

Portfolio Summary

Franklin Regional Retirement System
CT01162

Date Run: 03/20/2024
Period Covered: 01/31/2024 to 02/29/2024
Base Currency: USD

Portfolio Composition as of 02/29/2024			Statement of Changes	
	Total USD Market Value	% of Total	Total Market Value at 01/31/2024	17,959,010
Fixed Income	17,719,769	100.00%	Client Cash Additions	0
Total	17,719,769	100.00%	Client Cash Withdrawals	0
			Income Earned	0
			Fees / Expenses / Adjustments	0
			Realized Gains/Losses	0
			Unrealized Gains/Losses	-239,241
			Total Market Value at 02/29/2024	17,719,769

Performance Returns (Supervised Assets)								
	1Mth	3Mths	6Mths	1 YR	2 YRS*	3 YRS*	5 YRS*	Incept* 07/27/18
Total	-1.33	2.59	2.87	3.93	-2.84	-2.56	1.58	1.93
Total - Net of Fee	-1.35	2.53	2.75	3.70	-3.06	-2.78	1.36	1.71
Equities	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Fixed Income	-1.33	2.59	2.87	3.93	-2.84	-2.56	1.58	1.93
BBG Aggregate	-1.41	2.08	2.35	3.33	-3.42	-3.16	0.56	0.98

* - Returns are annualized

Net Returns only available from 12/31/2000

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