

Franklin Regional Retirement System
 Asset Allocation Analysis
 as of June 2024

	Target		Actual		\$ over/(under)
	Allocation	Dollars	Dollars	Allocation	
PRIT (general fund)	40.0%	78,786,927.55	79,984,094.09	40.61%	1,197,166.54
PRIT International	3.0%	5,909,019.57	5,981,670.19	3.04%	72,650.62
PRIT Emerg.Mrkt	2.0%	3,939,346.38	4,305,860.19	2.19%	366,513.81
PRIT Real Estate	10.0%	19,696,731.89	17,177,521.52	8.72%	(2,519,210.37)
PRIT Fxd Incm Val.Add.	4.0%	7,878,692.75	7,595,049.61	3.86%	(283,643.14)
Loomis CIT FI	9.0%	17,727,058.70	17,772,806.80	9.02%	45,748.10
O'Shaughnessy LCV	6.0%	11,818,039.13	11,560,476.90	5.87%	(257,562.23)
Polen LCG	0.0%	-	227.26	0.00%	227.26
Next Century LCG	6.0%	11,818,039.13	12,618,522.67	6.41%	800,483.54
Chartwell MCV	5.0%	9,848,365.94	9,156,455.78	4.65%	(691,910.16)
Fiera MCG	5.0%	9,848,365.94	9,813,108.10	4.98%	(35,257.84)
Aberdeen CIT SCCg	5.0%	9,848,365.94	9,499,464.09	4.82%	(348,901.85)
Copeland SCCv	5.0%	9,848,365.94	10,412,308.27	5.29%	563,942.33
Cash	0.0%	-	1,089,753.40	0.55%	1,089,753.40
Total (investment) assets:			196,967,318.87		
Jan. 1 2022 Actuarial Liability			235,181,218.00		
Percent Funded:			83.8%		
May-24			196,604,501.45		
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		