

Portfolio Summary

Franklin Regional Retirement System
CT01162

Date Run: 09/12/2023
Period Covered: 07/31/2023 to 08/31/2023
Base Currency: USD

Portfolio Composition as of 08/31/2023

	Total USD Market Value	% of Total
Fixed Income	17,225,338	100.00%
Total	17,225,338	100.00%

Statement of Changes

Total Market Value at 07/31/2023	14,807,146
Client Cash Additions	0
Client Security Additions	2,500,000
Client Cash Withdrawals	0
Income Earned	0
Fees / Expenses / Adjustments	0
Realized Gains/Losses	0
Unrealized Gains/Losses	-81,807
Total Market Value at 08/31/2023	17,225,338

Performance Returns (Supervised Assets)

	1Mth	QTD	YTD	1 YR	2 YRS*	3 YRS*	5 YRS*	Incept* 07/27/18
Total	-0.55	-0.46	2.08	-0.55	-6.10	-3.80	1.43	1.56
Total - Net of Fee	-0.57	-0.50	1.93	-0.78	-6.32	-4.01	1.20	1.33
Equities	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Fixed Income	-0.55	-0.46	2.08	-0.55	-6.10	-3.80	1.43	1.56
BBG Aggregate	-0.64	-0.71	1.37	-1.19	-6.50	-4.41	0.49	0.62

* - Returns are annualized

Net Returns only available from 12/31/2000

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