



ATIVO
CAPITAL

Monthly Report

Account

New York City Employees' Retirement System

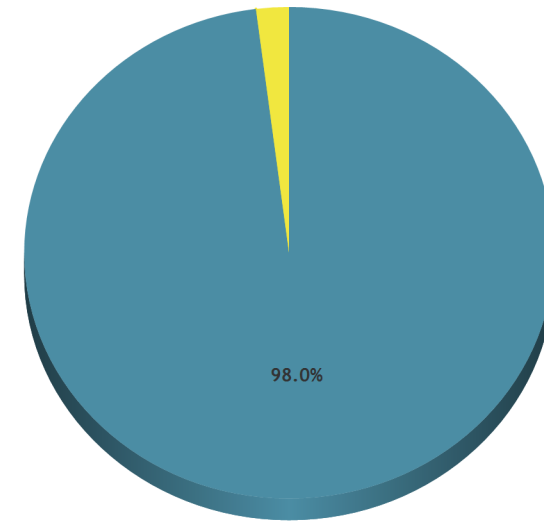
6/30/2024



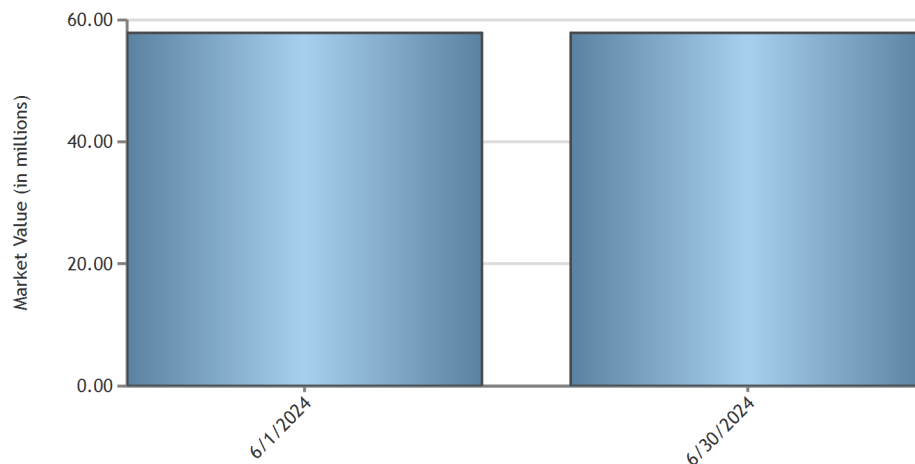
Activity Summary

	Month to Date	Year to Date
Beginning Value	57,874,424.03	35,540,330.01
Net Contributions/Withdrawals	-144.57	17,731,838.60
Realized Gains	-1,089.18	-405,543.71
Unrealized Gains	-69,570.84	3,955,491.10
Income Received	133,506.41	1,115,009.85
Ending Value	57,937,125.85	57,937,125.85

Portfolio Allocation as of 6/30/2024



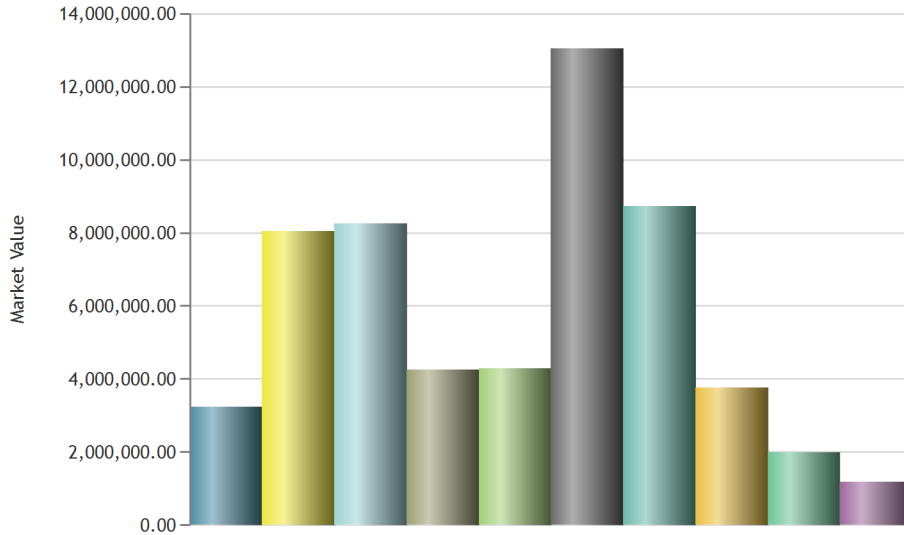
Change in Portfolio



□ Beginning Market Value Plus Flows ■ Ending Market Value

Asset Class	Market Value	% Assets	Curr. Yield
Equities	56,781,089.39	98.0	3.2
Cash and Equivalents	1,156,036.46	2.0	2.7
Total	57,937,125.85	100.0	3.2

Portfolio Allocation as of 6/30/2024

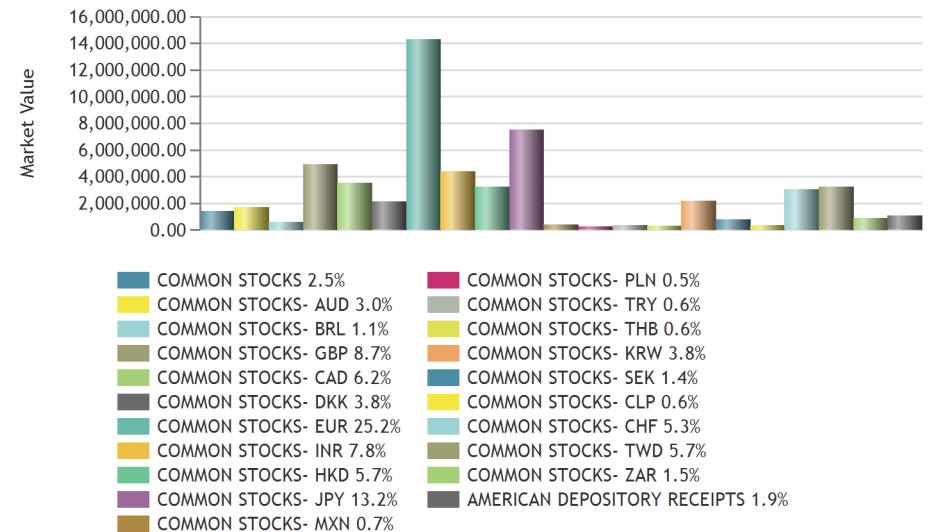


Industry Sector	Market Value	% Equity	% Assets
MATERIALS	3,233,817.71	5.7	5.6
INDUSTRIALS	8,036,113.56	14.2	13.9
CONSUMER DISCRETIONARY	8,260,119.50	14.5	14.3
CONSUMER STAPLES	4,252,253.02	7.5	7.3
HEALTHCARE	4,297,650.90	7.6	7.4
FINANCIALS	13,045,718.56	23.0	22.5
INFORMATION TECHNOLOGY	8,725,886.74	15.4	15.1
COMMUNICATION SERVICES	3,759,971.43	6.6	6.5
UTILITIES	1,986,421.41	3.5	3.4
REAL ESTATE	1,183,136.54	2.1	2.0
Equity Total	56,781,089.39	100.0	98.0

Top 10 Holdings

Symbol	Security	Market Value	% Assets
6889106	Taiwan Semicon Man TWD	1,710,818.86	3.0
bp6kmj1	Novo Nordisk As Ser'b'dkk0.1	1,382,479.61	2.4
b929f46	ASML Holding NV EUR	1,198,722.90	2.1
bmmv2k8	Tencent Holdings Ltd Hkd0.00002	1,020,744.42	1.8
br56kd4	Hindustan Aeronaut Inr5(Post Subd)	997,453.46	1.7
7103065	Novartis AG CHF (Regd)	762,960.08	1.3
b15t569	Siemens India Ltd Inr2 (Post Subdivision)	759,478.22	1.3
4061412	LVMH Moet Hennessy EUR	688,321.03	1.2
b2q4cs1	MS&AD Insurance Group Holdings NPV	673,396.12	1.2
0989529	AstraZeneca USD	666,940.39	1.2
Top 10 Holdings Total		9,861,315.08	17.0

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	165.00	554,235.00	554,235.00	1.0	0.0
2090.00	bap		Credicorp Ltd	148.29	309,920.99	161.33	337,179.70	337,179.70	0.6	5.7
1680.00	iclr		Icon PLC	251.14	421,907.64	313.47	526,629.60	526,629.60	0.9	0.0
					1,172,568.25		1,418,044.30	1,418,044.30	2.4	1.4
AMERICAN DEPOSITORY RECEIPTS										
2296.00	baba		Alibaba Group Holding Ltd Sp ADS	192.12	441,114.41	72.00	165,312.00	165,312.00	0.3	2.7
6070.00	rdy		Dr Reddys Laboratories Ltd ADR	57.47	348,859.24	76.19	462,473.30	462,473.30	0.8	0.5
2810.00	ntes		Netease Inc Sp ADR	70.64	198,486.17	95.58	268,579.80	268,579.80	0.5	2.7
12340.00	vips		Vipshop Holdings Limited Sponsored ADSA	10.68	131,771.46	13.02	160,666.80	160,666.80	0.3	3.1
					1,120,231.28		1,057,031.90	1,057,031.90	1.8	1.8
CASH AND EQUIVALENTS										
	cash		Cash Account - USD		962,799.68		962,799.68	962,799.68	1.7	3.2
	divacc		Dividend Accrual - US		3,811.36		3,811.36	3,811.36	0.0	0.0
					966,611.04		966,611.04	966,611.04	1.7	3.2
US Dollar Total					3,259,410.57		3,441,687.24	3,441,687.24	5.9	2.0
Australian Dollar(FX= 1.4973)										
COMMON STOCKS- AUD										
23940.00	6065586		Aust & NZ Bank Group NPV	25.78	617,260.86	28.24	676,065.60	451,510.48	0.8	7.9
29420.00	6086253		Fortescue Metals G NPV	17.61	517,969.21	21.41	629,882.20	420,666.89	0.7	9.7
18860.00	b03fyz4		Goodman Group NPV (Stapled Units)	21.98	414,474.35	34.75	655,385.00	437,698.94	0.8	0.9
3000.00	b28ytc2		Macquarie Group Ltd NPV	168.56	505,665.32	204.69	614,070.00	410,106.71	0.7	3.7
					2,055,369.73		2,575,402.80	1,719,983.01	3.0	5.5

			Local Currency				Reporting Currency		
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
CASH AND EQUIVALENTS- AUD									
32976.15	divacc	Dividend Accrual - Au	1.00	32,976.15	1.00	32,976.15	22,023.12	0.0	0.0
				32,976.15		32,976.15	22,023.12	0.0	0.0
Australian Dollar Total				2,088,345.88		2,608,378.95	1,742,006.13	3.0	5.5
Brazilian Real(FX= 5.5545)									
COMMON STOCKS- BRL									
48050.00	b9n3sq0	BB Seguridade Part NPV	36.01	1,730,101.68	32.93	1,582,286.50	284,868.26	0.5	8.7
86790.00	bpblv81	Vibra Energia SA NPV	25.09	2,177,637.53	20.90	1,813,911.00	326,568.97	0.6	0.0
				3,907,739.21		3,396,197.50	611,437.23	1.1	4.1
CASH AND EQUIVALENTS- BRL									
52624.94	divacc	Dividend Accrual - Br	1.00	52,624.94	1.00	52,624.94	9,474.37	0.0	0.0
				52,624.94		52,624.94	9,474.37	0.0	0.0
Brazilian Real Total				3,960,364.15		3,448,822.44	620,911.60	1.1	4.0
British Pound Sterling(FX= 0.7911)									
COMMON STOCKS- GBP									
4270.00	0989529	AstraZeneca USD	108.04	461,320.95	123.56	527,601.20	666,940.39	1.2	2.5
54534.00	bvyvfw2	Auto Trader Group GBP	5.63	306,757.60	8.01	436,926.41	552,318.43	1.0	1.2
9410.00	0237400	Diageo Ord Gbp0.28 101/108	34.62	325,803.97	24.90	234,261.95	296,130.40	0.5	4.1
11208.00	b19nlv4	Experian Ord USD	22.20	248,813.51	36.86	413,126.88	522,233.46	0.9	1.3
4050.00	bhjyc05	Intercontinental Hotels Ord Gbp0.208521303	82.54	334,287.66	83.26	337,203.00	426,258.13	0.7	1.5
51220.00	b17bbq5	Investec Ord GBP	5.34	273,639.32	5.74	293,746.70	371,325.04	0.6	6.0
104014.00	0560399	Legal & General Gp Ord GBP	2.73	284,071.91	2.27	236,111.78	298,468.77	0.5	9.0
5270.00	3208986	Next GBP	67.52	355,816.96	90.36	476,197.20	601,960.62	1.0	2.3

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	
32660.00	0677608	Pearson Ord GBP	10.29	336,117.95	9.91	323,595.28	409,056.62	0.7	2.3
6336.00	0718875	Rio Tinto GBP	47.38	300,177.99	52.01	329,535.36	416,565.47	0.7	6.6
6960.00	b10rzp7	Unilever PLC GBP	40.76	283,702.81	43.45	302,412.00	382,278.84	0.7	3.4
				3,510,510.63		3,910,717.76	4,943,536.16	8.5	3.3

CASH AND EQUIVALENTS- GBP

2698.05	cash	Cash Account - GBP	1.00	2,698.05	1.00	2,698.05	3,410.60	0.0	0.0
3590.43	divacc	Dividend Accrual - GB	1.00	3,590.43	1.00	3,590.43	4,538.66	0.0	0.0
				6,288.48		6,288.48	7,949.26	0.0	0.0

British Pound Sterling Total				3,516,799.11		3,917,006.24	4,951,485.43	8.5	3.2
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Canadian Dollar(FX= 1.3683)

COMMON STOCKS- CAD

9407.00	b156kn2	Alimentation Couche-Tard Inc	57.96	545,265.37	76.77	722,175.39	527,770.96	0.9	0.9
6630.00	2170525	Canadian Imperial Bank Comm Toronto O	65.71	435,630.00	65.05	431,281.50	315,183.62	0.5	5.5
4615.00	bj2l575	CGI Inc Cl A	100.23	462,538.52	136.55	630,178.25	460,538.79	0.8	0.0
5077.00	2077303	National Bank Cand Montreal Qu	102.20	518,846.06	108.51	550,905.27	402,605.52	0.7	4.1
5645.00	2754383	Royal Bank of Canada Montreal Que	116.04	655,053.82	145.65	822,194.25	600,865.46	1.0	3.9
9166.00	2566124	Sun Life Financial Inc	69.27	634,966.30	67.08	614,855.28	449,340.65	0.8	4.8
6750.00	2897222	Toronto Dominion Bank Ont	85.62	577,922.08	75.20	507,600.00	370,957.72	0.6	5.3
2679.00	2956662	Weston George Ltd	129.38	346,600.79	196.79	527,200.41	385,281.84	0.7	1.7
				4,176,822.94		4,806,390.35	3,512,544.56	6.1	3.1

CASH AND EQUIVALENTS- CAD

7424.46	cash	Cash Account - CAD	1.00	7,424.46	1.00	7,424.46	5,425.85	0.0	0.0
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Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
13748.48	divacc	Dividend Accrual - CA	1.00	13,748.48	1.00	13,748.48	10,047.49	0.0	0.0
				21,172.94		21,172.94	15,473.34	0.0	0.0

Canadian Dollar Total				4,197,995.88		4,827,563.29	3,528,017.90	6.1	3.1
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Danish Krone(FX= 6.9582)

COMMON STOCKS- DKK

1777.00	b1wt5g2	DSV DKK	1,366.84	2,428,879.84	1,067.00	1,896,059.00	272,492.74	0.5	0.2
9566.00	bp6kmj1	Novo Nordisk As Ser'b'dkk0.1	466.41	4,461,634.01	1,005.60	9,619,569.60	1,382,479.61	2.4	0.9
3320.00	b44txt8	Pandora AS DKK	792.38	2,630,697.88	1,051.00	3,489,320.00	501,468.77	0.9	1.7
				9,521,211.73		15,004,948.60	2,156,441.12	3.7	1.0

Danish Krone Total				9,521,211.73		15,004,948.60	2,156,441.12	3.7	1.0
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Euro(FX= 0.9331)

COMMON STOCKS- EUR

9790.00	b01flq6	ACS Actividades Co EUR	40.12	392,796.78	40.28	394,341.20	422,635.37	0.7	5.0
1550.00	5231485	Allianz SE NPV (Regd) (Vinkuliert)	226.86	351,632.55	259.50	402,225.00	431,084.84	0.7	5.3
1160.00	b929f46	ASML Holding NV EUR	653.99	758,632.12	964.20	1,118,472.00	1,198,722.90	2.1	0.6
39820.00	bywp840	Banca Mediolanum NPV	8.47	337,462.34	10.31	410,544.20	440,000.94	0.8	6.8
3849.00	5756029	Bayer Motoren Werk EUR	79.65	306,562.98	88.38	340,174.62	364,582.31	0.6	6.8
62730.00	5501906	BBVA (Bilb-Viz-Arg) EUR	5.92	371,122.05	9.35	586,650.96	628,743.45	1.1	4.8
1870.00	4163437	Cap Gemini EUR	179.81	336,249.13	185.70	347,259.00	372,175.00	0.6	1.8
390.00	4061393	Christian Dior SE EUR	775.89	302,597.78	671.50	261,885.00	280,675.37	0.5	1.9
12800.00	5806225	Colruyt Group NV NPV	43.38	555,295.85	44.58	570,624.00	611,566.55	1.1	0.0
19522.00	5842359	Deutsche Telekom NPV (Regd)	17.51	341,813.89	23.48	458,376.56	491,265.30	0.8	3.0
4200.00	b13x013	Eiffage EUR	90.04	378,174.54	85.76	360,192.00	386,035.95	0.7	4.8
5750.00	b0cch46	Heineken Holding EUR	74.66	429,294.26	73.65	423,487.50	453,872.93	0.8	2.3

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	
33470.00	b288c92	Iberdrola SA EUR	9.10	304,446.04	12.12	405,489.05	434,583.08	0.8	3.7
8750.00	5889505	Infineon Technology Ord NPV (Regd)	36.88	322,690.60	34.31	300,168.75	321,706.00	0.6	0.8
25830.00	bz57390	ING Groep NV EUR	13.10	338,322.33	15.96	412,298.46	441,881.07	0.8	6.9
53664.00	bd2z8s7	Italgas Spa NPV	5.53	296,730.57	4.60	246,961.73	264,681.35	0.5	7.6
4480.00	4497749	KBC Groep NV NPV	64.57	289,254.94	65.90	295,232.00	316,415.04	0.5	4.4
1113.00	4057808	L'Oreal EUR	287.97	320,515.89	410.05	456,385.65	489,131.54	0.8	1.6
900.00	4061412	LVMH Moet Hennessy EUR	680.57	612,511.68	713.60	642,240.00	688,321.03	1.2	1.8
5370.00	5529027	Mercedes-Benz Group AG	72.59	389,818.14	64.57	346,740.90	371,619.73	0.6	8.2
24680.00	7107250	Opap(Org Of Footb) EUR (Cr)	13.65	336,874.49	14.64	361,315.20	387,239.74	0.7	12.7
5697.00	4380429	Publicis Groupe SA EUR	71.83	409,232.45	99.38	566,167.86	606,790.68	1.0	3.2
7000.00	5228658	Randstad NV EUR	50.70	354,922.44	42.33	296,310.00	317,570.38	0.5	5.4
13005.00	bywlc68	Relx PLC GBP	25.31	329,100.50	42.96	558,694.80	598,781.42	1.0	1.4
2212.00	4834108	Schneider Electric EUR	108.53	240,060.91	224.30	496,151.60	531,750.72	0.9	1.6
2830.00	5727973	Siemens AG NPV (Regd)	184.08	520,933.73	173.72	491,627.60	526,902.12	0.9	2.2
20306.00	bmd8f98	Stellantis NV EUR	14.89	302,332.60	18.48	375,173.66	402,092.55	0.7	8.9
16080.00	bymxps7	UniCredit SpA NPV	21.03	338,220.46	34.61	556,448.40	596,373.84	1.0	5.2
3090.00	b1xh026	Vinci EUR	110.83	342,459.51	98.38	303,994.20	325,805.93	0.6	4.6
3722.00	5671519	Wolters Kluwer EUR	76.78	285,783.21	154.80	576,165.60	617,505.76	1.1	1.3
				11,195,844.75		13,361,797.49	14,320,512.87	24.7	3.7

CASH AND EQUIVALENTS- EUR

6372.45	cash	Cash Account - EUR	1.00	6,372.45	1.00	6,372.45	6,829.68	0.0	0.0
6170.00	divacc	Dividend Accrual - Eu	1.00	6,170.00	1.00	6,170.00	6,612.70	0.0	0.0
				12,542.45		12,542.45	13,442.38	0.0	0.0

Euro Total				11,208,387.20		13,374,339.94	14,333,955.25	24.7	3.7
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Indian Rupee(FX= 83.3875)

COMMON STOCKS- INR

66850.00	b3wqh49	Adani Power Ltd INR	523.87	35,020,779.07	718.60	48,038,410.00	576,086.46	1.0	0.0
5620.00	b2qkxw0	Bajaj Auto Ltd INR	7,161.05	40,245,104.73	9,501.65	53,399,273.00	640,375.03	1.1	0.8
34854.00	6294896	Hcl Technologies Inr2	910.10	31,720,683.38	1,459.60	50,872,898.40	610,078.23	1.1	3.6

New York City Employees' Retirement System

Quantity	Symbol	Security	Local Currency			Reporting Currency			Curr. Yield
			Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	
15800.00	br56kd4	Hindustan Aeronaut Inr5(Post Subd)	2,312.36	36,535,285.09	5,264.25	83,175,150.00	997,453.46	1.7	0.7
7890.00	b992pt3	Pi Industries Inr1	3,705.47	29,236,143.37	3,798.75	29,972,137.50	359,432.02	0.6	0.4
8220.00	b15t569	Siemens India Ltd Inr2 (Post Subdivision)	3,806.09	31,286,029.41	7,704.50	63,330,990.00	759,478.22	1.3	0.1
10060.00	b01npj1	Tata Consultancy S Inr1	3,510.80	35,318,645.65	3,904.15	39,275,749.00	471,002.84	0.8	1.9
				239,362,670.70		368,064,607.90	4,413,906.26	7.6	1.0

CASH AND EQUIVALENTS- INR

359680.00	divacc	Dividend Accrual - In	1.00	359,680.00	1.00	359,680.00	4,313.36	0.0	0.0
				359,680.00		359,680.00	4,313.36	0.0	0.0

Indian Rupee Total				239,722,350.70		368,424,287.90	4,418,219.61	7.6	1.0
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Hong Kong Dollar(FX= 7.8074)

COMMON STOCKS- HKD

872700.00	b154564	Bank of China Ltd H CNY	3.16	2,760,081.58	3.85	3,359,895.00	430,347.49	0.7	2.4
255260.00	b0b8z18	Cosco Shipping Hld H CNY	11.69	2,983,887.29	13.66	3,486,851.60	446,608.55	0.8	5.9
334800.00	6218089	Lenovo Group Ltd NPV	9.33	3,125,158.04	11.02	3,689,496.00	472,563.98	0.8	2.5
380590.00	6706250	PICC Property & CA H CNY	8.17	3,109,973.33	9.70	3,691,723.00	472,849.22	0.8	5.5
23010.00	6859927	Sun Hung Kai Prop NPV	96.71	2,225,400.80	67.55	1,554,325.50	199,083.63	0.3	6.9
139070.00	b67c2g0	Swire Properties L NPV	20.16	2,803,750.72	12.44	1,730,030.80	221,588.60	0.4	8.4
21400.00	bmmv2k8	Tencent Holdings Ltd Hkd0.00002	353.07	7,555,783.50	372.40	7,969,360.00	1,020,744.42	1.8	0.9
				24,564,035.26		25,481,681.90	3,263,785.88	5.6	3.6

CASH AND EQUIVALENTS- HKD

58029.20	cash	Cash Account - HKD	1.00	58,029.20	1.00	58,029.20	7,432.59	0.0	0.0
				58,029.20		58,029.20	7,432.59	0.0	0.0

Hong Kong Dollar Total				24,622,064.46		25,539,711.10	3,271,218.47	5.6	3.6
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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
Japanese Yen(FX= 160.8600)									
COMMON STOCKS- JPY									
78340.00	6054603	Asahi Kasei Corp NPV	1,110	86,990,640	1,031	80,729,370	501,861.06	0.9	3.5
10400.00	6132101	Bridgestone Corp NPV	5,335	55,486,334	6,322	65,748,800	408,733.06	0.7	3.3
76100.00	6251448	Daiwa Securities Group NPV	761	57,932,201	1,227	93,374,700	580,471.84	1.0	3.6
35120.00	6435145	Honda Motor Co NPV	1,499	52,640,598	1,720	60,406,400	375,521.57	0.6	4.0
17000.00	6474535	Japan Tobacco Inc NPV	3,129	53,193,537	4,348	73,916,000	459,505.16	0.8	4.5
27400.00	6569464	Marubeni Corp NPV	1,848	50,624,502	2,976	81,528,700	506,830.16	0.9	3.0
90360.00	b0jqtj0	Mitsubishi Chem Gp NPV	899	81,206,497	893	80,700,516	501,681.69	0.9	3.6
58260.00	6268976	Mitsubishi UFJ Lea NPV	958	55,835,598	1,062	61,872,120	384,633.35	0.7	3.8
20100.00	6597368	Mitsui Chemicals NPV	4,396	88,360,525	4,440	89,244,000	554,792.99	1.0	3.4
30300.00	b2q4cs1	MS&AD Insurance Group Holdings NPV	1,828	55,401,182	3,575	108,322,500	673,396.12	1.2	4.1
6060.00	6641801	Nitto Denko Corp NPV	11,101	67,273,154	12,710	77,022,600	478,817.61	0.8	2.2
12960.00	b1cwjm5	Nomura Real Estate Inc NPV	3,736	48,419,345	4,031	52,241,760	324,765.39	0.6	4.1
20280.00	6661144	ORIX Corp NPV	2,441	49,503,961	3,552	72,034,560	447,809.03	0.8	2.8
2510.00	6895675	Tokyo Electron NPV	22,981	57,683,502	34,900	87,599,000	544,566.70	0.9	1.4
16050.00	6895448	Tokyo Gas Co NPV	3,035	48,706,991	3,455	55,452,750	344,726.78	0.6	2.0
47000.00	6985264	Yamaha Motor Co NPV	1,090	51,219,154	1,489	69,983,000	435,055.33	0.8	3.4
				960,477,721		1,210,176,776	7,523,167.82	13.0	3.3
CASH AND EQUIVALENTS- JPY									
3709800.00	cash	Cash Account - JPY	1	3,709,800	1	3,709,800	23,062.29	0.0	0.0
3916000.00	divacc	Dividend Accrual - Jp	1	3,916,000	1	3,916,000	24,344.15	0.0	0.0
				7,625,800		7,625,800	47,406.44	0.1	0.0
Japanese Yen Total				968,103,521		1,217,802,576	7,570,574.26	13.1	3.3
Mexican Peso(FX= 18.2855)									
COMMON STOCKS- MXN									
51860.00	2421041	Gpo Fin Banorte NPV Series O	129.95	6,739,451.05	142.56	7,393,161.60	404,318.26	0.7	0.0
				6,739,451.05		7,393,161.60	404,318.26	0.7	0.0

Quantity		Symbol	Security	Local Currency			Reporting Currency		
				Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets
CASH AND EQUIVALENTS- MXN									
471380.32	cash	Cash Account - Mx	1.00	471,380.32	1.00	471,380.32	25,778.91	0.0	0.0
				471,380.32		471,380.32	25,778.91	0.0	0.0
Mexican Peso Total				7,210,831.37		7,864,541.92	430,097.18	0.7	0.0
Polish Zloty(FX= 4.0200)									
COMMON STOCKS- PLN									
13730.00	5978953	Assec Poland SA Pln1.00	73.39	1,007,596.69	80.05	1,099,086.50	273,401.20	0.5	4.6
				1,007,596.69		1,099,086.50	273,401.20	0.5	4.6
CASH AND EQUIVALENTS- PLN									
42714.03	cash	Cash Account - PLN	1.00	42,714.03	1.00	42,714.03	10,625.25	0.0	0.0
				42,714.03		42,714.03	10,625.25	0.0	0.0
Polish Zloty Total				1,050,310.72		1,141,800.53	284,026.45	0.5	4.4
Turkish Lira(FX= 32.7835)									
COMMON STOCKS- TRY									
32770.00	b03my33	Tofas Otomobil Fab Try1	137.84	4,517,169.76	340.00	11,141,800.00	339,859.99	0.6	5.9
				4,517,169.76		11,141,800.00	339,859.99	0.6	5.9
Turkish Lira Total				4,517,169.76		11,141,800.00	339,859.99	0.6	5.9

Quantity		Symbol	Security	Unit Cost	Local Currency		Reporting Currency			Curr. Yield
					Total Cost	Price	Market Value	Market Value	% Assets	
Thai Baht(FX= 36.6975)										
COMMON STOCKS- THB										
161750.00	bksld77		Intouch Holdings P Thb1 (Local)	74.79	12,096,664.95	71.50	11,565,125.00	315,147.49	0.5	4.4
					12,096,664.95		11,565,125.00	315,147.49	0.5	4.4
Thai Baht Total					12,096,664.95		11,565,125.00	315,147.49	0.5	4.4
South Korean Won(FX= 1,376.5004)										
COMMON STOCKS- KRW										
45847.00	bb96z33		Jb Financial Group KRW	8,647.76	396,473,770.00	14,640.00	671,200,080.00	487,613.57	0.8	5.7
5760.00	6490928		Kia Motors Corp KRW	83,233.12	479,422,790.00	129,300.00	744,768,000.00	541,059.21	0.9	4.3
2470.00	bmbp900		Krafton Inc Krw100	231,370.59	571,485,365.00	281,500.00	695,305,000.00	505,125.32	0.9	0.0
10827.00	6771720		Samsung Electronic KRW	69,546.91	752,984,374.00	81,500.00	882,400,500.00	641,046.49	1.1	1.7
					2,200,366,299.00		2,993,673,580.00	2,174,844.59	3.8	2.9
CASH AND EQUIVALENTS- KRW										
3908547.00	divacc		Dividend Accrual - Kr	1.00	3,908,547.00	1.00	3,908,547.00	2,839.48	0.0	0.0
					3,908,547.00		3,908,547.00	2,839.48	0.0	0.0
South Korean Won Total					2,204,274,846.00		2,997,582,127.00	2,177,684.07	3.8	2.9
Swedish Krona(FX= 10.5902)										
COMMON STOCKS- SEK										
29950.00	4813345		Skand Enskilda Bkn Ser A NPV	123.14	3,688,181.40	156.50	4,687,175.00	442,595.51	0.8	5.4
14390.00	b1qh830		Volvo Ab Ser B NPV	304.70	4,384,610.18	271.10	3,901,129.00	368,371.61	0.6	6.6
					8,072,791.58		8,588,304.00	810,967.12	1.4	6.0
Swedish Krona Total					8,072,791.58		8,588,304.00	810,967.12	1.4	6.0

Quantity		Symbol	Security	Local Currency			Reporting Currency		
				Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets
Chilean Peso(FX= 943.9252)									
COMMON STOCKS- CLP									
6512260.00	bymtld6	Enel Chile SA NPV	46.62	303,619,518.00	53.10	345,801,006.00	366,343.73	0.6	8.6
				303,619,518.00		345,801,006.00	366,343.73	0.6	8.6
Chilean Peso Total				303,619,518.00		345,801,006.00	366,343.73	0.6	8.6
Swiss Franc(FX= 0.8986)									
COMMON STOCKS- CHF									
6336.00	7123870	Nestle SA CHF (Regd)	102.01	646,363.63	91.72	581,137.92	646,714.80	1.1	3.3
7129.00	7103065	Novartis AG CHF (Regd)	85.19	607,324.40	96.17	685,595.93	762,960.08	1.3	3.4
1787.00	7110388	Roche Holdings AG Genusscheine NPV	257.96	460,981.61	249.50	445,856.50	496,167.93	0.9	3.8
21559.00	brjl176	UBS Group AG CHF (Regd)	17.95	386,927.38	26.45	570,235.55	634,582.18	1.1	1.3
929.00	5983816	Zurich Insurance CHF	366.83	340,788.53	479.10	445,083.90	495,308.15	0.9	5.4
				2,442,385.54		2,727,909.80	3,035,733.14	5.2	3.4
Swiss Franc Total				2,442,385.54		2,727,909.80	3,035,733.14	5.2	3.4
Taiwan Dollar(FX= 32.4415)									
COMMON STOCKS- TWD									
73230.00	6324500	Evergreen Marine C TWD	149.97	10,982,274.00	193.00	14,133,390.00	435,657.72	0.8	5.2
13800.00	6372480	Mediatek Inc TWD	788.06	10,875,183.00	1,400.00	19,320,000.00	595,533.50	1.0	3.9
26740.00	6346333	Novatek Microelect TWD	437.00	11,685,406.00	606.00	16,204,440.00	499,497.25	0.9	5.3
57455.00	6889106	Taiwan Semicon Man TWD	459.29	26,388,426.00	966.00	55,501,530.00	1,710,818.86	3.0	1.4
				59,931,289.00		105,159,360.00	3,241,507.33	5.6	3.0
CASH AND EQUIVALENTS- TWD									
735348.61	divacc	Dividend Accrual - TW	1.00	735,348.61	1.00	735,348.61	22,666.91	0.0	0.0
				735,348.61		735,348.61	22,666.91	0.0	0.0
Taiwan Dollar Total				60,666,637.61		105,894,708.61	3,264,174.24	5.6	3.0

Quantity	Symbol	Security	Local Currency				Reporting Currency		Curr. Yield
			Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	
South African Rand(FX= 18.2600)									
COMMON STOCKS- ZAR									
2220.00	bn0vx82	Naspers NPV (Post Rev Split)	2,563.81	5,691,657.43	3,567.22	7,919,228.40	433,692.68	0.7	0.2
100390.00	b0l6750	Sanlam ZAR	67.83	6,809,680.76	80.92	8,123,558.80	444,882.74	0.8	4.9
				12,501,338.19		16,042,787.20	878,575.42	1.5	2.6
South African Rand Total				12,501,338.19		16,042,787.20	878,575.42	1.5	2.6
Total Portfolio			3,886,652,944.41			57,937,125.85	100.0	3.2	

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
					NaN	NaN		

Ex-Date	Pay-Date	Symbol	Security	Amount
COMMON STOCKS				
6/14/2024	6/14/2024	bap	Credicorp Ltd	41.38
				41.38
COMMON STOCKS- AUD				
6/27/2024	8/26/2024	b03fyz4	Goodman Group NPV (Stapled Units)	1,036.03
				1,036.03
COMMON STOCKS- GBP				
6/10/2024	6/10/2024	b1n7z09	Safestore Holdings GBP	120.93
6/11/2024	6/11/2024	b1n7z09	Safestore Holdings GBP	820.62
6/11/2024	6/11/2024	b5zn1n8	Segro PLC GBP	826.64
6/20/2024	7/19/2024	b19nlv4	Experian Ord USD	4,554.46
6/20/2024	6/20/2024	b1n7z09	Safestore Holdings GBP	482.73
6/20/2024	6/20/2024	b1n7z09	Safestore Holdings GBP	433.36
6/20/2024	6/20/2024	b5zn1n8	Segro PLC GBP	741.95
				7,980.68
COMMON STOCKS- CAD				
6/14/2024	7/1/2024	2956662	Weston George Ltd	1,596.79
6/24/2024	8/1/2024	2077303	National Bank Cand Montreal Qu	4,087.46
6/28/2024	7/29/2024	2170525	Canadian Imperial Bank Comm Toronto O	4,360.73
				10,044.98
COMMON STOCKS- EUR				
6/5/2024	6/5/2024	5671519	Wolters Kluwer EUR	456.82
6/5/2024	6/5/2024	5671519	Wolters Kluwer EUR	277.17
6/5/2024	6/5/2024	b929f46	ASML Holding NV EUR	126.32
6/5/2024	6/5/2024	bd0q398	Kon Ahold Delhaize EUR	667.57
6/5/2024	6/5/2024	bd0q398	Kon Ahold Delhaize EUR	717.65
6/5/2024	6/5/2024	bng8pq9	NN Group NV EUR	1,058.08
6/25/2024	7/1/2024	7107250	Opap(Org Of Footb) EUR (Cr)	6,602.52
				9,906.13

Ex-Date	Pay-Date	Symbol	Security	Amount
COMMON STOCKS- INR				
6/14/2024	8/15/2024	b2qkxw0	Bajaj Auto Ltd INR	4,304.26
				4,304.26
COMMON STOCKS- JPY				
6/3/2024	6/3/2024	6569464	Marubeni Corp NPV	350.84
6/3/2024	6/3/2024	b1cwjm5	Nomura Real Estate Inc NPV	829.73
6/4/2024	6/4/2024	6435145	Honda Motor Co NPV	2,267.64
6/4/2024	6/4/2024	6661144	ORIX Corp NPV	602.34
6/25/2024	6/25/2024	b2q4cs1	MS&AD Insurance Group Holdings NPV	1,897.25
6/27/2024	9/2/2024	6132101	Bridgestone Corp NPV	6,799.71
6/27/2024	9/2/2024	6474535	Japan Tobacco Inc NPV	10,268.07
6/27/2024	9/9/2024	6985264	Yamaha Motor Co NPV	7,316.54
				30,332.12
COMMON STOCKS- MXN				
6/27/2024	6/28/2024	2421041	Gpo Fin Banorte NPV Series O	25,652.65
				25,652.65
COMMON STOCKS- PLN				
6/20/2024	6/28/2024	5978953	Asseco Poland SA Pln1.00	10,586.67
				10,586.67
COMMON STOCKS- KRW				
6/27/2024	8/16/2024	6771720	Samsung Electronic KRW	2,820.43
				2,820.43
COMMON STOCKS- TWD				
6/13/2024	7/11/2024	6889106	Taiwan Semicon Man TWD	4,915.63
6/27/2024	7/25/2024	6324500	Evergreen Marine C TWD	17,705.62
				22,621.25
AMERICAN DEPOSITORY RECEIPTS				
6/6/2024	6/21/2024	ntes	Netease Inc Sp ADR	1,383.93

Ex-Date	Pay-Date	Symbol	Security	Amount
6/13/2024	7/12/2024	baba	Alibaba Group Holding Ltd Sp ADS	1,515.36
6/13/2024	7/12/2024	baba	Alibaba Group Holding Ltd Sp ADS	2,296.00
				5,195.29
CASH AND EQUIVALENTS				
6/1/2024	6/3/2024	cash	Cash Account - USD	2,943.03
				2,943.03
CASH AND EQUIVALENTS- EUR				
6/1/2024	6/1/2024	cash	Cash Account - EUR	41.51
				41.51
NET INCOME				133,506.41