



ATIVO
CAPITAL

Monthly Report

Account

New York City Employees' Retirement System

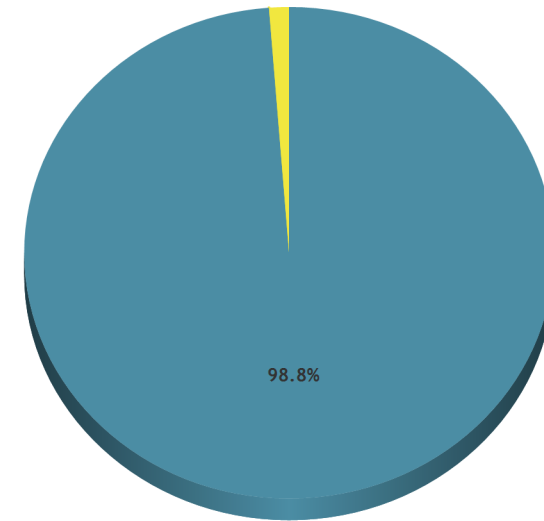
8/31/2022



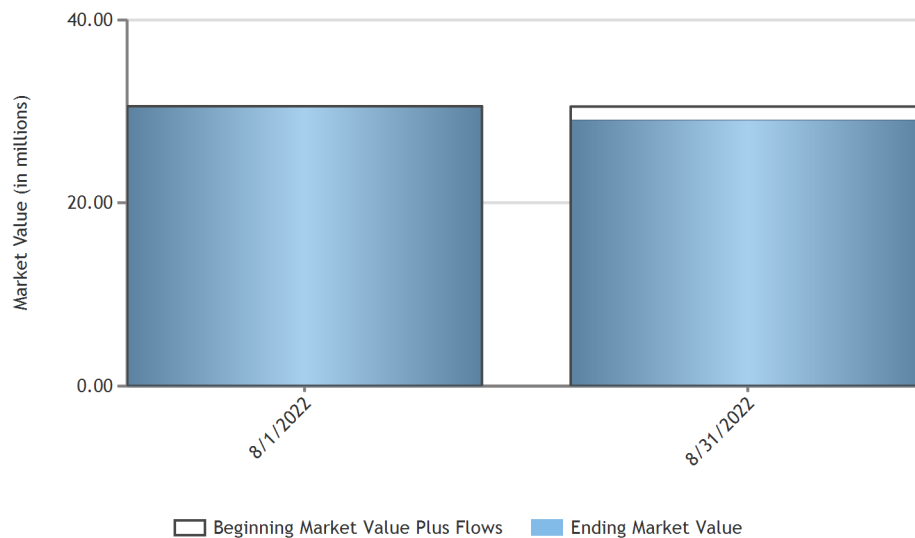
Activity Summary

	Month to Date	Year to Date
Beginning Value	30,451,382.01	34,152,126.87
Net Contributions/Withdrawals	-47,428.42	2,604,757.34
Realized Gains	-41,066.77	-2,338,590.76
Unrealized Gains	-1,381,452.84	-6,249,129.52
Income Received	79,839.74	892,109.79
Ending Value	29,061,273.72	29,061,273.72

Portfolio Allocation as of 8/31/2022

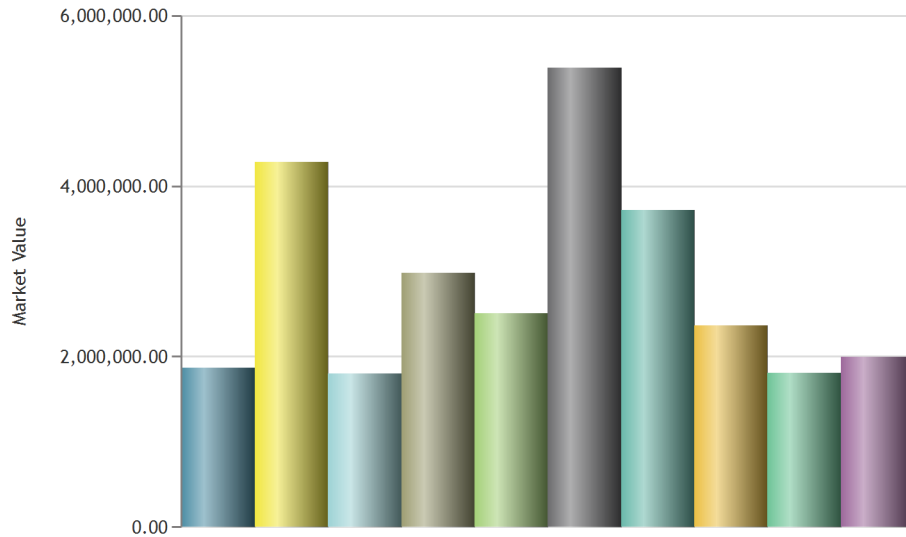


Change in Portfolio



Asset Class	Market Value	% Assets	Curr. Yield
Equities	28,709,890.33	98.8	3.4
Cash and Equivalents	351,383.39	1.2	2.1
Total	29,061,273.72	100.0	3.4

Portfolio Allocation as of 8/31/2022

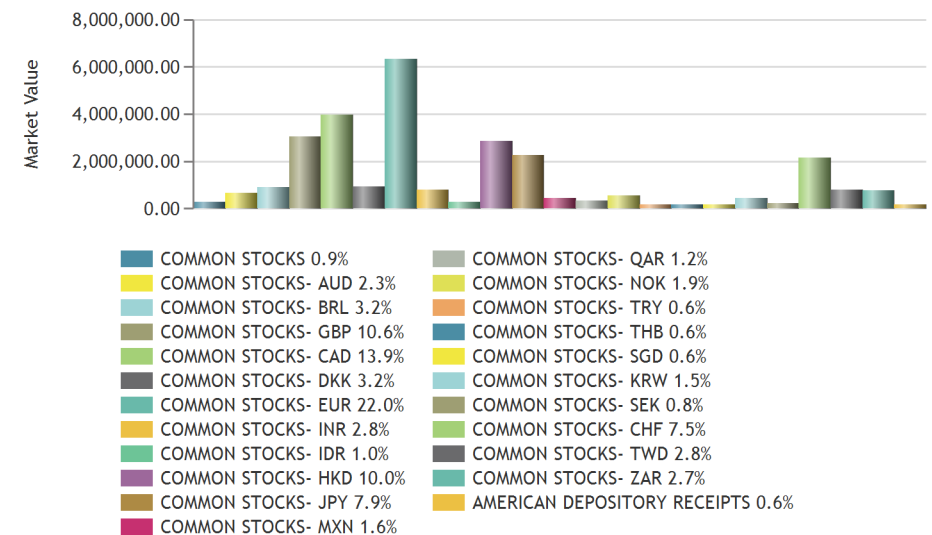


Industry Sector	Market Value	% Equity	% Assets
MATERIALS	1,869,491.85	6.5	6.4
INDUSTRIALS	4,280,693.68	14.9	14.7
CONSUMER DISCRETIONARY	1,799,677.53	6.3	6.2
CONSUMER STAPLES	2,978,950.41	10.4	10.3
HEALTHCARE	2,509,809.82	8.7	8.6
FINANCIALS	5,383,976.80	18.8	18.5
INFORMATION TECHNOLOGY	3,718,245.31	13.0	12.8
COMMUNICATION SERVICES	2,366,390.04	8.2	8.1
UTILITIES	1,807,314.64	6.3	6.2
REAL ESTATE	1,995,340.26	7.0	6.9
Equity Total	28,709,890.33	100.0	98.8

Top 10 Holdings

Symbol	Security	Market Value	% Assets
6889106	Taiwan Semicon Man TWD	593,971.25	2.0
7123870	Nestle SA CHF (Regd)	517,280.07	1.8
b1ybrg0	Cia Energ Mg-Cemig Prf Brl5.00	402,933.97	1.4
4061412	LVMH Moet Hennessy EUR	390,656.03	1.3
7110388	Roche Holdings AG Genusscheine NPV	383,605.51	1.3
bhc8x90	Novo-Nordisk AS Dkk0.2 Ser B	373,197.07	1.3
atd	Alimentation Couche-Tard Inc	371,798.93	1.3
5983816	Zurich Insurance CHF	350,945.13	1.2
2583952	Metro Inc	350,516.65	1.2
brjl176	UBS Group AG CHF (Regd)	350,381.75	1.2
Top 10 Holdings Total		4,085,286.36	14.1

Equity Allocation by Security Type



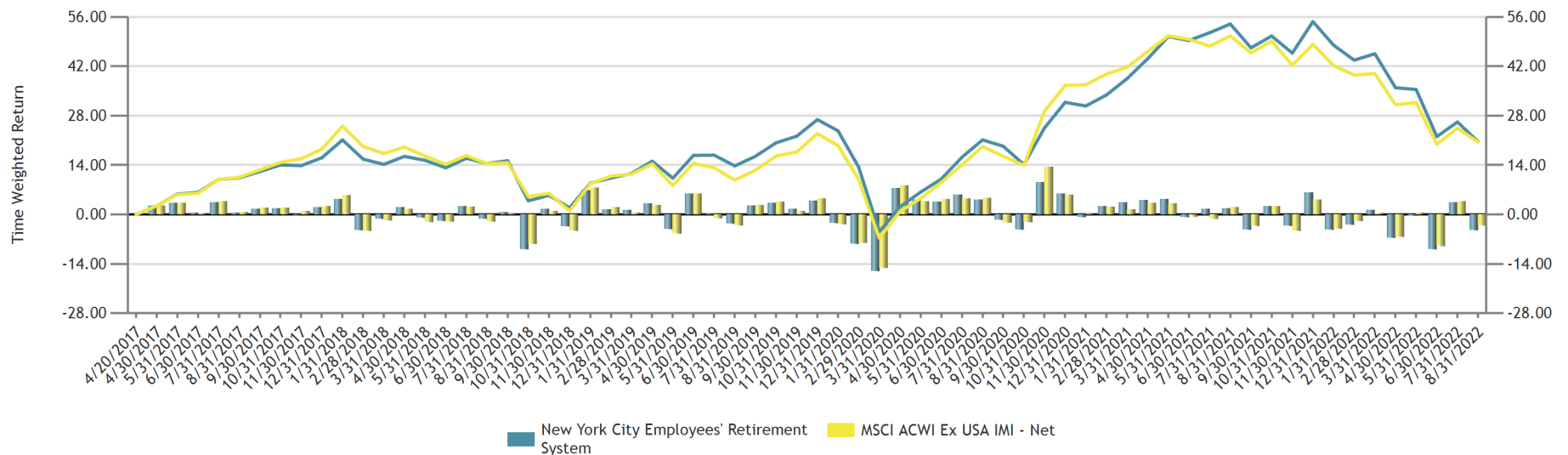
Performance History

Portfolio Account	Month To Date	Quarter To Date	Year To Date	Latest 1 Year	Annualized Latest 3 Years	Annualized Latest 5 Years	Annualized Since Inception 4/20/2017
	-4.42	-1.18	-22.00	-21.66	1.97	1.79	3.56

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MSCI ACWI Ex USA IMI - Net	-3.13	0.51	-18.67	-19.96	3.18	1.74	3.54
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Time Weighted Return Since Inception 4/20/2017



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
US Dollar(FX= 1.0000)									
COMMON STOCKS									
2259.00	chkp	Check Point Software Tech Ltd	117.69	265,854.46	120.24	271,622.16	271,622.16	0.9	0.0
				265,854.46		271,622.16	271,622.16	0.9	0.0
AMERICAN DEPOSITORY RECEIPTS									
1886.00	baba	Alibaba Group Holding Ltd Sp ADS	211.03	398,007.75	95.41	179,943.26	179,943.26	0.6	0.0
				398,007.75		179,943.26	179,943.26	0.6	0.0
CASH AND EQUIVALENTS									
	cash	Cash Account - USD		231,491.04		231,491.04	231,491.04	0.8	3.2
				231,491.04		231,491.04	231,491.04	0.8	3.2
US Dollar Total				895,353.25		683,056.46	683,056.46	2.4	1.1
Australian Dollar(FX= 1.4587)									
COMMON STOCKS- AUD									
19720.00	6086253	Fortescue Metals G NPV	12.85	253,343.25	18.42	363,242.40	249,020.79	0.9	2.3
13830.00	b03fyz4	Goodman Group NPV (Stapled Units)	21.01	290,561.36	19.67	272,036.10	186,494.32	0.6	1.5
9320.00	6821120	Sonic Healthcare NPV	34.77	324,034.48	34.00	316,880.00	217,237.06	0.7	2.7
				867,939.09		952,158.50	652,752.17	2.2	2.2
Australian Dollar Total				867,939.09		952,158.50	652,752.17	2.2	2.2
Brazilian Real(FX= 5.1810)									
COMMON STOCKS- BRL									
81247.00	b00fm53	Bco Bradesco SA Prf NPV	20.48	1,663,532.89	18.96	1,540,443.12	297,325.44	1.0	0.0
172529.00	b1ybrg0	Cia Energ Mg-Cemig Prf Brl5.00	8.74	1,507,210.35	12.10	2,087,600.90	402,933.97	1.4	0.0
46870.00	b0d7494	EDP Energias Br NPV	23.59	1,105,886.95	22.69	1,063,480.30	205,265.45	0.7	3.5
				4,276,630.19		4,691,524.32	905,524.86	3.1	0.8

			Local Currency				Reporting Currency		
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
CASH AND EQUIVALENTS- BRL									
95418.79	divacc	Dividend Accrual - Br	1.00	95,418.79	1.00	95,418.79	18,417.06	0.1	0.0
				95,418.79		95,418.79	18,417.06	0.1	0.0
Brazilian Real Total				4,372,048.98		4,786,943.11	923,941.92	3.2	0.8
British Pound Sterling(FX= 0.8594)									
COMMON STOCKS- GBP									
7865.00	b02j639	Admiral Group GBP	22.46	176,624.71	21.22	166,895.30	194,199.34	0.7	5.3
1750.00	0989529	AstraZeneca USD	109.99	192,478.42	106.44	186,270.00	216,743.74	0.7	2.1
43314.00	bvyvfw2	Auto Trader Group GBP	4.87	211,073.63	6.52	282,320.65	328,508.26	1.1	1.0
11640.00	0286941	Big Yellow Group GBP	14.12	164,360.43	13.30	154,812.00	180,139.21	0.6	2.5
3540.00	0237400	Diageo Ord Gbp0.28 101/108	37.92	134,227.84	37.64	133,245.60	155,044.55	0.5	2.0
7508.00	b19nlv4	Experian Ord USD	17.41	130,678.74	26.23	196,934.84	229,153.34	0.8	1.3
2710.00	bjvnss4	Ferguson PLC (New) GBP	68.70	186,179.83	99.86	270,620.60	314,894.08	1.1	1.9
12482.00	bn7swp6	Gsk PLC Gbp0.3125	19.41	242,239.01	13.79	172,176.71	200,344.78	0.7	5.8
15603.00	bmx86b7	Haleon PLC Gbp1.25	2.96	46,203.59	2.59	40,388.37	46,995.89	0.2	0.0
69714.00	0560399	Legal & General Gp Ord GBP	2.86	199,651.29	2.53	176,027.85	204,825.97	0.7	7.3
1088.00	b2b0dg9	Relx Plc Gbp	22.90	24,915.20	22.62	24,610.56	28,636.84	0.1	0.0
25320.00	bgdt3g2	Rightmove	6.44	163,059.17	6.08	153,844.32	179,013.22	0.6	1.1
4946.00	0718875	Rio Tinto GBP	43.60	215,640.74	47.71	235,973.66	274,578.90	0.9	12.1
20231.00	b1n7z09	Safestore Holdings GBP	9.02	182,489.61	11.04	223,350.24	259,890.30	0.9	2.3
21143.00	b5zn1n8	Segro PLC GBP	6.34	134,038.75	9.43	199,378.49	231,996.77	0.8	2.1
				2,403,860.96		2,616,849.19	3,044,965.20	10.5	3.5

			Local Currency				Reporting Currency		
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
CASH AND EQUIVALENTS- GBP									
1813.32	cash	Cash Account - GBP	1.00	1,813.32	1.00	1,813.32	2,109.98	0.0	0.0
24453.87	divacc	Dividend Accrual - GB	1.00	24,453.87	1.00	24,453.87	28,454.52	0.1	0.0
				26,267.19		26,267.19	30,564.50	0.1	0.0
British Pound Sterling Total				2,430,128.15		2,643,116.38	3,075,529.70	10.6	3.5
Canadian Dollar(FX= 1.3096)									
COMMON STOCKS- CAD									
8627.00	atd	Alimentation Couche-Tard Inc	46.65	402,406.83	56.44	486,907.88	371,798.93	1.3	0.8
2280.00	2076009	Bank Montreal Que	123.19	280,871.30	121.25	276,450.00	211,094.99	0.7	4.6
7094.00	b188th2	BCE Inc	56.51	400,889.39	63.38	449,617.72	343,324.47	1.2	5.8
5157.00	2117599	Canadian Apt Properties Real Estate	54.88	283,015.18	44.67	230,363.19	175,903.47	0.6	3.2
4430.00	2170525	Canadian Imperial Bank Comm Toronto O	67.90	300,811.70	62.11	275,147.30	210,100.26	0.7	5.3
3875.00	bj2l575	CGI Inc Cl A	75.89	294,081.39	104.00	403,000.00	307,727.55	1.1	0.0
6414.00	2347200	Fortis Inc	59.37	380,825.38	57.94	371,627.16	283,771.50	1.0	3.7
6645.00	2583952	Metro Inc	55.98	371,980.17	69.08	459,036.60	350,516.65	1.2	1.6
3377.00	2077303	National Bank Cand Montreal Qu	103.51	349,543.03	86.89	293,427.53	224,058.90	0.8	4.2
3365.00	2754383	Royal Bank of Canada Montreal Que	99.01	333,182.85	122.13	410,967.45	313,811.43	1.1	4.2
6166.00	2566124	Sun Life Financial Inc	69.87	430,844.80	57.86	356,764.76	272,422.69	0.9	4.8
13177.00	2381093	Telus Corporation	24.01	316,418.91	29.58	389,775.66	297,629.55	1.0	4.6
4550.00	2897222	Toronto Dominion Bank Ont	88.27	401,650.50	84.49	384,429.50	293,547.27	1.0	4.2
2879.00	2956662	Weston George Ltd	103.92	299,193.96	150.15	432,281.85	330,086.93	1.1	1.8
				4,845,715.38		5,219,796.60	3,985,794.59	13.7	3.3

Quantity		Symbol	Security	Local Currency			Reporting Currency		
				Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets
CASH AND EQUIVALENTS- CAD									
8006.09	cash	Cash Account - CAD	1.00	8,006.09	1.00	8,006.09	6,113.39	0.0	0.0
10043.05	divacc	Dividend Accrual - CA	1.00	10,043.05	1.00	10,043.05	7,668.79	0.0	0.0
				18,049.14		18,049.14	13,782.18	0.0	0.0
Canadian Dollar Total				4,863,764.52		5,237,845.74	3,999,576.77	13.8	3.3
Chinese Yuan(FX= 6.8939)									
CASH AND EQUIVALENTS- CNY									
51894.00	divacc	Dividend Accrual - CN	1.00	51,894.00	1.00	51,894.00	7,527.47	0.0	0.0
				51,894.00		51,894.00	7,527.47	0.0	0.0
Chinese Yuan Total				51,894.00		51,894.00	7,527.47	0.0	0.0
Danish Krone(FX= 7.3963)									
COMMON STOCKS- DKK									
100.00	4253048	AP Moller-Maersk Ser B DKK	17,837.04	1,783,703.58	17,755.00	1,775,500.00	240,052.46	0.8	14.1
1177.00	b1wt5g2	DSV DKK	1,419.42	1,670,662.92	1,096.50	1,290,580.50	174,490.02	0.6	0.2
3483.00	bhc8x90	Novo-Nordisk AS Dkk0.2 Ser B	450.15	1,567,874.06	792.50	2,760,277.50	373,197.07	1.3	1.0
2259.00	b44xtx8	Pandora AS DKK	615.69	1,390,845.07	447.10	1,009,998.90	136,554.62	0.5	3.6
				6,413,085.63		6,836,356.90	924,294.16	3.2	4.6
CASH AND EQUIVALENTS- DKK									
10806.01	cash	Cash Account - DKK	1.00	10,806.01	1.00	10,806.01	1,461.00	0.0	0.0
				10,806.01		10,806.01	1,461.00	0.0	0.0
Danish Krone Total				6,423,891.64		6,847,162.91	925,755.16	3.2	4.6
Euro(FX= 0.9945)									
COMMON STOCKS- EUR									
30220.00	b01zvz5	Acerinox SA EUR	8.77	265,070.09	9.02	272,644.84	274,157.92	0.9	4.5

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	
350.00	b929f46	ASML Holding NV EUR	532.89	186,512.65	484.65	169,627.50	170,568.87	0.6	0.4
3319.00	5756029	Bayer Motoren Werk EUR	72.59	240,914.42	73.47	243,846.93	245,200.19	0.8	4.8
1270.00	4163437	Cap Gemini EUR	172.03	218,478.98	173.00	219,710.00	220,929.31	0.8	1.4
16312.00	5842359	Deutsche Telekom NPV (Regd)	15.02	244,951.84	18.79	306,469.86	308,170.65	1.1	3.7
20380.00	4942904	E.On SE NPV	12.00	244,605.55	8.51	173,433.80	174,396.29	0.6	5.8
3250.00	b13x013	Eiffage EUR	86.56	281,305.00	87.86	285,545.00	287,129.67	1.0	3.5
32990.00	7144569	Enel SPA EUR	5.19	171,185.08	4.70	154,904.55	155,764.21	0.5	6.0
2620.00	b0cch46	Heineken Holding EUR	75.41	197,578.45	70.80	185,496.00	186,525.43	0.6	2.3
65571.00	7598003	Hera EUR	3.64	238,566.59	2.50	163,927.50	164,837.24	0.6	4.0
22470.00	b288c92	Iberdrola SA EUR	8.01	179,916.61	10.39	233,350.95	234,645.96	0.8	3.1
35964.00	bd2z8s7	Italgas Spa NPV	5.67	203,908.64	5.14	184,675.14	185,700.02	0.6	4.6
11208.00	bd0q398	Kon Ahold Delhaize EUR	25.05	280,753.38	27.40	307,099.20	308,803.49	1.1	3.5
803.00	4057808	L'Oreal EUR	207.76	166,833.66	343.25	275,629.75	277,159.39	1.0	1.1
600.00	4061412	LVMH Moet Hennessy EUR	612.45	367,471.30	647.50	388,500.00	390,656.03	1.3	0.7
1940.00	4741844	Merck KGAA NPV	115.48	224,035.14	171.40	332,516.00	334,361.34	1.2	0.7
7598.00	bng8pq9	NN Group NV EUR	40.63	308,720.94	40.97	311,290.06	313,017.60	1.1	6.1
3797.00	4380429	Publicis Groupe SA EUR	63.87	242,507.70	48.75	185,103.75	186,131.01	0.6	4.9
4700.00	5228658	Randstad NV EUR	50.54	237,527.90	46.49	218,503.00	219,715.61	0.8	10.8
11135.00	bywlc68	Relx PLC GBP	18.15	202,131.67	26.13	290,957.55	292,572.26	1.0	1.7
6720.00	5226038	Sampo PLC Ser A NPV	41.99	282,203.59	45.10	303,072.00	304,753.94	1.0	6.3
2072.00	4834108	Schneider Electric EUR	74.32	153,995.48	118.78	246,112.16	247,477.99	0.9	2.0
1934.00	5727973	Siemens AG NPV (Regd)	120.37	232,802.47	101.08	195,488.72	196,573.61	0.7	3.8
743.00	4820301	Sofina NPV	348.03	258,589.94	200.20	148,748.60	149,574.10	0.5	1.0
16016.00	bmd8f98	Stellantis NV EUR	11.70	187,368.15	13.34	213,589.38	214,774.72	0.7	8.4
2832.00	5671519	Wolters Kluwer EUR	47.59	134,773.76	97.44	275,950.08	277,481.50	1.0	1.6
				5,952,708.98		6,286,192.31	6,321,078.34	21.8	3.6
CASH AND EQUIVALENTS- EUR									
1577.36	cash	Cash Account - EUR	1.00	1,577.36	1.00	1,577.36	1,586.11	0.0	0.0
12357.17	divacc	Dividend Accrual - Eu	1.00	12,357.17	1.00	12,357.17	12,425.75	0.0	0.0
				13,934.53		13,934.53	14,011.86	0.0	0.0
Euro Total				5,966,643.51		6,300,126.84	6,335,090.20	21.8	3.6

Quantity		Symbol	Security	Local Currency			Reporting Currency		
				Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets
Indian Rupee(FX= 79.4582)									
COMMON STOCKS- INR									
23354.00	6294896	Hcl Technologies Inr2	586.47	13,696,376.91	938.95	21,928,238.30	275,972.17	0.9	0.9
13374.00	6205122	Infosys Ltd Inr5	789.37	10,557,058.66	1,492.95	19,966,713.30	251,285.91	0.9	1.4
6760.00	b01npj1	Tata Consultancy S Inr1	3,321.49	22,453,276.90	3,211.15	21,707,374.00	273,192.54	0.9	1.0
				46,706,712.48		63,602,325.60	800,450.62	2.8	1.1
Indian Rupee Total				46,706,712.48		63,602,325.60	800,450.62	2.8	1.1
Indonesian Rupiah(FX= 14,842.5209)									
COMMON STOCKS- IDR									
505900.00	b01c1p6	Bank Central Asia Idr62.50	7,399.16	3,743,232,767.00	8,200.00	4,148,380,000.00	279,493.35	1.0	4.1
				3,743,232,767.00		4,148,380,000.00	279,493.35	1.0	4.1
Indonesian Rupiah Total				3,743,232,767.00		4,148,380,000.00	279,493.35	1.0	4.1
Hong Kong Dollar(FX= 7.8488)									
COMMON STOCKS- HKD									
391900.00	b0b8z29	Bank of Communicat H CNY	5.43	2,128,892.39	4.48	1,755,712.00	223,690.35	0.8	7.9
212300.00	b0y91c1	China National Bui H CNY	9.83	2,086,294.46	7.44	1,579,512.00	201,241.20	0.7	9.3
29010.00	byzq077	Ck Asset Holdings HKD	56.21	1,630,521.17	53.10	1,540,431.00	196,262.00	0.7	4.1
171260.00	b0b8z18	Cosco Shipping Hld H CNY	13.58	2,324,907.45	11.78	2,017,442.80	257,036.74	0.9	7.4
167800.00	6191997	Cspc Pharmaceutica NPV	8.66	1,452,818.47	7.99	1,340,722.00	170,817.64	0.6	2.3
192200.00	b0ph5n3	Dongfeng Motor Gro H CNY	7.32	1,407,844.65	4.99	959,078.00	122,193.44	0.4	7.9
117200.00	6408352	Hang Lung Group NPV	14.82	1,737,259.47	13.30	1,558,760.00	198,597.25	0.7	6.5
59600.00	6420538	Henderson Land Dev NPV	34.69	2,067,256.31	26.30	1,567,480.00	199,708.24	0.7	6.8
75760.00	6491318	Kingboard Chemical HKD	37.46	2,837,774.82	24.85	1,882,636.00	239,861.38	0.8	3.9
278500.00	6706250	PICC Property & CA H CNY	7.48	2,082,444.99	8.50	2,367,250.00	301,604.69	1.0	3.6
15410.00	6859927	Sun Hung Kai Prop NPV	107.37	1,654,588.65	92.30	1,422,343.00	181,216.74	0.6	5.4
8000.00	bmmv2k8	Tencent Holdings Ltd Hkd0.00002	569.05	4,552,436.71	327.20	2,617,600.00	333,501.09	1.1	0.3

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
304400.00	6990763	Zhejiang Express H CNY	6.93	2,110,292.33	5.98	1,820,312.00	231,920.85	0.8	6.3
				28,073,331.87		22,429,278.80	2,857,651.61	9.8	5.2

CASH AND EQUIVALENTS- HKD

60508.40	cash	Cash Account - HKD	1.00	60,508.40	1.00	60,508.40	7,709.21	0.0	0.0
				60,508.40		60,508.40	7,709.21	0.0	0.0

Hong Kong Dollar Total				28,133,840.27		22,489,787.20	2,865,360.81	9.9	5.2
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Japanese Yen(FX= 138.6250)

COMMON STOCKS- JPY

19300.00	6985383	Astellas Pharma NPV	1,533	29,586,740	1,985	38,300,850	276,291.07	1.0	2.0
7000.00	6132101	Bridgestone Corp NPV	4,894	34,260,964	5,353	37,471,000	270,304.78	0.9	2.0
430.00	6490995	Keyence Corp NPV	72,840	31,321,181	52,840	22,721,200	163,904.06	0.6	0.4
1990.00	6194468	Kose Corporation NPV	16,677	33,186,758	13,240	26,347,600	190,063.84	0.7	1.1
6600.00	6497565	Kumagai Gumi Co NPV	2,579	17,022,295	2,667	17,602,200	126,977.10	0.4	4.5
9300.00	6595179	Misumi Group Inc NPV	4,582	42,616,445	3,450	32,085,000	231,451.76	0.8	0.7
5790.00	6641588	Nissan Chemical Co NPV	7,381	42,737,423	7,070	40,935,300	295,295.22	1.0	2.2
6450.00	bqrrz00	Recruit Holdings Co L NPV	4,166	26,868,178	4,483	28,915,350	208,586.83	0.7	0.7
4100.00	6125286	Trend Micro Inc NPV	6,226	25,524,806	8,620	35,342,000	254,946.80	0.9	2.3
10700.00	b292rc1	ZOZO, Inc.	2,954	31,604,383	3,110	33,277,000	240,050.50	0.8	1.0
				314,729,173		312,997,500	2,257,871.96	7.8	1.6

CASH AND EQUIVALENTS- JPY

1013600.00	divacc	Dividend Accrual - Jp	1	1,013,600	1	1,013,600	7,311.81	0.0	0.0
				1,013,600		1,013,600	7,311.81	0.0	0.0

Japanese Yen Total				315,742,773		314,011,100	2,265,183.77	7.8	1.6
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Quantity		Symbol	Security	Local Currency			Reporting Currency		
				Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets
Mexican Peso(FX= 20.1120)									
COMMON STOCKS- MXN									
251070.00	2667470	America Movil SAB Ser 'L' NPV (L/Vtg)	20.75	5,209,564.83	17.17	4,310,871.90	214,343.27	0.7	2.6
39260.00	2421041	Gpo Fin Banorte NPV Series O	113.46	4,454,285.86	118.98	4,671,154.80	232,257.10	0.8	0.0
				9,663,850.69		8,982,026.70	446,600.37	1.5	1.2
CASH AND EQUIVALENTS- MXN									
110470.80	cash	Cash Account - Mx	1.00	110,470.80	1.00	110,470.80	5,492.78	0.0	0.0
				110,470.80		110,470.80	5,492.78	0.0	0.0
Mexican Peso Total				9,774,321.49		9,092,497.50	452,093.15	1.6	1.2
Qatari Rial(FX= 3.6417)									
COMMON STOCKS- QAR									
66396.00	6673570	INDUSTRIES OF QATA	15.59	1,035,039.63	18.15	1,205,087.40	330,908.88	1.1	3.3
				1,035,039.63		1,205,087.40	330,908.88	1.1	3.3
Qatari Rial Total				1,035,039.63		1,205,087.40	330,908.88	1.1	3.3
Norwegian Krone(FX= 9.9242)									
COMMON STOCKS- NOK									
14430.00	b4ph0c5	Gjensidige Forsikr NOK	204.42	2,949,829.38	202.00	2,914,860.00	293,713.82	1.0	3.8
5900.00	7751259	Yara International NOK	477.26	2,815,816.79	421.40	2,486,260.00	250,526.24	0.9	7.1
				5,765,646.17		5,401,120.00	544,240.06	1.9	5.3
Norwegian Krone Total				5,765,646.17		5,401,120.00	544,240.06	1.9	5.3

Quantity		Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
					Total Cost	Price		Market Value	% Assets	
Turkish Lira(FX= 18.1945)										
COMMON STOCKS- TRY										
112473.00	b03ms97	Eregli Demir Celik Try1 (B Shares)	20.12	2,262,470.16	28.78	3,236,972.94	177,909.42	0.6	15.5	
				2,262,470.16		3,236,972.94	177,909.42	0.6	15.5	
Turkish Lira Total				2,262,470.16		3,236,972.94	177,909.42	0.6	15.5	
Thai Baht(FX= 36.4625)										
COMMON STOCKS- THB										
33380.00	6412568	Advanced Info Serv THB (Local)	225.96	7,542,524.08	192.00	6,408,960.00	175,768.53	0.6	4.0	
				7,542,524.08		6,408,960.00	175,768.53	0.6	4.0	
CASH AND EQUIVALENTS- THB										
103644.90	divacc	Dividend Accrual - Th	1.00	103,644.90	1.00	103,644.90	2,842.51	0.0	0.0	
				103,644.90		103,644.90	2,842.51	0.0	0.0	
Thai Baht Total				7,646,168.98		6,512,604.90	178,611.04	0.6	3.9	
Singapore Dollar(FX= 1.3951)										
COMMON STOCKS- SGD										
189910.00	byyfhz2	Frasers Log & Com NPV Units (REIT)	1.45	275,226.65	1.36	258,277.60	185,131.96	0.6	4.7	
				275,226.65		258,277.60	185,131.96	0.6	4.7	
Singapore Dollar Total				275,226.65		258,277.60	185,131.96	0.6	4.7	
South Korean Won(FX= 1,337.5493)										
COMMON STOCKS- KRW										
30747.00	bb96z33	Jb Financial Group KRW	7,661.16	235,557,631.00	7,590.00	233,369,730.00	174,475.52	0.6	2.4	
6047.00	6771720	Samsung Electronic KRW	69,970.70	423,112,804.00	59,700.00	361,005,900.00	269,900.86	0.9	2.4	
				658,670,435.00		594,375,630.00	444,376.38	1.5	2.4	

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
CASH AND EQUIVALENTS- KRW									
1822891.00	cash	Cash Account - KRW	1.00	1,822,891.00	1.00	1,822,891.00	1,362.86	0.0	0.0
				1,822,891.00		1,822,891.00	1,362.86	0.0	0.0
South Korean Won Total				660,493,326.00		596,198,521.00	445,739.24	1.5	2.4
Swedish Krona(FX= 10.6333)									
COMMON STOCKS- SEK									
21854.00	bnzfhc1	Hexagon Ab Ser B NPV (Post Split)	81.83	1,788,377.90	109.45	2,391,920.30	224,947.25	0.8	0.5
				1,788,377.90		2,391,920.30	224,947.25	0.8	0.5
Swedish Krona Total				1,788,377.90		2,391,920.30	224,947.25	0.8	0.5
Swiss Franc(FX= 0.9760)									
COMMON STOCKS- CHF									
880.00	b142s60	Kuehne&Nagel Intl Chf1 (Regd)	243.04	213,877.31	226.00	198,880.00	203,780.93	0.7	2.7
4406.00	7123870	Nestle SA CHF (Regd)	103.66	456,737.02	114.58	504,839.48	517,280.07	1.8	2.4
4159.00	7103065	Novartis AG CHF (Regd)	84.63	351,980.60	79.13	329,101.67	337,211.61	1.2	3.6
1187.00	7110388	Roche Holdings AG Genusscheine NPV	263.96	313,315.02	315.40	374,379.80	383,605.51	1.3	2.8
22019.00	brjl176	UBS Group AG CHF (Regd)	12.87	283,314.87	15.53	341,955.07	350,381.75	1.2	3.0
789.00	5983816	Zurich Insurance CHF	331.82	261,808.28	434.10	342,504.90	350,945.13	1.2	4.4
				1,881,033.09		2,091,660.92	2,143,205.00	7.4	3.1
Swiss Franc Total				1,881,033.09		2,091,660.92	2,143,205.00	7.4	3.1

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
Taiwan Dollar(FX= 30.4375)									
COMMON STOCKS- TWD									
9100.00	6372480	Mediatek Inc TWD	729.96	6,642,626.00	667.00	6,069,700.00	199,415.20	0.7	10.9
35800.00	6889106	Taiwan Semicon Man TWD	244.20	8,742,434.00	505.00	18,079,000.00	593,971.25	2.0	2.2
				15,385,060.00		24,148,700.00	793,386.45	2.7	4.4
Taiwan Dollar Total				15,385,060.00		24,148,700.00	793,386.45	2.7	4.4
South African Rand(FX= 17.0444)									
COMMON STOCKS- ZAR									
14420.00	6100089	Bidvest Group Ord Zar0.05	225.14	3,246,562.90	214.95	3,099,579.00	181,853.22	0.6	2.8
6574.00	b1g4262	Kumba Iron Ore Ltd ZAR	338.26	2,223,696.37	380.51	2,501,472.74	146,762.15	0.5	12.2
17920.00	6801575	Shoprite Holdings Ltd Zar0.01134	214.34	3,841,009.40	232.72	4,170,342.40	244,675.22	0.8	2.5
20988.00	b030gj7	Standard Bank Gr Ltd ZAR	181.44	3,808,137.41	153.23	3,215,991.24	188,683.16	0.6	5.7
				13,119,406.08		12,987,385.38	761,973.75	2.6	5.2
CASH AND EQUIVALENTS- ZAR									
160372.73	cash	Cash Account - ZAR	1.00	160,372.73	1.00	160,372.73	9,409.12	0.0	0.0
				160,372.73		160,372.73	9,409.12	0.0	0.0
South African Rand Total				13,279,778.81		13,147,758.11	771,382.87	2.7	5.2
Total Portfolio				4,879,274,204.70			29,061,273.72	100.0	3.4

Purchases

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
Australian Dollar								
8/17/2022	8/19/2022	13830.00	b03fyz4	Goodman Group NPV (Stapled Units)	1.44582	21.01	290,561.36	200,966.76
Australian Dollar Total							290,561.36	200,966.76
Brazilian Real								
8/16/2022	8/18/2022	25900.00	b0d7494	EDP Energias Br NPV	5.14970	23.40	606,102.73	117,696.71
8/17/2022	8/19/2022	20970.00	b0d7494	EDP Energias Br NPV	5.16990	23.83	499,784.22	96,671.93
Brazilian Real Total							1,105,886.95	214,368.64
British Pound Sterling								
8/16/2022	8/18/2022	1750.00	0989529	AstraZeneca USD	0.82686	109.99	192,478.42	232,783.48
8/16/2022	8/18/2022	100.00	0286941	Big Yellow Group GBP	0.82686	14.07	1,407.45	1,702.17
8/16/2022	8/18/2022	6700.00	bgdt3g2	Rightmove	0.82686	6.40	42,876.62	51,855.00
8/17/2022	8/19/2022	11540.00	0286941	Big Yellow Group GBP	0.83029	14.12	162,952.98	196,260.56
8/17/2022	8/19/2022	18620.00	bgdt3g2	Rightmove	0.83029	6.45	120,182.55	144,747.85
British Pound Sterling Total							519,898.02	627,349.06
Canadian Dollar								
8/16/2022	8/18/2022	4430.00	2170525	Canadian Imperial Bank Comm Toronto O	1.28725	67.90	300,811.70	233,685.53
8/16/2022	8/18/2022	4550.00	2897222	Toronto Dominion Bank Ont	1.28725	88.27	401,650.50	312,022.14
Canadian Dollar Total							702,462.20	545,707.67
Euro								
8/16/2022	8/18/2022	2620.00	b0cch46	Heineken Holding EUR	0.98237	75.41	197,578.45	201,124.89
Euro Total							197,578.45	201,124.89
Singapore Dollar								
8/17/2022	8/19/2022	189910.00	bbyfhz2	Frasers Log & Com NPV Units (REIT)	1.38360	1.45	275,226.65	198,920.68
Singapore Dollar Total							275,226.65	198,920.68
South Korean Won								
8/17/2022	8/19/2022	7400.00	bb96z33	Jb Financial Group KRW	1310.40000	7,655.97	56,654,192.00	43,234.27
8/18/2022	8/22/2022	5900.00	bb96z33	Jb Financial Group KRW	1320.70000	7,658.45	45,184,853.00	34,212.81
8/19/2022	8/23/2022	3100.00	bb96z33	Jb Financial Group KRW	1325.85000	7,738.04	23,987,911.00	18,092.48

Purchases

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
8/22/2022	8/24/2022	2543.00	bb96z33	Jb Financial Group KRW	1339.10000	7,702.31	19,586,963.00	14,626.96
8/23/2022	8/25/2022	6034.00	bb96z33	Jb Financial Group KRW	1345.80000	7,636.38	46,077,897.00	34,238.29
8/24/2022	8/26/2022	2440.00	bb96z33	Jb Financial Group KRW	1342.05000	7,644.35	18,652,209.00	13,898.30
8/25/2022	8/29/2022	1849.00	bb96z33	Jb Financial Group KRW	1335.15000	7,642.53	14,131,045.00	10,583.86
8/26/2022	8/30/2022	1481.00	bb96z33	Jb Financial Group KRW	1331.20000	7,618.20	11,282,561.00	8,475.48
South Korean Won Total							235,557,631.00	177,362.45
Swiss Franc								
8/16/2022	8/18/2022	650.00	7123870	Nestle SA CHF (Regd)	0.95070	115.04	74,775.47	78,653.07
8/16/2022	8/18/2022	960.00	7103065	Novartis AG CHF (Regd)	0.95070	80.94	77,700.32	81,729.59
8/16/2022	8/18/2022	280.00	7110388	Roche Holdings AG Genusscheine NPV	0.95070	314.29	88,002.06	92,565.54
Swiss Franc Total							240,477.85	252,948.20

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
US Dollar								
8/16/2022	8/18/2022	170.00	chkp	Check Point Software Tech Ltd	1.00000	123.25	20,952.73	20,952.73
8/16/2022	8/18/2022	1710.00	sap	Sap SE Sp ADR	1.00000	93.99	160,715.63	160,715.63
8/16/2022	8/18/2022	300.00	sap	Sap SE Sp ADR	1.00000	93.99	28,195.72	28,195.72
8/16/2022	8/18/2022	181.00	sap	Sap SE Sp ADR	1.00000	93.99	17,011.42	17,011.42
US Dollar Total							226,875.50	226,875.50
Canadian Dollar								
8/16/2022	8/18/2022	9100.00	byyxjy9	Hydro One Ltd	1.28725	35.87	326,453.97	253,605.73
8/17/2022	8/19/2022	960.00	byyxjy9	Hydro One Ltd	1.29225	35.99	34,552.03	26,737.88
8/17/2022	8/19/2022	983.00	byyxjy9	Hydro One Ltd	1.29225	35.99	35,379.83	27,378.47
Canadian Dollar Total							396,385.83	307,722.08
Danish Krone								
8/16/2022	8/18/2022	20.00	4253048	AP Moller-Maersk Ser B DKK	7.30605	20,221.14	404,422.83	55,354.51
Danish Krone Total							404,422.83	55,354.51
Euro								
8/16/2022	8/18/2022	3960.00	5827431	Bekaert SA NPV	0.98237	34.47	136,516.26	138,966.66

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
8/16/2022	8/18/2022	16100.00	byyn701	Poste Italiane Spa NPV	0.98237	8.47	136,323.80	138,770.74
8/16/2022	8/18/2022	2720.00	5671735	Sanofi EUR	0.98237	85.99	233,884.03	238,082.13
8/16/2022	8/18/2022	268.00	5671735	Sanofi EUR	0.98237	85.99	23,044.46	23,458.10
8/17/2022	8/19/2022	920.00	5827431	Bekaert SA NPV	0.98401	34.48	31,719.85	32,235.29
8/17/2022	8/19/2022	464.00	5827431	Bekaert SA NPV	0.98401	34.48	15,997.84	16,257.80
8/17/2022	8/19/2022	9770.00	byyn701	Poste Italiane Spa NPV	0.98401	8.41	82,144.71	83,479.55
8/17/2022	8/19/2022	2403.00	byyn701	Poste Italiane Spa NPV	0.98401	8.41	20,204.07	20,532.38
Euro Total							679,835.02	691,782.66
Hong Kong Dollar								
8/17/2022	8/19/2022	11990.00	byzq077	Ck Asset Holdings HKD	7.84295	53.78	644,856.70	82,221.19
Hong Kong Dollar Total							644,856.70	82,221.19
Japanese Yen								
8/17/2022	8/19/2022	300.00	6639550	Nintendo Co Ltd NPV	135.46500	59,929.05	17,978,714.00	132,718.52
8/17/2022	8/19/2022	1000.00	6659428	Omron Corp NPV	135.46500	7,842.70	7,842,698.00	57,894.64
8/17/2022	8/19/2022	5400.00	b5n4qn8	Pola Orbis Holding In NPV	135.46500	1,587.23	8,571,040.00	63,271.25
8/18/2022	8/22/2022	700.00	6659428	Omron Corp NPV	135.21000	7,753.43	5,427,398.67	40,140.51
8/18/2022	8/22/2022	200.00	6659428	Omron Corp NPV	135.21000	7,753.43	1,550,685.33	11,468.72
8/18/2022	8/22/2022	2100.00	b5n4qn8	Pola Orbis Holding In NPV	135.21000	1,571.91	3,301,006.00	24,413.92
8/19/2022	8/23/2022	3000.00	b5n4qn8	Pola Orbis Holding In NPV	137.11500	1,559.64	4,678,910.00	34,123.98
8/22/2022	8/24/2022	1700.00	b5n4qn8	Pola Orbis Holding In NPV	137.18500	1,536.52	2,612,085.00	19,040.60
8/22/2022	8/24/2022	1100.00	b5n4qn8	Pola Orbis Holding In NPV	137.18500	1,536.52	1,690,172.00	12,320.38
Japanese Yen Total							53,652,709.00	395,392.53
Mexican Peso								
8/16/2022	8/18/2022	12920.00	2421041	Gpo Fin Banorte NPV Series O	19.94400	123.54	1,596,140.33	80,031.10
Mexican Peso Total							1,596,140.33	80,031.10
Swedish Krona								
8/16/2022	8/18/2022	7600.00	bmv7pq4	Investor Ab Ser B NPV (Post Split)	10.34605	185.69	1,411,207.69	136,400.63
8/16/2022	8/18/2022	7680.00	b1vq252	Sandvik Ab NPV	10.34605	184.88	1,419,906.07	137,241.37
8/16/2022	8/18/2022	1283.00	b1vq252	Sandvik Ab NPV	10.34605	184.88	237,205.67	22,927.17
8/16/2022	8/18/2022	37.00	b1vq252	Sandvik Ab NPV	10.34605	184.88	6,840.69	661.19

Sales

Trade Date	Settle Date	Quantity	Symbol	Security	FX Rate	Local Unit Price	Local Amount	Reporting Amount
8/17/2022	8/19/2022	7924.00	bmv7pq4	Investor Ab Ser B NPV (Post Split)	10.40910	186.29	1,476,198.85	141,818.11
8/17/2022	8/19/2022	1475.00	bmv7pq4	Investor Ab Ser B NPV (Post Split)	10.40910	186.29	274,784.62	26,398.50
8/17/2022	8/19/2022	2580.00	b1vq252	Sandvik Ab NPV	10.40910	184.62	476,313.83	45,759.37
8/17/2022	8/19/2022	1059.00	b1vq252	Sandvik Ab NPV	10.40910	184.62	195,510.21	18,782.62
Swedish Krona Total							5,497,967.63	529,988.95

Ex-Date	Pay-Date	Symbol	Security	Amount
COMMON STOCKS- BRL				
8/2/2022	9/1/2022	b00fm53	Bco Bradesco SA Prf NPV	250.18
				250.18
COMMON STOCKS- GBP				
8/4/2022	9/8/2022	b2b0dg9	Relx Plc Gbp	206.87
8/11/2022	9/22/2022	0718875	Rio Tinto GBP	13,400.82
8/11/2022	8/11/2022	b1n7z09	Safestore Holdings GBP	348.73
8/11/2022	9/23/2022	b5zn1n8	Segro PLC GBP	2,093.63
8/12/2022	8/12/2022	bn7swp6	Gsk PLC Gbp0.3125	8.11
8/18/2022	9/26/2022	0560399	Legal & General Gp Ord GBP	4,552.44
8/18/2022	10/6/2022	bn7swp6	Gsk PLC Gbp0.3125	2,434.79
8/25/2022	10/20/2022	0237400	Diageo Ord Gbp0.28 101/108	1,959.91
8/25/2022	9/23/2022	bvyvfw2	Auto Trader Group GBP	2,817.03
				27,822.34
COMMON STOCKS- CAD				
8/18/2022	9/1/2022	2347200	Fortis Inc	2,655.03
8/23/2022	9/29/2022	2566124	Sun Life Financial Inc	3,283.96
8/30/2022	9/15/2022	2117599	Canadian Apt Properties Real Estate	404.39
8/30/2022	9/21/2022	2583952	Metro Inc	1,395.21
				7,738.59
COMMON STOCKS- DKK				
8/12/2022	8/16/2022	bhc8x90	Novo-Nordisk AS Dkk0.2 Ser B	1,488.25
				1,488.25
COMMON STOCKS- EUR				
8/4/2022	8/4/2022	5671735	Sanofi EUR	2.83
8/4/2022	8/12/2022	b929f46	ASML Holding NV EUR	416.19
8/4/2022	9/8/2022	bywlc68	Relx PLC GBP	2,117.14
8/12/2022	9/1/2022	bd0q398	Kon Ahold Delhaize EUR	4,489.48
8/15/2022	9/7/2022	bng8pq9	NN Group NV EUR	6,583.91
8/30/2022	9/22/2022	5671519	Wolters Kluwer EUR	1,514.80

New York City Employees' Retirement System

Ex-Date	Pay-Date	Symbol	Security	Amount
				15,124.35
COMMON STOCKS- HKD				
8/25/2022	8/25/2022	b0ph5n3	Dongfeng Motor Gro H CNY	7,711.81
				7,711.81
COMMON STOCKS- MXN				
8/25/2022	8/29/2022	2667470	America Movil SAB Ser 'L' NPV (L/Vtg)	5,545.44
				5,545.44
COMMON STOCKS- THB				
8/19/2022	9/6/2022	6412568	Advanced Info Serv THB (Local)	2,905.46
				2,905.46
COMMON STOCKS- KRW				
8/16/2022	8/16/2022	6771720	Samsung Electronic KRW	-1,393.40
8/16/2022	8/16/2022	6771720	Samsung Electronic KRW	1,393.41
				0.01
COMMON STOCKS- ZAR				
8/17/2022	8/22/2022	b1g4262	Kumba Iron Ore Ltd ZAR	10,685.58
8/22/2022	8/22/2022	b1g4262	Kumba Iron Ore Ltd ZAR	-1,046.50
				9,639.08
RIGHTS- EUR				
8/29/2022	8/29/2022	bmb3qy7	Iberdrola SA Eur0.75(Stock Div 22/07/2022)	1,167.86
				1,167.86
CASH AND EQUIVALENTS				
8/1/2022	8/1/2022	cash	Cash Account - USD	446.37
				446.37
EXPENSE ACCOUNTS				
8/8/2022	8/8/2022	miscfee	Miscellaneous Fees	47,428.79

Ex-Date	Pay-Date	Symbol	Security	Amount
				47,428.79
NET INCOME				32,410.95

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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