

Portfolio Summary

Franklin Regional Retirement System
CT01162

Date Run: 09/12/2022
Period Covered: 07/31/2022 to 08/31/2022
Base Currency: USD

Portfolio Composition as of 08/31/2022

	Total USD Market Value	% of Total
Fixed Income	14,807,146	100.00%
Total	14,807,146	100.00%

Statement of Changes

Total Market Value at 07/31/2022	15,175,279
Client Cash Additions	0
Client Cash Withdrawals	0
Income Earned	0
Fees / Expenses / Adjustments	0
Realized Gains/Losses	0
Unrealized Gains/Losses	-368,133
Total Market Value at 08/31/2022	14,807,146

Performance Returns (Supervised Assets)

	1Mth	QTD	YTD	1 YR	2 YRS*	3 YRS*	5 YRS*	Incept* 07/27/18
Total	-2.43	-0.18	-10.69	-11.35	-5.38	-0.90		2.08
Total - Net of Fee	-2.44	-0.22	-10.82	-11.55	-5.59	-1.13		1.85
Equities	0.00	0.00	0.00	0.00	0.00	0.00		0.00
Fixed Income	-2.43	-0.18	-10.69	-11.35	-5.38	-0.90		2.08
BBG Aggregate	-2.83	-0.45	-10.75	-11.52	-5.97	-2.00		1.06

* - Returns are annualized

Net Returns only available from 12/31/2000

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