

Franklin Regional Retirement System
Asset Allocation Analysis
as of October 31, 2014

	Target		Actual		over/(under)
	Allocation	Dollars	Dollars*	Allocation	
PRIT	45.0%	53,324,481.75	55,625,257.02	46.9%	2,300,775.27
PRIT International	5.0%	5,924,942.42	5,472,207.82	4.6%	(452,734.60)
PRIT Real Estate	10.0%	11,849,884.83	11,935,179.70	10.1%	85,294.87
Prudential	0.0%	-	91.76	0.0%	91.76
O'Shaughnessy	6.0%	7,109,930.90	7,107,566.33	6.0%	(2,364.57)
Polen	6.0%	7,109,930.90	7,881,351.50	6.7%	771,420.60
Seizert	5.0%	5,924,942.42	5,925,116.91	5.0%	174.49
Daruma	5.0%	5,924,942.42	5,600,215.00	4.7%	(324,727.42)
Systematic	5.0%	5,924,942.42	5,878,866.60	5.0%	(46,075.82)
IR&M	13.0%	15,404,850.28	12,610,662.63	10.6%	(2,794,187.65)
Cash	0.0%	-	462,333.07	0.4%	462,333.07
Total (investment) assets:			118,498,848.34	-	
Jan. 1 2014 Actuarial Liability			151,531,013.00		
Jan. 1 2012 Actuarial Liability			135,323,194.00		
Jan. 1 2010 Actuarial Liability			119,349,250.00		
Jan. 1, 2008 Actuarial Liability:			105,972,317.00		
Percent Funded:			78.2%		

Sep-14	117,274,397.57
Aug-14	119,242,882.29
Jul-14	118,014,787.83
Jun-14	121,645,093.48
May-14	115,791,546.47
Apr-14	114,512,706.48
Mar-14	114,836,781.01
Feb-14	114,968,731.58
Jan-14	110,554,387.09
Dec-13	114,258,074.67
Nov-13	112,205,460.21
Jul - 13	105,929,404.42
Jan-13	98,231,232.59
Dec-12	95,784,206.69