



ATIVO
CAPITAL

Monthly Report

Account

New York City Teachers Retirement System

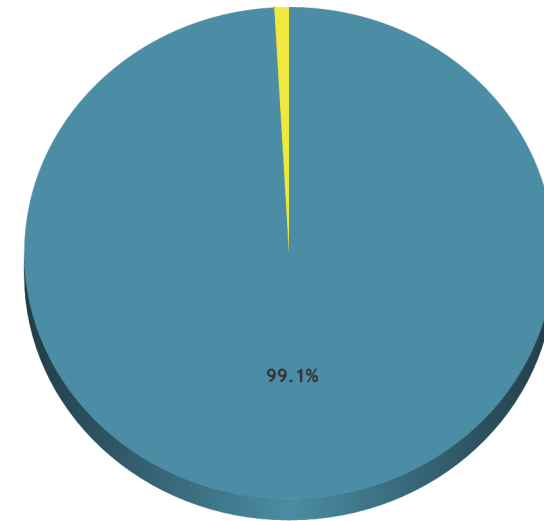
8/31/2024



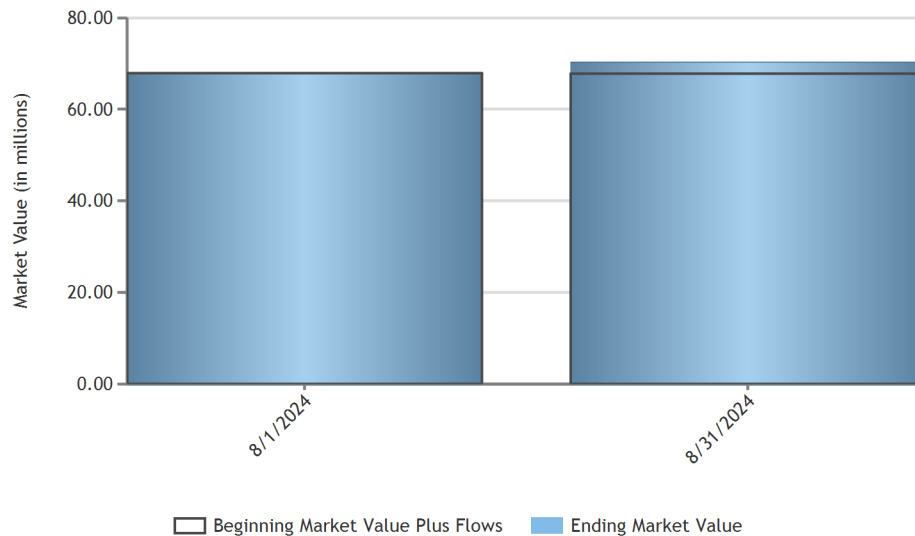
Activity Summary

	Month to Date	Year to Date
Beginning Value	68,858,466.72	49,821,264.69
Net Contributions/Withdrawals	-94,858.21	12,620,296.06
Realized Gains	-43,968.56	-339,453.50
Unrealized Gains	1,478,261.27	6,545,232.17
Income Received	135,652.82	1,686,214.63
Ending Value	70,333,554.04	70,333,554.04

Portfolio Allocation as of 8/31/2024

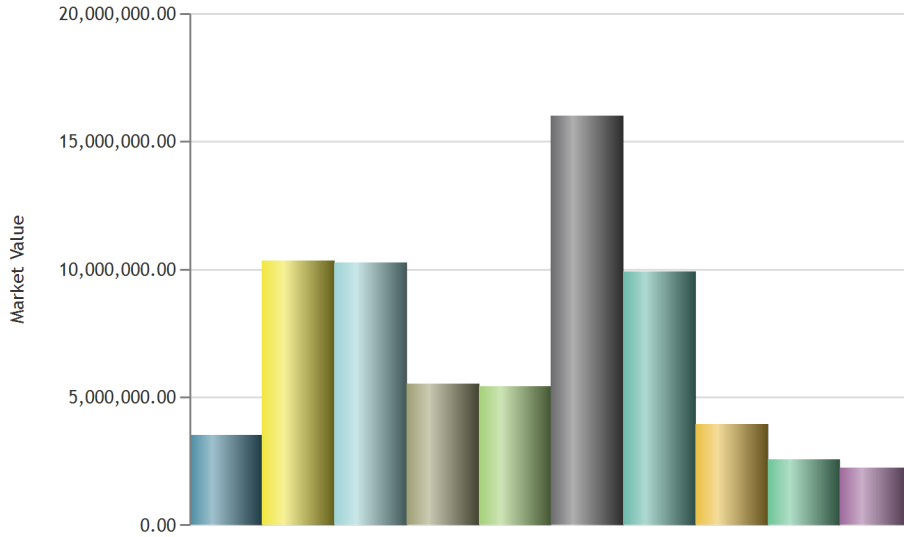


Change in Portfolio



Asset Class	Market Value	% Assets	Curr. Yield
Equities	69,709,608.72	99.1	3.3
Cash and Equivalents	623,945.33	0.9	2.2
Total	70,333,554.04	100.0	3.3

Portfolio Allocation as of 8/31/2024

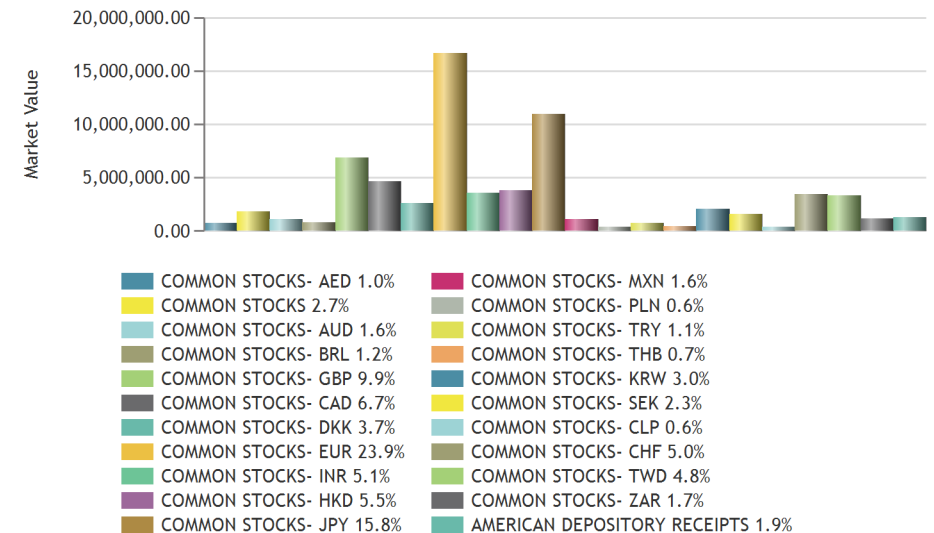


Industry Sector	Market Value	% Equity	% Assets
MATERIALS	3,511,920.12	5.0	5.0
INDUSTRIALS	10,330,612.50	14.8	14.7
CONSUMER DISCRETIONARY	10,265,397.70	14.7	14.6
CONSUMER STAPLES	5,515,127.75	7.9	7.8
HEALTHCARE	5,414,798.03	7.8	7.7
FINANCIALS	16,012,272.97	23.0	22.8
INFORMATION TECHNOLOGY	9,899,734.03	14.2	14.1
COMMUNICATION SERVICES	3,947,157.91	5.7	5.6
UTILITIES	2,567,440.12	3.7	3.7
REAL ESTATE	2,245,147.60	3.2	3.2
Equity Total	69,709,608.72	100.0	99.1

Top 10 Holdings

Symbol	Security	Market Value	% Assets
6889106	Taiwan Semicon Man TWD	1,986,678.84	2.8
bp6kmj1	Novo Nordisk As Ser'b'dkk0.1	1,560,019.68	2.2
b929f46	ASML Holding NV EUR	1,221,472.97	1.7
bmmv2k8	Tencent Holdings Ltd Hkd0.00002	1,086,195.58	1.5
b2q4cs1	MS&AD Insurance Group Holdings NPV	881,478.31	1.3
7103065	Novartis AG CHF (Regd)	873,336.93	1.2
6661144	ORIX Corp NPV	855,159.37	1.2
6771720	Samsung Electronic KRW	840,696.56	1.2
6372480	Mediatek Inc TWD	811,291.03	1.2
6251363	Daiwa House Industries NPV	808,053.91	1.1
Top 10 Holdings Total		10,924,383.19	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
United Arab Emirates Dirham(FX= 3.6729)									
COMMON STOCKS- AED									
316300.00	b01rm25	Emaar Properties Aed1	8.15	2,579,161.59	8.44	2,669,572.00	726,829.48	1.0	5.9
				2,579,161.59		2,669,572.00	726,829.48	1.0	5.9
		United Arab Emirates Dirham Total		2,579,161.59		2,669,572.00	726,829.48	1.0	5.9
US Dollar(FX= 1.0000)									
COMMON STOCKS									
3976.00	chkp	Check Point Software Tech Ltd	127.36	506,392.35	192.50	765,380.00	765,380.00	1.1	0.0
2510.00	bap	Credicorp Ltd	147.02	369,027.98	178.35	447,658.50	447,658.50	0.6	5.2
1970.00	iclr	Icon PLC	251.14	494,736.94	322.06	634,458.20	634,458.20	0.9	0.0
				1,370,157.26		1,847,496.70	1,847,496.70	2.6	1.3
AMERICAN DEPOSITORY RECEIPTS									
3232.00	baba	Alibaba Group Holding Ltd Sp ADS	197.49	638,276.72	83.34	269,354.88	269,354.88	0.4	1.2
5890.00	rdy	Dr Reddys Laboratories Ltd ADR	57.54	338,935.91	83.47	491,638.30	491,638.30	0.7	0.5
3960.00	ntes	Netease Inc Sp ADR	73.00	289,077.92	80.44	318,542.40	318,542.40	0.5	3.1
17480.00	vips	Vipshop Holdings Limited Sponsored ADSA	11.20	195,837.27	12.54	219,199.20	219,199.20	0.3	3.3
				1,462,127.82		1,298,734.78	1,298,734.78	1.8	1.7
CASH AND EQUIVALENTS									
	cash	Cash Account - USD		425,120.49		425,120.49	425,120.49	0.6	3.2
				425,120.49		425,120.49	425,120.49	0.6	3.2
		US Dollar Total		3,257,405.57		3,571,351.97	3,571,351.97	5.1	1.7

Quantity		Symbol	Security	Unit Cost	Local Currency		Reporting Currency			Curr. Yield
					Total Cost	Price	Market Value	Market Value	% Assets	
Australian Dollar(FX= 1.4738)										
COMMON STOCKS- AUD										
28420.00	6065586		Aust & NZ Bank Group NPV	25.78	732,737.91	30.40	863,968.00	586,202.43	0.8	7.3
3670.00	b28ytc2		Macquarie Group Ltd NPV	169.78	623,074.54	215.65	791,435.50	536,989.11	0.8	3.5
					1,355,812.45		1,655,403.50	1,123,191.54	1.6	5.5
CASH AND EQUIVALENTS- AUD										
3316.53	cash		Cash Account - AUD	1.00	3,316.53	1.00	3,316.53	2,250.27	0.0	0.0
					3,316.53		3,316.53	2,250.27	0.0	0.0
Australian Dollar Total					1,359,128.98		1,658,720.03	1,125,441.81	1.6	5.5
Brazilian Real(FX= 5.6633)										
COMMON STOCKS- BRL										
57980.00	b9n3sq0		BB Seguridade Part NPV	36.21	2,099,424.42	36.73	2,129,605.40	376,036.13	0.5	7.8
101710.00	bpblv81		Vibra Energia SA NPV	25.09	2,551,943.58	25.72	2,615,981.20	461,918.17	0.7	0.0
					4,651,368.00		4,745,586.60	837,954.30	1.2	3.5
CASH AND EQUIVALENTS- BRL										
111480.71	cash		Cash Account - BRL	1.00	111,480.71	1.00	111,480.71	19,684.76	0.0	0.0
71196.58	divacc		Dividend Accrual - Br	1.00	71,196.58	1.00	71,196.58	12,571.57	0.0	0.0
					182,677.29		182,677.29	32,256.33	0.0	0.0
Brazilian Real Total					4,834,045.29		4,928,263.89	870,210.64	1.2	3.4
British Pound Sterling(FX= 0.7609)										
COMMON STOCKS- GBP										
4580.00	0989529		AstraZeneca USD	108.77	498,168.35	132.74	607,949.20	798,997.49	1.1	1.8
64833.00	bvyvfw2		Auto Trader Group GBP	5.58	361,731.46	8.51	551,728.83	725,109.85	1.0	1.1
13408.00	b19nlv4		Experian Ord USD	23.24	311,658.46	36.84	493,950.72	649,174.94	0.9	1.3
4810.00	bhjyc05		Intercontinental Hotels Ord	84.17	404,841.97	75.84	364,790.40	479,425.94	0.7	2.1
61700.00	b17bbq5		Gbp0.208521303 Investec Ord GBP	5.37	331,318.28	5.80	357,551.50	469,912.21	0.7	6.0

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	
122963.00	0560399	Legal & General Gp Ord GBP	2.77	340,001.90	2.24	275,191.19	361,670.14	0.5	9.2
686200.00	0870612	Lloyds Banking Gp Ord GBP	0.59	405,753.72	0.59	401,427.00	527,575.60	0.8	5.0
51480.00	bdr05c0	National Grid Ord Gbp0.12431289	9.32	479,634.08	9.99	514,079.28	675,628.91	1.0	5.9
5340.00	3208986	Next GBP	67.09	358,274.10	101.65	542,811.00	713,389.58	1.0	2.0
33220.00	0677608	Pearson Ord GBP	10.29	341,903.57	10.56	350,803.20	461,043.25	0.7	2.2
7629.00	0718875	Rio Tinto GBP	48.21	367,817.23	47.70	363,903.30	478,260.06	0.7	9.1
8240.00	b10rzp7	Unilever PLC GBP	41.39	341,031.24	49.06	404,254.40	531,291.51	0.8	3.0
				4,542,134.35		5,228,440.02	6,871,479.48	9.8	3.7

CASH AND EQUIVALENTS- GBP

52033.04	divacc	Dividend Accrual - GB	1.00	52,033.04	1.00	52,033.04	68,384.44	0.1	0.0
				52,033.04		52,033.04	68,384.44	0.1	0.0

British Pound Sterling Total				4,594,167.39		5,280,473.06	6,939,863.93	9.9	3.6
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Canadian Dollar(FX= 1.3477)

COMMON STOCKS- CAD

11359.00	bl56kn2	Alimentation Couche-Tard Inc	55.06	625,383.52	76.93	873,847.87	648,375.34	0.9	0.9
8180.00	2170525	Canadian Imperial Bank Comm Toronto O	61.98	506,981.87	78.76	644,256.80	478,023.97	0.7	4.6
5636.00	bj2l575	CGI Inc Cl A	95.18	536,431.03	151.83	855,713.88	634,920.33	0.9	0.0
11470.00	2254645	Gildan Activewear Inc	54.66	626,999.28	61.42	704,487.40	522,713.71	0.7	1.3
5429.00	2077303	National Bank Cand Montreal Qu	102.90	558,656.17	123.49	670,427.21	497,441.82	0.7	3.6
6618.00	2754383	Royal Bank of Canada Montreal Que	115.19	762,328.29	162.98	1,078,601.64	800,298.01	1.1	3.5
11042.00	2566124	Sun Life Financial Inc	69.75	770,158.22	73.46	811,145.32	601,851.47	0.9	4.4
2916.00	2956662	Weston George Ltd	122.82	358,136.92	219.19	639,158.04	474,240.80	0.7	1.5
				4,745,075.30		6,277,638.16	4,657,865.45	6.6	2.4

Quantity	Symbol	Security	Local Currency			Reporting Currency		Curr. Yield	
			Unit Cost	Total Cost	Price	Market Value	Market Value		% Assets
CASH AND EQUIVALENTS- CAD									
9397.56	cash	Cash Account - CAD	1.00	9,397.56	1.00	9,397.56	6,972.78	0.0	0.0
12141.50	divacc	Dividend Accrual - CA	1.00	12,141.50	1.00	12,141.50	9,008.72	0.0	0.0
				21,539.06		21,539.06	15,981.50	0.0	0.0

Canadian Dollar Total				4,766,614.36		6,299,177.22	4,673,846.94	6.6	2.4
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Danish Krone(FX= 6.7386)

COMMON STOCKS- DKK									
1990.00	b1wt5g2	DSV DKK	1,399.49	2,784,976.28	1,205.00	2,397,950.00	355,852.85	0.5	0.2
11206.00	bp6kmj1	Novo Nordisk As Ser'b'dkk0.1	427.02	4,785,150.18	938.10	10,512,348.60	1,560,019.68	2.2	1.1
3890.00	b44tx8	Pandora AS DKK	750.20	2,918,296.24	1,181.00	4,594,090.00	681,757.34	1.0	1.5
				10,488,422.70		17,504,388.60	2,597,629.86	3.7	1.1

CASH AND EQUIVALENTS- DKK

28631.33	cash	Cash Account - DKK	1.00	28,631.33	1.00	28,631.33	4,248.85	0.0	0.0
				28,631.33		28,631.33	4,248.85	0.0	0.0

Danish Krone Total				10,517,054.03		17,533,019.93	2,601,878.72	3.7	1.1
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Euro(FX= 0.9034)

COMMON STOCKS- EUR									
11470.00	b01flq6	ACS Actividades Co EUR	40.12	460,198.84	41.12	471,646.40	522,065.39	0.7	4.9
1870.00	5231485	Allianz SE NPV (Regd) (Vinkuliert)	223.96	418,805.22	280.90	525,283.00	581,435.74	0.8	4.9
1359.00	b929f46	ASML Holding NV EUR	578.11	785,647.19	812.00	1,103,508.00	1,221,472.97	1.7	0.8
47930.00	bywp840	Banca Mediolanum NPV	8.45	404,952.81	11.05	529,626.50	586,243.56	0.8	6.3
4483.00	5756029	Bayer Motoren Werk EUR	80.11	359,118.28	83.82	375,765.06	415,934.33	0.6	7.2
68270.00	5501906	BBVA (Bilb-Viz-Arg) EUR	5.82	397,211.11	9.59	654,709.30	724,697.71	1.0	4.6

New York City Teachers Retirement System

Quantity	Symbol	Security	Local Currency			Reporting Currency			Curr. Yield
			Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	
2260.00	4163437	Cap Gemini EUR	178.77	404,015.97	187.50	423,750.00	469,048.86	0.7	1.8
510.00	4061393	Christian Dior SE EUR	786.83	401,281.78	625.00	318,750.00	352,824.37	0.5	2.1
10720.00	5806225	Colruyt Group NV NPV	43.46	465,845.23	46.60	499,552.00	552,954.09	0.8	0.0
19489.00	5842359	Deutsche Telekom NPV (Regd)	17.92	349,277.94	25.71	501,062.19	554,625.72	0.8	2.7
4580.00	b13x013	Eiffage EUR	90.75	415,630.59	94.80	434,184.00	480,598.26	0.7	4.3
6020.00	b0cch46	Heineken Holding EUR	72.46	436,192.03	68.05	409,661.00	453,453.75	0.6	2.5
36384.00	b288c92	Iberdrola SA EUR	9.22	335,387.95	12.82	466,442.88	516,305.61	0.7	1.3
30720.00	bz57390	ING Groep NV EUR	13.16	404,362.53	16.39	503,623.68	557,461.04	0.8	6.7
88412.00	bd2z8s7	Italgas Spa NPV	5.58	493,742.96	5.09	450,017.08	498,123.89	0.7	6.9
5750.00	4497749	KBC Groep NV NPV	66.13	380,240.52	70.34	404,455.00	447,691.23	0.6	4.1
1050.00	4057808	L'Oreal EUR	296.89	311,734.40	396.60	416,430.00	460,946.36	0.7	1.7
1060.00	4061412	LVMH Moet Hennessy EUR	680.77	721,614.47	674.30	714,758.00	791,165.61	1.1	1.9
6280.00	5529027	Mercedes-Benz Group AG	72.59	455,878.10	62.34	391,495.20	433,346.03	0.6	8.5
29720.00	7107250	Opap(Org Of Footb) EUR (Cr)	13.47	400,243.92	15.64	464,820.80	514,510.13	0.7	11.9
7220.00	4380429	Publicis Groupe SA EUR	63.65	459,553.69	99.42	717,812.40	794,546.53	1.1	3.2
8490.00	5228658	Randstad NV EUR	51.72	439,075.73	43.55	369,739.50	409,264.64	0.6	5.2
15239.00	bywlc68	Relx PLC GBP	23.72	361,427.73	42.02	640,342.78	708,795.41	1.0	1.4
2758.00	4834108	Schneider Electric EUR	112.33	309,809.98	229.70	633,512.60	701,235.08	1.0	1.5
3310.00	5727973	Siemens AG NPV (Regd)	184.08	609,290.09	169.92	562,435.20	622,559.51	0.9	2.2
27320.00	bmd8f98	Stellantis NV EUR	16.05	438,392.14	15.14	413,679.44	457,901.76	0.7	10.9
18840.00	bymxps7	UniCredit SpA NPV	19.97	376,322.32	37.38	704,239.20	779,522.35	1.1	4.8
3740.00	b1xh026	Vinci EUR	109.76	410,489.51	108.15	404,481.00	447,720.01	0.6	4.2
3542.00	5671519	Wolters Kluwer EUR	84.51	299,332.19	154.15	545,999.30	604,366.61	0.9	1.4
				12,505,075.22		15,051,781.51	16,660,816.53	23.7	3.9
CASH AND EQUIVALENTS- EUR									
6070.01	cash	Cash Account - EUR	1.00	6,070.01	1.00	6,070.01	6,718.89	0.0	0.0
5744.79	divacc	Dividend Accrual - Eu	1.00	5,744.79	1.00	5,744.79	6,358.91	0.0	0.0
				11,814.80		11,814.80	13,077.80	0.0	0.0
Euro Total				12,516,890.02		15,063,596.31	16,673,894.33	23.7	3.8

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
Indian Rupee(FX= 83.8712)									
COMMON STOCKS- INR									
5620.00	b2qkxw0	Bajaj Auto Ltd INR	7,159.29	40,235,236.30	10,891.55	61,210,511.00	729,815.18	1.0	0.7
25946.00	6294896	Hcl Technologies Inr2	872.80	22,645,789.75	1,753.25	45,489,824.50	542,376.85	0.8	3.1
10590.00	br56kd4	Hindustan Aeronaut Inr5(Post Subd)	2,350.30	24,889,630.48	4,679.95	49,560,670.50	590,913.70	0.8	0.7
9430.00	b992pt3	Pi Industries Inr1	3,761.53	35,471,252.83	4,495.45	42,392,093.50	505,442.49	0.7	0.3
7630.00	b15t569	Siemens India Ltd Inr2 (Post Subdivision)	3,779.59	28,838,237.44	6,893.10	52,594,353.00	627,084.41	0.9	0.1
10074.00	b01npj1	Tata Consultancy S Inr1	3,528.47	35,545,842.40	4,553.75	45,874,477.50	546,963.08	0.8	1.2
				187,625,989.19		297,121,930.00	3,542,595.70	5.0	1.0
CASH AND EQUIVALENTS- INR									
67217.04	cash	Cash Account - INR	1.00	67,217.04	1.00	67,217.04	801.43	0.0	0.0
110136.00	divacc	Dividend Accrual - In	1.00	110,136.00	1.00	110,136.00	1,313.16	0.0	0.0
				177,353.04		177,353.04	2,114.59	0.0	0.0
Indian Rupee Total				187,803,342.23		297,299,283.04	3,544,710.29	5.0	1.0
Hong Kong Dollar(FX= 7.8004)									
COMMON STOCKS- HKD									
1036500.00	b154564	Bank of China Ltd H CNY	3.21	3,331,782.98	3.54	3,669,210.00	470,387.42	0.7	10.1
167900.00	6536112	BOC Hong Kong Holding NPV	22.33	3,749,437.06	24.60	4,130,340.00	529,503.62	0.8	7.0
326160.00	b0b8z18	Cosco Shipping Hld H CNY	11.87	3,871,050.84	10.70	3,489,912.00	447,401.67	0.6	7.7
398150.00	6218089	Lenovo Group Ltd NPV	9.26	3,686,245.33	9.59	3,818,258.50	489,495.22	0.7	2.9
393140.00	6706250	PICC Property & CA H CNY	7.95	3,126,377.10	10.10	3,970,714.00	509,039.79	0.7	6.9
27280.00	6859927	Sun Hung Kai Prop NPV	104.89	2,861,363.85	76.45	2,085,556.00	267,365.26	0.4	6.1
22180.00	bmmv2k8	Tencent Holdings Ltd Hkd0.00002	313.96	6,963,624.90	382.00	8,472,760.00	1,086,195.58	1.5	0.9
				27,589,882.07		29,636,750.50	3,799,388.56	5.4	5.1

			Local Currency				Reporting Currency		
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
CASH AND EQUIVALENTS- HKD									
119444.98	cash	Cash Account - HKD	1.00	119,444.98	1.00	119,444.98	15,312.67	0.0	0.0
				119,444.98		119,444.98	15,312.67	0.0	0.0
Hong Kong Dollar Total				27,709,327.05		29,756,195.48	3,814,701.23	5.4	5.1
Japanese Yen(FX= 145.6050)									
COMMON STOCKS- JPY									
77590.00	6054603	Asahi Kasei Corp NPV	1,110	86,158,290	1,032	80,072,880	549,932.21	0.8	3.5
12300.00	6132101	Bridgestone Corp NPV	4,200	51,662,526	5,682	69,888,600	479,987.64	0.7	3.7
26210.00	6251363	Daiwa House Industries NPV	4,236	111,027,414	4,489	117,656,690	808,053.91	1.1	3.2
23120.00	6474535	Japan Tobacco Inc NPV	3,097	71,609,594	4,203	97,173,360	667,376.53	0.9	4.6
42310.00	6569464	Marubeni Corp NPV	1,855	78,500,514	2,487	105,224,970	722,674.15	1.0	3.6
89360.00	b0jqjtj0	Mitsubishi Chem Gp NPV	899	80,307,864	849	75,848,768	520,921.45	0.7	3.8
34160.00	6597302	Mitsui & Co NPV	2,279	77,853,778	3,123	106,681,680	732,678.69	1.0	3.2
24770.00	6597368	Mitsui Chemicals NPV	4,265	105,635,565	3,891	96,380,070	661,928.30	0.9	3.9
38370.00	b2q4cs1	MS&AD Insurance Group Holdings NPV	1,874	71,911,882	3,345	128,347,650	881,478.31	1.3	4.3
9560.00	6641801	Nitto Denko Corp NPV	10,981	104,981,208	12,115	115,819,400	795,435.60	1.1	2.3
15450.00	b1cwjm5	Nomura Real Estate Inc NPV	3,610	55,767,483	4,174	64,488,300	442,898.94	0.6	4.0
34170.00	6661144	ORIX Corp NPV	2,569	87,776,473	3,644	124,515,480	855,159.37	1.2	2.7
7680.00	6804682	Shionogi & Co NPV	6,373	48,947,777	6,807	52,277,760	359,038.22	0.5	2.5
28420.00	6858946	Sumitomo Corp NPV	2,583	73,410,185	3,446	97,935,320	672,609.59	1.0	3.8
3770.00	6895675	Tokyo Electron NPV	23,017	86,772,634	25,805	97,284,850	668,142.23	0.9	2.0
19500.00	6895448	Tokyo Gas Co NPV	2,986	58,236,692	3,644	71,058,000	488,018.96	0.7	1.9
77840.00	6985264	Yamaha Motor Co NPV	1,096	85,299,000	1,267	98,623,280	677,334.43	1.0	3.9
				1,335,858,879		1,599,277,058	10,983,668.54	15.6	3.4

Quantity		Symbol	Security	Local Currency			Reporting Currency		
				Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets
CASH AND EQUIVALENTS- JPY									
4667280.00	divacc	Dividend Accrual - Jp	1	4,667,280	1	4,667,280	32,054.39	0.0	0.0
				4,667,280		4,667,280	32,054.39	0.0	0.0
Japanese Yen Total				1,340,526,159		1,603,944,338	11,015,722.94	15.7	3.4
Mexican Peso(FX= 19.6445)									
COMMON STOCKS- MXN									
62380.00	2421041	Gpo Fin Banorte NPV Series O	114.29	7,129,393.33	136.21	8,496,779.80	432,527.16	0.6	0.0
37060.00	2392545	Gruma SAB de CV Ser B NPV	357.84	13,261,425.15	361.43	13,394,595.80	681,849.67	1.0	1.4
				20,390,818.48		21,891,375.60	1,114,376.83	1.6	0.9
Mexican Peso Total				20,390,818.48		21,891,375.60	1,114,376.83	1.6	0.9
Polish Zloty(FX= 3.8621)									
COMMON STOCKS- PLN									
16450.00	5978953	Asseco Poland SA Pln1.00	74.57	1,226,667.80	90.30	1,485,435.00	384,618.47	0.5	4.1
				1,226,667.80		1,485,435.00	384,618.47	0.5	4.1
Polish Zloty Total				1,226,667.80		1,485,435.00	384,618.47	0.5	4.1
Turkish Lira(FX= 34.0685)									
COMMON STOCKS- TRY									
222090.00	b058zv4	Coca-Cola Icecek Try1 (C Shares)	78.82	17,505,339.52	60.90	13,525,281.00	397,002.54	0.6	1.2
53100.00	b03my33	Tofas Otomobil Fab Try1	156.36	8,302,880.06	244.00	12,956,400.00	380,304.39	0.5	8.2
				25,808,219.58		26,481,681.00	777,306.93	1.1	4.6
Turkish Lira Total				25,808,219.58		26,481,681.00	777,306.93	1.1	4.6

Quantity		Symbol	Security	Unit Cost	Local Currency		Reporting Currency			
					Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
Thai Baht(FX= 33.8450)										
COMMON STOCKS- THB										
192050.00	bksld77		Intouch Holdings P Thb1 (Local)	75.33	14,466,291.95	82.50	15,844,125.00	468,137.83	0.7	4.5
					14,466,291.95		15,844,125.00	468,137.83	0.7	4.5
CASH AND EQUIVALENTS- THB										
345690.00	divacc		Dividend Accrual - Th	1.00	345,690.00	1.00	345,690.00	10,213.92	0.0	0.0
					345,690.00		345,690.00	10,213.92	0.0	0.0
Thai Baht Total					14,811,981.95		16,189,815.00	478,351.75	0.7	4.4
South Korean Won(FX= 1,335.8501)										
COMMON STOCKS- KRW										
55151.00	bb96z33		Jb Financial Group KRW	8,492.37	468,362,586.00	14,160.00	780,938,160.00	584,600.19	0.8	6.0
8180.00	6490928		Kia Motors Corp KRW	85,096.59	696,090,114.00	106,100.00	867,898,000.00	649,697.20	0.9	5.3
15115.00	6771720		Samsung Electronic KRW	69,088.74	1,044,276,241.00	74,300.00	1,123,044,500.00	840,696.56	1.2	1.9
					2,208,728,941.00		2,771,880,660.00	2,074,993.94	3.0	4.1
CASH AND EQUIVALENTS- KRW										
3914135.00	cash		Cash Account - KRW	1.00	3,914,135.00	1.00	3,914,135.00	2,930.07	0.0	0.0
					3,914,135.00		3,914,135.00	2,930.07	0.0	0.0
South Korean Won Total					2,212,643,076.00		2,775,794,795.00	2,077,924.01	3.0	4.1
Swedish Krona(FX= 10.2407)										
COMMON STOCKS- SEK										
18150.00	bypc1t4		Assa Abloy Ser B NPV	309.42	5,616,035.49	331.10	6,009,465.00	586,818.84	0.8	1.6
35980.00	4813345		Skand Enskilda Bkn Ser A NPV	121.14	4,358,495.81	158.00	5,684,840.00	555,119.50	0.8	5.4

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
16860.00	b1qh830	Volvo Ab Ser B NPV	304.70	5,137,250.11	272.60	4,596,036.00	448,798.77	0.6	6.6
				15,111,781.41		16,290,341.00	1,590,737.10	2.3	4.3
Swedish Krona Total				15,111,781.41		16,290,341.00	1,590,737.10	2.3	4.3
Chilean Peso(FX= 916.9004)									
COMMON STOCKS- CLP									
7210800.00	bymldz6	Enel Chile SA NPV	45.34	326,925,198.00	49.51	357,006,708.00	389,362.75	0.6	9.2
				326,925,198.00		357,006,708.00	389,362.75	0.6	9.2
Chilean Peso Total				326,925,198.00		357,006,708.00	389,362.75	0.6	9.2
Swiss Franc(FX= 0.8485)									
COMMON STOCKS- CHF									
6037.00	7123870	Nestle SA CHF (Regd)	105.67	637,940.50	91.02	549,487.74	647,637.15	0.9	3.3
7256.00	7103065	Novartis AG CHF (Regd)	83.67	607,143.99	102.12	740,982.72	873,336.93	1.2	3.2
2060.00	7110388	Roche Holdings AG Genusscheine NPV	269.02	554,186.75	287.20	591,632.00	697,309.21	1.0	3.3
21086.00	brjl176	UBS Group AG CHF (Regd)	17.76	374,385.34	25.97	547,603.42	645,416.25	0.9	1.3
1020.00	5983816	Zurich Insurance CHF	364.45	371,734.13	491.40	501,228.00	590,757.26	0.8	5.3
				2,545,390.70		2,930,933.88	3,454,456.81	4.9	3.3
Swiss Franc Total				2,545,390.70		2,930,933.88	3,454,456.81	4.9	3.3

Quantity	Symbol	Security	Local Currency				Reporting Currency		Curr. Yield
			Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	
Taiwan Dollar(FX= 31.9900)									
COMMON STOCKS- TWD									
20930.00	6372480	Mediatek Inc TWD	829.52	17,361,874.00	1,240.00	25,953,200.00	811,291.03	1.2	4.4
31910.00	6346333	Novatek Microelect TWD	424.25	13,537,673.00	540.00	17,231,400.00	538,649.58	0.8	5.9
67324.00	6889106	Taiwan Semicon Man TWD	436.34	29,375,889.00	944.00	63,553,856.00	1,986,678.84	2.8	1.6
				60,275,436.00		106,738,456.00	3,336,619.44	4.7	3.0
Taiwan Dollar Total				60,275,436.00		106,738,456.00	3,336,619.44	4.7	3.0
South African Rand(FX= 17.7550)									
COMMON STOCKS- ZAR									
2770.00	bn0vx82	Naspers NPV (Post Rev Split)	2,623.55	7,267,225.58	3,677.75	10,187,367.50	573,774.57	0.8	0.2
119360.00	b0l6750	Sanlam ZAR	67.24	8,025,928.18	88.89	10,609,910.40	597,573.10	0.8	4.5
				15,293,153.76		20,797,277.90	1,171,347.67	1.7	2.4
South African Rand Total				15,293,153.76		20,797,277.90	1,171,347.67	1.7	2.4
Total Portfolio			4,295,495,018.87				70,333,554.04	100.0	3.3

Purchases

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Hong Kong Dollar								
8/9/2024	8/13/2024	167900.00	6536112	BOC Hong Kong Holding NPV	7.79830	22.33	3,749,437.06	480,801.85
Hong Kong Dollar Total							3,749,437.06	480,801.85
Japanese Yen								
8/5/2024	8/7/2024	5800.00	6661144	ORIX Corp NPV	142.56000	2,840.44	16,474,550.00	115,562.22
8/5/2024	8/7/2024	3250.00	6804682	Shionogi & Co NPV	142.56000	6,144.46	19,969,491.00	140,077.80
8/6/2024	8/8/2024	2880.00	6474535	Japan Tobacco Inc NPV	144.46000	3,786.16	10,904,142.00	75,482.09
8/6/2024	8/8/2024	9660.00	6569464	Marubeni Corp NPV	144.46000	2,164.25	20,906,660.00	144,722.83
8/6/2024	8/8/2024	3800.00	6597302	Mitsui & Co NPV	144.46000	2,700.97	10,263,704.00	71,048.76
8/6/2024	8/8/2024	4810.00	6597368	Mitsui Chemicals NPV	144.46000	3,719.80	17,892,231.00	123,855.95
8/6/2024	8/8/2024	2220.00	b2q4cs1	MS&AD Insurance Group Holdings NPV	144.46000	2,987.66	6,632,602.00	45,913.07
8/6/2024	8/8/2024	2450.00	6641801	Nitto Denko Corp NPV	144.46000	10,676.36	26,157,076.00	181,067.95
8/6/2024	8/8/2024	300.00	6661144	ORIX Corp NPV	144.46000	3,183.41	955,023.00	6,610.99
8/6/2024	8/8/2024	4360.00	6858946	Sumitomo Corp NPV	144.46000	2,983.83	13,009,512.00	90,056.15
8/6/2024	8/8/2024	770.00	6895675	Tokyo Electron NPV	144.46000	25,611.12	19,720,562.00	136,512.27
8/6/2024	8/8/2024	21340.00	6985264	Yamaha Motor Co NPV	144.46000	1,207.78	25,774,034.00	178,416.41
8/7/2024	8/9/2024	3670.00	6661144	ORIX Corp NPV	147.35500	3,279.10	12,034,288.00	81,668.68
Japanese Yen Total							200,693,875.00	1,390,995.16
Turkish Lira								
8/6/2024	8/8/2024	13750.00	b03my33	Tofas Otomobil Fab Try1	33.61000	240.92	3,312,597.10	98,559.87
Turkish Lira Total							3,312,597.10	98,559.87
South Korean Won								
8/6/2024	8/8/2024	1360.00	6490928	Kia Motors Corp KRW	1375.30000	102,986.49	140,061,629.00	101,840.78
8/6/2024	8/8/2024	2130.00	6771720	Samsung Electronic KRW	1375.30000	72,946.89	155,376,872.00	112,976.71
South Korean Won Total							295,438,501.00	214,817.50
Taiwan Dollar								
8/6/2024	8/8/2024	4170.00	6372480	Mediatek Inc TWD	32.71300	1,071.06	4,466,303.00	136,529.91
Taiwan Dollar Total							4,466,303.00	136,529.91

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
US Dollar								
8/5/2024	8/6/2024	1340.00	rdy	Dr Reddys Laboratories Ltd ADR	1.00000	80.23	107,511.78	107,511.78
8/6/2024	8/7/2024	1270.00	rdy	Dr Reddys Laboratories Ltd ADR	1.00000	81.77	103,844.88	103,844.88
US Dollar Total							211,356.66	211,356.66
Australian Dollar								
8/9/2024	8/13/2024	17171.00	6086253	Fortescue Metals G NPV	1.51906	18.32	314,641.39	207,128.46
8/9/2024	8/13/2024	3200.00	6086253	Fortescue Metals G NPV	1.51906	18.32	58,636.80	38,600.61
8/9/2024	8/13/2024	6070.00	6086253	Fortescue Metals G NPV	1.51906	18.32	111,226.67	73,220.53
8/9/2024	8/13/2024	660.00	6086253	Fortescue Metals G NPV	1.51906	18.32	12,093.84	7,961.38
8/9/2024	8/13/2024	4200.00	6086253	Fortescue Metals G NPV	1.51906	18.32	76,960.80	50,663.30
8/9/2024	8/13/2024	4100.00	6086253	Fortescue Metals G NPV	1.51906	18.32	75,128.39	49,457.03
8/9/2024	8/13/2024	4100.00	6086253	Fortescue Metals G NPV	1.51906	18.32	75,128.40	49,457.03
Australian Dollar Total							723,816.29	476,488.34
British Pound Sterling								
8/6/2024	8/8/2024	430.00	0989529	AstraZeneca USD	0.78688	123.66	53,174.92	67,577.34
8/6/2024	8/8/2024	6390.00	bdr05c0	National Grid Ord Gbp0.12431289	0.78688	9.62	61,492.33	78,147.52
8/6/2024	8/8/2024	1280.00	3208986	Next GBP	0.78688	93.35	119,483.37	151,845.43
8/6/2024	8/8/2024	5050.00	0677608	Pearson Ord GBP	0.78688	10.41	52,582.14	66,824.01
British Pound Sterling Total							286,732.76	364,394.29
Canadian Dollar								
8/6/2024	8/7/2024	1860.00	2254645	Gildan Activewear Inc	1.38075	55.53	103,283.68	74,802.59
8/6/2024	8/7/2024	490.00	2077303	National Bank Cand Montreal Qu	1.38075	111.93	54,843.64	39,720.18
8/6/2024	8/7/2024	270.00	2956662	Weston George Ltd	1.38075	207.40	55,998.18	40,556.35
Canadian Dollar Total							214,125.50	155,079.12
Euro								
8/5/2024	8/7/2024	7070.00	5501906	BBVA (Bilb-Viz-Arg) EUR	0.91079	8.64	61,073.58	67,055.76
8/6/2024	8/8/2024	1930.00	5806225	Colruyt Group NV NPV	0.91458	43.39	83,751.29	91,573.70
8/6/2024	8/8/2024	230.00	5842359	Deutsche Telekom NPV (Regd)	0.91458	23.65	5,438.63	5,946.60
8/6/2024	8/8/2024	3470.00	5842359	Deutsche Telekom NPV (Regd)	0.91458	23.65	82,052.32	89,716.04
8/6/2024	8/8/2024	340.00	b13x013	Eiffage EUR	0.91458	88.19	29,983.23	32,783.68
8/6/2024	8/8/2024	830.00	b0cch46	Heineken Holding EUR	0.91458	67.33	55,880.40	61,099.65

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
8/6/2024	8/8/2024	3820.00	b288c92	Iberdrola SA EUR	0.91458	11.90	45,467.75	49,714.46
8/6/2024	8/8/2024	250.00	4057808	L'Oreal EUR	0.91458	385.12	96,280.60	105,273.25
8/6/2024	8/8/2024	444.00	5671519	Wolters Kluwer EUR	0.91458	147.16	65,338.98	71,441.67
8/6/2024	8/8/2024	446.00	5671519	Wolters Kluwer EUR	0.91458	147.16	65,633.29	71,763.47
Euro Total							590,900.07	646,368.28
Indian Rupee								
8/6/2024	8/7/2024	960.00	b2qkxw0	Bajaj Auto Ltd INR	83.95625	9,475.45	9,096,431.02	108,347.28
Indian Rupee Total							9,096,431.02	108,347.28
Hong Kong Dollar								
8/6/2024	8/8/2024	59020.00	6706250	PICC Property & CA H CNY	7.79585	9.92	585,304.26	75,078.95
8/6/2024	8/8/2024	2900.00	bmmv2k8	Tencent Holdings Ltd Hkd0.00002	7.79585	353.70	1,025,731.81	131,574.08
Hong Kong Dollar Total							1,611,036.07	206,653.04
Swiss Franc								
8/5/2024	8/7/2024	4170.00	brjl176	UBS Group AG CHF (Regd)	0.84895	23.46	97,847.02	115,256.52
8/6/2024	8/8/2024	1100.00	7103065	Novartis AG CHF (Regd)	0.85255	92.92	102,216.30	119,894.79
8/6/2024	8/8/2024	60.00	5983816	Zurich Insurance CHF	0.85255	453.11	27,186.79	31,888.79
Swiss Franc Total							227,250.11	267,040.10

Ex-Date	Pay-Date	Symbol	Security	Amount
COMMON STOCKS- AUD				
8/26/2024	8/26/2024	b03fyz4	Goodman Group NPV (Stapled Units)	980.71
				980.71
COMMON STOCKS- BRL				
8/19/2024	8/30/2024	b9n3sq0	BB Seguridade Part NPV	14,901.95
8/30/2024	8/30/2024	b9n3sq0	BB Seguridade Part NPV	0.00
				14,901.95
COMMON STOCKS- GBP				
8/1/2024	9/10/2024	0870612	Lloyds Banking Gp Ord GBP	9,304.91
8/8/2024	9/16/2024	0677608	Pearson Ord GBP	3,125.58
8/8/2024	9/9/2024	0989529	AstraZeneca USD	4,518.83
8/8/2024	9/6/2024	b10rzp7	Unilever PLC GBP	3,872.20
8/15/2024	9/26/2024	0718875	Rio Tinto GBP	13,503.32
8/22/2024	9/27/2024	0560399	Legal & General Gp Ord GBP	9,666.74
8/22/2024	9/6/2024	b17bbq5	Investec Ord GBP	15,360.06
8/29/2024	10/3/2024	bhjyc05	Intercontinental Hotels Ord Gbp0.208521303	2,558.92
8/29/2024	9/27/2024	bvyvfw2	Auto Trader Group GBP	5,459.04
				67,369.60
COMMON STOCKS- CAD				
8/22/2024	9/16/2024	2254645	Gildan Activewear Inc	2,351.35
8/28/2024	9/27/2024	2566124	Sun Life Financial Inc	6,647.11
				8,998.46
COMMON STOCKS- DKK				
8/15/2024	8/19/2024	bp6kmj1	Novo Nordisk As Ser'b'dkk0.1	4,215.05
				4,215.05
COMMON STOCKS- EUR				
8/1/2024	9/5/2024	bywlc68	Relx PLC GBP	3,503.15
8/5/2024	8/12/2024	bz57390	ING Groep NV EUR	10,034.39
8/26/2024	8/26/2024	b01flq6	ACS Actividades Co EUR	3,787.33

Ex-Date	Pay-Date	Symbol	Security	Amount
8/26/2024	8/26/2024	b288c92	Iberdrola SA EUR	2,996.51
8/27/2024	9/19/2024	5671519	Wolters Kluwer EUR	2,790.37
				23,111.75
COMMON STOCKS- INR				
8/20/2024	8/29/2024	b992pt3	Pi Industries Inr1	802.20
8/21/2024	9/27/2024	br56kd4	Hindustan Aeronaut Inr5(Post Subd)	1,312.20
				2,114.39
COMMON STOCKS- THB				
8/20/2024	9/5/2024	bkxld77	Intouch Holdings P Thb1 (Local)	10,109.00
				10,109.00
COMMON STOCKS- KRW				
8/8/2024	8/8/2024	bb96z33	Jb Financial Group KRW	3,511.78
8/20/2024	8/20/2024	6771720	Samsung Electronic KRW	-580.06
				2,931.72
COMMON STOCKS- TWD				
8/9/2024	8/9/2024	6346333	Novatek Microelect TWD	0.01
				0.01
AMERICAN DEPOSITORY RECEIPTS				
8/12/2024	8/12/2024	rdy	Dr Reddys Laboratories Ltd ADR	-230.34
				-230.34
CASH AND EQUIVALENTS- AED				
8/1/2024	8/1/2024	cash	Cash Account - AED	-2,403.07
				-2,403.07
CASH AND EQUIVALENTS				
8/1/2024	8/1/2024	cash	Cash Account - USD	3,553.59
				3,553.59

Ex-Date	Pay-Date	Symbol	Security	Amount
EXPENSE ACCOUNTS				
8/26/2024	8/26/2024	miscfee	Miscellaneous Fees	304.44
				304.44
NET INCOME				135,348.38