

Portfolio Summary

Franklin Regional Retirement System
CT01162

Date Run: 08/09/2021
Period Covered: 06/30/2021 to 07/31/2021
Base Currency: USD

Portfolio Composition as of 07/31/2021

	Total USD Market Value	% of Total
Fixed Income	13,750,566	100.00%
Total	13,750,566	100.00%

Statement of Changes

Total Market Value at 06/30/2021	13,582,603
Client Cash Additions	0
Client Cash Withdrawals	0
Income Earned	0
Fees / Expenses / Adjustments	0
Realized Gains/Losses	0
Unrealized Gains/Losses	167,963
Total Market Value at 07/31/2021	13,750,566

Performance Returns (Supervised Assets)

	1Mth	QTD	YTD	1 YR	2 YRS*	3 YRS*	5 YRS*	Incept* 07/27/18
Total	1.24	1.24	0.24	0.66	6.29	7.16	7.12	7.12
Total - Net of Fee	1.22	1.22	0.11	0.43	6.05	6.92	6.88	6.88
Equities	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Fixed Income	1.24	1.24	0.24	0.66	6.29	7.16	7.12	7.12
BBG BARC Aggregate	1.12	1.12	-0.50	-0.70	4.57	5.73	5.72	5.72

* - Returns are annualized

Net Returns only available from 12/31/2000

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