

## Portfolio Summary

Franklin Regional Retirement System  
CT01162

Date Run: 04/11/2023  
Period Covered: 02/28/2023 to 03/31/2023  
Base Currency: USD

### Portfolio Composition as of 03/31/2023

	Total USD Market Value	% of Total
Fixed Income	14,861,684	100.00%
<b>Total</b>	<b>14,861,684</b>	<b>100.00%</b>

### Statement of Changes

Total Market Value at 02/28/2023	14,575,358
Client Cash Additions	0
Client Cash Withdrawals	0
Income Earned	0
Fees / Expenses / Adjustments	0
Realized Gains/Losses	0
Unrealized Gains/Losses	286,326
<b>Total Market Value at 03/31/2023</b>	<b>14,861,684</b>

### Performance Returns (Supervised Assets)

	1Mth	QTD	YTD	1 YR	2 YRS*	3 YRS*	5 YRS*	Incept* 07/27/18
Total	1.96	3.02	3.02	-4.72	-4.13	-1.43		1.90
Total - Net of Fee	1.95	2.97	2.97	-4.93	-4.35	-1.65		1.67
Equities	0.00	0.00	0.00	0.00	0.00	0.00		0.00
Fixed Income	1.96	3.02	3.02	-4.72	-4.13	-1.43		1.90
BBG Aggregate	2.54	2.96	2.96	-4.78	-4.47	-2.77		1.01

\* - Returns are annualized

Net Returns only available from 12/31/2000

*This report is a service provided to customers of Loomis Sayles. It is for informational purposes only. It is not a recommendation to buy or sell securities. Past performance is not a guarantee of future results. Loomis Sayles believes the information contained herein is reliable but we do not guarantee its accuracy.*