

## Portfolio Summary

Franklin Regional Retirement System  
CT01162

Date Run: 07/20/2020  
Period Covered: 05/31/2020 to 06/30/2020  
Base Currency: USD

### Portfolio Composition as of 06/30/2020

	Total USD Market Value	% of Total
Fixed Income	13,414,640	100.00%
<b>Total</b>	<b>13,414,640</b>	<b>100.00%</b>

### Statement of Changes

Total Market Value at 05/31/2020	13,235,480
Client Cash Additions	0
Client Cash Withdrawals	0
Income Earned	0
Fees / Expenses / Adjustments	0
Realized Gains/Losses	0
Unrealized Gains/Losses	179,160
<b>Total Market Value at 06/30/2020</b>	<b>13,414,640</b>

### Performance Returns (Supervised Assets)

	1Mth	QTD	YTD	1 YR	2 YRS*	3 YRS*	5 YRS*	Incept* 07/27/18
Total	1.35	5.27	7.44	10.52				9.93
Total - Net of Fee	1.33	5.21	7.32	10.27				9.69
Equities	0.00	0.00	0.00	0.00				0.00
Fixed Income	1.35	5.27	7.44	10.52				9.93
 BBG BARC Aggregate	 0.63	 2.90	 6.14	 8.74				 8.64

\* - Returns are annualized

Net Returns only available from 12/31/2000

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