



ATIVO
CAPITAL

Monthly Report

Account

New York City Teachers Retirement System

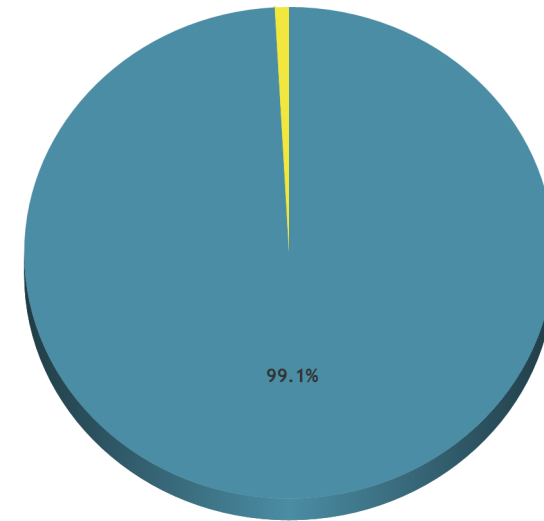
1/31/2023



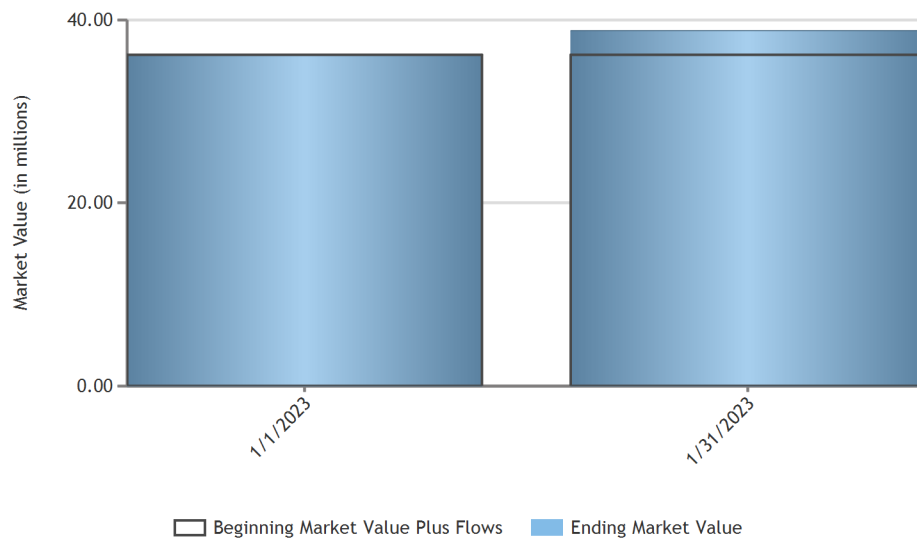
Activity Summary

	Month to Date	Year to Date
Beginning Value	36,183,886.97	36,183,886.97
Net Contributions/Withdrawals	-486.07	-486.07
Realized Gains	-2,646.87	-2,646.87
Unrealized Gains	2,566,408.76	2,566,408.76
Income Received	68,199.60	68,199.60
Ending Value	38,815,362.39	38,815,362.39

Portfolio Allocation as of 1/31/2023

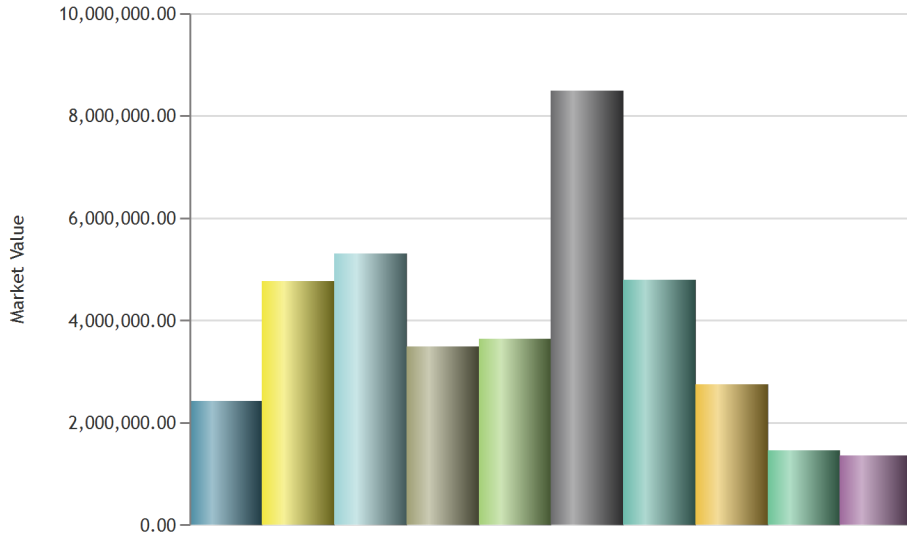


Change in Portfolio



Asset Class	Market Value	% Assets	Curr. Yield
Equities	38,481,164.70	99.1	3.1
Cash and Equivalents	334,197.69	0.9	2.2
Total	38,815,362.39	100.0	3.1

Portfolio Allocation as of 1/31/2023

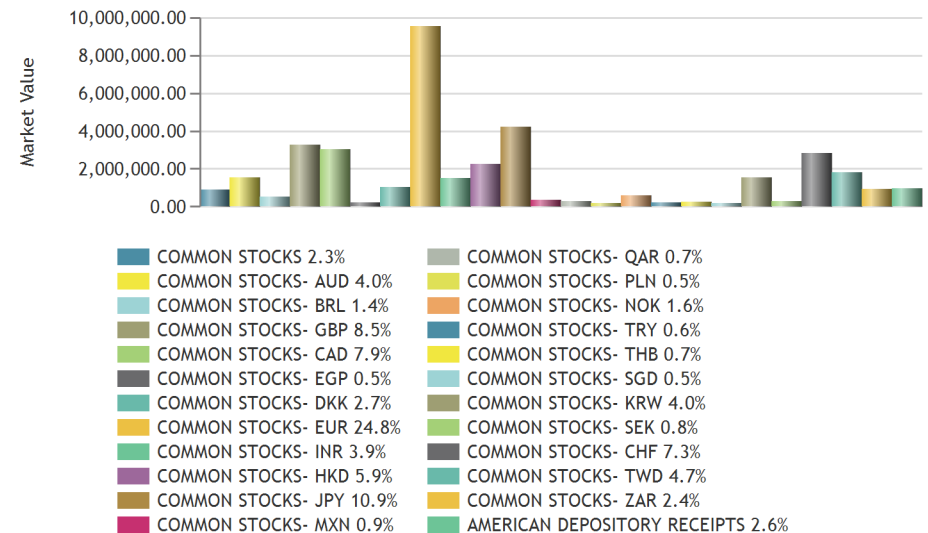


Industry Sector	Market Value	% Equity	% Assets
MATERIALS	2,421,639.26	6.3	6.2
INDUSTRIALS	4,771,755.84	12.4	12.3
CONSUMER DISCRETIONARY	5,311,036.30	13.8	13.7
CONSUMER STAPLES	3,491,307.88	9.1	9.0
HEALTHCARE	3,641,151.87	9.5	9.4
FINANCIALS	8,485,540.13	22.1	21.9
INFORMATION TECHNOLOGY	4,792,476.12	12.5	12.3
COMMUNICATION SERVICES	2,755,760.88	7.2	7.1
UTILITIES	1,453,067.75	3.8	3.7
REAL ESTATE	1,357,428.67	3.5	3.5
Equity Total	38,481,164.70	100.0	99.1

Top 10 Holdings

Symbol	Security	Market Value	% Assets
6889106	Taiwan Semicon Man TWD	688,813.99	1.8
7123870	Nestle SA CHF (Regd)	657,292.15	1.7
4061412	LVMH Moet Hennessy EUR	642,941.54	1.7
bmmv2k8	Tencent Holdings Ltd Hkd0.00002	577,794.36	1.5
bhc8x90	Novo-Nordisk AS Dkk0.2 Ser B	539,384.22	1.4
5983816	Zurich Insurance CHF	506,956.19	1.3
brjl176	UBS Group AG CHF (Regd)	481,709.98	1.2
7103065	Novartis AG CHF (Regd)	459,173.18	1.2
7110388	Roche Holdings AG Genusscheine NPV	453,295.24	1.2
6771720	Samsung Electronic KRW	439,994.32	1.1
Top 10 Holdings Total		5,447,355.16	14.0

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										
2776.00	chkp		Check Point Software Tech Ltd	118.13	327,930.75	127.20	353,107.20	353,107.20	0.9	0.0
1710.00	bap		Credicorp Ltd	148.02	253,108.00	134.30	229,653.00	229,653.00	0.6	2.9
4960.00	yumc		Yum China Holdings Inc	57.07	283,074.64	61.61	305,585.60	305,585.60	0.8	0.8
					864,113.39		888,345.80	888,345.80	2.3	1.0
AMERICAN DEPOSITORY RECEIPTS										
2832.00	baba		Alibaba Group Holding Ltd Sp ADS	210.06	594,878.08	110.20	312,086.40	312,086.40	0.8	0.0
2810.00	dq		Daqo New Energy Corp Sp ADR	58.97	165,708.51	45.51	127,883.10	127,883.10	0.3	0.0
3460.00	ntes		Netease Inc Sp ADR	70.61	244,318.22	88.61	306,590.60	306,590.60	0.8	1.7
15180.00	VIPS		Vipshop Holdings Limited Sponsored ADSA	10.68	162,098.11	15.47	234,834.60	234,834.60	0.6	0.0
					1,167,002.92		981,394.70	981,394.70	2.5	0.5
CASH AND EQUIVALENTS										
cash			Cash Account - USD		-231,539.40		-231,539.40	-231,539.40	-0.6	-3.2
					-231,539.40		-231,539.40	-231,539.40	-0.6	-3.2
US Dollar Total					1,799,576.91		1,638,201.10	1,638,201.10	4.2	1.3
Australian Dollar(FX= 1.4191)										
COMMON STOCKS- AUD										
27101.00	6086253		Fortescue Metals G NPV	13.29	360,171.82	22.24	602,726.24	424,711.12	1.1	1.9
15570.00	b03fyz4		Goodman Group NPV (Stapled Units)	21.01	327,117.89	19.97	310,932.90	219,098.91	0.6	1.5
2470.00	b28ytc2		Macquarie Group Ltd NPV	162.49	401,348.90	187.34	462,729.80	326,062.61	0.8	3.3
11490.00	6821120		Sonic Healthcare NPV	34.77	399,480.27	31.58	362,854.20	255,685.26	0.7	3.0
11870.00	6981239		Woolworths Group Ltd NPV	34.78	412,842.83	36.08	428,269.60	301,780.23	0.8	2.5
					1,900,961.71		2,167,512.74	1,527,338.13	3.9	2.5

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
CASH AND EQUIVALENTS- AUD									
1284.52	divacc	Dividend Accrual - Au	1.00	1,284.52	1.00	1,284.52	905.14	0.0	0.0
				1,284.52		1,284.52	905.14	0.0	0.0
Australian Dollar Total				1,902,246.23		2,168,797.26	1,528,243.26	3.9	2.5
Brazilian Real(FX= 5.0915)									
COMMON STOCKS- BRL									
39780.00	b9n3sq0	BB Seguridade Part NPV	36.92	1,468,693.42	37.78	1,502,888.40	295,178.86	0.8	5.2
57660.00	b0d7494	EDP Energias Br NPV	23.59	1,360,458.35	20.37	1,174,534.20	230,687.56	0.6	3.9
				2,829,151.77		2,677,422.60	525,866.42	1.4	4.6
CASH AND EQUIVALENTS- BRL									
136250.72	divacc	Dividend Accrual - Br	1.00	136,250.72	1.00	136,250.72	26,760.69	0.1	0.0
				136,250.72		136,250.72	26,760.69	0.1	0.0
Brazilian Real Total				2,965,402.49		2,813,673.32	552,627.11	1.4	4.4
British Pound Sterling(FX= 0.8123)									
COMMON STOCKS- GBP									
2630.00	0989529	AstraZeneca USD	111.36	292,867.49	105.90	278,517.00	342,882.15	0.9	2.1
53653.00	bvyvfw2	Auto Trader Group GBP	4.94	264,863.61	6.27	336,404.31	414,147.19	1.1	1.1
7760.00	0237400	Diageo Ord Gbp0.28 101/108	38.15	296,076.73	35.20	273,152.00	336,277.30	0.9	2.1
9208.00	b19nlv4	Experian Ord USD	19.57	180,188.46	29.53	271,912.24	334,751.03	0.9	1.2
15736.00	bn7swp6	Gsk PLC Gbp0.3125	15.40	242,378.52	14.23	223,986.22	275,749.34	0.7	5.6
42300.00	b17bbq5	Investec Ord GBP	5.41	228,979.49	5.18	218,944.80	269,542.84	0.7	5.3
84463.00	0560399	Legal & General Gp Ord GBP	2.89	243,834.25	2.54	214,536.02	264,115.20	0.7	7.3
5180.00	3208986	Next GBP	58.81	304,644.49	66.18	342,812.40	422,036.19	1.1	2.9
5229.00	0718875	Rio Tinto GBP	44.28	231,517.34	63.19	330,420.51	406,780.54	1.0	9.1

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
16675.00	b1n7z09	Safestore Holdings GBP	9.63	160,502.00	10.06	167,750.50	206,517.56	0.5	2.5
				2,445,852.37		2,658,436.00	3,272,799.35	8.4	3.9
CASH AND EQUIVALENTS- GBP									
3665.98	cash	Cash Account - GBP	1.00	3,665.98	1.00	3,665.98	4,513.19	0.0	0.0
1280.82	divacc	Dividend Accrual - GB	1.00	1,280.82	1.00	1,280.82	1,576.82	0.0	0.0
				4,946.80		4,946.80	6,090.00	0.0	0.0
British Pound Sterling Total				2,450,799.17		2,663,382.80	3,278,889.36	8.4	3.8
Canadian Dollar(FX= 1.3344)									
COMMON STOCKS- CAD									
7759.00	atd	Alimentation Couche-Tard Inc	46.21	358,545.95	60.76	471,436.84	353,308.23	0.9	0.9
8252.00	b188th2	BCE Inc	65.94	544,126.96	62.90	519,050.80	388,991.49	1.0	5.9
5580.00	2170525	Canadian Imperial Bank Comm Toronto O	62.19	347,005.64	60.74	338,929.20	254,003.22	0.7	5.5
3836.00	bj2l575	CGI Inc Cl A	75.38	289,152.35	114.04	437,457.44	327,843.10	0.8	0.0
4119.00	2077303	National Bank Cand Montreal Qu	104.29	429,575.88	99.95	411,694.05	308,535.28	0.8	3.9
3638.00	2754383	Royal Bank of Canada Montreal Que	98.52	358,430.87	136.16	495,350.08	371,229.50	1.0	3.9
7542.00	2566124	Sun Life Financial Inc	70.43	531,183.65	66.86	504,258.12	377,905.44	1.0	4.3
5600.00	2897222	Toronto Dominion Bank Ont	83.65	468,437.09	92.06	515,536.00	386,357.40	1.0	3.9
2186.00	2956662	Weston George Ltd	97.45	213,015.34	171.17	374,177.62	280,419.40	0.7	1.5
				3,539,473.73		4,067,890.15	3,048,593.06	7.9	3.3
CASH AND EQUIVALENTS- CAD									
17710.84	cash	Cash Account - CAD	1.00	17,710.84	1.00	17,710.84	13,273.01	0.0	0.0
8797.59	divacc	Dividend Accrual - CA	1.00	8,797.59	1.00	8,797.59	6,593.17	0.0	0.0
				26,508.43		26,508.43	19,866.17	0.1	0.0
Canadian Dollar Total				3,565,982.16		4,094,398.58	3,068,459.23	7.9	3.3

Quantity		Symbol	Security	Unit Cost	Local Currency		Reporting Currency		
					Total Cost	Price	Market Value	Market Value	% Assets
Egyptian Pound(FX= 30.1800)									
COMMON STOCKS- EGP									
346856.00	6298177	Eastern Tobacco Egp15	12.25	4,247,696.55	17.90	6,208,722.40	205,723.07	0.5	5.6
				4,247,696.55		6,208,722.40	205,723.07	0.5	5.6
CASH AND EQUIVALENTS- EGP									
2947667.38	cash	Cash Account - Eg	1.00	2,947,667.38	1.00	2,947,667.38	97,669.56	0.3	0.0
				2,947,667.38		2,947,667.38	97,669.56	0.3	0.0
Egyptian Pound Total				7,195,363.93		9,156,389.78	303,392.64	0.8	3.8
Danish Krone(FX= 6.8498)									
COMMON STOCKS- DKK									
130.00	4253048	AP Moller-Maersk Ser B DKK	17,865.33	2,322,492.70	14,815.00	1,925,950.00	281,168.79	0.7	16.9
1390.00	b1wt5g2	DSV DKK	1,455.11	2,022,601.29	1,126.00	1,565,140.00	228,494.26	0.6	0.2
3918.00	bhc8x90	Novo-Nordisk AS Dkk0.2 Ser B	430.72	1,687,559.47	943.00	3,694,674.00	539,384.22	1.4	0.9
				6,032,653.46		7,185,764.00	1,049,047.27	2.7	5.0
Danish Krone Total				6,032,653.46		7,185,764.00	1,049,047.27	2.7	5.0
Euro(FX= 0.9208)									
COMMON STOCKS- EUR									
37180.00	b01zvz5	Acerinox SA EUR	8.77	326,118.66	9.92	368,974.32	400,724.53	1.0	4.1
649.00	b929f46	ASML Holding NV EUR	384.51	249,548.61	602.60	391,087.40	424,740.43	1.1	0.3
32930.00	bywp840	Banca Mediolanum NPV	8.13	267,622.93	8.77	288,664.38	313,503.92	0.8	5.4
4033.00	5756029	Bayer Motoren Werk EUR	72.25	291,375.53	93.23	375,996.59	408,351.06	1.1	3.8
51740.00	5501906	BBVA (Bilb-Viz-Arg) EUR	4.84	250,227.15	6.46	334,395.62	363,170.33	0.9	1.5
1560.00	4163437	Cap Gemini EUR	172.03	268,367.88	173.90	271,284.00	294,627.96	0.8	1.4
18019.00	5842359	Deutsche Telekom NPV (Regd)	15.38	277,127.22	20.45	368,488.55	400,196.96	1.0	3.4
25050.00	4942904	E.On SE NPV	9.44	236,403.34	9.99	250,149.30	271,674.62	0.7	4.9
4000.00	b13x013	Eiffage EUR	86.56	346,221.53	97.96	391,840.00	425,557.80	1.1	3.2
40989.00	7144569	Enel SPA EUR	5.91	242,281.52	5.39	220,971.70	239,986.29	0.6	5.2
4750.00	b0cch46	Heineken Holding EUR	70.30	333,911.48	75.65	359,337.50	390,258.46	1.0	2.2

Quantity	Symbol	Security	Local Currency			Reporting Currency			Curr. Yield
			Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	
27604.00	b288c92	Iberdrola SA EUR	7.93	218,858.46	10.75	296,604.98	322,127.81	0.8	3.0
66692.00	bd2z8s7	Italgas Spa NPV	5.67	378,339.61	5.37	357,802.58	388,591.46	1.0	4.4
930.00	4057808	L'Oreal EUR	214.01	199,033.60	378.05	351,586.50	381,840.49	1.0	1.0
740.00	4061412	LVMH Moet Hennessy EUR	614.18	454,496.61	800.00	592,000.00	642,941.54	1.7	0.6
1787.00	4741844	Merck KGAA NPV	115.83	206,986.25	191.05	341,406.35	370,784.33	1.0	0.7
9120.00	bng8pq9	NN Group NV EUR	34.10	310,983.07	39.82	363,158.40	394,408.15	1.0	6.3
20420.00	7107250	Opap(Org Of Footb) EUR (Cr)	12.51	255,540.33	13.78	281,387.60	305,600.98	0.8	5.8
5600.00	4380429	Publicis Groupe SA EUR	54.01	302,458.46	64.74	362,544.00	393,740.88	1.0	3.7
5790.00	5228658	Randstad NV EUR	50.54	292,601.91	58.68	339,757.20	368,993.28	1.0	8.5
11629.00	bywlc68	Relx PLC GBP	17.94	208,592.55	27.26	317,006.54	344,284.92	0.9	1.6
8270.00	5226038	Sampo PLC Ser A NPV	41.99	347,295.19	48.17	398,365.90	432,645.25	1.1	5.9
1858.00	4834108	Schneider Electric EUR	84.51	157,017.11	148.32	275,578.56	299,292.07	0.8	1.6
2560.00	4821100	Solvay SA NPV	105.74	270,700.68	106.65	273,024.00	296,517.69	0.8	2.6
18720.00	bmd8f98	Stellantis NV EUR	14.95	279,941.53	14.39	269,305.92	292,479.67	0.8	7.8
3372.00	5671519	Wolters Kluwer EUR	51.90	175,002.22	100.15	337,705.80	366,765.35	0.9	1.6
				7,147,053.43		8,778,423.69	9,533,806.22	24.6	3.3

CASH AND EQUIVALENTS- EUR

(48807.30)	cash	Cash Account - EUR	1.00	-48,807.30	1.00	-48,807.30	-53,007.16	-0.1	0.0
				-48,807.30		-48,807.30	-53,007.16	-0.1	0.0

Euro Total				7,098,246.13		8,729,616.39	9,480,799.06	24.4	3.4
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Indian Rupee(FX= 81.9287)

COMMON STOCKS- INR

31340.00	b174733	Allcargo Logistics Inr2	403.75	12,653,509.57	419.05	13,133,027.00	160,298.15	0.4	0.7
6180.00	bmw4cv8	Eicher Motors Inr1	3,837.27	23,714,337.89	3,263.35	20,167,503.00	246,159.05	0.6	0.6
17846.00	6294896	Hcl Technologies Inr2	623.97	11,135,301.83	1,122.20	20,026,781.20	244,441.43	0.6	0.7
73060.00	6139726	Hindustan Zinc Inr2	353.45	25,822,959.89	332.85	24,318,021.00	296,819.14	0.8	0.0
20910.00	6582483	Sun Pharmaceutical Inr1(Demat)	959.26	20,058,049.06	1,034.50	21,631,395.00	264,026.91	0.7	1.0
6874.00	b01npj1	Tata Consultancy S Inr1	3,415.56	23,478,549.15	3,358.70	23,087,703.80	281,802.22	0.7	0.9
				116,862,707.39		122,364,431.00	1,493,546.91	3.8	0.6

Quantity	Symbol	Security	Local Currency				Reporting Currency		Curr. Yield
			Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	
CASH AND EQUIVALENTS- INR									
24971612.53	cash	Cash Account - INR	1.00	24,971,612.53	1.00	24,971,612.53	304,796.70	0.8	0.0
1308036.37	divacc	Dividend Accrual - In	1.00	1,308,036.37	1.00	1,308,036.37	15,965.54	0.0	0.0
				26,279,648.90		26,279,648.90	320,762.23	0.8	0.0

Indian Rupee Total				143,142,356.29		148,644,079.90	1,814,309.14	4.7	0.5
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Hong Kong Dollar(FX= 7.8386)

COMMON STOCKS- HKD

277800.00	b0y91c1	China National Bui H CNY	9.83	2,729,969.69	7.18	1,994,604.00	254,460.84	0.7	9.7
224060.00	b0b8z18	Cosco Shipping Hld H CNY	13.58	3,041,683.61	8.10	1,814,886.00	231,533.38	0.6	10.7
92080.00	6491318	Kingboard Chemical HKD	37.67	3,468,489.20	32.00	2,946,560.00	375,906.26	1.0	3.1
322300.00	6706250	PICC Property & CA H CNY	7.47	2,406,434.03	7.37	2,375,351.00	303,034.49	0.8	4.2
18680.00	6859927	Sun Hung Kai Prop NPV	112.93	2,109,482.01	111.10	2,075,348.00	264,761.72	0.7	4.5
92100.00	b67c2g0	Swire Properties L NPV	22.91	2,110,088.80	22.00	2,026,200.00	258,491.69	0.7	3.9
11850.00	bmmv2k8	Tencent Holdings Ltd Hkd0.00002	393.65	4,664,774.37	382.20	4,529,070.00	577,794.36	1.5	0.3
				20,530,921.71		17,762,019.00	2,265,982.74	5.8	4.3

CASH AND EQUIVALENTS- HKD

(1147963.94)	cash	Cash Account - HKD	1.00	-1,147,963.94	1.00	-1,147,963.94	-146,451.06	-0.4	0.0
				-1,147,963.94		-1,147,963.94	-146,451.06	-0.4	0.0

Hong Kong Dollar Total				19,382,957.77		16,614,055.06	2,119,531.68	5.5	4.6
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Japanese Yen(FX= 130.0450)

COMMON STOCKS- JPY

3780.00	6870490	Advantest Corp NPV	9,886	37,370,495	9,200	34,776,000	267,415.13	0.7	0.7
18440.00	6985383	Astellas Pharma NPV	2,048	37,766,066	1,913	35,266,500	271,186.90	0.7	2.1
8400.00	6132101	Bridgestone Corp NPV	3,466	29,116,274	4,835	40,614,000	312,307.28	0.8	2.2

New York City Teachers Retirement System

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
12330.00	b601qs4	Dai-Ichi Life Insurance NPV	3,095	38,158,032	3,041	37,495,530	288,327.35	0.7	2.0
9510.00	byp97j7	Dexerials Corp NPV	3,737	35,539,214	2,748	26,133,480	200,957.21	0.5	2.4
5860.00	b3ff8w8	Hoshizaki Corp NPV	4,060	23,793,158	4,655	27,278,300	209,760.47	0.5	2.6
24720.00	6569464	Marubeni Corp NPV	1,544	38,171,796	1,587	39,218,280	301,574.69	0.8	2.2
10650.00	b1cwjm5	Nomura Real Estate Inc NPV	3,608	38,424,356	2,860	30,459,000	234,218.92	0.6	2.8
16700.00	6661144	ORIX Corp NPV	2,274	37,981,631	2,275	37,992,500	292,148.87	0.8	3.9
7810.00	bqrrz00	Recruit Holdings Co L NPV	4,156	32,460,381	4,144	32,364,640	248,872.62	0.6	0.7
3030.00	6804682	Shionogi & Co NPV	6,365	19,286,400	6,183	18,734,490	144,061.59	0.4	1.9
5920.00	b62g7k6	Sompo Holdings Inc NPV	6,298	37,283,614	5,585	33,063,200	254,244.30	0.7	2.7
16560.00	6858946	Sumitomo Corp NPV	2,289	37,912,464	2,323	38,468,880	295,812.07	0.8	3.9
7980.00	6431897	Sumitomo Mitsui Tr NPV	4,828	38,525,224	4,735	37,785,300	290,555.58	0.7	4.2
12900.00	6985264	Yamaha Motor Co NPV	2,839	36,620,323	3,185	41,086,500	315,940.64	0.8	3.6
10770.00	b292rc1	ZOZO, Inc.	2,708	29,165,504	3,350	36,079,500	277,438.58	0.7	0.9
				547,574,933		546,816,100	4,204,822.18	10.8	2.5

CASH AND EQUIVALENTS- JPY

5223619.00	cash	Cash Account - JPY	1	5,223,619	1	5,223,619	40,167.78	0.1	0.0
1882590.00	divacc	Dividend Accrual - Jp	1	1,882,590	1	1,882,590	14,476.45	0.0	0.0
				7,106,209		7,106,209	54,644.23	0.1	0.0

Japanese Yen Total				554,681,142		553,922,309	4,259,466.41	11.0	2.4
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Mexican Peso(FX= 18.8000)

COMMON STOCKS- MXN

42780.00	2421041	Gpo Fin Banorte NPV Series O	93.19	3,986,719.26	156.19	6,681,808.20	355,415.33	0.9	0.0
				3,986,719.26		6,681,808.20	355,415.33	0.9	0.0

Mexican Peso Total				3,986,719.26		6,681,808.20	355,415.33	0.9	0.0
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Quantity		Symbol	Security	Unit Cost	Local Currency		Reporting Currency			Curr. Yield
					Total Cost	Price	Market Value	Market Value	% Assets	
Qatari Rial(FX= 3.6417)										
COMMON STOCKS- QAR										
70081.00	6673570		INDUSTRIES OF QATA	15.46	1,083,767.51	14.05	984,638.05	270,374.97	0.7	4.3
					1,083,767.51		984,638.05	270,374.97	0.7	4.3
Qatari Rial Total					1,083,767.51		984,638.05	270,374.97	0.7	4.3
Polish Zloty(FX= 4.3403)										
COMMON STOCKS- PLN										
11350.00	5978953		Asseco Poland SA Pln1.00	74.58	846,488.23	76.15	864,302.50	199,134.28	0.5	4.0
					846,488.23		864,302.50	199,134.28	0.5	4.0
CASH AND EQUIVALENTS- PLN										
1917.13	cash		Cash Account - PLN	1.00	1,917.13	1.00	1,917.13	441.70	0.0	0.0
					1,917.13		1,917.13	441.70	0.0	0.0
Polish Zloty Total					848,405.36		866,219.63	199,575.98	0.5	4.0
Norwegian Krone(FX= 9.9883)										
COMMON STOCKS- NOK										
14630.00	b4ph0c5		Gjensidige Forsikr NOK	204.42	2,990,714.05	178.90	2,617,307.00	262,038.60	0.7	4.3
7720.00	7751259		Yara International NOK	477.26	3,684,424.68	442.00	3,412,240.00	341,625.41	0.9	6.8
					6,675,138.73		6,029,547.00	603,664.01	1.6	5.7
Norwegian Krone Total					6,675,138.73		6,029,547.00	603,664.01	1.6	5.7
Turkish Lira(FX= 18.8105)										
COMMON STOCKS- TRY										
27050.00	b03my33		Tofas Otomobil Fab Try1	91.27	2,468,977.88	158.10	4,276,605.00	227,352.01	0.6	1.1
					2,468,977.88		4,276,605.00	227,352.01	0.6	1.1
Turkish Lira Total					2,468,977.88		4,276,605.00	227,352.01	0.6	1.1

Quantity		Symbol	Security	Local Currency			Reporting Currency		Curr. Yield
				Unit Cost	Total Cost	Price	Market Value	Market Value	
Thai Baht(FX= 33.0100)									
COMMON STOCKS- THB									
40300.00	b0166d1	Bumrungrad Hoptl THB (Local)	226.24	9,117,273.73	217.00	8,745,100.00	264,922.75	0.7	1.5
				9,117,273.73		8,745,100.00	264,922.75	0.7	1.5
Thai Baht Total				9,117,273.73		8,745,100.00	264,922.75	0.7	1.5
Singapore Dollar(FX= 1.3143)									
COMMON STOCKS- SGD									
181860.00	byyfhz2	Frasers Log & Com NPV Units (REIT)	1.45	263,560.21	1.26	229,143.60	174,339.86	0.4	5.1
				263,560.21		229,143.60	174,339.86	0.4	5.1
Singapore Dollar Total				263,560.21		229,143.60	174,339.86	0.4	5.1
South Korean Won(FX= 1,231.8002)									
COMMON STOCKS- KRW									
37851.00	bb96z33	Jb Financial Group KRW	7,661.15	289,982,101.00	10,140.00	383,809,140.00	311,583.97	0.8	1.8
4560.00	6490928	Kia Motors Corp KRW	81,131.98	369,961,826.00	66,800.00	304,608,000.00	247,286.90	0.6	1.3
9640.00	6505316	KT Corporation KRW	36,859.53	355,325,909.00	35,050.00	337,882,000.00	274,299.40	0.7	3.1
3780.00	6175076	KT&G Corporation KRW	94,097.68	355,689,215.00	92,500.00	349,650,000.00	283,852.90	0.7	5.2
8885.00	6771720	Samsung Electronic KRW	68,135.75	605,386,132.00	61,000.00	541,985,000.00	439,994.32	1.1	2.3
				1,976,345,183.00		1,917,934,140.00	1,557,017.49	4.0	2.7
CASH AND EQUIVALENTS- KRW									
52895165.00	divacc	Dividend Accrual - Kr	1.00	52,895,165.00	1.00	52,895,165.00	42,941.36	0.1	0.0
				52,895,165.00		52,895,165.00	42,941.36	0.1	0.0
South Korean Won Total				2,029,240,348.00		1,970,829,305.00	1,599,958.84	4.1	2.7

		Local Currency					Reporting Currency		
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
Swedish Krona(FX= 10.4698)									
COMMON STOCKS- SEK									
24680.00	4813345	Skand Enskilda Bkn Ser A NPV	115.55	2,851,659.65	126.15	3,113,382.00	297,367.86	0.8	4.8
				2,851,659.65		3,113,382.00	297,367.86	0.8	4.8
Swedish Krona Total				2,851,659.65		3,113,382.00	297,367.86	0.8	4.8
Swiss Franc(FX= 0.9188)									
COMMON STOCKS- CHF									
1080.00	b142s60	Kuehne&Nagel Intl Chf1 (Regd)	243.35	262,812.73	217.60	235,008.00	255,791.02	0.7	2.8
5417.00	7123870	Nestle SA CHF (Regd)	102.75	556,604.22	111.48	603,887.16	657,292.15	1.7	2.4
5116.00	7103065	Novartis AG CHF (Regd)	84.33	431,451.57	82.46	421,865.36	459,173.18	1.2	3.5
1460.00	7110388	Roche Holdings AG Genusscheine NPV	273.15	398,802.06	285.25	416,465.00	453,295.24	1.2	3.0
22766.00	brjl176	UBS Group AG CHF (Regd)	12.58	286,408.89	19.44	442,571.04	481,709.98	1.2	2.4
1030.00	5983816	Zurich Insurance CHF	318.96	328,526.10	452.20	465,766.00	506,956.19	1.3	4.2
				2,264,605.57		2,585,562.56	2,814,217.75	7.3	3.0
Swiss Franc Total				2,264,605.57		2,585,562.56	2,814,217.75	7.3	3.0
Taiwan Dollar(FX= 30.0250)									
COMMON STOCKS- TWD									
29320.00	6324500	Evergreen Marine C TWD	185.71	5,444,902.00	152.00	4,456,640.00	148,430.97	0.4	11.8
61200.00	6336055	Feng Tay Entrprise TWD	192.30	11,768,818.00	197.00	12,056,400.00	401,545.38	1.0	2.1
11460.00	6372480	Mediatek Inc TWD	731.00	8,377,255.00	718.00	8,228,280.00	274,047.63	0.7	10.2
36050.00	b118753	Nan Ya Printed Cir TWD	273.26	9,851,059.93	243.00	8,760,150.00	291,761.87	0.8	4.1
39620.00	6889106	Taiwan Semicon Man TWD	302.09	11,968,638.00	522.00	20,681,640.00	688,813.99	1.8	2.1
				47,410,672.93		54,183,110.00	1,804,599.83	4.6	4.5

		Local Currency				Reporting Currency			
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
CASH AND EQUIVALENTS- TWD									
75255.87	cash	Cash Account - TWD	1.00	75,255.87	1.00	75,255.87	2,506.44	0.0	0.0
				75,255.87		75,255.87	2,506.44	0.0	0.0
Taiwan Dollar Total				47,485,928.80		54,258,365.87	1,807,106.27	4.7	4.4
South African Rand(FX= 17.4275)									
COMMON STOCKS- ZAR									
1870.00	6622691	Naspers N ZAR	2,408.50	4,503,901.98	3,346.55	6,258,048.50	359,090.43	0.9	0.2
21812.00	6801575	Shoprite Holdings Ltd Zar0.01134	144.59	3,153,812.90	240.14	5,237,933.68	300,555.66	0.8	2.4
25739.00	b030gj7	Standard Bank Gr Ltd ZAR	182.47	4,696,683.54	173.23	4,458,766.97	255,846.62	0.7	5.0
				12,354,398.42		15,954,749.15	915,492.71	2.4	2.3
CASH AND EQUIVALENTS- ZAR									
3356672.05	cash	Cash Account - ZAR	1.00	3,356,672.05	1.00	3,356,672.05	192,607.78	0.5	0.0
				3,356,672.05		3,356,672.05	192,607.78	0.5	0.0
South African Rand Total				15,711,070.47		19,311,421.20	1,108,100.48	2.9	1.9
Total Portfolio				2,872,214,181.40			38,815,362.39	100.0	3.1

Purchases

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
US Dollar								
1/5/2023	1/9/2023	390.00	baba	Alibaba Group Holding Ltd Sp ADS	1.00000	105.14	41,003.90	41,003.90
US Dollar Total							41,003.90	41,003.90
Brazilian Real								
1/3/2023	1/5/2023	1.00	b1ybrg0	Cia Energ Mg-Cemig Prf Brl5.00	5.39515	10.77	10.77	2.00
1/26/2023	1/30/2023	39780.00	b9n3sq0	BB Seguridade Part NPV	5.08365	36.92	1,468,693.42	288,905.30
Brazilian Real Total							1,468,704.19	288,907.29
British Pound Sterling								
1/5/2023	1/9/2023	480.00	0989529	AstraZeneca USD	0.84154	117.49	56,394.23	67,013.29
1/5/2023	1/9/2023	19600.00	b17bbq5	Investec Ord GBP	0.84154	5.47	107,272.49	127,471.95
1/6/2023	1/10/2023	11400.00	b17bbq5	Investec Ord GBP	0.83012	5.38	61,355.73	73,912.15
1/9/2023	1/11/2023	6800.00	b17bbq5	Investec Ord GBP	0.82024	5.34	36,286.42	44,238.57
1/10/2023	1/12/2023	4500.00	b17bbq5	Investec Ord GBP	0.82325	5.35	24,064.85	29,231.56
British Pound Sterling Total							285,373.72	341,867.51
Euro								
1/5/2023	1/9/2023	190.00	b929f46	ASML Holding NV EUR	0.95062	538.05	102,230.19	107,540.99
1/5/2023	1/9/2023	10700.00	bywp840	Banca Mediolanum NPV	0.95062	8.03	85,867.71	90,328.49
1/6/2023	1/10/2023	11100.00	bywp840	Banca Mediolanum NPV	0.94317	8.13	90,211.73	95,646.96
1/9/2023	1/11/2023	6700.00	bywp840	Banca Mediolanum NPV	0.93097	8.23	55,123.87	59,211.28
1/10/2023	1/12/2023	4430.00	bywp840	Banca Mediolanum NPV	0.93214	8.22	36,419.62	39,070.98
1/26/2023	1/30/2023	800.00	4821100	Solvay SA NPV	0.92132	104.94	83,954.98	91,124.77
1/27/2023	1/31/2023	1100.00	4821100	Solvay SA NPV	0.92247	106.07	116,681.19	126,488.20
1/30/2023	2/1/2023	660.00	4821100	Solvay SA NPV	0.91992	106.16	70,064.51	76,163.62
Euro Total							640,553.80	685,575.30
Indian Rupee								
1/27/2023	1/30/2023	73060.00	6139726	Hindustan Zinc Inr2	81.52375	353.45	25,822,959.89	316,753.83
Indian Rupee Total							25,822,959.89	316,753.83
Hong Kong Dollar								
1/27/2023	1/31/2023	41900.00	b67c2g0	Swire Properties L NPV	7.82865	22.96	962,124.86	122,897.93
1/30/2023	2/1/2023	37900.00	b67c2g0	Swire Properties L NPV	7.83355	23.08	874,569.90	111,644.13

Purchases

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
1/31/2023	2/2/2023	12300.00	b67c2g0	Swire Properties L NPV	7.83855	22.23	273,394.04	34,878.14
Hong Kong Dollar Total							2,110,088.80	269,420.20
Japanese Yen								
1/27/2023	1/31/2023	12330.00	b601qs4	Dai-Ichi Life Insurance NPV	129.97500	3,094.73	38,158,032.00	293,579.78
1/27/2023	1/31/2023	6300.00	6431897	Sumitomo Mitsui Tr NPV	129.97500	4,819.77	30,364,545.00	233,618.35
1/30/2023	2/1/2023	1680.00	6431897	Sumitomo Mitsui Tr NPV	130.34500	4,857.55	8,160,679.00	62,608.30
Japanese Yen Total							76,683,256.00	589,806.43
South Korean Won								
1/6/2023	1/10/2023	1520.00	6771720	Samsung Electronic KRW	1268.65000	58,580.01	89,041,622.00	70,186.12
South Korean Won Total							89,041,622.00	70,186.12
Taiwan Dollar								
1/6/2023	1/10/2023	4980.00	6889106	Taiwan Semicon Man TWD	30.72000	459.32	2,287,390.00	74,459.31
Taiwan Dollar Total							2,287,390.00	74,459.31

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Brazilian Real								
1/26/2023	1/30/2023	73172.00	b00fm53	Bco Bradesco SA Prf NPV	5.08365	14.07	1,029,476.22	202,507.30
1/26/2023	1/30/2023	1600.00	b00fm53	Bco Bradesco SA Prf NPV	5.08365	14.07	22,510.82	4,428.08
Brazilian Real Total							1,051,987.04	206,935.38
British Pound Sterling								
1/5/2023	1/9/2023	910.00	0718875	Rio Tinto GBP	0.84154	59.32	53,977.44	64,141.42
British Pound Sterling Total							53,977.44	64,141.42
Canadian Dollar								
1/5/2023	1/9/2023	420.00	bj2l575	CGI Inc Cl A	1.35885	115.64	48,568.24	35,742.16
1/5/2023	1/9/2023	420.00	2956662	Weston George Ltd	1.35885	169.44	71,164.84	52,371.37
Canadian Dollar Total							119,733.08	88,113.54

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Egyptian Pound								
1/9/2023	1/11/2023	12097.00	6298177	Eastern Tobacco Egp15	27.60000	16.21	196,112.87	7,105.54
1/9/2023	1/11/2023	76613.00	6298177	Eastern Tobacco Egp15	27.60000	16.21	1,242,026.58	45,000.96
1/30/2023	2/1/2023	71257.00	6298177	Eastern Tobacco Egp15	30.08500	17.51	1,247,981.14	41,481.84
1/30/2023	2/1/2023	10163.00	6298177	Eastern Tobacco Egp15	30.08500	17.51	177,992.79	5,916.33
1/31/2023	2/2/2023	85542.00	6298177	Eastern Tobacco Egp15	30.18000	17.79	1,521,693.45	50,420.59
Egyptian Pound Total							4,385,806.83	149,925.26
Euro								
1/5/2023	1/9/2023	890.00	4380429	Publicis Groupe SA EUR	0.95062	61.42	54,662.40	57,502.08
1/5/2023	1/9/2023	2770.00	bywlc68	Relx PLC GBP	0.95062	26.30	72,842.73	76,626.87
1/26/2023	1/30/2023	7500.00	bd0q398	Kon Ahold Delhaize EUR	0.92132	26.78	200,875.65	218,030.51
1/27/2023	1/31/2023	1790.00	bd0q398	Kon Ahold Delhaize EUR	0.92247	26.88	48,116.92	52,161.13
1/27/2023	1/31/2023	1800.00	bd0q398	Kon Ahold Delhaize EUR	0.92247	26.88	48,385.73	52,452.53
1/27/2023	1/31/2023	254.00	bd0q398	Kon Ahold Delhaize EUR	0.92247	26.88	6,827.76	7,401.63
Euro Total							431,711.19	464,174.75
Indian Rupee								
1/27/2023	1/30/2023	13630.00	6205122	Infosys Ltd Inr5	81.52375	1,543.55	21,038,637.59	258,067.59
1/27/2023	1/30/2023	2200.00	6205122	Infosys Ltd Inr5	81.52375	1,543.55	3,395,818.25	41,654.34
1/27/2023	1/30/2023	348.00	6205122	Infosys Ltd Inr5	81.52375	1,543.55	537,156.70	6,588.96
Indian Rupee Total							24,971,612.54	306,310.89
Indonesian Rupiah								
1/27/2023	1/31/2023	285000.00	b01c1p6	Bank Central Asia Idr62.50	14985.00000	8,667.65	2,470,280,489.40	164,850.22
1/27/2023	1/31/2023	15000.00	b01c1p6	Bank Central Asia Idr62.50	14985.00000	8,667.65	130,014,762.60	8,676.33
Indonesian Rupiah Total							2,600,295,252.00	173,526.54
Japanese Yen								
1/6/2023	1/11/2023	6900.00	6641588	Nissan Chemical Co NPV	132.42000	5,681.17	39,200,060.54	296,028.25
1/6/2023	1/11/2023	300.00	6641588	Nissan Chemical Co NPV	132.42000	5,681.17	1,704,350.46	12,870.79
1/27/2023	1/31/2023	5800.00	6499550	Kyowa Hakko Kirin NPV	129.97500	2,907.79	16,865,177.00	129,757.08
1/30/2023	2/1/2023	3900.00	6499550	Kyowa Hakko Kirin NPV	130.34500	2,870.83	11,196,243.00	85,896.99
1/31/2023	2/2/2023	760.00	6499550	Kyowa Hakko Kirin NPV	130.04500	2,879.02	2,188,055.00	16,825.37

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Japanese Yen Total							71,153,886.00	541,378.48
Malaysian Ringgit								
1/27/2023	1/31/2023	178710.00	b012w42	Public Bank Bhd NPV	4.24450	4.25	759,269.71	178,883.19
Malaysian Ringgit Total							759,269.71	178,883.19
Norwegian Krone								
1/5/2023	1/9/2023	3120.00	b4ph0c5	Gjensidige Forsikr NOK	10.25665	185.21	577,869.88	56,341.00
Norwegian Krone Total							577,869.88	56,341.00
Taiwan Dollar								
1/6/2023	1/10/2023	4950.00	b118753	Nan Ya Printed Cir TWD	30.72000	221.70	1,097,432.00	35,723.70
Taiwan Dollar Total							1,097,432.00	35,723.70
South African Rand								
1/26/2023	1/31/2023	2800.00	6100089	Bidvest Group Ord Zar0.05	17.22940	224.36	628,198.06	36,460.82
1/27/2023	2/1/2023	13500.00	6100089	Bidvest Group Ord Zar0.05	17.23625	224.10	3,025,283.35	175,518.65
1/30/2023	2/2/2023	1480.00	6100089	Bidvest Group Ord Zar0.05	17.34505	223.91	331,388.70	19,105.66
South African Rand Total							3,984,870.11	231,085.14

Ex-Date	Pay-Date	Symbol	Security	Amount
COMMON STOCKS- BRL				
1/3/2023	2/1/2023	b00fm53	Bco Bradesco SA Prf NPV	223.53
1/3/2023	12/31/2023	b0d7494	EDP Energias Br NPV	10,452.73
1/9/2023	3/8/2023	b00fm53	Bco Bradesco SA Prf NPV	7,010.13
				17,686.39
COMMON STOCKS- GBP				
1/5/2023	2/3/2023	b19nlv4	Experian Ord USD	1,522.00
1/5/2023	1/27/2023	bvyvfw2	Auto Trader Group GBP	1,785.16
				3,307.16
COMMON STOCKS- CAD				
1/5/2023	1/31/2023	2897222	Toronto Dominion Bank Ont	3,956.29
1/25/2023	2/24/2023	2754383	Royal Bank of Canada Montreal Que	3,581.43
				7,537.72
COMMON STOCKS- EUR				
1/3/2023	1/3/2023	bq7zvf1	Euroapi Sa Eur	2.79
1/6/2023	1/31/2023	b288c92	Iberdrola SA EUR	4,267.16
1/23/2023	1/25/2023	7144569	Enel SPA EUR	8,906.91
1/25/2023	1/27/2023	b01zvz5	Acerinox SA EUR	9,850.12
				23,026.97
COMMON STOCKS- INR				
1/16/2023	2/3/2023	b01npj1	Tata Consultancy S Inr1	5,053.33
1/19/2023	2/1/2023	6294896	Hcl Technologies Inr2	1,668.76
1/30/2023	2/18/2023	6139726	Hindustan Zinc Inr2	9,322.14
				16,044.22
COMMON STOCKS- PLN				
1/3/2023	1/3/2023	b0l9113	POL.GORN.NAFT.I GA	370.46
1/11/2023	1/11/2023	5978953	Asseco Poland SA Pln1.00	439.71
				810.17

Ex-Date	Pay-Date	Symbol	Security	Amount
CASH AND EQUIVALENTS				
1/1/2023	1/3/2023	cash	Cash Account - USD	672.42
				672.42
CASH AND EQUIVALENTS- MXN				
1/2/2023	1/2/2023	cash	Cash Account - Mx	-885.46
				-885.46
NET INCOME				68,199.60