

PUBLIC EMPLOYEES RETIREMENT SYSTEM

State Investment Board Balance Sheet As of 8/31/2013

	As of <u>8-31-13</u>	As of <u>6-30-13</u>
ASSETS:		
INVESTMENTS (AT MARKET)		
DOMESTIC EQUITIES	\$ 456,162,291	\$ 442,729,862
GLOBAL/INTERNATIONAL EQUITIES	626,922,977	608,663,827
DOMESTIC FIXED INCOME	347,430,914	347,383,323
INTERNATIONAL FIXED INCOME	93,434,389	94,108,268
REAL ASSETS	368,689,784	375,048,624
PRIVATE EQUITY	102,092,378	102,930,687
INVESTED CASH (NOTE 1)	<u>32,602,831</u>	<u>26,448,952</u>
TOTAL INVESTMENTS	2,027,335,564	1,997,313,543
RECEIVABLES		
DIVIDEND/INTEREST RECEIVABLE	3,452,479	3,585,793
MISCELLANEOUS RECEIVABLE	<u>1,991</u>	<u>5,107</u>
TOTAL RECEIVABLES	3,454,470	3,590,900
OTHER ASSETS		
OPERATING CASH	<u>11,170</u>	<u>56,297</u>
TOTAL ASSETS	<u>\$ 2,030,801,204</u>	<u>\$ 2,000,960,740</u>
LIABILITIES:		
ACCOUNTS PAYABLE	10,529	23,124
ACCRUED EXPENSES	24,296	27,231
INVESTMENT EXPENSE PAYABLE	<u>2,346,133</u>	<u>2,346,133</u>
TOTAL LIABILITIES	2,380,958	2,396,488
NET ASSETS AVAILABLE:		
NET ASSETS AVAILABLE BEGIN OF YEAR	1,998,564,252	1,772,254,556
CASH IN DURING YEAR (NOTE 2)	0	0
CASH OUT DURING YEAR (NOTE 3)	600,000	12,389,125
NET INCREASE (DECREASE)	<u>30,455,994</u>	<u>238,698,821</u>
NET ASSETS AVAILABLE END OF PERIOD	<u>2,028,420,246</u>	<u>1,998,564,252</u>
TOTAL LIABILITIES & NET ASSETS AVAILABLE	<u>\$ 2,030,801,204</u>	<u>\$ 2,000,960,740</u>

PUBLIC EMPLOYEES RETIREMENT SYSTEM

State Investment Board Profit and Loss Statement For the Month Ended 8/31/2013

	Month Ended <u>8-31-13</u>	<u>Year-to-Date</u>
ADDITIONS:		
INVESTMENT INCOME		
INTEREST, DIVIDEND & OTHER INVESTMENT INCOME	\$ 3,428,164	\$ 5,655,796
GAIN ON SALE OF INVESTMENTS	28,100,384	58,275,758
LOSS ON SALE OF INVESTMENTS	<u>25,857,609</u>	<u>43,195,410</u>
NET GAINS (LOSSES) INVESTMENTS	2,242,775	15,080,348
INVESTMENT EXPENSES	<u>1,847,809</u>	<u>2,073,223</u>
NET INVESTMENT INCOME	3,823,130	18,662,921
NET APPREC (DEPREC) MARKET VALUE	(30,927,570)	11,863,357
MISCELLANEOUS INCOME/(EXPENSE)	<u>(18,321)</u>	<u>(35,577)</u>
TOTAL INVESTMENT INCOME	<u>(27,122,761)</u>	<u>30,490,701</u>
DEDUCTIONS:		
ADMINISTRATIVE EXPENSES	<u>15,913</u>	<u>34,707</u>
NET INCREASE (DECREASE)	<u>\$ (27,138,674)</u>	<u>\$ 30,455,994</u>

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Notes To Financial Statements
August 31, 2013

The following notes to financial statements are intended to provide general descriptions of line items in the financial statements.

NOTE 1 INVESTED CASH

Pension Cash Pool invested in the short-term investment fund (STIF) at The Northern Trust Company.

NOTE 2 CASH IN DURING YEAR

Cash transferred into investment accounts at The Northern Trust during the current fiscal year.

NOTE 3 CASH OUT DURING YEAR

Cash transferred out of investment accounts at The Northern Trust during the current fiscal year.