

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

	Target		Actual		\$ over/(under)
	Allocation	Dollars	Dollars	Allocation	
PRIT	45.0%	69,935,096.10	67,982,856.87	43.74%	(1,952,239.23)
PRIT International	3.0%	4,662,339.74	4,534,775.23	2.92%	(127,564.51)
PRIT Emerg.Mrkts	2.0%	3,108,226.49	3,173,511.73	2.04%	65,285.24
PRIT Real Estate	10.0%	15,541,132.47	16,378,721.56	10.54%	837,589.09
PRIT Fxd Incm Val.Add.	4.0%	6,216,452.99	6,468,942.29	4.16%	252,489.30
Loomis Sayles	4.0%	6,216,452.99	7,465,181.28	4.80%	1,248,728.29
O'Shaughnessy	6.0%	9,324,679.48	10,023,969.59	6.45%	699,290.11
Polen	6.0%	9,324,679.48	9,935,881.70	6.39%	611,202.22
Seizert	0.0%	-	-	0.00%	-
Chartwell-MCV	5.0%	7,770,566.23	7,430,355.62	4.78%	(340,210.61)
Fiera MCG	5.0%	7,770,566.23	6,940,310.30	4.47%	(830,255.93)
Aberdeen	5.0%	7,770,566.23	14,757,547.85	9.50%	6,986,981.62
Systematic	5.0%	7,770,566.23	11,007.27	0.01%	(7,759,558.96)
Cash	0.0%	-	308,263.38	0.20%	308,263.38

Total (investment) assets:	155,411,324.67
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:	82.0%
19-Sep	154,052,074.92
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

11/1/2019 draw from PRIT CORE of \$883,000
