

Franklin Regional Retirement System
Asset Allocation Analysis
as of February 2022

	Target		Actual		\$ over/(under)
	Allocation	Dollars	Dollars	Allocation	
PRIT (general fund)	40.0%	78,086,953.00	78,833,180.91	40.38%	746,227.91
PRIT International	3.0%	5,856,521.48	5,457,933.65	2.80%	(398,587.82)
PRIT Emerg.Mrkts	2.0%	3,904,347.65	3,924,286.95	2.01%	19,939.30
PRIT Real Estate	10.0%	19,521,738.25	21,240,455.27	10.40%	776,717.02
PRIT Fxd Incm Val.Add.	4.0%	7,808,695.30	6,912,847.24	3.54%	(895,848.06)
Loomis CIT FI	9.0%	17,569,564.43	16,047,891.60	8.22%	(1,521,672.83)
O'Shaughnessy LCV	6.0%	11,713,042.95	12,707,291.44	6.51%	994,248.49
Polen LCG	6.0%	11,713,042.95	10,656,443.17	5.46%	(1,056,599.78)
Chartwell MCV	5.0%	9,760,869.13	9,232,536.44	4.73%	(528,332.68)
Fiera MCG	5.0%	9,760,869.13	10,060,500.70	5.15%	299,631.58
Aberdeen CIT SCCg	5.0%	9,760,869.13	9,348,070.83	4.79%	(412,798.29)
Copeland SCCv	5.0%	9,760,869.13	9,768,652.89	5.00%	7,783.77
Cash	0.0%	-	1,027,291.41	1.01%	1,969,291.41

Total (investment) assets:	195,217,382.50	On 03/01/2022 \$942,000.00 was withdrawn from PRIT RE Fund for March warrants
Jan. 1 2020 Actuarial Liability	205,992,101.00	
Percent Funded:	94.8%	
Jan-22	198,152,804.23	
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	