

Franklin Regional Retirement System
Asset Allocation Analysis
as of December 2020

	Target		Actual		\$ over/(under)
	Allocation	Dollars	Dollars	Allocation	
PRIT	40.0%	70,532,147.81	69,246,007.60	39.27%	(1,286,140.21)
PRIT International	3.0%	5,289,911.09	5,324,438.75	3.02%	34,527.66
PRIT Emerg.Mrkt	2.0%	3,526,607.39	4,096,581.77	2.32%	569,974.38
PRIT Real Estate	10.0%	17,633,036.95	16,762,607.22	9.51%	(870,429.73)
PRIT Fxd Incm Val.Add.	4.0%	7,053,214.78	6,890,847.02	3.91%	(162,367.76)
Loomis CIT FI	9.0%	15,869,733.26	13,716,973.33	7.78%	(2,152,759.93)
O'Shaughnessy LCV	6.0%	10,579,822.17	10,993,744.60	6.23%	413,922.43
Polen LCG	6.0%	10,579,822.17	11,248,459.79	6.38%	668,637.62
Chartwell MCV	5.0%	8,816,518.48	7,374,076.91	4.18%	(1,442,441.57)
Fiera MCG	5.0%	8,816,518.48	10,203,856.74	5.79%	1,387,338.26
Aberdeen CIT SCCg	5.0%	8,816,518.48	10,619,819.98	-659,000 5.65%	1,144,301.50
Copeland SCCv	5.0%	8,816,518.48	8,623,016.41	4.89%	(193,502.07)
Cash	0.0%	-	570,939.40	659,000 0.70%	1,229,939.40
Total (investment) assets:			176,330,369.52	\$659,000 drawn from Aberdeen in January	
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:			85.6%		
Nov-20			171,800,639.59		
Oct-20			159,855,330.03		
Sep-20			160,698,247.70		
Aug-20			162,794,271.09		
Jul-20			159,310,597.10		