

Portfolio Summary

Franklin Regional Retirement System
CT01162

Date Run: 06/06/2024
Period Covered: 04/30/2024 to 05/31/2024
Base Currency: USD

Portfolio Composition as of 05/31/2024

	Total USD Market Value	% of Total
Fixed Income	17,599,337	100.00%
Total	17,599,337	100.00%

Statement of Changes

Total Market Value at 04/30/2024	17,299,706
Client Cash Additions	0
Client Cash Withdrawals	0
Income Earned	0
Fees / Expenses / Adjustments	0
Realized Gains/Losses	0
Unrealized Gains/Losses	299,630
Total Market Value at 05/31/2024	17,599,337

Performance Returns (Supervised Assets)

	1Mth	QTD	YTD	1 YR	2 YRS*	3 YRS*	5 YRS*	Incept* 07/27/18
Total	1.73	-0.62	-0.80	2.67	0.45	-2.42	0.88	1.93
Total - Net of Fee	1.71	-0.66	-0.89	2.44	0.23	-2.64	0.66	1.70
BBG Aggregate	1.70	-0.87	-1.64	1.31	-0.43	-3.10	-0.17	0.94

* - Returns are annualized

Net Returns only available from 12/31/2000

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