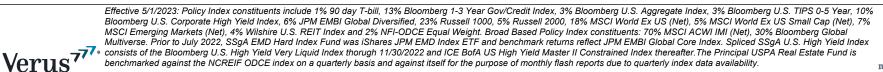
Illinois Police Officers' Pension Investment Fund Period Ending: October 31, 2023

Asset Allocation & Performance (Net of Fees) - Preliminary

	Market Value	% of Portfolio	Target (%)	1 Mo	Fiscal YTD	YTD	1 Yr	Inception	Inception Date
Total Fund with Member and Transition Accounts	8,962,246,378	100.0	100.0	-2.5	-4.8	2.0	5.4	-4.0	03/01/22
Policy Index				-2.6	-4.9	2.2	6.1	-4.1	
Policy Index- Broad Based				-2.7	-6.0	3.1	7.3	-5.8	
IPOPIF Investment Portfolio	8,962,246,378	100.0	100.0	-2.5	-4.8	2.0	5.5	-4.6	04/01/22
Policy Index				-2.6	-4.9	2.2	6.1	-4.6	
Policy Index- Broad Based				-2.7	-6.0	3.1	7.3	-6.4	
Growth	4,890,570,058	54.6	58.0	-3.8	-7.3	3.4	8.6	-6.4	04/01/22
Growth Benchmark				-3.8	-7.3	3.5	9.2	-6.6	
RhumbLine Russell 1000 Index	1,905,468,482	21.3	23.0	-2.5	-5.5	10.3	9.5	1.3	03/15/22
Russell 1000 Index				-2.4	-5.5	10.3	9.5	1.4	
RhumbLine Russell 2000 Index	419,911,338	4.7	5.0	-6.9	-11.6	-4.5	-8.6	-8.0	03/15/22
Russell 2000 Index				-6.8	-11.6	-4.5	-8.6	-7.7	
SSgA Non-US Developed Index	1,521,406,319	17.0	18.0	-4.2	-8.1	2.6	13.0	-0.9	03/10/22
MSCI World ex U.S. (Net)				-4.2	-8.2	2.2	12.6	-1.3	
SSgA Non-US Developed SC Index	424,831,624	4.7	5.0	-5.9	-9.0	-4.0	5.9	-8.0	03/10/22
MSCI World ex U.S. Small Cap Index (Net)				-5.9	-9.2	-4.2	5.7	-8.2	
SSgA Emerging Markets Equity Index	618,952,295	6.9	7.0	-3.7	-6.8	-2.0	11.0	-8.2	03/10/22
MSCI Emerging Markets (Net)				-3.9	-6.7	-2.1	10.8	-7.4	
Income	1,464,306,366	16.3	16.0	-1.3	-1.8	3.2	7.0	-3.9	04/01/22
Income Benchmark				-1.2	-1.8	3.0	7.3	-2.5	
SSgA High Yield Corporate Credit	912,928,361	10.2	10.0	-1.2	-0.7	4.9	6.2	-1.6	03/18/22
Spliced SSgA U.S. High Yield Index				-1.2	-0.7	4.7	6.1	-1.6	
SSgA EMD Hard Index Fund	551,378,005	6.2	6.0	-1.4	-3.6	0.4	8.4	-4.7	03/14/22
JPM EMBI Global Diversified Index				-1.4	-3.6	0.4	8.4	-4.5	
Inflation Protection	792,609,960	8.8	9.0	-1.7	-5.7	-4.0	-5.2	-8.2	04/01/22
Inflation Protection Benchmark				-1.9	-4.5	-2.5	-3.1	-8.9	
SSgA US TIPS Index	273,933,187	3.1	3.0	0.4	0.9	2.4	2.8	-1.1	03/17/22
Blmbg. U.S. TIPS 0-5 Year				0.4	0.8	2.3	2.6	-0.9	
SSgA REITs Index	351,109,957	3.9	4.0	-4.5	-11.6	-6.5	-6.3	-15.8	03/16/22
Dow Jones U.S. Select REIT				-4.5	-11.6	-6.5	-6.3	-15.8	
Principal USPA	167,566,815	1.9	2.0	0.8	-3.1	-7.9	-13.2	-6.9	04/06/22







Total Fund

Illinois Police Officers' Pension Investment Fund Period Ending: October 31, 2023

Asset Allocation & Performance (Net of Fees) - Preliminary

	Market Value	% of Portfolio	Target (%)	1 Mo	Fiscal YTD	YTD	1 Yr	Inception	Inception Date
Risk Mitigation	1,814,662,205	20.2	17.0	-0.1	-0.1	1.6	3.1	-0.8	04/01/22
Risk Mitigation Benchmark				0.0	0.0	1.6	3.2	-0.7	
SSgA Core Fixed Income Index	353,102,809	3.9	3.0	-1.6	-4.8	-2.6	0.4	-6.6	03/17/22
Blmbg. U.S. Aggregate Index				-1.6	-4.8	-2.8	0.4	-6.6	
SSgA Short-Term Gov't/Credit Index	1,293,271,048	14.4	13.0	0.3	1.0	2.2	3.2	0.3	03/17/22
Blmbg. 1-3 Year Gov/Credit index				0.3	1.0	2.2	3.2	0.3	
Cash	168,288,347	1.9	1.0	0.4	1.7	4.1	4.5	3.0	03/22/22
90 Day U.S. Treasury Bill				0.4	1.8	4.1	4.8	3.4	
IPOPIF Pool Fixed Income Transition	97,790	0.0							
Transition Accounts		0.0							
Member Funds		0.0							



