

Franklin Regional Retirement System  
Asset Allocation Analysis  
as of May 2022

	Target		Actual		\$ over/(under)
	Allocation	Dollars	Dollars	Allocation	
<b>PRIT (general fund)</b>	40.0%	74,159,484.42	76,199,125.11	41.10%	2,039,640.69
<b>PRIT International</b>	3.0%	5,561,961.33	5,134,959.33	2.77%	(427,002.00)
<b>PRIT Emerg.Mrkts</b>	2.0%	3,707,974.22	3,685,868.44	1.99%	(22,105.78)
<b>PRIT Real Estate</b>	10.0%	18,539,871.11	20,710,560.79	10.71%	1,309,689.69
<b>PRIT Fxd Incm Val.Add.</b>	4.0%	7,415,948.44	6,624,589.93	3.57%	(791,358.51)
<b>Loomis CIT FI</b>	9.0%	16,685,883.99	15,079,836.96	8.13%	(1,606,047.03)
<b>O'Shaughnessy LCV</b>	6.0%	11,123,922.66	12,132,571.42	6.54%	1,008,648.76
<b>Polen LCG</b>	6.0%	11,123,922.66	9,177,845.08	4.95%	(1,946,077.58)
<b>Chartwell MCV</b>	5.0%	9,269,935.55	9,005,542.41	4.86%	(264,393.14)
<b>Fiera MCG</b>	5.0%	9,269,935.55	8,792,754.20	4.74%	(477,181.35)
<b>Aberdeen CIT SCCg</b>	5.0%	9,269,935.55	8,397,147.39	4.53%	(872,788.16)
<b>Copeland SCCv</b>	5.0%	9,269,935.55	9,439,064.07	5.09%	169,128.52
<b>Cash</b>	0.0%	-	1,018,845.92	1.01%	1,879,845.92

**Total (investment) assets:**

**185,398,711.05**

~~Jan. 1 2020 Actuarial Liability~~

~~-205,992,101.00~~

~~Percent Funded:~~

~~90.0%~~

Apr-22

185,579,505.13

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

On 06/1/2022 \$861,000.00 was withdrawn from PRIT Core Real Estate for May warrants