

Franklin Regional Retirement System
Asset Allocation Analysis
as of February 2023

	Target		Actual		Allocation	\$ over/(under)
	Allocation	Dollars	Dollars			
PRIT (general fund)	40.0%	72,995,537.36	74,752,474.61	(1,152,000)	40.33%	604,937.25
PRIT International	3.0%	5,474,665.30	5,211,564.43		2.86%	(263,100.87)
PRIT Emerg.Mrkts	2.0%	3,649,776.87	3,448,092.36		1.89%	(201,684.51)
PRIT Real Estate	10.0%	18,248,884.34	20,122,069.79		11.03%	1,873,185.45
PRIT Fxd Incm Val.Add.	4.0%	7,299,553.74	6,670,752.54		3.66%	(628,801.20)
Loomis CIT FI	9.0%	16,423,995.91	14,575,357.79		7.99%	(1,848,638.12)
O'Shaughnessy LCV	6.0%	10,949,330.60	12,112,402.61		6.64%	1,163,072.01
Polen LCG	6.0%	10,949,330.60	8,393,077.24		4.60%	(2,556,253.36)
Chartwell MCV	5.0%	9,124,442.17	8,863,821.16		4.86%	(260,621.01)
Fiera MCG	5.0%	9,124,442.17	9,217,288.65		5.05%	92,846.48
Aberdeen CIT SCCg	5.0%	9,124,442.17	8,866,567.05		4.86%	(257,875.12)
Copeland SCCv	5.0%	9,124,442.17	10,047,503.33		5.51%	923,061.16
Cash	0.0%	-	207,871.84	1,152,000	0.75%	1,359,871.84

Total (investment) assets:

182,488,843.40

Jan. 1 2022 Actuarial Liability

235,181,218.00

Percent Funded:

77.6%

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

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

On 03/01/2023 \$1,152,000.00 was withdrawn from PRIT Core Fund for March warrants