



ATIVO
CAPITAL

Monthly Report

Account

New York City Employees' Retirement System

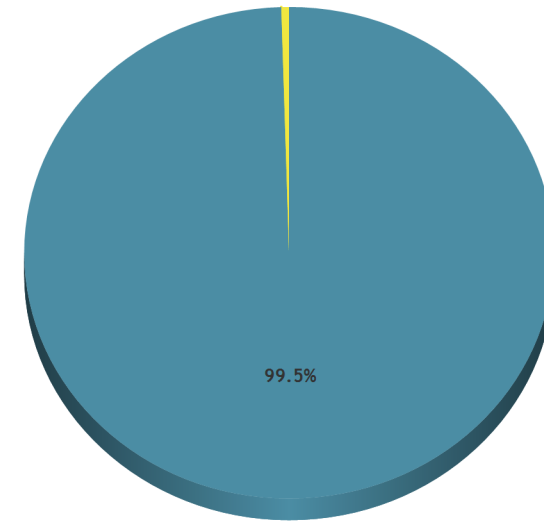
7/31/2023



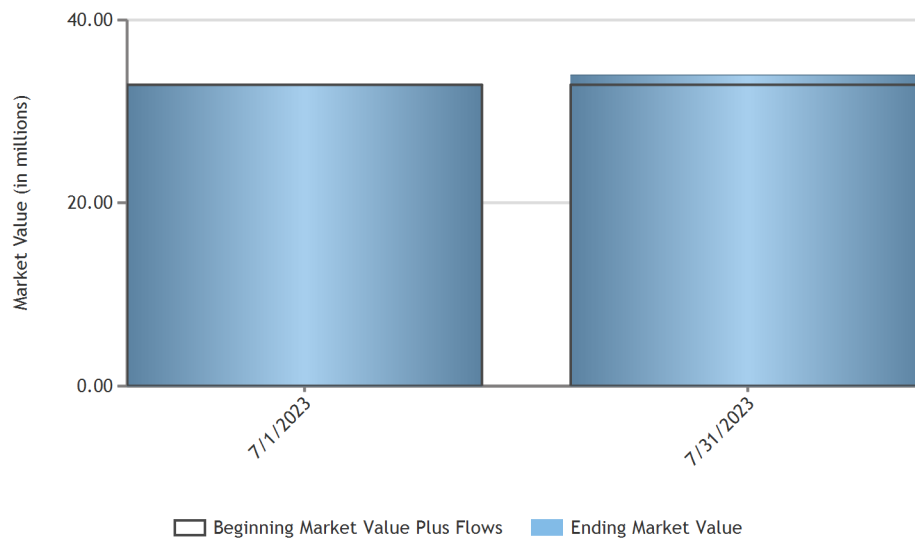
Activity Summary

	Month to Date	Year to Date
Beginning Value	32,899,336.03	29,338,333.89
Net Contributions/Withdrawals	-142.92	404,535.96
Realized Gains	9,710.39	-23,146.20
Unrealized Gains	963,505.38	3,236,080.02
Income Received	105,178.77	1,021,783.99
Ending Value	33,977,587.66	33,977,587.66

Portfolio Allocation as of 7/31/2023

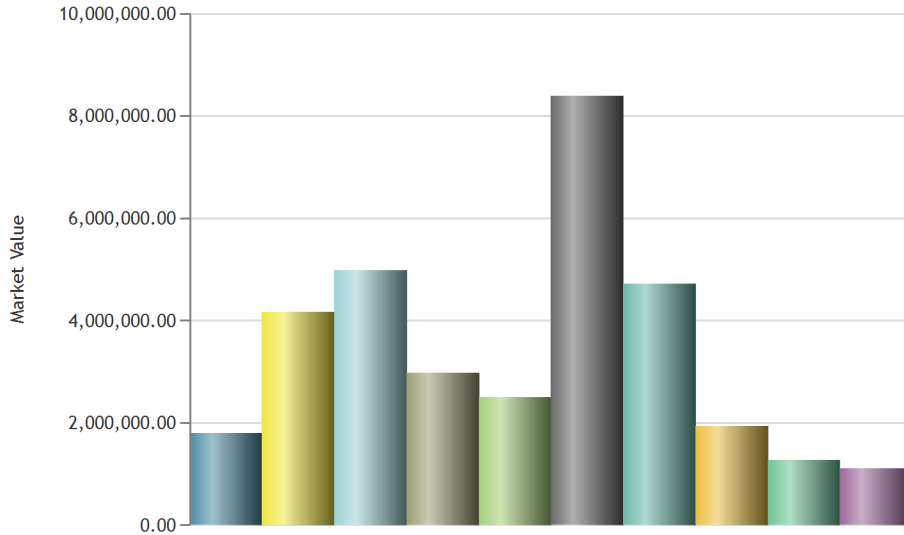


Change in Portfolio



Asset Class	Market Value	% Assets	Curr. Yield
Equities	33,818,961.64	99.5	2.9
Cash and Equivalents	158,626.02	0.5	11.7
Total	33,977,587.66	100.0	2.9

Portfolio Allocation as of 7/31/2023

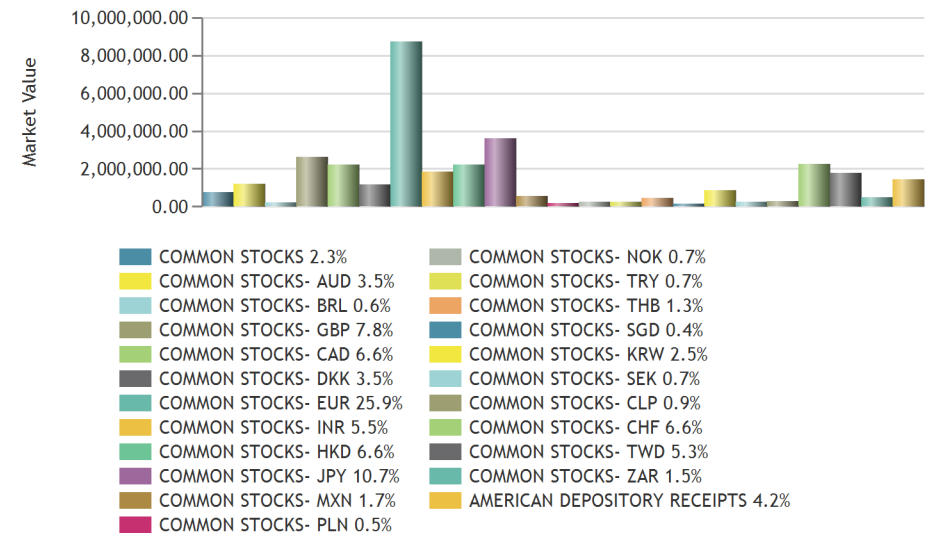


Industry Sector	Market Value	% Equity	% Assets
MATERIALS	1,792,666.44	5.3	5.3
INDUSTRIALS	4,167,105.74	12.3	12.3
CONSUMER DISCRETIONARY	4,976,620.58	14.7	14.6
CONSUMER STAPLES	2,970,252.37	8.8	8.7
HEALTHCARE	2,502,273.14	7.4	7.4
FINANCIALS	8,385,508.53	24.8	24.7
INFORMATION TECHNOLOGY	4,712,647.35	13.9	13.9
COMMUNICATION SERVICES	1,938,408.46	5.7	5.7
UTILITIES	1,267,094.83	3.7	3.7
REAL ESTATE	1,106,384.19	3.3	3.3
Equity Total	33,818,961.64	100.0	99.5

Top 10 Holdings

Symbol	Security	Market Value	% Assets
6889106	Taiwan Semicon Man TWD	622,863.67	1.8
7123870	Nestle SA CHF (Regd)	522,286.07	1.5
bmmv2k8	Tencent Holdings Ltd Hkd0.00002	490,789.49	1.4
4061412	LVMH Moet Hennessy EUR	467,536.51	1.4
bhc8x90	Novo-Nordisk AS Dkk0.2 Ser B	444,842.90	1.3
b929f46	ASML Holding NV EUR	438,640.86	1.3
rdy	Dr Reddys Laboratories Ltd ADR	416,887.60	1.2
6771720	Samsung Electronic KRW	395,751.46	1.2
7103065	Novartis AG CHF (Regd)	393,864.49	1.2
brjl176	UBS Group AG CHF (Regd)	378,651.41	1.1
Top 10 Holdings Total		4,572,114.45	13.5

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	132.21	298,662.39	298,662.39	0.9	0.0
1390.00	bap	Credicorp Ltd	147.83	205,487.85	157.05	218,299.50	218,299.50	0.6	4.3
4030.00	yumc	Yum China Holdings Inc	57.07	229,998.15	61.02	245,910.60	245,910.60	0.7	0.9
				701,340.46		762,872.49	762,872.49	2.2	1.5
AMERICAN DEPOSITORY RECEIPTS									
2296.00	baba	Alibaba Group Holding Ltd Sp ADS	192.12	441,114.41	102.16	234,559.36	234,559.36	0.7	0.0
6070.00	rdy	Dr Reddys Laboratories Ltd ADR	57.47	348,859.24	68.68	416,887.60	416,887.60	1.2	0.6
3440.00	hdb	HDFC Bank Ltd ADR Reps 3	69.47	238,987.46	68.28	234,883.20	234,883.20	0.7	0.9
2810.00	ntes	Netease Inc Sp ADR	70.64	198,486.17	108.74	305,559.40	305,559.40	0.9	1.4
12340.00	VIPS	Vipshop Holdings Limited Sponsored ADSA	10.68	131,771.46	18.83	232,362.20	232,362.20	0.7	0.0
				1,359,218.74		1,424,251.76	1,424,251.76	4.2	0.6
CASH AND EQUIVALENTS									
	cash	Cash Account - USD		581,973.90		581,973.90	581,973.90	1.7	3.2
	divacc	Dividend Accrual - US		2,664.13		2,664.13	2,664.13	0.0	0.0
				584,638.03		584,638.03	584,638.03	1.7	3.2
US Dollar Total				2,645,197.23		2,771,762.28	2,771,762.28	8.2	1.4
Australian Dollar(FX= 1.4840)									
COMMON STOCKS- AUD									
16040.00	6065586	Aust & NZ Bank Group NPV	25.78	413,518.56	25.75	413,030.00	278,320.23	0.8	6.0
19720.00	6086253	Fortescue Metals G NPV	12.85	253,343.25	21.68	427,529.60	288,090.78	0.8	2.0
12660.00	b03fyz4	Goodman Group NPV (Stapled Units)	21.01	265,980.25	20.54	260,036.40	175,225.50	0.5	1.5
2000.00	b28ytc2	Macquarie Group Ltd NPV	162.49	324,978.87	175.01	350,020.00	235,860.94	0.7	3.6
9320.00	6821120	Sonic Healthcare NPV	34.77	324,034.48	35.15	327,598.00	220,751.88	0.6	2.7
				1,581,855.40		1,778,214.00	1,198,249.34	3.5	3.3

			Local Currency		Reporting Currency				
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
CASH AND EQUIVALENTS- AUD									
(41368.65)	cash	Cash Account - AUD	1.00	-41,368.65	1.00	-41,368.65	-27,876.26	-0.1	0.0
1044.45	divacc	Dividend Accrual - Au	1.00	1,044.45	1.00	1,044.45	703.80	0.0	0.0
				-40,324.20		-40,324.20	-27,172.46	-0.1	0.0
Australian Dollar Total				1,541,531.20		1,737,889.80	1,171,076.88	3.4	3.4
Brazilian Real(FX= 4.7571)									
COMMON STOCKS- BRL									
32250.00	b9n3sq0	BB Seguridade Part NPV	36.92	1,190,682.83	31.12	1,003,620.00	210,975.29	0.6	6.3
				1,190,682.83		1,003,620.00	210,975.29	0.6	6.3
CASH AND EQUIVALENTS- BRL									
25438.50	divacc	Dividend Accrual - Br	1.00	25,438.50	1.00	25,438.50	5,347.54	0.0	0.0
				25,438.50		25,438.50	5,347.54	0.0	0.0
Brazilian Real Total				1,216,121.33		1,029,058.50	216,322.83	0.6	6.2
British Pound Sterling(FX= 0.7772)									
COMMON STOCKS- GBP									
2140.00	0989529	AstraZeneca USD	111.35	238,298.91	111.86	239,380.40	307,998.85	0.9	2.0
36534.00	bvyvfw2	Auto Trader Group GBP	4.89	178,528.34	6.46	236,009.64	303,661.86	0.9	1.0
6310.00	0237400	Diageo Ord Gbp0.28 101/108	38.14	240,663.56	33.98	214,382.25	275,834.97	0.8	2.2
7508.00	b19nlv4	Experian Ord USD	17.41	130,678.74	30.09	225,915.72	290,674.51	0.9	1.2
34320.00	b17bbq5	Investec Ord GBP	5.41	185,780.87	4.90	168,030.72	216,196.76	0.6	5.6
69714.00	0560399	Legal & General Gp Ord GBP	2.86	199,651.29	2.33	162,712.48	209,354.04	0.6	7.9
3730.00	3208986	Next GBP	58.81	219,367.72	70.48	262,890.40	338,247.99	1.0	2.7
4236.00	0718875	Rio Tinto GBP	43.78	185,432.90	51.50	218,154.00	280,687.89	0.8	11.2
13561.00	b1n7z09	Safestore Holdings GBP	9.62	130,462.87	8.86	120,150.46	154,591.62	0.5	2.8
4660.00	b10rzp7	Unilever PLC GBP	42.43	197,707.98	41.91	195,300.60	251,283.56	0.7	3.6
				1,906,573.19		2,042,926.67	2,628,532.07	7.7	3.9

			Local Currency				Reporting Currency		
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
CASH AND EQUIVALENTS- GBP									
(197707.98)	cash	Cash Account - GBP	1.00	-197,707.98	1.00	-197,707.98	-254,381.02	-0.7	0.0
6497.40	divacc	Dividend Accrual - GB	1.00	6,497.40	1.00	6,497.40	8,359.88	0.0	0.0
				-191,210.58		-191,210.58	-246,021.14	-0.7	0.0
British Pound Sterling Total				1,715,362.61		1,851,716.09	2,382,510.93	7.0	4.3
Canadian Dollar(FX= 1.3163)									
COMMON STOCKS- CAD									
6307.00	bl56kn2	Alimentation Couche-Tard Inc	46.91	295,875.83	66.76	421,055.32	319,890.08	0.9	0.8
4430.00	2170525	Canadian Imperial Bank Comm Toronto O	67.90	300,811.70	58.08	257,294.40	195,475.33	0.6	5.9
3115.00	bj2l575	CGI Inc Cl A	79.09	246,353.39	134.00	417,410.00	317,120.61	0.9	0.0
3377.00	2077303	National Bank Cand Montreal Qu	103.51	349,543.03	103.28	348,776.56	264,977.44	0.8	4.0
2955.00	2754383	Royal Bank of Canada Montreal Que	99.55	294,159.05	130.73	386,307.15	293,490.71	0.9	4.1
6166.00	2566124	Sun Life Financial Inc	69.87	430,844.80	69.40	427,920.40	325,105.72	1.0	4.3
4550.00	2897222	Toronto Dominion Bank Ont	88.27	401,650.50	86.96	395,668.00	300,602.47	0.9	4.3
1779.00	2956662	Weston George Ltd	108.01	192,154.22	151.85	270,141.15	205,235.44	0.6	1.9
				2,511,392.52		2,924,572.98	2,221,897.80	6.5	3.0
CASH AND EQUIVALENTS- CAD									
8222.10	cash	Cash Account - CAD	1.00	8,222.10	1.00	8,222.10	6,246.61	0.0	0.0
7433.79	divacc	Dividend Accrual - CA	1.00	7,433.79	1.00	7,433.79	5,647.70	0.0	0.0
				15,655.89		15,655.89	11,894.31	0.0	0.0
Canadian Dollar Total				2,527,048.41		2,940,228.87	2,233,792.11	6.6	3.0

			Local Currency				Reporting Currency		
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
Danish Krone(FX= 6.7593)									
COMMON STOCKS- DKK									
100.00	4253048	AP Moller-Maersk Ser B DKK	17,837.04	1,783,703.58	13,935.00	1,393,500.00	206,160.40	0.6	17.9
1177.00	b1wt5g2	DSV DKK	1,419.42	1,670,662.92	1,357.00	1,597,189.00	236,295.03	0.7	0.2
2753.00	bhc8x90	Novo-Nordisk AS Dkk0.2 Ser B	454.45	1,251,093.20	1,092.20	3,006,826.60	444,842.90	1.3	0.7
2930.00	b44xtx8	Pandora AS DKK	663.36	1,943,652.11	678.40	1,987,712.00	294,070.69	0.9	2.4
				6,649,111.81		7,985,227.60	1,181,369.02	3.5	4.0
Danish Krone Total				6,649,111.81		7,985,227.60	1,181,369.02	3.5	4.0
Euro(FX= 0.9070)									
COMMON STOCKS- EUR									
1050.00	5231485	Allianz SE NPV (Regd) (Vinkuliert)	218.25	229,165.31	217.40	228,270.00	251,679.18	0.7	4.1
610.00	b929f46	ASML Holding NV EUR	552.46	337,003.16	652.20	397,842.00	438,640.86	1.3	0.3
26720.00	bywp840	Banca Mediolanum NPV	8.13	217,151.01	8.84	236,204.80	260,427.70	0.8	5.3
2549.00	5756029	Bayer Motoren Werk EUR	72.73	185,376.98	110.86	282,582.14	311,561.06	0.9	3.2
42030.00	5501906	BBVA (Bilb-Viz-Arg) EUR	4.84	203,267.23	7.21	303,036.30	334,112.80	1.0	1.3
1270.00	4163437	Cap Gemini EUR	172.03	218,478.98	164.85	209,359.50	230,829.40	0.7	1.5
290.00	4061393	Christian Dior SE EUR	822.37	238,486.31	802.00	232,580.00	256,431.18	0.8	0.8
13122.00	5842359	Deutsche Telekom NPV (Regd)	14.90	195,477.82	19.84	260,366.72	287,067.44	0.8	3.5
5300.00	b62g1b5	Edenred EUR	52.38	277,613.95	59.08	313,124.00	345,235.00	1.0	1.5
2800.00	b13x013	Eiffage EUR	86.56	242,355.08	94.62	264,936.00	292,105.30	0.9	3.3
32990.00	7144569	Enel SPA EUR	5.19	171,185.08	6.27	206,913.28	228,132.32	0.7	4.5
3850.00	b0cch46	Heineken Holding EUR	73.83	284,228.68	74.55	287,017.50	316,451.27	0.9	2.2
22470.00	b288c92	Iberdrola SA EUR	8.01	179,916.61	11.36	255,146.85	281,312.27	0.8	2.9
5850.00	5889505	Infineon Technology Ord NPV (Regd)	38.41	224,716.25	40.00	234,000.00	257,996.80	0.8	0.7
17330.00	bz57390	ING Groep NV EUR	13.27	230,049.86	13.28	230,142.40	253,743.60	0.7	5.1
35964.00	bd2z8s7	Italgas Spa NPV	5.67	203,908.64	5.36	192,767.04	212,535.38	0.6	4.4
2980.00	4497749	KBC Groep NV NPV	67.77	201,943.38	68.40	203,832.00	224,735.06	0.7	3.6
713.00	4057808	L'Oreal EUR	209.94	149,689.36	423.20	301,741.60	332,685.33	1.0	0.9
500.00	4061412	LVMH Moet Hennessy EUR	610.62	305,311.55	848.10	424,050.00	467,536.51	1.4	0.5
9380.00	bd4tzk8	Oci NV Eur0.02	30.81	289,011.64	25.88	242,754.40	267,648.97	0.8	0.0

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	
16580.00	7107250	Opap(Org Of Footb) EUR (Cr)	12.51	207,488.95	16.01	265,445.80	292,667.38	0.9	5.0
3797.00	4380429	Publicis Groupe SA EUR	63.87	242,507.70	73.42	278,775.74	307,364.31	0.9	3.3
4700.00	5228658	Randstad NV EUR	50.54	237,527.90	53.28	250,416.00	276,096.27	0.8	9.4
9435.00	bywlc68	Relx PLC GBP	18.26	172,305.17	30.53	288,050.55	317,590.25	0.9	1.4
1512.00	4834108	Schneider Electric EUR	76.17	115,173.72	162.04	245,004.48	270,129.79	0.8	1.5
2080.00	4821100	Solvay SA NPV	105.77	220,004.52	109.10	226,928.00	250,199.56	0.7	2.5
16016.00	bmd8f98	Stellantis NV EUR	11.70	187,368.15	18.65	298,762.46	329,400.68	1.0	6.0
11370.00	bymxps7	UniCredit SpA NPV	18.09	205,694.67	23.00	261,510.00	288,327.96	0.8	4.3
2090.00	b1xh026	Vinci EUR	107.67	225,024.26	106.78	223,170.20	246,056.40	0.7	2.5
2522.00	5671519	Wolters Kluwer EUR	48.60	122,562.86	114.20	288,012.40	317,548.19	0.9	1.4
				6,519,994.76		7,932,742.17	8,746,248.21	25.7	2.8

CASH AND EQUIVALENTS- EUR

(159658.07)	cash	Cash Account - EUR	1.00	-159,658.07	1.00	-159,658.07	-176,031.07	-0.5	0.0
				-159,658.07		-159,658.07	-176,031.07	-0.5	0.0

Euro Total				6,360,336.69		7,773,084.10	8,570,217.13	25.2	2.8
-------------------	--	--	--	---------------------	--	---------------------	---------------------	-------------	------------

Indian Rupee(FX= 82.2488)

COMMON STOCKS- INR

23354.00	6294896	Hcl Technologies Inr2	586.47	13,696,376.91	1,116.70	26,079,411.80	317,079.73	0.9	0.7
5300.00	bflvfd4	Hindustan Aeronaut INR	3,979.44	21,091,051.42	3,961.50	20,995,950.00	255,273.79	0.8	1.4
59220.00	6139726	Hindustan Zinc Inr2	353.45	20,931,230.27	321.95	19,065,879.00	231,807.52	0.7	0.0
46420.00	b0jggp5	ITC Ltd Inr1	431.95	20,051,256.69	465.70	21,617,794.00	262,834.32	0.8	2.6
5290.00	b992pt3	Pi Industries Inr1	3,862.60	20,433,162.22	3,615.70	19,127,053.00	232,551.29	0.7	0.2
5520.00	b15t569	Siemens India Ltd Inr2 (Post Subdivision)	3,673.68	20,278,714.34	3,983.00	21,986,160.00	267,313.00	0.8	0.3
6760.00	b01npj1	Tata Consultancy S Inr1	3,321.49	22,453,276.90	3,421.45	23,129,002.00	281,207.95	0.8	0.9
				138,935,068.75		152,001,249.80	1,848,067.60	5.4	0.9

Quantity	Symbol	Security	Local Currency				Reporting Currency		Curr. Yield
			Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	
CASH AND EQUIVALENTS- INR									
(4097835.96)	cash	Cash Account - INR	1.00	-4,097,835.96	1.00	-4,097,835.96	-49,822.47	-0.1	0.0
579141.22	divacc	Dividend Accrual - In	1.00	579,141.22	1.00	579,141.22	7,041.34	0.0	0.0
				-3,518,694.74		-3,518,694.74	-42,781.13	-0.1	0.0

Indian Rupee Total				135,416,374.01		148,482,555.06	1,805,286.46	5.3	0.9
---------------------------	--	--	--	-----------------------	--	-----------------------	---------------------	------------	------------

Indonesian Rupiah(FX= 15,079.9994)

CASH AND EQUIVALENTS- IDR									
3262129652.00	cash	Cash Account - Id	1.00	3,262,129,652.00	1.00	3,262,129,652.00	216,321.59	0.6	0.0
				3,262,129,652.00		3,262,129,652.00	216,321.59	0.6	0.0
Indonesian Rupiah Total				3,262,129,652.00		3,262,129,652.00	216,321.59	0.6	0.0

Hong Kong Dollar(FX= 7.7987)

COMMON STOCKS- HKD									
585300.00	b154564	Bank of China Ltd H CNY	3.30	1,933,564.96	2.89	1,691,517.00	216,897.30	0.6	7.3
181800.00	byngg26	China Resources Pharm Gr NPV	7.85	1,427,100.43	6.05	1,099,890.00	141,035.04	0.4	2.6
171260.00	b0b8z18	Cosco Shipping Hld H CNY	13.58	2,324,907.45	8.23	1,409,469.80	180,731.38	0.5	10.6
224500.00	6218089	Lenovo Group Ltd NPV	9.13	2,049,142.64	8.94	2,007,030.00	257,354.43	0.8	3.1
255390.00	6706250	PICC Property & CA H CNY	7.48	1,909,997.63	9.10	2,324,049.00	298,004.67	0.9	3.4
346670.00	bd8gl18	Postal Savings Ban 'H' Cny1	5.36	1,857,498.20	4.78	1,657,082.60	212,481.90	0.6	4.6
15410.00	6859927	Sun Hung Kai Prop NPV	107.37	1,654,588.65	97.55	1,503,245.50	192,755.91	0.6	5.1
93270.00	b67c2g0	Swire Properties L NPV	22.70	2,117,519.04	19.50	1,818,765.00	233,213.87	0.7	4.4
10800.00	bmmv2k8	Tencent Holdings Ltd Hkd0.00002	421.58	4,553,048.71	354.40	3,827,520.00	490,789.49	1.4	0.3
				19,827,367.71		17,338,568.90	2,223,263.99	6.5	4.0

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
CASH AND EQUIVALENTS- HKD									
(1541265.63)	cash	Cash Account - HKD	1.00	-1,541,265.63	1.00	-1,541,265.63	-197,631.10	-0.6	0.0
219969.01	divacc	Dividend Accrual - HK	1.00	219,969.01	1.00	219,969.01	28,205.86	0.1	0.0
				-1,321,296.62		-1,321,296.62	-169,425.24	-0.5	0.0
Hong Kong Dollar Total				18,506,071.09		16,017,272.28	2,053,838.75	6.0	4.3
Japanese Yen(FX= 142.0800)									
COMMON STOCKS- JPY									
7000.00	6132101	Bridgestone Corp NPV	4,894	34,260,964	5,893	41,251,000	290,336.43	0.9	1.8
51000.00	6251448	Daiwa Securities Group NPV	629	32,066,424	770	39,275,100	276,429.48	0.8	4.5
7730.00	byp97j7	Dexerials Corp NPV	3,736	28,881,384	3,220	24,890,600	175,187.22	0.5	2.0
7840.00	6435145	Honda Motor Co NPV	4,351	34,114,757	4,513	35,381,920	249,028.15	0.7	2.5
6420.00	b3ff8w8	Hoshizaki Corp NPV	4,905	31,490,683	5,448	34,976,160	246,172.30	0.7	2.2
11400.00	6474535	Japan Tobacco Inc NPV	2,778	31,673,887	3,153	35,944,200	252,985.64	0.7	4.9
18400.00	6569464	Marubeni Corp NPV	1,544	28,412,663	2,514	46,248,400	325,509.57	1.0	1.4
39060.00	6268976	Mitsubishi UFJ Lea NPV	940	36,720,353	940	36,712,494	258,393.12	0.8	3.3
6800.00	b2q4cs1	MS&AD Insurance Group Holdings NPV	5,299	36,034,927	5,292	35,985,600	253,277.03	0.7	4.5
8660.00	b1cwjm5	Nomura Real Estate Inc NPV	3,608	31,244,594	3,523	30,509,180	214,732.40	0.6	2.3
13580.00	6661144	ORIX Corp NPV	2,274	30,885,662	2,731	37,086,980	261,028.86	0.8	3.2
1710.00	6895675	Tokyo Electron NPV	21,288	36,402,642	21,245	36,328,950	255,693.62	0.8	1.5
10750.00	6895448	Tokyo Gas Co NPV	2,845	30,579,024	3,225	34,668,750	244,008.66	0.7	2.0
10500.00	6985264	Yamaha Motor Co NPV	2,839	29,807,240	4,160	43,680,000	307,432.43	0.9	2.8
				452,575,204		512,939,334	3,610,214.91	10.6	2.8

			Local Currency				Reporting Currency		
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
CASH AND EQUIVALENTS- JPY									
4608310.00	cash	Cash Account - JPY	1	4,608,310	1	4,608,310	32,434.61	0.1	0.0
2646700.00	divacc	Dividend Accrual - Jp	1	2,646,700	1	2,646,700	18,628.24	0.1	0.0
				7,255,010		7,255,010	51,062.85	0.2	0.0
Japanese Yen Total				459,830,214		520,194,344	3,661,277.76	10.8	2.7
Mexican Peso(FX= 16.7025)									
COMMON STOCKS- MXN									
44400.00	2392471	Gpo Bimbo SAB Ser A NPV	98.16	4,358,278.07	86.81	3,854,364.00	230,765.69	0.7	0.5
34760.00	2421041	Gpo Fin Banorte NPV Series O	113.46	3,943,733.48	158.71	5,516,759.60	330,295.44	1.0	0.0
				8,302,011.55		9,371,123.60	561,061.13	1.7	0.2
Mexican Peso Total				8,302,011.55		9,371,123.60	561,061.13	1.7	0.2
Polish Zloty(FX= 3.9946)									
COMMON STOCKS- PLN									
9230.00	5978953	Asseco Poland SA Pln1.00	74.58	688,350.80	79.85	737,015.50	184,502.95	0.5	3.8
				688,350.80		737,015.50	184,502.95	0.5	3.8
Polish Zloty Total				688,350.80		737,015.50	184,502.95	0.5	3.8
Norwegian Krone(FX= 10.1165)									
COMMON STOCKS- NOK									
5900.00	7751259	Yara International NOK	477.26	2,815,816.79	414.40	2,444,960.00	241,680.42	0.7	7.2
				2,815,816.79		2,444,960.00	241,680.42	0.7	7.2
Norwegian Krone Total				2,815,816.79		2,444,960.00	241,680.42	0.7	7.2

Quantity		Symbol	Security	Unit Cost	Local Currency		Reporting Currency			
					Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
Turkish Lira(FX= 26.9268)										
COMMON STOCKS- TRY										
21970.00	b03my33		Tofas Otomobil Fab Try1	91.27	2,005,302.93	302.00	6,634,940.00	246,407.01	0.7	0.6
					2,005,302.93		6,634,940.00	246,407.01	0.7	0.6
Turkish Lira Total					2,005,302.93		6,634,940.00	246,407.01	0.7	0.6
Thai Baht(FX= 34.2287)										
COMMON STOCKS- THB										
32700.00	b0166d1		Bumrungrad Hoptl THB (Local)	226.24	7,397,991.91	216.00	7,063,200.00	206,352.85	0.6	1.5
108450.00	bkxld77		Intouch Holdings P Thb1 (Local)	76.25	8,269,582.63	77.00	8,350,650.00	243,965.96	0.7	3.5
					15,667,574.54		15,413,850.00	450,318.81	1.3	2.6
Thai Baht Total					15,667,574.54		15,413,850.00	450,318.81	1.3	2.6
Singapore Dollar(FX= 1.3278)										
COMMON STOCKS- SGD										
147870.00	byyfhz2		Frasers Log & Com NPV Units (REIT)	1.45	214,300.27	1.22	180,401.40	135,864.89	0.4	5.3
					214,300.27		180,401.40	135,864.89	0.4	5.3
Singapore Dollar Total					214,300.27		180,401.40	135,864.89	0.4	5.3
South Korean Won(FX= 1,274.6501)										
COMMON STOCKS- KRW										
30747.00	bb96z33		Jb Financial Group KRW	7,661.16	235,557,631.00	8,560.00	263,194,320.00	206,483.60	0.6	2.1
3860.00	6490928		Kia Motors Corp KRW	81,155.63	313,260,740.00	82,700.00	319,222,000.00	250,438.94	0.7	1.1
7227.00	6771720		Samsung Electronic KRW	68,110.87	492,237,254.00	69,800.00	504,444,600.00	395,751.46	1.2	2.0
					1,041,055,625.00		1,086,860,920.00	852,674.00	2.5	1.8

			Local Currency				Reporting Currency		
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
CASH AND EQUIVALENTS- KRW									
230220214.00	cash	Cash Account - KRW	1.00	230,220,214.00	1.00	230,220,214.00	180,614.45	0.5	0.0
6298587.00	divacc	Dividend Accrual - Kr	1.00	6,298,587.00	1.00	6,298,587.00	4,941.42	0.0	0.0
				236,518,801.00		236,518,801.00	185,555.88	0.5	0.0
South Korean Won Total				1,277,574,426.00		1,323,379,721.00	1,038,229.88	3.1	1.5
Swedish Krona(FX= 10.5075)									
COMMON STOCKS- SEK									
20050.00	4813345	Skand Enskilda Bkn Ser A NPV	115.54	2,316,656.46	127.55	2,557,377.50	243,385.91	0.7	4.7
				2,316,656.46		2,557,377.50	243,385.91	0.7	4.7
Swedish Krona Total				2,316,656.46		2,557,377.50	243,385.91	0.7	4.7
Chilean Peso(FX= 839.5051)									
COMMON STOCKS- CLP									
4366560.00	bymlzd6	Enel Chile SA NPV	43.13	188,309,103.00	57.89	252,780,158.40	301,106.20	0.9	1.0
				188,309,103.00		252,780,158.40	301,106.20	0.9	1.0
Chilean Peso Total				188,309,103.00		252,780,158.40	301,106.20	0.9	1.0
Swiss Franc(FX= 0.8669)									
COMMON STOCKS- CHF									
880.00	b142s60	Kuehne&Nagel Intl Chf1 (Regd)	243.04	213,877.31	272.40	239,712.00	276,532.27	0.8	2.2
4236.00	7123870	Nestle SA CHF (Regd)	104.16	441,205.64	106.88	452,743.68	522,286.07	1.5	2.5
3749.00	7103065	Novartis AG CHF (Regd)	84.52	316,874.91	91.07	341,421.43	393,864.49	1.2	3.1
1187.00	7110388	Roche Holdings AG Genusscheine NPV	263.96	313,315.02	270.60	321,202.20	370,539.54	1.1	3.2

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
17029.00	brjl176	UBS Group AG CHF (Regd)	12.99	221,180.56	19.28	328,233.98	378,651.41	1.1	2.4
629.00	5983816	Zurich Insurance CHF	335.73	211,171.53	420.80	264,683.20	305,339.10	0.9	4.5
				1,717,624.95		1,947,996.49	2,247,212.88	6.6	3.0
Swiss Franc Total				1,717,624.95		1,947,996.49	2,247,212.88	6.6	3.0

Taiwan Dollar(FX= 31.4265)

COMMON STOCKS- TWD

49230.00	6324500	Evergreen Marine C TWD	146.72	7,222,912.00	104.00	5,119,920.00	162,917.28	0.5	17.3
48900.00	6336055	Feng Tay Entrprise TWD	192.32	9,404,506.00	212.00	10,366,800.00	329,874.47	1.0	1.9
9300.00	6372480	Mediatek Inc TWD	731.00	6,798,296.00	690.00	6,417,000.00	204,190.73	0.6	10.6
29250.00	b118753	Nan Ya Printed Cir TWD	273.26	7,992,884.86	248.00	7,254,000.00	230,824.30	0.7	4.0
18140.00	6346333	Novatek Microelect TWD	401.10	7,275,932.00	424.00	7,691,360.00	244,741.22	0.7	2.1
34645.00	6889106	Taiwan Semicon Man TWD	331.16	11,473,044.00	565.00	19,574,425.00	622,863.67	1.8	1.9
				50,167,574.86		56,423,505.00	1,795,411.67	5.3	4.6

CASH AND EQUIVALENTS- TWD

(1477330.00)	cash	Cash Account - TWD	1.00	-1,477,330.00	1.00	-1,477,330.00	-47,009.05	-0.1	0.0
530232.20	divacc	Dividend Accrual - TW	1.00	530,232.20	1.00	530,232.20	16,872.14	0.0	0.0
				-947,097.80		-947,097.80	-30,136.92	-0.1	0.0
Taiwan Dollar Total				49,220,477.06		55,476,407.20	1,765,274.76	5.2	4.7

South African Rand(FX= 17.7837)

COMMON STOCKS- ZAR

1520.00	6622691	Naspers N ZAR	2,408.50	3,660,925.68	3,514.11	5,341,447.20	300,355.50	0.9	0.2
54900.00	b0l6750	Sanlam ZAR	66.28	3,639,021.73	65.77	3,610,773.00	203,037.77	0.6	4.7
				7,299,947.41		8,952,220.20	503,393.28	1.5	2.0

Quantity	Symbol	Security	Local Currency				Reporting Currency		Curr. Yield
			Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	
CASH AND EQUIVALENTS- ZAR									
(3639021.73)	cash	Cash Account - ZAR	1.00	-3,639,021.73	1.00	-3,639,021.73	-204,626.23	-0.6	0.0
				-3,639,021.73		-3,639,021.73	-204,626.23	-0.6	0.0
South African Rand Total				3,660,925.68		5,313,198.47	298,767.05	0.9	3.4
Total Portfolio				5,451,029,590.74			33,977,587.66	100.0	2.9

Purchases

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Australian Dollar								
7/31/2023	8/2/2023	16040.00	6065586	Aust & NZ Bank Group NPV	1.48401	25.78	413,518.56	278,649.44
Australian Dollar Total							413,518.56	278,649.44
British Pound Sterling								
7/31/2023	8/2/2023	4660.00	b10rzp7	Unilever PLC GBP	0.77721	42.43	197,707.98	254,381.02
British Pound Sterling Total							197,707.98	254,381.02
Euro								
7/31/2023	8/2/2023	1050.00	5231485	Allianz SE NPV (Regd) (Vinkuliert)	0.90699	218.25	229,165.31	252,666.31
7/31/2023	8/2/2023	17330.00	bz57390	ING Groep NV EUR	0.90699	13.27	230,049.86	253,641.57
Euro Total							459,215.17	506,307.88
Indian Rupee								
7/31/2023	8/1/2023	5300.00	bflvfd4	Hindustan Aeronaut INR	82.24875	3,979.44	21,091,051.42	256,430.05
Indian Rupee Total							21,091,051.42	256,430.05
Hong Kong Dollar								
7/31/2023	8/2/2023	224500.00	6218089	Lenovo Group Ltd NPV	7.79870	9.13	2,049,142.64	262,754.39
Hong Kong Dollar Total							2,049,142.64	262,754.39
Japanese Yen								
7/31/2023	8/2/2023	39060.00	6268976	Mitsubishi UFJ Lea NPV	142.08000	940.10	36,720,353.00	258,448.43
7/31/2023	8/2/2023	6800.00	b2q4cs1	MS&AD Insurance Group Holdings NPV	142.08000	5,299.25	36,034,927.00	253,624.20
7/31/2023	8/2/2023	1710.00	6895675	Tokyo Electron NPV	142.08000	21,288.09	36,402,642.00	256,212.29
Japanese Yen Total							109,157,922.00	768,284.92
Taiwan Dollar								
7/31/2023	8/2/2023	25390.00	6324500	Evergreen Marine C TWD	31.42650	110.11	2,795,682.00	88,959.38
Taiwan Dollar Total							2,795,682.00	88,959.38
South African Rand								
7/31/2023	8/3/2023	54900.00	b0l6750	Sanlam ZAR	17.78375	66.28	3,639,021.73	204,626.23
South African Rand Total							3,639,021.73	204,626.23

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Australian Dollar								
7/31/2023	8/2/2023	9670.00	6981239	Woolworths Group Ltd NPV	1.48401	38.48	372,149.91	250,773.18
Australian Dollar Total							372,149.91	250,773.18
Euro								
7/31/2023	8/2/2023	30220.00	b01zvz5	Acerinox SA EUR	0.90699	9.50	287,207.68	316,660.95
Euro Total							287,207.68	316,660.95
Indian Rupee								
7/31/2023	8/1/2023	5020.00	bmw4cv8	Eicher Motors Inr1	82.24875	3,322.28	16,677,833.74	202,773.10
Indian Rupee Total							16,677,833.74	202,773.10
Indonesian Rupiah								
7/31/2023	8/2/2023	1112600.00	bcdblj9	Sumber Alfaria IDR	15080.0000 0	2,668.10	2,968,531,579.76	196,852.23
7/31/2023	8/2/2023	110040.00	bcdblj9	Sumber Alfaria IDR	15080.0000 0	2,668.10	293,598,072.24	19,469.37
Indonesian Rupiah Total							3,262,129,652.00	216,321.59
Hong Kong Dollar								
7/31/2023	8/2/2023	63900.00	byngg26	China Resources Pharm Gr NPV	7.79870	6.06	387,402.44	49,675.26
Hong Kong Dollar Total							387,402.44	49,675.26
Japanese Yen								
7/31/2023	8/2/2023	2380.00	6870490	Advantest Corp NPV	142.08000	19,609.96	46,671,705.00	328,488.91
7/31/2023	8/2/2023	5380.00	b62g7k6	Sompo Holdings Inc NPV	142.08000	6,291.68	33,849,222.00	238,240.58
7/31/2023	8/2/2023	4800.00	6431897	Sumitomo Mitsui Tr NPV	142.08000	5,504.19	26,420,109.93	185,952.35
7/31/2023	8/2/2023	1240.00	6431897	Sumitomo Mitsui Tr NPV	142.08000	5,504.19	6,825,195.07	48,037.69
Japanese Yen Total							113,766,232.00	800,719.54
South Korean Won								
7/31/2023	8/2/2023	7820.00	6505316	KT Corporation KRW	1274.65000	29,439.93	230,220,214.00	180,614.45
South Korean Won Total							230,220,214.00	180,614.45

Ex-Date	Pay-Date	Symbol	Security	Amount
COMMON STOCKS- GBP				
7/6/2023	8/1/2023	3208986	Next GBP	6,629.59
7/6/2023	8/10/2023	b1n7z09	Safestore Holdings GBP	1,278.31
7/6/2023	8/10/2023	b1n7z09	Safestore Holdings GBP	340.87
7/21/2023	7/21/2023	b19nlv4	Experian Ord USD	-2,834.27
7/21/2023	7/21/2023	b19nlv4	Experian Ord USD	2,863.31
				8,277.81
COMMON STOCKS- CAD				
7/6/2023	7/21/2023	bl56kn2	Alimentation Couche-Tard Inc	661.63
7/7/2023	7/31/2023	2897222	Toronto Dominion Bank Ont	3,284.70
7/25/2023	8/24/2023	2754383	Royal Bank of Canada Montreal Que	3,023.88
				6,970.21
COMMON STOCKS- EUR				
7/3/2023	7/5/2023	4380429	Publicis Groupe SA EUR	11,922.51
7/7/2023	7/28/2023	b288c92	Iberdrola SA EUR	6,297.52
7/13/2023	7/17/2023	b01zvz5	Acerinox SA EUR	6,658.71
7/17/2023	7/17/2023	b01zvz5	Acerinox SA EUR	1,567.23
7/24/2023	7/26/2023	7144569	Enel SPA EUR	7,310.58
				33,756.55
COMMON STOCKS- INR				
7/14/2023	7/25/2023	6139726	Hindustan Zinc Inr2	3,838.45
7/20/2023	8/1/2023	6294896	Hcl Technologies Inr2	2,166.96
7/20/2023	8/7/2023	b01npj1	Tata Consultancy S Inr1	593.61
				6,599.02
COMMON STOCKS- HKD				
7/5/2023	8/10/2023	bd8gl18	Postal Savings Ban 'H' Cny1	11,157.46
7/6/2023	8/4/2023	b154564	Bank of China Ltd H CNY	16,963.81
				28,121.26
COMMON STOCKS- TWD				

New York City Employees' Retirement System

Ex-Date	Pay-Date	Symbol	Security	Amount
7/11/2023	8/11/2023	6346333	Novatek Microelect TWD	16,924.37
7/13/2023	7/13/2023	6889106	Taiwan Semicon Man TWD	0.02
7/19/2023	7/19/2023	b118753	Nan Ya Printed Cir TWD	-0.03
7/20/2023	7/20/2023	6372480	Mediatek Inc TWD	0.01
7/20/2023	7/20/2023	6372480	Mediatek Inc TWD	0.03
7/26/2023	7/26/2023	6324500	Evergreen Marine C TWD	-0.03
				16,924.37
AMERICAN DEPOSITORY RECEIPTS				
7/28/2023	12/25/2023	rdy	Dr Reddys Laboratories Ltd ADR	2,664.13
				2,664.13
CASH AND EQUIVALENTS				
7/1/2023	7/3/2023	cash	Cash Account - USD	1,865.41
				1,865.41
NET INCOME				105,178.77