

Franklin Regional Retirement System Asset Allocation Analysis as of December, 2018					
	Target		Actual		
	Allocation	Dollars	Dollars	Allocation	\$ over/(under)
PRIT	45.0%	62,442,698.99	61,594,027.57	44.4%	(848,671.42)
PRIT International	3.0%	4,162,846.60	3,830,904.15	2.8%	(331,942.45)
PRIT Emerg.Mrks	2.0%	2,775,231.07	2,804,392.76	2.0%	29,161.69
PRIT Real Estate	10.0%	13,876,155.33	15,062,715.32	10.9%	1,186,559.99
PRIT Fxd Incm Val.Add.	4.0%	5,550,462.13	5,965,389.51	4.3%	414,927.38
Loomis Sayles	9.0%	12,488,539.80	11,256,753.42	8.1%	(1,231,786.38)
O'Shaughnessy	6.0%	8,325,693.20	8,346,919.84	6.0%	21,226.64
Polen	6.0%	8,325,693.20	9,701,940.22	7.0%	1,376,247.02
Seizert	5.0%	6,938,077.67	6,304,113.72	4.5%	(633,963.95)
Aberdeen	5.0%	6,938,077.67	6,754,525.22	4.9%	(183,552.45)
Systematic	5.0%	6,938,077.67	6,471,062.18	4.7%	(467,015.49)
Cash	0.0%	-	668,809.41	0.5%	668,809.41
	Total (investment) assets:		138,761,553.32		
	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:		73.2%		
	Nov-18		145,290,092.11		
	Oct-18		144,734,986.19		
	Sep-18		152,885,743.92		
	Aug-18		153,210,451.24		
	Jul-18		151,878,267.94		
	Jun-18		144,740,816.22		
	May-18		143,710,516.84		
	Apr-18		142,106,059.58		
	Mar-18		143,102,712.38		
	Feb-18		143,417,675.47		
	Jan-18		148,327,676.16		