

Portfolio Summary

Franklin Regional Retirement System  
CT01162

Date Run: 08/11/2023  
Period Covered: 06/30/2023 to 07/31/2023  
Base Currency: USD

Portfolio Composition as of 07/31/2023

	Total USD Market Value	% of Total
Fixed Income	14,807,146	100.00%
<b>Total</b>	<b>14,807,146</b>	<b>100.00%</b>

Statement of Changes

Total Market Value at 06/30/2023	14,793,511
Client Cash Additions	0
Client Cash Withdrawals	0
Income Earned	0
Fees / Expenses / Adjustments	0
Realized Gains/Losses	0
Unrealized Gains/Losses	13,635
<b>Total Market Value at 07/31/2023</b>	<b>14,807,146</b>

Performance Returns (Supervised Assets)

	1Mth	QTD	YTD	1 YR	2 YRS*	3 YRS*	5 YRS*	Incept* 07/27/18
Total	0.09	0.09	2.65	-2.43	-5.96	-3.80	1.70	1.70
Total - Net of Fee	0.07	0.07	2.51	-2.64	-6.17	-4.02	1.48	1.47
Equities	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Fixed Income	0.09	0.09	2.65	-2.43	-5.96	-3.80	1.70	1.70
BBG Aggregate	-0.07	-0.07	2.02	-3.37	-6.29	-4.46	0.75	0.76

\* - Returns are annualized

Net Returns only available from 12/31/2000

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