

Portfolio Summary

Franklin Regional Retirement System
CT01162

Date Run: 09/08/2020
Period Covered: 07/31/2020 to 08/31/2020
Base Currency: USD

Portfolio Composition as of 08/31/2020

	Total USD Market Value	% of Total
Fixed Income	13,582,603	100.00%
Total	13,582,603	100.00%

Statement of Changes

Total Market Value at 07/31/2020	13,660,986
Client Cash Additions	0
Client Cash Withdrawals	0
Income Earned	0
Fees / Expenses / Adjustments	0
Realized Gains/Losses	0
Unrealized Gains/Losses	-78,383
Total Market Value at 08/31/2020	13,582,603

Performance Returns (Supervised Assets)

	1Mth	QTD	YTD	1 YR	2 YRS*	3 YRS*	5 YRS*	Incept* 07/27/18
Total	-0.57	1.25	8.79	8.69	9.81			9.74
Total - Net of Fee	-0.59	1.21	8.63	8.45	9.56			9.50
Equities	0.00	0.00	0.00	0.00	0.00			0.00
Fixed Income	-0.57	1.25	8.79	8.69	9.81			9.74
BBG BARC Aggregate	-0.81	0.67	6.85	6.47	8.31			8.26

* - Returns are annualized

Net Returns only available from 12/31/2000

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