

Portfolio Summary

Franklin Regional Retirement System
CT01162

Date Run: 12/17/2021
Period Covered: 10/31/2021 to 11/30/2021
Base Currency: USD

Portfolio Composition as of 11/30/2021

	Total USD Market Value	% of Total
Fixed Income	16,620,544	100.00%
Total	16,620,544	100.00%

Statement of Changes

Total Market Value at 10/31/2021	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	54,538
Total Market Value at 11/30/2021	16,620,544

Performance Returns (Supervised Assets)

	1Mth	QTD	YTD	1 YR	2 YRS*	3 YRS*	5 YRS*	Incept* 07/27/18
Total	0.33	0.33	-0.49	-0.25	4.56	7.00		6.16
Total - Net of Fee	0.31	0.29	-0.69	-0.47	4.32	6.76		5.92
Equities	0.00	0.00	0.00	0.00	0.00	0.00		0.00
Fixed Income	0.33	0.33	-0.49	-0.25	4.56	7.00		6.16
BBG Aggregate	0.30	0.27	-1.29	-1.15	2.98	5.52		4.88

* - Returns are annualized

Net Returns only available from 12/31/2000

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