

Portfolio Summary

Franklin Regional Retirement System
CT01162

Date Run: 02/17/2021
Period Covered: 12/31/2020 to 01/31/2021
Base Currency: USD

Portfolio Composition as of 01/31/2021

	Total USD Market Value	% of Total
Fixed Income	13,638,591	100.00%
Total	13,638,591	100.00%

Statement of Changes

Total Market Value at 12/31/2020	13,716,973
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 01/31/2021	13,638,591

Performance Returns (Supervised Assets)

	1Mth	QTD	YTD	1 YR	2 YRS*	3 YRS*	5 YRS*	Incept* 07/27/18
Total	-0.57	-0.57	-0.57	7.03	9.06			8.23
Total - Net of Fee	-0.59	-0.59	-0.59	6.79	8.82			7.99
Equities	0.00	0.00	0.00	0.00	0.00			0.00
Fixed Income	-0.57	-0.57	-0.57	7.03	9.06			8.23
BBG BARC Aggregate	-0.72	-0.72	-0.72	4.72	7.15			6.79

* - Returns are annualized

Net Returns only available from 12/31/2000

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