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MARYLAND STATE RETIREMENT

SCHEDULE OF FIDUCIARY NET

as of June 30, 2023

(Expressed in Thousands)

	Teachers' Retirement and Pension Systems	Employees' Retirement and Pension Systems	State Police Retirement System
ASSETS			
Cash & cash equivalents (note 3)	$ 823,956	$ 461,229	$ 41,065
Receivables:			
Contributions:			
Employers	17,648	50,592	5,006
Members	300	9,662	420
Accrued investment income	118,789	65,327	5,571
Investment sales proceeds	262,829	144,539	12,327
Due from other systems	82,539	50,790	345
Total receivables	482,105	320,910	23,669
Investments, at fair value (Notes 2 & 3)			
U.S. Government obligations	3,790,449	2,080,389	177,446
Domestic corporate obligations	2,225,610	1,221,527	104,189
International obligations	963,442	528,785	45,102
Domestic stocks	6,300,597	3,458,083	294,957
International stocks	5,807,242	3,187,306	271,860
Mortgages & mortgage related securities	1,006,599	552,472	47,123
Alternative investments	18,684,857	10,255,186	874,711
Collateral for loaned securities	3,452,497	1,898,656	161,923
Total investments	42,231,293	23,182,404	1,977,311
Total assets	43,537,354	23,964,543	2,042,045
LIABILITIES			
Accounts payable & accrued expenses	33,444	20,930	1,620
Investment commitments payable	585,909	322,213	27,479
Obligation for collateral for loaned securities	3,452,497	1,898,656	161,923
Due to other systems	44,273	100,389	(25)
Total liabilities	4,116,123	2,342,188	190,997
Net position restricted for pensions	$ 39,421,231	$ 21,622,355	$ 1,851,048

** Intersystem due from/to have been eliminated in the financial statements*