



ATIVO
CAPITAL

Monthly Report

Account

8/31/2018

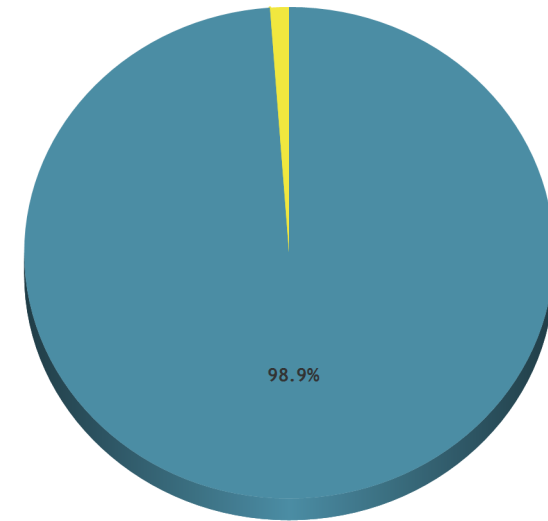
Public School Teachers' Pension and Retirement Fund of Chicago



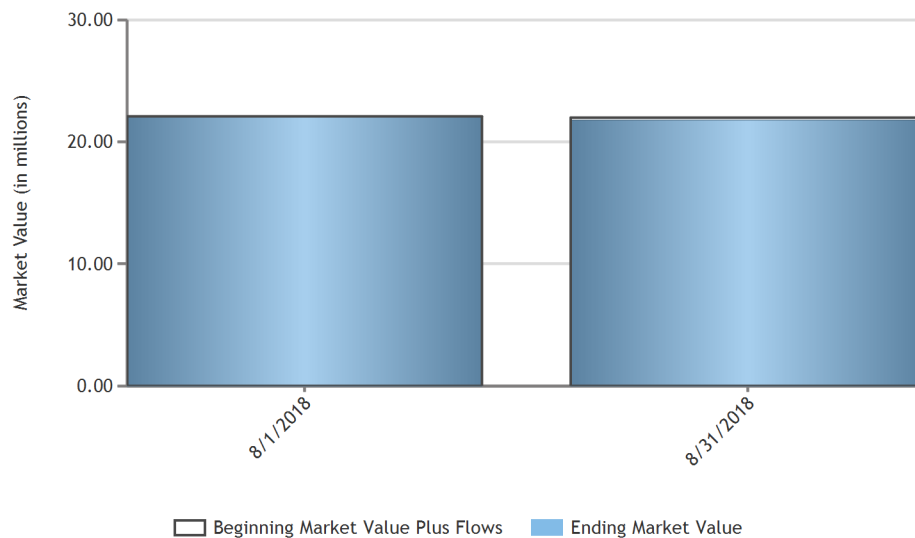
Activity Summary

	Month to Date	Year to Date
Beginning Value	22,178,332.66	22,765,235.73
Net Contributions/Withdrawals	-98,395.60	-603,920.02
Realized Gains	-86,773.57	-658,689.49
Unrealized Gains	-268,162.44	-281,442.21
Income Received	60,258.83	564,075.87
Ending Value	21,785,259.88	21,785,259.88

Portfolio Allocation as of 8/31/2018

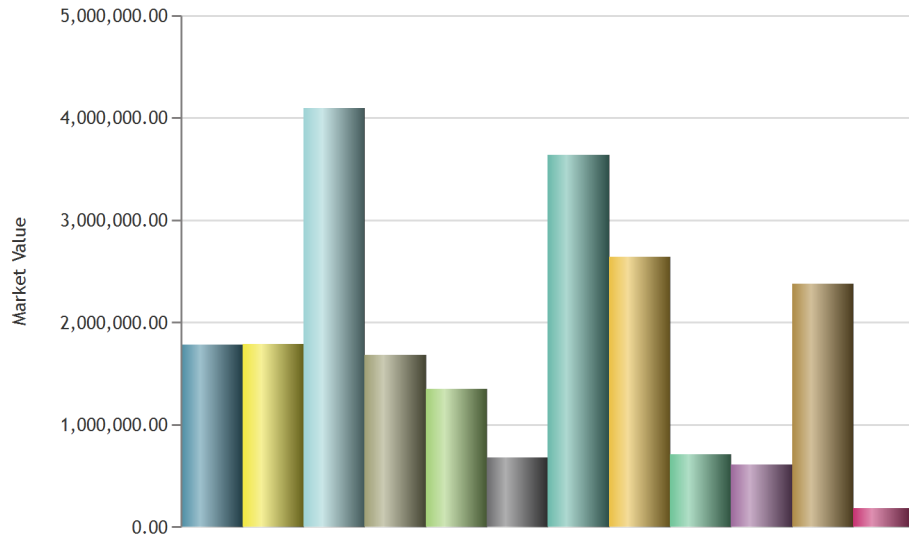


Change in Portfolio



Asset Class	Market Value	% Assets	Curr. Yield
Equities	21,534,841.47	98.9	3.2
Cash and Equivalents	250,418.40	1.1	2.6
Total	21,785,259.88	100.0	3.2

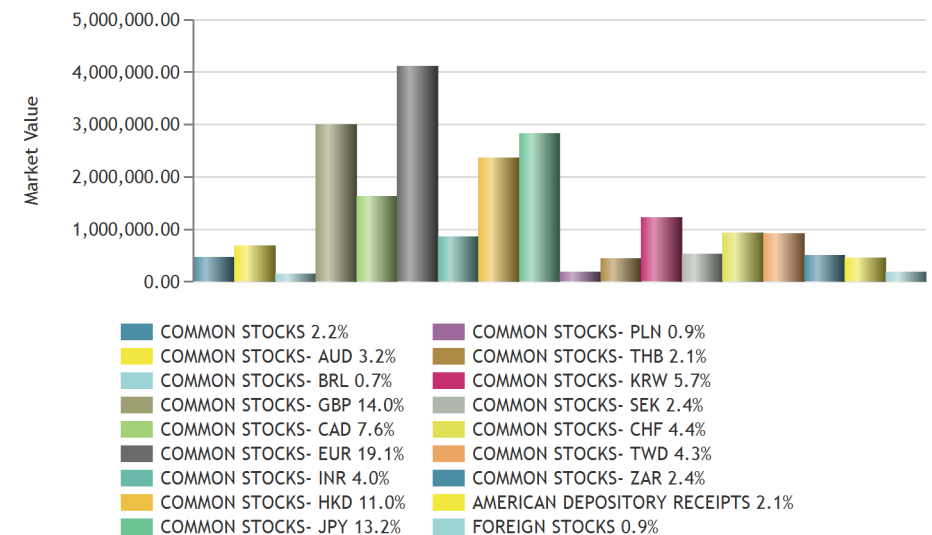
Portfolio Allocation as of 8/31/2018



Top 10 Holdings

Symbol	Security	Market Value	% Assets
7187627	Lundin Petroleum A NPV	280,616.54	1.3
5671519	Wolters Kluwer EUR	267,449.00	1.2
b058tz6	Safran EUR	263,935.23	1.2
0053673	Ashtead Group GBP	258,187.71	1.2
2162760	CAE Inc	257,713.10	1.2
6770620	Softbank Group Co NPV	253,587.05	1.2
b15c557	Total EUR	253,218.01	1.2
4682329	Pernod Ricard EUR	253,177.52	1.2
b119qg0	Partners Group Hlg Chf0.01 (Regd)	251,804.36	1.2
7145056	ENI Spa NPV	249,700.28	1.1
Top 10 Holdings Total		2,589,388.81	11.9

Equity Allocation by Security Type



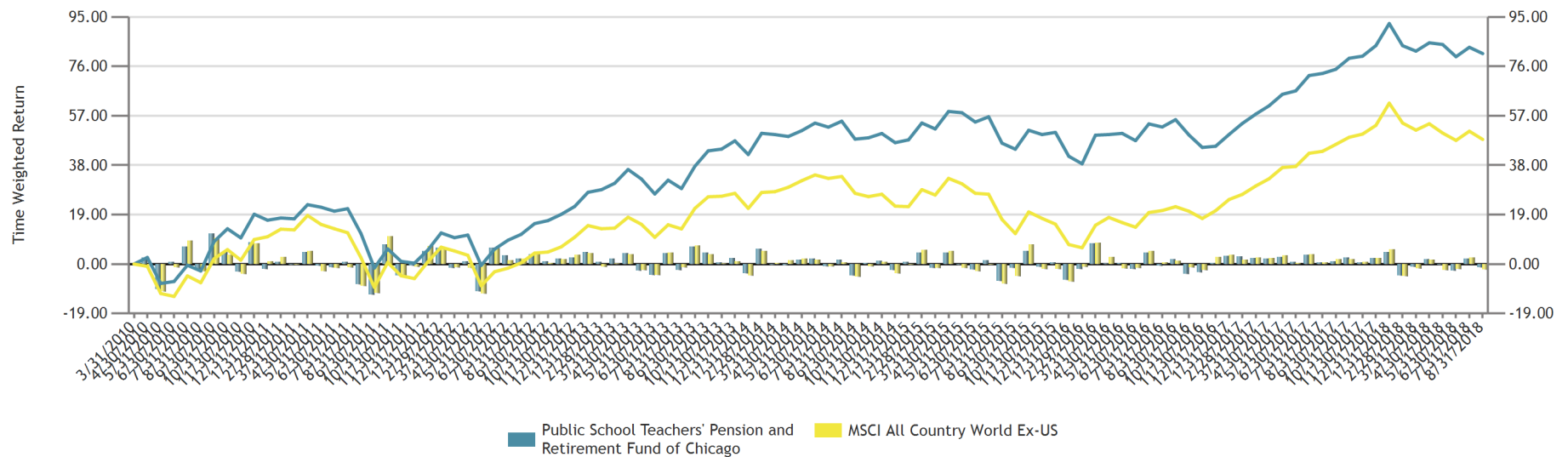
Performance History

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
	-1.32	0.67	-1.67	4.41	7.29	6.99	7.29

Index

MSCI All Country World Ex-US	-2.09	0.25	-3.53	3.18	8.08	5.43	4.76
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Time Weighted Return Since Inception 3/31/2010



			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									
4280.00	aer	AerCap Holdings NV	51.24	219,301.97	56.97	243,831.60	243,831.60	1.1	0.0
1520.00	iclr	Icon PLC	145.13	220,600.64	149.02	226,510.40	226,510.40	1.0	0.0
				439,902.61		470,342.00	470,342.00	2.2	0.0
AMERICAN DEPOSITORY RECEIPTS									
1230.00	baba	Alibaba Group Holding Ltd Sp ADS	172.73	212,460.85	175.01	215,262.30	215,262.30	1.0	0.0
2000.00	sap	Sap SE Sp ADR	65.60	131,201.40	119.74	239,480.00	239,480.00	1.1	1.0
				343,662.25		454,742.30	454,742.30	2.1	0.5
FOREIGN STOCKS									
26700.00	6434915	Hong Kong Land Hld Ord Usd0.10 (Singapore Reg)	7.68	205,176.15	6.92	184,764.00	184,764.00	0.8	2.9
				205,176.15		184,764.00	184,764.00	0.8	2.9
CASH AND EQUIVALENTS									
	cash	Cash Account - USD		205,656.60		205,656.60	205,656.60	0.9	3.2
				205,656.60		205,656.60	205,656.60	0.9	3.2
US Dollar Total				1,194,397.61		1,315,504.90	1,315,504.90	6.0	1.1
Australian Dollar(FX= 1.3827)									
COMMON STOCKS- AUD									
22630.00	b29lcj0	Crown Resorts Lim NPV	13.17	298,109.19	14.20	321,346.00	232,397.49	1.1	5.3
81600.00	b1y9bc8	Growthpoint Proper A-REIT	3.64	296,771.78	3.74	305,184.00	220,709.13	1.0	5.9
137330.00	6161978	Mirvac Group Stapled Securities	2.19	300,558.57	2.43	333,711.90	241,340.51	1.1	4.5
				895,439.54		960,241.90	694,447.12	3.2	5.2
Australian Dollar Total				895,439.54		960,241.90	694,447.12	3.2	5.2

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= 4.1201)									
COMMON STOCKS- BRL									
50790.00	b3m5360	Qgep Participacoes NPV	12.31	625,397.42	12.20	619,638.00	150,393.92	0.7	12.6
				625,397.42		619,638.00	150,393.92	0.7	12.6
Brazilian Real Total				625,397.42		619,638.00	150,393.92	0.7	12.6
British Pound Sterling(FX= 0.7694)									
COMMON STOCKS- GBP									
17700.00	b1yw440	3I Group Ord Gbp	6.21	109,838.74	8.96	158,662.80	206,221.90	0.9	3.3
8410.00	0053673	Ashtead Group GBP	16.06	135,072.40	23.62	198,644.20	258,187.71	1.2	1.4
3100.00	0989529	AstraZeneca USD	49.92	154,761.22	57.95	179,645.00	233,493.51	1.1	3.5
28240.00	0263494	BAE Systems Ord GBP	5.99	169,210.70	6.06	171,134.40	222,431.86	1.0	3.6
8970.00	b4l8497	Burford Capital Lt Ord NPV	11.29	101,269.58	19.98	179,220.60	232,941.89	1.1	0.4
10288.00	bd6k457	Compass Group Ord Gbp0.1105	11.13	114,532.57	16.59	170,626.48	221,771.69	1.0	2.1
6700.00	0237400	Diageo Ord Gbp0.28 101/108	19.17	128,468.41	26.95	180,531.50	234,645.73	1.1	2.4
2908.00	bfyfzp5	Ferguson PLC Gbp0.11403197	58.55	170,271.27	61.81	179,743.48	233,621.51	1.1	1.8
86840.00	0416102	Hays PLC GBP	1.51	130,695.60	2.03	176,632.56	229,578.09	1.1	4.3
4040.00	bd8qvh4	Intercontinental Hotels Ord Gbp0.1980952380937	42.34	171,068.35	47.55	192,102.00	249,684.49	1.1	1.8
54740.00	b082rf1	Rentokil Initial GBP	2.97	162,431.61	3.25	177,905.00	231,231.94	1.1	1.2
6710.00	b03mlx2	Royal Dutch Shell 'A Shs Eur0.07 (Gbp)	25.41	170,474.61	25.02	167,850.65	218,163.80	1.0	7.5
27540.00	b5zn1n8	Segro PLC GBP	5.91	162,747.71	6.58	181,268.28	235,603.36	1.1	2.6
				1,880,842.77		2,313,966.95	3,007,577.47	13.8	2.7
CASH AND EQUIVALENTS- GBP									
14006.28	divacc	Dividend Accrual - GB	1.00	14,006.28	1.00	14,006.28	18,204.66	0.1	0.0
				14,006.28		14,006.28	18,204.66	0.1	0.0
British Pound Sterling Total				1,894,849.05		2,327,973.23	3,025,782.13	13.9	2.7

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= 1.3040)									
COMMON STOCKS- CAD									
12900.00	2162760	CAE Inc	16.72	215,722.74	26.05	336,045.00	257,713.10	1.2	1.5
2520.00	2170525	Canadian Imperial Bank Comm Toronto O	114.21	287,797.27	122.30	308,196.00	236,355.69	1.1	4.4
3260.00	2159740	CGI Groupe Inc Cl A	38.74	126,295.58	85.69	279,349.40	214,233.21	1.0	0.0
5640.00	2641441	Norbord Inc	51.29	289,256.90	49.66	280,082.40	214,795.35	1.0	12.7
9900.00	2697701	Power Corp CDA	29.84	295,386.37	29.25	289,575.00	222,075.23	1.0	5.2
3050.00	2754383	Royal Bank of Canada Montreal Que	76.27	232,614.23	103.66	316,163.00	242,465.59	1.1	3.8
4050.00	2897222	Toronto Dominion Bank Ont	70.25	284,514.44	78.65	318,532.50	244,282.76	1.1	3.4
				1,731,587.53		2,127,943.30	1,631,920.93	7.5	4.3
CASH AND EQUIVALENTS- CAD									
25380.00	divacc	Dividend Accrual - CA	1.00	25,380.00	1.00	25,380.00	19,463.94	0.1	0.0
				25,380.00		25,380.00	19,463.94	0.1	0.0
Canadian Dollar Total				1,756,967.53		2,153,323.30	1,651,384.87	7.6	4.3
Euro(FX= 0.8595)									
COMMON STOCKS- EUR									
990.00	5231485	Allianz SE NPV (Regd) (Vinkuliert)	156.41	154,841.67	183.64	181,803.60	211,528.42	1.0	4.4
2660.00	b3msm28	Amadeus IT Group EUR	44.92	119,500.35	79.92	212,587.20	247,345.13	1.1	1.2
3580.00	5165294	ASM Intl NV Eur0.04	51.97	186,056.69	46.42	166,183.60	193,354.56	0.9	1.7
6800.00	7667163	Atlantia SPA EUR	25.18	171,205.07	17.95	122,060.00	142,016.76	0.7	6.8
2000.00	5086577	BASF SE NPV	94.16	188,314.95	79.69	159,380.00	185,438.57	0.9	3.9
820.00	4598589	Continental AG Ord NPV	223.15	182,986.55	158.05	129,601.00	150,790.71	0.7	2.8
34690.00	7144569	Enel SPA EUR	5.40	187,280.75	4.26	147,779.40	171,941.28	0.8	5.6
13430.00	7145056	ENI Spa NPV	13.49	181,109.33	15.98	214,611.40	249,700.28	1.1	5.0
1550.00	5076705	Henkel AG & Co KGAA Non-Vtg Prf NPV	110.14	170,717.52	109.95	170,422.50	198,286.51	0.9	1.6
29570.00	b288c92	Iberdrola SA EUR	6.11	180,785.29	6.42	189,898.54	220,946.88	1.0	4.1
76200.00	4076836	Intesa San Paolo EUR	2.47	188,163.47	2.13	162,115.50	188,621.32	0.9	9.5
960.00	4057808	L'Oreal EUR	190.49	182,872.54	206.70	198,432.00	230,875.56	1.1	1.7

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	
1600.00	4682329	Pernod Ricard EUR	117.43	187,888.24	136.00	217,600.00	253,177.52	1.2	1.5
11203.00	4148810	Relx NV EUR	9.33	104,503.54	19.08	213,753.24	248,701.81	1.1	2.4
2020.00	b058tz6	Safran EUR	64.92	131,142.79	112.30	226,846.00	263,935.23	1.2	1.4
3910.00	5226038	Sampo PLC Ser A NPV	46.80	182,970.21	44.07	172,313.70	200,486.92	0.9	5.9
4040.00	b15c557	Total EUR	48.50	195,943.75	53.87	217,634.80	253,218.01	1.2	4.8
4490.00	bbjpfy1	Vonovia SE NPV	42.12	189,138.93	44.19	198,413.10	230,853.57	1.1	3.0
4210.00	5671519	Wolters Kluwer EUR	14.77	62,182.86	54.60	229,866.00	267,449.00	1.2	1.8
				3,147,604.50		3,531,301.58	4,108,668.05	18.9	3.5

CASH AND EQUIVALENTS- EUR

1431.40	divacc	Dividend Accrual - Eu	1.00	1,431.40	1.00	1,431.40	1,665.43	0.0	0.0
				1,431.40		1,431.40	1,665.43	0.0	0.0

Euro Total				3,149,035.90		3,532,732.98	4,110,333.48	18.9	3.5
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Indian Rupee(FX= 70.9263)

COMMON STOCKS- INR

10970.00	byqkh33	Grasim Industries Inr2	1,196.20	13,122,281.23	1,067.50	11,710,475.00	165,107.77	0.8	0.6
47300.00	6139726	Hindustan Zinc Inr2	152.22	7,200,188.95	299.55	14,168,715.00	199,766.87	0.9	2.7
44620.00	bzbjy7	Jsw Steel Ltd Inr1	343.21	15,314,219.53	396.35	17,685,137.00	249,345.44	1.1	0.8
8450.00	b01npj1	Tata Consultancy S Inr1	1,350.19	11,409,116.25	2,078.40	17,562,480.00	247,616.08	1.1	1.2
				47,045,805.96		61,126,807.00	861,836.16	4.0	1.3

CASH AND EQUIVALENTS- INR

0.17	cash	Cash Account - In	1.00	0.17	1.00	0.17	0.00	0.0	0.0
68014.00	divacc	Dividend Accrual - In	1.00	68,014.00	1.00	68,014.00	958.94	0.0	0.0
				68,014.17		68,014.17	958.94	0.0	0.0

Indian Rupee Total				47,113,820.13		61,194,821.17	862,795.10	4.0	1.3
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Hong Kong Dollar(FX= 7.8489)

COMMON STOCKS- HKD

405880.00	b60lzc6	Agricultural Bank CH H CNY	4.38	1,778,712.84	3.80	1,542,344.00	196,504.48	0.9	5.8
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Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
25780.00	b4tx8s1	AIA Group Ltd NPV	68.93	1,777,043.11	67.70	1,745,306.00	222,363.13	1.0	1.5
234100.00	b0lmtq3	China Const Bank H CNY	5.96	1,396,311.27	6.95	1,626,995.00	207,289.56	1.0	4.6
52300.00	6192150	China Overseas Land NPV	32.74	1,712,359.62	24.85	1,299,655.00	165,584.35	0.8	3.4
60970.00	6193766	China Resources Land HKD	27.86	1,698,773.63	27.35	1,667,529.50	212,453.91	1.0	3.6
80780.00	b09n7m0	China Shenhua Ener H CNY	18.85	1,522,555.88	17.50	1,413,650.00	180,108.04	0.8	3.0
34848.00	6420538	Henderson Land Dev NPV	49.75	1,733,638.13	41.50	1,446,192.00	184,254.10	0.8	3.9
267200.00	b1g1qd8	Ind & Com Bank China H CNY	4.50	1,201,565.58	5.78	1,544,416.00	196,768.46	0.9	4.6
140000.00	6005504	Jiangsu Expressway H CNY	10.40	1,456,048.75	9.92	1,388,800.00	176,941.99	0.8	4.9
13930.00	6859927	Sun Hung Kai Prop NPV	118.74	1,654,068.27	116.50	1,622,845.00	206,760.82	0.9	3.6
62000.00	b67c2g0	Swire Properties L NPV	26.47	1,641,094.59	30.85	1,912,700.00	243,690.20	1.1	2.6
4020.00	bmmv2k8	Tencent Holdings Ltd Hkd0.00002	389.70	1,566,574.23	340.00	1,366,800.00	174,139.05	0.8	0.3
				19,138,745.91		18,577,232.50	2,366,858.09	10.9	3.5

Hong Kong Dollar Total				19,138,745.91		18,577,232.50	2,366,858.09	10.9	3.5
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Japanese Yen(FX= 110.8850)

COMMON STOCKS- JPY

5730.00	b1g1854	Aozora Bank NPV	3,470	19,883,996	3,925	22,490,250	202,825.00	0.9	4.7
17370.00	6414401	Haseko Corporation NPV	1,234	21,430,701	1,440	25,012,800	225,574.24	1.0	3.5
5500.00	6459219	Inaba Denkisangyo NPV	3,742	20,581,058	4,705	25,877,500	233,372.41	1.1	3.0
11670.00	6467803	Itochu Corp NPV	1,308	15,268,226	1,944	22,680,645	204,542.05	0.9	3.8
9770.00	6689533	Kakaku.com Inc NPV	2,498	24,409,576	2,054	20,067,580	180,976.51	0.8	1.8
8790.00	6248990	KDDI Corp NPV	2,903	25,520,452	2,941	25,851,390	233,136.94	1.1	3.4
8060.00	6493745	Kirin Holdings Co NPV	3,070	24,740,817	2,748	22,144,850	199,710.06	0.9	1.7
7590.00	6596785	Mitsubishi Corp NPV	3,217	24,419,402	3,171	24,067,890	217,052.71	1.0	3.6
12780.00	6597302	Mitsui & Co NPV	1,956	24,997,708	1,853	23,674,950	213,509.04	1.0	3.8
7140.00	bqrrz00	Recruit Holdings Co L NPV	1,446	10,326,089	3,387	24,183,180	218,092.44	1.0	0.8
2730.00	6770620	Softbank Group Co NPV	7,965	21,744,132	10,300	28,119,000	253,587.05	1.2	0.4
14280.00	6858946	Sumitomo Corp NPV	1,763	25,179,758	1,804	25,753,980	232,258.47	1.1	4.2
3850.00	6900546	Toyota Industries NPV	6,108	23,517,240	6,290	24,216,500	218,392.93	1.0	2.4
				282,019,155		314,140,515	2,833,029.85	13.0	2.8

Quantity	Symbol	Security	Unit Cost	Local Currency	Price	Market Value	Reporting Currency		Curr. Yield
				Total Cost			Market Value	% Assets	
CASH AND EQUIVALENTS- JPY									
229200.00	divacc	Dividend Accrual - Jp	1	229,200	1	229,200	2,067.01	0.0	0.0
				229,200		229,200	2,067.01	0.0	0.0
Japanese Yen Total				282,248,355		314,369,715	2,835,096.86	13.0	2.8
Polish Zloty(FX= 3.6804)									
COMMON STOCKS- PLN									
31370.00	b2qrcm4	Cyfrowy Polsat SA Pln0.04	25.46	798,761.97	22.48	705,197.60	191,606.35	0.9	0.0
				798,761.97		705,197.60	191,606.35	0.9	0.0
Polish Zloty Total				798,761.97		705,197.60	191,606.35	0.9	0.0
Thai Baht(FX= 32.7300)									
COMMON STOCKS- THB									
31440.00	6304632	Electricity Genrtg Thb10(Local)	230.08	7,233,817.00	226.00	7,105,440.00	217,092.58	1.0	3.1
140900.00	bd0bdh1	Ptt Public Company THB (Local)	51.31	7,229,314.27	52.50	7,397,250.00	226,008.25	1.0	3.8
				14,463,131.27		14,502,690.00	443,100.82	2.0	3.5
CASH AND EQUIVALENTS- THB									
78600.00	divacc	Dividend Accrual - Th	1.00	78,600.00	1.00	78,600.00	2,401.47	0.0	0.0
				78,600.00		78,600.00	2,401.47	0.0	0.0
Thai Baht Total				14,541,731.27		14,581,290.00	445,502.29	2.0	3.4

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
South Korean Won(FX= 1,113.1494)									
COMMON STOCKS- KRW									
14800.00	6462972	Industrial Bank of Korea KRW	16,595.39	245,611,845.00	14,900.00	220,520,000.00	198,104.48	0.9	4.1
3810.00	b3df0y6	KB Financial Group KRW	43,103.12	164,222,903.16	51,700.00	196,977,000.00	176,954.59	0.8	3.7
590.00	6440020	Lotte Chemical Co KRW	356,996.94	210,628,195.66	316,000.00	186,440,000.00	167,488.66	0.8	3.3
5150.00	6771720	Samsung Electronic KRW	31,723.35	163,375,273.10	48,450.00	249,517,500.00	224,154.43	1.0	2.9
3220.00	6450267	SK Hynix Inc KRW	80,212.96	258,285,742.00	83,000.00	267,260,000.00	240,093.43	1.1	1.2
950.00	6224871	SK Telecom KRW	271,648.26	258,065,847.00	262,500.00	249,375,000.00	224,026.41	1.0	3.8
				1,300,189,805.92		1,370,089,500.00	1,230,821.99	5.6	3.1
South Korean Won Total				1,300,189,805.92		1,370,089,500.00	1,230,821.99	5.6	3.1
Swedish Krona(FX= 9.1364)									
COMMON STOCKS- SEK									
13640.00	b0xp0t0	Castellum Ab NPV	128.36	1,750,763.26	165.40	2,256,056.00	246,929.17	1.1	3.2
8070.00	7187627	Lundin Petroleum A NPV	208.91	1,685,869.77	317.70	2,563,839.00	280,616.54	1.3	1.3
				3,436,633.03		4,819,895.00	527,545.71	2.4	2.2
Swedish Krona Total				3,436,633.03		4,819,895.00	527,545.71	2.4	2.2
Swiss Franc(FX= 0.9671)									
COMMON STOCKS- CHF									
2750.00	7123870	Nestle SA CHF (Regd)	83.22	228,851.28	81.38	223,795.00	231,408.33	1.1	2.9
320.00	b119qg0	Partners Group Hlg Chf0.01 (Regd)	666.78	213,368.58	761.00	243,520.00	251,804.36	1.2	2.5
880.00	7110388	Roche Holdings AG Genusscheine NPV	239.33	210,610.74	240.80	211,904.00	219,112.81	1.0	3.4
1300.00	7147892	Temenos Group AG Chf5 (Regd)	56.08	72,902.56	175.00	227,500.00	235,239.38	1.1	0.4
				725,733.16		906,719.00	937,564.88	4.3	2.3
Swiss Franc Total				725,733.16		906,719.00	937,564.88	4.3	2.3

Quantity		Symbol	Security	Local Currency			Reporting Currency			Curr. Yield
				Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	
Taiwan Dollar(FX= 30.7150)										
COMMON STOCKS- TWD										
54000.00	6718716		Formosa Petrochemi TWD	107.46	5,802,916.00	126.00	6,804,000.00	221,520.43	1.0	5.0
64300.00	6348544		Formosa Plastic TWD	90.71	5,832,538.18	112.50	7,233,750.00	235,511.96	1.1	5.1
86490.00	6621580		Nan Ya Plastic TWD	76.82	6,643,932.00	85.40	7,386,246.00	240,476.84	1.1	6.0
27500.00	6889106		Taiwan Semicon Man TWD	125.36	3,447,515.74	256.00	7,040,000.00	229,203.97	1.1	3.1
					21,726,901.92		28,463,996.00	926,713.20	4.3	4.8
Taiwan Dollar Total					21,726,901.92		28,463,996.00	926,713.20	4.3	4.8
South African Rand(FX= 14.6512)										
COMMON STOCKS- ZAR										
141070.00	bn898f0		Equites Property F NPV	20.13	2,839,725.98	20.00	2,821,400.00	192,570.60	0.9	6.2
7110.00	b1g4262		Kumba Iron Ore Ltd ZAR	212.73	1,512,514.15	265.09	1,884,789.90	128,643.62	0.6	11.1
860.00	6622691		Naspers N ZAR	3,454.61	2,970,966.58	3,265.77	2,808,562.20	191,694.37	0.9	0.2
					7,323,206.71		7,514,752.10	512,908.60	2.4	5.2
CASH AND EQUIVALENTS- ZAR										
5.32	cash		Cash Account - Za	1.00	5.32	1.00	5.32	0.36	0.0	0.0
					5.32		5.32	0.36	0.0	0.0
South African Rand Total					7,323,212.03		7,514,757.42	512,908.96	2.4	5.2
Total Portfolio					1,706,759,787.14			21,785,259.88	100.0	3.2

Purchases

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
US Dollar								
8/7/2018	8/9/2018	1520.00	iclr	Icon PLC	1.00000	145.13	220,600.64	220,600.64
US Dollar Total							220,600.64	220,600.64
Euro								
8/7/2018	8/9/2018	4490.00	bbjpfy1	Vonovia SE NPV	0.86266	42.12	189,138.93	219,249.82
Euro Total							189,138.93	219,249.82
Indian Rupee								
8/8/2018	8/10/2018	44620.00	bzbyjj7	Jsw Steel Ltd Inr1	68.64750	343.21	15,314,219.53	223,084.88
Indian Rupee Total							15,314,219.53	223,084.88
Hong Kong Dollar								
8/13/2018	8/15/2018	60970.00	6193766	China Resources Land HKD	7.84980	27.86	1,698,773.63	216,409.80
Hong Kong Dollar Total							1,698,773.63	216,409.80
Thai Baht								
8/8/2018	8/10/2018	4100.00	6304632	Electricity Genrtg Thb10(Local)	33.21500	233.10	955,725.02	28,773.90
8/9/2018	8/14/2018	11300.00	6304632	Electricity Genrtg Thb10(Local)	33.17000	232.48	2,626,986.42	79,197.66
8/10/2018	8/15/2018	10300.00	6304632	Electricity Genrtg Thb10(Local)	33.26000	227.57	2,343,937.21	70,473.16
8/14/2018	8/16/2018	5740.00	6304632	Electricity Genrtg Thb10(Local)	33.25000	227.73	1,307,168.35	39,313.33
Thai Baht Total							7,233,817.00	217,758.05
Swiss Franc								
8/17/2018	8/21/2018	880.00	7110388	Roche Holdings AG Genusscheine NPV	0.99520	239.33	210,610.74	211,626.55
Swiss Franc Total							210,610.74	211,626.55

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
British Pound Sterling								
8/3/2018	8/7/2018	2650.00	b4l8497	Burford Capital Lt Ord NPV	0.76817	17.75	47,046.31	61,244.90
British Pound Sterling Total							47,046.31	61,244.90
Canadian Dollar								
8/17/2018	8/21/2018	800.00	2159740	CGI Groupe Inc Cl A	1.30855	85.06	68,044.93	52,000.25

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Canadian Dollar Total							68,044.93	52,000.25
Euro								
8/8/2018	8/10/2018	1400.00	5654781	Atos SE EUR	0.86181	100.70	140,973.99	163,579.16
8/8/2018	8/10/2018	1830.00	4163437	Cap Gemini EUR	0.86181	109.22	199,877.11	231,927.39
8/13/2018	8/15/2018	590.00	b3msm28	Amadeus IT Group EUR	0.87596	72.84	42,974.65	49,059.84
8/17/2018	8/21/2018	800.00	b15cl93	Cie Automotive SA EUR	0.87650	24.87	19,894.49	22,697.62
8/20/2018	8/22/2018	2400.00	b15cl93	Cie Automotive SA EUR	0.87470	25.03	60,080.26	68,686.78
8/21/2018	8/23/2018	400.00	b15cl93	Cie Automotive SA EUR	0.86813	25.12	10,049.90	11,576.48
8/21/2018	8/23/2018	500.00	b15cl93	Cie Automotive SA EUR	0.86813	25.12	12,562.38	14,470.60
8/22/2018	8/24/2018	300.00	b15cl93	Cie Automotive SA EUR	0.86218	24.51	7,352.00	8,527.22
8/23/2018	8/27/2018	900.00	b15cl93	Cie Automotive SA EUR	0.86393	24.41	21,969.33	25,429.50
8/24/2018	8/28/2018	590.00	b15cl93	Cie Automotive SA EUR	0.86003	24.48	14,442.55	16,793.08
Euro Total							530,176.66	612,747.66
Indian Rupee								
8/20/2018	8/23/2018	1150.00	b01npj1	Tata Consultancy S Inr1	69.81500	2,014.47	2,316,637.15	33,182.51
Indian Rupee Total							2,316,637.15	33,182.51
Hong Kong Dollar								
8/8/2018	8/10/2018	29900.00	6531827	Geely Automobile H HKD	7.84915	16.83	503,090.82	64,094.94
8/8/2018	8/10/2018	10300.00	6531827	Geely Automobile H HKD	7.84915	16.83	173,305.54	22,079.53
8/8/2018	8/10/2018	28900.00	6531827	Geely Automobile H HKD	7.84915	16.83	486,265.04	61,951.30
Hong Kong Dollar Total							1,162,661.40	148,125.77
Japanese Yen								
8/8/2018	8/13/2018	12640.00	6661144	ORIX Corp NPV	110.95500	1,803.17	22,792,062.00	205,417.17
8/20/2018	8/23/2018	1750.00	bqrrz00	Recruit Holdings Co L NPV	110.43500	3,256.70	5,699,232.00	51,607.12
Japanese Yen Total							28,491,294.00	257,024.29
Turkish Lira								
8/13/2018	8/15/2018	2600.00	b03myt9	Tupras(T Petr Raf) Try1	6.91440	108.97	283,316.81	40,974.89
8/13/2018	8/15/2018	3680.00	b03myt9	Tupras(T Petr Raf) Try1	6.91440	108.97	401,002.25	57,995.23
Turkish Lira Total							684,319.06	98,970.13

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Swiss Franc								
8/13/2018	8/15/2018	250.00	7147892	Temenos Group AG Chf5 (Regd)	0.99380	167.48	41,871.02	42,132.24
Swiss Franc Total							41,871.02	42,132.24

Ex-Date	Pay-Date	Symbol	Security	Amount
COMMON STOCKS- AUD				
8/31/2018	8/31/2018	6161978	Mirvac Group Stapled Securities	-701.43
				-701.43
COMMON STOCKS- GBP				
8/9/2018	10/4/2018	0237400	Diageo Ord Gbp0.28 101/108	3,483.25
8/9/2018	9/10/2018	0989529	AstraZeneca USD	2,728.64
8/9/2018	9/17/2018	b03mlx2	Royal Dutch Shell 'A Shs Eur0.07(Gbp)	4,058.34
8/9/2018	9/12/2018	b082rf1	Rentokil Initial GBP	923.50
8/16/2018	9/14/2018	0053673	Ashtead Group GBP	2,942.97
8/16/2018	9/28/2018	b5zn1n8	Segro PLC GBP	1,944.98
8/30/2018	10/5/2018	bd8qvh4	Intercontinental Hotels Ord Gbp0.1980952380937	1,907.36
				17,989.03
COMMON STOCKS- CAD				
8/30/2018	9/21/2018	2641441	Norbord Inc	19,570.50
				19,570.50
COMMON STOCKS- EUR				
8/2/2018	8/24/2018	4148810	Relx NV EUR	1,821.25
8/7/2018	8/10/2018	5165294	ASM Intl NV Eur0.04	16,599.74
8/27/2018	9/19/2018	5671519	Wolters Kluwer EUR	1,670.52
				20,091.51
COMMON STOCKS- INR				
8/31/2018	10/14/2018	byqkh33	Grasim Industries Inr2	958.94
				958.94
COMMON STOCKS- HKD				
8/3/2018	8/3/2018	b09n7m0	China Shenhua Ener H CNY	-1,160.68
8/6/2018	8/6/2018	b0lmtq3	China Const Bank H CNY	-1,029.51
8/6/2018	8/6/2018	b1g1qd8	Ind & Com Bank China H CNY	-987.03
8/8/2018	8/8/2018	b154564	Bank of China Ltd H CNY	-1,212.90
				-4,390.12

Ex-Date	Pay-Date	Symbol	Security	Amount
COMMON STOCKS- THB				
8/31/2018	9/14/2018	6304632	Electricity Genrtg Thb10(Local)	2,401.47
				2,401.47
COMMON STOCKS- KRW				
8/16/2018	8/16/2018	6771720	Samsung Electronic KRW	-354.96
8/22/2018	8/22/2018	6224871	SK Telecom KRW	-186.79
				-541.75
COMMON STOCKS- TWD				
8/8/2018	8/8/2018	6348544	Formosa Plastic TWD	-2,513.78
				-2,513.78
COMMON STOCKS- ZAR				
8/15/2018	8/20/2018	b1g4262	Kumba Iron Ore Ltd ZAR	7,040.25
				7,040.25
RIGHTS- EUR				
8/27/2018	8/27/2018	bfz61h1	Iberdrola SA EUR (Stock Div 25/07)	256.75
				256.75
CASH AND EQUIVALENTS				
8/2/2018	8/2/2018	cash	Cash Account - USD	199.31
8/31/2018	8/31/2018	cash	Cash Account - USD	0.01
8/31/2018	8/31/2018	cash	Cash Account - USD	-102.21
				97.11
CASH AND EQUIVALENTS- ZAR				
8/31/2018	8/31/2018	cash	Cash Account - Za	0.37
8/31/2018	8/31/2018	cash	Cash Account - Za	-0.01
				0.36
NET INCOME				60,258.83

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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