

Franklin Regional Retirement System
Asset Allocation Analysis
as of August 2023

	Target		Actual		Allocation	\$ over/(under)
	Allocation	Dollars	Dollars			
PRIT (general fund)	40.0%	77,037,663.60	79,831,326.03	(1,450,000)	40.70%	1,343,662.43
PRIT International	3.0%	5,777,824.77	5,440,512.48		2.82%	(337,312.29)
PRIT Emerg.Mrkts	2.0%	3,851,883.18	3,715,411.43		1.93%	(136,471.75)
PRIT Real Estate	10.0%	19,259,415.90	18,530,634.93		9.62%	(728,780.97)
PRIT Fxd Incm Val.Add.	4.0%	7,703,766.36	7,943,345.09		4.12%	239,578.73
Loomis CIT FI	9.0%	17,333,474.31	17,226,338.08		8.94%	(107,136.23)
O'Shaughnessy LCV	6.0%	11,555,649.54	11,756,448.54		6.10%	200,799.00
Polen LCG	6.0%	11,555,649.54	10,273,433.33		5.33%	(1,282,216.21)
Chartwell MCV	5.0%	9,629,707.95	8,617,649.32		4.47%	(1,012,058.63)
Fiera MCG	5.0%	9,629,707.95	10,068,426.06		5.23%	438,718.11
Aberdeen CIT SCCg	5.0%	9,629,707.95	8,857,087.55		4.60%	(772,620.40)
Copeland SCCv	5.0%	9,629,707.95	9,657,779.95		5.01%	28,072.00
Cash	0.0%	-	675,766.20	1,450,000	1.10%	2,125,766.20
Total (investment) assets:			192,594,158.99	On 9/1/2023 \$1,450,000 was withdrawn from PRIT Core Fund for Sept warrants		
Jan. 1 2022 Actuarial Liability			235,181,218.00			
Percent Funded:			81.9%			
Jul-23			196,178,255.75			
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			