

Franklin Regional Retirement System Asset Allocation Analysis as of January 2019					
	Target		Actual		
	Allocation	Dollars	Dollars	Allocation	\$ over/(under)
PRIT	45.0%	65,335,460.93	63,355,343.94	43.6%	(1,980,116.99)
PRIT International	3.0%	4,355,697.40	4,108,061.24	2.8%	(247,636.16)
PRIT Emerg.Mrkets	2.0%	2,903,798.26	3,050,390.25	2.1%	146,591.99
PRIT Real Estate	10.0%	14,518,991.32	15,479,344.62	10.7%	960,353.30
PRIT Fxd Incm Val.Add.	4.0%	5,807,596.53	6,201,929.44	4.3%	394,332.91
Loomis Sayles	9.0%	13,067,092.19	11,390,232.71	7.8%	(1,676,859.48)
O'Shaughnessy	6.0%	8,711,394.79	9,113,707.84	6.3%	402,313.05
Polen	6.0%	8,711,394.79	10,438,366.85	7.2%	1,726,972.06
Seizert	5.0%	7,259,495.66	6,811,181.79	4.7%	(448,313.87)
Aberdeen	5.0%	7,259,495.66	7,489,800.45	5.2%	230,304.79
Systematic	5.0%	7,259,495.66	7,287,081.23	5.0%	27,585.57
Cash	0.0%	-	464,472.81	0.3%	464,472.81
	Total (investment) assets:		145,189,913.17		2/1/19 draw from PRIT CORE of \$472,000
	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:	76.6%		
	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		