

This information is required by Public Act 93-0499, 30 ILCS 237, and is updated by the 15<sup>th</sup> of every month.

Every effort has been made to provide accurate information. However, the information provided is based on preliminary, unaudited data and is subject to change. For audited investment information, please view the latest version of the Comprehensive Annual Financial Report.

### Defined Benefit Plan Investment Information as of April 30, 2021

#### Investment Income

|  |                      |         |
|--|----------------------|---------|
| Total Assets                                 | \$ 23,722,156,292.47 | (A)     |
| Total Monthly Investment Income <sup>1</sup> | \$ 48,556,026.56     | (B)     |
| Yield (monthly)                              | 0.20%                | (B)/(A) |

<sup>1</sup> Investment Income includes realized income recorded by the custodian for all sources and accrued income from passive investments with Blackrock

#### Asset Allocation \*\*

|                        | Actual        | Target        |
|------------------------|---------------|---------------|
| U.S. Equities          | 29.5%         | 23.0%         |
| International Equities | 23.6%         | 21.0%         |
| Fixed Income           | 26.8%         | 29.0%         |
| Private Equity *       | 5.4%          | 7.0%          |
| Real Estate *          | 8.7%          | 10.0%         |
| Real Assets *          | 1.3%          | 2.0%          |
| Opportunistic Debt*    | 4.7%          | 8.0%          |
| <b>Total</b>           | <b>100.0%</b> | <b>100.0%</b> |

Portfolio Market Value as of 4/30/21 \$ 23,722,156,292.47

\* Market value as of 12/31/20 adjusted for subsequent cash flows

\*\* The investment portfolio is in the process of being transitioned to the asset allocation adopted in November 2018.

|                  |
|------------------|
| <b>Custodian</b> |
|------------------|

**Northern Trust**

Note: The Illinois State Board of Investment does not maintain a listing of commercial paper issuers or broker dealers that are approved to do business with the agency because investment managers have discretion in selecting firms to use.