

Portfolio Summary

Franklin Regional Retirement System
CT01162

Date Run: 01/04/2023
Period Covered: 10/31/2022 to 11/30/2022
Base Currency: USD

Portfolio Composition as of 11/30/2022

	Total USD Market Value	% of Total
Fixed Income	14,493,550	100.00%
Total	14,493,550	100.00%

Statement of Changes

Total Market Value at 10/31/2022	13,961,802
Client Cash Additions	0
Client Cash Withdrawals	0
Income Earned	0
Fees / Expenses / Adjustments	0
Realized Gains/Losses	0
Unrealized Gains/Losses	531,748
Total Market Value at 11/30/2022	14,493,550

Performance Returns (Supervised Assets)

	1Mth	QTD	YTD	1 YR	2 YRS*	3 YRS*	5 YRS*	Incept* 07/27/18
Total	3.81	2.21	-12.58	-12.80	-6.73	-1.58		1.46
Total - Net of Fee	3.79	2.17	-12.76	-12.99	-6.94	-1.80		1.23
Equities	0.00	0.00	0.00	0.00	0.00	0.00		0.00
Fixed Income	3.81	2.21	-12.58	-12.80	-6.73	-1.58		1.46
BBG Aggregate	3.68	2.33	-12.62	-12.84	-7.18	-2.59		0.51

* - Returns are annualized

Net Returns only available from 12/31/2000

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