

Franklin Regional Retirement System
Asset Allocation Analysis
as of May 2023

	Target		Actual		\$ over/(under)
	Allocation	Dollars	Dollars	Allocation	
PRIT (general fund)	40.0%	71,862,289.10	74,616,297.71	41.53%	2,754,008.61
PRIT International	3.0%	5,389,671.68	5,207,402.37	2.90%	(182,269.31)
PRIT Emerg.Mrkts	2.0%	3,593,114.46	3,493,395.06	1.94%	(99,719.40)
PRIT Real Estate	10.0%	17,965,572.28	18,613,327.15	10.36%	647,754.87
PRIT Fxd Incm Val.Add.	4.0%	7,186,228.91	6,686,791.84	3.72%	(499,437.07)
Loomis CIT FI	9.0%	16,169,015.05	14,820,780.09	8.25%	(1,348,234.96)
O'Shaughnessy LCV	6.0%	10,779,343.37	10,686,964.30	5.74%	(474,379.07)
Polen LCG	6.0%	10,779,343.37	9,474,431.52	5.27%	(1,304,911.85)
Chartwell MCV	5.0%	8,982,786.14	8,182,973.41	4.55%	(799,812.73)
Fiera MCG	5.0%	8,982,786.14	9,440,605.06	5.25%	457,818.92
Aberdeen CIT SCCg	5.0%	8,982,786.14	8,329,249.39	4.64%	(653,536.75)
Copeland SCCv	5.0%	8,982,786.14	8,881,234.71	4.94%	(101,551.43)
Cash	0.0%	-	1,222,270.15	0.89%	1,604,270.15

Total (investment) assets:	179,655,722.76	<div style="border: 1px solid black; padding: 5px; width: fit-content; margin: auto;"> On 06/23/2023 \$382,000 was withdrawn from O'Shaughnessy for June warrants </div>
Jan. 1 2022 Actuarial Liability	235,181,218.00	
Percent Funded:	76.4%	
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	
Aug-22	185,018,522.57	
Jul-22	189,866,618.22	
Jun-22	185,405,944.62	
May-22	185,405,944.62	