



ATIVO
CAPITAL

Monthly Report

Account

New York City Teachers Retirement System

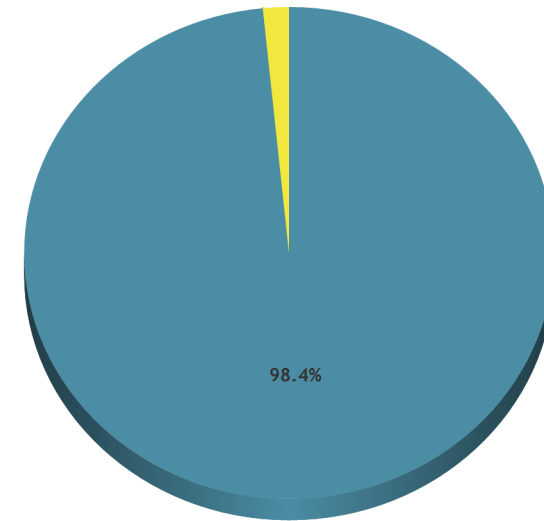
9/30/2023



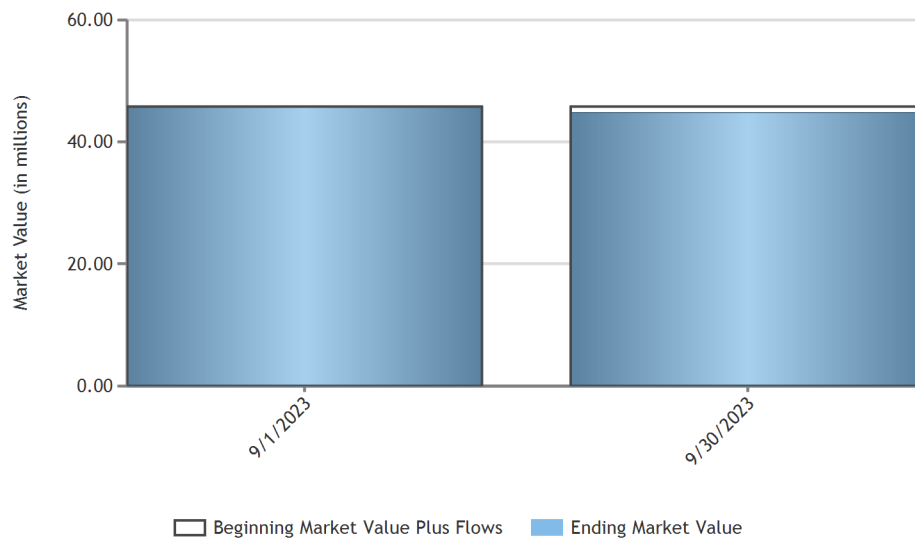
Activity Summary

	Month to Date	Year to Date
Beginning Value	45,767,468.59	36,183,886.97
Net Contributions/Withdrawals	-813.60	5,876,631.68
Realized Gains	-3,147.57	-34,673.88
Unrealized Gains	-1,007,222.87	1,183,709.08
Income Received	67,749.55	1,614,480.24
Ending Value	44,824,034.09	44,824,034.09

Portfolio Allocation as of 9/30/2023

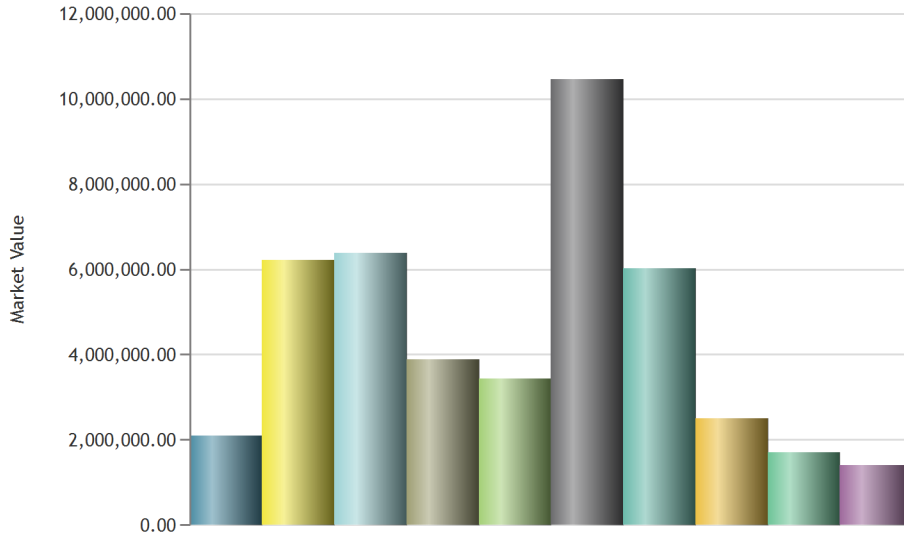


Change in Portfolio



Asset Class	Market Value	% Assets	Curr. Yield
Equities	44,116,497.90	98.4	3.0
Cash and Equivalents	707,536.19	1.6	2.7
Total	44,824,034.09	100.0	3.0

Portfolio Allocation as of 9/30/2023

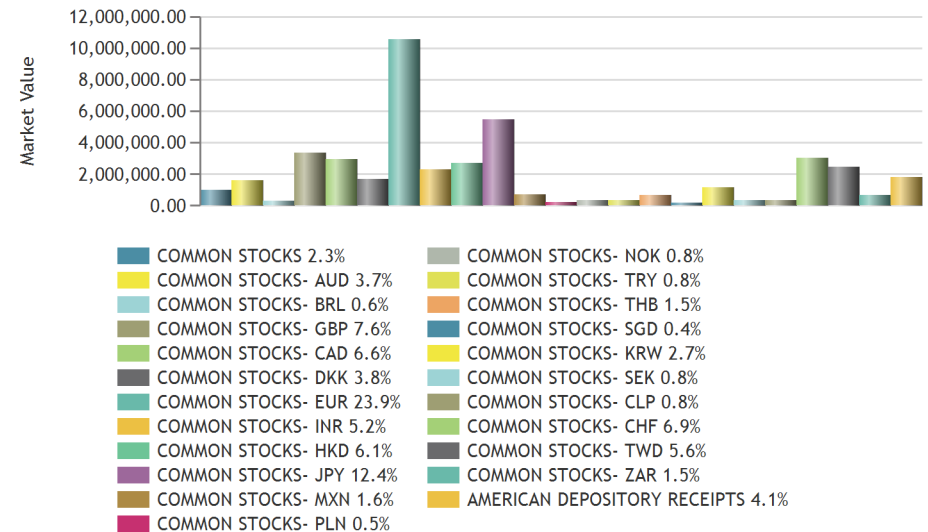


Industry Sector	Market Value	% Equity	% Assets
MATERIALS	2,093,833.69	4.7	4.7
INDUSTRIALS	6,218,145.29	14.1	13.9
CONSUMER DISCRETIONARY	6,387,134.70	14.5	14.2
CONSUMER STAPLES	3,889,817.35	8.8	8.7
HEALTHCARE	3,438,076.54	7.8	7.7
FINANCIALS	10,458,614.50	23.7	23.3
INFORMATION TECHNOLOGY	6,019,570.52	13.6	13.4
COMMUNICATION SERVICES	2,506,438.42	5.7	5.6
UTILITIES	1,702,756.69	3.9	3.8
REAL ESTATE	1,402,110.19	3.2	3.1
Equity Total	44,116,497.90	100.0	98.4

Top 10 Holdings

Symbol	Security	Market Value	% Assets
6889106	Taiwan Semicon Man TWD	788,927.12	1.8
bp6kmj1	Novo Nordisk As Ser'b'dkk0.1	707,236.82	1.6
7123870	Nestle SA CHF (Regd)	675,534.74	1.5
bmmv2k8	Tencent Holdings Ltd Hkd0.00002	593,488.89	1.3
brjl176	UBS Group AG CHF (Regd)	592,202.06	1.3
rdy	Dr Reddys Laboratories Ltd ADR	568,395.00	1.3
7103065	Novartis AG CHF (Regd)	541,384.04	1.2
4061412	LVMH Moet Hennessy EUR	530,941.97	1.2
6771720	Samsung Electronic KRW	521,338.37	1.2
b929f46	ASML Holding NV EUR	502,563.13	1.1
Top 10 Holdings Total		6,022,012.15	13.4

Equity Allocation by Security Type



Quantity		Symbol	Security	Unit Cost	Local Currency Total Cost	Price	Market Value	Reporting Currency Market Value	% Assets	Curr. Yield
US Dollar(FX= 1.0000)										
COMMON STOCKS										
3176.00	chkp		Check Point Software Tech Ltd	119.40	379,203.15	133.28	423,297.28	423,297.28	0.9	0.0
2010.00	bap		Credicorp Ltd	146.48	294,432.88	127.97	257,219.70	257,219.70	0.6	5.2
5760.00	yumc		Yum China Holdings Inc	57.76	332,703.20	55.72	320,947.20	320,947.20	0.7	0.9
					1,006,339.23		1,001,464.18	1,001,464.18	2.2	1.6
AMERICAN DEPOSITORY RECEIPTS										
3232.00	baba		Alibaba Group Holding Ltd Sp ADS	197.49	638,276.72	86.74	280,343.68	280,343.68	0.6	0.0
8500.00	rdy		Dr Reddys Laboratories Ltd ADR	57.47	488,527.28	66.87	568,395.00	568,395.00	1.3	0.6
4820.00	hdb		HDFC Bank Ltd ADR Reps 3	69.47	334,860.34	59.01	284,428.20	284,428.20	0.6	1.0
3960.00	ntes		Netease Inc Sp ADR	73.00	289,077.92	100.16	396,633.60	396,633.60	0.9	1.7
17480.00	VIPS		Vipshop Holdings Limited Sponsored ADSA	11.20	195,837.27	16.01	279,854.80	279,854.80	0.6	0.0
					1,946,579.53		1,809,655.28	1,809,655.28	4.0	0.7
CASH AND EQUIVALENTS										
	cash		Cash Account - USD		588,888.56		588,888.56	588,888.56	1.3	3.2
					588,888.56		588,888.56	588,888.56	1.3	3.2
US Dollar Total					3,541,807.32		3,400,008.02	3,400,008.02	7.6	1.4
Australian Dollar(FX= 1.5494)										
COMMON STOCKS- AUD										
22520.00	6065586		Aust & NZ Bank Group NPV	25.78	580,575.94	25.66	577,863.20	372,952.84	0.8	6.0
31301.00	6086253		Fortescue Metals G NPV	14.50	453,920.38	20.92	654,816.92	422,618.76	0.9	2.1
17970.00	b03fyz4		Goodman Group NPV (Stapled Units)	20.84	374,561.94	21.45	385,456.50	248,773.58	0.6	1.4
2870.00	b28ytc2		Macquarie Group Ltd NPV	166.73	478,525.38	167.73	481,385.10	310,685.89	0.7	3.7
13290.00	6821120		Sonic Healthcare NPV	33.99	451,673.23	29.80	396,042.00	255,605.46	0.6	3.1
					2,339,256.87		2,495,563.72	1,610,636.53	3.6	3.4

			Local Currency		Reporting Currency				
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
CASH AND EQUIVALENTS- AUD									
31301.00	cash	Cash Account - AUD	1.00	31,301.00	1.00	31,301.00	20,201.66	0.0	0.0
				31,301.00		31,301.00	20,201.66	0.0	0.0
Australian Dollar Total				2,370,557.87		2,526,864.72	1,630,838.19	3.6	3.3
Brazilian Real(FX= 5.0052)									
COMMON STOCKS- BRL									
45880.00	b9n3sq0	BB Seguridade Part NPV	36.76	1,686,325.17	31.21	1,431,914.80	286,085.43	0.6	6.3
				1,686,325.17		1,431,914.80	286,085.43	0.6	6.3
CASH AND EQUIVALENTS- BRL									
27140.74	divacc	Dividend Accrual - Br	1.00	27,140.74	1.00	27,140.74	5,422.51	0.0	0.0
				27,140.74		27,140.74	5,422.51	0.0	0.0
Brazilian Real Total				1,713,465.91		1,459,055.54	291,507.94	0.7	6.2
British Pound Sterling(FX= 0.8193)									
COMMON STOCKS- GBP									
3030.00	0989529	AstraZeneca USD	111.55	338,004.36	111.02	336,390.60	410,581.43	0.9	2.0
51333.00	bvyvfw2	Auto Trader Group GBP	5.17	265,559.27	6.18	317,032.61	386,954.04	0.9	1.1
8960.00	0237400	Diageo Ord Gbp0.28 101/108	37.78	338,517.38	30.34	271,846.40	331,802.03	0.7	2.4
10608.00	b19nlv4	Experian Ord USD	20.95	222,258.93	26.91	285,461.28	348,419.67	0.8	1.3
48800.00	b17bbq5	Investec Ord GBP	5.42	264,254.49	4.82	235,069.60	286,914.12	0.6	5.7
97363.00	0560399	Legal & General Gp Ord GBP	2.84	276,993.84	2.23	216,632.68	264,410.94	0.6	8.3
5220.00	3208986	Next GBP	60.45	315,532.61	72.96	380,851.20	464,847.80	1.0	2.6
6029.00	0718875	Rio Tinto GBP	46.51	280,392.16	51.74	311,940.46	380,738.82	0.8	11.2
19275.00	b1n7z09	Safestore Holdings GBP	9.76	188,197.27	7.36	141,864.00	173,152.06	0.4	3.4

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
6540.00	b10rzp7	Unilever PLC GBP	42.43	277,469.59	40.62	265,654.80	324,244.88	0.7	3.7
				2,767,179.89		2,762,743.62	3,372,065.80	7.5	4.0

CASH AND EQUIVALENTS- GBP

4405.63	divacc	Dividend Accrual - GB	1.00	4,405.63	1.00	4,405.63	5,377.29	0.0	0.0
				4,405.63		4,405.63	5,377.29	0.0	0.0

British Pound Sterling Total				2,771,585.52		2,767,149.25	3,377,443.09	7.5	4.0
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Canadian Dollar(FX= 1.3520)

COMMON STOCKS- CAD

8959.00	bl56kn2	Alimentation Couche-Tard Inc	48.25	432,307.74	68.98	617,991.82	457,094.54	1.0	0.8
6480.00	2170525	Canadian Imperial Bank Comm Toronto O	62.16	402,804.09	52.43	339,746.40	251,291.72	0.6	6.6
4436.00	bj2l575	CGI Inc Cl A	81.94	363,482.92	133.88	593,891.68	439,268.99	1.0	0.0
4719.00	2077303	National Bank Cand Montreal Qu	103.92	490,388.33	90.23	425,795.37	314,937.40	0.7	4.5
4238.00	2754383	Royal Bank of Canada Montreal Que	104.34	442,177.07	118.70	503,050.60	372,078.85	0.8	4.5
8742.00	2566124	Sun Life Financial Inc	70.20	613,665.07	66.27	579,332.34	428,500.25	1.0	4.5
6500.00	2897222	Toronto Dominion Bank Ont	84.99	552,428.47	81.83	531,895.00	393,413.46	0.9	4.7
2486.00	2956662	Weston George Ltd	106.03	263,599.18	150.63	374,466.18	276,972.03	0.6	1.9
				3,560,852.87		3,966,169.39	2,933,557.24	6.5	3.2

CASH AND EQUIVALENTS- CAD

7810.76	cash	Cash Account - CAD	1.00	7,810.76	1.00	7,810.76	5,777.19	0.0	0.0
12223.50	divacc	Dividend Accrual - CA	1.00	12,223.50	1.00	12,223.50	9,041.05	0.0	0.0
				20,034.26		20,034.26	14,818.24	0.0	0.0

Canadian Dollar Total				3,580,887.13		3,986,203.65	2,948,375.48	6.6	3.2
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			Local Currency				Reporting Currency		
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
Danish Krone(FX= 7.0432)									
COMMON STOCKS- DKK									
130.00	4253048	AP Moller-Maersk Ser B DKK	17,865.33	2,322,492.70	12,735.00	1,655,550.00	235,056.51	0.5	19.6
1590.00	b1wt5g2	DSV DKK	1,433.65	2,279,498.34	1,319.00	2,097,210.00	297,763.80	0.7	0.2
7736.00	bp6kmj1	Novo Nordisk As Ser'b'dkk0.1	256.91	1,987,473.38	643.90	4,981,210.40	707,236.82	1.6	1.1
4110.00	b44xtx8	Pandora AS DKK	663.36	2,726,410.94	731.60	3,006,876.00	426,919.01	1.0	2.2
				9,315,875.36		11,740,846.40	1,666,976.15	3.7	3.8
Danish Krone Total				9,315,875.36		11,740,846.40	1,666,976.15	3.7	3.8

Euro(FX= 0.9445)

COMMON STOCKS- EUR

1470.00	5231485	Allianz SE NPV (Regd) (Vinkuliert)	218.25	320,831.43	225.70	331,779.00	351,271.03	0.8	4.0
849.00	b929f46	ASML Holding NV EUR	445.31	378,065.32	559.10	474,675.90	502,563.13	1.1	0.4
37930.00	bywp840	Banca Mediolanum NPV	8.25	313,112.10	8.10	307,308.86	325,363.27	0.7	5.8
3583.00	5756029	Bayer Motoren Werk EUR	76.81	275,220.28	96.38	345,329.54	365,617.66	0.8	3.6
59640.00	5501906	BBVA (Bilb-Viz-Arg) EUR	5.10	304,093.16	7.71	459,824.40	486,839.10	1.1	1.3
1760.00	4163437	Cap Gemini EUR	173.79	305,874.18	165.80	291,808.00	308,951.73	0.7	1.4
410.00	4061393	Christian Dior SE EUR	822.37	337,170.31	697.00	285,770.00	302,559.00	0.7	0.9
18389.00	5842359	Deutsche Telekom NPV (Regd)	16.15	296,893.38	19.87	365,352.65	386,817.13	0.9	3.5
3920.00	b13x013	Eiffage EUR	88.79	348,045.52	90.04	352,956.80	373,693.03	0.8	3.4
47289.00	7144569	Enel SPA EUR	5.84	275,971.04	5.82	275,221.98	291,391.28	0.7	4.8
5450.00	b0cch46	Heineken Holding EUR	71.13	387,634.95	71.40	389,130.00	411,991.40	0.9	2.3
31804.00	b288c92	Iberdrola SA EUR	8.29	263,647.49	10.60	336,963.38	356,759.99	0.8	3.1
8220.00	5889505	Infineon Technology Ord NPV (Regd)	38.41	315,755.14	31.36	257,738.10	272,880.22	0.6	0.9
24320.00	bz57390	ING Groep NV EUR	13.27	322,839.73	12.55	305,216.00	323,147.45	0.7	5.4
70012.00	bd2z8s7	Italgas Spa NPV	5.67	397,250.10	4.85	339,698.22	359,655.51	0.8	4.8
4550.00	4497749	KBC Groep NV NPV	68.22	310,391.28	59.14	269,087.00	284,895.87	0.6	4.1
1000.00	4057808	L'Oreal EUR	231.24	231,237.55	393.20	393,200.00	416,300.52	0.9	1.0
700.00	4061412	LVMH Moet Hennessy EUR	640.98	448,685.87	716.40	501,480.00	530,941.97	1.2	0.6
23520.00	7107250	Opap(Org Of Footb) EUR (Cr)	12.81	301,208.08	15.86	373,027.20	394,942.56	0.9	5.0
5720.00	4380429	Publicis Groupe SA EUR	57.33	327,928.89	71.76	410,467.20	434,582.16	1.0	3.3

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
6690.00	5228658	Randstad NV EUR	51.90	347,201.74	52.38	350,422.20	371,009.52	0.8	9.5
13429.00	bywlc68	Relx PLC GBP	19.21	258,028.05	32.05	430,399.45	455,685.43	1.0	1.4
2158.00	4834108	Schneider Electric EUR	93.96	202,763.81	156.98	338,762.84	358,665.17	0.8	1.5
2960.00	4821100	Solvay SA NPV	106.34	314,765.86	104.85	310,356.00	328,589.43	0.7	2.6
21620.00	bmd8f98	Stellantis NV EUR	15.05	325,421.08	18.20	393,527.24	416,646.98	0.9	6.2
15930.00	bymxps7	UniCredit SpA NPV	18.09	288,189.62	22.73	362,088.90	383,361.64	0.9	4.3
2940.00	b1xh026	Vinci EUR	107.67	316,541.31	105.02	308,758.80	326,898.39	0.7	2.6
3532.00	5671519	Wolters Kluwer EUR	60.00	211,907.73	114.65	404,943.80	428,734.26	1.0	1.4
				8,726,675.01		9,965,293.47	10,550,754.85	23.5	3.1
Euro Total				8,726,675.01		9,965,293.47	10,550,754.85	23.5	3.1

Indian Rupee(FX= 83.0412)

COMMON STOCKS- INR

20546.00	6294896	Hcl Technologies Inr2	690.27	14,182,305.65	1,234.80	25,370,200.80	305,513.23	0.7	0.6
14880.00	br56kd4	Hindustan Aeronaut Inr5(Post Subd)	1,989.73	29,607,125.00	1,929.10	28,705,008.00	345,671.68	0.8	2.9
84260.00	6139726	Hindustan Zinc Inr2	350.30	29,515,962.92	308.65	26,006,849.00	313,179.88	0.7	0.0
60750.00	b0jggp5	ITC Ltd Inr1	431.95	26,241,143.71	444.40	26,997,300.00	325,107.10	0.7	2.8
7430.00	b992pt3	Pi Industries Inr1	3,862.60	28,699,101.25	3,453.00	25,655,790.00	308,952.36	0.7	0.2
7740.00	b15t569	Siemens India Ltd Inr2 (Post Subdivision)	3,673.68	28,434,285.27	3,672.50	28,425,150.00	342,301.57	0.8	0.3
7974.00	b01npj1	Tata Consultancy S Inr1	3,431.14	27,359,903.90	3,528.60	28,137,056.40	338,832.28	0.8	0.9
				184,039,827.70		189,297,354.20	2,279,558.10	5.1	1.1
Indian Rupee Total				184,039,827.70		189,297,354.20	2,279,558.10	5.1	1.1

Hong Kong Dollar(FX= 7.8318)

COMMON STOCKS- HKD

820600.00	b154564	Bank of China Ltd H CNY	3.30	2,710,889.48	2.74	2,248,444.00	287,089.77	0.6	7.7
258360.00	b0b8z18	Cosco Shipping Hld H CNY	12.92	3,339,160.06	8.03	2,074,630.80	264,896.65	0.6	10.8
315150.00	6218089	Lenovo Group Ltd NPV	9.13	2,876,558.47	8.07	2,543,260.50	324,733.05	0.7	3.4
358060.00	6706250	PICC Property & CA H CNY	7.44	2,664,884.68	10.06	3,602,083.60	459,927.55	1.0	3.1
493590.00	bd8gl18	Postal Savings Ban 'H' Cny1	5.31	2,622,436.82	3.96	1,954,616.40	249,572.76	0.6	5.6

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
21580.00	6859927	Sun Hung Kai Prop NPV	112.76	2,433,254.24	83.80	1,808,404.00	230,903.81	0.5	5.9
132650.00	b67c2g0	Swire Properties L NPV	22.55	2,990,725.96	16.34	2,167,501.00	276,754.66	0.6	5.3
15180.00	bmmv2k8	Tencent Holdings Ltd Hkd0.00002	334.39	5,076,078.63	306.20	4,648,116.00	593,488.89	1.3	0.3
				24,713,988.34		21,047,056.30	2,687,367.14	6.0	4.5

CASH AND EQUIVALENTS- HKD

43774.50	divacc	Dividend Accrual - HK	1.00	43,774.50	1.00	43,774.50	5,589.29	0.0	0.0
				43,774.50		43,774.50	5,589.29	0.0	0.0

Hong Kong Dollar Total				24,757,762.84		21,090,830.80	2,692,956.43	6.0	4.5
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Japanese Yen(FX= 149.2250)
COMMON STOCKS- JPY

9700.00	6132101	Bridgestone Corp NPV	3,653	35,431,361	5,829	56,541,300	378,899.65	0.8	1.8
11010.00	byp97j7	Dexerials Corp NPV	3,613	39,776,555	3,690	40,626,900	272,252.64	0.6	1.8
33060.00	6435145	Honda Motor Co NPV	1,450	47,952,120	1,682	55,606,920	372,638.10	0.8	6.7
6760.00	b3ff8w8	Hoshizaki Corp NPV	4,130	27,916,631	5,195	35,118,200	235,337.24	0.5	2.3
16040.00	6474535	Japan Tobacco Inc NPV	2,778	44,565,714	3,440	55,177,600	369,761.10	0.8	4.5
25850.00	6569464	Marubeni Corp NPV	1,579	40,811,576	2,332	60,282,200	403,968.50	0.9	1.5
54820.00	6268976	Mitsubishi UFJ Lea NPV	940	51,536,351	996	54,600,720	365,895.26	0.8	3.1
11980.00	6597302	Mitsui & Co NPV	4,070	48,757,858	5,423	64,967,540	435,366.33	1.0	1.5
9550.00	b2q4cs1	MS&AD Insurance Group Holdings NPV	5,299	50,607,875	5,495	52,477,250	351,665.27	0.8	4.4
12250.00	b1cwjm5	Nomura Real Estate Inc NPV	3,509	42,987,292	3,753	45,974,250	308,086.78	0.7	2.1
19300.00	6661144	ORIX Corp NPV	2,287	44,140,474	2,793	53,904,900	361,232.37	0.8	3.2
3530.00	6804682	Shionogi & Co NPV	6,349	22,413,275	6,686	23,601,580	158,161.03	0.4	1.8
19060.00	6858946	Sumitomo Corp NPV	2,300	43,828,612	2,984	56,875,040	381,136.14	0.9	3.0
2400.00	6895675	Tokyo Electron NPV	21,288	51,091,427	20,440	49,056,000	328,738.48	0.7	1.6
15400.00	6895448	Tokyo Gas Co NPV	2,871	44,213,170	3,391	52,221,400	349,950.75	0.8	1.9

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
14900.00	6985264	Yamaha Motor Co NPV	2,901	43,224,283	3,931	58,571,900	392,507.29	0.9	2.9
				679,254,574		815,603,700	5,465,596.92	12.2	2.8

CASH AND EQUIVALENTS- JPY

9089600.00	divacc	Dividend Accrual - Jp	1	9,089,600	1	9,089,600	60,912.05	0.1	0.0
				9,089,600		9,089,600	60,912.05	0.1	0.0

Japanese Yen Total				688,344,174		824,693,300	5,526,508.96	12.3	2.8
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Mexican Peso(FX= 17.3785)

COMMON STOCKS- MXN

62260.00	2392471	Gpo Bimbo SAB Ser A NPV	98.16	6,111,430.52	84.02	5,231,085.20	301,009.02	0.7	0.5
49380.00	2421041	Gpo Fin Banorte NPV Series O	101.34	5,003,994.01	146.11	7,214,911.80	415,163.09	0.9	0.0
				11,115,424.53		12,445,997.00	716,172.11	1.6	0.2

Mexican Peso Total				11,115,424.53		12,445,997.00	716,172.11	1.6	0.2
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Polish Zloty(FX= 4.3651)

COMMON STOCKS- PLN

13050.00	5978953	Asseco Poland SA Pln1.00	75.51	985,459.80	71.70	935,685.00	214,358.37	0.5	4.3
				985,459.80		935,685.00	214,358.37	0.5	4.3

Polish Zloty Total				985,459.80		935,685.00	214,358.37	0.5	4.3
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Norwegian Krone(FX= 10.6408)

COMMON STOCKS- NOK

8920.00	7751259	Yara International NOK	475.25	4,239,269.83	405.30	3,615,276.00	339,754.44	0.8	7.4
				4,239,269.83		3,615,276.00	339,754.44	0.8	7.4

Norwegian Krone Total				4,239,269.83		3,615,276.00	339,754.44	0.8	7.4
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Quantity		Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
					Total Cost	Price		Market Value	% Assets	
Turkish Lira(FX= 27.4150)										
COMMON STOCKS- TRY										
31150.00	b03my33		Tofas Otomobil Fab Try1	98.98	3,083,124.81	295.50	9,204,825.00	335,758.71	0.7	0.6
					3,083,124.81		9,204,825.00	335,758.71	0.7	0.6
Turkish Lira Total					3,083,124.81		9,204,825.00	335,758.71	0.7	0.6
Thai Baht(FX= 36.4125)										
COMMON STOCKS- THB										
46500.00	b0166d1		Bumrungrad Hoptl THB (Local)	224.26	10,428,154.80	268.00	12,462,000.00	342,245.11	0.8	1.2
152050.00	bkxld77		Intouch Holdings P Thb1 (Local)	76.25	11,594,191.22	73.75	11,213,687.50	307,962.58	0.7	3.7
					22,022,346.02		23,675,687.50	650,207.69	1.5	2.4
Thai Baht Total					22,022,346.02		23,675,687.50	650,207.69	1.5	2.4
Singapore Dollar(FX= 1.3649)										
COMMON STOCKS- SGD										
209760.00	byyfhz2		Frasers Log & Com NPV Units (REIT)	1.43	300,145.76	1.07	224,443.20	164,439.30	0.4	6.0
					300,145.76		224,443.20	164,439.30	0.4	6.0
Singapore Dollar Total					300,145.76		224,443.20	164,439.30	0.4	6.0
South Korean Won(FX= 1,349.4002)										
COMMON STOCKS- KRW										
43651.00	bb96z33		Jb Financial Group KRW	7,922.16	345,810,164.00	9,960.00	434,763,960.00	322,190.57	0.7	1.8
5420.00	6490928		Kia Motors Corp KRW	79,998.76	433,593,292.00	81,400.00	441,188,000.00	326,951.24	0.7	1.1
10285.00	6771720		Samsung Electronic KRW	67,406.07	693,271,468.00	68,400.00	703,494,000.00	521,338.37	1.2	2.1
					1,472,674,924.00		1,579,445,960.00	1,170,480.18	2.6	1.7

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
CASH AND EQUIVALENTS- KRW									
3712885.00	divacc	Dividend Accrual - Kr	1.00	3,712,885.00	1.00	3,712,885.00	2,751.51	0.0	0.0
				3,712,885.00		3,712,885.00	2,751.51	0.0	0.0
South Korean Won Total				1,476,387,809.00		1,583,158,845.00	1,173,231.69	2.6	1.7
Swedish Krona(FX= 10.8642)									
COMMON STOCKS- SEK									
28480.00	4813345	Skand Enskilda Bkn Ser A NPV	116.55	3,319,461.76	130.65	3,720,912.00	342,492.96	0.8	4.6
				3,319,461.76		3,720,912.00	342,492.96	0.8	4.6
Swedish Krona Total				3,319,461.76		3,720,912.00	342,492.96	0.8	4.6
Chilean Peso(FX= 893.3501)									
COMMON STOCKS- CLP									
5707500.00	bymldz6	Enel Chile SA NPV	43.13	246,137,508.00	54.00	308,205,000.00	344,999.16	0.8	1.1
				246,137,508.00		308,205,000.00	344,999.16	0.8	1.1
Chilean Peso Total				246,137,508.00		308,205,000.00	344,999.16	0.8	1.1
Swiss Franc(FX= 0.9148)									
COMMON STOCKS- CHF									
1280.00	b142s60	Kuehne&Nagel Intl Chf1 (Regd)	243.67	311,903.63	261.00	334,080.00	365,194.58	0.8	2.3
5957.00	7123870	Nestle SA CHF (Regd)	104.16	620,498.50	103.74	617,979.18	675,534.74	1.5	2.6
5276.00	7103065	Novartis AG CHF (Regd)	83.57	440,913.37	93.87	495,258.12	541,384.04	1.2	3.0
1660.00	7110388	Roche Holdings AG Genusscheine NPV	274.54	455,742.36	250.45	415,747.00	454,467.64	1.0	3.5
23876.00	brjl176	UBS Group AG CHF (Regd)	13.70	327,120.53	22.69	541,746.44	592,202.06	1.3	2.1

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
880.00	5983816	Zurich Insurance CHF	345.81	304,311.57	420.10	369,688.00	404,118.93	0.9	4.5
				2,460,489.95		2,774,498.74	3,032,901.99	6.8	2.9

Swiss Franc Total				2,460,489.95		2,774,498.74	3,032,901.99	6.8	2.9
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Taiwan Dollar(FX= 32.2805)

COMMON STOCKS- TWD

69110.00	6324500	Evergreen Marine C TWD	144.83	10,009,483.00	116.00	8,016,760.00	248,346.83	0.6	15.5
79072.00	6336055	Feng Tay Entrprise TWD	171.62	13,570,578.00	183.00	14,470,176.00	448,263.69	1.0	2.2
13260.00	6372480	Mediatek Inc TWD	733.32	9,723,869.00	735.00	9,746,100.00	301,919.12	0.7	9.9
41550.00	b118753	Nan Ya Printed Cir TWD	269.14	11,182,905.93	266.50	11,073,075.00	343,026.75	0.8	3.8
25410.00	6346333	Novatek Microelect TWD	401.61	10,204,942.00	423.00	10,748,430.00	332,969.75	0.7	2.1
48694.00	6889106	Taiwan Semicon Man TWD	349.57	17,021,900.00	523.00	25,466,962.00	788,927.12	1.8	2.1
				71,713,677.93		79,521,503.00	2,463,453.26	5.5	4.7

CASH AND EQUIVALENTS- TWD

0.87	cash	Cash Account - TWD	1.00	0.87	1.00	0.87	0.03	0.0	0.0
115404.78	divacc	Dividend Accrual - TW	1.00	115,404.78	1.00	115,404.78	3,575.06	0.0	0.0
				115,405.65		115,405.65	3,575.09	0.0	0.0

Taiwan Dollar Total				71,829,083.58		79,636,908.65	2,467,028.35	5.5	4.7
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Quantity	Symbol	Security	Local Currency				Reporting Currency		Curr. Yield
			Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	
South African Rand(FX= 18.8394)									
COMMON STOCKS- ZAR									
2170.00	bn0vx82	Naspers NPV (Post Rev Split)	2,546.82	5,526,598.36	3,025.55	6,565,443.50	348,495.36	0.8	0.2
94460.00	b0l6750	Sanlam ZAR	66.22	6,255,492.15	65.67	6,203,188.20	329,266.76	0.7	4.8
				11,782,090.51		12,768,631.70	677,762.12	1.5	2.4
South African Rand Total				11,782,090.51		12,768,631.70	677,762.12	1.5	2.4
Total Portfolio			2,782,824,832.22			44,824,034.09		100.0	3.0

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
					NaN	NaN		

Ex-Date	Pay-Date	Symbol	Security	Amount
COMMON STOCKS- AUD				
9/4/2023	9/28/2023	6086253	Fortescue Metals G NPV	20,212.62
9/6/2023	9/21/2023	6821120	Sonic Healthcare NPV	5,253.29
				25,465.91
COMMON STOCKS- CAD				
9/14/2023	10/1/2023	2956662	Weston George Ltd	1,311.28
9/14/2023	9/29/2023	bl56kn2	Alimentation Couche-Tard Inc	927.88
9/22/2023	11/1/2023	2077303	National Bank Cand Montreal Qu	3,576.46
9/27/2023	10/27/2023	2170525	Canadian Imperial Bank Comm Toronto O	4,170.59
				9,986.21
COMMON STOCKS- EUR				
9/7/2023	9/7/2023	bywlc68	Relx PLC GBP	-2,848.41
9/7/2023	9/7/2023	bywlc68	Relx PLC GBP	2,860.77
				12.36
COMMON STOCKS- INR				
9/8/2023	9/8/2023	br56kd4	Hindustan Aeronaut Inr5(Post Subd)	-52.74
				-52.74
COMMON STOCKS- HKD				
9/6/2023	10/12/2023	b67c2g0	Swire Properties L NPV	5,581.38
				5,581.38
COMMON STOCKS- JPY				
9/8/2023	9/8/2023	6985264	Yamaha Motor Co NPV	756.78
9/28/2023	12/12/2023	6268976	Mitsubishi UFJ Lea NPV	6,605.04
9/28/2023	12/5/2023	6435145	Honda Motor Co NPV	5,532.31
9/28/2023	12/1/2023	6569464	Marubeni Corp NPV	6,748.22
9/28/2023	12/4/2023	6597302	Mitsui & Co NPV	6,014.26
9/28/2023	12/6/2023	6661144	ORIX Corp NPV	5,529.23
9/28/2023	12/1/2023	6804682	Shionogi & Co NPV	1,772.15
9/28/2023	12/1/2023	6858946	Sumitomo Corp NPV	7,654.87

Ex-Date	Pay-Date	Symbol	Security	Amount
9/28/2023	11/29/2023	6895448	Tokyo Gas Co NPV	3,350.18
9/28/2023	12/7/2023	6895675	Tokyo Electron NPV	2,056.29
9/28/2023	12/1/2023	b1cwjm5	Nomura Real Estate Inc NPV	5,329.83
9/28/2023	12/5/2023	b2q4cs1	MS&AD Insurance Group Holdings NPV	7,670.94
9/28/2023	12/1/2023	byp97j7	Dexerials Corp NPV	2,579.40
				61,599.51
COMMON STOCKS- KRW				
9/26/2023	11/15/2023	6771720	Samsung Electronic KRW	2,753.24
				2,753.24
COMMON STOCKS- TWD				
9/1/2023	9/1/2023	6336055	Feng Tay Entrprise TWD	-558.21
9/8/2023	9/8/2023	6336055	Feng Tay Entrprise TWD	-44,424.55
9/14/2023	10/12/2023	6889106	Taiwan Semicon Man TWD	3,617.14
				-41,365.62
AMERICAN DEPOSITORY RECEIPTS				
9/7/2023	9/22/2023	ntes	Netease Inc Sp ADR	2,079.00
9/22/2023	9/22/2023	ntes	Netease Inc Sp ADR	-9.90
				2,069.10
CASH AND EQUIVALENTS				
9/1/2023	9/1/2023	cash	Cash Account - USD	1,700.20
				1,700.20
NET INCOME				67,749.55