

Franklin Regional Retirement System
 Asset Allocation Analysis
 as of June 2023

	Target		Actual		\$ over/(under)
	Allocation	Dollars	Dollars	Allocation	
PRIT (general fund)	40.0%	74,280,184.04	76,530,970.42	41.21%	2,250,786.38
PRIT International	3.0%	5,571,013.80	5,452,932.80	2.94%	(118,081.00)
PRIT Emerg.Mrkts	2.0%	3,714,009.20	3,677,548.10	1.98%	(36,461.10)
PRIT Real Estate	10.0%	18,570,046.01	18,426,684.66	9.92%	(143,361.35)
PRIT Fxd Incm Val.Add.	4.0%	7,428,018.40	6,831,054.28	3.68%	(596,964.12)
Loomis CIT FI	9.0%	16,713,041.41	14,793,510.95	7.97%	(1,919,530.46)
O'Shaughnessy LCV	6.0%	11,142,027.61	11,336,466.78	6.10%	194,439.17
Polen LCG	6.0%	11,142,027.61	9,940,181.15	5.35%	(1,201,846.46)
Chartwell MCV	5.0%	9,285,023.01	8,792,668.20	4.73%	(492,354.81)
Fiera MCG	5.0%	9,285,023.01	10,173,184.70	5.48%	888,161.69
Aberdeen CIT SCCg	5.0%	9,285,023.01	8,993,960.78	4.84%	(291,062.23)
Copeland SCCv	5.0%	9,285,023.01	9,661,543.89	5.20%	376,520.88
Cash	0.0%	-	1,089,753.40	0.59%	1,089,753.40
Total (investment) assets:			185,700,460.11		
Jan. 1 2022 Actuarial Liability			235,181,218.00		
Percent Funded:			79.0%		
May-23			179,655,722.76		-
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		