



ATIVO
CAPITAL

Monthly Report

Account

New York City Employees' Retirement System

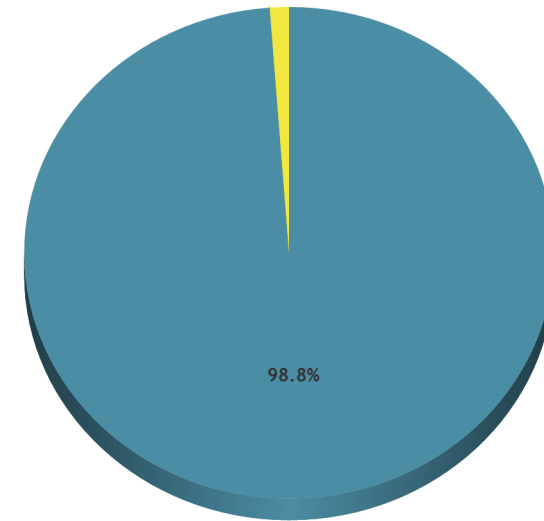
6/30/2021



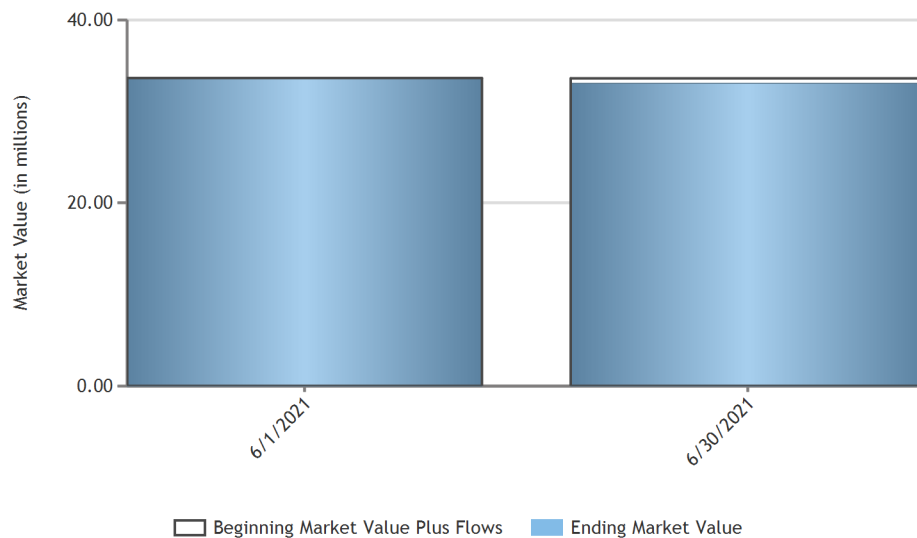
Activity Summary

	Month to Date	Year to Date
Beginning Value	33,337,646.23	29,287,291.49
Net Contributions/Withdrawals	-22,114.12	-111,467.35
Realized Gains	-122,179.95	201,666.34
Unrealized Gains	-206,620.22	3,176,959.90
Income Received	82,875.20	515,156.76
Ending Value	33,069,607.13	33,069,607.13

Portfolio Allocation as of 6/30/2021

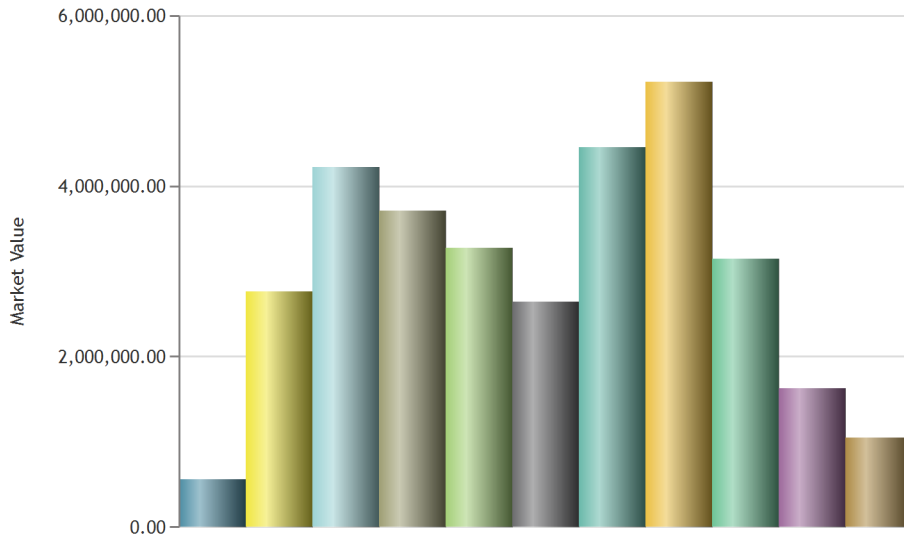


Change in Portfolio



Asset Class	Market Value	% Assets	Curr. Yield
Equities	32,685,361.47	98.8	2.1
Cash and Equivalents	384,245.67	1.2	1.7
Total	33,069,607.13	100.0	2.1

Portfolio Allocation as of 6/30/2021

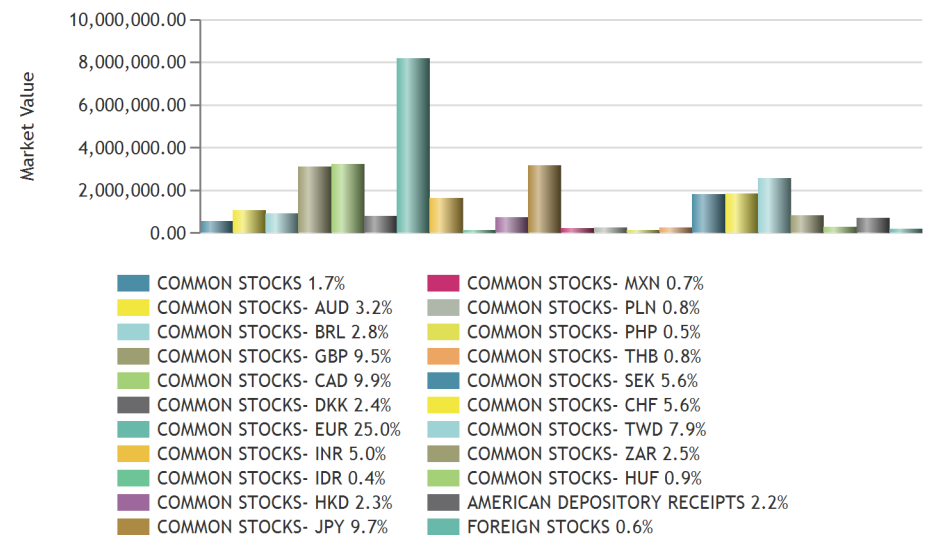


Industry Sector	Market Value	% Equity	% Assets
ENERGY	560,777.61	1.7	1.7
MATERIALS	2,764,359.88	8.5	8.4
INDUSTRIALS	4,220,779.68	12.9	12.8
CONSUMER DISCRETIONARY	3,713,562.62	11.4	11.2
CONSUMER STAPLES	3,274,587.38	10.0	9.9
HEALTHCARE	2,642,852.17	8.1	8.0
FINANCIALS	4,455,589.58	13.6	13.5
INFORMATION TECHNOLOGY	5,225,867.13	16.0	15.8
COMMUNICATION SERVICES	3,147,779.79	9.6	9.5
UTILITIES	1,628,563.60	5.0	4.9
REAL ESTATE	1,050,642.03	3.2	3.2
Equity Total	32,685,361.47	100.0	98.8

Top 10 Holdings

Symbol	Security	Market Value	% Assets
6889106	Taiwan Semicon Man TWD	700,439.66	2.1
bmmv2k8	Tencent Holdings Ltd Hkd0.00002	541,447.49	1.6
3091357	BT Group GBP	438,637.78	1.3
baba	Alibaba Group Holding Ltd Sp ADS	421,810.80	1.3
5497168	Volkswagen AG Non Vtg Prf NPV	388,216.42	1.2
6315593	Brickworks NPV	376,614.36	1.1
6144690	BHP Group Ltd NPV	368,650.40	1.1
0718875	Rio Tinto GBP	368,177.47	1.1
bd3cwg3	TOKMANNI GROUP OYJ	365,131.63	1.1
b58j1s8	Chailease Holding TWD	362,744.82	1.1
Top 10 Holdings Total		4,331,870.82	13.1

Equity Allocation by Security Type



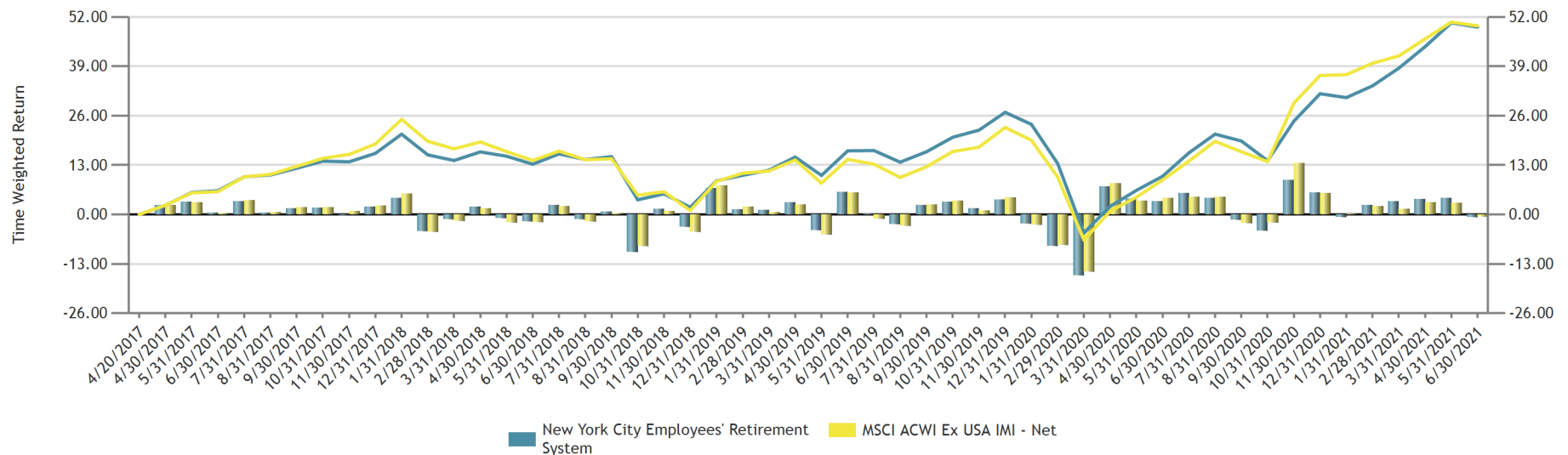
Performance History

Portfolio Account	Month To Date	Quarter To Date	Year To Date	Latest 1 Year	Annualized Latest 3 Years	Annualized Since Inception 4/20/2017
	-0.74	7.80	13.31	35.66	9.66	10.03

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MSCI ACWI Ex USA IMI - Net	-0.64	5.60	9.58	37.18	9.42	10.09
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Time Weighted Return Since Inception 4/20/2017



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									
2250.00	chkp	Check Point Software Tech Ltd	117.37	264,084.14	116.13	261,292.50	261,292.50	0.8	0.0
1460.00	iclr	Icon PLC	145.79	212,857.58	206.71	301,796.60	301,796.60	0.9	0.0
				476,941.72		563,089.10	563,089.10	1.7	0.0
AMERICAN DEPOSITORY RECEIPTS									
1860.00	baba	Alibaba Group Holding Ltd Sp ADS	212.76	395,737.69	226.78	421,810.80	421,810.80	1.3	0.0
2010.00	sap	Sap SE Sp ADR	100.17	201,340.56	140.46	282,324.60	282,324.60	0.9	2.1
				597,078.25		704,135.40	704,135.40	2.1	0.8
FOREIGN STOCKS									
8970.00	b62qpj1	Phosagro PJSC GDR Each Repr 1/3 Ord Reg S	21.15	189,707.27	20.24	181,552.80	181,552.80	0.5	6.0
				189,707.27		181,552.80	181,552.80	0.5	6.0
CASH AND EQUIVALENTS									
	cash	Cash Account - USD		199,249.19		199,249.19	199,249.19	0.6	3.2
	divacc	Dividend Accrual - US		2,229.50		2,229.50	2,229.50	0.0	0.0
				201,478.69		201,478.69	201,478.69	0.6	3.2
US Dollar Total				1,465,205.93		1,650,255.99	1,650,255.99	5.0	1.4
Australian Dollar(FX= 1.3320)									
COMMON STOCKS- AUD									
10110.00	6144690	BHP Group Ltd NPV	35.99	363,901.11	48.57	491,042.70	368,650.40	1.1	3.2
20010.00	6315593	Brickworks NPV	20.12	402,648.55	25.07	501,650.70	376,614.36	1.1	2.3
17860.00	6086253	Fortescue Metals G NPV	12.12	216,552.45	23.34	416,852.40	312,952.02	0.9	1.8
				983,102.10		1,409,545.80	1,058,216.77	3.2	2.5
Australian Dollar Total				983,102.10		1,409,545.80	1,058,216.77	3.2	2.5

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
Brazilian Real(FX= 5.0178)									
COMMON STOCKS- BRL									
121330.00	b1ybrg0	Cia Energ Mg-Cemig Prf BrL5.00	11.08	1,343,818.35	12.13	1,471,732.90	293,299.50	0.9	0.0
32698.00	b019kx8	Cia Siderurgica NC NPV	38.57	1,261,223.04	43.99	1,438,385.02	286,653.65	0.9	0.7
15460.00	2196286	Vale SA NPV	93.64	1,447,642.66	113.25	1,750,845.00	348,923.34	1.1	0.0
				4,052,684.04		4,660,962.92	928,876.49	2.8	0.2
CASH AND EQUIVALENTS- BRL									
67134.69	cash	Cash Account - BRL	1.00	67,134.69	1.00	67,134.69	13,379.17	0.0	0.0
33282.39	divacc	Dividend Accrual - Br	1.00	33,282.39	1.00	33,282.39	6,632.80	0.0	0.0
				100,417.08		100,417.08	20,011.97	0.1	0.0
Brazilian Real Total				4,153,101.12		4,761,380.00	948,888.47	2.9	0.2
British Pound Sterling(FX= 0.7239)									
COMMON STOCKS- GBP									
7150.00	b02j639	Admiral Group GBP	22.47	160,673.06	31.44	224,796.00	310,544.47	0.9	3.6
39190.00	bvyvfw2	Auto Trader Group GBP	4.80	188,119.45	6.33	248,229.46	342,916.63	1.0	1.1
2320.00	b02l3w3	Berkeley Group Hlgs GBP	43.62	101,195.23	45.95	106,604.00	147,268.11	0.4	0.6
163670.00	3091357	BT Group GBP	1.28	209,381.44	1.94	317,519.80	438,637.78	1.3	0.0
6860.00	b19nlv4	Experian Ord USD	16.67	114,355.62	27.86	191,119.60	264,022.20	0.8	1.7
2430.00	bjvnss4	Ferguson PLC (New) GBP	65.55	159,288.63	100.50	244,215.00	337,370.85	1.0	2.2
14260.00	0925288	GlaxoSmithKline Ord GBP	15.32	218,473.04	14.19	202,406.44	279,614.41	0.8	5.6
4480.00	0718875	Rio Tinto GBP	42.55	190,607.22	59.49	266,515.20	368,177.47	1.1	6.9
25370.00	b1n7z09	Safestore Holdings GBP	8.54	216,751.06	9.47	240,253.90	331,898.79	1.0	1.9
19240.00	b5zn1n8	Segro PLC GBP	5.88	113,048.66	10.95	210,581.80	290,908.26	0.9	1.8
				1,671,893.41		2,252,241.20	3,111,358.97	9.4	2.6

			Local Currency			Reporting Currency			
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
CASH AND EQUIVALENTS- GBP									
6149.00	cash	Cash Account - GBP	1.00	6,149.00	1.00	6,149.00	8,494.54	0.0	0.0
2243.20	divacc	Dividend Accrual - GB	1.00	2,243.20	1.00	2,243.20	3,098.87	0.0	0.0
				8,392.20		8,392.20	11,593.41	0.0	0.0
British Pound Sterling Total				1,680,285.61		2,260,633.40	3,122,952.38	9.4	2.6
Canadian Dollar(FX= 1.2383)									
COMMON STOCKS- CAD									
7910.00	2011646	Alimentation Couche Tard Inc Sub Vtg Sh	45.92	363,215.61	45.55	360,300.50	290,963.82	0.9	0.8
6470.00	b188th2	BCE Inc	55.37	358,257.71	61.13	395,511.10	319,398.45	1.0	5.7
4700.00	2117599	Canadian Apt Properties Real Estate	55.56	261,152.30	58.12	273,164.00	220,595.98	0.7	2.4
3550.00	2793115	Canadian Pacific Railway Ltd	81.85	290,583.43	95.32	338,386.00	273,266.58	0.8	0.8
3520.00	bj2l575	CGI Inc Cl A	73.06	257,164.94	112.39	395,612.80	319,480.58	1.0	0.0
10060.00	byyxjy9	Hydro One Ltd	30.57	307,566.72	29.96	301,397.60	243,396.27	0.7	3.6
6110.00	2583952	Metro Inc	55.00	336,038.87	59.43	363,117.30	293,238.55	0.9	1.7
5820.00	2260824	Open Text Corp	52.61	306,174.30	62.95	366,369.00	295,864.49	0.9	1.3
3090.00	2754383	Royal Bank of Canada Montreal Que	96.62	298,541.10	125.59	388,073.10	313,391.83	0.9	3.4
15460.00	2381093	Telus Corporation	23.05	356,407.07	27.80	429,788.00	347,079.06	1.0	4.5
3360.00	2956662	Weston George Ltd	97.31	326,957.74	118.15	396,984.00	320,587.90	1.0	1.9
				3,462,059.79		4,008,703.40	3,237,263.51	9.8	2.4
CASH AND EQUIVALENTS- CAD									
9357.63	cash	Cash Account - CAD	1.00	9,357.63	1.00	9,357.63	7,556.84	0.0	0.0
13531.62	divacc	Dividend Accrual - CA	1.00	13,531.62	1.00	13,531.62	10,927.58	0.0	0.0
				22,889.25		22,889.25	18,484.41	0.1	0.0

Quantity		Symbol	Security	Unit Cost	Local Currency		Reporting Currency			
					Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
Canadian Dollar Total					3,484,949.04		4,031,592.65	3,255,747.92	9.8	2.4
Danish Krone(FX= 6.2706)										
COMMON STOCKS- DKK										
1080.00	b1wt5g2	DSV DKK	1,448.25	1,564,108.42	1,462.50	1,579,500.00	251,891.78	0.8	0.2	
3209.00	bhc8x90	Novo-Nordisk AS Dkk0.2 Ser B	425.15	1,364,319.46	525.40	1,686,008.60	268,877.31	0.8	1.6	
2070.00	b44xtx8	Pandora AS DKK	621.71	1,286,932.87	843.00	1,745,010.00	278,286.59	0.8	1.1	
				4,215,360.75		5,010,518.60	799,055.68	2.4	0.9	
CASH AND EQUIVALENTS- DKK										
7555.50	cash	Cash Account - DKK	1.00	7,555.50	1.00	7,555.50	1,204.92	0.0	0.0	
				7,555.50		7,555.50	1,204.92	0.0	0.0	
Danish Krone Total				4,222,916.25		5,018,074.10	800,260.60	2.4	0.9	
Euro(FX= 0.8432)										
COMMON STOCKS- EUR										
1276.00	5231485	Allianz SE NPV (Regd) (Vinkuliert)	183.35	233,956.04	210.30	268,342.80	318,227.89	1.0	4.3	
350.00	b929f46	ASML Holding NV EUR	532.89	186,512.65	579.40	202,790.00	240,488.78	0.7	0.4	
7140.00	b019m65	Azimut Holding SPA NPV	17.26	123,269.31	20.48	146,227.20	173,410.92	0.5	5.8	
3060.00	5756029	Bayer Motoren Werk EUR	72.13	220,707.24	89.31	273,288.60	324,093.11	1.0	3.9	
46350.00	b90lkt4	Commerzbank AG NPV	5.09	235,928.86	5.98	277,265.70	328,809.56	1.0	0.0	
14888.00	5842359	Deutsche Telekom NPV (Regd)	14.72	219,177.44	17.81	265,185.06	314,483.11	1.0	3.9	
4470.00	b62g1b5	Edenred EUR	38.79	173,409.43	48.05	214,783.50	254,711.88	0.8	1.8	
30090.00	7144569	Enel SPA EUR	5.12	153,964.88	7.83	235,664.88	279,475.12	0.8	3.6	
75880.00	7598003	Hera EUR	3.65	277,177.14	3.48	264,365.92	313,511.70	0.9	2.9	
20499.00	b288c92	Iberdrola SA EUR	7.73	158,462.27	10.28	210,729.72	249,904.50	0.8	3.2	
10239.00	bd0q398	Kon Ahold Delhaize EUR	24.95	255,418.87	25.07	256,691.73	304,410.87	0.9	3.8	
710.00	4057808	L'Oreal EUR	193.59	137,445.66	375.80	266,818.00	316,419.62	1.0	1.0	
1760.00	4741844	Merck KGAA NPV	110.53	194,524.14	161.70	284,592.00	337,497.82	1.0	0.8	
6980.00	bng8ppq9	NN Group NV EUR	40.04	279,477.18	39.78	277,664.40	329,282.38	1.0	2.2	
16200.00	5176177	Orange EUR	11.03	178,747.22	9.62	155,763.00	184,719.43	0.6	7.3	

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
9240.00	5051605	Ote(Hellenic Tlcm) Eur2.83(Cr)	13.45	124,232.46	14.15	130,746.00	155,051.76	0.5	3.9
25870.00	byyn701	Poste Italiane Spa NPV	6.48	167,670.02	11.15	288,450.50	342,073.62	1.0	4.0
15210.00	b0704t9	Raiffeisen Bank Intl NPV (Regd)	14.54	221,126.30	19.10	290,511.00	344,517.17	1.0	0.0
11135.00	bywlc68	Relx PLC GBP	18.15	202,131.67	22.48	250,314.80	296,848.47	0.9	1.9
6870.00	4768962	RWE AG NPV	36.48	250,618.11	30.56	209,947.20	248,976.51	0.8	2.6
2720.00	5671735	Sanofi EUR	75.97	206,648.53	88.36	240,339.20	285,018.40	0.9	3.5
2010.00	4834108	Schneider Electric EUR	69.32	139,342.39	132.68	266,686.80	316,264.03	1.0	1.8
1756.00	5727973	Siemens AG NPV (Regd)	121.06	212,578.11	133.62	234,636.72	278,255.82	0.8	2.8
650.00	4820301	Sofina NPV	361.06	234,688.94	363.80	236,470.00	280,429.91	0.8	0.5
14632.00	bmd8f98	Stellantis NV EUR	11.53	168,650.93	16.54	242,013.28	287,003.69	0.9	0.0
13203.00	bd3cwg3	TOKMANNI GROUP OYJ	13.50	178,303.58	23.32	307,893.96	365,131.63	1.1	2.1
1550.00	5497168	Volkswagen AG Non Vtg Prf NPV	148.98	230,916.26	211.20	327,360.00	388,216.42	1.2	2.3
3149.00	5671519	Wolters Kluwer EUR	42.11	132,608.48	84.72	266,783.28	316,378.45	1.0	1.5
				5,497,694.11		6,892,325.25	8,173,612.58	24.7	2.4
CASH AND EQUIVALENTS- EUR									
37140.09	cash	Cash Account - EUR	1.00	37,140.09	1.00	37,140.09	44,044.45	0.1	0.0
6038.19	divacc	Dividend Accrual - Eu	1.00	6,038.19	1.00	6,038.19	7,160.69	0.0	0.0
				43,178.28		43,178.28	51,205.15	0.2	0.0
Euro Total				5,540,872.39		6,935,503.53	8,224,817.73	24.9	2.4
Indian Rupee(FX= 74.3300)									
COMMON STOCKS- INR									
4700.00	b2qkxw0	Bajaj Auto Ltd INR	3,026.94	14,226,608.07	4,133.85	19,429,095.00	261,389.68	0.8	1.5
21320.00	6294896	Hcl Technologies Inr2	539.98	11,512,471.11	983.50	20,968,220.00	282,096.33	0.9	0.8
12200.00	6205122	Infosys Ltd Inr5	720.10	8,785,257.86	1,580.80	19,285,760.00	259,461.32	0.8	1.4
46969.00	b1s34k5	Marico Ltd Inr1	403.67	18,959,858.88	530.80	24,931,145.20	335,411.61	1.0	0.9
3780.00	b01npj1	Tata Consultancy S Inr1	3,282.96	12,409,589.56	3,345.75	12,646,935.00	170,145.77	0.5	0.9
44470.00	6206051	Wipro Inr2	283.28	12,597,642.64	545.65	24,265,055.50	326,450.36	1.0	0.2
				78,491,428.12		121,526,210.70	1,634,955.07	4.9	0.9

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
CASH AND EQUIVALENTS- INR									
613561.49	cash	Cash Account - INR	1.00	613,561.49	1.00	613,561.49	8,254.56	0.0	0.0
				613,561.49		613,561.49	8,254.56	0.0	0.0
Indian Rupee Total				79,104,989.61		122,139,772.19	1,643,209.64	5.0	0.9
Indonesian Rupiah(FX= 14,499.8985)									
COMMON STOCKS- IDR									
260388.00	6462422	Indah Kiat Pulp&PA Idr 1000	12,280.46	3,197,683,776.00	7,450.00	1,939,890,600.00	133,785.56	0.4	0.7
				3,197,683,776.00		1,939,890,600.00	133,785.56	0.4	0.7
Indonesian Rupiah Total				3,197,683,776.00		1,939,890,600.00	133,785.56	0.4	0.7
Hong Kong Dollar(FX= 7.7658)									
COMMON STOCKS- HKD									
13910.00	6859927	Sun Hung Kai Prop NPV	108.68	1,511,788.65	115.70	1,609,387.00	207,239.00	0.6	4.3
7200.00	bmmv2k8	Tencent Holdings Ltd Hkd0.00002	591.66	4,259,956.71	584.00	4,204,800.00	541,447.49	1.6	0.2
				5,771,745.36		5,814,187.00	748,686.49	2.3	1.3
Hong Kong Dollar Total				5,771,745.36		5,814,187.00	748,686.49	2.3	1.3
Japanese Yen(FX= 110.9900)									
COMMON STOCKS- JPY									
2330.00	6870490	Advantest Corp NPV	2,265	5,277,045	10,010	23,323,300	210,138.75	0.6	0.6
17600.00	6985383	Astellas Pharma NPV	1,491	26,249,640	1,935	34,047,200	306,759.17	0.9	2.1
6400.00	6132101	Bridgestone Corp NPV	4,896	31,334,164	5,055	32,352,000	291,485.72	0.9	2.1
1790.00	6194468	Kose Corporation NPV	17,331	31,022,758	17,480	31,289,200	281,910.08	0.9	0.7
6100.00	6497565	Kumagai Gumi Co NPV	2,571	15,684,795	2,800	17,080,000	153,887.74	0.5	4.3

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
5650.00	6555805	Makita Corp NPV	5,047	28,515,072	5,230	29,549,500	266,235.70	0.8	1.0
300.00	6639550	Nintendo Co Ltd NPV	56,839	17,051,840	64,620	19,386,000	174,664.38	0.5	1.5
4052.00	bd3d170	Open House Co Ltd NPV	2,339	9,478,243	5,220	21,151,440	190,570.68	0.6	1.2
12200.00	b5n4qn8	Pola Orbis Holding In NPV	2,318	28,277,986	2,934	35,794,800	322,504.73	1.0	2.7
11240.00	6774989	RAIZNEXT Corporation	1,022	11,487,397	1,154	12,970,960	116,866.02	0.4	3.5
6710.00	bqrrz00	Recruit Holdings Co L NPV	4,100	27,513,957	5,470	36,703,700	330,693.76	1.0	0.5
3700.00	6125286	Trend Micro Inc NPV	6,110	22,608,806	5,820	21,534,000	194,017.48	0.6	2.7
9800.00	b292rc1	ZOZO, Inc.	2,989	29,291,383	3,775	36,995,000	333,318.32	1.0	0.8
				283,793,086		352,177,100	3,173,052.53	9.6	1.7
CASH AND EQUIVALENTS- JPY									
5147775.00	cash	Cash Account - JPY	1	5,147,775	1	5,147,775	46,380.53	0.1	0.0
628000.00	divacc	Dividend Accrual - Jp	1	628,000	1	628,000	5,658.17	0.0	0.0
				5,775,775		5,775,775	52,038.70	0.2	0.0
Japanese Yen Total				289,568,861		357,952,875	3,225,091.22	9.8	1.6
Mexican Peso(FX= 19.9105)									
COMMON STOCKS- MXN									
19750.00	2392545	Gruma SAB de CV Ser B NPV	241.70	4,773,583.68	222.81	4,400,497.50	221,013.91	0.7	2.0
				4,773,583.68		4,400,497.50	221,013.91	0.7	2.0
Mexican Peso Total				4,773,583.68		4,400,497.50	221,013.91	0.7	2.0
Polish Zloty(FX= 3.8070)									
COMMON STOCKS- PLN									
148860.00	b0l9113	POL.GORN.NAFT.I GA	5.42	806,191.49	6.67	993,193.92	260,886.24	0.8	2.7
				806,191.49		993,193.92	260,886.24	0.8	2.7
Polish Zloty Total				806,191.49		993,193.92	260,886.24	0.8	2.7

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
Philippine Peso(FX= 48.8150)									
COMMON STOCKS- PHP									
1866800.00	b1l8838	Metro Pacific Inve PHP	4.20	7,849,734.23	3.89	7,261,852.00	148,762.72	0.4	2.8
				7,849,734.23		7,261,852.00	148,762.72	0.4	2.8
Philippine Peso Total				7,849,734.23		7,261,852.00	148,762.72	0.4	2.8
Thai Baht(FX= 32.0500)									
COMMON STOCKS- THB									
421340.00	bytbhs8	Thai Union Group Thb0.25 (Local)	15.70	6,615,606.37	19.80	8,342,532.00	260,297.41	0.8	2.7
				6,615,606.37		8,342,532.00	260,297.41	0.8	2.7
CASH AND EQUIVALENTS- THB									
(64575.34)	cash	Cash Account - THB	1.00	-64,575.34	1.00	-64,575.34	-2,014.83	0.0	0.0
				-64,575.34		-64,575.34	-2,014.83	0.0	0.0
Thai Baht Total				6,551,031.03		8,277,956.66	258,282.58	0.8	2.7
Swedish Krona(FX= 8.5521)									
COMMON STOCKS- SEK									
1280.00	bjxsch4	Evolution Gaming NPV	744.29	952,697.36	1,352.40	1,731,072.00	202,413.66	0.6	0.0
23660.00	bnzfhc1	Hexagon Ab Ser B NPV (Post Split)	77.90	1,843,108.03	126.80	3,000,088.00	350,799.27	1.1	0.5
15524.00	bmv7pq4	Investor Ab Ser B NPV (Post Split)	119.12	1,849,151.76	197.25	3,062,109.00	358,051.37	1.1	6.6
8470.00	7187627	Lundin Petroleum A NPV	208.89	1,769,261.28	302.80	2,564,716.00	299,891.37	0.9	0.3
11580.00	b1vq252	Sandvik Ab NPV	160.95	1,863,766.10	218.60	2,531,388.00	295,994.34	0.9	0.0
11670.00	7142091	Skanska ABM Ser B NPV	226.08	2,638,307.68	227.00	2,649,090.00	309,757.20	0.9	2.6
				10,916,292.21		15,538,463.00	1,816,907.21	5.5	1.9
Swedish Krona Total				10,916,292.21		15,538,463.00	1,816,907.21	5.5	1.9

New York City Employees' Retirement System

			Local Currency				Reporting Currency		
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
Swiss Franc(FX= 0.9244)									
COMMON STOCKS- CHF									
2880.00	b18zrk2	Logitech Intl Chf0.25 (Regd)	104.04	299,631.87	112.10	322,848.00	349,270.30	1.1	0.7
2630.00	7123870	Nestle SA CHF (Regd)	96.50	253,799.61	115.22	303,028.60	327,828.85	1.0	2.3
2930.00	7103065	Novartis AG CHF (Regd)	85.62	250,877.28	84.32	247,057.60	267,277.11	0.8	3.4
820.00	7110388	Roche Holdings AG Genusscheine NPV	240.69	197,364.21	348.55	285,811.00	309,202.14	0.9	2.5
20130.00	brjl176	UBS Group AG CHF (Regd)	12.45	250,654.06	14.16	285,040.80	308,368.91	0.9	2.6
700.00	5983816	Zurich Insurance CHF	316.48	221,535.78	371.20	259,840.00	281,105.64	0.9	5.1
				1,473,862.80		1,703,626.00	1,843,052.96	5.6	2.7
Swiss Franc Total				1,473,862.80		1,703,626.00	1,843,052.96	5.6	2.7
Taiwan Dollar(FX= 27.8625)									
COMMON STOCKS- TWD									
200100.00	6005850	Acer Inc TWD	25.38	5,078,510.00	29.30	5,862,930.00	210,423.69	0.6	1.5
6000.00	b52j816	Airtac Internation TWD	1,108.54	6,651,237.00	1,075.00	6,450,000.00	231,493.94	0.7	0.4
49911.00	b58j1s8	Chailease Holding TWD	124.62	6,220,122.13	202.50	10,106,977.50	362,744.82	1.1	2.0
96470.00	6411673	Fubon Financial HI TWD	50.55	4,876,344.78	73.90	7,129,133.00	255,868.39	0.8	2.7
8100.00	6372480	Mediatek Inc TWD	714.52	5,787,626.00	962.00	7,792,200.00	279,666.22	0.8	1.1
163803.00	6869937	Taiwan Cement TWD	36.80	6,028,277.70	51.00	8,353,953.00	299,827.83	0.9	6.1
32800.00	6889106	Taiwan Semicon Man TWD	217.33	7,128,434.00	595.00	19,516,000.00	700,439.66	2.1	1.7
125300.00	6916628	Utd Micro Elect TWD	51.25	6,421,436.00	53.10	6,653,430.00	238,795.15	0.7	1.5
				48,191,987.61		71,864,623.50	2,579,259.70	7.8	2.1
CASH AND EQUIVALENTS- TWD									
356872.30	divacc	Dividend Accrual - TW	1.00	356,872.30	1.00	356,872.30	12,808.34	0.0	0.0
				356,872.30		356,872.30	12,808.34	0.0	0.0
Taiwan Dollar Total				48,548,859.91		72,221,495.80	2,592,068.04	7.8	2.1

			Local Currency				Reporting Currency		
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
South African Rand(FX= 14.2787)									
COMMON STOCKS- ZAR									
5991.00	b1g4262	Kumba Iron Ore Ltd ZAR	323.77	1,939,682.09	640.59	3,837,774.69	268,775.26	0.8	7.3
45560.00	6563206	MTN Group Ltd ZAR	70.39	3,207,008.90	103.23	4,703,158.80	329,381.69	1.0	5.0
1060.00	6622691	Naspers N ZAR	2,162.45	2,292,199.33	2,998.19	3,178,081.40	222,574.20	0.7	0.2
				7,438,890.33		11,719,014.89	820,731.15	2.5	4.5
South African Rand Total				7,438,890.33		11,719,014.89	820,731.15	2.5	4.5
Hungarian Forint(FX= 296.0030)									
COMMON STOCKS- HUF									
10760.00	bc9zh86	RICHTER GEDEON NYRT	6,629.49	71,333,269.97	7,890.00	84,896,400.00	286,809.21	0.9	0.8
				71,333,269.97		84,896,400.00	286,809.21	0.9	0.8
CASH AND EQUIVALENTS- HUF									
2717412.26	cash	Cash Account - HU	1.00	2,717,412.26	1.00	2,717,412.26	9,180.35	0.0	0.0
				2,717,412.26		2,717,412.26	9,180.35	0.0	0.0
Hungarian Forint Total				74,050,682.23		87,613,812.26	295,989.56	0.9	0.8
Total Portfolio				3,756,068,932.26			33,069,607.13	100.0	2.1

Purchases

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
US Dollar								
6/18/2021	6/22/2021	1860.00	baba	Alibaba Group Holding Ltd Sp ADS	1.00000	212.76	395,737.69	395,737.69
6/21/2021	6/23/2021	8970.00	b62qpj1	Phosagro PJSC GDR Each Repr 1/3 Ord Reg S	1.00000	21.15	189,707.27	189,707.27
US Dollar Total							585,444.96	585,444.96
British Pound Sterling								
6/21/2021	6/23/2021	3280.00	0925288	GlaxoSmithKline Ord GBP	0.71922	14.23	46,669.28	64,889.01
6/21/2021	6/23/2021	11920.00	b1n7z09	Safestore Holdings GBP	0.71922	9.46	112,706.44	156,707.14
British Pound Sterling Total							159,375.72	221,596.15
Canadian Dollar								
6/18/2021	6/22/2021	10060.00	byxjy9	Hydro One Ltd	1.24505	30.57	307,566.72	247,031.62
Canadian Dollar Total							307,566.72	247,031.62
Danish Krone								
6/21/2021	6/23/2021	1080.00	b1wt5g2	DSV DKK	6.24310	1,448.25	1,564,108.42	250,533.94
Danish Krone Total							1,564,108.42	250,533.94
Euro								
6/21/2021	6/23/2021	310.00	5231485	Allianz SE NPV (Regd) (Vinkuliert)	0.83956	217.01	67,272.80	80,128.64
6/21/2021	6/23/2021	75880.00	7598003	Hera EUR	0.83956	3.65	277,177.14	330,145.72
6/21/2021	6/23/2021	6980.00	bng8pq9	NN Group NV EUR	0.83956	40.04	279,477.18	332,885.30
6/21/2021	6/23/2021	650.00	4820301	Sofina NPV	0.83956	361.06	234,688.94	279,538.02
Euro Total							858,616.06	1,022,697.67
Indian Rupee								
6/21/2021	6/23/2021	10490.00	b1s34k5	Marico Ltd Inr1	74.10750	522.46	5,480,655.22	73,955.47
6/21/2021	6/23/2021	3780.00	b01npj1	Tata Consultancy S Inr1	74.10750	3,282.96	12,409,589.56	167,453.90
Indian Rupee Total							17,890,244.78	241,409.37
Hong Kong Dollar								
6/21/2021	6/23/2021	7200.00	bmmv2k8	Tencent Holdings Ltd Hkd0.00002	7.76445	591.66	4,259,956.71	548,648.87
Hong Kong Dollar Total							4,259,956.71	548,648.87
Japanese Yen								
6/21/2021	6/23/2021	6400.00	6132101	Bridgestone Corp NPV	110.19500	4,895.96	31,334,164.00	284,351.96

Purchases

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
6/21/2021	6/23/2021	4700.00	b5n4qn8	Pola Orbis Holding In NPV	110.19500	2,909.79	13,675,998.00	124,107.25
6/21/2021	6/23/2021	1600.00	6125286	Trend Micro Inc NPV	110.19500	5,651.20	9,041,922.00	82,053.83
6/21/2021	6/23/2021	1900.00	b292rc1	ZOZO, Inc.	110.19500	3,647.21	6,929,704.00	62,885.83
Japanese Yen Total							60,981,788.00	553,398.87
Mexican Peso								
6/21/2021	6/23/2021	8710.00	2392545	Gruma SAB de CV Ser B NPV	20.62600	225.61	1,965,105.90	95,273.24
Mexican Peso Total							1,965,105.90	95,273.24
Swiss Franc								
6/21/2021	6/23/2021	550.00	7123870	Nestle SA CHF (Regd)	0.91845	115.94	63,768.56	69,430.63
Swiss Franc Total							63,768.56	69,430.63
Taiwan Dollar								
6/21/2021	6/23/2021	31000.00	6005850	Acer Inc TWD	27.93750	31.99	991,639.00	35,494.91
Taiwan Dollar Total							991,639.00	35,494.91

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
US Dollar								
6/18/2021	6/22/2021	5270.00	aer	AerCap Holdings NV	1.00000	53.25	280,643.45	280,643.45
6/18/2021	6/22/2021	14257.00	sbsw	Sibanye Stillwater Ltd Sp ADR	1.00000	16.13	230,032.66	230,032.66
US Dollar Total							510,676.11	510,676.11
Brazilian Real								
6/18/2021	6/22/2021	2930.00	2196286	Vale SA NPV	5.03525	108.46	317,781.55	63,111.37
Brazilian Real Total							317,781.55	63,111.37
British Pound Sterling								
6/21/2021	6/23/2021	850.00	b8460z4	Gcp Student Living GBP	0.71922	1.65	1,402.84	1,950.51
6/21/2021	6/23/2021	75100.00	b8460z4	Gcp Student Living GBP	0.71922	1.65	123,944.76	172,332.91
6/21/2021	6/23/2021	2550.00	b8460z4	Gcp Student Living GBP	0.71922	1.65	4,208.51	5,851.52
British Pound Sterling Total							129,556.11	180,134.94

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Canadian Dollar								
6/18/2021	6/22/2021	410.00	2754383	Royal Bank of Canada Montreal Que	1.24505	126.03	51,673.10	41,502.83
Canadian Dollar Total							51,673.10	41,502.83
Danish Krone								
6/21/2021	6/23/2021	152.00	bhc8x90	Novo-Nordisk AS Dkk0.2 Ser B	6.24310	513.63	78,071.19	12,505.20
6/21/2021	6/23/2021	738.00	bhc8x90	Novo-Nordisk AS Dkk0.2 Ser B	6.24310	513.63	379,056.15	60,716.01
Danish Krone Total							457,127.34	73,221.21
Euro								
6/21/2021	6/23/2021	150.00	b929f46	ASML Holding NV EUR	0.83956	567.93	85,189.96	101,469.77
6/21/2021	6/23/2021	510.00	5756029	Bayer Motoren Werk EUR	0.83956	90.55	46,180.06	55,005.07
6/21/2021	6/23/2021	1100.00	b62g1b5	Edenred EUR	0.83956	49.70	54,674.90	65,123.28
6/21/2021	6/23/2021	190.00	4057808	L'Oreal EUR	0.83956	390.12	74,122.33	88,287.11
6/21/2021	6/23/2021	1750.00	bywlc68	Relx PLC GBP	0.83956	22.49	39,349.62	46,869.34
6/21/2021	6/23/2021	250.00	4834108	Schneider Electric EUR	0.83956	131.78	32,944.12	39,239.74
6/21/2021	6/23/2021	1660.00	bd3cwg3	TOKMANNI GROUP OYJ	0.83956	23.04	38,251.82	45,561.75
Euro Total							370,712.81	441,556.07
Indian Rupee								
6/21/2021	6/23/2021	2070.00	b2qkxw0	Bajaj Auto Ltd INR	74.10750	4,105.08	8,497,523.98	114,664.83
6/21/2021	6/23/2021	11980.00	6294896	Hcl Technologies Inr2	74.10750	963.64	11,544,406.79	155,779.20
6/21/2021	6/23/2021	6040.00	6205122	Infosys Ltd Inr5	74.10750	1,484.80	8,968,216.25	121,016.31
6/21/2021	6/23/2021	14520.00	6206051	Wipro Inr2	74.10750	541.03	7,855,822.52	106,005.77
Indian Rupee Total							36,865,969.54	497,466.11
Hong Kong Dollar								
6/21/2021	6/23/2021	7420.00	6859927	Sun Hung Kai Prop NPV	7.76445	118.47	879,075.49	113,218.00
Hong Kong Dollar Total							879,075.49	113,218.00
Japanese Yen								
6/21/2021	6/23/2021	7300.00	6248990	KDDI Corp NPV	110.19500	3,402.28	24,836,670.00	225,388.36
6/21/2021	6/23/2021	9400.00	6596785	Mitsubishi Corp NPV	110.19500	2,913.42	27,386,187.35	248,524.77
6/21/2021	6/23/2021	3500.00	6596785	Mitsubishi Corp NPV	110.19500	2,913.42	10,196,984.65	92,535.82
6/21/2021	6/23/2021	7600.00	6643283	Nitto Kogyo Corp NPV	110.19500	1,780.52	13,531,974.00	122,800.25

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
6/21/2021	6/23/2021	5100.00	6897444	Totetsu Kogyo Co NPV	110.19500	2,248.57	11,467,715.00	104,067.47
Japanese Yen Total							87,419,531.00	793,316.67
Qatari Rial								
6/21/2021	6/23/2021	285410.00	b0ytg26	Barwa Real Estate Qar1	3.64100	3.08	879,842.44	241,648.57
Qatari Rial Total							879,842.44	241,648.57
Thai Baht								
6/21/2021	6/23/2021	154700.00	bytbs8	Thai Union Group Thb0.25 (Local)	31.60500	18.44	2,852,165.12	90,244.11
Thai Baht Total							2,852,165.12	90,244.11
Swedish Krona								
6/21/2021	6/23/2021	340.00	bjxsch4	Evolution Gaming NPV	8.54840	1,443.14	490,669.23	57,398.96
Swedish Krona Total							490,669.23	57,398.96
Swiss Franc								
6/21/2021	6/23/2021	15700.00	7171589	Credit Suisse Gp Chf0.04 (Regd)	0.91845	9.35	146,772.82	159,804.91
Swiss Franc Total							146,772.82	159,804.91
Taiwan Dollar								
6/21/2021	6/23/2021	66930.00	6411673	Fubon Financial HI TWD	27.93750	70.11	4,692,360.00	167,959.19
Taiwan Dollar Total							4,692,360.00	167,959.19
South African Rand								
6/21/2021	6/24/2021	16450.00	6563206	MTN Group Ltd ZAR	14.24750	105.60	1,737,131.96	121,925.39
South African Rand Total							1,737,131.96	121,925.39
Colombian Peso								
6/21/2021	6/23/2021	33550.00	2205706	Interconexion Elec Cop32.8	3760.00000	22,423.29	752,301,226.57	200,080.11
6/21/2021	6/23/2021	3942.00	2205706	Interconexion Elec Cop32.8	3760.00000	22,423.29	88,392,591.21	23,508.67
6/21/2021	6/23/2021	5778.00	2205706	Interconexion Elec Cop32.8	3760.00000	22,423.29	129,561,743.28	34,457.91
Colombian Peso Total							970,255,561.06	258,046.69
Hungarian Forint								
6/21/2021	6/23/2021	1300.00	bc9zh86	RICHTER GEDEON NYRT	297.03640	8,288.38	10,774,894.64	36,274.66
Hungarian Forint Total							10,774,894.64	36,274.66

Ex-Date	Pay-Date	Symbol	Security	Amount
COMMON STOCKS- BRL				
6/24/2021	6/30/2021	2196286	Vale SA NPV	6,869.59
				6,869.59
COMMON STOCKS- GBP				
6/24/2021	7/23/2021	b19nlv4	Experian Ord USD	2,229.50
				2,229.50
COMMON STOCKS- CAD				
6/9/2021	7/2/2021	2381093	Telus Corporation	4,043.22
6/14/2021	7/1/2021	2956662	Weston George Ltd	1,522.93
6/14/2021	7/15/2021	b188th2	BCE Inc	4,665.42
6/24/2021	7/26/2021	2793115	Canadian Pacific Railway Ltd	546.66
6/25/2021	6/25/2021	2260824	Open Text Corp	1,149.91
6/29/2021	7/15/2021	2117599	Canadian Apt Properties Real Estate	370.80
				12,298.93
COMMON STOCKS- EUR				
6/7/2021	6/7/2021	bywlc68	Relx PLC GBP	832.26
6/9/2021	6/9/2021	b058tz6	Safran EUR	547.18
6/9/2021	6/9/2021	b08v9h4	Plastic Omnium EUR	552.31
6/15/2021	6/17/2021	5176177	Orange EUR	250.47
6/15/2021	6/15/2021	b62g1b5	Edenred EUR	-3,611.09
6/21/2021	6/23/2021	byyn701	Poste Italiane Spa NPV	9,983.66
6/23/2021	6/23/2021	5176177	Orange EUR	7,979.41
6/25/2021	7/2/2021	5051605	Ote(Hellenic Tlcm) Eur2.83(Cr)	7,216.24
				23,750.44
COMMON STOCKS- INR				
6/25/2021	6/25/2021	6205122	Infosys Ltd Inr5	-882.07
				-882.07
COMMON STOCKS- JPY				
6/1/2021	6/1/2021	6985383	Astellas Pharma NPV	517.40

Ex-Date	Pay-Date	Symbol	Security	Amount
6/3/2021	6/3/2021	6870490	Advantest Corp NPV	671.02
6/11/2021	6/11/2021	bd3d170	Open House Co Ltd NPV	282.68
6/18/2021	6/18/2021	bqrrz00	Recruit Holdings Co L NPV	165.90
6/24/2021	6/24/2021	6248990	KDDI Corp NPV	605.14
6/25/2021	6/25/2021	6774989	RAIZNEXT Corporation	1,542.10
6/25/2021	6/25/2021	6897444	Totetsu Kogyo Co NPV	643.30
6/28/2021	6/28/2021	6555805	Makita Corp NPV	1,153.52
6/28/2021	6/28/2021	6596785	Mitsubishi Corp NPV	1,196.55
6/28/2021	6/28/2021	b292rc1	ZOZO, Inc.	465.78
6/29/2021	9/1/2021	6132101	Bridgestone Corp NPV	3,474.96
6/29/2021	9/7/2021	b5n4qn8	Pola Orbis Holding In NPV	2,208.04
6/30/2021	6/30/2021	6194468	Kose Corporation NPV	148.19
6/30/2021	6/30/2021	6497565	Kumagai Gumi Co NPV	1,010.05
6/30/2021	6/30/2021	6639550	Nintendo Co Ltd NPV	1,361.93
6/30/2021	6/30/2021	6643283	Nitto Kogyo Corp NPV	1,062.36
				16,508.94
COMMON STOCKS- TWD				
6/16/2021	7/15/2021	b52j816	Airtac Internation TWD	1,985.37
6/17/2021	7/15/2021	6889106	Taiwan Semicon Man TWD	2,334.37
6/30/2021	8/5/2021	6005850	Acer Inc TWD	8,510.31
				12,830.05
COMMON STOCKS- HUF				
6/4/2021	6/14/2021	bc9zh86	RICHTER GEDEON NYRT	9,560.00
				9,560.00
CASH AND EQUIVALENTS				
6/1/2021	6/1/2021	cash	Cash Account - USD	11.88
6/30/2021	6/30/2021	cash	Cash Account - USD	-302.06
				-290.18
NET INCOME				82,875.20

The above performance is presented gross of management fees and is shown net of transaction costs. Gross performance is computed using the Modified Dietz method compiled daily on a time-weighted basis. The monthly and subsequent period returns are calculated by geometrically linking the daily returns. Past performance is not indicative of future results. Returns are based upon currently available information and are subject to change. You are urged to compare this statement provided by Ativo with the statement provided by the account custodian.

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