DEFINED BENEFIT PLAN INVESTMENT INFORMATION AS OF SEPTEMBER 30, 2026

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.

INVESTMENT INCOME

Investment Income for September 30, 2026

Total Assets	$31,871,568,618.09
Total Monthly Investment Income	$94,007,751.18
Yield (monthly)	0.29%

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

ASSET ALLOCATION

Asset Allocation for September 30, 2026

Asset Class	Actual Allocation	Target Allocation
Global Equity	46.97%	42.00%
Fixed Income	21.85%	24.00%
Private Equity*	10.27%	11.00%
Real Estate*	8.83%	10.00%
Real Assets*	2.88%	3.00%
Private Credit*	9.20%	10.00%
Total Asset Allocation	**100%**	**100%**

Portfolio Market Value as of 09/30/2026: $31,871,568,618.09

*Private Investment Market Value are as of June 30, 2026, adjusted for subsequent cash flows.

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.