

Portfolio Summary

Franklin Regional Retirement System
CT01162

Date Run: 11/04/2021
Period Covered: 09/30/2021 to 10/31/2021
Base Currency: USD

Portfolio Composition as of 10/31/2021

	Total USD Market Value	% of Total
Fixed Income	16,566,005	100.00%
Total	16,566,005	100.00%

Statement of Changes

Total Market Value at 09/30/2021	16,566,005
Client Cash Additions	0
Client Cash Withdrawals	0
Income Earned	0
Fees / Expenses / Adjustments	0
Realized Gains/Losses	0
Unrealized Gains/Losses	0
Total Market Value at 10/31/2021	16,566,005

Performance Returns (Supervised Assets)

	1Mth	QTD	YTD	1 YR	2 YRS*	3 YRS*	5 YRS*	Incept* 07/27/18
Total	0.00	0.00	-0.82	0.58	4.39	6.99	6.21	6.21
Total - Net of Fee	-0.02	-0.02	-1.00	0.35	4.15	6.75	5.97	5.97
Equities	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Fixed Income	0.00	0.00	-0.82	0.58	4.39	6.99	6.21	6.21
BBG Aggregate	-0.03	-0.03	-1.58	-0.48	2.80	5.63	4.92	4.92

* - Returns are annualized

Net Returns only available from 12/31/2000

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