

Portfolio Summary

Franklin Regional Retirement System
CT01162

Date Run: 11/12/2020
Period Covered: 09/30/2020 to 10/31/2020
Base Currency: USD

Portfolio Composition as of 10/31/2020

	Total USD Market Value	% of Total
Fixed Income	13,526,615	100.00%
Total	13,526,615	100.00%

Statement of Changes

Total Market Value at 09/30/2020	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	-55,988
Total Market Value at 10/31/2020	13,526,615

Performance Returns (Supervised Assets)

	1Mth	QTD	YTD	1 YR	2 YRS*	3 YRS*	5 YRS*	Incept* 07/27/18
Total	-0.41	-0.41	8.34	8.34	10.35			8.79
Total - Net of Fee	-0.43	-0.43	8.14	8.10	10.10			8.55
Equities	0.00	0.00	0.00	0.00	0.00			0.00
Fixed Income	-0.41	-0.41	8.34	8.34	10.35			8.79
BBG BARC Aggregate	-0.45	-0.45	6.32	6.19	8.82			7.39

* - Returns are annualized

Net Returns only available from 12/31/2000

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