

Franklin Regional Retirement System  
 Asset Allocation Analysis  
 as of January 2021

	Target		Actual		\$ over/(under)
	Allocation	Dollars	Dollars	Allocation	
PRIT	40.0%	70,168,757.35	69,208,670.49	39.45%	(960,086.86)
PRIT International	3.0%	5,262,656.80	5,285,797.95	3.01%	23,141.15
PRIT Emerg.Mrks	2.0%	3,508,437.87	4,215,266.58	2.40%	706,828.71
PRIT Real Estate	10.0%	17,542,189.34	16,778,598.44	9.56%	(763,590.90)
PRIT Fxd Incm Val.Add.	4.0%	7,016,875.74	6,905,140.52	3.94%	(111,735.22)
Loomis CIT FI	9.0%	15,787,970.40	13,638,590.63	7.77%	(2,149,379.77)
O'Shaughnessy LCV	6.0%	10,525,313.60	11,117,287.04	6.34%	591,973.44
Polen LCG	6.0%	10,525,313.60	10,953,017.29	6.24%	427,703.69
Chartwell MCV	5.0%	8,771,094.67	7,267,388.21	4.14%	(1,503,706.46)
Fiera MCG	5.0%	8,771,094.67	10,154,966.65	5.39%	675,871.98
Aberdeen CIT SCCg	5.0%	8,771,094.67	10,073,627.83	5.74%	1,302,533.16
Copeland SCCv	5.0%	8,771,094.67	8,849,485.51	5.04%	78,390.84
Cash	0.0%	-	266,056.24	0.56%	974,056.24
<b>Total (investment) assets:</b>			<b>175,421,893.38</b>		\$708,000 drawn from Fiera in February
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		
<b>Percent Funded:</b>			<b>85.2%</b>		
Dec-20			176,330,369.52		
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		