



ATIVO
CAPITAL

Monthly Report

Account

8/31/2022

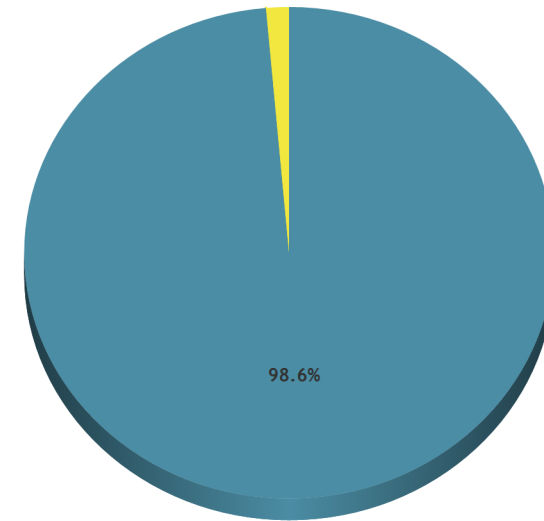
Public School Teachers' Pension and Retirement Fund of Chicago



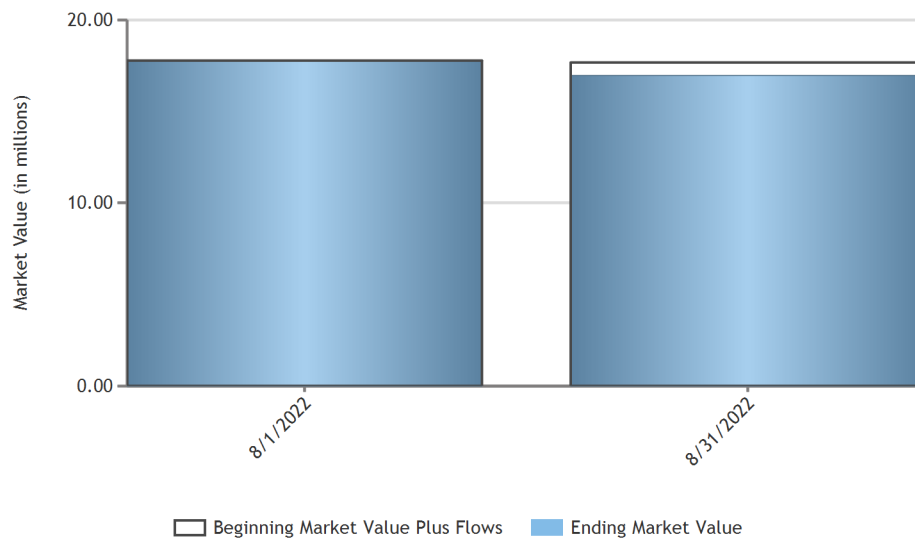
Activity Summary

	Month to Date	Year to Date
Beginning Value	17,698,582.37	18,880,544.19
Net Contributions/Withdrawals	-106,621.87	2,398,054.45
Realized Gains	-25,495.43	-1,412,257.94
Unrealized Gains	-714,761.53	-3,506,737.31
Income Received	105,176.12	597,276.28
Ending Value	16,956,879.66	16,956,879.66

Portfolio Allocation as of 8/31/2022

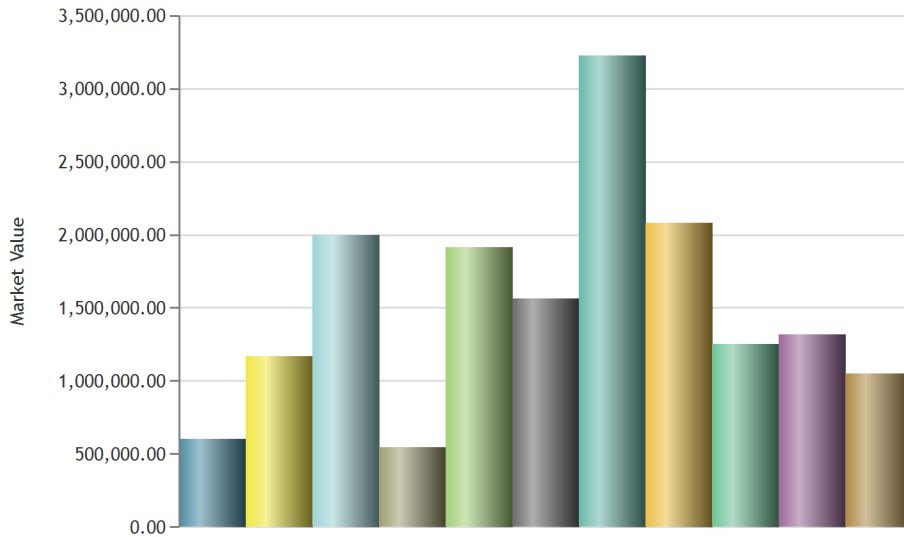


Change in Portfolio



Asset Class	Market Value	% Assets	Curr. Yield
Equities	16,721,572.95	98.6	3.2
Cash and Equivalents	235,306.71	1.4	2.2
Total	16,956,879.66	100.0	3.2

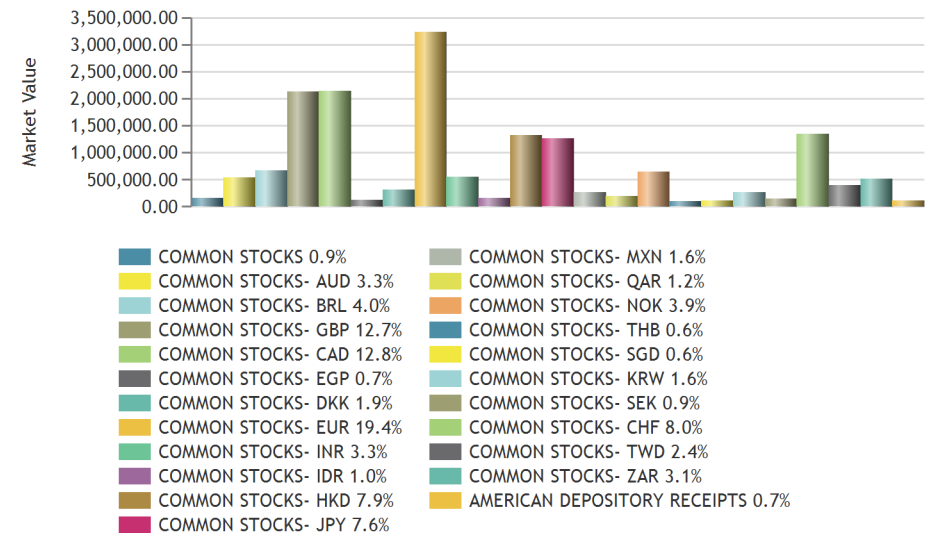
Portfolio Allocation as of 8/31/2022



Top 10 Holdings

Symbol	Security	Market Value	% Assets
6889106	Taiwan Semicon Man TWD	321,043.12	1.9
7123870	Nestle SA CHF (Regd)	300,553.10	1.8
bhc8x90	Novo-Nordisk AS Dkk0.2 Ser B	238,833.27	1.4
4061412	LVMH Moet Hennessy EUR	227,882.68	1.3
7110388	Roche Holdings AG Genusscheine NPV	222,988.88	1.3
brjl176	UBS Group AG CHF (Regd)	216,730.98	1.3
bywlc68	Relx PLC GBP	212,643.67	1.3
4741844	Merck KGAA NPV	208,544.96	1.2
6706250	PICC Property & CA H CNY	206,845.59	1.2
bmmv2k8	Tencent Holdings Ltd Hkd0.00002	205,520.04	1.2
Top 10 Holdings Total		2,361,586.30	13.9

Equity Allocation by Security Type



Public School Teachers' Pension and Retirement Fund of Chicago

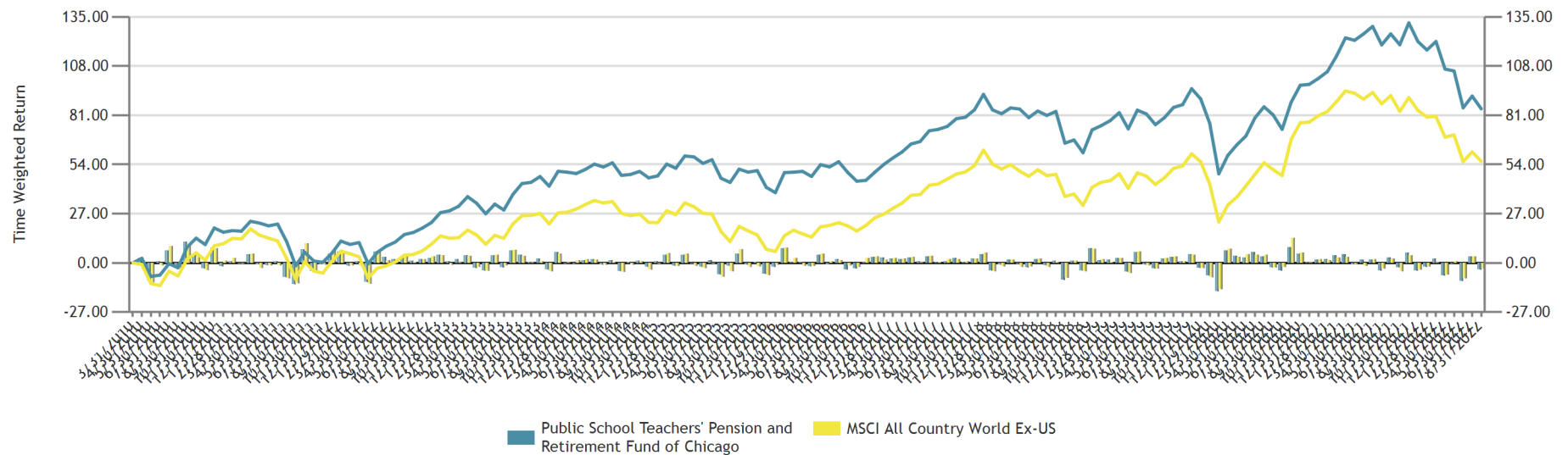
Performance History

Portfolio Account	Month To Date	Quarter To Date	Year To Date	Latest 1 Year	Annualized Latest 3 Years	Annualized Latest 5 Years	Annualized Since Inception 3/31/2010
	-3.62	-0.29	-20.34	-19.66	1.62	1.27	5.06

Index

MSCI All Country World Ex-US	-3.22	0.10	-18.34	-19.52	2.87	1.67	3.63
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Time Weighted Return Since Inception 3/31/2010



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
US Dollar(FX= 1.0000)										
COMMON STOCKS										
1309.00	chkp		Check Point Software Tech Ltd	114.16	149,432.49	120.24	157,394.16	157,394.16	0.9	0.0
					149,432.49		157,394.16	157,394.16	0.9	0.0
AMERICAN DEPOSITORY RECEIPTS										
1210.00	baba		Alibaba Group Holding Ltd Sp ADS	180.64	218,579.86	95.41	115,446.10	115,446.10	0.7	0.0
					218,579.86		115,446.10	115,446.10	0.7	0.0
CASH AND EQUIVALENTS										
	cash		Cash Account - USD		161,578.28		161,578.28	161,578.28	1.0	3.2
	divacc		Dividend Accrual - US		6,559.60		6,559.60	6,559.60	0.0	0.0
					168,137.88		168,137.88	168,137.88	1.0	3.1
US Dollar Total					536,150.23		440,978.14	440,978.14	2.6	1.2
Australian Dollar(FX= 1.4587)										
COMMON STOCKS- AUD										
6640.00	6144690		BHP Group Ltd NPV	34.52	229,232.87	40.60	269,584.00	184,813.29	1.1	11.8
7941.00	6086253		Fortescue Metals G NPV	10.99	87,275.97	18.42	146,273.22	100,277.59	0.6	2.3
9870.00	b03fyz4		Goodman Group NPV (Stapled Units)	21.01	207,363.74	19.67	194,142.90	133,094.65	0.8	1.5
5410.00	6821120		Sonic Healthcare NPV	34.77	188,092.98	34.00	183,940.00	126,100.05	0.7	2.7
					711,965.56		793,940.12	544,285.58	3.2	5.5
Australian Dollar Total					711,965.56		793,940.12	544,285.58	3.2	5.5
Brazilian Real(FX= 5.1810)										
COMMON STOCKS- BRL										
36465.00	b00fm53		Bco Bradesco SA Prf NPV	20.56	749,619.92	18.96	691,376.40	133,444.59	0.8	0.0
55368.00	b1ybrg0		Cia Energ Mg-Cemig Prf Brl5.00	8.71	482,501.79	12.10	669,952.80	129,309.55	0.8	0.0
27260.00	b0d7494		EDP Energias Br NPV	23.59	643,177.79	22.69	618,529.40	119,384.17	0.7	3.5
21560.00	2684532		Petrol Brasileiros Prf NPV	32.30	696,307.62	33.23	716,438.80	138,281.95	0.8	0.0

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	
12260.00	2196286	Vale SA NPV	93.11	1,141,497.85	64.50	790,770.00	152,628.84	0.9	0.0
				3,713,104.97		3,487,067.40	673,049.10	4.0	0.6

CASH AND EQUIVALENTS- BRL

11357.49	cash	Cash Account - BRL	1.00	11,357.49	1.00	11,357.49	2,192.14	0.0	0.0
177898.67	divacc	Dividend Accrual - Br	1.00	177,898.67	1.00	177,898.67	34,336.74	0.2	0.0
				189,256.16		189,256.16	36,528.89	0.2	0.0

Brazilian Real Total				3,902,361.13		3,676,323.56	709,577.99	4.2	0.6
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British Pound Sterling(FX= 0.8594)

COMMON STOCKS- GBP

4441.00	b02j639	Admiral Group GBP	23.47	104,235.25	21.22	94,238.02	109,655.34	0.6	5.3
5290.00	b1xzs82	Anglo American USD	30.86	163,260.07	27.83	147,220.70	171,305.98	1.0	7.7
1020.00	0989529	AstraZeneca USD	109.99	112,187.84	106.44	108,568.80	126,330.63	0.7	2.1
24940.00	bvyvfw2	Auto Trader Group GBP	6.03	150,310.91	6.52	162,558.92	189,153.53	1.1	1.0
9370.00	0286941	Big Yellow Group GBP	14.12	132,306.62	13.30	124,621.00	145,008.97	0.9	2.5
2500.00	0237400	Diageo Ord Gbp0.28 101/108	37.95	94,872.50	37.64	94,100.00	109,494.74	0.6	2.0
4620.00	b19nlv4	Experian Ord USD	22.33	103,170.87	26.23	121,182.60	141,008.05	0.8	1.3
1540.00	bjvnss4	Ferguson PLC (New) GBP	70.24	108,175.14	99.86	153,784.40	178,943.50	1.1	1.9
6928.00	bn7swp6	Gsk PLC Gbp0.3125	19.72	136,603.30	13.79	95,564.83	111,199.22	0.7	5.8
8660.00	bmx86b7	Haleon PLC Gbp1.25	3.03	26,242.42	2.59	22,416.41	26,083.73	0.2	0.0
58820.00	0560399	Legal & General Gp Ord GBP	2.58	151,583.59	2.53	148,520.50	172,818.42	1.0	7.3
14730.00	bgdt3g2	Rightmove	6.44	94,856.85	6.08	89,499.48	104,141.58	0.6	1.1
3010.00	0718875	Rio Tinto GBP	44.88	135,097.77	47.71	143,607.10	167,101.19	1.0	12.1
10930.00	b1n7z09	Safestore Holdings GBP	8.51	93,015.48	11.04	120,667.20	140,408.33	0.8	2.3
11800.00	b5zn1n8	Segro PLC GBP	7.03	82,929.85	9.43	111,274.00	129,478.40	0.8	2.1
5340.00	0790873	SSE PLC GBP	18.39	98,196.38	16.53	88,243.50	102,680.12	0.6	5.0
				1,787,044.84		1,826,067.46	2,124,811.74	12.5	4.0

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
CASH AND EQUIVALENTS- GBP									
0.02	cash	Cash Account - GBP	1.00	0.02	1.00	0.02	0.02	0.0	0.0
15574.11	divacc	Dividend Accrual - GB	1.00	15,574.11	1.00	15,574.11	18,122.03	0.1	0.0
				15,574.13		15,574.13	18,122.05	0.1	0.0
British Pound Sterling Total				1,802,618.97		1,841,641.59	2,142,933.80	12.6	4.0
Canadian Dollar(FX= 1.3096)									
COMMON STOCKS- CAD									
4650.00	atd	Alimentation Couche-Tard Inc	47.25	219,713.18	56.44	262,446.00	200,401.65	1.2	0.8
1300.00	2076009	Bank Montreal Que	123.19	160,145.92	121.25	157,625.00	120,361.18	0.7	4.6
2670.00	b188th2	BCE Inc	65.43	174,697.40	63.38	169,224.60	129,218.54	0.8	5.8
2860.00	2117599	Canadian Apt Properties Real Estate	55.66	159,176.31	44.67	127,756.20	97,553.60	0.6	3.2
2480.00	bj2l575	CGI Inc Cl A	49.70	123,251.55	104.00	257,920.00	196,945.63	1.2	0.0
10060.00	B3KT055	CI Financial Corp	17.86	179,713.12	14.40	144,864.00	110,616.98	0.7	5.0
3510.00	2347200	Fortis Inc	53.37	187,315.68	57.94	203,369.40	155,291.23	0.9	3.7
1900.00	2583952	Metro Inc	63.49	120,638.69	69.08	131,252.00	100,222.97	0.6	1.6
2400.00	2077303	National Bank Cand Montreal Qu	104.57	250,972.33	86.89	208,536.00	159,236.41	0.9	4.2
2040.00	2754383	Royal Bank of Canada Montreal Que	86.08	175,593.43	122.13	249,145.20	190,245.27	1.1	4.2
2760.00	2566124	Sun Life Financial Inc	70.63	194,932.59	57.86	159,693.60	121,940.75	0.7	4.8
8280.00	2381093	Telus Corporation	24.60	203,663.21	29.58	244,922.40	187,020.77	1.1	4.6
2650.00	2897222	Toronto Dominion Bank Ont	88.27	233,928.31	84.49	223,898.50	170,967.09	1.0	4.2
1730.00	2956662	Weston George Ltd	107.50	185,978.04	150.15	259,759.50	198,350.26	1.2	1.8
				2,569,719.77		2,800,412.40	2,138,372.33	12.6	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
CASH AND EQUIVALENTS- CAD									
(1877.85)	cash	Cash Account - CAD	1.00	-1,877.85	1.00	-1,877.85	-1,433.91	0.0	0.0
4598.48	divacc	Dividend Accrual - CA	1.00	4,598.48	1.00	4,598.48	3,511.36	0.0	0.0
				2,720.63		2,720.63	2,077.45	0.0	0.0
Canadian Dollar Total				2,572,440.40		2,803,133.03	2,140,449.78	12.6	3.3
Egyptian Pound(FX= 19.2100)									
COMMON STOCKS- EGP									
239490.00	6298177	Eastern Tobacco Egp15	12.28	2,940,424.82	9.75	2,335,027.50	121,552.71	0.7	10.3
				2,940,424.82		2,335,027.50	121,552.71	0.7	10.3
Egyptian Pound Total				2,940,424.82		2,335,027.50	121,552.71	0.7	10.3
Danish Krone(FX= 7.3963)									
COMMON STOCKS- DKK									
2229.00	bhc8x90	Novo-Nordisk AS Dkk0.2 Ser B	451.81	1,007,093.07	792.50	1,766,482.50	238,833.27	1.4	1.0
1340.00	b44tx8	Pandora AS DKK	637.65	854,446.21	447.10	599,114.00	81,001.85	0.5	3.6
				1,861,539.28		2,365,596.50	319,835.12	1.9	1.7
Danish Krone Total				1,861,539.28		2,365,596.50	319,835.12	1.9	1.7
Euro(FX= 0.9945)									
COMMON STOCKS- EUR									
255.00	b929f46	ASML Holding NV EUR	320.96	81,843.56	484.65	123,585.75	124,271.60	0.7	0.4
740.00	4163437	Cap Gemini EUR	172.03	127,302.71	173.00	128,020.00	128,730.46	0.8	1.4
10790.00	5842359	Deutsche Telekom NPV (Regd)	16.40	176,946.51	18.79	202,722.52	203,847.55	1.2	3.7
12180.00	4942904	E.On SE NPV	12.21	148,742.61	8.51	103,651.80	104,227.03	0.6	5.8
1900.00	b13x013	Eiffage EUR	86.56	164,455.23	87.86	166,934.00	167,860.42	1.0	3.5

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
24250.00	7144569	Enel SPA EUR	6.32	153,212.22	4.70	113,865.88	114,497.79	0.7	6.0
2340.00	b0cch46	Heineken Holding EUR	70.30	164,495.34	70.80	165,672.00	166,591.42	1.0	2.3
48778.00	7598003	Hera EUR	3.36	163,948.26	2.50	121,945.00	122,621.75	0.7	4.0
13770.00	b288c92	Iberdrola SA EUR	6.64	91,446.01	10.39	143,001.45	143,795.05	0.8	3.1
26989.00	bd2z8s7	Italgas Spa NPV	5.54	149,602.67	5.14	138,588.52	139,357.63	0.8	4.6
7080.00	bd0q398	Kon Ahold Delhaize EUR	25.73	182,176.53	27.40	193,992.00	195,068.58	1.2	3.5
510.00	4057808	L'Oreal EUR	256.58	130,857.14	343.25	175,057.50	176,029.00	1.0	1.1
350.00	4061412	LVMH Moet Hennessy EUR	611.52	214,031.42	647.50	226,625.00	227,882.68	1.3	0.7
1210.00	4741844	Merck KGAA NPV	125.50	151,855.86	171.40	207,394.00	208,544.96	1.2	0.7
4580.00	bng8pq9	NN Group NV EUR	36.63	167,779.70	40.97	187,642.60	188,683.95	1.1	6.1
2730.00	5228658	Randstad NV EUR	50.54	137,967.93	46.49	126,917.70	127,622.05	0.8	10.8
8093.00	bywlc68	Relx PLC GBP	12.01	97,206.64	26.13	211,470.09	212,643.67	1.3	1.7
3900.00	5226038	Sampo PLC Ser A NPV	41.99	163,778.87	45.10	175,890.00	176,866.12	1.0	6.3
530.00	4820301	Sofina NPV	317.42	168,230.60	200.20	106,106.00	106,694.85	0.6	1.0
2050.00	5671519	Wolters Kluwer EUR	25.68	52,652.40	97.44	199,752.00	200,860.55	1.2	1.6
				2,888,532.22		3,218,833.80	3,236,697.13	19.1	3.2

CASH AND EQUIVALENTS- EUR

(2917.24)	cash	Cash Account - EUR	1.00	-2,917.24	1.00	-2,917.24	-2,933.43	0.0	0.0
7759.05	divacc	Dividend Accrual - Eu	1.00	7,759.05	1.00	7,759.05	7,802.11	0.0	0.0
				4,841.81		4,841.81	4,868.68	0.0	0.0

Euro Total				2,893,374.03		3,223,675.61	3,241,565.81	19.1	3.2
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Indian Rupee(FX= 79.4582)

COMMON STOCKS- INR

51580.00	b4z9xf5	Coal India Ltd INR	199.05	10,266,773.86	234.80	12,110,984.00	152,419.66	0.9	7.5
9411.00	6294896	Hcl Technologies Inr2	635.21	5,977,970.23	938.95	8,836,458.45	111,208.96	0.7	0.9
8220.00	6205122	Infosys Ltd Inr5	848.89	6,977,861.48	1,492.95	12,272,049.00	154,446.70	0.9	1.4
3230.00	b01npj1	Tata Consultancy S Inr1	3,421.47	11,051,356.98	3,211.15	10,372,014.50	130,534.31	0.8	1.0
				34,273,962.55		43,591,505.95	548,609.63	3.2	2.9

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
117726.19	divacc	Dividend Accrual - In	1.00	117,726.19	1.00	117,726.19	1,481.61	0.0
				117,726.36		117,726.36	1,481.61	0.0

Indian Rupee Total				34,391,688.91		43,709,232.31	550,091.24	3.2	2.9
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Indonesian Rupiah(FX= 14,842.5209)

COMMON STOCKS- IDR									
299300.00	b01c1p6	Bank Central Asia Idr62.50	7,462.89	2,233,642,862.00	8,200.00	2,454,260,000.00	165,353.55	1.0	4.1
				2,233,642,862.00		2,454,260,000.00	165,353.55	1.0	4.1

Indonesian Rupiah Total				2,233,642,862.00		2,454,260,000.00	165,353.55	1.0	4.1
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Hong Kong Dollar(FX= 7.8488)

COMMON STOCKS- HKD									
272100.00	b0b8z29	Bank of Communicat H CNY	5.46	1,484,632.52	4.48	1,219,008.00	155,310.40	0.9	7.9
20700.00	byzq077	Ck Asset Holdings HKD	44.30	916,939.64	53.10	1,099,170.00	140,042.17	0.8	4.1
134400.00	6191997	Cspc Pharmaceutica NPV	8.89	1,195,047.55	7.99	1,073,856.00	136,816.99	0.8	2.3
22700.00	6420538	Henderson Land Dev NPV	31.53	715,805.27	26.30	597,010.00	76,063.37	0.4	6.8
45570.00	6491318	Kingboard Chemical HKD	37.95	1,729,560.47	24.85	1,132,414.50	144,277.76	0.9	3.9
199000.00	6340078	Kunlun Energy Comp HKD	6.40	1,273,361.32	6.85	1,363,150.00	173,675.12	1.0	3.8
191000.00	6706250	PICC Property & CA H CNY	7.51	1,434,963.59	8.50	1,623,500.00	206,845.59	1.2	3.6
7030.00	6859927	Sun Hung Kai Prop NPV	115.85	814,405.52	92.30	648,869.00	82,670.58	0.5	5.4

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	
4930.00	bmmv2k8	Tencent Holdings Ltd Hkd0.00002	426.98	2,105,022.65	327.20	1,613,096.00	205,520.04	1.2	0.3
				11,669,738.53		10,370,073.50	1,321,222.03	7.8	3.9
Hong Kong Dollar Total				11,669,738.53		10,370,073.50	1,321,222.03	7.8	3.9
Japanese Yen(FX= 138.6250)									
COMMON STOCKS- JPY									
6320.00	6985383	Astellas Pharma NPV	1,748	11,049,952	1,985	12,542,040	90,474.59	0.5	2.0
4100.00	b3ff8w8	Hoshizaki Corp NPV	4,153	17,025,525	4,150	17,015,000	122,741.21	0.7	2.9
200.00	6490995	Keyence Corp NPV	44,936	8,987,174	52,840	10,568,000	76,234.45	0.4	0.4
1220.00	6194468	Kose Corporation NPV	16,378	19,980,654	13,240	16,152,800	116,521.55	0.7	1.1
5000.00	6497509	Kubota Corp NPV	2,011	10,056,124	2,176	10,877,500	78,467.09	0.5	1.7
5430.00	6595179	Misumi Group Inc NPV	4,584	24,892,292	3,450	18,733,500	135,137.96	0.8	0.7
2580.00	6641588	Nissan Chemical Co NPV	7,396	19,080,501	7,070	18,240,600	131,582.33	0.8	2.2
3860.00	bqrrz00	Recruit Holdings Co L NPV	4,390	16,945,282	4,483	17,304,380	124,828.71	0.7	0.7
2200.00	6804682	Shionogi & Co NPV	6,119	13,460,909	6,804	14,968,800	107,980.52	0.6	1.8
2620.00	6125286	Trend Micro Inc NPV	5,992	15,699,201	8,620	22,584,400	162,917.22	1.0	2.3
5380.00	b292rc1	ZOZO, Inc.	2,735	14,716,620	3,110	16,731,800	120,698.29	0.7	1.0
				171,894,233		175,718,820	1,267,583.91	7.5	1.5
CASH AND EQUIVALENTS- JPY									
(93154.00)	cash	Cash Account - JPY	1	-93,154	1	-93,154	-671.99	0.0	0.0
425280.00	divacc	Dividend Accrual - Jp	1	425,280	1	425,280	3,067.84	0.0	0.0
				332,126		332,126	2,395.86	0.0	0.0
Japanese Yen Total				172,226,359		176,050,946	1,269,979.77	7.5	1.5

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	
Mexican Peso(FX= 20.1120)										
COMMON STOCKS- MXN										
149510.00	2667470	America Movil SAB Ser 'L' NPV (L/Vtg)	20.78	3,107,498.39	17.17	2,567,086.70	127,639.55	0.8	2.6	
22830.00	2421041	Gpo Fin Banorte NPV Series O	116.55	2,660,768.84	118.98	2,716,313.40	135,059.34	0.8	0.0	
				5,768,267.23		5,283,400.10	262,698.89	1.5	1.2	
Mexican Peso Total				5,768,267.23		5,283,400.10	262,698.89	1.5	1.2	
Qatari Rial(FX= 3.6417)										
COMMON STOCKS- QAR										
39210.00	6673570	INDUSTRIES OF QATA	14.22	557,681.62	18.15	711,661.50	195,417.45	1.2	3.3	
				557,681.62		711,661.50	195,417.45	1.2	3.3	
Qatari Rial Total				557,681.62		711,661.50	195,417.45	1.2	3.3	
Norwegian Krone(FX= 9.9242)										
COMMON STOCKS- NOK										
5430.00	b1l95g3	Aker BP ASA NOK	242.19	1,315,087.56	347.70	1,888,011.00	190,244.10	1.1	0.5	
3210.00	7133608	Equinor ASA NOK	366.70	1,177,110.49	382.70	1,228,467.00	123,785.61	0.7	0.2	
8400.00	b4ph0c5	Gjensidige Forsikr NOK	204.42	1,717,156.40	202.00	1,696,800.00	170,976.86	1.0	3.8	
3800.00	7751259	Yara International NOK	477.26	1,813,576.91	421.40	1,601,320.00	161,355.88	1.0	7.1	
				6,022,931.36		6,414,598.00	646,362.46	3.8	3.0	
Norwegian Krone Total				6,022,931.36		6,414,598.00	646,362.46	3.8	3.0	
Thai Baht(FX= 36.4625)										
COMMON STOCKS- THB										
19860.00	6412568	Advanced Info Serv THB (Local)	226.55	4,499,289.26	192.00	3,813,120.00	104,576.48	0.6	4.0	
				4,499,289.26		3,813,120.00	104,576.48	0.6	4.0	

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
CASH AND EQUIVALENTS- THB									
61665.30	divacc	Dividend Accrual - Th	1.00	61,665.30	1.00	61,665.30	1,691.20	0.0	0.0
				61,665.30		61,665.30	1,691.20	0.0	0.0
Thai Baht Total				4,560,954.56		3,874,785.30	106,267.68	0.6	3.9
Singapore Dollar(FX= 1.3951)									
COMMON STOCKS- SGD									
110450.00	byfzh2	Frasers Log & Com NPV Units (REIT)	1.45	160,069.42	1.36	150,212.00	107,671.13	0.6	4.7
				160,069.42		150,212.00	107,671.13	0.6	4.7
Singapore Dollar Total				160,069.42		150,212.00	107,671.13	0.6	4.7
South Korean Won(FX= 1,337.5493)									
COMMON STOCKS- KRW									
17904.00	bb96z33	Jb Financial Group KRW	7,661.28	137,167,571.00	7,590.00	135,891,360.00	101,597.22	0.6	2.4
3580.00	6771720	Samsung Electronic KRW	70,156.75	251,161,155.00	59,700.00	213,726,000.00	159,789.17	0.9	2.4
				388,328,726.00		349,617,360.00	261,386.39	1.5	2.4
South Korean Won Total				388,328,726.00		349,617,360.00	261,386.39	1.5	2.4
Swedish Krona(FX= 10.6333)									
COMMON STOCKS- SEK									
13060.00	bnzfhc1	Hexagon Ab Ser B NPV (Post Split)	83.73	1,093,536.63	109.45	1,429,417.00	134,428.98	0.8	0.5
5710.00	7187627	Orron Energy AB	230.31	1,315,087.56	20.32	116,027.20	10,911.73	0.1	4.9
				2,408,624.19		1,545,444.20	145,340.72	0.9	0.9

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	
CASH AND EQUIVALENTS- SEK									
32.80	cash	Cash Account - SEK	1.00	32.80	1.00	32.80	3.08	0.0	0.0
				32.80		32.80	3.08	0.0	0.0
Swedish Krona Total				2,408,656.99		1,545,477.00	145,343.80	0.9	0.9
Swiss Franc(FX= 0.9760)									
COMMON STOCKS- CHF									
3250.00	7108899	ABB Ltd Chf0.86 (Regd)	31.07	100,990.25	26.97	87,652.50	89,812.49	0.5	3.0
510.00	b142s60	Kuehne&Nagel Intl Chf1 (Regd)	243.87	124,374.31	226.00	115,260.00	118,100.31	0.7	2.7
2560.00	7123870	Nestle SA CHF (Regd)	106.90	273,658.40	114.58	293,324.80	300,553.10	1.8	2.4
2420.00	7103065	Novartis AG CHF (Regd)	84.21	203,782.02	79.13	191,494.60	196,213.54	1.2	3.6
690.00	7110388	Roche Holdings AG Genusscheine NPV	270.04	186,325.69	315.40	217,626.00	222,988.88	1.3	2.8
13620.00	brjl176	UBS Group AG CHF (Regd)	13.55	184,541.43	15.53	211,518.60	216,730.98	1.3	3.0
450.00	5983816	Zurich Insurance CHF	356.23	160,303.23	434.10	195,345.00	200,158.82	1.2	4.4
				1,233,975.32		1,312,221.50	1,344,558.12	7.9	3.1
Swiss Franc Total				1,233,975.32		1,312,221.50	1,344,558.12	7.9	3.1
Taiwan Dollar(FX= 30.4375)									
COMMON STOCKS- TWD									
3530.00	6372480	Mediatek Inc TWD	714.52	2,522,261.48	667.00	2,354,510.00	77,355.56	0.5	10.9
19350.00	6889106	Taiwan Semicon Man TWD	204.39	3,954,988.81	505.00	9,771,750.00	321,043.12	1.9	2.2
				6,477,250.30		12,126,260.00	398,398.69	2.3	3.9
Taiwan Dollar Total				6,477,250.30		12,126,260.00	398,398.69	2.3	3.9

			Local Currency				Reporting Currency		
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
South African Rand(FX= 17.0444)									
COMMON STOCKS- ZAR									
8370.00	6100089	Bidvest Group Ord Zar0.05	225.14	1,884,447.58	214.95	1,799,131.50	105,555.58	0.6	2.8
4430.00	b1g4262	Kumba Iron Ore Ltd ZAR	368.64	1,633,053.92	380.51	1,685,659.30	98,898.13	0.6	12.2
14930.00	6801575	Shoprite Holdings Ltd Zar0.01134	159.18	2,376,585.66	232.72	3,474,509.60	203,850.51	1.2	2.5
12530.00	b030gj7	Standard Bank Gr Ltd ZAR	182.87	2,291,300.23	153.23	1,919,971.90	112,645.32	0.7	5.7
				8,185,387.39		8,879,272.30	520,949.54	3.1	5.1
South African Rand Total				8,185,387.39		8,879,272.30	520,949.54	3.1	5.1
Total Portfolio			2,892,855,423.46				16,956,879.66	100.0	3.2

Purchases

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Australian Dollar								
8/17/2022	8/19/2022	9870.00	b03fyz4	Goodman Group NPV (Stapled Units)	1.44582	21.01	207,363.74	143,423.13
Australian Dollar Total							207,363.74	143,423.13
Brazilian Real								
8/16/2022	8/18/2022	15100.00	b0d7494	EDP Energias Br NPV	5.14970	23.40	353,364.91	68,618.54
8/17/2022	8/19/2022	12160.00	b0d7494	EDP Energias Br NPV	5.16990	23.83	289,812.88	56,057.73
Brazilian Real Total							643,177.79	124,676.28
British Pound Sterling								
8/16/2022	8/18/2022	1020.00	0989529	AstraZeneca USD	0.82686	109.99	112,187.84	135,680.02
8/16/2022	8/18/2022	100.00	0286941	Big Yellow Group GBP	0.82686	14.07	1,407.45	1,702.17
8/16/2022	8/18/2022	3974.00	bgdt3g2	Rightmove	0.82686	6.40	25,431.96	30,757.42
8/16/2022	8/18/2022	2000.00	0790873	SSE PLC GBP	0.82686	18.41	36,817.83	44,527.50
8/17/2022	8/19/2022	9270.00	0286941	Big Yellow Group GBP	0.83029	14.12	130,899.17	157,654.95
8/17/2022	8/19/2022	10756.00	bgdt3g2	Rightmove	0.83029	6.45	69,424.89	83,615.33
8/17/2022	8/19/2022	3340.00	0790873	SSE PLC GBP	0.83029	18.38	61,378.55	73,924.32
British Pound Sterling Total							437,547.69	527,861.72
Canadian Dollar								
8/16/2022	8/18/2022	2670.00	b188th2	BCE Inc	1.28725	65.43	174,697.40	135,713.65
8/16/2022	8/18/2022	2650.00	2897222	Toronto Dominion Bank Ont	1.28725	88.27	233,928.31	181,727.18
Canadian Dollar Total							408,625.71	317,440.83
Norwegian Krone								
8/16/2022	8/18/2022	3210.00	7133608	Equinor ASA NOK	9.67360	366.70	1,177,110.49	121,682.77
Norwegian Krone Total							1,177,110.49	121,682.77
Singapore Dollar								
8/17/2022	8/19/2022	110450.00	byyfhz2	Frasers Log & Com NPV Units (REIT)	1.38360	1.45	160,069.42	115,690.53
Singapore Dollar Total							160,069.42	115,690.53
South Korean Won								
8/17/2022	8/19/2022	4300.00	bb96z33	Jb Financial Group KRW	1310.40000	7,655.97	32,920,679.00	25,122.62
8/18/2022	8/22/2022	3496.00	bb96z33	Jb Financial Group KRW	1320.70000	7,658.45	26,773,940.00	20,272.54

Purchases

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
8/19/2022	8/23/2022	1823.00	bb96z33	Jb Financial Group KRW	1325.85000	7,738.04	14,106,439.00	10,639.54
8/22/2022	8/24/2022	1469.00	bb96z33	Jb Financial Group KRW	1339.10000	7,702.31	11,314,698.00	8,449.48
8/23/2022	8/25/2022	3484.00	bb96z33	Jb Financial Group KRW	1345.80000	7,636.38	26,605,137.00	19,769.01
8/24/2022	8/26/2022	1409.00	bb96z33	Jb Financial Group KRW	1342.05000	7,644.35	10,770,887.00	8,025.70
8/25/2022	8/29/2022	1068.00	bb96z33	Jb Financial Group KRW	1335.15000	7,642.53	8,162,226.00	6,113.34
8/26/2022	8/30/2022	855.00	bb96z33	Jb Financial Group KRW	1331.20000	7,618.20	6,513,565.00	4,893.00
South Korean Won Total							137,167,571.00	103,285.23
Swiss Franc								
8/16/2022	8/18/2022	360.00	7123870	Nestle SA CHF (Regd)	0.95070	115.04	41,414.10	43,561.69
8/16/2022	8/18/2022	690.00	7103065	Novartis AG CHF (Regd)	0.95070	80.94	55,847.11	58,743.15
8/16/2022	8/18/2022	130.00	7110388	Roche Holdings AG Genusscheine NPV	0.95070	314.29	40,858.10	42,976.86
Swiss Franc Total							138,119.31	145,281.70

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
US Dollar								
8/16/2022	8/18/2022	380.00	chkp	Check Point Software Tech Ltd	1.00000	123.25	46,835.53	46,835.53
8/16/2022	8/18/2022	1270.00	sap	Sap SE Sp ADR	1.00000	93.99	119,361.90	119,361.90
8/16/2022	8/18/2022	200.00	sap	Sap SE Sp ADR	1.00000	93.99	18,797.15	18,797.15
US Dollar Total							184,994.58	184,994.58
Australian Dollar								
8/17/2022	8/19/2022	749.05	bmgt167	Woodside Energy Gr Npv	1.44582	31.85	23,854.97	16,499.29
8/17/2022	8/19/2022	269.24	bmgt167	Woodside Energy Gr Npv	1.44582	31.85	8,574.57	5,930.60
8/17/2022	8/19/2022	180.70	bmgt167	Woodside Energy Gr Npv	1.44582	31.85	5,754.75	3,980.27
Australian Dollar Total							38,184.29	26,410.16
Brazilian Real								
8/16/2022	8/18/2022	9720.00	2684532	Petrol Brasileiros Prf NPV	5.14970	31.89	310,017.32	60,201.04
Brazilian Real Total							310,017.32	60,201.04

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Canadian Dollar								
8/16/2022	8/18/2022	6070.00	byyxjy9	Hydro One Ltd	1.28725	35.87	217,755.56	169,163.38
8/16/2022	8/18/2022	217.00	byyxjy9	Hydro One Ltd	1.28725	35.87	7,784.67	6,047.52
8/17/2022	8/19/2022	1083.00	byyxjy9	Hydro One Ltd	1.29225	35.99	38,979.00	30,163.67
Canadian Dollar Total							264,519.23	205,374.57
Euro								
8/16/2022	8/18/2022	1600.00	5086577	BASF SE NPV	0.98237	44.39	71,027.12	72,302.02
8/16/2022	8/18/2022	880.00	5086577	BASF SE NPV	0.98237	44.39	39,064.92	39,766.12
8/16/2022	8/18/2022	1130.00	5671735	Sanofi EUR	0.98237	85.99	97,165.06	98,909.12
8/16/2022	8/18/2022	400.00	5671735	Sanofi EUR	0.98237	85.99	34,394.71	35,012.08
8/16/2022	8/18/2022	300.00	5671735	Sanofi EUR	0.98237	85.99	25,796.03	26,259.06
Euro Total							267,447.84	272,248.40
Hong Kong Dollar								
8/17/2022	8/19/2022	9200.00	byzq077	Ck Asset Holdings HKD	7.84295	53.78	494,802.01	63,088.76
Hong Kong Dollar Total							494,802.01	63,088.76
Japanese Yen								
8/17/2022	8/19/2022	170.00	6639550	Nintendo Co Ltd NPV	135.46500	59,929.05	10,187,938.07	75,207.16
8/17/2022	8/19/2022	130.00	6639550	Nintendo Co Ltd NPV	135.46500	59,929.05	7,790,776.18	57,511.36
8/17/2022	8/19/2022	100.00	6639550	Nintendo Co Ltd NPV	135.46500	59,929.05	5,992,904.75	44,239.51
8/17/2022	8/19/2022	869.00	6659428	Omron Corp NPV	135.46500	7,842.70	6,815,304.29	50,310.44
8/17/2022	8/19/2022	431.00	6659428	Omron Corp NPV	135.46500	7,842.70	3,380,202.71	24,952.59
8/17/2022	8/19/2022	3700.00	b5n4qn8	Pola Orbis Holding In NPV	135.46500	1,587.23	5,872,749.00	43,352.52
8/17/2022	8/19/2022	400.00	6125286	Trend Micro Inc NPV	135.46500	8,908.75	3,563,501.00	26,305.70
8/18/2022	8/22/2022	119.00	6659428	Omron Corp NPV	135.21000	7,753.43	922,657.72	6,823.89
8/18/2022	8/22/2022	680.00	6659428	Omron Corp NPV	135.21000	7,753.43	5,272,329.81	38,993.64
8/18/2022	8/22/2022	400.00	6659428	Omron Corp NPV	135.21000	7,753.43	3,101,370.47	22,937.43
8/18/2022	8/22/2022	1504.00	b5n4qn8	Pola Orbis Holding In NPV	135.21000	1,571.91	2,364,149.00	17,485.02
8/18/2022	8/22/2022	390.00	6125286	Trend Micro Inc NPV	135.21000	8,876.52	3,461,843.00	25,603.45
8/19/2022	8/23/2022	2000.00	b5n4qn8	Pola Orbis Holding In NPV	137.11500	1,559.64	3,119,273.00	22,749.32
8/22/2022	8/24/2022	386.00	b5n4qn8	Pola Orbis Holding In NPV	137.18500	1,536.52	593,096.78	4,323.34
8/22/2022	8/24/2022	1400.00	b5n4qn8	Pola Orbis Holding In NPV	137.18500	1,536.52	2,151,128.22	15,680.49

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Japanese Yen Total							64,589,224.00	476,475.85
Mexican Peso								
8/16/2022	8/18/2022	10270.00	2421041	Gpo Fin Banorte NPV Series O	19.94400	123.54	1,268,758.61	63,616.06
Mexican Peso Total							1,268,758.61	63,616.06
Swedish Krona								
8/16/2022	8/18/2022	1204.00	bmv7pq4	Investor Ab Ser B NPV (Post Split)	10.34605	185.69	223,565.01	21,608.73
8/16/2022	8/18/2022	3502.00	bmv7pq4	Investor Ab Ser B NPV (Post Split)	10.34605	185.69	650,269.64	62,851.97
8/16/2022	8/18/2022	5319.00	b1vq252	Sandvik Ab NPV	10.34605	184.88	983,395.89	95,050.37
8/17/2022	8/19/2022	3974.00	bmv7pq4	Investor Ab Ser B NPV (Post Split)	10.40910	186.29	740,334.96	71,123.82
8/17/2022	8/19/2022	1600.00	bmv7pq4	Investor Ab Ser B NPV (Post Split)	10.40910	186.29	298,071.45	28,635.66
8/17/2022	8/19/2022	1000.00	b1vq252	Sandvik Ab NPV	10.40910	184.62	184,617.76	17,736.19
8/17/2022	8/19/2022	1100.00	b1vq252	Sandvik Ab NPV	10.40910	184.62	203,079.54	19,509.81
Swedish Krona Total							3,283,334.25	316,516.55

Ex-Date	Pay-Date	Symbol	Security	Amount
COMMON STOCKS- BRL				
8/2/2022	9/1/2022	b00fm53	Bco Bradesco SA Prf NPV	112.28
8/12/2022	9/1/2022	2196286	Vale SA NPV	3,149.75
8/12/2022	9/1/2022	2196286	Vale SA NPV	4,893.07
8/12/2022	9/20/2022	2684532	Petrol Brasileiros Prf NPV	20,672.98
8/12/2022	8/31/2022	2684532	Petrol Brasileiros Prf NPV	20,279.48
				49,107.56
COMMON STOCKS- GBP				
8/11/2022	9/22/2022	0718875	Rio Tinto GBP	8,155.37
8/11/2022	8/11/2022	b1n7z09	Safestore Holdings GBP	188.41
8/11/2022	9/23/2022	b5zn1n8	Segro PLC GBP	934.77
8/18/2022	9/26/2022	0560399	Legal & General Gp Ord GBP	3,841.05
8/18/2022	9/23/2022	b1xzs82	Anglo American USD	6,559.60
8/18/2022	10/6/2022	bn7swp6	Gsk PLC Gbp0.3125	1,351.41
8/25/2022	10/20/2022	0237400	Diageo Ord Gbp0.28 101/108	1,384.12
8/25/2022	9/23/2022	bvyvfw2	Auto Trader Group GBP	1,622.04
				24,036.77
COMMON STOCKS- CAD				
8/18/2022	9/1/2022	2347200	Fortis Inc	1,452.94
8/23/2022	9/29/2022	2566124	Sun Life Financial Inc	1,469.95
8/30/2022	9/15/2022	2117599	Canadian Apt Properties Real Estate	224.26
8/30/2022	9/21/2022	2583952	Metro Inc	398.93
				3,546.09
COMMON STOCKS- DKK				
8/12/2022	8/16/2022	bhc8x90	Novo-Nordisk AS Dkk0.2 Ser B	952.43
				952.43
COMMON STOCKS- EUR				
8/3/2022	8/11/2022	b0cch46	Heineken Holding EUR	1,185.27
8/4/2022	8/12/2022	b929f46	ASML Holding NV EUR	303.23
8/4/2022	9/8/2022	bywlc68	Relx PLC GBP	1,538.76

Ex-Date	Pay-Date	Symbol	Security	Amount
8/11/2022	8/11/2022	b0cch46	Heineken Holding EUR	-181.56
8/12/2022	9/1/2022	bd0q398	Kon Ahold Delhaize EUR	2,835.96
8/15/2022	9/7/2022	bng8pq9	NN Group NV EUR	3,968.72
8/30/2022	9/22/2022	5671519	Wolters Kluwer EUR	1,096.51
				10,746.89

COMMON STOCKS- INR

8/2/2022	8/2/2022	6294896	Hcl Technologies Inr2	37.30
8/3/2022	8/3/2022	b01npj1	Tata Consultancy S Inr1	0.00
8/11/2022	9/29/2022	b4z9xf5	Coal India Ltd INR	1,478.57
				1,515.87

COMMON STOCKS- MXN

8/12/2022	8/12/2022	2421041	Gpo Fin Banorte NPV Series O	-639.27
8/25/2022	8/29/2022	2667470	America Movil SAB Ser 'L' NPV (L/Vtg)	3,302.26
				2,662.99

COMMON STOCKS- NOK

8/16/2022	8/24/2022	b1l95g3	Aker BP ASA NOK	2,922.01
8/24/2022	8/24/2022	b1l95g3	Aker BP ASA NOK	-731.99
				2,190.02

COMMON STOCKS- THB

8/19/2022	9/6/2022	6412568	Advanced Info Serv THB (Local)	1,728.65
				1,728.65

COMMON STOCKS- KRW

8/18/2022	8/18/2022	6771720	Samsung Electronic KRW	0.00
				0.00

COMMON STOCKS- SEK

8/4/2022	8/4/2022	bnbs8b0	Lundin Energy Merg Npv	3.23
				3.23

Ex-Date	Pay-Date	Symbol	Security	Amount
COMMON STOCKS- ZAR				
8/17/2022	8/22/2022	b1g4262	Kumba Iron Ore Ltd ZAR	7,200.66
8/22/2022	8/22/2022	b1g4262	Kumba Iron Ore Ltd ZAR	417.13
				7,617.78
RIGHTS- EUR				
8/25/2022	8/25/2022	bmb3qy7	Iberdrola SA Eur0.75(Stock Div 22/07/2022)	715.54
				715.54
OTHER ASSETS				
8/31/2022	8/31/2022	ex9123459	Unknown Security	0.01
				0.01
CASH AND EQUIVALENTS				
8/2/2022	8/2/2022	cash	Cash Account - USD	238.93
8/31/2022	8/31/2022	cash	Cash Account - USD	-0.27
				238.66
CASH AND EQUIVALENTS- BRL				
8/1/2022	8/1/2022	cash	Cash Account - BRL	114.47
				114.47
CASH AND EQUIVALENTS- EUR				
8/8/2022	8/8/2022	cash	Cash Account - EUR	-0.62
8/31/2022	8/31/2022	cash	Cash Account - EUR	-0.22
				-0.84
NET INCOME				105,176.12

The above performance is presented gross of management fees and is shown net of transaction costs. Gross performance is computed using the Modified Dietz method compiled daily on a time-weighted basis. The monthly and subsequent period returns are calculated by geometrically linking the daily returns. Past performance is not indicative of future results. Returns are based upon currently available information and are subject to change. You are urged to compare this statement provided by Ativo with the statement provided by the account custodian.

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