

Franklin Regional Retirement System
 Asset Allocation Analysis
 as of November 2020

	Target		Actual		Allocation	\$ over/(under)
	Allocation	Dollars	Dollars			
PRIT	40.0%	68,720,255.84	68,090,915.11	(1,689,000)	38.65%	(2,318,340.73)
PRIT International	3.0%	5,154,019.19	5,070,772.72		2.95%	(83,246.47)
PRIT Emerg.Mrkt	2.0%	3,436,012.79	3,780,783.35		2.20%	344,770.56
PRIT Real Estate	10.0%	17,180,063.96	16,519,550.64		9.62%	(660,513.32)
PRIT Fxd Incm Val.Add.	4.0%	6,872,025.58	6,745,566.77		3.93%	(126,458.81)
Loomis CIT FI	9.0%	15,462,057.56	13,683,380.74		7.96%	(1,778,676.82)
O'Shaughnessy LCV	6.0%	10,308,038.38	10,457,657.24		6.09%	149,618.86
Polen LCG	6.0%	10,308,038.38	10,891,707.24		6.34%	583,668.86
Chartwell MCV	5.0%	8,590,031.98	7,040,593.75		4.10%	(1,549,438.23)
Fiera MCG	5.0%	8,590,031.98	9,518,039.63		5.54%	928,007.65
Aberdeen CIT SCCg	5.0%	8,590,031.98	9,810,807.13		5.71%	1,220,775.15
Copeland SCCv	5.0%	8,590,031.98	8,154,524.85		4.75%	(435,507.13)
Cash	0.0%	-	347,340.42	1,689,000	1.19%	2,036,340.42
Total (investment) assets:			171,800,639.59			\$1,689,000 drawn from PRITCore on 12/2/2020
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			
Percent Funded:			83.4%			
Oct-20			159,855,330.03			
Sep-20			160,698,247.70			
Aug-20			162,794,271.09			
Jul-20			159,310,597.10			