

Portfolio Summary

Franklin Regional Retirement System  
CT01162

Date Run: 10/05/2023  
Period Covered: 08/31/2023 to 09/30/2023  
Base Currency: USD

Portfolio Composition as of 09/30/2023

	Total USD Market Value	% of Total
Fixed Income	16,810,654	100.00%
<b>Total</b>	<b>16,810,654</b>	<b>100.00%</b>

Statement of Changes

Total Market Value at 08/31/2023	17,225,338
Client Cash Additions	0
Client Cash Withdrawals	0
Income Earned	0
Fees / Expenses / Adjustments	0
Realized Gains/Losses	0
Unrealized Gains/Losses	-414,684
<b>Total Market Value at 09/30/2023</b>	<b>16,810,654</b>

Performance Returns (Supervised Assets)

	1Mth	QTD	YTD	1 YR	2 YRS*	3 YRS*	5 YRS*	Incept* 07/27/18
Total	-2.41	-2.86	-0.38	1.35	-6.86	-4.58	1.06	1.06
Total - Net of Fee	-2.43	-2.91	-0.55	1.12	-7.07	-4.79	0.83	0.83
Equities	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Fixed Income	-2.41	-2.86	-0.38	1.35	-6.86	-4.58	1.06	1.06
BBG Aggregate	-2.54	-3.23	-1.21	0.64	-7.29	-5.21	0.10	0.11

\* - Returns are annualized

Net Returns only available from 12/31/2000

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