

Portfolio Summary

Franklin Regional Retirement System  
CT01162

Date Run: 10/12/2021  
Period Covered: 08/31/2021 to 09/30/2021  
Base Currency: USD

Portfolio Composition as of 09/30/2021

	Total USD Market Value	% of Total
Fixed Income	16,566,005	100.00%
<b>Total</b>	<b>16,566,005</b>	<b>100.00%</b>

Statement of Changes

Total Market Value at 08/31/2021	16,702,351
Client Cash Additions	0
Client Cash Withdrawals	0
Income Earned	0
Fees / Expenses / Adjustments	0
Realized Gains/Losses	0
Unrealized Gains/Losses	-136,346
<b>Total Market Value at 09/30/2021</b>	<b>16,566,005</b>

Performance Returns (Supervised Assets)

	1Mth	QTD	YTD	1 YR	2 YRS*	3 YRS*	5 YRS*	Incept* 07/27/18
Total	-0.82	0.16	-0.82	0.16	4.58	6.71	6.38	
Total - Net of Fee	-0.83	0.11	-0.98	-0.06	4.34	6.47	6.14	
Equities	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
Fixed Income	-0.82	0.16	-0.82	0.16	4.58	6.71	6.38	
BBG Aggregate	-0.87	0.05	-1.55	-0.90	2.97	5.36	5.06	

\* - Returns are annualized

Net Returns only available from 12/31/2000

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