

City of Frostproof Police Officers' Pension
Fiscal Year Return & Asset Allocation Analysis
As of September 30, 2015

Fiscal Year	Time-Weighted Return		Dollar-Wtd Net Return	Asset Allocation Targets				Asset Allocation Actual				Actuarial Assumption
	Gross	Net		% Stocks	% Bonds	% Alts	% Cash	% Stocks	% Bonds	% Alts	% Cash ⁽¹⁾	
2010	7.84	7.44	N/A	60.00	40.00	0.00	0.00	66.41	33.59	0.00	0.00	8.00
2011	(3.54)	(4.01)	N/A	60.00	40.00	0.00	0.00	65.49	34.51	0.00	0.00	8.00
2012	18.20	17.48	17.59	60.00	40.00	0.00	0.00	70.02	29.98	0.00	0.00	8.00
2013	17.33	16.26	18.10	60.00	40.00	0.00	0.00	62.79	36.34	0.00	0.87	7.50
2014	7.68	6.70	6.71	65.00	35.00	0.00	0.00	64.91	34.19	0.00	0.90	7.50
2015	(2.32)	(3.19)	(3.16)	65.00	35.00	0.00	0.00	59.42	33.59	0.00	7.00	7.50

(1) % Cash = cash held in Deposit & Disbursement account and not cash held by investment managers in their accounts

Note: Information provided for periods prior to 2012 was obtained the plan's previous consultant, Bogdahn Consulting.

The prices, quotes, & statistics contained herein have been obtained from sources believed reliable; however, the accuracy cannot be guaranteed. Past performance is not a guarantee of future results.