

Portfolio Summary

Franklin Regional Retirement System
CT01162

Date Run: 04/12/2022
Period Covered: 02/28/2022 to 03/31/2022
Base Currency: USD

Portfolio Composition as of 03/31/2022

	Total USD Market Value	% of Total
Fixed Income	15,597,951	100.00%
Total	15,597,951	100.00%

Statement of Changes

Total Market Value at 02/28/2022	16,047,892
Client Cash Additions	0
Client Cash Withdrawals	0
Income Earned	0
Fees / Expenses / Adjustments	0
Realized Gains/Losses	0
Unrealized Gains/Losses	-449,941
Total Market Value at 03/31/2022	15,597,951

Performance Returns (Supervised Assets)

	1Mth	QTD	YTD	1 YR	2 YRS*	3 YRS*	5 YRS*	Incept* 07/27/18
Total	-2.80	-5.92	-5.92	-3.54	0.26	2.96		3.78
Total - Net of Fee	-2.82	-5.97	-5.97	-3.76	0.04	2.73		3.55
Equities	0.00	0.00	0.00	0.00	0.00	0.00		0.00
Fixed Income	-2.80	-5.92	-5.92	-3.54	0.26	2.96		3.78
BBG Aggregate	-2.78	-5.93	-5.93	-4.15	-1.75	1.69		2.64

* - Returns are annualized

Net Returns only available from 12/31/2000

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