

Franklin Regional Retirement System  
 Asset Allocation Analysis  
 as of June 2019

	Target		Actual		\$ over/(under)
	Allocation	Dollars	Dollars	Allocation	
<b>PRIT</b>	45.0%	67,099,619.14	62,463,676.17	41.9%	(4,635,942.97)
<b>PRIT International</b>	3.0%	4,473,307.94	4,409,012.33	3.0%	(64,295.61)
<b>PRIT Emerg.Mrkts</b>	2.0%	2,982,205.30	3,159,445.11	2.1%	177,239.81
<b>PRIT Real Estate</b>	10.0%	14,911,026.48	15,844,323.86	10.6%	933,297.38
<b>PRIT Fxd Incm Val.Add.</b>	4.0%	5,964,410.59	6,431,818.97	4.3%	467,408.38
<b>Loomis Sayles</b>	9.0%	13,419,923.83	12,057,629.16	8.1%	(1,362,294.67)
<b>O'Shaughnessy</b>	6.0%	8,946,615.89	9,805,109.79	6.6%	858,493.90
<b>Polen</b>	6.0%	8,946,615.89	12,056,187.19	8.1%	3,109,571.30
<b>Seizert</b>	5.0%	7,455,513.24	7,217,834.48	4.8%	(237,678.76)
<b>Chartwell-MCV</b>					
<b>Fiera MCG</b>					
<b>Aberdeen</b>	5.0%	7,455,513.24	7,879,842.79	5.3%	424,329.55
<b>Systematic</b>	5.0%	7,455,513.24	7,002,095.88	4.7%	(453,417.36)
<b>Cash</b>	0.0%	-	783,289.03	0.5%	783,289.03
<b>Total (investment) assets:</b>			<b>149,110,264.76</b>		
<b>Jan. 1 2018 Actuarial Liability</b>			<b>189,640,566.00</b>		
<b>Jan. 1 2016 Actuarial Liability</b>			<b>171,142,677.00</b>		
<b>Jan. 1 2014 Actuarial Liability</b>			<b>151,531,013.00</b>		
<b>Percent Funded:</b>			<b>78.6%</b>		
	May-19		143,419,736.92		
	Apr-19		149,463,302.66		
	Mar-19		146,899,730.11		
	Feb-19		147,495,416.86		
	Jan-19		145,189,913.17		