



ATIVO
CAPITAL

Monthly Report

Account

New York City Teachers Retirement System

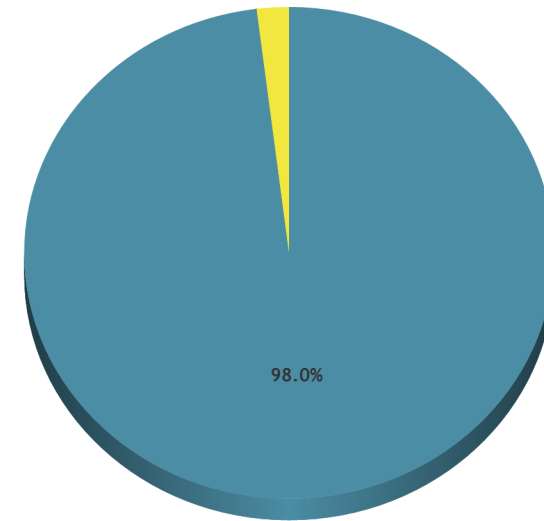
2/29/2024



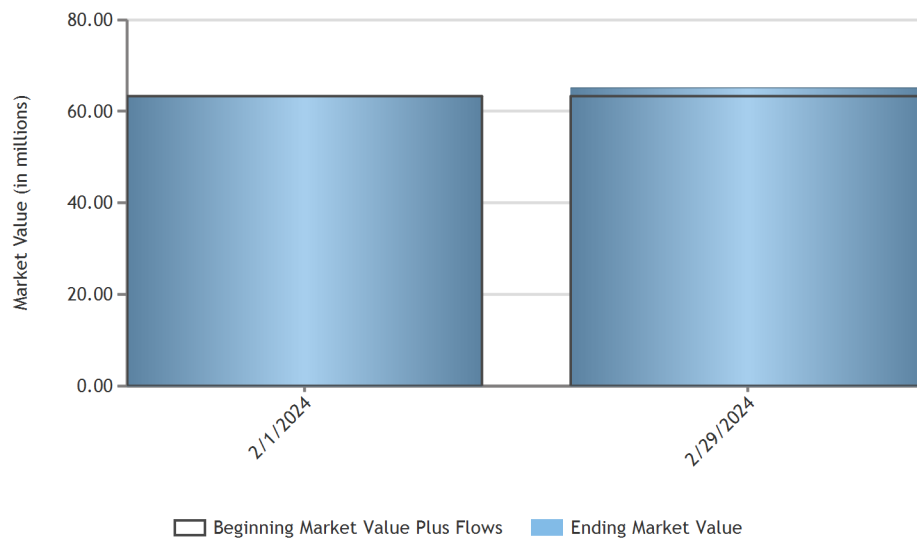
Activity Summary

	Month to Date	Year to Date
Beginning Value	63,448,557.65	49,821,264.69
Net Contributions/Withdrawals	-145.96	12,999,593.27
Realized Gains	1.09	-256,189.35
Unrealized Gains	1,579,757.68	2,422,928.10
Income Received	101,603.41	142,177.16
Ending Value	65,129,773.87	65,129,773.87

Portfolio Allocation as of 2/29/2024

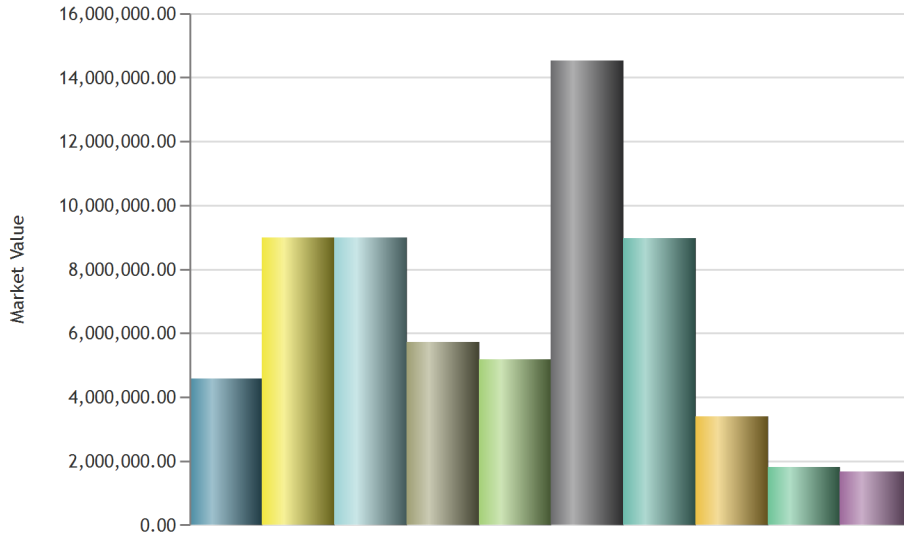


Change in Portfolio



Asset Class	Market Value	% Assets	Curr. Yield
Equities	63,856,281.94	98.0	3.1
Cash and Equivalents	1,273,491.93	2.0	2.7
Total	65,129,773.87	100.0	3.0

Portfolio Allocation as of 2/29/2024

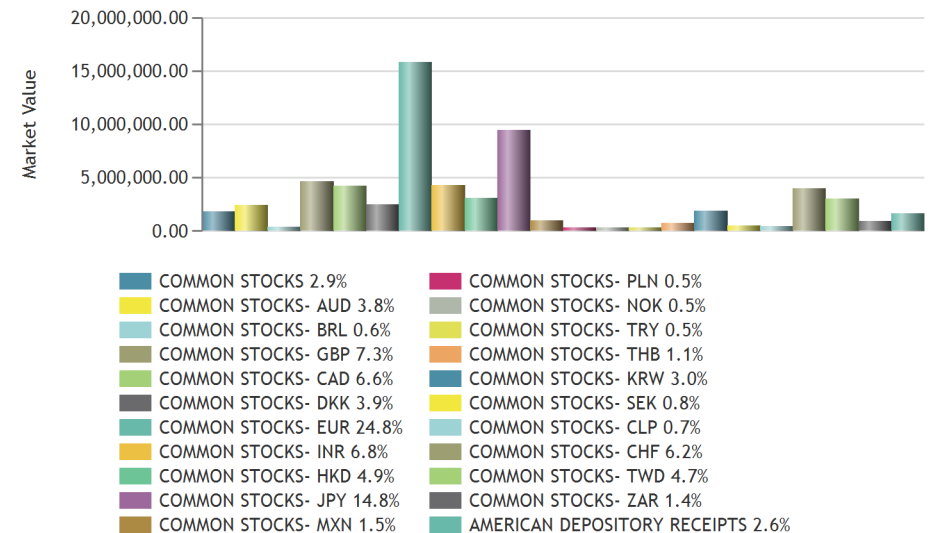


Industry Sector	Market Value	% Equity	% Assets
MATERIALS	4,586,527.73	7.2	7.0
INDUSTRIALS	8,984,513.83	14.1	13.8
CONSUMER DISCRETIONARY	8,993,257.25	14.1	13.8
CONSUMER STAPLES	5,727,794.55	9.0	8.8
HEALTHCARE	5,187,111.45	8.1	8.0
FINANCIALS	14,531,707.75	22.8	22.3
INFORMATION TECHNOLOGY	8,966,221.10	14.0	13.8
COMMUNICATION SERVICES	3,392,135.76	5.3	5.2
UTILITIES	1,804,648.42	2.8	2.8
REAL ESTATE	1,682,364.11	2.6	2.6
Equity Total	63,856,281.94	100.0	98.0

Top 10 Holdings

Symbol	Security	Market Value	% Assets
6889106	Taiwan Semicon Man TWD	1,335,796.52	2.1
bp6kmj1	Novo Nordisk As Ser'b'dkk0.1	1,158,573.12	1.8
b929f46	ASML Holding NV EUR	988,170.47	1.5
b2qkxw0	Bajaj Auto Ltd INR	868,045.59	1.3
brjl176	UBS Group AG CHF (Regd)	863,933.86	1.3
b44txx8	Pandora AS DKK	841,823.09	1.3
4061412	LVMH Moet Hennessy EUR	820,832.69	1.3
7123870	Nestle SA CHF (Regd)	787,496.81	1.2
4380429	Publicis Groupe SA EUR	763,967.42	1.2
iclr	Icon PLC	756,663.20	1.2
Top 10 Holdings Total		9,185,302.78	14.1

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	160.42	637,829.92	637,829.92	1.0	0.0
2510.00	bap	Credicorp Ltd	147.02	369,027.98	170.88	428,908.80	428,908.80	0.7	3.9
2360.00	iclr	Icon PLC	251.14	592,679.78	320.62	756,663.20	756,663.20	1.2	0.0
				1,468,100.11		1,823,401.92	1,823,401.92	2.8	0.9
AMERICAN DEPOSITORY RECEIPTS									
3232.00	baba	Alibaba Group Holding Ltd Sp ADS	197.49	638,276.72	74.03	239,264.96	239,264.96	0.4	1.3
8500.00	rdy	Dr Reddys Laboratories Ltd ADR	57.47	488,527.28	76.78	652,630.00	652,630.00	1.0	0.5
3960.00	ntes	Netease Inc Sp ADR	73.00	289,077.92	107.92	427,363.20	427,363.20	0.7	2.4
17480.00	vips	Vipshop Holdings Limited Sponsored ADSA	11.20	195,837.27	19.25	336,490.00	336,490.00	0.5	2.1
				1,611,719.19		1,655,748.16	1,655,748.16	2.5	1.4
CASH AND EQUIVALENTS									
	cash	Cash Account - USD		1,084,597.72		1,084,597.72	1,084,597.72	1.7	3.2
	divacc	Dividend Accrual - US		4,600.80		4,600.80	4,600.80	0.0	0.0
				1,089,198.52		1,089,198.52	1,089,198.52	1.7	3.2
US Dollar Total				4,169,017.82		4,568,348.60	4,568,348.60	7.0	1.7
Australian Dollar(FX= 1.5357)									
COMMON STOCKS- AUD									
28420.00	6065586	Aust & NZ Bank Group NPV	25.78	732,737.91	28.45	808,549.00	526,486.84	0.8	5.4
39501.00	6086253	Fortescue Metals G NPV	17.15	677,601.27	25.93	1,024,260.93	666,947.70	1.0	8.0
22670.00	b03fyz4	Goodman Group NPV (Stapled Units)	21.49	487,130.05	29.90	677,833.00	441,371.09	0.7	1.0
3670.00	b28ytc2	Macquarie Group Ltd NPV	169.78	623,074.54	194.81	714,952.70	465,541.59	0.7	3.2
16790.00	6821120	Sonic Healthcare NPV	33.28	558,836.79	29.85	501,181.50	326,344.43	0.5	3.5
				3,079,380.56		3,726,777.13	2,426,691.64	3.7	4.7

			Local Currency				Reporting Currency		
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
CASH AND EQUIVALENTS- AUD									
2462.62	cash	Cash Account - AUD	1.00	2,462.62	1.00	2,462.62	1,603.54	0.0	0.0
42661.08	divacc	Dividend Accrual - Au	1.00	42,661.08	1.00	42,661.08	27,778.77	0.0	0.0
				45,123.70		45,123.70	29,382.31	0.0	0.0
Australian Dollar Total				3,124,504.26		3,771,900.83	2,456,073.95	3.8	4.6
Brazilian Real(FX= 4.9687)									
COMMON STOCKS- BRL									
57980.00	b9n3sq0	BB Seguridade Part NPV	36.21	2,099,424.42	33.34	1,933,053.20	389,049.98	0.6	8.6
				2,099,424.42		1,933,053.20	389,049.98	0.6	8.6
CASH AND EQUIVALENTS- BRL									
72960.67	cash	Cash Account - BRL	1.00	72,960.67	1.00	72,960.67	14,684.20	0.0	0.0
				72,960.67		72,960.67	14,684.20	0.0	0.0
Brazilian Real Total				2,172,385.09		2,006,013.87	403,734.19	0.6	8.3
British Pound Sterling(FX= 0.7905)									
COMMON STOCKS- GBP									
3830.00	0989529	AstraZeneca USD	110.06	421,520.13	99.83	382,348.90	483,652.29	0.7	2.3
64833.00	bvyvfw2	Auto Trader Group GBP	5.58	361,731.46	7.40	480,023.53	607,205.83	0.9	0.9
11360.00	0237400	Diageo Ord Gbp0.28 101/108	35.60	404,432.76	29.62	336,483.20	425,634.47	0.7	3.4
13408.00	b19nlv4	Experian Ord USD	23.24	311,658.46	33.85	453,860.80	574,111.28	0.9	1.3
61700.00	b17bbq5	Investec Ord GBP	5.37	331,318.28	4.93	304,242.70	384,851.84	0.6	5.6
122963.00	0560399	Legal & General Gp Ord GBP	2.77	340,001.90	2.42	297,693.42	376,567.33	0.6	7.6
6620.00	3208986	Next GBP	65.49	433,553.05	83.14	550,386.80	696,211.85	1.1	2.3
7629.00	0718875	Rio Tinto GBP	48.21	367,817.23	50.79	387,476.91	490,138.97	0.8	6.7
24375.00	b1n7z09	Safestore Holdings GBP	9.35	227,798.57	7.65	186,346.88	235,719.50	0.4	3.9
8240.00	b10rzp7	Unilever PLC GBP	41.39	341,031.24	38.67	318,599.60	403,012.61	0.6	3.8
				3,540,863.07		3,697,462.74	4,677,105.97	7.2	3.5

			Local Currency				Reporting Currency		
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
CASH AND EQUIVALENTS- GBP									
3138.73	cash	Cash Account - GBP	1.00	3,138.73	1.00	3,138.73	3,970.34	0.0	0.0
8979.93	divacc	Dividend Accrual - GB	1.00	8,979.93	1.00	8,979.93	11,359.16	0.0	0.0
				12,118.66		12,118.66	15,329.50	0.0	0.0
British Pound Sterling Total				3,552,981.73		3,709,581.40	4,692,435.47	7.2	3.5
Canadian Dollar(FX= 1.3564)									
COMMON STOCKS- CAD									
11359.00	bl56kn2	Alimentation Couche-Tard Inc	55.06	625,383.52	84.17	956,087.03	704,896.99	1.1	0.8
8180.00	2170525	Canadian Imperial Bank Comm Toronto O	61.98	506,981.87	64.22	525,319.60	387,303.87	0.6	5.5
5636.00	bj2l575	CGI Inc Cl A	95.18	536,431.03	155.82	878,201.52	647,474.12	1.0	0.0
5919.00	2077303	National Bank Cand Montreal Qu	103.04	609,896.35	105.93	626,999.67	462,269.82	0.7	4.0
5338.00	2754383	Royal Bank of Canada Montreal Que	110.14	587,941.22	131.80	703,548.40	518,707.12	0.8	4.2
11042.00	2566124	Sun Life Financial Inc	69.75	770,158.22	72.08	795,907.36	586,800.87	0.9	4.3
8200.00	2897222	Toronto Dominion Bank Ont	83.98	688,638.33	81.49	668,218.00	492,658.97	0.8	4.9
3186.00	2956662	Weston George Ltd	120.44	383,724.29	177.76	566,343.36	417,549.57	0.6	1.6
				4,709,154.83		5,720,624.94	4,217,661.33	6.5	2.9
CASH AND EQUIVALENTS- CAD									
24830.58	cash	Cash Account - CAD	1.00	24,830.58	1.00	24,830.58	18,306.91	0.0	0.0
8612.76	divacc	Dividend Accrual - CA	1.00	8,612.76	1.00	8,612.76	6,349.95	0.0	0.0
				33,443.34		33,443.34	24,656.87	0.0	0.0
Canadian Dollar Total				4,742,598.17		5,754,068.28	4,242,318.19	6.5	2.9

			Local Currency				Reporting Currency		
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
Danish Krone(FX= 6.8883)									
COMMON STOCKS- DKK									
130.00	4253048	AP Moller-Maersk Ser B DKK	17,865.33	2,322,492.70	9,746.00	1,266,980.00	183,932.17	0.3	5.3
1990.00	b1wt5g2	DSV DKK	1,399.49	2,784,976.28	1,106.00	2,200,940.00	319,518.60	0.5	0.2
9736.00	bp6kmj1	Novo Nordisk As Ser'b'dkk0.1	354.57	3,452,092.32	819.70	7,980,599.20	1,158,573.12	1.8	1.5
5210.00	b44xtx8	Pandora AS DKK	728.33	3,794,618.62	1,113.00	5,798,730.00	841,823.09	1.3	1.6
				12,354,179.92		17,247,249.20	2,503,846.99	3.8	1.7
Danish Krone Total				12,354,179.92		17,247,249.20	2,503,846.99	3.8	1.7
Euro(FX= 0.9241)									
COMMON STOCKS- EUR									
1870.00	5231485	Allianz SE NPV (Regd) (Vinkuliert)	223.96	418,805.22	253.85	474,699.50	513,696.24	0.8	5.4
1049.00	b929f46	ASML Holding NV EUR	488.28	512,205.46	870.50	913,154.50	988,170.47	1.5	0.7
47930.00	bywp840	Banca Mediolanum NPV	8.45	404,952.81	9.95	477,095.22	516,288.77	0.8	4.7
4483.00	5756029	Bayer Motoren Werk EUR	80.11	359,118.28	109.22	489,633.26	529,856.81	0.8	3.2
75340.00	5501906	BBVA (Bilb-Viz-Arg) EUR	5.73	431,403.34	9.19	692,073.24	748,927.31	1.1	4.8
2260.00	4163437	Cap Gemini EUR	178.77	404,015.97	224.70	507,822.00	549,539.76	0.8	1.5
510.00	4061393	Christian Dior SE EUR	786.83	401,281.78	800.50	408,255.00	441,793.30	0.7	0.8
12650.00	5806225	Colruyt Group NV NPV	43.38	548,812.22	44.38	561,407.00	607,526.79	0.9	0.0
23189.00	5842359	Deutsche Telekom NPV (Regd)	17.54	406,645.43	21.99	509,810.17	551,691.25	0.8	3.2
4920.00	b13x013	Eiffage EUR	90.46	445,059.42	100.65	495,198.00	535,878.70	0.8	3.1
6850.00	b0cch46	Heineken Holding EUR	72.20	494,538.67	71.40	489,090.00	529,268.92	0.8	2.4
40204.00	b288c92	Iberdrola SA EUR	8.92	358,742.70	10.62	426,966.48	462,041.93	0.7	1.5
10420.00	5889505	Infineon Technology Ord NPV (Regd)	37.44	390,080.51	33.10	344,849.90	373,179.44	0.6	0.8
30720.00	bz57390	ING Groep NV EUR	13.16	404,362.53	12.69	389,836.80	421,862.03	0.6	8.7
88412.00	bd2z8s7	Italgas Spa NPV	5.58	493,742.96	5.05	446,038.54	482,680.77	0.7	4.6
5750.00	4497749	KBC Groep NV NPV	66.13	380,240.52	64.90	373,175.00	403,831.46	0.6	4.5
1300.00	4057808	L'Oreal EUR	276.43	359,357.45	441.70	574,210.00	621,381.56	1.0	1.5
900.00	4061412	LVMH Moet Hennessy EUR	646.46	581,810.96	842.80	758,520.00	820,832.69	1.3	1.5
29720.00	7107250	Opap(Org Of Footb) EUR (Cr)	13.47	400,243.92	16.87	501,376.40	542,564.65	0.8	4.7
7220.00	4380429	Publicis Groupe SA EUR	63.65	459,553.69	97.78	705,971.60	763,967.42	1.2	3.5

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	50.94	432,480.60	468,009.04	0.7	4.5
16929.00	bywlc68	Relx PLC GBP	23.10	391,078.78	40.43	684,439.47	740,666.42	1.1	1.5
2758.00	4834108	Schneider Electric EUR	112.33	309,809.98	209.80	578,628.40	626,162.93	1.0	1.7
27320.00	bmd8f98	Stellantis NV EUR	16.05	438,392.14	24.13	659,231.60	713,387.71	1.1	0.0
20130.00	bymxps7	UniCredit SpA NPV	19.85	399,659.71	30.91	622,218.30	673,333.76	1.0	3.2
3740.00	b1xh026	Vinci EUR	109.76	410,489.51	118.40	442,816.00	479,193.49	0.7	3.8
4432.00	5671519	Wolters Kluwer EUR	75.43	334,323.00	145.85	646,407.20	699,509.79	1.1	1.4
				11,377,802.69		14,605,404.18	15,805,243.42	24.3	2.7

CASH AND EQUIVALENTS- EUR

9181.76	cash	Cash Account - EUR	1.00	9,181.76	1.00	9,181.76	9,936.04	0.0	0.0
				9,181.76		9,181.76	9,936.04	0.0	0.0

Euro Total				11,386,984.45		14,614,585.94	15,815,179.47	24.3	2.7
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Indian Rupee(FX= 82.9163)

COMMON STOCKS- INR

9100.00	b2qkxw0	Bajaj Auto Ltd INR	7,151.24	65,076,253.39	7,909.35	71,975,085.00	868,045.59	1.3	0.8
25946.00	6294896	Hcl Technologies Inr2	872.80	22,645,789.75	1,663.85	43,170,252.10	520,648.87	0.8	3.1
18780.00	br56kd4	Hindustan Aeronaut Inr5(Post Subd)	2,193.05	41,185,487.59	3,084.05	57,918,459.00	698,517.59	1.1	1.8
106460.00	6139726	Hindustan Zinc Inr2	342.91	36,506,521.79	306.45	32,624,667.00	393,465.30	0.6	25.5
76750.00	b0jggp5	ITC Ltd Inr1	438.95	33,689,281.87	406.30	31,183,525.00	376,084.60	0.6	3.2
9430.00	b992pt3	Pi Industries Inr1	3,761.53	35,471,252.83	3,672.70	34,633,561.00	417,693.29	0.6	0.3
9740.00	b15t569	Siemens India Ltd Inr2 (Post Subdivision)	3,756.64	36,589,702.80	4,679.25	45,575,895.00	549,661.80	0.8	0.2
10074.00	b01npj1	Tata Consultancy S Inr1	3,528.47	35,545,842.40	4,095.10	41,254,037.40	497,538.63	0.8	1.7
				306,710,132.42		358,335,481.50	4,321,655.66	6.6	3.7

Quantity	Symbol	Security	Local Currency			Reporting Currency		Curr. Yield
			Unit Cost	Total Cost	Price	Market Value	Market Value	
CASH AND EQUIVALENTS- INR								
903550.51	cash	Cash Account - INR	1.00	903,550.51	1.00	903,550.51	10,897.15	0.0
314332.12	divacc	Dividend Accrual - In	1.00	314,332.12	1.00	314,332.12	3,790.96	0.0
				1,217,882.63		1,217,882.63	14,688.11	0.0

Indian Rupee Total				307,928,015.05		359,553,364.13	4,336,343.77	6.7	3.7
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Hong Kong Dollar(FX= 7.8288)

COMMON STOCKS- HKD

1036500.00	b154564	Bank of China Ltd H CNY	3.21	3,331,782.98	3.08	3,192,420.00	407,778.97	0.6	6.8
326160.00	b0b8z18	Cosco Shipping Hld H CNY	11.87	3,871,050.84	8.44	2,752,790.40	351,623.54	0.5	10.3
398150.00	6218089	Lenovo Group Ltd NPV	9.26	3,686,245.33	8.67	3,451,960.50	440,930.99	0.7	3.2
452160.00	6706250	PICC Property & CA H CNY	7.89	3,566,785.74	10.72	4,847,155.20	619,144.08	1.0	2.9
27280.00	6859927	Sun Hung Kai Prop NPV	104.89	2,861,363.85	78.95	2,153,756.00	275,106.79	0.4	5.9
167550.00	b67c2g0	Swire Properties L NPV	20.97	3,513,640.75	16.16	2,707,608.00	345,852.24	0.5	5.3
19180.00	bmmv2k8	Tencent Holdings Ltd Hkd0.00002	322.35	6,182,659.30	277.20	5,316,696.00	679,120.17	1.0	0.4
				27,013,528.79		24,422,386.10	3,119,556.78	4.8	4.3

Hong Kong Dollar Total				27,013,528.79		24,422,386.10	3,119,556.78	4.8	4.3
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Japanese Yen(FX= 149.6700)

COMMON STOCKS- JPY

77590.00	6054603	Asahi Kasei Corp NPV	1,110	86,158,290	1,042	80,809,985	539,921.06	0.8	3.5
12300.00	6132101	Bridgestone Corp NPV	4,200	51,662,526	6,446	79,285,800	529,737.42	0.8	3.3
41760.00	6435145	Honda Motor Co NPV	1,481	61,846,501	1,782	74,416,320	497,202.65	0.8	6.3
20240.00	6474535	Japan Tobacco Inc NPV	2,999	60,705,452	3,892	78,774,080	526,318.43	0.8	5.0
32650.00	6569464	Marubeni Corp NPV	1,764	57,593,854	2,472	80,710,800	539,258.37	0.8	1.4
89360.00	b0jqjtj0	Mitsubishi Chem Gp NPV	899	80,307,864	859	76,715,560	512,564.71	0.8	3.7

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
69220.00	6268976	Mitsubishi UFJ Lea NPV	952	65,872,784	1,033	71,504,260	477,746.11	0.7	3.0
15180.00	6597302	Mitsui & Co NPV	4,453	67,590,074	6,553	99,474,540	664,625.78	1.0	1.2
19960.00	6597368	Mitsui Chemicals NPV	4,396	87,743,334	4,148	82,794,080	553,177.52	0.8	3.4
12050.00	b2q4cs1	MS&AD Insurance Group Holdings NPV	5,417	65,279,280	7,410	89,290,500	596,582.48	0.9	3.2
7220.00	6641801	Nitto Denko Corp NPV	11,085	80,034,077	13,750	99,275,000	663,292.58	1.0	1.9
15450.00	b1cwjm5	Nomura Real Estate Inc NPV	3,610	55,767,483	3,723	57,520,350	384,314.49	0.6	2.1
24400.00	6661144	ORIX Corp NPV	2,390	58,312,612	3,137	76,542,800	511,410.44	0.8	2.8
4430.00	6804682	Shionogi & Co NPV	6,541	28,978,286	7,484	33,154,120	221,514.80	0.3	1.6
24060.00	6858946	Sumitomo Corp NPV	2,510	60,400,673	3,507	84,378,420	563,763.08	0.9	2.6
3000.00	6895675	Tokyo Electron NPV	22,351	67,052,072	36,870	110,610,000	739,025.86	1.1	1.0
19500.00	6895448	Tokyo Gas Co NPV	2,986	58,236,692	3,279	63,940,500	427,209.86	0.7	2.1
56500.00	6985264	Yamaha Motor Co NPV	1,054	59,524,966	1,340	75,681,750	505,657.45	0.8	3.7
				1,153,066,820		1,414,878,865	9,453,323.08	14.5	2.8

CASH AND EQUIVALENTS- JPY

3997410.00	divacc	Dividend Accrual - Jp	1	3,997,410	1	3,997,410	26,708.16	0.0	0.0
				3,997,410		3,997,410	26,708.16	0.0	0.0

Japanese Yen Total				1,157,064,230		1,418,876,275	9,480,031.24	14.6	2.8
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Mexican Peso(FX= 17.0665)

COMMON STOCKS- MXN

78660.00	2392471	Gpo Bimbo SAB Ser A NPV	95.31	7,497,279.43	71.30	5,608,458.00	328,623.80	0.5	0.6
62380.00	2421041	Gpo Fin Banorte NPV Series O	114.29	7,129,393.33	176.22	10,992,603.60	644,104.16	1.0	0.0
				14,626,672.76		16,601,061.60	972,727.95	1.5	0.2

Mexican Peso Total				14,626,672.76		16,601,061.60	972,727.95	1.5	0.2
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Quantity		Symbol	Security	Unit Cost	Local Currency		Reporting Currency			Curr. Yield
					Total Cost	Price	Market Value	Market Value	% Assets	
Polish Zloty(FX= 3.9879)										
COMMON STOCKS- PLN										
16450.00	5978953		Asseco Poland SA Pln1.00	74.57	1,226,667.80	74.95	1,232,927.50	309,167.11	0.5	4.1
					1,226,667.80		1,232,927.50	309,167.11	0.5	4.1
Polish Zloty Total					1,226,667.80		1,232,927.50	309,167.11	0.5	4.1
Norwegian Krone(FX= 10.5993)										
COMMON STOCKS- NOK										
11220.00	7751259		Yara International NOK	448.22	5,029,048.44	330.00	3,702,600.00	349,326.60	0.5	1.5
					5,029,048.44		3,702,600.00	349,326.60	0.5	1.5
Norwegian Krone Total					5,029,048.44		3,702,600.00	349,326.60	0.5	1.5
Turkish Lira(FX= 31.2198)										
COMMON STOCKS- TRY										
39350.00	b03my33		Tofas Otomobil Fab Try1	126.82	4,990,282.96	267.50	10,526,125.00	337,162.37	0.5	0.7
					4,990,282.96		10,526,125.00	337,162.37	0.5	0.7
Turkish Lira Total					4,990,282.96		10,526,125.00	337,162.37	0.5	0.7
Thai Baht(FX= 35.8650)										
COMMON STOCKS- THB										
58700.00	b0166d1		Bumrungrad Hoptl THB (Local)	226.73	13,309,257.01	224.00	13,148,800.00	366,619.27	0.6	2.0
192050.00	bxxld77		Intouch Holdings P Thb1 (Local)	75.33	14,466,291.95	67.75	13,011,387.50	362,787.89	0.6	4.7
					27,775,548.96		26,160,187.50	729,407.15	1.1	3.3
CASH AND EQUIVALENTS- THB										
293836.50	divacc		Dividend Accrual - Th	1.00	293,836.50	1.00	293,836.50	8,192.85	0.0	0.0
					293,836.50		293,836.50	8,192.85	0.0	0.0
Thai Baht Total					28,069,385.46		26,454,024.00	737,600.00	1.1	3.3

Quantity		Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
					Total Cost	Price		Market Value	% Assets	
South Korean Won(FX= 1,331.6005)										
COMMON STOCKS- KRW										
55151.00	bb96z33		Jb Financial Group KRW	8,492.37	468,362,586.00	13,160.00	725,787,160.00	545,048.93	0.8	6.5
6820.00	6490928		Kia Motors Corp KRW	81,529.10	556,028,485.00	124,500.00	849,090,000.00	637,646.44	1.0	4.5
12985.00	6771720		Samsung Electronic KRW	68,455.86	888,899,369.00	73,400.00	953,099,000.00	715,754.73	1.1	1.9
					1,913,290,440.00		2,527,976,160.00	1,898,450.11	2.9	4.1
CASH AND EQUIVALENTS- KRW										
34923350.00	divacc		Dividend Accrual - Kr	1.00	34,923,350.00	1.00	34,923,350.00	26,226.61	0.0	0.0
					34,923,350.00		34,923,350.00	26,226.61	0.0	0.0
South Korean Won Total					1,948,213,790.00		2,562,899,510.00	1,924,676.71	3.0	4.0
Swedish Krona(FX= 10.3474)										
COMMON STOCKS- SEK										
35980.00	4813345		Skand Enskilda Bkn Ser A NPV	121.14	4,358,495.81	153.80	5,533,724.00	534,791.08	0.8	5.5
					4,358,495.81		5,533,724.00	534,791.08	0.8	5.5
Swedish Krona Total					4,358,495.81		5,533,724.00	534,791.08	0.8	5.5
Chilean Peso(FX= 967.0151)										
COMMON STOCKS- CLP										
7210800.00	bymldz6		Enel Chile SA NPV	45.34	326,925,198.00	58.03	418,442,724.00	432,715.86	0.7	7.9
					326,925,198.00		418,442,724.00	432,715.86	0.7	7.9
CASH AND EQUIVALENTS- CLP										
2596410.00	cash		Cash Account - Cl	1.00	2,596,410.00	1.00	2,596,410.00	2,684.97	0.0	0.0
					2,596,410.00		2,596,410.00	2,684.97	0.0	0.0
Chilean Peso Total					329,521,608.00		421,039,134.00	435,400.83	0.7	7.8

			Local Currency		Reporting Currency				
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
Swiss Franc(FX= 0.8806)									
COMMON STOCKS- CHF									
1580.00	b142s60	Kuehne&Nagel Intl Chf1 (Regd)	253.38	400,347.97	297.60	470,208.00	533,993.53	0.8	2.0
7557.00	7123870	Nestle SA CHF (Regd)	102.79	776,809.35	91.76	693,430.32	787,496.81	1.2	3.3
6676.00	7103065	Novartis AG CHF (Regd)	82.44	550,359.65	89.49	597,435.24	678,479.63	1.0	3.7
2060.00	7110388	Roche Holdings AG Genusscheine NPV	269.02	554,186.75	231.95	477,817.00	542,634.72	0.8	4.1
30176.00	brjl176	UBS Group AG CHF (Regd)	16.16	487,571.90	25.21	760,736.96	863,933.86	1.3	1.4
1080.00	5983816	Zurich Insurance CHF	361.78	390,722.91	470.00	507,600.00	576,457.90	0.9	5.5
				3,159,998.52		3,507,227.52	3,982,996.45	6.1	3.2
Swiss Franc Total				3,159,998.52		3,507,227.52	3,982,996.45	6.1	3.2
Taiwan Dollar(FX= 31.6095)									
COMMON STOCKS- TWD									
87110.00	6324500	Evergreen Marine C TWD	147.27	12,829,004.00	165.50	14,416,705.00	456,087.73	0.7	10.9
16760.00	6372480	Mediatek Inc TWD	769.43	12,895,571.00	1,140.00	19,106,400.00	604,451.19	0.9	4.8
31910.00	6346333	Novatek Microelect TWD	424.25	13,537,673.00	601.00	19,177,910.00	606,713.49	0.9	1.5
61194.00	6889106	Taiwan Semicon Man TWD	401.93	24,595,912.00	690.00	42,223,860.00	1,335,796.52	2.1	1.9
				63,858,160.00		94,924,875.00	3,003,048.93	4.6	3.8
CASH AND EQUIVALENTS- TWD									
373112.00	cash	Cash Account - TWD	1.00	373,112.00	1.00	373,112.00	11,803.79	0.0	0.0
				373,112.00		373,112.00	11,803.79	0.0	0.0
Taiwan Dollar Total				64,231,272.00		95,297,987.00	3,014,852.72	4.6	3.7

Quantity	Symbol	Security	Local Currency				Reporting Currency		Curr. Yield
			Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	
South African Rand(FX= 19.1837)									
COMMON STOCKS- ZAR									
2770.00	bn0vx82	Naspers NPV (Post Rev Split)	2,623.55	7,267,225.58	3,155.14	8,739,737.80	455,580.26	0.7	0.3
119360.00	b0l6750	Sanlam ZAR	67.24	8,025,928.18	73.55	8,778,928.00	457,623.14	0.7	4.2
				15,293,153.76		17,518,665.80	913,203.40	1.4	2.3
South African Rand Total				15,293,153.76		17,518,665.80	913,203.40	1.4	2.3
Total Portfolio				3,952,228,800.81			65,129,773.87	100.0	3.0

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Hong Kong Dollar								
2/9/2024	2/15/2024	90.00	bd8gl18	Postal Savings Ban 'H' Cny1	7.82185	3.85	346.16	44.26
Hong Kong Dollar Total							346.16	44.26

Ex-Date	Pay-Date	Symbol	Security	Amount
COMMON STOCKS- AUD				
2/23/2024	2/23/2024	b03fyz4	Goodman Group NPV (Stapled Units)	642.99
2/28/2024	3/27/2024	6086253	Fortescue Metals G NPV	27,704.10
				28,347.10
COMMON STOCKS- BRL				
2/9/2024	2/22/2024	b9n3sq0	BB Seguridade Part NPV	14,691.45
				14,691.45
COMMON STOCKS- GBP				
2/22/2024	3/25/2024	0989529	AstraZeneca USD	7,541.69
2/22/2024	3/22/2024	b10rzp7	Unilever PLC GBP	3,793.23
2/29/2024	4/17/2024	0237400	Diageo Ord Gbp0.28 101/108	4,600.80
				15,935.72
COMMON STOCKS- CAD				
2/27/2024	3/28/2024	2566124	Sun Life Financial Inc	6,370.62
				6,370.62
COMMON STOCKS- EUR				
2/5/2024	2/14/2024	b929f46	ASML Holding NV EUR	1,386.69
2/26/2024	2/28/2024	5889505	Infineon Technology Ord NPV (Regd)	2,913.73
				4,300.42
COMMON STOCKS- INR				
2/8/2024	2/27/2024	b0jggp5	ITC Ltd Inr1	4,399.26
2/16/2024	2/16/2024	b15t569	Siemens India Ltd Inr2 (Post Subdivision)	-9.39
2/20/2024	3/1/2024	br56kd4	Hindustan Aeronaut Inr5(Post Subd)	3,788.56
2/21/2024	2/29/2024	b992pt3	Pi Industries Inr1	540.08
				8,718.52
COMMON STOCKS- THB				
2/20/2024	4/19/2024	bkxld77	Intouch Holdings P Thb1 (Local)	8,147.98
				8,147.98

Ex-Date	Pay-Date	Symbol	Security	Amount
CASH AND EQUIVALENTS				
2/1/2024	2/1/2024	cash	Cash Account - USD	15,091.60
				15,091.60
NET INCOME				101,603.41