

MONTHLY PERFORMANCE REPORT

City of Hartford OPEB

January 31, 2019

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BOSTON | ATLANTA | CHARLOTTE | CHICAGO | DETROIT | LAS VEGAS | PORTLAND | SAN FRANCISCO

CITY OF HARTFORD OPEB

TOTAL FUND PERFORMANCE DETAIL

	Market Value (\$)	% of Portfolio	Policy %	Ending January 31, 2019				
				1 Mo (%)	Fiscal YTD (%)	1 Yr (%)	Inception (%)	Inception Date
City of Hartford OPEB	18,877,498	100.0	100.0	4.6	0.8	-1.5	3.0	Aug-17
<i>Policy Index</i>				4.6	1.1	-1.0	3.3	Aug-17
<i>Allocation Index</i>				4.5	0.8	-1.4	3.2	Aug-17
Total Equity	7,592,762	40.2	40.0	8.4	-1.5	-5.9	5.0	Aug-17
<i>MSCI ACWI</i>				7.9	-1.8	-7.5	3.8	Aug-17
Domestic equity	4,904,620	26.0	25.0	8.8	-0.2	-2.1	8.1	Aug-17
<i>Russell 3000</i>				8.6	-0.3	-2.3	8.0	Aug-17
SSGA Russell 3000	4,904,620	26.0	25.0	8.8	-0.2	-2.1	8.1	Aug-17
<i>Russell 3000</i>				8.6	-0.3	-2.3	8.0	Aug-17
International Equity	2,688,142	14.2	15.0	7.8	-3.8	-12.3	-0.3	Aug-17
<i>MSCI ACWI ex USA</i>				7.6	-4.1	-12.6	-0.5	Aug-17
SSGA Global ex US	2,688,142	14.2	15.0	7.8	-3.8	-12.3	-0.3	Aug-17
<i>MSCI ACWI ex USA</i>				7.6	-4.1	-12.6	-0.5	Aug-17
Total Fixed Income	5,478,333	29.0	30.0	2.4	3.0	0.3	0.9	Aug-17
<i>BBgBarc Global Aggregate TR</i>				1.5	1.8	-0.9	1.0	Aug-17
SSGA Barclays Aggregate Fund	3,667,635	19.4	20.0	1.2	2.8	2.2	1.2	Aug-17
<i>BBgBarc US Aggregate TR</i>				1.1	2.7	2.3	1.3	Aug-17
Prudential EMD Fund	880,229	4.7	5.0	5.7	4.6	-8.2	-1.4	Aug-17
<i>JP Morgan GBI EM Global Diversified TR USD</i>				5.5	5.7	-5.3	0.8	Aug-17
Shenkman Primus High Yield Fund	930,470	4.9	5.0	4.2	2.3	1.7	2.2	Aug-17
<i>BBgBarc US High Yield TR</i>				4.5	2.2	1.7	2.5	Aug-17
Real Estate	992,105	5.3	5.0	11.0	4.3	--	--	Aug-17
<i>NAREIT Equity</i>				11.7	5.1	10.7	4.9	Aug-17
SPDR Dow Jones REIT ETF	992,105	5.3	5.0	11.0	4.3	--	8.8	Jun-18
<i>NAREIT Equity</i>				11.7	5.1	10.7	9.6	Jun-18
Cash	4,814,298	25.5	25.0	0.1	1.1	1.7	1.5	Aug-17
<i>91 Day T-Bills</i>				0.2	1.3	2.0	1.7	Aug-17
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- Performance is net of fees
- Fiscal year ends 6/30



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CITY OF HARTFORD OPEB

CASH FLOW SUMMARY

	Month Ending January 31, 2019					
	Beginning Market Value	Contributions	Withdrawals	Net Cash Flow	Net Investment Change	Ending Market Value
Cash	\$4,807,706	\$0	-\$371	-\$371	\$6,963	\$4,814,298
Prudential EMD Fund	\$832,404	\$39	\$0	\$39	\$47,785	\$880,229
Shenkman Primus High Yield Fund	\$893,192	\$0	\$0	\$0	\$37,278	\$930,470
SPDR Dow Jones REIT ETF	\$893,671	\$0	\$0	\$0	\$98,433	\$992,105
SSGA Barclays Aggregate Fund	\$3,625,871	\$0	\$0	\$0	\$41,764	\$3,667,635
SSGA Global ex US	\$2,493,818	\$0	\$0	\$0	\$194,324	\$2,688,142
SSGA Russell 3000	\$4,509,274	\$0	-\$213	-\$213	\$395,559	\$4,904,620
Total	\$18,055,936	\$39	-\$584	-\$545	\$822,106	\$18,877,498



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- The client's custodian bank is NEPC's preferred data source unless otherwise directed. NEPC generally reconciles custodian data to manager data. If the custodian cannot provide accurate data, manager data may be used.
- Trailing time period returns are determined by geometrically linking the holding period returns, from the first full month after inception to the report date. Rates of return are annualized when the time period is longer than a year. Performance is presented gross and/or net of manager fees as indicated on each page.
- For managers funded in the middle of a month, the "since inception" return will start with the first full month, although actual inception dates and cash flows are taken into account in all Composite calculations.
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