

Franklin Regional Retirement System
Asset Allocation Analysis
as of August 31, 2015

	Target		Actual		Use this	
	Allocation	Dollars	Dollars*	Allocation	\$ over/(under)	% over/under
PRIT	45.0%	53,504,426.88	56,603,144.30	47.6%	3,098,717.42	5.46%
PRIT International	5.0%	5,944,936.32	5,569,218.97	4.7%	(375,717.35)	-6.38%
PRIT Real Estate	10.0%	11,889,872.64	12,954,197.48	10.9%	1,064,324.84	8.26%
Prudential	0.0%	-	88.37	0.0%	88.37	
O'Shaughnessy	6.0%	7,133,923.58	6,813,094.09	5.7%	(320,829.49)	-5.26%
Polen	6.0%	7,133,923.58	7,458,439.95	6.3%	324,516.37	4.76%
Seizert	5.0%	5,944,936.32	5,738,247.74	4.8%	(206,688.58)	-4.17%
Daruma	5.0%	5,944,936.32	5,223,399.00	4.4%	(721,537.32)	-13.64%
Systematic	5.0%	5,944,936.32	5,499,426.59	4.6%	(445,509.73)	-8.70%
IR&M	13.0%	15,456,834.43	12,788,712.42	10.8%	(2,668,122.01)	-20.37%
Cash	0.0%	-	250,757.48	0.2%	250,757.48	100.00%

Total (investment) assets:	118,898,726.39
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:	78.5%



Jul-15	123,766,167.00
Jun-15	119,531,140.80
May-15	120,500,853.37
Apr-15	121,026,039.04
Mar-15	120,898,399.00
Feb-15	121,294,692.02
Jan-15	118,557,634.87
Dec-14	119,699,975.78
Nov-14	119,192,199.81
Oct-14	118,498,848.34
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