



ATIVO
CAPITAL

Monthly Report

Account

2/28/2023

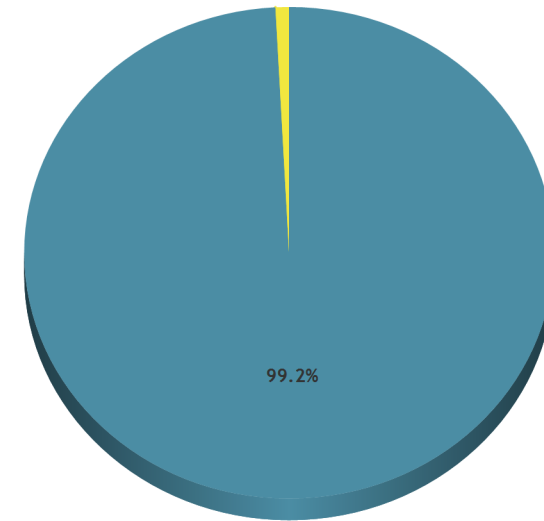
Public School Teachers' Pension and Retirement Fund of Chicago



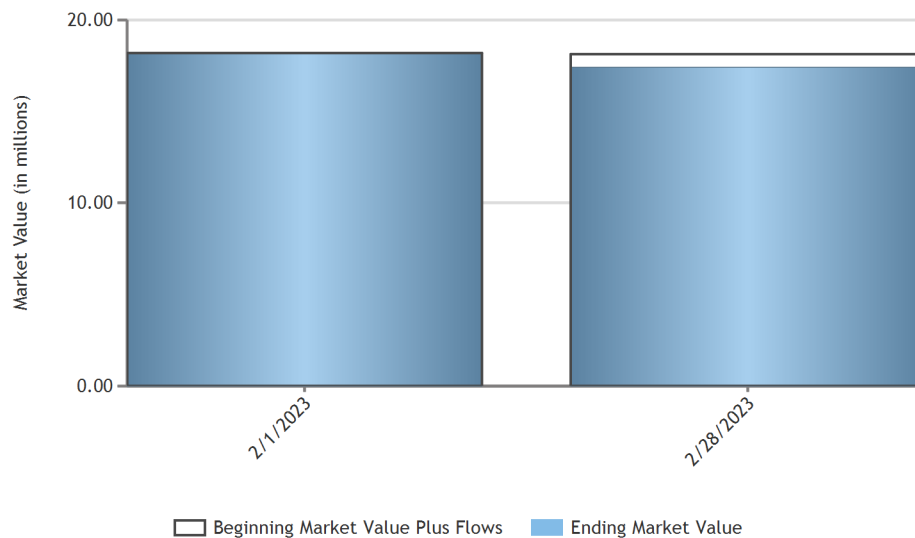
Activity Summary

	Month to Date	Year to Date
Beginning Value	18,107,228.38	16,958,302.73
Net Contributions/Withdrawals	-61,689.08	-114,204.46
Realized Gains	-41,605.69	-33,228.59
Unrealized Gains	-622,905.53	538,317.48
Income Received	27,839.87	59,680.79
Ending Value	17,408,867.94	17,408,867.94

Portfolio Allocation as of 2/28/2023

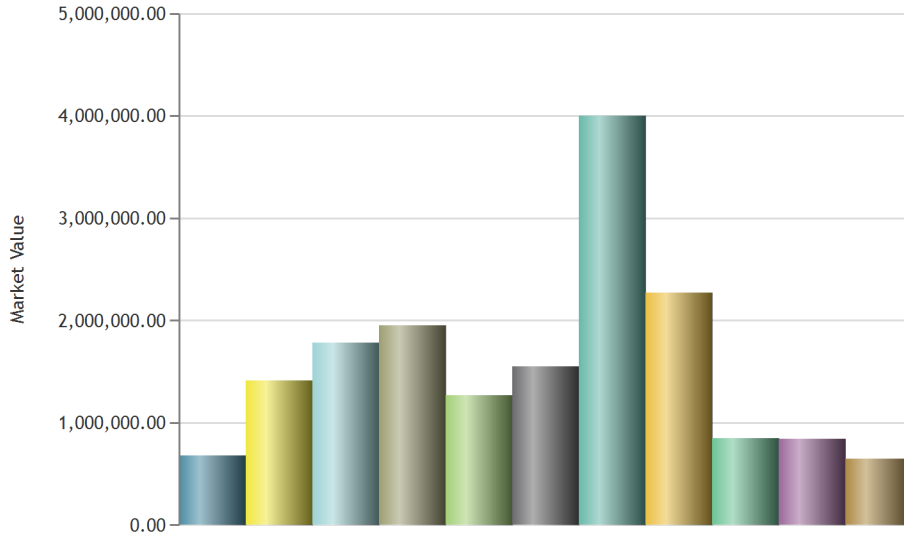


Change in Portfolio



Asset Class	Market Value	% Assets	Curr. Yield
Equities	17,266,052.58	99.2	3.0
Cash and Equivalents	142,815.36	0.8	2.1
Total	17,408,867.94	100.0	3.0

Portfolio Allocation as of 2/28/2023

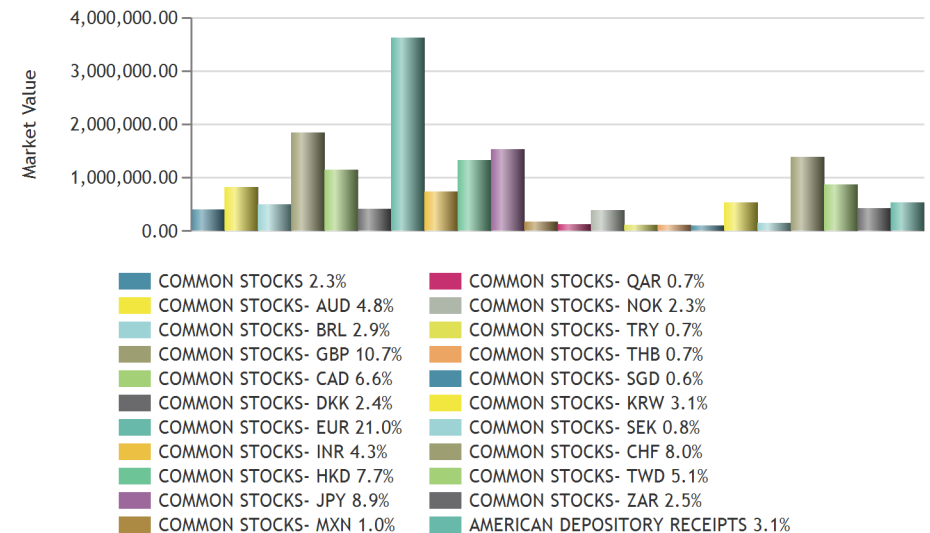


Industry Sector	Market Value	% Equity	% Assets
ENERGY	682,506.88	4.0	3.9
MATERIALS	1,413,355.97	8.2	8.1
INDUSTRIALS	1,782,840.50	10.3	10.2
CONSUMER DISCRETIONARY	1,954,132.29	11.3	11.2
CONSUMER STAPLES	1,269,772.30	7.4	7.3
HEALTHCARE	1,552,909.95	9.0	8.9
FINANCIALS	4,000,854.25	23.2	23.0
INFORMATION TECHNOLOGY	2,268,460.21	13.1	13.0
COMMUNICATION SERVICES	846,003.97	4.9	4.9
UTILITIES	844,863.17	4.9	4.9
REAL ESTATE	650,353.10	3.8	3.7
Equity Total	17,266,052.58	100.0	99.2

Top 10 Holdings

Symbol	Security	Market Value	% Assets
6889106	Taiwan Semicon Man TWD	309,925.66	1.8
4061412	LVMH Moet Hennessy EUR	292,857.21	1.7
7123870	Nestle SA CHF (Regd)	289,746.39	1.7
bhc8x90	Novo-Nordisk AS Dkk0.2 Ser B	262,464.21	1.5
bmmv2k8	Tencent Holdings Ltd Hkd0.00002	244,693.80	1.4
brjl176	UBS Group AG CHF (Regd)	233,464.92	1.3
5983816	Zurich Insurance CHF	214,329.15	1.2
7103065	Novartis AG CHF (Regd)	204,702.69	1.2
4057808	L'Oreal EUR	202,874.80	1.2
6144690	BHP Group Ltd NPV	202,391.38	1.2
Top 10 Holdings Total		2,457,450.23	14.1

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	123.72	161,949.48	161,949.48	0.9	0.0
800.00	bap	Credicorp Ltd	147.80	118,243.16	127.42	101,936.00	101,936.00	0.6	3.1
2330.00	yumc	Yum China Holdings Inc	57.07	132,976.60	58.73	136,840.90	136,840.90	0.8	0.9
				400,652.25		400,726.38	400,726.38	2.3	1.1
AMERICAN DEPOSITORY RECEIPTS									
1320.00	baba	Alibaba Group Holding Ltd Sp ADS	174.35	230,145.06	87.79	115,882.80	115,882.80	0.7	0.0
1340.00	dq	Daqo New Energy Corp Sp ADR	58.97	79,021.14	44.18	59,201.20	59,201.20	0.3	0.0
1930.00	hdb	HDFC Bank Ltd ADR Reps 3	69.47	134,083.10	67.64	130,545.20	130,545.20	0.7	0.7
1630.00	ntes	Netease Inc Sp ADR	70.93	115,622.28	77.64	126,553.20	126,553.20	0.7	1.8
7200.00	VIPS	Vipshop Holdings Limited Sponsored ADSA	10.68	76,884.48	14.89	107,208.00	107,208.00	0.6	0.0
				635,756.06		539,390.40	539,390.40	3.1	0.6
CASH AND EQUIVALENTS									
cash		Cash Account - USD		94,515.30		94,515.30	94,515.30	0.5	3.2
				94,515.30		94,515.30	94,515.30	0.5	3.2
US Dollar Total				1,130,923.61		1,034,632.08	1,034,632.08	5.9	1.0
Australian Dollar(FX= 1.4829)									
COMMON STOCKS- AUD									
6640.00	6144690	BHP Group Ltd NPV	34.52	229,232.87	45.20	300,128.00	202,391.38	1.2	10.6
7941.00	6086253	Fortescue Metals G NPV	10.99	87,275.97	21.40	169,937.40	114,597.32	0.7	2.0
7380.00	b03fyz4	Goodman Group NPV (Stapled Units)	21.01	155,050.09	19.86	146,566.80	98,837.35	0.6	1.5
1170.00	b28ytc2	Macquarie Group Ltd NPV	162.49	190,112.64	189.52	221,738.40	149,529.34	0.9	3.3
8420.00	b432qw4	Seven Group Holdings NPV	22.80	191,998.25	24.48	206,121.60	138,998.14	0.8	1.9
5410.00	6821120	Sonic Healthcare NPV	34.77	188,092.98	32.21	174,256.10	117,509.64	0.7	2.9
				1,041,762.80		1,218,748.30	821,863.18	4.7	4.4

Public School Teachers' Pension and Retirement Fund of Chicago

Quantity	Symbol	Security	Unit Cost	Local Currency		Reporting Currency			Curr. Yield
				Total Cost	Price	Market Value	Market Value	% Assets	
CASH AND EQUIVALENTS- AUD									
5955.75	divacc	Dividend Accrual - Au	1.00	5,955.75	1.00	5,955.75	4,016.26	0.0	0.0
				5,955.75		5,955.75	4,016.26	0.0	0.0
Australian Dollar Total				1,047,718.55		1,224,704.05	825,879.44	4.7	4.4
Brazilian Real(FX= 5.2207)									
COMMON STOCKS- BRL									
18650.00	b9n3sq0	BB Seguridade Part NPV	36.92	688,565.42	34.21	638,016.50	122,208.99	0.7	5.7
27260.00	b0d7494	EDP Energias Br NPV	23.59	643,177.79	19.63	535,113.80	102,498.48	0.6	4.0
21560.00	2684532	Petrol Brasileiros Prf NPV	32.30	696,307.62	25.24	544,174.40	104,233.99	0.6	0.0
10530.00	2196286	Vale SA NPV	93.02	979,504.20	85.32	898,419.60	172,087.96	1.0	0.0
				3,007,555.03		2,615,724.30	501,029.42	2.9	2.2
CASH AND EQUIVALENTS- BRL									
127116.27	divacc	Dividend Accrual - Br	1.00	127,116.27	1.00	127,116.27	24,348.51	0.1	0.0
				127,116.27		127,116.27	24,348.51	0.1	0.0
Brazilian Real Total				3,134,671.30		2,742,840.57	525,377.93	3.0	2.1
British Pound Sterling(FX= 0.8260)									
COMMON STOCKS- GBP									
5290.00	b1xzs82	Anglo American USD	30.86	163,260.07	28.85	152,590.05	184,733.05	1.1	7.4
1230.00	0989529	AstraZeneca USD	111.27	136,860.87	108.80	133,824.00	162,013.94	0.9	2.0
24940.00	bvyvfw2	Auto Trader Group GBP	6.03	150,310.91	5.95	148,492.76	179,772.66	1.0	1.1
3670.00	0237400	Diageo Ord Gbp0.28 101/108	38.10	139,829.68	35.29	129,514.30	156,796.40	0.9	2.1
4620.00	b19nlv4	Experian Ord USD	22.33	103,170.87	28.05	129,591.00	156,889.26	0.9	1.3
20950.00	b4t3bw6	Glencore PLC USD	4.98	104,243.04	4.95	103,775.83	125,636.14	0.7	5.2
6928.00	bn7swp6	Gsk PLC Gbp0.3125	19.72	136,603.30	14.25	98,751.71	119,553.70	0.7	5.6

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	5.31	104,833.00	126,916.00	0.7	5.2
58820.00	0560399	Legal & General Gp Ord GBP	2.58	151,583.59	2.56	150,520.38	182,227.40	1.0	7.2
2180.00	3208986	Next GBP	58.81	128,209.93	68.42	149,155.60	180,575.13	1.0	2.8
2440.00	0718875	Rio Tinto GBP	45.43	110,846.38	57.12	139,372.80	168,731.59	1.0	10.1
7900.00	b1n7z09	Safestore Holdings GBP	8.81	69,576.33	10.13	80,027.00	96,884.64	0.6	2.5
				1,501,413.38		1,520,448.43	1,840,729.91	10.6	4.4

CASH AND EQUIVALENTS- GBP

0.77	cash	Cash Account - GBP	1.00	0.77	1.00	0.77	0.93	0.0	0.0
2955.04	divacc	Dividend Accrual - GB	1.00	2,955.04	1.00	2,955.04	3,577.52	0.0	0.0
				2,955.81		2,955.81	3,578.45	0.0	0.0

British Pound Sterling Total				1,504,369.19		1,523,404.24	1,844,308.36	10.6	4.4
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Canadian Dollar(FX= 1.3615)

COMMON STOCKS- CAD

3660.00	bl56kn2	Alimentation Couche-Tard Inc	47.61	174,253.83	64.01	234,276.60	172,078.74	1.0	0.9
2010.00	bj2l575	CGI Inc Cl A	51.98	104,486.61	122.34	245,903.40	180,618.75	1.0	0.0
2400.00	2077303	National Bank Cand Montreal Qu	104.57	250,972.33	100.22	240,528.00	176,670.46	1.0	3.9
1720.00	2754383	Royal Bank of Canada Montreal Que	87.68	150,813.11	138.54	238,288.80	175,025.74	1.0	3.8
2760.00	2566124	Sun Life Financial Inc	70.63	194,932.59	65.94	181,994.40	133,676.89	0.8	4.4
2650.00	2897222	Toronto Dominion Bank Ont	88.27	233,928.31	90.85	240,752.50	176,835.36	1.0	4.0
1020.00	2956662	Weston George Ltd	114.60	116,888.75	170.95	174,369.00	128,075.95	0.7	1.5
				1,226,275.54		1,556,112.70	1,142,981.89	6.6	2.6

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									
1987.20	divacc	Dividend Accrual - CA	1.00	1,987.20	1.00	1,987.20	1,459.62	0.0	0.0
				1,987.20		1,987.20	1,459.62	0.0	0.0
Canadian Dollar Total				1,228,262.74		1,558,099.90	1,144,441.51	6.6	2.6
Danish Krone(FX= 7.0180)									
COMMON STOCKS- DKK									
1849.00	bhc8x90	Novo-Nordisk AS Dkk0.2 Ser B	457.82	846,518.37	996.20	1,841,973.80	262,464.21	1.5	0.8
1650.00	b44xtx8	Pandora AS DKK	663.49	1,094,751.70	667.40	1,101,210.00	156,912.23	0.9	2.4
				1,941,270.07		2,943,183.80	419,376.43	2.4	1.4
Danish Krone Total				1,941,270.07		2,943,183.80	419,376.43	2.4	1.4
Euro(FX= 0.9430)									
COMMON STOCKS- EUR									
305.00	b929f46	ASML Holding NV EUR	356.55	108,746.24	584.00	178,120.00	188,896.35	1.1	0.4
15370.00	bywp840	Banca Mediolanum NPV	8.13	124,909.26	9.18	141,035.12	149,567.81	0.9	5.1
24580.00	5501906	BBVA (Bilb-Viz-Arg) EUR	4.84	118,874.82	7.37	181,228.34	192,192.74	1.1	1.3
740.00	4163437	Cap Gemini EUR	172.03	127,302.71	177.85	131,609.00	139,571.41	0.8	1.3
8470.00	5842359	Deutsche Telekom NPV (Regd)	16.61	140,651.55	21.24	179,860.45	190,742.10	1.1	3.3
12180.00	4942904	E.On SE NPV	12.21	148,742.61	10.35	126,002.10	133,625.29	0.8	4.7
1610.00	b13x013	Eiffage EUR	86.56	139,354.17	104.00	167,440.00	177,570.20	1.0	3.0
24250.00	7144569	Enel SPA EUR	6.32	153,212.22	5.32	128,937.25	136,738.02	0.8	5.3
2340.00	b0cch46	Heineken Holding EUR	70.30	164,495.34	80.95	189,423.00	200,883.18	1.2	2.0
13770.00	b288c92	Iberdrola SA EUR	6.64	91,446.01	10.87	149,611.05	158,662.59	0.9	3.0
26989.00	bd2z8s7	Italgas Spa NPV	5.54	149,602.67	5.39	145,335.77	154,128.65	0.9	4.3
510.00	4057808	L'Oreal EUR	256.58	130,857.14	375.10	191,301.00	202,874.80	1.2	1.0
350.00	4061412	LVMH Moet Hennessy EUR	611.52	214,031.42	789.00	276,150.00	292,857.21	1.7	0.6

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
840.00	4741844	Merck KGAA NPV	132.10	110,961.58	179.35	150,654.00	159,768.64	0.9	0.7
4140.00	bng8pq9	NN Group NV EUR	36.93	152,886.63	38.30	158,562.00	168,155.08	1.0	6.5
9700.00	7107250	Opap(Org Of Footb) EUR (Cr)	12.51	121,368.84	14.68	142,396.00	151,011.03	0.9	5.4
2730.00	5228658	Randstad NV EUR	50.54	137,967.93	58.10	158,613.00	168,209.16	1.0	8.6
5433.00	bywlc68	Relx PLC GBP	13.32	72,393.69	28.55	155,112.15	164,496.51	0.9	1.5
3460.00	5226038	Sampo PLC Ser A NPV	41.99	145,301.25	46.04	159,298.40	168,936.03	1.0	6.2
1200.00	4821100	Solvay SA NPV	105.70	126,835.20	108.25	129,900.00	137,759.01	0.8	2.5
1590.00	5671519	Wolters Kluwer EUR	28.84	45,858.08	109.45	174,025.50	184,554.13	1.1	1.4
				2,725,799.37		3,414,614.13	3,621,199.96	20.8	3.1

CASH AND EQUIVALENTS- EUR

0.47	cash	Cash Account - EUR	1.00	0.47	1.00	0.47	0.50	0.0	0.0
				0.47		0.47	0.50	0.0	0.0

Euro Total				2,725,799.84		3,414,614.60	3,621,200.46	20.8	3.1
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Indian Rupee(FX= 82.6675)

COMMON STOCKS- INR

51580.00	b4z9xf5	Coal India Ltd INR	199.05	10,266,773.86	215.40	11,110,332.00	134,397.82	0.8	8.1
2900.00	bmw4cv8	Eicher Motors Inr1	3,843.98	11,147,536.10	3,105.90	9,007,110.00	108,955.88	0.6	0.7
9411.00	6294896	Hcl Technologies Inr2	635.21	5,977,970.23	1,077.60	10,141,293.60	122,675.70	0.7	0.7
34250.00	6139726	Hindustan Zinc Inr2	353.45	12,105,617.41	304.00	10,412,000.00	125,950.34	0.7	0.0
9930.00	6582483	Sun Pharmaceutical Inr1(Demat)	958.82	9,521,035.09	956.60	9,499,038.00	114,906.56	0.7	1.0
3230.00	b01npj1	Tata Consultancy S Inr1	3,421.47	11,051,356.98	3,312.85	10,700,505.50	129,440.29	0.7	0.9
				60,070,289.67		60,870,279.10	736,326.60	4.2	2.0

CASH AND EQUIVALENTS- INR

0.17	cash	Cash Account - INR	1.00	0.17	1.00	0.17	0.00	0.0	0.0
206021.00	divacc	Dividend Accrual - In	1.00	206,021.00	1.00	206,021.00	2,492.16	0.0	0.0
				206,021.17		206,021.17	2,492.17	0.0	0.0

Indian Rupee Total				60,276,310.84		61,076,300.27	738,818.77	4.2	2.0
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			Local Currency				Reporting Currency		
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
Hong Kong Dollar(FX= 7.8495)									
COMMON STOCKS- HKD									
42170.00	b09n7m0	China Shenhua Ener H CNY	23.14	975,873.50	23.60	995,212.00	126,786.67	0.7	4.4
83700.00	b4pppy6	I/Mongolia Yitai C H CNY	11.32	947,603.92	9.98	835,326.00	106,417.73	0.6	9.3
45570.00	6491318	Kingboard Chemical HKD	37.95	1,729,560.47	28.00	1,275,960.00	162,553.03	0.9	3.5
199000.00	6340078	Kunlun Energy Comp HKD	6.40	1,273,361.32	6.28	1,249,720.00	159,210.14	0.9	4.1
191000.00	6706250	PICC Property & CA H CNY	7.51	1,434,963.59	6.89	1,315,990.00	167,652.72	1.0	4.5
199750.00	bd8gl18	Postal Savings Ban 'H' Cny1	5.36	1,070,284.63	4.71	940,822.50	119,857.63	0.7	4.7
7030.00	6859927	Sun Hung Kai Prop NPV	115.85	814,405.52	107.20	753,616.00	96,008.15	0.6	4.6
53940.00	b67c2g0	Swire Properties L NPV	22.70	1,224,586.81	20.65	1,113,861.00	141,902.16	0.8	4.2
5590.00	bmmv2k8	Tencent Holdings Ltd Hkd0.00002	412.98	2,308,573.48	343.60	1,920,724.00	244,693.80	1.4	0.3
				11,779,213.24		10,401,231.50	1,325,082.04	7.6	3.9
Hong Kong Dollar Total				11,779,213.24		10,401,231.50	1,325,082.04	7.6	3.9
Japanese Yen(FX= 136.2150)									
COMMON STOCKS- JPY									
1780.00	6870490	Advantest Corp NPV	9,886	17,597,746	10,810	19,241,800	141,260.51	0.8	0.6
28800.00	6251448	Daiwa Securities Group NPV	629	18,108,098	651	18,748,800	137,641.23	0.8	5.4
4520.00	byp97j7	Dexerials Corp NPV	3,741	16,911,468	2,670	12,068,400	88,598.17	0.5	2.4
4100.00	b3ff8w8	Hoshizaki Corp NPV	4,153	17,025,525	4,825	19,782,500	145,229.97	0.8	2.5
11620.00	6569464	Marubeni Corp NPV	1,544	17,943,214	1,740	20,218,800	148,432.99	0.9	2.0
5050.00	b1cwjm5	Nomura Real Estate Inc NPV	3,608	18,219,999	3,035	15,326,750	112,518.81	0.6	2.6
7920.00	6661144	ORIX Corp NPV	2,274	18,012,845	2,442	19,336,680	141,957.05	0.8	3.6
2200.00	6804682	Shionogi & Co NPV	6,119	13,460,909	6,059	13,329,800	97,858.53	0.6	2.0
7780.00	6858946	Sumitomo Corp NPV	2,289	17,811,533	2,323	18,072,940	132,679.51	0.8	3.9
3730.00	6431897	Sumitomo Mitsui Tr NPV	4,828	18,009,093	5,045	18,817,850	138,148.15	0.8	4.0
8390.00	6744294	T&D Holdings Inc NPV	2,074	17,402,181	2,061	17,291,790	126,944.83	0.7	3.0
5380.00	b292rc1	ZOZO, Inc.	2,735	14,716,620	3,025	16,274,500	119,476.56	0.7	1.0
				205,219,231		208,510,610	1,530,746.32	8.8	2.8

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- JPY										
205175.00	divacc		Dividend Accrual - Jp	1	205,175	1	205,175	1,506.26	0.0	0.0
					205,175		205,175	1,506.26	0.0	0.0
Japanese Yen Total					205,424,406		208,715,785	1,532,252.58	8.8	2.8
Mexican Peso(FX= 18.3250)										
COMMON STOCKS- MXN										
20150.00	2421041		Gpo Fin Banorte NPV Series O	117.32	2,363,950.42	154.44	3,111,966.00	169,820.79	1.0	0.0
					2,363,950.42		3,111,966.00	169,820.79	1.0	0.0
Mexican Peso Total					2,363,950.42		3,111,966.00	169,820.79	1.0	0.0
Qatari Rial(FX= 3.6417)										
COMMON STOCKS- QAR										
33010.00	6673570		INDUSTRIES OF QATA	14.45	476,925.92	13.92	459,499.20	126,175.38	0.7	4.3
					476,925.92		459,499.20	126,175.38	0.7	4.3
Qatari Rial Total					476,925.92		459,499.20	126,175.38	0.7	4.3
Norwegian Krone(FX= 10.3466)										
COMMON STOCKS- NOK										
4110.00	b1l95g3		Aker BP ASA NOK	242.19	995,397.77	280.30	1,152,033.00	111,344.65	0.6	0.7
3210.00	7133608		Equinor ASA NOK	366.70	1,177,110.49	320.15	1,027,681.50	99,326.01	0.6	0.2
3800.00	7751259		Yara International NOK	477.26	1,813,576.91	494.10	1,877,580.00	181,469.19	1.0	6.1
					3,986,085.17		4,057,294.50	392,139.84	2.3	3.1
Norwegian Krone Total					3,986,085.17		4,057,294.50	392,139.84	2.3	3.1

Public School Teachers' Pension and Retirement Fund of Chicago

Quantity		Symbol	Security	Unit Cost	Local Currency		Reporting Currency			Curr. Yield
					Total Cost	Price	Market Value	Market Value	% Assets	
Turkish Lira(FX= 18.8790)										
COMMON STOCKS- TRY										
12720.00	b03my33		Tofas Otomobil Fab Try1	91.27	1,161,012.89	171.40	2,180,208.00	115,483.24	0.7	1.0
					1,161,012.89		2,180,208.00	115,483.24	0.7	1.0
Turkish Lira Total					1,161,012.89		2,180,208.00	115,483.24	0.7	1.0
Thai Baht(FX= 35.3412)										
COMMON STOCKS- THB										
19100.00	b0166d1		Bumrungrad Hoptl THB (Local)	226.23	4,321,084.29	211.00	4,030,100.00	114,033.88	0.7	1.5
					4,321,084.29		4,030,100.00	114,033.88	0.7	1.5
Thai Baht Total					4,321,084.29		4,030,100.00	114,033.88	0.7	1.5
Singapore Dollar(FX= 1.3462)										
COMMON STOCKS- SGD										
110450.00	byyfhz2		Frasers Log & Com NPV Units (REIT)	1.45	160,069.42	1.27	140,271.50	104,201.98	0.6	5.1
					160,069.42		140,271.50	104,201.98	0.6	5.1
Singapore Dollar Total					160,069.42		140,271.50	104,201.98	0.6	5.1
South Korean Won(FX= 1,323.2502)										
COMMON STOCKS- KRW										
17904.00	bb96z33		Jb Financial Group KRW	7,661.28	137,167,571.00	9,250.00	165,612,000.00	125,155.49	0.7	1.9
4530.00	6505316		KT Corporation KRW	36,859.53	166,973,681.00	30,450.00	137,938,500.00	104,242.21	0.6	3.6
1780.00	6175076		KT&G Corporation KRW	94,112.80	167,520,784.00	88,700.00	157,886,000.00	119,316.83	0.7	5.4
4150.00	6771720		Samsung Electronic KRW	68,566.72	284,551,876.00	60,600.00	251,490,000.00	190,054.79	1.1	2.3
					756,213,912.00		712,926,500.00	538,769.32	3.1	3.2

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	
CASH AND EQUIVALENTS- KRW									
14421170.40	divacc	Dividend Accrual - Kr	1.00	14,421,170.40	1.00	14,421,170.40	10,898.30	0.1	0.0
				14,421,170.40		14,421,170.40	10,898.30	0.1	0.0
South Korean Won Total				770,635,082.40		727,347,670.40	549,667.61	3.2	3.1
Swedish Krona(FX= 10.4286)									
COMMON STOCKS- SEK									
11630.00	4813345	Skand Enskilda Bkn Ser A NPV	115.54	1,343,778.17	131.05	1,524,111.50	146,147.28	0.8	4.6
				1,343,778.17		1,524,111.50	146,147.28	0.8	4.6
Swedish Krona Total				1,343,778.17		1,524,111.50	146,147.28	0.8	4.6
Swiss Franc(FX= 0.9373)									
COMMON STOCKS- CHF									
3250.00	7108899	ABB Ltd Chf0.86 (Regd)	30.79	100,081.34	31.28	101,660.00	108,466.26	0.6	2.6
510.00	b142s60	Kuehne&Nagel Intl Chf1 (Regd)	243.87	124,374.31	241.00	122,910.00	131,138.97	0.8	2.5
2560.00	7123870	Nestle SA CHF (Regd)	106.90	273,658.40	106.08	271,564.80	289,746.39	1.7	2.5
2420.00	7103065	Novartis AG CHF (Regd)	84.21	203,782.02	79.28	191,857.60	204,702.69	1.2	3.6
690.00	7110388	Roche Holdings AG Genusscheine NPV	270.04	186,325.69	271.80	187,542.00	200,098.16	1.1	3.2
10700.00	brjl176	UBS Group AG CHF (Regd)	13.85	148,182.27	20.45	218,815.00	233,464.92	1.3	2.3
450.00	5983816	Zurich Insurance CHF	356.23	160,303.23	446.40	200,880.00	214,329.15	1.2	4.3
				1,196,707.25		1,295,229.40	1,381,946.55	7.9	3.0
Swiss Franc Total				1,196,707.25		1,295,229.40	1,381,946.55	7.9	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
Taiwan Dollar(FX= 30.4695)									
COMMON STOCKS- TWD									
28100.00	6336055	Feng Tay Entrprise TWD	192.33	5,404,513.00	185.00	5,198,500.00	170,613.24	1.0	2.2
5390.00	6372480	Mediatek Inc TWD	731.00	3,940,087.00	723.00	3,896,970.00	127,897.41	0.7	10.1
16830.00	b118753	Nan Ya Printed Cir TWD	273.26	4,598,983.24	235.00	3,955,050.00	129,803.57	0.7	4.3
10170.00	6346333	Novatek Microelect TWD	401.61	4,084,386.00	407.50	4,144,275.00	136,013.88	0.8	2.2
18480.00	6889106	Taiwan Semicon Man TWD	276.96	5,118,176.66	511.00	9,443,280.00	309,925.66	1.8	2.2
				23,146,145.90		26,638,075.00	874,253.76	5.0	3.6
Taiwan Dollar Total				23,146,145.90		26,638,075.00	874,253.76	5.0	3.6
South African Rand(FX= 18.3562)									
COMMON STOCKS- ZAR									
890.00	6622691	Naspers N ZAR	2,408.50	2,143,568.32	3,257.05	2,898,774.50	157,917.58	0.9	0.2
12530.00	b030gj7	Standard Bank Gr Ltd ZAR	182.87	2,291,300.23	183.58	2,300,257.40	125,311.95	0.7	4.7
33470.00	b06kz97	Woolworths Holdings NPV	61.26	2,050,519.42	77.00	2,577,190.00	140,398.50	0.8	3.0
				6,485,387.97		7,776,221.90	423,628.02	2.4	2.5
South African Rand Total				6,485,387.97		7,776,221.90	423,628.02	2.4	2.5
Total Portfolio				1,105,469,175.45			17,408,867.94	100.0	3.0

Purchases

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
US Dollar								
2/16/2023	2/21/2023	1930.00	hdb	HDFC Bank Ltd ADR Reps 3	1.00000	69.47	134,083.10	134,083.10
US Dollar Total							134,083.10	134,083.10
Australian Dollar								
2/2/2023	2/6/2023	3295.00	b432qw4	Seven Group Holdings NPV	1.40756	22.92	75,529.13	53,659.65
Australian Dollar Total							75,529.13	53,659.65
Danish Krone								
2/16/2023	2/20/2023	1251.00	b44xtx8	Pandora AS DKK	6.97945	663.88	830,514.62	118,994.28
2/17/2023	2/21/2023	399.00	b44xtx8	Pandora AS DKK	6.98240	662.25	264,237.08	37,843.30
Danish Krone Total							1,094,751.70	156,837.58
Hong Kong Dollar								
2/1/2023	2/3/2023	139800.00	bd8gl18	Postal Savings Ban 'H' Cny1	7.84055	5.36	749,359.36	95,574.85
2/2/2023	2/6/2023	59950.00	bd8gl18	Postal Savings Ban 'H' Cny1	7.84235	5.35	320,925.27	40,922.08
2/2/2023	2/6/2023	10740.00	b67c2g0	Swire Properties L NPV	7.84235	21.87	234,869.28	29,948.84
Hong Kong Dollar Total							1,305,153.91	166,445.76
Japanese Yen								
2/1/2023	2/3/2023	5900.00	6744294	T&D Holdings Inc NPV	129.25500	2,090.39	12,333,301.00	95,418.37
2/2/2023	2/6/2023	2490.00	6744294	T&D Holdings Inc NPV	128.39500	2,035.69	5,068,880.00	39,478.80
2/16/2023	2/20/2023	28800.00	6251448	Daiwa Securities Group NPV	134.20500	628.75	18,108,098.00	134,928.64
Japanese Yen Total							35,510,279.00	269,825.80
Taiwan Dollar								
2/16/2023	2/20/2023	10170.00	6346333	Novatek Microelect TWD	30.26500	401.61	4,084,386.00	134,954.11
Taiwan Dollar Total							4,084,386.00	134,954.11

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Brazilian Real								
2/15/2023	2/17/2023	1730.00	2196286	Vale SA NPV	5.23190	88.85	153,713.83	29,380.12
Brazilian Real Total							153,713.83	29,380.12

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
British Pound Sterling								
2/16/2023	2/20/2023	260.00	3208986	Next GBP	0.83254	68.69	17,860.68	21,453.37
British Pound Sterling Total							17,860.68	21,453.37
Canadian Dollar								
2/15/2023	2/17/2023	2670.00	b188th2	BCE Inc	1.34180	60.99	162,846.19	121,363.98
Canadian Dollar Total							162,846.19	121,363.98
Egyptian Pound								
2/1/2023	2/5/2023	25495.00	6298177	Eastern Tobacco Egp15	30.20000	17.88	455,878.43	15,095.31
2/2/2023	2/6/2023	17450.00	6298177	Eastern Tobacco Egp15	30.28000	17.86	311,598.70	10,290.58
2/2/2023	2/6/2023	16576.00	6298177	Eastern Tobacco Egp15	30.28000	17.86	295,991.98	9,775.16
2/2/2023	2/6/2023	14747.00	6298177	Eastern Tobacco Egp15	30.28000	17.86	263,332.15	8,696.57
2/2/2023	2/6/2023	50730.00	6298177	Eastern Tobacco Egp15	30.28000	17.86	905,868.30	29,916.39
2/2/2023	2/6/2023	36700.00	6298177	Eastern Tobacco Egp15	30.28000	17.86	655,339.38	21,642.65
Egyptian Pound Total							2,888,008.94	95,416.66
Euro								
2/1/2023	2/3/2023	440.00	5226038	Sampo PLC Ser A NPV	0.91563	48.14	21,180.76	23,132.57
2/16/2023	2/20/2023	290.00	b13x013	Eiffage EUR	0.93694	103.32	29,962.88	31,979.37
2/16/2023	2/20/2023	440.00	bng8pq9	NN Group NV EUR	0.93694	40.33	17,743.35	18,937.47
Euro Total							68,886.99	74,049.41
Indian Rupee								
2/16/2023	2/17/2023	14870.00	b174733	Allcargo Logistics Inr2	82.72125	342.04	5,086,188.64	61,485.88
Indian Rupee Total							5,086,188.64	61,485.88
Japanese Yen								
2/1/2023	2/3/2023	5320.00	6985383	Astellas Pharma NPV	129.25500	1,901.80	10,117,553.20	78,275.91
2/1/2023	2/3/2023	980.00	6985383	Astellas Pharma NPV	129.25500	1,901.80	1,863,759.80	14,419.25
2/1/2023	2/3/2023	1313.00	b62g7k6	Sompo Holdings Inc NPV	129.25500	5,611.62	7,368,063.00	57,004.08
2/2/2023	2/6/2023	1507.00	b62g7k6	Sompo Holdings Inc NPV	128.39500	5,511.98	8,306,549.00	64,695.27
2/10/2023	2/14/2023	20.00	6985383	Astellas Pharma NPV	131.31000	1,899.15	37,983.00	289.26
2/16/2023	2/20/2023	3260.00	bqrrz00	Recruit Holdings Co L NPV	134.20500	3,998.78	13,036,036.00	97,135.25
2/16/2023	2/20/2023	600.00	bqrrz00	Recruit Holdings Co L NPV	134.20500	3,998.78	2,399,270.00	17,877.65

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Japanese Yen Total							43,129,214.00	329,696.67
Norwegian Krone								
2/1/2023	2/3/2023	6830.00	b4ph0c5	Gjensidige Forsikr NOK	9.98325	179.23	1,224,130.64	122,618.45
Norwegian Krone Total							1,224,130.64	122,618.45
South African Rand								
2/16/2023	2/21/2023	1130.00	6801575	Shoprite Holdings Ltd Zar0.01134	18.15875	227.13	256,658.16	14,134.13
2/16/2023	2/21/2023	3540.00	6801575	Shoprite Holdings Ltd Zar0.01134	18.15875	227.13	804,044.15	44,278.61
2/16/2023	2/21/2023	3350.00	6801575	Shoprite Holdings Ltd Zar0.01134	18.15875	227.13	760,889.24	41,902.07
2/16/2023	2/21/2023	2300.00	6801575	Shoprite Holdings Ltd Zar0.01134	18.15875	227.13	522,401.56	28,768.59
South African Rand Total							2,343,993.11	129,083.40

Ex-Date	Pay-Date	Symbol	Security	Amount
COMMON STOCKS- AUD				
2/24/2023	2/24/2023	b03fyz4	Goodman Group NPV (Stapled Units)	18.37
2/27/2023	3/29/2023	6086253	Fortescue Metals G NPV	4,007.92
				4,026.29
COMMON STOCKS- BRL				
2/15/2023	3/1/2023	b9n3sq0	BB Seguridade Part NPV	13,352.34
				13,352.34
COMMON STOCKS- GBP				
2/23/2023	3/27/2023	0989529	AstraZeneca USD	2,407.73
2/23/2023	4/13/2023	bn7swp6	Gsk PLC Gbp0.3125	1,145.41
				3,553.14
COMMON STOCKS- CAD				
2/28/2023	3/31/2023	2566124	Sun Life Financial Inc	1,459.62
				1,459.62
COMMON STOCKS- EUR				
2/6/2023	2/15/2023	b929f46	ASML Holding NV EUR	448.42
2/15/2023	2/15/2023	b929f46	ASML Holding NV EUR	-66.92
				381.50
COMMON STOCKS- INR				
2/3/2023	2/3/2023	b01npj1	Tata Consultancy S Inr1	-0.01
2/8/2023	2/17/2023	6582483	Sun Pharmaceutical Inr1(Demat)	686.85
2/8/2023	3/2/2023	b4z9xf5	Coal India Ltd INR	2,497.41
2/9/2023	2/9/2023	6139726	Hindustan Zinc Inr2	0.00
				3,184.26
COMMON STOCKS- NOK				
2/15/2023	2/23/2023	b1l95g3	Aker BP ASA NOK	1,679.74
				1,679.74

Ex-Date	Pay-Date	Symbol	Security	Amount
OTHER ASSETS				
2/28/2023	2/28/2023	ex9123459	Unknown Security	0.61
				0.61
CASH AND EQUIVALENTS				
2/2/2023	2/2/2023	cash	Cash Account - USD	327.14
2/28/2023	2/28/2023	cash	Cash Account - USD	-125.43
				201.71
CASH AND EQUIVALENTS- EUR				
2/28/2023	2/28/2023	cash	Cash Account - EUR	0.66
				0.66
NET INCOME				27,839.87