



ATIVO
CAPITAL

Monthly Report

Account

New York City Employees' Retirement System

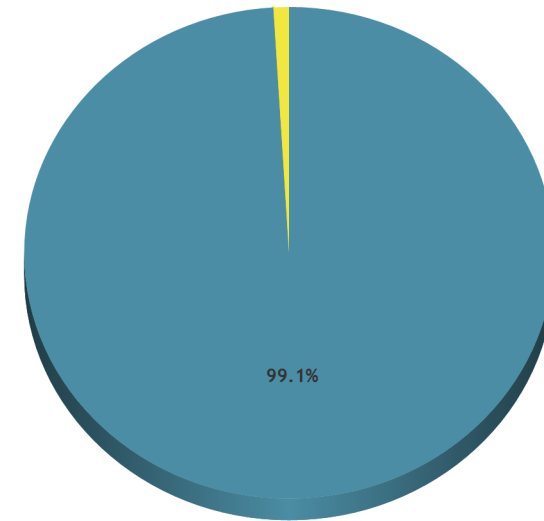
3/31/2024



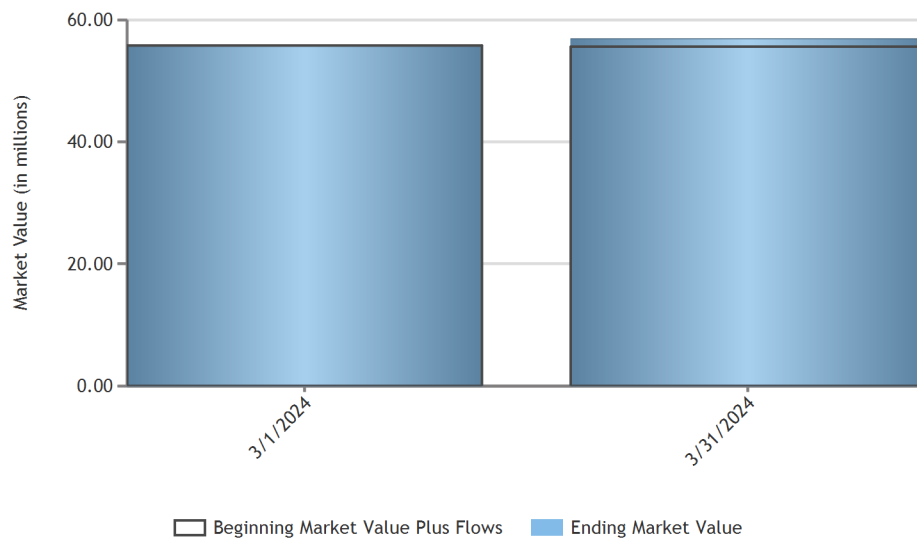
Activity Summary

	Month to Date	Year to Date
Beginning Value	55,509,366.55	35,540,330.01
Net Contributions/Withdrawals	-193,526.22	17,806,128.58
Realized Gains	17,069.03	-398,789.03
Unrealized Gains	1,262,193.96	3,528,591.91
Income Received	294,890.53	413,732.38
Ending Value	56,889,993.84	56,889,993.84

Portfolio Allocation as of 3/31/2024

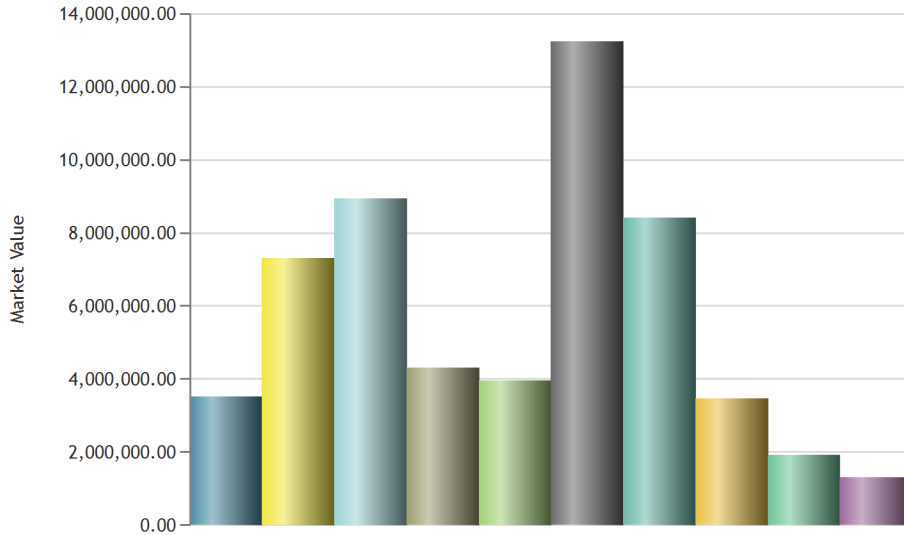


Change in Portfolio



Asset Class	Market Value	% Assets	Curr. Yield
Equities	56,354,134.40	99.1	3.0
Cash and Equivalents	535,859.45	0.9	1.5
Total	56,889,993.84	100.0	3.0

Portfolio Allocation as of 3/31/2024

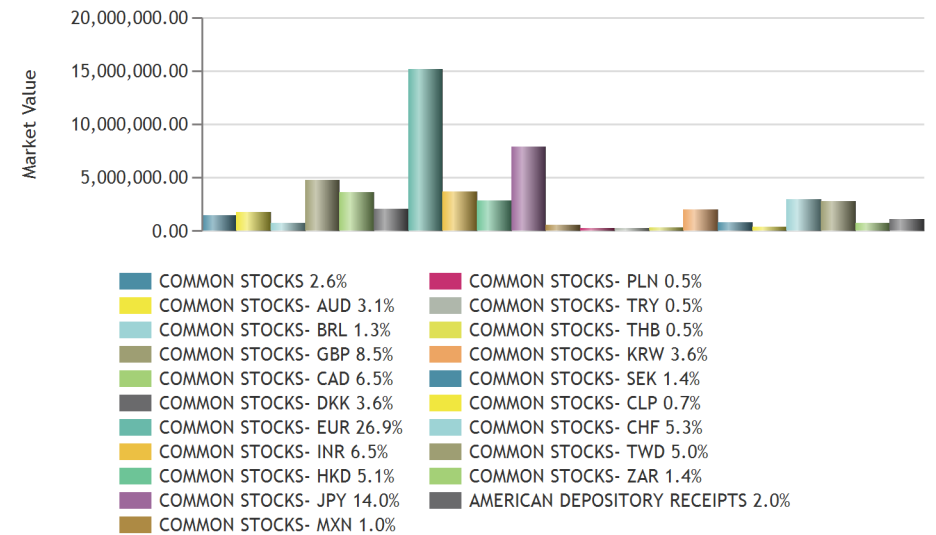


Industry Sector	Market Value	% Equity	% Assets
MATERIALS	3,510,164.74	6.2	6.2
INDUSTRIALS	7,308,465.75	13.0	12.8
CONSUMER DISCRETIONARY	8,938,363.26	15.9	15.7
CONSUMER STAPLES	4,309,661.62	7.6	7.6
HEALTHCARE	3,953,531.32	7.0	6.9
FINANCIALS	13,236,738.83	23.5	23.3
INFORMATION TECHNOLOGY	8,411,743.52	14.9	14.8
COMMUNICATION SERVICES	3,458,981.64	6.1	6.1
UTILITIES	1,919,743.59	3.4	3.4
REAL ESTATE	1,306,740.13	2.3	2.3
Equity Total	56,354,134.40	100.0	99.1

Top 10 Holdings

Symbol	Security	Market Value	% Assets
6889106	Taiwan Semicon Man TWD	1,398,517.19	2.5
bp6kmj1	Novo Nordisk As Ser'b'dkk0.1	1,220,663.98	2.1
b929f46	ASML Holding NV EUR	1,117,748.07	2.0
bmmv2k8	Tencent Holdings Ltd Hkd0.00002	830,685.69	1.5
4061412	LVMH Moet Hennessy EUR	810,356.34	1.4
5501906	BBVA (Bilb-Viz-Arg) EUR	747,942.28	1.3
7103065	Novartis AG CHF (Regd)	691,529.62	1.2
7123870	Nestle SA CHF (Regd)	673,556.12	1.2
brjl176	UBS Group AG CHF (Regd)	663,979.86	1.2
6771720	Samsung Electronic KRW	662,688.80	1.2
Top 10 Holdings Total		8,817,667.95	15.5

Equity Allocation by Security Type



Quantity		Symbol	Security	Unit Cost	Local Currency		Reporting Currency			Curr. Yield
					Total Cost	Price	Market Value	Market Value	% Assets	
US Dollar(FX= 1.0000)										
COMMON STOCKS										
3359.00	chkp	Check Point Software Tech Ltd		131.21	440,739.61	164.01	550,909.59	550,909.59	1.0	0.0
2090.00	bap	Credicorp Ltd		148.29	309,920.99	169.43	354,108.70	354,108.70	0.6	4.0
1680.00	iclr	Icon PLC		251.14	421,907.64	335.95	564,396.00	564,396.00	1.0	0.0
					1,172,568.25		1,469,414.29	1,469,414.29	2.6	1.0
AMERICAN DEPOSITORY RECEIPTS										
2296.00	baba	Alibaba Group Holding Ltd Sp ADS		192.12	441,114.41	72.36	166,138.56	166,138.56	0.3	1.4
6070.00	rdy	Dr Reddys Laboratories Ltd ADR		57.47	348,859.24	73.35	445,234.50	445,234.50	0.8	0.6
2810.00	ntes	Netease Inc Sp ADR		70.64	198,486.17	103.47	290,750.70	290,750.70	0.5	2.5
12340.00	vips	Vipshop Holdings Limited Sponsored ADSA		10.68	131,771.46	16.55	204,227.00	204,227.00	0.4	2.5
					1,120,231.28		1,106,350.76	1,106,350.76	1.9	1.5
CASH AND EQUIVALENTS										
	cash	Cash Account - USD			256,192.01		256,192.01	256,192.01	0.5	3.2
	divacc	Dividend Accrual - US			9,117.25		9,117.25	9,117.25	0.0	0.0
					265,309.26		265,309.26	265,309.26	0.5	3.1
US Dollar Total					2,558,108.79		2,841,074.31	2,841,074.31	5.0	1.4
Australian Dollar(FX= 1.5328)										
COMMON STOCKS- AUD										
23940.00	6065586	Aust & NZ Bank Group NPV		25.78	617,260.86	29.40	703,836.00	459,182.60	0.8	5.3
29420.00	6086253	Fortescue Metals G NPV		17.61	517,969.21	25.70	756,094.00	493,275.71	0.9	8.1
18860.00	b03fyz4	Goodman Group NPV (Stapled Units)		21.98	414,474.35	33.81	637,656.60	416,007.16	0.7	0.9
3000.00	b28ytc2	Macquarie Group Ltd NPV		168.56	505,665.32	199.70	599,100.00	390,852.83	0.7	3.1
					2,055,369.73		2,696,686.60	1,759,318.29	3.1	4.5

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
CASH AND EQUIVALENTS- AUD									
31773.60	cash	Cash Account - AUD	1.00	31,773.60	1.00	31,773.60	20,729.10	0.0	0.0
				31,773.60		31,773.60	20,729.10	0.0	0.0
Australian Dollar Total				2,087,143.33		2,728,460.20	1,780,047.39	3.1	4.5
Brazilian Real(FX= 5.0056)									
COMMON STOCKS- BRL									
48050.00	b9n3sq0	BB Seguridade Part NPV	36.01	1,730,101.68	32.52	1,562,586.00	312,170.69	0.5	8.8
86790.00	bpblv81	Vibra Energia SA NPV	25.09	2,177,637.53	25.01	2,170,617.90	433,642.24	0.8	0.0
				3,907,739.21		3,733,203.90	745,812.93	1.3	3.7
Brazilian Real Total				3,907,739.21		3,733,203.90	745,812.93	1.3	3.7
British Pound Sterling(FX= 0.7916)									
COMMON STOCKS- GBP									
4270.00	0989529	AstraZeneca USD	108.04	461,320.95	106.78	455,950.60	575,979.56	1.0	2.1
54534.00	bvyvfw2	Auto Trader Group GBP	5.63	306,757.60	7.00	381,847.07	482,368.28	0.8	1.0
9410.00	0237400	Diageo Ord Gbp0.28 101/108	34.62	325,803.97	29.26	275,289.55	347,759.50	0.6	3.5
11208.00	b19nlv4	Experian Ord USD	22.20	248,813.51	34.54	387,124.32	489,034.76	0.9	1.3
4050.00	bhjyc05	Intercontinental Hotels Ord Gbp0.208521303	82.54	334,287.66	82.42	333,801.00	421,674.08	0.7	1.8
51220.00	b17bbq5	Investec Ord GBP	5.34	273,639.32	5.32	272,285.52	343,964.66	0.6	5.2
104014.00	0560399	Legal & General Gp Ord GBP	2.73	284,071.91	2.54	264,611.62	334,270.60	0.6	8.0
5270.00	3208986	Next GBP	67.52	355,816.96	92.32	486,526.40	614,604.43	1.1	2.2
32660.00	0677608	Pearson Ord GBP	10.29	336,117.95	10.42	340,317.20	429,905.67	0.8	2.2
6336.00	0718875	Rio Tinto GBP	47.38	300,177.99	50.17	317,877.12	401,558.24	0.7	6.8

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
6960.00	b10rzp7	Unilever PLC GBP	40.76	283,702.81	39.76	276,694.80	349,534.68	0.6	3.7
				3,510,510.63		3,792,325.19	4,790,654.47	8.4	3.2

CASH AND EQUIVALENTS- GBP

21517.30	divacc	Dividend Accrual - GB	1.00	21,517.30	1.00	21,517.30	27,181.73	0.0	0.0
				21,517.30		21,517.30	27,181.73	0.0	0.0

British Pound Sterling Total				3,532,027.93		3,813,842.49	4,817,836.20	8.5	3.1
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Canadian Dollar(FX= 1.3533)

COMMON STOCKS- CAD

9407.00	bl56kn2	Alimentation Couche-Tard Inc	57.96	545,265.37	77.31	727,255.17	537,413.76	0.9	0.9
6630.00	2170525	Canadian Imperial Bank Comm Toronto O	65.71	435,630.00	68.67	455,282.10	336,436.06	0.6	5.2
4615.00	bj2l575	CGI Inc Cl A	100.23	462,538.52	149.44	689,665.60	509,636.50	0.9	0.0
5077.00	2077303	National Bank Cand Montreal Qu	102.20	518,846.06	114.06	579,082.62	427,919.91	0.8	3.7
5645.00	2754383	Royal Bank of Canada Montreal Que	116.04	655,053.82	136.62	771,219.90	569,902.01	1.0	4.0
9166.00	2566124	Sun Life Financial Inc	69.27	634,966.30	73.91	677,459.06	500,616.34	0.9	4.2
6750.00	2897222	Toronto Dominion Bank Ont	85.62	577,922.08	81.75	551,812.50	407,768.34	0.7	4.8
2679.00	2956662	Weston George Ltd	129.38	346,600.79	183.01	490,283.79	362,300.97	0.6	1.6
				4,176,822.94		4,942,060.74	3,651,993.90	6.4	2.9

CASH AND EQUIVALENTS- CAD

7149.48	cash	Cash Account - CAD	1.00	7,149.48	1.00	7,149.48	5,283.19	0.0	0.0
14904.97	divacc	Dividend Accrual - CA	1.00	14,904.97	1.00	14,904.97	11,014.20	0.0	0.0
				22,054.45		22,054.45	16,297.40	0.0	0.0

Canadian Dollar Total				4,198,877.39		4,964,115.19	3,668,291.29	6.4	2.9
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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= 6.9065)									
COMMON STOCKS- DKK									
1777.00	b1wt5g2	DSV DKK	1,366.84	2,428,879.84	1,122.00	1,993,794.00	288,683.70	0.5	0.2
9566.00	bp6kmj1	Novo Nordisk As Ser'b'dkk0.1	466.41	4,461,634.01	881.30	8,430,515.80	1,220,663.98	2.1	1.1
3320.00	b44txx8	Pandora AS DKK	792.38	2,630,697.88	1,114.50	3,700,140.00	535,747.48	0.9	1.6
				9,521,211.73		14,124,449.80	2,045,095.17	3.6	1.1
CASH AND EQUIVALENTS- DKK									
97397.62	cash	Cash Account - DKK	1.00	97,397.62	1.00	97,397.62	14,102.31	0.0	0.0
				97,397.62		97,397.62	14,102.31	0.0	0.0
Danish Krone Total				9,618,609.35		14,221,847.42	2,059,197.48	3.6	1.1
Euro(FX= 0.9259)									
COMMON STOCKS- EUR									
9790.00	b01flq6	ACS Actividades Co EUR	40.12	392,796.78	38.78	379,656.20	410,028.66	0.7	4.1
1550.00	5231485	Allianz SE NPV (Regd) (Vinkuliert)	226.86	351,632.55	277.80	430,590.00	465,037.16	0.8	5.0
1160.00	b929f46	ASML Holding NV EUR	653.99	758,632.12	892.20	1,034,952.00	1,117,748.07	2.0	0.7
39820.00	bywp840	Banca Mediolanum NPV	8.47	337,462.34	10.18	405,367.60	437,796.97	0.8	6.9
3849.00	5756029	Bayer Motoren Werk EUR	79.65	306,562.98	106.96	411,689.04	444,624.13	0.8	5.6
62730.00	5501906	BBVA (Bilb-Viz-Arg) EUR	5.92	371,122.05	11.04	692,539.20	747,942.28	1.3	4.0
1870.00	4163437	Cap Gemini EUR	179.81	336,249.13	213.30	398,871.00	430,780.65	0.8	1.6
390.00	4061393	Christian Dior SE EUR	775.89	302,597.78	776.50	302,835.00	327,061.77	0.6	1.7
12800.00	5806225	Colruyt Group NV NPV	43.38	555,295.85	42.82	548,096.00	591,943.63	1.0	0.0
19522.00	5842359	Deutsche Telekom NPV (Regd)	17.51	341,813.89	22.50	439,245.00	474,384.56	0.8	3.1
4200.00	b13x013	Eiffage EUR	90.04	378,174.54	105.15	441,630.00	476,960.36	0.8	3.9
5750.00	b0cch46	Heineken Holding EUR	74.66	429,294.26	74.80	430,100.00	464,507.96	0.8	2.3
33470.00	b288c92	Iberdrola SA EUR	9.10	304,446.04	11.50	384,737.65	415,516.63	0.7	1.5
8750.00	5889505	Infineon Technology Ord NPV (Regd)	36.88	322,690.60	31.52	275,756.25	297,816.73	0.5	0.9
25830.00	bz57390	ING Groep NV EUR	13.10	338,322.33	15.25	393,804.18	425,308.48	0.7	7.3
53664.00	bd2z8s7	Italgas Spa NPV	5.53	296,730.57	5.40	289,785.60	312,968.42	0.6	6.5
4480.00	4497749	KBC Groep NV NPV	64.57	289,254.94	69.42	311,001.60	335,881.70	0.6	4.2

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	
1113.00	4057808	L'Oreal EUR	287.97	320,515.89	438.65	488,217.45	527,274.80	0.9	1.5
900.00	4061412	LVMH Moet Hennessy EUR	680.57	612,511.68	833.70	750,330.00	810,356.34	1.4	1.6
5370.00	5529027	Mercedes-Benz Group AG	72.59	389,818.14	73.81	396,359.70	428,068.44	0.8	7.2
24680.00	7107250	Opap(Org Of Footb) EUR (Cr)	13.65	336,874.49	16.68	411,662.40	444,595.36	0.8	11.1
5697.00	4380429	Publicis Groupe SA EUR	71.83	409,232.45	101.05	575,681.85	621,736.35	1.1	3.4
7000.00	5228658	Randstad NV EUR	50.70	354,922.44	48.92	342,440.00	369,835.17	0.7	4.7
13005.00	bywlc68	Relx PLC GBP	25.31	329,100.50	40.15	522,150.75	563,922.76	1.0	1.5
2212.00	4834108	Schneider Electric EUR	108.53	240,060.91	209.65	463,745.80	500,845.42	0.9	1.7
2830.00	5727973	Siemens AG NPV (Regd)	184.08	520,933.73	176.96	500,796.80	540,860.50	1.0	2.1
20306.00	bmd8f98	Stellantis NV EUR	14.89	302,332.60	26.33	534,555.45	577,319.84	1.0	0.0
16080.00	bymxps7	UniCredit SpA NPV	21.03	338,220.46	35.18	565,614.00	610,863.07	1.1	5.1
3090.00	b1xh026	Vinci EUR	110.83	342,459.51	118.76	366,968.40	396,325.84	0.7	3.8
3722.00	5671519	Wolters Kluwer EUR	76.78	285,783.21	145.20	540,434.40	583,669.11	1.0	1.4
				11,195,844.75		14,029,613.32	15,151,981.17	26.6	3.2

CASH AND EQUIVALENTS- EUR

13566.00	divacc	Dividend Accrual - Eu	1.00	13,566.00	1.00	13,566.00	14,651.28	0.0	0.0
				13,566.00		13,566.00	14,651.28	0.0	0.0

Euro Total				11,209,410.75		14,043,179.32	15,166,632.45	26.7	3.2
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Indian Rupee(FX= 83.4025)

COMMON STOCKS- INR

66850.00	b3wqh49	Adani Power Ltd INR	523.87	35,020,779.07	533.80	35,684,530.00	427,859.24	0.8	0.0
5620.00	b2qkxw0	Bajaj Auto Ltd INR	7,161.05	40,245,104.73	9,148.15	51,412,603.00	616,439.59	1.1	0.7
34854.00	6294896	Hcl Technologies Inr2	910.10	31,720,683.38	1,543.55	53,798,891.70	645,051.31	1.1	3.4
15800.00	br56kd4	Hindustan Aeronaut Inr5(Post Subd)	2,312.36	36,535,285.09	3,327.00	52,566,600.00	630,276.07	1.1	1.7
7890.00	b992pt3	Pi Industries Inr1	3,705.47	29,236,143.37	3,867.55	30,514,969.50	365,875.96	0.6	0.3
8220.00	b15t569	Siemens India Ltd Inr2 (Post Subdivision)	3,806.09	31,286,029.41	5,374.05	44,174,691.00	529,656.68	0.9	0.2

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
10060.00	b01npj1	Tata Consultancy S Inr1	3,510.80	35,318,645.65	3,876.30	38,995,578.00	467,558.86	0.8	1.8
				239,362,670.70		307,147,863.20	3,682,717.70	6.5	1.3

Indian Rupee Total				239,362,670.70		307,147,863.20	3,682,717.70	6.5	1.3
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Hong Kong Dollar(FX= 7.8264)

COMMON STOCKS- HKD

872700.00	b154564	Bank of China Ltd H CNY	3.16	2,760,081.58	3.23	2,818,821.00	360,165.98	0.6	7.3
255260.00	b0b8z18	Cosco Shipping Hld H CNY	11.69	2,983,887.29	8.23	2,100,789.80	268,421.80	0.5	9.0
334800.00	6218089	Lenovo Group Ltd NPV	9.33	3,125,158.04	9.07	3,036,636.00	387,996.60	0.7	3.1
380590.00	6706250	PICC Property & CA H CNY	8.17	3,109,973.33	10.32	3,927,688.80	501,848.07	0.9	4.7
23010.00	6859927	Sun Hung Kai Prop NPV	96.71	2,225,400.80	75.45	1,736,104.50	221,825.28	0.4	6.2
139070.00	b67c2g0	Swire Properties L NPV	20.16	2,803,750.72	16.44	2,286,310.80	292,126.16	0.5	6.4
21400.00	bmmv2k8	Tencent Holdings Ltd Hkd0.00002	353.07	7,555,783.50	303.80	6,501,320.00	830,685.69	1.5	1.1
				24,564,035.26		22,407,670.90	2,863,069.58	5.0	4.5

Hong Kong Dollar Total				24,564,035.26		22,407,670.90	2,863,069.58	5.0	4.5
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Japanese Yen(FX= 151.3450)

COMMON STOCKS- JPY

78340.00	6054603	Asahi Kasei Corp NPV	1,110	86,990,640	1,112	87,114,080	575,599.33	1.0	3.2
10400.00	6132101	Bridgestone Corp NPV	5,335	55,486,334	6,656	69,222,400	457,381.48	0.8	3.2
76100.00	6251448	Daiwa Securities Group NPV	761	57,932,201	1,151	87,591,100	578,751.20	1.0	3.2
35120.00	6435145	Honda Motor Co NPV	1,499	52,640,598	1,891	66,411,920	438,811.46	0.8	5.9
17000.00	6474535	Japan Tobacco Inc NPV	3,129	53,193,537	4,054	68,918,000	455,370.18	0.8	4.8
27400.00	6569464	Marubeni Corp NPV	1,848	50,624,502	2,629	72,034,600	475,962.87	0.8	1.3
90360.00	b0jqjtj0	Mitsubishi Chem Gp NPV	899	81,206,497	916	82,769,760	546,894.58	1.0	3.5
58260.00	6268976	Mitsubishi UFJ Lea NPV	958	55,835,598	1,070	62,338,200	411,894.68	0.7	2.9

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	
20100.00	6597368	Mitsui Chemicals NPV	4,396	88,360,525	4,331	87,053,100	575,196.41	1.0	3.2
30300.00	b2q4cs1	MS&AD Insurance Group Holdings NPV	1,828	55,401,182	2,711	82,143,300	542,755.29	1.0	3.0
6060.00	6641801	Nitto Denko Corp NPV	11,101	67,273,154	13,780	83,506,800	551,764.51	1.0	1.9
12960.00	b1cwjm5	Nomura Real Estate Inc NPV	3,736	48,419,345	4,400	57,024,000	376,781.53	0.7	1.8
20280.00	6661144	ORIX Corp NPV	2,441	49,503,961	3,299	66,903,720	442,060.99	0.8	2.7
2510.00	6895675	Tokyo Electron NPV	22,981	57,683,502	39,570	99,320,700	656,253.59	1.2	0.9
16050.00	6895448	Tokyo Gas Co NPV	3,035	48,706,991	3,511	56,351,550	372,338.37	0.7	2.0
47000.00	6985264	Yamaha Motor Co NPV	1,090	51,219,154	1,424	66,904,500	442,066.14	0.8	3.5
				960,477,721		1,195,607,730	7,899,882.59	13.9	2.9

CASH AND EQUIVALENTS- JPY

700000.00	cash	Cash Account - JPY	1	700,000	1	700,000	4,625.19	0.0	0.0
13927301.00	divacc	Dividend Accrual - Jp	1	13,927,301	1	13,927,301	92,023.53	0.2	0.0
				14,627,301		14,627,301	96,648.72	0.2	0.0
Japanese Yen Total				975,105,022		1,210,235,031	7,996,531.31	14.1	2.9

Mexican Peso(FX= 16.6217)

COMMON STOCKS- MXN

51860.00	2421041	Gpo Fin Banorte NPV Series O	129.95	6,739,451.05	176.37	9,146,548.20	550,275.89	1.0	0.0
				6,739,451.05		9,146,548.20	550,275.89	1.0	0.0
Mexican Peso Total				6,739,451.05		9,146,548.20	550,275.89	1.0	0.0

Polish Zloty(FX= 3.9877)

COMMON STOCKS- PLN

13730.00	5978953	Assec Poland SA Pln1.00	73.39	1,007,596.69	77.50	1,064,075.00	266,835.94	0.5	4.7
				1,007,596.69		1,064,075.00	266,835.94	0.5	4.7
Polish Zloty Total				1,007,596.69		1,064,075.00	266,835.94	0.5	4.7

New York City Employees' Retirement System

Quantity		Symbol	Security	Unit Cost	Local Currency		Price	Market Value	Reporting Currency		Curr. Yield
					Total Cost				Market Value	% Assets	
Turkish Lira(FX= 32.3520)											
COMMON STOCKS- TRY											
32770.00	b03my33	Tofas Otomobil Fab Try1		137.84	4,517,169.76	277.00	9,077,290.00	280,578.94	0.5	7.2	
					4,517,169.76		9,077,290.00	280,578.94	0.5	7.2	
Turkish Lira Total					4,517,169.76		9,077,290.00	280,578.94	0.5	7.2	
Thai Baht(FX= 36.4875)											
COMMON STOCKS- THB											
161750.00	bkxld77	Intouch Holdings P Thb1 (Local)		74.79	12,096,664.95	69.00	11,160,750.00	305,878.73	0.5	4.6	
					12,096,664.95		11,160,750.00	305,878.73	0.5	4.6	
CASH AND EQUIVALENTS- THB											
385825.50	divacc	Dividend Accrual - Th		1.00	385,825.50	1.00	385,825.50	10,574.18	0.0	0.0	
					385,825.50		385,825.50	10,574.18	0.0	0.0	
Thai Baht Total					12,482,490.45		11,546,575.50	316,452.91	0.6	4.4	
South Korean Won(FX= 1,346.2502)											
COMMON STOCKS- KRW											
45847.00	bb96z33	Jb Financial Group KRW		8,647.76	396,473,770.00	13,200.00	605,180,400.00	449,530.47	0.8	6.5	
5760.00	6490928	Kia Motors Corp KRW		83,233.12	479,422,790.00	110,200.00	634,752,000.00	471,496.38	0.8	5.1	
2470.00	bmbp900	Krafton Inc Krw100		231,370.59	571,485,365.00	247,000.00	610,090,000.00	453,177.34	0.8	0.0	
10827.00	6771720	Samsung Electronic KRW		69,546.91	752,984,374.00	82,400.00	892,144,800.00	662,688.80	1.2	1.7	
					2,200,366,299.00		2,742,167,200.00	2,036,893.00	3.6	3.2	
CASH AND EQUIVALENTS- KRW											
55435359.00	divacc	Dividend Accrual - Kr		1.00	55,435,359.00	1.00	55,435,359.00	41,177.61	0.1	0.0	
					55,435,359.00		55,435,359.00	41,177.61	0.1	0.0	
South Korean Won Total					2,255,801,658.00		2,797,602,559.00	2,078,070.61	3.7	3.1	

Quantity		Symbol	Security	Local Currency			Reporting Currency			Curr. Yield
				Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	
Swedish Krona(FX= 10.6926)										
COMMON STOCKS- SEK										
29950.00	4813345	Skand Enskilda Bkn Ser A NPV	123.14	3,688,181.40	144.95	4,341,252.50	406,005.32	0.7	5.9	
14390.00	b1qh830	Volvo Ab Ser B NPV	304.70	4,384,610.18	290.10	4,174,539.00	390,413.84	0.7	6.2	
				8,072,791.58		8,515,791.50	796,419.16	1.4	6.0	
CASH AND EQUIVALENTS- SEK										
259020.00	divacc	Dividend Accrual - SE	1.00	259,020.00	1.00	259,020.00	24,224.23	0.0	0.0	
				259,020.00		259,020.00	24,224.23	0.0	0.0	
Swedish Krona Total				8,331,811.58		8,774,811.50	820,643.39	1.4	5.9	
Chilean Peso(FX= 980.8499)										
COMMON STOCKS- CLP										
6512260.00	bymldz6	Enel Chile SA NPV	46.62	303,619,518.00	58.90	383,572,114.00	391,060.93	0.7	7.8	
				303,619,518.00		383,572,114.00	391,060.93	0.7	7.8	
Chilean Peso Total				303,619,518.00		383,572,114.00	391,060.93	0.7	7.8	
Swiss Franc(FX= 0.9007)										
COMMON STOCKS- CHF										
6336.00	7123870	Nestle SA CHF (Regd)	102.01	646,363.63	95.75	606,672.00	673,556.12	1.2	3.1	
7129.00	7103065	Novartis AG CHF (Regd)	85.19	607,324.40	87.37	622,860.73	691,529.62	1.2	3.8	
1787.00	7110388	Roche Holdings AG Genusscheine NPV	257.96	460,981.61	229.70	410,473.90	455,727.66	0.8	4.2	
21559.00	brjl176	UBS Group AG CHF (Regd)	17.95	386,927.38	27.74	598,046.66	663,979.86	1.2	1.3	
929.00	5983816	Zurich Insurance CHF	366.83	340,788.53	486.30	451,772.70	501,579.55	0.9	5.3	
				2,442,385.54		2,689,825.99	2,986,372.81	5.2	3.4	
Swiss Franc Total				2,442,385.54		2,689,825.99	2,986,372.81	5.2	3.4	

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
Taiwan Dollar(FX= 32.0035)									
COMMON STOCKS- TWD									
73230.00	6324500	Evergreen Marine C TWD	149.97	10,982,274.00	172.00	12,595,560.00	393,568.20	0.7	5.8
13800.00	6372480	Mediatek Inc TWD	788.06	10,875,183.00	1,195.00	16,491,000.00	515,287.39	0.9	4.6
26740.00	6346333	Novatek Microelect TWD	437.00	11,685,406.00	604.00	16,150,960.00	504,662.30	0.9	5.3
57455.00	6889106	Taiwan Semicon Man TWD	459.29	26,388,426.00	779.00	44,757,445.00	1,398,517.19	2.5	1.7
				59,931,289.00		89,994,965.00	2,812,035.09	4.9	3.4
CASH AND EQUIVALENTS- TWD									
158853.53	divacc	Dividend Accrual - TW	1.00	158,853.53	1.00	158,853.53	4,963.63	0.0	0.0
				158,853.53		158,853.53	4,963.63	0.0	0.0
Taiwan Dollar Total				60,090,142.53		90,153,818.53	2,816,998.72	5.0	3.4
South African Rand(FX= 18.9363)									
COMMON STOCKS- ZAR									
2220.00	bn0vx82	Naspers NPV (Post Rev Split)	2,563.81	5,691,657.43	3,357.55	7,453,761.00	393,623.92	0.7	0.3
100390.00	b0l6750	Sanlam ZAR	67.83	6,809,680.76	69.39	6,966,062.10	367,869.15	0.6	5.8
				12,501,338.19		14,419,823.10	761,493.07	1.3	2.9
South African Rand Total				12,501,338.19		14,419,823.10	761,493.07	1.3	2.9
Total Portfolio				3,943,677,206.51			56,889,993.84	100.0	3.0

Purchases

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Brazilian Real								
3/13/2024	3/15/2024	17000.00	bpblv81	Vibra Energia SA NPV	4.97755	24.58	417,793.85	83,935.64
3/14/2024	3/18/2024	35700.00	bpblv81	Vibra Energia SA NPV	4.98145	25.17	898,411.63	180,351.43
3/15/2024	3/19/2024	34090.00	bpblv81	Vibra Energia SA NPV	4.99555	25.27	861,432.05	172,439.88
Brazilian Real Total							2,177,637.53	436,726.95
British Pound Sterling								
3/13/2024	3/15/2024	700.00	0989529	AstraZeneca USD	0.78140	105.14	73,599.57	94,189.00
3/13/2024	3/15/2024	3200.00	bhjyc05	Intercontinental Hotels Ord Gbp0.208521303	0.78140	82.75	264,791.56	338,866.83
3/13/2024	3/15/2024	8100.00	0677608	Pearson Ord GBP	0.78140	10.29	83,325.03	106,635.15
3/14/2024	3/18/2024	330.00	0989529	AstraZeneca USD	0.78441	104.81	34,588.66	44,095.35
3/14/2024	3/18/2024	850.00	bhjyc05	Intercontinental Hotels Ord Gbp0.208521303	0.78441	81.76	69,496.10	88,597.10
3/14/2024	3/18/2024	15100.00	0677608	Pearson Ord GBP	0.78441	10.32	155,801.13	198,623.07
3/15/2024	3/19/2024	9460.00	0677608	Pearson Ord GBP	0.78496	10.25	96,991.79	123,562.72
British Pound Sterling Total							778,593.84	994,569.24
Canadian Dollar								
3/13/2024	3/15/2024	1190.00	2754383	Royal Bank of Canada Montreal Que	1.34715	136.24	162,125.48	120,347.01
Canadian Dollar Total							162,125.48	120,347.01
Danish Krone								
3/13/2024	3/15/2024	1360.00	bp6kmj1	Novo Nordisk As Ser'b'dkk0.1	6.81400	906.84	1,233,305.23	180,995.78
Danish Krone Total							1,233,305.23	180,995.78
Euro								
3/13/2024	3/15/2024	3200.00	b01flq6	ACS Actividades Co EUR	0.91378	40.02	128,048.86	140,130.34
3/13/2024	3/15/2024	200.00	b929f46	ASML Holding NV EUR	0.91378	881.16	176,232.94	192,860.61
3/13/2024	3/15/2024	200.00	4061412	LVMH Moet Hennessy EUR	0.91378	870.38	174,075.04	190,499.11
3/13/2024	3/15/2024	4800.00	5529027	Mercedes-Benz Group AG	0.91378	72.58	348,387.47	381,258.01
3/13/2024	3/15/2024	2300.00	5727973	Siemens AG NPV (Regd)	0.91378	184.08	423,377.97	463,323.90
3/14/2024	3/18/2024	4200.00	b01flq6	ACS Actividades Co EUR	0.91844	40.32	169,350.57	184,388.97
3/14/2024	3/18/2024	50.00	b929f46	ASML Holding NV EUR	0.91844	883.72	44,185.82	48,109.54
3/14/2024	3/18/2024	570.00	5529027	Mercedes-Benz Group AG	0.91844	72.69	41,430.67	45,109.73

Purchases

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
3/14/2024	3/18/2024	530.00	5727973	Siemens AG NPV (Regd)	0.91844	184.07	97,555.76	106,218.75
3/15/2024	3/19/2024	2390.00	b01flq6	ACS Actividades Co EUR	0.91844	39.92	95,397.35	103,868.67
Euro Total							1,698,042.45	1,855,767.63
Indian Rupee								
3/14/2024	3/15/2024	66850.00	b3wqh49	Adani Power Ltd INR	82.82690	523.87	35,020,779.07	422,818.90
Indian Rupee Total							35,020,779.07	422,818.90
Hong Kong Dollar								
3/14/2024	3/18/2024	5300.00	bmmv2k8	Tencent Holdings Ltd Hkd0.00002	7.82210	289.89	1,536,404.66	196,418.44
Hong Kong Dollar Total							1,536,404.66	196,418.44
South Korean Won								
3/14/2024	3/18/2024	2470.00	bmbp900	Krafton Inc Krw100	1317.70000	231,370.59	571,485,365.00	433,699.15
South Korean Won Total							571,485,365.00	433,699.15
Swedish Krona								
3/13/2024	3/15/2024	9500.00	b1qh830	Volvo Ab Ser B NPV	10.23260	304.31	2,890,963.79	282,524.85
3/14/2024	3/18/2024	4890.00	b1qh830	Volvo Ab Ser B NPV	10.33205	305.45	1,493,646.39	144,564.38
Swedish Krona Total							4,384,610.18	427,089.23
Swiss Franc								
3/13/2024	3/15/2024	1580.00	7103065	Novartis AG CHF (Regd)	0.87805	87.17	137,732.19	156,861.44
Swiss Franc Total							137,732.19	156,861.44
Taiwan Dollar								
3/14/2024	3/18/2024	6310.00	6889106	Taiwan Semicon Man TWD	31.48800	779.77	4,920,335.00	156,260.64
Taiwan Dollar Total							4,920,335.00	156,260.64

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
US Dollar								
3/13/2024	3/15/2024	710.00	iclr	Icon PLC	1.00000	336.66	239,025.27	239,025.27
US Dollar Total							239,025.27	239,025.27

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Australian Dollar								
3/14/2024	3/18/2024	9320.00	6821120	Sonic Healthcare NPV	1.51860	28.02	261,189.97	171,993.58
3/14/2024	3/18/2024	3680.00	6821120	Sonic Healthcare NPV	1.51860	28.02	103,130.81	67,911.63
3/15/2024	3/19/2024	920.00	6821120	Sonic Healthcare NPV	1.52242	28.00	25,759.26	16,919.97
Australian Dollar Total							390,080.04	256,825.18
British Pound Sterling								
3/13/2024	3/15/2024	260.00	3208986	Next GBP	0.78140	84.44	21,954.94	28,096.82
3/13/2024	3/15/2024	2700.00	b1n7z09	Safestore Holdings GBP	0.78140	7.60	20,515.05	26,254.12
3/14/2024	3/18/2024	6000.00	b1n7z09	Safestore Holdings GBP	0.78441	7.47	44,811.90	57,128.45
3/15/2024	3/19/2024	2970.00	b1n7z09	Safestore Holdings GBP	0.78496	7.43	22,077.35	28,125.45
3/15/2024	3/19/2024	1891.00	b1n7z09	Safestore Holdings GBP	0.78496	7.43	14,056.66	17,907.49
3/15/2024	3/19/2024	6700.00	b1n7z09	Safestore Holdings GBP	0.78496	7.43	49,804.12	63,447.97
British Pound Sterling Total							173,220.02	220,960.30
Danish Krone								
3/13/2024	3/15/2024	100.00	4253048	AP Moller-Maersk Ser B DKK	6.81400	9,563.57	956,357.05	140,351.78
3/13/2024	3/15/2024	1010.00	b44xtx8	Pandora AS DKK	6.81400	1,162.13	1,173,753.23	172,256.12
Danish Krone Total							2,130,110.28	312,607.91
Euro								
3/13/2024	3/15/2024	5300.00	b62g1b5	Edenred EUR	0.91378	48.81	258,714.70	283,124.57
3/13/2024	3/15/2024	2600.00	b62g1b5	Edenred EUR	0.91378	48.81	126,916.64	138,891.29
3/13/2024	3/15/2024	9380.00	bd4tzk8	Oci NV Eur0.02	0.91378	24.60	230,786.73	252,561.58
3/13/2024	3/15/2024	4600.00	bd4tzk8	Oci NV Eur0.02	0.91378	24.60	113,178.99	123,857.49
3/13/2024	3/15/2024	1030.00	bywlc68	Relx PLC GBP	0.91378	39.87	41,070.59	44,945.62
3/13/2024	3/15/2024	3610.00	bmd8f98	Stellantis NV EUR	0.91378	25.44	91,844.27	100,509.83
3/13/2024	3/15/2024	890.00	bymxps7	UniCredit SpA NPV	0.91378	32.18	28,636.09	31,337.92
Euro Total							891,148.01	975,228.29
Indian Rupee								
3/14/2024	3/15/2024	4090.00	b2qkxw0	Bajaj Auto Ltd INR	82.82690	8,237.61	33,691,844.25	406,774.18
3/14/2024	3/15/2024	19000.00	6139726	Hindustan Zinc Inr2	82.82690	302.93	5,755,708.48	69,490.81

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
3/14/2024	3/15/2024	46420.00	b0jggp5	ITC Ltd Inr1	82.82690	419.37	19,467,273.58	235,035.64
3/14/2024	3/15/2024	19300.00	b0jggp5	ITC Ltd Inr1	82.82690	419.37	8,093,890.14	97,720.55
3/14/2024	3/15/2024	3500.00	b0jggp5	ITC Ltd Inr1	82.82690	419.37	1,467,803.91	17,721.34
3/15/2024	3/18/2024	40220.00	6139726	Hindustan Zinc Inr2	82.88940	293.14	11,790,105.02	142,239.00
3/15/2024	3/18/2024	14500.00	6139726	Hindustan Zinc Inr2	82.88940	293.14	4,250,535.12	51,279.60
3/15/2024	3/18/2024	14600.00	6139726	Hindustan Zinc Inr2	82.88940	293.14	4,279,849.16	51,633.25
Indian Rupee Total							88,797,009.66	1,071,894.37
Japanese Yen								
3/14/2024	3/18/2024	1250.00	6641801	Nitto Denko Corp NPV	148.19000	13,577.12	16,971,395.00	114,524.56
Japanese Yen Total							16,971,395.00	114,524.56
Mexican Peso								
3/13/2024	3/15/2024	23300.00	2392471	Gpo Bimbo SAB Ser A NPV	16.73400	71.27	1,660,583.39	99,234.10
3/13/2024	3/15/2024	21100.00	2392471	Gpo Bimbo SAB Ser A NPV	16.73400	71.27	1,503,790.12	89,864.36
3/13/2024	3/15/2024	2500.00	2392471	Gpo Bimbo SAB Ser A NPV	16.73400	71.27	178,174.18	10,647.44
3/14/2024	3/19/2024	19300.00	2392471	Gpo Bimbo SAB Ser A NPV	16.68500	72.14	1,392,231.22	83,442.09
Mexican Peso Total							4,734,778.91	283,187.97
Norwegian Krone								
3/13/2024	3/15/2024	900.00	7751259	Yara International NOK	10.47835	329.44	296,494.85	28,295.95
3/14/2024	3/18/2024	5000.00	7751259	Yara International NOK	10.55860	330.30	1,651,477.02	156,410.61
3/14/2024	3/18/2024	2900.00	7751259	Yara International NOK	10.55860	330.30	957,856.67	90,718.15
Norwegian Krone Total							2,905,828.54	275,424.70
Thai Baht								
3/14/2024	3/18/2024	32700.00	b0166d1	Bumrungrad Hoptl THB (Local)	35.62000	227.84	7,450,500.84	209,166.22
3/14/2024	3/18/2024	12200.00	b0166d1	Bumrungrad Hoptl THB (Local)	35.62000	227.84	2,779,697.56	78,037.55
3/14/2024	3/18/2024	3900.00	b0166d1	Bumrungrad Hoptl THB (Local)	35.62000	227.84	888,591.84	24,946.43
Thai Baht Total							11,118,790.24	312,150.20
Swiss Franc								
3/13/2024	3/15/2024	600.00	b142s60	Kuehne&Nagel Intl Chf1 (Regd)	0.87805	244.77	146,859.39	167,256.30
3/13/2024	3/15/2024	280.00	b142s60	Kuehne&Nagel Intl Chf1 (Regd)	0.87805	244.77	68,534.39	78,052.95
3/13/2024	3/15/2024	400.00	b142s60	Kuehne&Nagel Intl Chf1 (Regd)	0.87805	244.77	97,906.26	111,504.20

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
3/13/2024	3/15/2024	3870.00	brjl176	UBS Group AG CHF (Regd)	0.87805	27.81	107,615.43	122,561.85
Swiss Franc Total							420,915.47	479,375.29

Ex-Date	Pay-Date	Symbol	Security	Amount
COMMON STOCKS- AUD				
3/1/2024	3/21/2024	6821120	Sonic Healthcare NPV	3,910.39
				3,910.39
COMMON STOCKS- GBP				
3/7/2024	4/18/2024	0718875	Rio Tinto GBP	16,512.37
3/7/2024	4/9/2024	b1n7z09	Safestore Holdings GBP	3,140.63
3/7/2024	4/9/2024	b1n7z09	Safestore Holdings GBP	1,308.60
3/21/2024	5/3/2024	0677608	Pearson Ord GBP	6,495.41
				27,457.00
COMMON STOCKS- CAD				
3/14/2024	4/1/2024	2956662	Weston George Ltd	1,412.97
3/22/2024	5/1/2024	2077303	National Bank Cand Montreal Qu	3,958.24
3/27/2024	4/29/2024	2170525	Canadian Imperial Bank Comm Toronto O	4,391.21
3/28/2024	4/15/2024	bl56kn2	Alimentation Couche-Tard Inc	1,216.49
				10,978.92
COMMON STOCKS- DKK				
3/15/2024	3/19/2024	b1wt5g2	DSV DKK	1,325.77
3/15/2024	3/19/2024	b44ctx8	Pandora AS DKK	6,369.33
3/22/2024	3/26/2024	bp6kmj1	Novo Nordisk As Ser'b'dkk0.1	6,481.19
				14,176.29
COMMON STOCKS- EUR				
3/28/2024	4/4/2024	5228658	Randstad NV EUR	14,651.28
				14,651.28
COMMON STOCKS- HKD				
3/12/2024	3/20/2024	6859927	Sun Hung Kai Prop NPV	2,794.01
				2,794.01
COMMON STOCKS- JPY				
3/25/2024	3/25/2024	6474535	Japan Tobacco Inc NPV	451.71

Ex-Date	Pay-Date	Symbol	Security	Amount
3/28/2024	6/5/2024	6054603	Asahi Kasei Corp NPV	9,317.26
3/28/2024	6/5/2024	6251448	Daiwa Securities Group NPV	9,050.84
3/28/2024	6/10/2024	6268976	Mitsubishi UFJ Lea NPV	7,314.02
3/28/2024	6/6/2024	6435145	Honda Motor Co NPV	6,729.53
3/28/2024	6/5/2024	6569464	Marubeni Corp NPV	7,513.30
3/28/2024	6/28/2024	6597368	Mitsui Chemicals NPV	9,296.64
3/28/2024	6/26/2024	6641801	Nitto Denko Corp NPV	5,205.33
3/28/2024	6/5/2024	6661144	ORIX Corp NPV	6,860.72
3/28/2024	6/6/2024	6895448	Tokyo Gas Co NPV	3,976.84
3/28/2024	5/31/2024	6895675	Tokyo Electron NPV	3,632.03
3/28/2024	6/6/2024	b0jqjtj0	Mitsubishi Chem Gp NPV	9,552.74
3/28/2024	6/5/2024	b1cwjm5	Nomura Real Estate Inc NPV	5,566.09
3/28/2024	6/27/2024	b2q4cs1	MS&AD Insurance Group Holdings NPV	8,008.19
				92,475.24

COMMON STOCKS- THB

3/13/2024	5/10/2024	b0166d1	Bumrungrad Hoptl THB (Local)	3,871.50
				3,871.50

COMMON STOCKS- KRW

3/19/2024	4/15/2024	6490928	Kia Motors Corp KRW	20,099.82
3/28/2024	5/17/2024	6771720	Samsung Electronic KRW	2,903.28
				23,003.11

COMMON STOCKS- SEK

3/20/2024	3/26/2024	4813345	Skand Enskilda Bkn Ser A NPV	24,301.01
3/20/2024	3/26/2024	4813345	Skand Enskilda Bkn Ser A NPV	8,576.83
3/28/2024	4/5/2024	b1qh830	Volvo Ab Ser B NPV	10,093.43
3/28/2024	4/5/2024	b1qh830	Volvo Ab Ser B NPV	14,130.80
				57,102.07

COMMON STOCKS- CHF

3/7/2024	3/11/2024	7103065	Novartis AG CHF (Regd)	13,540.30
3/14/2024	3/18/2024	7110388	Roche Holdings AG Genusscheine NPV	12,621.97

Ex-Date	Pay-Date	Symbol	Security	Amount
				26,162.27
COMMON STOCKS- TWD				
3/18/2024	4/11/2024	6889106	Taiwan Semicon Man TWD	5,016.06
				5,016.06
AMERICAN DEPOSITORY RECEIPTS				
3/13/2024	3/28/2024	ntes	Netease Inc Sp ADR	3,027.35
3/14/2024	4/8/2024	vips	Vipshop Holdings Limited Sponsored ADSA	5,306.20
				8,333.55
CASH AND EQUIVALENTS				
3/1/2024	3/1/2024	cash	Cash Account - USD	4,958.98
3/12/2024	3/12/2024	cash	Cash Account - USD	-0.14
				4,958.84
NET INCOME				294,890.53