

Portfolio Summary

Franklin Regional Retirement System
CT01162

Date Run: 03/07/2023
Period Covered: 01/31/2023 to 02/28/2023
Base Currency: USD

Portfolio Composition as of 02/28/2023

	Total USD Market Value	% of Total
Fixed Income	14,575,358	100.00%
Total	14,575,358	100.00%

Statement of Changes

Total Market Value at 01/31/2023	14,929,857
Client Cash Additions	0
Client Cash Withdrawals	0
Income Earned	0
Fees / Expenses / Adjustments	0
Realized Gains/Losses	0
Unrealized Gains/Losses	-354,499
Total Market Value at 02/28/2023	14,575,358

Performance Returns (Supervised Assets)

	1Mth	QTD	YTD	1 YR	2 YRS*	3 YRS*	5 YRS* 07/27/18
Total	-2.37	1.04	1.04	-9.18	-5.66	-2.66	1.51
Total - Net of Fee	-2.39	1.00	1.00	-9.38	-5.87	-2.88	1.28
Equities	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Fixed Income	-2.37	1.04	1.04	-9.18	-5.66	-2.66	1.51
BBG Aggregate	-2.59	0.41	0.41	-9.72	-6.25	-3.77	0.48

* - Returns are annualized

Net Returns only available from 12/31/2000

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