Investment Committee

California Public Employees' Retirement System

Consent

Agenda Item 4c

October 15, 2012

ITEM NAME: Total Fund Monthly Update

PROGRAM: Total Fund

ITEM TYPE: Asset Allocation, Performance & Risk – Consent Information

EXECUTIVE SUMMARY

Enclosed is the Total Fund Monthly Update for the month ending August 31, 2012. This report includes summary information on asset allocation, risk, investment performance, investment policy compliance, and transactions.

BACKGROUND

The information presented in this report enables the Investment Committee to monitor the performance of the fund and the various asset classes in a summary format.

ATTACHMENT

Attachment 1 – Total Fund Monthly Update August Period
Attachment 2 – Wilshire Opinion Letter: Securities Lending Policy Violation

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