



ATIVO
CAPITAL

Monthly Report

Account

New York City Teachers Retirement System

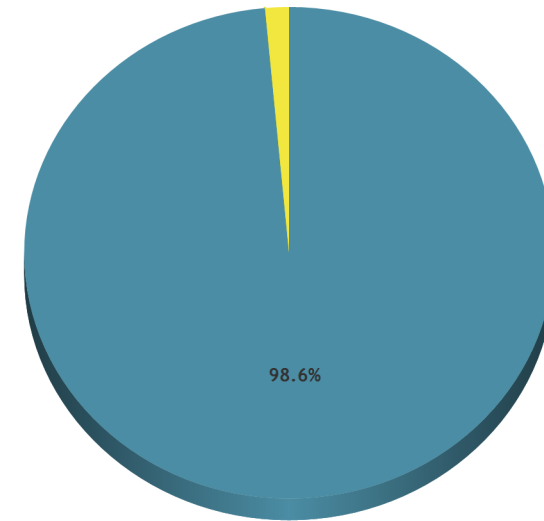
3/31/2023



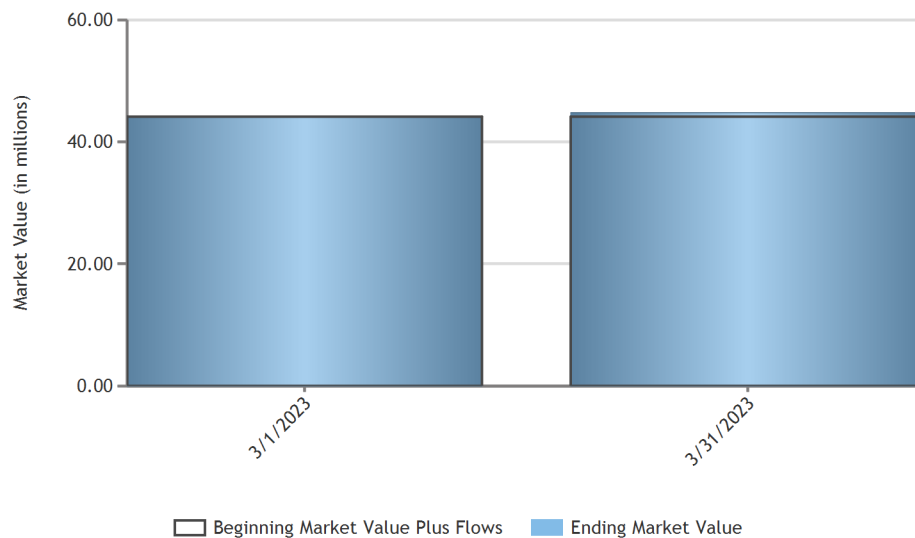
Activity Summary

	Month to Date	Year to Date
Beginning Value	43,738,066.82	36,183,886.97
Net Contributions/Withdrawals	-866.83	5,942,003.56
Realized Gains	397.38	-66,600.10
Unrealized Gains	762,232.54	2,300,263.80
Income Received	286,647.66	426,923.34
Ending Value	44,786,477.57	44,786,477.57

Portfolio Allocation as of 3/31/2023

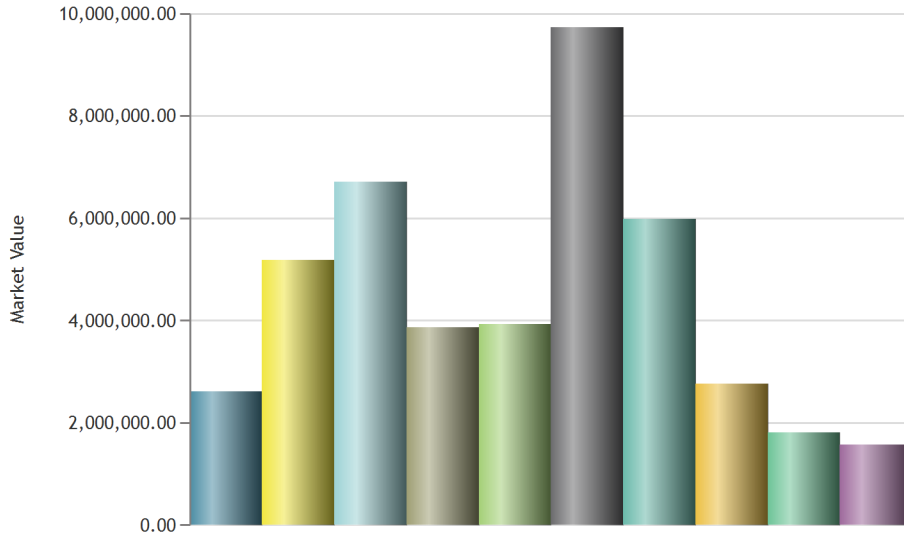


Change in Portfolio



Asset Class	Market Value	% Assets	Curr. Yield
Equities	44,137,154.70	98.6	3.1
Cash and Equivalents	649,322.87	1.4	1.7
Total	44,786,477.57	100.0	3.1

Portfolio Allocation as of 3/31/2023

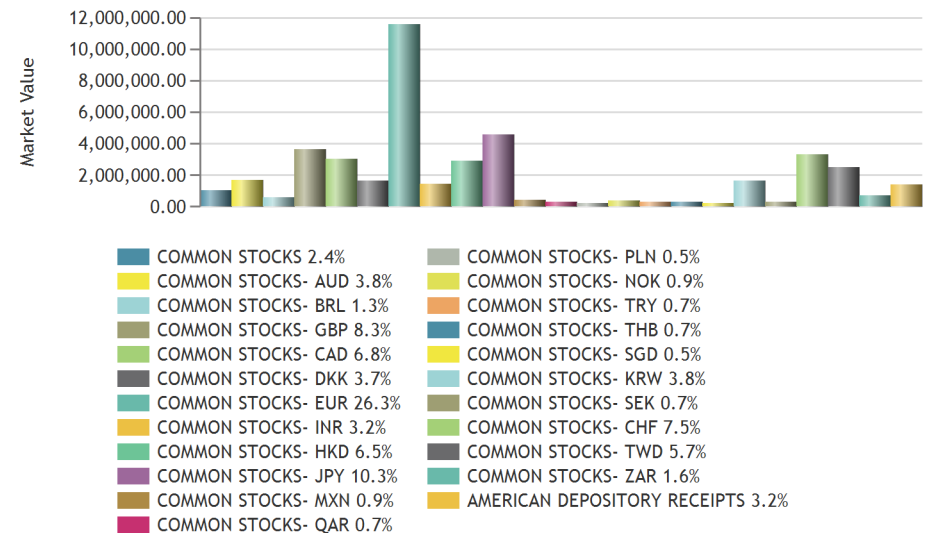


Industry Sector	Market Value	% Equity	% Assets
MATERIALS	2,610,203.83	5.9	5.8
INDUSTRIALS	5,176,458.94	11.7	11.6
CONSUMER DISCRETIONARY	6,706,311.40	15.2	15.0
CONSUMER STAPLES	3,865,038.81	8.8	8.6
HEALTHCARE	3,926,652.18	8.9	8.8
FINANCIALS	9,732,037.20	22.0	21.7
INFORMATION TECHNOLOGY	5,981,880.44	13.6	13.4
COMMUNICATION SERVICES	2,756,775.03	6.2	6.2
UTILITIES	1,809,140.06	4.1	4.0
REAL ESTATE	1,572,656.81	3.6	3.5
Equity Total	44,137,154.70	100.0	98.6

Top 10 Holdings

Symbol	Security	Market Value	% Assets
6889106	Taiwan Semicon Man TWD	800,353.40	1.8
4061412	LVMH Moet Hennessy EUR	770,614.57	1.7
7123870	Nestle SA CHF (Regd)	758,520.96	1.7
bhc8x90	Novo-Nordisk AS Dkk0.2 Ser B	715,468.33	1.6
bmmv2k8	Tencent Holdings Ltd Hkd0.00002	670,853.95	1.5
5983816	Zurich Insurance CHF	589,317.50	1.3
brjl176	UBS Group AG CHF (Regd)	554,617.85	1.2
7103065	Novartis AG CHF (Regd)	542,416.03	1.2
b929f46	ASML Holding NV EUR	508,757.11	1.1
5756029	Bayer Motoren Werk EUR	508,083.75	1.1
Top 10 Holdings Total		6,419,003.45	14.3

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									
3176.00	chkp	Check Point Software Tech Ltd	119.40	379,203.15	130.00	412,880.00	412,880.00	0.9	0.0
2010.00	bap	Credicorp Ltd	146.48	294,432.88	132.39	266,103.90	266,103.90	0.6	3.0
5760.00	yumc	Yum China Holdings Inc	57.76	332,703.20	63.39	365,126.40	365,126.40	0.8	0.8
				1,006,339.23		1,044,110.30	1,044,110.30	2.3	1.0
AMERICAN DEPOSITORY RECEIPTS									
3232.00	baba	Alibaba Group Holding Ltd Sp ADS	197.49	638,276.72	102.18	330,245.76	330,245.76	0.7	0.0
3210.00	dq	Daqo New Energy Corp Sp ADR	56.93	182,750.51	46.84	150,356.40	150,356.40	0.3	0.0
4820.00	hdb	HDFC Bank Ltd ADR Reps 3	69.47	334,860.34	66.67	321,349.40	321,349.40	0.7	0.7
3960.00	ntes	Netease Inc Sp ADR	73.00	289,077.92	88.44	350,222.40	350,222.40	0.8	1.6
17480.00	VIPS	Vipshop Holdings Limited Sponsored ADSA	11.20	195,837.27	15.18	265,346.40	265,346.40	0.6	0.0
				1,640,802.76		1,417,520.36	1,417,520.36	3.2	0.6
CASH AND EQUIVALENTS									
	cash	Cash Account - USD		345,517.74		345,517.74	345,517.74	0.8	3.2
				345,517.74		345,517.74	345,517.74	0.8	3.2
US Dollar Total				2,992,659.73		2,807,148.40	2,807,148.40	6.3	1.1
Australian Dollar(FX= 1.4931)									
COMMON STOCKS- AUD									
31301.00	6086253	Fortescue Metals G NPV	14.50	453,920.38	22.49	703,959.49	471,477.01	1.1	1.9
17970.00	b03fyz4	Goodman Group NPV (Stapled Units)	20.84	374,561.94	18.79	337,656.30	226,145.37	0.5	1.6
2870.00	b28ytc2	Macquarie Group Ltd NPV	166.73	478,525.38	175.66	504,144.20	337,650.68	0.8	3.5
13290.00	6821120	Sonic Healthcare NPV	33.99	451,673.23	34.84	463,023.60	310,110.15	0.7	2.7
13670.00	6981239	Woolworths Group Ltd NPV	34.92	477,383.81	37.90	518,093.00	346,992.89	0.8	2.4
				2,236,064.74		2,526,876.59	1,692,376.09	3.8	2.4

Quantity	Symbol	Security	Unit Cost	Local Currency		Reporting Currency		Curr. Yield
				Total Cost	Price	Market Value	Market Value	
CASH AND EQUIVALENTS- AUD								
23475.75	cash	Cash Account - AUD	1.00	23,475.75	1.00	23,475.75	15,722.89	0.0
6288.20	divacc	Dividend Accrual - Au	1.00	6,288.20	1.00	6,288.20	4,211.52	0.0
				29,763.95		29,763.95	19,934.41	0.0

Australian Dollar Total				2,265,828.69		2,556,640.54	1,712,310.50	3.8	2.4
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Brazilian Real(FX= 5.0703)

COMMON STOCKS- BRL									
45880.00	b9n3sq0	BB Seguridade Part NPV	36.76	1,686,325.17	32.51	1,491,558.80	294,178.55	0.7	6.0
66460.00	b0d7494	EDP Energias Br NPV	23.14	1,537,642.45	22.34	1,484,716.40	292,829.03	0.7	3.5
				3,223,967.62		2,976,275.20	587,007.58	1.3	4.8

CASH AND EQUIVALENTS- BRL									
97965.71	divacc	Dividend Accrual - Br	1.00	97,965.71	1.00	97,965.71	19,321.67	0.0	0.0
				97,965.71		97,965.71	19,321.67	0.0	0.0

Brazilian Real Total				3,321,933.33		3,074,240.91	606,329.26	1.4	4.6
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British Pound Sterling(FX= 0.8088)

COMMON STOCKS- GBP									
3030.00	0989529	AstraZeneca USD	111.55	338,004.36	112.32	340,329.60	420,800.55	0.9	1.9
61853.00	bvyvfw2	Auto Trader Group GBP	5.11	316,057.27	6.16	381,138.19	471,258.33	1.1	1.1
8960.00	0237400	Diageo Ord Gbp0.28 101/108	37.78	338,517.38	36.14	323,814.40	400,380.33	0.9	2.0
10608.00	b19nlv4	Experian Ord USD	20.95	222,258.93	26.60	282,172.80	348,892.57	0.8	1.3
18136.00	bn7swp6	Gsk PLC Gbp0.3125	15.37	278,718.42	14.29	259,163.44	320,442.65	0.7	5.6
48800.00	b17bbq5	Investec Ord GBP	5.42	264,254.49	4.50	219,404.80	271,283.08	0.6	6.1
97363.00	0560399	Legal & General Gp Ord GBP	2.84	276,993.84	2.39	232,600.21	287,598.54	0.6	7.7
5980.00	3208986	Next GBP	60.24	360,229.48	65.72	393,005.60	485,931.79	1.1	2.9
6029.00	0718875	Rio Tinto GBP	46.51	280,392.16	54.78	330,268.62	408,360.65	0.9	10.5
19275.00	b1n7z09	Safestore Holdings GBP	9.76	188,197.27	9.50	183,112.50	226,409.46	0.5	2.6
				2,863,623.59		2,945,010.15	3,641,357.96	8.1	4.0

			Local Currency				Reporting Currency		
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
CASH AND EQUIVALENTS- GBP									
4932.84	cash	Cash Account - GBP	1.00	4,932.84	1.00	4,932.84	6,099.21	0.0	0.0
19576.50	divacc	Dividend Accrual - GB	1.00	19,576.50	1.00	19,576.50	24,205.36	0.1	0.0
				24,509.34		24,509.34	30,304.57	0.1	0.0
British Pound Sterling Total				2,888,132.93		2,969,519.49	3,671,662.53	8.2	4.0
Canadian Dollar(FX= 1.3534)									
COMMON STOCKS- CAD									
8959.00	bl56kn2	Alimentation Couche-Tard Inc	48.25	432,307.74	67.95	608,764.05	449,820.11	1.0	0.8
6480.00	2170525	Canadian Imperial Bank Comm Toronto O	62.16	402,804.09	57.31	371,368.80	274,407.06	0.6	5.9
4436.00	bj2l575	CGI Inc Cl A	81.94	363,482.92	130.25	577,789.00	426,932.43	1.0	0.0
4719.00	2077303	National Bank Cand Montreal Qu	103.92	490,388.33	96.67	456,185.73	337,078.90	0.8	4.0
4238.00	2754383	Royal Bank of Canada Montreal Que	104.34	442,177.07	129.25	547,761.50	404,744.89	0.9	4.1
8742.00	2566124	Sun Life Financial Inc	70.20	613,665.07	63.14	551,969.88	407,854.49	0.9	4.6
6500.00	2897222	Toronto Dominion Bank Ont	84.99	552,428.47	80.95	526,175.00	388,794.47	0.9	4.6
2486.00	2956662	Weston George Ltd	106.03	263,599.18	179.10	445,242.60	328,992.94	0.7	1.5
				3,560,852.87		4,085,256.56	3,018,625.31	6.7	3.0
CASH AND EQUIVALENTS- CAD									
6294.24	cash	Cash Account - CAD	1.00	6,294.24	1.00	6,294.24	4,650.86	0.0	0.0
12980.45	divacc	Dividend Accrual - CA	1.00	12,980.45	1.00	12,980.45	9,591.35	0.0	0.0
				19,274.69		19,274.69	14,242.21	0.0	0.0
Canadian Dollar Total				3,580,127.56		4,104,531.25	3,032,867.51	6.8	3.0

New York City Teachers Retirement System

			Local Currency				Reporting Currency		
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
Danish Krone(FX= 6.8565)									
COMMON STOCKS- DKK									
130.00	4253048	AP Moller-Maersk Ser B DKK	17,865.33	2,322,492.70	12,445.00	1,617,850.00	235,956.86	0.5	20.1
1590.00	b1wt5g2	DSV DKK	1,433.65	2,279,498.34	1,326.50	2,109,135.00	307,608.78	0.7	0.2
4518.00	bhc8x90	Novo-Nordisk AS Dkk0.2 Ser B	502.04	2,268,228.14	1,085.80	4,905,644.40	715,468.33	1.6	0.8
4110.00	b44xtx8	Pandora AS DKK	663.36	2,726,410.94	655.40	2,693,694.00	392,864.34	0.9	2.4
				9,596,630.12		11,326,323.40	1,651,898.32	3.7	3.8
CASH AND EQUIVALENTS- DKK									
434949.84	cash	Cash Account - DKK	1.00	434,949.84	1.00	434,949.84	63,435.67	0.1	0.0
				434,949.84		434,949.84	63,435.67	0.1	0.0
Danish Krone Total				10,031,579.96		11,761,273.24	1,715,333.99	3.8	3.7
Euro(FX= 0.9204)									
COMMON STOCKS- EUR									
42880.00	b01zvz5	Acerinox SA EUR	8.90	381,560.99	9.47	406,245.12	441,364.97	1.0	4.3
749.00	b929f46	ASML Holding NV EUR	417.20	312,486.00	625.20	468,274.80	508,757.11	1.1	0.3
37930.00	bywp840	Banca Mediolanum NPV	8.25	313,112.10	8.36	317,018.94	344,425.20	0.8	5.6
4633.00	5756029	Bayer Motoren Werk EUR	75.75	350,953.16	100.94	467,655.02	508,083.75	1.1	3.5
59640.00	5501906	BBVA (Bilb-Viz-Arg) EUR	5.10	304,093.16	6.57	391,894.44	425,773.68	1.0	1.5
1760.00	4163437	Cap Gemini EUR	173.79	305,874.18	170.75	300,520.00	326,499.93	0.7	1.4
20819.00	5842359	Deutsche Telekom NPV (Regd)	16.03	333,638.51	22.35	465,304.65	505,530.19	1.1	3.1
28850.00	4942904	E.On SE NPV	9.51	274,293.44	11.50	331,775.00	360,456.92	0.8	4.3
4600.00	b13x013	Eiffage EUR	88.46	406,903.18	99.74	458,804.00	498,467.56	1.1	3.1
47289.00	7144569	Enel SPA EUR	5.84	275,971.04	5.63	266,095.20	289,099.11	0.6	5.0
5450.00	b0cch46	Heineken Holding EUR	71.13	387,634.95	84.55	460,797.50	500,633.40	1.1	2.0
31804.00	b288c92	Iberdrola SA EUR	8.29	263,647.49	11.49	365,268.94	396,846.41	0.9	2.8
76892.00	bd2z8s7	Italgas Spa NPV	5.67	436,165.00	5.63	432,517.50	469,908.60	1.0	4.2
4550.00	4497749	KBC Groep NV NPV	68.22	310,391.28	63.30	288,015.00	312,913.87	0.7	3.9
1030.00	4057808	L'Oreal EUR	230.05	236,952.32	411.25	423,587.50	460,206.60	1.0	0.9
840.00	4061412	LVMH Moet Hennessy EUR	637.75	535,709.52	844.40	709,296.00	770,614.57	1.7	0.5
2087.00	4741844	Merck KGAA NPV	125.82	262,588.53	171.55	358,024.85	388,976.06	0.9	0.7

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	
10520.00	bng8pq9	NN Group NV EUR	34.89	367,059.82	33.46	351,999.20	382,429.50	0.9	7.4
23520.00	7107250	Opap(Org Of Footb) EUR (Cr)	12.81	301,208.08	14.79	347,860.80	377,933.33	0.8	5.4
6500.00	4380429	Publicis Groupe SA EUR	56.93	370,057.03	71.78	466,570.00	506,904.93	1.1	3.3
6690.00	5228658	Randstad NV EUR	51.90	347,201.74	54.60	365,274.00	396,851.90	0.9	9.2
13429.00	bywlc68	Relx PLC GBP	19.21	258,028.05	29.79	400,049.91	434,634.19	1.0	1.5
8520.00	5226038	Sampo PLC Ser A NPV	42.81	364,759.48	43.48	370,449.60	402,474.93	0.9	6.6
2158.00	4834108	Schneider Electric EUR	93.96	202,763.81	153.68	331,641.44	360,311.81	0.8	1.5
2960.00	4821100	Solvay SA NPV	106.34	314,765.86	105.35	311,836.00	338,794.19	0.8	2.6
21620.00	bmd8f98	Stellantis NV EUR	15.05	325,421.08	16.73	361,659.36	392,924.78	0.9	6.7
3872.00	5671519	Wolters Kluwer EUR	58.19	225,300.33	116.35	450,507.20	489,453.50	1.1	1.3
				8,768,540.13		10,668,941.97	11,591,271.00	25.9	3.2

CASH AND EQUIVALENTS- EUR

16206.52	divacc	Dividend Accrual - Eu	1.00	16,206.52	1.00	16,206.52	17,607.57	0.0	0.0
				16,206.52		16,206.52	17,607.57	0.0	0.0

Euro Total				8,784,746.65		10,685,148.49	11,608,878.57	25.9	3.2
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Indian Rupee(FX= 82.1825)

COMMON STOCKS- INR

7080.00	bmw4cv8	Eicher Motors Inr1	3,761.63	26,632,328.70	2,948.85	20,877,858.00	254,042.62	0.6	0.7
20546.00	6294896	Hcl Technologies Inr2	690.27	14,182,305.65	1,085.25	22,297,546.50	271,317.45	0.6	0.7
84260.00	6139726	Hindustan Zinc Inr2	350.30	29,515,962.92	293.35	24,717,671.00	300,765.63	0.7	0.0
24110.00	6582483	Sun Pharmaceutical Inr1(Demat)	966.44	23,300,765.38	983.10	23,702,541.00	288,413.48	0.6	1.0
7974.00	b01npj1	Tata Consultancy S Inr1	3,431.14	27,359,903.90	3,205.90	25,563,846.60	311,061.92	0.7	1.0
				120,991,266.55		117,159,463.10	1,425,601.11	3.2	0.7

CASH AND EQUIVALENTS- INR

1752608.00	divacc	Dividend Accrual - In	1.00	1,752,608.00	1.00	1,752,608.00	21,325.81	0.0	0.0
				1,752,608.00		1,752,608.00	21,325.81	0.0	0.0

Indian Rupee Total				122,743,874.55		118,912,071.10	1,446,926.91	3.2	0.7
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Quantity	Symbol	Security	Local Currency				Reporting Currency		Curr. Yield
			Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	
Hong Kong Dollar(FX= 7.8500)									
COMMON STOCKS- HKD									
320400.00	b0y91c1	China National Bui H CNY	9.47	3,035,225.02	6.44	2,063,376.00	262,852.12	0.6	10.8
258360.00	b0b8z18	Cosco Shipping Hld H CNY	12.92	3,339,160.06	8.83	2,281,318.80	290,615.71	0.6	9.9
106180.00	6491318	Kingboard Chemical HKD	36.94	3,921,823.28	24.10	2,558,938.00	325,981.44	0.7	4.1
1185.00	bgjw376	Meituan Dianping USD (A & B Class)	713.69	845,723.59	143.50	170,047.50	21,662.24	0.0	0.0
371700.00	6706250	PICC Property & CA H CNY	7.44	2,766,666.68	8.01	2,977,317.00	379,278.47	0.8	3.9
493590.00	bd8gl18	Postal Savings Ban 'H' Cny1	5.31	2,622,436.82	4.66	2,300,129.40	293,011.98	0.7	4.7
21580.00	6859927	Sun Hung Kai Prop NPV	112.76	2,433,254.24	110.00	2,373,800.00	302,396.83	0.7	4.5
132650.00	b67c2g0	Swire Properties L NPV	22.55	2,990,725.96	20.20	2,679,530.00	341,343.58	0.8	4.3
13650.00	bmmv2k8	Tencent Holdings Ltd Hkd0.00002	331.98	4,531,462.82	385.80	5,266,170.00	670,853.95	1.5	0.3
				26,486,478.47		22,670,626.70	2,887,996.32	6.4	4.5

Hong Kong Dollar Total				26,486,478.47		22,670,626.70	2,887,996.32	6.4	4.5
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Japanese Yen(FX= 133.0900)

COMMON STOCKS- JPY									
4380.00	6870490	Advantest Corp NPV	9,932	43,501,171	12,160	53,260,800	400,186.34	0.9	0.5
9700.00	6132101	Bridgestone Corp NPV	3,653	35,431,361	5,367	52,059,900	391,163.12	0.9	2.0
14230.00	b601qs4	Dai-ichi Life Insurance NPV	3,088	43,940,199	2,435	34,650,050	260,350.51	0.6	2.5
11010.00	byp97j7	Dexerials Corp NPV	3,613	39,776,555	2,688	29,594,880	222,367.42	0.5	2.4
6760.00	b3ff8w8	Hoshizaki Corp NPV	4,130	27,916,631	4,885	33,022,600	248,122.32	0.6	2.5
16040.00	6474535	Japan Tobacco Inc NPV	2,778	44,565,714	2,798	44,879,920	337,214.82	0.8	5.5
28520.00	6569464	Marubeni Corp NPV	1,576	44,934,501	1,796	51,207,660	384,759.64	0.9	1.9
12250.00	b1cwjm5	Nomura Real Estate Inc NPV	3,509	42,987,292	2,930	35,892,500	269,685.93	0.6	2.7
19300.00	6661144	ORIX Corp NPV	2,287	44,140,474	2,177	42,006,450	315,624.39	0.7	4.0
3530.00	6804682	Shionogi & Co NPV	6,349	22,413,275	5,977	21,098,810	158,530.39	0.4	2.0
19060.00	6858946	Sumitomo Corp NPV	2,300	43,828,612	2,341	44,619,460	335,257.80	0.7	3.8
9180.00	6431897	Sumitomo Mitsui Tr NPV	4,837	44,399,246	4,541	41,686,380	313,219.48	0.7	4.4
20790.00	6744294	T&D Holdings Inc NPV	2,076	43,157,646	1,641	34,116,390	256,340.75	0.6	3.8
14900.00	6985264	Yamaha Motor Co NPV	2,901	43,224,283	3,460	51,554,000	387,361.94	0.9	3.3

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
12470.00	b292rc1	ZOZO, Inc.	2,764	34,467,183	3,015	37,597,050	282,493.43	0.6	1.0
				598,684,143		607,246,850	4,562,678.26	10.2	2.8
CASH AND EQUIVALENTS- JPY									
1038420.00	cash	Cash Account - JPY	1	1,038,420	1	1,038,420	7,802.39	0.0	0.0
8013340.00	divacc	Dividend Accrual - Jp	1	8,013,340	1	8,013,340	60,209.93	0.1	0.0
				9,051,760		9,051,760	68,012.32	0.2	0.0
Japanese Yen Total				607,735,903		616,298,610	4,630,690.59	10.3	2.8
Mexican Peso(FX= 18.0560)									
COMMON STOCKS- MXN									
49380.00	2421041	Gpo Fin Banorte NPV Series O	101.34	5,003,994.01	151.90	7,500,822.00	415,419.92	0.9	0.0
				5,003,994.01		7,500,822.00	415,419.92	0.9	0.0
Mexican Peso Total				5,003,994.01		7,500,822.00	415,419.92	0.9	0.0
Qatari Rial(FX= 3.6400)									
COMMON STOCKS- QAR									
80781.00	6673570	INDUSTRIES OF QATA	15.33	1,238,239.75	13.00	1,050,153.00	288,503.57	0.6	4.6
				1,238,239.75		1,050,153.00	288,503.57	0.6	4.6
Qatari Rial Total				1,238,239.75		1,050,153.00	288,503.57	0.6	4.6
Polish Zloty(FX= 4.3080)									
COMMON STOCKS- PLN									
13050.00	5978953	Asseco Poland SA Pln1.00	75.51	985,459.80	76.10	993,105.00	230,523.09	0.5	4.0
				985,459.80		993,105.00	230,523.09	0.5	4.0
Polish Zloty Total				985,459.80		993,105.00	230,523.09	0.5	4.0

Quantity		Symbol	Security	Unit Cost	Local Currency		Reporting Currency			Curr. Yield
					Total Cost	Price	Market Value	Market Value	% Assets	
Norwegian Krone(FX= 10.4731)										
COMMON STOCKS- NOK										
8920.00	7751259		Yara International NOK	475.25	4,239,269.83	453.90	4,048,788.00	386,589.26	0.9	6.6
					4,239,269.83		4,048,788.00	386,589.26	0.9	6.6
Norwegian Krone Total					4,239,269.83		4,048,788.00	386,589.26	0.9	6.6
Turkish Lira(FX= 19.1950)										
COMMON STOCKS- TRY										
31150.00	b03my33		Tofas Otomobil Fab Try1	98.98	3,083,124.81	186.70	5,815,705.00	302,980.20	0.7	0.9
					3,083,124.81		5,815,705.00	302,980.20	0.7	0.9
Turkish Lira Total					3,083,124.81		5,815,705.00	302,980.20	0.7	0.9
Thai Baht(FX= 34.1950)										
COMMON STOCKS- THB										
46500.00	b0166d1		Bumrungrad Hoptl THB (Local)	224.26	10,428,154.80	226.00	10,509,000.00	307,325.63	0.7	1.4
					10,428,154.80		10,509,000.00	307,325.63	0.7	1.4
CASH AND EQUIVALENTS- THB										
98347.50	divacc		Dividend Accrual - Th	1.00	98,347.50	1.00	98,347.50	2,876.08	0.0	0.0
					98,347.50		98,347.50	2,876.08	0.0	0.0
Thai Baht Total					10,526,502.30		10,607,347.50	310,201.71	0.7	1.4
Singapore Dollar(FX= 1.3296)										
COMMON STOCKS- SGD										
209760.00	byyfhz2		Frasers Log & Com NPV Units (REIT)	1.43	300,145.76	1.31	274,785.60	206,675.64	0.5	4.9
					300,145.76		274,785.60	206,675.64	0.5	4.9
Singapore Dollar Total					300,145.76		274,785.60	206,675.64	0.5	4.9

				Local Currency			Reporting Currency		
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
South Korean Won(FX= 1,301.8494)									
COMMON STOCKS- KRW									
43651.00	bb96z33	Jb Financial Group KRW	7,922.16	345,810,164.00	8,740.00	381,509,740.00	293,052.00	0.7	2.1
5260.00	6490928	Kia Motors Corp KRW	79,945.78	420,514,817.00	81,000.00	426,060,000.00	327,272.73	0.7	1.1
11140.00	6505316	KT Corporation KRW	36,401.93	405,517,467.00	29,450.00	328,073,000.00	252,005.22	0.6	3.7
4380.00	6175076	KT&G Corporation KRW	93,224.89	408,325,002.00	83,900.00	367,482,000.00	282,276.76	0.6	5.7
10285.00	6771720	Samsung Electronic KRW	67,406.07	693,271,468.00	64,000.00	658,240,000.00	505,618.93	1.1	2.2
				2,273,438,918.00		2,161,364,740.00	1,660,225.63	3.7	2.8
CASH AND EQUIVALENTS- KRW									
56608050.00	divacc	Dividend Accrual - Kr	1.00	56,608,050.00	1.00	56,608,050.00	43,482.77	0.1	0.0
				56,608,050.00		56,608,050.00	43,482.77	0.1	0.0
South Korean Won Total				2,330,046,968.00		2,217,972,790.00	1,703,708.41	3.8	2.7
Swedish Krona(FX= 10.3696)									
COMMON STOCKS- SEK									
28480.00	4813345	Skand Enskilda Bkn Ser A NPV	116.55	3,319,461.76	114.35	3,256,688.00	314,062.62	0.7	5.2
				3,319,461.76		3,256,688.00	314,062.62	0.7	5.2
Swedish Krona Total				3,319,461.76		3,256,688.00	314,062.62	0.7	5.2
Swiss Franc(FX= 0.9136)									
COMMON STOCKS- CHF									
1280.00	b142s60	Kuehne&Nagel Intl Chf1 (Regd)	243.67	311,903.63	271.90	348,032.00	380,966.56	0.9	2.2
6217.00	7123870	Nestle SA CHF (Regd)	103.63	644,252.38	111.46	692,946.82	758,520.96	1.7	2.4
5916.00	7103065	Novartis AG CHF (Regd)	83.79	495,712.50	83.76	495,524.16	542,416.03	1.2	3.4
1660.00	7110388	Roche Holdings AG Genusscheine NPV	274.54	455,742.36	260.95	433,177.00	474,168.90	1.1	3.3
26266.00	brjl176	UBS Group AG CHF (Regd)	13.59	356,880.25	19.29	506,671.14	554,617.85	1.2	2.4

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
1230.00	5983816	Zurich Insurance CHF	337.46	415,079.46	437.70	538,371.00	589,317.50	1.3	4.3
				2,679,570.58		3,014,722.12	3,300,007.79	7.4	3.0
Swiss Franc Total				2,679,570.58		3,014,722.12	3,300,007.79	7.4	3.0
Taiwan Dollar(FX= 30.4475)									
COMMON STOCKS- TWD									
33820.00	6324500	Evergreen Marine C TWD	181.07	6,123,716.00	158.50	5,360,470.00	176,056.16	0.4	11.4
70600.00	6336055	Feng Tay Entrprise TWD	192.22	13,570,578.00	193.00	13,625,800.00	447,517.86	1.0	2.1
13260.00	6372480	Mediatek Inc TWD	733.32	9,723,869.00	787.00	10,435,620.00	342,741.44	0.8	9.3
41550.00	b118753	Nan Ya Printed Cir TWD	269.14	11,182,905.93	283.00	11,758,650.00	386,194.27	0.9	3.5
25410.00	6346333	Novatek Microelect TWD	401.61	10,204,942.00	431.50	10,964,415.00	360,108.88	0.8	2.0
45720.00	6889106	Taiwan Semicon Man TWD	334.44	15,290,720.00	533.00	24,368,760.00	800,353.40	1.8	2.1
				66,096,730.93		76,513,715.00	2,512,972.00	5.6	3.9
CASH AND EQUIVALENTS- TWD									
0.87	cash	Cash Account - TWD	1.00	0.87	1.00	0.87	0.03	0.0	0.0
99320.22	divacc	Dividend Accrual - TW	1.00	99,320.22	1.00	99,320.22	3,262.02	0.0	0.0
				99,321.09		99,321.09	3,262.04	0.0	0.0
Taiwan Dollar Total				66,196,052.02		76,613,036.09	2,516,234.05	5.6	3.9

			Local Currency				Reporting Currency		
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
South African Rand(FX= 17.7425)									
COMMON STOCKS- ZAR									
2170.00	6622691	Naspers N ZAR	2,546.82	5,526,598.36	3,292.96	7,145,723.20	402,746.13	0.9	0.2
29639.00	b030gj7	Standard Bank Gr Ltd ZAR	182.43	5,407,026.31	172.81	5,121,915.59	288,680.60	0.6	5.0
				10,933,624.67		12,267,638.79	691,426.73	1.5	2.2
South African Rand Total				10,933,624.67		12,267,638.79	691,426.73	1.5	2.2
Total Portfolio				3,229,383,678.44			44,786,477.57	100.0	3.1

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

Ex-Date	Pay-Date	Symbol	Security	Amount
COMMON STOCKS				
3/6/2023	3/28/2023	yumc	Yum China Holdings Inc	748.80
				748.80
COMMON STOCKS- AUD				
3/2/2023	4/13/2023	6981239	Woolworths Group Ltd NPV	4,230.70
3/7/2023	3/22/2023	6821120	Sonic Healthcare NPV	3,687.62
				7,918.32
COMMON STOCKS- GBP				
3/2/2023	4/13/2023	0237400	Diageo Ord Gbp0.28 101/108	3,302.28
3/2/2023	4/7/2023	b1n7z09	Safestore Holdings GBP	3,760.50
3/9/2023	4/20/2023	0718875	Rio Tinto GBP	13,309.69
				20,372.47
COMMON STOCKS- CAD				
3/14/2023	4/1/2023	2956662	Weston George Ltd	1,199.78
3/22/2023	4/6/2023	bl56kn2	Alimentation Couche-Tard Inc	914.02
3/24/2023	5/1/2023	2077303	National Bank Cand Montreal Qu	3,326.62
3/27/2023	4/28/2023	2170525	Canadian Imperial Bank Comm Toronto O	4,020.58
				9,461.00
COMMON STOCKS- DKK				
3/17/2023	3/21/2023	b1wt5g2	DSV DKK	1,477.81
3/17/2023	3/21/2023	b44tx8	Pandora AS DKK	9,403.08
3/21/2023	3/21/2023	b1wt5g2	DSV DKK	-403.64
3/21/2023	3/21/2023	b44tx8	Pandora AS DKK	-2,568.27
3/24/2023	3/28/2023	bhc8x90	Novo-Nordisk AS Dkk0.2 Ser B	5,317.71
3/28/2023	3/28/2023	bhc8x90	Novo-Nordisk AS Dkk0.2 Ser B	-1,445.53
3/29/2023	3/31/2023	4253048	AP Moller-Maersk Ser B DKK	59,328.45
				71,109.63
COMMON STOCKS- EUR				
3/30/2023	4/4/2023	5228658	Randstad NV EUR	17,686.18

Ex-Date	Pay-Date	Symbol	Security	Amount
				17,686.18
COMMON STOCKS- INR				
3/29/2023	4/20/2023	6139726	Hindustan Zinc Inr2	21,284.37
				21,284.37
COMMON STOCKS- HKD				
3/8/2023	3/16/2023	6859927	Sun Hung Kai Prop NPV	3,436.35
				3,436.35
COMMON STOCKS- JPY				
3/8/2023	3/8/2023	b3ff8w8	Hoshizaki Corp NPV	428.03
3/23/2023	3/23/2023	6985264	Yamaha Motor Co NPV	984.77
3/27/2023	3/27/2023	6499550	Kyowa Hakko Kirin NPV	238.60
3/29/2023	3/29/2023	6132101	Bridgestone Corp NPV	316.97
3/30/2023	6/26/2023	6431897	Sumitomo Mitsui Tr NPV	6,915.78
3/30/2023	6/6/2023	6569464	Marubeni Corp NPV	8,701.67
3/30/2023	6/3/2023	6661144	ORIX Corp NPV	6,222.99
3/30/2023	6/29/2023	6744294	T&D Holdings Inc NPV	4,855.28
3/30/2023	6/24/2023	6804682	Shionogi & Co NPV	1,595.60
3/30/2023	6/27/2023	6858946	Sumitomo Corp NPV	8,256.37
3/30/2023	6/5/2023	6870490	Advantest Corp NPV	2,309.78
3/30/2023	6/6/2023	b1cwjm5	Nomura Real Estate Inc NPV	5,537.14
3/30/2023	6/29/2023	b292rc1	ZOZO, Inc.	3,851.66
3/30/2023	6/21/2023	b601qs4	Dai-Ichi Life Insurance NPV	9,219.38
3/30/2023	6/20/2023	byp97j7	Dexerials Corp NPV	2,903.04
				62,337.07
COMMON STOCKS- QAR				
3/16/2023	3/16/2023	6673570	INDUSTRIES OF QATA	24,400.11
				24,400.11
COMMON STOCKS- TRY				
3/21/2023	3/23/2023	b03my33	Tofas Otomobil Fab Try1	9,823.53

Ex-Date	Pay-Date	Symbol	Security	Amount
3/23/2023	3/23/2023	b03my33	Tofas Otomobil Fab Try1	-981.28
				8,842.25
COMMON STOCKS- THB				
3/13/2023	5/10/2023	b0166d1	Bumrungrad Hoptl THB (Local)	2,842.41
				2,842.41
COMMON STOCKS- KRW				
3/30/2023	5/17/2023	6771720	Samsung Electronic KRW	2,857.93
				2,857.93
COMMON STOCKS- CHF				
3/9/2023	3/13/2023	7103065	Novartis AG CHF (Regd)	-7,072.55
3/9/2023	3/13/2023	7103065	Novartis AG CHF (Regd)	20,207.29
3/16/2023	3/20/2023	7110388	Roche Holdings AG Genusscheine NPV	16,960.64
3/20/2023	3/20/2023	7110388	Roche Holdings AG Genusscheine NPV	-5,954.80
				24,140.58
COMMON STOCKS- TWD				
3/16/2023	4/13/2023	6889106	Taiwan Semicon Man TWD	3,242.63
				3,242.63
AMERICAN DEPOSITORY RECEIPTS				
3/8/2023	3/24/2023	ntes	Netease Inc Sp ADR	1,069.20
3/24/2023	3/24/2023	ntes	Netease Inc Sp ADR	-9.90
				1,059.30
CASH AND EQUIVALENTS				
3/1/2023	3/1/2023	cash	Cash Account - USD	4,908.26
				4,908.26
NET INCOME				286,647.66