



ATIVO
CAPITAL

Monthly Report

Account

New York City Employees' Retirement System

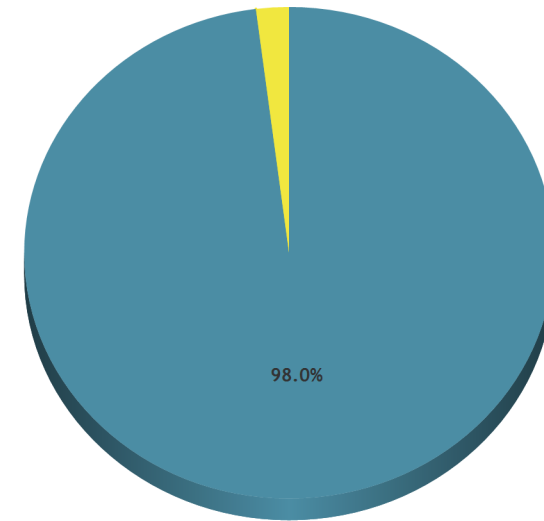
5/31/2023



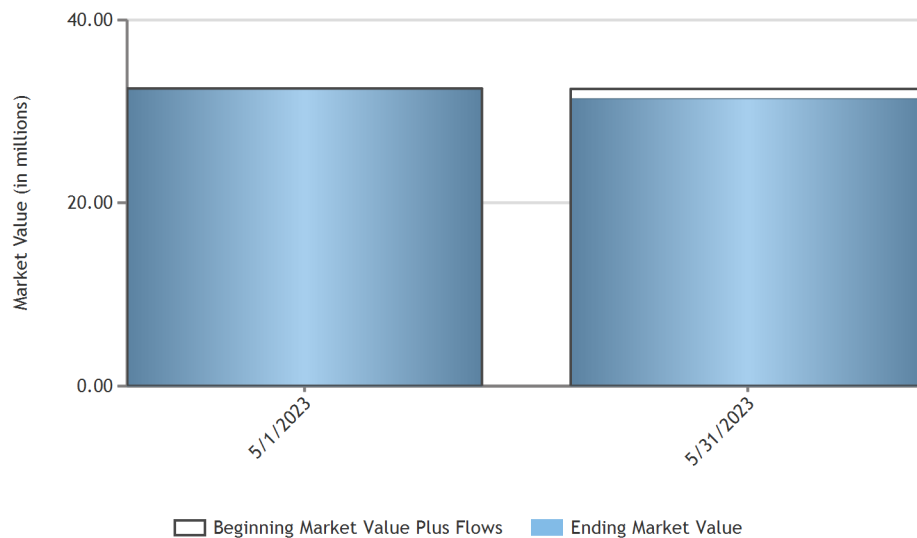
Activity Summary

	Month to Date	Year to Date
Beginning Value	32,552,172.56	29,338,333.89
Net Contributions/Withdrawals	-47,835.57	405,016.01
Realized Gains	-29,077.47	-324,860.71
Unrealized Gains	-1,288,870.39	1,255,062.69
Income Received	196,785.12	709,622.37
Ending Value	31,383,174.26	31,383,174.26

Portfolio Allocation as of 5/31/2023

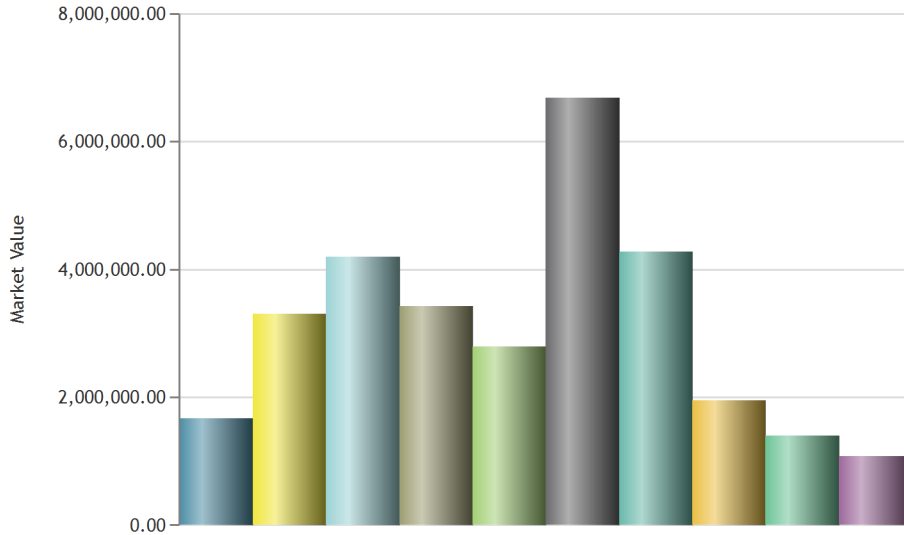


Change in Portfolio



Asset Class	Market Value	% Assets	Curr. Yield
Equities	30,756,425.73	98.0	3.0
Cash and Equivalents	626,748.52	2.0	2.2
Total	31,383,174.26	100.0	3.0

Portfolio Allocation as of 5/31/2023

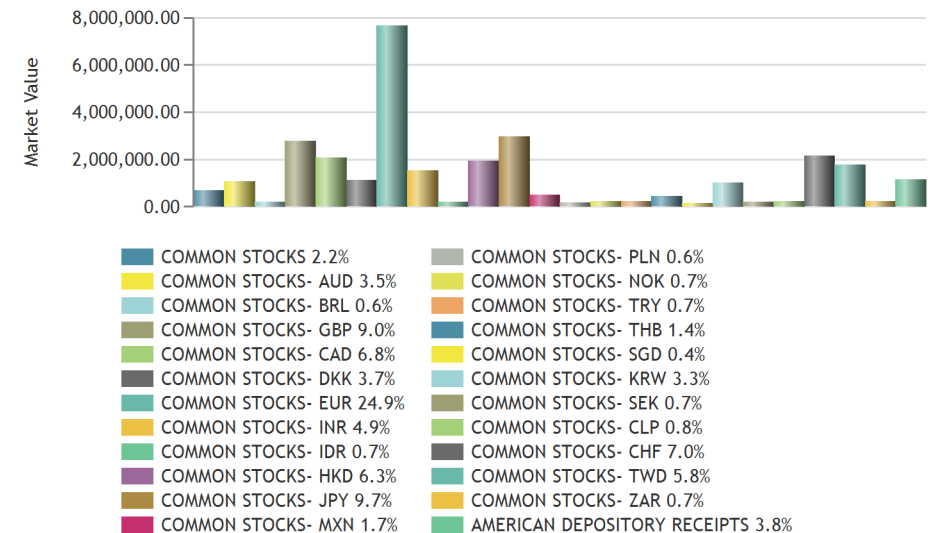


Industry Sector	Market Value	% Equity	% Assets
MATERIALS	1,666,505.72	5.4	5.3
INDUSTRIALS	3,298,667.61	10.7	10.5
CONSUMER DISCRETIONARY	4,198,189.48	13.6	13.4
CONSUMER STAPLES	3,424,061.30	11.1	10.9
HEALTHCARE	2,789,443.89	9.1	8.9
FINANCIALS	6,680,627.10	21.7	21.3
INFORMATION TECHNOLOGY	4,272,193.31	13.9	13.6
COMMUNICATION SERVICES	1,949,815.14	6.3	6.2
UTILITIES	1,395,914.32	4.5	4.4
REAL ESTATE	1,081,007.86	3.5	3.4
Equity Total	30,756,425.73	100.0	98.0

Top 10 Holdings

Symbol	Security	Market Value	% Assets
6889106	Taiwan Semicon Man TWD	583,105.69	1.9
7123870	Nestle SA CHF (Regd)	520,054.04	1.7
bhc8x90	Novo-Nordisk AS Dkk0.2 Ser B	508,627.47	1.6
4061412	LVMH Moet Hennessy EUR	433,849.54	1.4
7103065	Novartis AG CHF (Regd)	396,541.53	1.3
6870490	Advantest Corp NPV	393,541.85	1.3
6771720	Samsung Electronic KRW	388,779.66	1.2
bmmv2k8	Tencent Holdings Ltd Hkd0.00002	382,881.23	1.2
7110388	Roche Holdings AG Genusscheine NPV	374,220.20	1.2
b929f46	ASML Holding NV EUR	372,260.92	1.2
Top 10 Holdings Total		4,353,862.13	13.9

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									
2259.00	chkp	Check Point Software Tech Ltd	117.69	265,854.46	124.81	281,945.79	281,945.79	0.9	0.0
1390.00	bap	Credicorp Ltd	147.83	205,487.85	129.45	179,935.50	179,935.50	0.6	5.2
4030.00	yumc	Yum China Holdings Inc	57.07	229,998.15	56.46	227,533.80	227,533.80	0.7	0.9
				701,340.46		689,415.09	689,415.09	2.2	1.7
AMERICAN DEPOSITORY RECEIPTS									
2296.00	baba	Alibaba Group Holding Ltd Sp ADS	192.12	441,114.41	79.55	182,646.80	182,646.80	0.6	0.0
6070.00	rdy	Dr Reddys Laboratories Ltd ADR	57.47	348,859.24	55.19	335,003.30	335,003.30	1.1	0.8
3440.00	hdb	HDFC Bank Ltd ADR Reps 3	69.47	238,987.46	64.40	221,536.00	221,536.00	0.7	0.9
2810.00	ntes	Netease Inc Sp ADR	70.64	198,486.17	85.08	239,074.80	239,074.80	0.8	1.8
12340.00	VIPS	Vipshop Holdings Limited Sponsored ADSA	10.68	131,771.46	14.32	176,708.80	176,708.80	0.6	0.0
				1,359,218.74		1,154,969.70	1,154,969.70	3.7	0.8
CASH AND EQUIVALENTS									
	cash	Cash Account - USD		425,353.41		425,353.41	425,353.41	1.4	3.2
	divacc	Dividend Accrual - US		9,862.06		9,862.06	9,862.06	0.0	0.0
				435,215.47		435,215.47	435,215.47	1.4	3.1
US Dollar Total				2,495,774.67		2,279,600.26	2,279,600.26	7.3	1.5
Australian Dollar(FX= 1.5452)									
COMMON STOCKS- AUD									
19720.00	6086253	Fortescue Metals G NPV	12.85	253,343.25	19.22	379,018.40	245,281.73	0.8	2.2
12660.00	b03fyz4	Goodman Group NPV (Stapled Units)	21.01	265,980.25	19.63	248,515.80	160,826.98	0.5	1.5
2000.00	b28ytc2	Macquarie Group Ltd NPV	162.49	324,978.87	170.74	341,480.00	220,988.75	0.7	3.6
9320.00	6821120	Sonic Healthcare NPV	34.77	324,034.48	35.19	327,970.80	212,246.28	0.7	2.7
9670.00	6981239	Woolworths Group Ltd NPV	34.78	336,326.04	37.54	363,011.80	234,923.06	0.7	2.5
				1,504,662.88		1,659,996.80	1,074,266.80	3.4	2.5

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
CASH AND EQUIVALENTS- AUD									
9000.00	divacc	Dividend Accrual - Au	1.00	9,000.00	1.00	9,000.00	5,824.35	0.0	0.0
				9,000.00		9,000.00	5,824.35	0.0	0.0
Australian Dollar Total				1,513,662.88		1,668,996.80	1,080,091.14	3.4	2.5
Brazilian Real(FX= 5.1219)									
COMMON STOCKS- BRL									
32250.00	b9n3sq0	BB Seguridade Part NPV	36.92	1,190,682.83	30.93	997,492.50	194,750.48	0.6	6.4
				1,190,682.83		997,492.50	194,750.48	0.6	6.4
CASH AND EQUIVALENTS- BRL									
58466.20	cash	Cash Account - BRL	1.00	58,466.20	1.00	58,466.20	11,414.94	0.0	0.0
37038.79	divacc	Dividend Accrual - Br	1.00	37,038.79	1.00	37,038.79	7,231.46	0.0	0.0
				95,504.99		95,504.99	18,646.40	0.1	0.0
Brazilian Real Total				1,286,187.82		1,092,997.49	213,396.88	0.7	5.8
British Pound Sterling(FX= 0.8068)									
COMMON STOCKS- GBP									
2140.00	0989529	AstraZeneca USD	111.35	238,298.91	116.60	249,524.00	309,260.05	1.0	1.9
43314.00	bvyvfw2	Auto Trader Group GBP	4.87	211,073.63	6.30	272,878.20	338,205.25	1.1	1.1
6310.00	0237400	Diageo Ord Gbp0.28 101/108	38.14	240,663.56	33.47	211,195.70	261,755.96	0.8	2.2
7508.00	b19nlv4	Experian Ord USD	17.41	130,678.74	28.32	212,626.56	263,529.37	0.8	1.2
12482.00	bn7swp6	Gsk PLC Gbp0.3125	15.71	196,036.91	13.46	168,057.65	208,290.65	0.7	5.9
34320.00	b17bbq5	Investec Ord GBP	5.41	185,780.87	4.09	140,368.80	173,973.10	0.6	6.7
69714.00	0560399	Legal & General Gp Ord GBP	2.86	199,651.29	2.28	159,017.63	197,086.46	0.6	8.1
3730.00	3208986	Next GBP	58.81	219,367.72	63.46	236,705.80	293,373.18	0.9	3.0
4236.00	0718875	Rio Tinto GBP	43.78	185,432.90	47.82	202,565.52	251,059.71	0.8	12.1

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	
13561.00	b1n7z09	Safestore Holdings GBP	9.62	130,462.87	9.35	126,727.55	157,066.12	0.5	2.7
97080.00	blgz986	Tesco Ord Gbp0.0633333	2.65	257,014.78	2.61	253,184.64	313,797.05	1.0	4.2
				2,194,462.19		2,232,852.05	2,767,396.90	8.8	4.2

CASH AND EQUIVALENTS- GBP

21973.00	divacc	Dividend Accrual - GB	1.00	21,973.00	1.00	21,973.00	27,233.34	0.1	0.0
				21,973.00		21,973.00	27,233.34	0.1	0.0

British Pound Sterling Total				2,216,435.19		2,254,825.05	2,794,630.23	8.9	4.1
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Canadian Dollar(FX= 1.3593)

COMMON STOCKS- CAD

6307.00	bl56kn2	Alimentation Couche-Tard Inc	46.91	295,875.83	65.73	414,559.11	304,979.85	1.0	0.9
4430.00	2170525	Canadian Imperial Bank Comm Toronto O	67.90	300,811.70	55.97	247,947.10	182,407.93	0.6	6.1
3115.00	bj2l575	CGI Inc Cl A	79.09	246,353.39	140.60	437,969.00	322,201.87	1.0	0.0
3377.00	2077303	National Bank Cand Montreal Qu	103.51	349,543.03	97.32	328,649.64	241,778.59	0.8	4.2
2955.00	2754383	Royal Bank of Canada Montreal Que	99.55	294,159.05	121.43	358,825.65	263,978.26	0.8	4.4
6166.00	2566124	Sun Life Financial Inc	69.87	430,844.80	65.75	405,414.50	298,252.41	1.0	4.6
4550.00	2897222	Toronto Dominion Bank Ont	88.27	401,650.50	76.84	349,622.00	257,207.39	0.8	4.9
1779.00	2956662	Weston George Ltd	108.01	192,154.22	159.68	284,070.72	208,983.09	0.7	1.8
				2,511,392.52		2,827,057.72	2,079,789.39	6.6	3.2

CASH AND EQUIVALENTS- CAD

3900.60	cash	Cash Account - CAD	1.00	3,900.60	1.00	3,900.60	2,869.57	0.0	0.0
4624.50	divacc	Dividend Accrual - CA	1.00	4,624.50	1.00	4,624.50	3,402.12	0.0	0.0
				8,525.10		8,525.10	6,271.68	0.0	0.0

Canadian Dollar Total				2,519,917.62		2,835,582.82	2,086,061.08	6.6	3.1
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			Local Currency				Reporting Currency		
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
Danish Krone(FX= 6.9852)									
COMMON STOCKS- DKK									
100.00	4253048	AP Moller-Maersk Ser B DKK	17,837.04	1,783,703.58	11,715.00	1,171,500.00	167,711.73	0.5	21.3
1177.00	b1wt5g2	DSV DKK	1,419.42	1,670,662.92	1,342.50	1,580,122.50	226,210.06	0.7	0.2
3183.00	bhc8x90	Novo-Nordisk AS Dkk0.2 Ser B	450.37	1,433,528.50	1,116.20	3,552,864.60	508,627.47	1.6	0.7
2930.00	b44xtx8	Pandora AS DKK	663.36	1,943,652.11	555.00	1,626,150.00	232,799.35	0.7	2.9
				6,831,547.11		7,930,637.10	1,135,348.61	3.6	4.1
Danish Krone Total				6,831,547.11		7,930,637.10	1,135,348.61	3.6	4.1
Euro(FX= 0.9380)									
COMMON STOCKS- EUR									
30220.00	b01zvz5	Acerinox SA EUR	8.77	265,070.09	9.54	288,298.80	307,355.45	1.0	4.2
520.00	b929f46	ASML Holding NV EUR	534.58	277,981.77	671.50	349,180.00	372,260.92	1.2	0.3
26720.00	bywp840	Banca Mediolanum NPV	8.13	217,151.01	7.88	210,446.72	224,357.32	0.7	6.0
3319.00	5756029	Bayer Motoren Werk EUR	72.59	240,914.42	101.92	338,272.48	360,632.41	1.1	3.4
42030.00	5501906	BBVA (Bilb-Viz-Arg) EUR	4.84	203,267.23	6.12	257,223.60	274,226.17	0.9	1.6
1270.00	4163437	Cap Gemini EUR	172.03	218,478.98	162.80	206,756.00	220,422.64	0.7	1.5
13122.00	5842359	Deutsche Telekom NPV (Regd)	14.90	195,477.82	20.75	272,215.89	290,209.46	0.9	3.4
20380.00	4942904	E.On SE NPV	12.00	244,605.55	11.31	230,497.80	245,733.79	0.8	4.3
5300.00	b62g1b5	Edenred EUR	52.38	277,613.95	60.08	318,424.00	339,471.94	1.1	1.4
2800.00	b13x013	Eiffage EUR	86.56	242,355.08	99.62	278,936.00	297,373.77	0.9	3.1
32990.00	7144569	Enel SPA EUR	5.19	171,185.08	5.86	193,255.42	206,029.67	0.7	4.8
3850.00	b0cch46	Heineken Holding EUR	73.83	284,228.68	79.55	306,267.50	326,511.89	1.0	2.1
22470.00	b288c92	Iberdrola SA EUR	8.01	179,916.61	11.40	256,158.00	273,090.13	0.9	2.8
35964.00	bd2z8s7	Italgas Spa NPV	5.67	203,908.64	5.32	191,328.48	203,975.36	0.6	4.4
2980.00	4497749	KBC Groep NV NPV	67.77	201,943.38	61.18	182,316.40	194,367.58	0.6	4.0
713.00	4057808	L'Oreal EUR	209.94	149,689.36	399.00	284,487.00	303,291.69	1.0	1.0
500.00	4061412	LVMH Moet Hennessy EUR	610.62	305,311.55	813.90	406,950.00	433,849.54	1.4	0.6
9380.00	bd4tzk8	Oci NV Eur0.02	30.81	289,011.64	20.79	195,010.20	207,900.44	0.7	0.0
16580.00	7107250	Opap(Org Of Footb) EUR (Cr)	12.51	207,488.95	15.98	264,948.40	282,461.58	0.9	5.0
3797.00	4380429	Publicis Groupe SA EUR	63.87	242,507.70	69.32	263,208.04	280,606.18	0.9	3.5
4700.00	5228658	Randstad NV EUR	50.54	237,527.90	45.86	215,542.00	229,789.40	0.7	10.9

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	
9435.00	bywlc68	Relx PLC GBP	18.26	172,305.17	29.21	275,596.35	293,813.37	0.9	1.5
6010.00	5226038	Sampo PLC Ser A NPV	41.99	252,387.44	43.02	258,550.20	275,640.46	0.9	6.6
1512.00	4834108	Schneider Electric EUR	76.17	115,173.72	161.34	243,946.08	260,071.00	0.8	1.5
2080.00	4821100	Solvay SA NPV	105.77	220,004.52	97.66	203,132.80	216,559.95	0.7	2.8
16016.00	bmd8f98	Stellantis NV EUR	11.70	187,368.15	14.19	227,267.04	242,289.47	0.8	7.9
11370.00	bymxps7	UniCredit SpA NPV	18.09	205,694.67	17.91	203,682.18	217,145.64	0.7	5.5
2522.00	5671519	Wolters Kluwer EUR	48.60	122,562.86	106.80	269,349.60	287,153.70	0.9	1.5
				6,131,131.90		7,191,246.98	7,666,590.95	24.4	3.2

CASH AND EQUIVALENTS- EUR

28607.90	cash	Cash Account - EUR	1.00	28,607.90	1.00	28,607.90	30,498.89	0.1	0.0
6037.94	divacc	Dividend Accrual - Eu	1.00	6,037.94	1.00	6,037.94	6,437.05	0.0	0.0
				34,645.84		34,645.84	36,935.94	0.1	0.0

Euro Total				6,165,777.74		7,225,892.82	7,703,526.89	24.5	3.2
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Indian Rupee(FX= 82.7319)

COMMON STOCKS- INR

5020.00	bmw4cv8	Eicher Motors Inr1	3,839.19	19,272,728.91	3,671.95	18,433,189.00	222,806.31	0.7	0.6
23354.00	6294896	Hcl Technologies Inr2	586.47	13,696,376.91	1,145.10	26,742,665.40	323,244.91	1.0	0.7
59220.00	6139726	Hindustan Zinc Inr2	353.45	20,931,230.27	306.00	18,121,320.00	219,036.67	0.7	0.0
46420.00	b0jggp5	ITC Ltd Inr1	431.95	20,051,256.69	445.50	20,680,110.00	249,965.37	0.8	2.7
5520.00	b15t569	Siemens India Ltd Inr2 (Post Subdivision)	3,673.68	20,278,714.34	3,551.65	19,605,108.00	236,971.57	0.8	0.3
6760.00	b01npj1	Tata Consultancy S Inr1	3,321.49	22,453,276.90	3,289.50	22,237,020.00	268,784.11	0.9	0.9
				116,683,584.02		125,819,412.40	1,520,808.93	4.8	0.9

CASH AND EQUIVALENTS- INR

352792.00	divacc	Dividend Accrual - In	1.00	352,792.00	1.00	352,792.00	4,264.28	0.0	0.0
				352,792.00		352,792.00	4,264.28	0.0	0.0

Indian Rupee Total				117,036,376.02		126,172,204.40	1,525,073.21	4.9	0.9
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Quantity		Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
					Total Cost	Price		Market Value	% Assets	
Indonesian Rupiah(FX= 14,990.0316)										
COMMON STOCKS- IDR										
1222640.00	bcdbl	j9	Sumber Alfaria IDR	2,965.54	3,625,787,583.00	2,640.00	3,227,769,600.00	215,328.19	0.7	0.7
					3,625,787,583.00		3,227,769,600.00	215,328.19	0.7	0.7
CASH AND EQUIVALENTS- IDR										
25004210.64	divacc		Dividend Accrual - Id	1.00	25,004,210.64	1.00	25,004,210.64	1,668.06	0.0	0.0
					25,004,210.64		25,004,210.64	1,668.06	0.0	0.0
Indonesian Rupiah Total					3,650,791,793.64		3,252,773,810.64	216,996.25	0.7	0.7
Hong Kong Dollar(FX= 7.8283)										
COMMON STOCKS- HKD										
585300.00	b154564		Bank of China Ltd H CNY	3.30	1,933,564.96	3.07	1,796,871.00	229,536.74	0.7	6.9
245700.00	byngg26		China Resources Pharm Gr NPV	7.87	1,933,969.42	7.51	1,845,207.00	235,711.30	0.8	2.1
171260.00	b0b8z18		Cosco Shipping Hld H CNY	13.58	2,324,907.45	6.90	1,181,694.00	150,952.51	0.5	12.6
255390.00	6706250		PICC Property & CA H CNY	7.48	1,909,997.63	9.33	2,382,788.70	304,383.32	1.0	3.3
346670.00	bd8gl18		Postal Savings Ban 'H' Cny1	5.36	1,857,498.20	4.92	1,705,616.40	217,879.65	0.7	4.5
15410.00	6859927		Sun Hung Kai Prop NPV	107.37	1,654,588.65	99.70	1,536,377.00	196,260.59	0.6	5.0
93270.00	b67c2g0		Swire Properties L NPV	22.70	2,117,519.04	18.66	1,740,418.20	222,325.32	0.7	4.6
9650.00	bmmv2k8		Tencent Holdings Ltd Hkd0.00002	429.40	4,143,696.38	310.60	2,997,290.00	382,881.23	1.2	0.3
					17,875,741.73		15,186,262.30	1,939,930.67	6.2	4.2
CASH AND EQUIVALENTS- HKD										
261770.22	divacc		Dividend Accrual - HK	1.00	261,770.22	1.00	261,770.22	33,439.17	0.1	0.0
					261,770.22		261,770.22	33,439.17	0.1	0.0
Hong Kong Dollar Total					18,137,511.95		15,448,032.52	1,973,369.85	6.3	4.1

			Local Currency				Reporting Currency		
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
Japanese Yen(FX= 139.7150)									
COMMON STOCKS- JPY									
3070.00	6870490	Advantest Corp NPV	9,886	30,351,169	17,910	54,983,700	393,541.85	1.3	0.3
7000.00	6132101	Bridgestone Corp NPV	4,894	34,260,964	5,678	39,746,000	284,479.12	0.9	1.8
51000.00	6251448	Daiwa Securities Group NPV	629	32,066,424	633	32,283,000	231,063.24	0.7	5.5
7730.00	byp97j7	Dexerials Corp NPV	3,736	28,881,384	3,070	23,731,100	169,853.63	0.5	2.1
6420.00	b3ff8w8	Hoshizaki Corp NPV	4,905	31,490,683	5,020	32,228,400	230,672.44	0.7	2.4
11400.00	6474535	Japan Tobacco Inc NPV	2,778	31,673,887	3,040	34,656,000	248,047.81	0.8	5.1
20080.00	6569464	Marubeni Corp NPV	1,544	31,006,863	1,992	39,999,360	286,292.52	0.9	1.8
8660.00	b1cwjm5	Nomura Real Estate Inc NPV	3,608	31,244,594	3,375	29,227,500	209,193.72	0.7	2.4
13580.00	6661144	ORIX Corp NPV	2,274	30,885,662	2,376	32,259,290	230,893.53	0.7	3.7
6040.00	6431897	Sumitomo Mitsui Tr NPV	4,828	29,158,249	4,905	29,626,200	212,047.38	0.7	4.1
10750.00	6895448	Tokyo Gas Co NPV	2,845	30,579,024	2,969	31,916,750	228,441.83	0.7	2.2
10500.00	6985264	Yamaha Motor Co NPV	2,839	29,807,240	3,440	36,120,000	258,526.29	0.8	3.3
				371,406,143		416,777,300	2,983,053.36	9.5	2.7
CASH AND EQUIVALENTS- JPY									
4556884.00	divacc	Dividend Accrual - Jp	1	4,556,884	1	4,556,884	32,615.57	0.1	0.0
				4,556,884		4,556,884	32,615.57	0.1	0.0
Japanese Yen Total				375,963,027		421,334,184	3,015,668.93	9.6	2.7
Mexican Peso(FX= 17.7583)									
COMMON STOCKS- MXN									
44400.00	2392471	Gpo Bimbo SAB Ser A NPV	98.16	4,358,278.07	94.56	4,198,464.00	236,423.30	0.8	0.5
34760.00	2421041	Gpo Fin Banorte NPV Series O	113.46	3,943,733.48	141.79	4,928,620.40	277,539.76	0.9	0.0
				8,302,011.55		9,127,084.40	513,963.05	1.6	0.2
Mexican Peso Total				8,302,011.55		9,127,084.40	513,963.05	1.6	0.2

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
Polish Zloty(FX= 4.2533)									
COMMON STOCKS- PLN									
9230.00	5978953	Asseco Poland SA Pln1.00	74.58	688,350.80	82.35	760,090.50	178,708.16	0.6	3.7
				688,350.80		760,090.50	178,708.16	0.6	3.7
Polish Zloty Total				688,350.80		760,090.50	178,708.16	0.6	3.7
Norwegian Krone(FX= 11.1429)									
COMMON STOCKS- NOK									
5900.00	7751259	Yara International NOK	477.26	2,815,816.79	414.20	2,443,780.00	219,311.76	0.7	7.2
				2,815,816.79		2,443,780.00	219,311.76	0.7	7.2
Norwegian Krone Total				2,815,816.79		2,443,780.00	219,311.76	0.7	7.2
Turkish Lira(FX= 20.6988)									
COMMON STOCKS- TRY									
21970.00	b03my33	Tofas Otomobil Fab Try1	91.27	2,005,302.93	214.50	4,712,565.00	227,673.89	0.7	0.8
				2,005,302.93		4,712,565.00	227,673.89	0.7	0.8
Turkish Lira Total				2,005,302.93		4,712,565.00	227,673.89	0.7	0.8
Thai Baht(FX= 34.8000)									
COMMON STOCKS- THB									
32700.00	b0166d1	Bumrungrad Hoptl THB (Local)	226.24	7,397,991.91	223.00	7,292,100.00	209,543.10	0.7	1.4
108450.00	bkxld77	Intouch Holdings P Thb1 (Local)	76.25	8,269,582.63	74.75	8,106,637.50	232,949.35	0.7	3.6
				15,667,574.54		15,398,737.50	442,492.46	1.4	2.6
Thai Baht Total				15,667,574.54		15,398,737.50	442,492.46	1.4	2.6

Quantity		Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
					Total Cost	Price		Market Value	% Assets	
Singapore Dollar(FX= 1.3549)										
COMMON STOCKS- SGD										
147870.00	byyfhz2		Frasers Log & Com NPV Units (REIT)	1.45	214,300.27	1.24	183,358.80	135,335.13	0.4	5.2
					214,300.27		183,358.80	135,335.13	0.4	5.2
CASH AND EQUIVALENTS- SGD										
5141.44	divacc		Dividend Accrual - SG	1.00	5,141.44	1.00	5,141.44	3,794.84	0.0	0.0
					5,141.44		5,141.44	3,794.84	0.0	0.0
Singapore Dollar Total					219,441.71		188,500.24	139,129.97	0.4	5.0
South Korean Won(FX= 1,327.2492)										
COMMON STOCKS- KRW										
30747.00	bb96z33		Jb Financial Group KRW	7,661.16	235,557,631.00	8,500.00	261,349,500.00	196,910.53	0.6	2.1
3710.00	6490928		Kia Motors Corp KRW	81,131.98	300,999,644.00	85,900.00	318,689,000.00	240,112.26	0.8	1.0
7820.00	6505316		KT Corporation KRW	36,859.53	288,241,552.00	31,550.00	246,721,000.00	185,888.87	0.6	3.5
7227.00	6771720		Samsung Electronic KRW	68,110.87	492,237,254.00	71,400.00	516,007,800.00	388,779.66	1.2	2.0
					1,317,036,081.00		1,342,767,300.00	1,011,691.32	3.2	2.1
South Korean Won Total					1,317,036,081.00		1,342,767,300.00	1,011,691.32	3.2	2.1
Swedish Krona(FX= 10.8836)										
COMMON STOCKS- SEK										
20050.00	4813345		Skand Enskilda Bkn Ser A NPV	115.54	2,316,656.46	113.45	2,274,672.50	209,000.01	0.7	5.3
					2,316,656.46		2,274,672.50	209,000.01	0.7	5.3
Swedish Krona Total					2,316,656.46		2,274,672.50	209,000.01	0.7	5.3

Quantity		Symbol	Security	Local Currency			Reporting Currency		
				Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets
Chilean Peso(FX= 814.2348)									
COMMON STOCKS- CLP									
4366560.00	bymlzd6	Enel Chile SA NPV	43.13	188,309,103.00	44.50	194,311,920.00	238,643.54	0.8	1.3
				188,309,103.00		194,311,920.00	238,643.54	0.8	1.3
CASH AND EQUIVALENTS- CLP									
16968186.00	cash	Cash Account - CL	1.00	16,968,186.00	1.00	16,968,186.00	20,839.42	0.1	0.0
				16,968,186.00		16,968,186.00	20,839.42	0.1	0.0
Chilean Peso Total				205,277,289.00		211,280,106.00	259,482.96	0.8	1.2
Swiss Franc(FX= 0.9142)									
COMMON STOCKS- CHF									
880.00	b142s60	Kuehne&Nagel Intl Chf1 (Regd)	243.04	213,877.31	259.10	228,008.00	249,420.77	0.8	2.3
4406.00	7123870	Nestle SA CHF (Regd)	103.66	456,737.02	107.90	475,407.40	520,054.04	1.7	2.5
4159.00	7103065	Novartis AG CHF (Regd)	84.63	351,980.60	87.16	362,498.44	396,541.53	1.3	3.3
1187.00	7110388	Roche Holdings AG Genusscheine NPV	263.96	313,315.02	288.20	342,093.40	374,220.20	1.2	3.0
17029.00	brjl176	UBS Group AG CHF (Regd)	12.99	221,180.56	17.24	293,579.96	321,150.75	1.0	2.7
629.00	5983816	Zurich Insurance CHF	335.73	211,171.53	426.00	267,954.00	293,118.20	0.9	4.5
				1,768,262.03		1,969,541.20	2,154,505.50	6.9	3.0
Swiss Franc Total				1,768,262.03		1,969,541.20	2,154,505.50	6.9	3.0
Taiwan Dollar(FX= 30.7275)									
COMMON STOCKS- TWD									
23840.00	6324500	Evergreen Marine C TWD	185.71	4,427,230.00	153.00	3,647,520.00	118,705.39	0.4	11.8
48900.00	6336055	Feng Tay Entrprise TWD	192.32	9,404,506.00	191.00	9,339,900.00	303,958.99	1.0	2.1
9300.00	6372480	Mediatek Inc TWD	731.00	6,798,296.00	759.00	7,058,700.00	229,719.31	0.7	9.6
29250.00	b118753	Nan Ya Printed Cir TWD	273.26	7,992,884.86	303.00	8,862,750.00	288,430.56	0.9	3.3
18140.00	6346333	Novatek Microelect TWD	401.10	7,275,932.00	425.50	7,718,570.00	251,194.21	0.8	2.1

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
32110.00	6889106	Taiwan Semicon Man TWD	311.35	9,997,407.00	558.00	17,917,380.00	583,105.69	1.9	2.0
				45,896,255.86		54,544,820.00	1,775,114.15	5.7	3.9
Taiwan Dollar Total				45,896,255.86		54,544,820.00	1,775,114.15	5.7	3.9
South African Rand(FX= 19.8162)									
COMMON STOCKS- ZAR									
1520.00	6622691	Naspers N ZAR	2,408.50	3,660,925.68	2,976.84	4,524,796.80	228,337.69	0.7	0.2
				3,660,925.68		4,524,796.80	228,337.69	0.7	0.2
South African Rand Total				3,660,925.68		4,524,796.80	228,337.69	0.7	0.2
Total Portfolio				5,790,611,980.01			31,383,174.26	100.0	3.0

Purchases

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Indian Rupee								
5/8/2023	5/9/2023	5520.00	b15t569	Siemens India Ltd Inr2 (Post Subdivision)	81.79875	3,673.68	20,278,714.34	247,909.83
5/9/2023	5/10/2023	46420.00	b0jggp5	ITC Ltd Inr1	82.04500	431.95	20,051,256.69	244,393.40
Indian Rupee Total							40,329,971.03	492,303.23
Indonesian Rupiah								
5/8/2023	5/10/2023	1112600.00	bcdbl9	Sumber Alfaria IDR	14700.0000 0	2,966.61	3,300,648,396.00	224,533.90
5/9/2023	5/11/2023	110040.00	bcdbl9	Sumber Alfaria IDR	14730.0000 0	2,954.74	325,139,187.00	22,073.26
Indonesian Rupiah Total							3,625,787,583.00	246,607.17
Hong Kong Dollar								
5/8/2023	5/10/2023	585300.00	b154564	Bank of China Ltd H CNY	7.84795	3.30	1,933,564.96	246,378.35
5/9/2023	5/11/2023	93600.00	byngg26	China Resources Pharm Gr NPV	7.84155	7.93	742,455.98	94,682.30
5/10/2023	5/12/2023	101100.00	byngg26	China Resources Pharm Gr NPV	7.82865	7.94	802,484.59	102,506.13
5/11/2023	5/15/2023	51000.00	byngg26	China Resources Pharm Gr NPV	7.83530	7.63	389,028.85	49,650.79
Hong Kong Dollar Total							3,867,534.38	493,217.57
Japanese Yen								
5/8/2023	5/10/2023	10750.00	6895448	Tokyo Gas Co NPV	134.88000	2,844.56	30,579,024.00	226,712.81
Japanese Yen Total							30,579,024.00	226,712.81
Mexican Peso								
5/5/2023	5/9/2023	23300.00	2392471	Gpo Bimbo SAB Ser A NPV	17.82300	98.60	2,297,279.18	128,894.08
5/8/2023	5/10/2023	21100.00	2392471	Gpo Bimbo SAB Ser A NPV	17.81900	97.68	2,060,998.89	115,662.99
Mexican Peso Total							4,358,278.07	244,557.07
Thai Baht								
5/8/2023	5/10/2023	108450.00	bxxld77	Intouch Holdings P Thb1 (Local)	33.79250	76.25	8,269,582.63	244,716.51
Thai Baht Total							8,269,582.63	244,716.51

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
US Dollar								
5/8/2023	5/10/2023	2290.00	dq	Daqo New Energy Corp Sp ADR	1.00000	43.96	100,678.12	100,678.12

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
US Dollar Total							100,678.12	100,678.12
Brazilian Real								
5/8/2023	5/10/2023	14800.00	b0d7494	EDP Energias Br NPV	4.95825	22.51	333,200.97	67,201.33
5/9/2023	5/11/2023	8300.00	b0d7494	EDP Energias Br NPV	5.00630	22.53	187,015.19	37,355.97
5/10/2023	5/12/2023	2800.00	b0d7494	EDP Energias Br NPV	4.95615	22.54	63,117.98	12,735.28
5/10/2023	5/12/2023	20970.00	b0d7494	EDP Energias Br NPV	4.95615	22.54	472,708.59	95,378.18
Brazilian Real Total							1,056,042.73	212,670.76
Euro								
5/5/2023	5/9/2023	100.00	b13x013	Eiffage EUR	0.90855	104.82	10,482.44	11,537.50
5/8/2023	5/10/2023	350.00	b13x013	Eiffage EUR	0.90793	105.29	36,850.91	40,587.61
5/8/2023	5/10/2023	100.00	4061412	LVMH Moet Hennessy EUR	0.90793	880.03	88,003.39	96,926.97
Euro Total							135,336.74	149,052.08
Indian Rupee								
5/25/2023	5/26/2023	16980.00	6582483	Sun Pharmaceutical Inr1 (Demat)	82.73875	945.01	16,046,339.70	193,939.84
Indian Rupee Total							16,046,339.70	193,939.84
Hong Kong Dollar								
5/8/2023	5/10/2023	720.00	bgjw376	Meituan Dianping USD (A & B Class)	7.84795	135.44	97,517.82	12,425.90
5/8/2023	5/10/2023	80.00	bgjw376	Meituan Dianping USD (A & B Class)	7.84795	135.44	10,835.31	1,380.65
5/8/2023	5/10/2023	165.00	bgjw376	Meituan Dianping USD (A & B Class)	7.84795	135.44	22,347.84	2,847.60
5/8/2023	5/10/2023	23110.00	6706250	PICC Property & CA H CNY	7.84795	10.11	233,673.59	29,775.11
Hong Kong Dollar Total							364,374.56	46,429.27
Japanese Yen								
5/8/2023	5/10/2023	10220.00	b601qs4	Dai-Ichi Life Insurance NPV	134.88000	2,465.62	25,198,611.00	186,822.44
5/8/2023	5/10/2023	10200.00	6744294	T&D Holdings Inc NPV	134.88000	1,663.85	16,971,255.65	125,824.85
5/8/2023	5/10/2023	4370.00	6744294	T&D Holdings Inc NPV	134.88000	1,663.85	7,271,018.35	53,907.31
5/8/2023	5/10/2023	7900.00	b292rc1	ZOZO, Inc.	134.88000	2,854.00	22,546,598.00	167,160.42
5/8/2023	5/10/2023	1900.00	b292rc1	ZOZO, Inc.	134.88000	2,854.00	5,422,599.00	40,203.14
5/8/2023	5/10/2023	900.00	b292rc1	ZOZO, Inc.	134.88000	2,854.00	2,568,600.00	19,043.59
Japanese Yen Total							79,978,682.00	592,961.76

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Qatari Rial								
5/8/2023	5/11/2023	28767.00	6673570	INDUSTRIES OF QATA	3.64000	12.62	363,177.80	99,774.12
5/8/2023	5/11/2023	22183.00	6673570	INDUSTRIES OF QATA	3.64000	12.62	280,056.08	76,938.48
5/8/2023	5/11/2023	5986.00	6673570	INDUSTRIES OF QATA	3.64000	12.62	75,572.09	20,761.56
Qatari Rial Total							718,805.97	197,474.17
South Korean Won								
5/8/2023	5/10/2023	3000.00	6175076	KT&G Corporation KRW	1321.35000	85,349.24	256,047,727.00	193,777.37
5/9/2023	5/11/2023	70.00	6175076	KT&G Corporation KRW	1323.90000	84,978.83	5,948,518.00	4,493.18
South Korean Won Total							261,996,245.00	198,270.55
Swiss Franc								
5/5/2023	5/9/2023	500.00	brjl176	UBS Group AG CHF (Regd)	0.89265	17.34	8,671.09	9,713.87
5/8/2023	5/10/2023	960.00	brjl176	UBS Group AG CHF (Regd)	0.88995	17.44	16,740.32	18,810.41
Swiss Franc Total							25,411.41	28,524.28
South African Rand								
5/5/2023	5/10/2023	4900.00	b030gj7	Standard Bank Gr Ltd ZAR	18.42125	163.07	799,026.27	43,375.25
5/5/2023	5/10/2023	1200.00	b030gj7	Standard Bank Gr Ltd ZAR	18.42125	163.07	195,679.90	10,622.51
5/8/2023	5/11/2023	13110.00	b030gj7	Standard Bank Gr Ltd ZAR	18.30250	163.68	2,145,895.19	117,246.02
5/8/2023	5/11/2023	1778.00	b030gj7	Standard Bank Gr Ltd ZAR	18.30250	163.68	291,029.87	15,901.10
South African Rand Total							3,431,631.23	187,144.87

New York City Employees' Retirement System

Ex-Date	Pay-Date	Symbol	Security	Amount
COMMON STOCKS				
5/18/2023	6/9/2023	bap	Credicorp Ltd	9,338.16
5/26/2023	6/20/2023	yumc	Yum China Holdings Inc	523.90
				9,862.06
COMMON STOCKS- AUD				
5/15/2023	7/4/2023	b28ytc2	Macquarie Group Ltd NPV	6,018.75
				6,018.75
COMMON STOCKS- BRL				
5/24/2023	5/24/2023	b0d7494	EDP Energias Br NPV	-0.01
				-0.01
COMMON STOCKS- GBP				
5/11/2023	6/23/2023	blgz986	Tesco Ord Gbp0.0633333	8,570.57
5/18/2023	7/13/2023	bn7swp6	Gsk PLC Gbp0.3125	2,168.19
				10,738.76
COMMON STOCKS- CAD				
5/30/2023	6/30/2023	2566124	Sun Life Financial Inc	3,398.74
				3,398.74
COMMON STOCKS- EUR				
5/9/2023	5/11/2023	4497749	KBC Groep NV NPV	6,855.95
5/9/2023	5/11/2023	4834108	Schneider Electric EUR	4,435.19
5/12/2023	6/6/2023	5671519	Wolters Kluwer EUR	2,747.75
5/12/2023	5/16/2023	5756029	Bayer Motoren Werk EUR	22,562.20
5/15/2023	5/17/2023	4821100	Solvay SA NPV	3,970.86
5/15/2023	5/15/2023	5501906	BBVA (Bilb-Viz-Arg) EUR	2,689.83
5/15/2023	5/17/2023	b13x013	Eiffage EUR	10,952.43
5/16/2023	5/16/2023	4057808	L'Oreal EUR	23.54
5/17/2023	5/17/2023	b13x013	Eiffage EUR	-1,636.06
5/18/2023	5/22/2023	4942904	E.On SE NPV	11,193.61
5/19/2023	5/31/2023	5226038	Sampo PLC Ser A NPV	5,186.39

New York City Employees' Retirement System

Ex-Date	Pay-Date	Symbol	Security	Amount
5/22/2023	5/22/2023	4942904	E.On SE NPV	-2,960.39
5/22/2023	5/24/2023	bd2z8s7	Italgas Spa NPV	12,311.49
5/30/2023	6/1/2023	4163437	Cap Gemini EUR	3,763.60
5/31/2023	5/31/2023	5226038	Sampo PLC Ser A NPV	9,034.24
				91,130.62

COMMON STOCKS- INR

5/9/2023	5/9/2023	6294896	Hcl Technologies Inr2	-200.85
5/30/2023	8/14/2023	b0jggp5	ITC Ltd Inr1	4,265.15
				4,064.30

COMMON STOCKS- IDR

5/29/2023	6/14/2023	bcdblj9	Sumber Alfaria IDR	1,670.29
				1,670.29

COMMON STOCKS- HKD

5/19/2023	6/5/2023	bmmv2k8	Tencent Holdings Ltd Hkd0.00002	2,962.75
5/30/2023	6/29/2023	b0b8z18	Cosco Shipping Hld H CNY	30,460.23
				33,422.99

COMMON STOCKS- MXN

5/16/2023	5/18/2023	2392471	Gpo Bimbo SAB Ser A NPV	1,982.43
				1,982.43

COMMON STOCKS- SGD

5/11/2023	6/15/2023	byyfhz2	Frasers Log & Com NPV Units (REIT)	2,988.95
5/11/2023	6/15/2023	byyfhz2	Frasers Log & Com NPV Units (REIT)	874.47
				3,863.42

COMMON STOCKS- KRW

5/17/2023	5/17/2023	6771720	Samsung Electronic KRW	-321.82
				-321.82

COMMON STOCKS- CLP

Ex-Date	Pay-Date	Symbol	Security	Amount
5/22/2023	5/26/2023	bymldz6	Enel Chile SA NPV	21,222.17
				21,222.17
COMMON STOCKS- CHF				
5/11/2023	5/15/2023	b142s60	Kuehne&Nagel Intl Chf1 (Regd)	8,953.99
				8,953.99
CASH AND EQUIVALENTS				
5/1/2023	5/1/2023	cash	Cash Account - USD	778.44
				778.44
EXPENSE ACCOUNTS				
5/26/2023	5/26/2023	miscfee	Miscellaneous Fees	676.29
				676.29
AFTER FEE PERFORMANCE EXPENSE ACCOUNTS				
5/19/2023	5/19/2023	manfee	Management Fee	47,369.77
				47,369.77
NET INCOME				148,739.06