

Franklin Regional Retirement System
Asset Allocation Analysis
as of October 2022

	Target		Actual		Allocation	\$ over/(under)
	Allocation	Dollars	Dollars			
PRIT (general fund)	40.0%	71,252,701.26	74,860,037.22	(828,000)	41.56%	2,779,335.96
PRIT International	3.0%	5,343,952.59	4,407,799.32		2.47%	(936,153.27)
PRIT Emerg.Mrkts	2.0%	3,562,635.06	3,033,325.79		1.70%	(529,309.27)
PRIT Real Estate	10.0%	17,813,175.32	20,164,766.89		11.32%	2,351,591.58
PRIT Fxd Incm Val.Add.	4.0%	7,125,270.13	6,314,690.77		3.54%	(810,579.36)
Loomis CIT FI	9.0%	16,031,857.78	13,961,802.04		7.84%	(2,070,055.74)
O'Shaughnessy LCV	6.0%	10,687,905.19	11,553,761.74		6.49%	865,856.55
Polen LCG	6.0%	10,687,905.19	8,248,991.02		4.63%	(2,438,914.17)
Chartwell MCV	5.0%	8,906,587.66	8,493,236.33		4.77%	(413,351.33)
Fiera MCG	5.0%	8,906,587.66	8,964,499.28		5.03%	57,911.62
Aberdeen CIT SCCg	5.0%	8,906,587.66	8,264,504.89		4.64%	(642,082.77)
Copeland SCCv	5.0%	8,906,587.66	9,211,710.03		5.17%	305,122.37
Cash	0.0%	-	652,627.83	828,000	0.83%	1,480,627.83
Total (investment) assets:			178,131,753.15			
Jan. 1 2022 Actuarial Liability			235,181,218.00			
Percent Funded:			75.7%			
Sep-22			172,761,157.08			
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			

On 11/1/2022 \$828,000 was withdrawn from PRIT Core Fund for November warrants