

Franklin Regional Retirement System  
Asset Allocation Analysis  
as of April 2022

	Target		Actual		\$ over/(under)	
	Allocation	Dollars	Dollars	Allocation		
<b>PRIT (general fund)</b>	40.0%	74,631,802.05	76,640,381.00		41.08%	2,008,578.95
<b>PRIT International</b>	3.0%	5,597,385.15	5,104,028.85		2.74%	(493,356.30)
<b>PRIT Emerg.Mrkts</b>	2.0%	3,731,590.10	3,685,868.44		1.98%	(45,721.66)
<b>PRIT Real Estate</b>	10.0%	18,657,950.51	21,835,820.51	(1,045,000)	11.14%	2,132,870.00
<b>PRIT Fxd Incm Val.Add.</b>	4.0%	7,463,180.21	6,723,960.11		3.60%	(739,220.10)
<b>Loomis CIT FI</b>	9.0%	16,792,155.46	15,038,933.25		8.06%	(1,753,222.21)
<b>O'Shaughnessy LCV</b>	6.0%	11,194,770.31	11,699,894.42		6.27%	505,124.11
<b>Polen LCG</b>	6.0%	11,194,770.31	9,399,969.17		5.04%	(1,794,801.14)
<b>Chartwell MCV</b>	5.0%	9,328,975.26	8,908,256.07		4.77%	(420,719.19)
<b>Fiera MCG</b>	5.0%	9,328,975.26	9,351,316.07		5.01%	22,340.81
<b>Aberdeen CIT SCCg</b>	5.0%	9,328,975.26	8,374,192.59		4.49%	(954,782.67)
<b>Copeland SCCv</b>	5.0%	9,328,975.26	9,213,820.11		4.94%	(115,155.15)
<b>Cash</b>	0.0%	-	603,064.54	1,045,000	0.88%	1,648,064.54

**Total (investment) assets: 186,579,505.13**

**Jan. 1 2020 Actuarial Liability 205,992,101.00**

**Percent Funded: 90.6%**

Mar-22	197,702,609.25
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On 05/2/2022 \$1045000.00 was withdrawn from PRIT Core Real Estate for May warrants