



ATIVO
CAPITAL

Monthly Report

Account

New York City Teachers Retirement System

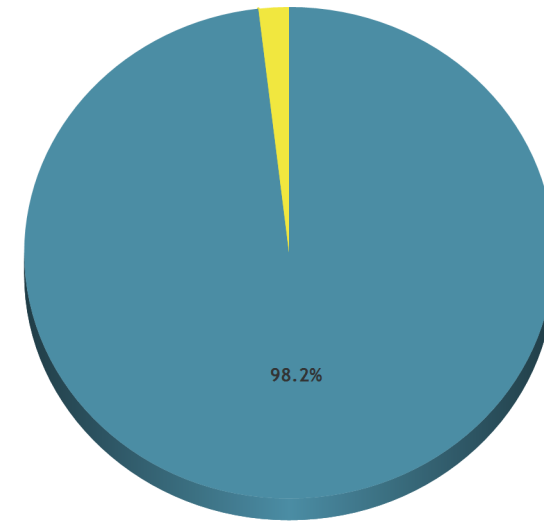
1/31/2024



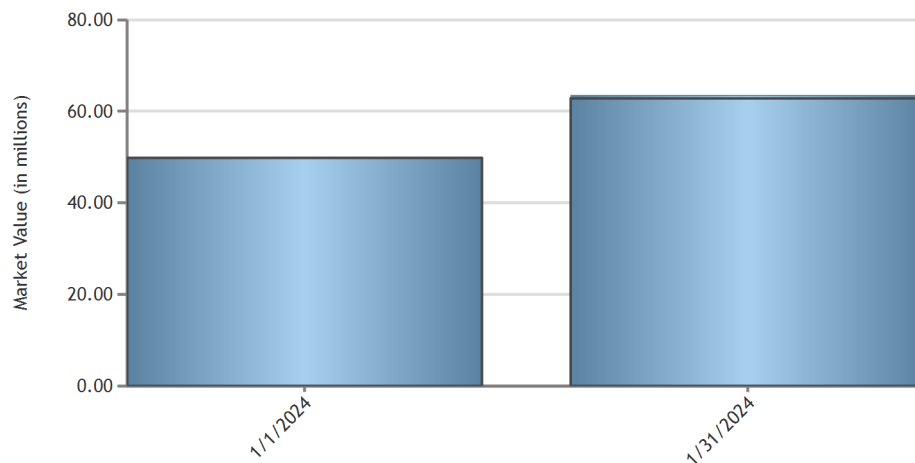
Activity Summary

	Month to Date	Year to Date
Beginning Value	49,821,264.69	49,821,264.69
Net Contributions/Withdrawals	12,999,739.23	12,999,739.23
Realized Gains	-256,190.62	-256,190.62
Unrealized Gains	843,170.60	843,170.60
Income Received	40,573.75	40,573.75
Ending Value	63,448,557.65	63,448,557.65

Portfolio Allocation as of 1/31/2024



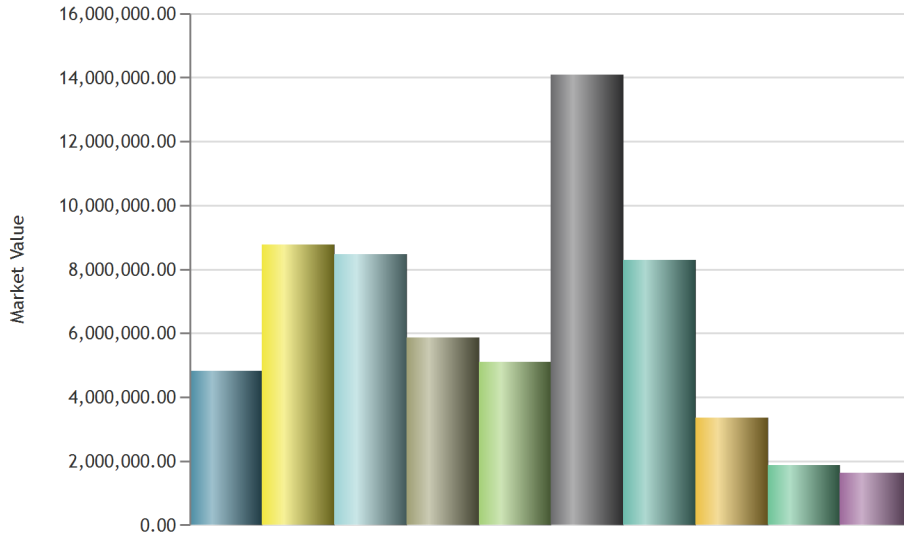
Change in Portfolio



□ Beginning Market Value Plus Flows ■ Ending Market Value

Asset Class	Market Value	% Assets	Curr. Yield
Equities	62,275,559.68	98.2	3.0
Cash and Equivalents	1,172,997.97	1.8	2.9
Total	63,448,557.65	100.0	3.0

Portfolio Allocation as of 1/31/2024

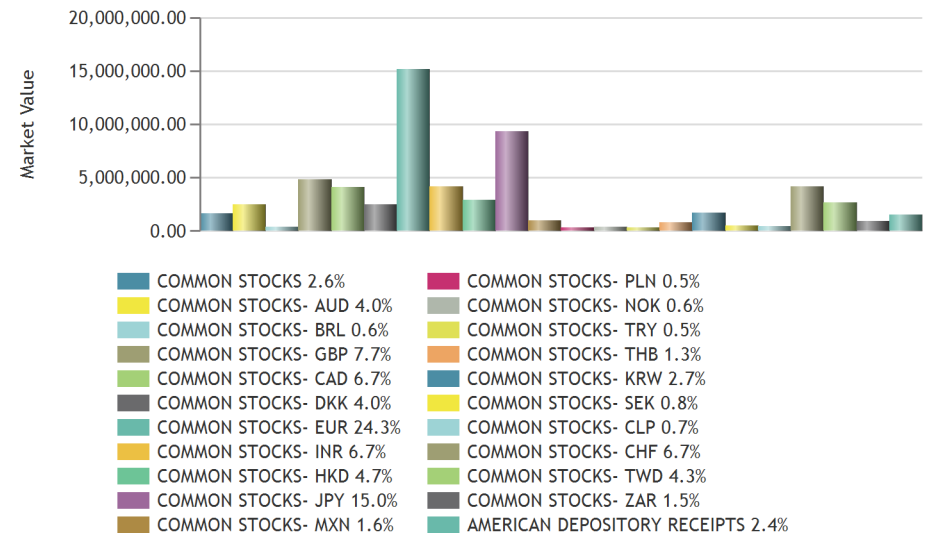


Industry Sector	Market Value	% Equity	% Assets
MATERIALS	4,827,637.75	7.8	7.6
INDUSTRIALS	8,774,244.32	14.1	13.8
CONSUMER DISCRETIONARY	8,469,650.22	13.6	13.3
CONSUMER STAPLES	5,859,077.41	9.4	9.2
HEALTHCARE	5,095,757.84	8.2	8.0
FINANCIALS	14,089,765.94	22.6	22.2
INFORMATION TECHNOLOGY	8,285,932.16	13.3	13.1
COMMUNICATION SERVICES	3,354,607.02	5.4	5.3
UTILITIES	1,882,172.68	3.0	3.0
REAL ESTATE	1,636,714.33	2.6	2.6
Equity Total	62,275,559.68	100.0	98.2

Top 10 Holdings

Symbol	Security	Market Value	% Assets
6889106	Taiwan Semicon Man TWD	1,227,809.77	1.9
bp6kmj1	Novo Nordisk As Ser'b'dkk0.1	1,099,340.23	1.7
brjl176	UBS Group AG CHF (Regd)	914,232.37	1.4
b929f46	ASML Holding NV EUR	909,530.33	1.4
7123870	Nestle SA CHF (Regd)	868,237.94	1.4
b2qkxw0	Bajaj Auto Ltd INR	840,216.21	1.3
6086253	Fortescue Metals G NPV	780,230.56	1.2
b44xtx8	Pandora AS DKK	766,109.48	1.2
4061412	LVMH Moet Hennessy EUR	756,291.02	1.2
4380429	Publicis Groupe SA EUR	730,158.01	1.2
Top 10 Holdings Total		8,892,155.92	14.0

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									
3976.00	chkp	Check Point Software Tech Ltd	127.36	506,392.35	158.93	631,905.68	631,905.68	1.0	0.0
2510.00	bap	Credicorp Ltd	147.02	369,027.98	148.43	372,559.30	372,559.30	0.6	4.5
2360.00	iclr	Icon PLC	251.14	592,679.78	260.87	615,653.20	615,653.20	1.0	0.0
				1,468,100.11		1,620,118.18	1,620,118.18	2.6	1.0
AMERICAN DEPOSITORY RECEIPTS									
3232.00	baba	Alibaba Group Holding Ltd Sp ADS	197.49	638,276.72	72.17	233,253.44	233,253.44	0.4	1.4
8500.00	rdy	Dr Reddys Laboratories Ltd ADR	57.47	488,527.28	71.95	611,575.00	611,575.00	1.0	0.6
3960.00	ntes	Netease Inc Sp ADR	73.00	289,077.92	97.64	386,654.40	386,654.40	0.6	1.8
17480.00	vips	Vipshop Holdings Limited Sponsored ADSA	11.20	195,837.27	15.89	277,757.20	277,757.20	0.4	0.0
				1,611,719.19		1,509,240.04	1,509,240.04	2.4	0.9
CASH AND EQUIVALENTS									
	cash	Cash Account - USD		1,069,607.82		1,069,607.82	1,069,607.82	1.7	3.2
				1,069,607.82		1,069,607.82	1,069,607.82	1.7	3.2
US Dollar Total				4,149,427.12		4,198,966.04	4,198,966.04	6.6	1.5
Australian Dollar(FX= 1.5127)									
COMMON STOCKS- AUD									
28420.00	6065586	Aust & NZ Bank Group NPV	25.78	732,737.91	27.20	773,024.00	511,007.47	0.8	5.7
39501.00	6086253	Fortescue Metals G NPV	17.15	677,601.27	29.88	1,180,289.88	780,230.56	1.2	1.4
22670.00	b03fyz4	Goodman Group NPV (Stapled Units)	21.49	487,130.05	25.60	580,352.00	383,641.66	0.6	1.2
3670.00	b28ytc2	Macquarie Group Ltd NPV	169.78	623,074.54	190.45	698,951.50	462,041.85	0.7	3.3
16790.00	6821120	Sonic Healthcare NPV	33.28	558,836.79	32.02	537,615.80	355,390.90	0.6	2.9
				3,079,380.56		3,770,233.18	2,492,312.44	3.9	2.8

			Local Currency			Reporting Currency			
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
CASH AND EQUIVALENTS- AUD									
1482.52	divacc	Dividend Accrual - Au	1.00	1,482.52	1.00	1,482.52	980.02	0.0	0.0
				1,482.52		1,482.52	980.02	0.0	0.0
Australian Dollar Total				3,080,863.08		3,771,715.70	2,493,292.46	3.9	2.8
Brazilian Real(FX= 4.9411)									
COMMON STOCKS- BRL									
57980.00	b9n3sq0	BB Seguridade Part NPV	36.21	2,099,424.42	34.25	1,985,815.00	401,897.35	0.6	5.7
				2,099,424.42		1,985,815.00	401,897.35	0.6	5.7
Brazilian Real Total				2,099,424.42		1,985,815.00	401,897.35	0.6	5.7
British Pound Sterling(FX= 0.7853)									
COMMON STOCKS- GBP									
3830.00	0989529	AstraZeneca USD	110.06	421,520.13	105.00	402,150.00	512,118.16	0.8	2.1
64833.00	bvyvfw2	Auto Trader Group GBP	5.58	361,731.46	7.29	472,502.90	601,709.10	0.9	0.9
11360.00	0237400	Diageo Ord Gbp0.28 101/108	35.60	404,432.76	28.61	324,952.80	413,811.34	0.7	0.0
13408.00	b19nlv4	Experian Ord USD	23.24	311,658.46	32.96	441,927.68	562,773.07	0.9	1.3
61700.00	b17bbq5	Investec Ord GBP	5.37	331,318.28	5.21	321,333.60	409,202.46	0.6	5.3
122963.00	0560399	Legal & General Gp Ord GBP	2.77	340,001.90	2.55	313,555.65	399,297.63	0.6	7.2
6620.00	3208986	Next GBP	65.49	433,553.05	84.68	560,581.60	713,872.97	1.1	2.3
7629.00	0718875	Rio Tinto GBP	48.21	367,817.23	55.03	419,823.87	534,624.96	0.8	10.5
24375.00	b1n7z09	Safestore Holdings GBP	9.35	227,798.57	8.28	201,825.00	257,014.17	0.4	3.6
8240.00	b10rzp7	Unilever PLC GBP	41.39	341,031.24	38.47	316,992.80	403,674.67	0.6	3.9
				3,540,863.07		3,775,645.90	4,808,098.51	7.6	3.6

			Local Currency				Reporting Currency		
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
CASH AND EQUIVALENTS- GBP									
1642.66	cash	Cash Account - GBP	1.00	1,642.66	1.00	1,642.66	2,091.85	0.0	0.0
1496.07	divacc	Dividend Accrual - GB	1.00	1,496.07	1.00	1,496.07	1,905.17	0.0	0.0
				3,138.73		3,138.73	3,997.02	0.0	0.0
British Pound Sterling Total				3,544,001.80		3,778,784.63	4,812,095.53	7.6	3.6
Canadian Dollar(FX= 1.3361)									
COMMON STOCKS- CAD									
11359.00	bl56kn2	Alimentation Couche-Tard Inc	55.06	625,383.52	78.78	894,862.02	669,781.83	1.1	0.9
8180.00	2170525	Canadian Imperial Bank Comm Toronto O	61.98	506,981.87	60.76	497,016.80	372,004.64	0.6	5.7
5636.00	bj2l575	CGI Inc Cl A	95.18	536,431.03	150.56	848,556.16	635,123.06	1.0	0.0
5919.00	2077303	National Bank Cand Montreal Qu	103.04	609,896.35	102.83	608,650.77	455,559.87	0.7	4.1
5338.00	2754383	Royal Bank of Canada Montreal Que	110.14	587,941.22	131.21	700,398.98	524,231.11	0.8	4.2
11042.00	2566124	Sun Life Financial Inc	69.75	770,158.22	69.69	769,516.98	575,964.21	0.9	4.5
8200.00	2897222	Toronto Dominion Bank Ont	83.98	688,638.33	81.67	669,694.00	501,249.20	0.8	4.8
3186.00	2956662	Weston George Ltd	120.44	383,724.29	171.30	545,761.80	408,489.05	0.6	1.7
				4,709,154.83		5,534,457.51	4,142,402.99	6.5	3.0
CASH AND EQUIVALENTS- CAD									
12462.00	cash	Cash Account - CAD	1.00	12,462.00	1.00	12,462.00	9,327.50	0.0	0.0
12368.58	divacc	Dividend Accrual - CA	1.00	12,368.58	1.00	12,368.58	9,257.57	0.0	0.0
				24,830.58		24,830.58	18,585.07	0.0	0.0
Canadian Dollar Total				4,733,985.41		5,559,288.09	4,160,988.05	6.6	3.0

			Local Currency				Reporting Currency		
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
Danish Krone(FX= 6.8618)									
COMMON STOCKS- DKK									
130.00	4253048	AP Moller-Maersk Ser B DKK	17,865.33	2,322,492.70	12,725.00	1,654,250.00	241,081.06	0.4	19.6
1990.00	b1wt5g2	DSV DKK	1,399.49	2,784,976.28	1,237.50	2,462,625.00	358,889.07	0.6	0.2
9736.00	bp6kmj1	Novo Nordisk As Ser'b'dkk0.1	354.57	3,452,092.32	774.80	7,543,452.80	1,099,340.23	1.7	0.9
5210.00	b44xtx8	Pandora AS DKK	728.33	3,794,618.62	1,009.00	5,256,890.00	766,109.48	1.2	1.6
				12,354,179.92		16,917,217.80	2,465,419.83	3.9	2.8
Danish Krone Total				12,354,179.92		16,917,217.80	2,465,419.83	3.9	2.8
Euro(FX= 0.9206)									
COMMON STOCKS- EUR									
1870.00	5231485	Allianz SE NPV (Regd) (Vinkuliert)	223.96	418,805.22	247.80	463,386.00	503,353.26	0.8	3.6
1049.00	b929f46	ASML Holding NV EUR	488.28	512,205.46	798.20	837,311.80	909,530.33	1.4	0.8
47930.00	bywp840	Banca Mediolanum NPV	8.45	404,952.81	9.49	455,047.42	494,295.47	0.8	5.0
4483.00	5756029	Bayer Motoren Werk EUR	80.11	359,118.28	96.78	433,864.74	471,285.77	0.7	3.6
75340.00	5501906	BBVA (Bilb-Viz-Arg) EUR	5.73	431,403.34	8.68	653,649.84	710,027.44	1.1	1.1
2260.00	4163437	Cap Gemini EUR	178.77	404,015.97	207.20	468,272.00	508,660.67	0.8	1.2
510.00	4061393	Christian Dior SE EUR	786.83	401,281.78	737.00	375,870.00	408,288.96	0.6	0.8
12650.00	5806225	Colruyt Group NV NPV	43.38	548,812.22	42.27	534,715.50	580,834.96	0.9	0.0
23189.00	5842359	Deutsche Telekom NPV (Regd)	17.54	406,645.43	22.75	527,433.81	572,925.21	0.9	3.1
4920.00	b13x013	Eiffage EUR	90.46	445,059.42	97.08	477,633.60	518,829.72	0.8	3.2
6850.00	b0cch46	Heineken Holding EUR	72.20	494,538.67	77.85	533,272.50	579,267.50	0.9	2.1
40204.00	b288c92	Iberdrola SA EUR	8.92	358,742.70	11.18	449,279.70	488,030.28	0.8	1.5
10420.00	5889505	Infineon Technology Ord NPV (Regd)	37.44	390,080.51	33.75	351,622.90	381,950.54	0.6	0.8
30720.00	bz57390	ING Groep NV EUR	13.16	404,362.53	13.19	405,196.80	440,145.21	0.7	5.2
88412.00	bd2z8s7	Italgas Spa NPV	5.58	493,742.96	5.29	467,699.48	508,038.77	0.8	4.4
5750.00	4497749	KBC Groep NV NPV	66.13	380,240.52	60.48	347,760.00	377,754.46	0.6	4.1
1300.00	4057808	L'Oreal EUR	276.43	359,357.45	444.70	578,110.00	627,972.25	1.0	0.9
900.00	4061412	LVMH Moet Hennessy EUR	646.46	581,810.96	773.60	696,240.00	756,291.02	1.2	0.6
29720.00	7107250	Opap(Org Of Footb) EUR (Cr)	13.47	400,243.92	16.02	476,114.40	517,179.49	0.8	5.0
7220.00	4380429	Publicis Groupe SA EUR	63.65	459,553.69	93.10	672,182.00	730,158.01	1.2	2.6

Quantity	Symbol	Security	Local Currency			Reporting Currency			Curr. Yield
			Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	
8490.00	5228658	Randstad NV EUR	51.72	439,075.73	52.76	447,932.40	486,566.78	0.8	9.5
16929.00	bywlc68	Relx PLC GBP	23.10	391,078.78	38.22	647,026.38	702,832.70	1.1	1.1
2758.00	4834108	Schneider Electric EUR	112.33	309,809.98	182.90	504,438.20	547,946.23	0.9	1.3
27320.00	bmd8f98	Stellantis NV EUR	16.05	438,392.14	20.49	559,786.80	608,068.67	1.0	5.5
20130.00	bymxps7	UniCredit SpA NPV	19.85	399,659.71	27.16	546,730.80	593,886.58	0.9	3.6
3740.00	b1xh026	Vinci EUR	109.76	410,489.51	117.08	437,879.20	475,646.48	0.7	2.3
4432.00	5671519	Wolters Kluwer EUR	75.43	334,323.00	136.50	604,968.00	657,146.77	1.0	1.2
				11,377,802.69		13,953,424.27	15,156,913.51	23.9	2.6

CASH AND EQUIVALENTS- EUR

5203.77	cash	Cash Account - EUR	1.00	5,203.77	1.00	5,203.77	5,652.60	0.0	0.0
				5,203.77		5,203.77	5,652.60	0.0	0.0

Euro Total				11,383,006.46		13,958,628.04	15,162,566.11	23.9	2.6
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Indian Rupee(FX= 83.0438)

COMMON STOCKS- INR

9100.00	b2qkxw0	Bajaj Auto Ltd INR	7,151.24	65,076,253.39	7,667.55	69,774,705.00	840,216.21	1.3	0.8
25946.00	6294896	Hcl Technologies Inr2	872.80	22,645,789.75	1,576.00	40,890,896.00	492,401.85	0.8	3.3
18780.00	br56kd4	Hindustan Aeronaut Inr5(Post Subd)	2,193.05	41,185,487.59	2,999.40	56,328,732.00	678,301.88	1.1	1.8
106460.00	6139726	Hindustan Zinc Inr2	342.91	36,506,521.79	317.25	33,774,435.00	406,706.53	0.6	24.6
76750.00	b0jggp5	ITC Ltd Inr1	438.95	33,689,281.87	441.55	33,888,962.50	408,085.65	0.6	2.9
9430.00	b992pt3	Pi Industries Inr1	3,761.53	35,471,252.83	3,372.65	31,804,089.50	382,979.93	0.6	0.2
9740.00	b15t569	Siemens India Ltd Inr2 (Post Subdivision)	3,756.64	36,589,702.80	4,140.40	40,327,496.00	485,617.47	0.8	0.2
10074.00	b01npj1	Tata Consultancy S Inr1	3,528.47	35,545,842.40	3,815.95	38,441,880.30	462,911.18	0.7	1.8
				306,710,132.42		345,231,196.30	4,157,220.70	6.6	3.8

Quantity	Symbol	Security	Local Currency			Reporting Currency		Curr. Yield	
			Unit Cost	Total Cost	Price	Market Value	Market Value		% Assets
CASH AND EQUIVALENTS- INR									
215878.52	cash	Cash Account - INR	1.00	215,878.52	1.00	215,878.52	2,599.58	0.0	0.0
278693.60	divacc	Dividend Accrual - In	1.00	278,693.60	1.00	278,693.60	3,355.99	0.0	0.0
				494,572.12		494,572.12	5,955.56	0.0	0.0

Indian Rupee Total				307,204,704.54		345,725,768.42	4,163,176.26	6.6	3.8
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Hong Kong Dollar(FX= 7.8173)

COMMON STOCKS- HKD

1036500.00	b154564	Bank of China Ltd H CNY	3.21	3,331,782.98	2.94	3,047,310.00	389,818.67	0.6	7.2
326160.00	b0b8z18	Cosco Shipping Hld H CNY	11.87	3,871,050.84	8.21	2,677,773.60	342,546.75	0.5	10.6
398150.00	6218089	Lenovo Group Ltd NPV	9.26	3,686,245.33	8.17	3,252,885.50	416,116.35	0.7	3.4
452160.00	6706250	PICC Property & CA H CNY	7.89	3,566,785.74	9.72	4,394,995.20	562,217.56	0.9	3.2
90.00	bd8gl18	Postal Savings Ban 'H' Cny1	5.02	451.67	3.75	337.50	43.17	0.0	5.9
27280.00	6859927	Sun Hung Kai Prop NPV	104.89	2,861,363.85	72.85	1,987,348.00	254,225.97	0.4	6.8
167550.00	b67c2g0	Swire Properties L NPV	20.97	3,513,640.75	14.58	2,442,879.00	312,498.51	0.5	5.9
19180.00	bmmv2k8	Tencent Holdings Ltd Hkd0.00002	322.35	6,182,659.30	270.60	5,190,108.00	663,930.15	1.0	0.4
				27,013,980.46		22,993,636.80	2,941,397.14	4.6	4.6

Hong Kong Dollar Total				27,013,980.46		22,993,636.80	2,941,397.14	4.6	4.6
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Japanese Yen(FX= 146.1750)

COMMON STOCKS- JPY

77590.00	6054603	Asahi Kasei Corp NPV	1,110	86,158,290	1,123	87,094,775	595,825.38	0.9	3.2
12300.00	6132101	Bridgestone Corp NPV	4,200	51,662,526	6,444	79,261,200	542,234.99	0.9	1.6
41760.00	6435145	Honda Motor Co NPV	1,481	61,846,501	1,676	69,968,880	478,665.16	0.8	6.7
20240.00	6474535	Japan Tobacco Inc NPV	2,999	60,705,452	3,895	78,834,800	539,317.94	0.9	4.0
32650.00	6569464	Marubeni Corp NPV	1,764	57,593,854	2,542	82,979,975	567,675.56	0.9	1.4

New York City Teachers Retirement System

Quantity	Symbol	Security	Local Currency			Reporting Currency			Curr. Yield
			Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	
89360.00	b0jqtj0	Mitsubishi Chem Gp NPV	899	80,307,864	895	79,968,264	547,072.10	0.9	3.6
69220.00	6268976	Mitsubishi UFJ Lea NPV	952	65,872,784	1,051	72,750,220	497,692.63	0.8	2.9
15180.00	6597302	Mitsui & Co NPV	4,453	67,590,074	6,031	91,550,580	626,308.06	1.0	1.3
19960.00	6597368	Mitsui Chemicals NPV	4,396	87,743,334	4,374	87,305,040	597,263.83	0.9	3.2
12050.00	b2q4cs1	MS&AD Insurance Group Holdings NPV	5,417	65,279,280	6,148	74,083,400	506,813.07	0.8	3.9
7220.00	6641801	Nitto Denko Corp NPV	11,085	80,034,077	12,310	88,878,200	608,026.00	1.0	2.1
15450.00	b1cwjm5	Nomura Real Estate Inc NPV	3,610	55,767,483	4,062	62,757,900	429,334.02	0.7	2.0
24400.00	6661144	ORIX Corp NPV	2,390	58,312,612	2,869	69,991,400	478,819.22	0.8	3.1
4430.00	6804682	Shionogi & Co NPV	6,541	28,978,286	7,110	31,497,300	215,476.65	0.3	1.7
24060.00	6858946	Sumitomo Corp NPV	2,510	60,400,673	3,415	82,164,900	562,099.54	0.9	2.6
3000.00	6895675	Tokyo Electron NPV	22,351	67,052,072	27,865	83,595,000	571,883.02	0.9	1.1
19500.00	6895448	Tokyo Gas Co NPV	2,986	58,236,692	3,401	66,319,500	453,699.33	0.7	2.1
56500.00	6985264	Yamaha Motor Co NPV	1,054	59,524,966	1,407	79,495,500	543,837.87	0.9	8.2
				1,153,066,820		1,368,496,834	9,362,044.36	14.8	3.0
CASH AND EQUIVALENTS- JPY									
3997410.00	divacc	Dividend Accrual - Jp	1	3,997,410	1	3,997,410	27,346.74	0.0	0.0
				3,997,410		3,997,410	27,346.74	0.0	0.0
Japanese Yen Total				1,157,064,230		1,372,494,244	9,389,391.10	14.8	3.0
Mexican Peso(FX= 17.1755)									
COMMON STOCKS- MXN									
78660.00	2392471	Gpo Bimbo SAB Ser A NPV	95.31	7,497,279.43	78.52	6,176,383.20	359,604.27	0.6	0.6
62380.00	2421041	Gpo Fin Banorte NPV Series O	114.29	7,129,393.33	175.06	10,920,242.80	635,803.49	1.0	0.0
				14,626,672.76		17,096,626.00	995,407.76	1.6	0.2
Mexican Peso Total				14,626,672.76		17,096,626.00	995,407.76	1.6	0.2

Quantity		Symbol	Security	Unit Cost	Local Currency		Reporting Currency			Curr. Yield
					Total Cost	Price	Market Value	Market Value	% Assets	
Polish Zloty(FX= 3.9832)										
COMMON STOCKS- PLN										
16450.00	5978953		Asseco Poland SA Pln1.00	74.57	1,226,667.80	73.15	1,203,317.50	302,098.19	0.5	4.2
					1,226,667.80		1,203,317.50	302,098.19	0.5	4.2
Polish Zloty Total					1,226,667.80		1,203,317.50	302,098.19	0.5	4.2
Norwegian Krone(FX= 10.4566)										
COMMON STOCKS- NOK										
11220.00	7751259		Yara International NOK	448.22	5,029,048.44	349.40	3,920,268.00	374,908.48	0.6	8.6
					5,029,048.44		3,920,268.00	374,908.48	0.6	8.6
Norwegian Krone Total					5,029,048.44		3,920,268.00	374,908.48	0.6	8.6
Turkish Lira(FX= 30.3440)										
COMMON STOCKS- TRY										
39350.00	b03my33		Tofas Otomobil Fab Try1	126.82	4,990,282.96	246.40	9,695,840.00	319,530.71	0.5	0.7
					4,990,282.96		9,695,840.00	319,530.71	0.5	0.7
Turkish Lira Total					4,990,282.96		9,695,840.00	319,530.71	0.5	0.7
Thai Baht(FX= 35.4775)										
COMMON STOCKS- THB										
58700.00	b0166d1		Bumrungrad Hoptl THB (Local)	226.73	13,309,257.01	240.00	14,088,000.00	397,096.75	0.6	1.3
192050.00	bxxld77		Intouch Holdings P Thb1 (Local)	75.33	14,466,291.95	73.75	14,163,687.50	399,230.15	0.6	3.7
					27,775,548.96		28,251,687.50	796,326.90	1.3	2.5
Thai Baht Total					27,775,548.96		28,251,687.50	796,326.90	1.3	2.5

Quantity		Symbol	Security	Unit Cost	Local Currency		Price	Market Value	Reporting Currency		Curr. Yield
					Total Cost				Market Value	% Assets	
South Korean Won(FX= 1,334.6502)											
COMMON STOCKS- KRW											
55151.00	bb96z33	Jb Financial Group KRW	8,492.37	468,362,586.00	11,440.00	630,927,440.00	472,728.76	0.7	1.6		
6820.00	6490928	Kia Motors Corp KRW	81,529.10	556,028,485.00	102,900.00	701,778,000.00	525,814.26	0.8	5.4		
12985.00	6771720	Samsung Electronic KRW	68,455.86	888,899,369.00	72,700.00	944,009,500.00	707,308.66	1.1	1.9		
				1,913,290,440.00		2,276,714,940.00	1,705,851.68	2.7	2.9		
CASH AND EQUIVALENTS- KRW											
34923350.00	divacc	Dividend Accrual - Kr	1.00	34,923,350.00	1.00	34,923,350.00	26,166.67	0.0	0.0		
				34,923,350.00		34,923,350.00	26,166.67	0.0	0.0		
South Korean Won Total				1,948,213,790.00		2,311,638,290.00	1,732,018.35	2.7	2.9		
Swedish Krona(FX= 10.3323)											
COMMON STOCKS- SEK											
35980.00	4813345	Skand Enskilda Bkn Ser A NPV	121.14	4,358,495.81	148.15	5,330,437.00	515,897.84	0.8	5.7		
				4,358,495.81		5,330,437.00	515,897.84	0.8	5.7		
Swedish Krona Total				4,358,495.81		5,330,437.00	515,897.84	0.8	5.7		
Chilean Peso(FX= 932.0246)											
COMMON STOCKS- CLP											
7210800.00	bymldz6	Enel Chile SA NPV	45.34	326,925,198.00	55.89	403,011,612.00	432,404.29	0.7	1.1		
				326,925,198.00		403,011,612.00	432,404.29	0.7	1.1		
CASH AND EQUIVALENTS- CLP											
2596410.00	cash	Cash Account - Cl	1.00	2,596,410.00	1.00	2,596,410.00	2,785.77	0.0	0.0		
				2,596,410.00		2,596,410.00	2,785.77	0.0	0.0		
Chilean Peso Total				329,521,608.00		405,608,022.00	435,190.07	0.7	1.0		

			Local Currency			Reporting Currency			
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
Swiss Franc(FX= 0.8579)									
COMMON STOCKS- CHF									
1580.00	b142s60	Kuehne&Nagel Intl Chf1 (Regd)	253.38	400,347.97	293.80	464,204.00	541,124.91	0.9	2.0
7557.00	7123870	Nestle SA CHF (Regd)	102.79	776,809.35	98.56	744,817.92	868,237.94	1.4	2.7
6676.00	7103065	Novartis AG CHF (Regd)	82.44	550,359.65	89.40	596,834.40	695,732.82	1.1	3.7
2060.00	7110388	Roche Holdings AG Genusscheine NPV	269.02	554,186.75	247.10	509,026.00	593,374.13	0.9	3.5
30176.00	brjl176	UBS Group AG CHF (Regd)	16.16	487,571.90	25.99	784,274.24	914,232.37	1.4	1.1
1080.00	5983816	Zurich Insurance CHF	361.78	390,722.91	439.10	474,228.00	552,809.93	0.9	4.3
				3,159,998.52		3,573,384.56	4,165,512.11	6.6	2.8
Swiss Franc Total				3,159,998.52		3,573,384.56	4,165,512.11	6.6	2.8
Taiwan Dollar(FX= 31.2995)									
COMMON STOCKS- TWD									
87110.00	6324500	Evergreen Marine C TWD	147.27	12,829,004.00	150.50	13,110,055.00	418,858.29	0.7	12.0
16760.00	6372480	Mediatek Inc TWD	769.43	12,895,571.00	966.00	16,190,160.00	517,265.77	0.8	7.6
31910.00	6346333	Novatek Microelect TWD	424.25	13,537,673.00	511.00	16,306,010.00	520,967.11	0.8	1.7
61194.00	6889106	Taiwan Semicon Man TWD	401.93	24,595,912.00	628.00	38,429,832.00	1,227,809.77	1.9	1.8
				63,858,160.00		84,036,057.00	2,684,900.94	4.2	4.5
CASH AND EQUIVALENTS- TWD									
373112.00	cash	Cash Account - TWD	1.00	373,112.00	1.00	373,112.00	11,920.70	0.0	0.0
				373,112.00		373,112.00	11,920.70	0.0	0.0
Taiwan Dollar Total				64,231,272.00		84,409,169.00	2,696,821.64	4.3	4.4

Quantity	Symbol	Security	Local Currency				Reporting Currency		Curr. Yield
			Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	
South African Rand(FX= 18.5988)									
COMMON STOCKS- ZAR									
2770.00	bn0vx82	Naspers NPV (Post Rev Split)	2,623.55	7,267,225.58	3,137.24	8,690,154.80	467,244.02	0.7	0.3
119360.00	b0l6750	Sanlam ZAR	67.24	8,025,928.18	71.43	8,525,884.80	458,411.71	0.7	4.4
				15,293,153.76		17,216,039.60	925,655.73	1.5	2.3
South African Rand Total				15,293,153.76		17,216,039.60	925,655.73	1.5	2.3
Total Portfolio				3,951,054,342.24			63,448,557.65	100.0	3.0

Purchases

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
US Dollar								
1/18/2024	1/22/2024	800.00	chkp	Check Point Software Tech Ltd	1.00000	158.99	127,189.20	127,189.20
1/18/2024	1/22/2024	500.00	bap	Credicorp Ltd	1.00000	149.19	74,595.10	74,595.10
1/18/2024	1/22/2024	2360.00	iclr	Icon PLC	1.00000	251.14	592,679.78	592,679.78
US Dollar Total							794,464.08	794,464.08
Australian Dollar								
1/18/2024	1/22/2024	5900.00	6065586	Aust & NZ Bank Group NPV	1.52544	25.79	152,161.97	99,749.76
1/18/2024	1/22/2024	4100.00	6086253	Fortescue Metals G NPV	1.52544	27.00	110,699.14	72,568.80
1/18/2024	1/22/2024	4700.00	b03fyz4	Goodman Group NPV (Stapled Units)	1.52544	23.95	112,568.11	73,794.01
1/18/2024	1/22/2024	800.00	b28ytc2	Macquarie Group Ltd NPV	1.52544	180.69	144,549.16	94,759.18
1/18/2024	1/22/2024	3500.00	6821120	Sonic Healthcare NPV	1.52544	30.62	107,163.56	70,251.06
1/19/2024	1/23/2024	4100.00	6086253	Fortescue Metals G NPV	1.51872	27.56	112,981.75	74,392.84
Australian Dollar Total							740,123.69	485,515.65
Brazilian Real								
1/18/2024	1/22/2024	12100.00	b9n3sq0	BB Seguridade Part NPV	4.94715	34.14	413,099.25	83,502.47
Brazilian Real Total							413,099.25	83,502.47
British Pound Sterling								
1/18/2024	1/22/2024	800.00	0989529	AstraZeneca USD	0.78914	104.39	83,515.77	105,831.24
1/18/2024	1/22/2024	13500.00	bvyvfw2	Auto Trader Group GBP	0.78914	7.12	96,172.19	121,869.46
1/18/2024	1/22/2024	2400.00	0237400	Diageo Ord Gbp0.28 101/108	0.78914	27.46	65,915.38	83,528.01
1/18/2024	1/22/2024	2800.00	b19nlv4	Experian Ord USD	0.78914	31.93	89,399.53	113,287.14
1/18/2024	1/22/2024	12900.00	b17bbq5	Investec Ord GBP	0.78914	5.20	67,063.79	84,983.28
1/18/2024	1/22/2024	25600.00	0560399	Legal & General Gp Ord GBP	0.78914	2.46	63,008.06	79,843.86
1/18/2024	1/22/2024	1400.00	3208986	Next GBP	0.78914	84.30	118,020.44	149,555.58
1/18/2024	1/22/2024	1600.00	0718875	Rio Tinto GBP	0.78914	54.64	87,425.07	110,785.11
1/18/2024	1/22/2024	5100.00	b1n7z09	Safestore Holdings GBP	0.78914	7.76	39,601.30	50,182.79
1/18/2024	1/22/2024	1700.00	b10rzp7	Unilever PLC GBP	0.78914	37.39	63,561.65	80,545.37
British Pound Sterling Total							773,683.18	980,411.84
Canadian Dollar								
1/18/2024	1/22/2024	2400.00	bl56kn2	Alimentation Couche-Tard Inc	1.35165	80.45	193,075.78	142,844.51

Purchases

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
1/18/2024	1/22/2024	1700.00	2170525	Canadian Imperial Bank Comm Toronto O	1.35165	61.28	104,177.78	77,074.52
1/18/2024	1/22/2024	1200.00	bj2l575	CGI Inc Cl A	1.35165	144.12	172,948.11	127,953.32
1/18/2024	1/22/2024	1200.00	2077303	National Bank Cand Montreal Qu	1.35165	99.59	119,508.02	88,416.39
1/18/2024	1/22/2024	1100.00	2754383	Royal Bank of Canada Montreal Que	1.35165	132.51	145,764.15	107,841.64
1/18/2024	1/22/2024	2300.00	2566124	Sun Life Financial Inc	1.35165	68.04	156,493.15	115,779.34
1/18/2024	1/22/2024	1700.00	2897222	Toronto Dominion Bank Ont	1.35165	80.12	136,209.86	100,773.03
1/18/2024	1/22/2024	700.00	2956662	Weston George Ltd	1.35165	171.61	120,125.11	88,872.94
Canadian Dollar Total							1,148,301.96	849,555.70
Danish Krone								
1/18/2024	1/22/2024	400.00	b1wt5g2	DSV DKK	6.87115	1,263.69	505,477.94	73,565.26
1/18/2024	1/22/2024	1000.00	bp6kmj1	Novo Nordisk As Ser'b'dkk0.1	6.87115	730.63	730,626.31	106,332.46
1/18/2024	1/22/2024	600.00	b44xtx8	Pandora AS DKK	6.87115	978.99	587,391.26	85,486.60
1/19/2024	1/23/2024	1000.00	bp6kmj1	Novo Nordisk As Ser'b'dkk0.1	6.85265	733.99	733,992.63	107,110.77
1/19/2024	1/23/2024	500.00	b44xtx8	Pandora AS DKK	6.85265	961.63	480,816.42	70,165.03
Danish Krone Total							3,038,304.56	442,660.13
Euro								
1/18/2024	1/22/2024	400.00	5231485	Allianz SE NPV (Regd) (Vinkuliert)	0.92153	244.93	97,973.79	106,316.21
1/18/2024	1/22/2024	200.00	b929f46	ASML Holding NV EUR	0.92153	670.70	134,140.14	145,562.11
1/18/2024	1/22/2024	10000.00	bywp840	Banca Mediolanum NPV	0.92153	9.18	91,840.71	99,660.90
1/18/2024	1/22/2024	900.00	5756029	Bayer Motoren Werk EUR	0.92153	93.22	83,898.00	91,041.87
1/18/2024	1/22/2024	15700.00	5501906	BBVA (Bilb-Viz-Arg) EUR	0.92153	8.11	127,310.18	138,150.58
1/18/2024	1/22/2024	500.00	4163437	Cap Gemini EUR	0.92153	196.28	98,141.79	106,498.52
1/18/2024	1/22/2024	100.00	4061393	Christian Dior SE EUR	0.92153	641.11	64,111.47	69,570.53
1/18/2024	1/22/2024	2200.00	5806225	Colruyt Group NV NPV	0.92153	42.99	94,573.77	102,626.68
1/18/2024	1/22/2024	4800.00	5842359	Deutsche Telekom NPV (Regd)	0.92153	22.87	109,752.05	119,097.38
1/18/2024	1/22/2024	1000.00	b13x013	Eiffage EUR	0.92153	97.01	97,013.90	105,274.59
1/18/2024	1/22/2024	800.00	b0cch46	Heineken Holding EUR	0.92153	76.17	60,937.50	66,126.30
1/18/2024	1/22/2024	8400.00	b288c92	Iberdrola SA EUR	0.92153	11.32	95,095.21	103,192.52
1/18/2024	1/22/2024	2200.00	5889505	Infineon Technology Ord NPV (Regd)	0.92153	33.78	74,325.37	80,654.14
1/18/2024	1/22/2024	6400.00	bz57390	ING Groep NV EUR	0.92153	12.74	81,522.80	88,464.43

Purchases

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
1/18/2024	1/22/2024	18400.00	bd2z8s7	Italgas Spa NPV	0.92153	5.24	96,492.86	104,709.18
1/18/2024	1/22/2024	1200.00	4497749	KBC Groep NV NPV	0.92153	58.21	69,849.24	75,796.87
1/18/2024	1/22/2024	300.00	4057808	L'Oreal EUR	0.92153	427.07	128,119.90	139,029.25
1/18/2024	1/22/2024	200.00	4061412	LVMH Moet Hennessy EUR	0.92153	665.63	133,125.09	144,460.63
1/18/2024	1/22/2024	6200.00	7107250	Opap(Org Of Footb) EUR (Cr)	0.92153	15.97	99,035.84	107,468.69
1/18/2024	1/22/2024	1500.00	4380429	Publicis Groupe SA EUR	0.92153	87.75	131,624.80	142,832.59
1/18/2024	1/22/2024	1800.00	5228658	Randstad NV EUR	0.92153	51.04	91,873.99	99,697.02
1/18/2024	1/22/2024	3500.00	bywlc68	Relx PLC GBP	0.92153	38.01	133,050.73	144,379.93
1/18/2024	1/22/2024	600.00	4834108	Schneider Electric EUR	0.92153	178.41	107,046.17	116,161.10
1/18/2024	1/22/2024	5700.00	bmd8f98	Stellantis NV EUR	0.92153	19.82	112,971.06	122,590.49
1/18/2024	1/22/2024	4200.00	bymxps7	UniCredit SpA NPV	0.92153	26.54	111,470.09	120,961.71
1/18/2024	1/22/2024	800.00	b1xh026	Vinci EUR	0.92153	117.44	93,948.20	101,947.84
1/18/2024	1/22/2024	900.00	5671519	Wolters Kluwer EUR	0.92153	136.02	122,415.27	132,838.87
1/19/2024	1/23/2024	2300.00	5806225	Colruyt Group NV NPV	0.91886	43.40	99,813.38	108,626.93
1/19/2024	1/23/2024	500.00	b0cch46	Heineken Holding EUR	0.91886	76.55	38,275.75	41,655.51
1/22/2024	1/24/2024	6000.00	5806225	Colruyt Group NV NPV	0.91865	43.41	260,477.59	283,542.96
1/22/2024	1/24/2024	100.00	b0cch46	Heineken Holding EUR	0.91865	76.90	7,690.47	8,371.46
1/23/2024	1/25/2024	2150.00	5806225	Colruyt Group NV NPV	0.92315	43.70	93,947.48	101,768.60
Euro Total							3,241,864.59	3,519,076.39
Indian Rupee								
1/18/2024	1/19/2024	4600.00	b2qkxw0	Bajaj Auto Ltd INR	83.12125	7,138.22	32,835,827.19	395,035.29
1/18/2024	1/19/2024	3100.00	6294896	Hcl Technologies Inr2	83.12125	1,566.56	4,856,322.02	58,424.55
1/18/2024	1/19/2024	2500.00	br56kd4	Hindustan Aeronaut Inr5(Post Subd)	83.12125	2,941.50	7,353,741.90	88,470.06
1/18/2024	1/19/2024	11100.00	6139726	Hindustan Zinc Inr2	83.12125	312.23	3,465,784.51	41,695.53
1/18/2024	1/19/2024	13500.00	b0jggp5	ITC Ltd Inr1	83.12125	464.37	6,268,960.14	75,419.46
1/18/2024	1/19/2024	1600.00	b992pt3	Pi Industries Inr1	83.12125	3,377.92	5,404,666.64	65,021.48
1/18/2024	1/19/2024	1600.00	b15t569	Siemens India Ltd Inr2 (Post Subdivision)	83.12125	4,065.22	6,504,345.35	78,251.29
1/18/2024	1/19/2024	1800.00	b01npj1	Tata Consultancy S Inr1	83.12125	3,889.31	7,000,758.77	84,223.45
1/19/2024	1/23/2024	4500.00	b2qkxw0	Bajaj Auto Ltd INR	83.06625	7,164.54	32,240,426.20	388,129.07
1/19/2024	1/23/2024	2300.00	6294896	Hcl Technologies Inr2	83.06625	1,568.33	3,607,162.08	43,425.12
1/19/2024	1/23/2024	1400.00	br56kd4	Hindustan Aeronaut Inr5(Post Subd)	83.06625	3,017.59	4,224,620.69	50,858.45

Purchases

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
1/19/2024	1/23/2024	11100.00	6139726	Hindustan Zinc Inr2	83.06625	317.55	3,524,774.36	42,433.29
1/19/2024	1/23/2024	2500.00	b0jggp5	ITC Ltd Inr1	83.06625	471.67	1,179,178.02	14,195.63
1/19/2024	1/23/2024	400.00	b992pt3	Pi Industries Inr1	83.06625	3,418.71	1,367,484.94	16,462.58
1/19/2024	1/23/2024	400.00	b15t569	Siemens India Ltd Inr2 (Post Subdivision)	83.06625	4,127.68	1,651,072.18	19,876.57
1/19/2024	1/23/2024	300.00	b01npj1	Tata Consultancy S Inr1	83.06625	3,950.60	1,185,179.73	14,267.89
Indian Rupee Total							122,670,304.72	1,476,189.73
Hong Kong Dollar								
1/18/2024	1/22/2024	215900.00	b154564	Bank of China Ltd H CNY	7.82140	2.88	620,893.50	79,383.93
1/18/2024	1/22/2024	67800.00	b0b8z18	Cosco Shipping Hld H CNY	7.82140	7.84	531,890.78	68,004.55
1/18/2024	1/22/2024	51900.00	6218089	Lenovo Group Ltd NPV	7.82140	9.70	503,561.14	64,382.48
1/18/2024	1/22/2024	83700.00	6706250	PICC Property & CA H CNY	7.82140	9.58	801,705.38	102,501.52
1/18/2024	1/22/2024	5700.00	6859927	Sun Hung Kai Prop NPV	7.82140	75.11	428,109.61	54,735.68
1/18/2024	1/22/2024	34900.00	b67c2g0	Swire Properties L NPV	7.82140	14.98	522,914.79	66,856.93
1/18/2024	1/22/2024	2600.00	bmmv2k8	Tencent Holdings Ltd Hkd0.00002	7.82140	275.79	717,053.18	91,678.37
1/19/2024	1/23/2024	31100.00	6218089	Lenovo Group Ltd NPV	7.82000	9.84	306,125.72	39,146.51
1/19/2024	1/23/2024	10400.00	6706250	PICC Property & CA H CNY	7.82000	9.63	100,195.68	12,812.75
1/19/2024	1/23/2024	1400.00	bmmv2k8	Tencent Holdings Ltd Hkd0.00002	7.82000	278.23	389,527.49	49,811.70
Hong Kong Dollar Total							4,921,977.27	629,314.41
Japanese Yen								
1/18/2024	1/22/2024	16000.00	6054603	Asahi Kasei Corp NPV	148.19500	1,102.17	17,634,670.00	118,996.39
1/18/2024	1/22/2024	2600.00	6132101	Bridgestone Corp NPV	148.19500	6,242.76	16,231,165.00	109,525.73
1/18/2024	1/22/2024	8700.00	6435145	Honda Motor Co NPV	148.19500	1,597.06	13,894,381.00	93,757.42
1/18/2024	1/22/2024	4200.00	6474535	Japan Tobacco Inc NPV	148.19500	3,842.79	16,139,738.00	108,908.79
1/18/2024	1/22/2024	6800.00	6569464	Marubeni Corp NPV	148.19500	2,467.98	16,782,278.00	113,244.56
1/18/2024	1/22/2024	16600.00	b0jqtj0	Mitsubishi Chem Gp NPV	148.19500	894.86	14,854,597.00	100,236.83
1/18/2024	1/22/2024	14400.00	6268976	Mitsubishi UFJ Lea NPV	148.19500	995.59	14,336,433.00	96,740.33
1/18/2024	1/22/2024	3200.00	6597302	Mitsui & Co NPV	148.19500	5,885.07	18,832,216.00	127,077.27
1/18/2024	1/22/2024	2900.00	6597368	Mitsui Chemicals NPV	148.19500	4,322.14	12,534,208.00	84,579.16
1/18/2024	1/22/2024	2500.00	b2q4cs1	MS&AD Insurance Group Holdings NPV	148.19500	5,868.56	14,671,405.00	99,000.67
1/18/2024	1/22/2024	3100.00	6641801	Nitto Denko Corp NPV	148.19500	10,999.50	34,098,460.00	230,091.84
1/18/2024	1/22/2024	1600.00	b1cwjm5	Nomura Real Estate Inc NPV	148.19500	3,980.11	6,368,183.00	42,971.65

Purchases

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
1/18/2024	1/22/2024	5100.00	6661144	ORIX Corp NPV	148.19500	2,778.85	14,172,138.00	95,631.69
1/18/2024	1/22/2024	900.00	6804682	Shionogi & Co NPV	148.19500	7,294.46	6,565,011.00	44,299.81
1/18/2024	1/22/2024	5000.00	6858946	Sumitomo Corp NPV	148.19500	3,314.41	16,572,061.00	111,826.05
1/18/2024	1/22/2024	600.00	6895675	Tokyo Electron NPV	148.19500	26,601.08	15,960,645.00	107,700.29
1/18/2024	1/22/2024	4100.00	6895448	Tokyo Gas Co NPV	148.19500	3,420.37	14,023,522.00	94,628.85
1/18/2024	1/22/2024	11800.00	6985264	Yamaha Motor Co NPV	148.19500	1,381.41	16,300,683.00	109,994.82
1/19/2024	1/23/2024	61590.00	6054603	Asahi Kasei Corp NPV	148.10500	1,112.58	68,523,620.00	462,669.19
1/19/2024	1/23/2024	72760.00	b0jqjtj0	Mitsubishi Chem Gp NPV	148.10500	899.58	65,453,267.00	441,938.27
1/19/2024	1/23/2024	17060.00	6597368	Mitsui Chemicals NPV	148.10500	4,408.51	75,209,126.00	507,809.50
1/19/2024	1/23/2024	4120.00	6641801	Nitto Denko Corp NPV	148.10500	11,149.42	45,935,617.00	310,155.75
1/19/2024	1/23/2024	1600.00	b1cwjrm5	Nomura Real Estate Inc NPV	148.10500	4,007.51	6,412,008.00	43,293.66
Japanese Yen Total							541,505,432.00	3,655,078.51
Mexican Peso								
1/18/2024	1/22/2024	16400.00	2392471	Gpo Bimbo SAB Ser A NPV	17.19700	84.50	1,385,848.91	80,586.67
1/18/2024	1/22/2024	13000.00	2421041	Gpo Fin Banorte NPV Series O	17.19700	163.49	2,125,399.32	123,591.28
Mexican Peso Total							3,511,248.23	204,177.95
Polish Zloty								
1/18/2024	1/22/2024	3400.00	5978953	Asseco Poland SA Pln1.00	4.04735	70.94	241,208.00	59,596.53
Polish Zloty Total							241,208.00	59,596.53
Norwegian Krone								
1/18/2024	1/22/2024	2300.00	7751259	Yara International NOK	10.53910	343.38	789,778.61	74,937.96
Norwegian Krone Total							789,778.61	74,937.96
Turkish Lira								
1/18/2024	1/22/2024	8200.00	b03my33	Tofas Otomobil Fab Try1	30.13250	232.58	1,907,158.15	63,292.40
Turkish Lira Total							1,907,158.15	63,292.40
Thai Baht								
1/18/2024	1/22/2024	9200.00	b0166d1	Bumrungrad Hoptl THB (Local)	35.59250	234.81	2,160,283.06	60,694.90
1/18/2024	1/22/2024	20000.00	bkxld77	Intouch Holdings P Thb1 (Local)	35.59250	71.88	1,437,671.38	40,392.54
1/19/2024	1/23/2024	3000.00	b0166d1	Bumrungrad Hoptl THB (Local)	35.52250	240.27	720,819.15	20,291.90
1/19/2024	1/23/2024	20000.00	bkxld77	Intouch Holdings P Thb1 (Local)	35.52250	71.72	1,434,429.35	40,380.87

Purchases

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Thai Baht Total							5,753,202.94	161,760.20
South Korean Won								
1/18/2024	1/22/2024	2500.00	bb96z33	Jb Financial Group KRW	1339.65000	10,633.36	26,583,405.00	19,843.54
1/18/2024	1/22/2024	1400.00	6490928	Kia Motors Corp KRW	1339.65000	87,453.71	122,435,193.00	91,393.42
1/18/2024	1/22/2024	1700.00	6771720	Samsung Electronic KRW	1339.65000	71,453.96	121,471,738.00	90,674.23
1/19/2024	1/23/2024	9000.00	bb96z33	Jb Financial Group KRW	1339.00000	10,663.22	95,969,017.00	71,672.16
1/19/2024	1/23/2024	1000.00	6771720	Samsung Electronic KRW	1339.00000	74,156.16	74,156,163.00	55,381.75
South Korean Won Total							440,615,516.00	328,965.10
Swedish Krona								
1/18/2024	1/22/2024	7500.00	4813345	Skand Enskilda Bkn Ser A NPV	10.49350	138.54	1,039,034.05	99,016.92
Swedish Krona Total							1,039,034.05	99,016.92
Chilean Peso								
1/18/2024	1/22/2024	1503300.00	bymlzd6	Enel Chile SA NPV	920.52500	53.74	80,787,690.00	87,762.62
Chilean Peso Total							80,787,690.00	87,762.62
Swiss Franc								
1/18/2024	1/22/2024	300.00	b142s60	Kuehne&Nagel Intl Chf1 (Regd)	0.86905	294.81	88,444.34	101,771.29
1/18/2024	1/22/2024	1600.00	7123870	Nestle SA CHF (Regd)	0.86905	97.69	156,310.85	179,864.05
1/18/2024	1/22/2024	1400.00	7103065	Novartis AG CHF (Regd)	0.86905	93.29	130,610.12	150,290.69
1/18/2024	1/22/2024	400.00	7110388	Roche Holdings AG Genusscheine NPV	0.86905	246.11	98,444.39	113,278.17
1/18/2024	1/22/2024	6300.00	brjl176	UBS Group AG CHF (Regd)	0.86905	25.47	160,451.37	184,628.47
1/18/2024	1/22/2024	200.00	5983816	Zurich Insurance CHF	0.86905	432.06	86,411.34	99,431.95
Swiss Franc Total							720,672.41	829,264.61
Taiwan Dollar								
1/18/2024	1/22/2024	9000.00	6324500	Evergreen Marine C TWD	31.59050	157.81	1,420,273.00	44,958.86
1/18/2024	1/22/2024	1500.00	6372480	Mediatek Inc TWD	31.59050	898.08	1,347,115.00	42,643.04
1/18/2024	1/22/2024	3000.00	6346333	Novatek Microelect TWD	31.59050	512.99	1,538,970.00	48,716.23
1/18/2024	1/22/2024	6000.00	6889106	Taiwan Semicon Man TWD	31.59050	588.71	3,532,234.00	111,813.17
1/19/2024	1/23/2024	9000.00	6324500	Evergreen Marine C TWD	31.44150	155.47	1,399,248.00	44,503.22
1/19/2024	1/23/2024	2000.00	6372480	Mediatek Inc TWD	31.44150	912.29	1,824,587.00	58,031.17
1/19/2024	1/23/2024	3500.00	6346333	Novatek Microelect TWD	31.44150	512.50	1,793,761.00	57,050.75

Purchases

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
1/19/2024	1/23/2024	6500.00	6889106	Taiwan Semicon Man TWD	31.44150	621.81	4,041,778.00	128,549.15
Taiwan Dollar Total							16,897,966.00	536,265.59
South African Rand								
1/18/2024	1/23/2024	600.00	bn0vx82	Naspers NPV (Post Rev Split)	18.96000	2,901.05	1,740,627.22	91,805.23
1/18/2024	1/23/2024	24900.00	b0l6750	Sanlam ZAR	18.96000	71.10	1,770,436.03	93,377.43
South African Rand Total							3,511,063.25	185,182.66

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
US Dollar								
1/18/2024	1/22/2024	4820.00	hdb	HDFC Bank Ltd ADR Reps 3	1.00000	56.75	273,527.03	273,527.03
1/18/2024	1/22/2024	4960.00	yumc	Yum China Holdings Inc	1.00000	35.56	176,360.32	176,360.32
1/18/2024	1/22/2024	800.00	yumc	Yum China Holdings Inc	1.00000	35.56	28,445.21	28,445.21
US Dollar Total							478,332.56	478,332.56
Euro								
1/18/2024	1/22/2024	15280.00	7144569	Enel SPA EUR	0.92153	6.62	101,178.43	109,793.72
1/18/2024	1/22/2024	11500.00	7144569	Enel SPA EUR	0.92153	6.62	76,148.68	82,632.70
1/18/2024	1/22/2024	6449.00	7144569	Enel SPA EUR	0.92153	6.62	42,702.86	46,338.99
1/18/2024	1/22/2024	6800.00	7144569	Enel SPA EUR	0.92153	6.62	45,027.05	48,861.08
1/18/2024	1/22/2024	960.00	7144569	Enel SPA EUR	0.92153	6.62	6,356.76	6,898.04
1/18/2024	1/22/2024	6300.00	7144569	Enel SPA EUR	0.92153	6.62	41,716.23	45,268.35
Euro Total							313,130.01	339,792.88
Hong Kong Dollar								
1/18/2024	1/22/2024	299500.00	bd8gl18	Postal Savings Ban 'H' Cny1	7.82140	3.39	1,015,418.06	129,825.61
1/18/2024	1/22/2024	128490.00	bd8gl18	Postal Savings Ban 'H' Cny1	7.82140	3.39	435,629.61	55,697.14
1/18/2024	1/22/2024	65510.00	bd8gl18	Postal Savings Ban 'H' Cny1	7.82140	3.39	222,103.63	28,396.91
Hong Kong Dollar Total							1,673,151.30	213,919.67
Japanese Yen								
1/18/2024	1/22/2024	1900.00	byp97j7	Dexerials Corp NPV	148.19500	4,167.07	7,917,442.00	53,425.84
1/18/2024	1/22/2024	1600.00	b3ff8w8	Hoshizaki Corp NPV	148.19500	5,399.34	8,638,942.00	58,294.42

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
1/19/2024	1/23/2024	1700.00	byp97j7	Dexerials Corp NPV	148.10500	4,325.68	7,353,653.00	49,651.62
1/19/2024	1/23/2024	5910.00	byp97j7	Dexerials Corp NPV	148.10500	4,325.68	25,564,758.00	172,612.39
1/19/2024	1/23/2024	1290.00	byp97j7	Dexerials Corp NPV	148.10500	4,325.68	5,580,125.00	37,676.82
1/19/2024	1/23/2024	3260.00	b3ff8w8	Hoshizaki Corp NPV	148.10500	5,426.53	17,690,496.55	119,445.64
1/19/2024	1/23/2024	800.00	b3ff8w8	Hoshizaki Corp NPV	148.10500	5,426.53	4,341,226.14	29,311.81
1/19/2024	1/23/2024	40.00	b3ff8w8	Hoshizaki Corp NPV	148.10500	5,426.53	217,061.31	1,465.59
1/22/2024	1/24/2024	210.00	byp97j7	Dexerials Corp NPV	147.86000	4,344.93	912,435.00	6,170.94
1/22/2024	1/24/2024	160.00	b3ff8w8	Hoshizaki Corp NPV	147.86000	5,464.08	874,253.28	5,912.71
1/22/2024	1/24/2024	900.00	b3ff8w8	Hoshizaki Corp NPV	147.86000	5,464.08	4,917,674.72	33,258.99
Japanese Yen Total							84,008,067.00	567,226.77
Singapore Dollar								
1/18/2024	1/22/2024	77000.00	byyfhz2	Fraser's Log & Com NPV Units (REIT)	1.34525	1.11	85,429.40	63,504.48
1/19/2024	1/23/2024	104860.00	byyfhz2	Fraser's Log & Com NPV Units (REIT)	1.34175	1.10	115,763.12	86,277.71
1/19/2024	1/23/2024	27900.00	byyfhz2	Fraser's Log & Com NPV Units (REIT)	1.34175	1.10	30,800.98	22,955.83
Singapore Dollar Total							231,993.50	172,738.02
Taiwan Dollar								
1/18/2024	1/22/2024	8200.00	6336055	Feng Tay Enterprise TWD	31.59050	156.88	1,286,416.00	40,721.61
1/18/2024	1/22/2024	5600.00	b118753	Nan Ya Printed Cir TWD	31.59050	216.13	1,210,336.00	38,313.29
1/19/2024	1/23/2024	41000.00	6336055	Feng Tay Enterprise TWD	31.44150	157.57	6,460,493.00	205,476.62
1/19/2024	1/23/2024	12000.00	6336055	Feng Tay Enterprise TWD	31.44150	157.57	1,890,876.00	60,139.50
1/19/2024	1/23/2024	9000.00	6336055	Feng Tay Enterprise TWD	31.44150	157.57	1,418,157.00	45,104.62
1/19/2024	1/23/2024	30450.00	b118753	Nan Ya Printed Cir TWD	31.44150	220.04	6,700,131.61	213,098.34
1/19/2024	1/23/2024	5500.00	b118753	Nan Ya Printed Cir TWD	31.44150	220.04	1,210,204.39	38,490.67
1/22/2024	1/24/2024	400.00	6336055	Feng Tay Enterprise TWD	31.34750	159.78	63,912.85	2,038.85
1/22/2024	1/24/2024	8472.00	6336055	Feng Tay Enterprise TWD	31.34750	159.78	1,353,674.15	43,182.84
Taiwan Dollar Total							21,594,201.00	686,566.34

Ex-Date	Pay-Date	Symbol	Security	Amount
COMMON STOCKS- GBP				
1/4/2024	2/2/2024	b19nlv4	Experian Ord USD	1,899.86
1/4/2024	1/26/2024	bvyvfw2	Auto Trader Group GBP	2,086.01
				3,985.87
COMMON STOCKS- CAD				
1/9/2024	1/31/2024	2897222	Toronto Dominion Bank Ont	4,946.84
1/24/2024	2/23/2024	2754383	Royal Bank of Canada Montreal Que	5,462.08
				10,408.92
COMMON STOCKS- EUR				
1/9/2024	1/31/2024	b288c92	Iberdrola SA EUR	5,681.47
				5,681.47
COMMON STOCKS- INR				
1/19/2024	1/31/2024	6294896	Hcl Technologies Inr2	2,598.87
1/19/2024	2/5/2024	b01npj1	Tata Consultancy S Inr1	805.68
1/19/2024	2/5/2024	b01npj1	Tata Consultancy S Inr1	1,611.35
1/30/2024	2/16/2024	b15t569	Siemens India Ltd Inr2 (Post Subdivision)	937.48
				5,953.38
COMMON STOCKS- CLP				
1/22/2024	1/26/2024	bymldz6	Enel Chile SA NPV	2,856.81
				2,856.81
COMMON STOCKS- TWD				
1/4/2024	1/31/2024	6372480	Mediatek Inc TWD	8,315.42
1/11/2024	1/11/2024	6889106	Taiwan Semicon Man TWD	0.01
				8,315.43
AMERICAN DEPOSITORY RECEIPTS				
1/18/2024	1/18/2024	baba	Alibaba Group Holding Ltd Sp ADS	-64.64
				-64.64

Ex-Date	Pay-Date	Symbol	Security	Amount
CASH AND EQUIVALENTS				
1/1/2024	1/2/2024	cash	Cash Account - USD	3,436.50
				3,436.50
EXPENSE ACCOUNTS				
1/26/2024	1/26/2024	miscfee	Miscellaneous Fees	267.43
				267.43
NET INCOME				40,306.32