



ATIVO
CAPITAL

Monthly Report

Account

3/31/2024

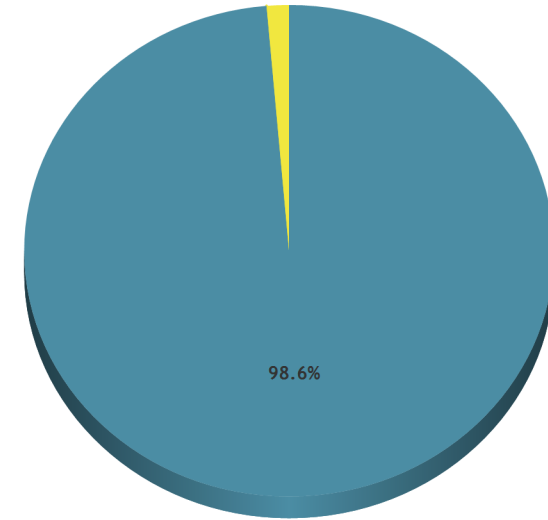
Public School Teachers' Pension and Retirement Fund of Chicago



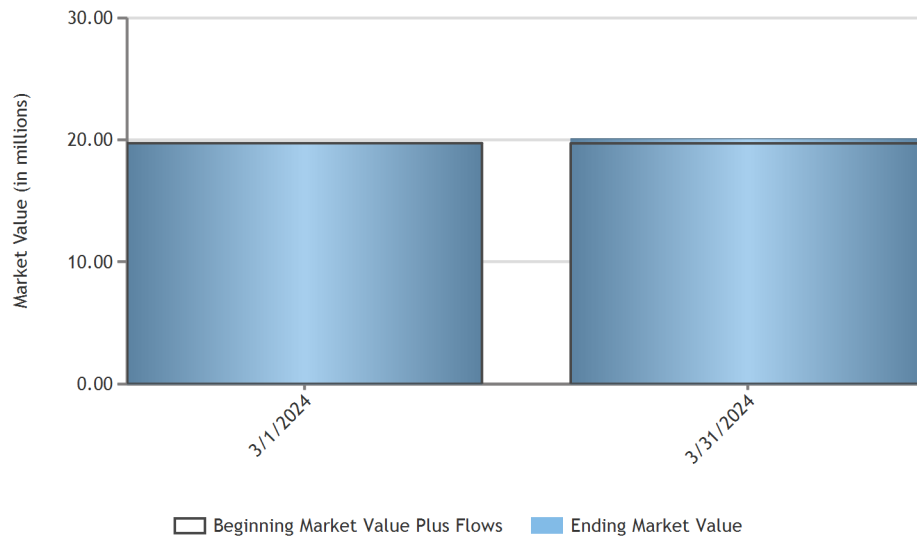
Activity Summary

	Month to Date	Year to Date
Beginning Value	19,625,244.79	19,247,235.89
Net Contributions/Withdrawals	-18,948.72	-136,080.24
Realized Gains	-15,721.87	-249,217.47
Unrealized Gains	384,583.80	1,073,754.67
Income Received	115,899.35	155,364.49
Ending Value	20,091,057.35	20,091,057.35

Portfolio Allocation as of 3/31/2024

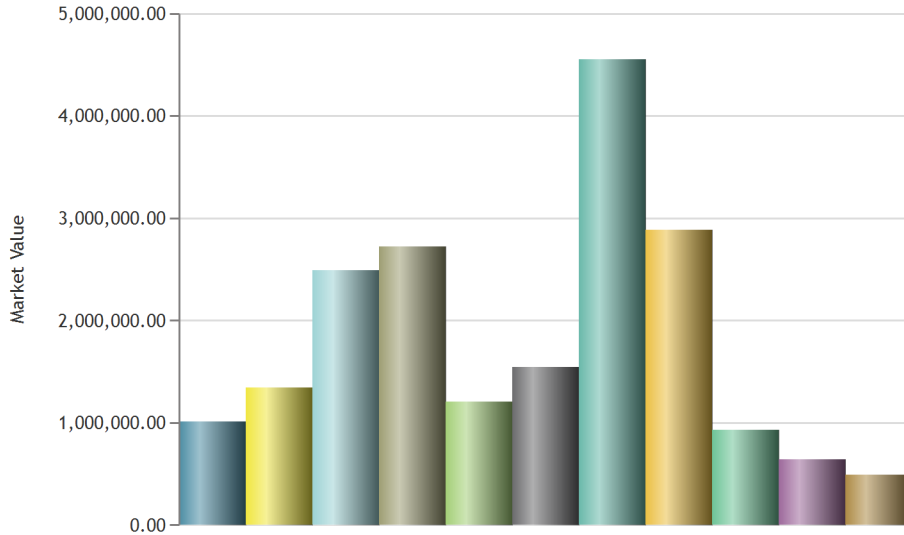


Change in Portfolio



Asset Class	Market Value	% Assets	Curr. Yield
Equities	19,818,780.73	98.6	3.2
Cash and Equivalents	272,276.62	1.4	2.2
Total	20,091,057.35	100.0	3.2

Portfolio Allocation as of 3/31/2024

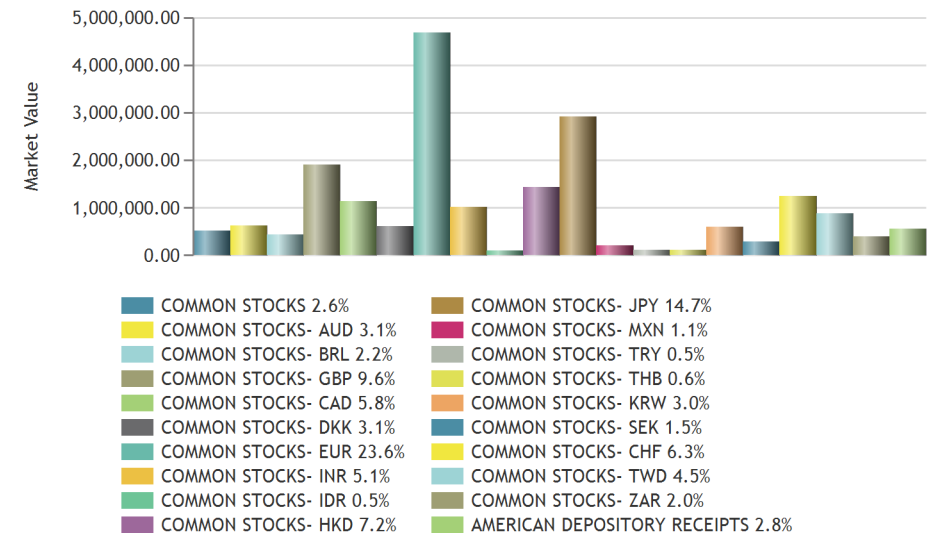


Industry Sector	Market Value	% Equity	% Assets
ENERGY	1,011,156.59	5.1	5.0
MATERIALS	1,340,762.72	6.8	6.7
INDUSTRIALS	2,491,524.45	12.6	12.4
CONSUMER DISCRETIONARY	2,724,282.95	13.7	13.6
CONSUMER STAPLES	1,207,017.14	6.1	6.0
HEALTHCARE	1,543,078.22	7.8	7.7
FINANCIALS	4,551,681.11	23.0	22.7
INFORMATION TECHNOLOGY	2,887,080.85	14.6	14.4
COMMUNICATION SERVICES	930,463.21	4.7	4.6
UTILITIES	643,049.11	3.2	3.2
REAL ESTATE	488,684.38	2.5	2.4
Equity Total	19,818,780.73	100.0	98.6

Top 10 Holdings

Symbol	Security	Market Value	% Assets
6889106	Taiwan Semicon Man TWD	492,760.98	2.5
bp6kmj1	Novo Nordisk As Ser'b'dkk0.1	429,771.72	2.1
b929f46	ASML Holding NV EUR	390,248.25	1.9
bmmv2k8	Tencent Holdings Ltd Hkd0.00002	293,069.02	1.5
5501906	BBVA (Bilb-Viz-Arg) EUR	291,879.91	1.5
4061412	LVMH Moet Hennessy EUR	288,126.70	1.4
6771720	Samsung Electronic KRW	252,785.14	1.3
7123870	Nestle SA CHF (Regd)	247,693.46	1.2
7103065	Novartis AG CHF (Regd)	243,475.85	1.2
6895675	Tokyo Electron NPV	243,153.72	1.2
Top 10 Holdings Total		3,172,964.75	15.8

Equity Allocation by Security Type



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									
1109.00	chkp	Check Point Software Tech Ltd	116.81	129,544.63	164.01	181,887.09	181,887.09	0.9	0.0
800.00	bap	Credicorp Ltd	147.80	118,243.16	169.43	135,544.00	135,544.00	0.7	4.0
590.00	iclr	Icon PLC	251.14	148,169.95	335.95	198,210.50	198,210.50	1.0	0.0
				395,957.74		515,641.59	515,641.59	2.6	1.0
AMERICAN DEPOSITORY RECEIPTS									
1320.00	baba	Alibaba Group Holding Ltd Sp ADS	174.35	230,145.06	72.36	95,515.20	95,515.20	0.5	1.4
2470.00	rdy	Dr Reddys Laboratories Ltd ADR	57.53	142,087.67	73.35	181,174.50	181,174.50	0.9	0.6
1630.00	ntes	Netease Inc Sp ADR	70.93	115,622.28	103.47	168,656.10	168,656.10	0.8	2.5
7200.00	vips	Vipshop Holdings Limited Sponsored ADSA	10.68	76,884.48	16.55	119,160.00	119,160.00	0.6	2.5
				564,739.49		564,505.80	564,505.80	2.8	1.7
CASH AND EQUIVALENTS									
	cash	Cash Account - USD		189,437.88		189,437.88	189,437.88	0.9	3.2
	divacc	Dividend Accrual - US		4,574.25		4,574.25	4,574.25	0.0	0.0
				194,012.13		194,012.13	194,012.13	1.0	3.1
US Dollar Total				1,154,709.36		1,274,159.52	1,274,159.52	6.3	1.6
Australian Dollar(FX= 1.5328)									
COMMON STOCKS- AUD									
6110.00	6144690	BHP Group Ltd NPV	34.87	213,038.92	44.27	270,489.70	176,467.48	0.9	5.3
7911.00	6086253	Fortescue Metals G NPV	11.00	87,006.80	25.70	203,312.70	132,641.20	0.7	8.1
7350.00	b03fyz4	Goodman Group NPV (Stapled Units)	21.01	154,419.81	33.81	248,503.50	162,123.68	0.8	0.9
1170.00	b28ytc2	Macquarie Group Ltd NPV	162.49	190,112.64	199.70	233,649.00	152,432.60	0.8	3.1
				644,578.17		955,954.90	623,664.96	3.1	4.2
Australian Dollar Total				644,578.17		955,954.90	623,664.96	3.1	4.2

Public School Teachers' Pension and Retirement Fund of Chicago

Quantity		Symbol	Security	Unit Cost	Local Currency		Reporting Currency			
					Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
Brazilian Real(FX= 5.0056)										
COMMON STOCKS- BRL										
18570.00	b9n3sq0	BB Seguridade Part NPV	36.92	685,611.79	32.52	603,896.40	120,645.36	0.6	8.8	
21470.00	2684532	Petrol Brasileiros Prf NPV	32.30	693,400.95	37.36	802,119.20	160,245.97	0.8	0.0	
30580.00	bpblv81	Vibra Energia SA NPV	25.09	767,210.95	25.01	764,805.80	152,791.56	0.8	0.0	
				2,146,223.69		2,170,821.40	433,682.89	2.2	2.5	
Brazilian Real Total				2,146,223.69		2,170,821.40	433,682.89	2.2	2.5	
British Pound Sterling(FX= 0.7916)										
COMMON STOCKS- GBP										
1500.00	0989529	AstraZeneca USD	110.12	165,181.97	106.78	160,170.00	202,334.74	1.0	2.1	
20100.00	bvyvfw2	Auto Trader Group GBP	6.05	121,643.98	7.00	140,740.20	177,790.05	0.9	1.0	
32480.00	0798059	BP USD	4.48	145,574.93	4.96	161,003.36	203,387.48	1.0	4.5	
3650.00	0237400	Diageo Ord Gbp0.28 101/108	38.10	139,068.41	29.26	106,780.75	134,890.77	0.7	3.5	
4600.00	b19nlv4	Experian Ord USD	22.34	102,754.17	34.54	158,884.00	200,710.20	1.0	1.3	
1430.00	bhjyc05	Intercontinental Hotels Ord Gbp0.208521303	82.54	118,038.78	82.42	117,860.60	148,887.39	0.7	1.8	
19670.00	b17bbq5	Investec Ord GBP	5.41	106,480.55	5.32	104,565.72	132,092.64	0.7	5.2	
58580.00	0560399	Legal & General Gp Ord GBP	2.58	150,965.09	2.54	149,027.52	188,259.00	0.9	8.0	
1850.00	3208986	Next GBP	58.81	108,802.00	92.32	170,792.00	215,752.98	1.1	2.2	
11500.00	0677608	Pearson Ord GBP	10.29	118,353.87	10.42	119,830.00	151,375.24	0.8	2.2	
2430.00	0718875	Rio Tinto GBP	45.44	110,420.92	50.17	121,913.10	154,006.71	0.8	6.8	
				1,387,284.66		1,511,567.25	1,909,487.20	9.5	3.4	
CASH AND EQUIVALENTS- GBP										
0.26	cash	Cash Account - GBP	1.00	0.26	1.00	0.26	0.33	0.0	0.0	
8028.90	divacc	Dividend Accrual - GB	1.00	8,028.90	1.00	8,028.90	10,142.51	0.1	0.0	
				8,029.16		8,029.16	10,142.84	0.1	0.0	
British Pound Sterling Total				1,395,313.82		1,519,596.41	1,919,630.03	9.6	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
Canadian Dollar(FX= 1.3533)									
COMMON STOCKS- CAD									
2700.00	bl56kn2	Alimentation Couche-Tard Inc	48.21	130,172.04	77.31	208,737.00	154,248.66	0.8	0.9
1735.00	bj2l575	CGI Inc Cl A	53.89	93,507.13	149.44	259,278.40	191,596.82	1.0	0.0
1790.00	2077303	National Bank Cand Montreal Qu	104.57	187,183.53	114.06	204,167.40	150,871.90	0.8	3.7
1985.00	2754383	Royal Bank of Canada Montreal Que	103.79	206,027.14	136.62	271,190.70	200,399.56	1.0	4.0
2750.00	2566124	Sun Life Financial Inc	70.63	194,226.31	73.91	203,252.50	150,195.82	0.7	4.2
2640.00	2897222	Toronto Dominion Bank Ont	88.27	233,045.56	81.75	215,820.00	159,482.73	0.8	4.8
1020.00	2956662	Weston George Ltd	114.60	116,888.75	183.01	186,670.20	137,942.14	0.7	1.6
				1,161,050.46		1,549,116.20	1,144,737.63	5.7	2.7
CASH AND EQUIVALENTS- CAD									
3097.16	divacc	Dividend Accrual - CA	1.00	3,097.16	1.00	3,097.16	2,288.68	0.0	0.0
				3,097.16		3,097.16	2,288.68	0.0	0.0
Canadian Dollar Total				1,164,147.62		1,552,213.36	1,147,026.31	5.7	2.7
Danish Krone(FX= 6.9065)									
COMMON STOCKS- DKK									
3368.00	bp6kmj1	Novo Nordisk As Ser'b'dkk0.1	300.86	1,013,285.41	881.30	2,968,218.40	429,771.72	2.1	1.1
1170.00	b44txt8	Pandora AS DKK	663.32	776,089.02	1,114.50	1,303,965.00	188,802.58	0.9	1.6
				1,789,374.42		4,272,183.40	618,574.30	3.1	1.2
Danish Krone Total				1,789,374.42		4,272,183.40	618,574.30	3.1	1.2
Euro(FX= 0.9259)									
COMMON STOCKS- EUR									
3450.00	b01flq6	ACS Actividades Co EUR	40.12	138,427.88	38.78	133,791.00	144,494.27	0.7	4.1
570.00	5231485	Allianz SE NPV (Regd) (Vinkuliert)	218.25	124,404.03	277.80	158,346.00	171,013.67	0.9	5.0
405.00	b929f46	ASML Holding NV EUR	469.57	190,175.57	892.20	361,341.00	390,248.25	1.9	0.7
15310.00	bywp840	Banca Mediolanum NPV	8.13	124,427.76	10.18	155,855.80	168,324.25	0.8	6.9
1400.00	5756029	Bayer Motoren Werk EUR	103.16	144,426.61	106.96	149,744.00	161,723.51	0.8	5.6

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	
24480.00	5501906	BBVA (Bilb-Viz-Arg) EUR	4.84	118,391.20	11.04	270,259.20	291,879.91	1.5	4.0
740.00	4163437	Cap Gemini EUR	172.03	127,302.71	213.30	157,842.00	170,469.35	0.8	1.6
160.00	4061393	Christian Dior SE EUR	822.37	131,578.65	776.50	124,240.00	134,179.19	0.7	1.7
4040.00	5806225	Colruyt Group NV NPV	43.38	175,268.37	42.82	172,992.80	186,832.21	0.9	0.0
7300.00	5842359	Deutsche Telekom NPV (Regd)	16.77	122,386.75	22.50	164,250.00	177,389.99	0.9	3.1
1550.00	b13x013	Eiffage EUR	86.56	134,160.85	105.15	162,982.50	176,021.09	0.9	3.9
1930.00	b0cch46	Heineken Holding EUR	70.30	135,673.51	74.80	144,364.00	155,913.11	0.8	2.3
13710.00	b288c92	Iberdrola SA EUR	6.64	91,079.19	11.50	157,596.45	170,204.15	0.8	1.5
3170.00	5889505	Infineon Technology Ord NPV (Regd)	39.20	124,256.08	31.52	99,902.55	107,894.75	0.5	0.9
9420.00	bz57390	ING Groep NV EUR	13.27	125,047.29	15.25	143,617.32	155,106.69	0.8	7.3
26879.00	bd2z8s7	Italgas Spa NPV	5.54	149,013.66	5.40	145,146.60	156,758.32	0.8	6.5
400.00	4057808	L'Oreal EUR	274.76	109,902.99	438.65	175,460.00	189,496.78	0.9	1.5
320.00	4061412	LVMH Moet Hennessy EUR	641.67	205,334.59	833.70	266,784.00	288,126.70	1.4	1.6
9660.00	7107250	Opap(Org Of Footb) EUR (Cr)	12.51	120,877.80	16.68	161,128.80	174,019.09	0.9	11.1
2720.00	5228658	Randstad NV EUR	50.54	137,460.35	48.92	133,062.40	143,707.38	0.7	4.7
4583.00	bywlc68	Relx PLC GBP	14.07	64,464.74	40.15	184,007.45	198,728.03	1.0	1.5
1000.00	5727973	Siemens AG NPV (Regd)	184.08	184,076.18	176.96	176,960.00	191,116.78	1.0	2.1
5660.00	bymxps7	UniCredit SpA NPV	18.09	102,395.06	35.18	199,090.50	215,017.72	1.1	5.1
1160.00	b1xh026	Vinci EUR	107.67	124,893.85	118.76	137,761.60	148,782.52	0.7	3.8
1400.00	5671519	Wolters Kluwer EUR	30.75	43,051.72	145.20	203,280.00	219,542.38	1.1	1.4
				3,248,477.39		4,339,805.97	4,686,990.07	23.3	3.3

CASH AND EQUIVALENTS- EUR

0.06	cash	Cash Account - EUR	1.00	0.06	1.00	0.06	0.06	0.0	0.0
5271.36	divacc	Dividend Accrual - Eu	1.00	5,271.36	1.00	5,271.36	5,693.07	0.0	0.0
				5,271.42		5,271.42	5,693.13	0.0	0.0

Euro Total				3,253,748.81		4,345,077.39	4,692,683.21	23.4	3.3
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Indian Rupee(FX= 83.4025)

COMMON STOCKS- INR

23550.00	b3wqh49	Adani Power Ltd INR	523.87	12,337,163.36	533.80	12,570,990.00	150,726.78	0.8	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	
39780.00	b4z9xf5	Coal India Ltd INR	199.05	7,918,035.37	434.10	17,268,498.00	207,050.12	1.0	4.0
9371.00	6294896	Hcl Technologies Inr2	635.62	5,956,427.58	1,543.55	14,464,607.05	173,431.34	0.9	3.4
2910.00	b992pt3	Pi Industries Inr1	3,862.60	11,240,174.61	3,867.55	11,254,570.50	134,942.84	0.7	0.3
3060.00	b15t569	Siemens India Ltd Inr2 (Post Subdivision)	3,673.68	11,241,461.11	5,374.05	16,444,593.00	197,171.46	1.0	0.2
3220.00	b01npj1	Tata Consultancy S Inr1	3,421.67	11,017,779.70	3,876.30	12,481,686.00	149,656.02	0.7	1.8
				59,711,041.73		84,484,944.55	1,012,978.56	5.0	1.7

Indian Rupee Total				59,711,041.73		84,484,944.55	1,012,978.56	5.0	1.7
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Indonesian Rupiah(FX= 15,854.8960)

COMMON STOCKS- IDR

629240.00	b3bqfc4	Adaro Energy Tbk Idr100	3,042.45	1,914,432,632.65	2,700.00	1,698,948,000.00	107,155.35	0.5	16.3
				1,914,432,632.65		1,698,948,000.00	107,155.35	0.5	16.3
Indonesian Rupiah Total				1,914,432,632.65		1,698,948,000.00	107,155.35	0.5	16.3

Hong Kong Dollar(FX= 7.8264)

COMMON STOCKS- HKD

324070.00	b154564	Bank of China Ltd H CNY	3.30	1,070,579.99	3.23	1,046,746.10	133,744.69	0.7	7.3
42000.00	b09n7m0	China Shenhua Ener H CNY	23.14	971,939.46	30.75	1,291,500.00	165,017.35	0.8	7.3
198190.00	6340078	Kunlun Energy Comp HKD	6.40	1,268,106.35	6.53	1,294,180.70	165,359.86	0.8	4.7
122100.00	6218089	Lenovo Group Ltd NPV	9.13	1,114,477.93	9.07	1,107,447.00	141,500.55	0.7	3.1
196890.00	6226576	PetroChina Co H CNY	5.42	1,067,703.59	6.69	1,317,194.10	168,300.33	0.8	6.6
141410.00	6706250	PICC Property & CA H CNY	7.53	1,064,921.57	10.32	1,459,351.20	186,464.00	0.9	4.7
7000.00	6859927	Sun Hung Kai Prop NPV	115.83	810,843.27	75.45	528,150.00	67,482.70	0.3	6.2
53720.00	b67c2g0	Swire Properties L NPV	22.70	1,219,535.08	16.44	883,156.80	112,842.58	0.6	6.4
7550.00	bmmv2k8	Tencent Holdings Ltd Hkd0.00002	328.84	2,482,745.23	303.80	2,293,690.00	293,069.02	1.5	1.1
				11,070,852.48		11,221,415.90	1,433,781.08	7.1	4.8
Hong Kong Dollar Total				11,070,852.48		11,221,415.90	1,433,781.08	7.1	4.8

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
Japanese Yen(FX= 151.3450)									
COMMON STOCKS- JPY									
24700.00	6054603	Asahi Kasei Corp NPV	1,110	27,427,561	1,112	27,466,400	181,482.04	0.9	3.2
4280.00	6132101	Bridgestone Corp NPV	5,698	24,387,532	6,656	28,487,680	188,230.07	0.9	3.2
28680.00	6251448	Daiwa Securities Group NPV	629	18,032,648	1,151	33,010,680	218,115.43	1.1	3.2
12940.00	6435145	Honda Motor Co NPV	1,450	18,768,918	1,891	24,469,540	161,680.53	0.8	5.9
10120.00	6569464	Marubeni Corp NPV	1,544	15,626,964	2,629	26,605,480	175,793.58	0.9	1.3
30510.00	b0jqtj0	Mitsubishi Chem Gp NPV	899	27,419,196	916	27,947,160	184,658.63	0.9	3.5
21240.00	6268976	Mitsubishi UFJ Lea NPV	940	19,967,749	1,070	22,726,800	150,165.52	0.7	2.9
4690.00	6597302	Mitsui & Co NPV	4,073	19,100,514	7,106	33,327,140	220,206.42	1.1	1.1
6350.00	6597368	Mitsui Chemicals NPV	4,396	27,916,288	4,331	27,501,850	181,716.28	0.9	3.2
11070.00	b2q4cs1	MS&AD Insurance Group Holdings NPV	1,766	19,554,247	2,711	30,010,770	198,293.77	1.0	3.0
2140.00	6641801	Nitto Denko Corp NPV	11,095	23,744,325	13,780	29,489,200	194,847.53	1.0	1.9
5030.00	b1cwjm5	Nomura Real Estate Inc NPV	3,608	18,147,841	4,400	22,132,000	146,235.42	0.7	1.8
7890.00	6661144	ORIX Corp NPV	2,274	17,944,615	3,299	26,029,110	171,985.27	0.9	2.7
2190.00	6804682	Shionogi & Co NPV	6,117	13,396,490	7,750	16,972,500	112,144.44	0.6	1.5
7750.00	6858946	Sumitomo Corp NPV	2,289	17,742,851	3,652	28,303,000	187,009.81	0.9	2.5
930.00	6895675	Tokyo Electron NPV	21,288	19,797,927	39,570	36,800,100	243,153.72	1.2	0.9
				328,975,664		441,279,410	2,915,718.46	14.5	2.6
CASH AND EQUIVALENTS- JPY									
4907635.00	divacc	Dividend Accrual - Jp	1	4,907,635	1	4,907,635	32,426.81	0.2	0.0
				4,907,635		4,907,635	32,426.81	0.2	0.0
Japanese Yen Total				333,883,299		446,187,045	2,948,145.26	14.7	2.6

Public School Teachers' Pension and Retirement Fund of Chicago

Quantity		Symbol	Security	Unit Cost	Local Currency Total Cost	Price	Market Value	Reporting Currency Market Value % Assets		Curr. Yield
Mexican Peso(FX= 16.6217)										
COMMON STOCKS- MXN										
20070.00	2421041		Gpo Fin Banorte NPV Series O	117.34	2,355,090.16	176.37	3,539,745.90	212,958.68	1.1	0.0
					2,355,090.16		3,539,745.90	212,958.68	1.1	0.0
Mexican Peso Total					2,355,090.16		3,539,745.90	212,958.68	1.1	0.0
Turkish Lira(FX= 32.3520)										
COMMON STOCKS- TRY										
12670.00	b03my33		Tofas Otomobil Fab Try1	91.27	1,156,449.16	277.00	3,509,590.00	108,481.39	0.5	7.2
					1,156,449.16		3,509,590.00	108,481.39	0.5	7.2
Turkish Lira Total					1,156,449.16		3,509,590.00	108,481.39	0.5	7.2
Thai Baht(FX= 36.4875)										
COMMON STOCKS- THB										
60050.00	bkxld77		Intouch Holdings P Thb1 (Local)	76.25	4,578,962.07	69.00	4,143,450.00	113,558.07	0.6	4.6
					4,578,962.07		4,143,450.00	113,558.07	0.6	4.6
CASH AND EQUIVALENTS- THB										
(7.77)	cash		Cash Account - THB	1.00	-7.77	1.00	-7.77	-0.21	0.0	0.0
145798.20	divacc		Dividend Accrual - Th	1.00	145,798.20	1.00	145,798.20	3,995.84	0.0	0.0
					145,790.43		145,790.43	3,995.63	0.0	0.0
Thai Baht Total					4,724,752.50		4,289,240.43	117,553.69	0.6	4.4
South Korean Won(FX= 1,346.2502)										
COMMON STOCKS- KRW										
17834.00	bb96z33		Jb Financial Group KRW	7,661.30	136,631,652.97	13,200.00	235,408,800.00	174,862.62	0.9	6.5
2120.00	6490928		Kia Motors Corp KRW	81,741.12	173,291,168.83	110,200.00	233,624,000.00	173,536.86	0.9	5.1
4130.00	6771720		Samsung Electronic KRW	68,559.02	283,148,741.06	82,400.00	340,312,000.00	252,785.14	1.3	1.7
					593,071,562.85		809,344,800.00	601,184.62	3.0	4.1

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- KRW									
21532032.60	divacc	Dividend Accrual - Kr	1.00	21,532,032.60	1.00	21,532,032.60	15,994.08	0.1	0.0
				21,532,032.60		21,532,032.60	15,994.08	0.1	0.0
South Korean Won Total				614,603,595.45		830,876,832.60	617,178.71	3.1	4.0
Swedish Krona(FX= 10.6926)									
COMMON STOCKS- SEK									
11580.00	4813345	Skand Enskilda Bkn Ser A NPV	115.55	1,338,095.06	144.95	1,678,521.00	156,979.69	0.8	5.9
5070.00	b1qh830	Volvo Ab Ser B NPV	304.71	1,544,874.54	290.10	1,470,807.00	137,553.73	0.7	6.2
				2,882,969.60		3,149,328.00	294,533.42	1.5	6.0
CASH AND EQUIVALENTS- SEK									
63882.00	divacc	Dividend Accrual - SE	1.00	63,882.00	1.00	63,882.00	5,974.41	0.0	0.0
				63,882.00		63,882.00	5,974.41	0.0	0.0
Swedish Krona Total				2,946,851.60		3,213,210.00	300,507.83	1.5	5.9
Swiss Franc(FX= 0.9007)									
COMMON STOCKS- CHF									
3240.00	7108899	ABB Ltd Chf0.86 (Regd)	30.80	99,776.62	41.89	135,723.60	150,686.80	0.8	2.1
2330.00	7123870	Nestle SA CHF (Regd)	107.81	251,200.59	95.75	223,097.50	247,693.46	1.2	3.1
2510.00	7103065	Novartis AG CHF (Regd)	81.10	203,564.94	87.37	219,298.70	243,475.85	1.2	3.8
690.00	7110388	Roche Holdings AG Genusscheine NPV	270.04	186,325.69	229.70	158,493.00	175,966.47	0.9	4.2
7590.00	brjl176	UBS Group AG CHF (Regd)	14.42	109,457.27	27.74	210,546.60	233,758.85	1.2	1.3

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
350.00	5983816	Zurich Insurance CHF	363.85	127,347.21	486.30	170,205.00	188,969.69	0.9	5.3
				977,672.32		1,117,364.40	1,240,551.13	6.2	3.3
Swiss Franc Total				977,672.32		1,117,364.40	1,240,551.13	6.2	3.3
Taiwan Dollar(FX= 32.0035)									
COMMON STOCKS- TWD									
5370.00	6372480	Mediatek Inc TWD	731.00	3,925,467.01	1,195.00	6,417,150.00	200,514.01	1.0	4.6
10130.00	6346333	Novatek Microelect TWD	401.61	4,068,321.55	604.00	6,118,520.00	191,182.84	1.0	5.3
20244.00	6889106	Taiwan Semicon Man TWD	317.07	6,418,745.53	779.00	15,770,076.00	492,760.98	2.5	1.7
				14,412,534.09		28,305,746.00	884,457.82	4.4	3.1
CASH AND EQUIVALENTS- TWD									
55971.29	divacc	Dividend Accrual - TW	1.00	55,971.29	1.00	55,971.29	1,748.91	0.0	0.0
				55,971.29		55,971.29	1,748.91	0.0	0.0
Taiwan Dollar Total				14,468,505.38		28,361,717.29	886,206.74	4.4	3.1
South African Rand(FX= 18.9363)									
COMMON STOCKS- ZAR									
890.00	bn0vx82	Naspers NPV (Post Rev Split)	2,408.50	2,143,568.32	3,357.55	2,988,219.50	157,804.19	0.8	0.3
36600.00	b0l6750	Sanlam ZAR	66.22	2,423,792.99	69.39	2,539,674.00	134,117.05	0.7	5.8
33330.00	b06kz97	Woolworths Holdings NPV	61.26	2,041,942.40	59.21	1,973,469.30	104,216.48	0.5	5.1
				6,609,303.71		7,501,362.80	396,137.71	2.0	3.4
South African Rand Total				6,609,303.71		7,501,362.80	396,137.71	2.0	3.4
Total Portfolio				2,978,488,142.46			20,091,057.35	100.0	3.2

Purchases

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Brazilian Real								
3/13/2024	3/15/2024	6100.00	bpblv81	Vibra Energia SA NPV	4.97755	24.58	149,914.27	30,118.08
3/14/2024	3/18/2024	12500.00	bpblv81	Vibra Energia SA NPV	4.98145	25.17	314,569.90	63,148.26
3/15/2024	3/19/2024	11980.00	bpblv81	Vibra Energia SA NPV	4.99555	25.27	302,726.78	60,599.29
Brazilian Real Total							767,210.95	153,865.63
British Pound Sterling								
3/13/2024	3/15/2024	221.00	0989529	AstraZeneca USD	0.78140	105.15	23,237.12	29,737.69
3/13/2024	3/15/2024	1135.00	bhjyc05	Intercontinental Hotels Ord Gbp0.208521303	0.78140	82.75	93,918.90	120,192.65
3/13/2024	3/15/2024	2900.00	0677608	Pearson Ord GBP	0.78140	10.29	29,833.06	38,178.84
3/14/2024	3/18/2024	59.00	0989529	AstraZeneca USD	0.78441	104.81	6,183.86	7,883.49
3/14/2024	3/18/2024	295.00	bhjyc05	Intercontinental Hotels Ord Gbp0.208521303	0.78441	81.76	24,119.88	30,749.23
3/14/2024	3/18/2024	5300.00	0677608	Pearson Ord GBP	0.78441	10.32	54,685.81	69,716.21
3/15/2024	3/19/2024	3300.00	0677608	Pearson Ord GBP	0.78496	10.25	33,835.00	43,104.11
British Pound Sterling Total							265,813.63	339,562.22
Canadian Dollar								
3/13/2024	3/15/2024	590.00	2754383	Royal Bank of Canada Montreal Que	1.34715	136.24	80,381.54	59,667.85
Canadian Dollar Total							80,381.54	59,667.85
Danish Krone								
3/13/2024	3/15/2024	340.00	bp6kmj1	Novo Nordisk As Ser'b'dkk0.1	6.81400	906.84	308,326.30	45,248.94
Danish Krone Total							308,326.30	45,248.94
Euro								
3/13/2024	3/15/2024	1100.00	b01flq6	ACS Actividades Co EUR	0.91378	40.02	44,016.80	48,169.81
3/13/2024	3/15/2024	41.00	b929f46	ASML Holding NV EUR	0.91378	881.16	36,127.75	39,536.42
3/13/2024	3/15/2024	40.00	4061412	LVMH Moet Hennessy EUR	0.91378	870.38	34,815.00	38,099.81
3/13/2024	3/15/2024	879.00	5727973	Siemens AG NPV (Regd)	0.91378	184.08	161,804.01	177,070.30
3/14/2024	3/18/2024	1502.00	b01flq6	ACS Actividades Co EUR	0.91844	40.32	60,562.98	65,941.00
3/14/2024	3/18/2024	29.00	b929f46	ASML Holding NV EUR	0.91844	883.72	25,627.78	27,903.54
3/14/2024	3/18/2024	121.00	5727973	Siemens AG NPV (Regd)	0.91844	184.07	22,272.17	24,249.95
3/15/2024	3/19/2024	848.00	b01flq6	ACS Actividades Co EUR	0.91844	39.92	33,848.10	36,853.82

Purchases

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Euro Total							419,074.59	457,824.65
Indian Rupee								
3/14/2024	3/15/2024	23550.00	b3wqh49	Adani Power Ltd INR	82.82690	523.87	12,337,163.36	148,951.17
Indian Rupee Total							12,337,163.36	148,951.17
Hong Kong Dollar								
3/14/2024	3/18/2024	1600.00	bmmv2k8	Tencent Holdings Ltd Hkd0.00002	7.82210	289.89	463,821.17	59,296.25
Hong Kong Dollar Total							463,821.17	59,296.25
Swedish Krona								
3/13/2024	3/15/2024	3300.00	b1qh830	Volvo Ab Ser B NPV	10.23260	304.31	1,004,229.53	98,140.21
3/14/2024	3/18/2024	1770.00	b1qh830	Volvo Ab Ser B NPV	10.33205	305.45	540,645.01	52,326.98
Swedish Krona Total							1,544,874.54	150,467.20
Swiss Franc								
3/13/2024	3/15/2024	450.00	7103065	Novartis AG CHF (Regd)	0.87805	87.17	39,227.52	44,675.72
Swiss Franc Total							39,227.52	44,675.72
Taiwan Dollar								
3/14/2024	3/18/2024	1200.00	6889106	Taiwan Semicon Man TWD	31.48800	779.77	935,722.00	29,716.78
Taiwan Dollar Total							935,722.00	29,716.78

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
US Dollar								
3/13/2024	3/15/2024	160.00	iclr	Icon PLC	1.00000	336.66	53,864.85	53,864.85
US Dollar Total							53,864.85	53,864.85
Australian Dollar								
3/14/2024	3/18/2024	5019.00	6821120	Sonic Healthcare NPV	1.51860	28.02	140,655.85	92,621.87
3/15/2024	3/19/2024	371.00	6821120	Sonic Healthcare NPV	1.52242	28.00	10,387.70	6,823.16
Australian Dollar Total							151,043.55	99,445.03

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Brazilian Real								
3/13/2024	3/15/2024	8590.00	2196286	Vale SA NPV	4.97755	60.81	522,354.88	104,942.17
3/13/2024	3/15/2024	1900.00	2196286	Vale SA NPV	4.97755	60.81	115,538.33	23,211.89
Brazilian Real Total							637,893.21	128,154.05
British Pound Sterling								
3/13/2024	3/15/2024	3500.00	b1xzs82	Anglo American USD	0.78140	19.35	67,738.23	86,687.96
3/13/2024	3/15/2024	800.00	b1xzs82	Anglo American USD	0.78140	19.35	15,482.03	19,813.12
3/13/2024	3/15/2024	220.00	3208986	Next GBP	0.78140	84.44	18,577.10	23,774.03
3/13/2024	3/15/2024	1006.00	b1n7z09	Safestore Holdings GBP	0.78140	7.60	7,644.13	9,782.57
3/14/2024	3/18/2024	2458.00	b1n7z09	Safestore Holdings GBP	0.78441	7.47	18,357.35	23,402.87
3/15/2024	3/19/2024	2706.00	b1n7z09	Safestore Holdings GBP	0.78496	7.43	20,115.15	25,625.70
3/15/2024	3/19/2024	1700.00	b1n7z09	Safestore Holdings GBP	0.78496	7.43	12,636.02	16,097.66
British Pound Sterling Total							160,550.01	205,183.91
Danish Krone								
3/13/2024	3/15/2024	470.00	b44xtx8	Pandora AS DKK	6.81400	1,162.13	546,201.99	80,158.79
Danish Krone Total							546,201.99	80,158.79
Euro								
3/13/2024	3/15/2024	830.00	bywlc68	Relx PLC GBP	0.91378	39.87	33,095.72	36,218.32
3/13/2024	3/15/2024	660.00	bymxps7	UniCredit SpA NPV	0.91378	32.18	21,235.75	23,239.35
Euro Total							54,331.47	59,457.67
Indian Rupee								
3/14/2024	3/15/2024	11590.00	b4z9xf5	Coal India Ltd INR	82.82690	416.78	4,830,533.86	58,320.83
3/14/2024	3/15/2024	7300.00	6139726	Hindustan Zinc Inr2	82.82690	302.93	2,211,403.68	26,699.10
3/15/2024	3/18/2024	26810.00	6139726	Hindustan Zinc Inr2	82.88940	293.14	7,859,093.11	94,814.21
Indian Rupee Total							14,901,030.65	179,834.15
Japanese Yen								
3/14/2024	3/18/2024	330.00	6641801	Nitto Denko Corp NPV	148.19000	13,577.12	4,480,448.00	30,234.48
Japanese Yen Total							4,480,448.00	30,234.48

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Mexican Peso								
3/13/2024	3/15/2024	12900.00	2392471	Gpo Bimbo SAB Ser A NPV	16.73400	71.27	919,378.79	54,940.77
3/13/2024	3/15/2024	4605.00	2392471	Gpo Bimbo SAB Ser A NPV	16.73400	71.27	328,196.85	19,612.58
3/14/2024	3/19/2024	7085.00	2392471	Gpo Bimbo SAB Ser A NPV	16.68500	72.14	511,085.92	30,631.46
Mexican Peso Total							1,758,661.56	105,184.80
Norwegian Krone								
3/13/2024	3/15/2024	433.00	b1l95g3	Aker BP ASA NOK	10.47835	264.52	114,538.16	10,930.93
3/13/2024	3/15/2024	3200.00	7133608	Equinor ASA NOK	10.47835	274.67	878,946.24	83,882.12
3/13/2024	3/15/2024	400.00	7751259	Yara International NOK	10.47835	329.44	131,775.49	12,575.98
3/14/2024	3/18/2024	3657.00	b1l95g3	Aker BP ASA NOK	10.55860	266.98	976,345.19	92,469.19
3/14/2024	3/18/2024	3380.00	7751259	Yara International NOK	10.55860	330.30	1,116,398.47	105,733.57
Norwegian Krone Total							3,218,003.55	305,591.79
Thai Baht								
3/14/2024	3/18/2024	19020.00	b0166d1	Bumrungrad Hoptl THB (Local)	35.62000	227.84	4,333,594.06	121,661.82
Thai Baht Total							4,333,594.06	121,661.82
Swiss Franc								
3/13/2024	3/15/2024	430.00	b142s60	Kuehne&Nagel Intl Chf1 (Regd)	0.87805	244.77	105,249.24	119,867.02
3/13/2024	3/15/2024	80.00	b142s60	Kuehne&Nagel Intl Chf1 (Regd)	0.87805	244.77	19,581.25	22,300.84
3/13/2024	3/15/2024	1840.00	brjl176	UBS Group AG CHF (Regd)	0.87805	27.81	51,165.99	58,272.30
Swiss Franc Total							175,996.48	200,440.16

Ex-Date	Pay-Date	Symbol	Security	Amount
COMMON STOCKS- AUD				
3/1/2024	3/21/2024	6821120	Sonic Healthcare NPV	1,514.15
3/7/2024	3/28/2024	6144690	BHP Group Ltd NPV	4,431.57
				5,945.73
COMMON STOCKS- BRL				
3/12/2024	3/19/2024	2196286	Vale SA NPV	5,766.35
3/20/2024	3/20/2024	2684532	Petrol Brasileiros Prf NPV	58.23
				5,824.57
COMMON STOCKS- GBP				
3/7/2024	4/18/2024	0718875	Rio Tinto GBP	6,332.86
3/7/2024	4/9/2024	b1n7z09	Safestore Holdings GBP	1,524.89
3/7/2024	4/9/2024	b1n7z09	Safestore Holdings GBP	101.66
3/21/2024	5/3/2024	0677608	Pearson Ord GBP	2,287.12
3/28/2024	3/28/2024	0798059	BP USD	-2,361.30
3/28/2024	3/28/2024	0798059	BP USD	2,335.53
				10,220.77
COMMON STOCKS- CAD				
3/14/2024	4/1/2024	2956662	Weston George Ltd	537.97
3/22/2024	5/1/2024	2077303	National Bank Cand Montreal Qu	1,395.56
3/28/2024	4/15/2024	bl56kn2	Alimentation Couche-Tard Inc	349.16
				2,282.69
COMMON STOCKS- DKK				
3/15/2024	3/19/2024	b44xtx8	Pandora AS DKK	2,244.61
3/22/2024	3/26/2024	bp6kmj1	Novo Nordisk As Ser'b'dkk0.1	2,281.90
				4,526.51
COMMON STOCKS- EUR				
3/15/2024	3/15/2024	4163437	Cap Gemini EUR	4.36
3/28/2024	4/4/2024	5228658	Randstad NV EUR	5,693.07
				5,697.42

Ex-Date	Pay-Date	Symbol	Security	Amount
COMMON STOCKS- INR				
3/6/2024	3/6/2024	b4z9xf5	Coal India Ltd INR	2,578.62
3/6/2024	3/6/2024	b992pt3	Pi Industries Inr1	-6.57
3/13/2024	3/13/2024	b4z9xf5	Coal India Ltd INR	-101.56
				2,470.49
COMMON STOCKS- HKD				
3/12/2024	3/20/2024	6859927	Sun Hung Kai Prop NPV	849.98
				849.98
COMMON STOCKS- JPY				
3/28/2024	6/5/2024	6054603	Asahi Kasei Corp NPV	2,487.76
3/28/2024	6/5/2024	6251448	Daiwa Securities Group NPV	2,888.62
3/28/2024	6/10/2024	6268976	Mitsubishi UFJ Lea NPV	2,258.12
3/28/2024	6/6/2024	6435145	Honda Motor Co NPV	2,099.77
3/28/2024	6/5/2024	6569464	Marubeni Corp NPV	2,350.00
3/28/2024	6/24/2024	6597302	Mitsui & Co NPV	2,230.65
3/28/2024	6/28/2024	6597368	Mitsui Chemicals NPV	2,487.20
3/28/2024	6/26/2024	6641801	Nitto Denko Corp NPV	1,556.67
3/28/2024	6/5/2024	6661144	ORIX Corp NPV	2,260.40
3/28/2024	6/24/2024	6804682	Shionogi & Co NPV	919.06
3/28/2024	6/26/2024	6858946	Sumitomo Corp NPV	2,710.32
3/28/2024	5/31/2024	6895675	Tokyo Electron NPV	1,139.63
3/28/2024	6/6/2024	b0jqjtj0	Mitsubishi Chem Gp NPV	2,731.49
3/28/2024	6/5/2024	b1cwjm5	Nomura Real Estate Inc NPV	1,829.45
3/28/2024	6/27/2024	b2q4cs1	MS&AD Insurance Group Holdings NPV	2,477.68
				32,426.81
COMMON STOCKS- THB				
3/13/2024	5/10/2024	b0166d1	Bumrungrad Hoptl THB (Local)	1,508.93
				1,508.93
COMMON STOCKS- KRW				

Ex-Date	Pay-Date	Symbol	Security	Amount
3/19/2024	4/15/2024	6490928	Kia Motors Corp KRW	6,910.57
3/28/2024	5/17/2024	6771720	Samsung Electronic KRW	863.83
				7,774.39
COMMON STOCKS- SEK				
3/20/2024	3/26/2024	4813345	Skand Enskilda Bkn Ser A NPV	8,898.42
3/28/2024	4/5/2024	b1qh830	Volvo Ab Ser B NPV	5,974.41
				14,872.84
COMMON STOCKS- CHF				
3/7/2024	3/11/2024	7103065	Novartis AG CHF (Regd)	5,026.68
3/14/2024	3/18/2024	7110388	Roche Holdings AG Genusscheine NPV	4,873.62
3/25/2024	3/27/2024	7108899	ABB Ltd Chf0.86 (Regd)	2,039.77
				11,940.06
COMMON STOCKS- TWD				
3/18/2024	4/11/2024	6889106	Taiwan Semicon Man TWD	1,767.38
				1,767.38
COMMON STOCKS- ZAR				
3/14/2024	3/19/2024	b06kz97	Woolworths Holdings NPV	2,632.08
				2,632.08
AMERICAN DEPOSITORY RECEIPTS				
3/13/2024	3/28/2024	ntes	Netease Inc Sp ADR	1,756.09
3/14/2024	4/8/2024	vips	Vipshop Holdings Limited Sponsored ADSA	3,096.00
				4,852.09
CASH AND EQUIVALENTS				
3/4/2024	3/4/2024	cash	Cash Account - USD	339.38
3/29/2024	3/29/2024	cash	Cash Account - USD	-32.70
				306.68

CASH AND EQUIVALENTS- GBP

Ex-Date	Pay-Date	Symbol	Security	Amount
3/29/2024	3/29/2024	cash	Cash Account - GBP	0.13
				0.13
CASH AND EQUIVALENTS- THB				
3/29/2024	3/29/2024	cash	Cash Account - THB	-0.21
				-0.21
NET INCOME				115,899.35