

Portfolio Summary

Franklin Regional Retirement System
CT01162

Date Run: 08/08/2024
Period Covered: 06/30/2024 to 07/31/2024
Base Currency: USD

Portfolio Composition as of 07/31/2024

	Total USD Market Value	% of Total
Fixed Income	18,198,597	100.00%
Total	18,198,597	100.00%

Statement of Changes

Total Market Value at 06/30/2024	17,772,807
Client Cash Additions	0
Client Cash Withdrawals	0
Income Earned	0
Fees / Expenses / Adjustments	0
Realized Gains/Losses	0
Unrealized Gains/Losses	425,790
Total Market Value at 07/31/2024	18,198,597

Performance Returns (Supervised Assets)

	1Mth	3Mths	6Mths	1 YR	2 YRS*	3 YRS*	5 YRS*	Incept* 07/27/18
Total	2.40	5.20	2.49	6.26	1.83	-2.05	1.20	2.44
Total - Net of Fee	2.38	5.14	2.37	6.02	1.60	-2.27	0.98	2.21
Equities	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Fixed Income	2.40	5.20	2.49	6.26	1.83	-2.05	1.20	2.44
BBG Aggregate	2.34	5.06	1.89	5.10	0.78	-2.63	0.19	1.46

* - Returns are annualized

Net Returns only available from 12/31/2000

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