

Franklin Regional Retirement System  
Asset Allocation Analysis  
as of March 2020

	Target		Actual		\$ over/(under)
	Allocation	Dollars	Dollars	Allocation	
<b>PRIT</b>	40.0%	53,696,144.60	52,474,780.18 *	39.09%	(1,221,364.42)
<b>PRIT International</b>	3.0%	4,027,210.85	3,649,223.25	2.72%	(377,987.60)
<b>PRIT Emerg.Mrkts</b>	2.0%	2,684,807.23	2,538,095.01	1.89%	(146,712.22)
<b>PRIT Real Estate</b>	10.0%	13,424,036.15	15,916,188.45	11.86%	2,492,152.30
<b>PRIT Fxd Incm Val.Add.</b>	4.0%	5,369,614.46	5,706,148.47	4.25%	336,534.01
<b>Loomis Sayles</b>	9.0%	12,081,632.54	13,459,412.95	10.03%	1,377,780.41
<b>O'Shaughnessy</b>	6.0%	8,054,421.69	7,340,138.90	5.47%	(714,282.79)
<b>Polen</b>	6.0%	8,054,421.69	9,272,863.34	6.91%	1,218,441.65
<b>Chartwell-MCV</b>	5.0%	6,712,018.08	5,260,951.15	3.92%	(1,451,066.93)
<b>Fiera MCG</b>	5.0%	6,712,018.08	5,703,849.59	4.25%	(1,008,168.49)
<b>Aberdeen</b>	10.0%	13,424,036.15	11,878,048.16	8.85%	(1,545,987.99)
<b>Cash</b>	0.0%	-	1,040,662.06	0.78%	1,040,662.06
<b>Total (investment) assets:</b>			<b>134,240,361.51</b>	*\$1,027,000 transferred from Loomis Sayles in April	
<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>70.8%</b>		
	Feb-20		148,902,357.14		
	Jan-20		157,667,456.83		
	Dec-19		160,027,883.15		
	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		