

Portfolio Summary

Franklin Regional Retirement System  
CT01162

Date Run: 02/07/2023  
Period Covered: 12/31/2022 to 01/31/2023  
Base Currency: USD

Portfolio Composition as of 01/31/2023

	Total USD Market Value	% of Total
Fixed Income	14,929,857	100.00%
<b>Total</b>	<b>14,929,857</b>	<b>100.00%</b>

Statement of Changes

Total Market Value at 12/31/2022	14,425,377
Client Cash Additions	0
Client Cash Withdrawals	0
Income Earned	0
Fees / Expenses / Adjustments	0
Realized Gains/Losses	0
Unrealized Gains/Losses	504,479
<b>Total Market Value at 01/31/2023</b>	<b>14,929,857</b>

Performance Returns (Supervised Assets)

	1Mth	QTD	YTD	1 YR	2 YRS*	3 YRS*	5 YRS*	Incept* 07/27/18
Total	3.50	3.50	3.50	-8.06	-5.18	-1.28		2.07
Total - Net of Fee	3.48	3.48	3.48	-8.27	-5.40	-1.50		1.85
Equities	0.00	0.00	0.00	0.00	0.00	0.00		0.00
Fixed Income	3.50	3.50	3.50	-8.06	-5.18	-1.28		2.07
BBG Aggregate	3.08	3.08	3.08	-8.36	-5.70	-2.35		1.07

\* - Returns are annualized

Net Returns only available from 12/31/2000

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