

Portfolio Summary

Franklin Regional Retirement System
CT01162

Date Run: 01/09/2023
Period Covered: 11/30/2022 to 12/31/2022
Base Currency: USD

Portfolio Composition as of 12/31/2022

	Total USD Market Value	% of Total
Fixed Income	14,425,377	100.00%
Total	14,425,377	100.00%

Statement of Changes

Total Market Value at 11/30/2022	14,493,550
Client Cash Additions	0
Client Cash Withdrawals	0
Income Earned	0
Fees / Expenses / Adjustments	0
Realized Gains/Losses	0
Unrealized Gains/Losses	-68,173
Total Market Value at 12/31/2022	14,425,377

Performance Returns (Supervised Assets)

	1Mth	QTD	YTD	1 YR	2 YRS*	3 YRS*	5 YRS*	Incept* 07/27/18
Total	-0.47	1.73	-12.99	-12.99	-7.07	-1.73		1.33
Total - Net of Fee	-0.49	1.67	-13.19	-13.19	-7.27	-1.95		1.10
Equities	0.00	0.00	0.00	0.00	0.00	0.00		0.00
Fixed Income	-0.47	1.73	-12.99	-12.99	-7.07	-1.73		1.33
BBG Aggregate	-0.45	1.87	-13.01	-13.01	-7.45	-2.71		0.40

* - Returns are annualized

Net Returns only available from 12/31/2000

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