

Portfolio Summary

Franklin Regional Retirement System
CT01162

Date Run: 12/13/2023
Period Covered: 10/31/2023 to 11/30/2023
Base Currency: USD

Portfolio Composition as of 11/30/2023

	Total USD Market Value	% of Total
Fixed Income	17,273,186	100.00%
Total	17,273,186	100.00%

Statement of Changes

Total Market Value at 10/31/2023	16,539,514
Client Cash Additions	0
Client Cash Withdrawals	0
Income Earned	0
Fees / Expenses / Adjustments	0
Realized Gains/Losses	0
Unrealized Gains/Losses	733,672
Total Market Value at 11/30/2023	17,273,186

Performance Returns (Supervised Assets)

	1Mth	QTD	YTD	1 YR	2 YRS*	3 YRS*	5 YRS*	Incept* 07/27/18
Total	4.44	2.75	2.36	1.88	-5.74	-3.95	1.71	1.54
Total - Net of Fee	4.42	2.71	2.15	1.65	-5.96	-4.16	1.48	1.31
Equities	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Fixed Income	4.44	2.75	2.36	1.88	-5.74	-3.95	1.71	1.54
BBG Aggregate	4.53	2.88	1.64	1.18	-6.09	-4.47	0.71	0.64

* - Returns are annualized

Net Returns only available from 12/31/2000

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