



ATIVO
CAPITAL

Monthly Report

Account

New York City Teachers Retirement System

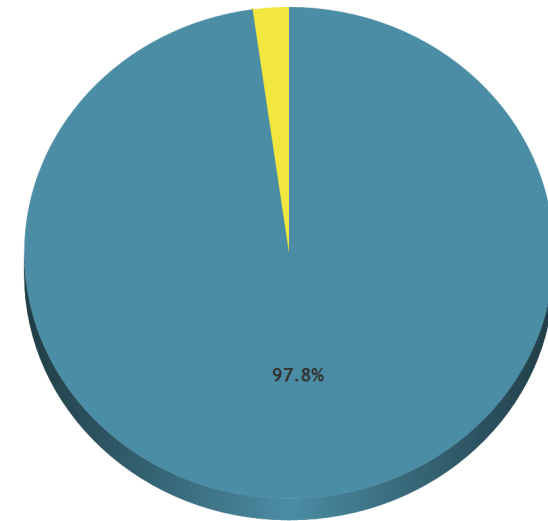
6/30/2023



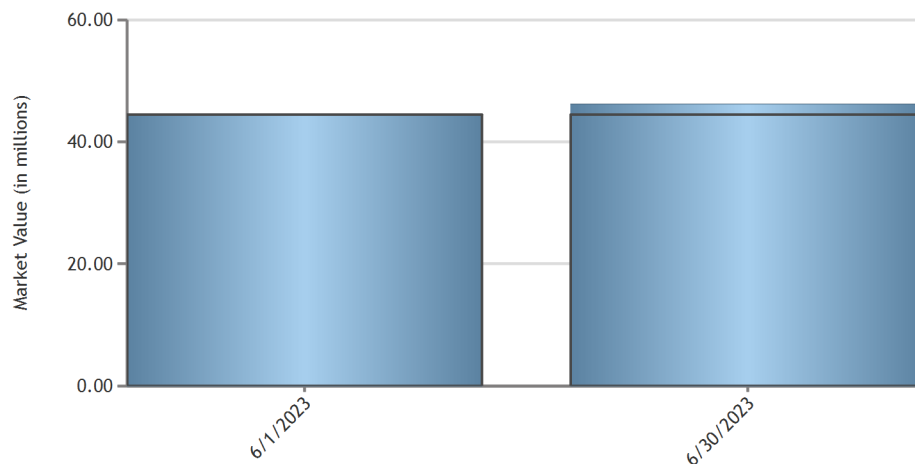
Activity Summary

	Month to Date	Year to Date
Beginning Value	44,040,534.14	36,183,886.97
Net Contributions/Withdrawals	-468.18	5,877,995.40
Realized Gains	97,600.64	-188,500.04
Unrealized Gains	1,787,980.96	3,102,216.35
Income Received	286,963.60	1,237,012.49
Ending Value	46,212,611.16	46,212,611.16

Portfolio Allocation as of 6/30/2023



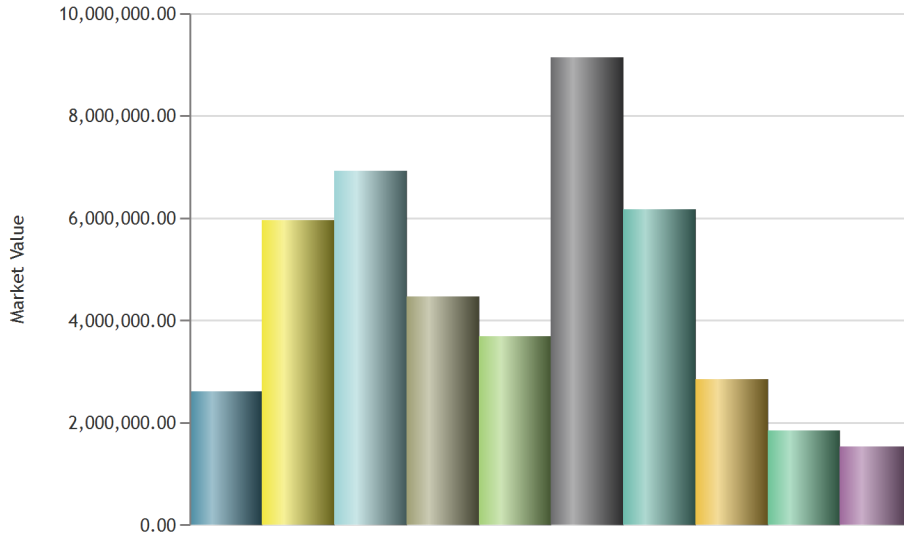
Change in Portfolio



□ Beginning Market Value Plus Flows ■ Ending Market Value

Asset Class	Market Value	% Assets	Curr. Yield
Equities	45,200,365.99	97.8	2.8
Cash and Equivalents	1,012,245.17	2.2	2.0
Total	46,212,611.16	100.0	2.8

Portfolio Allocation as of 6/30/2023

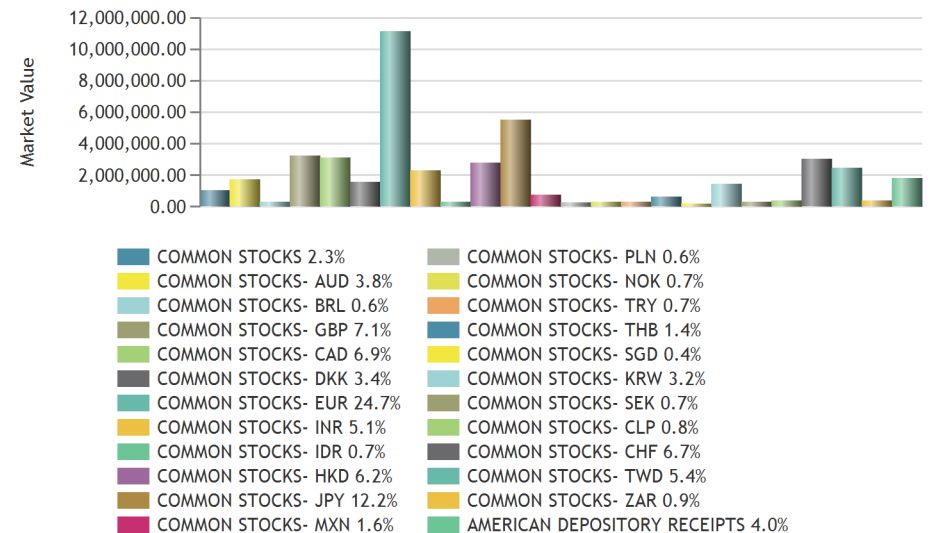


Industry Sector	Market Value	% Equity	% Assets
MATERIALS	2,615,966.51	5.8	5.7
INDUSTRIALS	5,954,490.91	13.2	12.9
CONSUMER DISCRETIONARY	6,921,868.09	15.3	15.0
CONSUMER STAPLES	4,468,542.32	9.9	9.7
HEALTHCARE	3,691,254.94	8.2	8.0
FINANCIALS	9,144,411.60	20.2	19.8
INFORMATION TECHNOLOGY	6,169,655.30	13.6	13.4
COMMUNICATION SERVICES	2,852,322.78	6.3	6.2
UTILITIES	1,852,829.87	4.1	4.0
REAL ESTATE	1,529,023.68	3.4	3.3
Equity Total	45,200,365.99	100.0	97.8

Top 10 Holdings

Symbol	Security	Market Value	% Assets
6889106	Taiwan Semicon Man TWD	900,568.13	1.9
7123870	Nestle SA CHF (Regd)	716,451.35	1.6
4061412	LVMH Moet Hennessy EUR	659,073.30	1.4
bmmv2k8	Tencent Holdings Ltd Hkd0.00002	642,330.60	1.4
bhc8x90	Novo-Nordisk AS Dkk0.2 Ser B	623,087.57	1.3
b929f46	ASML Holding NV EUR	614,109.91	1.3
6771720	Samsung Electronic KRW	563,561.64	1.2
rdy	Dr Reddys Laboratories Ltd ADR	536,435.00	1.2
7103065	Novartis AG CHF (Regd)	530,755.04	1.1
7110388	Roche Holdings AG Genusscheine NPV	507,472.20	1.1
Top 10 Holdings Total		6,293,844.74	13.6

Equity Allocation by Security Type



Quantity		Symbol	Security	Unit Cost	Local Currency Total Cost	Price	Market Value	Reporting Currency 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	125.62	398,969.12	398,969.12	0.9	0.0	
2010.00	bap		Credicorp Ltd	146.48	294,432.88	147.64	296,756.40	296,756.40	0.6	4.6	
5760.00	yumc		Yum China Holdings Inc	57.76	332,703.20	56.50	325,440.00	325,440.00	0.7	0.9	
					1,006,339.23		1,021,165.52	1,021,165.52	2.2	1.6	
AMERICAN DEPOSITORY RECEIPTS											
3232.00	baba		Alibaba Group Holding Ltd Sp ADS	197.49	638,276.72	83.35	269,387.20	269,387.20	0.6	0.0	
8500.00	rdy		Dr Reddys Laboratories Ltd ADR	57.47	488,527.28	63.11	536,435.00	536,435.00	1.2	0.7	
4820.00	hdb		HDFC Bank Ltd ADR Reps 3	69.47	334,860.34	69.70	335,954.00	335,954.00	0.7	0.9	
3960.00	ntes		Netease Inc Sp ADR	73.00	289,077.92	96.69	382,892.40	382,892.40	0.8	1.6	
17480.00	VIPS		Vipshop Holdings Limited Sponsored ADSA	11.20	195,837.27	16.50	288,420.00	288,420.00	0.6	0.0	
					1,946,579.53		1,813,088.60	1,813,088.60	3.9	0.7	
CASH AND EQUIVALENTS											
	cash		Cash Account - USD		619,878.77		619,878.77	619,878.77	1.3	3.2	
	divacc		Dividend Accrual - US		4,004.52		4,004.52	4,004.52	0.0	0.0	
					623,883.29		623,883.29	623,883.29	1.4	3.2	
US Dollar Total					3,576,802.05		3,458,137.41	3,458,137.41	7.5	1.4	
Australian Dollar(FX= 1.5023)											
COMMON STOCKS- AUD											
31301.00	6086253		Fortescue Metals G NPV	14.50	453,920.38	22.18	694,256.18	462,131.62	1.0	1.9	
17970.00	b03fyz4		Goodman Group NPV (Stapled Units)	20.84	374,561.94	20.07	360,657.90	240,071.93	0.5	1.5	
2870.00	b28ytc2		Macquarie Group Ltd NPV	166.73	478,525.38	177.62	509,769.40	339,328.00	0.7	3.5	
13290.00	6821120		Sonic Healthcare NPV	33.99	451,673.23	35.57	472,725.30	314,669.59	0.7	2.6	
13670.00	6981239		Woolworths Group Ltd NPV	34.92	477,383.81	39.73	543,109.10	361,520.57	0.8	2.3	
					2,236,064.74		2,580,517.88	1,717,721.72	3.7	2.4	

			Local Currency				Reporting Currency		
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
CASH AND EQUIVALENTS- AUD									
14397.52	divacc	Dividend Accrual - Au	1.00	14,397.52	1.00	14,397.52	9,583.71	0.0	0.0
				14,397.52		14,397.52	9,583.71	0.0	0.0
Australian Dollar Total				2,250,462.26		2,594,915.40	1,727,305.43	3.7	2.4
Brazilian Real(FX= 4.8240)									
COMMON STOCKS- BRL									
45880.00	b9n3sq0	BB Seguridade Part NPV	36.76	1,686,325.17	30.77	1,411,727.60	292,646.68	0.6	6.4
				1,686,325.17		1,411,727.60	292,646.68	0.6	6.4
CASH AND EQUIVALENTS- BRL									
25234.46	cash	Cash Account - BRL	1.00	25,234.46	1.00	25,234.46	5,231.02	0.0	0.0
27140.74	divacc	Dividend Accrual - Br	1.00	27,140.74	1.00	27,140.74	5,626.19	0.0	0.0
				52,375.20		52,375.20	10,857.21	0.0	0.0
Brazilian Real Total				1,738,700.37		1,464,102.80	303,503.90	0.7	6.2
British Pound Sterling(FX= 0.7866)									
COMMON STOCKS- GBP									
3030.00	0989529	AstraZeneca USD	111.55	338,004.36	112.76	341,662.80	434,373.26	0.9	1.9
51333.00	bvyvfw2	Auto Trader Group GBP	5.17	265,559.27	6.10	313,336.63	398,360.76	0.9	1.1
8960.00	0237400	Diageo Ord Gbp0.28 101/108	37.78	338,517.38	33.79	302,758.40	384,912.12	0.8	2.2
10608.00	b19nlv4	Experian Ord USD	20.95	222,258.93	30.18	320,149.44	407,022.23	0.9	1.2
48800.00	b17bbq5	Investec Ord GBP	5.42	264,254.49	4.41	215,110.40	273,480.77	0.6	6.2
97363.00	0560399	Legal & General Gp Ord GBP	2.84	276,993.84	2.27	221,306.10	281,357.67	0.6	8.1
5220.00	3208986	Next GBP	60.45	315,532.61	69.00	360,180.00	457,915.11	1.0	2.8
6029.00	0718875	Rio Tinto GBP	46.51	280,392.16	49.86	300,575.80	382,137.26	0.8	11.6

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
19275.00	b1n7z09	Safestore Holdings GBP	9.76	188,197.27	8.49	163,644.75	208,049.88	0.5	3.0
				2,489,710.30		2,538,724.32	3,227,609.05	7.0	4.0

CASH AND EQUIVALENTS- GBP

9587.30	cash	Cash Account - GBP	1.00	9,587.30	1.00	9,587.30	12,188.82	0.0	0.0
2539.04	divacc	Dividend Accrual - GB	1.00	2,539.04	1.00	2,539.04	3,228.01	0.0	0.0
				12,126.34		12,126.34	15,416.83	0.0	0.0

British Pound Sterling Total				2,501,836.64		2,550,850.66	3,243,025.89	7.0	4.0
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Canadian Dollar(FX= 1.3233)

COMMON STOCKS- CAD

8959.00	bl56kn2	Alimentation Couche-Tard Inc	48.25	432,307.74	67.93	608,584.87	459,916.77	1.0	0.8
6480.00	2170525	Canadian Imperial Bank Comm Toronto O	62.16	402,804.09	56.56	366,508.80	276,976.23	0.6	6.0
4436.00	bj2l575	CGI Inc Cl A	81.94	363,482.92	139.70	619,709.20	468,323.60	1.0	0.0
4719.00	2077303	National Bank Cand Montreal Qu	103.92	490,388.33	98.70	465,765.30	351,985.87	0.8	4.1
4238.00	2754383	Royal Bank of Canada Montreal Que	104.34	442,177.07	126.52	536,191.76	405,208.21	0.9	4.3
8742.00	2566124	Sun Life Financial Inc	70.20	613,665.07	69.06	603,722.52	456,242.22	1.0	4.3
6500.00	2897222	Toronto Dominion Bank Ont	84.99	552,428.47	82.11	533,715.00	403,336.48	0.9	4.6
2486.00	2956662	Weston George Ltd	106.03	263,599.18	156.62	389,357.32	294,243.20	0.6	1.8
				3,560,852.87		4,123,554.77	3,116,232.59	6.7	3.1

CASH AND EQUIVALENTS- CAD

6556.50	cash	Cash Account - CAD	1.00	6,556.50	1.00	6,556.50	4,954.85	0.0	0.0
12223.50	divacc	Dividend Accrual - CA	1.00	12,223.50	1.00	12,223.50	9,237.48	0.0	0.0
				18,780.00		18,780.00	14,192.33	0.0	0.0

Canadian Dollar Total				3,579,632.87		4,142,334.77	3,130,424.92	6.8	3.1
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Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
Danish Krone(FX= 6.8248)									
COMMON STOCKS- DKK									
130.00	4253048	AP Moller-Maersk Ser B DKK	17,865.33	2,322,492.70	11,975.00	1,556,750.00	228,100.25	0.5	20.9
1590.00	b1wt5g2	DSV DKK	1,433.65	2,279,498.34	1,433.00	2,278,470.00	333,849.10	0.7	0.2
3868.00	bhc8x90	Novo-Nordisk AS Dkk0.2 Ser B	513.82	1,987,473.38	1,099.40	4,252,479.20	623,087.57	1.3	0.7
4110.00	b44xtx8	Pandora AS DKK	663.36	2,726,410.94	609.20	2,503,812.00	366,866.96	0.8	2.6
				9,315,875.36		10,591,511.20	1,551,903.88	3.4	4.0

Danish Krone Total				9,315,875.36		10,591,511.20	1,551,903.88	3.4	4.0
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Euro(FX= 0.9166)

COMMON STOCKS- EUR									
42880.00	b01zvz5	Acerinox SA EUR	8.90	381,560.99	9.72	416,965.12	454,909.09	1.0	4.2
849.00	b929f46	ASML Holding NV EUR	445.31	378,065.32	663.00	562,887.00	614,109.91	1.3	0.3
37930.00	bywp840	Banca Mediolanum NPV	8.25	313,112.10	8.28	314,136.26	342,722.77	0.7	5.7
3583.00	5756029	Bayer Motoren Werk EUR	76.81	275,220.28	112.52	403,159.16	439,846.78	1.0	3.1
59640.00	5501906	BBVA (Bilb-Viz-Arg) EUR	5.10	304,093.16	7.03	419,388.48	457,552.97	1.0	1.4
1760.00	4163437	Cap Gemini EUR	173.79	305,874.18	173.55	305,448.00	333,243.87	0.7	1.4
410.00	4061393	Christian Dior SE EUR	822.37	337,170.31	813.00	333,330.00	363,663.14	0.8	0.8
18389.00	5842359	Deutsche Telekom NPV (Regd)	16.15	296,893.38	19.98	367,338.66	400,766.61	0.9	3.5
3920.00	b13x013	Eiffage EUR	88.79	348,045.52	95.58	374,673.60	408,769.02	0.9	3.2
47289.00	7144569	Enel SPA EUR	5.84	275,971.04	6.17	291,678.55	318,221.40	0.7	4.5
5450.00	b0cch46	Heineken Holding EUR	71.13	387,634.95	79.65	434,092.50	473,595.06	1.0	2.1
31804.00	b288c92	Iberdrola SA EUR	8.29	263,647.49	11.95	380,057.80	414,643.19	0.9	2.7
8220.00	5889505	Infineon Technology Ord NPV (Regd)	38.41	315,755.14	37.79	310,592.70	338,856.74	0.7	0.7
70012.00	bd2z8s7	Italgas Spa NPV	5.67	397,250.10	5.43	379,815.10	414,378.40	0.9	4.3
4550.00	4497749	KBC Groep NV NPV	68.22	310,391.28	63.92	290,836.00	317,302.17	0.7	3.8
1000.00	4057808	L'Oreal EUR	231.24	231,237.55	427.10	427,100.00	465,966.24	1.0	0.9
700.00	4061412	LVMH Moet Hennessy EUR	640.98	448,685.87	863.00	604,100.00	659,073.30	1.4	0.5
23520.00	7107250	Opap(Org Of Footb) EUR (Cr)	12.81	301,208.08	15.98	375,849.60	410,052.04	0.9	5.0
5720.00	4380429	Publicis Groupe SA EUR	57.33	327,928.89	73.50	420,420.00	458,678.36	1.0	3.3
6690.00	5228658	Randstad NV EUR	51.90	347,201.74	48.31	323,193.90	352,604.65	0.8	10.3

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
13429.00	bywlc68	Relx PLC GBP	19.21	258,028.05	30.54	410,121.66	447,442.87	1.0	1.4
2158.00	4834108	Schneider Electric EUR	93.96	202,763.81	166.46	359,220.68	391,909.88	0.8	1.4
2960.00	4821100	Solvay SA NPV	106.34	314,765.86	102.30	302,808.00	330,363.63	0.7	2.7
21620.00	bmd8f98	Stellantis NV EUR	15.05	325,421.08	16.08	347,649.60	379,285.83	0.8	7.0
15930.00	bymxps7	UniCredit SpA NPV	18.09	288,189.62	21.27	338,751.45	369,577.95	0.8	4.6
2940.00	b1xh026	Vinci EUR	107.67	316,541.31	106.38	312,757.20	341,218.21	0.7	2.5
3532.00	5671519	Wolters Kluwer EUR	60.00	211,907.73	116.30	410,771.60	448,151.95	1.0	1.3
				8,464,564.84		10,217,142.63	11,146,906.06	24.1	2.9

CASH AND EQUIVALENTS- EUR

26234.32	cash	Cash Account - EUR	1.00	26,234.32	1.00	26,234.32	28,621.65	0.1	0.0
				26,234.32		26,234.32	28,621.65	0.1	0.0

Euro Total				8,490,799.16		10,243,376.95	11,175,527.71	24.2	2.9
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Indian Rupee(FX= 82.0363)

COMMON STOCKS- INR

7080.00	bmw4cv8	Eicher Motors Inr1	3,761.63	26,632,328.70	3,580.10	25,347,108.00	308,974.48	0.7	0.6
20546.00	6294896	Hcl Technologies Inr2	690.27	14,182,305.65	1,187.95	24,407,620.70	297,522.38	0.6	0.7
84260.00	6139726	Hindustan Zinc Inr2	350.30	29,515,962.92	307.35	25,897,311.00	315,681.31	0.7	0.0
60750.00	b0jggp5	ITC Ltd Inr1	431.95	26,241,143.71	451.60	27,434,700.00	334,421.67	0.7	2.7
7430.00	b992pt3	Pi Industries Inr1	3,862.60	28,699,101.25	3,921.75	29,138,602.50	355,191.79	0.8	0.2
7740.00	b15t569	Siemens India Ltd Inr2 (Post Subdivision)	3,673.68	28,434,285.27	3,766.45	29,152,323.00	355,359.04	0.8	0.3
7974.00	b01npj1	Tata Consultancy S Inr1	3,431.14	27,359,903.90	3,302.25	26,332,141.50	320,981.78	0.7	0.9
				181,065,031.40		187,709,806.70	2,288,132.46	5.0	0.8

CASH AND EQUIVALENTS- INR

607298.86	divacc	Dividend Accrual - In	1.00	607,298.86	1.00	607,298.86	7,402.81	0.0	0.0
				607,298.86		607,298.86	7,402.81	0.0	0.0

Indian Rupee Total				181,672,330.26		188,317,105.56	2,295,535.27	5.0	0.8
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			Local Currency				Reporting Currency		
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
Indonesian Rupiah(FX= 14,992.5037)									
COMMON STOCKS- IDR									
1713660.00	bcdblj9	Sumber Alfaria IDR	2,965.54	5,081,926,614.00	2,580.00	4,421,242,800.00	294,896.97	0.6	0.7
				5,081,926,614.00		4,421,242,800.00	294,896.97	0.6	0.7
CASH AND EQUIVALENTS- IDR									
35046060.96	cash	Cash Account - Id	1.00	35,046,060.96	1.00	35,046,060.96	2,337.57	0.0	0.0
				35,046,060.96		35,046,060.96	2,337.57	0.0	0.0
Indonesian Rupiah Total				5,116,972,674.96		4,456,288,860.96	297,234.54	0.6	0.7
Hong Kong Dollar(FX= 7.8366)									
COMMON STOCKS- HKD									
820600.00	b154564	Bank of China Ltd H CNY	3.30	2,710,889.48	3.14	2,576,684.00	328,801.27	0.7	6.7
344500.00	byngg26	China Resources Pharm Gr NPV	7.87	2,711,652.19	6.82	2,349,490.00	299,809.87	0.6	2.3
258360.00	b0b8z18	Cosco Shipping Hld H CNY	12.92	3,339,160.06	7.06	1,824,021.60	232,756.76	0.5	12.3
358060.00	6706250	PICC Property & CA H CNY	7.44	2,664,884.68	8.71	3,118,702.60	397,966.29	0.9	3.5
493590.00	bd8gl18	Postal Savings Ban 'H' Cny1	5.31	2,622,436.82	4.82	2,379,103.80	303,588.78	0.7	4.6
21580.00	6859927	Sun Hung Kai Prop NPV	112.76	2,433,254.24	98.70	2,129,946.00	271,794.66	0.6	5.0
132650.00	b67c2g0	Swire Properties L NPV	22.55	2,990,725.96	19.26	2,554,839.00	326,013.70	0.7	4.5
15180.00	bmmv2k8	Tencent Holdings Ltd Hkd0.00002	334.39	5,076,078.63	331.60	5,033,688.00	642,330.60	1.4	0.3
				24,549,082.06		21,966,475.00	2,803,061.91	6.1	4.1
CASH AND EQUIVALENTS- HKD									
359963.43	cash	Cash Account - HKD	1.00	359,963.43	1.00	359,963.43	45,933.62	0.1	0.0
224026.85	divacc	Dividend Accrual - HK	1.00	224,026.85	1.00	224,026.85	28,587.25	0.1	0.0
				583,990.28		583,990.28	74,520.87	0.2	0.0
Hong Kong Dollar Total				25,133,072.34		22,550,465.28	2,877,582.79	6.2	4.0

			Local Currency				Reporting Currency		
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
Japanese Yen(FX= 144.5350)									
COMMON STOCKS- JPY									
3350.00	6870490	Advantest Corp NPV	9,946	33,318,205	19,150	64,152,500	443,854.43	1.0	0.3
9700.00	6132101	Bridgestone Corp NPV	3,653	35,431,361	5,892	57,152,400	395,422.56	0.9	1.8
11010.00	byp97j7	Dexerials Corp NPV	3,613	39,776,555	3,135	34,516,350	238,809.63	0.5	2.1
11020.00	6435145	Honda Motor Co NPV	4,351	47,952,120	4,341	47,837,820	330,977.41	0.7	2.6
6760.00	b3ff8w8	Hoshizaki Corp NPV	4,130	27,916,631	5,156	34,854,560	241,149.62	0.5	2.3
16040.00	6474535	Japan Tobacco Inc NPV	2,778	44,565,714	3,153	50,574,120	349,909.16	0.8	4.9
25850.00	6569464	Marubeni Corp NPV	1,579	40,811,576	2,440	63,074,000	436,392.57	0.9	1.4
11980.00	6597302	Mitsui & Co NPV	4,070	48,757,858	5,411	64,823,780	448,498.84	1.0	1.5
12250.00	b1cwjm5	Nomura Real Estate Inc NPV	3,509	42,987,292	3,414	41,821,500	289,352.06	0.6	2.3
19300.00	6661144	ORIX Corp NPV	2,287	44,140,474	2,613	50,421,250	348,851.49	0.8	3.4
3530.00	6804682	Shionogi & Co NPV	6,349	22,413,275	6,070	21,427,100	148,248.52	0.3	2.0
7560.00	b62g7k6	Sompo Holdings Inc NPV	6,188	46,784,910	6,459	48,830,040	337,842.32	0.7	2.3
19060.00	6858946	Sumitomo Corp NPV	2,300	43,828,612	3,041	57,961,460	401,020.24	0.9	3.0
9180.00	6431897	Sumitomo Mitsui Tr NPV	4,837	44,399,246	5,113	46,937,340	324,747.22	0.7	3.9
15400.00	6895448	Tokyo Gas Co NPV	2,871	44,213,170	3,143	48,402,200	334,882.21	0.7	2.1
14900.00	6985264	Yamaha Motor Co NPV	2,901	43,224,283	4,122	61,417,800	424,933.75	0.9	2.8
				650,521,282		794,204,220	5,494,892.03	11.9	2.4
CASH AND EQUIVALENTS- JPY									
5135390.00	cash	Cash Account - JPY	1	5,135,390	1	5,135,390	35,530.43	0.1	0.0
3649060.00	divacc	Dividend Accrual - Jp	1	3,649,060	1	3,649,060	25,246.90	0.1	0.0
				8,784,450		8,784,450	60,777.32	0.1	0.0
Japanese Yen Total				659,305,732		802,988,670	5,555,669.35	12.0	2.3

Quantity		Symbol	Security	Unit Cost	Local Currency Total Cost	Price	Market Value	Reporting Currency Market Value % Assets		Curr. Yield
Mexican Peso(FX= 17.1505)										
COMMON STOCKS- MXN										
62260.00	2392471		Gpo Bimbo SAB Ser A NPV	98.16	6,111,430.52	91.65	5,706,129.00	332,709.19	0.7	0.5
49380.00	2421041		Gpo Fin Banorte NPV Series O	101.34	5,003,994.01	141.21	6,972,949.80	406,574.14	0.9	0.0
					11,115,424.53		12,679,078.80	739,283.33	1.6	0.2
Mexican Peso Total					11,115,424.53		12,679,078.80	739,283.33	1.6	0.2
Qatari Rial(FX= 3.6400)										
CASH AND EQUIVALENTS- QAR										
(33.33)	cash		Cash Account - Qa	1.00	-33.33	1.00	-33.33	-9.16	0.0	0.0
					-33.33		-33.33	-9.16	0.0	0.0
Qatari Rial Total					-33.33		-33.33	-9.16	0.0	0.0
Polish Zloty(FX= 4.0629)										
COMMON STOCKS- PLN										
13050.00	5978953		Asseco Poland SA Pln1.00	75.51	985,459.80	80.25	1,047,262.50	257,759.14	0.6	3.8
					985,459.80		1,047,262.50	257,759.14	0.6	3.8
CASH AND EQUIVALENTS- PLN										
36997.00	cash		Cash Account - PLN	1.00	36,997.00	1.00	36,997.00	9,105.95	0.0	0.0
					36,997.00		36,997.00	9,105.95	0.0	0.0
Polish Zloty Total					1,022,456.80		1,084,259.50	266,865.09	0.6	3.7
Norwegian Krone(FX= 10.7135)										
COMMON STOCKS- NOK										
8920.00	7751259		Yara International NOK	475.25	4,239,269.83	379.00	3,380,680.00	315,551.80	0.7	7.9
					4,239,269.83		3,380,680.00	315,551.80	0.7	7.9

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
CASH AND EQUIVALENTS- NOK									
367950.00	cash	Cash Account - NOK	1.00	367,950.00	1.00	367,950.00	34,344.36	0.1	0.0
				367,950.00		367,950.00	34,344.36	0.1	0.0
Norwegian Krone Total				4,607,219.83		3,748,630.00	349,896.16	0.8	7.1
Turkish Lira(FX= 26.0700)									
COMMON STOCKS- TRY									
31150.00	b03my33	Tofas Otomobil Fab Try1	98.98	3,083,124.81	252.50	7,865,375.00	301,702.15	0.7	0.7
				3,083,124.81		7,865,375.00	301,702.15	0.7	0.7
Turkish Lira Total				3,083,124.81		7,865,375.00	301,702.15	0.7	0.7
Thai Baht(FX= 35.4550)									
COMMON STOCKS- THB									
46500.00	b0166d1	Bumrungrad Hoptl THB (Local)	224.26	10,428,154.80	226.00	10,509,000.00	296,403.89	0.6	1.4
152050.00	bxxld77	Intouch Holdings P Thb1 (Local)	76.25	11,594,191.22	74.00	11,251,700.00	317,351.57	0.7	3.7
				22,022,346.02		21,760,700.00	613,755.46	1.3	2.6
Thai Baht Total				22,022,346.02		21,760,700.00	613,755.46	1.3	2.6
Singapore Dollar(FX= 1.3534)									
COMMON STOCKS- SGD									
209760.00	byyfhz2	Frasers Log & Com NPV Units (REIT)	1.43	300,145.76	1.25	262,200.00	193,741.46	0.4	5.1
				300,145.76		262,200.00	193,741.46	0.4	5.1

			Local Currency		Reporting Currency				
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
CASH AND EQUIVALENTS- SGD									
7293.35	cash	Cash Account - SGD	1.00	7,293.35	1.00	7,293.35	5,389.11	0.0	0.0
				7,293.35		7,293.35	5,389.11	0.0	0.0
Singapore Dollar Total				307,439.11		269,493.35	199,130.56	0.4	5.0
South Korean Won(FX= 1,317.6498)									
COMMON STOCKS- KRW									
43651.00	bb96z33	Jb Financial Group KRW	7,922.16	345,810,164.00	8,470.00	369,723,970.00	280,593.46	0.6	2.1
5420.00	6490928	Kia Motors Corp KRW	79,998.76	433,593,292.00	88,500.00	479,670,000.00	364,034.46	0.8	1.0
11140.00	6505316	KT Corporation KRW	36,401.93	405,517,467.00	29,800.00	331,972,000.00	251,942.47	0.5	3.7
10285.00	6771720	Samsung Electronic KRW	67,406.07	693,271,468.00	72,200.00	742,577,000.00	563,561.64	1.2	2.0
				1,878,192,391.00		1,923,942,970.00	1,460,132.03	3.2	2.1
CASH AND EQUIVALENTS- KRW									
1353.00	cash	Cash Account - KRW	1.00	1,353.00	1.00	1,353.00	1.03	0.0	0.0
8951005.00	divacc	Dividend Accrual - Kr	1.00	8,951,005.00	1.00	8,951,005.00	6,793.16	0.0	0.0
				8,952,358.00		8,952,358.00	6,794.19	0.0	0.0
South Korean Won Total				1,887,144,749.00		1,932,895,328.00	1,466,926.22	3.2	2.0
Swedish Krona(FX= 10.8013)									
COMMON STOCKS- SEK									
28480.00	4813345	Skand Enskilda Bkn Ser A NPV	116.55	3,319,461.76	119.15	3,393,392.00	314,165.15	0.7	5.0
				3,319,461.76		3,393,392.00	314,165.15	0.7	5.0
Swedish Krona Total				3,319,461.76		3,393,392.00	314,165.15	0.7	5.0

Quantity		Symbol	Security	Unit Cost	Local Currency		Reporting Currency			
					Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
Chilean Peso(FX= 802.1498)										
COMMON STOCKS- CLP										
5707500.00	bymldz6		Enel Chile SA NPV	43.13	246,137,508.00	52.10	297,360,750.00	370,704.67	0.8	1.1
					246,137,508.00		297,360,750.00	370,704.67	0.8	1.1
Chilean Peso Total					246,137,508.00		297,360,750.00	370,704.67	0.8	1.1
Swiss Franc(FX= 0.8947)										
COMMON STOCKS- CHF										
1280.00	b142s60		Kuehne&Nagel Intl Chf1 (Regd)	243.67	311,903.63	264.70	338,816.00	378,713.46	0.8	2.3
5957.00	7123870		Nestle SA CHF (Regd)	104.16	620,498.50	107.60	640,973.20	716,451.35	1.6	2.5
5276.00	7103065		Novartis AG CHF (Regd)	83.57	440,913.37	90.00	474,840.00	530,755.04	1.1	3.2
1660.00	7110388		Roche Holdings AG Genusscheine NPV	274.54	455,742.36	273.50	454,010.00	507,472.20	1.1	3.2
23876.00	brjl176		UBS Group AG CHF (Regd)	13.70	327,120.53	18.10	432,036.22	482,910.88	1.0	2.6
880.00	5983816		Zurich Insurance CHF	345.81	304,311.57	424.90	373,912.00	417,942.21	0.9	4.5
					2,460,489.95		2,714,587.42	3,034,245.15	6.6	3.0
Swiss Franc Total					2,460,489.95		2,714,587.42	3,034,245.15	6.6	3.0
Taiwan Dollar(FX= 31.1445)										
COMMON STOCKS- TWD										
33820.00	6324500		Evergreen Marine C TWD	181.07	6,123,716.00	93.50	3,162,170.00	101,532.21	0.2	19.3
70600.00	6336055		Feng Tay Entrprise TWD	192.22	13,570,578.00	196.50	13,872,900.00	445,436.59	1.0	2.1
13260.00	6372480		Mediatek Inc TWD	733.32	9,723,869.00	688.00	9,122,880.00	292,921.06	0.6	10.6
41550.00	b118753		Nan Ya Printed Cir TWD	269.14	11,182,905.93	264.00	10,969,200.00	352,203.44	0.8	3.8
25410.00	6346333		Novatek Microelect TWD	401.61	10,204,942.00	426.50	10,837,365.00	347,970.43	0.8	2.1
48694.00	6889106		Taiwan Semicon Man TWD	349.57	17,021,900.00	576.00	28,047,744.00	900,568.13	1.9	1.9
					67,827,910.93		76,012,259.00	2,440,631.86	5.3	4.0

Quantity	Symbol	Security	Local Currency				Reporting Currency		Curr. Yield
			Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	
CASH AND EQUIVALENTS- TWD									
0.87	cash	Cash Account - TWD	1.00	0.87	1.00	0.87	0.03	0.0	0.0
3395594.47	divacc	Dividend Accrual - TW	1.00	3,395,594.47	1.00	3,395,594.47	109,027.10	0.2	0.0
				3,395,595.34		3,395,595.34	109,027.13	0.2	0.0
Taiwan Dollar Total				71,223,506.27		79,407,854.34	2,549,658.99	5.5	3.8
South African Rand(FX= 18.8912)									
COMMON STOCKS- ZAR									
2170.00	6622691	Naspers N ZAR	2,546.82	5,526,598.36	3,399.00	7,375,830.00	390,436.31	0.8	0.2
				5,526,598.36		7,375,830.00	390,436.31	0.8	0.2
South African Rand Total				5,526,598.36		7,375,830.00	390,436.31	0.8	0.2
Total Portfolio				8,272,508,209.83			46,212,611.16	100.0	2.8

Purchases

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Euro								
6/16/2023	6/20/2023	410.00	4061393	Christian Dior SE EUR	0.91529	822.37	337,170.31	368,375.39
6/16/2023	6/20/2023	8220.00	5889505	Infineon Technology Ord NPV (Regd)	0.91529	38.41	315,755.14	344,978.25
6/20/2023	6/22/2023	100.00	b929f46	ASML Holding NV EUR	0.91726	655.79	65,579.32	71,494.57
6/20/2023	6/22/2023	2940.00	b1xh026	Vinci EUR	0.91726	107.67	316,541.31	345,093.29
Euro Total							1,035,046.08	1,129,941.50
Indian Rupee								
6/20/2023	6/21/2023	7430.00	b992pt3	Pi Industries Inr1	82.11565	3,862.60	28,699,101.25	349,496.12
Indian Rupee Total							28,699,101.25	349,496.12
Hong Kong Dollar								
6/20/2023	6/23/2023	1530.00	bmmv2k8	Tencent Holdings Ltd Hkd0.00002	7.82530	355.96	544,615.81	69,596.80
Hong Kong Dollar Total							544,615.81	69,596.80
Japanese Yen								
6/20/2023	6/22/2023	11020.00	6435145	Honda Motor Co NPV	141.36000	4,351.37	47,952,120.00	339,219.86
6/20/2023	6/22/2023	7560.00	b62g7k6	Sompo Holdings Inc NPV	141.36000	6,188.48	46,784,910.00	330,962.86
Japanese Yen Total							94,737,030.00	670,182.72
South Korean Won								
6/20/2023	6/22/2023	160.00	6490928	Kia Motors Corp KRW	1280.25000	81,740.47	13,078,475.00	10,215.56
South Korean Won Total							13,078,475.00	10,215.56
Taiwan Dollar								
6/20/2023	6/26/2023	2974.00	6889106	Taiwan Semicon Man TWD	30.91800	582.10	1,731,180.00	55,992.63
Taiwan Dollar Total							1,731,180.00	55,992.63

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
British Pound Sterling								
6/16/2023	6/20/2023	2800.00	bvyvfw2	Auto Trader Group GBP	0.78055	6.42	17,983.61	23,039.69
6/16/2023	6/20/2023	4900.00	bn7swp6	Gsk PLC Gbp0.3125	0.78055	13.64	66,812.77	85,597.15
6/16/2023	6/20/2023	36700.00	blgz986	Tesco Ord Gbp0.0633333	0.78055	2.62	96,249.14	123,309.54
6/20/2023	6/22/2023	7720.00	bvyvfw2	Auto Trader Group GBP	0.78518	6.29	48,544.25	61,825.95

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
6/20/2023	6/22/2023	5611.20	bn7swp6	Gsk PLC Gbp0.3125	0.78518	13.51	75,821.60	96,566.37
6/20/2023	6/22/2023	1760.00	bn7swp6	Gsk PLC Gbp0.3125	0.78518	13.51	23,782.08	30,288.85
6/20/2023	6/22/2023	3120.00	bn7swp6	Gsk PLC Gbp0.3125	0.78518	13.51	42,159.15	53,693.89
6/20/2023	6/22/2023	344.80	bn7swp6	Gsk PLC Gbp0.3125	0.78518	13.51	4,659.13	5,933.87
6/20/2023	6/22/2023	2400.00	bn7swp6	Gsk PLC Gbp0.3125	0.78518	13.51	32,430.11	41,302.98
6/20/2023	6/22/2023	99290.00	blgz986	Tesco Ord Gbp0.0633333	0.78518	2.57	255,414.35	325,295.67
British Pound Sterling Total							663,856.19	846,853.96
Danish Krone								
6/20/2023	6/22/2023	650.00	bhc8x90	Novo-Nordisk AS Dkk0.2 Ser B	6.83215	1,081.70	703,102.91	102,910.93
Danish Krone Total							703,102.91	102,910.93
Euro								
6/16/2023	6/20/2023	300.00	5756029	Bayer Motoren Werk EUR	0.91529	111.63	33,487.59	36,586.86
6/16/2023	6/20/2023	7800.00	4942904	E.On SE NPV	0.91529	11.41	89,013.98	97,252.22
6/16/2023	6/20/2023	2300.00	5226038	Sampo PLC Ser A NPV	0.91529	42.67	98,146.71	107,230.18
6/20/2023	6/22/2023	750.00	5756029	Bayer Motoren Werk EUR	0.91726	110.04	82,530.48	89,974.72
6/20/2023	6/22/2023	17250.00	4942904	E.On SE NPV	0.91726	11.33	195,495.91	213,129.61
6/20/2023	6/22/2023	3800.00	4942904	E.On SE NPV	0.91726	11.33	43,065.77	46,950.30
6/20/2023	6/22/2023	5120.00	5226038	Sampo PLC Ser A NPV	0.91726	42.66	218,403.28	238,103.23
6/20/2023	6/22/2023	1100.00	5226038	Sampo PLC Ser A NPV	0.91726	42.66	46,922.58	51,154.99
Euro Total							807,066.30	880,382.10
Japanese Yen								
6/20/2023	6/22/2023	1030.00	6870490	Advantest Corp NPV	141.36000	19,470.91	20,055,036.00	141,872.07
6/20/2023	6/22/2023	2670.00	6569464	Marubeni Corp NPV	141.36000	2,519.28	6,726,468.00	47,583.96
6/20/2023	6/22/2023	2430.00	6597302	Mitsui & Co NPV	141.36000	5,706.11	13,865,843.00	98,088.87
Japanese Yen Total							40,647,347.00	287,544.90
Swiss Franc								
6/16/2023	6/20/2023	100.00	7123870	Nestle SA CHF (Regd)	0.89395	108.09	10,809.02	12,091.30
6/20/2023	6/22/2023	160.00	7123870	Nestle SA CHF (Regd)	0.89895	107.78	17,244.05	19,182.44
6/20/2023	6/22/2023	640.00	7103065	Novartis AG CHF (Regd)	0.89895	90.66	58,022.71	64,544.98
Swiss Franc Total							86,075.78	95,818.72

Ex-Date	Pay-Date	Symbol	Security	Amount
COMMON STOCKS				
6/9/2023	6/9/2023	bap	Credicorp Ltd	114.16
				114.16
COMMON STOCKS- AUD				
6/29/2023	8/25/2023	b03fyz4	Goodman Group NPV (Stapled Units)	983.06
				983.06
COMMON STOCKS- BRL				
6/30/2023	6/30/2023	b1ybrg0	Cia Energ Mg-Cemig Prf Brl5.00	2,239.54
				2,239.54
COMMON STOCKS- GBP				
6/22/2023	7/21/2023	b19nlv4	Experian Ord USD	4,004.52
				4,004.52
COMMON STOCKS- CAD				
6/14/2023	7/1/2023	2956662	Weston George Ltd	1,334.53
6/23/2023	8/1/2023	2077303	National Bank Cand Montreal Qu	3,649.54
6/27/2023	7/28/2023	2170525	Canadian Imperial Bank Comm Toronto O	4,278.53
				9,262.60
COMMON STOCKS- EUR				
6/1/2023	6/1/2023	4163437	Cap Gemini EUR	10.22
6/6/2023	6/27/2023	7107250	Opap(Org Of Footb) EUR (Cr)	16,720.80
6/7/2023	6/7/2023	bywlc68	Relx PLC GBP	-6,509.48
6/7/2023	6/7/2023	bywlc68	Relx PLC GBP	6,427.45
6/19/2023	6/23/2023	7107250	Opap(Org Of Footb) EUR (Cr)	11,562.49
				28,211.48
COMMON STOCKS- INR				
6/15/2023	7/3/2023	b01npj1	Tata Consultancy S Inr1	1,771.68
				1,771.68

Ex-Date	Pay-Date	Symbol	Security	Amount
COMMON STOCKS- IDR				
6/14/2023	6/14/2023	bcdblj9	Sumber Alfaria IDR	0.00
				0.00
COMMON STOCKS- HKD				
6/5/2023	7/21/2023	byngg26	China Resources Pharm Gr NPV	7,033.12
6/26/2023	7/28/2023	6706250	PICC Property & CA H CNY	21,572.17
				28,605.29
COMMON STOCKS- JPY				
6/5/2023	6/5/2023	b1cwjm5	Nomura Real Estate Inc NPV	438.58
6/22/2023	6/22/2023	6804682	Shionogi & Co NPV	370.84
6/26/2023	6/26/2023	6431897	Sumitomo Mitsui Tr NPV	639.52
6/29/2023	9/1/2023	6132101	Bridgestone Corp NPV	6,707.00
6/29/2023	9/1/2023	6474535	Japan Tobacco Inc NPV	10,425.31
6/29/2023	9/11/2023	6985264	Yamaha Motor Co NPV	6,696.63
6/29/2023	9/12/2023	b3ff8w8	Hoshizaki Corp NPV	1,402.25
				26,680.12
COMMON STOCKS- MXN				
6/8/2023	6/12/2023	2421041	Gpo Fin Banorte NPV Series O	22,306.15
				22,306.15
COMMON STOCKS- PLN				
6/16/2023	6/28/2023	5978953	Asseco Poland SA Pln1.00	9,057.79
				9,057.79
COMMON STOCKS- NOK				
6/13/2023	6/22/2023	7751259	Yara International NOK	34,597.05
6/22/2023	6/22/2023	7751259	Yara International NOK	-33,629.05
6/22/2023	6/27/2023	7751259	Yara International NOK	33,629.05
				34,597.05
COMMON STOCKS- KRW				

Ex-Date	Pay-Date	Symbol	Security	Amount
6/29/2023	8/16/2023	6771720	Samsung Electronic KRW	2,817.81
6/29/2023	8/9/2023	bb96z33	Jb Financial Group KRW	3,975.35
				6,793.16
COMMON STOCKS- TWD				
6/15/2023	7/13/2023	6889106	Taiwan Semicon Man TWD	3,233.92
6/15/2023	7/19/2023	b118753	Nan Ya Printed Cir TWD	19,238.12
6/20/2023	7/20/2023	6372480	Mediatek Inc TWD	21,008.19
6/20/2023	7/20/2023	6372480	Mediatek Inc TWD	6,004.79
6/30/2023	7/26/2023	6324500	Evergreen Marine C TWD	60,050.60
				109,535.62
AMERICAN DEPOSITORY RECEIPTS				
6/8/2023	6/23/2023	ntes	Netease Inc Sp ADR	1,831.50
				1,831.50
CASH AND EQUIVALENTS				
6/1/2023	6/1/2023	cash	Cash Account - USD	968.85
				968.85
CASH AND EQUIVALENTS- KRW				
6/29/2023	6/29/2023	cash	Cash Account - KRW	1.03
				1.03
NET INCOME				286,963.60