

Portfolio Summary

Franklin Regional Retirement System  
CT01162

Date Run: 11/08/2022  
Period Covered: 09/30/2022 to 10/31/2022  
Base Currency: USD

Portfolio Composition as of 10/31/2022

	Total USD Market Value	% of Total
Fixed Income	13,961,802	100.00%
<b>Total</b>	<b>13,961,802</b>	<b>100.00%</b>

Statement of Changes

Total Market Value at 09/30/2022	14,179,955
Client Cash Additions	0
Client Cash Withdrawals	0
Income Earned	0
Fees / Expenses / Adjustments	0
Realized Gains/Losses	0
Unrealized Gains/Losses	-218,153
<b>Total Market Value at 10/31/2022</b>	<b>13,961,802</b>

Performance Returns (Supervised Assets)

	1Mth	QTD	YTD	1 YR	2 YRS*	3 YRS*	5 YRS*	Incept* 07/27/18
Total	-1.54	-1.54	-15.79	-15.72	-7.93	-2.80		0.60
Total - Net of Fee	-1.56	-1.56	-15.95	-15.91	-8.14	-3.02		0.38
Equities	0.00	0.00	0.00	0.00	0.00	0.00		0.00
Fixed Income	-1.54	-1.54	-15.79	-15.72	-7.93	-2.80		0.60
BBG Aggregate	-1.30	-1.30	-15.72	-15.68	-8.40	-3.77		-0.32

\* - Returns are annualized

Net Returns only available from 12/31/2000

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