

Franklin Regional Retirement System
 Asset Allocation Analysis
 as of June 2022

	Target		Actual		Allocation	\$ over/(under)
	Allocation	Dollars	Dollars			
PRIT (general fund)	40.0%	70,485,132.04	73,194,909.00	5,000,000	44.38%	7,709,776.96
PRIT International	3.0%	5,286,384.90	4,651,696.17		2.64%	(634,688.73)
PRIT Emerg.Mrkts	2.0%	3,524,256.60	3,390,708.19		1.92%	(133,548.41)
PRIT Real Estate	10.0%	17,621,283.01	20,101,334.01		11.41%	2,480,051.00
PRIT Fxd Incm Val.Add.	4.0%	7,048,513.20	6,295,382.76		3.57%	(753,130.44)
Loomis CIT FI	9.0%	15,859,154.71	14,834,414.66		8.42%	(1,024,740.05)
O'Shaughnessy LCV	6.0%	10,572,769.81	10,936,803.77		6.21%	364,033.96
Polen LCG	6.0%	10,572,769.81	8,309,034.16		4.72%	(2,263,735.65)
Chartwell MCV	5.0%	8,810,641.51	8,201,329.07		4.65%	(609,312.43)
Fiera MCG	5.0%	8,810,641.51	8,293,163.85		4.71%	(517,477.65)
Aberdeen CIT SCCg	5.0%	8,810,641.51	7,833,737.47		4.45%	(976,904.03)
Copeland SCCv	5.0%	8,810,641.51	8,565,525.35		4.86%	(245,116.15)
Cash	0.0%	-	1,604,791.64		0.91%	1,604,791.64

Total (investment) assets:	176,212,830.10
Jan. 1 2020 Actuarial Liability	205,992,101.00
Percent Funded:	85.5%
May-22	185,405,944.62
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
Aug-20	162,794,271.09
Jul-20	159,310,597.10