

Portfolio Summary

Franklin Regional Retirement System
CT01162

Date Run: 08/12/2022
Period Covered: 06/30/2022 to 07/31/2022
Base Currency: USD

Portfolio Composition as of 07/31/2022

	Total USD Market Value	% of Total
Fixed Income	15,175,279	100.00%
Total	15,175,279	100.00%

Statement of Changes

Total Market Value at 06/30/2022	14,834,415
Client Cash Additions	0
Client Cash Withdrawals	0
Income Earned	0
Fees / Expenses / Adjustments	0
Realized Gains/Losses	0
Unrealized Gains/Losses	340,864
Total Market Value at 07/31/2022	15,175,279

Performance Returns (Supervised Assets)

	1Mth	QTD	YTD	1 YR	2 YRS*	3 YRS*	5 YRS*	Incept* 07/27/18
Total	2.30	2.30	-8.47	-9.36	-4.49	0.79		2.75
Total - Net of Fee	2.28	2.28	-8.59	-9.57	-4.70	0.56		2.52
Equities	0.00	0.00	0.00	0.00	0.00	0.00		0.00
Fixed Income	2.30	2.30	-8.47	-9.36	-4.49	0.79		2.75
BBG Aggregate	2.44	2.44	-8.16	-9.12	-5.00	-0.21		1.81

* - Returns are annualized

Net Returns only available from 12/31/2000

This report is a service provided to customers of Loomis Sayles. It is for informational purposes only. It is not a recommendation to buy or sell securities. Past performance is not a guarantee of future results. Loomis Sayles believes the information contained herein is reliable but we do not guarantee its accuracy.