

Franklin Regional Retirement System  
Asset Allocation Analysis  
as of March 2021

	Target		Actual		\$ over/(under)
	Allocation	Dollars	Dollars	Allocation	
<b>PRIT</b>	40.0%	72,657,806.90	72,189,868.07	39.74%	(467,938.83)
<b>PRIT International</b>	3.0%	5,449,335.52	5,518,385.93	3.04%	69,050.41
<b>PRIT Emerg.Mrkt</b>	2.0%	3,632,890.35	4,274,921.76	2.35%	642,031.41
<b>PRIT Real Estate</b>	10.0%	18,164,451.73	17,395,868.51	9.58%	(768,583.22)
<b>PRIT Fxd Incm Val.Add.</b>	4.0%	7,265,780.69	6,897,678.57	3.80%	(368,102.12)
<b>Loomis CIT FI</b>	9.0%	16,348,006.55	13,280,269.69	7.31%	(3,067,736.86)
<b>O'Shaughnessy LCV</b>	6.0%	10,898,671.04	12,699,018.54	-1,240,000 6.31%	560,347.50
<b>Polen LCG</b>	6.0%	10,898,671.04	11,448,910.76	6.30%	550,239.72
<b>Chartwell MCV</b>	5.0%	9,082,225.86	8,181,862.26	4.50%	(900,363.60)
<b>Fiera MCG</b>	5.0%	9,082,225.86	10,062,993.12	-464,000 5.28%	516,767.26
<b>Aberdeen CIT SCCg</b>	5.0%	9,082,225.86	10,016,199.07	5.51%	933,973.21
<b>Copeland SCCv</b>	5.0%	9,082,225.86	9,879,773.95	5.44%	797,548.09
<b>Cash</b>	0.0%	-	(201,232.98)	1,704,000 0.83%	1,502,767.02
<b>Total (investment) assets:</b>			<b>181,644,517.25</b>	*\$464,000 withdrawn from Fiera to cover add'l March and then \$1704,000 to cover April warrants.	
<b>Jan. 1 2020 Actuarial Liability</b>			<b>205,992,101.00</b>		
<b>Jan. 1 2018 Actuarial Liability</b>			<b>189,640,566.00</b>		
<b>Jan. 1 2016 Actuarial Liability</b>			<b>171,142,677.00</b>		
<b>Percent Funded:</b>			<b>88.2%</b>		