

Franklin Regional Retirement System
Asset Allocation Analysis
as of September 2021

	Target		Actual		\$ over/(under)
	Allocation	Dollars	Dollars	Allocation	
PRIT	40.0%	79,260,627.46	80,836,078.43	40.80%	1,575,450.97
PRIT International	3.0%	5,944,547.06	5,783,101.76	2.92%	(161,445.30)
PRIT Emerg.Mrkts	2.0%	3,963,031.37	4,204,517.59	2.12%	241,486.22
PRIT Real Estate	10.0%	19,815,156.86	19,774,097.14	9.98%	(41,059.72)
PRIT Fxd Incm Val.Add.	4.0%	7,926,062.75	7,142,572.04	3.60%	(783,490.71)
Loomis CIT FI	9.0%	17,833,641.18	16,566,005.34	8.36%	(1,267,635.84)
O'Shaughnessy LCV	6.0%	11,889,094.12	12,261,779.77	6.19%	372,685.65
Polen LCG	6.0%	11,889,094.12	12,710,426.86	(843,000) 5.99%	(21,667.26)
Chartwell MCV	5.0%	9,907,578.43	8,441,288.32	4.26%	(1,466,290.11)
Fiera MCG	5.0%	9,907,578.43	9,927,215.44	5.01%	19,637.01
Aberdeen CIT SCCg	5.0%	9,907,578.43	10,507,200.50	5.30%	599,622.07
Copeland SCCv	5.0%	9,907,578.43	9,535,890.28	4.81%	(371,688.15)
Cash	0.0%	-	461,395.17	843,000 0.66%	1,304,395.17

Total (investment) assets:	198,151,568.64	- On 10/22/2021 \$843,000 was withdrawn from POLEN for October warrants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:	96.2%	
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	
Sep-20	160,698,247.70	