

Franklin Regional Retirement System  
 Asset Allocation Analysis  
 as of July 2021

	Target		Actual			\$ over/(under)
	Allocation	Dollars	Dollars		Allocation	
PRIT	40.0%	79,373,358.92	77,597,838.44	2,000,000	40.11%	224,479.52
PRIT International	3.0%	5,953,001.92	5,861,244.15		2.95%	(91,757.77)
PRIT Emerg.Mrkt	2.0%	3,968,667.95	4,287,012.39		2.16%	318,344.44
PRIT Real Estate	10.0%	19,843,339.73	18,743,514.70		9.45%	(1,099,825.03)
PRIT Fxd Incm Val.Add.	4.0%	7,937,335.89	7,118,030.95		3.59%	(819,304.94)
Loomis CIT FI	9.0%	17,859,005.76	13,750,565.92	3,000,000	8.44%	(1,108,439.84)
O'Shaughnessy LCV	6.0%	11,906,003.84	12,408,303.42		6.25%	502,299.58
Polen LCG	6.0%	11,906,003.84	13,214,790.84		6.66%	1,308,787.00
Chartwell MCV	5.0%	9,921,669.86	8,571,000.66		4.32%	(1,350,669.20)
Fiera MCG	5.0%	9,921,669.86	9,818,612.52		4.95%	(103,057.34)
Aberdeen CIT SCCg	5.0%	9,921,669.86	10,335,166.46		5.21%	413,496.60
Copeland SCCv	5.0%	9,921,669.86	9,704,796.22		4.89%	(216,873.64)
Cash	0.0%	-	7,022,520.62	(5,000,000)	1.02%	2,022,520.62

<b>Total (investment) assets:</b>	<b>193,433,397.29</b>	-	*Excess cash - 8/2/2021 \$5M - \$2M to PRIT Core/\$3M to Loomis Sayles
<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>93.9%</b>		
Jun-21	192,257,260.06		
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		