

Franklin Regional Retirement System
Asset Allocation Analysis
as of March 2023

	Target		Actual		\$ over/(under)
	Allocation	Dollars	Dollars	Allocation	
PRIT (general fund)	40.0%	72,768,243.91	74,476,769.85	40.94%	1,708,525.94
PRIT International	3.0%	5,457,618.29	5,308,417.84	2.92%	(149,200.45)
PRIT Emerg.Mrkts	2.0%	3,638,412.20	3,547,649.33	1.95%	(90,762.87)
PRIT Real Estate	10.0%	18,192,060.98	19,595,985.00	10.19%	350,924.02
PRIT Fxd Incm Val.Add.	4.0%	7,276,824.39	6,684,358.34	3.67%	(592,466.05)
Loomis CIT FI	9.0%	16,372,854.88	14,861,683.81	8.17%	(1,511,171.07)
O'Shaughnessy LCV	6.0%	10,915,236.59	11,661,832.26	6.41%	746,595.67
Polen LCG	6.0%	10,915,236.59	9,047,160.64	4.97%	(1,868,075.95)
Chartwell MCV	5.0%	9,096,030.49	8,513,656.48	4.68%	(582,374.01)
Fiera MCG	5.0%	9,096,030.49	9,267,489.68	5.09%	171,459.19
Aberdeen CIT SCCg	5.0%	9,096,030.49	8,649,189.08	4.75%	(446,841.41)
Copeland SCCv	5.0%	9,096,030.49	9,885,117.27	5.43%	789,086.78
Cash	0.0%	-	421,300.19	0.81%	1,474,300.19

Total (investment) assets:

181,920,609.77

Jan. 1 2022 Actuarial Liability

235,181,218.00

Percent Funded:

77.4%

Feb-23
Jan-23
Dec-22
Nov-22
Oct-22
Sep-22
Aug-22
Jul-22
Jun-22
May-22
Apr-22
Mar-22
Feb-22

182,488,843.40
187,094,754.38
179,803,342.37
184,294,193.56
185,018,522.57
172,761,157.08
185,018,522.57
189,866,618.22
185,405,944.62
185,405,944.62
185,579,505.13
197,702,609.25
195,217,382.50

On 04/03/2023 \$1,053,000 was withdrawn from PRIT Core RE Fund for April warrants