



ATIVO
CAPITAL

Monthly Report

Account

New York City Teachers Retirement System

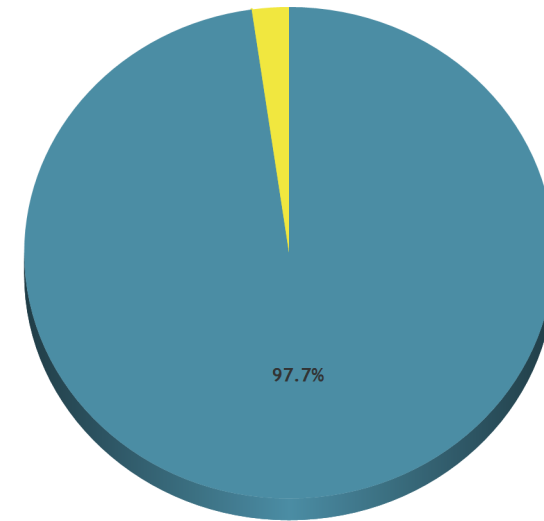
6/30/2024



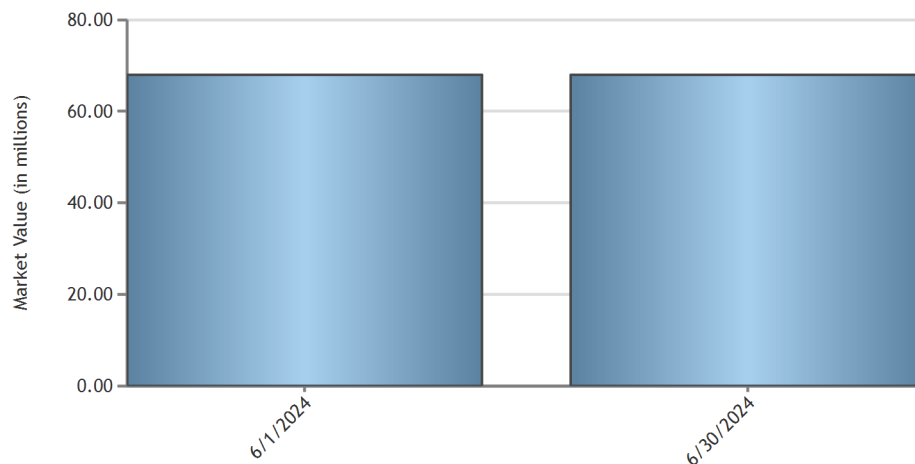
Activity Summary

	Month to Date	Year to Date
Beginning Value	67,964,420.97	49,821,264.69
Net Contributions/Withdrawals	-146.19	12,839,272.23
Realized Gains	-1,416.80	-552,635.25
Unrealized Gains	-303,387.82	4,380,305.82
Income Received	165,102.74	1,336,365.40
Ending Value	67,824,572.89	67,824,572.89

Portfolio Allocation as of 6/30/2024



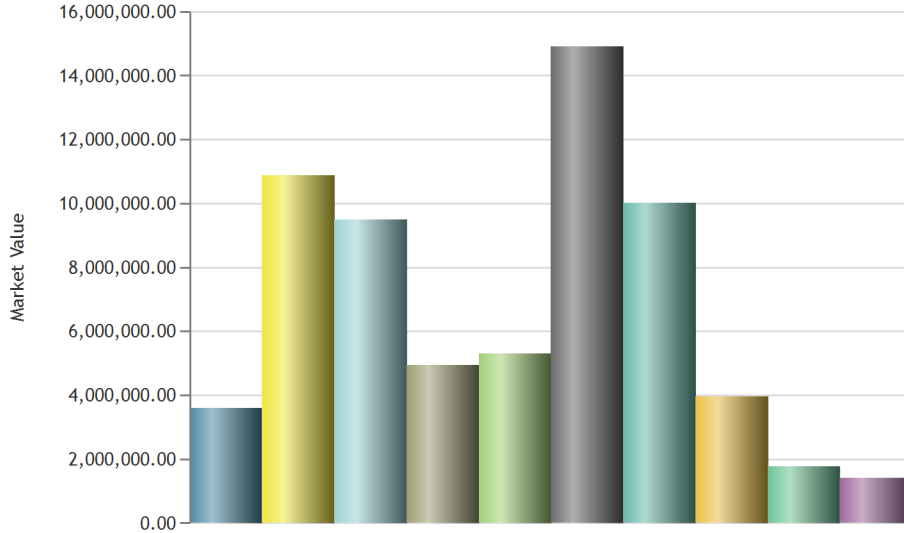
Change in Portfolio



□ Beginning Market Value Plus Flows ■ Ending Market Value

Asset Class	Market Value	% Assets	Curr. Yield
Equities	66,297,218.39	97.7	3.3
Cash and Equivalents	1,527,354.50	2.3	2.7
Total	67,824,572.89	100.0	3.2

Portfolio Allocation as of 6/30/2024

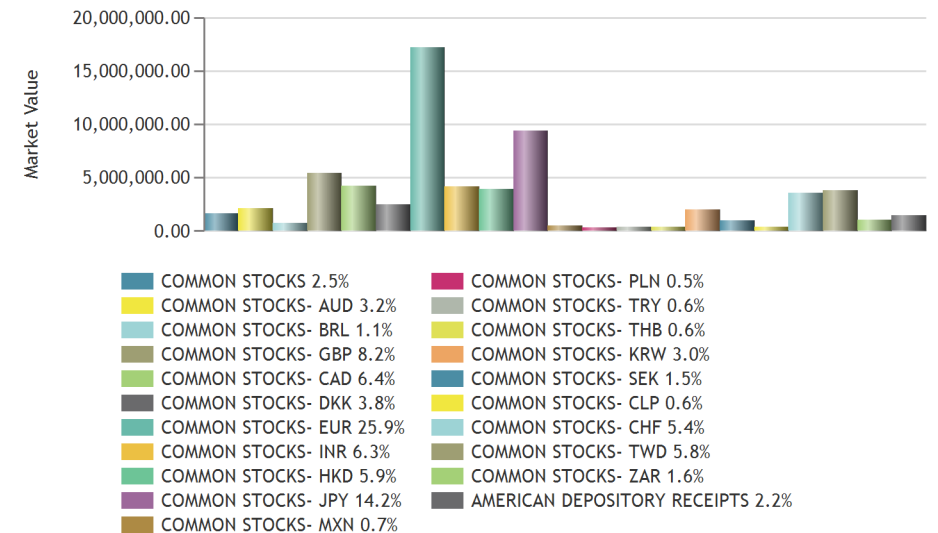


Industry Sector	Market Value	% Equity	% Assets
MATERIALS	3,601,869.79	5.4	5.3
INDUSTRIALS	10,872,826.81	16.4	16.0
CONSUMER DISCRETIONARY	9,502,857.67	14.3	14.0
CONSUMER STAPLES	4,940,398.63	7.5	7.3
HEALTHCARE	5,306,275.00	8.0	7.8
FINANCIALS	14,901,218.56	22.5	22.0
INFORMATION TECHNOLOGY	10,014,811.69	15.1	14.8
COMMUNICATION SERVICES	3,958,130.81	6.0	5.8
UTILITIES	1,782,551.02	2.7	2.6
REAL ESTATE	1,416,278.42	2.1	2.1
Equity Total	66,297,218.39	100.0	97.7

Top 10 Holdings

Symbol	Security	Market Value	% Assets
6889106	Taiwan Semicon Man TWD	2,004,684.86	3.0
bp6kmj1	Novo Nordisk As Ser'b'dkk0.1	1,619,492.63	2.4
b929f46	ASML Holding NV EUR	1,404,365.88	2.1
bmmv2k8	Tencent Holdings Ltd Hkd0.00002	1,196,274.30	1.8
br56kd4	Hindustan Aeronaut Inr5(Post Subd)	1,185,580.75	1.7
b15t569	Siemens India Ltd Inr2 (Post Subdivision)	899,917.01	1.3
7103065	Novartis AG CHF (Regd)	894,276.12	1.3
4061412	LVMH Moet Hennessy EUR	810,689.21	1.2
b2q4cs1	MS&AD Insurance Group Holdings NPV	803,408.24	1.2
0989529	AstraZeneca USD	782,522.56	1.2
Top 10 Holdings Total		11,601,211.58	17.1

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	165.00	656,040.00	656,040.00	1.0	0.0
2510.00	bap	Credicorp Ltd	147.02	369,027.98	161.33	404,938.30	404,938.30	0.6	5.7
1970.00	iclr	Icon PLC	251.14	494,736.94	313.47	617,535.90	617,535.90	0.9	0.0
				1,370,157.26		1,678,514.20	1,678,514.20	2.5	1.4
AMERICAN DEPOSITORY RECEIPTS									
3232.00	baba	Alibaba Group Holding Ltd Sp ADS	197.49	638,276.72	72.00	232,704.00	232,704.00	0.3	2.7
8500.00	rdy	Dr Reddys Laboratories Ltd ADR	57.47	488,527.28	76.19	647,615.00	647,615.00	1.0	0.5
3960.00	ntes	Netease Inc Sp ADR	73.00	289,077.92	95.58	378,496.80	378,496.80	0.6	2.7
17480.00	vips	Vipshop Holdings Limited Sponsored ADSA	11.20	195,837.27	13.02	227,589.60	227,589.60	0.3	3.1
				1,611,719.19		1,486,405.40	1,486,405.40	2.2	1.8
CASH AND EQUIVALENTS									
	cash	Cash Account - USD		1,277,074.62		1,277,074.62	1,277,074.62	1.9	3.2
	divacc	Dividend Accrual - US		5,365.12		5,365.12	5,365.12	0.0	0.0
				1,282,439.74		1,282,439.74	1,282,439.74	1.9	3.2
US Dollar Total				4,264,316.19		4,447,359.34	4,447,359.34	6.6	2.1
Australian Dollar(FX= 1.4973)									
COMMON STOCKS- AUD									
28420.00	6065586	Aust & NZ Bank Group NPV	25.78	732,737.91	28.24	802,580.80	536,003.67	0.8	7.9
39501.00	6086253	Fortescue Metals G NPV	17.15	677,601.27	21.41	845,716.41	564,811.79	0.8	9.7
22670.00	b03fyz4	Goodman Group NPV (Stapled Units)	21.49	487,130.05	34.75	787,782.50	526,120.62	0.8	0.9
3670.00	b28ytc2	Macquarie Group Ltd NPV	169.78	623,074.54	204.69	751,212.30	501,697.21	0.7	3.7
				2,520,543.77		3,187,292.01	2,128,633.28	3.1	5.6

Quantity		Symbol	Security	Local Currency			Reporting Currency		
				Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets
CASH AND EQUIVALENTS- AUD									
39588.37	divacc	Dividend Accrual - Au	1.00	39,588.37	1.00	39,588.37	26,439.10	0.0	0.0
				39,588.37		39,588.37	26,439.10	0.0	0.0
Australian Dollar Total				2,560,132.14		3,226,880.38	2,155,072.37	3.2	5.6
Brazilian Real(FX= 5.5545)									
COMMON STOCKS- BRL									
57980.00	b9n3sq0	BB Seguridade Part NPV	36.21	2,099,424.42	32.93	1,909,281.40	343,739.06	0.5	8.7
101710.00	bpblv81	Vibra Energia SA NPV	25.09	2,551,943.58	20.90	2,125,739.00	382,709.18	0.6	0.0
				4,651,368.00		4,035,020.40	726,448.24	1.1	4.1
CASH AND EQUIVALENTS- BRL									
61671.66	divacc	Dividend Accrual - Br	1.00	61,671.66	1.00	61,671.66	11,103.11	0.0	0.0
				61,671.66		61,671.66	11,103.11	0.0	0.0
Brazilian Real Total				4,713,039.66		4,096,692.06	737,551.34	1.1	4.1
British Pound Sterling(FX= 0.7911)									
COMMON STOCKS- GBP									
5010.00	0989529	AstraZeneca USD	108.87	545,463.00	123.56	619,035.60	782,522.56	1.2	2.5
64833.00	bvyvw2	Auto Trader Group GBP	5.58	361,731.46	8.01	519,442.00	656,626.34	1.0	1.2
11360.00	0237400	Diageo Ord Gbp0.28 101/108	35.60	404,432.76	24.90	282,807.20	357,496.43	0.5	4.1
13408.00	b19nlv4	Experian Ord USD	23.24	311,658.46	36.86	494,218.88	624,741.81	0.9	1.3
61700.00	b17bbq5	Investec Ord GBP	5.37	331,318.28	5.74	353,849.50	447,300.96	0.7	6.0
122963.00	0560399	Legal & General Gp Ord GBP	2.77	340,001.90	2.27	279,126.01	352,843.04	0.5	9.0
6620.00	3208986	Next GBP	65.49	433,553.05	90.36	598,183.20	756,163.05	1.1	2.3
38270.00	0677608	Pearson Ord GBP	10.29	393,853.03	9.91	379,179.16	479,320.17	0.7	2.3
7629.00	0718875	Rio Tinto GBP	48.21	367,817.23	52.01	396,784.29	501,574.80	0.7	6.6

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
8240.00	b10rzp7	Unilever PLC GBP	41.39	341,031.24	43.45	358,028.00	452,583.00	0.7	3.4
				3,830,860.40		4,280,653.84	5,411,172.16	8.0	3.4
CASH AND EQUIVALENTS- GBP									
3506.54	cash	Cash Account - GBP	1.00	3,506.54	1.00	3,506.54	4,432.62	0.0	0.0
4295.19	divacc	Dividend Accrual - GB	1.00	4,295.19	1.00	4,295.19	5,429.55	0.0	0.0
				7,801.73		7,801.73	9,862.16	0.0	0.0
British Pound Sterling Total				3,838,662.13		4,288,455.57	5,421,034.32	8.0	3.4
Canadian Dollar(FX= 1.3683)									
COMMON STOCKS- CAD									
11359.00	bl56kn2	Alimentation Couche-Tard Inc	55.06	625,383.52	76.77	872,030.43	637,286.10	0.9	0.9
8180.00	2170525	Canadian Imperial Bank Comm Toronto O	61.98	506,981.87	65.05	532,109.00	388,869.08	0.6	5.5
5636.00	bj2l575	CGI Inc Cl A	95.18	536,431.03	136.55	769,595.80	562,426.13	0.8	0.0
5919.00	2077303	National Bank Cand Montreal Qu	103.04	609,896.35	108.51	642,270.69	469,376.03	0.7	4.1
6618.00	2754383	Royal Bank of Canada Montreal Que	115.19	762,328.29	145.65	963,911.70	704,433.59	1.0	3.9
11042.00	2566124	Sun Life Financial Inc	69.75	770,158.22	67.08	740,697.36	541,306.95	0.8	4.8
8200.00	2897222	Toronto Dominion Bank Ont	83.98	688,638.33	75.20	616,640.00	450,644.94	0.7	5.3
3186.00	2956662	Weston George Ltd	120.44	383,724.29	196.79	626,972.94	458,196.32	0.7	1.7
				4,883,541.90		5,764,227.92	4,212,539.13	6.2	3.1
CASH AND EQUIVALENTS- CAD									
8944.02	cash	Cash Account - CAD	1.00	8,944.02	1.00	8,944.02	6,536.35	0.0	0.0
16485.42	divacc	Dividend Accrual - CA	1.00	16,485.42	1.00	16,485.42	12,047.66	0.0	0.0
				25,429.44		25,429.44	18,584.02	0.0	0.0
Canadian Dollar Total				4,908,971.34		5,789,657.36	4,231,123.15	6.2	3.1

			Local Currency				Reporting Currency		
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
Danish Krone(FX= 6.9582)									
COMMON STOCKS- DKK									
1990.00	b1wt5g2	DSV DKK	1,399.49	2,784,976.28	1,067.00	2,123,330.00	305,155.07	0.4	0.2
11206.00	bp6kmj1	Novo Nordisk As Ser'b'dkk0.1	427.02	4,785,150.18	1,005.60	11,268,753.60	1,619,492.63	2.4	0.9
3890.00	b44xtx8	Pandora AS DKK	750.20	2,918,296.24	1,051.00	4,088,390.00	587,564.31	0.9	1.7
				10,488,422.70		17,480,473.60	2,512,212.01	3.7	1.0
Danish Krone Total				10,488,422.70		17,480,473.60	2,512,212.01	3.7	1.0
Euro(FX= 0.9331)									
COMMON STOCKS- EUR									
11470.00	b01flq6	ACS Actividades Co EUR	40.12	460,198.84	40.28	462,011.60	495,161.15	0.7	5.0
1870.00	5231485	Allianz SE NPV (Regd) (Vinkuliert)	223.96	418,805.22	259.50	485,265.00	520,083.00	0.8	5.3
1359.00	b929f46	ASML Holding NV EUR	578.11	785,647.19	964.20	1,310,347.80	1,404,365.88	2.1	0.6
47930.00	bywp840	Banca Mediolanum NPV	8.45	404,952.81	10.31	494,158.30	529,614.39	0.8	6.8
4483.00	5756029	Bayer Motoren Werk EUR	80.11	359,118.28	88.38	396,207.54	424,635.62	0.6	6.8
75340.00	5501906	BBVA (Bilb-Viz-Arg) EUR	5.73	431,403.34	9.35	704,579.68	755,133.61	1.1	4.8
2260.00	4163437	Cap Gemini EUR	178.77	404,015.97	185.70	419,682.00	449,794.38	0.7	1.8
510.00	4061393	Christian Dior SE EUR	786.83	401,281.78	671.50	342,465.00	367,037.03	0.5	1.9
12650.00	5806225	Colruyt Group NV NPV	43.38	548,812.22	44.58	563,937.00	604,399.75	0.9	0.0
23189.00	5842359	Deutsche Telekom NPV (Regd)	17.54	406,645.43	23.48	544,477.72	583,544.26	0.9	3.0
4920.00	b13x013	Eiffage EUR	90.46	445,059.42	85.76	421,939.20	452,213.54	0.7	4.8
6850.00	b0cch46	Heineken Holding EUR	72.20	494,538.67	73.65	504,502.50	540,700.80	0.8	2.3
40204.00	b288c92	Iberdrola SA EUR	8.92	358,742.70	12.12	487,071.46	522,019.07	0.8	3.7
10420.00	5889505	Infineon Technology Ord NPV (Regd)	37.44	390,080.51	34.31	357,458.10	383,105.89	0.6	0.8
30720.00	bz57390	ING Groep NV EUR	13.16	404,362.53	15.96	490,352.64	525,535.68	0.8	6.9
88412.00	bd2z8s7	Italgas Spa NPV	5.58	493,742.96	4.60	406,872.02	436,065.29	0.6	7.6
5750.00	4497749	KBC Groep NV NPV	66.13	380,240.52	65.90	378,925.00	406,113.05	0.6	4.4
1300.00	4057808	L'Oreal EUR	276.43	359,357.45	410.05	533,065.00	571,312.67	0.8	1.6
1060.00	4061412	LVMH Moet Hennessy EUR	680.77	721,614.47	713.60	756,416.00	810,689.21	1.2	1.8
6280.00	5529027	Mercedes-Benz Group AG	72.59	455,878.10	64.57	405,499.60	434,594.39	0.6	8.2
29720.00	7107250	Opap(Org Of Footb) EUR (Cr)	13.47	400,243.92	14.64	435,100.80	466,319.49	0.7	12.7

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	
7220.00	4380429	Publicis Groupe SA EUR	63.65	459,553.69	99.38	717,523.60	769,006.26	1.1	3.2
8490.00	5228658	Randstad NV EUR	51.72	439,075.73	42.33	359,381.70	385,167.51	0.6	5.4
15239.00	bywlc68	Relx PLC GBP	23.72	361,427.73	42.96	654,667.44	701,640.14	1.0	1.4
2758.00	4834108	Schneider Electric EUR	112.33	309,809.98	224.30	618,619.40	663,005.64	1.0	1.6
3310.00	5727973	Siemens AG NPV (Regd)	184.08	609,290.09	173.72	575,013.20	616,270.67	0.9	2.2
27320.00	bmd8f98	Stellantis NV EUR	16.05	438,392.14	18.48	504,764.32	540,981.40	0.8	8.9
18840.00	bymxps7	UniCredit SpA NPV	19.97	376,322.32	34.61	651,958.20	698,736.51	1.0	5.2
3740.00	b1xh026	Vinci EUR	109.76	410,489.51	98.38	367,941.20	394,341.16	0.6	4.6
4432.00	5671519	Wolters Kluwer EUR	75.43	334,323.00	154.80	686,073.60	735,299.71	1.1	1.3
				13,263,426.52		16,036,276.62	17,186,887.16	25.3	3.8

CASH AND EQUIVALENTS- EUR

7467.11	cash	Cash Account - EUR	1.00	7,467.11	1.00	7,467.11	8,002.88	0.0	0.0
7430.00	divacc	Dividend Accrual - Eu	1.00	7,430.00	1.00	7,430.00	7,963.11	0.0	0.0
				14,897.11		14,897.11	15,965.98	0.0	0.0

Euro Total				13,278,323.63		16,051,173.73	17,202,853.14	25.4	3.8
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Indian Rupee(FX= 83.3875)

COMMON STOCKS- INR

6580.00	b2qkxw0	Bajaj Auto Ltd INR	7,156.22	47,087,930.67	9,501.65	62,520,857.00	749,762.94	1.1	0.8
25946.00	6294896	Hcl Technologies Inr2	872.80	22,645,789.75	1,459.60	37,870,781.60	454,154.18	0.7	3.6
18780.00	br56kd4	Hindustan Aeronaut Inr5(Post Subd)	2,193.05	41,185,487.59	5,264.25	98,862,615.00	1,185,580.75	1.7	0.7
9430.00	b992pt3	Pi Industries Inr1	3,761.53	35,471,252.83	3,798.75	35,822,212.50	429,587.32	0.6	0.4
9740.00	b15t569	Siemens India Ltd Inr2 (Post Subdivision)	3,756.64	36,589,702.80	7,704.50	75,041,830.00	899,917.01	1.3	0.1
10074.00	b01npj1	Tata Consultancy S Inr1	3,528.47	35,545,842.40	3,904.15	39,330,407.10	471,658.31	0.7	1.9
				218,526,006.04		349,448,703.20	4,190,660.51	6.2	1.0

Quantity		Symbol	Security	Local Currency			Reporting Currency			
				Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
CASH AND EQUIVALENTS- INR										
421120.00	divacc		Dividend Accrual - In	1.00	421,120.00	1.00	421,120.00	5,050.16	0.0	0.0
					421,120.00		421,120.00	5,050.16	0.0	0.0
Indian Rupee Total					218,947,126.04		349,869,823.20	4,195,710.67	6.2	1.0
Hong Kong Dollar(FX= 7.8074)										
COMMON STOCKS- HKD										
1036500.00	b154564		Bank of China Ltd H CNY	3.21	3,331,782.98	3.85	3,990,525.00	511,120.86	0.8	2.4
326160.00	b0b8z18		Cosco Shipping Hld H CNY	11.87	3,871,050.84	13.66	4,455,345.60	570,656.76	0.8	5.9
398150.00	6218089		Lenovo Group Ltd NPV	9.26	3,686,245.33	11.02	4,387,613.00	561,981.33	0.8	2.5
452160.00	6706250		PICC Property & CA H CNY	7.89	3,566,785.74	9.70	4,385,952.00	561,768.58	0.8	5.5
27280.00	6859927		Sun Hung Kai Prop NPV	104.89	2,861,363.85	67.55	1,842,764.00	236,027.87	0.3	6.9
167550.00	b67c2g0		Swire Properties L NPV	20.97	3,513,640.75	12.44	2,084,322.00	266,967.49	0.4	8.4
25080.00	bmmv2k8		Tencent Holdings Ltd Hkd0.00002	314.71	7,892,996.91	372.40	9,339,792.00	1,196,274.30	1.8	0.9
					28,723,866.40		30,486,313.60	3,904,797.19	5.8	3.6
CASH AND EQUIVALENTS- HKD										
74147.16	cash		Cash Account - HKD	1.00	74,147.16	1.00	74,147.16	9,497.04	0.0	0.0
					74,147.16		74,147.16	9,497.04	0.0	0.0
Hong Kong Dollar Total					28,798,013.56		30,560,460.76	3,914,294.23	5.8	3.6
Japanese Yen(FX= 160.8600)										
COMMON STOCKS- JPY										
77590.00	6054603		Asahi Kasei Corp NPV	1,110	86,158,290	1,031	79,956,495	497,056.42	0.7	3.5
12300.00	6132101		Bridgestone Corp NPV	4,200	51,662,526	6,322	77,760,600	483,405.45	0.7	3.3
41760.00	6435145		Honda Motor Co NPV	1,481	61,846,501	1,720	71,827,200	446,519.96	0.7	4.0

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
20240.00	6474535	Japan Tobacco Inc NPV	2,999	60,705,452	4,348	88,003,520	547,081.44	0.8	4.5
32650.00	6569464	Marubeni Corp NPV	1,764	57,593,854	2,976	97,150,075	603,941.78	0.9	3.0
89360.00	b0jqtj0	Mitsubishi Chem Gp NPV	899	80,307,864	893	79,807,416	496,129.65	0.7	3.6
69220.00	6268976	Mitsubishi UFJ Lea NPV	952	65,872,784	1,062	73,511,640	456,991.42	0.7	3.8
30360.00	6597302	Mitsui & Co NPV	2,226	67,590,074	3,651	110,844,360	689,073.48	1.0	2.7
19960.00	6597368	Mitsui Chemicals NPV	4,396	87,743,334	4,440	88,622,400	550,928.76	0.8	3.4
36150.00	b2q4cs1	MS&AD Insurance Group Holdings NPV	1,806	65,279,280	3,575	129,236,250	803,408.24	1.2	4.1
7110.00	6641801	Nitto Denko Corp NPV	11,086	78,824,132	12,710	90,368,100	561,781.05	0.8	2.2
15450.00	b1cwjm5	Nomura Real Estate Inc NPV	3,610	55,767,483	4,031	62,278,950	387,162.44	0.6	4.1
24400.00	6661144	ORIX Corp NPV	2,390	58,312,612	3,552	86,668,800	538,784.04	0.8	2.8
4430.00	6804682	Shionogi & Co NPV	6,541	28,978,286	6,277	27,807,110	172,865.29	0.3	2.7
24060.00	6858946	Sumitomo Corp NPV	2,510	60,400,673	4,017	96,649,020	600,826.93	0.9	3.2
3000.00	6895675	Tokyo Electron NPV	22,351	67,052,072	34,900	104,700,000	650,876.54	1.0	1.4
19500.00	6895448	Tokyo Gas Co NPV	2,986	58,236,692	3,455	67,372,500	418,826.93	0.6	2.0
56500.00	6985264	Yamaha Motor Co NPV	1,054	59,524,966	1,489	84,128,500	522,992.04	0.8	3.4
				1,151,856,875		1,516,692,936	9,428,651.85	13.9	3.2

CASH AND EQUIVALENTS- JPY

7299600.00	cash	Cash Account - JPY	1	7,299,600	1	7,299,600	45,378.59	0.1	0.0
4667280.00	divacc	Dividend Accrual - Jp	1	4,667,280	1	4,667,280	29,014.55	0.0	0.0
				11,966,880		11,966,880	74,393.14	0.1	0.0

Japanese Yen Total				1,163,823,755		1,528,659,816	9,503,044.98	14.0	3.2
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Mexican Peso(FX= 18.2855)

COMMON STOCKS- MXN

62380.00	2421041	Gpo Fin Banorte NPV Series O	114.29	7,129,393.33	142.56	8,892,892.80	486,335.77	0.7	0.0
				7,129,393.33		8,892,892.80	486,335.77	0.7	0.0

Quantity		Symbol	Security	Local Currency			Reporting Currency		
				Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets
CASH AND EQUIVALENTS- MXN									
567001.63	cash	Cash Account - Mx	1.00	567,001.63	1.00	567,001.63	31,008.27	0.0	0.0
				567,001.63		567,001.63	31,008.27	0.0	0.0
Mexican Peso Total				7,696,394.96		9,459,894.43	517,344.04	0.8	0.0
Polish Zloty(FX= 4.0200)									
COMMON STOCKS- PLN									
16450.00	5978953	Assec Poland SA Pln1.00	74.57	1,226,667.80	80.05	1,316,822.50	327,563.71	0.5	4.6
				1,226,667.80		1,316,822.50	327,563.71	0.5	4.6
CASH AND EQUIVALENTS- PLN									
51175.95	cash	Cash Account - PLN	1.00	51,175.95	1.00	51,175.95	12,730.18	0.0	0.0
				51,175.95		51,175.95	12,730.18	0.0	0.0
Polish Zloty Total				1,277,843.75		1,367,998.45	340,293.89	0.5	4.4
Turkish Lira(FX= 32.7835)									
COMMON STOCKS- TRY									
39350.00	b03my33	Tofas Otomobil Fab Try1	126.82	4,990,282.96	340.00	13,379,000.00	408,101.64	0.6	5.9
				4,990,282.96		13,379,000.00	408,101.64	0.6	5.9
Turkish Lira Total				4,990,282.96		13,379,000.00	408,101.64	0.6	5.9

Quantity		Symbol	Security	Unit Cost	Local Currency		Reporting Currency			Curr. Yield
					Total Cost	Price	Market Value	Market Value	% Assets	
Thai Baht(FX= 36.6975)										
COMMON STOCKS- THB										
192050.00	bkxld77		Intouch Holdings P Thb1 (Local)	75.33	14,466,291.95	71.50	13,731,575.00	374,182.85	0.6	4.4
					14,466,291.95		13,731,575.00	374,182.85	0.6	4.4
Thai Baht Total					14,466,291.95		13,731,575.00	374,182.85	0.6	4.4
South Korean Won(FX= 1,376.5004)										
COMMON STOCKS- KRW										
55151.00	bb96z33		Jb Financial Group KRW	8,492.37	468,362,586.00	14,640.00	807,410,640.00	586,567.85	0.9	5.7
6820.00	6490928		Kia Motors Corp KRW	81,529.10	556,028,485.00	129,300.00	881,826,000.00	640,629.13	0.9	4.3
12985.00	6771720		Samsung Electronic KRW	68,455.86	888,899,369.00	81,500.00	1,058,277,500.00	768,817.65	1.1	1.7
					1,913,290,440.00		2,747,514,140.00	1,996,014.63	2.9	3.7
CASH AND EQUIVALENTS- KRW										
4687585.00	divacc		Dividend Accrual - Kr	1.00	4,687,585.00	1.00	4,687,585.00	3,405.44	0.0	0.0
					4,687,585.00		4,687,585.00	3,405.44	0.0	0.0
South Korean Won Total					1,917,978,025.00		2,752,201,725.00	1,999,420.07	2.9	3.7
Swedish Krona(FX= 10.5902)										
COMMON STOCKS- SEK										
35980.00	4813345		Skand Enskilda Bkn Ser A NPV	121.14	4,358,495.81	156.50	5,630,870.00	531,705.73	0.8	5.4
16860.00	b1qh830		Volvo Ab Ser B NPV	304.70	5,137,250.11	271.10	4,570,746.00	431,601.48	0.6	6.6
					9,495,745.92		10,201,616.00	963,307.21	1.4	6.0
Swedish Krona Total					9,495,745.92		10,201,616.00	963,307.21	1.4	6.0

Quantity		Symbol	Security	Unit Cost	Local Currency		Reporting Currency		
					Total Cost	Price	Market Value	Market Value	% Assets
Chilean Peso(FX= 943.9252)									
COMMON STOCKS- CLP									
7210800.00	bymtld6	Enel Chile SA NPV	45.34	326,925,198.00	53.10	382,893,480.00	405,639.73	0.6	8.6
				326,925,198.00		382,893,480.00	405,639.73	0.6	8.6
Chilean Peso Total				326,925,198.00		382,893,480.00	405,639.73	0.6	8.6
Swiss Franc(FX= 0.8986)									
COMMON STOCKS- CHF									
7557.00	7123870	Nestle SA CHF (Regd)	102.79	776,809.35	91.72	693,128.04	771,342.13	1.1	3.3
8356.00	7103065	Novartis AG CHF (Regd)	83.39	696,809.07	96.17	803,596.52	894,276.12	1.3	3.4
2060.00	7110388	Roche Holdings AG Genusscheine NPV	269.02	554,186.75	249.50	513,970.00	571,967.51	0.8	3.8
25256.00	brjl176	UBS Group AG CHF (Regd)	16.88	426,309.21	26.45	668,021.20	743,402.18	1.1	1.3
1080.00	5983816	Zurich Insurance CHF	361.78	390,722.91	479.10	517,428.00	575,815.71	0.8	5.4
				2,844,837.28		3,196,143.76	3,556,803.65	5.2	3.3
Swiss Franc Total				2,844,837.28		3,196,143.76	3,556,803.65	5.2	3.3
Taiwan Dollar(FX= 32.4415)									
COMMON STOCKS- TWD									
87110.00	6324500	Evergreen Marine C TWD	147.27	12,829,004.00	193.00	16,812,230.00	518,232.20	0.8	5.2
16760.00	6372480	Mediatek Inc TWD	769.43	12,895,571.00	1,400.00	23,464,000.00	723,271.12	1.1	3.9
31910.00	6346333	Novatek Microelect TWD	424.25	13,537,673.00	606.00	19,337,460.00	596,071.70	0.9	5.3
67324.00	6889106	Taiwan Semicon Man TWD	436.34	29,375,889.00	966.00	65,034,984.00	2,004,684.86	3.0	1.4
				68,638,137.00		124,648,674.00	3,842,259.88	5.7	3.0
CASH AND EQUIVALENTS- TWD									
871903.52	divacc	Dividend Accrual - TW	1.00	871,903.52	1.00	871,903.52	26,876.18	0.0	0.0
				871,903.52		871,903.52	26,876.18	0.0	0.0
Taiwan Dollar Total				69,510,040.52		125,520,577.52	3,869,136.06	5.7	3.0

Quantity	Symbol	Security	Local Currency				Reporting Currency		Curr. Yield
			Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	
South African Rand(FX= 18.2600)									
COMMON STOCKS- ZAR									
2770.00	bn0vx82	Naspers NPV (Post Rev Split)	2,623.55	7,267,225.58	3,567.22	9,881,199.40	541,139.07	0.8	0.2
119360.00	b0l6750	Sanlam ZAR	67.24	8,025,928.18	80.92	9,658,611.20	528,949.13	0.8	4.9
				15,293,153.76		19,539,810.60	1,070,088.20	1.6	2.6
South African Rand Total				15,293,153.76		19,539,810.60	1,070,088.20	1.6	2.6
Total Portfolio			3,826,098,576.17			67,824,572.89		100.0	3.2

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				
6/14/2024	6/14/2024	bap	Credicorp Ltd	49.69
				49.69
COMMON STOCKS- AUD				
6/27/2024	8/26/2024	b03fyz4	Goodman Group NPV (Stapled Units)	1,245.32
				1,245.32
COMMON STOCKS- GBP				
6/10/2024	6/10/2024	b1n7z09	Safestore Holdings GBP	145.69
6/11/2024	6/11/2024	b1n7z09	Safestore Holdings GBP	1,064.92
6/11/2024	6/11/2024	b5zn1n8	Segro PLC GBP	1,072.79
6/20/2024	7/19/2024	b19nlv4	Experian Ord USD	5,448.45
6/20/2024	6/20/2024	b1n7z09	Safestore Holdings GBP	630.19
6/20/2024	6/20/2024	b1n7z09	Safestore Holdings GBP	576.42
6/20/2024	6/20/2024	b5zn1n8	Segro PLC GBP	962.87
				9,901.32
COMMON STOCKS- CAD				
6/14/2024	7/1/2024	2956662	Weston George Ltd	1,898.98
6/24/2024	8/1/2024	2077303	National Bank Cand Montreal Qu	4,765.35
6/28/2024	7/29/2024	2170525	Canadian Imperial Bank Comm Toronto O	5,380.20
				12,044.53
COMMON STOCKS- EUR				
6/5/2024	6/5/2024	5671519	Wolters Kluwer EUR	364.74
6/5/2024	6/5/2024	5671519	Wolters Kluwer EUR	601.16
6/5/2024	6/5/2024	5986622	Koninklijke Philip EUR	710.76
6/5/2024	6/5/2024	b929f46	ASML Holding NV EUR	115.97
6/5/2024	6/5/2024	b929f46	ASML Holding NV EUR	134.67
6/5/2024	6/5/2024	bd0q398	Kon Ahold Delhaize EUR	841.72
6/5/2024	6/5/2024	bd0q398	Kon Ahold Delhaize EUR	904.85
6/5/2024	6/5/2024	bng8pq9	NN Group NV EUR	1,356.71
6/5/2024	6/5/2024	bng8pq9	NN Group NV EUR	2,144.48

Ex-Date	Pay-Date	Symbol	Security	Amount
6/25/2024	7/1/2024	7107250	Opap(Org Of Footb) EUR (Cr)	7,950.84
				15,125.90

COMMON STOCKS- INR

6/14/2024	8/15/2024	b2qkxw0	Bajaj Auto Ltd INR	5,039.51
				5,039.51

COMMON STOCKS- JPY

6/3/2024	6/3/2024	6569464	Marubeni Corp NPV	418.07
6/3/2024	6/3/2024	b1cwjm5	Nomura Real Estate Inc NPV	989.15
6/4/2024	6/4/2024	6435145	Honda Motor Co NPV	2,696.37
6/4/2024	6/4/2024	6661144	ORIX Corp NPV	724.71
6/21/2024	6/21/2024	6804682	Shionogi & Co NPV	277.60
6/25/2024	6/25/2024	b2q4cs1	MS&AD Insurance Group Holdings NPV	2,263.55
6/27/2024	9/2/2024	6132101	Bridgestone Corp NPV	8,041.97
6/27/2024	9/2/2024	6474535	Japan Tobacco Inc NPV	12,225.04
6/27/2024	9/9/2024	6985264	Yamaha Motor Co NPV	8,795.42
				36,431.86

COMMON STOCKS- MXN

6/27/2024	6/28/2024	2421041	Gpo Fin Banorte NPV Series O	30,856.39
				30,856.39

COMMON STOCKS- PLN

6/20/2024	6/28/2024	5978953	Asseco Poland SA Pln1.00	12,683.95
				12,683.95

COMMON STOCKS- KRW

6/27/2024	8/16/2024	6771720	Samsung Electronic KRW	3,382.58
				3,382.58

COMMON STOCKS- TWD

6/13/2024	7/11/2024	6889106	Taiwan Semicon Man TWD	5,759.98
6/27/2024	7/25/2024	6324500	Evergreen Marine C TWD	21,061.54

Ex-Date	Pay-Date	Symbol	Security	Amount
				26,821.53
AMERICAN DEPOSITORY RECEIPTS				
6/6/2024	6/21/2024	ntes	Netease Inc Sp ADR	1,950.30
6/13/2024	7/12/2024	baba	Alibaba Group Holding Ltd Sp ADS	2,133.12
6/13/2024	7/12/2024	baba	Alibaba Group Holding Ltd Sp ADS	3,232.00
				7,315.42
CASH AND EQUIVALENTS				
6/1/2024	6/3/2024	cash	Cash Account - USD	4,152.06
				4,152.06
CASH AND EQUIVALENTS- EUR				
6/1/2024	6/1/2024	cash	Cash Account - EUR	52.66
				52.66
NET INCOME				165,102.74