

As of 7/28/2015

126 - State Investment Board

A001 Investment Activities

Statewide Result Area: Efficient, Effective and Accountable Government

Statewide Strategy: Safeguard and manage public funds

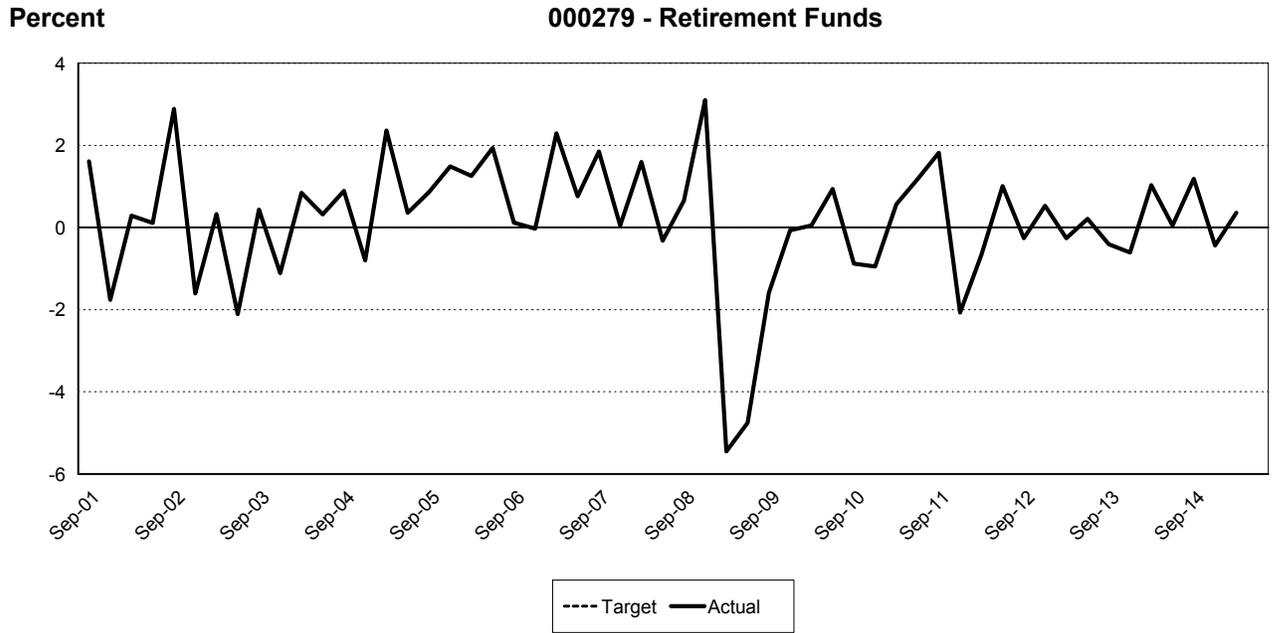
Expected Results

000279 - Retirement Funds: The variance from the median rate of return in comparison to a nationally recognized public pension fund benchmark (TUCS Public Fund > \$1 Billion Median)			
Biennium	Period	Actual	Target
2013-15	Q7	0.36%	
2013-15	Q6	(0.44)%	
2013-15	Q5	1.19%	
2013-15	Q4	0.05%	
2013-15	Q3	1.03%	
2013-15	Q2	(0.61)%	
2013-15	Q1	(0.41)%	
2011-13	Q8	0.21%	
2011-13	Q7	(0.26)%	
2011-13	Q6	0.53%	
2011-13	Q5	(0.26)%	
2011-13	Q4	1.01%	
2011-13	Q3	(0.67)%	
2011-13	Q2	(2.07)%	
2011-13	Q1	1.82%	
Performance Measure Status: Approved			

Date Measured: 3/31/2015

Comment: Actual benchmark of 2.63 is 0.36% higher than the TUCS benchmark of 2.27. This meets the estimated measurement of +/- 1%.

As of 7/28/2015



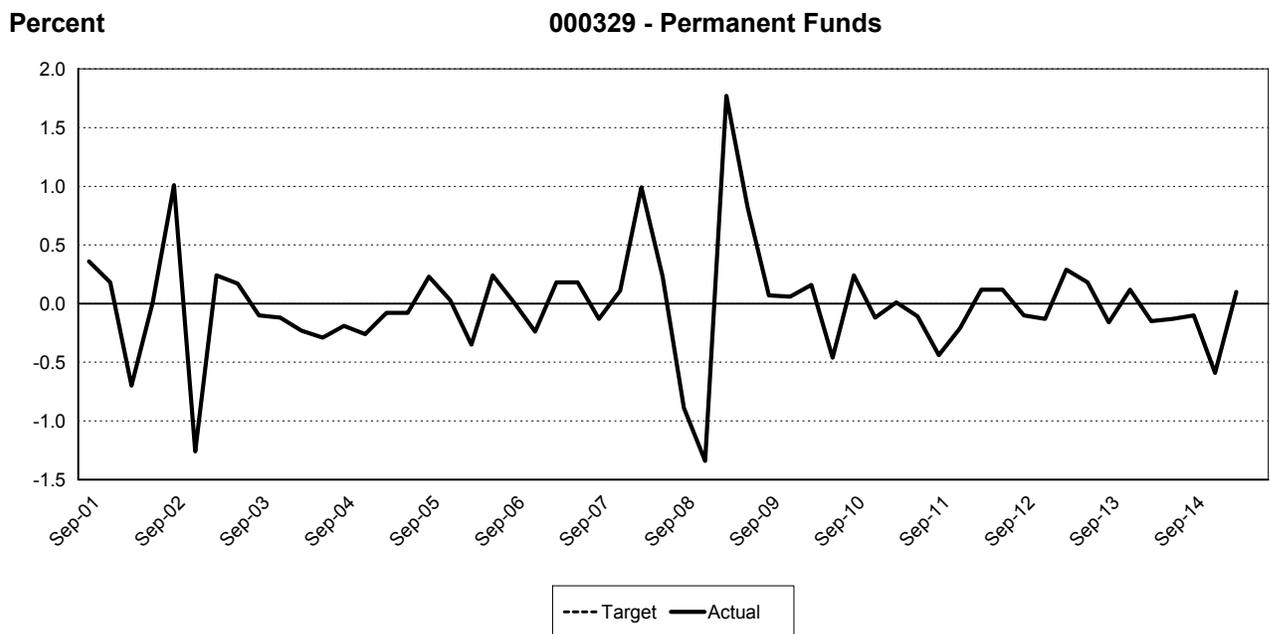
As of 7/28/2015

000329 - Permanent Funds: The variance from the average rate of return in comparison to a nationally recognized bond fund benchmark (Barclay Capital Aggregate)			
Biennium	Period	Actual	Target
2013-15	Q7	0.1%	
2013-15	Q6	(0.59)%	
2013-15	Q5	(0.1)%	
2013-15	Q4	(0.13)%	
2013-15	Q3	(0.15)%	
2013-15	Q2	0.12%	
2013-15	Q1	(0.16)%	
2011-13	Q8	0.18%	
2011-13	Q7	0.29%	
2011-13	Q6	(0.13)%	
2011-13	Q5	(0.1)%	
2011-13	Q4	0.12%	
2011-13	Q3	0.12%	
2011-13	Q2	(0.21)%	
2011-13	Q1	(0.44)%	

Performance Measure Status: Approved

Date Measured: 3/31/2015

Comment: The actual benchmark is higher than the custom benchmark by 0.1%. This measurement meets the estimated measurement of +/- 1%.

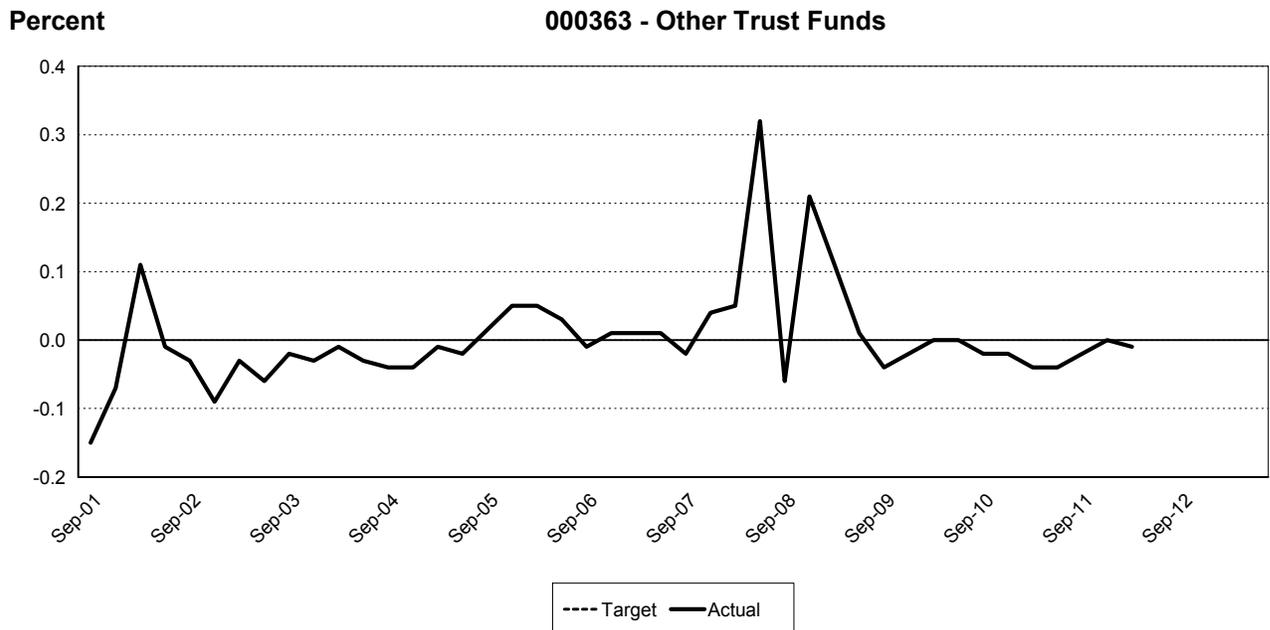


As of 7/28/2015

000363 - Other Trust Funds: The variance from the average rate of return in comparison to a nationally recognized fund benchmark (90 day Treasury Bill)			
Biennium	Period	Actual	Target
2011-13	Q3	(0.01)%	
2011-13	Q2	0%	
2011-13	Q1	(0.02)%	
Performance Measure Status: Approved			

Date Measured: 3/31/2012

Comment: The actual benchmark is .01% less than the 90 day T-Bill benchmark of .01. This meets the estimated standard of +/- .30%



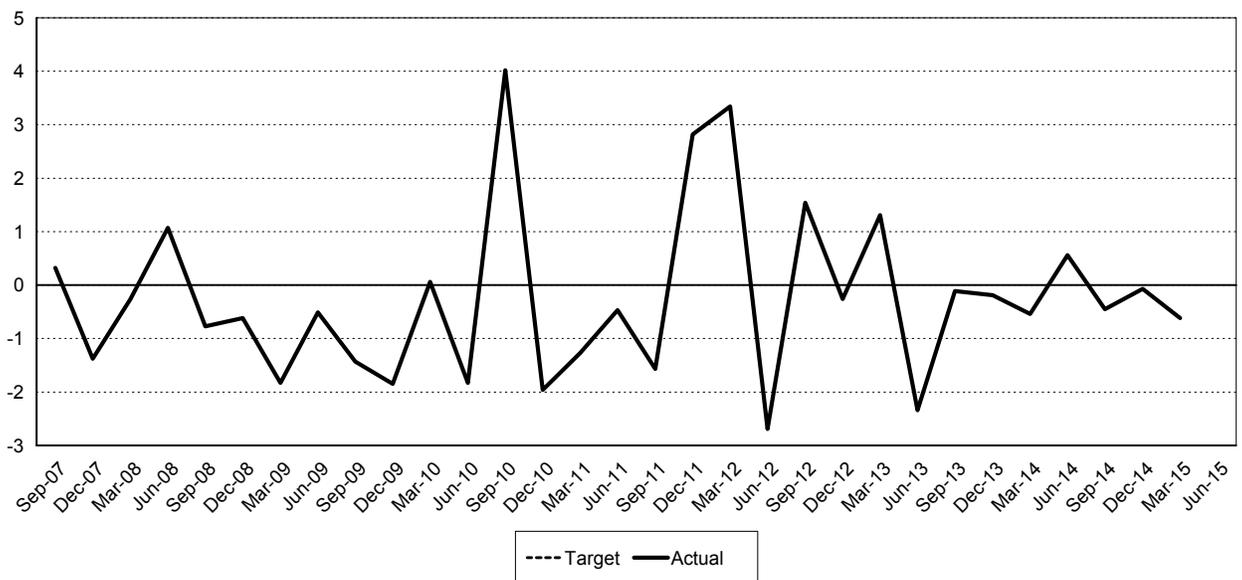
As of 7/28/2015

000385 - Retirement Funds - Measure the variance from the median rate of return in comparison to a implementation value added benchmark.			
Biennium	Period	Actual	Target
2013-15	Q7	(0.62)%	
2013-15	Q6	(0.07)%	
2013-15	Q5	(0.45)%	
2013-15	Q4	0.56%	
2013-15	Q3	(0.54)%	
2013-15	Q2	(0.19)%	
2013-15	Q1	(0.11)%	
2011-13	Q8	(2.34)%	
2011-13	Q7	1.31%	
2011-13	Q6	(0.26)%	
2011-13	Q5	1.54%	
2011-13	Q4	(2.69)%	
2011-13	Q3	3.34%	
2011-13	Q2	2.82%	
2011-13	Q1	(1.57)%	
Performance Measure Status: Approved			

Date Measured: 3/31/2015

Comment: The actual benchmark of 2.63 is 0.62% lower than the Implementation Value added benchmark of 3.25%. This meets the estimated measurement of +/- 1.5%.

Percent 000385 - Retirement Funds Value Added Benchmark



As of 7/28/2015

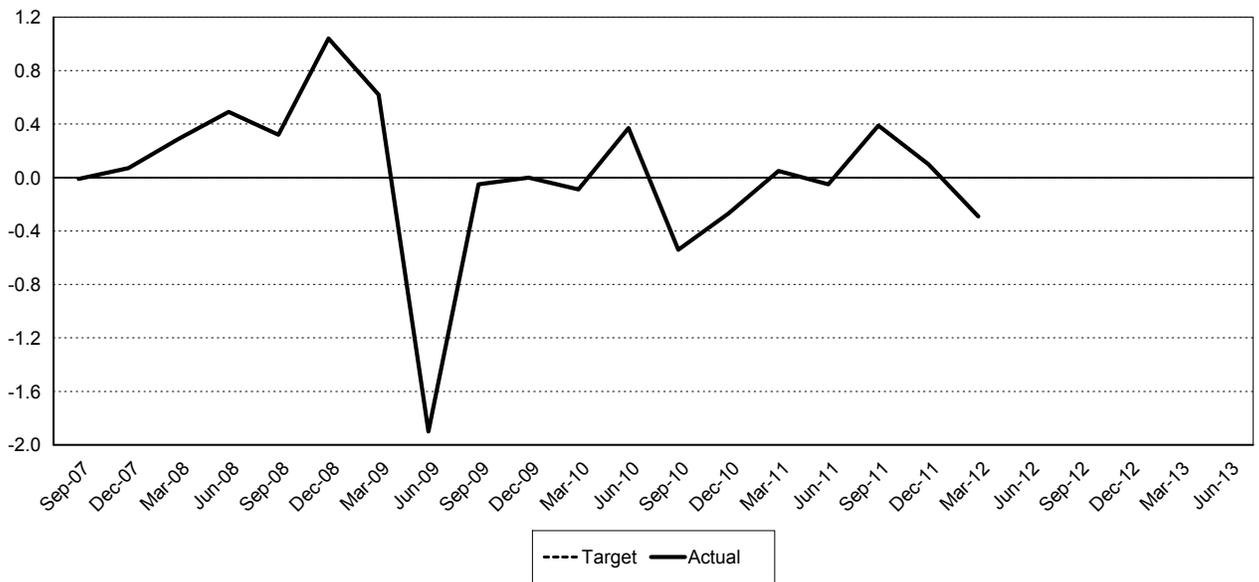
000411 - Other Trust Funds & GET - Measure the variance from the average rate of return in comparison to a custom benchmark.			
Biennium	Period	Actual	Target
2011-13	Q3	(0.29)%	
2011-13	Q2	0.1%	
2011-13	Q1	0.39%	
Performance Measure Status: Approved			

Date Measured: 3/31/2012

Comment: The actual benchmark is lower than the custom benchmark by .29%. This meets the estimated benchmark of +/- .30 %

Percent

000411 - Other Trust Funds & GET



As of 7/28/2015

<u>Parameter</u>	<u>Entered As</u>
Budget Period	2015-17
Agency	126
Program	*
Status Preference	Approved
Usage Type	Budget
Event	No Event
Data Table Biennium	2015-17
Include Expected Results Text	Y
Include Trend Line	Y
Include Data Table	Y
Chart Type	Line
User Group	O