

**ANNUAL STATEMENT FOR THE YEAR ENDED DECEMBER 31, 2023
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

Next Century Growth Investors, LLC
Two Carlson Parkway, Suite 125
Plymouth, MN 55447

**Annual Statement of the
Franklin Regional Retirement System
for the Year Ended
December 31, 2023**

ANNUAL STATEMENT BALANCE TESTS

1 ASSET BALANCE

Assets Previous Year	175,857,545.46
Income Current Year	35,704,468.53
Disbursements Current Year	(19,253,973.50)
Assets Current Year	192,308,040.49

2 ASSET DIFFERENCE

Assets Current Year	192,308,040.49
Assets Previous Year	(175,857,545.46)
Difference	16,450,495.03

3 INCOME DIFFERENCE

Income Current Year	35,704,468.53
Disbursements Current Year	(19,253,973.50)
Difference	16,450,495.03

4 FUND CHANGE DIFFERENCE

Total Fund Change Credits Current Year	40,657,636.74
Total Fund Change Debits Current Year	(24,207,141.71)
Difference	16,450,495.03

**Annual Statement of the Franklin Regional Retirement System for
the Year Ended December 31, 2023**

ASSETS & LIABILITIES

		<u>2023</u>	<u>2022</u>	<u>2021</u>
1	1040 Cash	1,656,693.77	1,446,341.32	1,428,506.39
3	1180 Fixed Income Securities	0.00	0.00	0.00
5	1170 Equities (at market value)	43,887,304.39	36,775,232.11	46,115,107.14
6	1172 Pooled Domestic Equity Funds	18,251,441.58	16,526,697.33	20,270,613.57
7	1173 Pooled International Equity Funds	9,692,908.99	8,256,517.74	10,067,160.68
9	1181 Pooled Domestic Fixed Income Funds	17,943,060.50	14,425,377.49	16,579,639.92
	1183 Pooled Global Fixed	7,338,230.47	6,501,543.58	7,130,455.94
13	1194 Pooled Real Estate Funds	17,656,447.09	19,901,880.07	21,328,297.02
18	1199 PRIT Fund	77,848,388.58	74,790,820.10	84,287,399.44
19	1350 Prepaid Expenses	9,106.52	8,245.02	7,486.56
20	1398 Accounts Receivable (A)	166,128.41	80,404.93	90,382.83
21	1550 Interest Due and Accrued	3,615.85	2,898.35	29.15
22	2020 Accounts Payable (A)	-2,144,768.16	-2,858,412.58	-2,581,944.46
	Total	192,308,040.49	175,857,545.46	204,723,134.18
Funds:				
1	3293 Annuity Savings Fund	37,178,586.76	35,595,132.44	33,909,443.22
2	3294 Annuity Reserve Fund	10,104,382.45	10,449,396.94	10,936,050.89
3	3295 Military Service Fund	0.00	0.00	0.00
4	3296 Pension Fund	3,085,150.99	4,224,517.86	4,710,138.87
6	3297 Pension Reserve Fund	141,939,920.29	125,588,498.22	155,167,501.20
	Total Assets at Market Value	192,308,040.49	175,857,545.46	204,723,134.18

Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2023

Changes in Fund Balance

		Balance 12/31	Interfund			Balance 12/31
		Prior Year	Receipts	Transfers	Disbursements	Current Year
Annuity Savings Fund	3293	35,595,132.44	5,393,720.92	(2,129,840.67)	(1,680,425.93)	37,178,586.76
Annuity Reserve Fund	3294	10,449,396.94	303,746.53	2,130,521.94	(2,779,282.96)	10,104,382.45
Pension Fund	3296	4,224,517.86	9,101,004.67	2,821,965.00	(13,062,336.54)	3,085,150.99
Military Service Fund	3295	-	-	-	-	-
Expense Fund	3298	-	1,731,928.07	-	(1,731,928.07)	-
Pension Reserve Fund	3297	<u>125,588,498.22</u>	<u>19,174,068.34</u>	<u>(2,822,646.27)</u>		<u>141,939,920.29</u>
TOTAL ALL FUNDS		175,857,545.46	35,704,468.53	-	(19,253,973.50)	192,308,040.49

Annuity Savings	- to -	Annuity Reserve	2,130,521.94	For Retirements
Annuity Reserve	- to -	Pension Fund		
Annuity Savings	- to -	Pension Reserve		
Pension Reserve	- to -	Pension Fund	2,821,965.00	To support "Cost of Benefits"
Pension Reserve	- to -	Annuity Savings	681.27	Hallet, Douglas
			<u>4,953,168.21</u>	

Fund Change
on Page 1

Credits	Difference	Debits
40,657,636.74	16,450,495.03	24,207,141.71

**Annual Statement of the Franklin Regional Retirement System for
the Year Ended December 31, 2023**

RECEIPTS

	<u>2023</u>	<u>2022</u>	<u>2021</u>
1 Annuity Savings Fund:			
(a) 4891-Members Deductions	4,320,848.34	3,939,140.33	3,701,035.61
(b) 4892-Transfers From Other Systems	862,585.28	745,068.40	624,038.29
(c) 4893-Member Make Up Payments and Redeposits	123,849.22	88,598.08	98,712.92
(d) 4900-Member Payments from Rollovers	-	-	-
(e) Investment Income Credited to Members Accounts	86,438.08	70,620.17	83,861.53
Subtotal	5,393,720.92	4,843,426.98	4,507,648.35
2 Annuity Reserve Fund			
(a) Investment Income Credited to Annuity Reserve Fund	303,746.53	316,476.55	317,121.52
Subtotal	303,746.53	316,476.55	317,121.52
3 Pension Fund			
(a) 4898-3(8)(c) Reimbursements From Other Systems	469,375.17	700,822.21	525,129.21
(b) 4899-Received From Commonwealth for COLA and Survivor Benefits	13,180.50	16,283.51	21,361.57
(c) 4894-Pension Fund Appropriation	8,618,449.00	8,126,405.00	7,684,673.00
(d) 4840 -Workers' Compensation Settlements	-	-	-
[e] 4841 - Recovery of 91A Overearnings	-	-	-
Subtotal	9,101,004.67	8,843,510.72	8,231,163.78
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	1,731,928.07	1,626,690.88	1,411,693.93
Subtotal	1,731,928.07	1,626,690.88	1,411,693.93
6 Pension Reserve Fund			
(a) 4897-Federal Grant Reimbursement	-	-	-
(b) 4895-Pension Reserve Appropriation	309.66	312.46	303.04
(c) 4822-Interest Not Refunded	19,723.68	3,535.57	17,782.53
(d) 4825-Miscellaneous Income	2,768.88	1,253.72	3,232.46
(e) Excess Investment Income	19,151,266.12	(26,786,572.81)	33,058,469.74
Subtotal	19,174,068.34	(26,781,471.06)	33,079,787.77
TOTAL RECEIPTS	35,704,468.53	(11,151,365.93)	47,547,415.35

**Annual Statement of the Franklin Regional Retirement System for
the Year Ended December 31, 2023**

<u>DISBURSEMENTS</u>	2023	2022	2021
1 Annuity Savings Fund:			
(a) 5757-Refunds to Members	700,409.67	602,871.14	591,658.47
(b) 5756-Transfers to Other Systems	980,016.26	751,014.52	491,990.13
Subtotal	1,680,425.93	1,353,885.66	1,083,648.60
2 Annuity Reserve Fund:			
(a) 5750-Annuities Paid	2,753,628.22	2,606,675.34	2,459,938.35
(b) 5759-Option B Refunds	25,654.74	361.18	9,298.19
Subtotal	2,779,282.96	2,607,036.52	2,469,236.54
3 Pension Fund:			
(a) 5751-Pensions Paid			
Regular Pension Payments	10,292,161.30	9,467,205.85	8,937,113.17
Survivorship Payments	481,388.76	442,539.77	451,692.33
Ordinary Disability Payments	190,480.86	189,637.05	137,473.26
Accidental Disability Payments	502,350.32	492,226.44	497,548.21
Accidental Death Payments	29,007.28	39,424.67	46,930.44
Section 101 Benefits	0.00	0.00	14,805.54
(b) 5755-3(8)(c) Reimbursements to Other Systems	1,553,767.52	1,433,414.28	1,316,112.06
(c) 5752-COLA's Paid	13,180.50	16,283.51	21,361.57
(d) 5753-Chapter 389 Beneficiary Increase Paid	-	-	-
Subtotal	13,062,336.54	12,080,731.57	11,423,036.58
4 Military Service Fund:			
(a) 4890-Return to Municipality for Members who withdrew their funds	-	-	-
Subtotal	-	-	-
5 Expense Fund:			
(a) 5118-Board Member Stipend	30,600.00	29,892.00	29,544.00
(b) 5119-Salaries	455,824.52	352,455.40	357,748.26
(c) 5120- Employer benefits	77,256.21	49,217.28	42,484.08
(d) 5304-Management Fees	915,944.01	956,487.84	987,151.32
(e) 5305-Custodial Fees	15,429.90	21,740.06	24,417.09
(f) 5307-Consultant Fees	51,000.00	48,000.00	45,000.00
(g) 5308-Legal Expenses	21,777.74	4,251.64	10,164.00
(h) 5309-Medical Expenses	-		
(i) 5310-Fiduciary Insurance	13,622.00	13,441.00	13,340.00
(j) 5311-Service Contracts	45,150.48	42,920.57	36,722.56
(k) 5312-Rent	28,948.29	28,384.10	56,322.56
(l) 5315-Professional Services	-		
(m) 5316-Actuarial Services	4,000.00	18,800.00	4,000.00
(n) 5317 Audit Services	18,500.00	18,500.00	18,500.00
(o) 5320-Education and Training	1,452.00	289.73	300.00
(p) 5589-Administrative Expenses	38,163.68	33,726.84	24,766.16
(q) 5599-Furniture and Equipment	13,969.33	8,529.42	12,005.41
(r) 5719-Travel	289.91	55.00	-
Subtotal	1,731,928.07	1,626,690.88	1,662,465.44
TOTAL DISBURSEMENTS	19,253,973.50	17,668,344.63	16,638,387.16

**Annual Statement of the Franklin Regional Retirement System for
the Year Ended December 31, 2023**

Investment Income

	2023	2022	2021
Investment Income Received From:			
(a) Cash (from Schedule 1)	43,024.88	12,460.10	503.73
(b) Short Term Investments (from Schedule 2)	-	-	-
(c) Fixed Income Securities (from Schedules 3A and 3C)	-	-	-
(d) Equities (from schedules 4A and 4C)	616,633.35	689,487.29	590,268.73
(e) Pooled Funds (from Schedule 5)	3,737,602.86	3,550,847.30	3,220,199.71
(f) Commission Recapture	-	-	-
4821- TOTAL INVESTMENT INCOME	4,397,261.09	4,252,794.69	3,810,972.17
Plus:			
4884-Realized Gains (Profits)	4,343,418.87	2,365,640.93	13,146,192.71
4886-Unrealized Gains (Incr. in Market Value)	31,797,733.94	17,853,396.10	26,115,263.37
1550-Interest Due and Accrued-Current Year	3,615.85	2,898.35	29.15
	36,144,768.66	20,221,935.38	39,261,485.23
Less:			
4823-Paid Accrued Interest on Fixed Income Securites	-	-	-
4885-Realized Losses	(2,735,312.85)	(4,743,344.15)	(416,912.50)
4887-Unrealized Losses (Decrease in Market Value)	(16,530,439.75)	(44,504,141.98)	(7,533,612.93)
1550-Interest Due and Accrued-Prior Year	(2,898.35)	(29.15)	(13.74)
NET INVESTMENT INCOME	21,273,378.80	(24,772,785.21)	35,120,782.62
Income Required:			
Annuity Savings Fund (From supplementary schedule)	86,438.08	70,620.17	83,861.53
Annuity Reserve Fund	303,746.53	316,476.55	317,121.52
Expense Fund	1,731,928.07	1,626,690.88	1,662,465.44
Military Service Fund	-	-	-
TOTAL INCOME REQUIRED	2,122,112.68	2,013,787.60	2,063,448.49
Net Investment Income	21,273,378.80	(24,772,785.21)	35,121,918.23
Less Income Required:	(2,122,112.68)	(2,013,787.60)	(2,063,448.49)
EXCESS INCOME TO PENSION RESERVE FUND	19,151,266.12	(26,786,572.81)	33,058,469.74

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

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

2023

Month	Option B			Credit Balance			Balance X .0025
	Debit Balance		Transfers Out	3294	Transfers In	Balance	
	5750	5759					
Transfer to ARF for prior year							
Dec	(7.34)			10,449,396.94	41.82	10,449,446.10	26,123.62
Jan	224,289.16					10,225,156.94	25,562.89
Feb	223,387.75				102,453.55	10,104,222.74	25,260.56
Mar	224,151.72				219,857.49	10,099,928.51	25,249.82
Apr	226,670.93				59,836.17	9,933,093.75	24,832.73
May	225,281.37					9,707,812.38	24,269.53
Jun	225,083.20				859,464.36	10,342,193.54	25,855.48
Jul	228,003.61				216,906.81	10,331,096.74	25,827.74
Aug	211,408.57	25,654.74			23,869.94	10,117,903.37	25,294.76
Sep	258,254.37				418,858.98	10,278,507.98	25,696.27
Oct	234,959.46				0.00	10,043,548.52	25,108.87
Nov	237,047.61				59,204.99	9,865,705.90	24,664.26
Dec	235,097.81				170,027.83	9,800,635.92	
totals:	2,753,628.22	25,654.74			2,130,521.94		303,746.53

This balance should equal the balance in 3294 after final entries

#3294 Balance	10,104,382.45
accounting	12,579,918.88
less 5750	(2,753,628.22)
less 5759	(25,654.74)
plus ARF interest	<u>303,746.53</u>
good	10,104,382.45

Schedule A

Detail of Accounts Receivable and Accounts Payable

	<u>Amount</u>	<u>Original Date</u>
<u>Accounts Receivable</u>		
4891 Member Deductions	69,958.96	12/31/2023
4892 Transfer-in Receivable	39,723.37	12/31/2023
4894 Pension Fund Appropriation	56,446.08	12/31/2023
5120 PrePaid Employee Insurance	6,217.16	12/31/2023
5311 PrePaid Service Contracts-Admin & Equip	329.10	12/31/2023
5312 PrePaid Rent Expense	2,440.27	12/31/2023
5589 PrePaid Administrative Expenses	119.99	12/31/2023
TOTAL RECEIVABLES (Must agree with Page 2, sum of line 19 & 20)	175,234.93	
<u>Accounts Payable</u>		
5118 Board Stipends	2,550.00	12/31/2023
5119 Salaries	30,653.59	12/31/2023
5120 Benefits	10,912.63	12/31/2023
5304 Management fees	104,152.20	12/31/2023
5305 Custodial Fees	4,434.35	12/31/2023
5307 Investment Consultant	12,750.00	12/31/2023
5308 Legal Expense	2,163.28	12/31/2023
5310 Insurance	20.00	12/31/2023
5311 Service Contracts - Admin	117.00	12/31/2023
5589 Administrative expense	141.17	12/31/2023
5599 Furniture & Equipment	-	12/31/2023
5719 Travel	-	12/31/2023
5750 Annuities Paid	356.67	12/31/2021
5751 Pension Paid	1,228.05	12/31/2021
5755 State Board 3(8)c liability	246,856.01	12/31/2021
5755 State Board 3(8)c liability	1,728,433.21	12/31/2011
TOTAL PAYABLES (Must agree with Page 2, line 22)	2,144,768.16	

Membership Counts for the as of 12/31/2023

MEMBERSHIP FOR CURRENT YEAR

ACTIVE MEMBERS	Group 1	Group 2 & 4	TOTAL
Active Membership, Dec. 31st, Previous Year	945	122	1,067
Inactive Membership, Dec. 31st, Previous Year	706	78	784
Enrolled During Current Year	198	12	210
Transfers Between Groups	0	0	0
Reinstatements of Disabled Members	0	0	0
SUBTOTAL	198	12	210
Deduct:			
Death	2	0	2
Withdrawals	118	11	129
Retirements	32	2	34
SUBTOTAL	152	13	165
Active Membership, Current Year	981	120	1,101
Inactive Membership, Current Year	716	79	795

RETIREED MEMBERS, BENEFICIARIES & SURVIVORS

Retired, Beneficiary and Survivor Membership, Dec. 31st, Previous Year	622	63	685
Retirements During the Year			
Superannuation	32	2	34
Ordinary Disability	0	0	0
Accidental Disability	0	1	1
Termination Retirement Allowance	0	0	0
Beneficiary of Deceased Retiree	2	1	3
Survivor Benefits from Active Membership	0	0	0
SUBTOTAL	34	4	38
Deduct:			
Deaths of Retired Members	16	3	19
Termination of Survivor Benefits	1	0	1
Reinstatements of Disabled Pensions	0	0	0
SUBTOTAL	17	3	20
Retired Membership, Current Year			
Superannuation	580	49	629
Ordinary Disability	5	3	8
Accidental Disability	10	4	14
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	4	25
Option (D) Survivor Allowance	22	2	24
Section 12B Survivor Allowance	1	0	1
Total Retired, Beneficiary and Survivor Membership, Current Year	639	64	703
TOTAL MEMBERSHIP			
Active, Inactive, Retired, Beneficiary and Survivor, Current Year	2,336	263	2,599

Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2023
Schedule 1
Cash Account Activity During Year

Description	(A) Book Value at End of Previous Year	(B) Total Deposits this Year	(C) Income Reinvested/ Redeposited into Account	(D) 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
1041 UniBank - checking	3584.72	19399897.28	113.23	19401672.92	1,922.31		
1041 UniBank - depository	339923.12	17196330.40	154.11	17245631.97	290,775.66		
1041 UniBank - card account	2000.00	10716.67	0.84	10639.82	2,077.69		
1041 UniBank - UniPay account	433418.16	25631316.18	3726.98	25605937.23	462,524.09		
1042 Comerica - Copeland	200722.27	2442782.96	10409.58	2422868.61	231,046.20		910.99
1042 Comerica - Polen	282410.37	1516969.30	10059.59	1809217.19	222.07		0.93
1042 Comerica - O'Shaughnessy	55852.95	8096853.97	4833.67	8021289.19	136,251.40		648.36
1042 Comerica - Fiera	128379.73	2957218.33	12758.33	2868178.37	230,178.02		1491.64
1042 Comerica - Next Century	0.00	9535717.92	968.55	9235040.14	301,646.33		510.51
1099 PETTY CASH	50.00		0.00		50.00		
1172 Chartwell	0.00		0.00		-		53.42
Schedule Totals	\$ 1,446,341.32	\$ 86,787,803.01	\$ 43,024.88	\$ 86,620,475.44	\$ 1,656,693.77	\$ -	\$ 3,615.85

Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2023
Schedule 2A
Short Term Securities Owned at End of Year

Fund	CUSIP	Description	Rate	Maturity Date	Par Value	Price	Market Value Dec 31st Current Year	Change in Market Value Increase/Decrease	Interest Received During Year	Interest Due and Accrued Dec 31st
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The Franklin Regional Retirement System

has no activity to report on

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

Schedule Totals

\$	-	\$	-	\$	-	\$	-
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Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2023
 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
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The Franklin Regional Retirement System

has no activity to report on

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

Schedule Totals

	\$	-	\$	-	\$	-	\$	-
Total Increase						0.00		
Total Decrease						0.00		

Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2023
 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
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The Franklin Regional Retirement System

has no activity to report on

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

Schedule Totals								\$ -	\$ -	\$ -
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Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2023
 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
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The Franklin Regional Retirement System

has no activity to report on

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

Schedule Totals

\$	-	\$	-	\$	-	\$	-	\$	-	\$	-
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Total Profit	0.00
Total Loss	0.00

SCHEDULE 4A

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2023

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	3,816.00	109.32	29,140.56	372,810.30	417,165.12	15,214.26	0.00	13,131.00
ABBOTT LABS	002824100	0.00	0.00	348,473.46	-348,473.46	0.00	0.00	0.00	5,174.46
ABM INDS INC	000957100	2,398.00	44.83	146,630.42	-40,111.26	107,502.34	983.18	0.00	2,802.80
ACCENTURE PLC CL A	G1151C101	0.00	0.00	319,407.48	-319,407.48	0.00	0.00	0.00	4,183.61
ADOBE SYS INC	00724F101	359.00	596.60	500,420.11	-351,581.05	214,179.40	65,340.34	0.00	0.00
ADVANCED MICRO DEVICES INC	007903107	2,040.00	147.41	0.00	209,719.38	300,716.40	90,997.02	0.00	0.00
AFLAC INC	001055102	1,672.00	82.50	0.00	131,940.22	137,940.00	5,999.78	0.00	559.02
AIR LEASE CORP	00912X302	3,909.00	41.94	161,287.16	-11,103.38	163,943.46	13,759.68	0.00	3,242.80
AIRBNB INC COM CL A	009066101	0.00	0.00	253,935.00	-253,935.00	0.00	0.00	0.00	0.00
ALGONQUIN PWR & UTILS CORP	015857105	0.00	0.00	50,054.04	-50,054.04	0.00	0.00	0.00	1,388.00
ALIGN TECHNOLOGY INC	016255101	0.00	0.00	73,393.20	-73,393.20	0.00	0.00	0.00	0.00
ALLISON TRANSMISSION HLDGS INC	01973R101	2,567.00	58.15	152,921.60	-46,134.40	149,271.05	42,483.85	0.00	3,066.59
ALPHABET INC CL A	02079K305	5,318.00	139.69	0.00	711,208.67	742,871.42	31,662.75	0.00	0.00
ALPHABET INC CL C	02079K107	0.00	0.00	617,560.80	-617,560.80	0.00	0.00	0.00	0.00
ALTRA HLDGS INC	02208R106	0.00	0.00	186,838.25	-186,838.25	0.00	0.00	0.00	463.95

SCHEDULE 4A

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2023

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
AMAZON COM INC	023135106	4,091.00	151.94	719,964.00	-273,740.33	621,586.54	175,362.87	0.00	0.00
AMCOR PLC	G0250X107	1,687.00	9.64	233,066.79	-217,566.63	16,262.68	762.52	0.00	210.88
AMERICAN INTL GROUP INC	026874784	6,823.00	67.75	392,340.96	32,322.22	462,258.25	37,595.07	0.00	10,281.60
AMERIPRISE FINL INC	03076C106	0.00	0.00	109,913.61	-109,913.61	0.00	0.00	0.00	0.00
AMGEN INC	031162100	351.00	288.02	297,833.76	-208,204.38	101,095.02	11,465.64	0.00	9,178.17
AMICUS THERAPEUTICS INC	03152W109	14,465.00	14.19	176,617.65	0.00	205,258.35	28,640.70	0.00	0.00
APA CORPORATION COM	03743Q108	0.00	0.00	258,840.60	-258,840.60	0.00	0.00	0.00	3,518.75
APELLIS PHARMACEUTICALS INC	03753U106	3,110.00	59.86	0.00	168,564.85	186,164.60	17,599.75	0.00	0.00
APPLE INC	037833100	4,576.00	192.53	0.00	792,778.27	881,017.28	88,239.01	0.00	1,098.24
ARES MANAGEMENT CORPORATION	03990B101	1,983.00	118.92	135,716.52	0.00	235,818.36	100,101.84	0.00	6,107.64
ARGENX SE ADR	04016X101	674.00	380.43	255,331.42	0.00	256,409.82	1,078.40	0.00	0.00
ARIS WATER SOLUTIONS INC CLASS A COM	04041L106	0.00	0.00	84,341.73	-84,341.73	0.00	0.00	0.00	2,674.26
ARISTA NETWORKS INC	040413106	1,502.00	235.51	340,750.80	-158,483.10	353,736.02	171,468.32	0.00	0.00
ARROWHEAD PHARMACEUTICALS IN	04280A100	0.00	0.00	75,928.32	-75,928.32	0.00	0.00	0.00	0.00
AT&T INC	00206R102	0.00	0.00	110,257.49	-110,257.49	0.00	0.00	0.00	1,661.95

SCHEDULE 4A

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2023

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
ATRICURE INC	04963C209	2,088.00	35.69	92,665.44	0.00	74,520.72	0.00	-18,144.72	0.00
AUDIO CODES ORD	M15342104	0.00	0.00	96,534.44	-96,534.44	0.00	0.00	0.00	1,076.22
AUTODESK INC (DEL)	052769106	0.00	0.00	335,805.39	-335,805.39	0.00	0.00	0.00	0.00
AUTOZONE INC	053332102	0.00	0.00	197,294.40	-197,294.40	0.00	0.00	0.00	0.00
BANK NEW YORK MELLON CORP	064058100	1,977.00	52.05	212,578.40	-120,726.61	102,902.85	11,051.06	0.00	6,645.69
BANK OF AMERICA CORP	060505104	0.00	0.00	79,719.84	-79,719.84	0.00	0.00	0.00	0.00
BANK OZK	06417N103	3,763.00	49.83	210,755.66	-60,009.88	187,510.29	36,764.51	0.00	6,630.55
BATH BODY WORKS INC COM	070830104	0.00	0.00	45,890.46	-45,890.46	0.00	0.00	0.00	217.80
BEST BUY	086516101	2,788.00	78.28	78,766.22	135,577.69	218,244.64	3,900.73	0.00	5,887.36
BIOGEN IDEC INC	09062X103	635.00	258.77	175,844.20	0.00	164,318.95	0.00	-11,525.25	0.00
BIOMARIN PHARMACEUTICAL INC	09061G101	2,760.00	96.42	200,667.11	76,869.74	266,119.20	0.00	-11,417.65	0.00
BIO-TECHNE CORP	09073M104	0.00	0.00	160,124.16	-160,124.16	0.00	0.00	0.00	154.56
BOEING CO	097023105	1,708.00	260.66	0.00	322,004.29	445,207.28	123,202.99	0.00	0.00
BOOKING HLDGS INC	09857L108	85.00	3,547.22	0.00	250,467.33	301,513.70	51,046.37	0.00	0.00
BOSTON PROPERTIES INC	101121101	0.00	0.00	60,754.42	-60,754.42	0.00	0.00	0.00	1,893.36

SCHEDULE 4A

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2023

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
BRAZE INC COM CL A	10576N102	2,457.00	53.13	0.00	134,364.10	130,540.41	0.00	-3,823.69	0.00
BRISTOL MYERS SQUIBB CO	110122108	1,833.00	51.31	0.00	91,860.65	94,051.23	2,190.58	0.00	0.00
BROOKFIELD INFRASTRUCTURE CORPOR	11275Q107	4,878.00	35.28	87,641.70	101,724.59	172,095.84	0.00	-17,270.45	6,082.03
BRUNSWICK CORP	117043109	1,874.00	96.75	144,880.80	-9,802.88	181,309.50	46,231.58	0.00	3,107.20
BUILDERS FIRSTSOURCE INC	12008R107	3,173.00	166.94	269,446.64	-63,582.40	529,700.62	323,836.38	0.00	0.00
BWX TECHNOLOGIES INC	05605H100	2,781.00	76.73	0.00	178,148.02	213,386.13	35,238.11	0.00	1,665.43
BWX TECHNOLOGIES INC	05605H100	2,479.00	76.73	172,846.08	-28,865.76	190,213.67	46,233.35	0.00	2,570.48
C H ROBINSON WORLDWIDE INC	12541W209	3,429.00	86.39	81,122.16	250,039.14	296,231.31	0.00	-34,929.99	5,690.08
CABLE ONE INC	12685J105	185.00	556.59	142,372.00	-10,677.90	102,969.15	0.00	-28,724.95	2,188.75
CABOT CORP	127055101	1,914.00	83.50	0.00	131,915.65	159,819.00	27,903.35	0.00	2,036.80
CADENCE DESIGN SYS	127387108	1,392.00	272.37	287,384.96	-63,774.08	379,139.04	155,528.16	0.00	0.00
CADENCE DESIGN SYS	127387108	436.00	272.37	0.00	102,461.57	118,753.32	16,291.75	0.00	0.00
CAPITAL ONE FINL CORP GLBL FLT	14040H105	362.00	131.12	19,614.56	15,709.75	47,465.44	12,141.13	0.00	868.80
CARDINAL HEALTH INC	14149Y108	4,023.00	100.80	263,510.36	48,000.28	405,518.40	94,007.76	0.00	7,435.66
CASEYS GENERAL STORES	147528103	737.00	274.74	196,081.90	-30,735.95	202,483.38	37,137.43	0.00	1,329.02

SCHEDULE 4A

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2023

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
CELSIUS HOLDINGS I	15118V207	1,988.00	54.52	0.00	116,036.71	108,385.76	0.00	-7,650.95	0.00
CF INDS HLDGS INC	125269100	917.00	79.50	95,168.40	-17,040.00	72,901.50	0.00	-5,226.90	1,787.20
CHARTER COMMUNICATIONS INC NEW	16119P108	235.00	388.68	170,906.40	-91,217.90	91,339.80	11,651.30	0.00	0.00
CHEMED CORP	16359R103	314.00	584.75	207,745.01	-47,469.99	183,611.50	23,336.48	0.00	533.92
CHENIERE ENERGY INC	16411R208	1,518.00	170.71	227,639.28	0.00	259,137.78	31,498.50	0.00	2,459.16
CHESAPEAKE UTILS CORP	165303108	1,287.00	105.63	163,561.12	-11,463.46	135,945.81	0.00	-16,151.85	2,999.54
CHIPOTLE MEXICAN GRILL INC CL A	169656105	44.00	2,286.96	0.00	82,068.12	100,626.24	18,558.12	0.00	0.00
CHORD ENERGY CORPORATION	674215207	1,151.00	166.23	198,511.31	-41,043.00	191,330.73	33,862.42	0.00	16,349.16
CITIGROUP INC	172967424	0.00	0.00	428,554.25	-428,554.25	0.00	0.00	0.00	6,808.50
CITIZENS FINL GROUP INC	174610105	0.00	0.00	212,243.67	-212,243.67	0.00	0.00	0.00	2,264.22
CIVITAS RESOURCES INC COM NEW	17888H103	2,590.00	68.38	160,987.47	-10,948.77	177,104.20	27,065.50	0.00	17,267.25
COGENT COMMUNICATIONS GROUP	19239V302	2,220.00	76.06	135,964.56	-9,246.96	168,853.20	42,135.60	0.00	8,648.52
COGNEX CORP	192422103	1,889.00	41.74	88,990.79	0.00	78,846.86	0.00	-10,143.93	538.37
COHEN & STEERS INC	19247A100	2,348.00	75.73	137,577.36	12,556.62	177,814.04	27,680.06	0.00	5,332.35
COMCAST CORP CL A	20030N101	8,012.00	43.85	0.00	313,407.03	351,326.20	37,919.17	0.00	5,373.12

SCHEDULE 4A

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2023

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
COMERICA INC	200340107	0.00	0.00	108,497.55	-108,497.55	0.00	0.00	0.00	2,255.97
CONCENTRIX CORPORATION COM	20602D101	1,042.00	98.21	0.00	86,758.23	102,334.82	15,576.59	0.00	211.15
CONOCOPHILLIPS	20825C104	1,062.00	116.07	30,208.00	90,803.24	123,266.34	2,255.10	0.00	2,945.98
COSTAR GROUP INC	22160N109	1,271.00	87.39	0.00	103,538.14	111,072.69	7,534.55	0.00	0.00
COSTAR GROUP INC	22160N109	2,607.00	87.39	0.00	184,957.00	227,825.73	42,868.73	0.00	0.00
COSTCO WHOLESALE CORP	22160K105	441.00	660.08	0.00	250,854.83	291,095.28	40,240.45	0.00	449.82
COTERRA ENERGY INC COM	127097103	12,266.00	25.52	0.00	319,278.86	313,028.32	0.00	-6,250.54	5,076.00
CRA INTL INC	12618T105	1,468.00	98.85	162,219.75	11,034.45	145,111.80	0.00	-28,142.40	2,150.52
CROWDSTRIKE HOLDINGS INC -A	22788C105	863.00	255.32	0.00	170,980.76	220,341.16	49,360.40	0.00	0.00
CROWN HOLDINGS INC	228368106	0.00	0.00	49,654.84	-49,654.84	0.00	0.00	0.00	434.88
D R HORTON INC	23331A109	945.00	151.98	0.00	100,059.66	143,621.10	43,561.44	0.00	283.50
DARDEN RESTAURANTS INC	237194105	0.00	0.00	147,736.44	-147,736.44	0.00	0.00	0.00	4,199.46
DATADOG INC CLASS A	23804L103	1,945.00	121.38	142,957.50	0.00	236,084.10	93,126.60	0.00	0.00
DELL TECHNOLOGIES INC -C	24703L202	1,281.00	76.50	0.00	53,816.60	97,996.50	44,179.90	0.00	1,421.91
DEVON ENERGY CORPORATION	25179M103	0.00	0.00	162,447.91	-162,447.91	0.00	0.00	0.00	4,592.63

SCHEDULE 4A

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2023

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
DEXCOM INC	252131107	1,756.00	124.09	0.00	148,184.10	217,902.04	69,717.94	0.00	0.00
DEXCOM INC	252131107	2,128.00	124.09	0.00	193,843.62	264,063.52	70,219.90	0.00	0.00
DISCOVER FINL SVCS	254709108	2,186.00	112.40	158,093.28	59,505.91	245,706.40	28,107.21	0.00	5,887.80
DOCUSIGN INC	256163106	0.00	0.00	120,039.72	-120,039.72	0.00	0.00	0.00	0.00
DOLLAR GEN CORP NEW	256677105	0.00	0.00	274,568.75	-274,568.75	0.00	0.00	0.00	1,928.95
DOMINOS PIZZA INC	25754A201	0.00	0.00	113,965.60	-113,965.60	0.00	0.00	0.00	226.27
DOMINOS PIZZA INC	25754A201	378.00	412.23	0.00	148,277.15	155,822.94	7,545.79	0.00	914.76
DOW INC	260557103	6,464.00	54.84	240,813.81	96,156.14	354,485.76	17,515.81	0.00	18,458.30
DUPONT DE NEMOURS INC	26614N102	2,368.00	76.93	0.00	177,188.56	182,170.24	4,981.68	0.00	1,267.92
EASTMAN CHEMICAL CO	277432100	0.00	0.00	175,340.32	-175,340.32	0.00	0.00	0.00	6,831.92
EBAY INC	278642103	1,450.00	43.62	0.00	63,299.87	63,249.00	0.00	-50.87	913.75
ELEMENT SOLUTIONS INC PLATFORM	28618M106	6,782.00	23.14	132,277.68	-8,913.10	156,935.48	33,570.90	0.00	2,209.44
ENCOMPASS HEALTH CORP	29261A100	2,966.00	66.72	159,513.27	14,793.81	197,891.52	23,584.44	0.00	1,768.95
ENSIGN GROUP INC	29358P101	2,534.00	112.21	257,244.59	-17,502.85	284,340.14	44,598.40	0.00	604.10
ENTEGRIS INC	29362U104	1,855.00	119.82	121,669.45	0.00	222,266.10	100,596.65	0.00	742.00

SCHEDULE 4A

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2023

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				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
EQUITABLE HLDGS INC	29452E101	7,957.00	33.30	167,378.40	67,449.51	264,968.10	30,140.19	0.00	8,095.54
ETSY INC	29786A106	1,107.00	81.05	132,596.46	0.00	89,722.35	0.00	-42,874.11	0.00
EXELIXIS INC	30161Q104	0.00	0.00	95,277.60	-95,277.60	0.00	0.00	0.00	0.00
EXP WORLD HOLDINGS INC	30212W100	9,073.00	15.52	111,520.20	-6,054.10	140,812.96	35,346.86	0.00	1,856.75
EXPEDIA INC DEL	30212P303	552.00	151.79	0.00	75,173.46	83,788.08	8,614.62	0.00	0.00
EXPEDITORS INTERNATIONAL	302130109	2,078.00	127.20	0.00	242,136.07	264,321.60	22,185.53	0.00	1,580.79
FACEBOOK INC	30303M102	1,167.00	353.96	0.00	359,960.92	413,071.32	53,110.40	0.00	0.00
FAIR ISSAC CORP	303250104	108.00	1,164.01	398,055.70	-330,913.26	125,713.08	58,570.64	0.00	0.00
FEDERAL AGRIC MTG CORP CL C	313148306	1,159.00	191.22	176,053.02	-45,422.13	221,623.98	90,993.09	0.00	5,505.50
FERGUSON PLC NEW SHS COM	G3421J106	593.00	193.07	0.00	91,362.62	114,490.51	23,127.89	0.00	444.75
FORTINET INC	34959E109	0.00	0.00	240,049.90	-240,049.90	0.00	0.00	0.00	0.00
FOX CORPORATION CLASS A	35137L105	3,690.00	29.67	0.00	121,616.19	109,482.30	0.00	-12,133.89	813.54
FREPORT-MCMORAN COPPER & GOLD B	35671D857	4,479.00	42.57	170,202.00	0.00	190,671.03	20,469.03	0.00	2,687.42
FREPORT-MCMORAN COPPER & GOLD B	35671D857	2,715.00	42.57	0.00	98,814.48	115,577.55	16,763.07	0.00	662.55
GARTNER INC CL A	366651107	0.00	0.00	245,382.20	-245,382.20	0.00	0.00	0.00	0.00

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Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2023

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				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
GARTNER INC CL A	366651107	0.00	0.00	167,733.86	-167,733.86	0.00	0.00	0.00	0.00
GITLAB INC CLASS A COM	37637K108	3,957.00	62.96	145,226.24	24,453.67	249,132.72	79,452.81	0.00	0.00
GLOBAL PAYMENTS INC	37940X102	1,587.00	127.00	0.00	167,000.10	201,549.00	34,548.90	0.00	1,028.75
GODADDY INC CLASS A	380237107	220.00	106.16	0.00	21,322.53	23,355.20	2,032.67	0.00	0.00
GODADDY INC CLASS A	380237107	2,519.00	106.16	188,471.58	0.00	267,417.04	78,945.46	0.00	0.00
GOLDMAN SACHS GROUP INC	38141G104	575.00	385.77	0.00	222,443.18	221,817.75	0.00	-625.43	0.00
GUARDANT HEALTH INC	40131M109	2,636.00	27.05	71,699.20	0.00	71,303.80	0.00	-395.40	0.00
HAMILTON LANE INC	407497106	2,309.00	113.44	146,476.84	1,896.01	261,932.96	113,560.11	0.00	3,889.42
HARTFORD FINL SVCS GROUP INC	416515104	3,296.00	80.38	34,957.63	202,526.17	264,932.48	27,448.68	0.00	2,441.20
HCA HLDGS INC COM	40412C101	294.00	270.68	135,817.36	-65,269.12	79,579.92	9,031.68	0.00	876.60
HENRY JACK & ASSOC INC	426281101	0.00	0.00	166,079.76	-166,079.76	0.00	0.00	0.00	983.84
HILTON WORLDWIDE HLDGS INC	43300A203	1,190.00	182.09	150,368.40	0.00	216,687.10	66,318.70	0.00	714.00
HOME BANCSHARES INC	436893200	7,580.00	25.33	185,396.65	-12,648.45	192,001.40	19,253.20	0.00	5,657.40
HOST HOTELS & RESORTS, INC.	44107P104	10,792.00	19.47	213,497.10	-34,821.76	210,120.24	31,444.90	0.00	11,169.99
HP INC	40434L105	6,511.00	30.09	245,054.40	-70,103.83	195,915.99	20,965.42	0.00	8,710.02

SCHEDULE 4A

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2023

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
HUBSPOT INC	443573100	508.00	580.54	146,878.04	0.00	294,914.32	148,036.28	0.00	0.00
ILLUMINA INC	452327109	0.00	0.00	245,875.20	-245,875.20	0.00	0.00	0.00	0.00
IMMUNOCORE HOLDINGS PLC ADS	45258D105	2,344.00	68.32	0.00	137,421.39	160,142.08	22,720.69	0.00	0.00
INSPERITY INC	45778Q107	1,692.00	117.22	179,374.40	9,431.09	198,336.24	9,530.75	0.00	3,589.57
INTER PARFUMS INC	458334109	1,543.00	144.01	201,533.76	-52,603.40	222,207.43	73,277.07	0.00	3,303.14
INTERNATIONAL PAPER CO	460146103	6,014.00	36.15	142,121.52	69,624.06	217,406.10	5,660.52	0.00	11,123.60
INTUITIVE SURGICAL INC	46120E602	181.00	337.36	0.00	52,980.30	61,062.16	8,081.86	0.00	0.00
INVESCO LTD	G491BT108	0.00	0.00	108,965.43	-108,965.43	0.00	0.00	0.00	1,135.69
IRHYTHM TECHNOLOGIES INC	450056106	1,456.00	107.04	136,383.52	0.00	155,850.24	19,466.72	0.00	0.00
JOHNSON & JOHNSON	478160104	695.00	156.74	0.00	105,245.73	108,934.30	3,688.57	0.00	0.00
KAISER ALUM CORP	483007704	0.00	0.00	112,420.80	-112,420.80	0.00	0.00	0.00	938.63
KARUNA THERAPEUTICS INC	48576A100	402.00	316.51	78,993.00	0.00	127,237.02	48,244.02	0.00	0.00
KENNEDY-WILSON HLDGS INC	489398107	0.00	0.00	103,880.92	-103,880.92	0.00	0.00	0.00	6,121.44
KEYCORP	493267108	0.00	0.00	227,888.44	-227,888.44	0.00	0.00	0.00	905.90
KEYSIGHT TECHNOLOGIES INC - W/I	49338L103	0.00	0.00	243,432.61	-243,432.61	0.00	0.00	0.00	0.00

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Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2023

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
KFORCE INC	493732101	2,150.00	67.56	0.00	127,193.66	145,254.00	18,060.34	0.00	1,797.48
KINDER MORGAN INC DEL COM	49456B101	0.00	0.00	129,036.96	-129,036.96	0.00	0.00	0.00	0.00
KINSALE CAP GROUP INC	49714P108	469.00	334.91	0.00	134,453.46	157,072.79	22,619.33	0.00	244.16
KINSALE CAP GROUP INC	49714P108	423.00	334.91	0.00	161,382.45	141,666.93	0.00	-19,715.52	59.22
KLA-TENCOR CORP	482480100	721.00	581.30	148,549.82	145,785.63	419,117.30	124,781.85	0.00	3,746.85
KULICKE & SOFFA INDS INC	501242101	2,585.00	54.72	122,732.98	-8,320.88	141,451.20	27,039.10	0.00	2,036.04
L3 HARRIS TECHNOLOGIES INC COM	502431109	0.00	0.00	47,680.09	-47,680.09	0.00	0.00	0.00	123.12
LAKELAND FINL CORP	511656100	2,982.00	65.16	192,567.83	7,562.99	194,307.12	0.00	-5,823.70	4,696.60
LANDSTAR SYSTEM INC	515098101	744.00	193.65	177,886.80	-56,689.20	144,075.60	22,878.00	0.00	3,367.53
LATTICE SEMICONDUCTOR CORP	518415104	2,607.00	68.99	169,142.16	0.00	179,856.93	10,714.77	0.00	0.00
LEMAITRE VASCULAR INC	525558201	3,064.00	56.76	174,231.72	-32,426.06	173,912.64	32,106.98	0.00	1,815.52
LENNAR CORP CL A	526057104	0.00	0.00	13,213.00	-13,213.00	0.00	0.00	0.00	164.25
LIBERTY GLOBAL PLC SERIES C	G5480U120	0.00	0.00	148,620.07	-148,620.07	0.00	0.00	0.00	0.00
LILLY ELI & CO	532457108	569.00	582.92	0.00	309,218.34	331,681.48	22,463.14	0.00	703.99
LITTLEFUSE INC	537008104	608.00	267.56	143,790.60	-9,909.00	162,676.48	28,794.88	0.00	1,574.00

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Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2023

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
LKQ CORP	501889208	1,978.00	47.79	65,534.07	42,488.57	94,528.62	0.00	-13,494.02	2,018.72
LOCKHEED MARTIN CORP	539830109	559.00	453.24	0.00	253,059.61	253,361.16	301.55	0.00	3,689.85
LOEWS CORP	540424108	0.00	0.00	198,438.66	-198,438.66	0.00	0.00	0.00	212.62
LOWES COMPANIES INC COS INC	548661107	1,071.00	222.55	154,211.76	59,374.81	238,351.05	24,764.48	0.00	3,436.00
LULULEMON ATHLETICA INC	550021109	227.00	511.29	0.00	87,096.45	116,062.83	28,966.38	0.00	0.00
LUMEN TECHNOLOGIES INC COM	550241103	0.00	0.00	167,802.12	-167,802.12	0.00	0.00	0.00	0.00
MARATHON OIL CORP	565849106	4,098.00	24.16	272,432.48	-161,425.04	99,007.68	0.00	-11,999.76	3,700.88
MARATHON PETE CORP	56585A102	3,338.00	148.36	542,493.79	-152,838.67	495,225.68	105,570.56	0.00	12,078.60
MARRIOTT INTL INC NEW CL A	571903202	232.00	225.51	0.00	41,786.81	52,318.32	10,531.51	0.00	224.12
MASCO CORP	574599106	224.00	66.98	209,548.30	-199,094.22	15,003.52	4,549.44	0.00	3,430.84
MASTERCARD INC	57636Q104	634.00	426.51	424,578.33	-202,909.21	270,407.34	48,738.22	0.00	2,573.55
MATERION CORP COM	576690101	1,833.00	130.13	190,946.82	-30,540.99	238,528.29	78,122.46	0.00	1,038.58
MCKESSON CORP	58155Q103	237.00	462.98	166,178.16	-78,770.91	109,726.26	22,319.01	0.00	903.68
METLIFE INC	59156R108	0.00	0.00	45,086.51	-45,086.51	0.00	0.00	0.00	1,341.10
MGM MIRAGE	552953101	0.00	0.00	16,899.12	-16,899.12	0.00	0.00	0.00	0.00

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Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2023

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
MICROSOFT CORP	594918104	3,088.00	376.04	502,183.08	391,914.82	1,161,211.52	267,113.62	0.00	6,885.92
MIRATI THERAPEUTICS INC	60468T105	0.00	0.00	146,623.16	-146,623.16	0.00	0.00	0.00	0.00
MOHAWK INDS INC	608190104	0.00	0.00	130,943.82	-130,943.82	0.00	0.00	0.00	0.00
MOLINA HEALTHCARE INC	60855R100	790.00	361.31	260,873.80	0.00	285,434.90	24,561.10	0.00	0.00
MONGODB INC	60937P106	606.00	408.85	119,285.04	0.00	247,763.10	128,478.06	0.00	0.00
MONOLITHIC POWER SYSTEMS INC	609839105	216.00	630.78	0.00	99,043.35	136,248.48	37,205.13	0.00	0.00
MONRO INC	610236101	0.00	0.00	137,182.00	-137,182.00	0.00	0.00	0.00	2,075.64
MORGAN STANLEY	617446448	285.00	93.25	15,133.56	10,442.13	26,576.25	1,000.56	0.00	843.33
MOSAIC CO NEW	61945C103	0.00	0.00	93,355.36	-93,355.36	0.00	0.00	0.00	1,751.40
MOTOROLA SOLUTIONS INC.	620076307	924.00	313.09	238,124.04	0.00	289,295.16	51,171.12	0.00	3,252.48
NETFLIX.COM INC	64110L106	0.00	0.00	518,693.92	-518,693.92	0.00	0.00	0.00	0.00
NEUROCRINE BIOSCIENCES INC	64125C109	1,522.00	131.76	181,787.68	0.00	200,538.72	18,751.04	0.00	0.00
NEW YORK TIMES CO CLASS A	650111107	4,515.00	48.99	146,556.90	0.00	221,189.85	74,632.95	0.00	1,896.30
NEXPOINT RESIDENTIAL TR INC	65341D102	3,561.00	34.43	121,029.12	35,195.07	122,605.23	0.00	-33,618.96	5,824.42
NEXSTAR MEDIA GROUP INC COMMON STOCK	65336K103	1,039.00	156.75	167,678.74	11,567.69	162,863.25	0.00	-16,383.18	5,192.10

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Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2023

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
NIKE INC CL B	654106103	0.00	0.00	193,885.57	-193,885.57	0.00	0.00	0.00	1,785.34
NORTHERN OIL & GAS INC NEV	665531307	5,220.00	37.07	197,248.00	-36,367.60	193,505.40	32,625.00	0.00	8,280.36
NORTHROP GRUMMAN CORP	666807102	0.00	0.00	301,176.72	-301,176.72	0.00	0.00	0.00	387.52
NOVO NORDISK A S ADR	670100205	2,127.00	103.45	0.00	199,599.49	220,038.15	20,438.66	0.00	0.00
NOVOCURE LTD	G6674U108	0.00	0.00	56,112.75	-56,112.75	0.00	0.00	0.00	0.00
NUCOR CORP	670346105	927.00	174.04	47,715.22	85,049.88	161,335.08	28,569.98	0.00	1,952.28
NVENT ELECTRIC PLC-W/I	G6700G107	2,610.00	59.09	0.00	145,730.66	154,224.90	8,494.24	0.00	456.75
NVIDIA CORP	67066G104	960.00	495.22	0.00	429,266.74	475,411.20	46,144.46	0.00	38.40
NVR INC	62944T105	0.00	0.00	147,602.56	-147,602.56	0.00	0.00	0.00	0.00
NXP SEMICONDUCTORS NV	N6596X109	0.00	0.00	25,442.83	-25,442.83	0.00	0.00	0.00	115.64
O REILLY AUTOMOTIVE INC NEW	67103H107	108.00	950.08	0.00	97,582.87	102,608.64	5,025.77	0.00	0.00
OLD DOMINION FGHT LINES INC	679580100	701.00	405.33	0.00	279,904.46	284,136.33	4,231.87	0.00	280.40
ORACLE CORPORATION	68389X105	0.00	0.00	190,862.90	-190,862.90	0.00	0.00	0.00	1,351.20
OTIS WORLDWIDE CORP COM	68902V107	2,142.00	89.47	0.00	177,008.88	191,644.74	14,635.86	0.00	2,184.84
OWENS CORNING NEW	690742101	210.00	148.23	0.00	28,434.80	31,128.30	2,693.50	0.00	109.20

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Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2023

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
PACCAR INC	693718108	0.00	0.00	152,314.83	-152,314.83	0.00	0.00	0.00	4,886.20
PALO ALTO NETWORKS INC	697435105	750.00	294.88	0.00	184,606.35	221,160.00	36,553.65	0.00	0.00
PALO ALTO NETWORKS INC	697435105	920.00	294.88	236,938.92	-108,562.12	271,289.60	142,912.80	0.00	0.00
PAPA JOHNS INTL INC	698813102	1,894.00	76.23	0.00	151,425.08	144,379.62	0.00	-7,045.46	1,260.86
PAYCOM SOFTWARE INC	70432V102	0.00	0.00	164,774.61	-164,774.61	0.00	0.00	0.00	597.39
PAYPAL HLDGS INC	70450Y103	0.00	0.00	214,799.52	-214,799.52	0.00	0.00	0.00	0.00
PENUMBRA INC	70975L107	231.00	251.54	0.00	54,819.61	58,105.74	3,286.13	0.00	0.00
PERRIGO CO PLC	G97822103	5,020.00	32.18	101,963.19	74,268.73	161,543.60	0.00	-14,688.32	4,986.50
PIONEER NATURAL RESOURCES CO	723787107	1,265.00	224.88	288,913.35	0.00	284,473.20	0.00	-4,440.15	17,659.40
PNC FINL SVCS GROUP INC	693475105	646.00	154.85	0.00	77,529.86	100,033.10	22,503.24	0.00	1,001.30
POWER INTEGRATIONS INC	739276103	1,870.00	82.11	124,864.52	10,666.55	153,545.70	18,014.63	0.00	1,321.15
PRINCIPAL FINANCIAL GROUP	74251V102	2,039.00	78.67	44,897.20	117,205.42	160,408.13	0.00	-1,694.49	4,563.48
PROGRESSIVE CORP	743315103	979.00	159.28	0.00	142,898.51	155,935.12	13,036.61	0.00	36.10
PRUDENTIAL FINL INC JR SB GLBL	744320102	0.00	0.00	95,978.90	-95,978.90	0.00	0.00	0.00	1,206.25
PUBMATIC INC COM CL A	74467Q103	0.00	0.00	51,944.55	-51,944.55	0.00	0.00	0.00	0.00

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Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2023

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
PULTE HOMES INC	745867101	1,868.00	103.22	178,341.01	-93,290.97	192,814.96	107,764.92	0.00	1,946.08
PULTE HOMES INC	745867101	2,544.00	103.22	0.00	137,829.34	262,591.68	124,762.34	0.00	1,221.12
QUAKER CHEMICAL CORP	747316107	755.00	213.42	115,494.80	12,773.54	161,132.10	32,863.76	0.00	1,274.00
QUANTA SVCS INC	74762E102	515.00	215.80	0.00	100,018.86	111,137.00	11,118.14	0.00	0.00
QUEST DIAGNOSTICS INC	74834L100	1,320.00	137.88	351,520.68	-145,019.88	182,001.60	0.00	-24,499.20	4,813.63
RAYMOND JAMES FINL INC	754730109	1,501.00	111.50	0.00	144,531.89	167,361.50	22,829.61	0.00	1,260.84
REGENCY CENTERS CORP	758849103	0.00	0.00	180,312.50	-180,312.50	0.00	0.00	0.00	4,404.40
RENAISSANCE RE HLDGS LTD	G7496G103	653.00	196.00	0.00	145,807.00	127,988.00	0.00	-17,819.00	0.00
ROKU INC	77543R102	1,057.00	91.66	0.00	107,950.35	96,884.62	0.00	-11,065.73	0.00
SALESFORCE INC	79466L302	0.00	0.00	359,981.85	-359,981.85	0.00	0.00	0.00	0.00
SAREPTA THERAPEUTICS INC	803607100	1,132.00	96.43	0.00	144,878.81	109,158.76	0.00	-35,720.05	0.00
SCHNEIDER NATIONAL INC	80689H102	2,018.00	25.45	0.00	51,864.60	51,358.10	0.00	-506.50	0.00
SEAGATE TECHNOLOGY HOLDINGS	G7997R103	1,481.00	85.37	0.00	94,647.88	126,432.97	31,785.09	0.00	2,483.01
SERVICENOW INC	81762P102	525.00	706.49	411,954.47	-146,777.40	370,907.25	105,730.18	0.00	0.00
SHOCKWAVE MED INC	82489T104	680.00	190.56	0.00	148,460.59	129,580.80	0.00	-18,879.79	0.00

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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
SHOE CARNIVAL INC	824889109	6,005.00	30.21	127,942.41	15,021.96	181,411.05	38,446.68	0.00	2,235.79
SHUTTERSTOCK INC	825690100	3,220.00	48.28	145,296.32	12,102.15	155,461.60	0.00	-1,936.87	2,692.71
SIMON PROPERTY GROUP INC	828806109	1,401.00	142.64	185,500.92	-20,911.44	199,838.64	35,249.16	0.00	10,831.85
SPRINGWORKS THERAPEUTICS INC	85205L107	3,503.00	36.50	60,239.16	34,204.24	127,859.50	33,416.10	0.00	0.00
STANDEX INTL CORP	854231107	1,362.00	158.38	190,892.24	-51,409.82	215,713.56	76,231.14	0.00	1,718.44
STANLEY BLACK & DECKER INC	854502101	457.00	98.10	0.00	36,368.38	44,831.70	8,463.32	0.00	1,105.94
STATE STR CORP	857477103	2,186.00	77.46	0.00	151,865.48	169,327.56	17,462.08	0.00	2,065.65
STEEL DYNAMICS INC	858119100	2,665.00	118.10	0.00	282,625.78	314,736.50	32,110.72	0.00	1,776.07
STEVANATO GROUP S P A ORD SHS	T9224W109	6,881.00	27.29	181,622.79	-57,971.22	187,782.49	64,130.92	0.00	327.14
SYNCHRONY FINL	87165B103	7,693.00	38.19	245,694.22	7,443.30	293,795.67	40,658.15	0.00	7,450.60
TAPESTRY INC	876030107	4,746.00	36.81	0.00	176,529.91	174,700.26	0.00	-1,829.65	0.00
TAPESTRY INC	876030107	840.00	36.81	0.00	36,465.41	30,920.40	0.00	-5,545.01	1,092.00
TERRENO RLTY CORP	88146M101	2,667.00	62.67	142,004.39	9,506.91	167,140.89	15,629.59	0.00	3,972.15
TESLA MTRS INC	88160R101	595.00	248.48	0.00	148,632.07	147,845.60	0.00	-786.47	0.00
TETRA TECH INC NEW	88162G103	1,056.00	166.93	164,935.84	-11,615.20	176,278.08	22,957.44	0.00	1,105.76

SCHEDULE 4A

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2023

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
THE CIGNA GROUP	125523100	808.00	299.45	96,088.60	154,922.07	241,955.60	0.00	-9,055.07	3,731.82
THERMO FISHER SCIENTIFIC INC SR	883556102	0.00	0.00	292,416.39	-292,416.39	0.00	0.00	0.00	744.50
T-MOBILE US INC	872590104	668.00	160.33	0.00	97,689.20	107,100.44	9,411.24	0.00	434.20
TRACTOR SUPPLY CO	892356106	982.00	215.03	220,920.54	0.00	211,159.46	0.00	-9,761.08	4,045.84
TRAVEL PLUS LEISURE CO	894164102	3,569.00	39.09	139,666.80	-9,755.20	139,512.21	9,600.61	0.00	6,544.80
TTEC HLDGS INC	89854H102	0.00	0.00	98,233.38	-98,233.38	0.00	0.00	0.00	2,848.56
TYLER TECHNOLOGIES INC	902252105	401.00	418.12	129,286.41	0.00	167,666.12	38,379.71	0.00	0.00
U M H PPTYS INC COM	903002103	9,712.00	15.32	128,719.50	27,666.81	148,787.84	0.00	-7,598.47	8,003.21
U S PHYSICAL THERAPY INC	90337L108	1,834.00	93.14	142,936.92	8,211.56	170,818.76	19,670.28	0.00	3,012.15
UBER TECHNOLOGIES INC	90353T100	5,316.00	61.57	131,464.68	0.00	327,306.12	195,841.44	0.00	0.00
UFP INDUSTRIES, INC	90278Q108	1,194.00	125.55	125,769.75	-23,090.23	149,906.70	47,227.18	0.00	1,451.90
ULTA SALON COSMETICS & FRAGRANCE	90384S303	326.00	489.99	0.00	151,009.04	159,736.74	8,727.70	0.00	0.00
UNIFIRST CORP MASS	904708104	675.00	182.91	140,496.72	-10,228.47	123,464.25	0.00	-6,804.00	837.00
UNION PACIFIC CORP	907818108	0.00	0.00	88,004.75	-88,004.75	0.00	0.00	0.00	0.00
UNITED RENTALS INC	911363109	0.00	0.00	213,252.00	-213,252.00	0.00	0.00	0.00	2,664.00

SCHEDULE 4A

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2023

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
UNITED RENTALS INC	911363109	0.00	0.00	0.00	0.00	0.00	0.00	0.00	322.64
UNITEDHEALTH GROUP INC	91324P102	569.00	526.47	354,160.24	-54,265.44	299,561.43	0.00	-333.37	4,907.90
UNIVERSAL DISPLAY CORP	91347P105	1,349.00	191.26	156,766.04	-11,020.08	258,009.74	112,263.78	0.00	1,924.30
UTZ BRANDS INC COM CL A	918090101	12,190.00	16.24	152,922.12	38,260.83	197,965.60	6,782.65	0.00	2,259.59
VALERO ENERGY CORP CORP NEW	91913Y100	1,995.00	130.00	0.00	260,114.68	259,350.00	0.00	-764.68	4,614.48
VALMONT INDS INC	920253101	686.00	233.51	0.00	164,963.08	160,187.86	0.00	-4,775.22	280.20
VERISIGN INC	92343E102	865.00	205.96	177,705.60	0.00	178,155.40	449.80	0.00	0.00
VERISK ANALYTICS INC CL A	92345Y106	1,307.00	238.86	0.00	306,831.27	312,190.02	5,358.75	0.00	677.62
VERISK ANALYTICS INC CL A	92345Y106	807.00	238.86	142,370.94	0.00	192,760.02	50,389.08	0.00	1,097.52
VERIZON COMMNS INC	92343V104	6,703.00	37.70	0.00	231,776.50	252,703.10	20,926.60	0.00	3,011.79
VERTEX PHARMACEUTICALS INC	92532F100	448.00	406.89	0.00	154,532.18	182,286.72	27,754.54	0.00	0.00
VERTIV HOLDINGS, LLC	92537N108	2,332.00	48.03	0.00	105,251.56	112,005.96	6,754.40	0.00	58.30
VISA INC CL A	92826C839	1,154.00	260.35	394,536.24	-152,734.50	300,443.90	58,642.16	0.00	3,252.83
WELLS FARGO & CO & CO NEW	949746101	638.00	49.22	198,068.13	-171,562.24	31,402.36	4,896.47	0.00	4,023.90
WEYERHAEUSER CO	962166104	6,288.00	34.77	354,423.00	-159,495.00	218,633.76	23,705.76	0.00	16,914.62

SCHEDULE 4A

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2023

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	
WHIRLPOOL CORP	963320106	0.00	0.00	93,929.44	-93,929.44	0.00	0.00	0.00	880.25	
WINGSTOP INC	974155103	938.00	256.58	164,318.28	-32,343.76	240,672.04	108,697.52	0.00	925.84	
WORKDAY INC	98138H101	430.00	276.06	0.00	95,330.25	118,705.80	23,375.55	0.00	0.00	
WORKDAY INC	98138H101	666.00	276.06	111,441.78	0.00	183,855.96	72,414.18	0.00	0.00	
XENON PHARMACEUTICALS INC COM	98420N105	1,838.00	46.06	0.00	77,384.55	84,658.28	7,273.73	0.00	0.00	
ZOETIS INC	98978V103	0.00	0.00	203,704.50	-203,704.50	0.00	0.00	0.00	1,630.13	
				Totals:	36,775,232.11	243,244.34	43,887,304.39	7,410,894.63	-542,066.69	616,633.35

SCHEDULE 4B

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2023

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

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	DATE ACQUIRED	MANAGER/BROKER	COMMISSION	COST BASIS
3M CO	88579Y101	316.0000	2/24/2023	O'SHAUGHNESSY BAYPOINT TRADING	6.32	34,617.80
3M CO	88579Y101	801.0000	3/23/2023	O'SHAUGHNESSY BARCLAYS CAPITAL LE	16.02	84,313.82
3M CO	88579Y101	599.0000	4/27/2023	O'SHAUGHNESSY BARCLAYS CAPITAL LE	11.98	63,372.46
3M CO	88579Y101	324.0000	6/27/2023	O'SHAUGHNESSY PERSHING LLC	6.48	32,351.53
3M CO	88579Y101	32.0000	7/25/2023	O'SHAUGHNESSY BARCLAYS CAPITAL INC./	0.64	3,444.36
3M CO	88579Y101	50.0000	7/27/2023	O'SHAUGHNESSY MERRILL LYNCH PIERCE F	0.50	5,550.88
3M CO	88579Y101	102.0000	7/31/2023	O'SHAUGHNESSY BARCLAYS CAPITAL INC./	2.04	11,356.34
3M CO	88579Y101	58.0000	8/1/2023	O'SHAUGHNESSY MERRILL LYNCH PIERCE F	0.58	6,416.88
3M CO	88579Y101	51.0000	8/2/2023	O'SHAUGHNESSY MERRILL LYNCH PIERCE F	0.51	5,532.64
3M CO	88579Y101	160.0000	8/3/2023	O'SHAUGHNESSY MERRILL LYNCH PIERCE F	1.60	17,237.55
3M CO	88579Y101	595.0000	8/29/2023	O'SHAUGHNESSY BARCLAYS CAPITAL INC./	11.90	62,847.17

SCHEDULE 4B

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2023

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

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	DATE ACQUIRED	MANAGER/BROKER	COMMISSION	COST BASIS
3M CO	88579Y101	485.0000	9/26/2023	O'SHAUGHNESSY MERRILL LYNCH PIERCE F	9.70	45,768.87
ABBOTT LABS	002824100	158.0000	2/13/2023	POLEN SANFORD BERNSTEIN AN	2.37	17,218.46
ABBOTT LABS	002824100	119.0000	3/15/2023	POLEN BEAR STEARNS AND CO I	1.19	11,696.38
ABBOTT LABS	002824100	34.0000	5/3/2023	POLEN MERRILL LYNCH PIERCE F	0.51	3,793.64
ABBOTT LABS	002824100	36.0000	7/5/2023	POLEN JEFFERIES COMPANY INC	0.36	3,870.00
ACCENTURE PLC CL A	G1151C101	28.0000	2/13/2023	POLEN SANFORD BERNSTEIN AN	0.42	8,052.75
ACCENTURE PLC CL A	G1151C101	44.0000	3/15/2023	POLEN BEAR STEARNS AND CO I	0.44	11,172.04
ACCENTURE PLC CL A	G1151C101	12.0000	5/3/2023	POLEN MERRILL LYNCH PIERCE F	0.18	3,317.58
ACCENTURE PLC CL A	G1151C101	14.0000	7/5/2023	POLEN JEFFERIES COMPANY INC	0.14	4,337.20
ADOBE SYS INC	00724F101	38.0000	2/13/2023	POLEN SANFORD BERNSTEIN AN	0.57	14,415.26
ADOBE SYS INC	00724F101	58.0000	5/3/2023	POLEN MERRILL LYNCH PIERCE F	0.87	20,824.61

SCHEDULE 4B

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2023

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

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	DATE ACQUIRED	MANAGER/BROKER	COMMISSION	COST BASIS
ADOBE SYS INC	00724F101	12.0000	7/5/2023	POLEN JEFFERIES COMPANY INC	0.12	5,826.06
ADOBE SYS INC	00724F101	82.0000	11/27/2023	NEXT CENTURY WILLIAM BLAIR & COMPA	3.28	50,899.56
ADVANCED MICRO DEVICES INC	007903107	1,982.0000	10/2/2023	NEXT CENTURY PERSHING LLC	19.82	203,791.22
ADVANCED MICRO DEVICES INC	007903107	58.0000	10/3/2023	NEXT CENTURY PERSHING LLC	0.58	5,928.16
AFLAC INC	001055102	1,331.0000	10/31/2023	O'SHAUGHNESSY GOLDMAN SACHS	26.62	103,730.55
AFLAC INC	001055102	341.0000	11/28/2023	O'SHAUGHNESSY BARCLAYS CAPITAL INC./	6.82	28,209.67
AIRBNB INC COM CL A	009066101	79.0000	2/13/2023	POLEN SANFORD BERNSTEIN AN	1.19	9,239.78
AIRBNB INC COM CL A	009066101	109.0000	3/15/2023	POLEN BEAR STEARNS AND CO I	1.09	12,765.01
AIRBNB INC COM CL A	009066101	29.0000	5/3/2023	POLEN MERRILL LYNCH PIERCE F	0.44	3,462.46
AIRBNB INC COM CL A	009066101	33.0000	7/5/2023	POLEN JEFFERIES COMPANY INC	0.33	4,340.16
ALIGN TECHNOLOGY INC	016255101	10.0000	2/13/2023	POLEN SANFORD BERNSTEIN AN	0.15	3,280.20

SCHEDULE 4B

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2023

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

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	DATE ACQUIRED	MANAGER/BROKER	COMMISSION	COST BASIS
ALIGN TECHNOLOGY INC	016255101	13.0000	3/15/2023	POLEN BEAR STEARNS AND CO I	0.13	4,151.10
ALIGN TECHNOLOGY INC	016255101	4.0000	5/3/2023	POLEN MERRILL LYNCH PIERCE F	0.06	1,221.78
ALIGN TECHNOLOGY INC	016255101	3.0000	7/5/2023	POLEN JEFFERIES COMPANY INC	0.03	1,016.01
ALPHABET INC CL A	02079K305	4,300.0000	10/2/2023	NEXT CENTURY PERSHING LLC	43.00	572,219.06
ALPHABET INC CL A	02079K305	123.0000	10/3/2023	NEXT CENTURY PERSHING LLC	1.23	16,383.56
ALPHABET INC CL A	02079K305	895.0000	10/9/2023	NEXT CENTURY ROBERT BAIRD AND COM	35.80	122,606.05
ALPHABET INC CL C	02079K107	164.0000	2/13/2023	POLEN SANFORD BERNSTEIN AN	2.46	15,577.08
ALPHABET INC CL C	02079K107	290.0000	5/3/2023	POLEN MERRILL LYNCH PIERCE F	4.35	30,893.24
ALPHABET INC CL C	02079K107	61.0000	7/5/2023	POLEN JEFFERIES COMPANY INC	0.61	7,465.07
AMAZON COM INC	023135106	153.0000	1/6/2023	POLEN WM BLAIR AND COMPAN	3.06	13,002.09
AMAZON COM INC	023135106	272.0000	1/6/2023	POLEN INVESTMENT TECHNOLO	2.72	23,018.00

SCHEDULE 4B

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2023

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

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	DATE ACQUIRED	MANAGER/BROKER	COMMISSION	COST BASIS
AMAZON COM INC	023135106	536.0000	2/13/2023	POLEN PIPER JAFFRAY AND CO	5.36	53,088.28
AMAZON COM INC	023135106	15.0000	3/10/2023	POLEN LUMINEX TRADING AND A	0.08	1,404.09
AMAZON COM INC	023135106	41.0000	3/10/2023	POLEN PIPER JAFFRAY AND CO	0.41	3,844.57
AMAZON COM INC	023135106	2.0000	3/10/2023	POLEN JONESTRADING INSTITUTI	0.04	186.90
AMAZON COM INC	023135106	4.0000	3/13/2023	POLEN LUMINEX TRADING AND A	0.02	382.58
AMAZON COM INC	023135106	105.0000	3/13/2023	POLEN SANFORD BERNSTEIN AN	1.58	9,963.88
AMAZON COM INC	023135106	4.0000	3/14/2023	POLEN INSTINET	0.04	365.28
AMAZON COM INC	023135106	41.0000	3/14/2023	POLEN SANFORD BERNSTEIN AN	0.62	3,756.56
AMAZON COM INC	023135106	1,266.0000	10/30/2023	NEXT CENTURY PERSHING LLC	50.64	166,709.29
AMAZON COM INC	023135106	538.0000	11/13/2023	NEXT CENTURY ROBERT BAIRD AND COM	21.52	76,926.15
AMCOR PLC	G0250X107	1,687.0000	9/26/2023	O'SHAUGHNESSY GOLDMAN SACHS	33.74	15,500.16

SCHEDULE 4B

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2023

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

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	DATE ACQUIRED	MANAGER/BROKER	COMMISSION	COST BASIS
AMERICAN INTL GROUP INC	026874784	821.0000	1/20/2023	O'SHAUGHNESSY BARCLAYS CAPITAL LE	16.42	52,195.32
AMERICAN INTL GROUP INC	026874784	715.0000	2/24/2023	O'SHAUGHNESSY PIPER JAFFRAY AND CO	14.30	42,806.19
AMERICAN INTL GROUP INC	026874784	199.0000	3/23/2023	O'SHAUGHNESSY LADENBURG THALMAN A	3.98	10,092.23
AMERICAN INTL GROUP INC	026874784	177.0000	3/24/2023	O'SHAUGHNESSY LADENBURG THALMAN A	3.54	8,997.80
AMGEN INC	031162100	119.0000	1/20/2023	O'SHAUGHNESSY DIRECT TRADING INSTITU	1.19	32,022.58
AMGEN INC	031162100	149.0000	2/24/2023	O'SHAUGHNESSY BAYPOINT TRADING	2.98	35,807.68
APELLIS PHARMACEUTICALS INC	03753U106	796.0000	3/1/2023	FIERA COWEN AND COMPANY, L	23.88	51,761.49
APELLIS PHARMACEUTICALS INC	03753U106	1,283.0000	3/2/2023	FIERA WM BLAIR AND COMPAN	38.49	84,409.34
APELLIS PHARMACEUTICALS INC	03753U106	1,031.0000	8/21/2023	FIERA ROBERT BAIRD AND COM	30.93	32,394.02
APPLE INC	037833100	5,525.0000	10/2/2023	NEXT CENTURY PERSHING LLC	55.25	957,321.72
APPLE INC	037833100	156.0000	10/3/2023	NEXT CENTURY PERSHING LLC	1.56	26,920.89

SCHEDULE 4B

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2023

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

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	DATE ACQUIRED	MANAGER/BROKER	COMMISSION	COST BASIS
ARIS WATER SOLUTIONS INC CLASS A	04041L106	211.0000	1/13/2023	COPELAND LIQUIDNET INC	8.44	3,363.64
ARIS WATER SOLUTIONS INC CLASS A	04041L106	786.0000	1/17/2023	COPELAND LIQUIDNET INC	31.44	12,671.73
ARIS WATER SOLUTIONS INC CLASS A	04041L106	1,094.0000	1/24/2023	COPELAND LIQUIDNET INC	43.76	17,214.53
ARIS WATER SOLUTIONS INC CLASS A	04041L106	498.0000	2/6/2023	COPELAND INSTINET	19.92	6,760.45
ARIS WATER SOLUTIONS INC CLASS A	04041L106	754.0000	2/7/2023	COPELAND INSTINET	30.16	10,688.78
ARIS WATER SOLUTIONS INC CLASS A	04041L106	5.0000	2/8/2023	COPELAND INSTINET	0.20	70.86
AUTODESK INC (DEL)	052769106	51.0000	2/13/2023	POLEN SANFORD BERNSTEIN AN	0.77	11,505.48
AUTODESK INC (DEL)	052769106	66.0000	3/15/2023	POLEN BEAR STEARNS AND CO I	0.66	13,058.24
AUTODESK INC (DEL)	052769106	17.0000	5/3/2023	POLEN MERRILL LYNCH PIERCE F	0.26	3,302.51
AUTODESK INC (DEL)	052769106	98.0000	7/5/2023	POLEN JEFFERIES COMPANY INC	0.98	19,779.68
AUTOZONE INC	053332102	6.0000	1/20/2023	O'SHAUGHNESSY DIRECT TRADING INSTITU	0.06	14,124.24

SCHEDULE 4B

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2023

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

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	DATE ACQUIRED	MANAGER/BROKER	COMMISSION	COST BASIS
AUTOZONE INC	053332102	5.0000	2/24/2023	O'SHAUGHNESSY DIRECT TRADING INSTITU	0.05	12,863.25
BANK NEW YORK MELLON CORP	064058100	190.0000	1/20/2023	O'SHAUGHNESSY BAYPOINT TRADING	3.80	9,380.30
BANK NEW YORK MELLON CORP	064058100	225.0000	2/24/2023	O'SHAUGHNESSY GOLDMAN SACHS AND CO	4.50	11,369.25
BEST BUY	086516101	495.0000	1/20/2023	O'SHAUGHNESSY BARCLAYS CAPITAL LE	9.90	42,191.18
BEST BUY	086516101	152.0000	2/24/2023	O'SHAUGHNESSY GOLDMAN SACHS AND CO	3.04	12,649.44
BEST BUY	086516101	118.0000	4/27/2023	O'SHAUGHNESSY BAYPOINT TRADING	2.36	8,634.06
BEST BUY	086516101	337.0000	8/29/2023	O'SHAUGHNESSY PERSHING LLC	6.74	25,563.61
BEST BUY	086516101	316.0000	10/31/2023	O'SHAUGHNESSY BARCLAYS CAPITAL INC./	6.32	20,557.85
BEST BUY	086516101	250.0000	11/1/2023	O'SHAUGHNESSY BARCLAYS CAPITAL INC./	5.00	16,378.13
BEST BUY	086516101	138.0000	11/28/2023	O'SHAUGHNESSY GOLDMAN SACHS	2.76	9,603.42
BILL HOLDINGS INC	090043100	882.0000	10/2/2023	NEXT CENTURY PERSHING LLC	8.82	95,663.93

SCHEDULE 4B

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2023

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

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	DATE ACQUIRED	MANAGER/BROKER	COMMISSION	COST BASIS
BILL HOLDINGS INC	090043100	26.0000	10/3/2023	NEXT CENTURY PERSHING LLC	0.26	2,818.23
BILL HOLDINGS INC	090043100	415.0000	10/9/2023	NEXT CENTURY ROBERT BAIRD AND COM	16.60	45,727.85
BIOMARIN PHARMACEUTICAL INC	09061G101	821.0000	8/9/2023	FIERA PERSHING LLC	24.63	76,869.74
BOEING CO	097023105	1,768.0000	10/2/2023	NEXT CENTURY PERSHING LLC	17.68	333,285.86
BOEING CO	097023105	52.0000	10/3/2023	NEXT CENTURY PERSHING LLC	0.52	9,831.56
BOOKING HLDGS INC	09857L108	5.0000	5/24/2023	O'SHAUGHNESSY MERRILL LYNCH PIERCE F	0.05	12,990.05
BOOKING HLDGS INC	09857L108	15.0000	6/27/2023	O'SHAUGHNESSY MERRILL LYNCH PIERCE F	0.30	39,713.40
BOOKING HLDGS INC	09857L108	4.0000	7/25/2023	O'SHAUGHNESSY MERRILL LYNCH PIERCE F	0.04	11,542.08
BOOKING HLDGS INC	09857L108	5.0000	8/29/2023	O'SHAUGHNESSY MERRILL LYNCH PIERCE F	0.05	15,300.05
BOOKING HLDGS INC	09857L108	6.0000	9/7/2023	O'SHAUGHNESSY MERRILL LYNCH PIERCE F	0.06	18,477.36
BOOKING HLDGS INC	09857L108	21.0000	9/26/2023	O'SHAUGHNESSY MERRILL LYNCH PIERCE F	0.21	64,661.62

SCHEDULE 4B

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2023

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	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	DATE ACQUIRED	MANAGER/BROKER	COMMISSION	COST BASIS
BOOKING HLDGS INC	09857L108	9.0000	10/31/2023	O'SHAUGHNESSY MERRILL LYNCH PIERCE F	0.09	25,114.10
BOOKING HLDGS INC	09857L108	20.0000	11/28/2023	O'SHAUGHNESSY MERRILL LYNCH PIERCE F	0.20	62,668.67
BRAZE INC COM CL A	10576N102	938.0000	11/28/2023	FIERA PERSHING LLC	28.14	50,657.63
BRAZE INC COM CL A	10576N102	1,519.0000	11/29/2023	FIERA INSTINET CLEARING SERV	45.57	83,706.47
BRISTOL MYERS SQUIBB CO	110122108	883.0000	10/31/2023	O'SHAUGHNESSY GOLDMAN SACHS	17.66	45,271.32
BRISTOL MYERS SQUIBB CO	110122108	950.0000	11/28/2023	O'SHAUGHNESSY MERRILL LYNCH PIERCE F	19.00	46,589.33
BROOKFIELD INFRASTRUCTURE CORPOR	11275Q107	147.0000	1/10/2023	COPELAND BEAR STEARNS AND CO I	5.88	6,059.49
BROOKFIELD INFRASTRUCTURE CORPOR	11275Q107	172.0000	1/11/2023	COPELAND BEAR STEARNS AND CO I	6.88	7,285.27
BROOKFIELD INFRASTRUCTURE CORPOR	11275Q107	203.0000	1/12/2023	COPELAND BEAR STEARNS AND CO I	8.12	8,500.10
BROOKFIELD INFRASTRUCTURE CORPOR	11275Q107	5.0000	1/13/2023	COPELAND BEAR STEARNS AND CO I	0.20	212.66
BROOKFIELD INFRASTRUCTURE CORPOR	11275Q107	257.0000	1/23/2023	COPELAND RBC CAPITAL MARKETS C	10.28	11,075.13

SCHEDULE 4B

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2023

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	A	B	C	D	E	F
			DATE			
SECURITY NAME	CUSIP	SHARES	ACQUIRED	MANAGER/BROKER	COMMISSION	COST BASIS
BROOKFIELD INFRASTRUCTURE CORPOR	11275Q107	258.0000	1/24/2023	COPELAND RBC CAPITAL MARKETS C	10.32	11,409.92
BROOKFIELD INFRASTRUCTURE CORPOR	11275Q107	77.0000	1/25/2023	COPELAND INSTINET	3.08	3,468.22
BROOKFIELD INFRASTRUCTURE CORPOR	11275Q107	210.0000	3/17/2023	COPELAND RBC CAPITAL MARKETS C	8.40	9,178.51
BROOKFIELD INFRASTRUCTURE CORPOR	11275Q107	338.0000	3/20/2023	COPELAND RBC CAPITAL MARKETS C	13.52	14,868.18
BROOKFIELD INFRASTRUCTURE CORPOR	11275Q107	446.0000	8/24/2023	COPELAND MORGAN STANLEY	17.84	17,108.25
BROOKFIELD INFRASTRUCTURE CORPOR	11275Q107	132.0000	10/19/2023	COPELAND INSTINET CLEARING SERV	5.28	3,865.00
BROOKFIELD INFRASTRUCTURE CORPOR	11275Q107	425.0000	10/20/2023	COPELAND SANFORD BERNSTEIN	17.00	12,551.82
BROOKFIELD INFRASTRUCTURE CORPOR	11275Q107	68.0000	10/23/2023	COPELAND GOLDMAN SACHS	2.72	2,015.52
BROOKFIELD INFRASTRUCTURE CORPOR	11275Q107	166.0000	10/23/2023	COPELAND SANFORD BERNSTEIN	6.64	4,979.62
BWX TECHNOLOGIES INC	05605H100	1,617.0000	3/15/2023	FIERA INSTINET	48.51	99,172.39
BWX TECHNOLOGIES INC	05605H100	613.0000	3/16/2023	FIERA INSTINET	18.39	37,733.28

SCHEDULE 4B

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2023

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	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	DATE ACQUIRED	MANAGER/BROKER	COMMISSION	COST BASIS
BWX TECHNOLOGIES INC	05605H100	551.0000	9/15/2023	FIERA ROBERT BAIRD AND COM	16.53	41,242.35
C H ROBINSON WORLDWIDE INC	12541W209	17.0000	1/20/2023	O'SHAUGHNESSY DIRECT TRADING INSTITU	0.17	1,605.01
C H ROBINSON WORLDWIDE INC	12541W209	153.0000	1/23/2023	O'SHAUGHNESSY DIRECT TRADING INSTITU	1.53	14,095.08
C H ROBINSON WORLDWIDE INC	12541W209	1,209.0000	2/24/2023	O'SHAUGHNESSY PIPER JAFFRAY AND CO	24.18	121,340.08
C H ROBINSON WORLDWIDE INC	12541W209	583.0000	3/23/2023	O'SHAUGHNESSY	11.66	56,348.06
C H ROBINSON WORLDWIDE INC	12541W209	410.0000	4/27/2023	O'SHAUGHNESSY DIRECT TRADING INSTITU	4.10	39,542.12
C H ROBINSON WORLDWIDE INC	12541W209	171.0000	5/24/2023	O'SHAUGHNESSY MERRILL LYNCH PIERCE F	1.71	17,108.79
CABOT CORP	127055101	122.0000	5/10/2023	COPELAND GOLDMAN SACHS	4.88	8,241.71
CABOT CORP	127055101	288.0000	5/10/2023	COPELAND GOLDMAN SACHS	11.52	19,739.98
CABOT CORP	127055101	307.0000	5/11/2023	COPELAND GOLDMAN SACHS	12.28	21,080.98
CABOT CORP	127055101	210.0000	5/19/2023	COPELAND JEFFERIES COMPANY INC	8.40	14,838.64

SCHEDULE 4B

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2023

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	A	B	C	D	E	F
			DATE			
SECURITY NAME	CUSIP	SHARES	ACQUIRED	MANAGER/BROKER	COMMISSION	COST BASIS
CABOT CORP	127055101	337.0000	5/22/2023	COPELAND JEFFERIES COMPANY INC	13.48	24,274.35
CABOT CORP	127055101	307.0000	5/31/2023	COPELAND WILLIAM BLAIR & COMPA	12.28	21,005.95
CABOT CORP	127055101	343.0000	6/21/2023	COPELAND GOLDMAN SACHS	13.72	22,734.04
CADENCE DESIGN SYS	127387108	424.0000	10/2/2023	NEXT CENTURY PERSHING LLC	4.24	99,632.75
CADENCE DESIGN SYS	127387108	12.0000	10/3/2023	NEXT CENTURY PERSHING LLC	0.12	2,828.82
CAPITAL ONE FINL CORP GBLB FLT	14040H105	151.0000	1/20/2023	O'SHAUGHNESSY BARCLAYS CAPITAL LE	3.02	15,709.75
CARDINAL HEALTH INC	14149Y108	245.0000	3/23/2023	O'SHAUGHNESSY GOLDMAN SACHS AND CO	4.90	17,601.90
CARDINAL HEALTH INC	14149Y108	178.0000	4/27/2023	O'SHAUGHNESSY JONESTRADING INSTITUTI	3.56	14,437.58
CARDINAL HEALTH INC	14149Y108	68.0000	8/29/2023	O'SHAUGHNESSY BARCLAYS CAPITAL INC./	1.36	6,103.68
CARDINAL HEALTH INC	14149Y108	156.0000	9/26/2023	O'SHAUGHNESSY GOLDMAN SACHS	3.12	13,854.36
CELSIUS HOLDINGS I	15118V207	1,336.0000	10/2/2023	NEXT CENTURY PERSHING LLC	13.36	234,102.87

SCHEDULE 4B

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2023

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	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	DATE ACQUIRED	MANAGER/BROKER	COMMISSION	COST BASIS
CELSIUS HOLDINGS I	15118V207	39.0000	10/3/2023	NEXT CENTURY PERSHING LLC	0.39	6,753.66
CHIPOTLE MEXICAN GRILL INC CL A	169656105	43.0000	10/2/2023	NEXT CENTURY PERSHING LLC	0.43	80,203.24
CHIPOTLE MEXICAN GRILL INC CL A	169656105	1.0000	10/3/2023	NEXT CENTURY PERSHING LLC	0.01	1,864.88
COHEN & STEERS INC	19247A100	397.0000	3/30/2023	COPELAND LIQUIDNET INC	15.88	24,177.42
COMCAST CORP CL A	20030N101	2,270.0000	2/24/2023	O'SHAUGHNESSY BAYPOINT TRADING	45.40	85,674.57
COMCAST CORP CL A	20030N101	1,447.0000	3/23/2023	O'SHAUGHNESSY RAYMOND JAMES AND AS	28.94	53,241.06
COMCAST CORP CL A	20030N101	1,062.0000	4/27/2023	O'SHAUGHNESSY PIPER JAFFRAY AND CO	21.24	39,277.65
COMCAST CORP CL A	20030N101	590.0000	5/24/2023	O'SHAUGHNESSY MERRILL LYNCH PIERCE F	5.90	23,627.02
COMCAST CORP CL A	20030N101	458.0000	6/27/2023	O'SHAUGHNESSY GOLDMAN SACHS	9.16	18,599.15
COMCAST CORP CL A	20030N101	972.0000	6/29/2023	O'SHAUGHNESSY GOLDMAN SACHS	19.44	40,382.32
COMCAST CORP CL A	20030N101	1,213.0000	7/25/2023	O'SHAUGHNESSY MERRILL LYNCH PIERCE F	12.13	52,605.26

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Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2023

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	A	B	C	D	E	F
			DATE			
SECURITY NAME	CUSIP	SHARES	ACQUIRED	MANAGER/BROKER	COMMISSION	COST BASIS
CONCENTRIX CORPORATION COM	20602D101	288.0000	10/12/2023	COPELAND PERSHING LLC	11.52	22,974.71
CONCENTRIX CORPORATION COM	20602D101	216.0000	10/16/2023	COPELAND MORGAN STANLEY	8.64	17,491.94
CONCENTRIX CORPORATION COM	20602D101	104.0000	10/24/2023	COPELAND PERSHING LLC	4.16	7,930.25
CONCENTRIX CORPORATION COM	20602D101	90.0000	10/25/2023	COPELAND PERSHING LLC	3.60	6,827.09
CONCENTRIX CORPORATION COM	20602D101	344.0000	12/12/2023	COPELAND GOLDMAN SACHS	13.76	31,534.24
CONOCOPHILLIPS	20825C104	199.0000	2/24/2023	O'SHAUGHNESSY LADENBURG THALMAN A	3.98	20,938.78
CONOCOPHILLIPS	20825C104	168.0000	2/24/2023	O'SHAUGHNESSY DIRECT TRADING INSTITU	1.68	17,614.80
CONOCOPHILLIPS	20825C104	194.0000	8/29/2023	O'SHAUGHNESSY GOLDMAN SACHS	3.88	22,867.89
CONOCOPHILLIPS	20825C104	245.0000	9/26/2023	O'SHAUGHNESSY GOLDMAN SACHS	4.90	29,381.77
COSTAR GROUP INC	22160N109	2,607.0000	3/2/2023	FIERA ISI GROUP INC	78.21	184,957.00
COSTAR GROUP INC	22160N109	2,297.0000	10/2/2023	NEXT CENTURY PERSHING LLC	22.97	173,842.93

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	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	DATE ACQUIRED	MANAGER/BROKER	COMMISSION	COST BASIS
COSTAR GROUP INC	22160N109	67.0000	10/3/2023	NEXT CENTURY PERSHING LLC	0.67	5,091.79
COSTAR GROUP INC	22160N109	605.0000	12/28/2023	NEXT CENTURY WILLIAM BLAIR & COMPA	24.20	53,112.47
COSTCO WHOLESALE CORP	22160K105	428.0000	10/2/2023	NEXT CENTURY PERSHING LLC	4.28	243,405.83
COSTCO WHOLESALE CORP	22160K105	13.0000	10/3/2023	NEXT CENTURY PERSHING LLC	0.13	7,449.00
COTERRA ENERGY INC COM	127097103	2,876.0000	4/27/2023	O'SHAUGHNESSY GOLDMAN SACHS AND CO	57.52	72,934.78
COTERRA ENERGY INC COM	127097103	1,894.0000	5/24/2023	O'SHAUGHNESSY MERRILL LYNCH PIERCE F	18.94	48,725.04
COTERRA ENERGY INC COM	127097103	1,875.0000	6/27/2023	O'SHAUGHNESSY GOLDMAN SACHS	37.50	45,321.56
COTERRA ENERGY INC COM	127097103	1,699.0000	7/25/2023	O'SHAUGHNESSY GOLDMAN SACHS	33.98	45,701.23
COTERRA ENERGY INC COM	127097103	1,705.0000	8/29/2023	O'SHAUGHNESSY GOLDMAN SACHS	34.10	47,500.45
COTERRA ENERGY INC COM	127097103	234.0000	8/29/2023	O'SHAUGHNESSY MERRILL LYNCH PIERCE F	2.34	6,504.03
COTERRA ENERGY INC COM	127097103	1,641.0000	10/2/2023	O'SHAUGHNESSY BARCLAYS CAPITAL INC./	32.82	43,222.30

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SECURITY NAME	CUSIP	SHARES	DATE ACQUIRED	MANAGER/BROKER	COMMISSION	COST BASIS
COTERRA ENERGY INC COM	127097103	342.0000	10/31/2023	O'SHAUGHNESSY MERRILL LYNCH PIERCE F	6.84	9,369.47
CRA INTL INC	12618T105	44.0000	5/10/2023	COPELAND PERSHING LLC	1.76	4,266.81
CRA INTL INC	12618T105	99.0000	5/11/2023	COPELAND GOLDMAN SACHS	3.96	9,614.35
CRA INTL INC	12618T105	116.0000	5/12/2023	COPELAND GOLDMAN SACHS	4.64	11,355.17
CROWDSTRIKE HOLDINGS INC -A	22788C105	557.0000	10/9/2023	NEXT CENTURY ROBERT BAIRD AND COM	22.28	98,332.78
CROWDSTRIKE HOLDINGS INC -A	22788C105	128.0000	10/18/2023	NEXT CENTURY GOLDMAN SACHS	1.28	24,113.93
CROWDSTRIKE HOLDINGS INC -A	22788C105	348.0000	11/15/2023	NEXT CENTURY PERSHING LLC	13.92	72,034.99
CROWDSTRIKE HOLDINGS INC -A	22788C105	210.0000	11/20/2023	NEXT CENTURY PERSHING LLC	8.40	43,584.26
D R HORTON INC	23331A109	918.0000	10/2/2023	NEXT CENTURY PERSHING LLC	9.18	97,202.52
D R HORTON INC	23331A109	27.0000	10/3/2023	NEXT CENTURY PERSHING LLC	0.27	2,857.14
DARDEN RESTAURANTS INC	237194105	95.0000	1/20/2023	O'SHAUGHNESSY PIPER JAFFRAY AND CO	1.90	14,207.90

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SECURITY NAME	CUSIP	SHARES	DATE ACQUIRED	MANAGER/BROKER	COMMISSION	COST BASIS
DARDEN RESTAURANTS INC	237194105	103.0000	8/29/2023	O'SHAUGHNESSY BARCLAYS CAPITAL INC./	2.06	15,919.68
DELL TECHNOLOGIES INC -C	24703L202	1,281.0000	2/24/2023	O'SHAUGHNESSY PIPER JAFFRAY AND CO	25.62	53,816.60
DEXCOM INC	252131107	1,756.0000	10/18/2023	FIERA PERSHING LLC	52.68	148,184.10
DEXCOM INC	252131107	2,226.0000	10/2/2023	NEXT CENTURY PERSHING LLC	22.26	208,895.85
DEXCOM INC	252131107	65.0000	10/3/2023	NEXT CENTURY PERSHING LLC	0.65	6,116.44
DEXCOM INC	252131107	856.0000	10/30/2023	NEXT CENTURY PERSHING LLC	34.24	74,457.96
DISCOVER FINL SVCS	254709108	343.0000	1/20/2023	O'SHAUGHNESSY PIPER JAFFRAY AND CO	6.86	36,289.02
DISCOVER FINL SVCS	254709108	184.0000	3/23/2023	O'SHAUGHNESSY RAYMOND JAMES AND AS	3.68	17,837.92
DISCOVER FINL SVCS	254709108	217.0000	4/27/2023	O'SHAUGHNESSY BARCLAYS CAPITAL LE	4.34	22,401.39
DOCUSIGN INC	256163106	56.0000	2/13/2023	POLEN SANFORD BERNSTEIN AN	0.84	3,656.22
DOCUSIGN INC	256163106	79.0000	3/15/2023	POLEN BEAR STEARNS AND CO I	0.79	4,210.70

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SECURITY NAME	CUSIP	SHARES	DATE ACQUIRED	MANAGER/BROKER	COMMISSION	COST BASIS
DOCUSIGN INC	256163106	21.0000	5/3/2023	POLEN MERRILL LYNCH PIERCE F	0.32	993.41
DOCUSIGN INC	256163106	24.0000	7/5/2023	POLEN JEFFERIES COMPANY INC	0.24	1,223.10
DOMINOS PIZZA INC	25754A201	378.0000	8/16/2023	FIERA ROBERT BAIRD AND COM	11.34	148,277.15
DOW INC	260557103	994.0000	1/20/2023	O'SHAUGHNESSY BARCLAYS CAPITAL LE	19.88	57,764.72
DOW INC	260557103	837.0000	3/23/2023	O'SHAUGHNESSY BAYPOINT TRADING	16.74	43,883.32
DOW INC	260557103	456.0000	4/27/2023	O'SHAUGHNESSY BAYPOINT TRADING	9.12	24,842.88
DUPONT DE NEMOURS INC	26614N102	162.0000	6/27/2023	O'SHAUGHNESSY NATIONAL FINANCIAL SE	3.24	11,009.58
DUPONT DE NEMOURS INC	26614N102	467.0000	7/25/2023	O'SHAUGHNESSY MERRILL LYNCH PIERCE F	4.67	35,724.89
DUPONT DE NEMOURS INC	26614N102	525.0000	7/26/2023	O'SHAUGHNESSY MERRILL LYNCH PIERCE F	5.25	40,197.47
DUPONT DE NEMOURS INC	26614N102	572.0000	8/29/2023	O'SHAUGHNESSY GOLDMAN SACHS	11.44	43,317.05
DUPONT DE NEMOURS INC	26614N102	642.0000	9/26/2023	O'SHAUGHNESSY GOLDMAN SACHS	12.84	46,939.57

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SECURITY NAME	CUSIP	SHARES	DATE ACQUIRED	MANAGER/BROKER	COMMISSION	COST BASIS
EASTMAN CHEMICAL CO	277432100	268.0000	1/20/2023	O'SHAUGHNESSY DIRECT TRADING INSTITU	2.68	23,840.13
EBAY INC	278642103	755.0000	5/24/2023	O'SHAUGHNESSY MERRILL LYNCH PIERCE F	7.55	32,677.61
EBAY INC	278642103	695.0000	6/27/2023	O'SHAUGHNESSY MERRILL LYNCH PIERCE F	13.90	30,622.26
ENCOMPASS HEALTH CORP	29261A100	527.0000	3/13/2023	COPELAND WELLS FARGO SECURITIE	21.08	28,430.49
EQUITABLE HLDGS INC	29452E101	1,111.0000	1/20/2023	O'SHAUGHNESSY RAYMOND JAMES AND AS	22.22	33,964.60
EQUITABLE HLDGS INC	29452E101	1,613.0000	1/23/2023	O'SHAUGHNESSY RAYMOND JAMES AND AS	32.26	47,798.35
EQUITABLE HLDGS INC	29452E101	547.0000	2/24/2023	O'SHAUGHNESSY DIRECT TRADING INSTITU	5.47	17,252.38
EQUITABLE HLDGS INC	29452E101	39.0000	2/27/2023	O'SHAUGHNESSY DIRECT TRADING INSTITU	0.39	1,218.32
EQUITABLE HLDGS INC	29452E101	133.0000	2/28/2023	O'SHAUGHNESSY DIRECT TRADING INSTITU	1.33	4,112.04
EQUITABLE HLDGS INC	29452E101	322.0000	3/8/2023	O'SHAUGHNESSY DIRECT TRADING INSTITU	3.22	10,171.82
EXP WORLD HOLDINGS INC	30212W100	507.0000	3/30/2023	COPELAND STIFEL NICOLAUS AND CO	20.28	5,951.72

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SECURITY NAME	CUSIP	SHARES	DATE ACQUIRED	MANAGER/BROKER	COMMISSION	COST BASIS
EXP WORLD HOLDINGS INC	30212W100	761.0000	3/31/2023	COPELAND STIFEL NICOLAUS AND CO	30.44	9,263.73
EXP WORLD HOLDINGS INC	30212W100	1,203.0000	4/3/2023	COPELAND MORGAN STANLEY DEAN	48.12	14,844.42
EXP WORLD HOLDINGS INC	30212W100	50.0000	12/7/2023	COPELAND WILLIAM BLAIR & COMPA	2.00	711.61
EXP WORLD HOLDINGS INC	30212W100	386.0000	12/12/2023	COPELAND WILLIAM BLAIR & COMPA	15.44	5,504.40
EXP WORLD HOLDINGS INC	30212W100	195.0000	12/13/2023	COPELAND MORGAN STANLEY	7.80	2,767.52
EXP WORLD HOLDINGS INC	30212W100	45.0000	12/14/2023	COPELAND MORGAN STANLEY	1.80	762.62
EXPEDIA INC DEL	30212P303	552.0000	11/28/2023	O'SHAUGHNESSY BARCLAYS CAPITAL INC./	11.04	75,173.46
EXPEDITORS INTERNATIONAL	302130109	122.0000	3/23/2023	O'SHAUGHNESSY BAYPOINT TRADING	2.44	12,926.97
EXPEDITORS INTERNATIONAL	302130109	41.0000	4/27/2023	O'SHAUGHNESSY DIRECT TRADING INSTITU	0.41	4,526.40
EXPEDITORS INTERNATIONAL	302130109	367.0000	4/27/2023	O'SHAUGHNESSY LADENBURG THALMAN A	7.34	40,557.32
EXPEDITORS INTERNATIONAL	302130109	86.0000	6/27/2023	O'SHAUGHNESSY MERRILL LYNCH PIERCE F	0.86	10,090.63

SCHEDULE 4B

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2023

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	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	DATE ACQUIRED	MANAGER/BROKER	COMMISSION	COST BASIS
EXPEDITORS INTERNATIONAL	302130109	122.0000	6/28/2023	O'SHAUGHNESSY MERRILL LYNCH PIERCE F	1.22	14,352.25
EXPEDITORS INTERNATIONAL	302130109	41.0000	6/29/2023	O'SHAUGHNESSY MERRILL LYNCH PIERCE F	0.41	4,870.94
EXPEDITORS INTERNATIONAL	302130109	349.0000	7/25/2023	O'SHAUGHNESSY MERRILL LYNCH PIERCE F	6.98	43,769.24
EXPEDITORS INTERNATIONAL	302130109	223.0000	8/29/2023	O'SHAUGHNESSY NATIONAL FINANCIAL SE	4.46	25,688.35
EXPEDITORS INTERNATIONAL	302130109	244.0000	9/26/2023	O'SHAUGHNESSY MERRILL LYNCH PIERCE F	2.44	28,190.52
EXPEDITORS INTERNATIONAL	302130109	166.0000	11/28/2023	O'SHAUGHNESSY MERRILL LYNCH PIERCE F	3.32	19,675.60
EXPEDITORS INTERNATIONAL	302130109	317.0000	11/30/2023	O'SHAUGHNESSY NATIONAL FINANCIAL SE	6.34	37,487.85
FACEBOOK INC	30303M102	980.0000	10/2/2023	NEXT CENTURY PERSHING LLC	9.80	297,656.38
FACEBOOK INC	30303M102	29.0000	10/3/2023	NEXT CENTURY PERSHING LLC	0.29	8,813.97
FACEBOOK INC	30303M102	158.0000	11/27/2023	NEXT CENTURY WILLIAM BLAIR & COMPA	6.32	53,490.57
FAIR ISSAC CORP	303250104	70.0000	1/20/2023	O'SHAUGHNESSY DIRECT TRADING INSTITU	0.70	44,396.40

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	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	DATE ACQUIRED	MANAGER/BROKER	COMMISSION	COST BASIS
FERGUSON PLC NEW SHS COM	G3421J106	474.0000	6/27/2023	O'SHAUGHNESSY GOLDMAN SACHS	9.48	72,471.66
FERGUSON PLC NEW SHS COM	G3421J106	80.0000	7/25/2023	O'SHAUGHNESSY PERSHING LLC	1.60	12,763.67
FERGUSON PLC NEW SHS COM	G3421J106	39.0000	8/29/2023	O'SHAUGHNESSY MERRILL LYNCH PIERCE F	0.39	6,127.29
FISERV INC	337738108	805.0000	10/2/2023	NEXT CENTURY PERSHING LLC	8.05	90,941.09
FISERV INC	337738108	23.0000	10/3/2023	NEXT CENTURY PERSHING LLC	0.23	2,578.76
FOX CORPORATION CLASS A	35137L105	781.0000	5/24/2023	O'SHAUGHNESSY MERRILL LYNCH PIERCE F	7.81	24,253.96
FOX CORPORATION CLASS A	35137L105	638.0000	6/27/2023	O'SHAUGHNESSY BARCLAYS CAPITAL INC./	12.76	21,326.49
FOX CORPORATION CLASS A	35137L105	117.0000	6/28/2023	O'SHAUGHNESSY BARCLAYS CAPITAL INC./	2.34	4,002.41
FOX CORPORATION CLASS A	35137L105	244.0000	6/29/2023	O'SHAUGHNESSY BARCLAYS CAPITAL INC./	4.88	8,407.00
FOX CORPORATION CLASS A	35137L105	611.0000	7/3/2023	O'SHAUGHNESSY BARCLAYS CAPITAL INC./	12.22	20,886.12
FOX CORPORATION CLASS A	35137L105	738.0000	7/25/2023	O'SHAUGHNESSY NATIONAL FINANCIAL SE	14.76	24,467.43

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Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2023

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SECURITY NAME	CUSIP	SHARES	DATE ACQUIRED	MANAGER/BROKER	COMMISSION	COST BASIS
FOX CORPORATION CLASS A	35137L105	561.0000	8/29/2023	O'SHAUGHNESSY MERRILL LYNCH PIERCE F	11.22	18,272.78
FREEMPORT-MCMORAN COPPER & GOLD B	35671D857	4,292.0000	10/2/2023	NEXT CENTURY PERSHING LLC	42.92	156,240.82
FREEMPORT-MCMORAN COPPER & GOLD B	35671D857	125.0000	10/3/2023	NEXT CENTURY PERSHING LLC	1.25	4,531.23
GARTNER INC CL A	366651107	14.0000	2/13/2023	POLEN SANFORD BERNSTEIN AN	0.21	4,916.29
GARTNER INC CL A	366651107	27.0000	3/15/2023	POLEN BEAR STEARNS AND CO I	0.27	8,518.77
GARTNER INC CL A	366651107	7.0000	5/3/2023	POLEN MERRILL LYNCH PIERCE F	0.11	2,154.08
GARTNER INC CL A	366651107	41.0000	7/5/2023	POLEN JEFFERIES COMPANY INC	0.41	14,110.22
GITLAB INC CLASS A COM	37637K108	761.0000	3/16/2023	FIERA LOOP CAPITAL MARKETS	22.83	24,453.67
GLOBAL PAYMENTS INC	37940X102	149.0000	2/24/2023	O'SHAUGHNESSY DIRECT TRADING INSTITU	1.49	16,935.04
GLOBAL PAYMENTS INC	37940X102	212.0000	3/23/2023	O'SHAUGHNESSY BARCLAYS CAPITAL LE	4.24	21,692.60
GLOBAL PAYMENTS INC	37940X102	431.0000	4/27/2023	O'SHAUGHNESSY LADENBURG THALMAN A	8.62	46,038.39

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Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2023

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	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	DATE ACQUIRED	MANAGER/BROKER	COMMISSION	COST BASIS
GLOBAL PAYMENTS INC	37940X102	466.0000	6/27/2023	O'SHAUGHNESSY MERRILL LYNCH PIERCE F	4.66	45,242.54
GLOBAL PAYMENTS INC	37940X102	329.0000	7/25/2023	O'SHAUGHNESSY NATIONAL FINANCIAL SE	6.58	37,091.53
GODADDY INC CLASS A	380237107	220.0000	11/28/2023	O'SHAUGHNESSY BARCLAYS CAPITAL INC./	4.40	21,322.53
GOLDMAN SACHS GROUP INC	38141G104	575.0000	12/28/2023	NEXT CENTURY GOLDMAN SACHS	5.75	222,443.18
HAMILTON LANE INC	407497106	95.0000	5/31/2023	COPELAND GOLDMAN SACHS	3.80	6,456.81
HAMILTON LANE INC	407497106	92.0000	6/1/2023	COPELAND GOLDMAN SACHS	3.68	6,362.68
HARTFORD FINL SVCS GROUP INC	416515104	70.0000	3/23/2023	O'SHAUGHNESSY BAYPOINT TRADING	1.40	4,802.00
HARTFORD FINL SVCS GROUP INC	416515104	654.0000	3/24/2023	O'SHAUGHNESSY BAYPOINT TRADING	13.08	44,637.59
HARTFORD FINL SVCS GROUP INC	416515104	586.0000	4/27/2023	O'SHAUGHNESSY PIPER JAFFRAY AND CO	11.72	40,756.12
HARTFORD FINL SVCS GROUP INC	416515104	114.0000	6/27/2023	O'SHAUGHNESSY NATIONAL FINANCIAL SE	2.28	8,095.87
HARTFORD FINL SVCS GROUP INC	416515104	30.0000	6/28/2023	O'SHAUGHNESSY NATIONAL FINANCIAL SE	0.60	2,128.11

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Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2023

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	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	DATE ACQUIRED	MANAGER/BROKER	COMMISSION	COST BASIS
HARTFORD FINL SVCS GROUP INC	416515104	927.0000	7/25/2023	O'SHAUGHNESSY MERRILL LYNCH PIERCE F	9.27	69,172.46
HARTFORD FINL SVCS GROUP INC	416515104	209.0000	8/29/2023	O'SHAUGHNESSY MERRILL LYNCH PIERCE F	2.09	15,093.85
HARTFORD FINL SVCS GROUP INC	416515104	245.0000	9/26/2023	O'SHAUGHNESSY BARCLAYS CAPITAL INC./	4.90	17,840.17
HOST HOTELS & RESORTS, INC.	44107P104	105.0000	2/2/2023	O'SHAUGHNESSY DIRECT TRADING INSTITU	1.05	1,974.07
HOST HOTELS & RESORTS, INC.	44107P104	185.0000	2/3/2023	O'SHAUGHNESSY DIRECT TRADING INSTITU	1.85	3,423.48
HOST HOTELS & RESORTS, INC.	44107P104	185.0000	2/7/2023	O'SHAUGHNESSY DIRECT TRADING INSTITU	1.85	3,525.82
HOST HOTELS & RESORTS, INC.	44107P104	428.0000	2/8/2023	O'SHAUGHNESSY DIRECT TRADING INSTITU	4.28	7,968.16
HOST HOTELS & RESORTS, INC.	44107P104	2,166.0000	2/21/2023	O'SHAUGHNESSY JONESTRADING INSTITUTI	43.32	37,399.67
HOST HOTELS & RESORTS, INC.	44107P104	448.0000	2/22/2023	O'SHAUGHNESSY JONESTRADING INSTITUTI	8.96	7,620.39
ILLUMINA INC	452327109	108.0000	2/13/2023	POLEN SANFORD BERNSTEIN AN	1.62	21,203.99
ILLUMINA INC	452327109	47.0000	3/15/2023	POLEN BEAR STEARNS AND CO I	0.47	10,990.72

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SECURITY NAME	CUSIP	SHARES	DATE ACQUIRED	MANAGER/BROKER	COMMISSION	COST BASIS
ILLUMINA INC	452327109	14.0000	5/3/2023	POLEN MERRILL LYNCH PIERCE F	0.21	2,757.95
ILLUMINA INC	452327109	15.0000	7/5/2023	POLEN JEFFERIES COMPANY INC	0.15	2,792.70
IMMUNOCORE HOLDINGS PLC ADS	45258D105	1,804.0000	5/2/2023	FIERA ROBERT BAIRD AND COM	54.12	103,076.77
IMMUNOCORE HOLDINGS PLC ADS	45258D105	160.0000	8/9/2023	FIERA INSTINET CLEARING SERV	4.80	10,233.81
IMMUNOCORE HOLDINGS PLC ADS	45258D105	380.0000	8/10/2023	FIERA INSTINET CLEARING SERV	11.40	24,110.81
INSPERITY INC	45778Q107	134.0000	8/9/2023	COPELAND OPPENHEIMER + CO. INC.	5.36	13,094.19
INSPERITY INC	45778Q107	85.0000	8/10/2023	COPELAND OPPENHEIMER + CO. INC.	3.40	8,378.50
INTERNATIONAL PAPER CO	460146103	1,069.0000	2/24/2023	O'SHAUGHNESSY DIRECT TRADING INSTITU	10.69	38,738.85
INTERNATIONAL PAPER CO	460146103	2,445.0000	3/23/2023	O'SHAUGHNESSY BARCLAYS CAPITAL LE	48.90	86,431.73
INTUITIVE SURGICAL INC	46120E602	295.0000	10/2/2023	NEXT CENTURY PERSHING LLC	2.95	86,345.23
INTUITIVE SURGICAL INC	46120E602	9.0000	10/3/2023	NEXT CENTURY PERSHING LLC	0.09	2,636.64

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	A	B	C	D	E	F
			DATE			
SECURITY NAME	CUSIP	SHARES	ACQUIRED	MANAGER/BROKER	COMMISSION	COST BASIS
ISHARES TR RUSSELL 1000 GROWTH	464287614	266.0000	1/23/2023	POLEN LIQUIDNET INC	2.66	58,634.38
JOHNSON & JOHNSON	478160104	695.0000	11/28/2023	O'SHAUGHNESSY GOLDMAN SACHS	13.90	105,245.73
KFORCE INC	493732101	255.0000	5/11/2023	COPELAND GOLDMAN SACHS	10.20	14,149.03
KFORCE INC	493732101	161.0000	5/12/2023	COPELAND RBC DAIN RAUSCHER INC	6.44	9,098.71
KFORCE INC	493732101	222.0000	5/15/2023	COPELAND INSTINET CLEARING SERV	8.88	12,641.70
KFORCE INC	493732101	41.0000	5/19/2023	COPELAND ROBERT BAIRD AND COM	1.64	2,365.72
KFORCE INC	493732101	191.0000	5/22/2023	COPELAND ROBERT BAIRD AND COM	7.64	11,295.13
KFORCE INC	493732101	10.0000	5/23/2023	COPELAND ROBERT BAIRD AND COM	0.40	600.19
KFORCE INC	493732101	134.0000	5/23/2023	COPELAND GOLDMAN SACHS	5.36	8,115.60
KFORCE INC	493732101	42.0000	7/14/2023	COPELAND SANFORD BERNSTEIN	1.68	2,658.70
KFORCE INC	493732101	56.0000	7/17/2023	COPELAND GOLDMAN SACHS	2.24	3,649.80

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SECURITY NAME	CUSIP	SHARES	DATE ACQUIRED	MANAGER/BROKER	COMMISSION	COST BASIS
KFORCE INC	493732101	4.0000	7/17/2023	COPELAND SANFORD BERNSTEIN	0.16	259.59
KFORCE INC	493732101	157.0000	8/2/2023	COPELAND INSTINET CLEARING SERV	6.28	9,522.38
KFORCE INC	493732101	192.0000	8/3/2023	COPELAND INSTINET CLEARING SERV	7.68	11,596.86
KFORCE INC	493732101	98.0000	8/10/2023	COPELAND RAYMOND JAMES AND AS	3.92	5,851.36
KFORCE INC	493732101	144.0000	8/11/2023	COPELAND RAYMOND JAMES AND AS	5.76	8,645.18
KFORCE INC	493732101	37.0000	8/14/2023	COPELAND RAYMOND JAMES AND AS	1.48	2,234.56
KFORCE INC	493732101	85.0000	8/15/2023	COPELAND INSTINET CLEARING SERV	3.40	5,122.02
KFORCE INC	493732101	144.0000	9/22/2023	COPELAND GOLDMAN SACHS	5.76	8,615.66
KFORCE INC	493732101	8.0000	9/22/2023	COPELAND INSTINET CLEARING SERV	0.32	476.01
KFORCE INC	493732101	77.0000	9/25/2023	COPELAND INSTINET CLEARING SERV	3.08	4,708.33
KFORCE INC	493732101	92.0000	9/26/2023	COPELAND INSTINET CLEARING SERV	3.68	5,587.13

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	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	DATE ACQUIRED	MANAGER/BROKER	COMMISSION	COST BASIS
KINSALE CAP GROUP INC	49714P108	37.0000	1/25/2023	COPELAND WM BLAIR AND COMPAN	1.48	9,877.15
KINSALE CAP GROUP INC	49714P108	68.0000	1/26/2023	COPELAND WM BLAIR AND COMPAN	2.72	18,582.05
KINSALE CAP GROUP INC	49714P108	7.0000	1/27/2023	COPELAND INSTINET	0.28	1,915.04
KINSALE CAP GROUP INC	49714P108	27.0000	2/2/2023	COPELAND MORGAN STANLEY DEAN	1.08	7,514.23
KINSALE CAP GROUP INC	49714P108	81.0000	2/3/2023	COPELAND LIQUIDNET INC	3.24	22,830.12
KINSALE CAP GROUP INC	49714P108	117.0000	2/6/2023	COPELAND MORGAN STANLEY DEAN	4.68	33,089.10
KINSALE CAP GROUP INC	49714P108	78.0000	3/13/2023	COPELAND WELLS FARGO SECURITIE	3.12	24,189.85
KINSALE CAP GROUP INC	49714P108	62.0000	3/17/2023	COPELAND ISI GROUP INC	2.48	17,746.87
KINSALE CAP GROUP INC	49714P108	28.0000	3/20/2023	COPELAND ISI GROUP INC	1.12	8,319.25
KINSALE CAP GROUP INC	49714P108	263.0000	10/2/2023	NEXT CENTURY PERSHING LLC	2.63	107,493.62
KINSALE CAP GROUP INC	49714P108	8.0000	10/3/2023	NEXT CENTURY PERSHING LLC	0.08	3,267.49

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SECURITY NAME	CUSIP	SHARES	DATE ACQUIRED	MANAGER/BROKER	COMMISSION	COST BASIS
KINSALE CAP GROUP INC	49714P108	152.0000	10/31/2023	NEXT CENTURY PERSHING LLC	6.08	50,621.34
KLA-TENCOR CORP	482480100	18.0000	1/20/2023	O'SHAUGHNESSY DIRECT TRADING INSTITU	0.18	7,518.41
KLA-TENCOR CORP	482480100	71.0000	2/24/2023	O'SHAUGHNESSY BAYPOINT TRADING	1.42	27,014.79
KLA-TENCOR CORP	482480100	106.0000	3/23/2023	O'SHAUGHNESSY PIPER JAFFRAY AND CO	2.12	41,757.25
KLA-TENCOR CORP	482480100	98.0000	4/27/2023	O'SHAUGHNESSY PIPER JAFFRAY AND CO	1.96	36,264.66
KLA-TENCOR CORP	482480100	83.0000	5/24/2023	O'SHAUGHNESSY MERRILL LYNCH PIERCE F	0.83	33,784.44
KLA-TENCOR CORP	482480100	72.0000	6/27/2023	O'SHAUGHNESSY MERRILL LYNCH PIERCE F	0.72	33,358.84
KLA-TENCOR CORP	482480100	44.0000	7/6/2023	O'SHAUGHNESSY MERRILL LYNCH PIERCE F	0.44	20,167.60
KLA-TENCOR CORP	482480100	93.0000	7/25/2023	O'SHAUGHNESSY MERRILL LYNCH PIERCE F	1.86	43,193.38
LAKELAND FINL CORP	511656100	111.0000	8/15/2023	COPELAND NATIONAL FINANCIAL SE	4.44	6,071.16
LAKELAND FINL CORP	511656100	177.0000	8/16/2023	COPELAND NATIONAL FINANCIAL SE	7.08	9,680.70

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SECURITY NAME	CUSIP	SHARES	DATE ACQUIRED	MANAGER/BROKER	COMMISSION	COST BASIS
LAKELAND FINL CORP	511656100	71.0000	8/17/2023	COPELAND NATIONAL FINANCIAL SE	2.84	3,928.71
LAKELAND FINL CORP	511656100	117.0000	9/22/2023	COPELAND RAYMOND JAMES AND AS	4.68	5,368.99
LAKELAND FINL CORP	511656100	32.0000	9/25/2023	COPELAND GOLDMAN SACHS	1.28	1,487.68
LAKELAND FINL CORP	511656100	119.0000	9/25/2023	COPELAND RAYMOND JAMES AND AS	4.76	5,539.35
LAKELAND FINL CORP	511656100	110.0000	9/26/2023	COPELAND RAYMOND JAMES AND AS	4.40	5,172.54
LAKELAND FINL CORP	511656100	36.0000	9/27/2023	COPELAND RAYMOND JAMES AND AS	1.44	1,690.96
LEMAITRE VASCULAR INC	525558201	42.0000	10/19/2023	COPELAND PERSHING LLC	1.68	2,019.99
LEMAITRE VASCULAR INC	525558201	92.0000	10/20/2023	COPELAND PERSHING LLC	3.68	4,486.07
LEMAITRE VASCULAR INC	525558201	144.0000	10/20/2023	COPELAND INSTINET CLEARING SERV	5.76	7,087.88
LILLY ELI & CO	532457108	5.0000	9/11/2023	POLEN WILLIAM BLAIR & COMPA	0.10	2,947.18
LILLY ELI & CO	532457108	118.0000	9/11/2023	POLEN SANFORD BERNSTEIN	1.18	70,256.20

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SECURITY NAME	CUSIP	SHARES	DATE ACQUIRED	MANAGER/BROKER	COMMISSION	COST BASIS
LILLY ELI & CO	532457108	53.0000	9/11/2023	POLEN MERRILL LYNCH PIERCE F	1.06	31,544.00
LILLY ELI & CO	532457108	430.0000	10/2/2023	NEXT CENTURY PERSHING LLC	4.30	227,465.70
LILLY ELI & CO	532457108	17.0000	10/3/2023	NEXT CENTURY PERSHING LLC	0.17	9,126.62
LKQ CORP	501889208	119.0000	4/27/2023	O'SHAUGHNESSY DIRECT TRADING INSTITU	1.19	6,757.63
LKQ CORP	501889208	632.0000	4/28/2023	O'SHAUGHNESSY DIRECT TRADING INSTITU	6.32	35,730.94
LOCKHEED MARTIN CORP	539830109	118.0000	2/24/2023	O'SHAUGHNESSY DIRECT TRADING INSTITU	1.18	56,500.76
LOCKHEED MARTIN CORP	539830109	74.0000	3/23/2023	O'SHAUGHNESSY PIPER JAFFRAY AND CO	1.48	35,386.33
LOCKHEED MARTIN CORP	539830109	55.0000	4/27/2023	O'SHAUGHNESSY JONESTRADING INSTITUTI	1.10	26,439.60
LOCKHEED MARTIN CORP	539830109	31.0000	8/29/2023	O'SHAUGHNESSY MERRILL LYNCH PIERCE F	0.31	14,012.24
LOCKHEED MARTIN CORP	539830109	137.0000	9/26/2023	O'SHAUGHNESSY MERRILL LYNCH PIERCE F	1.37	56,256.83
LOCKHEED MARTIN CORP	539830109	37.0000	10/31/2023	O'SHAUGHNESSY GOLDMAN SACHS	0.74	16,540.91

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SECURITY NAME	CUSIP	SHARES	DATE ACQUIRED	MANAGER/BROKER	COMMISSION	COST BASIS
LOCKHEED MARTIN CORP	539830109	107.0000	11/28/2023	O'SHAUGHNESSY MERRILL LYNCH PIERCE F	1.92	47,922.94
LOWES COMPANIES INC COS INC	548661107	98.0000	8/29/2023	O'SHAUGHNESSY GOLDMAN SACHS	1.96	21,865.30
LOWES COMPANIES INC COS INC	548661107	199.0000	10/31/2023	O'SHAUGHNESSY BARCLAYS CAPITAL INC./	3.98	37,509.51
LULULEMON ATHLETICA INC	550021109	261.0000	10/2/2023	NEXT CENTURY PERSHING LLC	2.61	100,172.32
LULULEMON ATHLETICA INC	550021109	8.0000	10/3/2023	NEXT CENTURY PERSHING LLC	0.08	3,043.81
MARATHON OIL CORP	565849106	645.0000	1/20/2023	O'SHAUGHNESSY LADENBURG THALMAN A	12.90	17,452.28
MARATHON OIL CORP	565849106	172.0000	1/23/2023	O'SHAUGHNESSY LADENBURG THALMAN A	3.44	4,611.70
MARATHON OIL CORP	565849106	115.0000	1/27/2023	O'SHAUGHNESSY LADENBURG THALMAN A	2.30	3,175.12
MARATHON OIL CORP	565849106	371.0000	2/1/2023	O'SHAUGHNESSY LADENBURG THALMAN A	7.42	10,123.44
MARATHON OIL CORP	565849106	145.0000	2/2/2023	O'SHAUGHNESSY LADENBURG THALMAN A	2.90	3,917.90
MARATHON OIL CORP	565849106	574.0000	2/3/2023	O'SHAUGHNESSY LADENBURG THALMAN A	11.48	15,529.68

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SECURITY NAME	CUSIP	SHARES	DATE ACQUIRED	MANAGER/BROKER	COMMISSION	COST BASIS
MARATHON PETE CORP	56585A102	130.0000	4/27/2023	O'SHAUGHNESSY BARCLAYS CAPITAL LE	2.60	16,276.00
MARRIOTT INTL INC NEW CL A	571903202	166.0000	6/27/2023	O'SHAUGHNESSY MERRILL LYNCH PIERCE F	1.66	28,742.24
MARRIOTT INTL INC NEW CL A	571903202	33.0000	7/25/2023	O'SHAUGHNESSY GOLDMAN SACHS	0.66	6,388.80
MARRIOTT INTL INC NEW CL A	571903202	33.0000	8/29/2023	O'SHAUGHNESSY MERRILL LYNCH PIERCE F	0.66	6,655.77
MASTERCARD INC	57636Q104	13.0000	2/13/2023	POLEN SANFORD BERNSTEIN AN	0.20	4,838.83
MASTERCARD INC	57636Q104	44.0000	3/15/2023	POLEN BEAR STEARNS AND CO I	0.44	15,249.77
MASTERCARD INC	57636Q104	12.0000	5/3/2023	POLEN MERRILL LYNCH PIERCE F	0.18	4,530.54
MASTERCARD INC	57636Q104	13.0000	7/5/2023	POLEN JEFFERIES COMPANY INC	0.13	5,103.02
MCKESSON CORP	58155Q103	54.0000	3/23/2023	O'SHAUGHNESSY RAYMOND JAMES AND AS	1.08	18,760.29
METLIFE INC	59156R108	367.0000	2/24/2023	O'SHAUGHNESSY GOLDMAN SACHS AND CO	7.34	26,042.32
MICROSOFT CORP	594918104	58.0000	2/13/2023	POLEN SANFORD BERNSTEIN AN	0.87	15,473.58

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SECURITY NAME	CUSIP	SHARES	DATE ACQUIRED	MANAGER/BROKER	COMMISSION	COST BASIS
MICROSOFT CORP	594918104	77.0000	3/15/2023	POLEN BEAR STEARNS AND CO I	0.77	19,638.53
MICROSOFT CORP	594918104	21.0000	5/3/2023	POLEN MERRILL LYNCH PIERCE F	0.32	6,419.18
MICROSOFT CORP	594918104	128.0000	7/5/2023	POLEN JEFFERIES COMPANY INC	1.28	43,403.69
MICROSOFT CORP	594918104	1,220.0000	10/2/2023	NEXT CENTURY PERSHING LLC	12.20	388,538.89
MICROSOFT CORP	594918104	90.0000	10/3/2023	NEXT CENTURY PERSHING LLC	0.90	28,804.47
MICROSOFT CORP	594918104	368.0000	10/16/2023	NEXT CENTURY ROBERT BAIRD AND COM	14.72	121,782.24
MIRATI THERAPEUTICS INC	60468T105	2,087.0000	8/9/2023	FIERA PERSHING LLC	62.61	75,137.01
MONOLITHIC POWER SYSTEMS INC	609839105	210.0000	10/2/2023	NEXT CENTURY PERSHING LLC	2.10	96,277.59
MONOLITHIC POWER SYSTEMS INC	609839105	6.0000	10/3/2023	NEXT CENTURY PERSHING LLC	0.06	2,765.76
MORGAN STANLEY	617446448	107.0000	2/24/2023	O'SHAUGHNESSY LADENBURG THALMAN A	2.14	10,442.13
NETFLIX.COM INC	64110L106	49.0000	2/13/2023	POLEN SANFORD BERNSTEIN AN	0.74	18,082.26

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SECURITY NAME	CUSIP	SHARES	DATE ACQUIRED	MANAGER/BROKER	COMMISSION	COST BASIS
NETFLIX.COM INC	64110L106	65.0000	3/15/2023	POLEN BEAR STEARNS AND CO I	0.65	19,232.75
NETFLIX.COM INC	64110L106	17.0000	5/3/2023	POLEN MERRILL LYNCH PIERCE F	0.26	5,437.54
NETFLIX.COM INC	64110L106	20.0000	7/5/2023	POLEN JEFFERIES COMPANY INC	0.20	8,930.80
NEXPOINT RESIDENTIAL TR INC	65341D102	366.0000	2/10/2023	COPELAND ISI GROUP INC	14.64	18,909.87
NEXPOINT RESIDENTIAL TR INC	65341D102	165.0000	2/13/2023	COPELAND ISI GROUP INC	6.60	8,534.30
NEXPOINT RESIDENTIAL TR INC	65341D102	169.0000	8/17/2023	COPELAND PERSHING LLC	6.76	6,208.43
NEXPOINT RESIDENTIAL TR INC	65341D102	318.0000	8/18/2023	COPELAND PERSHING LLC	12.72	11,900.23
NEXSTAR MEDIA GROUP INC COMMON STOCK	65336K103	66.0000	9/14/2023	COPELAND INSTINET CLEARING SERV	2.64	10,401.86
NEXSTAR MEDIA GROUP INC COMMON STOCK	65336K103	82.0000	9/15/2023	COPELAND INSTINET CLEARING SERV	3.28	12,892.84
NIKE INC CL B	654106103	47.0000	2/13/2023	POLEN SANFORD BERNSTEIN AN	0.71	5,768.10

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			DATE			
SECURITY NAME	CUSIP	SHARES	ACQUIRED	MANAGER/BROKER	COMMISSION	COST BASIS
NIKE INC CL B	654106103	61.0000	3/15/2023	POLEN BEAR STEARNS AND CO I	0.61	7,179.77
NIKE INC CL B	654106103	16.0000	5/3/2023	POLEN MERRILL LYNCH PIERCE F	0.24	2,016.24
NIKE INC CL B	654106103	18.0000	7/5/2023	POLEN JEFFERIES COMPANY INC	0.18	1,942.42
NOVO NORDISK A S ADR	670100205	100.0000	9/11/2023	POLEN MERRILL LYNCH PIERCE F	2.50	19,919.09
NOVO NORDISK A S ADR	670100205	32.0000	9/11/2023	POLEN MERRILL LYNCH PIERCE F	0.64	6,326.57
NOVO NORDISK A S ADR	670100205	107.0000	9/12/2023	POLEN MERRILL LYNCH PIERCE F	2.14	21,039.60
NOVO NORDISK A S ADR	670100205	64.0000	9/12/2023	POLEN MERRILL LYNCH PIERCE F	1.60	12,571.79
NOVO NORDISK A S ADR	670100205	34.0000	9/12/2023	POLEN WILLIAM BLAIR & COMPA	0.68	6,686.23
NOVO NORDISK A S ADR	670100205	85.0000	9/13/2023	POLEN MERRILL LYNCH PIERCE F	2.13	16,431.63
NOVO NORDISK A S ADR	670100205	98.0000	9/13/2023	POLEN MERRILL LYNCH PIERCE F	1.96	18,954.22
NOVO NORDISK A S ADR	670100205	224.0000	9/20/2023	POLEN MERRILL LYNCH PIERCE F	4.48	21,376.63

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SECURITY NAME	CUSIP	SHARES	DATE ACQUIRED	MANAGER/BROKER	COMMISSION	COST BASIS
NOVO NORDISK A S ADR	670100205	321.0000	9/20/2023	POLEN MERRILL LYNCH PIERCE F	8.03	30,609.47
NOVO NORDISK A S ADR	670100205	212.0000	9/21/2023	POLEN MERRILL LYNCH PIERCE F	4.24	19,633.72
NOVO NORDISK A S ADR	670100205	21.0000	9/21/2023	POLEN INSTINET CLEARING SERV	0.21	1,953.84
NOVO NORDISK A S ADR	670100205	275.0000	9/21/2023	POLEN MERRILL LYNCH PIERCE F	6.88	25,359.08
NOVO NORDISK A S ADR	670100205	400.0000	10/2/2023	NEXT CENTURY PERSHING LLC	4.00	35,642.40
NOVO NORDISK A S ADR	670100205	71.0000	10/3/2023	NEXT CENTURY PERSHING LLC	0.71	6,349.53
NUCOR CORP	670346105	42.0000	1/3/2023	O'SHAUGHNESSY DIRECT TRADING INSTITU	0.42	5,599.85
NUCOR CORP	670346105	96.0000	1/4/2023	O'SHAUGHNESSY RAYMOND JAMES AND AS	1.92	12,646.11
NUCOR CORP	670346105	136.0000	1/4/2023	O'SHAUGHNESSY DIRECT TRADING INSTITU	1.36	18,005.00
NUCOR CORP	670346105	99.0000	1/5/2023	O'SHAUGHNESSY DIRECT TRADING INSTITU	0.99	13,053.22
NUCOR CORP	670346105	389.0000	1/20/2023	O'SHAUGHNESSY LADENBURG THALMAN A	7.78	60,765.77

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SECURITY NAME	CUSIP	SHARES	DATE ACQUIRED	MANAGER/BROKER	COMMISSION	COST BASIS
NUCOR CORP	670346105	47.0000	4/27/2023	O'SHAUGHNESSY GOLDMAN SACHS AND CO	0.94	7,141.57
NVENT ELECTRIC PLC-W/I	G6700G107	2,610.0000	9/13/2023	FIERA PERSHING LLC	78.30	145,730.66
NVIDIA CORP	67066G104	933.0000	10/2/2023	NEXT CENTURY PERSHING LLC	9.33	417,179.47
NVIDIA CORP	67066G104	27.0000	10/3/2023	NEXT CENTURY PERSHING LLC	0.27	12,087.27
O REILLY AUTOMOTIVE INC NEW	67103H107	287.0000	10/2/2023	NEXT CENTURY PERSHING LLC	2.87	259,353.49
O REILLY AUTOMOTIVE INC NEW	67103H107	8.0000	10/3/2023	NEXT CENTURY PERSHING LLC	0.08	7,215.80
OLD DOMINION FGHT LINES INC	679580100	681.0000	10/2/2023	NEXT CENTURY PERSHING LLC	6.81	271,861.06
OLD DOMINION FGHT LINES INC	679580100	20.0000	10/3/2023	NEXT CENTURY PERSHING LLC	0.20	8,043.40
OTIS WORLDWIDE CORP COM	68902V107	2,142.0000	3/15/2023	FIERA ROBERT W. BAIRD	64.26	177,008.88
OWENS CORNING NEW	690742101	210.0000	9/26/2023	O'SHAUGHNESSY MERRILL LYNCH PIERCE F	2.10	28,434.80
PALO ALTO NETWORKS INC	697435105	205.0000	10/2/2023	NEXT CENTURY PERSHING LLC	2.05	48,392.61

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SECURITY NAME	CUSIP	SHARES	DATE ACQUIRED	MANAGER/BROKER	COMMISSION	COST BASIS
PALO ALTO NETWORKS INC	697435105	6.0000	10/3/2023	NEXT CENTURY PERSHING LLC	0.06	1,414.22
PALO ALTO NETWORKS INC	697435105	975.0000	10/9/2023	NEXT CENTURY ROBERT BAIRD AND COM	39.00	239,988.26
PAPA JOHNS INTL INC	698813102	57.0000	7/26/2023	COPELAND RBC DAIN RAUSCHER INC	2.28	4,813.80
PAPA JOHNS INTL INC	698813102	357.0000	7/27/2023	COPELAND RBC DAIN RAUSCHER INC	14.28	30,537.92
PAPA JOHNS INTL INC	698813102	433.0000	8/10/2023	COPELAND RAYMOND JAMES AND AS	17.32	35,841.10
PAPA JOHNS INTL INC	698813102	32.0000	8/21/2023	COPELAND GOLDMAN SACHS	1.28	2,417.28
PAPA JOHNS INTL INC	698813102	370.0000	8/21/2023	COPELAND SANFORD BERNSTEIN	14.80	28,229.82
PAPA JOHNS INTL INC	698813102	316.0000	8/25/2023	COPELAND JEFFERIES COMPANY INC	12.64	24,175.93
PAPA JOHNS INTL INC	698813102	329.0000	9/11/2023	COPELAND PERSHING LLC	13.16	25,409.23
PAYCOM SOFTWARE INC	70432V102	238.0000	10/2/2023	NEXT CENTURY PERSHING LLC	2.38	61,884.76
PAYCOM SOFTWARE INC	70432V102	7.0000	10/3/2023	NEXT CENTURY PERSHING LLC	0.07	1,814.63

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SECURITY NAME	CUSIP	SHARES	DATE ACQUIRED	MANAGER/BROKER	COMMISSION	COST BASIS
PAYPAL HLDGS INC	70450Y103	105.0000	2/13/2023	POLEN SANFORD BERNSTEIN AN	1.58	8,364.39
PAYPAL HLDGS INC	70450Y103	111.0000	3/15/2023	POLEN BEAR STEARNS AND CO I	1.11	8,153.98
PAYPAL HLDGS INC	70450Y103	31.0000	5/3/2023	POLEN MERRILL LYNCH PIERCE F	0.47	2,241.24
PAYPAL HLDGS INC	70450Y103	499.0000	6/16/2023	POLEN JP MORGAN CLEARING CO	12.48	33,163.45
PAYPAL HLDGS INC	70450Y103	545.0000	6/20/2023	POLEN JP MORGAN CLEARING CO	13.63	37,276.37
PAYPAL HLDGS INC	70450Y103	159.0000	6/21/2023	POLEN MERRILL LYNCH PIERCE F	3.18	10,812.00
PAYPAL HLDGS INC	70450Y103	1,563.0000	6/21/2023	POLEN JP MORGAN CLEARING CO	39.08	106,472.97
PAYPAL HLDGS INC	70450Y103	457.0000	7/5/2023	POLEN JEFFERIES COMPANY INC	4.57	30,719.13
PENUMBRA INC	70975L107	1,105.0000	10/2/2023	NEXT CENTURY PERSHING LLC	11.05	261,954.17
PENUMBRA INC	70975L107	32.0000	10/3/2023	NEXT CENTURY PERSHING LLC	0.32	7,644.16
PERRIGO CO PLC	G97822103	763.0000	3/6/2023	COPELAND OPPENHEIMER AND CO IN	30.52	29,153.85

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SECURITY NAME	CUSIP	SHARES	DATE ACQUIRED	MANAGER/BROKER	COMMISSION	COST BASIS
PERRIGO CO PLC	G97822103	244.0000	3/7/2023	COPELAND WELLS FARGO SECURITIE	9.76	9,378.34
PERRIGO CO PLC	G97822103	654.0000	3/17/2023	COPELAND SG COWEN SECURITIES C	26.16	23,245.38
PERRIGO CO PLC	G97822103	699.0000	6/21/2023	COPELAND JEFFERIES COMPANY INC	27.96	23,774.95
PNC FINL SVCS GROUP INC	693475105	329.0000	8/29/2023	O'SHAUGHNESSY GOLDMAN SACHS	6.58	39,065.46
PNC FINL SVCS GROUP INC	693475105	317.0000	9/26/2023	O'SHAUGHNESSY BARCLAYS CAPITAL INC./	6.34	38,464.40
POWER INTEGRATIONS INC	739276103	248.0000	9/12/2023	COPELAND WELLS FARGO SECURITIE	9.92	19,201.23
PRINCIPAL FINANCIAL GROUP	74251V102	221.0000	1/20/2023	O'SHAUGHNESSY DIRECT TRADING INSTITU	2.21	19,792.03
PRINCIPAL FINANCIAL GROUP	74251V102	130.0000	2/24/2023	O'SHAUGHNESSY GOLDMAN SACHS AND CO	2.60	11,376.30
PRINCIPAL FINANCIAL GROUP	74251V102	511.0000	3/23/2023	O'SHAUGHNESSY GOLDMAN SACHS AND CO	10.22	38,389.79
PRINCIPAL FINANCIAL GROUP	74251V102	441.0000	4/27/2023	O'SHAUGHNESSY DIRECT TRADING INSTITU	4.41	32,895.73
PRINCIPAL FINANCIAL GROUP	74251V102	201.0000	4/28/2023	O'SHAUGHNESSY DIRECT TRADING INSTITU	2.01	14,751.57

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SECURITY NAME	CUSIP	SHARES	DATE ACQUIRED	MANAGER/BROKER	COMMISSION	COST BASIS
PROGRESSIVE CORP	743315103	351.0000	10/2/2023	NEXT CENTURY PERSHING LLC	3.51	48,537.89
PROGRESSIVE CORP	743315103	10.0000	10/3/2023	NEXT CENTURY PERSHING LLC	0.10	1,405.80
PROGRESSIVE CORP	743315103	336.0000	10/9/2023	NEXT CENTURY ROBERT BAIRD AND COM	13.44	47,903.52
PROGRESSIVE CORP	743315103	282.0000	11/1/2023	NEXT CENTURY PERSHING LLC	11.28	45,051.30
PULTE HOMES INC	745867101	2,544.0000	3/15/2023	FIERA MORGAN STANLEY DEAN	76.32	137,829.34
QUAKER CHEMICAL CORP	747316107	111.0000	6/23/2023	COPELAND PERSHING LLC	4.44	20,784.74
QUANTA SVCS INC	74762E102	1,010.0000	10/2/2023	NEXT CENTURY PERSHING LLC	10.10	179,639.31
QUANTA SVCS INC	74762E102	30.0000	10/3/2023	NEXT CENTURY PERSHING LLC	0.30	5,275.02
QUANTA SVCS INC	74762E102	218.0000	12/28/2023	NEXT CENTURY MERRILL LYNCH PIERCE F	8.72	47,255.03
RAYMOND JAMES FINL INC	754730109	1,501.0000	4/20/2023	FIERA WM BLAIR AND COMPAN	45.03	144,531.89
RENAISSANCE RE HLDGS LTD	G7496G103	653.0000	10/18/2023	FIERA NATIONAL FINANCIAL SE	19.59	145,807.00

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SECURITY NAME	CUSIP	SHARES	DATE ACQUIRED	MANAGER/BROKER	COMMISSION	COST BASIS
ROKU INC	77543R102	1,057.0000	11/27/2023	FIERA PERSHING LLC	31.71	107,950.35
SALESFORCE INC	79466L302	63.0000	2/13/2023	POLEN SANFORD BERNSTEIN AN	0.95	11,010.48
SALESFORCE INC	79466L302	99.0000	3/15/2023	POLEN BEAR STEARNS AND CO I	0.99	17,347.92
SALESFORCE INC	79466L302	26.0000	5/3/2023	POLEN MERRILL LYNCH PIERCE F	0.39	5,058.43
SALESFORCE INC	79466L302	134.0000	7/5/2023	POLEN JEFFERIES COMPANY INC	1.34	28,562.85
SAREPTA THERAPEUTICS INC	803607100	1,029.0000	6/7/2023	FIERA INSTINET CLEARING SERV	30.87	131,845.46
SAREPTA THERAPEUTICS INC	803607100	103.0000	6/8/2023	FIERA INSTINET CLEARING SERV	3.09	13,033.35
SCHNEIDER NATIONAL INC	80689H102	68.0000	12/21/2023	COPELAND PERSHING LLC	2.72	1,725.70
SCHNEIDER NATIONAL INC	80689H102	96.0000	12/21/2023	COPELAND GOLDMAN SACHS	3.84	2,445.75
SCHNEIDER NATIONAL INC	80689H102	838.0000	12/22/2023	COPELAND PERSHING LLC	33.52	21,626.60
SCHNEIDER NATIONAL INC	80689H102	145.0000	12/28/2023	COPELAND PERSHING LLC	5.80	3,719.89

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SECURITY NAME	CUSIP	SHARES	DATE ACQUIRED	MANAGER/BROKER	COMMISSION	COST BASIS
SCHNEIDER NATIONAL INC	80689H102	374.0000	12/28/2023	COPELAND GOLDMAN SACHS	14.96	9,613.67
SCHNEIDER NATIONAL INC	80689H102	93.0000	12/29/2023	COPELAND GOLDMAN SACHS	3.72	2,395.68
SCHNEIDER NATIONAL INC	80689H102	404.0000	12/29/2023	COPELAND PERSHING LLC	16.16	10,337.31
SEAGATE TECHNOLOGY HOLDINGS	G7997R103	621.0000	2/24/2023	O'SHAUGHNESSY DIRECT TRADING INSTITU	6.21	41,383.01
SEAGATE TECHNOLOGY HOLDINGS	G7997R103	860.0000	3/23/2023	O'SHAUGHNESSY DIRECT TRADING INSTITU	8.60	53,264.87
SERVICENOW INC	81762P102	21.0000	2/13/2023	POLEN SANFORD BERNSTEIN AN	0.32	9,870.79
SERVICENOW INC	81762P102	39.0000	3/15/2023	POLEN BEAR STEARNS AND CO I	0.39	16,509.60
SERVICENOW INC	81762P102	9.0000	5/3/2023	POLEN MERRILL LYNCH PIERCE F	0.14	4,009.28
SERVICENOW INC	81762P102	13.0000	7/5/2023	POLEN JEFFERIES COMPANY INC	0.13	7,290.01
SERVICENOW INC	81762P102	333.0000	10/9/2023	NEXT CENTURY ROBERT BAIRD AND COM	13.32	184,787.69
SHOCKWAVE MED INC	82489T104	680.0000	8/21/2023	FIERA ROBERT BAIRD AND COM	20.40	148,460.59

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SECURITY NAME	CUSIP	SHARES	DATE ACQUIRED	MANAGER/BROKER	COMMISSION	COST BASIS
SHOE CARNIVAL INC	824889109	10.0000	9/22/2023	COPELAND INSTINET CLEARING SERV	0.40	230.12
SHOE CARNIVAL INC	824889109	1,010.0000	9/25/2023	COPELAND INSTINET CLEARING SERV	40.40	23,542.90
SHUTTERSTOCK INC	825690100	214.0000	10/16/2023	COPELAND RAYMOND JAMES AND AS	8.56	8,281.31
SHUTTERSTOCK INC	825690100	237.0000	10/17/2023	COPELAND RAYMOND JAMES AND AS	9.48	9,348.20
SHUTTERSTOCK INC	825690100	95.0000	11/3/2023	COPELAND INSTINET CLEARING SERV	3.80	3,956.76
SHUTTERSTOCK INC	825690100	378.0000	11/6/2023	COPELAND RAYMOND JAMES AND AS	15.12	15,851.47
SHUTTERSTOCK INC	825690100	102.0000	11/7/2023	COPELAND RAYMOND JAMES AND AS	4.08	4,293.05
SPRINGWORKS THERAPEUTICS INC	85205L107	1,187.0000	8/21/2023	FIERA ROBERT BAIRD AND COM	35.61	34,204.24
STANLEY BLACK & DECKER INC	854502101	457.0000	3/23/2023	O'SHAUGHNESSY RAYMOND JAMES AND AS	9.14	36,368.38
STATE STR CORP	857477103	342.0000	4/27/2023	O'SHAUGHNESSY BAYPOINT TRADING	6.84	24,795.10
STATE STR CORP	857477103	78.0000	5/24/2023	O'SHAUGHNESSY MERRILL LYNCH PIERCE F	0.78	5,235.36

SCHEDULE 4B

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2023

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

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	DATE ACQUIRED	MANAGER/BROKER	COMMISSION	COST BASIS
STATE STR CORP	857477103	438.0000	6/27/2023	O'SHAUGHNESSY NATIONAL FINANCIAL SE	8.76	31,267.29
STATE STR CORP	857477103	192.0000	6/28/2023	O'SHAUGHNESSY NATIONAL FINANCIAL SE	3.84	13,846.33
STATE STR CORP	857477103	159.0000	7/25/2023	O'SHAUGHNESSY GOLDMAN SACHS	3.18	11,341.31
STATE STR CORP	857477103	826.0000	9/26/2023	O'SHAUGHNESSY PERSHING LLC	16.52	55,748.39
STATE STR CORP	857477103	151.0000	10/31/2023	O'SHAUGHNESSY PERSHING LLC	3.02	9,631.70
STEEL DYNAMICS INC	858119100	99.0000	2/24/2023	O'SHAUGHNESSY DIRECT TRADING INSTITU	0.99	12,046.70
STEEL DYNAMICS INC	858119100	442.0000	3/23/2023	O'SHAUGHNESSY LADENBURG THALMAN A	8.84	48,692.31
STEEL DYNAMICS INC	858119100	65.0000	4/27/2023	O'SHAUGHNESSY BAYPOINT TRADING	1.30	6,960.85
STEEL DYNAMICS INC	858119100	197.0000	5/24/2023	O'SHAUGHNESSY MERRILL LYNCH PIERCE F	1.97	18,481.28
STEEL DYNAMICS INC	858119100	447.0000	6/27/2023	O'SHAUGHNESSY MERRILL LYNCH PIERCE F	8.94	46,797.91
STEEL DYNAMICS INC	858119100	317.0000	8/29/2023	O'SHAUGHNESSY BARCLAYS CAPITAL INC./	6.34	32,752.63

SCHEDULE 4B

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2023

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

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	DATE ACQUIRED	MANAGER/BROKER	COMMISSION	COST BASIS
STEEL DYNAMICS INC	858119100	63.0000	9/6/2023	O'SHAUGHNESSY MERRILL LYNCH PIERCE F	0.63	6,505.59
STEEL DYNAMICS INC	858119100	214.0000	9/11/2023	O'SHAUGHNESSY MERRILL LYNCH PIERCE F	2.14	21,749.31
STEEL DYNAMICS INC	858119100	487.0000	9/26/2023	O'SHAUGHNESSY NATIONAL FINANCIAL SE	9.74	50,814.89
STEEL DYNAMICS INC	858119100	57.0000	9/26/2023	O'SHAUGHNESSY MERRILL LYNCH PIERCE F	0.57	5,949.95
STEEL DYNAMICS INC	858119100	277.0000	11/28/2023	O'SHAUGHNESSY GOLDMAN SACHS	5.54	31,874.36
SYNCHRONY FINL	87165B103	358.0000	1/20/2023	O'SHAUGHNESSY DIRECT TRADING INSTITU	3.58	12,109.42
TAPESTRY INC	876030107	530.0000	1/20/2023	O'SHAUGHNESSY DIRECT TRADING INSTITU	5.30	23,220.63
TAPESTRY INC	876030107	310.0000	1/23/2023	O'SHAUGHNESSY DIRECT TRADING INSTITU	3.10	13,244.78
TAPESTRY INC	876030107	1,680.0000	12/20/2023	FIERA BARCLAYS CAPITAL INC./	50.40	61,997.54
TAPESTRY INC	876030107	1,226.0000	12/21/2023	FIERA BARCLAYS CAPITAL INC./	36.78	45,807.65
TAPESTRY INC	876030107	1,227.0000	12/22/2023	FIERA BARCLAYS CAPITAL INC./	36.81	45,727.84

SCHEDULE 4B

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2023

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

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	DATE ACQUIRED	MANAGER/BROKER	COMMISSION	COST BASIS
TAPESTRY INC	876030107	613.0000	12/26/2023	FIERA BARCLAYS CAPITAL INC./	18.39	22,996.88
TERRENO RLTY CORP	88146M101	344.0000	11/16/2023	COPELAND NATIONAL FINANCIAL SE	13.76	19,402.29
TESLA MTRS INC	88160R101	578.0000	10/2/2023	NEXT CENTURY PERSHING LLC	5.78	144,431.04
TESLA MTRS INC	88160R101	17.0000	10/3/2023	NEXT CENTURY PERSHING LLC	0.17	4,201.03
THE CIGNA GROUP	125523100	211.0000	1/20/2023	O'SHAUGHNESSY DIRECT TRADING INSTITU	2.11	66,271.45
THE CIGNA GROUP	125523100	190.0000	2/24/2023	O'SHAUGHNESSY DIRECT TRADING INSTITU	1.90	55,841.89
THE CIGNA GROUP	125523100	36.0000	3/23/2023	O'SHAUGHNESSY BAYPOINT TRADING	0.72	9,923.40
THE CIGNA GROUP	125523100	81.0000	8/29/2023	O'SHAUGHNESSY BARCLAYS CAPITAL INC./	1.62	22,885.33
THERMO FISHER SCIENTIFIC INC SR	883556102	6.0000	2/13/2023	POLEN SANFORD BERNSTEIN AN	0.09	3,452.66
THERMO FISHER SCIENTIFIC INC SR	883556102	19.0000	3/15/2023	POLEN BEAR STEARNS AND CO I	0.19	10,408.95
THERMO FISHER SCIENTIFIC INC SR	883556102	4.0000	5/3/2023	POLEN MERRILL LYNCH PIERCE F	0.06	2,214.18

SCHEDULE 4B

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2023

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

	A	B	C	D	E	F
			DATE			
SECURITY NAME	CUSIP	SHARES	ACQUIRED	MANAGER/BROKER	COMMISSION	COST BASIS
THERMO FISHER SCIENTIFIC INC SR	883556102	6.0000	7/5/2023	POLEN JEFFERIES COMPANY INC	0.06	3,123.64
T-MOBILE US INC	872590104	188.0000	10/31/2023	O'SHAUGHNESSY GOLDMAN SACHS	3.76	26,647.12
T-MOBILE US INC	872590104	46.0000	11/2/2023	O'SHAUGHNESSY MERRILL LYNCH PIERCE F	0.46	6,717.46
T-MOBILE US INC	872590104	434.0000	11/28/2023	O'SHAUGHNESSY MERRILL LYNCH PIERCE F	8.68	64,324.62
TTEC HLDGS INC	89854H102	493.0000	1/24/2023	COPELAND HARRIS NESBITT CORP	19.72	24,599.17
TTEC HLDGS INC	89854H102	213.0000	2/2/2023	COPELAND GOLDMAN SACHS AND CO	8.52	10,750.60
TTEC HLDGS INC	89854H102	245.0000	2/3/2023	COPELAND LIQUIDNET INC	9.80	12,596.68
U M H PPTYS INC COM	903002103	103.0000	2/3/2023	COPELAND LIQUIDNET INC	4.12	1,861.13
U M H PPTYS INC COM	903002103	1,059.0000	2/3/2023	COPELAND WM BLAIR AND COMPAN	42.36	19,268.72
U M H PPTYS INC COM	903002103	1,302.0000	3/23/2023	COPELAND LIQUIDNET INC	52.08	18,563.66
U S PHYSICAL THERAPY INC	90337L108	106.0000	9/13/2023	COPELAND INSTINET CLEARING SERV	4.24	9,945.86

SCHEDULE 4B

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2023

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

	A	B	C	D	E	F
			DATE			
SECURITY NAME	CUSIP	SHARES	ACQUIRED	MANAGER/BROKER	COMMISSION	COST BASIS
U S PHYSICAL THERAPY INC	90337L108	85.0000	9/14/2023	COPELAND INSTINET CLEARING SERV	3.40	8,070.33
UFP INDUSTRIES, INC	90278Q108	227.0000	3/1/2023	COPELAND GOLDMAN SACHS AND CO	9.08	19,533.12
UFP INDUSTRIES, INC	90278Q108	74.0000	3/2/2023	COPELAND GOLDMAN SACHS AND CO	2.96	6,386.77
UFP INDUSTRIES, INC	90278Q108	22.0000	8/22/2023	COPELAND GOLDMAN SACHS	0.88	2,216.17
UFP INDUSTRIES, INC	90278Q108	113.0000	8/22/2023	COPELAND STIFEL NICOLAUS + CO IN	4.52	11,421.62
UFP INDUSTRIES, INC	90278Q108	69.0000	8/23/2023	COPELAND STIFEL NICOLAUS + CO IN	2.76	7,047.20
UFP INDUSTRIES, INC	90278Q108	65.0000	8/24/2023	COPELAND STIFEL NICOLAUS + CO IN	2.60	6,622.64
ULTA SALON COSMETICS & FRAGRANCE	90384S303	326.0000	8/16/2023	FIERA ROBERT BAIRD AND COM	9.78	151,009.04
UNITED RENTALS INC	911363109	212.0000	10/2/2023	NEXT CENTURY PERSHING LLC	2.12	92,551.84
UNITED RENTALS INC	911363109	6.0000	10/3/2023	NEXT CENTURY PERSHING LLC	0.06	2,619.69
UNITEDHEALTH GROUP INC	91324P102	22.0000	2/13/2023	POLEN SANFORD BERNSTEIN AN	0.33	10,712.78

SCHEDULE 4B

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2023

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

	A	B	C	D	E	F
			DATE			
SECURITY NAME	CUSIP	SHARES	ACQUIRED	MANAGER/BROKER	COMMISSION	COST BASIS
UNITEDHEALTH GROUP INC	91324P102	24.0000	3/15/2023	POLEN BEAR STEARNS AND CO I	0.24	11,211.67
UNITEDHEALTH GROUP INC	91324P102	7.0000	5/3/2023	POLEN MERRILL LYNCH PIERCE F	0.11	3,436.97
UNITEDHEALTH GROUP INC	91324P102	8.0000	7/5/2023	POLEN JEFFERIES COMPANY INC	0.08	3,801.68
UNITEDHEALTH GROUP INC	91324P102	95.0000	11/27/2023	NEXT CENTURY WILLIAM BLAIR & COMPA	3.80	51,767.36
UTZ BRANDS INC COM CL A	918090101	41.0000	7/14/2023	COPELAND GOLDMAN SACHS	1.64	650.88
UTZ BRANDS INC COM CL A	918090101	293.0000	7/14/2023	COPELAND RBC DAIN RAUSCHER INC	11.72	4,728.70
UTZ BRANDS INC COM CL A	918090101	219.0000	7/17/2023	COPELAND PERSHING LLC	8.76	3,612.76
UTZ BRANDS INC COM CL A	918090101	62.0000	7/17/2023	COPELAND GOLDMAN SACHS	2.48	1,016.80
UTZ BRANDS INC COM CL A	918090101	204.0000	7/18/2023	COPELAND PERSHING LLC	8.16	3,434.71
UTZ BRANDS INC COM CL A	918090101	20.0000	7/19/2023	COPELAND PERSHING LLC	0.80	340.91
UTZ BRANDS INC COM CL A	918090101	40.0000	7/20/2023	COPELAND PERSHING LLC	1.60	680.14

SCHEDULE 4B

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2023

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

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	DATE ACQUIRED	MANAGER/BROKER	COMMISSION	COST BASIS
UTZ BRANDS INC COM CL A	918090101	56.0000	7/21/2023	COPELAND PERSHING LLC	2.24	956.92
UTZ BRANDS INC COM CL A	918090101	79.0000	7/24/2023	COPELAND PERSHING LLC	3.16	1,345.73
UTZ BRANDS INC COM CL A	918090101	310.0000	7/25/2023	COPELAND PERSHING LLC	12.40	5,306.55
UTZ BRANDS INC COM CL A	918090101	614.0000	11/16/2023	COPELAND ROBERT BAIRD AND COM	24.56	8,324.18
UTZ BRANDS INC COM CL A	918090101	270.0000	11/16/2023	COPELAND GOLDMAN SACHS	10.80	3,659.85
UTZ BRANDS INC COM CL A	918090101	465.0000	11/17/2023	COPELAND ROBERT BAIRD AND COM	18.60	6,185.20
VALERO ENERGY CORP CORP NEW	91913Y100	89.0000	1/20/2023	O'SHAUGHNESSY DIRECT TRADING INSTITU	0.89	12,359.99
VALERO ENERGY CORP CORP NEW	91913Y100	447.0000	2/24/2023	O'SHAUGHNESSY LADENBURG THALMAN A	8.94	58,713.05
VALERO ENERGY CORP CORP NEW	91913Y100	222.0000	3/23/2023	O'SHAUGHNESSY RAYMOND JAMES AND AS	4.44	29,242.22
VALERO ENERGY CORP CORP NEW	91913Y100	344.0000	4/27/2023	O'SHAUGHNESSY JONESTRADING INSTITUTI	6.88	40,979.17
VALERO ENERGY CORP CORP NEW	91913Y100	94.0000	5/24/2023	O'SHAUGHNESSY MERRILL LYNCH PIERCE F	0.94	10,670.41

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Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2023

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

	A	B	C	D	E	F
			DATE			
SECURITY NAME	CUSIP	SHARES	ACQUIRED	MANAGER/BROKER	COMMISSION	COST BASIS
VALERO ENERGY CORP CORP NEW	91913Y100	142.0000	7/25/2023	O'SHAUGHNESSY MERRILL LYNCH PIERCE F	1.42	17,789.52
VALERO ENERGY CORP CORP NEW	91913Y100	346.0000	8/29/2023	O'SHAUGHNESSY NATIONAL FINANCIAL SE	6.92	45,368.42
VALERO ENERGY CORP CORP NEW	91913Y100	311.0000	9/26/2023	O'SHAUGHNESSY GOLDMAN SACHS	6.22	44,991.90
VALMONT INDS INC	920253101	99.0000	8/16/2023	COPELAND JP MORGAN CLEARING CO	3.96	24,120.77
VALMONT INDS INC	920253101	92.0000	8/22/2023	COPELAND ROBERT BAIRD AND COM	3.68	23,014.66
VALMONT INDS INC	920253101	40.0000	8/25/2023	COPELAND PERSHING LLC	1.60	9,883.64
VALMONT INDS INC	920253101	59.0000	8/28/2023	COPELAND PERSHING LLC	2.36	14,746.93
VALMONT INDS INC	920253101	98.0000	9/11/2023	COPELAND INSTINET CLEARING SERV	3.92	23,854.54
VALMONT INDS INC	920253101	58.0000	9/19/2023	COPELAND BMO CAPITAL MARKETS	2.32	14,199.90
VALMONT INDS INC	920253101	21.0000	9/20/2023	COPELAND BMO CAPITAL MARKETS	0.84	5,184.13
VALMONT INDS INC	920253101	119.0000	10/19/2023	COPELAND PERSHING LLC	4.76	28,281.79

SCHEDULE 4B

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2023

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

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	DATE ACQUIRED	MANAGER/BROKER	COMMISSION	COST BASIS
VALMONT INDS INC	920253101	51.0000	11/29/2023	COPELAND RBC DAIN RAUSCHER INC	2.04	10,917.58
VALMONT INDS INC	920253101	49.0000	11/30/2023	COPELAND RBC DAIN RAUSCHER INC	1.96	10,759.14
VERISK ANALYTICS INC CL A	92345Y106	138.0000	6/27/2023	O'SHAUGHNESSY GOLDMAN SACHS	2.76	30,883.01
VERISK ANALYTICS INC CL A	92345Y106	8.0000	7/25/2023	O'SHAUGHNESSY MERRILL LYNCH PIERCE F	0.08	1,862.48
VERISK ANALYTICS INC CL A	92345Y106	221.0000	7/27/2023	O'SHAUGHNESSY MERRILL LYNCH PIERCE F	2.21	51,399.36
VERISK ANALYTICS INC CL A	92345Y106	319.0000	8/29/2023	O'SHAUGHNESSY PERSHING LLC	6.38	75,759.37
VERISK ANALYTICS INC CL A	92345Y106	198.0000	9/26/2023	O'SHAUGHNESSY PERSHING LLC	3.96	47,981.10
VERISK ANALYTICS INC CL A	92345Y106	97.0000	10/31/2023	O'SHAUGHNESSY MERRILL LYNCH PIERCE F	1.94	21,902.60
VERISK ANALYTICS INC CL A	92345Y106	96.0000	10/31/2023	O'SHAUGHNESSY MERRILL LYNCH PIERCE F	0.96	21,615.84
VERISK ANALYTICS INC CL A	92345Y106	128.0000	11/28/2023	O'SHAUGHNESSY PERSHING LLC	2.56	30,887.58
VERISK ANALYTICS INC CL A	92345Y106	102.0000	11/29/2023	O'SHAUGHNESSY PERSHING LLC	2.04	24,539.93

SCHEDULE 4B

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2023

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

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	DATE ACQUIRED	MANAGER/BROKER	COMMISSION	COST BASIS
VERIZON COMMNS INC	92343V104	2,329.0000	8/29/2023	O'SHAUGHNESSY PERSHING LLC	46.58	79,363.70
VERIZON COMMNS INC	92343V104	2,200.0000	9/26/2023	O'SHAUGHNESSY GOLDMAN SACHS	44.00	72,535.10
VERIZON COMMNS INC	92343V104	338.0000	10/31/2023	O'SHAUGHNESSY BARCLAYS CAPITAL INC./	6.76	11,725.22
VERIZON COMMNS INC	92343V104	271.0000	11/6/2023	O'SHAUGHNESSY BARCLAYS CAPITAL INC./	5.42	9,672.75
VERIZON COMMNS INC	92343V104	471.0000	11/28/2023	O'SHAUGHNESSY GOLDMAN SACHS	9.42	17,555.44
VERIZON COMMNS INC	92343V104	252.0000	12/11/2023	O'SHAUGHNESSY GOLDMAN SACHS	5.04	9,480.14
VERIZON COMMNS INC	92343V104	842.0000	12/12/2023	O'SHAUGHNESSY NATIONAL FINANCIAL SE	16.84	31,444.15
VERTEX PHARMACEUTICALS INC	92532F100	974.0000	10/2/2023	NEXT CENTURY PERSHING LLC	9.74	335,888.87
VERTEX PHARMACEUTICALS INC	92532F100	28.0000	10/3/2023	NEXT CENTURY PERSHING LLC	0.28	9,693.04
VERTIV HOLDINGS, LLC	92537N108	2,332.0000	12/7/2023	NEXT CENTURY NATIONAL FINANCIAL SE	93.28	105,251.56
VISA INC CL A	92826C839	20.0000	2/13/2023	POLEN SANFORD BERNSTEIN AN	0.30	4,613.14

SCHEDULE 4B

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2023

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

	A	B	C	D	E	F
SECURITY NAME	CUSIP	SHARES	DATE ACQUIRED	MANAGER/BROKER	COMMISSION	COST BASIS
VISA INC CL A	92826C839	69.0000	3/15/2023	POLEN BEAR STEARNS AND CO I	0.69	14,941.61
VISA INC CL A	92826C839	18.0000	5/3/2023	POLEN MERRILL LYNCH PIERCE F	0.27	4,093.11
VISA INC CL A	92826C839	21.0000	7/5/2023	POLEN JEFFERIES COMPANY INC	0.21	4,992.12
WELLS FARGO & CO & CO NEW	949746101	278.0000	10/31/2023	O'SHAUGHNESSY GOLDMAN SACHS	5.56	11,038.71
WELLS FARGO & CO & CO NEW	949746101	360.0000	11/28/2023	O'SHAUGHNESSY GOLDMAN SACHS	7.20	15,467.18
WINGSTOP INC	974155103	110.0000	8/15/2023	COPELAND PERSHING LLC	4.40	18,025.16
WORKDAY INC	98138H101	6.0000	6/16/2023	POLEN GOLDMAN SACHS	0.12	1,333.86
WORKDAY INC	98138H101	71.0000	6/16/2023	POLEN JEFFERIES COMPANY INC	0.71	15,769.04
WORKDAY INC	98138H101	71.0000	6/20/2023	POLEN JEFFERIES COMPANY INC	0.71	15,814.74
WORKDAY INC	98138H101	54.0000	6/20/2023	POLEN JP MORGAN CLEARING CO	1.08	12,053.91
WORKDAY INC	98138H101	22.0000	6/20/2023	POLEN GOLDMAN SACHS	0.44	4,898.48

SCHEDULE 4B

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2023

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

	A	B	C	D	E	F
			DATE			
SECURITY NAME	CUSIP	SHARES	ACQUIRED	MANAGER/BROKER	COMMISSION	COST BASIS
WORKDAY INC	98138H101	202.0000	6/21/2023	POLEN JEFFERIES COMPANY INC	2.02	44,666.40
WORKDAY INC	98138H101	100.0000	6/22/2023	POLEN JEFFERIES COMPANY INC	1.00	21,982.46
WORKDAY INC	98138H101	160.0000	6/23/2023	POLEN SANFORD BERNSTEIN	4.00	35,426.72
WORKDAY INC	98138H101	155.0000	6/23/2023	POLEN JEFFERIES COMPANY INC	1.55	34,320.60
WORKDAY INC	98138H101	54.0000	6/26/2023	POLEN SANFORD BERNSTEIN	0.81	12,037.96
WORKDAY INC	98138H101	67.0000	7/5/2023	POLEN JEFFERIES COMPANY INC	0.67	14,873.46
XENON PHARMACEUTICALS INC COM	98420N105	347.0000	6/7/2023	FIERA WILLIAM BLAIR & COMPA	10.41	14,389.29
XENON PHARMACEUTICALS INC COM	98420N105	1,000.0000	6/8/2023	FIERA INSTINET CLEARING SERV	30.00	42,185.40
XENON PHARMACEUTICALS INC COM	98420N105	491.0000	6/9/2023	FIERA INSTINET CLEARING SERV	14.73	20,809.86
ZOETIS INC	98978V103	37.0000	2/13/2023	POLEN SANFORD BERNSTEIN AN	0.56	6,001.07
ZOETIS INC	98978V103	51.0000	3/15/2023	POLEN BEAR STEARNS AND CO I	0.51	8,346.60

SCHEDULE 4B

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2023

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

	A	B	C	D	E	F
			DATE			
SECURITY NAME	CUSIP	SHARES	ACQUIRED	MANAGER/BROKER	COMMISSION	COST BASIS
ZOETIS INC	98978V103	13.0000	5/3/2023	POLEN MERRILL LYNCH PIERCE F	0.20	2,324.47
ZOETIS INC	98978V103	16.0000	7/5/2023	POLEN JEFFERIES COMPANY INC	0.16	2,703.84
Totals:					5,371.16	22,442,351.90

SCHEDULE 4C

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2023

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/BROKER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
ABBOTT LABS	002824100	66.0000	POLEN SANFORD BERNSTEIN	7/19/2023	0.99	7,070.89	7,246.14	0.00	-175.25	0.00
ABBOTT LABS	002824100	3,455.0000	NEXT CENTURY PERSHING LLC	10/2/2023	34.55	327,963.25	377,805.80	0.00	-49,842.55	0.00
ABM INDS INC	000957100	232.0000	COPELAND INSTINET CLEARING SERVICES INC	5/24/2023	9.28	10,040.59	10,305.44	0.00	-264.85	0.00
ABM INDS INC	000957100	149.0000	COPELAND OPPENHEIMER + CO. INC.	12/20/2023	5.96	6,778.14	6,618.58	159.56	0.00	0.00
ABM INDS INC	000957100	522.0000	COPELAND NATIONAL FINANCIAL SERVICES CORP	12/21/2023	20.88	23,571.19	23,187.24	383.95	0.00	0.00
ACCENTURE PLC CL A	G1151C101	24.0000	POLEN SANFORD BERNSTEIN	7/19/2023	0.36	7,724.76	6,404.16	1,320.60	0.00	0.00
ACCENTURE PLC CL A	G1151C101	1,271.0000	NEXT CENTURY PERSHING LLC	10/2/2023	12.71	390,084.18	339,882.89	50,201.29	0.00	0.00
ADOBE SYS INC	00724F101	57.0000	POLEN SANFORD BERNSTEIN AND COMPANY	3/10/2023	0.86	19,714.82	19,182.21	532.61	0.00	0.00
ADOBE SYS INC	00724F101	37.0000	POLEN SANFORD BERNSTEIN AND COMPANY	3/10/2023	1.11	12,793.35	12,451.61	341.74	0.00	0.00

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SECURITY NAME	A	B	C	D	E	F	G	H	I	J
	CUSIP	SHARES	MANAGER/BROKER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET VALUE PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
ADOBE SYS INC	00724F101	140.0000	POLEN MORGAN STANLEY DEAN WITTER	3/13/2023	4.20	48,188.45	47,114.20	1,074.25	0.00	0.00
ADOBE SYS INC	00724F101	172.0000	POLEN BEAR STEARNS AND CO INC	3/14/2023	5.16	57,096.09	57,883.16	0.00	-787.07	0.00
ADOBE SYS INC	00724F101	22.0000	POLEN SANFORD BERNSTEIN	7/19/2023	0.33	11,707.82	7,403.66	4,304.16	0.00	0.00
ADOBE SYS INC	00724F101	890.0000	NEXT CENTURY PERSHING LLC	10/2/2023	8.90	460,251.80	299,511.70	160,740.10	0.00	0.00
AIR LEASE CORP	00912X302	289.0000	COPELAND INSTINET CLEARING SERVICES INC	5/24/2023	11.56	11,022.37	11,103.38	0.00	-81.01	0.00
AIRBNB INC COM CL A	009066101	60.0000	POLEN SANFORD BERNSTEIN	7/19/2023	0.90	8,830.46	5,130.00	3,700.46	0.00	0.00
AIRBNB INC COM CL A	009066101	3,160.0000	NEXT CENTURY PERSHING LLC	10/2/2023	31.60	430,378.44	278,612.41	151,766.03	0.00	0.00
ALGONQUIN PWR & UTILS CORP	015857105	3,705.0000	COPELAND SANFORD BERNSTEIN AND COMPANY	1/10/2023	148.20	26,031.84	24,156.60	1,875.24	0.00	0.00
ALGONQUIN PWR & UTILS CORP	015857105	3,900.0000	COPELAND INSTINET	1/12/2023	156.00	28,036.84	25,428.00	2,608.84	0.00	0.00
ALGONQUIN PWR & UTILS CORP	015857105	72.0000	COPELAND INSTINET	1/13/2023	2.88	527.14	469.44	57.70	0.00	0.00

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							MARKET VALUE			
SECURITY NAME	CUSIP	SHARES	MANAGER/BROKER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
ALIGN TECHNOLOGY INC	016255101	8.0000	POLEN SANFORD BERNSTEIN	7/19/2023	0.12	2,744.94	1,687.20	1,057.74	0.00	0.00
ALIGN TECHNOLOGY INC	016255101	370.0000	NEXT CENTURY PERSHING LLC	10/2/2023	3.70	110,121.47	81,375.09	28,746.38	0.00	0.00
ALLISON TRANSMISSION HLDGS INC	01973R101	262.0000	COPELAND INSTINET CLEARING SERVICES INC	5/24/2023	10.48	12,410.84	10,899.20	1,511.64	0.00	0.00
ALLISON TRANSMISSION HLDGS INC	01973R101	550.0000	COPELAND BMO CAPITAL MARKETS	8/15/2023	22.00	32,605.16	22,880.00	9,725.16	0.00	0.00
ALLISON TRANSMISSION HLDGS INC	01973R101	271.0000	COPELAND RBC DAIN RAUSCHER INC	9/22/2023	10.84	16,047.00	11,273.60	4,773.40	0.00	0.00
ALLISON TRANSMISSION HLDGS INC	01973R101	26.0000	COPELAND RBC DAIN RAUSCHER INC	9/25/2023	1.04	1,535.41	1,081.60	453.81	0.00	0.00
ALPHABET INC CL C	02079K107	181.0000	POLEN JEFFERIES AND COMPANY INC	3/10/2023	2.72	17,173.66	16,060.13	1,113.53	0.00	0.00
ALPHABET INC CL C	02079K107	10.0000	POLEN LIQUIDNET INC	3/10/2023	0.20	950.74	887.30	63.44	0.00	0.00
ALPHABET INC CL C	02079K107	180.0000	POLEN LUMINEX TRADING AND ANALYTICS LLC	3/10/2023	0.90	17,073.90	15,971.40	1,102.50	0.00	0.00

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SECURITY NAME	CUSIP	SHARES	MANAGER/BROKER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
ALPHABET INC CL C	02079K107	12.0000	POLEN LUMINEX TRADING AND ANALYTICS LLC	3/13/2023	0.06	1,147.45	1,064.76	82.69	0.00	0.00
ALPHABET INC CL C	02079K107	777.0000	POLEN JEFFERIES AND COMPANY INC	3/13/2023	11.66	73,235.31	68,943.21	4,292.10	0.00	0.00
ALPHABET INC CL C	02079K107	550.0000	POLEN JEFFERIES AND COMPANY INC	3/14/2023	8.25	50,514.01	48,801.50	1,712.51	0.00	0.00
ALPHABET INC CL C	02079K107	109.0000	POLEN SANFORD BERNSTEIN	7/19/2023	1.64	13,521.38	9,671.57	3,849.81	0.00	0.00
ALPHABET INC CL C	02079K107	5,656.0000	NEXT CENTURY PERSHING LLC	10/2/2023	56.56	758,079.49	510,096.32	247,983.17	0.00	0.00
ALTRA HLDGS INC	02208R106	652.0000	COPELAND PIPER JAFFRAY AND CO	2/2/2023	26.08	39,747.15	38,957.00	790.15	0.00	0.00
ALTRA HLDGS INC	02208R106	447.0000	COPELAND SG COWEN SECURITIES CORP	2/6/2023	17.88	27,361.72	26,708.25	653.47	0.00	0.00
ALTRA HLDGS INC	02208R106	399.0000	COPELAND KEPLER CAPITAL MARKETS LLC	3/17/2023	15.96	24,499.28	23,840.25	659.03	0.00	0.00
ALTRA HLDGS INC	02208R106	484.0000	COPELAND KEPLER CAPITAL MARKETS LLC	3/20/2023	19.36	29,708.21	28,919.00	789.21	0.00	0.00

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							MARKET VALUE			
SECURITY NAME	CUSIP	SHARES	MANAGER/BROKER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
ALTRA HLDGS INC	02208R106	1,145.0000	COPELAND CORPORATE ACTIONS	3/28/2023	0.00	70,990.00	68,413.75	2,576.25	0.00	0.00
AMAZON COM INC	023135106	382.0000	POLEN LUMINEX TRADING AND ANALYTICS LLC	1/13/2023	1.91	35,889.98	32,088.00	3,801.98	0.00	0.00
AMAZON COM INC	023135106	175.0000	POLEN WM BLAIR AND COMPANY	2/2/2023	3.50	17,886.78	14,700.00	3,186.78	0.00	0.00
AMAZON COM INC	023135106	90.0000	POLEN INSTINET	2/2/2023	0.90	9,195.49	7,560.00	1,635.49	0.00	0.00
AMAZON COM INC	023135106	299.0000	POLEN WM BLAIR AND COMPANY	2/6/2023	5.98	33,363.65	25,116.00	8,247.65	0.00	0.00
AMAZON COM INC	023135106	208.0000	POLEN LIQUIDNET INC	3/17/2023	4.16	19,996.74	17,472.00	2,524.74	0.00	0.00
AMAZON COM INC	023135106	195.0000	POLEN PIPER JAFFRAY AND CO	3/20/2023	1.95	19,518.60	16,380.00	3,138.60	0.00	0.00
AMAZON COM INC	023135106	33.0000	POLEN SANFORD BERNSTEIN AND COMPANY	4/25/2023	0.50	3,528.74	2,772.00	756.74	0.00	0.00
AMAZON COM INC	023135106	143.0000	POLEN LUMINEX TRADING AND ANALYTICS LLC	4/25/2023	0.72	15,295.15	12,012.00	3,283.15	0.00	0.00

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							MARKET VALUE			
SECURITY NAME	CUSIP	SHARES	MANAGER/BROKER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
AMAZON COM INC	023135106	44.0000	POLEN WM BLAIR AND COMPANY	4/25/2023	0.88	4,713.86	3,696.00	1,017.86	0.00	0.00
AMAZON COM INC	023135106	54.0000	POLEN WILLIAM BLAIR & COMPANY LLC	5/10/2023	1.08	5,932.61	4,536.00	1,396.61	0.00	0.00
AMAZON COM INC	023135106	28.0000	POLEN NATIONAL FINANCIAL SERVICES CORP	5/10/2023	0.14	3,077.17	2,352.00	725.17	0.00	0.00
AMAZON COM INC	023135106	245.0000	POLEN JEFFERIES COMPANY INC	5/11/2023	2.45	27,642.53	20,580.00	7,062.53	0.00	0.00
AMAZON COM INC	023135106	10.0000	POLEN GOLDMAN SACHS	5/11/2023	0.20	1,128.44	840.00	288.44	0.00	0.00
AMAZON COM INC	023135106	175.0000	POLEN SANFORD BERNSTEIN	5/24/2023	2.63	20,438.99	14,700.00	5,738.99	0.00	0.00
AMAZON COM INC	023135106	164.0000	POLEN JEFFERIES COMPANY INC	6/6/2023	1.64	20,754.01	13,776.00	6,978.01	0.00	0.00
AMAZON COM INC	023135106	67.0000	POLEN WILLIAM BLAIR & COMPANY LLC	6/23/2023	1.34	8,672.11	5,628.00	3,044.11	0.00	0.00
AMAZON COM INC	023135106	70.0000	POLEN JEFFERIES COMPANY INC	6/23/2023	0.70	9,056.77	5,880.00	3,176.77	0.00	0.00

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							MARKET VALUE			
SECURITY NAME	CUSIP	SHARES	MANAGER/BROKER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
AMAZON COM INC	023135106	294.0000	POLEN NATIONAL FINANCIAL SERVICES CORP	8/4/2023	1.47	41,850.56	24,696.00	17,154.56	0.00	0.00
AMAZON COM INC	023135106	114.0000	POLEN GOLDMAN SACHS	8/4/2023	2.28	16,204.39	9,576.00	6,628.39	0.00	0.00
AMAZON COM INC	023135106	4,275.0000	NEXT CENTURY PERSHING LLC	10/2/2023	42.75	550,147.48	359,100.00	191,047.48	0.00	0.00
AMAZON COM INC	023135106	392.0000	NEXT CENTURY ROBERT BAIRD AND COMPANY INC	10/9/2023	15.68	49,454.32	32,928.00	16,526.32	0.00	0.00
AMCOR PLC	G0250X107	411.0000	O'SHAUGHNESSY DIRECT TRADING INSTITUTIONAL INC	1/3/2023	4.11	4,952.52	4,895.01	57.51	0.00	0.00
AMCOR PLC	G0250X107	315.0000	O'SHAUGHNESSY DIRECT TRADING INSTITUTIONAL INC	1/4/2023	3.15	3,761.01	3,751.65	9.36	0.00	0.00
AMCOR PLC	G0250X107	2,808.0000	O'SHAUGHNESSY DIRECT TRADING INSTITUTIONAL INC	1/4/2023	28.08	33,434.09	33,443.28	0.00	-9.19	0.00
AMCOR PLC	G0250X107	3,455.0000	O'SHAUGHNESSY BARCLAYS CAPITAL LE	1/6/2023	69.10	41,546.45	41,149.05	397.40	0.00	0.00
AMCOR PLC	G0250X107	999.0000	O'SHAUGHNESSY RAYMOND JAMES AND ASSOCIATES INC	1/20/2023	19.98	11,848.46	11,898.09	0.00	-49.63	0.00

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	CUSIP	SHARES	MANAGER/BROKER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET VALUE PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
AMCOR PLC	G0250X107	2,968.0000	O'SHAUGHNESSY RAYMOND JAMES AND ASSOCIATES INC	1/23/2023	59.36	34,940.56	35,348.88	0.00	-408.32	0.00
AMCOR PLC	G0250X107	1,151.0000	O'SHAUGHNESSY DIRECT TRADING INSTITUTIONAL INC	2/24/2023	11.51	12,770.06	13,708.41	0.00	-938.35	0.00
AMCOR PLC	G0250X107	7,462.0000	O'SHAUGHNESSY BARCLAYS CAPITAL LE	2/24/2023	149.24	82,939.71	88,872.42	0.00	-5,932.71	0.00
AMERICAN INTL GROUP INC	026874784	217.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	5/24/2023	2.17	11,877.33	13,723.08	0.00	-1,845.75	0.00
AMERICAN INTL GROUP INC	026874784	402.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	6/20/2023	4.02	22,564.08	25,422.48	0.00	-2,858.40	0.00
AMERICAN INTL GROUP INC	026874784	539.0000	O'SHAUGHNESSY GOLDMAN SACHS	6/27/2023	10.78	29,966.44	34,086.36	0.00	-4,119.92	0.00
AMERICAN INTL GROUP INC	026874784	135.0000	O'SHAUGHNESSY PERSHING LLC	11/28/2023	2.70	8,796.87	8,537.40	259.47	0.00	0.00
AMERIPRISE FINL INC	03076C106	353.0000	O'SHAUGHNESSY DIRECT TRADING INSTITUTIONAL INC	1/20/2023	3.53	118,808.78	109,913.61	8,895.17	0.00	0.00
AMGEN INC	031162100	99.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	7/25/2023	0.99	23,264.07	26,001.36	0.00	-2,737.29	0.00

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	CUSIP	SHARES	MANAGER/BROKER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET VALUE PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
AMGEN INC	031162100	316.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	8/29/2023	3.16	81,418.20	82,994.24	0.00	-1,576.04	0.00
AMGEN INC	031162100	327.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	9/26/2023	3.27	87,237.44	85,883.28	1,354.16	0.00	0.00
AMGEN INC	031162100	309.0000	O'SHAUGHNESSY BARCLAYS CAPITAL INC./LE	10/31/2023	6.18	79,196.06	81,155.76	0.00	-1,959.70	0.00
APA CORPORATION COM	03743Q108	450.0000	O'SHAUGHNESSY BARCLAYS CAPITAL LE	4/27/2023	9.00	16,761.06	21,006.00	0.00	-4,244.94	0.00
APA CORPORATION COM	03743Q108	1,122.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	5/24/2023	11.22	38,564.85	52,374.96	0.00	-13,810.11	0.00
APA CORPORATION COM	03743Q108	604.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	6/27/2023	6.04	19,828.13	28,194.72	0.00	-8,366.59	0.00
APA CORPORATION COM	03743Q108	114.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	6/28/2023	1.14	3,772.28	5,321.52	0.00	-1,549.24	0.00
APA CORPORATION COM	03743Q108	206.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	6/29/2023	2.06	6,904.57	9,616.08	0.00	-2,711.51	0.00
APA CORPORATION COM	03743Q108	64.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	7/3/2023	0.64	2,213.77	2,987.52	0.00	-773.75	0.00

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APA CORPORATION COM	03743Q108	795.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	7/25/2023	15.90	31,144.91	37,110.60	0.00	-5,965.69	0.00
APA CORPORATION COM	03743Q108	186.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	7/26/2023	3.72	7,372.40	8,682.48	0.00	-1,310.08	0.00
APA CORPORATION COM	03743Q108	1,281.0000	O'SHAUGHNESSY GOLDMAN SACHS	8/29/2023	25.62	54,910.78	59,797.08	0.00	-4,886.30	0.00
APA CORPORATION COM	03743Q108	723.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	9/26/2023	7.23	29,470.25	33,749.64	0.00	-4,279.39	0.00
APPLE INC	037833100	1,105.0000	NEXT CENTURY ROBERT BAIRD AND COMPANY INC	10/16/2023	44.20	195,769.29	191,464.34	4,304.95	0.00	0.00
ARIS WATER SOLUTIONS INC CLASS A COM	04041L106	735.0000	COPELAND INSTINET CLEARING SERVICES INC	5/24/2023	29.40	7,032.71	10,591.35	0.00	-3,558.64	0.00
ARIS WATER SOLUTIONS INC CLASS A COM	04041L106	191.0000	COPELAND SANFORD BERNSTEIN	10/9/2023	7.64	1,915.81	2,752.31	0.00	-836.50	0.00
ARIS WATER SOLUTIONS INC CLASS A COM	04041L106	289.0000	COPELAND SANFORD BERNSTEIN	10/10/2023	11.56	2,935.20	4,164.49	0.00	-1,229.29	0.00
ARIS WATER SOLUTIONS INC CLASS A COM	04041L106	151.0000	COPELAND SANFORD BERNSTEIN	10/11/2023	6.04	1,521.40	2,175.91	0.00	-654.51	0.00
ARIS WATER SOLUTIONS INC CLASS A COM	04041L106	212.0000	COPELAND SANFORD BERNSTEIN	10/12/2023	8.48	2,096.41	3,054.92	0.00	-958.51	0.00

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ARIS WATER SOLUTIONS INC CLASS A COM	04041L106	90.0000	COPELAND INSTINET CLEARING SERVICES INC	10/19/2023	3.60	790.75	1,296.90	0.00	-506.15	0.00
ARIS WATER SOLUTIONS INC CLASS A COM	04041L106	170.0000	COPELAND INSTINET CLEARING SERVICES INC	10/20/2023	6.80	1,431.45	2,449.70	0.00	-1,018.25	0.00
ARIS WATER SOLUTIONS INC CLASS A COM	04041L106	157.0000	COPELAND PERSHING LLC	10/23/2023	6.28	1,338.86	2,262.37	0.00	-923.51	0.00
ARIS WATER SOLUTIONS INC CLASS A COM	04041L106	27.0000	COPELAND PERSHING LLC	10/31/2023	1.08	226.39	389.07	0.00	-162.68	0.00
ARIS WATER SOLUTIONS INC CLASS A COM	04041L106	753.0000	COPELAND PERSHING LLC	11/2/2023	30.12	6,755.40	10,850.73	0.00	-4,095.33	0.00
ARIS WATER SOLUTIONS INC CLASS A COM	04041L106	292.0000	COPELAND PERSHING LLC	11/3/2023	11.68	2,809.83	4,207.72	0.00	-1,397.89	0.00
ARIS WATER SOLUTIONS INC CLASS A COM	04041L106	313.0000	COPELAND PERSHING LLC	11/6/2023	12.52	2,924.77	4,510.33	0.00	-1,585.56	0.00
ARIS WATER SOLUTIONS INC CLASS A COM	04041L106	175.0000	COPELAND PERSHING LLC	11/7/2023	7.00	1,544.37	2,521.75	0.00	-977.38	0.00
ARIS WATER SOLUTIONS INC CLASS A COM	04041L106	186.0000	COPELAND PERSHING LLC	11/8/2023	7.44	1,587.58	2,680.26	0.00	-1,092.68	0.00
ARIS WATER SOLUTIONS INC CLASS A COM	04041L106	234.0000	COPELAND PERSHING LLC	11/9/2023	9.36	1,975.24	3,371.94	0.00	-1,396.70	0.00

SCHEDULE 4C

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	A	B	C	D	E	F	G	H	I	J
							MARKET VALUE			
SECURITY NAME	CUSIP	SHARES	MANAGER/BROKER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
ARIS WATER SOLUTIONS INC CLASS A COM	04041L106	87.0000	COPELAND PERSHING LLC	11/10/2023	3.48	735.04	1,253.67	0.00	-518.63	0.00
ARIS WATER SOLUTIONS INC CLASS A COM	04041L106	48.0000	COPELAND GOLDMAN SACHS	11/10/2023	1.92	404.88	691.68	0.00	-286.80	0.00
ARIS WATER SOLUTIONS INC CLASS A COM	04041L106	432.0000	COPELAND PERSHING LLC	11/16/2023	17.28	3,546.09	6,225.12	0.00	-2,679.03	0.00
ARIS WATER SOLUTIONS INC CLASS A COM	04041L106	472.0000	COPELAND PERSHING LLC	11/17/2023	18.88	3,894.43	6,801.52	0.00	-2,907.09	0.00
ARIS WATER SOLUTIONS INC CLASS A COM	04041L106	458.0000	COPELAND PERSHING LLC	11/20/2023	18.32	3,765.45	6,599.78	0.00	-2,834.33	0.00
ARIS WATER SOLUTIONS INC CLASS A COM	04041L106	148.0000	COPELAND PERSHING LLC	11/21/2023	5.92	1,179.25	2,132.68	0.00	-953.43	0.00
ARIS WATER SOLUTIONS INC CLASS A COM	04041L106	9.0000	COPELAND PERSHING LLC	12/6/2023	0.36	71.00	129.69	0.00	-58.69	0.00
ARIS WATER SOLUTIONS INC CLASS A COM	04041L106	95.0000	COPELAND PERSHING LLC	12/7/2023	3.80	723.63	1,368.95	0.00	-645.32	0.00
ARIS WATER SOLUTIONS INC CLASS A COM	04041L106	85.0000	COPELAND PERSHING LLC	12/8/2023	3.40	645.99	1,224.85	0.00	-578.86	0.00
ARIS WATER SOLUTIONS INC CLASS A COM	04041L106	164.0000	COPELAND PERSHING LLC	12/11/2023	6.56	1,239.72	2,547.01	0.00	-1,307.29	0.00
ARIS WATER SOLUTIONS INC CLASS A COM	04041L106	202.0000	COPELAND PERSHING LLC	12/12/2023	8.08	1,460.72	3,240.19	0.00	-1,779.47	0.00

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A	B	C	D	E	F	G	H	I	J		
SECURITY NAME	CUSIP	SHARES	MANAGER/BROKER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET VALUE		REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
							PRIOR YR END OR CURR COST				
ARIS WATER SOLUTIONS INC CLASS A COM	04041L106	768.0000	COPELAND GOLDMAN SACHS	12/13/2023	30.72	5,797.12	12,345.60		0.00	-6,548.48	0.00
ARIS WATER SOLUTIONS INC CLASS A COM	04041L106	101.0000	COPELAND PERSHING LLC	12/13/2023	4.04	739.80	1,589.28		0.00	-849.48	0.00
ARIS WATER SOLUTIONS INC CLASS A COM	04041L106	471.0000	COPELAND PERSHING LLC	12/14/2023	18.84	3,928.81	7,411.37		0.00	-3,482.56	0.00
ARIS WATER SOLUTIONS INC CLASS A COM	04041L106	525.0000	COPELAND GOLDMAN SACHS	12/21/2023	21.00	4,393.37	8,053.71		0.00	-3,660.34	0.00
ARIS WATER SOLUTIONS INC CLASS A COM	04041L106	340.0000	COPELAND DAVIDSON D. A. + COMPANY INC	12/22/2023	13.60	2,847.10	4,615.57		0.00	-1,768.47	0.00
ARIS WATER SOLUTIONS INC CLASS A COM	04041L106	393.0000	COPELAND PERSHING LLC	12/26/2023	15.72	3,336.89	5,533.95		0.00	-2,197.06	0.00
ARIS WATER SOLUTIONS INC CLASS A COM	04041L106	428.0000	COPELAND PERSHING LLC	12/27/2023	17.12	3,603.77	6,067.35		0.00	-2,463.58	0.00
ARISTA NETWORKS INC	040413106	1,306.0000	FIERA ROBERT W. BAIRD	3/15/2023	39.18	191,763.01	158,483.10		33,279.91	0.00	0.00
ARROWHEAD PHARMACEUTICALS IN	04280A100	1,872.0000	FIERA BARCLAYS CAPITAL LE	3/15/2023	56.16	48,897.18	75,928.32		0.00	-27,031.14	0.00
AT&T INC	00206R102	5,989.0000	O'SHAUGHNESSY GOLDMAN SACHS AND COMPANY	3/23/2023	119.78	110,965.10	110,257.49		707.61	0.00	0.00

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							MARKET VALUE			
SECURITY NAME	CUSIP	SHARES	MANAGER/BROKER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
AUDIO CODES ORD	M15342104	385.0000	COPELAND INSTINET CLEARING SERVICES INC	5/24/2023	15.40	3,196.39	6,887.65	0.00	-3,691.26	0.00
AUDIO CODES ORD	M15342104	818.0000	COPELAND GOLDMAN SACHS	8/1/2023	32.72	9,440.13	14,634.02	0.00	-5,193.89	0.00
AUDIO CODES ORD	M15342104	185.0000	COPELAND GOLDMAN SACHS	8/2/2023	7.40	2,114.53	3,309.65	0.00	-1,195.12	0.00
AUDIO CODES ORD	M15342104	408.0000	COPELAND WILLIAM BLAIR & COMPANY LLC	8/2/2023	16.32	4,587.84	7,299.12	0.00	-2,711.28	0.00
AUDIO CODES ORD	M15342104	894.0000	COPELAND WILLIAM BLAIR & COMPANY LLC	8/3/2023	35.76	9,976.95	15,993.66	0.00	-6,016.71	0.00
AUDIO CODES ORD	M15342104	130.0000	COPELAND WILLIAM BLAIR & COMPANY LLC	8/3/2023	5.20	1,424.78	2,325.70	0.00	-900.92	0.00
AUDIO CODES ORD	M15342104	90.0000	COPELAND ROBERT BAIRD AND COMPANY INC	8/21/2023	3.60	946.84	1,610.10	0.00	-663.26	0.00
AUDIO CODES ORD	M15342104	234.0000	COPELAND OPPENHEIMER + CO. INC.	8/22/2023	9.36	2,440.79	4,186.26	0.00	-1,745.47	0.00
AUDIO CODES ORD	M15342104	233.0000	COPELAND OPPENHEIMER + CO. INC.	8/23/2023	9.32	2,442.50	4,168.37	0.00	-1,725.87	0.00

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SECURITY NAME	A	B	C	D	E	F	G	H	I	J
	CUSIP	SHARES	MANAGER/BROKER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET VALUE PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
AUDIO CODES ORD	M15342104	274.0000	COPELAND OPPENHEIMER + CO. INC.	8/24/2023	10.96	2,827.57	4,901.86	0.00	-2,074.29	0.00
AUDIO CODES ORD	M15342104	93.0000	COPELAND OPPENHEIMER + CO. INC.	8/28/2023	3.72	967.66	1,663.77	0.00	-696.11	0.00
AUDIO CODES ORD	M15342104	843.0000	COPELAND OPPENHEIMER + CO. INC.	8/29/2023	33.72	8,660.66	15,081.27	0.00	-6,420.61	0.00
AUDIO CODES ORD	M15342104	217.0000	COPELAND GOLDMAN SACHS	8/30/2023	8.68	2,332.04	3,882.13	0.00	-1,550.09	0.00
AUDIO CODES ORD	M15342104	592.0000	COPELAND BMO CAPITAL MARKETS	8/30/2023	23.68	6,221.87	10,590.88	0.00	-4,369.01	0.00
AUTODESK INC (DEL)	052769106	13.0000	POLEN JP MORGAN CLEARING CORP	6/16/2023	0.26	2,821.30	2,429.31	391.99	0.00	0.00
AUTODESK INC (DEL)	052769106	106.0000	POLEN MERRILL LYNCH PIERCE FENNER + SMITH	6/16/2023	2.65	22,663.21	19,808.22	2,854.99	0.00	0.00
AUTODESK INC (DEL)	052769106	5.0000	POLEN GOLDMAN SACHS	6/16/2023	0.10	1,084.86	934.35	150.51	0.00	0.00
AUTODESK INC (DEL)	052769106	16.0000	POLEN NATIONAL FINANCIAL SERVICES CORP	6/20/2023	0.08	3,362.85	2,989.92	372.93	0.00	0.00

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							MARKET VALUE			
SECURITY NAME	CUSIP	SHARES	MANAGER/BROKER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
AUTODESK INC (DEL)	052769106	34.0000	POLEN PERSHING LLC	6/20/2023	0.34	7,197.26	6,353.58	843.68	0.00	0.00
AUTODESK INC (DEL)	052769106	85.0000	POLEN MERRILL LYNCH PIERCE FENNER + SMITH	6/20/2023	1.70	17,861.97	15,883.95	1,978.02	0.00	0.00
AUTODESK INC (DEL)	052769106	29.0000	POLEN JP MORGAN CLEARING CORP	6/21/2023	0.58	6,067.58	5,419.23	648.35	0.00	0.00
AUTODESK INC (DEL)	052769106	59.0000	POLEN PERSHING LLC	6/21/2023	0.59	12,366.74	11,025.33	1,341.41	0.00	0.00
AUTODESK INC (DEL)	052769106	23.0000	POLEN GOLDMAN SACHS	6/21/2023	0.46	4,807.00	4,298.01	508.99	0.00	0.00
AUTODESK INC (DEL)	052769106	163.0000	POLEN MERRILL LYNCH PIERCE FENNER + SMITH	6/22/2023	3.26	33,558.81	30,459.81	3,099.00	0.00	0.00
AUTODESK INC (DEL)	052769106	5.0000	POLEN KNIGHT CLEARING SERVICES LLC	6/22/2023	0.05	1,034.02	934.35	99.67	0.00	0.00
AUTODESK INC (DEL)	052769106	7.0000	POLEN GOLDMAN SACHS	6/22/2023	0.14	1,447.76	1,308.09	139.67	0.00	0.00
AUTODESK INC (DEL)	052769106	12.0000	POLEN PERSHING LLC	6/22/2023	0.12	2,472.46	2,242.44	230.02	0.00	0.00
AUTODESK INC (DEL)	052769106	28.0000	POLEN SANFORD BERNSTEIN	7/19/2023	0.42	6,200.42	5,232.36	968.06	0.00	0.00

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	A	B	C	D	E	F	G	H	I	J
							MARKET VALUE			
SECURITY NAME	CUSIP	SHARES	MANAGER/BROKER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
AUTODESK INC (DEL)	052769106	1,444.0000	NEXT CENTURY PERSHING LLC	10/2/2023	14.44	299,939.22	274,132.35	25,806.87	0.00	0.00
AUTOZONE INC	053332102	13.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	5/24/2023	0.13	31,745.62	32,060.34	0.00	-314.72	0.00
AUTOZONE INC	053332102	9.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	6/20/2023	0.09	22,148.73	22,195.62	0.00	-46.89	0.00
AUTOZONE INC	053332102	29.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	7/25/2023	0.29	71,889.86	71,519.22	370.64	0.00	0.00
AUTOZONE INC	053332102	40.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	8/29/2023	0.40	98,801.00	98,506.71	294.29	0.00	0.00
BANK NEW YORK MELLON CORP	064058100	949.0000	O'SHAUGHNESSY BARCLAYS CAPITAL INC./LE	8/29/2023	18.98	42,067.50	43,198.48	0.00	-1,130.98	0.00
BANK NEW YORK MELLON CORP	064058100	338.0000	O'SHAUGHNESSY NATIONAL FINANCIAL SERVICES CORP	8/30/2023	6.76	15,060.91	15,385.76	0.00	-324.85	0.00
BANK NEW YORK MELLON CORP	064058100	1,821.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	9/26/2023	36.42	77,595.83	82,891.92	0.00	-5,296.09	0.00
BANK OF AMERICA CORP	060505104	2,407.0000	O'SHAUGHNESSY PIPER JAFFRAY AND CO	1/20/2023	48.14	82,162.74	79,719.84	2,442.90	0.00	0.00

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SECURITY NAME	A	B	C	D	E	F	G	H	I	J
	CUSIP	SHARES	MANAGER/BROKER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET VALUE PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
BANK OZK	06417N103	447.0000	COPELAND PIPER JAFFRAY AND CO	2/9/2023	17.88	21,321.01	17,906.82	3,414.19	0.00	0.00
BANK OZK	06417N103	99.0000	COPELAND PIPER JAFFRAY AND CO	2/10/2023	3.96	4,706.08	3,965.94	740.14	0.00	0.00
BANK OZK	06417N103	343.0000	COPELAND INSTINET CLEARING SERVICES INC	5/24/2023	13.72	12,075.63	13,740.58	0.00	-1,664.95	0.00
BANK OZK	06417N103	609.0000	COPELAND PERSHING LLC	12/18/2023	24.36	30,186.66	24,396.54	5,790.12	0.00	0.00
BATH BODY WORKS INC COM	070830104	1,089.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	5/24/2023	10.89	42,297.51	45,890.46	0.00	-3,592.95	0.00
BILL HOLDINGS INC	090043100	523.0000	NEXT CENTURY PERSHING LLC	11/3/2023	20.92	31,113.49	56,725.89	0.00	-25,612.40	0.00
BILL HOLDINGS INC	090043100	800.0000	NEXT CENTURY PERSHING LLC	12/28/2023	32.00	66,779.94	87,484.12	0.00	-20,704.18	0.00
BIO-TECHNE CORP	09073M104	1,932.0000	FIERA ROBERT W. BAIRD	3/13/2023	57.96	146,453.31	160,124.16	0.00	-13,670.85	0.00
BOEING CO	097023105	112.0000	NEXT CENTURY MERRILL LYNCH PIERCE FENNER + SMITH	12/28/2023	4.48	29,013.30	21,113.13	7,900.17	0.00	0.00
BOSTON PROPERTIES INC	101121101	765.0000	O'SHAUGHNESSY PERSHING LLC	6/27/2023	15.30	43,176.48	51,698.70	0.00	-8,522.22	0.00

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	CUSIP	SHARES	MANAGER/BROKER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET VALUE PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
BOSTON PROPERTIES INC	101121101	134.0000	O'SHAUGHNESSY PERSHING LLC	7/3/2023	2.68	7,712.34	9,055.72	0.00	-1,343.38	0.00
BROOKFIELD INFRASTRUCTURE CORPOR	11275Q107	279.0000	COPELAND INSTINET CLEARING SERVICES INC	5/24/2023	11.16	13,041.44	10,853.10	2,188.34	0.00	0.00
BRUNSWICK CORP	117043109	136.0000	COPELAND INSTINET CLEARING SERVICES INC	5/24/2023	5.44	10,151.09	9,802.88	348.21	0.00	0.00
BUILDERS FIRSTSOURCE INC	12008R107	252.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	5/24/2023	2.52	28,685.91	16,349.76	12,336.15	0.00	0.00
BUILDERS FIRSTSOURCE INC	12008R107	458.0000	O'SHAUGHNESSY BARCLAYS CAPITAL INC./LE	6/27/2023	9.16	59,356.78	29,715.04	29,641.74	0.00	0.00
BUILDERS FIRSTSOURCE INC	12008R107	77.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	9/26/2023	0.77	9,451.92	4,995.76	4,456.16	0.00	0.00
BUILDERS FIRSTSOURCE INC	12008R107	193.0000	O'SHAUGHNESSY BARCLAYS CAPITAL INC./LE	9/26/2023	3.86	23,800.95	12,521.84	11,279.11	0.00	0.00
BWX TECHNOLOGIES INC	05605H100	231.0000	COPELAND INSTINET CLEARING SERVICES INC	5/24/2023	9.24	14,956.58	13,416.48	1,540.10	0.00	0.00
BWX TECHNOLOGIES INC	05605H100	116.0000	COPELAND RAYMOND JAMES AND ASSOCIATES INC	9/19/2023	4.64	8,724.22	6,737.28	1,986.94	0.00	0.00

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	CUSIP	SHARES	MANAGER/BROKER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET VALUE PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
BWX TECHNOLOGIES INC	05605H100	150.0000	COPELAND RAYMOND JAMES AND ASSOCIATES INC	9/20/2023	6.00	11,320.56	8,712.00	2,608.56	0.00	0.00
CABLE ONE INC	12685J105	15.0000	COPELAND INSTINET CLEARING SERVICES INC	5/24/2023	0.60	9,526.78	10,677.90	0.00	-1,151.12	0.00
CADENCE DESIGN SYS	127387108	397.0000	FIERA ROBERT BAIRD AND COMPANY INC	6/7/2023	11.91	90,094.65	63,774.08	26,320.57	0.00	0.00
CARDINAL HEALTH INC	14149Y108	52.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	6/20/2023	0.52	4,763.16	3,997.24	765.92	0.00	0.00
CASEYS GENERAL STORES	147528103	65.0000	COPELAND INSTINET CLEARING SERVICES INC	5/24/2023	2.60	14,833.02	14,582.75	250.27	0.00	0.00
CASEYS GENERAL STORES	147528103	72.0000	COPELAND INSTINET CLEARING SERVICES INC	10/20/2023	2.88	19,050.56	16,153.20	2,897.36	0.00	0.00
CELSIUS HOLDINGS I	15118V207	2,137.0000	NEXT CENTURY OPPENHEIMER + CO. INC.	11/15/2023	85.48	110,683.10	124,819.82	0.00	-14,136.72	0.00
CF INDS HLDGS INC	125269100	200.0000	O'SHAUGHNESSY GOLDMAN SACHS	11/28/2023	4.00	15,032.15	17,040.00	0.00	-2,007.85	0.00
CHARTER COMMUNICATIONS INC NEW	16119P108	17.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	5/24/2023	0.17	5,684.41	5,764.70	0.00	-80.29	0.00

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	CUSIP	SHARES	MANAGER/BROKER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET VALUE PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
CHARTER COMMUNICATIONS INC NEW	16119P108	47.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	6/20/2023	0.47	15,487.51	15,937.70	0.00	-450.19	0.00
CHARTER COMMUNICATIONS INC NEW	16119P108	205.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	11/28/2023	4.10	80,916.95	69,515.50	11,401.45	0.00	0.00
CHEMED CORP	16359R103	70.0000	COPELAND PIPER JAFFRAY AND CO	3/6/2023	2.80	36,649.25	35,730.10	919.15	0.00	0.00
CHEMED CORP	16359R103	23.0000	COPELAND INSTINET CLEARING SERVICES INC	5/24/2023	0.92	12,364.47	11,739.89	624.58	0.00	0.00
CHESAPEAKE UTILS CORP	165303108	97.0000	COPELAND INSTINET CLEARING SERVICES INC	5/24/2023	3.88	12,270.40	11,463.46	806.94	0.00	0.00
CHORD ENERGY CORPORATION	674215207	102.0000	COPELAND INSTINET CLEARING SERVICES INC	5/24/2023	4.08	15,435.75	13,954.62	1,481.13	0.00	0.00
CHORD ENERGY CORPORATION	674215207	113.0000	COPELAND RAYMOND JAMES AND ASSOCIATES INC	11/3/2023	4.52	19,475.54	15,459.53	4,016.01	0.00	0.00
CHORD ENERGY CORPORATION	674215207	85.0000	COPELAND RAYMOND JAMES AND ASSOCIATES INC	11/6/2023	3.40	14,396.45	11,628.85	2,767.60	0.00	0.00
CITIGROUP INC	172967424	647.0000	O'SHAUGHNESSY BARCLAYS CAPITAL LE	1/20/2023	12.94	32,394.86	29,263.81	3,131.05	0.00	0.00

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SECURITY NAME	A	B	C	D	E	F	G	H	I	J
	CUSIP	SHARES	MANAGER/BROKER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET VALUE PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
CITIGROUP INC	172967424	927.0000	O'SHAUGHNESSY LADENBURG THALMAN AND CO.	2/24/2023	18.54	46,109.87	41,928.21	4,181.66	0.00	0.00
CITIGROUP INC	172967424	1,179.0000	O'SHAUGHNESSY GOLDMAN SACHS AND COMPANY	3/23/2023	23.58	53,850.15	53,326.17	523.98	0.00	0.00
CITIGROUP INC	172967424	2,200.0000	O'SHAUGHNESSY BAYPOINT TRADING	4/27/2023	44.00	106,617.30	99,506.00	7,111.30	0.00	0.00
CITIGROUP INC	172967424	1,281.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	5/24/2023	12.81	56,869.66	57,939.63	0.00	-1,069.97	0.00
CITIGROUP INC	172967424	278.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	6/20/2023	2.78	13,135.45	12,573.94	561.51	0.00	0.00
CITIGROUP INC	172967424	1,676.0000	O'SHAUGHNESSY NATIONAL FINANCIAL SERVICES CORP	6/27/2023	33.52	77,401.92	75,805.48	1,596.44	0.00	0.00
CITIGROUP INC	172967424	1,287.0000	O'SHAUGHNESSY GOLDMAN SACHS	7/25/2023	25.74	61,312.57	58,211.01	3,101.56	0.00	0.00
CITIZENS FINL GROUP INC	174610105	5,391.0000	FIERA LOOP CAPITAL MARKETS	4/19/2023	161.73	160,304.95	212,243.67	0.00	-51,938.72	0.00
CIVITAS RESOURCES INC COM NEW	17888H103	189.0000	COPELAND INSTINET CLEARING SERVICES INC	5/24/2023	7.56	13,693.37	10,948.77	2,744.60	0.00	0.00

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							MARKET VALUE			
SECURITY NAME	CUSIP	SHARES	MANAGER/BROKER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
COGENT COMMUNICATIONS GROUP	19239V302	162.0000	COPELAND INSTINET CLEARING SERVICES INC	5/24/2023	6.48	10,056.37	9,246.96	809.41	0.00	0.00
COHEN & STEERS INC	19247A100	180.0000	COPELAND INSTINET CLEARING SERVICES INC	5/24/2023	7.20	9,857.12	11,620.80	0.00	-1,763.68	0.00
COMERICA INC	200340107	1,623.0000	O'SHAUGHNESSY LADENBURG THALMAN AND CO.	3/23/2023	32.46	76,333.78	108,497.55	0.00	-32,163.77	0.00
COSTAR GROUP INC	22160N109	1,154.0000	NEXT CENTURY ROBERT BAIRD AND COMPANY INC	10/9/2023	46.16	92,304.26	87,337.72	4,966.54	0.00	0.00
COSTAR GROUP INC	22160N109	544.0000	NEXT CENTURY PERSHING LLC	10/30/2023	21.76	37,944.07	41,171.33	0.00	-3,227.26	0.00
CRA INTL INC	12618T105	116.0000	COPELAND INSTINET CLEARING SERVICES INC	5/24/2023	4.64	11,197.47	14,201.88	0.00	-3,004.41	0.00
CROWDSTRIKE HOLDINGS INC -A	22788C105	380.0000	NEXT CENTURY PERSHING LLC	12/28/2023	15.20	97,091.12	67,085.20	30,005.92	0.00	0.00
CROWN HOLDINGS INC	228368106	604.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	10/31/2023	12.08	48,638.82	49,654.84	0.00	-1,016.02	0.00
DARDEN RESTAURANTS INC	237194105	56.0000	O'SHAUGHNESSY BARCLAYS CAPITAL LE	4/27/2023	1.12	8,346.47	7,746.48	599.99	0.00	0.00

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SECURITY NAME	A CUSIP	B SHARES	C MANAGER/BROKER	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				
DARDEN RESTAURANTS INC	237194105	276.0000	O'SHAUGHNESSY DIRECT TRADING INSTITUTIONAL INC	4/28/2023	2.76	41,105.73	38,179.08	2,926.65	0.00	0.00	
DARDEN RESTAURANTS INC	237194105	310.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	5/24/2023	3.10	50,204.10	42,882.30	7,321.80	0.00	0.00	
DARDEN RESTAURANTS INC	237194105	624.0000	O'SHAUGHNESSY NATIONAL FINANCIAL SERVICES CORP	11/28/2023	12.48	97,440.69	89,056.16	8,384.53	0.00	0.00	
DEVON ENERGY CORPORATION	25179M103	217.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	5/24/2023	2.17	10,784.81	13,347.67	0.00	-2,562.86	0.00	
DEVON ENERGY CORPORATION	25179M103	586.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	7/25/2023	5.86	31,108.73	36,044.86	0.00	-4,936.13	0.00	
DEVON ENERGY CORPORATION	25179M103	729.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	8/29/2023	14.58	36,925.01	44,840.79	0.00	-7,915.78	0.00	
DEVON ENERGY CORPORATION	25179M103	95.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	8/30/2023	1.90	4,836.75	5,843.45	0.00	-1,006.70	0.00	
DEVON ENERGY CORPORATION	25179M103	1,014.0000	O'SHAUGHNESSY BARCLAYS CAPITAL INC./LE	9/26/2023	20.28	47,600.62	62,371.14	0.00	-14,770.52	0.00	
DEXCOM INC	252131107	1,019.0000	NEXT CENTURY ROBERT BAIRD AND COMPANY INC	10/11/2023	40.76	79,599.36	95,626.63	0.00	-16,027.27	0.00	

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							MARKET VALUE			
SECURITY NAME	CUSIP	SHARES	MANAGER/BROKER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
DISCOVER FINL SVCS	254709108	174.0000	O'SHAUGHNESSY GOLDMAN SACHS	6/27/2023	3.48	20,029.13	17,022.42	3,006.71	0.00	0.00
DOCUSIGN INC	256163106	44.0000	POLEN SANFORD BERNSTEIN	7/19/2023	0.66	2,424.95	2,438.48	0.00	-13.53	0.00
DOCUSIGN INC	256163106	2,302.0000	POLEN JP MORGAN CLEARING CORP	9/11/2023	0.00	108,194.00	127,684.67	0.00	-19,490.67	0.00
DOLLAR GEN CORP NEW	256677105	1,115.0000	FIERA ROBERT BAIRD AND COMPANY INC	9/15/2023	33.45	128,948.71	274,568.75	0.00	-145,620.04	0.00
DOMINOS PIZZA INC	25754A201	142.0000	O'SHAUGHNESSY DIRECT TRADING INSTITUTIONAL INC	2/24/2023	1.42	49,355.22	49,188.80	166.42	0.00	0.00
DOMINOS PIZZA INC	25754A201	187.0000	O'SHAUGHNESSY PIPER JAFFRAY AND CO	4/27/2023	3.74	61,492.94	64,776.80	0.00	-3,283.86	0.00
DOW INC	260557103	602.0000	O'SHAUGHNESSY BARCLAYS CAPITAL INC./LE	11/28/2023	12.04	30,808.73	30,334.78	473.95	0.00	0.00
EASTMAN CHEMICAL CO	277432100	511.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	8/29/2023	5.11	42,757.99	41,615.84	1,142.15	0.00	0.00
EASTMAN CHEMICAL CO	277432100	854.0000	O'SHAUGHNESSY PERSHING LLC	9/26/2023	17.08	64,471.01	69,549.76	0.00	-5,078.75	0.00

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	CUSIP	SHARES	MANAGER/BROKER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET VALUE PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
EASTMAN CHEMICAL CO	277432100	1,056.0000	O'SHAUGHNESSY BARCLAYS CAPITAL INC./LE	11/28/2023	21.12	86,064.79	88,014.85	0.00	-1,950.06	0.00
ELEMENT SOLUTIONS INC PLATFORM SPECIALTY	28618M106	490.0000	COPELAND INSTINET CLEARING SERVICES INC	5/24/2023	19.60	8,792.53	8,913.10	0.00	-120.57	0.00
ENCOMPASS HEALTH CORP	29261A100	228.0000	COPELAND INSTINET CLEARING SERVICES INC	5/24/2023	9.12	13,777.19	13,636.68	140.51	0.00	0.00
ENSIGN GROUP INC	29358P101	185.0000	COPELAND INSTINET CLEARING SERVICES INC	5/24/2023	7.40	17,010.61	17,502.85	0.00	-492.24	0.00
EQUITABLE HLDGS INC	29452E101	304.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	10/31/2023	6.08	8,009.40	8,724.80	0.00	-715.40	0.00
EQUITABLE HLDGS INC	29452E101	1,336.0000	O'SHAUGHNESSY GOLDMAN SACHS	11/28/2023	26.72	39,560.51	38,343.20	1,217.31	0.00	0.00
EXELIXIS INC	30161Q104	3,612.0000	FIERA MISCHLER FINANCIAL GROUP, INC-EQUITIES	3/15/2023	108.36	60,618.98	57,936.48	2,682.50	0.00	0.00
EXELIXIS INC	30161Q104	2,328.0000	FIERA STEPHENS INC	3/16/2023	69.84	39,665.08	37,341.12	2,323.96	0.00	0.00
EXP WORLD HOLDINGS INC	30212W100	898.0000	COPELAND INSTINET CLEARING SERVICES INC	5/24/2023	35.92	13,685.41	9,949.84	3,735.57	0.00	0.00

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							PRIOR YR END OR CURR COST				
EXP WORLD HOLDINGS INC	30212W100	962.0000	COPELAND INSTINET CLEARING SERVICES INC	6/12/2023	38.48	18,628.69	10,658.96		7,969.73	0.00	0.00
EXP WORLD HOLDINGS INC	30212W100	481.0000	COPELAND RAYMOND JAMES AND ASSOCIATES INC	6/21/2023	19.24	9,342.19	5,329.48		4,012.71	0.00	0.00
EXP WORLD HOLDINGS INC	30212W100	548.0000	COPELAND RAYMOND JAMES AND ASSOCIATES INC	6/22/2023	21.92	10,481.90	6,071.84		4,410.06	0.00	0.00
EXP WORLD HOLDINGS INC	30212W100	696.0000	COPELAND ROBERT BAIRD AND COMPANY INC	7/14/2023	27.84	16,711.59	7,711.68		8,999.91	0.00	0.00
EXP WORLD HOLDINGS INC	30212W100	554.0000	COPELAND ROBERT BAIRD AND COMPANY INC	7/17/2023	22.16	13,347.69	6,138.32		7,209.37	0.00	0.00
FAIR ISSAC CORP	303250104	140.0000	O'SHAUGHNESSY DIRECT TRADING INSTITUTIONAL INC	3/23/2023	1.40	96,152.77	83,801.20		12,351.57	0.00	0.00
FAIR ISSAC CORP	303250104	14.0000	O'SHAUGHNESSY LADENBURG THALMAN AND CO.	4/27/2023	0.28	9,964.03	8,380.12		1,583.91	0.00	0.00
FAIR ISSAC CORP	303250104	54.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	5/24/2023	0.54	40,614.00	32,323.32		8,290.68	0.00	0.00
FAIR ISSAC CORP	303250104	32.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	6/20/2023	0.32	25,456.76	19,154.56		6,302.20	0.00	0.00

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SECURITY NAME	A CUSIP	B SHARES	C MANAGER/BROKER	D DATE SOLD	E COMM PAID	F PROCEEDS FROM SALES	G MARKET VALUE		H REALIZED GAIN	I REALIZED LOSS	J DIVIDENDS RECEIVED
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FAIR ISSAC CORP	303250104	79.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	6/27/2023	0.79	60,772.12	47,287.82	13,484.30	0.00	0.00	
FAIR ISSAC CORP	303250104	95.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	7/25/2023	0.95	79,927.90	56,865.10	23,062.80	0.00	0.00	
FAIR ISSAC CORP	303250104	44.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	8/29/2023	0.44	38,013.09	26,337.52	11,675.57	0.00	0.00	
FAIR ISSAC CORP	303250104	31.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	9/26/2023	0.31	26,928.53	18,555.98	8,372.55	0.00	0.00	
FAIR ISSAC CORP	303250104	37.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	9/27/2023	0.37	32,741.12	22,147.46	10,593.66	0.00	0.00	
FAIR ISSAC CORP	303250104	23.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	10/31/2023	0.23	19,487.47	13,767.34	5,720.13	0.00	0.00	
FAIR ISSAC CORP	303250104	78.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	11/1/2023	0.78	66,495.02	46,689.24	19,805.78	0.00	0.00	
FEDERAL AGRIC MTG CORP CL C	313148306	51.0000	COPELAND GOLDMAN SACHS AND COMPANY	3/13/2023	2.04	6,976.05	5,748.21	1,227.84	0.00	0.00	
FEDERAL AGRIC MTG CORP CL C	313148306	76.0000	COPELAND GOLDMAN SACHS AND COMPANY	3/14/2023	3.04	9,935.83	8,565.96	1,369.87	0.00	0.00	

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FEDERAL AGRIC MTG CORP CL C	313148306	41.0000	COPELAND INSTINET	3/15/2023	1.64	5,055.91	4,621.11	434.80	0.00	0.00
FEDERAL AGRIC MTG CORP CL C	313148306	101.0000	COPELAND INSTINET CLEARING SERVICES INC	5/24/2023	4.04	13,846.69	11,383.71	2,462.98	0.00	0.00
FEDERAL AGRIC MTG CORP CL C	313148306	45.0000	COPELAND PERSHING LLC	8/15/2023	1.80	7,857.97	5,071.95	2,786.02	0.00	0.00
FEDERAL AGRIC MTG CORP CL C	313148306	45.0000	COPELAND PERSHING LLC	8/16/2023	1.80	7,826.80	5,071.95	2,754.85	0.00	0.00
FEDERAL AGRIC MTG CORP CL C	313148306	44.0000	COPELAND GOLDMAN SACHS	8/16/2023	1.76	7,651.53	4,959.24	2,692.29	0.00	0.00
FISERV INC	337738108	828.0000	NEXT CENTURY ROBERT BAIRD AND COMPANY INC	10/9/2023	33.12	93,328.59	93,519.85	0.00	-191.26	0.00
FORTINET INC	34959E109	1,045.0000	FIERA ROBERT BAIRD AND COMPANY INC	6/7/2023	31.35	71,012.41	51,090.05	19,922.36	0.00	0.00
FORTINET INC	34959E109	3,865.0000	FIERA PERSHING LLC	8/9/2023	115.95	227,332.46	188,959.85	38,372.61	0.00	0.00
FREEPORT-MCMORAN COPPER & GOLD B	35671D857	1,702.0000	NEXT CENTURY PERSHING LLC	10/30/2023	68.08	58,126.91	61,957.57	0.00	-3,830.66	0.00
GARTNER INC CL A	366651107	174.0000	O'SHAUGHNESSY DIRECT TRADING INSTITUTIONAL INC	1/20/2023	1.74	57,884.50	58,488.36	0.00	-603.86	0.00

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SECURITY NAME	CUSIP	SHARES	MANAGER/BROKER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
GARTNER INC CL A	366651107	213.0000	O'SHAUGHNESSY PIPER JAFFRAY AND CO	2/24/2023	4.26	71,623.48	71,597.82	25.66	0.00	0.00
GARTNER INC CL A	366651107	56.0000	O'SHAUGHNESSY PIPER JAFFRAY AND CO	2/27/2023	1.12	18,803.69	18,823.84	0.00	-20.15	0.00
GARTNER INC CL A	366651107	56.0000	O'SHAUGHNESSY DIRECT TRADING INSTITUTIONAL INC	3/8/2023	0.56	18,949.92	18,823.84	126.08	0.00	0.00
GARTNER INC CL A	366651107	30.0000	POLEN INSTINET CLEARING SERVICES INC	6/16/2023	0.30	10,694.58	10,084.20	610.38	0.00	0.00
GARTNER INC CL A	366651107	15.0000	POLEN NATIONAL FINANCIAL SERVICES CORP	6/16/2023	0.08	5,391.47	5,042.10	349.37	0.00	0.00
GARTNER INC CL A	366651107	20.0000	POLEN SANFORD BERNSTEIN	6/16/2023	0.30	7,181.85	6,722.80	459.05	0.00	0.00
GARTNER INC CL A	366651107	22.0000	POLEN MERRILL LYNCH PIERCE FENNER + SMITH	6/20/2023	0.55	7,778.91	7,395.08	383.83	0.00	0.00
GARTNER INC CL A	366651107	14.0000	POLEN JEFFERIES COMPANY INC	6/20/2023	0.14	4,968.54	4,705.96	262.58	0.00	0.00
GARTNER INC CL A	366651107	5.0000	POLEN WILLIAM BLAIR & COMPANY LLC	6/21/2023	0.10	1,752.16	1,680.70	71.46	0.00	0.00

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GARTNER INC CL A	366651107	30.0000	POLEN JEFFERIES COMPANY INC	6/21/2023	0.30	10,523.71	10,084.20	439.51	0.00	0.00
GARTNER INC CL A	366651107	20.0000	POLEN JEFFERIES COMPANY INC	6/22/2023	0.20	6,939.47	6,722.80	216.67	0.00	0.00
GARTNER INC CL A	366651107	61.0000	POLEN JEFFERIES COMPANY INC	6/23/2023	0.61	20,729.47	20,504.54	224.93	0.00	0.00
GARTNER INC CL A	366651107	4.0000	POLEN MERRILL LYNCH PIERCE FENNER + SMITH	6/26/2023	0.10	1,350.01	1,344.56	5.45	0.00	0.00
GARTNER INC CL A	366651107	6.0000	POLEN MERRILL LYNCH PIERCE FENNER + SMITH	6/26/2023	0.06	2,032.42	2,016.84	15.58	0.00	0.00
GARTNER INC CL A	366651107	11.0000	POLEN SANFORD BERNSTEIN	7/19/2023	0.17	4,047.81	3,697.54	350.27	0.00	0.00
GARTNER INC CL A	366651107	581.0000	NEXT CENTURY PERSHING LLC	10/2/2023	5.81	201,658.31	195,080.24	6,578.07	0.00	0.00
HAMILTON LANE INC	407497106	171.0000	COPELAND INSTINET CLEARING SERVICES INC	5/24/2023	6.84	11,362.85	10,923.48	439.37	0.00	0.00
HCA HLDGS INC COM	40412C101	45.0000	O'SHAUGHNESSY BARCLAYS CAPITAL LE	3/23/2023	0.90	11,611.94	10,798.20	813.74	0.00	0.00

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	A	B	C	D	E	F	G	H	I	J
							MARKET VALUE			
SECURITY NAME	CUSIP	SHARES	MANAGER/BROKER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
HCA HLDGS INC COM	40412C101	65.0000	O'SHAUGHNESSY GOLDMAN SACHS AND COMPANY	4/27/2023	1.30	18,627.75	15,597.40	3,030.35	0.00	0.00
HCA HLDGS INC COM	40412C101	149.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	5/24/2023	1.49	39,487.66	35,754.04	3,733.62	0.00	0.00
HCA HLDGS INC COM	40412C101	13.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	6/20/2023	0.13	3,754.95	3,119.48	635.47	0.00	0.00
HENRY JACK & ASSOC INC	426281101	946.0000	FIERA ROBERT BAIRD AND COMPANY INC	8/21/2023	28.38	145,109.36	166,079.76	0.00	-20,970.40	0.00
HOME BANCSHARES INC	436893200	555.0000	COPELAND INSTINET CLEARING SERVICES INC	5/24/2023	22.20	11,895.10	12,648.45	0.00	-753.35	0.00
HOST HOTELS & RESORTS, INC.	44107P104	1,656.0000	O'SHAUGHNESSY GOLDMAN SACHS	8/29/2023	33.12	26,281.16	26,578.80	0.00	-297.64	0.00
HOST HOTELS & RESORTS, INC.	44107P104	1,984.0000	O'SHAUGHNESSY GOLDMAN SACHS	9/26/2023	39.68	31,672.51	31,843.20	0.00	-170.69	0.00
HOST HOTELS & RESORTS, INC.	44107P104	92.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	10/31/2023	0.92	1,413.11	1,476.60	0.00	-63.49	0.00
HOST HOTELS & RESORTS, INC.	44107P104	1,172.0000	O'SHAUGHNESSY GOLDMAN SACHS	10/31/2023	23.44	17,958.05	18,810.60	0.00	-852.55	0.00

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SECURITY NAME	A	B	C	D	E	F	G	H	I	J
	CUSIP	SHARES	MANAGER/BROKER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET VALUE PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
HOST HOTELS & RESORTS, INC.	44107P104	1,123.0000	O'SHAUGHNESSY BARCLAYS CAPITAL INC./LE	11/28/2023	22.46	19,488.83	18,024.15	1,464.68	0.00	0.00
HP INC	40434L105	1,309.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	5/24/2023	13.09	39,231.99	35,172.83	4,059.16	0.00	0.00
HP INC	40434L105	681.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	6/20/2023	6.81	20,589.40	18,298.47	2,290.93	0.00	0.00
HP INC	40434L105	619.0000	O'SHAUGHNESSY GOLDMAN SACHS	10/31/2023	12.38	16,093.99	16,632.53	0.00	-538.54	0.00
ILLUMINA INC	452327109	27.0000	POLEN SANFORD BERNSTEIN	7/19/2023	0.41	5,014.93	5,459.40	0.00	-444.47	0.00
ILLUMINA INC	452327109	1,373.0000	NEXT CENTURY PERSHING LLC	10/2/2023	13.73	185,525.82	278,161.16	0.00	-92,635.34	0.00
INSPERITY INC	45778Q107	106.0000	COPELAND INSTINET CLEARING SERVICES INC	5/24/2023	4.24	11,928.28	12,041.60	0.00	-113.32	0.00
INTER PARFUMS INC	458334109	51.0000	COPELAND BERENBERG CAPITAL MARKETS LLC	1/12/2023	2.04	5,694.03	4,922.52	771.51	0.00	0.00
INTER PARFUMS INC	458334109	42.0000	COPELAND INSTINET	1/13/2023	1.68	4,674.74	4,053.84	620.90	0.00	0.00

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							MARKET VALUE			
SECURITY NAME	CUSIP	SHARES	MANAGER/BROKER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
INTER PARFUMS INC	458334109	30.0000	COPELAND BERENBERG CAPITAL MARKETS LLC	1/13/2023	1.20	3,360.54	2,895.60	464.94	0.00	0.00
INTER PARFUMS INC	458334109	56.0000	COPELAND INSTINET	1/17/2023	2.24	6,266.92	5,405.12	861.80	0.00	0.00
INTER PARFUMS INC	458334109	132.0000	COPELAND INSTINET CLEARING SERVICES INC	5/24/2023	5.28	17,309.06	12,740.64	4,568.42	0.00	0.00
INTER PARFUMS INC	458334109	22.0000	COPELAND PERSHING LLC	9/6/2023	0.88	2,969.01	2,123.44	845.57	0.00	0.00
INTER PARFUMS INC	458334109	61.0000	COPELAND PERSHING LLC	9/7/2023	2.44	8,101.91	5,887.72	2,214.19	0.00	0.00
INTER PARFUMS INC	458334109	43.0000	COPELAND PERSHING LLC	9/8/2023	1.72	5,589.64	4,150.36	1,439.28	0.00	0.00
INTER PARFUMS INC	458334109	52.0000	COPELAND PERSHING LLC	9/11/2023	2.08	6,787.44	5,019.04	1,768.40	0.00	0.00
INTER PARFUMS INC	458334109	56.0000	COPELAND RAYMOND JAMES AND ASSOCIATES INC	9/25/2023	2.24	7,574.75	5,405.12	2,169.63	0.00	0.00
INTERNATIONAL PAPER CO	460146103	218.0000	O'SHAUGHNESSY BARCLAYS CAPITAL INC./LE	6/27/2023	4.36	6,816.95	7,549.34	0.00	-732.39	0.00
INTERNATIONAL PAPER CO	460146103	1,085.0000	O'SHAUGHNESSY GOLDMAN SACHS	7/25/2023	21.70	35,490.06	37,573.55	0.00	-2,083.49	0.00

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SECURITY NAME	A	B	C	D	E	F	G	H	I	J
	CUSIP	SHARES	MANAGER/BROKER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET VALUE PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
INTERNATIONAL PAPER CO	460146103	301.0000	O'SHAUGHNESSY GOLDMAN SACHS	8/29/2023	6.02	10,384.38	10,423.63	0.00	-39.25	0.00
INTUITIVE SURGICAL INC	46120E602	123.0000	NEXT CENTURY PERSHING LLC	10/30/2023	4.92	31,807.02	36,001.57	0.00	-4,194.55	0.00
INVESCO LTD	G491BT108	6,057.0000	FIERA ISI GROUP INC	3/2/2023	181.71	106,869.45	108,965.43	0.00	-2,095.98	0.00
ISHARES TR RUSSELL 1000 GROWTH	464287614	266.0000	POLEN SANFORD BERNSTEIN AND COMPANY	2/13/2023	3.99	63,262.66	58,634.38	4,628.28	0.00	0.00
KAISER ALUM CORP	483007704	89.0000	COPELAND ROBERT W. BAIRD	1/23/2023	3.56	7,628.52	6,760.44	868.08	0.00	0.00
KAISER ALUM CORP	483007704	172.0000	COPELAND ROBERT W. BAIRD	1/24/2023	6.88	14,615.93	13,065.12	1,550.81	0.00	0.00
KAISER ALUM CORP	483007704	110.0000	COPELAND RAYMOND JAMES AND ASSOCIATES INC	3/1/2023	4.40	8,412.92	8,355.60	57.32	0.00	0.00
KAISER ALUM CORP	483007704	199.0000	COPELAND RAYMOND JAMES AND ASSOCIATES INC	3/2/2023	7.96	15,481.24	15,116.04	365.20	0.00	0.00
KAISER ALUM CORP	483007704	342.0000	COPELAND LIQUIDNET INC	3/30/2023	13.68	25,065.62	25,978.32	0.00	-912.70	0.00
KAISER ALUM CORP	483007704	107.0000	COPELAND OPPENHEIMER AND CO INC	3/31/2023	4.28	7,748.99	8,127.72	0.00	-378.73	0.00

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							MARKET VALUE			
SECURITY NAME	CUSIP	SHARES	MANAGER/BROKER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
KAISER ALUM CORP	483007704	140.0000	COPELAND ISI GROUP INC	4/17/2023	5.60	9,491.19	10,634.40	0.00	-1,143.21	0.00
KAISER ALUM CORP	483007704	173.0000	COPELAND ISI GROUP INC	4/18/2023	6.92	11,443.02	13,141.08	0.00	-1,698.06	0.00
KAISER ALUM CORP	483007704	148.0000	COPELAND ISI GROUP INC	4/19/2023	5.92	9,835.64	11,242.08	0.00	-1,406.44	0.00
KENNEDY-WILSON HLDGS INC	489398107	455.0000	COPELAND INSTINET CLEARING SERVICES INC	5/24/2023	18.20	6,950.88	7,157.15	0.00	-206.27	0.00
KENNEDY-WILSON HLDGS INC	489398107	334.0000	COPELAND PERSHING LLC	11/3/2023	13.36	4,195.94	5,253.82	0.00	-1,057.88	0.00
KENNEDY-WILSON HLDGS INC	489398107	723.0000	COPELAND SANFORD BERNSTEIN	11/6/2023	28.92	8,890.14	11,372.79	0.00	-2,482.65	0.00
KENNEDY-WILSON HLDGS INC	489398107	95.0000	COPELAND INSTINET CLEARING SERVICES INC	11/7/2023	3.80	1,134.71	1,494.35	0.00	-359.64	0.00
KENNEDY-WILSON HLDGS INC	489398107	813.0000	COPELAND RAYMOND JAMES AND ASSOCIATES INC	11/14/2023	32.52	9,635.43	12,788.49	0.00	-3,153.06	0.00
KENNEDY-WILSON HLDGS INC	489398107	776.0000	COPELAND RAYMOND JAMES AND ASSOCIATES INC	11/15/2023	31.04	9,219.59	12,206.48	0.00	-2,986.89	0.00
KENNEDY-WILSON HLDGS INC	489398107	665.0000	COPELAND NATIONAL FINANCIAL SERVICES CORP	11/29/2023	26.60	7,568.69	10,460.45	0.00	-2,891.76	0.00

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							MARKET VALUE			
SECURITY NAME	CUSIP	SHARES	MANAGER/BROKER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
KENNEDY-WILSON HLDGS INC	489398107	73.0000	COPELAND GOLDMAN SACHS	11/29/2023	2.92	828.91	1,148.29	0.00	-319.38	0.00
KENNEDY-WILSON HLDGS INC	489398107	1,075.0000	COPELAND JP MORGAN CLEARING CORP	11/30/2023	43.00	12,152.02	16,909.75	0.00	-4,757.73	0.00
KENNEDY-WILSON HLDGS INC	489398107	461.0000	COPELAND ROBERT BAIRD AND COMPANY INC	12/18/2023	18.44	5,698.60	7,251.53	0.00	-1,552.93	0.00
KENNEDY-WILSON HLDGS INC	489398107	69.0000	COPELAND GOLDMAN SACHS	12/19/2023	2.76	851.15	1,085.37	0.00	-234.22	0.00
KENNEDY-WILSON HLDGS INC	489398107	1,065.0000	COPELAND ROBERT BAIRD AND COMPANY INC	12/19/2023	42.60	13,230.17	16,752.45	0.00	-3,522.28	0.00
KEYCORP	493267108	4,794.0000	O'SHAUGHNESSY BAYPOINT TRADING	1/20/2023	95.88	85,479.37	83,511.48	1,967.89	0.00	0.00
KEYCORP	493267108	3,869.0000	O'SHAUGHNESSY LADENBURG THALMAN AND CO.	2/24/2023	77.38	71,118.32	67,397.98	3,720.34	0.00	0.00
KEYCORP	493267108	4,277.0000	O'SHAUGHNESSY PIPER JAFFRAY AND CO	3/23/2023	85.54	51,864.19	74,505.34	0.00	-22,641.15	0.00
KEYCORP	493267108	142.0000	O'SHAUGHNESSY DIRECT TRADING INSTITUTIONAL INC	3/23/2023	1.42	1,724.58	2,473.64	0.00	-749.06	0.00

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SECURITY NAME	A CUSIP	B SHARES	C MANAGER/BROKER	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				
KEYSIGHT TECHNOLOGIES INC - W/I	49338L103	1,423.0000	FIERA ROBERT BAIRD AND COMPANY INC	8/16/2023	42.69	217,262.90	243,432.61		0.00	-26,169.71	0.00
KINDER MORGAN INC DEL COM	49456B101	1,475.0000	O'SHAUGHNESSY JONESTRADING INSTITUTIONAL SERVICES LLC.	1/20/2023	29.50	27,495.73	26,668.00		827.73	0.00	0.00
KINDER MORGAN INC DEL COM	49456B101	5,662.0000	O'SHAUGHNESSY JONESTRADING INSTITUTIONAL SERVICES LLC.	1/23/2023	113.24	106,132.89	102,368.96		3,763.93	0.00	0.00
KINSALE CAP GROUP INC	49714P108	36.0000	COPELAND INSTINET CLEARING SERVICES INC	5/24/2023	1.44	11,027.07	9,610.20		1,416.87	0.00	0.00
KLA-TENCOR CORP	482480100	13.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	8/29/2023	0.13	6,288.38	4,901.39		1,386.99	0.00	0.00
KLA-TENCOR CORP	482480100	100.0000	O'SHAUGHNESSY NATIONAL FINANCIAL SERVICES CORP	9/26/2023	2.00	45,053.63	37,703.00		7,350.63	0.00	0.00
KLA-TENCOR CORP	482480100	145.0000	O'SHAUGHNESSY PERSHING LLC	10/31/2023	2.90	66,354.04	54,669.35		11,684.69	0.00	0.00
KULICKE & SOFFA INDS INC	501242101	188.0000	COPELAND INSTINET CLEARING SERVICES INC	5/24/2023	7.52	9,190.36	8,320.88		869.48	0.00	0.00
L3 HARRIS TECHNOLOGIES INC COM	502431109	121.0000	O'SHAUGHNESSY PIPER JAFFRAY AND CO	2/24/2023	2.42	25,724.62	25,193.41		531.21	0.00	0.00

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L3 HARRIS TECHNOLOGIES INC COM	502431109	108.0000	O'SHAUGHNESSY LADENBURG THALMAN AND CO.	4/27/2023	2.16	21,718.14	22,486.68	0.00	-768.54	0.00
LAKELAND FINL CORP	511656100	204.0000	COPELAND RBC CAPITAL MARKETS CORP	3/23/2023	8.16	13,482.13	14,885.88	0.00	-1,403.75	0.00
LAKELAND FINL CORP	511656100	55.0000	COPELAND RBC CAPITAL MARKETS CORP	3/24/2023	2.20	3,604.62	4,013.35	0.00	-408.73	0.00
LAKELAND FINL CORP	511656100	171.0000	COPELAND INSTINET CLEARING SERVICES INC	5/24/2023	6.84	8,576.20	12,477.87	0.00	-3,901.67	0.00
LANDSTAR SYSTEM INC	515098101	88.0000	COPELAND INSTINET CLEARING SERVICES INC	5/24/2023	3.52	15,206.27	14,335.20	871.07	0.00	0.00
LANDSTAR SYSTEM INC	515098101	147.0000	COPELAND INSTINET CLEARING SERVICES INC	8/1/2023	5.88	29,498.96	23,946.30	5,552.66	0.00	0.00
LANDSTAR SYSTEM INC	515098101	79.0000	COPELAND GOLDMAN SACHS	8/15/2023	3.16	15,397.39	12,869.10	2,528.29	0.00	0.00
LANDSTAR SYSTEM INC	515098101	34.0000	COPELAND RBC DAIN RAUSCHER INC	8/16/2023	1.36	6,581.46	5,538.60	1,042.86	0.00	0.00
LEMAITRE VASCULAR INC	525558201	192.0000	COPELAND RBC DAIN RAUSCHER INC	5/10/2023	7.68	12,565.25	8,835.84	3,729.41	0.00	0.00

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LEMAITRE VASCULAR INC	525558201	188.0000	COPELAND RBC DAIN RAUSCHER INC	5/11/2023	7.52	12,300.80	8,651.76	3,649.04	0.00	0.00
LEMAITRE VASCULAR INC	525558201	74.0000	COPELAND INSTINET CLEARING SERVICES INC	5/15/2023	2.96	4,762.22	3,405.48	1,356.74	0.00	0.00
LEMAITRE VASCULAR INC	525558201	143.0000	COPELAND INSTINET CLEARING SERVICES INC	5/16/2023	5.72	9,189.31	6,580.86	2,608.45	0.00	0.00
LEMAITRE VASCULAR INC	525558201	149.0000	COPELAND INSTINET CLEARING SERVICES INC	5/17/2023	5.96	9,537.87	6,856.98	2,680.89	0.00	0.00
LEMAITRE VASCULAR INC	525558201	36.0000	COPELAND INSTINET CLEARING SERVICES INC	5/18/2023	1.44	2,291.35	1,656.72	634.63	0.00	0.00
LEMAITRE VASCULAR INC	525558201	218.0000	COPELAND INSTINET CLEARING SERVICES INC	5/24/2023	8.72	13,148.80	10,032.36	3,116.44	0.00	0.00
LENNAR CORP CL A	526057104	146.0000	O'SHAUGHNESSY GOLDMAN SACHS	9/26/2023	2.92	16,426.25	13,213.00	3,213.25	0.00	0.00
LIBERTY GLOBAL PLC SERIES C	G5480U120	819.0000	O'SHAUGHNESSY BARCLAYS CAPITAL LE	4/27/2023	16.38	15,735.97	15,913.17	0.00	-177.20	0.00
LIBERTY GLOBAL PLC SERIES C	G5480U120	611.0000	O'SHAUGHNESSY BARCLAYS CAPITAL LE	4/28/2023	12.22	11,720.29	11,871.73	0.00	-151.44	0.00

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LIBERTY GLOBAL PLC SERIES C	G5480U120	4,041.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	5/24/2023	40.41	71,646.36	78,516.63	0.00	-6,870.27	0.00
LIBERTY GLOBAL PLC SERIES C	G5480U120	842.0000	O'SHAUGHNESSY GOLDMAN SACHS	6/27/2023	16.84	14,692.70	16,360.06	0.00	-1,667.36	0.00
LIBERTY GLOBAL PLC SERIES C	G5480U120	171.0000	O'SHAUGHNESSY NATIONAL FINANCIAL SERVICES CORP	7/25/2023	3.42	3,465.03	3,322.53	142.50	0.00	0.00
LIBERTY GLOBAL PLC SERIES C	G5480U120	134.0000	O'SHAUGHNESSY NATIONAL FINANCIAL SERVICES CORP	7/26/2023	2.68	2,558.10	2,603.62	0.00	-45.52	0.00
LIBERTY GLOBAL PLC SERIES C	G5480U120	589.0000	O'SHAUGHNESSY NATIONAL FINANCIAL SERVICES CORP	7/27/2023	11.78	11,572.57	11,444.27	128.30	0.00	0.00
LIBERTY GLOBAL PLC SERIES C	G5480U120	147.0000	O'SHAUGHNESSY NATIONAL FINANCIAL SERVICES CORP	7/28/2023	2.94	2,906.90	2,856.21	50.69	0.00	0.00
LIBERTY GLOBAL PLC SERIES C	G5480U120	74.0000	O'SHAUGHNESSY NATIONAL FINANCIAL SERVICES CORP	8/1/2023	1.48	1,461.48	1,437.82	23.66	0.00	0.00
LIBERTY GLOBAL PLC SERIES C	G5480U120	221.0000	O'SHAUGHNESSY NATIONAL FINANCIAL SERVICES CORP	8/3/2023	4.42	4,346.30	4,294.03	52.27	0.00	0.00
LILLY ELI & CO	532457108	54.0000	NEXT CENTURY MERRILL LYNCH PIERCE FENNER + SMITH	12/28/2023	2.16	31,431.77	32,121.36	0.00	-689.59	0.00

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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/BROKER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET VALUE PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
LITTLEFUSE INC	537008104	45.0000	COPELAND INSTINET CLEARING SERVICES INC	5/24/2023	1.80	11,710.34	9,909.00	1,801.34	0.00	0.00
LOEWS CORP	540424108	163.0000	O'SHAUGHNESSY BAYPOINT TRADING	2/24/2023	3.26	9,905.28	9,507.79	397.49	0.00	0.00
LOEWS CORP	540424108	1,694.0000	O'SHAUGHNESSY DIRECT TRADING INSTITUTIONAL INC	3/23/2023	16.94	95,263.36	98,811.02	0.00	-3,547.66	0.00
LOEWS CORP	540424108	440.0000	O'SHAUGHNESSY DIRECT TRADING INSTITUTIONAL INC	4/27/2023	4.40	24,691.50	25,665.20	0.00	-973.70	0.00
LOEWS CORP	540424108	1,105.0000	O'SHAUGHNESSY JONESTRADING INSTITUTIONAL SERVICES LLC.	4/27/2023	22.10	61,981.05	64,454.65	0.00	-2,473.60	0.00
LULULEMON ATHLETICA INC	550021109	42.0000	NEXT CENTURY PERSHING LLC	12/5/2023	1.68	19,294.02	16,119.68	3,174.34	0.00	0.00
LUMEN TECHNOLOGIES INC COM	550241103	20.0000	O'SHAUGHNESSY GOLDMAN SACHS AND COMPANY	1/20/2023	0.40	110.59	104.40	6.19	0.00	0.00
LUMEN TECHNOLOGIES INC COM	550241103	651.0000	O'SHAUGHNESSY GOLDMAN SACHS AND COMPANY	1/24/2023	13.02	3,372.10	3,398.22	0.00	-26.12	0.00
LUMEN TECHNOLOGIES INC COM	550241103	1,302.0000	O'SHAUGHNESSY GOLDMAN SACHS AND COMPANY	1/26/2023	26.04	6,867.11	6,796.44	70.67	0.00	0.00

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SECURITY NAME	A	B	C	D	E	F	G	H	I	J
	CUSIP	SHARES	MANAGER/BROKER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET VALUE PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
LUMEN TECHNOLOGIES INC COM	550241103	22,971.0000	O'SHAUGHNESSY RAYMOND JAMES AND ASSOCIATES INC	2/2/2023	229.71	119,049.06	119,908.62	0.00	-859.56	0.00
LUMEN TECHNOLOGIES INC COM	550241103	2,400.0000	O'SHAUGHNESSY	2/3/2023	48.00	12,830.34	12,528.00	302.34	0.00	0.00
LUMEN TECHNOLOGIES INC COM	550241103	479.0000	O'SHAUGHNESSY JONESTRADING INSTITUTIONAL SERVICES LLC.	2/7/2023	9.58	2,581.89	2,500.38	81.51	0.00	0.00
LUMEN TECHNOLOGIES INC COM	550241103	4,323.0000	O'SHAUGHNESSY GOLDMAN SACHS AND COMPANY	2/24/2023	86.46	15,951.50	22,566.06	0.00	-6,614.56	0.00
MARATHON OIL CORP	565849106	147.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	5/24/2023	1.47	3,537.53	3,979.29	0.00	-441.76	0.00
MARATHON OIL CORP	565849106	172.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	6/20/2023	1.72	3,917.27	4,656.04	0.00	-738.77	0.00
MARATHON OIL CORP	565849106	1,521.0000	O'SHAUGHNESSY BARCLAYS CAPITAL INC./LE	6/27/2023	30.42	33,484.85	41,173.47	0.00	-7,688.62	0.00
MARATHON OIL CORP	565849106	1,342.0000	O'SHAUGHNESSY PERSHING LLC	7/25/2023	26.84	34,405.11	36,327.94	0.00	-1,922.83	0.00
MARATHON OIL CORP	565849106	172.0000	O'SHAUGHNESSY PERSHING LLC	7/27/2023	3.44	4,444.65	4,656.04	0.00	-211.39	0.00

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SECURITY NAME	A	B	C	D	E	F	G	H	I	J
	CUSIP	SHARES	MANAGER/BROKER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET VALUE PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
MARATHON OIL CORP	565849106	101.0000	O'SHAUGHNESSY PERSHING LLC	7/31/2023	2.02	2,660.33	2,734.07	0.00	-73.74	0.00
MARATHON OIL CORP	565849106	302.0000	O'SHAUGHNESSY PERSHING LLC	8/1/2023	6.04	7,877.90	8,175.14	0.00	-297.24	0.00
MARATHON OIL CORP	565849106	2,032.0000	O'SHAUGHNESSY NATIONAL FINANCIAL SERVICES CORP	8/29/2023	40.64	52,713.71	55,006.24	0.00	-2,292.53	0.00
MARATHON OIL CORP	565849106	1,016.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	9/26/2023	20.32	26,798.11	27,503.12	0.00	-705.01	0.00
MARATHON OIL CORP	565849106	1,183.0000	O'SHAUGHNESSY BARCLAYS CAPITAL INC./LE	10/31/2023	23.66	32,006.87	32,023.81	0.00	-16.94	0.00
MARATHON PETE CORP	56585A102	44.0000	O'SHAUGHNESSY DIRECT TRADING INSTITUTIONAL INC	1/20/2023	0.44	5,450.82	5,121.16	329.66	0.00	0.00
MARATHON PETE CORP	56585A102	115.0000	O'SHAUGHNESSY BARCLAYS CAPITAL LE	1/20/2023	2.30	14,205.34	13,384.85	820.49	0.00	0.00
MARATHON PETE CORP	56585A102	98.0000	O'SHAUGHNESSY BARCLAYS CAPITAL LE	2/24/2023	1.96	11,989.04	11,406.22	582.82	0.00	0.00
MARATHON PETE CORP	56585A102	414.0000	O'SHAUGHNESSY BARCLAYS CAPITAL LE	3/23/2023	8.28	53,420.60	48,185.46	5,235.14	0.00	0.00
MARATHON PETE CORP	56585A102	243.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	5/24/2023	2.43	26,854.91	28,282.77	0.00	-1,427.86	0.00

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	A	B	C	D	E	F	G	H	I	J
							MARKET VALUE			
SECURITY NAME	CUSIP	SHARES	MANAGER/BROKER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
MARATHON PETE CORP	56585A102	66.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	6/20/2023	0.66	7,321.98	7,681.74	0.00	-359.76	0.00
MARATHON PETE CORP	56585A102	160.0000	O'SHAUGHNESSY GOLDMAN SACHS	8/29/2023	3.20	22,857.41	18,622.40	4,235.01	0.00	0.00
MARATHON PETE CORP	56585A102	313.0000	O'SHAUGHNESSY GOLDMAN SACHS	9/26/2023	6.26	47,844.79	36,430.07	11,414.72	0.00	0.00
MASCO CORP	574599106	457.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	5/24/2023	4.57	23,235.06	21,328.19	1,906.87	0.00	0.00
MASCO CORP	574599106	461.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	6/20/2023	4.61	25,592.49	21,514.87	4,077.62	0.00	0.00
MASCO CORP	574599106	758.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	6/27/2023	7.58	42,784.82	35,375.86	7,408.96	0.00	0.00
MASCO CORP	574599106	78.0000	O'SHAUGHNESSY RBC DAIN RAUSCHER INC	6/28/2023	0.78	4,448.28	3,640.26	808.02	0.00	0.00
MASCO CORP	574599106	33.0000	O'SHAUGHNESSY RBC DAIN RAUSCHER INC	6/29/2023	0.33	1,885.44	1,540.11	345.33	0.00	0.00
MASCO CORP	574599106	56.0000	O'SHAUGHNESSY RBC DAIN RAUSCHER INC	7/3/2023	0.56	3,212.79	2,613.52	599.27	0.00	0.00

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SECURITY NAME	A	B	C	D	E	F	G	H	I	J
	CUSIP	SHARES	MANAGER/BROKER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET VALUE PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
MASCO CORP	574599106	504.0000	O'SHAUGHNESSY NATIONAL FINANCIAL SERVICES CORP	7/25/2023	10.08	29,995.91	23,521.68	6,474.23	0.00	0.00
MASCO CORP	574599106	771.0000	O'SHAUGHNESSY GOLDMAN SACHS	10/31/2023	15.42	40,061.37	35,982.57	4,078.80	0.00	0.00
MASCO CORP	574599106	1,148.0000	O'SHAUGHNESSY GOLDMAN SACHS	11/28/2023	22.96	68,199.49	53,577.16	14,622.33	0.00	0.00
MASTERCARD INC	57636Q104	24.0000	POLEN SANFORD BERNSTEIN	7/19/2023	0.36	9,566.25	8,345.52	1,220.73	0.00	0.00
MASTERCARD INC	57636Q104	566.0000	NEXT CENTURY PERSHING LLC	10/2/2023	5.66	223,155.88	196,815.18	26,340.70	0.00	0.00
MASTERCARD INC	57636Q104	79.0000	NEXT CENTURY GOLDMAN SACHS	11/2/2023	0.79	30,103.53	27,470.67	2,632.86	0.00	0.00
MATERION CORP COM	576690101	153.0000	COPELAND INSTINET CLEARING SERVICES INC	5/24/2023	6.12	15,713.55	13,389.03	2,324.52	0.00	0.00
MATERION CORP COM	576690101	45.0000	COPELAND INSTINET CLEARING SERVICES INC	10/19/2023	1.80	4,346.06	3,937.95	408.11	0.00	0.00
MATERION CORP COM	576690101	45.0000	COPELAND INSTINET CLEARING SERVICES INC	10/20/2023	1.80	4,297.51	3,937.95	359.56	0.00	0.00
MATERION CORP COM	576690101	106.0000	COPELAND INSTINET CLEARING SERVICES INC	10/23/2023	4.24	9,950.21	9,276.06	674.15	0.00	0.00

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	CUSIP	SHARES	MANAGER/BROKER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET VALUE PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
MCKESSON CORP	58155Q103	74.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	6/20/2023	0.74	30,431.52	27,758.88	2,672.64	0.00	0.00
MCKESSON CORP	58155Q103	159.0000	O'SHAUGHNESSY BARCLAYS CAPITAL INC./LE	6/27/2023	3.18	65,085.67	59,644.08	5,441.59	0.00	0.00
MCKESSON CORP	58155Q103	4.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	8/29/2023	0.04	1,694.39	1,500.48	193.91	0.00	0.00
MCKESSON CORP	58155Q103	7.0000	O'SHAUGHNESSY BARCLAYS CAPITAL INC./LE	8/29/2023	0.14	2,966.50	2,625.84	340.66	0.00	0.00
MCKESSON CORP	58155Q103	16.0000	O'SHAUGHNESSY BARCLAYS CAPITAL INC./LE	10/31/2023	0.32	7,227.62	6,001.92	1,225.70	0.00	0.00
METLIFE INC	59156R108	990.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	8/29/2023	9.90	62,223.67	71,128.83	0.00	-8,905.16	0.00
MGM MIRAGE	552953101	504.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	5/24/2023	5.04	19,877.90	16,899.12	2,978.78	0.00	0.00
MICROSOFT CORP	594918104	158.0000	POLEN NATIONAL FINANCIAL SERVICES CORP	6/15/2023	0.79	53,837.35	37,891.56	15,945.79	0.00	0.00
MICROSOFT CORP	594918104	34.0000	POLEN WILLIAM BLAIR & COMPANY LLC	6/15/2023	0.68	11,628.53	8,153.88	3,474.65	0.00	0.00

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SECURITY NAME	CUSIP	SHARES	MANAGER/BROKER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
MICROSOFT CORP	594918104	171.0000	POLEN GOLDMAN SACHS	6/15/2023	3.42	58,587.16	41,009.22	17,577.94	0.00	0.00
MICROSOFT CORP	594918104	137.0000	POLEN INSTINET CLEARING SERVICES INC	6/15/2023	1.37	47,076.82	32,855.34	14,221.48	0.00	0.00
MICROSOFT CORP	594918104	36.0000	POLEN SANFORD BERNSTEIN	7/19/2023	0.54	12,918.30	8,633.52	4,284.78	0.00	0.00
MICROSOFT CORP	594918104	432.0000	NEXT CENTURY MERRILL LYNCH PIERCE FENNER + SMITH	12/28/2023	17.28	162,093.83	103,602.24	58,491.59	0.00	0.00
MIRATI THERAPEUTICS INC	60468T105	2,963.0000	FIERA RAYMOND JAMES AND ASSOCIATES INC	10/18/2023	88.89	166,849.63	134,253.53	32,596.10	0.00	0.00
MIRATI THERAPEUTICS INC	60468T105	2,360.0000	FIERA INSTINET CLEARING SERVICES INC	10/19/2023	70.80	132,787.16	87,506.64	45,280.52	0.00	0.00
MOHAWK INDS INC	608190104	1,281.0000	FIERA ROBERT BAIRD AND COMPANY INC	8/21/2023	38.43	123,235.57	130,943.82	0.00	-7,708.25	0.00
MONRO INC	610236101	213.0000	COPELAND INSTINET CLEARING SERVICES INC	5/24/2023	8.52	9,204.16	9,627.60	0.00	-423.44	0.00
MONRO INC	610236101	26.0000	COPELAND NATIONAL FINANCIAL SERVICES CORP	7/26/2023	1.04	960.48	1,175.20	0.00	-214.72	0.00

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							MARKET VALUE			
SECURITY NAME	CUSIP	SHARES	MANAGER/BROKER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
MONRO INC	610236101	38.0000	COPELAND GOLDMAN SACHS	7/27/2023	1.52	1,401.61	1,717.60	0.00	-315.99	0.00
MONRO INC	610236101	69.0000	COPELAND NATIONAL FINANCIAL SERVICES CORP	7/27/2023	2.76	2,583.85	3,118.80	0.00	-534.95	0.00
MONRO INC	610236101	43.0000	COPELAND NATIONAL FINANCIAL SERVICES CORP	7/28/2023	1.72	1,593.07	1,943.60	0.00	-350.53	0.00
MONRO INC	610236101	76.0000	COPELAND GOLDMAN SACHS	7/28/2023	3.04	2,821.93	3,435.20	0.00	-613.27	0.00
MONRO INC	610236101	214.0000	COPELAND GOLDMAN SACHS	7/31/2023	8.56	7,894.84	9,672.80	0.00	-1,777.96	0.00
MONRO INC	610236101	63.0000	COPELAND GOLDMAN SACHS	8/2/2023	2.52	2,210.80	2,847.60	0.00	-636.80	0.00
MONRO INC	610236101	196.0000	COPELAND RAYMOND JAMES AND ASSOCIATES INC	8/2/2023	7.84	6,890.05	8,859.20	0.00	-1,969.15	0.00
MONRO INC	610236101	463.0000	COPELAND GOLDMAN SACHS	8/9/2023	18.52	15,990.69	20,927.60	0.00	-4,936.91	0.00
MONRO INC	610236101	78.0000	COPELAND MERRILL LYNCH PIERCE FENNER + SMITH	8/9/2023	3.12	2,688.25	3,525.60	0.00	-837.35	0.00
MONRO INC	610236101	137.0000	COPELAND GOLDMAN SACHS	8/25/2023	5.48	4,559.84	6,192.40	0.00	-1,632.56	0.00

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SECURITY NAME	CUSIP	SHARES	MANAGER/BROKER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
MONRO INC	610236101	146.0000	COPELAND GOLDMAN SACHS	8/28/2023	5.84	4,895.31	6,599.20	0.00	-1,703.89	0.00
MONRO INC	610236101	171.0000	COPELAND GOLDMAN SACHS	8/29/2023	6.84	5,705.83	7,729.20	0.00	-2,023.37	0.00
MONRO INC	610236101	178.0000	COPELAND GOLDMAN SACHS	8/30/2023	7.12	5,951.70	8,045.60	0.00	-2,093.90	0.00
MONRO INC	610236101	73.0000	COPELAND GOLDMAN SACHS	8/31/2023	2.92	2,432.25	3,299.60	0.00	-867.35	0.00
MONRO INC	610236101	261.0000	COPELAND WELLS FARGO SECURITIES, LLC	9/14/2023	10.44	7,893.12	11,797.20	0.00	-3,904.08	0.00
MONRO INC	610236101	22.0000	COPELAND GOLDMAN SACHS	9/15/2023	0.88	661.20	994.40	0.00	-333.20	0.00
MONRO INC	610236101	568.0000	COPELAND WELLS FARGO SECURITIES, LLC	9/15/2023	22.72	16,846.91	25,673.60	0.00	-8,826.69	0.00
MOSAIC CO NEW	61945C103	287.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	6/20/2023	2.87	9,909.71	12,590.69	0.00	-2,680.98	0.00
MOSAIC CO NEW	61945C103	1,643.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	11/28/2023	32.86	59,221.96	72,078.41	0.00	-12,856.45	0.00
MOSAIC CO NEW	61945C103	198.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	11/28/2023	1.98	7,111.11	8,686.26	0.00	-1,575.15	0.00

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SECURITY NAME	CUSIP	SHARES	MANAGER/BROKER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
NETFLIX.COM INC	64110L106	35.0000	POLEN SANFORD BERNSTEIN	7/19/2023	0.53	16,646.65	10,320.80	6,325.85	0.00	0.00
NETFLIX.COM INC	64110L106	1,875.0000	NEXT CENTURY PERSHING LLC	10/2/2023	18.75	710,287.62	560,056.47	150,231.15	0.00	0.00
NEXPOINT RESIDENTIAL TR INC	65341D102	238.0000	COPELAND INSTINET CLEARING SERVICES INC	5/24/2023	9.52	9,839.17	10,357.76	0.00	-518.59	0.00
NEXSTAR MEDIA GROUP INC COMMON STOCK	65336K103	67.0000	COPELAND INSTINET CLEARING SERVICES INC	5/24/2023	2.68	10,531.76	11,727.01	0.00	-1,195.25	0.00
NIKE INC CL B	654106103	33.0000	POLEN SANFORD BERNSTEIN	7/19/2023	0.50	3,594.16	3,861.33	0.00	-267.17	0.00
NIKE INC CL B	654106103	1,766.0000	NEXT CENTURY PERSHING LLC	10/2/2023	17.66	166,742.26	206,930.77	0.00	-40,188.51	0.00
NORTHERN OIL & GAS INC NEV	665531307	452.0000	COPELAND INSTINET CLEARING SERVICES INC	5/24/2023	18.08	14,145.22	13,930.64	214.58	0.00	0.00
NORTHERN OIL & GAS INC NEV	665531307	37.0000	COPELAND GOLDMAN SACHS	9/11/2023	1.48	1,523.64	1,140.34	383.30	0.00	0.00
NORTHERN OIL & GAS INC NEV	665531307	293.0000	COPELAND SANFORD BERNSTEIN	9/11/2023	11.72	12,057.58	9,030.26	3,027.32	0.00	0.00
NORTHERN OIL & GAS INC NEV	665531307	398.0000	COPELAND SANFORD BERNSTEIN	9/12/2023	15.92	16,658.71	12,266.36	4,392.35	0.00	0.00

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Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2023

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/BROKER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
NORTHROP GRUMMAN CORP	666807102	60.0000	O'SHAUGHNESSY DIRECT TRADING INSTITUTIONAL INC	1/20/2023	0.60	27,018.03	32,736.60	0.00	-5,718.57	0.00
NORTHROP GRUMMAN CORP	666807102	268.0000	O'SHAUGHNESSY DIRECT TRADING INSTITUTIONAL INC	2/24/2023	2.68	127,539.49	146,223.48	0.00	-18,683.99	0.00
NORTHROP GRUMMAN CORP	666807102	224.0000	O'SHAUGHNESSY BAYPOINT TRADING	4/27/2023	4.48	105,019.60	122,216.64	0.00	-17,197.04	0.00
NOVO NORDISK A S ADR	670100205	255.0000	NEXT CENTURY ROBERT BAIRD AND COMPANY INC	11/13/2023	10.20	25,817.55	25,355.99	461.56	0.00	0.00
NOVO NORDISK A S ADR	670100205	182.0000	NEXT CENTURY MERRILL LYNCH PIERCE FENNER + SMITH	12/28/2023	7.28	18,922.79	17,898.32	1,024.47	0.00	0.00
NOVOCURE LTD	G6674U108	765.0000	FIERA INSTINET	1/25/2023	22.95	67,442.84	56,112.75	11,330.09	0.00	0.00
NUCOR CORP	670346105	244.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	11/28/2023	4.88	39,318.73	32,161.64	7,157.09	0.00	0.00
NVR INC	62944T105	4.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	6/27/2023	0.04	24,659.10	18,450.32	6,208.78	0.00	0.00
NVR INC	62944T105	9.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	7/25/2023	0.09	56,188.58	41,513.22	14,675.36	0.00	0.00

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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/BROKER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET VALUE PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
NVR INC	62944T105	1.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	9/26/2023	0.01	5,965.03	4,612.58	1,352.45	0.00	0.00
NVR INC	62944T105	7.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	11/28/2023	0.07	42,995.06	32,288.06	10,707.00	0.00	0.00
NVR INC	62944T105	11.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	11/29/2023	0.11	67,606.58	50,738.38	16,868.20	0.00	0.00
NXP SEMICONDUCTORS NV	N6596X109	161.0000	O'SHAUGHNESSY BAYPOINT TRADING	2/24/2023	3.22	29,121.01	25,442.83	3,678.18	0.00	0.00
O REILLY AUTOMOTIVE INC NEW	67103H107	187.0000	NEXT CENTURY ROBERT BAIRD AND COMPANY INC	10/9/2023	7.48	168,579.60	168,986.42	0.00	-406.82	0.00
ORACLE CORPORATION	68389X105	175.0000	O'SHAUGHNESSY DIRECT TRADING INSTITUTIONAL INC	1/20/2023	1.75	15,427.58	14,304.50	1,123.08	0.00	0.00
ORACLE CORPORATION	68389X105	650.0000	O'SHAUGHNESSY BAYPOINT TRADING	2/24/2023	13.00	56,327.70	53,131.00	3,196.70	0.00	0.00
ORACLE CORPORATION	68389X105	195.0000	O'SHAUGHNESSY GOLDMAN SACHS AND COMPANY	4/27/2023	3.90	18,548.25	15,939.30	2,608.95	0.00	0.00
ORACLE CORPORATION	68389X105	1,166.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	5/24/2023	11.66	114,383.68	95,308.84	19,074.84	0.00	0.00

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SECURITY NAME	A	B	C	D	E	F	G	H	I	J
	CUSIP	SHARES	MANAGER/BROKER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET VALUE PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
ORACLE CORPORATION	68389X105	149.0000	O'SHAUGHNESSY GOLDMAN SACHS	6/27/2023	2.98	17,365.81	12,179.26	5,186.55	0.00	0.00
PACCAR INC	693718108	0.5000	FIERA CORPORATE ACTIONS	2/9/2023	0.00	36.99	32.99	4.00	0.00	0.00
PACCAR INC	693718108	2,308.0000	FIERA ISI GROUP INC	3/2/2023	69.24	166,284.52	152,281.84	14,002.68	0.00	0.00
PALO ALTO NETWORKS INC	697435105	778.0000	FIERA ROBERT BAIRD AND COMPANY INC	8/16/2023	23.34	166,823.88	108,562.12	58,261.76	0.00	0.00
PALO ALTO NETWORKS INC	697435105	436.0000	NEXT CENTURY MERRILL LYNCH PIERCE FENNER + SMITH	12/28/2023	17.44	128,197.27	105,188.74	23,008.53	0.00	0.00
PAYCOM SOFTWARE INC	70432V102	398.0000	FIERA INSTINET CLEARING SERVICES INC	12/12/2023	11.94	75,464.37	123,503.38	0.00	-48,039.01	0.00
PAYCOM SOFTWARE INC	70432V102	133.0000	FIERA INSTINET CLEARING SERVICES INC	12/13/2023	3.99	25,414.84	41,271.23	0.00	-15,856.39	0.00
PAYCOM SOFTWARE INC	70432V102	245.0000	NEXT CENTURY ROBERT BAIRD AND COMPANY INC	10/9/2023	9.80	65,539.86	63,699.39	1,840.47	0.00	0.00
PAYPAL HLDGS INC	70450Y103	122.0000	POLEN SANFORD BERNSTEIN	7/19/2023	1.83	9,122.65	8,688.84	433.81	0.00	0.00
PAYPAL HLDGS INC	70450Y103	6,364.0000	NEXT CENTURY PERSHING LLC	10/2/2023	63.64	370,584.84	443,314.21	0.00	-72,729.37	0.00

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SECURITY NAME	A	B	C	D	E	F	G	H	I	J
	CUSIP	SHARES	MANAGER/BROKER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET VALUE PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
PENUMBRA INC	70975L107	704.0000	NEXT CENTURY ROBERT BAIRD AND COMPANY INC	10/9/2023	28.16	154,600.54	166,892.07	0.00	-12,291.53	0.00
PENUMBRA INC	70975L107	202.0000	NEXT CENTURY MERRILL LYNCH PIERCE FENNER + SMITH	10/11/2023	8.08	43,593.51	47,886.65	0.00	-4,293.14	0.00
PERRIGO CO PLC	G97822103	331.0000	COPELAND INSTINET CLEARING SERVICES INC	5/24/2023	13.24	10,816.06	11,283.79	0.00	-467.73	0.00
POWER INTEGRATIONS INC	739276103	119.0000	COPELAND INSTINET CLEARING SERVICES INC	5/24/2023	4.76	9,778.96	8,534.68	1,244.28	0.00	0.00
PRUDENTIAL FINL INC JR SB GBL	744320102	748.0000	O'SHAUGHNESSY RAYMOND JAMES AND ASSOCIATES INC	3/23/2023	14.96	62,029.20	74,396.08	0.00	-12,366.88	0.00
PRUDENTIAL FINL INC JR SB GBL	744320102	217.0000	O'SHAUGHNESSY PIPER JAFFRAY AND CO	4/27/2023	4.34	18,368.05	21,582.82	0.00	-3,214.77	0.00
PUBMATIC INC COM CL A	74467Q103	4,055.0000	FIERA INSTINET	2/28/2023	121.65	61,356.11	51,944.55	9,411.56	0.00	0.00
PULTE HOMES INC	745867101	698.0000	O'SHAUGHNESSY BARCLAYS CAPITAL LE	3/23/2023	13.96	39,041.89	31,779.94	7,261.95	0.00	0.00
PULTE HOMES INC	745867101	845.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	5/24/2023	8.45	55,845.77	38,472.85	17,372.92	0.00	0.00

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SECURITY NAME	A	B	C	D	E	F	G	H	I	J
	CUSIP	SHARES	MANAGER/BROKER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET VALUE PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
PULTE HOMES INC	745867101	268.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	6/20/2023	2.68	19,968.52	12,202.04	7,766.48	0.00	0.00
PULTE HOMES INC	745867101	151.0000	O'SHAUGHNESSY BARCLAYS CAPITAL INC./LE	6/27/2023	3.02	11,582.66	6,875.03	4,707.63	0.00	0.00
PULTE HOMES INC	745867101	87.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	9/26/2023	0.87	6,421.42	3,961.11	2,460.31	0.00	0.00
QUAKER CHEMICAL CORP	747316107	48.0000	COPELAND INSTINET CLEARING SERVICES INC	5/24/2023	1.92	9,356.08	8,011.20	1,344.88	0.00	0.00
QUANTA SVCS INC	74762E102	475.0000	NEXT CENTURY ROBERT BAIRD AND COMPANY INC	10/9/2023	19.00	81,404.94	84,483.83	0.00	-3,078.89	0.00
QUANTA SVCS INC	74762E102	268.0000	NEXT CENTURY PERSHING LLC	11/1/2023	10.72	42,254.26	47,666.67	0.00	-5,412.41	0.00
QUEST DIAGNOSTICS INC	74834L100	196.0000	O'SHAUGHNESSY LADENBURG THALMAN AND CO.	3/23/2023	3.92	26,182.23	30,662.24	0.00	-4,480.01	0.00
QUEST DIAGNOSTICS INC	74834L100	114.0000	O'SHAUGHNESSY LADENBURG THALMAN AND CO.	4/27/2023	2.28	16,772.85	17,834.16	0.00	-1,061.31	0.00
QUEST DIAGNOSTICS INC	74834L100	478.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	5/24/2023	4.78	62,583.90	74,778.32	0.00	-12,194.42	0.00

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SECURITY NAME	A	B	C	D	E	F	G	H	I	J
	CUSIP	SHARES	MANAGER/BROKER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET VALUE PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
QUEST DIAGNOSTICS INC	74834L100	139.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	6/20/2023	1.39	19,172.94	21,745.16	0.00	-2,572.22	0.00
REGENCY CENTERS CORP	758849103	429.0000	O'SHAUGHNESSY BAYPOINT TRADING	2/24/2023	8.58	27,117.32	26,812.50	304.82	0.00	0.00
REGENCY CENTERS CORP	758849103	917.0000	O'SHAUGHNESSY LADENBURG THALMAN AND CO.	4/27/2023	18.34	54,699.07	57,312.50	0.00	-2,613.43	0.00
REGENCY CENTERS CORP	758849103	104.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	5/24/2023	1.04	5,901.95	6,500.00	0.00	-598.05	0.00
REGENCY CENTERS CORP	758849103	45.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	6/20/2023	0.45	2,728.78	2,812.50	0.00	-83.72	0.00
REGENCY CENTERS CORP	758849103	832.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	6/27/2023	16.64	49,841.97	52,000.00	0.00	-2,158.03	0.00
REGENCY CENTERS CORP	758849103	378.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	6/28/2023	7.56	22,745.21	23,625.00	0.00	-879.79	0.00
REGENCY CENTERS CORP	758849103	180.0000	O'SHAUGHNESSY RBC DAIN RAUSCHER INC	6/29/2023	1.80	10,988.59	11,250.00	0.00	-261.41	0.00
SALESFORCE INC	79466L302	109.0000	POLEN MERRILL LYNCH PIERCE FENNER + SMITH	6/15/2023	2.18	23,179.23	14,452.31	8,726.92	0.00	0.00

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SECURITY NAME	A	B	C	D	E	F	G	H	I	J
	CUSIP	SHARES	MANAGER/BROKER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET VALUE PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
SALESFORCE INC	79466L302	141.0000	POLEN SANFORD BERNSTEIN	6/15/2023	3.53	30,020.75	18,695.19	11,325.56	0.00	0.00
SALESFORCE INC	79466L302	528.0000	POLEN SANFORD BERNSTEIN	6/16/2023	13.20	111,969.74	70,007.52	41,962.22	0.00	0.00
SALESFORCE INC	79466L302	41.0000	POLEN SANFORD BERNSTEIN	7/19/2023	0.62	9,670.52	5,436.19	4,234.33	0.00	0.00
SALESFORCE INC	79466L302	2,218.0000	NEXT CENTURY PERSHING LLC	10/2/2023	22.18	450,408.76	313,370.32	137,038.44	0.00	0.00
SERVICENOW INC	81762P102	22.0000	POLEN SANFORD BERNSTEIN	7/19/2023	0.33	13,392.28	8,541.94	4,850.34	0.00	0.00
SERVICENOW INC	81762P102	929.0000	NEXT CENTURY PERSHING LLC	10/2/2023	9.29	512,305.68	360,702.83	151,602.85	0.00	0.00
SHOE CARNIVAL INC	824889109	366.0000	COPELAND INSTINET CLEARING SERVICES INC	5/24/2023	14.64	7,346.73	8,751.06	0.00	-1,404.33	0.00
SHUTTERSTOCK INC	825690100	143.0000	COPELAND RBC CAPITAL MARKETS CORP	2/9/2023	5.72	10,828.88	7,538.96	3,289.92	0.00	0.00
SHUTTERSTOCK INC	825690100	248.0000	COPELAND RBC CAPITAL MARKETS CORP	2/10/2023	9.92	17,936.97	13,074.56	4,862.41	0.00	0.00
SHUTTERSTOCK INC	825690100	171.0000	COPELAND INSTINET CLEARING SERVICES INC	5/24/2023	6.84	8,905.82	9,015.12	0.00	-109.30	0.00

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SECURITY NAME	A	B	C	D	E	F	G	H	I	J
	CUSIP	SHARES	MANAGER/BROKER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET VALUE PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
SIMON PROPERTY GROUP INC	828806109	138.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	5/24/2023	1.38	14,111.47	16,212.24	0.00	-2,100.77	0.00
SIMON PROPERTY GROUP INC	828806109	40.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	6/20/2023	0.40	4,461.16	4,699.20	0.00	-238.04	0.00
STANDEX INTL CORP	854231107	82.0000	COPELAND MORGAN STANLEY DEAN WITTER	1/24/2023	3.28	8,772.37	8,397.62	374.75	0.00	0.00
STANDEX INTL CORP	854231107	63.0000	COPELAND MORGAN STANLEY DEAN WITTER	1/25/2023	2.52	6,736.22	6,451.83	284.39	0.00	0.00
STANDEX INTL CORP	854231107	61.0000	COPELAND MORGAN STANLEY DEAN WITTER	1/26/2023	2.44	6,504.43	6,247.01	257.42	0.00	0.00
STANDEX INTL CORP	854231107	118.0000	COPELAND INSTINET CLEARING SERVICES INC	5/24/2023	4.72	16,445.44	12,084.38	4,361.06	0.00	0.00
STANDEX INTL CORP	854231107	34.0000	COPELAND GOLDMAN SACHS	6/8/2023	1.36	4,924.08	3,481.94	1,442.14	0.00	0.00
STANDEX INTL CORP	854231107	32.0000	COPELAND GOLDMAN SACHS	6/9/2023	1.28	4,519.24	3,277.12	1,242.12	0.00	0.00
STANDEX INTL CORP	854231107	67.0000	COPELAND GOLDMAN SACHS	6/12/2023	2.68	9,473.51	6,861.47	2,612.04	0.00	0.00

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SECURITY NAME	A CUSIP	B SHARES	C MANAGER/BROKER	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				
STANDEX INTL CORP	854231107	45.0000	COPELAND GOLDMAN SACHS	6/13/2023	1.80	6,345.98	4,608.45		1,737.53	0.00	0.00
STEVANATO GROUP S P A ORD SHS	T9224W109	734.0000	COPELAND LIQUIDNET INC	3/13/2023	29.36	17,489.01	13,189.98		4,299.03	0.00	0.00
STEVANATO GROUP S P A ORD SHS	T9224W109	182.0000	COPELAND LIQUIDNET INC	3/14/2023	7.28	4,122.50	3,270.54		851.96	0.00	0.00
STEVANATO GROUP S P A ORD SHS	T9224W109	374.0000	COPELAND MORGAN STANLEY	5/15/2023	14.96	10,254.92	6,720.78		3,534.14	0.00	0.00
STEVANATO GROUP S P A ORD SHS	T9224W109	445.0000	COPELAND MORGAN STANLEY	5/16/2023	17.80	12,203.45	7,996.65		4,206.80	0.00	0.00
STEVANATO GROUP S P A ORD SHS	T9224W109	152.0000	COPELAND MORGAN STANLEY	5/17/2023	6.08	4,093.11	2,731.44		1,361.67	0.00	0.00
STEVANATO GROUP S P A ORD SHS	T9224W109	598.0000	COPELAND INSTINET CLEARING SERVICES INC	5/24/2023	23.92	16,089.30	10,746.06		5,343.24	0.00	0.00
STEVANATO GROUP S P A ORD SHS	T9224W109	429.0000	COPELAND GOLDMAN SACHS	6/21/2023	17.16	14,141.69	7,709.13		6,432.56	0.00	0.00
STEVANATO GROUP S P A ORD SHS	T9224W109	133.0000	COPELAND SANFORD BERNSTEIN	8/10/2023	5.32	4,377.43	2,390.01		1,987.42	0.00	0.00
STEVANATO GROUP S P A ORD SHS	T9224W109	111.0000	COPELAND SANFORD BERNSTEIN	8/11/2023	4.44	3,644.62	1,994.67		1,649.95	0.00	0.00

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	CUSIP	SHARES	MANAGER/BROKER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET VALUE PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
STEVANATO GROUP S P A ORD SHS	T9224W109	68.0000	COPELAND SANFORD BERNSTEIN	8/14/2023	2.72	2,179.92	1,221.96	957.96	0.00	0.00
SYNCHRONY FINL	87165B103	142.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	6/20/2023	1.42	4,617.09	4,666.12	0.00	-49.03	0.00
TERRENO RLTY CORP	88146M101	174.0000	COPELAND INSTINET CLEARING SERVICES INC	5/24/2023	6.96	10,409.15	9,895.38	513.77	0.00	0.00
TETRA TECH INC NEW	88162G103	80.0000	COPELAND INSTINET CLEARING SERVICES INC	5/24/2023	3.20	11,147.51	11,615.20	0.00	-467.69	0.00
THERMO FISHER SCIENTIFIC INC SR	883556102	10.0000	POLEN SANFORD BERNSTEIN	7/19/2023	0.15	5,379.75	5,506.90	0.00	-127.15	0.00
THERMO FISHER SCIENTIFIC INC SR	883556102	556.0000	NEXT CENTURY PERSHING LLC	10/2/2023	5.56	273,784.60	306,108.92	0.00	-32,324.32	0.00
TRAVEL PLUS LEISURE CO	894164102	268.0000	COPELAND INSTINET CLEARING SERVICES INC	5/24/2023	10.72	9,829.25	9,755.20	74.05	0.00	0.00
TTEC HLDGS INC	89854H102	226.0000	COPELAND INSTINET CLEARING SERVICES INC	5/24/2023	9.04	7,437.62	9,973.38	0.00	-2,535.76	0.00
TTEC HLDGS INC	89854H102	127.0000	COPELAND PERSHING LLC	10/2/2023	5.08	3,436.82	5,604.51	0.00	-2,167.69	0.00
TTEC HLDGS INC	89854H102	93.0000	COPELAND PERSHING LLC	10/3/2023	3.72	2,380.04	4,104.09	0.00	-1,724.05	0.00

SCHEDULE 4C

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2023

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/BROKER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET VALUE PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
TTEC HLDGS INC	89854H102	94.0000	COPELAND PERSHING LLC	10/4/2023	3.76	2,404.32	4,148.22	0.00	-1,743.90	0.00
TTEC HLDGS INC	89854H102	16.0000	COPELAND PERSHING LLC	10/5/2023	0.64	404.61	706.08	0.00	-301.47	0.00
TTEC HLDGS INC	89854H102	95.0000	COPELAND RAYMOND JAMES AND ASSOCIATES INC	10/9/2023	3.80	2,430.85	4,192.35	0.00	-1,761.50	0.00
TTEC HLDGS INC	89854H102	225.0000	COPELAND RAYMOND JAMES AND ASSOCIATES INC	10/10/2023	9.00	5,772.24	9,929.25	0.00	-4,157.01	0.00
TTEC HLDGS INC	89854H102	21.0000	COPELAND GOLDMAN SACHS	10/16/2023	0.84	490.97	926.73	0.00	-435.76	0.00
TTEC HLDGS INC	89854H102	133.0000	COPELAND PERSHING LLC	10/16/2023	5.32	3,093.47	5,869.29	0.00	-2,775.82	0.00
TTEC HLDGS INC	89854H102	145.0000	COPELAND PERSHING LLC	10/17/2023	5.80	3,393.67	6,398.85	0.00	-3,005.18	0.00
TTEC HLDGS INC	89854H102	38.0000	COPELAND PERSHING LLC	10/18/2023	1.52	864.83	1,676.94	0.00	-812.11	0.00
TTEC HLDGS INC	89854H102	13.0000	COPELAND PERSHING LLC	10/19/2023	0.52	287.16	573.69	0.00	-286.53	0.00
TTEC HLDGS INC	89854H102	537.0000	COPELAND PERSHING LLC	10/20/2023	21.48	11,888.87	23,697.81	0.00	-11,808.94	0.00

SCHEDULE 4C

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2023

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

SECURITY NAME	A CUSIP	B SHARES	C MANAGER/BROKER	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				
TTEC HLDGS INC	89854H102	53.0000	COPELAND INSTINET CLEARING SERVICES INC	10/24/2023	2.12	1,137.00	2,338.89	0.00	-1,201.89	0.00	
TTEC HLDGS INC	89854H102	79.0000	COPELAND INSTINET CLEARING SERVICES INC	10/25/2023	3.16	1,656.03	3,486.27	0.00	-1,830.24	0.00	
TTEC HLDGS INC	89854H102	193.0000	COPELAND INSTINET CLEARING SERVICES INC	10/26/2023	7.72	4,050.35	8,517.09	0.00	-4,466.74	0.00	
TTEC HLDGS INC	89854H102	70.0000	COPELAND INSTINET CLEARING SERVICES INC	10/27/2023	2.80	1,425.15	3,089.10	0.00	-1,663.95	0.00	
TTEC HLDGS INC	89854H102	58.0000	COPELAND SANFORD BERNSTEIN	11/2/2023	2.32	1,233.26	2,559.54	0.00	-1,326.28	0.00	
TTEC HLDGS INC	89854H102	19.0000	COPELAND GOLDMAN SACHS	11/3/2023	0.76	414.10	890.37	0.00	-476.27	0.00	
TTEC HLDGS INC	89854H102	138.0000	COPELAND SANFORD BERNSTEIN	11/3/2023	5.52	2,996.03	6,885.77	0.00	-3,889.74	0.00	
TTEC HLDGS INC	89854H102	213.0000	COPELAND PERSHING LLC	11/6/2023	8.52	4,669.81	10,628.04	0.00	-5,958.23	0.00	
TTEC HLDGS INC	89854H102	104.0000	COPELAND PERSHING LLC	11/7/2023	4.16	2,268.13	5,189.28	0.00	-2,921.15	0.00	
TTEC HLDGS INC	89854H102	80.0000	COPELAND PERSHING LLC	11/8/2023	3.20	1,736.04	4,021.10	0.00	-2,285.06	0.00	

SCHEDULE 4C

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2023

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/BROKER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET VALUE PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
TTEC HLDGS INC	89854H102	271.0000	COPELAND PERSHING LLC	11/10/2023	10.84	4,488.94	13,780.75	0.00	-9,291.81	0.00
TTEC HLDGS INC	89854H102	14.0000	COPELAND GOLDMAN SACHS	11/10/2023	0.56	226.79	719.81	0.00	-493.02	0.00
TTEC HLDGS INC	89854H102	122.0000	COPELAND PERSHING LLC	11/13/2023	4.88	1,982.89	6,272.63	0.00	-4,289.74	0.00
U M H PPTYS INC COM	903002103	747.0000	COPELAND INSTINET CLEARING SERVICES INC	5/24/2023	29.88	11,464.86	12,026.70	0.00	-561.84	0.00
U S PHYSICAL THERAPY INC	90337L108	121.0000	COPELAND INSTINET CLEARING SERVICES INC	5/24/2023	4.84	12,091.99	9,804.63	2,287.36	0.00	0.00
UFP INDUSTRIES, INC	90278Q108	100.0000	COPELAND PERSHING LLC	5/4/2023	4.00	7,948.14	7,925.00	23.14	0.00	0.00
UFP INDUSTRIES, INC	90278Q108	574.0000	COPELAND PERSHING LLC	5/5/2023	22.96	46,602.05	45,489.50	1,112.55	0.00	0.00
UFP INDUSTRIES, INC	90278Q108	86.0000	COPELAND INSTINET CLEARING SERVICES INC	5/24/2023	3.44	6,942.36	6,815.50	126.86	0.00	0.00
UFP INDUSTRIES, INC	90278Q108	203.0000	COPELAND NATIONAL FINANCIAL SERVICES CORP	7/7/2023	8.12	18,612.88	16,087.75	2,525.13	0.00	0.00
UNIFIRST CORP MASS	904708104	53.0000	COPELAND INSTINET CLEARING SERVICES INC	5/24/2023	2.12	8,964.08	10,228.47	0.00	-1,264.39	0.00

SCHEDULE 4C

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2023

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/BROKER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET VALUE		REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
							PRIOR YR END OR CURR COST				
UNION PACIFIC CORP	907818108	425.0000	O'SHAUGHNESSY BARCLAYS CAPITAL LE	1/20/2023	8.50	91,314.42	88,004.75	3,309.67	0.00	0.00	
UNITED RENTALS INC	911363109	129.0000	FIERA ROBERT BAIRD AND COMPANY INC	9/15/2023	3.87	58,304.95	45,849.18	12,455.77	0.00	0.00	
UNITED RENTALS INC	911363109	471.0000	FIERA PERSHING LLC	9/18/2023	14.13	214,351.27	167,402.82	46,948.45	0.00	0.00	
UNITED RENTALS INC	911363109	108.0000	NEXT CENTURY PERSHING LLC	11/20/2023	4.32	50,963.27	47,149.05	3,814.22	0.00	0.00	
UNITED RENTALS INC	911363109	110.0000	NEXT CENTURY PERSHING LLC	12/5/2023	4.40	52,511.37	48,022.48	4,488.89	0.00	0.00	
UNITEDHEALTH GROUP INC	91324P102	14.0000	POLEN SANFORD BERNSTEIN	7/19/2023	0.21	7,100.10	7,422.52	0.00	-322.42	0.00	
UNITEDHEALTH GROUP INC	91324P102	241.0000	NEXT CENTURY PERSHING LLC	10/2/2023	2.41	122,718.98	127,773.38	0.00	-5,054.40	0.00	
UNIVERSAL DISPLAY CORP	91347P105	102.0000	COPELAND INSTINET CLEARING SERVICES INC	5/24/2023	4.08	14,572.42	11,020.08	3,552.34	0.00	0.00	
UTZ BRANDS INC COM CL A	918090101	125.0000	COPELAND INSTINET CLEARING SERVICES INC	5/24/2023	5.00	2,064.36	1,982.50	81.86	0.00	0.00	
VERTEX PHARMACEUTICALS INC	92532F100	68.0000	NEXT CENTURY ROBERT BAIRD AND COMPANY INC	11/13/2023	2.72	25,566.74	23,450.15	2,116.59	0.00	0.00	

SCHEDULE 4C

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2023

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/BROKER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
VERTEX PHARMACEUTICALS INC	92532F100	486.0000	NEXT CENTURY WILLIAM BLAIR & COMPANY LLC	11/27/2023	19.44	170,260.32	167,599.58	2,660.74	0.00	0.00
VISA INC CL A	92826C839	37.0000	POLEN SANFORD BERNSTEIN	7/19/2023	0.56	8,953.44	7,687.12	1,266.32	0.00	0.00
VISA INC CL A	92826C839	836.0000	NEXT CENTURY PERSHING LLC	10/2/2023	8.36	192,573.81	173,687.36	18,886.45	0.00	0.00
WELLS FARGO & CO & CO NEW	949746101	325.0000	O'SHAUGHNESSY GOLDMAN SACHS AND COMPANY	4/27/2023	6.50	13,191.09	13,419.25	0.00	-228.16	0.00
WELLS FARGO & CO & CO NEW	949746101	526.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	5/24/2023	5.26	21,566.83	21,718.54	0.00	-151.71	0.00
WELLS FARGO & CO & CO NEW	949746101	672.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	6/20/2023	6.72	27,851.29	27,746.88	104.41	0.00	0.00
WELLS FARGO & CO & CO NEW	949746101	1,515.0000	O'SHAUGHNESSY GOLDMAN SACHS	8/29/2023	30.30	63,278.46	62,554.35	724.11	0.00	0.00
WELLS FARGO & CO & CO NEW	949746101	1,759.0000	O'SHAUGHNESSY PERSHING LLC	9/26/2023	35.18	72,302.41	72,629.11	0.00	-326.70	0.00
WEYERHAEUSER CO	962166104	1,244.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	5/24/2023	12.44	35,858.51	38,564.00	0.00	-2,705.49	0.00

SCHEDULE 4C

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2023

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/BROKER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	MARKET VALUE PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
WEYERHAEUSER CO	962166104	1,141.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	6/20/2023	11.41	35,202.54	35,371.00	0.00	-168.46	0.00
WEYERHAEUSER CO	962166104	896.0000	O'SHAUGHNESSY PERSHING LLC	6/27/2023	17.92	27,976.03	27,776.00	200.03	0.00	0.00
WEYERHAEUSER CO	962166104	624.0000	O'SHAUGHNESSY PERSHING LLC	7/25/2023	12.48	21,429.29	19,344.00	2,085.29	0.00	0.00
WEYERHAEUSER CO	962166104	151.0000	O'SHAUGHNESSY PERSHING LLC	7/27/2023	3.02	5,182.38	4,681.00	501.38	0.00	0.00
WEYERHAEUSER CO	962166104	18.0000	O'SHAUGHNESSY MERRILL LYNCH PIERCE FENNER + SMITH	8/4/2023	0.18	596.83	558.00	38.83	0.00	0.00
WEYERHAEUSER CO	962166104	401.0000	O'SHAUGHNESSY PERSHING LLC	8/29/2023	8.02	13,140.38	12,431.00	709.38	0.00	0.00
WEYERHAEUSER CO	962166104	670.0000	O'SHAUGHNESSY GOLDMAN SACHS	9/26/2023	13.40	20,810.83	20,770.00	40.83	0.00	0.00
WHIRLPOOL CORP	963320106	161.0000	O'SHAUGHNESSY DIRECT TRADING INSTITUTIONAL INC	2/24/2023	1.61	22,830.02	22,775.06	54.96	0.00	0.00
WHIRLPOOL CORP	963320106	415.0000	O'SHAUGHNESSY RAYMOND JAMES AND ASSOCIATES INC	3/23/2023	8.30	54,698.39	58,705.90	0.00	-4,007.51	0.00
WHIRLPOOL CORP	963320106	88.0000	O'SHAUGHNESSY DIRECT TRADING INSTITUTIONAL INC	3/24/2023	0.88	11,317.34	12,448.48	0.00	-1,131.14	0.00

SCHEDULE 4C

Annual Statement of the Franklin Regional Retirement System for the Month Ended 12/31/2023

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/BROKER	DATE SOLD	COMM PAID	PROCEEDS FROM SALES	PRIOR YR END OR CURR COST	REALIZED GAIN	REALIZED LOSS	DIVIDENDS RECEIVED
WINGSTOP INC	974155103	82.0000	COPELAND INSTINET CLEARING SERVICES INC	5/24/2023	3.28	16,518.03	11,284.84	5,233.19	0.00	0.00
WINGSTOP INC	974155103	116.0000	COPELAND RAYMOND JAMES AND ASSOCIATES INC	5/25/2023	4.64	23,314.02	15,963.92	7,350.10	0.00	0.00
WINGSTOP INC	974155103	33.0000	COPELAND RAYMOND JAMES AND ASSOCIATES INC	5/26/2023	1.32	6,639.48	4,541.46	2,098.02	0.00	0.00
WINGSTOP INC	974155103	135.0000	COPELAND ROBERT BAIRD AND COMPANY INC	12/12/2023	5.40	33,405.60	18,578.70	14,826.90	0.00	0.00
WORKDAY INC	98138H101	18.0000	POLEN SANFORD BERNSTEIN	7/19/2023	0.27	4,207.76	3,997.78	209.98	0.00	0.00
WORKDAY INC	98138H101	514.0000	NEXT CENTURY PERSHING LLC	10/2/2023	5.14	109,849.61	113,849.60	0.00	-3,999.99	0.00
ZOETIS INC	98978V103	28.0000	POLEN SANFORD BERNSTEIN	7/19/2023	0.42	4,799.34	4,103.40	695.94	0.00	0.00
ZOETIS INC	98978V103	1,479.0000	NEXT CENTURY PERSHING LLC	10/2/2023	14.79	253,425.36	218,977.08	34,448.28	0.00	0.00
Totals:					8,044.81	23,747,159.64	22,199,107.56	2,952,566.15	-1,404,514.07	0.00

Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2023

Schedule 5

Pooled Fund Activity During Year

PERAC Ledger Number	Description	(A) Market Value at End of Previous Year	(B) Total Purchases this Year	(C) Reinvested Investment Income	(D) #4884 Realized Gain	(E) #4885 Realized Loss	(F) #4886 Unrealized Gain	(G) #4887 Unrealized Loss	(H) Total Sales Redemptions this Year	(I) Cash Dividends/ Distributions this Year	(J) Fees Paid (Including accts - 4701, 4702, 4703)	(K) Market Value at End of Year	Market Value Updated Through
1172	Aberdeen Pooled	8,142,886.88		86,836.36	194,348.98	854,891.97	3,170,012.76	1,546,621.02			-	9,192,571.99	
1172	Charwell MCV CIT	8,383,810.45		580.04			2,827,734.54	2,153,229.06			26.38	9,058,869.59	
1173	PRIT Emerging Markets	3,361,515.00		128,846.59	56,528.96	40,213.61	1,132,816.24	664,390.42			29,066.82	3,946,035.94	
1173	PRIT International Equity	4,895,002.74		157,589.21	83,089.66	17,571.69	1,746,979.57	1,101,931.37			16,285.07	5,746,873.05	
1181	Loomis Sayles	14,425,377.49	2,500,000.00				2,317,062.42	1,299,379.41			-	17,943,060.50	
1183	PRIT Value Added	6,501,543.58	1,000,000.00	582,226.88		107,943.35	693,498.25	351,194.10	950,000.00		29,900.79	7,338,230.47	
1198	PRIT Cash Fund											-	
1199	PRIT Core Fund	74,790,820.10	2,700,000.00	2,026,773.07	1,045,838.95	75,468.81	11,937,284.39	6,679,569.17	7,510,000.00		387,289.95	77,848,388.58	
1194-1	PRIT Real Estate Fund	19,901,880.07		754,750.71	11,046.17	234,709.35	561,451.14	2,192,058.51	1,053,000.00		92,913.14	17,656,447.09	
												-	
												-	
												-	
												-	
Schedule Totals		\$ 140,402,836.31	\$ 6,200,000.00	\$ 3,737,602.86	\$ 1,390,852.72	\$ 1,330,798.78	\$ 24,386,839.31	\$ 15,988,373.06	\$ 9,513,000.00	\$ -	\$ 555,482.15	\$ 148,730,477.21	

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, 2023
Schedule 6

Summary of Investments Owned

Category of Investment	Current Market Value	Interest Due and Accrued as of Dec 31, 2023	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	\$ 1,656,693.77	\$ 3,615.85							\$ 43,024.88
Individually Owned Short term securities									
Fixed Income Securities									
Equities	\$ 43,887,304.39			\$ 13,415.97	\$ 7,410,894.63	\$ 542,066.69	\$ 2,952,566.15	\$ 1,404,514.07	\$ 616,633.35
Pooled Short Term Funds									
Pooled Domestic Equity Funds	\$ 18,251,441.58				\$ 5,997,747.30	\$ 3,699,850.08	\$ 194,348.98	\$ 854,891.97	\$ 87,416.40
Pooled International Equity Funds	\$ 9,692,908.99				\$ 2,879,795.81	\$ 1,766,321.79	\$ 139,618.62	\$ 57,785.30	\$ 286,435.80
Pooled Global Equity Funds									
Pooled Domestic Fixed Income Funds	\$ 17,943,060.50				\$ 2,317,062.42	\$ 1,299,379.41	\$ -	\$ -	\$ -
Pooled International Fixed Income Funds									
Pooled Global Fixed Income Funds	\$ 7,338,230.47				\$ 693,498.25	\$ 351,194.10	\$ -	\$ 107,943.35	\$ 582,226.88
Pooled Alternative Investments/ Private Equity									
Pooled Real Estate Funds	\$ 17,656,447.09				\$ 561,451.14	\$ 2,192,058.51	\$ 11,046.17	\$ 234,709.35	\$ 754,750.71
Pooled Domestic Balanced Fund									
Pooled International Balanced Funds									
Hedge Funds									
PRIT Cash Fund	\$ -								\$ -
PRIT Core Fund	\$ 77,848,388.58				\$ 11,937,284.39	\$ 6,679,569.17	\$ 1,045,838.95	\$ 75,468.81	\$ 2,026,773.07
Schedule Totals	\$ 194,274,475.37	\$ 3,615.85	\$ -	\$ 13,415.97	\$ 31,797,733.94	\$ 16,530,439.75	\$ 4,343,418.87	\$ 2,735,312.85	\$ 4,397,261.09

Annual Statement of the Franklin Regional Retirement System for the Year Ended December 31, 2023
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 2023	Market Value as of 12/31/2023	*Payment Method (N, C, W)	#4701 Carried Interest Expense	#4702 Equalization Expense	#4703 Miscellaneous Expense
5304 Management Fees:											
Aberdeen Asset Management	10741.56	10,692.85	8,854.02		8,420.87	38,709.30	9,192,571.99	C			
Loomis Sayles	8,185.76	8,330.15	9,213.90		9,681.21	35,411.02	17,943,060.50	N			
Chartwell MCV	8,710.48	8,372.09	8,621.74	7.08	8,296.88	34,008.27	9,058,869.59	C			
Copeland Capital Management LLC	16,091.49	15,798.40	15,084.61	83.71	16,556.54	63,614.75	9,956,629.68	C			
Fiera MCG	16,271.94	16,935.18	17,584.80	302.45	17,808.79	68,903.16	10,713,509.17	C			
Polen Capital Management LLC	14,514.89	16,139.84	192.90	48.60	15,593.06	46,489.29	0.00	C			
O'Shaughnessy Asset Management	16,688.27	14,129.83	14,678.55	60.95	14,874.56	60,432.16	12,524,531.95	C			
Next Century Growth Investors LLC	0.00	0.00	0.00		12,920.29	12,920.29	10,692,633.59	C			
PRIT Core Fund	91,399.16	97,957.28	100,632.82	97,300.69		387,289.95	77,848,388.58	N			
PRIT Real Estate Fund	26,918.40	17,714.47	28,601.99	19,678.28		92,913.14	17,656,447.09	N			
PRIT International Equity	3,652.47	3,999.11	4,104.41	4,529.08		16,285.07	5,746,873.05	N			
PRIT Emerging Markets	7,567.77	5,852.55	7,386.94	8,259.56		29,066.82	3,946,035.94	N			
PRIT Value Added Fixed Income	6,647.56	7,020.74	7,754.27	8,478.22		29,900.79	7,338,230.47	N			
5304 Management Fees Total	\$ 227,389.75	\$ 222,942.49	\$ 222,710.95	\$ 138,748.62	\$ 104,152.20	\$ 915,944.01	\$ 192,617,781.60		\$ -	\$ -	\$ -
5305 Custodial Fees:											
Comerica	5,526.09	1,812.96	3,656.50		4,434.35	15,429.90		C			
5305 Custodial Fees Total	\$ 5,526.09	\$ 1,812.96	\$ 3,656.50	\$ -	\$ 4,434.35	\$ 15,429.90					
5307 Investment Consultant/OCIO Fees:											
Dahab Associates	12,750.00	12,750.00	12,750.00	0.00	12,750.00	51,000.00		C			
5307 Investment Consultant/OCIO Fees Total	\$ 12,750.00	\$ 12,750.00	\$ 12,750.00	\$ -	\$ 12,750.00	\$ 51,000.00					
Total Investment Related Fees and Expenses	\$ 245,665.84	\$ 237,505.45	\$ 239,117.45	\$ 138,748.62	\$ 121,336.55	\$ 982,373.91			\$ -	\$ -	\$ -

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

Supplementary Schedule for 2023

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
4663	Wu, Christine A		0.00	1,566.42							1,566.42
4684	Wyngowski, Sarah K		0.00	854.79							854.79
1145	Wysk, Kenneth R		92,293.50	9,081.62	92.29						101,467.41
3636	Yagmin, Cherone L		788.75		0.79						789.54
4083	Yahman, Mohamad Zachary		4,928.81	2,824.24	4.93						7,757.98
1664	Yankowski, Jennifer L		21,549.05		21.55						21,570.60
415	Yazwinski, Sally T		5,865.81		5.87						5,871.68
2960	Yelle, Alexander P.		1,407.89		1.41						1,409.30
4380	Yelle, Eric G		1,205.52	2,099.21	1.21						3,305.94
4060	Yelle, Raymond S		8,484.72	2,639.05	8.48						11,132.25
4683	Yetter, Julianna V		0.00	736.13							736.13
331	Yorgakopoulou, Marda D		1,662.09		1.66						1,663.75
3530	York, Brittany A		7,418.32		4.95		7,423.27				0.00
1990	Young, James David		59,354.85	5,789.50	59.35						65,203.70
2818	Young, Megan A		43,167.17		43.17						43,210.34
1458	Young Jr, James R		157,803.59	12,228.37	157.80	1,444.77					171,634.53
4659	Yourman, Carol F		0.00	384.61							384.61
4463	Zacchilli, Catherine M		987.28	2,346.14	0.99						3,334.41
2524	Zakon-Anderson, Elizabeth J		5,641.33		5.64						5,646.97
645	Zamojski, David J		102,542.87	3,698.54	51.27		163.65	106,129.03			0.00
4201	Zanga, Farrah L		2,347.74	1,255.81	2.35						3,605.90
4407	Zanga, Jason Allan		1,788.68	3,608.29	1.79						5,398.76
976	Zaniewski, Edwin M		4,270.93		4.27						4,275.20
3511	Zaykoski, Jessalyn L		15,193.21	5,491.85	15.19						20,700.25
4720	Zilinski, Tina M		0.00	202.60							202.60
4492	Ziomek, Matthew J		41,845.68	3,199.98	34.88		45,080.54				0.00
4235	Zubair, Rachel M		1,491.83		1.49						1,493.32
Member Count:	2,062		35,595,132.44	4,320,848.34	86,438.08	986,434.50	1,660,702.25	2,130,521.94	0.00	19,042.41	37,178,586.76

Franklin Regional Retirement System
EOY Adjusting Entries
for Calendar Year 2023

CtlNo	Date	Account # and Name	PERACcode:	Trial Balance Code:	Debit	Credit	
EntryNo: AP - 13-23W			AP	02			
113	01/31/24	5120000	Benefits - Employer Share	4Q23 UI Franklin Regional Council of G	151.24		
117	01/31/24	5120000	Benefits - Employer Share	4Q23 UHI Franklin Regional Council of	36.96		
226	01/31/24	5307000	Investment Consultant	4Q23 Dahab Associates	12,750.00		
235	01/31/24	5304000	Management Fees	4Q23 Loomis, Sayles & Company, LP	9,681.21		
240	01/31/24	5304000	Management Fees	4Q23 O'Shaughnessy Asset Managemen	14,874.56		
242	01/31/24	5304000	Management Fees	3Q23 Polen Capital Management LLC	15,593.06		
252	01/31/24	5589001	Administrative Exp. - Various	4Q23 Unibank	48.00		
339	01/31/24	5308000	Legal	Dec2023 Law Offices of Michael Sacco	2,163.28		
375	01/31/24	5119000	Salaries and Wages	Pat Hume-p/e 12/22/2023 Franklin Regi	1,908.27		
410	01/31/24	5118000	Board Stipends	Sandra Hanks Dec2023 Franklin Region	1,050.00		
413	01/31/24	5118000	Board Stipends	Gabriele Voelker Dec2023 Franklin Regi	375.00		
426	01/31/24	5118000	Board Stipends	Mary Stokarski Dec2023 Franklin Regio	375.00		
439	01/31/24	5118000	Board Stipends	Paul Mokrzecki Dec2023 Franklin Regio	375.00		
453	01/31/24	5118000	Board Stipends	Angel Bragdon Dec2023 Franklin Regio	375.00		
467	01/31/24	5119000	Salaries and Wages	Patty Leveille-p/e 12/22/2023 Franklin R	2,890.28		
504	01/31/24	5119000	Salaries and Wages	Deb Frentzos-p/e 12/22/2023 Franklin R	3,572.61		
518	01/31/24	5119000	Salaries and Wages	Dale Kowacki-p/e 12/22/2023 Franklin R	4,378.37		
549	01/31/24	5119000	Salaries and Wages	Nicole Gaspar-p/e 12/22/2023 Franklin	2,083.48		
808	01/31/24	5119000	Salaries and Wages	Ashley Manley-p/e 12/22/2023 Franklin	2,083.48		
925	01/31/24	5119000	Salaries and Wages	Kristine Mathis-p/e 12/22/2023 Franklin	3,365.38		
933	01/31/24	5119000	Salaries and Wages	Dale Kowacki-p/e 12/22/2023 stipend Fr	230.77		
1291	01/31/24	5119000	Salaries and Wages	Kristine Mathis-p/e 12/29/2023 Franklin	1,682.69		
1292	01/31/24	5119000	Salaries and Wages	Ashley Manley-p/e 12/29/2023 Franklin	1,041.74		
1293	01/31/24	5119000	Salaries and Wages	Nicole Gaspar-p/e 12/29/2023 Franklin	1,041.74		
1294	01/31/24	5119000	Salaries and Wages	Dale Kowacki-p/e 12/29/2023 Franklin R	2,189.19		
1295	01/31/24	5119000	Salaries and Wages	Deb Frentzos-p/e 12/29/2023 Franklin R	1,786.31		
1296	01/31/24	5119000	Salaries and Wages	Patty Leveille-p/e 12/29/2023 Franklin R	1,445.14		
1297	01/31/24	5119000	Salaries and Wages	Pat Hume-p/e 12/29/2023 Franklin Regi	954.14		
1298	01/31/24	5120000	Benefits - Employer Share	Deb Frentzos-vacation and sick payout	10,427.00		
1327	01/31/24	5589004	Office Supplies	Batteries BigY Mar 20 2023 Dale Kowack	2.99		
1328	01/31/24	5589004	Office Supplies	Batteries BigY Sep 29 2023 Dale Kowack	4.99		
1329	01/31/24	5589004	Office Supplies	Binders Staples Jun 17 2023 Dale Kowa	21.84		
1330	01/31/24	5589004	Office Supplies	Envelopes Walgreens Mar 24 2023 Dale	3.29		
1331	01/31/24	5589004	Office Supplies	Paper Towels HomeDeport May 25 2023	13.58		
1332	01/31/24	5589004	Office Supplies	Sign Here Staples Jun 23 2023 Dale Ko	8.29		
1333	01/31/24	5589004	Office Supplies	Soap BigY Sep 13 2023 Dale Kowacki	1.69		
1334	01/31/24	5589004	Office Supplies	Paper towels BigY Nov 15 2023 Dale Ko	7.99		
1335	01/31/24	5589004	Office Supplies	Tissues BigY Nov 16 2023 Dale Kowacki	10.98		
1336	01/31/24	5589004	Office Supplies	Tissues BigY Jan 18 2023 Dale Kowacki	11.94		
1337	01/31/24	5589004	Office Supplies	Wipes BigY Nov 20 2023 Dale Kowacki	5.59		
1338	01/31/24	5311001	Service Contracts-Admin	Dec2023 PR fee Franklin Regional Cou	100.00		
1339	01/31/24	5120000	Benefits - Employer Share	Dec2023 PR Taxes Franklin Regional C	297.43		
1340	01/31/24	5304000	Management Fees	4Q23 Aberdeen Asset Management Inc	8,420.87		
0	01/31/24	2020000	Accounts Payable	total for this account or fund, for this warr		-107,840.37	
Balance 0.00					Sub Totals:	107,840.37	-107,840.37

EntryNo: AP - 14-23w			AP	02			
1366	02/28/24	5304000	Management Fees	4Q23 Copeland Capital Management, L	16,556.54		
1367	02/28/24	5304000	Management Fees	4Q23 Fiera Capital	17,808.79		
1368	02/28/24	5304000	Management Fees	4Q23 Comerica Bank	8,296.88		
1369	02/28/24	5305000	Custodial Fees	4Q23 Polen Comerica Bank	125.03		
1370	02/28/24	5305000	Custodial Fees	4Q23 OSAM Comerica Bank	1,610.67		
1371	02/28/24	5305000	Custodial Fees	4Q23 Fiera Comerica Bank	1,400.80		
1372	02/28/24	5305000	Custodial Fees	4Q23 Copeland Comerica Bank	1,297.85		
1373	02/28/24	5304000	Management Fees	4Q23 Next Century	12,920.29		
1376	02/28/24	5311000	Service Contracts-Admin & Equipm	in84529 deRenzy Business Technologie	17.00		
1378	02/28/24	5310000	Insurance	2024 Annual Premium MEGA Property &	498.00		
1379	02/28/24	5310000	Insurance	0230473-IN MEGA Property & Casualty	20.00		
0	02/28/24	2020000	Accounts Payable	total for this account or fund, for this warr		-60,551.85	
Balance 0.00					Sub Totals:	60,551.85	-60,551.85

EntryNo: AP - 15-23w			AP	02		
1358	03/27/24	5310000	Insurance	0230473-IN MEGA Property & Casualty	20.00	
0	03/27/24	2020000	Accounts Payable	total for this account or fund, for this warr		-20.00

Franklin Regional Retirement System
EOY Adjusting Entries
for Calendar Year 2023

CtlNo	Date	Account # and Name	PERACcode:	Trial Balance Code:	Debit	Credit
EntryNo: AP - 15-23w			AP	02		
			Balance 0.00	Sub Totals:	20.00	-20.00

Franklin Regional Retirement System
EOY Adjusting Entries
for Calendar Year 2023

CtlNo	Date	Account # and Name	PERACcode:	Trial Balance Code:	Debit	Credit
EntryNo: CR - 13			CR	02		
0	12/31/23	1398002 Deductions Receivable	Total of this months receipts		71,009.63	
1245	12/31/23	4891000 Member Deductions	12/22/2023 Sunderland			-15,046.49
1246	12/31/23	4891000 Member Deductions	12/28 Leyden			-999.91
1247	12/31/23	4891000 Member Deductions	12/7 Frontier Regional School District			-10,257.88
1248	12/31/23	4891000 Member Deductions	12/21 Frontier Regional School District			-9,793.89
1249	12/31/23	4891000 Member Deductions	12/27 Charlemont			-713.37
1250	12/31/23	4891000 Member Deductions	12/12, 12/26 Warwick			-2,831.16
1252	12/31/23	4891000 Member Deductions	12/22 Leverett			-5,361.78
1253	12/31/23	4891000 Member Deductions	12/22 Colrain			-1,989.32
1254	12/31/23	4891000 Member Deductions	December New Salem/Wendell School D			-6,558.20
1255	12/31/23	4891000 Member Deductions	December Buckland Fire District			-1,063.53
1256	12/31/23	4891000 Member Deductions	12/20 Wendell			-955.34
1257	12/31/23	4891000 Member Deductions	12/4, 12/22 Monroe			-1,111.12
1258	12/31/23	4891000 Member Deductions	12/26 New Salem			-1,140.78
1259	12/31/23	4891000 Member Deductions	December Shelburne Falls Fire District			-2,171.87
1260	12/31/23	4891000 Member Deductions	Dec ded Frentzos, D. Franklin County Re			-184.96
1261	12/31/23	4891000 Member Deductions	December Bernardston Fire & Water Dist			-255.06
1263	12/31/23	4891000 Member Deductions	12/8, 12/22 South Deerfield Fire District			-1,094.72
1264	12/31/23	4891000 Member Deductions	12/31 Orange Housing Authority			-441.04
1268	12/31/23	4891000 Member Deductions	September 2023 New Salem/Wendell Sc			-6,524.83
1269	12/31/23	4891000 Member Deductions	December 2023 South Deerfield Water			-2,514.38
			Balance 0.00	Sub Totals:	71,009.63	-71,009.63

Franklin Regional Retirement System
EOY Adjusting Entries
for Calendar Year 2023

CtlNo	Date	Account # and Name	PERACcode:	Trial Balance Code:	Debit	Credit
EntryNo: JE - 513			AP	02		
2140	12/31/23	2020000 Accounts Payable			518.00	
2142	12/31/23	5310000 Insurance				-518.00
			Balance	0.00		
				Sub Totals:	518.00	-518.00
EntryNo: JE - 564			JE	02		
2275	12/31/23	1550000 Interest/Dividend Due and Accrued		December 2023 interest from Comerica -	3,615.85	
2276	12/31/23	4820000 Investment Income (EOY only)		December 2023 interest from Comerica -		-3,615.85
			Balance	0.00		
				Sub Totals:	3,615.85	-3,615.85
EntryNo: JE - 565			JE	02		
2278	12/31/23	5752000 COLAs Paid		EOY recognition of State Paid COLA for p	13,180.50	
2279	12/31/23	5751000 Pensions Paid		EOY recognition of State Paid COLA for p		-13,180.50
			Balance	0.00		
				Sub Totals:	13,180.50	-13,180.50

Franklin Regional Retirement System
EOY Closing Entries
for Calendar Year 2023

CtlNo	Date	Account # and Name	PERACcode:	Trial Balance Code:	Debit	Credit
EntryNo: JE - 950			JE	03		
2457	12/31/23	4891000	Member Deductions	Close to appropriate fund balance- Ashle	4,320,848.34	
2458	12/31/23	4892000	Transfers from Other Systems	Close to appropriate fund balance- Ashle	862,585.28	
2459	12/31/23	4893000	Makeups and Buybacks - Single Pa	Close to appropriate fund balance- Ashle	120,469.22	
2460	12/31/23	4893001	Buybacks & Makeups - Periodic Pa	Close to appropriate fund balance- Ashle	3,380.00	
2505	12/31/23	3293000	Annuity Savings Fund	Close to appropriate fund balance- Ashle		-5,307,282.84
				Balance 0.00	Sub Totals:	5,307,282.84 -5,307,282.84
EntryNo: JE - 951			JE	03		
2506	12/31/23	3293000	Annuity Savings Fund	Close to appropriate fund balance- Ashle	1,680,425.93	
2461	12/31/23	5756000	Transfers to Other Systems	Close to appropriate fund balance- Ashle		-980,016.26
2462	12/31/23	5757000	Refunds to Members	Close to appropriate fund balance- Ashle		-700,409.67
				Balance 0.00	Sub Totals:	1,680,425.93 -1,680,425.93
EntryNo: JE - 952			JE	03		
2507	12/31/23	3294000	Annuity Reserve Fund	Close to appropriate fund balance- Ashle	2,779,282.96	
2463	12/31/23	5750000	Annuities Paid	Close to appropriate fund balance- Ashle		-2,753,628.22
2464	12/31/23	5759000	Option B Refunds	Close to appropriate fund balance- Ashle		-25,654.74
				Balance 0.00	Sub Totals:	2,779,282.96 -2,779,282.96
EntryNo: JE - 953			JE	03		
2508	12/31/23	3296000	Pension Fund	Close to appropriate fund balance- Ashle	13,062,336.54	
2465	12/31/23	5751000	Pensions Paid	Close to appropriate fund balance- Ashle		-11,495,388.52
2466	12/31/23	5752000	COLAs Paid	Close to appropriate fund balance- Ashle		-13,180.50
2467	12/31/23	5755000	3(8)(c) Reimbursements to Other S	Close to appropriate fund balance- Ashle		-1,553,767.52
				Balance 0.00	Sub Totals:	13,062,336.54 -13,062,336.54
EntryNo: JE - 954			JE	03		
2468	12/31/23	4894000	Pension Fund Appropriation	Close to appropriate fund balance- Ashle	8,618,449.00	
2469	12/31/23	4898000	3(8)(c) Reimbursements	Close to appropriate fund balance- Ashle	469,375.17	
2470	12/31/23	4899000	Mass. COLA Reimbursement	Close to appropriate fund balance- Ashle	13,180.50	
2509	12/31/23	3296000	Pension Fund	Close to appropriate fund balance- Ashle		-9,101,004.67
				Balance 0.00	Sub Totals:	9,101,004.67 -9,101,004.67
EntryNo: JE - 955			JE	03		
2471	12/31/23	4822000	Interest not Refunded	Close to appropriate fund balance- Ashle	19,723.68	
2472	12/31/23	4825000	Miscellaneous Income	Close to appropriate fund balance- Ashle	2,768.88	
2473	12/31/23	4895000	Pension Reserve Appropriation	Close to appropriate fund balance- Ashle	309.66	
2510	12/31/23	3297000	Pension Reserve Fund	Close to appropriate fund balance- Ashle		-22,802.22
				Balance 0.00	Sub Totals:	22,802.22 -22,802.22
EntryNo: JE - 956			JE	03		
2511	12/31/23	3298000	Expense Fund	Close to appropriate fund balance- Ashle	1,731,928.07	
2474	12/31/23	5118000	Board Stipends	Close to appropriate fund balance- Ashle		-30,600.00
2475	12/31/23	5119000	Salaries and Wages	Close to appropriate fund balance- Ashle		-455,824.52
2476	12/31/23	5120000	Benefits - Employer Share	Close to appropriate fund balance- Ashle		-77,256.21
2477	12/31/23	5304000	Management Fees	Close to appropriate fund balance- Ashle		-915,944.01
2478	12/31/23	5305000	Custodial Fees	Close to appropriate fund balance- Ashle		-15,429.90
2479	12/31/23	5307000	Investment Consultant	Close to appropriate fund balance- Ashle		-51,000.00
2480	12/31/23	5308000	Legal	Close to appropriate fund balance- Ashle		-21,777.74
2481	12/31/23	5310000	Insurance	Close to appropriate fund balance- Ashle		-13,622.00
2482	12/31/23	5311000	Service Contracts-Admin & Equipm	Close to appropriate fund balance- Ashle		-42,670.48
2483	12/31/23	5311001	Service Contracts-Admin	Close to appropriate fund balance- Ashle		-2,480.00
2484	12/31/23	5312000	Rent Expense	Close to appropriate fund balance- Ashle		-28,948.29
2485	12/31/23	5316000	Actuarial Study Expense	Close to appropriate fund balance- Ashle		-4,000.00
2486	12/31/23	5317000	Accounting, Audit Expense	Close to appropriate fund balance- Ashle		-18,500.00
2487	12/31/23	5320000	Education and Training	Close to appropriate fund balance- Ashle		-1,452.00
2488	12/31/23	5589001	Administrative Exp. - Various	Close to appropriate fund balance- Ashle		-2,806.23

Franklin Regional Retirement System
EOY Closing Entries
for Calendar Year 2023

CtlNo	Date	Account # and Name	PERACcode:	Trial Balance Code:	Debit	Credit
EntryNo: JE - 956			JE	03		
2489	12/31/23	5589002 Equipment & Software Maint. Servi	Close to appropriate fund balance- Ashle			-25,001.85
2490	12/31/23	5589003 Dues	Close to appropriate fund balance- Ashle			-650.00
2491	12/31/23	5589004 Office Supplies	Close to appropriate fund balance- Ashle			-1,690.38
2492	12/31/23	5589005 Postage	Close to appropriate fund balance- Ashle			-4,448.29
2493	12/31/23	5589007 Utilities	Close to appropriate fund balance- Ashle			-3,115.22
2494	12/31/23	5589012 Board Election	Close to appropriate fund balance- Ashle			-451.71
2495	12/31/23	5599001 Furniture & Equipment purchases	Close to appropriate fund balance- Ashle			-185.48
2496	12/31/23	5599111 Computers, etc.	Close to appropriate fund balance- Ashle			-9,550.24
2497	12/31/23	5599706 Online Resources	Close to appropriate fund balance- Ashle			-4,233.61
2498	12/31/23	5719000 Travel	Close to appropriate fund balance- Ashle			-289.91
			Balance 0.00	Sub Totals:	1,731,928.07	-1,731,928.07
EntryNo: JE - 957			JE	03		
2512	12/31/23	4820000 Investment Income (EOY only)	Close to appropriate fund balance- Ashle		19,265,752.60	
2499	12/31/23	4885000 Realized Losses	Close to appropriate fund balance- Ashle			-2,735,312.85
2500	12/31/23	4887000 Unrealized Losses	Close to appropriate fund balance- Ashle			-16,530,439.75
			Balance 0.00	Sub Totals:	19,265,752.60	-19,265,752.60
EntryNo: JE - 958			JE	03		
2501	12/31/23	4821000 Investment Income Received	Close to appropriate fund balance- Ashle		3,780,627.74	
2502	12/31/23	4821002 Dividend Income Received	Close to appropriate fund balance- Ashle		616,633.35	
2503	12/31/23	4884000 Realized Gains	Close to appropriate fund balance- Ashle		4,343,418.87	
2504	12/31/23	4886000 Unrealized Gains	Close to appropriate fund balance- Ashle		31,797,733.94	
2513	12/31/23	4820000 Investment Income (EOY only)	Close to appropriate fund balance- Ashle			-40,538,413.90
			Balance 0.00	Sub Totals:	40,538,413.90	-40,538,413.90
EntryNo: JE - 959			JE	03		
2515	12/31/23	4820000 Investment Income (EOY only)	Close to appropriate fund balance- Ashle		21,273,378.80	
2516	12/31/23	3293000 Annuity Savings Fund	Close to appropriate fund balance- Ashle			-86,438.08
2517	12/31/23	3294000 Annuity Reserve Fund	Close to appropriate fund balance- Ashle			-303,746.53
2518	12/31/23	3297000 Pension Reserve Fund	Close to appropriate fund balance- Ashle			-19,151,266.12
2519	12/31/23	3298000 Expense Fund	Close to appropriate fund balance- Ashle			-1,731,928.07
			Balance 0.00	Sub Totals:	21,273,378.80	-21,273,378.80