



ATIVO
CAPITAL

Monthly Report

Account

New York City Employees' Retirement System

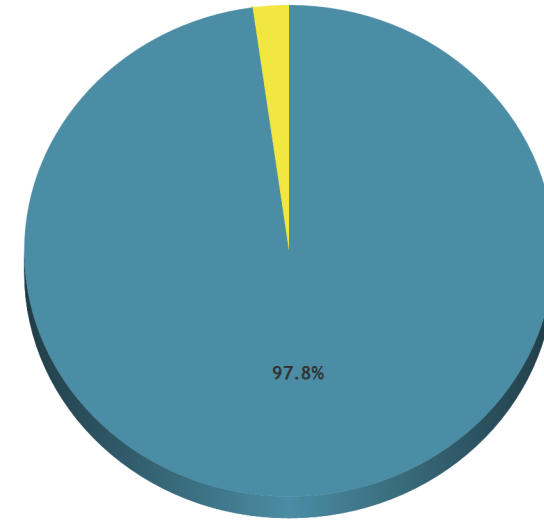
1/31/2024



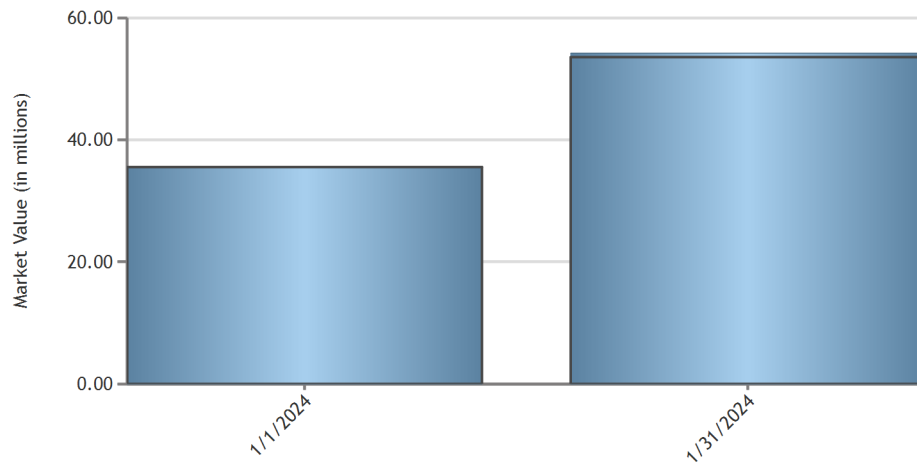
Activity Summary

	Month to Date	Year to Date
Beginning Value	35,540,330.01	35,540,330.01
Net Contributions/Withdrawals	17,999,811.55	17,999,811.55
Realized Gains	-190,758.33	-190,758.33
Unrealized Gains	837,153.82	837,153.82
Income Received	31,234.87	31,234.87
Ending Value	54,217,771.92	54,217,771.92

Portfolio Allocation as of 1/31/2024



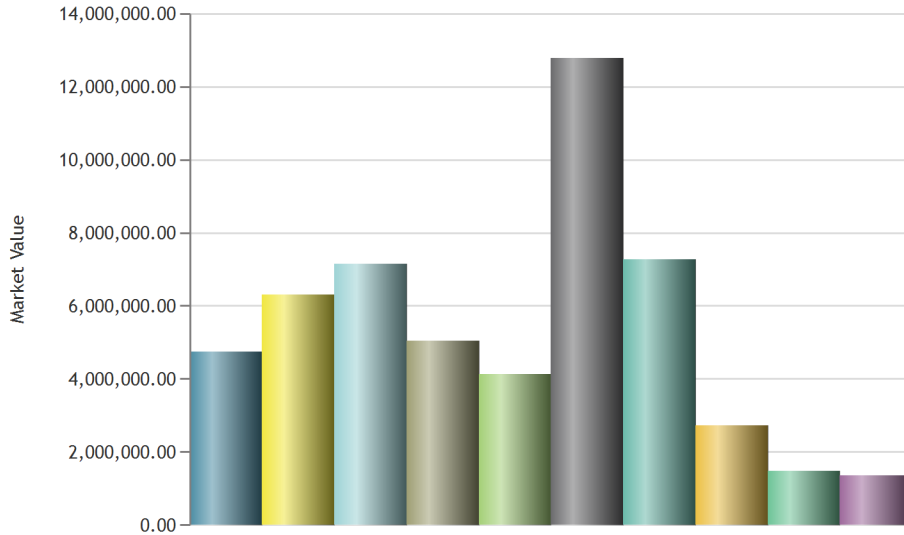
Change in Portfolio



□ Beginning Market Value Plus Flows ■ Ending Market Value

Asset Class	Market Value	% Assets	Curr. Yield
Equities	53,029,019.70	97.8	3.0
Cash and Equivalents	1,188,752.22	2.2	3.0
Total	54,217,771.92	100.0	3.0

Portfolio Allocation as of 1/31/2024

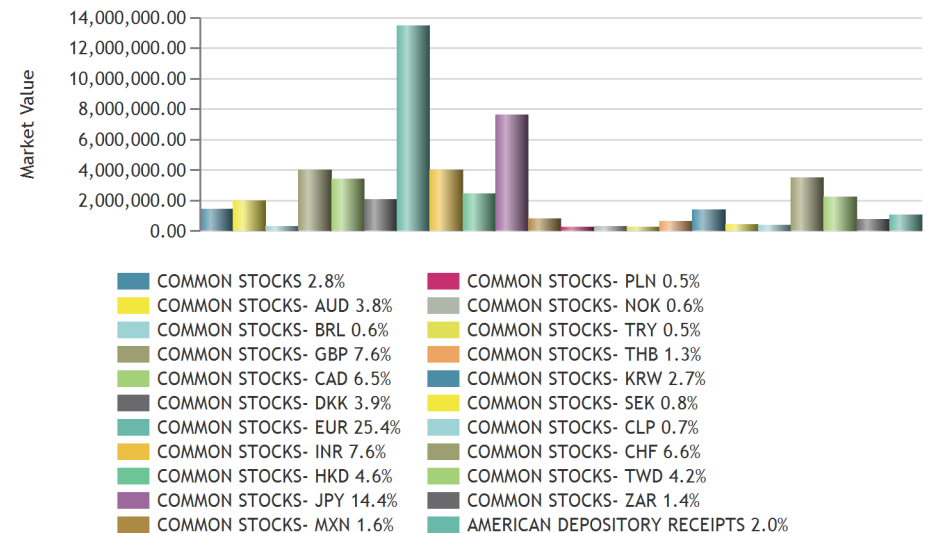


Industry Sector	Market Value	% Equity	% Assets
MATERIALS	4,753,094.42	9.0	8.8
INDUSTRIALS	6,302,919.51	11.9	11.6
CONSUMER DISCRETIONARY	7,156,312.18	13.5	13.2
CONSUMER STAPLES	5,045,152.48	9.5	9.3
HEALTHCARE	4,137,812.13	7.8	7.6
FINANCIALS	12,788,648.73	24.1	23.6
INFORMATION TECHNOLOGY	7,267,212.84	13.7	13.4
COMMUNICATION SERVICES	2,732,512.75	5.2	5.0
UTILITIES	1,478,599.79	2.8	2.7
REAL ESTATE	1,366,754.88	2.6	2.5
Equity Total	53,029,019.70	100.0	97.8

Top 10 Holdings

Symbol	Security	Market Value	% Assets
6889106	Taiwan Semicon Man TWD	1,026,184.44	1.9
bp6kmj1	Novo Nordisk As Ser'b'dkk0.1	926,580.31	1.7
b2qkxw0	Bajaj Auto Ltd INR	896,538.40	1.7
b929f46	ASML Holding NV EUR	789,011.06	1.5
brjl176	UBS Group AG CHF (Regd)	770,414.07	1.4
7123870	Nestle SA CHF (Regd)	727,954.96	1.3
6294896	Hcl Technologies Inr2	661,457.41	1.2
b44txx8	Pandora AS DKK	636,709.03	1.2
iclr	Icon PLC	623,479.30	1.1
6641801	Nitto Denko Corp NPV	615,605.27	1.1
Top 10 Holdings Total		7,673,934.25	14.2

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									
3359.00	chkp	Check Point Software Tech Ltd	131.21	440,739.61	158.93	533,845.87	533,845.87	1.0	0.0
2090.00	bap	Credicorp Ltd	148.29	309,920.99	148.43	310,218.70	310,218.70	0.6	4.5
2390.00	iclr	Icon PLC	251.14	600,213.85	260.87	623,479.30	623,479.30	1.1	0.0
				1,350,874.45		1,467,543.87	1,467,543.87	2.7	1.0
AMERICAN DEPOSITORY RECEIPTS									
2296.00	baba	Alibaba Group Holding Ltd Sp ADS	192.12	441,114.41	72.17	165,702.32	165,702.32	0.3	1.4
6070.00	rdy	Dr Reddys Laboratories Ltd ADR	57.47	348,859.24	71.95	436,736.50	436,736.50	0.8	0.6
2810.00	ntes	Netease Inc Sp ADR	70.64	198,486.17	97.64	274,368.40	274,368.40	0.5	1.8
12340.00	vips	Vipshop Holdings Limited Sponsored ADSA	10.68	131,771.46	15.89	196,082.60	196,082.60	0.4	0.0
				1,120,231.28		1,072,889.82	1,072,889.82	2.0	0.9
CASH AND EQUIVALENTS									
	cash	Cash Account - USD		1,111,917.89		1,111,917.89	1,111,917.89	2.1	3.2
				1,111,917.89		1,111,917.89	1,111,917.89	2.1	3.2
US Dollar Total				3,583,023.62		3,652,351.58	3,652,351.58	6.7	1.6
Australian Dollar(FX= 1.5127)									
COMMON STOCKS- AUD									
23940.00	6065586	Aust & NZ Bank Group NPV	25.78	617,260.86	27.20	651,168.00	430,454.57	0.8	5.7
29420.00	6086253	Fortescue Metals G NPV	17.61	517,969.21	29.88	879,069.60	581,108.91	1.1	1.4
18860.00	b03fyz4	Goodman Group NPV (Stapled Units)	21.98	414,474.35	25.60	482,816.00	319,165.49	0.6	1.2
3000.00	b28ytc2	Macquarie Group Ltd NPV	168.56	505,665.32	190.45	571,350.00	377,690.89	0.7	3.3
13920.00	6821120	Sonic Healthcare NPV	33.40	464,878.02	32.02	445,718.40	294,642.12	0.5	2.9
				2,520,247.75		3,030,122.00	2,003,061.98	3.7	2.9

Quantity	Symbol	Security	Unit Cost	Local Currency		Reporting Currency			Curr. Yield
				Total Cost	Price	Market Value	Market Value	% Assets	
CASH AND EQUIVALENTS- AUD									
1044.45	divacc	Dividend Accrual - Au	1.00	1,044.45	1.00	1,044.45	690.43	0.0	0.0
				1,044.45		1,044.45	690.43	0.0	0.0
Australian Dollar Total				2,521,292.20		3,031,166.45	2,003,752.42	3.7	2.9
Brazilian Real(FX= 4.9411)									
COMMON STOCKS- BRL									
48050.00	b9n3sq0	BB Seguridade Part NPV	36.01	1,730,101.68	34.25	1,645,712.50	333,066.02	0.6	5.7
				1,730,101.68		1,645,712.50	333,066.02	0.6	5.7
Brazilian Real Total				1,730,101.68		1,645,712.50	333,066.02	0.6	5.7
British Pound Sterling(FX= 0.7853)									
COMMON STOCKS- GBP									
3240.00	0989529	AstraZeneca USD	108.99	353,132.72	105.00	340,200.00	433,227.89	0.8	2.1
54534.00	bvyvfw2	Auto Trader Group GBP	5.63	306,757.60	7.29	397,443.79	506,125.03	0.9	0.9
9410.00	0237400	Diageo Ord Gbp0.28 101/108	34.62	325,803.97	28.61	269,173.05	342,778.58	0.6	0.0
11208.00	b19nlv4	Experian Ord USD	22.20	248,813.51	32.96	369,415.68	470,432.62	0.9	1.3
51220.00	b17bbq5	Investec Ord GBP	5.34	273,639.32	5.21	266,753.76	339,697.73	0.6	5.3
104014.00	0560399	Legal & General Gp Ord GBP	2.73	284,071.91	2.55	265,235.70	337,764.56	0.6	7.2
5530.00	3208986	Next GBP	67.11	371,108.00	84.68	468,280.40	596,331.95	1.1	2.3
6336.00	0718875	Rio Tinto GBP	47.38	300,177.99	55.03	348,670.08	444,014.12	0.8	10.5
20261.00	b1n7z09	Safestore Holdings GBP	9.01	182,487.79	8.28	167,761.08	213,635.45	0.4	3.6
6960.00	b10rzp7	Unilever PLC GBP	40.76	283,702.81	38.47	267,751.20	340,967.92	0.6	3.9
				2,929,695.63		3,160,684.74	4,024,975.86	7.4	3.6

			Local Currency				Reporting Currency		
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
CASH AND EQUIVALENTS- GBP									
1169.09	cash	Cash Account - GBP	1.00	1,169.09	1.00	1,169.09	1,488.78	0.0	0.0
1058.87	divacc	Dividend Accrual - GB	1.00	1,058.87	1.00	1,058.87	1,348.42	0.0	0.0
				2,227.96		2,227.96	2,837.20	0.0	0.0
British Pound Sterling Total				2,931,923.59		3,162,912.70	4,027,813.05	7.4	3.6
Canadian Dollar(FX= 1.3361)									
COMMON STOCKS- CAD									
9407.00	bl56kn2	Alimentation Couche-Tard Inc	57.96	545,265.37	78.78	741,083.46	554,682.43	1.0	0.9
6630.00	2170525	Canadian Imperial Bank Comm Toronto O	65.71	435,630.00	60.76	402,838.80	301,514.76	0.6	5.7
4615.00	bj2l575	CGI Inc Cl A	100.23	462,538.52	150.56	694,834.40	520,066.17	1.0	0.0
5077.00	2077303	National Bank Cand Montreal Qu	102.20	518,846.06	102.83	522,067.91	390,754.77	0.7	4.1
4455.00	2754383	Royal Bank of Canada Montreal Que	110.65	492,928.34	131.21	584,540.55	437,513.98	0.8	4.2
9166.00	2566124	Sun Life Financial Inc	69.27	634,966.30	69.69	638,778.54	478,109.76	0.9	4.5
6750.00	2897222	Toronto Dominion Bank Ont	85.62	577,922.08	81.67	551,272.50	412,613.67	0.8	4.8
2679.00	2956662	Weston George Ltd	129.38	346,600.79	171.30	458,912.70	343,484.67	0.6	1.7
				4,014,697.46		4,594,328.86	3,438,740.21	6.3	3.0
CASH AND EQUIVALENTS- CAD									
8628.00	cash	Cash Account - CAD	1.00	8,628.00	1.00	8,628.00	6,457.84	0.0	0.0
9727.52	divacc	Dividend Accrual - CA	1.00	9,727.52	1.00	9,727.52	7,280.81	0.0	0.0
				18,355.52		18,355.52	13,738.65	0.0	0.0
Canadian Dollar Total				4,033,052.98		4,612,684.38	3,452,478.86	6.4	3.0

New York City Employees' Retirement System

			Local Currency				Reporting Currency		
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
Danish Krone(FX= 6.8618)									
COMMON STOCKS- DKK									
100.00	4253048	AP Moller-Maersk Ser B DKK	17,837.04	1,783,703.58	12,725.00	1,272,500.00	185,446.97	0.3	19.6
1777.00	b1wt5g2	DSV DKK	1,366.84	2,428,879.84	1,237.50	2,199,037.50	320,475.31	0.6	0.2
8206.00	bp6kmj1	Novo Nordisk As Ser'b'dkk0.1	393.41	3,228,328.78	774.80	6,358,008.80	926,580.31	1.7	0.9
4330.00	b44txx8	Pandora AS DKK	762.41	3,301,217.28	1,009.00	4,368,970.00	636,709.03	1.2	1.6
				10,742,129.48		14,198,516.30	2,069,211.62	3.8	2.7
Danish Krone Total				10,742,129.48		14,198,516.30	2,069,211.62	3.8	2.7
Euro(FX= 0.9206)									
COMMON STOCKS- EUR									
1550.00	5231485	Allianz SE NPV (Regd) (Vinkuliert)	226.86	351,632.55	247.80	384,090.00	417,217.94	0.8	3.6
910.00	b929f46	ASML Holding NV EUR	591.44	538,213.36	798.20	726,362.00	789,011.06	1.5	0.8
39820.00	bywp840	Banca Mediolanum NPV	8.47	337,462.34	9.49	378,051.08	410,658.16	0.8	5.0
3849.00	5756029	Bayer Motoren Werk EUR	79.65	306,562.98	96.78	372,506.22	404,635.05	0.7	3.6
62730.00	5501906	BBVA (Bilb-Viz-Arg) EUR	5.92	371,122.05	8.68	544,245.48	591,186.90	1.1	1.1
1870.00	4163437	Cap Gemini EUR	179.81	336,249.13	207.20	387,464.00	420,882.95	0.8	1.2
390.00	4061393	Christian Dior SE EUR	775.89	302,597.78	737.00	287,430.00	312,220.97	0.6	0.8
12800.00	5806225	Colruyt Group NV NPV	43.38	555,295.85	42.27	541,056.00	587,722.33	1.1	0.0
19522.00	5842359	Deutsche Telekom NPV (Regd)	17.51	341,813.89	22.75	444,027.89	482,325.50	0.9	3.1
7900.00	b62g1b5	Edenred EUR	54.23	428,445.65	55.42	437,818.00	475,580.00	0.9	1.6
4200.00	b13x013	Eiffage EUR	90.04	378,174.54	97.08	407,736.00	442,903.42	0.8	3.2
5750.00	b0cch46	Heineken Holding EUR	74.66	429,294.26	77.85	447,637.50	486,246.44	0.9	2.1
33470.00	b288c92	Iberdrola SA EUR	9.10	304,446.04	11.18	374,027.25	406,287.27	0.7	1.5
8750.00	5889505	Infineon Technology Ord NPV (Regd)	36.88	322,690.60	33.75	295,268.75	320,735.82	0.6	0.8
25830.00	bz57390	ING Groep NV EUR	13.10	338,322.33	13.19	340,697.70	370,083.03	0.7	5.2
53664.00	bd2z8s7	Italgas Spa NPV	5.53	296,730.57	5.29	283,882.56	308,367.56	0.6	4.4
4480.00	4497749	KBC Groep NV NPV	64.57	289,254.94	60.48	270,950.40	294,320.00	0.5	4.1
1113.00	4057808	L'Oreal EUR	287.97	320,515.89	444.70	494,951.10	537,640.86	1.0	0.9
700.00	4061412	LVMH Moet Hennessy EUR	626.34	438,436.64	773.60	541,520.00	588,226.35	1.1	0.6
13980.00	bd4tzk8	Oci NV Eur0.02	28.92	404,363.71	26.62	372,147.60	404,245.50	0.7	0.0

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
24680.00	7107250	Opap(Org Of Footb) EUR (Cr)	13.65	336,874.49	16.02	395,373.60	429,474.75	0.8	5.0
5697.00	4380429	Publicis Groupe SA EUR	71.83	409,232.45	93.10	530,390.70	576,137.14	1.1	2.6
7000.00	5228658	Randstad NV EUR	50.70	354,922.44	52.76	369,320.00	401,174.02	0.7	9.5
14035.00	bywlc68	Relx PLC GBP	24.74	347,171.85	38.22	536,417.70	582,683.97	1.1	1.1
2212.00	4834108	Schneider Electric EUR	108.53	240,060.91	182.90	404,574.80	439,469.56	0.8	1.3
23916.00	bmd8f98	Stellantis NV EUR	14.38	343,942.08	20.49	490,038.84	532,304.91	1.0	5.5
16970.00	bymxps7	UniCredit SpA NPV	20.88	354,321.45	27.16	460,905.20	500,658.49	0.9	3.6
3090.00	b1xh026	Vinci EUR	110.83	342,459.51	117.08	361,777.20	392,980.65	0.7	2.3
3722.00	5671519	Wolters Kluwer EUR	76.78	285,783.21	136.50	508,053.00	551,872.80	1.0	1.2
				10,406,393.47		12,388,720.57	13,457,253.40	24.8	2.4

CASH AND EQUIVALENTS- EUR

3676.54	cash	Cash Account - EUR	1.00	3,676.54	1.00	3,676.54	3,993.64	0.0	0.0
				3,676.54		3,676.54	3,993.64	0.0	0.0

Euro Total				10,410,070.01		12,392,397.11	13,461,247.05	24.8	2.4
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Indian Rupee(FX= 83.0438)

COMMON STOCKS- INR

9710.00	b2qkxw0	Bajaj Auto Ltd INR	7,151.44	69,440,438.03	7,667.55	74,451,910.50	896,538.40	1.7	0.8
34854.00	6294896	Hcl Technologies Inr2	910.10	31,720,683.38	1,576.00	54,929,904.00	661,457.41	1.2	3.3
15800.00	br56kd4	Hindustan Aeronaut Inr5(Post Subd)	2,312.36	36,535,285.09	2,999.40	47,390,520.00	570,669.32	1.1	1.8
88320.00	6139726	Hindustan Zinc Inr2	340.75	30,094,796.15	317.25	28,019,520.00	337,406.73	0.6	24.6
69220.00	b0jggp5	ITC Ltd Inr1	443.00	30,664,397.06	441.55	30,564,091.00	368,048.06	0.7	2.9
7890.00	b992pt3	Pi Industries Inr1	3,705.47	29,236,143.37	3,372.65	26,610,208.50	320,436.02	0.6	0.2
8220.00	b15t569	Siemens India Ltd Inr2 (Post Subdivision)	3,806.09	31,286,029.41	4,140.40	34,034,088.00	409,833.23	0.8	0.2
10060.00	b01npj1	Tata Consultancy S Inr1	3,510.80	35,318,645.65	3,815.95	38,388,457.00	462,267.86	0.9	1.8
				294,296,418.14		334,388,699.00	4,026,657.02	7.4	3.6

Quantity	Symbol	Security	Local Currency			Reporting Currency		Curr. Yield	
			Unit Cost	Total Cost	Price	Market Value	Market Value		% Assets
CASH AND EQUIVALENTS- INR									
272354.23	cash	Cash Account - INR	1.00	272,354.23	1.00	272,354.23	3,279.65	0.0	0.0
262137.69	divacc	Dividend Accrual - In	1.00	262,137.69	1.00	262,137.69	3,156.62	0.0	0.0
				534,491.92		534,491.92	6,436.27	0.0	0.0

Indian Rupee Total				294,830,910.06		334,923,190.92	4,033,093.29	7.4	3.5
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Hong Kong Dollar(FX= 7.8173)

COMMON STOCKS- HKD

872700.00	b154564	Bank of China Ltd H CNY	3.16	2,760,081.58	2.94	2,565,738.00	328,214.91	0.6	7.2
255260.00	b0b8z18	Cosco Shipping Hld H CNY	11.69	2,983,887.29	8.21	2,095,684.60	268,084.63	0.5	10.6
334800.00	6218089	Lenovo Group Ltd NPV	9.33	3,125,158.04	8.17	2,735,316.00	349,907.70	0.6	3.4
380590.00	6706250	PICC Property & CA H CNY	8.17	3,109,973.33	9.72	3,699,334.80	473,227.13	0.9	3.2
70.00	bd8gl18	Postal Savings Ban 'H' Cny1	5.35	374.72	3.75	262.50	33.58	0.0	5.9
23010.00	6859927	Sun Hung Kai Prop NPV	96.71	2,225,400.80	72.85	1,676,278.50	214,433.27	0.4	6.8
139070.00	b67c2g0	Swire Properties L NPV	20.16	2,803,750.72	14.58	2,027,640.60	259,380.29	0.5	5.9
16100.00	bmmv2k8	Tencent Holdings Ltd Hkd0.00002	373.87	6,019,378.84	270.60	4,356,660.00	557,313.63	1.0	0.4
				23,028,005.32		19,156,915.00	2,450,595.16	4.5	4.5

Hong Kong Dollar Total				23,028,005.32		19,156,915.00	2,450,595.16	4.5	4.5
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Japanese Yen(FX= 146.1750)

COMMON STOCKS- JPY

78340.00	6054603	Asahi Kasei Corp NPV	1,110	86,990,640	1,123	87,936,650	601,584.74	1.1	3.2
10400.00	6132101	Bridgestone Corp NPV	5,335	55,486,334	6,444	67,017,600	458,475.12	0.8	1.6
76100.00	6251448	Daiwa Securities Group NPV	761	57,932,201	1,064	80,970,400	553,927.83	1.0	3.3
35120.00	6435145	Honda Motor Co NPV	1,499	52,640,598	1,676	58,843,560	402,555.57	0.7	6.7
17000.00	6474535	Japan Tobacco Inc NPV	3,129	53,193,537	3,895	66,215,000	452,984.44	0.8	4.0

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
27400.00	6569464	Marubeni Corp NPV	1,848	50,624,502	2,542	69,637,100	476,395.42	0.9	1.4
90360.00	b0jqtj0	Mitsubishi Chem Gp NPV	899	81,206,497	895	80,863,164	553,194.21	1.0	3.6
58260.00	6268976	Mitsubishi UFJ Lea NPV	958	55,835,598	1,051	61,231,260	418,890.10	0.8	2.9
20100.00	6597368	Mitsui Chemicals NPV	4,396	88,360,525	4,374	87,917,400	601,453.05	1.1	3.2
10100.00	b2q4cs1	MS&AD Insurance Group Holdings NPV	5,485	55,401,182	6,148	62,094,800	424,797.67	0.8	3.9
7310.00	6641801	Nitto Denko Corp NPV	11,084	81,022,533	12,310	89,986,100	615,605.27	1.1	2.1
12960.00	b1cwjm5	Nomura Real Estate Inc NPV	3,736	48,419,345	4,062	52,643,520	360,140.38	0.7	2.0
20280.00	6661144	ORIX Corp NPV	2,441	49,503,961	2,869	58,173,180	397,969.42	0.7	3.1
2510.00	6895675	Tokyo Electron NPV	22,981	57,683,502	27,865	69,941,150	478,475.46	0.9	1.1
16050.00	6895448	Tokyo Gas Co NPV	3,035	48,706,991	3,401	54,586,050	373,429.45	0.7	2.1
47000.00	6985264	Yamaha Motor Co NPV	1,090	51,219,154	1,407	66,129,000	452,396.10	0.8	8.2
				974,227,100		1,114,185,934	7,622,274.22	14.1	3.2

CASH AND EQUIVALENTS- JPY

2950150.00	divacc	Dividend Accrual - Jp	1	2,950,150	1	2,950,150	20,182.32	0.0	0.0
				2,950,150		2,950,150	20,182.32	0.0	0.0

Japanese Yen Total				977,177,250		1,117,136,084	7,642,456.53	14.1	3.2
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Mexican Peso(FX= 17.1755)

COMMON STOCKS- MXN

66200.00	2392471	Gpo Bimbo SAB Ser A NPV	93.66	6,200,443.08	78.52	5,198,024.00	302,641.79	0.6	0.6
51860.00	2421041	Gpo Fin Banorte NPV Series O	129.95	6,739,451.05	175.06	9,078,611.60	528,579.17	1.0	0.0
				12,939,894.13		14,276,635.60	831,220.96	1.5	0.2
Mexican Peso Total				12,939,894.13		14,276,635.60	831,220.96	1.5	0.2

Quantity		Symbol	Security	Unit Cost	Local Currency		Reporting Currency			
					Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
Polish Zloty(FX= 3.9832)										
COMMON STOCKS- PLN										
13730.00	5978953		Asseco Poland SA Pln1.00	73.39	1,007,596.69	73.15	1,004,349.50	252,146.39	0.5	4.2
					1,007,596.69		1,004,349.50	252,146.39	0.5	4.2
Polish Zloty Total					1,007,596.69		1,004,349.50	252,146.39	0.5	4.2
Norwegian Krone(FX= 10.4566)										
COMMON STOCKS- NOK										
8800.00	7751259		Yara International NOK	433.14	3,811,624.61	349.40	3,074,720.00	294,045.87	0.5	8.6
					3,811,624.61		3,074,720.00	294,045.87	0.5	8.6
Norwegian Krone Total					3,811,624.61		3,074,720.00	294,045.87	0.5	8.6
Turkish Lira(FX= 30.3440)										
COMMON STOCKS- TRY										
32770.00	b03my33		Tofas Otomobil Fab Try1	137.84	4,517,169.76	246.40	8,074,528.00	266,099.66	0.5	0.7
					4,517,169.76		8,074,528.00	266,099.66	0.5	0.7
Turkish Lira Total					4,517,169.76		8,074,528.00	266,099.66	0.5	0.7
Thai Baht(FX= 35.4775)										
COMMON STOCKS- THB										
48800.00	b0166d1		Bumrungrad Hoptl THB (Local)	229.50	11,199,779.99	240.00	11,712,000.00	330,124.73	0.6	1.3
161750.00	bkxld77		Intouch Holdings P Thb1 (Local)	74.79	12,096,664.95	73.75	11,929,062.50	336,243.04	0.6	3.7
					23,296,444.94		23,641,062.50	666,367.77	1.2	2.5
Thai Baht Total					23,296,444.94		23,641,062.50	666,367.77	1.2	2.5

Quantity		Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
					Total Cost	Price		Market Value	% Assets	
South Korean Won(FX= 1,334.6502)										
COMMON STOCKS- KRW										
45847.00	bb96z33	Jb Financial Group KRW		8,647.76	396,473,770.00	11,440.00	524,489,680.00	392,979.19	0.7	1.6
5760.00	6490928	Kia Motors Corp KRW		83,233.12	479,422,790.00	102,900.00	592,704,000.00	444,089.46	0.8	5.4
10827.00	6771720	Samsung Electronic KRW		69,546.91	752,984,374.00	72,700.00	787,122,900.00	589,759.79	1.1	1.9
					1,628,880,934.00		1,904,316,580.00	1,426,828.44	2.6	2.9
CASH AND EQUIVALENTS- KRW										
24593052.00	divacc	Dividend Accrual - Kr		1.00	24,593,052.00	1.00	24,593,052.00	18,426.59	0.0	0.0
					24,593,052.00		24,593,052.00	18,426.59	0.0	0.0
South Korean Won Total					1,653,473,986.00		1,928,909,632.00	1,445,255.03	2.7	2.9
Swedish Krona(FX= 10.3323)										
COMMON STOCKS- SEK										
29950.00	4813345	Skand Enskilda Bkn Ser A NPV		123.14	3,688,181.40	148.15	4,437,092.50	429,436.91	0.8	5.7
					3,688,181.40		4,437,092.50	429,436.91	0.8	5.7
Swedish Krona Total					3,688,181.40		4,437,092.50	429,436.91	0.8	5.7
Chilean Peso(FX= 932.0246)										
COMMON STOCKS- CLP										
6512260.00	bymlzd6	Enel Chile SA NPV		46.62	303,619,518.00	55.89	363,970,211.40	390,515.50	0.7	1.1
					303,619,518.00		363,970,211.40	390,515.50	0.7	1.1
CASH AND EQUIVALENTS- CLP										
1986400.00	cash	Cash Account - Cl		1.00	1,986,400.00	1.00	1,986,400.00	2,131.27	0.0	0.0
					1,986,400.00		1,986,400.00	2,131.27	0.0	0.0
Chilean Peso Total					305,605,918.00		365,956,611.40	392,646.78	0.7	1.0

			Local Currency		Reporting Currency				
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
Swiss Franc(FX= 0.8579)									
COMMON STOCKS- CHF									
1280.00	b142s60	Kuehne&Nagel Intl Chf1 (Regd)	259.22	331,803.10	293.80	376,064.00	438,379.67	0.8	2.0
6336.00	7123870	Nestle SA CHF (Regd)	102.01	646,363.63	98.56	624,476.16	727,954.96	1.3	2.7
5549.00	7103065	Novartis AG CHF (Regd)	84.63	469,592.21	89.40	496,080.60	578,283.62	1.1	3.7
1787.00	7110388	Roche Holdings AG Genusscheine NPV	257.96	460,981.61	247.10	441,567.70	514,737.66	0.9	3.5
25429.00	brjl176	UBS Group AG CHF (Regd)	17.11	435,115.72	25.99	660,899.71	770,414.07	1.4	1.1
929.00	5983816	Zurich Insurance CHF	366.83	340,788.53	439.10	407,923.90	475,518.91	0.9	4.3
				2,684,644.78		3,007,012.07	3,505,288.89	6.5	2.8
Swiss Franc Total				2,684,644.78		3,007,012.07	3,505,288.89	6.5	2.8
Taiwan Dollar(FX= 31.2995)									
COMMON STOCKS- TWD									
73230.00	6324500	Evergreen Marine C TWD	149.97	10,982,274.00	150.50	11,021,115.00	352,117.93	0.6	12.0
13800.00	6372480	Mediatek Inc TWD	788.06	10,875,183.00	966.00	13,330,800.00	425,910.96	0.8	7.6
26740.00	6346333	Novatek Microelect TWD	437.00	11,685,406.00	511.00	13,664,140.00	436,560.97	0.8	1.7
51145.00	6889106	Taiwan Semicon Man TWD	419.75	21,468,091.00	628.00	32,119,060.00	1,026,184.44	1.9	1.8
				55,010,954.00		70,135,115.00	2,240,774.29	4.1	4.5
CASH AND EQUIVALENTS- TWD									
262852.00	cash	Cash Account - TWD	1.00	262,852.00	1.00	262,852.00	8,397.96	0.0	0.0
				262,852.00		262,852.00	8,397.96	0.0	0.0
Taiwan Dollar Total				55,273,806.00		70,397,967.00	2,249,172.26	4.1	4.4

Quantity	Symbol	Security	Local Currency			Reporting Currency		Curr. Yield	
			Unit Cost	Total Cost	Price	Market Value	Market Value		% Assets
South African Rand(FX= 18.5988)									
COMMON STOCKS- ZAR									
2220.00	bn0vx82	Naspers NPV (Post Rev Split)	2,563.81	5,691,657.43	3,137.24	6,964,672.80	374,469.94	0.7	0.3
100390.00	b0l6750	Sanlam ZAR	67.83	6,809,680.76	71.43	7,170,857.70	385,555.89	0.7	4.4
				12,501,338.19		14,135,530.50	760,025.84	1.4	2.4
South African Rand Total				12,501,338.19		14,135,530.50	760,025.84	1.4	2.4
Total Portfolio				3,409,788,363.77			54,217,771.92	100.0	3.0

Purchases

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
US Dollar								
1/18/2024	1/22/2024	1100.00	chkp	Check Point Software Tech Ltd	1.00000	158.99	174,885.15	174,885.15
1/18/2024	1/22/2024	700.00	bap	Credicorp Ltd	1.00000	149.19	104,433.14	104,433.14
1/18/2024	1/22/2024	2390.00	iclr	Icon PLC	1.00000	251.14	600,213.85	600,213.85
US Dollar Total							879,532.14	879,532.14
Australian Dollar								
1/18/2024	1/22/2024	7900.00	6065586	Aust & NZ Bank Group NPV	1.52544	25.79	203,742.30	133,563.23
1/18/2024	1/22/2024	4800.00	6086253	Fortescue Metals G NPV	1.52544	27.00	129,598.99	84,958.60
1/18/2024	1/22/2024	6200.00	b03fyz4	Goodman Group NPV (Stapled Units)	1.52544	23.95	148,494.10	97,345.29
1/18/2024	1/22/2024	1000.00	b28ytc2	Macquarie Group Ltd NPV	1.52544	180.69	180,686.45	118,448.98
1/18/2024	1/22/2024	4600.00	6821120	Sonic Healthcare NPV	1.52544	30.62	140,843.54	92,329.96
1/19/2024	1/23/2024	4900.00	6086253	Fortescue Metals G NPV	1.51872	27.56	135,026.97	88,908.52
Australian Dollar Total							938,392.35	615,554.58
Brazilian Real								
1/18/2024	1/22/2024	15800.00	b9n3sq0	BB Seguridade Part NPV	4.94715	34.14	539,418.85	109,036.28
Brazilian Real Total							539,418.85	109,036.28
British Pound Sterling								
1/18/2024	1/22/2024	1100.00	0989529	AstraZeneca USD	0.78914	104.39	114,833.81	145,517.48
1/18/2024	1/22/2024	18000.00	bvyvfw2	Auto Trader Group GBP	0.78914	7.12	128,229.26	162,492.20
1/18/2024	1/22/2024	3100.00	0237400	Diageo Ord Gbp0.28 101/108	0.78914	27.46	85,140.41	107,889.98
1/18/2024	1/22/2024	3700.00	b19nlv4	Experian Ord USD	0.78914	31.93	118,134.77	149,700.46
1/18/2024	1/22/2024	16900.00	b17bbq5	Investec Ord GBP	0.78914	5.20	87,858.45	111,334.29
1/18/2024	1/22/2024	34300.00	0560399	Legal & General Gp Ord GBP	0.78914	2.46	84,420.62	106,977.87
1/18/2024	1/22/2024	1800.00	3208986	Next GBP	0.78914	84.30	151,740.28	192,285.38
1/18/2024	1/22/2024	2100.00	0718875	Rio Tinto GBP	0.78914	54.64	114,745.09	145,405.05
1/18/2024	1/22/2024	6700.00	b1n7z09	Safestore Holdings GBP	0.78914	7.76	52,024.92	65,926.01
1/18/2024	1/22/2024	2300.00	b10rzp7	Unilever PLC GBP	0.78914	37.39	85,994.83	108,972.71
British Pound Sterling Total							1,023,122.44	1,296,501.44
Canadian Dollar								
1/18/2024	1/22/2024	3100.00	bl56kn2	Alimentation Couche-Tard Inc	1.35165	80.45	249,389.54	184,507.48

Purchases

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
1/18/2024	1/22/2024	2200.00	2170525	Canadian Imperial Bank Comm Toronto O	1.35165	61.28	134,818.30	99,743.50
1/18/2024	1/22/2024	1500.00	bj2l575	CGI Inc Cl A	1.35165	144.12	216,185.13	159,941.65
1/18/2024	1/22/2024	1700.00	2077303	National Bank Cand Montreal Qu	1.35165	99.59	169,303.03	125,256.56
1/18/2024	1/22/2024	1500.00	2754383	Royal Bank of Canada Montreal Que	1.35165	132.51	198,769.29	147,056.78
1/18/2024	1/22/2024	3000.00	2566124	Sun Life Financial Inc	1.35165	68.04	204,121.50	151,016.54
1/18/2024	1/22/2024	2200.00	2897222	Toronto Dominion Bank Ont	1.35165	80.12	176,271.58	130,412.15
1/18/2024	1/22/2024	900.00	2956662	Weston George Ltd	1.35165	171.61	154,446.57	114,265.21
Canadian Dollar Total							1,503,304.94	1,112,199.86
Danish Krone								
1/18/2024	1/22/2024	600.00	b1wt5g2	DSV DKK	6.87115	1,263.69	758,216.92	110,347.89
1/18/2024	1/22/2024	1350.00	bp6kmj1	Novo Nordisk As Ser'b'dkk0.1	6.87115	730.63	986,345.52	143,548.83
1/18/2024	1/22/2024	650.00	b44xtx8	Pandora AS DKK	6.87115	978.99	636,340.54	92,610.49
1/19/2024	1/23/2024	1350.00	bp6kmj1	Novo Nordisk As Ser'b'dkk0.1	6.85265	733.99	990,890.06	144,599.54
1/19/2024	1/23/2024	750.00	b44xtx8	Pandora AS DKK	6.85265	961.63	721,224.63	105,247.55
Danish Krone Total							4,093,017.67	596,354.30
Euro								
1/18/2024	1/22/2024	500.00	5231485	Allianz SE NPV (Regd) (Vinkuliert)	0.92153	244.93	122,467.24	132,895.27
1/18/2024	1/22/2024	300.00	b929f46	ASML Holding NV EUR	0.92153	670.70	201,210.20	218,343.15
1/18/2024	1/22/2024	13100.00	bywp840	Banca Mediolanum NPV	0.92153	9.18	120,311.33	130,555.78
1/18/2024	1/22/2024	1300.00	5756029	Bayer Motoren Werk EUR	0.92153	93.22	121,186.00	131,504.93
1/18/2024	1/22/2024	20700.00	5501906	BBVA (Bilb-Viz-Arg) EUR	0.92153	8.11	167,854.82	182,147.58
1/18/2024	1/22/2024	600.00	4163437	Cap Gemini EUR	0.92153	196.28	117,770.15	127,798.22
1/18/2024	1/22/2024	100.00	4061393	Christian Dior SE EUR	0.92153	641.11	64,111.47	69,570.53
1/18/2024	1/22/2024	2300.00	5806225	Colruyt Group NV NPV	0.92153	42.99	98,872.58	107,291.53
1/18/2024	1/22/2024	6400.00	5842359	Deutsche Telekom NPV (Regd)	0.92153	22.87	146,336.07	158,796.51
1/18/2024	1/22/2024	2600.00	b62g1b5	Edenred EUR	0.92153	58.01	150,831.70	163,674.95
1/18/2024	1/22/2024	1400.00	b13x013	Eiffage EUR	0.92153	97.01	135,819.46	147,384.42
1/18/2024	1/22/2024	1100.00	b0cch46	Heineken Holding EUR	0.92153	76.17	83,789.06	90,923.66
1/18/2024	1/22/2024	11000.00	b288c92	Iberdrola SA EUR	0.92153	11.32	124,529.43	135,133.05
1/18/2024	1/22/2024	2900.00	5889505	Infineon Technology Ord NPV (Regd)	0.92153	33.78	97,974.35	106,316.82

Purchases

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
1/18/2024	1/22/2024	8500.00	bz57390	ING Groep NV EUR	0.92153	12.74	108,272.47	117,491.82
1/18/2024	1/22/2024	17700.00	bd2z8s7	Italgas Spa NPV	0.92153	5.24	92,821.93	100,725.67
1/18/2024	1/22/2024	1500.00	4497749	KBC Groep NV NPV	0.92153	58.21	87,311.56	94,746.10
1/18/2024	1/22/2024	400.00	4057808	L'Oreal EUR	0.92153	427.07	170,826.53	185,372.33
1/18/2024	1/22/2024	200.00	4061412	LVMH Moet Hennessy EUR	0.92153	665.63	133,125.09	144,460.63
1/18/2024	1/22/2024	4600.00	bd4tzk8	Oci NV Eur0.02	0.92153	25.08	115,352.07	125,174.24
1/18/2024	1/22/2024	8100.00	7107250	Opap(Org Of Footb) EUR (Cr)	0.92153	15.97	129,385.54	140,402.66
1/18/2024	1/22/2024	1900.00	4380429	Publicis Groupe SA EUR	0.92153	87.75	166,724.75	180,921.28
1/18/2024	1/22/2024	2300.00	5228658	Randstad NV EUR	0.92153	51.04	117,394.54	127,390.63
1/18/2024	1/22/2024	4600.00	bywlc68	Relx PLC GBP	0.92153	38.01	174,866.68	189,756.49
1/18/2024	1/22/2024	700.00	4834108	Schneider Electric EUR	0.92153	178.41	124,887.19	135,521.27
1/18/2024	1/22/2024	7900.00	bmd8f98	Stellantis NV EUR	0.92153	19.82	156,573.93	169,906.12
1/18/2024	1/22/2024	5600.00	bymxps7	UniCredit SpA NPV	0.92153	26.54	148,626.78	161,282.28
1/18/2024	1/22/2024	1000.00	b1xh026	Vinci EUR	0.92153	117.44	117,435.25	127,434.80
1/18/2024	1/22/2024	1200.00	5671519	Wolters Kluwer EUR	0.92153	136.02	163,220.35	177,118.48
1/19/2024	1/23/2024	2300.00	5806225	Colruyt Group NV NPV	0.91886	43.40	99,813.38	108,626.93
1/19/2024	1/23/2024	700.00	b0cch46	Heineken Holding EUR	0.91886	76.55	53,586.05	58,317.72
1/22/2024	1/24/2024	6000.00	5806225	Colruyt Group NV NPV	0.91865	43.41	260,477.59	283,542.96
1/22/2024	1/24/2024	100.00	b0cch46	Heineken Holding EUR	0.91865	76.90	7,690.47	8,371.46
1/23/2024	1/25/2024	2200.00	5806225	Colruyt Group NV NPV	0.92315	43.70	96,132.30	104,135.31
Euro Total							4,277,588.31	4,643,035.57
Indian Rupee								
1/18/2024	1/19/2024	4835.00	b2qkxw0	Bajaj Auto Ltd INR	83.12125	7,138.22	34,513,309.66	415,216.44
1/18/2024	1/19/2024	6478.00	6294896	Hcl Technologies Inr2	83.12125	1,566.56	10,148,146.49	122,088.47
1/18/2024	1/19/2024	3249.00	br56kd4	Hindustan Aeronaut Inr5(Post Subd)	83.12125	2,941.50	9,556,922.98	114,975.69
1/18/2024	1/19/2024	14500.00	6139726	Hindustan Zinc Inr2	83.12125	312.23	4,527,376.17	54,467.13
1/18/2024	1/19/2024	19300.00	b0jggp5	ITC Ltd Inr1	83.12125	464.37	8,962,291.14	107,821.90
1/18/2024	1/19/2024	2100.00	b992pt3	Pi Industries Inr1	83.12125	3,377.92	7,093,624.96	85,340.69
1/18/2024	1/19/2024	2200.00	b15t569	Siemens India Ltd Inr2 (Post Subdivision)	83.12125	4,065.22	8,943,474.86	107,595.53
1/18/2024	1/19/2024	2800.00	b01npj1	Tata Consultancy S Inr1	83.12125	3,889.31	10,890,069.21	131,014.26
1/19/2024	1/23/2024	4875.00	b2qkxw0	Bajaj Auto Ltd INR	83.06625	7,164.54	34,927,128.37	420,473.16

Purchases

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
1/19/2024	1/23/2024	5022.00	6294896	Hcl Technologies Inr2	83.06625	1,568.33	7,876,159.98	94,817.81
1/19/2024	1/23/2024	1951.00	br56kd4	Hindustan Aeronaut Inr5(Post Subd)	83.06625	3,017.59	5,887,310.69	70,874.88
1/19/2024	1/23/2024	14600.00	6139726	Hindustan Zinc Inr2	83.06625	317.55	4,636,189.71	55,813.16
1/19/2024	1/23/2024	3500.00	b0jggp5	ITC Ltd Inr1	83.06625	471.67	1,650,849.23	19,873.89
1/19/2024	1/23/2024	500.00	b992pt3	Pi Industries Inr1	83.06625	3,418.71	1,709,356.19	20,578.23
1/19/2024	1/23/2024	500.00	b15t569	Siemens India Ltd Inr2 (Post Subdivision)	83.06625	4,127.68	2,063,840.21	24,845.71
1/19/2024	1/23/2024	500.00	b01npj1	Tata Consultancy S Inr1	83.06625	3,950.60	1,975,299.54	23,779.81
Indian Rupee Total							155,361,349.39	1,869,576.76
Hong Kong Dollar								
1/18/2024	1/22/2024	287400.00	b154564	Bank of China Ltd H CNY	7.82140	2.88	826,516.62	105,673.74
1/18/2024	1/22/2024	84000.00	b0b8z18	Cosco Shipping Hld H CNY	7.82140	7.84	658,979.84	84,253.44
1/18/2024	1/22/2024	68900.00	6218089	Lenovo Group Ltd NPV	7.82140	9.70	668,504.34	85,471.19
1/18/2024	1/22/2024	111400.00	6706250	PICC Property & CA H CNY	7.82140	9.58	1,067,024.76	136,423.76
1/18/2024	1/22/2024	7600.00	6859927	Sun Hung Kai Prop NPV	7.82140	75.11	570,812.15	72,980.82
1/18/2024	1/22/2024	45800.00	b67c2g0	Swire Properties L NPV	7.82140	14.98	686,231.68	87,737.70
1/18/2024	1/22/2024	3400.00	bmmv2k8	Tencent Holdings Ltd Hkd0.00002	7.82140	275.79	937,685.60	119,887.18
1/19/2024	1/23/2024	41400.00	6218089	Lenovo Group Ltd NPV	7.82000	9.84	407,511.06	52,111.39
1/19/2024	1/23/2024	13800.00	6706250	PICC Property & CA H CNY	7.82000	9.63	132,950.94	17,001.40
1/19/2024	1/23/2024	1900.00	bmmv2k8	Tencent Holdings Ltd Hkd0.00002	7.82000	278.23	528,644.53	67,601.60
Hong Kong Dollar Total							6,484,861.52	829,142.21
Japanese Yen								
1/18/2024	1/22/2024	16200.00	6054603	Asahi Kasei Corp NPV	148.19500	1,102.17	17,855,103.00	120,483.84
1/18/2024	1/22/2024	3400.00	6132101	Bridgestone Corp NPV	148.19500	6,242.76	21,225,370.00	143,225.95
1/18/2024	1/22/2024	25100.00	6251448	Daiwa Securities Group NPV	148.19500	1,030.51	25,865,777.00	174,538.80
1/18/2024	1/22/2024	11600.00	6435145	Honda Motor Co NPV	148.19500	1,597.06	18,525,841.00	125,009.89
1/18/2024	1/22/2024	5600.00	6474535	Japan Tobacco Inc NPV	148.19500	3,842.79	21,519,650.00	145,211.71
1/18/2024	1/22/2024	9000.00	6569464	Marubeni Corp NPV	148.19500	2,467.98	22,211,839.00	149,882.51
1/18/2024	1/22/2024	16800.00	b0jqtj0	Mitsubishi Chem Gp NPV	148.19500	894.86	15,033,568.00	101,444.50
1/18/2024	1/22/2024	19200.00	6268976	Mitsubishi UFJ Lea NPV	148.19500	995.59	19,115,245.00	128,987.11
1/18/2024	1/22/2024	2900.00	6597368	Mitsui Chemicals NPV	148.19500	4,322.14	12,534,208.00	84,579.16

Purchases

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
1/18/2024	1/22/2024	3300.00	b2q4cs1	MS&AD Insurance Group Holdings NPV	148.19500	5,868.56	19,366,255.00	130,680.89
1/18/2024	1/22/2024	3200.00	6641801	Nitto Denko Corp NPV	148.19500	10,999.50	35,198,411.00	237,514.16
1/18/2024	1/22/2024	2100.00	b1cwjm5	Nomura Real Estate Inc NPV	148.19500	3,980.11	8,358,240.00	56,400.28
1/18/2024	1/22/2024	6700.00	6661144	ORIX Corp NPV	148.19500	2,778.85	18,618,299.00	125,633.79
1/18/2024	1/22/2024	800.00	6895675	Tokyo Electron NPV	148.19500	26,601.08	21,280,860.00	143,600.39
1/18/2024	1/22/2024	5300.00	6895448	Tokyo Gas Co NPV	148.19500	3,420.37	18,127,967.00	122,325.09
1/18/2024	1/22/2024	15500.00	6985264	Yamaha Motor Co NPV	148.19500	1,381.41	21,411,914.00	144,484.73
1/19/2024	1/23/2024	62140.00	6054603	Asahi Kasei Corp NPV	148.10500	1,112.58	69,135,537.00	466,800.83
1/19/2024	1/23/2024	73560.00	b0jqtj0	Mitsubishi Chem Gp NPV	148.10500	899.58	66,172,929.00	446,797.40
1/19/2024	1/23/2024	17200.00	6597368	Mitsui Chemicals NPV	148.10500	4,408.51	75,826,317.00	511,976.75
1/19/2024	1/23/2024	4110.00	6641801	Nitto Denko Corp NPV	148.10500	11,149.42	45,824,122.00	309,402.94
1/19/2024	1/23/2024	2200.00	b1cwjm5	Nomura Real Estate Inc NPV	148.10500	4,007.51	8,816,511.00	59,528.79
Japanese Yen Total							582,023,963.00	3,928,509.52
Mexican Peso								
1/18/2024	1/22/2024	21800.00	2392471	Gpo Bimbo SAB Ser A NPV	17.19700	84.50	1,842,165.01	107,121.30
1/18/2024	1/22/2024	17100.00	2421041	Gpo Fin Banorte NPV Series O	17.19700	163.49	2,795,717.57	162,570.07
Mexican Peso Total							4,637,882.58	269,691.38
Polish Zloty								
1/18/2024	1/22/2024	4500.00	5978953	Asseco Poland SA Pln1.00	4.04735	70.94	319,245.89	78,877.76
Polish Zloty Total							319,245.89	78,877.76
Norwegian Krone								
1/18/2024	1/22/2024	2900.00	7751259	Yara International NOK	10.53910	343.38	995,807.82	94,486.99
Norwegian Krone Total							995,807.82	94,486.99
Turkish Lira								
1/18/2024	1/22/2024	10800.00	b03my33	Tofas Otomobil Fab Try1	30.13250	232.58	2,511,866.83	83,360.72
Turkish Lira Total							2,511,866.83	83,360.72
Thai Baht								
1/18/2024	1/22/2024	12200.00	b0166d1	Bumrungrad Hoptl THB (Local)	35.59250	234.81	2,864,723.19	80,486.71
1/18/2024	1/22/2024	26700.00	bkxld77	Intouch Holdings P Thb1 (Local)	35.59250	71.88	1,919,291.28	53,924.04
1/19/2024	1/23/2024	3900.00	b0166d1	Bumrungrad Hoptl THB (Local)	35.52250	240.27	937,064.89	26,379.47

Purchases

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
1/19/2024	1/23/2024	26600.00	bxxld77	Intouch Holdings P Thb1 (Local)	35.52250	71.72	1,907,791.04	53,706.55
Thai Baht Total							7,628,870.40	214,496.77
South Korean Won								
1/18/2024	1/22/2024	3300.00	bb96z33	Jb Financial Group KRW	1339.65000	10,633.36	35,090,089.00	26,193.48
1/18/2024	1/22/2024	1900.00	6490928	Kia Motors Corp KRW	1339.65000	87,453.71	166,162,050.00	124,033.93
1/18/2024	1/22/2024	2300.00	6771720	Samsung Electronic KRW	1339.65000	71,453.96	164,344,112.00	122,676.90
1/19/2024	1/23/2024	11800.00	bb96z33	Jb Financial Group KRW	1339.00000	10,663.22	125,826,050.00	93,970.16
1/19/2024	1/23/2024	1300.00	6771720	Samsung Electronic KRW	1339.00000	74,156.16	96,403,008.00	71,996.27
South Korean Won Total							587,825,309.00	438,870.74
Swedish Krona								
1/18/2024	1/22/2024	9900.00	4813345	Skand Enskilda Bkn Ser A NPV	10.49350	138.54	1,371,524.94	130,702.33
Swedish Krona Total							1,371,524.94	130,702.33
Chilean Peso								
1/18/2024	1/22/2024	2145700.00	bymlzd6	Enel Chile SA NPV	920.52500	53.74	115,310,415.00	125,265.92
Chilean Peso Total							115,310,415.00	125,265.92
Swiss Franc								
1/18/2024	1/22/2024	400.00	b142s60	Kuehne&Nagel Intl Chf1 (Regd)	0.86905	294.81	117,925.79	135,695.06
1/18/2024	1/22/2024	2100.00	7123870	Nestle SA CHF (Regd)	0.86905	97.69	205,157.99	236,071.56
1/18/2024	1/22/2024	1800.00	7103065	Novartis AG CHF (Regd)	0.86905	93.29	167,927.30	193,230.88
1/18/2024	1/22/2024	600.00	7110388	Roche Holdings AG Genusscheine NPV	0.86905	246.11	147,666.59	169,917.25
1/18/2024	1/22/2024	8400.00	brjl176	UBS Group AG CHF (Regd)	0.86905	25.47	213,935.16	246,171.29
1/18/2024	1/22/2024	300.00	5983816	Zurich Insurance CHF	0.86905	432.06	129,617.00	149,147.92
Swiss Franc Total							982,229.83	1,130,233.97
Taiwan Dollar								
1/18/2024	1/22/2024	12000.00	6324500	Evergreen Marine C TWD	31.59050	157.81	1,893,698.00	59,945.17
1/18/2024	1/22/2024	2000.00	6372480	Mediatek Inc TWD	31.59050	898.08	1,796,153.00	56,857.38
1/18/2024	1/22/2024	4000.00	6346333	Novatek Microelect TWD	31.59050	512.99	2,051,959.00	64,954.94
1/18/2024	1/22/2024	8000.00	6889106	Taiwan Semicon Man TWD	31.59050	588.71	4,709,645.00	149,084.22
1/19/2024	1/23/2024	12000.00	6324500	Evergreen Marine C TWD	31.44150	155.47	1,865,664.00	59,337.63
1/19/2024	1/23/2024	2500.00	6372480	Mediatek Inc TWD	31.44150	912.29	2,280,734.00	72,538.97

Purchases

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
1/19/2024	1/23/2024	4600.00	6346333	Novatek Microelect TWD	31.44150	512.50	2,357,515.00	74,981.00
1/19/2024	1/23/2024	8500.00	6889106	Taiwan Semicon Man TWD	31.44150	621.81	5,285,402.00	168,102.73
Taiwan Dollar Total							22,240,770.00	705,802.03
South African Rand								
1/18/2024	1/23/2024	700.00	bn0vx82	Naspers NPV (Post Rev Split)	18.96000	2,901.05	2,030,731.75	107,106.10
1/18/2024	1/23/2024	33100.00	b0l6750	Sanlam ZAR	18.96000	71.10	2,353,471.18	124,128.23
South African Rand Total							4,384,202.93	231,234.33

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
US Dollar								
1/18/2024	1/22/2024	3440.00	hdb	HDFC Bank Ltd ADR Reps 3	1.00000	56.75	195,214.30	195,214.30
1/18/2024	1/22/2024	4030.00	yumc	Yum China Holdings Inc	1.00000	35.56	143,292.75	143,292.75
US Dollar Total							338,507.05	338,507.05
Euro								
1/18/2024	1/22/2024	23490.00	7144569	Enel SPA EUR	0.92153	6.62	155,541.96	168,786.28
1/18/2024	1/22/2024	6600.00	7144569	Enel SPA EUR	0.92153	6.62	43,702.72	47,423.99
1/18/2024	1/22/2024	2900.00	7144569	Enel SPA EUR	0.92153	6.62	19,202.71	20,837.81
Euro Total							218,447.39	237,048.08
Hong Kong Dollar								
1/18/2024	1/22/2024	242600.00	bd8gl18	Postal Savings Ban 'H' Cny1	7.82140	3.39	822,504.96	105,160.84
1/18/2024	1/22/2024	104000.00	bd8gl18	Postal Savings Ban 'H' Cny1	7.82140	3.39	352,599.00	45,081.32
Hong Kong Dollar Total							1,175,103.96	150,242.15
Japanese Yen								
1/18/2024	1/22/2024	1400.00	byp97j7	Dextericals Corp NPV	148.19500	4,167.08	5,833,905.00	39,366.41
1/18/2024	1/22/2024	1600.00	b3ff8w8	Hoshizaki Corp NPV	148.19500	5,399.34	8,638,942.00	58,294.42
1/19/2024	1/23/2024	1500.00	byp97j7	Dextericals Corp NPV	148.10500	4,325.68	6,488,517.34	43,810.25
1/19/2024	1/23/2024	4700.00	byp97j7	Dextericals Corp NPV	148.10500	4,325.68	20,330,687.66	137,272.12
1/19/2024	1/23/2024	3800.00	b3ff8w8	Hoshizaki Corp NPV	148.10500	5,426.53	20,620,825.00	139,231.12
1/22/2024	1/24/2024	130.00	byp97j7	Dextericals Corp NPV	147.86000	4,344.93	564,841.00	3,820.11
1/22/2024	1/24/2024	1020.00	b3ff8w8	Hoshizaki Corp NPV	147.86000	5,464.08	5,573,365.00	37,693.53

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Japanese Yen Total							68,051,083.00	459,487.96
Singapore Dollar								
1/18/2024	1/22/2024	54300.00	byyfhz2	Frasers Log & Com NPV Units (REIT)	1.34525	1.11	60,244.37	44,783.03
1/19/2024	1/23/2024	93570.00	byyfhz2	Frasers Log & Com NPV Units (REIT)	1.34175	1.10	103,299.21	76,988.42
Singapore Dollar Total							163,543.58	121,771.45
Taiwan Dollar								
1/18/2024	1/22/2024	5700.00	6336055	Feng Tay Entrprise TWD	31.59050	156.88	894,216.00	28,306.48
1/18/2024	1/22/2024	3900.00	b118753	Nan Ya Printed Cir TWD	31.59050	216.13	842,913.00	26,682.48
1/19/2024	1/23/2024	34200.00	6336055	Feng Tay Entrprise TWD	31.44150	157.57	5,388,996.84	171,397.57
1/19/2024	1/23/2024	8700.00	6336055	Feng Tay Entrprise TWD	31.44150	157.57	1,370,885.16	43,601.14
1/19/2024	1/23/2024	25350.00	b118753	Nan Ya Printed Cir TWD	31.44150	220.04	5,577,942.00	177,406.99
1/22/2024	1/24/2024	300.00	6336055	Feng Tay Entrprise TWD	31.34750	159.78	47,934.63	1,529.14
1/22/2024	1/24/2024	5868.00	6336055	Feng Tay Entrprise TWD	31.34750	159.78	937,601.37	29,909.92
Taiwan Dollar Total							15,060,489.00	478,833.74

Ex-Date	Pay-Date	Symbol	Security	Amount
COMMON STOCKS- GBP				
1/4/2024	2/2/2024	b19nlv4	Experian Ord USD	1,344.66
1/4/2024	1/26/2024	bvyvfw2	Auto Trader Group GBP	1,484.63
				2,829.28
COMMON STOCKS- CAD				
1/9/2024	1/31/2024	2897222	Toronto Dominion Bank Ont	3,462.79
1/24/2024	2/23/2024	2754383	Royal Bank of Canada Montreal Que	4,558.56
				8,021.35
COMMON STOCKS- EUR				
1/9/2024	1/31/2024	b288c92	Iberdrola SA EUR	4,014.04
				4,014.04
COMMON STOCKS- INR				
1/19/2024	1/31/2024	6294896	Hcl Technologies Inr2	3,278.76
1/19/2024	2/5/2024	b01npj1	Tata Consultancy S Inr1	788.04
1/19/2024	2/5/2024	b01npj1	Tata Consultancy S Inr1	1,576.07
1/30/2024	2/16/2024	b15t569	Siemens India Ltd Inr2 (Post Subdivision)	791.18
				6,434.05
COMMON STOCKS- CLP				
1/22/2024	1/26/2024	bymldz6	Enel Chile SA NPV	2,185.62
				2,185.62
COMMON STOCKS- TWD				
1/4/2024	1/31/2024	6372480	Mediatek Inc TWD	5,832.07
1/11/2024	1/11/2024	6889106	Taiwan Semicon Man TWD	0.01
				5,832.09
AMERICAN DEPOSITORY RECEIPTS				
1/18/2024	1/18/2024	baba	Alibaba Group Holding Ltd Sp ADS	-45.92
				-45.92

Ex-Date	Pay-Date	Symbol	Security	Amount
CASH AND EQUIVALENTS				
1/1/2024	1/2/2024	cash	Cash Account - USD	1,964.36
				1,964.36
EXPENSE ACCOUNTS				
1/26/2024	1/26/2024	miscfee	Miscellaneous Fees	213.98
				213.98
NET INCOME				31,020.89