00	0
KENNEDY-WILSON HLDGS INC	489398107	400.00	COPELAND	05/13/2021	16.00	7,879.27	7,156.00	723.27	0.00	0
KENNEDY-WILSON HLDGS INC	489398107	250.00	COPELAND	05/14/2021	10.00	4,825.35	4,472.50	352.85	0.00	0
KENNEDY-WILSON HLDGS INC	489398107	30.00	COPELAND	05/14/2021	1.20	584.54	536.70	47.84	0.00	0
KENNEDY-WILSON HLDGS INC	489398107	624.00	COPELAND	05/17/2021	24.96	12,075.58	11,163.36	912.22	0.00	0
KENNEDY-WILSON HLDGS INC	489398107	627.00	COPELAND	05/20/2021	25.08	12,232.45	11,217.03	1,015.42	0.00	0
KENNEDY-WILSON HLDGS INC	489398107	608.00	COPELAND	05/20/2021	24.32	11,904.93	10,877.12	1,027.81	0.00	0
KENNEDY-WILSON HLDGS INC	489398107	75.00	COPELAND	07/29/2021	3.00	1,490.99	1,341.75	149.24	0.00	0
LAKELAND FINL CORP	511656100	224.00	COPELAND	05/21/2021	8.96	13,531.12	12,001.92	1,529.20	0.00	0
LAKELAND FINL CORP	511656100	38.00	COPELAND	07/29/2021	1.52	2,245.02	2,036.04	208.98	0.00	0
LANDSTAR SYSTEM INC	515098101	58.00	COPELAND	05/21/2021	2.32	9,845.73	7,810.28	2,035.45	0.00	0
LEMAITRE VASCULAR INC	525558201	501.00	COPELAND	02/09/2021	20.04	24,112.59	20,290.50	3,822.09	0.00	0
LEMAITRE VASCULAR INC	525558201	503.00	COPELAND	02/10/2021	20.12	24,246.22	20,371.50	3,874.72	0.00	0
LEMAITRE VASCULAR INC	525558201	63.00	COPELAND	05/21/2021	2.52	2,990.91	2,551.50	439.41	0.00	0
LEMAITRE VASCULAR INC	525558201	158.00	COPELAND	07/29/2021	6.32	8,543.01	6,399.00	2,144.01	0.00	0
LITTLEFUSE INC	537008104	41.00	COPELAND	05/21/2021	1.64	10,347.11	10,441.06	0.00	-93.95	0
LITTLEFUSE INC	537008104	5.00	COPELAND	07/29/2021	0.20	1,221.44	1,273.30	0.00	-51.86	0
LUMINEX CORP DEL	55027E102	711.00	COPELAND	04/15/2021	28.44	26,235.70	16,438.32	9,797.38	0.00	0
LUMINEX CORP DEL	55027E102	298.00	COPELAND	04/16/2021	11.92	10,992.83	6,889.76	4,103.07	0.00	0
LUMINEX CORP DEL	55027E102	753.00	COPELAND	04/19/2021	30.12	27,723.44	17,409.36	10,314.08	0.00	0
LUMINEX CORP DEL	55027E102	1,273.00	COPELAND	04/29/2021	50.92	46,641.21	29,431.76	17,209.45	0.00	0
LUMINEX CORP DEL	55027E102	551.00	COPELAND	05/13/2021	22.04	20,166.16	12,739.12	7,427.04	0.00	0
LUMINEX CORP DEL	55027E102	193.00	COPELAND	05/14/2021	7.72	7,070.84	4,462.16	2,608.68	0.00	0
LUMINEX CORP DEL	55027E102	672.00	COPELAND	05/19/2021	26.88	24,570.61	15,536.64	9,033.97	0.00	0
LUMINEX CORP DEL	55027E102	28.00	COPELAND	05/21/2021	1.12	1,026.05	647.36	378.69	0.00	0
LUMINEX CORP DEL	55027E102	696.00	COPELAND	06/04/2021	27.84	25,626.93	16,091.52	9,535.41	0.00	0

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LUMINEX CORP DEL	55027E102	420.00	COPELAND	06/08/2021	16.80	15,465.62	9,710.40	5,755.22	0.00	0
LUMINEX CORP DEL	55027E102	246.00	COPELAND	06/09/2021	9.84	9,064.83	5,687.52	3,377.31	0.00	0
MANTECH INTERNATIONAL CORP CL A	564563104	80.00	COPELAND	05/21/2021	3.20	6,727.16	7,115.20	0.00	-388.04	0
MANTECH INTERNATIONAL CORP CL A	564563104	21.00	COPELAND	07/29/2021	0.84	1,821.53	1,867.74	0.00	-46.21	0
MATERION CORP COM	576690101	190.00	COPELAND	05/21/2021	7.60	14,283.17	12,106.80	2,176.37	0.00	0
MATERION CORP COM	576690101	26.00	COPELAND	07/29/2021	1.04	1,758.11	1,656.72	101.39	0.00	0
MAXIMUS INC	577933104	113.00	COPELAND	05/21/2021	4.52	10,033.26	8,270.47	1,762.79	0.00	0
MAXIMUS INC	577933104	1.00	COPELAND	07/29/2021	0.04	87.01	73.19	13.82	0.00	0
MGP INGREDIENTS INC	55303J106	591.00	COPELAND	03/02/2021	23.64	38,071.55	27,812.46	10,259.09	0.00	0
MGP INGREDIENTS INC	55303J106	217.00	COPELAND	05/21/2021	8.68	14,244.62	10,212.02	4,032.60	0.00	0
MGP INGREDIENTS INC	55303J106	251.00	COPELAND	11/05/2021	10.04	18,846.99	11,812.06	7,034.93	0.00	0
MGP INGREDIENTS INC	55303J106	32.00	COPELAND	11/05/2021	1.28	2,412.11	1,505.92	906.19	0.00	0
MGP INGREDIENTS INC	55303J106	104.00	COPELAND	11/08/2021	4.16	7,688.76	4,894.24	2,794.52	0.00	0
MGP INGREDIENTS INC	55303J106	140.00	COPELAND	11/09/2021	5.60	10,505.54	6,588.40	3,917.14	0.00	0
MGP INGREDIENTS INC	55303J106	147.00	COPELAND	11/10/2021	5.88	10,845.50	6,917.82	3,927.68	0.00	0
MGP INGREDIENTS INC	55303J106	61.00	COPELAND	11/12/2021	2.44	4,465.05	2,870.66	1,594.39	0.00	0
MGP INGREDIENTS INC	55303J106	39.00	COPELAND	11/22/2021	1.56	2,976.50	1,835.34	1,141.16	0.00	0
MGP INGREDIENTS INC	55303J106	80.00	COPELAND	11/23/2021	3.20	5,985.32	3,764.80	2,220.52	0.00	0
MGP INGREDIENTS INC	55303J106	119.00	COPELAND	11/24/2021	4.76	8,889.62	5,600.14	3,289.48	0.00	0
MGP INGREDIENTS INC	55303J106	102.00	COPELAND	11/26/2021	4.08	7,593.76	4,800.12	2,793.64	0.00	0
MGP INGREDIENTS INC	55303J106	191.00	COPELAND	12/01/2021	7.64	15,195.88	8,988.46	6,207.42	0.00	0
MGP INGREDIENTS INC	55303J106	183.00	COPELAND	12/02/2021	7.32	14,494.31	8,611.98	5,882.33	0.00	0
MGP INGREDIENTS INC	55303J106	197.00	COPELAND	12/06/2021	7.88	16,857.04	9,270.82	7,586.22	0.00	0
MGP INGREDIENTS INC	55303J106	63.00	COPELAND	12/07/2021	2.52	5,303.05	2,964.78	2,338.27	0.00	0
MGP INGREDIENTS INC	55303J106	122.00	COPELAND	12/20/2021	4.88	10,410.41	5,741.32	4,669.09	0.00	0
MGP INGREDIENTS INC	55303J106	280.00	COPELAND	12/21/2021	11.20	23,533.06	13,176.80	10,356.26	0.00	0
MGP INGREDIENTS INC	55303J106	125.00	COPELAND	12/29/2021	5.00	10,823.17	5,882.50	4,940.67	0.00	0
MGP INGREDIENTS INC	55303J106	32.00	COPELAND	12/30/2021	1.28	2,795.95	1,505.92	1,290.03	0.00	0
MGP INGREDIENTS INC	55303J106	132.00	COPELAND	12/30/2021	5.28	11,510.74	6,211.92	5,298.82	0.00	0
MGP INGREDIENTS INC	55303J106	290.00	COPELAND	12/31/2021	11.60	25,539.20	14,581.63	10,957.57	0.00	0
MONRO INC	610236101	133.00	COPELAND	05/21/2021	5.32	8,448.11	7,088.90	1,359.21	0.00	0

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MONRO INC	610236101	64.00	COPELAND	07/29/2021	2.56	4,014.69	3,411.20	603.49	0.00	0
MORNINGSTAR INC	617700109	108.00	COPELAND	01/15/2021	4.32	23,450.08	25,009.56	0.00	-1,559.48	0
MORNINGSTAR INC	617700109	147.00	COPELAND	01/19/2021	5.88	31,771.80	34,040.79	0.00	-2,268.99	0
MORNINGSTAR INC	617700109	170.00	COPELAND	02/09/2021	6.80	40,504.86	39,366.90	1,137.96	0.00	0
MORNINGSTAR INC	617700109	241.00	COPELAND	02/10/2021	9.64	57,777.92	55,808.37	1,969.55	0.00	0
MSC INDL DIRECT INC CL A	553530106	135.00	COPELAND	05/21/2021	5.40	12,479.75	11,392.65	1,087.10	0.00	0
MSC INDL DIRECT INC CL A	553530106	5.00	COPELAND	07/29/2021	0.20	434.77	421.95	12.82	0.00	0
MSC INDL DIRECT INC CL A	553530106	358.00	COPELAND	09/21/2021	14.32	28,200.05	30,211.62	0.00	-2,011.57	0
NEXPOINT RESIDENTIAL TR INC	65341D102	224.00	COPELAND	05/21/2021	8.96	11,012.36	9,477.44	1,534.92	0.00	0
NEXPOINT RESIDENTIAL TR INC	65341D102	47.00	COPELAND	07/29/2021	1.88	2,868.86	1,988.57	880.29	0.00	0
NEXPOINT RESIDENTIAL TR INC	65341D102	96.00	COPELAND	09/14/2021	3.84	6,158.73	4,061.76	2,096.97	0.00	0
NEXPOINT RESIDENTIAL TR INC	65341D102	200.00	COPELAND	09/15/2021	8.00	12,574.59	8,462.00	4,112.59	0.00	0
NEXSTAR BROADCASTING GROUP INC	65336K103	119.00	COPELAND	05/21/2021	4.76	17,197.20	12,993.61	4,203.59	0.00	0
NEXSTAR BROADCASTING GROUP INC	65336K103	19.00	COPELAND	07/29/2021	0.76	2,747.83	2,074.61	673.22	0.00	0
OASIS PETE INC NEW COM	674215207	26.00	COPELAND	05/21/2021	1.04	1,972.34	1,589.09	383.25	0.00	0
POWER INTEGRATIONS INC	739276103	242.00	COPELAND	01/20/2021	9.68	22,257.50	19,810.12	2,447.38	0.00	0
POWER INTEGRATIONS INC	739276103	338.00	COPELAND	01/21/2021	13.52	31,041.03	27,668.68	3,372.35	0.00	0
POWER INTEGRATIONS INC	739276103	164.00	COPELAND	03/11/2021	6.56	13,462.85	13,425.04	37.81	0.00	0
POWER INTEGRATIONS INC	739276103	112.00	COPELAND	03/12/2021	4.48	9,147.93	9,168.32	0.00	-20.39	0
POWER INTEGRATIONS INC	739276103	138.00	COPELAND	03/15/2021	5.52	11,556.76	11,296.68	260.08	0.00	0
POWER INTEGRATIONS INC	739276103	44.00	COPELAND	05/21/2021	1.76	3,264.34	3,601.84	0.00	-337.50	0
PROG HOLDINGS INC COM	74319R101	187.00	COPELAND	03/05/2021	7.48	9,069.28	10,073.69	0.00	-1,004.41	0
PROG HOLDINGS INC COM	74319R101	494.00	COPELAND	03/08/2021	19.76	22,468.73	26,611.78	0.00	-4,143.05	0
PROG HOLDINGS INC COM	74319R101	745.00	COPELAND	03/09/2021	29.80	34,028.66	40,133.15	0.00	-6,104.49	0
PROG HOLDINGS INC COM	74319R101	72.00	COPELAND	03/10/2021	2.88	3,391.89	3,878.64	0.00	-486.75	0
PROG HOLDINGS INC COM	74319R101	502.00	COPELAND	03/11/2021	20.08	24,170.48	27,042.74	0.00	-2,872.26	0
PROG HOLDINGS INC COM	74319R101	54.00	COPELAND	03/12/2021	2.16	2,637.61	2,908.98	0.00	-271.37	0
PROG HOLDINGS INC COM	74319R101	876.00	COPELAND	03/12/2021	35.04	42,308.48	47,190.12	0.00	-4,881.64	0
PROG HOLDINGS INC COM	74319R101	117.00	COPELAND	03/15/2021	4.68	5,634.32	6,298.07	0.00	-663.75	0
QTS RLTY TR INC	74736A103	158.00	COPELAND	05/21/2021	6.32	9,743.37	9,777.04	0.00	-33.67	0
QTS RLTY TR INC	74736A103	590.00	COPELAND	06/09/2021	23.60	46,008.67	36,509.20	9,499.47	0.00	0

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QTS RLTY TR INC	74736A103	491.00	COPELAND	06/10/2021	19.64	38,498.08	30,383.08	8,115.00	0.00	0
QTS RLTY TR INC	74736A103	482.00	COPELAND	06/17/2021	19.28	37,517.67	29,826.16	7,691.51	0.00	0
QTS RLTY TR INC	74736A103	777.00	COPELAND	06/18/2021	31.08	60,562.96	48,080.76	12,482.20	0.00	0
QUAKER CHEMICAL CORP	747316107	68.00	COPELAND	03/05/2021	2.72	18,846.83	17,230.52	1,616.31	0.00	0
QUAKER CHEMICAL CORP	747316107	120.00	COPELAND	03/08/2021	4.80	31,108.96	30,406.80	702.16	0.00	0
QUAKER CHEMICAL CORP	747316107	21.00	COPELAND	05/21/2021	0.84	4,870.08	5,321.19	0.00	-451.11	0
SHOE CARNIVAL INC	824889109	98.00	COPELAND	05/21/2021	3.92	6,046.56	3,839.64	2,206.92	0.00	0
SHOE CARNIVAL INC	824889109	336.00	COPELAND	06/29/2021	13.44	25,814.87	13,164.48	12,650.39	0.00	0
SHOE CARNIVAL INC	824889109	212.00	COPELAND	06/30/2021	8.48	15,762.07	8,306.16	7,455.91	0.00	0
SHOE CARNIVAL INC	824889109	98.00	COPELAND	07/06/2021	3.92	7,132.77	3,839.64	3,293.13	0.00	0
SHOE CARNIVAL INC	824889109	199.00	COPELAND	07/07/2021	7.96	14,271.17	7,796.82	6,474.35	0.00	0
SHOE CARNIVAL INC	824889109	7.00	COPELAND	07/08/2021	0.28	490.70	274.26	216.44	0.00	0
SHOE CARNIVAL INC	824889109	29.00	COPELAND	07/29/2021	1.16	931.76	568.11	363.65	0.00	0
SHOE CARNIVAL INC	824889109	10.00	COPELAND	09/07/2021	0.40	383.20	195.90	187.30	0.00	0
SHOE CARNIVAL INC	824889109	526.00	COPELAND	09/08/2021	21.04	19,402.30	10,304.34	9,097.96	0.00	0
SHOE CARNIVAL INC	824889109	35.00	COPELAND	09/09/2021	1.40	1,275.80	685.65	590.15	0.00	0
SHOE CARNIVAL INC	824889109	64.00	COPELAND	09/09/2021	2.56	2,360.51	1,253.76	1,106.75	0.00	0
SHOE CARNIVAL INC	824889109	229.00	COPELAND	09/10/2021	9.16	7,901.53	4,486.11	3,415.42	0.00	0
SHOE CARNIVAL INC	824889109	435.00	COPELAND	11/22/2021	17.40	19,263.27	8,521.65	10,741.62	0.00	0
SHOE CARNIVAL INC	824889109	60.00	COPELAND	11/23/2021	2.40	2,582.31	1,175.40	1,406.91	0.00	0
SHUTTERSTOCK INC	825690100	108.00	COPELAND	05/21/2021	4.32	9,054.22	7,743.60	1,310.62	0.00	0
SHUTTERSTOCK INC	825690100	46.00	COPELAND	09/23/2021	1.84	5,443.90	3,298.20	2,145.70	0.00	0
SHUTTERSTOCK INC	825690100	173.00	COPELAND	09/24/2021	6.92	20,335.28	12,404.10	7,931.18	0.00	0
SHUTTERSTOCK INC	825690100	199.00	COPELAND	09/27/2021	7.96	23,475.39	14,268.30	9,207.09	0.00	0
STANDEX INTL CORP	854231107	131.00	COPELAND	03/23/2021	5.24	13,170.74	10,155.12	3,015.62	0.00	0
STANDEX INTL CORP	854231107	40.00	COPELAND	03/25/2021	1.60	3,710.15	3,100.80	609.35	0.00	0
STANDEX INTL CORP	854231107	266.00	COPELAND	05/21/2021	10.64	25,802.68	20,620.32	5,182.36	0.00	0
STANDEX INTL CORP	854231107	35.00	COPELAND	07/29/2021	1.40	3,190.23	2,713.20	477.03	0.00	0
TETRA TECH INC NEW	88162G103	66.00	COPELAND	05/21/2021	2.64	7,743.74	7,641.48	102.26	0.00	0
TETRA TECH INC NEW	88162G103	165.00	COPELAND	09/14/2021	6.60	24,450.40	19,103.70	5,346.70	0.00	0
TETRA TECH INC NEW	88162G103	169.00	COPELAND	10/13/2021	6.76	26,623.02	19,566.82	7,056.20	0.00	0

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TETRA TECH INC NEW	88162G103	118.00	COPELAND	10/13/2021	4.72	18,684.07	13,662.04	5,022.03	0.00	0
TETRA TECH INC NEW	88162G103	144.00	COPELAND	12/06/2021	5.76	27,030.03	16,672.32	10,357.71	0.00	0
TETRA TECH INC NEW	88162G103	191.00	COPELAND	12/10/2021	7.64	35,939.04	22,113.98	13,825.06	0.00	0
THE AARON'S COMPANY INC	00258W108	0.50	COPELAND	01/06/2021	0.00	9.95	9.48	0.47	0.00	0
THE AARON'S COMPANY INC	00258W108	331.00	COPELAND	05/21/2021	13.24	10,571.91	6,275.76	4,296.15	0.00	0
U M H PPTYS INC COM	903002103	340.00	COPELAND	05/21/2021	13.60	6,919.27	5,616.49	1,302.78	0.00	0
U M H PPTYS INC COM	903002103	151.00	COPELAND	07/29/2021	6.04	3,537.93	2,528.72	1,009.21	0.00	0
U S PHYSICAL THERAPY INC	90337L108	27.00	COPELAND	05/21/2021	1.08	3,075.28	3,139.74	0.00	-64.46	0
UFP INDUSTRIES, INC	90278Q108	43.00	COPELAND	05/21/2021	1.72	3,328.61	2,910.27	418.34	0.00	0
UNIFIRST CORP MASS	904708104	52.00	COPELAND	05/21/2021	2.08	11,075.73	11,007.88	67.85	0.00	0
UNIFIRST CORP MASS	904708104	4.00	COPELAND	07/29/2021	0.16	863.89	846.76	17.13	0.00	0
UNIFIRST CORP MASS	904708104	154.00	COPELAND	09/21/2021	6.16	33,791.27	32,600.26	1,191.01	0.00	0
UNIVERSAL DISPLAY CORP	91347P105	24.00	COPELAND	05/21/2021	0.96	4,866.93	5,515.20	0.00	-648.27	0
UNIVERSAL DISPLAY CORP	91347P105	13.00	COPELAND	07/29/2021	0.52	2,719.46	2,987.40	0.00	-267.94	0
WINGSTOP INC	974155103	32.00	COPELAND	05/21/2021	1.28	4,237.73	4,241.60	0.00	-3.87	0
WINGSTOP INC	974155103	10.00	COPELAND	07/29/2021	0.40	1,669.49	1,325.50	343.99	0.00	0
			TOTAL FOR: COPELAND		2,112.00	3,588,342.10	3,046,243.16	646,598.53	-104,499.59	
ACCELERON PHARMA INC	00434H108	65.00	FIERA	02/18/2021	1.95	8,256.48	8,316.10	0.00	-59.62	0
ACCELERON PHARMA INC	00434H108	48.00	FIERA	04/09/2021	1.44	6,422.84	6,141.12	281.72	0.00	0
ACCELERON PHARMA INC	00434H108	1,007.00	FIERA	11/26/2021	0.00	181,260.00	128,835.58	52,424.42	0.00	0
AMICUS THERAPEUTICS INC	03152W109	495.00	FIERA	04/09/2021	14.85	4,691.68	6,272.54	0.00	-1,580.86	0
ARGENX SE ADR	04016X101	43.00	FIERA	02/18/2021	1.29	15,712.71	12,645.87	3,066.84	0.00	0
ARGENX SE ADR	04016X101	32.00	FIERA	04/09/2021	0.96	8,944.72	9,410.88	0.00	-466.16	0
ARISTA NETWORKS INC	040413106	33.00	FIERA	02/18/2021	0.99	10,533.14	9,588.81	944.33	0.00	0
ARISTA NETWORKS INC	040413106	26.00	FIERA	04/09/2021	0.78	7,970.45	7,554.82	415.63	0.00	0
ARROWHEAD PHARMACEUTICALS IN	04280A100	129.00	FIERA	02/18/2021	3.87	11,096.05	9,898.17	1,197.88	0.00	0
ARROWHEAD PHARMACEUTICALS IN	04280A100	90.00	FIERA	04/09/2021	2.70	5,717.81	6,905.70	0.00	-1,187.89	0
ATRICURE INC	04963C209	69.00	FIERA	02/18/2021	2.07	4,445.57	3,841.23	604.34	0.00	0
ATRICURE INC	04963C209	48.00	FIERA	04/09/2021	1.44	3,127.78	2,672.16	455.62	0.00	0
AVIENT CORPORATION	05368V106	197.00	FIERA	04/09/2021	5.91	9,513.36	9,382.66	130.70	0.00	0
BANK NEW YORK MELLON CORP	064058100	219.00	FIERA	04/09/2021	6.57	10,457.19	9,541.26	915.93	0.00	0

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BANK NEW YORK MELLON CORP	064058100	4,509.00	FIERA	09/27/2021	135.27	234,106.98	196,445.41	37,661.57	0.00	0
BAUSCH HEALTH COS INC	071734107	369.00	FIERA	02/18/2021	11.07	11,479.77	7,675.20	3,804.57	0.00	0
BAUSCH HEALTH COS INC	071734107	277.00	FIERA	04/09/2021	8.31	8,728.22	5,761.60	2,966.62	0.00	0
BERRY PLASTICS GROUP INC	08579W103	191.00	FIERA	02/18/2021	5.73	11,109.23	10,732.29	376.94	0.00	0
BERRY PLASTICS GROUP INC	08579W103	138.00	FIERA	04/09/2021	4.14	8,584.54	7,754.22	830.32	0.00	0
BEST BUY	086516101	92.00	FIERA	02/18/2021	2.76	11,249.51	9,180.68	2,068.83	0.00	0
BEST BUY	086516101	71.00	FIERA	04/09/2021	2.13	8,562.55	7,085.09	1,477.46	0.00	0
BIOMARIN PHARMACEUTICAL INC	09061G101	127.00	FIERA	02/18/2021	3.81	10,688.80	11,136.63	0.00	-447.83	0
BIOMARIN PHARMACEUTICAL INC	09061G101	93.00	FIERA	04/09/2021	2.79	7,227.92	8,155.17	0.00	-927.25	0
BIO-TECHNE CORP	09073M104	32.00	FIERA	02/18/2021	0.96	13,086.74	10,161.60	2,925.14	0.00	0
BIO-TECHNE CORP	09073M104	23.00	FIERA	04/09/2021	0.69	9,049.62	7,303.65	1,745.97	0.00	0
CABLE ONE INC	12685J105	44.00	FIERA	03/24/2021	1.32	80,417.06	98,019.68	0.00	-17,602.62	0
CADENCE DESIGN SYS	127387108	124.00	FIERA	02/18/2021	3.72	18,217.03	16,917.32	1,299.71	0.00	0
CADENCE DESIGN SYS	127387108	86.00	FIERA	04/09/2021	2.58	12,273.85	11,732.98	540.87	0.00	0
CARDINAL HEALTH INC	14149Y108	388.00	FIERA	02/17/2021	11.64	20,167.48	20,781.28	0.00	-613.80	0
CARDINAL HEALTH INC	14149Y108	1,359.00	FIERA	02/18/2021	40.77	70,348.57	72,788.04	0.00	-2,439.47	0
CARMAX INC	143130102	105.00	FIERA	02/18/2021	3.15	13,026.01	9,918.30	3,107.71	0.00	0
CARMAX INC	143130102	79.00	FIERA	04/09/2021	2.37	10,019.21	7,462.34	2,556.87	0.00	0
CITIZENS FINL GROUP INC	174610105	350.00	FIERA	02/18/2021	10.50	14,654.17	12,516.00	2,138.17	0.00	0
CITIZENS FINL GROUP INC	174610105	261.00	FIERA	04/09/2021	7.83	11,705.79	9,333.36	2,372.43	0.00	0
COGNEX CORP	192422103	120.00	FIERA	02/18/2021	3.60	10,962.95	9,634.20	1,328.75	0.00	0
COGNEX CORP	192422103	91.00	FIERA	04/09/2021	2.73	7,528.45	7,305.94	222.51	0.00	0
DOLLAR GEN CORP NEW	256677105	38.00	FIERA	02/18/2021	1.14	7,617.78	7,991.40	0.00	-373.62	0
DOLLAR GEN CORP NEW	256677105	55.00	FIERA	04/09/2021	1.65	11,332.14	11,566.50	0.00	-234.36	0
ENTEGRIS INC	29362U104	127.00	FIERA	02/18/2021	3.81	13,593.77	12,204.70	1,389.07	0.00	0
ENTEGRIS INC	29362U104	90.00	FIERA	04/09/2021	2.70	10,728.88	8,649.00	2,079.88	0.00	0
ETSY INC	29786A106	108.00	FIERA	02/18/2021	3.24	24,681.02	19,214.28	5,466.74	0.00	0
ETSY INC	29786A106	79.00	FIERA	04/09/2021	2.37	16,076.44	14,054.89	2,021.55	0.00	0
ETSY INC	29786A106	532.00	FIERA	11/29/2021	21.28	157,207.11	94,648.12	62,558.99	0.00	0
EXELIXIS INC	30161Q104	405.00	FIERA	02/18/2021	12.15	8,824.75	8,128.35	696.40	0.00	0
EXELIXIS INC	30161Q104	287.00	FIERA	04/09/2021	8.61	6,735.85	5,760.09	975.76	0.00	0

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FIBROGEN INC	31572Q808	113.00	FIERA	02/18/2021	3.39	6,108.38	4,191.17	1,917.21	0.00	0
FIBROGEN INC	31572Q808	1,675.00	FIERA	04/09/2021	50.25	35,274.81	62,125.75	0.00	-26,850.94	0
FORTINET INC	34959E109	65.00	FIERA	02/18/2021	1.95	10,703.44	9,654.45	1,048.99	0.00	0
FORTINET INC	34959E109	47.00	FIERA	04/09/2021	1.41	9,093.04	6,980.91	2,112.13	0.00	0
FRANKLIN RES INC	354613101	261.00	FIERA	04/09/2021	7.83	7,923.91	7,103.90	820.01	0.00	0
FRANKLIN RES INC	354613101	5,383.00	FIERA	09/27/2021	161.49	169,393.53	146,514.49	22,879.04	0.00	0
GODADDY INC CLASS A	380237107	124.00	FIERA	02/18/2021	3.72	10,375.61	10,285.80	89.81	0.00	0
GODADDY INC CLASS A	380237107	89.00	FIERA	04/09/2021	2.67	7,442.14	7,382.55	59.59	0.00	0
GUARDANT HEALTH INC	40131M109	49.00	FIERA	02/18/2021	1.47	8,488.06	6,315.12	2,172.94	0.00	0
GUARDANT HEALTH INC	40131M109	36.00	FIERA	04/09/2021	1.08	5,680.77	4,639.68	1,041.09	0.00	0
HENRY JACK & ASSOC INC	426281101	47.00	FIERA	02/18/2021	1.41	6,901.32	7,613.53	0.00	-712.21	0
HENRY JACK & ASSOC INC	426281101	32.00	FIERA	04/09/2021	0.96	4,927.04	5,183.68	0.00	-256.64	0
HILTON WORLDWIDE HLDGS INC	43300A203	75.00	FIERA	02/18/2021	2.25	8,515.33	8,344.50	170.83	0.00	0
HILTON WORLDWIDE HLDGS INC	43300A203	57.00	FIERA	04/09/2021	1.71	7,116.41	6,341.82	774.59	0.00	0
INCYTE CORPORATION	45337C102	79.00	FIERA	02/18/2021	2.37	6,534.77	6,871.42	0.00	-336.65	0
INCYTE CORPORATION	45337C102	1,177.00	FIERA	03/05/2021	35.31	90,945.38	102,375.46	0.00	-11,430.08	0
INVESCO LTD	G491BT108	296.00	FIERA	04/09/2021	8.88	7,669.32	7,141.74	527.58	0.00	0
IRHYTHM TECHNOLOGIES INC	450056106	102.00	FIERA	02/18/2021	3.06	17,607.97	24,195.42	0.00	-6,587.45	0
IRHYTHM TECHNOLOGIES INC	450056106	70.00	FIERA	04/09/2021	2.10	8,992.85	16,604.70	0.00	-7,611.85	0
KEYSIGHT TECHNOLOGIES INC - W/I	49338L103	95.00	FIERA	02/18/2021	2.85	14,329.48	12,548.55	1,780.93	0.00	0
KEYSIGHT TECHNOLOGIES INC - W/I	49338L103	68.00	FIERA	04/09/2021	2.04	9,781.07	8,982.12	798.95	0.00	0
LAM RESH CORP	512807108	24.00	FIERA	02/18/2021	0.72	14,246.01	11,334.48	2,911.53	0.00	0
LAM RESH CORP	512807108	15.00	FIERA	04/09/2021	0.45	9,917.36	7,084.05	2,833.31	0.00	0
LIVE NATION INC	538034109	112.00	FIERA	02/18/2021	3.36	9,519.66	8,229.76	1,289.90	0.00	0
LIVE NATION INC	538034109	1,709.00	FIERA	03/24/2021	51.27	143,982.51	125,577.32	18,405.19	0.00	0
MAGNA INTL INC CL A	559222401	82.00	FIERA	04/09/2021	2.46	7,306.98	7,201.68	105.30	0.00	0
MICRON TECHNOLOGY INC	595112103	257.00	FIERA	02/18/2021	7.71	22,557.39	19,321.26	3,236.13	0.00	0
MICRON TECHNOLOGY INC	595112103	187.00	FIERA	04/09/2021	5.61	17,585.39	14,058.66	3,526.73	0.00	0
MICRON TECHNOLOGY INC	595112103	1,045.00	FIERA	10/13/2021	31.35	73,035.40	78,563.10	0.00	-5,527.70	0
MOHAWK INDS INC	608190104	83.00	FIERA	02/18/2021	2.49	14,132.92	11,698.85	2,434.07	0.00	0
MOHAWK INDS INC	608190104	62.00	FIERA	04/09/2021	1.86	12,313.13	8,738.90	3,574.23	0.00	0

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MOLINA HEALTHCARE INC	60855R100	53.00	FIERA	02/18/2021	1.59	11,522.96	11,272.04	250.92	0.00	0
MOLINA HEALTHCARE INC	60855R100	39.00	FIERA	04/09/2021	1.17	9,036.25	8,294.52	741.73	0.00	0
MOSAIC CO NEW	61945C103	344.00	FIERA	02/18/2021	10.32	10,608.72	7,915.44	2,693.28	0.00	0
MOSAIC CO NEW	61945C103	240.00	FIERA	04/09/2021	7.20	7,389.56	5,522.40	1,867.16	0.00	0
MOTOROLA SOLUTIONS INC.	620076307	59.00	FIERA	02/18/2021	1.77	10,809.15	10,033.54	775.61	0.00	0
MOTOROLA SOLUTIONS INC.	620076307	44.00	FIERA	04/09/2021	1.32	8,327.86	7,482.64	845.22	0.00	0
MSCI INC CL A	55354G100	32.00	FIERA	02/18/2021	0.96	14,128.64	14,288.96	0.00	-160.32	0
MSCI INC CL A	55354G100	576.00	FIERA	03/05/2021	17.28	241,544.01	257,201.28	0.00	-15,657.27	0
NEUROCRINE BIOSCIENCES INC	64125C109	69.00	FIERA	02/18/2021	2.07	7,695.20	6,613.65	1,081.55	0.00	0
NEUROCRINE BIOSCIENCES INC	64125C109	46.00	FIERA	04/09/2021	1.38	4,349.59	4,409.10	0.00	-59.51	0
NEW YORK TIMES CO CLASS A	650111107	151.00	FIERA	02/18/2021	4.53	7,349.05	7,817.27	0.00	-468.22	0
NEW YORK TIMES CO CLASS A	650111107	109.00	FIERA	04/09/2021	3.27	5,308.27	5,642.93	0.00	-334.66	0
NOVOCURE LTD	G6674U108	55.00	FIERA	02/18/2021	1.65	10,187.80	9,517.20	670.60	0.00	0
NOVOCURE LTD	G6674U108	37.00	FIERA	04/09/2021	1.11	4,865.84	6,402.48	0.00	-1,536.64	0
OKTA INC	679295105	39.00	FIERA	02/18/2021	1.17	11,148.43	9,916.14	1,232.29	0.00	0
OKTA INC	679295105	680.00	FIERA	03/05/2021	20.40	171,433.99	172,896.80	0.00	-1,462.81	0
PACCAR INC	693718108	79.00	FIERA	04/09/2021	2.37	7,310.62	7,395.19	0.00	-84.57	0
PALO ALTO NETWORKS INC	697435105	40.00	FIERA	02/18/2021	1.20	15,631.17	14,215.60	1,415.57	0.00	0
PALO ALTO NETWORKS INC	697435105	27.00	FIERA	04/09/2021	0.81	9,116.98	9,595.53	0.00	-478.55	0
PAYCOM SOFTWARE INC	70432V102	26.00	FIERA	02/18/2021	0.78	10,269.89	11,758.50	0.00	-1,488.61	0
PAYCOM SOFTWARE INC	70432V102	19.00	FIERA	04/09/2021	0.57	7,069.10	8,592.75	0.00	-1,523.65	0
PIONEER NATURAL RESOURCES CO	723787107	84.00	FIERA	02/18/2021	2.52	11,454.82	9,566.76	1,888.06	0.00	0
PIONEER NATURAL RESOURCES CO	723787107	61.00	FIERA	04/09/2021	1.83	9,387.24	6,947.29	2,439.95	0.00	0
QUALYS INC	74758T303	62.00	FIERA	02/18/2021	1.86	6,391.85	7,555.94	0.00	-1,164.09	0
QUALYS INC	74758T303	50.00	FIERA	04/09/2021	1.50	5,186.47	6,093.50	0.00	-907.03	0
RESTAURANT BRANDS INTL INC	76131D103	129.00	FIERA	02/18/2021	3.87	7,627.60	7,880.73	0.00	-253.13	0
RESTAURANT BRANDS INTL INC	76131D103	96.00	FIERA	04/09/2021	2.88	6,384.97	5,864.73	520.24	0.00	0
SYNCHRONY FINL	87165B103	416.00	FIERA	02/18/2021	12.48	15,670.87	14,439.36	1,231.51	0.00	0
SYNCHRONY FINL	87165B103	310.00	FIERA	04/09/2021	9.30	13,207.48	10,760.10	2,447.38	0.00	0
TRACTOR SUPPLY CO	892356106	66.00	FIERA	02/18/2021	1.98	10,716.18	9,278.28	1,437.90	0.00	0
TRACTOR SUPPLY CO	892356106	47.00	FIERA	04/09/2021	1.41	8,304.38	6,607.26	1,697.12	0.00	0

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TWITTER INC	90184L102	153.00	FIERA	02/18/2021	4.59	11,297.27	8,284.95	3,012.32	0.00	0
TWITTER INC	90184L102	110.00	FIERA	04/09/2021	3.30	7,609.76	5,956.50	1,653.26	0.00	0
TWITTER INC	90184L102	2,288.00	FIERA	12/02/2021	68.64	100,191.70	123,895.20	0.00	-23,703.50	0
UBER TECHNOLOGIES INC	90353T100	363.00	FIERA	02/18/2021	10.89	21,931.97	18,513.00	3,418.97	0.00	0
UBER TECHNOLOGIES INC	90353T100	257.00	FIERA	04/09/2021	7.71	14,585.96	13,107.00	1,478.96	0.00	0
VEEVA SYS INC CLASS A	922475108	36.00	FIERA	02/18/2021	1.08	11,378.32	9,801.00	1,577.32	0.00	0
VEEVA SYS INC CLASS A	922475108	593.00	FIERA	03/05/2021	17.79	165,138.68	161,444.25	3,694.43	0.00	0
VERISIGN INC	92343E102	64.00	FIERA	02/18/2021	1.92	12,698.50	13,849.60	0.00	-1,151.10	0
VERISIGN INC	92343E102	42.00	FIERA	04/09/2021	1.26	8,592.31	9,088.80	0.00	-496.49	0
VERISK ANALYTICS INC CL A	92345Y106	57.00	FIERA	02/18/2021	1.71	10,801.26	11,832.63	0.00	-1,031.37	0
VERISK ANALYTICS INC CL A	92345Y106	39.00	FIERA	04/09/2021	1.17	7,003.58	8,096.01	0.00	-1,092.43	0
WORKDAY INC	98138H101	44.00	FIERA	02/18/2021	1.32	12,049.13	10,542.84	1,506.29	0.00	0
WORKDAY INC	98138H101	32.00	FIERA	04/09/2021	0.96	8,098.87	7,667.52	431.35	0.00	0
XILINX INC	983919101	74.00	FIERA	02/18/2021	2.22	10,565.26	10,490.98	74.28	0.00	0
XILINX INC	983919101	53.00	FIERA	04/09/2021	1.59	7,017.63	7,513.81	0.00	-496.18	0
XILINX INC	983919101	1,098.00	FIERA	05/11/2021	32.94	135,893.05	155,663.46	0.00	-19,770.41	0
ZENDESK INC	98936J101	50.00	FIERA	02/18/2021	1.50	7,720.31	7,156.00	564.31	0.00	0
ZENDESK INC	98936J101	37.00	FIERA	04/09/2021	1.11	5,092.28	5,295.44	0.00	-203.16	0
			TOTAL FOR: FIERA		1,059.37	3,163,644.13	3,004,206.93	318,207.90	-158,770.70	
ALLY FINL INC	02005N100	484.00	O'SHAUGHNESSY	01/28/2021	9.68	19,146.61	17,259.44	1,887.17	0.00	0
ALLY FINL INC	02005N100	1,018.00	O'SHAUGHNESSY	02/25/2021	10.18	42,596.46	36,301.88	6,294.58	0.00	0
ALLY FINL INC	02005N100	887.00	O'SHAUGHNESSY	04/08/2021	8.87	41,638.22	31,630.42	10,007.80	0.00	0
ALLY FINL INC	02005N100	1,335.00	O'SHAUGHNESSY	04/09/2021	13.35	62,798.07	47,606.10	15,191.97	0.00	0
ALLY FINL INC	02005N100	480.00	O'SHAUGHNESSY	04/12/2021	4.80	22,532.81	17,116.80	5,416.01	0.00	0
ALTICE USA INC -A	02156K103	490.00	O'SHAUGHNESSY	10/19/2021	9.80	8,739.74	18,556.30	0.00	-9,816.56	0
ALTICE USA INC -A	02156K103	976.00	O'SHAUGHNESSY	10/20/2021	19.52	17,101.19	34,195.03	0.00	-17,093.84	0
ALTICE USA INC -A	02156K103	585.00	O'SHAUGHNESSY	10/22/2021	11.70	10,452.37	20,400.65	0.00	-9,948.28	0
AMCOR PLC	G0250X107	170.00	O'SHAUGHNESSY	04/26/2021	3.40	1,994.57	2,000.90	0.00	-6.33	0
AMERIPRISE FINL INC	03076C106	223.00	O'SHAUGHNESSY	01/28/2021	2.23	47,407.52	43,335.59	4,071.93	0.00	0
AMERIPRISE FINL INC	03076C106	184.00	O'SHAUGHNESSY	04/08/2021	1.84	43,921.82	35,756.72	8,165.10	0.00	0
AMERIPRISE FINL INC	03076C106	76.00	O'SHAUGHNESSY	04/09/2021	0.76	18,108.31	14,769.08	3,339.23	0.00	0

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AMERIPRISE FINL INC	03076C106	313.00	O'SHAUGHNESSY	04/26/2021	6.26	76,768.58	60,825.29	15,943.29	0.00	0
AMERIPRISE FINL INC	03076C106	65.00	O'SHAUGHNESSY	07/01/2021	0.65	16,186.15	12,631.45	3,554.70	0.00	0
AMGEN INC	031162100	82.00	O'SHAUGHNESSY	01/28/2021	0.82	21,046.90	18,853.44	2,193.46	0.00	0
APPLE INC	037833100	500.00	O'SHAUGHNESSY	02/25/2021	10.00	61,856.58	66,345.00	0.00	-4,488.42	0
AT&T INC	00206R102	721.00	O'SHAUGHNESSY	04/26/2021	14.42	22,794.30	20,735.96	2,058.34	0.00	0
BANK NEW YORK MELLON CORP	064058100	521.00	O'SHAUGHNESSY	02/25/2021	10.42	22,922.94	22,111.24	811.70	0.00	0
BANK OF AMERICA CORP	060505104	1,324.00	O'SHAUGHNESSY	04/08/2021	26.48	52,363.27	40,130.44	12,232.83	0.00	0
BANK OF AMERICA CORP	060505104	1,299.00	O'SHAUGHNESSY	04/26/2021	25.98	49,972.79	39,372.69	10,600.10	0.00	0
BANK OF AMERICA CORP	060505104	1,258.00	O'SHAUGHNESSY	04/29/2021	25.16	49,980.08	38,129.98	11,850.10	0.00	0
BANK OF AMERICA CORP	060505104	1,864.00	O'SHAUGHNESSY	06/04/2021	37.28	80,009.93	56,497.84	23,512.09	0.00	0
BANK OF AMERICA CORP	060505104	431.00	O'SHAUGHNESSY	07/01/2021	8.62	17,933.81	13,063.61	4,870.20	0.00	0
BIOGEN IDEC INC	09062X103	35.00	O'SHAUGHNESSY	02/25/2021	0.70	9,835.38	8,570.10	1,265.28	0.00	0
BIOGEN IDEC INC	09062X103	56.00	O'SHAUGHNESSY	04/08/2021	1.12	15,464.32	13,712.16	1,752.16	0.00	0
BIOGEN IDEC INC	09062X103	138.00	O'SHAUGHNESSY	04/29/2021	2.76	37,214.95	33,790.68	3,424.27	0.00	0
BIOGEN IDEC INC	09062X103	156.00	O'SHAUGHNESSY	07/01/2021	3.12	52,791.69	38,198.16	14,593.53	0.00	0
BOOKING HLDGS INC	09857L108	23.00	O'SHAUGHNESSY	04/29/2021	0.23	56,556.37	51,227.21	5,329.16	0.00	0
BOSTON PROPERTIES INC	101121101	268.00	O'SHAUGHNESSY	06/04/2021	2.68	32,383.74	25,334.04	7,049.70	0.00	0
CATERPILLAR INC	149123101	611.00	O'SHAUGHNESSY	01/28/2021	12.22	114,646.29	111,214.22	3,432.07	0.00	0
CELANESE CORP DE COM SER A	150870103	328.00	O'SHAUGHNESSY	04/26/2021	6.56	50,930.01	42,620.32	8,309.69	0.00	0
CELANESE CORP DE COM SER A	150870103	138.00	O'SHAUGHNESSY	04/29/2021	2.76	21,634.68	17,931.72	3,702.96	0.00	0
CELANESE CORP DE COM SER A	150870103	132.00	O'SHAUGHNESSY	04/30/2021	1.32	20,601.71	17,152.08	3,449.63	0.00	0
CITIGROUP INC	172967424	965.00	O'SHAUGHNESSY	01/28/2021	19.30	58,924.00	59,501.90	0.00	-577.90	0
CITIGROUP INC	172967424	975.00	O'SHAUGHNESSY	02/25/2021	19.50	64,043.52	60,118.50	3,925.02	0.00	0
CITIGROUP INC	172967424	1,300.00	O'SHAUGHNESSY	04/08/2021	26.00	94,408.63	80,158.00	14,250.63	0.00	0
CITIGROUP INC	172967424	151.00	O'SHAUGHNESSY	04/26/2021	3.02	10,582.02	9,310.66	1,271.36	0.00	0
CITRIX SYS INC	177376100	460.00	O'SHAUGHNESSY	12/09/2021	9.20	37,352.35	59,846.00	0.00	-22,493.65	0
CSX CORP	126408103	128.00	O'SHAUGHNESSY	01/28/2021	2.56	11,256.07	11,616.00	0.00	-359.93	0
CUMMINS INC	231021106	34.00	O'SHAUGHNESSY	08/05/2021	0.34	7,792.45	7,721.40	71.05	0.00	0
CUMMINS INC	231021106	336.00	O'SHAUGHNESSY	09/02/2021	6.72	79,485.30	76,305.60	3,179.70	0.00	0
CUMMINS INC	231021106	349.00	O'SHAUGHNESSY	10/07/2021	6.98	79,383.62	79,257.90	125.72	0.00	0
CUMMINS INC	231021106	118.00	O'SHAUGHNESSY	11/04/2021	1.18	28,559.27	26,797.80	1,761.47	0.00	0

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CUMMINS INC	231021106	11.00	O'SHAUGHNESSY	11/30/2021	0.11	2,417.73	2,498.10	0.00	-80.37	0
CUMMINS INC	231021106	212.00	O'SHAUGHNESSY	12/09/2021	4.24	46,867.68	48,145.20	0.00	-1,277.52	0
DELTA AIR LINES INC	247361702	258.00	O'SHAUGHNESSY	01/28/2021	2.58	10,126.27	10,374.18	0.00	-247.91	0
DELTA AIR LINES INC	247361702	230.00	O'SHAUGHNESSY	02/25/2021	2.30	10,954.70	9,248.30	1,706.40	0.00	0
DELTA AIR LINES INC	247361702	1,275.00	O'SHAUGHNESSY	04/08/2021	12.75	65,483.41	51,267.75	14,215.66	0.00	0
DOLLAR GEN CORP NEW	256677105	58.00	O'SHAUGHNESSY	04/29/2021	0.58	12,280.85	11,939.16	341.69	0.00	0
DOW INC	260557103	102.00	O'SHAUGHNESSY	02/25/2021	1.02	6,418.82	5,661.00	757.82	0.00	0
DOW INC	260557103	337.00	O'SHAUGHNESSY	06/04/2021	6.74	23,675.40	18,703.50	4,971.90	0.00	0
DOW INC	260557103	483.00	O'SHAUGHNESSY	06/04/2021	9.66	33,795.57	26,806.50	6,989.07	0.00	0
EBAY INC	278642103	1,840.00	O'SHAUGHNESSY	04/26/2021	36.80	112,921.14	92,460.00	20,461.14	0.00	0
EBAY INC	278642103	886.00	O'SHAUGHNESSY	07/01/2021	8.86	61,429.96	44,521.50	16,908.46	0.00	0
EBAY INC	278642103	277.00	O'SHAUGHNESSY	08/05/2021	5.54	19,027.86	13,919.25	5,108.61	0.00	0
EBAY INC	278642103	1,079.00	O'SHAUGHNESSY	09/02/2021	21.58	83,154.86	54,219.75	28,935.11	0.00	0
EBAY INC	278642103	1,249.00	O'SHAUGHNESSY	09/03/2021	24.98	95,520.28	62,762.25	32,758.03	0.00	0
EBAY INC	278642103	433.00	O'SHAUGHNESSY	09/07/2021	8.66	33,184.47	21,758.25	11,426.22	0.00	0
EBAY INC	278642103	108.00	O'SHAUGHNESSY	09/08/2021	2.16	8,289.22	5,427.00	2,862.22	0.00	0
EBAY INC	278642103	63.00	O'SHAUGHNESSY	09/17/2021	0.63	4,711.74	3,165.75	1,545.99	0.00	0
EBAY INC	278642103	1,563.00	O'SHAUGHNESSY	10/07/2021	31.26	107,850.35	78,540.75	29,309.60	0.00	0
EQUITABLE HLDGS INC	29452E101	433.00	O'SHAUGHNESSY	01/28/2021	4.33	11,386.25	11,080.47	305.78	0.00	0
EQUITABLE HLDGS INC	29452E101	626.00	O'SHAUGHNESSY	01/29/2021	6.26	15,919.88	16,019.34	0.00	-99.46	0
EQUITABLE HLDGS INC	29452E101	162.00	O'SHAUGHNESSY	02/25/2021	1.62	4,730.26	4,145.58	584.68	0.00	0
EQUITABLE HLDGS INC	29452E101	1,338.00	O'SHAUGHNESSY	02/26/2021	13.38	40,062.19	34,239.42	5,822.77	0.00	0
EQUITABLE HLDGS INC	29452E101	520.00	O'SHAUGHNESSY	03/01/2021	10.40	16,036.55	13,306.80	2,729.75	0.00	0
ESSEX PROPERTY TRUST INC	297178105	111.00	O'SHAUGHNESSY	04/26/2021	2.22	32,932.42	26,353.62	6,578.80	0.00	0
ESSEX PROPERTY TRUST INC	297178105	57.00	O'SHAUGHNESSY	10/07/2021	0.57	18,775.13	13,532.94	5,242.19	0.00	0
ESSEX PROPERTY TRUST INC	297178105	98.00	O'SHAUGHNESSY	11/04/2021	1.96	33,022.15	23,267.16	9,754.99	0.00	0
ESSEX PROPERTY TRUST INC	297178105	34.00	O'SHAUGHNESSY	12/09/2021	0.34	11,757.92	8,072.28	3,685.64	0.00	0
ESSEX PROPERTY TRUST INC	297178105	290.00	O'SHAUGHNESSY	12/10/2021	2.90	100,488.16	68,851.80	31,636.36	0.00	0
FIFTH THIRD BANCORP COM	316773100	149.00	O'SHAUGHNESSY	07/01/2021	2.98	5,767.06	4,107.93	1,659.13	0.00	0
FIFTH THIRD BANCORP COM	316773100	1,215.00	O'SHAUGHNESSY	09/02/2021	12.15	47,134.82	33,497.55	13,637.27	0.00	0
FIFTH THIRD BANCORP COM	316773100	1,861.00	O'SHAUGHNESSY	11/04/2021	37.22	82,247.59	51,307.77	30,939.82	0.00	0

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FIFTH THIRD BANCORP COM	316773100	1,351.00	O'SHAUGHNESSY	11/05/2021	27.02	60,021.24	37,247.07	22,774.17	0.00	0
HOST HOTELS & RESORTS, INC.	44107P104	3,001.00	O'SHAUGHNESSY	02/25/2021	60.02	49,710.40	43,904.63	5,805.77	0.00	0
HOST HOTELS & RESORTS, INC.	44107P104	595.00	O'SHAUGHNESSY	02/26/2021	11.90	10,082.27	8,704.85	1,377.42	0.00	0
HOST HOTELS & RESORTS, INC.	44107P104	3,912.00	O'SHAUGHNESSY	04/26/2021	78.24	68,045.37	57,232.56	10,812.81	0.00	0
HOST HOTELS & RESORTS, INC.	44107P104	1,111.00	O'SHAUGHNESSY	04/29/2021	22.22	19,390.52	16,253.93	3,136.59	0.00	0
HOST HOTELS & RESORTS, INC.	44107P104	3,788.00	O'SHAUGHNESSY	07/01/2021	37.88	64,472.19	55,418.44	9,053.75	0.00	0
HOST HOTELS & RESORTS, INC.	44107P104	1,272.00	O'SHAUGHNESSY	07/02/2021	25.44	21,718.26	18,609.36	3,108.90	0.00	0
HOWMET AEROSPACE INC COM	443201108	855.00	O'SHAUGHNESSY	01/28/2021	17.10	22,336.55	24,401.70	0.00	-2,065.15	0
HOWMET AEROSPACE INC COM	443201108	814.00	O'SHAUGHNESSY	01/29/2021	16.28	19,158.61	23,231.56	0.00	-4,072.95	0
HOWMET AEROSPACE INC COM	443201108	273.00	O'SHAUGHNESSY	02/25/2021	5.46	7,787.67	7,791.42	0.00	-3.75	0
HOWMET AEROSPACE INC COM	443201108	5.00	O'SHAUGHNESSY	04/08/2021	0.10	159.69	142.70	16.99	0.00	0
HOWMET AEROSPACE INC COM	443201108	1,451.00	O'SHAUGHNESSY	04/09/2021	29.02	46,334.25	41,411.54	4,922.71	0.00	0
HOWMET AEROSPACE INC COM	443201108	550.00	O'SHAUGHNESSY	04/13/2021	11.00	17,561.74	15,697.00	1,864.74	0.00	0
HOWMET AEROSPACE INC COM	443201108	366.00	O'SHAUGHNESSY	04/14/2021	7.32	11,798.09	10,445.64	1,352.45	0.00	0
JM SMUCKER COMPANY-NEW	832696405	185.00	O'SHAUGHNESSY	04/26/2021	3.70	24,529.02	23,506.88	1,022.14	0.00	0
JOHNSON CONTROLS INTERNATION	G51502105	1,102.00	O'SHAUGHNESSY	04/26/2021	22.04	69,118.07	51,342.18	17,775.89	0.00	0
JOHNSON CONTROLS INTERNATION	G51502105	190.00	O'SHAUGHNESSY	04/29/2021	3.80	11,949.66	8,852.10	3,097.56	0.00	0
JOHNSON CONTROLS INTERNATION	G51502105	1,145.00	O'SHAUGHNESSY	06/09/2021	22.90	76,323.25	53,345.55	22,977.70	0.00	0
JOHNSON CONTROLS INTERNATION	G51502105	688.00	O'SHAUGHNESSY	12/09/2021	13.76	54,350.00	32,053.92	22,296.08	0.00	0
JPMORGAN CHASE & CO	46625H100	701.00	O'SHAUGHNESSY	09/02/2021	14.02	112,529.20	89,076.07	23,453.13	0.00	0
LAM RESH CORP	512807108	14.00	O'SHAUGHNESSY	04/26/2021	0.28	8,749.67	6,611.78	2,137.89	0.00	0
LAM RESH CORP	512807108	70.00	O'SHAUGHNESSY	04/29/2021	1.40	45,195.68	33,058.90	12,136.78	0.00	0
LAM RESH CORP	512807108	32.00	O'SHAUGHNESSY	04/30/2021	0.32	20,509.26	15,112.64	5,396.62	0.00	0
LAM RESH CORP	512807108	16.00	O'SHAUGHNESSY	05/26/2021	0.16	10,198.64	7,556.32	2,642.32	0.00	0
LAM RESH CORP	512807108	26.00	O'SHAUGHNESSY	05/27/2021	0.26	16,774.13	12,279.02	4,495.11	0.00	0
LIBERTY GLOBAL PLC SERIES C	G5480U120	1,260.00	O'SHAUGHNESSY	04/26/2021	25.20	32,180.23	29,799.00	2,381.23	0.00	0
LIBERTY GLOBAL PLC SERIES C	G5480U120	639.00	O'SHAUGHNESSY	07/01/2021	12.78	17,688.25	15,112.35	2,575.90	0.00	0
LIBERTY GLOBAL PLC SERIES C	G5480U120	669.00	O'SHAUGHNESSY	07/19/2021	6.69	17,192.14	15,821.85	1,370.29	0.00	0
LIBERTY GLOBAL PLC SERIES C	G5480U120	45.00	O'SHAUGHNESSY	08/03/2021	0.45	1,218.95	1,064.25	154.70	0.00	0
LIBERTY GLOBAL PLC SERIES C	G5480U120	1,279.00	O'SHAUGHNESSY	08/05/2021	25.58	34,049.10	30,248.35	3,800.75	0.00	0
LIBERTY GLOBAL PLC SERIES C	G5480U120	938.00	O'SHAUGHNESSY	09/02/2021	18.76	26,695.15	22,183.70	4,511.45	0.00	0

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LIBERTY GLOBAL PLC SERIES C	G5480U120	1,497.00	O'SHAUGHNESSY	10/07/2021	29.94	43,710.37	35,404.05	8,306.32	0.00	0
LIBERTY GLOBAL PLC SERIES C	G5480U120	716.00	O'SHAUGHNESSY	12/09/2021	14.32	19,580.57	16,933.40	2,647.17	0.00	0
LIBERTY GLOBAL PLC SERIES C	G5480U120	317.00	O'SHAUGHNESSY	12/10/2021	6.34	8,729.40	7,497.05	1,232.35	0.00	0
LIBERTY GLOBAL PLC SERIES C	G5480U120	116.00	O'SHAUGHNESSY	12/13/2021	2.32	3,198.74	2,743.40	455.34	0.00	0
LIBERTY GLOBAL PLC SERIES C	G5480U120	95.00	O'SHAUGHNESSY	12/14/2021	1.90	2,650.48	2,246.75	403.73	0.00	0
LILLY ELI & CO	532457108	669.00	O'SHAUGHNESSY	01/28/2021	13.38	142,139.28	112,953.96	29,185.32	0.00	0
LILLY ELI & CO	532457108	567.00	O'SHAUGHNESSY	02/25/2021	11.34	113,623.04	95,732.28	17,890.76	0.00	0
LYONDELLBASELL INDUSTRIES NV	N53745100	171.00	O'SHAUGHNESSY	08/05/2021	3.42	16,749.33	15,673.86	1,075.47	0.00	0
LYONDELLBASELL INDUSTRIES NV	N53745100	466.00	O'SHAUGHNESSY	09/02/2021	9.32	47,234.26	42,713.56	4,520.70	0.00	0
LYONDELLBASELL INDUSTRIES NV	N53745100	932.00	O'SHAUGHNESSY	10/07/2021	9.32	89,617.77	85,427.12	4,190.65	0.00	0
LYONDELLBASELL INDUSTRIES NV	N53745100	982.00	O'SHAUGHNESSY	11/04/2021	19.64	91,625.92	90,010.12	1,615.80	0.00	0
M & T BANK CORP	55261F104	270.00	O'SHAUGHNESSY	04/08/2021	5.40	41,284.97	34,371.00	6,913.97	0.00	0
MASCO CORP	574599106	1,204.00	O'SHAUGHNESSY	10/07/2021	24.08	67,161.30	66,135.72	1,025.58	0.00	0
MASCO CORP	574599106	506.00	O'SHAUGHNESSY	11/04/2021	5.06	32,791.72	27,794.58	4,997.14	0.00	0
MASCO CORP	574599106	436.00	O'SHAUGHNESSY	11/08/2021	4.36	28,272.40	23,949.48	4,322.92	0.00	0
MASCO CORP	574599106	28.00	O'SHAUGHNESSY	11/09/2021	0.28	1,829.57	1,538.04	291.53	0.00	0
MASCO CORP	574599106	317.00	O'SHAUGHNESSY	11/12/2021	6.34	20,613.39	17,412.81	3,200.58	0.00	0
MASCO CORP	574599106	809.00	O'SHAUGHNESSY	12/09/2021	16.18	55,742.08	44,438.37	11,303.71	0.00	0
MASCO CORP	574599106	234.00	O'SHAUGHNESSY	12/10/2021	4.68	16,109.29	12,853.62	3,255.67	0.00	0
MASCO CORP	574599106	66.00	O'SHAUGHNESSY	12/13/2021	1.32	4,556.63	3,625.38	931.25	0.00	0
MASCO CORP	574599106	329.00	O'SHAUGHNESSY	12/17/2021	6.58	22,693.97	18,071.97	4,622.00	0.00	0
MCKESSON CORP	58155Q103	110.00	O'SHAUGHNESSY	04/26/2021	2.20	21,428.69	19,131.20	2,297.49	0.00	0
MCKESSON CORP	58155Q103	170.00	O'SHAUGHNESSY	08/05/2021	3.40	34,511.52	29,566.40	4,945.12	0.00	0
MCKESSON CORP	58155Q103	122.00	O'SHAUGHNESSY	10/07/2021	2.44	24,397.49	21,218.24	3,179.25	0.00	0
MCKESSON CORP	58155Q103	245.00	O'SHAUGHNESSY	11/04/2021	4.90	53,182.41	42,610.40	10,572.01	0.00	0
MCKESSON CORP	58155Q103	298.00	O'SHAUGHNESSY	12/09/2021	5.96	67,181.49	51,828.16	15,353.33	0.00	0
METLIFE INC	59156R108	725.00	O'SHAUGHNESSY	01/28/2021	7.25	36,490.76	34,038.75	2,452.01	0.00	0
METLIFE INC	59156R108	157.00	O'SHAUGHNESSY	01/29/2021	1.57	7,715.87	7,371.15	344.72	0.00	0
METLIFE INC	59156R108	423.00	O'SHAUGHNESSY	02/25/2021	4.23	24,330.03	19,859.85	4,470.18	0.00	0
METLIFE INC	59156R108	312.00	O'SHAUGHNESSY	02/26/2021	3.12	18,433.48	14,648.40	3,785.08	0.00	0
METLIFE INC	59156R108	156.00	O'SHAUGHNESSY	03/01/2021	1.56	9,288.58	7,324.20	1,964.38	0.00	0

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METLIFE INC	59156R108	188.00	O'SHAUGHNESSY	04/08/2021	3.76	11,552.54	8,826.60	2,725.94	0.00	0
METLIFE INC	59156R108	1,073.00	O'SHAUGHNESSY	04/26/2021	21.46	66,561.50	50,377.35	16,184.15	0.00	0
METLIFE INC	59156R108	656.00	O'SHAUGHNESSY	04/29/2021	13.12	41,385.90	30,799.20	10,586.70	0.00	0
METLIFE INC	59156R108	75.00	O'SHAUGHNESSY	06/04/2021	0.75	4,971.55	3,521.25	1,450.30	0.00	0
METLIFE INC	59156R108	188.00	O'SHAUGHNESSY	06/07/2021	1.88	12,479.29	8,826.60	3,652.69	0.00	0
METLIFE INC	59156R108	837.00	O'SHAUGHNESSY	07/01/2021	16.74	49,733.11	39,297.15	10,435.96	0.00	0
METLIFE INC	59156R108	1,097.00	O'SHAUGHNESSY	07/06/2021	21.94	66,368.93	51,504.15	14,864.78	0.00	0
METLIFE INC	59156R108	963.00	O'SHAUGHNESSY	08/05/2021	19.26	55,778.40	45,212.85	10,565.55	0.00	0
METLIFE INC	59156R108	1,828.00	O'SHAUGHNESSY	09/02/2021	36.56	113,089.74	85,824.60	27,265.14	0.00	0
MOLINA HEALTHCARE INC	60855R100	64.00	O'SHAUGHNESSY	12/09/2021	0.64	18,595.16	13,611.52	4,983.64	0.00	0
MORGAN STANLEY	617446448	213.00	O'SHAUGHNESSY	02/25/2021	4.26	16,471.20	14,596.89	1,874.31	0.00	0
MORGAN STANLEY	617446448	1,020.00	O'SHAUGHNESSY	04/08/2021	20.40	79,822.44	69,900.60	9,921.84	0.00	0
MORGAN STANLEY	617446448	200.00	O'SHAUGHNESSY	04/26/2021	4.00	15,749.91	13,706.00	2,043.91	0.00	0
MORGAN STANLEY	617446448	793.00	O'SHAUGHNESSY	04/29/2021	15.86	64,619.02	54,344.29	10,274.73	0.00	0
MORGAN STANLEY	617446448	77.00	O'SHAUGHNESSY	06/04/2021	1.54	7,117.39	5,276.81	1,840.58	0.00	0
MORGAN STANLEY	617446448	58.00	O'SHAUGHNESSY	07/01/2021	0.58	5,290.65	3,974.74	1,315.91	0.00	0
MORGAN STANLEY	617446448	902.00	O'SHAUGHNESSY	10/07/2021	18.04	88,743.17	61,814.06	26,929.11	0.00	0
NETAPP INC	64110D104	56.00	O'SHAUGHNESSY	04/26/2021	1.12	4,219.57	3,709.44	510.13	0.00	0
NETAPP INC	64110D104	261.00	O'SHAUGHNESSY	04/29/2021	5.22	20,109.29	17,288.64	2,820.65	0.00	0
NETAPP INC	64110D104	739.00	O'SHAUGHNESSY	06/04/2021	7.39	56,596.91	48,951.36	7,645.55	0.00	0
NETAPP INC	64110D104	810.00	O'SHAUGHNESSY	08/05/2021	8.10	64,972.43	53,654.40	11,318.03	0.00	0
NETAPP INC	64110D104	209.00	O'SHAUGHNESSY	12/09/2021	4.18	18,714.89	13,844.16	4,870.73	0.00	0
ORACLE CORPORATION	68389X105	485.00	O'SHAUGHNESSY	04/26/2021	9.70	36,590.20	31,374.65	5,215.55	0.00	0
ORACLE CORPORATION	68389X105	81.00	O'SHAUGHNESSY	07/01/2021	0.81	6,358.06	5,239.89	1,118.17	0.00	0
PFIZER INC	717081103	2,346.00	O'SHAUGHNESSY	01/28/2021	46.92	87,459.76	86,356.26	1,103.50	0.00	0
PNC FINANCIAL SERVICES GROUP	693475105	3.00	O'SHAUGHNESSY	06/04/2021	0.06	590.00	447.00	143.00	0.00	0
PNC FINANCIAL SERVICES GROUP	693475105	141.00	O'SHAUGHNESSY	06/07/2021	2.82	27,527.42	21,009.00	6,518.42	0.00	0
PNC FINANCIAL SERVICES GROUP	693475105	684.00	O'SHAUGHNESSY	11/04/2021	13.68	143,606.15	101,916.00	41,690.15	0.00	0
QUALCOMM INC	747525103	50.00	O'SHAUGHNESSY	01/28/2021	1.00	8,210.31	7,617.00	593.31	0.00	0
QUALCOMM INC	747525103	77.00	O'SHAUGHNESSY	02/01/2021	0.77	12,118.45	11,730.18	388.27	0.00	0
QUALCOMM INC	747525103	31.00	O'SHAUGHNESSY	02/02/2021	0.31	4,940.79	4,722.54	218.25	0.00	0

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QUALCOMM INC	747525103	389.00	O'SHAUGHNESSY	02/03/2021	3.89	61,862.58	59,260.26	2,602.32	0.00	0
QUALCOMM INC	747525103	304.00	O'SHAUGHNESSY	04/26/2021	6.08	41,181.63	46,311.36	0.00	-5,129.73	0
QUALCOMM INC	747525103	337.00	O'SHAUGHNESSY	06/04/2021	6.74	44,925.07	51,338.58	0.00	-6,413.51	0
QUALCOMM INC	747525103	76.00	O'SHAUGHNESSY	08/05/2021	1.52	11,317.93	11,577.84	0.00	-259.91	0
QUALCOMM INC	747525103	22.00	O'SHAUGHNESSY	08/06/2021	0.44	3,276.66	3,351.48	0.00	-74.82	0
QUALCOMM INC	747525103	30.00	O'SHAUGHNESSY	08/11/2021	0.30	4,416.22	4,570.20	0.00	-153.98	0
QUALCOMM INC	747525103	142.00	O'SHAUGHNESSY	08/17/2021	1.42	21,144.09	21,632.28	0.00	-488.19	0
QUALCOMM INC	747525103	364.00	O'SHAUGHNESSY	09/02/2021	7.28	53,284.62	55,451.76	0.00	-2,167.14	0
QUALCOMM INC	747525103	297.00	O'SHAUGHNESSY	10/07/2021	2.97	37,531.66	45,244.98	0.00	-7,713.32	0
QUALCOMM INC	747525103	573.00	O'SHAUGHNESSY	11/04/2021	11.46	77,102.88	87,290.82	0.00	-10,187.94	0
REGIONS FINL CORP	7591EP100	2,142.00	O'SHAUGHNESSY	02/25/2021	42.84	44,831.62	34,529.04	10,302.58	0.00	0
REGIONS FINL CORP	7591EP100	1,093.00	O'SHAUGHNESSY	04/26/2021	21.86	22,377.09	17,619.16	4,757.93	0.00	0
REGIONS FINL CORP	7591EP100	1,436.00	O'SHAUGHNESSY	06/04/2021	28.72	33,657.79	23,148.32	10,509.47	0.00	0
REGIONS FINL CORP	7591EP100	2,521.00	O'SHAUGHNESSY	07/01/2021	50.42	51,640.40	40,638.52	11,001.88	0.00	0
REGIONS FINL CORP	7591EP100	756.00	O'SHAUGHNESSY	07/02/2021	15.12	15,224.47	12,186.72	3,037.75	0.00	0
REGIONS FINL CORP	7591EP100	442.00	O'SHAUGHNESSY	07/06/2021	8.84	8,983.87	7,125.04	1,858.83	0.00	0
SEAGATE TECHNOLOGY HOLDINGS	G7997R103	335.00	O'SHAUGHNESSY	02/25/2021	3.35	24,178.26	20,823.60	3,354.66	0.00	0
SEAGATE TECHNOLOGY HOLDINGS	G7997R103	96.00	O'SHAUGHNESSY	04/08/2021	0.96	7,558.17	5,967.36	1,590.81	0.00	0
SEAGATE TECHNOLOGY HOLDINGS	G7997R103	1,088.00	O'SHAUGHNESSY	04/26/2021	21.76	91,299.49	67,630.08	23,669.41	0.00	0
SEAGATE TECHNOLOGY HOLDINGS	G7997R103	303.00	O'SHAUGHNESSY	04/29/2021	3.03	28,304.17	18,834.48	9,469.69	0.00	0
SEAGATE TECHNOLOGY HOLDINGS	G7997R103	549.00	O'SHAUGHNESSY	06/04/2021	5.49	54,161.86	34,125.84	20,036.02	0.00	0
SEAGATE TECHNOLOGY HOLDINGS	G7997R103	746.00	O'SHAUGHNESSY	08/05/2021	7.46	66,210.52	46,371.36	19,839.16	0.00	0
SEAGATE TECHNOLOGY HOLDINGS	G7997R103	50.00	O'SHAUGHNESSY	09/02/2021	0.50	4,372.36	3,108.00	1,264.36	0.00	0
SEAGATE TECHNOLOGY HOLDINGS	G7997R103	53.00	O'SHAUGHNESSY	09/02/2021	1.06	4,614.26	3,294.48	1,319.78	0.00	0
SEAGATE TECHNOLOGY HOLDINGS	G7997R103	583.00	O'SHAUGHNESSY	11/04/2021	5.83	53,532.24	36,239.28	17,292.96	0.00	0
SEAGATE TECHNOLOGY HOLDINGS	G7997R103	1,125.00	O'SHAUGHNESSY	12/09/2021	11.25	121,178.31	69,930.00	51,248.31	0.00	0
STARBUCKS CORP	855244109	981.00	O'SHAUGHNESSY	01/28/2021	9.81	101,646.91	104,947.38	0.00	-3,300.47	0
STATE STREET CORP	857477103	526.00	O'SHAUGHNESSY	04/26/2021	10.52	42,194.76	38,282.28	3,912.48	0.00	0
STATE STREET CORP	857477103	292.00	O'SHAUGHNESSY	04/29/2021	2.92	23,716.90	21,251.76	2,465.14	0.00	0
STATE STREET CORP	857477103	338.00	O'SHAUGHNESSY	06/04/2021	6.76	29,530.19	24,599.64	4,930.55	0.00	0
STATE STREET CORP	857477103	151.00	O'SHAUGHNESSY	07/01/2021	3.02	12,432.20	10,989.78	1,442.42	0.00	0

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STATE STREET CORP	857477103	508.00	O'SHAUGHNESSY	08/05/2021	10.16	44,233.31	36,972.24	7,261.07	0.00	0
SYNCHRONY FINL	87165B103	687.00	O'SHAUGHNESSY	04/08/2021	6.87	28,959.72	23,845.77	5,113.95	0.00	0
SYNCHRONY FINL	87165B103	1,470.00	O'SHAUGHNESSY	04/26/2021	29.40	59,226.87	51,023.70	8,203.17	0.00	0
SYNCHRONY FINL	87165B103	114.00	O'SHAUGHNESSY	07/01/2021	2.28	5,603.31	3,956.94	1,646.37	0.00	0
SYNCHRONY FINL	87165B103	989.00	O'SHAUGHNESSY	08/05/2021	19.78	46,205.54	34,328.19	11,877.35	0.00	0
SYNCHRONY FINL	87165B103	678.00	O'SHAUGHNESSY	09/02/2021	6.78	33,597.84	23,533.38	10,064.46	0.00	0
SYNCHRONY FINL	87165B103	834.00	O'SHAUGHNESSY	10/07/2021	16.68	41,893.10	28,948.14	12,944.96	0.00	0
SYNCHRONY FINL	87165B103	472.00	O'SHAUGHNESSY	10/08/2021	9.44	23,507.08	16,383.12	7,123.96	0.00	0
TERADYNE INC	880770102	142.00	O'SHAUGHNESSY	01/04/2021	1.42	17,088.20	17,024.38	63.82	0.00	0
TERADYNE INC	880770102	64.00	O'SHAUGHNESSY	01/05/2021	0.64	7,633.61	7,672.96	0.00	-39.35	0
TERADYNE INC	880770102	312.00	O'SHAUGHNESSY	01/06/2021	3.12	38,145.58	37,405.68	739.90	0.00	0
TERADYNE INC	880770102	85.00	O'SHAUGHNESSY	01/28/2021	0.85	11,924.58	10,190.65	1,733.93	0.00	0
TERADYNE INC	880770102	143.00	O'SHAUGHNESSY	02/16/2021	1.43	19,190.37	17,144.27	2,046.10	0.00	0
TERADYNE INC	880770102	69.00	O'SHAUGHNESSY	02/17/2021	0.69	9,512.12	8,272.41	1,239.71	0.00	0
US BANCORP DEL	902973304	960.00	O'SHAUGHNESSY	11/04/2021	19.20	58,323.83	44,726.40	13,597.43	0.00	0
VORNADO RLTY TR	929042109	1,126.00	O'SHAUGHNESSY	04/08/2021	22.52	51,622.78	42,044.84	9,577.94	0.00	0
WALGREENS BOOTS ALLIANCE INC	931427108	216.00	O'SHAUGHNESSY	01/06/2021	2.16	8,816.06	8,614.08	201.98	0.00	0
WALGREENS BOOTS ALLIANCE INC	931427108	84.00	O'SHAUGHNESSY	01/08/2021	0.84	3,600.92	3,349.92	251.00	0.00	0
WALGREENS BOOTS ALLIANCE INC	931427108	36.00	O'SHAUGHNESSY	01/11/2021	0.36	1,652.14	1,435.68	216.46	0.00	0
WALGREENS BOOTS ALLIANCE INC	931427108	96.00	O'SHAUGHNESSY	01/12/2021	0.96	4,392.04	3,828.48	563.56	0.00	0
WALGREENS BOOTS ALLIANCE INC	931427108	70.00	O'SHAUGHNESSY	01/13/2021	0.70	3,329.32	2,791.60	537.72	0.00	0
WALGREENS BOOTS ALLIANCE INC	931427108	75.00	O'SHAUGHNESSY	01/14/2021	0.75	3,593.22	2,991.00	602.22	0.00	0
WATERS CORP	941848103	125.00	O'SHAUGHNESSY	02/25/2021	2.50	34,907.53	30,927.50	3,980.03	0.00	0
WATERS CORP	941848103	132.00	O'SHAUGHNESSY	04/08/2021	1.32	39,092.42	32,659.44	6,432.98	0.00	0
WATERS CORP	941848103	352.00	O'SHAUGHNESSY	04/26/2021	7.04	107,088.66	87,091.84	19,996.82	0.00	0
WATERS CORP	941848103	176.00	O'SHAUGHNESSY	06/04/2021	3.52	56,100.78	43,545.92	12,554.86	0.00	0
WATERS CORP	941848103	211.00	O'SHAUGHNESSY	07/01/2021	2.11	72,329.63	52,205.62	20,124.01	0.00	0
WATERS CORP	941848103	79.00	O'SHAUGHNESSY	08/05/2021	0.79	30,565.41	19,546.18	11,019.23	0.00	0
WATERS CORP	941848103	103.00	O'SHAUGHNESSY	09/02/2021	1.03	42,701.93	25,484.26	17,217.67	0.00	0
WATERS CORP	941848103	165.00	O'SHAUGHNESSY	10/07/2021	1.65	57,837.79	40,824.30	17,013.49	0.00	0
WATERS CORP	941848103	13.00	O'SHAUGHNESSY	10/08/2021	0.13	4,487.40	3,216.46	1,270.94	0.00	0

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WATERS CORP	941848103	53.00	O'SHAUGHNESSY	10/21/2021	1.06	18,562.93	13,113.26	5,449.67	0.00	0
WATERS CORP	941848103	343.00	O'SHAUGHNESSY	11/04/2021	6.86	120,592.28	84,865.06	35,727.22	0.00	0
WESTERN UN CO	959802109	1,664.00	O'SHAUGHNESSY	02/25/2021	33.28	38,968.18	36,508.16	2,460.02	0.00	0
WESTERN UN CO	959802109	219.00	O'SHAUGHNESSY	02/26/2021	4.38	5,204.94	4,804.86	400.08	0.00	0
WESTERN UN CO	959802109	1,311.00	O'SHAUGHNESSY	03/01/2021	26.22	30,896.05	28,763.34	2,132.71	0.00	0
WESTERN UN CO	959802109	4,235.00	O'SHAUGHNESSY	04/26/2021	84.70	110,541.40	92,915.90	17,625.50	0.00	0
WESTERN UN CO	959802109	208.00	O'SHAUGHNESSY	08/05/2021	4.16	4,687.33	4,563.52	123.81	0.00	0
WESTERN UN CO	959802109	214.00	O'SHAUGHNESSY	08/10/2021	4.28	4,880.90	4,695.16	185.74	0.00	0
TOTAL FOR: O'SHAUGHNESSY					2,369.07	8,724,722.54	7,249,013.15	1,584,269.77	-108,560.38	
ABBOTT LABS	002824100	148.00	POLEN	06/25/2021	2.22	16,426.73	16,204.52	222.21	0.00	0
ABBOTT LABS	002824100	88.00	POLEN	09/24/2021	1.32	11,042.19	9,635.12	1,407.07	0.00	0
ABBOTT LABS	002824100	326.00	POLEN	10/22/2021	4.89	40,272.20	35,693.74	4,578.46	0.00	0
ACCENTURE PLC CL A	G1151C101	53.00	POLEN	06/25/2021	0.80	15,242.72	13,844.13	1,398.59	0.00	0
ACCENTURE PLC CL A	G1151C101	21.00	POLEN	07/30/2021	0.32	6,652.46	5,485.41	1,167.05	0.00	0
ACCENTURE PLC CL A	G1151C101	80.00	POLEN	08/02/2021	1.20	25,455.08	20,896.80	4,558.28	0.00	0
ACCENTURE PLC CL A	G1151C101	83.00	POLEN	08/03/2021	1.66	26,392.21	21,680.43	4,711.78	0.00	0
ACCENTURE PLC CL A	G1151C101	52.00	POLEN	08/03/2021	0.78	16,523.92	13,582.92	2,941.00	0.00	0
ACCENTURE PLC CL A	G1151C101	62.00	POLEN	08/04/2021	0.93	19,664.36	16,195.02	3,469.34	0.00	0
ACCENTURE PLC CL A	G1151C101	42.00	POLEN	08/04/2021	0.84	13,364.75	10,970.82	2,393.93	0.00	0
ACCENTURE PLC CL A	G1151C101	93.00	POLEN	08/05/2021	1.40	29,553.01	24,292.53	5,260.48	0.00	0
ACCENTURE PLC CL A	G1151C101	14.00	POLEN	09/24/2021	0.21	4,694.24	3,656.94	1,037.30	0.00	0
ACCENTURE PLC CL A	G1151C101	91.00	POLEN	10/22/2021	1.37	31,504.48	23,770.11	7,734.37	0.00	0
ADOBE SYS INC	00724F101	42.00	POLEN	06/25/2021	0.63	24,076.50	21,005.04	3,071.46	0.00	0
ADOBE SYS INC	00724F101	26.00	POLEN	09/24/2021	0.39	16,316.96	13,003.12	3,313.84	0.00	0
ADOBE SYS INC	00724F101	125.00	POLEN	09/30/2021	2.50	72,684.63	62,515.00	10,169.63	0.00	0
ADOBE SYS INC	00724F101	48.00	POLEN	09/30/2021	1.44	27,976.73	24,005.76	3,970.97	0.00	0
ADOBE SYS INC	00724F101	101.00	POLEN	10/22/2021	1.52	63,807.93	50,512.12	13,295.81	0.00	0
ADOBE SYS INC	00724F101	157.00	POLEN	12/16/2021	4.71	96,371.22	78,518.84	17,852.38	0.00	0
AIRBNB INC COM CL A	009066101	24.00	POLEN	09/24/2021	0.36	4,075.29	3,425.29	650.00	0.00	0
AIRBNB INC COM CL A	009066101	145.00	POLEN	10/22/2021	2.18	24,665.15	20,791.90	3,873.25	0.00	0
ALIGN TECHNOLOGY INC	016255101	4.00	POLEN	02/25/2021	0.08	2,273.67	2,137.52	136.15	0.00	0

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ALIGN TECHNOLOGY INC	016255101	17.00	POLEN	02/25/2021	0.51	9,651.67	9,084.46	567.21	0.00	0
ALIGN TECHNOLOGY INC	016255101	49.00	POLEN	02/26/2021	1.47	27,921.29	26,184.62	1,736.67	0.00	0
ALIGN TECHNOLOGY INC	016255101	6.00	POLEN	02/26/2021	0.12	3,445.19	3,206.28	238.91	0.00	0
ALIGN TECHNOLOGY INC	016255101	7.00	POLEN	02/26/2021	0.07	3,924.06	3,740.66	183.40	0.00	0
ALIGN TECHNOLOGY INC	016255101	28.00	POLEN	03/01/2021	0.84	15,688.60	14,962.64	725.96	0.00	0
ALIGN TECHNOLOGY INC	016255101	65.00	POLEN	03/02/2021	1.95	36,865.19	34,734.70	2,130.49	0.00	0
ALIGN TECHNOLOGY INC	016255101	21.00	POLEN	03/02/2021	0.42	11,959.33	11,221.98	737.35	0.00	0
ALIGN TECHNOLOGY INC	016255101	4.00	POLEN	03/03/2021	0.08	2,285.02	2,137.52	147.50	0.00	0
ALIGN TECHNOLOGY INC	016255101	32.00	POLEN	03/03/2021	0.48	18,216.02	17,100.16	1,115.86	0.00	0
ALIGN TECHNOLOGY INC	016255101	20.00	POLEN	03/04/2021	0.60	11,443.18	10,687.60	755.58	0.00	0
ALIGN TECHNOLOGY INC	016255101	9.00	POLEN	06/25/2021	0.14	5,464.45	4,809.42	655.03	0.00	0
ALIGN TECHNOLOGY INC	016255101	6.00	POLEN	09/24/2021	0.09	4,277.88	3,206.28	1,071.60	0.00	0
ALIGN TECHNOLOGY INC	016255101	24.00	POLEN	10/22/2021	0.36	14,567.56	12,825.12	1,742.44	0.00	0
ALPHABET INC CL A	02079K305	4.00	POLEN	06/25/2021	0.06	9,795.87	7,010.56	2,785.31	0.00	0
ALPHABET INC CL A	02079K305	2.00	POLEN	09/24/2021	0.03	5,598.94	3,505.28	2,093.66	0.00	0
ALPHABET INC CL A	02079K305	8.00	POLEN	10/22/2021	0.12	22,701.44	14,021.12	8,680.32	0.00	0
ALPHABET INC CL C	02079K107	37.00	POLEN	02/05/2021	0.56	76,812.66	64,819.56	11,993.10	0.00	0
ALPHABET INC CL C	02079K107	7.00	POLEN	02/24/2021	0.21	14,513.79	12,263.16	2,250.63	0.00	0
ALPHABET INC CL C	02079K107	4.00	POLEN	02/24/2021	0.04	8,293.42	7,007.52	1,285.90	0.00	0
ALPHABET INC CL C	02079K107	28.00	POLEN	03/09/2021	0.42	58,225.31	49,052.64	9,172.67	0.00	0
ALPHABET INC CL C	02079K107	13.00	POLEN	04/30/2021	0.20	31,187.92	22,774.44	8,413.48	0.00	0
ALPHABET INC CL C	02079K107	8.00	POLEN	05/11/2021	0.12	19,227.00	14,015.04	5,211.96	0.00	0
ALPHABET INC CL C	02079K107	9.00	POLEN	06/08/2021	0.14	22,067.56	15,766.92	6,300.64	0.00	0
ALPHABET INC CL C	02079K107	4.00	POLEN	06/25/2021	0.06	10,179.74	7,007.52	3,172.22	0.00	0
ALPHABET INC CL C	02079K107	7.00	POLEN	08/12/2021	0.11	19,326.49	12,263.16	7,063.33	0.00	0
ALPHABET INC CL C	02079K107	8.00	POLEN	08/27/2021	0.12	22,855.57	14,015.04	8,840.53	0.00	0
ALPHABET INC CL C	02079K107	7.00	POLEN	09/02/2021	0.11	20,416.40	12,263.16	8,153.24	0.00	0
ALPHABET INC CL C	02079K107	1.00	POLEN	09/24/2021	0.02	2,814.17	1,751.88	1,062.29	0.00	0
ALPHABET INC CL C	02079K107	8.00	POLEN	10/13/2021	0.12	22,420.34	14,015.04	8,405.30	0.00	0
ALPHABET INC CL C	02079K107	14.00	POLEN	10/22/2021	0.21	39,901.80	24,526.32	15,375.48	0.00	0
ALPHABET INC CL C	02079K107	14.00	POLEN	10/29/2021	0.21	41,374.29	24,526.32	16,847.97	0.00	0

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AMAZON COM INC	023135106	2.00	POLEN	06/25/2021	0.03	6,976.19	6,746.79	229.40	0.00	0
AMAZON COM INC	023135106	3.00	POLEN	09/24/2021	0.05	10,091.59	10,120.19	0.00	-28.60	0
AMAZON COM INC	023135106	17.00	POLEN	10/22/2021	0.26	58,158.65	57,347.73	810.92	0.00	0
AUTODESK INC (DEL)	052769106	55.00	POLEN	01/22/2021	1.65	17,008.25	16,793.70	214.55	0.00	0
AUTODESK INC (DEL)	052769106	89.00	POLEN	01/25/2021	0.45	27,352.60	27,175.26	177.34	0.00	0
AUTODESK INC (DEL)	052769106	56.00	POLEN	01/25/2021	0.84	17,183.07	17,099.04	84.03	0.00	0
AUTODESK INC (DEL)	052769106	67.00	POLEN	01/26/2021	1.01	20,042.88	20,457.78	0.00	-414.90	0
AUTODESK INC (DEL)	052769106	22.00	POLEN	06/25/2021	0.33	6,256.09	6,717.48	0.00	-461.39	0
AUTODESK INC (DEL)	052769106	23.00	POLEN	09/24/2021	0.35	6,629.33	7,022.82	0.00	-393.49	0
AUTODESK INC (DEL)	052769106	69.00	POLEN	10/22/2021	1.04	20,594.32	21,068.46	0.00	-474.14	0
DOLLAR GEN CORP NEW	256677105	127.00	POLEN	02/01/2021	1.27	25,403.10	26,708.10	0.00	-1,305.00	0
DOLLAR GEN CORP NEW	256677105	1,038.00	POLEN	02/01/2021	20.76	206,751.74	218,291.40	0.00	-11,539.66	0
DOLLAR GEN CORP NEW	256677105	140.00	POLEN	02/02/2021	2.10	27,571.02	29,442.00	0.00	-1,870.98	0
DOLLAR GEN CORP NEW	256677105	11.00	POLEN	02/02/2021	0.22	2,175.17	2,313.30	0.00	-138.13	0
DOLLAR GEN CORP NEW	256677105	177.00	POLEN	02/03/2021	5.31	34,334.66	37,223.10	0.00	-2,888.44	0
DOLLAR GEN CORP NEW	256677105	52.00	POLEN	02/03/2021	0.26	10,105.93	10,935.60	0.00	-829.67	0
DOLLAR GEN CORP NEW	256677105	49.00	POLEN	02/03/2021	0.98	9,503.55	10,304.70	0.00	-801.15	0
FACEBOOK INC	30303M102	91.00	POLEN	06/25/2021	1.37	30,974.52	24,857.56	6,116.96	0.00	0
FACEBOOK INC	30303M102	54.00	POLEN	09/24/2021	0.81	18,557.29	14,750.64	3,806.65	0.00	0
FACEBOOK INC	30303M102	199.00	POLEN	10/22/2021	2.99	67,821.83	54,358.84	13,462.99	0.00	0
FACEBOOK INC	30303M102	129.00	POLEN	11/12/2021	3.87	43,340.60	35,237.64	8,102.96	0.00	0
FACEBOOK INC	30303M102	579.00	POLEN	11/15/2021	17.37	191,016.45	158,159.64	32,856.81	0.00	0
GARTNER INC CL A	366651107	15.00	POLEN	04/06/2021	0.08	2,801.00	2,402.85	398.15	0.00	0
GARTNER INC CL A	366651107	13.00	POLEN	04/06/2021	0.26	2,408.65	2,082.47	326.18	0.00	0
GARTNER INC CL A	366651107	20.00	POLEN	04/07/2021	0.40	3,794.85	3,203.80	591.05	0.00	0
GARTNER INC CL A	366651107	90.00	POLEN	04/08/2021	1.80	16,991.01	14,417.10	2,573.91	0.00	0
GARTNER INC CL A	366651107	10.00	POLEN	04/09/2021	0.20	1,861.02	1,601.90	259.12	0.00	0
GARTNER INC CL A	366651107	26.00	POLEN	04/09/2021	0.13	4,943.61	4,164.94	778.67	0.00	0
GARTNER INC CL A	366651107	269.00	POLEN	04/09/2021	0.00	49,899.16	43,091.11	6,808.05	0.00	0
GARTNER INC CL A	366651107	32.00	POLEN	06/25/2021	0.48	7,659.30	5,126.08	2,533.22	0.00	0
GARTNER INC CL A	366651107	20.00	POLEN	09/24/2021	0.30	6,259.07	3,203.80	3,055.27	0.00	0

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GARTNER INC CL A	366651107	75.00	POLEN	10/22/2021	1.13	23,618.49	12,014.25	11,604.24	0.00	0
ILLUMINA INC	452327109	19.00	POLEN	06/25/2021	0.29	8,922.63	7,030.00	1,892.63	0.00	0
ILLUMINA INC	452327109	11.00	POLEN	09/24/2021	0.17	4,773.80	4,070.00	703.80	0.00	0
ILLUMINA INC	452327109	40.00	POLEN	10/22/2021	0.60	16,533.51	14,800.00	1,733.51	0.00	0
INTUITIVE SURGICAL INC	46120E602	8.00	POLEN	06/25/2021	0.12	7,257.81	6,544.80	713.01	0.00	0
INTUITIVE SURGICAL INC	46120E602	5.00	POLEN	09/24/2021	0.08	5,110.64	4,090.50	1,020.14	0.00	0
INTUITIVE SURGICAL INC	46120E602	51.00	POLEN	10/22/2021	0.77	17,368.71	13,907.70	3,461.01	0.00	0
MASTERCARD INC	57636Q104	41.00	POLEN	06/25/2021	0.62	15,406.94	14,634.54	772.40	0.00	0
MASTERCARD INC	57636Q104	25.00	POLEN	09/24/2021	0.38	8,548.07	8,923.50	0.00	-375.43	0
MASTERCARD INC	57636Q104	109.00	POLEN	10/22/2021	1.64	38,962.39	38,906.46	55.93	0.00	0
MICROSOFT CORP	594918104	109.00	POLEN	06/25/2021	1.64	28,916.18	24,243.78	4,672.40	0.00	0
MICROSOFT CORP	594918104	64.00	POLEN	09/24/2021	0.96	19,116.61	14,234.88	4,881.73	0.00	0
MICROSOFT CORP	594918104	1,060.00	POLEN	09/30/2021	15.90	301,196.29	235,765.20	65,431.09	0.00	0
MICROSOFT CORP	594918104	24.00	POLEN	09/30/2021	0.72	6,859.24	5,338.08	1,521.16	0.00	0
MICROSOFT CORP	594918104	130.00	POLEN	10/01/2021	2.60	36,991.65	28,914.60	8,077.05	0.00	0
MICROSOFT CORP	594918104	330.00	POLEN	10/01/2021	4.95	93,933.69	73,398.60	20,535.09	0.00	0
MICROSOFT CORP	594918104	159.00	POLEN	10/22/2021	2.39	48,896.22	35,364.78	13,531.44	0.00	0
MSCI INC CL A	55354G100	15.00	POLEN	01/22/2021	0.45	6,294.40	6,697.95	0.00	-403.55	0
MSCI INC CL A	55354G100	16.00	POLEN	01/25/2021	0.48	6,693.80	7,144.48	0.00	-450.68	0
MSCI INC CL A	55354G100	13.00	POLEN	01/25/2021	0.26	5,427.99	5,804.89	0.00	-376.90	0
MSCI INC CL A	55354G100	8.00	POLEN	01/26/2021	0.16	3,285.44	3,572.24	0.00	-286.80	0
MSCI INC CL A	55354G100	29.00	POLEN	01/26/2021	0.44	11,982.14	12,949.37	0.00	-967.23	0
MSCI INC CL A	55354G100	10.00	POLEN	01/27/2021	0.30	4,035.63	4,465.30	0.00	-429.67	0
MSCI INC CL A	55354G100	23.00	POLEN	01/27/2021	0.46	9,389.13	10,270.19	0.00	-881.06	0
MSCI INC CL A	55354G100	26.00	POLEN	01/28/2021	0.39	10,449.52	11,609.78	0.00	-1,160.26	0
MSCI INC CL A	55354G100	8.00	POLEN	01/28/2021	0.16	3,215.10	3,572.24	0.00	-357.14	0
MSCI INC CL A	55354G100	4.00	POLEN	09/24/2021	0.06	2,568.51	1,786.12	782.39	0.00	0
MSCI INC CL A	55354G100	22.00	POLEN	10/22/2021	0.33	13,737.49	9,823.66	3,913.83	0.00	0
NETFLIX.COM INC	64110L106	16.00	POLEN	06/25/2021	0.24	8,194.81	8,689.32	0.00	-494.51	0
NETFLIX.COM INC	64110L106	10.00	POLEN	09/24/2021	0.15	5,920.77	5,430.83	489.94	0.00	0
NETFLIX.COM INC	64110L106	39.00	POLEN	10/22/2021	0.59	24,409.45	21,180.22	3,229.23	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
NIKE INC CL B	654106103	50.00	POLEN	06/25/2021	0.75	6,653.40	7,073.50	0.00	-420.10	0
NIKE INC CL B	654106103	30.00	POLEN	09/24/2021	0.45	4,707.95	4,244.10	463.85	0.00	0
NIKE INC CL B	654106103	112.00	POLEN	10/22/2021	1.68	17,723.34	15,844.64	1,878.70	0.00	0
PAYPAL HLDGS INC	70450Y103	10.00	POLEN	02/24/2021	0.05	2,797.68	2,342.00	455.68	0.00	0
PAYPAL HLDGS INC	70450Y103	149.00	POLEN	02/24/2021	4.47	41,137.93	34,895.80	6,242.13	0.00	0
PAYPAL HLDGS INC	70450Y103	135.00	POLEN	02/24/2021	2.70	37,096.30	31,617.00	5,479.30	0.00	0
PAYPAL HLDGS INC	70450Y103	63.00	POLEN	02/25/2021	1.89	16,123.37	14,754.60	1,368.77	0.00	0
PAYPAL HLDGS INC	70450Y103	42.00	POLEN	02/25/2021	0.84	10,740.56	9,836.40	904.16	0.00	0
PAYPAL HLDGS INC	70450Y103	45.00	POLEN	06/25/2021	0.68	12,870.75	10,539.00	2,331.75	0.00	0
PAYPAL HLDGS INC	70450Y103	27.00	POLEN	09/24/2021	0.41	7,309.40	6,323.40	986.00	0.00	0
PAYPAL HLDGS INC	70450Y103	99.00	POLEN	10/22/2021	1.49	25,551.34	23,185.80	2,365.54	0.00	0
REGENERON PHARMACEUTICALS INC	75886F107	33.00	POLEN	02/01/2021	0.99	17,143.88	15,942.63	1,201.25	0.00	0
REGENERON PHARMACEUTICALS INC	75886F107	14.00	POLEN	02/01/2021	0.28	7,349.56	6,763.54	586.02	0.00	0
REGENERON PHARMACEUTICALS INC	75886F107	14.00	POLEN	02/02/2021	0.28	7,067.28	6,763.54	303.74	0.00	0
REGENERON PHARMACEUTICALS INC	75886F107	35.00	POLEN	02/02/2021	1.05	17,720.27	16,908.85	811.42	0.00	0
REGENERON PHARMACEUTICALS INC	75886F107	88.00	POLEN	02/02/2021	1.76	44,162.15	42,513.68	1,648.47	0.00	0
REGENERON PHARMACEUTICALS INC	75886F107	38.00	POLEN	02/03/2021	1.14	19,289.91	18,358.18	931.73	0.00	0
REGENERON PHARMACEUTICALS INC	75886F107	13.00	POLEN	02/03/2021	0.07	6,606.64	6,280.43	326.21	0.00	0
REGENERON PHARMACEUTICALS INC	75886F107	19.00	POLEN	02/04/2021	0.38	9,676.88	9,179.09	497.79	0.00	0
REGENERON PHARMACEUTICALS INC	75886F107	18.00	POLEN	02/04/2021	0.54	9,121.35	8,695.98	425.37	0.00	0
REGENERON PHARMACEUTICALS INC	75886F107	11.00	POLEN	02/05/2021	0.33	5,447.76	5,314.21	133.55	0.00	0
REGENERON PHARMACEUTICALS INC	75886F107	16.00	POLEN	02/05/2021	0.48	7,885.82	7,729.76	156.06	0.00	0
REGENERON PHARMACEUTICALS INC	75886F107	72.00	POLEN	02/08/2021	0.72	35,644.60	34,783.92	860.68	0.00	0
REGENERON PHARMACEUTICALS INC	75886F107	77.00	POLEN	02/09/2021	0.77	38,626.94	37,199.47	1,427.47	0.00	0
REGENERON PHARMACEUTICALS INC	75886F107	24.00	POLEN	02/10/2021	0.24	11,955.23	11,594.64	360.59	0.00	0
REGENERON PHARMACEUTICALS INC	75886F107	35.00	POLEN	02/10/2021	0.70	17,460.19	16,908.85	551.34	0.00	0
REGENERON PHARMACEUTICALS INC	75886F107	29.00	POLEN	02/11/2021	0.29	14,192.90	14,010.19	182.71	0.00	0
REGENERON PHARMACEUTICALS INC	75886F107	11.00	POLEN	02/11/2021	0.22	5,434.46	5,314.21	120.25	0.00	0
SALESFORCE.COM INC	79466L302	54.00	POLEN	06/25/2021	0.81	13,059.52	12,016.62	1,042.90	0.00	0
SALESFORCE.COM INC	79466L302	42.00	POLEN	09/24/2021	0.63	10,886.45	9,346.26	1,540.19	0.00	0
SALESFORCE.COM INC	79466L302	153.00	POLEN	10/22/2021	2.30	44,390.18	34,047.09	10,343.09	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
SERVICENOW INC	81762P102	25.00	POLEN	06/25/2021	0.38	13,650.47	13,760.75	0.00	-110.28	0
SERVICENOW INC	81762P102	20.00	POLEN	07/30/2021	0.10	11,678.65	11,008.60	670.05	0.00	0
SERVICENOW INC	81762P102	14.00	POLEN	07/30/2021	0.28	8,173.20	7,706.02	467.18	0.00	0
SERVICENOW INC	81762P102	5.00	POLEN	07/30/2021	0.10	2,923.46	2,752.15	171.31	0.00	0
SERVICENOW INC	81762P102	57.00	POLEN	08/02/2021	1.14	33,961.47	31,374.51	2,586.96	0.00	0
SERVICENOW INC	81762P102	14.00	POLEN	08/02/2021	0.07	8,257.15	7,706.02	551.13	0.00	0
SERVICENOW INC	81762P102	11.00	POLEN	09/24/2021	0.17	7,298.73	6,054.73	1,244.00	0.00	0
SERVICENOW INC	81762P102	48.00	POLEN	10/22/2021	0.72	32,704.39	26,420.64	6,283.75	0.00	0
STARBUCKS CORP	855244109	100.00	POLEN	06/25/2021	1.50	11,174.04	10,698.00	476.04	0.00	0
STARBUCKS CORP	855244109	221.00	POLEN	07/30/2021	6.63	27,049.86	23,642.58	3,407.28	0.00	0
STARBUCKS CORP	855244109	243.00	POLEN	07/30/2021	4.86	29,750.46	25,996.14	3,754.32	0.00	0
STARBUCKS CORP	855244109	76.00	POLEN	08/02/2021	2.28	9,343.44	8,130.48	1,212.96	0.00	0
STARBUCKS CORP	855244109	12.00	POLEN	08/02/2021	0.24	1,476.47	1,283.76	192.71	0.00	0
STARBUCKS CORP	855244109	60.00	POLEN	09/24/2021	0.90	6,807.26	6,418.80	388.46	0.00	0
STARBUCKS CORP	855244109	184.00	POLEN	10/22/2021	2.76	20,967.61	19,684.32	1,283.29	0.00	0
UNITEDHEALTH GROUP INC	91324P102	26.00	POLEN	06/25/2021	0.39	10,305.89	9,117.68	1,188.21	0.00	0
UNITEDHEALTH GROUP INC	91324P102	15.00	POLEN	09/24/2021	0.23	6,151.83	5,260.20	891.63	0.00	0
UNITEDHEALTH GROUP INC	91324P102	58.00	POLEN	10/22/2021	0.87	25,223.20	20,339.44	4,883.76	0.00	0
VISA INC CL A	92826C839	68.00	POLEN	06/25/2021	1.02	15,964.30	14,873.64	1,090.66	0.00	0
VISA INC CL A	92826C839	41.00	POLEN	09/24/2021	0.62	9,134.63	8,967.93	166.70	0.00	0
VISA INC CL A	92826C839	150.00	POLEN	10/22/2021	2.25	34,811.07	32,809.50	2,001.57	0.00	0
ZOETIS INC	98978V103	83.00	POLEN	06/25/2021	1.25	15,424.93	13,736.50	1,688.43	0.00	0
ZOETIS INC	98978V103	135.00	POLEN	07/30/2021	2.70	27,324.44	22,342.50	4,981.94	0.00	0
ZOETIS INC	98978V103	91.00	POLEN	08/03/2021	1.82	18,449.92	15,060.50	3,389.42	0.00	0
ZOETIS INC	98978V103	53.00	POLEN	08/03/2021	1.59	10,767.12	8,771.50	1,995.62	0.00	0
ZOETIS INC	98978V103	59.00	POLEN	08/04/2021	1.77	11,946.60	9,764.50	2,182.10	0.00	0
ZOETIS INC	98978V103	38.00	POLEN	08/04/2021	0.76	7,713.20	6,289.00	1,424.20	0.00	0
ZOETIS INC	98978V103	159.00	POLEN	08/05/2021	3.18	32,271.59	26,314.50	5,957.09	0.00	0
ZOETIS INC	98978V103	20.00	POLEN	09/24/2021	0.30	4,056.27	3,310.00	746.27	0.00	0
ZOETIS INC	98978V103	150.00	POLEN	10/22/2021	2.25	30,936.65	24,825.00	6,111.65	0.00	0
			TOTAL FOR: POLEN		220.66	3,966,474.42	3,418,680.55	575,653.03	-27,859.16	

SECURITY NAME	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
Grand Total:				5,761.10	19,443,183.19	16,718,143.79	3,124,729.23	-399,689.83	0.00	

Schedule No: 5
Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2021
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	10,619,819.98		78,228.42	1,991,149.72		2,116,354.49	1,211,442.96	2,796,000.00		53,055.89 *	10,798,109.65
1172 Chartwell MCV CIT	7,374,076.91		3,568.63			2,652,622.54	557,764.16				9,472,503.92
1173 PRIT Emerging Markets	4,096,581.77		101,007.61	392,787.73	13,251.62	378,778.30	769,777.94			28,324.65	4,157,801.20
1173 PRIT International Equity	5,324,438.75		137,287.89	571,598.49	-	686,349.74	796,970.77			13,344.62	5,909,359.48
1181 Loomis Sayles	13,716,973.33	3,000,000.00				524,834.52	662,167.93			33,298.61 *	16,579,639.92
1183 PRIT Value Added	6,890,847.02		360,830.79	97,206.97	3,971.05	159,862.89	344,802.83			29,517.85	7,130,455.94
1198 PRIT Cash Fund	-										-
1199 PRIT Core Fund	69,246,007.60	2,000,000.00	1,797,254.54	5,966,187.91	-	8,358,232.94	1,814,486.52	883,000.00		382,797.03	84,287,399.44
1194-1 PRIT Real Estate Fund	16,762,607.22		742,021.83	1,002,532.66	-	3,200,534.35	250,976.50			128,422.54	21,328,297.02
	<u>134,031,352.58</u>	<u>5,000,000.00</u>	<u>3,220,199.71</u>	<u>10,021,463.48</u>	<u>17,222.67</u>	<u>18,077,569.77</u>	<u>6,408,389.61</u>	<u>3,679,000.00</u>	<u>-</u>	<u>668,761.19</u>	<u>159,663,566.57</u>

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

Schedule No: 7

Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2021
Summary of Investment Related Fees

Manager/Vendor-All Managers/ Vendors Must Be Listed	Q 1 2021	Q 2 2021	Q 3 2021	Q 4 2021	Accrued Payable at Year End 2021	Total Paid or Accrued in 2021	Market Value as of 12/31/2021	*Payment Method (N,C,W)
5304 - Management Fees								
1 Aberdeen Asset Management	\$ 13,242.02	12,638.10	13,136.02		14,039.75	53,055.89	10,798,109.65	C
2 Loomis Sayles	7,488.41	7,542.18	8,872.13		9,395.89	33,298.61	16,579,639.92	N
3 Chartwell MCV	8,347.59	8,555.87	8,553.71		8,999.05	34,456.22	9,472,503.92	C
4 Copeland Capital Management LLC	16,055.43	15,869.76	15,511.77	18.00	16,787.85	64,242.81	10,088,953.96	
5 Fiera MCG	17,672.42	17,314.27	17,469.26	38.24	18,729.09	71,223.28	10,793,039.78	C
6 Polen Capital Management LLC	18,535.44	20,424.02	20,836.59	40.65	20,517.10	80,353.80	12,229,944.73	C
7 O'Shaughnessy Asset Management	16,435.33	16,895.21	17,176.15	82.06	17,525.27	68,114.02	13,003,168.67	C
8 PRIT Core Fund	79,982.39	101,413.82	84,951.82	116,449.00		382,797.03	84,287,399.44	N
9 PRIT Real Estate Fund	20,764.44	23,064.54	24,428.50	60,165.06		128,422.54	21,328,297.02	N
10 PRIT International Equity	3,071.11	3,339.80	3,310.88	3,622.83		13,344.62	5,909,359.48	N
11 PRIT Emerging Markets	8,474.55	9,740.59	3,765.00	6,344.51		28,324.65	4,157,801.20	N
12 PRIT Value Added Fixed Income	7,002.70	7,334.75	7,376.85	7,803.55		29,517.85	7,130,455.94	N
5304 Management Fees TOTAL	<u>217,071.83</u>	<u>244,132.91</u>	<u>225,388.68</u>	<u>194,563.90</u>	<u>105,994.00</u>	<u>987,151.32</u>	<u>205,778,673.71</u>	
5305 Custodial Fees								
10 Comerica	5,850.07	6,119.23	6,188.35		6,259.44	24,417.09		C
5305 Custodial Fees TOTAL	<u>5,850.07</u>	<u>6,119.23</u>	<u>6,188.35</u>	<u>0.00</u>	<u>6,259.44</u>	<u>24,417.09</u>		
5307 Investment Consultant Fees								
11 Dahab Associates	11,250.00	11,250.00	11,250.00	0.00	11,250.00	45,000.00		C
5307 Investment Consultant Fees TOTAL	<u>11,250.00</u>	<u>11,250.00</u>	<u>11,250.00</u>	<u>0.00</u>	<u>11,250.00</u>	<u>45,000.00</u>		
						<u>\$1,056,568.41</u>		

*N=Net / C=Check / W=Wire