

Portfolio Summary

Franklin Regional Retirement System
CT01162

Date Run: 04/09/2024
Period Covered: 02/29/2024 to 03/31/2024
Base Currency: USD

Portfolio Composition as of 03/31/2024

	Total USD Market Value	% of Total
Fixed Income	17,709,727	100.00%
Total	17,709,727	100.00%

Statement of Changes

Total Market Value at 02/29/2024	17,719,769
Client Cash Additions	0
Client Cash Withdrawals	0
Client Security Withdrawals	-200,000
Cost Writeoff	20,987
Income Earned	0
Fees / Expenses / Adjustments	0
Realized Gains/Losses	0
Unrealized Gains/Losses	168,971
Total Market Value at 03/31/2024	17,709,727

Performance Returns (Supervised Assets)

	1Mth	QTD	YTD	1 YR	2 YRS*	3 YRS*	5 YRS*	Incept* 07/27/18
Total	1.08	-0.18	-0.18	3.03	-0.92	-1.80	1.39	2.10
Total - Net of Fee	1.06	-0.23	-0.23	2.80	-1.14	-2.02	1.16	1.87
BBG Aggregate	0.92	-0.78	-0.78	1.70	-1.60	-2.46	0.36	1.13

* - Returns are annualized

Net Returns only available from 12/31/2000

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