

Franklin Regional Retirement System  
 Asset Allocation Analysis  
 as of March 31, 2018

	Target		Actual		\$ over/(under)	MINimum
	Allocation	Dollars	Dollars	Allocation		
PRIT	45.0%	64,396,220.57	63,100,223.00	44.1%	(1,295,997.57)	35
PRIT International	5.0%	7,155,135.62	7,502,454.14	5.2%	347,318.52	0
PRIT Real Estate	10.0%	14,310,271.24	14,487,273.50	10.1%	177,002.26	0
O'Shaughnessy	6.0%	8,586,162.74	9,329,848.60	6.5%	743,685.86	0
Polen	6.0%	8,586,162.74	9,197,741.79	6.4%	611,579.05	0
Seizert	5.0%	7,155,135.62	7,086,136.51	5.0%	(68,999.11)	0
Aberdeen	5.0%	7,155,135.62	7,312,062.09	5.1%	156,926.47	0
Systematic	5.0%	7,155,135.62	7,311,893.81	5.1%	156,758.19	0
IR&M	13.0%	18,603,352.61	17,313,284.72	12.1%	(1,290,067.89)	10
Cash	0.0%	-	461,794.22	0.3%	461,794.22	

Total (investment) assets:	<b>143,102,712.38</b>	
Jan. 1 2016 Actuarial Liability	<b>171,142,677.00</b>	*\$705K withdrawn on 4/1/2018
Jan. 1 2014 Actuarial Liability	<b>151,531,013.00</b>	
Jan. 1 2012 Actuarial Liability	<b>135,323,194.00</b>	
Jan. 1 2010 Actuarial Liability	<b>119,349,250.00</b>	
Jan. 1, 2008 Actuarial Liability:	<b>105,972,317.00</b>	
Percent Funded:	<b>83.6%</b>	

Feb-18	143,417,675.47
Jan-18	148,327,676.16
Dec-17	145,009,685.34
Nov-17	143,439,241.23
Oct-17	142,394,110.80
Sep-17	142,307,095.02
Aug-17	139,547,109.67
Jul-17	140,730,228.64
Jun-17	134,219,608.08
May-17	131,938,760.88
Apr-17	131,893,564.98
Mar-17	131,293,158.64
Feb-17	130,656,707.74
Jan-17	128,411,104.40
Dec-16	128,338,215.69
Sep-16	128,388,354.48
Aug-16	127,874,781.90
Jul-16	128,031,613.61
Jun-16	119,332,733.69
May-16	119,431,381.18
Apr-16	118,872,872.60
Mar-16	118,711,244.59
Feb-16	114,298,121.30
Jan-16	114,866,514.41
Dec-15	118,478,158.44
Nov-15	120,323,667.71
Oct-15	121,160,834.12
Sept-15	116,239,036.07
Aug-15	118,898,726.39
Jul-15	123,766,167.00
Jun-15	119,531,140.80
May-15	120,500,853.37
Apr-15	121,026,039.04
Mar-15	120,898,399.00
Feb-15	121,294,692.02
Jan-15	118,557,634.87
Dec-14	119,699,975.78
Nov-14	119,192,199.81
Oct-14	118,498,848.34
Sep-14	117,274,397.57
Aug-14	119,242,882.29
Jul-14	118,014,787.83
Jun-14	121,645,093.48
May-14	115,791,546.47

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