

WORKFORCE SAFETY AND INSURANCE

State Investment Board Balance Sheet As of 3/31/2015

	As of <u>3-31-15</u>	As of <u>6-30-14</u>
ASSETS:		
INVESTMENTS (AT MARKET)		
DOMESTIC EQUITIES	\$ 284,850,891	\$ 227,094,525
INTERNATIONAL EQUITIES	156,243,191	117,965,600
DOMESTIC FIXED INCOME	912,468,063	1,239,423,556
REAL ASSETS	357,737,165	101,294,503
INVESTED CASH (NOTE 1)	44,151,761	6,638,123
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TOTAL INVESTMENTS	1,755,451,071	1,692,416,307
RECEIVABLES		
DIVIDEND/INTEREST RECEIVABLE	14,955,169	11,571,673
MISCELLANEOUS RECEIVABLE	4,817	2,901
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TOTAL RECEIVABLES	14,959,986	11,574,574
OTHER ASSETS		
OPERATING CASH	39,965	46,849
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TOTAL ASSETS	<u>\$ 1,770,451,022</u>	<u>\$ 1,704,037,730</u>
LIABILITIES:		
ACCOUNTS PAYABLE	0	10,281
ACCRUED EXPENSES	23,729	21,885
INVESTMENT EXPENSE PAYABLE	825,816	825,816
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TOTAL LIABILITIES	849,545	857,982
NET ASSETS AVAILABLE:		
NET ASSETS AVAILABLE BEGIN OF YEAR	1,703,179,748	1,556,724,746
CASH IN DURING YEAR (NOTE 2)	25,500,000	4,000,000
CASH OUT DURING YEAR (NOTE 3)	23,000,000	37,500,000
NET INCREASE (DECREASE)	63,921,729	179,955,002
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NET ASSETS AVAILABLE END OF PERIOD	1,769,601,477	1,703,179,748
TOTAL LIABILITIES & NET ASSETS AVAILABLE	<u>\$ 1,770,451,022</u>	<u>\$ 1,704,037,730</u>

WORKFORCE SAFETY AND INSURANCE

State Investment Board Profit and Loss Statement For the Month Ended 3/31/2015

	Month Ended <u>3-31-15</u>	<u>Year-to-Date</u>
ADDITIONS:		
INVESTMENT INCOME		
INTEREST, DIVIDEND & OTHER INVESTMENT INCOME	\$ 5,504,983	\$ 30,976,023
GAIN ON SALE OF INVESTMENTS	24,381,533	131,000,770
LOSS ON SALE OF INVESTMENTS	<u>21,731,512</u>	<u>112,548,950</u>
NET GAINS (LOSSES) INVESTMENTS	2,650,021	18,451,820
INVESTMENT EXPENSES	<u>174,568</u>	<u>2,921,146</u>
NET INVESTMENT INCOME	7,980,436	46,506,697
NET APPREC (DEPREC) MARKET VALUE	(429,632)	17,533,633
MISCELLANEOUS INCOME/(EXPENSE)	<u>(2,831)</u>	<u>25,046</u>
TOTAL INVESTMENT INCOME	<u>7,547,973</u>	<u>64,065,376</u>
DEDUCTIONS:		
ADMINISTRATIVE EXPENSES	<u>15,232</u>	<u>143,647</u>
NET INCREASE (DECREASE)	<u>\$ 7,532,741</u>	<u>\$ 63,921,729</u>

WORKFORCE SAFETY AND INSURANCE

State Investment Board SUPPLEMENTARY INFORMATION As of 3/31/2015

	As of <u>3/31/15</u>
ASSETS:	
INVESTMENTS (AT COST)	
LARGE CAP EQUITY	146,880,528
SMALL CAP EQUITY	71,005,294
DOMESTIC EQUITIES	<u>217,885,822</u>
INTERNATIONAL EQUITY	155,677,346
FIXED INCOME	795,635,825
REAL ASSETS	314,855,708
INVESTED CASH (NOTE 1)	<u>44,151,761</u>
TOTAL INVESTMENTS (AT COST)	<u><u>\$1,528,206,463</u></u>

WORKFORCE SAFETY AND INSURANCE
Notes To Financial Statements
March 31, 2015

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.