

Portfolio Summary

Franklin Regional Retirement System
CT01162

Date Run: 04/10/2020
Period Covered: 02/29/2020 to 03/31/2020
Base Currency: USD

Portfolio Composition as of 03/31/2020

	Total USD Market Value	% of Total
Fixed Income	14,486,413	100.00%
Total	14,486,413	100.00%

Statement of Changes

Total Market Value at 02/29/2020	7,759,771
Client Cash Additions	0
Client Security Additions	7,000,000
Client Cash Withdrawals	0
Income Earned	0
Fees / Expenses / Adjustments	0
Realized Gains/Losses	0
Unrealized Gains/Losses	-273,358
Total Market Value at 03/31/2020	14,486,413

Performance Returns (Supervised Assets)

	1Mth	QTD	YTD	1 YR	2 YRS*	3 YRS*	5 YRS*	Incept* 07/27/18
Total	-1.81	2.06	2.06	8.59				8.13
Total - Net of Fee	-1.83	2.01	2.01	8.34				7.89
Equities	0.00	0.00	0.00	0.00				0.00
Fixed Income	-1.81	2.06	2.06	8.59				8.13
BBG BARC Aggregate	-0.59	3.15	3.15	8.93				8.13

* - Returns are annualized

Net Returns only available from 12/31/2000

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