

Franklin Regional Retirement System  
Asset Allocation Analysis  
as of June 2021

	Target		Actual		\$ over/(under)
	Allocation	Dollars	Dollars	Allocation	
PRIT	40.0%	76,902,904.02	74,851,523.22	38.93%	(2,051,380.80)
PRIT International	3.0%	5,767,717.80	5,873,759.19	3.06%	106,041.39
PRIT Emerg.Mrkt	2.0%	3,845,145.20	4,511,703.00	2.35%	666,557.80
PRIT Real Estate	10.0%	19,225,726.01	17,781,053.44	9.25%	(1,444,672.57)
PRIT Fxd Incm Val.Add.	4.0%	7,690,290.40	7,044,015.04	3.66%	(646,275.36)
Loomis CIT FI	9.0%	17,303,153.41	13,582,602.98	7.06%	(3,720,550.43)
O'Shaughnessy LCV	6.0%	11,535,435.60	12,331,051.68	6.41%	795,616.08
Polen LCG	6.0%	11,535,435.60	12,592,604.90	6.55%	1,057,169.30
Chartwell MCV	5.0%	9,612,863.00	8,447,773.70	4.39%	(1,165,089.30)
Fiera MCG	5.0%	9,612,863.00	9,975,239.37	5.19%	362,376.37
Aberdeen CIT SCCg	5.0%	9,612,863.00	10,000,020.07	5.20%	387,157.07
Copeland SCCv	5.0%	9,612,863.00	9,763,839.97	5.08%	150,976.97
Cash	0.0%	-	5,502,073.50	2.86%	5,502,073.50

	<b>192,257,260.06</b>	
<b>Total (investment) assets:</b>		-
<b>Jan. 1 2020 Actuarial Liability</b>	<b>205,992,101.00</b>	
Jan. 1 2018 Actuarial Liability	189,640,566.00	
Jan. 1 2016 Actuarial Liability	171,142,677.00	
<b>Percent Funded:</b>	<b>93.3%</b>	
May-21	186,966,558.39	
Apr-21	187,277,494.33	
Mar-21	181,644,517.25	
Feb-21	178,107,954.29	
Jan-21	175,421,893.38	
Dec-20	175,671,369.52	
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	