

Portfolio Summary

Franklin Regional Retirement System
CT01162

Date Run: 06/15/2021
Period Covered: 04/30/2021 to 05/31/2021
Base Currency: USD

Portfolio Composition as of 05/31/2021

	Total USD Market Value	% of Total
Fixed Income	13,448,233	100.00%
Total	13,448,233	100.00%

Statement of Changes

Total Market Value at 04/30/2021	13,403,443
Client Cash Additions	0
Client Cash Withdrawals	0
Income Earned	0
Fees / Expenses / Adjustments	0
Realized Gains/Losses	0
Unrealized Gains/Losses	44,790
Total Market Value at 05/31/2021	13,448,233

Performance Returns (Supervised Assets)

	1Mth	QTD	YTD	1 YR	2 YRS*	3 YRS*	5 YRS*	Incept* 07/27/18
Total	0.33	1.26	-1.96	1.61	6.04			6.72
Total - Net of Fee	0.32	1.23	-2.05	1.38	5.81			6.48
Equities	0.00	0.00	0.00	0.00	0.00			0.00
Fixed Income	0.33	1.26	-1.96	1.61	6.04			6.72
BBG BARC Aggregate	0.33	1.12	-2.29	-0.40	4.39			5.39

* - Returns are annualized

Net Returns only available from 12/31/2000

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