



ATIVO
CAPITAL

Monthly Report

Account

10/31/2022

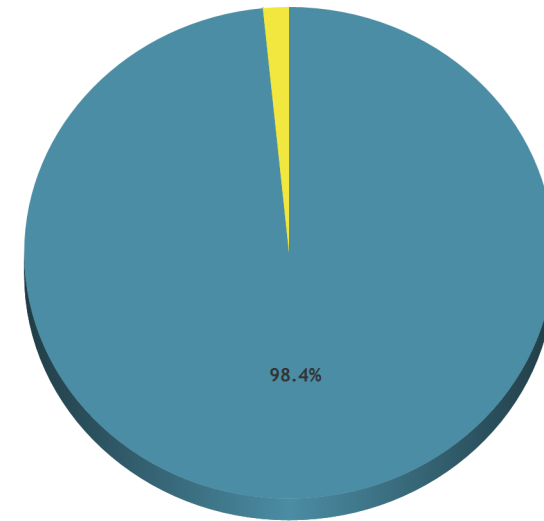
New York City Teachers Retirement System



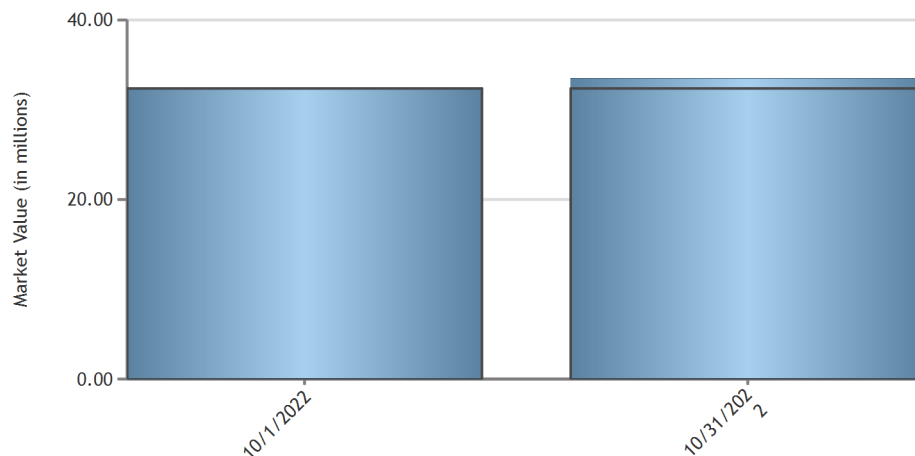
Activity Summary

	Month to Date	Year to Date
Beginning Value	32,362,080.92	44,391,308.14
Net Contributions/Withdrawals	-194.42	319,321.34
Realized Gains	-10,702.63	-4,798,451.04
Unrealized Gains	1,098,640.07	-7,697,571.97
Income Received	36,516.64	1,271,734.11
Ending Value	33,486,340.58	33,486,340.58

Portfolio Allocation as of 10/31/2022



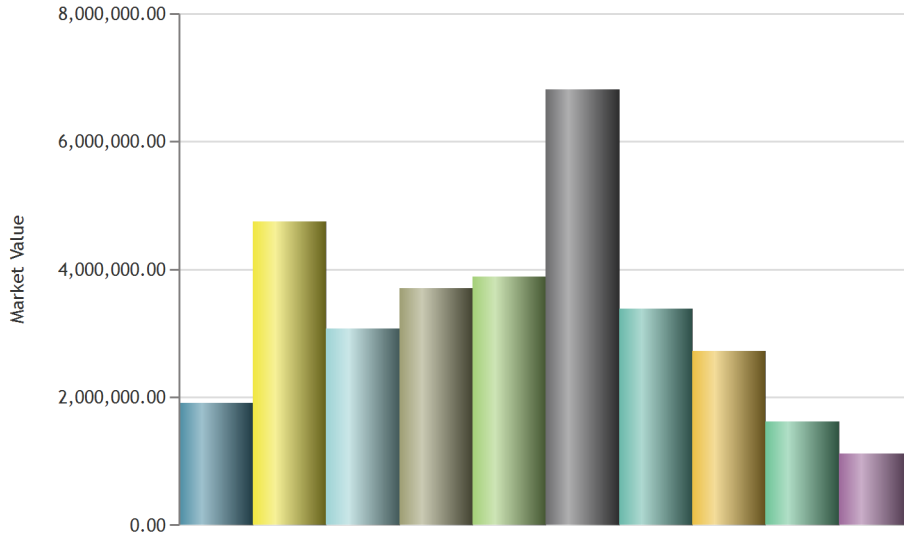
Change in Portfolio



□ Beginning Market Value Plus Flows ■ Ending Market Value

Asset Class	Market Value	% Assets	Curr. Yield
Equities	32,958,151.78	98.4	3.4
Cash and Equivalents	528,188.81	1.6	2.1
Total	33,486,340.58	100.0	3.4

Portfolio Allocation as of 10/31/2022

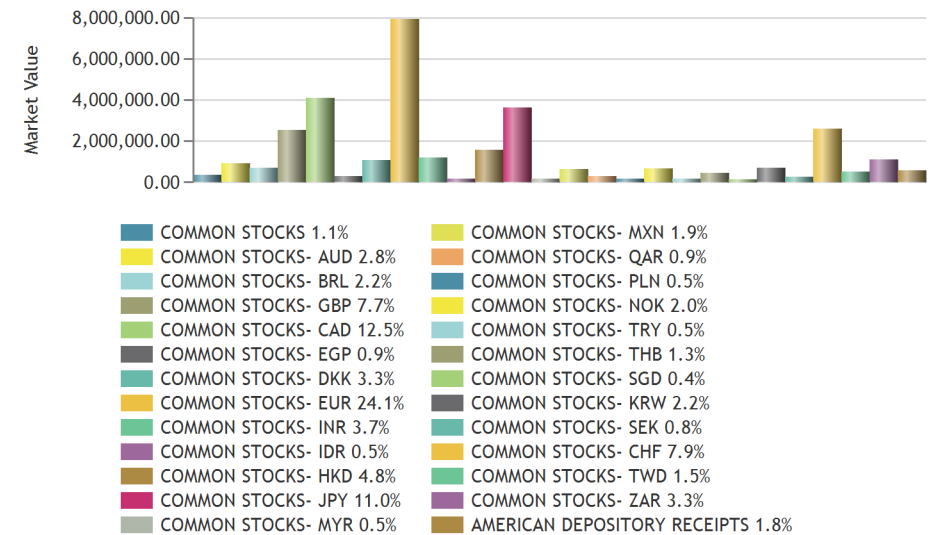


Industry Sector	Market Value	% Equity	% Assets
MATERIALS	1,906,575.43	5.8	5.7
INDUSTRIALS	4,748,119.13	14.4	14.2
CONSUMER DISCRETIONARY	3,068,875.18	9.3	9.2
CONSUMER STAPLES	3,708,445.60	11.3	11.1
HEALTHCARE	3,880,555.19	11.8	11.6
FINANCIALS	6,809,432.77	20.7	20.3
INFORMATION TECHNOLOGY	3,385,071.76	10.3	10.1
COMMUNICATION SERVICES	2,716,935.78	8.2	8.1
UTILITIES	1,620,982.93	4.9	4.8
REAL ESTATE	1,113,158.02	3.4	3.3
Equity Total	32,958,151.78	100.0	98.4

Top 10 Holdings

Symbol	Security	Market Value	% Assets
7123870	Nestle SA CHF (Regd)	590,227.01	1.8
7110388	Roche Holdings AG Genusscheine NPV	485,159.13	1.4
bhc8x90	Novo-Nordisk AS Dkk0.2 Ser B	476,069.83	1.4
4061412	LVMH Moet Hennessy EUR	467,351.33	1.4
5671519	Wolters Kluwer EUR	449,849.23	1.3
5983816	Zurich Insurance CHF	439,789.16	1.3
brjl176	UBS Group AG CHF (Regd)	430,232.77	1.3
7103065	Novartis AG CHF (Regd)	413,574.22	1.2
bywlc68	Relx PLC GBP	387,517.11	1.2
bng8pq9	NN Group NV EUR	386,239.40	1.2
Top 10 Holdings Total		4,526,009.17	13.5

Equity Allocation by Security Type



			Local Currency		Reporting Currency				
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
US Dollar(FX= 1.0000)									
COMMON STOCKS									
2776.00	chkp	Check Point Software Tech Ltd	118.13	327,930.75	129.23	358,742.48	358,742.48	1.1	0.0
				327,930.75		358,742.48	358,742.48	1.1	0.0
AMERICAN DEPOSITORY RECEIPTS									
2442.00	baba	Alibaba Group Holding Ltd Sp ADS	226.81	553,874.18	63.58	155,262.36	155,262.36	0.5	0.0
2810.00	dq	Daqo New Energy Corp Sp ADR	58.97	165,708.51	43.99	123,611.90	123,611.90	0.4	0.0
3460.00	ntes	Netease Inc Sp ADR	70.61	244,318.22	55.62	192,445.20	192,445.20	0.6	2.3
15180.00	VIPS	Vipshop Holdings Limited Sponsored ADSA	10.68	162,098.11	6.97	105,804.60	105,804.60	0.3	0.0
				1,125,999.02		577,124.06	577,124.06	1.7	0.8
CASH AND EQUIVALENTS									
	cash	Cash Account - USD		339,880.51		339,880.51	339,880.51	1.0	3.2
	divacc	Dividend Accrual - US		6,129.19		6,129.19	6,129.19	0.0	0.0
				346,009.70		346,009.70	346,009.70	1.0	3.1
US Dollar Total				1,799,939.47		1,281,876.24	1,281,876.24	3.8	1.2
Australian Dollar(FX= 1.5638)									
COMMON STOCKS- AUD									
27101.00	6086253	Fortescue Metals G NPV	13.29	360,171.82	14.70	398,384.70	254,747.08	0.8	2.9
15570.00	b03fyz4	Goodman Group NPV (Stapled Units)	21.01	327,117.89	17.00	264,690.00	169,256.01	0.5	1.8
2470.00	b28ytc2	Macquarie Group Ltd NPV	162.49	401,348.90	169.50	418,665.00	267,715.32	0.8	3.7
11490.00	6821120	Sonic Healthcare NPV	34.77	399,480.27	32.77	376,527.30	240,770.37	0.7	2.8
				1,488,118.88		1,458,267.00	932,488.79	2.8	2.9
Australian Dollar Total				1,488,118.88		1,458,267.00	932,488.79	2.8	2.9

Quantity		Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
					Total Cost	Price		Market Value	% Assets	
Brazilian Real(FX= 5.2473)										
COMMON STOCKS- BRL										
74772.00	b00fm53	Bco Bradesco SA Prf NPV	20.54	1,535,510.67	19.86	1,484,971.92	283,000.03	0.8	0.0	
82031.00	b1ybrg0	Cia Energ Mg-Cemig Prf Brl5.00	10.58	868,298.04	11.37	932,692.47	177,748.82	0.5	0.0	
57660.00	b0d7494	EDP Energias Br NPV	23.59	1,360,458.35	23.07	1,330,216.20	253,507.30	0.8	3.4	
				3,764,267.06		3,747,880.59	714,256.15	2.1	1.2	
CASH AND EQUIVALENTS- BRL										
121486.41	divacc	Dividend Accrual - Br	1.00	121,486.41	1.00	121,486.41	23,152.40	0.1	0.0	
				121,486.41		121,486.41	23,152.40	0.1	0.0	
Brazilian Real Total				3,885,753.47		3,869,367.00	737,408.55	2.2	1.2	
British Pound Sterling(FX= 0.8685)										
COMMON STOCKS- GBP										
2150.00	0989529	AstraZeneca USD	109.99	236,473.26	102.54	220,461.00	253,827.66	0.8	2.1	
53653.00	bvyvfw2	Auto Trader Group GBP	4.94	264,863.61	5.22	279,854.05	322,209.82	1.0	1.3	
7760.00	0237400	Diageo Ord Gbp0.28 101/108	38.15	296,076.73	35.98	279,204.80	321,462.31	1.0	2.1	
9208.00	b19nlv4	Experian Ord USD	19.57	180,188.46	27.74	255,429.92	294,089.11	0.9	1.3	
3209.00	bjvnss4	Ferguson PLC (New) GBP	67.25	215,798.64	95.10	305,175.90	351,364.12	1.0	2.0	
15736.00	bn7swp6	Gsk PLC Gbp0.3125	15.40	242,378.52	14.29	224,835.97	258,864.78	0.8	5.6	
84463.00	0560399	Legal & General Gp Ord GBP	2.89	243,834.25	2.33	196,714.33	226,486.94	0.7	7.9	
6139.00	0718875	Rio Tinto GBP	44.02	270,234.40	45.37	278,526.43	320,681.27	1.0	12.7	
16675.00	b1n7z09	Safestore Holdings GBP	9.63	160,502.00	9.04	150,658.63	173,460.73	0.5	2.8	
				2,110,349.87		2,190,861.02	2,522,446.73	7.5	4.2	
CASH AND EQUIVALENTS- GBP										
56014.18	cash	Cash Account - GBP	1.00	56,014.18	1.00	56,014.18	64,491.90	0.2	0.0	
				56,014.18		56,014.18	64,491.90	0.2	0.0	
British Pound Sterling Total				2,166,364.05		2,246,875.20	2,586,938.63	7.7	4.1	

			Local Currency		Reporting Currency				
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
Canadian Dollar(FX= 1.3641)									
COMMON STOCKS- CAD									
7759.00	atd	Alimentation Couche-Tard Inc	46.21	358,545.95	61.00	473,299.00	346,980.68	1.0	0.7
3700.00	2076009	Bank Montreal Que	133.04	492,255.69	125.49	464,313.00	340,392.95	1.0	4.4
8252.00	b188th2	BCE Inc	65.94	544,126.96	61.45	507,085.40	371,749.86	1.1	6.0
5580.00	2170525	Canadian Imperial Bank Comm Toronto O	62.19	347,005.64	61.87	345,234.60	253,095.27	0.8	5.3
4256.00	bj2l575	CGI Inc Cl A	74.14	315,528.35	109.74	467,053.44	342,401.99	1.0	0.0
4433.00	2347200	Fortis Inc	54.31	240,759.32	53.15	235,613.95	172,731.17	0.5	4.3
5782.00	2583952	Metro Inc	56.14	324,592.20	71.37	412,661.34	302,526.55	0.9	1.5
4119.00	2077303	National Bank Cand Montreal Qu	104.29	429,575.88	92.76	382,078.44	280,105.89	0.8	4.0
3638.00	2754383	Royal Bank of Canada Montreal Que	98.52	358,430.87	126.05	458,569.90	336,182.62	1.0	4.1
7542.00	2566124	Sun Life Financial Inc	70.43	531,183.65	57.86	436,380.12	319,915.05	1.0	4.8
16326.00	2381093	Telus Corporation	23.84	389,239.85	28.45	464,474.70	340,511.49	1.0	4.8
5600.00	2897222	Toronto Dominion Bank Ont	83.65	468,437.09	87.19	488,264.00	357,951.69	1.1	4.1
3116.00	2956662	Weston George Ltd	98.19	305,951.94	149.95	467,244.20	342,541.84	1.0	1.8
				5,105,633.39		5,602,272.09	4,107,087.05	12.3	3.5
CASH AND EQUIVALENTS- CAD									
46802.87	cash	Cash Account - CAD	1.00	46,802.87	1.00	46,802.87	34,311.70	0.1	0.0
15179.17	divacc	Dividend Accrual - CA	1.00	15,179.17	1.00	15,179.17	11,128.02	0.0	0.0
				61,982.04		61,982.04	45,439.71	0.1	0.0
Canadian Dollar Total				5,167,615.43		5,664,254.13	4,152,526.76	12.4	3.4
Egyptian Pound(FX= 24.1500)									
COMMON STOCKS- EGP									
602528.00	6298177	Eastern Tobacco Egp15	12.46	7,506,285.26	11.89	7,164,057.92	296,648.36	0.9	8.4
				7,506,285.26		7,164,057.92	296,648.36	0.9	8.4
Egyptian Pound Total				7,506,285.26		7,164,057.92	296,648.36	0.9	8.4

			Local Currency				Reporting Currency		
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
Danish Krone(FX= 7.5326)									
COMMON STOCKS- DKK									
130.00	4253048	AP Moller-Maersk Ser B DKK	17,865.33	2,322,492.70	15,760.00	2,048,800.00	271,992.88	0.8	15.9
1390.00	b1wt5g2	DSV DKK	1,455.11	2,022,601.29	1,020.00	1,417,800.00	188,223.11	0.6	0.2
4378.00	bhc8x90	Novo-Nordisk AS Dkk0.2 Ser B	430.85	1,886,247.46	819.10	3,586,019.80	476,069.83	1.4	1.0
2811.00	b44xtx8	Pandora AS DKK	619.38	1,741,074.03	397.10	1,116,248.10	148,189.94	0.4	4.0
				7,972,415.48		8,168,867.90	1,084,475.76	3.2	5.0
CASH AND EQUIVALENTS- DKK									
13358.70	cash	Cash Account - DKK	1.00	13,358.70	1.00	13,358.70	1,773.46	0.0	0.0
				13,358.70		13,358.70	1,773.46	0.0	0.0
Danish Krone Total				7,985,774.18		8,182,226.60	1,086,249.23	3.2	5.0
Euro(FX= 1.0118)									
COMMON STOCKS- EUR									
37180.00	b01zvz5	Acerinox SA EUR	8.77	326,118.66	8.86	329,489.16	325,650.72	1.0	4.6
459.00	b929f46	ASML Holding NV EUR	320.96	147,318.42	478.00	219,402.00	216,846.04	0.6	0.4
4033.00	5756029	Bayer Motoren Werk EUR	72.25	291,375.53	79.52	320,704.16	316,968.06	0.9	4.4
51740.00	5501906	BBVA (Bilb-Viz-Arg) EUR	4.84	250,227.15	5.21	269,513.66	266,373.91	0.8	1.9
1560.00	4163437	Cap Gemini EUR	172.03	268,367.88	166.25	259,350.00	256,328.65	0.8	1.4
19969.00	5842359	Deutsche Telekom NPV (Regd)	15.31	305,666.60	19.16	382,685.92	378,227.75	1.1	3.7
25050.00	4942904	E.On SE NPV	9.44	236,403.34	8.48	212,323.80	209,850.29	0.6	5.8
4000.00	b13x013	Eiffage EUR	86.56	346,221.53	91.54	366,160.00	361,894.35	1.1	3.4
40989.00	7144569	Enel SPA EUR	5.91	242,281.52	4.52	185,229.29	183,071.43	0.5	6.2
4750.00	b0cch46	Heineken Holding EUR	70.30	333,911.48	69.10	328,225.00	324,401.28	1.0	2.4
27604.00	b288c92	Iberdrola SA EUR	7.93	218,858.46	10.28	283,631.10	280,326.89	0.8	3.2
66692.00	bd2z8s7	Italgas Spa NPV	5.67	378,339.61	5.22	347,798.78	343,747.03	1.0	4.5
13164.00	bd0q398	Kon Ahold Delhaize EUR	25.24	332,201.66	28.25	371,883.00	367,550.68	1.1	3.4
930.00	4057808	L'Oreal EUR	214.01	199,033.60	318.10	295,833.00	292,386.64	0.9	1.2
740.00	4061412	LVMH Moet Hennessy EUR	614.18	454,496.61	639.00	472,860.00	467,351.33	1.4	0.7
2137.00	4741844	Merck KGAA NPV	114.96	245,670.03	165.00	352,605.00	348,497.26	1.0	0.8
9120.00	bng8pq9	NN Group NV EUR	34.10	310,983.07	42.85	390,792.00	386,239.40	1.2	5.8

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
20420.00	7107250	Opap(Org Of Footb) EUR (Cr)	12.51	255,540.33	12.40	253,208.00	250,258.21	0.7	6.5
6490.00	4380429	Publicis Groupe SA EUR	54.01	350,527.75	56.74	368,242.60	363,952.69	1.1	4.2
5790.00	5228658	Randstad NV EUR	50.54	292,601.91	50.44	292,047.60	288,645.34	0.9	9.9
14399.00	bywlc68	Relx PLC GBP	17.86	257,192.20	27.23	392,084.77	387,517.11	1.2	1.6
8270.00	5226038	Sampo PLC Ser A NPV	41.99	347,295.19	46.28	382,735.60	378,276.85	1.1	6.2
1858.00	4834108	Schneider Electric EUR	84.51	157,017.11	128.26	238,307.08	235,530.88	0.7	1.8
18720.00	bmd8f98	Stellantis NV EUR	14.95	279,941.53	13.64	255,415.68	252,440.17	0.8	8.3
4232.00	5671519	Wolters Kluwer EUR	49.36	208,877.62	107.55	455,151.60	449,849.23	1.3	1.5
				7,036,468.79		8,025,678.80	7,932,182.17	23.7	3.6

CASH AND EQUIVALENTS- EUR

6461.17	cash	Cash Account - EUR	1.00	6,461.17	1.00	6,461.17	6,385.90	0.0	0.0
5819.70	divacc	Dividend Accrual - Eu	1.00	5,819.70	1.00	5,819.70	5,751.90	0.0	0.0
				12,280.87		12,280.87	12,137.80	0.0	0.0

Euro Total				7,048,749.66		8,037,959.67	7,944,319.97	23.7	3.6
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Indian Rupee(FX= 82.7775)

COMMON STOCKS- INR

31340.00	b174733	Allcargo Logistics Inr2	403.75	12,653,509.57	432.75	13,562,385.00	163,841.44	0.5	0.7
17846.00	6294896	Hcl Technologies Inr2	623.97	11,135,301.83	1,041.15	18,580,362.90	224,461.51	0.7	0.8
16178.00	6205122	Infosys Ltd Inr5	740.38	11,977,900.28	1,537.65	24,876,101.70	300,517.67	0.9	1.4
20910.00	6582483	Sun Pharmaceutical Inr1(Demat)	959.26	20,058,049.06	1,016.90	21,263,379.00	256,873.90	0.8	1.0
6874.00	b01npj1	Tata Consultancy S Inr1	3,415.56	23,478,549.15	3,193.15	21,949,713.10	265,165.21	0.8	1.0
				79,303,309.89		100,231,941.70	1,210,859.73	3.6	1.0

CASH AND EQUIVALENTS- INR

393315.57	divacc	Dividend Accrual - In	1.00	393,315.57	1.00	393,315.57	4,751.48	0.0	0.0
				393,315.57		393,315.57	4,751.48	0.0	0.0

Indian Rupee Total				79,696,625.46		100,625,257.27	1,215,611.21	3.6	1.0
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			Local Currency				Reporting Currency		
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
Indonesian Rupiah(FX= 15,597.4607)									
COMMON STOCKS- IDR									
300000.00	b01c1p6	Bank Central Asia Idr62.50	7,391.16	2,217,347,675.31	8,800.00	2,640,000,000.00	169,257.89	0.5	3.9
				2,217,347,675.31		2,640,000,000.00	169,257.89	0.5	3.9
Indonesian Rupiah Total				2,217,347,675.31		2,640,000,000.00	169,257.89	0.5	3.9
Hong Kong Dollar(FX= 7.8499)									
COMMON STOCKS- HKD									
277800.00	b0y91c1	China National Bui H CNY	9.83	2,729,969.69	4.56	1,266,768.00	161,374.80	0.5	15.2
224060.00	b0b8z18	Cosco Shipping Hld H CNY	13.58	3,041,683.61	8.47	1,897,788.20	241,761.08	0.7	10.3
144200.00	6408352	Hang Lung Group NPV	14.82	2,137,449.46	10.18	1,467,956.00	187,004.34	0.6	8.4
92080.00	6491318	Kingboard Chemical HKD	37.67	3,468,489.20	19.36	1,782,668.80	227,095.91	0.7	5.1
322300.00	6706250	PICC Property & CA H CNY	7.47	2,406,434.03	7.24	2,333,452.00	297,260.71	0.9	4.3
18680.00	6859927	Sun Hung Kai Prop NPV	112.93	2,109,482.01	84.45	1,577,526.00	200,962.57	0.6	5.9
9700.00	bmmv2k8	Tencent Holdings Ltd Hkd0.00002	412.55	4,001,694.36	205.60	1,994,320.00	254,058.36	0.8	0.5
				19,895,202.36		12,320,479.00	1,569,517.76	4.7	6.5
Hong Kong Dollar Total				19,895,202.36		12,320,479.00	1,569,517.76	4.7	6.5
Japanese Yen(FX= 148.6350)									
COMMON STOCKS- JPY									
18440.00	6985383	Astellas Pharma NPV	2,048	37,766,066	2,047	37,737,460	253,893.50	0.8	2.0
8400.00	6132101	Bridgestone Corp NPV	3,466	29,116,274	5,362	45,040,800	303,029.57	0.9	2.0
9510.00	byp97j7	Dexerials Corp NPV	3,737	35,539,214	3,475	33,047,250	222,338.28	0.7	1.9
5860.00	b3ff8w8	Hoshizaki Corp NPV	4,060	23,793,158	4,265	24,992,900	168,149.49	0.5	2.8
2460.00	6194468	Kose Corporation NPV	17,066	41,983,514	14,870	36,580,200	246,107.58	0.7	0.9
10460.00	6499550	Kyowa Hakko Kirin NPV	3,313	34,650,042	3,505	36,662,300	246,659.94	0.7	1.1
11200.00	6595179	Misumi Group Inc NPV	4,713	52,790,734	3,180	35,616,000	239,620.55	0.7	0.7
7200.00	6641588	Nissan Chemical Co NPV	7,389	53,198,248	6,700	48,240,000	324,553.44	1.0	2.3
10650.00	b1cwjm5	Nomura Real Estate Inc NPV	3,608	38,424,356	3,365	35,837,250	241,109.09	0.7	2.4
12570.00	6658801	Olympus Corp NPV	2,797	35,157,278	3,140	39,469,800	265,548.49	0.8	0.5

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
16700.00	6661144	ORIX Corp NPV	2,274	37,981,631	2,185	36,489,500	245,497.36	0.7	4.0
7810.00	bqrrz00	Recruit Holdings Co L NPV	4,156	32,460,381	4,590	35,847,900	241,180.74	0.7	0.7
3030.00	6804682	Shionogi & Co NPV	6,365	19,286,400	6,890	20,876,700	140,456.15	0.4	1.7
12900.00	6985264	Yamaha Motor Co NPV	2,839	36,620,323	3,070	39,603,000	266,444.65	0.8	3.7
10770.00	b292rc1	ZOZO, Inc.	2,708	29,165,504	3,165	34,087,050	229,333.94	0.7	0.9
				537,933,124		540,128,110	3,633,922.76	10.9	1.9

CASH AND EQUIVALENTS- JPY

3446956.00	divacc	Dividend Accrual - Jp	1	3,446,956	1	3,446,956	23,190.74	0.1	0.0
				3,446,956		3,446,956	23,190.74	0.1	0.0

Japanese Yen Total				541,380,080		543,575,066	3,657,113.51	10.9	1.8
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Malaysian Ringgit(FX= 4.7280)

COMMON STOCKS- MYR

178710.00	b012w42	Public Bank Bhd NPV	4.46	796,708.51	4.47	798,833.70	168,958.06	0.5	3.4
				796,708.51		798,833.70	168,958.06	0.5	3.4

Malaysian Ringgit Total				796,708.51		798,833.70	168,958.06	0.5	3.4
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Mexican Peso(FX= 19.8490)

COMMON STOCKS- MXN

307140.00	2667470	America Movil SAB Ser 'L' NPV (L/Vtg)	20.78	6,380,907.04	18.75	5,758,875.00	290,134.26	0.9	2.3
42780.00	2421041	Gpo Fin Banorte NPV Series O	93.19	3,986,719.26	161.05	6,889,719.00	347,106.60	1.0	0.0
				10,367,626.30		12,648,594.00	637,240.87	1.9	1.1

CASH AND EQUIVALENTS- MXN

89739.84	cash	Cash Account - Mx	1.00	89,739.84	1.00	89,739.84	4,521.13	0.0	0.0
				89,739.84		89,739.84	4,521.13	0.0	0.0

Mexican Peso Total				10,457,366.14		12,738,333.84	641,762.00	1.9	1.1
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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										
70081.00	6673570		INDUSTRIES OF QATA	15.46	1,083,767.51	15.77	1,105,177.37	303,474.26	0.9	3.8
					1,083,767.51		1,105,177.37	303,474.26	0.9	3.8
Qatari Rial Total					1,083,767.51		1,105,177.37	303,474.26	0.9	3.8
Polish Zloty(FX= 4.7713)										
COMMON STOCKS- PLN										
11350.00	5978953		Asseco Poland SA Pln1.00	74.58	846,488.23	68.75	780,312.50	163,541.24	0.5	4.5
					846,488.23		780,312.50	163,541.24	0.5	4.5
Polish Zloty Total					846,488.23		780,312.50	163,541.24	0.5	4.5
Norwegian Krone(FX= 10.3969)										
COMMON STOCKS- NOK										
17750.00	b4ph0c5		Gjensidige Forsikr NOK	204.42	3,628,515.00	189.90	3,370,725.00	324,206.37	1.0	4.1
7720.00	7751259		Yara International NOK	477.26	3,684,424.68	464.00	3,582,080.00	344,535.12	1.0	6.5
					7,312,939.68		6,952,805.00	668,741.49	2.0	5.3
Norwegian Krone Total					7,312,939.68		6,952,805.00	668,741.49	2.0	5.3
Turkish Lira(FX= 18.6029)										
COMMON STOCKS- TRY										
31800.00	b03my33		Tofas Otomobil Fab Try1	91.27	2,902,532.22	98.40	3,129,120.00	168,206.03	0.5	1.8
					2,902,532.22		3,129,120.00	168,206.03	0.5	1.8
Turkish Lira Total					2,902,532.22		3,129,120.00	168,206.03	0.5	1.8

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
Thai Baht(FX= 38.0600)									
COMMON STOCKS- THB									
40580.00	6412568	Advanced Info Serv THB (Local)	226.43	9,188,453.15	191.00	7,750,780.00	203,646.35	0.6	4.0
40300.00	b0166d1	Bumrungrad Hoptl THB (Local)	226.24	9,117,273.73	227.00	9,148,100.00	240,359.96	0.7	1.4
				18,305,726.88		16,898,880.00	444,006.31	1.3	2.6
Thai Baht Total				18,305,726.88		16,898,880.00	444,006.31	1.3	2.6
Singapore Dollar(FX= 1.4151)									
COMMON STOCKS- SGD									
181860.00	byyfhz2	Frasers Log & Com NPV Units (REIT)	1.45	263,560.21	1.10	200,046.00	141,365.27	0.4	5.8
				263,560.21		200,046.00	141,365.27	0.4	5.8
Singapore Dollar Total				263,560.21		200,046.00	141,365.27	0.4	5.8
South Korean Won(FX= 1,424.4507)									
COMMON STOCKS- KRW									
37851.00	bb96z33	Jb Financial Group KRW	7,661.15	289,982,101.00	7,180.00	271,770,180.00	190,789.55	0.6	2.5
4560.00	6490928	Kia Motors Corp KRW	81,131.98	369,961,826.00	66,300.00	302,328,000.00	212,241.92	0.6	1.4
7365.00	6771720	Samsung Electronic KRW	70,107.88	516,344,510.00	59,400.00	437,481,000.00	307,122.75	0.9	2.4
				1,176,288,437.00		1,011,579,180.00	710,154.22	2.1	2.1
South Korean Won Total				1,176,288,437.00		1,011,579,180.00	710,154.22	2.1	2.1
Swedish Krona(FX= 11.0505)									
COMMON STOCKS- SEK									
24680.00	4813345	Skand Enskilda Bkn Ser A NPV	115.55	2,851,659.65	116.50	2,875,220.00	260,190.31	0.8	5.2
				2,851,659.65		2,875,220.00	260,190.31	0.8	5.2
Swedish Krona Total				2,851,659.65		2,875,220.00	260,190.31	0.8	5.2

Quantity		Symbol	Security	Local Currency			Reporting Currency			Curr. Yield
				Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	
Swiss Franc(FX= 1.0008)										
COMMON STOCKS- CHF										
1080.00	b142s60		Kuehne&Nagel Intl Chf1 (Regd)	243.35	262,812.73	213.40	230,472.00	230,299.28	0.7	2.8
5417.00	7123870		Nestle SA CHF (Regd)	102.75	556,604.22	109.04	590,669.68	590,227.01	1.8	2.5
5116.00	7103065		Novartis AG CHF (Regd)	84.33	431,451.57	80.90	413,884.40	413,574.22	1.2	3.5
1460.00	7110388		Roche Holdings AG Genusscheine NPV	273.15	398,802.06	332.55	485,523.00	485,159.13	1.4	2.6
27096.00	brjl176		UBS Group AG CHF (Regd)	12.56	340,325.04	15.89	430,555.44	430,232.77	1.3	2.9
1030.00	5983816		Zurich Insurance CHF	318.96	328,526.10	427.30	440,119.00	439,789.16	1.3	4.4
					2,318,521.72		2,591,223.52	2,589,281.56	7.7	3.1
Swiss Franc Total					2,318,521.72		2,591,223.52	2,589,281.56	7.7	3.1
Taiwan Dollar(FX= 32.2225)										
COMMON STOCKS- TWD										
29320.00	6324500		Evergreen Marine C TWD	185.71	5,444,902.00	137.50	4,031,500.00	125,114.44	0.4	13.1
31140.00	6889106		Taiwan Semicon Man TWD	256.00	7,971,900.00	390.00	12,144,600.00	376,898.13	1.1	2.8
					13,416,802.00		16,176,100.00	502,012.57	1.5	5.4
CASH AND EQUIVALENTS- TWD										
87660.87	cash		Cash Account - TWD	1.00	87,660.87	1.00	87,660.87	2,720.49	0.0	0.0
					87,660.87		87,660.87	2,720.49	0.0	0.0
Taiwan Dollar Total					13,504,462.87		16,263,760.87	504,733.06	1.5	5.4

			Local Currency				Reporting Currency		
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
South African Rand(FX= 18.3775)									
COMMON STOCKS- ZAR									
17780.00	6100089	Bidvest Group Ord Zar0.05	225.14	4,003,043.97	212.48	3,777,894.40	205,571.73	0.6	2.8
9297.00	b1g4262	Kumba Iron Ore Ltd ZAR	414.03	3,849,281.05	345.99	3,216,669.03	175,033.00	0.5	13.4
1870.00	6622691	Naspers N ZAR	2,408.50	4,503,901.98	1,900.10	3,553,187.00	193,344.42	0.6	0.4
21812.00	6801575	Shoprite Holdings Ltd Zar0.01134	144.59	3,153,812.90	233.90	5,101,826.80	277,612.67	0.8	2.5
25739.00	b030gj7	Standard Bank Gr Ltd ZAR	182.47	4,696,683.54	171.65	4,418,099.35	240,408.07	0.7	5.1
				20,206,723.44		20,067,676.58	1,091,969.89	3.3	4.5
South African Rand Total				20,206,723.44		20,067,676.58	1,091,969.89	3.3	4.5
Total Portfolio			4,152,507,077.25				33,486,340.58	100.0	3.4

Purchases

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
US Dollar								
10/18/2022	10/20/2022	1700.00	ntes	Netease Inc Sp ADR	1.00000	72.34	122,982.76	122,982.76
10/19/2022	10/21/2022	1760.00	ntes	Netease Inc Sp ADR	1.00000	68.94	121,335.46	121,335.46
US Dollar Total							244,318.22	244,318.22
Australian Dollar								
10/5/2022	10/7/2022	2470.00	b28ytc2	Macquarie Group Ltd NPV	1.55099	162.49	401,348.90	258,769.66
Australian Dollar Total							401,348.90	258,769.66
Euro								
10/3/2022	10/5/2022	9000.00	7107250	Opap(Org Of Footb) EUR (Cr)	1.01859	12.28	110,483.03	108,466.74
10/4/2022	10/6/2022	11420.00	7107250	Opap(Org Of Footb) EUR (Cr)	1.00437	12.70	145,057.30	144,426.30
10/5/2022	10/7/2022	51740.00	5501906	BBVA (Bilb-Viz-Arg) EUR	1.01466	4.84	250,227.15	246,611.33
Euro Total							505,767.48	499,504.38
Indian Rupee								
10/3/2022	10/6/2022	20910.00	6582483	Sun Pharmaceutical Inr1(Demat)	81.88315	959.26	20,058,049.06	244,959.42
Indian Rupee Total							20,058,049.06	244,959.42
Japanese Yen								
10/3/2022	10/5/2022	10460.00	6499550	Kyowa Hakko Kirin NPV	144.46500	3,312.62	34,650,042.00	239,850.77
10/3/2022	10/5/2022	12570.00	6658801	Olympus Corp NPV	144.46500	2,796.92	35,157,278.00	243,361.91
10/5/2022	10/7/2022	12900.00	6985264	Yamaha Motor Co NPV	144.76500	2,838.78	36,620,323.00	252,963.93
Japanese Yen Total							106,427,643.00	736,176.61
Thai Baht								
10/3/2022	10/5/2022	40300.00	b0166d1	Bumrungrad Hoptl THB (Local)	38.14750	226.24	9,117,273.73	239,000.56
Thai Baht Total							9,117,273.73	239,000.56
Swedish Krona								
10/18/2022	10/20/2022	12300.00	4813345	Skand Enskilda Bkn Ser A NPV	11.09510	113.66	1,398,044.52	126,005.58
10/19/2022	10/21/2022	12380.00	4813345	Skand Enskilda Bkn Ser A NPV	11.18025	117.42	1,453,615.13	130,016.34
Swedish Krona Total							2,851,659.65	256,021.92

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
British Pound Sterling								
10/3/2022	10/5/2022	11770.00	0286941	Big Yellow Group GBP	0.88653	10.55	124,156.81	140,048.85
10/3/2022	10/5/2022	4300.00	bgdt3g2	Rightmove	0.88652	4.72	20,304.74	22,903.74
10/3/2022	10/5/2022	22950.00	bgdt3g2	Rightmove	0.88653	4.72	108,370.62	122,242.03
10/5/2022	10/7/2022	7159.00	b5zn1n8	Segro PLC GBP	0.88936	7.29	52,181.17	58,672.52
10/5/2022	10/7/2022	7800.00	b5zn1n8	Segro PLC GBP	0.88936	7.29	56,853.35	63,925.92
10/5/2022	10/7/2022	3800.00	b5zn1n8	Segro PLC GBP	0.88936	7.29	27,697.78	31,143.39
10/5/2022	10/7/2022	641.00	b5zn1n8	Segro PLC GBP	0.88936	7.29	4,672.18	5,253.40
10/28/2022	11/1/2022	13140.00	bmx86b7	Haleon PLC Gbp1.25	0.86270	2.69	35,379.08	41,009.67
10/28/2022	11/1/2022	3900.00	bmx86b7	Haleon PLC Gbp1.25	0.86270	2.69	10,500.64	12,171.82
10/28/2022	11/1/2022	431.00	bmx86b7	Haleon PLC Gbp1.25	0.86270	2.69	1,160.45	1,345.14
10/28/2022	11/1/2022	2200.00	bmx86b7	Haleon PLC Gbp1.25	0.86270	2.69	5,923.44	6,866.16
British Pound Sterling Total							447,200.26	505,582.64
Canadian Dollar								
10/5/2022	10/7/2022	4140.00	2117599	Canadian Apt Properties Real Estate	1.36890	42.10	174,294.10	127,324.20
10/5/2022	10/7/2022	1100.00	2117599	Canadian Apt Properties Real Estate	1.36890	42.10	46,310.03	33,830.10
10/5/2022	10/7/2022	176.00	2117599	Canadian Apt Properties Real Estate	1.36890	42.10	7,409.60	5,412.81
10/18/2022	10/20/2022	2650.00	atd	Alimentation Couche-Tard Inc	1.37510	58.17	154,150.97	112,101.64
10/18/2022	10/20/2022	320.00	bj2l575	CGI Inc Cl A	1.37510	106.94	34,222.36	24,887.18
10/18/2022	10/20/2022	430.00	2754383	Royal Bank of Canada Montreal Que	1.37510	124.99	53,743.66	39,083.46
10/18/2022	10/20/2022	120.00	2381093	Telus Corporation	1.37510	27.95	3,354.07	2,439.15
10/18/2022	10/20/2022	430.00	2956662	Weston George Ltd	1.37510	145.09	62,390.80	45,371.83
Canadian Dollar Total							535,875.59	390,450.37
Euro								
10/3/2022	10/5/2022	3490.00	7598003	Hera EUR	1.01859	2.16	7,536.32	7,398.78
10/3/2022	10/5/2022	19540.00	7598003	Hera EUR	1.01859	2.16	42,194.74	41,424.70
10/3/2022	10/5/2022	8900.00	7598003	Hera EUR	1.01859	2.16	19,218.69	18,867.95
10/3/2022	10/5/2022	35910.00	7598003	Hera EUR	1.01859	2.16	77,544.18	76,129.02
10/3/2022	10/5/2022	1795.00	7598003	Hera EUR	1.01859	2.16	3,876.13	3,805.39
Euro Total							150,370.06	147,625.84

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Indonesian Rupiah								
10/5/2022	10/7/2022	311500.00	b01c1p6	Bank Central Asia Idr62.50	15192.5000 0	8,477.19	2,640,645,430.00	173,812.44
Indonesian Rupiah Total							2,640,645,430.00	173,812.44
Hong Kong Dollar								
10/3/2022	10/6/2022	29990.00	byzq077	Ck Asset Holdings HKD	7.84995	46.72	1,401,035.73	178,477.03
10/3/2022	10/6/2022	1500.00	byzq077	Ck Asset Holdings HKD	7.84995	46.72	70,075.15	8,926.83
10/3/2022	10/6/2022	44300.00	6420538	Henderson Land Dev NPV	7.84995	21.80	965,667.80	123,015.79
10/3/2022	10/6/2022	1000.00	6420538	Henderson Land Dev NPV	7.84995	21.80	21,798.37	2,776.88
Hong Kong Dollar Total							2,458,577.05	313,196.52
Japanese Yen								
10/19/2022	10/21/2022	2520.00	6125286	Trend Micro Inc NPV	149.72500	7,701.47	19,407,712.99	129,622.39
10/19/2022	10/21/2022	400.00	6125286	Trend Micro Inc NPV	149.72500	7,701.47	3,080,589.36	20,574.98
10/19/2022	10/21/2022	2100.00	6125286	Trend Micro Inc NPV	149.72500	7,701.47	16,173,094.17	108,018.66
10/19/2022	10/21/2022	70.00	6125286	Trend Micro Inc NPV	149.72500	7,701.47	539,103.14	3,600.62
10/19/2022	10/21/2022	100.00	6125286	Trend Micro Inc NPV	149.72500	7,701.47	770,147.34	5,143.75
Japanese Yen Total							39,970,647.00	266,960.41
Mexican Peso								
10/18/2022	10/20/2022	5510.00	2421041	Gpo Fin Banorte NPV Series O	20.00800	151.98	837,420.84	41,854.30
10/28/2022	11/1/2022	15357.00	bntfdq3	Sitios Latinoameri Eur0	19.81850	5.84	89,739.84	4,528.08
Mexican Peso Total							927,160.68	46,382.38
Qatari Rial								
10/20/2022	10/25/2022	10200.00	6673570	INDUSTRIES OF QATA	3.64175	16.69	170,243.77	46,747.79
Qatari Rial Total							170,243.77	46,747.79
Swedish Krona								
10/3/2022	10/5/2022	9650.00	bnzfhc1	Hexagon Ab Ser B NPV (Post Split)	11.01875	101.06	975,182.97	88,502.14
10/3/2022	10/5/2022	8680.00	bnzfhc1	Hexagon Ab Ser B NPV (Post Split)	11.01875	101.06	877,159.40	79,606.07
10/3/2022	10/5/2022	4200.00	bnzfhc1	Hexagon Ab Ser B NPV (Post Split)	11.01875	101.06	424,431.97	38,519.07
10/3/2022	10/5/2022	640.00	bnzfhc1	Hexagon Ab Ser B NPV (Post Split)	11.01875	101.06	64,675.35	5,869.57
Swedish Krona Total							2,341,449.69	212,496.85

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Taiwan Dollar								
10/3/2022	10/5/2022	9210.00	6889106	Taiwan Semicon Man TWD	31.87750	417.43	3,844,485.00	120,601.84
Taiwan Dollar Total							3,844,485.00	120,601.84

Ex-Date	Pay-Date	Symbol	Security	Amount
COMMON STOCKS- BRL				
10/4/2022	11/1/2022	b00fm53	Bco Bradesco SA Prf NPV	234.62
				234.62
COMMON STOCKS- GBP				
10/27/2022	12/8/2022	bjvnss4	Ferguson PLC (New) GBP	6,129.19
				6,129.19
COMMON STOCKS- CAD				
10/6/2022	10/31/2022	2897222	Toronto Dominion Bank Ont	3,632.12
10/20/2022	11/8/2022	2583952	Metro Inc	1,162.95
10/25/2022	11/24/2022	2754383	Royal Bank of Canada Montreal Que	3,418.72
10/31/2022	11/28/2022	2076009	Bank Montreal Que	3,770.39
				11,984.19
COMMON STOCKS- EUR				
10/7/2022	10/11/2022	5501906	BBVA (Bilb-Viz-Arg) EUR	6,075.62
10/14/2022	10/14/2022	5671519	Wolters Kluwer EUR	246.15
10/19/2022	11/9/2022	7107250	Opap(Org Of Footb) EUR (Cr)	5,697.78
				12,019.55
COMMON STOCKS- INR				
10/17/2022	11/7/2022	b01npj1	Tata Consultancy S Inr1	534.18
10/19/2022	11/2/2022	6294896	Hcl Technologies Inr2	1,635.91
10/27/2022	11/10/2022	6205122	Infosys Ltd Inr5	2,588.68
				4,758.76
COMMON STOCKS- TWD				
10/13/2022	10/13/2022	6889106	Taiwan Semicon Man TWD	-0.01
				-0.01
COMMON STOCKS- ZAR				
10/5/2022	10/10/2022	6622691	Naspers N ZAR	691.09
10/10/2022	10/10/2022	6622691	Naspers N ZAR	-102.11

Ex-Date	Pay-Date	Symbol	Security	Amount
				588.99
CASH AND EQUIVALENTS				
10/3/2022	10/3/2022	cash	Cash Account - USD	1,409.90
				1,409.90
CASH AND EQUIVALENTS- GBP				
10/1/2022	10/1/2022	cash	Cash Account - GBP	44.72
				44.72
CASH AND EQUIVALENTS- CAD				
10/1/2022	10/1/2022	cash	Cash Account - CAD	-271.94
				-271.94
CASH AND EQUIVALENTS- MXN				
10/1/2022	10/3/2022	mxn	MXN Cash Account	25.60
				25.60
CASH AND EQUIVALENTS- CHF				
10/1/2022	10/1/2022	cash	Cash Account - CHF	-406.93
				-406.93
EXPENSE ACCOUNTS				
10/17/2022	10/17/2022	miscfee	Miscellaneous Fees	725.15
				725.15
NET INCOME				35,791.49