



ATIVO
CAPITAL

Monthly Report

Account

3/31/2021

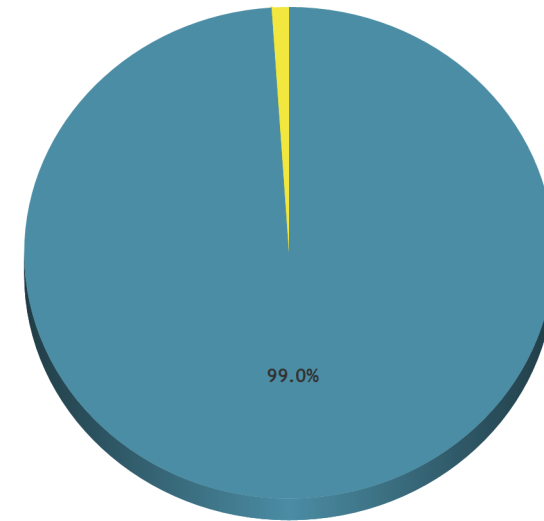
Public School Teachers' Pension and Retirement Fund of Chicago



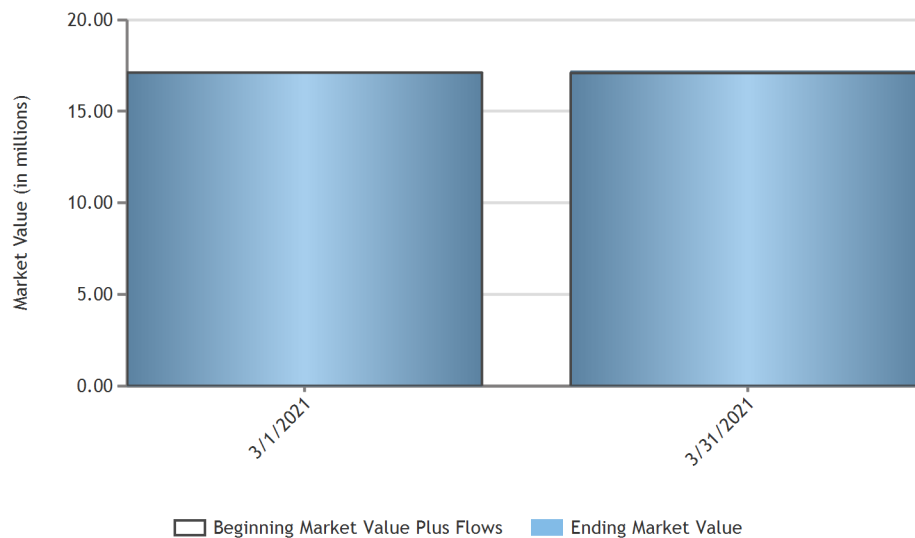
Activity Summary

	Month to Date	Year to Date
Beginning Value	16,907,513.35	21,617,713.44
Net Contributions/Withdrawals	-19,211.90	-5,122,708.38
Realized Gains	-40,008.29	158,390.67
Unrealized Gains	265,395.97	436,748.83
Income Received	91,461.92	115,006.50
Ending Value	17,205,151.06	17,205,151.06

Portfolio Allocation as of 3/31/2021

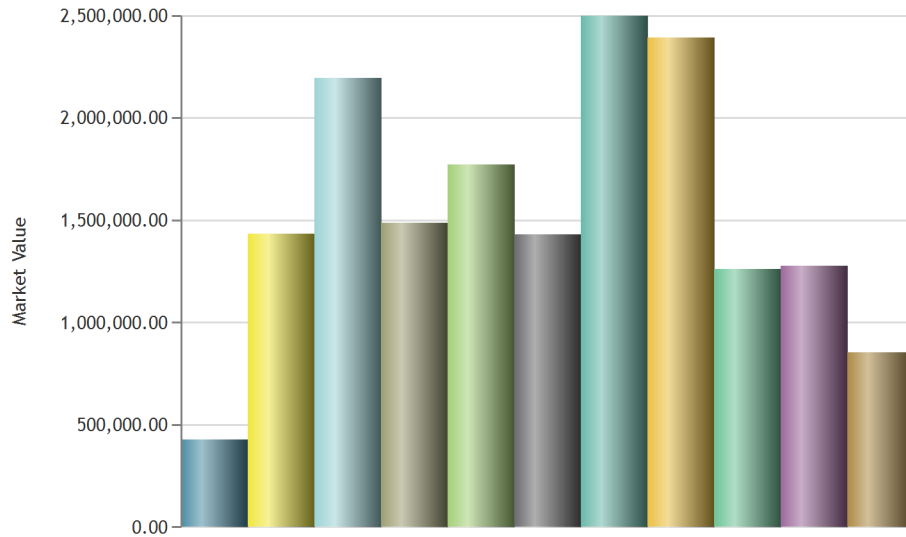


Change in Portfolio



Asset Class	Market Value	% Assets	Curr. Yield
Equities	17,024,684.93	99.0	2.1
Cash and Equivalents	180,466.13	1.0	2.1
Total	17,205,151.06	100.0	2.1

Portfolio Allocation as of 3/31/2021

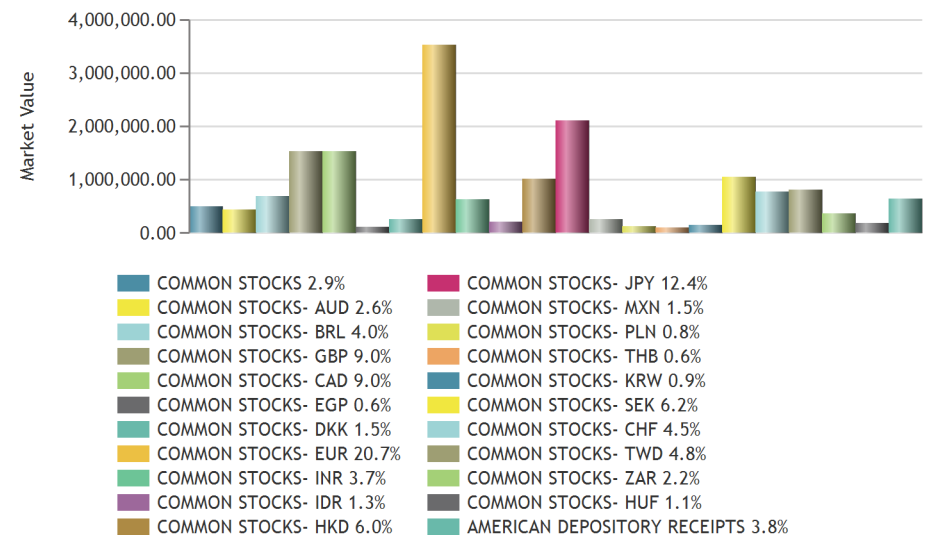


Industry Sector	Market Value	% Equity	% Assets
ENERGY	427,040.12	2.5	2.5
MATERIALS	1,434,060.72	8.4	8.3
INDUSTRIALS	2,195,771.94	12.9	12.8
CONSUMER DISCRETIONARY	1,486,350.75	8.7	8.6
CONSUMER STAPLES	1,772,746.29	10.4	10.3
HEALTHCARE	1,429,954.85	8.4	8.3
FINANCIALS	2,499,139.56	14.7	14.5
INFORMATION TECHNOLOGY	2,390,724.01	14.0	13.9
COMMUNICATION SERVICES	1,260,967.88	7.4	7.3
UTILITIES	1,275,545.50	7.5	7.4
REAL ESTATE	852,383.31	5.0	5.0
Equity Total	17,024,684.93	100.0	99.0

Top 10 Holdings

Symbol	Security	Market Value	% Assets
6889106	Taiwan Semicon Man TWD	336,363.16	2.0
bmmv2k8	Tencent Holdings Ltd Hkd0.00002	244,801.88	1.4
baba	Alibaba Group Holding Ltd Sp ADS	228,997.30	1.3
b1xftl2	Hexagon ABM Ser B NPV	223,667.38	1.3
2754383	Royal Bank of Canada Montreal Que	216,648.37	1.3
bqrrz00	Recruit Holdings Co L NPV	216,528.78	1.3
6022105	Amada Co Ltd NPV	214,191.13	1.2
b1vq252	Sandvik Ab NPV	203,635.19	1.2
4768962	RWE AG NPV	201,105.96	1.2
4057808	L'Oreal EUR	199,725.69	1.2
Top 10 Holdings Total		2,285,664.83	13.3

Equity Allocation by Security Type



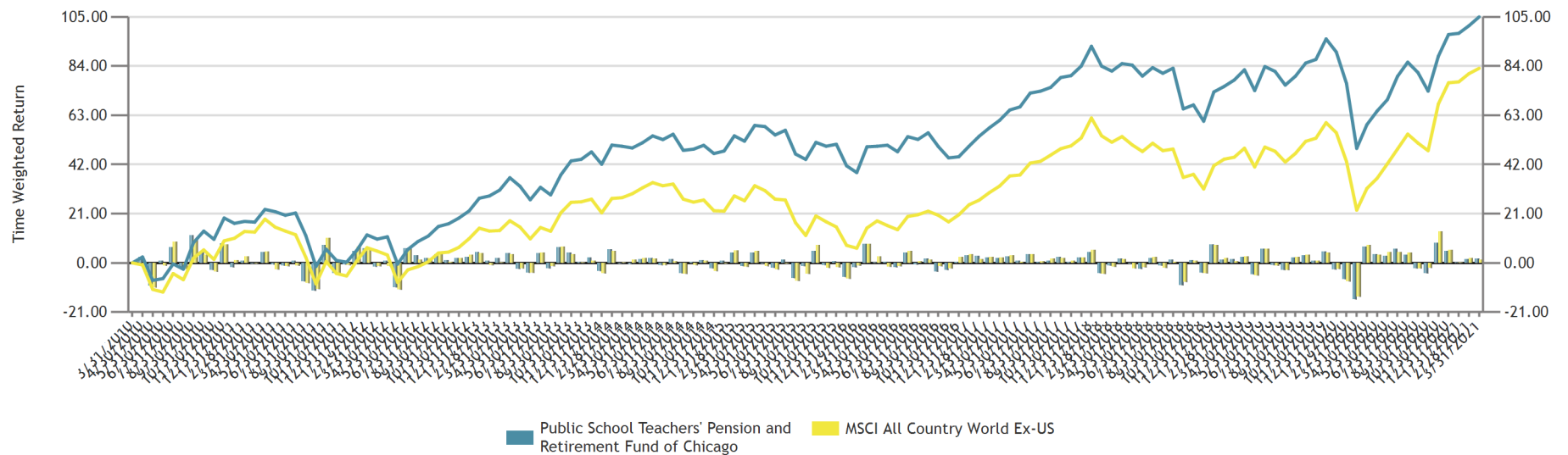
Performance History

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
	1.87	3.80	3.80	37.68	4.07	6.51	6.74

Index

MSCI All Country World Ex-US	1.26	3.49	3.49	49.41	6.51	9.76	5.65
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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		Market Value	Reporting Currency		Curr. Yield
					Total Cost	Price		Market Value	% Assets	
US Dollar(FX= 1.0000)										
COMMON STOCKS										
3030.00	aer	AerCap Holdings NV	40.51	122,749.85	58.74	177,982.20	177,982.20	1.0	0.0	
1389.00	chkp	Check Point Software Tech Ltd	107.50	149,319.92	111.97	155,526.33	155,526.33	0.9	0.0	
840.00	iclr	Icon PLC	145.13	121,910.88	196.37	164,950.80	164,950.80	1.0	0.0	
				393,980.65		498,459.33	498,459.33	2.9	0.0	
AMERICAN DEPOSITORY RECEIPTS										
1010.00	baba	Alibaba Group Holding Ltd Sp ADS	192.25	194,175.86	226.73	228,997.30	228,997.30	1.3	0.0	
430.00	bidu	Baidu Inc Sp ADR A	294.49	126,630.14	217.55	93,546.50	93,546.50	0.5	0.0	
1270.00	sap	Sap SE Sp ADR	65.60	83,312.89	122.79	155,943.30	155,943.30	0.9	1.0	
25860.00	wit	Wipro Ltd Sp ADR 1 Sh	4.31	111,451.79	6.34	163,952.40	163,952.40	1.0	0.2	
				515,570.68		642,439.50	642,439.50	3.7	0.3	
CASH AND EQUIVALENTS										
	cash	Cash Account - USD		115,820.63		115,820.63	115,820.63	0.7	3.2	
	divacc	Dividend Accrual - US		8,345.70		8,345.70	8,345.70	0.0	0.0	
				124,166.33		124,166.33	124,166.33	0.7	3.0	
US Dollar Total				1,033,717.66		1,265,065.16	1,265,065.16	7.4	0.4	
Australian Dollar(FX= 1.3129)										
COMMON STOCKS- AUD										
5640.00	6144690	BHP Group Ltd NPV	32.02	180,605.81	45.30	255,492.00	194,595.48	1.1	3.4	
8700.00	6315593	Brickworks NPV	18.74	163,002.63	20.84	181,308.00	138,093.24	0.8	2.7	
6741.00	6086253	Fortescue Metals G NPV	8.97	60,482.14	19.99	134,752.59	102,634.31	0.6	2.2	
				404,090.58		571,552.59	435,323.03	2.5	2.9	
Australian Dollar Total				404,090.58		571,552.59	435,323.03	2.5	2.9	

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	
Brazilian Real(FX= 5.6430)									
COMMON STOCKS- BRL									
9520.00	bg36zk1	B3 SA NPV	63.21	601,735.58	54.62	519,982.40	92,146.45	0.5	0.0
61330.00	b1ybrg0	Cia Energ Mg-Cemig Prf Br15.00	12.35	757,370.05	13.03	799,129.90	141,614.37	0.8	0.0
19030.00	b019kx8	Cia Siderurgica NC NPV	37.42	712,052.02	37.90	721,237.00	127,810.92	0.7	0.8
9084.00	b0p72g5	Cosan SA Industrial NPV	73.24	665,348.80	91.42	830,459.28	147,166.27	0.9	1.1
10360.00	2196286	Vale SA NPV	93.64	970,089.12	97.97	1,014,969.20	179,863.41	1.0	0.0
				3,706,595.57		3,885,777.78	688,601.41	4.0	0.4
CASH AND EQUIVALENTS- BRL									
18149.44	divacc	Dividend Accrual - Br	1.00	18,149.44	1.00	18,149.44	3,216.28	0.0	0.0
				18,149.44		18,149.44	3,216.28	0.0	0.0
Brazilian Real Total				3,724,745.01		3,903,927.22	691,817.69	4.0	0.4
British Pound Sterling(FX= 0.7248)									
COMMON STOCKS- GBP									
4391.00	b02j639	Admiral Group GBP	22.14	97,197.07	31.01	136,164.91	187,866.79	1.1	3.6
21140.00	bvyvfw2	Auto Trader Group GBP	5.92	125,210.52	5.54	117,200.16	161,701.12	0.9	1.2
1320.00	b02l3w3	Berkeley Group Hlgs GBP	44.32	58,498.51	44.39	58,594.80	80,843.27	0.5	0.6
93220.00	3091357	BT Group GBP	1.28	119,511.11	1.55	144,304.56	199,097.07	1.2	0.0
3920.00	b19nlv4	Experian Ord USD	20.84	81,674.47	24.97	97,882.40	135,048.39	0.8	1.9
1650.00	bjvnss4	Ferguson PLC (New) GBP	63.38	104,584.62	86.68	143,022.00	197,327.52	1.1	2.5
7360.00	0925288	GlaxoSmithKline Ord GBP	15.65	115,161.80	12.88	94,796.80	130,791.19	0.8	6.2
2510.00	0718875	Rio Tinto GBP	42.55	106,791.21	55.50	139,305.00	192,199.17	1.1	7.4
9230.00	b1n7z09	Safestore Holdings GBP	7.74	71,400.44	7.96	73,424.65	101,304.02	0.6	2.3
11590.00	b5zn1n8	Segro PLC GBP	5.95	68,914.22	9.38	108,667.84	149,929.07	0.9	2.1
				948,943.98		1,113,363.12	1,536,107.62	8.9	2.9

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- GBP									
0.95	cash	Cash Account - GBP	1.00	0.95	1.00	0.95	1.31	0.0	0.0
11284.53	divacc	Dividend Accrual - GB	1.00	11,284.53	1.00	11,284.53	15,569.27	0.1	0.0
				11,285.48		11,285.48	15,570.58	0.1	0.0
British Pound Sterling Total				960,229.46		1,124,648.60	1,551,678.20	9.0	2.9
Canadian Dollar(FX= 1.2569)									
COMMON STOCKS- CAD									
3950.00	2011646	Alimentation Couche Tard Inc Sub Vtg Sh	45.92	181,378.21	40.52	160,054.00	127,345.35	0.7	0.9
2460.00	2117599	Canadian Apt Properties Real Estate	55.62	136,820.90	53.86	132,495.60	105,418.79	0.6	2.6
245.00	2793115	Canadian Pacific Railway Ltd	408.22	100,013.95	480.00	117,600.00	93,567.25	0.5	0.8
2080.00	bj2l575	CGI Inc Cl A	38.07	79,183.61	104.68	217,734.40	173,238.17	1.0	0.0
12400.00	B3KT055	CI Financial Corp	16.77	207,899.07	18.15	225,060.00	179,066.71	1.0	4.0
3010.00	2347200	Fortis Inc	52.26	157,300.68	54.53	164,135.30	130,592.59	0.8	3.7
7070.00	byyxjy9	Hydro One Ltd	27.42	193,854.74	29.27	206,938.90	164,648.84	1.0	3.5
1600.00	2583952	Metro Inc	62.63	100,210.93	57.33	91,728.00	72,982.46	0.4	1.7
2350.00	2754383	Royal Bank of Canada Montreal Que	75.92	178,407.28	115.87	272,294.50	216,648.37	1.3	3.7
6980.00	2381093	Telus Corporation	23.42	163,472.36	25.03	174,709.40	139,005.77	0.8	5.0
1430.00	2956662	Weston George Ltd	100.34	143,485.55	111.28	159,130.40	126,610.49	0.7	2.0
				1,642,027.27		1,921,880.50	1,529,124.80	8.9	2.7

Public School Teachers' Pension and Retirement Fund of Chicago

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
CASH AND EQUIVALENTS- CAD									
(2958.68)	cash	Cash Account - CAD	1.00	-2,958.68	1.00	-2,958.68	-2,354.04	0.0	0.0
6009.51	divacc	Dividend Accrual - CA	1.00	6,009.51	1.00	6,009.51	4,781.41	0.0	0.0
				3,050.83		3,050.83	2,427.36	0.0	0.0
Canadian Dollar Total				1,645,078.10		1,924,931.33	1,531,552.16	8.9	2.7
Egyptian Pound(FX= 15.7175)									
COMMON STOCKS- EGP									
152060.00	6298177	Eastern Tobacco Egp15	12.77	1,942,439.95	11.42	1,736,525.20	110,483.55	0.6	8.8
				1,942,439.95		1,736,525.20	110,483.55	0.6	8.8
Egyptian Pound Total				1,942,439.95		1,736,525.20	110,483.55	0.6	8.8
Danish Krone(FX= 6.3279)									
COMMON STOCKS- DKK									
1929.00	bhc8x90	Novo-Nordisk AS Dkk0.2 Ser B	417.21	804,796.27	429.75	828,987.75	131,004.16	0.8	1.9
1140.00	b44xtx8	Pandora AS DKK	621.71	708,745.64	679.60	774,744.00	122,432.07	0.7	1.3
				1,513,541.91		1,603,731.75	253,436.22	1.5	1.6
CASH AND EQUIVALENTS- DKK									
1383.30	cash	Cash Account - DKK	1.00	1,383.30	1.00	1,383.30	218.60	0.0	0.0
				1,383.30		1,383.30	218.60	0.0	0.0
Danish Krone Total				1,514,925.21		1,605,115.05	253,654.83	1.5	1.6

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
Euro(FX= 0.8508)									
COMMON STOCKS- EUR									
700.00	5231485	Allianz SE NPV (Regd) (Vinkuliert)	158.10	110,667.45	217.05	151,935.00	178,569.12	1.0	4.1
255.00	b929f46	ASML Holding NV EUR	320.96	81,843.56	517.00	131,835.00	154,945.60	0.9	0.4
3980.00	b019m65	Azimut Holding SPA NPV	15.60	62,092.86	19.44	77,351.30	90,910.94	0.5	6.1
26430.00	b90lkt4	Commerzbank AG NPV	5.10	134,701.54	5.23	138,176.04	162,398.22	0.9	0.0
8430.00	5842359	Deutsche Telekom NPV (Regd)	15.50	130,669.43	17.17	144,743.10	170,116.48	1.0	4.1
2490.00	b62g1b5	Edenred EUR	38.79	96,597.21	44.54	110,904.60	130,346.11	0.8	1.9
17980.00	7144569	Enel SPA EUR	5.39	96,970.09	8.49	152,704.14	179,473.09	1.0	3.3
41278.00	7598003	Hera EUR	3.34	137,903.41	3.27	134,896.50	158,543.79	0.9	3.1
11670.00	b288c92	Iberdrola SA EUR	6.11	71,348.13	10.99	128,194.95	150,667.45	0.9	2.9
22889.00	bd2z8s7	Italgas Spa NPV	5.52	126,430.17	5.54	126,690.62	148,899.41	0.9	4.2
5980.00	bd0q398	Kon Ahold Delhaize EUR	25.09	150,024.71	23.75	142,025.00	166,921.90	1.0	4.0
520.00	4057808	L'Oreal EUR	219.43	114,101.37	326.80	169,936.00	199,725.69	1.2	1.2
1010.00	4741844	Merck KGAA NPV	113.09	114,221.09	145.80	147,258.00	173,072.24	1.0	0.9
3880.00	bng8pq9	NN Group NV EUR	33.85	131,329.84	41.69	161,757.20	190,113.15	1.1	2.1
5060.00	5051605	Ote(Hellenic Tlcm) Eur2.83(Cr)	13.80	69,841.74	13.68	69,220.80	81,355.17	0.5	4.1
8650.00	b0704t9	Raiffeisen Bank Intl NPV (Regd)	14.54	125,755.59	18.73	162,014.50	190,415.55	1.1	0.0
6893.00	bywlc68	Relx PLC GBP	9.33	64,299.11	21.42	147,648.06	173,530.68	1.0	2.0
5120.00	4768962	RWE AG NPV	36.48	186,777.98	33.42	171,110.40	201,105.96	1.2	2.4
1530.00	5671735	Sanofi EUR	77.85	119,113.63	84.25	128,902.50	151,499.04	0.9	3.6
6766.00	bd3cwg3	TOKMANNI GROUP OYJ	13.38	90,528.48	20.00	135,320.00	159,041.52	0.9	2.5
1020.00	b29l881	Vgp NV NPV	141.95	144,784.43	136.40	139,128.00	163,517.06	1.0	1.5
1750.00	5671519	Wolters Kluwer EUR	14.77	25,847.98	74.12	129,710.00	152,448.09	0.9	1.7
				2,385,849.82		3,001,461.71	3,527,616.26	20.5	2.4
CASH AND EQUIVALENTS- EUR									
3738.21	divacc	Dividend Accrual - Eu	1.00	3,738.21	1.00	3,738.21	4,393.52	0.0	0.0
				3,738.21		3,738.21	4,393.52	0.0	0.0
Euro Total				2,389,588.03		3,005,199.92	3,532,009.77	20.5	2.4

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
Indian Rupee(FX= 73.1137)									
COMMON STOCKS- INR									
7090.00	6702634	Aurobindo Pharma Inr1	833.14	5,906,996.91	881.30	6,248,417.00	85,461.59	0.5	0.3
3040.00	b2qkxw0	Bajaj Auto Ltd INR	3,026.94	9,201,891.21	3,670.60	11,158,624.00	152,620.05	0.9	1.6
8011.00	6294896	Hcl Technologies Inr2	538.57	4,314,453.83	982.65	7,872,009.15	107,667.97	0.6	0.8
6920.00	6205122	Infosys Ltd Inr5	681.68	4,717,230.85	1,368.05	9,466,906.00	129,481.88	0.8	1.6
28080.00	b1s34k5	Marico Ltd Inr1	362.94	10,191,396.16	411.30	11,549,304.00	157,963.50	0.9	1.2
				34,331,968.97		46,295,260.15	633,194.99	3.7	1.2
CASH AND EQUIVALENTS- INR									
0.17	cash	Cash Account - INR	1.00	0.17	1.00	0.17	0.00	0.0	0.0
96134.69	divacc	Dividend Accrual - In	1.00	96,134.69	1.00	96,134.69	1,314.86	0.0	0.0
				96,134.86		96,134.86	1,314.87	0.0	0.0
Indian Rupee Total				34,428,103.83		46,391,395.01	634,509.86	3.7	1.2
Indonesian Rupiah(FX= 14,524.9611)									
COMMON STOCKS- IDR									
299560.00	b800mq5	Astra Intl Idr50	5,831.76	1,746,961,701.86	5,275.00	1,580,179,000.00	108,790.29	0.6	3.5
146504.00	6462422	Indah Kiat Pulp&PA Idr 1000	12,280.46	1,799,136,156.60	10,450.00	1,530,966,800.00	105,402.19	0.6	0.5
				3,546,097,858.46		3,111,145,800.00	214,192.48	1.2	2.0
Indonesian Rupiah Total				3,546,097,858.46		3,111,145,800.00	214,192.48	1.2	2.0
Hong Kong Dollar(FX= 7.7745)									
COMMON STOCKS- HKD									
319000.00	b5nrrj0	China Everbright B H CNY	2.98	949,364.17	3.39	1,081,410.00	139,097.94	0.8	6.9
95800.00	b41xc98	China Resources Cement HKD	10.58	1,013,975.97	8.73	836,334.00	107,574.68	0.6	6.1
25400.00	byzq077	Ck Asset Holdings HKD	42.21	1,072,136.46	47.20	1,198,880.00	154,207.69	0.9	4.1
19300.00	6420538	Henderson Land Dev NPV	30.94	597,162.87	34.90	673,570.00	86,638.93	0.5	5.2
90300.00	b0wc2b8	Nine Dragons Paper HKD	10.54	951,434.43	11.38	1,027,614.00	132,178.35	0.8	2.8
6030.00	6859927	Sun Hung Kai Prop NPV	118.74	716,010.89	117.80	710,334.00	91,367.75	0.5	4.2

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	
3120.00	bmmv2k8	Tencent Holdings Ltd Hkd0.00002	389.90	1,216,473.02	610.00	1,903,200.00	244,801.88	1.4	0.2
27100.00	bz04kx9	Yadea Group Holdin USD	18.16	492,191.73	17.26	467,746.00	60,164.51	0.3	0.0
				7,008,749.55		7,899,088.00	1,016,031.75	5.9	3.4
Hong Kong Dollar Total				7,008,749.55		7,899,088.00	1,016,031.75	5.9	3.4

Japanese Yen(FX= 110.5000)

COMMON STOCKS- JPY

19180.00	6022105	Amada Co Ltd NPV	864	16,575,849	1,234	23,668,120	214,191.13	1.2	2.4
10400.00	6985383	Astellas Pharma NPV	1,695	17,632,623	1,702	17,700,800	160,188.24	0.9	2.4
1750.00	b3ff8w8	Hoshizaki Corp NPV	8,276	14,482,300	9,880	17,290,000	156,470.59	0.9	1.1
2790.00	6689533	Kakaku.com Inc NPV	2,805	7,824,901	3,020	8,425,800	76,251.58	0.4	1.3
200.00	6490995	Keyence Corp NPV	44,936	8,987,174	50,270	10,054,000	90,986.43	0.5	0.4
1020.00	6194468	Kose Corporation NPV	17,331	17,677,773	15,660	15,973,200	144,553.85	0.8	0.8
4200.00	6497509	Kubota Corp NPV	1,937	8,136,293	2,520	10,581,900	95,763.80	0.6	1.4
170.00	6639550	Nintendo Co Ltd NPV	56,839	9,662,709	61,810	10,507,700	95,092.31	0.6	1.6
2099.00	6659428	Omron Corp NPV	7,790	16,351,318	8,640	18,135,360	164,120.90	1.0	1.0
4400.00	bd3d170	Open House Co Ltd NPV	4,129	18,165,893	4,720	20,768,000	187,945.70	1.1	1.3
7590.00	b5n4qn8	Pola Orbis Holding In NPV	1,791	13,592,336	2,664	20,219,760	182,984.25	1.1	3.0
4430.00	bqrrz00	Recruit Holdings Co L NPV	4,100	18,164,952	5,401	23,926,430	216,528.78	1.3	0.6
1900.00	6804682	Shionogi & Co NPV	5,842	11,100,394	5,952	11,308,800	102,342.08	0.6	1.8
1820.00	6125286	Trend Micro Inc NPV	6,253	11,380,404	5,540	10,082,800	91,247.06	0.5	2.9
4580.00	b292rc1	ZOZO, Inc.	2,658	12,174,696	3,270	14,976,600	135,534.84	0.8	0.9
				201,909,614		233,619,270	2,114,201.54	12.3	1.5

Quantity		Symbol	Security	Local Currency			Reporting Currency		
				Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets
CASH AND EQUIVALENTS- JPY									
1457440.00	divacc	Dividend Accrual - Jp	1	1,457,440	1	1,457,440	13,189.50	0.1	0.0
				1,457,440		1,457,440	13,189.50	0.1	0.0
Japanese Yen Total				203,367,054		235,076,710	2,127,391.04	12.4	1.5
Mexican Peso(FX= 20.4605)									
COMMON STOCKS- MXN									
28000.00	2421041	Gpo Fin Banorte NPV Series O	110.75	3,101,088.05	115.13	3,223,640.00	157,554.31	0.9	0.0
8250.00	2392545	Gruma SAB de CV Ser B NPV	278.59	2,298,340.57	241.39	1,991,467.50	97,332.30	0.6	1.8
				5,399,428.62		5,215,107.50	254,886.61	1.5	0.7
Mexican Peso Total				5,399,428.62		5,215,107.50	254,886.61	1.5	0.7
Polish Zloty(FX= 3.9460)									
COMMON STOCKS- PLN									
84280.00	b0l9113	POL.GORN.NAFT.I GA	5.42	457,009.31	6.01	506,859.92	128,449.04	0.7	3.0
				457,009.31		506,859.92	128,449.04	0.7	3.0
Polish Zloty Total				457,009.31		506,859.92	128,449.04	0.7	3.0
Thai Baht(FX= 31.2500)									
COMMON STOCKS- THB									
215350.00	bytbs8	Thai Union Group Thb0.25 (Local)	15.70	3,381,106.72	14.70	3,165,645.00	101,300.64	0.6	3.7
				3,381,106.72		3,165,645.00	101,300.64	0.6	3.7

Public School Teachers' Pension and Retirement Fund of Chicago

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
CASH AND EQUIVALENTS- THB									
79679.50	divacc	Dividend Accrual - Th	1.00	79,679.50	1.00	79,679.50	2,549.74	0.0	0.0
				79,679.50		79,679.50	2,549.74	0.0	0.0
Thai Baht Total				3,460,786.22		3,245,324.50	103,850.38	0.6	3.6
South Korean Won(FX= 1,131.7505)									
COMMON STOCKS- KRW									
930.00	b0v3xr5	Hyundai Glovis Co KRW	186,101.60	173,074,491.02	187,500.00	174,375,000.00	154,075.55	0.9	1.9
				173,074,491.02		174,375,000.00	154,075.55	0.9	1.9
CASH AND EQUIVALENTS- KRW									
3357900.00	divacc	Dividend Accrual - Kr	1.00	3,357,900.00	1.00	3,357,900.00	2,967.00	0.0	0.0
				3,357,900.00		3,357,900.00	2,967.00	0.0	0.0
South Korean Won Total				176,432,391.02		177,732,900.00	157,042.54	0.9	1.8
Swedish Krona(FX= 8.7163)									
COMMON STOCKS- SEK									
900.00	bjxsch4	Evolution Gaming NPV	744.29	669,865.33	1,286.00	1,157,400.00	132,785.70	0.8	0.0
2420.00	b1xftl2	Hexagon ABM Ser B NPV	528.19	1,278,228.58	805.60	1,949,552.00	223,667.38	1.3	0.1
2170.00	5679591	Investor ABM Ser B NPV	471.14	1,022,377.99	696.40	1,511,188.00	173,374.94	1.0	1.9
4810.00	7187627	Lundin Petroleum A NPV	209.22	1,006,345.44	274.40	1,319,864.00	151,424.80	0.9	0.4
7439.00	b1vq252	Sandvik Ab NPV	141.43	1,052,126.85	238.60	1,774,945.40	203,635.19	1.2	0.0
6580.00	7142091	Skanska ABM Ser B NPV	226.08	1,487,580.50	219.00	1,441,020.00	165,324.74	1.0	2.7
				6,516,524.68		9,153,969.40	1,050,212.75	6.1	0.8

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- SEK									
81220.90	divacc	Dividend Accrual - SE	1.00	81,220.90	1.00	81,220.90	9,318.28	0.1	0.0
				81,220.90		81,220.90	9,318.28	0.1	0.0
Swedish Krona Total				6,597,745.58		9,235,190.30	1,059,531.03	6.2	0.8
Swiss Franc(FX= 0.9412)									
COMMON STOCKS- CHF									
9980.00	7171589	Credit Suisse Gp Chf0.04 (Regd)	10.68	106,606.41	9.90	98,821.96	105,001.29	0.6	2.8
1660.00	7123870	Nestle SA CHF (Regd)	102.15	169,576.63	105.34	174,864.40	185,798.65	1.1	2.6
460.00	7110388	Roche Holdings AG Genusscheine NPV	239.33	110,091.98	305.45	140,507.00	149,292.89	0.9	2.8
11520.00	brjl176	UBS Group AG CHF (Regd)	12.45	143,444.36	14.64	168,595.20	179,137.44	1.0	2.5
350.00	5983816	Zurich Insurance CHF	329.56	115,346.07	403.40	141,190.00	150,018.59	0.9	4.7
				645,065.45		723,978.56	769,248.86	4.5	3.1
Swiss Franc Total				645,065.45		723,978.56	769,248.86	4.5	3.1
Taiwan Dollar(FX= 28.5330)									
COMMON STOCKS- TWD									
98400.00	6005850	Acer Inc TWD	24.17	2,378,167.57	31.45	3,094,680.00	108,459.68	0.6	1.4
1700.00	b52j816	Airtac Internation TWD	1,117.16	1,899,180.00	1,005.00	1,708,500.00	59,878.04	0.3	0.5
53660.00	6411673	Fubon Financial HI TWD	41.60	2,232,340.61	56.80	3,047,888.00	106,819.75	0.6	3.5
4600.00	6372480	Mediatek Inc TWD	714.52	3,286,799.67	969.00	4,457,400.00	156,219.11	0.9	1.1
16350.00	6889106	Taiwan Semicon Man TWD	125.36	2,049,704.81	587.00	9,597,450.00	336,363.16	2.0	1.7
27600.00	6916628	Utd Micro Elect TWD	49.92	1,377,769.80	50.20	1,385,520.00	48,558.51	0.3	1.6
				13,223,962.45		23,291,438.00	816,298.25	4.7	1.7

Quantity		Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
					Total Cost	Price		Market Value	% Assets	
CASH AND EQUIVALENTS- TWD										
32291.25	divacc		Dividend Accrual - TW	1.00	32,291.25	1.00	32,291.25	1,131.72	0.0	0.0
					32,291.25		32,291.25	1,131.72	0.0	0.0
Taiwan Dollar Total					13,256,253.70		23,323,729.25	817,429.97	4.8	1.7
South African Rand(FX= 14.7663)										
COMMON STOCKS- ZAR										
3730.00	b1g4262		Kumba Iron Ore Ltd ZAR	323.31	1,205,947.42	608.50	2,269,705.00	153,708.96	0.9	7.6
490.00	6622691		Naspers N ZAR	2,513.23	1,231,482.92	3,531.71	1,730,537.90	117,195.49	0.7	0.2
9280.00	6801575		Shoprite Holdings Ltd Zar0.01134	143.06	1,327,562.91	157.12	1,458,073.60	98,743.66	0.6	2.4
					3,764,993.25		5,458,316.50	369,648.12	2.1	3.9
CASH AND EQUIVALENTS- ZAR										
34.76	cash		Cash Account - ZAR	1.00	34.76	1.00	34.76	2.35	0.0	0.0
					34.76		34.76	2.35	0.0	0.0
South African Rand Total					3,765,028.01		5,458,351.26	369,650.47	2.1	3.9
Hungarian Forint(FX= 308.2149)										
COMMON STOCKS- HUF										
6139.00	bc9zh86		RICHTER GEDEON NYRT	6,626.36	40,679,216.95	9,105.00	55,895,595.00	181,352.64	1.1	0.7
					40,679,216.95		55,895,595.00	181,352.64	1.1	0.7
Hungarian Forint Total					40,679,216.95		55,895,595.00	181,352.64	1.1	0.7
Total Portfolio					4,055,209,505.14			17,205,151.06	100.0	2.1

Purchases

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Brazilian Real								
3/24/2021	3/26/2021	61330.00	b1ybrg0	Cia Energ Mg-Cemig Prf Brl5.00	5.56070	12.35	757,370.05	136,200.49
3/24/2021	3/26/2021	10360.00	2196286	Vale SA NPV	5.56070	93.64	970,089.12	174,454.50
Brazilian Real Total							1,727,459.17	310,654.98
Swedish Krona								
3/24/2021	3/26/2021	6580.00	7142091	Skanska ABM Ser B NPV	8.59665	226.08	1,487,580.50	173,041.88
Swedish Krona Total							1,487,580.50	173,041.88

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Canadian Dollar								
3/24/2021	3/26/2021	7140.00	b29vfc4	B2Gold Corp	1.25530	5.69	40,625.77	32,363.40
3/24/2021	3/26/2021	5910.00	b29vfc4	B2Gold Corp	1.25530	5.69	33,627.22	26,788.19
Canadian Dollar Total							74,252.99	59,151.59
Hong Kong Dollar								
3/24/2021	3/26/2021	300.00	bd9gzx7	Yihai International USD	7.76780	84.11	25,231.95	3,248.27
3/24/2021	3/26/2021	1800.00	bd9gzx7	Yihai International USD	7.76780	84.11	151,391.72	19,489.65
3/24/2021	3/26/2021	700.00	bd9gzx7	Yihai International USD	7.76780	84.11	58,874.56	7,579.31
3/24/2021	3/26/2021	800.00	bd9gzx7	Yihai International USD	7.76780	84.11	67,285.21	8,662.07
3/24/2021	3/26/2021	300.00	bd9gzx7	Yihai International USD	7.76780	84.11	25,231.96	3,248.28
Hong Kong Dollar Total							328,015.40	42,227.58
Japanese Yen								
3/24/2021	3/26/2021	21560.00	b10rb15	Inpex Corporation NPV	108.81500	753.78	16,251,600.00	149,350.73
Japanese Yen Total							16,251,600.00	149,350.73
Turkish Lira								
3/23/2021	3/25/2021	32220.00	b03mp41	Aselsan Elektronik Try1 (B Shares)	7.84525	14.73	474,648.96	60,501.44
3/23/2021	3/25/2021	10629.00	b03n0c7	Haci Omer Sabanci Try1	7.84525	8.37	88,984.31	11,342.44
3/23/2021	3/25/2021	12974.00	b03n0c7	Haci Omer Sabanci Try1	7.84525	8.37	108,616.28	13,844.85
3/23/2021	3/25/2021	1900.00	b03n0c7	Haci Omer Sabanci Try1	7.84525	8.37	15,906.50	2,027.53
3/23/2021	3/25/2021	4200.00	b03n0c7	Haci Omer Sabanci Try1	7.84525	8.37	35,161.73	4,481.91
Turkish Lira Total							723,317.78	92,198.18

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Swedish Krona								
3/24/2021	3/26/2021	1290.00	b1vq252	Sandvik Ab NPV	8.59665	227.95	294,055.69	34,205.85
Swedish Krona Total							294,055.69	34,205.85

Ex-Date	Pay-Date	Symbol	Security	Amount
COMMON STOCKS- AUD				
3/1/2021	3/24/2021	6086253	Fortescue Metals G NPV	7,713.87
3/4/2021	3/23/2021	6144690	BHP Group Ltd NPV	5,770.73
				13,484.60
COMMON STOCKS- BRL				
3/25/2021	5/7/2021	bg36zk1	B3 SA NPV	987.94
3/25/2021	4/8/2021	bg36zk1	B3 SA NPV	663.10
3/29/2021	4/8/2021	bg36zk1	B3 SA NPV	187.80
				1,838.84
COMMON STOCKS- GBP				
3/4/2021	4/15/2021	0718875	Rio Tinto GBP	2,344.79
3/4/2021	4/15/2021	0718875	Rio Tinto GBP	7,791.16
3/4/2021	3/19/2021	b02l3w3	Berkeley Group Hlgs GBP	168.62
3/4/2021	4/8/2021	b1n7z09	Safestore Holdings GBP	1,312.03
3/18/2021	5/4/2021	b5zn1n8	Segro PLC GBP	1,964.13
3/25/2021	4/13/2021	bjvnss4	Ferguson PLC (New) GBP	2,970.00
3/25/2021	5/11/2021	bjvnss4	Ferguson PLC (New) GBP	2,970.00
3/25/2021	4/13/2021	bjvnss4	Ferguson PLC (New) GBP	1,202.85
3/25/2021	5/11/2021	bjvnss4	Ferguson PLC (New) GBP	1,202.85
				21,926.43
COMMON STOCKS- CAD				
3/1/2021	3/1/2021	2347200	Fortis Inc	180.15
3/5/2021	3/16/2021	b29vfc4	B2Gold Corp	522.00
3/8/2021	3/8/2021	2583952	Metro Inc	47.39
3/10/2021	4/1/2021	2381093	Telus Corporation	1,718.02
3/12/2021	4/1/2021	2956662	Weston George Ltd	629.45
3/16/2021	3/31/2021	byxjy9	Hydro One Ltd	1,440.12
3/25/2021	4/9/2021	2011646	Alimentation Couche Tard Inc Sub Vtg Sh	274.02
3/25/2021	4/26/2021	2793115	Canadian Pacific Railway Ltd	184.53
3/30/2021	4/15/2021	2117599	Canadian Apt Properties Real Estate	190.40
3/30/2021	4/15/2021	B3KT055	CI Financial Corp	1,767.36

Ex-Date	Pay-Date	Symbol	Security	Amount
				6,953.44
COMMON STOCKS- DKK				
3/26/2021	3/30/2021	bhc8x90	Novo-Nordisk AS Dkk0.2 Ser B	1,306.87
				1,306.87
COMMON STOCKS- EUR				
3/24/2021	4/9/2021	bd3cwg3	TOKMANNI GROUP OYJ	4,422.49
				4,422.49
COMMON STOCKS- INR				
3/4/2021	3/4/2021	6702634	Aurobindo Pharma Inr1	4.55
3/10/2021	4/2/2021	b1s34k5	Marico Ltd Inr1	1,318.43
				1,322.98
COMMON STOCKS- HKD				
3/10/2021	3/18/2021	6859927	Sun Hung Kai Prop NPV	971.10
				971.10
COMMON STOCKS- JPY				
3/18/2021	6/15/2021	6490995	Keyence Corp NPV	155.42
3/26/2021	3/26/2021	6125286	Trend Micro Inc NPV	-130.94
3/30/2021	6/28/2021	6022105	Amada Co Ltd NPV	2,208.78
3/30/2021	6/28/2021	6022105	Amada Co Ltd NPV	2,608.22
3/30/2021	6/28/2021	6194468	Kose Corporation NPV	469.85
3/30/2021	6/28/2021	6639550	Nintendo Co Ltd NPV	1,396.51
3/30/2021	6/28/2021	6659428	Omron Corp NPV	676.82
3/30/2021	6/28/2021	6689533	Kakaku.com Inc NPV	428.39
3/30/2021	6/28/2021	6804682	Shionogi & Co NPV	773.11
3/30/2021	6/28/2021	6985383	Astellas Pharma NPV	1,676.73
3/30/2021	6/28/2021	b292rc1	ZOZO, Inc.	808.73
3/30/2021	6/28/2021	bd3d170	Open House Co Ltd NPV	1,689.02
3/30/2021	6/28/2021	bqrrz00	Recruit Holdings Co L NPV	323.10
				13,083.75

Ex-Date	Pay-Date	Symbol	Security	Amount
COMMON STOCKS- THB				
3/8/2021	4/21/2021	bytbs8	Thai Union Group Thb0.25 (Local)	2,586.16
				2,586.16
COMMON STOCKS- SEK				
3/31/2021	4/8/2021	7142091	Skanska ABM Ser B NPV	2,264.72
3/31/2021	4/8/2021	7142091	Skanska ABM Ser B NPV	4,906.90
3/31/2021	4/8/2021	7187627	Lundin Petroleum A NPV	2,146.66
				9,318.28
COMMON STOCKS- CHF				
3/18/2021	3/22/2021	7110388	Roche Holdings AG Genusscheine NPV	2,931.21
				2,931.21
COMMON STOCKS- TWD				
3/17/2021	4/15/2021	6889106	Taiwan Semicon Man TWD	1,141.56
				1,141.56
COMMON STOCKS- ZAR				
3/10/2021	3/15/2021	b1g4262	Kumba Iron Ore Ltd ZAR	10,155.68
				10,155.68
CASH AND EQUIVALENTS				
3/2/2021	3/2/2021	cash	Cash Account - USD	18.24
				18.24
CASH AND EQUIVALENTS- ZAR				
3/31/2021	3/31/2021	cash	Cash Account - ZAR	0.29
				0.29
NET INCOME				91,461.92

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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