



ATIVO
CAPITAL

Monthly Report

Account

New York City Employees' Retirement System

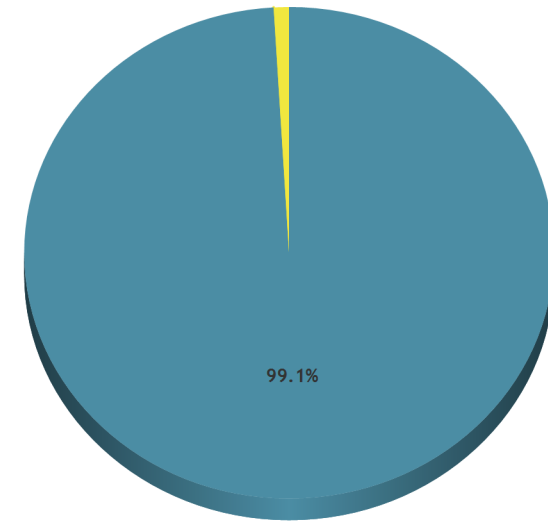
8/31/2024



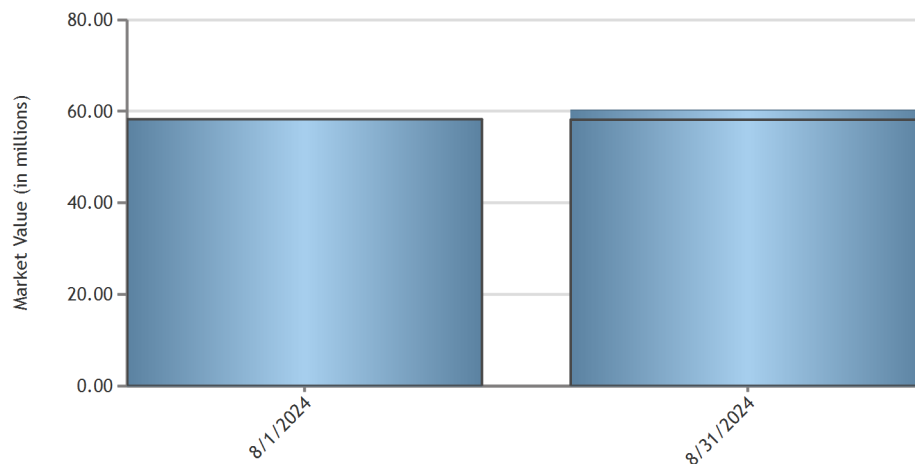
Activity Summary

	Month to Date	Year to Date
Beginning Value	59,038,641.07	35,540,330.01
Net Contributions/Withdrawals	-80,731.08	17,650,862.34
Realized Gains	-33,880.26	-203,625.55
Unrealized Gains	1,249,464.49	5,891,985.59
Income Received	114,335.88	1,408,277.72
Ending Value	60,287,830.11	60,287,830.11

Portfolio Allocation as of 8/31/2024



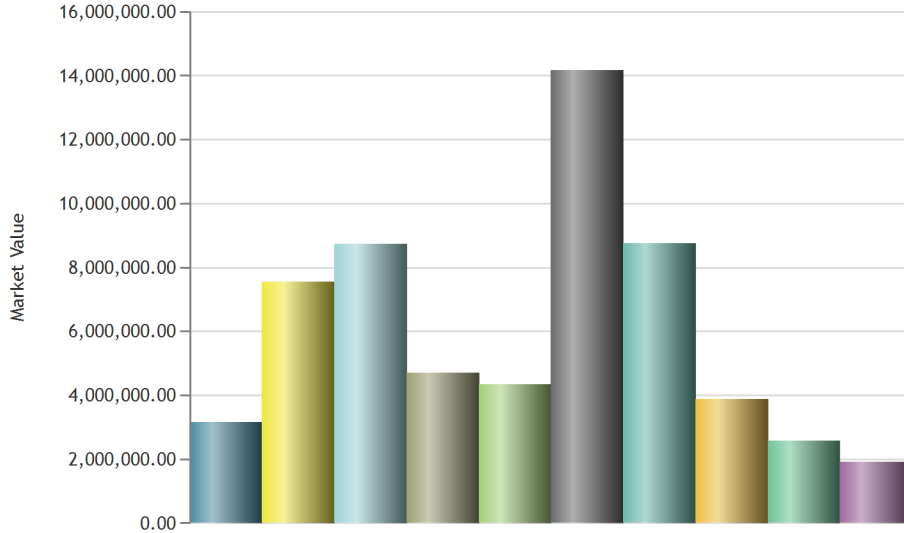
Change in Portfolio



□ Beginning Market Value Plus Flows ■ Ending Market Value

Asset Class	Market Value	% Assets	Curr. Yield
Equities	59,728,149.52	99.1	3.3
Cash and Equivalents	559,680.60	0.9	2.2
Total	60,287,830.11	100.0	3.3

Portfolio Allocation as of 8/31/2024

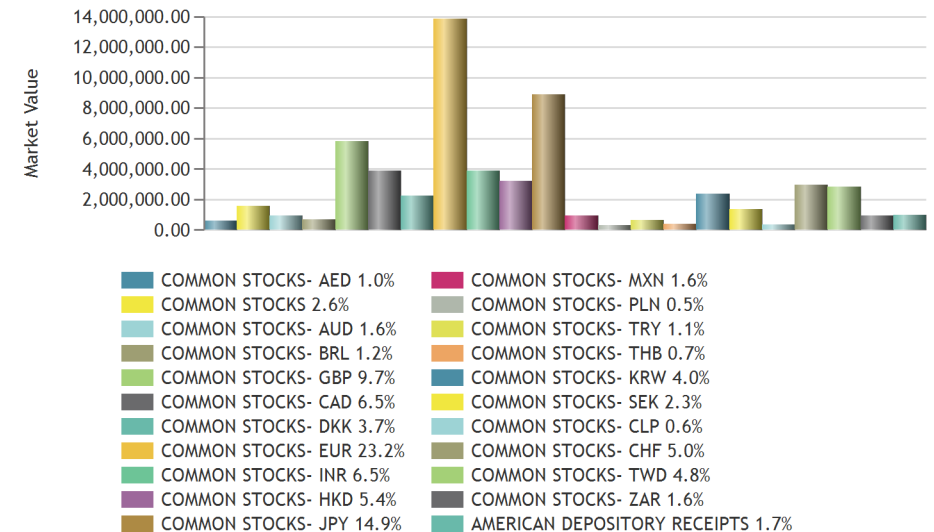


Industry Sector	Market Value	% Equity	% Assets
MATERIALS	3,153,340.57	5.3	5.2
INDUSTRIALS	7,541,147.14	12.6	12.5
CONSUMER DISCRETIONARY	8,723,282.91	14.6	14.5
CONSUMER STAPLES	4,699,949.73	7.9	7.8
HEALTHCARE	4,335,357.53	7.3	7.2
FINANCIALS	14,170,144.77	23.7	23.5
INFORMATION TECHNOLOGY	8,744,031.53	14.6	14.5
COMMUNICATION SERVICES	3,870,398.10	6.5	6.4
UTILITIES	2,582,844.12	4.3	4.3
REAL ESTATE	1,907,653.09	3.2	3.2
Equity Total	59,728,149.52	100.0	99.1

Top 10 Holdings

Symbol	Security	Market Value	% Assets
6889106	Taiwan Semicon Man TWD	1,695,452.33	2.8
bp6kmj1	Novo Nordisk As Ser'b'dkk0.1	1,331,710.53	2.2
b929f46	ASML Holding NV EUR	1,042,611.22	1.7
bmmv2k8	Tencent Holdings Ltd Hkd0.00002	932,423.98	1.5
b2q4cs1	MS&AD Insurance Group Holdings NPV	756,734.32	1.3
7103065	Novartis AG CHF (Regd)	749,726.54	1.2
6661144	ORIX Corp NPV	734,531.09	1.2
6294896	Hcl Technologies Inr2	728,590.26	1.2
6771720	Samsung Electronic KRW	721,780.96	1.2
6372480	Mediatek Inc TWD	696,555.17	1.2
Top 10 Holdings Total		9,390,116.40	15.6

Equity Allocation by Security Type



			Local Currency				Reporting Currency		
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
United Arab Emirates Dirham(FX= 3.6729)									
COMMON STOCKS- AED									
270090.00	b01rm25	Emaar Properties Aed1	8.15	2,202,357.74	8.44	2,279,559.60	620,642.98	1.0	5.9
				2,202,357.74		2,279,559.60	620,642.98	1.0	5.9
		United Arab Emirates Dirham Total		2,202,357.74		2,279,559.60	620,642.98	1.0	5.9
US Dollar(FX= 1.0000)									
COMMON STOCKS									
3359.00	chkp	Check Point Software Tech Ltd	131.21	440,739.61	192.50	646,607.50	646,607.50	1.1	0.0
2090.00	bap	Credicorp Ltd	148.29	309,920.99	178.35	372,751.50	372,751.50	0.6	5.2
1680.00	iclr	Icon PLC	251.14	421,907.64	322.06	541,060.80	541,060.80	0.9	0.0
				1,172,568.25		1,560,419.80	1,560,419.80	2.6	1.2
AMERICAN DEPOSITORY RECEIPTS									
2296.00	baba	Alibaba Group Holding Ltd Sp ADS	192.12	441,114.41	83.34	191,348.64	191,348.64	0.3	1.2
5060.00	rdy	Dr Reddys Laboratories Ltd ADR	57.50	290,971.39	83.47	422,358.20	422,358.20	0.7	0.5
2810.00	ntes	Netease Inc Sp ADR	70.64	198,486.17	80.44	226,036.40	226,036.40	0.4	3.1
12340.00	vips	Vipshop Holdings Limited Sponsored ADSA	10.68	131,771.46	12.54	154,743.60	154,743.60	0.3	3.3
				1,062,343.43		994,486.84	994,486.84	1.6	1.6
CASH AND EQUIVALENTS									
cash		Cash Account - USD		392,265.67		392,265.67	392,265.67	0.7	3.2
				392,265.67		392,265.67	392,265.67	0.7	3.2
		US Dollar Total		2,627,177.35		2,947,172.31	2,947,172.31	4.9	1.6

			Local Currency				Reporting Currency		
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
Australian Dollar(FX= 1.4738)									
COMMON STOCKS- AUD									
23940.00	6065586	Aust & NZ Bank Group NPV	25.78	617,260.86	30.40	727,776.00	493,796.13	0.8	7.3
3000.00	b28ytc2	Macquarie Group Ltd NPV	168.56	505,665.32	215.65	646,950.00	438,955.68	0.7	3.5
				1,122,926.18		1,374,726.00	932,751.81	1.5	5.5
CASH AND EQUIVALENTS- AUD									
2759.15	cash	Cash Account - AUD	1.00	2,759.15	1.00	2,759.15	1,872.08	0.0	0.0
				2,759.15		2,759.15	1,872.08	0.0	0.0
Australian Dollar Total				1,125,685.33		1,377,485.15	934,623.90	1.6	5.5
Brazilian Real(FX= 5.6633)									
COMMON STOCKS- BRL									
48050.00	b9n3sq0	BB Seguridade Part NPV	36.01	1,730,101.68	36.73	1,764,876.50	311,633.94	0.5	7.8
86790.00	bpblv81	Vibra Energia SA NPV	25.09	2,177,637.53	25.72	2,232,238.80	394,158.67	0.7	0.0
				3,907,739.21		3,997,115.30	705,792.61	1.2	3.4
CASH AND EQUIVALENTS- BRL									
93145.63	cash	Cash Account - BRL	1.00	93,145.63	1.00	93,145.63	16,447.24	0.0	0.0
60752.63	divacc	Dividend Accrual - Br	1.00	60,752.63	1.00	60,752.63	10,727.43	0.0	0.0
				153,898.26		153,898.26	27,174.66	0.0	0.0
Brazilian Real Total				4,061,637.47		4,151,013.56	732,967.27	1.2	3.3
British Pound Sterling(FX= 0.7609)									
COMMON STOCKS- GBP									
3930.00	0989529	AstraZeneca USD	107.87	423,925.14	132.74	521,668.20	685,602.65	1.1	1.8
54534.00	bvyvfw2	Auto Trader Group GBP	5.63	306,757.60	8.51	464,084.34	609,923.04	1.0	1.1
11208.00	b19nlv4	Experian Ord USD	22.20	248,813.51	36.84	412,902.72	542,657.57	0.9	1.3
4050.00	bhjyc05	Intercontinental Hotels Ord Gbp0.208521303	82.54	334,287.66	75.84	307,152.00	403,674.64	0.7	2.1
51220.00	b17bbq5	Investec Ord GBP	5.34	273,639.32	5.80	296,819.90	390,095.68	0.6	6.0

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	
104014.00	0560399	Legal & General Gp Ord GBP	2.73	284,071.91	2.24	232,783.33	305,935.59	0.5	9.2
585910.00	0870612	Lloyds Banking Gp Ord GBP	0.59	346,451.85	0.59	342,757.35	450,468.99	0.7	5.0
44200.00	bdr05c0	National Grid Ord Gbp0.12431289	9.32	411,807.17	9.99	441,381.20	580,085.43	1.0	5.9
4590.00	3208986	Next GBP	68.81	315,824.98	101.65	466,573.50	613,194.42	1.0	2.0
28520.00	0677608	Pearson Ord GBP	10.29	293,529.60	10.56	301,171.20	395,814.38	0.7	2.2
6336.00	0718875	Rio Tinto GBP	47.38	300,177.99	47.70	302,227.20	397,202.22	0.7	9.1
6960.00	b10rzp7	Unilever PLC GBP	40.76	283,702.81	49.06	341,457.60	448,760.79	0.7	3.0
				3,822,989.55		4,430,978.54	5,823,415.40	9.7	3.7

CASH AND EQUIVALENTS- GBP

43769.43	divacc	Dividend Accrual - GB	1.00	43,769.43	1.00	43,769.43	57,523.99	0.1	0.0
				43,769.43		43,769.43	57,523.99	0.1	0.0

British Pound Sterling Total				3,866,758.98		4,474,747.97	5,880,939.39	9.8	3.6
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Canadian Dollar(FX= 1.3477)

COMMON STOCKS- CAD

9407.00	bl56kn2	Alimentation Couche-Tard Inc	57.96	545,265.37	76.93	723,680.51	536,954.56	0.9	0.9
6630.00	2170525	Canadian Imperial Bank Comm Toronto O	65.71	435,630.00	78.76	522,178.80	387,444.85	0.6	4.6
4615.00	bj2l575	CGI Inc Cl A	100.23	462,538.52	151.83	700,695.45	519,900.17	0.9	0.0
9850.00	2254645	Gildan Activewear Inc	54.66	538,443.14	61.42	604,987.00	448,886.66	0.7	1.3
4667.00	2077303	National Bank Cand Montreal Qu	101.99	475,971.62	123.49	576,327.83	427,622.21	0.7	3.6
5645.00	2754383	Royal Bank of Canada Montreal Que	116.04	655,053.82	162.98	920,022.10	682,635.58	1.1	3.5
9166.00	2566124	Sun Life Financial Inc	69.27	634,966.30	73.46	673,334.36	499,598.86	0.8	4.4
2499.00	2956662	Weston George Ltd	131.69	329,085.20	219.19	547,755.81	406,422.42	0.7	1.5
				4,076,953.97		5,268,981.86	3,909,465.30	6.5	2.4

Quantity	Symbol	Security	Local Currency			Reporting Currency		Curr. Yield	
			Unit Cost	Total Cost	Price	Market Value	Market Value		% Assets
CASH AND EQUIVALENTS- CAD									
8015.90	cash	Cash Account - CAD	1.00	8,015.90	1.00	8,015.90	5,947.62	0.0	0.0
10170.33	divacc	Dividend Accrual - CA	1.00	10,170.33	1.00	10,170.33	7,546.15	0.0	0.0
				18,186.23		18,186.23	13,493.77	0.0	0.0

Canadian Dollar Total				4,095,140.20		5,287,168.09	3,922,959.07	6.5	2.4
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Danish Krone(FX= 6.7386)

COMMON STOCKS- DKK									
1777.00	b1wt5g2	DSV DKK	1,366.84	2,428,879.84	1,205.00	2,141,285.00	317,764.08	0.5	0.2
9566.00	bp6kmj1	Novo Nordisk As Ser'b'dkk0.1	466.41	4,461,634.01	938.10	8,973,864.60	1,331,710.53	2.2	1.1
3320.00	b44tx8	Pandora AS DKK	792.38	2,630,697.88	1,181.00	3,920,920.00	581,859.73	1.0	1.5
				9,521,211.73		15,036,069.60	2,231,334.34	3.7	1.1

CASH AND EQUIVALENTS- DKK									
24441.13	cash	Cash Account - DKK	1.00	24,441.13	1.00	24,441.13	3,627.03	0.0	0.0
				24,441.13		24,441.13	3,627.03	0.0	0.0

Danish Krone Total				9,545,652.86		15,060,510.73	2,234,961.38	3.7	1.1
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Euro(FX= 0.9034)

COMMON STOCKS- EUR									
9790.00	b01flq6	ACS Actividades Co EUR	40.12	392,796.78	41.12	402,564.80	445,598.97	0.7	4.9
1550.00	5231485	Allianz SE NPV (Regd) (Vinkuliert)	226.86	351,632.55	280.90	435,395.00	481,938.71	0.8	4.9
1160.00	b929f46	ASML Holding NV EUR	653.99	758,632.12	812.00	941,920.00	1,042,611.22	1.7	0.8
39820.00	bywp840	Banca Mediolanum NPV	8.47	337,462.34	11.05	440,011.00	487,048.16	0.8	6.3
3849.00	5756029	Bayer Motoren Werk EUR	79.65	306,562.98	83.82	322,623.18	357,111.59	0.6	7.2
58540.00	5501906	BBVA (Bilb-Viz-Arg) EUR	5.99	350,858.20	9.59	561,398.60	621,412.09	1.0	4.6

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	
1870.00	4163437	Cap Gemini EUR	179.81	336,249.13	187.50	350,625.00	388,106.80	0.6	1.8
390.00	4061393	Christian Dior SE EUR	775.89	302,597.78	625.00	243,750.00	269,806.87	0.4	2.1
9200.00	5806225	Colruyt Group NV NPV	43.48	400,007.01	46.60	428,720.00	474,550.16	0.8	0.0
16732.00	5842359	Deutsche Telekom NPV (Regd)	17.84	298,543.50	25.71	430,179.72	476,165.92	0.8	2.7
3940.00	b13x013	Eiffage EUR	90.27	355,670.14	94.80	373,512.00	413,440.42	0.7	4.3
5170.00	b0cch46	Heineken Holding EUR	74.58	385,555.52	68.05	351,818.50	389,427.89	0.6	2.5
31240.00	b288c92	Iberdrola SA EUR	9.31	290,812.25	12.82	400,496.80	443,309.90	0.7	1.3
25830.00	bz57390	ING Groep NV EUR	13.10	338,322.33	16.39	423,457.02	468,724.56	0.8	6.7
53664.00	bd2z8s7	Italgas Spa NPV	5.53	296,730.57	5.09	273,149.76	302,349.46	0.5	6.9
4480.00	4497749	KBC Groep NV NPV	64.57	289,254.94	70.34	315,123.20	348,809.86	0.6	4.1
903.00	4057808	L'Oreal EUR	310.65	280,512.52	396.60	358,129.80	396,413.87	0.7	1.7
900.00	4061412	LVMH Moet Hennessy EUR	680.57	612,511.68	674.30	606,870.00	671,744.39	1.1	1.9
5370.00	5529027	Mercedes-Benz Group AG	72.59	389,818.14	62.34	334,765.80	370,552.25	0.6	8.5
24680.00	7107250	Opap(Org Of Footb) EUR (Cr)	13.65	336,874.49	15.64	385,995.20	427,258.08	0.7	11.9
5697.00	4380429	Publicis Groupe SA EUR	71.83	409,232.45	99.42	566,395.74	626,943.43	1.0	3.2
7000.00	5228658	Randstad NV EUR	50.70	354,922.44	43.55	304,850.00	337,438.46	0.6	5.2
13005.00	bywlc68	Relx PLC GBP	25.31	329,100.50	42.02	546,470.10	604,887.74	1.0	1.4
2212.00	4834108	Schneider Electric EUR	108.53	240,060.91	229.70	508,096.40	562,411.89	0.9	1.5
2830.00	5727973	Siemens AG NPV (Regd)	184.08	520,933.73	169.92	480,873.60	532,278.97	0.9	2.2
20306.00	bmd8f98	Stellantis NV EUR	14.89	302,332.60	15.14	307,473.45	340,342.36	0.6	10.9
16080.00	bymxps7	UniCredit SpA NPV	21.03	338,220.46	37.38	601,070.40	665,324.81	1.1	4.8
3090.00	b1xh026	Vinci EUR	110.83	342,459.51	108.15	334,183.50	369,907.71	0.6	4.2
3042.00	5671519	Wolters Kluwer EUR	85.14	258,998.01	154.15	468,924.30	519,052.29	0.9	1.4
				10,507,665.57		12,498,842.87	13,834,968.82	22.9	3.8
CASH AND EQUIVALENTS- EUR									
5124.57	cash	Cash Account - EUR	1.00	5,124.57	1.00	5,124.57	5,672.39	0.0	0.0
4916.20	divacc	Dividend Accrual - Eu	1.00	4,916.20	1.00	4,916.20	5,441.74	0.0	0.0
				10,040.77		10,040.77	11,114.13	0.0	0.0
Euro Total				10,517,706.34		12,508,883.64	13,846,082.95	23.0	3.8

			Local Currency			Reporting Currency			
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
Indian Rupee(FX= 83.8712)									
COMMON STOCKS- INR									
66850.00	b3wqh49	Adani Power Ltd INR	523.87	35,020,779.07	632.05	42,252,542.50	503,778.62	0.8	0.0
4820.00	b2qkxw0	Bajaj Auto Ltd INR	7,164.54	34,533,078.72	10,891.55	52,497,271.00	625,926.89	1.0	0.7
34854.00	6294896	Hcl Technologies Inr2	910.10	31,720,683.38	1,753.25	61,107,775.50	728,590.26	1.2	3.1
9050.00	br56kd4	Hindustan Aeronaut Inr5(Post Subd)	2,553.00	23,104,662.72	4,679.95	42,353,547.50	504,982.91	0.8	0.7
7890.00	b992pt3	Pi Industries Inr1	3,705.47	29,236,143.37	4,495.45	35,469,100.50	422,899.39	0.7	0.3
6520.00	b15t569	Siemens India Ltd Inr2 (Post Subdivision)	3,840.61	25,040,773.18	6,893.10	44,943,012.00	535,857.19	0.9	0.1
10060.00	b01npj1	Tata Consultancy S Inr1	3,510.80	35,318,645.65	4,553.75	45,810,725.00	546,202.96	0.9	1.2
				213,974,766.09		324,433,974.00	3,868,238.21	6.4	1.0
CASH AND EQUIVALENTS- INR									
56239.92	cash	Cash Account - INR	1.00	56,239.92	1.00	56,239.92	670.55	0.0	0.0
94120.00	divacc	Dividend Accrual - In	1.00	94,120.00	1.00	94,120.00	1,122.20	0.0	0.0
				150,359.92		150,359.92	1,792.75	0.0	0.0
Indian Rupee Total				214,125,126.01		324,584,333.92	3,870,030.96	6.4	1.0
Hong Kong Dollar(FX= 7.8004)									
COMMON STOCKS- HKD									
872700.00	b154564	Bank of China Ltd H CNY	3.16	2,760,081.58	3.54	3,089,358.00	396,051.23	0.7	10.1
144000.00	6536112	BOC Hong Kong Holding NPV	22.33	3,215,717.26	24.60	3,542,400.00	454,130.56	0.8	7.0
255260.00	b0b8z18	Cosco Shipping Hld H CNY	11.69	2,983,887.29	10.70	2,731,282.00	350,146.40	0.6	7.7
334800.00	6218089	Lenovo Group Ltd NPV	9.33	3,125,158.04	9.59	3,210,732.00	411,611.20	0.7	2.9
337520.00	6706250	PICC Property & CA H CNY	8.26	2,788,583.97	10.10	3,408,952.00	437,022.72	0.7	6.9
23010.00	6859927	Sun Hung Kai Prop NPV	96.71	2,225,400.80	76.45	1,759,114.50	225,515.94	0.4	6.1
19040.00	bmmv2k8	Tencent Holdings Ltd Hkd0.00002	336.80	6,412,617.02	382.00	7,273,280.00	932,423.98	1.5	0.9
				23,511,445.96		25,015,118.50	3,206,902.02	5.3	5.1

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
CASH AND EQUIVALENTS- HKD									
100439.98	cash	Cash Account - HKD	1.00	100,439.98	1.00	100,439.98	12,876.26	0.0	0.0
				100,439.98		100,439.98	12,876.26	0.0	0.0
Hong Kong Dollar Total				23,611,885.94		25,115,558.48	3,219,778.28	5.3	5.1
Japanese Yen(FX= 145.6050)									
COMMON STOCKS- JPY									
78340.00	6054603	Asahi Kasei Corp NPV	1,110	86,990,640	1,032	80,846,880	555,247.97	0.9	3.5
14130.00	6132101	Bridgestone Corp NPV	5,443	76,906,520	5,682	80,286,660	551,400.43	0.9	3.7
22380.00	6251363	Daiwa House Industries NPV	4,236	94,803,263	4,489	100,463,820	689,975.07	1.1	3.2
93620.00	6251448	Daiwa Securities Group NPV	791	74,070,443	1,074	100,547,880	690,552.38	1.1	4.1
19850.00	6474535	Japan Tobacco Inc NPV	3,223	63,984,094	4,203	83,429,550	572,985.47	1.0	4.6
36330.00	6569464	Marubeni Corp NPV	1,925	69,951,260	2,487	90,352,710	620,533.02	1.0	3.6
90360.00	b0jq tj0	Mitsubishi Chem Gp NPV	899	81,206,497	849	76,697,568	526,750.92	0.9	3.8
21260.00	6597368	Mitsui Chemicals NPV	4,359	92,675,491	3,891	82,722,660	568,130.63	0.9	3.9
32940.00	b2q4cs1	MS&AD Insurance Group Holdings NPV	1,921	63,288,601	3,345	110,184,300	756,734.32	1.3	4.3
8210.00	6641801	Nitto Denko Corp NPV	10,953	89,927,793	12,115	99,464,150	683,109.44	1.1	2.3
12960.00	b1cwjm5	Nomura Real Estate Inc NPV	3,736	48,419,345	4,174	54,095,040	371,519.11	0.6	4.0
29350.00	6661144	ORIX Corp NPV	2,615	76,752,208	3,644	106,951,400	734,531.09	1.2	2.7
3240.00	6895675	Tokyo Electron NPV	23,574	76,379,619	25,805	83,608,200	574,212.42	1.0	2.0
16050.00	6895448	Tokyo Gas Co NPV	3,035	48,706,991	3,644	58,486,200	401,677.14	0.7	1.9
66830.00	6985264	Yamaha Motor Co NPV	1,119	74,761,949	1,267	84,673,610	581,529.55	1.0	3.9
				1,118,824,714		1,292,810,628	8,878,888.97	14.7	3.5

Quantity		Symbol	Security	Local Currency			Reporting Currency		
				Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets
CASH AND EQUIVALENTS- JPY									
3916000.00	divacc	Dividend Accrual - Jp	1	3,916,000	1	3,916,000	26,894.68	0.0	0.0
				3,916,000		3,916,000	26,894.68	0.0	0.0
Japanese Yen Total				1,122,740,714		1,296,726,628	8,905,783.65	14.8	3.4
Mexican Peso(FX= 19.6445)									
COMMON STOCKS- MXN									
51860.00	2421041	Gpo Fin Banorte NPV Series O	129.95	6,739,451.05	136.21	7,063,850.60	359,584.14	0.6	0.0
31650.00	2392545	Gruma SAB de CV Ser B NPV	357.85	11,326,017.68	361.43	11,439,259.50	582,313.60	1.0	1.4
				18,065,468.73		18,503,110.10	941,897.74	1.6	0.9
Mexican Peso Total				18,065,468.73		18,503,110.10	941,897.74	1.6	0.9
Polish Zloty(FX= 3.8621)									
COMMON STOCKS- PLN									
13730.00	5978953	Asseco Poland SA Pln1.00	73.39	1,007,596.69	90.30	1,239,819.00	321,021.98	0.5	4.1
				1,007,596.69		1,239,819.00	321,021.98	0.5	4.1
Polish Zloty Total				1,007,596.69		1,239,819.00	321,021.98	0.5	4.1
Turkish Lira(FX= 34.0685)									
COMMON STOCKS- TRY									
189640.00	b058zv4	Coca-Cola Icecek Try1 (C Shares)	78.82	14,947,600.46	60.90	11,549,076.00	338,995.73	0.6	1.2
45590.00	b03my33	Tofas Otomobil Fab Try1	166.83	7,605,714.84	244.00	11,123,960.00	326,517.46	0.5	8.2
				22,553,315.30		22,673,036.00	665,513.19	1.1	4.6
Turkish Lira Total				22,553,315.30		22,673,036.00	665,513.19	1.1	4.6

Quantity		Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
					Total Cost	Price		Market Value	% Assets	
Thai Baht(FX= 33.8450)										
COMMON STOCKS- THB										
161750.00	bksld77		Intouch Holdings P Thb1 (Local)	74.79	12,096,664.95	82.50	13,344,375.00	394,279.07	0.7	4.5
					12,096,664.95		13,344,375.00	394,279.07	0.7	4.5
CASH AND EQUIVALENTS- THB										
291150.00	divacc		Dividend Accrual - Th	1.00	291,150.00	1.00	291,150.00	8,602.45	0.0	0.0
					291,150.00		291,150.00	8,602.45	0.0	0.0
Thai Baht Total					12,387,814.95		13,635,525.00	402,881.52	0.7	4.4
South Korean Won(FX= 1,335.8501)										
COMMON STOCKS- KRW										
45847.00	bb96z33		Jb Financial Group KRW	8,647.76	396,473,770.00	14,160.00	649,193,520.00	485,977.86	0.8	6.0
7020.00	6490928		Kia Motors Corp KRW	86,778.60	609,185,770.00	106,100.00	744,822,000.00	557,564.10	0.9	5.3
2470.00	bmbp900		Krafton Inc Krw100	231,370.59	571,485,365.00	327,000.00	807,690,000.00	604,626.27	1.0	0.0
12977.00	6771720		Samsung Electronic KRW	70,110.21	909,820,183.00	74,300.00	964,191,100.00	721,780.96	1.2	1.9
					2,486,965,088.00		3,165,896,620.00	2,369,949.19	3.9	3.1
CASH AND EQUIVALENTS- KRW										
3263637.00	cash		Cash Account - KRW	1.00	3,263,637.00	1.00	3,263,637.00	2,443.12	0.0	0.0
					3,263,637.00		3,263,637.00	2,443.12	0.0	0.0
South Korean Won Total					2,490,228,725.00		3,169,160,257.00	2,372,392.30	3.9	3.1
Swedish Krona(FX= 10.2407)										
COMMON STOCKS- SEK										
15500.00	bypc1t4		Assa Abloy Ser B NPV	309.42	4,796,063.36	331.10	5,132,050.00	501,140.05	0.8	1.6

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
29950.00	4813345	Skand Enskilda Bkn Ser A NPV	123.14	3,688,181.40	158.00	4,732,100.00	462,085.30	0.8	5.4
14390.00	b1qh830	Volvo Ab Ser B NPV	304.70	4,384,610.18	272.60	3,922,714.00	383,049.48	0.6	6.6
				12,868,854.94		13,786,864.00	1,346,274.83	2.2	4.3
Swedish Krona Total				12,868,854.94		13,786,864.00	1,346,274.83	2.2	4.3
Chilean Peso(FX= 916.9004)									
COMMON STOCKS- CLP									
6512260.00	bymldz6	Enel Chile SA NPV	46.62	303,619,518.00	49.51	322,421,992.60	351,643.57	0.6	9.2
				303,619,518.00		322,421,992.60	351,643.57	0.6	9.2
Chilean Peso Total				303,619,518.00		322,421,992.60	351,643.57	0.6	9.2
Swiss Franc(FX= 0.8485)									
COMMON STOCKS- CHF									
5156.00	7123870	Nestle SA CHF (Regd)	104.45	538,557.55	91.02	469,299.12	553,125.25	0.9	3.3
6229.00	7103065	Novartis AG CHF (Regd)	85.72	533,962.06	102.12	636,105.48	749,726.54	1.2	3.2
1787.00	7110388	Roche Holdings AG Genusscheine NPV	257.96	460,981.61	287.20	513,226.40	604,898.82	1.0	3.3
18079.00	brjl176	UBS Group AG CHF (Regd)	19.01	343,595.23	25.97	469,511.63	553,375.72	0.9	1.3
869.00	5983816	Zurich Insurance CHF	370.31	321,799.75	491.40	427,026.60	503,302.02	0.8	5.3
				2,198,896.19		2,515,169.23	2,964,428.35	4.9	3.3
Swiss Franc Total				2,198,896.19		2,515,169.23	2,964,428.35	4.9	3.3

Quantity	Symbol	Security	Unit Cost	Local Currency		Reporting Currency			Curr. Yield
				Total Cost	Price	Market Value	Market Value	% Assets	
Taiwan Dollar(FX= 31.9900)									
COMMON STOCKS- TWD									
17970.00	6372480	Mediatek Inc TWD	853.73	15,341,486.00	1,240.00	22,282,800.00	696,555.17	1.2	4.4
26740.00	6346333	Novatek Microelect TWD	437.00	11,685,406.00	540.00	14,439,600.00	451,378.56	0.7	5.9
57455.00	6889106	Taiwan Semicon Man TWD	459.29	26,388,426.00	944.00	54,237,520.00	1,695,452.33	2.8	1.6
				53,415,318.00		90,959,920.00	2,843,386.06	4.7	3.0
Taiwan Dollar Total				53,415,318.00		90,959,920.00	2,843,386.06	4.7	3.0
South African Rand(FX= 17.7550)									
COMMON STOCKS- ZAR									
2220.00	bn0vx82	Naspers NPV (Post Rev Split)	2,563.81	5,691,657.43	3,677.75	8,164,605.00	459,848.21	0.8	0.2
100390.00	b0l6750	Sanlam ZAR	67.83	6,809,680.76	88.89	8,923,667.10	502,600.23	0.8	4.5
				12,501,338.19		17,088,272.10	962,448.44	1.6	2.5
South African Rand Total				12,501,338.19		17,088,272.10	962,448.44	1.6	2.5
Total Portfolio				4,327,366,688.24			60,287,830.11	100.0	3.3

Purchases

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Hong Kong Dollar								
8/9/2024	8/13/2024	144000.00	6536112	BOC Hong Kong Holding NPV	7.79830	22.33	3,215,717.26	412,361.32
Hong Kong Dollar Total							3,215,717.26	412,361.32
Japanese Yen								
8/5/2024	8/7/2024	900.00	6641801	Nitto Denko Corp NPV	142.56000	10,343.55	9,309,193.00	65,300.18
8/5/2024	8/7/2024	5640.00	6661144	ORIX Corp NPV	142.56000	2,840.44	16,020,080.00	112,374.30
8/5/2024	8/7/2024	8980.00	6985264	Yamaha Motor Co NPV	142.56000	1,162.40	10,438,377.00	73,220.94
8/6/2024	8/8/2024	3730.00	6132101	Bridgestone Corp NPV	144.46000	5,742.68	21,420,186.00	148,277.63
8/6/2024	8/8/2024	17520.00	6251448	Daiwa Securities Group NPV	144.46000	921.13	16,138,242.00	111,714.26
8/6/2024	8/8/2024	2850.00	6474535	Japan Tobacco Inc NPV	144.46000	3,786.16	10,790,557.00	74,695.81
8/6/2024	8/8/2024	8930.00	6569464	Marubeni Corp NPV	144.46000	2,164.25	19,326,758.00	133,786.22
8/6/2024	8/8/2024	1160.00	6597368	Mitsui Chemicals NPV	144.46000	3,719.80	4,314,966.00	29,869.62
8/6/2024	8/8/2024	2640.00	b2q4cs1	MS&AD Insurance Group Holdings NPV	144.46000	2,987.66	7,887,419.00	54,599.33
8/6/2024	8/8/2024	1250.00	6641801	Nitto Denko Corp NPV	144.46000	10,676.36	13,345,446.00	92,381.60
8/6/2024	8/8/2024	200.00	6661144	ORIX Corp NPV	144.46000	3,183.41	636,682.00	4,407.32
8/6/2024	8/8/2024	730.00	6895675	Tokyo Electron NPV	144.46000	25,611.12	18,696,117.00	129,420.72
8/6/2024	8/8/2024	10850.00	6985264	Yamaha Motor Co NPV	144.46000	1,207.78	13,104,418.00	90,713.12
8/7/2024	8/9/2024	3230.00	6661144	ORIX Corp NPV	147.35500	3,279.10	10,591,485.00	71,877.34
Japanese Yen Total							172,019,926.00	1,192,638.39
Turkish Lira								
8/6/2024	8/8/2024	12820.00	b03my33	Tofas Otomobil Fab Try1	33.61000	240.92	3,088,545.08	91,893.64
Turkish Lira Total							3,088,545.08	91,893.64
South Korean Won								
8/6/2024	8/8/2024	1260.00	6490928	Kia Motors Corp KRW	1375.30000	102,986.49	129,762,980.00	94,352.49
8/6/2024	8/8/2024	2150.00	6771720	Samsung Electronic KRW	1375.30000	72,946.89	156,835,809.00	114,037.53
South Korean Won Total							286,598,789.00	208,390.02
Taiwan Dollar								
8/6/2024	8/8/2024	4170.00	6372480	Mediatek Inc TWD	32.71300	1,071.06	4,466,303.00	136,529.91
Taiwan Dollar Total							4,466,303.00	136,529.91

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
US Dollar								
8/6/2024	8/7/2024	1010.00	rdy	Dr Reddys Laboratories Ltd ADR	1.00000	81.77	82,585.30	82,585.30
US Dollar Total							82,585.30	82,585.30
Australian Dollar								
8/9/2024	8/13/2024	10660.00	6086253	Fortescue Metals G NPV	1.51906	18.32	195,333.83	128,588.28
8/9/2024	8/13/2024	7200.00	6086253	Fortescue Metals G NPV	1.51906	18.32	131,932.79	86,851.37
8/9/2024	8/13/2024	1860.00	6086253	Fortescue Metals G NPV	1.51906	18.32	34,082.64	22,436.61
8/9/2024	8/13/2024	4800.00	6086253	Fortescue Metals G NPV	1.51906	18.32	87,955.20	57,900.92
8/9/2024	8/13/2024	4900.00	6086253	Fortescue Metals G NPV	1.51906	18.32	89,787.59	59,107.18
Australian Dollar Total							539,092.05	354,884.36
British Pound Sterling								
8/6/2024	8/8/2024	340.00	0989529	AstraZeneca USD	0.78687	123.66	42,045.08	53,432.98
8/6/2024	8/8/2024	5220.00	bdr05c0	National Grid Ord Gbp0.12431289	0.78688	9.62	50,232.99	63,838.59
8/6/2024	8/8/2024	680.00	3208986	Next GBP	0.78688	93.35	63,475.07	80,667.29
8/6/2024	8/8/2024	4140.00	0677608	Pearson Ord GBP	0.78687	10.41	43,106.76	54,782.22
British Pound Sterling Total							198,859.90	252,721.08
Canadian Dollar								
8/6/2024	8/7/2024	1530.00	2254645	Gildan Activewear Inc	1.38075	55.53	84,959.16	61,531.17
8/6/2024	8/7/2024	410.00	2077303	National Bank Cand Montreal Qu	1.38075	111.93	45,889.58	33,235.26
8/6/2024	8/7/2024	180.00	2956662	Weston George Ltd	1.38075	207.40	37,332.13	27,037.57
Canadian Dollar Total							168,180.87	121,804.00
Euro								
8/5/2024	8/7/2024	4190.00	5501906	BBVA (Bilb-Viz-Arg) EUR	0.91079	8.64	36,194.95	39,740.26
8/6/2024	8/8/2024	2300.00	5806225	Colruyt Group NV NPV	0.91458	43.39	99,807.23	109,129.27
8/6/2024	8/8/2024	1300.00	5806225	Colruyt Group NV NPV	0.91458	43.39	56,412.78	61,681.76
8/6/2024	8/8/2024	2790.00	5842359	Deutsche Telekom NPV (Regd)	0.91458	23.65	65,972.91	72,134.81
8/6/2024	8/8/2024	260.00	b13x013	Eiffage EUR	0.91458	88.19	22,928.34	25,069.86
8/6/2024	8/8/2024	580.00	b0cch46	Heineken Holding EUR	0.91458	67.33	39,048.96	42,696.15
8/6/2024	8/8/2024	2230.00	b288c92	Iberdrola SA EUR	0.91458	11.90	26,542.69	29,021.79
8/6/2024	8/8/2024	210.00	4057808	L'Oreal EUR	0.91458	385.12	80,875.71	88,429.54
8/6/2024	8/8/2024	680.00	5671519	Wolters Kluwer EUR	0.91458	147.16	100,068.70	109,415.16

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Euro Total							527,852.27	577,318.59
Indian Rupee								
8/6/2024	8/7/2024	745.00	b2qkxw0	Bajaj Auto Ltd INR	83.95625	9,475.45	7,059,209.49	84,082.00
8/6/2024	8/7/2024	55.00	b2qkxw0	Bajaj Auto Ltd INR	83.95625	9,475.45	521,149.69	6,207.40
Indian Rupee Total							7,580,359.18	90,289.40
Hong Kong Dollar								
8/6/2024	8/8/2024	43070.00	6706250	PICC Property & CA H CNY	7.79585	9.92	427,127.70	54,789.11
8/6/2024	8/8/2024	2360.00	bmmv2k8	Tencent Holdings Ltd Hkd0.00002	7.79585	353.70	834,733.05	107,074.03
Hong Kong Dollar Total							1,261,860.75	161,863.14
Swiss Franc								
8/5/2024	8/7/2024	3480.00	brjl176	UBS Group AG CHF (Regd)	0.84895	23.46	81,656.51	96,185.30
8/6/2024	8/8/2024	900.00	7103065	Novartis AG CHF (Regd)	0.85255	92.92	83,631.52	98,095.74
8/6/2024	8/8/2024	60.00	5983816	Zurich Insurance CHF	0.85255	453.11	27,186.79	31,888.79
Swiss Franc Total							192,474.82	226,169.83

Ex-Date	Pay-Date	Symbol	Security	Amount
COMMON STOCKS- AUD				
8/26/2024	8/26/2024	b03fyz4	Goodman Group NPV (Stapled Units)	815.89
				815.89
COMMON STOCKS- BRL				
8/19/2024	8/30/2024	b9n3sq0	BB Seguridade Part NPV	12,349.76
8/30/2024	8/30/2024	bpblv81	Vibra Energia SA NPV	0.00
				12,349.75
COMMON STOCKS- GBP				
8/1/2024	9/10/2024	0870612	Lloyds Banking Gp Ord GBP	7,944.97
8/8/2024	9/16/2024	0677608	Pearson Ord GBP	2,683.37
8/8/2024	9/9/2024	0989529	AstraZeneca USD	3,877.51
8/8/2024	9/6/2024	b10rzp7	Unilever PLC GBP	3,270.70
8/15/2024	9/26/2024	0718875	Rio Tinto GBP	11,214.72
8/22/2024	9/27/2024	0560399	Legal & General Gp Ord GBP	8,177.06
8/22/2024	9/6/2024	b17bbq5	Investec Ord GBP	12,751.09
8/29/2024	10/3/2024	bhjyc05	Intercontinental Hotels Ord Gbp0.208521303	2,154.60
8/29/2024	9/27/2024	bvyvfw2	Auto Trader Group GBP	4,591.85
				56,665.88
COMMON STOCKS- CAD				
8/22/2024	9/16/2024	2254645	Gildan Activewear Inc	2,019.24
8/28/2024	9/27/2024	2566124	Sun Life Financial Inc	5,517.79
				7,537.03
COMMON STOCKS- DKK				
8/15/2024	8/19/2024	bp6kmj1	Novo Nordisk As Ser'b'dkk0.1	3,598.17
				3,598.17
COMMON STOCKS- EUR				
8/1/2024	9/5/2024	bywlc68	Relx PLC GBP	2,989.60
8/5/2024	8/12/2024	bz57390	ING Groep NV EUR	8,437.11
8/26/2024	8/26/2024	b01flq6	ACS Actividades Co EUR	3,232.61

Ex-Date	Pay-Date	Symbol	Security	Amount
8/26/2024	8/26/2024	b288c92	Iberdrola SA EUR	2,494.60
8/27/2024	9/19/2024	5671519	Wolters Kluwer EUR	2,396.48
				19,550.40
COMMON STOCKS- INR				
8/20/2024	8/29/2024	b992pt3	Pi Industries Inr1	671.19
8/21/2024	9/27/2024	br56kd4	Hindustan Aeronaut Inr5(Post Subd)	1,121.38
				1,792.57
COMMON STOCKS- THB				
8/20/2024	9/5/2024	bxxld77	Intouch Holdings P Thb1 (Local)	8,514.09
				8,514.09
COMMON STOCKS- KRW				
8/8/2024	8/8/2024	bb96z33	Jb Financial Group KRW	2,919.34
8/20/2024	8/20/2024	6771720	Samsung Electronic KRW	-483.66
				2,435.69
COMMON STOCKS- TWD				
8/9/2024	8/9/2024	6346333	Novatek Microelect TWD	-0.04
				-0.04
AMERICAN DEPOSITORY RECEIPTS				
8/12/2024	8/12/2024	rdy	Dr Reddys Laboratories Ltd ADR	-164.49
				-164.49
CASH AND EQUIVALENTS- AED				
8/1/2024	8/1/2024	cash	Cash Account - AED	-2,051.99
				-2,051.99
CASH AND EQUIVALENTS				
8/1/2024	8/1/2024	cash	Cash Account - USD	3,292.92
				3,292.92

Ex-Date	Pay-Date	Symbol	Security	Amount
EXPENSE ACCOUNTS				
8/26/2024	8/26/2024	miscfee	Miscellaneous Fees	303.41
				303.41
NET INCOME				114,032.47