

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

	Target		Actual		\$ over/(under)
	Allocation	Dollars	Dollars	Allocation	
PRIT	45.0%	69,323,433.71	67,972,323.02	44.12%	(1,351,110.69)
PRIT International	3.0%	4,621,562.25	4,358,340.68	2.83%	(263,221.57)
PRIT Emerg.Mrkts	2.0%	3,081,041.50	3,046,411.34	1.98%	(34,630.16)
PRIT Real Estate	10.0%	15,405,207.49	16,248,040.00	10.55%	842,832.51
PRIT Fxd Incm Val.Add.	4.0%	6,162,083.00	6,462,585.63	4.20%	300,502.63
Loomis Sayles	4.0%	6,162,083.00	7,438,400.36	4.83%	1,276,317.36
O'Shaughnessy	6.0%	9,243,124.50	9,878,374.74	6.41%	635,250.24
Polen	6.0%	9,243,124.50	9,629,482.20	6.25%	386,357.70
Seizert	0.0%	-	-	0.00%	-
Chartwell-MCV	5.0%	7,702,603.75	7,405,640.81	4.81%	(296,962.94)
Fiera MCG	5.0%	7,702,603.75	6,834,088.59	4.44%	(868,515.16)
Aberdeen	5.0%	7,702,603.75	14,489,936.27	9.41%	6,787,332.52
Systematic	5.0%	7,702,603.75	7,392.62	0.00%	(7,695,211.13)
Cash	0.0%	-	281,058.66	0.18%	281,058.66

Total (investment) assets:	154,052,074.92
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:	81.2%
19-Sep	152,925,314.78
Aug-19	152,925,314.78
Jul-19	155,462,423.61
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

10/1/2019 draw from PRIT CORE of \$922,000
