

Portfolio Summary

Franklin Regional Retirement System
CT01162

Date Run: 11/11/2024
Period Covered: 09/30/2024 to 10/31/2024
Base Currency: USD

Portfolio Composition as of 10/31/2024

	Total USD Market Value	% of Total
Fixed Income	24,261,677	100.00%
Total	24,261,677	100.00%

Statement of Changes

Total Market Value at 09/30/2024	24,848,315
Client Cash Additions	0
Client Cash Withdrawals	0
Income Earned	0
Fees / Expenses / Adjustments	0
Realized Gains/Losses	0
Unrealized Gains/Losses	-586,638
Total Market Value at 10/31/2024	24,261,677

Performance Returns (Supervised Assets)

	1Mth	QTD	YTD	1 YR	2 YRS*	3 YRS*	5 YRS*	Incept* 07/27/18
Total	-2.36	-2.36	2.93	11.67	6.34	-1.59	0.76	2.40
Total - Net of Fee	-2.38	-2.38	2.74	11.42	6.10	-1.81	0.53	2.17
BBG Aggregate	-2.48	-2.48	1.86	10.55	5.33	-2.20	-0.23	1.45

* - Returns are annualized

Net Returns only available from 12/31/2000

This report is a service provided to customers of Loomis Sayles. It is for informational purposes only. It is not a recommendation to buy or sell securities. Past performance is not a guarantee of future results. Loomis Sayles believes the information contained herein is reliable but we do not guarantee its accuracy.