

PUBLIC EMPLOYEES RETIREMENT SYSTEM

State Investment Board Balance Sheet As of 10/31/2013

	As of <u>10-31-13</u>	As of <u>6-30-13</u>
ASSETS:		
INVESTMENTS (AT MARKET)		
DOMESTIC EQUITIES	\$ 495,236,188	\$ 442,729,862
GLOBAL/INTERNATIONAL EQUITIES	682,577,547	608,663,827
DOMESTIC FIXED INCOME	371,238,608	347,383,323
INTERNATIONAL FIXED INCOME	104,320,320	94,108,268
REAL ASSETS	367,581,117	375,048,624
PRIVATE EQUITY	104,188,910	102,930,687
INVESTED CASH (NOTE 1)	<u>20,187,185</u>	<u>26,448,952</u>
TOTAL INVESTMENTS	2,145,329,875	1,997,313,543
RECEIVABLES		
DIVIDEND/INTEREST RECEIVABLE	3,129,888	3,585,793
MISCELLANEOUS RECEIVABLE	<u>3,769</u>	<u>5,107</u>
TOTAL RECEIVABLES	3,133,657	3,590,900
OTHER ASSETS		
OPERATING CASH	<u>29,733</u>	<u>56,297</u>
TOTAL ASSETS	<u>\$ 2,148,493,265</u>	<u>\$ 2,000,960,740</u>
LIABILITIES:		
ACCOUNTS PAYABLE	5,388	23,124
ACCRUED EXPENSES	26,183	27,231
INVESTMENT EXPENSE PAYABLE	<u>2,346,133</u>	<u>2,346,133</u>
TOTAL LIABILITIES	2,377,704	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)	1,100,000	12,389,125
NET INCREASE (DECREASE)	<u>148,651,309</u>	<u>238,698,821</u>
NET ASSETS AVAILABLE END OF PERIOD	<u>2,146,115,561</u>	<u>1,998,564,252</u>
TOTAL LIABILITIES & NET ASSETS AVAILABLE	<u>\$ 2,148,493,265</u>	<u>\$ 2,000,960,740</u>

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State Investment Board Profit and Loss Statement For the Month Ended 10/31/2013

	Month Ended <u>10-31-13</u>	<u>Year-to-Date</u>
ADDITIONS:		
INVESTMENT INCOME		
INTEREST, DIVIDEND & OTHER INVESTMENT INCOME	\$ 2,499,224	\$ 11,734,963
GAIN ON SALE OF INVESTMENTS	37,411,429	132,465,796
LOSS ON SALE OF INVESTMENTS	<u>19,192,608</u>	<u>82,251,387</u>
NET GAINS (LOSSES) INVESTMENTS	18,218,821	50,214,409
INVESTMENT EXPENSES	<u>193,150</u>	<u>2,360,313</u>
NET INVESTMENT INCOME	20,524,895	59,589,059
NET APPREC (DEPREC) MARKET VALUE	31,633,080	89,236,770
MISCELLANEOUS INCOME/(EXPENSE)	<u>(64,030)</u>	<u>(101,629)</u>
TOTAL INVESTMENT INCOME	<u>52,093,945</u>	<u>148,724,200</u>
DEDUCTIONS:		
ADMINISTRATIVE EXPENSES	<u>24,501</u>	<u>72,891</u>
NET INCREASE (DECREASE)	<u>\$ 52,069,444</u>	<u>\$ 148,651,309</u>

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Notes To Financial Statements
October 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.