

Portfolio Summary

Franklin Regional Retirement System
CT01162

Date Run: 07/12/2022
Period Covered: 05/31/2022 to 06/30/2022
Base Currency: USD

Portfolio Composition as of 06/30/2022

	Total USD Market Value	% of Total
Fixed Income	14,834,415	100.00%
Total	14,834,415	100.00%

Statement of Changes

Total Market Value at 05/31/2022	15,079,837
Client Cash Additions	0
Client Cash Withdrawals	0
Income Earned	0
Fees / Expenses / Adjustments	0
Realized Gains/Losses	0
Unrealized Gains/Losses	-245,422
Total Market Value at 06/30/2022	14,834,415

Performance Returns (Supervised Assets)

	1Mth	QTD	YTD	1 YR	2 YRS*	3 YRS*	5 YRS*	Incept* 07/27/18
Total	-1.63	-4.90	-10.53	-10.31	-4.70	0.12		2.22
Total - Net of Fee	-1.65	-4.95	-10.63	-10.51	-4.92	-0.10		1.99
Equities	0.00	0.00	0.00	0.00	0.00	0.00		0.00
Fixed Income	-1.63	-4.90	-10.53	-10.31	-4.70	0.12		2.22
BBG Aggregate	-1.57	-4.69	-10.35	-10.29	-5.44	-0.93		1.23

* - Returns are annualized

Net Returns only available from 12/31/2000

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