

Portfolio Summary

Franklin Regional Retirement System  
CT01162

Date Run: 11/14/2023  
Period Covered: 09/30/2023 to 10/31/2023  
Base Currency: USD

Portfolio Composition as of 10/31/2023			Statement of Changes	
	Total USD Market Value	% of Total	Total Market Value at 09/30/2023	16,810,654
Fixed Income	16,539,514	100.00%	Client Cash Additions	0
<b>Total</b>	<b>16,539,514</b>	<b>100.00%</b>	Client Cash Withdrawals	0
			Income Earned	0
			Fees / Expenses / Adjustments	0
			Realized Gains/Losses	0
			Unrealized Gains/Losses	-271,140
			<b>Total Market Value at 10/31/2023</b>	<b>16,539,514</b>

Performance Returns (Supervised Assets)								
	1Mth	QTD	YTD	1 YR	2 YRS*	3 YRS*	5 YRS*	Incept* 07/27/18
Total	-1.61	-1.61	-1.98	1.27	-7.62	-4.96	0.89	0.73
Total - Net of Fee	-1.63	-1.63	-2.17	1.04	-7.82	-5.17	0.66	0.50
Equities	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Fixed Income	-1.61	-1.61	-1.98	1.27	-7.62	-4.96	0.89	0.73
BBG Aggregate	-1.58	-1.58	-2.77	0.36	-8.01	-5.57	-0.06	-0.20

\* - Returns are annualized

Net Returns only available from 12/31/2000

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