



ATIVO
CAPITAL

Monthly Report

Account

1/31/2024

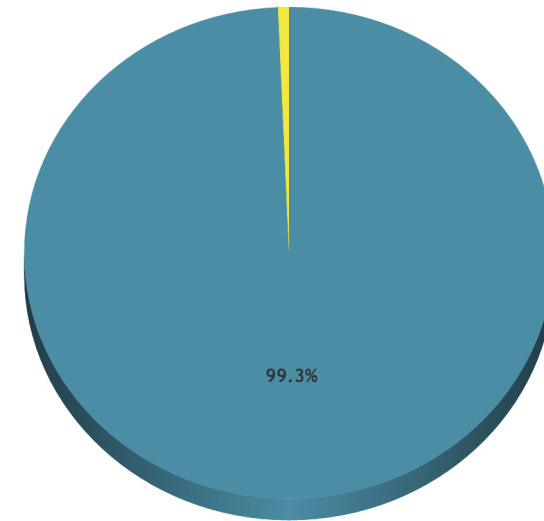
Public School Teachers' Pension and Retirement Fund of Chicago



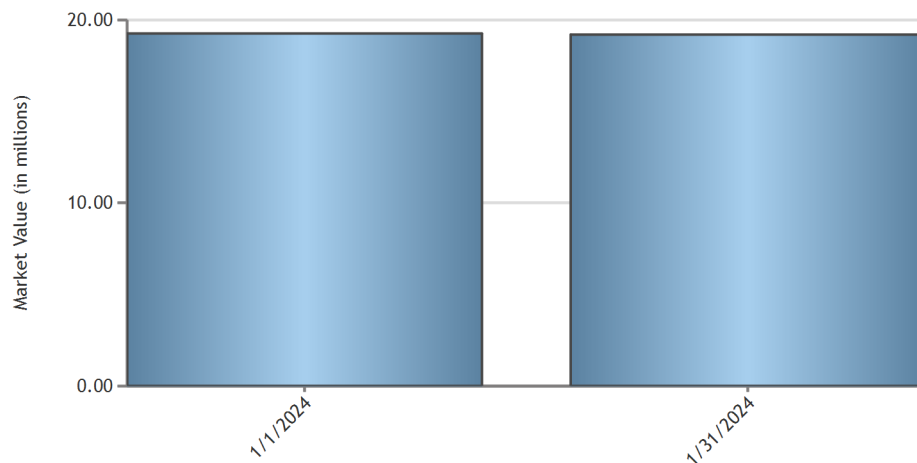
Activity Summary

	Month to Date	Year to Date
Beginning Value	19,247,235.89	19,247,235.89
Net Contributions/Withdrawals	-59,585.61	-59,585.61
Realized Gains	-113,302.45	-113,302.45
Unrealized Gains	135,823.50	135,823.50
Income Received	12,832.68	12,832.68
Ending Value	19,223,004.02	19,223,004.02

Portfolio Allocation as of 1/31/2024



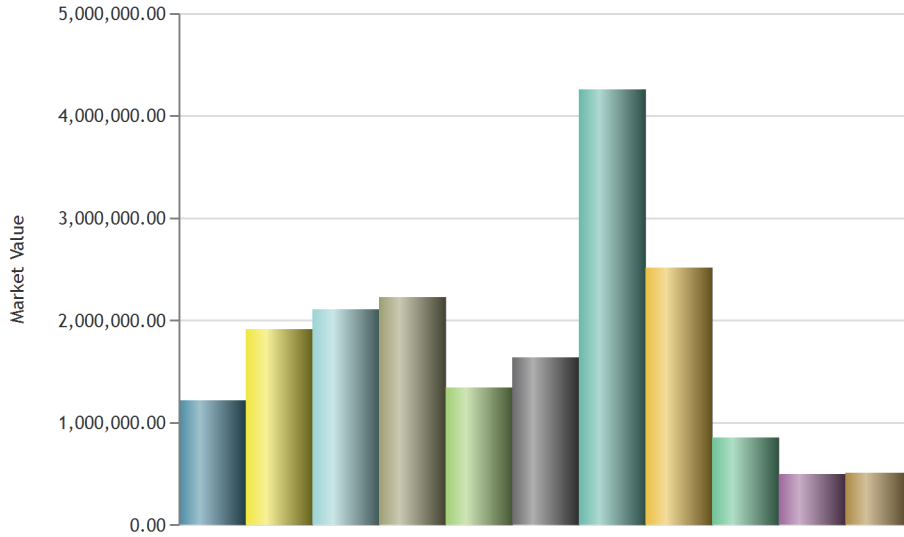
Change in Portfolio



□ Beginning Market Value Plus Flows ■ Ending Market Value

Asset Class	Market Value	% Assets	Curr. Yield
Equities	19,095,103.02	99.3	3.0
Cash and Equivalents	127,901.00	0.7	2.5
Total	19,223,004.02	100.0	3.0

Portfolio Allocation as of 1/31/2024

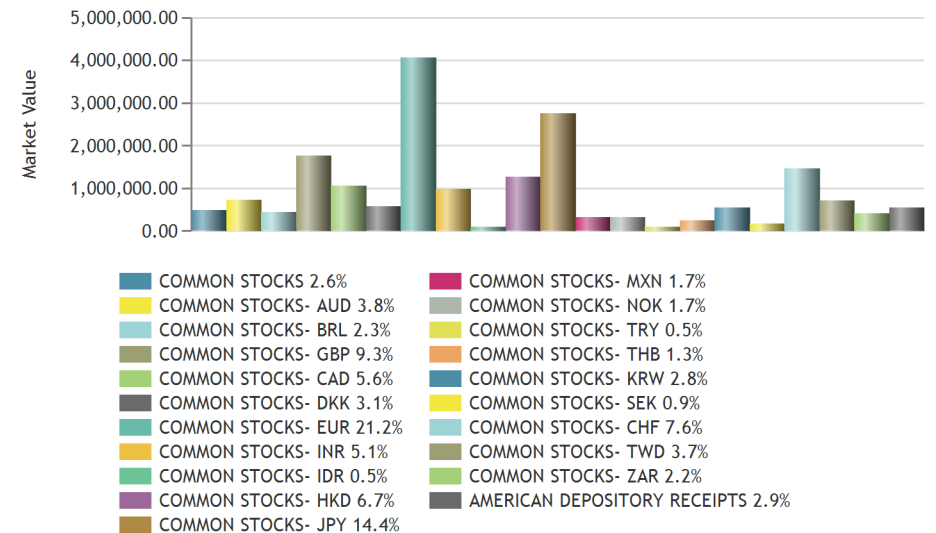


Industry Sector	Market Value	% Equity	% Assets
ENERGY	1,217,501.79	6.4	6.3
MATERIALS	1,914,463.23	10.0	10.0
INDUSTRIALS	2,108,572.70	11.0	11.0
CONSUMER DISCRETIONARY	2,230,483.27	11.7	11.6
CONSUMER STAPLES	1,344,988.09	7.0	7.0
HEALTHCARE	1,641,115.93	8.6	8.5
FINANCIALS	4,256,592.37	22.3	22.1
INFORMATION TECHNOLOGY	2,513,867.98	13.2	13.1
COMMUNICATION SERVICES	856,853.46	4.5	4.5
UTILITIES	498,094.28	2.6	2.6
REAL ESTATE	512,569.92	2.7	2.7
Equity Total	19,095,103.02	100.0	99.3

Top 10 Holdings

Symbol	Security	Market Value	% Assets
6889106	Taiwan Semicon Man TWD	382,102.97	2.0
bp6kmj1	Novo Nordisk As Ser'b'dkk0.1	341,906.56	1.8
b929f46	ASML Holding NV EUR	290,460.11	1.5
brjl176	UBS Group AG CHF (Regd)	285,697.62	1.5
7123870	Nestle SA CHF (Regd)	267,698.08	1.4
b4z9xf5	Coal India Ltd INR	251,240.17	1.3
b44xtx8	Pandora AS DKK	241,155.38	1.3
4061412	LVMH Moet Hennessy EUR	235,290.54	1.2
5501906	BBVA (Bilb-Viz-Arg) EUR	230,707.08	1.2
6771720	Samsung Electronic KRW	224,966.10	1.2
Top 10 Holdings Total		2,751,224.61	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									
1109.00	chkp	Check Point Software Tech Ltd	116.81	129,544.63	158.93	176,253.37	176,253.37	0.9	0.0
800.00	bap	Credicorp Ltd	147.80	118,243.16	148.43	118,744.00	118,744.00	0.6	4.5
750.00	iclr	Icon PLC	251.14	188,351.63	260.87	195,652.50	195,652.50	1.0	0.0
				436,139.42		490,649.87	490,649.87	2.6	1.1
AMERICAN DEPOSITORY RECEIPTS									
1320.00	baba	Alibaba Group Holding Ltd Sp ADS	174.35	230,145.06	72.17	95,264.40	95,264.40	0.5	1.4
2470.00	rdy	Dr Reddys Laboratories Ltd ADR	57.53	142,087.67	71.95	177,716.50	177,716.50	0.9	0.6
1630.00	ntes	Netease Inc Sp ADR	70.93	115,622.28	97.64	159,153.20	159,153.20	0.8	1.8
7200.00	vips	Vipshop Holdings Limited Sponsored ADSA	10.68	76,884.48	15.89	114,408.00	114,408.00	0.6	0.0
				564,739.49		546,542.10	546,542.10	2.8	0.9
CASH AND EQUIVALENTS									
cash		Cash Account - USD		101,379.70		101,379.70	101,379.70	0.5	3.2
				101,379.70		101,379.70	101,379.70	0.5	3.2
US Dollar Total				1,102,258.61		1,138,571.67	1,138,571.67	5.9	1.2
Australian Dollar(FX= 1.5127)									
COMMON STOCKS- AUD									
6110.00	6144690	BHP Group Ltd NPV	34.87	213,038.92	47.27	288,819.70	190,924.25	1.0	10.1
7911.00	6086253	Fortescue Metals G NPV	11.00	87,006.80	29.88	236,380.68	156,259.44	0.8	1.4
7350.00	b03fyz4	Goodman Group NPV (Stapled Units)	21.01	154,419.81	25.60	188,160.00	124,383.16	0.6	1.2
1170.00	b28ytc2	Macquarie Group Ltd NPV	162.49	190,112.64	190.45	222,826.50	147,299.45	0.8	3.3
5390.00	6821120	Sonic Healthcare NPV	34.77	187,397.63	32.02	172,587.80	114,089.16	0.6	2.9
				831,975.79		1,108,774.68	732,955.44	3.8	4.3

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	
CASH AND EQUIVALENTS- AUD									
937.12	divacc	Dividend Accrual - Au	1.00	937.12	1.00	937.12	619.48	0.0	0.0
				937.12		937.12	619.48	0.0	0.0
Australian Dollar Total				832,912.91		1,109,711.80	733,574.93	3.8	4.3
Brazilian Real(FX= 4.9411)									
COMMON STOCKS- BRL									
18570.00	b9n3sq0	BB Seguridade Part NPV	36.92	685,611.79	34.25	636,022.50	128,720.83	0.7	5.7
21470.00	2684532	Petrol Brasileiros Prf NPV	32.30	693,400.95	40.45	868,461.50	175,762.79	0.9	0.0
10490.00	2196286	Vale SA NPV	93.02	975,758.69	67.76	710,802.40	143,855.09	0.7	0.0
				2,354,771.43		2,215,286.40	448,338.71	2.3	1.6
CASH AND EQUIVALENTS- BRL									
27501.77	divacc	Dividend Accrual - Br	1.00	27,501.77	1.00	27,501.77	5,565.92	0.0	0.0
				27,501.77		27,501.77	5,565.92	0.0	0.0
Brazilian Real Total				2,382,273.20		2,242,788.17	453,904.63	2.4	1.6
British Pound Sterling(FX= 0.7853)									
COMMON STOCKS- GBP									
4300.00	b1xzs82	Anglo American USD	31.03	133,425.98	18.97	81,553.80	103,854.73	0.5	11.3
1220.00	0989529	AstraZeneca USD	111.28	135,760.99	105.00	128,100.00	163,129.02	0.8	2.1
20100.00	bvyvfw2	Auto Trader Group GBP	6.05	121,643.98	7.29	146,488.80	186,546.25	1.0	0.9
32480.00	0798059	BP USD	4.48	145,574.93	4.62	150,203.76	191,277.07	1.0	4.5
3650.00	0237400	Diageo Ord Gbp0.28 101/108	38.10	139,068.41	28.61	104,408.25	132,958.75	0.7	0.0
4600.00	b19nlv4	Experian Ord USD	22.34	102,754.17	32.96	151,616.00	193,075.49	1.0	1.3
19670.00	b17bbq5	Investec Ord GBP	5.41	106,480.55	5.21	102,441.36	130,454.01	0.7	5.3
58580.00	0560399	Legal & General Gp Ord GBP	2.58	150,965.09	2.55	149,379.00	190,226.78	1.0	7.2

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	
2070.00	3208986	Next GBP	58.81	121,740.62	84.68	175,287.60	223,220.10	1.2	2.3
2430.00	0718875	Rio Tinto GBP	45.44	110,420.92	55.03	133,722.90	170,289.51	0.9	10.5
7870.00	b1n7z09	Safestore Holdings GBP	8.81	69,344.26	8.28	65,163.60	82,982.63	0.4	3.6
				1,337,179.89		1,388,365.07	1,768,014.32	9.2	4.2

CASH AND EQUIVALENTS- GBP

0.10	cash	Cash Account - GBP	1.00	0.10	1.00	0.10	0.13	0.0	0.0
648.75	divacc	Dividend Accrual - GB	1.00	648.75	1.00	648.75	826.15	0.0	0.0
				648.85		648.85	826.28	0.0	0.0

British Pound Sterling Total				1,337,828.74		1,389,013.92	1,768,840.60	9.2	4.2
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Canadian Dollar(FX= 1.3361)

COMMON STOCKS- CAD

2700.00	b156kn2	Alimentation Couche-Tard Inc	48.21	130,172.04	78.78	212,706.00	159,205.12	0.8	0.9
1735.00	bj2l575	CGI Inc Cl A	53.89	93,507.13	150.56	261,221.60	195,517.83	1.0	0.0
1790.00	2077303	National Bank Cand Montreal Qu	104.57	187,183.53	102.83	184,065.70	137,768.57	0.7	4.1
1395.00	2754383	Royal Bank of Canada Montreal Que	90.07	125,645.60	131.21	183,037.95	136,999.33	0.7	4.2
2750.00	2566124	Sun Life Financial Inc	70.63	194,226.31	69.69	191,647.50	143,443.36	0.7	4.5
2640.00	2897222	Toronto Dominion Bank Ont	88.27	233,045.56	81.67	215,608.80	161,377.79	0.8	4.8
1020.00	2956662	Weston George Ltd	114.60	116,888.75	171.30	174,726.00	130,778.04	0.7	1.7
				1,080,668.92		1,423,013.55	1,065,090.04	5.5	2.7

CASH AND EQUIVALENTS- CAD

(1612.79)	cash	Cash Account - CAD	1.00	-1,612.79	1.00	-1,612.79	-1,207.13	0.0	0.0
3822.50	divacc	Dividend Accrual - CA	1.00	3,822.50	1.00	3,822.50	2,861.05	0.0	0.0
				2,209.71		2,209.71	1,653.91	0.0	0.0

Canadian Dollar Total				1,082,878.63		1,425,223.26	1,066,743.95	5.5	2.7
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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
Danish Krone(FX= 6.8618)									
COMMON STOCKS- DKK									
3028.00	bp6kmj1	Novo Nordisk As Ser'b'dkk0.1	232.81	704,959.11	774.80	2,346,094.40	341,906.56	1.8	0.9
1640.00	b44xtx8	Pandora AS DKK	663.48	1,088,112.89	1,009.00	1,654,760.00	241,155.38	1.3	1.6
				1,793,072.00		4,000,854.40	583,061.94	3.0	1.2
Danish Krone Total				1,793,072.00		4,000,854.40	583,061.94	3.0	1.2
Euro(FX= 0.9206)									
COMMON STOCKS- EUR									
570.00	5231485	Allianz SE NPV (Regd) (Vinkuliert)	218.25	124,404.03	247.80	141,246.00	153,428.53	0.8	3.6
335.00	b929f46	ASML Holding NV EUR	383.34	128,420.04	798.20	267,397.00	290,460.11	1.5	0.8
15310.00	bywp840	Banca Mediolanum NPV	8.13	124,427.76	9.49	145,353.14	157,889.92	0.8	5.0
1400.00	5756029	Bayer Motoren Werk EUR	103.16	144,426.61	96.78	135,492.00	147,178.25	0.8	3.6
24480.00	5501906	BBVA (Bilb-Viz-Arg) EUR	4.84	118,391.20	8.68	212,388.48	230,707.08	1.2	1.1
740.00	4163437	Cap Gemini EUR	172.03	127,302.71	207.20	153,328.00	166,552.61	0.9	1.2
160.00	4061393	Christian Dior SE EUR	822.37	131,578.65	737.00	117,920.00	128,090.65	0.7	0.8
4040.00	5806225	Colruyt Group NV NPV	43.38	175,268.37	42.27	170,770.80	185,499.86	1.0	0.0
7300.00	5842359	Deutsche Telekom NPV (Regd)	16.77	122,386.75	22.75	166,038.50	180,359.40	0.9	3.1
1550.00	b13x013	Eiffage EUR	86.56	134,160.85	97.08	150,474.00	163,452.45	0.9	3.2
1930.00	b0cch46	Heineken Holding EUR	70.30	135,673.51	77.85	150,250.50	163,209.67	0.8	2.1
13710.00	b288c92	Iberdrola SA EUR	6.64	91,079.19	11.18	153,209.25	166,423.62	0.9	1.5
3170.00	5889505	Infineon Technology Ord NPV (Regd)	39.20	124,256.08	33.75	106,971.65	116,198.00	0.6	0.8
9420.00	bz57390	ING Groep NV EUR	13.27	125,047.29	13.19	124,249.80	134,966.40	0.7	5.2
26879.00	bd2z8s7	Italgas Spa NPV	5.54	149,013.66	5.29	142,189.91	154,453.85	0.8	4.4
400.00	4057808	L'Oreal EUR	274.76	109,902.99	444.70	177,880.00	193,222.23	1.0	0.9
280.00	4061412	LVMH Moet Hennessy EUR	609.00	170,519.59	773.60	216,608.00	235,290.54	1.2	0.6
9660.00	7107250	Opap(Org Of Footb) EUR (Cr)	12.51	120,877.80	16.02	154,753.20	168,100.73	0.9	5.0
2720.00	5228658	Randstad NV EUR	50.54	137,460.35	52.76	143,507.20	155,884.76	0.8	9.5
5413.00	bywlc68	Relx PLC GBP	13.34	72,207.13	38.22	206,884.86	224,728.77	1.2	1.1
6320.00	bymxps7	UniCredit SpA NPV	18.09	114,335.12	27.16	171,651.20	186,456.19	1.0	3.6
1160.00	b1xh026	Vinci EUR	107.67	124,893.85	117.08	135,812.80	147,526.72	0.8	2.3

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
1400.00	5671519	Wolters Kluwer EUR	30.75	43,051.72	136.50	191,100.00	207,582.46	1.1	1.2
				2,849,085.25		3,735,476.29	4,057,662.83	21.1	2.4
Euro Total				2,849,085.25		3,735,476.29	4,057,662.83	21.1	2.4
Indian Rupee(FX= 83.0438)									
COMMON STOCKS- INR									
51370.00	b4z9xf5	Coal India Ltd INR	199.05	10,224,974.28	406.15	20,863,925.50	251,240.17	1.3	4.3
9371.00	6294896	Hcl Technologies Inr2	635.62	5,956,427.58	1,576.00	14,768,696.00	177,842.35	0.9	3.3
34110.00	6139726	Hindustan Zinc Inr2	353.45	12,056,134.59	317.25	10,821,397.50	130,309.60	0.7	24.6
2910.00	b992pt3	Pi Industries Inr1	3,862.60	11,240,174.61	3,372.65	9,814,411.50	118,183.63	0.6	0.2
3060.00	b15t569	Siemens India Ltd Inr2 (Post Subdivision)	3,673.68	11,241,461.11	4,140.40	12,669,624.00	152,565.65	0.8	0.2
3220.00	b01npj1	Tata Consultancy S Inr1	3,421.67	11,017,779.70	3,815.95	12,287,359.00	147,962.48	0.8	1.8
				61,736,951.87		81,225,413.50	978,103.87	5.1	5.3
CASH AND EQUIVALENTS- INR									
89061.00	cash	Cash Account - INR	1.00	89,061.00	1.00	89,061.00	1,072.46	0.0	0.0
92136.49	divacc	Dividend Accrual - In	1.00	92,136.49	1.00	92,136.49	1,109.49	0.0	0.0
				181,197.49		181,197.49	2,181.95	0.0	0.0
Indian Rupee Total				61,918,149.36		81,406,610.99	980,285.83	5.1	5.3

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	
Indonesian Rupiah(FX= 15,780.0887)									
COMMON STOCKS- IDR									
629240.00	b3bqfc4	Adaro Energy Tbk Idr100	3,042.45	1,914,432,632.65	2,400.00	1,510,176,000.00	95,701.90	0.5	18.4
				1,914,432,632.65		1,510,176,000.00	95,701.90	0.5	18.4
Indonesian Rupiah Total				1,914,432,632.65		1,510,176,000.00	95,701.90	0.5	18.4
Hong Kong Dollar(FX= 7.8173)									
COMMON STOCKS- HKD									
324070.00	b154564	Bank of China Ltd H CNY	3.30	1,070,579.99	2.94	952,765.80	121,879.92	0.6	7.2
42000.00	b09n7m0	China Shenhua Ener H CNY	23.14	971,939.46	29.55	1,241,100.00	158,764.27	0.8	3.5
198190.00	6340078	Kunlun Energy Comp HKD	6.40	1,268,106.35	6.99	1,385,348.10	177,216.81	0.9	3.7
122100.00	6218089	Lenovo Group Ltd NPV	9.13	1,114,477.93	8.17	997,557.00	127,609.71	0.7	3.4
196890.00	6226576	PetroChina Co H CNY	5.42	1,067,703.59	5.65	1,112,428.50	142,304.33	0.7	2.8
141410.00	6706250	PICC Property & CA H CNY	7.53	1,064,921.57	9.72	1,374,505.20	175,829.76	0.9	3.2
30.00	bd8gl18	Postal Savings Ban 'H' Cny1	5.35	160.60	3.75	112.50	14.39	0.0	5.9
7000.00	6859927	Sun Hung Kai Prop NPV	115.83	810,843.27	72.85	509,950.00	65,233.94	0.3	6.8
53720.00	b67c2g0	Swire Properties L NPV	22.70	1,219,535.08	14.58	783,237.60	100,193.50	0.5	5.9
5950.00	bmmv2k8	Tencent Holdings Ltd Hkd0.00002	339.31	2,018,924.06	270.60	1,610,070.00	205,963.73	1.1	0.4
				10,607,191.91		9,967,074.70	1,275,010.36	6.6	3.6
Hong Kong Dollar Total				10,607,191.91		9,967,074.70	1,275,010.36	6.6	3.6
Japanese Yen(FX= 146.1750)									
COMMON STOCKS- JPY									
24700.00	6054603	Asahi Kasei Corp NPV	1,110	27,427,561	1,123	27,725,750	189,675.05	1.0	3.2
4280.00	6132101	Bridgestone Corp NPV	5,698	24,387,532	6,444	27,580,320	188,680.14	1.0	1.6
28680.00	6251448	Daiwa Securities Group NPV	629	18,032,648	1,064	30,515,520	208,760.18	1.1	3.3
12940.00	6435145	Honda Motor Co NPV	1,450	18,768,918	1,676	21,680,970	148,322.01	0.8	6.7
10120.00	6569464	Marubeni Corp NPV	1,544	15,626,964	2,542	25,719,980	175,953.34	0.9	1.4
30510.00	b0jq tj0	Mitsubishi Chem Gp NPV	899	27,419,196	895	27,303,399	186,785.70	1.0	3.6

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	
21240.00	6268976	Mitsubishi UFJ Lea NPV	940	19,967,749	1,051	22,323,240	152,715.85	0.8	2.9
4690.00	6597302	Mitsui & Co NPV	4,073	19,100,514	6,031	28,285,390	193,503.61	1.0	1.3
6350.00	6597368	Mitsui Chemicals NPV	4,396	27,916,288	4,374	27,774,900	190,011.29	1.0	3.2
3690.00	b2q4cs1	MS&AD Insurance Group Holdings NPV	5,299	19,554,247	6,148	22,686,120	155,198.36	0.8	3.9
2470.00	6641801	Nitto Denko Corp NPV	11,083	27,374,161	12,310	30,405,700	208,008.89	1.1	2.1
5030.00	b1cwjm5	Nomura Real Estate Inc NPV	3,608	18,147,841	4,062	20,431,860	139,776.71	0.7	2.0
7890.00	6661144	ORIX Corp NPV	2,274	17,944,615	2,869	22,632,465	154,831.30	0.8	3.1
2190.00	6804682	Shionogi & Co NPV	6,117	13,396,490	7,110	15,570,900	106,522.32	0.6	1.7
7750.00	6858946	Sumitomo Corp NPV	2,289	17,742,851	3,415	26,466,250	181,058.66	0.9	2.6
930.00	6895675	Tokyo Electron NPV	21,288	19,797,927	27,865	25,914,450	177,283.74	0.9	1.1
				332,605,501		403,017,214	2,757,087.15	14.3	2.7

CASH AND EQUIVALENTS- JPY

587037.00	divacc	Dividend Accrual - Jp	1	587,037	1	587,037	4,015.99	0.0	0.0
				587,037		587,037	4,015.99	0.0	0.0

Japanese Yen Total				333,192,538		403,604,251	2,761,103.14	14.4	2.7
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Mexican Peso(FX= 17.1755)

COMMON STOCKS- MXN

24590.00	2392471	Gpo Bimbo SAB Ser A NPV	98.16	2,413,736.17	78.52	1,930,806.80	112,416.34	0.6	0.6
20070.00	2421041	Gpo Fin Banorte NPV Series O	117.34	2,355,090.16	175.06	3,513,454.20	204,561.97	1.1	0.0
				4,768,826.34		5,444,261.00	316,978.31	1.6	0.2

Mexican Peso Total				4,768,826.34		5,444,261.00	316,978.31	1.6	0.2
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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	
Norwegian Krone(FX= 10.4566)										
COMMON STOCKS- NOK										
4090.00	b1l95g3	Aker BP ASA NOK		242.19	990,553.98	280.80	1,148,472.00	109,832.26	0.6	0.7
3200.00	7133608	Equinor ASA NOK		366.70	1,173,443.48	302.65	968,480.00	92,619.02	0.5	0.3
3780.00	7751259	Yara International NOK		477.26	1,804,031.77	349.40	1,320,732.00	126,306.07	0.7	8.6
					3,968,029.23		3,437,684.00	328,757.34	1.7	3.6
Norwegian Krone Total					3,968,029.23		3,437,684.00	328,757.34	1.7	3.6
Turkish Lira(FX= 30.3440)										
COMMON STOCKS- TRY										
12670.00	b03my33	Tofas Otomobil Fab Try1		91.27	1,156,449.16	246.40	3,121,888.00	102,883.21	0.5	0.7
					1,156,449.16		3,121,888.00	102,883.21	0.5	0.7
Turkish Lira Total					1,156,449.16		3,121,888.00	102,883.21	0.5	0.7
Thai Baht(FX= 35.4775)										
COMMON STOCKS- THB										
19020.00	b0166d1	Bumrungrad Hoptl THB (Local)		226.23	4,302,985.51	240.00	4,564,800.00	128,667.47	0.7	1.3
60050.00	bkxld77	Intouch Holdings P Thb1 (Local)		76.25	4,578,962.07	73.75	4,428,687.50	124,830.88	0.6	3.7
					8,881,947.57		8,993,487.50	253,498.34	1.3	2.5
Thai Baht Total					8,881,947.57		8,993,487.50	253,498.34	1.3	2.5
South Korean Won(FX= 1,334.6502)										
COMMON STOCKS- KRW										
17834.00	bb96z33	Jb Financial Group KRW		7,661.30	136,631,652.97	11,440.00	204,020,960.00	152,864.77	0.8	1.6
2120.00	6490928	Kia Motors Corp KRW		81,741.12	173,291,168.83	102,900.00	218,148,000.00	163,449.59	0.9	5.4
4130.00	6771720	Samsung Electronic KRW		68,559.02	283,148,741.06	72,700.00	300,251,000.00	224,966.10	1.2	1.9
					593,071,562.85		722,419,960.00	541,280.46	2.8	2.9

Public School Teachers' Pension and Retirement Fund of Chicago

Quantity		Symbol	Security	Local Currency			Reporting Currency		
				Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets
CASH AND EQUIVALENTS- KRW									
11108947.20	divacc	Dividend Accrual - Kr	1.00	11,108,947.20	1.00	11,108,947.20	8,323.49	0.0	0.0
				11,108,947.20		11,108,947.20	8,323.49	0.0	0.0
South Korean Won Total				604,180,510.05		733,528,907.20	549,603.95	2.9	2.9
Swedish Krona(FX= 10.3323)									
COMMON STOCKS- SEK									
11580.00	4813345	Skand Enskilda Bkn Ser A NPV	115.55	1,338,095.06	148.15	1,715,577.00	166,039.38	0.9	5.7
				1,338,095.06		1,715,577.00	166,039.38	0.9	5.7
Swedish Krona Total				1,338,095.06		1,715,577.00	166,039.38	0.9	5.7
Swiss Franc(FX= 0.8579)									
COMMON STOCKS- CHF									
3240.00	7108899	ABB Ltd Chf0.86 (Regd)	30.80	99,776.62	36.69	118,875.60	138,573.88	0.7	2.2
510.00	b142s60	Kuehne&Nagel Intl Chf1 (Regd)	243.87	124,374.31	293.80	149,838.00	174,666.90	0.9	2.0
2330.00	7123870	Nestle SA CHF (Regd)	107.81	251,200.59	98.56	229,644.80	267,698.08	1.4	2.7
2060.00	7103065	Novartis AG CHF (Regd)	79.78	164,337.42	89.40	184,164.00	214,680.89	1.1	3.7
690.00	7110388	Roche Holdings AG Genusscheine NPV	270.04	186,325.69	247.10	170,499.00	198,751.53	1.0	3.5
9430.00	brjl176	UBS Group AG CHF (Regd)	14.04	132,368.52	25.99	245,085.70	285,697.62	1.5	1.1
350.00	5983816	Zurich Insurance CHF	363.85	127,347.21	439.10	153,685.00	179,151.37	0.9	4.3
				1,085,730.36		1,251,792.10	1,459,220.26	7.6	2.7
Swiss Franc Total				1,085,730.36		1,251,792.10	1,459,220.26	7.6	2.7

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
Taiwan Dollar(FX= 31.2995)									
COMMON STOCKS- TWD									
5370.00	6372480	Mediatek Inc TWD	731.00	3,925,467.01	966.00	5,187,420.00	165,734.92	0.9	7.6
10130.00	6346333	Novatek Microelect TWD	401.61	4,068,321.55	511.00	5,176,430.00	165,383.79	0.9	1.7
19044.00	6889106	Taiwan Semicon Man TWD	287.91	5,483,023.53	628.00	11,959,632.00	382,102.97	2.0	1.8
				13,476,812.09		22,323,482.00	713,221.68	3.7	3.1
CASH AND EQUIVALENTS- TWD									
104361.00	cash	Cash Account - TWD	1.00	104,361.00	1.00	104,361.00	3,334.27	0.0	0.0
				104,361.00		104,361.00	3,334.27	0.0	0.0
Taiwan Dollar Total				13,581,173.09		22,427,843.00	716,555.95	3.7	3.1
South African Rand(FX= 18.5988)									
COMMON STOCKS- ZAR									
890.00	bn0vx82	Naspers NPV (Post Rev Split)	2,408.50	2,143,568.32	3,137.24	2,792,143.60	150,125.34	0.8	0.3
36600.00	b0l6750	Sanlam ZAR	66.22	2,423,792.99	71.43	2,614,338.00	140,565.25	0.7	4.4
33330.00	b06kz97	Woolworths Holdings NPV	61.26	2,041,942.40	69.37	2,312,102.10	124,314.92	0.6	3.3
				6,609,303.71		7,718,583.70	415,005.51	2.2	2.6
South African Rand Total				6,609,303.71		7,718,583.70	415,005.51	2.2	2.6
Total Portfolio				2,977,100,885.47			19,223,004.02	100.0	3.0

Purchases

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
US Dollar								
1/18/2024	1/22/2024	750.00	iclr	Icon PLC	1.00000	251.14	188,351.63	188,351.63
US Dollar Total							188,351.63	188,351.63
British Pound Sterling								
1/18/2024	1/22/2024	13500.00	0798059	BP USD	0.78914	4.47	60,290.42	76,400.06
1/19/2024	1/23/2024	18980.00	0798059	BP USD	0.78864	4.49	85,284.51	108,140.69
British Pound Sterling Total							145,574.93	184,540.75
Euro								
1/18/2024	1/22/2024	730.00	5806225	Colruyt Group NV NPV	0.92153	42.99	31,381.30	34,053.40
1/19/2024	1/23/2024	700.00	5806225	Colruyt Group NV NPV	0.91886	43.40	30,377.99	33,060.38
1/22/2024	1/24/2024	1900.00	5806225	Colruyt Group NV NPV	0.91865	43.41	82,484.57	89,788.60
1/23/2024	1/25/2024	710.00	5806225	Colruyt Group NV NPV	0.92315	43.70	31,024.51	33,607.30
Euro Total							175,268.37	190,509.68
Japanese Yen								
1/18/2024	1/22/2024	5100.00	6054603	Asahi Kasei Corp NPV	148.19500	1,102.17	5,621,051.00	37,930.10
1/18/2024	1/22/2024	5700.00	b0jqtj0	Mitsubishi Chem Gp NPV	148.19500	894.86	5,100,675.00	34,418.67
1/18/2024	1/22/2024	900.00	6597368	Mitsui Chemicals NPV	148.19500	4,322.14	3,889,926.00	26,248.70
1/18/2024	1/22/2024	1100.00	6641801	Nitto Denko Corp NPV	148.19500	10,999.50	12,099,454.00	81,645.49
1/19/2024	1/23/2024	19600.00	6054603	Asahi Kasei Corp NPV	148.10500	1,112.58	21,806,510.00	147,236.83
1/19/2024	1/23/2024	24810.00	b0jqtj0	Mitsubishi Chem Gp NPV	148.10500	899.58	22,318,521.00	150,693.91
1/19/2024	1/23/2024	5450.00	6597368	Mitsui Chemicals NPV	148.10500	4,408.51	24,026,362.00	162,225.19
1/19/2024	1/23/2024	1370.00	6641801	Nitto Denko Corp NPV	148.10500	11,149.42	15,274,707.00	103,134.31
Japanese Yen Total							110,137,206.00	743,533.20

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
US Dollar								
1/18/2024	1/22/2024	1930.00	hdb	HDFC Bank Ltd ADR Reps 3	1.00000	56.75	109,524.30	109,524.30
1/18/2024	1/22/2024	2330.00	yumc	Yum China Holdings Inc	1.00000	35.56	82,846.67	82,846.67
US Dollar Total							192,370.97	192,370.97

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
British Pound Sterling								
1/18/2024	1/22/2024	19863.00	b4t3bw6	Glencore PLC USD	0.78914	4.19	83,191.91	105,420.84
1/19/2024	1/23/2024	997.00	b4t3bw6	Glencore PLC USD	0.78864	4.14	4,131.08	5,238.21
British Pound Sterling Total							87,322.99	110,659.05
Euro								
1/18/2024	1/22/2024	4570.00	7144569	Enel SPA EUR	0.92153	6.62	30,260.83	32,837.52
1/18/2024	1/22/2024	6200.00	7144569	Enel SPA EUR	0.92153	6.62	41,054.07	44,549.80
1/18/2024	1/22/2024	2700.00	7144569	Enel SPA EUR	0.92153	6.62	17,878.39	19,400.73
1/18/2024	1/22/2024	6980.00	7144569	Enel SPA EUR	0.92153	6.62	46,218.94	50,154.46
1/18/2024	1/22/2024	3700.00	7144569	Enel SPA EUR	0.92153	6.62	24,500.01	26,586.17
Euro Total							159,912.24	173,528.69
Hong Kong Dollar								
1/18/2024	1/22/2024	138980.00	bd8gl18	Postal Savings Ban 'H' Cny1	7.82140	3.39	471,194.31	60,244.24
1/18/2024	1/22/2024	59920.00	bd8gl18	Postal Savings Ban 'H' Cny1	7.82140	3.39	203,151.27	25,973.77
Hong Kong Dollar Total							674,345.58	86,218.01
Japanese Yen								
1/18/2024	1/22/2024	800.00	byp97j7	Dexerials Corp NPV	148.19500	4,167.08	3,333,660.00	22,495.09
1/18/2024	1/22/2024	1000.00	b3ff8w8	Hoshizaki Corp NPV	148.19500	5,399.34	5,399,339.00	36,434.02
1/19/2024	1/23/2024	980.00	byp97j7	Dexerials Corp NPV	148.10500	4,325.68	4,239,165.00	28,622.70
1/19/2024	1/23/2024	2720.00	byp97j7	Dexerials Corp NPV	148.10500	4,325.68	11,765,845.00	79,442.59
1/19/2024	1/23/2024	1680.00	b3ff8w8	Hoshizaki Corp NPV	148.10500	5,426.53	9,116,575.00	61,554.81
1/19/2024	1/23/2024	720.00	b3ff8w8	Hoshizaki Corp NPV	148.10500	5,426.53	3,907,104.00	26,380.64
1/22/2024	1/24/2024	80.00	b3ff8w8	Hoshizaki Corp NPV	147.86000	5,464.08	437,126.59	2,956.35
1/22/2024	1/24/2024	600.00	b3ff8w8	Hoshizaki Corp NPV	147.86000	5,464.08	3,278,449.41	22,172.66
Japanese Yen Total							41,477,264.00	280,058.86
Singapore Dollar								
1/18/2024	1/22/2024	40520.00	bpyfhz2	Frasers Log & Com NPV Units (REIT)	1.34525	1.11	44,955.84	33,418.20
1/19/2024	1/23/2024	69480.00	bpyfhz2	Frasers Log & Com NPV Units (REIT)	1.34175	1.10	76,704.38	57,167.42
Singapore Dollar Total							121,660.22	90,585.62

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Taiwan Dollar								
1/18/2024	1/22/2024	3200.00	6336055	Feng Tay Entrprise TWD	31.59050	156.88	502,016.00	15,891.36
1/18/2024	1/22/2024	2200.00	b118753	Nan Ya Printed Cir TWD	31.59050	216.13	475,490.00	15,051.68
1/19/2024	1/23/2024	19770.00	6336055	Feng Tay Entrprise TWD	31.44150	157.57	3,115,218.12	99,079.82
1/19/2024	1/23/2024	4937.00	6336055	Feng Tay Entrprise TWD	31.44150	157.57	777,937.88	24,742.39
1/19/2024	1/23/2024	14560.00	b118753	Nan Ya Printed Cir TWD	31.44150	220.04	3,203,740.00	101,895.27
1/22/2024	1/24/2024	63.00	6336055	Feng Tay Entrprise TWD	31.34750	159.78	10,066.28	321.12
1/22/2024	1/24/2024	3372.00	6336055	Feng Tay Entrprise TWD	31.34750	159.78	538,785.72	17,187.52
Taiwan Dollar Total							8,623,254.00	274,169.15

Public School Teachers' Pension and Retirement Fund of Chicago

Ex-Date	Pay-Date	Symbol	Security	Amount
COMMON STOCKS- GBP				
1/4/2024	2/2/2024	b19nlv4	Experian Ord USD	823.85
1/4/2024	1/26/2024	bvyvfw2	Auto Trader Group GBP	816.80
				1,640.65
COMMON STOCKS- CAD				
1/9/2024	1/31/2024	2897222	Toronto Dominion Bank Ont	1,707.80
1/24/2024	2/23/2024	2754383	Royal Bank of Canada Montreal Que	1,427.43
				3,135.23
COMMON STOCKS- EUR				
1/9/2024	1/31/2024	b288c92	Iberdrola SA EUR	2,449.16
				2,449.16
COMMON STOCKS- INR				
1/19/2024	1/31/2024	6294896	Hcl Technologies Inr2	1,072.17
1/19/2024	2/5/2024	b01npj1	Tata Consultancy S Inr1	828.93
1/30/2024	2/16/2024	b15t569	Siemens India Ltd Inr2 (Post Subdivision)	280.10
				2,181.19
COMMON STOCKS- IDR				
1/12/2024	1/12/2024	b3bqfc4	Adaro Energy Tbk Idr100	-404.62
				-404.62
COMMON STOCKS- TWD				
1/4/2024	1/31/2024	6372480	Mediatek Inc TWD	3,367.57
1/11/2024	1/11/2024	6889106	Taiwan Semicon Man TWD	-0.01
				3,367.56
AMERICAN DEPOSITORY RECEIPTS				
1/18/2024	1/18/2024	baba	Alibaba Group Holding Ltd Sp ADS	-26.40
				-26.40
OTHER ASSETS				

Ex-Date	Pay-Date	Symbol	Security	Amount
1/31/2024	1/31/2024	ex9123459	Unknown Security	0.13
				0.13
CASH AND EQUIVALENTS				
1/3/2024	1/3/2024	cash	Cash Account - USD	489.78
				489.78
NET INCOME				12,832.68