



ATIVO
CAPITAL

Monthly Report

Account

California State Teacher's Retirement System
LEIA CalSTRS - TCL2

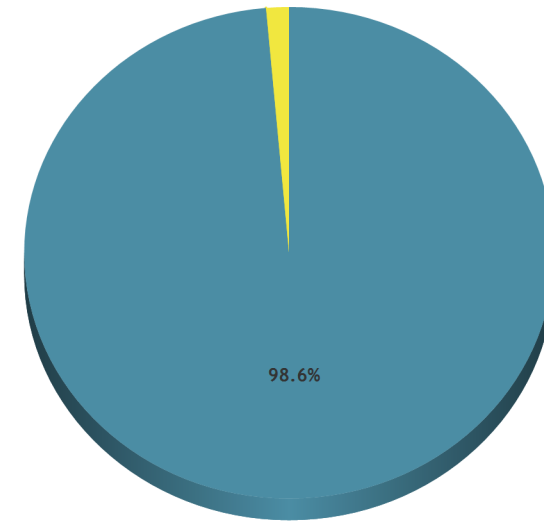
3/31/2024



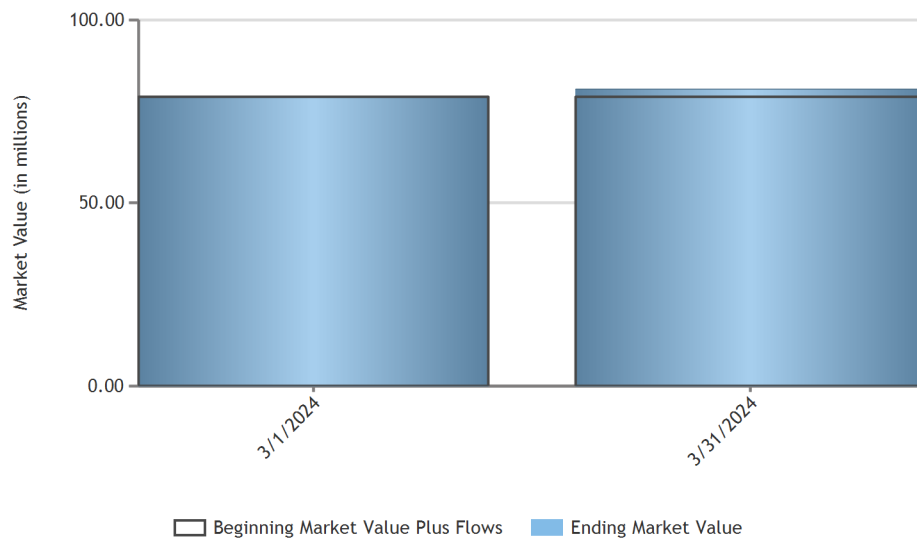
Activity Summary

	Month to Date	Year to Date
Beginning Value	78,414,276.30	77,674,654.81
Net Contributions/Withdrawals	-0.03	-102,787.30
Realized Gains	-11,021.21	-687,826.10
Unrealized Gains	2,126,200.24	3,641,512.62
Income Received	556,925.86	560,827.14
Ending Value	81,086,381.16	81,086,381.16

Portfolio Allocation as of 3/31/2024

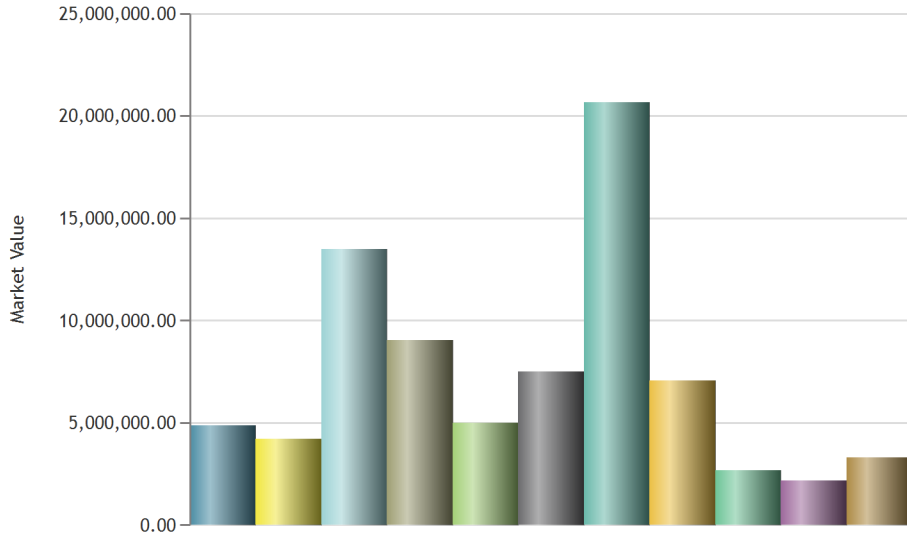


Change in Portfolio



Asset Class	Market Value	% Assets	Curr. Yield
Equities	79,963,427.61	98.6	3.2
Cash and Equivalents	1,122,953.55	1.4	1.9
Total	81,086,381.16	100.0	3.2

Portfolio Allocation as of 3/31/2024

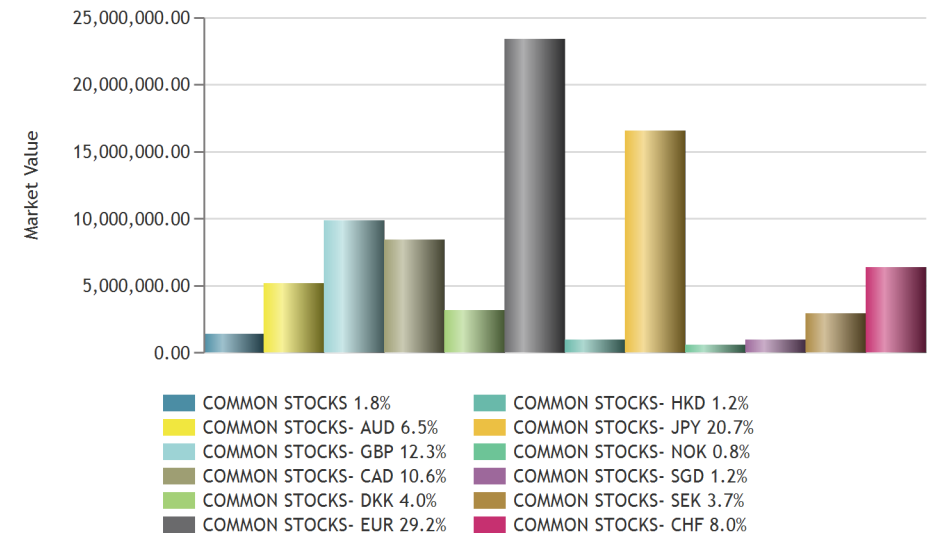


Industry Sector	Market Value	% Equity	% Assets
ENERGY	4,874,768.52	6.1	6.0
MATERIALS	4,208,865.10	5.3	5.2
INDUSTRIALS	13,478,985.72	16.9	16.6
CONSUMER DISCRETIONARY	9,027,782.16	11.3	11.1
CONSUMER STAPLES	5,001,534.28	6.3	6.2
HEALTHCARE	7,504,060.32	9.4	9.3
FINANCIALS	20,660,534.25	25.8	25.5
INFORMATION TECHNOLOGY	7,072,596.40	8.8	8.7
COMMUNICATION SERVICES	2,672,230.61	3.3	3.3
UTILITIES	2,171,329.05	2.7	2.7
REAL ESTATE	3,290,741.22	4.1	4.1
Equity Total	79,963,427.61	100.0	98.6

Top 10 Holdings

Symbol	Security	Market Value	% Assets
bp6kmj1	Novo Nordisk As Ser'b'dkk0.1	2,120,785.64	2.6
b929f46	ASML Holding NV EUR	1,887,645.23	2.3
7123870	Nestle SA CHF (Regd)	1,272,485.29	1.6
4061412	LVMH Moet Hennessy EUR	1,143,502.83	1.4
7103065	Novartis AG CHF (Regd)	1,060,138.48	1.3
0989529	AstraZeneca USD	1,011,673.69	1.2
7110388	Roche Holdings AG Genusscheine NPV	969,090.71	1.2
0540528	HSBC Holdings PLC USD (UK Reg)	915,978.22	1.1
6597302	Mitsui & Co NPV	863,922.83	1.1
4834108	Schneider Electric EUR	862,667.75	1.1
Top 10 Holdings Total		12,107,890.66	14.9

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										
3880.00	chkp		Check Point Software Tech Ltd	123.95	480,936.13	164.01	636,358.80	636,358.80	0.8	0.0
2330.00	iclr		Icon PLC	230.18	536,324.99	335.95	782,763.50	782,763.50	1.0	0.0
					1,017,261.12		1,419,122.30	1,419,122.30	1.8	0.0
CASH AND EQUIVALENTS										
	cash		Cash Account - USD		666,929.66		666,929.66	666,929.66	0.8	3.2
	divacc		Dividend Accrual - US		35,949.60		35,949.60	35,949.60	0.0	0.0
					702,879.26		702,879.26	702,879.26	0.9	3.0
US Dollar Total					1,720,140.38		2,122,001.56	2,122,001.56	2.6	1.0
Australian Dollar(FX= 1.5328)										
COMMON STOCKS- AUD										
31720.00	6065586		Aust & NZ Bank Group NPV	28.84	914,788.72	29.40	932,568.00	608,407.35	0.8	5.3
18569.00	6144690		BHP Group Ltd NPV	35.13	652,276.30	44.27	822,049.63	536,305.17	0.7	5.3
38550.00	6533232		Bluescope Steel NPV	21.41	825,256.69	23.85	919,417.50	599,827.96	0.7	2.5
9430.00	6215035		Commonwealth Bank Of Aust NPV	103.16	972,791.08	120.34	1,134,806.20	740,347.55	0.9	3.8
34842.00	6086253		Fortescue Metals G NPV	16.58	577,674.92	25.70	895,439.40	584,184.65	0.7	8.1
26990.00	b03fyz4		Goodman Group NPV (Stapled Units)	20.67	557,839.95	33.81	912,531.90	595,335.80	0.7	0.9
4160.00	b28ytc2		Macquarie Group Ltd NPV	168.38	700,468.57	199.70	830,752.00	541,982.59	0.7	3.1
160160.00	b236815		Pilbara Minerals L NPV	4.86	777,626.68	3.83	613,412.80	400,190.50	0.5	3.7
178740.00	6850856		Stockland NPV (Stapled)	4.19	749,566.68	4.85	866,889.00	565,558.37	0.7	4.6
					6,728,289.60		7,927,866.43	5,172,139.93	6.4	4.1
CASH AND EQUIVALENTS- AUD										
40629.72	cash		Cash Account - AUD	1.00	40,629.72	1.00	40,629.72	26,506.83	0.0	0.0
					40,629.72		40,629.72	26,506.83	0.0	0.0
Australian Dollar Total					6,768,919.32		7,968,496.15	5,198,646.76	6.4	4.1

			Local Currency				Reporting Currency		
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
British Pound Sterling(FX= 0.7916)									
COMMON STOCKS- GBP									
21840.00	b1yw440	3I Group Ord Gbp	18.74	409,345.67	28.09	613,485.60	774,985.63	1.0	1.2
7500.00	0989529	AstraZeneca USD	93.81	703,538.50	106.78	800,850.00	1,011,673.69	1.2	2.1
58721.00	bvyvfw2	Auto Trader Group GBP	5.06	297,077.98	7.00	411,164.44	519,403.45	0.6	1.0
49880.00	0263494	BAE Systems Ord GBP	10.08	502,637.54	13.50	673,130.60	850,332.17	1.0	2.2
288750.00	3134865	Barclays PLC GBP	1.59	460,116.12	1.83	528,990.00	668,246.57	0.8	4.4
124890.00	0798059	BP USD	4.83	603,141.35	4.96	619,079.73	782,052.41	1.0	4.5
15080.00	0237400	Diageo Ord Gbp0.28 101/108	37.53	565,947.03	29.26	441,165.40	557,302.15	0.7	3.5
16730.00	b19nlv4	Experian Ord USD	20.93	350,153.04	34.54	577,854.20	729,974.27	0.9	1.3
117140.00	0540528	HSBC Holdings PLC USD (UK Reg)	6.26	733,482.66	6.19	725,096.60	915,978.22	1.1	9.9
160610.00	0560399	Legal & General Gp Ord GBP	2.68	430,664.18	2.54	408,591.84	516,153.61	0.6	8.0
206330.00	bm8pjy7	Natwest Group PLC Gbp1.0769	2.48	512,003.98	2.66	547,806.15	692,016.07	0.9	6.4
5570.00	3208986	Next GBP	58.53	326,003.71	92.32	514,222.40	649,591.40	0.8	2.2
8670.00	0718875	Rio Tinto GBP	41.82	362,567.71	50.17	434,973.90	549,480.74	0.7	6.8
12570.00	b10rzp7	Unilever PLC GBP	44.60	560,627.44	39.76	499,720.35	631,271.69	0.8	3.7
				6,817,306.91		7,796,131.21	9,848,462.07	12.1	4.1
CASH AND EQUIVALENTS- GBP									
7108.99	cash	Cash Account - GBP	1.00	7,108.99	1.00	7,108.99	8,980.43	0.0	0.0
56698.56	divacc	Dividend Accrual - GB	1.00	56,698.56	1.00	56,698.56	71,624.45	0.1	0.0
				63,807.55		63,807.55	80,604.88	0.1	0.0
British Pound Sterling Total				6,881,114.46		7,859,938.76	9,929,066.95	12.2	4.0
Canadian Dollar(FX= 1.3533)									
COMMON STOCKS- CAD									
10860.00	bl56kn2	Alimentation Couche-Tard Inc	39.75	431,729.61	77.31	839,586.60	620,422.39	0.8	0.9
12400.00	2170525	Canadian Imperial Bank Comm Toronto O	65.81	816,041.67	68.67	851,508.00	629,231.85	0.8	5.2
5000.00	2180632	Canadian National Railway Co	129.57	647,866.98	178.37	891,850.00	659,043.04	0.8	1.9
5450.00	bj2l575	CGI Inc Cl A	64.17	349,726.50	149.44	814,448.00	601,845.93	0.7	0.0
200.00	b15c4l6	Constellation Software Inc	3,835.86	767,171.51	3,700.00	740,000.00	546,831.70	0.7	0.1

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
5610.00	2141941	Descartes Systems Group Inc	103.94	583,131.16	123.90	695,079.00	513,636.80	0.6	0.0
23070.00	2492519	Manulife Financial Corp	32.48	749,339.53	33.83	780,458.10	576,728.69	0.7	4.7
8100.00	2077303	National Bank Cand Montreal Qu	99.10	802,681.83	114.06	923,886.00	682,716.42	0.8	3.7
11081.00	2260824	Open Text Corp	55.39	613,783.40	52.56	582,417.36	430,384.16	0.5	1.9
18050.00	blfhpv8	Parkland Corp	46.15	832,979.93	43.14	778,677.00	575,412.53	0.7	3.2
7977.00	2754383	Royal Bank of Canada Montreal Que	104.76	835,677.32	136.62	1,089,817.74	805,333.63	1.0	4.0
10360.00	2566124	Sun Life Financial Inc	70.28	728,049.41	73.91	765,707.60	565,828.63	0.7	4.2
11910.00	2897222	Toronto Dominion Bank Ont	86.85	1,034,442.85	81.75	973,642.50	719,484.57	0.9	4.8
3869.00	2956662	Weston George Ltd	116.62	451,195.18	183.01	708,065.69	523,233.47	0.6	1.6
				9,643,816.90		11,435,143.59	8,450,133.82	10.4	2.7

CASH AND EQUIVALENTS- CAD

12305.80	cash	Cash Account - CAD	1.00	12,305.80	1.00	12,305.80	9,093.52	0.0	0.0
30722.60	divacc	Dividend Accrual - CA	1.00	30,722.60	1.00	30,722.60	22,702.83	0.0	0.0
				43,028.40		43,028.40	31,796.34	0.0	0.0

Canadian Dollar Total				9,686,845.30		11,478,171.99	8,481,930.16	10.5	2.7
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Danish Krone(FX= 6.9065)

COMMON STOCKS- DKK

3100.00	b1wt5g2	DSV DKK	1,130.77	3,505,400.82	1,122.00	3,478,200.00	503,612.54	0.6	0.2
16620.00	bp6kmj1	Novo Nordisk As Ser'b'dkk0.1	314.21	5,222,127.81	881.30	14,647,206.00	2,120,785.64	2.6	1.1
3530.00	b44xtx8	Pandora AS DKK	662.70	2,339,336.17	1,114.50	3,934,185.00	569,635.13	0.7	1.6
				11,066,864.80		22,059,591.00	3,194,033.30	3.9	1.0

Danish Krone Total				11,066,864.80		22,059,591.00	3,194,033.30	3.9	1.0
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Euro(FX= 0.9259)

COMMON STOCKS- EUR

2350.00	5231485	Allianz SE NPV (Regd) (Vinkuliert)	218.94	514,512.63	277.80	652,830.00	705,056.34	0.9	5.0
1959.00	b929f46	ASML Holding NV EUR	494.38	968,496.07	892.20	1,747,819.80	1,887,645.23	2.3	0.7
5920.00	5756029	Bayer Motoren Werk EUR	56.82	336,381.93	106.96	633,203.20	683,859.40	0.8	5.6

Quantity	Symbol	Security	Local Currency			Reporting Currency			Curr. Yield
			Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	
64320.00	5501906	BBVA (Bilb-Viz-Arg) EUR	4.90	315,393.45	11.04	710,092.80	766,900.16	0.9	4.0
2600.00	4163437	Cap Gemini EUR	179.55	466,840.07	213.30	554,580.00	598,946.35	0.7	1.6
10120.00	4617859	Deutsche Post AG NPV (Regd)	58.41	591,068.95	39.92	403,939.80	436,254.95	0.5	2.9
28421.00	5842359	Deutsche Telekom NPV (Regd)	14.29	406,244.01	22.50	639,472.50	690,630.24	0.9	3.1
100260.00	4103596	EDP-Energias Portugal EUR (Regd)	4.97	498,129.70	3.61	361,938.60	390,893.66	0.5	5.3
5040.00	b13x013	Eiffage EUR	86.68	436,886.87	105.15	529,956.00	572,352.43	0.7	3.9
45070.00	7145056	ENI Spa NPV	13.38	602,985.76	14.65	660,185.36	713,000.13	0.9	6.5
13550.00	5289837	Erste Group Bank AG NPV	32.10	434,908.20	41.30	559,615.00	604,384.15	0.7	4.6
6670.00	7792559	Heineken NV EUR	86.99	580,240.40	89.34	595,897.80	643,569.57	0.8	1.9
49110.00	b288c92	Iberdrola SA EUR	7.88	387,129.05	11.50	564,519.45	609,680.96	0.8	1.5
20070.00	5889505	Infineon Technology Ord NPV (Regd)	34.54	693,300.37	31.52	632,506.05	683,106.48	0.8	0.9
40310.00	bz57390	ING Groep NV EUR	11.72	472,341.55	15.25	614,566.26	663,731.51	0.8	7.3
99710.00	bd2z8s7	Italgas Spa NPV	5.52	550,750.89	5.40	538,434.00	581,508.67	0.7	6.5
8890.00	4497749	KBC Groep NV NPV	57.51	511,263.78	69.42	617,143.80	666,515.25	0.8	4.2
1590.00	4057808	L'Oreal EUR	272.27	432,913.14	438.65	697,453.50	753,249.72	0.9	1.5
1270.00	4061412	LVMH Moet Hennessy EUR	660.62	838,982.72	833.70	1,058,799.00	1,143,502.83	1.4	1.6
7370.00	5529027	Mercedes-Benz Group AG	74.28	547,471.57	73.81	543,979.70	587,498.03	0.7	7.2
15340.00	bpbpj01	Michelin (Cgde) Eur (Post Subdivision)	33.33	511,285.39	35.52	544,876.80	588,466.90	0.7	3.8
47270.00	byyn701	Poste Italiane Spa NPV	6.69	316,316.25	11.61	548,568.35	592,453.77	0.7	6.9
6090.00	4380429	Publicis Groupe SA EUR	38.30	233,259.62	101.05	615,394.50	664,626.01	0.8	3.4
17896.00	bywlc68	Relx PLC GBP	15.60	279,088.12	40.15	718,524.40	776,006.29	1.0	1.5
6519.00	5671735	Sanofi EUR	86.00	560,662.59	90.96	592,968.24	640,405.65	0.8	4.1
3810.00	4834108	Schneider Electric EUR	88.25	336,239.31	209.65	798,766.50	862,667.75	1.1	1.7
4120.00	5727973	Siemens AG NPV (Regd)	159.68	657,897.88	176.96	729,075.20	787,401.15	1.0	2.1
29986.00	bmd8f98	Stellantis NV EUR	11.55	346,339.23	26.33	789,381.45	852,531.90	1.1	0.0
12020.00	5962343	STMicroelectronics EUR	42.73	513,624.38	39.94	480,018.70	518,420.15	0.6	0.6
24300.00	bnc0116	Technip Energies EUR	17.66	429,072.11	23.41	568,863.00	614,371.99	0.8	2.4
11480.00	b15c557	Total EUR	54.69	627,789.10	63.47	728,635.60	786,926.39	1.0	4.7
5000.00	b1xh026	Vinci EUR	108.34	541,675.69	118.76	593,800.00	641,303.95	0.8	3.8
4326.00	5671519	Wolters Kluwer EUR	36.85	159,413.10	145.20	628,135.20	678,385.96	0.8	1.4
				16,098,903.86		21,653,940.56	23,386,253.93	28.8	3.1

Quantity	Symbol	Security	Unit Cost	Local Currency	Price	Market Value	Reporting Currency		Curr. Yield
				Total Cost			Market Value	% Assets	
CASH AND EQUIVALENTS- EUR									
35536.22	divacc	Dividend Accrual - Eu	1.00	35,536.22	1.00	35,536.22	38,379.11	0.0	0.0
				35,536.22		35,536.22	38,379.11	0.0	0.0
Euro Total				16,134,440.08		21,689,476.78	23,424,633.05	28.9	3.1
Hong Kong Dollar(FX= 7.8264)									
COMMON STOCKS- HKD									
36330.00	6859927	Sun Hung Kai Prop NPV	117.01	4,250,933.08	75.45	2,741,098.50	350,235.23	0.4	6.2
296900.00	b67c2g0	Swire Properties L NPV	19.50	5,788,100.32	16.44	4,881,036.00	623,659.00	0.8	6.4
				10,039,033.40		7,622,134.50	973,894.23	1.2	6.3
Hong Kong Dollar Total				10,039,033.40		7,622,134.50	973,894.23	1.2	6.3
Japanese Yen(FX= 151.3450)									
COMMON STOCKS- JPY									
12980.00	6132101	Bridgestone Corp NPV	5,513	71,563,185	6,656	86,394,880	570,847.27	0.7	3.2
20310.00	6251363	Daiwa House Industries NPV	3,800	77,182,658	4,528	91,963,680	607,642.67	0.7	2.5
98150.00	6251448	Daiwa Securities Group NPV	615	60,401,453	1,151	112,970,650	746,444.55	0.9	3.2
134590.00	b627lw9	Eneos Holdings Inc NPV	691	93,051,861	731	98,425,667	650,339.73	0.8	3.0
52500.00	6435145	Honda Motor Co NPV	1,439	75,571,695	1,891	99,277,500	655,968.15	0.8	5.9
48670.00	b10rb15	Inpex Corporation NPV	1,826	88,883,358	2,341	113,912,135	752,665.33	0.9	3.2
16700.00	6467803	Itochu Corp NPV	3,744	62,523,374	6,466	107,982,200	713,483.76	0.9	1.3
43360.00	6569464	Marubeni Corp NPV	1,586	68,756,414	2,629	113,993,440	753,202.55	0.9	1.3
36570.00	6596785	Mitsubishi Corp NPV	1,883	68,847,975	3,487	127,519,590	842,575.51	1.0	2.0
115190.00	6268976	Mitsubishi UFJ Lea NPV	670	77,175,525	1,070	123,253,300	814,386.34	1.0	2.9
18400.00	6597302	Mitsui & Co NPV	4,060	74,708,977	7,106	130,750,400	863,922.83	1.1	1.1
8540.00	6641801	Nitto Denko Corp NPV	10,768	91,957,622	13,780	117,681,200	777,569.13	1.0	1.9
18860.00	b1cwjm5	Nomura Real Estate Inc NPV	3,536	66,695,060	4,400	82,984,000	548,310.15	0.7	1.8
32050.00	6660107	Ono Pharmaceutical NPV	2,659	85,215,843	2,455	78,666,725	519,784.10	0.6	3.3
29360.00	6661144	ORIX Corp NPV	2,294	67,345,476	3,299	96,858,640	639,985.73	0.8	2.7
47700.00	6793821	Sekisui Chemical NPV	2,097	100,027,899	2,230	106,371,000	702,837.89	0.9	2.1

Quantity	Symbol	Security	Local Currency			Reporting Currency			Curr. Yield
			Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	
17500.00	6804585	Shin-Etsu Chemical NPV	3,864	67,618,070	6,584	115,220,000	761,306.95	0.9	6.8
7800.00	6804682	Shionogi & Co NPV	6,246	48,716,178	7,750	60,450,000	399,418.55	0.5	1.5
61870.00	b5m0k5	SoftBank Corp NPV	1,818	112,498,867	1,951	120,708,370	797,570.91	1.0	4.4
29230.00	6356406	Subaru Corp	2,620	76,574,944	3,448	100,785,040	665,929.10	0.8	2.2
33190.00	6858946	Sumitomo Corp NPV	2,192	72,761,633	3,652	121,209,880	800,884.60	1.0	2.5
25400.00	6895448	Tokyo Gas Co NPV	2,838	72,081,551	3,511	89,179,400	589,245.76	0.7	2.0
79590.00	6985264	Yamaha Motor Co NPV	964	76,761,451	1,424	113,296,365	748,596.68	0.9	3.5
28390.00	6986427	Yokogawa Electric NPV	2,987	84,814,185	3,494	99,194,660	655,420.79	0.8	1.1
				1,841,735,253		2,509,048,722	16,578,339.04	20.4	2.8
CASH AND EQUIVALENTS- JPY									
30543387.00	divacc	Dividend Accrual - Jp	1	30,543,387	1	30,543,387	201,812.99	0.2	0.0
				30,543,387		30,543,387	201,812.99	0.2	0.0
Japanese Yen Total				1,872,278,640		2,539,592,109	16,780,152.03	20.7	2.7
Norwegian Krone(FX= 10.8486)									
COMMON STOCKS- NOK									
30360.00	bng7113	DNB Bank ASA Nok12.50	213.47	6,481,001.26	215.10	6,530,436.00	601,961.17	0.7	7.4
				6,481,001.26		6,530,436.00	601,961.17	0.7	7.4
Norwegian Krone Total				6,481,001.26		6,530,436.00	601,961.17	0.7	7.4
Singapore Dollar(FX= 1.3496)									
COMMON STOCKS- SGD									
52520.00	b0f9v20	Oversea-Chinese Bank NPV	12.98	681,774.60	13.49	708,494.80	524,966.51	0.6	6.1
21620.00	6916781	United Offshore Bank NPV	30.85	667,042.13	29.31	633,682.20	469,533.34	0.6	5.8
				1,348,816.74		1,342,177.00	994,499.85	1.2	5.9
Singapore Dollar Total				1,348,816.74		1,342,177.00	994,499.85	1.2	5.9

Quantity		Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
					Total Cost	Price		Market Value	% Assets	
Swedish Krona(FX= 10.6926)										
COMMON STOCKS- SEK										
17970.00	bypc1t4	Assa Abloy Ser B NPV		285.03	5,121,996.57	307.10	5,518,587.00	516,112.73	0.6	1.8
4890.00	bjxsch4	Evolution Gaming NPV		1,090.66	5,333,335.73	1,330.60	6,506,634.00	608,517.48	0.8	0.2
47350.00	byzf9j9	Nordea Bank Abp NPV		126.32	5,981,457.93	119.20	5,644,120.00	527,852.91	0.7	0.8
47270.00	4813345	Skand Enskilda Bkn Ser A NPV		120.10	5,677,000.09	144.95	6,851,786.50	640,797.05	0.8	5.9
24340.00	b1qh830	Volvo Ab Ser B NPV		290.71	7,075,834.53	290.10	7,061,034.00	660,366.42	0.8	6.2
					29,189,624.86		31,582,161.50	2,953,646.59	3.6	3.1
CASH AND EQUIVALENTS- SEK										
438120.00	divacc	Dividend Accrual - SE		1.00	438,120.00	1.00	438,120.00	40,974.13	0.1	0.0
					438,120.00		438,120.00	40,974.13	0.1	0.0
Swedish Krona Total					29,627,744.86		32,020,281.50	2,994,620.72	3.7	3.1
Swiss Franc(FX= 0.9007)										
COMMON STOCKS- CHF										
17870.00	7108899	ABB Ltd Chf0.86 (Regd)		36.28	648,367.50	41.89	748,574.30	831,102.81	1.0	2.1
11970.00	7123870	Nestle SA CHF (Regd)		111.91	1,339,601.09	95.75	1,146,127.50	1,272,485.29	1.6	3.1
10929.00	7103065	Novartis AG CHF (Regd)		80.64	881,344.45	87.37	954,866.73	1,060,138.48	1.3	3.8
3800.00	7110388	Roche Holdings AG Genusscheine NPV		311.00	1,181,818.43	229.70	872,860.00	969,090.71	1.2	4.2
5230.00	b545mg5	Swiss RE AG CHF		106.90	559,071.83	115.95	606,418.50	673,274.68	0.8	5.9
25689.00	brjl176	UBS Group AG CHF (Regd)		11.99	308,059.68	27.74	712,612.86	791,176.71	1.0	1.3
1470.00	5983816	Zurich Insurance CHF		433.97	637,938.88	486.30	714,861.00	793,672.70	1.0	5.3
					5,556,201.87		5,756,320.89	6,390,941.37	7.9	3.6
Swiss Franc Total					5,556,201.87		5,756,320.89	6,390,941.37	7.9	3.6
Total Portfolio					1,977,589,762.44			81,086,381.16	100.0	3.2

Purchases

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Australian Dollar								
3/4/2024	3/6/2024	31720.00	6065586	Aust & NZ Bank Group NPV	1.53398	28.84	914,788.72	596,350.61
Australian Dollar Total							914,788.72	596,350.61
British Pound Sterling								
3/1/2024	3/5/2024	145900.00	bm8pjjy7	Natwest Group PLC Gbp1.0769	0.79029	2.48	361,776.96	457,774.58
3/4/2024	3/6/2024	60430.00	bm8pjjy7	Natwest Group PLC Gbp1.0769	0.78750	2.49	150,227.02	190,765.68
3/14/2024	3/18/2024	2710.00	0989529	AstraZeneca USD	0.78441	104.80	284,003.61	362,062.01
3/14/2024	3/18/2024	21520.00	0540528	HSBC Holdings PLC USD (UK Reg)	0.78441	5.90	126,920.82	161,805.01
British Pound Sterling Total							922,928.41	1,172,407.27
Canadian Dollar								
3/1/2024	3/5/2024	6200.00	2170525	Canadian Imperial Bank Comm Toronto O	1.35525	65.74	407,572.00	300,735.66
3/1/2024	3/5/2024	11500.00	2492519	Manulife Financial Corp	1.35525	32.45	373,163.01	275,346.25
3/4/2024	3/6/2024	6200.00	2170525	Canadian Imperial Bank Comm Toronto O	1.35625	65.88	408,469.67	301,175.79
3/4/2024	3/6/2024	200.00	b15c4l6	Constellation Software Inc	1.35625	3,835.86	767,171.51	565,656.41
3/4/2024	3/6/2024	11570.00	2492519	Manulife Financial Corp	1.35625	32.51	376,176.52	277,365.18
3/14/2024	3/18/2024	3030.00	2754383	Royal Bank of Canada Montreal Que	1.35185	135.31	409,989.72	303,280.48
3/14/2024	3/18/2024	3220.00	2897222	Toronto Dominion Bank Ont	1.35185	81.35	261,958.86	193,778.05
Canadian Dollar Total							3,004,501.29	2,217,337.83
Danish Krone								
3/14/2024	3/18/2024	1560.00	bp6kmj1	Novo Nordisk As Ser'b'dkk0.1	6.84915	922.40	1,438,940.27	210,090.34
Danish Krone Total							1,438,940.27	210,090.34
Euro								
3/1/2024	3/5/2024	6400.00	5529027	Mercedes-Benz Group AG	0.92289	74.34	475,804.67	515,558.34
3/4/2024	3/6/2024	970.00	5529027	Mercedes-Benz Group AG	0.92051	73.88	71,666.90	77,855.31
3/14/2024	3/18/2024	180.00	b929f46	ASML Holding NV EUR	0.91844	884.06	159,131.32	173,262.24
3/14/2024	3/18/2024	170.00	4061412	LVMH Moet Hennessy EUR	0.91844	879.92	149,587.09	162,870.48
Euro Total							856,189.98	929,546.37
Japanese Yen								
3/14/2024	3/18/2024	134590.00	b627lw9	Eneos Holdings Inc NPV	148.19000	691.37	93,051,861.00	627,922.67

Purchases

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Japanese Yen Total							93,051,861.00	627,922.67
Norwegian Krone								
3/1/2024	3/5/2024	25600.00	bng7113	DNB Bank ASA Nok12.50	10.51635	213.64	5,469,079.16	520,054.88
3/4/2024	3/6/2024	4760.00	bng7113	DNB Bank ASA Nok12.50	10.55045	212.59	1,011,922.10	95,912.70
Norwegian Krone Total							6,481,001.26	615,967.58
Swedish Krona								
3/1/2024	3/5/2024	19500.00	b1qh830	Volvo Ab Ser B NPV	10.31560	290.97	5,673,846.27	550,025.81
3/4/2024	3/6/2024	4840.00	b1qh830	Volvo Ab Ser B NPV	10.35235	289.67	1,401,988.26	135,427.05
Swedish Krona Total							7,075,834.53	685,452.87
Swiss Franc								
3/1/2024	3/5/2024	5230.00	b545mg5	Swiss RE AG CHF	0.88505	106.90	559,071.83	631,683.89
3/14/2024	3/18/2024	1780.00	7103065	Novartis AG CHF (Regd)	0.88345	86.81	154,517.44	174,902.30
3/14/2024	3/18/2024	570.00	7110388	Roche Holdings AG Genusscheine NPV	0.88345	232.83	132,714.59	150,223.09
Swiss Franc Total							846,303.86	956,809.29

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
US Dollar								
3/14/2024	3/18/2024	600.00	chkp	Check Point Software Tech Ltd	1.00000	167.22	100,331.97	100,331.97
3/14/2024	3/18/2024	320.00	chkp	Check Point Software Tech Ltd	1.00000	167.22	53,510.39	53,510.39
US Dollar Total							153,842.36	153,842.36
Australian Dollar								
3/4/2024	3/6/2024	9650.00	6086253	Fortescue Metals G NPV	1.53398	25.46	245,684.32	160,161.57
3/14/2024	3/18/2024	21080.00	6821120	Sonic Healthcare NPV	1.51860	28.02	590,718.02	388,987.79
3/14/2024	3/18/2024	12830.00	6850856	Stockland NPV (Stapled)	1.51860	4.74	60,829.00	40,055.89
Australian Dollar Total							897,231.34	589,205.25
British Pound Sterling								
3/1/2024	3/5/2024	5120.00	0263494	BAE Systems Ord GBP	0.79030	12.50	64,007.67	80,992.12
3/1/2024	3/5/2024	5100.00	bldrh36	Osborne PLC GBP	0.79030	4.33	22,068.08	27,923.85
3/1/2024	3/5/2024	30200.00	bldrh36	Osborne PLC GBP	0.79030	4.33	130,677.63	165,352.98

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
3/1/2024	3/5/2024	8630.00	b1n7z09	Safestore Holdings GBP	0.79030	7.82	67,504.33	85,416.62
3/1/2024	3/5/2024	11570.00	b1n7z09	Safestore Holdings GBP	0.79030	7.82	90,501.17	114,515.68
3/4/2024	3/6/2024	23400.00	bldrh36	Osborne PLC GBP	0.78750	4.40	102,958.45	130,741.72
3/4/2024	3/6/2024	16950.00	bldrh36	Osborne PLC GBP	0.78749	4.40	74,578.87	94,703.93
3/4/2024	3/6/2024	630.00	b1n7z09	Safestore Holdings GBP	0.78750	7.66	4,828.64	6,131.65
3/4/2024	3/6/2024	11359.00	b1n7z09	Safestore Holdings GBP	0.78750	7.66	87,061.23	110,554.64
3/14/2024	3/18/2024	24130.00	bvyvfw2	Auto Trader Group GBP	0.78441	7.52	181,359.79	231,206.53
3/14/2024	3/18/2024	2210.00	3208986	Next GBP	0.78441	84.94	187,715.97	239,309.71
British Pound Sterling Total							1,013,261.83	1,286,849.43
Canadian Dollar								
3/1/2024	3/5/2024	7710.00	bj2zh37	IA Financial Corp Inc	1.35525	84.24	649,518.34	479,260.90
3/14/2024	3/18/2024	1480.00	bj2l575	CGI Inc Cl A	1.35185	158.56	234,668.07	173,590.32
3/14/2024	3/18/2024	1030.00	2141941	Descartes Systems Group Inc	1.35185	126.01	129,793.34	96,011.64
Canadian Dollar Total							1,013,979.75	748,862.86
Danish Krone								
3/1/2024	3/5/2024	160.00	4253048	AP Moller-Maersk Ser B DKK	6.87940	9,588.49	1,534,158.95	223,007.67
3/1/2024	3/5/2024	50.00	4253048	AP Moller-Maersk Ser B DKK	6.87940	9,588.49	479,424.67	69,689.90
3/1/2024	3/5/2024	770.00	b44xtx8	Pandora AS DKK	6.87940	1,139.46	877,385.82	127,538.13
3/14/2024	3/18/2024	1320.00	b44xtx8	Pandora AS DKK	6.84915	1,173.61	1,549,165.61	226,183.63
Danish Krone Total							4,440,135.05	646,419.33
Euro								
3/1/2024	3/5/2024	8000.00	5501906	BBVA (Bilb-Viz-Arg) EUR	0.92289	9.37	74,975.79	81,240.05
3/1/2024	3/5/2024	3300.00	5289837	Erste Group Bank AG NPV	0.92289	37.34	123,209.41	133,503.61
3/1/2024	3/5/2024	7260.00	bd4tzk8	Oci NV Eur0.02	0.92289	24.21	175,798.45	190,486.48
3/1/2024	3/5/2024	2990.00	bd4tzk8	Oci NV Eur0.02	0.92289	24.21	72,401.84	78,451.04
3/1/2024	3/5/2024	1250.00	bd4tzk8	Oci NV Eur0.02	0.92289	24.21	30,268.33	32,797.26
3/1/2024	3/5/2024	530.00	4380429	Publicis Groupe SA EUR	0.92289	97.43	51,638.54	55,952.96
3/1/2024	3/5/2024	3500.00	bywlc68	Relx PLC GBP	0.92289	39.74	139,088.40	150,709.29
3/1/2024	3/5/2024	5880.00	bmd8f98	Stellantis NV EUR	0.92289	24.38	143,375.34	155,354.41
3/4/2024	3/6/2024	430.00	5501906	BBVA (Bilb-Viz-Arg) EUR	0.92051	9.41	4,044.99	4,394.27
3/4/2024	3/6/2024	300.00	5289837	Erste Group Bank AG NPV	0.92051	37.06	11,117.03	12,076.98

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
3/4/2024	3/6/2024	3080.00	bd4tzk8	Oci NV Eur0.02	0.92051	24.08	74,154.53	80,557.74
3/14/2024	3/18/2024	14450.00	5501906	BBVA (Bilb-Viz-Arg) EUR	0.91844	10.21	147,587.50	160,693.33
3/14/2024	3/18/2024	550.00	4163437	Cap Gemini EUR	0.91844	224.14	123,278.73	134,225.93
3/14/2024	3/18/2024	1160.00	5289837	Erste Group Bank AG NPV	0.91844	37.65	43,677.36	47,555.93
3/14/2024	3/18/2024	5640.00	byyn701	Poste Italiane Spa NPV	0.91844	11.70	65,981.67	71,840.87
3/14/2024	3/18/2024	1310.00	4380429	Publicis Groupe SA EUR	0.91844	97.98	128,359.66	139,758.05
3/14/2024	3/18/2024	3760.00	bnc0116	Technip Energies EUR	0.91844	22.82	85,797.56	93,416.42
3/14/2024	3/18/2024	1600.00	5671519	Wolters Kluwer EUR	0.91844	143.94	230,308.13	250,759.58
Euro Total							1,725,063.26	1,873,774.19
Japanese Yen								
3/4/2024	3/6/2024	13560.00	6251448	Daiwa Securities Group NPV	150.49500	1,094.67	14,843,731.00	98,632.72
3/4/2024	3/6/2024	5730.00	6596785	Mitsubishi Corp NPV	150.49500	3,264.42	18,705,116.00	124,290.61
3/4/2024	3/6/2024	1840.00	6641801	Nitto Denko Corp NPV	150.49500	14,094.39	25,933,684.00	172,322.56
3/4/2024	3/6/2024	17080.00	bsm8sq9	Technopro Holdings In NPV	150.49500	2,980.45	50,906,078.00	338,257.60
3/14/2024	3/18/2024	20280.00	6251448	Daiwa Securities Group NPV	148.19000	1,097.64	22,260,134.00	150,213.47
3/14/2024	3/18/2024	5500.00	6793821	Sekisui Chemical NPV	148.19000	2,137.38	11,755,616.00	79,328.00
Japanese Yen Total							144,404,359.00	963,044.97
Norwegian Krone								
3/1/2024	3/5/2024	14400.00	7133608	Equinor ASA NOK	10.51635	264.82	3,813,472.94	362,623.24
3/4/2024	3/6/2024	3230.00	7133608	Equinor ASA NOK	10.55045	264.46	854,220.74	80,965.34
Norwegian Krone Total							4,667,693.68	443,588.58
Swedish Krona								
3/1/2024	3/5/2024	6629.00	4813345	Skand Enskilda Bkn Ser A NPV	10.31560	153.41	1,016,946.94	98,583.40
3/4/2024	3/6/2024	41.00	4813345	Skand Enskilda Bkn Ser A NPV	10.35235	153.31	6,285.59	607.17
3/14/2024	3/18/2024	5480.00	4813345	Skand Enskilda Bkn Ser A NPV	10.33205	155.92	854,422.94	82,696.36
Swedish Krona Total							1,877,655.47	181,886.93
Swiss Franc								
3/1/2024	3/5/2024	7000.00	b4r2r50	Julius Baer Gruppe CHF (Regd)	0.88505	47.71	333,984.39	377,362.17
3/4/2024	3/6/2024	640.00	b4r2r50	Julius Baer Gruppe CHF (Regd)	0.88475	48.07	30,762.97	34,770.24
3/4/2024	3/6/2024	1950.00	b142s60	Kuehne&Nagel Intl Chf1 (Regd)	0.88475	250.35	488,178.22	551,769.68
Swiss Franc Total							852,925.58	963,902.09



Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
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Ex-Date	Pay-Date	Symbol	Security	Amount
COMMON STOCKS- AUD				
3/1/2024	3/21/2024	6821120	Sonic Healthcare NPV	5,921.77
3/7/2024	3/28/2024	6144690	BHP Group Ltd NPV	13,468.06
				19,389.83
COMMON STOCKS- GBP				
3/7/2024	4/25/2024	0540528	HSBC Holdings PLC USD (UK Reg)	29,642.20
3/7/2024	4/18/2024	0718875	Rio Tinto GBP	22,595.04
3/14/2024	4/29/2024	bm8pjy7	Natwest Group PLC Gbp1.0769	30,249.58
3/28/2024	3/28/2024	0798059	BP USD	-9,079.50
3/28/2024	3/28/2024	0798059	BP USD	8,980.43
				82,387.75
COMMON STOCKS- CAD				
3/6/2024	3/28/2024	2180632	Canadian National Railway Co	3,126.27
3/14/2024	4/1/2024	2956662	Weston George Ltd	2,040.61
3/21/2024	4/15/2024	blfhpv8	Parkland Corp	4,666.67
3/22/2024	5/1/2024	2077303	National Bank Cand Montreal Qu	6,315.09
3/27/2024	4/29/2024	2170525	Canadian Imperial Bank Comm Toronto O	8,212.83
3/27/2024	4/15/2024	b15c4l6	Constellation Software Inc	200.00
3/28/2024	4/15/2024	bl56kn2	Alimentation Couche-Tard Inc	1,404.40
				25,965.87
COMMON STOCKS- DKK				
3/15/2024	3/19/2024	b1wt5g2	DSV DKK	2,312.82
3/15/2024	3/19/2024	b44xtx8	Pandora AS DKK	6,772.21
3/22/2024	3/26/2024	bp6kmj1	Novo Nordisk As Ser'b'dkk0.1	11,260.44
				20,345.48
COMMON STOCKS- EUR				
3/18/2024	3/20/2024	5962343	STMicroelectronics EUR	613.02
3/18/2024	3/20/2024	7145056	ENI Spa NPV	11,774.63
3/20/2024	4/3/2024	b15c557	Total EUR	7,837.59
				20,225.24

Ex-Date	Pay-Date	Symbol	Security	Amount
COMMON STOCKS- HKD				
3/12/2024	3/20/2024	6859927	Sun Hung Kai Prop NPV	4,411.40
				4,411.40
COMMON STOCKS- JPY				
3/28/2024	7/1/2024	6251363	Daiwa House Industries NPV	10,333.15
3/28/2024	6/5/2024	6251448	Daiwa Securities Group NPV	11,673.33
3/28/2024	6/10/2024	6268976	Mitsubishi UFJ Lea NPV	14,461.07
3/28/2024	6/24/2024	6356406	Subaru Corp	7,339.13
3/28/2024	6/24/2024	6356406	Subaru Corp	1,931.35
3/28/2024	6/6/2024	6435145	Honda Motor Co NPV	10,059.80
3/28/2024	6/26/2024	6467803	Itochu Corp NPV	8,827.51
3/28/2024	6/5/2024	6569464	Marubeni Corp NPV	11,889.66
3/28/2024	6/26/2024	6596785	Mitsubishi Corp NPV	8,457.17
3/28/2024	6/24/2024	6597302	Mitsui & Co NPV	10,334.01
3/28/2024	6/26/2024	6641801	Nitto Denko Corp NPV	7,335.56
3/28/2024	6/24/2024	6660107	Ono Pharmaceutical NPV	8,470.71
3/28/2024	6/5/2024	6661144	ORIX Corp NPV	9,932.49
3/28/2024	6/24/2024	6793821	Sekisui Chemical NPV	11,346.26
3/28/2024	7/1/2024	6804585	Shin-Etsu Chemical NPV	5,781.49
3/28/2024	6/24/2024	6804682	Shionogi & Co NPV	3,865.34
3/28/2024	6/26/2024	6858946	Sumitomo Corp NPV	13,706.27
3/28/2024	6/6/2024	6895448	Tokyo Gas Co NPV	6,293.57
3/28/2024	6/28/2024	6986427	Yokogawa Electric NPV	4,314.45
3/28/2024	6/5/2024	b1cwjm5	Nomura Real Estate Inc NPV	8,100.04
3/28/2024	7/1/2024	b627lw9	Eneos Holdings Inc NPV	9,782.22
3/28/2024	6/6/2024	bf5m0k5	SoftBank Corp NPV	17,578.45
				201,812.99
COMMON STOCKS- SEK				
3/20/2024	3/26/2024	4813345	Skand Enskilda Bkn Ser A NPV	38,354.22
3/20/2024	3/26/2024	4813345	Skand Enskilda Bkn Ser A NPV	13,536.78
3/22/2024	4/5/2024	byzf9j9	Nordea Bank Abp NPV	30,625.84

Ex-Date	Pay-Date	Symbol	Security	Amount
3/28/2024	4/5/2024	b1qh830	Volvo Ab Ser B NPV	17,072.55
3/28/2024	4/5/2024	b1qh830	Volvo Ab Ser B NPV	23,901.58
				123,490.97
COMMON STOCKS- CHF				
3/7/2024	3/11/2024	7103065	Novartis AG CHF (Regd)	22,324.78
3/14/2024	3/18/2024	7110388	Roche Holdings AG Genusscheine NPV	22,814.19
3/25/2024	3/27/2024	7108899	ABB Ltd Chf0.86 (Regd)	11,250.19
				56,389.16
CASH AND EQUIVALENTS				
3/1/2024	3/4/2024	cash	Cash Account - USD	2,507.16
				2,507.16
NET INCOME				556,925.86