

Franklin Regional Retirement System
 Asset Allocation Analysis
 as of August 30, 2019

	Target		Actual		\$ over/(under)
	Allocation	Dollars	Dollars	Allocation	
PRIT	45.0%	68,816,391.65	67,779,980.12	44.32%	(1,036,411.53)
PRIT International	3.0%	4,587,759.44	4,244,507.24	2.78%	(343,252.20)
PRIT Emerg.Mrkts	2.0%	3,058,506.30	2,990,101.59	1.96%	(68,404.71)
PRIT Real Estate	10.0%	15,292,531.48	15,996,150.96	10.46%	703,619.48
PRIT Fxd Incm Val.Add.	4.0%	6,117,012.59	6,442,072.56	4.21%	325,059.97
Loomis Sayles	4.0%	6,117,012.59	7,471,876.51	4.89%	1,354,863.92
O'Shaughnessy	6.0%	9,175,518.89	9,426,809.85	6.16%	251,290.96
Polen	6.0%	9,175,518.89	9,714,576.85	6.35%	539,057.96
Seizert	0.0%	-	2,596.21	0.00%	2,596.21
Chartwell-MCV	5.0%	7,646,265.74	7,097,791.10	4.64%	(548,474.64)
Fiera MCG	5.0%	7,646,265.74	7,037,881.69	4.60%	(608,384.05)
Aberdeen	5.0%	7,646,265.74	7,857,919.82	5.14%	211,654.08
Systematic	5.0%	7,646,265.74	6,459,186.13	4.22%	(1,187,079.61)
Cash	0.0%	-	403,864.15	0.26%	403,864.15
Total (investment) assets:			152,925,314.78		
Jan. 1 2018 Actuarial Liability			189,640,566.00		
Jan. 1 2016 Actuarial Liability			171,142,677.00		
Jan. 1 2014 Actuarial Liability			151,531,013.00		
Percent Funded:			80.6%		
	Aug-19		155,462,423.61		
	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		