



ATIVO
CAPITAL

Monthly Report

Account

New York City Police Pension Fund

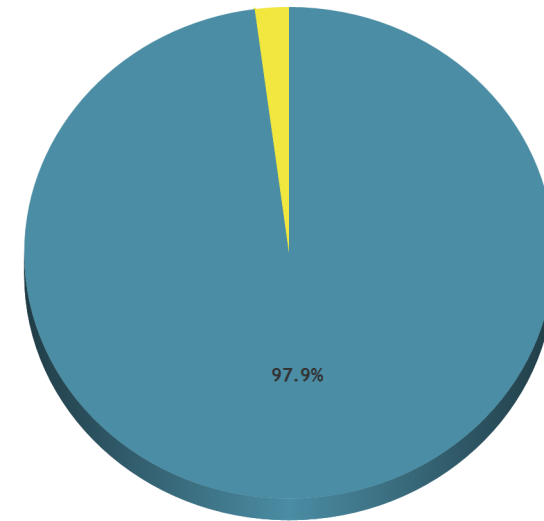
2/29/2024



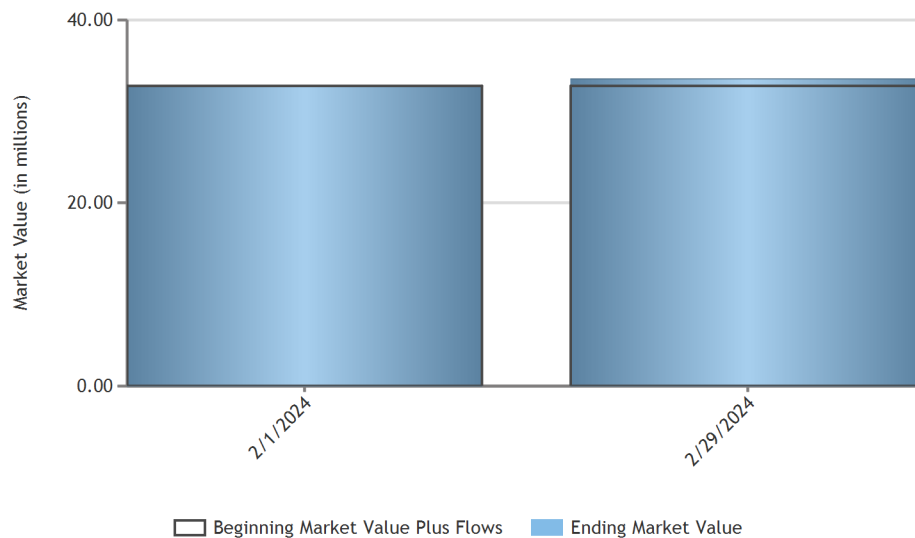
Activity Summary

	Month to Date	Year to Date
Beginning Value	32,862,528.77	28,088,056.34
Net Contributions/Withdrawals	-139.92	4,499,668.40
Realized Gains	0.00	-153,045.35
Unrealized Gains	651,492.23	1,059,016.68
Income Received	46,901.39	67,086.40
Ending Value	33,560,782.46	33,560,782.46

Portfolio Allocation as of 2/29/2024

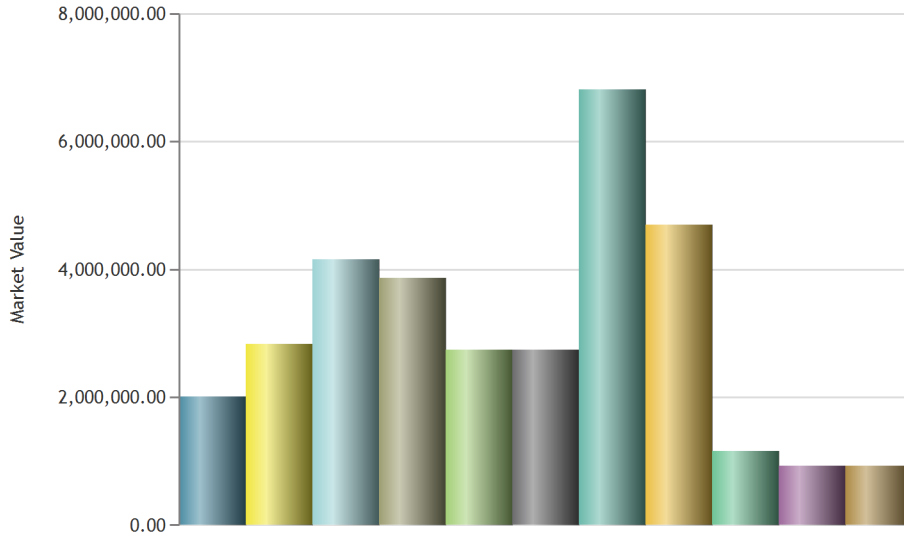


Change in Portfolio



Asset Class	Market Value	% Assets	Curr. Yield
Equities	32,867,116.20	97.9	3.1
Cash and Equivalents	693,666.27	2.1	2.7
Total	33,560,782.46	100.0	3.1

Portfolio Allocation as of 2/29/2024

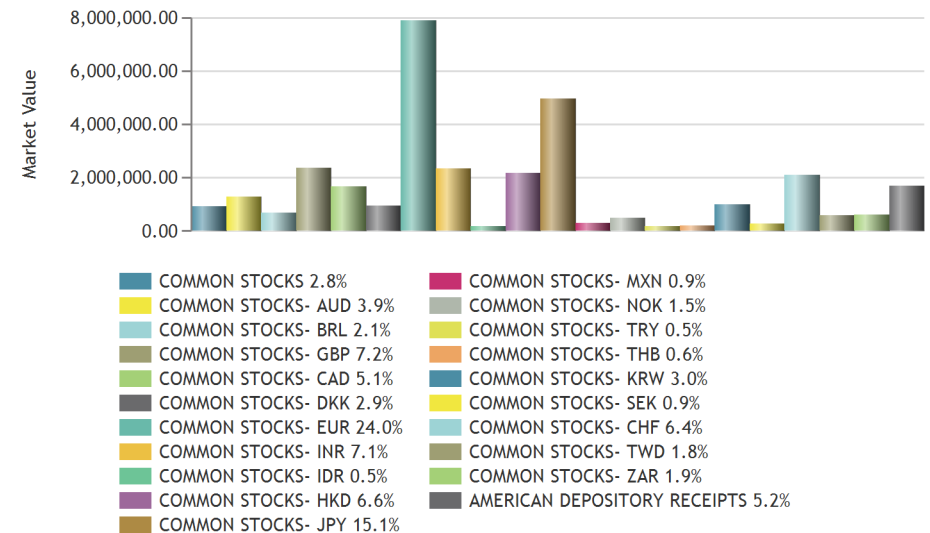


Industry Sector	Market Value	% Equity	% Assets
ENERGY	2,004,804.93	6.1	6.0
MATERIALS	2,832,541.62	8.6	8.4
INDUSTRIALS	4,156,982.77	12.6	12.4
CONSUMER DISCRETIONARY	3,866,994.26	11.8	11.5
CONSUMER STAPLES	2,740,486.81	8.3	8.2
HEALTHCARE	2,739,935.50	8.3	8.2
FINANCIALS	6,816,960.39	20.7	20.3
INFORMATION TECHNOLOGY	4,693,230.21	14.3	14.0
COMMUNICATION SERVICES	1,159,332.03	3.5	3.5
UTILITIES	929,087.29	2.8	2.8
REAL ESTATE	926,760.39	2.8	2.8
Equity Total	32,867,116.20	100.0	97.9

Top 10 Holdings

Symbol	Security	Market Value	% Assets
tsm	Taiwan Semiconductor Mfg Ltd Sp ADR	763,141.77	2.3
bp6kmj1	Novo Nordisk As Ser'b'dkk0.1	614,034.23	1.8
b929f46	ASML Holding NV EUR	546,366.90	1.6
brjl176	UBS Group AG CHF (Regd)	448,343.19	1.3
4061412	LVMH Moet Hennessy EUR	446,897.80	1.3
b4z9xf5	Coal India Ltd INR	415,284.04	1.2
7123870	Nestle SA CHF (Regd)	411,620.01	1.2
5501906	BBVA (Bilb-Viz-Arg) EUR	396,034.83	1.2
b2qkxw0	Bajaj Auto Ltd INR	393,959.15	1.2
bywlc68	Relx PLC GBP	388,949.41	1.2
Top 10 Holdings Total		4,824,631.32	14.4

Equity Allocation by Security Type



			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									
2111.00	chkp	Check Point Software Tech Ltd	123.09	259,842.22	160.42	338,646.62	338,646.62	1.0	0.0
1320.00	bap	Credicorp Ltd	148.26	195,701.35	170.88	225,561.60	225,561.60	0.7	3.9
1160.00	iclr	Icon PLC	251.14	291,317.18	320.62	371,919.20	371,919.20	1.1	0.0
				746,860.75		936,127.42	936,127.42	2.8	0.9
AMERICAN DEPOSITORY RECEIPTS									
1850.00	baba	Alibaba Group Holding Ltd Sp ADS	173.29	320,589.87	74.03	136,955.50	136,955.50	0.4	1.3
4780.00	rdy	Dr Reddys Laboratories Ltd ADR	57.48	274,730.50	76.78	367,008.40	367,008.40	1.1	0.5
2270.00	ntes	Netease Inc Sp ADR	70.59	160,237.58	107.92	244,978.40	244,978.40	0.7	2.4
5931.00	tsm	Taiwan Semiconductor Mfg Ltd Sp ADR	82.60	489,920.06	128.67	763,141.77	763,141.77	2.3	1.3
9910.00	vips	Vipshop Holdings Limited Sponsored ADSA	10.68	105,822.94	19.25	190,767.50	190,767.50	0.6	2.1
				1,351,300.95		1,702,851.57	1,702,851.57	5.1	1.4
CASH AND EQUIVALENTS									
	cash	Cash Account - USD		585,466.73		585,466.73	585,466.73	1.7	3.2
	divacc	Dividend Accrual - US		2,421.90		2,421.90	2,421.90	0.0	0.0
				587,888.63		587,888.63	587,888.63	1.8	3.2
US Dollar Total				2,686,050.33		3,226,867.62	3,226,867.62	9.6	1.6
Australian Dollar(FX= 1.5357)									
COMMON STOCKS- AUD									
10210.00	6144690	BHP Group Ltd NPV	37.06	378,391.46	43.93	448,525.30	292,057.34	0.9	3.5
12720.00	6086253	Fortescue Metals G NPV	18.21	231,637.36	25.93	329,829.60	214,768.61	0.6	8.0
11990.00	b03fyz4	Goodman Group NPV (Stapled Units)	21.45	257,197.98	29.90	358,501.00	233,437.99	0.7	1.0
1920.00	b28ytc2	Macquarie Group Ltd NPV	165.33	317,438.82	194.81	374,035.20	243,553.09	0.7	3.2
8730.00	6821120	Sonic Healthcare NPV	34.15	298,127.23	29.85	260,590.50	169,683.55	0.5	3.5

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
31720.00	b1xqxc4	Whitehaven Coal NPV	9.85	312,429.61	6.92	219,502.40	142,929.03	0.4	7.1
				1,795,222.46		1,990,984.00	1,296,429.61	3.9	4.1

CASH AND EQUIVALENTS- AUD

1396.45	cash	Cash Account - AUD	1.00	1,396.45	1.00	1,396.45	909.30	0.0	0.0
15958.00	divacc	Dividend Accrual - Au	1.00	15,958.00	1.00	15,958.00	10,391.05	0.0	0.0
				17,354.45		17,354.45	11,300.35	0.0	0.0
Australian Dollar Total				1,812,576.91		2,008,338.45	1,307,729.97	3.9	4.1

Brazilian Real(FX= 4.9687)
COMMON STOCKS- BRL

29150.00	b9n3sq0	BB Seguridade Part NPV	36.63	1,067,889.71	33.34	971,861.00	195,598.60	0.6	8.6
32690.00	2684532	Petrol Brasileiros Prf NPV	32.80	1,072,320.22	40.14	1,312,176.60	264,091.17	0.8	0.0
17340.00	2196286	Vale SA NPV	91.57	1,587,893.89	66.99	1,161,606.60	233,787.17	0.7	0.0
				3,728,103.82		3,445,644.20	693,476.94	2.1	2.4

CASH AND EQUIVALENTS- BRL

54991.71	cash	Cash Account - BRL	1.00	54,991.71	1.00	54,991.71	11,067.74	0.0	0.0
19971.68	divacc	Dividend Accrual - Br	1.00	19,971.68	1.00	19,971.68	4,019.54	0.0	0.0
				74,963.39		74,963.39	15,087.28	0.0	0.0
Brazilian Real Total				3,803,067.21		3,520,607.59	708,564.22	2.1	2.4

British Pound Sterling(FX= 0.7905)
COMMON STOCKS- GBP

6940.00	b1xzs82	Anglo American USD	28.39	197,011.66	17.01	118,049.40	149,326.60	0.4	5.6
2020.00	0989529	AstraZeneca USD	110.35	222,898.45	99.83	201,656.60	255,085.54	0.8	2.3
5980.00	0237400	Diageo Ord Gbp0.28 101/108	36.54	218,503.09	29.62	177,127.60	224,057.58	0.7	3.4
6920.00	b19nlv4	Experian Ord USD	19.92	137,874.15	33.85	234,242.00	296,304.45	0.9	1.3
32390.00	b17bbq5	Investec Ord GBP	5.38	174,308.08	4.93	159,715.09	202,031.62	0.6	5.6

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
94270.00	0560399	Legal & General Gp Ord GBP	2.56	241,319.50	2.42	228,227.67	288,696.62	0.9	7.6
3440.00	3208986	Next GBP	62.52	215,057.43	83.14	286,001.60	361,777.76	1.1	2.3
4010.00	0718875	Rio Tinto GBP	44.36	177,867.72	50.79	203,667.90	257,629.74	0.8	6.7
12810.00	b1n7z09	Safestore Holdings GBP	9.38	120,155.86	7.65	97,932.45	123,879.67	0.4	3.9
4260.00	b10rzp7	Unilever PLC GBP	41.72	177,715.76	38.67	164,712.90	208,353.60	0.6	3.8
				1,882,711.70		1,871,333.21	2,367,143.19	7.1	4.1

CASH AND EQUIVALENTS- GBP

834.91	cash	Cash Account - GBP	1.00	834.91	1.00	834.91	1,056.12	0.0	0.0
4704.82	divacc	Dividend Accrual - GB	1.00	4,704.82	1.00	4,704.82	5,951.36	0.0	0.0
				5,539.73		5,539.73	7,007.48	0.0	0.0

British Pound Sterling Total				1,888,251.43		1,876,872.94	2,374,150.67	7.1	4.1
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Canadian Dollar(FX= 1.3564)

COMMON STOCKS- CAD

5990.00	bl56kn2	Alimentation Couche-Tard Inc	51.11	306,128.76	84.17	504,178.30	371,716.96	1.1	0.8
2890.00	bj2l575	CGI Inc Cl A	88.50	255,751.30	155.82	450,319.80	332,008.55	1.0	0.0
3240.00	2077303	National Bank Cand Montreal Qu	103.80	336,321.76	105.93	343,213.20	253,041.77	0.8	4.0
2790.00	2754383	Royal Bank of Canada Montreal Que	100.57	280,590.98	131.80	367,722.00	271,111.44	0.8	4.2
4330.00	2566124	Sun Life Financial Inc	70.27	304,265.81	72.08	312,106.40	230,107.57	0.7	4.3
1630.00	2956662	Weston George Ltd	104.20	169,839.74	177.76	289,748.80	213,623.92	0.6	1.6
				1,652,898.35		2,267,288.50	1,671,610.20	5.0	2.3

CASH AND EQUIVALENTS- CAD

6754.60	cash	Cash Account - CAD	1.00	6,754.60	1.00	6,754.60	4,979.98	0.0	0.0
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Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
3377.40	divacc	Dividend Accrual - CA	1.00	3,377.40	1.00	3,377.40	2,490.07	0.0	0.0
				10,132.00		10,132.00	7,470.05	0.0	0.0

Canadian Dollar Total				1,663,030.35		2,277,420.50	1,679,080.25	5.0	2.3
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Danish Krone(FX= 6.8883)

COMMON STOCKS- DKK

80.00	4253048	AP Moller-Maersk Ser B DKK	17,837.04	1,426,962.87	9,746.00	779,680.00	113,189.03	0.3	5.3
1350.00	b1wt5g2	DSV DKK	1,445.20	1,951,025.67	1,106.00	1,493,100.00	216,758.85	0.6	0.2
5160.00	bp6kmj1	Novo Nordisk As Ser'b'dkk0.1	287.82	1,485,151.14	819.70	4,229,652.00	614,034.23	1.8	1.5
				4,863,139.68		6,502,432.00	943,982.11	2.8	1.7

Danish Krone Total				4,863,139.68		6,502,432.00	943,982.11	2.8	1.7
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Euro(FX= 0.9241)

COMMON STOCKS- EUR

920.00	5231485	Allianz SE NPV (Regd) (Vinkuliert)	221.15	203,460.65	253.85	233,542.00	252,727.56	0.8	5.4
580.00	b929f46	ASML Holding NV EUR	415.89	241,218.82	870.50	504,890.00	546,366.90	1.6	0.7
33650.00	bywp840	Banca Mediolanum NPV	8.28	278,757.24	9.95	334,952.10	362,468.54	1.1	4.7
2420.00	5756029	Bayer Motoren Werk EUR	75.61	182,983.63	109.22	264,312.40	286,025.76	0.9	3.2
39840.00	5501906	BBVA (Bilb-Viz-Arg) EUR	5.32	211,984.72	9.19	365,970.24	396,034.83	1.2	4.8
1210.00	4163437	Cap Gemini EUR	176.04	213,007.72	224.70	271,887.00	294,222.62	0.9	1.5
230.00	4061393	Christian Dior SE EUR	822.37	189,144.32	800.50	184,115.00	199,240.11	0.6	0.8
6090.00	5806225	Colruyt Group NV NPV	43.38	264,180.76	44.38	270,274.20	292,477.32	0.9	0.0
12149.00	5842359	Deutsche Telekom NPV (Regd)	16.34	198,562.42	21.99	267,095.77	289,037.78	0.9	3.2
2600.00	b13x013	Eiffage EUR	88.16	229,227.40	100.65	261,690.00	283,187.93	0.8	3.1
3110.00	b0cch46	Heineken Holding EUR	85.44	265,704.39	71.40	222,054.00	240,295.82	0.7	2.4
20520.00	b288c92	Iberdrola SA EUR	8.08	165,728.73	10.62	217,922.40	235,824.80	0.7	1.5

New York City Police Pension Fund

Quantity	Symbol	Security	Local Currency			Reporting Currency			Curr. Yield
			Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	
5380.00	5889505	Infineon Technology Ord NPV (Regd)	38.39	206,551.98	33.10	178,051.10	192,678.06	0.6	0.8
16010.00	bz57390	ING Groep NV EUR	13.19	211,239.18	12.69	203,166.90	219,857.13	0.7	8.7
46040.00	bd2z8s7	Italgas Spa NPV	5.48	252,459.98	5.05	232,271.80	251,353.01	0.7	4.6
660.00	4057808	L'Oreal EUR	237.57	156,796.16	441.70	291,522.00	315,470.64	0.9	1.5
490.00	4061412	LVMH Moet Hennessy EUR	620.98	304,282.01	842.80	412,972.00	446,897.80	1.3	1.5
15670.00	7107250	Opap(Org Of Footb) EUR (Cr)	13.02	204,051.11	16.87	264,352.90	286,069.59	0.9	4.7
2550.00	4380429	Publicis Groupe SA EUR	62.78	160,083.15	97.78	249,339.00	269,822.29	0.8	3.5
4450.00	5228658	Randstad NV EUR	50.62	225,262.92	50.94	226,683.00	245,305.09	0.7	4.5
8890.00	bywlc68	Relx PLC GBP	20.45	181,795.71	40.43	359,422.70	388,949.41	1.2	1.5
1420.00	4834108	Schneider Electric EUR	84.69	120,258.03	209.80	297,916.00	322,389.91	1.0	1.7
4720.00	b15c557	Total EUR	47.77	225,459.00	58.99	278,432.80	301,306.16	0.9	5.1
10560.00	bymxps7	UniCredit SpA NPV	19.37	204,560.16	30.91	326,409.60	353,224.27	1.1	3.2
1960.00	b1xh026	Vinci EUR	109.16	213,957.97	118.40	232,064.00	251,128.14	0.7	3.8
2290.00	5671519	Wolters Kluwer EUR	61.41	140,639.37	145.85	333,996.50	361,434.43	1.1	1.4
				5,451,357.54		7,285,305.41	7,883,795.89	23.5	2.9

CASH AND EQUIVALENTS- EUR

7496.41	cash	Cash Account - EUR	1.00	7,496.41	1.00	7,496.41	8,112.24	0.0	0.0
				7,496.41		7,496.41	8,112.24	0.0	0.0

Euro Total				5,458,853.95		7,292,801.82	7,891,908.13	23.5	2.9
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Indian Rupee(FX= 82.9163)

COMMON STOCKS- INR

4130.00	b2qkxw0	Bajaj Auto Ltd INR	7,151.16	29,534,283.42	7,909.35	32,665,615.50	393,959.15	1.2	0.8
78850.00	b4z9xf5	Coal India Ltd INR	217.07	17,115,694.02	436.70	34,433,795.00	415,284.04	1.2	4.0
19220.00	6294896	Hcl Technologies Inr2	672.38	12,923,168.82	1,663.85	31,979,197.00	385,680.70	1.1	3.1
51340.00	6139726	Hindustan Zinc Inr2	348.56	17,895,158.32	306.45	15,733,143.00	189,747.40	0.6	25.5
38050.00	b0jggp5	ITC Ltd Inr1	435.47	16,569,529.47	406.30	15,459,715.00	186,449.76	0.6	3.2
4880.00	b992pt3	Pi Industries Inr1	3,793.91	18,514,286.93	3,672.70	17,922,776.00	216,155.17	0.6	0.3
5130.00	b15t569	Siemens India Ltd Inr2 (Post Subdivision)	3,736.44	19,167,952.89	4,679.25	24,004,552.50	289,503.60	0.9	0.2

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
5360.00	b01npj1	Tata Consultancy S Inr1	3,438.02	18,427,774.53	4,095.10	21,949,736.00	264,721.76	0.8	1.7
				150,147,848.40		194,148,530.00	2,341,501.58	7.0	3.9

CASH AND EQUIVALENTS- INR

518573.48	cash	Cash Account - INR	1.00	518,573.48	1.00	518,573.48	6,254.18	0.0	0.0
				518,573.48		518,573.48	6,254.18	0.0	0.0

Indian Rupee Total				150,666,421.88		194,667,103.48	2,347,755.76	7.0	3.9
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Indonesian Rupiah(FX= 15,715.1164)

COMMON STOCKS- IDR

1120850.00	b3bqfc4	Adaro Energy Tbk Idr100	2,957.78	3,315,222,752.00	2,420.00	2,712,457,000.00	172,603.05	0.5	18.2
				3,315,222,752.00		2,712,457,000.00	172,603.05	0.5	18.2

CASH AND EQUIVALENTS- IDR

152760723.00	cash	Cash Account - Id	1.00	152,760,723.00	1.00	152,760,723.00	9,720.70	0.0	0.0
				152,760,723.00		152,760,723.00	9,720.70	0.0	0.0

Indonesian Rupiah Total				3,467,983,475.00		2,865,217,723.00	182,323.75	0.5	17.2
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Hong Kong Dollar(FX= 7.8288)

COMMON STOCKS- HKD

538900.00	b154564	Bank of China Ltd H CNY	3.24	1,746,192.92	3.08	1,659,812.00	212,013.59	0.6	6.8
68840.00	b09n7m0	China Shenhua Ener H CNY	23.80	1,638,544.39	30.25	2,082,410.00	265,993.51	0.8	3.4
176670.00	b0b8z18	Cosco Shipping Hld H CNY	12.73	2,248,216.74	8.44	1,491,094.80	190,462.75	0.6	10.3
262040.00	6340078	Kunlun Energy Comp HKD	6.43	1,683,807.68	6.69	1,753,047.60	223,922.90	0.7	3.8
207090.00	6218089	Lenovo Group Ltd NPV	9.22	1,909,501.27	8.67	1,795,470.30	229,341.70	0.7	3.2
235100.00	6706250	PICC Property & CA H CNY	7.78	1,827,970.15	10.72	2,520,272.00	321,923.16	1.0	2.9
18200.00	6859927	Sun Hung Kai Prop NPV	106.17	1,932,341.97	78.95	1,436,890.00	183,538.98	0.5	5.9
88740.00	b67c2g0	Swire Properties L NPV	21.56	1,913,573.10	16.16	1,434,038.40	183,174.74	0.5	5.3

New York City Police Pension Fund

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
10040.00	bmmv2k8	Tencent Holdings Ltd Hkd0.00002	311.35	3,125,978.34	277.20	2,783,088.00	355,493.56	1.1	0.4
				18,026,126.56		16,956,123.10	2,165,864.90	6.5	4.2
Hong Kong Dollar Total				18,026,126.56		16,956,123.10	2,165,864.90	6.5	4.2

Japanese Yen(FX= 149.6700)

COMMON STOCKS- JPY

37240.00	6054603	Asahi Kasei Corp NPV	1,110	41,352,209	1,042	38,785,460	259,139.84	0.8	3.5
7270.00	6132101	Bridgestone Corp NPV	5,250	38,169,400	6,446	46,862,420	313,104.96	0.9	3.3
46800.00	6251448	Daiwa Securities Group NPV	683	31,951,596	1,102	51,573,600	344,582.08	1.0	3.4
21800.00	6435145	Honda Motor Co NPV	1,472	32,089,083	1,782	38,847,600	259,555.02	0.8	6.3
10630.00	6474535	Japan Tobacco Inc NPV	2,939	31,237,523	3,892	41,371,960	276,421.19	0.8	5.0
17050.00	6569464	Marubeni Corp NPV	1,680	28,637,577	2,472	42,147,600	281,603.53	0.8	1.4
42990.00	b0jqtj0	Mitsubishi Chem Gp NPV	899	38,635,063	859	36,906,915	246,588.59	0.7	3.7
7940.00	6597302	Mitsui & Co NPV	4,345	34,496,257	6,553	52,030,820	347,636.93	1.0	1.2
9560.00	6597368	Mitsui Chemicals NPV	4,396	42,024,412	4,148	39,654,880	264,948.75	0.8	3.4
6240.00	b2q4cs1	MS&AD Insurance Group Holdings NPV	5,381	33,579,722	7,410	46,238,400	308,935.66	0.9	3.2
3470.00	6641801	Nitto Denko Corp NPV	11,085	38,463,615	13,750	47,712,500	318,784.66	0.9	1.9
8150.00	b1cwjm5	Nomura Real Estate Inc NPV	3,665	29,867,619	3,723	30,342,450	202,729.00	0.6	2.1
12810.00	6661144	ORIX Corp NPV	2,349	30,092,965	3,137	40,184,970	268,490.48	0.8	2.8
2260.00	6804682	Shionogi & Co NPV	6,555	14,814,456	7,484	16,913,840	113,007.55	0.3	1.6
12750.00	6858946	Sumitomo Corp NPV	2,442	31,137,373	3,507	44,714,250	298,752.25	0.9	2.6
1540.00	6895675	Tokyo Electron NPV	21,978	33,846,262	36,870	56,779,800	379,366.61	1.1	1.0
9950.00	6895448	Tokyo Gas Co NPV	2,931	29,167,091	3,279	32,626,050	217,986.57	0.6	2.1
27770.00	6985264	Yamaha Motor Co NPV	1,090	30,266,746	1,340	37,197,915	248,532.87	0.7	3.7
				589,828,969		740,891,430	4,950,166.57	14.7	2.9

Quantity		Symbol	Security	Local Currency			Reporting Currency		
				Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets
CASH AND EQUIVALENTS- JPY									
2287445.00	divacc	Dividend Accrual - Jp	1	2,287,445	1	2,287,445	15,283.26	0.0	0.0
				2,287,445		2,287,445	15,283.26	0.0	0.0
Japanese Yen Total				592,116,414		743,178,875	4,965,449.82	14.8	2.9
Mexican Peso(FX= 17.0665)									
COMMON STOCKS- MXN									
28250.00	2421041	Gpo Fin Banorte NPV Series O	78.14	2,207,514.75	176.22	4,978,215.00	291,695.13	0.9	0.0
				2,207,514.75		4,978,215.00	291,695.13	0.9	0.0
Mexican Peso Total				2,207,514.75		4,978,215.00	291,695.13	0.9	0.0
Norwegian Krone(FX= 10.5993)									
COMMON STOCKS- NOK									
6739.00	b1l95g3	Aker BP ASA NOK	227.77	1,534,933.25	257.70	1,736,640.30	163,845.58	0.5	9.3
5220.00	7133608	Equinor ASA NOK	356.53	1,861,106.34	261.65	1,365,813.00	128,859.40	0.4	0.6
6090.00	7751259	Yara International NOK	457.47	2,786,008.07	330.00	2,009,700.00	189,607.76	0.6	1.5
				6,182,047.66		5,112,153.30	482,312.74	1.4	3.9
CASH AND EQUIVALENTS- NOK									
69098.39	cash	Cash Account - NOK	1.00	69,098.39	1.00	69,098.39	6,519.18	0.0	0.0
				69,098.39		69,098.39	6,519.18	0.0	0.0
Norwegian Krone Total				6,251,146.05		5,181,251.69	488,831.92	1.5	3.9

Quantity		Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
					Total Cost	Price		Market Value	% Assets	
Turkish Lira(FX= 31.2198)										
COMMON STOCKS- TRY										
20850.00	b03my33		Tofas Otomobil Fab Try1	112.28	2,341,122.92	267.50	5,577,375.00	178,648.93	0.5	0.7
					2,341,122.92		5,577,375.00	178,648.93	0.5	0.7
Turkish Lira Total					2,341,122.92		5,577,375.00	178,648.93	0.5	0.7
Thai Baht(FX= 35.8650)										
COMMON STOCKS- THB										
31000.00	b0166d1		Bumrungrad Hoptl THB (Local)	227.69	7,058,528.64	224.00	6,944,000.00	193,614.94	0.6	2.0
					7,058,528.64		6,944,000.00	193,614.94	0.6	2.0
Thai Baht Total					7,058,528.64		6,944,000.00	193,614.94	0.6	2.0
South Korean Won(FX= 1,331.6005)										
COMMON STOCKS- KRW										
28933.00	bb96z33		Jb Financial Group KRW	8,106.44	234,543,641.00	13,160.00	380,758,280.00	285,940.43	0.9	6.5
3550.00	6490928		Kia Motors Corp KRW	82,034.31	291,221,804.00	124,500.00	441,975,000.00	331,912.74	1.0	4.5
6800.00	6771720		Samsung Electronic KRW	66,775.25	454,071,701.42	73,400.00	499,120,000.00	374,827.28	1.1	1.9
					979,837,146.42		1,321,853,280.00	992,680.44	3.0	4.1
CASH AND EQUIVALENTS- KRW										
19706395.00	divacc		Dividend Accrual - Kr	1.00	19,706,395.00	1.00	19,706,395.00	14,799.03	0.0	0.0
					19,706,395.00		19,706,395.00	14,799.03	0.0	0.0
South Korean Won Total					999,543,541.42		1,341,559,675.00	1,007,479.48	3.0	4.0

Quantity		Symbol	Security	Unit Cost	Local Currency		Price	Market Value	Reporting Currency		Curr. Yield
					Total Cost				Market Value	% Assets	
Swedish Krona(FX= 10.3474)											
COMMON STOCKS- SEK											
18990.00	4813345		Skand Enskilda Bkn Ser A NPV	118.93	2,258,468.25	153.80	2,920,662.00	282,259.11	0.8	5.5	
					2,258,468.25		2,920,662.00	282,259.11	0.8	5.5	
Swedish Krona Total					2,258,468.25		2,920,662.00	282,259.11	0.8	5.5	
Swiss Franc(FX= 0.8806)											
COMMON STOCKS- CHF											
800.00	b142s60		Kuehne&Nagel Intl Chf1 (Regd)	249.66	199,727.90	297.60	238,080.00	270,376.47	0.8	2.0	
3950.00	7123870		Nestle SA CHF (Regd)	101.45	400,741.23	91.76	362,452.00	411,620.01	1.2	3.3	
3470.00	7103065		Novartis AG CHF (Regd)	82.27	285,485.74	89.49	310,530.30	352,654.93	1.1	3.7	
1150.00	7110388		Roche Holdings AG Genusscheine NPV	258.59	297,380.66	231.95	266,742.50	302,927.15	0.9	4.1	
15660.00	brjl176		UBS Group AG CHF (Regd)	14.36	224,933.09	25.21	394,788.60	448,343.19	1.3	1.4	
601.00	5983816		Zurich Insurance CHF	368.87	221,688.43	470.00	282,470.00	320,788.14	1.0	5.5	
					1,629,957.05		1,855,063.40	2,106,709.90	6.3	3.2	
Swiss Franc Total					1,629,957.05		1,855,063.40	2,106,709.90	6.3	3.2	
Taiwan Dollar(FX= 31.6095)											
COMMON STOCKS- TWD											
7870.00	6372480		Mediatek Inc TWD	753.13	5,927,152.26	1,140.00	8,971,800.00	283,832.39	0.8	4.8	
16220.00	6346333		Novatek Microelect TWD	414.18	6,717,975.00	601.00	9,748,220.00	308,395.26	0.9	1.5	
					12,645,127.26		18,720,020.00	592,227.65	1.8	3.1	
CASH AND EQUIVALENTS- TWD											
133515.00	cash		Cash Account - TWD	1.00	133,515.00	1.00	133,515.00	4,223.89	0.0	0.0	
					133,515.00		133,515.00	4,223.89	0.0	0.0	
Taiwan Dollar Total					12,778,642.26		18,853,535.00	596,451.54	1.8	3.1	

Quantity	Symbol	Security	Local Currency				Reporting Currency		Curr. Yield	
			Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets		
South African Rand(FX= 19.1837)										
COMMON STOCKS- ZAR										
16180.00	6418801	Exxaro Resources ZAR	209.79	3,394,474.16	177.72	2,875,509.60	149,892.99	0.4	8.0	
1420.00	bn0vx82	Naspers NPV (Post Rev Split)	2,477.88	3,518,583.62	3,155.14	4,480,298.80	233,546.56	0.7	0.3	
62070.00	b0l6750	Sanlam ZAR	66.95	4,155,385.65	73.55	4,565,248.50	237,974.77	0.7	4.2	
				11,068,443.43		11,921,056.90	621,414.32	1.9	3.7	
South African Rand Total					11,068,443.43		11,921,056.90	621,414.32	1.9	3.7
Total Portfolio			5,296,104,772.09				33,560,782.46	100.0	3.1	

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
					NaN	NaN		

Ex-Date	Pay-Date	Symbol	Security	Amount
COMMON STOCKS- AUD				
2/22/2024	3/8/2024	b1xqxc4	Whitehaven Coal NPV	1,453.25
2/23/2024	2/23/2024	b03fyz4	Goodman Group NPV (Stapled Units)	364.62
2/28/2024	3/27/2024	6086253	Fortescue Metals G NPV	8,921.20
				10,739.07
COMMON STOCKS- BRL				
2/9/2024	2/22/2024	b9n3sq0	BB Seguridade Part NPV	7,386.27
2/20/2024	2/20/2024	2684532	Petrol Brasileiros Prf NPV	18.37
2/20/2024	2/20/2024	2684532	Petrol Brasileiros Prf NPV	32.41
				7,437.05
COMMON STOCKS- GBP				
2/22/2024	3/25/2024	0989529	AstraZeneca USD	3,977.60
2/22/2024	3/22/2024	b10rzp7	Unilever PLC GBP	1,961.06
2/29/2024	4/17/2024	0237400	Diageo Ord Gbp0.28 101/108	2,421.90
				8,360.56
COMMON STOCKS- CAD				
2/27/2024	3/28/2024	2566124	Sun Life Financial Inc	2,498.17
				2,498.17
COMMON STOCKS- EUR				
2/5/2024	2/14/2024	b929f46	ASML Holding NV EUR	766.71
2/26/2024	2/28/2024	5889505	Infineon Technology Ord NPV (Regd)	1,504.41
				2,271.12
COMMON STOCKS- INR				
2/8/2024	2/27/2024	b0jggp5	ITC Ltd Inr1	2,181.00
2/16/2024	2/16/2024	b15t569	Siemens India Ltd Inr2 (Post Subdivision)	-4.94
2/21/2024	2/29/2024	b992pt3	Pi Industries Inr1	279.49
				2,455.55
COMMON STOCKS- NOK				

Ex-Date	Pay-Date	Symbol	Security	Amount
2/13/2024	2/21/2024	b1l95g3	Aker BP ASA NOK	3,004.07
2/14/2024	2/27/2024	7133608	Equinor ASA NOK	3,501.42
				6,505.49
CASH AND EQUIVALENTS				
2/1/2024	2/1/2024	cash	Cash Account - USD	6,634.38
				6,634.38
NET INCOME				46,901.39