

Franklin Regional Retirement System  
Asset Allocation Analysis  
as of December 2019

	Target		Actual		\$ over/(under)
	Allocation	Dollars	Dollars	Allocation	
<b>PRIT</b>	45.0%	72,012,547.42	68,826,975.67	43.01%	(3,185,571.75)
<b>PRIT International</b>	3.0%	4,800,836.49	4,778,461.93	2.99%	(22,374.56)
<b>PRIT Emerg.Mrkts</b>	2.0%	3,200,557.66	3,419,460.55	2.14%	218,902.89
<b>PRIT Real Estate</b>	10.0%	16,002,788.32	16,659,578.62	10.41%	656,790.30
<b>PRIT Fxd Incm Val.Add.</b>	4.0%	6,401,115.33	6,604,239.52	4.13%	203,124.19
<b>Loomis Sayles</b>	4.0%	6,401,115.33	7,465,181.28	4.66%	1,064,065.95
<b>O'Shaughnessy</b>	6.0%	9,601,672.99	10,652,325.36	6.66%	1,050,652.37
<b>Polen</b>	6.0%	9,601,672.99	10,646,846.00	6.65%	1,045,173.01
<b>Chartwell-MCV</b>	5.0%	8,001,394.16	7,661,929.08	4.79%	(339,465.08)
<b>Fiera MCG</b>	5.0%	8,001,394.16	7,376,277.50	4.61%	(625,116.66)
<b>Aberdeen</b>	10.0%	16,002,788.32	15,440,204.76	9.65%	(562,583.56)
<b>Cash</b>	0.0%	-	496,402.88	0.31%	496,402.88
<b>Total (investment) assets:</b>			<b>160,027,883.15</b>	*\$980,000 transferred from PRIT Core 1/2/2020	
<b>Jan. 1 2018 Actuarial Liability</b>			<b>189,640,566.00</b>		
<b>Jan. 1 2016 Actuarial Liability</b>			<b>171,142,677.00</b>		
<b>Jan. 1 2014 Actuarial Liability</b>			<b>151,531,013.00</b>		
<b>Percent Funded:</b>			<b>84.4%</b>		
Nov-19			157,442,577.13		
Oct-19			155,411,324.67		
Sept-19			154,052,074.92		
Aug-19			152,925,314.78		
Jul-19			155,462,423.61		