

Franklin Regional Retirement System
Asset Allocation Analysis
as of January 2023

	Target		Actual		Allocation	\$ over/(under)
	Allocation	Dollars	Dollars			
PRIT (general fund)	40.0%	74,837,901.75	76,636,314.72	(660,000)	40.61%	1,138,412.97
PRIT International	3.0%	5,612,842.63	5,318,947.43		2.84%	(293,895.20)
PRIT Emerg.Mrkts	2.0%	3,741,895.09	3,628,395.59		1.94%	(113,499.50)
PRIT Real Estate	10.0%	18,709,475.44	20,133,059.36		10.76%	1,423,583.92
PRIT Fxd Incm Val.Add.	4.0%	7,483,790.18	6,720,393.56		3.59%	(763,396.62)
Loomis CIT FI	9.0%	16,838,527.89	14,929,856.67		7.98%	(1,908,671.22)
O'Shaughnessy LCV	6.0%	11,225,685.26	12,566,119.58		6.72%	1,340,434.32
Polen LCG	6.0%	11,225,685.26	8,848,198.27		4.73%	(2,377,486.99)
Chartwell MCV	5.0%	9,354,737.72	8,967,552.70		4.79%	(387,185.02)
Fiera MCG	5.0%	9,354,737.72	9,346,570.31		5.00%	(8,167.41)
Aberdeen CIT SCCg	5.0%	9,354,737.72	9,010,778.88		4.82%	(343,958.84)
Copeland SCCv	5.0%	9,354,737.72	9,943,456.75		5.31%	588,719.03
Cash	0.0%	-	1,045,110.56	660,000	0.91%	1,705,110.56

Total (investment) assets:

187,094,754.38

Jan. 1 2022 Actuarial Liability

235,181,218.00

Percent Funded:

79.6%

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

Jun-22

185,405,944.62

May-22

185,405,944.62

Apr-22

185,579,505.13

Mar-22

197,702,609.25

Feb-22

195,217,382.50

Jan-22

198,152,804.23

On 02/01/2023 \$660,000 was withdrawn from PRIT Core Fund for February warrants