



ATIVO
CAPITAL

Monthly Report

Account

5/31/2021

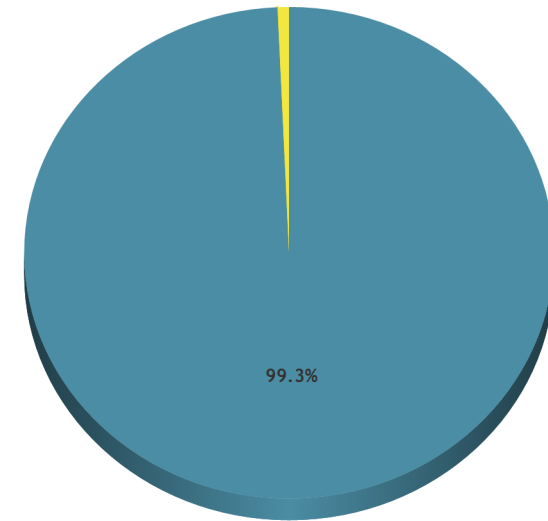
Public School Teachers' Pension and Retirement Fund of Chicago



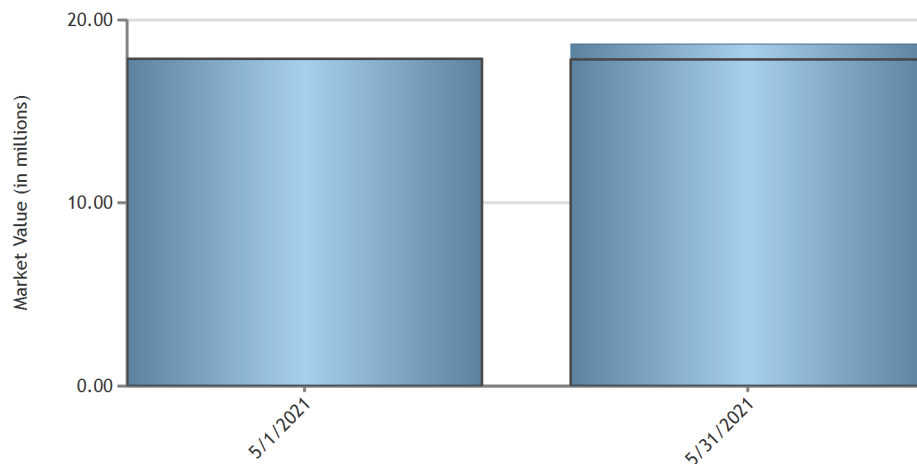
Activity Summary

	Month to Date	Year to Date
Beginning Value	17,869,989.02	21,617,713.44
Net Contributions/Withdrawals	-37,090.12	-5,203,193.27
Realized Gains	399.85	154,613.44
Unrealized Gains	770,197.65	1,869,329.67
Income Received	71,490.98	236,524.12
Ending Value	18,674,987.38	18,674,987.38

Portfolio Allocation as of 5/31/2021



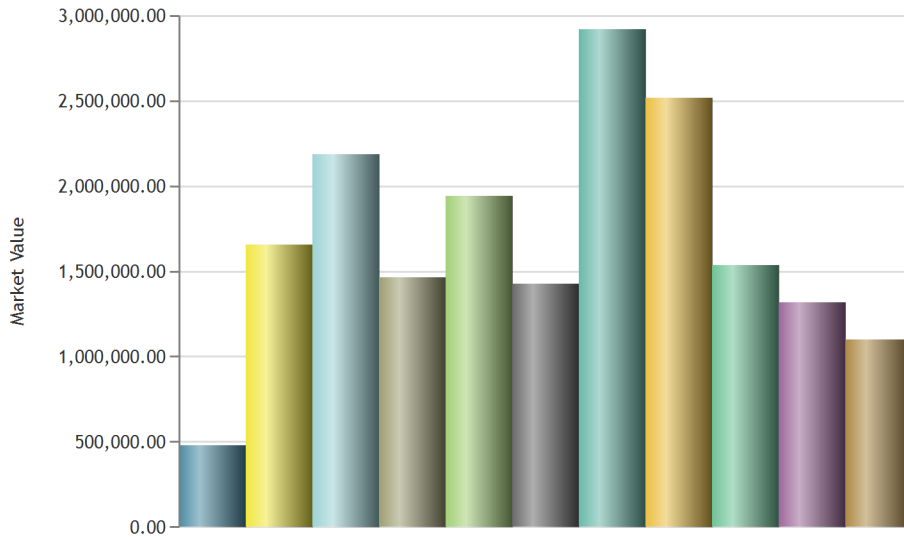
Change in Portfolio



□ Beginning Market Value Plus Flows ■ Ending Market Value

Asset Class	Market Value	% Assets	Curr. Yield
Equities	18,545,610.86	99.3	2.1
Cash and Equivalents	129,376.52	0.7	1.9
Total	18,674,987.38	100.0	2.1

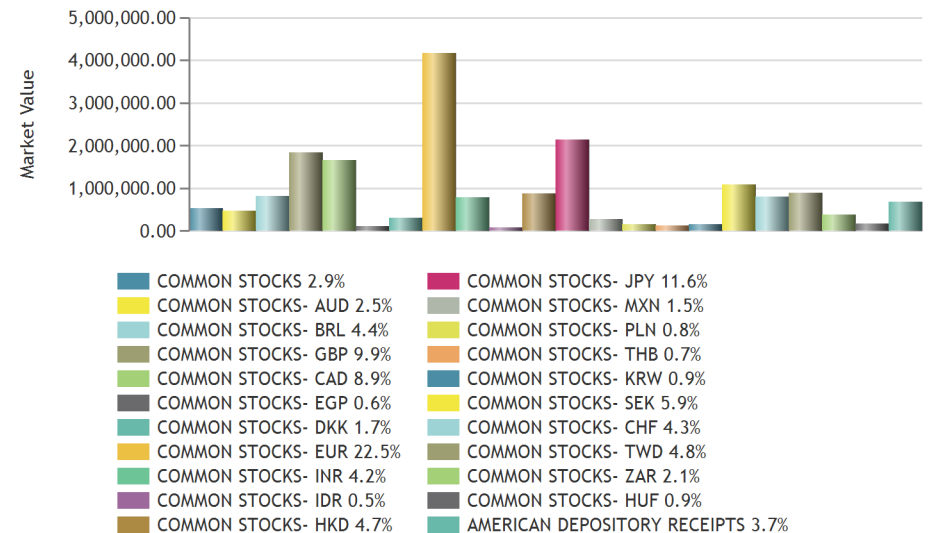
Portfolio Allocation as of 5/31/2021



Top 10 Holdings

Symbol	Security	Market Value	% Assets
6889106	Taiwan Semicon Man TWD	353,593.55	1.9
bmmv2k8	Tencent Holdings Ltd Hkd0.00002	248,834.60	1.3
4057808	L'Oreal EUR	234,156.91	1.3
3091357	BT Group GBP	231,697.71	1.2
B3KT055	CI Financial Corp	230,120.02	1.2
2196286	Vale SA NPV	226,583.36	1.2
bjvnss4	Ferguson PLC (New) GBP	224,790.40	1.2
0718875	Rio Tinto GBP	216,361.47	1.2
baba	Alibaba Group Holding Ltd Sp ADS	216,099.60	1.2
b90lkt4	Commerzbank AG NPV	213,211.88	1.1
Top 10 Holdings Total		2,395,449.50	12.8

Equity Allocation by Security Type



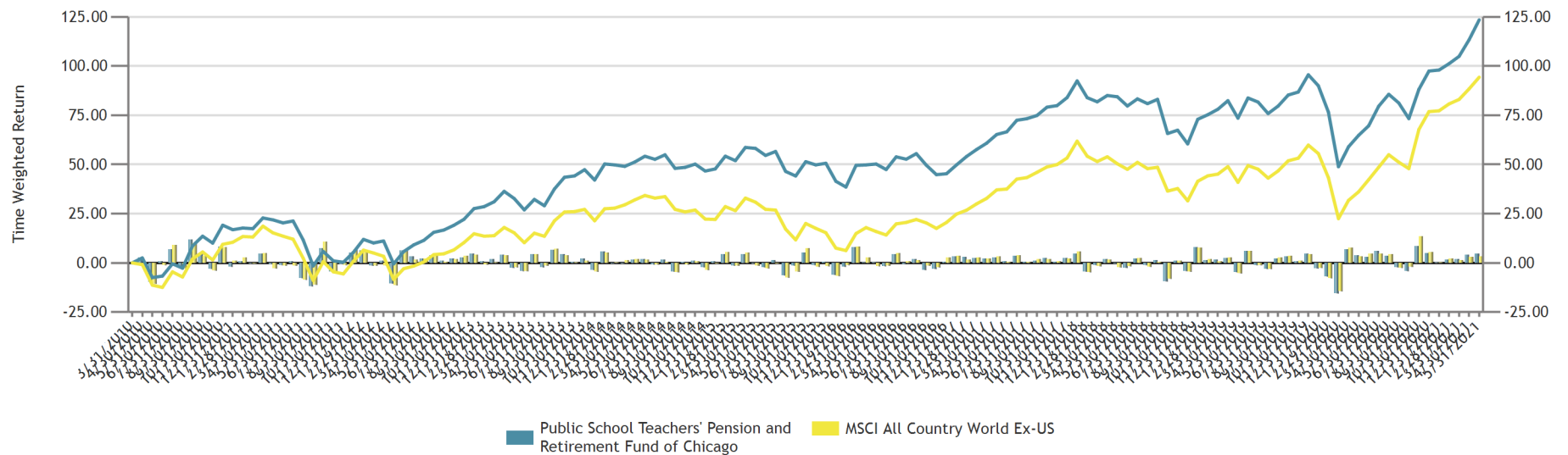
Performance History

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
	4.72	9.05	13.17	35.61	6.62	8.27	7.47

Index

MSCI All Country World Ex-US	3.13	6.16	9.87	42.78	8.93	10.88	6.13
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Time Weighted Return Since Inception 3/31/2010



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
US Dollar(FX= 1.0000)									
COMMON STOCKS									
3030.00	aer	AerCap Holdings NV	40.51	122,749.85	59.00	178,770.00	178,770.00	1.0	0.0
1389.00	chkp	Check Point Software Tech Ltd	107.50	149,319.92	116.98	162,485.22	162,485.22	0.9	0.0
840.00	iclr	Icon PLC	145.13	121,910.88	223.76	187,958.40	187,958.40	1.0	0.0
				393,980.65		529,213.62	529,213.62	2.8	0.0
AMERICAN DEPOSITORY RECEIPTS									
1010.00	baba	Alibaba Group Holding Ltd Sp ADS	192.25	194,175.86	213.96	216,099.60	216,099.60	1.2	0.0
430.00	bidu	Baidu Inc Sp ADR A	294.49	126,630.14	196.27	84,396.10	84,396.10	0.5	0.0
1270.00	sap	Sap SE Sp ADR	65.60	83,312.89	139.93	177,711.10	177,711.10	1.0	2.1
25860.00	wit	Wipro Ltd Sp ADR 1 Sh	4.31	111,451.79	7.93	205,069.80	205,069.80	1.1	0.2
				515,570.68		683,276.60	683,276.60	3.7	0.6
CASH AND EQUIVALENTS									
	cash	Cash Account - USD		77,920.56		77,920.56	77,920.56	0.4	3.2
				77,920.56		77,920.56	77,920.56	0.4	3.2
US Dollar Total				987,471.89		1,290,410.78	1,290,410.78	6.9	0.5
Australian Dollar(FX= 1.2919)									
COMMON STOCKS- AUD									
5640.00	6144690	BHP Group Ltd NPV	32.02	180,605.81	47.85	269,874.00	208,896.00	1.1	3.3
8700.00	6315593	Brickworks NPV	18.74	163,002.63	20.92	182,004.00	140,880.22	0.8	2.7
6741.00	6086253	Fortescue Metals G NPV	8.97	60,482.14	22.43	151,200.63	117,036.87	0.6	1.9
				404,090.58		603,078.63	466,813.09	2.5	2.8
Australian Dollar Total				404,090.58		603,078.63	466,813.09	2.5	2.8
Brazilian Real(FX= 5.2481)									
COMMON STOCKS- BRL									
28560.00	bg36zk1	B3 SA NPV	21.07	601,735.58	17.54	500,942.40	95,453.05	0.5	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	
68381.00	b1ybrg0	Cia Energ Mg-Cemig Prf Br15.00	11.08	757,369.51	13.58	928,613.98	176,944.58	0.9	0.0
19030.00	b019kx8	Cia Siderurgica NC NPV	37.42	712,052.02	44.92	854,827.60	162,884.80	0.9	0.7
36336.00	b0p72g5	Cosan SA Industrial NPV	18.31	665,348.80	23.37	849,172.32	161,807.21	0.9	4.3
10360.00	2196286	Vale SA NPV	93.64	970,089.12	114.78	1,189,120.80	226,583.36	1.2	0.0
				3,706,595.03		4,322,677.10	823,673.00	4.4	1.0

CASH AND EQUIVALENTS- BRL

41453.09	divacc	Dividend Accrual - Br	1.00	41,453.09	1.00	41,453.09	7,898.76	0.0	0.0
				41,453.09		41,453.09	7,898.76	0.0	0.0

Brazilian Real Total				3,748,048.12		4,364,130.19	831,571.76	4.5	1.0
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British Pound Sterling(FX= 0.7035)

COMMON STOCKS- GBP

4391.00	b02j639	Admiral Group GBP	22.14	97,197.07	29.39	129,051.49	183,446.75	1.0	3.8
21140.00	bvyvfw2	Auto Trader Group GBP	5.92	125,210.52	5.62	118,722.24	168,763.72	0.9	1.2
1320.00	b02l3w3	Berkeley Group Hlgs GBP	44.32	58,498.51	46.79	61,762.80	87,795.85	0.5	0.6
93220.00	3091357	BT Group GBP	1.28	119,511.11	1.75	162,995.17	231,697.71	1.2	0.0
3920.00	b19nlv4	Experian Ord USD	20.84	81,674.47	27.03	105,957.60	150,618.78	0.8	1.7
1650.00	bjvnss4	Ferguson PLC (New) GBP	63.38	104,584.62	95.84	158,136.00	224,790.40	1.2	2.3
7360.00	0925288	GlaxoSmithKline Ord GBP	15.65	115,161.80	13.44	98,933.12	140,633.48	0.8	6.0
2510.00	0718875	Rio Tinto GBP	42.55	106,791.21	60.64	152,206.40	216,361.47	1.2	6.7
9230.00	b1n7z09	Safestore Holdings GBP	7.74	71,400.44	9.44	87,085.05	123,791.44	0.7	1.9
11590.00	b5zn1n8	Segro PLC GBP	5.95	68,914.22	10.44	120,941.65	171,918.61	0.9	1.9
50950.00	bg49kp9	Tritax Big Box REI GBP	1.92	98,035.07	1.97	100,320.55	142,605.71	0.8	3.5
				1,046,979.05		1,296,112.07	1,842,423.93	9.9	2.8

CASH AND EQUIVALENTS- GBP

0.95	cash	Cash Account - GBP	1.00	0.95	1.00	0.95	1.35	0.0	0.0
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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	
5826.82	divacc	Dividend Accrual - GB	1.00	5,826.82	1.00	5,826.82	8,282.83	0.0	0.0
				5,827.77		5,827.77	8,284.18	0.0	0.0
British Pound Sterling Total				1,052,806.82		1,301,939.84	1,850,708.11	9.9	2.7
Canadian Dollar(FX= 1.2081)									
COMMON STOCKS- CAD									
3950.00	2011646	Alimentation Couche Tard Inc	45.92	181,378.21	43.57	172,101.50	142,456.34	0.8	0.8
2460.00	2117599	Sub Vtg Sh Canadian Apt Properties Real Estate	55.62	136,820.90	55.38	136,234.80	112,767.82	0.6	2.5
1225.00	2793115	Canadian Pacific Railway Ltd	81.64	100,013.95	97.06	118,898.50	98,417.76	0.5	0.8
2080.00	bj2l575	CGI Inc Cl A	38.07	79,183.61	107.32	223,225.60	184,774.11	1.0	0.0
12400.00	B3KT055	CI Financial Corp	16.77	207,899.07	22.42	278,008.00	230,120.02	1.2	3.2
3010.00	2347200	Fortis Inc	52.26	157,300.68	54.82	165,008.20	136,584.89	0.7	3.7
7070.00	byxjy9	Hydro One Ltd	27.42	193,854.74	30.69	216,978.30	179,602.93	1.0	3.5
1600.00	2583952	Metro Inc	62.63	100,210.93	57.92	92,672.00	76,708.88	0.4	1.7
1890.00	2754383	Royal Bank of Canada Montreal Que	75.55	142,785.57	124.21	234,756.90	194,319.10	1.0	3.5
6980.00	2381093	Telus Corporation	23.42	163,472.36	27.10	189,158.00	156,574.79	0.8	4.7
1430.00	2956662	Weston George Ltd	100.34	143,485.55	117.74	168,368.20	139,366.11	0.7	1.9
				1,606,405.56		1,995,410.00	1,651,692.74	8.8	2.5
CASH AND EQUIVALENTS- CAD									
2160.51	divacc	Dividend Accrual - CA	1.00	2,160.51	1.00	2,160.51	1,788.35	0.0	0.0
				2,160.51		2,160.51	1,788.35	0.0	0.0
Canadian Dollar Total				1,608,566.07		1,997,570.51	1,653,481.09	8.9	2.5

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	
Egyptian Pound(FX= 15.6700)										
COMMON STOCKS- EGP										
152060.00	6298177		Eastern Tobacco Egp15	12.77	1,942,439.95	11.78	1,791,266.80	114,311.86	0.6	8.5
					1,942,439.95		1,791,266.80	114,311.86	0.6	8.5
Egyptian Pound Total					1,942,439.95		1,791,266.80	114,311.86	0.6	8.5
Danish Krone(FX= 6.0829)										
COMMON STOCKS- DKK										
1929.00	bhc8x90		Novo-Nordisk AS Dkk0.2 Ser B	417.21	804,796.27	481.30	928,427.70	152,627.87	0.8	1.7
1140.00	b44xtx8		Pandora AS DKK	621.71	708,745.64	823.60	938,904.00	154,350.11	0.8	1.1
					1,513,541.91		1,867,331.70	306,977.98	1.6	1.4
CASH AND EQUIVALENTS- DKK										
1383.31	cash		Cash Account - DKK	1.00	1,383.31	1.00	1,383.31	227.41	0.0	0.0
					1,383.31		1,383.31	227.41	0.0	0.0
Danish Krone Total					1,514,925.22		1,868,715.01	307,205.39	1.6	1.4
Euro(FX= 0.8179)										
COMMON STOCKS- EUR										
700.00	5231485		Allianz SE NPV (Regd) (Vinkuliert)	158.10	110,667.45	215.45	150,815.00	184,393.86	1.0	4.2
255.00	b929f46		ASML Holding NV EUR	320.96	81,843.56	547.20	139,536.00	170,603.60	0.9	0.4
3980.00	b019m65		Azimut Holding SPA NPV	15.60	62,092.86	20.33	80,913.40	98,928.71	0.5	5.8
26430.00	b90lkt4		Commerzbank AG NPV	5.10	134,701.54	6.60	174,385.14	213,211.88	1.1	0.0
8430.00	5842359		Deutsche Telekom NPV (Regd)	15.50	130,669.43	16.99	143,259.42	175,156.03	0.9	4.1
2490.00	b62g1b5		Edenred EUR	38.79	96,597.21	44.47	110,730.30	135,384.33	0.7	1.9
17980.00	7144569		Enel SPA EUR	5.39	96,970.09	8.06	144,846.88	177,096.94	0.9	3.5
41278.00	7598003		Hera EUR	3.34	137,903.41	3.49	144,101.50	176,185.60	0.9	2.9
11670.00	b288c92		Iberdrola SA EUR	6.11	71,348.13	11.00	128,311.65	156,880.15	0.8	2.9
22889.00	bd2z8s7		Italgas Spa NPV	5.52	126,430.17	5.41	123,921.05	151,511.98	0.8	4.3
5980.00	bd0q398		Kon Ahold Delhaize EUR	25.09	150,024.71	23.63	141,277.50	172,732.84	0.9	4.1

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
520.00	4057808	L'Oreal EUR	219.43	114,101.37	368.30	191,516.00	234,156.91	1.3	1.0
1010.00	4741844	Merck KGAA NPV	113.09	114,221.09	147.55	149,025.50	182,205.93	1.0	0.8
3880.00	bng8pq9	NN Group NV EUR	33.85	131,329.84	41.53	161,136.40	197,013.31	1.1	2.1
5060.00	5051605	Ote(Hellenic Tlcm) Eur2.83(Cr)	13.80	69,841.74	14.81	74,938.60	91,623.63	0.5	3.8
8650.00	b0704t9	Raiffeisen Bank Intl NPV (Regd)	14.54	125,755.59	19.47	168,415.50	205,913.10	1.1	0.0
6893.00	bywlc68	Relx PLC GBP	9.33	64,299.11	21.40	147,510.20	180,353.25	1.0	2.0
4360.00	4768962	RWE AG NPV	36.48	159,053.12	30.85	134,506.00	164,453.67	0.9	2.6
1530.00	5671735	Sanofi EUR	77.85	119,113.63	86.97	133,064.10	162,690.73	0.9	3.5
490.00	4820301	Sofina NPV	309.53	151,669.13	339.80	166,502.00	203,573.56	1.1	0.6
6766.00	bd3cwg3	TOKMANNI GROUP OYJ	13.38	90,528.48	22.78	154,129.48	188,446.31	1.0	2.2
1020.00	b29l881	Vgp NV NPV	141.95	144,784.43	155.80	158,916.00	194,298.54	1.0	1.3
5200.00	4834777	Vivendi SA EUR	28.68	149,157.49	29.72	154,544.00	188,953.12	1.0	2.0
1750.00	5671519	Wolters Kluwer EUR	14.77	25,847.98	78.44	137,270.00	167,833.07	0.9	1.6
				2,658,951.59		3,413,571.61	4,173,601.06	22.3	2.2

CASH AND EQUIVALENTS- EUR

8737.69	divacc	Dividend Accrual - Eu	1.00	8,737.69	1.00	8,737.69	10,683.13	0.1	0.0
				8,737.69		8,737.69	10,683.13	0.1	0.0

Euro Total				2,667,689.28		3,422,309.30	4,184,284.19	22.4	2.2
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Indian Rupee(FX= 72.6225)

COMMON STOCKS- INR

3040.00	b2qkxw0	Bajaj Auto Ltd INR	3,026.94	9,201,891.21	4,192.80	12,746,112.00	175,511.89	0.9	1.4
8011.00	6294896	Hcl Technologies Inr2	538.57	4,314,453.83	945.20	7,571,997.20	104,265.17	0.6	0.8
6920.00	6205122	Infosys Ltd Inr5	681.68	4,717,230.85	1,393.75	9,644,750.00	132,806.64	0.7	1.5
28080.00	b1s34k5	Marico Ltd Inr1	362.94	10,191,396.16	475.20	13,343,616.00	183,739.42	1.0	1.0
2030.00	b01gzf6	Ultratech Cement INR	6,507.83	13,210,892.15	6,708.00	13,617,240.00	187,507.18	1.0	0.2
				41,635,864.21		56,923,715.20	783,830.29	4.2	1.0

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
78971.04	divacc	Dividend Accrual - In	1.00	78,971.04	1.00	78,971.04	1,087.42	0.0
				78,971.21		78,971.21	1,087.42	0.0

Indian Rupee Total				41,714,835.42		57,002,686.41	784,917.71	4.2	1.0
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Indonesian Rupiah(FX= 14,280.0023)

COMMON STOCKS- IDR

146504.00	6462422	Indah Kiat Pulp&PA Idr 1000	12,280.46	1,799,136,156.60	8,500.00	1,245,284,000.00	87,204.76	0.5	0.6
				1,799,136,156.60		1,245,284,000.00	87,204.76	0.5	0.6

Indonesian Rupiah Total				1,799,136,156.60		1,245,284,000.00	87,204.76	0.5	0.6
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Hong Kong Dollar(FX= 7.7613)

COMMON STOCKS- HKD

319000.00	b5nrrj0	China Everbright B H CNY	2.98	949,364.17	3.29	1,049,510.00	135,223.48	0.7	7.1
25400.00	byzq077	Ck Asset Holdings HKD	42.21	1,072,136.46	51.40	1,305,560.00	168,214.09	0.9	3.7
19300.00	6420538	Henderson Land Dev NPV	30.94	597,162.87	37.10	716,030.00	92,256.45	0.5	4.9
90300.00	b0wc2b8	Nine Dragons Paper HKD	10.54	951,434.43	11.72	1,058,316.00	136,358.08	0.7	2.7
6030.00	6859927	Sun Hung Kai Prop NPV	118.74	716,010.89	119.20	718,776.00	92,610.26	0.5	4.2
3120.00	bmmv2k8	Tencent Holdings Ltd Hkd0.00002	389.90	1,216,473.02	619.00	1,931,280.00	248,834.60	1.3	0.2
				5,502,581.84		6,779,472.00	873,496.97	4.7	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- HKD									
42076.00	divacc	Dividend Accrual - HK	1.00	42,076.00	1.00	42,076.00	5,421.26	0.0	0.0
				42,076.00		42,076.00	5,421.26	0.0	0.0
Hong Kong Dollar Total				5,544,657.84		6,821,548.00	878,918.22	4.7	3.2
Japanese Yen(FX= 109.3950)									
COMMON STOCKS- JPY									
16100.00	6022105	Amada Co Ltd NPV	864	13,914,034	1,164	18,740,400	171,309.47	0.9	2.6
10400.00	6985383	Astellas Pharma NPV	1,695	17,632,623	1,798	18,694,000	170,885.32	0.9	2.2
1750.00	b3ff8w8	Hoshizaki Corp NPV	8,276	14,482,300	9,730	17,027,500	155,651.54	0.8	1.1
2790.00	6689533	Kakaku.com Inc NPV	2,805	7,824,901	3,335	9,304,650	85,055.53	0.5	1.2
200.00	6490995	Keyence Corp NPV	44,936	8,987,174	53,870	10,774,000	98,487.13	0.5	0.4
1020.00	6194468	Kose Corporation NPV	17,331	17,677,773	17,170	17,513,400	160,093.24	0.9	0.7
4200.00	6497509	Kubota Corp NPV	1,937	8,136,293	2,488	10,449,600	95,521.73	0.5	1.4
170.00	6639550	Nintendo Co Ltd NPV	56,839	9,662,709	67,700	11,509,000	105,205.91	0.6	1.4
2099.00	6659428	Omron Corp NPV	7,790	16,351,318	8,620	18,093,380	165,394.94	0.9	1.0
4400.00	bd3d170	Open House Co Ltd NPV	4,129	18,165,893	5,090	22,396,000	204,725.99	1.1	1.2
7590.00	b5n4qn8	Pola Orbis Holding In NPV	1,791	13,592,336	2,848	21,616,320	197,598.79	1.1	2.8
3750.00	bqrrz00	Recruit Holdings Co L NPV	4,100	15,376,652	5,555	20,831,250	190,422.32	1.0	0.5
1900.00	6804682	Shionogi & Co NPV	5,842	11,100,394	5,557	10,558,300	96,515.38	0.5	1.9
1820.00	6125286	Trend Micro Inc NPV	6,253	11,380,404	5,550	10,101,000	92,335.12	0.5	2.9
4580.00	b292rc1	ZOZO, Inc.	2,658	12,174,696	3,705	16,968,900	155,115.86	0.8	0.8
				196,459,500		234,577,700	2,144,318.30	11.5	1.5
CASH AND EQUIVALENTS- JPY									
1457440.00	divacc	Dividend Accrual - Jp	1	1,457,440	1	1,457,440	13,322.73	0.1	0.0
				1,457,440		1,457,440	13,322.73	0.1	0.0

Quantity		Symbol	Security	Unit Cost	Local Currency		Reporting Currency			
					Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
			Japanese Yen Total		197,916,940		236,035,140	2,157,641.03	11.6	1.5
Mexican Peso(FX= 19.9083)										
COMMON STOCKS- MXN										
28000.00	2421041		Gpo Fin Banorte NPV Series O	110.75	3,101,088.05	137.48	3,849,440.00	193,359.03	1.0	0.0
8250.00	2392545		Gruma SAB de CV Ser B NPV	278.59	2,298,340.57	217.04	1,790,580.00	89,941.61	0.5	2.1
					5,399,428.62		5,640,020.00	283,300.64	1.5	0.7
			Mexican Peso Total		5,399,428.62		5,640,020.00	283,300.64	1.5	0.7
Polish Zloty(FX= 3.6632)										
COMMON STOCKS- PLN										
84280.00	b0l9113		POL.GORN.NAFT.I GA	5.42	457,009.31	6.59	555,236.64	151,573.55	0.8	2.7
					457,009.31		555,236.64	151,573.55	0.8	2.7
			Polish Zloty Total		457,009.31		555,236.64	151,573.55	0.8	2.7
Thai Baht(FX= 31.2350)										
COMMON STOCKS- THB										
215350.00	bytbs8		Thai Union Group Thb0.25 (Local)	15.70	3,381,106.72	17.80	3,833,230.00	122,722.27	0.7	3.0
					3,381,106.72		3,833,230.00	122,722.27	0.7	3.0
			Thai Baht Total		3,381,106.72		3,833,230.00	122,722.27	0.7	3.0
South Korean Won(FX= 1,111.0494)										
COMMON STOCKS- KRW										
930.00	b0v3xr5		Hyundai Glovis Co KRW	186,101.60	173,074,491.02	189,000.00	175,770,000.00	158,201.70	0.8	1.9
					173,074,491.02		175,770,000.00	158,201.70	0.8	1.9
			South Korean Won Total		173,074,491.02		175,770,000.00	158,201.70	0.8	1.9

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
Swedish Krona(FX= 8.2922)									
COMMON STOCKS- SEK									
900.00	bjxsch4	Evolution Gaming NPV	744.29	669,865.33	1,587.40	1,428,660.00	172,289.62	0.9	0.0
14210.00	bnzfhc1	Hexagon Ab Ser B NPV (Post Split)	75.46	1,072,233.06	118.20	1,679,622.00	202,554.45	1.1	0.5
8680.00	bmv7pq4	Investor Ab Ser B NPV (Post Split)	117.79	1,022,377.99	191.60	1,663,088.00	200,560.53	1.1	6.8
4810.00	7187627	Lundin Petroleum A NPV	209.22	1,006,345.44	285.10	1,371,331.00	165,376.02	0.9	0.4
6319.00	b1vq252	Sandvik Ab NPV	141.43	893,720.87	218.60	1,381,333.40	166,582.26	0.9	0.0
6580.00	7142091	Skanska ABM Ser B NPV	226.08	1,487,580.50	233.20	1,534,456.00	185,048.12	1.0	2.6
				6,152,123.19		9,058,490.40	1,092,410.99	5.8	1.8
Swedish Krona Total				6,152,123.19		9,058,490.40	1,092,410.99	5.8	1.8
Swiss Franc(FX= 0.8994)									
COMMON STOCKS- CHF									
9980.00	7171589	Credit Suisse Gp Chf0.04 (Regd)	10.68	106,606.41	9.80	97,804.00	108,749.65	0.6	2.8
1660.00	7123870	Nestle SA CHF (Regd)	102.15	169,576.63	110.70	183,762.00	204,327.57	1.1	2.4
460.00	7110388	Roche Holdings AG Genusscheine NPV	239.33	110,091.98	312.70	143,842.00	159,939.96	0.9	2.8
11520.00	brjl176	UBS Group AG CHF (Regd)	12.45	143,444.36	14.59	168,019.20	186,822.93	1.0	2.5
350.00	5983816	Zurich Insurance CHF	329.56	115,346.07	375.60	131,460.00	146,172.24	0.8	5.1
				645,065.45		724,887.20	806,012.34	4.3	3.1
CASH AND EQUIVALENTS- CHF									
2464.39	cash	Cash Account - CHF	1.00	2,464.39	1.00	2,464.39	2,740.19	0.0	0.0
				2,464.39		2,464.39	2,740.19	0.0	0.0
Swiss Franc Total				647,529.84		727,351.59	808,752.53	4.3	3.0

Quantity		Symbol	Security	Local Currency			Reporting Currency		Curr. Yield
				Unit Cost	Total Cost	Price	Market Value	Market Value	
Taiwan Dollar(FX= 27.6050)									
COMMON STOCKS- TWD									
98400.00	6005850	Acer Inc TWD	24.17	2,378,167.57	31.90	3,138,960.00	113,709.84	0.6	1.4
1700.00	b52j816	Airtac Internation TWD	1,117.16	1,899,180.00	998.00	1,696,600.00	61,459.88	0.3	0.5
53660.00	6411673	Fubon Financial HI TWD	41.60	2,232,340.61	72.30	3,879,618.00	140,540.41	0.8	2.8
4600.00	6372480	Mediatek Inc TWD	714.52	3,286,799.67	995.00	4,577,000.00	165,803.30	0.9	1.1
16350.00	6889106	Taiwan Semicon Man TWD	125.36	2,049,704.81	597.00	9,760,950.00	353,593.55	1.9	1.7
27600.00	6916628	Utd Micro Elect TWD	49.92	1,377,769.80	53.00	1,462,800.00	52,990.40	0.3	1.5
				13,223,962.45		24,515,928.00	888,097.37	4.8	1.6
Taiwan Dollar Total				13,223,962.45		24,515,928.00	888,097.37	4.8	1.6
South African Rand(FX= 13.7200)									
COMMON STOCKS- ZAR									
3730.00	b1g4262	Kumba Iron Ore Ltd ZAR	323.31	1,205,947.42	639.98	2,387,125.40	173,988.73	0.9	7.3
490.00	6622691	Naspers N ZAR	2,513.23	1,231,482.92	3,049.94	1,494,470.60	108,926.43	0.6	0.2
9280.00	6801575	Shoprite Holdings Ltd Zar0.01134	143.06	1,327,562.91	154.61	1,434,780.80	104,575.86	0.6	2.5
				3,764,993.25		5,316,376.80	387,491.02	2.1	4.0
CASH AND EQUIVALENTS- ZAR									
34.76	cash	Cash Account - ZAR	1.00	34.76	1.00	34.76	2.53	0.0	0.0
				34.76		34.76	2.53	0.0	0.0
South African Rand Total				3,765,028.01		5,316,411.56	387,493.55	2.1	4.0

Public School Teachers' Pension and Retirement Fund of Chicago

Quantity	Symbol	Security	Local Currency				Reporting Currency		Curr. Yield
			Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	
Hungarian Forint(FX= 284.0265)									
COMMON STOCKS- HUF									
6139.00	bc9zh86	RICHTER GEDEON NYRT	6,626.36	40,679,216.95	8,095.00	49,695,205.00	174,966.79	0.9	0.8
				40,679,216.95		49,695,205.00	174,966.79	0.9	0.8
Hungarian Forint Total				40,679,216.95		49,695,205.00	174,966.79	0.9	0.8
Total Portfolio			2,305,018,523.48				18,674,987.38	100.0	2.1

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Brazilian Real								
5/5/2021	5/5/2021	0.05	b1ybrg0	Cia Energ Mg-Cemig Prf Brl5.00	NaN	0.00	0.00	0.00
Brazilian Real Total							0.00	0.00

Ex-Date	Pay-Date	Symbol	Security	Amount
COMMON STOCKS- BRL				
5/3/2021	5/12/2021	b019kx8	Cia Siderurgica NC NPV	2,300.34
5/3/2021	8/3/2021	b0p72g5	Cosan SA Industrial NPV	728.99
5/3/2021	8/3/2021	b1ybrg0	Cia Energ Mg-Cemig Prf Brl5.00	6,945.16
5/6/2021	5/20/2021	b0p72g5	Cosan SA Industrial NPV	1,779.85
5/10/2021	5/10/2021	bg36zk1	B3 SA NPV	1.40
				11,755.74
COMMON STOCKS- GBP				
5/6/2021	6/4/2021	b02j639	Admiral Group GBP	1,366.19
5/6/2021	6/4/2021	b02j639	Admiral Group GBP	3,879.03
5/11/2021	5/11/2021	bjvnss4	Ferguson PLC (New) GBP	-1,652.36
5/13/2021	6/1/2021	bg49kp9	Tritax Big Box REI GBP	915.99
5/20/2021	7/8/2021	0925288	GlaxoSmithKline Ord GBP	1,979.79
				6,488.65
COMMON STOCKS- CAD				
5/14/2021	6/1/2021	2347200	Fortis Inc	1,256.29
5/19/2021	6/11/2021	2583952	Metro Inc	330.07
5/28/2021	6/15/2021	2117599	Canadian Apt Properties Real Estate	199.06
				1,785.42
COMMON STOCKS- DKK				
5/12/2021	5/18/2021	b44xtx8	Pandora AS DKK	675.73
				675.73
COMMON STOCKS- EUR				
5/3/2021	5/12/2021	b929f46	ASML Holding NV EUR	405.65
5/5/2021	5/7/2021	5671735	Sanofi EUR	4,996.00
5/6/2021	5/10/2021	5231485	Allianz SE NPV (Regd) (Vinkuliert)	5,966.31
5/14/2021	5/18/2021	4820301	Sofina NPV	1,254.48
5/14/2021	6/9/2021	b62g1b5	Edenred EUR	1,926.03
5/19/2021	5/19/2021	5671519	Wolters Kluwer EUR	0.01
5/24/2021	5/26/2021	b019m65	Azimut Holding SPA NPV	4,863.16

Ex-Date	Pay-Date	Symbol	Security	Amount
5/24/2021	5/26/2021	bd2z8s7	Italgas Spa NPV	7,747.15
5/24/2021	6/16/2021	bng8pq9	NN Group NV EUR	5,923.84
5/25/2021	5/27/2021	b29l881	Vgp NV NPV	3,191.04
				36,273.69

COMMON STOCKS- INR

5/31/2021	6/25/2021	6205122	Infosys Ltd Inr5	1,087.42
				1,087.42

COMMON STOCKS- HKD

5/18/2021	6/3/2021	byzq077	Ck Asset Holdings HKD	4,775.48
5/24/2021	6/7/2021	bmmv2k8	Tencent Holdings Ltd Hkd0.00002	642.86
				5,418.34

COMMON STOCKS- MXN

5/4/2021	5/4/2021	2421041	Gpo Fin Banorte NPV Series O	437.96
				437.96

COMMON STOCKS- SEK

5/4/2021	5/4/2021	b1vq252	Sandvik Ab NPV	1,455.19
5/6/2021	5/12/2021	bmv7pq4	Investor Ab Ser B NPV (Post Split)	2,570.92
				4,026.11

COMMON STOCKS- CHF

5/4/2021	5/6/2021	7171589	Credit Suisse Gp Chf0.04 (Regd)	547.36
5/4/2021	5/6/2021	7171589	Credit Suisse Gp Chf0.04 (Regd)	355.78
				903.14

AMERICAN DEPOSITORY RECEIPTS

5/13/2021	5/25/2021	sap	Sap SE Sp ADR	2,870.06
5/25/2021	5/25/2021	sap	Sap SE Sp ADR	-233.01
				2,637.05

CASH AND EQUIVALENTS

Ex-Date	Pay-Date	Symbol	Security	Amount
5/4/2021	5/4/2021	cash	Cash Account - USD	1.73
				1.73
NET INCOME				71,490.98

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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