



ATIVO
CAPITAL

Monthly Report

Account

2/29/2024

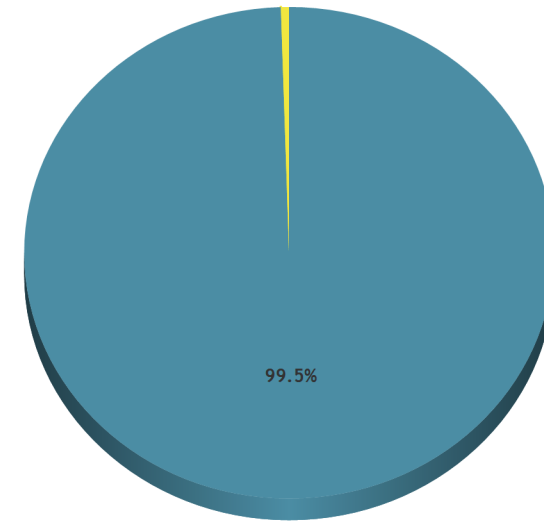
Public School Teachers' Pension and Retirement Fund of Chicago



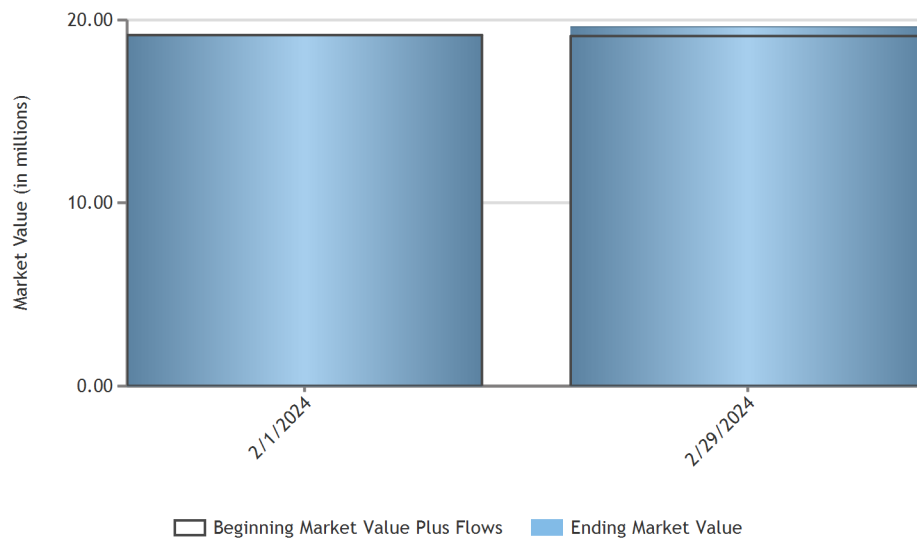
Activity Summary

	Month to Date	Year to Date
Beginning Value	19,223,004.02	19,247,235.89
Net Contributions/Withdrawals	-57,545.91	-117,131.52
Realized Gains	-32.20	-113,470.30
Unrealized Gains	433,186.43	569,145.58
Income Received	26,632.46	39,465.14
Ending Value	19,625,244.79	19,625,244.79

Portfolio Allocation as of 2/29/2024

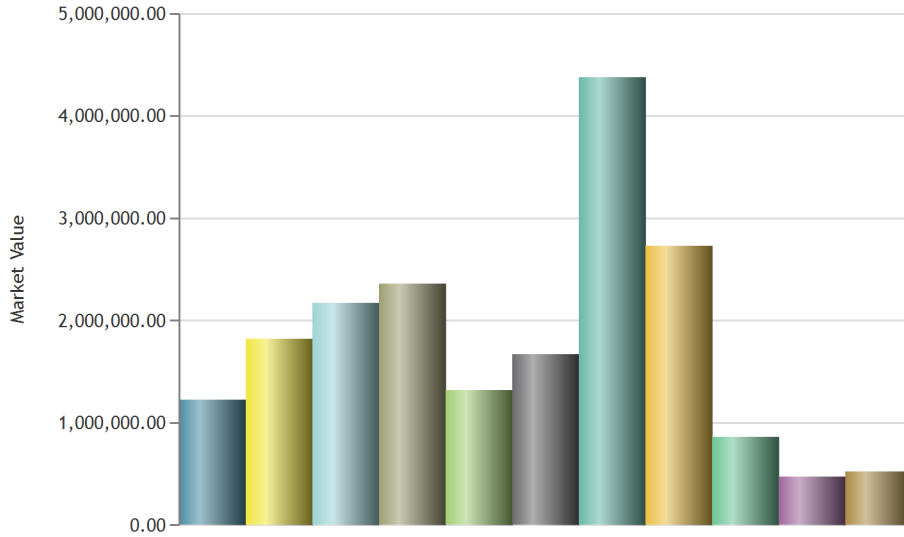


Change in Portfolio



Asset Class	Market Value	% Assets	Curr. Yield
Equities	19,528,330.11	99.5	3.1
Cash and Equivalents	96,914.69	0.5	2.2
Total	19,625,244.79	100.0	3.1

Portfolio Allocation as of 2/29/2024

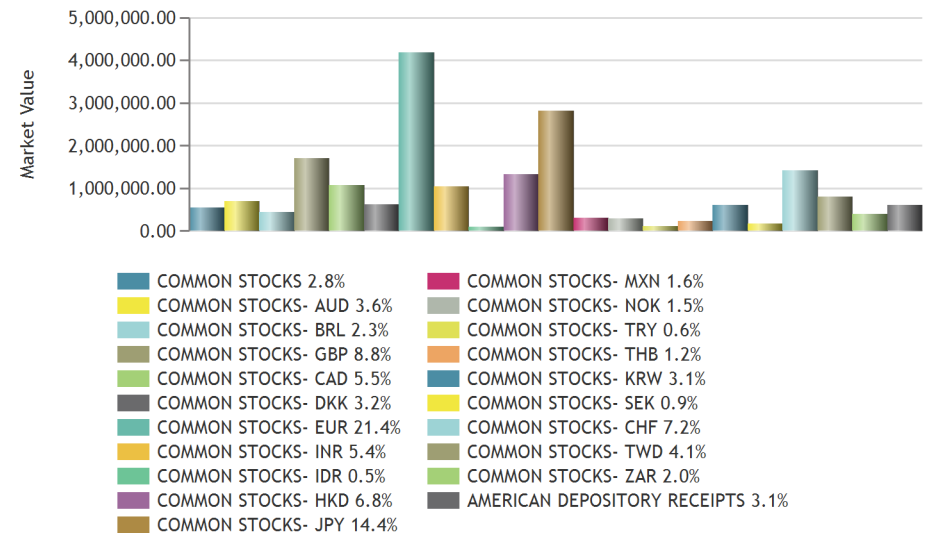


Industry Sector	Market Value	% Equity	% Assets
ENERGY	1,226,074.08	6.3	6.2
MATERIALS	1,820,856.97	9.3	9.3
INDUSTRIALS	2,171,108.78	11.1	11.1
CONSUMER DISCRETIONARY	2,357,836.67	12.1	12.0
CONSUMER STAPLES	1,317,864.58	6.7	6.7
HEALTHCARE	1,668,679.16	8.5	8.5
FINANCIALS	4,377,194.44	22.4	22.3
INFORMATION TECHNOLOGY	2,727,295.55	14.0	13.9
COMMUNICATION SERVICES	861,946.95	4.4	4.4
UTILITIES	473,666.53	2.4	2.4
REAL ESTATE	525,806.37	2.7	2.7
Equity Total	19,528,330.11	100.0	99.5

Top 10 Holdings

Symbol	Security	Market Value	% Assets
6889106	Taiwan Semicon Man TWD	415,709.20	2.1
bp6kmj1	Novo Nordisk As Ser'b'dkk0.1	360,328.62	1.8
b929f46	ASML Holding NV EUR	315,573.98	1.6
b4z9xf5	Coal India Ltd INR	270,553.47	1.4
brjl176	UBS Group AG CHF (Regd)	269,979.33	1.4
b44xtx8	Pandora AS DKK	264,988.46	1.4
4061412	LVMH Moet Hennessy EUR	255,370.17	1.3
5501906	BBVA (Bilb-Viz-Arg) EUR	243,346.70	1.2
7123870	Nestle SA CHF (Regd)	242,803.70	1.2
iclr	Icon PLC	240,465.00	1.2
Top 10 Holdings Total		2,879,118.63	14.7

Equity Allocation by Security Type



Public School Teachers' Pension and Retirement Fund of Chicago

Quantity		Symbol	Security	Unit Cost	Local Currency	Total Cost	Price	Market Value	Reporting Currency	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	160.42	177,905.78		177,905.78	0.9	0.0
800.00	bap		Credicorp Ltd	147.80		118,243.16	170.88	136,704.00		136,704.00	0.7	3.9
750.00	iclr		Icon PLC	251.14		188,351.63	320.62	240,465.00		240,465.00	1.2	0.0
						436,139.42		555,074.78		555,074.78	2.8	1.0
AMERICAN DEPOSITORY RECEIPTS												
1320.00	baba		Alibaba Group Holding Ltd Sp ADS	174.35		230,145.06	74.03	97,719.60		97,719.60	0.5	1.3
2470.00	rdy		Dr Reddys Laboratories Ltd ADR	57.53		142,087.67	76.78	189,646.60		189,646.60	1.0	0.5
1630.00	ntes		Netease Inc Sp ADR	70.93		115,622.28	107.92	175,909.60		175,909.60	0.9	2.4
7200.00	vips		Vipshop Holdings Limited Sponsored ADSA	10.68		76,884.48	19.25	138,600.00		138,600.00	0.7	2.1
						564,739.49		601,875.80		601,875.80	3.1	1.6
CASH AND EQUIVALENTS												
	cash		Cash Account - USD			65,622.66		65,622.66		65,622.66	0.3	3.2
	divacc		Dividend Accrual - US			3,839.55		3,839.55		3,839.55	0.0	0.0
						69,462.21		69,462.21		69,462.21	0.4	3.0
US Dollar Total						1,070,341.12		1,226,412.79		1,226,412.79	6.2	1.4
Australian Dollar(FX= 1.5357)												
COMMON STOCKS- AUD												
6110.00	6144690		BHP Group Ltd NPV	34.87		213,038.92	43.93	268,412.30		174,776.72	0.9	3.5
7911.00	6086253		Fortescue Metals G NPV	11.00		87,006.80	25.93	205,132.23		133,571.89	0.7	8.0
7350.00	b03fyz4		Goodman Group NPV (Stapled Units)	21.01		154,419.81	29.90	219,765.00		143,100.02	0.7	1.0
1170.00	b28ytc2		Macquarie Group Ltd NPV	162.49		190,112.64	194.81	227,927.70		148,415.17	0.8	3.2
5390.00	6821120		Sonic Healthcare NPV	34.77		187,397.63	29.85	160,891.50		104,764.53	0.5	3.5
						831,975.79		1,082,128.73		704,628.33	3.6	3.8

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- AUD									
8543.88	divacc	Dividend Accrual - Au	1.00	8,543.88	1.00	8,543.88	5,563.35	0.0	0.0
				8,543.88		8,543.88	5,563.35	0.0	0.0
Australian Dollar Total				840,519.67		1,090,672.61	710,191.68	3.6	3.7
Brazilian Real(FX= 4.9687)									
COMMON STOCKS- BRL									
18570.00	b9n3sq0	BB Seguridade Part NPV	36.92	685,611.79	33.34	619,123.80	124,606.04	0.6	8.6
21470.00	2684532	Petrol Brasileiros Prf NPV	32.30	693,400.95	40.14	861,805.80	173,448.68	0.9	0.0
10490.00	2196286	Vale SA NPV	93.02	975,758.69	66.99	702,725.10	141,431.80	0.7	0.0
				2,354,771.43		2,183,654.70	439,486.52	2.2	2.4
CASH AND EQUIVALENTS- BRL									
14442.30	divacc	Dividend Accrual - Br	1.00	14,442.30	1.00	14,442.30	2,906.68	0.0	0.0
				14,442.30		14,442.30	2,906.68	0.0	0.0
Brazilian Real Total				2,369,213.73		2,198,097.00	442,393.21	2.3	2.4
British Pound Sterling(FX= 0.7905)									
COMMON STOCKS- GBP									
4300.00	b1xzs82	Anglo American USD	31.03	133,425.98	17.01	73,143.00	92,522.25	0.5	5.6
1220.00	0989529	AstraZeneca USD	111.28	135,760.99	99.83	121,792.60	154,061.57	0.8	2.3
20100.00	bvyvfw2	Auto Trader Group GBP	6.05	121,643.98	7.40	148,820.40	188,250.38	1.0	0.9
32480.00	0798059	BP USD	4.48	145,574.93	4.61	149,635.36	189,281.27	1.0	6.2
3650.00	0237400	Diageo Ord Gbp0.28 101/108	38.10	139,068.41	29.62	108,113.00	136,757.55	0.7	3.4
4600.00	b19nlv4	Experian Ord USD	22.34	102,754.17	33.85	155,710.00	196,965.38	1.0	1.3
19670.00	b17bbq5	Investec Ord GBP	5.41	106,480.55	4.93	96,992.77	122,691.02	0.6	5.6
58580.00	0560399	Legal & General Gp Ord GBP	2.58	150,965.09	2.42	141,822.18	179,397.98	0.9	7.6

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	
2070.00	3208986	Next GBP	58.81	121,740.62	83.14	172,099.80	217,697.66	1.1	2.3
2430.00	0718875	Rio Tinto GBP	45.44	110,420.92	50.79	123,419.70	156,119.77	0.8	6.7
7870.00	b1n7z09	Safestore Holdings GBP	8.81	69,344.26	7.65	60,166.15	76,107.18	0.4	3.9
				1,337,179.89		1,351,714.96	1,709,852.01	8.7	4.0

CASH AND EQUIVALENTS- GBP

0.16	cash	Cash Account - GBP	1.00	0.16	1.00	0.16	0.20	0.0	0.0
1903.20	divacc	Dividend Accrual - GB	1.00	1,903.20	1.00	1,903.20	2,407.45	0.0	0.0
				1,903.36		1,903.36	2,407.66	0.0	0.0

British Pound Sterling Total				1,339,083.25		1,353,618.32	1,712,259.67	8.7	4.0
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Canadian Dollar(FX= 1.3564)

COMMON STOCKS- CAD

2700.00	b156kn2	Alimentation Couche-Tard Inc	48.21	130,172.04	84.17	227,259.00	167,551.89	0.9	0.8
1735.00	bj2l575	CGI Inc Cl A	53.89	93,507.13	155.82	270,347.70	199,320.01	1.0	0.0
1790.00	2077303	National Bank Cand Montreal Qu	104.57	187,183.53	105.93	189,614.70	139,797.77	0.7	4.0
1395.00	2754383	Royal Bank of Canada Montreal Que	90.07	125,645.60	131.80	183,861.00	135,555.72	0.7	4.2
2750.00	2566124	Sun Life Financial Inc	70.63	194,226.31	72.08	198,220.00	146,142.22	0.7	4.3
2640.00	2897222	Toronto Dominion Bank Ont	88.27	233,045.56	81.49	215,133.60	158,612.16	0.8	4.9
1020.00	2956662	Weston George Ltd	114.60	116,888.75	177.76	181,315.20	133,678.77	0.7	1.6
				1,080,668.92		1,465,751.20	1,080,658.53	5.5	2.7

CASH AND EQUIVALENTS- CAD

2145.00	divacc	Dividend Accrual - CA	1.00	2,145.00	1.00	2,145.00	1,581.45	0.0	0.0
				2,145.00		2,145.00	1,581.45	0.0	0.0

Canadian Dollar Total				1,082,813.92		1,467,896.20	1,082,239.98	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= 6.8883)									
COMMON STOCKS- DKK									
3028.00	bp6kmj1	Novo Nordisk As Ser'b'dkk0.1	232.81	704,959.11	819.70	2,482,051.60	360,328.62	1.8	1.5
1640.00	b44xtx8	Pandora AS DKK	663.48	1,088,112.89	1,113.00	1,825,320.00	264,988.46	1.4	1.6
				1,793,072.00		4,307,371.60	625,317.07	3.2	1.6
Danish Krone Total				1,793,072.00		4,307,371.60	625,317.07	3.2	1.6
Euro(FX= 0.9241)									
COMMON STOCKS- EUR									
570.00	5231485	Allianz SE NPV (Regd) (Vinkuliert)	218.25	124,404.03	253.85	144,694.50	156,581.21	0.8	5.4
335.00	b929f46	ASML Holding NV EUR	383.34	128,420.04	870.50	291,617.50	315,573.98	1.6	0.7
15310.00	bywp840	Banca Mediolanum NPV	8.13	124,427.76	9.95	152,395.74	164,915.11	0.8	4.7
1400.00	5756029	Bayer Motoren Werk EUR	103.16	144,426.61	109.22	152,908.00	165,469.45	0.8	3.2
24480.00	5501906	BBVA (Bilb-Viz-Arg) EUR	4.84	118,391.20	9.19	224,873.28	243,346.70	1.2	4.8
740.00	4163437	Cap Gemini EUR	172.03	127,302.71	224.70	166,278.00	179,937.80	0.9	1.5
160.00	4061393	Christian Dior SE EUR	822.37	131,578.65	800.50	128,080.00	138,601.82	0.7	0.8
4040.00	5806225	Colruyt Group NV NPV	43.38	175,268.37	44.38	179,295.20	194,024.37	1.0	0.0
7300.00	5842359	Deutsche Telekom NPV (Regd)	16.77	122,386.75	21.99	160,490.50	173,674.85	0.9	3.2
1550.00	b13x013	Eiffage EUR	86.56	134,160.85	100.65	156,007.50	168,823.57	0.9	3.1
1930.00	b0cch46	Heineken Holding EUR	70.30	135,673.51	71.40	137,802.00	149,122.48	0.8	2.4
13710.00	b288c92	Iberdrola SA EUR	6.64	91,079.19	10.62	145,600.20	157,561.31	0.8	1.5
3170.00	5889505	Infineon Technology Ord NPV (Regd)	39.20	124,256.08	33.10	104,911.15	113,529.64	0.6	0.8
9420.00	bz57390	ING Groep NV EUR	13.27	125,047.29	12.69	119,539.80	129,360.04	0.7	8.7
26879.00	bd2z8s7	Italgas Spa NPV	5.54	149,013.66	5.05	135,604.56	146,744.52	0.7	4.6
400.00	4057808	L'Oreal EUR	274.76	109,902.99	441.70	176,680.00	191,194.33	1.0	1.5
280.00	4061412	LVMH Moet Hennessy EUR	609.00	170,519.59	842.80	235,984.00	255,370.17	1.3	1.5
9660.00	7107250	Opap(Org Of Footb) EUR (Cr)	12.51	120,877.80	16.87	162,964.20	176,351.77	0.9	4.7
2720.00	5228658	Randstad NV EUR	50.54	137,460.35	50.94	138,556.80	149,939.29	0.8	4.5
5413.00	bywlc68	Relx PLC GBP	13.34	72,207.13	40.43	218,847.59	236,826.00	1.2	1.5
6320.00	bymxps7	UniCredit SpA NPV	18.09	114,335.12	30.91	195,351.20	211,399.37	1.1	3.2
1160.00	b1xh026	Vinci EUR	107.67	124,893.85	118.40	137,344.00	148,626.86	0.8	3.8

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	
1400.00	5671519	Wolters Kluwer EUR	30.75	43,051.72	145.85	204,190.00	220,964.28	1.1	1.4
				2,849,085.25		3,870,015.72	4,187,938.91	21.3	2.8

CASH AND EQUIVALENTS- EUR

0.06	cash	Cash Account - EUR	1.00	0.06	1.00	0.06	0.06	0.0	0.0
				0.06		0.06	0.06	0.0	0.0

Euro Total				2,849,085.31		3,870,015.78	4,187,938.97	21.3	2.8
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Indian Rupee(FX= 82.9163)

COMMON STOCKS- INR

51370.00	b4z9xf5	Coal India Ltd INR	199.05	10,224,974.28	436.70	22,433,279.00	270,553.47	1.4	4.0
9371.00	6294896	Hcl Technologies Inr2	635.62	5,956,427.58	1,663.85	15,591,938.35	188,044.42	1.0	3.1
34110.00	6139726	Hindustan Zinc Inr2	353.45	12,056,134.59	306.45	10,453,009.50	126,067.08	0.6	25.5
2910.00	b992pt3	Pi Industries Inr1	3,862.60	11,240,174.61	3,672.70	10,687,557.00	128,895.81	0.7	0.3
3060.00	b15t569	Siemens India Ltd Inr2 (Post Subdivision)	3,673.68	11,241,461.11	4,679.25	14,318,505.00	172,686.36	0.9	0.2
3220.00	b01npj1	Tata Consultancy S Inr1	3,421.67	11,017,779.70	4,095.10	13,186,222.00	159,030.61	0.8	1.7
				61,736,951.87		86,670,510.85	1,045,277.75	5.3	5.0

CASH AND EQUIVALENTS- INR

13828.32	cash	Cash Account - INR	1.00	13,828.32	1.00	13,828.32	166.77	0.0	0.0
				13,828.32		13,828.32	166.77	0.0	0.0

Indian Rupee Total				61,750,780.19		86,684,339.17	1,045,444.52	5.3	5.0
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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	
Indonesian Rupiah(FX= 15,715.1164)									
COMMON STOCKS- IDR									
629240.00	b3bqfc4	Adaro Energy Tbk Idr100	3,042.45	1,914,432,632.65	2,420.00	1,522,760,800.00	96,898.56	0.5	18.2
				1,914,432,632.65		1,522,760,800.00	96,898.56	0.5	18.2
Indonesian Rupiah Total				1,914,432,632.65		1,522,760,800.00	96,898.56	0.5	18.2
Hong Kong Dollar(FX= 7.8288)									
COMMON STOCKS- HKD									
324070.00	b154564	Bank of China Ltd H CNY	3.30	1,070,579.99	3.08	998,135.60	127,495.35	0.6	6.8
42000.00	b09n7m0	China Shenhua Ener H CNY	23.14	971,939.46	30.25	1,270,500.00	162,285.41	0.8	3.4
198190.00	6340078	Kunlun Energy Comp HKD	6.40	1,268,106.35	6.69	1,325,891.10	169,360.71	0.9	3.8
122100.00	6218089	Lenovo Group Ltd NPV	9.13	1,114,477.93	8.67	1,058,607.00	135,219.57	0.7	3.2
196890.00	6226576	PetroChina Co H CNY	5.42	1,067,703.59	6.17	1,214,811.30	155,172.10	0.8	2.6
141410.00	6706250	PICC Property & CA H CNY	7.53	1,064,921.57	10.72	1,515,915.20	193,633.15	1.0	2.9
7000.00	6859927	Sun Hung Kai Prop NPV	115.83	810,843.27	78.95	552,650.00	70,591.92	0.4	5.9
53720.00	b67c2g0	Swire Properties L NPV	22.70	1,219,535.08	16.16	868,115.20	110,887.39	0.6	5.3
5950.00	bmmv2k8	Tencent Holdings Ltd Hkd0.00002	339.31	2,018,924.06	277.20	1,649,340.00	210,675.97	1.1	0.4
				10,607,031.31		10,453,965.40	1,335,321.56	6.8	3.4
Hong Kong Dollar Total				10,607,031.31		10,453,965.40	1,335,321.56	6.8	3.4
Japanese Yen(FX= 149.6700)									
COMMON STOCKS- JPY									
24700.00	6054603	Asahi Kasei Corp NPV	1,110	27,427,561	1,042	25,725,050	171,878.47	0.9	3.5
4280.00	6132101	Bridgestone Corp NPV	5,698	24,387,532	6,446	27,588,880	184,331.40	0.9	3.3
28680.00	6251448	Daiwa Securities Group NPV	629	18,032,648	1,102	31,605,360	211,166.97	1.1	3.4
12940.00	6435145	Honda Motor Co NPV	1,450	18,768,918	1,782	23,059,080	154,066.15	0.8	6.3
10120.00	6569464	Marubeni Corp NPV	1,544	15,626,964	2,472	25,016,640	167,145.32	0.9	1.4
30510.00	b0jqjtj0	Mitsubishi Chem Gp NPV	899	27,419,196	859	26,192,835	175,003.91	0.9	3.7
21240.00	6268976	Mitsubishi UFJ Lea NPV	940	19,967,749	1,033	21,940,920	146,595.31	0.7	3.0

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	
4690.00	6597302	Mitsui & Co NPV	4,073	19,100,514	6,553	30,733,570	205,342.22	1.0	1.2
6350.00	6597368	Mitsui Chemicals NPV	4,396	27,916,288	4,148	26,339,800	175,985.84	0.9	3.4
3690.00	b2q4cs1	MS&AD Insurance Group Holdings NPV	5,299	19,554,247	7,410	27,342,900	182,687.91	0.9	3.2
2470.00	6641801	Nitto Denko Corp NPV	11,083	27,374,161	13,750	33,962,500	226,915.88	1.2	1.9
5030.00	b1cwjm5	Nomura Real Estate Inc NPV	3,608	18,147,841	3,723	18,726,690	125,119.86	0.6	2.1
7890.00	6661144	ORIX Corp NPV	2,274	17,944,615	3,137	24,750,930	165,370.01	0.8	2.8
2190.00	6804682	Shionogi & Co NPV	6,117	13,396,490	7,484	16,389,960	109,507.32	0.6	1.6
7750.00	6858946	Sumitomo Corp NPV	2,289	17,742,851	3,507	27,179,250	181,594.51	0.9	2.6
930.00	6895675	Tokyo Electron NPV	21,288	19,797,927	36,870	34,289,100	229,098.02	1.2	1.0
				332,605,501		420,843,465	2,811,809.08	14.3	2.7

CASH AND EQUIVALENTS- JPY

587037.00	divacc	Dividend Accrual - Jp	1	587,037	1	587,037	3,922.21	0.0	0.0
				587,037		587,037	3,922.21	0.0	0.0
Japanese Yen Total				333,192,538		421,430,502	2,815,731.29	14.3	2.7

Mexican Peso(FX= 17.0665)

COMMON STOCKS- MXN

24590.00	2392471	Gpo Bimbo SAB Ser A NPV	98.16	2,413,736.17	71.30	1,753,267.00	102,731.49	0.5	0.6
20070.00	2421041	Gpo Fin Banorte NPV Series O	117.34	2,355,090.16	176.22	3,536,735.40	207,232.61	1.1	0.0
				4,768,826.34		5,290,002.40	309,964.11	1.6	0.2
Mexican Peso Total				4,768,826.34		5,290,002.40	309,964.11	1.6	0.2

Norwegian Krone(FX= 10.5993)

COMMON STOCKS- NOK

4090.00	b1l95g3	Aker BP ASA NOK	242.19	990,553.98	257.70	1,053,993.00	99,440.34	0.5	9.3
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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	
3200.00	7133608	Equinor ASA NOK	366.70	1,173,443.48	261.65	837,280.00	78,994.27	0.4	0.6
3780.00	7751259	Yara International NOK	477.26	1,804,031.77	330.00	1,247,400.00	117,687.57	0.6	1.5
				3,968,029.23		3,138,673.00	296,122.18	1.5	3.9
Norwegian Krone Total				3,968,029.23		3,138,673.00	296,122.18	1.5	3.9
Turkish Lira(FX= 31.2198)									
COMMON STOCKS- TRY									
12670.00	b03my33	Tofas Otomobil Fab Try1	91.27	1,156,449.16	267.50	3,389,225.00	108,560.29	0.6	0.7
				1,156,449.16		3,389,225.00	108,560.29	0.6	0.7
Turkish Lira Total				1,156,449.16		3,389,225.00	108,560.29	0.6	0.7
Thai Baht(FX= 35.8650)									
COMMON STOCKS- THB									
19020.00	b0166d1	Bumrungrad Hoptl THB (Local)	226.23	4,302,985.51	224.00	4,260,480.00	118,792.14	0.6	2.0
60050.00	bxxld77	Intouch Holdings P Thb1 (Local)	76.25	4,578,962.07	67.75	4,068,387.50	113,436.15	0.6	4.7
				8,881,947.57		8,328,867.50	232,228.29	1.2	3.3
CASH AND EQUIVALENTS- THB									
91876.50	divacc	Dividend Accrual - Th	1.00	91,876.50	1.00	91,876.50	2,561.73	0.0	0.0
				91,876.50		91,876.50	2,561.73	0.0	0.0
Thai Baht Total				8,973,824.07		8,420,744.00	234,790.02	1.2	3.3

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
South Korean Won(FX= 1,331.6005)									
COMMON STOCKS- KRW									
17834.00	bb96z33	Jb Financial Group KRW	7,661.30	136,631,652.97	13,160.00	234,695,440.00	176,250.71	0.9	6.5
2120.00	6490928	Kia Motors Corp KRW	81,741.12	173,291,168.83	124,500.00	263,940,000.00	198,212.68	1.0	4.5
4130.00	6771720	Samsung Electronic KRW	68,559.02	283,148,741.06	73,400.00	303,142,000.00	227,652.45	1.2	1.9
				593,071,562.85		801,777,440.00	602,115.83	3.1	4.1
CASH AND EQUIVALENTS- KRW									
11108947.20	divacc	Dividend Accrual - Kr	1.00	11,108,947.20	1.00	11,108,947.20	8,342.56	0.0	0.0
				11,108,947.20		11,108,947.20	8,342.56	0.0	0.0
South Korean Won Total				604,180,510.05		812,886,387.20	610,458.39	3.1	4.1
Swedish Krona(FX= 10.3474)									
COMMON STOCKS- SEK									
11580.00	4813345	Skand Enskilda Bkn Ser A NPV	115.55	1,338,095.06	153.80	1,781,004.00	172,120.09	0.9	5.5
				1,338,095.06		1,781,004.00	172,120.09	0.9	5.5
Swedish Krona Total				1,338,095.06		1,781,004.00	172,120.09	0.9	5.5
Swiss Franc(FX= 0.8806)									
COMMON STOCKS- CHF									
3240.00	7108899	ABB Ltd Chf0.86 (Regd)	30.80	99,776.62	40.72	131,932.80	149,829.99	0.8	2.1
510.00	b142s60	Kuehne&Nagel Intl Chf1 (Regd)	243.87	124,374.31	297.60	151,776.00	172,365.00	0.9	2.0
2330.00	7123870	Nestle SA CHF (Regd)	107.81	251,200.59	91.76	213,800.80	242,803.70	1.2	3.3
2060.00	7103065	Novartis AG CHF (Regd)	79.78	164,337.42	89.49	184,349.40	209,357.11	1.1	3.7
690.00	7110388	Roche Holdings AG Genusscheine NPV	270.04	186,325.69	231.95	160,045.50	181,756.29	0.9	4.1
9430.00	brjl176	UBS Group AG CHF (Regd)	14.04	132,368.52	25.21	237,730.30	269,979.33	1.4	1.4

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	
350.00	5983816	Zurich Insurance CHF	363.85	127,347.21	470.00	164,500.00	186,815.06	1.0	5.5
				1,085,730.36		1,244,134.80	1,412,906.48	7.2	3.1
Swiss Franc Total				1,085,730.36		1,244,134.80	1,412,906.48	7.2	3.1
Taiwan Dollar(FX= 31.6095)									
COMMON STOCKS- TWD									
5370.00	6372480	Mediatek Inc TWD	731.00	3,925,467.01	1,140.00	6,121,800.00	193,669.62	1.0	4.8
10130.00	6346333	Novatek Microelect TWD	401.61	4,068,321.55	601.00	6,088,130.00	192,604.44	1.0	1.5
19044.00	6889106	Taiwan Semicon Man TWD	287.91	5,483,023.53	690.00	13,140,360.00	415,709.20	2.1	1.9
				13,476,812.09		25,350,290.00	801,983.26	4.1	2.5
Taiwan Dollar Total				13,476,812.09		25,350,290.00	801,983.26	4.1	2.5
South African Rand(FX= 19.1837)									
COMMON STOCKS- ZAR									
890.00	bn0vx82	Naspers NPV (Post Rev Split)	2,408.50	2,143,568.32	3,155.14	2,808,074.60	146,377.77	0.7	0.3
36600.00	b0l6750	Sanlam ZAR	66.22	2,423,792.99	73.55	2,691,930.00	140,323.45	0.7	4.2
33330.00	b06kz97	Woolworths Holdings NPV	61.26	2,041,942.40	64.17	2,138,786.10	111,489.47	0.6	4.7
				6,609,303.71		7,638,790.70	398,190.69	2.0	2.9
South African Rand Total				6,609,303.71		7,638,790.70	398,190.69	2.0	2.9
Total Portfolio				2,976,884,690.86			19,625,244.79	100.0	3.1

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Hong Kong Dollar								
2/9/2024	2/15/2024	30.00	bd8gl18	Postal Savings Ban 'H' Cny1	7.82185	3.82	114.72	14.67
Hong Kong Dollar Total							114.72	14.67

Ex-Date	Pay-Date	Symbol	Security	Amount
COMMON STOCKS- AUD				
2/23/2024	2/23/2024	b03fyz4	Goodman Group NPV (Stapled Units)	46.01
2/28/2024	3/27/2024	6086253	Fortescue Metals G NPV	5,548.40
				5,594.40
COMMON STOCKS- BRL				
2/9/2024	2/22/2024	b9n3sq0	BB Seguridade Part NPV	4,705.42
2/20/2024	2/20/2024	2684532	Petrol Brasileiros Prf NPV	36.72
				4,742.14
COMMON STOCKS- GBP				
2/15/2024	3/28/2024	0798059	BP USD	2,361.30
2/22/2024	3/25/2024	0989529	AstraZeneca USD	2,402.31
2/29/2024	4/17/2024	0237400	Diageo Ord Gbp0.28 101/108	1,478.25
				6,241.86
COMMON STOCKS- CAD				
2/1/2024	2/1/2024	2077303	National Bank Cand Montreal Qu	-212.18
2/23/2024	2/23/2024	2754383	Royal Bank of Canada Montreal Que	-213.86
2/27/2024	3/28/2024	2566124	Sun Life Financial Inc	1,586.60
				1,160.55
COMMON STOCKS- EUR				
2/5/2024	2/14/2024	b929f46	ASML Holding NV EUR	442.85
2/26/2024	2/28/2024	5889505	Infineon Technology Ord NPV (Regd)	886.43
				1,329.27
COMMON STOCKS- INR				
2/5/2024	2/5/2024	6294896	Hcl Technologies Inr2	-42.23
2/16/2024	2/16/2024	b15t569	Siemens India Ltd Inr2 (Post Subdivision)	11.50
2/21/2024	2/29/2024	b992pt3	Pi Industries Inr1	166.66
2/22/2024	2/22/2024	b15t569	Siemens India Ltd Inr2 (Post Subdivision)	-11.53
				124.40

Public School Teachers' Pension and Retirement Fund of Chicago

Ex-Date	Pay-Date	Symbol	Security	Amount
COMMON STOCKS- NOK				
2/13/2024	2/21/2024	b1l95g3	Aker BP ASA NOK	1,823.22
2/14/2024	2/27/2024	7133608	Equinor ASA NOK	2,146.46
				3,969.68
COMMON STOCKS- THB				
2/20/2024	4/19/2024	bkxld77	Intouch Holdings P Thb1 (Local)	2,547.70
				2,547.70
OTHER ASSETS				
2/29/2024	2/29/2024	ex9123459	Unknown Security	0.08
				0.08
CASH AND EQUIVALENTS				
2/2/2024	2/2/2024	cash	Cash Account - USD	922.30
				922.30
CASH AND EQUIVALENTS- EUR				
2/29/2024	2/29/2024	cash	Cash Account - EUR	0.06
				0.06
NET INCOME				26,632.46