

This information is required by Public Act 93-0499 (30 ILCS 237) and is updated each 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 February 28, 2026

Investment Income

Total Assets	\$	30,880,227,468.91	(A)
Total Monthly Investment Income¹	\$	67,805,831.76	(B)
Yield (monthly)		0.22%	(B)/(A)

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

Asset Allocation

	<u>Actual</u>	<u>Target</u>
Global Equity	45.99%	42.00%
Fixed Income	23.48%	24.00%
Private Equity*	9.91%	11.00%
Real Estate*	8.89%	10.00%
Real Assets*	2.73%	3.00%
Private Credit*	9.01%	10.00%
Total	100.00%	100.00%

Portfolio Market Value as of 02/28/26 **\$ 30,880,227,468.91**

*Market value as of 9/30/25 adjusted for subsequent cash flows.

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.