



ATIVO
CAPITAL

Monthly Report

Account

New York City Police Pension Fund

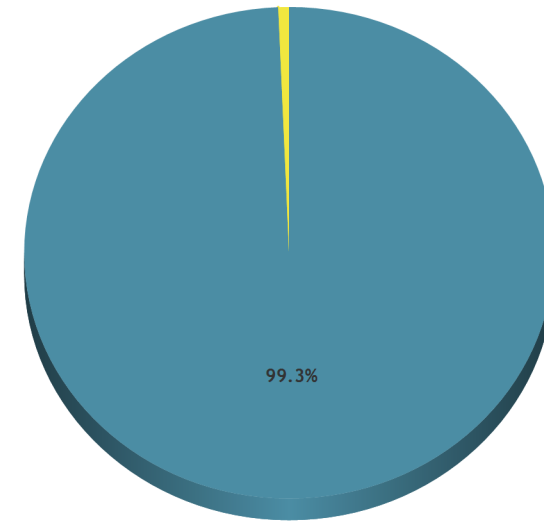
1/31/2023



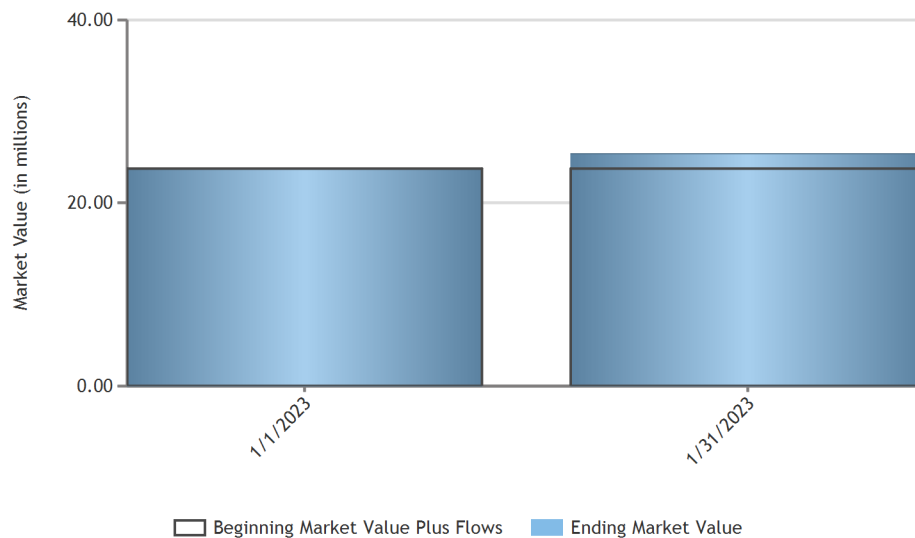
Activity Summary

	Month to Date	Year to Date
Beginning Value	23,753,935.52	23,753,935.52
Net Contributions/Withdrawals	-421.86	-421.86
Realized Gains	-2,866.02	-2,866.02
Unrealized Gains	1,594,948.41	1,594,948.41
Income Received	38,699.50	38,699.50
Ending Value	25,384,295.55	25,384,295.55

Portfolio Allocation as of 1/31/2023

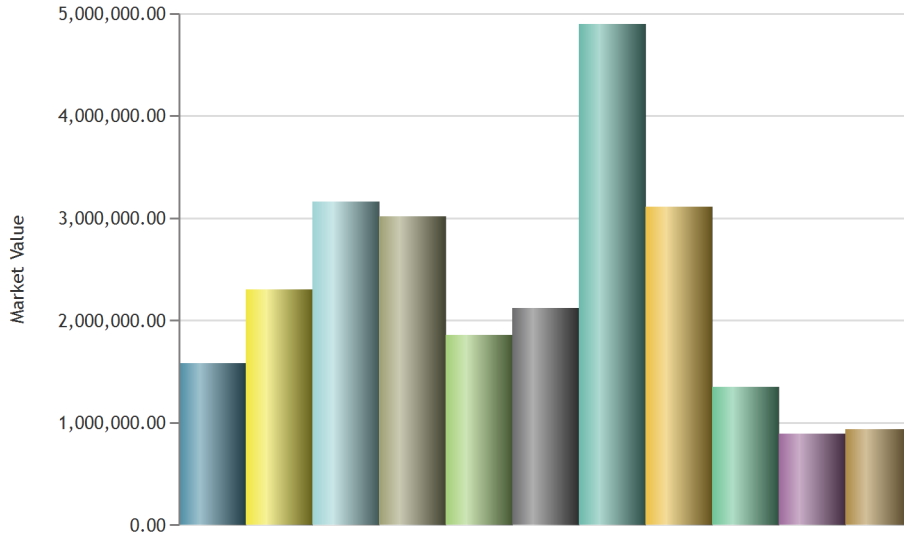


Change in Portfolio



Asset Class	Market Value	% Assets	Curr. Yield
Equities	25,219,157.89	99.3	3.3
Cash and Equivalents	165,137.66	0.7	2.4
Total	25,384,295.55	100.0	3.2

Portfolio Allocation as of 1/31/2023

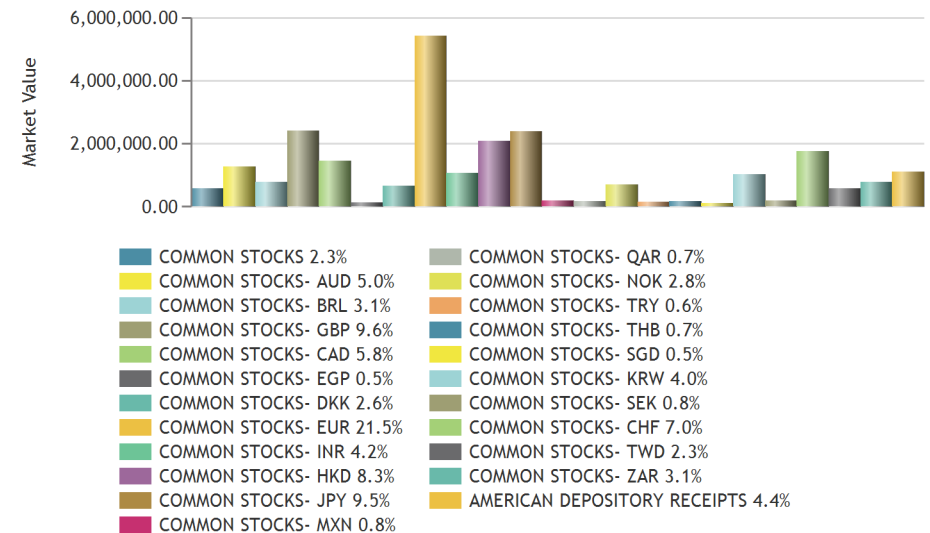


Industry Sector	Market Value	% Equity	% Assets
ENERGY	1,581,991.63	6.3	6.2
MATERIALS	2,300,348.11	9.1	9.1
INDUSTRIALS	3,163,506.89	12.5	12.5
CONSUMER DISCRETIONARY	3,014,436.00	12.0	11.9
CONSUMER STAPLES	1,857,361.90	7.4	7.3
HEALTHCARE	2,121,480.14	8.4	8.4
FINANCIALS	4,897,160.58	19.4	19.3
INFORMATION TECHNOLOGY	3,109,226.51	12.3	12.2
COMMUNICATION SERVICES	1,347,961.58	5.3	5.3
UTILITIES	890,685.69	3.5	3.5
REAL ESTATE	934,998.86	3.7	3.7
Equity Total	25,219,157.89	100.0	99.3

Top 10 Holdings

Symbol	Security	Market Value	% Assets
tsm	Taiwan Semiconductor Mfg Ltd Sp ADR	466,524.63	1.8
7123870	Nestle SA CHF (Regd)	428,325.88	1.7
4061412	LVMH Moet Hennessy EUR	417,043.16	1.6
bmmv2k8	Tencent Holdings Ltd Hkd0.00002	380,320.34	1.5
brjl176	UBS Group AG CHF (Regd)	316,118.20	1.2
6144690	BHP Group Ltd NPV	303,069.88	1.2
bhc8x90	Novo-Nordisk AS Dkk0.2 Ser B	300,116.79	1.2
7103065	Novartis AG CHF (Regd)	298,875.43	1.2
b1xzs82	Anglo American USD	298,305.70	1.2
7110388	Roche Holdings AG Genusscheine NPV	294,952.38	1.2
Top 10 Holdings Total		3,503,652.39	13.8

Equity Allocation by Security Type



Quantity		Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
					Total Cost	Price		Market Value	% Assets	
US Dollar(FX= 1.0000)										
COMMON STOCKS										
1811.00	chkp		Check Point Software Tech Ltd	117.14	212,146.27	127.20	230,359.20	230,359.20	0.9	0.0
1120.00	bap		Credicorp Ltd	148.09	165,863.31	134.30	150,416.00	150,416.00	0.6	2.9
3250.00	yumc		Yum China Holdings Inc	57.07	185,482.38	61.61	200,232.50	200,232.50	0.8	0.8
					563,491.96		581,007.70	581,007.70	2.3	1.0
AMERICAN DEPOSITORY RECEIPTS										
1850.00	baba		Alibaba Group Holding Ltd Sp ADS	173.29	320,589.87	110.20	203,870.00	203,870.00	0.8	0.0
1840.00	dq		Daqo New Energy Corp Sp ADR	58.97	108,506.64	45.51	83,738.40	83,738.40	0.3	0.0
2270.00	ntes		Netease Inc Sp ADR	70.59	160,237.58	88.61	201,144.70	201,144.70	0.8	1.7
5031.00	tsm		Taiwan Semiconductor Mfg Ltd Sp ADR	77.59	390,359.09	92.73	466,524.63	466,524.63	1.8	1.5
9910.00	VIPS		Vipshop Holdings Limited Sponsored ADSA	10.68	105,822.94	15.47	153,307.70	153,307.70	0.6	0.0
					1,085,516.12		1,108,585.43	1,108,585.43	4.4	0.9
CASH AND EQUIVALENTS										
cash			Cash Account - USD		-122,793.33		-122,793.33	-122,793.33	-0.5	-3.2
					-122,793.33		-122,793.33	-122,793.33	-0.5	-3.2
US Dollar Total					1,526,214.75		1,566,799.80	1,566,799.80	6.2	1.3
Australian Dollar(FX= 1.4191)										
COMMON STOCKS- AUD										
8710.00	6144690		BHP Group Ltd NPV	35.56	309,691.81	49.38	430,099.80	303,069.88	1.2	9.7
10820.00	6086253		Fortescue Metals G NPV	16.62	179,836.70	22.24	240,636.80	169,564.75	0.7	1.9
10190.00	b03fyz4		Goodman Group NPV (Stapled Units)	21.01	214,086.79	19.97	203,494.30	143,392.28	0.6	1.5
1620.00	b28ytc2		Macquarie Group Ltd NPV	162.49	263,232.89	187.34	303,490.80	213,854.83	0.8	3.3
7200.00	b432qw4		Seven Group Holdings NPV	22.73	163,627.12	22.67	163,224.00	115,015.81	0.5	2.0
7430.00	6821120		Sonic Healthcare NPV	34.77	258,323.62	31.58	234,639.40	165,338.68	0.7	3.0

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
27020.00	b1xqxc4	Whitehaven Coal NPV	10.21	275,739.62	8.40	226,968.00	159,933.03	0.6	7.8
				1,664,538.55		1,802,553.10	1,270,169.27	5.0	4.8

CASH AND EQUIVALENTS- AUD

(115949.95)	cash	Cash Account - AUD	1.00	-115,949.95	1.00	-115,949.95	-81,704.15	-0.3	0.0
840.67	divacc	Dividend Accrual - Au	1.00	840.67	1.00	840.67	592.38	0.0	0.0
				-115,109.28		-115,109.28	-81,111.77	-0.3	0.0
Australian Dollar Total				1,549,429.27		1,687,443.82	1,189,057.50	4.7	5.2

Brazilian Real(FX= 5.0915)

COMMON STOCKS- BRL

26150.00	b9n3sq0	BB Seguridade Part NPV	36.92	965,468.41	37.78	987,947.00	194,040.40	0.8	5.2
37530.00	b0d7494	EDP Energias Br NPV	23.60	885,528.54	20.37	764,486.10	150,150.96	0.6	3.9
29690.00	2684532	Petrol Brasileiros Prf NPV	32.30	958,876.31	26.07	774,018.30	152,023.16	0.6	0.0
15840.00	2196286	Vale SA NPV	93.64	1,483,225.08	94.51	1,497,038.40	294,029.87	1.2	0.0
				4,293,098.34		4,023,489.80	790,244.39	3.1	2.0

CASH AND EQUIVALENTS- BRL

49685.13	cash	Cash Account - BRL	1.00	49,685.13	1.00	49,685.13	9,758.54	0.0	0.0
92291.73	divacc	Dividend Accrual - Br	1.00	92,291.73	1.00	92,291.73	18,126.81	0.1	0.0
				141,976.86		141,976.86	27,885.35	0.1	0.0
Brazilian Real Total				4,435,075.20		4,165,466.66	818,129.74	3.2	1.9

British Pound Sterling(FX= 0.8123)

COMMON STOCKS- GBP

6990.00	b1xzs82	Anglo American USD	30.14	210,646.03	34.67	242,308.35	298,305.70	1.2	6.2
1720.00	0989529	AstraZeneca USD	111.38	191,579.41	105.90	182,148.00	224,242.32	0.9	2.1
5080.00	0237400	Diageo Ord Gbp0.28 101/108	38.15	193,784.20	35.20	178,816.00	220,140.30	0.9	2.1
5920.00	b19nlv4	Experian Ord USD	17.90	105,945.10	29.53	174,817.60	215,217.87	0.8	1.2

Quantity	Symbol	Security	Local Currency			Reporting Currency			Curr. Yield
			Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	
28930.00	b4t3bw6	Glencore PLC USD	4.98	143,949.56	5.41	156,569.16	192,752.22	0.8	4.8
8768.00	bn7swp6	Gsk PLC Gbp0.3125	15.83	138,782.36	14.23	124,803.71	153,645.79	0.6	5.6
27590.00	b17bbq5	Investec Ord GBP	5.41	149,353.48	5.18	142,805.84	175,808.20	0.7	5.3
80270.00	0560399	Legal & General Gp Ord GBP	2.58	206,861.51	2.54	203,885.80	251,003.72	1.0	7.3
3400.00	3208986	Next GBP	58.81	199,960.05	66.18	225,012.00	277,012.17	1.1	2.9
3410.00	0718875	Rio Tinto GBP	42.55	145,082.70	63.19	215,477.90	265,274.74	1.0	9.1
10910.00	b1n7z09	Safestore Holdings GBP	9.66	105,401.81	10.06	109,754.60	135,118.84	0.5	2.5
				1,791,346.22		1,956,398.96	2,408,521.87	9.5	4.6

CASH AND EQUIVALENTS- GBP

1205.60	cash	Cash Account - GBP	1.00	1,205.60	1.00	1,205.60	1,484.21	0.0	0.0
823.47	divacc	Dividend Accrual - GB	1.00	823.47	1.00	823.47	1,013.77	0.0	0.0
				2,029.07		2,029.07	2,497.99	0.0	0.0

British Pound Sterling Total				1,793,375.29		1,958,428.03	2,411,019.86	9.5	4.6
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Canadian Dollar(FX= 1.3344)
COMMON STOCKS- CAD

5090.00	atd	Alimentation Couche-Tard Inc	45.92	233,725.34	60.76	309,268.40	231,774.57	0.9	0.9
3670.00	b188th2	BCE Inc	65.43	240,127.13	62.90	230,843.00	173,000.34	0.7	5.9
2790.00	bj2l575	CGI Inc Cl A	79.56	221,969.63	114.04	318,171.60	238,446.88	0.9	0.0
2740.00	2077303	National Bank Cand Montreal Qu	104.57	286,526.75	99.95	273,863.00	205,240.75	0.8	3.9
2390.00	2754383	Royal Bank of Canada Montreal Que	95.22	227,585.84	136.16	325,422.40	243,880.84	1.0	3.9
3730.00	2566124	Sun Life Financial Inc	70.63	263,441.51	66.86	249,387.80	186,898.34	0.7	4.3
1430.00	2956662	Weston George Ltd	94.77	135,518.28	171.17	244,773.10	183,439.95	0.7	1.5
				1,608,894.48		1,951,729.30	1,462,681.68	5.8	2.8

Quantity		Symbol	Security	Unit Cost	Local Currency		Reporting Currency		
					Total Cost	Price	Market Value	Market Value	% Assets
CASH AND EQUIVALENTS- CAD									
3376.40	cash	Cash Account - CAD	1.00	3,376.40	1.00	3,376.40	2,530.37	0.0	0.0
5812.60	divacc	Dividend Accrual - CA	1.00	5,812.60	1.00	5,812.60	4,356.13	0.0	0.0
				9,189.00		9,189.00	6,886.50	0.0	0.0
Canadian Dollar Total				1,618,083.48		1,960,918.30	1,469,568.18	5.8	2.8
Egyptian Pound(FX= 30.1800)									
COMMON STOCKS- EGP									
209759.00	6298177	Eastern Tobacco Egp15	12.77	2,679,538.71	17.90	3,754,686.10	124,409.74	0.5	5.6
				2,679,538.71		3,754,686.10	124,409.74	0.5	5.6
CASH AND EQUIVALENTS- EGP									
1782615.63	cash	Cash Account - Eg	1.00	1,782,615.63	1.00	1,782,615.63	59,066.12	0.2	0.0
				1,782,615.63		1,782,615.63	59,066.12	0.2	0.0
Egyptian Pound Total				4,462,154.34		5,537,301.73	183,475.87	0.7	3.8
Danish Krone(FX= 6.8498)									
COMMON STOCKS- DKK									
80.00	4253048	AP Moller-Maersk Ser B DKK	17,837.04	1,426,962.87	14,815.00	1,185,200.00	173,026.95	0.7	16.9
1150.00	b1wt5g2	DSV DKK	1,476.77	1,698,286.70	1,126.00	1,294,900.00	189,042.02	0.7	0.2
2180.00	bhc8x90	Novo-Nordisk AS Dkk0.2 Ser B	412.52	899,303.56	943.00	2,055,740.00	300,116.79	1.2	0.9
				4,024,553.13		4,535,840.00	662,185.76	2.6	4.9
Danish Krone Total				4,024,553.13		4,535,840.00	662,185.76	2.6	4.9

New York City Police Pension Fund

			Local Currency				Reporting Currency		
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
Euro(FX= 0.9208)									
COMMON STOCKS- EUR									
420.00	b929f46	ASML Holding NV EUR	320.96	134,801.16	602.60	253,092.00	274,870.54	1.1	0.3
28650.00	bywp840	Banca Mediolanum NPV	8.13	232,836.88	8.77	251,145.90	272,756.98	1.1	5.4
2040.00	5756029	Bayer Motoren Werk EUR	72.13	147,138.16	93.23	190,189.20	206,554.96	0.8	3.8
33940.00	5501906	BBVA (Bilb-Viz-Arg) EUR	4.84	164,142.04	6.46	219,354.22	238,229.63	0.9	1.5
1010.00	4163437	Cap Gemini EUR	172.03	173,751.00	173.90	175,639.00	190,752.72	0.8	1.4
11819.00	5842359	Deutsche Telekom NPV (Regd)	15.23	179,991.22	20.45	241,698.55	262,496.69	1.0	3.4
2600.00	b13x013	Eiffage EUR	86.56	225,043.99	97.96	254,696.00	276,612.57	1.1	3.2
19370.00	7144569	Enel SPA EUR	4.41	85,420.63	5.39	104,423.67	113,409.32	0.4	5.2
17520.00	b288c92	Iberdrola SA EUR	7.52	131,766.16	10.75	188,252.40	204,451.50	0.8	3.0
39240.00	bd2z8s7	Italgas Spa NPV	5.52	216,799.58	5.37	210,522.60	228,638.05	0.9	4.4
690.00	4057808	L'Oreal EUR	203.73	140,574.60	378.05	260,854.50	283,301.01	1.1	1.0
480.00	4061412	LVMH Moet Hennessy EUR	611.80	293,663.25	800.00	384,000.00	417,043.16	1.6	0.6
1180.00	4741844	Merck KGAA NPV	110.53	130,419.59	191.05	225,439.00	244,838.00	1.0	0.7
5160.00	bng8pq9	NN Group NV EUR	33.85	174,655.15	39.82	205,471.20	223,151.98	0.9	6.3
13370.00	7107250	Opap(Org Of Footb) EUR (Cr)	12.51	167,312.01	13.78	184,238.60	200,092.31	0.8	5.8
2150.00	4380429	Publicis Groupe SA EUR	58.13	124,983.21	64.74	139,191.00	151,168.37	0.6	3.7
3750.00	5228658	Randstad NV EUR	50.54	189,534.15	58.68	220,050.00	238,985.28	0.9	8.5
7590.00	bywlc68	Relx PLC GBP	17.44	132,376.87	27.26	206,903.40	224,707.42	0.9	1.6
5380.00	5226038	Sampo PLC Ser A NPV	41.99	225,930.85	48.17	259,154.60	281,454.83	1.1	5.9
1220.00	4834108	Schneider Electric EUR	69.32	84,575.98	148.32	180,950.40	196,521.16	0.8	1.6
1680.00	4821100	Solvay SA NPV	105.76	177,679.54	106.65	179,172.00	194,589.73	0.8	2.6
4020.00	b15c557	Total EUR	45.90	184,507.71	56.98	229,059.60	248,770.16	1.0	4.8
2210.00	5671519	Wolters Kluwer EUR	50.17	110,871.24	100.15	221,331.50	240,377.05	0.9	1.6
				3,828,774.97		4,984,829.34	5,413,773.44	21.3	3.2
CASH AND EQUIVALENTS- EUR									
(42169.87)	cash	Cash Account - EUR	1.00	-42,169.87	1.00	-42,169.87	-45,798.58	-0.2	0.0
				-42,169.87		-42,169.87	-45,798.58	-0.2	0.0
Euro Total				3,786,605.10		4,942,659.47	5,367,974.85	21.1	3.2

			Local Currency				Reporting Currency		
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
Indian Rupee(FX= 81.9287)									
COMMON STOCKS- INR									
20470.00	b174733	Allcargo Logistics Inr2	403.75	8,264,752.59	419.05	8,577,953.50	104,700.16	0.4	0.7
70850.00	b4z9xf5	Coal India Ltd INR	199.05	14,102,383.25	224.85	15,930,622.50	194,444.84	0.8	7.8
16720.00	6294896	Hcl Technologies Inr2	538.57	9,004,826.67	1,122.20	18,763,184.00	229,018.31	0.9	0.7
44840.00	6139726	Hindustan Zinc Inr2	353.45	15,848,638.78	332.85	14,924,994.00	182,170.41	0.7	0.0
13680.00	6582483	Sun Pharmaceutical Inr1(Demat)	959.01	13,119,248.72	1,034.50	14,151,960.00	172,734.97	0.7	1.0
4560.00	b01npj1	Tata Consultancy S Inr1	3,357.73	15,311,239.24	3,358.70	15,315,672.00	186,938.92	0.7	0.9
				75,651,089.25		87,664,386.00	1,070,007.61	4.2	2.0
CASH AND EQUIVALENTS- INR									
17085596.36	cash	Cash Account - INR	1.00	17,085,596.36	1.00	17,085,596.36	208,542.13	0.8	0.0
867141.76	divacc	Dividend Accrual - In	1.00	867,141.76	1.00	867,141.76	10,584.10	0.0	0.0
				17,952,738.12		17,952,738.12	219,126.23	0.9	0.0
Indian Rupee Total				93,603,827.37		105,617,124.12	1,289,133.84	5.1	1.6
Hong Kong Dollar(FX= 7.8386)									
COMMON STOCKS- HKD									
186600.00	b0y91c1	China National Bui H CNY	9.83	1,833,738.56	7.18	1,339,788.00	170,922.94	0.7	9.7
58840.00	b09n7m0	China Shenhua Ener H CNY	23.14	1,361,640.04	24.35	1,432,754.00	182,783.04	0.7	4.2
150470.00	b0b8z18	Cosco Shipping Hld H CNY	13.58	2,042,677.02	8.10	1,218,807.00	155,488.83	0.6	10.7
115200.00	b4pppy6	I/Mongolia Yitai C H CNY	11.32	1,304,182.02	11.12	1,281,024.00	163,426.14	0.6	8.4
59840.00	6491318	Kingboard Chemical HKD	37.74	2,258,342.26	32.00	1,914,880.00	244,290.08	1.0	3.1
246110.00	6340078	Kunlun Energy Comp HKD	6.39	1,572,530.31	6.18	1,520,959.80	194,035.86	0.8	4.2
222500.00	6706250	PICC Property & CA H CNY	7.46	1,660,300.45	7.37	1,639,825.00	209,200.04	0.8	4.2
15500.00	6859927	Sun Hung Kai Prop NPV	111.58	1,729,552.94	111.10	1,722,050.00	219,689.87	0.9	4.5
60600.00	b67c2g0	Swire Properties L NPV	22.91	1,388,388.71	22.00	1,333,200.00	170,082.48	0.7	3.9
7800.00	bmmv2k8	Tencent Holdings Ltd Hkd0.00002	383.29	2,989,693.43	382.20	2,981,160.00	380,320.34	1.5	0.3
				18,141,045.75		16,384,447.80	2,090,239.62	8.2	4.6

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
CASH AND EQUIVALENTS- HKD									
(754626.00)	cash	Cash Account - HKD	1.00	-754,626.00	1.00	-754,626.00	-96,271.12	-0.4	0.0
				-754,626.00		-754,626.00	-96,271.12	-0.4	0.0
Hong Kong Dollar Total				17,386,419.75		15,629,821.80	1,993,968.50	7.9	4.8
Japanese Yen(FX= 130.0450)									
COMMON STOCKS- JPY									
2480.00	6870490	Advantest Corp NPV	9,886	24,518,208	9,200	22,816,000	175,446.96	0.7	0.7
6500.00	6132101	Bridgestone Corp NPV	5,072	32,969,869	4,835	31,427,500	241,666.35	1.0	2.2
7570.00	b601qs4	Dai-Ichi Life Insurance NPV	3,095	23,427,112	3,041	23,020,370	177,018.49	0.7	2.0
6220.00	byp97j7	Dexerials Corp NPV	3,739	23,254,611	2,748	17,092,560	131,435.73	0.5	2.4
3840.00	b3ff8w8	Hoshizaki Corp NPV	4,486	17,227,888	4,655	17,875,200	137,453.96	0.5	2.6
16220.00	6569464	Marubeni Corp NPV	1,544	25,046,380	1,587	25,733,030	197,877.89	0.8	2.2
6950.00	b1cwjm5	Nomura Real Estate Inc NPV	3,608	25,075,049	2,860	19,877,000	152,847.09	0.6	2.8
10910.00	6661144	ORIX Corp NPV	2,274	24,813,150	2,275	24,820,250	190,858.93	0.8	3.9
5070.00	bqrrz00	Recruit Holdings Co L NPV	4,100	20,789,235	4,144	21,010,080	161,560.08	0.6	0.7
1960.00	6804682	Shionogi & Co NPV	6,442	12,626,119	6,183	12,118,680	93,188.36	0.4	1.9
10850.00	6858946	Sumitomo Corp NPV	2,289	24,839,990	2,323	25,204,550	193,814.06	0.8	3.9
4900.00	6431897	Sumitomo Mitsui Tr NPV	4,827	23,654,645	4,735	23,201,500	178,411.32	0.7	4.2
7890.00	6985264	Yamaha Motor Co NPV	3,118	24,602,949	3,185	25,129,650	193,238.11	0.8	3.6
6220.00	b292rc1	ZOZO, Inc.	2,658	16,534,194	3,350	20,837,000	160,229.15	0.6	0.9
				319,379,398		310,163,370	2,385,046.48	9.4	2.5

Quantity		Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
					Total Cost	Price		Market Value	% Assets	
CASH AND EQUIVALENTS- JPY										
3902174.00	cash		Cash Account - JPY	1	3,902,174	1	3,902,174	30,006.34	0.1	0.0
1285775.00	divacc		Dividend Accrual - Jp	1	1,285,775	1	1,285,775	9,887.15	0.0	0.0
					5,187,949		5,187,949	39,893.49	0.2	0.0
Japanese Yen Total					324,567,347		315,351,319	2,424,939.97	9.6	2.4
Mexican Peso(FX= 18.8000)										
COMMON STOCKS- MXN										
24050.00	2421041		Gpo Fin Banorte NPV Series O	63.24	1,520,847.28	156.19	3,756,369.50	199,806.89	0.8	0.0
					1,520,847.28		3,756,369.50	199,806.89	0.8	0.0
Mexican Peso Total					1,520,847.28		3,756,369.50	199,806.89	0.8	0.0
Qatari Rial(FX= 3.6417)										
COMMON STOCKS- QAR										
45960.00	6673570		INDUSTRIES OF QATA	15.41	708,404.47	14.05	645,738.00	177,315.30	0.7	4.3
					708,404.47		645,738.00	177,315.30	0.7	4.3
Qatari Rial Total					708,404.47		645,738.00	177,315.30	0.7	4.3
Polish Zloty(FX= 4.3403)										
CASH AND EQUIVALENTS- PLN										
1766.27	cash		Cash Account - PLN	1.00	1,766.27	1.00	1,766.27	406.95	0.0	0.0
					1,766.27		1,766.27	406.95	0.0	0.0
Polish Zloty Total					1,766.27		1,766.27	406.95	0.0	0.0

Quantity		Symbol	Security	Local Currency				Reporting Currency		Curr. Yield
				Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	
Norwegian Krone(FX= 9.9883)										
COMMON STOCKS- NOK										
5739.00	b1l95g3	Aker BP ASA NOK	219.86	1,261,800.97	303.20	1,740,064.80	174,211.18	0.7	0.6	
4420.00	7133608	Equinor ASA NOK	366.70	1,620,818.81	303.30	1,340,586.00	134,216.30	0.5	0.3	
9540.00	b4ph0c5	Gjensidige Forsikr NOK	204.42	1,950,199.05	178.90	1,706,706.00	170,871.37	0.7	4.3	
5190.00	7751259	Yara International NOK	477.26	2,476,964.26	442.00	2,293,980.00	229,667.86	0.9	6.8	
				7,309,783.09		7,081,336.80	708,966.72	2.8	3.4	
CASH AND EQUIVALENTS- NOK										
30127.37	cash	Cash Account - NOK	1.00	30,127.37	1.00	30,127.37	3,016.28	0.0	0.0	
				30,127.37		30,127.37	3,016.28	0.0	0.0	
Norwegian Krone Total				7,339,910.46		7,111,464.17	711,983.00	2.8	3.4	
Turkish Lira(FX= 18.8105)										
COMMON STOCKS- TRY										
17750.00	b03my33	Tofas Otomobil Fab Try1	91.27	1,620,124.11	158.10	2,806,275.00	149,186.62	0.6	1.1	
				1,620,124.11		2,806,275.00	149,186.62	0.6	1.1	
Turkish Lira Total				1,620,124.11		2,806,275.00	149,186.62	0.6	1.1	
Thai Baht(FX= 33.0100)										
COMMON STOCKS- THB										
26400.00	b0166d1	Bumrungrad Hoptl THB (Local)	226.23	5,972,381.47	217.00	5,728,800.00	173,547.41	0.7	1.5	
				5,972,381.47		5,728,800.00	173,547.41	0.7	1.5	
Thai Baht Total				5,972,381.47		5,728,800.00	173,547.41	0.7	1.5	

Quantity		Symbol	Security	Local Currency			Reporting Currency		
				Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets
Singapore Dollar(FX= 1.3143)									
COMMON STOCKS- SGD									
118780.00	byyfhz2	Frasers Log & Com NPV Units (REIT)	1.45	172,141.65	1.26	149,662.80	113,868.30	0.4	5.1
				172,141.65		149,662.80	113,868.30	0.4	5.1
Singapore Dollar Total				172,141.65		149,662.80	113,868.30	0.4	5.1
South Korean Won(FX= 1,231.8002)									
COMMON STOCKS- KRW									
24633.00	bb96z33	Jb Financial Group KRW	7,661.23	188,719,103.00	10,140.00	249,778,620.00	202,775.30	0.8	1.8
2980.00	6490928	Kia Motors Corp KRW	81,131.98	241,773,299.00	66,800.00	199,064,000.00	161,604.16	0.6	1.3
6320.00	6505316	KT Corporation KRW	36,859.53	232,952,248.00	35,050.00	221,516,000.00	179,831.14	0.7	3.1
2470.00	6175076	KT&G Corporation KRW	94,112.80	232,458,616.00	92,500.00	228,475,000.00	185,480.60	0.7	5.2
5800.00	6771720	Samsung Electronic KRW	65,805.51	381,671,982.42	61,000.00	353,800,000.00	287,221.95	1.1	2.3
				1,277,575,248.42		1,252,633,620.00	1,016,913.15	4.0	2.7
CASH AND EQUIVALENTS- KRW									
34174020.00	divacc	Dividend Accrual - Kr	1.00	34,174,020.00	1.00	34,174,020.00	27,743.16	0.1	0.0
				34,174,020.00		34,174,020.00	27,743.16	0.1	0.0
South Korean Won Total				1,311,749,268.42		1,286,807,640.00	1,044,656.31	4.1	2.7
Swedish Krona(FX= 10.4698)									
COMMON STOCKS- SEK									
16190.00	4813345	Skand Enskilda Bkn Ser A NPV	115.54	1,870,562.21	126.15	2,042,368.50	195,072.35	0.8	4.8
				1,870,562.21		2,042,368.50	195,072.35	0.8	4.8
Swedish Krona Total				1,870,562.21		2,042,368.50	195,072.35	0.8	4.8

New York City Police Pension Fund

Quantity		Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
					Total Cost	Price		Market Value	% Assets	
Swiss Franc(FX= 0.9188)										
COMMON STOCKS- CHF										
700.00	b142s60	Kuehne&Nagel Intl Chf1 (Regd)	243.21	170,246.45	217.60	152,320.00	165,790.48	0.7	2.8	
3530.00	7123870	Nestle SA CHF (Regd)	101.58	358,569.66	111.48	393,524.40	428,325.88	1.7	2.4	
3330.00	7103065	Novartis AG CHF (Regd)	84.60	281,706.09	82.46	274,591.80	298,875.43	1.2	3.5	
950.00	7110388	Roche Holdings AG Genusscheine NPV	261.22	248,158.46	285.25	270,987.50	294,952.38	1.2	3.0	
14940.00	brjl176	UBS Group AG CHF (Regd)	12.45	186,029.39	19.44	290,433.60	316,118.20	1.2	2.4	
511.00	5983816	Zurich Insurance CHF	355.66	181,740.74	452.20	231,074.20	251,509.33	1.0	4.2	
				1,426,450.79		1,612,931.50	1,755,571.70	6.9	3.0	
Swiss Franc Total				1,426,450.79		1,612,931.50	1,755,571.70	6.9	3.0	
Taiwan Dollar(FX= 30.0250)										
COMMON STOCKS- TWD										
32940.00	6336055	Feng Tay Entrprise TWD	192.27	6,333,484.87	197.00	6,489,180.00	216,125.90	0.9	2.1	
7520.00	6372480	Mediatek Inc TWD	731.00	5,497,117.00	718.00	5,399,360.00	179,828.81	0.7	10.2	
23520.00	b118753	Nan Ya Printed Cir TWD	273.26	6,427,098.81	243.00	5,715,360.00	190,353.37	0.7	4.1	
				18,257,700.67		17,603,900.00	586,308.08	2.3	5.2	
Taiwan Dollar Total				18,257,700.67		17,603,900.00	586,308.08	2.3	5.2	
South African Rand(FX= 17.4275)										
COMMON STOCKS- ZAR										
13780.00	6418801	Exxaro Resources ZAR	213.05	2,935,840.56	217.76	3,000,732.80	172,183.78	0.7	6.5	
1220.00	6622691	Naspers N ZAR	2,408.50	2,938,374.55	3,346.55	4,082,791.00	234,272.90	0.9	0.2	
14550.00	6801575	Shoprite Holdings Ltd Zar0.01134	143.03	2,081,103.08	240.14	3,494,037.00	200,489.86	0.8	2.4	
16980.00	b030gj7	Standard Bank Gr Ltd ZAR	182.67	3,101,660.31	173.23	2,941,445.40	168,781.83	0.7	5.0	
				11,056,978.50		13,519,006.20	775,728.37	3.1	3.2	

Quantity	Symbol	Security	Local Currency				Reporting Currency		Curr. Yield
			Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	
CASH AND EQUIVALENTS- ZAR									
2171299.22	cash	Cash Account - ZAR	1.00	2,171,299.22	1.00	2,171,299.22	124,590.40	0.5	0.0
				2,171,299.22		2,171,299.22	124,590.40	0.5	0.0
South African Rand Total				13,228,277.72		15,690,305.42	900,318.77	3.5	2.8
Total Portfolio				1,822,620,920.63			25,384,295.55	100.0	3.2

Purchases

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
US Dollar								
1/5/2023	1/9/2023	440.00	baba	Alibaba Group Holding Ltd Sp ADS	1.00000	105.14	46,260.81	46,260.81
1/5/2023	1/9/2023	560.00	tsm	Taiwan Semiconductor Mfg Ltd Sp ADR	1.00000	75.90	42,502.99	42,502.99
US Dollar Total							88,763.80	88,763.80
Australian Dollar								
1/27/2023	1/31/2023	2100.00	b432qw4	Seven Group Holdings NPV	1.40994	22.70	47,677.17	33,815.03
1/30/2023	2/1/2023	2900.00	b432qw4	Seven Group Holdings NPV	1.41213	22.79	66,088.29	46,800.43
1/31/2023	2/2/2023	2200.00	b432qw4	Seven Group Holdings NPV	1.41914	22.66	49,861.66	35,135.03
Australian Dollar Total							163,627.12	115,750.49
Brazilian Real								
1/26/2023	1/30/2023	26150.00	b9n3sq0	BB Seguridade Part NPV	5.08365	36.92	965,468.41	189,916.38
Brazilian Real Total							965,468.41	189,916.38
British Pound Sterling								
1/5/2023	1/9/2023	320.00	0989529	AstraZeneca USD	0.84154	117.49	37,596.48	44,675.91
1/5/2023	1/9/2023	12800.00	b17bbq5	Investec Ord GBP	0.84154	5.47	70,055.85	83,247.40
1/6/2023	1/10/2023	7400.00	b17bbq5	Investec Ord GBP	0.83012	5.38	39,827.74	47,978.47
1/9/2023	1/11/2023	4400.00	b17bbq5	Investec Ord GBP	0.82024	5.34	23,479.80	28,625.38
1/10/2023	1/12/2023	2990.00	b17bbq5	Investec Ord GBP	0.82325	5.35	15,990.09	19,423.15
British Pound Sterling Total							186,949.96	223,950.32
Euro								
1/5/2023	1/9/2023	9300.00	bywp840	Banca Mediolanum NPV	0.95062	8.03	74,632.68	78,509.81
1/6/2023	1/10/2023	9700.00	bywp840	Banca Mediolanum NPV	0.94317	8.13	78,833.67	83,583.38
1/9/2023	1/11/2023	5800.00	bywp840	Banca Mediolanum NPV	0.93097	8.23	47,719.17	51,257.53
1/10/2023	1/12/2023	3850.00	bywp840	Banca Mediolanum NPV	0.93214	8.22	31,651.36	33,955.59
1/26/2023	1/30/2023	500.00	4821100	Solvay SA NPV	0.92132	104.94	52,471.86	56,952.98
1/27/2023	1/31/2023	700.00	4821100	Solvay SA NPV	0.92247	106.07	74,251.66	80,492.48
1/30/2023	2/1/2023	480.00	4821100	Solvay SA NPV	0.91992	106.16	50,956.02	55,391.73
Euro Total							410,516.42	440,143.50
Indian Rupee								
1/27/2023	1/30/2023	44840.00	6139726	Hindustan Zinc Inr2	81.52375	353.45	15,848,638.78	194,405.17

Purchases

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Indian Rupee Total							15,848,638.78	194,405.17
Hong Kong Dollar								
1/27/2023	1/31/2023	27600.00	b67c2g0	Swire Properties L NPV	7.82865	22.96	633,762.71	80,954.28
1/30/2023	2/1/2023	24900.00	b67c2g0	Swire Properties L NPV	7.83355	23.08	574,585.81	73,349.35
1/31/2023	2/2/2023	8100.00	b67c2g0	Swire Properties L NPV	7.83855	22.23	180,040.19	22,968.56
Hong Kong Dollar Total							1,388,388.71	177,272.19
Japanese Yen								
1/27/2023	1/31/2023	7570.00	b601qs4	Dai-Ichi Life Insurance NPV	129.97500	3,094.73	23,427,112.00	180,243.22
1/27/2023	1/31/2023	3900.00	6431897	Sumitomo Mitsui Tr NPV	129.97500	4,819.77	18,797,099.00	144,620.88
1/30/2023	2/1/2023	1000.00	6431897	Sumitomo Mitsui Tr NPV	130.34500	4,857.55	4,857,546.00	37,266.84
Japanese Yen Total							47,081,757.00	362,130.93
South Korean Won								
1/6/2023	1/10/2023	2180.00	6771720	Samsung Electronic KRW	1268.65000	58,580.07	127,704,562.00	100,661.78
South Korean Won Total							127,704,562.00	100,661.78

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Brazilian Real								
1/26/2023	1/30/2023	49277.00	b00fm53	Bco Bradesco SA Prf NPV	5.08365	14.07	693,291.14	136,376.65
Brazilian Real Total							693,291.14	136,376.65
British Pound Sterling								
1/5/2023	1/9/2023	610.00	0718875	Rio Tinto GBP	0.84154	59.32	36,182.35	42,995.50
1/5/2023	1/9/2023	2700.00	0790873	SSE PLC GBP	0.84154	16.48	44,499.53	52,878.81
1/5/2023	1/9/2023	4650.00	0790873	SSE PLC GBP	0.84154	16.48	76,638.09	91,069.08
British Pound Sterling Total							157,319.97	186,943.39
Canadian Dollar								
1/5/2023	1/9/2023	280.00	2956662	Weston George Ltd	1.35885	169.44	47,443.22	34,914.24
Canadian Dollar Total							47,443.22	34,914.24

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Egyptian Pound								
1/30/2023	2/1/2023	49236.00	6298177	Eastern Tobacco Egp15	30.08500	17.51	862,309.67	28,662.45
1/31/2023	2/2/2023	49705.00	6298177	Eastern Tobacco Egp15	30.18000	17.79	884,194.60	29,297.37
1/31/2023	2/2/2023	2030.00	6298177	Eastern Tobacco Egp15	30.18000	17.79	36,111.36	1,196.53
Egyptian Pound Total							1,782,615.63	59,156.35
Euro								
1/5/2023	1/9/2023	1270.00	bywlc68	Relx PLC GBP	0.95062	26.30	33,397.21	35,132.18
1/26/2023	1/30/2023	4800.00	bd0q398	Kon Ahold Delhaize EUR	0.92132	26.78	128,560.42	139,539.53
1/27/2023	1/31/2023	2390.00	bd0q398	Kon Ahold Delhaize EUR	0.92247	26.88	64,245.50	69,645.31
Euro Total							226,203.13	244,317.02
Indian Rupee								
1/27/2023	1/30/2023	11069.00	6205122	Infosys Ltd Inr5	81.52375	1,543.55	17,085,596.35	209,578.15
Indian Rupee Total							17,085,596.35	209,578.15
Indonesian Rupiah								
1/27/2023	1/31/2023	196780.00	b01c1p6	Bank Central Asia Idr62.50	14985.0000 0	8,667.65	1,705,620,332.00	113,821.84
Indonesian Rupiah Total							1,705,620,332.00	113,821.84
Hong Kong Dollar								
1/6/2023	1/10/2023	25690.00	6340078	Kunlun Energy Comp HKD	7.80690	5.70	146,470.30	18,761.65
Hong Kong Dollar Total							146,470.30	18,761.65
Japanese Yen								
1/6/2023	1/11/2023	3460.00	6641588	Nissan Chemical Co NPV	132.42000	5,681.17	19,656,842.00	148,443.15
1/27/2023	1/31/2023	3800.00	6499550	Kyowa Hakko Kirin NPV	129.97500	2,907.79	11,049,599.00	85,013.26
1/30/2023	2/1/2023	2600.00	6499550	Kyowa Hakko Kirin NPV	130.34500	2,870.83	7,464,161.00	57,264.65
1/31/2023	2/2/2023	450.00	6499550	Kyowa Hakko Kirin NPV	130.04500	2,879.02	1,295,559.00	9,962.39
Japanese Yen Total							39,466,161.00	300,683.46
Malaysian Ringgit								
1/27/2023	1/31/2023	116720.00	b012w42	Public Bank Bhd NPV	4.24450	4.25	495,804.28	116,811.00
Malaysian Ringgit Total							495,804.28	116,811.00

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Mexican Peso								
1/5/2023	1/9/2023	4000.00	2421041	Gpo Fin Banorte NPV Series O	19.37950	146.27	585,096.64	30,191.52
Mexican Peso Total							585,096.64	30,191.52
Norwegian Krone								
1/5/2023	1/9/2023	1250.00	b1l95g3	Aker BP ASA NOK	10.25665	300.48	375,594.89	36,619.65
1/5/2023	1/9/2023	2010.00	b4ph0c5	Gjensidige Forsikr NOK	10.25665	185.21	372,281.56	36,296.60
Norwegian Krone Total							747,876.45	72,916.25
Taiwan Dollar								
1/6/2023	1/10/2023	6260.00	6336055	Feng Tay Entrprise TWD	30.72000	201.47	1,261,180.00	41,054.04
1/6/2023	1/10/2023	3380.00	b118753	Nan Ya Printed Cir TWD	30.72000	221.70	749,355.00	24,393.07
Taiwan Dollar Total							2,010,535.00	65,447.10
South African Rand								
1/26/2023	1/31/2023	1800.00	6100089	Bidvest Group Ord Zar0.05	17.22940	224.36	403,841.61	23,439.10
1/27/2023	2/1/2023	8700.00	6100089	Bidvest Group Ord Zar0.05	17.23625	224.10	1,949,627.05	113,112.02
1/30/2023	2/2/2023	990.00	6100089	Bidvest Group Ord Zar0.05	17.34505	223.91	221,672.17	12,780.14
South African Rand Total							2,575,140.83	149,331.26

Ex-Date	Pay-Date	Symbol	Security	Amount
COMMON STOCKS- BRL				
1/3/2023	2/1/2023	b00fm53	Bco Bradesco SA Prf NPV	147.31
1/3/2023	12/31/2023	b0d7494	EDP Energias Br NPV	6,803.52
1/9/2023	3/8/2023	b00fm53	Bco Bradesco SA Prf NPV	4,619.89
1/19/2023	1/19/2023	2684532	Petrol Brasileiros Prf NPV	57.77
				11,628.50
COMMON STOCKS- GBP				
1/5/2023	2/3/2023	b19nlv4	Experian Ord USD	978.53
				978.53
COMMON STOCKS- CAD				
1/25/2023	2/24/2023	2754383	Royal Bank of Canada Montreal Que	2,352.84
				2,352.84
COMMON STOCKS- EUR				
1/2/2023	1/12/2023	b15c557	Total EUR	2,516.29
1/3/2023	1/3/2023	bq7zvf1	Euroapi Sa Eur	2.40
1/6/2023	1/31/2023	b288c92	Iberdrola SA EUR	2,708.32
1/23/2023	1/25/2023	7144569	Enel SPA EUR	4,209.10
				9,436.10
COMMON STOCKS- INR				
1/16/2023	2/3/2023	b01npj1	Tata Consultancy S Inr1	3,352.22
1/19/2023	2/1/2023	6294896	Hcl Technologies Inr2	1,563.47
1/30/2023	2/18/2023	6139726	Hindustan Zinc Inr2	5,721.39
				10,637.08
COMMON STOCKS- PLN				
1/3/2023	1/3/2023	b0l9113	POL.GORN.NAFT.I GA	283.95
1/11/2023	1/11/2023	5978953	Asseco Poland SA Pln1.00	405.11
				689.06
COMMON STOCKS- NOK				

Ex-Date	Pay-Date	Symbol	Security	Amount
1/9/2023	1/25/2023	7133608	Equinor ASA NOK	3,028.17
1/19/2023	1/19/2023	b1l95g3	Aker BP ASA NOK	24.13
				3,052.29
AMERICAN DEPOSITORY RECEIPTS				
1/12/2023	1/12/2023	tsm	Taiwan Semiconductor Mfg Ltd Sp ADR	-14.07
				-14.07
CASH AND EQUIVALENTS				
1/1/2023	1/3/2023	cash	Cash Account - USD	522.34
				522.34
CASH AND EQUIVALENTS- MXN				
1/2/2023	1/2/2023	cash	Cash Account - Mx	-583.17
				-583.17
NET INCOME				38,699.50