

Portfolio Summary

Franklin Regional Retirement System
CT01162

Date Run: 05/09/2022
Period Covered: 03/31/2022 to 04/30/2022
Base Currency: USD

Portfolio Composition as of 04/30/2022

	Total USD Market Value	% of Total
Fixed Income	15,038,933	100.00%
Total	15,038,933	100.00%

Statement of Changes

Total Market Value at 03/31/2022	15,597,951
Client Cash Additions	0
Client Cash Withdrawals	0
Income Earned	0
Fees / Expenses / Adjustments	0
Realized Gains/Losses	0
Unrealized Gains/Losses	-559,017
Total Market Value at 04/30/2022	15,038,933

Performance Returns (Supervised Assets)

	1Mth	QTD	YTD	1 YR	2 YRS*	3 YRS*	5 YRS*	Incept* 07/27/18
Total	-3.58	-3.58	-9.29	-7.85	-2.82	1.65	2.70	2.70
Total - Net of Fee	-3.60	-3.60	-9.36	-8.06	-3.04	1.43	2.46	2.46
Equities	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Fixed Income	-3.58	-3.58	-9.29	-7.85	-2.82	1.65	2.70	2.70
BBG Aggregate	-3.79	-3.79	-9.50	-8.51	-4.48	0.38	1.53	1.53

* - Returns are annualized

Net Returns only available from 12/31/2000

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