



ATIVO
CAPITAL

Monthly Report

Account

New York City Teachers Retirement System

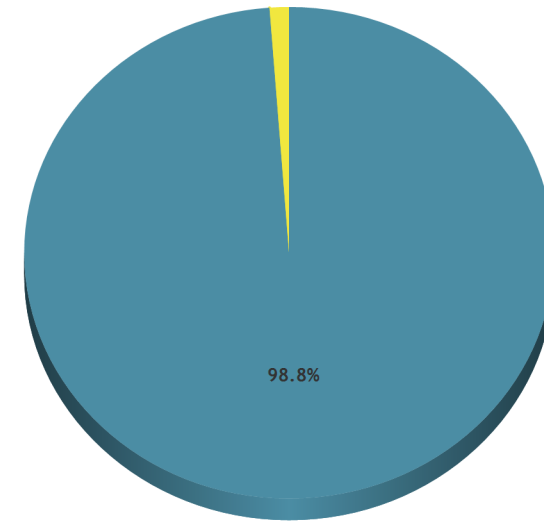
3/31/2024



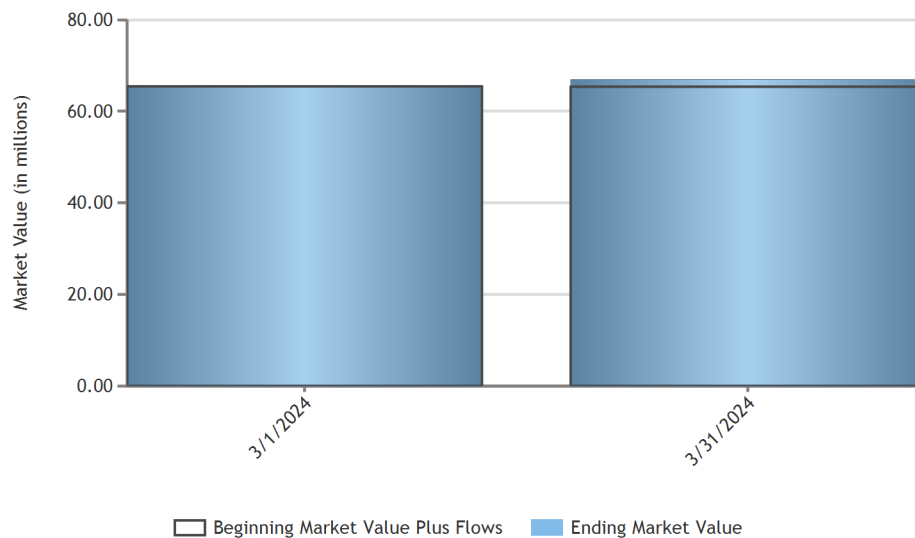
Activity Summary

	Month to Date	Year to Date
Beginning Value	65,129,773.87	49,821,264.69
Net Contributions/Withdrawals	-71,181.54	12,928,411.73
Realized Gains	-57,580.58	-544,765.98
Unrealized Gains	1,559,822.32	4,213,746.47
Income Received	356,015.32	498,192.48
Ending Value	66,916,849.39	66,916,849.39

Portfolio Allocation as of 3/31/2024

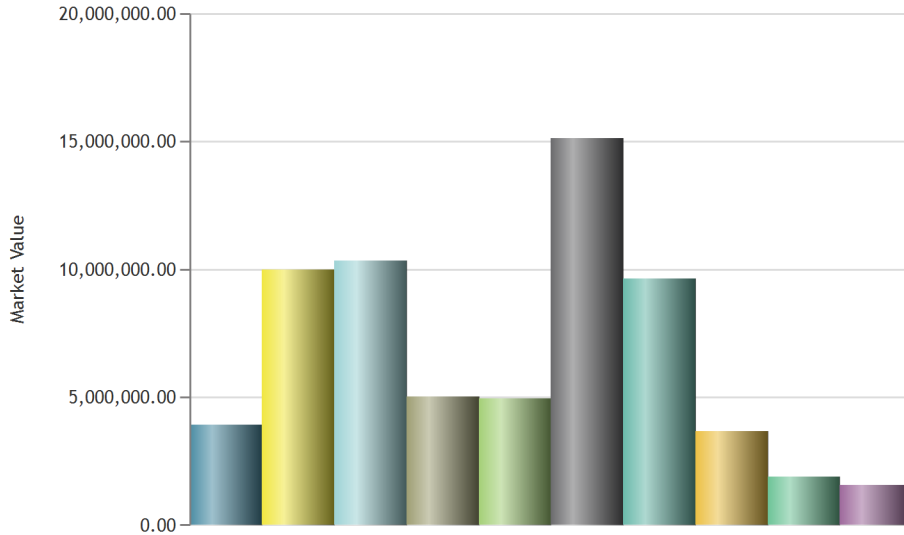


Change in Portfolio



Asset Class	Market Value	% Assets	Curr. Yield
Equities	66,129,749.39	98.8	3.1
Cash and Equivalents	787,100.00	1.2	1.8
Total	66,916,849.39	100.0	3.1

Portfolio Allocation as of 3/31/2024

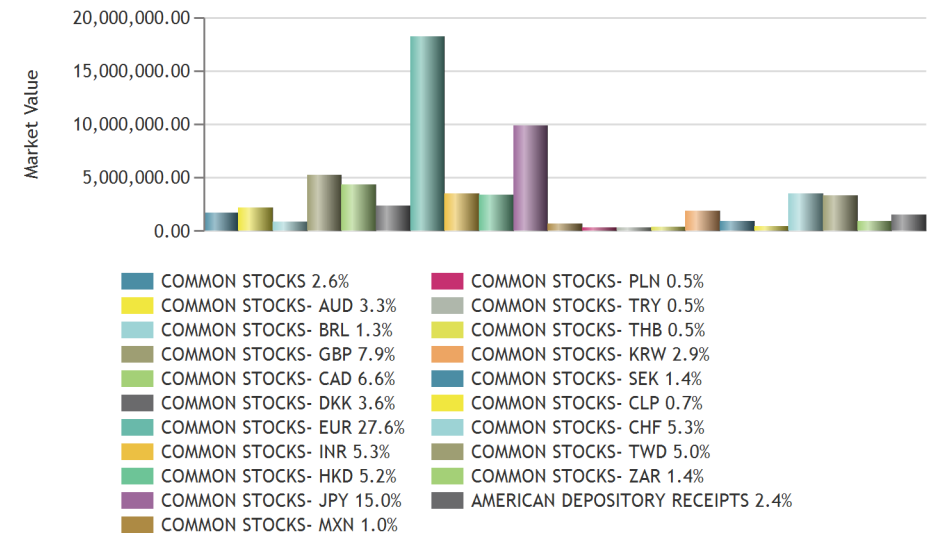


Industry Sector	Market Value	% Equity	% Assets
MATERIALS	3,912,582.90	5.9	5.8
INDUSTRIALS	9,994,342.56	15.1	14.9
CONSUMER DISCRETIONARY	10,349,786.35	15.7	15.5
CONSUMER STAPLES	5,013,193.59	7.6	7.5
HEALTHCARE	4,953,779.68	7.5	7.4
FINANCIALS	15,135,724.60	22.9	22.6
INFORMATION TECHNOLOGY	9,634,705.76	14.6	14.4
COMMUNICATION SERVICES	3,671,357.42	5.6	5.5
UTILITIES	1,900,117.22	2.9	2.8
REAL ESTATE	1,564,159.30	2.4	2.3
Equity Total	66,129,749.39	100.0	98.8

Top 10 Holdings

Symbol	Security	Market Value	% Assets
6889106	Taiwan Semicon Man TWD	1,638,739.39	2.4
bp6kmj1	Novo Nordisk As Ser'b'dkk0.1	1,429,935.25	2.1
b929f46	ASML Holding NV EUR	1,309,499.68	2.0
bmmv2k8	Tencent Holdings Ltd Hkd0.00002	973,532.57	1.5
4061412	LVMH Moet Hennessy EUR	954,419.68	1.4
5501906	BBVA (Bilb-Viz-Arg) EUR	898,293.82	1.3
7103065	Novartis AG CHF (Regd)	810,551.48	1.2
7123870	Nestle SA CHF (Regd)	803,356.00	1.2
6771720	Samsung Electronic KRW	794,773.63	1.2
4380429	Publicis Groupe SA EUR	787,947.42	1.2
Top 10 Holdings Total		10,401,048.92	15.5

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	164.01	652,103.76	652,103.76	1.0	0.0
2510.00	bap	Credicorp Ltd	147.02	369,027.98	169.43	425,269.30	425,269.30	0.6	4.0
1970.00	iclr	Icon PLC	251.14	494,736.94	335.95	661,821.50	661,821.50	1.0	0.0
				1,370,157.26		1,739,194.56	1,739,194.56	2.6	1.0
AMERICAN DEPOSITORY RECEIPTS									
3232.00	baba	Alibaba Group Holding Ltd Sp ADS	197.49	638,276.72	72.36	233,867.52	233,867.52	0.3	1.4
8500.00	rdy	Dr Reddys Laboratories Ltd ADR	57.47	488,527.28	73.35	623,475.00	623,475.00	0.9	0.6
3960.00	ntes	Netease Inc Sp ADR	73.00	289,077.92	103.47	409,741.20	409,741.20	0.6	2.5
17480.00	vips	Vipshop Holdings Limited Sponsored ADSA	11.20	195,837.27	16.55	289,294.00	289,294.00	0.4	2.5
				1,611,719.19		1,556,377.72	1,556,377.72	2.3	1.5
CASH AND EQUIVALENTS									
	cash	Cash Account - USD		440,557.55		440,557.55	440,557.55	0.7	3.2
	divacc	Dividend Accrual - US		12,117.20		12,117.20	12,117.20	0.0	0.0
				452,674.75		452,674.75	452,674.75	0.7	3.1
US Dollar Total				3,434,551.20		3,748,247.03	3,748,247.03	5.6	1.5
Australian Dollar(FX= 1.5328)									
COMMON STOCKS- AUD									
28420.00	6065586	Aust & NZ Bank Group NPV	25.78	732,737.91	29.40	835,548.00	545,111.50	0.8	5.3
39501.00	6086253	Fortescue Metals G NPV	17.15	677,601.27	25.70	1,015,175.70	662,300.61	1.0	8.1
22670.00	b03fyz4	Goodman Group NPV (Stapled Units)	21.49	487,130.05	33.81	766,472.70	500,046.78	0.7	0.9
3670.00	b28ytc2	Macquarie Group Ltd NPV	169.78	623,074.54	199.70	732,899.00	478,143.30	0.7	3.1
				2,520,543.77		3,350,095.40	2,185,602.18	3.3	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									
42661.08	cash	Cash Account - AUD	1.00	42,661.08	1.00	42,661.08	27,832.09	0.0	0.0
				42,661.08		42,661.08	27,832.09	0.0	0.0
Australian Dollar Total				2,563,204.85		3,392,756.48	2,213,434.27	3.3	4.6
Brazilian Real(FX= 5.0056)									
COMMON STOCKS- BRL									
57980.00	b9n3sq0	BB Seguridade Part NPV	36.21	2,099,424.42	32.52	1,885,509.60	376,683.80	0.6	8.8
101710.00	bpblv81	Vibra Energia SA NPV	25.09	2,551,943.58	25.01	2,543,767.10	508,189.33	0.8	0.0
				4,651,368.00		4,429,276.70	884,873.13	1.3	3.8
Brazilian Real Total				4,651,368.00		4,429,276.70	884,873.13	1.3	3.8
British Pound Sterling(FX= 0.7916)									
COMMON STOCKS- GBP									
5010.00	0989529	AstraZeneca USD	108.87	545,463.00	106.78	534,967.80	675,798.03	1.0	2.1
64833.00	bvyvfw2	Auto Trader Group GBP	5.58	361,731.46	7.00	453,960.67	573,465.77	0.9	1.0
11360.00	0237400	Diageo Ord Gbp0.28 101/108	35.60	404,432.76	29.26	332,336.80	419,824.43	0.6	3.5
13408.00	b19nlv4	Experian Ord USD	23.24	311,658.46	34.54	463,112.32	585,026.60	0.9	1.3
61700.00	b17bbq5	Investec Ord GBP	5.37	331,318.28	5.32	327,997.20	414,342.43	0.6	5.2
122963.00	0560399	Legal & General Gp Ord GBP	2.77	340,001.90	2.54	312,817.87	395,167.15	0.6	8.0
6620.00	3208986	Next GBP	65.49	433,553.05	92.32	611,158.40	772,045.80	1.2	2.2
38270.00	0677608	Pearson Ord GBP	10.29	393,853.03	10.42	398,773.40	503,750.46	0.8	2.2
7629.00	0718875	Rio Tinto GBP	48.21	367,817.23	50.17	382,746.93	483,505.03	0.7	6.8
8240.00	b10rzp7	Unilever PLC GBP	41.39	341,031.24	39.76	327,581.20	413,816.92	0.6	3.7
				3,830,860.40		4,145,452.59	5,236,742.62	7.8	3.3

Quantity	Symbol	Security	Unit Cost	Local Currency		Reporting Currency			Curr. Yield
				Total Cost	Price	Market Value	Market Value	% Assets	
CASH AND EQUIVALENTS- GBP									
25739.19	divacc	Dividend Accrual - GB	1.00	25,739.19	1.00	25,739.19	32,515.03	0.0	0.0
				25,739.19		25,739.19	32,515.03	0.0	0.0
British Pound Sterling Total				3,856,599.59		4,171,191.78	5,269,257.65	7.9	3.3
Canadian Dollar(FX= 1.3533)									
COMMON STOCKS- CAD									
11359.00	bl56kn2	Alimentation Couche-Tard Inc	55.06	625,383.52	77.31	878,164.29	648,929.83	1.0	0.9
8180.00	2170525	Canadian Imperial Bank Comm Toronto O	61.98	506,981.87	68.67	561,720.60	415,090.04	0.6	5.2
5636.00	bj2l575	CGI Inc Cl A	95.18	536,431.03	149.44	842,243.84	622,385.99	0.9	0.0
5919.00	2077303	National Bank Cand Montreal Qu	103.04	609,896.35	114.06	675,121.14	498,888.70	0.7	3.7
6618.00	2754383	Royal Bank of Canada Montreal Que	115.19	762,328.29	136.62	904,151.16	668,133.13	1.0	4.0
11042.00	2566124	Sun Life Financial Inc	69.75	770,158.22	73.91	816,114.22	603,077.20	0.9	4.2
8200.00	2897222	Toronto Dominion Bank Ont	83.98	688,638.33	81.75	670,350.00	495,363.01	0.7	4.8
3186.00	2956662	Weston George Ltd	120.44	383,724.29	183.01	583,069.86	430,866.33	0.6	1.6
				4,883,541.90		5,930,935.11	4,382,734.24	6.5	2.9
CASH AND EQUIVALENTS- CAD									
8612.76	cash	Cash Account - CAD	1.00	8,612.76	1.00	8,612.76	6,364.50	0.0	0.0
17895.59	divacc	Dividend Accrual - CA	1.00	17,895.59	1.00	17,895.59	13,224.16	0.0	0.0
				26,508.35		26,508.35	19,588.66	0.0	0.0
Canadian Dollar Total				4,910,050.25		5,957,443.46	4,402,322.90	6.6	2.9

			Local Currency				Reporting Currency		
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
Danish Krone(FX= 6.9065)									
COMMON STOCKS- DKK									
1990.00	b1wt5g2	DSV DKK	1,399.49	2,784,976.28	1,122.00	2,232,780.00	323,286.76	0.5	0.2
11206.00	bp6kmj1	Novo Nordisk As Ser'b'dkk0.1	427.02	4,785,150.18	881.30	9,875,847.80	1,429,935.25	2.1	1.1
3890.00	b44txx8	Pandora AS DKK	750.20	2,918,296.24	1,114.50	4,335,405.00	627,728.23	0.9	1.6
				10,488,422.70		16,444,032.80	2,380,950.24	3.6	1.1
CASH AND EQUIVALENTS- DKK									
113637.93	cash	Cash Account - DKK	1.00	113,637.93	1.00	113,637.93	16,453.77	0.0	0.0
				113,637.93		113,637.93	16,453.77	0.0	0.0
Danish Krone Total				10,602,060.63		16,557,670.73	2,397,404.00	3.6	1.1
Euro(FX= 0.9259)									
COMMON STOCKS- EUR									
11470.00	b01flq6	ACS Actividades Co EUR	40.12	460,198.84	38.78	444,806.60	480,391.09	0.7	4.1
1870.00	5231485	Allianz SE NPV (Regd) (Vinkuliert)	223.96	418,805.22	277.80	519,486.00	561,044.84	0.8	5.0
1359.00	b929f46	ASML Holding NV EUR	578.11	785,647.19	892.20	1,212,499.80	1,309,499.68	2.0	0.7
47930.00	bywp840	Banca Mediolanum NPV	8.45	404,952.81	10.18	487,927.40	526,961.55	0.8	6.9
4483.00	5756029	Bayer Motoren Werk EUR	80.11	359,118.28	106.96	479,501.68	517,861.77	0.8	5.6
75340.00	5501906	BBVA (Bilb-Viz-Arg) EUR	5.73	431,403.34	11.04	831,753.60	898,293.82	1.3	4.0
2260.00	4163437	Cap Gemini EUR	178.77	404,015.97	213.30	482,058.00	520,622.60	0.8	1.6
510.00	4061393	Christian Dior SE EUR	786.83	401,281.78	776.50	396,015.00	427,696.17	0.6	1.7
12650.00	5806225	Colruyt Group NV NPV	43.38	548,812.22	42.82	541,673.00	585,006.79	0.9	0.0
23189.00	5842359	Deutsche Telekom NPV (Regd)	17.54	406,645.43	22.50	521,752.50	563,492.65	0.8	3.1
4920.00	b13x013	Eiffage EUR	90.46	445,059.42	105.15	517,338.00	558,725.00	0.8	3.9
6850.00	b0cch46	Heineken Holding EUR	72.20	494,538.67	74.80	512,380.00	553,370.36	0.8	2.3
40204.00	b288c92	Iberdrola SA EUR	8.92	358,742.70	11.50	462,144.98	499,116.54	0.7	1.5
10420.00	5889505	Infineon Technology Ord NPV (Regd)	37.44	390,080.51	31.52	328,386.30	354,657.18	0.5	0.9
30720.00	bz57390	ING Groep NV EUR	13.16	404,362.53	15.25	468,357.12	505,825.65	0.8	7.3
88412.00	bd2z8s7	Italgas Spa NPV	5.58	493,742.96	5.40	477,424.80	515,618.74	0.8	6.5
5750.00	4497749	KBC Groep NV NPV	66.13	380,240.52	69.42	399,165.00	431,098.17	0.6	4.2

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
1300.00	4057808	L'Oreal EUR	276.43	359,357.45	438.65	570,245.00	615,864.55	0.9	1.5
1060.00	4061412	LVMH Moet Hennessy EUR	680.77	721,614.47	833.70	883,722.00	954,419.68	1.4	1.6
6280.00	5529027	Mercedes-Benz Group AG	72.59	455,878.10	73.81	463,526.80	500,608.90	0.7	7.2
29720.00	7107250	Opap(Org Of Footb) EUR (Cr)	13.47	400,243.92	16.68	495,729.60	535,387.93	0.8	11.1
7220.00	4380429	Publicis Groupe SA EUR	63.65	459,553.69	101.05	729,581.00	787,947.42	1.2	3.4
8490.00	5228658	Randstad NV EUR	51.72	439,075.73	48.92	415,330.80	448,557.23	0.7	4.7
15239.00	bywlc68	Relx PLC GBP	23.72	361,427.73	40.15	611,845.85	660,793.47	1.0	1.5
2758.00	4834108	Schneider Electric EUR	112.33	309,809.98	209.65	578,214.70	624,471.83	0.9	1.7
3310.00	5727973	Siemens AG NPV (Regd)	184.08	609,290.09	176.96	585,737.60	632,596.56	0.9	2.1
27320.00	bmd8f98	Stellantis NV EUR	16.05	438,392.14	26.33	719,199.00	776,734.86	1.2	0.0
18840.00	bymxps7	UniCredit SpA NPV	19.97	376,322.32	35.18	662,697.00	715,712.70	1.1	5.1
3740.00	b1xh026	Vinci EUR	109.76	410,489.51	118.76	444,162.40	479,695.35	0.7	3.8
4432.00	5671519	Wolters Kluwer EUR	75.43	334,323.00	145.20	643,526.40	695,008.46	1.0	1.4
				13,263,426.52		16,886,187.93	18,237,081.51	27.3	3.2

CASH AND EQUIVALENTS- EUR

16453.62	divacc	Dividend Accrual - Eu	1.00	16,453.62	1.00	16,453.62	17,769.91	0.0	0.0
				16,453.62		16,453.62	17,769.91	0.0	0.0

Euro Total				13,279,880.14		16,902,641.55	18,254,851.41	27.3	3.2
-------------------	--	--	--	----------------------	--	----------------------	----------------------	-------------	------------

Indian Rupee(FX= 83.4025)

COMMON STOCKS- INR

6580.00	b2qkxw0	Bajaj Auto Ltd INR	7,156.22	47,087,930.67	9,148.15	60,194,827.00	721,738.88	1.1	0.7
25946.00	6294896	Hcl Technologies Inr2	872.80	22,645,789.75	1,543.55	40,048,948.30	480,188.82	0.7	3.4
18780.00	br56kd4	Hindustan Aeronaut Inr5(Post Subd)	2,193.05	41,185,487.59	3,327.00	62,481,060.00	749,150.92	1.1	1.7
9430.00	b992pt3	Pi Industries Inr1	3,761.53	35,471,252.83	3,867.55	36,470,996.50	437,289.01	0.7	0.3
9740.00	b15t569	Siemens India Ltd Inr2 (Post Subdivision)	3,756.64	36,589,702.80	5,374.05	52,343,247.00	627,598.06	0.9	0.2

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
10074.00	b01npj1	Tata Consultancy S Inr1	3,528.47	35,545,842.40	3,876.30	39,049,846.20	468,209.54	0.7	1.8
				218,526,006.04		290,588,925.00	3,484,175.23	5.2	1.3
Indian Rupee Total				218,526,006.04		290,588,925.00	3,484,175.23	5.2	1.3

Hong Kong Dollar(FX= 7.8264)

COMMON STOCKS- HKD

1036500.00	b154564	Bank of China Ltd H CNY	3.21	3,331,782.98	3.23	3,347,895.00	427,766.74	0.6	7.3
326160.00	b0b8z18	Cosco Shipping Hld H CNY	11.87	3,871,050.84	8.23	2,684,296.80	342,977.57	0.5	9.0
398150.00	6218089	Lenovo Group Ltd NPV	9.26	3,686,245.33	9.07	3,611,220.50	461,412.33	0.7	3.1
452160.00	6706250	PICC Property & CA H CNY	7.89	3,566,785.74	10.32	4,666,291.20	596,220.66	0.9	4.7
27280.00	6859927	Sun Hung Kai Prop NPV	104.89	2,861,363.85	75.45	2,058,276.00	262,989.73	0.4	6.2
167550.00	b67c2g0	Swire Properties L NPV	20.97	3,513,640.75	16.44	2,754,522.00	351,950.37	0.5	6.4
25080.00	bmmv2k8	Tencent Holdings Ltd Hkd0.00002	314.71	7,892,996.91	303.80	7,619,304.00	973,532.57	1.5	1.1
				28,723,866.40		26,741,805.50	3,416,849.98	5.1	4.5
Hong Kong Dollar Total				28,723,866.40		26,741,805.50	3,416,849.98	5.1	4.5

Japanese Yen(FX= 151.3450)

COMMON STOCKS- JPY

77590.00	6054603	Asahi Kasei Corp NPV	1,110	86,158,290	1,112	86,280,080	570,088.74	0.9	3.2
12300.00	6132101	Bridgestone Corp NPV	4,200	51,662,526	6,656	81,868,800	540,941.56	0.8	3.2
41760.00	6435145	Honda Motor Co NPV	1,481	61,846,501	1,891	78,968,160	521,775.81	0.8	5.9
20240.00	6474535	Japan Tobacco Inc NPV	2,999	60,705,452	4,054	82,052,960	542,158.38	0.8	4.8
32650.00	6569464	Marubeni Corp NPV	1,764	57,593,854	2,629	85,836,850	567,160.13	0.8	1.3
89360.00	b0jqtj0	Mitsubishi Chem Gp NPV	899	80,307,864	916	81,853,760	540,842.18	0.8	3.5
69220.00	6268976	Mitsubishi UFJ Lea NPV	952	65,872,784	1,070	74,065,400	489,381.22	0.7	2.9
15180.00	6597302	Mitsui & Co NPV	4,453	67,590,074	7,106	107,869,080	712,736.33	1.1	1.1

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
19960.00	6597368	Mitsui Chemicals NPV	4,396	87,743,334	4,331	86,446,760	571,190.06	0.9	3.2
36150.00	b2q4cs1	MS&AD Insurance Group Holdings NPV	1,806	65,279,280	2,711	98,002,650	647,544.68	1.0	3.0
7110.00	6641801	Nitto Denko Corp NPV	11,086	78,824,132	13,780	97,975,800	647,367.27	1.0	1.9
15450.00	b1cwjm5	Nomura Real Estate Inc NPV	3,610	55,767,483	4,400	67,980,000	449,172.42	0.7	1.8
24400.00	6661144	ORIX Corp NPV	2,390	58,312,612	3,299	80,495,600	531,868.25	0.8	2.7
4430.00	6804682	Shionogi & Co NPV	6,541	28,978,286	7,750	34,332,500	226,849.25	0.3	1.5
24060.00	6858946	Sumitomo Corp NPV	2,510	60,400,673	3,652	87,867,120	580,574.98	0.9	2.5
3000.00	6895675	Tokyo Electron NPV	22,351	67,052,072	39,570	118,710,000	784,366.84	1.2	0.9
19500.00	6895448	Tokyo Gas Co NPV	2,986	58,236,692	3,511	68,464,500	452,373.72	0.7	2.0
56500.00	6985264	Yamaha Motor Co NPV	1,054	59,524,966	1,424	80,427,750	531,419.93	0.8	3.5
				1,151,856,875		1,499,497,770	9,907,811.75	14.8	2.7

CASH AND EQUIVALENTS- JPY

970000.00	cash	Cash Account - JPY	1	970,000	1	970,000	6,409.20	0.0	0.0
17243155.00	divacc	Dividend Accrual - Jp	1	17,243,155	1	17,243,155	113,932.77	0.2	0.0
				18,213,155		18,213,155	120,341.97	0.2	0.0

Japanese Yen Total				1,170,070,030		1,517,710,925	10,028,153.72	15.0	2.7
---------------------------	--	--	--	----------------------	--	----------------------	----------------------	-------------	------------

Mexican Peso(FX= 16.6217)

COMMON STOCKS- MXN

62380.00	2421041	Gpo Fin Banorte NPV Series O	114.29	7,129,393.33	176.37	11,001,960.60	661,901.46	1.0	0.0
				7,129,393.33		11,001,960.60	661,901.46	1.0	0.0

Mexican Peso Total				7,129,393.33		11,001,960.60	661,901.46	1.0	0.0
---------------------------	--	--	--	---------------------	--	----------------------	-------------------	------------	------------

Quantity		Symbol	Security	Unit Cost	Local Currency		Reporting Currency			Curr. Yield
					Total Cost	Price	Market Value	Market Value	% Assets	
Polish Zloty(FX= 3.9877)										
COMMON STOCKS- PLN										
16450.00	5978953		Asseco Poland SA Pln1.00	74.57	1,226,667.80	77.50	1,274,875.00	319,697.82	0.5	4.7
					1,226,667.80		1,274,875.00	319,697.82	0.5	4.7
Polish Zloty Total					1,226,667.80		1,274,875.00	319,697.82	0.5	4.7
Turkish Lira(FX= 32.3520)										
COMMON STOCKS- TRY										
39350.00	b03my33		Tofas Otomobil Fab Try1	126.82	4,990,282.96	277.00	10,899,950.00	336,917.35	0.5	7.2
					4,990,282.96		10,899,950.00	336,917.35	0.5	7.2
Turkish Lira Total					4,990,282.96		10,899,950.00	336,917.35	0.5	7.2
Thai Baht(FX= 36.4875)										
COMMON STOCKS- THB										
192050.00	bxxld77		Intouch Holdings P Thb1 (Local)	75.33	14,466,291.95	69.00	13,251,450.00	363,177.80	0.5	4.6
					14,466,291.95		13,251,450.00	363,177.80	0.5	4.6
CASH AND EQUIVALENTS- THB										
460251.00	divacc		Dividend Accrual - Th	1.00	460,251.00	1.00	460,251.00	12,613.94	0.0	0.0
					460,251.00		460,251.00	12,613.94	0.0	0.0
Thai Baht Total					14,926,542.95		13,711,701.00	375,791.74	0.6	4.4
South Korean Won(FX= 1,346.2502)										
COMMON STOCKS- KRW										
55151.00	bb96z33		Jb Financial Group KRW	8,492.37	468,362,586.00	13,200.00	727,993,200.00	540,756.32	0.8	6.5
6820.00	6490928		Kia Motors Corp KRW	81,529.10	556,028,485.00	110,200.00	751,564,000.00	558,264.81	0.8	5.1
12985.00	6771720		Samsung Electronic KRW	68,455.86	888,899,369.00	82,400.00	1,069,964,000.00	794,773.63	1.2	1.7
					1,913,290,440.00		2,549,521,200.00	1,893,794.76	2.8	4.1

Quantity		Symbol	Security	Local Currency			Reporting Currency		
				Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets
CASH AND EQUIVALENTS- KRW									
71501255.00	divacc	Dividend Accrual - Kr	1.00	71,501,255.00	1.00	71,501,255.00	53,111.42	0.1	0.0
				71,501,255.00		71,501,255.00	53,111.42	0.1	0.0
South Korean Won Total				1,984,791,695.00		2,621,022,455.00	1,946,906.19	2.9	4.0
Swedish Krona(FX= 10.6926)									
COMMON STOCKS- SEK									
35980.00	4813345	Skand Enskilda Bkn Ser A NPV	121.14	4,358,495.81	144.95	5,215,301.00	487,748.63	0.7	5.9
16860.00	b1qh830	Volvo Ab Ser B NPV	304.70	5,137,250.11	290.10	4,891,086.00	457,427.19	0.7	6.2
				9,495,745.92		10,106,387.00	945,175.82	1.4	6.0
CASH AND EQUIVALENTS- SEK									
303480.00	divacc	Dividend Accrual - SE	1.00	303,480.00	1.00	303,480.00	28,382.25	0.0	0.0
				303,480.00		303,480.00	28,382.25	0.0	0.0
Swedish Krona Total				9,799,225.92		10,409,867.00	973,558.07	1.5	5.9
Chilean Peso(FX= 980.8499)									
COMMON STOCKS- CLP									
7210800.00	bymlzd6	Enel Chile SA NPV	45.34	326,925,198.00	58.90	424,716,120.00	433,008.23	0.6	7.8
				326,925,198.00		424,716,120.00	433,008.23	0.6	7.8
Chilean Peso Total				326,925,198.00		424,716,120.00	433,008.23	0.6	7.8

			Local Currency			Reporting Currency			
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
Swiss Franc(FX= 0.9007)									
COMMON STOCKS- CHF									
7557.00	7123870	Nestle SA CHF (Regd)	102.79	776,809.35	95.75	723,582.75	803,356.00	1.2	3.1
8356.00	7103065	Novartis AG CHF (Regd)	83.39	696,809.07	87.37	730,063.72	810,551.48	1.2	3.8
2060.00	7110388	Roche Holdings AG Genusscheine NPV	269.02	554,186.75	229.70	473,182.00	525,349.17	0.8	4.2
25256.00	brjl176	UBS Group AG CHF (Regd)	16.88	426,309.21	27.74	700,601.44	777,841.06	1.2	1.3
1080.00	5983816	Zurich Insurance CHF	361.78	390,722.91	486.30	525,204.00	583,106.47	0.9	5.3
				2,844,837.28		3,152,633.91	3,500,204.19	5.2	3.4
Swiss Franc Total				2,844,837.28		3,152,633.91	3,500,204.19	5.2	3.4
Taiwan Dollar(FX= 32.0035)									
COMMON STOCKS- TWD									
87110.00	6324500	Evergreen Marine C TWD	147.27	12,829,004.00	172.00	14,982,920.00	468,165.04	0.7	5.8
16760.00	6372480	Mediatek Inc TWD	769.43	12,895,571.00	1,195.00	20,028,200.00	625,812.80	0.9	4.6
31910.00	6346333	Novatek Microelect TWD	424.25	13,537,673.00	604.00	19,273,640.00	602,235.38	0.9	5.3
67324.00	6889106	Taiwan Semicon Man TWD	436.34	29,375,889.00	779.00	52,445,396.00	1,638,739.39	2.4	1.7
				68,638,137.00		106,730,156.00	3,334,952.61	5.0	3.5
CASH AND EQUIVALENTS- TWD									
186139.67	divacc	Dividend Accrual - TW	1.00	186,139.67	1.00	186,139.67	5,816.23	0.0	0.0
				186,139.67		186,139.67	5,816.23	0.0	0.0
Taiwan Dollar Total				68,824,276.67		106,916,295.67	3,340,768.84	5.0	3.5

Quantity	Symbol	Security	Local Currency				Reporting Currency		Curr. Yield
			Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	
South African Rand(FX= 18.9363)									
COMMON STOCKS- ZAR									
2770.00	bn0vx82	Naspers NPV (Post Rev Split)	2,623.55	7,267,225.58	3,357.55	9,300,413.50	491,143.36	0.7	0.3
119360.00	b0l6750	Sanlam ZAR	67.24	8,025,928.18	69.39	8,282,390.40	437,382.82	0.7	5.8
				15,293,153.76		17,582,803.90	928,526.18	1.4	2.9
South African Rand Total				15,293,153.76		17,582,803.90	928,526.18	1.4	2.9
Total Portfolio			3,897,368,890.45				66,916,849.39	100.0	3.1

Purchases

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Brazilian Real								
3/13/2024	3/15/2024	20000.00	bpblv81	Vibra Energia SA NPV	4.97755	24.58	491,522.18	98,747.81
3/14/2024	3/18/2024	41800.00	bpblv81	Vibra Energia SA NPV	4.98145	25.17	1,051,921.74	211,167.78
3/15/2024	3/19/2024	39910.00	bpblv81	Vibra Energia SA NPV	4.99555	25.27	1,008,499.66	201,879.60
Brazilian Real Total							2,551,943.58	511,795.20
British Pound Sterling								
3/13/2024	3/15/2024	800.00	0989529	AstraZeneca USD	0.78140	105.14	84,113.66	107,644.40
3/13/2024	3/15/2024	9500.00	0677608	Pearson Ord GBP	0.78140	10.29	97,726.71	125,065.70
3/14/2024	3/18/2024	380.00	0989529	AstraZeneca USD	0.78441	104.81	39,829.21	50,776.27
3/14/2024	3/18/2024	17700.00	0677608	Pearson Ord GBP	0.78441	10.32	182,627.64	232,822.85
3/15/2024	3/19/2024	11070.00	0677608	Pearson Ord GBP	0.78496	10.25	113,498.68	144,591.67
British Pound Sterling Total							517,795.90	660,900.89
Canadian Dollar								
3/13/2024	3/15/2024	1280.00	2754383	Royal Bank of Canada Montreal Que	1.34715	136.24	174,387.07	129,448.89
Canadian Dollar Total							174,387.07	129,448.89
Danish Krone								
3/13/2024	3/15/2024	1470.00	bp6kmj1	Novo Nordisk As Ser'b'dkk0.1	6.81400	906.84	1,333,057.86	195,635.14
Danish Krone Total							1,333,057.86	195,635.14
Euro								
3/13/2024	3/15/2024	3800.00	b01flq6	ACS Actividades Co EUR	0.91378	40.02	152,058.03	166,404.78
3/13/2024	3/15/2024	200.00	b929f46	ASML Holding NV EUR	0.91378	881.16	176,232.94	192,860.61
3/13/2024	3/15/2024	100.00	4061412	LVMH Moet Hennessy EUR	0.91378	870.38	87,037.53	95,249.57
3/13/2024	3/15/2024	5600.00	5529027	Mercedes-Benz Group AG	0.91378	72.58	406,452.04	444,801.00
3/13/2024	3/15/2024	2700.00	5727973	Siemens AG NPV (Regd)	0.91378	184.08	497,008.93	543,901.98
3/14/2024	3/18/2024	4900.00	b01flq6	ACS Actividades Co EUR	0.91844	40.32	197,575.67	215,120.46
3/14/2024	3/18/2024	110.00	b929f46	ASML Holding NV EUR	0.91844	883.72	97,208.79	105,840.97
3/14/2024	3/18/2024	60.00	4061412	LVMH Moet Hennessy EUR	0.91844	879.43	52,765.98	57,451.62
3/14/2024	3/18/2024	680.00	5529027	Mercedes-Benz Group AG	0.91844	72.69	49,426.06	53,815.11
3/14/2024	3/18/2024	610.00	5727973	Siemens AG NPV (Regd)	0.91844	184.07	112,281.16	122,251.77
3/15/2024	3/19/2024	2770.00	b01flq6	ACS Actividades Co EUR	0.91844	39.92	110,565.14	120,383.37

Purchases

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Euro Total							1,938,612.27	2,118,081.25
Hong Kong Dollar								
3/14/2024	3/18/2024	5900.00	bmmv2k8	Tencent Holdings Ltd Hkd0.00002	7.82210	289.89	1,710,337.61	218,654.53
Hong Kong Dollar Total							1,710,337.61	218,654.53
Swedish Krona								
3/13/2024	3/15/2024	11100.00	b1qh830	Volvo Ab Ser B NPV	10.23260	304.31	3,377,862.95	330,107.98
3/14/2024	3/18/2024	5760.00	b1qh830	Volvo Ab Ser B NPV	10.33205	305.45	1,759,387.16	170,284.42
Swedish Krona Total							5,137,250.11	500,392.41
Swiss Franc								
3/13/2024	3/15/2024	1680.00	7103065	Novartis AG CHF (Regd)	0.87805	87.17	146,449.42	166,789.39
Swiss Franc Total							146,449.42	166,789.39
Taiwan Dollar								
3/14/2024	3/18/2024	6130.00	6889106	Taiwan Semicon Man TWD	31.48800	779.77	4,779,977.00	151,803.13
Taiwan Dollar Total							4,779,977.00	151,803.13

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
US Dollar								
3/13/2024	3/15/2024	390.00	iclr	Icon PLC	1.00000	336.66	131,295.57	131,295.57
US Dollar Total							131,295.57	131,295.57
Australian Dollar								
3/14/2024	3/18/2024	11490.00	6821120	Sonic Healthcare NPV	1.51860	28.02	322,003.52	212,039.30
3/14/2024	3/18/2024	1800.00	6821120	Sonic Healthcare NPV	1.51860	28.02	50,444.41	33,217.64
3/14/2024	3/18/2024	2410.00	6821120	Sonic Healthcare NPV	1.51860	28.02	67,539.47	44,474.74
3/15/2024	3/19/2024	1090.00	6821120	Sonic Healthcare NPV	1.52242	28.00	30,519.12	20,046.48
Australian Dollar Total							470,506.52	309,778.16
British Pound Sterling								
3/13/2024	3/15/2024	870.00	b1n7z09	Safestore Holdings GBP	0.78140	7.60	6,610.46	8,459.73
3/13/2024	3/15/2024	2330.00	b1n7z09	Safestore Holdings GBP	0.78140	7.60	17,703.86	22,656.50

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
3/14/2024	3/18/2024	7200.00	b1n7z09	Safestore Holdings GBP	0.78441	7.47	53,774.48	68,554.40
3/15/2024	3/19/2024	5700.00	b1n7z09	Safestore Holdings GBP	0.78496	7.43	42,370.75	53,978.23
3/15/2024	3/19/2024	575.00	b1n7z09	Safestore Holdings GBP	0.78496	7.43	4,274.24	5,445.17
3/15/2024	3/19/2024	2600.00	b1n7z09	Safestore Holdings GBP	0.78496	7.43	19,327.01	24,621.65
3/15/2024	3/19/2024	5100.00	b1n7z09	Safestore Holdings GBP	0.78496	7.43	37,910.68	48,296.32
British Pound Sterling Total							181,971.48	232,012.00
Danish Krone								
3/13/2024	3/15/2024	82.00	4253048	AP Moller-Maersk Ser B DKK	6.81400	9,563.57	784,212.78	115,088.46
3/13/2024	3/15/2024	48.00	4253048	AP Moller-Maersk Ser B DKK	6.81400	9,563.57	459,051.38	67,368.86
3/13/2024	3/15/2024	1320.00	b44xtx8	Pandora AS DKK	6.81400	1,162.13	1,534,014.11	225,126.81
Danish Krone Total							2,777,278.27	407,584.13
Euro								
3/13/2024	3/15/2024	1690.00	bywlc68	Relx PLC GBP	0.91378	39.87	67,387.67	73,745.73
3/13/2024	3/15/2024	1290.00	bymxps7	UniCredit SpA NPV	0.91378	32.18	41,506.24	45,422.38
Euro Total							108,893.91	119,168.11
Indian Rupee								
3/14/2024	3/15/2024	2520.00	b2qkxw0	Bajaj Auto Ltd INR	82.82690	8,237.61	20,758,788.91	250,628.59
3/14/2024	3/15/2024	22869.00	6139726	Hindustan Zinc Inr2	82.82690	302.93	6,927,752.43	83,641.33
3/14/2024	3/15/2024	60750.00	b0jggp5	ITC Ltd Inr1	82.82690	419.37	25,476,881.77	307,591.88
3/14/2024	3/15/2024	13500.00	b0jggp5	ITC Ltd Inr1	82.82690	419.37	5,661,529.28	68,353.75
3/14/2024	3/15/2024	2500.00	b0jggp5	ITC Ltd Inr1	82.82690	419.37	1,048,431.35	12,658.10
3/15/2024	3/18/2024	50191.00	6139726	Hindustan Zinc Inr2	82.88940	293.14	14,713,007.84	177,501.68
3/15/2024	3/18/2024	11200.00	6139726	Hindustan Zinc Inr2	82.88940	293.14	3,283,172.04	39,609.07
3/15/2024	3/18/2024	11100.00	6139726	Hindustan Zinc Inr2	82.88940	293.14	3,253,858.00	39,255.42
3/15/2024	3/18/2024	11100.00	6139726	Hindustan Zinc Inr2	82.88940	293.14	3,253,858.00	39,255.42
Indian Rupee Total							84,377,279.62	1,018,495.24
Japanese Yen								
3/14/2024	3/18/2024	110.00	6641801	Nitto Denko Corp NPV	148.19000	13,577.12	1,493,483.00	10,078.16
Japanese Yen Total							1,493,483.00	10,078.16

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Mexican Peso								
3/13/2024	3/15/2024	32700.00	2392471	Gpo Bimbo SAB Ser A NPV	16.73400	71.27	2,330,518.33	139,268.46
3/13/2024	3/15/2024	23000.00	2392471	Gpo Bimbo SAB Ser A NPV	16.73400	71.27	1,639,202.49	97,956.41
3/14/2024	3/19/2024	6560.00	2392471	Gpo Bimbo SAB Ser A NPV	16.68500	72.14	473,214.34	28,361.66
3/14/2024	3/19/2024	16400.00	2392471	Gpo Bimbo SAB Ser A NPV	16.68500	72.14	1,183,035.85	70,904.16
Mexican Peso Total							5,625,971.01	336,490.68
Norwegian Krone								
3/13/2024	3/15/2024	1100.00	7751259	Yara International NOK	10.47835	329.44	362,382.59	34,583.94
3/14/2024	3/18/2024	6620.00	7751259	Yara International NOK	10.55860	330.30	2,186,555.57	207,087.64
3/14/2024	3/18/2024	1200.00	7751259	Yara International NOK	10.55860	330.30	396,354.48	37,538.54
3/14/2024	3/18/2024	2300.00	7751259	Yara International NOK	10.55860	330.30	759,679.43	71,948.88
Norwegian Krone Total							3,704,972.07	351,159.00
Thai Baht								
3/14/2024	3/18/2024	40300.00	b0166d1	Bumrungrad Hoptl THB (Local)	35.62000	227.84	9,182,115.71	257,779.78
3/14/2024	3/18/2024	6200.00	b0166d1	Bumrungrad Hoptl THB (Local)	35.62000	227.84	1,412,633.18	39,658.43
3/14/2024	3/18/2024	9200.00	b0166d1	Bumrungrad Hoptl THB (Local)	35.62000	227.84	2,096,165.37	58,847.99
3/14/2024	3/18/2024	3000.00	b0166d1	Bumrungrad Hoptl THB (Local)	35.62000	227.84	683,532.19	19,189.56
Thai Baht Total							13,374,446.45	375,475.76
Swiss Franc								
3/13/2024	3/15/2024	800.00	b142s60	Kuehne&Nagel Intl Chf1 (Regd)	0.87805	244.77	195,812.52	223,008.39
3/13/2024	3/15/2024	280.00	b142s60	Kuehne&Nagel Intl Chf1 (Regd)	0.87805	244.77	68,534.38	78,052.94
3/13/2024	3/15/2024	200.00	b142s60	Kuehne&Nagel Intl Chf1 (Regd)	0.87805	244.77	48,953.13	55,752.10
3/13/2024	3/15/2024	300.00	b142s60	Kuehne&Nagel Intl Chf1 (Regd)	0.87805	244.77	73,429.70	83,628.15
3/13/2024	3/15/2024	4920.00	brjl176	UBS Group AG CHF (Regd)	0.87805	27.81	136,813.42	155,815.07
Swiss Franc Total							523,543.15	596,256.65

Ex-Date	Pay-Date	Symbol	Security	Amount
COMMON STOCKS- AUD				
3/1/2024	3/21/2024	6821120	Sonic Healthcare NPV	4,716.63
				4,716.63
COMMON STOCKS- GBP				
3/7/2024	4/18/2024	0718875	Rio Tinto GBP	19,882.07
3/7/2024	4/9/2024	b1n7z09	Safestore Holdings GBP	3,778.34
3/7/2024	4/9/2024	b1n7z09	Safestore Holdings GBP	1,574.31
3/21/2024	5/3/2024	0677608	Pearson Ord GBP	7,611.13
				32,845.85
COMMON STOCKS- CAD				
3/14/2024	4/1/2024	2956662	Weston George Ltd	1,680.38
3/22/2024	5/1/2024	2077303	National Bank Cand Montreal Qu	4,614.70
3/27/2024	4/29/2024	2170525	Canadian Imperial Bank Comm Toronto O	5,417.82
3/28/2024	4/15/2024	bl56kn2	Alimentation Couche-Tard Inc	1,468.93
				13,181.82
COMMON STOCKS- DKK				
3/15/2024	3/19/2024	b1wt5g2	DSV DKK	1,484.68
3/15/2024	3/19/2024	b44ctx8	Pandora AS DKK	7,462.86
3/22/2024	3/26/2024	bp6kmj1	Novo Nordisk As Ser'b'dkk0.1	7,592.33
				16,539.87
COMMON STOCKS- EUR				
3/28/2024	4/4/2024	5228658	Randstad NV EUR	17,769.91
				17,769.91
COMMON STOCKS- HKD				
3/12/2024	3/20/2024	6859927	Sun Hung Kai Prop NPV	3,312.50
				3,312.50
COMMON STOCKS- JPY				
3/25/2024	3/25/2024	6474535	Japan Tobacco Inc NPV	635.56

Ex-Date	Pay-Date	Symbol	Security	Amount
3/28/2024	6/5/2024	6054603	Asahi Kasei Corp NPV	9,228.06
3/28/2024	6/10/2024	6268976	Mitsubishi UFJ Lea NPV	8,689.95
3/28/2024	6/6/2024	6435145	Honda Motor Co NPV	8,001.85
3/28/2024	6/5/2024	6569464	Marubeni Corp NPV	8,952.89
3/28/2024	6/24/2024	6597302	Mitsui & Co NPV	8,525.55
3/28/2024	6/28/2024	6597368	Mitsui Chemicals NPV	9,231.89
3/28/2024	6/26/2024	6641801	Nitto Denko Corp NPV	6,107.24
3/28/2024	6/5/2024	6661144	ORIX Corp NPV	8,254.52
3/28/2024	6/24/2024	6804682	Shionogi & Co NPV	2,195.32
3/28/2024	6/26/2024	6858946	Sumitomo Corp NPV	9,935.91
3/28/2024	6/6/2024	6895448	Tokyo Gas Co NPV	4,831.68
3/28/2024	5/31/2024	6895675	Tokyo Electron NPV	4,341.08
3/28/2024	6/6/2024	b0jqtj0	Mitsubishi Chem Gp NPV	9,447.03
3/28/2024	6/5/2024	b1cwjm5	Nomura Real Estate Inc NPV	6,635.50
3/28/2024	6/27/2024	b2q4cs1	MS&AD Insurance Group Holdings NPV	9,554.33
				114,568.33

COMMON STOCKS- THB

3/13/2024	5/10/2024	b0166d1	Bumrungrad Hoptl THB (Local)	4,656.90
				4,656.90

COMMON STOCKS- KRW

3/19/2024	4/15/2024	6490928	Kia Motors Corp KRW	23,798.75
3/28/2024	5/17/2024	6771720	Samsung Electronic KRW	3,481.96
				27,280.70

COMMON STOCKS- SEK

3/20/2024	3/26/2024	4813345	Skand Enskilda Bkn Ser A NPV	29,193.67
3/20/2024	3/26/2024	4813345	Skand Enskilda Bkn Ser A NPV	10,303.65
3/28/2024	4/5/2024	b1qh830	Volvo Ab Ser B NPV	11,825.94
3/28/2024	4/5/2024	b1qh830	Volvo Ab Ser B NPV	16,556.31
				67,879.57

COMMON STOCKS- CHF

Ex-Date	Pay-Date	Symbol	Security	Amount
3/7/2024	3/11/2024	7103065	Novartis AG CHF (Regd)	16,290.34
3/14/2024	3/18/2024	7110388	Roche Holdings AG Genusscheine NPV	14,550.23
				30,840.57
COMMON STOCKS- TWD				
3/18/2024	4/11/2024	6889106	Taiwan Semicon Man TWD	5,877.66
				5,877.66
AMERICAN DEPOSITORY RECEIPTS				
3/13/2024	3/28/2024	ntes	Netease Inc Sp ADR	4,266.31
3/14/2024	4/8/2024	vips	Vipshop Holdings Limited Sponsored ADSA	7,516.40
				11,782.71
CASH AND EQUIVALENTS				
3/1/2024	3/1/2024	cash	Cash Account - USD	4,762.45
3/12/2024	3/12/2024	cash	Cash Account - USD	-0.15
				4,762.30
NET INCOME				356,015.32