

Franklin Regional Retirement System
Asset Allocation Analysis
as of December 2021

	Target		Actual		Allocation	\$ over/(under)
	Allocation	Dollars	Dollars			
PRIT (general fund)	40.0%	83,354,452.04	84,287,399.44	(1,179,000)	39.88%	(246,052.60)
PRIT International	3.0%	6,251,583.90	5,909,359.48		2.84%	(342,224.42)
PRIT Emerg.Mrks	2.0%	4,167,722.60	4,157,801.20		2.00%	(9,921.40)
PRIT Real Estate	10.0%	20,838,613.01	21,328,297.02		10.23%	489,684.01
PRIT Fxd Incm Val.Add.	4.0%	8,335,445.20	7,130,455.94		3.42%	(1,204,989.26)
Loomis CIT FI	9.0%	18,754,751.71	16,579,639.92		7.96%	(2,175,111.79)
O'Shaughnessy LCV	6.0%	12,503,167.81	13,114,288.87		6.29%	611,121.06
Polen LCG	6.0%	12,503,167.81	12,522,979.45		6.01%	19,811.64
Chartwell MCV	5.0%	10,419,306.51	9,472,503.92		4.55%	(946,802.59)
Fiera MCG	5.0%	10,419,306.51	10,968,101.05		5.26%	548,794.55
Aberdeen CIT SCCg	5.0%	10,419,306.51	10,798,109.65		5.18%	378,803.15
Copeland SCCv	5.0%	10,419,306.51	10,331,008.70		4.96%	(88,297.81)
Cash	0.0%	-	607,185.46	1,179,000	0.86%	1,786,185.46

Total (investment) assets:	208,386,130.10
Jan. 1 2020 Actuarial Liability	205,992,101.00
Jan. 1 2018 Actuarial Liability	189,640,566.00
Jan. 1 2016 Actuarial Liability	171,142,677.00
Jan. 1 2014 Actuarial Liability	151,531,013.00
Jan. 1 2012 Actuarial Liability	135,323,194.00
Jan. 1 2010 Actuarial Liability	119,349,250.00
Percent Funded:	101.2%
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
Apr-21	187,277,494.33
Mar-21	181,644,517.25
Feb-21	178,107,954.29
Jan-21	175,421,893.38
Dec-20	175,671,369.52

On 01/03/2022 \$1,179,000.00 was withdrawn from PRIT Core Fund for January warrants