



ATIVO
CAPITAL

Monthly Report

Account

7/31/2023

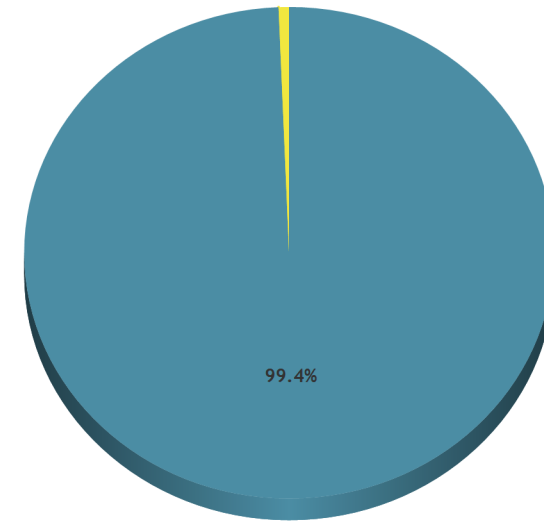
Public School Teachers' Pension and Retirement Fund of Chicago



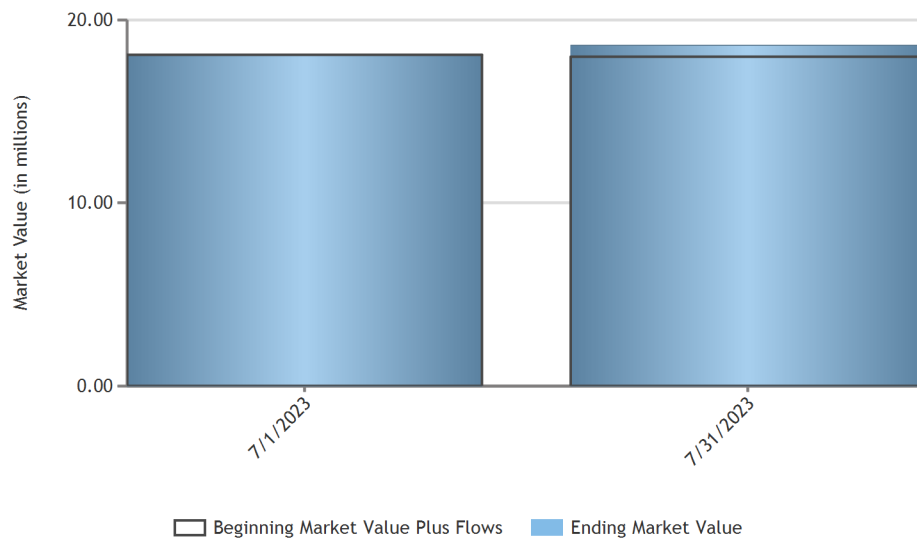
Activity Summary

	Month to Date	Year to Date
Beginning Value	18,090,534.16	16,958,302.73
Net Contributions/Withdrawals	-109,150.78	-541,028.62
Realized Gains	8,621.97	133,732.92
Unrealized Gains	559,631.39	1,529,437.99
Income Received	57,107.74	526,299.47
Ending Value	18,606,744.49	18,606,744.49

Portfolio Allocation as of 7/31/2023

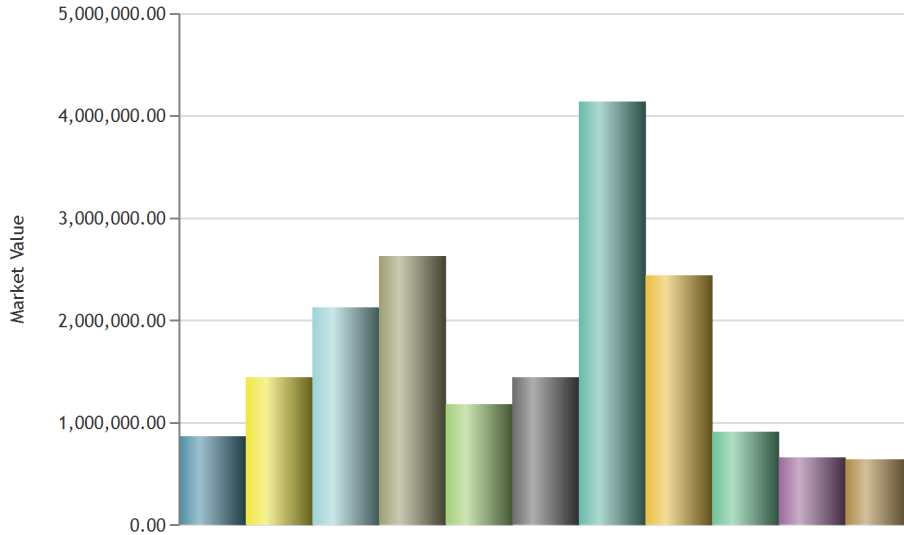


Change in Portfolio



Asset Class	Market Value	% Assets	Curr. Yield
Equities	18,489,191.95	99.4	2.8
Cash and Equivalents	117,552.54	0.6	9.8
Total	18,606,744.49	100.0	2.8

Portfolio Allocation as of 7/31/2023

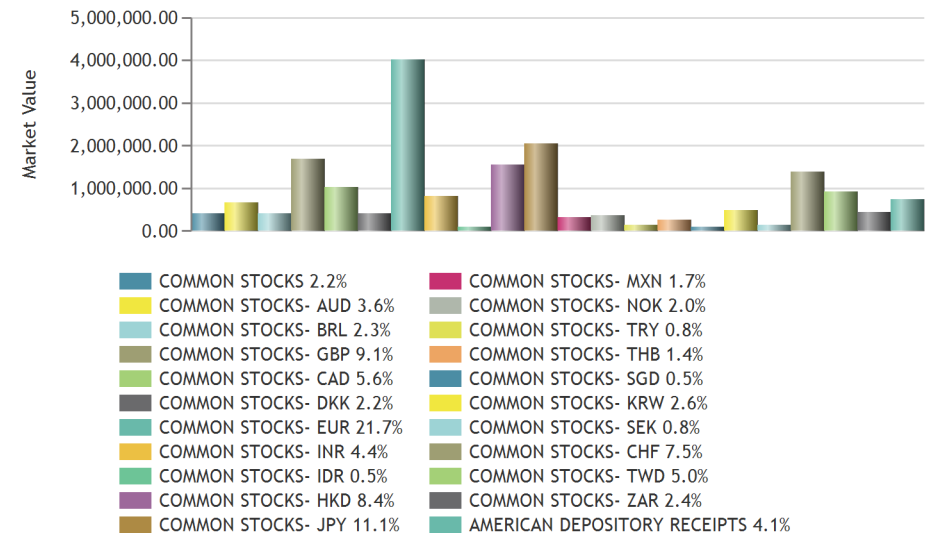


Industry Sector	Market Value	% Equity	% Assets
ENERGY	868,924.81	4.7	4.7
MATERIALS	1,444,293.11	7.8	7.8
INDUSTRIALS	2,126,074.48	11.5	11.4
CONSUMER DISCRETIONARY	2,626,427.79	14.2	14.1
CONSUMER STAPLES	1,178,491.59	6.4	6.3
HEALTHCARE	1,444,010.11	7.8	7.8
FINANCIALS	4,141,832.83	22.4	22.3
INFORMATION TECHNOLOGY	2,443,527.28	13.2	13.1
COMMUNICATION SERVICES	912,281.16	4.9	4.9
UTILITIES	661,615.98	3.6	3.6
REAL ESTATE	641,712.81	3.5	3.4
Equity Total	18,489,191.95	100.0	99.4

Top 10 Holdings

Symbol	Security	Market Value	% Assets
6889106	Taiwan Semicon Man TWD	343,820.02	1.8
7123870	Nestle SA CHF (Regd)	288,514.97	1.6
bmmv2k8	Tencent Holdings Ltd Hkd0.00002	271,297.52	1.5
4061412	LVMH Moet Hennessy EUR	261,820.44	1.4
bhc8x90	Novo-Nordisk AS Dkk0.2 Ser B	245,447.28	1.3
b929f46	ASML Holding NV EUR	240,892.93	1.3
6771720	Samsung Electronic KRW	227,254.54	1.2
7103065	Novartis AG CHF (Regd)	217,471.19	1.2
7110388	Roche Holdings AG Genusscheine NPV	215,393.67	1.2
brjl176	UBS Group AG CHF (Regd)	210,571.90	1.1
Top 10 Holdings Total		2,522,484.47	13.6

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	132.21	146,620.89	146,620.89	0.8	0.0	
800.00	bap		Credicorp Ltd	147.80	118,243.16	157.05	125,640.00	125,640.00	0.7	4.3	
2330.00	yumc		Yum China Holdings Inc	57.07	132,976.60	61.02	142,176.60	142,176.60	0.8	0.9	
					380,764.39		414,437.49	414,437.49	2.2	1.6	
AMERICAN DEPOSITORY RECEIPTS											
1320.00	baba		Alibaba Group Holding Ltd Sp ADS	174.35	230,145.06	102.16	134,851.20	134,851.20	0.7	0.0	
2470.00	rdy		Dr Reddys Laboratories Ltd ADR	57.53	142,087.67	68.68	169,639.60	169,639.60	0.9	0.6	
1930.00	hdb		HDFC Bank Ltd ADR Reps 3	69.47	134,083.10	68.28	131,780.40	131,780.40	0.7	0.9	
1630.00	ntes		Netease Inc Sp ADR	70.93	115,622.28	108.74	177,246.20	177,246.20	1.0	1.4	
7200.00	VIPS		Vipshop Holdings Limited Sponsored ADSA	10.68	76,884.48	18.83	135,576.00	135,576.00	0.7	0.0	
					698,822.59		749,093.40	749,093.40	4.0	0.6	
CASH AND EQUIVALENTS											
	cash		Cash Account - USD		-360,997.99		-360,997.99	-360,997.99	-1.9	-3.2	
	divacc		Dividend Accrual - US		1,204.54		1,204.54	1,204.54	0.0	0.0	
					-359,793.45		-359,793.45	-359,793.45	-1.9	-3.2	
US Dollar Total					719,793.53		803,737.44	803,737.44	4.3	2.8	
Australian Dollar(FX= 1.4840)											
COMMON STOCKS- AUD											
6140.00	6144690		BHP Group Ltd NPV	34.85	213,955.56	46.01	282,501.40	190,363.54	1.0	10.4	
7941.00	6086253		Fortescue Metals G NPV	10.99	87,275.97	21.68	172,160.88	116,010.59	0.6	2.0	
7380.00	b03fyz4		Goodman Group NPV (Stapled Units)	21.01	155,050.09	20.54	151,585.20	102,145.67	0.5	1.5	
1170.00	b28ytc2		Macquarie Group Ltd NPV	162.49	190,112.64	175.01	204,761.70	137,978.65	0.7	3.6	
5410.00	6821120		Sonic Healthcare NPV	34.77	188,092.98	35.15	190,161.50	128,140.31	0.7	2.7	
					834,487.24		1,001,170.68	674,638.77	3.6	4.7	

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- AUD									
940.95	divacc	Dividend Accrual - Au	1.00	940.95	1.00	940.95	634.06	0.0	0.0
				940.95		940.95	634.06	0.0	0.0

Australian Dollar Total				835,428.19		1,002,111.63	675,272.83	3.6	4.7
--------------------------------	--	--	--	-------------------	--	---------------------	-------------------	------------	------------

Brazilian Real(FX= 4.7571)

COMMON STOCKS- BRL									
18650.00	b9n3sq0	BB Seguridade Part NPV	36.92	688,565.42	31.12	580,388.00	122,005.86	0.7	6.3
21560.00	2684532	Petrol Brasileiros Prf NPV	32.30	696,307.62	31.11	670,731.60	140,997.38	0.8	0.0
10530.00	2196286	Vale SA NPV	93.02	979,504.20	69.16	728,254.80	153,089.58	0.8	0.0
				2,364,377.24		1,979,374.40	416,092.83	2.2	1.9

CASH AND EQUIVALENTS- BRL

54287.75	divacc	Dividend Accrual - Br	1.00	54,287.75	1.00	54,287.75	11,412.06	0.1	0.0
				54,287.75		54,287.75	11,412.06	0.1	0.0

Brazilian Real Total				2,418,664.99		2,033,662.15	427,504.89	2.3	1.8
-----------------------------	--	--	--	---------------------	--	---------------------	-------------------	------------	------------

British Pound Sterling(FX= 0.7772)

COMMON STOCKS- GBP									
4320.00	b1xzs82	Anglo American USD	31.03	134,028.69	23.94	103,420.80	133,066.40	0.7	8.9
1230.00	0989529	AstraZeneca USD	111.27	136,860.87	111.86	137,587.80	177,027.37	1.0	2.0
20180.00	bvyvfw2	Auto Trader Group GBP	6.05	122,117.81	6.46	130,362.80	167,731.33	0.9	1.0
3670.00	0237400	Diageo Ord Gbp0.28 101/108	38.10	139,829.68	33.98	124,688.25	160,430.17	0.9	2.2
4620.00	b19nlv4	Experian Ord USD	22.33	103,170.87	30.09	139,015.80	178,864.71	1.0	1.2
20950.00	b4t3bw6	Glencore PLC USD	4.98	104,243.04	4.74	99,208.73	127,646.93	0.7	5.5
19750.00	b17bbq5	Investec Ord GBP	5.41	106,918.40	4.90	96,696.00	124,413.93	0.7	5.6
58820.00	0560399	Legal & General Gp Ord GBP	2.58	151,583.59	2.33	137,285.88	176,638.91	0.9	7.9

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	
2080.00	3208986	Next GBP	58.81	122,328.74	70.48	146,598.40	188,620.87	1.0	2.7
2440.00	0718875	Rio Tinto GBP	45.43	110,846.38	51.50	125,660.00	161,680.47	0.9	11.2
7900.00	b1n7z09	Safestore Holdings GBP	8.81	69,576.33	8.86	69,994.00	90,057.80	0.5	2.8
				1,301,504.41		1,310,518.46	1,686,178.87	9.1	4.5

CASH AND EQUIVALENTS- GBP

(2911.28)	cash	Cash Account - GBP	1.00	-2,911.28	1.00	-2,911.28	-3,745.80	0.0	0.0
3537.68	divacc	Dividend Accrual - GB	1.00	3,537.68	1.00	3,537.68	4,551.76	0.0	0.0
				626.40		626.40	805.96	0.0	0.0

British Pound Sterling Total				1,302,130.81		1,311,144.86	1,686,984.83	9.1	4.5
-------------------------------------	--	--	--	---------------------	--	---------------------	---------------------	------------	------------

Canadian Dollar(FX= 1.3163)

COMMON STOCKS- CAD

2710.00	b156kn2	Alimentation Couche-Tard Inc	48.20	130,631.22	66.76	180,919.60	137,450.79	0.7	0.8
1745.00	bj2l575	CGI Inc Cl A	53.81	93,906.38	134.00	233,830.00	177,648.62	1.0	0.0
1800.00	2077303	National Bank Cand Montreal Qu	104.57	188,229.25	103.28	185,904.00	141,237.61	0.8	4.0
1405.00	2754383	Royal Bank of Canada Montreal Que	89.98	126,419.98	130.73	183,675.65	139,544.65	0.7	4.1
2760.00	2566124	Sun Life Financial Inc	70.63	194,932.59	69.40	191,544.00	145,522.51	0.8	4.3
2650.00	2897222	Toronto Dominion Bank Ont	88.27	233,928.31	86.96	230,444.00	175,076.16	0.9	4.3
1020.00	2956662	Weston George Ltd	114.60	116,888.75	151.85	154,887.00	117,672.93	0.6	1.9
				1,084,936.49		1,361,204.25	1,034,153.28	5.6	2.8

CASH AND EQUIVALENTS- CAD

(1836.00)	cash	Cash Account - CAD	1.00	-1,836.00	1.00	-1,836.00	-1,394.87	0.0	0.0
3732.75	divacc	Dividend Accrual - CA	1.00	3,732.75	1.00	3,732.75	2,835.90	0.0	0.0
				1,896.75		1,896.75	1,441.03	0.0	0.0

Canadian Dollar Total				1,086,833.24		1,363,101.00	1,035,594.30	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	
Danish Krone(FX= 6.7593)									
COMMON STOCKS- DKK									
1519.00	bhc8x90	Novo-Nordisk AS Dkk0.2 Ser B	465.49	707,071.93	1,092.20	1,659,051.80	245,447.28	1.3	0.7
1650.00	b44txt8	Pandora AS DKK	663.49	1,094,751.70	678.40	1,119,360.00	165,602.95	0.9	2.4
				1,801,823.63		2,778,411.80	411,050.23	2.2	1.4
Danish Krone Total				1,801,823.63		2,778,411.80	411,050.23	2.2	1.4

Euro(FX= 0.9070)

COMMON STOCKS- EUR

570.00	5231485	Allianz SE NPV (Regd) (Vinkuliert)	218.25	124,404.03	217.40	123,918.00	136,625.84	0.7	4.1
335.00	b929f46	ASML Holding NV EUR	383.34	128,420.04	652.20	218,487.00	240,892.93	1.3	0.3
15370.00	bywp840	Banca Mediolanum NPV	8.13	124,909.26	8.84	135,870.80	149,804.41	0.8	5.3
1410.00	5756029	Bayer Motoren Werk EUR	103.16	145,458.23	110.86	156,312.60	172,342.52	0.9	3.2
24580.00	5501906	BBVA (Bilb-Viz-Arg) EUR	4.84	118,874.82	7.21	177,221.80	195,395.97	1.1	1.3
740.00	4163437	Cap Gemini EUR	172.03	127,302.71	164.85	121,989.00	134,499.02	0.7	1.5
160.00	4061393	Christian Dior SE EUR	822.37	131,578.65	802.00	128,320.00	141,479.27	0.8	0.8
7330.00	5842359	Deutsche Telekom NPV (Regd)	16.76	122,843.04	19.84	145,441.86	160,356.98	0.9	3.5
1560.00	b13x013	Eiffage EUR	86.56	135,026.40	94.62	147,607.20	162,744.38	0.9	3.3
24250.00	7144569	Enel SPA EUR	6.32	153,212.22	6.27	152,096.00	167,693.51	0.9	4.5
1940.00	b0cch46	Heineken Holding EUR	70.30	136,376.48	74.55	144,627.00	159,458.56	0.9	2.2
13770.00	b288c92	Iberdrola SA EUR	6.64	91,446.01	11.36	156,358.35	172,392.96	0.9	2.9
3180.00	5889505	Infineon Technology Ord NPV (Regd)	39.20	124,648.06	40.00	127,200.00	140,244.41	0.8	0.7
9460.00	bz57390	ING Groep NV EUR	13.27	125,578.28	13.28	125,628.80	138,512.09	0.7	5.1
26989.00	bd2z8s7	Italgas Spa NPV	5.54	149,602.67	5.36	144,661.04	159,496.09	0.9	4.4
400.00	4057808	L'Oreal EUR	274.76	109,902.99	423.20	169,280.00	186,639.74	1.0	0.9
280.00	4061412	LVMH Moet Hennessy EUR	609.00	170,519.59	848.10	237,468.00	261,820.44	1.4	0.5
9700.00	7107250	Opap(Org Of Footb) EUR (Cr)	12.51	121,368.84	16.01	155,297.00	171,222.77	0.9	5.0
2730.00	5228658	Randstad NV EUR	50.54	137,967.93	53.28	145,454.40	160,370.81	0.9	9.4
5433.00	bywlc68	Relx PLC GBP	13.32	72,393.69	30.53	165,869.49	182,879.48	1.0	1.4
1200.00	4821100	Solvay SA NPV	105.70	126,835.20	109.10	130,920.00	144,345.90	0.8	2.5
6350.00	bymxps7	UniCredit Spa NPV	18.09	114,877.85	23.00	146,050.00	161,027.49	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	
1160.00	b1xh026	Vinci EUR	107.67	124,893.85	106.78	123,864.80	136,567.19	0.7	2.5
1410.00	5671519	Wolters Kluwer EUR	30.64	43,199.43	114.20	161,022.00	177,534.87	1.0	1.4
				2,961,640.27		3,640,965.14	4,014,347.64	21.6	2.8

CASH AND EQUIVALENTS- EUR

4368.41	cash	Cash Account - EUR	1.00	4,368.41	1.00	4,368.41	4,816.39	0.0	0.0
				4,368.41		4,368.41	4,816.39	0.0	0.0
Euro Total				2,966,008.68		3,645,333.55	4,019,164.04	21.6	2.8

Indian Rupee(FX= 82.2488)

COMMON STOCKS- INR

51580.00	b4z9xf5	Coal India Ltd INR	199.05	10,266,773.86	229.25	11,824,715.00	143,767.72	0.8	7.6
9411.00	6294896	Hcl Technologies Inr2	635.21	5,977,970.23	1,116.70	10,509,263.70	127,774.14	0.7	0.7
34250.00	6139726	Hindustan Zinc Inr2	353.45	12,105,617.41	321.95	11,026,787.50	134,066.32	0.7	0.0
2920.00	b992pt3	Pi Industries Inr1	3,862.60	11,278,800.64	3,615.70	10,557,844.00	128,364.80	0.7	0.2
3070.00	b15t569	Siemens India Ltd Inr2 (Post Subdivision)	3,673.68	11,278,197.91	3,983.00	12,227,810.00	148,668.64	0.8	0.3
3230.00	b01npj1	Tata Consultancy S Inr1	3,421.47	11,051,356.98	3,421.45	11,051,283.50	134,364.15	0.7	0.9
				61,958,717.03		67,197,703.70	817,005.77	4.4	1.7

CASH AND EQUIVALENTS- INR

9634605.60	cash	Cash Account - INR	1.00	9,634,605.60	1.00	9,634,605.60	117,139.84	0.6	0.0
96651.42	divacc	Dividend Accrual - In	1.00	96,651.42	1.00	96,651.42	1,175.11	0.0	0.0
				9,731,257.02		9,731,257.02	118,314.95	0.6	0.0
Indian Rupee Total				71,689,974.05		76,928,960.72	935,320.73	5.0	1.5

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
Indonesian Rupiah(FX= 15,079.9994)									
COMMON STOCKS- IDR									
631820.00	b3bqfc4	Adaro Energy Tbk Idr100	3,042.46	1,922,285,521.00	2,410.00	1,522,686,200.00	100,973.89	0.5	0.0
				1,922,285,521.00		1,522,686,200.00	100,973.89	0.5	0.0
Indonesian Rupiah Total				1,922,285,521.00		1,522,686,200.00	100,973.89	0.5	0.0
Hong Kong Dollar(FX= 7.7987)									
COMMON STOCKS- HKD									
325400.00	b154564	Bank of China Ltd H CNY	3.30	1,074,973.71	2.89	940,406.00	120,584.97	0.6	7.3
101200.00	byngg26	China Resources Pharm Gr NPV	7.85	794,400.60	6.05	612,260.00	78,507.96	0.4	2.6
42170.00	b09n7m0	China Shenhua Ener H CNY	23.14	975,873.50	23.30	982,561.00	125,990.36	0.7	4.4
199000.00	6340078	Kunlun Energy Comp HKD	6.40	1,273,361.32	6.35	1,263,650.00	162,033.42	0.9	4.1
122600.00	6218089	Lenovo Group Ltd NPV	9.13	1,119,041.72	8.94	1,096,044.00	140,541.89	0.8	3.1
197700.00	6226576	PetroChina Co H CNY	5.42	1,072,096.09	5.69	1,124,913.00	144,243.66	0.8	2.8
141990.00	6706250	PICC Property & CA H CNY	7.53	1,069,249.55	9.10	1,292,109.00	165,682.61	0.9	3.4
199750.00	bd8gl18	Postal Savings Ban 'H' Cny1	5.36	1,070,284.63	4.78	954,805.00	122,431.30	0.7	4.6
7030.00	6859927	Sun Hung Kai Prop NPV	115.85	814,405.52	97.55	685,776.50	87,934.72	0.5	5.1
53940.00	b67c2g0	Swire Properties L NPV	22.70	1,224,586.81	19.50	1,051,830.00	134,872.48	0.7	4.4
5970.00	bmmv2k8	Tencent Holdings Ltd Hkd0.00002	339.25	2,025,293.57	354.40	2,115,768.00	271,297.52	1.5	0.3
				12,513,567.01		12,120,122.50	1,554,120.88	8.4	3.5
CASH AND EQUIVALENTS- HKD									
1462846.00	cash	Cash Account - HKD	1.00	1,462,846.00	1.00	1,462,846.00	187,575.62	1.0	0.0
234464.61	divacc	Dividend Accrual - HK	1.00	234,464.61	1.00	234,464.61	30,064.58	0.2	0.0
				1,697,310.61		1,697,310.61	217,640.20	1.2	0.0
Hong Kong Dollar Total				14,210,877.62		13,817,433.11	1,771,761.08	9.5	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
Japanese Yen(FX= 142.0800)									
COMMON STOCKS- JPY									
4300.00	6132101	Bridgestone Corp NPV	5,698	24,501,492	5,893	25,339,900	178,349.52	1.0	1.8
28800.00	6251448	Daiwa Securities Group NPV	629	18,108,098	770	22,178,880	156,101.35	0.8	4.5
4520.00	byp97j7	Dexerials Corp NPV	3,741	16,911,468	3,220	14,554,400	102,438.06	0.6	2.0
4330.00	6435145	Honda Motor Co NPV	4,351	18,841,441	4,513	19,541,290	137,537.23	0.7	2.5
4100.00	b3ff8w8	Hoshizaki Corp NPV	4,153	17,025,525	5,448	22,336,800	157,212.84	0.8	2.2
10160.00	6569464	Marubeni Corp NPV	1,544	15,688,731	2,514	25,537,160	179,737.89	1.0	1.4
21330.00	6268976	Mitsubishi UFJ Lea NPV	940	20,052,358	940	20,048,067	141,104.08	0.8	3.3
4710.00	6597302	Mitsui & Co NPV	4,073	19,182,933	5,541	26,098,110	183,686.02	1.0	1.4
3710.00	b2q4cs1	MS&AD Insurance Group Holdings NPV	5,299	19,660,232	5,292	19,633,320	138,184.97	0.7	4.5
5050.00	b1cwjm5	Nomura Real Estate Inc NPV	3,608	18,219,999	3,523	17,791,150	125,219.24	0.7	2.3
7920.00	6661144	ORIX Corp NPV	2,274	18,012,845	2,731	21,629,520	152,234.80	0.8	3.2
2200.00	6804682	Shionogi & Co NPV	6,119	13,460,909	5,932	13,050,400	91,852.48	0.5	2.0
7780.00	6858946	Sumitomo Corp NPV	2,289	17,811,533	3,047	23,705,660	166,847.27	0.9	3.0
930.00	6895675	Tokyo Electron NPV	21,288	19,797,927	21,245	19,757,850	139,061.44	0.7	1.5
				257,275,491		291,202,507	2,049,567.19	11.0	2.5
CASH AND EQUIVALENTS- JPY									
468308.00	divacc	Dividend Accrual - Jp	1	468,308	1	468,308	3,296.09	0.0	0.0
				468,308		468,308	3,296.09	0.0	0.0
Japanese Yen Total				257,743,799		291,670,815	2,052,863.28	11.0	2.5
Mexican Peso(FX= 16.7025)									
COMMON STOCKS- MXN									
24690.00	2392471	Gpo Bimbo SAB Ser A NPV	98.16	2,423,595.74	86.81	2,143,338.90	128,324.44	0.7	0.5
20150.00	2421041	Gpo Fin Banorte NPV Series O	117.32	2,363,950.42	158.71	3,198,006.50	191,468.73	1.0	0.0
				4,787,546.16		5,341,345.40	319,793.17	1.7	0.2
Mexican Peso Total				4,787,546.16		5,341,345.40	319,793.17	1.7	0.2

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
Norwegian Krone(FX= 10.1165)										
COMMON STOCKS- NOK										
4110.00	b1l95g3	Aker BP ASA NOK	242.19	995,397.77	283.30	1,164,363.00	115,095.44	0.6	0.7	
3210.00	7133608	Equinor ASA NOK	366.70	1,177,110.49	308.40	989,964.00	97,856.37	0.5	0.3	
3800.00	7751259	Yara International NOK	477.26	1,813,576.91	414.40	1,574,720.00	155,658.58	0.8	7.2	
				3,986,085.17		3,729,047.00	368,610.39	2.0	3.3	
Norwegian Krone Total				3,986,085.17		3,729,047.00	368,610.39	2.0	3.3	
Turkish Lira(FX= 26.9268)										
COMMON STOCKS- TRY										
12720.00	b03my33	Tofas Otomobil Fab Try1	91.27	1,161,012.89	302.00	3,841,440.00	142,662.59	0.8	0.6	
				1,161,012.89		3,841,440.00	142,662.59	0.8	0.6	
Turkish Lira Total				1,161,012.89		3,841,440.00	142,662.59	0.8	0.6	
Thai Baht(FX= 34.2287)										
COMMON STOCKS- THB										
19100.00	b0166d1	Bumrungrad Hoptl THB (Local)	226.23	4,321,084.29	216.00	4,125,600.00	120,530.26	0.6	1.5	
60300.00	bkxld77	Intouch Holdings P Thb1 (Local)	76.25	4,598,025.19	77.00	4,643,100.00	135,649.13	0.7	3.5	
				8,919,109.48		8,768,700.00	256,179.38	1.4	2.6	
Thai Baht Total				8,919,109.48		8,768,700.00	256,179.38	1.4	2.6	
Singapore Dollar(FX= 1.3278)										
COMMON STOCKS- SGD										
110450.00	byyfhz2	Frasers Log & Com NPV Units (REIT)	1.45	160,069.42	1.22	134,749.00	101,482.90	0.5	5.3	
				160,069.42		134,749.00	101,482.90	0.5	5.3	

Public School Teachers' Pension and Retirement Fund of Chicago

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
CASH AND EQUIVALENTS- SGD									
353.44	cash	Cash Account - SGD	1.00	353.44	1.00	353.44	266.18	0.0	0.0
				353.44		353.44	266.18	0.0	0.0
Singapore Dollar Total				160,422.86		135,102.44	101,749.09	0.5	5.2
South Korean Won(FX= 1,274.6501)									
COMMON STOCKS- KRW									
17904.00	bb96z33	Jb Financial Group KRW	7,661.28	137,167,571.00	8,560.00	153,258,240.00	120,235.55	0.6	2.1
2130.00	6490928	Kia Motors Corp KRW	81,741.12	174,108,580.00	82,700.00	176,151,000.00	138,195.58	0.7	1.1
4150.00	6771720	Samsung Electronic KRW	68,566.72	284,551,876.00	69,800.00	289,670,000.00	227,254.54	1.2	2.0
				595,828,027.00		619,079,240.00	485,685.67	2.6	1.8
CASH AND EQUIVALENTS- KRW									
133362861.00	cash	Cash Account - KRW	1.00	133,362,861.00	1.00	133,362,861.00	104,627.04	0.6	0.0
2844371.40	divacc	Dividend Accrual - Kr	1.00	2,844,371.40	1.00	2,844,371.40	2,231.49	0.0	0.0
				136,207,232.40		136,207,232.40	106,858.54	0.6	0.0
South Korean Won Total				732,035,259.40		755,286,472.40	592,544.21	3.2	1.5
Swedish Krona(FX= 10.5075)									
COMMON STOCKS- SEK									
11630.00	4813345	Skand Enskilda Bkn Ser A NPV	115.54	1,343,778.17	127.55	1,483,406.50	141,175.97	0.8	4.7
				1,343,778.17		1,483,406.50	141,175.97	0.8	4.7
Swedish Krona Total				1,343,778.17		1,483,406.50	141,175.97	0.8	4.7

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
Swiss Franc(FX= 0.8669)									
COMMON STOCKS- CHF									
3250.00	7108899	ABB Ltd Chf0.86 (Regd)	30.79	100,081.34	34.86	113,295.00	130,697.35	0.7	2.3
510.00	b142s60	Kuehne&Nagel Intl Chf1 (Regd)	243.87	124,374.31	272.40	138,924.00	160,263.02	0.9	2.2
2340.00	7123870	Nestle SA CHF (Regd)	107.77	252,177.01	106.88	250,099.20	288,514.97	1.6	2.5
2070.00	7103065	Novartis AG CHF (Regd)	83.81	173,488.85	91.07	188,514.90	217,471.19	1.2	3.1
690.00	7110388	Roche Holdings AG Genusscheine NPV	270.04	186,325.69	270.60	186,714.00	215,393.67	1.2	3.2
9470.00	brjl176	UBS Group AG CHF (Regd)	14.03	132,866.59	19.28	182,534.25	210,571.90	1.1	2.4
350.00	5983816	Zurich Insurance CHF	363.85	127,347.21	420.80	147,280.00	169,902.52	0.9	4.5
				1,096,661.01		1,207,361.35	1,392,814.62	7.5	2.9
Swiss Franc Total				1,096,661.01		1,207,361.35	1,392,814.62	7.5	2.9
Taiwan Dollar(FX= 31.4265)									
COMMON STOCKS- TWD									
28100.00	6336055	Feng Tay Entrprise TWD	192.33	5,404,513.00	212.00	5,957,200.00	189,559.77	1.0	1.9
5390.00	6372480	Mediatek Inc TWD	731.00	3,940,087.00	690.00	3,719,100.00	118,342.80	0.6	10.6
16830.00	b118753	Nan Ya Printed Cir TWD	273.26	4,598,983.24	248.00	4,173,840.00	132,812.75	0.7	4.0
10170.00	6346333	Novatek Microelect TWD	401.61	4,084,386.00	424.00	4,312,080.00	137,211.59	0.7	2.1
19124.00	6889106	Taiwan Semicon Man TWD	287.23	5,493,052.66	565.00	10,805,060.00	343,820.02	1.8	1.9
				23,521,021.90		28,967,280.00	921,746.93	5.0	3.4
CASH AND EQUIVALENTS- TWD									
75466.00	cash	Cash Account - TWD	1.00	75,466.00	1.00	75,466.00	2,401.35	0.0	0.0
297269.10	divacc	Dividend Accrual - TW	1.00	297,269.10	1.00	297,269.10	9,459.19	0.1	0.0
				372,735.10		372,735.10	11,860.53	0.1	0.0
Taiwan Dollar Total				23,893,757.00		29,340,015.10	933,607.47	5.0	3.3



Portfolio Appraisal

US Dollar
7/31/2023

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 African Rand(FX= 17.7837)									
COMMON STOCKS- ZAR									
890.00	6622691	Naspers N ZAR	2,408.50	2,143,568.32	3,514.11	3,127,557.90	175,866.05	0.9	0.2
30000.00	b0l6750	Sanlam ZAR	66.28	1,988,536.47	65.77	1,973,100.00	110,949.60	0.6	4.7
33470.00	b06kz97	Woolworths Holdings NPV	61.26	2,050,519.42	80.00	2,677,600.00	150,564.42	0.8	2.9
				6,182,624.21		7,778,257.90	437,380.07	2.4	2.3
South African Rand Total				6,182,624.21		7,778,257.90	437,380.07	2.4	2.3
Total Portfolio				3,060,627,111.11			18,606,744.49	100.0	2.8

Purchases

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Euro								
7/31/2023	8/2/2023	570.00	5231485	Allianz SE NPV (Regd) (Vinkuliert)	0.90699	218.25	124,404.03	137,161.72
7/31/2023	8/2/2023	3180.00	5889505	Infineon Technology Ord NPV (Regd)	0.90699	39.20	124,648.06	137,430.77
7/31/2023	8/2/2023	9460.00	bz57390	ING Groep NV EUR	0.90699	13.27	125,578.28	138,456.39
Euro Total							374,630.37	413,048.87
Hong Kong Dollar								
7/31/2023	8/2/2023	122600.00	6218089	Lenovo Group Ltd NPV	7.79870	9.13	1,119,041.72	143,490.80
Hong Kong Dollar Total							1,119,041.72	143,490.80
Japanese Yen								
7/31/2023	8/2/2023	21330.00	6268976	Mitsubishi UFJ Lea NPV	142.08000	940.10	20,052,358.00	141,134.28
7/31/2023	8/2/2023	3710.00	b2q4cs1	MS&AD Insurance Group Holdings NPV	142.08000	5,299.25	19,660,232.00	138,374.38
7/31/2023	8/2/2023	930.00	6895675	Tokyo Electron NPV	142.08000	21,288.09	19,797,927.00	139,343.52
Japanese Yen Total							59,510,517.00	418,852.17
South African Rand								
7/31/2023	8/3/2023	30000.00	b0l6750	Sanlam ZAR	17.78375	66.28	1,988,536.47	111,817.61
South African Rand Total							1,988,536.47	111,817.61

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Australian Dollar								
7/31/2023	8/2/2023	5190.00	6981239	Woolworths Group Ltd NPV	1.48401	38.48	199,737.13	134,592.85
Australian Dollar Total							199,737.13	134,592.85
Indian Rupee								
7/31/2023	8/1/2023	2900.00	bmw4cv8	Eicher Motors Inr1	82.24875	3,322.28	9,634,605.43	117,139.84
Indian Rupee Total							9,634,605.43	117,139.84

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Hong Kong Dollar								
7/18/2023	7/18/2023	14900.00	b4pppy6	I/Mongolia Yitai C H CNY	7.81275	17.48	260,411.06	33,331.55
7/18/2023	7/18/2023	5200.00	b4pppy6	I/Mongolia Yitai C H CNY	7.81275	17.48	90,881.71	11,632.49
7/18/2023	7/18/2023	6900.00	b4pppy6	I/Mongolia Yitai C H CNY	7.81275	17.48	120,593.04	15,435.42
7/18/2023	7/18/2023	5100.00	b4pppy6	I/Mongolia Yitai C H CNY	7.81275	17.48	89,133.99	11,408.79
7/18/2023	7/18/2023	20100.00	b4pppy6	I/Mongolia Yitai C H CNY	7.81275	17.48	351,292.77	44,964.04
7/18/2023	7/18/2023	19500.00	b4pppy6	I/Mongolia Yitai C H CNY	7.81275	17.48	340,806.42	43,621.83
7/18/2023	7/18/2023	11600.00	b4pppy6	I/Mongolia Yitai C H CNY	7.81275	17.48	202,736.12	25,949.39
7/18/2023	7/18/2023	400.00	b4pppy6	I/Mongolia Yitai C H CNY	7.81275	17.48	6,990.89	894.81
7/31/2023	8/2/2023	35500.00	byngg26	China Resources Pharm Gr NPV	7.79870	6.06	215,223.14	27,597.31
Hong Kong Dollar Total							1,678,069.14	214,835.61
Japanese Yen								
7/31/2023	8/2/2023	1320.00	6870490	Advantest Corp NPV	142.08000	19,609.96	25,885,147.00	182,187.13
7/31/2023	8/2/2023	2970.00	b62g7k6	Sompo Holdings Inc NPV	142.08000	6,291.68	18,686,280.00	131,519.43
7/31/2023	8/2/2023	2900.00	6431897	Sumitomo Mitsui Tr NPV	142.08000	5,504.19	15,962,149.68	112,346.21
7/31/2023	8/2/2023	830.00	6431897	Sumitomo Mitsui Tr NPV	142.08000	5,504.19	4,568,477.32	32,154.26
Japanese Yen Total							65,102,054.00	458,207.02
South Korean Won								
7/31/2023	8/2/2023	4530.00	6505316	KT Corporation KRW	1274.65000	29,439.93	133,362,861.00	104,627.04
South Korean Won Total							133,362,861.00	104,627.04

Ex-Date	Pay-Date	Symbol	Security	Amount
COMMON STOCKS- AUD				
7/4/2023	7/4/2023	b28ytc2	Macquarie Group Ltd NPV	317.46
				317.46
COMMON STOCKS- GBP				
7/6/2023	8/1/2023	3208986	Next GBP	3,696.93
7/6/2023	8/10/2023	b1n7z09	Safestore Holdings GBP	546.11
7/6/2023	8/10/2023	b1n7z09	Safestore Holdings GBP	248.22
7/21/2023	7/21/2023	b19nlv4	Experian Ord USD	-1,744.05
7/21/2023	7/21/2023	b19nlv4	Experian Ord USD	1,761.91
				4,509.12
COMMON STOCKS- CAD				
7/6/2023	7/21/2023	bl56kn2	Alimentation Couche-Tard Inc	284.29
7/7/2023	7/31/2023	2897222	Toronto Dominion Bank Ont	1,913.07
7/25/2023	8/24/2023	2754383	Royal Bank of Canada Montreal Que	1,437.75
				3,635.11
COMMON STOCKS- EUR				
7/7/2023	7/28/2023	b288c92	Iberdrola SA EUR	3,859.23
7/12/2023	7/12/2023	b0cch46	Heineken Holding EUR	480.13
7/24/2023	7/26/2023	7144569	Enel SPA EUR	5,373.80
				9,713.15
COMMON STOCKS- INR				
7/10/2023	7/10/2023	b01npj1	Tata Consultancy S Inr1	-29.28
7/14/2023	7/25/2023	6139726	Hindustan Zinc Inr2	2,311.02
7/20/2023	8/1/2023	6294896	Hcl Technologies Inr2	909.03
7/20/2023	8/7/2023	b01npj1	Tata Consultancy S Inr1	269.73
7/28/2023	7/28/2023	6139726	Hindustan Zinc Inr2	-90.94
				3,369.57
COMMON STOCKS- HKD				
7/5/2023	8/10/2023	bd8gl18	Postal Savings Ban 'H' Cny1	6,428.88

Ex-Date	Pay-Date	Symbol	Security	Amount
7/6/2023	8/4/2023	b154564	Bank of China Ltd H CNY	9,431.10
				15,859.98

COMMON STOCKS- NOK

7/18/2023	7/26/2023	b1l95g3	Aker BP ASA NOK	1,736.59
				1,736.59

COMMON STOCKS- CHF

7/3/2023	7/3/2023	5983816	Zurich Insurance CHF	2,733.61
7/3/2023	7/3/2023	7110388	Roche Holdings AG Genusscheine NPV	1,634.70
7/3/2023	7/3/2023	7123870	Nestle SA CHF (Regd)	1,782.71
7/3/2023	7/3/2023	brjl176	UBS Group AG CHF (Regd)	767.52
				6,918.54

COMMON STOCKS- TWD

7/11/2023	8/11/2023	6346333	Novatek Microelect TWD	9,488.47
7/13/2023	7/13/2023	6889106	Taiwan Semicon Man TWD	-0.01
7/19/2023	7/19/2023	b118753	Nan Ya Printed Cir TWD	0.01
7/20/2023	7/20/2023	6372480	Mediatek Inc TWD	-0.02
				9,488.46

AMERICAN DEPOSITORY RECEIPTS

7/28/2023	12/25/2023	rdy	Dr Reddys Laboratories Ltd ADR	1,204.54
				1,204.54

OTHER ASSETS

7/31/2023	7/31/2023	ex9123459	Unknown Security	0.19
				0.19

CASH AND EQUIVALENTS

7/5/2023	7/5/2023	cash	Cash Account - USD	352.34
				352.34

CASH AND EQUIVALENTS- EUR

Ex-Date	Pay-Date	Symbol	Security	Amount
7/31/2023	7/31/2023	cash	Cash Account - EUR	2.69
				2.69
NET INCOME				57,107.74