



ATIVO
CAPITAL

Monthly Report

Account

New York City Employees' Retirement System

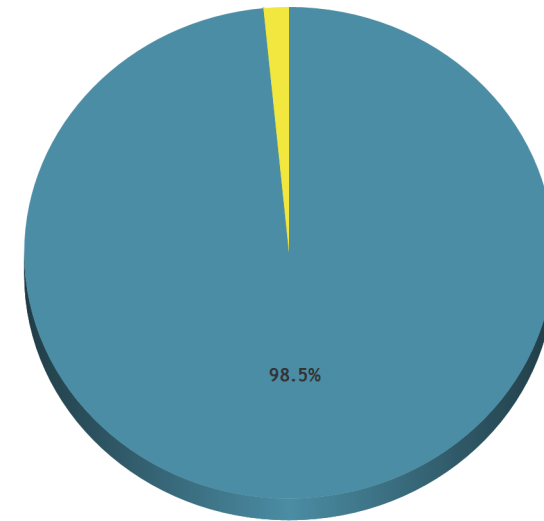
4/30/2024



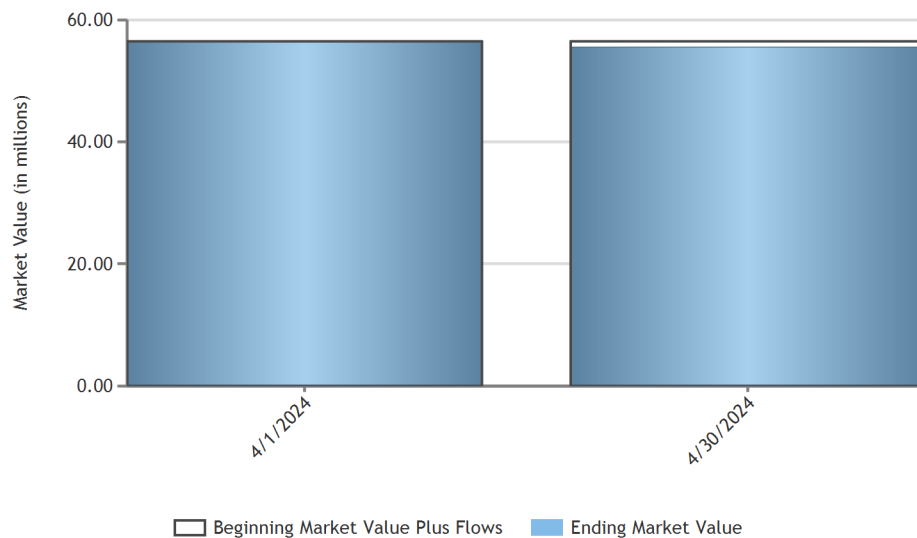
Activity Summary

	Month to Date	Year to Date
Beginning Value	56,889,993.84	35,540,330.01
Net Contributions/Withdrawals	-157.24	17,805,971.34
Realized Gains	-3,183.71	-403,397.66
Unrealized Gains	-1,676,461.33	1,853,555.49
Income Received	326,884.27	740,616.65
Ending Value	55,537,075.83	55,537,075.83

Portfolio Allocation as of 4/30/2024

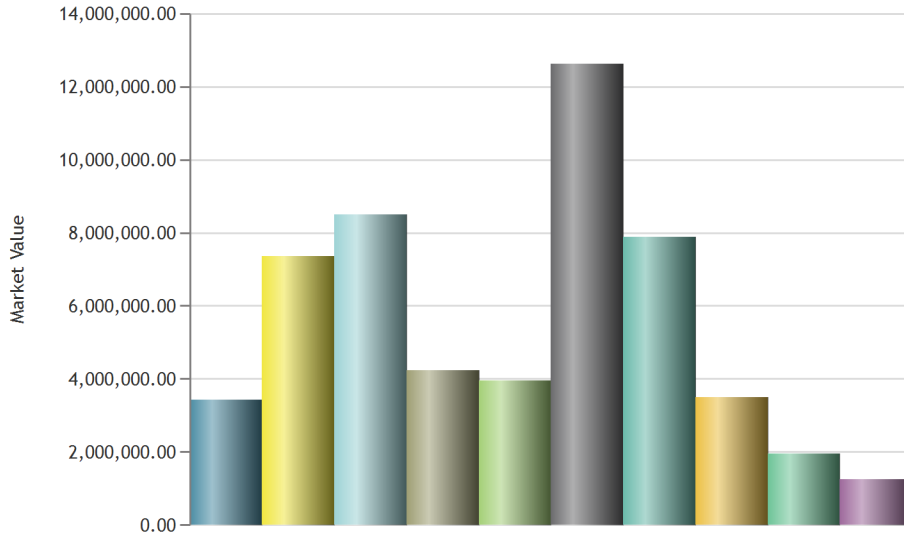


Change in Portfolio



Asset Class	Market Value	% Assets	Curr. Yield
Equities	54,681,411.23	98.5	3.2
Cash and Equivalents	855,664.60	1.5	2.2
Total	55,537,075.83	100.0	3.2

Portfolio Allocation as of 4/30/2024

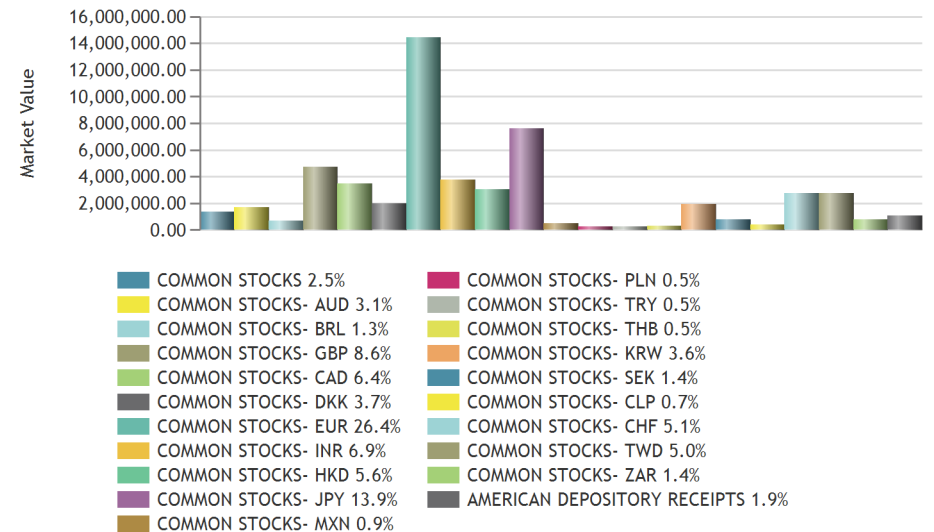


Industry Sector	Market Value	% Equity	% Assets
MATERIALS	3,432,917.87	6.3	6.2
INDUSTRIALS	7,352,658.50	13.4	13.2
CONSUMER DISCRETIONARY	8,495,912.70	15.5	15.3
CONSUMER STAPLES	4,241,059.68	7.8	7.6
HEALTHCARE	3,951,152.50	7.2	7.1
FINANCIALS	12,629,780.69	23.1	22.7
INFORMATION TECHNOLOGY	7,879,520.43	14.4	14.2
COMMUNICATION SERVICES	3,491,171.45	6.4	6.3
UTILITIES	1,950,189.12	3.6	3.5
REAL ESTATE	1,257,048.27	2.3	2.3
Equity Total	54,681,411.23	100.0	98.5

Top 10 Holdings

Symbol	Security	Market Value	% Assets
6889106	Taiwan Semicon Man TWD	1,393,939.25	2.5
bp6kmj1	Novo Nordisk As Ser'b'dkk0.1	1,237,826.29	2.2
b929f46	ASML Holding NV EUR	1,032,822.77	1.9
bmmv2k8	Tencent Holdings Ltd Hkd0.00002	949,992.33	1.7
br56kd4	Hindustan Aeronaut Inr5(Post Subd)	745,979.48	1.3
4061412	LVMH Moet Hennessy EUR	745,224.46	1.3
7103065	Novartis AG CHF (Regd)	692,184.98	1.2
5501906	BBVA (Bilb-Viz-Arg) EUR	682,478.47	1.2
0989529	AstraZeneca USD	644,916.89	1.2
7123870	Nestle SA CHF (Regd)	636,950.55	1.1
Top 10 Holdings Total		8,762,315.47	15.8

Equity Allocation by Security Type



			Local Currency				Reporting Currency		
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
US Dollar(FX= 1.0000)									
COMMON STOCKS									
3359.00	chkp	Check Point Software Tech Ltd	131.21	440,739.61	149.42	501,901.78	501,901.78	0.9	0.0
2090.00	bap	Credicorp Ltd	148.29	309,920.99	165.61	346,124.90	346,124.90	0.6	4.1
1680.00	iclr	Icon PLC	251.14	421,907.64	297.88	500,438.40	500,438.40	0.9	0.0
				1,172,568.25		1,348,465.08	1,348,465.08	2.4	1.0
AMERICAN DEPOSITORY RECEIPTS									
2296.00	baba	Alibaba Group Holding Ltd Sp ADS	192.12	441,114.41	74.85	171,855.60	171,855.60	0.3	1.3
6070.00	rdy	Dr Reddys Laboratories Ltd ADR	57.47	348,859.24	73.47	445,962.90	445,962.90	0.8	0.6
2810.00	ntes	Netease Inc Sp ADR	70.64	198,486.17	93.47	262,650.70	262,650.70	0.5	2.7
12340.00	vips	Vipshop Holdings Limited Sponsored ADSA	10.68	131,771.46	15.04	185,593.60	185,593.60	0.3	2.7
				1,120,231.28		1,066,062.80	1,066,062.80	1.9	1.6
CASH AND EQUIVALENTS									
	cash	Cash Account - USD		600,842.17		600,842.17	600,842.17	1.1	3.2
				600,842.17		600,842.17	600,842.17	1.1	3.2
US Dollar Total				2,893,641.70		3,015,370.05	3,015,370.05	5.4	1.7
Australian Dollar(FX= 1.5400)									
COMMON STOCKS- AUD									
23940.00	6065586	Aust & NZ Bank Group NPV	25.78	617,260.86	28.16	674,150.40	437,759.43	0.8	5.5
29420.00	6086253	Fortescue Metals G NPV	17.61	517,969.21	26.05	766,391.00	497,655.85	0.9	8.0
18860.00	b03fyz4	Goodman Group NPV (Stapled Units)	21.98	414,474.35	31.69	597,673.40	388,099.11	0.7	0.9
3000.00	b28ytc2	Macquarie Group Ltd NPV	168.56	505,665.32	187.47	562,410.00	365,200.82	0.7	3.3
				2,055,369.73		2,600,624.80	1,688,715.21	3.0	4.7
Australian Dollar Total				2,055,369.73		2,600,624.80	1,688,715.21	3.0	4.7

			Local Currency			Reporting Currency			
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
Brazilian Real(FX= 5.1831)									
COMMON STOCKS- BRL									
48050.00	b9n3sq0	BB Seguridade Part NPV	36.01	1,730,101.68	32.20	1,547,210.00	298,510.54	0.5	8.9
86790.00	bpblv81	Vibra Energia SA NPV	25.09	2,177,637.53	23.46	2,036,093.40	392,833.13	0.7	0.0
				3,907,739.21		3,583,303.40	691,343.67	1.2	3.8
CASH AND EQUIVALENTS- BRL									
52624.94	divacc	Dividend Accrual - Br	1.00	52,624.94	1.00	52,624.94	10,153.18	0.0	0.0
				52,624.94		52,624.94	10,153.18	0.0	0.0
Brazilian Real Total				3,960,364.15		3,635,928.34	701,496.85	1.3	3.8
British Pound Sterling(FX= 0.7986)									
COMMON STOCKS- GBP									
4270.00	0989529	AstraZeneca USD	108.04	461,320.95	120.62	515,047.40	644,916.89	1.2	2.6
54534.00	bvyvfw2	Auto Trader Group GBP	5.63	306,757.60	6.98	380,865.46	476,900.90	0.9	1.0
9410.00	0237400	Diageo Ord Gbp0.28 101/108	34.62	325,803.97	27.76	261,174.55	327,029.86	0.6	3.6
11208.00	b19nlv4	Experian Ord USD	22.20	248,813.51	32.44	363,587.52	455,266.32	0.8	1.3
4050.00	bhjyc05	Intercontinental Hotels Ord Gbp0.208521303	82.54	334,287.66	78.52	318,006.00	398,191.39	0.7	1.6
51220.00	b17bbq5	Investec Ord GBP	5.34	273,639.32	5.12	261,990.30	328,051.30	0.6	5.4
104014.00	0560399	Legal & General Gp Ord GBP	2.73	284,071.91	2.36	245,473.04	307,369.21	0.6	8.6
5270.00	3208986	Next GBP	67.52	355,816.96	90.08	474,721.60	594,422.92	1.1	2.3
32660.00	0677608	Pearson Ord GBP	10.29	336,117.95	9.74	317,977.76	398,156.03	0.7	2.3
6336.00	0718875	Rio Tinto GBP	47.38	300,177.99	54.72	346,705.92	434,128.01	0.8	6.2
6960.00	b10rzp7	Unilever PLC GBP	40.76	283,702.81	41.40	288,144.00	360,799.67	0.6	3.6
				3,510,510.63		3,773,693.55	4,725,232.52	8.5	3.2

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
CASH AND EQUIVALENTS- GBP									
23742.82	divacc	Dividend Accrual - GB	1.00	23,742.82	1.00	23,742.82	29,729.59	0.1	0.0
				23,742.82		23,742.82	29,729.59	0.1	0.0
British Pound Sterling Total				3,534,253.45		3,797,436.37	4,754,962.10	8.6	3.2
Canadian Dollar(FX= 1.3739)									
COMMON STOCKS- CAD									
9407.00	bl56kn2	Alimentation Couche-Tard Inc	57.96	545,265.37	76.30	717,754.10	522,439.93	0.9	0.9
6630.00	2170525	Canadian Imperial Bank Comm Toronto O	65.71	435,630.00	64.26	426,043.80	310,109.40	0.6	5.5
4615.00	bj2l575	CGI Inc Cl A	100.23	462,538.52	139.49	643,746.35	468,571.06	0.8	0.0
5077.00	2077303	National Bank Cand Montreal Qu	102.20	518,846.06	110.54	561,211.58	408,495.53	0.7	3.8
5645.00	2754383	Royal Bank of Canada Montreal Que	116.04	655,053.82	133.19	751,857.55	547,263.20	1.0	4.1
9166.00	2566124	Sun Life Financial Inc	69.27	634,966.30	70.29	644,278.14	468,958.14	0.8	4.4
6750.00	2897222	Toronto Dominion Bank Ont	85.62	577,922.08	81.67	551,272.50	401,261.05	0.7	4.8
2679.00	2956662	Weston George Ltd	129.38	346,600.79	181.17	485,354.43	353,280.51	0.6	1.6
				4,176,822.94		4,781,518.45	3,480,378.83	6.3	3.0
CASH AND EQUIVALENTS- CAD									
12852.00	cash	Cash Account - CAD	1.00	12,852.00	1.00	12,852.00	9,354.73	0.0	0.0
13171.72	divacc	Dividend Accrual - CA	1.00	13,171.72	1.00	13,171.72	9,587.45	0.0	0.0
				26,023.72		26,023.72	18,942.18	0.0	0.0
Canadian Dollar Total				4,202,846.66		4,807,542.17	3,499,321.01	6.3	3.0

New York City Employees' Retirement System

Quantity	Symbol	Security	Local Currency			Reporting Currency		Curr. Yield	
			Unit Cost	Total Cost	Price	Market Value	Market Value		% Assets
Danish Krone(FX= 6.9753)									
COMMON STOCKS- DKK									
1777.00	b1wt5g2	DSV DKK	1,366.84	2,428,879.84	997.80	1,773,090.60	254,193.78	0.5	0.2
9566.00	bp6kmj1	Novo Nordisk As Ser'b'dkk0.1	466.41	4,461,634.01	902.60	8,634,271.60	1,237,826.29	2.2	1.0
3320.00	b44xtx8	Pandora AS DKK	792.38	2,630,697.88	1,069.50	3,550,740.00	509,041.12	0.9	1.7
				9,521,211.73		13,958,102.20	2,001,061.19	3.6	1.1

Danish Krone Total				9,521,211.73		13,958,102.20	2,001,061.19	3.6	1.1
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Euro(FX= 0.9352)

COMMON STOCKS- EUR

9790.00	b01flq6	ACS Actividades Co EUR	40.12	392,796.78	37.58	367,908.20	393,385.83	0.7	4.2
1550.00	5231485	Allianz SE NPV (Regd) (Vinkuliert)	226.86	351,632.55	266.60	413,230.00	441,846.17	0.8	5.2
1160.00	b929f46	ASML Holding NV EUR	653.99	758,632.12	832.70	965,932.00	1,032,822.77	1.9	0.7
39820.00	bywp840	Banca Mediolanum NPV	8.47	337,462.34	10.18	405,367.60	433,439.30	0.8	6.9
3849.00	5756029	Bayer Motoren Werk EUR	79.65	306,562.98	102.45	394,330.05	421,637.40	0.8	5.9
62730.00	5501906	BBVA (Bilb-Viz-Arg) EUR	5.92	371,122.05	10.18	638,277.75	682,478.47	1.2	4.4
1870.00	4163437	Cap Gemini EUR	179.81	336,249.13	197.90	370,073.00	395,700.55	0.7	1.7
390.00	4061393	Christian Dior SE EUR	775.89	302,597.78	730.50	284,895.00	304,623.97	0.5	1.8
12800.00	5806225	Colruyt Group NV NPV	43.38	555,295.85	43.42	555,776.00	594,263.47	1.1	0.0
19522.00	5842359	Deutsche Telekom NPV (Regd)	17.51	341,813.89	21.49	419,527.78	448,580.07	0.8	3.3
4200.00	b13x013	Eiffage EUR	90.04	378,174.54	100.30	421,260.00	450,432.24	0.8	4.1
5750.00	b0cch46	Heineken Holding EUR	74.66	429,294.26	75.55	434,412.50	464,495.55	0.8	2.3
33470.00	b288c92	Iberdrola SA EUR	9.10	304,446.04	11.51	385,239.70	411,917.54	0.7	3.9
8750.00	5889505	Infineon Technology Ord NPV (Regd)	36.88	322,690.60	32.72	286,300.00	306,126.27	0.6	0.8
25830.00	bz57390	ING Groep NV EUR	13.10	338,322.33	14.86	383,885.46	410,469.52	0.7	7.4
53664.00	bd2z8s7	Italgas Spa NPV	5.53	296,730.57	5.20	279,052.80	298,377.20	0.5	6.8
4480.00	4497749	KBC Groep NV NPV	64.57	289,254.94	69.90	313,152.00	334,837.77	0.6	4.2
1113.00	4057808	L'Oreal EUR	287.97	320,515.89	439.65	489,330.45	523,216.57	0.9	1.5
900.00	4061412	LVMH Moet Hennessy EUR	680.57	612,511.68	774.40	696,960.00	745,224.46	1.3	1.7
5370.00	5529027	Mercedes-Benz Group AG	72.59	389,818.14	70.94	380,947.80	407,328.43	0.7	7.5
24680.00	7107250	Opap(Org Of Footb) EUR (Cr)	13.65	336,874.49	15.61	385,254.80	411,933.69	0.7	11.9

New York City Employees' Retirement System

Quantity	Symbol	Security	Local Currency			Reporting Currency			Curr. Yield
			Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	
5697.00	4380429	Publicis Groupe SA EUR	71.83	409,232.45	103.85	591,633.45	632,604.05	1.1	3.3
7000.00	5228658	Randstad NV EUR	50.70	354,922.44	47.20	330,400.00	353,280.19	0.6	4.8
13005.00	bywlc68	Relx PLC GBP	25.31	329,100.50	38.70	503,293.50	538,146.56	1.0	1.5
2212.00	4834108	Schneider Electric EUR	108.53	240,060.91	215.10	475,801.20	508,750.42	0.9	1.6
2830.00	5727973	Siemens AG NPV (Regd)	184.08	520,933.73	175.90	497,797.00	532,269.43	1.0	2.2
20306.00	bmd8f98	Stellantis NV EUR	14.89	302,332.60	20.88	423,989.28	453,350.53	0.8	7.9
16080.00	bymxps7	UniCredit SpA NPV	21.03	338,220.46	34.58	556,046.40	594,552.60	1.1	5.2
3090.00	b1xh026	Vinci EUR	110.83	342,459.51	110.25	340,672.50	364,264.06	0.7	4.1
3722.00	5671519	Wolters Kluwer EUR	76.78	285,783.21	140.75	523,871.50	560,149.59	1.0	1.5
				11,195,844.75		13,514,617.72	14,450,504.65	26.0	3.6

CASH AND EQUIVALENTS- EUR

6386.56	cash	Cash Account - EUR	1.00	6,386.56	1.00	6,386.56	6,828.83	0.0	0.0
64474.39	divacc	Dividend Accrual - Eu	1.00	64,474.39	1.00	64,474.39	68,939.24	0.1	0.0
				70,860.95		70,860.95	75,768.07	0.1	0.0

Euro Total				11,266,705.70		13,585,478.67	14,526,272.72	26.2	3.6
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Indian Rupee(FX= 83.4363)

COMMON STOCKS- INR

66850.00	b3wqh49	Adani Power Ltd INR	523.87	35,020,779.07	612.45	40,942,282.50	490,701.37	0.9	0.0
5620.00	b2qkxw0	Bajaj Auto Ltd INR	7,161.05	40,245,104.73	8,903.65	50,038,513.00	599,721.50	1.1	0.9
34854.00	6294896	Hcl Technologies Inr2	910.10	31,720,683.38	1,366.60	47,631,476.40	570,872.69	1.0	3.8
15800.00	br56kd4	Hindustan Aeronaut Inr5(Post Subd)	2,312.36	36,535,285.09	3,939.35	62,241,730.00	745,979.48	1.3	1.4
7890.00	b992pt3	Pi Industries Inr1	3,705.47	29,236,143.37	3,654.10	28,830,849.00	345,543.44	0.6	0.3
8220.00	b15t569	Siemens India Ltd Inr2 (Post Subdivision)	3,806.09	31,286,029.41	5,841.70	48,018,774.00	575,514.53	1.0	0.2
10060.00	b01npj1	Tata Consultancy S Inr1	3,510.80	35,318,645.65	3,820.65	38,435,739.00	460,659.95	0.8	1.9
				239,362,670.70		316,139,363.90	3,788,992.96	6.8	1.3

Indian Rupee Total				239,362,670.70		316,139,363.90	3,788,992.96	6.8	1.3
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			Local Currency		Reporting Currency				
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
Hong Kong Dollar(FX= 7.8212)									
COMMON STOCKS- HKD									
872700.00	b154564	Bank of China Ltd H CNY	3.16	2,760,081.58	3.53	3,080,631.00	393,882.14	0.7	6.7
255260.00	b0b8z18	Cosco Shipping Hld H CNY	11.69	2,983,887.29	10.16	2,593,441.60	331,591.26	0.6	7.3
334800.00	6218089	Lenovo Group Ltd NPV	9.33	3,125,158.04	8.93	2,989,764.00	382,264.10	0.7	3.1
380590.00	6706250	PICC Property & CA H CNY	8.17	3,109,973.33	9.77	3,718,364.30	475,421.20	0.9	5.0
23010.00	6859927	Sun Hung Kai Prop NPV	96.71	2,225,400.80	72.75	1,673,977.50	214,030.78	0.4	6.4
139070.00	b67c2g0	Swire Properties L NPV	20.16	2,803,750.72	16.30	2,266,841.00	289,832.89	0.5	6.4
21400.00	bmmv2k8	Tencent Holdings Ltd Hkd0.00002	353.07	7,555,783.50	347.20	7,430,080.00	949,992.33	1.7	1.0
				24,564,035.26		23,753,099.40	3,037,014.70	5.5	4.2
CASH AND EQUIVALENTS- HKD									
100130.40	divacc	Dividend Accrual - HK	1.00	100,130.40	1.00	100,130.40	12,802.43	0.0	0.0
				100,130.40		100,130.40	12,802.43	0.0	0.0
Hong Kong Dollar Total				24,664,165.66		23,853,229.80	3,049,817.14	5.5	4.2
Japanese Yen(FX= 157.3650)									
COMMON STOCKS- JPY									
78340.00	6054603	Asahi Kasei Corp NPV	1,110	86,990,640	1,101	86,213,170	547,854.80	1.0	3.3
10400.00	6132101	Bridgestone Corp NPV	5,335	55,486,334	6,979	72,581,600	461,230.90	0.8	3.0
76100.00	6251448	Daiwa Securities Group NPV	761	57,932,201	1,162	88,428,200	561,930.54	1.0	3.8
35120.00	6435145	Honda Motor Co NPV	1,499	52,640,598	1,812	63,637,440	404,393.86	0.7	6.2
17000.00	6474535	Japan Tobacco Inc NPV	3,129	53,193,537	4,245	72,165,000	458,583.55	0.8	4.6
27400.00	6569464	Marubeni Corp NPV	1,848	50,624,502	2,824	77,377,600	491,707.81	0.9	1.2
90360.00	b0jqjtj0	Mitsubishi Chem Gp NPV	899	81,206,497	922	83,266,740	529,131.26	1.0	3.5
58260.00	6268976	Mitsubishi UFJ Lea NPV	958	55,835,598	1,024	59,629,110	378,922.31	0.7	3.0
20100.00	6597368	Mitsui Chemicals NPV	4,396	88,360,525	4,504	90,530,400	575,289.30	1.0	3.1
30300.00	b2q4cs1	MS&AD Insurance Group Holdings NPV	1,828	55,401,182	2,847	86,248,950	548,082.17	1.0	2.8
6060.00	6641801	Nitto Denko Corp NPV	11,101	67,273,154	13,070	79,204,200	503,315.22	0.9	2.1
12960.00	b1cwjm5	Nomura Real Estate Inc NPV	3,736	48,419,345	4,433	57,451,680	365,085.50	0.7	3.7
20280.00	6661144	ORIX Corp NPV	2,441	49,503,961	3,241	65,727,480	417,675.34	0.8	2.7

New York City Employees' Retirement System

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
2510.00	6895675	Tokyo Electron NPV	22,981	57,683,502	35,120	88,151,200	560,170.30	1.0	1.0
16050.00	6895448	Tokyo Gas Co NPV	3,035	48,706,991	3,539	56,800,950	360,950.34	0.6	2.0
47000.00	6985264	Yamaha Motor Co NPV	1,090	51,219,154	1,476	69,372,000	440,835.00	0.8	3.4
				960,477,721		1,196,785,720	7,605,158.20	13.7	3.0

CASH AND EQUIVALENTS- JPY

13927301.00	divacc	Dividend Accrual - Jp	1	13,927,301	1	13,927,301	88,503.17	0.2	0.0
				13,927,301		13,927,301	88,503.17	0.2	0.0
Japanese Yen Total				974,405,022		1,210,713,021	7,693,661.37	13.9	3.0

Mexican Peso(FX= 17.0385)

COMMON STOCKS- MXN

51860.00	2421041	Gpo Fin Banorte NPV Series O	129.95	6,739,451.05	169.55	8,792,863.00	516,058.51	0.9	0.0
				6,739,451.05		8,792,863.00	516,058.51	0.9	0.0
Mexican Peso Total				6,739,451.05		8,792,863.00	516,058.51	0.9	0.0

Polish Zloty(FX= 4.0463)

COMMON STOCKS- PLN

13730.00	5978953	Asseco Poland SA Pln1.00	73.39	1,007,596.69	80.00	1,098,400.00	271,457.88	0.5	4.6
				1,007,596.69		1,098,400.00	271,457.88	0.5	4.6
Polish Zloty Total				1,007,596.69		1,098,400.00	271,457.88	0.5	4.6

Quantity		Symbol	Security	Unit Cost	Local Currency Total Cost	Price	Market Value	Reporting Currency Market Value % Assets		Curr. Yield
Turkish Lira(FX= 32.3765)										
COMMON STOCKS- TRY										
32770.00	b03my33		Tofas Otomobil Fab Try1	137.84	4,517,169.76	275.25	9,019,942.50	278,595.35	0.5	7.3
					4,517,169.76		9,019,942.50	278,595.35	0.5	7.3
Turkish Lira Total					4,517,169.76		9,019,942.50	278,595.35	0.5	7.3
Thai Baht(FX= 37.0600)										
COMMON STOCKS- THB										
161750.00	bkxld77		Intouch Holdings P Thb1 (Local)	74.79	12,096,664.95	67.00	10,837,250.00	292,424.45	0.5	4.7
					12,096,664.95		10,837,250.00	292,424.45	0.5	4.7
CASH AND EQUIVALENTS- THB										
138348.00	divacc		Dividend Accrual - Th	1.00	138,348.00	1.00	138,348.00	3,733.08	0.0	0.0
					138,348.00		138,348.00	3,733.08	0.0	0.0
Thai Baht Total					12,235,012.95		10,975,598.00	296,157.53	0.5	4.7
South Korean Won(FX= 1,382.0993)										
COMMON STOCKS- KRW										
45847.00	bb96z33		Jb Financial Group KRW	8,647.76	396,473,770.00	13,310.00	610,223,570.00	441,519.12	0.8	6.4
5760.00	6490928		Kia Motors Corp KRW	83,233.12	479,422,790.00	118,000.00	679,680,000.00	491,773.39	0.9	4.7
2470.00	bmbp900		Krafton Inc Krw100	231,370.59	571,485,365.00	239,500.00	591,565,000.00	428,018.96	0.8	0.0
10827.00	6771720		Samsung Electronic KRW	69,546.91	752,984,374.00	77,500.00	839,092,500.00	607,114.17	1.1	1.8
					2,200,366,299.00		2,720,561,070.00	1,968,425.63	3.5	3.2
CASH AND EQUIVALENTS- KRW										
3908547.00	divacc		Dividend Accrual - Kr	1.00	3,908,547.00	1.00	3,908,547.00	2,827.98	0.0	0.0
					3,908,547.00		3,908,547.00	2,827.98	0.0	0.0
South Korean Won Total					2,204,274,846.00		2,724,469,617.00	1,971,253.61	3.5	3.2

Quantity		Symbol	Security	Unit Cost	Local Currency		Reporting Currency			Curr. Yield
					Total Cost	Price	Market Value	Market Value	% Assets	
Swedish Krona(FX= 10.9759)										
COMMON STOCKS- SEK										
29950.00	4813345		Skand Enskilda Bkn Ser A NPV	123.14	3,688,181.40	145.30	4,351,735.00	396,480.93	0.7	5.8
14390.00	b1qh830		Volvo Ab Ser B NPV	304.70	4,384,610.18	283.40	4,078,126.00	371,552.77	0.7	6.4
					8,072,791.58		8,429,861.00	768,033.69	1.4	6.1
Swedish Krona Total					8,072,791.58		8,429,861.00	768,033.69	1.4	6.1
Chilean Peso(FX= 956.0997)										
COMMON STOCKS- CLP										
6512260.00	bymldz6		Enel Chile SA NPV	46.62	303,619,518.00	57.00	371,198,820.00	388,242.67	0.7	8.0
					303,619,518.00		371,198,820.00	388,242.67	0.7	8.0
Chilean Peso Total					303,619,518.00		371,198,820.00	388,242.67	0.7	8.0
Swiss Franc(FX= 0.9172)										
COMMON STOCKS- CHF										
6336.00	7123870		Nestle SA CHF (Regd)	102.01	646,363.63	92.20	584,179.20	636,950.55	1.1	3.3
7129.00	7103065		Novartis AG CHF (Regd)	85.19	607,324.40	89.05	634,837.45	692,184.98	1.2	3.7
1787.00	7110388		Roche Holdings AG Genusscheine NPV	257.96	460,981.61	220.60	394,212.20	429,823.04	0.8	4.4
21559.00	brjl176		UBS Group AG CHF (Regd)	17.95	386,927.38	24.27	523,236.93	570,503.11	1.0	1.4
929.00	5983816		Zurich Insurance CHF	366.83	340,788.53	444.20	412,661.80	449,939.27	0.8	5.9
					2,442,385.54		2,549,127.58	2,779,400.95	5.0	3.6
CASH AND EQUIVALENTS- CHF										
11338.50	divacc		Dividend Accrual - CH	1.00	11,338.50	1.00	11,338.50	12,362.75	0.0	0.0
					11,338.50		11,338.50	12,362.75	0.0	0.0
Swiss Franc Total					2,453,724.04		2,560,466.08	2,791,763.70	5.0	3.6

			Local Currency				Reporting Currency		
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
Taiwan Dollar(FX= 32.5620)									
COMMON STOCKS- TWD									
73230.00	6324500	Evergreen Marine C TWD	149.97	10,982,274.00	189.50	13,877,085.00	426,174.22	0.8	5.3
13800.00	6372480	Mediatek Inc TWD	788.06	10,875,183.00	992.00	13,689,600.00	420,416.44	0.8	5.5
26740.00	6346333	Novatek Microelect TWD	437.00	11,685,406.00	618.00	16,525,320.00	507,503.22	0.9	5.2
57455.00	6889106	Taiwan Semicon Man TWD	459.29	26,388,426.00	790.00	45,389,450.00	1,393,939.25	2.5	1.6
				59,931,289.00		89,481,455.00	2,748,033.14	4.9	3.5
Taiwan Dollar Total				59,931,289.00		89,481,455.00	2,748,033.14	4.9	3.5
South African Rand(FX= 18.8357)									
COMMON STOCKS- ZAR									
2220.00	bn0vx82	Naspers NPV (Post Rev Split)	2,563.81	5,691,657.43	3,607.37	8,008,361.40	425,170.43	0.8	0.2
100390.00	b0l6750	Sanlam ZAR	67.83	6,809,680.76	68.04	6,830,535.60	362,638.70	0.7	5.9
				12,501,338.19		14,838,897.00	787,809.13	1.4	2.8
South African Rand Total				12,501,338.19		14,838,897.00	787,809.13	1.4	2.8
Total Portfolio				3,891,218,988.75			55,537,075.83	100.0	3.2

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
					NaN	NaN		

New York City Employees' Retirement System

Ex-Date	Pay-Date	Symbol	Security	Amount
COMMON STOCKS- BRL				
4/19/2024	11/30/2024	bpblv81	Vibra Energia SA NPV	5,046.12
4/19/2024	8/31/2024	bpblv81	Vibra Energia SA NPV	5,046.12
				10,092.23
COMMON STOCKS- GBP				
4/4/2024	5/14/2024	bhjyc05	Intercontinental Hotels Ord Gbp0.208521303	4,304.70
4/17/2024	4/17/2024	0237400	Diageo Ord Gbp0.28 101/108	-3,811.05
4/17/2024	4/17/2024	0237400	Diageo Ord Gbp0.28 101/108	3,755.11
4/25/2024	6/6/2024	0560399	Legal & General Gp Ord GBP	19,007.12
				23,255.87
COMMON STOCKS- CAD				
4/8/2024	4/30/2024	2897222	Toronto Dominion Bank Ont	5,068.65
4/15/2024	4/15/2024	bl56kn2	Alimentation Couche-Tard Inc	0.01
4/24/2024	5/24/2024	2754383	Royal Bank of Canada Montreal Que	5,680.19
				10,748.85
COMMON STOCKS- DKK				
4/10/2024	4/10/2024	b94p973	Topdanmark AS DKK	2,037.61
				2,037.61
COMMON STOCKS- EUR				
4/8/2024	4/10/2024	5501906	BBVA (Bilb-Viz-Arg) EUR	21,506.75
4/11/2024	4/15/2024	5842359	Deutsche Telekom NPV (Regd)	16,092.45
4/22/2024	5/3/2024	bmd8f98	Stellantis NV EUR	28,478.73
4/22/2024	4/24/2024	bymxps7	UniCredit SpA NPV	30,860.53
4/22/2024	4/24/2024	bywp840	Banca Mediolanum NPV	17,803.13
4/23/2024	4/25/2024	4061393	Christian Dior SE EUR	2,659.79
4/23/2024	4/25/2024	4061412	LVMH Moet Hennessy EUR	6,137.98
4/23/2024	4/25/2024	b1xh026	Vinci EUR	9,693.91
4/24/2024	5/3/2024	bz57390	ING Groep NV EUR	17,741.16
4/26/2024	4/30/2024	4057808	L'Oreal EUR	6,820.84
4/26/2024	5/7/2024	b929f46	ASML Holding NV EUR	1,842.83

New York City Employees' Retirement System

Ex-Date	Pay-Date	Symbol	Security	Amount
4/29/2024	5/9/2024	7107250	Opap(Org Of Footb) EUR (Cr)	15,335.00
4/29/2024	5/7/2024	b0cch46	Heineken Holding EUR	5,445.42
				180,418.53
COMMON STOCKS- HKD				
4/2/2024	5/2/2024	b67c2g0	Swire Properties L NPV	12,790.33
				12,790.33
COMMON STOCKS- TRY				
4/4/2024	4/8/2024	b03my33	Tofas Otomobil Fab Try1	18,502.51
				18,502.51
COMMON STOCKS- KRW				
4/9/2024	4/9/2024	bb96z33	Jb Financial Group KRW	4,541.72
4/19/2024	4/19/2024	6771720	Samsung Electronic KRW	-311.40
				4,230.32
COMMON STOCKS- CHF				
4/12/2024	4/16/2024	5983816	Zurich Insurance CHF	17,236.76
4/22/2024	4/24/2024	7123870	Nestle SA CHF (Regd)	13,558.52
4/30/2024	5/3/2024	brjl176	UBS Group AG CHF (Regd)	12,362.75
				43,158.03
COMMON STOCKS- TWD				
4/11/2024	4/11/2024	6889106	Taiwan Semicon Man TWD	-0.02
				-0.02
COMMON STOCKS- ZAR				
4/3/2024	4/8/2024	b0l6750	Sanlam ZAR	18,224.71
				18,224.71
AMERICAN DEPOSITORY RECEIPTS				
4/8/2024	4/8/2024	vips	Vipshop Holdings Limited Sponsored ADSA	-246.80
4/26/2024	4/26/2024	sbsw	Sibanye Stillwater Ltd Sp ADR	339.60

Ex-Date	Pay-Date	Symbol	Security	Amount
				92.80
CASH AND EQUIVALENTS				
4/1/2024	4/1/2024	cash	Cash Account - USD	3,332.50
				3,332.50
EXPENSE ACCOUNTS				
4/25/2024	4/25/2024	miscfee	Miscellaneous Fees	157.25
				157.25
NET INCOME				326,727.02