



ATIVO
CAPITAL

Monthly Report

Account

New York City Police Pension Fund

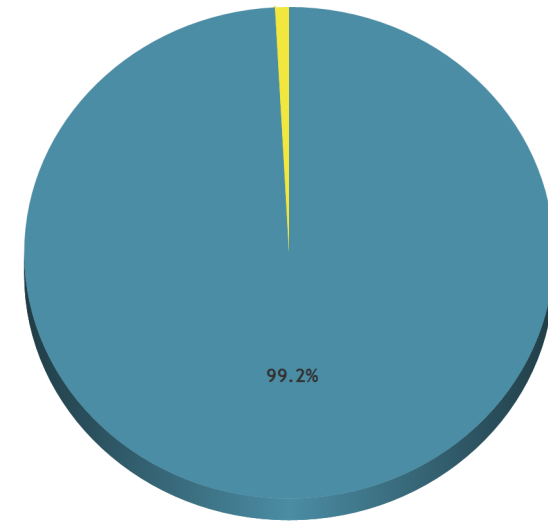
8/31/2024



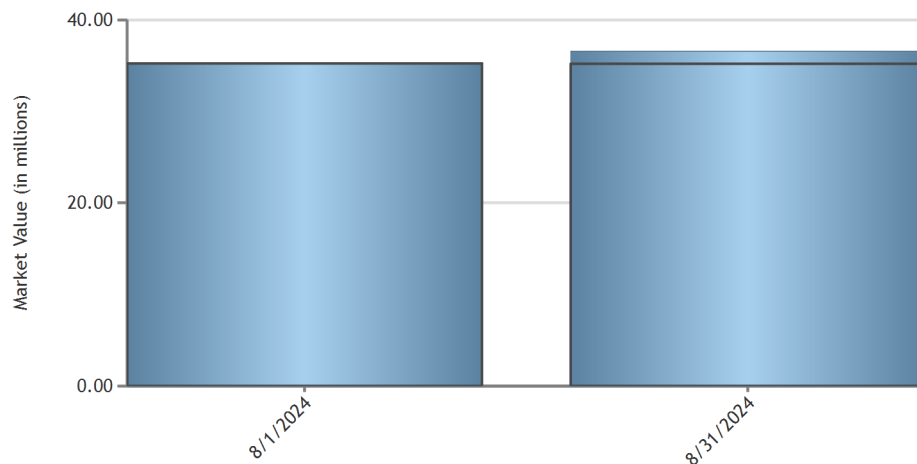
Activity Summary

	Month to Date	Year to Date
Beginning Value	35,804,096.45	28,088,056.34
Net Contributions/Withdrawals	-48,944.71	4,363,539.52
Realized Gains	-23,978.55	-443,540.83
Unrealized Gains	757,049.05	3,644,906.27
Income Received	73,695.26	908,956.21
Ending Value	36,561,917.50	36,561,917.50

Portfolio Allocation as of 8/31/2024



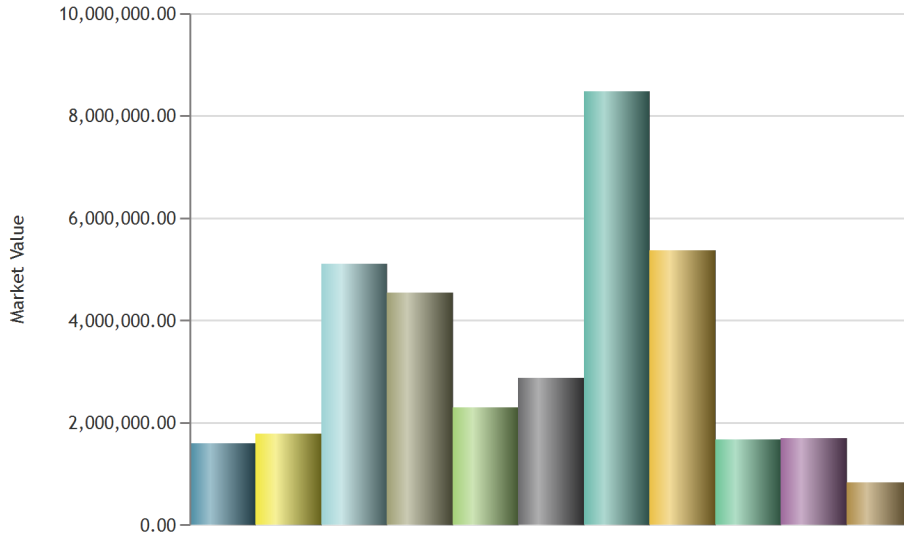
Change in Portfolio



☐ Beginning Market Value Plus Flows
 ☒ Ending Market Value

Asset Class	Market Value	% Assets	Curr. Yield
Equities	36,252,977.60	99.2	3.4
Cash and Equivalents	308,939.90	0.8	1.9
Total	36,561,917.50	100.0	3.4

Portfolio Allocation as of 8/31/2024

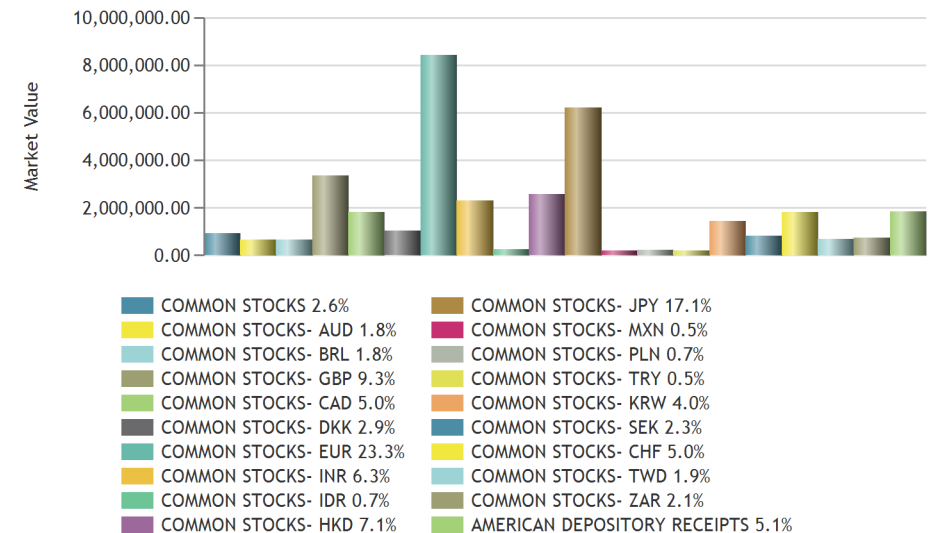


Industry Sector	Market Value	% Equity	% Assets
ENERGY	1,594,934.40	4.4	4.4
MATERIALS	1,783,322.46	4.9	4.9
INDUSTRIALS	5,103,688.08	14.1	14.0
CONSUMER DISCRETIONARY	4,538,299.99	12.5	12.4
CONSUMER STAPLES	2,305,180.99	6.4	6.3
HEALTHCARE	2,879,999.73	7.9	7.9
FINANCIALS	8,474,863.51	23.4	23.2
INFORMATION TECHNOLOGY	5,372,770.30	14.8	14.7
COMMUNICATION SERVICES	1,678,532.86	4.6	4.6
UTILITIES	1,691,632.01	4.7	4.6
REAL ESTATE	829,753.26	2.3	2.3
Equity Total	36,252,977.60	100.0	99.2

Top 10 Holdings

Symbol	Security	Market Value	% Assets
tsm	Taiwan Semiconductor Mfg Ltd Sp ADR	1,138,542.70	3.1
bp6kmj1	Novo Nordisk As Ser'b'dkk0.1	800,474.13	2.2
b929f46	ASML Holding NV EUR	629,161.94	1.7
bmmv2k8	Tencent Holdings Ltd Hkd0.00002	563,176.25	1.5
b2q4cs1	MS&AD Insurance Group Holdings NPV	456,935.20	1.2
7103065	Novartis AG CHF (Regd)	452,556.07	1.2
6661144	ORIX Corp NPV	443,721.85	1.2
6771720	Samsung Electronic KRW	436,060.93	1.2
6372480	Mediatek Inc TWD	420,568.93	1.2
6251363	Daiwa House Industries NPV	417,746.30	1.1
Top 10 Holdings Total		5,758,944.31	15.8

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										
1911.00	chkp		Check Point Software Tech Ltd	124.01	236,983.20	192.50	367,867.50	367,867.50	1.0	0.0
1320.00	bap		Credicorp Ltd	148.26	195,701.35	178.35	235,422.00	235,422.00	0.6	5.2
1010.00	iclr		Icon PLC	251.14	253,646.86	322.06	325,280.60	325,280.60	0.9	0.0
					686,331.41		928,570.10	928,570.10	2.5	1.3
AMERICAN DEPOSITORY RECEIPTS										
1850.00	baba		Alibaba Group Holding Ltd Sp ADS	173.29	320,589.87	83.34	154,179.00	154,179.00	0.4	1.2
3050.00	rdy		Dr Reddys Laboratories Ltd ADR	57.57	175,576.07	83.47	254,583.50	254,583.50	0.7	0.5
2270.00	ntes		Netease Inc Sp ADR	70.59	160,237.58	80.44	182,598.80	182,598.80	0.5	3.1
6631.00	tsm		Taiwan Semiconductor Mfg Ltd Sp ADR	88.97	589,953.00	171.70	1,138,542.70	1,138,542.70	3.1	1.1
9910.00	vips		Vipshop Holdings Limited Sponsored ADSA	10.68	105,822.94	12.54	124,271.40	124,271.40	0.3	3.3
					1,352,179.46		1,854,175.40	1,854,175.40	5.1	1.3
CASH AND EQUIVALENTS										
cash			Cash Account - USD		178,928.47		178,928.47	178,928.47	0.5	3.2
					178,928.47		178,928.47	178,928.47	0.5	3.2
US Dollar Total					2,217,439.33		2,961,673.97	2,961,673.97	8.1	1.4
Australian Dollar(FX= 1.4738)										
COMMON STOCKS- AUD										
17880.00	6065586		Aust & NZ Bank Group NPV	29.85	533,773.45	30.40	543,552.00	368,800.12	1.0	7.3
1920.00	b28ytc2		Macquarie Group Ltd NPV	165.33	317,438.82	215.65	414,048.00	280,931.64	0.8	3.5
					851,212.27		957,600.00	649,731.75	1.8	5.7

			Local Currency		Reporting Currency				
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
CASH AND EQUIVALENTS- AUD									
1754.09	cash	Cash Account - AUD	1.00	1,754.09	1.00	1,754.09	1,190.15	0.0	0.0
				1,754.09		1,754.09	1,190.15	0.0	0.0
Australian Dollar Total				852,966.36		959,354.09	650,921.91	1.8	5.7
Brazilian Real(FX= 5.6633)									
COMMON STOCKS- BRL									
29150.00	b9n3sq0	BB Seguridade Part NPV	36.63	1,067,889.71	36.73	1,070,679.50	189,055.76	0.5	7.8
32690.00	2684532	Petrol Brasileiros Prf NPV	32.80	1,072,320.22	39.37	1,287,005.30	227,253.60	0.6	0.0
52190.00	bpblv81	Vibra Energia SA NPV	25.09	1,309,505.46	25.72	1,342,326.80	237,022.02	0.6	0.0
				3,449,715.39		3,700,011.60	653,331.38	1.8	2.3
CASH AND EQUIVALENTS- BRL									
70861.65	cash	Cash Account - BRL	1.00	70,861.65	1.00	70,861.65	12,512.43	0.0	0.0
85629.08	divacc	Dividend Accrual - Br	1.00	85,629.08	1.00	85,629.08	15,120.00	0.0	0.0
				156,490.73		156,490.73	27,632.43	0.1	0.0
Brazilian Real Total				3,606,206.12		3,856,502.33	680,963.81	1.9	2.2
British Pound Sterling(FX= 0.7609)									
COMMON STOCKS- GBP									
2380.00	0989529	AstraZeneca USD	109.17	259,812.74	132.74	315,921.20	415,199.57	1.1	1.8
6920.00	b19nlv4	Experian Ord USD	19.92	137,874.15	36.84	254,932.80	335,045.54	0.9	1.3
2440.00	bhjyc05	Intercontinental Hotels Ord Gbp0.208521303	82.53	201,371.23	75.84	185,049.60	243,201.51	0.7	2.1
32390.00	b17bbq5	Investec Ord GBP	5.38	174,308.08	5.80	187,700.05	246,684.87	0.7	6.0
94270.00	0560399	Legal & General Gp Ord GBP	2.56	241,319.50	2.24	210,976.26	277,275.64	0.8	9.2
464700.00	0870612	Lloyds Banking Gp Ord GBP	0.59	276,461.25	0.59	271,849.50	357,278.32	1.0	5.0

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
26690.00	bdr05c0	National Grid Ord Gbp0.12431289	9.32	248,668.53	9.99	266,526.34	350,282.35	1.0	5.9
2770.00	3208986	Next GBP	63.41	175,653.54	101.65	281,570.50	370,054.15	1.0	2.0
17220.00	0677608	Pearson Ord GBP	10.29	177,232.22	10.56	181,843.20	238,987.50	0.7	2.2
4010.00	0718875	Rio Tinto GBP	44.36	177,867.72	47.70	191,277.00	251,385.88	0.7	9.1
4260.00	b10rzp7	Unilever PLC GBP	41.72	177,715.76	49.06	208,995.60	274,672.55	0.8	3.0
				2,248,284.72		2,556,642.05	3,360,067.88	9.2	4.1

CASH AND EQUIVALENTS- GBP

27940.86	divacc	Dividend Accrual - GB	1.00	27,940.86	1.00	27,940.86	36,721.29	0.1	0.0
				27,940.86		27,940.86	36,721.29	0.1	0.0

British Pound Sterling Total				2,276,225.58		2,584,582.91	3,396,789.17	9.3	4.1
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Canadian Dollar(FX= 1.3477)
COMMON STOCKS- CAD

5990.00	bl56kn2	Alimentation Couche-Tard Inc	51.11	306,128.76	76.93	460,810.70	341,911.11	0.9	0.9
2890.00	bj2l575	CGI Inc Cl A	88.50	255,751.30	151.83	438,788.70	325,571.29	0.9	0.0
2820.00	2077303	National Bank Cand Montreal Qu	103.69	292,401.60	123.49	348,241.80	258,387.53	0.7	3.6
3400.00	2754383	Royal Bank of Canada Montreal Que	106.97	363,697.31	162.98	554,132.00	411,153.40	1.1	3.5
4330.00	2566124	Sun Life Financial Inc	70.27	304,265.81	73.46	318,081.80	236,009.50	0.6	4.4
1510.00	2956662	Weston George Ltd	104.95	158,467.58	219.19	330,976.90	245,577.37	0.7	1.5
				1,680,712.36		2,451,031.90	1,818,610.20	5.0	2.2

CASH AND EQUIVALENTS- CAD

4828.00	cash	Cash Account - CAD	1.00	4,828.00	1.00	4,828.00	3,582.27	0.0	0.0
3507.30	divacc	Dividend Accrual - CA	1.00	3,507.30	1.00	3,507.30	2,602.34	0.0	0.0
				8,335.30		8,335.30	6,184.60	0.0	0.0

Canadian Dollar Total				1,689,047.66		2,459,367.20	1,824,794.81	5.0	2.2
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Quantity		Symbol	Security	Local Currency			Reporting Currency			Curr. Yield
				Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	
Danish Krone(FX= 6.7386)										
COMMON STOCKS- DKK										
1350.00	b1wt5g2	DSV DKK	1,445.20	1,951,025.67	1,205.00	1,626,750.00	241,407.71	0.7	0.2	
5750.00	bp6kmj1	Novo Nordisk As Ser'b'dkk0.1	351.34	2,020,187.97	938.10	5,394,075.00	800,474.13	2.2	1.1	
				3,971,213.64		7,020,825.00	1,041,881.84	2.8	0.9	
CASH AND EQUIVALENTS- DKK										
14691.25	cash	Cash Account - DKK	1.00	14,691.25	1.00	14,691.25	2,180.16	0.0	0.0	
				14,691.25		14,691.25	2,180.16	0.0	0.0	
Danish Krone Total				3,985,904.89		7,035,516.25	1,044,062.01	2.9	0.9	
Euro(FX= 0.9034)										
COMMON STOCKS- EUR										
5880.00	b01flq6	ACS Actividades Co EUR	40.12	235,907.44	41.12	241,785.60	267,632.47	0.7	4.9	
920.00	5231485	Allianz SE NPV (Regd) (Vinkuliert)	221.15	203,460.65	280.90	258,428.00	286,053.95	0.8	4.9	
700.00	b929f46	ASML Holding NV EUR	495.73	347,009.62	812.00	568,400.00	629,161.94	1.7	0.8	
33650.00	bywp840	Banca Mediolanum NPV	8.28	278,757.24	11.05	371,832.50	411,581.38	1.1	6.3	
2420.00	5756029	Bayer Motoren Werk EUR	75.61	182,983.63	83.82	202,844.40	224,528.46	0.6	7.2	
35400.00	5501906	BBVA (Bilb-Viz-Arg) EUR	5.38	190,511.81	9.59	339,486.00	375,777.04	1.0	4.6	
1210.00	4163437	Cap Gemini EUR	176.04	213,007.72	187.50	226,875.00	251,127.93	0.7	1.8	
230.00	4061393	Christian Dior SE EUR	822.37	189,144.32	625.00	143,750.00	159,116.87	0.4	2.1	
5560.00	5806225	Colruyt Group NV NPV	43.42	241,397.08	46.60	259,096.00	286,793.36	0.8	0.0	
10099.00	5842359	Deutsche Telekom NPV (Regd)	16.57	167,382.49	25.71	259,645.29	287,401.36	0.8	2.7	
2380.00	b13x013	Eiffage EUR	88.31	210,185.21	94.80	225,624.00	249,743.20	0.7	4.3	
3110.00	b0cch46	Heineken Holding EUR	85.44	265,704.39	68.05	211,635.50	234,259.33	0.6	2.5	
18860.00	b288c92	Iberdrola SA EUR	8.23	155,257.98	12.82	241,785.20	267,632.03	0.7	1.3	
16010.00	bz57390	ING Groep NV EUR	13.19	211,239.18	16.39	262,467.94	290,525.76	0.8	6.7	
46040.00	bd2z8s7	Italgas Spa NPV	5.48	252,459.98	5.09	234,343.60	259,394.92	0.7	6.9	
550.00	4057808	L'Oreal EUR	244.34	134,385.72	396.60	218,130.00	241,448.09	0.7	1.7	
540.00	4061412	LVMH Moet Hennessy EUR	644.43	347,990.99	674.30	364,122.00	403,046.63	1.1	1.9	
3220.00	5529027	Mercedes-Benz Group AG	72.59	233,743.42	62.34	200,734.80	222,193.34	0.6	8.5	

Quantity	Symbol	Security	Local Currency			Reporting Currency			Curr. Yield
			Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	
15670.00	7107250	Opap(Org Of Footb) EUR (Cr)	13.02	204,051.11	15.64	245,078.80	271,277.72	0.7	11.9
2550.00	4380429	Publicis Groupe SA EUR	62.78	160,083.15	99.42	253,521.00	280,622.39	0.8	3.2
4450.00	5228658	Randstad NV EUR	50.62	225,262.92	43.55	193,797.50	214,514.45	0.6	5.2
7820.00	bywlc68	Relx PLC GBP	20.86	163,133.89	42.02	328,596.40	363,723.35	1.0	1.4
1420.00	4834108	Schneider Electric EUR	84.69	120,258.03	229.70	326,174.00	361,041.99	1.0	1.5
1700.00	5727973	Siemens AG NPV (Regd)	184.08	312,928.57	169.92	288,864.00	319,743.55	0.9	2.2
4720.00	b15c557	Total EUR	47.77	225,459.00	62.19	293,536.80	324,915.88	0.9	5.0
9670.00	bymxps7	UniCredit SpA NPV	19.49	188,459.17	37.38	361,464.60	400,105.16	1.1	4.8
1960.00	b1xh026	Vinci EUR	109.16	213,957.97	108.15	211,974.00	234,634.01	0.6	4.2
1830.00	5671519	Wolters Kluwer EUR	64.24	117,562.10	154.15	282,094.50	312,250.39	0.9	1.4
				5,991,684.78		7,616,087.43	8,430,246.96	23.1	3.7

CASH AND EQUIVALENTS- EUR

3105.73	cash	Cash Account - EUR	1.00	3,105.73	1.00	3,105.73	3,437.73	0.0	0.0
2956.72	divacc	Dividend Accrual - Eu	1.00	2,956.72	1.00	2,956.72	3,272.79	0.0	0.0
				6,062.45		6,062.45	6,710.53	0.0	0.0

Euro Total				5,997,747.23		7,622,149.88	8,436,957.49	23.1	3.7
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Indian Rupee(FX= 83.8712)

COMMON STOCKS- INR

40200.00	b3wqh49	Adani Power Ltd INR	523.87	21,059,615.59	632.05	25,408,410.00	302,945.41	0.8	0.0
2910.00	b2qkxw0	Bajaj Auto Ltd INR	7,156.58	20,825,650.99	10,891.55	31,694,410.50	377,893.62	1.0	0.7
54540.00	b4z9xf5	Coal India Ltd INR	225.10	12,276,894.63	524.95	28,630,773.00	341,365.76	0.9	4.9
19220.00	6294896	Hcl Technologies Inr2	672.38	12,923,168.82	1,753.25	33,697,465.00	401,776.12	1.1	3.1
4880.00	b992pt3	Pi Industries Inr1	3,793.91	18,514,286.93	4,495.45	21,937,796.00	261,565.15	0.7	0.3
3950.00	b15t569	Siemens India Ltd Inr2 (Post Subdivision)	3,755.19	14,833,010.28	6,893.10	27,227,745.00	324,637.41	0.9	0.1
5360.00	b01npj1	Tata Consultancy S Inr1	3,438.02	18,427,774.53	4,553.75	24,408,100.00	291,018.67	0.8	1.2
				118,860,401.78		193,004,699.50	2,301,202.13	6.3	1.6

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
CASH AND EQUIVALENTS- INR									
34784.64	cash	Cash Account - INR	1.00	34,784.64	1.00	34,784.64	414.74	0.0	0.0
218160.00	divacc	Dividend Accrual - In	1.00	218,160.00	1.00	218,160.00	2,601.13	0.0	0.0
				252,944.64		252,944.64	3,015.87	0.0	0.0

Indian Rupee Total				119,113,346.42		193,257,644.14	2,304,218.00	6.3	1.6
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Indonesian Rupiah(FX= 15,454.9951)

COMMON STOCKS- IDR									
1120850.00	b3bqfc4	Adaro Energy Tbk Idr100	2,957.78	3,315,222,752.00	3,560.00	3,990,226,000.00	258,183.50	0.7	11.5
				3,315,222,752.00		3,990,226,000.00	258,183.50	0.7	11.5
Indonesian Rupiah Total				3,315,222,752.00		3,990,226,000.00	258,183.50	0.7	11.5

Hong Kong Dollar(FX= 7.8004)

COMMON STOCKS- HKD									
538900.00	b154564	Bank of China Ltd H CNY	3.24	1,746,192.92	3.54	1,907,706.00	244,565.15	0.7	10.1
87300.00	6536112	BOC Hong Kong Holding NPV	22.33	1,949,528.92	24.60	2,147,580.00	275,316.65	0.8	7.0
68840.00	b09n7m0	China Shenhua Ener H CNY	23.80	1,638,544.39	33.70	2,319,908.00	297,408.85	0.8	7.4
176670.00	b0b8z18	Cosco Shipping Hld H CNY	12.73	2,248,216.74	10.70	1,890,369.00	242,342.57	0.7	7.7
262040.00	6340078	Kunlun Energy Comp HKD	6.43	1,683,807.68	7.81	2,046,532.40	262,362.49	0.7	6.2
207090.00	6218089	Lenovo Group Ltd NPV	9.22	1,909,501.27	9.59	1,985,993.10	254,601.44	0.7	2.9
203820.00	6706250	PICC Property & CA H CNY	7.82	1,594,558.02	10.10	2,058,582.00	263,907.24	0.7	6.9
18200.00	6859927	Sun Hung Kai Prop NPV	106.17	1,932,341.97	76.45	1,391,390.00	178,374.19	0.5	6.1
11500.00	bmmv2k8	Tencent Holdings Ltd Hkd0.00002	314.81	3,620,352.95	382.00	4,393,000.00	563,176.25	1.5	0.9
				18,323,044.86		20,141,060.50	2,582,054.83	7.1	5.5

			Local Currency				Reporting Currency		
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
CASH AND EQUIVALENTS- HKD									
216459.39	cash	Cash Account - HKD	1.00	216,459.39	1.00	216,459.39	27,749.78	0.1	0.0
				216,459.39		216,459.39	27,749.78	0.1	0.0
Hong Kong Dollar Total				18,539,504.25		20,357,519.89	2,609,804.61	7.1	5.4
Japanese Yen(FX= 145.6050)									
COMMON STOCKS- JPY									
37240.00	6054603	Asahi Kasei Corp NPV	1,110	41,352,209	1,032	38,431,680	263,944.78	0.7	3.5
8540.00	6132101	Bridgestone Corp NPV	5,323	45,462,600	5,682	48,524,280	333,259.71	0.9	3.7
13550.00	6251363	Daiwa House Industries NPV	4,236	57,398,759	4,489	60,825,950	417,746.30	1.1	3.2
56530.00	6251448	Daiwa Securities Group NPV	724	40,914,215	1,074	60,713,220	416,972.08	1.1	4.1
11980.00	6474535	Japan Tobacco Inc NPV	3,034	36,348,840	4,203	50,351,940	345,811.89	0.9	4.6
21940.00	6569464	Marubeni Corp NPV	1,788	39,220,762	2,487	54,564,780	374,745.24	1.0	3.6
42990.00	b0jqjtj0	Mitsubishi Chem Gp NPV	899	38,635,063	849	36,489,912	250,608.92	0.7	3.8
17710.00	6597302	Mitsui & Co NPV	2,227	39,439,041	3,123	55,308,330	379,851.86	1.0	3.2
12840.00	6597368	Mitsui Chemicals NPV	4,223	54,225,351	3,891	49,960,440	343,123.11	0.9	3.9
19890.00	b2q4cs1	MS&AD Insurance Group Holdings NPV	1,864	37,075,283	3,345	66,532,050	456,935.20	1.2	4.3
4960.00	6641801	Nitto Denko Corp NPV	10,912	54,125,108	12,115	60,090,400	412,694.62	1.1	2.3
8150.00	b1cwjm5	Nomura Real Estate Inc NPV	3,665	29,867,619	4,174	34,018,100	233,632.77	0.6	4.0
17730.00	6661144	ORIX Corp NPV	2,536	44,961,994	3,644	64,608,120	443,721.85	1.2	2.7
5190.00	6804682	Shionogi & Co NPV	6,323	32,817,720	6,807	35,328,330	242,631.30	0.7	2.5
14740.00	6858946	Sumitomo Corp NPV	2,515	37,075,201	3,446	50,794,040	348,848.19	1.0	3.8
1950.00	6895675	Tokyo Electron NPV	22,742	44,346,821	25,805	50,319,750	345,590.81	0.9	2.0
9950.00	6895448	Tokyo Gas Co NPV	2,931	29,167,091	3,644	36,257,800	249,014.80	0.7	1.9
40360.00	6985264	Yamaha Motor Co NPV	1,120	45,196,805	1,267	51,136,120	351,197.56	1.0	3.9
				747,630,482		904,255,242	6,210,330.98	17.0	3.4

Quantity		Symbol	Security	Local Currency			Reporting Currency		
				Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets
CASH AND EQUIVALENTS- JPY									
2488710.00	divacc	Dividend Accrual - Jp	1	2,488,710	1	2,488,710	17,092.20	0.0	0.0
				2,488,710		2,488,710	17,092.20	0.0	0.0
Japanese Yen Total				750,119,192		906,743,952	6,227,423.18	17.0	3.4
Mexican Peso(FX= 19.6445)									
COMMON STOCKS- MXN									
28250.00	2421041	Gpo Fin Banorte NPV Series O	78.14	2,207,514.75	136.21	3,847,932.50	195,878.36	0.5	0.0
				2,207,514.75		3,847,932.50	195,878.36	0.5	0.0
Mexican Peso Total				2,207,514.75		3,847,932.50	195,878.36	0.5	0.0
Polish Zloty(FX= 3.8621)									
COMMON STOCKS- PLN									
10140.00	5978953	Asseco Poland SA Pln1.00	83.36	845,280.67	90.30	915,642.00	237,083.97	0.6	4.1
				845,280.67		915,642.00	237,083.97	0.6	4.1
Polish Zloty Total				845,280.67		915,642.00	237,083.97	0.6	4.1
Turkish Lira(FX= 34.0685)									
COMMON STOCKS- TRY									
27530.00	b03my33	Tofas Otomobil Fab Try1	143.50	3,950,442.82	244.00	6,717,320.00	197,170.99	0.5	8.2
				3,950,442.82		6,717,320.00	197,170.99	0.5	8.2
Turkish Lira Total				3,950,442.82		6,717,320.00	197,170.99	0.5	8.2

Quantity		Symbol	Security	Unit Cost	Local Currency		Price	Market Value	Reporting Currency		Curr. Yield
					Total Cost				Market Value	% Assets	
South Korean Won(FX= 1,335.8501)											
COMMON STOCKS- KRW											
28933.00	bb96z33	Jb Financial Group KRW	8,106.44	234,543,641.00	14,160.00	409,691,280.00	306,689.58	0.8	6.0		
4240.00	6490928	Kia Motors Corp KRW	85,443.98	362,282,484.00	106,100.00	449,864,000.00	336,762.36	0.9	5.3		
1490.00	bmbp900	Krafton Inc Krw100	231,370.59	344,742,179.00	327,000.00	487,230,000.00	364,734.06	1.0	0.0		
7840.00	6771720	Samsung Electronic KRW	67,593.94	529,936,465.42	74,300.00	582,512,000.00	436,060.93	1.2	1.9		
				1,471,504,769.42		1,929,297,280.00	1,444,246.94	4.0	3.1		
CASH AND EQUIVALENTS- KRW											
2049760.00	cash	Cash Account - KRW	1.00	2,049,760.00	1.00	2,049,760.00	1,534.42	0.0	0.0		
				2,049,760.00		2,049,760.00	1,534.42	0.0	0.0		
South Korean Won Total				1,473,554,529.42		1,931,347,040.00	1,445,781.37	4.0	3.1		
Swedish Krona(FX= 10.2407)											
COMMON STOCKS- SEK											
9380.00	bypc1t4	Assa Abloy Ser B NPV	309.42	2,902,391.89	331.10	3,105,718.00	303,270.56	0.8	1.6		
18990.00	4813345	Skand Enskilda Bkn Ser A NPV	118.93	2,258,468.25	158.00	3,000,420.00	292,988.31	0.8	5.4		
8650.00	b1qh830	Volvo Ab Ser B NPV	304.70	2,635,653.29	272.60	2,357,990.00	230,255.60	0.6	6.6		
				7,796,513.43		8,464,128.00	826,514.46	2.3	4.3		
Swedish Krona Total				7,796,513.43		8,464,128.00	826,514.46	2.3	4.3		
Swiss Franc(FX= 0.8485)											
COMMON STOCKS- CHF											
3120.00	7123870	Nestle SA CHF (Regd)	104.14	324,911.53	91.02	283,982.40	334,707.29	0.9	3.3		
3760.00	7103065	Novartis AG CHF (Regd)	83.45	313,764.73	102.12	383,971.20	452,556.07	1.2	3.2		
1150.00	7110388	Roche Holdings AG Genusscheine NPV	258.59	297,380.66	287.20	330,280.00	389,274.56	1.1	3.3		
10930.00	brjl176	UBS Group AG CHF (Regd)	15.19	166,036.23	25.97	283,852.10	334,553.72	0.9	1.3		

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
531.00	5983816	Zurich Insurance CHF	374.54	198,882.58	491.40	260,933.40	307,541.28	0.8	5.3
				1,300,975.74		1,543,019.10	1,818,632.92	5.0	3.3
Swiss Franc Total				1,300,975.74		1,543,019.10	1,818,632.92	5.0	3.3
Taiwan Dollar(FX= 31.9900)									
COMMON STOCKS- TWD									
10850.00	6372480	Mediatek Inc TWD	840.45	9,118,899.26	1,240.00	13,454,000.00	420,568.93	1.2	4.4
16220.00	6346333	Novatek Microelect TWD	414.18	6,717,975.00	540.00	8,758,800.00	273,798.06	0.7	5.9
				15,836,874.26		22,212,800.00	694,366.99	1.9	5.0
Taiwan Dollar Total				15,836,874.26		22,212,800.00	694,366.99	1.9	5.0
South African Rand(FX= 17.7550)									
COMMON STOCKS- ZAR									
16180.00	6418801	Exxaro Resources ZAR	209.79	3,394,474.16	160.00	2,588,800.00	145,806.81	0.4	11.3
1420.00	bn0vx82	Naspers NPV (Post Rev Split)	2,477.88	3,518,583.62	3,677.75	5,222,405.00	294,137.14	0.8	0.2
62070.00	b0l6750	Sanlam ZAR	66.95	4,155,385.65	88.89	5,517,402.30	310,752.03	0.8	4.5
				11,068,443.43		13,328,607.30	750,695.99	2.1	4.1
South African Rand Total				11,068,443.43		13,328,607.30	750,695.99	2.1	4.1
Total Portfolio				5,740,180,906.39		36,561,917.50	100.0		3.4

Purchases

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Hong Kong Dollar								
8/9/2024	8/13/2024	87300.00	6536112	BOC Hong Kong Holding NPV	7.79830	22.33	1,949,528.92	249,994.09
Hong Kong Dollar Total							1,949,528.92	249,994.09
Japanese Yen								
8/5/2024	8/7/2024	740.00	6641801	Nitto Denko Corp NPV	142.56000	10,343.55	7,654,225.00	53,691.25
8/5/2024	8/7/2024	2860.00	6661144	ORIX Corp NPV	142.56000	2,840.44	8,123,657.00	56,984.13
8/5/2024	8/7/2024	2930.00	6804682	Shionogi & Co NPV	142.56000	6,144.46	18,003,264.00	126,285.52
8/5/2024	8/7/2024	6080.00	6985264	Yamaha Motor Co NPV	142.56000	1,162.40	7,067,408.00	49,574.97
8/6/2024	8/8/2024	1270.00	6132101	Bridgestone Corp NPV	144.46000	5,742.68	7,293,200.00	50,485.95
8/6/2024	8/8/2024	9730.00	6251448	Daiwa Securities Group NPV	144.46000	921.13	8,962,619.00	62,042.22
8/6/2024	8/8/2024	1350.00	6474535	Japan Tobacco Inc NPV	144.46000	3,786.16	5,111,317.00	35,382.23
8/6/2024	8/8/2024	4890.00	6569464	Marubeni Corp NPV	144.46000	2,164.25	10,583,185.00	73,260.31
8/6/2024	8/8/2024	1830.00	6597302	Mitsui & Co NPV	144.46000	2,700.97	4,942,784.00	34,215.59
8/6/2024	8/8/2024	3280.00	6597368	Mitsui Chemicals NPV	144.46000	3,719.80	12,200,939.00	84,458.94
8/6/2024	8/8/2024	1170.00	b2q4cs1	MS&AD Insurance Group Holdings NPV	144.46000	2,987.66	3,495,561.00	24,197.43
8/6/2024	8/8/2024	750.00	6641801	Nitto Denko Corp NPV	144.46000	10,676.36	8,007,268.00	55,428.96
8/6/2024	8/8/2024	100.00	6661144	ORIX Corp NPV	144.46000	3,183.41	318,341.00	2,203.66
8/6/2024	8/8/2024	1990.00	6858946	Sumitomo Corp NPV	144.46000	2,983.83	5,937,828.00	41,103.61
8/6/2024	8/8/2024	410.00	6895675	Tokyo Electron NPV	144.46000	25,611.12	10,500,559.00	72,688.35
8/6/2024	8/8/2024	6510.00	6985264	Yamaha Motor Co NPV	144.46000	1,207.78	7,862,651.00	54,427.88
8/7/2024	8/9/2024	1960.00	6661144	ORIX Corp NPV	147.35500	3,279.10	6,427,031.00	43,615.97
Japanese Yen Total							132,491,837.00	920,046.98
Turkish Lira								
8/6/2024	8/8/2024	6680.00	b03my33	Tofas Otomobil Fab Try1	33.61000	240.92	1,609,319.90	47,882.17
Turkish Lira Total							1,609,319.90	47,882.17
South Korean Won								
8/6/2024	8/8/2024	690.00	6490928	Kia Motors Corp KRW	1375.30000	102,986.49	71,060,680.00	51,669.22
8/6/2024	8/8/2024	1040.00	6771720	Samsung Electronic KRW	1375.30000	72,946.89	75,864,764.00	55,162.34
South Korean Won Total							146,925,444.00	106,831.56

Purchases

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Taiwan Dollar								
8/6/2024	8/8/2024	2980.00	6372480	Mediatek Inc TWD	32.71300	1,071.06	3,191,747.00	97,568.15
Taiwan Dollar Total							3,191,747.00	97,568.15

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
US Dollar								
8/5/2024	8/6/2024	770.00	rdy	Dr Reddys Laboratories Ltd ADR	1.00000	80.23	61,779.15	61,779.15
8/6/2024	8/7/2024	660.00	rdy	Dr Reddys Laboratories Ltd ADR	1.00000	81.77	53,966.62	53,966.62
8/9/2024	8/12/2024	200.00	chkp	Check Point Software Tech Ltd	1.00000	180.29	36,057.00	36,057.00
US Dollar Total							151,802.77	151,802.77

Australian Dollar

8/9/2024	8/13/2024	10820.00	6086253	Fortescue Metals G NPV	1.51906	18.32	198,265.67	130,518.31
8/9/2024	8/13/2024	1000.00	6086253	Fortescue Metals G NPV	1.51906	18.32	18,324.00	12,062.69
8/9/2024	8/13/2024	900.00	6086253	Fortescue Metals G NPV	1.51906	18.32	16,491.60	10,856.42
Australian Dollar Total							233,081.27	153,437.43

British Pound Sterling

8/6/2024	8/8/2024	190.00	0989529	AstraZeneca USD	0.78688	123.66	23,495.33	29,859.04
8/6/2024	8/8/2024	3230.00	bdr05c0	National Grid Ord Gbp0.12431289	0.78687	9.62	31,082.48	39,501.17
8/6/2024	8/8/2024	400.00	3208986	Next GBP	0.78688	93.34	37,337.86	47,450.81
8/6/2024	8/8/2024	2420.00	0677608	Pearson Ord GBP	0.78687	10.41	25,197.25	32,021.92
British Pound Sterling Total							117,112.92	148,832.94

Canadian Dollar

8/6/2024	8/7/2024	420.00	2077303	National Bank Cand Montreal Qu	1.38075	111.93	47,008.84	34,045.87
8/6/2024	8/7/2024	120.00	2956662	Weston George Ltd	1.38075	207.40	24,888.08	18,025.04
Canadian Dollar Total							71,896.92	52,070.92

Euro

8/5/2024	8/7/2024	4440.00	5501906	BBVA (Bilb-Viz-Arg) EUR	0.91079	8.64	38,354.55	42,111.39
8/6/2024	8/8/2024	530.00	5806225	Colruyt Group NV NPV	0.91458	43.39	22,999.06	25,147.18
8/6/2024	8/8/2024	2050.00	5842359	Deutsche Telekom NPV (Regd)	0.91458	23.65	48,474.72	53,002.28
8/6/2024	8/8/2024	220.00	b13x013	Eiffage EUR	0.91458	88.19	19,400.91	21,212.96

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
8/6/2024	8/8/2024	1660.00	b288c92	Iberdrola SA EUR	0.91458	11.90	19,758.24	21,603.67
8/6/2024	8/8/2024	110.00	4057808	L'Oreal EUR	0.91458	385.12	42,363.47	46,320.24
8/6/2024	8/8/2024	330.00	5671519	Wolters Kluwer EUR	0.91458	147.16	48,562.75	53,098.53
Euro Total							239,913.70	262,496.26
Indian Rupee								
8/6/2024	8/7/2024	470.00	b2qkxw0	Bajaj Auto Ltd INR	83.95625	9,475.45	4,453,461.01	53,045.02
8/6/2024	8/7/2024	13370.00	b4z9xf5	Coal India Ltd INR	83.95625	507.02	6,778,861.04	80,742.78
Indian Rupee Total							11,232,322.05	133,787.80
Hong Kong Dollar								
8/6/2024	8/8/2024	31280.00	6706250	PICC Property & CA H CNY	7.79585	9.92	310,205.40	39,791.09
8/6/2024	8/8/2024	1380.00	bmmv2k8	Tencent Holdings Ltd Hkd0.00002	7.79585	353.70	488,107.05	62,611.14
Hong Kong Dollar Total							798,312.45	102,402.23
Swiss Franc								
8/5/2024	8/7/2024	2030.00	brjl176	UBS Group AG CHF (Regd)	0.84895	23.46	47,632.96	56,108.09
8/6/2024	8/8/2024	530.00	7103065	Novartis AG CHF (Regd)	0.85255	92.92	49,249.67	57,767.49
8/6/2024	8/8/2024	70.00	5983816	Zurich Insurance CHF	0.85255	453.11	31,717.92	37,203.59
Swiss Franc Total							128,600.55	151,079.16

Ex-Date	Pay-Date	Symbol	Security	Amount
COMMON STOCKS- AUD				
8/26/2024	8/26/2024	b03fyz4	Goodman Group NPV (Stapled Units)	518.69
				518.69
COMMON STOCKS- BRL				
8/19/2024	8/30/2024	b9n3sq0	BB Seguridade Part NPV	7,492.10
8/22/2024	11/21/2024	2684532	Petrol Brasileiros Prf NPV	2,735.84
8/22/2024	12/20/2024	2684532	Petrol Brasileiros Prf NPV	3,100.35
8/30/2024	8/30/2024	b9n3sq0	BB Seguridade Part NPV	0.00
				13,328.29
COMMON STOCKS- GBP				
8/1/2024	9/10/2024	0870612	Lloyds Banking Gp Ord GBP	6,301.36
8/8/2024	9/16/2024	0677608	Pearson Ord GBP	1,620.18
8/8/2024	9/9/2024	0989529	AstraZeneca USD	2,348.21
8/8/2024	9/6/2024	b10rzp7	Unilever PLC GBP	2,001.90
8/15/2024	9/26/2024	0718875	Rio Tinto GBP	7,097.70
8/22/2024	9/27/2024	0560399	Legal & General Gp Ord GBP	7,411.04
8/22/2024	9/6/2024	b17bbq5	Investec Ord GBP	8,063.41
8/29/2024	10/3/2024	bhjyc05	Intercontinental Hotels Ord Gbp0.208521303	1,298.09
				36,141.88
COMMON STOCKS- CAD				
8/28/2024	9/27/2024	2566124	Sun Life Financial Inc	2,606.59
				2,606.59
COMMON STOCKS- DKK				
8/15/2024	8/19/2024	bp6kmj1	Novo Nordisk As Ser'b'dkk0.1	2,162.82
				2,162.82
COMMON STOCKS- EUR				
8/1/2024	9/5/2024	bywlc68	Relx PLC GBP	1,797.66
8/5/2024	8/12/2024	bz57390	ING Groep NV EUR	5,229.50
8/26/2024	8/26/2024	b01flq6	ACS Actividades Co EUR	1,941.55

Ex-Date	Pay-Date	Symbol	Security	Amount
8/26/2024	8/26/2024	b288c92	Iberdrola SA EUR	1,529.41
8/27/2024	9/19/2024	5671519	Wolters Kluwer EUR	1,441.66
				11,939.79
COMMON STOCKS- INR				
8/16/2024	9/20/2024	b4z9xf5	Coal India Ltd INR	2,598.61
8/20/2024	8/29/2024	b992pt3	Pi Industries Inr1	415.13
				3,013.75
COMMON STOCKS- KRW				
8/8/2024	8/8/2024	bb96z33	Jb Financial Group KRW	1,842.33
8/20/2024	8/20/2024	6771720	Samsung Electronic KRW	-303.76
				1,538.57
COMMON STOCKS- TWD				
8/9/2024	8/9/2024	6346333	Novatek Microelect TWD	0.01
				0.01
AMERICAN DEPOSITORY RECEIPTS				
8/12/2024	8/12/2024	rdy	Dr Reddys Laboratories Ltd ADR	-121.41
				-121.41
CASH AND EQUIVALENTS				
8/1/2024	8/1/2024	cash	Cash Account - USD	2,566.28
				2,566.28
EXPENSE ACCOUNTS				
8/26/2024	8/26/2024	miscfee	Miscellaneous Fees	130.31
				130.31
NET INCOME				73,564.95