

Franklin Regional Retirement System  
Asset Allocation Analysis  
as of April 2024

	Target		Actual		\$ over/(under)	
	Allocation	Dollars	Dollars	Allocation		
<b>PRIT (general fund)</b>	40.0%	77,202,019.67	78,185,486.49		40.51%	983,466.82
<b>PRIT International</b>	3.0%	5,790,151.48	5,880,610.93		3.05%	90,459.45
<b>PRIT Emerg.Mrkts</b>	2.0%	3,860,100.98	4,152,478.04		2.15%	292,377.06
<b>PRIT Real Estate</b>	10.0%	19,300,504.92	17,221,207.65		8.92%	(2,079,297.27)
<b>PRIT Fxd Incm Val.Add.</b>	4.0%	7,720,201.97	7,468,017.30		3.87%	(252,184.67)
<b>Loomis CIT FI</b>	9.0%	17,370,454.43	17,299,706.36		8.96%	(70,748.07)
<b>O'Shaughnessy LCV</b>	6.0%	11,580,302.95	12,266,384.15	(1,100,000)	5.79%	(413,918.80)
<b>Polen LCG</b>	6.0%	-	225.53		0.00%	225.53
<b>Next Century LCG</b>	6.0%	11,580,302.95	11,841,022.74	(550,000)	5.85%	(289,280.21)
<b>Chartwell MCV</b>	5.0%	9,650,252.46	9,260,124.79		4.80%	(390,127.67)
<b>Fiera MCG</b>	5.0%	9,650,252.46	9,639,702.56		4.99%	(10,549.90)
<b>Aberdeen CIT SCCg</b>	5.0%	9,650,252.46	9,027,057.99		4.68%	(623,194.47)
<b>Copeland SCCv</b>	5.0%	9,650,252.46	10,185,058.29		5.28%	534,805.83
<b>Cash</b>	0.0%	-	577,966.35	1,650,000	1.15%	2,227,966.35
<b>Total (investment) assets:</b>			<b>193,005,049.17</b>			
<b>Jan. 1 2022 Actuarial Liability</b>			<b>235,181,218.00</b>			
<b>Percent Funded:</b>			<b>82.1%</b>			
Mar-24			198,957,865.95			
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			

On 05/24/2024 \$550,000 was withdrawn from Next Century and \$1,100,000 from OSAM for May warrants