

Franklin Regional Retirement System
Asset Allocation Analysis
as of September 2024

	Target		Actual		Allocation	\$ over/(under)
	Allocation	Dollars	Dollars			
PRIT (general fund)	40.0%	84,614,846.28	83,266,800.76	(1,100,000)	38.84%	(2,448,045.52)
PRIT International	3.0%	6,346,113.47	6,481,488.50		3.06%	135,375.03
PRIT Emerg.Mrkts	2.0%	4,230,742.31	4,574,814.57		2.16%	344,072.26
PRIT Real Estate	10.0%	21,153,711.57	17,238,190.75		8.15%	(3,915,520.82)
PRIT Fxd Incm Val.Add.	4.0%	8,461,484.63	7,878,337.42		3.72%	(583,147.21)
Loomis CIT FI	9.0%	19,038,340.41	24,848,315.40		11.75%	5,809,974.99
O'Shaughnessy LCV	6.0%	12,692,226.94	12,799,232.32		6.05%	107,005.38
Polen LCG	6.0%	-	229.81		0.00%	229.81
Next Century LCG	6.0%	12,692,226.94	12,722,451.66		6.01%	30,224.72
Boston Partners MCV	5.0%	10,576,855.79	9,872,417.00		4.67%	(704,438.79)
Chartwell MCV	5.0%	-	6.68		0.00%	6.68
Fiera MCG	5.0%	10,576,855.79	9,995,502.95		4.73%	(581,352.84)
Aberdeen CIT SCCg	5.0%	10,576,855.79	10,168,989.50		4.81%	(407,866.29)
Copeland SCCv	5.0%	10,576,855.79	11,214,760.91		5.30%	637,905.12
Cash	0.0%	-	475,577.48	1,100,000	0.74%	1,575,577.48

Total (investment) assets:

211,537,115.71

Jan. 1 2022 Actuarial Liability

235,181,218.00

Percent Funded:

89.9%

Aug-24

209,549,904.43

Jul-24

207,896,721.51

Jun-24

196,967,318.87

May-24

196,604,501.45

Apr-24

193,005,049.14

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

On 10/1/2024 \$1,100,000 was withdrawn from PRIT Core Fund for October warrants