

Franklin Regional Retirement System
Asset Allocation Analysis
as of September 2022

	Target		Actual		Allocation	\$ over/(under)
	Allocation	Dollars	Dollars			
PRIT (general fund)	40.0%	69,104,462.83	74,125,162.11	(790,000)	42.45%	4,230,699.28
PRIT International	3.0%	5,182,834.71	4,208,544.09		2.44%	(974,290.62)
PRIT Emerg.Mrkts	2.0%	3,455,223.14	3,071,204.27		1.78%	(384,018.87)
PRIT Real Estate	10.0%	17,276,115.71	20,050,149.97		11.61%	2,774,034.26
PRIT Fxd Incm Val.Add.	4.0%	6,910,446.28	6,243,022.55		3.61%	(667,423.73)
Loomis CIT FI	9.0%	15,548,504.14	14,179,955.19		8.21%	(1,368,548.95)
O'Shaughnessy LCV	6.0%	10,365,669.42	10,190,218.99		5.90%	(175,450.43)
Polen LCG	6.0%	10,365,669.42	7,886,401.23		4.56%	(2,479,268.19)
Chartwell MCV	5.0%	8,638,057.85	7,825,216.48		4.53%	(812,841.37)
Fiera MCG	5.0%	8,638,057.85	8,455,520.60		4.89%	(182,537.25)
Aberdeen CIT SCCg	5.0%	8,638,057.85	7,574,634.81		4.38%	(1,063,423.04)
Copeland SCCv	5.0%	8,638,057.85	8,287,710.04		4.80%	(350,347.81)
Cash	0.0%	-	663,416.75	790,000	0.84%	1,453,416.75
Total (investment) assets:			172,761,157.08	<div style="border: 1px solid black; padding: 5px;"> On 10/3/2022 \$790,000 was withdrawn from PRIT Core Fund for October warrants </div>		
Jan. 1 2022 Actuarial Liability			235,181,218.00			
Percent Funded:			73.5%			
Aug-22			185,018,522.57			
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			