



ATIVO
CAPITAL

Monthly Report

Account

New York City Employees' Retirement System

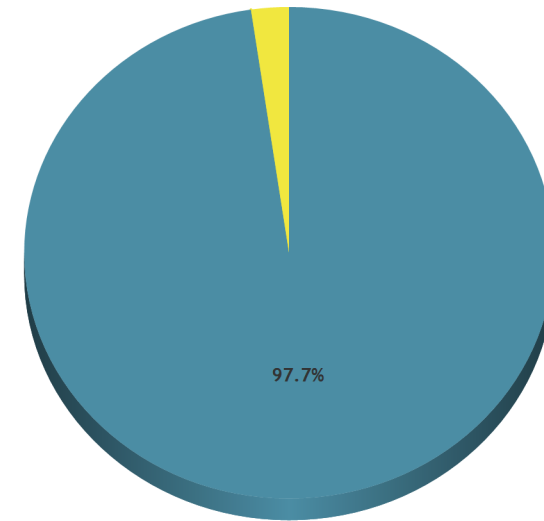
2/29/2024



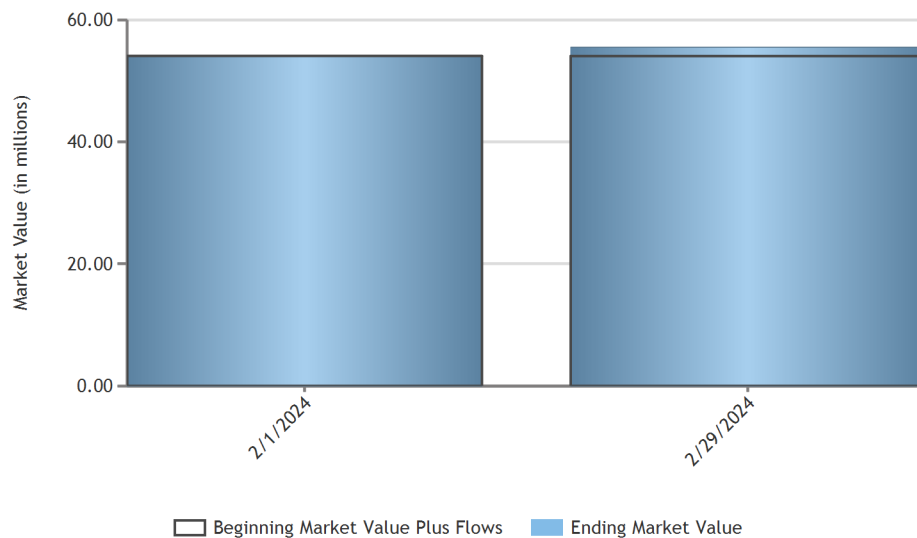
Activity Summary

	Month to Date	Year to Date
Beginning Value	54,217,771.92	35,540,330.01
Net Contributions/Withdrawals	-156.75	17,999,654.80
Realized Gains	0.82	-190,757.37
Unrealized Gains	1,204,143.57	2,041,297.25
Income Received	87,606.98	118,841.85
Ending Value	55,509,366.55	55,509,366.55

Portfolio Allocation as of 2/29/2024

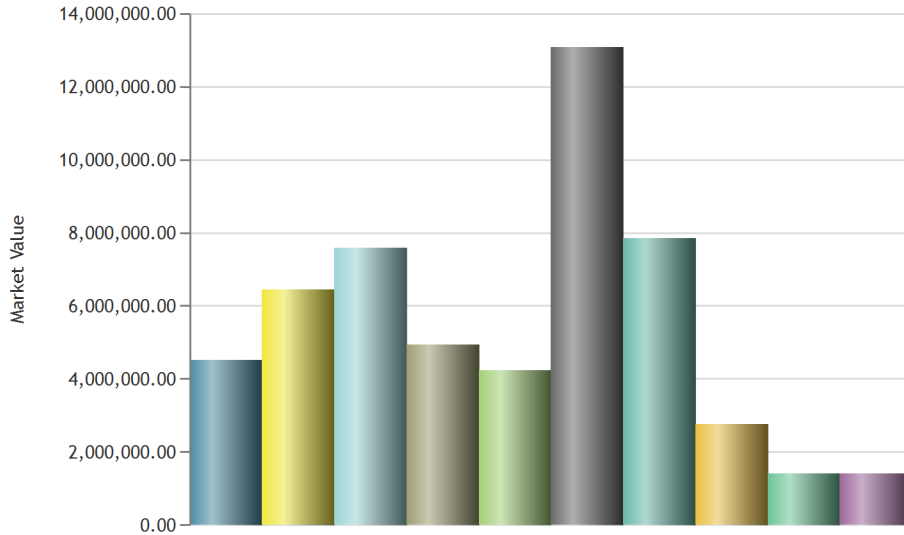


Change in Portfolio



Asset Class	Market Value	% Assets	Curr. Yield
Equities	54,233,862.74	97.7	3.0
Cash and Equivalents	1,275,503.81	2.3	2.8
Total	55,509,366.55	100.0	3.0

Portfolio Allocation as of 2/29/2024

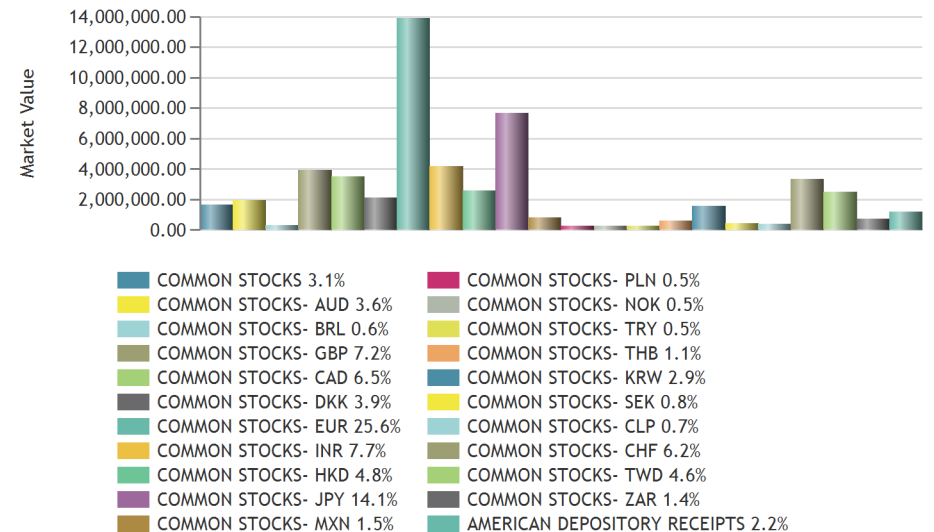


Industry Sector	Market Value	% Equity	% Assets
MATERIALS	4,514,125.45	8.3	8.1
INDUSTRIALS	6,444,972.24	11.9	11.6
CONSUMER DISCRETIONARY	7,592,344.92	14.0	13.7
CONSUMER STAPLES	4,936,933.76	9.1	8.9
HEALTHCARE	4,228,001.90	7.8	7.6
FINANCIALS	13,078,854.79	24.1	23.6
INFORMATION TECHNOLOGY	7,857,081.59	14.5	14.2
COMMUNICATION SERVICES	2,756,882.60	5.1	5.0
UTILITIES	1,420,051.17	2.6	2.6
REAL ESTATE	1,404,614.32	2.6	2.5
Equity Total	54,233,862.74	100.0	97.7

Top 10 Holdings

Symbol	Security	Market Value	% Assets
6889106	Taiwan Semicon Man TWD	1,116,438.10	2.0
bp6kmj1	Novo Nordisk As Ser'b'dkk0.1	976,504.83	1.8
b2qkxw0	Bajaj Auto Ltd INR	926,233.26	1.7
b929f46	ASML Holding NV EUR	857,230.82	1.5
iclr	Icon PLC	766,281.80	1.4
brjl176	UBS Group AG CHF (Regd)	728,028.04	1.3
b44xtx8	Pandora AS DKK	699,634.16	1.3
6294896	Hcl Technologies Inr2	699,402.44	1.3
6641801	Nitto Denko Corp NPV	671,560.77	1.2
7123870	Nestle SA CHF (Regd)	660,259.34	1.2
Top 10 Holdings Total		8,101,573.55	14.6

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										
3359.00	chkp		Check Point Software Tech Ltd	131.21	440,739.61	160.42	538,850.78	538,850.78	1.0	0.0
2090.00	bap		Credicorp Ltd	148.29	309,920.99	170.88	357,139.20	357,139.20	0.6	3.9
2390.00	iclr		Icon PLC	251.14	600,213.85	320.62	766,281.80	766,281.80	1.4	0.0
					1,350,874.45		1,662,271.78	1,662,271.78	3.0	0.8
AMERICAN DEPOSITORY RECEIPTS										
2296.00	baba		Alibaba Group Holding Ltd Sp ADS	192.12	441,114.41	74.03	169,972.88	169,972.88	0.3	1.3
6070.00	rdy		Dr Reddys Laboratories Ltd ADR	57.47	348,859.24	76.78	466,054.60	466,054.60	0.8	0.5
2810.00	ntes		Netease Inc Sp ADR	70.64	198,486.17	107.92	303,255.20	303,255.20	0.5	2.4
12340.00	vips		Vipshop Holdings Limited Sponsored ADSA	10.68	131,771.46	19.25	237,545.00	237,545.00	0.4	2.1
					1,120,231.28		1,176,827.68	1,176,827.68	2.1	1.4
CASH AND EQUIVALENTS										
	cash		Cash Account - USD		1,129,346.06		1,129,346.06	1,129,346.06	2.0	3.2
	divacc		Dividend Accrual - US		3,811.05		3,811.05	3,811.05	0.0	0.0
					1,133,157.11		1,133,157.11	1,133,157.11	2.0	3.2
US Dollar Total					3,604,262.84		3,972,256.57	3,972,256.57	7.2	1.7
Australian Dollar(FX= 1.5357)										
COMMON STOCKS- AUD										
23940.00	6065586		Aust & NZ Bank Group NPV	25.78	617,260.86	28.45	681,093.00	443,493.84	0.8	5.4
29420.00	6086253		Fortescue Metals G NPV	17.61	517,969.21	25.93	762,860.60	496,736.83	0.9	8.0
18860.00	b03fyz4		Goodman Group NPV (Stapled Units)	21.98	414,474.35	29.90	563,914.00	367,192.71	0.7	1.0
3000.00	b28ytc2		Macquarie Group Ltd NPV	168.56	505,665.32	194.81	584,430.00	380,551.71	0.7	3.2
13920.00	6821120		Sonic Healthcare NPV	33.40	464,878.02	29.85	415,512.00	270,560.72	0.5	3.5
					2,520,247.75		3,007,809.60	1,958,535.80	3.5	4.6

			Local Currency				Reporting Currency		
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
CASH AND EQUIVALENTS- AUD									
1734.94	cash	Cash Account - AUD	1.00	1,734.94	1.00	1,734.94	1,129.71	0.0	0.0
31773.60	divacc	Dividend Accrual - Au	1.00	31,773.60	1.00	31,773.60	20,689.39	0.0	0.0
				33,508.54		33,508.54	21,819.09	0.0	0.0
Australian Dollar Total				2,553,756.29		3,041,318.14	1,980,354.89	3.6	4.5
Brazilian Real(FX= 4.9687)									
COMMON STOCKS- BRL									
48050.00	b9n3sq0	BB Seguridade Part NPV	36.01	1,730,101.68	33.34	1,601,987.00	322,418.97	0.6	8.6
				1,730,101.68		1,601,987.00	322,418.97	0.6	8.6
CASH AND EQUIVALENTS- BRL									
60464.99	cash	Cash Account - BRL	1.00	60,464.99	1.00	60,464.99	12,169.30	0.0	0.0
				60,464.99		60,464.99	12,169.30	0.0	0.0
Brazilian Real Total				1,790,566.67		1,662,451.99	334,588.27	0.6	8.3
British Pound Sterling(FX= 0.7905)									
COMMON STOCKS- GBP									
3240.00	0989529	AstraZeneca USD	108.99	353,132.72	99.83	323,449.20	409,147.11	0.7	2.3
54534.00	bvyvfw2	Auto Trader Group GBP	5.63	306,757.60	7.40	403,769.74	510,748.58	0.9	0.9
9410.00	0237400	Diageo Ord Gbp0.28 101/108	34.62	325,803.97	29.62	278,724.20	352,572.21	0.6	3.4
11208.00	b19nlv4	Experian Ord USD	22.20	248,813.51	33.85	379,390.80	479,910.44	0.9	1.3
51220.00	b17bbq5	Investec Ord GBP	5.34	273,639.32	4.93	252,565.82	319,483.17	0.6	5.6
104014.00	0560399	Legal & General Gp Ord GBP	2.73	284,071.91	2.42	251,817.89	318,537.08	0.6	7.6
5530.00	3208986	Next GBP	67.11	371,108.00	83.14	459,764.20	581,578.78	1.0	2.3
6336.00	0718875	Rio Tinto GBP	47.38	300,177.99	50.79	321,805.44	407,067.83	0.7	6.7
20261.00	b1n7z09	Safestore Holdings GBP	9.01	182,487.79	7.65	154,895.35	195,934.89	0.4	3.9
6960.00	b10rzp7	Unilever PLC GBP	40.76	283,702.81	38.67	269,108.40	340,408.71	0.6	3.8
				2,929,695.63		3,095,291.04	3,915,388.80	7.1	3.5

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
CASH AND EQUIVALENTS- GBP									
2227.96	cash	Cash Account - GBP	1.00	2,227.96	1.00	2,227.96	2,818.26	0.0	0.0
7592.71	divacc	Dividend Accrual - GB	1.00	7,592.71	1.00	7,592.71	9,604.40	0.0	0.0
				9,820.67		9,820.67	12,422.66	0.0	0.0
British Pound Sterling Total				2,939,516.30		3,105,111.71	3,927,811.45	7.1	3.5
Canadian Dollar(FX= 1.3564)									
COMMON STOCKS- CAD									
9407.00	bl56kn2	Alimentation Couche-Tard Inc	57.96	545,265.37	84.17	791,787.19	583,763.18	1.1	0.8
6630.00	2170525	Canadian Imperial Bank Comm Toronto O	65.71	435,630.00	64.22	425,778.60	313,914.99	0.6	5.5
4615.00	bj2l575	CGI Inc Cl A	100.23	462,538.52	155.82	719,109.30	530,179.75	1.0	0.0
5077.00	2077303	National Bank Cand Montreal Qu	102.20	518,846.06	105.93	537,806.61	396,510.20	0.7	4.0
4455.00	2754383	Royal Bank of Canada Montreal Que	110.65	492,928.34	131.80	587,169.00	432,903.75	0.8	4.2
9166.00	2566124	Sun Life Financial Inc	69.27	634,966.30	72.08	660,685.28	487,105.30	0.9	4.3
6750.00	2897222	Toronto Dominion Bank Ont	85.62	577,922.08	81.49	550,057.50	405,542.45	0.7	4.9
2679.00	2956662	Weston George Ltd	129.38	346,600.79	177.76	476,219.04	351,103.36	0.6	1.6
				4,014,697.46		4,748,612.52	3,501,022.98	6.3	2.9
CASH AND EQUIVALENTS- CAD									
18355.52	cash	Cash Account - CAD	1.00	18,355.52	1.00	18,355.52	13,533.03	0.0	0.0
7149.48	divacc	Dividend Accrual - CA	1.00	7,149.48	1.00	7,149.48	5,271.12	0.0	0.0
				25,505.00		25,505.00	18,804.14	0.0	0.0
Canadian Dollar Total				4,040,202.46		4,774,117.52	3,519,827.12	6.3	2.9

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= 6.8883)									
COMMON STOCKS- DKK									
100.00	4253048	AP Moller-Maersk Ser B DKK	17,837.04	1,783,703.58	9,746.00	974,600.00	141,486.29	0.3	5.3
1777.00	b1wt5g2	DSV DKK	1,366.84	2,428,879.84	1,106.00	1,965,362.00	285,318.87	0.5	0.2
8206.00	bp6kmj1	Novo Nordisk As Ser'b'dkk0.1	393.41	3,228,328.78	819.70	6,726,458.20	976,504.83	1.8	1.5
4330.00	b44xtx8	Pandora AS DKK	762.41	3,301,217.28	1,113.00	4,819,290.00	699,634.16	1.3	1.6
				10,742,129.48		14,485,710.20	2,102,944.15	3.8	1.6
Danish Krone Total				10,742,129.48		14,485,710.20	2,102,944.15	3.8	1.6
Euro(FX= 0.9241)									
COMMON STOCKS- EUR									
1550.00	5231485	Allianz SE NPV (Regd) (Vinkuliert)	226.86	351,632.55	253.85	393,467.50	425,791.00	0.8	5.4
910.00	b929f46	ASML Holding NV EUR	591.44	538,213.36	870.50	792,155.00	857,230.82	1.5	0.7
39820.00	bywp840	Banca Mediolanum NPV	8.47	337,462.34	9.95	396,368.28	428,930.08	0.8	4.7
3849.00	5756029	Bayer Motoren Werk EUR	79.65	306,562.98	109.22	420,387.78	454,922.79	0.8	3.2
62730.00	5501906	BBVA (Bilb-Viz-Arg) EUR	5.92	371,122.05	9.19	576,237.78	623,575.92	1.1	4.8
1870.00	4163437	Cap Gemini EUR	179.81	336,249.13	224.70	420,189.00	454,707.68	0.8	1.5
390.00	4061393	Christian Dior SE EUR	775.89	302,597.78	800.50	312,195.00	337,841.93	0.6	0.8
12800.00	5806225	Colruyt Group NV NPV	43.38	555,295.85	44.38	568,064.00	614,730.66	1.1	0.0
19522.00	5842359	Deutsche Telekom NPV (Regd)	17.51	341,813.89	21.99	429,191.17	464,449.38	0.8	3.2
7900.00	b62g1b5	Edenred EUR	54.23	428,445.65	45.79	361,741.00	391,458.15	0.7	2.4
4200.00	b13x013	Eiffage EUR	90.04	378,174.54	100.65	422,730.00	457,457.42	0.8	3.1
5750.00	b0cch46	Heineken Holding EUR	74.66	429,294.26	71.40	410,550.00	444,276.83	0.8	2.4
33470.00	b288c92	Iberdrola SA EUR	9.10	304,446.04	10.62	355,451.40	384,651.86	0.7	1.5
8750.00	5889505	Infineon Technology Ord NPV (Regd)	36.88	322,690.60	33.10	289,581.25	313,370.45	0.6	0.8
25830.00	bz57390	ING Groep NV EUR	13.10	338,322.33	12.69	327,782.70	354,710.17	0.6	8.7
53664.00	bd2z8s7	Italgas Spa NPV	5.53	296,730.57	5.05	270,734.88	292,975.85	0.5	4.6
4480.00	4497749	KBC Groep NV NPV	64.57	289,254.94	64.90	290,752.00	314,637.38	0.6	4.5
1113.00	4057808	L'Oreal EUR	287.97	320,515.89	441.70	491,612.10	531,998.21	1.0	1.5
700.00	4061412	LVMH Moet Hennessy EUR	626.34	438,436.64	842.80	589,960.00	638,425.43	1.2	1.5
13980.00	bd4tzk8	Oci NV Eur0.02	28.92	404,363.71	24.35	340,413.00	368,378.05	0.7	0.0

New York City Employees' Retirement System

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	16.87	416,351.60	450,555.03	0.8	4.7
5697.00	4380429	Publicis Groupe SA EUR	71.83	409,232.45	97.78	557,052.66	602,814.74	1.1	3.5
7000.00	5228658	Randstad NV EUR	50.70	354,922.44	50.94	356,580.00	385,873.18	0.7	4.5
14035.00	bywlc68	Relx PLC GBP	24.74	347,171.85	40.43	567,435.05	614,050.05	1.1	1.5
2212.00	4834108	Schneider Electric EUR	108.53	240,060.91	209.80	464,077.60	502,201.74	0.9	1.7
23916.00	bmd8f98	Stellantis NV EUR	14.38	343,942.08	24.13	577,093.08	624,501.49	1.1	0.0
16970.00	bymxps7	UniCredit SpA NPV	20.88	354,321.45	30.91	524,542.70	567,634.07	1.0	3.2
3090.00	b1xh026	Vinci EUR	110.83	342,459.51	118.40	365,856.00	395,911.20	0.7	3.8
3722.00	5671519	Wolters Kluwer EUR	76.78	285,783.21	145.85	542,853.70	587,449.33	1.1	1.4
				10,406,393.47		12,831,406.23	13,885,510.90	25.0	2.6

CASH AND EQUIVALENTS- EUR

7052.88	cash	Cash Account - EUR	1.00	7,052.88	1.00	7,052.88	7,632.28	0.0	0.0
				7,052.88		7,052.88	7,632.28	0.0	0.0

Euro Total				10,413,446.35		12,838,459.11	13,893,143.18	25.0	2.6
-------------------	--	--	--	----------------------	--	----------------------	----------------------	-------------	------------

Indian Rupee(FX= 82.9163)

COMMON STOCKS- INR

9710.00	b2qkxw0	Bajaj Auto Ltd INR	7,151.44	69,440,438.03	7,909.35	76,799,788.50	926,233.26	1.7	0.8
34854.00	6294896	Hcl Technologies Inr2	910.10	31,720,683.38	1,663.85	57,991,827.90	699,402.44	1.3	3.1
15800.00	br56kd4	Hindustan Aeronaut Inr5(Post Subd)	2,312.36	36,535,285.09	3,084.05	48,727,990.00	587,677.20	1.1	1.8
88320.00	6139726	Hindustan Zinc Inr2	340.75	30,094,796.15	306.45	27,065,664.00	326,421.71	0.6	25.5
69220.00	b0jggp5	ITC Ltd Inr1	443.00	30,664,397.06	406.30	28,124,086.00	339,186.66	0.6	3.2
7890.00	b992pt3	Pi Industries Inr1	3,705.47	29,236,143.37	3,672.70	28,977,603.00	349,480.39	0.6	0.3
8220.00	b15t569	Siemens India Ltd Inr2 (Post Subdivision)	3,806.09	31,286,029.41	4,679.25	38,463,435.00	463,882.95	0.8	0.2
10060.00	b01npj1	Tata Consultancy S Inr1	3,510.80	35,318,645.65	4,095.10	41,196,706.00	496,847.19	0.9	1.7
				294,296,418.14		347,347,100.40	4,189,131.81	7.5	3.4

Quantity	Symbol	Security	Unit Cost	Local Currency		Reporting Currency		Curr. Yield
				Total Cost	Price	Market Value	Market Value	
CASH AND EQUIVALENTS- INR								
900468.66	cash	Cash Account - INR	1.00	900,468.66	1.00	900,468.66	10,859.98	0.0
264454.07	divacc	Dividend Accrual - In	1.00	264,454.07	1.00	264,454.07	3,189.41	0.0
				1,164,922.73		1,164,922.73	14,049.39	0.0

Indian Rupee Total				295,461,340.87		348,512,023.13	4,203,181.20	7.6	3.4
---------------------------	--	--	--	-----------------------	--	-----------------------	---------------------	------------	------------

Hong Kong Dollar(FX= 7.8288)

COMMON STOCKS- HKD

872700.00	b154564	Bank of China Ltd H CNY	3.16	2,760,081.58	3.08	2,687,916.00	343,336.91	0.6	6.8
255260.00	b0b8z18	Cosco Shipping Hld H CNY	11.69	2,983,887.29	8.44	2,154,394.40	275,188.33	0.5	10.3
334800.00	6218089	Lenovo Group Ltd NPV	9.33	3,125,158.04	8.67	2,902,716.00	370,774.06	0.7	3.2
380590.00	6706250	PICC Property & CA H CNY	8.17	3,109,973.33	10.72	4,079,924.80	521,143.06	0.9	2.9
23010.00	6859927	Sun Hung Kai Prop NPV	96.71	2,225,400.80	78.95	1,816,639.50	232,045.72	0.4	5.9
139070.00	b67c2g0	Swire Properties L NPV	20.16	2,803,750.72	16.16	2,247,371.20	287,064.58	0.5	5.3
16100.00	bmmv2k8	Tencent Holdings Ltd Hkd0.00002	373.87	6,019,378.84	277.20	4,462,920.00	570,064.38	1.0	0.4
				23,027,630.60		20,351,881.90	2,599,617.04	4.7	4.2

Hong Kong Dollar Total				23,027,630.60		20,351,881.90	2,599,617.04	4.7	4.2
-------------------------------	--	--	--	----------------------	--	----------------------	---------------------	------------	------------

Japanese Yen(FX= 149.6700)

COMMON STOCKS- JPY

78340.00	6054603	Asahi Kasei Corp NPV	1,110	86,990,640	1,042	81,591,110	545,140.04	1.0	3.5
10400.00	6132101	Bridgestone Corp NPV	5,335	55,486,334	6,446	67,038,400	447,908.06	0.8	3.3
76100.00	6251448	Daiwa Securities Group NPV	761	57,932,201	1,102	83,862,200	560,314.02	1.0	3.4
35120.00	6435145	Honda Motor Co NPV	1,499	52,640,598	1,782	62,583,840	418,145.52	0.8	6.3
17000.00	6474535	Japan Tobacco Inc NPV	3,129	53,193,537	3,892	66,164,000	442,065.88	0.8	5.0
27400.00	6569464	Marubeni Corp NPV	1,848	50,624,502	2,472	67,732,800	452,547.60	0.8	1.4

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
90360.00	b0jqjtj0	Mitsubishi Chem Gp NPV	899	81,206,497	859	77,574,060	518,300.66	0.9	3.7
58260.00	6268976	Mitsubishi UFJ Lea NPV	958	55,835,598	1,033	60,182,580	402,101.82	0.7	3.0
20100.00	6597368	Mitsui Chemicals NPV	4,396	88,360,525	4,148	83,374,800	557,057.53	1.0	3.4
10100.00	b2q4cs1	MS&AD Insurance Group Holdings NPV	5,485	55,401,182	7,410	74,841,000	500,040.09	0.9	3.2
7310.00	6641801	Nitto Denko Corp NPV	11,084	81,022,533	13,750	100,512,500	671,560.77	1.2	1.9
12960.00	b1cwjm5	Nomura Real Estate Inc NPV	3,736	48,419,345	3,723	48,250,080	322,376.43	0.6	2.1
20280.00	6661144	ORIX Corp NPV	2,441	49,503,961	3,137	63,618,360	425,057.53	0.8	2.8
2510.00	6895675	Tokyo Electron NPV	22,981	57,683,502	36,870	92,543,700	618,318.30	1.1	1.0
16050.00	6895448	Tokyo Gas Co NPV	3,035	48,706,991	3,279	52,627,950	351,626.58	0.6	2.1
47000.00	6985264	Yamaha Motor Co NPV	1,090	51,219,154	1,340	62,956,500	420,635.40	0.8	3.7
				974,227,100		1,145,453,880	7,653,196.23	13.8	3.1

CASH AND EQUIVALENTS- JPY

2950150.00	divacc	Dividend Accrual - Jp	1	2,950,150	1	2,950,150	19,711.03	0.0	0.0
				2,950,150		2,950,150	19,711.03	0.0	0.0

Japanese Yen Total				977,177,250		1,148,404,030	7,672,907.26	13.8	3.1
---------------------------	--	--	--	--------------------	--	----------------------	---------------------	-------------	------------

Mexican Peso(FX= 17.0665)

COMMON STOCKS- MXN

66200.00	2392471	Gpo Bimbo SAB Ser A NPV	93.66	6,200,443.08	71.30	4,720,060.00	276,568.72	0.5	0.6
51860.00	2421041	Gpo Fin Banorte NPV Series O	129.95	6,739,451.05	176.22	9,138,769.20	535,479.99	1.0	0.0
				12,939,894.13		13,858,829.20	812,048.70	1.5	0.2

Mexican Peso Total				12,939,894.13		13,858,829.20	812,048.70	1.5	0.2
---------------------------	--	--	--	----------------------	--	----------------------	-------------------	------------	------------

Quantity		Symbol	Security	Unit Cost	Local Currency		Reporting Currency			Curr. Yield
					Total Cost	Price	Market Value	Market Value	% Assets	
Polish Zloty(FX= 3.9879)										
COMMON STOCKS- PLN										
13730.00	5978953		Asseco Poland SA Pln1.00	73.39	1,007,596.69	74.95	1,029,063.50	258,046.47	0.5	4.1
					1,007,596.69		1,029,063.50	258,046.47	0.5	4.1
Polish Zloty Total					1,007,596.69		1,029,063.50	258,046.47	0.5	4.1
Norwegian Krone(FX= 10.5993)										
COMMON STOCKS- NOK										
8800.00	7751259		Yara International NOK	433.14	3,811,624.61	330.00	2,904,000.00	273,981.65	0.5	1.5
					3,811,624.61		2,904,000.00	273,981.65	0.5	1.5
Norwegian Krone Total					3,811,624.61		2,904,000.00	273,981.65	0.5	1.5
Turkish Lira(FX= 31.2198)										
COMMON STOCKS- TRY										
32770.00	b03my33		Tofas Otomobil Fab Try1	137.84	4,517,169.76	267.50	8,765,975.00	280,783.00	0.5	0.7
					4,517,169.76		8,765,975.00	280,783.00	0.5	0.7
Turkish Lira Total					4,517,169.76		8,765,975.00	280,783.00	0.5	0.7
Thai Baht(FX= 35.8650)										
COMMON STOCKS- THB										
48800.00	b0166d1		Bumrungrad Hoptl THB (Local)	229.50	11,199,779.99	224.00	10,931,200.00	304,787.40	0.5	2.0
161750.00	bkxld77		Intouch Holdings P Thb1 (Local)	74.79	12,096,664.95	67.75	10,958,562.50	305,550.33	0.6	4.7
					23,296,444.94		21,889,762.50	610,337.72	1.1	3.3
CASH AND EQUIVALENTS- THB										
247477.50	divacc		Dividend Accrual - Th	1.00	247,477.50	1.00	247,477.50	6,900.25	0.0	0.0
					247,477.50		247,477.50	6,900.25	0.0	0.0
Thai Baht Total					23,543,922.44		22,137,240.00	617,237.98	1.1	3.3

Quantity		Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
					Total Cost	Price		Market Value	% Assets	
South Korean Won(FX= 1,331.6005)										
COMMON STOCKS- KRW										
45847.00	bb96z33	Jb Financial Group KRW		8,647.76	396,473,770.00	13,160.00	603,346,520.00	453,098.92	0.8	6.5
5760.00	6490928	Kia Motors Corp KRW		83,233.12	479,422,790.00	124,500.00	717,120,000.00	538,540.10	1.0	4.5
10827.00	6771720	Samsung Electronic KRW		69,546.91	752,984,374.00	73,400.00	794,701,800.00	596,802.19	1.1	1.9
					1,628,880,934.00		2,115,168,320.00	1,588,441.21	2.9	4.1
CASH AND EQUIVALENTS- KRW										
24593052.00	divacc	Dividend Accrual - Kr		1.00	24,593,052.00	1.00	24,593,052.00	18,468.80	0.0	0.0
					24,593,052.00		24,593,052.00	18,468.80	0.0	0.0
South Korean Won Total					1,653,473,986.00		2,139,761,372.00	1,606,910.01	2.9	4.1
Swedish Krona(FX= 10.3474)										
COMMON STOCKS- SEK										
29950.00	4813345	Skand Enskilda Bkn Ser A NPV		123.14	3,688,181.40	153.80	4,606,310.00	445,163.78	0.8	5.5
					3,688,181.40		4,606,310.00	445,163.78	0.8	5.5
Swedish Krona Total					3,688,181.40		4,606,310.00	445,163.78	0.8	5.5
Chilean Peso(FX= 967.0151)										
COMMON STOCKS- CLP										
6512260.00	bymlzd6	Enel Chile SA NPV		46.62	303,619,518.00	58.03	377,906,447.80	390,796.88	0.7	7.9
					303,619,518.00		377,906,447.80	390,796.88	0.7	7.9
CASH AND EQUIVALENTS- CLP										
1986400.00	cash	Cash Account - CL		1.00	1,986,400.00	1.00	1,986,400.00	2,054.16	0.0	0.0
					1,986,400.00		1,986,400.00	2,054.16	0.0	0.0
Chilean Peso Total					305,605,918.00		379,892,847.80	392,851.04	0.7	7.8

			Local Currency		Reporting Currency				
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
Swiss Franc(FX= 0.8806)									
COMMON STOCKS- CHF									
1280.00	b142s60	Kuehne&Nagel Intl Chf1 (Regd)	259.22	331,803.10	297.60	380,928.00	432,602.35	0.8	2.0
6336.00	7123870	Nestle SA CHF (Regd)	102.01	646,363.63	91.76	581,391.36	660,259.34	1.2	3.3
5549.00	7103065	Novartis AG CHF (Regd)	84.63	469,592.21	89.49	496,580.01	563,943.00	1.0	3.7
1787.00	7110388	Roche Holdings AG Genusscheine NPV	257.96	460,981.61	231.95	414,494.65	470,722.45	0.8	4.1
25429.00	brjl176	UBS Group AG CHF (Regd)	17.11	435,115.72	25.21	641,065.09	728,028.04	1.3	1.4
929.00	5983816	Zurich Insurance CHF	366.83	340,788.53	470.00	436,630.00	495,860.54	0.9	5.5
				2,684,644.78		2,951,089.11	3,351,415.72	6.0	3.2
Swiss Franc Total				2,684,644.78		2,951,089.11	3,351,415.72	6.0	3.2
Taiwan Dollar(FX= 31.6095)									
COMMON STOCKS- TWD									
73230.00	6324500	Evergreen Marine C TWD	149.97	10,982,274.00	165.50	12,119,565.00	383,415.27	0.7	10.9
13800.00	6372480	Mediatek Inc TWD	788.06	10,875,183.00	1,140.00	15,732,000.00	497,698.48	0.9	4.8
26740.00	6346333	Novatek Microelect TWD	437.00	11,685,406.00	601.00	16,070,740.00	508,414.88	0.9	1.5
51145.00	6889106	Taiwan Semicon Man TWD	419.75	21,468,091.00	690.00	35,290,050.00	1,116,438.10	2.0	1.9
				55,010,954.00		79,212,355.00	2,505,966.72	4.5	3.8
CASH AND EQUIVALENTS- TWD									
262852.00	cash	Cash Account - TWD	1.00	262,852.00	1.00	262,852.00	8,315.60	0.0	0.0
				262,852.00		262,852.00	8,315.60	0.0	0.0
Taiwan Dollar Total				55,273,806.00		79,475,207.00	2,514,282.32	4.5	3.7

Quantity	Symbol	Security	Local Currency				Reporting Currency		Curr. Yield
			Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	
South African Rand(FX= 19.1837)									
COMMON STOCKS- ZAR									
2220.00	bn0vx82	Naspers NPV (Post Rev Split)	2,563.81	5,691,657.43	3,155.14	7,004,410.80	365,122.09	0.7	0.3
100390.00	b0l6750	Sanlam ZAR	67.83	6,809,680.76	73.55	7,383,684.50	384,892.66	0.7	4.2
				12,501,338.19		14,388,095.30	750,014.74	1.4	2.3
South African Rand Total				12,501,338.19		14,388,095.30	750,014.74	1.4	2.3
Total Portfolio			3,410,798,184.18				55,509,366.55	100.0	3.0

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Hong Kong Dollar								
2/9/2024	2/15/2024	70.00	bd8gl18	Postal Savings Ban 'H' Cny1	7.82185	3.84	269.01	34.39
Hong Kong Dollar Total							269.01	34.39

Ex-Date	Pay-Date	Symbol	Security	Amount
COMMON STOCKS- AUD				
2/23/2024	2/23/2024	b03fyz4	Goodman Group NPV (Stapled Units)	453.00
2/28/2024	3/27/2024	6086253	Fortescue Metals G NPV	20,633.78
				21,086.77
COMMON STOCKS- BRL				
2/9/2024	2/22/2024	b9n3sq0	BB Seguridade Part NPV	12,175.30
				12,175.30
COMMON STOCKS- GBP				
2/22/2024	3/25/2024	0989529	AstraZeneca USD	6,379.92
2/22/2024	3/22/2024	b10rzp7	Unilever PLC GBP	3,203.98
2/29/2024	4/17/2024	0237400	Diageo Ord Gbp0.28 101/108	3,811.05
				13,394.95
COMMON STOCKS- CAD				
2/27/2024	3/28/2024	2566124	Sun Life Financial Inc	5,288.27
				5,288.27
COMMON STOCKS- EUR				
2/5/2024	2/14/2024	b929f46	ASML Holding NV EUR	1,202.94
2/26/2024	2/28/2024	5889505	Infineon Technology Ord NPV (Regd)	2,446.76
				3,649.70
COMMON STOCKS- INR				
2/8/2024	2/27/2024	b0jggp5	ITC Ltd Inr1	3,967.65
2/16/2024	2/16/2024	b15t569	Siemens India Ltd Inr2 (Post Subdivision)	-7.92
2/20/2024	3/1/2024	br56kd4	Hindustan Aeronaut Inr5(Post Subd)	3,187.39
2/21/2024	2/29/2024	b992pt3	Pi Industries Inr1	451.88
				7,599.00
COMMON STOCKS- THB				
2/20/2024	4/19/2024	bkxld77	Intouch Holdings P Thb1 (Local)	6,862.46
				6,862.46

Ex-Date	Pay-Date	Symbol	Security	Amount
CASH AND EQUIVALENTS				
2/1/2024	2/1/2024	cash	Cash Account - USD	17,550.52
				17,550.52
NET INCOME				87,606.98