

Franklin Regional Retirement System
Asset Allocation Analysis
as of February 2024

	Target		Actual		\$ over/(under)
	Allocation	Dollars	Dollars	Allocation	
PRIT (general fund)	40.0%	78,484,529.20	78,385,590.46	39.95%	(98,938.74)
PRIT International	3.0%	5,886,339.69	5,812,717.87	2.96%	(73,621.82)
PRIT Emerg.Mrkts	2.0%	3,924,226.46	4,018,947.78	2.05%	94,721.32
PRIT Real Estate	10.0%	19,621,132.30	17,698,148.53	9.02%	(1,922,983.77)
PRIT Fxd Incm Val.Add.	4.0%	7,848,452.92	7,396,979.94	3.77%	(451,472.98)
Loomis CIT FI	9.0%	17,659,019.07	17,719,769.08	(200,000) 8.93%	(139,249.99)
O'Shaughnessy LCV	6.0%	11,772,679.38	13,147,939.13	(1,100,000) 6.14%	275,259.75
Polen LCG	6.0%	-	223.83	0.00%	223.83
Next Century LCG	6.0%	11,772,679.38	12,197,251.79	6.22%	424,572.41
Chartwell MCV	5.0%	9,810,566.15	9,253,540.55	4.72%	(557,025.60)
Fiera MCG	5.0%	9,810,566.15	10,521,615.12	5.36%	711,048.97
Aberdeen CIT SCCg	5.0%	9,810,566.15	9,388,980.46	4.79%	(421,585.69)
Copeland SCCv	5.0%	9,810,566.15	10,461,746.63	5.33%	651,180.48
Cash	0.0%	-	207,871.84	1,300,000 0.77%	1,507,871.84

Total (investment) assets:	196,211,323.01
Jan. 1 2022 Actuarial Liability	235,181,218.00
Percent Funded:	83.4%
Jan-24	193,713,024.94
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

On 03/01/2023 \$200,000 was withdrawn from Loomis and on 03/22/2024 \$1,100,000 was withdrawn from OSAM for March warrants