

Portfolio Summary

Franklin Regional Retirement System
CT01162

Date Run: 03/07/2022
Period Covered: 01/31/2022 to 02/28/2022
Base Currency: USD

Portfolio Composition as of 02/28/2022

	Total USD Market Value	% of Total
Fixed Income	16,047,892	100.00%
Total	16,047,892	100.00%

Statement of Changes

Total Market Value at 01/31/2022	16,238,776
Client Cash Additions	0
Client Cash Withdrawals	0
Income Earned	0
Fees / Expenses / Adjustments	0
Realized Gains/Losses	0
Unrealized Gains/Losses	-190,884
Total Market Value at 02/28/2022	16,047,892

Performance Returns (Supervised Assets)

	1Mth	QTD	YTD	1 YR	2 YRS*	3 YRS*	5 YRS*	Incept* 07/27/18
Total	-1.18	-3.21	-3.21	-2.00	0.77	4.65		4.70
Total - Net of Fee	-1.19	-3.24	-3.24	-2.22	0.55	4.41		4.46
Equities	0.00	0.00	0.00	0.00	0.00	0.00		0.00
Fixed Income	-1.18	-3.21	-3.21	-2.00	0.77	4.65		4.70
BBG Aggregate	-1.12	-3.25	-3.25	-2.64	-0.65	3.30		3.51

* - Returns are annualized

Net Returns only available from 12/31/2000

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