

Franklin Regional Retirement System
Asset Allocation Analysis
as of August 2024

	Target		Actual		Allocation	\$ over/(under)
	Allocation	Dollars	Dollars			
PRIT (general fund)	40.0%	83,819,961.77	82,494,649.13	(300,000)	39.22%	(1,625,312.64)
PRIT International	3.0%	6,286,497.13	6,358,762.91		3.03%	72,265.78
PRIT Emerg.Mrkts	2.0%	4,190,998.09	4,351,968.20		2.08%	160,970.11
PRIT Real Estate	10.0%	20,954,990.44	17,415,474.34		8.31%	(3,539,516.10)
PRIT Fxd Incm Val.Add.	4.0%	8,381,996.18	7,788,098.72		3.72%	(593,897.46)
Loomis CIT FI	9.0%	18,859,491.40	24,513,093.61		11.70%	5,653,602.21
O'Shaughnessy LCV	6.0%	12,572,994.27	12,563,172.02		6.00%	(9,822.25)
Polen LCG	6.0%	-	228.99		0.00%	228.99
Next Century LCG	6.0%	12,572,994.27	12,484,214.63		5.96%	(88,779.64)
Boston Partners MCV	5.0%	10,477,495.22	9,748,544.56		4.65%	(728,950.66)
Chartwell MCV	5.0%	-	6.68		0.00%	6.68
Fiera MCG	5.0%	10,477,495.22	9,905,218.92		4.73%	(572,276.30)
Aberdeen CIT SCCg	5.0%	10,477,495.22	10,070,766.84		4.81%	(406,728.38)
Copeland SCCv	5.0%	10,477,495.22	11,179,938.68		5.34%	702,443.46
Cash	0.0%	-	675,766.20	300,000	0.47%	975,766.20

Total (investment) assets:	209,549,904.43	On 9/3/2024 \$300,000 was withdrawn from PRIT Core Fund for Sept warrants
Jan. 1 2022 Actuarial Liability	235,181,218.00	
Percent Funded:	89.1%	
Jul-24	207,896,721.51	
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	