



ATIVO
CAPITAL

Monthly Report

Account

6/30/2023

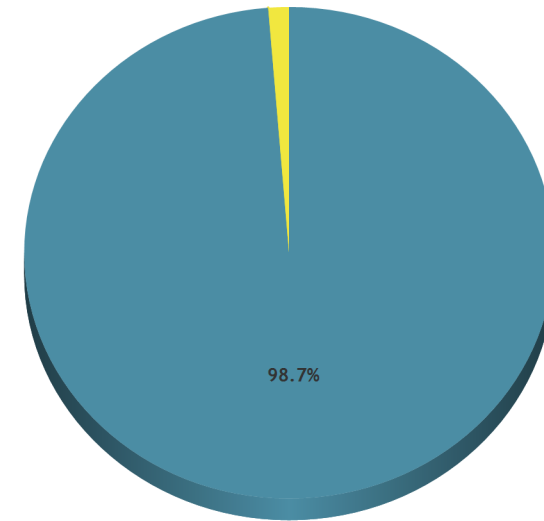
Public School Teachers' Pension and Retirement Fund of Chicago



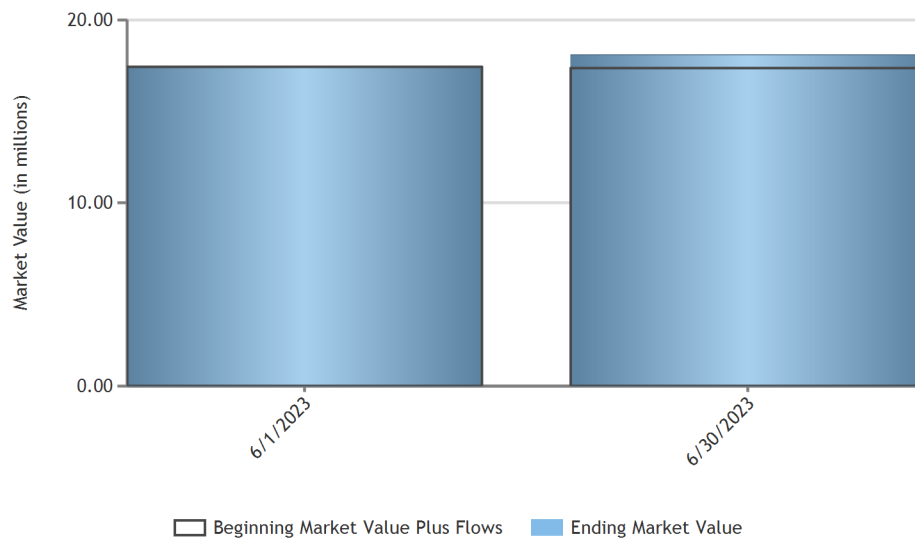
Activity Summary

	Month to Date	Year to Date
Beginning Value	17,265,907.25	16,958,302.73
Net Contributions/Withdrawals	-69,537.29	-431,877.84
Realized Gains	39,109.10	-28,571.04
Unrealized Gains	740,717.36	1,123,488.59
Income Received	114,337.75	469,191.72
Ending Value	18,090,534.16	18,090,534.16

Portfolio Allocation as of 6/30/2023

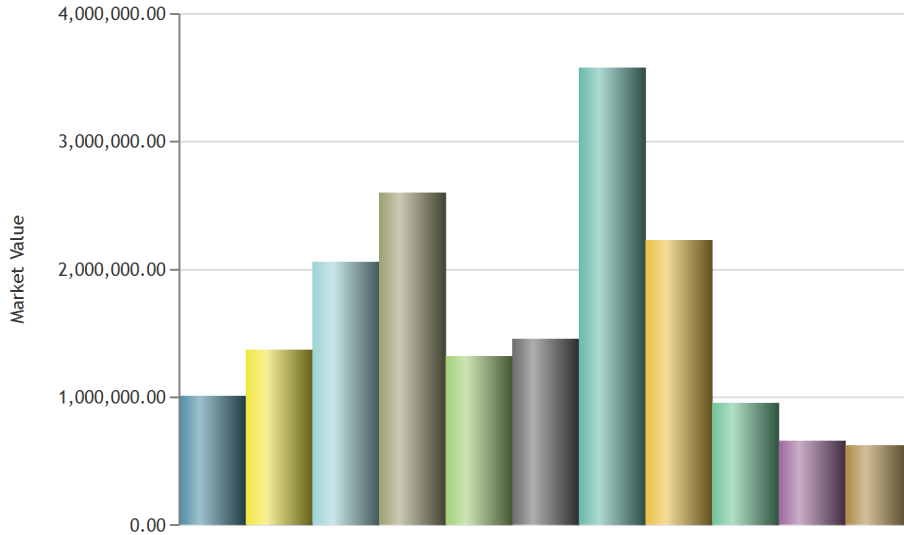


Change in Portfolio



Asset Class	Market Value	% Assets	Curr. Yield
Equities	17,863,461.03	98.7	2.8
Cash and Equivalents	227,073.13	1.3	1.9
Total	18,090,534.16	100.0	2.8

Portfolio Allocation as of 6/30/2023

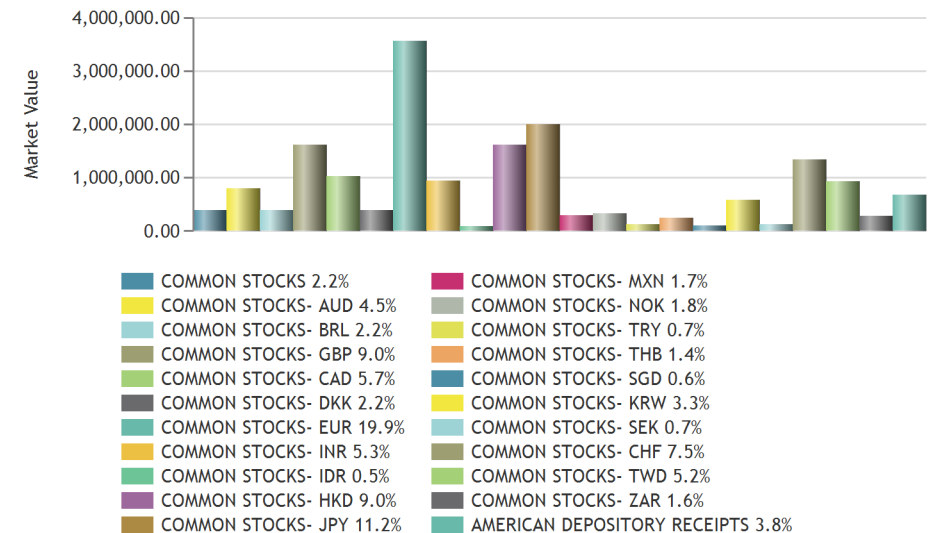


Industry Sector	Market Value	% Equity	% Assets
ENERGY	1,010,839.88	5.7	5.6
MATERIALS	1,373,258.14	7.7	7.6
INDUSTRIALS	2,055,826.45	11.5	11.4
CONSUMER DISCRETIONARY	2,599,955.60	14.6	14.4
CONSUMER STAPLES	1,323,104.61	7.4	7.3
HEALTHCARE	1,457,280.56	8.2	8.1
FINANCIALS	3,575,885.47	20.0	19.8
INFORMATION TECHNOLOGY	2,227,283.10	12.5	12.3
COMMUNICATION SERVICES	954,878.85	5.3	5.3
UTILITIES	658,875.18	3.7	3.6
REAL ESTATE	626,273.19	3.5	3.5
Equity Total	17,863,461.03	100.0	98.7

Top 10 Holdings

Symbol	Security	Market Value	% Assets
6889106	Taiwan Semicon Man TWD	353,687.62	2.0
7123870	Nestle SA CHF (Regd)	281,432.96	1.6
4061412	LVMH Moet Hennessy EUR	263,629.32	1.5
bmmv2k8	Tencent Holdings Ltd Hkd0.00002	252,616.19	1.4
bhc8x90	Novo-Nordisk AS Dkk0.2 Ser B	244,692.35	1.4
b929f46	ASML Holding NV EUR	242,316.63	1.3
6771720	Samsung Electronic KRW	227,397.26	1.3
7110388	Roche Holdings AG Genusscheine NPV	210,937.24	1.2
7103065	Novartis AG CHF (Regd)	208,237.86	1.2
brjl176	UBS Group AG CHF (Regd)	191,538.20	1.1
Top 10 Holdings Total		2,476,485.63	13.7

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	125.62	139,312.58	139,312.58	0.8	0.0
800.00	bap	Credicorp Ltd	147.80	118,243.16	147.64	118,112.00	118,112.00	0.7	4.6
2330.00	yumc	Yum China Holdings Inc	57.07	132,976.60	56.50	131,645.00	131,645.00	0.7	0.9
				380,764.39		389,069.58	389,069.58	2.2	1.7
AMERICAN DEPOSITORY RECEIPTS									
1320.00	baba	Alibaba Group Holding Ltd Sp ADS	174.35	230,145.06	83.35	110,022.00	110,022.00	0.6	0.0
2470.00	rdy	Dr Reddys Laboratories Ltd ADR	57.53	142,087.67	63.11	155,881.70	155,881.70	0.9	0.7
1930.00	hdb	HDFC Bank Ltd ADR Reps 3	69.47	134,083.10	69.70	134,521.00	134,521.00	0.7	0.9
1630.00	ntes	Netease Inc Sp ADR	70.93	115,622.28	96.69	157,604.70	157,604.70	0.9	1.6
7200.00	VIPS	Vipshop Holdings Limited Sponsored ADSA	10.68	76,884.48	16.50	118,800.00	118,800.00	0.7	0.0
				698,822.59		676,829.40	676,829.40	3.7	0.7
CASH AND EQUIVALENTS									
	cash	Cash Account - USD		136,536.15		136,536.15	136,536.15	0.8	3.2
	divacc	Dividend Accrual - US		1,744.05		1,744.05	1,744.05	0.0	0.0
				138,280.20		138,280.20	138,280.20	0.8	3.2
US Dollar Total				1,217,867.18		1,204,179.18	1,204,179.18	6.7	1.3
Australian Dollar(FX= 1.5023)									
COMMON STOCKS- AUD									
6140.00	6144690	BHP Group Ltd NPV	34.85	213,955.56	44.99	276,238.60	183,878.22	1.0	10.7
7941.00	6086253	Fortescue Metals G NPV	10.99	87,275.97	22.18	176,131.38	117,241.85	0.6	1.9
7380.00	b03fyz4	Goodman Group NPV (Stapled Units)	21.01	155,050.09	20.07	148,116.60	98,593.81	0.5	1.5
1170.00	b28ytc2	Macquarie Group Ltd NPV	162.49	190,112.64	177.62	207,815.40	138,332.32	0.8	3.5
5410.00	6821120	Sonic Healthcare NPV	34.77	188,092.98	35.57	192,433.70	128,093.49	0.7	2.6

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	
5190.00	6981239	Woolworths Group Ltd NPV	38.66	200,653.10	39.73	206,198.70	137,256.16	0.8	2.3
				1,035,140.34		1,206,934.38	803,395.87	4.4	4.3

CASH AND EQUIVALENTS- AUD

5732.10	divacc	Dividend Accrual - Au	1.00	5,732.10	1.00	5,732.10	3,815.57	0.0	0.0
				5,732.10		5,732.10	3,815.57	0.0	0.0

Australian Dollar Total				1,040,872.44		1,212,666.48	807,211.44	4.5	4.3
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Brazilian Real(FX= 4.8240)

COMMON STOCKS- BRL

18650.00	b9n3sq0	BB Seguridade Part NPV	36.92	688,565.42	30.77	573,860.50	118,959.47	0.7	6.4
21560.00	2684532	Petrol Brasileiros Prf NPV	32.30	696,307.62	29.53	636,666.80	131,979.02	0.7	0.0
10530.00	2196286	Vale SA NPV	93.02	979,504.20	64.22	676,236.60	140,181.72	0.8	0.0
				2,364,377.24		1,886,763.90	391,120.21	2.2	1.9

CASH AND EQUIVALENTS- BRL

8817.14	cash	Cash Account - BRL	1.00	8,817.14	1.00	8,817.14	1,827.77	0.0	0.0
54287.75	divacc	Dividend Accrual - Br	1.00	54,287.75	1.00	54,287.75	11,253.68	0.1	0.0
				63,104.89		63,104.89	13,081.44	0.1	0.0

Brazilian Real Total				2,427,482.13		1,949,868.79	404,201.66	2.2	1.9
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British Pound Sterling(FX= 0.7866)

COMMON STOCKS- GBP

4320.00	b1xzs82	Anglo American USD	31.03	134,028.69	22.33	96,465.60	122,641.61	0.7	9.6
1230.00	0989529	AstraZeneca USD	111.27	136,860.87	112.76	138,694.80	176,329.74	1.0	1.9
20180.00	bvyvfw2	Auto Trader Group GBP	6.05	122,117.81	6.10	123,178.72	156,603.36	0.9	1.1
3670.00	0237400	Diageo Ord Gbp0.28 101/108	38.10	139,829.68	33.79	124,009.30	157,659.32	0.9	2.2
4620.00	b19nlv4	Experian Ord USD	22.33	103,170.87	30.18	139,431.60	177,266.47	1.0	1.2
20950.00	b4t3bw6	Glencore PLC USD	4.98	104,243.04	4.45	93,122.75	118,391.68	0.7	5.8

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	4.41	87,058.00	110,681.25	0.6	6.2
58820.00	0560399	Legal & General Gp Ord GBP	2.58	151,583.59	2.27	133,697.86	169,976.87	0.9	8.1
2080.00	3208986	Next GBP	58.81	122,328.74	69.00	143,520.00	182,464.26	1.0	2.8
2440.00	0718875	Rio Tinto GBP	45.43	110,846.38	49.86	121,646.20	154,654.99	0.9	11.6
7900.00	b1n7z09	Safestore Holdings GBP	8.81	69,576.33	8.49	67,071.00	85,270.77	0.5	3.0
				1,301,504.41		1,267,895.83	1,611,940.31	8.9	4.7

CASH AND EQUIVALENTS- GBP

0.57	cash	Cash Account - GBP	1.00	0.57	1.00	0.57	0.72	0.0	0.0
969.92	divacc	Dividend Accrual - GB	1.00	969.92	1.00	969.92	1,233.11	0.0	0.0
				970.49		970.49	1,233.83	0.0	0.0

British Pound Sterling Total				1,302,474.90		1,268,866.32	1,613,174.14	8.9	4.7
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Canadian Dollar(FX= 1.3233)

COMMON STOCKS- CAD

2710.00	bl56kn2	Alimentation Couche-Tard Inc	48.20	130,631.22	67.93	184,090.30	139,119.82	0.8	0.8
1745.00	bj2l575	CGI Inc Cl A	53.81	93,906.38	139.70	243,776.50	184,225.58	1.0	0.0
1800.00	2077303	National Bank Cand Montreal Qu	104.57	188,229.25	98.70	177,660.00	134,260.34	0.7	4.1
1405.00	2754383	Royal Bank of Canada Montreal Que	89.98	126,419.98	126.52	177,760.60	134,336.37	0.7	4.3
2760.00	2566124	Sun Life Financial Inc	70.63	194,932.59	69.06	190,605.60	144,043.53	0.8	4.3
2650.00	2897222	Toronto Dominion Bank Ont	88.27	233,928.31	82.11	217,591.50	164,437.18	0.9	4.6
1020.00	2956662	Weston George Ltd	114.60	116,888.75	156.62	159,752.40	120,727.30	0.7	1.8
				1,084,936.49		1,351,236.90	1,021,150.12	5.6	2.8

Public School Teachers' Pension and Retirement Fund of Chicago

Quantity	Symbol	Security	Local Currency			Reporting Currency		Curr. Yield	
			Unit Cost	Total Cost	Price	Market Value	Market Value		% Assets
CASH AND EQUIVALENTS- CAD									
(727.26)	cash	Cash Account - CAD	1.00	-727.26	1.00	-727.26	-549.60	0.0	0.0
2563.26	divacc	Dividend Accrual - CA	1.00	2,563.26	1.00	2,563.26	1,937.09	0.0	0.0
				1,836.00		1,836.00	1,387.49	0.0	0.0

Canadian Dollar Total				1,086,772.49		1,353,072.90	1,022,537.62	5.7	2.8
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Danish Krone(FX= 6.8248)

COMMON STOCKS- DKK									
1519.00	bhc8x90	Novo-Nordisk AS Dkk0.2 Ser B	465.49	707,071.93	1,099.40	1,669,988.60	244,692.35	1.4	0.7
1650.00	b44xtx8	Pandora AS DKK	663.49	1,094,751.70	609.20	1,005,180.00	147,282.36	0.8	2.6
				1,801,823.63		2,675,168.60	391,974.71	2.2	1.4

Danish Krone Total				1,801,823.63		2,675,168.60	391,974.71	2.2	1.4
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Euro(FX= 0.9166)

COMMON STOCKS- EUR									
335.00	b929f46	ASML Holding NV EUR	383.34	128,420.04	663.00	222,105.00	242,316.63	1.3	0.3
15370.00	bywp840	Banca Mediolanum NPV	8.13	124,909.26	8.28	127,294.34	138,878.17	0.8	5.7
1410.00	5756029	Bayer Motoren Werk EUR	103.16	145,458.23	112.52	158,653.20	173,090.69	1.0	3.1
24580.00	5501906	BBVA (Bilb-Viz-Arg) EUR	4.84	118,874.82	7.03	172,846.56	188,575.66	1.0	1.4
740.00	4163437	Cap Gemini EUR	172.03	127,302.71	173.55	128,427.00	140,113.90	0.8	1.4
160.00	4061393	Christian Dior SE EUR	822.37	131,578.65	813.00	130,080.00	141,917.32	0.8	0.8
7330.00	5842359	Deutsche Telekom NPV (Regd)	16.76	122,843.04	19.98	146,424.08	159,748.72	0.9	3.5
1560.00	b13x013	Eiffage EUR	86.56	135,026.40	95.58	149,104.80	162,673.39	0.9	3.2
24250.00	7144569	Enel SPA EUR	6.32	153,212.22	6.17	149,574.00	163,185.28	0.9	4.5
1940.00	b0cch46	Heineken Holding EUR	70.30	136,376.48	79.65	154,521.00	168,582.46	0.9	2.1
13770.00	b288c92	Iberdrola SA EUR	6.64	91,446.01	11.95	164,551.50	179,525.74	1.0	2.7
26989.00	bd2z8s7	Italgas Spa NPV	5.54	149,602.67	5.43	146,415.33	159,739.17	0.9	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	
400.00	4057808	L'Oreal EUR	274.76	109,902.99	427.10	170,840.00	186,386.50	1.0	0.9
280.00	4061412	LVMH Moet Hennessy EUR	609.00	170,519.59	863.00	241,640.00	263,629.32	1.5	0.5
9700.00	7107250	Opap(Org Of Footb) EUR (Cr)	12.51	121,368.84	15.98	155,006.00	169,111.60	0.9	5.0
2730.00	5228658	Randstad NV EUR	50.54	137,967.93	48.31	131,886.30	143,888.00	0.8	10.3
5433.00	bywlc68	Relx PLC GBP	13.32	72,393.69	30.54	165,923.82	181,022.94	1.0	1.4
1200.00	4821100	Solvay SA NPV	105.70	126,835.20	102.30	122,760.00	133,931.20	0.7	2.7
6350.00	bymxps7	UniCredit SpA NPV	18.09	114,877.85	21.27	135,032.75	147,320.78	0.8	4.6
1160.00	b1xh026	Vinci EUR	107.67	124,893.85	106.38	123,400.80	134,630.31	0.7	2.5
1410.00	5671519	Wolters Kluwer EUR	30.64	43,199.43	116.30	163,983.00	178,905.51	1.0	1.3
				2,587,009.90		3,260,469.48	3,557,173.30	19.7	2.8

CASH AND EQUIVALENTS- EUR

4365.97	cash	Cash Account - EUR	1.00	4,365.97	1.00	4,365.97	4,763.27	0.0	0.0
				4,365.97		4,365.97	4,763.27	0.0	0.0

Euro Total				2,591,375.87		3,264,835.45	3,561,936.57	19.7	2.8
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Indian Rupee(FX= 82.0363)

COMMON STOCKS- INR

51580.00	b4z9xf5	Coal India Ltd INR	199.05	10,266,773.86	231.00	11,914,980.00	145,240.43	0.8	7.6
2900.00	bmw4cv8	Eicher Motors Inr1	3,843.98	11,147,536.10	3,580.10	10,382,290.00	126,557.35	0.7	0.6
9411.00	6294896	Hcl Technologies Inr2	635.21	5,977,970.23	1,187.95	11,179,797.45	136,278.75	0.8	0.7
34250.00	6139726	Hindustan Zinc Inr2	353.45	12,105,617.41	307.35	10,526,737.50	128,318.12	0.7	0.0
2920.00	b992pt3	Pi Industries Inr1	3,862.60	11,278,800.64	3,921.75	11,451,510.00	139,590.85	0.8	0.2
3070.00	b15t569	Siemens India Ltd Inr2 (Post Subdivision)	3,673.68	11,278,197.91	3,766.45	11,563,001.50	140,949.90	0.8	0.3
3230.00	b01npj1	Tata Consultancy S Inr1	3,421.47	11,051,356.98	3,302.25	10,666,267.50	130,018.96	0.7	0.9
				73,106,253.13		77,684,583.95	946,954.35	5.2	1.5

Public School Teachers' Pension and Retirement Fund of Chicago

Quantity	Symbol	Security	Local Currency			Reporting Currency		Curr. Yield
			Unit Cost	Total Cost	Price	Market Value	Market Value	
CASH AND EQUIVALENTS- INR								
0.17	cash	Cash Account - INR	1.00	0.17	1.00	0.17	0.00	0.0
61395.00	divacc	Dividend Accrual - In	1.00	61,395.00	1.00	61,395.00	748.39	0.0
				61,395.17		61,395.17	748.39	0.0

Indian Rupee Total				73,167,648.30		77,745,979.12	947,702.74	5.2	1.5
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Indonesian Rupiah(FX= 14,992.5037)

COMMON STOCKS- IDR									
631820.00	b3bqfc4	Adaro Energy Tbk Idr100	3,042.46	1,922,285,521.00	2,230.00	1,408,958,600.00	93,977.56	0.5	0.0
				1,922,285,521.00		1,408,958,600.00	93,977.56	0.5	0.0
Indonesian Rupiah Total				1,922,285,521.00		1,408,958,600.00	93,977.56	0.5	0.0

Hong Kong Dollar(FX= 7.8366)

COMMON STOCKS- HKD									
325400.00	b154564	Bank of China Ltd H CNY	3.30	1,074,973.71	3.14	1,021,756.00	130,382.56	0.7	6.7
136700.00	byngg26	China Resources Pharm Gr NPV	7.87	1,075,994.76	6.82	932,294.00	118,966.64	0.7	2.3
42170.00	b09n7m0	China Shenhua Ener H CNY	23.14	975,873.50	23.95	1,009,971.50	128,878.79	0.7	4.3
83700.00	b4pppy6	I/Mongolia Yitai C H CNY	11.32	947,603.92	17.22	1,441,314.00	183,920.83	1.0	5.4
199000.00	6340078	Kunlun Energy Comp HKD	6.40	1,273,361.32	6.16	1,225,840.00	156,424.98	0.9	4.2
197700.00	6226576	PetroChina Co H CNY	5.42	1,072,096.09	5.42	1,071,534.00	136,734.55	0.8	2.9
141990.00	6706250	PICC Property & CA H CNY	7.53	1,069,249.55	8.71	1,236,732.90	157,814.98	0.9	3.5
199750.00	bd8gl18	Postal Savings Ban 'H' Cny1	5.36	1,070,284.63	4.82	962,795.00	122,858.77	0.7	4.6
7030.00	6859927	Sun Hung Kai Prop NPV	115.85	814,405.52	98.70	693,861.00	88,541.08	0.5	5.0
53940.00	b67c2g0	Swire Properties L NPV	22.70	1,224,586.81	19.26	1,038,884.40	132,568.26	0.7	4.5

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
5970.00	bmmv2k8	Tencent Holdings Ltd Hkd0.00002	339.25	2,025,293.57	331.60	1,979,652.00	252,616.19	1.4	0.3
				12,623,723.38		12,614,634.80	1,609,707.63	8.9	3.7

CASH AND EQUIVALENTS- HKD

299586.88	divacc	Dividend Accrual - HK	1.00	299,586.88	1.00	299,586.88	38,229.19	0.2	0.0
				299,586.88		299,586.88	38,229.19	0.2	0.0

Hong Kong Dollar Total				12,923,310.26		12,914,221.68	1,647,936.82	9.1	3.6
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Japanese Yen(FX= 144.5350)

COMMON STOCKS- JPY

1320.00	6870490	Advantest Corp NPV	9,886	13,050,014	19,150	25,278,000	174,891.89	1.0	0.3
4300.00	6132101	Bridgestone Corp NPV	5,698	24,501,492	5,892	25,335,600	175,290.41	1.0	1.8
28800.00	6251448	Daiwa Securities Group NPV	629	18,108,098	740	21,320,640	147,511.95	0.8	4.7
4520.00	byp97j7	Dexerials Corp NPV	3,741	16,911,468	3,135	14,170,200	98,039.92	0.5	2.1
4330.00	6435145	Honda Motor Co NPV	4,351	18,841,441	4,341	18,796,530	130,048.29	0.7	2.6
4100.00	b3ff8w8	Hoshizaki Corp NPV	4,153	17,025,525	5,156	21,139,600	146,259.38	0.8	2.3
10160.00	6569464	Marubeni Corp NPV	1,544	15,688,731	2,440	24,790,400	171,518.32	0.9	1.4
4710.00	6597302	Mitsui & Co NPV	4,073	19,182,933	5,411	25,485,810	176,329.68	1.0	1.5
5050.00	b1cwjm5	Nomura Real Estate Inc NPV	3,608	18,219,999	3,414	17,240,700	119,283.91	0.7	2.3
7920.00	6661144	ORIX Corp NPV	2,274	18,012,845	2,613	20,691,000	143,155.64	0.8	3.4
2200.00	6804682	Shionogi & Co NPV	6,119	13,460,909	6,070	13,354,000	92,392.85	0.5	2.0
2970.00	b62g7k6	Sompo Holdings Inc NPV	6,188	18,379,786	6,459	19,183,230	132,723.77	0.7	2.3
7780.00	6858946	Sumitomo Corp NPV	2,289	17,811,533	3,041	23,658,980	163,690.32	0.9	3.0
3730.00	6431897	Sumitomo Mitsui Tr NPV	4,828	18,009,093	5,113	19,071,490	131,950.67	0.7	3.9
				247,203,867		289,516,180	2,003,087.00	11.1	2.3

			Local Currency			Reporting Currency			
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
CASH AND EQUIVALENTS- JPY									
468308.00	divacc	Dividend Accrual - Jp	1	468,308	1	468,308	3,240.10	0.0	0.0
				468,308		468,308	3,240.10	0.0	0.0
Japanese Yen Total				247,672,175		289,984,488	2,006,327.10	11.1	2.3
Mexican Peso(FX= 17.1505)									
COMMON STOCKS- MXN									
24690.00	2392471	Gpo Bimbo SAB Ser A NPV	98.16	2,423,595.74	91.65	2,262,838.50	131,940.09	0.7	0.5
20150.00	2421041	Gpo Fin Banorte NPV Series O	117.32	2,363,950.42	141.21	2,845,381.50	165,906.62	0.9	0.0
				4,787,546.16		5,108,220.00	297,846.71	1.6	0.2
Mexican Peso Total				4,787,546.16		5,108,220.00	297,846.71	1.6	0.2
Norwegian Krone(FX= 10.7135)									
COMMON STOCKS- NOK									
4110.00	b1l95g3	Aker BP ASA NOK	242.19	995,397.77	251.80	1,034,898.00	96,597.11	0.5	0.8
3210.00	7133608	Equinor ASA NOK	366.70	1,177,110.49	312.10	1,001,841.00	93,511.58	0.5	0.2
3800.00	7751259	Yara International NOK	477.26	1,813,576.91	379.00	1,440,200.00	134,427.90	0.7	7.9
				3,986,085.17		3,476,939.00	324,536.59	1.8	3.6
Norwegian Krone Total				3,986,085.17		3,476,939.00	324,536.59	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= 26.0700)										
COMMON STOCKS- TRY										
12720.00	b03my33		Tofas Otomobil Fab Try1	91.27	1,161,012.89	252.50	3,211,800.00	123,199.08	0.7	0.7
					1,161,012.89		3,211,800.00	123,199.08	0.7	0.7
Turkish Lira Total					1,161,012.89		3,211,800.00	123,199.08	0.7	0.7
Thai Baht(FX= 35.4550)										
COMMON STOCKS- THB										
19100.00	b0166d1		Bumrungrad Hoptl THB (Local)	226.23	4,321,084.29	226.00	4,316,600.00	121,748.70	0.7	1.4
60300.00	bkxld77		Intouch Holdings P Thb1 (Local)	76.25	4,598,025.19	74.00	4,462,200.00	125,855.31	0.7	3.7
					8,919,109.48		8,778,800.00	247,604.01	1.4	2.6
Thai Baht Total					8,919,109.48		8,778,800.00	247,604.01	1.4	2.6
Singapore Dollar(FX= 1.3534)										
COMMON STOCKS- SGD										
110450.00	byyfhz2		Frasers Log & Com NPV Units (REIT)	1.45	160,069.42	1.25	138,062.50	102,015.37	0.6	5.1
					160,069.42		138,062.50	102,015.37	0.6	5.1
CASH AND EQUIVALENTS- SGD										
353.44	cash		Cash Account - SGD	1.00	353.44	1.00	353.44	261.16	0.0	0.0
					353.44		353.44	261.16	0.0	0.0
Singapore Dollar Total					160,422.86		138,415.94	102,276.53	0.6	5.1
South Korean Won(FX= 1,317.6498)										
COMMON STOCKS- KRW										
17904.00	bb96z33		Jb Financial Group KRW	7,661.28	137,167,571.00	8,470.00	151,646,880.00	115,088.89	0.6	2.1
2130.00	6490928		Kia Motors Corp KRW	81,741.12	174,108,580.00	88,500.00	188,505,000.00	143,061.51	0.8	1.0
4530.00	6505316		KT Corporation KRW	36,859.53	166,973,681.00	29,800.00	134,994,000.00	102,450.57	0.6	3.7

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	
4150.00	6771720	Samsung Electronic KRW	68,566.72	284,551,876.00	72,200.00	299,630,000.00	227,397.26	1.3	2.0
				762,801,708.00		774,775,880.00	587,998.24	3.3	2.1
CASH AND EQUIVALENTS- KRW									
2844371.40	divacc	Dividend Accrual - Kr	1.00	2,844,371.40	1.00	2,844,371.40	2,158.67	0.0	0.0
				2,844,371.40		2,844,371.40	2,158.67	0.0	0.0
South Korean Won Total				765,646,079.40		777,620,251.40	590,156.91	3.3	2.1
Swedish Krona(FX= 10.8013)									
COMMON STOCKS- SEK									
11630.00	4813345	Skand Enskilda Bkn Ser A NPV	115.54	1,343,778.17	119.15	1,385,714.50	128,291.46	0.7	5.0
				1,343,778.17		1,385,714.50	128,291.46	0.7	5.0
Swedish Krona Total				1,343,778.17		1,385,714.50	128,291.46	0.7	5.0
Swiss Franc(FX= 0.8947)									
COMMON STOCKS- CHF									
3250.00	7108899	ABB Ltd Chf0.86 (Regd)	30.79	100,081.34	35.18	114,335.00	127,798.58	0.7	2.3
510.00	b142s60	Kuehne&Nagel Intl Chf1 (Regd)	243.87	124,374.31	264.70	134,997.00	150,893.65	0.8	2.3
2340.00	7123870	Nestle SA CHF (Regd)	107.77	252,177.01	107.60	251,784.00	281,432.96	1.6	2.5
2070.00	7103065	Novartis AG CHF (Regd)	83.81	173,488.85	90.00	186,300.00	208,237.86	1.2	3.2
690.00	7110388	Roche Holdings AG Genusscheine NPV	270.04	186,325.69	273.50	188,715.00	210,937.24	1.2	3.2
9470.00	brjl176	UBS Group AG CHF (Regd)	14.03	132,866.59	18.10	171,359.65	191,538.20	1.1	2.6
350.00	5983816	Zurich Insurance CHF	363.85	127,347.21	424.90	148,715.00	166,227.02	0.9	4.5
				1,096,661.01		1,196,205.65	1,337,065.50	7.4	2.9
Swiss Franc Total				1,096,661.01		1,196,205.65	1,337,065.50	7.4	2.9

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
Taiwan Dollar(FX= 31.1445)									
COMMON STOCKS- TWD									
28100.00	6336055	Feng Tay Entrprise TWD	192.33	5,404,513.00	196.50	5,521,650.00	177,291.34	1.0	2.1
5390.00	6372480	Mediatek Inc TWD	731.00	3,940,087.00	688.00	3,708,320.00	119,068.21	0.7	10.6
16830.00	b118753	Nan Ya Printed Cir TWD	273.26	4,598,983.24	264.00	4,443,120.00	142,661.47	0.8	3.8
10170.00	6346333	Novatek Microelect TWD	401.61	4,084,386.00	426.50	4,337,505.00	139,270.34	0.8	2.1
19124.00	6889106	Taiwan Semicon Man TWD	287.23	5,493,052.66	576.00	11,015,424.00	353,687.62	2.0	1.9
				23,521,021.90		29,026,019.00	931,978.97	5.2	3.4
CASH AND EQUIVALENTS- TWD									
618959.50	divacc	Dividend Accrual - TW	1.00	618,959.50	1.00	618,959.50	19,873.80	0.1	0.0
				618,959.50		618,959.50	19,873.80	0.1	0.0
Taiwan Dollar Total				24,139,981.40		29,644,978.50	951,852.77	5.3	3.3
South African Rand(FX= 18.8912)									
COMMON STOCKS- ZAR									
890.00	6622691	Naspers N ZAR	2,408.50	2,143,568.32	3,399.00	3,025,110.00	160,132.87	0.9	0.2
33470.00	b06kz97	Woolworths Holdings NPV	61.26	2,050,519.42	71.35	2,388,084.50	126,412.20	0.7	3.2
				4,194,087.74		5,413,194.50	286,545.07	1.6	1.5
South African Rand Total				4,194,087.74		5,413,194.50	286,545.07	1.6	1.5
Total Portfolio				3,082,952,087.38			18,090,534.16	100.0	2.8

Purchases

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Euro								
6/16/2023	6/20/2023	160.00	4061393	Christian Dior SE EUR	0.91529	822.37	131,578.65	143,756.24
6/20/2023	6/22/2023	30.00	b929f46	ASML Holding NV EUR	0.91726	655.79	19,673.80	21,448.37
6/20/2023	6/22/2023	1160.00	b1xh026	Vinci EUR	0.91726	107.67	124,893.85	136,159.26
Euro Total							276,146.30	301,363.87
Indian Rupee								
6/20/2023	6/21/2023	2920.00	b992pt3	Pi Industries Inr1	82.11565	3,862.60	11,278,800.64	137,352.63
Indian Rupee Total							11,278,800.64	137,352.63
Hong Kong Dollar								
6/20/2023	6/23/2023	380.00	bmmv2k8	Tencent Holdings Ltd Hkd0.00002	7.82530	355.96	135,264.46	17,285.53
Hong Kong Dollar Total							135,264.46	17,285.53
Japanese Yen								
6/20/2023	6/22/2023	4330.00	6435145	Honda Motor Co NPV	141.36000	4,351.37	18,841,441.00	133,286.93
6/20/2023	6/22/2023	2970.00	b62g7k6	Sompo Holdings Inc NPV	141.36000	6,188.48	18,379,786.00	130,021.12
Japanese Yen Total							37,221,227.00	263,308.06
South Korean Won								
6/20/2023	6/22/2023	2130.00	6490928	Kia Motors Corp KRW	1280.25000	81,741.12	174,108,580.00	135,995.77
South Korean Won Total							174,108,580.00	135,995.77
Taiwan Dollar								
6/20/2023	6/26/2023	644.00	6889106	Taiwan Semicon Man TWD	30.91800	582.11	374,876.00	12,124.85
Taiwan Dollar Total							374,876.00	12,124.85

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
British Pound Sterling								
6/16/2023	6/20/2023	1381.00	bvyvfw2	Auto Trader Group GBP	0.78055	6.42	8,870.26	11,364.13
6/16/2023	6/20/2023	1900.00	bn7swp6	Gsk PLC Gbp0.3125	0.78055	13.63	25,906.38	33,189.95
6/16/2023	6/20/2023	14607.00	blgz986	Tesco Ord Gbp0.0633333	0.78055	2.62	38,307.60	49,077.76
6/20/2023	6/22/2023	3379.00	bvyvfw2	Auto Trader Group GBP	0.78518	6.29	21,246.97	27,060.14

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
6/20/2023	6/22/2023	3988.00	bn7swp6	Gsk PLC Gbp0.3125	0.78518	13.51	53,887.55	68,631.17
6/20/2023	6/22/2023	1040.00	bn7swp6	Gsk PLC Gbp0.3125	0.78518	13.51	14,052.92	17,897.80
6/20/2023	6/22/2023	39583.00	blgz986	Tesco Ord Gbp0.0633333	0.78518	2.57	101,823.01	129,681.77
British Pound Sterling Total							264,094.69	336,902.71
Danish Krone								
6/20/2023	6/22/2023	330.00	bhc8x90	Novo-Nordisk AS Dkk0.2 Ser B	6.83215	1,081.70	356,959.95	52,247.09
Danish Krone Total							356,959.95	52,247.09
Euro								
6/16/2023	6/20/2023	100.00	5756029	Bayer Motoren Werk EUR	0.91529	111.63	11,162.53	12,195.62
6/16/2023	6/20/2023	3300.00	4942904	E.On SE NPV	0.91529	11.41	37,659.76	41,145.17
6/16/2023	6/20/2023	1028.00	5226038	Sampo PLC Ser A NPV	0.91529	42.67	43,867.31	47,927.23
6/20/2023	6/22/2023	90.00	5756029	Bayer Motoren Werk EUR	0.91726	110.04	9,903.65	10,796.96
6/20/2023	6/22/2023	1100.00	4942904	E.On SE NPV	0.91726	11.33	12,466.41	13,590.88
6/20/2023	6/22/2023	5880.00	4942904	E.On SE NPV	0.91726	11.33	66,638.60	72,649.39
6/20/2023	6/22/2023	1900.00	4942904	E.On SE NPV	0.91726	11.33	21,532.88	23,475.14
6/20/2023	6/22/2023	2432.00	5226038	Sampo PLC Ser A NPV	0.91726	42.66	103,741.56	113,099.03
Euro Total							306,972.70	334,879.42
Japanese Yen								
6/20/2023	6/22/2023	460.00	6870490	Advantest Corp NPV	141.36000	19,470.91	8,956,618.00	63,360.34
6/20/2023	6/22/2023	1460.00	6569464	Marubeni Corp NPV	141.36000	2,519.28	3,678,144.00	26,019.69
6/20/2023	6/22/2023	1040.00	6597302	Mitsui & Co NPV	141.36000	5,706.11	5,934,352.00	41,980.42
Japanese Yen Total							18,569,114.00	131,360.46
Swiss Franc								
6/16/2023	6/20/2023	100.00	7123870	Nestle SA CHF (Regd)	0.89395	108.09	10,809.02	12,091.30
6/20/2023	6/22/2023	120.00	7123870	Nestle SA CHF (Regd)	0.89895	107.78	12,933.04	14,386.83
6/20/2023	6/22/2023	350.00	7103065	Novartis AG CHF (Regd)	0.89895	90.66	31,731.17	35,298.04
Swiss Franc Total							55,473.23	61,776.17

Ex-Date	Pay-Date	Symbol	Security	Amount
COMMON STOCKS				
6/9/2023	6/9/2023	bap	Credicorp Ltd	45.44
				45.44
COMMON STOCKS- AUD				
6/29/2023	8/25/2023	b03fyz4	Goodman Group NPV (Stapled Units)	623.94
				623.94
COMMON STOCKS- BRL				
6/13/2023	9/20/2023	2684532	Petrol Brasileiros Prf NPV	4,206.65
6/13/2023	8/18/2023	2684532	Petrol Brasileiros Prf NPV	2,970.68
6/13/2023	8/18/2023	2684532	Petrol Brasileiros Prf NPV	790.37
6/16/2023	6/16/2023	2684532	Petrol Brasileiros Prf NPV	35.95
6/30/2023	6/30/2023	b1ybrg0	Cia Energ Mg-Cemig Prf Brl5.00	782.50
				8,786.15
COMMON STOCKS- GBP				
6/22/2023	7/21/2023	b19nlv4	Experian Ord USD	1,744.05
				1,744.05
COMMON STOCKS- CAD				
6/14/2023	7/1/2023	2956662	Weston George Ltd	547.55
6/23/2023	8/1/2023	2077303	National Bank Cand Montreal Qu	1,392.07
				1,939.62
COMMON STOCKS- EUR				
6/6/2023	6/6/2023	5228658	Randstad NV EUR	1,247.67
6/6/2023	6/27/2023	7107250	Opap(Org Of Footb) EUR (Cr)	6,895.91
6/7/2023	6/7/2023	bywlc68	Relx PLC GBP	-2,633.56
6/19/2023	6/23/2023	7107250	Opap(Org Of Footb) EUR (Cr)	4,768.54
				10,278.56
COMMON STOCKS- INR				
6/15/2023	7/3/2023	b01npj1	Tata Consultancy S Inr1	747.07

Ex-Date	Pay-Date	Symbol	Security	Amount
				747.07
COMMON STOCKS- HKD				
6/5/2023	7/20/2023	6340078	Kunlun Energy Comp HKD	7,289.96
6/5/2023	7/21/2023	byngg26	China Resources Pharm Gr NPV	2,790.79
6/20/2023	7/28/2023	6226576	PetroChina Co H CNY	5,520.05
6/21/2023	8/16/2023	b09n7m0	China Shenhua Ener H CNY	14,105.06
6/26/2023	7/28/2023	6706250	PICC Property & CA H CNY	8,554.52
				38,260.40
COMMON STOCKS- JPY				
6/5/2023	6/5/2023	6251448	Daiwa Securities Group NPV	-585.22
6/5/2023	6/5/2023	6870490	Advantest Corp NPV	-136.64
6/5/2023	6/5/2023	b1cwjm5	Nomura Real Estate Inc NPV	153.11
6/22/2023	6/22/2023	6804682	Shionogi & Co NPV	195.72
6/26/2023	6/26/2023	6431897	Sumitomo Mitsui Tr NPV	220.06
6/29/2023	9/1/2023	6132101	Bridgestone Corp NPV	2,517.86
6/29/2023	9/12/2023	b3ff8w8	Hoshizaki Corp NPV	720.23
				3,085.12
COMMON STOCKS- MXN				
6/8/2023	6/12/2023	2421041	Gpo Fin Banorte NPV Series O	8,192.02
				8,192.02
COMMON STOCKS- NOK				
6/13/2023	6/22/2023	7751259	Yara International NOK	14,738.65
				14,738.65
COMMON STOCKS- SGD				
6/16/2023	6/16/2023	byyfhz2	Frasers Log & Com NPV Units (REIT)	-35.49
				-35.49
COMMON STOCKS- KRW				
6/29/2023	8/16/2023	6771720	Samsung Electronic KRW	886.85

Ex-Date	Pay-Date	Symbol	Security	Amount
6/29/2023	8/9/2023	bb96z33	Jb Financial Group KRW	1,271.82
				2,158.67
COMMON STOCKS- TWD				
6/15/2023	7/13/2023	6889106	Taiwan Semicon Man TWD	1,307.15
6/15/2023	7/19/2023	b118753	Nan Ya Printed Cir TWD	7,792.48
6/20/2023	7/20/2023	6372480	Mediatek Inc TWD	10,980.39
				20,080.02
AMERICAN DEPOSITORY RECEIPTS				
6/8/2023	6/23/2023	ntes	Netease Inc Sp ADR	757.95
				757.95
RIGHTS- EUR				
6/7/2023	6/7/2023	BP6JQG3	Relx Plc Ordgbp0.1444(Drp17/05/2023)	2,600.37
				2,600.37
OTHER ASSETS				
6/30/2023	6/30/2023	ex9123459	Unknown Security	0.72
				0.72
CASH AND EQUIVALENTS				
6/2/2023	6/2/2023	cash	Cash Account - USD	342.25
6/30/2023	6/30/2023	cash	Cash Account - USD	-8.82
				333.43
CASH AND EQUIVALENTS- EUR				
6/30/2023	6/30/2023	cash	Cash Account - EUR	1.06
				1.06
EXPENSE ACCOUNTS				
6/23/2023	6/23/2023	miscexp	Miscellaneous Fees	4.08
				4.08

Ex-Date	Pay-Date	Symbol	Security	Amount
NET INCOME				114,333.67