

Franklin Regional Retirement System
Asset Allocation Analysis
as of September 2020

	Target		Actual		\$ over/(under)
	Allocation	Dollars	Dollars	Allocation	
PRIT	40.0%	64,279,299.08	65,553,219.18	40.79%	1,273,920.10
PRIT International	3.0%	4,820,947.43	4,569,337.35	2.84%	(251,610.08)
PRIT Emerg.Mrkts	2.0%	3,213,964.95	3,350,301.47	2.08%	136,336.52
PRIT Real Estate	10.0%	16,069,824.77	16,118,083.31	10.03%	48,258.54
PRIT Fxd Incm Val.Add.	4.0%	6,427,929.91	6,520,511.68	4.06%	92,581.77
Loomis CIT FI	9.0%	14,462,842.29	13,582,602.98	8.45%	(880,239.31)
O'Shaughnessy LCV	6.0%	9,641,894.86	9,074,991.12	5.65%	(566,903.74)
Polen LCG	6.0%	9,641,894.86	11,097,517.99	(919,000) 6.33%	536,623.13
Chartwell MCV	5.0%	8,034,912.39	6,228,220.31	3.88%	(1,806,692.08)
Fiera MCG	5.0%	8,034,912.39	8,505,919.94	5.29%	471,007.55
Aberdeen CIT SCCg	5.0%	8,034,912.39	8,634,446.55	5.37%	599,534.16
Copeland SCCv	5.0%	8,034,912.39	7,134,023.12	4.44%	(900,889.27)
Cash	0.0%	-	329,072.70	919,000 0.78%	1,248,072.70
Total (investment) assets:			160,698,247.70	\$919,000 drawn from POLEN on 10/24/2020	
Jan. 1 2020 Actuarial Liability			205,992,101.00		
Jan. 1 2018 Actuarial Liability			189,640,566.00		
Jan. 1 2016 Actuarial Liability			171,142,677.00		
Percent Funded:			78.0%		
	Aug-20		162,794,271.09		
	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		
	Nov-19		157,442,577.13		
	Oct-19		155,411,324.67		
	Sept-19		154,052,074.92		