

Portfolio Summary

Franklin Regional Retirement System  
CT01162

Date Run: 10/06/2020  
Period Covered: 08/31/2020 to 09/30/2020  
Base Currency: USD

Portfolio Composition as of 09/30/2020

	Total USD Market Value	% of Total
Fixed Income	13,582,603	100.00%
<b>Total</b>	<b>13,582,603</b>	<b>100.00%</b>

Statement of Changes

Total Market Value at 08/31/2020	13,582,603
Client Cash Additions	0
Client Cash Withdrawals	0
Income Earned	0
Fees / Expenses / Adjustments	0
Realized Gains/Losses	0
Unrealized Gains/Losses	0
<b>Total Market Value at 09/30/2020</b>	<b>13,582,603</b>

Performance Returns (Supervised Assets)

	1Mth	QTD	YTD	1 YR	2 YRS*	3 YRS*	5 YRS*	Incept* 07/27/18
Total	0.00	1.25	8.79	9.18	10.14			9.36
Total - Net of Fee	-0.02	1.20	8.61	8.94	9.89			9.11
Equities	0.00	0.00	0.00	0.00	0.00			0.00
Fixed Income	0.00	1.25	8.79	9.18	10.14			9.36
BBG BARC Aggregate	-0.05	0.62	6.79	6.98	8.63			7.91

\* - Returns are annualized

Net Returns only available from 12/31/2000

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