

Franklin Regional Retirement System
Asset Allocation Analysis
as of October 2021

	Target		Actual		\$ over/(under)	
	Allocation	Dollars	Dollars	Allocation		
PRIT	40.0%	81,683,182.22	82,989,394.57	(883,000)	40.21%	423,212.35
PRIT International	3.0%	6,126,238.67	5,939,169.82		2.91%	(187,068.85)
PRIT Emerg.Mrkts	2.0%	4,084,159.11	4,254,658.70		2.08%	170,499.59
PRIT Real Estate	10.0%	20,420,795.55	20,015,620.92		9.80%	(405,174.63)
PRIT Fxd Incm Val.Add.	4.0%	8,168,318.22	7,134,771.08		3.49%	(1,033,547.14)
Loomis CIT FI	9.0%	18,378,716.00	16,566,005.34		8.11%	(1,812,710.66)
O'Shaughnessy LCV	6.0%	12,252,477.33	12,707,148.47		6.22%	454,671.14
Polen LCG	6.0%	12,252,477.33	12,639,542.12		6.19%	387,064.79
Chartwell MCV	5.0%	10,210,397.78	8,778,541.23		4.30%	(1,431,856.55)
Fiera MCG	5.0%	10,210,397.78	10,589,667.83		5.19%	379,270.05
Aberdeen CIT SCCg	5.0%	10,210,397.78	11,244,785.04		5.51%	1,034,387.26
Copeland SCCv	5.0%	10,210,397.78	10,021,082.89		4.91%	(189,314.89)
Cash	0.0%	-	444,567.53	883,000	0.65%	1,327,567.53

Total (investment) assets:	204,207,955.54	-	On 11/1/2021 \$883,000 was withdrawn from PRIT Core for November warrants
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:	99.1%		
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		
Oct-20	159,855,330.03		