

Portfolio Summary

Franklin Regional Retirement System
CT01162

Date Run: 02/14/2022
Period Covered: 12/31/2021 to 01/31/2022
Base Currency: USD

Portfolio Composition as of 01/31/2022

	Total USD Market Value	% of Total
Fixed Income	16,238,776	100.00%
Total	16,238,776	100.00%

Statement of Changes

Total Market Value at 12/31/2021	16,579,640
Client Cash Additions	0
Client Cash Withdrawals	0
Income Earned	0
Fees / Expenses / Adjustments	0
Realized Gains/Losses	0
Unrealized Gains/Losses	-340,864
Total Market Value at 01/31/2022	16,238,776

Performance Returns (Supervised Assets)

	1Mth	QTD	YTD	1 YR	2 YRS*	3 YRS*	5 YRS*	Incept* 07/27/18
Total	-2.06	-2.06	-2.06	-2.22	2.30	5.16	5.15	5.15
Total - Net of Fee	-2.07	-2.07	-2.07	-2.44	2.07	4.93	4.92	4.92
Equities	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Fixed Income	-2.06	-2.06	-2.06	-2.22	2.30	5.16	5.15	5.15
BBG Aggregate	-2.15	-2.15	-2.15	-2.97	0.80	3.67	3.92	3.92

* - Returns are annualized

Net Returns only available from 12/31/2000

This report is a service provided to customers of Loomis Sayles. It is for informational purposes only. It is not a recommendation to buy or sell securities. Past performance is not a guarantee of future results. Loomis Sayles believes the information contained herein is reliable but we do not guarantee its accuracy.