



ATIVO
CAPITAL

Monthly Report

Account

8/31/2017

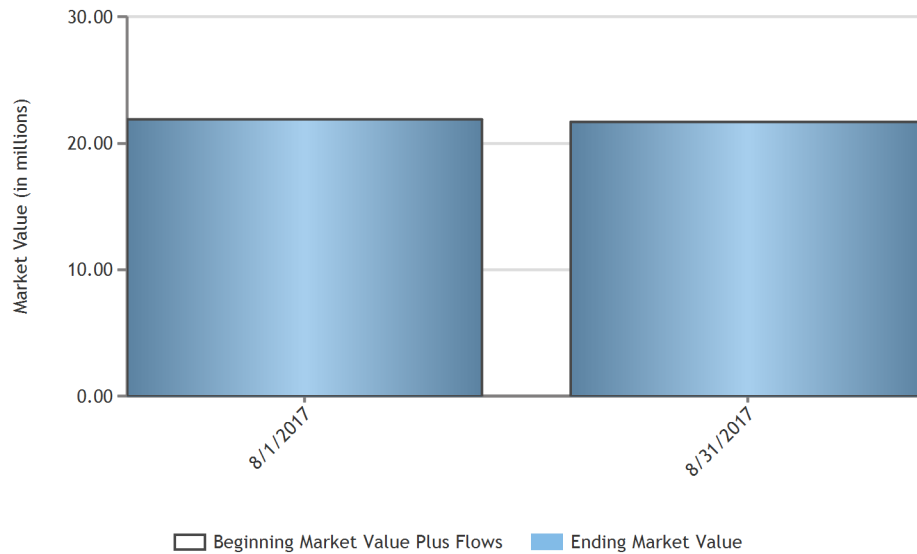
Public School Teachers' Pension and Retirement Fund of Chicago



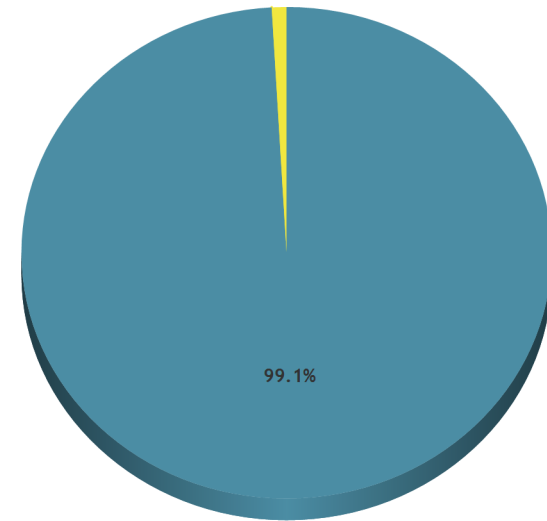
Activity Summary

	Month to Date	Year to Date
Beginning Value	21,741,338.49	18,475,966.23
Net Contributions/Withdrawals	-196,683.74	-368,348.80
Realized Gains	-49,868.45	292,983.18
Unrealized Gains	112,560.57	2,784,354.76
Income Received	36,914.76	459,306.27
Ending Value	21,644,261.63	21,644,261.63

Change in Portfolio

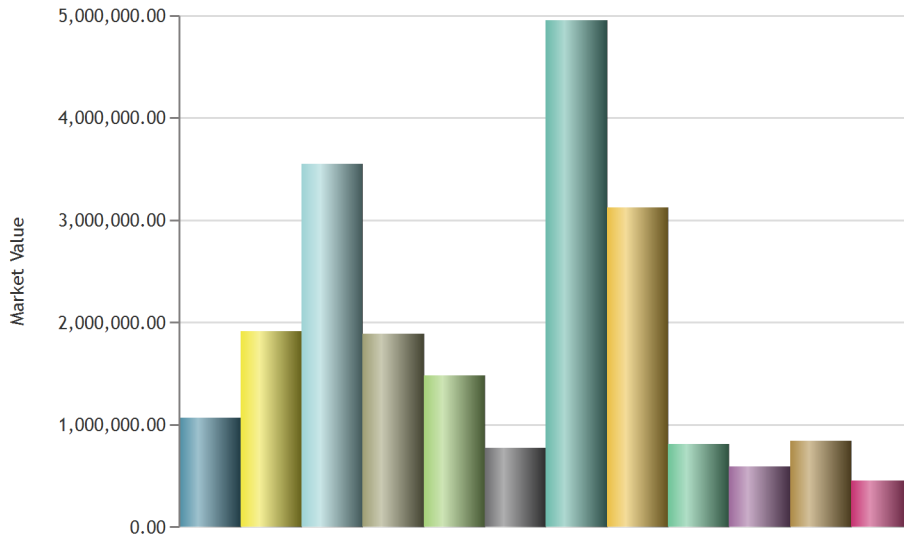


Portfolio Allocation as of 8/31/2017



Asset Class	Market Value	% Assets	Curr. Yield
Equities	21,450,637.55	99.1	2.9
Cash and Equivalents	193,624.08	0.9	2.7
Total	21,644,261.63	100.0	2.9

Portfolio Allocation as of 8/31/2017

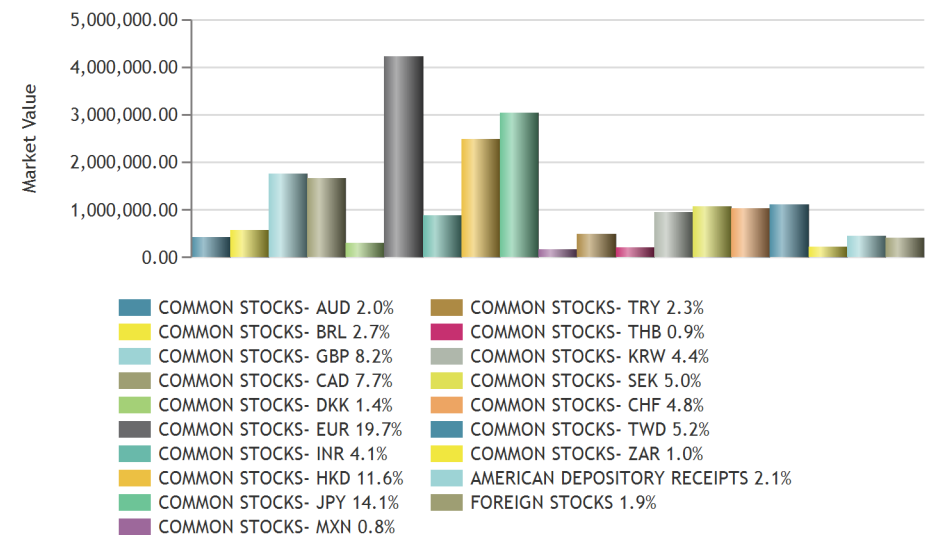


Industry Sector	Market Value	% Equity	% Assets
ENERGY	1,066,393.53	5.0	4.9
MATERIALS	1,916,345.77	8.9	8.9
INDUSTRIALS	3,548,295.31	16.5	16.4
CONSUMER DISCRETIONARY	1,886,337.62	8.8	8.7
CONSUMER STAPLES	1,480,773.82	6.9	6.8
HEALTHCARE	775,031.88	3.6	3.6
FINANCIALS	4,955,798.98	23.1	22.9
INFORMATION TECHNOLOGY	3,120,799.94	14.5	14.4
TELECOMMUNICATIONS SERVICES	812,384.64	3.8	3.8
UTILITIES	592,392.45	2.8	2.7
Real Estate	842,376.94	3.9	3.9
Missing Industry Sector	453,706.67	2.1	2.1

Top 10 Holdings

Symbol	Security	Market Value	% Assets
6889106	Taiwan Semicon Man TWD	261,845.99	1.2
b03myt9	Tupras(T Petr Raf) Try1	260,927.14	1.2
bqrrz00	Recruit Holdings Co L NPV	256,605.40	1.2
4148810	Relx NV EUR	255,851.06	1.2
5671519	Wolters Kluwer EUR	253,470.93	1.2
b1yw440	3I Group Ord Gbp	252,348.38	1.2
5543986	CNP Assurances EUR	251,309.57	1.2
b3df0y6	KB Financial Group KRW	250,076.27	1.2
6467803	Itochu Corp NPV	249,671.09	1.2
6416322	Hikari Tsushin Inc NPV	249,104.13	1.2
Top 10 Holdings Total		2,541,209.95	11.7

Equity Allocation by Security Type





Equity Overview

US Dollar

8/31/2017

Public School Teachers' Pension and Retirement Fund of Chicago

Equity Total	21,450,637.55	100.0	99.1
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Public School Teachers' Pension and Retirement Fund of Chicago

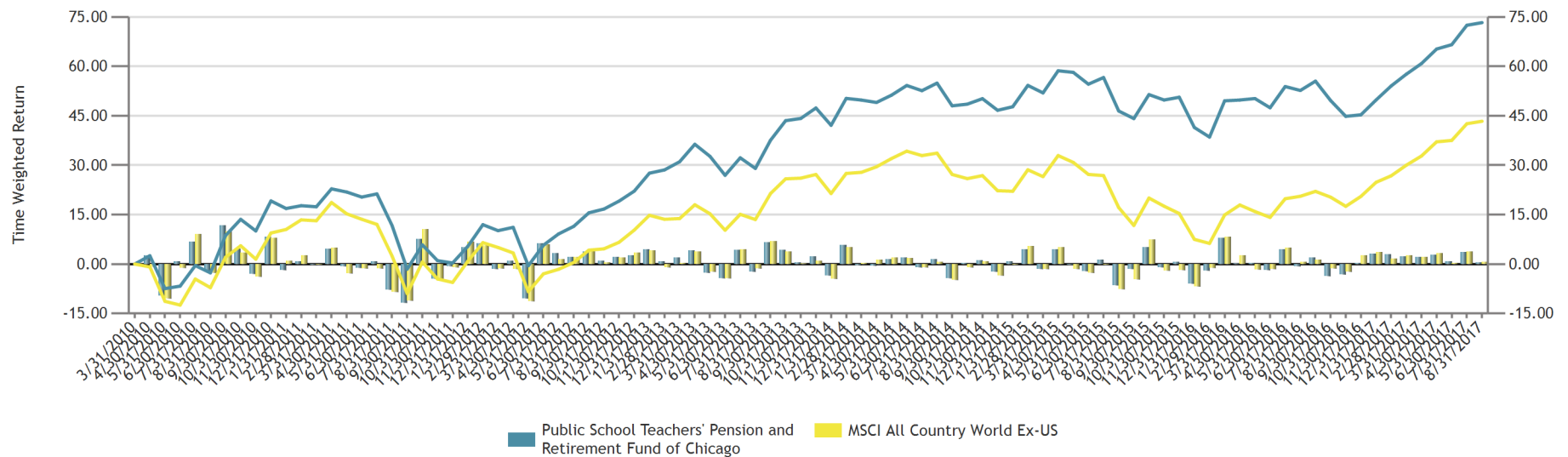
Performance History

Portfolio	Month To Date	Quarter To Date	Year To Date	Latest 1 Year	Annualized Latest 3 Years	Annualized Latest 5 Years	Annualized Inception To Date
Account	0.46	4.02	19.26	13.48	3.80	9.23	7.69

Index

MSCI All Country World Ex-US	0.52	4.23	18.92	18.88	2.36	7.36	4.97
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Time Weighted Return Inception (3/31/2010) to Date



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
US Dollar(FX= 1.0000)										
AMERICAN DEPOSITORY RECEIPTS										
780.00000	ntes		Netease Inc Sp ADR	142.56	111,196.41	275.84	215,155.20	215,155.20	1.0	1.3
2,300.00000	sap		Sap SE Sp ADR	65.60	150,881.61	104.95	241,385.00	241,385.00	1.1	0.9
				262,078.02			456,540.20	456,540.20	2.1	1.1
FOREIGN STOCKS										
26,700.00	6434915		Hong Kong Land Hld Ord Usd0.10 (Singapore Reg)	7.68	205,176.15	7.41	197,847.00	197,847.00	0.9	2.6
4,970.00	6472960		Jardine Strategic Usd0.05(Sing Quote)	42.49	211,172.84	43.85	217,934.50	217,934.50	1.0	0.7
				416,348.99			415,781.50	415,781.50	1.9	1.6
CASH AND EQUIVALENTS										
	cash		Cash Account - US		162,517.54		162,517.54	162,517.54	0.8	3.2
	divacc		Dividend Accrual - US		2,719.60		2,719.60	2,719.60	0.0	0.0
				165,237.14			165,237.14	165,237.14	0.8	3.1
US Dollar Total				843,664.15		1,037,558.84	1,037,558.84		4.8	1.6
Australian Dollar(FX= 1.2608)										
COMMON STOCKS- AUD										
37,270.000000	6086253		Fortescue Metals G NPV	6.90	257,033.03	6.01	223,992.70	177,659.75	0.8	7.5
4,600.000000	6198578		Rea Group Limited NPV	55.51	255,363.16	66.30	304,980.00	241,894.80	1.1	1.4
				512,396.19			528,972.70	419,554.55	1.9	4.0
CASH AND EQUIVALENTS- AUD										
3,351.43	divacc		Dividend Accrual - Au	1.00	3,351.43	1.00	3,351.43	2,658.19	0.0	0.0
				3,351.43			3,351.43	2,658.19	0.0	0.0
Australian Dollar Total				515,747.62		532,324.13	422,212.74		2.0	3.9

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		% Assets
Brazilian Real(FX= 3.1464)									
COMMON STOCKS- BRL									
21,312.000000	b614ly3	Cielo SA NPV	29.49	628,507.20	22.43	478,028.16	151,926.19	0.7	2.9
68,450.000000	2458771	Itausa Inv Itau SA Prf NPV	8.98	614,805.94	10.20	698,190.00	221,897.69	1.0	0.0
8,420.000000	b0fhtn1	Ultrapar Participa NPV	76.81	646,765.45	73.45	618,449.00	196,554.53	0.9	2.3
			1,890,078.59		1,794,667.16	570,378.41	2.6	1.6	
CASH AND EQUIVALENTS- BRL									
4,071.21	cash	Cash Account - Br	1.00	4,071.21	1.00	4,071.21	1,293.91	0.0	0.0
2,555.69	divacc	Dividend Accrual - Br	1.00	2,555.69	1.00	2,555.69	812.25	0.0	0.0
			6,626.90		6,626.90	2,106.15	0.0	0.0	
Brazilian Real Total			1,896,705.49		1,801,294.06	572,484.57	2.6	1.6	
British Pound Sterling(FX= 0.7761)									
COMMON STOCKS- GBP									
20,200.000000	b1yw440	3I Group Ord Gbp	6.21	125,352.69	9.70	195,839.00	252,348.38	1.2	2.7
9,610.000000	0053673	Ashtead Group GBP	16.05	154,278.93	16.63	159,814.30	205,928.75	1.0	1.7
3,100.000000	0989529	AstraZeneca USD	49.92	154,761.22	45.41	140,771.00	181,390.50	0.8	4.8
24,740.000000	0263494	BAE Systems Ord GBP	6.02	148,989.54	6.08	150,295.50	193,663.30	0.9	3.5
10,287.999999	bd6k457	Compass Group Ord Gbp0.1105	11.13	114,532.57	16.52	169,957.76	218,999.11	1.0	2.0
6,700.000000	0237400	Diageo Ord Gbp0.28 101/108	19.17	128,468.41	25.92	173,664.00	223,774.78	1.0	2.4
99,640.000000	0416102	Hays PLC GBP	1.50	149,872.31	1.83	182,341.20	234,955.79	1.1	1.8
2,000.000000	bvzhxq9	Hiscox Ord Gbp0.065 (Di)	13.63	27,254.63	12.78	25,560.00	32,935.34	0.2	2.2
9,140.000000	0709954	Prudential GBP	17.99	164,468.59	18.16	165,936.70	213,817.77	1.0	2.5
			1,167,978.89		1,364,179.46	1,757,813.72	8.1	2.6	
CASH AND EQUIVALENTS- GBP									
7.58	cash	Cash Account - GB	1.00	7.58	1.00	7.58	9.77	0.0	0.0

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	
8,051.17	divacc	Dividend Accrual - GB	1.00	8,051.17	1.00	8,051.17	10,374.34	0.0	0.0
				8,058.75		8,058.75	10,384.10	0.0	0.0
British Pound Sterling Total				1,176,037.64		1,372,238.21	1,768,197.82	8.2	2.6
Canadian Dollar(FX= 1.2538)									
COMMON STOCKS- CAD									
12,900.000000	2162760	CAE Inc	16.72	215,722.74	20.61	265,869.00	212,059.02	1.0	1.7
2,180.000000	2170525	Canadian Imperial Bank Comm Toronto O	111.97	244,100.08	104.91	228,703.80	182,415.79	0.8	5.0
400.000000	b15c4l6	Constellation Software Inc	91.54	36,614.48	694.36	277,744.00	221,530.61	1.0	0.6
6,870.000000	2384951	Great West Lifeco Inc	35.55	244,252.00	34.59	237,633.30	189,538.03	0.9	4.2
4,060.000000	2159740	Groupe CGI Inc Cl A	38.97	158,235.90	63.53	257,931.80	205,728.26	1.0	0.0
7,210.000000	2697864	Power Financial Corp	35.43	255,453.77	33.71	243,049.10	193,857.71	0.9	4.9
4,420.000000	2169051	Rogers Communications Inc Cl B	56.49	249,677.90	65.19	288,139.80	229,822.37	1.1	2.9
3,050.000000	2754383	Royal Bank of Canada Montreal Que	76.27	232,614.23	92.68	282,674.00	225,462.81	1.0	3.9
				1,636,671.10		2,081,744.80	1,660,414.60	7.7	2.8
CASH AND EQUIVALENTS- CAD									
2,521.29	divacc	Dividend Accrual - CA	1.00	2,521.29	1.00	2,521.29	2,011.00	0.0	0.0
				2,521.29		2,521.29	2,011.00	0.0	0.0
Canadian Dollar Total				1,639,192.39		2,084,266.09	1,662,425.60	7.7	2.8

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
Danish Krone(FX= 6.2559)									
COMMON STOCKS- DKK									
1,540.000000	b44xtx8	Pandora AS DKK	437.78	674,175.01	664.00	1,022,560.00	163,453.99	0.8	5.4
3,500.000000	b94p973	Topdanmark AS DKK	239.12	836,912.37	244.00	854,000.00	136,510.04	0.6	0.0
			1,511,087.38			1,876,560.00	299,964.03	1.4	3.0
Danish Krone Total			1,511,087.38			1,876,560.00	299,964.03	1.4	3.0
Euro(FX= 0.8411)									
COMMON STOCKS- EUR									
1,120.000000	5231485	Allianz SE NPV (Regd) (Vinkuliert)	156.41	175,174.41	179.75	201,320.00	239,349.24	1.1	4.2
4,000.000000	b3msm28	Amadeus IT Group EUR	44.92	179,699.78	52.07	208,280.00	247,623.98	1.1	1.5
6,800.000000	7667163	Atlantia SPA EUR	25.18	171,205.07	27.00	183,600.00	218,281.95	1.0	3.6
1,400.000000	5654781	Atos SE EUR	77.26	108,169.82	129.60	181,440.00	215,713.92	1.0	1.2
2,100.000000	4163437	Cap Gemini EUR	85.38	179,307.57	93.13	195,573.00	232,516.64	1.1	1.7
10,840.000000	5543986	CNP Assurances EUR	16.25	176,161.50	19.50	211,380.00	251,309.57	1.2	4.1
10,770.000000	5842359	Deutsche Telekom NPV (Regd)	16.43	176,917.91	15.16	163,273.20	194,115.42	0.9	4.0
2,740.000000	4352097	Fresenius Se&KGAA NPV	43.21	118,400.20	71.09	194,786.60	231,581.69	1.1	0.9
1,800.000000	4511809	Hannover Rueck SE Ord NPV (Regd)	94.85	170,730.87	101.80	183,240.00	217,853.94	1.0	4.9
1,550.000000	5076705	Henkel AG & Co KGAA Non-Vtg Prf NPV	110.14	170,717.52	112.55	174,452.50	207,406.49	1.0	1.4
12,340.000000	bz57390	ING Groep NV EUR	15.47	190,956.06	14.90	183,866.00	218,598.19	1.0	4.4
1,730.000000	4741844	Merck KGAA NPV	102.27	176,931.77	92.26	159,609.80	189,760.01	0.9	1.3
1,600.000000	4682329	Pernod Ricard EUR	117.43	187,888.24	114.80	183,680.00	218,377.06	1.0	1.8
12,203.000000	4148810	Relx NV EUR	9.33	113,831.71	17.64	215,199.91	255,851.06	1.2	2.5
2,310.000000	b058tz6	Safran EUR	64.92	149,970.22	81.59	188,472.90	224,075.33	1.0	1.9
1,530.000000	5727973	Siemens AG NPV (Regd)	115.12	176,139.58	109.80	167,994.00	199,727.98	0.9	3.3
5,510.000000	b8f0td6	Talanx AG NPV	31.72	174,780.43	34.77	191,555.15	227,739.82	1.1	3.9
2,780.000000	bdc5st8	Valeo EUR	67.40	187,374.03	56.18	156,180.40	185,682.80	0.9	2.2
5,810.000000	5671519	Wolters Kluwer EUR	14.77	85,815.31	36.70	213,197.95	253,470.93	1.2	2.2
			3,070,172.00			3,557,101.41	4,229,036.02	19.5	2.7

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
CASH AND EQUIVALENTS- EUR									
129.62	cash	Cash Account - Eu	1.00	129.62	1.00	129.62	154.11	0.0	0.0
1,162.00	divacc	Dividend Accrual - Eu	1.00	1,162.00	1.00	1,162.00	1,381.50	0.0	0.0
				1,291.62		1,291.62	1,535.61	0.0	0.0

Euro Total				3,071,463.62		3,558,393.03	4,230,571.63	19.5	2.7
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Indian Rupee(FX= 63.9263)

COMMON STOCKS- INR

15,358.000000	byvkt10	Aditya Birla Fin. INR	0.00	0.00	157.86	2,424,413.88	37,925.17	0.2	0.0
10,970.000000	byqkh33	Grasim Industries Inr2	1,196.20	13,122,281.23	1,195.20	13,111,344.00	205,101.10	0.9	0.5
47,300.000000	6139726	Hindustan Zinc Inr2	152.22	7,200,188.95	294.55	13,932,215.00	217,942.00	1.0	10.0
62,430.000000	b233hs6	Power Grid Corp INR	218.63	13,648,853.66	219.25	13,687,777.50	214,118.26	1.0	2.0
5,380.000000	b01npj1	Tata Consultancy S Inr1	2,700.52	14,528,773.60	2,496.35	13,430,363.00	210,091.52	1.0	1.9
				48,500,097.44		56,586,113.38	885,178.05	4.1	3.5

CASH AND EQUIVALENTS- INR

0.17	cash	Cash Account - In	1.00	0.17	1.00	0.17	0.00	0.0	0.0
				0.17		0.17	0.00	0.0	0.0

Indian Rupee Total				48,500,097.61		56,586,113.55	885,178.05	4.1	3.5
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Hong Kong Dollar(FX= 7.8264)

COMMON STOCKS- HKD

234,100.000000	b0lmtq3	China Const Bank H CNY	5.96	1,396,311.27	6.86	1,605,926.00	205,192.14	0.9	4.7
52,300.000000	6192150	China Overseas Land NPV	32.74	1,712,359.62	27.35	1,430,405.00	182,765.49	0.8	2.8
56,000.000000	6535517	China Resources Gas Gp L HKD	26.67	1,493,540.89	27.60	1,545,600.00	197,484.17	0.9	1.6
80,780.000000	b09n7m0	China Shenhua Ener H CNY	18.85	1,522,555.88	20.15	1,627,717.00	207,976.41	1.0	2.6
13,501.000000	bw9p816	Ck Hutchison Holdings HKD	94.41	1,274,647.09	102.40	1,382,502.40	176,644.89	0.8	2.7
122,400.000000	6913168	Guangdong Invest NPV	9.50	1,162,402.19	11.56	1,414,944.00	180,790.01	0.8	3.6
9,800.000000	6408374	Hang Seng Bank NPV	124.61	1,221,147.58	180.00	1,764,000.00	225,389.54	1.0	3.5

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	
267,200.000000	b1g1qd8	Ind & Com Bank China H CNY	4.50	1,201,565.58	5.86	1,565,792.00	200,064.14	0.9	4.6
140,000.000000	6005504	Jiangsu Expressway H CNY	10.40	1,456,048.75	12.00	1,680,000.00	214,656.71	1.0	4.0
13,930.000000	6859927	Sun Hung Kai Prop NPV	118.74	1,654,068.27	130.60	1,819,258.00	232,449.96	1.1	3.0
229,040.000000	blhkhz1	Wh Group Ltd Usd0.0001	6.81	1,559,668.20	8.18	1,873,547.20	239,386.59	1.1	3.2
178,800.000000	6990763	Zhejiang Express H CNY	8.41	1,503,337.30	9.79	1,750,452.00	223,658.49	1.0	4.1
				17,157,652.62		19,460,143.60	2,486,458.56	11.5	3.4

CASH AND EQUIVALENTS- HKD

5.16	cash	Cash Account - HK	1.00	5.16	1.00	5.16	0.66	0.0	0.0
				5.16		5.16	0.66	0.0	0.0

Hong Kong Dollar Total				17,157,657.78		19,460,148.76	2,486,459.22	11.5	3.4
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Japanese Yen(FX= 110.0600)

COMMON STOCKS- JPY

3,900.000000	6010702	Aisin Seiki Co NPV	6,189	24,136,512	5,530	21,567,000	195,956.75	0.9	2.3
57,300.000000	b1g1854	Aozora Bank NPV	347	19,883,996	416	23,836,800	216,580.05	1.0	4.3
1,190.000000	6250508	Daito Trust Const NPV	12,330	14,673,113	19,485	23,187,150	210,677.36	1.0	2.9
17,370.000000	6414401	Haseko Corporation NPV	1,234	21,430,701	1,362	23,657,940	214,954.93	1.0	2.9
2,010.000000	6416322	Hikari Tsushin Inc NPV	10,778	21,663,245	13,640	27,416,400	249,104.13	1.2	2.0
5,500.000000	6459219	Inaba Denkisangyo NPV	3,742	20,581,058	4,490	24,695,000	224,377.61	1.0	2.7
15,300.000000	6467803	Itochu Corp NPV	1,308	20,017,468	1,796	27,478,800	249,671.09	1.2	3.6
6,200.000000	6248990	KDDI Corp NPV	2,943	18,245,469	2,967	18,395,400	167,139.74	0.8	3.0
6,180.000000	6640507	Nippon Paint Holdings NPV	3,777	23,342,703	3,750	23,175,000	210,566.96	1.0	1.1
12,890.000000	bqrrz00	Recruit Holdings Co L NPV	1,410	18,175,634	2,191	28,241,990	256,605.40	1.2	1.0
2,730.000000	6770620	Softbank Group Co NPV	7,965	21,744,132	8,922	24,357,060	221,307.11	1.0	0.5
5,350.000000	b62g7k6	Sompo Holdings Inc NPV	4,030	21,559,581	4,135	22,122,250	201,001.73	0.9	2.7
6,800.000000	b292rc1	Start Today Co Ltd NPV	1,748	11,884,919	3,420	23,256,000	211,302.93	1.0	0.8
3,850.000000	6900546	Toyota Industries NPV	6,108	23,517,240	5,860	22,561,000	204,988.19	0.9	2.2
				280,855,771		333,947,790	3,034,233.96	14.0	2.3

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	
CASH AND EQUIVALENTS- JPY									
491,490.00	divacc	Dividend Accrual - Jp	1	491,490	1	491,490	4,465.66	0.0	0.0
				491,490		491,490	4,465.66	0.0	0.0
Japanese Yen Total				281,347,261		334,439,280	3,038,699.62	14.0	2.3
Mexican Peso(FX= 17.8228)									
COMMON STOCKS- MXN									
68,050.000000	2392471	Gpo Bimbo SAB Ser A NPV	51.17	3,482,216.23	43.34	2,949,287.00	165,478.78	0.8	0.7
				3,482,216.23		2,949,287.00	165,478.78	0.8	0.7
Mexican Peso Total				3,482,216.23		2,949,287.00	165,478.78	0.8	0.7
Norwegian Krone(FX= 7.7798)									
CASH AND EQUIVALENTS- NOK									
58.94	cash	Cash Account - No	1.00	58.94	1.00	58.94	7.58	0.0	0.0
				58.94		58.94	7.58	0.0	0.0
Norwegian Krone Total				58.94		58.94	7.58	0.0	0.0
Turkish Lira(FX= 3.4526)									
COMMON STOCKS- TRY									
152,721.000000	b03mxl4	Soda Sanayii Try1	1.92	293,168.39	5.21	795,676.41	230,460.50	1.1	4.3
7,680.000000	b03myt9	Tupras(T Petr Raf) Try1	98.54	756,798.41	117.30	900,864.00	260,927.14	1.2	5.3
				1,049,966.80		1,696,540.41	491,387.64	2.3	4.8
Turkish Lira Total				1,049,966.80		1,696,540.41	491,387.64	2.3	4.8

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		% Assets
Thai Baht(FX= 33.2050)									
COMMON STOCKS- THB									
13,470.000000	6609917	Siam Cement Co THB (Local)	501.99	6,761,800.73	500.00	6,735,000.00	202,830.90	0.9	3.8
				6,761,800.73		6,735,000.00	202,830.90	0.9	3.8
Thai Baht Total				6,761,800.73		6,735,000.00	202,830.90	0.9	3.8
South Korean Won(FX= 1,127.6004)									
COMMON STOCKS- KRW									
3,360.000000	b01rjv3	GS Holdings Corp KRW	74,383.87	249,929,814.00	70,600.00	237,216,000.00	210,372.47	1.0	2.3
5,090.000000	b3df0y6	KB Financial Group KRW	42,931.52	218,521,448.32	55,400.00	281,986,000.00	250,076.27	1.2	2.3
670.000000	6440020	Lotte Chemical Co KRW	356,996.94	239,187,951.00	399,500.00	267,665,000.00	237,375.84	1.1	1.0
120.000000	6771720	Samsung Electronic KRW	1,586,167.70	190,340,124.00	2,316,000.00	277,920,000.00	246,470.38	1.1	1.2
				897,979,337.32		1,064,787,000.00	944,294.96	4.4	1.7
South Korean Won Total				897,979,337.32		1,064,787,000.00	944,294.96	4.4	1.7
Swedish Krona(FX= 7.9574)									
COMMON STOCKS- SEK									
12,200.000000	4449137	Hufvudstaden ABM Ser A NPV	129.23	1,576,648.88	141.20	1,722,640.00	216,484.13	1.0	2.3
2,640.000000	4538002	L E Lundbergforeta Ser B NPV	695.33	1,835,661.54	615.50	1,624,920.00	204,203.66	0.9	0.9
14,110.000000	bxdz9q1	Svenska Handelsbkn Ser A NPV	122.91	1,734,296.05	118.80	1,676,268.00	210,656.56	1.0	4.2
8,300.000000	4846523	Swedbank ABM Ser A NPV	188.84	1,567,339.90	214.80	1,782,840.00	224,049.46	1.0	6.1
6,150.000000	5048566	Swedish Match NPV	299.91	1,844,442.67	283.30	1,742,295.00	218,954.17	1.0	5.6
				8,558,389.04		8,548,963.00	1,074,347.99	5.0	3.9
Swedish Krona Total				8,558,389.04		8,548,963.00	1,074,347.99	5.0	3.9

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		% Assets
Swiss Franc(FX= 0.9610)									
COMMON STOCKS- CHF									
2,830.000000	7110720	Adecco SA Chf1 (Regd)	67.81	191,899.79	69.50	196,685.00	204,667.01	0.9	3.5
2,450.000000	7123870	Nestle SA CHF (Regd)	83.48	204,529.68	81.35	199,307.50	207,395.94	1.0	2.8
680.000000	7110388	Roche Holdings AG Genusscheine NPV	126.29	85,875.02	243.50	165,580.00	172,299.69	0.8	3.4
2,320.000000	7147892	Temenos Group AG Chf5 (Regd)	55.81	129,476.75	94.60	219,472.00	228,378.77	1.1	0.6
720.000000	5983816	Zurich Insurance CHF	284.66	204,953.81	286.90	206,568.00	214,951.09	1.0	5.9
			816,735.05			987,612.50	1,027,692.51	4.7	3.2
CASH AND EQUIVALENTS- CHF									
2,547.00	cash	Cash Account - CH	1.00	2,547.00	1.00	2,547.00	2,650.36	0.0	0.0
			2,547.00			2,547.00	2,650.36	0.0	0.0
Swiss Franc Total			819,282.05			990,159.50	1,030,342.87	4.8	3.2
Taiwan Dollar(FX= 30.1790)									
COMMON STOCKS- TWD									
54,000.000000	6718716	Formosa Petrochemi TWD	107.46	5,802,916.00	106.50	5,751,000.00	190,562.97	0.9	5.6
70,000.000000	6348544	Formosa Plastic TWD	90.71	6,349,575.00	93.90	6,573,000.00	217,800.46	1.0	4.9
56,080.000000	6438564	Hon Hai Precision TWD	85.65	4,803,214.96	117.50	6,589,400.00	218,343.88	1.0	3.8
1,160.000000	6451668	Largan Precision C TWD	1,216.60	1,411,254.43	5,830.00	6,762,800.00	224,089.60	1.0	1.1
36,500.000000	6889106	Taiwan Semicon Man TWD	125.36	4,575,793.62	216.50	7,902,250.00	261,845.99	1.2	3.2
			22,942,754.00			33,578,450.00	1,112,642.90	5.1	3.7
CASH AND EQUIVALENTS- TWD									
76,708.00	divacc	Dividend Accrual - TW	1.00	76,708.00	1.00	76,708.00	2,541.77	0.0	0.0
			76,708.00			76,708.00	2,541.77	0.0	0.0
Taiwan Dollar Total			23,019,462.00			33,655,158.00	1,115,184.66	5.2	3.6

Quantity	Symbol	Security	Local Currency			Reporting Currency		Curr. Yield	
			Unit Cost	Total Cost	Price	Market Value	Market Value		% Assets
South African Rand(FX= 12.9975)									
COMMON STOCKS- ZAR									
13,175.000000	b1g4262	Kumba Iron Ore Ltd ZAR	210.02	2,766,960.92	213.69	2,815,365.75	216,608.25	1.0	7.5
				2,766,960.92		2,815,365.75	216,608.25	1.0	7.5
CASH AND EQUIVALENTS- ZAR									
336.26	cash	Cash Account - Za	1.00	336.26	1.00	336.26	25.87	0.0	0.0
				336.26		336.26	25.87	0.0	0.0
South African Rand Total				2,767,297.18		2,815,702.01	216,634.12	1.0	7.5
Total Portfolio				1,302,096,724.84			21,644,261.63	100.0	2.9

Purchases

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
British Pound Sterling								
8/4/2017	8/8/2017	12,100.000000	bvzhxq9	Hiscox Ord Gbp0.065 (Di)	0.7669890	13.63	164,890.50	214,984.18
8/29/2017	8/31/2017	9,140.000000	0709954	Prudential GBP	0.7722600	17.99	164,468.59	212,970.49
British Pound Sterling Total							329,359.09	427,954.67
Danish Krone								
8/28/2017	8/30/2017	700.000000	b94p973	Topdanmark AS DKK	6.2224500	238.99	167,294.50	26,885.63
8/29/2017	8/31/2017	1,400.000000	b94p973	Topdanmark AS DKK	6.1862500	235.80	330,116.62	53,362.96
8/30/2017	9/1/2017	600.000000	b94p973	Topdanmark AS DKK	6.2430500	240.29	144,172.07	23,093.21
8/31/2017	9/4/2017	800.000000	b94p973	Topdanmark AS DKK	6.2559500	244.16	195,329.18	31,222.94
Danish Krone Total							836,912.37	134,564.75
Indian Rupee								
8/28/2017	8/30/2017	62,430.000000	b233hs6	Power Grid Corp INR	63.9025000	218.63	13,648,853.66	213,588.73
Indian Rupee Total							13,648,853.66	213,588.73
South Korean Won								
8/4/2017	8/8/2017	700.000000	b01rv3	GS Holdings Corp KRW	1124.9500000	73,757.82	51,630,476.00	45,895.80
8/7/2017	8/9/2017	1,200.000000	b01rv3	GS Holdings Corp KRW	1127.2000000	74,271.01	89,125,217.00	79,067.79
8/8/2017	8/10/2017	1,000.000000	b01rv3	GS Holdings Corp KRW	1125.2000000	74,661.11	74,661,114.00	66,353.64
8/9/2017	8/11/2017	460.000000	b01rv3	GS Holdings Corp KRW	1135.1500000	75,028.28	34,513,007.00	30,403.92
South Korean Won Total							249,929,814.00	221,721.15
South African Rand								
8/28/2017	8/31/2017	2,572.000000	b1g4262	Kumba Iron Ore Ltd ZAR	13.0462500	208.00	534,987.98	41,007.03
8/29/2017	9/1/2017	3,930.000000	b1g4262	Kumba Iron Ore Ltd ZAR	12.9850000	207.27	814,570.64	62,731.66
8/30/2017	9/4/2017	3,832.000000	b1g4262	Kumba Iron Ore Ltd ZAR	13.0156500	208.68	799,663.23	61,438.59
8/31/2017	9/5/2017	2,841.000000	b1g4262	Kumba Iron Ore Ltd ZAR	12.9975000	217.44	617,739.07	47,527.53
South African Rand Total							2,766,960.92	212,704.82

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
US Dollar								
8/28/2017	8/31/2017	1,350.000000	cbpo	China Biologic Prods Holdings Inc	1.0000000	89.99	121,485.74	121,485.74
8/28/2017	8/31/2017	100.000000	cbpo	China Biologic Prods Holdings Inc	1.0000000	89.99	8,998.94	8,998.94
US Dollar Total							130,484.68	130,484.68
Australian Dollar								
8/4/2017	8/8/2017	16,700.000000	b03fyz4	Goodman Group NPV (Stapled Units)	1.2636630	8.06	134,637.57	106,545.47
8/7/2017	8/9/2017	7,400.000000	b03fyz4	Goodman Group NPV (Stapled Units)	1.2647020	8.18	60,546.87	47,874.42
8/7/2017	8/9/2017	11,400.000000	b03fyz4	Goodman Group NPV (Stapled Units)	1.2647020	8.18	93,274.91	73,752.48
8/8/2017	8/10/2017	1,800.000000	b03fyz4	Goodman Group NPV (Stapled Units)	1.2666240	8.11	14,599.59	11,526.38
Australian Dollar Total							303,058.94	239,698.75
British Pound Sterling								
8/29/2017	8/31/2017	1,600.000000	bvzhxq9	Hiscox Ord Gbp0.065 (Di)	0.7722600	12.50	20,005.22	25,904.77
8/29/2017	8/31/2017	3,700.000000	b8kf9b4	WPP PLC GBP	0.7722600	14.18	52,482.76	67,959.96
8/29/2017	8/31/2017	4,500.000000	b8kf9b4	WPP PLC GBP	0.7722600	14.18	63,830.38	82,654.00
8/29/2017	8/31/2017	600.000000	b8kf9b4	WPP PLC GBP	0.7722600	14.18	8,510.72	11,020.54
8/30/2017	9/1/2017	4,000.000000	bvzhxq9	Hiscox Ord Gbp0.065 (Di)	0.7739040	12.73	50,933.42	65,813.62
8/31/2017	9/4/2017	4,500.000000	bvzhxq9	Hiscox Ord Gbp0.065 (Di)	0.7760660	12.81	57,659.04	74,296.57
British Pound Sterling Total							253,421.54	327,649.46
Canadian Dollar								
8/4/2017	8/10/2017	1,600.000000	2076281	Bank N S Halifax	1.2651500	78.16	125,060.41	98,850.26
8/4/2017	8/10/2017	898.000000	2076281	Bank N S Halifax	1.2651500	78.16	70,190.16	55,479.71
8/4/2017	8/10/2017	692.000000	2076281	Bank N S Halifax	1.2651500	78.16	54,088.63	42,752.74
Canadian Dollar Total							249,339.20	197,082.72
Euro								
8/22/2017	8/24/2017	400.000000	5654781	Atos SE EUR	0.8500150	128.32	51,326.63	60,383.21
Euro Total							51,326.63	60,383.21
Japanese Yen								
8/22/2017	8/25/2017	2,000.000000	b292rc1	Start Today Co Ltd NPV	109.4450000	3,397	6,794,599	62,082

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Japanese Yen Total							6,794,599	62,082
Swiss Franc								
8/28/2017	8/30/2017	1,200.000000	b545mg5	Swiss RE AG CHF	0.9550500	87.21	104,647.66	109,572.96
8/28/2017	8/30/2017	850.000000	b545mg5	Swiss RE AG CHF	0.9550500	87.21	74,125.42	77,614.18
Swiss Franc Total							178,773.08	187,187.14
Taiwan Dollar								
8/22/2017	8/24/2017	18,500.000000	6438564	Hon Hai Precision TWD	30.2950000	114.52	2,118,672.00	69,934.71
8/22/2017	8/24/2017	350.000000	6451668	Largan Precision C TWD	30.2950000	5,549.91	1,942,470.00	64,118.50
Taiwan Dollar Total							4,061,142.00	134,053.21

Ex-Date	Pay-Date	Symbol	Security	Amount
COMMON STOCKS- AUD				
08-22-2017	09-14-2017	6198578	Rea Group Limited NPV	2,655.67
08-28-2017	08-28-2017	b03fyz4	Goodman Group NPV (Stapled Units)	-1,012.39
				1,643.28
COMMON STOCKS- BRL				
08-15-2017	08-25-2017	2458771	Itausa Inv Itau SA Prf NPV	1,437.37
08-17-2017	08-25-2017	b0fhtn1	Ultrapar Participa NPV	2,263.01
				3,700.38
COMMON STOCKS- GBP				
08-10-2017	10-05-2017	0237400	Diageo Ord Gbp0.28 101/108	3,350.51
08-10-2017	09-11-2017	0989529	AstraZeneca USD	2,774.32
08-10-2017	09-13-2017	bvzhxq9	Hiscox Ord Gbp0.065 (Di)	1,493.09
08-17-2017	09-15-2017	0053673	Ashtead Group GBP	2,817.66
				10,435.58
COMMON STOCKS- CAD				
08-01-2017	08-01-2017	2697864	Power Financial Corp	0.01
08-30-2017	09-29-2017	2384951	Great West Lifeco Inc	1,998.64
				1,998.65
COMMON STOCKS- DKK				
08-15-2017	08-17-2017	b44xtx8	Pandora AS DKK	1,594.35
				1,594.35
COMMON STOCKS- EUR				
08-03-2017	08-25-2017	4148810	Relx NV EUR	1,913.47
08-04-2017	08-14-2017	bz57390	ING Groep NV EUR	3,480.33
08-28-2017	09-19-2017	5671519	Wolters Kluwer EUR	1,389.23

Ex-Date	Pay-Date	Symbol	Security	Amount
				6,783.02
COMMON STOCKS- HKD				
08-11-2017	08-31-2017	6408374	Hang Seng Bank NPV	1,503.87
08-22-2017	08-22-2017	b09n7m0	China Shenhua Ener H CNY	1,233.42
				2,737.29
COMMON STOCKS- THB				
08-07-2017	08-24-2017	6609917	Siam Cement Co THB (Local)	3,091.86
				3,091.86
COMMON STOCKS- KRW				
08-01-2017	08-16-2017	6771720	Samsung Electronic KRW	574.18
				574.18
COMMON STOCKS- TWD				
08-10-2017	08-10-2017	6438564	Hon Hai Precision TWD	-2,215.43
08-17-2017	09-06-2017	6451668	Largan Precision C TWD	2,532.03
				316.60
COMMON STOCKS- ZAR				
08-15-2017	08-15-2017	6100089	Bidvest Group Ord Zar0.05	443.81
08-15-2017	08-15-2017	bz1mvy0	Resilient REIT Ltd NPV	732.47
				1,176.29
AMERICAN DEPOSITORY RECEIPTS				
08-23-2017	09-01-2017	ntes	Netease Inc Sp ADR	645.45
				645.45
FOREIGN STOCKS				
08-23-2017	10-19-2017	6434915	Hong Kong Land Hld Ord Usd0.10(Singapore Reg)	1,602.00

Ex-Date	Pay-Date	Symbol	Security	Amount
08-23-2017	10-19-2017	6472960	Jardine Strategic Usd0.05(Sing Quote)	472.15
				2,074.15
CASH AND EQUIVALENTS				
08-02-2017	08-02-2017	cash	Cash Account - US	155.82
08-31-2017	08-31-2017	cash	Cash Account - US	-12.17
				143.65
CASH AND EQUIVALENTS- ZAR				
08-31-2017	08-31-2017	cash	Cash Account - Za	0.02
				0.02
NET INCOME				36,914.76

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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