

**ANNUAL STATEMENT FOR THE YEAR ENDED DECEMBER 31, 2022
OF THE CONDITIONS AND AFFAIRS OF**

FRANKLIN REGIONAL RETIREMENT SYSTEM

INVESTMENT CONSULTANT Dahab Associates, 423 South Country Road, Bayshore, NY

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

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, 2022**

ANNUAL STATEMENT BALANCE TESTS

1 ASSET BALANCE

Assets Previous Year	204,723,134.18
Income Current Year	(11,151,365.93)
Disbursements Current Year	(17,714,222.79)
Assets Current Year	<u>175,857,545.46</u>

2 ASSET DIFFERENCE

Assets Current Year	175,857,545.46
Assets Previous Year	(204,723,134.18)
Difference	<u>(28,865,588.72)</u>

3 INCOME DIFFERENCE

Income Current Year	(11,151,365.93)
Disbursements Current Year	(17,714,222.79)
Difference	<u>(28,865,588.72)</u>

4 FUND CHANGE DIFFERENCE

Total Fund Change Credits Current Year	(6,549,927.99)
Total Fund Change Debits Current Year	(22,315,660.73)
Difference	<u>(28,865,588.72)</u>

**Annual Statement of the Franklin Regional Retirement System for
the Year Ended December 31, 2022**

ASSETS & LIABILITIES

		<u>2022</u>	<u>2021</u>	<u>2020</u>
1	1040 Cash	1,446,341.32	1,428,506.39	1,492,254.14
3	1180 Fixed Income Securities	0.00	0.00	0.00
5	1170 Equities (at market value)	36,775,232.11	46,115,107.14	40,147,812.80
6	1172 Pooled Domestic Equity Funds	16,526,697.33	20,270,613.57	17,993,896.89
7	1173 Pooled International Equity Funds	8,256,517.74	10,067,160.68	9,421,020.52
9	1181 Pooled Domestic Fixed Income Funds	14,425,377.49	16,579,639.92	13,716,973.33
	1183 Pooled Global Fixed	6,501,543.58	7,130,455.94	6,890,847.02
13	1194 Pooled Real Estate Funds	19,901,880.07	21,328,297.02	16,762,607.22
18	1199 PRIT Fund	74,790,820.10	84,287,399.44	69,246,007.60
19	1350 Prepaid Expenses	8,245.02	7,486.56	8,308.46
20	1398 Accounts Receivable (A)	80,404.93	90,382.83	93,183.69
21	1550 Interest Due and Accrued	2,898.35	29.15	13.74
22	2020 Accounts Payable (A)	-2,858,412.58	-2,581,944.46	-2,209,590.93
	Total	175,857,545.46	204,723,134.18	173,563,334.48
Funds:				
1	3293 Annuity Savings Fund	35,595,132.44	33,909,443.22	32,662,132.33
2	3294 Annuity Reserve Fund	10,449,396.94	10,936,050.89	10,909,470.98
3	3295 Military Service Fund	0.00	0.00	0.00
4	3296 Pension Fund	4,224,517.86	4,710,138.87	4,403,318.67
6	3297 Pension Reserve Fund	125,588,498.22	155,167,501.20	125,588,412.50
	Total Assets at Market Value	175,857,545.46	204,723,134.18	173,563,334.48

Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2022

Changes in Fund Balance

		Balance 12/31	Interfund			Balance 12/31
		Prior Year	Receipts	Transfers	Disbursements	Current Year
Annuity Savings Fund	3293	33,909,443.22	4,843,426.98	(1,803,852.10)	(1,353,885.66)	35,595,132.44
Annuity Reserve Fund	3294	10,936,050.89	316,476.55	1,803,906.02	(2,607,036.52)	10,449,396.94
Pension Fund	3296	4,710,138.87	8,843,510.72	2,797,478.00	(12,126,609.73)	4,224,517.86
Military Service Fund	3295	-	-	-	-	-
Expense Fund	3298	-	1,626,690.88	-	(1,626,690.88)	-
Pension Reserve Fund	3297	<u>155,167,501.20</u>	<u>(26,781,471.06)</u>	<u>(2,797,531.92)</u>		<u>125,588,498.22</u>
TOTAL ALL FUNDS		204,723,134.18	(11,151,365.93)	-	(17,714,222.79)	175,857,545.46

Annuity Savings	- to -	Annuity Reserve	1,803,906.02	For Retirements
Annuity Reserve	- to -	Pension Fund		
Annuity Savings	- to -	Pension Reserve		
Pension Reserve	- to -	Pension Fund	2,797,478.00	To support "Cost of Benefits"
Pension Reserve	- to -	Annuity Savings	53.92	Buck, Peter
			<u>4,601,437.94</u>	

Fund Change on Page 1	Credits	Difference	Debits
	(6,549,927.99)	(28,865,588.72)	22,315,660.73

**Annual Statement of the Franklin Regional Retirement System for
the Year Ended December 31, 2022**

RECEIPTS

	<u>2022</u>	<u>2021</u>	<u>2020</u>
1 Annuity Savings Fund:			
(a) 4891-Members Deductions	3,939,140.33	3,701,035.61	3,582,312.10
(b) 4892-Transfers From Other Systems	745,068.40	624,038.29	339,289.52
(c) 4893-Member Make Up Payments and Redeposits	88,598.08	98,712.92	17,825.23
(d) 4900-Member Payments from Rollovers	-	-	16,365.66
(e) Investment Income Credited to Members Accounts	70,620.17	83,861.53	69,746.44
Subtotal	4,843,426.98	4,507,648.35	4,025,538.95
2 Annuity Reserve Fund			
(a) Investment Income Credited to Annuity Reserve Fund	316,476.55	317,121.52	324,731.32
Subtotal	316,476.55	317,121.52	324,731.32
3 Pension Fund			
(a) 4898-3(8)(c) Reimbursements From Other Systems	700,822.21	525,129.21	531,908.07
(b) 4899-Received From Commonwealth for COLA and Survivor Benefits	16,283.51	21,361.57	33,527.84
(c) 4894-Pension Fund Appropriation	8,126,405.00	7,684,673.00	7,268,256.00
(d) 4840 -Workers' Compensation Settlements	-	-	-
[e] 4841 - Recovery of 91A Overearnings	-	-	-
Subtotal	8,843,510.72	8,231,163.78	7,833,691.91
4 Military Service Fund			
(a) 4890-Contribution Received from Municipality	-	-	-
(b) Investment Income Credited to Military Service Fund	-	-	-
Subtotal	-	-	-
5 Expense Fund			
(a) 4896-Expense Fund Appropriation	-	-	-
(b) Investment Income Credited to Expense Fund	1,626,690.88	1,411,693.93	1,411,693.93
Subtotal	1,626,690.88	1,411,693.93	1,411,693.93
6 Pension Reserve Fund			
(a) 4897-Federal Grant Reimbursement	-	-	-
(b) 4895-Pension Reserve Appropriation	312.46	303.04	300.90
(c) 4822-Interest Not Refunded	3,535.57	17,782.53	9,765.58
(d) 4825-Miscellaneous Income	1,253.72	3,232.46	1,801.00
(e) Excess Investment Income	(26,786,572.81)	33,058,469.74	18,630,318.97
Subtotal	(26,781,471.06)	33,079,787.77	18,642,186.45
TOTAL RECEIPTS	(11,151,365.93)	47,547,415.35	32,237,842.56
	(11,151,365.93)	47,547,415.35	32,237,842.56

**Annual Statement of the Franklin Regional Retirement System for
the Year Ended December 31, 2022**

<u>DISBURSEMENTS</u>	2022	2021	2020
1 Annuity Savings Fund:			
(a) 5757-Refunds to Members	602,871.14	591,658.47	409,605.69
(b) 5756-Transfers to Other Systems	751,014.52	491,990.13	637,436.81
Subtotal	1,353,885.66	1,083,648.60	1,047,042.50
2 Annuity Reserve Fund:			
(a) 5750-Annuities Paid	2,606,675.34	2,459,938.35	2,336,738.36
(b) 5759-Option B Refunds	361.18	9,298.19	44,659.27
Subtotal	2,607,036.52	2,469,236.54	2,381,397.63
3 Pension Fund:			
(a) 5751-Pensions Paid			
Regular Pension Payments	9,467,205.85	8,937,113.17	8,460,716.01
Survivorship Payments	442,539.77	451,692.33	438,475.78
Ordinary Disability Payments	189,637.05	137,473.26	135,705.10
Accidental Disability Payments	492,226.44	497,548.21	500,394.20
Accidental Death Payments	39,424.67	46,930.44	45,647.28
Section 101 Benefits	0.00	14,805.54	14,374.32
(b) 5755-3(8)(c) Reimbursements to Other Systems	1,479,292.44	1,316,112.06	1,319,012.91
(c) 5752-COLA's Paid	16,283.51	21,361.57	33,527.84
(d) 5753-Chapter 389 Beneficiary Increase Paid	-	-	-
Subtotal	12,126,609.73	11,423,036.58	10,947,853.44
4 Military Service Fund:			
(a) 4890-Return to Municipality for Members who withdrew their funds	-	-	-
Subtotal	-	-	-
5 Expense Fund:			
(a) 5118-Board Member Stipend	29,892.00	29,544.00	29,112.00
(b) 5119-Salaries	352,455.40	357,748.26	348,519.05
(c) 5120- Employer benefits	49,217.28	42,484.08	37,052.23
(d) 5304-Management Fees	956,487.84	987,151.32	758,177.93
(e) 5305-Custodial Fees	21,740.06	24,417.09	20,758.79
(f) 5307-Consultant Fees	48,000.00	45,000.00	42,000.00
(g) 5308-Legal Expenses	4,251.64	10,164.00	25,312.10
(h) 5309-Medical Expenses			
(i) 5310-Fiduciary Insurance	13,441.00	13,340.00	12,634.00
(j) 5311-Service Contracts	42,920.57	36,722.56	36,192.92
(k) 5312-Rent	28,384.10	56,322.56	19,039.68
(l) 5315-Professional Services			
(m) 5316-Actuarial Services	18,800.00	4,000.00	17,500.00
(n) 5317 Audit Services	18,500.00	18,500.00	18,500.00
(o) 5320-Education and Training	289.73	300.00	-
(p) 5589-Administrative Expenses	33,726.84	24,766.16	28,494.17
(q) 5599-Furniture and Equipment	8,529.42	12,005.41	18,218.06
(r) 5719-Travel	55.00	-	183.00
Subtotal	1,626,690.88	1,662,465.44	1,411,693.93
TOTAL DISBURSEMENTS	17,714,222.79	16,638,387.16	15,787,987.50
	17,714,222.79	16,638,387.16	15,787,987.50

**Annual Statement of the Franklin Regional Retirement System for
the Year Ended December 31, 2022**

Investment Income

	2022	2021	2020
Investment Income Received From:			
(a) Cash (from Schedule 1)	12,460.10	503.73	7,286.18
(b) Short Term Investments (from Schedule 2)	-	-	-
(c) Fixed Income Securities (from Schedules 3A and 3C)	-	-	-
(d) Equities (from schedules 4A and 4C)	689,487.29	590,268.73	585,188.42
(e) Pooled Funds (from Schedule 5)	3,550,847.30	3,220,199.71	2,747,078.51
(f) Commission Recapture	-	-	-
4821- TOTAL INVESTMENT INCOME	4,252,794.69	3,810,972.17	3,339,553.11
Plus:			
4884-Realized Gains (Profits)	2,365,640.93	13,146,192.71	7,667,647.41
4886-Unrealized Gains (Incr. in Market Value)	17,853,396.10	26,115,263.37	32,060,070.94
1550-Interest Due and Accrued-Current Year	2,898.35	29.15	13.74
	20,221,935.38	39,261,485.23	39,727,732.09
Less:			
4823-Paid Accrued Interest on Fixed Income Securites	-	-	-
4885-Realized Losses	(4,743,344.15)	(416,912.50)	(5,097,311.76)
4887-Unrealized Losses (Decrease in Market Value)	(44,504,141.98)	(7,533,612.93)	(17,532,333.43)
1550-Interest Due and Accrued-Prior Year	(29.15)	(13.74)	(1,149.35)
NET INVESTMENT INCOME	(24,772,785.21)	35,120,782.62	20,436,490.66
Income Required:			
Annuity Savings Fund (From supplementary schedule)	70,620.17	83,861.53	69,746.44
Annuity Reserve Fund	316,476.55	317,121.52	324,731.32
Expense Fund	1,626,690.88	1,662,465.44	1,411,693.93
Military Service Fund	-	-	-
TOTAL INCOME REQUIRED	2,013,787.60	2,063,448.49	1,806,171.69
Net Investment Income	(24,772,785.21)	35,121,918.23	20,436,490.66
Less Income Required:	(2,013,787.60)	(2,063,448.49)	(1,806,171.69)
EXCESS INCOME TO PENSION RESERVE FUND	(26,786,572.81)	33,058,469.74	18,630,318.97

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

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

2022

Option B							
Month	Debit Balance			Credit Balance			Balance X .0025
	5750	5759	Transfers Out	3294	Transfers In	Balance	
Transfer to ARF for prior year							
Dec				10,936,050.89		10,936,050.89	27,340.13
Jan	211,628.79					10,724,422.10	26,811.06
Feb	212,575.10				104,744.68	10,616,591.68	26,541.48
Mar	213,437.51					10,403,154.17	26,007.89
Apr	212,958.67				40,279.21	10,230,474.71	25,576.19
May	213,006.07				152,857.90	10,170,326.54	25,425.82
Jun	214,431.88				854,503.95	10,810,398.61	27,026.00
Jul	218,372.31	361.18			93,455.43	10,685,120.55	26,712.80
Aug	220,905.95				272,497.28	10,736,711.88	26,841.78
Sep	220,934.08				120,332.79	10,636,110.59	26,590.28
Oct	222,192.26					10,413,918.33	26,034.80
Nov	223,615.24				37,025.47	10,227,328.56	25,568.32
Dec	222,617.48				128,209.31	10,132,920.39	
totals:	2,606,675.34	361.18			1,803,906.02		316,476.55

This balance should equal the balance in 3294 after final entries

#3294 Balance	10,449,396.94
accounting	12,739,956.91
less 5750	(2,606,675.34)
less 5759	(361.18)
plus ARF interest	316,476.55
good	10,449,396.94

Detail of Accounts Receivable and Accounts Payable

	<u>Amount</u>	<u>Original Date</u>
<u>Accounts Receivable</u>		
4891 Member Deductions	64,122.20	12/31/2022
4892 Transfer-in Receivable	-	12/31/2022
4894 Pension Fund Appropriation	16,282.73	12/31/2022
5120 PrePaid Employee Insurance	3,471.94	12/31/2022
5311 PrePaid Service Contracts-Admin & Equip	329.10	12/31/2022
5312 PrePaid Rent Expense	2,392.42	12/31/2022
5589 PrePaid Administrative Expenses	89.99	12/31/2022
5589 PrePaid Postage	1,961.57	12/31/2022
TOTAL RECEIVABLES (Must agree with Page 2, sum of line 19 & 20)	88,649.95	
<u>Accounts Payable</u>		
5118 Board Stipends	2,491.00	12/31/2022
5119 Salaries	20,447.27	12/31/2022
5120 Benefits	507.12	12/31/2022
5304 Management fees	87,090.95	12/31/2022
5305 Custodial Fees	5,307.23	12/31/2022
5307 Investment Consultant	12,000.00	12/31/2022
5308 Legal Expense	156.00	12/31/2022
5311 Service Contracts - Admin	80.00	12/31/2022
5589 Administrative expense	315.08	12/31/2022
5599 Furniture & Equipment	-	12/31/2022
5719 Travel	-	12/31/2022
5750 Annuities Paid	356.67	12/31/2021
5751 Pension Paid	1,228.05	12/31/2021
5755 State Board 3(8)c liability	292,734.17	12/31/2021
5755 State Board 3(8)c liability	2,435,699.04	12/31/2011
TOTAL PAYABLES (Must agree with Page 2, line 22)	2,858,412.58	

Membership Counts for the as of 12/31/2022

MEMBERSHIP FOR CURRENT YEAR

ACTIVE MEMBERS	Group 1	Group 2 & 4	TOTAL
Active Membership, Dec. 31st, Previous Year	944	119	1,063
Inactive Membership, Dec. 31st, Previous Year	608	77	685
Enrolled During Current Year	236	16	252
Transfers Between Groups	0	0	0
Reinstatements of Disabled Members	0	0	0
SUBTOTAL	236	16	252
Deduct:			
Death	3	0	3
Withdrawals	96	8	104
Retirements	24	2	26
SUBTOTAL	123	10	133
Active Membership, Current Year	1,028	126	1,154
Inactive Membership, Current Year	637	76	713

RETIREED MEMBERS, BENEFICIARIES & SURVIVORS

Retired, Beneficiary and Survivor Membership, Dec. 31st, Previous Year	618	64	682
Retirements During the Year			
Superannuation	24	2	26
Ordinary Disability	0	0	0
Accidental Disability	0	0	0
Termination Retirement Allowance	0	0	0
Beneficiary of Deceased Retiree	3	0	3
Survivor Benefits from Active Membership	0	0	0
SUBTOTAL	27	2	29
Deduct:			
Deaths of Retired Members	15	1	16
Termination of Survivor Benefits	1	1	2
Reinstatements of Disabled Pensions	0	0	0
SUBTOTAL	16	2	18
Retired Membership, Current Year			
Superannuation	566	49	615
Ordinary Disability	7	3	10
Accidental Disability	11	5	16
Termination	0	0	0
Beneficiaries from Accidental Deaths	0	2	2
Beneficiaries from Section 100	0	0	0
Beneficiaries from Section 101	0	0	0
Beneficiaries under Option C	21	3	24
Option (D) Survivor Allowance	23	2	25
Section 12B Survivor Allowance	1	0	1
Total Retired, Beneficiary and Survivor Membership, Current Year	629	64	693
TOTAL MEMBERSHIP			
Active, Inactive, Retired, Beneficiary and Survivor, Current Year	2,294	266	2,560

Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2022
 Schedule 1
 Cash Account Activity During Year

Description	Book Value at End of Previous Year	Total Deposits this Year	Income Reinvested/ Redeposited into Account	Total Withdrawals this Year	Total Book Value Dec 31 this Year	Cash Income Paid to System Not Reinvested or Redeposited	Interest Due and Accrued December 31st
UniBank - checking	2,002.80	16,848,973.93	46.63	16,847,438.64	3,584.72		
Unibank - depository	215,792.64	14,500,911.75	30.41	14,376,811.68	339,923.12		
Unibank - card account	2,000.02	11,797.00	0.25	11,797.27	2,000.00		
Unibank - UniPay account	387,390.00	21,884,254.62	892.28	21,839,118.74	433,418.16		
Comerica - Copeland	242,054.74	2,340,437.35	1,817.81	2,383,587.63	200,722.27		779.11
Comerica - Polen	293,034.72	2,449,233.61	5,722.19	2,465,580.15	282,410.37		1,386.11
Comerica - O'Shaughnessy	111,120.20	8,388,910.34	843.03	8,445,020.62	55,852.95		283.66
Comerica - Fiera	175,061.27	2,331,248.28	3,107.50	2,381,037.32	128,379.73		413.89
PETTY CASH	50.00				50.00		
Chartwell							35.58
Schedule Totals	1,428,506.39	68,755,766.88	12,460.10	68,750,392.05	1,446,341.32	0.00	2,898.35

Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2022
 Schedule 2
 Short Term Securities Owned at End of Year

Description	Date Acquired	Rate	Maturity Date	Cost Including Commissions	Amount Received at Maturity Less Commissions and Excluding Interest	Market Value Dec 31st Current Year	Interest Received During Year	Interest Due and Accrued Dec 31st
				0.00	0.00	0.00	0.00	0.00

Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2022
 Schedule 3A
 Fixed Income Securities Owned at End of Year

Fund	CUSIP	Description	Rate	Maturity Date	Par Value	Price	Market Value at End of Year	Change in Market Value Increase/Decrease	Interest Received During Year	Interest Due and Accrued at Year End
Schedule Totals							0.00	0.00	0.00	0.00
Total Increase								0.00		
Total Decrease								0.00		

Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2022
 Schedule 3B
 Fixed Income Securities Purchased During Year

Fund	CUSIP	Description	Rate	Maturity Date	Par Value	Date Acquired (Trade Date)	Name of Broker	Commissions Paid	Paid Accrued Interest	Cost Excluding Accrued Interest, but Including Commissions
Schedule Totals								0.00	0.00	0.00

Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2022
 Schedule 3C
 Fixed Income Securities Sold During Year

Fund	CUSIP	Description	Rate	Maturity Date	Par Value	Date Sold (Trade Date)	Name of Broker	Commissions Paid	Proceeds from Sale	Book Value	Profit/Loss on Sale	Interest Received During Year
Schedule Totals								0.00	0.00	0.00	0.00	0.00
										TOTAL PROFIT	0.00	
										TOTAL LOSS	0.00	

SCHEDULE 4A

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

Equities Owned at End of Month (Equities defined as stocks or options)

	A	B	C	D	E	F	G	H	I
				MARKET VALUE			UNREALIZED	UNREALIZED	
SECURITY NAME	CUSIP	SHARES	SHARE PRICE	END OF PRIOR YEAR	BUY/SELL BOOK VALUE	CURRENT MARKET VALUE	GAIN (F-D-E > 0)	LOSS (F-D-E < 0)	DIVIDENDS RECEIVED
3M CO	88579Y101	243.00	119.92	0.00	29,554.88	29,140.56	0.00	-414.32	0.00
ABBOTT LABS	002824100	3,174.00	109.79	683,714.92	-237,006.16	348,473.46	0.00	-98,235.30	7,550.08
ABM INDS INC	000957100	3,301.00	44.42	135,744.55	-873.61	146,630.42	11,759.48	0.00	2,591.18
ACCELERON PHARMA INC	00434H108	0.00	178.75	0.00	0.00	0.00	0.00	0.00	0.00
ACCENTURE PLC CL A	G1151C101	1,197.00	266.84	560,886.15	-64,669.80	319,407.48	0.00	-176,808.87	4,975.23
ADOBE SYS INC	00724F101	1,487.00	336.53	602,217.72	188,733.12	500,420.11	0.00	-290,530.73	0.00
ADVANCE AUTO PARTS	00751Y106	0.00	189.86	64,767.60	-64,767.60	0.00	0.00	0.00	675.00
AIR LEASE CORP	00912X302	4,198.00	38.42	186,915.98	-1,496.42	161,287.16	0.00	-24,132.40	3,122.06
AIRBNB INC COM CL A	009066101	2,970.00	85.50	360,117.87	127,620.63	253,935.00	0.00	-233,803.50	0.00
ALGONQUIN PWR & UTILS CORP	015857105	7,677.00	6.52	152,490.85	-41,608.60	50,054.04	0.00	-60,828.21	7,415.92
ALIGN TECHNOLOGY INC	016255101	348.00	210.90	228,698.64	0.00	73,393.20	0.00	-155,305.44	0.00
ALLISON TRANSMISSION HLDGS INC	01973R101	3,676.00	41.60	160,994.15	-27,162.64	152,921.60	19,090.09	0.00	3,777.48
ALLSTATE CORP	020002101	0.00	120.50	304,478.20	-304,478.20	0.00	0.00	0.00	5,701.98
ALLY FINL INC	02005N100	0.00	24.45	54,275.40	-54,275.40	0.00	0.00	0.00	2,072.70
ALPHABET INC CL A	02079K305	0.00	2,701.14	359,232.96	-359,232.96	0.00	0.00	0.00	0.00

SCHEDULE 4A

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

Equities Owned at End of Month (Equities defined as stocks or options)

	A	B	C	D	E	F	G	H	I
				MARKET VALUE			UNREALIZED	UNREALIZED	
SECURITY NAME	CUSIP	SHARES	SHARE PRICE	END OF PRIOR YEAR	BUY/SELL BOOK VALUE	CURRENT MARKET VALUE	GAIN (F-D-E > 0)	LOSS (F-D-E < 0)	DIVIDENDS RECEIVED
ALPHABET INC CL C	02079K107	6,960.00	88.73	847,821.87	144,342.60	617,560.80	0.00	-374,603.67	0.00
ALTICE USA INC -A	02156K103	0.00	16.30	0.00	0.00	0.00	0.00	0.00	0.00
ALTRA HLDGS INC	02208R106	3,127.00	59.75	0.00	114,817.99	186,838.25	72,020.26	0.00	503.01
AMAZON COM INC	023135106	8,571.00	84.00	1,080,326.16	115,764.94	719,964.00	0.00	-476,127.10	0.00
AMCOR PLC	G0250X107	19,569.00	11.91	340,807.77	-105,784.08	233,066.79	0.00	-1,956.90	12,489.69
AMERICAN INTL GROUP INC	026874784	6,204.00	63.24	0.00	347,197.17	392,340.96	45,143.79	0.00	3,133.44
AMERICAN STATES WATER CO	029899101	0.00	79.56	0.00	0.00	0.00	0.00	0.00	0.00
AMERICOLD RLTY TR	03064D108	0.00	27.88	129,750.03	-129,750.03	0.00	0.00	0.00	870.54
AMERIPRISE FINL INC	03076C106	353.00	311.37	552,641.12	-446,155.14	109,913.61	3,427.63	0.00	7,717.66
AMERISAFE INC	03071H100	0.00	65.53	0.00	0.00	0.00	0.00	0.00	0.00
AMGEN INC	031162100	1,134.00	262.64	229,694.37	33,373.18	297,833.76	34,766.21	0.00	7,868.64
AMICUS THERAPEUTICS INC	03152W109	14,465.00	12.21	117,717.60	48,587.35	176,617.65	10,312.70	0.00	0.00
ANNALY MTG MGMT INC	035710409	0.00	17.51	0.00	0.00	0.00	0.00	0.00	0.00
ANNALY MTG MGMT INC COM NEW	035710839	0.00	21.67	173,901.16	-173,901.16	0.00	0.00	0.00	17,211.04
APA CORPORATION COM	03743Q108	5,545.00	46.68	0.00	195,598.70	258,840.60	63,241.90	0.00	1,664.50

SCHEDULE 4A

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

Equities Owned at End of Month (Equities defined as stocks or options)

	A	B	C	D	E	F	G	H	I
				MARKET VALUE			UNREALIZED	UNREALIZED	
SECURITY NAME	CUSIP	SHARES	SHARE PRICE	END OF PRIOR YEAR	BUY/SELL BOOK VALUE	CURRENT MARKET VALUE	GAIN (F-D-E > 0)	LOSS (F-D-E < 0)	DIVIDENDS RECEIVED
APPLE INC	037833100	0.00	121.26	0.00	0.00	0.00	0.00	0.00	0.00
ARES MANAGEMENT CORPORATION	03990B101	1,983.00	68.44	161,158.41	0.00	135,716.52	0.00	-25,441.89	4,838.52
ARGENX SE ADR	04016X101	674.00	378.83	236,028.06	0.00	255,331.42	19,303.36	0.00	0.00
ARIS WATER SOLUTIONS INC CLASS A	04041L106	5,853.00	14.41	0.00	102,964.12	84,341.73	0.00	-18,622.39	1,053.54
ARISTA NETWORKS INC	040413106	2,808.00	121.35	403,650.00	0.00	340,750.80	0.00	-62,899.20	0.00
ARROWHEAD PHARMACEUTICALS IN	04280A100	1,872.00	40.56	124,113.60	0.00	75,928.32	0.00	-48,185.28	0.00
AT&T INC	00206R102	5,989.00	18.41	252,371.40	-105,042.00	110,257.49	0.00	-37,071.91	13,469.59
ATRICURE INC	04963C209	2,088.00	44.38	70,016.71	49,077.40	92,665.44	0.00	-26,428.67	0.00
AUDIO CODES ORD	M15342104	5,396.00	17.89	185,268.42	1,224.18	96,534.44	0.00	-89,958.16	1,448.41
AUTODESK INC (DEL)	052769106	1,797.00	186.87	414,192.87	82,474.94	335,805.39	0.00	-160,862.42	0.00
AUTOZONE INC	053332102	80.00	2,466.18	121,590.62	51,264.82	197,294.40	24,438.96	0.00	0.00
AVIENT CORPORATION	05368V106	0.00	49.24	230,402.10	-230,402.10	0.00	0.00	0.00	1,956.06
BADGER METER INC	056525108	0.00	106.56	0.00	0.00	0.00	0.00	0.00	0.00
BANK NEW YORK MELLON CORP	064058100	0.00	51.84	0.00	0.00	0.00	0.00	0.00	0.00
BANK NEW YORK MELLON CORP	064058100	4,670.00	45.52	45,999.36	160,941.83	212,578.40	5,637.21	0.00	3,242.89

SCHEDULE 4A

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

Equities Owned at End of Month (Equities defined as stocks or options)

	A	B	C	D	E	F	G	H	I
				MARKET VALUE			UNREALIZED	UNREALIZED	
SECURITY NAME	CUSIP	SHARES	SHARE PRICE	END OF PRIOR YEAR	BUY/SELL BOOK VALUE	CURRENT MARKET VALUE	GAIN (F-D-E > 0)	LOSS (F-D-E < 0)	DIVIDENDS RECEIVED
BANK OF AMERICA CORP	060505104	2,407.00	33.12	159,808.08	-52,720.65	79,719.84	0.00	-27,367.59	3,089.12
BANK OZK	06417N103	5,261.00	40.06	248,144.49	-3,601.40	210,755.66	0.00	-33,787.43	6,704.78
BATH BODY WORKS INC COM	070830104	1,089.00	42.14	0.00	56,228.45	45,890.46	0.00	-10,337.99	653.40
BAUSCH HEALTH COS INC	071734107	0.00	5.97	158,509.01	-158,509.01	0.00	0.00	0.00	0.00
BERRY PLASTICS GROUP INC	08579W103	0.00	57.96	211,158.36	-211,158.36	0.00	0.00	0.00	0.00
BEST BUY	086516101	982.00	80.21	0.00	89,239.84	78,766.22	0.00	-10,473.62	1,728.32
BEST BUY	086516101	0.00	76.99	148,742.40	-148,742.40	0.00	0.00	0.00	3,601.44
BIOGEN IDEC INC	09062X103	635.00	276.92	0.00	171,192.06	175,844.20	4,652.14	0.00	0.00
BIOGEN IDEC INC	09062X103	0.00	283.44	119,240.24	-119,240.24	0.00	0.00	0.00	0.00
BIOMARIN PHARMACEUTICAL INC	09061G101	1,939.00	103.49	171,310.65	0.00	200,667.11	29,356.46	0.00	0.00
BIO-TECHNE CORP	09073M104	1,932.00	82.88	249,875.22	0.00	160,124.16	0.00	-89,751.06	618.24
BONANZA CREEK ENERGY INC	097793400	0.00	53.89	0.00	0.00	0.00	0.00	0.00	0.00
BOOKING HLDGS INC	09857L108	0.00	2,466.08	0.00	0.00	0.00	0.00	0.00	0.00
BOSTON PROPERTIES INC	101121101	899.00	67.58	103,546.82	0.00	60,754.42	0.00	-42,792.40	3,524.08
BRADY CORPORATION CL A	104674106	0.00	53.33	0.00	0.00	0.00	0.00	0.00	0.00

SCHEDULE 4A

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

Equities Owned at End of Month (Equities defined as stocks or options)

	A	B	C	D	E	F	G	H	I
				MARKET VALUE			UNREALIZED	UNREALIZED	
SECURITY NAME	CUSIP	SHARES	SHARE PRICE	END OF PRIOR YEAR	BUY/SELL BOOK VALUE	CURRENT MARKET VALUE	GAIN (F-D-E > 0)	LOSS (F-D-E < 0)	DIVIDENDS RECEIVED
BRISTOL MYERS SQUIBB CO	110122108	0.00	67.41	93,088.55	-93,088.55	0.00	0.00	0.00	2,418.66
BROOKFIELD INFRASTRUCTURE CORPOR	11275Q107	2,253.00	38.90	0.00	92,344.91	87,641.70	0.00	-4,703.21	582.84
BRUNSWICK CORP	117043109	2,010.00	72.08	201,862.92	215.64	144,880.80	0.00	-57,197.76	2,930.22
BUILDERS FIRSTSOURCE INC	12008R107	4,153.00	64.88	0.00	250,420.82	269,446.64	19,025.82	0.00	0.00
BWX TECHNOLOGIES INC	05605H100	2,976.00	58.08	141,724.80	847.04	172,846.08	30,274.24	0.00	2,611.84
C H ROBINSON WORLDWIDE INC	12541W209	886.00	91.56	0.00	83,190.75	81,122.16	0.00	-2,068.59	0.00
CABLE ONE INC	12685J105	200.00	711.86	0.00	177,010.37	142,372.00	0.00	-34,638.37	570.00
CABLE ONE INC	12685J105	0.00	1,828.36	0.00	0.00	0.00	0.00	0.00	0.00
CADENCE DESIGN SYS	127387108	1,789.00	160.64	333,380.15	0.00	287,384.96	0.00	-45,995.19	0.00
CALAVO GROWERS INC	128246105	0.00	40.54	0.00	0.00	0.00	0.00	0.00	0.00
CAPITAL ONE FINL CORP GLBL FLT	14040H105	211.00	92.96	67,176.67	-40,601.22	19,614.56	0.00	-6,960.89	1,532.40
CARDINAL HEALTH INC	14149Y108	3,428.00	76.87	47,216.33	133,596.08	263,510.36	82,697.95	0.00	5,220.29
CARDINAL HEALTH INC	14149Y108	0.00	51.52	0.00	0.00	0.00	0.00	0.00	0.00
CARMAX INC	143130102	0.00	90.48	211,233.06	-211,233.06	0.00	0.00	0.00	0.00
CASEYS GENERAL STORES	147528103	874.00	224.35	168,142.20	4,418.25	196,081.90	23,521.45	0.00	1,260.64

SCHEDULE 4A

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

Equities Owned at End of Month (Equities defined as stocks or options)

	A	B	C	D	E	F	G	H	I
				MARKET VALUE			UNREALIZED	UNREALIZED	
SECURITY NAME	CUSIP	SHARES	SHARE PRICE	END OF PRIOR YEAR	BUY/SELL BOOK VALUE	CURRENT MARKET VALUE	GAIN (F-D-E > 0)	LOSS (F-D-E < 0)	DIVIDENDS RECEIVED
CATERPILLAR INC	149123101	0.00	215.88	0.00	0.00	0.00	0.00	0.00	0.00
CELANESE CORP DE COM SER A	150870103	0.00	102.24	507,205.08	-507,205.08	0.00	0.00	0.00	6,920.80
CENTURYLINK INC	156700106	0.00	12.38	0.00	0.00	0.00	0.00	0.00	0.00
CF INDS HLDGS INC	125269100	1,117.00	85.20	0.00	111,029.63	95,168.40	0.00	-15,861.23	0.00
CHARTER COMMUNICATIONS INC NEW	16119P108	504.00	339.10	260,136.03	41,720.84	170,906.40	0.00	-130,950.47	0.00
CHEMED CORP	16359R103	407.00	510.43	216,906.40	-1,701.46	207,745.01	0.00	-7,459.93	604.52
CHENIERE ENERGY INC	16411R208	1,518.00	149.96	153,955.56	0.00	227,639.28	73,683.72	0.00	2,102.43
CHESAPEAKE UTILS CORP	165303108	1,384.00	118.18	202,238.47	-573.86	163,561.12	0.00	-38,103.49	2,814.01
CHEVRON CORPORATION	166764100	0.00	162.83	111,482.50	-111,482.50	0.00	0.00	0.00	1,349.00
CHORD ENERGY CORPORATION	674215207	1,451.00	136.81	242,404.76	-59,535.63	198,511.31	15,642.18	0.00	39,475.74
CIGNA CORP	125523100	290.00	331.34	57,866.76	34,926.85	96,088.60	3,294.99	0.00	715.68
CITIGROUP INC	172967424	9,475.00	45.23	257,986.08	265,831.07	428,554.25	0.00	-95,262.90	16,101.21
CITIZENS FINL GROUP INC	174610105	5,391.00	39.37	254,724.75	0.00	212,243.67	0.00	-42,481.08	8,733.42
CITRIX SYS INC	177376100	0.00	94.59	0.00	0.00	0.00	0.00	0.00	0.00
CIVITAS RESOURCES INC COM NEW	17888H103	2,779.00	57.93	159,054.56	-22,128.62	160,987.47	24,061.53	0.00	19,700.60

SCHEDULE 4A

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

Equities Owned at End of Month (Equities defined as stocks or options)

	A	B	C	D	E	F	G	H	I
				MARKET VALUE			UNREALIZED	UNREALIZED	
SECURITY NAME	CUSIP	SHARES	SHARE PRICE	END OF PRIOR YEAR	BUY/SELL BOOK VALUE	CURRENT MARKET VALUE	GAIN (F-D-E > 0)	LOSS (F-D-E < 0)	DIVIDENDS RECEIVED
CMC MATERIALS, INC	12571T100	0.00	185.40	231,753.21	-231,753.21	0.00	0.00	0.00	556.14
COGENT COMMUNICATIONS GROUP	19239V302	2,382.00	57.08	174,973.38	-820.09	135,964.56	0.00	-38,188.73	8,483.63
COGNEX CORP	192422103	1,889.00	47.11	146,888.64	0.00	88,990.79	0.00	-57,897.85	500.60
COHEN & STEERS INC	19247A100	2,131.00	64.56	198,803.99	-1,956.47	137,577.36	0.00	-59,270.16	4,708.00
COMERICA INC	200340107	1,623.00	66.85	88,740.00	53,775.90	108,497.55	0.00	-34,018.35	3,594.48
CONAGRA FOODS INC	205887102	0.00	34.21	115,870.95	-115,870.95	0.00	0.00	0.00	2,120.62
CONOCOPHILLIPS	20825C104	256.00	118.00	188,028.90	-159,121.43	30,208.00	1,300.53	0.00	2,393.92
CRA INTL INC	12618T105	1,325.00	122.43	160,765.92	-37,345.60	162,219.75	38,799.43	0.00	2,091.17
CROWN HOLDINGS INC	228368106	604.00	82.21	0.00	53,859.92	49,654.84	0.00	-4,205.08	188.76
CSX CORP	126408103	0.00	85.76	0.00	0.00	0.00	0.00	0.00	0.00
CUMMINS INC	231021106	0.00	205.11	77,657.84	-77,657.84	0.00	0.00	0.00	258.10
DARDEN RESTAURANTS INC	237194105	1,068.00	138.33	0.00	145,153.46	147,736.44	2,582.98	0.00	700.59
DATADOG INC CLASS A	23804L103	1,945.00	73.50	0.00	233,591.99	142,957.50	0.00	-90,634.49	0.00
DELTA AIR LINES INC	247361702	0.00	46.92	0.00	0.00	0.00	0.00	0.00	0.00
DEVON ENERGY CORPORATION	25179M103	2,641.00	61.51	0.00	167,938.56	162,447.91	0.00	-5,490.65	6,130.60

SCHEDULE 4A

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

Equities Owned at End of Month (Equities defined as stocks or options)

	A	B	C	D	E	F	G	H	I
				MARKET VALUE			UNREALIZED	UNREALIZED	
SECURITY NAME	CUSIP	SHARES	SHARE PRICE	END OF PRIOR YEAR	BUY/SELL BOOK VALUE	CURRENT MARKET VALUE	GAIN (F-D-E > 0)	LOSS (F-D-E < 0)	DIVIDENDS RECEIVED
DIAMONDBACK ENERGY INC	25278X109	0.00	107.19	0.00	0.00	0.00	0.00	0.00	0.00
DICKS SPORTING GOODS INC	253393102	0.00	119.58	0.00	0.00	0.00	0.00	0.00	1,728.68
DISCOVER FINL SVCS	254709108	1,616.00	97.83	0.00	159,975.93	158,093.28	0.00	-1,882.65	1,954.20
DISCOVERY COMMUNICATIONS INC NEW	25470F104	0.00	24.92	38,511.44	-38,511.44	0.00	0.00	0.00	0.00
DOCUSIGN INC	256163106	2,166.00	55.42	187,341.30	96,514.00	120,039.72	0.00	-163,815.58	0.00
DOLLAR GEN CORP NEW	256677105	0.00	188.99	0.00	0.00	0.00	0.00	0.00	0.00
DOLLAR GEN CORP NEW	256677105	0.00	237.53	120,744.96	-120,744.96	0.00	0.00	0.00	474.64
DOLLAR GEN CORP NEW	256677105	1,115.00	246.25	262,950.45	0.00	274,568.75	11,618.30	0.00	2,308.05
DOMINOS PIZZA INC	25754A201	329.00	346.40	282,165.00	-124,306.87	113,965.60	0.00	-43,892.53	2,590.50
DOW INC	260557103	4,779.00	50.39	0.00	237,595.07	240,813.81	3,218.74	0.00	2,658.60
EASTMAN CHEMICAL CO	277432100	2,153.00	81.44	0.00	195,436.47	175,340.32	0.00	-20,096.15	1,119.48
EATON CORP PLC	G29183103	0.00	145.02	142,058.04	-142,058.04	0.00	0.00	0.00	228.42
EBAY INC	278642103	0.00	76.72	0.00	0.00	0.00	0.00	0.00	0.00
ELEMENT SOLUTIONS INC PLATFORM	28618M106	7,272.00	18.19	0.00	144,126.21	132,277.68	0.00	-11,848.53	1,435.76
ENCOMPASS HEALTH CORP	29261A100	2,667.00	59.81	173,134.78	790.58	159,513.27	0.00	-14,412.09	2,632.49

SCHEDULE 4A

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

Equities Owned at End of Month (Equities defined as stocks or options)

	A	B	C	D	E	F	G	H	I
				MARKET VALUE			UNREALIZED	UNREALIZED	
SECURITY NAME	CUSIP	SHARES	SHARE PRICE	END OF PRIOR YEAR	BUY/SELL BOOK VALUE	CURRENT MARKET VALUE	GAIN (F-D-E > 0)	LOSS (F-D-E < 0)	DIVIDENDS RECEIVED
ENHABIT INC COM	29332G102	0.00	16.60	0.00	0.00	0.00	0.00	0.00	0.00
ENI S P A SPON ADR SPONSORED ADR	26874R108	0.00	23.62	0.00	0.00	0.00	0.00	0.00	256.05
ENSIGN GROUP INC	29358P101	2,719.00	94.61	261,619.36	-33,497.70	257,244.59	29,122.93	0.00	685.69
ENTEGRIS INC	29362U104	1,855.00	65.59	257,065.90	0.00	121,669.45	0.00	-135,396.45	742.00
EQUITABLE HLDGS INC	29452E101	5,832.00	28.70	191,952.66	-17,652.42	167,378.40	0.00	-6,921.84	3,198.12
ESSEX PROPERTY TRUST INC	297178105	0.00	345.48	296,225.43	-296,225.43	0.00	0.00	0.00	1,757.69
ETSY INC	29786A106	1,107.00	119.78	242,366.58	0.00	132,596.46	0.00	-109,770.12	0.00
EVERCORE PARTNERS INC	29977A105	0.00	115.18	201,737.25	-201,737.25	0.00	0.00	0.00	3,135.24
EXELIXIS INC	30161Q104	5,940.00	16.04	108,583.20	0.00	95,277.60	0.00	-13,305.60	0.00
EXP WORLD HOLDINGS INC	30212W100	10,065.00	11.08	0.00	211,715.33	111,520.20	0.00	-100,195.13	1,230.82
EXPONENT INC	30214U102	0.00	114.80	0.00	0.00	0.00	0.00	0.00	0.00
EXXON MOBIL CORPORATION	30231G102	0.00	82.59	26,189.32	-26,189.32	0.00	0.00	0.00	376.64
FACEBOOK INC	30303M102	0.00	93.16	762,169.10	-762,169.10	0.00	0.00	0.00	0.00
FAIR ISSAC CORP	303250104	665.00	598.58	0.00	286,099.04	398,055.70	111,956.66	0.00	0.00
FEDERAL AGRIC MTG CORP CL C	313148306	1,562.00	112.71	198,783.72	-5,455.62	176,053.02	0.00	-17,275.08	6,015.40

SCHEDULE 4A

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

Equities Owned at End of Month (Equities defined as stocks or options)

	A	B	C	D	E	F	G	H	I
				MARKET VALUE			UNREALIZED	UNREALIZED	
SECURITY NAME	CUSIP	SHARES	SHARE PRICE	END OF PRIOR YEAR	BUY/SELL BOOK VALUE	CURRENT MARKET VALUE	GAIN (F-D-E > 0)	LOSS (F-D-E < 0)	DIVIDENDS RECEIVED
FIBROGEN INC	31572Q808	0.00	22.32	0.00	0.00	0.00	0.00	0.00	0.00
FIFTH THIRD BANCORP COM	316773100	0.00	42.15	0.00	0.00	0.00	0.00	0.00	0.00
FNF GROUP	31620R303	0.00	42.30	0.00	0.00	0.00	0.00	0.00	122.32
FORTINET INC	34959E109	0.00	341.74	32,346.00	-32,346.00	0.00	0.00	0.00	0.00
FORTINET INC	34959E109	4,910.00	48.89	352,930.80	0.00	240,049.90	0.00	-112,880.90	0.00
FOX CORPORATION CLASS A	35137L105	0.00	32.45	46,051.20	-46,051.20	0.00	0.00	0.00	611.52
FRANKLIN RES INC	354613101	0.00	29.72	0.00	0.00	0.00	0.00	0.00	0.00
FREPORT-MCMORAN COPPER & GOLD B	35671D857	4,479.00	38.00	186,908.67	0.00	170,202.00	0.00	-16,706.67	2,687.41
GARTNER INC CL A	366651107	499.00	336.14	204,603.84	-59,039.98	167,733.86	22,170.00	0.00	0.00
GARTNER INC CL A	366651107	730.00	336.14	376,110.00	-132,056.40	245,382.20	1,328.60	0.00	0.00
GILEAD SCIENCES INC	375558103	0.00	59.34	39,282.01	-39,282.01	0.00	0.00	0.00	246.01
GITLAB INC CLASS A COM	37637K108	3,196.00	45.44	0.00	167,706.58	145,226.24	0.00	-22,480.34	0.00
GODADDY INC CLASS A	380237107	2,519.00	74.82	156,736.42	56,793.00	188,471.58	0.00	-25,057.84	0.00
GUARDANT HEALTH INC	40131M109	2,636.00	27.20	74,014.80	94,662.01	71,699.20	0.00	-96,977.61	0.00
HAMILTON LANE INC	407497106	2,293.00	63.88	201,126.42	26,154.02	146,476.84	0.00	-80,803.60	3,297.15

SCHEDULE 4A

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

Equities Owned at End of Month (Equities defined as stocks or options)

SECURITY NAME	A	B	C	D	E	F	G	H	I
	CUSIP	SHARES	SHARE PRICE	MARKET VALUE END OF PRIOR YEAR	BUY/SELL BOOK VALUE	CURRENT MARKET VALUE	UNREALIZED GAIN (F-D-E > 0)	UNREALIZED LOSS (F-D-E < 0)	DIVIDENDS RECEIVED
HARTFORD FINL SVCS GROUP INC	416515104	461.00	75.83	0.00	31,915.17	34,957.63	3,042.46	0.00	177.48
HCA HLDGS INC COM	40412C101	566.00	239.96	513.84	144,603.15	135,817.36	0.00	-9,299.63	1,234.80
HENRY JACK & ASSOC INC	426281101	946.00	175.56	111,215.34	55,007.71	166,079.76	0.00	-143.29	1,716.96
HENRY JACK & ASSOC INC	426281101	0.00	180.02	21,875.69	-21,875.69	0.00	0.00	0.00	128.38
HILTON WORLDWIDE HLDGS INC	43300A203	1,190.00	126.36	185,628.10	0.00	150,368.40	0.00	-35,259.70	535.50
HOME BANCSHARES INC	436893200	8,135.00	22.79	200,765.75	-2,829.86	185,396.65	0.00	-12,539.24	5,405.42
HOST HOTELS & RESORTS, INC.	44107P104	13,302.00	16.05	0.00	235,492.14	213,497.10	0.00	-21,995.04	891.36
HOWMET AEROSPACE INC COM	443201108	0.00	31.96	0.00	0.00	0.00	0.00	0.00	0.00
HP INC	40434L105	9,120.00	26.87	235,663.52	99,918.54	245,054.40	0.00	-90,527.66	7,313.00
HUBSPOT INC	443573100	508.00	289.13	0.00	183,656.84	146,878.04	0.00	-36,778.80	0.00
ILLUMINA INC	452327109	1,216.00	202.20	227,883.56	119,505.80	245,875.20	0.00	-101,514.16	0.00
INCYTE CORPORATION	45337C102	0.00	81.27	0.00	0.00	0.00	0.00	0.00	0.00
INSPERITY INC	45778Q107	1,579.00	113.60	54,330.60	112,517.29	179,374.40	12,526.51	0.00	3,168.67
INTEL CORP	458140100	0.00	28.43	223,870.50	-223,870.50	0.00	0.00	0.00	4,068.67
INTER PARFUMS INC	458334109	2,088.00	96.52	191,457.90	21,922.92	201,533.76	0.00	-11,847.06	4,019.50

SCHEDULE 4A

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

Equities Owned at End of Month (Equities defined as stocks or options)

SECURITY NAME	A	B	C	D	E	F	G	H	I
	CUSIP	SHARES	SHARE PRICE	MARKET VALUE END OF PRIOR YEAR	BUY/SELL BOOK VALUE	CURRENT MARKET VALUE	UNREALIZED GAIN (F-D-E > 0)	UNREALIZED LOSS (F-D-E < 0)	DIVIDENDS RECEIVED
INTERNATIONAL PAPER CO	460146103	4,104.00	34.63	0.00	172,752.31	142,121.52	0.00	-30,630.79	3,890.09
INTUITIVE SURGICAL INC	46120E602	0.00	205.74	278,098.20	-278,098.20	0.00	0.00	0.00	0.00
INVESCO LTD	G491BT108	6,057.00	17.99	139,432.14	0.00	108,965.43	0.00	-30,466.71	4,436.76
IRHYTHM TECHNOLOGIES INC	450056106	1,456.00	93.67	171,356.64	0.00	136,383.52	0.00	-34,973.12	0.00
J & J SNACK FOODS	466032109	0.00	157.03	0.00	0.00	0.00	0.00	0.00	0.00
JM SMUCKER COMPANY-NEW	832696405	0.00	137.41	274,899.68	-274,899.68	0.00	0.00	0.00	4,434.06
JOHNSON CONTROLS INTERNATION	G51502105	0.00	57.84	353,698.50	-353,698.50	0.00	0.00	0.00	4,815.55
JPMORGAN CHASE & CO	46625H100	0.00	163.69	0.00	0.00	0.00	0.00	0.00	0.00
KAISER ALUM CORP	483007704	1,480.00	75.96	138,279.68	626.88	112,420.80	0.00	-26,485.76	4,546.08
KARUNA THERAPEUTICS INC	48576A100	402.00	196.50	0.00	93,628.98	78,993.00	0.00	-14,635.98	0.00
KB HOME	48666K109	0.00	28.46	190,415.61	-190,415.61	0.00	0.00	0.00	1,277.10
KELLOGG CO	487836108	0.00	73.92	56,174.24	-56,174.24	0.00	0.00	0.00	1,011.52
KENNEDY-WILSON HLDGS INC	489398107	6,604.00	15.73	54,518.04	95,856.72	103,880.92	0.00	-46,493.84	4,638.72
KEYCORP	493267108	13,082.00	17.42	185,618.25	120,122.88	227,888.44	0.00	-77,852.69	10,532.81
KEYSIGHT TECHNOLOGIES INC - W/I	49338L103	1,423.00	171.07	293,863.73	0.00	243,432.61	0.00	-50,431.12	0.00

SCHEDULE 4A

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

Equities Owned at End of Month (Equities defined as stocks or options)

	A	B	C	D	E	F	G	H	I
				MARKET VALUE			UNREALIZED	UNREALIZED	
SECURITY NAME	CUSIP	SHARES	SHARE PRICE	END OF PRIOR YEAR	BUY/SELL BOOK VALUE	CURRENT MARKET VALUE	GAIN (F-D-E > 0)	LOSS (F-D-E < 0)	DIVIDENDS RECEIVED
KIMBERLY CLARK CORP	494368103	0.00	131.79	66,743.64	-66,743.64	0.00	0.00	0.00	1,615.82
KINDER MORGAN INC DEL COM	49456B101	7,137.00	18.08	211,445.52	-98,252.70	129,036.96	15,844.14	0.00	11,885.52
KLA-TENCOR CORP	482480100	394.00	377.03	0.00	118,639.54	148,549.82	29,910.28	0.00	512.20
KROGER CO	501044101	0.00	47.29	393,943.04	-393,943.04	0.00	0.00	0.00	3,175.38
KULICKE & SOFFA INDS INC	501242101	2,773.00	44.26	165,092.58	1,826.05	122,732.98	0.00	-44,185.65	1,871.02
L3 HARRIS TECHNOLOGIES INC COM	502431109	229.00	208.21	402,810.36	-353,978.40	47,680.09	0.00	-1,151.87	3,712.80
LAKELAND FINL CORP	511656100	2,639.00	72.97	213,012.12	-1,716.14	192,567.83	0.00	-18,728.15	4,250.80
LAM RESH CORP	512807108	0.00	649.85	0.00	0.00	0.00	0.00	0.00	0.00
LAM RESH CORP	512807108	0.00	465.76	221,498.20	-221,498.20	0.00	0.00	0.00	924.00
LANDSTAR SYSTEM INC	515098101	1,092.00	162.90	194,415.72	867.49	177,886.80	0.00	-17,396.41	3,370.20
LATTICE SEMICONDUCTOR CORP	518415104	2,607.00	64.88	0.00	152,114.33	169,142.16	17,027.83	0.00	0.00
LEMAITRE VASCULAR INC	525558201	3,786.00	46.02	209,459.10	-19,373.24	174,231.72	0.00	-15,854.14	2,033.88
LENNAR CORP CL A	526057104	146.00	90.50	0.00	11,224.76	13,213.00	1,988.24	0.00	54.75
LIBERTY GLOBAL PLC SERIES C	G5480U120	7,649.00	19.43	195,000.78	7,775.79	148,620.07	0.00	-54,156.50	0.00
LILLY ELI & CO	532457108	0.00	186.82	0.00	0.00	0.00	0.00	0.00	0.00

SCHEDULE 4A

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

Equities Owned at End of Month (Equities defined as stocks or options)

	A	B	C	D	E	F	G	H	I
				MARKET VALUE			UNREALIZED	UNREALIZED	
SECURITY NAME	CUSIP	SHARES	SHARE PRICE	END OF PRIOR YEAR	BUY/SELL BOOK VALUE	CURRENT MARKET VALUE	GAIN (F-D-E > 0)	LOSS (F-D-E < 0)	DIVIDENDS RECEIVED
LITTLEFUSE INC	537008104	653.00	220.20	207,374.12	-2,134.58	143,790.60	0.00	-61,448.94	1,482.14
LIVE NATION INC	538034109	0.00	84.65	0.00	0.00	0.00	0.00	0.00	0.00
LKQ CORP	501889208	1,227.00	53.41	55,227.60	15,809.86	65,534.07	0.00	-5,503.39	1,027.43
LOEWS CORP	540424108	3,402.00	58.33	130,306.56	73,061.01	198,438.66	0.00	-4,928.91	863.50
LOWES COMPANIES INC COS INC	548661107	774.00	199.24	112,955.76	68,357.90	154,211.76	0.00	-27,101.90	1,616.90
LUMEN TECHNOLOGIES INC COM	550241103	32,146.00	5.22	281,709.85	110,776.62	167,802.12	0.00	-224,684.35	21,088.50
LUMINEX CORP DEL	55027E102	0.00	36.80	0.00	0.00	0.00	0.00	0.00	0.00
LYONDELLBASELL INDUSTRIES NV	N53745100	0.00	87.13	0.00	0.00	0.00	0.00	0.00	0.00
M & T BANK CORP	55261F104	0.00	157.69	0.00	0.00	0.00	0.00	0.00	0.00
MAGNA INTL INC	559222401	0.00	63.86	133,308.18	-133,308.18	0.00	0.00	0.00	1,482.30
MANTECH INTERNATIONAL CORP CL A	564563104	0.00	95.98	165,769.89	-165,769.89	0.00	0.00	0.00	1,619.09
MARATHON OIL CORP	565849106	10,064.00	27.07	0.00	251,449.81	272,432.48	20,982.67	0.00	1,067.75
MARATHON PETE CORP	56585A102	4,661.00	116.39	51,639.93	335,462.68	542,493.79	155,391.18	0.00	8,429.07
MASCO CORP	574599106	4,490.00	46.67	0.00	235,607.72	209,548.30	0.00	-26,059.42	2,786.84
MASTERCARD INC	57636Q104	1,221.00	347.73	621,264.28	-182,534.56	424,578.33	0.00	-14,151.39	3,139.92

SCHEDULE 4A

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

Equities Owned at End of Month (Equities defined as stocks or options)

	A	B	C	D	E	F	G	H	I
				MARKET VALUE			UNREALIZED	UNREALIZED	
SECURITY NAME	CUSIP	SHARES	SHARE PRICE	END OF PRIOR YEAR	BUY/SELL BOOK VALUE	CURRENT MARKET VALUE	GAIN (F-D-E > 0)	LOSS (F-D-E < 0)	DIVIDENDS RECEIVED
MATERION CORP COM	576690101	2,182.00	87.51	203,371.28	-2,998.21	190,946.82	0.00	-9,426.25	1,087.44
MAXIMUS INC	577933104	0.00	78.86	164,120.20	-164,120.20	0.00	0.00	0.00	214.48
MCKESSON CORP	58155Q103	443.00	375.12	365,397.90	-246,608.68	166,178.16	47,388.94	0.00	1,763.84
METLIFE INC	59156R108	623.00	72.37	0.00	39,163.50	45,086.51	5,923.01	0.00	548.00
MGM MIRAGE	552953101	504.00	33.53	0.00	18,067.49	16,899.12	0.00	-1,168.37	3.78
MGP INGREDIENTS INC	55303J106	0.00	84.99	0.00	0.00	0.00	0.00	0.00	0.00
MICRON TECHNOLOGY INC	595112103	0.00	68.19	263,800.80	-263,800.80	0.00	0.00	0.00	283.20
MICROSOFT CORP	594918104	2,094.00	239.82	704,254.08	0.00	502,183.08	0.00	-202,071.00	5,318.76
MIRATI THERAPEUTICS INC	60468T105	3,236.00	45.31	0.00	234,290.25	146,623.16	0.00	-87,667.09	0.00
MOHAWK INDS INC	608190104	1,281.00	102.22	233,372.58	0.00	130,943.82	0.00	-102,428.76	0.00
MOLINA HEALTHCARE INC	60855R100	0.00	306.87	173,353.60	-173,353.60	0.00	0.00	0.00	0.00
MOLINA HEALTHCARE INC	60855R100	790.00	330.22	251,283.20	0.00	260,873.80	9,590.60	0.00	0.00
MONGODB INC	60937P106	606.00	196.84	0.00	197,158.84	119,285.04	0.00	-77,873.80	0.00
MONRO INC	610236101	3,035.00	45.20	179,646.41	-3,026.08	137,182.00	0.00	-39,438.33	3,364.42
MORGAN STANLEY	617446448	178.00	85.02	0.00	14,170.58	15,133.56	962.98	0.00	137.95

SCHEDULE 4A

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

Equities Owned at End of Month (Equities defined as stocks or options)

	A	B	C	D	E	F	G	H	I
				MARKET VALUE			UNREALIZED	UNREALIZED	
SECURITY NAME	CUSIP	SHARES	SHARE PRICE	END OF PRIOR YEAR	BUY/SELL BOOK VALUE	CURRENT MARKET VALUE	GAIN (F-D-E > 0)	LOSS (F-D-E < 0)	DIVIDENDS RECEIVED
MORNINGSTAR INC	617700109	0.00	224.25	0.00	0.00	0.00	0.00	0.00	0.00
MOSAIC CO NEW	61945C103	2,128.00	43.87	0.00	106,285.28	93,355.36	0.00	-12,929.92	275.40
MOSAIC CO NEW	61945C103	0.00	62.42	195,821.36	-195,821.36	0.00	0.00	0.00	560.70
MOTOROLA SOLUTIONS INC.	620076307	924.00	257.71	251,050.80	0.00	238,124.04	0.00	-12,926.76	2,919.84
MSC INDL DIRECT INC CL A	553530106	0.00	77.48	144,919.44	-144,919.44	0.00	0.00	0.00	1,293.00
MSCI INC CL A	55354G100	0.00	421.25	200,962.32	-200,962.32	0.00	0.00	0.00	341.12
MSCI INC CL A	55354G100	0.00	419.28	0.00	0.00	0.00	0.00	0.00	0.00
NETAPP INC	64110D104	0.00	91.99	0.00	0.00	0.00	0.00	0.00	0.00
NETFLIX.COM INC	64110L106	1,759.00	294.88	350,017.64	368,500.07	518,693.92	0.00	-199,823.79	0.00
NEUROCRINE BIOSCIENCES INC	64125C109	1,522.00	119.44	81,507.69	55,737.60	181,787.68	44,542.39	0.00	0.00
NEW YORK TIMES CO CLASS A	650111107	4,515.00	32.46	218,074.50	0.00	146,556.90	0.00	-71,517.60	1,535.10
NEXPOINT RESIDENTIAL TR INC	65341D102	2,781.00	43.52	208,652.87	7,330.01	121,029.12	0.00	-94,953.76	3,790.02
NEXSTAR MEDIA GROUP INC COMMON	65336K103	958.00	175.03	249,871.90	-104,962.34	167,678.74	22,769.18	0.00	4,744.80
NIKE INC CL B	654106103	1,657.00	117.01	276,172.19	0.00	193,885.57	0.00	-82,286.62	2,079.55
NORTHERN OIL & GAS INC NEV	665531307	6,400.00	30.82	204,997.38	-72,884.45	197,248.00	65,135.07	0.00	5,718.09

SCHEDULE 4A

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

Equities Owned at End of Month (Equities defined as stocks or options)

	A	B	C	D	E	F	G	H	I
				MARKET VALUE			UNREALIZED	UNREALIZED	
SECURITY NAME	CUSIP	SHARES	SHARE PRICE	END OF PRIOR YEAR	BUY/SELL BOOK VALUE	CURRENT MARKET VALUE	GAIN (F-D-E > 0)	LOSS (F-D-E < 0)	DIVIDENDS RECEIVED
NORTHROP GRUMMAN CORP	666807102	552.00	545.61	91,348.52	136,500.34	301,176.72	73,327.86	0.00	3,614.52
NOVOCURE LTD	G6674U108	765.00	73.35	57,436.20	0.00	56,112.75	0.00	-1,323.45	0.00
NUCOR CORP	670346105	362.00	131.81	0.00	50,964.86	47,715.22	0.00	-3,249.64	0.00
NVR INC	62944T105	32.00	4,612.58	0.00	139,894.50	147,602.56	7,708.06	0.00	0.00
NXP SEMICONDUCTORS NV	N6596X109	161.00	158.03	0.00	28,666.05	25,442.83	0.00	-3,223.22	231.28
O REILLY AUTOMOTIVE INC NEW	67103H107	0.00	637.17	136,302.39	-136,302.39	0.00	0.00	0.00	0.00
OKTA INC	679295105	0.00	220.43	0.00	0.00	0.00	0.00	0.00	0.00
OMNICOM GROUP INC	681919106	0.00	76.13	80,230.65	-80,230.65	0.00	0.00	0.00	852.60
ORACLE CORPORATION	68389X105	2,335.00	81.74	458,114.13	-254,478.78	190,862.90	0.00	-12,772.45	6,045.44
PACCAR INC	693718108	1,539.00	98.97	135,832.14	0.00	152,314.83	16,482.69	0.00	4,447.71
PALO ALTO NETWORKS INC	697435105	1,698.00	139.54	315,126.16	0.00	236,938.92	0.00	-78,187.24	0.00
PAYCOM SOFTWARE INC	70432V102	531.00	310.31	162,339.29	48,796.06	164,774.61	0.00	-46,360.74	0.00
PAYPAL HLDGS INC	70450Y103	3,016.00	71.22	278,155.50	159,267.84	214,799.52	0.00	-222,623.82	0.00
PERRIGO CO PLC	G97822103	2,991.00	34.09	0.00	116,648.10	101,963.19	0.00	-14,684.91	777.66
PFIZER INC	717081103	0.00	35.90	0.00	0.00	0.00	0.00	0.00	0.00

SCHEDULE 4A

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

Equities Owned at End of Month (Equities defined as stocks or options)

	A	B	C	D	E	F	G	H	I
				MARKET VALUE			UNREALIZED	UNREALIZED	
SECURITY NAME	CUSIP	SHARES	SHARE PRICE	END OF PRIOR YEAR	BUY/SELL BOOK VALUE	CURRENT MARKET VALUE	GAIN (F-D-E > 0)	LOSS (F-D-E < 0)	DIVIDENDS RECEIVED
PIONEER NATURAL RESOURCES CO	723787107	1,265.00	228.39	230,078.20	0.00	288,913.35	58,835.15	0.00	32,965.90
PNC FINANCIAL SERVICES GROUP	693475105	0.00	197.00	0.00	0.00	0.00	0.00	0.00	0.00
POWER INTEGRATIONS INC	739276103	1,741.00	71.72	158,934.79	2,312.47	124,864.52	0.00	-36,382.74	1,248.66
PRINCIPAL FINANCIAL GROUP	74251V102	535.00	83.92	0.00	48,149.89	44,897.20	0.00	-3,252.69	342.40
PROG HOLDINGS INC COM	74319R101	0.00	43.29	0.00	0.00	0.00	0.00	0.00	0.00
PROGRESSIVE CORP	743315103	0.00	122.65	170,604.30	-170,604.30	0.00	0.00	0.00	490.80
PRUDENTIAL FINL INC JR SB GLBL	744320102	965.00	99.46	91,895.76	12,018.27	95,978.90	0.00	-7,935.13	4,492.80
PUBMATIC INC COM CL A	74467Q103	4,055.00	12.81	138,072.75	0.00	51,944.55	0.00	-86,128.20	0.00
PULTE HOMES INC	745867101	3,917.00	45.53	107,746.60	89,922.87	178,341.01	0.00	-19,328.46	1,847.40
QTS RLTY TR INC	74736A103	0.00	77.30	0.00	0.00	0.00	0.00	0.00	0.00
QUAKER CHEMICAL CORP	747316107	692.00	166.90	161,084.44	-1,726.04	115,494.80	0.00	-43,863.60	1,171.69
QUALCOMM INC	747525103	0.00	180.56	0.00	0.00	0.00	0.00	0.00	0.00
QUALYS INC	74758T303	0.00	139.39	142,708.80	-142,708.80	0.00	0.00	0.00	0.00
QUEST DIAGNOSTICS INC	74834L100	2,247.00	156.44	278,719.11	60,080.04	351,520.68	12,721.53	0.00	6,696.60
REGENCY CENTERS CORP	758849103	2,885.00	62.50	16,275.60	175,920.81	180,312.50	0.00	-11,883.91	4,270.64

SCHEDULE 4A

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

Equities Owned at End of Month (Equities defined as stocks or options)

	A	B	C	D	E	F	G	H	I
				MARKET VALUE			UNREALIZED	UNREALIZED	
SECURITY NAME	CUSIP	SHARES	SHARE PRICE	END OF PRIOR YEAR	BUY/SELL BOOK VALUE	CURRENT MARKET VALUE	GAIN (F-D-E > 0)	LOSS (F-D-E < 0)	DIVIDENDS RECEIVED
REGENERON PHARMACEUTICALS INC	75886F107	0.00	450.57	0.00	0.00	0.00	0.00	0.00	0.00
REGIONS FINL CORP	7591EP100	0.00	19.25	0.00	0.00	0.00	0.00	0.00	0.00
RESTAURANT BRANDS INTL INC	76131D103	0.00	53.61	121,177.96	-121,177.96	0.00	0.00	0.00	3,215.17
SALESFORCE INC	79466L302	2,715.00	132.59	581,957.70	62,926.52	359,981.85	0.00	-284,902.37	0.00
SEAGATE TECHNOLOGY	G7945M107	0.00	85.30	0.00	0.00	0.00	0.00	0.00	0.00
SEAGATE TECHNOLOGY HOLDINGS	G7997R103	0.00	49.66	100,213.26	-100,213.26	0.00	0.00	0.00	1,802.50
SERVICENOW INC	81762P102	1,061.00	388.27	465,411.87	131,722.95	411,954.47	0.00	-185,180.35	0.00
SHOE CARNIVAL INC	824889109	5,351.00	23.91	211,579.12	-2,936.11	127,942.41	0.00	-80,700.60	1,837.70
SHUTTERSTOCK INC	825690100	2,756.00	52.72	178,184.16	69,865.48	145,296.32	0.00	-102,753.32	2,116.08
SIMON PROPERTY GROUP INC	828806109	1,579.00	117.48	339,031.94	-86,755.11	185,500.92	0.00	-66,775.91	13,006.40
SPRINGWORKS THERAPEUTICS INC	85205L107	2,316.00	26.01	143,545.68	0.00	60,239.16	0.00	-83,306.52	0.00
STANDEX INTL CORP	854231107	1,864.00	102.41	227,959.60	-22,165.96	190,892.24	0.00	-14,901.40	2,027.32
STARBUCKS CORP	855244109	0.00	96.81	0.00	0.00	0.00	0.00	0.00	0.00
STARBUCKS CORP	855244109	0.00	98.32	321,550.53	-321,550.53	0.00	0.00	0.00	0.00
STATE STREET CORP	857477103	0.00	92.91	0.00	0.00	0.00	0.00	0.00	0.00

SCHEDULE 4A

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

Equities Owned at End of Month (Equities defined as stocks or options)

	A	B	C	D	E	F	G	H	I
				MARKET VALUE			UNREALIZED	UNREALIZED	
SECURITY NAME	CUSIP	SHARES	SHARE PRICE	END OF PRIOR YEAR	BUY/SELL BOOK VALUE	CURRENT MARKET VALUE	GAIN (F-D-E > 0)	LOSS (F-D-E < 0)	DIVIDENDS RECEIVED
STEVANATO GROUP S P A ORD SHS	T9224W109	10,107.00	17.97	0.00	168,459.41	181,622.79	13,163.38	0.00	0.00
SWITCH INC	87105L104	0.00	33.95	172,670.56	-172,670.56	0.00	0.00	0.00	587.11
SYNCHRONY FINL	87165B103	0.00	34.81	297,962.97	-297,962.97	0.00	0.00	0.00	1,413.06
SYNCHRONY FINL	87165B103	7,477.00	32.86	330,482.36	1,548.72	245,694.22	0.00	-86,336.86	6,002.54
T ROWE PRICE GROUP INC	74144T108	0.00	127.09	162,424.64	-162,424.64	0.00	0.00	0.00	991.20
TERADYNE INC	880770102	0.00	128.61	0.00	0.00	0.00	0.00	0.00	0.00
TERRENO RLTY CORP	88146M101	2,497.00	56.87	0.00	154,569.65	142,004.39	0.00	-12,565.26	822.00
TETRA TECH INC NEW	88162G103	1,136.00	145.19	91,522.20	82,414.97	164,935.84	0.00	-9,001.33	923.66
THE AARON'S COMPANY INC	00258W108	0.00	12.19	160,939.85	-160,939.85	0.00	0.00	0.00	2,853.62
THERMO FISHER SCIENTIFIC INC SR	883556102	531.00	550.69	0.00	295,510.28	292,416.39	0.00	-3,093.89	0.00
TRACTOR SUPPLY CO	892356106	982.00	224.97	234,305.20	0.00	220,920.54	0.00	-13,384.66	3,613.76
TRAVEL PLUS LEISURE CO	894164102	3,837.00	36.40	0.00	196,035.69	139,666.80	0.00	-56,368.89	4,466.80
TTEC HLDGS INC	89854H102	2,226.00	44.13	49,621.40	119,592.79	98,233.38	0.00	-70,980.81	1,708.50
TWITTER INC	90184L102	0.00	43.22	0.00	0.00	0.00	0.00	0.00	0.00
TYLER TECHNOLOGIES INC	902252105	401.00	322.41	0.00	147,789.04	129,286.41	0.00	-18,502.63	0.00

SCHEDULE 4A

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

Equities Owned at End of Month (Equities defined as stocks or options)

	A	B	C	D	E	F	G	H	I
				MARKET VALUE			UNREALIZED	UNREALIZED	
SECURITY NAME	CUSIP	SHARES	SHARE PRICE	END OF PRIOR YEAR	BUY/SELL BOOK VALUE	CURRENT MARKET VALUE	GAIN (F-D-E > 0)	LOSS (F-D-E < 0)	DIVIDENDS RECEIVED
U M H PPTYS INC COM	903002103	7,995.00	16.10	226,866.33	-8,799.17	128,719.50	0.00	-89,347.66	6,518.40
U S PHYSICAL THERAPY INC	90337L108	1,764.00	81.03	182,882.70	-13,903.15	142,936.92	0.00	-26,042.63	3,030.31
UBER TECHNOLOGIES INC	90353T100	5,316.00	24.73	222,899.88	0.00	131,464.68	0.00	-91,435.20	0.00
UFP INDUSTRIES, INC	90278Q108	1,587.00	79.25	213,095.16	-67,575.12	125,769.75	0.00	-19,750.29	1,739.45
UNIFIRST CORP MASS	904708104	728.00	192.99	130,237.60	20,333.60	140,496.72	0.00	-10,074.48	743.70
UNION PACIFIC CORP	907818108	425.00	207.07	270,572.82	-164,344.57	88,004.75	0.00	-18,223.50	5,658.72
UNITED RENTALS INC	911363109	600.00	355.42	0.00	183,086.94	213,252.00	30,165.06	0.00	0.00
UNITEDHEALTH GROUP INC	91324P102	668.00	530.18	429,329.70	-93,900.18	354,160.24	18,730.72	0.00	4,546.35
UNIVERSAL DISPLAY CORP	91347P105	1,451.00	108.04	137,800.05	73,328.65	156,766.04	0.00	-54,362.66	1,398.00
US BANCORP DEL	902973304	0.00	55.34	0.00	0.00	0.00	0.00	0.00	0.00
UTZ BRANDS INC COM CL A	918090101	9,642.00	15.86	0.00	142,442.82	152,922.12	10,479.30	0.00	1,141.18
VALERO ENERGY CORP CORP NEW	91913Y100	0.00	129.60	21,631.68	-21,631.68	0.00	0.00	0.00	282.24
VEEVA SYS INC CLASS A	922475108	0.00	261.24	0.00	0.00	0.00	0.00	0.00	0.00
VENTAS INC REITS	92276F100	0.00	56.74	121,972.32	-121,972.32	0.00	0.00	0.00	2,147.40
VERISIGN INC	92343E102	865.00	205.44	219,554.30	0.00	177,705.60	0.00	-41,848.70	0.00

SCHEDULE 4A

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

Equities Owned at End of Month (Equities defined as stocks or options)

	A	B	C	D	E	F	G	H	I
				MARKET VALUE			UNREALIZED	UNREALIZED	
SECURITY NAME	CUSIP	SHARES	SHARE PRICE	END OF PRIOR YEAR	BUY/SELL BOOK VALUE	CURRENT MARKET VALUE	GAIN (F-D-E > 0)	LOSS (F-D-E < 0)	DIVIDENDS RECEIVED
VERISK ANALYTICS INC CL A	92345Y106	807.00	176.42	184,585.11	0.00	142,370.94	0.00	-42,214.17	1,000.68
VISA INC CL A	92826C839	1,899.00	207.76	485,430.40	-74,215.60	394,536.24	0.00	-16,678.56	3,889.80
VORNADO RLTY TR	929042109	0.00	45.75	0.00	0.00	0.00	0.00	0.00	0.00
WALGREENS BOOTS ALLIANCE INC	931427108	0.00	43.83	87,993.92	-87,993.92	0.00	0.00	0.00	805.54
WARNER BROS. DISCOVERY INC.	934423104	0.00	18.15	0.00	0.00	0.00	0.00	0.00	0.00
WATERS CORP	941848103	0.00	328.07	0.00	0.00	0.00	0.00	0.00	0.00
WELLS FARGO & CO & CO NEW	949746101	4,797.00	41.29	0.00	222,197.02	198,068.13	0.00	-24,128.89	2,974.90
WESTERN UN CO	959802109	0.00	18.14	122,810.56	-122,810.56	0.00	0.00	0.00	1,521.15
WEYERHAEUSER CO	962166104	11,433.00	31.00	114,686.30	340,847.38	354,423.00	0.00	-101,110.68	15,929.53
WHIRLPOOL CORP	963320106	664.00	141.46	0.00	127,846.24	93,929.44	0.00	-33,916.80	3,781.75
WILLIAMS CO INC	969457100	0.00	37.06	272,612.76	-272,612.76	0.00	0.00	0.00	2,779.93
WILLIAMS SONOMA INC	969904101	0.00	110.95	18,942.56	-18,942.56	0.00	0.00	0.00	166.88
WINGSTOP INC	974155103	1,194.00	137.62	110,764.80	51,445.71	164,318.28	2,107.77	0.00	4,100.55
WORKDAY INC	98138H101	666.00	167.33	181,937.88	0.00	111,441.78	0.00	-70,496.10	0.00
XILINX INC	983919101	0.00	127.00	0.00	0.00	0.00	0.00	0.00	0.00

SCHEDULE 4A

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

Equities Owned at End of Month (Equities defined as stocks or options)

	A	B	C	D	E	F	G	H	I
				MARKET VALUE			UNREALIZED	UNREALIZED	
SECURITY NAME	CUSIP	SHARES	SHARE PRICE	END OF PRIOR YEAR	BUY/SELL BOOK VALUE	CURRENT MARKET VALUE	GAIN (F-D-E > 0)	LOSS (F-D-E < 0)	DIVIDENDS RECEIVED
ZENDESK INC	98936J101	0.00	74.07	80,720.46	-80,720.46	0.00	0.00	0.00	0.00
ZENTALIS PHARMACEUTICALS INC COM	98943L107	0.00	21.66	149,122.44	-149,122.44	0.00	0.00	0.00	0.00
ZOETIS INC	98978V103	1,390.00	146.55	546,627.20	-207,425.50	203,704.50	0.00	-135,497.20	2,083.25
			Totals:	46,115,107.14	-1,935,418.51	36,775,232.11	1,534,197.24	-8,938,653.76	689,487.29

SCHEDULE 4B

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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
3M CO	88579Y101	243.0000	12/22/2022	O'SHAUGHNESSY	2.43	29,554.88
ABM INDS INC	000957100	18.0000	7/1/2022	COPELAND	0.72	760.39
ADOBE SYS INC	00724F101	46.0000	3/25/2022	POLEN	0.69	19,464.32
ADOBE SYS INC	00724F101	59.0000	3/28/2022	POLEN	0.89	25,270.74
ADOBE SYS INC	00724F101	68.0000	3/29/2022	POLEN	1.02	29,302.34
ADOBE SYS INC	00724F101	77.0000	3/30/2022	POLEN	1.16	34,207.92
ADOBE SYS INC	00724F101	92.0000	3/31/2022	POLEN	1.38	42,217.96
ADOBE SYS INC	00724F101	8.0000	3/31/2022	POLEN	0.04	3,657.20
ADOBE SYS INC	00724F101	75.0000	4/1/2022	POLEN	1.13	34,612.64
AIR LEASE CORP	00912X302	22.0000	7/1/2022	COPELAND	0.88	715.08
AIRBNB INC COM CL A	009066101	18.0000	1/20/2022	POLEN	0.36	2,842.44
AIRBNB INC COM CL A	009066101	51.0000	1/20/2022	POLEN	1.02	7,977.73
AIRBNB INC COM CL A	009066101	41.0000	1/20/2022	POLEN	1.23	6,426.36
AIRBNB INC COM CL A	009066101	113.0000	1/21/2022	POLEN	3.39	17,710.12
AIRBNB INC COM CL A	009066101	20.0000	1/21/2022	POLEN	0.10	3,180.40
AIRBNB INC COM CL A	009066101	40.0000	1/24/2022	POLEN	0.20	6,477.98
AIRBNB INC COM CL A	009066101	132.0000	1/24/2022	POLEN	3.96	21,339.94
AIRBNB INC COM CL A	009066101	21.0000	1/24/2022	POLEN	0.42	3,363.78
AIRBNB INC COM CL A	009066101	21.0000	1/25/2022	POLEN	0.21	3,299.21

SCHEDULE 4B

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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	287.0000	1/25/2022	POLEN	8.61	45,081.36
AIRBNB INC COM CL A	009066101	6.0000	1/25/2022	POLEN	0.18	940.32
AIRBNB INC COM CL A	009066101	57.0000	1/25/2022	POLEN	1.14	8,980.99
ALGONQUIN PWR & UTILS CORP	015857105	56.0000	7/1/2022	COPELAND	2.24	758.80
ALLISON TRANSMISSION HLDGS INC	01973R101	88.0000	5/3/2022	COPELAND	3.52	3,357.20
ALLISON TRANSMISSION HLDGS INC	01973R101	24.0000	7/1/2022	COPELAND	0.96	922.91
ALLY FINL INC	02005N100	783.0000	3/10/2022	O'SHAUGHNESSY	15.66	31,969.89
ALPHABET INC CL C	02079K107	54.0000	1/11/2022	POLEN	0.81	148,448.61
ALPHABET INC CL C	02079K107	38.0000	3/23/2022	POLEN	0.38	102,956.82
ALTRA HLDGS INC	02208R106	676.0000	4/28/2022	COPELAND	27.04	23,283.54
ALTRA HLDGS INC	02208R106	399.0000	5/12/2022	COPELAND	15.96	14,921.28
ALTRA HLDGS INC	02208R106	387.0000	5/13/2022	COPELAND	15.48	14,590.60
ALTRA HLDGS INC	02208R106	454.0000	5/31/2022	COPELAND	18.16	17,226.62
ALTRA HLDGS INC	02208R106	192.0000	6/1/2022	COPELAND	7.68	7,528.59
ALTRA HLDGS INC	02208R106	70.0000	6/1/2022	COPELAND	2.80	2,751.34
ALTRA HLDGS INC	02208R106	284.0000	6/2/2022	COPELAND	11.36	11,073.02
ALTRA HLDGS INC	02208R106	19.0000	7/1/2022	COPELAND	0.76	646.20
ALTRA HLDGS INC	02208R106	121.0000	7/5/2022	COPELAND	4.84	4,237.01
ALTRA HLDGS INC	02208R106	348.0000	7/6/2022	COPELAND	13.92	12,344.50

SCHEDULE 4B

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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
ALTRA HLDGS INC	02208R106	158.0000	7/6/2022	COPELAND	6.32	5,542.81
ALTRA HLDGS INC	02208R106	19.0000	7/7/2022	COPELAND	0.76	672.48
AMAZON COM INC	023135106	26.0000	5/13/2022	POLEN	0.39	54,884.38
AMAZON COM INC	023135106	31.0000	5/16/2022	POLEN	0.47	66,319.15
AMAZON COM INC	023135106	12.0000	5/17/2022	POLEN	0.18	26,671.24
AMAZON COM INC	023135106	797.0000	11/4/2022	POLEN	7.97	74,929.08
AMAZON COM INC	023135106	1,185.0000	12/20/2022	POLEN	17.78	104,858.40
AMERICAN INTL GROUP INC	026874784	388.0000	5/12/2022	O'SHAUGHNESSY	7.76	23,420.07
AMERICAN INTL GROUP INC	026874784	139.0000	5/13/2022	O'SHAUGHNESSY	2.78	8,390.71
AMERICAN INTL GROUP INC	026874784	348.0000	6/16/2022	O'SHAUGHNESSY	6.96	18,105.12
AMERICAN INTL GROUP INC	026874784	156.0000	6/17/2022	O'SHAUGHNESSY	3.12	8,054.84
AMERICAN INTL GROUP INC	026874784	180.0000	6/21/2022	O'SHAUGHNESSY	3.60	9,035.53
AMERICAN INTL GROUP INC	026874784	592.0000	7/14/2022	O'SHAUGHNESSY	11.84	30,205.32
AMERICAN INTL GROUP INC	026874784	155.0000	7/14/2022	O'SHAUGHNESSY	1.55	8,066.98
AMERICAN INTL GROUP INC	026874784	371.0000	7/15/2022	O'SHAUGHNESSY	7.42	18,799.79
AMERICAN INTL GROUP INC	026874784	557.0000	8/18/2022	O'SHAUGHNESSY	11.14	31,868.25
AMERICAN INTL GROUP INC	026874784	254.0000	8/19/2022	O'SHAUGHNESSY	2.54	14,404.57
AMERICAN INTL GROUP INC	026874784	907.0000	9/15/2022	O'SHAUGHNESSY	18.14	50,264.22
AMERICAN INTL GROUP INC	026874784	823.0000	10/20/2022	O'SHAUGHNESSY	16.46	43,631.51

SCHEDULE 4B

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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
AMERICAN INTL GROUP INC	026874784	204.0000	12/22/2022	O'SHAUGHNESSY	2.04	12,618.38
AMERICAN INTL GROUP INC	026874784	1,130.0000	12/27/2022	O'SHAUGHNESSY	11.30	70,331.88
AMGEN INC	031162100	105.0000	7/14/2022	O'SHAUGHNESSY	2.10	26,019.00
AMGEN INC	031162100	130.0000	8/18/2022	O'SHAUGHNESSY	1.30	32,892.46
AMGEN INC	031162100	66.0000	10/20/2022	O'SHAUGHNESSY	1.32	16,756.08
AMICUS THERAPEUTICS INC	03152W109	1,413.0000	11/15/2022	FIERA	28.26	15,823.48
AMICUS THERAPEUTICS INC	03152W109	2,860.0000	11/16/2022	FIERA	57.20	32,763.87
APA CORPORATION COM	03743Q108	1,979.0000	7/14/2022	O'SHAUGHNESSY	39.58	64,956.72
APA CORPORATION COM	03743Q108	247.0000	7/14/2022	O'SHAUGHNESSY	2.47	8,115.19
APA CORPORATION COM	03743Q108	1,609.0000	8/18/2022	O'SHAUGHNESSY	32.18	54,987.09
APA CORPORATION COM	03743Q108	1,710.0000	9/15/2022	O'SHAUGHNESSY	34.20	67,539.70
ARIS WATER SOLUTIONS INC CLASS A	04041L106	477.0000	6/15/2022	COPELAND	19.08	8,684.79
ARIS WATER SOLUTIONS INC CLASS A	04041L106	110.0000	6/16/2022	COPELAND	4.40	2,061.31
ARIS WATER SOLUTIONS INC CLASS A	04041L106	691.0000	6/16/2022	COPELAND	27.64	13,181.86
ARIS WATER SOLUTIONS INC CLASS A	04041L106	331.0000	6/21/2022	COPELAND	13.24	6,142.76
ARIS WATER SOLUTIONS INC CLASS A	04041L106	607.0000	6/22/2022	COPELAND	24.28	11,293.66
ARIS WATER SOLUTIONS INC CLASS A	04041L106	242.0000	6/22/2022	COPELAND	9.68	4,472.11
ARIS WATER SOLUTIONS INC CLASS A	04041L106	13.0000	7/1/2022	COPELAND	0.52	216.60
ARIS WATER SOLUTIONS INC CLASS A	04041L106	585.0000	7/15/2022	COPELAND	23.40	9,506.13

SCHEDULE 4B

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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
ARIS WATER SOLUTIONS INC CLASS A	04041L106	561.0000	7/18/2022	COPELAND	22.44	9,095.21
ARIS WATER SOLUTIONS INC CLASS A	04041L106	125.0000	7/19/2022	COPELAND	5.00	2,164.54
ARIS WATER SOLUTIONS INC CLASS A	04041L106	389.0000	8/8/2022	COPELAND	15.56	6,488.52
ARIS WATER SOLUTIONS INC CLASS A	04041L106	1,722.0000	8/8/2022	COPELAND	68.88	29,656.63
ATRICURE INC	04963C209	1,081.0000	9/12/2022	FIERA	32.43	49,077.40
AUDIO CODES ORD	M15342104	54.0000	5/3/2022	COPELAND	2.16	1,282.19
AUDIO CODES ORD	M15342104	29.0000	7/1/2022	COPELAND	1.16	636.79
AUTODESK INC (DEL)	052769106	10.0000	1/20/2022	POLEN	0.10	2,534.30
AUTODESK INC (DEL)	052769106	31.0000	1/20/2022	POLEN	0.93	7,850.07
AUTODESK INC (DEL)	052769106	21.0000	1/21/2022	POLEN	0.42	5,337.12
AUTODESK INC (DEL)	052769106	40.0000	1/21/2022	POLEN	1.20	10,250.32
AUTODESK INC (DEL)	052769106	81.0000	1/24/2022	POLEN	2.43	20,916.04
AUTODESK INC (DEL)	052769106	30.0000	1/24/2022	POLEN	0.60	7,573.50
AUTODESK INC (DEL)	052769106	40.0000	1/24/2022	POLEN	0.40	10,382.70
AUTODESK INC (DEL)	052769106	30.0000	1/25/2022	POLEN	0.60	7,456.79
AUTODESK INC (DEL)	052769106	31.0000	1/25/2022	POLEN	0.93	7,675.06
AUTODESK INC (DEL)	052769106	10.0000	1/25/2022	POLEN	0.20	2,499.04
AUTOZONE INC	053332102	16.0000	8/18/2022	O'SHAUGHNESSY	0.16	37,014.76
AUTOZONE INC	053332102	6.0000	12/22/2022	O'SHAUGHNESSY	0.06	14,250.06

SCHEDULE 4B

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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
BANK NEW YORK MELLON CORP	064058100	332.0000	5/12/2022	O'SHAUGHNESSY	6.64	14,451.46
BANK NEW YORK MELLON CORP	064058100	645.0000	7/14/2022	O'SHAUGHNESSY	12.90	27,176.04
BANK NEW YORK MELLON CORP	064058100	870.0000	7/15/2022	O'SHAUGHNESSY	17.40	35,779.71
BANK NEW YORK MELLON CORP	064058100	2,031.0000	10/20/2022	O'SHAUGHNESSY	40.62	83,534.62
BANK OZK	06417N103	28.0000	7/1/2022	COPELAND	1.12	1,051.60
BATH BODY WORKS INC COM	070830104	1,089.0000	5/12/2022	O'SHAUGHNESSY	21.78	56,228.45
BAUSCH HEALTH COS INC	071734107	4,547.0000	5/6/2022	FIERA	90.94	82,185.21
BEST BUY	086516101	229.0000	4/14/2022	O'SHAUGHNESSY	4.58	22,103.33
BEST BUY	086516101	531.0000	5/12/2022	O'SHAUGHNESSY	10.62	47,542.61
BEST BUY	086516101	222.0000	5/13/2022	O'SHAUGHNESSY	4.44	19,593.90
BIOGEN IDEC INC	09062X103	635.0000	10/19/2022	FIERA	19.05	171,192.06
BROOKFIELD INFRASTRUCTURE CORPOR	11275Q107	388.0000	10/13/2022	COPELAND	15.52	14,851.36
BROOKFIELD INFRASTRUCTURE CORPOR	11275Q107	160.0000	10/14/2022	COPELAND	6.40	6,197.46
BROOKFIELD INFRASTRUCTURE CORPOR	11275Q107	79.0000	10/20/2022	COPELAND	3.16	3,234.52
BROOKFIELD INFRASTRUCTURE CORPOR	11275Q107	304.0000	10/21/2022	COPELAND	12.16	12,557.30
BROOKFIELD INFRASTRUCTURE CORPOR	11275Q107	146.0000	10/24/2022	COPELAND	5.84	6,081.51
BROOKFIELD INFRASTRUCTURE CORPOR	11275Q107	175.0000	10/27/2022	COPELAND	7.00	7,430.06
BROOKFIELD INFRASTRUCTURE CORPOR	11275Q107	208.0000	10/28/2022	COPELAND	8.32	9,051.93
BROOKFIELD INFRASTRUCTURE CORPOR	11275Q107	159.0000	10/31/2022	COPELAND	6.36	6,975.25

SCHEDULE 4B

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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
BROOKFIELD INFRASTRUCTURE CORPOR	11275Q107	448.0000	12/20/2022	COPELAND	17.92	18,368.67
BROOKFIELD INFRASTRUCTURE CORPOR	11275Q107	186.0000	12/21/2022	COPELAND	7.44	7,596.85
BRUNSWICK CORP	117043109	11.0000	7/1/2022	COPELAND	0.44	719.29
BUILDERS FIRSTSOURCE INC	12008R107	831.0000	6/16/2022	O'SHAUGHNESSY	16.62	46,327.67
BUILDERS FIRSTSOURCE INC	12008R107	151.0000	6/17/2022	O'SHAUGHNESSY	3.02	8,419.05
BUILDERS FIRSTSOURCE INC	12008R107	42.0000	7/14/2022	O'SHAUGHNESSY	0.84	2,517.06
BUILDERS FIRSTSOURCE INC	12008R107	46.0000	7/15/2022	O'SHAUGHNESSY	0.92	2,814.06
BUILDERS FIRSTSOURCE INC	12008R107	238.0000	8/18/2022	O'SHAUGHNESSY	4.76	16,408.93
BUILDERS FIRSTSOURCE INC	12008R107	1,113.0000	9/15/2022	O'SHAUGHNESSY	22.26	65,156.13
BUILDERS FIRSTSOURCE INC	12008R107	476.0000	10/20/2022	O'SHAUGHNESSY	9.52	28,740.64
BUILDERS FIRSTSOURCE INC	12008R107	256.0000	10/21/2022	O'SHAUGHNESSY	5.12	15,108.99
BUILDERS FIRSTSOURCE INC	12008R107	381.0000	12/22/2022	O'SHAUGHNESSY	7.62	24,775.52
BUILDERS FIRSTSOURCE INC	12008R107	497.0000	12/23/2022	O'SHAUGHNESSY	9.94	32,275.23
BUILDERS FIRSTSOURCE INC	12008R107	122.0000	12/23/2022	O'SHAUGHNESSY	1.22	7,877.54
BWX TECHNOLOGIES INC	05605H100	16.0000	7/1/2022	COPELAND	0.64	847.04
C H ROBINSON WORLDWIDE INC	12541W209	205.0000	11/17/2022	O'SHAUGHNESSY	4.10	19,964.60
C H ROBINSON WORLDWIDE INC	12541W209	681.0000	12/22/2022	O'SHAUGHNESSY	6.81	63,226.15
CABLE ONE INC	12685J105	36.0000	9/21/2022	COPELAND	1.44	37,210.47
CABLE ONE INC	12685J105	29.0000	9/22/2022	COPELAND	1.16	29,677.47

SCHEDULE 4B

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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
CABLE ONE INC	12685J105	46.0000	9/26/2022	COPELAND	1.84	44,151.56
CABLE ONE INC	12685J105	48.0000	10/17/2022	COPELAND	1.92	36,780.12
CABLE ONE INC	12685J105	41.0000	11/16/2022	COPELAND	1.64	29,190.75
CAPITAL ONE FINL CORP GLBL FLT	14040H105	234.0000	3/10/2022	O'SHAUGHNESSY	4.68	29,472.30
CARDINAL HEALTH INC	14149Y108	27.0000	1/6/2022	O'SHAUGHNESSY	0.54	1,405.62
CARDINAL HEALTH INC	14149Y108	160.0000	1/10/2022	O'SHAUGHNESSY	3.20	8,437.06
CARDINAL HEALTH INC	14149Y108	136.0000	1/12/2022	O'SHAUGHNESSY	2.72	6,753.43
CARDINAL HEALTH INC	14149Y108	90.0000	1/14/2022	O'SHAUGHNESSY	1.80	4,643.17
CARDINAL HEALTH INC	14149Y108	90.0000	1/25/2022	O'SHAUGHNESSY	1.80	4,600.04
CARDINAL HEALTH INC	14149Y108	45.0000	2/2/2022	O'SHAUGHNESSY	0.90	2,314.30
CARDINAL HEALTH INC	14149Y108	69.0000	2/10/2022	O'SHAUGHNESSY	1.38	3,657.88
CARDINAL HEALTH INC	14149Y108	737.0000	2/11/2022	O'SHAUGHNESSY	14.74	39,858.80
CARDINAL HEALTH INC	14149Y108	842.0000	2/14/2022	O'SHAUGHNESSY	16.84	45,094.57
CARDINAL HEALTH INC	14149Y108	315.0000	7/14/2022	O'SHAUGHNESSY	6.30	16,831.21
CASEYS GENERAL STORES	147528103	17.0000	5/3/2022	COPELAND	0.68	3,475.65
CASEYS GENERAL STORES	147528103	5.0000	7/1/2022	COPELAND	0.20	942.60
CF INDS HLDGS INC	125269100	471.0000	11/17/2022	O'SHAUGHNESSY	9.42	50,905.63
CF INDS HLDGS INC	125269100	646.0000	12/22/2022	O'SHAUGHNESSY	12.92	60,124.00
CHARTER COMMUNICATIONS INC NEW	16119P108	105.0000	11/17/2022	O'SHAUGHNESSY	2.10	41,720.84

SCHEDULE 4B

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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
CHEMED CORP	16359R103	2.0000	7/1/2022	COPELAND	0.08	943.74
CHESAPEAKE UTILS CORP	165303108	7.0000	7/1/2022	COPELAND	0.28	884.24
CHORD ENERGY CORPORATION	674215207	11.0000	7/1/2022	COPELAND	0.44	1,443.53
CIGNA CORP	125523100	135.0000	11/17/2022	O'SHAUGHNESSY	2.70	41,549.77
CIGNA CORP	125523100	155.0000	12/22/2022	O'SHAUGHNESSY	1.55	51,243.84
CITIGROUP INC	172967424	367.0000	2/10/2022	O'SHAUGHNESSY	7.34	24,680.38
CITIGROUP INC	172967424	1,660.0000	3/10/2022	O'SHAUGHNESSY	33.20	93,268.10
CITIGROUP INC	172967424	1,126.0000	4/14/2022	O'SHAUGHNESSY	22.52	56,771.23
CITIGROUP INC	172967424	808.0000	5/12/2022	O'SHAUGHNESSY	16.16	40,859.67
CITIGROUP INC	172967424	1,013.0000	6/16/2022	O'SHAUGHNESSY	20.26	46,723.31
CITIGROUP INC	172967424	385.0000	7/14/2022	O'SHAUGHNESSY	7.70	17,563.70
CITIGROUP INC	172967424	306.0000	7/15/2022	O'SHAUGHNESSY	6.12	13,864.86
CIVITAS RESOURCES INC COM NEW	17888H103	63.0000	5/3/2022	COPELAND	2.52	3,799.22
CIVITAS RESOURCES INC COM NEW	17888H103	18.0000	7/1/2022	COPELAND	0.72	1,005.66
COGENT COMMUNICATIONS GROUP	19239V302	13.0000	7/1/2022	COPELAND	0.52	789.87
COHEN & STEERS INC	19247A100	11.0000	7/1/2022	COPELAND	0.44	726.32
COMERICA INC	200340107	603.0000	4/14/2022	O'SHAUGHNESSY	12.06	53,775.90
CONOCOPHILLIPS	20825C104	256.0000	9/15/2022	O'SHAUGHNESSY	5.12	28,907.47
CRA INTL INC	12618T105	22.0000	5/3/2022	COPELAND	0.88	1,824.46

SCHEDULE 4B

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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
CRA INTL INC	12618T105	9.0000	7/1/2022	COPELAND	0.36	788.02
CROWN HOLDINGS INC	228368106	127.0000	5/12/2022	O'SHAUGHNESSY	2.54	13,117.83
CROWN HOLDINGS INC	228368106	276.0000	10/20/2022	O'SHAUGHNESSY	5.52	23,564.63
CROWN HOLDINGS INC	228368106	201.0000	10/20/2022	O'SHAUGHNESSY	2.01	17,177.46
DARDEN RESTAURANTS INC	237194105	94.0000	5/12/2022	O'SHAUGHNESSY	1.88	11,928.46
DARDEN RESTAURANTS INC	237194105	391.0000	9/15/2022	O'SHAUGHNESSY	7.82	50,920.36
DARDEN RESTAURANTS INC	237194105	140.0000	10/20/2022	O'SHAUGHNESSY	1.40	18,798.07
DARDEN RESTAURANTS INC	237194105	346.0000	11/17/2022	O'SHAUGHNESSY	6.92	50,056.06
DARDEN RESTAURANTS INC	237194105	97.0000	12/22/2022	O'SHAUGHNESSY	1.94	13,450.51
DATADOG INC CLASS A	23804L103	1,183.0000	3/16/2022	FIERA	35.49	140,322.96
DATADOG INC CLASS A	23804L103	363.0000	4/1/2022	FIERA	10.89	55,356.77
DATADOG INC CLASS A	23804L103	399.0000	7/18/2022	FIERA	11.97	37,912.26
DEVON ENERGY CORPORATION	25179M103	668.0000	7/14/2022	O'SHAUGHNESSY	13.36	34,210.35
DEVON ENERGY CORPORATION	25179M103	987.0000	8/18/2022	O'SHAUGHNESSY	19.74	63,827.71
DEVON ENERGY CORPORATION	25179M103	986.0000	9/15/2022	O'SHAUGHNESSY	9.86	69,900.50
DICKS SPORTING GOODS INC	253393102	1,773.0000	5/26/2022	FIERA	53.19	125,887.61
DISCOVER FINL SVCS	254709108	487.0000	5/12/2022	O'SHAUGHNESSY	9.74	51,835.16
DISCOVER FINL SVCS	254709108	410.0000	6/16/2022	O'SHAUGHNESSY	4.10	37,837.14
DISCOVER FINL SVCS	254709108	212.0000	7/14/2022	O'SHAUGHNESSY	4.24	20,984.90

SCHEDULE 4B

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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
DISCOVER FINL SVCS	254709108	138.0000	7/15/2022	O'SHAUGHNESSY	2.76	13,407.02
DISCOVER FINL SVCS	254709108	91.0000	7/25/2022	O'SHAUGHNESSY	1.82	9,093.36
DISCOVER FINL SVCS	254709108	47.0000	7/26/2022	O'SHAUGHNESSY	0.47	4,692.27
DISCOVER FINL SVCS	254709108	50.0000	12/22/2022	O'SHAUGHNESSY	0.50	4,778.70
DISCOVER FINL SVCS	254709108	181.0000	12/30/2022	O'SHAUGHNESSY	1.81	17,347.38
DOCUSIGN INC	256163106	74.0000	4/7/2022	POLEN	2.22	8,032.40
DOCUSIGN INC	256163106	16.0000	4/7/2022	POLEN	0.08	1,743.04
DOCUSIGN INC	256163106	197.0000	4/8/2022	POLEN	5.91	20,264.17
DOCUSIGN INC	256163106	88.0000	4/8/2022	POLEN	0.88	8,982.94
DOCUSIGN INC	256163106	28.0000	4/11/2022	POLEN	0.28	2,856.07
DOCUSIGN INC	256163106	238.0000	4/11/2022	POLEN	7.14	24,401.62
DOCUSIGN INC	256163106	160.0000	4/12/2022	POLEN	4.80	16,432.16
DOCUSIGN INC	256163106	54.0000	4/12/2022	POLEN	1.08	5,584.69
DOCUSIGN INC	256163106	81.0000	4/13/2022	POLEN	2.43	8,216.91
DOMINOS PIZZA INC	25754A201	44.0000	2/10/2022	O'SHAUGHNESSY	0.88	19,114.47
DOMINOS PIZZA INC	25754A201	127.0000	4/14/2022	O'SHAUGHNESSY	2.54	49,579.52
DOW INC	260557103	279.0000	8/18/2022	O'SHAUGHNESSY	5.58	15,538.10
DOW INC	260557103	141.0000	8/19/2022	O'SHAUGHNESSY	2.82	7,814.71
DOW INC	260557103	844.0000	9/15/2022	O'SHAUGHNESSY	16.88	41,173.11

SCHEDULE 4B

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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
DOW INC	260557103	1,265.0000	10/20/2022	O'SHAUGHNESSY	12.65	58,742.43
DOW INC	260557103	849.0000	11/17/2022	O'SHAUGHNESSY	16.98	44,523.85
DOW INC	260557103	742.0000	12/22/2022	O'SHAUGHNESSY	14.84	36,856.33
DOW INC	260557103	240.0000	12/23/2022	O'SHAUGHNESSY	4.80	12,156.22
DOW INC	260557103	419.0000	12/27/2022	O'SHAUGHNESSY	8.38	20,790.32
EASTMAN CHEMICAL CO	277432100	469.0000	4/14/2022	O'SHAUGHNESSY	9.38	50,621.33
EASTMAN CHEMICAL CO	277432100	63.0000	8/18/2022	O'SHAUGHNESSY	0.63	6,358.62
EASTMAN CHEMICAL CO	277432100	472.0000	9/15/2022	O'SHAUGHNESSY	4.72	42,517.57
EASTMAN CHEMICAL CO	277432100	317.0000	10/20/2022	O'SHAUGHNESSY	3.17	24,075.55
EASTMAN CHEMICAL CO	277432100	575.0000	11/17/2022	O'SHAUGHNESSY	5.75	51,160.28
EASTMAN CHEMICAL CO	277432100	257.0000	12/22/2022	O'SHAUGHNESSY	2.57	20,703.12
ELEMENT SOLUTIONS INC PLATFORM	28618M106	856.0000	4/19/2022	COPELAND	34.24	17,527.11
ELEMENT SOLUTIONS INC PLATFORM	28618M106	331.0000	4/20/2022	COPELAND	13.24	6,727.14
ELEMENT SOLUTIONS INC PLATFORM	28618M106	197.0000	4/22/2022	COPELAND	7.88	4,210.03
ELEMENT SOLUTIONS INC PLATFORM	28618M106	936.0000	4/25/2022	COPELAND	37.44	19,990.90
ELEMENT SOLUTIONS INC PLATFORM	28618M106	396.0000	5/4/2022	COPELAND	15.84	8,160.61
ELEMENT SOLUTIONS INC PLATFORM	28618M106	687.0000	5/5/2022	COPELAND	27.48	14,514.25
ELEMENT SOLUTIONS INC PLATFORM	28618M106	749.0000	6/3/2022	COPELAND	29.96	15,947.86
ELEMENT SOLUTIONS INC PLATFORM	28618M106	303.0000	6/6/2022	COPELAND	12.12	6,615.19

SCHEDULE 4B

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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
ELEMENT SOLUTIONS INC PLATFORM	28618M106	1,334.0000	6/21/2022	COPELAND	53.36	24,192.49
ELEMENT SOLUTIONS INC PLATFORM	28618M106	31.0000	7/1/2022	COPELAND	1.24	551.74
ELEMENT SOLUTIONS INC PLATFORM	28618M106	808.0000	7/14/2022	COPELAND	32.32	14,393.07
ELEMENT SOLUTIONS INC PLATFORM	28618M106	644.0000	7/15/2022	COPELAND	25.76	11,295.82
ENCOMPASS HEALTH CORP	29261A100	14.0000	7/1/2022	COPELAND	0.56	790.58
ENSIGN GROUP INC	29358P101	17.0000	7/1/2022	COPELAND	0.68	1,261.74
EQUITABLE HLDGS INC	29452E101	450.0000	9/15/2022	O'SHAUGHNESSY	9.00	13,536.41
EQUITABLE HLDGS INC	29452E101	97.0000	9/16/2022	O'SHAUGHNESSY	1.94	2,908.80
EQUITABLE HLDGS INC	29452E101	350.0000	9/19/2022	O'SHAUGHNESSY	7.00	10,343.24
EQUITABLE HLDGS INC	29452E101	1,409.0000	10/20/2022	O'SHAUGHNESSY	28.18	40,576.80
EQUITABLE HLDGS INC	29452E101	452.0000	11/17/2022	O'SHAUGHNESSY	9.04	13,674.76
EQUITABLE HLDGS INC	29452E101	232.0000	11/21/2022	O'SHAUGHNESSY	4.64	7,045.07
EQUITABLE HLDGS INC	29452E101	1,665.0000	12/22/2022	O'SHAUGHNESSY	33.30	47,621.33
EVERCORE PARTNERS INC	29977A105	8.0000	7/1/2022	COPELAND	0.32	767.19
EXP WORLD HOLDINGS INC	30212W100	888.0000	1/19/2022	COPELAND	35.52	25,695.17
EXP WORLD HOLDINGS INC	30212W100	937.0000	1/24/2022	COPELAND	37.48	25,918.45
EXP WORLD HOLDINGS INC	30212W100	313.0000	1/26/2022	COPELAND	12.52	7,730.32
EXP WORLD HOLDINGS INC	30212W100	1,014.0000	1/27/2022	COPELAND	40.56	25,276.28
EXP WORLD HOLDINGS INC	30212W100	808.0000	1/31/2022	COPELAND	32.32	19,181.52

SCHEDULE 4B

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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
EXP WORLD HOLDINGS INC	30212W100	22.0000	1/31/2022	COPELAND	0.88	518.83
EXP WORLD HOLDINGS INC	30212W100	677.0000	2/4/2022	COPELAND	27.08	17,935.42
EXP WORLD HOLDINGS INC	30212W100	306.0000	2/7/2022	COPELAND	12.24	8,206.86
EXP WORLD HOLDINGS INC	30212W100	1,154.0000	3/16/2022	COPELAND	46.16	25,921.03
EXP WORLD HOLDINGS INC	30212W100	825.0000	4/12/2022	COPELAND	33.00	13,924.85
EXP WORLD HOLDINGS INC	30212W100	721.0000	4/13/2022	COPELAND	28.84	12,394.64
EXP WORLD HOLDINGS INC	30212W100	154.0000	4/14/2022	COPELAND	6.16	2,691.86
EXP WORLD HOLDINGS INC	30212W100	92.0000	5/3/2022	COPELAND	3.68	1,276.96
EXP WORLD HOLDINGS INC	30212W100	42.0000	7/1/2022	COPELAND	1.68	503.19
EXP WORLD HOLDINGS INC	30212W100	342.0000	12/22/2022	COPELAND	13.68	3,887.65
EXP WORLD HOLDINGS INC	30212W100	1,362.0000	12/23/2022	COPELAND	54.48	16,026.52
EXP WORLD HOLDINGS INC	30212W100	408.0000	12/27/2022	COPELAND	16.32	4,625.78
FACEBOOK INC	30303M102	386.0000	2/9/2022	POLEN	7.72	87,551.98
FACEBOOK INC	30303M102	269.0000	2/10/2022	POLEN	2.69	60,001.98
FACEBOOK INC	30303M102	32.0000	2/10/2022	POLEN	0.16	7,186.92
FAIR ISSAC CORP	303250104	2.0000	3/10/2022	O'SHAUGHNESSY	0.04	950.97
FAIR ISSAC CORP	303250104	104.0000	3/10/2022	O'SHAUGHNESSY	1.04	49,523.80
FAIR ISSAC CORP	303250104	21.0000	4/14/2022	O'SHAUGHNESSY	0.21	8,742.21
FAIR ISSAC CORP	303250104	71.0000	5/12/2022	O'SHAUGHNESSY	1.42	24,625.88

SCHEDULE 4B

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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
FAIR ISSAC CORP	303250104	97.0000	6/16/2022	O'SHAUGHNESSY	1.94	37,102.85
FAIR ISSAC CORP	303250104	156.0000	7/14/2022	O'SHAUGHNESSY	1.56	65,508.81
FAIR ISSAC CORP	303250104	5.0000	8/18/2022	O'SHAUGHNESSY	0.05	2,449.00
FAIR ISSAC CORP	303250104	27.0000	8/23/2022	O'SHAUGHNESSY	0.27	13,196.48
FAIR ISSAC CORP	303250104	25.0000	9/15/2022	O'SHAUGHNESSY	0.25	11,366.69
FAIR ISSAC CORP	303250104	23.0000	9/21/2022	O'SHAUGHNESSY	0.23	10,327.88
FAIR ISSAC CORP	303250104	71.0000	10/20/2022	O'SHAUGHNESSY	0.71	29,743.70
FAIR ISSAC CORP	303250104	30.0000	10/21/2022	O'SHAUGHNESSY	0.30	12,464.19
FAIR ISSAC CORP	303250104	33.0000	11/17/2022	O'SHAUGHNESSY	0.33	20,096.58
FEDERAL AGRIC MTG CORP CL C	313148306	9.0000	7/1/2022	COPELAND	0.36	864.81
FNF GROUP	31620R303	278.0000	3/10/2022	O'SHAUGHNESSY	5.56	12,630.93
GARTNER INC CL A	366651107	147.0000	1/6/2022	O'SHAUGHNESSY	2.94	47,191.92
GARTNER INC CL A	366651107	4.0000	2/10/2022	O'SHAUGHNESSY	0.08	1,100.08
GARTNER INC CL A	366651107	235.0000	2/28/2022	O'SHAUGHNESSY	4.70	63,143.56
GARTNER INC CL A	366651107	81.0000	4/14/2022	O'SHAUGHNESSY	0.81	23,430.06
GITLAB INC CLASS A COM	37637K108	3,196.0000	9/9/2022	FIERA	95.88	167,706.58
GODADDY INC CLASS A	380237107	672.0000	4/1/2022	FIERA	20.16	56,793.00
GUARDANT HEALTH INC	40131M109	1,063.0000	7/15/2022	FIERA	31.89	51,226.18
GUARDANT HEALTH INC	40131M109	417.0000	7/18/2022	FIERA	12.51	19,419.23

SCHEDULE 4B

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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
GUARDANT HEALTH INC	40131M109	416.0000	9/12/2022	FIERA	12.48	24,016.60
HAMILTON LANE INC	407497106	206.0000	2/25/2022	COPELAND	8.24	15,434.01
HAMILTON LANE INC	407497106	105.0000	2/28/2022	COPELAND	4.20	7,863.43
HAMILTON LANE INC	407497106	29.0000	5/3/2022	COPELAND	1.16	2,052.04
HAMILTON LANE INC	407497106	12.0000	7/1/2022	COPELAND	0.48	804.54
HARTFORD FINL SVCS GROUP INC	416515104	461.0000	8/18/2022	O'SHAUGHNESSY	9.22	31,915.17
HCA HLDGS INC COM	40412C101	304.0000	1/6/2022	O'SHAUGHNESSY	6.08	77,618.22
HCA HLDGS INC COM	40412C101	32.0000	2/10/2022	O'SHAUGHNESSY	0.64	7,425.04
HCA HLDGS INC COM	40412C101	169.0000	3/10/2022	O'SHAUGHNESSY	3.38	44,283.88
HCA HLDGS INC COM	40412C101	59.0000	4/14/2022	O'SHAUGHNESSY	1.18	15,276.01
HENRY JACK & ASSOC INC	426281101	280.0000	4/1/2022	FIERA	8.40	55,007.71
HOME BANCSHARES INC	436893200	44.0000	7/1/2022	COPELAND	1.76	920.04
HOST HOTELS & RESORTS, INC.	44107P104	153.0000	7/14/2022	O'SHAUGHNESSY	1.53	2,444.70
HOST HOTELS & RESORTS, INC.	44107P104	1,153.0000	7/15/2022	O'SHAUGHNESSY	11.53	18,111.90
HOST HOTELS & RESORTS, INC.	44107P104	213.0000	7/26/2022	O'SHAUGHNESSY	2.13	3,592.27
HOST HOTELS & RESORTS, INC.	44107P104	338.0000	8/18/2022	O'SHAUGHNESSY	6.76	6,517.79
HOST HOTELS & RESORTS, INC.	44107P104	2,185.0000	8/19/2022	O'SHAUGHNESSY	43.70	42,115.44
HOST HOTELS & RESORTS, INC.	44107P104	521.0000	8/23/2022	O'SHAUGHNESSY	10.42	9,975.90
HOST HOTELS & RESORTS, INC.	44107P104	1,937.0000	9/15/2022	O'SHAUGHNESSY	38.74	34,740.10

SCHEDULE 4B

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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
HOST HOTELS & RESORTS, INC.	44107P104	230.0000	9/16/2022	O'SHAUGHNESSY	4.60	4,095.61
HOST HOTELS & RESORTS, INC.	44107P104	698.0000	9/23/2022	O'SHAUGHNESSY	13.96	12,073.03
HOST HOTELS & RESORTS, INC.	44107P104	1,921.0000	10/20/2022	O'SHAUGHNESSY	38.42	33,994.78
HOST HOTELS & RESORTS, INC.	44107P104	817.0000	11/17/2022	O'SHAUGHNESSY	16.34	15,175.61
HOST HOTELS & RESORTS, INC.	44107P104	2,469.0000	12/22/2022	O'SHAUGHNESSY	49.38	41,575.74
HOST HOTELS & RESORTS, INC.	44107P104	667.0000	12/23/2022	O'SHAUGHNESSY	6.67	11,079.27
HP INC	40434L105	631.0000	4/14/2022	O'SHAUGHNESSY	12.62	24,367.71
HP INC	40434L105	427.0000	5/12/2022	O'SHAUGHNESSY	8.54	16,103.28
HP INC	40434L105	306.0000	5/13/2022	O'SHAUGHNESSY	6.12	11,434.03
HP INC	40434L105	336.0000	6/16/2022	O'SHAUGHNESSY	6.72	11,350.08
HP INC	40434L105	1,164.0000	7/14/2022	O'SHAUGHNESSY	23.28	36,663.44
HUBSPOT INC	443573100	161.0000	3/16/2022	FIERA	4.83	62,097.70
HUBSPOT INC	443573100	193.0000	3/17/2022	FIERA	5.79	77,875.50
HUBSPOT INC	443573100	154.0000	7/21/2022	FIERA	4.62	43,683.64
ILLUMINA INC	452327109	203.0000	9/29/2022	POLEN	4.06	37,999.29
ILLUMINA INC	452327109	137.0000	9/30/2022	POLEN	2.74	27,211.21
ILLUMINA INC	452327109	16.0000	10/3/2022	POLEN	0.32	3,123.60
ILLUMINA INC	452327109	229.0000	10/3/2022	POLEN	4.58	44,931.49
ILLUMINA INC	452327109	32.0000	10/3/2022	POLEN	0.16	6,240.21

SCHEDULE 4B

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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
INSPERITY INC	45778Q107	68.0000	1/3/2022	COPELAND	2.72	8,053.40
INSPERITY INC	45778Q107	266.0000	1/13/2022	COPELAND	10.64	29,530.60
INSPERITY INC	45778Q107	153.0000	2/2/2022	COPELAND	6.12	16,282.66
INSPERITY INC	45778Q107	68.0000	2/3/2022	COPELAND	2.72	7,239.12
INSPERITY INC	45778Q107	291.0000	2/15/2022	COPELAND	11.64	26,902.86
INSPERITY INC	45778Q107	257.0000	3/1/2022	COPELAND	10.28	22,983.51
INSPERITY INC	45778Q107	20.0000	5/3/2022	COPELAND	0.80	2,172.44
INSPERITY INC	45778Q107	8.0000	7/1/2022	COPELAND	0.32	770.02
INTER PARFUMS INC	458334109	281.0000	6/9/2022	COPELAND	11.24	20,782.76
INTER PARFUMS INC	458334109	16.0000	7/1/2022	COPELAND	0.64	1,140.16
INTERNATIONAL PAPER CO	460146103	627.0000	5/12/2022	O'SHAUGHNESSY	12.54	30,265.35
INTERNATIONAL PAPER CO	460146103	124.0000	5/13/2022	O'SHAUGHNESSY	2.48	5,971.13
INTERNATIONAL PAPER CO	460146103	445.0000	5/16/2022	O'SHAUGHNESSY	8.90	21,177.46
INTERNATIONAL PAPER CO	460146103	295.0000	6/16/2022	O'SHAUGHNESSY	2.95	12,882.00
INTERNATIONAL PAPER CO	460146103	451.0000	6/21/2022	O'SHAUGHNESSY	4.51	19,156.00
INTERNATIONAL PAPER CO	460146103	166.0000	6/23/2022	O'SHAUGHNESSY	3.32	6,959.95
INTERNATIONAL PAPER CO	460146103	702.0000	7/14/2022	O'SHAUGHNESSY	14.04	30,186.70
INTERNATIONAL PAPER CO	460146103	301.0000	7/15/2022	O'SHAUGHNESSY	6.02	12,675.92
INTERNATIONAL PAPER CO	460146103	993.0000	10/20/2022	O'SHAUGHNESSY	19.86	33,477.80

SCHEDULE 4B

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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
KAISER ALUM CORP	483007704	8.0000	7/1/2022	COPELAND	0.32	626.88
KARUNA THERAPEUTICS INC	48576A100	171.0000	11/15/2022	FIERA	5.13	39,617.02
KARUNA THERAPEUTICS INC	48576A100	231.0000	11/16/2022	FIERA	6.93	54,011.96
KENNEDY-WILSON HLDGS INC	489398107	158.0000	2/22/2022	COPELAND	6.32	3,607.91
KENNEDY-WILSON HLDGS INC	489398107	476.0000	2/23/2022	COPELAND	19.04	11,019.97
KENNEDY-WILSON HLDGS INC	489398107	321.0000	2/24/2022	COPELAND	12.84	7,354.46
KENNEDY-WILSON HLDGS INC	489398107	1,014.0000	3/16/2022	COPELAND	40.56	23,585.94
KENNEDY-WILSON HLDGS INC	489398107	191.0000	3/25/2022	COPELAND	7.64	4,483.27
KENNEDY-WILSON HLDGS INC	489398107	492.0000	3/28/2022	COPELAND	19.68	11,681.70
KENNEDY-WILSON HLDGS INC	489398107	94.0000	3/28/2022	COPELAND	3.76	2,222.99
KENNEDY-WILSON HLDGS INC	489398107	109.0000	3/29/2022	COPELAND	4.36	2,630.74
KENNEDY-WILSON HLDGS INC	489398107	165.0000	5/3/2022	COPELAND	6.60	3,807.19
KENNEDY-WILSON HLDGS INC	489398107	28.0000	7/1/2022	COPELAND	1.12	528.81
KENNEDY-WILSON HLDGS INC	489398107	579.0000	8/9/2022	COPELAND	23.16	11,187.96
KENNEDY-WILSON HLDGS INC	489398107	694.0000	8/10/2022	COPELAND	27.76	13,745.78
KEYCORP	493267108	439.0000	1/6/2022	O'SHAUGHNESSY	8.78	10,599.66
KEYCORP	493267108	1,435.0000	2/10/2022	O'SHAUGHNESSY	28.70	38,442.07
KEYCORP	493267108	4,559.0000	3/10/2022	O'SHAUGHNESSY	91.18	102,908.03
KLA-TENCOR CORP	482480100	52.0000	8/18/2022	O'SHAUGHNESSY	0.52	19,912.80

SCHEDULE 4B

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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
KLA-TENCOR CORP	482480100	82.0000	9/15/2022	O'SHAUGHNESSY	1.64	28,126.00
KLA-TENCOR CORP	482480100	260.0000	10/20/2022	O'SHAUGHNESSY	2.60	70,600.74
KULICKE & SOFFA INDS INC	501242101	52.0000	5/3/2022	COPELAND	2.08	2,460.64
KULICKE & SOFFA INDS INC	501242101	15.0000	7/1/2022	COPELAND	0.60	636.75
LAKELAND FINL CORP	511656100	14.0000	7/1/2022	COPELAND	0.56	928.48
LANDSTAR SYSTEM INC	515098101	6.0000	7/1/2022	COPELAND	0.24	867.49
LATTICE SEMICONDUCTOR CORP	518415104	463.0000	7/22/2022	FIERA	13.89	26,809.32
LATTICE SEMICONDUCTOR CORP	518415104	2,144.0000	7/25/2022	FIERA	64.32	125,305.01
LEMAITRE VASCULAR INC	525558201	22.0000	7/1/2022	COPELAND	0.88	1,020.14
LENNAR CORP CL A	526057104	54.0000	9/15/2022	O'SHAUGHNESSY	0.54	4,149.63
LENNAR CORP CL A	526057104	92.0000	9/15/2022	O'SHAUGHNESSY	1.84	7,075.13
LIBERTY GLOBAL PLC SERIES C	G5480U120	314.0000	5/12/2022	O'SHAUGHNESSY	6.28	7,222.97
LIBERTY GLOBAL PLC SERIES C	G5480U120	7.0000	5/13/2022	O'SHAUGHNESSY	0.14	158.58
LIBERTY GLOBAL PLC SERIES C	G5480U120	8.0000	5/26/2022	O'SHAUGHNESSY	0.08	191.23
LIBERTY GLOBAL PLC SERIES C	G5480U120	40.0000	6/2/2022	O'SHAUGHNESSY	0.40	1,017.78
LIBERTY GLOBAL PLC SERIES C	G5480U120	29.0000	6/3/2022	O'SHAUGHNESSY	0.29	724.13
LIBERTY GLOBAL PLC SERIES C	G5480U120	72.0000	6/7/2022	O'SHAUGHNESSY	1.44	1,823.46
LIBERTY GLOBAL PLC SERIES C	G5480U120	22.0000	6/15/2022	O'SHAUGHNESSY	0.44	506.48
LIBERTY GLOBAL PLC SERIES C	G5480U120	398.0000	7/14/2022	O'SHAUGHNESSY	3.98	8,661.75

SCHEDULE 4B

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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
LIBERTY GLOBAL PLC SERIES C	G5480U120	573.0000	7/18/2022	O'SHAUGHNESSY	5.73	12,224.55
LIBERTY GLOBAL PLC SERIES C	G5480U120	606.0000	7/27/2022	O'SHAUGHNESSY	6.06	13,503.44
LITTLEFUSE INC	537008104	4.0000	7/1/2022	COPELAND	0.16	1,012.22
LKQ CORP	501889208	307.0000	10/20/2022	O'SHAUGHNESSY	3.07	15,809.86
LOEWS CORP	540424108	1,197.0000	3/10/2022	O'SHAUGHNESSY	11.97	72,061.08
LOEWS CORP	540424108	468.0000	4/14/2022	O'SHAUGHNESSY	9.36	30,241.04
LOEWS CORP	540424108	21.0000	5/12/2022	O'SHAUGHNESSY	0.21	1,326.78
LOEWS CORP	540424108	35.0000	5/16/2022	O'SHAUGHNESSY	0.35	2,150.54
LOEWS CORP	540424108	102.0000	5/17/2022	O'SHAUGHNESSY	1.02	6,385.09
LOWES COMPANIES INC COS INC	548661107	109.0000	10/20/2022	O'SHAUGHNESSY	2.18	21,387.98
LOWES COMPANIES INC COS INC	548661107	228.0000	11/17/2022	O'SHAUGHNESSY	2.28	46,969.92
LUMEN TECHNOLOGIES INC COM	550241103	2,653.0000	1/6/2022	O'SHAUGHNESSY	53.06	34,037.46
LUMEN TECHNOLOGIES INC COM	550241103	1,286.0000	3/10/2022	O'SHAUGHNESSY	25.72	14,047.11
LUMEN TECHNOLOGIES INC COM	550241103	722.0000	5/12/2022	O'SHAUGHNESSY	14.44	8,186.83
LUMEN TECHNOLOGIES INC COM	550241103	2,240.0000	6/16/2022	O'SHAUGHNESSY	44.80	23,683.07
LUMEN TECHNOLOGIES INC COM	550241103	950.0000	7/14/2022	O'SHAUGHNESSY	19.00	10,172.41
LUMEN TECHNOLOGIES INC COM	550241103	1,848.0000	8/18/2022	O'SHAUGHNESSY	36.96	20,649.74
MARATHON OIL CORP	565849106	1,683.0000	6/16/2022	O'SHAUGHNESSY	33.66	48,970.25
MARATHON OIL CORP	565849106	2,233.0000	7/14/2022	O'SHAUGHNESSY	44.66	45,731.39

SCHEDULE 4B

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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
MARATHON OIL CORP	565849106	2,598.0000	8/18/2022	O'SHAUGHNESSY	51.96	61,566.62
MARATHON OIL CORP	565849106	970.0000	9/15/2022	O'SHAUGHNESSY	19.40	25,946.05
MARATHON OIL CORP	565849106	495.0000	9/20/2022	O'SHAUGHNESSY	9.90	12,900.64
MARATHON OIL CORP	565849106	404.0000	9/21/2022	O'SHAUGHNESSY	8.08	10,454.39
MARATHON OIL CORP	565849106	848.0000	12/22/2022	O'SHAUGHNESSY	16.96	22,990.30
MARATHON OIL CORP	565849106	833.0000	12/23/2022	O'SHAUGHNESSY	16.66	22,890.17
MARATHON PETE CORP	56585A102	294.0000	2/10/2022	O'SHAUGHNESSY	5.88	23,537.14
MARATHON PETE CORP	56585A102	1,083.0000	3/10/2022	O'SHAUGHNESSY	21.66	83,074.66
MARATHON PETE CORP	56585A102	696.0000	4/14/2022	O'SHAUGHNESSY	13.92	60,242.70
MARATHON PETE CORP	56585A102	371.0000	5/12/2022	O'SHAUGHNESSY	7.42	34,425.28
MARATHON PETE CORP	56585A102	382.0000	6/16/2022	O'SHAUGHNESSY	7.64	40,081.39
MARATHON PETE CORP	56585A102	619.0000	7/14/2022	O'SHAUGHNESSY	12.38	50,402.14
MARATHON PETE CORP	56585A102	421.0000	8/18/2022	O'SHAUGHNESSY	8.42	40,748.59
MARATHON PETE CORP	56585A102	40.0000	12/23/2022	O'SHAUGHNESSY	0.40	4,548.30
MARATHON PETE CORP	56585A102	36.0000	12/27/2022	O'SHAUGHNESSY	0.36	4,033.60
MASCO CORP	574599106	1,010.0000	4/14/2022	O'SHAUGHNESSY	10.10	51,038.84
MASCO CORP	574599106	1,645.0000	5/12/2022	O'SHAUGHNESSY	32.90	90,083.16
MASCO CORP	574599106	835.0000	7/14/2022	O'SHAUGHNESSY	16.70	44,502.49
MASCO CORP	574599106	318.0000	10/20/2022	O'SHAUGHNESSY	3.18	15,377.94

SCHEDULE 4B

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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
MASCO CORP	574599106	682.0000	11/17/2022	O'SHAUGHNESSY	13.64	34,605.29
MATERION CORP COM	576690101	12.0000	7/1/2022	COPELAND	0.48	863.27
MCKESSON CORP	58155Q103	51.0000	7/14/2022	O'SHAUGHNESSY	1.02	16,722.90
MCKESSON CORP	58155Q103	38.0000	8/18/2022	O'SHAUGHNESSY	0.38	14,072.54
METLIFE INC	59156R108	180.0000	6/16/2022	O'SHAUGHNESSY	1.80	11,029.48
METLIFE INC	59156R108	293.0000	7/14/2022	O'SHAUGHNESSY	5.86	18,028.29
METLIFE INC	59156R108	150.0000	8/18/2022	O'SHAUGHNESSY	3.00	10,105.73
MGM MIRAGE	552953101	504.0000	5/12/2022	O'SHAUGHNESSY	10.08	18,067.49
MIRATI THERAPEUTICS INC	60468T105	297.0000	1/28/2022	FIERA	8.91	33,529.79
MIRATI THERAPEUTICS INC	60468T105	338.0000	1/31/2022	FIERA	10.14	38,577.87
MIRATI THERAPEUTICS INC	60468T105	1,824.0000	6/9/2022	FIERA	54.72	104,999.84
MIRATI THERAPEUTICS INC	60468T105	366.0000	11/15/2022	FIERA	10.98	26,769.24
MIRATI THERAPEUTICS INC	60468T105	411.0000	11/16/2022	FIERA	12.33	30,413.51
MONGODB INC	60937P106	233.0000	3/16/2022	FIERA	6.99	67,614.27
MONGODB INC	60937P106	244.0000	3/17/2022	FIERA	7.32	72,782.76
MONGODB INC	60937P106	129.0000	4/1/2022	FIERA	3.87	56,761.81
MONRO INC	610236101	16.0000	7/1/2022	COPELAND	0.64	703.20
MORGAN STANLEY	617446448	178.0000	10/20/2022	O'SHAUGHNESSY	3.56	14,170.58
MOSAIC CO NEW	61945C103	704.0000	10/20/2022	O'SHAUGHNESSY	14.08	34,904.32

SCHEDULE 4B

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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
MOSAIC CO NEW	61945C103	1,132.0000	11/17/2022	O'SHAUGHNESSY	22.64	58,237.78
MOSAIC CO NEW	61945C103	292.0000	12/22/2022	O'SHAUGHNESSY	5.84	13,143.18
NETFLIX.COM INC	64110L106	145.0000	2/9/2022	POLEN	4.35	58,370.24
NETFLIX.COM INC	64110L106	19.0000	2/10/2022	POLEN	0.09	7,630.78
NETFLIX.COM INC	64110L106	256.0000	2/10/2022	POLEN	7.68	102,803.53
NETFLIX.COM INC	64110L106	104.0000	2/11/2022	POLEN	3.12	42,058.64
NETFLIX.COM INC	64110L106	84.0000	8/18/2022	POLEN	0.84	20,719.79
NETFLIX.COM INC	64110L106	85.0000	8/19/2022	POLEN	1.28	20,486.09
NETFLIX.COM INC	64110L106	57.0000	8/22/2022	POLEN	0.86	13,862.17
NETFLIX.COM INC	64110L106	428.0000	8/23/2022	POLEN	6.42	102,568.83
NEUROCRINE BIOSCIENCES INC	64125C109	374.0000	7/18/2022	FIERA	11.22	35,326.10
NEUROCRINE BIOSCIENCES INC	64125C109	191.0000	9/12/2022	FIERA	5.73	20,411.50
NEXPOINT RESIDENTIAL TR INC	65341D102	21.0000	5/3/2022	COPELAND	0.84	1,980.93
NEXPOINT RESIDENTIAL TR INC	65341D102	12.0000	7/1/2022	COPELAND	0.48	728.64
NEXPOINT RESIDENTIAL TR INC	65341D102	328.0000	11/16/2022	COPELAND	13.12	15,363.22
NEXPOINT RESIDENTIAL TR INC	65341D102	138.0000	11/17/2022	COPELAND	5.52	6,610.03
NEXSTAR MEDIA GROUP INC COMMON	65336K103	19.0000	5/3/2022	COPELAND	0.76	3,034.70
NEXSTAR MEDIA GROUP INC COMMON	65336K103	9.0000	7/1/2022	COPELAND	0.36	1,463.46
NORTHERN OIL & GAS INC NEV	665531307	61.0000	7/1/2022	COPELAND	2.44	1,656.31

SCHEDULE 4B

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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
NORTHROP GRUMMAN CORP	666807102	139.0000	2/10/2022	O'SHAUGHNESSY	1.39	51,936.20
NORTHROP GRUMMAN CORP	666807102	51.0000	3/10/2022	O'SHAUGHNESSY	1.02	24,274.76
NORTHROP GRUMMAN CORP	666807102	116.0000	4/14/2022	O'SHAUGHNESSY	2.32	53,746.28
NORTHROP GRUMMAN CORP	666807102	41.0000	5/12/2022	O'SHAUGHNESSY	0.41	18,542.27
NUCOR CORP	670346105	244.0000	11/17/2022	O'SHAUGHNESSY	2.44	35,133.68
NUCOR CORP	670346105	7.0000	12/22/2022	O'SHAUGHNESSY	0.07	927.22
NUCOR CORP	670346105	111.0000	12/30/2022	O'SHAUGHNESSY	1.11	14,903.96
NVR INC	62944T105	11.0000	7/14/2022	O'SHAUGHNESSY	0.22	48,452.88
NVR INC	62944T105	2.0000	8/18/2022	O'SHAUGHNESSY	0.02	8,808.02
NVR INC	62944T105	3.0000	9/15/2022	O'SHAUGHNESSY	0.03	12,615.03
NVR INC	62944T105	2.0000	10/20/2022	O'SHAUGHNESSY	0.04	8,278.74
NVR INC	62944T105	14.0000	11/17/2022	O'SHAUGHNESSY	0.14	61,739.83
NXP SEMICONDUCTORS NV	N6596X109	161.0000	5/12/2022	O'SHAUGHNESSY	3.22	28,666.05
PAYCOM SOFTWARE INC	70432V102	140.0000	4/1/2022	FIERA	4.20	48,796.06
PAYPAL HLDGS INC	70450Y103	166.0000	2/25/2022	POLEN	1.66	16,742.20
PAYPAL HLDGS INC	70450Y103	10.0000	2/25/2022	POLEN	0.20	1,009.90
PAYPAL HLDGS INC	70450Y103	864.0000	2/28/2022	POLEN	17.28	87,615.30
PAYPAL HLDGS INC	70450Y103	501.0000	3/1/2022	POLEN	7.52	53,900.44
PERRIGO CO PLC	G97822103	338.0000	9/27/2022	COPELAND	13.52	12,835.72

SCHEDULE 4B

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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
PERRIGO CO PLC	G97822103	443.0000	9/28/2022	COPELAND	17.72	16,812.25
PERRIGO CO PLC	G97822103	869.0000	10/6/2022	COPELAND	34.76	33,012.79
PERRIGO CO PLC	G97822103	101.0000	10/6/2022	COPELAND	4.04	3,790.06
PERRIGO CO PLC	G97822103	242.0000	10/20/2022	COPELAND	9.68	9,684.02
PERRIGO CO PLC	G97822103	430.0000	10/21/2022	COPELAND	17.20	17,142.12
PERRIGO CO PLC	G97822103	324.0000	10/27/2022	COPELAND	12.96	13,383.73
PERRIGO CO PLC	G97822103	244.0000	10/28/2022	COPELAND	9.76	9,987.41
POWER INTEGRATIONS INC	739276103	33.0000	5/3/2022	COPELAND	1.32	2,759.64
POWER INTEGRATIONS INC	739276103	9.0000	7/1/2022	COPELAND	0.36	667.51
PRINCIPAL FINANCIAL GROUP	74251V102	535.0000	11/21/2022	O'SHAUGHNESSY	10.70	48,149.89
PRUDENTIAL FINL INC JR SB GLBL	744320102	116.0000	3/10/2022	O'SHAUGHNESSY	2.32	12,018.27
PULTE HOMES INC	745867101	712.0000	3/10/2022	O'SHAUGHNESSY	14.24	32,776.64
PULTE HOMES INC	745867101	1,320.0000	5/12/2022	O'SHAUGHNESSY	26.40	57,146.23
QUAKER CHEMICAL CORP	747316107	4.0000	7/1/2022	COPELAND	0.16	581.76
QUEST DIAGNOSTICS INC	74834L100	165.0000	1/6/2022	O'SHAUGHNESSY	3.30	27,063.30
QUEST DIAGNOSTICS INC	74834L100	47.0000	2/10/2022	O'SHAUGHNESSY	0.47	6,207.33
QUEST DIAGNOSTICS INC	74834L100	124.0000	2/14/2022	O'SHAUGHNESSY	1.24	16,576.00
QUEST DIAGNOSTICS INC	74834L100	485.0000	2/15/2022	O'SHAUGHNESSY	4.85	64,343.88
QUEST DIAGNOSTICS INC	74834L100	316.0000	3/10/2022	O'SHAUGHNESSY	6.32	42,732.68

SCHEDULE 4B

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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
QUEST DIAGNOSTICS INC	74834L100	32.0000	4/14/2022	O'SHAUGHNESSY	0.64	4,380.79
QUEST DIAGNOSTICS INC	74834L100	196.0000	4/18/2022	O'SHAUGHNESSY	3.92	26,715.19
QUEST DIAGNOSTICS INC	74834L100	50.0000	5/12/2022	O'SHAUGHNESSY	1.00	6,835.66
REGENCY CENTERS CORP	758849103	568.0000	2/10/2022	O'SHAUGHNESSY	5.68	40,032.41
REGENCY CENTERS CORP	758849103	5.0000	3/10/2022	O'SHAUGHNESSY	0.10	330.81
REGENCY CENTERS CORP	758849103	10.0000	3/10/2022	O'SHAUGHNESSY	0.10	674.79
REGENCY CENTERS CORP	758849103	798.0000	3/11/2022	O'SHAUGHNESSY	7.98	54,851.09
REGENCY CENTERS CORP	758849103	428.0000	4/14/2022	O'SHAUGHNESSY	8.56	30,139.89
REGENCY CENTERS CORP	758849103	61.0000	5/12/2022	O'SHAUGHNESSY	1.22	4,145.95
REGENCY CENTERS CORP	758849103	49.0000	5/13/2022	O'SHAUGHNESSY	0.98	3,279.72
REGENCY CENTERS CORP	758849103	716.0000	6/16/2022	O'SHAUGHNESSY	14.32	40,347.17
REGENCY CENTERS CORP	758849103	34.0000	6/30/2022	O'SHAUGHNESSY	0.34	2,118.98
SALESFORCE INC	79466L302	425.0000	9/29/2022	POLEN	12.75	62,926.52
SERVICENOW INC	81762P102	50.0000	9/29/2022	POLEN	0.75	18,834.15
SERVICENOW INC	81762P102	23.0000	9/29/2022	POLEN	0.35	8,647.21
SERVICENOW INC	81762P102	66.0000	9/30/2022	POLEN	0.99	25,377.83
SERVICENOW INC	81762P102	14.0000	9/30/2022	POLEN	0.28	5,423.32
SERVICENOW INC	81762P102	15.0000	10/3/2022	POLEN	0.15	5,713.16
SERVICENOW INC	81762P102	54.0000	10/3/2022	POLEN	0.81	20,688.47

SCHEDULE 4B

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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
SERVICENOW INC	81762P102	5.0000	10/3/2022	POLEN	0.10	1,905.65
SERVICENOW INC	81762P102	117.0000	10/4/2022	POLEN	1.17	45,133.16
SHOE CARNIVAL INC	824889109	29.0000	7/1/2022	COPELAND	1.16	659.25
SHUTTERSTOCK INC	825690100	188.0000	2/10/2022	COPELAND	7.52	17,654.50
SHUTTERSTOCK INC	825690100	33.0000	2/11/2022	COPELAND	1.32	3,139.54
SHUTTERSTOCK INC	825690100	21.0000	5/3/2022	COPELAND	0.84	1,641.19
SHUTTERSTOCK INC	825690100	360.0000	6/27/2022	COPELAND	14.40	19,180.08
SHUTTERSTOCK INC	825690100	162.0000	6/28/2022	COPELAND	6.48	9,268.83
SHUTTERSTOCK INC	825690100	13.0000	7/1/2022	COPELAND	0.52	739.19
SHUTTERSTOCK INC	825690100	269.0000	11/14/2022	COPELAND	10.76	12,907.40
SHUTTERSTOCK INC	825690100	103.0000	11/15/2022	COPELAND	4.12	5,334.75
STANDEX INTL CORP	854231107	15.0000	5/3/2022	COPELAND	0.60	1,443.60
STANDEX INTL CORP	854231107	10.0000	7/1/2022	COPELAND	0.40	846.30
STEVANATO GROUP S P A ORD SHS	T9224W109	562.0000	8/3/2022	COPELAND	22.48	10,034.51
STEVANATO GROUP S P A ORD SHS	T9224W109	807.0000	8/4/2022	COPELAND	32.28	14,829.52
STEVANATO GROUP S P A ORD SHS	T9224W109	163.0000	8/12/2022	COPELAND	6.52	2,918.98
STEVANATO GROUP S P A ORD SHS	T9224W109	45.0000	8/12/2022	COPELAND	1.80	790.09
STEVANATO GROUP S P A ORD SHS	T9224W109	1,171.0000	8/15/2022	COPELAND	46.84	21,426.77
STEVANATO GROUP S P A ORD SHS	T9224W109	233.0000	8/17/2022	COPELAND	9.32	4,199.26

SCHEDULE 4B

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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
STEVANATO GROUP S P A ORD SHS	T9224W109	110.0000	8/18/2022	COPELAND	4.40	1,949.47
STEVANATO GROUP S P A ORD SHS	T9224W109	600.0000	8/18/2022	COPELAND	24.00	10,711.14
STEVANATO GROUP S P A ORD SHS	T9224W109	434.0000	8/19/2022	COPELAND	17.36	7,742.73
STEVANATO GROUP S P A ORD SHS	T9224W109	228.0000	8/29/2022	COPELAND	9.12	3,873.91
STEVANATO GROUP S P A ORD SHS	T9224W109	631.0000	8/30/2022	COPELAND	25.24	10,992.38
STEVANATO GROUP S P A ORD SHS	T9224W109	730.0000	8/31/2022	COPELAND	29.20	12,396.07
STEVANATO GROUP S P A ORD SHS	T9224W109	669.0000	9/6/2022	COPELAND	26.76	10,737.25
STEVANATO GROUP S P A ORD SHS	T9224W109	299.0000	9/7/2022	COPELAND	11.96	4,861.53
STEVANATO GROUP S P A ORD SHS	T9224W109	105.0000	9/8/2022	COPELAND	4.20	1,728.97
STEVANATO GROUP S P A ORD SHS	T9224W109	193.0000	9/8/2022	COPELAND	7.72	3,169.67
STEVANATO GROUP S P A ORD SHS	T9224W109	309.0000	9/9/2022	COPELAND	12.36	5,288.46
STEVANATO GROUP S P A ORD SHS	T9224W109	1,231.0000	11/14/2022	COPELAND	49.24	17,835.02
STEVANATO GROUP S P A ORD SHS	T9224W109	682.0000	11/22/2022	COPELAND	27.28	9,844.25
STEVANATO GROUP S P A ORD SHS	T9224W109	905.0000	11/23/2022	COPELAND	36.20	13,129.43
SYNCHRONY FINL	87165B103	362.0000	10/20/2022	O'SHAUGHNESSY	3.62	11,939.12
SYNCHRONY FINL	87165B103	715.0000	12/22/2022	O'SHAUGHNESSY	14.30	23,195.96
TERRENO RLTY CORP	88146M101	376.0000	8/2/2022	COPELAND	15.04	23,620.85
TERRENO RLTY CORP	88146M101	2.0000	8/2/2022	COPELAND	0.08	125.08
TERRENO RLTY CORP	88146M101	296.0000	8/3/2022	COPELAND	9.23	18,516.84

SCHEDULE 4B

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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
TERRENO RLTY CORP	88146M101	94.0000	8/4/2022	COPELAND	3.76	5,889.08
TERRENO RLTY CORP	88146M101	238.0000	8/9/2022	COPELAND	9.52	14,869.00
TERRENO RLTY CORP	88146M101	142.0000	8/10/2022	COPELAND	5.68	8,973.73
TERRENO RLTY CORP	88146M101	197.0000	8/12/2022	COPELAND	7.88	12,610.13
TERRENO RLTY CORP	88146M101	303.0000	8/15/2022	COPELAND	12.12	19,633.73
TERRENO RLTY CORP	88146M101	407.0000	9/15/2022	COPELAND	16.28	25,178.44
TERRENO RLTY CORP	88146M101	304.0000	12/1/2022	COPELAND	12.16	17,269.08
TERRENO RLTY CORP	88146M101	138.0000	12/2/2022	COPELAND	5.52	7,883.69
TETRA TECH INC NEW	88162G103	167.0000	2/2/2022	COPELAND	6.68	22,967.56
TETRA TECH INC NEW	88162G103	191.0000	2/25/2022	COPELAND	7.64	28,306.43
TETRA TECH INC NEW	88162G103	11.0000	5/3/2022	COPELAND	0.44	1,569.59
TETRA TECH INC NEW	88162G103	199.0000	5/12/2022	COPELAND	7.96	25,777.01
TETRA TECH INC NEW	88162G103	23.0000	5/13/2022	COPELAND	0.92	2,987.74
TETRA TECH INC NEW	88162G103	6.0000	7/1/2022	COPELAND	0.24	806.64
THE AARON'S COMPANY INC	00258W108	35.0000	7/1/2022	COPELAND	1.40	510.56
THERMO FISHER SCIENTIFIC INC SR	883556102	55.0000	12/5/2022	POLEN	0.83	30,957.91
THERMO FISHER SCIENTIFIC INC SR	883556102	29.0000	12/6/2022	POLEN	0.44	16,190.49
THERMO FISHER SCIENTIFIC INC SR	883556102	13.0000	12/6/2022	POLEN	0.26	7,307.82
THERMO FISHER SCIENTIFIC INC SR	883556102	33.0000	12/7/2022	POLEN	0.50	18,376.34

SCHEDULE 4B

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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
THERMO FISHER SCIENTIFIC INC SR	883556102	9.0000	12/7/2022	POLEN	0.18	5,012.87
THERMO FISHER SCIENTIFIC INC SR	883556102	2.0000	12/7/2022	POLEN	0.02	1,114.17
THERMO FISHER SCIENTIFIC INC SR	883556102	4.0000	12/7/2022	POLEN	0.02	2,222.87
THERMO FISHER SCIENTIFIC INC SR	883556102	177.0000	12/8/2022	POLEN	5.31	97,311.04
THERMO FISHER SCIENTIFIC INC SR	883556102	55.0000	12/8/2022	POLEN	0.83	30,264.15
THERMO FISHER SCIENTIFIC INC SR	883556102	6.0000	12/8/2022	POLEN	0.12	3,299.22
THERMO FISHER SCIENTIFIC INC SR	883556102	28.0000	12/9/2022	POLEN	0.42	15,565.38
THERMO FISHER SCIENTIFIC INC SR	883556102	7.0000	12/12/2022	POLEN	0.14	3,958.87
THERMO FISHER SCIENTIFIC INC SR	883556102	5.0000	12/12/2022	POLEN	0.10	2,791.05
THERMO FISHER SCIENTIFIC INC SR	883556102	52.0000	12/12/2022	POLEN	0.78	29,442.39
THERMO FISHER SCIENTIFIC INC SR	883556102	4.0000	12/13/2022	POLEN	0.08	2,253.58
THERMO FISHER SCIENTIFIC INC SR	883556102	34.0000	12/13/2022	POLEN	0.51	19,210.94
THERMO FISHER SCIENTIFIC INC SR	883556102	18.0000	12/13/2022	POLEN	0.36	10,231.19
TRAVEL PLUS LEISURE CO	894164102	272.0000	2/10/2022	COPELAND	10.88	16,197.90
TRAVEL PLUS LEISURE CO	894164102	141.0000	2/11/2022	COPELAND	5.64	8,527.72
TRAVEL PLUS LEISURE CO	894164102	158.0000	2/17/2022	COPELAND	6.32	9,718.31
TRAVEL PLUS LEISURE CO	894164102	251.0000	2/18/2022	COPELAND	10.04	15,679.89
TRAVEL PLUS LEISURE CO	894164102	253.0000	3/1/2022	COPELAND	10.12	14,421.35
TRAVEL PLUS LEISURE CO	894164102	190.0000	3/2/2022	COPELAND	7.60	10,583.95

SCHEDULE 4B

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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
TRAVEL PLUS LEISURE CO	894164102	463.0000	4/1/2022	COPELAND	18.52	26,938.31
TRAVEL PLUS LEISURE CO	894164102	593.0000	4/11/2022	COPELAND	23.72	29,943.54
TRAVEL PLUS LEISURE CO	894164102	26.0000	5/3/2022	COPELAND	1.04	1,472.12
TRAVEL PLUS LEISURE CO	894164102	226.0000	5/18/2022	COPELAND	9.04	11,176.69
TRAVEL PLUS LEISURE CO	894164102	188.0000	5/19/2022	COPELAND	7.52	9,549.99
TRAVEL PLUS LEISURE CO	894164102	526.0000	6/30/2022	COPELAND	21.04	22,188.84
TRAVEL PLUS LEISURE CO	894164102	17.0000	7/1/2022	COPELAND	0.68	678.47
TRAVEL PLUS LEISURE CO	894164102	342.0000	9/27/2022	COPELAND	13.68	12,063.91
TRAVEL PLUS LEISURE CO	894164102	191.0000	9/28/2022	COPELAND	7.64	6,894.70
TTEC HLDGS INC	89854H102	159.0000	1/13/2022	COPELAND	6.36	13,726.02
TTEC HLDGS INC	89854H102	122.0000	1/14/2022	COPELAND	4.88	10,837.89
TTEC HLDGS INC	89854H102	218.0000	1/24/2022	COPELAND	8.72	17,482.55
TTEC HLDGS INC	89854H102	97.0000	1/25/2022	COPELAND	3.88	7,744.84
TTEC HLDGS INC	89854H102	130.0000	1/26/2022	COPELAND	5.20	10,328.12
TTEC HLDGS INC	89854H102	134.0000	1/27/2022	COPELAND	5.36	10,381.61
TTEC HLDGS INC	89854H102	56.0000	3/1/2022	COPELAND	2.24	4,339.50
TTEC HLDGS INC	89854H102	107.0000	3/2/2022	COPELAND	4.28	8,428.64
TTEC HLDGS INC	89854H102	195.0000	5/3/2022	COPELAND	7.80	14,623.40
TTEC HLDGS INC	89854H102	9.0000	7/1/2022	COPELAND	0.36	601.84

SCHEDULE 4B

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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
TTEC HLDGS INC	89854H102	93.0000	11/16/2022	COPELAND	3.72	4,227.24
TTEC HLDGS INC	89854H102	114.0000	11/17/2022	COPELAND	4.56	5,416.33
TTEC HLDGS INC	89854H102	200.0000	11/18/2022	COPELAND	8.00	9,408.68
TTEC HLDGS INC	89854H102	44.0000	11/21/2022	COPELAND	1.76	2,046.13
TYLER TECHNOLOGIES INC	902252105	196.0000	7/22/2022	FIERA	5.88	71,734.04
TYLER TECHNOLOGIES INC	902252105	205.0000	7/25/2022	FIERA	6.15	76,055.00
U M H PPTYS INC COM	903002103	44.0000	7/1/2022	COPELAND	1.76	766.33
U S PHYSICAL THERAPY INC	90337L108	35.0000	5/3/2022	COPELAND	1.40	3,634.40
U S PHYSICAL THERAPY INC	90337L108	10.0000	7/1/2022	COPELAND	0.40	1,094.70
UFP INDUSTRIES, INC	90278Q108	15.0000	5/3/2022	COPELAND	0.60	1,180.80
UFP INDUSTRIES, INC	90278Q108	12.0000	7/1/2022	COPELAND	0.48	803.64
UNIFIRST CORP MASS	904708104	3.0000	7/1/2022	COPELAND	0.12	483.12
UNIFIRST CORP MASS	904708104	106.0000	12/22/2022	COPELAND	4.24	19,850.48
UNION PACIFIC CORP	907818108	107.0000	3/10/2022	O'SHAUGHNESSY	2.14	27,890.94
UNION PACIFIC CORP	907818108	73.0000	5/12/2022	O'SHAUGHNESSY	1.46	16,614.46
UNITED RENTALS INC	911363109	600.0000	4/28/2022	FIERA	18.00	183,086.94
UNIVERSAL DISPLAY CORP	91347P105	164.0000	2/4/2022	COPELAND	6.56	25,097.59
UNIVERSAL DISPLAY CORP	91347P105	14.0000	5/3/2022	COPELAND	0.56	1,846.46
UNIVERSAL DISPLAY CORP	91347P105	101.0000	6/29/2022	COPELAND	4.04	11,531.54

SCHEDULE 4B

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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
UNIVERSAL DISPLAY CORP	91347P105	77.0000	6/30/2022	COPELAND	3.08	8,819.18
UNIVERSAL DISPLAY CORP	91347P105	6.0000	7/1/2022	COPELAND	0.24	611.91
UNIVERSAL DISPLAY CORP	91347P105	254.0000	11/14/2022	COPELAND	10.16	25,421.97
UTZ BRANDS INC COM CL A	918090101	640.0000	1/19/2022	COPELAND	25.60	10,903.81
UTZ BRANDS INC COM CL A	918090101	802.0000	1/20/2022	COPELAND	32.08	13,673.86
UTZ BRANDS INC COM CL A	918090101	86.0000	1/21/2022	COPELAND	3.44	1,396.35
UTZ BRANDS INC COM CL A	918090101	546.0000	2/2/2022	COPELAND	21.84	8,803.16
UTZ BRANDS INC COM CL A	918090101	239.0000	2/3/2022	COPELAND	9.56	3,975.69
UTZ BRANDS INC COM CL A	918090101	588.0000	2/4/2022	COPELAND	23.52	9,845.82
UTZ BRANDS INC COM CL A	918090101	210.0000	5/3/2022	COPELAND	8.40	3,003.00
UTZ BRANDS INC COM CL A	918090101	473.0000	5/18/2022	COPELAND	18.92	6,574.04
UTZ BRANDS INC COM CL A	918090101	1,409.0000	5/19/2022	COPELAND	56.36	19,771.93
UTZ BRANDS INC COM CL A	918090101	539.0000	5/27/2022	COPELAND	21.56	7,211.28
UTZ BRANDS INC COM CL A	918090101	1,356.0000	5/31/2022	COPELAND	54.24	18,643.92
UTZ BRANDS INC COM CL A	918090101	99.0000	6/1/2022	COPELAND	3.96	1,396.54
UTZ BRANDS INC COM CL A	918090101	605.0000	6/3/2022	COPELAND	24.20	8,395.95
UTZ BRANDS INC COM CL A	918090101	743.0000	6/6/2022	COPELAND	29.72	10,453.49
UTZ BRANDS INC COM CL A	918090101	255.0000	6/6/2022	COPELAND	10.20	3,497.33
UTZ BRANDS INC COM CL A	918090101	60.0000	7/1/2022	COPELAND	2.40	825.07

SCHEDULE 4B

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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
UTZ BRANDS INC COM CL A	918090101	384.0000	7/5/2022	COPELAND	15.36	5,327.50
UTZ BRANDS INC COM CL A	918090101	159.0000	7/6/2022	COPELAND	6.36	2,232.82
UTZ BRANDS INC COM CL A	918090101	449.0000	7/6/2022	COPELAND	17.96	6,511.26
VISA INC CL A	92826C839	62.0000	1/20/2022	POLEN	0.93	13,375.80
VISA INC CL A	92826C839	62.0000	1/21/2022	POLEN	0.93	13,376.46
VISA INC CL A	92826C839	21.0000	1/21/2022	POLEN	0.21	4,525.19
VISA INC CL A	92826C839	77.0000	1/24/2022	POLEN	1.16	16,727.79
VISA INC CL A	92826C839	20.0000	1/24/2022	POLEN	0.40	4,386.90
VISA INC CL A	92826C839	216.0000	1/24/2022	POLEN	2.16	46,543.55
WELLS FARGO & CO & CO NEW	949746101	1,289.0000	3/10/2022	O'SHAUGHNESSY	25.78	60,147.58
WELLS FARGO & CO & CO NEW	949746101	1,301.0000	4/14/2022	O'SHAUGHNESSY	26.02	64,261.46
WELLS FARGO & CO & CO NEW	949746101	157.0000	5/12/2022	O'SHAUGHNESSY	3.14	6,988.07
WELLS FARGO & CO & CO NEW	949746101	214.0000	7/14/2022	O'SHAUGHNESSY	2.14	8,350.28
WELLS FARGO & CO & CO NEW	949746101	771.0000	8/18/2022	O'SHAUGHNESSY	7.71	35,083.51
WELLS FARGO & CO & CO NEW	949746101	711.0000	9/15/2022	O'SHAUGHNESSY	14.22	31,487.91
WELLS FARGO & CO & CO NEW	949746101	354.0000	10/20/2022	O'SHAUGHNESSY	7.08	15,878.21
WEYERHAEUSER CO	962166104	714.0000	1/6/2022	O'SHAUGHNESSY	14.28	29,313.70
WEYERHAEUSER CO	962166104	438.0000	1/7/2022	O'SHAUGHNESSY	8.76	18,006.18
WEYERHAEUSER CO	962166104	770.0000	2/10/2022	O'SHAUGHNESSY	15.40	32,123.55

SCHEDULE 4B

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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
WEYERHAEUSER CO	962166104	345.0000	2/14/2022	O'SHAUGHNESSY	6.90	14,432.28
WEYERHAEUSER CO	962166104	1,093.0000	2/16/2022	O'SHAUGHNESSY	21.86	45,024.39
WEYERHAEUSER CO	962166104	1,974.0000	3/10/2022	O'SHAUGHNESSY	39.48	76,473.75
WEYERHAEUSER CO	962166104	747.0000	4/14/2022	O'SHAUGHNESSY	14.94	29,394.75
WEYERHAEUSER CO	962166104	86.0000	5/4/2022	O'SHAUGHNESSY	1.72	3,372.54
WEYERHAEUSER CO	962166104	1,033.0000	5/12/2022	O'SHAUGHNESSY	20.66	40,612.91
WEYERHAEUSER CO	962166104	753.0000	7/14/2022	O'SHAUGHNESSY	15.06	26,241.90
WEYERHAEUSER CO	962166104	695.0000	8/18/2022	O'SHAUGHNESSY	13.90	25,851.43
WHIRLPOOL CORP	963320106	169.0000	2/10/2022	O'SHAUGHNESSY	1.69	33,954.67
WHIRLPOOL CORP	963320106	142.0000	3/10/2022	O'SHAUGHNESSY	1.42	26,842.43
WHIRLPOOL CORP	963320106	353.0000	3/14/2022	O'SHAUGHNESSY	3.53	67,049.14
WINGSTOP INC	974155103	207.0000	3/22/2022	COPELAND	8.28	25,066.31
WINGSTOP INC	974155103	10.0000	5/3/2022	COPELAND	0.40	970.00
WINGSTOP INC	974155103	168.0000	6/14/2022	COPELAND	6.72	13,168.61
WINGSTOP INC	974155103	163.0000	6/15/2022	COPELAND	6.52	12,068.88
WINGSTOP INC	974155103	7.0000	7/1/2022	COPELAND	0.28	517.51
				Totals:	6,406.26	14,999,935.83

SCHEDULE 4C

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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

A	B	C	D	E	F	G	H	I	J	
SECURITY NAME	CUSIP	SHARES	MANAGER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET VALUE PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
ABBOTT LABS	002824100	58.0000	POLEN	5/13/2022	0.58	6,163.35	8,162.92	0.00	-1,999.57	0.00
ABBOTT LABS	002824100	127.0000	POLEN	5/13/2022	2.54	13,534.57	17,873.98	0.00	-4,339.41	0.00
ABBOTT LABS	002824100	40.0000	POLEN	5/13/2022	0.40	4,254.65	5,629.60	0.00	-1,374.95	0.00
ABBOTT LABS	002824100	275.0000	POLEN	5/16/2022	5.50	29,458.81	38,703.50	0.00	-9,244.69	0.00
ABBOTT LABS	002824100	305.0000	POLEN	5/16/2022	6.10	32,650.54	42,925.70	0.00	-10,275.16	0.00
ABBOTT LABS	002824100	198.0000	POLEN	5/16/2022	3.96	21,217.84	27,866.52	0.00	-6,648.68	0.00
ABBOTT LABS	002824100	296.0000	POLEN	5/16/2022	4.44	31,782.80	41,659.04	0.00	-9,876.24	0.00
ABBOTT LABS	002824100	188.0000	POLEN	5/17/2022	3.76	20,685.97	26,459.12	0.00	-5,773.15	0.00
ABBOTT LABS	002824100	197.0000	POLEN	5/17/2022	3.94	21,606.47	27,725.78	0.00	-6,119.31	0.00
ABM INDS INC	000957100	40.0000	COPELAND	7/27/2022	1.60	1,743.23	1,634.00	109.23	0.00	0.00
ACCENTURE PLC CL A	G1151C101	27.0000	POLEN	2/9/2022	0.81	9,320.55	11,192.85	0.00	-1,872.30	0.00
ACCENTURE PLC CL A	G1151C101	42.0000	POLEN	2/10/2022	0.84	14,428.19	17,411.10	0.00	-2,982.91	0.00
ACCENTURE PLC CL A	G1151C101	87.0000	POLEN	2/10/2022	2.61	29,881.70	36,065.85	0.00	-6,184.15	0.00
ADVANCE AUTO PARTS	00751Y106	270.0000	O'SHAUGHNESSY	5/12/2022	5.40	54,268.07	64,767.60	0.00	-10,499.53	0.00
AIR LEASE CORP	00912X302	50.0000	COPELAND	7/27/2022	2.00	1,752.55	2,211.50	0.00	-458.95	0.00

SCHEDULE 4C

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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

SECURITY NAME	A	B	C	D	E	F	G	H	I	J
	CUSIP	SHARES	MANAGER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET VALUE PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
ALGONQUIN PWR & UTILS CORP	015857105	60.0000	COPELAND	7/27/2022	2.40	809.08	867.00	0.00	-57.92	0.00
ALGONQUIN PWR & UTILS CORP	015857105	2,274.0000	COPELAND	12/1/2022	90.96	16,469.75	32,859.30	0.00	-16,389.55	0.00
ALGONQUIN PWR & UTILS CORP	015857105	598.0000	COPELAND	12/2/2022	23.92	4,392.69	8,641.10	0.00	-4,248.41	0.00
ALLISON TRANSMISSION HLDGS INC	01973R101	20.0000	COPELAND	7/27/2022	0.80	787.76	727.00	60.76	0.00	0.00
ALLISON TRANSMISSION HLDGS INC	01973R101	56.0000	COPELAND	11/22/2022	2.24	2,433.80	2,035.60	398.20	0.00	0.00
ALLISON TRANSMISSION HLDGS INC	01973R101	250.0000	COPELAND	11/22/2022	10.00	10,859.44	9,087.50	1,771.94	0.00	0.00
ALLISON TRANSMISSION HLDGS INC	01973R101	539.0000	COPELAND	11/23/2022	21.56	23,311.24	19,592.65	3,718.59	0.00	0.00
ALLSTATE CORP	020002101	417.0000	O'SHAUGHNESSY	4/14/2022	8.34	59,787.69	49,060.05	10,727.64	0.00	0.00
ALLSTATE CORP	020002101	517.0000	O'SHAUGHNESSY	4/22/2022	5.17	74,301.57	60,825.05	13,476.52	0.00	0.00
ALLSTATE CORP	020002101	119.0000	O'SHAUGHNESSY	6/16/2022	1.19	14,700.71	14,000.35	700.36	0.00	0.00
ALLSTATE CORP	020002101	788.0000	O'SHAUGHNESSY	7/14/2022	15.76	102,066.04	92,708.20	9,357.84	0.00	0.00
ALLSTATE CORP	020002101	561.0000	O'SHAUGHNESSY	8/18/2022	11.22	71,808.82	66,001.65	5,807.17	0.00	0.00
ALLSTATE CORP	020002101	186.0000	O'SHAUGHNESSY	8/18/2022	1.86	23,851.63	21,882.90	1,968.73	0.00	0.00
ALLY FINL INC	02005N100	1,923.0000	O'SHAUGHNESSY	12/22/2022	38.46	45,095.23	86,245.29	0.00	-41,150.06	0.00
ALPHABET INC CL A	02079K305	57.0000	POLEN	1/5/2022	1.71	165,411.29	165,131.28	280.01	0.00	0.00

SCHEDULE 4C

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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

SECURITY NAME	A	B	C	D	E	F	G	H	I	J
	CUSIP	SHARES	MANAGER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET VALUE PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
ALPHABET INC CL A	02079K305	23.0000	POLEN	2/9/2022	0.35	64,326.42	66,631.92	0.00	-2,305.50	0.00
ALPHABET INC CL A	02079K305	37.0000	POLEN	2/10/2022	0.37	102,314.63	107,190.48	0.00	-4,875.85	0.00
ALPHABET INC CL A	02079K305	7.0000	POLEN	2/10/2022	0.14	19,397.22	20,279.28	0.00	-882.06	0.00
ALPHABET INC CL C	02079K107	8.0000	POLEN	1/19/2022	0.12	22,329.25	23,148.72	0.00	-819.47	0.00
ALPHABET INC CL C	02079K107	29.0000	POLEN	2/4/2022	0.44	86,113.67	83,914.11	2,199.56	0.00	0.00
AMAZON COM INC	023135106	5.0000	POLEN	3/25/2022	0.08	16,409.69	16,671.70	0.00	-262.01	0.00
AMAZON COM INC	023135106	15.0000	POLEN	6/2/2022	0.23	36,499.29	50,015.10	0.00	-13,515.81	0.00
AMAZON COM INC	023135106	6.0000	POLEN	6/3/2022	0.09	14,802.49	20,006.04	0.00	-5,203.55	0.00
AMAZON COM INC	023135106	151.0000	POLEN	7/22/2022	0.76	18,385.33	25,174.27	0.00	-6,788.94	0.00
AMAZON COM INC	023135106	600.0000	POLEN	8/2/2022	3.00	82,050.22	100,030.20	0.00	-17,979.98	0.00
AMCOR PLC	G0250X107	2,157.0000	O'SHAUGHNESSY	4/22/2022	21.57	26,034.85	25,905.57	129.28	0.00	0.00
AMCOR PLC	G0250X107	3,431.0000	O'SHAUGHNESSY	10/20/2022	68.62	38,187.18	41,206.31	0.00	-3,019.13	0.00
AMCOR PLC	G0250X107	1,439.0000	O'SHAUGHNESSY	12/22/2022	28.78	17,295.95	17,282.39	13.56	0.00	0.00
AMCOR PLC	G0250X107	274.0000	O'SHAUGHNESSY	12/27/2022	5.48	3,291.13	3,290.74	0.39	0.00	0.00
AMCOR PLC	G0250X107	1,096.0000	O'SHAUGHNESSY	12/28/2022	21.92	13,176.57	13,162.96	13.61	0.00	0.00

SCHEDULE 4C

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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

SECURITY NAME	A CUSIP	B SHARES	C MANAGER	D DATE SOLD	E COMM PAID	F PROCEEDS FROM SALES	G MARKET VALUE		H REALIZED GAIN	I REALIZED LOSS	J DIVIDENDS RECEIVED
							PRIOR YR END OR CURR COST				
AMCOR PLC	G0250X107	411.0000	O'SHAUGHNESSY	12/30/2022	4.11	4,966.54	4,936.11	30.43	0.00	0.00	
AMERICOLD RLTY TR	03064D108	626.0000	COPELAND	3/15/2022	25.04	16,544.65	20,526.54	0.00	-3,981.89	0.00	
AMERICOLD RLTY TR	03064D108	1,387.0000	COPELAND	3/16/2022	55.48	35,034.75	45,479.73	0.00	-10,444.98	0.00	
AMERICOLD RLTY TR	03064D108	180.0000	COPELAND	3/16/2022	7.20	4,588.06	5,902.20	0.00	-1,314.14	0.00	
AMERICOLD RLTY TR	03064D108	94.0000	COPELAND	3/21/2022	3.76	2,520.14	3,082.26	0.00	-562.12	0.00	
AMERICOLD RLTY TR	03064D108	369.0000	COPELAND	3/21/2022	14.76	9,885.45	12,099.51	0.00	-2,214.06	0.00	
AMERICOLD RLTY TR	03064D108	1,301.0000	COPELAND	3/22/2022	52.04	34,280.39	42,659.79	0.00	-8,379.40	0.00	
AMERIPRISE FINL INC	03076C106	118.0000	O'SHAUGHNESSY	4/22/2022	1.18	35,779.40	35,595.88	183.52	0.00	0.00	
AMERIPRISE FINL INC	03076C106	234.0000	O'SHAUGHNESSY	9/15/2022	4.68	66,242.71	70,588.44	0.00	-4,345.73	0.00	
AMERIPRISE FINL INC	03076C106	390.0000	O'SHAUGHNESSY	10/20/2022	3.90	105,921.02	117,647.40	0.00	-11,726.38	0.00	
AMERIPRISE FINL INC	03076C106	368.0000	O'SHAUGHNESSY	11/17/2022	7.36	120,160.87	111,010.88	9,149.99	0.00	0.00	
AMERIPRISE FINL INC	03076C106	369.0000	O'SHAUGHNESSY	12/22/2022	3.69	113,750.39	111,312.54	2,437.85	0.00	0.00	
AMGEN INC	031162100	188.0000	O'SHAUGHNESSY	4/22/2022	1.88	48,558.46	42,294.36	6,264.10	0.00	0.00	
ANNALY MTG MGMT INC	035710409	1,450.0000	O'SHAUGHNESSY	4/22/2022	14.50	9,772.95	11,339.00	0.00	-1,566.05	0.00	
ANNALY MTG MGMT INC	035710409	7,819.0000	O'SHAUGHNESSY	9/15/2022	156.38	50,404.02	61,144.58	0.00	-10,740.56	0.00	

SCHEDULE 4C

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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

SECURITY NAME	A	B	C	D	E	F	G	H	I	J
	CUSIP	SHARES	MANAGER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET VALUE PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
ANNALY MTG MGMT INC COM NEW	035710839	0.2500	O'SHAUGHNESSY	9/28/2022	0.00	4.90	7.82	0.00	-2.92	0.00
ANNALY MTG MGMT INC COM NEW	035710839	3,242.0000	O'SHAUGHNESSY	10/20/2022	64.84	56,246.44	101,409.76	0.00	-45,163.32	0.00
AT&T INC	00206R102	1,462.0000	O'SHAUGHNESSY	9/15/2022	29.24	25,110.29	35,965.20	0.00	-10,854.91	0.00
AT&T INC	00206R102	2,334.0000	O'SHAUGHNESSY	10/20/2022	46.68	36,269.52	57,416.40	0.00	-21,146.88	0.00
AT&T INC	00206R102	474.0000	O'SHAUGHNESSY	12/22/2022	9.48	8,458.05	11,660.40	0.00	-3,202.35	0.00
AUDIO CODES ORD	M15342104	20.0000	COPELAND	7/27/2022	0.80	474.58	694.80	0.00	-220.22	0.00
AVIENT CORPORATION	05368V106	4,118.0000	FIERA	3/16/2022	123.54	199,387.60	230,402.10	0.00	-31,014.50	0.00
BANK OF AMERICA CORP	060505104	1,185.0000	O'SHAUGHNESSY	12/22/2022	23.70	38,425.34	52,720.65	0.00	-14,295.31	0.00
BANK OZK	06417N103	100.0000	COPELAND	7/27/2022	4.00	3,923.32	4,653.00	0.00	-729.68	0.00
BAUSCH HEALTH COS INC	071734107	10,288.0000	FIERA	8/3/2022	308.64	48,078.83	240,694.22	0.00	-192,615.39	0.00
BERRY PLASTICS GROUP INC	08579W103	440.0000	FIERA	3/16/2022	13.20	25,680.24	32,463.20	0.00	-6,782.96	0.00
BERRY PLASTICS GROUP INC	08579W103	1,282.0000	FIERA	3/17/2022	38.46	75,044.94	94,585.96	0.00	-19,541.02	0.00
BERRY PLASTICS GROUP INC	08579W103	1,140.0000	FIERA	3/18/2022	34.20	67,504.52	84,109.20	0.00	-16,604.68	0.00
BEST BUY	086516101	1,464.0000	FIERA	7/18/2022	43.92	103,688.93	148,742.40	0.00	-45,053.47	0.00
BIOGEN IDEC INC	09062X103	14.0000	O'SHAUGHNESSY	4/22/2022	0.14	3,103.36	3,358.88	0.00	-255.52	0.00

SCHEDULE 4C

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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

SECURITY NAME	A CUSIP	B SHARES	C MANAGER	D DATE SOLD	E COMM PAID	F PROCEEDS FROM SALES	G MARKET VALUE		H REALIZED GAIN	I REALIZED LOSS	J DIVIDENDS RECEIVED
							PRIOR YR END OR CURR COST				
BIOGEN IDEC INC	09062X103	40.0000	O'SHAUGHNESSY	8/18/2022	0.40	8,839.03	9,596.80	0.00	-757.77	0.00	
BIOGEN IDEC INC	09062X103	203.0000	O'SHAUGHNESSY	9/15/2022	4.06	42,192.58	48,703.76	0.00	-6,511.18	0.00	
BIOGEN IDEC INC	09062X103	240.0000	O'SHAUGHNESSY	10/20/2022	4.80	64,833.17	57,580.80	7,252.37	0.00	0.00	
BRISTOL MYERS SQUIBB CO	110122108	1,045.0000	O'SHAUGHNESSY	7/14/2022	20.90	78,931.74	65,155.75	13,775.99	0.00	0.00	
BRISTOL MYERS SQUIBB CO	110122108	448.0000	O'SHAUGHNESSY	7/15/2022	8.96	33,569.12	27,932.80	5,636.32	0.00	0.00	
BRUNSWICK CORP	117043109	5.0000	COPELAND	7/27/2022	0.20	381.79	503.65	0.00	-121.86	0.00	
CAPITAL ONE FINL CORP GLBL FLT	14040H105	47.0000	O'SHAUGHNESSY	11/17/2022	0.47	5,033.96	6,819.23	0.00	-1,785.27	0.00	
CAPITAL ONE FINL CORP GLBL FLT	14040H105	227.0000	O'SHAUGHNESSY	11/21/2022	2.27	22,330.77	32,935.43	0.00	-10,604.66	0.00	
CAPITAL ONE FINL CORP GLBL FLT	14040H105	212.0000	O'SHAUGHNESSY	12/22/2022	4.24	18,657.61	30,318.86	0.00	-11,661.25	0.00	
CARMAX INC	143130102	1,622.0000	FIERA	6/21/2022	48.66	138,948.53	211,233.06	0.00	-72,284.53	0.00	
CELANESE CORP DE COM SER A	150870103	132.0000	O'SHAUGHNESSY	4/22/2022	1.32	19,958.29	22,183.92	0.00	-2,225.63	0.00	
CELANESE CORP DE COM SER A	150870103	197.0000	O'SHAUGHNESSY	8/18/2022	1.97	23,166.88	33,107.82	0.00	-9,940.94	0.00	
CELANESE CORP DE COM SER A	150870103	658.0000	O'SHAUGHNESSY	9/15/2022	13.16	72,924.46	110,583.48	0.00	-37,659.02	0.00	
CELANESE CORP DE COM SER A	150870103	683.0000	O'SHAUGHNESSY	10/20/2022	6.83	65,019.91	114,784.98	0.00	-49,765.07	0.00	
CELANESE CORP DE COM SER A	150870103	672.0000	O'SHAUGHNESSY	11/17/2022	13.44	71,866.87	112,936.32	0.00	-41,069.45	0.00	

SCHEDULE 4C

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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

SECURITY NAME	A CUSIP	B SHARES	C MANAGER	D DATE SOLD	E COMM PAID	F PROCEEDS FROM SALES	G MARKET VALUE		H REALIZED GAIN	I REALIZED LOSS	J DIVIDENDS RECEIVED
							PRIOR YR END OR CURR COST				
CELANESE CORP DE COM SER A	150870103	676.0000	O'SHAUGHNESSY	12/22/2022	13.52	68,127.20	113,608.56	0.00	-45,481.36	0.00	
CHEMED CORP	16359R103	5.0000	COPELAND	7/27/2022	0.20	2,538.40	2,645.20	0.00	-106.80	0.00	
CHESAPEAKE UTILS CORP	165303108	10.0000	COPELAND	7/27/2022	0.40	1,285.67	1,458.10	0.00	-172.43	0.00	
CHEVRON CORPORATION	166764100	950.0000	O'SHAUGHNESSY	3/10/2022	19.00	156,154.69	111,482.50	44,672.19	0.00	0.00	
CHORD ENERGY CORPORATION	674215207	0.0000	COPELAND	4/1/2022	0.00	5,772.00	0.00	5,772.00	0.00	0.00	
CHORD ENERGY CORPORATION	674215207	263.0000	COPELAND	5/12/2022	10.52	34,787.75	33,135.37	1,652.38	0.00	0.00	
CHORD ENERGY CORPORATION	674215207	132.0000	COPELAND	9/26/2022	5.28	17,920.38	16,630.68	1,289.70	0.00	0.00	
CHORD ENERGY CORPORATION	674215207	89.0000	COPELAND	9/27/2022	3.56	11,183.82	11,213.11	0.00	-29.29	0.00	
CIGNA CORP	125523100	252.0000	O'SHAUGHNESSY	8/18/2022	5.04	73,462.71	57,866.76	15,595.95	0.00	0.00	
CITIGROUP INC	172967424	462.0000	O'SHAUGHNESSY	12/22/2022	4.62	20,449.17	27,900.18	0.00	-7,451.01	0.00	
CIVITAS RESOURCES INC COM NEW	17888H103	20.0000	COPELAND	7/27/2022	0.80	1,075.37	979.40	95.97	0.00	0.00	
CIVITAS RESOURCES INC COM NEW	17888H103	331.0000	COPELAND	10/24/2022	13.24	22,237.63	16,209.07	6,028.56	0.00	0.00	
CIVITAS RESOURCES INC COM NEW	17888H103	199.0000	COPELAND	10/25/2022	7.96	13,398.12	9,745.03	3,653.09	0.00	0.00	
CMC MATERIALS, INC	12571T100	142.0000	COPELAND	1/13/2022	5.68	26,769.37	27,219.98	0.00	-450.61	0.00	
CMC MATERIALS, INC	12571T100	124.0000	COPELAND	2/2/2022	4.96	21,980.95	23,769.56	0.00	-1,788.61	0.00	

SCHEDULE 4C

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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

SECURITY NAME	A CUSIP	B SHARES	C MANAGER	D DATE SOLD	E COMM PAID	F PROCEEDS FROM SALES	G MARKET VALUE		H REALIZED GAIN	I REALIZED LOSS	J DIVIDENDS RECEIVED
							PRIOR YR END OR CURR COST				
CMC MATERIALS, INC	12571T100	186.0000	COPELAND	2/4/2022	7.44	34,480.39	35,654.34	0.00	-1,173.95	0.00	
CMC MATERIALS, INC	12571T100	233.0000	COPELAND	2/10/2022	9.32	43,005.13	44,663.77	0.00	-1,658.64	0.00	
CMC MATERIALS, INC	12571T100	266.0000	COPELAND	3/1/2022	10.64	49,498.38	50,989.54	0.00	-1,491.16	0.00	
CMC MATERIALS, INC	12571T100	126.0000	COPELAND	3/3/2022	5.04	22,869.64	24,152.94	0.00	-1,283.30	0.00	
CMC MATERIALS, INC	12571T100	132.0000	COPELAND	3/16/2022	5.28	23,785.43	25,303.08	0.00	-1,517.65	0.00	
COGENT COMMUNICATIONS GROUP	19239V302	22.0000	COPELAND	7/27/2022	0.88	1,378.04	1,609.96	0.00	-231.92	0.00	
COHEN & STEERS INC	19247A100	29.0000	COPELAND	7/27/2022	1.16	2,016.55	2,682.79	0.00	-666.24	0.00	
CONAGRA FOODS INC	205887102	1,028.0000	O'SHAUGHNESSY	6/16/2022	20.56	32,920.32	35,106.20	0.00	-2,185.88	0.00	
CONAGRA FOODS INC	205887102	1,404.0000	O'SHAUGHNESSY	7/14/2022	28.08	50,084.72	47,946.60	2,138.12	0.00	0.00	
CONAGRA FOODS INC	205887102	961.0000	O'SHAUGHNESSY	7/15/2022	19.22	34,186.79	32,818.15	1,368.64	0.00	0.00	
CONOCOPHILLIPS	20825C104	606.0000	O'SHAUGHNESSY	2/10/2022	12.12	55,976.05	43,741.08	12,234.97	0.00	0.00	
CONOCOPHILLIPS	20825C104	178.0000	O'SHAUGHNESSY	2/11/2022	3.56	16,443.69	12,848.04	3,595.65	0.00	0.00	
CONOCOPHILLIPS	20825C104	357.0000	O'SHAUGHNESSY	4/22/2022	3.57	36,970.98	25,768.26	11,202.72	0.00	0.00	
CONOCOPHILLIPS	20825C104	1,464.0000	O'SHAUGHNESSY	5/12/2022	29.28	144,847.71	105,671.52	39,176.19	0.00	0.00	
CRA INTL INC	12618T105	12.0000	COPELAND	7/27/2022	0.48	1,107.21	1,120.32	0.00	-13.11	0.00	

SCHEDULE 4C

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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

SECURITY NAME	A	B	C	D	E	F	G	H	I	J
	CUSIP	SHARES	MANAGER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET VALUE PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
CRA INTL INC	12618T105	103.0000	COPELAND	11/16/2022	4.12	12,286.18	9,616.08	2,670.10	0.00	0.00
CRA INTL INC	12618T105	37.0000	COPELAND	11/17/2022	1.48	4,380.94	3,454.32	926.62	0.00	0.00
CRA INTL INC	12618T105	65.0000	COPELAND	11/18/2022	2.60	7,609.85	6,068.40	1,541.45	0.00	0.00
CRA INTL INC	12618T105	166.0000	COPELAND	11/23/2022	6.64	19,688.73	15,497.76	4,190.97	0.00	0.00
CRA INTL INC	12618T105	45.0000	COPELAND	11/25/2022	1.80	5,358.13	4,201.20	1,156.93	0.00	0.00
CUMMINS INC	231021106	178.0000	O'SHAUGHNESSY	2/10/2022	3.56	40,251.25	38,828.92	1,422.33	0.00	0.00
CUMMINS INC	231021106	178.0000	O'SHAUGHNESSY	3/10/2022	3.56	34,196.97	38,828.92	0.00	-4,631.95	0.00
DICKS SPORTING GOODS INC	253393102	1,773.0000	FIERA	11/15/2022	53.19	193,181.12	125,887.61	67,293.51	0.00	0.00
DISCOVERY COMMUNICATIONS INC NEW	25470F104	1,636.0000	O'SHAUGHNESSY	3/10/2022	32.72	42,152.14	38,511.44	3,640.70	0.00	0.00
DOLLAR GEN CORP NEW	256677105	40.0000	O'SHAUGHNESSY	3/10/2022	0.80	8,137.10	9,433.20	0.00	-1,296.10	0.00
DOLLAR GEN CORP NEW	256677105	472.0000	O'SHAUGHNESSY	4/14/2022	9.44	114,850.32	111,311.76	3,538.56	0.00	0.00
DOMINOS PIZZA INC	25754A201	6.0000	O'SHAUGHNESSY	9/15/2022	0.12	2,143.63	3,385.98	0.00	-1,242.35	0.00
DOMINOS PIZZA INC	25754A201	73.0000	O'SHAUGHNESSY	9/19/2022	0.73	25,357.38	41,196.09	0.00	-15,838.71	0.00
DOMINOS PIZZA INC	25754A201	19.0000	O'SHAUGHNESSY	10/20/2022	0.38	6,147.80	10,722.27	0.00	-4,574.47	0.00
DOMINOS PIZZA INC	25754A201	98.0000	O'SHAUGHNESSY	11/17/2022	1.96	36,538.74	55,304.34	0.00	-18,765.60	0.00

SCHEDULE 4C

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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

SECURITY NAME	A	B	C	D	E	F	G	H	I	J
	CUSIP	SHARES	MANAGER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET VALUE PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
DOMINOS PIZZA INC	25754A201	146.0000	O'SHAUGHNESSY	12/22/2022	2.92	51,653.46	82,392.18	0.00	-30,738.72	0.00
EATON CORP PLC	G29183103	540.0000	O'SHAUGHNESSY	3/10/2022	10.80	79,346.70	93,322.80	0.00	-13,976.10	0.00
EATON CORP PLC	G29183103	282.0000	O'SHAUGHNESSY	4/14/2022	5.64	40,350.66	48,735.24	0.00	-8,384.58	0.00
ENHABIT INC COM	29332G102	0.5000	COPELAND	7/8/2022	0.00	9.80	0.00	9.80	0.00	0.00
ENHABIT INC COM	29332G102	1,147.0000	COPELAND	8/12/2022	45.88	15,323.56	0.00	15,323.56	0.00	0.00
ENHABIT INC COM	29332G102	186.0000	COPELAND	8/15/2022	7.44	2,615.91	0.00	2,615.91	0.00	0.00
ENSIGN GROUP INC	29358P101	14.0000	COPELAND	7/27/2022	0.56	1,100.38	1,175.44	0.00	-75.06	0.00
ENSIGN GROUP INC	29358P101	129.0000	COPELAND	10/20/2022	5.16	11,002.10	10,830.84	171.26	0.00	0.00
ENSIGN GROUP INC	29358P101	173.0000	COPELAND	10/21/2022	6.92	14,670.18	14,525.08	145.10	0.00	0.00
ENSIGN GROUP INC	29358P101	98.0000	COPELAND	10/24/2022	3.92	8,241.28	8,228.08	13.20	0.00	0.00
EQUITABLE HLDGS INC	29452E101	174.0000	O'SHAUGHNESSY	4/22/2022	1.74	5,667.15	5,705.46	0.00	-38.31	0.00
EQUITABLE HLDGS INC	29452E101	302.0000	O'SHAUGHNESSY	5/12/2022	6.04	8,457.70	9,902.58	0.00	-1,444.88	0.00
EQUITABLE HLDGS INC	29452E101	1,105.0000	O'SHAUGHNESSY	6/16/2022	22.10	28,987.02	36,232.95	0.00	-7,245.93	0.00
EQUITABLE HLDGS INC	29452E101	2,598.0000	O'SHAUGHNESSY	7/14/2022	51.96	67,352.90	85,188.42	0.00	-17,835.52	0.00
EQUITABLE HLDGS INC	29452E101	498.0000	O'SHAUGHNESSY	7/15/2022	9.96	12,643.48	16,329.42	0.00	-3,685.94	0.00

SCHEDULE 4C

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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

SECURITY NAME	A	B	C	D	E	F	G	H	I	J
	CUSIP	SHARES	MANAGER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET VALUE PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
ESSEX PROPERTY TRUST INC	297178105	135.0000	O'SHAUGHNESSY	1/6/2022	1.35	48,135.03	47,551.05	583.98	0.00	0.00
ESSEX PROPERTY TRUST INC	297178105	84.0000	O'SHAUGHNESSY	2/10/2022	1.68	27,045.83	29,587.32	0.00	-2,541.49	0.00
ESSEX PROPERTY TRUST INC	297178105	283.0000	O'SHAUGHNESSY	2/11/2022	5.66	91,855.33	99,681.09	0.00	-7,825.76	0.00
ESSEX PROPERTY TRUST INC	297178105	337.0000	O'SHAUGHNESSY	3/10/2022	3.37	115,894.85	118,701.51	0.00	-2,806.66	0.00
ESSEX PROPERTY TRUST INC	297178105	2.0000	O'SHAUGHNESSY	3/10/2022	0.04	683.73	704.46	0.00	-20.73	0.00
EVERCORE PARTNERS INC	29977A105	26.0000	COPELAND	7/27/2022	1.04	2,509.63	3,532.10	0.00	-1,022.47	0.00
EVERCORE PARTNERS INC	29977A105	326.0000	COPELAND	10/20/2022	13.04	30,014.26	44,287.10	0.00	-14,272.84	0.00
EVERCORE PARTNERS INC	29977A105	236.0000	COPELAND	10/27/2022	9.44	22,181.51	32,060.60	0.00	-9,879.09	0.00
EVERCORE PARTNERS INC	29977A105	293.0000	COPELAND	10/31/2022	11.72	29,780.68	39,804.05	0.00	-10,023.37	0.00
EVERCORE PARTNERS INC	29977A105	138.0000	COPELAND	11/14/2022	5.52	14,114.24	18,747.30	0.00	-4,633.06	0.00
EVERCORE PARTNERS INC	29977A105	474.0000	COPELAND	11/15/2022	18.96	51,530.10	64,073.29	0.00	-12,543.19	0.00
EXXON MOBIL CORPORATION	30231G102	428.0000	O'SHAUGHNESSY	3/10/2022	8.56	38,100.36	26,189.32	11,911.04	0.00	0.00
FACEBOOK INC	30303M102	1,909.0000	POLEN	10/31/2022	19.09	186,343.34	642,092.15	0.00	-455,748.81	0.00
FACEBOOK INC	30303M102	1,044.0000	POLEN	10/31/2022	20.88	101,923.49	274,817.83	0.00	-172,894.34	0.00
FEDERAL AGRIC MTG CORP CL C	313148306	51.0000	COPELAND	7/27/2022	2.04	5,232.19	6,320.43	0.00	-1,088.24	0.00

SCHEDULE 4C

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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

SECURITY NAME	A CUSIP	B SHARES	C MANAGER	D DATE SOLD	E COMM PAID	F PROCEEDS FROM SALES	G MARKET VALUE		H REALIZED GAIN	I REALIZED LOSS	J DIVIDENDS RECEIVED
							PRIOR YR END OR CURR COST				
FNF GROUP	31620R303	278.0000	O'SHAUGHNESSY	5/12/2022	5.56	11,303.42	12,630.93	0.00	-1,327.51	0.00	
FORTINET INC	34959E109	90.0000	O'SHAUGHNESSY	3/10/2022	1.80	25,618.12	32,346.00	0.00	-6,727.88	0.00	
FOX CORPORATION CLASS A	35137L105	1,248.0000	O'SHAUGHNESSY	11/17/2022	24.96	38,430.27	46,051.20	0.00	-7,620.93	0.00	
GARTNER INC CL A	366651107	18.0000	POLEN	2/25/2022	0.27	4,928.55	6,017.76	0.00	-1,089.21	0.00	
GARTNER INC CL A	366651107	147.0000	POLEN	2/28/2022	4.41	40,317.48	49,145.04	0.00	-8,827.56	0.00	
GARTNER INC CL A	366651107	20.0000	POLEN	3/25/2022	0.60	5,822.29	6,686.40	0.00	-864.11	0.00	
GARTNER INC CL A	366651107	35.0000	POLEN	3/28/2022	1.05	10,237.83	11,701.20	0.00	-1,463.37	0.00	
GARTNER INC CL A	366651107	46.0000	POLEN	3/29/2022	1.38	13,554.77	15,378.72	0.00	-1,823.95	0.00	
GARTNER INC CL A	366651107	53.0000	POLEN	3/30/2022	1.59	15,691.81	17,718.96	0.00	-2,027.15	0.00	
GARTNER INC CL A	366651107	56.0000	POLEN	3/31/2022	1.68	17,114.73	18,721.92	0.00	-1,607.19	0.00	
GARTNER INC CL A	366651107	20.0000	POLEN	4/1/2022	0.60	6,037.58	6,686.40	0.00	-648.82	0.00	
GARTNER INC CL A	366651107	114.0000	O'SHAUGHNESSY	9/15/2022	2.28	34,372.85	38,112.48	0.00	-3,739.63	0.00	
GARTNER INC CL A	366651107	123.0000	O'SHAUGHNESSY	10/20/2022	1.23	36,206.67	41,121.36	0.00	-4,914.69	0.00	
GARTNER INC CL A	366651107	187.0000	O'SHAUGHNESSY	11/17/2022	3.74	63,409.74	62,517.84	891.90	0.00	0.00	
GARTNER INC CL A	366651107	81.0000	O'SHAUGHNESSY	12/22/2022	1.62	27,231.85	27,079.92	151.93	0.00	0.00	

SCHEDULE 4C

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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

	A	B	C	D	E	F	G	H	I	J
							MARKET VALUE			
SECURITY NAME	CUSIP	SHARES	MANAGER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
GARTNER INC CL A	366651107	75.0000	O'SHAUGHNESSY	12/23/2022	1.50	25,590.98	25,074.00	516.98	0.00	0.00
GILEAD SCIENCES INC	375558103	204.0000	O'SHAUGHNESSY	3/10/2022	4.08	12,217.49	14,812.44	0.00	-2,594.95	0.00
GILEAD SCIENCES INC	375558103	337.0000	O'SHAUGHNESSY	4/14/2022	3.37	20,938.91	24,469.57	0.00	-3,530.66	0.00
HENRY JACK & ASSOC INC	426281101	131.0000	O'SHAUGHNESSY	6/16/2022	2.62	23,112.81	21,875.69	1,237.12	0.00	0.00
HOME BANCSHARES INC	436893200	154.0000	COPELAND	7/27/2022	6.16	3,462.07	3,749.90	0.00	-287.83	0.00
INSPERITY INC	45778Q107	12.0000	COPELAND	7/27/2022	0.48	1,254.09	1,417.32	0.00	-163.23	0.00
INTEL CORP	458140100	834.0000	O'SHAUGHNESSY	4/22/2022	8.34	40,509.26	42,951.00	0.00	-2,441.74	0.00
INTEL CORP	458140100	226.0000	O'SHAUGHNESSY	6/16/2022	4.52	8,587.80	11,639.00	0.00	-3,051.20	0.00
INTEL CORP	458140100	1,372.0000	O'SHAUGHNESSY	9/15/2022	27.44	42,201.75	70,658.00	0.00	-28,456.25	0.00
INTEL CORP	458140100	1,915.0000	O'SHAUGHNESSY	10/20/2022	38.30	51,188.11	98,622.50	0.00	-47,434.39	0.00
INTUITIVE SURGICAL INC	46120E602	91.0000	POLEN	8/18/2022	0.91	21,292.52	32,696.30	0.00	-11,403.78	0.00
INTUITIVE SURGICAL INC	46120E602	43.0000	POLEN	8/19/2022	0.65	9,890.41	15,449.90	0.00	-5,559.49	0.00
INTUITIVE SURGICAL INC	46120E602	43.0000	POLEN	8/19/2022	0.21	9,883.58	15,449.90	0.00	-5,566.32	0.00
INTUITIVE SURGICAL INC	46120E602	13.0000	POLEN	8/19/2022	0.26	2,982.74	4,670.90	0.00	-1,688.16	0.00
INTUITIVE SURGICAL INC	46120E602	2.0000	POLEN	8/22/2022	0.01	458.62	718.60	0.00	-259.98	0.00

SCHEDULE 4C

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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

SECURITY NAME	A CUSIP	B SHARES	C MANAGER	D DATE SOLD	E COMM PAID	F PROCEEDS FROM SALES	G MARKET VALUE		H REALIZED GAIN	I REALIZED LOSS	J DIVIDENDS RECEIVED
							PRIOR YR END OR CURR COST				
INTUITIVE SURGICAL INC	46120E602	55.0000	POLEN	8/22/2022	0.83	12,591.44	19,761.50		0.00	-7,170.06	0.00
INTUITIVE SURGICAL INC	46120E602	517.0000	POLEN	8/23/2022	0.00	112,967.08	185,758.10		0.00	-72,791.02	0.00
INTUITIVE SURGICAL INC	46120E602	1.0000	POLEN	8/23/2022	0.02	227.42	359.30		0.00	-131.88	0.00
INTUITIVE SURGICAL INC	46120E602	9.0000	POLEN	8/23/2022	0.14	2,031.26	3,233.70		0.00	-1,202.44	0.00
JM SMUCKER COMPANY-NEW	832696405	244.0000	O'SHAUGHNESSY	4/22/2022	2.44	35,123.62	33,140.08		1,983.54	0.00	0.00
JM SMUCKER COMPANY-NEW	832696405	91.0000	O'SHAUGHNESSY	6/16/2022	1.82	11,598.85	12,359.62		0.00	-760.77	0.00
JM SMUCKER COMPANY-NEW	832696405	69.0000	O'SHAUGHNESSY	6/17/2022	0.69	8,632.68	9,371.58		0.00	-738.90	0.00
JM SMUCKER COMPANY-NEW	832696405	237.0000	O'SHAUGHNESSY	6/21/2022	2.37	29,667.26	32,189.34		0.00	-2,522.08	0.00
JM SMUCKER COMPANY-NEW	832696405	83.0000	O'SHAUGHNESSY	6/23/2022	0.83	10,213.89	11,273.06		0.00	-1,059.17	0.00
JM SMUCKER COMPANY-NEW	832696405	645.0000	O'SHAUGHNESSY	7/14/2022	12.90	85,719.82	87,603.90		0.00	-1,884.08	0.00
JM SMUCKER COMPANY-NEW	832696405	655.0000	O'SHAUGHNESSY	8/18/2022	6.55	89,695.21	88,962.10		733.11	0.00	0.00
JOHNSON CONTROLS INTERNATION	G51502105	638.0000	O'SHAUGHNESSY	4/22/2022	6.38	42,452.30	51,875.78		0.00	-9,423.48	0.00
JOHNSON CONTROLS INTERNATION	G51502105	1,262.0000	O'SHAUGHNESSY	7/14/2022	25.24	59,275.03	102,613.22		0.00	-43,338.19	0.00
JOHNSON CONTROLS INTERNATION	G51502105	979.0000	O'SHAUGHNESSY	9/15/2022	9.79	56,157.09	79,602.49		0.00	-23,445.40	0.00
JOHNSON CONTROLS INTERNATION	G51502105	1,076.0000	O'SHAUGHNESSY	10/20/2022	10.76	57,197.76	87,489.56		0.00	-30,291.80	0.00

SCHEDULE 4C

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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

SECURITY NAME	A CUSIP	B SHARES	C MANAGER	D DATE SOLD	E COMM PAID	F PROCEEDS FROM SALES	G MARKET VALUE		H REALIZED GAIN	I REALIZED LOSS	J DIVIDENDS RECEIVED
							PRIOR YR END OR CURR COST				
JOHNSON CONTROLS INTERNATION	G51502105	395.0000	O'SHAUGHNESSY	10/21/2022	7.90	20,848.21	32,117.45	0.00	-11,269.24	0.00	
KB HOME	48666K109	295.0000	COPELAND	5/25/2022	11.80	9,486.77	13,195.35	0.00	-3,708.58	0.00	
KB HOME	48666K109	599.0000	COPELAND	5/26/2022	23.96	18,621.70	26,793.27	0.00	-8,171.57	0.00	
KB HOME	48666K109	1,317.0000	COPELAND	5/31/2022	52.68	45,229.74	58,909.41	0.00	-13,679.67	0.00	
KB HOME	48666K109	392.0000	COPELAND	6/3/2022	15.68	13,344.00	17,534.16	0.00	-4,190.16	0.00	
KB HOME	48666K109	556.0000	COPELAND	6/6/2022	22.24	18,911.84	24,869.88	0.00	-5,958.04	0.00	
KB HOME	48666K109	1,098.0000	COPELAND	6/9/2022	43.92	36,540.71	49,113.54	0.00	-12,572.83	0.00	
KELLOGG CO	487836108	872.0000	O'SHAUGHNESSY	7/14/2022	17.44	63,702.85	56,174.24	7,528.61	0.00	0.00	
KEYCORP	493267108	1,376.0000	O'SHAUGHNESSY	12/22/2022	27.52	23,023.53	31,826.88	0.00	-8,803.35	0.00	
KIMBERLY CLARK CORP	494368103	467.0000	O'SHAUGHNESSY	7/14/2022	4.67	63,280.37	66,743.64	0.00	-3,463.27	0.00	
KINDER MORGAN INC DEL COM	49456B101	896.0000	O'SHAUGHNESSY	4/22/2022	8.96	18,073.74	14,210.56	3,863.18	0.00	0.00	
KINDER MORGAN INC DEL COM	49456B101	566.0000	O'SHAUGHNESSY	6/16/2022	11.32	10,342.96	8,976.76	1,366.20	0.00	0.00	
KINDER MORGAN INC DEL COM	49456B101	91.0000	O'SHAUGHNESSY	6/17/2022	1.82	1,632.50	1,443.26	189.24	0.00	0.00	
KINDER MORGAN INC DEL COM	49456B101	46.0000	O'SHAUGHNESSY	6/21/2022	0.92	782.45	729.56	52.89	0.00	0.00	
KINDER MORGAN INC DEL COM	49456B101	46.0000	O'SHAUGHNESSY	6/23/2022	0.92	767.80	729.56	38.24	0.00	0.00	

SCHEDULE 4C

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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

SECURITY NAME	A CUSIP	B SHARES	C MANAGER	D DATE SOLD	E COMM PAID	F PROCEEDS FROM SALES	G MARKET VALUE		H REALIZED GAIN	I REALIZED LOSS	J DIVIDENDS RECEIVED
							PRIOR YR END OR CURR COST				
KINDER MORGAN INC DEL COM	49456B101	46.0000	O'SHAUGHNESSY	6/27/2022	0.92	755.82	729.56		26.26	0.00	0.00
KINDER MORGAN INC DEL COM	49456B101	54.0000	O'SHAUGHNESSY	6/29/2022	0.54	909.32	856.44		52.88	0.00	0.00
KINDER MORGAN INC DEL COM	49456B101	95.0000	O'SHAUGHNESSY	6/30/2022	0.95	1,633.86	1,506.70		127.16	0.00	0.00
KINDER MORGAN INC DEL COM	49456B101	1,928.0000	O'SHAUGHNESSY	7/14/2022	19.28	31,920.96	30,578.08		1,342.88	0.00	0.00
KINDER MORGAN INC DEL COM	49456B101	131.0000	O'SHAUGHNESSY	7/15/2022	2.62	2,177.12	2,077.66		99.46	0.00	0.00
KINDER MORGAN INC DEL COM	49456B101	1,443.0000	O'SHAUGHNESSY	8/18/2022	28.86	26,930.67	22,885.98		4,044.69	0.00	0.00
KINDER MORGAN INC DEL COM	49456B101	853.0000	O'SHAUGHNESSY	11/17/2022	8.53	15,977.09	13,528.58		2,448.51	0.00	0.00
KROGER CO	501044101	483.0000	O'SHAUGHNESSY	2/10/2022	9.66	21,708.70	21,860.58		0.00	-151.88	0.00
KROGER CO	501044101	20.0000	O'SHAUGHNESSY	3/10/2022	0.40	1,143.83	905.20		238.63	0.00	0.00
KROGER CO	501044101	1,566.0000	O'SHAUGHNESSY	3/10/2022	15.66	90,012.75	70,877.16		19,135.59	0.00	0.00
KROGER CO	501044101	1,018.0000	O'SHAUGHNESSY	4/14/2022	20.36	60,277.71	46,074.68		14,203.03	0.00	0.00
KROGER CO	501044101	79.0000	O'SHAUGHNESSY	4/19/2022	1.58	4,612.20	3,575.54		1,036.66	0.00	0.00
KROGER CO	501044101	1,383.0000	O'SHAUGHNESSY	5/12/2022	27.66	75,713.05	62,594.58		13,118.47	0.00	0.00
KROGER CO	501044101	1,938.0000	O'SHAUGHNESSY	6/16/2022	38.76	98,207.64	87,713.88		10,493.76	0.00	0.00
KROGER CO	501044101	467.0000	O'SHAUGHNESSY	9/15/2022	9.34	23,663.09	21,136.42		2,526.67	0.00	0.00

SCHEDULE 4C

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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

SECURITY NAME	A	B	C	D	E	F	G	H	I	J
	CUSIP	SHARES	MANAGER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET VALUE PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
KROGER CO	501044101	1,750.0000	O'SHAUGHNESSY	10/20/2022	35.00	74,728.71	79,205.00	0.00	-4,476.29	0.00
KULICKE & SOFFA INDS INC	501242101	21.0000	COPELAND	7/27/2022	0.84	1,007.55	1,271.34	0.00	-263.79	0.00
L3 HARRIS TECHNOLOGIES INC COM	502431109	327.0000	O'SHAUGHNESSY	3/10/2022	6.54	87,752.39	69,729.48	18,022.91	0.00	0.00
L3 HARRIS TECHNOLOGIES INC COM	502431109	267.0000	O'SHAUGHNESSY	4/22/2022	2.67	67,882.29	56,935.08	10,947.21	0.00	0.00
L3 HARRIS TECHNOLOGIES INC COM	502431109	397.0000	O'SHAUGHNESSY	6/16/2022	7.94	92,206.05	84,656.28	7,549.77	0.00	0.00
L3 HARRIS TECHNOLOGIES INC COM	502431109	10.0000	O'SHAUGHNESSY	7/14/2022	0.10	2,365.54	2,132.40	233.14	0.00	0.00
L3 HARRIS TECHNOLOGIES INC COM	502431109	229.0000	O'SHAUGHNESSY	8/2/2022	2.29	54,025.31	48,831.96	5,193.35	0.00	0.00
L3 HARRIS TECHNOLOGIES INC COM	502431109	240.0000	O'SHAUGHNESSY	8/18/2022	2.40	57,671.03	51,177.60	6,493.43	0.00	0.00
L3 HARRIS TECHNOLOGIES INC COM	502431109	190.0000	O'SHAUGHNESSY	8/19/2022	1.90	45,722.75	40,515.60	5,207.15	0.00	0.00
LAKELAND FINL CORP	511656100	33.0000	COPELAND	7/27/2022	1.32	2,444.42	2,644.62	0.00	-200.20	0.00
LAM RESH CORP	512807108	308.0000	FIERA	4/1/2022	9.24	172,236.63	221,498.20	0.00	-49,261.57	0.00
LEMAITRE VASCULAR INC	525558201	47.0000	COPELAND	7/27/2022	1.88	2,197.32	2,360.81	0.00	-163.49	0.00
LEMAITRE VASCULAR INC	525558201	65.0000	COPELAND	10/6/2022	2.60	3,406.25	3,264.95	141.30	0.00	0.00
LEMAITRE VASCULAR INC	525558201	89.0000	COPELAND	10/7/2022	3.56	4,562.12	4,470.47	91.65	0.00	0.00
LEMAITRE VASCULAR INC	525558201	35.0000	COPELAND	10/11/2022	1.40	1,754.19	1,758.05	0.00	-3.86	0.00

SCHEDULE 4C

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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

SECURITY NAME	A CUSIP	B SHARES	C MANAGER	D DATE SOLD	E COMM PAID	F PROCEEDS FROM SALES	G MARKET VALUE		H REALIZED GAIN	I REALIZED LOSS	J DIVIDENDS RECEIVED
							PRIOR YR END OR CURR COST	REALIZED LOSS			
LEMAITRE VASCULAR INC	525558201	52.0000	COPELAND	10/12/2022	2.08	2,524.03	2,611.96	0.00	-87.93	0.00	
LEMAITRE VASCULAR INC	525558201	33.0000	COPELAND	10/12/2022	1.32	1,601.22	1,657.59	0.00	-56.37	0.00	
LEMAITRE VASCULAR INC	525558201	85.0000	COPELAND	10/13/2022	3.40	4,102.88	4,269.55	0.00	-166.67	0.00	
LIBERTY GLOBAL PLC SERIES C	G5480U120	1,362.0000	O'SHAUGHNESSY	2/10/2022	27.24	38,699.26	38,258.58	440.68	0.00	0.00	
LITTLEFUSE INC	537008104	10.0000	COPELAND	7/27/2022	0.40	2,575.74	3,146.80	0.00	-571.06	0.00	
LOEWS CORP	540424108	677.0000	O'SHAUGHNESSY	11/17/2022	13.54	37,682.17	39,103.52	0.00	-1,421.35	0.00	
MAGNA INTL INC	559222401	1,647.0000	FIERA	7/18/2022	49.41	89,256.62	133,308.18	0.00	-44,051.56	0.00	
MANTECH INTERNATIONAL CORP CL A	564563104	347.0000	COPELAND	5/18/2022	13.88	32,642.37	25,306.71	7,335.66	0.00	0.00	
MANTECH INTERNATIONAL CORP CL A	564563104	111.0000	COPELAND	6/3/2022	4.44	10,567.43	8,095.23	2,472.20	0.00	0.00	
MANTECH INTERNATIONAL CORP CL A	564563104	139.0000	COPELAND	6/6/2022	5.56	13,258.79	10,137.27	3,121.52	0.00	0.00	
MANTECH INTERNATIONAL CORP CL A	564563104	241.0000	COPELAND	6/14/2022	9.64	22,786.89	17,576.13	5,210.76	0.00	0.00	
MANTECH INTERNATIONAL CORP CL A	564563104	240.0000	COPELAND	6/30/2022	9.60	22,883.18	17,503.20	5,379.98	0.00	0.00	
MANTECH INTERNATIONAL CORP CL A	564563104	1,195.0000	COPELAND	9/16/2022	0.00	114,720.00	87,151.35	27,568.65	0.00	0.00	
MARATHON PETE CORP	56585A102	88.0000	O'SHAUGHNESSY	10/20/2022	0.88	9,407.86	5,631.12	3,776.74	0.00	0.00	
MASTERCARD INC	57636Q104	24.0000	POLEN	9/29/2022	0.12	6,866.03	8,623.68	0.00	-1,757.65	0.00	

SCHEDULE 4C

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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

SECURITY NAME	A	B	C	D	E	F	G	H	I	J
	CUSIP	SHARES	MANAGER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET VALUE PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
MASTERCARD INC	57636Q104	200.0000	POLEN	9/29/2022	4.00	57,224.69	71,864.00	0.00	-14,639.31	0.00
MASTERCARD INC	57636Q104	140.0000	POLEN	9/29/2022	4.20	40,166.75	50,304.80	0.00	-10,138.05	0.00
MASTERCARD INC	57636Q104	8.0000	POLEN	9/30/2022	0.16	2,271.62	2,874.56	0.00	-602.94	0.00
MASTERCARD INC	57636Q104	136.0000	POLEN	9/30/2022	4.08	38,615.67	48,867.52	0.00	-10,251.85	0.00
MATERION CORP COM	576690101	42.0000	COPELAND	7/27/2022	1.68	3,205.36	3,861.48	0.00	-656.12	0.00
MAXIMUS INC	577933104	322.0000	COPELAND	1/31/2022	12.88	24,207.38	25,653.74	0.00	-1,446.36	0.00
MAXIMUS INC	577933104	296.0000	COPELAND	2/2/2022	11.84	22,729.60	23,582.32	0.00	-852.72	0.00
MAXIMUS INC	577933104	335.0000	COPELAND	2/4/2022	13.40	26,363.79	26,689.45	0.00	-325.66	0.00
MAXIMUS INC	577933104	341.0000	COPELAND	2/10/2022	13.64	26,196.06	27,167.47	0.00	-971.41	0.00
MAXIMUS INC	577933104	385.0000	COPELAND	2/17/2022	15.40	29,406.14	30,672.95	0.00	-1,266.81	0.00
MAXIMUS INC	577933104	381.0000	COPELAND	2/23/2022	15.24	29,321.61	30,354.27	0.00	-1,032.66	0.00
MCKESSON CORP	58155Q103	385.0000	O'SHAUGHNESSY	1/6/2022	3.85	95,534.87	95,699.45	0.00	-164.58	0.00
MCKESSON CORP	58155Q103	120.0000	O'SHAUGHNESSY	2/10/2022	2.40	32,572.01	29,828.40	2,743.61	0.00	0.00
MCKESSON CORP	58155Q103	206.0000	O'SHAUGHNESSY	3/10/2022	4.12	56,994.79	51,205.42	5,789.37	0.00	0.00
MCKESSON CORP	58155Q103	201.0000	O'SHAUGHNESSY	3/14/2022	4.02	55,633.64	49,962.57	5,671.07	0.00	0.00

SCHEDULE 4C

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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

SECURITY NAME	A	B	C	D	E	F	G	H	I	J
	CUSIP	SHARES	MANAGER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET VALUE PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
MCKESSON CORP	58155Q103	131.0000	O'SHAUGHNESSY	4/22/2022	1.31	43,605.83	32,562.67	11,043.16	0.00	0.00
MCKESSON CORP	58155Q103	35.0000	O'SHAUGHNESSY	9/15/2022	0.70	12,533.65	8,699.95	3,833.70	0.00	0.00
MCKESSON CORP	58155Q103	38.0000	O'SHAUGHNESSY	10/6/2022	0.38	13,507.91	9,445.66	4,062.25	0.00	0.00
MICRON TECHNOLOGY INC	595112103	2,832.0000	FIERA	4/1/2022	84.96	229,058.35	263,800.80	0.00	-34,742.45	0.00
MOLINA HEALTHCARE INC	60855R100	66.0000	O'SHAUGHNESSY	1/12/2022	0.66	18,893.20	20,993.28	0.00	-2,100.08	0.00
MOLINA HEALTHCARE INC	60855R100	479.0000	O'SHAUGHNESSY	2/10/2022	4.79	143,305.14	152,360.32	0.00	-9,055.18	0.00
MONRO INC	610236101	64.0000	COPELAND	7/27/2022	2.56	3,068.50	3,729.28	0.00	-660.78	0.00
MOSAIC CO NEW	61945C103	2,534.0000	FIERA	4/1/2022	76.02	165,095.59	99,560.86	65,534.73	0.00	0.00
MOSAIC CO NEW	61945C103	2,450.0000	FIERA	4/28/2022	73.50	156,733.79	96,260.50	60,473.29	0.00	0.00
MSC INDL DIRECT INC CL A	553530106	297.0000	COPELAND	1/26/2022	11.88	24,875.34	24,965.82	0.00	-90.48	0.00
MSC INDL DIRECT INC CL A	553530106	286.0000	COPELAND	1/27/2022	11.44	23,442.27	24,041.16	0.00	-598.89	0.00
MSC INDL DIRECT INC CL A	553530106	265.0000	COPELAND	2/2/2022	10.60	21,552.21	22,275.90	0.00	-723.69	0.00
MSC INDL DIRECT INC CL A	553530106	296.0000	COPELAND	2/4/2022	11.84	24,857.48	24,881.76	0.00	-24.28	0.00
MSC INDL DIRECT INC CL A	553530106	113.0000	COPELAND	2/10/2022	4.52	8,985.87	9,498.78	0.00	-512.91	0.00
MSC INDL DIRECT INC CL A	553530106	166.0000	COPELAND	2/11/2022	6.64	13,344.34	13,953.96	0.00	-609.62	0.00

SCHEDULE 4C

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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

SECURITY NAME	A CUSIP	B SHARES	C MANAGER	D DATE SOLD	E COMM PAID	F PROCEEDS FROM SALES	G MARKET VALUE		H REALIZED GAIN	I REALIZED LOSS	J DIVIDENDS RECEIVED
							PRIOR YR END OR CURR COST				
MSC INDL DIRECT INC CL A	553530106	111.0000	COPELAND	2/25/2022	4.44	8,498.75	9,330.66		0.00	-831.91	0.00
MSC INDL DIRECT INC CL A	553530106	190.0000	COPELAND	2/28/2022	7.60	14,198.89	15,971.40		0.00	-1,772.51	0.00
MSCI INC CL A	55354G100	12.0000	POLEN	2/25/2022	0.18	6,117.24	7,352.28		0.00	-1,235.04	0.00
MSCI INC CL A	55354G100	88.0000	POLEN	2/28/2022	0.88	44,000.70	53,916.72		0.00	-9,916.02	0.00
MSCI INC CL A	55354G100	3.0000	POLEN	4/7/2022	0.06	1,545.37	1,838.07		0.00	-292.70	0.00
MSCI INC CL A	55354G100	18.0000	POLEN	4/7/2022	0.18	9,262.40	11,028.42		0.00	-1,766.02	0.00
MSCI INC CL A	55354G100	21.0000	POLEN	4/8/2022	0.21	10,625.37	12,866.49		0.00	-2,241.12	0.00
MSCI INC CL A	55354G100	3.0000	POLEN	4/8/2022	0.06	1,508.18	1,838.07		0.00	-329.89	0.00
MSCI INC CL A	55354G100	47.0000	POLEN	4/8/2022	0.94	23,656.17	28,796.43		0.00	-5,140.26	0.00
MSCI INC CL A	55354G100	12.0000	POLEN	4/11/2022	0.24	6,089.12	7,352.28		0.00	-1,263.16	0.00
MSCI INC CL A	55354G100	17.0000	POLEN	4/11/2022	0.34	8,604.17	10,415.73		0.00	-1,811.56	0.00
MSCI INC CL A	55354G100	37.0000	POLEN	4/11/2022	0.37	18,850.93	22,669.53		0.00	-3,818.60	0.00
MSCI INC CL A	55354G100	17.0000	POLEN	4/12/2022	0.17	8,648.78	10,415.73		0.00	-1,766.95	0.00
MSCI INC CL A	55354G100	16.0000	POLEN	4/12/2022	0.32	8,111.64	9,803.04		0.00	-1,691.40	0.00
MSCI INC CL A	55354G100	9.0000	POLEN	4/12/2022	0.18	4,575.89	5,514.21		0.00	-938.32	0.00

SCHEDULE 4C

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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

SECURITY NAME	A	B	C	D	E	F	G	H	I	J
	CUSIP	SHARES	MANAGER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET VALUE PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
MSCI INC CL A	55354G100	17.0000	POLEN	4/13/2022	0.17	8,324.07	10,415.73	0.00	-2,091.66	0.00
MSCI INC CL A	55354G100	11.0000	POLEN	4/14/2022	0.11	5,381.35	6,739.59	0.00	-1,358.24	0.00
NEXPOINT RESIDENTIAL TR INC	65341D102	207.0000	COPELAND	3/3/2022	8.28	17,322.08	17,352.81	0.00	-30.73	0.00
NEXSTAR MEDIA GROUP INC COMMON	65336K103	251.0000	COPELAND	3/3/2022	10.04	46,310.24	37,895.98	8,414.26	0.00	0.00
NEXSTAR MEDIA GROUP INC COMMON	65336K103	335.0000	COPELAND	5/27/2022	13.40	55,546.04	50,578.30	4,967.74	0.00	0.00
NEXSTAR MEDIA GROUP INC COMMON	65336K103	139.0000	COPELAND	12/1/2022	5.56	26,029.99	20,986.22	5,043.77	0.00	0.00
NORTHERN OIL & GAS INC NEV	665531307	968.0000	COPELAND	6/3/2022	38.72	32,051.87	19,921.44	12,130.43	0.00	0.00
NORTHERN OIL & GAS INC NEV	665531307	769.0000	COPELAND	8/26/2022	30.76	24,916.94	15,826.02	9,090.92	0.00	0.00
NORTHERN OIL & GAS INC NEV	665531307	315.0000	COPELAND	8/29/2022	12.60	9,996.30	6,482.70	3,513.60	0.00	0.00
NORTHERN OIL & GAS INC NEV	665531307	524.0000	COPELAND	9/26/2022	20.96	15,080.84	10,783.92	4,296.92	0.00	0.00
NORTHERN OIL & GAS INC NEV	665531307	120.0000	COPELAND	9/27/2022	4.80	3,101.46	2,469.60	631.86	0.00	0.00
NORTHERN OIL & GAS INC NEV	665531307	54.0000	COPELAND	9/28/2022	2.16	1,370.76	1,111.32	259.44	0.00	0.00
NORTHERN OIL & GAS INC NEV	665531307	872.0000	COPELAND	11/14/2022	34.88	30,086.01	17,945.76	12,140.25	0.00	0.00
NORTHROP GRUMMAN CORP	666807102	31.0000	O'SHAUGHNESSY	12/22/2022	0.62	16,541.53	11,999.17	4,542.36	0.00	0.00
O REILLY AUTOMOTIVE INC NEW	67103H107	108.0000	O'SHAUGHNESSY	4/14/2022	1.08	78,700.14	76,272.84	2,427.30	0.00	0.00

SCHEDULE 4C

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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

SECURITY NAME	A	B	C	D	E	F	G	H	I	J
	CUSIP	SHARES	MANAGER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET VALUE PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
O REILLY AUTOMOTIVE INC NEW	67103H107	4.0000	O'SHAUGHNESSY	4/22/2022	0.04	2,975.54	2,824.92	150.62	0.00	0.00
O REILLY AUTOMOTIVE INC NEW	67103H107	44.0000	O'SHAUGHNESSY	5/12/2022	0.88	27,153.22	31,074.12	0.00	-3,920.90	0.00
O REILLY AUTOMOTIVE INC NEW	67103H107	37.0000	O'SHAUGHNESSY	5/13/2022	0.37	22,799.88	26,130.51	0.00	-3,330.63	0.00
OMNICOM GROUP INC	681919106	254.0000	O'SHAUGHNESSY	2/10/2022	5.08	19,811.89	18,610.58	1,201.31	0.00	0.00
OMNICOM GROUP INC	681919106	36.0000	O'SHAUGHNESSY	3/10/2022	0.36	2,697.46	2,637.72	59.74	0.00	0.00
OMNICOM GROUP INC	681919106	682.0000	O'SHAUGHNESSY	3/10/2022	13.64	51,737.55	49,970.14	1,767.41	0.00	0.00
OMNICOM GROUP INC	681919106	123.0000	O'SHAUGHNESSY	3/11/2022	2.46	9,423.60	9,012.21	411.39	0.00	0.00
ORACLE CORPORATION	68389X105	390.0000	O'SHAUGHNESSY	3/10/2022	7.80	28,723.35	34,011.90	0.00	-5,288.55	0.00
ORACLE CORPORATION	68389X105	950.0000	O'SHAUGHNESSY	9/15/2022	9.50	73,123.62	82,849.50	0.00	-9,725.88	0.00
ORACLE CORPORATION	68389X105	173.0000	O'SHAUGHNESSY	10/20/2022	3.46	11,678.91	15,087.33	0.00	-3,408.42	0.00
ORACLE CORPORATION	68389X105	599.0000	O'SHAUGHNESSY	11/17/2022	11.98	47,387.42	52,238.79	0.00	-4,851.37	0.00
ORACLE CORPORATION	68389X105	806.0000	O'SHAUGHNESSY	12/22/2022	16.12	64,989.03	70,291.26	0.00	-5,302.23	0.00
POWER INTEGRATIONS INC	739276103	12.0000	COPELAND	7/27/2022	0.48	946.17	1,114.68	0.00	-168.51	0.00
PROGRESSIVE CORP	743315103	28.0000	O'SHAUGHNESSY	4/22/2022	0.28	3,225.30	2,874.20	351.10	0.00	0.00
PROGRESSIVE CORP	743315103	50.0000	O'SHAUGHNESSY	6/16/2022	1.00	5,703.17	5,132.50	570.67	0.00	0.00

SCHEDULE 4C

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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

SECURITY NAME	A CUSIP	B SHARES	C MANAGER	D DATE SOLD	E COMM PAID	F PROCEEDS FROM SALES	G MARKET VALUE		H REALIZED GAIN	I REALIZED LOSS	J DIVIDENDS RECEIVED
							PRIOR YR END OR CURR COST				
PROGRESSIVE CORP	743315103	392.0000	O'SHAUGHNESSY	7/14/2022	7.84	46,780.75	40,238.80	6,541.95	0.00	0.00	
PROGRESSIVE CORP	743315103	90.0000	O'SHAUGHNESSY	7/15/2022	1.80	10,578.06	9,238.50	1,339.56	0.00	0.00	
PROGRESSIVE CORP	743315103	90.0000	O'SHAUGHNESSY	8/10/2022	1.80	10,730.45	9,238.50	1,491.95	0.00	0.00	
PROGRESSIVE CORP	743315103	883.0000	O'SHAUGHNESSY	8/18/2022	8.83	107,835.58	90,639.95	17,195.63	0.00	0.00	
PROGRESSIVE CORP	743315103	129.0000	O'SHAUGHNESSY	8/19/2022	1.29	15,800.70	13,241.85	2,558.85	0.00	0.00	
QUAKER CHEMICAL CORP	747316107	10.0000	COPELAND	7/27/2022	0.40	1,480.96	2,307.80	0.00	-826.84	0.00	
QUALYS INC	74758T303	1,040.0000	FIERA	9/9/2022	31.20	156,139.21	142,708.80	13,430.41	0.00	0.00	
QUEST DIAGNOSTICS INC	74834L100	322.0000	O'SHAUGHNESSY	9/15/2022	6.44	41,817.18	55,709.22	0.00	-13,892.04	0.00	
QUEST DIAGNOSTICS INC	74834L100	457.0000	O'SHAUGHNESSY	11/17/2022	9.14	68,680.04	79,065.57	0.00	-10,385.53	0.00	
RESTAURANT BRANDS INTL INC	76131D103	1,997.0000	FIERA	7/18/2022	59.91	102,236.66	121,177.96	0.00	-18,941.30	0.00	
SEAGATE TECHNOLOGY HOLDINGS	G7997R103	69.0000	O'SHAUGHNESSY	2/10/2022	0.69	7,563.05	7,795.62	0.00	-232.57	0.00	
SEAGATE TECHNOLOGY HOLDINGS	G7997R103	151.0000	O'SHAUGHNESSY	4/22/2022	1.51	13,011.60	17,059.98	0.00	-4,048.38	0.00	
SEAGATE TECHNOLOGY HOLDINGS	G7997R103	464.0000	O'SHAUGHNESSY	9/15/2022	4.64	30,405.41	52,422.72	0.00	-22,017.31	0.00	
SEAGATE TECHNOLOGY HOLDINGS	G7997R103	49.0000	O'SHAUGHNESSY	10/20/2022	0.49	2,658.47	5,536.02	0.00	-2,877.55	0.00	
SEAGATE TECHNOLOGY HOLDINGS	G7997R103	154.0000	O'SHAUGHNESSY	10/21/2022	1.54	8,183.08	17,398.92	0.00	-9,215.84	0.00	

SCHEDULE 4C

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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

SECURITY NAME	A	B	C	D	E	F	G	H	I	J
	CUSIP	SHARES	MANAGER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET VALUE PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
SHOE CARNIVAL INC	824889109	92.0000	COPELAND	7/27/2022	3.68	2,067.64	3,595.36	0.00	-1,527.72	0.00
SIMON PROPERTY GROUP INC	828806109	138.0000	O'SHAUGHNESSY	7/14/2022	2.76	13,495.75	22,048.26	0.00	-8,552.51	0.00
SIMON PROPERTY GROUP INC	828806109	238.0000	O'SHAUGHNESSY	8/18/2022	2.38	26,889.57	38,025.26	0.00	-11,135.69	0.00
SIMON PROPERTY GROUP INC	828806109	167.0000	O'SHAUGHNESSY	11/17/2022	1.67	20,057.49	26,681.59	0.00	-6,624.10	0.00
STANDEX INTL CORP	854231107	40.0000	COPELAND	4/28/2022	1.60	3,748.80	4,426.40	0.00	-677.60	0.00
STANDEX INTL CORP	854231107	169.0000	COPELAND	4/29/2022	6.76	15,942.86	18,701.54	0.00	-2,758.68	0.00
STANDEX INTL CORP	854231107	12.0000	COPELAND	7/27/2022	0.48	1,075.29	1,327.92	0.00	-252.63	0.00
STARBUCKS CORP	855244109	319.0000	POLEN	1/20/2022	9.57	31,281.49	37,313.43	0.00	-6,031.94	0.00
STARBUCKS CORP	855244109	36.0000	POLEN	1/20/2022	0.72	3,527.86	4,210.92	0.00	-683.06	0.00
STARBUCKS CORP	855244109	35.0000	POLEN	1/20/2022	0.70	3,453.76	4,093.95	0.00	-640.19	0.00
STARBUCKS CORP	855244109	242.0000	POLEN	1/21/2022	4.84	23,638.44	28,306.74	0.00	-4,668.30	0.00
STARBUCKS CORP	855244109	277.0000	POLEN	1/21/2022	8.31	27,085.39	32,400.69	0.00	-5,315.30	0.00
STARBUCKS CORP	855244109	1,363.0000	POLEN	1/24/2022	27.26	133,761.55	159,430.11	0.00	-25,668.56	0.00
STARBUCKS CORP	855244109	465.0000	POLEN	1/24/2022	13.95	45,264.44	54,391.05	0.00	-9,126.61	0.00
STARBUCKS CORP	855244109	12.0000	POLEN	1/24/2022	0.06	1,173.05	1,403.64	0.00	-230.59	0.00

SCHEDULE 4C

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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

SECURITY NAME	A	B	C	D	E	F	G	H	I	J
	CUSIP	SHARES	MANAGER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET VALUE PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
SWITCH INC	87105L104	775.0000	COPELAND	5/18/2022	31.00	25,855.03	22,196.00	3,659.03	0.00	0.00
SWITCH INC	87105L104	100.0000	COPELAND	5/19/2022	4.00	3,345.59	2,864.00	481.59	0.00	0.00
SWITCH INC	87105L104	282.0000	COPELAND	6/21/2022	11.28	9,299.10	8,076.48	1,222.62	0.00	0.00
SWITCH INC	87105L104	420.0000	COPELAND	6/22/2022	16.80	13,867.20	12,028.80	1,838.40	0.00	0.00
SWITCH INC	87105L104	652.0000	COPELAND	6/30/2022	26.08	21,814.11	18,673.28	3,140.83	0.00	0.00
SWITCH INC	87105L104	591.0000	COPELAND	7/14/2022	23.64	19,891.60	16,926.24	2,965.36	0.00	0.00
SWITCH INC	87105L104	1,071.0000	COPELAND	8/12/2022	42.84	36,268.04	30,673.44	5,594.60	0.00	0.00
SWITCH INC	87105L104	935.0000	COPELAND	8/15/2022	37.40	31,632.19	26,778.40	4,853.79	0.00	0.00
SWITCH INC	87105L104	1,203.0000	COPELAND	8/15/2022	48.12	40,625.21	34,453.92	6,171.29	0.00	0.00
SYNCHRONY FINL	87165B103	724.0000	O'SHAUGHNESSY	4/22/2022	7.24	29,372.53	33,586.36	0.00	-4,213.83	0.00
SYNCHRONY FINL	87165B103	2,692.0000	FIERA	3/16/2022	53.84	95,674.00	124,881.88	0.00	-29,207.88	0.00
SYNCHRONY FINL	87165B103	3,731.0000	FIERA	3/17/2022	74.62	136,585.99	173,081.09	0.00	-36,495.10	0.00
T ROWE PRICE GROUP INC	74144T108	309.0000	O'SHAUGHNESSY	4/14/2022	6.18	45,107.80	60,761.76	0.00	-15,653.96	0.00
T ROWE PRICE GROUP INC	74144T108	24.0000	O'SHAUGHNESSY	4/22/2022	0.24	3,471.94	4,719.36	0.00	-1,247.42	0.00
T ROWE PRICE GROUP INC	74144T108	493.0000	O'SHAUGHNESSY	5/12/2022	9.86	60,971.16	96,943.52	0.00	-35,972.36	0.00

SCHEDULE 4C

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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

SECURITY NAME	A	B	C	D	E	F	G	H	I	J
	CUSIP	SHARES	MANAGER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET VALUE PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
THE AARON'S COMPANY INC	00258W108	60.0000	COPELAND	7/27/2022	2.40	946.17	1,479.00	0.00	-532.83	0.00
THE AARON'S COMPANY INC	00258W108	217.0000	COPELAND	10/4/2022	8.68	2,145.32	5,349.05	0.00	-3,203.73	0.00
THE AARON'S COMPANY INC	00258W108	464.0000	COPELAND	10/5/2022	18.56	4,652.79	11,437.60	0.00	-6,784.81	0.00
THE AARON'S COMPANY INC	00258W108	549.0000	COPELAND	10/6/2022	21.96	5,669.11	13,532.85	0.00	-7,863.74	0.00
THE AARON'S COMPANY INC	00258W108	208.0000	COPELAND	10/11/2022	8.32	2,057.82	5,127.20	0.00	-3,069.38	0.00
THE AARON'S COMPANY INC	00258W108	173.0000	COPELAND	10/12/2022	6.92	1,637.94	4,264.45	0.00	-2,626.51	0.00
THE AARON'S COMPANY INC	00258W108	134.0000	COPELAND	10/12/2022	5.36	1,217.67	3,303.10	0.00	-2,085.43	0.00
THE AARON'S COMPANY INC	00258W108	1,007.0000	COPELAND	10/27/2022	40.28	10,321.41	24,822.55	0.00	-14,501.14	0.00
THE AARON'S COMPANY INC	00258W108	1,602.0000	COPELAND	10/28/2022	64.08	16,121.67	39,489.30	0.00	-23,367.63	0.00
THE AARON'S COMPANY INC	00258W108	1,099.0000	COPELAND	10/31/2022	43.96	11,675.18	27,090.35	0.00	-15,415.17	0.00
THE AARON'S COMPANY INC	00258W108	14.0000	COPELAND	10/31/2022	0.56	143.48	345.10	0.00	-201.62	0.00
THE AARON'S COMPANY INC	00258W108	18.0000	COPELAND	11/1/2022	0.72	187.73	443.70	0.00	-255.97	0.00
THE AARON'S COMPANY INC	00258W108	684.0000	COPELAND	11/1/2022	27.36	7,115.62	16,860.60	0.00	-9,744.98	0.00
THE AARON'S COMPANY INC	00258W108	335.0000	COPELAND	11/2/2022	13.40	3,476.99	7,905.56	0.00	-4,428.57	0.00
U M H PPTYS INC COM	903002103	350.0000	COPELAND	7/27/2022	14.00	7,008.72	9,565.50	0.00	-2,556.78	0.00

SCHEDULE 4C

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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

SECURITY NAME	A CUSIP	B SHARES	C MANAGER	D DATE SOLD	E COMM PAID	F PROCEEDS FROM SALES	G MARKET VALUE		H REALIZED GAIN	I REALIZED LOSS	J DIVIDENDS RECEIVED
							PRIOR YR END OR CURR COST				
U S PHYSICAL THERAPY INC	90337L108	12.0000	COPELAND	7/27/2022	0.48	1,497.20	1,146.60	350.60	0.00	0.00	
U S PHYSICAL THERAPY INC	90337L108	90.0000	COPELAND	8/3/2022	3.60	11,707.97	8,599.50	3,108.47	0.00	0.00	
U S PHYSICAL THERAPY INC	90337L108	93.0000	COPELAND	8/3/2022	3.72	12,104.14	8,886.15	3,217.99	0.00	0.00	
UFP INDUSTRIES, INC	90278Q108	400.0000	COPELAND	5/12/2022	16.00	31,049.56	36,804.00	0.00	-5,754.44	0.00	
UFP INDUSTRIES, INC	90278Q108	206.0000	COPELAND	8/8/2022	8.24	18,231.47	18,954.06	0.00	-722.59	0.00	
UFP INDUSTRIES, INC	90278Q108	150.0000	COPELAND	8/9/2022	6.00	13,105.18	13,801.50	0.00	-696.32	0.00	
UNION PACIFIC CORP	907818108	271.0000	O'SHAUGHNESSY	11/17/2022	5.42	58,855.13	68,273.03	0.00	-9,417.90	0.00	
UNION PACIFIC CORP	907818108	51.0000	O'SHAUGHNESSY	11/18/2022	1.02	10,830.65	12,848.43	0.00	-2,017.78	0.00	
UNION PACIFIC CORP	907818108	62.0000	O'SHAUGHNESSY	11/21/2022	1.24	13,111.56	15,619.66	0.00	-2,508.10	0.00	
UNION PACIFIC CORP	907818108	236.0000	O'SHAUGHNESSY	12/22/2022	4.72	48,631.92	59,455.48	0.00	-10,823.56	0.00	
UNION PACIFIC CORP	907818108	48.0000	O'SHAUGHNESSY	12/23/2022	0.96	10,003.94	12,092.64	0.00	-2,088.70	0.00	
UNION PACIFIC CORP	907818108	161.0000	O'SHAUGHNESSY	12/27/2022	1.61	33,316.98	40,560.73	0.00	-7,243.75	0.00	
UNITEDHEALTH GROUP INC	91324P102	174.0000	POLEN	5/12/2022	5.22	84,798.86	87,372.36	0.00	-2,573.50	0.00	
UNITEDHEALTH GROUP INC	91324P102	13.0000	POLEN	5/12/2022	0.26	6,286.28	6,527.82	0.00	-241.54	0.00	
VALERO ENERGY CORP CORP NEW	91913Y100	288.0000	O'SHAUGHNESSY	5/12/2022	5.76	34,822.71	21,631.68	13,191.03	0.00	0.00	

SCHEDULE 4C

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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

SECURITY NAME	A	B	C	D	E	F	G	H	I	J
	CUSIP	SHARES	MANAGER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET VALUE PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
VENTAS INC REITS	92276F100	715.0000	O'SHAUGHNESSY	4/14/2022	14.30	43,382.04	36,550.80	6,831.24	0.00	0.00
VENTAS INC REITS	92276F100	229.0000	O'SHAUGHNESSY	4/22/2022	2.29	13,871.39	11,706.48	2,164.91	0.00	0.00
VENTAS INC REITS	92276F100	695.0000	O'SHAUGHNESSY	5/12/2022	13.90	38,224.38	35,528.40	2,695.98	0.00	0.00
VENTAS INC REITS	92276F100	317.0000	O'SHAUGHNESSY	5/13/2022	6.34	16,968.51	16,205.04	763.47	0.00	0.00
VENTAS INC REITS	92276F100	430.0000	O'SHAUGHNESSY	5/18/2022	4.30	23,894.46	21,981.60	1,912.86	0.00	0.00
VISA INC CL A	92826C839	412.0000	POLEN	9/29/2022	8.24	73,249.65	89,284.52	0.00	-16,034.87	0.00
VISA INC CL A	92826C839	30.0000	POLEN	9/29/2022	0.15	5,345.62	6,501.30	0.00	-1,155.68	0.00
VISA INC CL A	92826C839	259.0000	POLEN	9/29/2022	7.77	46,222.57	56,127.89	0.00	-9,905.32	0.00
VISA INC CL A	92826C839	98.0000	POLEN	9/30/2022	2.94	17,406.59	21,237.58	0.00	-3,830.99	0.00
WALGREENS BOOTS ALLIANCE INC	931427108	1,687.0000	O'SHAUGHNESSY	5/12/2022	16.87	73,429.67	87,993.92	0.00	-14,564.25	0.00
WARNER BROS. DISCOVERY INC.	934423104	0.8270	O'SHAUGHNESSY	4/14/2022	0.00	22.67	0.00	22.67	0.00	0.00
WARNER BROS. DISCOVERY INC.	934423104	2,481.0000	O'SHAUGHNESSY	4/22/2022	24.81	56,417.65	0.00	56,417.65	0.00	0.00
WESTERN UN CO	959802109	411.0000	O'SHAUGHNESSY	2/10/2022	4.11	7,501.74	7,332.24	169.50	0.00	0.00
WESTERN UN CO	959802109	2,948.0000	O'SHAUGHNESSY	4/14/2022	58.96	55,527.94	52,592.32	2,935.62	0.00	0.00
WESTERN UN CO	959802109	243.0000	O'SHAUGHNESSY	4/22/2022	2.43	4,796.79	4,335.12	461.67	0.00	0.00

SCHEDULE 4C

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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

SECURITY NAME	A CUSIP	B SHARES	C MANAGER	D DATE SOLD	E COMM PAID	F PROCEEDS FROM SALES	G MARKET VALUE		H REALIZED GAIN	I REALIZED LOSS	J DIVIDENDS RECEIVED
							PRIOR YR END OR CURR COST				
WESTERN UN CO	959802109	870.0000	O'SHAUGHNESSY	5/12/2022	17.40	14,544.58	15,520.80	0.00	-976.22	0.00	
WESTERN UN CO	959802109	503.0000	O'SHAUGHNESSY	5/13/2022	10.06	8,480.13	8,973.52	0.00	-493.39	0.00	
WESTERN UN CO	959802109	521.0000	O'SHAUGHNESSY	5/16/2022	10.42	8,641.63	9,294.64	0.00	-653.01	0.00	
WESTERN UN CO	959802109	1,388.0000	O'SHAUGHNESSY	5/17/2022	27.76	23,482.75	24,761.92	0.00	-1,279.17	0.00	
WILLIAMS CO INC	969457100	93.0000	O'SHAUGHNESSY	2/10/2022	1.86	2,838.47	2,421.72	416.75	0.00	0.00	
WILLIAMS CO INC	969457100	166.0000	O'SHAUGHNESSY	2/11/2022	3.32	5,097.65	4,322.64	775.01	0.00	0.00	
WILLIAMS CO INC	969457100	359.0000	O'SHAUGHNESSY	2/15/2022	7.18	10,990.29	9,348.36	1,641.93	0.00	0.00	
WILLIAMS CO INC	969457100	121.0000	O'SHAUGHNESSY	2/25/2022	2.42	3,684.97	3,150.84	534.13	0.00	0.00	
WILLIAMS CO INC	969457100	888.0000	O'SHAUGHNESSY	2/28/2022	17.76	26,558.52	23,123.52	3,435.00	0.00	0.00	
WILLIAMS CO INC	969457100	2,301.0000	O'SHAUGHNESSY	3/10/2022	46.02	77,786.06	59,918.04	17,868.02	0.00	0.00	
WILLIAMS CO INC	969457100	2,556.0000	O'SHAUGHNESSY	4/14/2022	51.12	89,023.23	66,558.24	22,464.99	0.00	0.00	
WILLIAMS CO INC	969457100	658.0000	O'SHAUGHNESSY	4/22/2022	6.58	23,905.01	17,134.32	6,770.69	0.00	0.00	
WILLIAMS CO INC	969457100	3,327.0000	O'SHAUGHNESSY	5/12/2022	66.54	116,037.18	86,635.08	29,402.10	0.00	0.00	
WILLIAMS SONOMA INC	969904101	112.0000	O'SHAUGHNESSY	6/16/2022	2.24	13,454.05	18,942.56	0.00	-5,488.51	0.00	
WINGSTOP INC	974155103	2.0000	COPELAND	7/27/2022	0.08	204.37	345.60	0.00	-141.23	0.00	

SCHEDULE 4C

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2022

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

	A	B	C	D	E	F	G	H	I	J
							MARKET VALUE			
SECURITY NAME	CUSIP	SHARES	MANAGER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
ZENDESK INC	98936J101	774.0000	FIERA	6/21/2022	23.22	42,542.39	80,720.46	0.00	-38,178.07	0.00
ZENTALIS PHARMACEUTICALS INC COM	98943L107	1,774.0000	FIERA	9/16/2022	53.22	43,012.48	149,122.44	0.00	-106,109.96	0.00
ZOETIS INC	98978V103	14.0000	POLEN	2/9/2022	0.42	2,825.32	3,416.42	0.00	-591.10	0.00
ZOETIS INC	98978V103	286.0000	POLEN	2/9/2022	5.72	57,537.19	69,792.58	0.00	-12,255.39	0.00
ZOETIS INC	98978V103	35.0000	POLEN	3/25/2022	1.05	6,701.76	8,541.05	0.00	-1,839.29	0.00
ZOETIS INC	98978V103	112.0000	POLEN	3/28/2022	3.36	21,254.45	27,331.36	0.00	-6,076.91	0.00
ZOETIS INC	98978V103	117.0000	POLEN	3/29/2022	1.76	22,142.38	28,551.51	0.00	-6,409.13	0.00
ZOETIS INC	98978V103	10.0000	POLEN	3/29/2022	0.20	1,891.85	2,440.30	0.00	-548.45	0.00
ZOETIS INC	98978V103	170.0000	POLEN	3/30/2022	5.10	32,127.65	41,485.10	0.00	-9,357.45	0.00
ZOETIS INC	98978V103	36.0000	POLEN	3/31/2022	0.36	6,958.97	8,785.08	0.00	-1,826.11	0.00
ZOETIS INC	98978V103	70.0000	POLEN	3/31/2022	1.40	13,543.58	17,082.10	0.00	-3,538.52	0.00
Totals:					5,405.54	14,819,985.09	16,935,354.34	1,038,889.21	-3,154,258.46	0.00

Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2022
Schedule 5
Pooled Fund Activity During Year

PERAC Ledger Number	Description	Market Value at End of Previous Year	Total Purchases this Year	Reinvested Investment Income	#4884 Realized Gain	#4885 Realized Loss	#4886 Unrealized Gain	#4887 Unrealized Loss	Total Sales Redemptions this Year	Cash Dividends Distributions this Year	Fees Paid	Market Value at End of Year	Market Value Updated Through
1172	Aberdeen Pooled	10,798,109.65		71,288.36	221,183.32	725,604.91	2,081,233.60	4,303,323.14			42,804.20	8,142,886.88	
1172	Chartwell MCV CIT	9,472,503.92		902.31			1,887,318.25	2,976,904.03			34,743.57	8,383,810.45	
1173	PRIT Emerging Markets	4,157,801.20		142,648.45	40.20	211,685.63	453,149.34	1,158,367.72			22,070.84	3,361,515.00	
1173	PRIT International Equity	5,909,359.48		159,765.35	58,331.05	63,872.79	928,563.24	2,084,515.05			12,628.54	4,895,002.74	
1181	Loomis Sayles	16,579,639.92					913,516.33	3,067,778.76			33,836.09	14,425,377.49	
1183	PRIT Value Added	7,130,455.94		403,247.66	6,935.34	149,393.23	408,182.04	1,270,219.47			27,664.70	6,501,543.58	
1198	PRIT Cash Fund	0.00											
1199	PRIT Core Fund	84,287,399.44	5,000,000.00	1,977,131.67	711,870.92	231,208.98	7,387,035.21	19,097,881.62	4,855,000.00		388,526.54	74,790,820.10	
1194-1	PRIT Real Estate Fund	21,328,297.02		795,863.50	328,390.89	207,320.15	2,260,200.85	1,606,498.43	2,848,000.00		149,053.61	19,901,880.07	
Schedule Totals		<u>159,663,566.57</u>	<u>5,000,000.00</u>	<u>3,550,847.30</u>	<u>1,326,751.72</u>	<u>1,589,085.69</u>	<u>16,319,198.86</u>	<u>35,565,488.22</u>	<u>7,703,000.00</u>	<u>0.00</u>	<u>711,338.09</u>	<u>140,402,836.31</u>	

NOTE: If you have more than one manager in any ledger account number, please add a row for that account number's subtotal and adjust the schedule total formula.

Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2022
Schedule 6

Summary of Investments Owned

Category of Investment	Current Market Value	Interest Due and Accrued as of Dec 31, 2022	Paid Accrued Interest on Purchases in Current Year	Commissions Paid During Current Year	#4886 Unrealized Gains	#4887 Unrealized Losses	#4884 Realized Gains	#4885 Realized Losses	Investment Income Received During Year
Cash	\$ 1,446,341.32	\$ 2,898.35							\$ 12,460.10
Individually Owned Short term securities									
Fixed Income Securities									
Equities	\$ 36,775,232.11			\$ 11,811.80	\$ 1,534,197.24	\$ 8,938,653.76	\$ 1,038,889.21	\$ 3,154,258.46	\$ 689,487.29
Pooled Short Term Funds									
Pooled Domestic Equity Funds	\$ 16,526,697.33				\$ 3,968,551.85	\$ 7,280,227.17	\$ 221,183.32	\$ 725,604.91	\$ 72,190.67
Pooled International Equity Funds	\$ 8,256,517.74				\$ 1,381,712.58	\$ 3,242,882.77	\$ 58,371.25	\$ 275,558.42	\$ 302,413.80
Pooled Global Equity Funds									
Pooled Domestic Fixed Income Funds	\$ 14,425,377.49				\$ 913,516.33	\$ 3,067,778.76			
Pooled International Fixed Income Funds									
Pooled Global Fixed Income Funds	\$ 6,501,543.58				\$ 408,182.04	\$ 1,270,219.47	\$ 6,935.34	\$ 149,393.23	\$ 403,247.66
Pooled Alternative Investments/ Private Equity									
Pooled Real Estate Funds	\$ 19,901,880.07				\$ 2,260,200.85	\$ 1,606,498.43	\$ 328,390.89	\$ 207,320.15	\$ 795,863.50
Pooled Domestic Balanced Fund									
Pooled International Balanced Funds									
Hedge Funds									
PRIT Cash Fund									
PRIT Core Fund	74,790,820.10				\$ 7,387,035.21	\$ 19,097,881.62	\$ 711,870.92	\$ 231,208.98	\$ 1,977,131.67
Schedule Totals	<u>\$ 178,624,409.74</u>	<u>\$ 2,898.35</u>	<u>\$ -</u>	<u>\$ 11,811.80</u>	<u>\$ 17,853,396.10</u>	<u>\$ 44,504,141.98</u>	<u>\$ 2,365,640.93</u>	<u>\$ 4,743,344.15</u>	<u>\$ 4,252,794.69</u>

Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2022

Schedule 7

Summary of Investment Related Fees

Manager/Vendor-All Managers/Vendors Must be Listed	Q1	Q2	Q3	Q4	Accrued Payable at Year End	Total Paid or Accrued in 2022	Market Value as of 12/31/2022	*Payment Method (N, C, W)	#4701 Carried Interest Expense	#4702 Equalization Expense	#4703 Miscellaneous Expense
5304 Management Fees											
1 Aberdeen Asset Management	11,723.55	10,373.38	10,391.26		10,316.01	42,804.20	8,142,886.88	C			
2 Loomis Sayles	8,893.45	8,422.69	8,413.87		8,106.08	33,836.09	14,425,377.49	N			
3 Chartwell MCV	9,269.29	8,579.12	8,328.91	10.00	8,707.98	34,895.30	8,383,810.45	C			
4 Copeland Capital Management LLC	15,984.68	13,936.85	13,486.67	19.07	14,847.77	58,275.04	8,935,585.11				
5 Fiera MCG	17,734.77	15,467.34	15,614.39		15,810.90	64,627.40	8,574,740.48	C			
6 Polen Capital Management LLC	17,415.01	13,490.74	12,917.03	35.02	12,998.26	56,856.06	7,651,150.67	C			
7 O'Shaughnessy Asset Management	17,687.89	15,989.12	15,261.99	6.57	16,303.95	65,249.52	11,613,755.85	C			
8 PRIT Core Fund	113,956.11	94,762.47	92,836.67	86,971.29		388,526.54	74,790,820.10	N			
9 PRIT Real Estate Fund	101,612.25	28,610.75	24,465.70	(5,635.09)		149,053.61	19,901,880.07	N			
10 PRIT International Equity	3,219.90	3,023.71	2,796.99	3,587.94		12,628.54	4,895,002.74	N			
11 PRIT Emerging Markets	11,095.89	3,634.51	2,190.73	5,149.71		22,070.84	3,361,515.00	N			
12 PRIT Value Added Fixed Income	6,940.91	6,824.58	6,750.72	7,148.49		27,664.70	6,501,543.58	N			
5304 Management Fees Total	<u>\$ 335,533.70</u>	<u>\$ 223,115.26</u>	<u>\$ 213,454.93</u>	<u>\$ 97,293.00</u>	<u>\$ 87,090.95</u>	<u>\$ 956,487.84</u>	<u>\$ 177,178,068.42</u>		<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>
5305 Custodial Fees											
10 Comerica	5,961.12	5,270.69	5,201.02		5,307.23	\$ 21,740.06					
5305 Custodial Fees Total	<u>\$ 5,961.12</u>	<u>\$ 5,270.69</u>	<u>\$ 5,201.02</u>	<u>\$ -</u>	<u>\$ 5,307.23</u>	<u>\$ 21,740.06</u>					
5307 Investment Consultant/OCIO Fees											
11 Dahab Associates	12,000.00	12,000.00	12,000.00		12,000.00	48,000.00					
5307 Investment Consultant/OCIO Fees Total	<u>\$ 12,000.00</u>	<u>\$ 12,000.00</u>	<u>\$ 12,000.00</u>	<u>\$ -</u>	<u>\$ 12,000.00</u>	<u>\$ 48,000.00</u>					
Total Investment Related Fees and Expenses	<u>\$ 353,494.82</u>	<u>\$ 240,385.95</u>	<u>\$ 230,655.95</u>	<u>\$ 97,293.00</u>	<u>\$ 104,398.18</u>	<u>\$ 1,026,227.90</u>			<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>

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

Supplementary Schedule for 2022

EE Nbr Name	SSN	Previous Balance	Curr Year Deductions	Current Year Interest	Makeups Xfers In	Refunds Xfers Out	Transfer To Ann Reserves	Transfer To Pension Fund	Transfer To Pen Res	Current Year Balance
Member Count:	1,997	33,909,443.22	3,939,140.33	70,620.17	833,666.48	1,350,350.09	1,803,906.02	0.00	3,481.65	35,595,132.44

Franklin Regional Retirement System
EOY Adjusting Entries
for Calendar Year 2022

CtlNo	Date	Account # and Name	PERACcode:	Trial Balance Code:	Debit	Credit	
EntryNo: AP - 13-22W			AP	02			
52	01/25/23	5308000	Legal	Dec2022 Law Offices of Michael Sacco	156.00		
78	01/25/23	5304000	Management Fees	4Q22 Copeland Capital Management, L	14,847.77		
79	01/25/23	5307000	Investment Consultant	4Q22 Dahab Associates	12,000.00		
89	01/25/23	5304000	Management Fees	4Q22 Loomis, Sayles & Company, LP	8,106.08		
94	01/25/23	5304000	Management Fees	4Q22 O'Shaughnessy Asset Manageme	16,303.95		
95	01/25/23	5304000	Management Fees	4Q22 Polen Capital Management LLC	12,998.26		
103	01/25/23	5589001	Administrative Exp. - Various	4Q22 Unibank	48.50		
227	01/25/23	5120000	Benefits - Employer Share	4Q22 UI Franklin Regional Council of G	111.40		
231	01/25/23	5120000	Benefits - Employer Share	4Q22 UHI Franklin Regional Council of	68.11		
267	01/25/23	5119000	Salaries and Wages	Pat Hume-p/e 12/23/2022 Franklin Regi	1,746.34		
296	01/25/23	5118000	Board Stipends	Sandra Hanks Dec2022 Franklin Region	991.00		
309	01/25/23	5118000	Board Stipends	Gabriele Voelker Dec2022 Franklin Regi	375.00		
315	01/25/23	5118000	Board Stipends	Mary Stokarski Dec2022 Franklin Regio	375.00		
327	01/25/23	5118000	Board Stipends	Paul Mokrzecki Dec2022 Franklin Regio	375.00		
338	01/25/23	5118000	Board Stipends	Angel Bragdon Dec2022 Franklin Regio	375.00		
356	01/25/23	5119000	Salaries and Wages	Patty Leveille-p/e 12/23/2022 Franklin R	2,645.02		
387	01/25/23	5119000	Salaries and Wages	Deb Frentzos-p/e 12/23/2022 Franklin R	3,269.44		
413	01/25/23	5119000	Salaries and Wages	Dale Kowacki-p/e 12/23/2022 Franklin R	4,006.83		
804	01/25/23	5119000	Salaries and Wages	Laura Botch-p/e 12/23/2022 Franklin Re	1,963.88		
944	01/25/23	5119000	Salaries and Wages	Deb Frentzos-p/e 12/30/2022 Franklin R	1,634.72		
945	01/25/23	5119000	Salaries and Wages	Laura Botch-p/e 12/30/2022 Franklin Re	981.94		
946	01/25/23	5119000	Salaries and Wages	Pat Hume-p/e 12/30/2022 Franklin Regi	873.17		
947	01/25/23	5119000	Salaries and Wages	Dale Kowacki-p/e 12/23/2022 Franklin R	2,003.42		
948	01/25/23	5119000	Salaries and Wages	Patty Leveille-p/e 12/30/2022 Franklin R	1,322.51		
949	01/25/23	5311001	Service Contracts-Admin	Dec2022 PR fees Franklin Regional Cou	80.00		
950	01/25/23	5120000	Benefits - Employer Share	Dec2022 PR Taxes PE 12/23 Franklin R	197.66		
951	01/25/23	5120000	Benefits - Employer Share	Dec2022 PR Taxes PE 12/30 Franklin R	129.95		
952	01/25/23	5589004	Office Supplies	filters Dec 27 2022 Amazon.com	101.96		
953	01/25/23	5589004	Office Supplies	print cartridge Dec 28 2022 Amazon.co	76.66		
954	01/25/23	5589001	Administrative Exp. - Various	Fax sent 03/22/2022 Dale Kowacki	2.50		
955	01/25/23	5589004	Office Supplies	Tissues Jul 6 2022 Dale Kowacki	7.96		
956	01/25/23	5589004	Office Supplies	towels Jul 15 2022 Dale Kowacki	10.69		
957	01/25/23	5589004	Office Supplies	notebooks Oct 24 2044 Dale Kowacki	7.96		
958	01/25/23	5589004	Office Supplies	keys Jul 15 2022 Dale Kowacki	10.00		
959	01/25/23	5589004	Office Supplies	Bull Board Oct 3 2022 Dale Kowacki	29.99		
960	01/25/23	5589004	Office Supplies	batteries Nov 22 2022 Dale Kowacki	6.99		
961	01/25/23	5589004	Office Supplies	batteries Sep 22 2022 Dale Kowacki	11.87		
0	01/25/23	2020000	Accounts Payable	total for this account or fund, for this warr		-88,252.53	
					Balance 0.00	Sub Totals: 88,252.53	-88,252.53

EntryNo: AP - 14-22W			AP	02			
67	02/22/23	5304000	Management Fees	4Q22 Aberdeen Asset Management Inc	10,316.01		
84	02/22/23	5304000	Management Fees	4Q22 Fiera Capital	15,810.90		
693	02/22/23	5305000	Custodial Fees	4Q2022 483483-OSAM 1055063249 Co	1,606.88		
694	02/22/23	5304000	Management Fees	4Q2022 483654-Chartwell 1055087116	8,707.98		
695	02/22/23	5305000	Custodial Fees	4Q2022 483481-Copeland 1055089515	1,293.71		
696	02/22/23	5305000	Custodial Fees	4Q2022 483482-Fiera 1055087125 Com	1,254.34		
697	02/22/23	5305000	Custodial Fees	4Q2022 483484-Polen 1055063221 Co	1,152.30		
0	02/22/23	2020000	Accounts Payable	total for this account or fund, for this warr		-40,142.12	
					Balance 0.00	Sub Totals: 40,142.12	-40,142.12

Franklin Regional Retirement System
EOY Adjusting Entries
for Calendar Year 2022

CtlNo	Date	Account # and Name	PERACcode:	Trial Balance Code:	Debit	Credit
EntryNo: CR - 13			CR	02		
0	12/31/22	1398002 Deductions Receivable	Total of this months receipts		64,567.58	
1238	12/31/22	4891000 Member Deductions	12/8 Frontier Regional School District			-9,199.21
1239	12/31/22	4891000 Member Deductions	12/22 Frontier Regional School District			-8,851.57
1240	12/31/22	4891000 Member Deductions	12/22 Whately			-4,460.90
1241	12/31/22	4891000 Member Deductions	12/21 Buckland			-2,757.06
1242	12/31/22	4891000 Member Deductions	12/23 Leverett			-4,251.64
1243	12/31/22	4891000 Member Deductions	12/29 Heath			-1,367.32
1244	12/31/22	4891000 Member Deductions	12/30 Heath			-54.53
1245	12/31/22	4891000 Member Deductions	December Orange Housing Authority			-520.90
1246	12/31/22	4891000 Member Deductions	12/28 Charlemont			-769.67
1247	12/31/22	4891000 Member Deductions	12/14 New Salem			-1,063.01
1248	12/31/22	4891000 Member Deductions	12/28 New Salem			-1,032.03
1249	12/31/22	4891000 Member Deductions	December Monroe			-1,606.35
1250	12/31/22	4891000 Member Deductions	12/21 Wendell			-1,012.76
1251	12/31/22	4891000 Member Deductions	December Shelburne Falls Fire District			-2,078.82
1252	12/31/22	4891000 Member Deductions	12/9, 12/23 Sunderland			-14,126.10
1253	12/31/22	4891000 Member Deductions	12/9, 12/23 South Deerfield Fire District			-1,075.59
1254	12/31/22	4891000 Member Deductions	December Bernardston Fire & Water Dist			-243.30
1255	12/31/22	4891000 Member Deductions	November South Deerfield Water Distric			-2,284.88
1256	12/31/22	4891000 Member Deductions	December South Deerfield Water Distric			-3,380.80
1257	12/31/22	4891000 Member Deductions	December Buckland Fire District			-898.79
1259	12/31/22	4891000 Member Deductions	12/13, 12/27 Warwick			-3,532.35
			Balance 0.00	Sub Totals:	64,567.58	-64,567.58

Franklin Regional Retirement System
EOY Adjusting Entries
for Calendar Year 2022

CtlNo	Date	Account # and Name	PERACcode:	Trial Balance Code:	Debit	Credit
EntryNo: JE - 515			JE	02		
2355	12/31/22	5752000 COLAs Paid			16,283.51	
2356	12/31/22	5751000 Pensions Paid				-16,283.51
			Balance	0.00		
				Sub Totals:	16,283.51	-16,283.51
EntryNo: JE - 516			JE	02		
2358	12/31/22	1550000 Interest/Dividend Due and Accrued		December 2022 interest from Comerica C	2,898.35	
2359	12/31/22	4820000 Investment Income (EOY only)		December 2022 interest from Comerica C		-2,898.35
			Balance	0.00		
				Sub Totals:	2,898.35	-2,898.35

Franklin Regional Retirement System
EOY Closing Entries
for Calendar Year 2022

CtlNo	Date	Account # and Name	PERACcode:	Trial Balance Code:	Debit	Credit
EntryNo: JE - 950			JE	03		
2385	12/31/22	4891000	Member Deductions	Close to appropriate fund balance-dck	3,939,140.33	
2386	12/31/22	4892000	Transfers from Other Systems	Close to appropriate fund balance-dck	745,068.40	
2387	12/31/22	4893000	Makeups and Buybacks - Single Pa	Close to appropriate fund balance-dck	85,478.08	
2388	12/31/22	4893001	Buybacks & Makeups - Periodic Pa	Close to appropriate fund balance-dck	3,120.00	
2434	12/31/22	3293000	Annuity Savings Fund	Close to appropriate fund balance-dck		-4,772,806.81
			Balance 0.00	Sub Totals:	4,772,806.81	-4,772,806.81
EntryNo: JE - 951			JE	03		
2435	12/31/22	3293000	Annuity Savings Fund	Close to appropriate fund balance-dck	1,353,885.66	
2389	12/31/22	5756000	Transfers to Other Systems	Close to appropriate fund balance-dck		-751,014.52
2390	12/31/22	5757000	Refunds to Members	Close to appropriate fund balance-dck		-602,871.14
			Balance 0.00	Sub Totals:	1,353,885.66	-1,353,885.66
EntryNo: JE - 952			JE	03		
2436	12/31/22	3294000	Annuity Reserve Fund	Close to appropriate fund balance-dck	2,607,036.52	
2391	12/31/22	5750000	Annuities Paid	Close to appropriate fund balance-dck		-2,606,675.34
2392	12/31/22	5759000	Option B Refunds	Close to appropriate fund balance-dck		-361.18
			Balance 0.00	Sub Totals:	2,607,036.52	-2,607,036.52
EntryNo: JE - 953			JE	03		
2437	12/31/22	3296000	Pension Fund	Close to appropriate fund balance-dck	12,126,609.73	
2393	12/31/22	5751000	Pensions Paid	Close to appropriate fund balance-dck		-10,631,033.78
2394	12/31/22	5752000	COLAs Paid	Close to appropriate fund balance-dck		-16,283.51
2395	12/31/22	5755000	3(8)(c) Reimbursements to Other S	Close to appropriate fund balance-dck		-1,479,292.44
			Balance 0.00	Sub Totals:	12,126,609.73	-12,126,609.73
EntryNo: JE - 954			JE	03		
2396	12/31/22	4894000	Pension Fund Appropriation	Close to appropriate fund balance-dck	8,126,405.00	
2397	12/31/22	4898000	3(8)(c) Reimbursements	Close to appropriate fund balance-dck	700,822.21	
2398	12/31/22	4899000	Mass. COLA Reimbursement	Close to appropriate fund balance-dck	16,283.51	
2438	12/31/22	3296000	Pension Fund	Close to appropriate fund balance-dck		-8,843,510.72
			Balance 0.00	Sub Totals:	8,843,510.72	-8,843,510.72
EntryNo: JE - 955			JE	03		
2399	12/31/22	4822000	Interest not Refunded	Close to appropriate fund balance-dck	3,535.57	
2400	12/31/22	4825000	Miscellaneous Income	Close to appropriate fund balance-dck	1,253.72	
2401	12/31/22	4895000	Pension Reserve Appropriation	Close to appropriate fund balance-dck	312.46	
2439	12/31/22	3297000	Pension Reserve Fund	Close to appropriate fund balance-dck		-5,101.75
			Balance 0.00	Sub Totals:	5,101.75	-5,101.75
EntryNo: JE - 956			JE	03		
2440	12/31/22	3298000	Expense Fund	Close to appropriate fund balance-dck	1,626,690.88	
2402	12/31/22	5118000	Board Stipends	Close to appropriate fund balance-dck		-29,892.00
2403	12/31/22	5119000	Salaries and Wages	Close to appropriate fund balance-dck		-352,455.40
2404	12/31/22	5120000	Benefits - Employer Share	Close to appropriate fund balance-dck		-49,217.28
2405	12/31/22	5304000	Management Fees	Close to appropriate fund balance-dck		-956,487.84
2406	12/31/22	5305000	Custodial Fees	Close to appropriate fund balance-dck		-21,740.06
2407	12/31/22	5307000	Investment Consultant	Close to appropriate fund balance-dck		-48,000.00
2408	12/31/22	5308000	Legal	Close to appropriate fund balance-dck		-4,251.64
2409	12/31/22	5310000	Insurance	Close to appropriate fund balance-dck		-13,441.00
2410	12/31/22	5311000	Service Contracts-Admin & Equipm	Close to appropriate fund balance-dck		-40,840.57
2411	12/31/22	5311001	Service Contracts-Admin	Close to appropriate fund balance-dck		-2,080.00
2412	12/31/22	5312000	Rent Expense	Close to appropriate fund balance-dck		-28,384.10
2413	12/31/22	5316000	Actuarial Study Expense	Close to appropriate fund balance-dck		-18,800.00
2414	12/31/22	5317000	Accounting, Audit Expense	Close to appropriate fund balance-dck		-18,500.00
2415	12/31/22	5320000	Education and Training	Close to appropriate fund balance-dck		-289.73
2416	12/31/22	5589001	Administrative Exp. - Various	Close to appropriate fund balance-dck		-1,778.01

Franklin Regional Retirement System
EOY Closing Entries
for Calendar Year 2022

CtlNo	Date	Account # and Name	PERACcode:	Trial Balance Code:	Debit	Credit
EntryNo: JE - 956			JE	03		
2417	12/31/22	5589002 Equipment & Software Maint. Servi	Close to appropriate fund balance-dck			-19,574.45
2418	12/31/22	5589003 Dues	Close to appropriate fund balance-dck			-600.00
2419	12/31/22	5589004 Office Supplies	Close to appropriate fund balance-dck			-2,247.52
2420	12/31/22	5589005 Postage	Close to appropriate fund balance-dck			-3,378.40
2421	12/31/22	5589007 Utilities	Close to appropriate fund balance-dck			-2,560.99
2422	12/31/22	5589008 Office Repairs & Maintenance	Close to appropriate fund balance-dck			-2,777.96
2423	12/31/22	5589012 Board Election	Close to appropriate fund balance-dck			-809.51
2424	12/31/22	5599001 Furniture & Equipment purchases	Close to appropriate fund balance-dck			-1,927.80
2425	12/31/22	5599111 Computers, etc.	Close to appropriate fund balance-dck			-2,836.98
2426	12/31/22	5599706 Online Resources	Close to appropriate fund balance-dck			-3,764.64
2427	12/31/22	5719000 Travel	Close to appropriate fund balance-dck			-55.00
			Balance 0.00	Sub Totals:	1,626,690.88	-1,626,690.88
EntryNo: JE - 957			JE	03		
2441	12/31/22	4820000 Investment Income (EOY only)	Close to appropriate fund balance-dck	49,247,486.13		
2428	12/31/22	4885000 Realized Losses	Close to appropriate fund balance-dck			-4,743,344.15
2429	12/31/22	4887000 Unrealized Losses	Close to appropriate fund balance-dck			-44,504,141.98
			Balance 0.00	Sub Totals:	49,247,486.13	-49,247,486.13
EntryNo: JE - 958			JE	03		
2430	12/31/22	4821000 Investment Income Received	Close to appropriate fund balance-dck	3,563,307.40		
2431	12/31/22	4821002 Dividend Income Received	Close to appropriate fund balance-dck	689,487.29		
2432	12/31/22	4884000 Realized Gains	Close to appropriate fund balance-dck	2,365,640.93		
2433	12/31/22	4886000 Unrealized Gains	Close to appropriate fund balance-dck	17,853,396.10		
2442	12/31/22	4820000 Investment Income (EOY only)	Close to appropriate fund balance-dck			-24,471,831.72
			Balance 0.00	Sub Totals:	24,471,831.72	-24,471,831.72
EntryNo: JE - 959			JE	03		
2447	12/31/22	3297000 Pension Reserve Fund	Close to appropriate fund balance-deb	26,786,572.81		
2444	12/31/22	4820000 Investment Income (EOY only)	Close to appropriate fund balance-deb			-24,772,785.21
2445	12/31/22	3293000 Annuity Savings Fund	Close to appropriate fund balance-deb			-70,620.17
2446	12/31/22	3294000 Annuity Reserve Fund	Close to appropriate fund balance-deb			-316,476.55
2448	12/31/22	3298000 Expense Fund	Close to appropriate fund balance-deb			-1,626,690.88
			Balance 0.00	Sub Totals:	26,786,572.81	-26,786,572.81