

Portfolio Summary

Franklin Regional Retirement System  
CT01162

Date Run: 10/09/2022  
Period Covered: 08/31/2022 to 09/30/2022  
Base Currency: USD

Portfolio Composition as of 09/30/2022

	Total USD Market Value	% of Total
Fixed Income	14,179,955	100.00%
<b>Total</b>	<b>14,179,955</b>	<b>100.00%</b>

Statement of Changes

Total Market Value at 08/31/2022	14,807,146
Client Cash Additions	0
Client Cash Withdrawals	0
Income Earned	0
Fees / Expenses / Adjustments	0
Realized Gains/Losses	0
Unrealized Gains/Losses	-627,190
<b>Total Market Value at 09/30/2022</b>	<b>14,179,955</b>

Performance Returns (Supervised Assets)

	1Mth	QTD	YTD	1 YR	2 YRS*	3 YRS*	5 YRS*	Incept* 07/27/18
Total	-4.24	-4.41	-14.47	-14.40	-7.41	-2.18		0.99
Total - Net of Fee	-4.25	-4.47	-14.62	-14.60	-7.61	-2.40		0.76
Equities	0.00	0.00	0.00	0.00	0.00	0.00		0.00
Fixed Income	-4.24	-4.41	-14.47	-14.40	-7.41	-2.18		0.99
BBG Aggregate	-4.32	-4.75	-14.61	-14.60	-8.00	-3.26		-0.02

\* - Returns are annualized

Net Returns only available from 12/31/2000

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