

Franklin Regional Retirement System  
 Asset Allocation Analysis  
 as of August 2020

	Target		Actual		\$ over/(under)
	Allocation	Dollars	Dollars	Allocation	
<b>PRIT</b>	40.0%	65,117,708.44	65,215,367.46	40.06%	97,659.02
<b>PRIT International</b>	3.0%	4,883,828.13	4,656,427.39	2.86%	(227,400.74)
<b>PRIT Emerg.Mrkts</b>	2.0%	3,255,885.42	3,408,109.10	2.09%	152,223.68
<b>PRIT Real Estate</b>	10.0%	16,279,427.11	16,217,690.62	9.96%	(61,736.49)
<b>PRIT Fxd Incm Val.Add.</b>	4.0%	6,511,770.84	6,560,099.23	4.03%	48,328.39
<b>Loomis CIT FI</b>	9.0%	14,651,484.40	13,582,602.98	8.34%	(1,068,881.42)
<b>O'Shaughnessy LCV</b>	6.0%	9,767,656.27	9,317,929.18	5.72%	(449,727.09)
<b>Polen LCG</b>	6.0%	9,767,656.27	12,651,006.99	(1,010,000) 7.15%	1,873,350.72
<b>Chartwell MCV</b>	5.0%	8,139,713.55	6,327,875.28	3.89%	(1,811,838.27)
<b>Fiera MCG</b>	5.0%	8,139,713.55	8,343,482.88	5.13%	203,769.33
<b>Aberdeen CIT SCCg</b>	5.0%	8,139,713.55	9,117,665.79	5.60%	977,952.24
<b>Copeland SCCv</b>	5.0%	8,139,713.55	7,308,203.70	4.49%	(831,509.85)
<b>Cash</b>	0.0%	-	87,810.49	1,010,000 0.67%	1,097,810.49
<b>Total (investment) assets:</b>			<b>162,794,271.09</b>		
<b>Jan. 1 2020 Actuarial Liability</b>			<b>205,992,101.00</b>		
<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>Percent Funded:</b>			<b>79.0%</b>		
	Jul-20		159,310,597.10		
	Jun-20		148,568,060.20		
	May-20		147,873,852.21		
	Apr-20		142,429,889.96		
	Mar-20		134,240,361.51		
	Feb-20		148,902,357.14		
	Jan-20		157,667,456.83		
	Dec-19		160,027,883.15		