

Franklin Regional Retirement System Asset Allocation Analysis as of November, 2018					
	Target		Actual		
	Allocation	Dollars	Dollars	Allocation	\$ over/(under)
PRIT	45.0%	65,380,541.45	64,021,687.23	44.1%	(1,358,854.22)
PRIT International	3.0%	4,358,702.76	4,047,361.87	2.8%	(311,340.89)
PRIT Emerg.Mrkt	2.0%	2,905,801.84	2,795,246.45	1.9%	(110,555.39)
PRIT Real Estate	10.0%	14,529,009.21	15,129,395.37	10.4%	600,386.16
PRIT Fxd Incm Val.Add.	4.0%	5,811,603.68	6,060,778.88	4.2%	249,175.20
Loomis Sayles	9.0%	13,076,108.29	11,067,659.76	7.6%	(2,008,448.53)
O'Shaughnessy	6.0%	8,717,405.53	9,339,155.82	6.4%	621,750.29
Polen	6.0%	8,717,405.53	10,420,622.19	7.2%	1,703,216.66
Seizert	5.0%	7,264,504.61	7,014,530.66	4.8%	(249,973.95)
Aberdeen	5.0%	7,264,504.61	7,656,686.66	5.3%	392,182.05
Systematic	5.0%	7,264,504.61	7,442,442.15	5.1%	177,937.54
Cash	0.0%	-	294,525.07	0.2%	294,525.07
	<b>Total (investment) assets:</b>		<b>145,290,092.11</b>	ALL PRIT BALANCES ARE AS OF 10/31/2018. Manager reports typically received 17 business days after the end of the month.	
	<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>76.6%</b>		
	Oct-18		144,734,986.19		
	Sep-18		152,885,743.92		
	Aug-18		153,210,451.24		
	Jul-18		151,878,267.94		
	Jun-18		144,740,816.22		
	May-18		143,710,516.84		
	Apr-18		142,106,059.58		
	Mar-18		143,102,712.38		
	Feb-18		143,417,675.47		
	Jan-18		148,327,676.16		