

Franklin Regional Retirement System Asset Allocation Analysis as of September 30, 2018					
	Target		Actual		
	Allocation	Dollars	Dollars	Allocation	\$ over/(under)
PRIT	45.0%	68,798,584.76	67,726,376.64	44.3%	(1,072,208.12)
PRIT International	5.0%	7,644,287.20	7,508,505.37	4.9%	(135,781.83)
PRIT Real Estate	10.0%	15,288,574.39	15,243,989.06	10.0%	(44,585.33)
O'Shaughnessy	6.0%	9,173,144.64	10,066,927.53	6.6%	893,782.89
Polen	6.0%	9,173,144.64	11,085,351.58	7.3%	1,912,206.94
Seizert	5.0%	7,644,287.20	7,375,609.56	4.8%	(268,677.64)
Aberdeen	5.0%	7,644,287.20	8,195,458.69	5.4%	551,171.49
Systematic	5.0%	7,644,287.20	8,121,319.83	5.3%	477,032.63
Loomis Sayles	13.0%	19,875,146.71	17,263,973.53	11.3%	(2,611,173.18)
Cash	0.0%	-	298,232.13	0.2%	298,232.13
	Total (investment) assets:		152,885,743.92		
	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:		80.6%		
	Aug-18		153,210,451.24		
	Jul-18		151,878,267.94		
	Jun-18		144,740,816.22		