

Franklin Regional Retirement System
 Asset Allocation Analysis
 as of May 2021

	Target		Actual		\$ over/(under)
	Allocation	Dollars	Dollars	Allocation	
PRIT	40.0%	74,786,623.36	74,851,523.22	40.03%	64,899.86
PRIT International	3.0%	5,608,996.75	5,873,759.19	3.14%	264,762.44
PRIT Emerg.Mrkts	2.0%	3,739,331.17	4,511,703.00	2.41%	772,371.83
PRIT Real Estate	10.0%	18,696,655.84	17,781,053.44	9.51%	(915,602.40)
PRIT Fxd Incm Val.Add.	4.0%	7,478,662.34	7,044,015.04	3.77%	(434,647.30)
Loomis CIT FI	9.0%	16,826,990.26	13,448,232.63	7.19%	(3,378,757.63)
O'Shaughnessy LCV	6.0%	11,217,993.50	12,344,968.57	6.60%	1,126,975.07
Polen LCG	6.0%	11,217,993.50	12,238,749.60	-365,000 6.35%	655,756.10
Chartwell MCV	5.0%	9,348,327.92	8,655,313.56	4.63%	(693,014.36)
Fiera MCG	5.0%	9,348,327.92	9,762,423.11	5.22%	414,095.19
Aberdeen CIT SCCg	5.0%	9,348,327.92	9,883,984.97	5.29%	535,657.05
Copeland SCCv	5.0%	9,348,327.92	9,752,532.09	5.22%	404,204.17
Cash	0.0%	-	818,299.97	365,000 0.63%	1,183,299.97
Total (investment) assets:			186,966,558.39	*\$365,000 withdrawn from Polen to cover June warrants.	
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:			90.8%		