

Franklin Regional Retirement System Asset Allocation Analysis as of February 2019					
	Target		Actual		
	Allocation	Dollars	Dollars	Allocation	\$ over/(under)
PRIT	45.0%	66,372,937.59	63,700,919.67	43.2%	(2,672,017.92)
PRIT International	3.0%	4,424,862.51	4,223,165.99	2.9%	(201,696.52)
PRIT Emerg.Mrks	2.0%	2,949,908.34	3,070,100.29	2.1%	120,191.95
PRIT Real Estate	10.0%	14,749,541.69	15,527,822.20	10.5%	778,280.51
PRIT Fxd Incm Val.Add.	4.0%	5,899,816.67	6,265,989.80	4.2%	366,173.13
Loomis Sayles	9.0%	13,274,587.52	11,423,602.53	7.7%	(1,850,984.99)
O'Shaughnessy	6.0%	8,849,725.01	9,463,281.93	6.4%	613,556.92
Polen	6.0%	8,849,725.01	10,909,984.31	7.4%	2,060,259.30
Seizert	5.0%	7,374,770.84	7,055,450.26	4.8%	(319,320.58)
Aberdeen	5.0%	7,374,770.84	7,882,567.70	5.3%	507,796.86
Systematic	5.0%	7,374,770.84	7,580,459.37	5.1%	205,688.53
Cash	0.0%	-	392,072.81	0.3%	392,072.81
	Total (investment) assets:		147,495,416.86		3/1/19 draw from PRIT CORE of \$1,390,000
	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:		77.8%		
	Jan-19		145,189,913.17		
	Dec-18		138,761,553.32		
	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		