



ATIVO
CAPITAL

Monthly Report

Account

California State Teacher's Retirement System
LEIA CalSTRS - TCL2

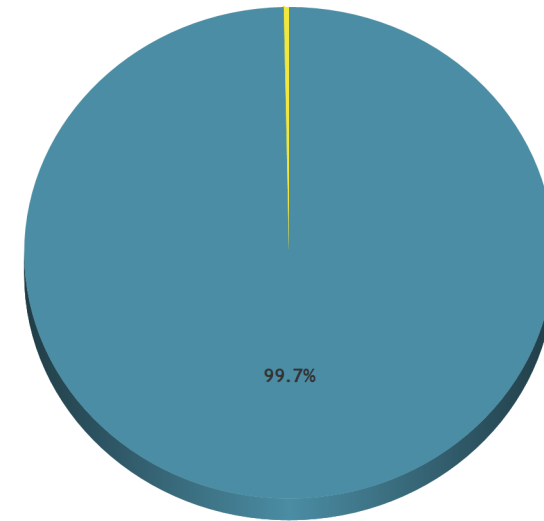
2/28/2023



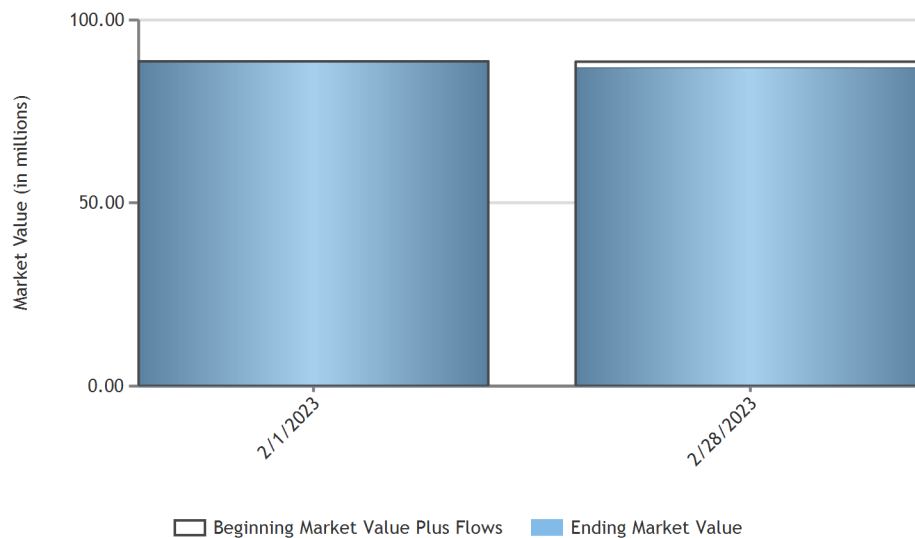
Activity Summary

	Month to Date	Year to Date
Beginning Value	88,251,309.07	82,654,121.06
Net Contributions/Withdrawals	-113,681.84	-113,703.60
Realized Gains	-81,907.43	-86,303.43
Unrealized Gains	-1,258,330.40	4,216,276.54
Income Received	112,473.25	239,472.07
Ending Value	86,909,862.64	86,909,862.64

Portfolio Allocation as of 2/28/2023

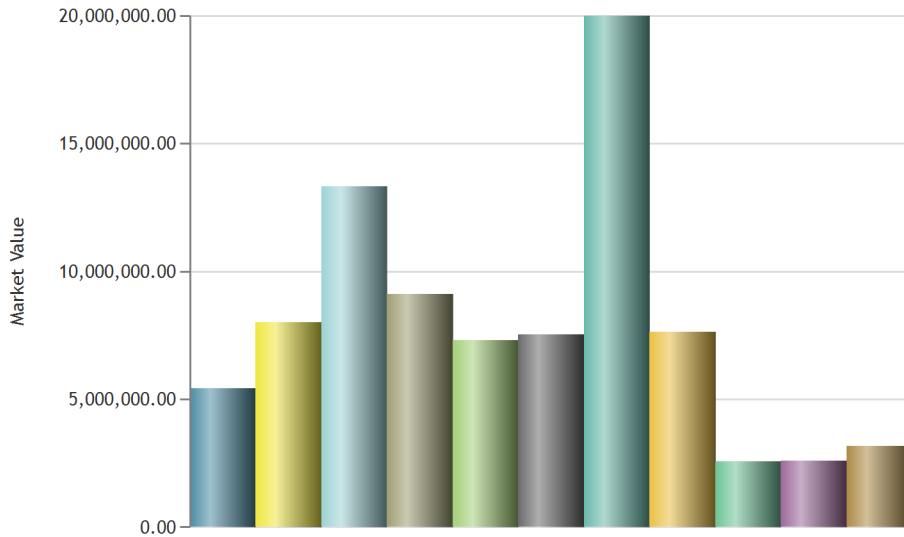


Change in Portfolio



Asset Class	Market Value	% Assets	Curr. Yield
Equities	86,634,093.61	99.7	3.0
Cash and Equivalents	275,769.03	0.3	1.7
Total	86,909,862.64	100.0	3.0

Portfolio Allocation as of 2/28/2023

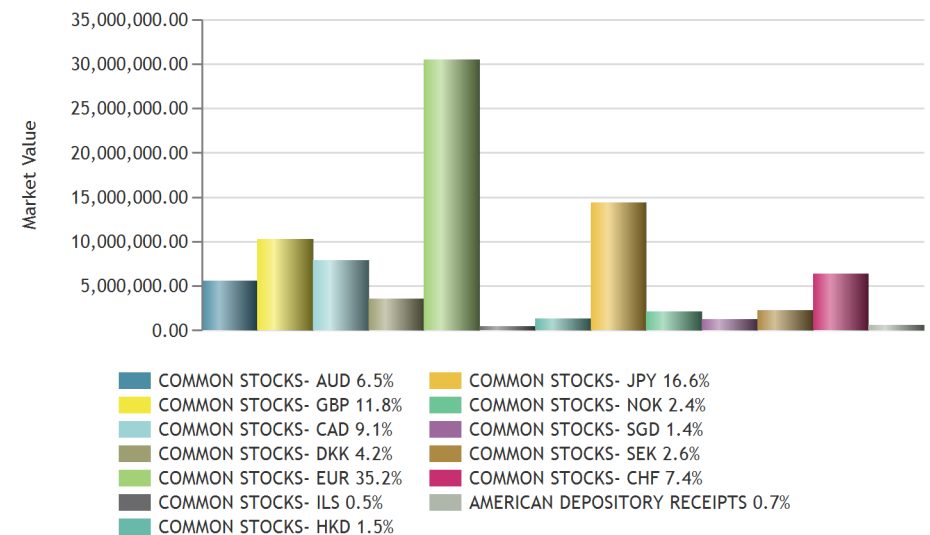


Industry Sector	Market Value	% Equity	% Assets
ENERGY	5,416,433.84	6.3	6.2
MATERIALS	8,006,800.15	9.2	9.2
INDUSTRIALS	13,326,418.23	15.4	15.3
CONSUMER DISCRETIONARY	9,114,817.95	10.5	10.5
CONSUMER STAPLES	7,313,482.55	8.4	8.4
HEALTHCARE	7,521,830.00	8.7	8.7
FINANCIALS	19,976,900.78	23.1	23.0
INFORMATION TECHNOLOGY	7,641,945.09	8.8	8.8
COMMUNICATION SERVICES	2,560,781.34	3.0	2.9
UTILITIES	2,586,508.84	3.0	3.0
REAL ESTATE	3,168,174.85	3.7	3.6
Equity Total	86,634,093.61	100.0	99.7

Top 10 Holdings

Symbol	Security	Market Value	% Assets
7123870	Nestle SA CHF (Regd)	1,728,291.92	2.0
4061412	LVMH Moet Hennessy EUR	1,522,857.50	1.8
bhc8x90	Novo-Nordisk AS Dkk0.2 Ser B	1,486,208.89	1.7
b929f46	ASML Holding NV EUR	1,299,978.47	1.5
brjl176	UBS Group AG CHF (Regd)	1,153,120.35	1.3
5705946	Banco Santander EUR (Regd)	1,092,529.60	1.3
7110388	Roche Holdings AG Genusscheine NPV	1,061,390.24	1.2
b15c557	Total EUR	1,020,525.03	1.2
4380429	Publicis Groupe SA EUR	979,846.46	1.1
4813345	Skand Enskilda Bkn Ser A NPV	954,041.39	1.1
Top 10 Holdings Total		12,298,789.84	14.2

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)									
AMERICAN DEPOSITORY RECEIPTS									
5272.00	sap	Sap SE Sp ADR	96.92	510,938.40	113.82	600,059.04	600,059.04	0.7	1.3
				510,938.40		600,059.04	600,059.04	0.7	1.3
CASH AND EQUIVALENTS									
cash		Cash Account - USD		148,536.27		148,536.27	148,536.27	0.2	3.2
				148,536.27		148,536.27	148,536.27	0.2	3.2
US Dollar Total				659,474.67		748,595.31	748,595.31	0.9	1.7
Australian Dollar(FX= 1.4829)									
COMMON STOCKS- AUD									
23669.00	6144690	BHP Group Ltd NPV	35.13	831,424.84	45.20	1,069,838.80	721,446.02	0.8	10.6
12030.00	6215035	Commonwealth Bank Of Aust NPV	104.03	1,251,500.11	100.69	1,211,300.70	816,840.89	0.9	4.3
56792.00	6086253	Fortescue Metals G NPV	13.56	770,210.66	21.40	1,215,348.80	819,570.72	0.9	2.0
34490.00	b03fyz4	Goodman Group NPV (Stapled Units)	20.67	712,852.90	19.86	684,971.40	461,910.61	0.5	1.5
5260.00	b28ytc2	Macquarie Group Ltd NPV	168.38	885,688.62	189.52	996,875.20	672,243.00	0.8	3.3
43870.00	b432qw4	Seven Group Holdings NPV	21.13	926,981.67	24.48	1,073,937.60	724,210.05	0.8	1.9
26880.00	6821120	Sonic Healthcare NPV	35.07	942,717.36	32.21	865,804.80	583,855.65	0.7	2.9
32790.00	6981239	Woolworths Group Ltd NPV	35.21	1,154,388.70	36.92	1,210,606.80	816,372.95	0.9	2.5
				7,475,764.86		8,328,684.10	5,616,449.90	6.5	3.7
CASH AND EQUIVALENTS- AUD									
67857.00	divacc	Dividend Accrual - Au	1.00	67,857.00	1.00	67,857.00	45,759.38	0.1	0.0
				67,857.00		67,857.00	45,759.38	0.1	0.0
Australian Dollar Total				7,543,621.86		8,396,541.10	5,662,209.28	6.5	3.7
British Pound Sterling(FX= 0.8260)									
COMMON STOCKS- GBP									
16620.00	b1xzs82	Anglo American USD	32.51	540,332.85	28.85	479,403.90	580,390.02	0.7	7.4

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
6090.00	0989529	AstraZeneca USD	87.59	533,396.13	108.80	662,592.00	802,166.58	0.9	2.0
105851.00	bvyvfw2	Auto Trader Group GBP	4.80	508,364.85	5.95	630,236.85	762,995.84	0.9	1.1
319750.00	3134865	Barclays PLC GBP	1.61	515,528.58	1.75	558,411.40	676,040.40	0.8	3.6
19280.00	0237400	Diageo Ord Gbp0.28 101/108	37.53	723,571.54	35.29	680,391.20	823,715.17	0.9	2.1
21330.00	b19nlv4	Experian Ord USD	19.82	422,822.36	28.05	598,306.50	724,339.38	0.8	1.3
69300.00	b4t3bw6	Glencore PLC USD	4.80	332,448.46	4.95	343,277.55	415,588.74	0.5	5.2
41160.00	bn7swp6	Gsk PLC Gbp0.3125	19.02	782,888.16	14.25	586,694.64	710,281.49	0.8	5.6
205210.00	0560399	Legal & General Gp Ord GBP	2.68	550,255.88	2.56	525,132.39	635,751.19	0.7	7.2
10840.00	3208986	Next GBP	58.53	634,448.87	68.42	741,672.80	897,905.70	1.0	2.8
11070.00	0718875	Rio Tinto GBP	41.82	462,932.48	57.12	632,318.40	765,515.86	0.9	10.1
41089.00	b1n7z09	Safestore Holdings GBP	7.93	326,002.99	10.13	416,231.57	503,910.48	0.6	2.5
62431.00	b8c3bl0	Sage Group GBP	6.67	416,597.58	7.49	467,358.47	565,807.23	0.7	2.2
47820.00	b5zn1n8	Segro PLC GBP	7.33	350,321.76	8.23	393,749.88	476,693.04	0.5	2.4
295860.00	blgz986	Tesco Ord Gbp0.0633333	2.08	615,538.82	2.55	754,443.00	913,365.93	1.1	4.3
				7,715,451.31		8,470,220.55	10,254,467.05	11.8	3.9

CASH AND EQUIVALENTS- GBP

31561.52	divacc	Dividend Accrual - GB	1.00	31,561.52	1.00	31,561.52	38,209.93	0.0	0.0
				31,561.52		31,561.52	38,209.93	0.0	0.0

British Pound Sterling Total				7,747,012.83		8,501,782.07	10,292,676.99	11.8	3.9
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Canadian Dollar(FX= 1.3615)

COMMON STOCKS- CAD

13860.00	bl56kn2	Alimentation Couche-Tard Inc	38.37	531,740.58	64.01	887,178.60	651,642.44	0.7	0.9
6400.00	2180632	Canadian National Railway Co	129.57	829,269.74	155.41	994,624.00	730,562.27	0.8	2.0
12160.00	2171573	Canadian Natural Resources Ltd	63.50	772,125.66	77.11	937,657.60	688,719.82	0.8	4.4
9350.00	bj2l575	CGI Inc Cl A	64.17	599,989.50	122.34	1,143,879.00	840,191.71	1.0	0.0
8540.00	2141941	Descartes Systems Group Inc	104.12	889,161.84	100.64	859,465.60	631,286.94	0.7	0.0
10300.00	2077303	National Bank Cand Montreal Qu	99.10	1,020,694.18	100.22	1,032,266.00	758,210.73	0.9	3.9
14181.00	2260824	Open Text Corp	55.39	785,494.31	46.97	666,081.57	489,244.24	0.6	2.1
6347.00	2754383	Royal Bank of Canada Montreal Que	85.18	540,655.60	138.54	879,313.38	645,865.35	0.7	3.8

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
13260.00	2566124	Sun Life Financial Inc	70.28	931,847.02	65.94	874,364.40	642,230.27	0.7	4.4
11090.00	2897222	Toronto Dominion Bank Ont	88.54	981,884.28	90.85	1,007,526.50	740,039.30	0.9	4.0
10280.00	b3qj0h8	Tourmaline Oil Corp	80.22	824,691.46	59.80	614,744.00	451,536.23	0.5	1.7
4969.00	2956662	Weston George Ltd	112.13	557,166.27	170.95	849,450.55	623,930.77	0.7	1.5
				9,264,720.44		10,746,551.20	7,893,460.06	9.1	2.4

CASH AND EQUIVALENTS- CAD

9547.20	divacc	Dividend Accrual - CA	1.00	9,547.20	1.00	9,547.20	7,012.52	0.0	0.0
				9,547.20		9,547.20	7,012.52	0.0	0.0

Canadian Dollar Total				9,274,267.64		10,756,098.40	7,900,472.58	9.1	2.4
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Danish Krone(FX= 7.0180)

COMMON STOCKS- DKK

260.00	4253048	AP Moller-Maersk Ser B DKK	18,757.78	4,877,022.52	16,410.00	4,266,600.00	607,950.98	0.7	15.2
4000.00	b1wt5g2	DSV DKK	1,130.77	4,523,097.83	1,281.00	5,124,000.00	730,122.54	0.8	0.2
10470.00	bhc8x90	Novo-Nordisk AS Dkk0.2 Ser B	421.21	4,410,077.48	996.20	10,430,214.00	1,486,208.89	1.7	0.8
8150.00	b44xtx8	Pandora AS DKK	663.37	5,406,464.49	667.40	5,439,310.00	775,051.30	0.9	2.4
				19,216,662.32		25,260,124.00	3,599,333.71	4.1	3.5

Danish Krone Total				19,216,662.32		25,260,124.00	3,599,333.71	4.1	3.5
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Euro(FX= 0.9430)

COMMON STOCKS- EUR

16820.00	b58c6h1	Aperam SA NPV	36.68	616,984.18	36.92	620,994.40	658,564.87	0.8	4.6
2099.00	b929f46	ASML Holding NV EUR	399.94	839,466.55	584.00	1,225,816.00	1,299,978.47	1.5	0.4
276750.00	5705946	Banco Santander EUR (Regd)	2.98	824,805.98	3.72	1,030,201.88	1,092,529.60	1.3	2.4
9120.00	5756029	Bayer Motoren Werk EUR	57.38	523,331.92	97.75	891,480.00	945,414.98	1.1	3.6
111400.00	5501906	BBVA (Bilb-Viz-Arg) EUR	4.76	529,994.47	7.37	821,352.20	871,044.41	1.0	1.3
19400.00	5681046	CA Immobilien Anla NPV	31.82	617,303.74	27.00	523,800.00	555,490.16	0.6	0.0
4050.00	4163437	Cap Gemini EUR	179.55	727,193.19	177.85	720,292.50	763,870.55	0.9	1.3

Quantity	Symbol	Security	Local Currency			Reporting Currency			Curr. Yield
			Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	
12920.00	4617859	Deutsche Post AG NPV (Regd)	58.41	754,605.81	40.12	518,350.40	549,710.85	0.6	2.9
36321.00	5842359	Deutsche Telekom NPV (Regd)	14.45	524,710.64	21.24	771,276.44	817,939.04	0.9	3.3
58410.00	4942904	E.On SE NPV	11.21	654,508.54	10.35	604,251.45	640,808.96	0.7	4.7
6440.00	b13x013	Eiffage EUR	86.63	557,904.09	104.00	669,760.00	710,280.81	0.8	3.0
87879.00	7144569	Enel SPA EUR	6.16	541,649.17	5.32	467,252.64	495,521.66	0.6	5.3
57570.00	7145056	ENI Spa NPV	13.38	770,221.66	13.37	769,480.62	816,034.58	0.9	6.3
23410.00	5289837	Erste Group Bank AG NPV	32.10	751,380.15	37.18	870,383.80	923,042.45	1.1	5.1
8570.00	7792559	Heineken NV EUR	86.99	745,526.27	96.50	827,005.00	877,039.21	1.0	1.3
62710.00	b288c92	Iberdrola SA EUR	7.50	470,317.68	10.87	681,344.15	722,565.81	0.8	3.0
127410.00	bd2z8s7	Italgas Spa NPV	5.52	702,870.22	5.39	686,102.85	727,612.41	0.8	4.3
11390.00	4497749	KBC Groep NV NPV	57.51	655,038.74	70.70	805,273.00	853,992.41	1.0	3.5
2210.00	4057808	L'Oreal EUR	249.82	552,111.28	375.10	828,971.00	879,124.15	1.0	1.0
1820.00	4061412	LVMH Moet Hennessy EUR	646.32	1,176,300.95	789.00	1,435,980.00	1,522,857.50	1.8	0.6
3920.00	4741844	Merck KGAA NPV	105.52	413,652.59	179.35	703,052.00	745,586.99	0.9	0.7
19640.00	bpbpj01	Michelin (Cgde) Eur (Post Subdivision)	33.33	654,605.29	29.74	583,995.40	619,327.41	0.7	0.0
15910.00	bng8pq9	NN Group NV EUR	32.57	518,185.99	38.30	609,353.00	646,219.16	0.7	6.5
10060.00	bd4tzk8	Oci NV Eur0.02	36.99	372,102.10	31.40	315,884.00	334,995.14	0.4	0.0
67610.00	byyn701	Poste Italiane Spa NPV	6.64	448,994.48	10.20	689,622.00	731,344.47	0.8	4.3
9730.00	bjds7l3	Prosus NV EUR	61.82	601,531.67	67.92	660,861.60	700,844.05	0.8	0.0
12280.00	4380429	Publicis Groupe SA EUR	38.20	469,038.16	75.24	923,947.20	979,846.46	1.1	3.2
30136.00	bywlc68	Relx PLC GBP	15.60	469,970.92	28.55	860,382.80	912,436.38	1.0	1.5
16650.00	5226038	Sampo PLC Ser A NPV	44.25	736,839.70	46.04	766,566.00	812,943.62	0.9	6.2
8319.00	5671735	Sanofi EUR	84.18	700,311.26	88.89	739,475.91	784,214.57	0.9	3.5
4910.00	4834108	Schneider Electric EUR	83.95	412,216.82	152.12	746,909.20	792,097.57	0.9	1.5
5720.00	4821100	Solvay SA NPV	108.42	620,177.92	108.25	619,190.00	656,651.30	0.8	2.5
45866.00	bmd8f98	Stellantis NV EUR	11.55	529,564.24	16.53	758,164.98	804,034.33	0.9	6.8
15420.00	5962343	STMicroelectronics EUR	42.60	656,891.77	45.40	700,068.00	742,422.46	0.9	0.5
35860.00	bnc0116	Technip Energies EUR	17.53	628,748.90	18.35	658,031.00	697,842.20	0.8	2.5
16430.00	b15c557	Total EUR	54.41	893,896.36	58.57	962,305.10	1,020,525.03	1.2	4.7
5870.00	b11y568	Wacker Chemie AG NPV	124.05	728,154.63	148.40	871,108.00	923,810.46	1.1	5.4
7526.00	5671519	Wolters Kluwer EUR	36.85	277,333.10	109.45	823,720.70	873,556.21	1.0	1.4
				23,668,441.12		28,762,005.21	30,502,120.70	35.1	2.8

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
CASH AND EQUIVALENTS- EUR									
(0.01)	cash	Cash Account - EUR	1.00	-0.01	1.00	-0.01	-0.01	0.0	0.0
7148.50	divacc	Dividend Accrual - Eu	1.00	7,148.50	1.00	7,148.50	7,580.99	0.0	0.0
				7,148.49		7,148.49	7,580.98	0.0	0.0
Euro Total				23,675,589.61		28,769,153.70	30,509,701.67	35.1	2.8
Israeli New Sheqel(FX= 3.6530)									
COMMON STOCKS- ILS									
4660.00	6219640	Delek Group ILS	597.72	2,785,379.31	343.70	1,601,642.00	438,445.66	0.5	0.0
				2,785,379.31		1,601,642.00	438,445.66	0.5	0.0
Israeli New Sheqel Total				2,785,379.31		1,601,642.00	438,445.66	0.5	0.0
Hong Kong Dollar(FX= 7.8495)									
COMMON STOCKS- HKD									
209370.00	6536112	BOC Hong Kong Holding NPV	23.68	4,958,071.59	26.55	5,558,773.50	708,169.12	0.8	4.3
46430.00	6859927	Sun Hung Kai Prop NPV	116.89	5,427,269.02	107.20	4,977,296.00	634,090.83	0.7	4.6
				10,385,340.61		10,536,069.50	1,342,259.95	1.5	4.4
Hong Kong Dollar Total				10,385,340.61		10,536,069.50	1,342,259.95	1.5	4.4
Japanese Yen(FX= 136.2150)									
COMMON STOCKS- JPY									
10650.00	6870490	Advantest Corp NPV	7,815	83,228,162	10,810	115,126,500	845,182.25	1.0	0.6
184940.00	6251448	Daiwa Securities Group NPV	615	113,811,968	651	120,395,940	883,866.98	1.0	5.4
18158.00	b3ff8w8	Hoshizaki Corp NPV	4,105	74,533,452	4,825	87,612,350	643,191.65	0.7	2.5
27800.00	6459219	Inaba Denkisangyo NPV	1,845	51,291,000	2,816	78,284,800	574,714.97	0.7	3.9
21400.00	6467803	Itochu Corp NPV	3,705	79,285,308	4,069	87,076,600	639,258.53	0.7	2.1
55460.00	6569464	Marubeni Corp NPV	1,586	87,943,513	1,740	96,500,400	708,441.80	0.8	2.0
157180.00	6268976	Mitsubishi UFJ Lea NPV	673	105,730,101	711	111,754,980	820,430.79	0.9	4.4
56980.00	6619507	NGK Insulators NPV	1,992	113,498,019	1,808	103,019,840	756,303.20	0.9	3.7

Quantity	Symbol	Security	Local Currency			Reporting Currency			Curr. Yield
			Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	
24060.00	b1cwjm5	Nomura Real Estate Inc NPV	3,536	85,083,942	3,035	73,022,100	536,079.73	0.6	2.6
37560.00	6661144	ORIX Corp NPV	2,294	86,154,499	2,442	91,702,740	673,220.57	0.8	3.6
66710.00	6635677	Renesas Electronic NPV	1,768	117,953,023	1,764	117,676,440	863,902.21	1.0	0.0
100070.00	6421553	Resona Holdings NPV	721	72,150,474	750	75,042,493	550,912.11	0.6	2.8
45340.00	6793821	Sekisui Chemical NPV	1,939	87,930,783	1,825	82,745,500	607,462.47	0.7	2.5
4460.00	6804585	Shin-Etsu Chemical NPV	19,314	86,138,801	19,150	85,409,000	627,016.11	0.7	2.3
10000.00	6804682	Shionogi & Co NPV	6,246	62,456,638	6,059	60,590,000	444,811.51	0.5	2.0
51360.00	6858946	Sumitomo Corp NPV	2,192	112,595,284	2,323	119,309,280	875,889.44	1.0	3.9
18690.00	6858849	Sumitomo Metal Mining NPV	4,364	81,554,388	5,060	94,571,400	694,280.37	0.8	3.5
15620.00	6431897	Sumitomo Mitsui Tr NPV	4,631	72,342,748	5,045	78,802,900	578,518.52	0.7	4.0
21880.00	bsm8sq9	Technopro Holdings In NPV	4,012	87,776,975	3,460	75,704,800	555,774.33	0.6	1.8
33930.00	6985264	Yamaha Motor Co NPV	2,893	98,172,485	3,485	118,246,050	868,083.91	1.0	3.3
28010.00	b292rc1	ZOZO, Inc.	2,723	76,261,478	3,025	84,730,250	622,033.18	0.7	1.0
				1,835,893,042		1,957,324,363	14,369,374.61	16.5	2.8

CASH AND EQUIVALENTS- JPY

547000.00	cash	Cash Account - JPY	1	547,000	1	547,000	4,015.71	0.0	0.0
3358275.00	divacc	Dividend Accrual - Jp	1	3,358,275	1	3,358,275	24,654.22	0.0	0.0
				3,905,275		3,905,275	28,669.93	0.0	0.0

Japanese Yen Total				1,839,798,317		1,961,229,638	14,398,044.55	16.6	2.8
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Norwegian Krone(FX= 10.3466)

COMMON STOCKS- NOK

22376.00	b1l9sg3	Aker BP ASA NOK	212.81	4,761,793.16	280.30	6,271,992.80	606,191.71	0.7	0.7
22530.00	7133608	Equinor ASA NOK	357.68	8,058,566.00	320.15	7,212,979.50	697,138.61	0.8	0.2
16940.00	7751259	Yara International NOK	444.39	7,527,966.16	494.10	8,370,054.00	808,970.53	0.9	6.1
				20,348,325.32		21,855,026.30	2,112,300.84	2.4	2.6

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
CASH AND EQUIVALENTS- NOK									
(0.01)	cash	Cash Account - NOK	1.00	-0.01	1.00	-0.01	0.00	0.0	0.0
				-0.01		-0.01	0.00	0.0	0.0
Norwegian Krone Total				20,348,325.31		21,855,026.29	2,112,300.84	2.4	2.6
Singapore Dollar(FX= 1.3462)									
COMMON STOCKS- SGD									
67120.00	b0f9v20	Oversea-Chinese Bank NPV	12.97	870,820.30	12.67	850,410.40	631,735.24	0.7	4.4
27620.00	6916781	United Offshore Bank NPV	30.85	852,160.21	29.92	826,390.40	613,891.77	0.7	4.2
				1,722,980.51		1,676,800.80	1,245,627.01	1.4	4.3
Singapore Dollar Total				1,722,980.51		1,676,800.80	1,245,627.01	1.4	4.3
Swedish Krona(FX= 10.4286)									
COMMON STOCKS- SEK									
22970.00	bypc1t4	Assa Abloy Ser B NPV	285.03	6,547,148.65	255.10	5,859,647.00	561,882.42	0.6	1.4
6190.00	bjxsch4	Evolution Gaming NPV	1,090.66	6,751,195.95	1,266.60	7,840,254.00	751,803.12	0.9	0.1
75920.00	4813345	Skand Enskilda Bkn Ser A NPV	120.10	9,117,788.17	131.05	9,949,316.00	954,041.39	1.1	4.6
				22,416,132.77		23,649,217.00	2,267,726.92	2.6	2.3
Swedish Krona Total				22,416,132.77		23,649,217.00	2,267,726.92	2.6	2.3
Swiss Franc(FX= 0.9373)									
COMMON STOCKS- CHF									
2550.00	b142s60	Kuehne&Nagel Intl Chf1 (Regd)	245.39	625,741.04	241.00	614,550.00	655,694.85	0.8	2.5
15270.00	7123870	Nestle SA CHF (Regd)	109.64	1,674,137.78	106.08	1,619,841.60	1,728,291.92	2.0	2.5
10679.00	7103065	Novartis AG CHF (Regd)	82.83	884,492.12	79.28	846,631.12	903,314.08	1.0	3.6

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
3660.00	7110388	Roche Holdings AG Genusscheine NPV	329.02	1,204,229.48	271.80	994,788.00	1,061,390.24	1.2	3.2
52849.00	brjl176	UBS Group AG CHF (Regd)	11.73	619,895.68	20.45	1,080,762.05	1,153,120.35	1.3	2.3
1870.00	5983816	Zurich Insurance CHF	433.97	811,527.69	446.40	834,768.00	890,656.71	1.0	4.3
				5,820,023.79		5,991,340.77	6,392,468.15	7.4	3.0
CASH AND EQUIVALENTS- CHF									
0.01	cash	Cash Account - CHF	1.00	0.01	1.00	0.01	0.01	0.0	0.0
				0.01		0.01	0.01	0.0	0.0
Swiss Franc Total				5,820,023.80		5,991,340.78	6,392,468.16	7.4	3.0
Total Portfolio				1,971,393,127.78			86,909,862.64	100.0	3.0

Purchases

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Canadian Dollar								
2/15/2023	2/17/2023	7200.00	2141941	Descartes Systems Group Inc	1.34180	104.45	752,020.78	560,456.69
2/16/2023	2/21/2023	1340.00	2141941	Descartes Systems Group Inc	1.34520	102.34	137,141.06	101,948.45
Canadian Dollar Total							889,161.84	662,405.14
Danish Krone								
2/16/2023	2/20/2023	5600.00	b44xtx8	Pandora AS DKK	6.97945	663.88	3,717,731.30	532,668.23
2/17/2023	2/21/2023	2550.00	b44xtx8	Pandora AS DKK	6.98240	662.25	1,688,733.19	241,855.69
Danish Krone Total							5,406,464.49	774,523.93
Euro								
2/1/2023	2/3/2023	5720.00	4821100	Solvay SA NPV	0.91562	108.42	620,177.92	677,327.42
Euro Total							620,177.92	677,327.42
Japanese Yen								
2/1/2023	2/3/2023	3100.00	6804585	Shin-Etsu Chemical NPV	129.25500	19,292.43	59,806,526.00	462,701.84
2/2/2023	2/6/2023	1360.00	6804585	Shin-Etsu Chemical NPV	128.39500	19,361.97	26,332,275.00	205,088.01
2/16/2023	2/20/2023	66710.00	6635677	Renesas Electronic NPV	134.20500	1,768.15	117,953,023.00	878,901.85
Japanese Yen Total							204,091,824.00	1,546,691.70
Singapore Dollar								
2/1/2023	2/3/2023	47000.00	b0f9v20	Oversea-Chinese Bank NPV	1.31220	12.95	608,571.77	463,779.74
2/2/2023	2/6/2023	20120.00	b0f9v20	Oversea-Chinese Bank NPV	1.30835	13.03	262,248.53	200,442.18
Singapore Dollar Total							870,820.30	664,221.92

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
British Pound Sterling								
2/1/2023	2/3/2023	770.00	3208986	Next GBP	0.81133	66.50	51,205.52	63,113.37
2/16/2023	2/20/2023	41900.00	0677608	Pearson Ord GBP	0.83253	9.16	383,716.09	460,900.85
2/17/2023	2/21/2023	13010.00	0677608	Pearson Ord GBP	0.83344	9.16	119,236.63	143,065.99
British Pound Sterling Total							554,158.24	667,080.21

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Canadian Dollar								
2/1/2023	2/3/2023	5700.00	bz03b55	Spin Master Corp	1.33235	34.91	198,966.73	149,335.18
2/1/2023	2/3/2023	5600.00	bz03b55	Spin Master Corp	1.33235	34.91	195,476.08	146,715.26
2/2/2023	2/6/2023	160.00	bz03b55	Spin Master Corp	1.33020	35.04	5,605.64	4,214.13
2/15/2023	2/17/2023	14450.00	b188th2	BCE Inc	1.34180	60.99	881,321.15	656,820.06
2/15/2023	2/17/2023	1670.00	b188th2	BCE Inc	1.34180	60.99	101,855.11	75,909.31
Canadian Dollar Total							1,383,224.71	1,032,993.94
Euro								
2/1/2023	2/3/2023	2800.00	5289837	Erste Group Bank AG NPV	0.91563	34.67	97,065.33	106,009.92
2/1/2023	2/3/2023	720.00	b11y568	Wacker Chemie AG NPV	0.91562	139.93	100,750.17	110,034.32
Euro Total							197,815.50	216,044.23
Japanese Yen								
2/1/2023	2/3/2023	8600.00	b62g7k6	Sompo Holdings Inc NPV	129.25500	5,611.38	48,257,901.00	373,354.23
2/2/2023	2/6/2023	460.00	b62g7k6	Sompo Holdings Inc NPV	128.39500	5,509.38	2,534,312.97	19,738.41
2/2/2023	2/6/2023	8872.00	b62g7k6	Sompo Holdings Inc NPV	128.39500	5,509.38	48,879,184.03	380,693.83
2/16/2023	2/20/2023	6581.00	bqrrz00	Recruit Holdings Co L NPV	134.20500	3,998.78	26,315,998.00	196,088.06
2/16/2023	2/20/2023	8700.00	bqrrz00	Recruit Holdings Co L NPV	134.20500	3,998.78	34,789,422.00	259,225.98
2/16/2023	2/20/2023	4680.00	bqrrz00	Recruit Holdings Co L NPV	134.20500	3,998.78	18,714,309.00	139,445.69
Japanese Yen Total							179,491,127.00	1,368,546.19
Norwegian Krone								
2/1/2023	2/3/2023	13000.00	b4ph0c5	Gjensidige Forsikr NOK	9.98325	179.23	2,329,970.48	233,387.97
2/1/2023	2/3/2023	18640.00	b4ph0c5	Gjensidige Forsikr NOK	9.98325	179.23	3,340,819.21	334,642.45
2/1/2023	2/3/2023	4200.00	b4ph0c5	Gjensidige Forsikr NOK	9.98325	179.23	752,759.69	75,402.27
2/1/2023	2/3/2023	3430.00	b4ph0c5	Gjensidige Forsikr NOK	9.98325	179.23	614,753.75	61,578.52
Norwegian Krone Total							7,038,303.13	705,011.21

Ex-Date	Pay-Date	Symbol	Security	Amount
COMMON STOCKS- AUD				
2/22/2023	3/30/2023	6215035	Commonwealth Bank Of Aust NPV	17,230.63
2/24/2023	2/24/2023	b03fyz4	Goodman Group NPV (Stapled Units)	23.31
2/27/2023	3/29/2023	6086253	Fortescue Metals G NPV	28,663.62
				45,917.57
COMMON STOCKS- GBP				
2/23/2023	3/27/2023	0989529	AstraZeneca USD	11,921.22
2/23/2023	3/31/2023	3134865	Barclays PLC GBP	19,223.37
2/23/2023	4/13/2023	bn7swp6	Gsk PLC Gbp0.3125	6,804.98
				37,949.57
COMMON STOCKS- CAD				
2/28/2023	3/31/2023	2566124	Sun Life Financial Inc	7,012.52
				7,012.52
COMMON STOCKS- EUR				
2/6/2023	2/15/2023	b929f46	ASML Holding NV EUR	2,623.09
2/16/2023	2/16/2023	b929f46	ASML Holding NV EUR	460.37
2/28/2023	3/23/2023	b58c6h1	Aperam SA NPV	7,580.99
				10,664.45
COMMON STOCKS- NOK				
2/15/2023	2/23/2023	b1l95g3	Aker BP ASA NOK	9,144.98
				9,144.98
CASH AND EQUIVALENTS				
2/2/2023	2/2/2023	cash	Cash Account - USD	1,784.16
				1,784.16
NET INCOME				112,473.25