

STATEMENT OF FIDUCIARY NET POSITION
FIDUCIARY FUNDS

June 30, 2015

Exhibit B-6

(Dollars in Thousands)

	Pension and Other Employee Benefit Trust Funds	Investment Trust Funds	Private- Purpose Trust Funds	Agency Funds
Assets				
Cash and cash equivalents (Note 3).....	\$ 385,631	\$ 8,847	\$ 122,997	\$ 4,499,631
Investments (Note 3):				
U.S. government and agency securities.....	—	—	311	—
Corporate bonds.....	—	—	—	1,692
Certificates of deposit.....	—	—	44,489	525
Collective investment funds.....	228,407	—	—	—
State Treasurer investment pool.....	90,415,679	1,108,148	6,978	44,197
Unallocated insurance contracts.....	762,219	—	—	—
Synthetic guaranteed investment contracts.....	1,308,771	—	—	—
Non-State Treasurer pooled investments.....	6,686,136	—	—	—
Securities lending collateral (Note 3).....	4,132,190	51,103	1,197	270,698
Receivables:				
Taxes receivable.....	—	—	—	158,800
Accounts receivable.....	30,792	—	—	5,654
Interest receivable.....	311	1,385	3	25
Contributions receivable.....	149,579	—	—	—
Due from other funds (Note 10).....	59,550	—	—	49,930
Due from component units.....	18,836	—	—	—
Notes receivable.....	304,288	—	—	—
Sureties.....	—	—	871,045	98,625
Total Assets.....	<u>104,482,389</u>	<u>1,169,483</u>	<u>1,047,020</u>	<u>5,129,777</u>
Liabilities				
Accounts payable and accrued liabilities:				
Accounts payable.....	1,582	—	—	5
Intergovernmental payable.....	—	—	—	760,997
Benefits payable.....	4,253	—	—	—
Obligations under securities lending.....	4,132,189	51,103	1,197	270,698
Deposits payable.....	—	—	—	1,854
Funds held for others.....	6,976	—	—	4,096,223
Total Liabilities.....	<u>4,145,000</u>	<u>51,103</u>	<u>1,197</u>	<u>5,129,777</u>
Net Position				
Restricted for:				
Pension benefits.....	97,294,737	—	—	—
Postemployment benefits.....	1,479,481	—	—	—
Other employee benefits.....	1,563,171	—	—	—
Pool participants.....	—	880,844	—	—
Individuals, organizations, and other governments.....	—	237,536	1,045,823	—
Total Net Position.....	<u>\$ 100,337,389</u>	<u>\$ 1,118,380</u>	<u>\$ 1,045,823</u>	<u>\$ —</u>

The accompanying Notes to the Financial Statements are an integral part of this statement.

STATEMENT OF CHANGES IN FIDUCIARY NET POSITION FIDUCIARY FUNDS

For the Fiscal Year Ended June 30, 2015

Exhibit B-7

(Dollars in Thousands)

	Pension and Other Employee Benefit Trust Funds	Investment Trust Funds	Private- Purpose Trust Funds
Additions			
Contributions:			
Employer.....	\$ 2,806,048	\$ —	\$ —
Members.....	1,593,946	—	—
Trustee deposits.....	—	—	111,284
Other contributions.....	43,737	—	—
Total contributions.....	<u>4,443,731</u>	<u>—</u>	<u>111,284</u>
Investment income:			
Investment earnings	3,122,237	26,405	1,852
Less investment expenses.....	(552,960)	(1,246)	(3)
Net investment income.....	<u>2,569,277</u>	<u>25,159</u>	<u>1,849</u>
Pool share transactions:			
Reinvestment of dividends.....	—	24,987	—
Net share purchases/(redemptions).....	—	46,764	—
Net pool share transactions.....	<u>—</u>	<u>71,751</u>	<u>—</u>
Other additions:			
Fees, licenses, and fines.....	3,218	—	—
Interest earnings on loans.....	12,308	—	—
Miscellaneous.....	2,441	—	—
Total other additions.....	<u>17,967</u>	<u>—</u>	<u>—</u>
Total additions.....	<u>7,030,975</u>	<u>96,910</u>	<u>113,133</u>
Deductions			
Claims and benefits.....	5,859,467	—	—
Medical insurance premiums	835,925	—	—
Refund of contributions.....	164,834	—	—
Distributions paid and payable.....	—	24,987	—
Payments in accordance with trust arrangements.....	—	—	105,645
Administrative expenses.....	20,509	—	—
Other deductions.....	14,651	—	—
Total deductions.....	<u>6,895,386</u>	<u>24,987</u>	<u>105,645</u>
Change in net position.....	135,589	71,923	7,488
Net position — July 1.....	<u>100,201,800</u>	<u>1,046,457</u>	<u>1,038,335</u>
Net position — June 30.....	<u>\$ 100,337,389</u>	<u>\$ 1,118,380</u>	<u>\$ 1,045,823</u>

The accompanying Notes to the Financial Statements are an integral part of this statement.