



## Pension Reserves Investment Management Board

84 State Street, Suite 250  
Boston, Massachusetts 02109

Deborah B. Goldberg, Treasurer and Receiver General, Chair  
Michael G. Trotsky, CFA, Executive Director

### Franklin County Retirement System General Allocation Account August 01, 2021 to August 31, 2021

	Month To Date	Fiscal Year To Date	Calendar Year To Date
<b>Your beginning net asset value for the period was:</b>	77,597,838.44	77,014,796.89	69,246,007.60
Your change in investment value for the period was:	1,021,351.77	1,604,393.32	9,373,182.61
Your exchanges from (to) the Cash Fund for the period were:	2,000,000.00	2,000,000.00	2,000,000.00
<b>Your ending net asset value for the period was:</b>	<b>80,619,190.21</b>	<b>80,619,190.21</b>	<b>80,619,190.21</b>

**Net Change in Investment Value represents the net change through investment activities as follows:**

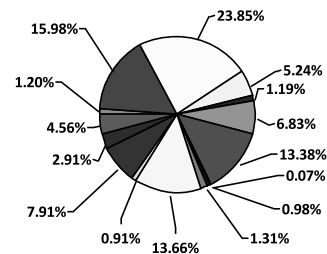
Gross Investment Income:	145,596.75	253,178.11	1,135,160.91
Less Management Fees:	(8,024.72)	(19,063.00)	(200,459.21)
Net Investment Income:	137,572.03	234,115.11	934,701.70
Net Fund Unrealized Gains/Losses:	386,202.94	435,226.22	4,523,237.40
Net Fund Realized Gains/Losses:	497,576.80	935,051.99	3,915,243.51
<b>Net Change in Investment Value as Above:</b>	<b>1,021,351.77</b>	<b>1,604,393.32</b>	<b>9,373,182.61</b>

**As of August 31, 2021 the net asset value of your investment in the PRIT Fund was:**

**\$80,619,190.21**

### PRIT Fund Core Asset Allocation

**As of August 31, 2021**



- Cash Overlay
- Core Fixed Income
- Domestic Equity
- Emerging Markets
- Equity Hedge
- Hedge Funds
- International Equity
- Liquidating Portfolio
- Other Credit Opportunities
- Private Debt
- Private Equity
- Real Assets
- Real Estate
- Timberland
- Value-Added Fixed Inc.

**If you have any questions regarding your statement, please contact the Client Services team at [clientservice@mapension.com](mailto:clientservice@mapension.com).**

*A detailed statement of your account is attached to this summary sheet.*