

Portfolio Summary

Franklin Regional Retirement System
CT01162

Date Run: 01/14/2021
Period Covered: 11/30/2020 to 12/31/2020
Base Currency: USD

Portfolio Composition as of 12/31/2020

	Total USD Market Value	% of Total
Fixed Income	13,716,973	100.00%
Total	13,716,973	100.00%

Statement of Changes

Total Market Value at 11/30/2020	13,683,381
Client Cash Additions	0
Client Cash Withdrawals	0
Income Earned	0
Fees / Expenses / Adjustments	0
Realized Gains/Losses	0
Unrealized Gains/Losses	33,593
Total Market Value at 12/31/2020	13,716,973

Performance Returns (Supervised Assets)

	1Mth	QTD	YTD	1 YR	2 YRS*	3 YRS*	5 YRS*	Incept* 07/27/18
Total	0.25	0.99	9.87	9.87	10.02			8.79
Total - Net of Fee	0.23	0.93	9.62	9.62	9.77			8.55
Equities	0.00	0.00	0.00	0.00	0.00			0.00
Fixed Income	0.25	0.99	9.87	9.87	10.02			8.79
BBG BARC Aggregate	0.14	0.67	7.51	7.51	8.11			7.35

* - Returns are annualized

Net Returns only available from 12/31/2000

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