



TRS Investments in Illinois

For the Period Ending June 30, 2023

CONFIDENTIAL

TRS Investments in Illinois – June 30, 2023

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**Illinois-based Investment Advisors and Funds
As of June 2023 (Alphabetical order)**

<u>Firm Name</u>	<u>MCH Code</u>	<u>Asset Class</u>	<u>12/31/2023 \$ Assigned Assets</u>	<u>Notes</u>
1 Adams Street Partners One North Wacker Drive, Suite 2700 Chicago IL 60606-2823	OMP7	Equity	-	<i>Market Value</i>
	OMP8	Equity	199,000,000	<i>Uncalled Commitments</i>
			4,897,409	<i>Market Value</i>
			193,200,000	<i>Uncalled Commitments</i>
2 Dolan McEniry Capital Management, LLC 120 North LaSalle Street, Suite 1510 Chicago, IL 60602 Daniel Dolan, Jr., Partner 312-345-4800	OMDH	Income	840,421,212	<i>Market Value</i>
3 Edgewater Funds, The 900 N. Michigan Ave., 14th Floor Chicago, IL 60611 David Tolmie, Partner 312-649-5666	OMB4	Equity	1,385,458	<i>Market Value</i>
			-	<i>Uncalled Commitments</i>
	OMIZ	Equity	1,747,933	<i>Market Value</i>
			312,500	<i>Uncalled Commitments</i>
	OMJY	Equity	19,873,479	<i>Market Value</i>
			4,175,000	<i>Uncalled Commitments</i>
4 Grosvenor Capital Management 900 N. Michigan Ave, Suite 1100 Chicago, IL 60611 Thomas Meagher, Jr., Managing Director 312-506-6540	OMDS	Diversifying Strategies	294,661,201	<i>Market Value</i>
5 GTCR Golder Rauner, LLC 6100 Sears Tower Chicago, IL 60606-6402 Michael Karnes, CAO 312-382-2217	OMH3	Equity	641,818	<i>Market Value</i>
			3,737,601	<i>Uncalled Commitments</i>
6 Heitman 191 N. Wacker Drive Chicago, IL 60606 Jennifer Boss, Executive Vice President 312-541-6764	OMHF	Real Assets	1,910,700,000	<i>Market Value</i>
			44,900,000	<i>Uncalled Commitments</i>
7 LaSalle Investment Management 333 West Wacker Drive, Suite 2300 Chicago, IL 60606 Suzanne Martinez, Managing Director 312-897-4038	OMMA	Real Assets	4,000,000	<i>Market Value</i>
			5,800,000	<i>Uncalled Commitments</i>
	OMT7	Real Assets	(3,700,000)	<i>Market Value</i>
			194,200,000	<i>Uncalled Commitments</i>
8 LPC Realty Advisors 120 N. LaSalle Street Suite 1750 Chicago, IL 60602 Jenifer Ratcliffe, President 312-345-8776	OMH8	Real Assets	453,500,000	<i>Market Value</i>
			76,200,000	<i>Uncalled Commitments</i>
	OMIW	Real Assets	665,900,000	<i>Market Value</i>
			78,300,000	<i>Uncalled Commitments</i>
	OM1W	Real Assets	27,700,000	<i>Market Value</i>
			-	<i>Uncalled Commitments</i>
9 LSV Asset Management One North Wacker Drive, Suite 4000 Chicago, IL 60606 Kevin Phelan, COO 312-460-2335	OMDZ	Equity	16,184	<i>Market Value</i>
	OMOH	Equity	-	<i>Market Value</i>
	OMMU	Equity	949,987,464	<i>Market Value</i>
	OMXR	Equity	272,478,581	<i>Market Value</i>
10 Magnetar Capital, LLC 1603 Orrington Ave, 13th Floor Evanston, IL 60201 Keying Sheehan, Managing Director 847-905-4486	OMNZ	Diversifying Strategies	41,996,899	<i>Market Value</i>
	OMVU	Diversifying Strategies	169,252,794	<i>Market Value</i>
	OMW9	Diversifying Strategies	15,085,986	<i>Market Value</i>
11 Maranon Capital				

Illinois-based Investment Advisors and Funds
As of June 2023 (Alphabetical order)

Firm Name	MCH Code	Asset Class	12/31/2023 \$ Assigned Assets	Notes
One N. Franklin Street, Ste 2700 Chicago, IL 60606 Michael Parilla, Partner/CFO 312-646-1205	OMNS	Income	15,039,910 -	Market Value Uncalled Commitments
12 Monroe Capital 311 South Wacker Drive, 64th Floor Chicago, IL 60606 Theodore Koenig, President & CEO 312-258-8300	OMQL	Income	16,164,231 7,500,000	Market Value Uncalled Commitments
13 Northern Trust Investments 55 S. LaSalle Chicago, IL 60603 Bob Parise, Institutional Relationship Management 312-557-8336	OMFZ OMMZ OMYR	Equity Equity Equity	2,031,496,041 32,112 695,003,960	Market Value Market Value Market Value
14 NXT Capital 191 North Wacker Drive, 30th Floor Chicago, IL 60606 Robert Radway, Chairman & CEO 312-450-8000	OMNU OMSL OMVL	Income Income Income	2,854,024 4,000,000 100,568,289 6,693,653 77,428,888 24,091,987	Market Value Uncalled Commitments Market Value Uncalled Commitments Market Value Uncalled Commitments
15 RCP Advisors 353 N Clark St, Suite 3500 Chicago, IL 60654 Thomas Danis Jr., Partner 312-266-7300	OMTW OMZJ OMZX OMZL	Equity Equity Equity Equity	175,929,720 69,535,454 32,827,591 95,148,211 27,981,647 96,318,454 33,509,918 27,627,705	Market Value Uncalled Commitments Market Value Uncalled Commitments Market Value Uncalled Commitments Market Value Uncalled Commitments
16 Walton Street Capital, LLC 900 N. Michigan Avenue, Suite 1900 Chicago, IL 60611 Eric Mogentale, Principal 312-915-2865	OMT5 OMC9/1AC9 OMMX/1AMX	Real Assets Real Assets Real Assets	250,000,000 34,100,000 44,000,000 - 21,300,000 15,500,000	Market Value Uncalled Commitments Market Value Uncalled Commitments Market Value Uncalled Commitments
17 William Blair Investment Management The William Blair Building 150 North Riverside Plaza Chicago, IL 60606	OMK8	Equity	311,350,333	Market Value
			% of Total	
Total Assigned Assets (06/30/23) *			10,686,373,646	16.1%
Total Market Value Invested (06/30/23) Market Value			9,506,033,082	14.3%
			Total Fund	66,422,559,769

Notes:
 * Private Market account amounts include the NAV on 06/30/23 and in most cases the uncalled, allocated amounts.
 * Does not include cash/STIF managed under custody State Street, Boston and securities lending by Citibank, N.A.
 * Does not include in-house transition accounts.

**TRS Investments in Illinois Real Estate
As of June 30, 2023**

<u>Property Type</u>	<u>Gross Market Value</u>
Total Hotel/Motel	\$0
Total Industrial	\$102,400,507
Total Office	\$79,149,520
Total Other	\$10,397,364
Total Multifamily	\$124,431,671
Total Retail	\$15,161,310
Total Value	\$331,540,372

TRS Private Equity Funds Headquartered in Illinois
As of June 30, 2023

Vintage Year	Fund Alias	Current							
		Commitment	Contributions	Distributions	Unfunded	NAV	DPI	TVPI	Net IRR
2002	Apex Investment Fund V, L.P.	25,000,000	25,423,987	9,625,622	-	-	0.38x	0.38x	-14.6%
2005	CHS Private Equity V LP	25,000,000	26,856,172	36,960,317	-	-	1.38x	1.38x	7.1%
2005	Edgewater Growth Capital Partners II, L.P.	25,000,000	24,687,500	26,933,402	312,500	1,487,716	1.09x	1.15x	2.9%
2010	Edgewater Growth Capital Partners III, L.P.	50,000,000	49,103,845	57,100,083	3,975,000	12,692,818	1.16x	1.42x	6.3%
2000	GTCR Fund VII, L.P.	70,000,000	63,731,398	155,133,155	-	-	2.43x	2.43x	25.4%
2003	GTCR Fund VIII, L.P.	50,000,000	46,265,950	80,982,742	-	-	1.75x	1.75x	22.3%
2015	Madison Dearborn Capital Partners VII, L.P.	-	72,154,354	107,557,255	-	-	1.49x	1.49x	12.6%
2006	Madison Dearborn Capital Partners V, L.P.	100,000,000	95,403,627	150,651,589	-	-	1.58x	1.58x	6.9%
1997	William Blair Mezzanine Capital Fund II, LP	40,000,000	40,316,298	68,341,210	-	-	1.70x	1.70x	11.9%
2002	Reliant Equity Partners, L.P.	10,000,000	10,135,217	156,740	-	-	0.02x	0.02x	-49.9%
2006	Wind Point Partners VI, L.P.	25,000,000	24,182,796	32,932,084	-	-	1.36x	1.36x	7.3%
2016	RCP SBO Fund	200,000,000	183,020,188	62,661,125	30,158,671	206,477,976	0.34x	1.47x	16.2%
2001	Edgewater Growth Capital Partners	25,000,000	25,000,000	30,665,424	-	1,343,227	1.23x	1.28x	6.0%
1993	Frontenac VI, L.P.	15,000,000	15,001,216	18,800,206	-	-	1.25x	1.25x	6.2%
1996	Apex Investment Fund III, L.P.	30,000,000	30,069,181	157,133,354	-	-	5.23x	5.23x	97.1%
2002	Banc Fund VI	50,000,000	50,000,000	60,374,193	-	-	1.21x	1.21x	2.2%
2002	Banc Fund VII Trust	45,000,000	45,000,000	41,928,202	-	-	0.93x	0.93x	-0.8%
2004	Glencoe Capital Partners III	25,000,000	38,695,161	54,041,208	-	-	1.40x	1.40x	8.4%
2004	Glencoe Capital Institutional Partners III	25,000,000	16,842,975	18,603,820	-	-	1.10x	1.10x	2.5%
2003	Hispania Private Equity, L.P.	5,000,000	5,059,887	916,501	-	-	0.18x	0.18x	-
2004	Hopewell Ventures, L.P.	10,000,000	10,000,000	3,457,107	-	-	0.35x	0.35x	-9.4%
2004	Illinois Emerging Technologies Fund	2,000,000	2,009,271	258,798	-	-	0.13x	0.13x	-24.2%
2008	Maranon Mezzanine Fund	25,000,000	31,196,517	38,504,536	-	-	1.23x	1.23x	8.2%
2004	Merit Mezzanine Fund IV, L.P.	60,000,000	56,584,762	77,255,653	-	-	1.37x	1.37x	7.4%
2000	William Blair Mezzanine Capital Fund III, L.P.	50,000,000	49,452,701	93,579,542	-	-	1.89x	1.89x	14.7%
1997	Mesirow Capital Partners VII	30,000,000	29,625,000	6,570,099	-	-	0.22x	0.22x	-14.1%
2003	Prism Mezzanine Fund	10,000,000	10,449,936	5,603,971	-	-	0.54x	0.54x	-6.6%
2019	RCP Multi-Fund Feeder SBO 1.0, L.P.	125,000,000	59,911,543	6,661,615	68,427,776	61,579,490	0.11x	1.14x	13.6%
1996	Daystar Special Situations Fund	50,000,000	50,000,000	42,479,000	-	-	0.85x	0.85x	-4.1%
1983	Frontenac Ventures IV	10,000,000	10,000,000	13,403,266	-	-	1.34x	1.34x	8.2%
1987	Frontenac Ventures V	20,000,000	20,000,000	41,581,338	-	-	2.08x	2.08x	14.3%
1994	Penman Private Equity and Mezzanine Fund	16,171,315	16,207,054	14,514,762	-	-	0.90x	0.90x	-2.5%
2013	Madison Dearborn Partners VI - Annex A	20,000,000	20,441,630	84,003,912	-	-	4.11x	4.11x	69.8%
2011	Trident V - Annex A	40,000,000	29,617,581	53,163,976	-	-	1.80x	1.80x	10.3%
1994	Fenchurch Beta Fund	5,000,000	5,000,000	3,165,878	-	-	0.63x	0.63x	-19.2%
1987	Frontenac Diversified III	197,621,000	197,621,000	243,908,940	-	-	1.23x	1.23x	7.2%
1997	Walnut Growth Partners	5,999,982	5,999,982	68,881,984	-	-	11.48x	11.48x	120.7%
1995	Angelo, Gordon & Co	25,000,000	25,000,000	38,339,635	-	-	1.53x	1.53x	12.2%
2020	RCP SBO Fund II, L.P.	125,000,000	50,830,188	2,982,903	74,169,812	54,335,160	0.06x	1.13x	12.0%
2020	RCP SBO Opportunities Fund, LP	50,000,000	42,072,674	8,283,707	7,927,326	48,749,839	0.20x	1.36x	30.0%
2021	ASP ILSTRS Asia SMA 1	200,000,000	22,300,000	-	177,700,000	17,754,869	0.00x	0.80x	-24.9%
2021	ASP ILSTRS Europe SMA 1	200,000,000	14,700,000	-	185,300,000	12,620,755	0.00x	0.86x	-29.3%
2022	RCP SBO Fund III, L.P.	200,000,000	9,981,507	-	190,018,493	9,424,336	0.00x	0.94x	-7.9%
Total		2,316,792,297	1,655,951,096	2,018,098,855	737,989,577	426,466,186	1.22x	1.48x	11.5%

**TRS Private Equity Investments in Illinois Based Companies
As of June 30, 2023**

Fund Level Exposure 6/30/23 FMV

\$28,054,805,519

IL TRS Exposure 6/30/23 FMV

\$703,358,366

TRS Investments in Illinois Based Publicly Traded Equities

As of June 30, 2023

<u>Name</u>	<u>Number of Shares</u>	<u>Total Market Value</u>
1 AAR Corp	334,524	32,193,907
2 Abbott Laboratories	553,688	60,363,066
3 AbbVie Inc	441,388	59,468,205
4 Adtalem Global Education Inc	9,642	331,106
5 Allstate Corp	275,483	12,645,976
6 AON Corporation	50,908	17,573,442
7 AptarGroup, Inc.	21,930	2,540,810
8 Archer-Daniels-Midland Co	144,557	10,493,382
9 Arthur J. Gallagher & Co.	53,139	11,667,730
10 ATI Holdings Acquisition, Inc.	99,585	4,404,645
11 ATI Holdings Inc.	99,585	4,404,645
12 Azek Company Inc	2,297	69,576
13 Baxter International Inc	126,173	5,813,394
14 Brunswick Corporation	38,494	3,335,120
15 Cars.com Inc	13,719	271,911
16 Cboe Global Markets Inc	26,380	3,640,704
17 CCC Intelligent Solutions Holdings Inc	2,097	23,507
18 CDW Corp	31,023	5,692,721
19 Century Aluminum Co	20,219	176,310
20 CF Industries Holdings, Inc.	48,632	3,376,033
21 CME Group Inc	89,719	16,624,034
22 CNA Financial Corp	3,965,815	6,367,099
23 Conagra Brands Inc	119,010	4,013,017
24 Consolidated Communications Holdings Inc	28,535	109,289
25 CTS Corp	6,974	297,581
26 Deere & Co	70,594	28,692,225
27 Discover Financial Services	142,504	16,651,592
28 DNP Select Income Fund Inc	85,014	9,934,813
29 Donnelley Financial Solutions Inc	7,806	355,407
30 Dover Corp	34,939	5,158,743
31 Equity LifeStyle Properties Inc	2,446	164,708
32 Equity Residential	85,734	5,712,671
33 Exelon Corp	377,419	15,376,050
34 Federal Signal Corp	13,462	861,972
35 First Industrial Realty Trust Inc	276,436	7,284,541
36 Fortune Brands Innovations Inc	52,781	3,797,593
37 GATX Corp	10,771	1,386,659

TRIS Investments in Illinois Based Publicly Traded Equities

As of June 30, 2023

<u>Name</u>	<u>Number of Shares</u>	<u>Total Market Value</u>
38 GE HealthCare Technologies Inc	181,218	14,722,150
39 Heidrick & Struggles International, Inc.	7,992	211,548
40 Horace Mann Educators Corporation	81,264	816,242
41 Hub Group Inc	10,402	835,489
42 Hyatt Hotels Corporation	58,453	1,762,426
43 IDEX Corp	18,607	4,005,343
44 Ingredion Inc	27,518	2,935,070
45 John B. Sanfilippo & Son, Inc.	2,614	306,544
46 John Bean Technologies Corp	12,606	1,529,108
47 Jones Lang LaSalle Inc	19,900	3,100,420
48 Kellogg Co	116,725	4,576,631
49 Kemper Corp	26,673	1,287,239
50 Knowles Corp	36,198	653,736
51 LKQ Corp	175,862	10,247,479
52 Mcdonald's Corp	245,650	73,304,417
53 Methode Electronics Inc	10,961	367,413
54 Middleby Corp	17,730	2,621,026
55 Mondelez International Inc	410,525	30,101,746
56 Motorola Solutions Inc	38,674	11,379,909
57 Northern Trust Corp	51,989	3,894,415
58 Old Republic International Corp	358,562	5,306,558
59 Option Care Health Inc	36,565	1,187,997
60 Packaging Corp Of America	22,494	3,002,366
61 Paylocity Holding Corp	9,132	1,685,128
62 Perdoceo Education Corp	19,180	235,339
63 Portillos Inc	90,322	2,034,955
64 RB Global Inc	8,692	522,140
65 RB Global Inc	8,692	522,140
66 Reynolds Consumer Products Inc	1,036	29,267
67 RLI Corp	9,605	1,310,794
68 Stepan Co	5,994	572,787
69 Stericycle Inc	38,531	1,789,380
70 SunCoke Energy Inc	32,564	256,279
71 Titan International Inc	11,259	129,253
72 Tootsie Roll Industries Inc	3,976	141,163
73 TransUnion	3,951	309,482
74 TreeHouse Foods Inc	15,908	801,445

TRS Investments in Illinois Based Publicly Traded Equities

As of June 30, 2023

<u>Name</u>	<u>Number of Shares</u>	<u>Total Market Value</u>
75 Ulta Beauty Inc	13,661	6,428,798
76 United Airlines Holdings Inc	81,894	4,493,524
77 Univar Solutions Inc	65,839	2,359,670
78 US Foods Holding Corp	82,833	3,644,652
79 Ventas Inc	99,922	4,768,278
80 Veradigm Inc	24,156	304,366
81 Walgreens Boots Alliance Inc	343,328	9,781,415
82 Wintrust Financial Corp	25,456	1,848,615
83 WW Grainger Inc	10,224	8,062,544
84 Zebra Technologies Corp.	12,635	3,737,812
		595,198,676

Illinois-Based Fixed Income / Debt Securities
As of June 30, 2023

CUSIP Number	Security Name	Maturity Date	Interest Rate	Shares/Par Value	Total NAV	Major Industry Name	Manager
02361DAQ3	AMEREN ILLINOIS CO	3/15/2046	4.15	9,600,000	\$7,954,374.00	Investment Grade Corp	PGIM
02361DAS9	AMEREN ILLINOIS CO	5/15/2028	3.80	164,200,000	\$158,197,098.00	Investment Grade Corp	PGIM
167725AC4	CHICAGO IL TRANS AUTH SALES TAX	12/1/2040	6.90	9,489,516	\$10,544,778.00	Municipal	PGIM
BL3665124	MEDLINE TL B 1L TSFR1M	10/23/2028	8.35	29,351	\$29,047.76	BKL	PIMCO
23166MAA1	CUSHMAN & WAKEFIELD US SR SEC 144	5/15/2028	6.75	45,898	\$41,579.32	CORP	PIMCO
62482BAA0	MEDLINE INDUSTRIES SEC 144A SMR	4/1/2029	3.88	24,810	\$21,584.84	CORP	PIMCO
20338HAB9	COMMSCOPE TECHNOLOGIES LLC SR UN	3/15/2027	5.00	59,544	\$41,530.99	CORP	PIMCO
90932PAA6	UNITED AIR EETC 14-1 A PTT SEC	10/11/2027	4.00	36,830	\$34,677.48	CORP	PIMCO
448579AN2	HYATT HOTELS CORP SR UNSEC	10/1/2024	1.80	540,837	\$514,977.36	CORP	PIMCO
448579AJ1	HYATT HOTELS CORP SR UNSEC	4/23/2030	6.00	387,873	\$388,398.20	CORP	PIMCO
695156AR0	PACKAGING CORP OF AMERICA SR UNSE	9/15/2024	3.65	21,852	\$21,408.78	CORP	PIMCO
071813CP2	BAXTER INTERNATIONAL INC SMR	12/1/2028	2.27	38,241	\$32,797.32	CORP	PIMCO
071813CH0	BAXTER INTERNATIONAL INC SMR SR UN	11/29/2024	1.32	136,575	\$128,208.05	CORP	PIMCO
00287YCY3	ABBVIE INC SR UNSEC	3/15/2035	4.55	60,093	\$57,272.37	CORP	PIMCO
00287YCA5	ABBVIE INC SR UNSEC SMR	11/21/2039	4.05	240,372	\$209,403.07	CORP	PIMCO
00287YBX6	ABBVIE INC SMR	11/21/2029	3.20	190,113	\$172,035.60	CORP	PIMCO
00287YBV0	ABBVIE INC SMR	11/21/2026	2.95	60,093	\$56,168.61	CORP	PIMCO
30161NAU5	EXELON CORP SR UNSEC	4/15/2026	3.40	38,241	\$36,353.24	CORP	PIMCO
167593Y30	CHICAGO -A-AMT	1/1/2055	5.00	84,420	\$87,130.53	MUNI	PIMCO
16772PAQ9	CHICAGO TRANSIT BAB	12/1/2040	6.20	34,144	\$37,496.64	MUNI	PIMCO
452152GS4	ILLINOIS-BABS	7/1/2035	7.35	70,551	\$76,109.05	MUNI	PIMCO
452152Q46	ILLINOIS ST-D	11/1/2025	5.00	168,841	\$174,356.15	MUNI	PIMCO
BL3604099	UNITED AIRLINES INC TL B 1L TSFR3M	4/21/2028	9.29	89,685	\$89,785.03	BKL	PIMCO
BL3541366	SOTERA HEALTH HLDGS LLC TL 1L USD T	12/11/2026	8.02	96,268	\$95,049.92	BKL	PIMCO
90932PAA6	UNITED AIR EETC 14-1 A PTT SEC	10/11/2027	4.00	9,378	\$8,829.86	CORP	PIMCO
452152BM2	ILLINOIS ST-BABS	2/1/2035	6.63	80,788	\$84,393.44	MUNI	PIMCO
452152GS4	ILLINOIS-BABS	7/1/2035	7.35	65,161	\$70,294.41	MUNI	PIMCO
909318AA5	UNITED AIR 2018-1 AA PTT	9/1/2031	3.50	90	\$287,141.75	CORP	PIMCO
909319AA3	UNITED AIRLINES INC EETC 2013-1A	2/15/2027	4.30	96	\$283,023.67	CORP	PIMCO
90931CAA6	UNITED AIR 2019-1 AA PTT	2/25/2033	4.15	92	\$769,967.98	CORP	PIMCO
90931GAA7	UNITED AIR 2020-1 A PTT EETC SEC	4/15/2029	5.88	99	\$9,173,391.86	CORP	PIMCO
90932JAA0	UNITED AIR 2019-2 AA EETC PTT	11/1/2033	2.70	84	\$2,104,235.61	CORP	PIMCO
90932LAA5	UNITED AIR 2015-1 AA PTT	6/1/2029	3.45	92	\$60,904.39	CORP	PIMCO
90932PAA6	UNITED AIR EETC 14-1 A PTT SEC	10/11/2027	4.00	94	\$53,396.85	CORP	PIMCO
12513GBA6	CDW LLC/CDW FIN	12/1/2024	5.50	2,883,000	\$2,876,831.98	TECHNOLOGY	Dolan McEniry
12513GBD0	CDW LLC/CDW FIN	4/1/2028	4.25	12,248,000	\$11,361,711.26	TECHNOLOGY	Dolan McEniry
12513GBF5	CDW LLC/CDW FIN	2/15/2029	3.25	5,799,000	\$5,039,454.58	TECHNOLOGY	Dolan McEniry
205887CA8	CONAGRA BRANDS INC	5/1/2024	4.30	6,868,000	\$6,823,773.80	CONSUMER NON-CYCLICAL	Dolan McEniry
205887CB6	CONAGRA BRANDS INC	11/1/2025	4.60	4,869,000	\$4,794,938.95	CONSUMER NON-CYCLICAL	Dolan McEniry
205887CC4	CONAGRA BRANDS INC	11/1/2028	4.85	2,569,000	\$2,524,933.71	CONSUMER NON-CYCLICAL	Dolan McEniry
34964CAA4	FORTUNE BRANDS HOME & SECURITY	6/15/2025	4.00	10,639,000	\$10,310,460.52	CAPITAL GOODS	Dolan McEniry
620076BF5	MOTOROLA SOLUTIONS INC	9/1/2024	4.00	1,169,000	\$1,156,637.08	TECHNOLOGY	Dolan McEniry
620076BL2	MOTOROLA SOLUTIONS INC	2/23/2028	4.60	7,513,000	\$7,405,655.97	TECHNOLOGY	Dolan McEniry
620076BN8	MOTOROLA SOLUTIONS INC	5/23/2029	4.60	5,879,000	\$5,717,273.52	TECHNOLOGY	Dolan McEniry
448579AF9	Hyatt Hotels Corp	3/15/2026	4.85	1,730,000	\$1,741,374.62	Corporate	MacKay Shields

251,690,246.12

Due to the generic nature of the law, the following footnotes apply:

*Excludes FNMA/GNMA/FHLLB/SBA bonds/loans with residential/commercial mortgage pools in the State of Illinois.

*Excludes underlying mortgage pools on credits where partial positions are financing Illinois properties.

*Excludes swaps/options where positions may be long or short on Illinois-based firms.

*Excludes partial Federal Agency or Non-Agency positions on Illinois-based assets.

*Excludes private debt/credit where loans or other financing positioning may be in place for Illinois based public or private companies (sponsored and non-sponsored).

*Excludes bond-beta commingled or closed-end fund structures where Illinois-based exposure may be in place.

*Excludes STIF and securities lending security collateral that may contain other Illinois related debt holdings.

**Broker Commissions Paid to Illinois-Based Firms
For the 6 month period ending June 30, 2023**

Broker Name	Equity Commissions	% of Total
Cabrera Capital Markets	\$17,737	21.5%
Loop Capital Markets	\$64,550	78.2%
North South Capital	\$207	0.3%
Total	\$82,494	100.0%

Total Commissions (6-months)	\$2,850,373
% of Total Equity Commissions	2.9%

**Minority and Female-Owned External Managers
Illinois Based MWBE Firms
As of June 30, 2023**

<u>Manager Name</u>	<u>Asset Class</u>	<u>Ownership</u>	<u>Total Exposure Value</u>	<u>Percent of Asset Class</u>	<u>Percent of Total Fund</u>
Loop Capital Asset Management	Global Income	African American	1,090,358,031	6.29%	1.64%
Illinois-Based MWBE Firms			1,090,358,031		1.64%