

Portfolio Summary

Franklin Regional Retirement System
CT01162

Date Run: 03/05/2020
Period Covered: 01/31/2020 to 02/29/2020
Base Currency: USD

Portfolio Composition as of 02/29/2020

	Total USD Market Value	% of Total
Fixed Income	7,759,771	100.00%
Total	7,759,771	100.00%

Statement of Changes

Total Market Value at 01/31/2020	7,619,172
Client Cash Additions	0
Client Cash Withdrawals	0
Income Earned	0
Fees / Expenses / Adjustments	0
Realized Gains/Losses	0
Unrealized Gains/Losses	140,600
Total Market Value at 02/29/2020	7,759,771

Performance Returns (Supervised Assets)

	1Mth	QTD	YTD	1 YR	2 YRS*	3 YRS*	5 YRS*	Incept* 07/27/18
Total	1.85	3.95	3.95	12.85				9.83
Total - Net of Fee	1.83	3.91	3.91	12.60				9.59
Equities	0.00	0.00	0.00	0.00				0.00
Fixed Income	1.85	3.95	3.95	12.85				9.83
 BBG BARC Aggregate	 1.80	 3.76	 3.76	 11.68				 8.98

* - Returns are annualized

Net Returns only available from 12/31/2000

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