

Portfolio Summary

Franklin Regional Retirement System  
CT01162

Date Run: 09/09/2024  
Period Covered: 07/31/2024 to 08/31/2024  
Base Currency: USD

Portfolio Composition as of 08/31/2024

|              | Total USD Market Value | % of Total     |
|--------------|------------------------|----------------|
| Fixed Income | 24,513,094             | 100.00%        |
| <b>Total</b> | <b>24,513,094</b>      | <b>100.00%</b> |

Statement of Changes

|   |                   |
|---|-------------------|
| Total Market Value at 07/31/2024        | 18,198,597        |
| Client Cash Additions                   | 0                 |
| Client Security Additions               | 6,000,000         |
| Client Cash Withdrawals                 | 0                 |
| Income Earned                           | 0                 |
| Fees / Expenses / Adjustments           | 0                 |
| Realized Gains/Losses                   | 0                 |
| Unrealized Gains/Losses                 | 314,496           |
| <b>Total Market Value at 08/31/2024</b> | <b>24,513,094</b> |

Performance Returns (Supervised Assets)

|                    | 1Mth | 3Mths | 6Mths | 1 YR | 2 YRS* | 3 YRS* | 5 YRS* | Incept*<br>07/27/18 |
|--------------------|------|-------|-------|------|--------|--------|--------|---------------------|
| Total              | 1.39 | 4.84  | 5.31  | 8.33 | 3.80   | -1.52  | 0.95   | 2.64                |
| Total - Net of Fee | 1.37 | 4.78  | 5.19  | 8.09 | 3.56   | -1.74  | 0.72   | 2.41                |
| Equities           | 0.00 | 0.00  | 0.00  | 0.00 | 0.00   | 0.00   | 0.00   | 0.00                |
| Fixed Income       | 1.39 | 4.84  | 5.31  | 8.33 | 3.80   | -1.52  | 0.95   | 2.64                |
| BBG Aggregate      | 1.44 | 4.79  | 4.83  | 7.30 | 2.96   | -2.11  | -0.04  | 1.68                |

\* - Returns are annualized

Net Returns only available from 12/31/2000

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