

Portfolio Summary

Franklin Regional Retirement System
CT01162

Date Run: 01/11/2022
Period Covered: 11/30/2021 to 12/31/2021
Base Currency: USD

Portfolio Composition as of 12/31/2021

	Total USD Market Value	% of Total
Fixed Income	16,579,640	100.00%
Total	16,579,640	100.00%

Statement of Changes

Total Market Value at 11/30/2021	16,620,544
Client Cash Additions	0
Client Cash Withdrawals	0
Income Earned	0
Fees / Expenses / Adjustments	0
Realized Gains/Losses	0
Unrealized Gains/Losses	-40,904
Total Market Value at 12/31/2021	16,579,640

Performance Returns (Supervised Assets)

	1Mth	QTD	YTD	1 YR	2 YRS*	3 YRS*	5 YRS*	Incept* 07/27/18
Total	-0.25	0.08	-0.73	-0.73	4.43	6.31	5.92	
Total - Net of Fee	-0.26	0.03	-0.96	-0.96	4.20	6.07	5.69	
Equities	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
Fixed Income	-0.25	0.08	-0.73	-0.73	4.43	6.31	5.92	
BBG Aggregate	-0.26	0.01	-1.54	-1.54	2.88	4.79	4.68	

* - Returns are annualized

Net Returns only available from 12/31/2000

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