

Franklin Regional Retirement System
Asset Allocation Analysis
as of November 2022

	Target		Actual		Allocation	\$ over/(under)
	Allocation	Dollars	Dollars			
PRIT (general fund)	40.0%	73,717,677.42	76,836,652.57	(746,000)	41.29%	2,372,975.15
PRIT International	3.0%	5,528,825.81	4,888,386.34		2.65%	(640,439.47)
PRIT Emerg.Mrkts	2.0%	3,685,883.87	3,415,893.18		1.85%	(269,990.69)
PRIT Real Estate	10.0%	18,429,419.36	20,359,855.50		11.05%	1,930,436.14
PRIT Fxd Incm Val.Add.	4.0%	7,371,767.74	6,498,526.49		3.53%	(873,241.25)
Loomis CIT FI	9.0%	16,586,477.42	14,493,550.35		7.86%	(2,092,927.07)
O'Shaughnessy LCV	6.0%	11,057,651.61	12,291,932.31		6.67%	1,234,280.70
Polen LCG	6.0%	11,057,651.61	8,461,841.91		4.59%	(2,595,809.70)
Chartwell MCV	5.0%	9,214,709.68	8,791,599.60		4.77%	(423,110.08)
Fiera MCG	5.0%	9,214,709.68	9,419,349.38		5.11%	204,639.70
Aberdeen CIT SCCg	5.0%	9,214,709.68	8,618,289.66		4.68%	(596,420.02)
Copeland SCCv	5.0%	9,214,709.68	9,675,089.91		5.25%	460,380.23
Cash	0.0%	-	543,226.36	746,000	0.70%	1,289,226.36

Total (investment) assets:	184,294,193.56
Jan. 1 2022 Actuarial Liability	235,181,218.00
Percent Funded:	78.4%
Oct-22	178,131,753.15
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

On 12/1/2022 \$746,000 was withdrawn from PRIT Core Fund for November warrants