



ATIVO
CAPITAL

Monthly Report

Account

New York City Employees' Retirement System

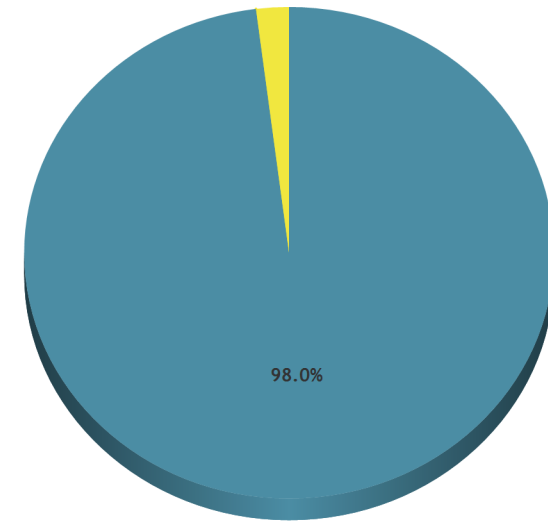
6/30/2023



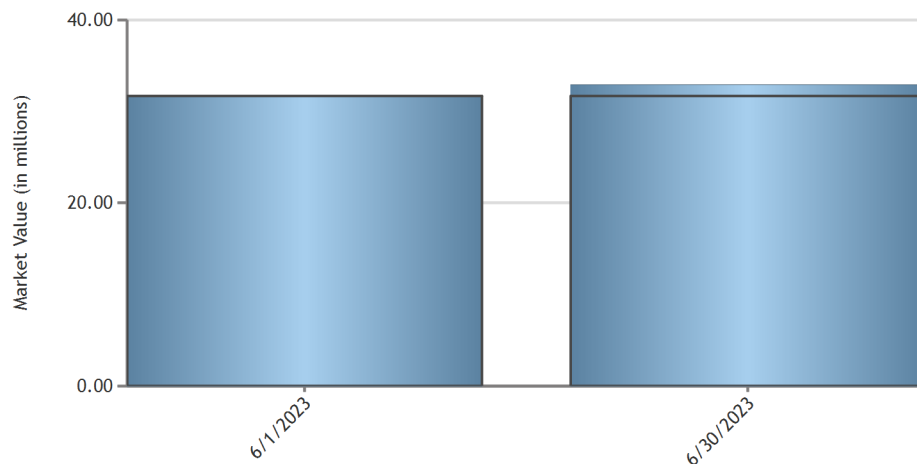
Activity Summary

	Month to Date	Year to Date
Beginning Value	31,383,174.26	29,338,333.89
Net Contributions/Withdrawals	-337.14	404,678.88
Realized Gains	52,943.97	-192,787.24
Unrealized Gains	1,256,572.09	2,432,505.29
Income Received	206,982.85	916,605.22
Ending Value	32,899,336.03	32,899,336.03

Portfolio Allocation as of 6/30/2023



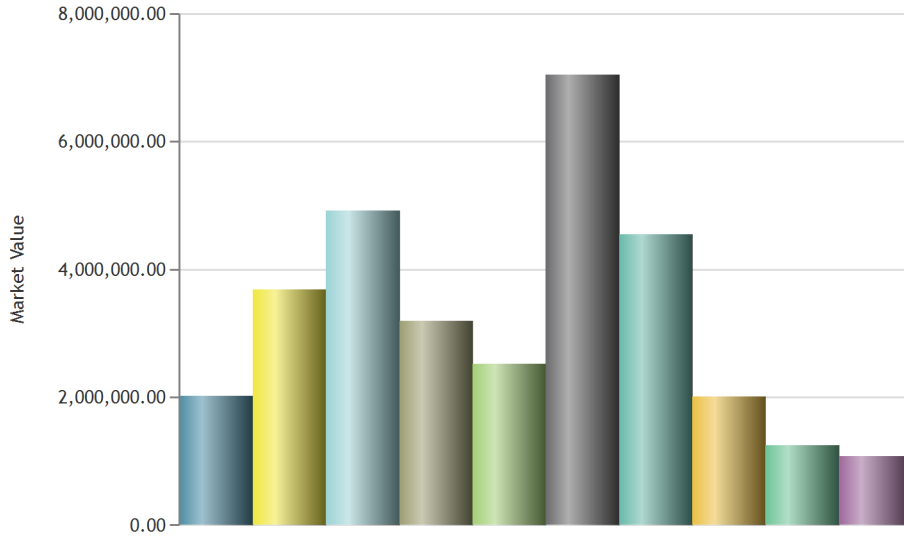
Change in Portfolio



□ Beginning Market Value Plus Flows ■ Ending Market Value

Asset Class	Market Value	% Assets	Curr. Yield
Equities	32,243,466.76	98.0	2.8
Cash and Equivalents	655,869.28	2.0	1.9
Total	32,899,336.03	100.0	2.8

Portfolio Allocation as of 6/30/2023

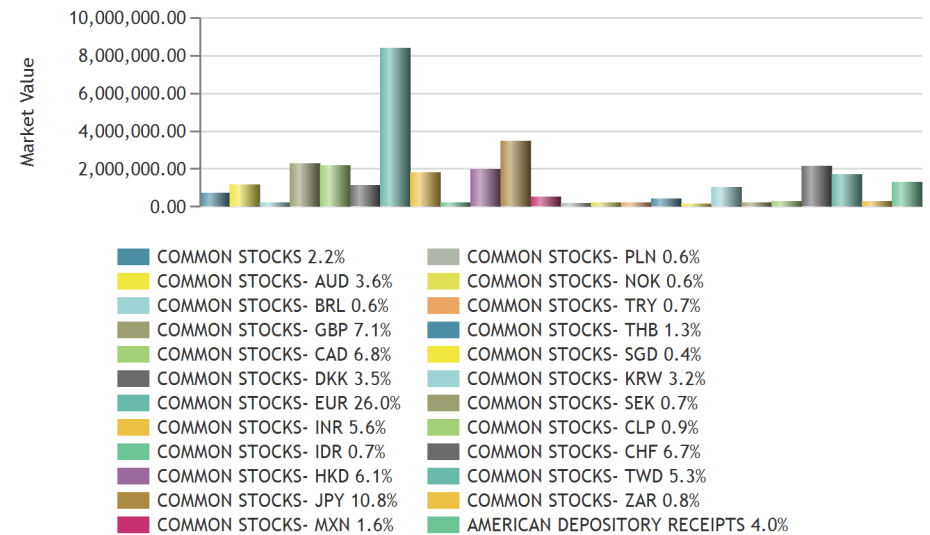


Industry Sector	Market Value	% Equity	% Assets
MATERIALS	2,020,693.89	6.3	6.1
INDUSTRIALS	3,681,195.77	11.4	11.2
CONSUMER DISCRETIONARY	4,915,766.18	15.2	14.9
CONSUMER STAPLES	3,189,293.42	9.9	9.7
HEALTHCARE	2,516,289.30	7.8	7.6
FINANCIALS	7,039,580.74	21.8	21.4
INFORMATION TECHNOLOGY	4,549,636.70	14.1	13.8
COMMUNICATION SERVICES	2,005,872.08	6.2	6.1
UTILITIES	1,245,185.36	3.9	3.8
REAL ESTATE	1,079,953.31	3.3	3.3
Equity Total	32,243,466.76	100.0	98.0

Top 10 Holdings

Symbol	Security	Market Value	% Assets
6889106	Taiwan Semicon Man TWD	640,739.78	1.9
7123870	Nestle SA CHF (Regd)	509,465.82	1.5
4061412	LVMH Moet Hennessy EUR	470,766.65	1.4
bmmv2k8	Tencent Holdings Ltd Hkd0.00002	456,994.10	1.4
bhc8x90	Novo-Nordisk AS Dkk0.2 Ser B	443,474.68	1.3
b929f46	ASML Holding NV EUR	441,233.27	1.3
6771720	Samsung Electronic KRW	396,000.00	1.2
rdy	Dr Reddys Laboratories Ltd ADR	383,077.70	1.2
7103065	Novartis AG CHF (Regd)	377,141.90	1.1
7110388	Roche Holdings AG Genusscheine NPV	362,873.19	1.1
Top 10 Holdings Total		4,481,767.09	13.6

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									
2259.00	chkp	Check Point Software Tech Ltd	117.69	265,854.46	125.62	283,775.58	283,775.58	0.9	0.0
1390.00	bap	Credicorp Ltd	147.83	205,487.85	147.64	205,219.60	205,219.60	0.6	4.6
4030.00	yumc	Yum China Holdings Inc	57.07	229,998.15	56.50	227,695.00	227,695.00	0.7	0.9
				701,340.46		716,690.18	716,690.18	2.2	1.6
AMERICAN DEPOSITORY RECEIPTS									
2296.00	baba	Alibaba Group Holding Ltd Sp ADS	192.12	441,114.41	83.35	191,371.60	191,371.60	0.6	0.0
6070.00	rdy	Dr Reddys Laboratories Ltd ADR	57.47	348,859.24	63.11	383,077.70	383,077.70	1.2	0.7
3440.00	hdb	HDFC Bank Ltd ADR Reps 3	69.47	238,987.46	69.70	239,768.00	239,768.00	0.7	0.9
2810.00	ntes	Netease Inc Sp ADR	70.64	198,486.17	96.69	271,698.90	271,698.90	0.8	1.6
12340.00	VIPS	Vipshop Holdings Limited Sponsored ADSA	10.68	131,771.46	16.50	203,610.00	203,610.00	0.6	0.0
				1,359,218.74		1,289,526.20	1,289,526.20	3.9	0.7
CASH AND EQUIVALENTS									
	cash	Cash Account - USD		391,451.80		391,451.80	391,451.80	1.2	3.2
	divacc	Dividend Accrual - US		2,834.27		2,834.27	2,834.27	0.0	0.0
				394,286.07		394,286.07	394,286.07	1.2	3.2
US Dollar Total				2,454,845.27		2,400,502.45	2,400,502.45	7.3	1.4
Australian Dollar(FX= 1.5023)									
COMMON STOCKS- AUD									
19720.00	6086253	Fortescue Metals G NPV	12.85	253,343.25	22.18	437,389.60	291,148.39	0.9	1.9
12660.00	b03fyz4	Goodman Group NPV (Stapled Units)	21.01	265,980.25	20.07	254,086.20	169,132.48	0.5	1.5
2000.00	b28ytc2	Macquarie Group Ltd NPV	162.49	324,978.87	177.62	355,240.00	236,465.51	0.7	3.5
9320.00	6821120	Sonic Healthcare NPV	34.77	324,034.48	35.57	331,512.40	220,671.23	0.7	2.6
9670.00	6981239	Woolworths Group Ltd NPV	34.78	336,326.04	39.73	384,189.10	255,735.47	0.8	2.3
				1,504,662.88		1,762,417.30	1,173,153.07	3.6	2.4

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
CASH AND EQUIVALENTS- AUD									
10044.45	divacc	Dividend Accrual - Au	1.00	10,044.45	1.00	10,044.45	6,686.09	0.0	0.0
				10,044.45		10,044.45	6,686.09	0.0	0.0
Australian Dollar Total				1,514,707.33		1,772,461.75	1,179,839.16	3.6	2.4
Brazilian Real(FX= 4.8240)									
COMMON STOCKS- BRL									
32250.00	b9n3sq0	BB Seguridade Part NPV	36.92	1,190,682.83	30.77	992,332.50	205,707.40	0.6	6.4
				1,190,682.83		992,332.50	205,707.40	0.6	6.4
CASH AND EQUIVALENTS- BRL									
23362.97	cash	Cash Account - BRL	1.00	23,362.97	1.00	23,362.97	4,843.07	0.0	0.0
25438.50	divacc	Dividend Accrual - Br	1.00	25,438.50	1.00	25,438.50	5,273.32	0.0	0.0
				48,801.47		48,801.47	10,116.39	0.0	0.0
Brazilian Real Total				1,239,484.30		1,041,133.97	215,823.79	0.7	6.1
British Pound Sterling(FX= 0.7866)									
COMMON STOCKS- GBP									
2140.00	0989529	AstraZeneca USD	111.35	238,298.91	112.76	241,306.40	306,785.07	0.9	1.9
36534.00	bvyvfw2	Auto Trader Group GBP	4.89	178,528.34	6.10	223,003.54	283,515.71	0.9	1.1
6310.00	0237400	Diageo Ord Gbp0.28 101/108	38.14	240,663.56	33.79	213,214.90	271,070.92	0.8	2.2
7508.00	b19nlv4	Experian Ord USD	17.41	130,678.74	30.18	226,591.44	288,077.20	0.9	1.2
34320.00	b17bbq5	Investec Ord GBP	5.41	185,780.87	4.41	151,282.56	192,333.20	0.6	6.2
69714.00	0560399	Legal & General Gp Ord GBP	2.86	199,651.29	2.27	158,459.92	201,458.14	0.6	8.1
3730.00	3208986	Next GBP	58.81	219,367.72	69.00	257,370.00	327,207.54	1.0	2.8
4236.00	0718875	Rio Tinto GBP	43.78	185,432.90	49.86	211,185.78	268,491.20	0.8	11.6

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
13561.00	b1n7z09	Safestore Holdings GBP	9.62	130,462.87	8.49	115,132.89	146,374.29	0.4	3.0
				1,708,865.21		1,797,547.43	2,285,313.26	6.9	4.0

CASH AND EQUIVALENTS- GBP

6844.14	cash	Cash Account - GBP	1.00	6,844.14	1.00	6,844.14	8,701.30	0.0	0.0
1747.48	divacc	Dividend Accrual - GB	1.00	1,747.48	1.00	1,747.48	2,221.66	0.0	0.0
				8,591.62		8,591.62	10,922.96	0.0	0.0

British Pound Sterling Total				1,717,456.83		1,806,139.05	2,296,236.23	7.0	4.0
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Canadian Dollar(FX= 1.3233)

COMMON STOCKS- CAD

6307.00	bl56kn2	Alimentation Couche-Tard Inc	46.91	295,875.83	67.93	428,434.51	323,774.43	1.0	0.8
4430.00	2170525	Canadian Imperial Bank Comm Toronto O	67.90	300,811.70	56.56	250,560.80	189,352.58	0.6	6.0
3115.00	bj2l575	CGI Inc Cl A	79.09	246,353.39	139.70	435,165.50	328,861.14	1.0	0.0
3377.00	2077303	National Bank Cand Montreal Qu	103.51	349,543.03	98.70	333,309.90	251,887.32	0.8	4.1
2955.00	2754383	Royal Bank of Canada Montreal Que	99.55	294,159.05	126.52	373,866.60	282,536.63	0.9	4.3
6166.00	2566124	Sun Life Financial Inc	69.87	430,844.80	69.06	425,823.96	321,801.59	1.0	4.3
4550.00	2897222	Toronto Dominion Bank Ont	88.27	401,650.50	82.11	373,600.50	282,335.54	0.9	4.6
1779.00	2956662	Weston George Ltd	108.01	192,154.22	156.62	278,626.98	210,562.61	0.6	1.8
				2,511,392.52		2,899,388.75	2,191,111.85	6.7	3.1

CASH AND EQUIVALENTS- CAD

4624.50	cash	Cash Account - CAD	1.00	4,624.50	1.00	4,624.50	3,494.80	0.0	0.0
8567.07	divacc	Dividend Accrual - CA	1.00	8,567.07	1.00	8,567.07	6,474.26	0.0	0.0
				13,191.57		13,191.57	9,969.07	0.0	0.0

Canadian Dollar Total				2,524,584.09		2,912,580.32	2,201,080.91	6.7	3.1
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			Local Currency				Reporting Currency		
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
Danish Krone(FX= 6.8248)									
COMMON STOCKS- DKK									
100.00	4253048	AP Moller-Maersk Ser B DKK	17,837.04	1,783,703.58	11,975.00	1,197,500.00	175,461.73	0.5	20.9
1177.00	b1wt5g2	DSV DKK	1,419.42	1,670,662.92	1,433.00	1,686,641.00	247,132.32	0.8	0.2
2753.00	bhc8x90	Novo-Nordisk AS Dkk0.2 Ser B	454.45	1,251,093.20	1,099.40	3,026,648.20	443,474.68	1.3	0.7
2930.00	b44xtx8	Pandora AS DKK	663.36	1,943,652.11	609.20	1,784,956.00	261,537.76	0.8	2.6
				6,649,111.81		7,695,745.20	1,127,606.50	3.4	4.2
Danish Krone Total				6,649,111.81		7,695,745.20	1,127,606.50	3.4	4.2
Euro(FX= 0.9166)									
COMMON STOCKS- EUR									
30220.00	b01zvz5	Acerinox SA EUR	8.77	265,070.09	9.72	293,859.28	320,600.57	1.0	4.2
610.00	b929f46	ASML Holding NV EUR	552.46	337,003.16	663.00	404,430.00	441,233.27	1.3	0.3
26720.00	bywp840	Banca Mediolanum NPV	8.13	217,151.01	8.28	221,295.04	241,432.96	0.7	5.7
2549.00	5756029	Bayer Motoren Werk EUR	72.73	185,376.98	112.52	286,813.48	312,913.60	1.0	3.1
42030.00	5501906	BBVA (Bilb-Viz-Arg) EUR	4.84	203,267.23	7.03	295,554.96	322,450.56	1.0	1.4
1270.00	4163437	Cap Gemini EUR	172.03	218,478.98	173.55	220,408.50	240,465.75	0.7	1.4
290.00	4061393	Christian Dior SE EUR	822.37	238,486.31	813.00	235,770.00	257,225.15	0.8	0.8
13122.00	5842359	Deutsche Telekom NPV (Regd)	14.90	195,477.82	19.98	262,125.07	285,978.54	0.9	3.5
5300.00	b62g1b5	Edenred EUR	52.38	277,613.95	61.34	325,102.00	354,686.39	1.1	1.4
2800.00	b13x013	Eiffage EUR	86.56	242,355.08	95.58	267,624.00	291,977.87	0.9	3.2
32990.00	7144569	Enel SPA EUR	5.19	171,185.08	6.17	203,482.32	221,999.28	0.7	4.5
3850.00	b0cch46	Heineken Holding EUR	73.83	284,228.68	79.65	306,652.50	334,557.98	1.0	2.1
22470.00	b288c92	Iberdrola SA EUR	8.01	179,916.61	11.95	268,516.50	292,951.59	0.9	2.7
5850.00	5889505	Infineon Technology Ord NPV (Regd)	38.41	224,716.25	37.79	221,042.25	241,157.17	0.7	0.7
35964.00	bd2z8s7	Italgas Spa NPV	5.67	203,908.64	5.43	195,104.70	212,859.29	0.6	4.3
2980.00	4497749	KBC Groep NV NPV	67.77	201,943.38	63.92	190,481.60	207,815.49	0.6	3.8
713.00	4057808	L'Oreal EUR	209.94	149,689.36	427.10	304,522.30	332,233.93	1.0	0.9
500.00	4061412	LVMH Moet Hennessy EUR	610.62	305,311.55	863.00	431,500.00	470,766.65	1.4	0.5
9380.00	bd4tzk8	Oci NV Eur0.02	30.81	289,011.64	21.97	206,078.60	224,831.82	0.7	0.0
16580.00	7107250	Opap(Org Of Footb) EUR (Cr)	12.51	207,488.95	15.98	264,948.40	289,058.79	0.9	5.0

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	
3797.00	4380429	Publicis Groupe SA EUR	63.87	242,507.70	73.50	279,079.50	304,475.83	0.9	3.3
4700.00	5228658	Randstad NV EUR	50.54	237,527.90	48.31	227,057.00	247,719.26	0.8	10.3
9435.00	bywlc68	Relx PLC GBP	18.26	172,305.17	30.54	288,144.90	314,366.18	1.0	1.4
1512.00	4834108	Schneider Electric EUR	76.17	115,173.72	166.46	251,687.52	274,591.17	0.8	1.4
2080.00	4821100	Solvay SA NPV	105.77	220,004.52	102.30	212,784.00	232,147.42	0.7	2.7
16016.00	bmd8f98	Stellantis NV EUR	11.70	187,368.15	16.08	257,537.28	280,973.26	0.9	7.0
11370.00	bymxps7	UniCredit SpA NPV	18.09	205,694.67	21.27	241,783.05	263,785.39	0.8	4.6
2090.00	b1xh026	Vinci EUR	107.67	225,024.26	106.38	222,334.20	242,566.69	0.7	2.5
2522.00	5671519	Wolters Kluwer EUR	48.60	122,562.86	116.30	293,308.60	319,999.78	1.0	1.3
				6,325,849.68		7,679,027.55	8,377,821.66	25.5	2.7

CASH AND EQUIVALENTS- EUR

18493.56	cash	Cash Account - EUR	1.00	18,493.56	1.00	18,493.56	20,176.48	0.1	0.0
				18,493.56		18,493.56	20,176.48	0.1	0.0

Euro Total				6,344,343.24		7,697,521.11	8,397,998.14	25.5	2.7
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Indian Rupee(FX= 82.0363)

COMMON STOCKS- INR

5020.00	bmw4cv8	Eicher Motors Inr1	3,839.19	19,272,728.91	3,580.10	17,972,102.00	219,075.13	0.7	0.6
23354.00	6294896	Hcl Technologies Inr2	586.47	13,696,376.91	1,187.95	27,743,384.30	338,184.45	1.0	0.7
59220.00	6139726	Hindustan Zinc Inr2	353.45	20,931,230.27	307.35	18,201,267.00	221,868.59	0.7	0.0
46420.00	b0jggp5	ITC Ltd Inr1	431.95	20,051,256.69	451.60	20,963,272.00	255,536.69	0.8	2.7
5290.00	b992pt3	Pi Industries Inr1	3,862.60	20,433,162.22	3,921.75	20,746,057.50	252,888.91	0.8	0.2
5520.00	b15t569	Siemens India Ltd Inr2 (Post Subdivision)	3,673.68	20,278,714.34	3,766.45	20,790,804.00	253,434.35	0.8	0.3
6760.00	b01npj1	Tata Consultancy S Inr1	3,321.49	22,453,276.90	3,302.25	22,323,210.00	272,113.97	0.8	0.9
				137,116,746.24		148,740,096.80	1,813,102.10	5.5	0.8

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
CASH AND EQUIVALENTS- INR									
476224.20	divacc	Dividend Accrual - In	1.00	476,224.20	1.00	476,224.20	5,805.05	0.0	0.0
				476,224.20		476,224.20	5,805.05	0.0	0.0
Indian Rupee Total				137,592,970.44		149,216,321.00	1,818,907.14	5.5	0.8
Indonesian Rupiah(FX= 14,992.5037)									
COMMON STOCKS- IDR									
1222640.00	bcdblj9	Sumber Alfaria IDR	2,965.54	3,625,787,583.00	2,580.00	3,154,411,200.00	210,399.28	0.6	0.7
				3,625,787,583.00		3,154,411,200.00	210,399.28	0.6	0.7
CASH AND EQUIVALENTS- IDR									
25004211.04	cash	Cash Account - Id	1.00	25,004,211.04	1.00	25,004,211.04	1,667.78	0.0	0.0
				25,004,211.04		25,004,211.04	1,667.78	0.0	0.0
Indonesian Rupiah Total				3,650,791,794.04		3,179,415,411.04	212,067.06	0.6	0.7
Hong Kong Dollar(FX= 7.8366)									
COMMON STOCKS- HKD									
585300.00	b154564	Bank of China Ltd H CNY	3.30	1,933,564.96	3.14	1,837,842.00	234,520.33	0.7	6.7
245700.00	byngg26	China Resources Pharm Gr NPV	7.87	1,933,969.42	6.82	1,675,674.00	213,826.66	0.6	2.3
171260.00	b0b8z18	Cosco Shipping Hld H CNY	13.58	2,324,907.45	7.06	1,209,095.60	154,288.29	0.5	12.3
255390.00	6706250	PICC Property & CA H CNY	7.48	1,909,997.63	8.71	2,224,446.90	283,853.57	0.9	3.5
346670.00	bd8gl18	Postal Savings Ban 'H' Cny1	5.36	1,857,498.20	4.82	1,670,949.40	213,223.77	0.6	4.6
15410.00	6859927	Sun Hung Kai Prop NPV	107.37	1,654,588.65	98.70	1,520,967.00	194,085.06	0.6	5.0
93270.00	b67c2g0	Swire Properties L NPV	22.70	2,117,519.04	19.26	1,796,380.20	229,229.54	0.7	4.5

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	
10800.00	bmmv2k8	Tencent Holdings Ltd Hkd0.00002	421.58	4,553,048.71	331.60	3,581,280.00	456,994.10	1.4	0.3
				18,285,094.06		15,516,635.10	1,980,021.32	6.0	4.1
CASH AND EQUIVALENTS- HKD									
238610.22	cash	Cash Account - HKD	1.00	238,610.22	1.00	238,610.22	30,448.18	0.1	0.0
159786.57	divacc	Dividend Accrual - HK	1.00	159,786.57	1.00	159,786.57	20,389.78	0.1	0.0
				398,396.79		398,396.79	50,837.96	0.2	0.0
Hong Kong Dollar Total				18,683,490.85		15,915,031.89	2,030,859.29	6.2	4.0
Japanese Yen(FX= 144.5350)									
COMMON STOCKS- JPY									
2380.00	6870490	Advantest Corp NPV	9,886	23,529,571	19,150	45,577,000	315,335.39	1.0	0.3
7000.00	6132101	Bridgestone Corp NPV	4,894	34,260,964	5,892	41,244,000	285,356.49	0.9	1.8
51000.00	6251448	Daiwa Securities Group NPV	629	32,066,424	740	37,755,300	261,219.08	0.8	4.7
7730.00	byp97j7	Dexerials Corp NPV	3,736	28,881,384	3,135	24,233,550	167,665.62	0.5	2.1
7840.00	6435145	Honda Motor Co NPV	4,351	34,114,757	4,341	34,033,440	235,468.50	0.7	2.6
6420.00	b3ff8w8	Hoshizaki Corp NPV	4,905	31,490,683	5,156	33,101,520	229,020.79	0.7	2.3
11400.00	6474535	Japan Tobacco Inc NPV	2,778	31,673,887	3,153	35,944,200	248,688.55	0.8	4.9
18400.00	6569464	Marubeni Corp NPV	1,544	28,412,663	2,440	44,896,000	310,623.72	0.9	1.4
8660.00	b1cwjm5	Nomura Real Estate Inc NPV	3,608	31,244,594	3,414	29,565,240	204,554.19	0.6	2.3
13580.00	6661144	ORIX Corp NPV	2,274	30,885,662	2,613	35,477,750	245,461.31	0.7	3.4
5380.00	b62g7k6	Sompo Holdings Inc NPV	6,188	33,294,023	6,459	34,749,420	240,422.18	0.7	2.3
6040.00	6431897	Sumitomo Mitsui Tr NPV	4,828	29,158,249	5,113	30,882,520	213,668.11	0.6	3.9
10750.00	6895448	Tokyo Gas Co NPV	2,845	30,579,024	3,143	33,787,250	233,765.18	0.7	2.1
10500.00	6985264	Yamaha Motor Co NPV	2,839	29,807,240	4,122	43,281,000	299,449.96	0.9	2.8
				429,399,125		504,528,190	3,490,699.07	10.6	2.6

			Local Currency				Reporting Currency		
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
CASH AND EQUIVALENTS- JPY									
1825320.00	cash	Cash Account - JPY	1	1,825,320	1	1,825,320	12,628.91	0.0	0.0
2646700.00	divacc	Dividend Accrual - Jp	1	2,646,700	1	2,646,700	18,311.83	0.1	0.0
				4,472,020		4,472,020	30,940.74	0.1	0.0
Japanese Yen Total				433,871,145		509,000,210	3,521,639.81	10.7	2.6
Mexican Peso(FX= 17.1505)									
COMMON STOCKS- MXN									
44400.00	2392471	Gpo Bimbo SAB Ser A NPV	98.16	4,358,278.07	91.65	4,069,260.00	237,267.72	0.7	0.5
34760.00	2421041	Gpo Fin Banorte NPV Series O	113.46	3,943,733.48	141.21	4,908,459.60	286,199.21	0.9	0.0
				8,302,011.55		8,977,719.60	523,466.93	1.6	0.2
Mexican Peso Total				8,302,011.55		8,977,719.60	523,466.93	1.6	0.2
Qatari Rial(FX= 3.6400)									
CASH AND EQUIVALENTS- QAR									
(33.33)	cash	Cash Account - Qa	1.00	-33.33	1.00	-33.33	-9.16	0.0	0.0
				-33.33		-33.33	-9.16	0.0	0.0
Qatari Rial Total				-33.33		-33.33	-9.16	0.0	0.0
Polish Zloty(FX= 4.0629)									
COMMON STOCKS- PLN									
9230.00	5978953	Asseco Poland SA Pln1.00	74.58	688,350.80	80.25	740,707.50	182,307.81	0.6	3.8
				688,350.80		740,707.50	182,307.81	0.6	3.8

Quantity		Symbol	Security	Unit Cost	Local Currency		Reporting Currency			Curr. Yield
					Total Cost	Price	Market Value	Market Value	% Assets	
CASH AND EQUIVALENTS- PLN										
26167.00	cash		Cash Account - PLN	1.00	26,167.00	1.00	26,167.00	6,440.39	0.0	0.0
					26,167.00		26,167.00	6,440.39	0.0	0.0
Polish Zloty Total					714,517.80		766,874.50	188,748.20	0.6	3.7
Norwegian Krone(FX= 10.7135)										
COMMON STOCKS- NOK										
5900.00	7751259		Yara International NOK	477.26	2,815,816.79	379.00	2,236,100.00	208,717.00	0.6	7.9
					2,815,816.79		2,236,100.00	208,717.00	0.6	7.9
CASH AND EQUIVALENTS- NOK										
243375.00	cash		Cash Account - NOK	1.00	243,375.00	1.00	243,375.00	22,716.56	0.1	0.0
					243,375.00		243,375.00	22,716.56	0.1	0.0
Norwegian Krone Total					3,059,191.79		2,479,475.00	231,433.56	0.7	7.1
Turkish Lira(FX= 26.0700)										
COMMON STOCKS- TRY										
21970.00	b03my33		Tofas Otomobil Fab Try1	91.27	2,005,302.93	252.50	5,547,425.00	212,789.60	0.6	0.7
					2,005,302.93		5,547,425.00	212,789.60	0.6	0.7
Turkish Lira Total					2,005,302.93		5,547,425.00	212,789.60	0.6	0.7

Quantity		Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
					Total Cost	Price		Market Value	% Assets	
Thai Baht(FX= 35.4550)										
COMMON STOCKS- THB										
32700.00	b0166d1		Bumrungrad Hoptl THB (Local)	226.24	7,397,991.91	226.00	7,390,200.00	208,438.87	0.6	1.4
108450.00	bkxld77		Intouch Holdings P Thb1 (Local)	76.25	8,269,582.63	74.00	8,025,300.00	226,351.71	0.7	3.7
					15,667,574.54		15,415,500.00	434,790.58	1.3	2.6
Thai Baht Total					15,667,574.54		15,415,500.00	434,790.58	1.3	2.6
Singapore Dollar(FX= 1.3534)										
COMMON STOCKS- SGD										
147870.00	byyfhz2		Frasers Log & Com NPV Units (REIT)	1.45	214,300.27	1.25	184,837.50	136,577.75	0.4	5.1
					214,300.27		184,837.50	136,577.75	0.4	5.1
CASH AND EQUIVALENTS- SGD										
5141.44	cash		Cash Account - SGD	1.00	5,141.44	1.00	5,141.44	3,799.05	0.0	0.0
					5,141.44		5,141.44	3,799.05	0.0	0.0
Singapore Dollar Total					219,441.71		189,978.94	140,376.80	0.4	5.0
South Korean Won(FX= 1,317.6498)										
COMMON STOCKS- KRW										
30747.00	bb96z33		Jb Financial Group KRW	7,661.16	235,557,631.00	8,470.00	260,427,090.00	197,645.12	0.6	2.1
3860.00	6490928		Kia Motors Corp KRW	81,155.63	313,260,740.00	88,500.00	341,610,000.00	259,257.01	0.8	1.0
7820.00	6505316		KT Corporation KRW	36,859.53	288,241,552.00	29,800.00	233,036,000.00	176,857.28	0.5	3.7
7227.00	6771720		Samsung Electronic KRW	68,110.87	492,237,254.00	72,200.00	521,789,400.00	396,000.00	1.2	2.0
					1,329,297,177.00		1,356,862,490.00	1,029,759.41	3.1	2.1

			Local Currency				Reporting Currency		
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
CASH AND EQUIVALENTS- KRW									
1094.00	cash	Cash Account - KRW	1.00	1,094.00	1.00	1,094.00	0.83	0.0	0.0
6298587.00	divacc	Dividend Accrual - Kr	1.00	6,298,587.00	1.00	6,298,587.00	4,780.17	0.0	0.0
				6,299,681.00		6,299,681.00	4,781.00	0.0	0.0
South Korean Won Total				1,335,596,858.00		1,363,162,171.00	1,034,540.41	3.1	2.0
Swedish Krona(FX= 10.8013)									
COMMON STOCKS- SEK									
20050.00	4813345	Skand Enskilda Bkn Ser A NPV	115.54	2,316,656.46	119.15	2,388,957.50	221,173.15	0.7	5.0
				2,316,656.46		2,388,957.50	221,173.15	0.7	5.0
Swedish Krona Total				2,316,656.46		2,388,957.50	221,173.15	0.7	5.0
Chilean Peso(FX= 802.1498)									
COMMON STOCKS- CLP									
4366560.00	bymlzd6	Enel Chile SA NPV	43.13	188,309,103.00	52.10	227,497,776.00	283,610.02	0.9	1.1
				188,309,103.00		227,497,776.00	283,610.02	0.9	1.1
Chilean Peso Total				188,309,103.00		227,497,776.00	283,610.02	0.9	1.1
Swiss Franc(FX= 0.8947)									
COMMON STOCKS- CHF									
880.00	b142s60	Kuehne&Nagel Intl Chf1 (Regd)	243.04	213,877.31	264.70	232,936.00	260,365.51	0.8	2.3
4236.00	7123870	Nestle SA CHF (Regd)	104.16	441,205.64	107.60	455,793.60	509,465.82	1.5	2.5
3749.00	7103065	Novartis AG CHF (Regd)	84.52	316,874.91	90.00	337,410.00	377,141.90	1.1	3.2
1187.00	7110388	Roche Holdings AG Genusscheine NPV	263.96	313,315.02	273.50	324,644.50	362,873.19	1.1	3.2

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
17029.00	brjl176	UBS Group AG CHF (Regd)	12.99	221,180.56	18.10	308,139.76	344,424.92	1.0	2.6
629.00	5983816	Zurich Insurance CHF	335.73	211,171.53	424.90	267,262.10	298,733.69	0.9	4.5
				1,717,624.95		1,926,185.96	2,153,005.04	6.5	3.0
Swiss Franc Total				1,717,624.95		1,926,185.96	2,153,005.04	6.5	3.0
Taiwan Dollar(FX= 31.1445)									
COMMON STOCKS- TWD									
23840.00	6324500	Evergreen Marine C TWD	185.71	4,427,230.00	93.50	2,229,040.00	71,570.90	0.2	19.3
48900.00	6336055	Feng Tay Entrprise TWD	192.32	9,404,506.00	196.50	9,608,850.00	308,524.78	0.9	2.1
9300.00	6372480	Mediatek Inc TWD	731.00	6,798,296.00	688.00	6,398,400.00	205,442.37	0.6	10.6
29250.00	b118753	Nan Ya Printed Cir TWD	273.26	7,992,884.86	264.00	7,722,000.00	247,941.05	0.8	3.8
18140.00	6346333	Novatek Microelect TWD	401.10	7,275,932.00	426.50	7,736,710.00	248,413.36	0.8	2.1
34645.00	6889106	Taiwan Semicon Man TWD	331.16	11,473,044.00	576.00	19,955,520.00	640,739.78	1.9	1.9
				47,371,892.86		53,650,520.00	1,722,632.25	5.2	4.0
CASH AND EQUIVALENTS- TWD									
2389806.01	divacc	Dividend Accrual - TW	1.00	2,389,806.01	1.00	2,389,806.01	76,732.84	0.2	0.0
				2,389,806.01		2,389,806.01	76,732.84	0.2	0.0
Taiwan Dollar Total				49,761,698.87		56,040,326.01	1,799,365.09	5.5	3.8

Quantity	Symbol	Security	Local Currency				Reporting Currency		Curr. Yield
			Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	
South African Rand(FX= 18.8912)									
COMMON STOCKS- ZAR									
1520.00	6622691	Naspers N ZAR	2,408.50	3,660,925.68	3,399.00	5,166,480.00	273,485.34	0.8	0.2
				3,660,925.68		5,166,480.00	273,485.34	0.8	0.2
South African Rand Total				3,660,925.68		5,166,480.00	273,485.34	0.8	0.2
Total Portfolio			5,874,714,807.24				32,899,336.03	100.0	2.8

Purchases

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Euro								
6/16/2023	6/20/2023	290.00	4061393	Christian Dior SE EUR	0.91529	822.37	238,486.31	260,558.19
6/16/2023	6/20/2023	5850.00	5889505	Infineon Technology Ord NPV (Regd)	0.91529	38.41	224,716.25	245,513.72
6/20/2023	6/22/2023	90.00	b929f46	ASML Holding NV EUR	0.91726	655.79	59,021.39	64,345.11
6/20/2023	6/22/2023	2090.00	b1xh026	Vinci EUR	0.91726	107.67	225,024.26	245,321.42
Euro Total							747,248.21	815,738.44
Indian Rupee								
6/20/2023	6/21/2023	5290.00	b992pt3	Pi Industries Inr1	82.11565	3,862.60	20,433,162.22	248,833.96
Indian Rupee Total							20,433,162.22	248,833.96
Hong Kong Dollar								
6/20/2023	6/23/2023	1150.00	bmmv2k8	Tencent Holdings Ltd Hkd0.00002	7.82530	355.96	409,352.33	52,311.39
Hong Kong Dollar Total							409,352.33	52,311.39
Japanese Yen								
6/20/2023	6/22/2023	7840.00	6435145	Honda Motor Co NPV	141.36000	4,351.37	34,114,757.00	241,332.46
6/20/2023	6/22/2023	5380.00	b62g7k6	Sompo Holdings Inc NPV	141.36000	6,188.48	33,294,023.00	235,526.48
Japanese Yen Total							67,408,780.00	476,858.94
South Korean Won								
6/20/2023	6/22/2023	150.00	6490928	Kia Motors Corp KRW	1280.25000	81,740.64	12,261,096.00	9,577.11
South Korean Won Total							12,261,096.00	9,577.11
Taiwan Dollar								
6/20/2023	6/26/2023	2535.00	6889106	Taiwan Semicon Man TWD	30.91800	582.11	1,475,637.00	47,727.44
Taiwan Dollar Total							1,475,637.00	47,727.44

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
British Pound Sterling								
6/16/2023	6/20/2023	1800.00	bvyvfw2	Auto Trader Group GBP	0.78055	6.42	11,560.54	14,810.78
6/16/2023	6/20/2023	3400.00	bn7swp6	Gsk PLC Gbp0.3125	0.78055	13.64	46,359.57	59,393.54
6/16/2023	6/20/2023	26200.00	blgz986	Tesco Ord Gbp0.0633333	0.78055	2.62	68,711.63	88,029.87
6/20/2023	6/22/2023	4980.00	bvyvfw2	Auto Trader Group GBP	0.78518	6.29	31,314.45	39,882.08

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
6/20/2023	6/22/2023	5383.60	bn7swp6	Gsk PLC Gbp0.3125	0.78518	13.51	72,745.96	92,649.24
6/20/2023	6/22/2023	2624.00	bn7swp6	Gsk PLC Gbp0.3125	0.78518	13.51	35,456.84	45,157.82
6/20/2023	6/22/2023	1074.40	bn7swp6	Gsk PLC Gbp0.3125	0.78518	13.51	14,517.84	18,489.92
6/20/2023	6/22/2023	70880.00	blgz986	Tesco Ord Gbp0.0633333	0.78518	2.57	182,331.96	232,217.95
British Pound Sterling Total							462,998.79	590,631.21
Danish Krone								
6/20/2023	6/22/2023	29.00	bhc8x90	Novo-Nordisk AS Dkk0.2 Ser B	6.83215	1,081.70	31,369.21	4,591.41
6/20/2023	6/22/2023	401.00	bhc8x90	Novo-Nordisk AS Dkk0.2 Ser B	6.83215	1,081.70	433,760.41	63,488.13
Danish Krone Total							465,129.62	68,079.54
Euro								
6/16/2023	6/20/2023	200.00	5756029	Bayer Motoren Werk EUR	0.91529	111.63	22,325.06	24,391.24
6/16/2023	6/20/2023	5500.00	4942904	E.On SE NPV	0.91529	11.41	62,766.27	68,575.28
6/16/2023	6/20/2023	1600.00	5226038	Sampo PLC Ser A NPV	0.91529	42.67	68,275.97	74,594.90
6/20/2023	6/22/2023	570.00	5756029	Bayer Motoren Werk EUR	0.91726	110.04	62,723.16	68,380.78
6/20/2023	6/22/2023	2400.00	4942904	E.On SE NPV	0.91726	11.33	27,199.43	29,652.81
6/20/2023	6/22/2023	10750.00	4942904	E.On SE NPV	0.91726	11.33	121,830.78	132,819.90
6/20/2023	6/22/2023	1730.00	4942904	E.On SE NPV	0.91726	11.33	19,606.26	21,374.74
6/20/2023	6/22/2023	4410.00	5226038	Sampo PLC Ser A NPV	0.91726	42.66	188,116.89	205,085.01
Euro Total							572,843.82	624,874.67
Japanese Yen								
6/20/2023	6/22/2023	690.00	6870490	Advantest Corp NPV	141.36000	19,470.91	13,434,927.00	95,040.51
6/20/2023	6/22/2023	1680.00	6569464	Marubeni Corp NPV	141.36000	2,519.28	4,232,384.00	29,940.46
Japanese Yen Total							17,667,311.00	124,980.98
Swiss Franc								
6/16/2023	6/20/2023	16.00	7123870	Nestle SA CHF (Regd)	0.89395	108.09	1,729.44	1,934.60
6/20/2023	6/22/2023	154.00	7123870	Nestle SA CHF (Regd)	0.89895	107.78	16,597.40	18,463.10
6/20/2023	6/22/2023	410.00	7103065	Novartis AG CHF (Regd)	0.89895	90.66	37,170.79	41,349.12
Swiss Franc Total							55,497.63	61,746.82

Ex-Date	Pay-Date	Symbol	Security	Amount
COMMON STOCKS				
6/9/2023	6/9/2023	bap	Credicorp Ltd	78.95
				78.95
COMMON STOCKS- AUD				
6/29/2023	8/25/2023	b03fyz4	Goodman Group NPV (Stapled Units)	692.57
				692.57
COMMON STOCKS- BRL				
6/30/2023	6/30/2023	b1ybrg0	Cia Energ Mg-Cemig Prf Brl5.00	2,438.37
				2,438.37
COMMON STOCKS- GBP				
6/22/2023	7/21/2023	b19nlv4	Experian Ord USD	2,834.27
				2,834.27
COMMON STOCKS- CAD				
6/14/2023	7/1/2023	2956662	Weston George Ltd	955.00
6/23/2023	8/1/2023	2077303	National Bank Cand Montreal Qu	2,611.68
6/27/2023	7/28/2023	2170525	Canadian Imperial Bank Comm Toronto O	2,924.98
				6,491.66
COMMON STOCKS- EUR				
6/1/2023	6/1/2023	4163437	Cap Gemini EUR	7.36
6/6/2023	6/27/2023	7107250	Opap(Org Of Footb) EUR (Cr)	11,787.02
6/7/2023	6/9/2023	b62g1b5	Edenred EUR	4,843.02
6/7/2023	6/7/2023	bywlc68	Relx PLC GBP	-4,573.46
6/9/2023	6/9/2023	bywlc68	Relx PLC GBP	4,536.70
6/19/2023	6/23/2023	7107250	Opap(Org Of Footb) EUR (Cr)	8,150.77
				24,751.42
COMMON STOCKS- INR				
6/15/2023	7/3/2023	b01npj1	Tata Consultancy S Inr1	1,501.95
				1,501.95

Ex-Date	Pay-Date	Symbol	Security	Amount
COMMON STOCKS- IDR				
6/14/2023	6/14/2023	bcdblj9	Sumber Alfaria IDR	0.00
				0.00
COMMON STOCKS- HKD				
6/5/2023	7/21/2023	byngg26	China Resources Pharm Gr NPV	5,016.08
6/26/2023	7/28/2023	6706250	PICC Property & CA H CNY	15,386.57
				20,402.65
COMMON STOCKS- JPY				
6/5/2023	6/5/2023	6251448	Daiwa Securities Group NPV	-365.19
6/5/2023	6/5/2023	b1cwjm5	Nomura Real Estate Inc NPV	310.05
6/26/2023	6/26/2023	6431897	Sumitomo Mitsui Tr NPV	420.77
6/29/2023	9/1/2023	6132101	Bridgestone Corp NPV	4,840.10
6/29/2023	9/1/2023	6474535	Japan Tobacco Inc NPV	7,409.51
6/29/2023	9/11/2023	6985264	Yamaha Motor Co NPV	4,719.10
6/29/2023	9/12/2023	b3ff8w8	Hoshizaki Corp NPV	1,331.72
				18,666.07
COMMON STOCKS- MXN				
6/8/2023	6/12/2023	2421041	Gpo Fin Banorte NPV Series O	15,701.94
				15,701.94
COMMON STOCKS- PLN				
6/16/2023	6/28/2023	5978953	Asseco Poland SA Pln1.00	6,406.34
				6,406.34
COMMON STOCKS- NOK				
6/13/2023	6/22/2023	7751259	Yara International NOK	22,883.70
6/22/2023	6/22/2023	7751259	Yara International NOK	-22,244.46
6/22/2023	6/27/2023	7751259	Yara International NOK	22,244.46
				22,883.70

Ex-Date	Pay-Date	Symbol	Security	Amount
COMMON STOCKS- KRW				
6/29/2023	8/16/2023	6771720	Samsung Electronic KRW	1,980.00
6/29/2023	8/9/2023	bb96z33	Jb Financial Group KRW	2,800.17
				4,780.17
COMMON STOCKS- TWD				
6/15/2023	7/13/2023	6889106	Taiwan Semicon Man TWD	2,271.24
6/15/2023	7/19/2023	b118753	Nan Ya Printed Cir TWD	13,543.08
6/20/2023	7/20/2023	6372480	Mediatek Inc TWD	14,734.25
6/20/2023	7/20/2023	6372480	Mediatek Inc TWD	4,211.49
6/30/2023	7/26/2023	6324500	Evergreen Marine C TWD	42,330.17
				77,090.24
AMERICAN DEPOSITORY RECEIPTS				
6/8/2023	6/23/2023	ntes	Netease Inc Sp ADR	1,299.63
				1,299.63
CASH AND EQUIVALENTS				
6/1/2023	6/1/2023	cash	Cash Account - USD	962.10
				962.10
CASH AND EQUIVALENTS- KRW				
6/29/2023	6/29/2023	cash	Cash Account - KRW	0.83
				0.83
NET INCOME				206,982.85