

Franklin Regional Retirement System
Asset Allocation Analysis
as of March 2019

	Target		Actual		\$ over/(under)
	Allocation	Dollars	Dollars	Allocation	
PRIT	45.0%	66,104,878.55	62,756,500.59	42.7%	(3,348,377.96)
PRIT International	3.0%	4,406,991.90	4,248,131.57	2.9%	(158,860.33)
PRIT Emerg.Mrkts	2.0%	2,937,994.60	3,113,519.64	2.1%	175,525.04
PRIT Real Estate	10.0%	14,689,973.01	15,787,458.00	10.7%	1,097,484.99
PRIT Fxd Incm Val.Add.	4.0%	5,875,989.20	6,270,388.88	4.3%	394,399.68
Loomis Sayles	9.0%	13,220,975.71	11,657,191.29	7.9%	(1,563,784.42)
O'Shaughnessy	6.0%	8,813,983.81	9,338,035.50	6.4%	524,051.69
Polen	6.0%	8,813,983.81	11,351,475.09	7.7%	2,537,491.28
Seizert	5.0%	7,344,986.51	6,936,148.38	4.7%	(408,838.13)
Aberdeen	5.0%	7,344,986.51	7,760,717.26	5.3%	415,730.75
Systematic	5.0%	7,344,986.51	7,242,626.98	4.9%	(102,359.53)
Cash	0.0%	-	437,536.93	0.3%	437,536.93
	Total (investment) assets:		146,899,730.11	4/1/19 draw from PRIT CORE of \$1,095,000	
	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:	77.5%		
	Feb-19		147,495,416.86		
	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		