

Franklin Regional Retirement System  
Asset Allocation Analysis  
as of August 2021

	Target		Actual		\$ over/(under)
	Allocation	Dollars	Dollars	Allocation	
<b>PRIT</b>	40.0%	80,329,828.44	80,619,190.21	40.14%	289,361.77
<b>PRIT International</b>	3.0%	6,024,737.13	5,978,632.25	2.98%	(46,104.88)
<b>PRIT Emerg.Mrkts</b>	2.0%	4,016,491.42	4,386,144.87	2.18%	369,653.45
<b>PRIT Real Estate</b>	10.0%	20,082,457.11	18,972,709.62	9.45%	(1,109,747.49)
<b>PRIT Fxd Incm Val.Add.</b>	4.0%	8,032,982.84	7,173,709.19	3.57%	(859,273.65)
<b>Loomis CIT FI</b>	9.0%	18,074,211.40	16,702,351.07	8.32%	(1,371,860.33)
<b>O'Shaughnessy LCV</b>	6.0%	12,049,474.27	12,731,576.63	6.34%	682,102.36
<b>Polen LCG</b>	6.0%	12,049,474.27	13,717,253.56	(243,000) 6.71%	1,424,779.29
<b>Chartwell MCV</b>	5.0%	10,041,228.56	8,648,828.47	4.31%	(1,392,400.09)
<b>Fiera MCG</b>	5.0%	10,041,228.56	10,176,611.42	5.07%	135,382.86
<b>Aberdeen CIT SCCg</b>	5.0%	10,041,228.56	10,853,032.46	5.40%	811,803.90
<b>Copeland SCCv</b>	5.0%	10,041,228.56	9,810,806.94	4.89%	(230,421.62)
<b>Cash</b>	0.0%	-	1,053,724.42	243,000 0.65%	1,296,724.42

	<b>200,824,571.11</b>	
<b>Total (investment) assets:</b>		-
<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>97.5%</b>	
Jul-21	193,433,397.30	
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	
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	