



ATIVO
CAPITAL

Monthly Report

Account

New York City Police Pension Fund

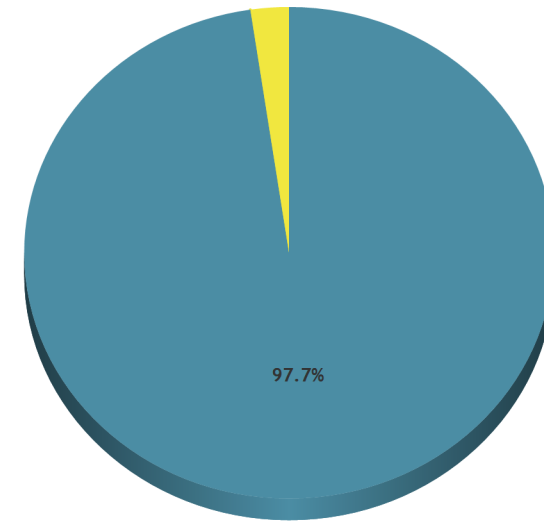
6/30/2024



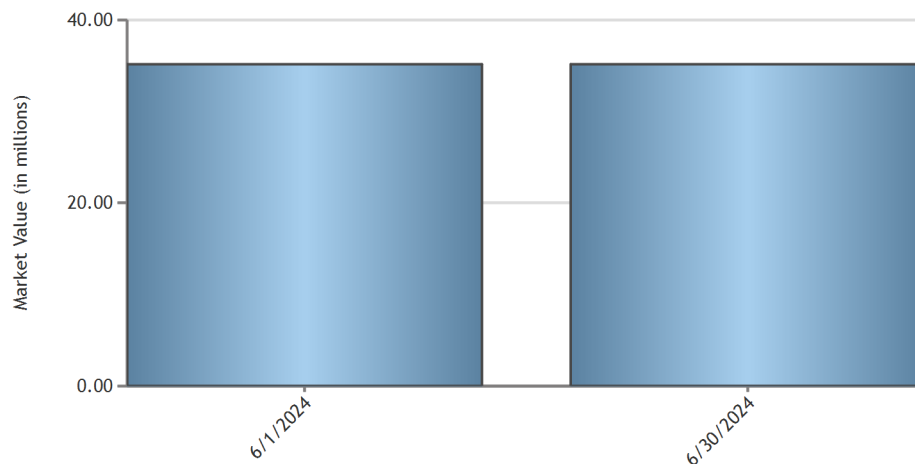
Activity Summary

	Month to Date	Year to Date
Beginning Value	35,145,593.98	28,088,056.34
Net Contributions/Withdrawals	-146.85	4,412,578.00
Realized Gains	-883.36	-438,514.89
Unrealized Gains	-133,299.62	2,324,008.26
Income Received	107,089.26	732,225.70
Ending Value	35,118,353.42	35,118,353.42

Portfolio Allocation as of 6/30/2024



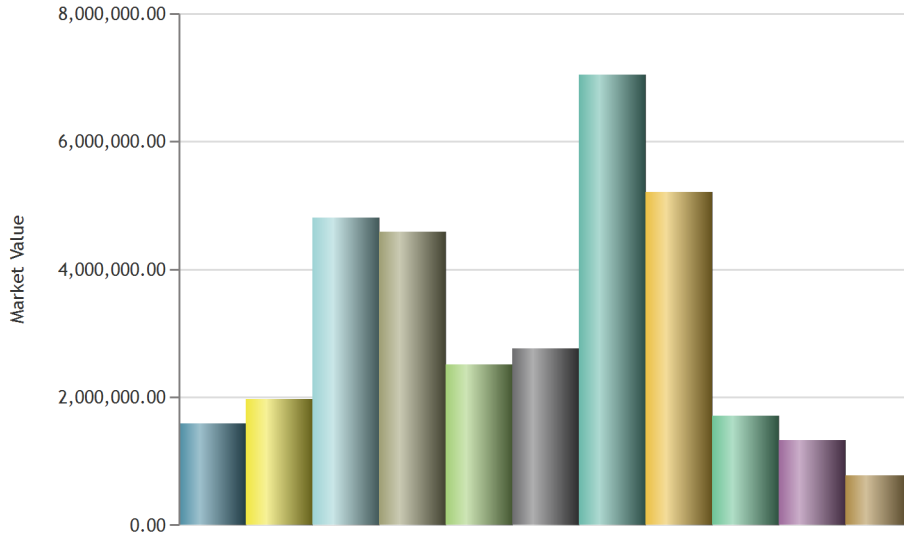
Change in Portfolio



□ Beginning Market Value Plus Flows ■ Ending Market Value

Asset Class	Market Value	% Assets	Curr. Yield
Equities	34,298,858.43	97.7	3.3
Cash and Equivalents	819,494.99	2.3	2.6
Total	35,118,353.42	100.0	3.2

Portfolio Allocation as of 6/30/2024

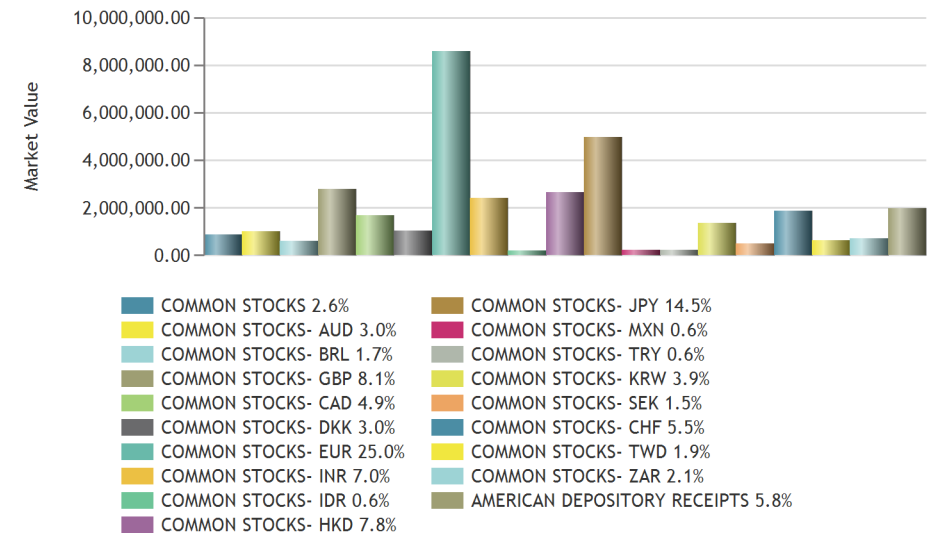


Industry Sector	Market Value	% Equity	% Assets
ENERGY	1,590,251.09	4.6	4.5
MATERIALS	1,974,148.92	5.8	5.6
INDUSTRIALS	4,805,810.89	14.0	13.7
CONSUMER DISCRETIONARY	4,588,051.64	13.4	13.1
CONSUMER STAPLES	2,509,663.78	7.3	7.1
HEALTHCARE	2,756,955.83	8.0	7.9
FINANCIALS	7,043,488.41	20.5	20.1
INFORMATION TECHNOLOGY	5,210,260.42	15.2	14.8
COMMUNICATION SERVICES	1,713,360.30	5.0	4.9
UTILITIES	1,325,512.38	3.9	3.8
REAL ESTATE	781,354.79	2.3	2.2
Equity Total	34,298,858.43	100.0	97.7

Top 10 Holdings

Symbol	Security	Market Value	% Assets
tsm	Taiwan Semiconductor Mfg Ltd Sp ADR	1,152,534.11	3.3
bp6kmj1	Novo Nordisk As Ser'b'dkk0.1	830,990.77	2.4
b929f46	ASML Holding NV EUR	723,367.27	2.1
bmmv2k8	Tencent Holdings Ltd Hkd0.00002	614,354.59	1.7
b15t569	Siemens India Ltd Inr2 (Post Subdivision)	473,980.93	1.3
7103065	Novartis AG CHF (Regd)	459,124.53	1.3
b2q4cs1	MS&AD Insurance Group Holdings NPV	416,038.79	1.2
4061412	LVMH Moet Hennessy EUR	412,992.62	1.2
7123870	Nestle SA CHF (Regd)	403,176.05	1.1
6771720	Samsung Electronic KRW	402,615.33	1.1
Top 10 Holdings Total		5,889,174.99	16.8

Equity Allocation by Security Type



Quantity		Symbol	Security	Unit Cost	Local Currency Total Cost	Price	Market Value	Reporting Currency 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	165.00	348,315.00	348,315.00	1.0	0.0
1320.00	bap		Credicorp Ltd	148.26	195,701.35	161.33	212,955.60	212,955.60	0.6	5.7
1010.00	iclr		Icon PLC	251.14	253,646.86	313.47	316,604.70	316,604.70	0.9	0.0
					709,190.43		877,875.30	877,875.30	2.5	1.4
AMERICAN DEPOSITORY RECEIPTS										
1850.00	baba		Alibaba Group Holding Ltd Sp ADS	173.29	320,589.87	72.00	133,200.00	133,200.00	0.4	2.7
4480.00	rdy		Dr Reddys Laboratories Ltd ADR	57.49	257,536.09	76.19	341,331.20	341,331.20	1.0	0.5
2270.00	ntes		Netease Inc Sp ADR	70.59	160,237.58	95.58	216,966.60	216,966.60	0.6	2.7
6631.00	tsm		Taiwan Semiconductor Mfg Ltd Sp ADR	88.97	589,953.00	173.81	1,152,534.11	1,152,534.11	3.3	1.0
9910.00	vips		Vipshop Holdings Limited Sponsored ADSA	10.68	105,822.94	13.02	129,028.20	129,028.20	0.4	3.1
					1,434,139.48		1,973,060.11	1,973,060.11	5.6	1.4
CASH AND EQUIVALENTS										
	cash		Cash Account - USD		670,490.07		670,490.07	670,490.07	1.9	3.2
	divacc		Dividend Accrual - US		5,922.26		5,922.26	5,922.26	0.0	0.0
					676,412.33		676,412.33	676,412.33	1.9	3.2
US Dollar Total					2,819,742.24		3,527,347.74	3,527,347.74	10.0	1.7
Australian Dollar(FX= 1.4973)										
COMMON STOCKS- AUD										
10210.00	6144690		BHP Group Ltd NPV	37.06	378,391.46	42.68	435,762.80	291,024.23	0.8	5.5
12720.00	6086253		Fortescue Metals G NPV	18.21	231,637.36	21.41	272,335.20	181,879.09	0.5	9.7
11990.00	b03fyz4		Goodman Group NPV (Stapled Units)	21.45	257,197.98	34.75	416,652.50	278,261.41	0.8	0.9
1920.00	b28ytc2		Macquarie Group Ltd NPV	165.33	317,438.82	204.69	393,004.80	262,468.29	0.7	3.7
					1,184,665.62		1,517,755.30	1,013,633.02	2.9	4.5

Quantity		Symbol	Security	Local Currency			Reporting Currency		
				Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets
CASH AND EQUIVALENTS- AUD									
8381.17	divacc	Dividend Accrual - Au	1.00	8,381.17	1.00	8,381.17	5,597.37	0.0	0.0
				8,381.17		8,381.17	5,597.37	0.0	0.0
Australian Dollar Total				1,193,046.79		1,526,136.47	1,019,230.39	2.9	4.5
Brazilian Real(FX= 5.5545)									
COMMON STOCKS- BRL									
29150.00	b9n3sq0	BB Seguridade Part NPV	36.63	1,067,889.71	32.93	959,909.50	172,818.10	0.5	8.7
32690.00	2684532	Petrol Brasileiros Prf NPV	32.80	1,072,320.22	38.05	1,243,854.50	223,938.37	0.6	0.0
52190.00	bpblv81	Vibra Energia SA NPV	25.09	1,309,505.46	20.90	1,090,771.00	196,377.86	0.6	0.0
				3,449,715.39		3,294,535.00	593,134.33	1.7	2.5
CASH AND EQUIVALENTS- BRL									
47691.70	cash	Cash Account - BRL	1.00	47,691.70	1.00	47,691.70	8,586.21	0.0	0.0
62830.44	divacc	Dividend Accrual - Br	1.00	62,830.44	1.00	62,830.44	11,311.73	0.0	0.0
				110,522.14		110,522.14	19,897.94	0.1	0.0
Brazilian Real Total				3,560,237.53		3,405,057.14	613,032.28	1.7	2.5
British Pound Sterling(FX= 0.7911)									
COMMON STOCKS- GBP									
2570.00	0989529	AstraZeneca USD	109.23	280,710.42	123.56	317,549.20	401,413.77	1.1	2.5
5980.00	0237400	Diageo Ord Gbp0.28 101/108	36.54	218,503.09	24.90	148,872.10	188,189.14	0.5	4.1
6920.00	b19nlv4	Experian Ord USD	19.92	137,874.15	36.86	255,071.20	322,435.36	0.9	1.3
2440.00	bhjyc05	Intercontinental Hotels Ord Gbp0.208521303	82.53	201,371.23	83.26	203,154.40	256,807.37	0.7	1.5
32390.00	b17bbq5	Investec Ord GBP	5.38	174,308.08	5.74	185,756.65	234,814.88	0.7	6.0
94270.00	0560399	Legal & General Gp Ord GBP	2.56	241,319.50	2.27	213,992.90	270,508.31	0.8	9.0

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
3170.00	3208986	Next GBP	62.83	199,178.25	90.36	286,441.20	362,090.16	1.0	2.3
19640.00	0677608	Pearson Ord GBP	10.29	202,127.06	9.91	194,593.12	245,985.06	0.7	2.3
4010.00	0718875	Rio Tinto GBP	44.36	177,867.72	52.01	208,560.10	263,640.71	0.8	6.6
4260.00	b10rzp7	Unilever PLC GBP	41.72	177,715.76	43.45	185,097.00	233,981.02	0.7	3.4
				2,010,975.26		2,199,087.87	2,779,865.77	7.9	3.7

CASH AND EQUIVALENTS- GBP

3780.06	cash	Cash Account - GBP	1.00	3,780.06	1.00	3,780.06	4,778.37	0.0	0.0
2216.79	divacc	Dividend Accrual - GB	1.00	2,216.79	1.00	2,216.79	2,802.24	0.0	0.0
				5,996.85		5,996.85	7,580.61	0.0	0.0

British Pound Sterling Total				2,016,972.11		2,205,084.72	2,787,446.38	7.9	3.7
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Canadian Dollar(FX= 1.3683)

COMMON STOCKS- CAD

5990.00	bl56kn2	Alimentation Couche-Tard Inc	51.11	306,128.76	76.77	459,852.30	336,063.36	1.0	0.9
2890.00	bj2l575	CGI Inc Cl A	88.50	255,751.30	136.55	394,629.50	288,398.07	0.8	0.0
3240.00	2077303	National Bank Cand Montreal Qu	103.80	336,321.76	108.51	351,572.40	256,931.63	0.7	4.1
3400.00	2754383	Royal Bank of Canada Montreal Que	106.97	363,697.31	145.65	495,210.00	361,903.02	1.0	3.9
4330.00	2566124	Sun Life Financial Inc	70.27	304,265.81	67.08	290,456.40	212,267.62	0.6	4.8
1630.00	2956662	Weston George Ltd	104.20	169,839.74	196.79	320,767.70	234,419.34	0.7	1.7
				1,736,004.68		2,312,488.30	1,689,983.05	4.8	2.5

CASH AND EQUIVALENTS- CAD

3507.30	cash	Cash Account - CAD	1.00	3,507.30	1.00	3,507.30	2,563.16	0.0	0.0
4900.60	divacc	Dividend Accrual - CA	1.00	4,900.60	1.00	4,900.60	3,581.39	0.0	0.0
				8,407.90		8,407.90	6,144.55	0.0	0.0

Canadian Dollar Total				1,744,412.58		2,320,896.20	1,696,127.60	4.8	2.5
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New York City Police Pension Fund

			Local Currency				Reporting Currency		
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
Danish Krone(FX= 6.9582)									
COMMON STOCKS- DKK									
1350.00	b1wt5g2	DSV DKK	1,445.20	1,951,025.67	1,067.00	1,440,450.00	207,014.75	0.6	0.2
5750.00	bp6kmj1	Novo Nordisk As Ser'b'dkk0.1	351.34	2,020,187.97	1,005.60	5,782,200.00	830,990.77	2.4	0.9
				3,971,213.64		7,222,650.00	1,038,005.52	3.0	0.8
Danish Krone Total				3,971,213.64		7,222,650.00	1,038,005.52	3.0	0.8
Euro(FX= 0.9331)									
COMMON STOCKS- EUR									
5880.00	b01flq6	ACS Actividades Co EUR	40.12	235,907.44	40.28	236,846.40	253,840.24	0.7	5.0
920.00	5231485	Allianz SE NPV (Regd) (Vinkuliert)	221.15	203,460.65	259.50	238,740.00	255,869.71	0.7	5.3
700.00	b929f46	ASML Holding NV EUR	495.73	347,009.62	964.20	674,940.00	723,367.27	2.1	0.6
33650.00	bywp840	Banca Mediolanum NPV	8.28	278,757.24	10.31	346,931.50	371,824.00	1.1	6.8
2420.00	5756029	Bayer Motoren Werk EUR	75.61	182,983.63	88.38	213,879.60	229,225.56	0.7	6.8
39840.00	5501906	BBVA (Bilb-Viz-Arg) EUR	5.32	211,984.72	9.35	372,583.68	399,316.74	1.1	4.8
1210.00	4163437	Cap Gemini EUR	176.04	213,007.72	185.70	224,697.00	240,819.12	0.7	1.8
230.00	4061393	Christian Dior SE EUR	822.37	189,144.32	671.50	154,445.00	165,526.50	0.5	1.9
6090.00	5806225	Colruyt Group NV NPV	43.38	264,180.76	44.58	271,492.20	290,971.90	0.8	0.0
12149.00	5842359	Deutsche Telekom NPV (Regd)	16.34	198,562.42	23.48	285,258.52	305,725.96	0.9	3.0
2600.00	b13x013	Eiffage EUR	88.16	229,227.40	85.76	222,976.00	238,974.63	0.7	4.8
3110.00	b0cch46	Heineken Holding EUR	85.44	265,704.39	73.65	229,051.50	245,486.05	0.7	2.3
20520.00	b288c92	Iberdrola SA EUR	8.08	165,728.73	12.12	248,599.80	266,436.95	0.8	3.7
5380.00	5889505	Infineon Technology Ord NPV (Regd)	38.39	206,551.98	34.31	184,560.90	197,803.23	0.6	0.8
16010.00	bz57390	ING Groep NV EUR	13.19	211,239.18	15.96	255,551.62	273,887.57	0.8	6.9
46040.00	bd2z8s7	Italgas Spa NPV	5.48	252,459.98	4.60	211,876.08	227,078.29	0.6	7.6
660.00	4057808	L'Oreal EUR	237.57	156,796.16	410.05	270,633.00	290,051.05	0.8	1.6
540.00	4061412	LVMH Moet Hennessy EUR	644.43	347,990.99	713.60	385,344.00	412,992.62	1.2	1.8
3220.00	5529027	Mercedes-Benz Group AG	72.59	233,743.42	64.57	207,915.40	222,833.43	0.6	8.2
15670.00	7107250	Opap(Org Of Footb) EUR (Cr)	13.02	204,051.11	14.64	229,408.80	245,868.99	0.7	12.7
2550.00	4380429	Publicis Groupe SA EUR	62.78	160,083.15	99.38	253,419.00	271,601.93	0.8	3.2
4450.00	5228658	Randstad NV EUR	50.62	225,262.92	42.33	188,368.50	201,884.03	0.6	5.4

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	
7820.00	bywlc68	Relx PLC GBP	20.86	163,133.89	42.96	335,947.20	360,051.57	1.0	1.4
1420.00	4834108	Schneider Electric EUR	84.69	120,258.03	224.30	318,506.00	341,358.96	1.0	1.6
1700.00	5727973	Siemens AG NPV (Regd)	184.08	312,928.57	173.72	295,324.00	316,513.64	0.9	2.2
4720.00	b15c557	Total EUR	47.77	225,459.00	62.33	294,197.60	315,306.42	0.9	4.8
9670.00	bymxps7	UniCredit SpA NPV	19.49	188,459.17	34.61	334,630.35	358,640.24	1.0	5.2
1960.00	b1xh026	Vinci EUR	109.16	213,957.97	98.38	192,824.80	206,660.07	0.6	4.6
2160.00	5671519	Wolters Kluwer EUR	62.09	134,117.54	154.80	334,368.00	358,359.06	1.0	1.3
				6,342,152.10		8,013,316.45	8,588,275.75	24.5	3.7

CASH AND EQUIVALENTS- EUR

3831.80	cash	Cash Account - EUR	1.00	3,831.80	1.00	3,831.80	4,106.73	0.0	0.0
7086.98	divacc	Dividend Accrual - Eu	1.00	7,086.98	1.00	7,086.98	7,595.47	0.0	0.0
				10,918.78		10,918.78	11,702.21	0.0	0.0

Euro Total				6,353,070.88		8,024,235.23	8,599,977.95	24.5	3.7
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Indian Rupee(FX= 83.3875)

COMMON STOCKS- INR

40200.00	b3wqh49	Adani Power Ltd INR	523.87	21,059,615.59	718.60	28,887,720.00	346,427.46	1.0	0.0
3380.00	b2qkxw0	Bajaj Auto Ltd INR	7,154.03	24,180,615.95	9,501.65	32,115,577.00	385,136.59	1.1	0.8
67910.00	b4z9xf5	Coal India Ltd INR	219.97	14,938,134.77	473.15	32,131,616.50	385,328.93	1.1	5.4
19220.00	6294896	Hcl Technologies Inr2	672.38	12,923,168.82	1,459.60	28,053,512.00	336,423.47	1.0	3.6
4880.00	b992pt3	Pi Industries Inr1	3,793.91	18,514,286.93	3,798.75	18,537,900.00	222,310.30	0.6	0.4
5130.00	b15t569	Siemens India Ltd Inr2 (Post Subdivision)	3,736.44	19,167,952.89	7,704.50	39,524,085.00	473,980.93	1.3	0.1
5360.00	b01npj1	Tata Consultancy S Inr1	3,438.02	18,427,774.53	3,904.15	20,926,244.00	250,951.81	0.7	1.9
				129,211,549.48		200,176,654.50	2,400,559.49	6.8	1.8

			Local Currency				Reporting Currency		
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
CASH AND EQUIVALENTS- INR									
216320.00	divacc	Dividend Accrual - In	1.00	216,320.00	1.00	216,320.00	2,594.15	0.0	0.0
				216,320.00		216,320.00	2,594.15	0.0	0.0
Indian Rupee Total				129,427,869.48		200,392,974.50	2,403,153.64	6.8	1.8
Indonesian Rupiah(FX= 16,374.9202)									
COMMON STOCKS- IDR									
1120850.00	b3bqfc4	Adaro Energy Tbk Idr100	2,957.78	3,315,222,752.00	2,790.00	3,127,171,500.00	190,972.31	0.5	14.7
				3,315,222,752.00		3,127,171,500.00	190,972.31	0.5	14.7
Indonesian Rupiah Total				3,315,222,752.00		3,127,171,500.00	190,972.31	0.5	14.7
Hong Kong Dollar(FX= 7.8074)									
COMMON STOCKS- HKD									
538900.00	b154564	Bank of China Ltd H CNY	3.24	1,746,192.92	3.85	2,074,765.00	265,743.40	0.8	2.4
68840.00	b09n7m0	China Shenhua Ener H CNY	23.80	1,638,544.39	35.95	2,474,798.00	316,981.07	0.9	6.9
176670.00	b0b8z18	Cosco Shipping Hld H CNY	12.73	2,248,216.74	13.66	2,413,312.20	309,105.75	0.9	5.9
262040.00	6340078	Kunlun Energy Comp HKD	6.43	1,683,807.68	8.10	2,122,524.00	271,860.54	0.8	3.8
207090.00	6218089	Lenovo Group Ltd NPV	9.22	1,909,501.27	11.02	2,282,131.80	292,303.69	0.8	2.5
235100.00	6706250	PICC Property & CA H CNY	7.78	1,827,970.15	9.70	2,280,470.00	292,090.84	0.8	5.5
18200.00	6859927	Sun Hung Kai Prop NPV	106.17	1,932,341.97	67.55	1,229,410.00	157,467.27	0.4	6.9
88740.00	b67c2g0	Swire Properties L NPV	21.56	1,913,573.10	12.44	1,103,925.60	141,394.78	0.4	8.4
12880.00	bmmv2k8	Tencent Holdings Ltd Hkd0.00002	306.62	3,949,259.34	372.40	4,796,512.00	614,354.59	1.7	0.9
				18,849,407.56		20,777,848.60	2,661,301.92	7.6	4.1

New York City Police Pension Fund

			Local Currency				Reporting Currency		
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
CASH AND EQUIVALENTS- HKD									
40163.05	cash	Cash Account - HKD	1.00	40,163.05	1.00	40,163.05	5,144.23	0.0	0.0
234202.19	divacc	Dividend Accrual - HK	1.00	234,202.19	1.00	234,202.19	29,997.46	0.1	0.0
				274,365.24		274,365.24	35,141.69	0.1	0.0
Hong Kong Dollar Total				19,123,772.80		21,052,213.84	2,696,443.61	7.7	4.0
Japanese Yen(FX= 160.8600)									
COMMON STOCKS- JPY									
37240.00	6054603	Asahi Kasei Corp NPV	1,110	41,352,209	1,031	38,375,820	238,566.58	0.7	3.5
7270.00	6132101	Bridgestone Corp NPV	5,250	38,169,400	6,322	45,960,940	285,720.13	0.8	3.3
46800.00	6251448	Daiwa Securities Group NPV	683	31,951,596	1,227	57,423,600	356,978.74	1.0	3.6
21800.00	6435145	Honda Motor Co NPV	1,472	32,089,083	1,720	37,496,000	233,097.10	0.7	4.0
10630.00	6474535	Japan Tobacco Inc NPV	2,939	31,237,523	4,348	46,219,240	287,325.87	0.8	4.5
17050.00	6569464	Marubeni Corp NPV	1,680	28,637,577	2,976	50,732,275	315,381.54	0.9	3.0
42990.00	b0jqjtj0	Mitsubishi Chem Gp NPV	899	38,635,063	893	38,394,369	238,681.89	0.7	3.6
15880.00	6597302	Mitsui & Co NPV	2,172	34,496,257	3,651	57,977,880	360,424.47	1.0	2.7
9560.00	6597368	Mitsui Chemicals NPV	4,396	42,024,412	4,440	42,446,400	263,871.69	0.8	3.4
18720.00	b2q4cs1	MS&AD Insurance Group Holdings NPV	1,794	33,579,722	3,575	66,924,000	416,038.79	1.2	4.1
3470.00	6641801	Nitto Denko Corp NPV	11,085	38,463,615	12,710	44,103,700	274,174.44	0.8	2.2
8150.00	b1cwjm5	Nomura Real Estate Inc NPV	3,665	29,867,619	4,031	32,852,650	204,231.32	0.6	4.1
12810.00	6661144	ORIX Corp NPV	2,349	30,092,965	3,552	45,501,120	282,861.62	0.8	2.8
2260.00	6804682	Shionogi & Co NPV	6,555	14,814,456	6,277	14,186,020	88,188.61	0.3	2.7
12750.00	6858946	Sumitomo Corp NPV	2,442	31,137,373	4,017	51,216,750	318,393.32	0.9	3.2
1540.00	6895675	Tokyo Electron NPV	21,978	33,846,262	34,900	53,746,000	334,116.62	1.0	1.4
9950.00	6895448	Tokyo Gas Co NPV	2,931	29,167,091	3,455	34,377,250	213,709.13	0.6	2.0
27770.00	6985264	Yamaha Motor Co NPV	1,090	30,266,746	1,489	41,349,530	257,052.90	0.7	3.4
				589,828,969		799,283,544	4,968,814.77	14.1	3.2

Quantity		Symbol	Security	Unit Cost	Local Currency Total Cost	Price	Market Value	Reporting Currency Market Value % Assets		Curr. Yield
CASH AND EQUIVALENTS- JPY										
3720175.00	cash		Cash Account - JPY	1	3,720,175	1	3,720,175	23,126.79	0.1	0.0
2488710.00	divacc		Dividend Accrual - Jp	1	2,488,710	1	2,488,710	15,471.28	0.0	0.0
					6,208,885		6,208,885	38,598.07	0.1	0.0
Japanese Yen Total					596,037,854		805,492,429	5,007,412.84	14.3	3.2
Mexican Peso(FX= 18.2855)										
COMMON STOCKS- MXN										
28250.00	2421041		Gpo Fin Banorte NPV Series O	78.14	2,207,514.75	142.56	4,027,320.00	220,246.64	0.6	0.0
					2,207,514.75		4,027,320.00	220,246.64	0.6	0.0
CASH AND EQUIVALENTS- MXN										
256777.75	cash		Cash Account - Mx	1.00	256,777.75	1.00	256,777.75	14,042.70	0.0	0.0
					256,777.75		256,777.75	14,042.70	0.0	0.0
Mexican Peso Total					2,464,292.50		4,284,097.75	234,289.34	0.7	0.0
Turkish Lira(FX= 32.7835)										
COMMON STOCKS- TRY										
20850.00	b03my33		Tofas Otomobil Fab Try1	112.28	2,341,122.92	340.00	7,089,000.00	216,236.83	0.6	5.9
					2,341,122.92		7,089,000.00	216,236.83	0.6	5.9
Turkish Lira Total					2,341,122.92		7,089,000.00	216,236.83	0.6	5.9
South Korean Won(FX= 1,376.5004)										
COMMON STOCKS- KRW										
28933.00	bb96z33		Jb Financial Group KRW	8,106.44	234,543,641.00	14,640.00	423,579,120.00	307,721.85	0.9	5.7
3550.00	6490928		Kia Motors Corp KRW	82,034.31	291,221,804.00	129,300.00	459,015,000.00	333,465.31	0.9	4.3
1490.00	bmbp900		Krafton Inc Krw100	231,370.59	344,742,179.00	281,500.00	419,435,000.00	304,711.22	0.9	0.0

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
6800.00	6771720	Samsung Electronic KRW	66,775.25	454,071,701.42	81,500.00	554,200,000.00	402,615.33	1.1	1.7
				1,324,579,325.42		1,856,229,120.00	1,348,513.71	3.8	2.9

CASH AND EQUIVALENTS- KRW

2454800.00	divacc	Dividend Accrual - Kr	1.00	2,454,800.00	1.00	2,454,800.00	1,783.36	0.0	0.0
				2,454,800.00		2,454,800.00	1,783.36	0.0	0.0

South Korean Won Total				1,327,034,125.42		1,858,683,920.00	1,350,297.07	3.8	2.9
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Swedish Krona(FX= 10.5902)
COMMON STOCKS- SEK

18990.00	4813345	Skand Enskilda Bkn Ser A NPV	118.93	2,258,468.25	156.50	2,971,935.00	280,630.68	0.8	5.4
8650.00	b1qh830	Volvo Ab Ser B NPV	304.70	2,635,653.29	271.10	2,345,015.00	221,432.55	0.6	6.6
				4,894,121.54		5,316,950.00	502,063.23	1.4	6.0
Swedish Krona Total				4,894,121.54		5,316,950.00	502,063.23	1.4	6.0

Swiss Franc(FX= 0.8986)
COMMON STOCKS- CHF

3950.00	7123870	Nestle SA CHF (Regd)	101.45	400,741.23	91.72	362,294.00	403,176.05	1.1	3.3
4290.00	7103065	Novartis AG CHF (Regd)	83.21	356,967.00	96.17	412,569.30	459,124.53	1.3	3.4
1150.00	7110388	Roche Holdings AG Genusscheine NPV	258.59	297,380.66	249.50	286,925.00	319,302.25	0.9	3.8
12960.00	brjl176	UBS Group AG CHF (Regd)	14.76	191,313.32	26.45	342,792.00	381,473.40	1.1	1.3
601.00	5983816	Zurich Insurance CHF	368.87	221,688.43	479.10	287,939.10	320,430.78	0.9	5.4
				1,468,090.64		1,692,519.40	1,883,507.01	5.4	3.4
Swiss Franc Total				1,468,090.64		1,692,519.40	1,883,507.01	5.4	3.4

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
Taiwan Dollar(FX= 32.4415)									
COMMON STOCKS- TWD									
7870.00	6372480	Mediatek Inc TWD	753.13	5,927,152.26	1,400.00	11,018,000.00	339,626.71	1.0	3.9
16220.00	6346333	Novatek Microelect TWD	414.18	6,717,975.00	606.00	9,829,320.00	302,985.99	0.9	5.3
				12,645,127.26		20,847,320.00	642,612.70	1.8	4.6
Taiwan Dollar Total				12,645,127.26		20,847,320.00	642,612.70	1.8	4.6
South African Rand(FX= 18.2600)									
COMMON STOCKS- ZAR									
16180.00	6418801	Exxaro Resources ZAR	209.79	3,394,474.16	178.00	2,880,040.00	157,723.99	0.4	12.1
1420.00	bn0vx82	Naspers NPV (Post Rev Split)	2,477.88	3,518,583.62	3,567.22	5,065,452.40	277,407.03	0.8	0.2
62070.00	b0l6750	Sanlam ZAR	66.95	4,155,385.65	80.92	5,022,704.40	275,065.96	0.8	4.9
				11,068,443.43		12,968,196.80	710,196.98	2.0	4.7
South African Rand Total				11,068,443.43		12,968,196.80	710,196.98	2.0	4.7
Total Portfolio				5,443,386,267.78			35,118,353.42	100.0	3.2

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				
6/14/2024	6/14/2024	bap	Credicorp Ltd	26.14
				26.14
COMMON STOCKS- AUD				
6/27/2024	8/26/2024	b03fyz4	Goodman Group NPV (Stapled Units)	658.64
				658.64
COMMON STOCKS- BRL				
6/12/2024	9/20/2024	2684532	Petrol Brasileiros Prf NPV	378.28
6/12/2024	8/20/2024	2684532	Petrol Brasileiros Prf NPV	2,682.59
6/12/2024	9/20/2024	2684532	Petrol Brasileiros Prf NPV	2,710.96
6/20/2024	6/20/2024	2684532	Petrol Brasileiros Prf NPV	104.65
				5,876.47
COMMON STOCKS- GBP				
6/10/2024	6/10/2024	bg49kp9	Tritax Big Box REI GBP	243.82
6/11/2024	6/11/2024	b1n7z09	Safestore Holdings GBP	824.65
6/11/2024	6/11/2024	b5zn1n8	Segro PLC GBP	1,009.67
6/11/2024	6/11/2024	bg49kp9	Tritax Big Box REI GBP	320.88
6/20/2024	7/19/2024	b19nlv4	Experian Ord USD	2,812.00
6/20/2024	6/20/2024	b1n7z09	Safestore Holdings GBP	483.87
6/20/2024	6/20/2024	b1n7z09	Safestore Holdings GBP	471.70
6/20/2024	6/20/2024	b5zn1n8	Segro PLC GBP	906.22
6/20/2024	6/20/2024	bg49kp9	Tritax Big Box REI GBP	269.66
6/20/2024	6/20/2024	bg49kp9	Tritax Big Box REI GBP	269.66
				7,612.12
COMMON STOCKS- CAD				
6/14/2024	7/1/2024	2956662	Weston George Ltd	971.54
6/24/2024	8/1/2024	2077303	National Bank Cand Montreal Qu	2,608.50
				3,580.05
COMMON STOCKS- EUR				

Ex-Date	Pay-Date	Symbol	Security	Amount
6/5/2024	6/5/2024	5671519	Wolters Kluwer EUR	461.32
6/5/2024	6/5/2024	5671519	Wolters Kluwer EUR	279.90
6/5/2024	6/5/2024	b929f46	ASML Holding NV EUR	166.75
6/5/2024	6/5/2024	b929f46	ASML Holding NV EUR	152.57
6/5/2024	6/5/2024	bd0q398	Kon Ahold Delhaize EUR	547.02
6/5/2024	6/5/2024	bd0q398	Kon Ahold Delhaize EUR	588.05
6/5/2024	6/5/2024	bng8pq9	NN Group NV EUR	1,039.89
6/5/2024	6/5/2024	bng8pq9	NN Group NV EUR	1,643.70
6/19/2024	7/1/2024	b15c557	Total EUR	3,406.87
6/25/2024	7/1/2024	7107250	Opap(Org Of Footb) EUR (Cr)	4,192.12
				12,478.18

COMMON STOCKS- INR

6/14/2024	8/15/2024	b2qkxw0	Bajaj Auto Ltd INR	2,588.68
				2,588.68

COMMON STOCKS- HKD

6/3/2024	7/18/2024	6340078	Kunlun Energy Comp HKD	10,213.14
6/27/2024	8/21/2024	b09n7m0	China Shenhua Ener H CNY	19,764.16
				29,977.30

COMMON STOCKS- JPY

6/3/2024	6/3/2024	6569464	Marubeni Corp NPV	218.32
6/3/2024	6/3/2024	b1cwjm5	Nomura Real Estate Inc NPV	521.78
6/4/2024	6/4/2024	6435145	Honda Motor Co NPV	1,407.59
6/4/2024	6/4/2024	6661144	ORIX Corp NPV	380.47
6/21/2024	6/21/2024	6804682	Shionogi & Co NPV	141.62
6/25/2024	6/25/2024	b2q4cs1	MS&AD Insurance Group Holdings NPV	1,172.16
6/27/2024	9/2/2024	6132101	Bridgestone Corp NPV	4,753.26
6/27/2024	9/2/2024	6474535	Japan Tobacco Inc NPV	6,420.56
6/27/2024	9/9/2024	6985264	Yamaha Motor Co NPV	4,322.99
				19,338.75

COMMON STOCKS- MXN

Ex-Date	Pay-Date	Symbol	Security	Amount
6/27/2024	6/28/2024	2421041	Gpo Fin Banorte NPV Series O	13,973.92
				13,973.92
COMMON STOCKS- KRW				
6/27/2024	8/16/2024	6771720	Samsung Electronic KRW	1,771.40
				1,771.40
AMERICAN DEPOSITORY RECEIPTS				
6/6/2024	6/21/2024	ntes	Netease Inc Sp ADR	1,117.98
6/13/2024	7/12/2024	baba	Alibaba Group Holding Ltd Sp ADS	1,221.00
6/13/2024	7/12/2024	baba	Alibaba Group Holding Ltd Sp ADS	1,850.00
6/13/2024	7/11/2024	tsm	Taiwan Semiconductor Mfg Ltd Sp ADR	2,851.26
				7,040.24
CASH AND EQUIVALENTS				
6/1/2024	6/3/2024	cash	Cash Account - USD	2,167.39
				2,167.39
NET INCOME				107,089.26