

Franklin Regional Retirement System  
Asset Allocation Analysis  
as of September 2023

	Target		Actual		Allocation	\$ over/(under)
	Allocation	Dollars	Dollars			
PRIT (general fund)	40.0%	73,897,989.74	76,345,129.31	(1,113,000)	40.72%	1,334,139.57
PRIT International	3.0%	5,542,349.23	5,230,523.58		2.83%	(311,825.65)
PRIT Emerg.Mrkts	2.0%	3,694,899.49	3,640,366.19		1.97%	(54,533.30)
PRIT Real Estate	10.0%	18,474,497.43	18,120,834.26		9.81%	(353,663.17)
PRIT Fxd Incm Val.Add.	4.0%	7,389,798.97	7,900,384.22		4.28%	510,585.25
Loomis CIT FI	9.0%	16,627,047.69	16,810,654.01		9.10%	183,606.32
O'Shaughnessy LCV	6.0%	11,084,698.46	11,358,648.20		6.15%	273,949.74
Polen LCG	6.0%	11,084,698.46	9,622,094.13		5.21%	(1,462,604.33)
Chartwell MCV	5.0%	9,237,248.72	8,111,819.54		4.39%	(1,125,429.18)
Fiera MCG	5.0%	9,237,248.72	9,607,778.94		5.20%	370,530.22
Aberdeen CIT SCCg	5.0%	9,237,248.72	8,332,601.72		4.51%	(904,647.00)
Copeland SCCv	5.0%	9,237,248.72	9,188,562.76		4.97%	(48,685.96)
Cash	0.0%	-	475,577.48	1,113,000	0.86%	1,588,577.48
<b>Total (investment) assets:</b>			<b>184,744,974.34</b>	<div style="border: 1px solid black; padding: 5px; width: fit-content;">                     On 10/2/2023 \$1,113,000 was                      withdrawn from PRIT Core Fund for                      October warrants                 </div>		
Jan. 1 2022 Actuarial Liability			235,181,218.00			
Percent Funded:			78.6%			
Aug-23			192,594,158.99			
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			