

This information is required by Public Act 93-0499, 30 ILCS 237, and is updated by the 15th 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 August 31, 2021

Investment Income

Total Assets	\$ 25,176,596,140.97	(A)
Total Monthly Investment Income ¹	\$ 66,936,313.33	(B)
Yield (monthly)	0.27%	(B)/(A)

¹ 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	28.8%	23.0%
International Equities	22.1%	21.0%
Fixed Income	28.2%	25.0%
Private Equity *	6.6%	9.0%
Real Estate *	8.4%	10.0%
Real Assets *	1.3%	3.0%
Opportunistic Debt*	4.6%	9.0%
Total	100.0%	100.0%

Portfolio Market Value as of 8/31/21 \$ 25,176,596,140.97

* Market value for most private portfolio assets as of 6/30/21 adjusted for subsequent cash flows (balances for 9% of private investments as of 3/31/2021 pending 6/30/2021 valuation confirmation).

** The investment portfolio is in the process of being transitioned to the asset allocation adopted in December 2020.

Custodian

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.