



ATIVO
CAPITAL

Monthly Report

Account

New York City Police Pension Fund

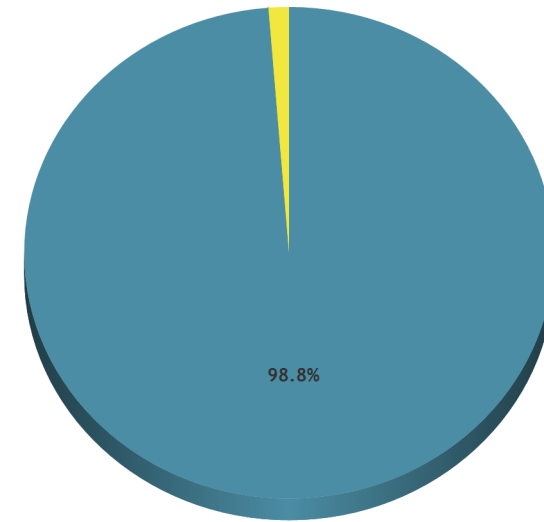
11/30/2024



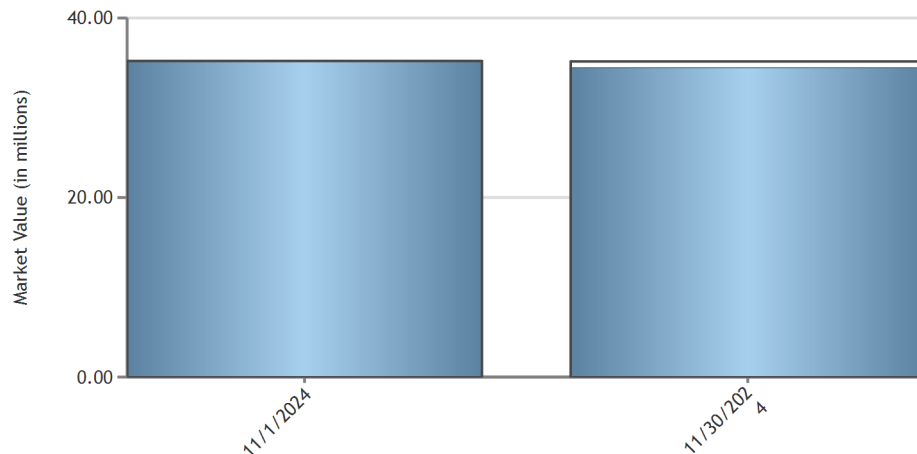
Activity Summary

	Month to Date	Year to Date
Beginning Value	35,019,116.55	28,088,056.34
Net Contributions/Withdrawals	-50,642.21	4,311,885.45
Realized Gains	-99,695.25	-604,778.76
Unrealized Gains	-600,669.08	1,388,181.24
Income Received	186,242.73	1,271,008.45
Ending Value	34,454,352.73	34,454,352.73

Portfolio Allocation as of 11/30/2024



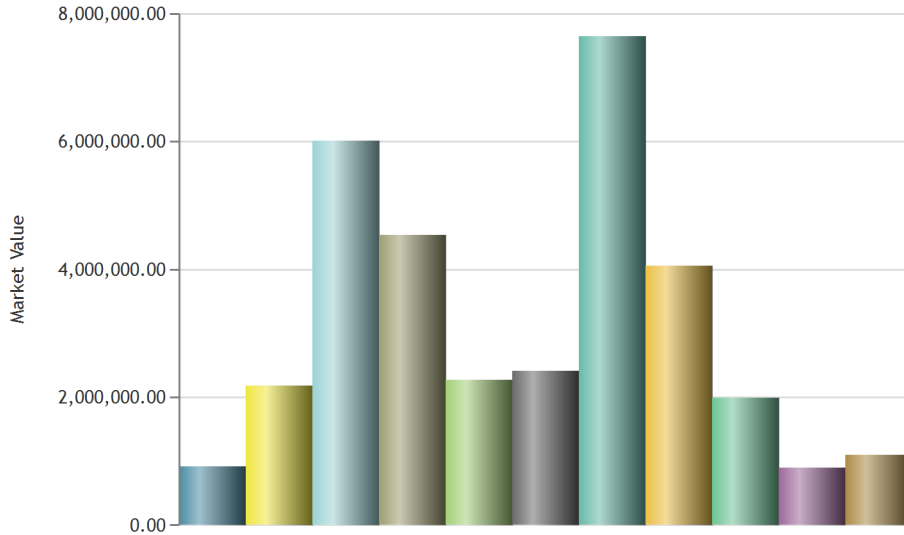
Change in Portfolio



□ Beginning Market Value Plus Flows ■ Ending Market Value

Asset Class	Market Value	% Assets	Curr. Yield
Equities	34,027,849.43	98.8	3.6
Cash and Equivalents	426,503.30	1.2	1.1
Total	34,454,352.73	100.0	3.5

Portfolio Allocation as of 11/30/2024

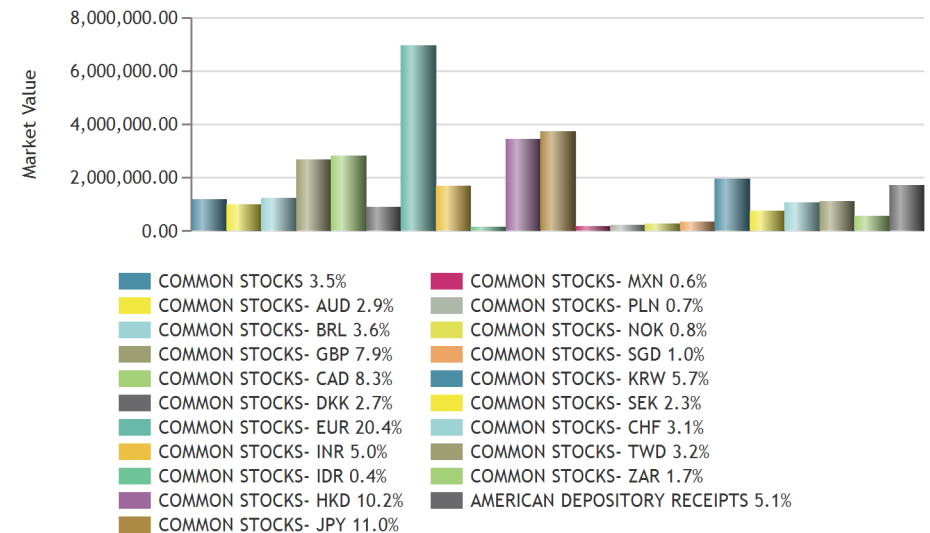


Industry Sector	Market Value	% Equity	% Assets
ENERGY	913,752.05	2.7	2.7
MATERIALS	2,183,608.22	6.4	6.3
INDUSTRIALS	6,012,338.41	17.7	17.5
CONSUMER DISCRETIONARY	4,538,963.55	13.3	13.2
CONSUMER STAPLES	2,270,312.40	6.7	6.6
HEALTHCARE	2,412,942.97	7.1	7.0
FINANCIALS	7,641,312.74	22.5	22.2
INFORMATION TECHNOLOGY	4,057,741.67	11.9	11.8
COMMUNICATION SERVICES	1,993,623.28	5.9	5.8
UTILITIES	901,073.88	2.6	2.6
REAL ESTATE	1,102,180.26	3.2	3.2
Equity Total	34,027,849.43	100.0	98.8

Top 10 Holdings

Symbol	Security	Market Value	% Assets
tsm	Taiwan Semiconductor Mfg Ltd Sp ADR	1,224,480.46	3.6
bp6kmj1	Novo Nordisk As Ser'b'dkk0.1	616,693.81	1.8
bmmv2k8	Tencent Holdings Ltd Hkd0.00002	588,186.16	1.7
b929f46	ASML Holding NV EUR	486,781.65	1.4
2754383	Royal Bank of Canada Montreal Que	427,771.31	1.2
7103065	Novartis AG CHF (Regd)	398,064.93	1.2
bywp840	Banca Mediolanum NPV	388,464.71	1.1
bb96z33	Jb Financial Group KRW	380,226.54	1.1
6251448	Daiwa Securities Group NPV	378,472.65	1.1
6251363	Daiwa House Industries NPV	376,876.19	1.1
Top 10 Holdings Total		5,266,018.40	15.3

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									
3720.00	aer	AerCap Holdings NV	96.61	359,390.32	99.36	369,619.20	369,619.20	1.1	1.0
1911.00	chkp	Check Point Software Tech Ltd	124.01	236,983.20	182.00	347,802.00	347,802.00	1.0	0.0
1320.00	bap	Credicorp Ltd	148.26	195,701.35	185.47	244,820.40	244,820.40	0.7	5.0
1110.00	iclr	Icon PLC	254.18	282,138.07	210.25	233,377.50	233,377.50	0.7	0.0
				1,074,212.94		1,195,619.10	1,195,619.10	3.5	1.3
AMERICAN DEPOSITORY RECEIPTS									
1850.00	baba	Alibaba Group Holding Ltd Sp ADS	173.29	320,589.87	87.37	161,634.50	161,634.50	0.5	1.1
2270.00	ntes	Netease Inc Sp ADR	70.59	160,237.58	87.48	198,579.60	198,579.60	0.6	2.8
6631.00	tsm	Taiwan Semiconductor Mfg Ltd Sp ADR	88.97	589,953.00	184.66	1,224,480.46	1,224,480.46	3.6	1.1
9910.00	vips	Vipshop Holdings Limited Sponsored ADSA	10.68	105,822.94	13.81	136,857.10	136,857.10	0.4	3.0
				1,176,603.39		1,721,551.66	1,721,551.66	5.0	1.4
CASH AND EQUIVALENTS									
	cash	Cash Account - USD		142,958.91		142,958.91	142,958.91	0.4	3.2
	divacc	Dividend Accrual - US		1,777.95		1,777.95	1,777.95	0.0	0.0
				144,736.86		144,736.86	144,736.86	0.4	3.2
US Dollar Total				2,395,553.19		3,061,907.62	3,061,907.62	8.9	1.5
Australian Dollar(FX= 1.5350)									
COMMON STOCKS- AUD									
16950.00	6065586	Aust & NZ Bank Group NPV	29.85	506,010.07	31.17	528,331.50	344,181.61	1.0	6.9
1920.00	b28ytc2	Macquarie Group Ltd NPV	165.33	317,438.82	231.11	443,731.20	289,068.73	0.8	3.2
27240.00	6715740	Qbe Insurance Group Npv	17.23	469,457.82	20.00	544,800.00	354,910.01	1.0	2.9
				1,292,906.71		1,516,862.70	988,160.35	2.9	4.4

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
CASH AND EQUIVALENTS- AUD									
19060.50	divacc	Dividend Accrual - Au	1.00	19,060.50	1.00	19,060.50	12,416.96	0.0	0.0
				19,060.50		19,060.50	12,416.96	0.0	0.0
Australian Dollar Total				1,311,967.21		1,535,923.20	1,000,577.32	2.9	4.3
Brazilian Real(FX= 5.9707)									
COMMON STOCKS- BRL									
152950.00	bg7zwy7	Ambev SA NPV	13.01	1,990,566.63	12.73	1,947,053.50	326,104.11	0.9	0.0
29150.00	b9n3sq0	BB Seguridade Part NPV	36.63	1,067,889.71	33.53	977,399.50	163,700.69	0.5	8.6
83020.00	2036995	Brf Sa Com Npv	25.34	2,103,348.75	24.81	2,059,726.20	344,975.20	1.0	0.0
32690.00	2684532	Petrol Brasileiros Prf NPV	32.80	1,072,320.22	38.90	1,271,641.00	212,982.00	0.6	0.0
52190.00	bpblv81	Vibra Energia SA NPV	25.09	1,309,505.46	20.63	1,076,679.70	180,328.72	0.5	0.0
				7,543,630.77		7,332,499.90	1,228,090.73	3.6	1.1
CASH AND EQUIVALENTS- BRL									
31013.27	cash	Cash Account - BRL	1.00	31,013.27	1.00	31,013.27	5,194.29	0.0	0.0
89394.97	divacc	Dividend Accrual - Br	1.00	89,394.97	1.00	89,394.97	14,972.40	0.0	0.0
				120,408.24		120,408.24	20,166.69	0.1	0.0
Brazilian Real Total				7,664,039.01		7,452,908.14	1,248,257.42	3.6	1.1
British Pound Sterling(FX= 0.7868)									
COMMON STOCKS- GBP									
6920.00	b19nlv4	Experian Ord USD	19.92	137,874.15	37.51	259,569.20	329,925.48	1.0	1.6
2440.00	bhjyc05	Intercontinental Hotels Ord Gbp0.208521303	82.53	201,371.23	98.00	239,120.00	303,933.52	0.9	1.3
32390.00	b17bbq5	Investec Ord GBP	5.38	174,308.08	5.71	184,784.95	234,870.94	0.7	6.2
464700.00	0870612	Lloyds Banking Gp Ord GBP	0.59	276,461.25	0.53	246,569.82	313,402.61	0.9	5.5

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
26690.00	bdr05c0	National Grid Ord Gbp0.12431289	9.32	248,668.53	9.93	264,924.94	336,732.89	1.0	5.5
2770.00	3208986	Next GBP	63.41	175,653.54	100.80	279,216.00	354,897.55	1.0	2.1
20470.00	0677608	Pearson Ord GBP	10.28	210,477.79	12.33	252,395.10	320,806.84	0.9	1.9
3690.00	0718875	Rio Tinto GBP	44.51	164,252.92	49.37	182,156.85	231,530.50	0.7	6.8
4260.00	b10rzp7	Unilever PLC GBP	41.72	177,715.76	47.01	200,262.60	254,543.81	0.7	3.1
				1,766,783.25		2,108,999.46	2,680,644.14	7.8	3.6

CASH AND EQUIVALENTS- GBP

445.13	cash	Cash Account - GBP	1.00	445.13	1.00	445.13	565.78	0.0	0.0
5788.14	divacc	Dividend Accrual - GB	1.00	5,788.14	1.00	5,788.14	7,357.02	0.0	0.0
				6,233.27		6,233.27	7,922.80	0.0	0.0

British Pound Sterling Total				1,773,016.52		2,115,232.73	2,688,566.94	7.8	3.6
-------------------------------------	--	--	--	---------------------	--	---------------------	---------------------	------------	------------

Canadian Dollar(FX= 1.4002)

COMMON STOCKS- CAD

3060.00	2009823	Agnico Eagle Mines Ltd	120.67	369,235.99	118.06	361,263.60	258,017.78	0.7	1.4
5990.00	bl56kn2	Alimentation Couche-Tard Inc	51.11	306,128.76	81.91	490,640.90	350,420.24	1.0	1.0
2890.00	bj2l575	CGI Inc Cl A	88.50	255,751.30	158.48	458,007.20	327,112.95	0.9	0.4
6930.00	2254645	Gildan Activewear Inc	62.92	436,008.07	69.60	482,328.00	344,483.09	1.0	1.2
14430.00	btksy6	Lundin Gold Inc	29.31	422,872.24	32.56	469,840.80	335,564.62	1.0	2.5
2820.00	2077303	National Bank Cand Montreal Qu	103.69	292,401.60	138.71	391,162.20	279,371.64	0.8	3.2
3400.00	2754383	Royal Bank of Canada Montreal Que	106.97	363,697.31	176.16	598,944.00	427,771.31	1.2	3.2
4330.00	2566124	Sun Life Financial Inc	70.27	304,265.81	86.17	373,116.10	266,482.95	0.8	3.9
1510.00	2956662	Weston George Ltd	104.95	158,467.58	225.05	339,825.50	242,706.50	0.7	1.5
				2,908,828.66		3,965,128.30	2,831,931.08	8.2	2.0

			Local Currency			Reporting Currency			
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
CASH AND EQUIVALENTS- CAD									
4828.00	cash	Cash Account - CAD	1.00	4,828.00	1.00	4,828.00	3,448.20	0.0	0.0
8028.98	divacc	Dividend Accrual - CA	1.00	8,028.98	1.00	8,028.98	5,734.37	0.0	0.0
				12,856.98		12,856.98	9,182.57	0.0	0.0
Canadian Dollar Total				2,921,685.64		3,977,985.28	2,841,113.65	8.2	2.0
Danish Krone(FX= 7.0610)									
COMMON STOCKS- DKK									
1350.00	b1wt5g2	DSV DKK	1,445.20	1,951,025.67	1,507.00	2,034,450.00	288,124.91	0.8	0.1
5750.00	bp6kmj1	Novo Nordisk As Ser'b'dkk0.1	351.34	2,020,187.97	757.30	4,354,475.00	616,693.81	1.8	1.3
				3,971,213.64		6,388,925.00	904,818.72	2.6	0.9
Danish Krone Total				3,971,213.64		6,388,925.00	904,818.72	2.6	0.9
Euro(FX= 0.9468)									
COMMON STOCKS- EUR									
920.00	5231485	Allianz SE NPV (Regd) (Vinkuliert)	221.15	203,460.65	292.20	268,824.00	283,932.02	0.8	4.7
700.00	b929f46	ASML Holding NV EUR	495.73	347,009.62	658.40	460,880.00	486,781.65	1.4	0.9
9420.00	7088429	AXA EUR	35.44	333,843.16	32.98	310,671.60	328,131.48	1.0	6.0
33650.00	bywp840	Banca Mediolanum NPV	8.28	278,757.24	10.93	367,794.50	388,464.71	1.1	7.2
35400.00	5501906	BBVA (Bilb-Viz-Arg) EUR	5.38	190,511.81	8.94	316,334.40	334,112.53	1.0	6.2
1210.00	4163437	Cap Gemini EUR	176.04	213,007.72	151.90	183,799.00	194,128.58	0.6	2.2
230.00	4061393	Christian Dior SE EUR	822.37	189,144.32	551.50	126,845.00	133,973.74	0.4	2.4
5560.00	5806225	Colruyt Group NV NPV	43.42	241,397.08	42.90	238,524.00	251,929.15	0.7	3.9
10099.00	5842359	Deutsche Telekom NPV (Regd)	16.57	167,382.49	30.28	305,797.72	322,983.68	0.9	3.0
2930.00	b13x013	Eiffage EUR	88.53	259,398.53	85.40	250,222.00	264,284.58	0.8	4.8
6990.00	4557104	Gea Group Ag Npv	46.38	324,230.62	47.32	330,766.80	349,356.03	1.0	2.1

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
18860.00	b288c92	Iberdrola SA EUR	8.23	155,257.98	13.49	254,421.40	268,719.99	0.8	3.5
5870.00	b188nj2	Ipsos EUR	55.81	327,610.10	44.20	259,454.00	274,035.42	0.8	3.7
49320.00	bd2z8s7	Italgas Spa NPV	5.48	270,266.36	5.68	279,891.00	295,620.99	0.9	6.2
550.00	4057808	L'Oreal EUR	244.34	134,385.72	328.65	180,757.50	190,916.15	0.6	2.0
3220.00	5529027	Mercedes-Benz Group AG	72.59	233,743.42	52.96	170,531.20	180,115.13	0.5	10.0
15670.00	7107250	Opap(Org Of Footb) EUR (Cr)	13.02	204,051.11	15.51	243,041.70	256,700.75	0.7	7.8
2550.00	4380429	Publicis Groupe SA EUR	62.78	160,083.15	102.70	261,885.00	276,603.05	0.8	3.1
7820.00	bywlc68	Relx PLC GBP	20.86	163,133.89	44.58	348,615.60	368,207.94	1.1	1.3
12110.00	b1vp0k0	Rexel EUR	27.36	331,281.56	24.44	295,968.40	312,601.95	0.9	3.1
1420.00	4834108	Schneider Electric EUR	84.69	120,258.03	243.50	345,770.00	365,202.42	1.1	1.4
8180.00	bymxps7	UniCredit SpA NPV	19.74	161,503.58	36.39	297,629.30	314,356.19	0.9	5.1
1960.00	b1xh026	Vinci EUR	109.16	213,957.97	99.86	195,725.60	206,725.46	0.6	4.5
1830.00	5671519	Wolters Kluwer EUR	64.24	117,562.10	157.95	289,048.50	305,293.15	0.9	1.4
				5,341,238.21		6,583,198.22	6,953,176.76	20.2	3.9

CASH AND EQUIVALENTS- EUR

31855.30	cash	Cash Account - EUR	1.00	31,855.30	1.00	31,855.30	33,645.58	0.1	0.0
				31,855.30		31,855.30	33,645.58	0.1	0.0

Euro Total				5,373,093.51		6,615,053.52	6,986,822.34	20.3	3.9
-------------------	--	--	--	---------------------	--	---------------------	---------------------	-------------	------------

Indian Rupee(FX= 84.4962)

COMMON STOCKS- INR

2470.00	b2qkxw0	Bajaj Auto Ltd INR	7,159.85	17,684,832.74	9,033.65	22,313,115.50	264,072.26	0.8	0.9
54540.00	b4z9xf5	Coal India Ltd INR	225.10	12,276,894.63	416.40	22,710,456.00	268,774.72	0.8	6.2
15070.00	6139890	Ge Vernova T&D Ind Inr2	1,774.25	26,737,960.10	1,756.20	26,465,934.00	313,220.22	0.9	0.1
15260.00	6294896	Hcl Technologies Inr2	707.11	10,790,446.72	1,848.05	28,201,243.00	333,757.33	1.0	2.9
4880.00	b992pt3	Pi Industries Inr1	3,793.91	18,514,286.93	4,065.50	19,839,640.00	234,799.06	0.7	0.4
5360.00	b01npj1	Tata Consultancy S Inr1	3,438.02	18,427,774.53	4,270.85	22,891,756.00	270,920.38	0.8	1.3
				104,432,195.65		142,422,144.50	1,685,543.97	4.9	2.0

			Local Currency				Reporting Currency		
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
CASH AND EQUIVALENTS- INR									
(5998802.05)	cash	Cash Account - INR	1.00	-5,998,802.05	1.00	-5,998,802.05	-70,994.89	-0.2	0.0
				-5,998,802.05		-5,998,802.05	-70,994.89	-0.2	0.0
Indian Rupee Total				98,433,393.60		136,423,342.45	1,614,549.08	4.7	2.1
Indonesian Rupiah(FX= 15,845.0983)									
COMMON STOCKS- IDR									
1120850.00	b3bqfc4	Alamtri Resources IDR	2,957.78	3,315,222,752.00	2,080.00	2,331,368,000.00	147,135.88	0.4	85.0
				3,315,222,752.00		2,331,368,000.00	147,135.88	0.4	85.0
CASH AND EQUIVALENTS- IDR									
1293968645.05	divacc	Dividend Accrual - Id	1.00	1,293,968,645.05	1.00	1,293,968,645.05	81,664.16	0.2	0.0
				1,293,968,645.05		1,293,968,645.05	81,664.16	0.2	0.0
Indonesian Rupiah Total				4,609,191,397.05		3,625,336,645.05	228,800.04	0.7	54.6
Hong Kong Dollar(FX= 7.7815)									
COMMON STOCKS- HKD									
538900.00	b154564	Bank of China Ltd H CNY	3.24	1,746,192.92	3.61	1,945,429.00	250,005.33	0.7	9.9
87300.00	6536112	BOC Hong Kong Holding NPV	22.33	1,949,528.92	23.90	2,086,470.00	268,130.39	0.8	7.2
212870.00	b44zv94	China Hongqiao Gro USD	13.54	2,882,532.32	11.34	2,413,945.80	310,214.01	0.9	7.8
68840.00	b09n7m0	China Shenhua Ener H CNY	23.80	1,638,544.39	32.20	2,216,648.00	284,859.44	0.8	7.7
176670.00	b0b8z18	Cosco Shipping Hld H CNY	12.73	2,248,216.74	10.88	1,922,169.60	247,016.29	0.7	7.6
131680.00	bjykb72	Hansoh Pharmaceuti Hkd0.00001	20.79	2,738,033.01	19.30	2,541,424.00	326,596.12	0.9	1.8
16040.00	bgjw376	Meituan Dianping USD (A & B Class)	186.19	2,986,545.96	168.70	2,705,948.00	347,738.95	1.0	0.0
18200.00	6859927	Sun Hung Kai Prop NPV	106.17	1,932,341.97	77.25	1,405,950.00	180,677.37	0.5	4.9

Quantity	Symbol	Security	Local Currency			Reporting Currency			Curr. Yield
			Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	
172130.00	b67c2g0	Swire Properties L NPV	15.43	2,656,601.20	15.50	2,668,015.00	342,864.21	1.0	6.8
11500.00	bmmv2k8	Tencent Holdings Ltd Hkd0.00002	314.81	3,620,352.95	398.00	4,577,000.00	588,186.16	1.7	0.9
548470.00	b2q14z3	Want Want China Ho Usd	4.99	2,736,561.08	4.38	2,402,298.60	308,717.23	0.9	5.9
				27,135,451.46		26,885,298.00	3,455,005.49	10.0	4.9

CASH AND EQUIVALENTS- HKD

701100.47	cash	Cash Account - HKD	1.00	701,100.47	1.00	701,100.47	90,097.79	0.3	0.0
125593.30	divacc	Dividend Accrual - HK	1.00	125,593.30	1.00	125,593.30	16,139.88	0.0	0.0
				826,693.77		826,693.77	106,237.67	0.3	0.0

Hong Kong Dollar Total				27,962,145.23		27,711,991.77	3,561,243.17	10.3	4.8
-------------------------------	--	--	--	----------------------	--	----------------------	---------------------	-------------	------------

Japanese Yen(FX= 150.1850)

COMMON STOCKS- JPY

8540.00	6132101	Bridgestone Corp NPV	5,323	45,462,600	5,349	45,680,460	304,161.27	0.9	3.9
12030.00	6251363	Daiwa House Industries NPV	4,236	50,959,931	4,705	56,601,150	376,876.19	1.1	3.1
56530.00	6251448	Daiwa Securities Group NPV	724	40,914,215	1,006	56,840,915	378,472.65	1.1	5.3
25940.00	6467104	Isuzu Motors NPV	2,058	53,381,497	1,997	51,802,180	344,922.46	1.0	4.6
12810.00	6496584	Komatsu NPV	4,163	53,328,753	4,026	51,573,060	343,396.88	1.0	4.1
42990.00	b0jqjtj0	Mitsubishi Chem Gp NPV	899	38,635,063	785	33,742,851	224,675.24	0.7	4.1
14660.00	6597302	Mitsui & Co NPV	2,262	33,154,620	3,136	45,973,760	306,114.19	0.9	3.2
20490.00	6641801	Nitto Denko Corp NPV	2,179	44,643,536	2,388	48,930,120	325,798.98	0.9	2.3
8150.00	b1cwjm5	Nomura Real Estate Inc NPV	3,665	29,867,619	3,718	30,301,700	201,762.49	0.6	4.4
15990.00	6661144	ORIX Corp NPV	2,564	41,004,626	3,367	53,838,330	358,480.07	1.0	2.9
15570.00	6804682	Shionogi & Co NPV	2,108	32,817,720	2,119	32,992,830	219,681.26	0.6	2.7
40360.00	6985264	Yamaha Motor Co NPV	1,120	45,196,805	1,301	52,488,180	349,490.16	1.0	3.8
				509,366,986		560,765,536	3,733,831.85	10.8	3.7

			Local Currency				Reporting Currency		
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
CASH AND EQUIVALENTS- JPY									
694400.00	cash	Cash Account - JPY	1	694,400	1	694,400	4,623.63	0.0	0.0
10764819.00	divacc	Dividend Accrual - Jp	1	10,764,819	1	10,764,819	71,677.06	0.2	0.0
				11,459,219		11,459,219	76,300.69	0.2	0.0
Japanese Yen Total				520,826,205		572,224,755	3,810,132.54	11.1	3.7
Mexican Peso(FX= 20.2590)									
COMMON STOCKS- MXN									
28250.00	2421041	Gpo Fin Banorte NPV Series O	78.14	2,207,514.75	135.33	3,823,072.50	188,709.83	0.5	0.0
				2,207,514.75		3,823,072.50	188,709.83	0.5	0.0
Mexican Peso Total				2,207,514.75		3,823,072.50	188,709.83	0.5	0.0
Polish Zloty(FX= 4.0643)									
COMMON STOCKS- PLN									
10140.00	5978953	Asseco Poland SA Pln1.00	83.36	845,280.67	90.75	920,205.00	226,408.90	0.7	4.0
				845,280.67		920,205.00	226,408.90	0.7	4.0
Polish Zloty Total				845,280.67		920,205.00	226,408.90	0.7	4.0
Norwegian Krone(FX= 11.0547)									
COMMON STOCKS- NOK									
28270.00	b55wmq5	Wallenius Wilh ASA Nok0.52	137.93	3,899,176.67	107.50	3,039,025.00	274,906.71	0.8	1.0
				3,899,176.67		3,039,025.00	274,906.71	0.8	1.0
Norwegian Krone Total				3,899,176.67		3,039,025.00	274,906.71	0.8	1.0

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
Singapore Dollar(FX= 1.3407)									
COMMON STOCKS- SGD									
28560.00	b0f9v20	Oversea-Chinese Bank NPV	16.19	462,402.80	16.28	464,956.80	346,814.46	1.0	5.3
				462,402.80		464,956.80	346,814.46	1.0	5.3
Singapore Dollar Total				462,402.80		464,956.80	346,814.46	1.0	5.3
South Korean Won(FX= 1,395.0504)									
COMMON STOCKS- KRW									
8560.00	bwt5ws1	Classys Inc Krw100	54,876.19	469,740,202.00	46,450.00	397,612,000.00	285,016.31	0.8	0.4
1430.00	bd4hfr9	Hd Hyundai Electri Krw	330,396.76	472,467,366.80	349,500.00	499,785,000.00	358,255.98	1.0	0.6
26953.00	bb96z33	Jb Financial Group KRW	8,139.53	219,384,816.77	19,680.00	530,435,040.00	380,226.54	1.1	5.3
4240.00	6490928	Kia Motors Corp KRW	85,443.98	362,282,484.00	92,900.00	393,896,000.00	282,352.60	0.8	6.0
1490.00	bmbp900	Krafton Inc Krw100	231,370.59	344,742,179.00	312,000.00	464,880,000.00	333,235.37	1.0	0.0
2720.00	6450267	SK Hynix Inc KRW	177,468.97	482,715,599.00	159,900.00	434,928,000.00	311,765.17	0.9	0.9
				2,351,332,647.57		2,721,536,040.00	1,950,851.97	5.7	2.2
CASH AND EQUIVALENTS- KRW									
4052235.00	cash	Cash Account - KRW	1.00	4,052,235.00	1.00	4,052,235.00	2,904.72	0.0	0.0
				4,052,235.00		4,052,235.00	2,904.72	0.0	0.0
South Korean Won Total				2,355,384,882.57		2,725,588,275.00	1,953,756.69	5.7	2.2
Swedish Krona(FX= 10.9189)									
COMMON STOCKS- SEK									
9380.00	bypc1t4	Assa Abloy Ser B NPV	309.42	2,902,391.89	334.90	3,141,362.00	287,700.81	0.8	1.6
18990.00	4813345	Skand Enskilda Bkn Ser A NPV	118.93	2,258,468.25	151.50	2,876,985.00	263,487.91	0.8	5.6
8650.00	b1qh830	Volvo Ab Ser B NPV	304.70	2,635,653.29	271.60	2,349,340.00	215,163.68	0.6	6.6
				7,796,513.43		8,367,687.00	766,352.41	2.2	4.4

Quantity	Symbol	Security	Unit Cost	Local Currency		Reporting Currency			Curr. Yield
				Total Cost	Price	Market Value	Market Value	% Assets	
CASH AND EQUIVALENTS- SEK									
25326.00	cash	Cash Account - SEK	1.00	25,326.00	1.00	25,326.00	2,319.48	0.0	0.0
				25,326.00		25,326.00	2,319.48	0.0	0.0
Swedish Krona Total				7,821,839.43		8,393,013.00	768,671.88	2.2	4.4
Swiss Franc(FX= 0.8810)									
COMMON STOCKS- CHF									
3760.00	7103065	Novartis AG CHF (Regd)	83.45	313,764.73	93.27	350,695.20	398,064.93	1.2	3.5
1150.00	7110388	Roche Holdings AG Genusscheine NPV	258.59	297,380.66	255.50	293,825.00	333,513.05	1.0	3.8
531.00	5983816	Zurich Insurance CHF	374.54	198,882.58	558.60	296,616.60	336,681.73	1.0	4.7
				810,027.97		941,136.80	1,068,259.70	3.1	4.0
Swiss Franc Total				810,027.97		941,136.80	1,068,259.70	3.1	4.0
Taiwan Dollar(FX= 32.4830)									
COMMON STOCKS- TWD									
205180.00	6186023	Eva Airways Twd	41.17	8,447,126.00	41.55	8,525,229.00	262,452.02	0.8	4.3
36640.00	6324500	Evergreen Marine C TWD	229.37	8,404,070.00	217.00	7,950,880.00	244,770.50	0.7	4.6
9610.00	byrp845	Jinan Acetate Chem TWD	885.83	8,512,785.00	889.00	8,543,290.00	263,008.03	0.8	3.3
8660.00	6372480	Mediatek Inc TWD	868.13	7,518,010.13	1,255.00	10,868,300.00	334,584.24	1.0	4.7
				32,881,991.13		35,887,699.00	1,104,814.80	3.2	4.3
Taiwan Dollar Total				32,881,991.13		35,887,699.00	1,104,814.80	3.2	4.3



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
South African Rand(FX= 18.0637)									
COMMON STOCKS- ZAR									
1210.00	bn0vx82	Naspers NPV (Post Rev Split)	2,489.92	3,012,797.84	4,068.00	4,922,280.00	272,494.91	0.8	0.3
62070.00	b0l6750	Sanlam ZAR	66.95	4,155,385.65	88.10	5,468,367.00	302,726.01	0.9	4.5
				7,168,183.49		10,390,647.00	575,220.93	1.7	2.5
South African Rand Total				7,168,183.49		10,390,647.00	575,220.93	1.7	2.5
Total Portfolio				7,693,305,008.99			34,454,352.73	100.0	3.5

Purchases

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Euro								
11/26/2024	11/28/2024	5500.00	4557104	Gea Group Ag Npv	0.95402	46.38	255,098.32	267,394.17
11/27/2024	11/29/2024	1490.00	4557104	Gea Group Ag Npv	0.94594	46.40	69,132.30	73,083.18
Euro Total							324,230.62	340,477.35
Indian Rupee								
11/26/2024	11/27/2024	49.00	6139890	Ge Vernova T&D Ind Inr2	84.33375	1,828.18	89,580.77	1,062.22
11/27/2024	11/28/2024	11200.00	6139890	Ge Vernova T&D Ind Inr2	84.45125	1,782.01	19,958,538.22	236,332.06
11/29/2024	12/2/2024	3821.00	6139890	Ge Vernova T&D Ind Inr2	84.49625	1,750.81	6,689,841.11	79,173.23
Indian Rupee Total							26,737,960.10	316,567.51
Japanese Yen								
11/26/2024	11/28/2024	25940.00	6467104	Isuzu Motors NPV	153.45500	2,057.88	53,381,497.00	347,864.18
11/26/2024	11/28/2024	12810.00	6496584	Komatsu NPV	153.45500	4,163.06	53,328,753.00	347,520.47
Japanese Yen Total							106,710,250.00	695,384.64
Singapore Dollar								
11/26/2024	11/28/2024	28560.00	b0f9v20	Oversea-Chinese Bank NPV	1.34800	16.19	462,402.80	343,028.78
Singapore Dollar Total							462,402.80	343,028.78
South Korean Won								
11/26/2024	11/28/2024	2720.00	6450267	SK Hynix Inc KRW	1398.15000	177,468.97	482,715,599.00	345,253.08
South Korean Won Total							482,715,599.00	345,253.08
Taiwan Dollar								
11/26/2024	11/28/2024	205180.00	6186023	Eva Airways Twd	32.52850	41.17	8,447,126.00	259,683.85
11/26/2024	11/28/2024	36640.00	6324500	Evergreen Marine C TWD	32.52850	229.37	8,404,070.00	258,360.21
11/26/2024	11/28/2024	9610.00	byrp845	Jinan Acetate Chem TWD	32.52850	885.83	8,512,785.00	261,702.35
Taiwan Dollar Total							25,363,981.00	779,746.41

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Australian Dollar								
11/26/2024	11/28/2024	3950.00	6715740	Qbe Insurance Group Npv	1.54643	19.35	76,419.01	49,416.34
Australian Dollar Total							76,419.01	49,416.34

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Canadian Dollar								
11/26/2024	11/27/2024	920.00	2254645	Gildan Activewear Inc	1.40585	69.60	64,029.72	45,545.20
Canadian Dollar Total							64,029.72	45,545.20
Euro								
11/26/2024	11/28/2024	1900.00	b01flq6	ACS Actividades Co EUR	0.95402	43.93	83,473.70	87,497.17
11/26/2024	11/28/2024	2500.00	b01flq6	ACS Actividades Co EUR	0.95402	43.93	109,833.81	115,127.85
11/26/2024	11/28/2024	1480.00	b01flq6	ACS Actividades Co EUR	0.95402	43.93	65,021.61	68,155.68
11/26/2024	11/28/2024	13610.00	bz57390	ING Groep NV EUR	0.95402	14.50	197,358.53	206,871.30
11/26/2024	11/28/2024	2400.00	bz57390	ING Groep NV EUR	0.95402	14.50	34,802.39	36,479.88
11/26/2024	11/28/2024	1400.00	5727973	Siemens AG NPV (Regd)	0.95402	179.84	251,771.01	263,906.49
11/26/2024	11/28/2024	300.00	5727973	Siemens AG NPV (Regd)	0.95402	179.84	53,950.93	56,551.39
11/26/2024	11/28/2024	4020.00	b15c557	Total EUR	0.95402	55.18	221,833.93	232,526.43
11/26/2024	11/28/2024	700.00	b15c557	Total EUR	0.95402	55.18	38,627.80	40,489.68
Euro Total							1,056,673.71	1,107,605.86
Indian Rupee								
11/26/2024	11/27/2024	3960.00	6294896	Hcl Technologies Inr2	84.33375	1,896.88	7,511,646.52	89,070.47
Indian Rupee Total							7,511,646.52	89,070.47
Hong Kong Dollar								
11/26/2024	11/28/2024	61600.00	6340078	Kunlun Energy Comp HKD	7.78320	7.65	471,262.91	60,548.73
11/26/2024	11/28/2024	27480.00	b67c2g0	Swire Properties L NPV	7.78320	15.51	426,099.99	54,746.12
11/27/2024	11/29/2024	24240.00	6340078	Kunlun Energy Comp HKD	7.78150	7.59	184,068.32	23,654.61
11/27/2024	11/29/2024	87160.00	6340078	Kunlun Energy Comp HKD	7.78150	7.59	661,856.20	85,055.09
11/29/2024	12/3/2024	51040.00	6340078	Kunlun Energy Comp HKD	7.78155	7.30	372,677.11	47,892.40
11/29/2024	12/3/2024	38000.00	6340078	Kunlun Energy Comp HKD	7.78155	7.30	277,463.36	35,656.57
Hong Kong Dollar Total							2,393,427.89	307,553.52
Japanese Yen								
11/26/2024	11/28/2024	1400.00	6597368	Mitsui Chemicals NPV	153.45500	3,538.91	4,954,480.00	32,286.21
11/26/2024	11/28/2024	8160.00	6597368	Mitsui Chemicals NPV	153.45500	3,538.91	28,877,542.00	188,182.48
11/26/2024	11/28/2024	3280.00	6597368	Mitsui Chemicals NPV	153.45500	3,538.91	11,607,639.00	75,641.97
11/26/2024	11/28/2024	1740.00	6661144	ORIX Corp NPV	153.45500	3,298.81	5,739,926.00	37,404.62

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
11/26/2024	11/28/2024	10850.00	6858946	Sumitomo Corp NPV	153.45500	3,204.87	34,772,893.00	226,599.93
11/26/2024	11/28/2024	1900.00	6858946	Sumitomo Corp NPV	153.45500	3,204.87	6,089,262.00	39,681.09
11/26/2024	11/28/2024	1990.00	6858946	Sumitomo Corp NPV	153.45500	3,204.88	6,377,704.00	41,560.74
11/26/2024	11/28/2024	1340.00	6895675	Tokyo Electron NPV	153.45500	22,455.94	30,090,953.00	196,089.75
11/26/2024	11/28/2024	200.00	6895675	Tokyo Electron NPV	153.45500	22,455.94	4,491,187.00	29,267.13
11/26/2024	11/28/2024	410.00	6895675	Tokyo Electron NPV	153.45500	22,455.94	9,206,934.00	59,997.61
Japanese Yen Total							142,208,520.00	926,711.54
Taiwan Dollar								
11/26/2024	11/28/2024	14320.00	6346333	Novatek Microelect TWD	32.52850	482.11	6,903,776.00	212,237.76
11/26/2024	11/28/2024	1000.00	6346333	Novatek Microelect TWD	32.52850	482.11	482,107.00	14,821.06
11/26/2024	11/28/2024	900.00	6346333	Novatek Microelect TWD	32.52850	482.11	433,896.00	13,338.95
11/26/2024	11/28/2024	3000.00	6346333	Novatek Microelect TWD	32.52850	482.11	1,446,323.00	44,463.26
Taiwan Dollar Total							9,266,102.00	284,861.03

Ex-Date	Pay-Date	Symbol	Security	Amount
COMMON STOCKS				
11/13/2024	12/5/2024	aer	AerCap Holdings NV	790.50
				790.50
COMMON STOCKS- AUD				
11/11/2024	12/17/2024	b28ytc2	Macquarie Group Ltd NPV	3,278.99
11/13/2024	12/20/2024	6065586	Aust & NZ Bank Group NPV	9,144.52
				12,423.52
COMMON STOCKS- BRL				
11/26/2024	12/5/2024	2036995	Brf Sa Com Npv	7,073.55
				7,073.55
COMMON STOCKS- GBP				
11/7/2024	12/6/2024	b10rzp7	Unilever PLC GBP	2,028.34
11/15/2024	11/15/2024	b1n7z09	Safestore Holdings GBP	562.15
11/21/2024	1/14/2025	bdr05c0	National Grid Ord Gbp0.12431289	5,334.72
				7,925.22
COMMON STOCKS- CAD				
11/20/2024	12/20/2024	bj2l575	CGI Inc Cl A	309.51
11/21/2024	12/16/2024	2254645	Gildan Activewear Inc	1,609.25
11/27/2024	12/31/2024	2566124	Sun Life Financial Inc	2,593.09
11/29/2024	12/16/2024	2009823	Agnico Eagle Mines Ltd	1,224.00
				5,735.85
COMMON STOCKS- EUR				
11/4/2024	11/11/2024	7107250	Opap(Org Of Footb) EUR (Cr)	9,781.17
11/11/2024	11/11/2024	7107250	Opap(Org Of Footb) EUR (Cr)	-0.01
11/18/2024	11/18/2024	5501906	BBVA (Bilb-Viz-Arg) EUR	2,062.40
11/18/2024	11/20/2024	bymxps7	UniCredit SpA NPV	8,009.95
11/18/2024	11/20/2024	bywp840	Banca Mediolanum NPV	13,164.53
				33,018.04

Ex-Date	Pay-Date	Symbol	Security	Amount
COMMON STOCKS- INR				
11/5/2024	11/5/2024	b01npj1	Tata Consultancy S Inr1	-24.98
11/5/2024	11/21/2024	b4z9xf5	Coal India Ltd INR	7,731.07
				7,706.09
COMMON STOCKS- IDR				
11/28/2024	12/6/2024	b3bqfc4	Alamtri Resources IDR	81,535.52
				81,535.52
COMMON STOCKS- HKD				
11/11/2024	11/21/2024	6859927	Sun Hung Kai Prop NPV	6,553.50
11/14/2024	12/6/2024	b44zv94	China Hongqiao Gro USD	16,138.53
				22,692.03
COMMON STOCKS- KRW				
11/5/2024	11/5/2024	bd4hfr9	Hd Hyundai Electri Krw	1,099.29
11/8/2024	11/8/2024	bb96z33	Jb Financial Group KRW	1,829.44
				2,928.73
COMMON STOCKS- SEK				
11/8/2024	11/14/2024	bypc1t4	Assa Abloy Ser B NPV	2,341.41
				2,341.41
AMERICAN DEPOSITORY RECEIPTS				
11/29/2024	12/13/2024	ntes	Netease Inc Sp ADR	987.45
				987.45
CASH AND EQUIVALENTS				
11/1/2024	11/1/2024	cash	Cash Account - USD	1,084.82
				1,084.82
EXPENSE ACCOUNTS				
11/26/2024	11/26/2024	miscfee	Miscellaneous Fees	104.10
				104.10

Ex-Date	Pay-Date	Symbol	Security	Amount
NET INCOME				186,138.63