

Portfolio Summary

Franklin Regional Retirement System
CT01162

Date Run: 06/06/2023
Period Covered: 04/30/2023 to 05/31/2023
Base Currency: USD

Portfolio Composition as of 05/31/2023

	Total USD Market Value	% of Total
Fixed Income	14,820,780	100.00%
Total	14,820,780	100.00%

Statement of Changes

Total Market Value at 04/30/2023	14,970,760
Client Cash Additions	0
Client Cash Withdrawals	0
Income Earned	0
Fees / Expenses / Adjustments	0
Realized Gains/Losses	0
Unrealized Gains/Losses	-149,980
Total Market Value at 05/31/2023	14,820,780

Performance Returns (Supervised Assets)

	1Mth	QTD	YTD	1 YR	2 YRS*	3 YRS*	5 YRS*	Incept* 07/27/18
Total	-1.00	-0.28	2.74	-1.72	-4.86	-2.75		1.78
Total - Net of Fee	-1.02	-0.31	2.64	-1.94	-5.08	-2.97		1.55
Equities	0.00	0.00	0.00	0.00	0.00	0.00		0.00
Fixed Income	-1.00	-0.28	2.74	-1.72	-4.86	-2.75		1.78
BBG Aggregate	-1.09	-0.49	2.46	-2.14	-5.23	-3.65		0.87

* - Returns are annualized

Net Returns only available from 12/31/2000

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