

Franklin Regional Retirement System
Asset Allocation Analysis
as of April 2020

	Target		Actual		\$ over/(under)
	Allocation	Dollars	Dollars	Allocation	
PRIT	40.0%	56,971,955.98	54,854,065.55	38.51%	(2,117,890.43)
PRIT International	3.0%	4,272,896.70	3,916,022.32	2.75%	(356,874.38)
PRIT Emerg.Mrkts	2.0%	2,848,597.80	2,783,913.96	1.95%	(64,683.84)
PRIT Real Estate	10.0%	14,242,989.00	16,127,386.68	11.32%	1,884,397.68
PRIT Fxd Incm Val.Add.	4.0%	5,697,195.60	5,906,168.10	4.15%	208,972.50
Loomis Sayles	9.0%	12,818,690.10	13,074,159.70 *	9.18%	255,469.60
O'Shaughnessy	6.0%	8,545,793.40	8,157,212.41	5.73%	(388,580.99)
Polen	6.0%	8,545,793.40	9,824,170.54 *	6.90%	1,278,377.14
Chartwell-MCV	5.0%	7,121,494.50	5,967,108.41	4.19%	(1,154,386.09)
Fiera MCG	5.0%	7,121,494.50	6,736,491.69	4.73%	(385,002.81)
Aberdeen	10.0%	14,242,989.00	13,691,202.44	9.61%	(551,786.56)
Copeland					
Cash	0.0%	-	1,391,988.16	0.98%	1,391,988.16
Total (investment) assets:			142,429,889.96	*\$764,500 transferred from each Polen and Loomis Sayles in May	
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:			75.1%		
Mar-20			134,240,361.51		
Feb-20			148,902,357.14		
Jan-20			157,667,456.83		
Dec-19			160,027,883.15		