

Franklin Regional Retirement System
Asset Allocation Analysis
as of November 2021

	Target		Actual		\$ over/(under)
	Allocation	Dollars	Dollars	Allocation	
PRIT (general fund)	40.0%	80,539,351.97	81,861,678.86	40.66%	1,322,326.89
PRIT International	3.0%	6,040,451.40	5,668,388.39	2.82%	(372,063.01)
PRIT Emerg.Mrkts	2.0%	4,026,967.60	4,060,236.40	2.02%	33,268.80
PRIT Real Estate	10.0%	20,134,837.99	19,949,559.73	9.91%	(185,278.26)
PRIT Fxd Incm Val.Add.	4.0%	8,053,935.20	7,059,991.69	3.51%	(993,943.51)
Loomis CIT FI	9.0%	18,121,354.19	16,620,543.63	8.25%	(1,500,810.56)
O'Shaughnessy LCV	6.0%	12,080,902.80	12,347,435.15	6.13%	266,532.35
Polen LCG	6.0%	12,080,902.80	12,222,486.15	6.07%	141,583.35
Chartwell MCV	5.0%	10,067,419.00	8,746,113.21	4.34%	(1,321,305.79)
Fiera MCG	5.0%	10,067,419.00	10,527,395.49	5.23%	459,976.49
Aberdeen CIT SCCg	5.0%	10,067,419.00	11,221,619.36	(595,000) 5.28%	559,200.36
Copeland SCCv	5.0%	10,067,419.00	9,727,210.45	4.83%	(340,208.55)
Cash	0.0%	-	740,721.41	595,000 0.66%	1,335,721.41

	201,348,379.92	- On 12/22/2021 \$595,000 was withdrawn from Aberdeen for December warrants
Total (investment) assets:		
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:	97.7%	
Oct-21	204,207,955.54	
Sep-21	198,151,568.60	
Aug-21	200,824,571.11	
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	