

Franklin Regional Retirement System
Asset Allocation Analysis
as of July 2022

	Target		Actual			\$ over/(under)
	Allocation	Dollars	Dollars		Allocation	
PRIT (general fund)	40.0%	75,946,647.29	75,587,028.89	5,000,000	42.44%	4,640,381.60
PRIT International	3.0%	5,695,998.55	4,904,740.57		2.58%	(791,257.98)
PRIT Emerg.Mrkts	2.0%	3,797,332.36	3,401,034.06		1.79%	(396,298.30)
PRIT Real Estate	10.0%	18,986,661.82	20,337,369.87		10.71%	1,350,708.05
PRIT Fxd Incm Val.Add.	4.0%	7,594,664.73	6,488,114.71		3.42%	(1,106,550.02)
Loomis CIT FI	9.0%	17,087,995.64	15,175,278.97		7.99%	(1,912,716.67)
O'Shaughnessy LCV	6.0%	11,391,997.09	11,656,950.99		6.14%	264,953.90
Polen LCG	6.0%	11,391,997.09	9,238,080.42		4.87%	(2,153,916.67)
Chartwell MCV	5.0%	9,493,330.91	8,772,071.55		4.62%	(721,259.36)
Fiera MCG	5.0%	9,493,330.91	9,147,192.08		4.82%	(346,138.83)
Aberdeen CIT SCCg	5.0%	9,493,330.91	8,541,636.72		4.50%	(951,694.19)
Copeland SCCv	5.0%	9,493,330.91	9,558,655.65		5.03%	65,324.74
Cash	0.0%	-	7,058,463.74	(5,000,000)	1.08%	2,058,463.74
Total (investment) assets:			189,866,618.22			
Jan. 1 2022 Actuarial Liability			235,181,218.00			
Percent Funded:			80.7%			
22-Jun			185,405,944.62			
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			

On 8/1/2022 \$5,000,000 in excess cash was sent to the PRIT Core Fund