

Portfolio Summary

Franklin Regional Retirement System
CT01162

Date Run: 06/09/2022
Period Covered: 04/30/2022 to 05/31/2022
Base Currency: USD

Portfolio Composition as of 05/31/2022

	Total USD Market Value	% of Total
Fixed Income	15,079,837	100.00%
Total	15,079,837	100.00%

Statement of Changes

Total Market Value at 04/30/2022	15,038,933
Client Cash Additions	0
Client Cash Withdrawals	0
Income Earned	0
Fees / Expenses / Adjustments	0
Realized Gains/Losses	0
Unrealized Gains/Losses	40,904
Total Market Value at 05/31/2022	15,079,837

Performance Returns (Supervised Assets)

	1Mth	QTD	YTD	1 YR	2 YRS*	3 YRS*	5 YRS*	Incept* 07/27/18
Total	0.27	-3.32	-9.05	-7.91	-3.27	1.17		2.71
Total - Net of Fee	0.25	-3.36	-9.13	-8.12	-3.49	0.94		2.48
Equities	0.00	0.00	0.00	0.00	0.00	0.00		0.00
Fixed Income	0.27	-3.32	-9.05	-7.91	-3.27	1.17		2.71
BBG Aggregate	0.64	-3.17	-8.92	-8.22	-4.39	0.00		1.67

* - Returns are annualized

Net Returns only available from 12/31/2000

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