

Franklin Regional Retirement System
Asset Allocation Analysis
as of December 2022

	Target		Actual		Allocation	\$ over/(under)
	Allocation	Dollars	Dollars			
PRIT (general fund)	40.0%	71,921,336.95	74,790,820.10	(1,179,000)	40.94%	1,690,483.15
PRIT International	3.0%	5,394,100.27	4,895,002.74		2.72%	(499,097.53)
PRIT Emerg.Mrkt	2.0%	3,596,066.85	3,361,515.00		1.87%	(234,551.85)
PRIT Real Estate	10.0%	17,980,334.24	19,901,880.70		11.07%	1,921,546.46
PRIT Fxd Incm Val.Add.	4.0%	7,192,133.69	6,501,543.58		3.62%	(690,590.11)
Loomis CIT FI	9.0%	16,182,300.81	14,425,377.49		8.02%	(1,756,923.32)
O'Shaughnessy LCV	6.0%	10,788,200.54	11,669,608.80		6.49%	881,408.26
Polen LCG	6.0%	10,788,200.54	7,933,561.04		4.41%	(2,854,639.50)
Chartwell MCV	5.0%	8,990,167.12	8,383,810.45		4.66%	(606,356.67)
Fiera MCG	5.0%	8,990,167.12	8,703,102.21		4.84%	(287,064.91)
Aberdeen CIT SCCg	5.0%	8,990,167.12	8,142,886.88		4.53%	(847,280.24)
Copeland SCCv	5.0%	8,990,167.12	9,136,307.38		5.08%	146,140.26
Cash	0.0%	-	778,926.00	1,179,000	1.09%	1,957,926.00
Total (investment) assets:			179,803,342.37			
Jan. 1 2022 Actuarial Liability			235,181,218.00			
Jan. 1 2020 Actuarial Liability			205,992,101.00			
Jan. 1 2018 Actuarial Liability			189,640,566.00			
Jan. 1 2016 Actuarial Liability			171,142,677.00			
Jan. 1 2014 Actuarial Liability			151,531,013.00			
Jan. 1 2012 Actuarial Liability			135,323,194.00			
Jan. 1 2010 Actuarial Liability			119,349,250.00			
Percent Funded:			87.3%			
Nov-22			184,294,193.56			
Oct-22			185,018,522.57			
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			

On 01/03/2022 \$1,179,000.00 was withdrawn from PRIT Core Fund for January warrants