

Franklin Regional Retirement System  
Asset Allocation Analysis  
as of July 2023

	Target		Actual			\$ over/(under)
	Allocation	Dollars	Dollars		Allocation	
PRIT (general fund)	40.0%	78,471,302.30	77,869,638.12	2,700,000	41.07%	2,098,335.82
PRIT International	3.0%	5,885,347.67	5,652,011.37		2.88%	(233,336.30)
PRIT Emerg.Mrkts	2.0%	3,923,565.12	3,894,868.32		1.99%	(28,696.79)
PRIT Real Estate	10.0%	19,617,825.58	18,545,131.97		9.45%	(1,072,693.61)
PRIT Fxd Incm Val.Add.	4.0%	7,847,130.23	6,932,465.00	1,000,000	4.04%	85,334.77
Loomis CIT FI	9.0%	17,656,043.02	14,807,145.52	2,500,000	8.82%	(348,897.50)
O'Shaughnessy LCV	6.0%	11,770,695.35	11,929,381.18		6.08%	158,685.84
Polen LCG	6.0%	11,770,695.35	10,409,298.40		5.31%	(1,361,396.95)
Chartwell MCV	5.0%	9,808,912.79	9,026,196.13		4.60%	(782,716.66)
Fiera MCG	5.0%	9,808,912.79	10,349,662.57		5.28%	540,749.78
Aberdeen CIT SCCg	5.0%	9,808,912.79	9,128,885.58		4.65%	(680,027.21)
Copeland SCCv	5.0%	9,808,912.79	9,978,140.17		5.09%	169,227.38
Cash	0.0%	-	7,655,431.42	(6,200,000)	0.74%	1,455,431.42
<b>Total (investment) assets:</b>			<b>196,178,255.75</b>			
Jan. 1 2022 Actuarial Liability			235,181,218.00			
Percent Funded:			83.4%			
Jun-23			185,700,460.11			
May-23			179,655,722.76			
Apr-23			181,961,489.52			
Mar-23			181,920,609.77			
Feb-23			182,488,843.40			
Jan-23			187,094,754.38			
Dec-22			179,803,342.37			
Nov-22			184,294,193.56			
Oct-22			185,018,522.57			
Sep-22			172,761,157.08			
Aug-22			185,018,522.57			
Jul-22			189,866,618.22			

On 8/1/2023 \$6,200,000 in excess cash was sent to the PRIT Core Fund/PRIT VA/Loomis