

Franklin Regional Retirement System
 Asset Allocation Analysis
 as of January 2024

	Target		Actual		\$ over/(under)
	Allocation	Dollars	Dollars	Allocation	
PRIT (general fund)	40.0%	77,485,209.98	76,933,352.98	39.72%	(551,857.00)
PRIT International	3.0%	5,811,390.75	5,727,585.44	2.96%	(83,805.31)
PRIT Emerg.Mrkts	2.0%	3,874,260.50	3,853,401.77	1.99%	(20,858.73)
PRIT Real Estate	10.0%	19,371,302.49	17,633,357.22	9.10%	(1,737,945.27)
PRIT Fxd Incm Val.Add.	4.0%	7,748,521.00	7,348,054.00	3.79%	(400,467.00)
Loomis CIT FI	9.0%	17,434,172.24	17,959,009.89	9.27%	524,837.65
O'Shaughnessy LCV	6.0%	11,622,781.50	12,753,092.61	6.58%	1,130,311.11
Polen LCG	6.0%	-	222.95	0.00%	222.95
Next Century LCG	6.0%	11,622,781.50	11,393,400.65	5.88%	(229,380.85)
Chartwell MCV	5.0%	9,685,651.25	8,916,236.78	4.60%	(769,414.47)
Fiera MCG	5.0%	9,685,651.25	11,172,566.74	(1,085,000) 5.21%	401,915.49
Aberdeen CIT SCCg	5.0%	9,685,651.25	9,033,524.26	4.66%	(652,126.99)
Copeland SCCv	5.0%	9,685,651.25	9,944,109.09	5.13%	258,457.84
Cash	0.0%	-	1,045,110.56	1,085,000 1.10%	2,130,110.56
Total (investment) assets:			193,713,024.94		
Jan. 1 2022 Actuarial Liability			235,181,218.00		
Percent Funded:			82.4%		
Dec-23			195,226,051.62		
Nov-23			188,778,743.73		
Oct-23			179,402,826.74		
Sep-23			184,744,974.34		
Aug-23			192,594,158.99		
Jul-23			196,178,255.75		
Jun-23			185,700,460.11		
May-23			179,655,722.76		
Apr-23			181,961,489.52		
Mar-23			181,920,609.77		
Feb-23			182,488,843.40		
Jan-23			187,094,754.38		

On 02/23/2023 \$1,085,000 was withdrawn from Fiera for February warrants