

WORKFORCE SAFETY AND INSURANCE

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	\$ 214,106,468	\$ 220,641,766
INTERNATIONAL EQUITIES	120,299,152	108,482,782
DOMESTIC FIXED INCOME	1,135,507,560	1,096,297,039
REAL ESTATE	100,197,739	109,390,403
INVESTED CASH (NOTE 1)	<u>11,149,273</u>	<u>14,537,107</u>
 TOTAL INVESTMENTS	 1,581,260,192	 1,549,349,097
 RECEIVABLES		
DIVIDEND/INTEREST RECEIVABLE	7,603,196	8,370,189
MISCELLANEOUS RECEIVABLE	<u>2,285</u>	<u>4,057</u>
 TOTAL RECEIVABLES	 7,605,481	 8,374,246
 OTHER ASSETS		
OPERATING CASH	<u>41,227</u>	<u>53,954</u>
 TOTAL ASSETS	 <u>\$ 1,588,906,900</u>	 <u>\$ 1,557,777,297</u>
 LIABILITIES:		
ACCOUNTS PAYABLE	8,364	16,062
ACCRUED EXPENSES	18,744	21,341
INVESTMENT EXPENSE PAYABLE	<u>1,015,148</u>	<u>1,015,148</u>
 TOTAL LIABILITIES	 1,042,256	 1,052,551
 NET ASSETS AVAILABLE:		
NET ASSETS AVAILABLE BEGIN OF YEAR	1,556,724,746	1,433,799,144
CASH IN DURING YEAR (NOTE 3)	0	26,500,000
CASH OUT DURING YEAR (NOTE 4)	11,000,000	22,000,000
NET INCREASE (DECREASE)	<u>42,139,898</u>	<u>118,425,602</u>
 NET ASSETS AVAILABLE END OF PERIOD	 <u>1,587,864,644</u>	 <u>1,556,724,746</u>
 TOTAL LIABILITIES & NET ASSETS AVAILABLE	 <u>\$ 1,588,906,900</u>	 <u>\$ 1,557,777,297</u>

WORKFORCE SAFETY AND INSURANCE

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	\$ 2,952,816	\$ 8,654,019
GAIN ON SALE OF INVESTMENTS	9,478,441	29,268,181
LOSS ON SALE OF INVESTMENTS	<u>6,970,374</u>	<u>23,436,025</u>
NET GAINS (LOSSES) INVESTMENTS	2,508,067	5,832,156
INVESTMENT EXPENSES	<u>211,025</u>	<u>1,064,698</u>
NET INVESTMENT INCOME	5,249,858	13,421,477
NET APPREC (DEPREC) MARKET VALUE	25,538,962	28,753,033
MISCELLANEOUS INCOME/(EXPENSE)	<u>614</u>	<u>1,878</u>
TOTAL INVESTMENT INCOME	<u>30,789,434</u>	<u>42,176,388</u>
DEDUCTIONS:		
ADMINISTRATIVE EXPENSES	<u>10,150</u>	<u>36,490</u>
NET INCREASE (DECREASE)	<u>\$ 30,779,284</u>	<u>\$ 42,139,898</u>

WORKFORCE SAFETY AND INSURANCE

State Investment Board SUPPLEMENTARY INFORMATION As of 9/30/2013

	As of <u>9/30/13</u>
ASSETS:	
INVESTMENTS (AT COST)	
LARGE CAP EQUITY	122,619,658
SMALL CAP EQUITY	48,283,194
DOMESTIC EQUITIES	<u>170,902,852</u>
INTERNATIONAL EQUITY	99,721,179
FIXED INCOME	1,035,321,384
REAL ESTATE	99,388,602
INVESTED CASH (NOTE 1)	<u>11,149,273</u>
TOTAL INVESTMENTS (AT COST)	<u><u>\$1,416,483,290</u></u>

WORKFORCE SAFETY AND INSURANCE
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**

Insurance 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.