

Franklin Regional Retirement System  
 Asset Allocation Analysis  
 as of July 31, 2019

	Target		Actual		\$ over/(under)
	Allocation	Dollars	Dollars	Allocation	
PRIT	45.0%	69,958,090.62	68,012,952.59	43.75%	(1,945,138.03)
PRIT International	3.0%	4,663,872.71	4,360,878.22	2.81%	(302,994.49)
PRIT Emerg.Mrks	2.0%	3,109,248.47	3,138,755.64	2.02%	29,507.17
PRIT Real Estate	10.0%	15,546,242.36	15,908,997.16	10.23%	362,754.80
PRIT Fxd Incm Val.Add.	4.0%	6,218,496.94	6,476,692.58	4.17%	258,195.64
Loomis Sayles	4.0%	6,218,496.94	7,277,714.85	4.68%	1,059,217.91
O'Shaughnessy	6.0%	9,327,745.42	9,955,251.07	6.40%	627,505.65
Polen	6.0%	9,327,745.42	9,676,072.12	6.22%	348,326.70
Seizert	0.0%	-	2,593.50	0.00%	2,593.50
Chartwell-MCV	5.0%	7,773,121.18	7,295,339.71	4.69%	(477,781.47)
Fiera MCG	5.0%	7,773,121.18	7,357,331.04	4.73%	(415,790.14)
Aberdeen	5.0%	7,773,121.18	7,983,133.20	5.14%	210,012.02
Systematic	5.0%	7,773,121.18	6,977,604.35	4.49%	(795,516.83)
Cash	0.0%	-	1,039,107.58	0.67%	1,039,107.58
<b>Total (investment) assets:</b>			<b>155,462,423.61</b>	Includes 5.4 million transferred to investments 8/1	
Jan. 1 2018 Actuarial Liability			<b>189,640,566.00</b>		
Jan. 1 2016 Actuarial Liability			<b>171,142,677.00</b>		
Jan. 1 2014 Actuarial Liability			<b>151,531,013.00</b>		
<b>Percent Funded:</b>			<b>82.0%</b>		
Jul-19			154,510,264.76		
Jun-19			149,110,264.76		
May-19			143,419,736.92		
Apr-19			149,463,302.66		
Mar-19			146,899,730.11		
Feb-19			147,495,416.86		
Jan-19			145,189,913.17		
Dec-18			138,761,553.32		
Nov-18			145,290,092.11		
Oct-18			144,734,986.19		
Sep-18			152,885,743.92		
Aug-18			153,210,451.24		
Jul-18			151,878,267.94		
Jun-18			144,740,816.22		