

Portfolio Summary

Franklin Regional Retirement System
CT01162

Date Run: 06/08/2020
Period Covered: 04/30/2020 to 05/31/2020
Base Currency: USD

Portfolio Composition as of 05/31/2020

	Total USD Market Value	% of Total
Fixed Income	13,235,480	100.00%
Total	13,235,480	100.00%

Statement of Changes

Total Market Value at 04/30/2020	13,838,660
Client Cash Additions	0
Client Cash Withdrawals	0
Client Security Withdrawals	-764,500
Cost Writeoff	115,163
Income Earned	0
Fees / Expenses / Adjustments	0
Realized Gains/Losses	0
Unrealized Gains/Losses	46,157
Total Market Value at 05/31/2020	13,235,480

Performance Returns (Supervised Assets)

	1Mth	QTD	YTD	1 YR	2 YRS*	3 YRS*	5 YRS*	Incept* 07/27/18
Total	1.20	3.87	6.01	10.67				9.60
Total - Net of Fee	1.18	3.83	5.91	10.43				9.35
Equities	0.00	0.00	0.00	0.00				0.00
Fixed Income	1.20	3.87	6.01	10.67				9.60
BBG BARC Aggregate	0.47	2.25	5.47	9.42				8.67

* - Returns are annualized

Net Returns only available from 12/31/2000

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