



ATIVO
CAPITAL

Monthly Report

Account

1/31/2023

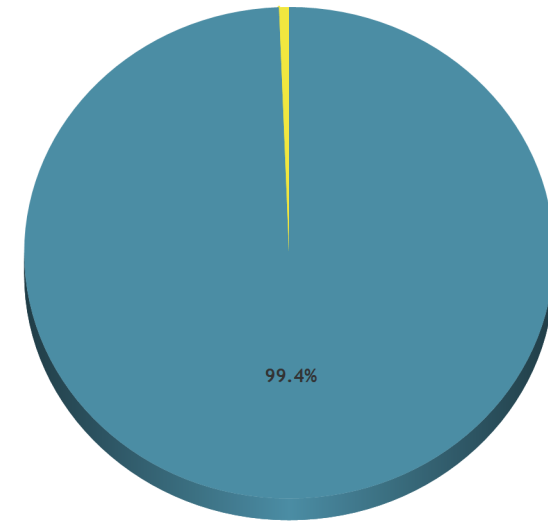
Public School Teachers' Pension and Retirement Fund of Chicago



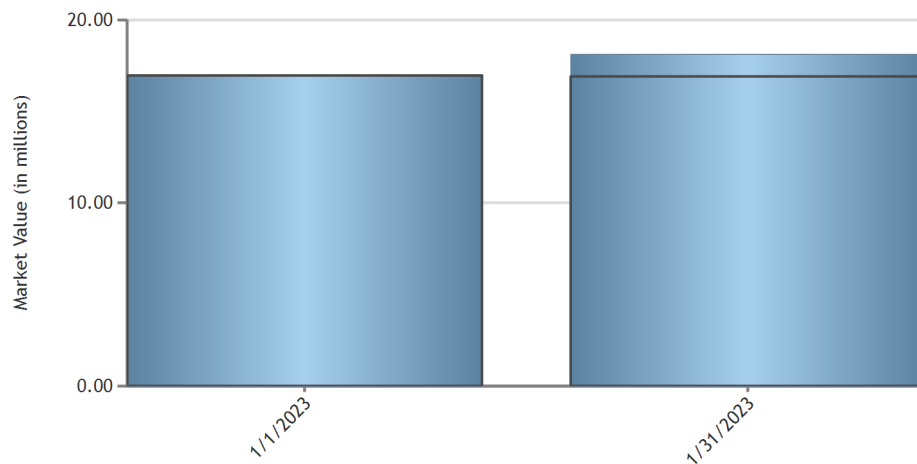
Activity Summary

	Month to Date	Year to Date
Beginning Value	16,958,302.73	16,958,302.73
Net Contributions/Withdrawals	-52,515.38	-52,515.38
Realized Gains	-3,544.22	-3,544.22
Unrealized Gains	1,173,144.33	1,173,144.33
Income Received	31,840.92	31,840.92
Ending Value	18,107,228.38	18,107,228.38

Portfolio Allocation as of 1/31/2023



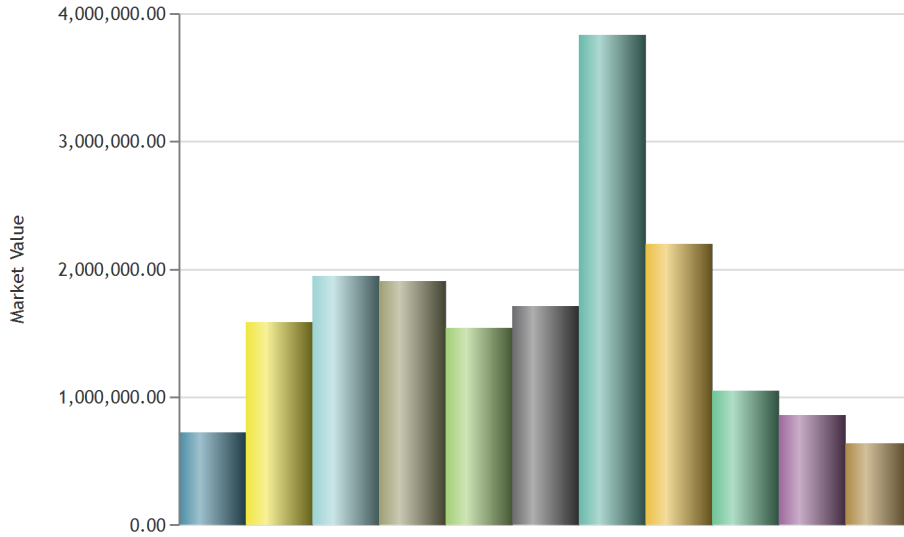
Change in Portfolio



□ Beginning Market Value Plus Flows ■ Ending Market Value

Asset Class	Market Value	% Assets	Curr. Yield
Equities	17,997,650.99	99.4	3.0
Cash and Equivalents	109,577.39	0.6	0.8
Total	18,107,228.38	100.0	3.0

Portfolio Allocation as of 1/31/2023

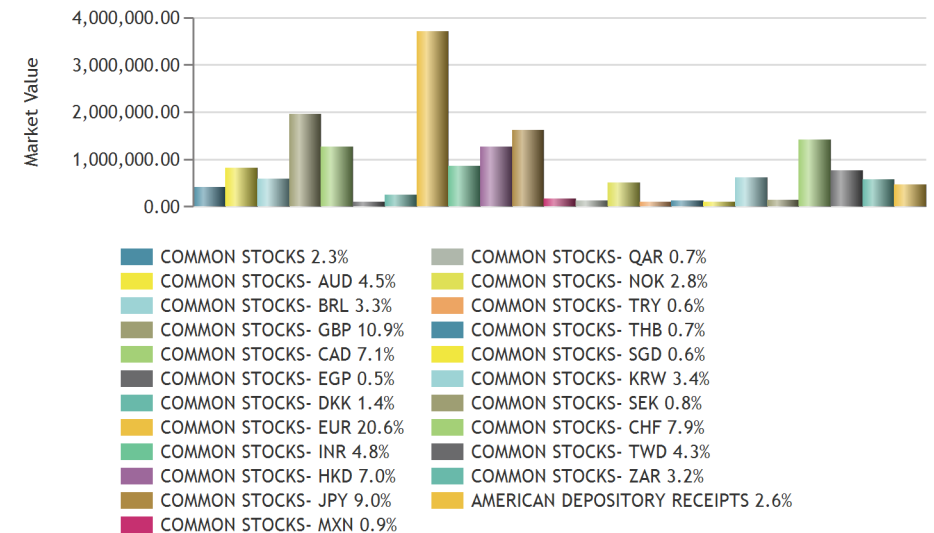


Industry Sector	Market Value	% Equity	% Assets
ENERGY	723,927.44	4.0	4.0
MATERIALS	1,584,518.28	8.8	8.8
INDUSTRIALS	1,946,747.47	10.8	10.8
CONSUMER DISCRETIONARY	1,909,570.98	10.6	10.5
CONSUMER STAPLES	1,540,593.74	8.6	8.5
HEALTHCARE	1,710,906.48	9.5	9.4
FINANCIALS	3,832,168.33	21.3	21.2
INFORMATION TECHNOLOGY	2,199,332.46	12.2	12.1
COMMUNICATION SERVICES	1,052,384.49	5.8	5.8
UTILITIES	857,979.33	4.8	4.7
REAL ESTATE	639,521.96	3.6	3.5
Equity Total	17,997,650.99	100.0	99.4

Top 10 Holdings

Symbol	Security	Market Value	% Assets
6889106	Taiwan Semicon Man TWD	321,284.26	1.8
7123870	Nestle SA CHF (Regd)	310,627.27	1.7
4061412	LVMH Moet Hennessy EUR	304,093.97	1.7
bmmv2k8	Tencent Holdings Ltd Hkd0.00002	272,562.91	1.5
bhc8x90	Novo-Nordisk AS Dkk0.2 Ser B	254,548.60	1.4
6144690	BHP Group Ltd NPV	231,042.94	1.3
2196286	Vale SA NPV	227,576.15	1.3
brjl176	UBS Group AG CHF (Regd)	226,403.27	1.3
b1xzs82	Anglo American USD	225,756.39	1.2
5983816	Zurich Insurance CHF	221,485.71	1.2
Top 10 Holdings Total		2,595,381.47	14.3

Equity Allocation by Security Type



Public School Teachers' Pension and Retirement Fund of Chicago

			Local Currency				Reporting Currency		
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
US Dollar(FX= 1.0000)									
COMMON STOCKS									
1309.00	chkp	Check Point Software Tech Ltd	114.16	149,432.49	127.20	166,504.80	166,504.80	0.9	0.0
800.00	bap	Credicorp Ltd	147.80	118,243.16	134.30	107,440.00	107,440.00	0.6	2.9
2330.00	yumc	Yum China Holdings Inc	57.07	132,976.60	61.61	143,551.30	143,551.30	0.8	0.8
				400,652.25		417,496.10	417,496.10	2.3	1.0
AMERICAN DEPOSITORY RECEIPTS									
1320.00	baba	Alibaba Group Holding Ltd Sp ADS	174.35	230,145.06	110.20	145,464.00	145,464.00	0.8	0.0
1340.00	dq	Daqo New Energy Corp Sp ADR	58.97	79,021.14	45.51	60,983.40	60,983.40	0.3	0.0
1630.00	ntes	Netease Inc Sp ADR	70.93	115,622.28	88.61	144,434.30	144,434.30	0.8	1.7
7200.00	VIPS	Vipshop Holdings Limited Sponsored ADSA	10.68	76,884.48	15.47	111,384.00	111,384.00	0.6	0.0
				501,672.96		462,265.70	462,265.70	2.6	0.5
CASH AND EQUIVALENTS									
cash		Cash Account - USD		28,974.25		28,974.25	28,974.25	0.2	3.2
				28,974.25		28,974.25	28,974.25	0.2	3.2
US Dollar Total				931,299.46		908,736.05	908,736.05	5.0	0.8
Australian Dollar(FX= 1.4191)									
COMMON STOCKS- AUD									
6640.00	6144690	BHP Group Ltd NPV	34.52	229,232.87	49.38	327,883.20	231,042.94	1.3	9.7
7941.00	6086253	Fortescue Metals G NPV	10.99	87,275.97	22.24	176,607.84	124,446.74	0.7	1.9
7380.00	b03fyz4	Goodman Group NPV (Stapled Units)	21.01	155,050.09	19.97	147,378.60	103,850.35	0.6	1.5
1170.00	b28ytc2	Macquarie Group Ltd NPV	162.49	190,112.64	187.34	219,187.80	154,450.71	0.9	3.3
5125.00	b432qw4	Seven Group Holdings NPV	22.73	116,469.12	22.67	116,183.75	81,868.89	0.5	2.0
5410.00	6821120	Sonic Healthcare NPV	34.77	188,092.98	31.58	170,847.80	120,387.92	0.7	3.0
				966,233.67		1,158,088.99	816,047.55	4.5	4.5

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
CASH AND EQUIVALENTS- AUD									
940.95	divacc	Dividend Accrual - Au	1.00	940.95	1.00	940.95	663.04	0.0	0.0
				940.95		940.95	663.04	0.0	0.0
Australian Dollar Total				967,174.62		1,159,029.94	816,710.59	4.5	4.5
Brazilian Real(FX= 5.0915)									
COMMON STOCKS- BRL									
18650.00	b9n3sq0	BB Seguridade Part NPV	36.92	688,565.42	37.78	704,597.00	138,388.28	0.8	5.2
27260.00	b0d7494	EDP Energias Br NPV	23.59	643,177.79	20.37	555,286.20	109,062.49	0.6	3.9
21560.00	2684532	Petrol Brasileiros Prf NPV	32.30	696,307.62	26.07	562,069.20	110,394.72	0.6	0.0
12260.00	2196286	Vale SA NPV	93.11	1,141,497.85	94.51	1,158,692.60	227,576.15	1.3	0.0
				3,169,548.68		2,980,645.00	585,421.64	3.2	1.9
CASH AND EQUIVALENTS- BRL									
57846.29	divacc	Dividend Accrual - Br	1.00	57,846.29	1.00	57,846.29	11,361.46	0.1	0.0
				57,846.29		57,846.29	11,361.46	0.1	0.0
Brazilian Real Total				3,227,394.97		3,038,491.29	596,783.10	3.3	1.9
British Pound Sterling(FX= 0.8123)									
COMMON STOCKS- GBP									
5290.00	b1xzs82	Anglo American USD	30.86	163,260.07	34.67	183,377.85	225,756.39	1.2	6.2
1230.00	0989529	AstraZeneca USD	111.27	136,860.87	105.90	130,257.00	160,359.33	0.9	2.1
24940.00	bvyvfw2	Auto Trader Group GBP	6.03	150,310.91	6.27	156,373.80	192,511.71	1.1	1.1
3670.00	0237400	Diageo Ord Gbp0.28 101/108	38.10	139,829.68	35.20	129,184.00	159,038.36	0.9	2.1
4620.00	b19nlv4	Experian Ord USD	22.33	103,170.87	29.53	136,428.60	167,957.19	0.9	1.2
20950.00	b4t3bw6	Glencore PLC USD	4.98	104,243.04	5.41	113,381.40	139,583.79	0.8	4.8
6928.00	bn7swp6	Gsk PLC Gbp0.3125	19.72	136,603.30	14.23	98,613.15	121,402.61	0.7	5.6

Public School Teachers' Pension and Retirement Fund of Chicago

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
19750.00	b17bbq5	Investec Ord GBP	5.41	106,918.40	5.18	102,226.00	125,850.38	0.7	5.3
58820.00	0560399	Legal & General Gp Ord GBP	2.58	151,583.59	2.54	149,402.80	183,929.72	1.0	7.3
2440.00	3208986	Next GBP	58.81	143,501.02	66.18	161,479.20	198,796.97	1.1	2.9
2440.00	0718875	Rio Tinto GBP	45.43	110,846.38	63.19	154,183.60	189,815.36	1.0	9.1
7900.00	b1n7z09	Safestore Holdings GBP	8.81	69,576.33	10.06	79,474.00	97,840.41	0.5	2.5
				1,516,704.47		1,594,381.40	1,962,842.22	10.8	4.3

CASH AND EQUIVALENTS- GBP

0.27	cash	Cash Account - GBP	1.00	0.27	1.00	0.27	0.33	0.0	0.0
642.64	divacc	Dividend Accrual - GB	1.00	642.64	1.00	642.64	791.15	0.0	0.0
				642.91		642.91	791.49	0.0	0.0

British Pound Sterling Total				1,517,347.38		1,595,024.31	1,963,633.70	10.8	4.3
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Canadian Dollar(FX= 1.3344)

COMMON STOCKS- CAD

3660.00	atd	Alimentation Couche-Tard Inc	47.61	174,253.83	60.76	222,381.60	166,659.12	0.9	0.9
2670.00	b188th2	BCE Inc	65.43	174,697.40	62.90	167,943.00	125,861.28	0.7	5.9
2010.00	bj2l575	CGI Inc Cl A	51.98	104,486.61	114.04	229,220.40	171,784.31	0.9	0.0
2400.00	2077303	National Bank Cand Montreal Qu	104.57	250,972.33	99.95	239,880.00	179,772.92	1.0	3.9
1720.00	2754383	Royal Bank of Canada Montreal Que	87.68	150,813.11	136.16	234,195.20	175,512.57	1.0	3.9
2760.00	2566124	Sun Life Financial Inc	70.63	194,932.59	66.86	184,533.60	138,294.75	0.8	4.3
2650.00	2897222	Toronto Dominion Bank Ont	88.27	233,928.31	92.06	243,959.00	182,829.84	1.0	3.9
1020.00	2956662	Weston George Ltd	114.60	116,888.75	171.17	174,593.40	130,845.28	0.7	1.5
				1,400,972.94		1,696,706.20	1,271,560.09	7.0	3.0

Public School Teachers' Pension and Retirement Fund of Chicago

			Local Currency				Reporting Currency		
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
CASH AND EQUIVALENTS- CAD									
(2328.00)	cash	Cash Account - CAD	1.00	-2,328.00	1.00	-2,328.00	-1,744.67	0.0	0.0
4598.40	divacc	Dividend Accrual - CA	1.00	4,598.40	1.00	4,598.40	3,446.17	0.0	0.0
				2,270.40		2,270.40	1,701.50	0.0	0.0
Canadian Dollar Total				1,403,243.34		1,698,976.60	1,273,261.59	7.0	3.0
Egyptian Pound(FX= 30.1800)									
COMMON STOCKS- EGP									
161698.00	6298177	Eastern Tobacco Egp15	12.03	1,945,655.90	17.90	2,894,394.20	95,904.38	0.5	5.6
				1,945,655.90		2,894,394.20	95,904.38	0.5	5.6
CASH AND EQUIVALENTS- EGP									
1373393.44	cash	Cash Account - Eg	1.00	1,373,393.44	1.00	1,373,393.44	45,506.74	0.3	0.0
				1,373,393.44		1,373,393.44	45,506.74	0.3	0.0
Egyptian Pound Total				3,319,049.34		4,267,787.64	141,411.12	0.8	3.8
Danish Krone(FX= 6.8498)									
COMMON STOCKS- DKK									
1849.00	bhc8x90	Novo-Nordisk AS Dkk0.2 Ser B	457.82	846,518.37	943.00	1,743,607.00	254,548.60	1.4	0.9
				846,518.37		1,743,607.00	254,548.60	1.4	0.9
Danish Krone Total				846,518.37		1,743,607.00	254,548.60	1.4	0.9
Euro(FX= 0.9208)									
COMMON STOCKS- EUR									
305.00	b929f46	ASML Holding NV EUR	356.55	108,746.24	602.60	183,793.00	199,608.37	1.1	0.3
15370.00	bywp840	Banca Mediolanum NPV	8.13	124,909.26	8.77	134,733.42	146,327.22	0.8	5.4

Public School Teachers' Pension and Retirement Fund of Chicago

Quantity	Symbol	Security	Local Currency			Reporting Currency			Curr. Yield
			Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	
24580.00	5501906	BBVA (Bilb-Viz-Arg) EUR	4.84	118,874.82	6.46	158,860.54	172,530.47	1.0	1.5
740.00	4163437	Cap Gemini EUR	172.03	127,302.71	173.90	128,686.00	139,759.42	0.8	1.4
8470.00	5842359	Deutsche Telekom NPV (Regd)	16.61	140,651.55	20.45	173,211.50	188,116.33	1.0	3.4
12180.00	4942904	E.On SE NPV	12.21	148,742.61	9.99	121,629.48	132,095.69	0.7	4.9
1900.00	b13x013	Eiffage EUR	86.56	164,455.23	97.96	186,124.00	202,139.95	1.1	3.2
24250.00	7144569	Enel SPA EUR	6.32	153,212.22	5.39	130,731.75	141,981.20	0.8	5.2
2340.00	b0cch46	Heineken Holding EUR	70.30	164,495.34	75.65	177,021.00	192,253.64	1.1	2.2
13770.00	b288c92	Iberdrola SA EUR	6.64	91,446.01	10.75	147,958.65	160,690.48	0.9	3.0
26989.00	bd2z8s7	Italgas Spa NPV	5.54	149,602.67	5.37	144,795.99	157,255.67	0.9	4.4
510.00	4057808	L'Oreal EUR	256.58	130,857.14	378.05	192,805.50	209,396.40	1.2	1.0
350.00	4061412	LVMH Moet Hennessy EUR	611.52	214,031.42	800.00	280,000.00	304,093.97	1.7	0.6
840.00	4741844	Merck KGAA NPV	132.10	110,961.58	191.05	160,482.00	174,291.46	1.0	0.7
4580.00	bng8pq9	NN Group NV EUR	36.63	167,779.70	39.82	182,375.60	198,069.00	1.1	6.3
9700.00	7107250	Opap(Org Of Footb) EUR (Cr)	12.51	121,368.84	13.78	133,666.00	145,167.95	0.8	5.8
2730.00	5228658	Randstad NV EUR	50.54	137,967.93	58.68	160,196.40	173,981.29	1.0	8.5
5433.00	bywlc68	Relx PLC GBP	13.32	72,393.69	27.26	148,103.58	160,847.88	0.9	1.6
3900.00	5226038	Sampo PLC Ser A NPV	41.99	163,778.87	48.17	187,863.00	204,028.59	1.1	5.9
1200.00	4821100	Solvay SA NPV	105.70	126,835.20	106.65	127,980.00	138,992.67	0.8	2.6
1590.00	5671519	Wolters Kluwer EUR	28.84	45,858.08	100.15	159,238.50	172,940.96	1.0	1.6
				2,784,271.12		3,420,255.91	3,714,568.60	20.5	3.2

CASH AND EQUIVALENTS- EUR

(0.15)	cash	Cash Account - EUR	1.00	-0.15	1.00	-0.15	-0.16	0.0	0.0
				-0.15		-0.15	-0.16	0.0	0.0

Euro Total				2,784,270.97		3,420,255.76	3,714,568.44	20.5	3.2
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Indian Rupee(FX= 81.9287)

COMMON STOCKS- INR

14870.00	b174733	Allcargo Logistics Inr2	403.75	6,003,755.19	419.05	6,231,273.50	76,057.23	0.4	0.7
51580.00	b4z9xf5	Coal India Ltd INR	199.05	10,266,773.86	224.85	11,597,763.00	141,559.14	0.8	7.8
2900.00	bmw4cv8	Eicher Motors Inr1	3,843.98	11,147,536.10	3,263.35	9,463,715.00	115,511.53	0.6	0.6
9411.00	6294896	Hcl Technologies Inr2	635.21	5,977,970.23	1,122.20	10,561,024.20	128,904.98	0.7	0.7

Public School Teachers' Pension and Retirement Fund of Chicago

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
34250.00	6139726	Hindustan Zinc Inr2	353.45	12,105,617.41	332.85	11,400,112.50	139,146.67	0.8	0.0
9930.00	6582483	Sun Pharmaceutical Inr1(Demat)	958.82	9,521,035.09	1,034.50	10,272,585.00	125,384.37	0.7	1.0
3230.00	b01npj1	Tata Consultancy S Inr1	3,421.47	11,051,356.98	3,358.70	10,848,601.00	132,415.07	0.7	0.9
				66,074,044.86		70,375,074.20	858,978.98	4.7	1.8

CASH AND EQUIVALENTS- INR

0.17	cash	Cash Account - INR	1.00	0.17	1.00	0.17	0.00	0.0	0.0
597584.96	divacc	Dividend Accrual - In	1.00	597,584.96	1.00	597,584.96	7,293.96	0.0	0.0
				597,585.13		597,585.13	7,293.96	0.0	0.0

Indian Rupee Total				66,671,629.99		70,972,659.33	866,272.94	4.8	1.8
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Hong Kong Dollar(FX= 7.8386)

COMMON STOCKS- HKD

42170.00	b09n7m0	China Shenhua Ener H CNY	23.14	975,873.50	24.35	1,026,839.50	130,998.65	0.7	4.2
83700.00	b4pppy6	I/Mongolia Yitai C H CNY	11.32	947,603.92	11.12	930,744.00	118,739.31	0.7	8.4
45570.00	6491318	Kingboard Chemical HKD	37.95	1,729,560.47	32.00	1,458,240.00	186,034.41	1.0	3.1
199000.00	6340078	Kunlun Energy Comp HKD	6.40	1,273,361.32	6.18	1,229,820.00	156,893.81	0.9	4.2
191000.00	6706250	PICC Property & CA H CNY	7.51	1,434,963.59	7.37	1,407,670.00	179,582.96	1.0	4.2
7030.00	6859927	Sun Hung Kai Prop NPV	115.85	814,405.52	111.10	781,033.00	99,639.98	0.6	4.5
43200.00	b67c2g0	Swire Properties L NPV	22.91	989,717.53	22.00	950,400.00	121,246.91	0.7	3.9
5590.00	bmmv2k8	Tencent Holdings Ltd Hkd0.00002	412.98	2,308,573.48	382.20	2,136,498.00	272,562.91	1.5	0.3
				10,474,059.33		9,921,244.50	1,265,698.95	7.0	3.6

Hong Kong Dollar Total				10,474,059.33		9,921,244.50	1,265,698.95	7.0	3.6
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Japanese Yen(FX= 130.0450)

COMMON STOCKS- JPY

1780.00	6870490	Advantest Corp NPV	9,886	17,597,746	9,200	16,376,000	125,925.64	0.7	0.7
6320.00	6985383	Astellas Pharma NPV	1,748	11,049,952	1,913	12,087,000	92,944.75	0.5	2.1
4520.00	byp97j7	Dexerials Corp NPV	3,741	16,911,468	2,748	12,420,960	95,512.78	0.5	2.4

Public School Teachers' Pension and Retirement Fund of Chicago

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
4100.00	b3ff8w8	Hoshizaki Corp NPV	4,153	17,025,525	4,655	19,085,500	146,760.74	0.8	2.6
11620.00	6569464	Marubeni Corp NPV	1,544	17,943,214	1,587	18,435,130	141,759.62	0.8	2.2
5050.00	b1cwjm5	Nomura Real Estate Inc NPV	3,608	18,219,999	2,860	14,443,000	111,061.56	0.6	2.8
7920.00	6661144	ORIX Corp NPV	2,274	18,012,845	2,275	18,018,000	138,552.04	0.8	3.9
3860.00	bqrrz00	Recruit Holdings Co L NPV	4,390	16,945,282	4,144	15,995,840	123,002.35	0.7	0.7
2200.00	6804682	Shionogi & Co NPV	6,119	13,460,909	6,183	13,602,600	104,599.18	0.6	1.9
2820.00	b62g7k6	Sompo Holdings Inc NPV	6,298	17,760,100	5,585	15,749,700	121,109.62	0.7	2.7
7780.00	6858946	Sumitomo Corp NPV	2,289	17,811,533	2,323	18,072,940	138,974.51	0.8	3.9
3730.00	6431897	Sumitomo Mitsui Tr NPV	4,828	18,009,093	4,735	17,661,550	135,811.07	0.8	4.2
5380.00	b292rc1	ZOZO, Inc.	2,735	14,716,620	3,350	18,023,000	138,590.49	0.8	0.9
				215,464,286		209,971,220	1,614,604.33	8.9	2.4

CASH AND EQUIVALENTS- JPY

205175.00	divacc	Dividend Accrual - Jp	1	205,175	1	205,175	1,577.72	0.0	0.0
				205,175		205,175	1,577.72	0.0	0.0

Japanese Yen Total				215,669,461		210,176,395	1,616,182.05	8.9	2.4
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Mexican Peso(FX= 18.8000)

COMMON STOCKS- MXN

20150.00	2421041	Gpo Fin Banorte NPV Series O	117.32	2,363,950.42	156.19	3,147,228.50	167,405.77	0.9	0.0
				2,363,950.42		3,147,228.50	167,405.77	0.9	0.0

Mexican Peso Total				2,363,950.42		3,147,228.50	167,405.77	0.9	0.0
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Qatari Rial(FX= 3.6417)

COMMON STOCKS- QAR

33010.00	6673570	INDUSTRIES OF QATA	14.45	476,925.92	14.05	463,790.50	127,353.74	0.7	4.3
				476,925.92		463,790.50	127,353.74	0.7	4.3

Qatari Rial Total				476,925.92		463,790.50	127,353.74	0.7	4.3
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Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
Norwegian Krone(FX= 9.9883)									
COMMON STOCKS- NOK									
4110.00	b1l95g3	Aker BP ASA NOK	242.19	995,397.77	303.20	1,246,152.00	124,761.80	0.7	0.6
3210.00	7133608	Equinor ASA NOK	366.70	1,177,110.49	303.30	973,593.00	97,473.83	0.5	0.3
6830.00	b4ph0c5	Gjensidige Forsikr NOK	204.42	1,396,211.69	178.90	1,221,887.00	122,332.44	0.7	4.3
3800.00	7751259	Yara International NOK	477.26	1,813,576.91	442.00	1,679,600.00	168,157.59	0.9	6.8
				5,382,296.86		5,121,232.00	512,725.65	2.8	3.5
Norwegian Krone Total				5,382,296.86		5,121,232.00	512,725.65	2.8	3.5
Turkish Lira(FX= 18.8105)									
COMMON STOCKS- TRY									
12720.00	b03my33	Tofas Otomobil Fab Try1	91.27	1,161,012.89	158.10	2,011,032.00	106,910.08	0.6	1.1
				1,161,012.89		2,011,032.00	106,910.08	0.6	1.1
Turkish Lira Total				1,161,012.89		2,011,032.00	106,910.08	0.6	1.1
Thai Baht(FX= 33.0100)									
COMMON STOCKS- THB									
19100.00	b0166d1	Bumrungrad Hoptl THB (Local)	226.23	4,321,084.29	217.00	4,144,700.00	125,558.92	0.7	1.5
				4,321,084.29		4,144,700.00	125,558.92	0.7	1.5
Thai Baht Total				4,321,084.29		4,144,700.00	125,558.92	0.7	1.5
Singapore Dollar(FX= 1.3143)									
COMMON STOCKS- SGD									
110450.00	byyfhz2	Frasers Log & Com NPV Units (REIT)	1.45	160,069.42	1.26	139,167.00	105,882.76	0.6	5.1
				160,069.42		139,167.00	105,882.76	0.6	5.1
Singapore Dollar Total				160,069.42		139,167.00	105,882.76	0.6	5.1

Public School Teachers' Pension and Retirement Fund of Chicago

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
South Korean Won(FX= 1,231.8002)									
COMMON STOCKS- KRW									
17904.00	bb96z33	Jb Financial Group KRW	7,661.28	137,167,571.00	10,140.00	181,546,560.00	147,383.15	0.8	1.8
4530.00	6505316	KT Corporation KRW	36,859.53	166,973,681.00	35,050.00	158,776,500.00	128,897.95	0.7	3.1
1780.00	6175076	KT&G Corporation KRW	94,112.80	167,520,784.00	92,500.00	164,650,000.00	133,666.18	0.7	5.2
4150.00	6771720	Samsung Electronic KRW	68,566.72	284,551,876.00	61,000.00	253,150,000.00	205,512.26	1.1	2.3
				756,213,912.00		758,123,060.00	615,459.54	3.4	3.0
CASH AND EQUIVALENTS- KRW									
14421170.40	divacc	Dividend Accrual - Kr	1.00	14,421,170.40	1.00	14,421,170.40	11,707.40	0.1	0.0
				14,421,170.40		14,421,170.40	11,707.40	0.1	0.0
South Korean Won Total				770,635,082.40		772,544,230.40	627,166.93	3.5	2.9
Swedish Krona(FX= 10.4698)									
COMMON STOCKS- SEK									
11630.00	4813345	Skand Enskilda Bkn Ser A NPV	115.54	1,343,778.17	126.15	1,467,124.50	140,129.18	0.8	4.8
				1,343,778.17		1,467,124.50	140,129.18	0.8	4.8
Swedish Krona Total				1,343,778.17		1,467,124.50	140,129.18	0.8	4.8
Swiss Franc(FX= 0.9188)									
COMMON STOCKS- CHF									
3250.00	7108899	ABB Ltd Chf0.86 (Regd)	30.79	100,081.34	31.75	103,187.50	112,312.93	0.6	2.5
510.00	b142s60	Kuehne&Nagel Intl Chf1 (Regd)	243.87	124,374.31	217.60	110,976.00	120,790.20	0.7	2.8
2560.00	7123870	Nestle SA CHF (Regd)	106.90	273,658.40	111.48	285,388.80	310,627.27	1.7	2.4
2420.00	7103065	Novartis AG CHF (Regd)	84.21	203,782.02	82.46	199,553.20	217,200.76	1.2	3.5
690.00	7110388	Roche Holdings AG Genusscheine NPV	270.04	186,325.69	285.25	196,822.50	214,228.57	1.2	3.0
10700.00	brjl176	UBS Group AG CHF (Regd)	13.85	148,182.27	19.44	208,008.00	226,403.27	1.3	2.4

Public School Teachers' Pension and Retirement Fund of Chicago

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
450.00	5983816	Zurich Insurance CHF	356.23	160,303.23	452.20	203,490.00	221,485.71	1.2	4.2
				1,196,707.25		1,307,426.00	1,423,048.71	7.9	3.0
Swiss Franc Total				1,196,707.25		1,307,426.00	1,423,048.71	7.9	3.0
Taiwan Dollar(FX= 30.0250)									
COMMON STOCKS- TWD									
28100.00	6336055	Feng Tay Entrprise TWD	192.33	5,404,513.00	197.00	5,535,700.00	184,369.69	1.0	2.1
5390.00	6372480	Mediatek Inc TWD	731.00	3,940,087.00	718.00	3,870,020.00	128,893.26	0.7	10.2
16830.00	b118753	Nan Ya Printed Cir TWD	273.26	4,598,983.24	243.00	4,089,690.00	136,209.49	0.8	4.1
18480.00	6889106	Taiwan Semicon Man TWD	276.96	5,118,176.66	522.00	9,646,560.00	321,284.26	1.8	2.1
				19,061,759.90		23,141,970.00	770,756.70	4.3	3.8
Taiwan Dollar Total				19,061,759.90		23,141,970.00	770,756.70	4.3	3.8
South African Rand(FX= 17.4275)									
COMMON STOCKS- ZAR									
890.00	6622691	Naspers N ZAR	2,408.50	2,143,568.32	3,346.55	2,978,429.50	170,904.00	0.9	0.2
10320.00	6801575	Shoprite Holdings Ltd Zar0.01134	166.39	1,717,134.56	240.14	2,478,244.80	142,203.12	0.8	2.4
12530.00	b030gj7	Standard Bank Gr Ltd ZAR	182.87	2,291,300.23	173.23	2,170,571.90	124,548.67	0.7	5.0
33470.00	b06kz97	Woolworths Holdings NPV	61.26	2,050,519.42	75.41	2,523,972.70	144,827.01	0.8	3.0
				8,202,522.53		10,151,218.90	582,482.79	3.2	2.5
South African Rand Total				8,202,522.53		10,151,218.90	582,482.79	3.2	2.5
Total Portfolio				1,122,116,638.46			18,107,228.38	100.0	3.0

Purchases

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
US Dollar								
1/5/2023	1/9/2023	110.00	baba	Alibaba Group Holding Ltd Sp ADS	1.00000	105.14	11,565.20	11,565.20
US Dollar Total							11,565.20	11,565.20
Australian Dollar								
1/27/2023	1/31/2023	1567.00	b432qw4	Seven Group Holdings NPV	1.40994	22.70	35,576.25	25,232.46
1/30/2023	2/1/2023	2029.00	b432qw4	Seven Group Holdings NPV	1.41213	22.79	46,239.02	32,744.17
1/31/2023	2/2/2023	1529.00	b432qw4	Seven Group Holdings NPV	1.41914	22.66	34,653.85	24,418.84
Australian Dollar Total							116,469.12	82,395.46
Brazilian Real								
1/26/2023	1/30/2023	18650.00	b9n3sq0	BB Seguridade Part NPV	5.08365	36.92	688,565.42	135,447.05
Brazilian Real Total							688,565.42	135,447.05
British Pound Sterling								
1/5/2023	1/9/2023	210.00	0989529	AstraZeneca USD	0.84154	117.49	24,673.03	29,318.97
1/5/2023	1/9/2023	9200.00	b17bbq5	Investec Ord GBP	0.84154	5.47	50,352.92	59,834.40
1/6/2023	1/10/2023	5300.00	b17bbq5	Investec Ord GBP	0.83012	5.38	28,525.57	34,363.31
1/9/2023	1/11/2023	3200.00	b17bbq5	Investec Ord GBP	0.82024	5.34	17,076.49	20,818.79
1/10/2023	1/12/2023	2050.00	b17bbq5	Investec Ord GBP	0.82325	5.35	10,963.42	13,317.26
British Pound Sterling Total							131,591.43	157,652.74
Euro								
1/5/2023	1/9/2023	50.00	b929f46	ASML Holding NV EUR	0.95062	538.05	26,902.68	28,300.26
1/5/2023	1/9/2023	5000.00	bywp840	Banca Mediolanum NPV	0.95062	8.03	40,125.10	42,209.58
1/6/2023	1/10/2023	5200.00	bywp840	Banca Mediolanum NPV	0.94317	8.13	42,261.35	44,807.59
1/9/2023	1/11/2023	3100.00	bywp840	Banca Mediolanum NPV	0.93097	8.23	25,505.07	27,396.26
1/10/2023	1/12/2023	2070.00	bywp840	Banca Mediolanum NPV	0.93214	8.22	17,017.74	18,256.64
1/26/2023	1/30/2023	419.00	4821100	Solvay SA NPV	0.92132	104.94	43,971.43	47,726.61
1/27/2023	1/31/2023	543.00	4821100	Solvay SA NPV	0.92247	106.07	57,598.08	62,439.18
1/30/2023	2/1/2023	238.00	4821100	Solvay SA NPV	0.91992	106.16	25,265.69	27,465.06
Euro Total							278,647.14	298,601.17
Indian Rupee								
1/27/2023	1/30/2023	34250.00	6139726	Hindustan Zinc Inr2	81.52375	353.45	12,105,617.41	148,491.91

Purchases

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Indian Rupee Total							12,105,617.41	148,491.91
Hong Kong Dollar								
1/27/2023	1/31/2023	19700.00	b67c2g0	Swire Properties L NPV	7.82865	22.96	452,359.19	57,782.53
1/30/2023	2/1/2023	17700.00	b67c2g0	Swire Properties L NPV	7.83355	23.08	408,440.23	52,139.86
1/31/2023	2/2/2023	5800.00	b67c2g0	Swire Properties L NPV	7.83855	22.23	128,918.11	16,446.68
Hong Kong Dollar Total							989,717.53	126,369.07
Japanese Yen								
1/27/2023	1/31/2023	2900.00	6431897	Sumitomo Mitsui Tr NPV	129.97500	4,819.77	13,977,330.00	107,538.60
1/30/2023	2/1/2023	830.00	6431897	Sumitomo Mitsui Tr NPV	130.34500	4,857.55	4,031,763.00	30,931.47
Japanese Yen Total							18,009,093.00	138,470.08
South Korean Won								
1/6/2023	1/10/2023	570.00	6771720	Samsung Electronic KRW	1268.65000	58,580.21	33,390,721.00	26,319.88
South Korean Won Total							33,390,721.00	26,319.88
Taiwan Dollar								
1/6/2023	1/10/2023	2190.00	6889106	Taiwan Semicon Man TWD	30.72000	459.32	1,005,901.00	32,744.17
Taiwan Dollar Total							1,005,901.00	32,744.17

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Brazilian Real								
1/26/2023	1/30/2023	36465.00	b00fm53	Bco Bradesco SA Prf NPV	5.08365	14.07	513,035.73	100,918.77
Brazilian Real Total							513,035.73	100,918.77
British Pound Sterling								
1/5/2023	1/9/2023	570.00	0718875	Rio Tinto GBP	0.84154	59.32	33,809.67	40,176.05
1/5/2023	1/9/2023	2000.00	0790873	SSE PLC GBP	0.84154	16.48	32,962.52	39,169.38
1/5/2023	1/9/2023	3340.00	0790873	SSE PLC GBP	0.84154	16.48	55,047.40	65,412.85
British Pound Sterling Total							121,819.59	144,758.28
Canadian Dollar								
1/5/2023	1/9/2023	210.00	2956662	Weston George Ltd	1.35885	169.44	35,582.42	26,185.69

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Canadian Dollar Total							35,582.42	26,185.69
Egyptian Pound								
1/30/2023	2/1/2023	37945.00	6298177	Eastern Tobacco Egp15	30.08500	17.51	664,561.30	22,089.46
1/31/2023	2/2/2023	39847.00	6298177	Eastern Tobacco Egp15	30.18000	17.79	708,832.14	23,486.82
Egyptian Pound Total							1,373,393.44	45,576.27
Euro								
1/5/2023	1/9/2023	1000.00	bywlc68	Relx PLC GBP	0.95062	26.30	26,297.01	27,663.13
1/26/2023	1/30/2023	3598.00	bd0q398	Kon Ahold Delhaize EUR	0.92132	26.78	96,366.75	104,596.51
1/27/2023	1/31/2023	632.00	bd0q398	Kon Ahold Delhaize EUR	0.92247	26.88	16,988.77	18,416.67
1/27/2023	1/31/2023	1100.00	bd0q398	Kon Ahold Delhaize EUR	0.92247	26.88	29,569.06	32,054.33
Euro Total							169,221.59	182,730.63
Indian Rupee								
1/27/2023	1/30/2023	6920.00	6205122	Infosys Ltd Inr5	81.52375	1,543.55	10,681,391.68	131,021.84
1/27/2023	1/30/2023	1300.00	6205122	Infosys Ltd Inr5	81.52375	1,543.55	2,006,619.82	24,613.93
Indian Rupee Total							12,688,011.50	155,635.77
Indonesian Rupiah								
1/27/2023	1/31/2023	96710.00	b01c1p6	Bank Central Asia Idr62.50	14985.00000	8,667.65	838,248,513.27	55,939.17
1/27/2023	1/31/2023	45800.00	b01c1p6	Bank Central Asia Idr62.50	14985.00000	8,667.65	396,978,408.73	26,491.72
Indonesian Rupiah Total							1,235,226,922.00	82,430.89
Japanese Yen								
1/6/2023	1/11/2023	2580.00	6641588	Nissan Chemical Co NPV	132.42000	5,681.17	14,657,414.00	110,688.82
1/27/2023	1/31/2023	2800.00	6499550	Kyowa Hakko Kirin NPV	129.97500	2,907.79	8,141,809.00	62,641.35
1/30/2023	2/1/2023	1900.00	6499550	Kyowa Hakko Kirin NPV	130.34500	2,870.83	5,454,580.00	41,847.25
1/31/2023	2/2/2023	270.00	6499550	Kyowa Hakko Kirin NPV	130.04500	2,879.02	777,336.00	5,977.44
Japanese Yen Total							29,031,139.00	221,154.86
Norwegian Krone								
1/5/2023	1/9/2023	1320.00	b1l95g3	Aker BP ASA NOK	10.25665	300.48	396,628.20	38,670.35
1/5/2023	1/9/2023	1570.00	b4ph0c5	Gjensidige Forsikr NOK	10.25665	185.21	290,787.08	28,351.08
Norwegian Krone Total							687,415.28	67,021.42

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Swiss Franc								
1/9/2023	1/11/2023	137.00	bnm73q6	Accelleron Industrials Chf0.01	0.91845	21.10	2,890.34	3,146.98
1/9/2023	1/11/2023	25.00	bnm73q6	Accelleron Industrials Chf0.01	0.91845	21.10	527.43	574.26
Swiss Franc Total							3,417.77	3,721.24
Taiwan Dollar								
1/6/2023	1/10/2023	2470.00	b118753	Nan Ya Printed Cir TWD	30.72000	221.70	547,607.00	17,825.75
Taiwan Dollar Total							547,607.00	17,825.75
South African Rand								
1/26/2023	1/31/2023	1300.00	6100089	Bidvest Group Ord Zar0.05	17.22940	224.36	291,663.38	16,928.24
1/27/2023	2/1/2023	6438.00	6100089	Bidvest Group Ord Zar0.05	17.23625	224.10	1,442,724.01	83,702.89
1/30/2023	2/2/2023	632.00	6100089	Bidvest Group Ord Zar0.05	17.34505	223.91	141,511.93	8,158.63
South African Rand Total							1,875,899.32	108,789.77

Ex-Date	Pay-Date	Symbol	Security	Amount
COMMON STOCKS- BRL				
1/3/2023	2/1/2023	b00fm53	Bco Bradesco SA Prf NPV	109.01
1/3/2023	12/31/2023	b0d7494	EDP Energias Br NPV	4,941.76
1/9/2023	3/8/2023	b00fm53	Bco Bradesco SA Prf NPV	3,418.72
1/19/2023	1/19/2023	2684532	Petrol Brasileiros Prf NPV	41.95
				8,511.44
COMMON STOCKS- GBP				
1/5/2023	2/3/2023	b19nlv4	Experian Ord USD	763.65
1/5/2023	1/27/2023	bvyvfw2	Auto Trader Group GBP	829.81
				1,593.46
COMMON STOCKS- CAD				
1/5/2023	1/31/2023	2897222	Toronto Dominion Bank Ont	1,872.17
1/25/2023	2/24/2023	2754383	Royal Bank of Canada Montreal Que	1,693.25
				3,565.43
COMMON STOCKS- EUR				
1/6/2023	1/31/2023	b288c92	Iberdrola SA EUR	2,128.63
1/9/2023	1/9/2023	4755317	Anheuser-Busch Inb NPV	110.72
1/23/2023	1/25/2023	7144569	Enel SPA EUR	5,269.52
				7,508.88
COMMON STOCKS- INR				
1/16/2023	2/3/2023	b01npj1	Tata Consultancy S Inr1	2,258.14
1/19/2023	2/1/2023	6294896	Hcl Technologies Inr2	916.10
1/30/2023	2/18/2023	6139726	Hindustan Zinc Inr2	4,156.01
				7,330.25
COMMON STOCKS- NOK				
1/9/2023	1/25/2023	7133608	Equinor ASA NOK	2,199.19
				2,199.19
COMMON STOCKS- TWD				

Public School Teachers' Pension and Retirement Fund of Chicago

Ex-Date	Pay-Date	Symbol	Security	Amount
1/12/2023	1/12/2023	6889106	Taiwan Semicon Man TWD	0.03
				0.03
RIGHTS- EUR				
1/4/2023	1/4/2023	bnth187	NN Group NV EUR (Stock Div31/08/2022)	728.46
				728.46
OTHER ASSETS				
1/31/2023	1/31/2023	ex9123459	Unknown Security	0.10
				0.10
CASH AND EQUIVALENTS				
1/4/2023	1/4/2023	cash	Cash Account - USD	413.09
1/31/2023	1/31/2023	cash	Cash Account - USD	0.04
1/31/2023	1/31/2023	cash	Cash Account - USD	-9.48
				403.65
CASH AND EQUIVALENTS- EUR				
1/31/2023	1/31/2023	cash	Cash Account - EUR	0.03
				0.03
NET INCOME				31,840.92