

Franklin Regional Retirement System
 Asset Allocation Analysis
 as of August 2022

	Target		Actual			\$ over/(under)
	Allocation	Dollars	Dollars		Allocation	
PRIT (general fund)	40.0%	74,007,409.03	78,356,073.34	(240,000)	42.22%	4,108,664.31
PRIT International	3.0%	5,550,555.68	4,671,451.32		2.52%	(879,104.36)
PRIT Emerg.Mrkts	2.0%	3,700,370.45	3,429,555.06		1.85%	(270,815.39)
PRIT Real Estate	10.0%	18,501,852.26	20,243,848.03		10.94%	1,741,995.77
PRIT Fxd Incm Val.Add.	4.0%	7,400,740.90	6,494,219.44		3.51%	(906,521.46)
Loomis CIT FI	9.0%	16,651,667.03	14,807,145.52		8.00%	(1,844,521.51)
O'Shaughnessy LCV	6.0%	11,101,111.35	11,353,582.71		6.14%	252,471.36
Polen LCG	6.0%	11,101,111.35	8,749,690.01		4.73%	(2,351,421.34)
Chartwell MCV	5.0%	9,250,926.13	8,389,430.95		4.53%	(861,495.18)
Fiera MCG	5.0%	9,250,926.13	9,142,062.48		4.94%	(108,863.65)
Aberdeen CIT SCCg	5.0%	9,250,926.13	8,239,109.72		4.45%	(1,011,816.41)
Copeland SCCv	5.0%	9,250,926.13	9,076,555.23		4.91%	(174,370.90)
Cash	0.0%	-	2,065,798.76	240,000	1.25%	2,305,798.76
Total (investment) assets:			185,018,522.57	On 9/1/2022 \$240,000 was withdrawn from PRIT Core Fund for Sept warrants		
Jan. 1 2022 Actuarial Liability			235,181,218.00			
Percent Funded:			78.7%			
Jul-22			189,866,618.22			
Jun-22			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			