



ATIVO
CAPITAL

Monthly Report

Account

New York City Teachers Retirement System

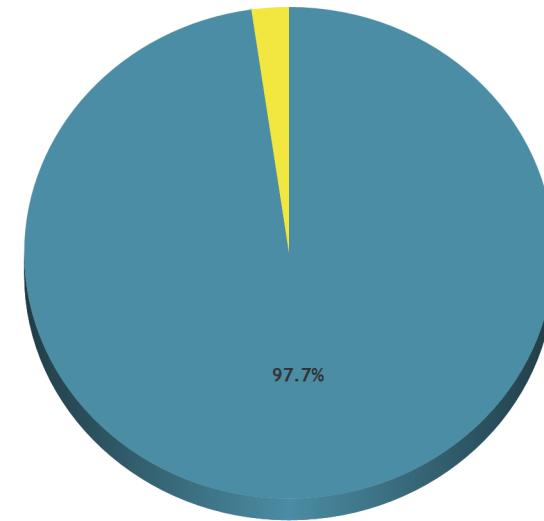
9/30/2022



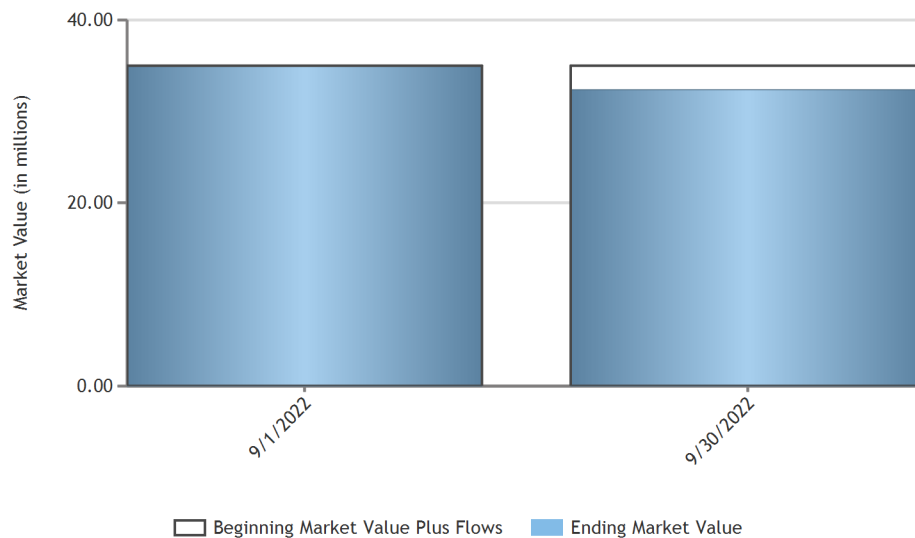
Activity Summary

	Month to Date	Year to Date
Beginning Value	35,714,495.31	44,391,308.14
Net Contributions/Withdrawals	-557.02	319,515.76
Realized Gains	-190,889.05	-3,900,201.36
Unrealized Gains	-3,281,162.78	-9,683,759.10
Income Received	120,194.46	1,235,217.47
Ending Value	32,362,080.92	32,362,080.92

Portfolio Allocation as of 9/30/2022

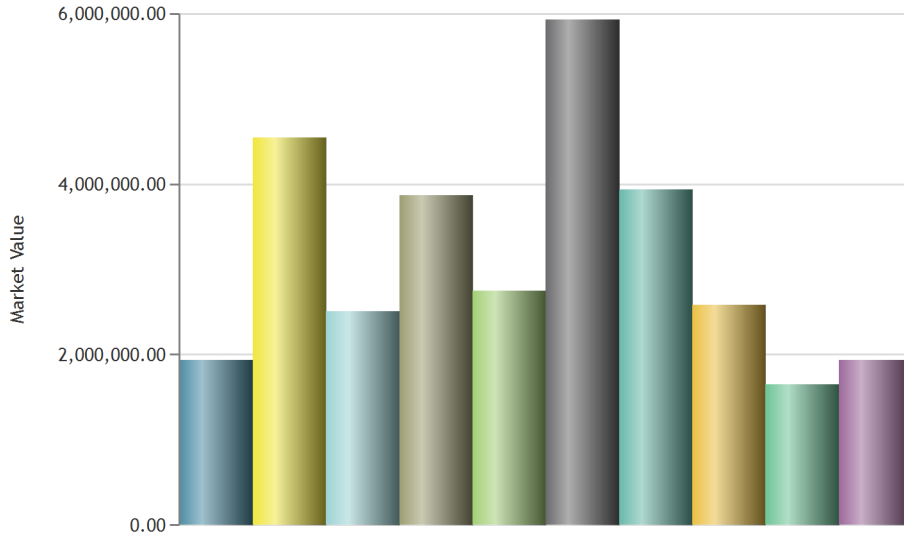


Change in Portfolio



Asset Class	Market Value	% Assets	Curr. Yield
Equities	31,626,568.58	97.7	3.5
Cash and Equivalents	735,512.35	2.3	1.2
Total	32,362,080.92	100.0	3.5

Portfolio Allocation as of 9/30/2022

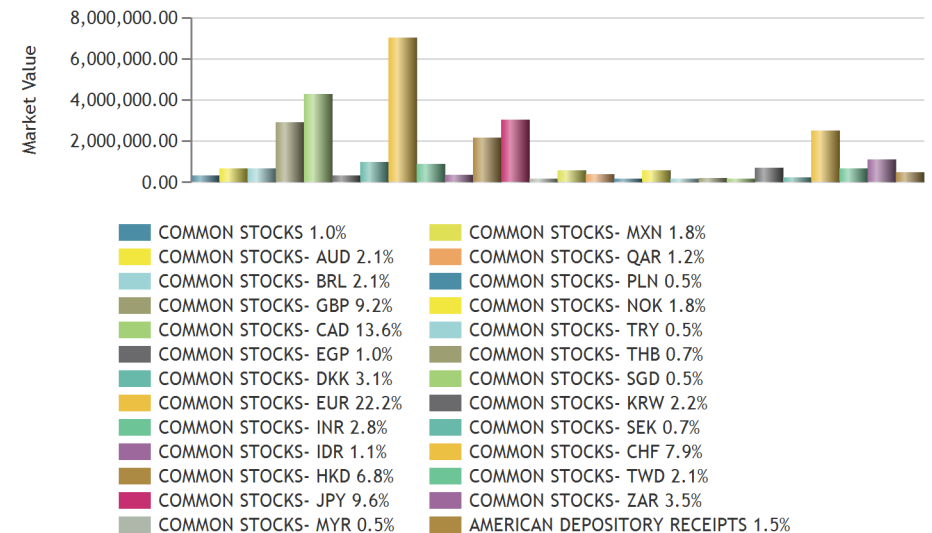


Industry Sector	Market Value	% Equity	% Assets
MATERIALS	1,932,893.40	6.1	6.0
INDUSTRIALS	4,543,157.60	14.4	14.0
CONSUMER DISCRETIONARY	2,508,053.04	7.9	7.7
CONSUMER STAPLES	3,865,360.25	12.2	11.9
HEALTHCARE	2,745,246.67	8.7	8.5
FINANCIALS	5,928,116.31	18.7	18.3
INFORMATION TECHNOLOGY	3,935,346.69	12.4	12.2
COMMUNICATION SERVICES	2,584,234.63	8.2	8.0
UTILITIES	1,648,879.89	5.2	5.1
REAL ESTATE	1,935,280.11	6.1	6.0
Equity Total	31,626,568.58	100.0	97.7

Top 10 Holdings

Symbol	Security	Market Value	% Assets
7123870	Nestle SA CHF (Regd)	589,334.38	1.8
6889106	Taiwan Semicon Man TWD	536,322.40	1.7
7110388	Roche Holdings AG Genusscheine NPV	479,793.75	1.5
4061412	LVMH Moet Hennessy EUR	442,503.87	1.4
bhc8x90	Novo-Nordisk AS Dkk0.2 Ser B	439,190.13	1.4
atd	Alimentation Couche-Tard Inc	421,268.87	1.3
5671519	Wolters Kluwer EUR	414,256.10	1.3
5983816	Zurich Insurance CHF	413,360.43	1.3
brjl176	UBS Group AG CHF (Regd)	398,490.83	1.2
7103065	Novartis AG CHF (Regd)	392,594.85	1.2
Top 10 Holdings Total		4,527,115.61	14.0

Equity Allocation by Security Type



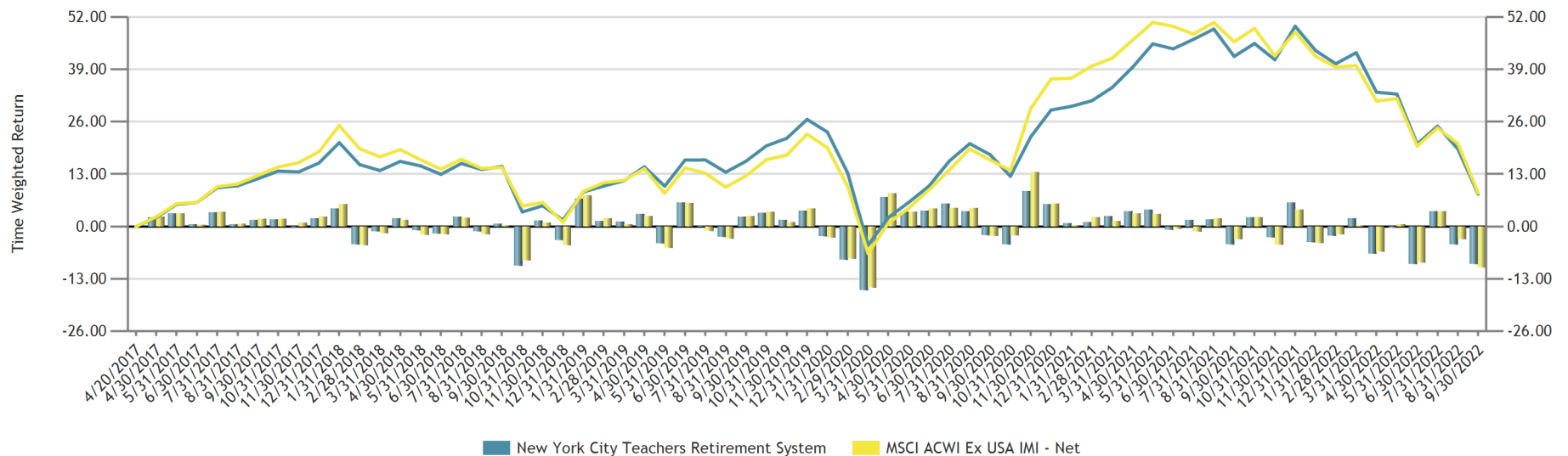
Performance History

Portfolio Account	Month To Date	Quarter To Date	Year To Date	Latest 1 Year	Annualized Latest 3 Years	Annualized Latest 5 Years	Annualized Since Inception 4/20/2017
	-9.39	-10.30	-27.81	-24.01	-2.40	-0.69	1.43

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MSCI ACWI Ex USA IMI - Net	-10.14	-9.69	-26.92	-25.72	-1.27	-0.78	1.48
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Time Weighted Return Since Inception 4/20/2017



			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									
2776.00	chkp	Check Point Software Tech Ltd	118.13	327,930.75	112.02	310,967.52	310,967.52	1.0	0.0
				327,930.75		310,967.52	310,967.52	1.0	0.0
AMERICAN DEPOSITORY RECEIPTS									
2442.00	baba	Alibaba Group Holding Ltd Sp ADS	226.81	553,874.18	79.99	195,335.58	195,335.58	0.6	0.0
2810.00	dq	Daqo New Energy Corp Sp ADR	58.97	165,708.51	53.08	149,154.80	149,154.80	0.5	0.0
15180.00	VIPS	Vipshop Holdings Limited Sponsored ADSA	10.68	162,098.11	8.41	127,663.80	127,663.80	0.4	0.0
				881,680.80		472,154.18	472,154.18	1.5	0.0
CASH AND EQUIVALENTS									
	cash	Cash Account - USD		279,548.57		279,548.57	279,548.57	0.9	3.2
				279,548.57		279,548.57	279,548.57	0.9	3.2
US Dollar Total				1,489,160.12		1,062,670.27	1,062,670.27	3.3	0.8
Australian Dollar(FX= 1.5553)									
COMMON STOCKS- AUD									
27101.00	6086253	Fortescue Metals G NPV	13.29	360,171.82	16.82	455,838.82	293,081.55	0.9	2.6
15570.00	b03fyz4	Goodman Group NPV (Stapled Units)	21.01	327,117.89	15.78	245,694.60	157,969.33	0.5	1.9
11490.00	6821120	Sonic Healthcare NPV	34.77	399,480.27	30.58	351,364.20	225,909.60	0.7	3.1
				1,086,769.98		1,052,897.62	676,960.48	2.1	2.6
CASH AND EQUIVALENTS- AUD									
56534.62	cash	Cash Account - AUD	1.00	56,534.62	1.00	56,534.62	36,348.93	0.1	0.0
				56,534.62		56,534.62	36,348.93	0.1	0.0
Australian Dollar Total				1,143,304.60		1,109,432.24	713,309.41	2.2	2.4

			Local Currency		Reporting Currency				
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
Brazilian Real(FX= 5.4088)									
COMMON STOCKS- BRL									
74772.00	b00fm53	Bco Bradesco SA Prf NPV	20.54	1,535,510.67	19.84	1,483,476.48	274,268.37	0.8	0.0
82031.00	b1ybrg0	Cia Energ Mg-Cemig Prf Brl5.00	10.58	868,298.04	10.76	882,653.56	163,186.92	0.5	0.0
57660.00	b0d7494	EDP Energias Br NPV	23.59	1,360,458.35	21.83	1,258,717.80	232,714.50	0.7	3.6
				3,764,267.06		3,624,847.84	670,169.78	2.1	1.2
CASH AND EQUIVALENTS- BRL									
818894.28	cash	Cash Account - BRL	1.00	818,894.28	1.00	818,894.28	151,398.96	0.5	0.0
121486.41	divacc	Dividend Accrual - Br	1.00	121,486.41	1.00	121,486.41	22,460.67	0.1	0.0
				940,380.69		940,380.69	173,859.64	0.5	0.0
Brazilian Real Total				4,704,647.75		4,565,228.53	844,029.42	2.6	1.0
British Pound Sterling(FX= 0.8958)									
COMMON STOCKS- GBP									
2150.00	0989529	AstraZeneca USD	109.99	236,473.26	99.44	213,796.00	238,660.35	0.7	2.2
53653.00	bvyvfw2	Auto Trader Group GBP	4.94	264,863.61	5.15	276,312.95	308,447.99	1.0	1.3
11770.00	0286941	Big Yellow Group GBP	14.12	166,200.56	10.60	124,762.00	139,271.75	0.4	3.1
7760.00	0237400	Diageo Ord Gbp0.28 101/108	38.15	296,076.73	37.98	294,686.00	328,957.81	1.0	1.9
9208.00	b19nlv4	Experian Ord USD	19.57	180,188.46	26.61	245,024.88	273,521.13	0.8	1.3
3209.00	bjvnss4	Ferguson PLC (New) GBP	67.25	215,798.64	94.04	301,774.36	336,870.54	1.0	2.0
15736.00	bn7swp6	Gsk PLC Gbp0.3125	15.40	242,378.52	13.06	205,480.69	229,377.97	0.7	6.1
19671.00	bmx86b7	Haleon PLC Gbp1.25	2.90	57,126.91	2.79	54,931.27	61,319.74	0.2	0.0
84463.00	0560399	Legal & General Gp Ord GBP	2.89	243,834.25	2.17	182,862.40	204,129.19	0.6	8.5
27250.00	bgdt3g2	Rightmove	6.45	175,647.96	4.82	131,399.50	146,681.19	0.5	1.4
6139.00	0718875	Rio Tinto GBP	44.02	270,234.40	48.96	300,565.44	335,521.03	1.0	11.8
16675.00	b1n7z09	Safestore Holdings GBP	9.63	160,502.00	8.40	139,986.63	156,266.99	0.5	3.0
19400.00	b5zn1n8	Segro PLC GBP	6.82	132,357.93	7.53	146,082.00	163,071.25	0.5	2.6
				2,641,683.23		2,617,664.11	2,922,096.93	9.0	3.8

			Local Currency				Reporting Currency		
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
CASH AND EQUIVALENTS- GBP									
71737.75	cash	Cash Account - GBP	1.00	71,737.75	1.00	71,737.75	80,080.81	0.2	0.0
5607.67	divacc	Dividend Accrual - GB	1.00	5,607.67	1.00	5,607.67	6,259.84	0.0	0.0
				77,345.42		77,345.42	86,340.65	0.3	0.0
British Pound Sterling Total				2,719,028.65		2,695,009.53	3,008,437.58	9.3	3.7
Canadian Dollar(FX= 1.3741)									
COMMON STOCKS- CAD									
10409.00	atd	Alimentation Couche-Tard Inc	46.14	480,230.07	55.61	578,844.49	421,268.87	1.3	0.8
3700.00	2076009	Bank Montreal Que	133.04	492,255.69	121.07	447,959.00	326,013.61	1.0	4.6
8252.00	b188th2	BCE Inc	65.94	544,126.96	57.92	477,955.84	347,844.58	1.1	6.4
5416.00	2117599	Canadian Apt Properties Real Estate	53.14	287,780.12	42.10	228,013.60	165,942.72	0.5	3.4
5580.00	2170525	Canadian Imperial Bank Comm Toronto O	62.19	347,005.64	60.46	337,366.80	245,527.31	0.8	5.4
4576.00	bj2l575	CGI Inc Cl A	73.34	335,624.35	103.99	475,858.24	346,317.99	1.1	0.0
4433.00	2347200	Fortis Inc	54.31	240,759.32	52.48	232,643.84	169,312.50	0.5	4.3
5782.00	2583952	Metro Inc	56.14	324,592.20	69.17	399,940.94	291,067.24	0.9	1.6
4119.00	2077303	National Bank Cand Montreal Qu	104.29	429,575.88	86.58	356,623.02	259,541.52	0.8	4.3
4068.00	2754383	Royal Bank of Canada Montreal Que	98.17	399,358.27	124.37	505,937.16	368,208.70	1.1	4.1
7542.00	2566124	Sun Life Financial Inc	70.43	531,183.65	54.93	414,282.06	301,504.36	0.9	5.0
16446.00	2381093	Telus Corporation	23.84	392,036.84	27.43	451,113.78	328,309.58	1.0	4.9
5600.00	2897222	Toronto Dominion Bank Ont	83.65	468,437.09	84.72	474,432.00	345,280.01	1.1	4.2
3546.00	2956662	Weston George Ltd	98.96	350,916.48	144.63	512,857.98	373,245.50	1.2	1.8
				5,623,882.56		5,893,828.75	4,289,384.48	13.3	3.5

			Local Currency				Reporting Currency		
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
CASH AND EQUIVALENTS- CAD									
90229.29	cash	Cash Account - CAD	1.00	90,229.29	1.00	90,229.29	65,666.67	0.2	0.0
24651.53	divacc	Dividend Accrual - CA	1.00	24,651.53	1.00	24,651.53	17,940.78	0.1	0.0
				114,880.82		114,880.82	83,607.45	0.3	0.0
Canadian Dollar Total				5,738,763.38		6,008,709.57	4,372,991.94	13.5	3.4
Egyptian Pound(FX= 19.5400)									
COMMON STOCKS- EGP									
602528.00	6298177	Eastern Tobacco Egp15	12.46	7,506,285.26	10.30	6,206,038.40	317,606.88	1.0	9.7
				7,506,285.26		6,206,038.40	317,606.88	1.0	9.7
Egyptian Pound Total				7,506,285.26		6,206,038.40	317,606.88	1.0	9.7
Danish Krone(FX= 7.5899)									
COMMON STOCKS- DKK									
130.00	4253048	AP Moller-Maersk Ser B DKK	17,865.33	2,322,492.70	13,865.00	1,802,450.00	237,480.07	0.7	18.0
1390.00	b1wt5g2	DSV DKK	1,455.11	2,022,601.29	896.00	1,245,440.00	164,091.75	0.5	0.3
4378.00	bhc8x90	Novo-Nordisk AS Dkk0.2 Ser B	430.85	1,886,247.46	761.40	3,333,409.20	439,190.13	1.4	1.1
2811.00	b44xtx8	Pandora AS DKK	619.38	1,741,074.03	359.10	1,009,430.10	132,996.50	0.4	4.5
				7,972,415.48		7,390,729.30	973,758.46	3.0	5.5
CASH AND EQUIVALENTS- DKK									
13358.70	cash	Cash Account - DKK	1.00	13,358.70	1.00	13,358.70	1,760.06	0.0	0.0
				13,358.70		13,358.70	1,760.06	0.0	0.0
Danish Krone Total				7,985,774.18		7,404,088.00	975,518.52	3.0	5.5

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
Euro(FX= 1.0208)									
COMMON STOCKS- EUR									
37180.00	b01zvz5	Acerinox SA EUR	8.77	326,118.66	8.20	304,801.64	298,598.85	0.9	4.9
459.00	b929f46	ASML Holding NV EUR	320.96	147,318.42	433.60	199,022.40	194,972.24	0.6	0.5
4033.00	5756029	Bayer Motoren Werk EUR	72.25	291,375.53	69.99	282,269.67	276,525.41	0.9	5.0
1560.00	4163437	Cap Gemini EUR	172.03	268,367.88	165.50	258,180.00	252,925.97	0.8	1.5
19969.00	5842359	Deutsche Telekom NPV (Regd)	15.31	305,666.60	17.49	349,297.75	342,189.45	1.1	4.0
25050.00	4942904	E.On SE NPV	9.44	236,403.34	7.90	197,794.80	193,769.62	0.6	6.2
4000.00	b13x013	Eiffage EUR	86.56	346,221.53	82.52	330,080.00	323,362.78	1.0	3.8
40989.00	7144569	Enel SPA EUR	5.91	242,281.52	4.22	173,137.54	169,614.14	0.5	6.6
4750.00	b0cch46	Heineken Holding EUR	70.30	333,911.48	70.50	334,875.00	328,060.21	1.0	2.3
69635.00	7598003	Hera EUR	3.50	244,020.00	2.19	152,222.11	149,124.35	0.5	4.6
27604.00	b288c92	Iberdrola SA EUR	7.93	218,858.46	9.58	264,501.53	259,118.85	0.8	3.4
66692.00	bd2z8s7	Italgas Spa NPV	5.67	378,339.61	4.78	318,520.99	312,039.01	1.0	4.9
13164.00	bd0q398	Kon Ahold Delhaize EUR	25.24	332,201.66	26.14	344,041.14	337,039.81	1.0	3.6
930.00	4057808	L'Oreal EUR	214.01	199,033.60	330.25	307,132.50	300,882.27	0.9	1.2
740.00	4061412	LVMH Moet Hennessy EUR	614.18	454,496.61	610.40	451,696.00	442,503.87	1.4	0.8
2137.00	4741844	Merck KGAA NPV	114.96	245,670.03	166.80	356,451.60	349,197.72	1.1	0.7
9120.00	bng8pq9	NN Group NV EUR	34.10	310,983.07	39.97	364,526.40	357,108.19	1.1	6.2
6490.00	4380429	Publicis Groupe SA EUR	54.01	350,527.75	48.90	317,361.00	310,902.62	1.0	4.9
5790.00	5228658	Randstad NV EUR	50.54	292,601.91	44.58	258,118.20	252,865.43	0.8	11.2
14399.00	bywlc68	Relx PLC GBP	17.86	257,192.20	25.06	360,838.94	353,495.77	1.1	1.7
8270.00	5226038	Sampo PLC Ser A NPV	41.99	347,295.19	43.76	361,895.20	354,530.54	1.1	6.5
1858.00	4834108	Schneider Electric EUR	84.51	157,017.11	116.94	217,274.52	212,852.93	0.7	2.0
18720.00	bmd8f98	Stellantis NV EUR	14.95	279,941.53	12.28	229,806.72	225,130.09	0.7	9.2
4232.00	5671519	Wolters Kluwer EUR	49.36	208,877.62	99.92	422,861.44	414,256.10	1.3	1.6
				6,774,721.30		7,156,707.08	7,011,066.21	21.7	3.8
CASH AND EQUIVALENTS- EUR									
123898.55	cash	Cash Account - EUR	1.00	123,898.55	1.00	123,898.55	121,377.18	0.4	0.0
13829.41	divacc	Dividend Accrual - Eu	1.00	13,829.41	1.00	13,829.41	13,547.98	0.0	0.0
				137,727.96		137,727.96	134,925.16	0.4	0.0

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
Euro Total				6,912,449.26		7,294,435.04	7,145,991.37	22.1	3.8
Indian Rupee(FX= 81.3513)									
COMMON STOCKS- INR									
31340.00	b174733	Allcargo Logistics Inr2	403.75	12,653,509.57	412.00	12,912,080.00	158,720.12	0.5	0.7
17846.00	6294896	Hcl Technologies Inr2	623.97	11,135,301.83	932.35	16,638,718.10	204,529.35	0.6	0.9
16178.00	6205122	Infosys Ltd Inr5	740.38	11,977,900.28	1,413.45	22,866,794.10	281,087.19	0.9	1.5
6874.00	b01npj1	Tata Consultancy S Inr1	3,415.56	23,478,549.15	3,004.55	20,653,276.70	253,877.80	0.8	1.0
				59,245,260.83		73,070,868.90	898,214.46	2.8	1.1
Indian Rupee Total				59,245,260.83		73,070,868.90	898,214.46	2.8	1.1
Indonesian Rupiah(FX= 15,227.4215)									
COMMON STOCKS- IDR									
611500.00	b01c1p6	Bank Central Asia Idr62.50	7,386.23	4,516,679,652.00	8,550.00	5,228,325,000.00	343,347.56	1.1	4.0
				4,516,679,652.00		5,228,325,000.00	343,347.56	1.1	4.0
Indonesian Rupiah Total				4,516,679,652.00		5,228,325,000.00	343,347.56	1.1	4.0
Hong Kong Dollar(FX= 7.8499)									
COMMON STOCKS- HKD									
277800.00	b0y91c1	China National Bui H CNY	9.83	2,729,969.69	6.01	1,669,578.00	212,687.80	0.7	11.5
31490.00	byzq077	Ck Asset Holdings HKD	42.75	1,346,130.37	47.20	1,486,328.00	189,343.56	0.6	4.7
224060.00	b0b8z18	Cosco Shipping Hld H CNY	13.58	3,041,683.61	9.21	2,063,592.60	262,881.39	0.8	9.4
144200.00	6408352	Hang Lung Group NPV	14.82	2,137,449.46	12.68	1,828,456.00	232,927.30	0.7	6.8
45300.00	6420538	Henderson Land Dev NPV	38.05	1,723,606.92	22.00	996,600.00	126,957.03	0.4	8.2
92080.00	6491318	Kingboard Chemical HKD	37.67	3,468,489.20	22.20	2,044,176.00	260,407.90	0.8	4.4
322300.00	6706250	PICC Property & CA H CNY	7.47	2,406,434.03	8.14	2,623,522.00	334,210.88	1.0	3.8
18680.00	6859927	Sun Hung Kai Prop NPV	112.93	2,109,482.01	86.85	1,622,358.00	206,672.44	0.6	5.7
9700.00	bmmv2k8	Tencent Holdings Ltd Hkd0.00002	412.55	4,001,694.36	266.40	2,584,080.00	329,186.36	1.0	0.4
				22,964,939.65		16,918,690.60	2,155,274.67	6.7	5.6

			Local Currency				Reporting Currency		
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
CASH AND EQUIVALENTS- HKD									
144013.35	cash	Cash Account - HKD	1.00	144,013.35	1.00	144,013.35	18,345.88	0.1	0.0
26940.00	divacc	Dividend Accrual - HK	1.00	26,940.00	1.00	26,940.00	3,431.89	0.0	0.0
				170,953.35		170,953.35	21,777.77	0.1	0.0
Hong Kong Dollar Total				23,135,893.00		17,089,643.95	2,177,052.44	6.7	5.6
Japanese Yen(FX= 144.7450)									
COMMON STOCKS- JPY									
18440.00	6985383	Astellas Pharma NPV	2,048	37,766,066	1,917	35,349,480	244,219.01	0.8	2.1
8400.00	6132101	Bridgestone Corp NPV	3,466	29,116,274	4,669	39,219,600	270,956.51	0.8	2.2
9510.00	byp97j7	Dexerials Corp NPV	3,737	35,539,214	3,250	30,907,500	213,530.69	0.7	2.0
5860.00	b3ff8w8	Hoshizaki Corp NPV	4,060	23,793,158	4,035	23,645,100	163,356.94	0.5	3.0
2460.00	6194468	Kose Corporation NPV	17,066	41,983,514	14,900	36,654,000	253,231.55	0.8	0.9
11200.00	6595179	Misumi Group Inc NPV	4,713	52,790,734	3,120	34,944,000	241,417.67	0.7	0.7
7200.00	6641588	Nissan Chemical Co NPV	7,389	53,198,248	6,450	46,440,000	320,840.10	1.0	2.4
10650.00	b1cwjm5	Nomura Real Estate Inc NPV	3,608	38,424,356	3,275	34,878,750	240,966.87	0.7	2.4
16700.00	6661144	ORIX Corp NPV	2,274	37,981,631	2,029	33,875,950	234,038.83	0.7	4.3
7810.00	bqrrz00	Recruit Holdings Co L NPV	4,156	32,460,381	4,161	32,497,410	224,514.91	0.7	0.7
3030.00	6804682	Shionogi & Co NPV	6,365	19,286,400	6,989	21,176,670	146,303.29	0.5	1.7
5190.00	6125286	Trend Micro Inc NPV	6,113	31,725,352	7,820	40,585,800	280,395.18	0.9	2.5
10770.00	b292rc1	ZOZO, Inc.	2,708	29,165,504	2,894	31,168,380	215,333.03	0.7	1.0
				463,230,833		441,342,640	3,049,104.56	9.4	2.0

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
CASH AND EQUIVALENTS- JPY									
1393748.00	cash	Cash Account - JPY	1	1,393,748	1	1,393,748	9,628.99	0.0	0.0
3446956.00	divacc	Dividend Accrual - Jp	1	3,446,956	1	3,446,956	23,813.99	0.1	0.0
				4,840,704		4,840,704	33,442.98	0.1	0.0
Japanese Yen Total				468,071,537		446,183,344	3,082,547.54	9.5	2.0
Malaysian Ringgit(FX= 4.6370)									
COMMON STOCKS- MYR									
178710.00	b012w42	Public Bank Bhd NPV	4.46	796,708.51	4.23	755,943.30	163,024.22	0.5	3.6
				796,708.51		755,943.30	163,024.22	0.5	3.6
Malaysian Ringgit Total				796,708.51		755,943.30	163,024.22	0.5	3.6
Mexican Peso(FX= 20.1075)									
COMMON STOCKS- MXN									
307140.00	2667470	America Movil SAB Ser 'L' NPV (L/Vtg)	20.78	6,380,907.04	16.63	5,107,738.20	254,021.54	0.8	2.6
48290.00	2421041	Gpo Fin Banorte NPV Series O	93.09	4,495,449.64	129.32	6,244,862.80	310,573.81	1.0	0.0
15357.00	bntfdq3	Sitios Latinoameri Eur0	18.76	288,161.76	8.99	138,059.43	6,866.07	0.0	0.0
				11,164,518.44		11,490,660.43	571,461.42	1.8	1.2
Mexican Peso Total				11,164,518.44		11,490,660.43	571,461.42	1.8	1.2

Quantity		Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
					Total Cost	Price		Market Value	% Assets	
Qatari Rial(FX= 3.6417)										
COMMON STOCKS- QAR										
80281.00	6673570		INDUSTRIES OF QATA	15.45	1,240,730.66	16.90	1,356,748.90	372,554.10	1.2	3.6
					1,240,730.66		1,356,748.90	372,554.10	1.2	3.6
Qatari Rial Total					1,240,730.66		1,356,748.90	372,554.10	1.2	3.6
Polish Zloty(FX= 4.9390)										
COMMON STOCKS- PLN										
11350.00	5978953		Asseco Poland SA Pln1.00	74.58	846,488.23	69.15	784,852.50	158,909.19	0.5	4.4
					846,488.23		784,852.50	158,909.19	0.5	4.4
Polish Zloty Total					846,488.23		784,852.50	158,909.19	0.5	4.4
Norwegian Krone(FX= 10.8973)										
COMMON STOCKS- NOK										
17750.00	b4ph0c5		Gjensidige Forsikr NOK	204.42	3,628,515.00	187.00	3,319,250.00	304,595.20	0.9	4.1
7720.00	7751259		Yara International NOK	477.26	3,684,424.68	383.30	2,959,076.00	271,543.37	0.8	7.8
					7,312,939.68		6,278,326.00	576,138.57	1.8	5.9
Norwegian Krone Total					7,312,939.68		6,278,326.00	576,138.57	1.8	5.9
Turkish Lira(FX= 18.5385)										
COMMON STOCKS- TRY										
31800.00	b03my33		Tofas Otomobil Fab Try1	91.27	2,902,532.22	91.50	2,909,700.00	156,954.45	0.5	1.9
					2,902,532.22		2,909,700.00	156,954.45	0.5	1.9
CASH AND EQUIVALENTS- TRY										
(2902532.22)	cash		Cash Account - Tr	1.00	-2,902,532.22	1.00	-2,902,532.22	-156,567.80	-0.5	0.0
					-2,902,532.22		-2,902,532.22	-156,567.80	-0.5	0.0
Turkish Lira Total					0.00		7,167.78	386.64	0.0	780.8

Quantity		Symbol	Security	Unit Cost	Local Currency		Total Cost	Price	Market Value	Reporting Currency		Market Value	% Assets	Curr. Yield	
Thai Baht(FX= 37.7200)															
COMMON STOCKS- THB															
40580.00	6412568		Advanced Info Serv THB (Local)	226.43		9,188,453.15	195.00		7,913,100.00		209,785.26	0.6		3.9	
						9,188,453.15			7,913,100.00		209,785.26	0.6		3.9	
						Thai Baht Total			9,188,453.15		7,913,100.00		209,785.26	0.6	3.9
Singapore Dollar(FX= 1.4349)															
COMMON STOCKS- SGD															
181860.00	byyfhz2		Fraser's Log & Com NPV Units (REIT)	1.45		263,560.21	1.23		223,687.80		155,890.86	0.5		5.2	
						263,560.21			223,687.80		155,890.86	0.5		5.2	
						Singapore Dollar Total			263,560.21		223,687.80		155,890.86	0.5	5.2
South Korean Won(FX= 1,430.6991)															
COMMON STOCKS- KRW															
37851.00	bb96z33		Jb Financial Group KRW	7,661.15		289,982,101.00	6,960.00		263,442,960.00		184,135.71	0.6		2.6	
4560.00	6490928		Kia Motors Corp KRW	81,131.98		369,961,826.00	71,900.00		327,864,000.00		229,163.35	0.7		1.3	
7365.00	6771720		Samsung Electronic KRW	70,107.88		516,344,510.00	53,100.00		391,081,500.00		273,349.76	0.8		2.7	
						1,176,288,437.00			982,388,460.00		686,648.82	2.1		2.2	
						South Korean Won Total			1,176,288,437.00		982,388,460.00		686,648.82	2.1	2.2
Swedish Krona(FX= 11.0975)															
COMMON STOCKS- SEK															
23170.00	bnzfhc1		Hexagon Ab Ser B NPV (Post Split)	83.51		1,934,941.64	104.70		2,425,899.00		218,598.69	0.7		0.6	
						1,934,941.64			2,425,899.00		218,598.69	0.7		0.6	

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
CASH AND EQUIVALENTS- SEK									
344656.61	cash	Cash Account - SEK	1.00	344,656.61	1.00	344,656.61	31,057.14	0.1	0.0
				344,656.61		344,656.61	31,057.14	0.1	0.0
Swedish Krona Total				2,279,598.25		2,770,555.61	249,655.83	0.8	0.5
Swiss Franc(FX= 0.9843)									
COMMON STOCKS- CHF									
1080.00	b142s60	Kuehne&Nagel Intl Chf1 (Regd)	243.35	262,812.73	202.00	218,160.00	221,651.00	0.7	3.0
5417.00	7123870	Nestle SA CHF (Regd)	102.75	556,604.22	107.08	580,052.36	589,334.38	1.8	2.5
5116.00	7103065	Novartis AG CHF (Regd)	84.33	431,451.57	75.53	386,411.48	392,594.85	1.2	3.8
1460.00	7110388	Roche Holdings AG Genusscheine NPV	273.15	398,802.06	323.45	472,237.00	479,793.75	1.5	2.7
27096.00	brjl176	UBS Group AG CHF (Regd)	12.56	340,325.04	14.48	392,214.60	398,490.83	1.2	3.2
1030.00	5983816	Zurich Insurance CHF	318.96	328,526.10	395.00	406,850.00	413,360.43	1.3	4.8
				2,318,521.72		2,455,925.44	2,495,225.24	7.7	3.3
CASH AND EQUIVALENTS- CHF									
(192.97)	cash	Cash Account - CHF	1.00	-192.97	1.00	-192.97	-196.06	0.0	0.0
				-192.97		-192.97	-196.06	0.0	0.0
Swiss Franc Total				2,318,328.75		2,455,732.47	2,495,029.18	7.7	3.3
Taiwan Dollar(FX= 31.7490)									
COMMON STOCKS- TWD									
29320.00	6324500	Evergreen Marine C TWD	185.71	5,444,902.00	146.00	4,280,720.00	134,830.07	0.4	12.3
40350.00	6889106	Taiwan Semicon Man TWD	240.14	9,689,565.00	422.00	17,027,700.00	536,322.40	1.7	2.6
				15,134,467.00		21,308,420.00	671,152.48	2.1	4.6

			Local Currency			Reporting Currency				
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield	
CASH AND EQUIVALENTS- TWD										
0.87	cash	Cash Account - TWD	1.00	0.87	1.00	0.87	0.03	0.0	0.0	
87660.37	divacc	Dividend Accrual - TW	1.00	87,660.37	1.00	87,660.37	2,761.04	0.0	0.0	
				87,661.24		87,661.24	2,761.07	0.0	0.0	
Taiwan Dollar Total				15,222,128.24		21,396,081.24	673,913.55	2.1	4.5	
South African Rand(FX= 17.9725)										
COMMON STOCKS- ZAR										
17780.00	6100089	Bidvest Group Ord Zar0.05	225.14	4,003,043.97	196.54	3,494,481.20	194,434.90	0.6	3.1	
9297.00	b1g4262	Kumba Iron Ore Ltd ZAR	414.03	3,849,281.05	387.83	3,605,655.51	200,620.70	0.6	12.0	
1870.00	6622691	Naspers N ZAR	2,408.50	4,503,901.98	2,263.29	4,232,352.30	235,490.46	0.7	0.3	
21812.00	6801575	Shoprite Holdings Ltd Zar0.01134	144.59	3,153,812.90	216.99	4,732,985.88	263,345.99	0.8	2.7	
25739.00	b030gj7	Standard Bank Gr Ltd ZAR	182.47	4,696,683.54	144.00	3,706,416.00	206,227.07	0.6	6.0	
				20,206,723.44		19,771,890.89	1,100,119.12	3.4	4.6	
CASH AND EQUIVALENTS- ZAR										
123053.85	divacc	Dividend Accrual - Za	1.00	123,053.85	1.00	123,053.85	6,846.79	0.0	0.0	
				123,053.85		123,053.85	6,846.79	0.0	0.0	
South African Rand Total				20,329,777.29		19,894,944.74	1,106,965.91	3.4	4.5	
Total Portfolio			6,352,583,424.10			32,362,080.92			100.0	3.5

Purchases

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
US Dollar								
9/15/2022	9/19/2022	2810.00	dq	Daqo New Energy Corp Sp ADR	1.00000	58.97	165,708.51	165,708.51
9/15/2022	9/19/2022	15180.00	VIPS	Vipshop Holdings Limited Sponsored ADSA	1.00000	10.68	162,098.11	162,098.11
US Dollar Total							327,806.62	327,806.62
British Pound Sterling								
9/28/2022	9/30/2022	3440.00	0237400	Diageo Ord Gbp0.28 101/108	0.93054	38.42	132,179.86	142,047.01
British Pound Sterling Total							132,179.86	142,047.01
Indian Rupee								
9/16/2022	9/20/2022	31340.00	b174733	Allcargo Logistics Inr2	79.74625	403.75	12,653,509.57	158,672.16
Indian Rupee Total							12,653,509.57	158,672.16
Japanese Yen								
9/16/2022	9/21/2022	10650.00	b1cwjm5	Nomura Real Estate Inc NPV	142.94000	3,607.92	38,424,356.00	268,814.58
9/16/2022	9/21/2022	16700.00	6661144	ORIX Corp NPV	142.94000	2,274.35	37,981,631.00	265,717.30
9/22/2022	9/27/2022	3600.00	byp97j7	Dexterials Corp NPV	142.09500	3,877.20	13,957,930.00	98,229.56
9/26/2022	9/28/2022	5910.00	byp97j7	Dexterials Corp NPV	144.35500	3,651.66	21,581,284.00	149,501.47
Japanese Yen Total							111,945,201.00	782,262.91
Malaysian Ringgit								
9/19/2022	9/21/2022	178710.00	b012w42	Public Bank Bhd NPV	4.55000	4.46	796,708.51	175,100.77
Malaysian Ringgit Total							796,708.51	175,100.77
Polish Zloty								
9/15/2022	9/19/2022	2200.00	5978953	Asseco Poland SA Pln1.00	4.72285	74.95	164,893.60	34,914.00
9/16/2022	9/20/2022	4900.00	5978953	Asseco Poland SA Pln1.00	4.70975	73.79	361,567.28	76,769.95
9/19/2022	9/21/2022	4250.00	5978953	Asseco Poland SA Pln1.00	4.70385	75.30	320,027.35	68,035.19
Polish Zloty Total							846,488.23	179,719.15
Turkish Lira								
9/30/2022	10/4/2022	31800.00	b03my33	Tofas Otomobil Fab Try1	18.53850	91.27	2,902,532.22	156,567.80
Turkish Lira Total							2,902,532.22	156,567.80
South Korean Won								
9/16/2022	9/20/2022	4560.00	6490928	Kia Motors Corp KRW	1388.05000	81,131.98	369,961,826.00	266,533.50

Purchases

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
South Korean Won Total							369,961,826.00	266,533.50
Taiwan Dollar								
9/19/2022	9/21/2022	29320.00	6324500	Evergreen Marine C TWD	31.37950	185.71	5,444,902.00	173,517.81
Taiwan Dollar Total							5,444,902.00	173,517.81
South African Rand								
9/16/2022	9/21/2022	1870.00	6622691	Naspers N ZAR	17.63875	2,408.50	4,503,901.98	255,341.34
South African Rand Total							4,503,901.98	255,341.34

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Australian Dollar								
9/29/2022	10/3/2022	1450.00	b03fyz4	Goodman Group NPV (Stapled Units)	1.54428	16.37	23,742.41	15,374.40
Australian Dollar Total							23,742.41	15,374.40
Brazilian Real								
9/30/2022	10/4/2022	76430.00	b1ybrg0	Cia Energ Mg-Cemig Prf Brl5.00	5.40885	10.71	818,894.28	151,398.96
Brazilian Real Total							818,894.28	151,398.96
British Pound Sterling								
9/15/2022	9/20/2022	7530.00	b02j639	Admiral Group GBP	0.87025	22.50	169,388.91	194,644.86
9/15/2022	9/20/2022	1300.00	b02j639	Admiral Group GBP	0.87025	22.50	29,243.77	33,604.03
9/15/2022	9/20/2022	172.00	b02j639	Admiral Group GBP	0.87025	22.50	3,869.18	4,446.08
9/15/2022	9/20/2022	5660.00	b1n7z09	Safestore Holdings GBP	0.87025	9.69	54,869.44	63,050.49
9/15/2022	9/20/2022	5020.00	b5zn1n8	Segro PLC GBP	0.87025	8.82	44,260.32	50,859.55
9/16/2022	9/21/2022	349.00	b2b0dg9	Relx Plc Gbp	0.87466	22.34	7,796.65	8,913.91
9/28/2022	9/30/2022	100.00	0286941	Big Yellow Group GBP	0.93054	10.21	1,021.24	1,097.48
9/28/2022	9/30/2022	750.00	0286941	Big Yellow Group GBP	0.93054	10.21	7,659.26	8,231.02
9/28/2022	9/30/2022	410.00	b1n7z09	Safestore Holdings GBP	0.93054	8.17	3,349.60	3,599.65
9/28/2022	9/30/2022	1630.00	b1n7z09	Safestore Holdings GBP	0.93054	8.17	13,316.72	14,310.81
9/28/2022	9/30/2022	1190.00	b5zn1n8	Segro PLC GBP	0.93054	7.16	8,516.27	9,152.00
9/30/2022	10/4/2022	1700.00	0286941	Big Yellow Group GBP	0.89582	10.59	18,005.95	20,100.03
9/30/2022	10/4/2022	3900.00	bgdt3g2	Rightmove	0.89582	4.82	18,783.33	20,967.82

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
British Pound Sterling Total							380,080.64	432,977.72
Canadian Dollar								
9/28/2022	10/3/2022	1690.00	2117599	Canadian Apt Properties Real Estate	1.36855	40.77	68,898.81	50,344.39
Canadian Dollar Total							68,898.81	50,344.39
Euro								
9/15/2022	9/19/2022	989.00	5727973	Siemens AG NPV (Regd)	1.00045	102.28	101,156.69	101,111.19
9/15/2022	9/19/2022	100.00	5727973	Siemens AG NPV (Regd)	1.00045	102.28	10,228.18	10,223.58
9/15/2022	9/19/2022	500.00	5727973	Siemens AG NPV (Regd)	1.00045	102.28	51,140.90	51,117.90
9/15/2022	9/19/2022	300.00	5727973	Siemens AG NPV (Regd)	1.00045	102.28	30,684.54	30,670.74
9/15/2022	9/19/2022	729.00	5727973	Siemens AG NPV (Regd)	1.00045	102.28	74,563.43	74,529.89
9/15/2022	9/19/2022	86.00	5727973	Siemens AG NPV (Regd)	1.00045	102.28	8,796.23	8,792.27
9/22/2022	9/26/2022	300.00	4820301	Sofina NPV	1.01880	177.13	53,139.74	52,159.30
9/22/2022	9/26/2022	400.00	4820301	Sofina NPV	1.01880	177.13	70,852.98	69,545.73
9/22/2022	9/26/2022	150.00	4820301	Sofina NPV	1.01880	177.13	26,569.87	26,079.65
9/30/2022	10/4/2022	9900.00	7598003	Hera EUR	1.02077	2.19	21,632.37	21,192.15
9/30/2022	10/4/2022	690.00	4834108	Schneider Electric EUR	1.02077	116.76	80,564.74	78,925.23
Euro Total							529,329.67	524,347.62
Hong Kong Dollar								
9/16/2022	9/20/2022	304800.00	b0b8z29	Bank of Communicat H CNY	7.84965	4.35	1,326,480.73	168,985.97
9/16/2022	9/20/2022	160000.00	b0b8z29	Bank of Communicat H CNY	7.84965	4.35	696,315.34	88,706.55
9/16/2022	9/20/2022	11000.00	b0b8z29	Bank of Communicat H CNY	7.84965	4.35	47,871.68	6,098.58
9/16/2022	9/20/2022	12460.00	byzq077	Ck Asset Holdings HKD	7.84965	52.46	653,693.40	83,276.76
9/16/2022	9/20/2022	263400.00	6191997	Cspc Pharmaceutica NPV	7.84965	7.57	1,992,805.72	253,871.92
9/16/2022	9/20/2022	6000.00	6191997	Cspc Pharmaceutica NPV	7.84965	7.57	45,394.21	5,782.96
9/16/2022	9/20/2022	226100.00	b0ph5n3	Dongfeng Motor Gro H CNY	7.84965	4.52	1,022,408.78	130,248.96
9/16/2022	9/20/2022	6000.00	b0ph5n3	Dongfeng Motor Gro H CNY	7.84965	4.52	27,131.59	3,456.41
9/16/2022	9/20/2022	361500.00	6990763	Zhejiang Express H CNY	7.84965	5.95	2,152,621.38	274,231.51
9/16/2022	9/20/2022	8000.00	6990763	Zhejiang Express H CNY	7.84965	5.95	47,637.54	6,068.75
Hong Kong Dollar Total							8,012,360.37	1,020,728.36

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Japanese Yen								
9/16/2022	9/21/2022	719.00	6490995	Keyence Corp NPV	142.94000	50,370.78	36,216,594.00	253,369.20
Japanese Yen Total							36,216,594.00	253,369.20
Singapore Dollar								
9/16/2022	9/20/2022	51700.00	byyfhz2	Frasers Log & Com NPV Units (REIT)	1.40680	1.36	70,401.80	50,043.93
9/19/2022	9/21/2022	50.00	byyfhz2	Frasers Log & Com NPV Units (REIT)	1.40845	1.35	67.43	47.88
Singapore Dollar Total							70,469.23	50,091.80
Swedish Krona								
9/30/2022	10/4/2022	3300.00	bnzfhc1	Hexagon Ab Ser B NPV (Post Split)	11.09750	104.44	344,656.61	31,057.14
Swedish Krona Total							344,656.61	31,057.14
Taiwan Dollar								
9/16/2022	9/20/2022	7940.00	6372480	Mediatek Inc TWD	31.32250	603.42	4,791,177.00	152,962.79
Taiwan Dollar Total							4,791,177.00	152,962.79

Ex-Date	Pay-Date	Symbol	Security	Amount
COMMON STOCKS- AUD				
9/5/2022	9/29/2022	6086253	Fortescue Metals G NPV	22,283.95
9/6/2022	9/21/2022	6821120	Sonic Healthcare NPV	4,652.42
				26,936.36
COMMON STOCKS- BRL				
9/2/2022	10/3/2022	b00fm53	Bco Bradesco SA Prf NPV	232.85
9/26/2022	6/30/2023	b1ybrg0	Cia Energ Mg-Cemig Prf Brl5.00	2,694.02
9/26/2022	12/29/2023	b1ybrg0	Cia Energ Mg-Cemig Prf Brl5.00	2,694.02
				5,620.88
COMMON STOCKS- GBP				
9/1/2022	9/30/2022	b02j639	Admiral Group GBP	10,895.44
9/29/2022	10/28/2022	bgdt3g2	Rightmove	1,134.29
				12,029.73
COMMON STOCKS- CAD				
9/7/2022	9/22/2022	atd	Alimentation Couche-Tard Inc	868.34
9/8/2022	10/3/2022	2381093	Telus Corporation	4,241.47
9/14/2022	10/1/2022	2956662	Weston George Ltd	1,780.62
9/14/2022	10/15/2022	b188th2	BCE Inc	5,776.12
9/23/2022	11/1/2022	2077303	National Bank Cand Montreal Qu	2,789.36
9/27/2022	10/28/2022	2170525	Canadian Imperial Bank Comm Toronto O	3,374.06
9/28/2022	10/17/2022	2117599	Canadian Apt Properties Real Estate	533.29
				19,363.24
COMMON STOCKS- EUR				
9/8/2022	9/8/2022	bywlc68	Relx PLC GBP	-2,597.25
9/8/2022	9/8/2022	bywlc68	Relx PLC GBP	2,666.56
9/29/2022	10/4/2022	5228658	Randstad NV EUR	13,506.50
				13,575.81
COMMON STOCKS- HKD				
9/5/2022	9/20/2022	6420538	Henderson Land Dev NPV	2,885.64

Ex-Date	Pay-Date	Symbol	Security	Amount
9/5/2022	9/16/2022	byzq077	Ck Asset Holdings HKD	2,407.70
9/8/2022	10/11/2022	6191997	Cspc Pharmaceutica NPV	3,432.18
9/9/2022	9/29/2022	6408352	Hang Lung Group NPV	3,858.07
9/19/2022	9/19/2022	b0ph5n3	Dongfeng Motor Gro H CNY	-8,930.93
				3,652.66

COMMON STOCKS- JPY

9/6/2022	9/6/2022	b5n4qn8	Pola Orbis Holding In NPV	2,394.07
9/9/2022	9/9/2022	6194468	Kose Corporation NPV	1,208.85
9/12/2022	9/12/2022	b3ff8w8	Hoshizaki Corp NPV	1,234.77
9/12/2022	9/12/2022	b5n4qn8	Pola Orbis Holding In NPV	-2,399.79
9/16/2022	11/22/2022	6490995	Keyence Corp NPV	503.01
9/27/2022	9/27/2022	6194468	Kose Corporation NPV	-1,189.76
9/27/2022	9/27/2022	b3ff8w8	Hoshizaki Corp NPV	-1,214.63
9/29/2022	12/7/2022	6595179	Misumi Group Inc NPV	1,423.67
9/29/2022	12/6/2022	6641588	Nissan Chemical Co NPV	3,485.60
9/29/2022	12/9/2022	6661144	ORIX Corp NPV	4,943.19
9/29/2022	12/1/2022	6804682	Shionogi & Co NPV	1,257.30
9/29/2022	12/1/2022	6985383	Astellas Pharma NPV	3,825.86
9/29/2022	12/1/2022	b1cwjm5	Nomura Real Estate Inc NPV	4,050.97
9/29/2022	11/30/2022	b292rc1	ZOZO, Inc.	1,787.61
9/29/2022	12/12/2022	bqrrz00	Recruit Holdings Co L NPV	594.14
9/29/2022	12/1/2022	byp97j7	Dexerials Corp NPV	1,973.10
				23,877.95

COMMON STOCKS- TWD

9/15/2022	10/13/2022	6889106	Taiwan Semicon Man TWD	2,815.49
				2,815.49

COMMON STOCKS- ZAR

9/14/2022	9/19/2022	b030gj7	Standard Bank Gr Ltd ZAR	6,457.56
9/28/2022	10/3/2022	6100089	Bidvest Group Ord Zar0.05	3,067.05
9/28/2022	10/3/2022	6801575	Shoprite Holdings Ltd Zar0.01134	3,793.58
				13,318.18

Ex-Date	Pay-Date	Symbol	Security	Amount
OTHER ASSETS				
9/1/2022	9/1/2022	dkk	Unknown Security	-29.93
				-29.93
CASH AND EQUIVALENTS				
9/1/2022	9/1/2022	cash	Cash Account - USD	468.62
				468.62
CASH AND EQUIVALENTS- GBP				
9/1/2022	9/1/2022	cash	Cash Account - GBP	29.43
				29.43
CASH AND EQUIVALENTS- CAD				
9/1/2022	9/1/2022	cash	Cash Account - CAD	-599.48
				-599.48
CASH AND EQUIVALENTS- EUR				
9/1/2022	9/1/2022	cash	Cash Account - EUR	-131.61
				-131.61
CASH AND EQUIVALENTS- HKD				
9/1/2022	9/1/2022	cash	Cash Account - HKD	-113.00
				-113.00
CASH AND EQUIVALENTS- JPY				
9/1/2022	9/1/2022	cash	Cash Account - JPY	-70.86
				-70.86
CASH AND EQUIVALENTS- MXN				
9/1/2022	9/1/2022	mxn	MXN Cash Account	-45.64
				-45.64

CASH AND EQUIVALENTS- SEK

Ex-Date	Pay-Date	Symbol	Security	Amount
9/1/2022	9/1/2022	999sehz96	Swedish Krona	-307.43
				-307.43
CASH AND EQUIVALENTS- CHF				
9/1/2022	9/1/2022	cash	Cash Account - CHF	-195.95
				-195.95
NET INCOME				120,194.46

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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