

WORKFORCE SAFETY AND INSURANCE

State Investment Board Balance Sheet As of 11/30/2013

	As of <u>11-30-13</u>	As of <u>6-30-13</u>
ASSETS:		
INVESTMENTS (AT MARKET)		
DOMESTIC EQUITIES	\$ 232,397,640	\$ 220,641,766
INTERNATIONAL EQUITIES	125,777,466	108,482,782
DOMESTIC FIXED INCOME	1,134,920,116	1,096,297,039
REAL ESTATE	101,757,729	109,390,403
INVESTED CASH (NOTE 1)	<u>20,577,498</u>	<u>14,537,107</u>
 TOTAL INVESTMENTS	 1,615,430,449	 1,549,349,097
RECEIVABLES		
DIVIDEND/INTEREST RECEIVABLE	9,929,514	8,370,189
MISCELLANEOUS RECEIVABLE	<u>3,789</u>	<u>4,057</u>
 TOTAL RECEIVABLES	 9,933,303	 8,374,246
OTHER ASSETS		
OPERATING CASH	<u>47,833</u>	<u>53,954</u>
 TOTAL ASSETS	 <u>\$ 1,625,411,585</u>	 <u>\$ 1,557,777,297</u>
LIABILITIES:		
ACCOUNTS PAYABLE	4,280	16,062
ACCRUED EXPENSES	16,222	21,341
INVESTMENT EXPENSE PAYABLE	<u>1,015,148</u>	<u>1,015,148</u>
 TOTAL LIABILITIES	 1,035,650	 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)	13,500,000	22,000,000
NET INCREASE (DECREASE)	<u>81,151,189</u>	<u>118,425,602</u>
 NET ASSETS AVAILABLE END OF PERIOD	 <u>1,624,375,935</u>	 <u>1,556,724,746</u>
 TOTAL LIABILITIES & NET ASSETS AVAILABLE	 <u>\$ 1,625,411,585</u>	 <u>\$ 1,557,777,297</u>

WORKFORCE SAFETY AND INSURANCE

State Investment Board Profit and Loss Statement For the Month Ended 11/30/2013

	Month Ended <u>11-30-13</u>	<u>Year-to-Date</u>
ADDITIONS:		
INVESTMENT INCOME		
INTEREST, DIVIDEND & OTHER INVESTMENT INCOME	\$ 4,345,237	\$ 15,087,535
GAIN ON SALE OF INVESTMENTS	8,370,545	48,469,031
LOSS ON SALE OF INVESTMENTS	<u>4,763,894</u>	<u>35,480,133</u>
NET GAINS (LOSSES) INVESTMENTS	3,606,651	12,988,898
INVESTMENT EXPENSES	<u>530,159</u>	<u>1,733,390</u>
NET INVESTMENT INCOME	7,421,729	26,343,043
NET APPREC (DEPREC) MARKET VALUE	4,490,825	54,945,804
MISCELLANEOUS INCOME/(EXPENSE)	<u>591</u>	<u>(74,379)</u>
TOTAL INVESTMENT INCOME	<u>11,913,145</u>	<u>81,214,468</u>
DEDUCTIONS:		
ADMINISTRATIVE EXPENSES	<u>15,541</u>	<u>63,279</u>
NET INCREASE (DECREASE)	<u>\$ 11,897,604</u>	<u>\$ 81,151,189</u>

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State Investment Board SUPPLEMENTARY INFORMATION As of 11/30/2013

	As of <u>11/30/13</u>
ASSETS:	
INVESTMENTS (AT COST)	
LARGE CAP EQUITY	126,612,468
SMALL CAP EQUITY	50,038,812
DOMESTIC EQUITIES	<u>176,651,280</u>
INTERNATIONAL EQUITY	100,329,423
FIXED INCOME	1,028,084,257
REAL ESTATE	98,818,318
INVESTED CASH (NOTE 1)	<u>20,577,498</u>
TOTAL INVESTMENTS (AT COST)	<u><u>\$1,424,460,776</u></u>

WORKFORCE SAFETY AND INSURANCE
Notes To Financial Statements
November 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.