

Total Fund
Asset Allocation & Performance Preliminary

Illinois Police Officers' Pension Investment Fund
Period Ending: June 30, 2022

	Market Value	% of Portfolio	Target (%)	1 Mo	3 Mo	Since Inception	Inception Date
Total Fund with Member Funds and Transition Accounts	2,746,308,452	100.0	100.0	-5.1	-9.7	-9.2	Mar-22
<i>Policy Index</i>				-5.7	-10.4	-10.0	
<i>Policy Index- Broad Based</i>				-7.1	-13.6	-13.1	
IPOPIF Investment Portfolio	1,621,703,271	59.1	100.0	-5.8	-10.4	-10.4	Apr-22
Growth	810,916,277	29.5	50.0	-8.8	-15.4	-15.4	Apr-22
RhumbLine Russell 1000 Index Fund <i>Russell 1000 Index</i>	292,655,482	10.7	-	-8.5	-16.8	-9.4	Mar-22
RhumbLine Russell 2000 Index Fund <i>Russell 2000 Index</i>	81,519,822	3.0	-	-8.5	-17.4	-12.1	Mar-22
SSgA Non-US Developed Index Fund <i>MSCI World ex U.S. (Net)</i>	242,594,658	8.8	-	-9.4	-14.4	-9.0	Mar-22
SSgA Non-US Developed SC Index Fund <i>MSCI World ex U.S. Small Cap Index (Net)</i>	80,126,765	2.9	-	-11.2	-17.8	-13.1	Mar-22
SSgA Emerging Markets Equity Index Fund <i>MSCI Emerging Markets (Net)</i>	114,019,550	4.2	-	-6.6	-10.5	-8.4	Mar-22
Income	255,051,952	9.3	16.0	-7.6	-11.8	-11.8	Apr-22
SSgA High Yield Corporate Credit <i>Bloomberg U.S. High Yield Very Liquid Ind</i>	160,280,906	5.8	-	-7.3	-10.6	-10.0	Mar-22
iShares JPM Emerging Market Bond Index ETF <i>JPM EMBI Global Core Index</i>	94,771,046	3.5	-	-7.3	-13.0	-10.3	Mar-22
Inflation Protection	151,739,160	5.5	9.0	-1.7	-5.0	-5.0	Apr-22
SSgA US TIPS Index Fund <i>Blmbg. U.S. TIPS 0-5 Year</i>	53,293,955	1.9	-	-1.5	-1.4	-2.5	Mar-22
Principal USPA <i>NCREIF ODCE Quarterly</i>	70,492,447	2.6	-	0.3	-	2.9	Apr-22
SSgA REITs Index Fund <i>Dow Jones U.S. Select REIT</i>	27,952,758	1.0	-	-7.6	-18.1	-14.0	Mar-22
Risk Mitigation	403,995,882	14.7	25.0	-0.8	-1.8	-1.8	Apr-22
SSgA Core Fixed Income Index Fund <i>Blmbg. U.S. Aggregate Index</i>	114,534,269	4.2	-	-1.6	-4.8	-5.2	Mar-22
SSgA Short-Term Gov't/Credit Index Fund <i>Blmbg. 1-3 Year Gov/Credit index</i>	241,483,090	8.8	-	-0.7	-0.7	-1.1	Mar-22
Cash <i>90 Day U.S. Treasury Bill</i>	47,978,523	1.7	-	0.0	0.0	0.0	Mar-22
Transition Accounts	429,305,077	15.6	-				
Member Funds	695,300,104	25.3	-				

Policy Index constituents include 3% 90 day T-bill, 15% Bloomberg 1-3 Year Gov/Credit Index, 7% Bloomberg U.S. Aggregate Index, 3% Bloomberg U.S. TIPS 0-5 Year, 10% Bloomberg U.S. Corporate High Yield Index, 6% 50/50 JPM EMBI/GBI EM Global Diversified, 23% Russell 3000, 20% MSCI AC World Ex USA IMI (Net), 7% MSCI Emerging Markets IMI (Net), 4% Wilshire US REIT Index and 2% NCREIF Property Index. Broad Based Policy Index constituents: 70% MSCI ACWI IMI (Net), 30% Bloomberg Global Multiverse.
*IPOPIF Investment Portfolio and underlying asset class composites inception on April 1, 2022.



Illinois Police Officers'
PENSION INVESTMENT FUND