

Franklin Regional Retirement System
Asset Allocation Analysis
as of March 2024

	Target		Actual		\$ over/(under)
	Allocation	Dollars	Dollars	Allocation	
PRIT (general fund)	40.0%	79,583,146.38	79,682,741.31	40.05%	99,594.93
PRIT International	3.0%	5,968,735.98	6,018,914.37	3.03%	50,178.39
PRIT Emerg.Mrktg	2.0%	3,979,157.32	4,115,374.29	2.07%	136,216.97
PRIT Real Estate	10.0%	19,895,786.60	17,215,916.94	8.65%	(2,679,869.66)
PRIT Fxd Incm Val.Add.	4.0%	7,958,314.64	7,494,571.55	3.77%	(463,743.09)
Loomis CIT FI	9.0%	17,906,207.94	17,709,726.74	8.90%	(196,481.20)
O'Shaughnessy LCV	6.0%	11,937,471.96	12,957,760.86	6.51%	1,020,288.90
Polen LCG	6.0%	-	224.65	0.00%	224.65
Next Century LCG	6.0%	11,937,471.96	12,463,980.12	6.26%	526,508.16
Chartwell MCV	5.0%	9,947,893.30	9,688,125.29	4.87%	(259,768.01)
Fiera MCG	5.0%	9,947,893.30	10,690,056.47	(425,000) 5.16%	317,163.17
Aberdeen CIT SCCg	5.0%	9,947,893.30	9,643,546.88	4.85%	(304,346.42)
Copeland SCCv	5.0%	9,947,893.30	10,855,626.29	5.46%	907,732.99
Cash	0.0%	-	421,300.19	425,000 0.43%	846,300.19

Total (investment) assets:	198,957,865.95
Jan. 1 2022 Actuarial Liability	235,181,218.00
Percent Funded:	84.6%
Feb-24	196,211,323.01
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
Mar-23	181,920,609.77

On 04/19/2024 \$425,000 was withdrawn from Fiera for April warrants