

Franklin Regional Retirement System
Asset Allocation Analysis
as of January 2022

| | Target | | Actual | | Allocation | \$ over/(under) |
|-----------------------------------|------------|---------------|---------------|-------------|------------|-----------------|
| | Allocation | Dollars | Dollars | | | |
| PRIT (general fund) | 40.0% | 79,261,121.69 | 80,798,519.72 | (1,072,000) | 40.23% | 465,398.03 |
| PRIT International | 3.0% | 5,944,584.13 | 5,571,236.37 | | 2.81% | (373,347.76) |
| PRIT Emerg.Mrkts | 2.0% | 3,963,056.08 | 4,085,232.88 | | 2.06% | 122,176.80 |
| PRIT Real Estate | 10.0% | 19,815,280.42 | 21,237,884.94 | | 10.72% | 1,422,604.52 |
| PRIT Fxd Incm Val.Add. | 4.0% | 7,926,112.17 | 7,039,400.15 | | 3.55% | (886,712.02) |
| Loomis CIT FI | 9.0% | 17,833,752.38 | 16,238,775.61 | | 8.20% | (1,594,976.77) |
| O'Shaughnessy LCV | 6.0% | 11,889,168.25 | 12,861,103.26 | | 6.49% | 971,935.01 |
| Polen LCG | 6.0% | 11,889,168.25 | 11,392,483.36 | | 5.75% | (496,684.89) |
| Chartwell MCV | 5.0% | 9,907,640.21 | 9,161,194.28 | | 4.62% | (746,445.93) |
| Fiera MCG | 5.0% | 9,907,640.21 | 9,830,246.05 | | 4.96% | (77,394.16) |
| Aberdeen CIT SCCg | 5.0% | 9,907,640.21 | 9,516,608.48 | | 4.80% | (391,031.73) |
| Copeland SCCv | 5.0% | 9,907,640.21 | 9,691,721.66 | | 4.89% | (215,918.55) |
| Cash | 0.0% | - | 728,397.47 | 1,072,000 | 0.91% | 1,800,397.47 |

| | |
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| Total (investment) assets: | 198,152,804.23 |
| Jan. 1 2020 Actuarial Liability | 205,992,101.00 |
| Percent Funded: | 96.2% |
| Dec-21 | 208,386,130.10 |
| Nov-21 | 201,348,379.92 |
| Oct-21 | 204,207,955.54 |
| Sep-21 | 198,151,568.60 |
| Aug-21 | 200,824,571.11 |
| Jul-21 | 193,433,397.30 |
| Jun-21 | 192,257,260.06 |
| May-21 | 186,966,558.39 |
| Aug-20 | 162,794,271.09 |
| Jul-20 | 159,310,597.10 |

On 02/01/2022 \$1,072,000.00 was withdrawn from PRIT Core Fund for February warrants