

Public School Trust Fund

All Values in \$thousands

	2012	2013	2014	2015	2016	2017	2018	2019	2020
Principal Assets									
Beginning Assets	428,431.4	460,561.7	499,857.2	561,545.0	571,479.0	573,321.7	601,950.1	628,896.0	657,236.8
DNR Contributions	-	-	-			4,400.0	4,800.0	5,200.0	5,400.0
Total Investment Return	25,345.0	37,907.3	62,442.4	15,595.4	11,794.9	40,319.1	38,121.1	39,833.4	41,627.4
Transferred to Income Assets (Dividends and Investment Income)	(8,841.7)	(12,949.7)	(13,748.6)	(14,458.3)	(14,812.1)	(16,090.8)	(15,975.1)	(16,692.7)	(17,444.5)
Net contribution/withdrawals	15,627.0	14,337.9	12,994.0	8,796.9	4,860.0				
Ending Assets	460,561.7	499,857.2	561,545.0	571,479.0	573,321.7	601,950.1	628,896.0	657,236.8	686,819.7
PRINCIPAL VARIABLES									
Broad market allocation (Equity)	46.09%	27.30%	27.50%	33.00%	36.40%	31.76%	31.76%	31.76%	31.76%
REITs allocation						3.00%	3.00%	3.00%	3.00%
Broad Market Domestic Fixed Income Alloc	53.91%	58.10%	58.10%	50.00%	44.57%	43.38%	43.38%	43.38%	43.38%
International allocation (Equity)	0.00%	14.60%	14.50%	17.00%	19.03%	21.86%	21.86%	21.86%	21.86%
Broad market return (Equity)	9.35%	9.15%	9.15%	9.15%	9.15%	8.85%	8.85%	8.85%	8.85%
REITs return						8.95%	8.95%	8.95%	8.95%
International Equity Return	3.60%	9.25%	9.25%	9.25%	9.25%	9.55%	9.55%	9.55%	9.55%
Fixed income return	3.80%	2.55%	2.55%	1.99%	2.22%	2.63%	2.63%	2.63%	2.63%
Broad market yield (Equity)	2.00%	2.00%	2.00%	2.00%	2.00%	2.40%	2.40%	2.40%	2.40%
REITs Yield						5.00%	5.00%	5.00%	5.00%
Broad Market Dom Fixed Yield	3.80%	1.86%	2.55%	1.99%	2.22%	2.63%	2.63%	2.63%	2.63%
International Equity Yield	3.60%	2.00%	2.00%	3.00%	3.00%	2.70%	2.70%	2.70%	2.70%
Total Weighted Return	6.070%	5.13%	5.14%	5.587%	6.080%	6.308%	6.308%	6.308%	6.308%
Weighted Yield	2.064%	1.92%	2.32%	2.165%	2.288%	2.643%	2.643%	2.643%	2.643%
Income Assets									
Beginning Assets	12,068.1	6,830.8	6,171.8	13,467.0	15,870.7	30,661.6	10,175.0	10,090.5	10,842.1
Transferred from Principal Assets	8,841.7	12,949.7	13,748.6	14,458.3	14,812.1	16,090.8	15,975.1	16,692.7	17,444.5
EED Appropriations	-	-	-	-	-	(36,650.0)	(16,090.8)	(15,975.1)	(16,692.7)
DNR Appropriations									
DOR Appropriations	-	-	-	-	-	(108.9)	(108.9)	(108.9)	(108.9)
Investment Income	52.1	27.0	38.0	60.8	140.1	181.6	140.0	143.0	152.4
Actual contribution/withdrawals	(14,131.1)	(13,635.7)	(6,491.4)	(12,115.4)	(161.4)				
Ending Assets	6,830.8	6,171.8	13,467.0	15,870.7	30,661.6	10,175.0	10,090.5	10,842.1	11,637.4
Expected return of Short term FI	3.00%	0.27%	0.21%	0.42%	0.79%	0.99%	0.99%	0.99%	0.99%