

Franklin Regional Retirement System
Asset Allocation Analysis
as of May 2024

	Target		Actual			\$ over/(under)
	Allocation	Dollars	Dollars		Allocation	
PRIT (general fund)	40.0%	78,641,800.58	80,228,641.33	(825,000)	40.39%	761,840.75
PRIT International	3.0%	5,898,135.04	6,126,897.71		3.12%	228,762.67
PRIT Emerg.Mrkts	2.0%	3,932,090.03	4,175,566.38		2.12%	243,476.35
PRIT Real Estate	10.0%	19,660,450.15	17,314,251.83		8.81%	(2,346,198.32)
PRIT Fxd Incm Val.Add.	4.0%	7,864,180.06	7,553,340.23		3.84%	(310,839.83)
Loomis CIT FI	9.0%	17,694,405.13	17,599,336.64		8.95%	(95,068.49)
O'Shaughnessy LCV	6.0%	11,796,270.09	11,606,685.30		5.90%	(189,584.79)
Polen LCG	6.0%	-	226.38		0.00%	226.38
Next Century LCG	6.0%	11,796,270.09	11,982,234.66		6.09%	185,964.57
Chartwell MCV	5.0%	9,830,225.07	9,299,088.11		4.73%	(531,136.96)
Fiera MCG	5.0%	9,830,225.07	9,567,523.37		4.87%	(262,701.70)
Aberdeen CIT SCCg	5.0%	9,830,225.07	9,442,901.27		4.80%	(387,323.80)
Copeland SCCv	5.0%	9,830,225.07	10,485,538.09		5.33%	655,313.02
Cash	0.0%	-	1,222,270.15	825,000	1.04%	2,047,270.15
Total (investment) assets:			196,604,501.45			
Jan. 1 2022 Actuarial Liability			235,181,218.00			
Percent Funded:			83.6%			
Apr-24			193,005,049.17			
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			

On 06/03/2024 \$825,000 was withdrawn from PRIT Core Fund for June warrants