

Franklin Regional Retirement System
Asset Allocation Analysis
as of March 2022

	Target		Actual		\$ over/(under)
	Allocation	Dollars	Dollars	Allocation	
PRIT (general fund)	40.0%	79,081,043.70	80,063,693.00	40.50%	982,649.30
PRIT International	3.0%	5,931,078.28	5,472,314.36	2.77%	(458,763.92)
PRIT Emerg.Mrkts	2.0%	3,954,052.19	3,915,392.09	1.98%	(38,660.10)
PRIT Real Estate	10.0%	19,770,260.93	21,901,703.43	11.08%	2,131,442.51
PRIT Fxd Incm Val.Add.	4.0%	7,908,104.37	6,890,971.34	3.49%	(1,017,133.03)
Loomis CIT FI	9.0%	17,793,234.83	15,597,950.71	7.89%	(2,195,284.12)
O'Shaughnessy LCV	6.0%	11,862,156.56	12,958,396.03	6.21%	421,239.47
Polen LCG	6.0%	11,862,156.56	10,865,632.89	5.50%	(996,523.67)
Chartwell MCV	5.0%	9,885,130.46	9,414,134.08	4.76%	(470,996.38)
Fiera MCG	5.0%	9,885,130.46	10,425,550.48	5.27%	540,420.02
Aberdeen CIT SCCg	5.0%	9,885,130.46	9,293,970.02	4.70%	(591,160.44)
Copeland SCCv	5.0%	9,885,130.46	9,819,986.37	4.97%	(65,144.09)
Cash	0.0%	-	1,082,914.45	0.89%	1,757,914.45

Total (investment) assets:	197,702,609.25
Jan. 1 2020 Actuarial Liability	205,992,101.00
Percent Funded:	96.0%
Feb-22	195,217,382.50
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

On 04/22/2022 \$675,000.00 was withdrawn from O'Shaughnessy for April warrants