



ATIVO
CAPITAL

Monthly Report

Account

New York City Teachers Retirement System

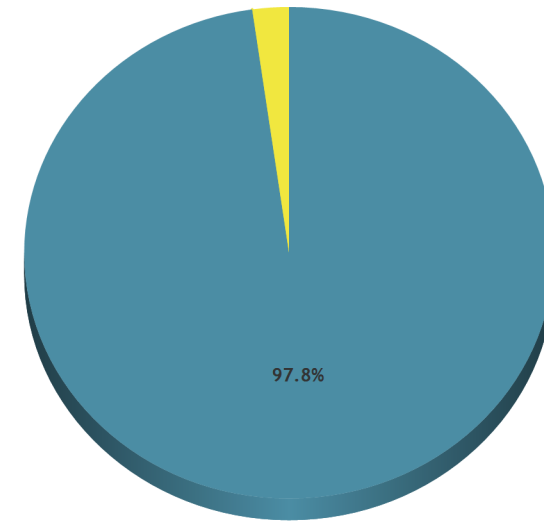
9/30/2020



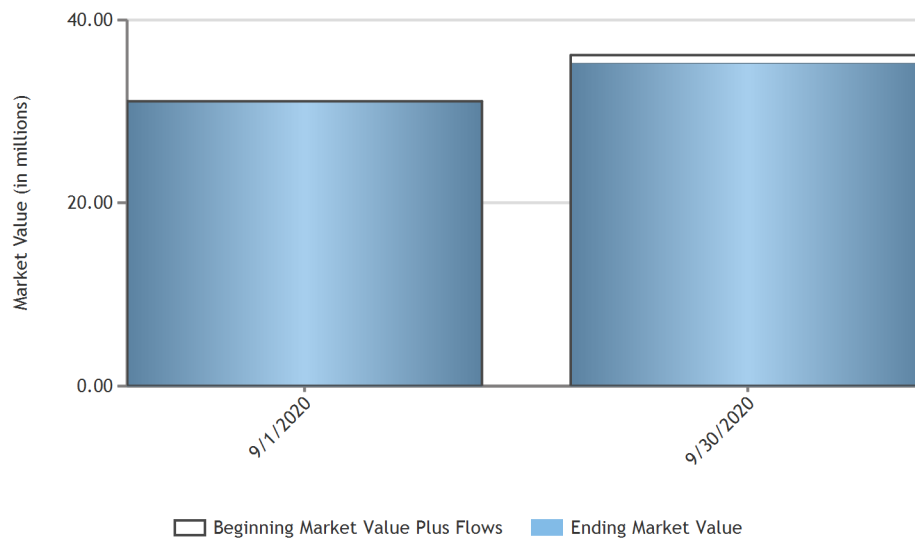
Activity Summary

	Month to Date	Year to Date
Beginning Value	31,059,512.83	32,715,907.67
Net Contributions/Withdrawals	5,032,450.41	4,935,617.22
Realized Gains	-53,863.42	-3,773,092.12
Unrealized Gains	-877,991.47	558,521.94
Income Received	78,568.78	801,722.41
Ending Value	35,238,677.13	35,238,677.13

Portfolio Allocation as of 9/30/2020

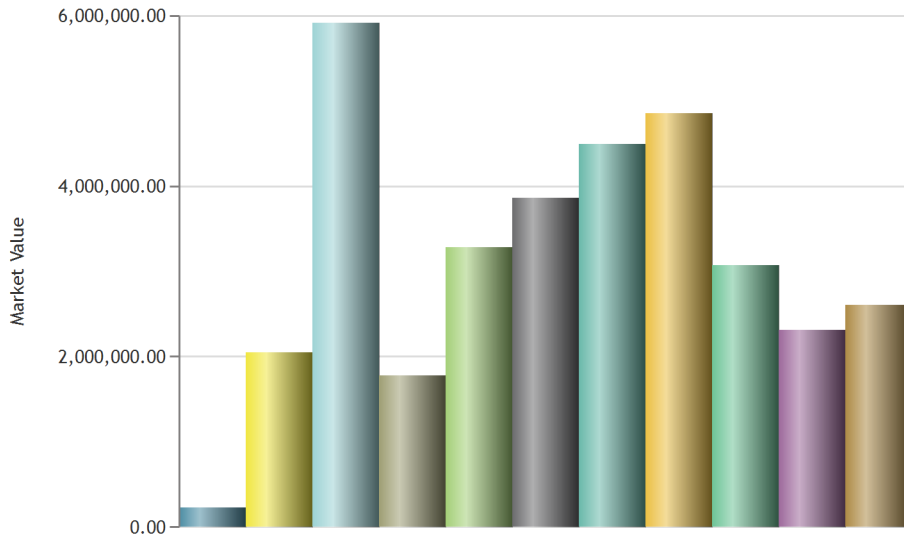


Change in Portfolio



Asset Class	Market Value	% Assets	Curr. Yield
Equities	34,455,662.02	97.8	2.8
Cash and Equivalents	783,015.11	2.2	2.5
Total	35,238,677.13	100.0	2.8

Portfolio Allocation as of 9/30/2020

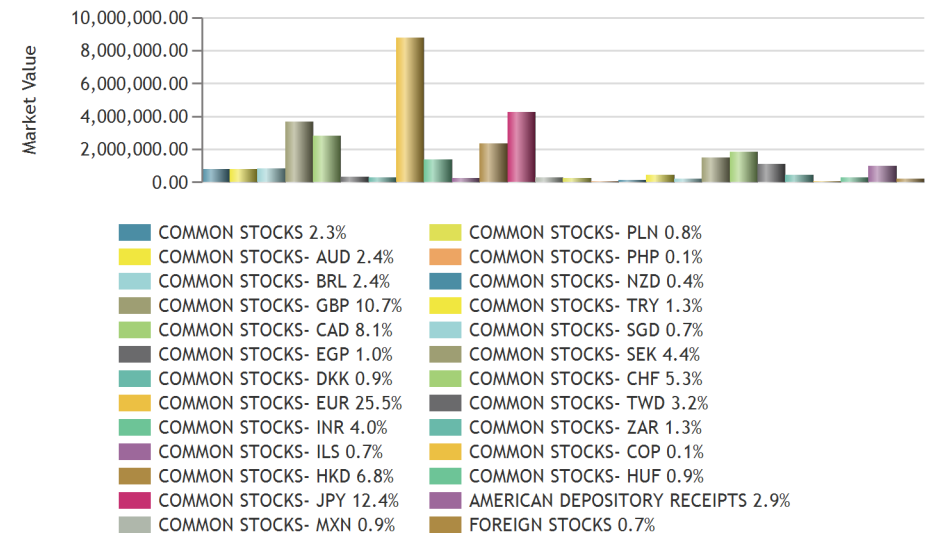


Industry Sector	Market Value	% Equity	% Assets
ENERGY	231,544.29	0.7	0.7
MATERIALS	2,046,324.34	5.9	5.8
INDUSTRIALS	5,913,845.64	17.2	16.8
CONSUMER DISCRETIONARY	1,781,383.66	5.2	5.1
CONSUMER STAPLES	3,285,027.69	9.5	9.3
HEALTHCARE	3,863,363.13	11.2	11.0
FINANCIALS	4,492,897.58	13.0	12.7
INFORMATION TECHNOLOGY	4,854,152.96	14.1	13.8
COMMUNICATION SERVICES	3,073,820.12	8.9	8.7
UTILITIES	2,310,943.67	6.7	6.6
REAL ESTATE	2,602,358.95	7.6	7.4
Equity Total	34,455,662.02	100.0	97.8

Top 10 Holdings

Symbol	Security	Market Value	% Assets
bmmv2k8	Tencent Holdings Ltd Hkd0.00002	620,400.00	1.8
6889106	Taiwan Semicon Man TWD	588,307.09	1.7
4834108	Schneider Electric EUR	529,771.84	1.5
5679591	Investor ABM Ser B NPV	469,731.17	1.3
iclr	Icon PLC	452,883.30	1.3
7110388	Roche Holdings AG Genusscheine NPV	435,635.92	1.2
5671519	Wolters Kluwer EUR	428,275.14	1.2
sap	Sap SE Sp ADR	423,803.20	1.2
b19nlv4	Experian Ord USD	423,174.73	1.2
7123870	Nestle SA CHF (Regd)	422,364.80	1.2
Top 10 Holdings Total		4,794,347.19	13.6

Equity Allocation by Security Type



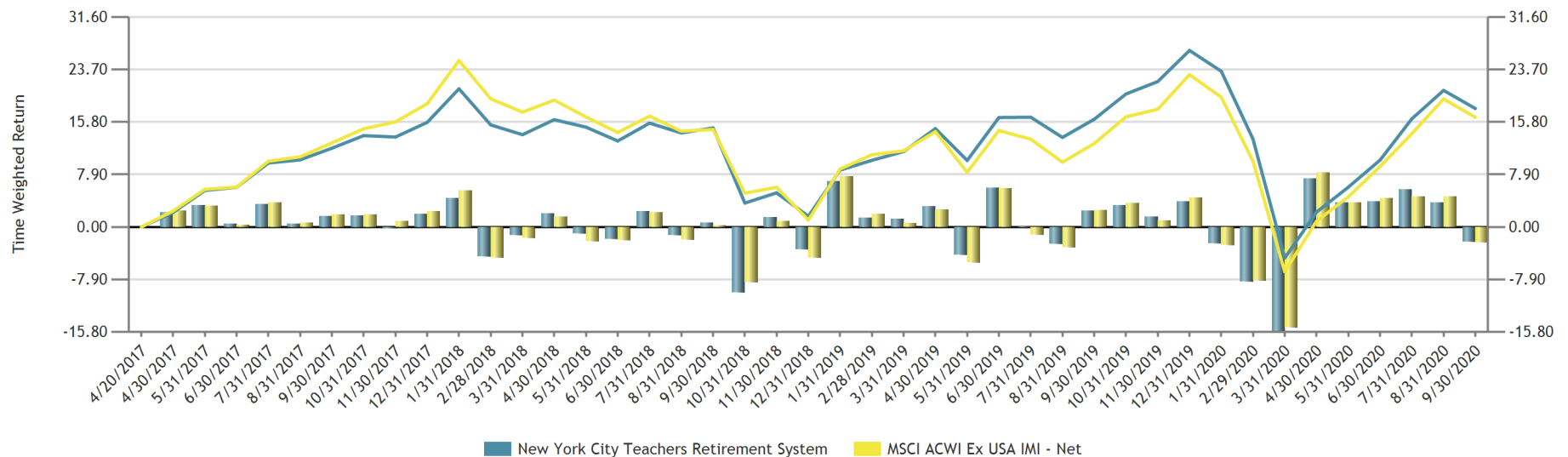
Performance History

Portfolio Account	Month To Date	Quarter To Date	Year To Date	Annualized Latest 1 Year	Annualized Latest 3 Years	Annualized Since Inception 4/20/2017
	-2.26	7.05	-6.90	1.39	1.75	4.87

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MSCI ACWI Ex USA IMI - Net	-2.30	6.80	-5.21	3.51	1.13	4.53
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Time Weighted Return Since Inception 4/20/2017



Quantity		Symbol	Security	Unit Cost	Local Currency		Reporting Currency		
					Total Cost	Price	Market Value	Market Value	% Assets
US Dollar(FX= 1.0000)									
COMMON STOCKS									
2920.00	chkp	Check Point Software Tech Ltd	117.99	344,517.29	120.34	351,392.80	351,392.80	1.0	0.0
2370.00	iclr	Icon PLC	151.28	358,545.34	191.09	452,883.30	452,883.30	1.3	0.0
				703,062.63		804,276.10	804,276.10	2.3	0.0
AMERICAN DEPOSITORY RECEIPTS									
680.00	ntes	Netease Inc Sp ADR	454.81	309,273.25	454.67	309,175.60	309,175.60	0.9	1.7
2720.00	sap	Sap SE Sp ADR	111.30	302,727.12	155.81	423,803.20	423,803.20	1.2	0.8
56570.00	wit	Wipro Ltd Sp ADR 1 Sh	4.35	246,315.77	4.70	265,879.00	265,879.00	0.8	0.3
				858,316.14		998,857.80	998,857.80	2.8	0.9
FOREIGN STOCKS									
400.00	byzdw27	Lukoil Co PJSC ADR Each Repr 1 Ord Rub0.02	64.64	25,856.00	57.88	23,152.00	23,152.00	0.1	11.6
1930.00	byxl3s6	Polyus PJSC GDR Ea Rep 0.5 Reg S	84.09	162,294.54	105.40	203,422.00	203,422.00	0.6	2.7
				188,150.54		226,574.00	226,574.00	0.6	3.6
CASH AND EQUIVALENTS									
cash		Cash Account - USD		620,779.66		620,779.66	620,779.66	1.8	3.2
				620,779.66		620,779.66	620,779.66	1.8	3.2
US Dollar Total				2,370,308.97		2,650,487.56	2,650,487.56	7.5	1.4
Australian Dollar(FX= 1.3952)									
COMMON STOCKS- AUD									
8940.00	6253983	Aristocrat Leisure NPV	27.23	243,464.62	29.97	267,931.80	192,040.06	0.5	1.1
13920.00	6144690	BHP Group Ltd NPV	33.65	468,343.49	35.60	495,552.00	355,186.80	1.0	4.9
22721.00	6086253	Fortescue Metals G NPV	10.20	231,787.88	16.30	370,352.30	265,449.94	0.8	2.6
				943,595.99		1,133,836.10	812,676.80	2.3	3.3

		Local Currency				Reporting Currency			
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
CASH AND EQUIVALENTS- AUD									
9069.83	cash	Cash Account - AUD	1.00	9,069.83	1.00	9,069.83	6,500.80	0.0	0.0
19521.00	divacc	Dividend Accrual - Au	1.00	19,521.00	1.00	19,521.00	13,991.67	0.0	0.0
				28,590.83		28,590.83	20,492.47	0.1	0.0
Australian Dollar Total				972,186.82		1,162,426.93	833,169.27	2.4	3.2
Brazilian Real(FX= 5.6365)									
COMMON STOCKS- BRL									
21990.00	bg36zk1	B3 SA NPV	56.45	1,241,372.51	55.01	1,209,669.90	214,615.56	0.6	0.0
17190.00	b0p72g5	Cosan SA Industrial NPV	74.82	1,286,094.09	68.33	1,174,592.70	208,392.29	0.6	1.5
69440.00	b0d7494	EDP Energias Br NPV	14.67	1,018,794.91	17.41	1,208,950.40	214,487.91	0.6	4.5
50030.00	b128r96	Equatorial Energia NPV	20.73	1,037,350.18	21.18	1,059,635.40	187,996.95	0.5	1.5
				4,583,611.69		4,652,848.40	825,492.71	2.3	1.9
CASH AND EQUIVALENTS- BRL									
31367.00	cash	Cash Account - BRL	1.00	31,367.00	1.00	31,367.00	5,565.03	0.0	0.0
37315.74	divacc	Dividend Accrual - Br	1.00	37,315.74	1.00	37,315.74	6,620.43	0.0	0.0
				68,682.74		68,682.74	12,185.46	0.0	0.0
Brazilian Real Total				4,652,294.43		4,721,531.14	837,678.17	2.4	1.9
British Pound Sterling(FX= 0.7735)									
COMMON STOCKS- GBP									
9550.00	b02j639	Admiral Group GBP	23.10	220,608.86	26.11	249,350.50	322,360.26	0.9	4.3
3280.00	0989529	AstraZeneca USD	70.55	231,393.60	84.57	277,389.60	358,609.21	1.0	2.6
52330.00	bvyvfw2	Auto Trader Group GBP	4.92	257,499.79	5.63	294,617.90	380,881.95	1.1	1.2
3070.00	b02l3w3	Berkeley Group Hlgs GBP	43.85	134,605.60	42.28	129,799.60	167,804.89	0.5	0.6
11210.00	b19nlv4	Experian Ord USD	18.75	210,240.89	29.20	327,332.00	423,174.73	1.2	1.3

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
3459.00	bjvnss4	Ferguson PLC (New) GBP	65.90	227,946.48	78.12	270,217.08	349,336.57	1.0	1.4
109391.00	b8460z4	Gcp Student Living GBP	1.90	207,420.06	1.23	134,988.49	174,513.09	0.5	5.0
15340.00	0925288	GlaxoSmithKline Ord GBP	15.59	239,146.62	14.52	222,736.80	287,954.08	0.8	5.5
4400.00	b082rf1	Rentokil Initial GBP	5.49	24,138.40	5.36	23,566.40	30,466.64	0.1	0.9
42310.00	bgdt3g2	Rightmove	5.18	218,998.17	6.27	265,199.08	342,849.30	1.0	1.1
5960.00	0718875	Rio Tinto GBP	43.73	260,618.52	46.56	277,467.80	358,710.30	1.0	6.4
17890.00	b1n7z09	Safestore Holdings GBP	7.76	138,857.28	7.80	139,542.00	180,399.86	0.5	2.3
24969.00	b5zn1n8	Segro PLC GBP	6.46	161,192.72	9.32	232,810.96	300,977.95	0.9	2.1
				2,532,667.00		2,845,018.21	3,678,038.84	10.4	2.7

CASH AND EQUIVALENTS- GBP

4909.20	cash	Cash Account - GBP	1.00	4,909.20	1.00	4,909.20	6,346.61	0.0	0.0
10020.60	divacc	Dividend Accrual - GB	1.00	10,020.60	1.00	10,020.60	12,954.63	0.0	0.0
				14,929.80		14,929.80	19,301.24	0.1	0.0

British Pound Sterling Total				2,547,596.80		2,859,948.01	3,697,340.08	10.5	2.7
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Canadian Dollar(FX= 1.3358)

COMMON STOCKS- CAD

6560.00	2024644	Barrick Gold Corporation	38.42	252,057.77	37.40	245,344.00	183,675.09	0.5	0.9
6930.00	2117599	Canadian Apt Properties Real Estate	53.86	373,263.97	46.45	321,898.50	240,987.09	0.7	3.0
4490.00	bj2l575	CGI Inc Cl A	72.76	326,681.21	90.38	405,806.20	303,804.01	0.9	0.0
13260.00	byyxjy9	Hydro One Ltd	27.33	362,367.94	28.22	374,197.20	280,140.15	0.8	3.6
5610.00	2583952	Metro Inc	55.80	313,037.24	63.89	358,422.90	268,330.83	0.8	1.4
5350.00	2077303	National Bank Cand Montreal Qu	65.29	349,326.98	66.14	353,849.00	264,906.61	0.8	4.3
6800.00	b68xhc3	Northland Power Inc	36.57	248,646.85	40.28	273,904.00	205,056.34	0.6	3.0
4800.00	2754383	Royal Bank of Canada Montreal Que	97.15	466,320.51	93.49	448,752.00	335,955.08	1.0	4.6
20110.00	2381093	Telus Corporation	23.60	474,655.93	23.43	471,177.30	352,743.63	1.0	5.0
5040.00	2956662	Weston George Ltd	100.15	504,734.86	97.91	493,466.40	369,430.21	1.0	2.1
				3,671,093.27		3,746,817.50	2,805,029.01	8.0	2.9

			Local Currency		Reporting Currency				
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
CASH AND EQUIVALENTS- CAD									
1082.25	cash	Cash Account - CAD	1.00	1,082.25	1.00	1,082.25	810.22	0.0	0.0
12475.95	divacc	Dividend Accrual - CA	1.00	12,475.95	1.00	12,475.95	9,340.03	0.0	0.0
				13,558.20		13,558.20	10,150.25	0.0	0.0
Canadian Dollar Total				3,684,651.47		3,760,375.70	2,815,179.26	8.0	2.9
Egyptian Pound(FX= 15.7600)									
COMMON STOCKS- EGP									
449580.00	6298177	Eastern Tobacco Egp15	12.63	5,679,934.69	12.05	5,417,439.00	343,746.13	1.0	8.3
				5,679,934.69		5,417,439.00	343,746.13	1.0	8.3
Egyptian Pound Total				5,679,934.69		5,417,439.00	343,746.13	1.0	8.3
Danish Krone(FX= 6.3477)									
COMMON STOCKS- DKK									
4290.00	bhc8x90	Novo-Nordisk AS Dkk0.2 Ser B	424.45	1,820,872.26	439.35	1,884,811.50	296,925.92	0.8	1.9
				1,820,872.26		1,884,811.50	296,925.92	0.8	1.9
Danish Krone Total				1,820,872.26		1,884,811.50	296,925.92	0.8	1.9
Euro(FX= 0.8528)									
COMMON STOCKS- EUR									
1350.00	5231485	Allianz SE NPV (Regd) (Vinkuliert)	176.69	238,526.67	163.62	220,887.00	259,023.25	0.7	5.5
8800.00	b019m65	Azimut Holding SPA NPV	15.72	138,351.29	15.42	135,696.00	159,123.98	0.5	7.6
2833.00	5756029	Bayer Motoren Werk EUR	58.97	167,069.57	61.99	175,617.67	205,938.15	0.6	5.6
7670.00	5681046	CA Immobilien Anla NPV	26.71	204,828.50	25.30	194,051.00	227,554.00	0.6	4.0
25050.00	5842359	Deutsche Telekom NPV (Regd)	15.11	378,543.72	14.29	357,964.50	419,767.25	1.2	4.9

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
6010.00	b62g1b5	Edenred EUR	39.38	236,661.04	38.40	230,784.00	270,628.97	0.8	2.2
46029.00	7144569	Enel SPA EUR	5.83	268,498.39	7.42	341,443.12	400,393.45	1.1	3.8
1460.00	7742468	Gecina Eur7.50	117.33	171,300.23	112.70	164,542.00	192,950.26	0.5	4.7
7869.00	b8k9x70	Grand City Propert NPV	21.66	170,472.59	20.62	162,258.78	190,272.84	0.5	3.8
1940.00	4511809	Hannover Rueck SE Ord NPV (Regd)	145.62	282,506.39	132.20	256,468.00	300,747.33	0.9	4.0
63920.00	7598003	Hera EUR	3.45	220,356.50	3.15	201,475.84	236,260.75	0.7	3.2
26890.00	b288c92	Iberdrola SA EUR	6.82	183,515.41	10.51	282,613.90	331,407.33	0.9	3.1
29090.00	bd2z8s7	Italgas Spa NPV	5.62	163,554.95	5.39	156,649.65	183,695.29	0.5	4.3
12910.00	bd0q398	Kon Ahold Delhaize EUR	25.22	325,560.83	25.25	325,977.50	382,257.68	1.1	3.8
1290.00	4057808	L'Oreal EUR	207.45	267,610.81	277.60	358,104.00	419,930.84	1.2	1.4
2620.00	4741844	Merck KGAA NPV	112.37	294,405.67	124.55	326,321.00	382,660.49	1.1	1.0
34600.00	byyn701	Poste Italiane Spa NPV	5.58	193,141.35	7.57	261,852.80	307,061.82	0.9	5.8
80860.00	b233hr5	Redes Energet EUR (Regd)	2.45	197,792.58	2.37	191,638.20	224,724.63	0.6	7.2
14399.00	bywlc68	Relx PLC GBP	17.86	257,192.20	19.03	274,012.97	321,321.45	0.9	2.3
3840.00	5671735	Sanofi EUR	77.64	298,122.25	85.33	327,667.20	384,239.11	1.1	3.6
4260.00	4834108	Schneider Electric EUR	74.77	318,527.93	106.05	451,773.00	529,771.84	1.5	2.2
2279.00	5727973	Siemens AG NPV (Regd)	119.43	272,190.06	107.88	245,858.52	288,306.12	0.8	3.5
1139.00	bmtvqk9	Siemens Energy AG NPV	0.24	272.47	23.00	26,197.00	30,719.93	0.1	0.0
1410.00	4820301	Sofina NPV	178.41	251,562.89	233.00	328,530.00	385,250.87	1.1	0.8
16830.00	bd3cwg3	TOKMANNI GROUP OYJ	14.99	252,229.31	15.06	253,459.80	297,219.76	0.8	3.3
111421.00	b89yh96	Unipolsai Spa NPV	2.29	254,793.73	2.23	248,023.15	290,844.47	0.8	7.2
1650.00	b29l881	Vgp NV NPV	119.34	196,911.37	118.00	194,700.00	228,315.05	0.6	1.7
2420.00	b1xh026	Vinci EUR	80.55	194,922.33	71.52	173,078.40	202,960.47	0.6	3.8
8589.00	BK8VQD9	Warehouses DE Pauw NPV (Post Split)	25.76	221,258.51	31.06	266,774.34	312,833.06	0.9	1.8
5014.00	5671519	Wolters Kluwer EUR	46.86	234,957.64	72.84	365,219.76	428,275.14	1.2	1.7
				6,855,637.17		7,499,639.10	8,794,455.59	25.0	3.4
CASH AND EQUIVALENTS- EUR									
1723.44	cash	Cash Account - EUR	1.00	1,723.44	1.00	1,723.44	2,020.99	0.0	0.0
				1,723.44		1,723.44	2,020.99	0.0	0.0
Euro Total				6,857,360.61		7,501,362.54	8,796,476.58	25.0	3.4

Quantity		Symbol	Security	Unit Cost	Local Currency		Reporting Currency		
					Total Cost	Price	Market Value	Market Value	% Assets
Indian Rupee(FX= 73.7800)									
COMMON STOCKS- INR									
14850.00	6702634	Aurobindo Pharma Inr1	833.14	12,372,200.86	796.50	11,828,025.00	160,314.79	0.5	0.4
4401.00	6410959	Dr Reddys Laboratories Inr5	4,401.84	19,372,483.76	5,187.80	22,831,507.80	309,453.89	0.9	0.5
36910.00	6294896	Hcl Technologies Inr2	575.92	21,257,243.76	811.60	29,956,156.00	406,020.01	1.2	1.0
15830.00	6205122	Infosys Ltd Inr5	723.48	11,452,698.68	1,008.25	15,960,597.50	216,326.88	0.6	2.1
58580.00	b1s34k5	Marico Ltd Inr1	363.16	21,273,734.43	363.00	21,264,540.00	288,215.51	0.8	1.3
				85,728,361.49		101,840,826.30	1,380,331.07	3.9	1.0
CASH AND EQUIVALENTS- INR									
226768.43	cash	Cash Account - INR	1.00	226,768.43	1.00	226,768.43	3,073.58	0.0	0.0
50896.00	divacc	Dividend Accrual - In	1.00	50,896.00	1.00	50,896.00	689.83	0.0	0.0
				277,664.43		277,664.43	3,763.41	0.0	0.0
Indian Rupee Total				86,006,025.92		102,118,490.73	1,384,094.48	3.9	1.0
Israeli New Sheqel(FX= 3.4203)									
COMMON STOCKS- ILS									
2900.00	6348425	Formula Syst(1985) ILS	286.01	829,438.96	290.20	841,580.00	246,054.44	0.7	1.2
				829,438.96		841,580.00	246,054.44	0.7	1.2
Israeli New Sheqel Total				829,438.96		841,580.00	246,054.44	0.7	1.2
Hong Kong Dollar(FX= 7.7500)									
COMMON STOCKS- HKD									
156400.00	b2r8hk9	Asia Cement China HKD	10.26	1,604,442.24	6.81	1,065,084.00	137,430.19	0.4	10.4
364660.00	b0lmtq3	China Const Bank H CNY	6.09	2,222,590.92	5.02	1,830,593.20	236,205.57	0.7	7.0
42000.00	b01b1l9	China Mengniu Dair HKD	28.50	1,196,879.86	36.30	1,524,600.00	196,722.58	0.6	0.5
30071.00	6073556	China Mobile Ltd NPV	51.46	1,547,385.63	49.45	1,487,010.95	191,872.38	0.5	5.9
205800.00	b41xc98	China Resources Cement HKD	10.68	2,197,247.09	10.58	2,177,364.00	280,950.19	0.8	5.0
1003500.00	b9m3n77	Gemdale Properties HKD	1.38	1,387,600.74	1.31	1,314,585.00	169,623.87	0.5	6.0
92500.00	b296zh4	Sinotruk (Hk) Ltd NPV	23.63	2,186,190.27	19.86	1,837,050.00	237,038.71	0.7	3.2

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
18180.00	6859927	Sun Hung Kai Prop NPV	113.41	2,061,882.01	98.80	1,796,184.00	231,765.68	0.7	5.0
9400.00	bmmv2k8	Tencent Holdings Ltd Hkd0.00002	414.04	3,892,014.36	511.50	4,808,100.00	620,400.00	1.8	0.2
56000.00	6398787	Yuexiu Transport I HKD	4.89	273,840.00	4.50	252,000.00	32,516.13	0.1	9.3
				18,570,073.12		18,092,571.15	2,334,525.31	6.6	3.9

CASH AND EQUIVALENTS- HKD

35899.77	cash	Cash Account - HKD	1.00	35,899.77	1.00	35,899.77	4,632.23	0.0	0.0
48895.00	divacc	Dividend Accrual - HK	1.00	48,895.00	1.00	48,895.00	6,309.03	0.0	0.0
				84,794.77		84,794.77	10,941.26	0.0	0.0

Hong Kong Dollar Total				18,654,867.89		18,177,365.92	2,345,466.57	6.7	3.9
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Japanese Yen(FX= 105.5300)

COMMON STOCKS- JPY

41410.00	6022105	Amada Co Ltd NPV	890	36,839,123	982	40,664,620	385,337.06	1.1	3.1
11330.00	6146500	Brother Industries NPV	1,730	19,599,147	1,666	18,875,780	178,866.48	0.5	4.0
24200.00	6414401	Haseko Corporation NPV	1,302	31,500,233	1,380	33,396,000	316,459.77	0.9	4.3
2830.00	b3ff8w8	Hoshizaki Corp NPV	8,143	23,045,158	8,380	23,715,400	224,726.62	0.6	1.3
16200.00	6459219	Inaba Denkisangyo NPV	2,181	35,336,075	2,629	42,589,800	403,580.02	1.1	3.8
6400.00	6689533	Kakaku.com Inc NPV	2,776	17,766,331	2,767	17,708,800	167,808.21	0.5	1.4
510.00	6639550	Nintendo Co Ltd NPV	57,406	29,277,181	59,660	30,426,600	288,321.80	0.8	1.6
19480.00	6656407	Obayashi Corp NPV	1,148	22,367,026	955	18,603,400	176,285.42	0.5	3.4
4242.00	6659428	Omron Corp NPV	7,885	33,448,749	8,180	34,699,560	328,812.28	0.9	1.0
15970.00	b5n4qn8	Pola Orbis Holding In NPV	1,865	29,782,954	1,983	31,668,510	300,090.12	0.9	4.0
15040.00	6774989	RAIZNEXT Corporation	1,085	16,312,228	1,313	19,747,520	187,127.07	0.5	3.0
9880.00	bqrrz00	Recruit Holdings Co L NPV	4,130	40,808,182	4,160	41,100,800	389,470.29	1.1	0.7
2930.00	6804682	Shionogi & Co NPV	6,352	18,611,600	5,629	16,492,970	156,287.03	0.4	1.9
2920.00	6125286	Trend Micro Inc NPV	6,322	18,460,554	6,410	18,717,200	177,363.78	0.5	2.5
7800.00	6988520	Yuasa Trading Co NPV	3,614	28,190,151	3,270	25,506,000	241,694.30	0.7	4.6

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
12740.00	b292rc1	ZOZO, Inc.	2,703	34,437,511	2,928	37,302,720	353,479.77	1.0	1.0
				435,782,203		451,215,680	4,275,710.04	12.1	2.6
CASH AND EQUIVALENTS- JPY									
3885414.00	divacc	Dividend Accrual - Jp	1	3,885,414	1	3,885,414	36,818.10	0.1	0.0
				3,885,414		3,885,414	36,818.10	0.1	0.0
Japanese Yen Total				439,667,617		455,101,094	4,312,528.13	12.2	2.6
Mexican Peso(FX= 22.0758)									
COMMON STOCKS- MXN									
26480.00	2392545	Gruma SAB de CV Ser B NPV	273.61	7,245,223.69	245.05	6,488,924.00	293,939.01	0.8	1.8
				7,245,223.69		6,488,924.00	293,939.01	0.8	1.8
Mexican Peso Total				7,245,223.69		6,488,924.00	293,939.01	0.8	1.8
Polish Zloty(FX= 3.8663)									
COMMON STOCKS- PLN									
14773.00	5978953	Asseco Poland SA Pln1.00	58.47	863,722.14	69.50	1,026,723.50	265,553.69	0.8	4.4
				863,722.14		1,026,723.50	265,553.69	0.8	4.4
Polish Zloty Total				863,722.14		1,026,723.50	265,553.69	0.8	4.4
Philippine Peso(FX= 48.4800)									
COMMON STOCKS- PHP									
19700.00	6204237	First Philippine Php10	60.95	1,200,715.00	61.00	1,201,700.00	24,787.54	0.1	3.3
				1,200,715.00		1,201,700.00	24,787.54	0.1	3.3
Philippine Peso Total				1,200,715.00		1,201,700.00	24,787.54	0.1	3.3

Quantity		Symbol	Security	Unit Cost	Local Currency		Reporting Currency			Curr. Yield
					Total Cost	Price	Market Value	Market Value	% Assets	
New Zealand Dollar(FX= 1.5129)										
COMMON STOCKS- NZD										
97960.00	6299192		Goodman Prop Trust NPV	2.35	230,373.53	2.35	230,206.00	152,166.20	0.4	3.0
					230,373.53		230,206.00	152,166.20	0.4	3.0
New Zealand Dollar Total					230,373.53		230,206.00	152,166.20	0.4	3.0
Turkish Lira(FX= 7.7041)										
COMMON STOCKS- TRY										
72700.00	b03mp41		Aselsan Elektronik Try1 (B Shares)	16.69	1,213,335.84	19.32	1,404,564.00	182,312.65	0.5	0.8
26790.00	b3lp189		KOZA ALTIN ISLETME	85.97	2,303,213.28	77.90	2,086,941.00	270,885.30	0.8	0.0
					3,516,549.12		3,491,505.00	453,197.95	1.3	0.3
Turkish Lira Total					3,516,549.12		3,491,505.00	453,197.95	1.3	0.3
Singapore Dollar(FX= 1.3651)										
COMMON STOCKS- SGD										
73700.00	bxc7xc2		Aem Holdings Ltd NPV	3.26	240,061.11	3.85	283,745.00	207,856.57	0.6	2.1
1700.00	6916781		United Offshore Bank NPV	19.42	33,014.00	19.03	32,351.00	23,698.63	0.1	6.6
					273,075.11		316,096.00	231,555.20	0.7	2.6
CASH AND EQUIVALENTS- SGD										
5947.50	divacc		Dividend Accrual - SG	1.00	5,947.50	1.00	5,947.50	4,356.82	0.0	0.0
					5,947.50		5,947.50	4,356.82	0.0	0.0
Singapore Dollar Total					279,022.61		322,043.50	235,912.02	0.7	2.5

			Local Currency				Reporting Currency		
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
South Korean Won(FX= 1,169.5004)									
CASH AND EQUIVALENTS- KRW									
4135310.00	cash	Cash Account - KRW	1.00	4,135,310.00	1.00	4,135,310.00	3,535.96	0.0	0.0
				4,135,310.00		4,135,310.00	3,535.96	0.0	0.0
South Korean Won Total				4,135,310.00		4,135,310.00	3,535.96	0.0	0.0
Swedish Krona(FX= 8.9500)									
COMMON STOCKS- SEK									
30411.00	bz1dp29	Bravida Holding Ab NPV	85.69	2,605,948.41	109.20	3,320,881.20	371,048.18	1.1	1.8
400.00	b7hyk69	Creades Ab Ser A NPV	784.36	313,744.02	828.00	331,200.00	37,005.59	0.1	1.7
4590.00	b1xftl2	Hexagon ABM Ser B NPV	566.60	2,600,691.93	677.80	3,111,102.00	347,609.16	1.0	0.1
7162.00	5679591	Investor ABM Ser B NPV	417.40	2,989,428.68	587.00	4,204,094.00	469,731.17	1.3	2.2
13990.00	b1vq252	Sandvik Ab NPV	172.53	2,413,629.05	175.90	2,460,841.00	274,954.30	0.8	0.0
				10,923,442.09		13,428,118.20	1,500,348.40	4.3	1.2
Swedish Krona Total				10,923,442.09		13,428,118.20	1,500,348.40	4.3	1.2
Swiss Franc(FX= 0.9188)									
COMMON STOCKS- CHF									
3549.00	7123870	Nestle SA CHF (Regd)	97.01	344,292.36	109.34	388,047.66	422,364.80	1.2	2.5
3870.00	7103065	Novartis AG CHF (Regd)	85.29	330,081.68	79.91	309,251.70	336,600.49	1.0	3.6
300.00	b119qg0	Partners Group Hlg Chf0.01 (Regd)	816.98	245,095.12	847.60	254,280.00	276,767.35	0.8	2.6
1270.00	7110388	Roche Holdings AG Genusscheine NPV	255.78	324,843.46	315.15	400,240.50	435,635.92	1.2	2.8
1030.00	5983816	Zurich Insurance CHF	318.96	328,526.10	320.70	330,321.00	359,533.06	1.0	5.9
				1,572,838.72		1,682,140.86	1,830,901.62	5.2	3.4
Swiss Franc Total				1,572,838.72		1,682,140.86	1,830,901.62	5.2	3.4
Taiwan Dollar(FX= 28.9620)									
COMMON STOCKS- TWD									
281600.00	6005850	Acer Inc TWD	24.44	6,883,095.00	24.80	6,983,680.00	241,132.52	0.7	1.8

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
1.00	b58j1s8	Chailease Holding TWD	0.00	0.00	131.00	131.00	4.52	0.0	3.1
13000.00	6438564	Hon Hai Precision TWD	79.10	1,028,300.00	77.40	1,006,200.00	34,742.08	0.1	5.2
336070.00	6580454	Mercuries&Assoc Ho TWD	25.25	8,485,551.00	21.55	7,242,308.50	250,062.44	0.7	4.2
39350.00	6889106	Taiwan Semicon Man TWD	232.57	9,151,565.00	433.00	17,038,550.00	588,307.09	1.7	2.3
				25,548,511.00		32,270,869.50	1,114,248.65	3.2	2.7

CASH AND EQUIVALENTS- TWD

901874.00	cash	Cash Account - TWD	1.00	901,874.00	1.00	901,874.00	31,139.91	0.1	0.0
67841.25	divacc	Dividend Accrual - TW	1.00	67,841.25	1.00	67,841.25	2,342.42	0.0	0.0
				969,715.25		969,715.25	33,482.33	0.1	0.0

Taiwan Dollar Total				26,518,226.25		33,240,584.75	1,147,730.98	3.3	2.6
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South African Rand(FX= 16.6800)

COMMON STOCKS- ZAR

6530.00	b1g4262	Kumba Iron Ore Ltd ZAR	348.84	2,277,903.05	495.64	3,236,529.20	194,036.52	0.6	9.4
1400.00	6622691	Naspers N ZAR	2,273.26	3,182,568.06	2,960.00	4,144,000.00	248,441.25	0.7	0.2
				5,460,471.11		7,380,529.20	442,477.77	1.3	4.3

South African Rand Total				5,460,471.11		7,380,529.20	442,477.77	1.3	4.3
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Colombian Peso(FX= 3,854.3518)

COMMON STOCKS- COP

34600.00	b3v65k2	Gpo Energia Bogota Cop53.6	2,450.00	84,770,000.00	2,450.00	84,770,000.00	21,993.33	0.1	5.3
				84,770,000.00		84,770,000.00	21,993.33	0.1	5.3

CASH AND EQUIVALENTS- COP

19993050.00	cash	Cash Account - Co	1.00	19,993,050.00	1.00	19,993,050.00	5,187.14	0.0	0.0
				19,993,050.00		19,993,050.00	5,187.14	0.0	0.0

Colombian Peso Total				104,763,050.00		104,763,050.00	27,180.47	0.1	4.3
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Quantity	Symbol	Security	Local Currency				Reporting Currency		Curr. Yield
			Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	
Hungarian Forint(FX= 309.7045)									
COMMON STOCKS- HUF									
14270.00	bc9zh86	RICHTER GEDEON NYRT	6,645.17	94,826,560.00	6,550.00	93,468,500.00	301,798.92	0.9	1.0
				94,826,560.00		93,468,500.00	301,798.92	0.9	1.0
Hungarian Forint Total				94,826,560.00		93,468,500.00	301,798.92	0.9	1.0
Total Portfolio				835,278,659.70			35,238,677.13	100.0	2.8

Purchases

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Brazilian Real								
9/18/2020	9/22/2020	18600.00	bg36zk1	B3 SA NPV	5.29400	56.72	1,054,953.57	199,273.44
9/18/2020	9/22/2020	14700.00	b0p72g5	Cosan SA Industrial NPV	5.29400	75.04	1,103,096.83	208,367.36
9/21/2020	9/23/2020	3390.00	bg36zk1	B3 SA NPV	5.46095	54.99	186,418.94	34,136.72
9/21/2020	9/23/2020	2490.00	b0p72g5	Cosan SA Industrial NPV	5.46095	73.49	182,997.26	33,510.15
Brazilian Real Total							2,527,466.60	475,287.68
Canadian Dollar								
9/8/2020	9/10/2020	4650.00	2381093	Telus Corporation	1.31940	23.88	111,039.76	84,159.28
9/8/2020	9/10/2020	1840.00	2956662	Weston George Ltd	1.31940	94.77	174,373.17	132,160.96
9/18/2020	9/22/2020	5600.00	2024644	Barrick Gold Corporation	1.31820	38.57	215,974.79	163,840.68
9/18/2020	9/22/2020	9300.00	byyxjy9	Hydro One Ltd	1.31820	27.36	254,420.14	193,005.72
9/21/2020	9/23/2020	960.00	2024644	Barrick Gold Corporation	1.33020	37.59	36,082.98	27,125.98
9/21/2020	9/23/2020	3960.00	byyxjy9	Hydro One Ltd	1.33020	27.26	107,947.80	81,151.56
Canadian Dollar Total							899,838.64	681,444.19
Danish Krone								
9/8/2020	9/10/2020	1530.00	bhc8x90	Novo-Nordisk AS Dkk0.2 Ser B	6.30995	412.52	631,162.59	100,026.56
Danish Krone Total							631,162.59	100,026.56
Euro								
9/8/2020	9/10/2020	5270.00	5842359	Deutsche Telekom NPV (Regd)	0.84800	15.21	80,155.22	94,523.00
9/8/2020	9/10/2020	1643.00	b8k9x70	Grand City Propert NPV	0.84800	21.30	34,998.16	41,271.56
9/8/2020	9/10/2020	11110.00	bd0q398	Kon Ahold Delhaize EUR	0.84800	25.09	278,724.83	328,686.10
9/9/2020	9/11/2020	5126.00	b8k9x70	Grand City Propert NPV	0.84681	21.72	111,340.43	131,481.88
Euro Total							505,218.64	595,962.54
Indian Rupee								
9/18/2020	9/22/2020	14850.00	6702634	Aurobindo Pharma Inr1	73.45250	833.14	12,372,200.86	168,438.12
Indian Rupee Total							12,372,200.86	168,438.12
Hong Kong Dollar								
9/8/2020	9/10/2020	861500.00	b9m3n77	Gemdale Properties HKD	7.75045	1.38	1,191,640.74	153,751.17
Hong Kong Dollar Total							1,191,640.74	153,751.17

Purchases

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Japanese Yen								
9/8/2020	9/10/2020	9830.00	6146500	Brother Industries NPV	105.94500	1,728.14	16,987,647.00	160,344.02
9/8/2020	9/10/2020	2430.00	b3ff8w8	Hoshizaki Corp NPV	105.94500	8,130.52	19,757,158.00	186,485.04
9/8/2020	9/10/2020	410.00	6639550	Nintendo Co Ltd NPV	105.94500	56,839.47	23,304,181.00	219,964.90
9/8/2020	9/10/2020	2400.00	b292rc1	ZOZO, Inc.	105.94500	2,830.59	6,793,421.00	64,122.15
Japanese Yen Total							66,842,407.00	630,916.11
New Zealand Dollar								
9/18/2020	9/22/2020	97960.00	6299192	Goodman Prop Trust NPV	1.47602	2.35	230,373.53	156,078.04
New Zealand Dollar Total							230,373.53	156,078.04
Swedish Krona								
9/18/2020	9/22/2020	100.00	b7hyk69	Creades Ab Ser A NPV	8.75525	751.79	75,179.31	8,586.77
9/24/2020	9/28/2020	100.00	b7hyk69	Creades Ab Ser A NPV	9.14265	770.92	77,092.25	8,432.16
9/25/2020	9/29/2020	100.00	b7hyk69	Creades Ab Ser A NPV	9.11760	799.30	79,929.72	8,766.53
9/28/2020	9/30/2020	100.00	b7hyk69	Creades Ab Ser A NPV	9.07720	815.43	81,542.74	8,983.25
Swedish Krona Total							313,744.02	34,768.70
Taiwan Dollar								
9/8/2020	9/10/2020	242600.00	6005850	Acer Inc TWD	29.27450	24.17	5,863,245.00	200,285.06
9/18/2020	9/22/2020	124800.00	6580454	Mercuries&Assoc Ho TWD	29.02500	23.34	2,912,816.00	100,355.42
Taiwan Dollar Total							8,776,061.00	300,640.48

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
US Dollar								
9/8/2020	9/10/2020	14520.00	mbt	Mobile Telesystems PJSC Sp ADR	1.00000	8.68	126,033.71	126,033.71
9/8/2020	9/10/2020	3000.00	mbt	Mobile Telesystems PJSC Sp ADR	1.00000	8.68	26,040.02	26,040.02
9/8/2020	9/10/2020	2990.00	mbt	Mobile Telesystems PJSC Sp ADR	1.00000	8.68	25,953.22	25,953.22
9/8/2020	9/10/2020	6550.00	mbt	Mobile Telesystems PJSC Sp ADR	1.00000	8.68	56,854.05	56,854.05
9/18/2020	9/22/2020	2240.00	byzdw27	Lukoil Co PJSC ADR Each Repr 1 Ord Rub0.02	1.00000	63.04	141,199.42	141,199.42
US Dollar Total							376,080.42	376,080.42

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
British Pound Sterling								
9/8/2020	9/10/2020	8759.00	b082rf1	Rentokil Initial GBP	0.76775	5.32	46,607.44	60,706.22
9/18/2020	9/22/2020	632.00	b082rf1	Rentokil Initial GBP	0.77157	5.60	3,537.31	4,584.53
9/18/2020	9/22/2020	26480.00	b082rf1	Rentokil Initial GBP	0.77158	5.60	148,208.63	192,085.84
9/18/2020	9/22/2020	2250.00	b5zn1n8	Segro PLC GBP	0.77157	9.62	21,635.06	28,040.13
British Pound Sterling Total							219,988.44	285,416.71
Canadian Dollar								
9/8/2020	9/10/2020	2990.00	2554475	MAGNA INTL INC	1.31940	63.03	188,472.73	142,847.30
9/8/2020	9/10/2020	1140.00	2077303	National Bank Cand Montreal Qu	1.31940	71.56	81,583.34	61,833.67
9/18/2020	9/22/2020	400.00	2117599	Canadian Apt Properties Real Estate	1.31820	45.34	18,137.31	13,759.15
9/18/2020	9/22/2020	910.00	2117599	Canadian Apt Properties Real Estate	1.31820	45.34	41,262.39	31,302.07
Canadian Dollar Total							329,455.77	249,742.19
Euro								
9/8/2020	9/10/2020	962.00	5165294	ASM Intl NV Eur0.04	0.84800	115.34	110,953.58	130,841.95
9/8/2020	9/10/2020	1210.00	b62g1b5	Edenred EUR	0.84800	42.34	51,228.95	60,411.71
9/8/2020	9/10/2020	640.00	b1xh026	Vinci EUR	0.84800	79.55	50,913.24	60,039.41
9/18/2020	9/22/2020	810.00	5756029	Bayer Motoren Werk EUR	0.84317	64.15	51,957.61	61,621.75
9/18/2020	9/22/2020	100.00	4820301	Sofina NPV	0.84317	236.27	23,627.15	28,021.81
9/21/2020	9/23/2020	2640.00	7144569	Enel SPA EUR	0.85157	7.43	19,611.35	23,029.61
9/21/2020	9/23/2020	650.00	b29l881	Vgp NV NPV	0.85157	118.37	76,938.38	90,348.76
9/21/2020	9/23/2020	530.00	BK8VQD9	Warehouses DE Pauw NPV (Post Split)	0.85157	30.67	16,256.05	19,089.48
9/22/2020	9/24/2020	100.00	4820301	Sofina NPV	0.85430	235.05	23,504.91	27,513.68
9/23/2020	9/25/2020	30.00	4820301	Sofina NPV	0.85664	230.17	6,905.22	8,060.81
Euro Total							431,896.44	508,978.97
Indian Rupee								
9/8/2020	9/10/2020	1039.00	6410959	Dr Reddys Laboratories Inr5	73.60500	4,392.16	4,563,453.16	61,999.23
Indian Rupee Total							4,563,453.16	61,999.23
Hong Kong Dollar								
9/8/2020	9/10/2020	100000.00	b1vkyn6	Country Garden Hld HKD	7.75045	9.60	960,126.90	123,880.15

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
9/18/2020	9/22/2020	88340.00	b0lmtq3	China Const Bank H CNY	7.75005	5.33	471,182.60	60,797.36
9/18/2020	9/22/2020	103300.00	6398787	Yuexiu Transport I HKD	7.75005	4.90	505,846.80	65,270.13
9/21/2020	9/23/2020	24500.00	6398787	Yuexiu Transport I HKD	7.75005	4.81	117,781.87	15,197.56
9/22/2020	9/24/2020	44400.00	6398787	Yuexiu Transport I HKD	7.75025	4.74	210,506.29	27,161.23
9/23/2020	9/25/2020	33000.00	6398787	Yuexiu Transport I HKD	7.75010	4.64	153,063.50	19,749.87
9/24/2020	9/28/2020	60200.00	6398787	Yuexiu Transport I HKD	7.75015	4.55	273,768.41	35,324.27
9/25/2020	9/29/2020	78600.00	6398787	Yuexiu Transport I HKD	7.75005	4.49	352,965.16	45,543.60
Hong Kong Dollar Total							3,045,241.53	392,924.18
Japanese Yen								
9/8/2020	9/10/2020	3300.00	b64kr62	Mirait Holding Corp NPV	105.94500	1,513.52	4,994,609.00	47,143.41
9/8/2020	9/10/2020	4100.00	b64kr62	Mirait Holding Corp NPV	105.94500	1,513.52	6,205,423.00	58,572.12
9/8/2020	9/10/2020	5000.00	b64kr62	Mirait Holding Corp NPV	105.94500	1,513.52	7,567,588.00	71,429.40
9/8/2020	9/10/2020	500.00	b64kr62	Mirait Holding Corp NPV	105.94500	1,513.52	756,759.00	7,142.94
9/8/2020	9/10/2020	20040.00	6661144	ORIX Corp NPV	105.94500	1,365.12	27,356,977.00	258,218.67
9/18/2020	9/24/2020	90.00	b64kr62	Mirait Holding Corp NPV	104.32500	1,628.02	146,522.00	1,404.48
Japanese Yen Total							47,027,878.00	443,911.02
Polish Zloty								
9/8/2020	9/10/2020	826.00	5978953	Asseco Poland SA Pln1.00	3.77660	70.77	58,453.61	15,477.84
9/8/2020	9/10/2020	2324.00	5978953	Asseco Poland SA Pln1.00	3.77660	70.77	164,462.69	43,547.82
9/8/2020	9/10/2020	8400.00	b2qrcm4	Cyfrowy Polsat SA Pln0.04	3.77660	26.12	219,392.21	58,092.52
9/9/2020	9/11/2020	9580.00	b2qrcm4	Cyfrowy Polsat SA Pln0.04	3.76310	26.71	255,914.42	68,006.28
9/9/2020	9/11/2020	5820.00	b2qrcm4	Cyfrowy Polsat SA Pln0.04	3.76310	26.71	155,472.02	41,314.88
9/10/2020	9/14/2020	5980.00	b2qrcm4	Cyfrowy Polsat SA Pln0.04	3.75710	26.38	157,753.63	41,988.14
Polish Zloty Total							1,011,448.58	268,427.47
Philippine Peso								
9/18/2020	9/23/2020	123860.00	6204237	First Philippine Php10	48.38850	60.24	7,461,347.27	154,196.71
Philippine Peso Total							7,461,347.27	154,196.71
Singapore Dollar								
9/8/2020	9/10/2020	4300.00	6916781	United Offshore Bank NPV	1.36935	19.49	83,814.26	61,207.33
9/18/2020	9/22/2020	10950.00	6916781	United Offshore Bank NPV	1.35745	19.21	210,303.71	154,925.57
Singapore Dollar Total							294,117.97	216,132.90

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Taiwan Dollar								
9/8/2020	9/10/2020	44000.00	b58j1s8	Chailease Holding TWD	29.27450	130.85	5,757,217.00	196,663.21
9/8/2020	9/10/2020	2121.00	6438564	Hon Hai Precision TWD	29.27450	77.29	163,929.11	5,599.72
9/8/2020	9/10/2020	21379.00	6438564	Hon Hai Precision TWD	29.27450	77.29	1,652,352.89	56,443.42
9/18/2020	9/22/2020	381.00	b58j1s8	Chailease Holding TWD	29.02500	132.44	50,460.00	1,738.50
9/18/2020	9/22/2020	79321.00	6438564	Hon Hai Precision TWD	29.02500	77.47	6,144,646.00	211,701.84
Taiwan Dollar Total							13,768,605.00	472,146.69
Colombian Peso								
9/18/2020	9/22/2020	127750.00	b3v65k2	Gpo Energia Bogota Cop53.6	3723.85000	2,477.32	316,477,262.08	84,986.58
9/18/2020	9/22/2020	93910.00	b3v65k2	Gpo Energia Bogota Cop53.6	3723.85000	2,477.32	232,644,850.74	62,474.28
Colombian Peso Total							549,122,112.82	147,460.86

Ex-Date	Pay-Date	Symbol	Security	Amount
COMMON STOCKS- AUD				
9/3/2020	9/22/2020	6144690	BHP Group Ltd NPV	6,616.89
				6,616.89
COMMON STOCKS- BRL				
9/20/2020	9/20/2020	b0d7494	EDP Energias Br NPV	0.00
9/25/2020	10/7/2020	bg36zk1	B3 SA NPV	2,560.50
9/25/2020	10/7/2020	bg36zk1	B3 SA NPV	496.08
				3,056.59
COMMON STOCKS- GBP				
9/3/2020	10/2/2020	b02j639	Admiral Group GBP	2,266.61
9/3/2020	10/2/2020	b02j639	Admiral Group GBP	1,697.22
9/3/2020	10/2/2020	b02j639	Admiral Group GBP	6,022.39
9/11/2020	9/11/2020	0053673	Ashtead Group GBP	0.01
				9,986.24
COMMON STOCKS- CAD				
9/1/2020	9/23/2020	2583952	Metro Inc	829.37
9/9/2020	10/1/2020	2381093	Telus Corporation	3,826.89
9/14/2020	10/1/2020	2956662	Weston George Ltd	1,729.54
9/25/2020	11/1/2020	2077303	National Bank Cand Montreal Qu	2,833.12
9/29/2020	10/15/2020	2117599	Canadian Apt Properties Real Estate	505.23
9/29/2020	10/15/2020	b68xhc3	Northland Power Inc	507.16
				10,231.31
COMMON STOCKS- EUR				
9/1/2020	9/24/2020	5671519	Wolters Kluwer EUR	2,061.84
				2,061.84
COMMON STOCKS- INR				
9/14/2020	10/5/2020	6294896	Hcl Technologies Inr2	692.63
				692.63

Ex-Date	Pay-Date	Symbol	Security	Amount
COMMON STOCKS- ILS				
9/3/2020	9/16/2020	6348425	Formula Syst(1985) ILS	986.48
				986.48
COMMON STOCKS- HKD				
9/10/2020	10/9/2020	b41xc98	China Resources Cement HKD	6,308.75
9/29/2020	9/29/2020	6073556	China Mobile Ltd NPV	-516.12
				5,792.62
COMMON STOCKS- JPY				
9/29/2020	12/28/2020	6022105	Amada Co Ltd NPV	5,877.09
9/29/2020	12/28/2020	6146500	Brother Industries NPV	1,822.41
9/29/2020	12/28/2020	6414401	Haseko Corporation NPV	8,014.00
9/29/2020	12/28/2020	6459219	Inaba Denkisangyo NPV	7,663.92
9/29/2020	12/28/2020	6639550	Nintendo Co Ltd NPV	1,206.36
9/29/2020	12/28/2020	6656407	Obayashi Corp NPV	2,949.00
9/29/2020	12/28/2020	6659428	Omron Corp NPV	1,685.72
9/29/2020	12/28/2020	6689533	Kakaku.com Inc NPV	1,211.09
9/29/2020	12/28/2020	6804682	Shionogi & Co NPV	1,469.30
9/29/2020	12/28/2020	6988520	Yuasa Trading Co NPV	2,214.02
9/29/2020	12/28/2020	b292rc1	ZOZO, Inc.	1,808.12
9/29/2020	12/28/2020	bqrrz00	Recruit Holdings Co L NPV	841.33
				36,762.36
COMMON STOCKS- TWD				
9/17/2020	10/15/2020	6889106	Taiwan Semicon Man TWD	2,328.47
				2,328.47
AMERICAN DEPOSITORY RECEIPTS				
9/18/2020	9/18/2020	ntes	Netease Inc Sp ADR	-1.45
				-1.45
FOREIGN STOCKS				
9/25/2020	9/25/2020	byxl3s6	Polyus PJSC GDR Ea Rep 0.5 Reg S	1.55

Ex-Date	Pay-Date	Symbol	Security	Amount
9/28/2020	9/28/2020	byxl3s6	Polyus PJSC GDR Ea Rep 0.5 Reg S	-8.15
				-6.60
CASH AND EQUIVALENTS				
9/1/2020	9/1/2020	cash	Cash Account - USD	61.40
9/9/2020	9/9/2020	cash	Cash Account - USD	0.01
				61.41
CASH AND EQUIVALENTS- INR				
9/21/2020	9/21/2020	cash	Cash Account - INR	0.00
				0.00
NET INCOME				78,568.78

The above performance is presented gross of management fees and is shown net of transaction costs. Gross performance is computed using the Modified Dietz method compiled daily on a time-weighted basis. The monthly and subsequent period returns are calculated by geometrically linking the daily returns. Past performance is not indicative of future results. Returns are based upon currently available information and are subject to change. You are urged to compare this statement provided by Ativo with the statement provided by the account custodian.

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