

Franklin Regional Retirement System  
Asset Allocation Analysis  
as of April 2023

	Target		Actual		\$ over/(under)
	Allocation	Dollars	Dollars	Allocation	
<b>PRIT (general fund)</b>	40.0%	72,784,595.81	74,980,073.16	41.21%	2,195,477.35
<b>PRIT International</b>	3.0%	5,458,844.69	5,441,902.27	2.99%	(16,942.42)
<b>PRIT Emerg.Mrkts</b>	2.0%	3,639,229.79	3,528,445.34	1.94%	(110,784.45)
<b>PRIT Real Estate</b>	10.0%	18,196,148.95	18,625,796.11	10.24%	429,647.16
<b>PRIT Fxd Incm Val.Add.</b>	4.0%	7,278,459.58	6,730,959.87	3.70%	(547,499.71)
<b>Loomis CIT FI</b>	9.0%	16,376,534.06	14,970,760.39	8.23%	(1,405,773.67)
<b>O'Shaughnessy LCV</b>	6.0%	10,917,689.37	11,795,030.71	(648,000) 6.13%	229,341.34
<b>Polen LCG</b>	6.0%	10,917,689.37	9,048,760.63	4.97%	(1,868,928.74)
<b>Chartwell MCV</b>	5.0%	9,098,074.48	8,559,097.43	4.70%	(538,977.05)
<b>Fiera MCG</b>	5.0%	9,098,074.48	9,281,789.97	5.10%	183,715.49
<b>Aberdeen CIT SCCg</b>	5.0%	9,098,074.48	8,569,005.56	4.71%	(529,068.92)
<b>Copeland SCCv</b>	5.0%	9,098,074.48	9,851,901.73	(700,000) 5.03%	53,827.25
<b>Cash</b>	0.0%	-	577,966.35	1,348,000 1.06%	1,925,966.35

<b>Total (investment) assets:</b>	<b>181,961,489.52</b>
<b>Jan. 1 2022 Actuarial Liability</b>	<b>235,181,218.00</b>
<b>Percent Funded:</b>	<b>77.4%</b>
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
Jul-22	189,866,618.22
Jun-22	185,405,944.62
May-22	185,405,944.62
Apr-22	185,579,505.13

On 05/26/2023 \$648,000 was withdrawn from OSAM and \$700,000 from Copeland for May warrants