

Franklin Regional Retirement System Asset Allocation Analysis as of October 31, 2018					
	Target		Actual		
	Allocation	Dollars	Dollars	Allocation	\$ over/(under)
PRIT	45.0%	65,130,743.79	64,021,687.23	44.2%	(1,109,056.56)
PRIT International	3.0%	4,342,049.59	4,047,361.87	2.8%	(294,687.72)
PRIT Emerg.Mrkt	2.0%	2,894,699.72	2,795,246.45	1.9%	(99,453.27)
PRIT Real Estate	10.0%	14,473,498.62	15,129,395.37	10.5%	655,896.75
PRIT Fxd Incm Val.Add.	4.0%	5,789,399.45	6,060,778.88	4.2%	271,379.43
Loomis Sayles	9.0%	13,026,148.76	11,034,287.94	7.6%	(1,991,860.82)
O'Shaughnessy	6.0%	8,684,099.17	9,267,972.99	6.4%	583,873.82
Polen	6.0%	8,684,099.17	10,179,956.41	7.0%	1,495,857.24
Seizert	5.0%	7,236,749.31	6,921,453.23	4.8%	(315,296.08)
Aberdeen	5.0%	7,236,749.31	7,487,756.38	5.2%	251,007.07
Systematic	5.0%	7,236,749.31	7,415,177.41	5.1%	178,428.10
Cash	0.0%	-	373,912.03	0.3%	373,912.03
	<b>Total (investment) assets:</b>		<b>144,734,986.19</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>76.3%</b>		
	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		