

Portfolio Summary

Franklin Regional Retirement System  
CT01162

Date Run: 02/07/2020  
Period Covered: 12/31/2019 to 01/31/2020  
Base Currency: USD

Portfolio Composition as of 01/31/2020

	Total USD Market Value	% of Total
Fixed Income	7,619,172	100.00%
<b>Total</b>	<b>7,619,172</b>	<b>100.00%</b>

Statement of Changes

Total Market Value at 12/31/2019	7,465,181
Client Cash Additions	0
Client Cash Withdrawals	0
Income Earned	0
Fees / Expenses / Adjustments	0
Realized Gains/Losses	0
Unrealized Gains/Losses	153,990
<b>Total Market Value at 01/31/2020</b>	<b>7,619,172</b>

Performance Returns (Supervised Assets)

	1Mth	QTD	YTD	1 YR	2 YRS*	3 YRS*	5 YRS*	Incept* 07/27/18
Total	2.06	2.06	2.06	11.13				9.05
Total - Net of Fee	2.04	2.04	2.04	10.88				8.81
Equities	0.00	0.00	0.00	0.00				0.00
Fixed Income	2.06	2.06	2.06	11.13				9.05
BBG BARC Aggregate	1.92	1.92	1.92	9.64				8.19

\* - Returns are annualized

Net Returns only available from 12/31/2000

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