

# PUBLIC EMPLOYEES RETIREMENT SYSTEM

## State Investment Board Balance Sheet As of 9/30/2013

	As of <u>9-30-13</u>	As of <u>6-30-13</u>
ASSETS:		
INVESTMENTS (AT MARKET)		
DOMESTIC EQUITIES	\$ 475,146,507	\$ 442,729,862
GLOBAL/INTERNATIONAL EQUITIES	666,882,585	608,663,827
DOMESTIC FIXED INCOME	351,279,881	347,383,323
INTERNATIONAL FIXED INCOME	95,786,925	94,108,268
REAL ASSETS	370,092,026	375,048,624
PRIVATE EQUITY	101,040,087	102,930,687
INVESTED CASH (NOTE 1)	<u>32,970,191</u>	<u>26,448,952</u>
TOTAL INVESTMENTS	2,093,198,202	1,997,313,543
RECEIVABLES		
DIVIDEND/INTEREST RECEIVABLE	3,668,452	3,585,793
MISCELLANEOUS RECEIVABLE	<u>2,935</u>	<u>5,107</u>
TOTAL RECEIVABLES	3,671,387	3,590,900
OTHER ASSETS		
OPERATING CASH	<u>57,370</u>	<u>56,297</u>
TOTAL ASSETS	<u>\$ 2,096,926,959</u>	<u>\$ 2,000,960,740</u>
LIABILITIES:		
ACCOUNTS PAYABLE	10,529	23,124
ACCRUED EXPENSES	24,178	27,231
INVESTMENT EXPENSE PAYABLE	<u>2,346,133</u>	<u>2,346,133</u>
TOTAL LIABILITIES	2,380,840	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>96,581,867</u>	<u>238,698,821</u>
NET ASSETS AVAILABLE END OF PERIOD	<u>2,094,546,119</u>	<u>1,998,564,252</u>
TOTAL LIABILITIES & NET ASSETS AVAILABLE	<u>\$ 2,096,926,959</u>	<u>\$ 2,000,960,740</u>

# PUBLIC EMPLOYEES RETIREMENT SYSTEM

## State Investment Board Profit and Loss Statement For the Month Ended 9/30/2013

	Month Ended <u>9-30-13</u>	<u>Year-to-Date</u>
ADDITIONS:		
INVESTMENT INCOME		
INTEREST, DIVIDEND & OTHER INVESTMENT INCOME	\$ 3,579,944	\$ 9,235,739
GAIN ON SALE OF INVESTMENTS	36,778,609	95,054,366
LOSS ON SALE OF INVESTMENTS	<u>19,863,370</u>	<u>63,058,780</u>
NET GAINS (LOSSES) INVESTMENTS	16,915,239	31,995,586
INVESTMENT EXPENSES	<u>93,940</u>	<u>2,167,162</u>
NET INVESTMENT INCOME	20,401,243	39,064,163
NET APPREC (DEPREC) MARKET VALUE	45,740,333	57,603,690
MISCELLANEOUS INCOME/(EXPENSE)	<u>(2,021)</u>	<u>(37,597)</u>
TOTAL INVESTMENT INCOME	<u>66,139,555</u>	<u>96,630,256</u>
DEDUCTIONS:		
ADMINISTRATIVE EXPENSES	<u>13,682</u>	<u>48,389</u>
NET INCREASE (DECREASE)	<u>\$ 66,125,873</u>	<u>\$ 96,581,867</u>

**PUBLIC EMPLOYEES RETIREMENT SYSTEM**  
**Notes To Financial Statements**  
**September 30, 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.