

Portfolio Summary

Franklin Regional Retirement System
CT01162

Date Run: 02/14/2024
Period Covered: 12/31/2023 to 01/31/2024
Base Currency: USD

Portfolio Composition as of 01/31/2024

	Total USD Market Value	% of Total
Fixed Income	17,959,010	100.00%
Total	17,959,010	100.00%

Statement of Changes

Total Market Value at 12/31/2023	17,943,061
Client Cash Additions	0
Client Cash Withdrawals	0
Income Earned	0
Fees / Expenses / Adjustments	0
Realized Gains/Losses	0
Unrealized Gains/Losses	15,949
Total Market Value at 01/31/2024	17,959,010

Performance Returns (Supervised Assets)

	1Mth	QTD	YTD	1 YR	2 YRS*	3 YRS*	5 YRS*	Incept* 07/27/18
Total	0.09	0.09	0.09	2.83	-2.77	-2.58	1.92	2.21
Total - Net of Fee	0.07	0.07	0.07	2.60	-2.99	-2.80	1.69	1.98
Equities	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Fixed Income	0.09	0.09	0.09	2.83	-2.77	-2.58	1.92	2.21
BBG Aggregate	-0.27	-0.27	-0.27	2.10	-3.27	-3.17	0.83	1.25

* - Returns are annualized

Net Returns only available from 12/31/2000

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