

Public School Teachers' Pension & Retirement Fund of Chicago Manager Detail as of September 30, 2023

The following table summarizes changes in each manager's aggregated cash flows and valuation information as of September 30, 2023.

Manager	Vintage Year	Capital Commitments (\$000s)	Paid-In Capital (\$000s)	Uncalled Capital (\$000s)	% Paid-In	Distributed Capital (\$000s)	Net Asset Value (\$000s)	DPI	RVPI	TVPI	Net IRR
Core/Core Plus Portfolio											
BREDS High Grade Fund	2017	\$40,000	42,307	-2,307	105.77%	28,407	20,751	0.67x	0.49x	1.16x	49.67%
JP Morgan Strategic Property Fund	1998	\$87,242	106,922	-19,680	122.56%	194,701	179,368	1.82x	1.68x	3.50x	8.52%
LaSalle Property Fund	2010	\$170,000	187,305	-17,305	110.18%	61,145	245,901	0.33x	1.31x	1.64x	8.24%
Lion Industrial Trust 2007	2015	\$95,000	109,508	-14,508	115.27%	27,624	234,853	0.25x	2.14x	2.40x	17.99%
PRISA SA	2001	\$81,000	81,000	0	100.00%	86,532	176,752	1.07x	2.18x	3.25x	6.76%
PRISA II	2001	\$125,000	125,000	-0	100.00%	48,820	127,121	0.39x	1.02x	1.41x	5.79%
UBS Trumbull Property Fd	1997	\$82,900	91,965	-9,065	110.93%	217,545	56,836	2.37x	0.62x	2.98x	7.22%
Core/Core Plus Portfolio		\$681,142	744,007	-62,865	109.23%	845,897	1,041,582	1.14x	1.40x	2.54x	12.11%
Non-Core Value Add Portfolio											
BIG Real Estate Fund I	2016	\$30,000	45,438	-4,300	151.46%	36,181	20,347	0.80x	0.45x	1.24x	13.56%
BIG RE Fund II	2021	\$40,000	40,042	19,634	100.10%	21,055	20,045	0.53x	0.50x	1.03x	3.83%
Capri Select Income II	2006	\$25,000	25,209	-209	100.84%	13,076	0	0.52x	0.00x	0.52x	(9.88%)
CityView SW Multi Family Partners	2012	\$15,000	15,323	2,159	102.16%	25,486	0	1.66x	0.00x	1.66x	10.57%
Heitman VP IV	2017	\$35,000	32,494	5,944	92.84%	22,648	22,844	0.70x	0.70x	1.40x	15.63%
Heitman VP V	2021	\$35,000	18,493	16,507	52.84%	0	18,798	0.00x	1.02x	1.02x	1.45%
IC Berkeley Partners III		\$10,000	8,910	1,090	89.10%	13,058	0	1.47x	0.00x	1.47x	17.36%
Long Wharf RE Partners VI	2019	\$35,000	35,000	0	100.00%	18,940	23,875	0.54x	0.68x	1.22x	17.41%
Longpoint Realty Fund I	2019	\$20,000	18,605	2,000	93.03%	36,080	56	1.94x	0.00x	1.94x	39.23%
Longpoint Realty Fund II	2021	\$30,000	27,000	3,000	90.00%	224	28,339	0.01x	1.05x	1.06x	5.00%
Newport Capital Partners II	2016	\$25,000	22,205	2,795	88.82%	13,309	20,254	0.60x	0.91x	1.51x	7.31%
Newport Capital Partners III	2021	\$30,000	27,306	14,114	91.02%	11,593	17,935	0.42x	0.66x	1.08x	12.18%
Oak Street Fund IV	2017	\$25,000	25,815	-429	103.26%	30,244	10,199	1.17x	0.40x	1.57x	20.17%
Oak Street Seeding Fund II	2019	\$20,000	23,136	4,885	115.68%	13,088	12,927	0.57x	0.56x	1.12x	6.83%
TA Associates Realty Fund XII	2018	\$35,000	35,000	0	100.00%	6,500	44,631	0.19x	1.28x	1.46x	16.30%
TA Associates Realty Fund XIII	2023	\$35,000	0	35,000	0.00%	0	-1,519	-	-	-	0.00%
Intercontinental RE Inv III		\$35,000	18,445	16,555	52.70%	57,277	0	3.11x	0.00x	3.11x	5.41%
CBRE Strategic Partners III		\$35,000	32,329	2,671	92.37%	45,865	0	1.42x	0.00x	1.42x	8.90%
Greystar Eq Partners VII		\$35,500	23,205	12,295	65.37%	59,636	0	2.57x	0.00x	2.57x	20.85%
Value-Added Portfolio		\$550,500	506,641	101,026	92.03%	493,869	238,733	0.97x	0.47x	1.45x	35.08%

Public School Teachers' Pension & Retirement Fund of Chicago Manager Detail as of September 30, 2023

The following table summarizes changes in each manager's aggregated cash flows and valuation information as of September 30, 2023.

Manager	Vintage Year	Capital Commitments (\$000s)	Paid-In Capital (\$000s)	Uncalled Capital (\$000s)	% Paid-In	Distributed Capital (\$000s)	Net Asset Value (\$000s)	DPI	RVPI	TVPI	Net IRR
Non-Core Opportunistic Portfolio											
DV Urban/Newport (PCAP)	2012	\$25,000	24,998	2	99.99%	5,198	0	0.21x	0.00x	0.21x	(29.97%)
Europa Fund III	2008	\$34,993	40,740	-5,747	116.42%	49,914	293	1.23x	0.01x	1.23x	6.86%
Fortress Japan Opp Domestic	2010	\$16,918	36,631	-19,713	216.52%	69,491	1,326	1.90x	0.04x	1.93x	28.48%
Fortress Japan Opp Fund II	2011	\$12,000	12,452	-452	103.77%	24,159	2,281	1.94x	0.18x	2.12x	27.82%
Franklin Templeton EM	2011	\$40,000	42,665	-2,480	106.66%	58,083	569	1.36x	0.01x	1.37x	12.66%
Fremont Strategic II	2006	\$30,000	29,550	450	98.50%	20,106	0	0.68x	0.00x	0.68x	(5.40%)
GreenOak US Fund III	2017	\$25,000	20,744	4,256	82.98%	2,391	18,407	0.12x	0.89x	1.00x	0.09%
Hudson Realty Cap V		\$25,000	33,750	-8,750	135.00%	46,198	0	1.37x	0.00x	1.37x	10.03%
MB Asia RE Fund	2008	\$40,000	40,000	0	100.00%	20,602	142	0.52x	0.00x	0.52x	(11.91%)
RREEF Global Opportunity Fund II	2006	\$25,000	26,073	-1,073	104.29%	14,131	187	0.54x	0.01x	0.55x	(9.07%)
UrbanAmerica II		\$25,000	21,753	3,247	87.01%	2,652	0	0.12x	0.00x	0.12x	(24.58%)
Walton Street Mexico Fund I	2009	\$10,000	8,521	1,479	85.21%	5,494	1,268	0.64x	0.15x	0.79x	(2.96%)
Walton Street RE Fund III	2000	\$15,000	14,489	511	96.59%	32,087	50	2.21x	0.00x	2.22x	18.04%
Walton Street RE Fund IV	2003	\$35,000	34,289	711	97.97%	55,974	0	1.63x	0.00x	1.63x	10.71%
Walton Street RE Fund V	2006	\$35,000	35,000	-0	100.00%	24,291	727	0.69x	0.02x	0.71x	(3.64%)
Walton Street RE Fund VI	2007	\$25,000	22,162	2,838	88.65%	25,364	11,180	1.14x	0.50x	1.65x	8.30%
Walton St. RE Fund I		\$7,500	4,993	2,507	66.58%	14,583	0	2.92x	0.00x	2.92x	16.32%
Walton St. RE Fund II		\$15,000	15,524	-524	103.49%	35,229	0	2.27x	0.00x	2.27x	12.87%
Non-Core Opportunistic Portfolio		\$441,411	617,654	-176,058	139.93%	655,691	36,429	1.06x	0.06x	1.12x	4.32%
Total Non-Core Portfolio		\$991,911	1,127,117	-77,855	113.63%	1,149,710	275,162	1.02x	0.24x	1.26x	11.31%
Total Private Real Estate Portfolio		\$1,673,053	1,871,124	-140,720	111.84%	1,995,607	1,316,744	1.07x	0.70x	1.77x	12.37%
Total Real Estate Portfolio		\$1,673,053	3,648,349	-1,917,945	218.07%	4,231,453	1,316,744	1.16x	0.36x	1.52x	19.93%

Public School Teachers' Pension & Retirement Fund of Chicago Manager Detail as of September 30, 2023

The following table summarizes changes in each manager's aggregated cash flows and valuation information as of September 30, 2023.

Manager	Vintage Year	Capital Commitments (\$000s)	Paid-In Capital (\$000s)	Uncalled Capital (\$000s)	% Paid-In	Distributed Capital (\$000s)	Net Asset Value (\$000s)	DPI	RVPI	TVPI	Net IRR
Infrastructure											
IFM Global Infrastructure	2019	\$35,000	35,000	0	100.00%	3,924	46,266	0.11x	1.32x	1.43x	10.04%
JP Morgan Infrastructure	2009	\$154,151	150,661	3,490	97.74%	158,543	81,605	1.05x	0.54x	1.59x	5.44%
ULLICO Infrastructure	2019	\$15,000	15,000	0	100.00%	1,625	16,674	0.11x	1.11x	1.22x	7.30%
Brookfield Infrastructure III	2016	\$50,000	54,249	-4,249	108.50%	28,342	54,367	0.52x	1.00x	1.52x	12.30%
Brookfield Infrastructure IV	2019	\$25,000	25,494	-213	101.98%	7,876	25,589	0.31x	1.00x	1.31x	13.21%
Brookfield Infrastructure V	2022	\$25,000	7,893	17,107	31.57%	97	7,517	0.01x	0.95x	0.96x	(26.66%)
JLC Infrastructure Fund I	2019	\$10,000	8,203	5,143	82.03%	4,127	4,741	0.50x	0.58x	1.08x	4.67%
Macquarie Europe Infrastructure III	2009	\$42,528	62,646	-20,118	147.31%	126,601	401	2.02x	0.01x	2.03x	9.01%
Macquarie Infrastructure II	2008	\$90,000	106,068	-15,380	117.85%	178,035	0	1.68x	0.00x	1.68x	8.82%
Macquarie Infrastructure V	2020	\$25,000	23,367	1,834	93.47%	202	27,290	0.01x	1.17x	1.18x	10.40%
Macquarie Infrastructure VI	2022	\$25,000	9,936	15,064	39.74%	0	9,622	0.00x	0.97x	0.97x	(8.99%)
Total Infrastructure Portfolio		\$496,679	471,287	29,908	94.89%	509,372	274,072	1.08x	0.58x	1.66x	7.53%
Total Real Assets Portfolio		\$2,169,732	2,964,816	-733,216	136.64%	3,652,705	1,590,816	1.23x	0.54x	1.77x	14.67%