



ATIVO
CAPITAL

Monthly Report

Account

1/31/2022

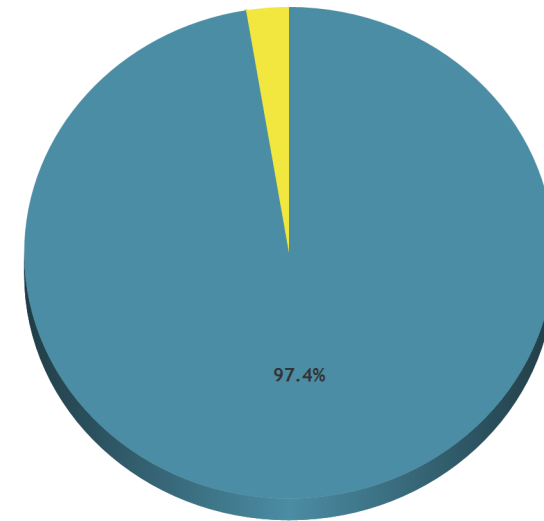
Public School Teachers' Pension and Retirement Fund of Chicago



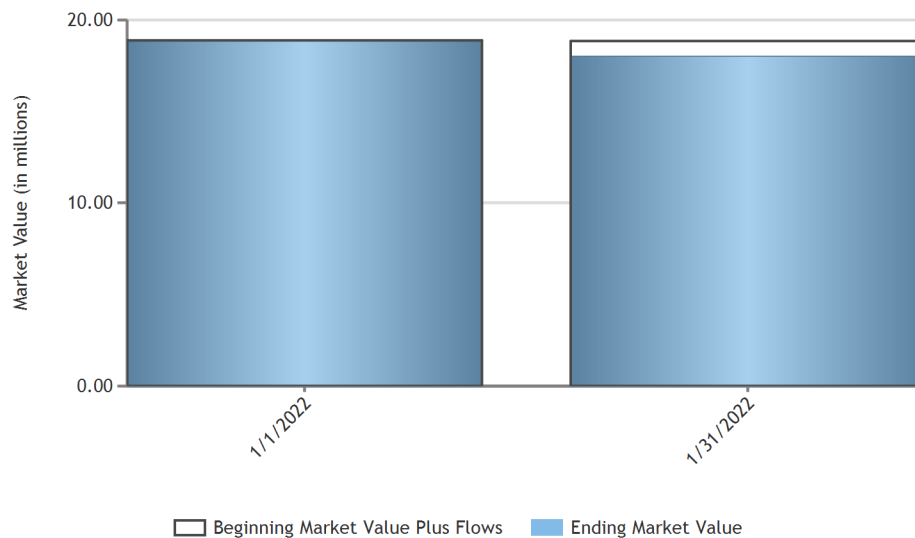
Activity Summary

	Month to Date	Year to Date
Beginning Value	18,880,544.19	18,880,544.19
Net Contributions/Withdrawals	-37,818.42	-37,818.42
Realized Gains	-13.45	-13.45
Unrealized Gains	-847,223.64	-847,223.64
Income Received	17,594.56	17,594.56
Ending Value	18,013,083.23	18,013,083.23

Portfolio Allocation as of 1/31/2022

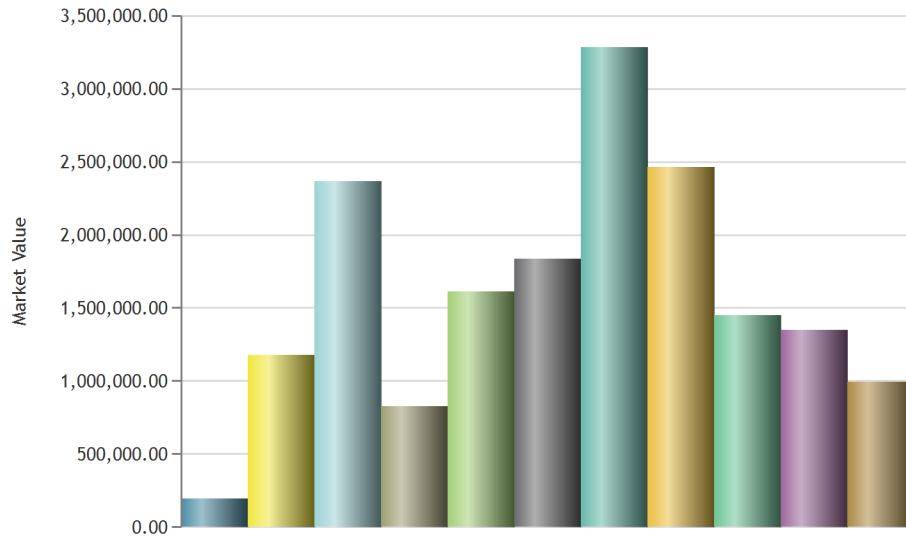


Change in Portfolio



Asset Class	Market Value	% Assets	Curr. Yield
Equities	17,546,136.24	97.4	2.7
Cash and Equivalents	466,946.99	2.6	3.0
Total	18,013,083.23	100.0	2.7

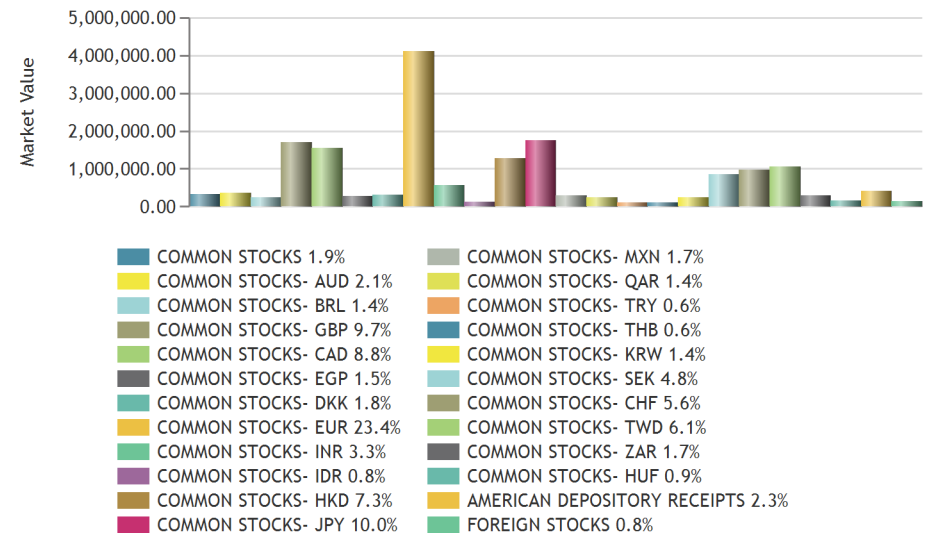
Portfolio Allocation as of 1/31/2022



Top 10 Holdings

Symbol	Security	Market Value	% Assets
6889106	Taiwan Semicon Man TWD	373,862.08	2.1
6673570	INDUSTRIES OF QATA	239,484.29	1.3
6527666	Ctbc Financial Hol TWD	232,914.07	1.3
bmmv2k8	Tencent Holdings Ltd Hkd0.00002	227,599.69	1.3
4741844	Merck KGAA NPV	219,535.44	1.2
bng8pq9	NN Group NV EUR	215,647.14	1.2
2754383	Royal Bank of Canada Montreal Que	215,377.97	1.2
7123870	Nestle SA CHF (Regd)	212,311.69	1.2
brjl176	UBS Group AG CHF (Regd)	211,580.47	1.2
4061412	LVMH Moet Hennessy EUR	210,608.92	1.2
Top 10 Holdings Total		2,358,921.76	13.1

Equity Allocation by Security Type



Public School Teachers' Pension and Retirement Fund of Chicago

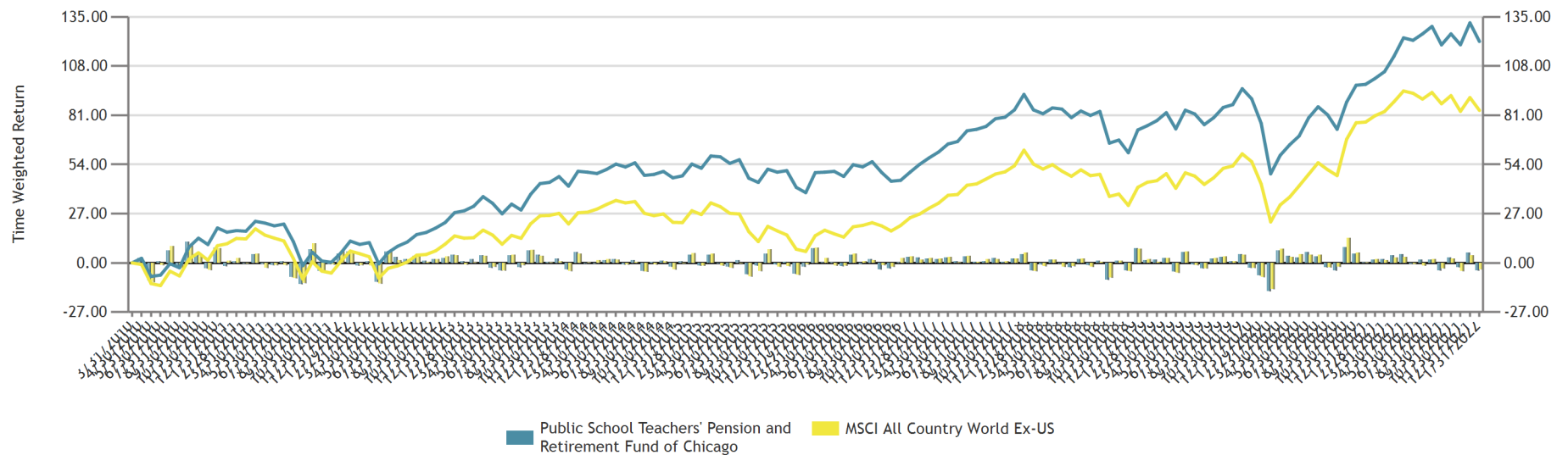
Performance History

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
	-4.40	-4.40	-4.40	11.88	8.59	8.14	6.95

Index

MSCI All Country World Ex-US	-3.69	-3.69	-3.69	3.63	9.09	8.04	5.27
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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										
1389.00	chkp		Check Point Software Tech Ltd	107.50	149,319.92	121.01	168,082.89	168,082.89	0.9	0.0
610.00	iclr		Icon PLC	145.13	88,530.52	265.72	162,089.20	162,089.20	0.9	0.0
					237,850.44		330,172.09	330,172.09	1.8	0.0
AMERICAN DEPOSITORY RECEIPTS										
1010.00	baba		Alibaba Group Holding Ltd Sp ADS	192.25	194,175.86	125.79	127,047.90	127,047.90	0.7	0.0
1270.00	sap		Sap SE Sp ADR	65.60	83,312.89	125.21	159,016.70	159,016.70	0.9	2.3
16260.00	wit		Wipro Ltd Sp ADR 1 Sh	4.30	69,954.11	7.69	125,039.40	125,039.40	0.7	0.2
					347,442.86		411,104.00	411,104.00	2.3	0.9
FOREIGN STOCKS										
6740.00	b62qpj1		Phosagro PJSC GDR Each Repr 1/3 Ord Reg S	21.14	142,470.15	20.10	135,474.00	135,474.00	0.8	10.4
					142,470.15		135,474.00	135,474.00	0.8	10.4
CASH AND EQUIVALENTS										
	cash		Cash Account - USD		431,174.49		431,174.49	431,174.49	2.4	3.2
	divacc		Dividend Accrual - US		219.99		219.99	219.99	0.0	0.0
					431,394.48		431,394.48	431,394.48	2.4	3.2
US Dollar Total					1,159,157.93		1,308,144.57	1,308,144.57	7.3	2.4
Australian Dollar(FX= 1.4193)										
COMMON STOCKS- AUD										
5640.00	6144690		BHP Group Ltd NPV	32.02	180,605.81	46.35	261,414.00	184,179.19	1.0	8.7
5250.00	6315593		Brickworks NPV	18.74	98,363.66	22.55	118,387.50	83,409.89	0.5	2.5
6741.00	6086253		Fortescue Metals G NPV	8.97	60,482.14	19.87	133,943.67	94,369.99	0.5	2.2
					339,451.61		513,745.17	361,959.08	2.0	5.6
Australian Dollar Total					339,451.61		513,745.17	361,959.08	2.0	5.6

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
Brazilian Real(FX= 5.3100)									
COMMON STOCKS- BRL									
36091.00	b1ybrg0	Cia Energ Mg-Cemig Prf Brl5.00	11.08	399,734.18	13.13	473,874.83	89,241.96	0.5	0.0
10360.00	2196286	Vale SA NPV	93.64	970,089.12	80.87	837,813.20	157,780.26	0.9	0.0
				1,369,823.30		1,311,688.03	247,022.23	1.4	0.0
CASH AND EQUIVALENTS- BRL									
0.67	cash	Cash Account - BRL	1.00	0.67	1.00	0.67	0.13	0.0	0.0
17312.76	divacc	Dividend Accrual - Br	1.00	17,312.76	1.00	17,312.76	3,260.41	0.0	0.0
				17,313.43		17,313.43	3,260.53	0.0	0.0
Brazilian Real Total				1,387,136.73		1,329,001.46	250,282.76	1.4	0.0
British Pound Sterling(FX= 0.7454)									
COMMON STOCKS- GBP									
3741.00	b02j639	Admiral Group GBP	22.14	82,808.98	31.44	117,617.04	157,800.88	0.9	3.6
4490.00	b1xzs82	Anglo American USD	30.14	135,308.13	32.28	144,937.20	194,454.96	1.1	5.4
21140.00	bvyvfw2	Auto Trader Group GBP	5.92	125,210.52	6.68	141,130.64	189,347.89	1.1	1.0
3920.00	b19nlv4	Experian Ord USD	20.84	81,674.47	30.81	120,775.20	162,038.02	0.9	1.1
1340.00	bjvnss4	Ferguson PLC (New) GBP	63.90	85,627.72	116.00	155,440.00	208,546.04	1.2	1.5
7360.00	0925288	GlaxoSmithKline Ord GBP	15.65	115,161.80	16.43	120,924.80	162,238.73	0.9	4.9
2510.00	0718875	Rio Tinto GBP	42.55	106,791.21	51.85	130,143.50	174,607.00	1.0	12.1
9230.00	b1n7z09	Safestore Holdings GBP	7.74	71,400.44	12.66	116,851.80	156,774.19	0.9	1.6
10000.00	b5zn1n8	Segro PLC GBP	5.96	59,560.29	13.02	130,200.00	174,682.80	1.0	1.5
38670.00	bg49kp9	Tritax Big Box REI GBP	1.93	74,456.79	2.37	91,802.58	123,166.91	0.7	2.9
				938,000.36		1,269,822.76	1,703,657.42	9.5	3.6
CASH AND EQUIVALENTS- GBP									
627.20	divacc	Dividend Accrual - GB	1.00	627.20	1.00	627.20	841.48	0.0	0.0
				627.20		627.20	841.48	0.0	0.0
British Pound Sterling Total				938,627.56		1,270,449.96	1,704,498.90	9.5	3.6

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
Canadian Dollar(FX= 1.2718)									
COMMON STOCKS- CAD									
3950.00	2528102	Alimentation Couche-Tard Inc Class A Shares	45.92	181,378.21	51.27	202,516.50	159,236.12	0.9	0.9
2460.00	2117599	Canadian Apt Properties Real Estate	55.62	136,820.90	55.91	137,538.60	108,144.83	0.6	2.6
2080.00	bj2l575	CGI Inc Cl A	38.07	79,183.61	108.53	225,742.40	177,498.35	1.0	0.0
8560.00	B3KT055	CI Financial Corp	16.77	143,517.42	23.59	201,930.40	158,775.28	0.9	3.1
3010.00	2347200	Fortis Inc	52.26	157,300.68	60.38	181,743.80	142,902.81	0.8	3.5
7070.00	byxjy9	Hydro One Ltd	27.42	193,854.74	32.84	232,178.80	182,559.21	1.0	3.2
1600.00	2583952	Metro Inc	62.63	100,210.93	67.99	108,784.00	85,535.46	0.5	1.6
1890.00	2754383	Royal Bank of Canada Montreal Que	75.55	142,785.57	144.93	273,917.70	215,377.97	1.2	3.3
6980.00	2381093	Telus Corporation	23.42	163,472.36	29.91	208,771.80	164,154.58	0.9	4.4
1430.00	2956662	Weston George Ltd	100.34	143,485.55	138.62	198,226.60	155,863.03	0.9	1.7
				1,442,009.97		1,971,350.60	1,550,047.65	8.6	2.5
CASH AND EQUIVALENTS- CAD									
2520.68	divacc	Dividend Accrual - CA	1.00	2,520.68	1.00	2,520.68	1,981.98	0.0	0.0
				2,520.68		2,520.68	1,981.98	0.0	0.0
Canadian Dollar Total				1,444,530.65		1,973,871.28	1,552,029.63	8.6	2.5
Egyptian Pound(FX= 15.7100)									
COMMON STOCKS- EGP									
41820.00	6243898	Commercial Intl Bank Egp10	52.98	2,215,464.48	51.34	2,147,038.80	136,667.01	0.8	1.9
202790.00	6298177	Eastern Tobacco Egp15	12.59	2,553,326.36	10.39	2,106,988.10	134,117.64	0.7	9.6
				4,768,790.84		4,254,026.90	270,784.65	1.5	5.8

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
CASH AND EQUIVALENTS- EGP									
115590.30	divacc	Dividend Accrual - Eg	1.00	115,590.30	1.00	115,590.30	7,357.75	0.0	0.0
				115,590.30		115,590.30	7,357.75	0.0	0.0
Egyptian Pound Total				4,884,381.14		4,369,617.20	278,142.41	1.5	5.6
Danish Krone(FX= 6.6373)									
COMMON STOCKS- DKK									
1929.00	bhc8x90	Novo-Nordisk AS Dkk0.2 Ser B	417.21	804,796.27	656.10	1,265,616.90	190,682.49	1.1	1.2
1140.00	b44xtx8	Pandora AS DKK	621.71	708,745.64	714.00	813,960.00	122,634.20	0.7	0.0
				1,513,541.91		2,079,576.90	313,316.70	1.7	0.8
Danish Krone Total				1,513,541.91		2,079,576.90	313,316.70	1.7	0.8
Euro(FX= 0.8921)									
COMMON STOCKS- EUR									
790.00	5231485	Allianz SE NPV (Regd) (Vinkuliert)	182.07	143,833.96	227.35	179,606.50	201,338.81	1.1	4.0
255.00	b929f46	ASML Holding NV EUR	320.96	81,843.56	594.20	151,521.00	169,854.98	0.9	0.4
3980.00	b019m65	Azimut Holding SPA NPV	15.60	62,092.86	23.72	94,405.60	105,828.64	0.6	5.0
11030.00	5842359	Deutsche Telekom NPV (Regd)	16.03	176,836.45	16.67	183,892.16	206,143.03	1.1	4.2
10280.00	4942904	E.On SE NPV	12.18	125,217.33	12.22	125,621.60	140,821.76	0.8	4.0
20550.00	7144569	Enel SPA EUR	6.29	129,274.94	6.78	139,349.55	156,210.79	0.9	4.1
41278.00	7598003	Hera EUR	3.34	137,903.41	3.68	151,820.48	170,190.70	0.9	2.7
11670.00	b288c92	Iberdrola SA EUR	6.11	71,348.13	10.16	118,567.20	132,913.78	0.7	3.2
22889.00	bd2z8s7	Italgas Spa NPV	5.52	126,430.17	5.87	134,312.65	150,564.43	0.8	4.0
5980.00	bd0q398	Kon Ahold Delhaize EUR	25.09	150,024.71	28.76	171,954.90	192,761.37	1.1	2.9
410.00	4057808	L'Oreal EUR	227.19	93,147.23	376.85	154,508.50	173,203.96	1.0	1.0
260.00	4061412	LVMH Moet Hennessy EUR	621.59	161,614.07	722.60	187,876.00	210,608.92	1.2	0.6

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	
1010.00	4741844	Merck KGAA NPV	113.09	114,221.09	193.90	195,839.00	219,535.44	1.2	0.6
3880.00	bng8pq9	NN Group NV EUR	33.85	131,329.84	49.58	192,370.40	215,647.14	1.2	4.8
5060.00	5051605	Ote(Hellenic Tlcm) Eur2.83(Cr)	13.80	69,841.74	17.27	87,360.90	97,931.53	0.5	4.0
6340.00	b0704t9	Raiffeisen Bank Intl NPV (Regd)	14.54	92,172.31	24.78	157,105.20	176,114.86	1.0	5.0
6893.00	bywlc68	Relx PLC GBP	9.33	64,299.11	27.16	187,213.88	209,866.68	1.2	1.6
4360.00	4768962	RWE AG NPV	36.48	159,053.12	37.31	162,671.60	182,354.79	1.0	2.4
1530.00	5671735	Sanofi EUR	77.85	119,113.63	92.75	141,907.50	159,078.25	0.9	3.3
430.00	4820301	Sofina NPV	309.76	133,197.19	352.40	151,532.00	169,867.31	0.9	0.6
6766.00	bd3cwg3	TOKMANNI GROUP OYJ	13.38	90,528.48	18.52	125,306.32	140,468.33	0.8	2.7
5200.00	bnzgvv1	Universal Music Gr Eur10.00	14.34	74,578.74	21.82	113,464.00	127,193.10	0.7	0.0
370.00	b29l881	Vgp NV NPV	141.95	52,519.84	251.50	93,055.00	104,314.62	0.6	1.0
9330.00	4834777	Vivendi SA EUR	13.12	122,447.42	11.60	108,228.00	121,323.54	0.7	5.2
1750.00	5671519	Wolters Kluwer EUR	14.77	25,847.98	90.24	157,920.00	177,028.25	1.0	1.6
				2,708,717.32		3,667,409.95	4,111,164.98	22.8	2.7

CASH AND EQUIVALENTS- EUR

(1606.96)	cash	Cash Account - EUR	1.00	-1,606.96	1.00	-1,606.96	-1,801.40	0.0	0.0
				-1,606.96		-1,606.96	-1,801.40	0.0	0.0

Euro Total				2,707,110.36		3,665,802.99	4,109,363.58	22.8	2.7
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Indian Rupee(FX= 74.6225)

COMMON STOCKS- INR

8011.00	6294896	Hcl Technologies Inr2	538.57	4,314,453.83	1,099.40	8,807,293.40	118,024.64	0.7	0.7
6920.00	6205122	Infosys Ltd Inr5	681.68	4,717,230.85	1,736.20	12,014,504.00	161,003.77	0.9	1.2
2730.00	b01npj1	Tata Consultancy S Inr1	3,357.73	9,166,597.72	3,736.25	10,199,962.50	136,687.49	0.8	0.8
1650.00	b01gzf6	Ultratech Cement INR	6,507.83	10,737,917.26	7,216.40	11,907,060.00	159,563.94	0.9	0.5
				28,936,199.67		42,928,819.90	575,279.84	3.2	0.8

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	
CASH AND EQUIVALENTS- INR								
0.17	cash	Cash Account - INR	1.00	0.17	1.00	0.17	0.00	0.0
75486.58	divacc	Dividend Accrual - In	1.00	75,486.58	1.00	75,486.58	1,011.58	0.0
				75,486.75		75,486.75	1,011.58	0.0

Indian Rupee Total				29,011,686.42		43,004,306.65	576,291.42	3.2	0.8
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Indonesian Rupiah(FX= 14,382.0742)

COMMON STOCKS- IDR									
253500.00	b01c1p6	Bank Central Asia Idr62.50	7,381.48	1,871,205,958.00	7,625.00	1,932,937,500.00	134,399.77	0.7	4.5
				1,871,205,958.00		1,932,937,500.00	134,399.77	0.7	4.5
Indonesian Rupiah Total				1,871,205,958.00		1,932,937,500.00	134,399.77	0.7	4.5

Hong Kong Dollar(FX= 7.7976)

COMMON STOCKS- HKD									
90500.00	b6wy993	China Medical Systems Usd0.005	15.66	1,417,139.57	12.98	1,174,690.00	150,648.60	0.8	4.3
56050.00	6416139	China Merchants Po NPV	13.26	743,059.01	14.36	804,878.00	103,221.91	0.6	5.1
25400.00	byzq077	Ck Asset Holdings HKD	42.21	1,072,136.46	51.85	1,316,990.00	168,897.92	0.9	3.6
114400.00	6191997	Cspc Pharmaceutica NPV	8.74	1,000,342.70	9.45	1,081,080.00	138,643.55	0.8	1.8
19300.00	6420538	Henderson Land Dev NPV	30.94	597,162.87	34.05	657,165.00	84,278.40	0.5	5.3
38570.00	6491318	Kingboard Chemical HKD	37.74	1,455,619.27	37.55	1,448,303.50	185,738.28	1.0	2.6
163000.00	6706250	PICC Property & CA H CNY	7.46	1,216,310.73	7.24	1,180,120.00	151,344.97	0.8	4.3
6030.00	6859927	Sun Hung Kai Prop NPV	118.74	716,010.89	94.75	571,342.50	73,272.05	0.4	5.2
3760.00	bmmv2k8	Tencent Holdings Ltd Hkd0.00002	426.17	1,602,399.85	472.00	1,774,720.00	227,599.69	1.3	0.2
				9,820,181.35		10,009,289.00	1,283,645.38	7.1	3.1

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- HKD									
50836.00	divacc	Dividend Accrual - HK	1.00	50,836.00	1.00	50,836.00	6,519.48	0.0	0.0
				50,836.00		50,836.00	6,519.48	0.0	0.0
Hong Kong Dollar Total				9,871,017.35		10,060,125.00	1,290,164.86	7.2	3.1
Japanese Yen(FX= 115.2250)									
COMMON STOCKS- JPY									
5320.00	6985383	Astellas Pharma NPV	1,695	9,019,765	1,851	9,844,660	85,438.58	0.5	2.2
1750.00	b3ff8w8	Hoshizaki Corp NPV	8,276	14,482,300	8,450	14,787,500	128,335.86	0.7	1.3
2790.00	6689533	Kakaku.com Inc NPV	2,805	7,824,901	2,352	6,562,080	56,950.14	0.3	1.7
200.00	6490995	Keyence Corp NPV	44,936	8,987,174	58,230	11,646,000	101,071.82	0.6	0.3
1020.00	6194468	Kose Corporation NPV	17,331	17,677,773	10,420	10,628,400	92,240.40	0.5	1.2
4200.00	6497509	Kubota Corp NPV	1,937	8,136,293	2,444	10,264,800	89,084.83	0.5	1.5
4630.00	6595179	Misumi Group Inc NPV	4,764	22,057,842	3,700	17,131,000	148,674.33	0.8	0.6
300.00	6639550	Nintendo Co Ltd NPV	60,436	18,130,786	56,160	16,848,000	146,218.27	0.8	2.7
2099.00	6659428	Omron Corp NPV	7,790	16,351,318	8,305	17,432,195	151,288.31	0.8	1.0
2060.00	bd3d170	Open House Co Ltd NPV	4,129	8,504,941	5,890	12,133,400	105,301.80	0.6	1.1
7590.00	b5n4qn8	Pola Orbis Holding In NPV	1,791	13,592,336	1,699	12,895,410	111,915.04	0.6	3.0
3260.00	bqrrz00	Recruit Holdings Co L NPV	4,100	13,367,437	5,595	18,239,700	158,296.38	0.9	0.5
1900.00	6804682	Shionogi & Co NPV	5,842	11,100,394	6,427	12,211,300	105,977.87	0.6	1.7
2910.00	6125286	Trend Micro Inc NPV	6,073	17,673,245	6,060	17,634,600	153,044.91	0.8	3.0
4580.00	b292rc1	ZOZO, Inc.	2,658	12,174,696	3,030	13,877,400	120,437.41	0.7	1.0
				199,081,199		202,136,445	1,754,275.94	9.7	1.5
CASH AND EQUIVALENTS- JPY									
865836.00	divacc	Dividend Accrual - Jp	1	865,836	1	865,836	7,514.31	0.0	0.0
				865,836		865,836	7,514.31	0.0	0.0

Quantity		Symbol	Security	Unit Cost	Local Currency		Reporting Currency			
					Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
			Japanese Yen Total		199,947,035		203,002,281	1,761,790.25	9.8	1.5
Mexican Peso(FX= 20.6490)										
COMMON STOCKS- MXN										
20940.00	2823885		Arca Continental NPV	126.77	2,654,549.35	122.01	2,554,889.40	123,729.45	0.7	4.5
28000.00	2421041		Gpo Fin Banorte NPV Series O	110.75	3,101,088.05	130.74	3,660,720.00	177,283.16	1.0	0.0
					5,755,637.40		6,215,609.40	301,012.61	1.7	1.9
			Mexican Peso Total		5,755,637.40		6,215,609.40	301,012.61	1.7	1.9
Qatari Rial(FX= 3.6410)										
COMMON STOCKS- QAR										
51810.00	6673570		INDUSTRIES OF QATA	13.03	674,831.03	16.83	871,962.30	239,484.29	1.3	3.6
					674,831.03		871,962.30	239,484.29	1.3	3.6
			Qatari Rial Total		674,831.03		871,962.30	239,484.29	1.3	3.6
Turkish Lira(FX= 13.4155)										
COMMON STOCKS- TRY										
106540.00	b03mxr0		Turk Sise Ve Cam Fabr	8.53	908,549.60	13.80	1,470,252.00	109,593.53	0.6	1.3
					908,549.60		1,470,252.00	109,593.53	0.6	1.3
			Turkish Lira Total		908,549.60		1,470,252.00	109,593.53	0.6	1.3
Thai Baht(FX= 33.2950)										
COMMON STOCKS- THB										
16860.00	6412568		Advanced Info Serv THB (Local)	226.60	3,820,418.71	220.00	3,709,200.00	111,404.11	0.6	3.2
					3,820,418.71		3,709,200.00	111,404.11	0.6	3.2

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- THB									
(88.26)	cash	Cash Account - THB	1.00	-88.26	1.00	-88.26	-2.65	0.0	0.0
				-88.26		-88.26	-2.65	0.0	0.0
Thai Baht Total				3,820,330.45		3,709,111.74	111,401.46	0.6	3.2
South Korean Won(FX= 1,205.5005)									
COMMON STOCKS- KRW									
580.00	b0v3xr5	Hyundai Glovis Co KRW	186,101.60	107,938,929.89	162,500.00	94,250,000.00	78,183.33	0.4	2.2
970.00	6155250	Samsung Fire & Mar KRW	229,241.03	222,363,797.00	200,500.00	194,485,000.00	161,331.40	0.9	4.4
				330,302,726.89		288,735,000.00	239,514.72	1.3	3.7
CASH AND EQUIVALENTS- KRW									
8241480.00	divacc	Dividend Accrual - Kr	1.00	8,241,480.00	1.00	8,241,480.00	6,836.57	0.0	0.0
				8,241,480.00		8,241,480.00	6,836.57	0.0	0.0
South Korean Won Total				338,544,206.89		296,976,480.00	246,351.29	1.4	3.6
Swedish Krona(FX= 9.3341)									
COMMON STOCKS- SEK									
11060.00	bnzfhc1	Hexagon Ab Ser B NPV (Post Split)	75.46	834,545.93	124.20	1,373,652.00	147,164.91	0.8	0.5
8680.00	bmv7pq4	Investor Ab Ser B NPV (Post Split)	117.79	1,022,377.99	200.35	1,739,038.00	186,310.20	1.0	6.5
4810.00	7187627	Lundin Petroleum A NPV	209.22	1,006,345.44	375.40	1,805,674.00	193,449.18	1.1	0.3
6319.00	b1vq252	Sandvik Ab NPV	141.43	893,720.87	242.30	1,531,093.70	164,032.28	0.9	2.0

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
6580.00	7142091	Skanska ABM Ser B NPV	226.08	1,487,580.50	226.10	1,487,738.00	159,387.41	0.9	2.7
				5,244,570.73		7,937,195.70	850,343.98	4.7	2.4
Swedish Krona Total				5,244,570.73		7,937,195.70	850,343.98	4.7	2.4
Swiss Franc(FX= 0.9311)									
COMMON STOCKS- CHF									
2750.00	7108899	ABB Ltd Chf0.86 (Regd)	30.75	84,558.20	31.71	87,202.50	93,660.38	0.5	2.5
1660.00	7123870	Nestle SA CHF (Regd)	102.15	169,576.63	119.08	197,672.80	212,311.69	1.2	2.3
1430.00	7103065	Novartis AG CHF (Regd)	86.55	123,769.22	80.13	114,585.90	123,071.69	0.7	3.6
460.00	7110388	Roche Holdings AG Genusscheine NPV	239.33	110,091.98	356.90	164,174.00	176,332.10	1.0	2.4
11520.00	brjl176	UBS Group AG CHF (Regd)	12.45	143,444.36	17.10	196,992.00	211,580.47	1.2	2.0
350.00	5983816	Zurich Insurance CHF	329.56	115,346.07	440.70	154,245.00	165,667.79	0.9	4.3
				746,786.45		914,872.20	982,624.13	5.5	2.8
Swiss Franc Total				746,786.45		914,872.20	982,624.13	5.5	2.8
Taiwan Dollar(FX= 27.8140)									
COMMON STOCKS- TWD									
234720.00	6527666	Ctbc Financial Hol TWD	22.25	5,222,324.00	27.60	6,478,272.00	232,914.07	1.3	3.6
61072.00	6411673	Fubon Financial HI TWD	38.53	2,352,849.61	75.60	4,617,043.20	165,997.09	0.9	2.6
3530.00	6372480	Mediatek Inc TWD	714.52	2,522,261.48	1,075.00	3,794,750.00	136,433.09	0.8	3.4
16350.00	6889106	Taiwan Semicon Man TWD	125.36	2,049,704.81	636.00	10,398,600.00	373,862.08	2.1	1.7
165700.00	b73xcz3	TW Cooperative Fin TWD	25.24	4,182,965.00	26.45	4,382,765.00	157,574.06	0.9	3.2
				16,330,104.90		29,671,430.20	1,066,780.41	5.9	2.7

Public School Teachers' Pension and Retirement Fund of Chicago

Quantity		Symbol	Security	Local Currency			Reporting Currency		
				Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets
CASH AND EQUIVALENTS- TWD									
56480.00	cash	Cash Account - TWD	1.00	56,480.00	1.00	56,480.00	2,030.63	0.0	0.0
				56,480.00		56,480.00	2,030.63	0.0	0.0
Taiwan Dollar Total				16,386,584.90		29,727,910.20	1,068,811.04	5.9	2.7
South African Rand(FX= 15.4700)									
COMMON STOCKS- ZAR									
3730.00	b1g4262	Kumba Iron Ore Ltd ZAR	323.31	1,205,947.42	540.69	2,016,773.70	130,366.76	0.7	8.6
12630.00	6801575	Shoprite Holdings Ltd Zar0.01134	147.19	1,858,966.24	210.01	2,652,426.30	171,456.13	1.0	2.6
				3,064,913.66		4,669,200.00	301,822.88	1.7	5.2
CASH AND EQUIVALENTS- ZAR									
34.76	cash	Cash Account - ZAR	1.00	34.76	1.00	34.76	2.25	0.0	0.0
				34.76		34.76	2.25	0.0	0.0
South African Rand Total				3,064,948.42		4,669,234.76	301,825.13	1.7	5.2
Hungarian Forint(FX= 317.5111)									
COMMON STOCKS- HUF									
6139.00	bc9zh86	RICHTER GEDEON NYRT	6,626.36	40,679,216.95	8,340.00	51,199,260.00	161,251.85	0.9	2.7
				40,679,216.95		51,199,260.00	161,251.85	0.9	2.7
Hungarian Forint Total				40,679,216.95		51,199,260.00	161,251.85	0.9	2.7
Total Portfolio				2,540,235,297.75			18,013,083.23	100.0	2.7

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
					NaN	NaN		

Ex-Date	Pay-Date	Symbol	Security	Amount
COMMON STOCKS- GBP				
1/6/2022	2/4/2022	b19nlv4	Experian Ord USD	848.48
1/6/2022	1/28/2022	bvyvfw2	Auto Trader Group GBP	772.15
				1,620.63
COMMON STOCKS- CAD				
1/25/2022	2/24/2022	2754383	Royal Bank of Canada Montreal Que	1,794.80
1/28/2022	2/15/2022	2117599	Canadian Apt Properties Real Estate	197.83
				1,992.63
COMMON STOCKS- EUR				
1/24/2022	1/26/2022	7144569	Enel SPA EUR	4,415.60
				4,415.60
COMMON STOCKS- INR				
1/19/2022	2/7/2022	b01npj1	Tata Consultancy S Inr1	195.31
1/20/2022	2/4/2022	6294896	Hcl Technologies Inr2	818.01
				1,013.32
COMMON STOCKS- HKD				
1/20/2022	3/22/2022	bkpqzt6	Jd.Com Inc Usd0.00002 A Class	6,529.95
				6,529.95
COMMON STOCKS- SEK				
1/4/2022	1/11/2022	7187627	Lundin Petroleum A NPV	1,517.04
				1,517.04
AMERICAN DEPOSITORY RECEIPTS				
1/21/2022	2/21/2022	wit	Wipro Ltd Sp ADR 1 Sh	219.99
				219.99
FOREIGN STOCKS				
1/3/2022	1/3/2022	b62qpj1	Phosagro PJSC GDR Each Repr 1/3 Ord Reg S	-50.55
1/3/2022	1/3/2022	b62qpj1	Phosagro PJSC GDR Each Repr 1/3 Ord Reg S	328.18

Ex-Date	Pay-Date	Symbol	Security	Amount
				277.63
CASH AND EQUIVALENTS				
1/4/2022	1/4/2022	cash	Cash Account - USD	10.41
				10.41
CASH AND EQUIVALENTS- THB				
1/4/2022	1/4/2022	cash	Cash Account - THB	-0.38
1/31/2022	1/31/2022	cash	Cash Account - THB	-2.27
				-2.65
EXPENSE ACCOUNTS				
1/3/2022	1/3/2022	miscexp	Miscellaneous Fees	134.80
				134.80
NET INCOME				17,459.76

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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