

Portfolio Summary

Franklin Regional Retirement System  
CT01162

Date Run: 03/08/2021  
Period Covered: 01/31/2021 to 02/28/2021  
Base Currency: USD

Portfolio Composition as of 02/28/2021

	Total USD Market Value	% of Total
Fixed Income	13,448,233	100.00%
<b>Total</b>	<b>13,448,233</b>	<b>100.00%</b>

Statement of Changes

Total Market Value at 01/31/2021	13,638,591
Client Cash Additions	0
Client Cash Withdrawals	0
Income Earned	0
Fees / Expenses / Adjustments	0
Realized Gains/Losses	0
Unrealized Gains/Losses	-190,358
<b>Total Market Value at 02/28/2021</b>	<b>13,448,233</b>

Performance Returns (Supervised Assets)

	1Mth	QTD	YTD	1 YR	2 YRS*	3 YRS*	5 YRS*	Incept* 07/27/18
Total	-1.40	-1.96	-1.96	3.62	8.14			7.40
Total - Net of Fee	-1.41	-2.00	-2.00	3.39	7.90			7.16
Equities	0.00	0.00	0.00	0.00	0.00			0.00
Fixed Income	-1.40	-1.96	-1.96	3.62	8.14			7.40
BBG BARC Aggregate	-1.44	-2.15	-2.15	1.38	6.41			5.99

\* - Returns are annualized

Net Returns only available from 12/31/2000

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