

Franklin Regional Retirement System
Asset Allocation Analysis
as of July 2024

	Target		Actual		\$ over/(under)
	Allocation	Dollars	Dollars	Allocation	
PRIT (general fund)	40.0%	83,158,688.60	81,242,710.53	39.08%	(1,915,978.07)
PRIT International	3.0%	6,236,901.65	6,203,222.89	2.98%	(33,678.76)
PRIT Emerg.Mrkts	2.0%	4,157,934.43	4,270,047.47	2.05%	112,113.04
PRIT Real Estate	10.0%	20,789,672.15	17,293,479.51	8.32%	(3,496,192.64)
PRIT Fxd Incm Val.Add.	4.0%	8,315,868.86	7,693,917.06	3.70%	(621,951.80)
Loomis CIT FI	9.0%	18,710,704.94	18,198,597.21	11.64%	5,487,892.27
O'Shaughnessy LCV	6.0%	12,473,803.29	12,211,734.80	5.87%	(262,068.49)
Polen LCG	6.0%		228.11	0.00%	228.11
Next Century LCG	6.0%	12,473,803.29	12,225,585.71	5.88%	(248,217.58)
Boston Partners	5.0%	10,394,836.08	9,647,119.22	4.64%	(747,716.86)
Chartwell MCV	5.0%	-	7.00	0.00%	7.00
Fiera MCG	5.0%	10,394,836.08	9,670,876.02	4.65%	(723,960.06)
Aberdeen CIT SCCg	5.0%	10,394,836.08	10,206,757.10	4.91%	(188,078.98)
Copeland SCCv	5.0%	10,394,836.08	11,377,007.46	5.47%	982,171.38
Cash	0.0%	-	7,655,431.42	0.80%	1,655,431.42

Total (investment) assets:	207,896,721.51	On 8/1/2024 \$6,000,000 in excess cash was sent to Loomis
Jan. 1 2022 Actuarial Liability	235,181,218.00	
Percent Funded:	88.4%	
Jun-24	196,967,318.87	
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	