

Portfolio Summary

Franklin Regional Retirement System
CT01162

Date Run: 08/07/2020
Period Covered: 06/30/2020 to 07/31/2020
Base Currency: USD

Portfolio Composition as of 07/31/2020

	Total USD Market Value	% of Total
Fixed Income	13,660,986	100.00%
Total	13,660,986	100.00%

Statement of Changes

Total Market Value at 06/30/2020	13,414,640
Client Cash Additions	0
Client Cash Withdrawals	0
Income Earned	0
Fees / Expenses / Adjustments	0
Realized Gains/Losses	0
Unrealized Gains/Losses	246,346
Total Market Value at 07/31/2020	13,660,986

Performance Returns (Supervised Assets)

	1Mth	QTD	YTD	1 YR	2 YRS*	3 YRS*	5 YRS*	Incept* 07/27/18
Total	1.84	1.84	9.42	12.24	10.56			10.49
Total - Net of Fee	1.82	1.82	9.27	11.98	10.32			10.24
Equities	0.00	0.00	0.00	0.00	0.00			0.00
Fixed Income	1.84	1.84	9.42	12.24	10.56			10.49
BBG BARC Aggregate	1.49	1.49	7.72	10.12	9.10			9.06

* - Returns are annualized

Net Returns only available from 12/31/2000

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