

Portfolio Summary

Franklin Regional Retirement System
CT01162

Date Run: 07/08/2021
Period Covered: 05/31/2021 to 06/30/2021
Base Currency: USD

Portfolio Composition as of 06/30/2021

	Total USD Market Value	% of Total
Fixed Income	13,582,603	100.00%
Total	13,582,603	100.00%

Statement of Changes

Total Market Value at 05/31/2021	13,448,233
Client Cash Additions	0
Client Cash Withdrawals	0
Income Earned	0
Fees / Expenses / Adjustments	0
Realized Gains/Losses	0
Unrealized Gains/Losses	134,370
Total Market Value at 06/30/2021	13,582,603

Performance Returns (Supervised Assets)

	1Mth	QTD	YTD	1 YR	2 YRS*	3 YRS*	5 YRS*	Incept* 07/27/18
Total	1.00	2.28	-0.98	1.25	5.78			6.89
Total - Net of Fee	0.98	2.22	-1.09	1.02	5.55			6.65
Equities	0.00	0.00	0.00	0.00	0.00			0.00
Fixed Income	1.00	2.28	-0.98	1.25	5.78			6.89
BBG BARC Aggregate	0.70	1.83	-1.60	-0.33	4.10			5.49

* - Returns are annualized

Net Returns only available from 12/31/2000

This report is a service provided to customers of Loomis Sayles. It is for informational purposes only. It is not a recommendation to buy or sell securities. Past performance is not a guarantee of future results. Loomis Sayles believes the information contained herein is reliable but we do not guarantee its accuracy.