

Portfolio Summary

Franklin Regional Retirement System  
CT01162

Date Run: 09/10/2021  
Period Covered: 07/31/2021 to 08/31/2021  
Base Currency: USD

Portfolio Composition as of 08/31/2021

	Total USD Market Value	% of Total
Fixed Income	16,702,351	100.00%
<b>Total</b>	<b>16,702,351</b>	<b>100.00%</b>

Statement of Changes

Total Market Value at 07/31/2021	13,750,566
Client Cash Additions	0
Client Security Additions	3,000,000
Client Cash Withdrawals	0
Income Earned	0
Fees / Expenses / Adjustments	0
Realized Gains/Losses	0
Unrealized Gains/Losses	-48,215
<b>Total Market Value at 08/31/2021</b>	<b>16,702,351</b>

Performance Returns (Supervised Assets)

	1Mth	QTD	YTD	1 YR	2 YRS*	3 YRS*	5 YRS*	Incept* 07/27/18
Total	-0.24	0.99	0.00	0.99	4.77	6.79		6.84
Total - Net of Fee	-0.26	0.95	-0.15	0.76	4.53	6.55		6.60
Equities	0.00	0.00	0.00	0.00	0.00	0.00		0.00
Fixed Income	-0.24	0.99	0.00	0.99	4.77	6.79		6.84
BBG Aggregate	-0.19	0.93	-0.69	-0.08	3.14	5.43		5.49

\* - Returns are annualized

Net Returns only available from 12/31/2000

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