



ATIVO
CAPITAL

Monthly Report

Account

5/31/2023

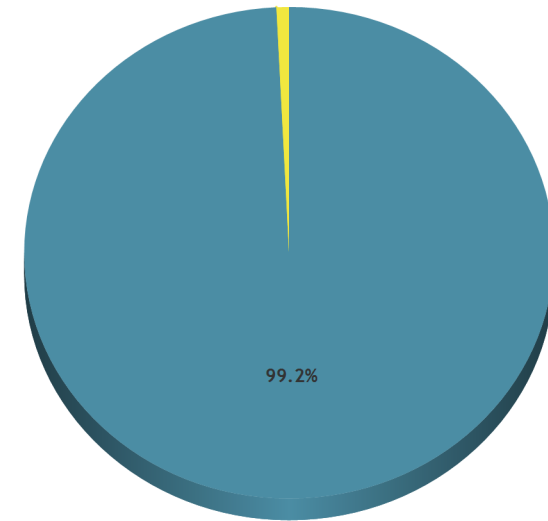
Public School Teachers' Pension and Retirement Fund of Chicago



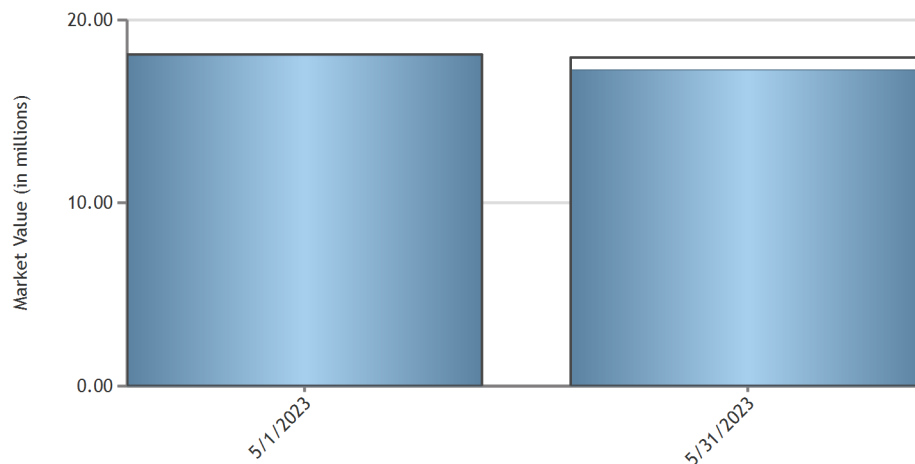
Activity Summary

	Month to Date	Year to Date
Beginning Value	18,125,349.04	16,958,302.73
Net Contributions/Withdrawals	-163,179.80	-362,340.55
Realized Gains	-21,833.01	-114,905.16
Unrealized Gains	-752,187.05	429,996.25
Income Received	77,758.07	354,853.98
Ending Value	17,265,907.25	17,265,907.25

Portfolio Allocation as of 5/31/2023



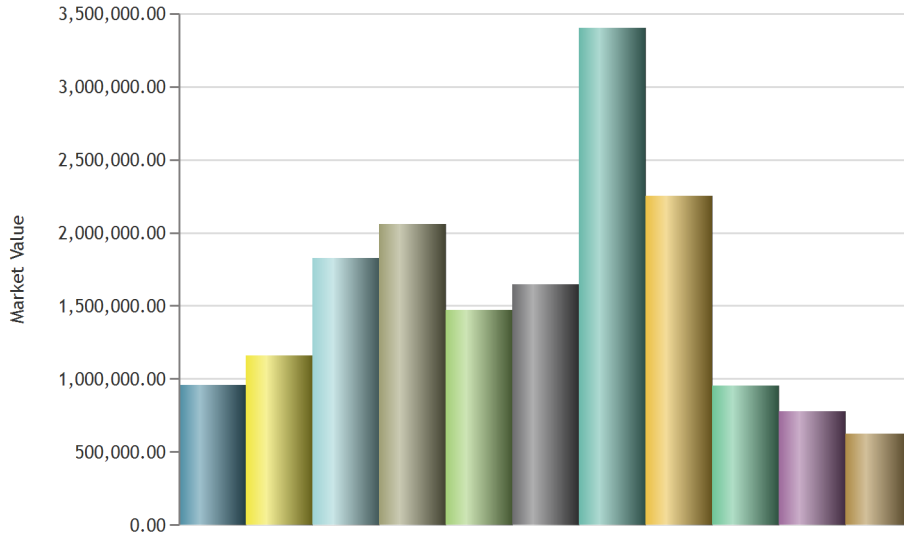
Change in Portfolio



□ Beginning Market Value Plus Flows ■ Ending Market Value

Asset Class	Market Value	% Assets	Curr. Yield
Equities	17,134,411.90	99.2	3.0
Cash and Equivalents	131,495.35	0.8	1.3
Total	17,265,907.25	100.0	3.0

Portfolio Allocation as of 5/31/2023

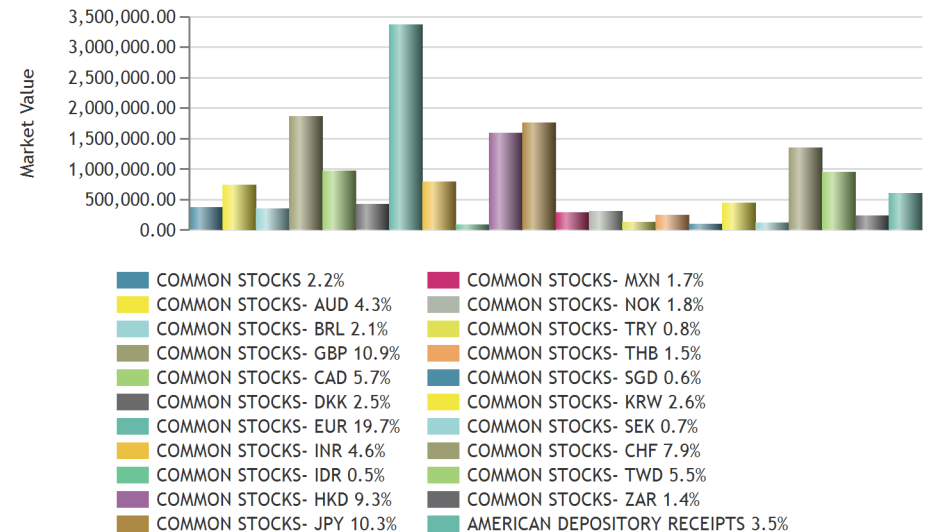


Industry Sector	Market Value	% Equity	% Assets
ENERGY	956,079.58	5.6	5.5
MATERIALS	1,160,294.09	6.8	6.7
INDUSTRIALS	1,826,683.07	10.7	10.6
CONSUMER DISCRETIONARY	2,060,558.91	12.0	11.9
CONSUMER STAPLES	1,472,667.69	8.6	8.5
HEALTHCARE	1,648,974.46	9.6	9.6
FINANCIALS	3,400,187.47	19.8	19.7
INFORMATION TECHNOLOGY	2,250,640.44	13.1	13.0
COMMUNICATION SERVICES	954,529.05	5.6	5.5
UTILITIES	777,360.05	4.5	4.5
REAL ESTATE	626,437.11	3.7	3.6
Equity Total	17,134,411.90	100.0	99.2

Top 10 Holdings

Symbol	Security	Market Value	% Assets
6889106	Taiwan Semicon Man TWD	335,589.94	1.9
7123870	Nestle SA CHF (Regd)	302,164.85	1.8
bhc8x90	Novo-Nordisk AS Dkk0.2 Ser B	295,460.95	1.7
4061412	LVMH Moet Hennessy EUR	242,955.74	1.4
7103065	Novartis AG CHF (Regd)	230,735.87	1.3
6870490	Advantest Corp NPV	228,177.36	1.3
6771720	Samsung Electronic KRW	223,251.08	1.3
bmmv2k8	Tencent Holdings Ltd Hkd0.00002	221,793.38	1.3
b929f46	ASML Holding NV EUR	218,345.35	1.3
7110388	Roche Holdings AG Genusscheine NPV	217,533.23	1.3
Top 10 Holdings Total		2,516,007.76	14.6

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	124.81	138,414.29	138,414.29	0.8	0.0
800.00	bap	Credicorp Ltd	147.80	118,243.16	129.45	103,560.00	103,560.00	0.6	5.2
2330.00	yumc	Yum China Holdings Inc	57.07	132,976.60	56.46	131,551.80	131,551.80	0.8	0.9
				380,764.39		373,526.09	373,526.09	2.2	1.8
AMERICAN DEPOSITORY RECEIPTS									
1320.00	baba	Alibaba Group Holding Ltd Sp ADS	174.35	230,145.06	79.55	105,006.00	105,006.00	0.6	0.0
2470.00	rdy	Dr Reddys Laboratories Ltd ADR	57.53	142,087.67	55.19	136,319.30	136,319.30	0.8	0.8
1930.00	hdb	HDFC Bank Ltd ADR Reps 3	69.47	134,083.10	64.40	124,292.00	124,292.00	0.7	0.9
1630.00	ntes	Netease Inc Sp ADR	70.93	115,622.28	85.08	138,680.40	138,680.40	0.8	1.8
7200.00	VIPS	Vipshop Holdings Limited Sponsored ADSA	10.68	76,884.48	14.32	103,104.00	103,104.00	0.6	0.0
				698,822.59		607,401.70	607,401.70	3.5	0.8
CASH AND EQUIVALENTS									
	cash	Cash Account - USD		52,408.12		52,408.12	52,408.12	0.3	3.2
	divacc	Dividend Accrual - US		10,286.38		10,286.38	10,286.38	0.1	0.0
				62,694.50		62,694.50	62,694.50	0.4	2.7
US Dollar Total				1,142,281.48		1,043,622.29	1,043,622.29	6.0	1.2
Australian Dollar(FX= 1.5452)									
COMMON STOCKS- AUD									
6140.00	6144690	BHP Group Ltd NPV	34.85	213,955.56	42.02	258,002.80	166,966.49	1.0	11.4
7941.00	6086253	Fortescue Metals G NPV	10.99	87,275.97	19.22	152,626.02	98,771.92	0.6	2.2
7380.00	b03fyz4	Goodman Group NPV (Stapled Units)	21.01	155,050.09	19.63	144,869.40	93,752.22	0.5	1.5
1170.00	b28ytc2	Macquarie Group Ltd NPV	162.49	190,112.64	170.74	199,765.80	129,278.42	0.7	3.6
5410.00	6821120	Sonic Healthcare NPV	34.77	188,092.98	35.19	190,377.90	123,203.04	0.7	2.7

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	
5190.00	6981239	Woolworths Group Ltd NPV	38.66	200,653.10	37.54	194,832.60	126,085.90	0.7	2.5
				1,035,140.34		1,140,474.52	738,057.99	4.3	4.6

CASH AND EQUIVALENTS- AUD

4791.15	divacc	Dividend Accrual - Au	1.00	4,791.15	1.00	4,791.15	3,100.59	0.0	0.0
				4,791.15		4,791.15	3,100.59	0.0	0.0

Australian Dollar Total				1,039,931.49		1,145,265.67	741,158.59	4.3	4.6
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Brazilian Real(FX= 5.1219)

COMMON STOCKS- BRL

18650.00	b9n3sq0	BB Seguridade Part NPV	36.92	688,565.42	30.93	576,844.50	112,623.15	0.7	6.4
21560.00	2684532	Petrol Brasileiros Prf NPV	32.30	696,307.62	26.12	563,147.20	109,948.89	0.6	0.0
10530.00	2196286	Vale SA NPV	93.02	979,504.20	63.81	671,919.30	131,185.56	0.8	0.0
				2,364,377.24		1,811,911.00	353,757.59	2.0	2.0

CASH AND EQUIVALENTS- BRL

3.52	cash	Cash Account - BRL	1.00	3.52	1.00	3.52	0.69	0.0	0.0
40309.41	divacc	Dividend Accrual - Br	1.00	40,309.41	1.00	40,309.41	7,870.01	0.0	0.0
				40,312.93		40,312.93	7,870.70	0.0	0.0

Brazilian Real Total				2,404,690.17		1,852,223.93	361,628.29	2.1	2.0
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British Pound Sterling(FX= 0.8068)

COMMON STOCKS- GBP

4320.00	b1xzs82	Anglo American USD	31.03	134,028.69	22.24	96,055.20	119,050.82	0.7	9.6
1230.00	0989529	AstraZeneca USD	111.27	136,860.87	116.60	143,418.00	177,752.27	1.0	1.9
24940.00	bvyvfw2	Auto Trader Group GBP	6.03	150,310.91	6.30	157,122.00	194,737.01	1.1	1.1
3670.00	0237400	Diageo Ord Gbp0.28 101/108	38.10	139,829.68	33.47	122,834.90	152,241.58	0.9	2.2
4620.00	b19nlv4	Experian Ord USD	22.33	103,170.87	28.32	130,838.40	162,161.12	0.9	1.2
20950.00	b4t3bw6	Glencore PLC USD	4.98	104,243.04	4.11	86,198.78	106,834.76	0.6	6.3

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	
6928.00	bn7swp6	Gsk PLC Gbp0.3125	19.72	136,603.30	13.46	93,278.59	115,609.49	0.7	5.9
19750.00	b17bbq5	Investec Ord GBP	5.41	106,918.40	4.09	80,777.50	100,115.64	0.6	6.7
58820.00	0560399	Legal & General Gp Ord GBP	2.58	151,583.59	2.28	134,168.42	166,288.34	1.0	8.1
2080.00	3208986	Next GBP	58.81	122,328.74	63.46	131,996.80	163,596.84	0.9	3.0
2440.00	0718875	Rio Tinto GBP	45.43	110,846.38	47.82	116,680.80	144,614.19	0.8	12.1
7900.00	b1n7z09	Safestore Holdings GBP	8.81	69,576.33	9.35	73,825.50	91,499.33	0.5	2.7
54190.00	blgz986	Tesco Ord Gbp0.0633333	2.65	143,465.94	2.61	141,327.52	175,161.33	1.0	4.2
				1,609,766.75		1,508,522.41	1,869,662.72	10.8	4.7

CASH AND EQUIVALENTS- GBP

1.40	cash	Cash Account - GBP	1.00	1.40	1.00	1.40	1.74	0.0	0.0
15097.39	divacc	Dividend Accrual - GB	1.00	15,097.39	1.00	15,097.39	18,711.71	0.1	0.0
				15,098.79		15,098.79	18,713.44	0.1	0.0

British Pound Sterling Total				1,624,865.54		1,523,621.20	1,888,376.16	10.9	4.7
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Canadian Dollar(FX= 1.3593)

COMMON STOCKS- CAD

2710.00	bl56kn2	Alimentation Couche-Tard Inc	48.20	130,631.22	65.73	178,128.30	131,044.14	0.8	0.9
1745.00	bj2l575	CGI Inc Cl A	53.81	93,906.38	140.60	245,347.00	180,495.11	1.0	0.0
1800.00	2077303	National Bank Cand Montreal Qu	104.57	188,229.25	97.32	175,176.00	128,872.21	0.7	4.2
1405.00	2754383	Royal Bank of Canada Montreal Que	89.98	126,419.98	121.43	170,609.15	125,512.51	0.7	4.4
2760.00	2566124	Sun Life Financial Inc	70.63	194,932.59	65.75	181,470.00	133,502.54	0.8	4.6
2650.00	2897222	Toronto Dominion Bank Ont	88.27	233,928.31	76.84	203,626.00	149,802.10	0.9	4.9
1020.00	2956662	Weston George Ltd	114.60	116,888.75	159.68	162,873.60	119,821.67	0.7	1.8
				1,084,936.49		1,317,230.05	969,050.28	5.6	2.9

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- CAD									
2070.00	divacc	Dividend Accrual - CA	1.00	2,070.00	1.00	2,070.00	1,522.84	0.0	0.0
				2,070.00		2,070.00	1,522.84	0.0	0.0
Canadian Dollar Total				1,087,006.49		1,319,300.05	970,573.13	5.6	2.9
Danish Krone(FX= 6.9852)									
COMMON STOCKS- DKK									
1849.00	bhc8x90	Novo-Nordisk AS Dkk0.2 Ser B	457.82	846,518.37	1,116.20	2,063,853.80	295,460.95	1.7	0.7
1650.00	b44xtx8	Pandora AS DKK	663.49	1,094,751.70	555.00	915,750.00	131,098.61	0.8	2.9
				1,941,270.07		2,979,603.80	426,559.55	2.5	1.4
Danish Krone Total				1,941,270.07		2,979,603.80	426,559.55	2.5	1.4
Euro(FX= 0.9380)									
COMMON STOCKS- EUR									
305.00	b929f46	ASML Holding NV EUR	356.55	108,746.24	671.50	204,807.50	218,345.35	1.3	0.3
15370.00	bywp840	Banca Mediolanum NPV	8.13	124,909.26	7.88	121,054.12	129,055.84	0.7	6.0
1600.00	5756029	Bayer Motoren Werk EUR	103.16	165,058.98	101.92	163,072.00	173,851.12	1.0	3.4
24580.00	5501906	BBVA (Bilb-Viz-Arg) EUR	4.84	118,874.82	6.12	150,429.60	160,373.05	0.9	1.6
740.00	4163437	Cap Gemini EUR	172.03	127,302.71	162.80	120,472.00	128,435.24	0.7	1.5
7330.00	5842359	Deutsche Telekom NPV (Regd)	16.76	122,843.04	20.75	152,060.85	162,112.13	0.9	3.4
12180.00	4942904	E.On SE NPV	12.21	148,742.61	11.31	137,755.80	146,861.51	0.9	4.3
1560.00	b13x013	Eiffage EUR	86.56	135,026.40	99.62	155,407.20	165,679.67	1.0	3.1
24250.00	7144569	Enel SPA EUR	6.32	153,212.22	5.86	142,056.50	151,446.48	0.9	4.8
1940.00	b0cch46	Heineken Holding EUR	70.30	136,376.48	79.55	154,327.00	164,528.07	1.0	2.1
13770.00	b288c92	Iberdrola SA EUR	6.64	91,446.01	11.40	156,978.00	167,354.30	1.0	2.8
26989.00	bd2z8s7	Italgas Spa NPV	5.54	149,602.67	5.32	143,581.48	153,072.27	0.9	4.4
400.00	4057808	L'Oreal EUR	274.76	109,902.99	399.00	159,600.00	170,149.62	1.0	1.0

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	
280.00	4061412	LVMH Moet Hennessy EUR	609.00	170,519.59	813.90	227,892.00	242,955.74	1.4	0.6
9700.00	7107250	Opap(Org Of Footb) EUR (Cr)	12.51	121,368.84	15.98	155,006.00	165,251.95	1.0	5.0
2730.00	5228658	Randstad NV EUR	50.54	137,967.93	45.86	125,197.80	133,473.42	0.8	10.9
5433.00	bywlc68	Relx PLC GBP	13.32	72,393.69	29.21	158,697.93	169,187.92	1.0	1.5
3460.00	5226038	Sampo PLC Ser A NPV	41.99	145,301.25	43.02	148,849.20	158,688.18	0.9	6.6
1200.00	4821100	Solvay SA NPV	105.70	126,835.20	97.66	117,192.00	124,938.43	0.7	2.8
6350.00	bymxps7	UniCredit SpA NPV	18.09	114,877.85	17.91	113,753.90	121,273.07	0.7	5.5
1410.00	5671519	Wolters Kluwer EUR	30.64	43,199.43	106.80	150,588.00	160,541.92	0.9	1.5
				2,624,508.22		3,158,778.88	3,367,575.28	19.5	3.2
CASH AND EQUIVALENTS- EUR									
(2032.86)	cash	Cash Account - EUR	1.00	-2,032.86	1.00	-2,032.86	-2,167.23	0.0	0.0
3458.48	divacc	Dividend Accrual - Eu	1.00	3,458.48	1.00	3,458.48	3,687.09	0.0	0.0
				1,425.62		1,425.62	1,519.85	0.0	0.0
Euro Total				2,625,933.84		3,160,204.50	3,369,095.14	19.5	3.2
Indian Rupee(FX= 82.7319)									
COMMON STOCKS- INR									
51580.00	b4z9xf5	Coal India Ltd INR	199.05	10,266,773.86	241.25	12,443,675.00	150,409.64	0.9	7.3
2900.00	bmw4cv8	Eicher Motors Inr1	3,843.98	11,147,536.10	3,671.95	10,648,655.00	128,712.81	0.7	0.6
9411.00	6294896	Hcl Technologies Inr2	635.21	5,977,970.23	1,145.10	10,776,536.10	130,258.54	0.8	0.7
34250.00	6139726	Hindustan Zinc Inr2	353.45	12,105,617.41	306.00	10,480,500.00	126,680.28	0.7	0.0
3070.00	b15t569	Siemens India Ltd Inr2 (Post Subdivision)	3,673.68	11,278,197.91	3,551.65	10,903,565.50	131,793.97	0.8	0.3
3230.00	b01npj1	Tata Consultancy S Inr1	3,421.47	11,051,356.98	3,289.50	10,625,085.00	128,427.91	0.7	0.9
				61,827,452.49		65,878,016.60	796,283.13	4.6	1.8

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- INR									
0.17	cash		Cash Account - INR	1.00	0.17	1.00	0.17	0.00	0.0
					0.17		0.17	0.00	0.0
Indian Rupee Total					61,827,452.66		65,878,016.77	796,283.14	4.6
Indonesian Rupiah(FX= 14,990.0316)									
COMMON STOCKS- IDR									
631820.00	b3bqfc4		Adaro Energy Tbk Idr100	3,042.46	1,922,285,521.00	2,040.00	1,288,912,800.00	85,984.84	0.5
					1,922,285,521.00		1,288,912,800.00	85,984.84	0.5
CASH AND EQUIVALENTS- IDR									
129310177.00	divacc		Dividend Accrual - Id	1.00	129,310,177.00	1.00	129,310,177.00	8,626.43	0.0
					129,310,177.00		129,310,177.00	8,626.43	0.0
Indonesian Rupiah Total					2,051,595,698.00		1,418,222,977.00	94,611.27	0.5
Hong Kong Dollar(FX= 7.8283)									
COMMON STOCKS- HKD									
325400.00	b154564		Bank of China Ltd H CNY	3.30	1,074,973.71	3.07	998,978.00	127,611.92	0.7
136700.00	byngg26		China Resources Pharm Gr NPV	7.87	1,075,994.76	7.51	1,026,617.00	131,142.59	0.8
42170.00	b09n7m0		China Shenhua Ener H CNY	23.14	975,873.50	24.75	1,043,707.50	133,325.78	0.8
83700.00	b4pppy6		I/Mongolia Yitai C H CNY	11.32	947,603.92	16.64	1,392,768.00	177,915.63	1.0
199000.00	6340078		Kunlun Energy Comp HKD	6.40	1,273,361.32	6.24	1,241,760.00	158,625.49	0.9
197700.00	6226576		PetroChina Co H CNY	5.42	1,072,096.09	5.06	1,000,362.00	127,788.71	0.7
141990.00	6706250		PICC Property & CA H CNY	7.53	1,069,249.55	9.33	1,324,766.70	169,228.97	1.0
199750.00	bd8gl18		Postal Savings Ban 'H' Cny1	5.36	1,070,284.63	4.92	982,770.00	125,541.47	0.7
7030.00	6859927		Sun Hung Kai Prop NPV	115.85	814,405.52	99.70	700,891.00	89,533.55	0.5

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	
53940.00	b67c2g0	Swire Properties L NPV	22.70	1,224,586.81	18.66	1,006,520.40	128,575.40	0.7	4.6
5590.00	bmmv2k8	Tencent Holdings Ltd Hkd0.00002	338.11	1,890,029.11	310.60	1,736,254.00	221,793.38	1.3	0.3
				12,488,458.92		12,455,394.60	1,591,082.89	9.2	3.8

CASH AND EQUIVALENTS- HKD

13416.00	divacc	Dividend Accrual - HK	1.00	13,416.00	1.00	13,416.00	1,713.79	0.0	0.0
				13,416.00		13,416.00	1,713.79	0.0	0.0

Hong Kong Dollar Total				12,501,874.92		12,468,810.60	1,592,796.68	9.2	3.8
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Japanese Yen(FX= 139.7150)

COMMON STOCKS- JPY

1780.00	6870490	Advantest Corp NPV	9,886	17,597,746	17,910	31,879,800	228,177.36	1.3	0.3
4300.00	6132101	Bridgestone Corp NPV	5,698	24,501,492	5,678	24,415,400	174,751.46	1.0	1.8
28800.00	6251448	Daiwa Securities Group NPV	629	18,108,098	633	18,230,400	130,482.77	0.8	5.5
4520.00	byp97j7	Dexerials Corp NPV	3,741	16,911,468	3,070	13,876,400	99,319.33	0.6	2.1
4100.00	b3ff8w8	Hoshizaki Corp NPV	4,153	17,025,525	5,020	20,582,000	147,314.18	0.9	2.4
11620.00	6569464	Marubeni Corp NPV	1,544	17,943,214	1,992	23,147,040	165,673.26	1.0	1.8
5750.00	6597302	Mitsui & Co NPV	4,082	23,468,702	4,404	25,323,000	181,247.54	1.0	1.8
5050.00	b1cwjm5	Nomura Real Estate Inc NPV	3,608	18,219,999	3,375	17,043,750	121,989.41	0.7	2.4
7920.00	6661144	ORIX Corp NPV	2,274	18,012,845	2,376	18,813,960	134,659.56	0.8	3.7
2200.00	6804682	Shionogi & Co NPV	6,119	13,460,909	6,276	13,807,200	98,824.03	0.6	1.9
7780.00	6858946	Sumitomo Corp NPV	2,289	17,811,533	2,637	20,511,970	146,812.94	0.9	3.4
3730.00	6431897	Sumitomo Mitsui Tr NPV	4,828	18,009,093	4,905	18,295,650	130,949.79	0.8	4.1
				221,070,624		245,926,570	1,760,201.62	10.2	2.5

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- JPY									
(807.00)	cash	Cash Account - JPY	1	-807	1	-807	-5.78	0.0	0.0
2788718.00	divacc	Dividend Accrual - Jp	1	2,788,718	1	2,788,718	19,960.05	0.1	0.0
				2,787,911		2,787,911	19,954.27	0.1	0.0
Japanese Yen Total				223,858,535		248,714,481	1,780,155.90	10.3	2.4
Mexican Peso(FX= 17.7583)									
COMMON STOCKS- MXN									
24690.00	2392471	Gpo Bimbo SAB Ser A NPV	98.16	2,423,595.74	94.56	2,334,686.40	131,470.52	0.8	0.5
20150.00	2421041	Gpo Fin Banorte NPV Series O	117.32	2,363,950.42	141.79	2,857,068.50	160,886.83	0.9	0.0
				4,787,546.16		5,191,754.90	292,357.35	1.7	0.2
Mexican Peso Total				4,787,546.16		5,191,754.90	292,357.35	1.7	0.2
Norwegian Krone(FX= 11.1429)									
COMMON STOCKS- NOK									
4110.00	b1l95g3	Aker BP ASA NOK	242.19	995,397.77	241.20	991,332.00	88,964.95	0.5	0.8
3210.00	7133608	Equinor ASA NOK	366.70	1,177,110.49	283.75	910,837.50	81,741.15	0.5	0.3
3800.00	7751259	Yara International NOK	477.26	1,813,576.91	414.20	1,573,960.00	141,251.64	0.8	7.2
				3,986,085.17		3,476,129.50	311,957.74	1.8	3.6
Norwegian Krone Total				3,986,085.17		3,476,129.50	311,957.74	1.8	3.6

Public School Teachers' Pension and Retirement Fund of Chicago

Quantity		Symbol	Security	Unit Cost	Local Currency		Reporting Currency			
					Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
Turkish Lira(FX= 20.6988)										
COMMON STOCKS- TRY										
12720.00	b03my33		Tofas Otomobil Fab Try1	91.27	1,161,012.89	214.50	2,728,440.00	131,816.66	0.8	0.8
					1,161,012.89		2,728,440.00	131,816.66	0.8	0.8
Turkish Lira Total					1,161,012.89		2,728,440.00	131,816.66	0.8	0.8
Thai Baht(FX= 34.8000)										
COMMON STOCKS- THB										
19100.00	b0166d1		Bumrungrad Hoptl THB (Local)	226.23	4,321,084.29	223.00	4,259,300.00	122,393.68	0.7	1.4
60300.00	bkxld77		Intouch Holdings P Thb1 (Local)	76.25	4,598,025.19	74.75	4,507,425.00	129,523.71	0.8	3.6
					8,919,109.48		8,766,725.00	251,917.39	1.5	2.6
Thai Baht Total					8,919,109.48		8,766,725.00	251,917.39	1.5	2.6
Singapore Dollar(FX= 1.3549)										
COMMON STOCKS- SGD										
110450.00	byyfhz2		Frasers Log & Com NPV Units (REIT)	1.45	160,069.42	1.24	136,958.00	101,087.21	0.6	5.2
					160,069.42		136,958.00	101,087.21	0.6	5.2
CASH AND EQUIVALENTS- SGD										
3887.85	divacc		Dividend Accrual - SG	1.00	3,887.85	1.00	3,887.85	2,869.58	0.0	0.0
					3,887.85		3,887.85	2,869.58	0.0	0.0
Singapore Dollar Total					163,957.27		140,845.85	103,956.78	0.6	5.0

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
South Korean Won(FX= 1,327.2492)									
COMMON STOCKS- KRW									
17904.00	bb96z33	Jb Financial Group KRW	7,661.28	137,167,571.00	8,500.00	152,184,000.00	114,661.14	0.7	2.1
4530.00	6505316	KT Corporation KRW	36,859.53	166,973,681.00	31,550.00	142,921,500.00	107,682.43	0.6	3.5
4150.00	6771720	Samsung Electronic KRW	68,566.72	284,551,876.00	71,400.00	296,310,000.00	223,251.08	1.3	2.0
				588,693,128.00		591,415,500.00	445,594.65	2.6	2.4
South Korean Won Total				588,693,128.00		591,415,500.00	445,594.65	2.6	2.4
Swedish Krona(FX= 10.8836)									
COMMON STOCKS- SEK									
11630.00	4813345	Skand Enskilda Bkn Ser A NPV	115.54	1,343,778.17	113.45	1,319,423.50	121,230.43	0.7	5.3
				1,343,778.17		1,319,423.50	121,230.43	0.7	5.3
Swedish Krona Total				1,343,778.17		1,319,423.50	121,230.43	0.7	5.3
Swiss Franc(FX= 0.9142)									
COMMON STOCKS- CHF									
3250.00	7108899	ABB Ltd Chf0.86 (Regd)	30.79	100,081.34	33.26	108,095.00	118,246.46	0.7	2.4
510.00	b142s60	Kuehne&Nagel Intl Chf1 (Regd)	243.87	124,374.31	259.10	132,141.00	144,550.68	0.8	2.3
2560.00	7123870	Nestle SA CHF (Regd)	106.90	273,658.40	107.90	276,224.00	302,164.85	1.8	2.5
2420.00	7103065	Novartis AG CHF (Regd)	84.21	203,782.02	87.16	210,927.20	230,735.87	1.3	3.3
690.00	7110388	Roche Holdings AG Genusscheine NPV	270.04	186,325.69	288.20	198,858.00	217,533.23	1.3	3.0
9470.00	brjl176	UBS Group AG CHF (Regd)	14.03	132,866.59	17.24	163,262.80	178,595.20	1.0	2.7
350.00	5983816	Zurich Insurance CHF	363.85	127,347.21	426.00	149,100.00	163,102.34	0.9	4.5
				1,148,435.56		1,238,608.00	1,354,928.62	7.8	2.9

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- CHF									
2659.58	cash	Cash Account - CHF	1.00	2,659.58	1.00	2,659.58	2,909.35	0.0	0.0
				2,659.58		2,659.58	2,909.35	0.0	0.0
Swiss Franc Total				1,151,095.14		1,241,267.58	1,357,837.97	7.9	2.9
Taiwan Dollar(FX= 30.7275)									
COMMON STOCKS- TWD									
28100.00	6336055	Feng Tay Entrprise TWD	192.33	5,404,513.00	191.00	5,367,100.00	174,667.64	1.0	2.1
5390.00	6372480	Mediatek Inc TWD	731.00	3,940,087.00	759.00	4,091,010.00	133,138.39	0.8	9.6
16830.00	b118753	Nan Ya Printed Cir TWD	273.26	4,598,983.24	303.00	5,099,490.00	165,958.51	1.0	3.3
10170.00	6346333	Novatek Microelect TWD	401.61	4,084,386.00	425.50	4,327,335.00	140,829.39	0.8	2.1
18480.00	6889106	Taiwan Semicon Man TWD	276.96	5,118,176.66	558.00	10,311,840.00	335,589.94	1.9	2.0
				23,146,145.90		29,196,775.00	950,183.87	5.5	3.3
Taiwan Dollar Total				23,146,145.90		29,196,775.00	950,183.87	5.5	3.3
South African Rand(FX= 19.8162)									
COMMON STOCKS- ZAR									
890.00	6622691	Naspers N ZAR	2,408.50	2,143,568.32	2,976.84	2,649,387.60	133,697.73	0.8	0.2
33470.00	b06kz97	Woolworths Holdings NPV	61.26	2,050,519.42	59.50	1,991,465.00	100,496.56	0.6	3.9
				4,194,087.74		4,640,852.60	234,194.29	1.4	1.8
South African Rand Total				4,194,087.74		4,640,852.60	234,194.29	1.4	1.8
Total Portfolio				2,999,195,485.68			17,265,907.25	100.0	3.0

Purchases

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Australian Dollar								
5/9/2023	5/11/2023	5190.00	6981239	Woolworths Group Ltd NPV	1.48006	38.66	200,653.10	135,571.29
Australian Dollar Total							200,653.10	135,571.29
Euro								
5/25/2023	5/29/2023	1600.00	5756029	Bayer Motoren Werk EUR	0.93210	103.16	165,058.98	177,083.48
Euro Total							165,058.98	177,083.48
Indian Rupee								
5/8/2023	5/9/2023	3070.00	b15t569	Siemens India Ltd Inr2 (Post Subdivision)	81.79875	3,673.68	11,278,197.91	137,877.39
Indian Rupee Total							11,278,197.91	137,877.39
Hong Kong Dollar								
5/8/2023	5/10/2023	325400.00	b154564	Bank of China Ltd H CNY	7.84795	3.30	1,074,973.71	136,975.10
5/8/2023	5/10/2023	197700.00	6226576	PetroChina Co H CNY	7.84795	5.42	1,072,096.09	136,608.43
5/9/2023	5/11/2023	52100.00	byngg26	China Resources Pharm Gr NPV	7.84155	7.93	413,269.18	52,702.49
5/10/2023	5/12/2023	56200.00	byngg26	China Resources Pharm Gr NPV	7.82865	7.94	446,089.12	56,981.61
5/11/2023	5/15/2023	28400.00	byngg26	China Resources Pharm Gr NPV	7.83530	7.63	216,636.46	27,648.78
Hong Kong Dollar Total							3,223,064.56	410,916.40
Japanese Yen								
5/25/2023	5/29/2023	4300.00	6132101	Bridgestone Corp NPV	139.79500	5,698.02	24,501,492.00	175,267.30
Japanese Yen Total							24,501,492.00	175,267.30
Mexican Peso								
5/5/2023	5/9/2023	13000.00	2392471	Gpo Bimbo SAB Ser A NPV	17.82300	98.60	1,281,743.75	71,915.15
5/8/2023	5/10/2023	11690.00	2392471	Gpo Bimbo SAB Ser A NPV	17.81900	97.68	1,141,851.99	64,080.59
Mexican Peso Total							2,423,595.74	135,995.74
Thai Baht								
5/8/2023	5/10/2023	60300.00	bkxld77	Intouch Holdings P Thb1 (Local)	33.79250	76.25	4,598,025.19	136,066.44
Thai Baht Total							4,598,025.19	136,066.44

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
US Dollar								
5/8/2023	5/10/2023	1340.00	dq	Daqo New Energy Corp Sp ADR	1.00000	43.96	58,912.09	58,912.09
5/12/2023	5/15/2023	200.00	chkp	Check Point Software Tech Ltd	1.00000	120.17	24,033.80	24,033.80
5/12/2023	5/15/2023	920.00	rdy	Dr Reddys Laboratories Ltd ADR	1.00000	54.26	49,916.41	49,916.41
US Dollar Total							132,862.30	132,862.30
Australian Dollar								
5/8/2023	5/10/2023	500.00	6144690	BHP Group Ltd NPV	1.47265	44.69	22,345.43	15,173.66
Australian Dollar Total							22,345.43	15,173.66
Brazilian Real								
5/8/2023	5/10/2023	8600.00	b0d7494	EDP Energias Br NPV	4.95825	22.51	193,616.78	39,049.42
5/9/2023	5/11/2023	4800.00	b0d7494	EDP Energias Br NPV	5.00630	22.53	108,153.37	21,603.45
5/10/2023	5/12/2023	1700.00	b0d7494	EDP Energias Br NPV	4.95615	22.54	38,321.63	7,732.14
5/10/2023	5/12/2023	12160.00	b0d7494	EDP Energias Br NPV	4.95615	22.54	274,112.38	55,307.52
Brazilian Real Total							614,204.16	123,692.53
British Pound Sterling								
5/25/2023	5/30/2023	970.00	b1xzs82	Anglo American USD	0.81073	22.88	22,188.98	27,369.00
British Pound Sterling Total							22,188.98	27,369.00
Canadian Dollar								
5/12/2023	5/15/2023	950.00	bl56kn2	Alimentation Couche-Tard Inc	1.35310	66.96	63,611.81	47,011.91
5/12/2023	5/15/2023	265.00	bj2l575	CGI Inc Cl A	1.35310	138.84	36,791.71	27,190.68
5/12/2023	5/15/2023	600.00	2077303	National Bank Cand Montreal Qu	1.35310	100.99	60,592.60	44,780.58
5/12/2023	5/15/2023	315.00	2754383	Royal Bank of Canada Montreal Que	1.35310	129.40	40,761.89	30,124.82
Canadian Dollar Total							201,758.01	149,107.98
Euro								
5/5/2023	5/9/2023	50.00	b13x013	Eiffage EUR	0.90855	104.82	5,241.22	5,768.75
5/5/2023	5/9/2023	63.00	4061412	LVMH Moet Hennessy EUR	0.90855	875.94	55,184.01	60,738.28
5/8/2023	5/10/2023	7.00	4061412	LVMH Moet Hennessy EUR	0.90794	880.03	6,160.24	6,784.89
5/25/2023	5/29/2023	400.00	b0cch46	Heineken Holding EUR	0.93210	82.90	33,160.09	35,575.79
Euro Total							99,745.56	108,867.72

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Indian Rupee								
5/25/2023	5/26/2023	9930.00	6582483	Sun Pharmaceutical Inr1(Demat)	82.73875	945.01	9,383,987.20	113,417.08
Indian Rupee Total							9,383,987.20	113,417.08
Hong Kong Dollar								
5/8/2023	5/10/2023	92.00	bgjw376	Meituan Dianping USD (A & B Class)	7.84795	135.44	12,460.62	1,587.75
5/8/2023	5/10/2023	220.00	bgjw376	Meituan Dianping USD (A & B Class)	7.84795	135.44	29,797.13	3,796.80
5/8/2023	5/10/2023	64.00	bgjw376	Meituan Dianping USD (A & B Class)	7.84795	135.44	8,668.26	1,104.53
5/8/2023	5/10/2023	70.00	bgjw376	Meituan Dianping USD (A & B Class)	7.84795	135.44	9,480.91	1,208.07
5/8/2023	5/10/2023	47.00	bgjw376	Meituan Dianping USD (A & B Class)	7.84795	135.44	6,365.75	811.14
5/8/2023	5/10/2023	66.00	bgjw376	Meituan Dianping USD (A & B Class)	7.84795	135.44	8,939.14	1,139.04
5/8/2023	5/10/2023	49010.00	6706250	PICC Property & CA H CNY	7.84795	10.11	495,558.69	63,144.99
Hong Kong Dollar Total							571,270.50	72,792.32
Japanese Yen								
5/8/2023	5/10/2023	5900.00	6744294	T&D Holdings Inc NPV	134.88000	1,663.85	9,816,706.91	72,781.04
5/8/2023	5/10/2023	2490.00	6744294	T&D Holdings Inc NPV	134.88000	1,663.85	4,142,983.09	30,716.07
5/8/2023	5/10/2023	4580.00	b292rc1	ZOZO, Inc.	134.88000	2,854.00	13,071,318.00	96,910.72
5/8/2023	5/10/2023	800.00	b292rc1	ZOZO, Inc.	134.88000	2,854.00	2,283,200.00	16,927.64
Japanese Yen Total							29,314,208.00	217,335.47
Qatari Rial								
5/15/2023	5/18/2023	23610.00	6673570	INDUSTRIES OF QATA	3.64000	13.01	307,259.99	84,412.09
5/15/2023	5/18/2023	9400.00	6673570	INDUSTRIES OF QATA	3.64000	13.01	122,331.38	33,607.52
Qatari Rial Total							429,591.37	118,019.61
South Korean Won								
5/8/2023	5/10/2023	1762.00	6175076	KT&G Corporation KRW	1321.35000	85,349.24	150,385,364.00	113,811.91
5/9/2023	5/11/2023	18.00	6175076	KT&G Corporation KRW	1323.90000	84,978.89	1,529,620.00	1,155.39
South Korean Won Total							151,914,984.00	114,967.30
Swiss Franc								
5/5/2023	5/9/2023	406.00	brjl176	UBS Group AG CHF (Regd)	0.89265	17.34	7,040.93	7,887.67

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
5/8/2023	5/10/2023	824.00	brjl176	UBS Group AG CHF (Regd)	0.88995	17.44	14,368.77	16,145.59
Swiss Franc Total							21,409.70	24,033.26
South African Rand								
5/5/2023	5/10/2023	3200.00	b030gj7	Standard Bank Gr Ltd ZAR	18.42125	163.07	521,813.08	28,326.69
5/5/2023	5/10/2023	422.00	b030gj7	Standard Bank Gr Ltd ZAR	18.42125	163.07	68,814.10	3,735.58
5/8/2023	5/11/2023	8908.00	b030gj7	Standard Bank Gr Ltd ZAR	18.30250	163.68	1,458,095.67	79,666.48
South African Rand Total							2,048,722.85	111,728.75

Ex-Date	Pay-Date	Symbol	Security	Amount
COMMON STOCKS				
5/18/2023	6/9/2023	bap	Credicorp Ltd	5,374.48
5/26/2023	6/20/2023	yumc	Yum China Holdings Inc	302.90
				5,677.38
COMMON STOCKS- AUD				
5/15/2023	7/4/2023	b28ytc2	Macquarie Group Ltd NPV	3,204.08
				3,204.08
COMMON STOCKS- BRL				
5/19/2023	5/19/2023	2684532	Petrol Brasileiros Prf NPV	3.26
5/24/2023	5/24/2023	b0d7494	EDP Energias Br NPV	-0.01
				3.25
COMMON STOCKS- GBP				
5/4/2023	6/1/2023	b4t3bw6	Glencore PLC USD	4,609.00
5/11/2023	6/23/2023	blgz986	Tesco Ord Gbp0.0633333	4,784.09
5/18/2023	7/13/2023	bn7swp6	Gsk PLC Gbp0.3125	1,203.43
				10,596.52
COMMON STOCKS- CAD				
5/30/2023	6/30/2023	2566124	Sun Life Financial Inc	1,521.33
				1,521.33
COMMON STOCKS- EUR				
5/11/2023	5/11/2023	5501906	BBVA (Bilb-Viz-Arg) EUR	1,580.66
5/12/2023	6/6/2023	5671519	Wolters Kluwer EUR	1,536.21
5/15/2023	5/17/2023	4821100	Solvay SA NPV	2,290.88
5/15/2023	5/17/2023	b13x013	Eiffage EUR	5,186.76
5/18/2023	5/22/2023	4942904	E.On SE NPV	4,925.37
5/19/2023	5/31/2023	5226038	Sampo PLC Ser A NPV	6,307.59
5/22/2023	5/24/2023	bd2z8s7	Italgas Spa NPV	9,239.09
5/30/2023	6/1/2023	4163437	Cap Gemini EUR	2,192.97
				33,259.53

Ex-Date	Pay-Date	Symbol	Security	Amount
COMMON STOCKS- INR				
5/9/2023	5/9/2023	6294896	Hcl Technologies Inr2	64.42
				64.42
COMMON STOCKS- IDR				
5/23/2023	6/6/2023	b3bqfc4	Adaro Energy Tbk Idr100	8,690.20
				8,690.20
COMMON STOCKS- HKD				
5/19/2023	6/5/2023	bmmv2k8	Tencent Holdings Ltd Hkd0.00002	1,716.25
				1,716.25
COMMON STOCKS- MXN				
5/16/2023	5/18/2023	2392471	Gpo Bimbo SAB Ser A NPV	1,102.39
				1,102.39
COMMON STOCKS- NOK				
5/3/2023	5/11/2023	b1l95g3	Aker BP ASA NOK	1,668.61
5/11/2023	5/25/2023	7133608	Equinor ASA NOK	2,163.19
				3,831.79
COMMON STOCKS- SGD				
5/11/2023	6/15/2023	byyfhz2	Frasers Log & Com NPV Units (REIT)	2,232.57
5/11/2023	6/15/2023	byyfhz2	Frasers Log & Com NPV Units (REIT)	688.87
				2,921.44
COMMON STOCKS- KRW				
5/17/2023	5/17/2023	6771720	Samsung Electronic KRW	-246.41
				-246.41
COMMON STOCKS- CHF				
5/11/2023	5/15/2023	b142s60	Kuehne&Nagel Intl Chf1 (Regd)	5,189.24
				5,189.24

Ex-Date	Pay-Date	Symbol	Security	Amount
OTHER ASSETS				
5/31/2023	5/31/2023	ex9123459	Unknown Security	0.45
				0.45
CASH AND EQUIVALENTS				
5/1/2023	5/1/2023	cash	Cash Account - USD	0.18
5/2/2023	5/2/2023	cash	Cash Account - USD	347.38
5/31/2023	5/31/2023	cash	Cash Account - USD	1.03
5/31/2023	5/31/2023	cash	Cash Account - USD	-125.76
				222.83
CASH AND EQUIVALENTS- EUR				
5/31/2023	5/31/2023	cash	Cash Account - EUR	9.15
				9.15
CASH AND EQUIVALENTS- JPY				
5/31/2023	5/31/2023	cash	Cash Account - JPY	-5.78
				-5.78
NET INCOME				77,758.07