



ATIVO
CAPITAL

Monthly Report

Account

New York City Employees' Retirement System

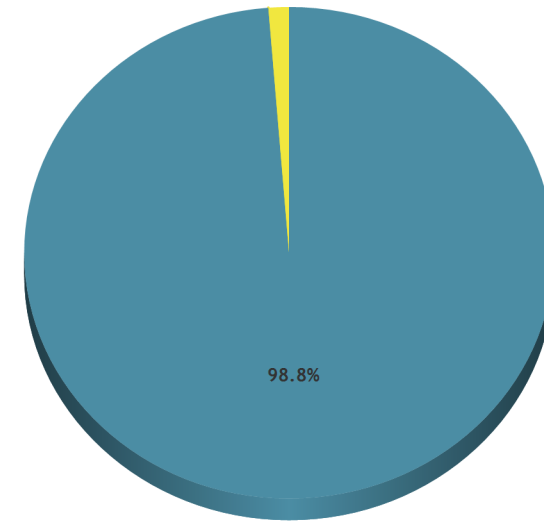
9/30/2023



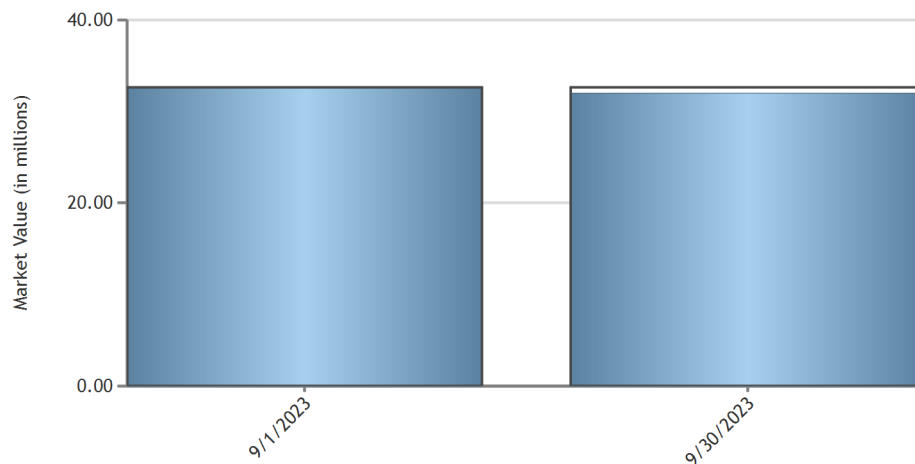
Activity Summary

	Month to Date	Year to Date
Beginning Value	32,616,323.90	29,338,333.89
Net Contributions/Withdrawals	-690.55	403,494.93
Realized Gains	-2,232.09	-72,728.81
Unrealized Gains	-667,556.53	1,141,845.93
Income Received	40,725.38	1,175,624.17
Ending Value	31,986,570.11	31,986,570.11

Portfolio Allocation as of 9/30/2023



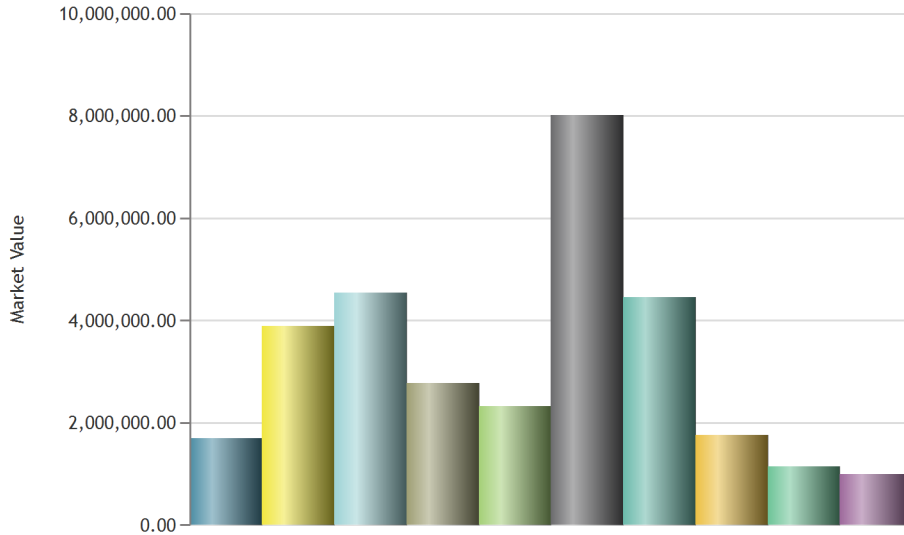
Change in Portfolio



□ Beginning Market Value Plus Flows ■ Ending Market Value

Asset Class	Market Value	% Assets	Curr. Yield
Equities	31,588,387.77	98.8	3.0
Cash and Equivalents	398,182.35	1.2	2.6
Total	31,986,570.11	100.0	3.0

Portfolio Allocation as of 9/30/2023

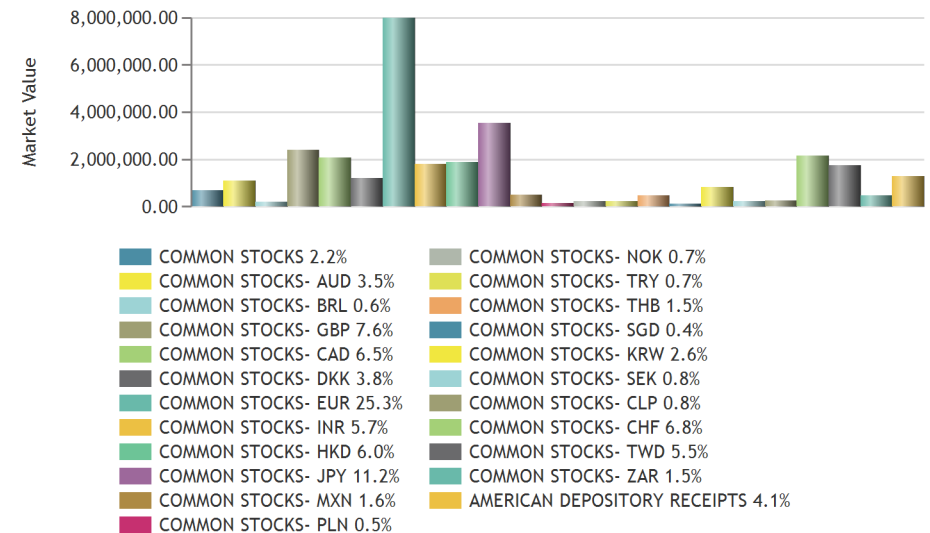


Industry Sector	Market Value	% Equity	% Assets
MATERIALS	1,691,548.64	5.4	5.3
INDUSTRIALS	3,890,367.29	12.3	12.2
CONSUMER DISCRETIONARY	4,537,579.38	14.4	14.2
CONSUMER STAPLES	2,778,806.76	8.8	8.7
HEALTHCARE	2,328,842.08	7.4	7.3
FINANCIALS	8,010,224.50	25.4	25.0
INFORMATION TECHNOLOGY	4,449,168.18	14.1	13.9
COMMUNICATION SERVICES	1,763,252.14	5.6	5.5
UTILITIES	1,148,314.87	3.6	3.6
REAL ESTATE	990,283.92	3.1	3.1
Equity Total	31,588,387.77	100.0	98.8

Top 10 Holdings

Symbol	Security	Market Value	% Assets
6889106	Taiwan Semicon Man TWD	561,308.99	1.8
bp6kmj1	Novo Nordisk As Ser'b'dkk0.1	503,366.85	1.6
7123870	Nestle SA CHF (Regd)	480,370.18	1.5
brjl176	UBS Group AG CHF (Regd)	422,374.30	1.3
bmmv2k8	Tencent Holdings Ltd Hkd0.00002	422,245.06	1.3
rdy	Dr Reddys Laboratories Ltd ADR	405,900.90	1.3
7103065	Novartis AG CHF (Regd)	384,694.61	1.2
4061412	LVMH Moet Hennessy EUR	379,244.26	1.2
6771720	Samsung Electronic KRW	366,330.81	1.1
b929f46	ASML Holding NV EUR	361,087.76	1.1
Top 10 Holdings Total		4,286,923.74	13.4

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	133.28	301,079.52	301,079.52	0.9	0.0
1390.00	bap	Credicorp Ltd	147.83	205,487.85	127.97	177,878.30	177,878.30	0.6	5.2
4030.00	yumc	Yum China Holdings Inc	57.07	229,998.15	55.72	224,551.60	224,551.60	0.7	0.9
				701,340.46		703,509.42	703,509.42	2.2	1.6
AMERICAN DEPOSITORY RECEIPTS									
2296.00	baba	Alibaba Group Holding Ltd Sp ADS	192.12	441,114.41	86.74	199,155.04	199,155.04	0.6	0.0
6070.00	rdy	Dr Reddys Laboratories Ltd ADR	57.47	348,859.24	66.87	405,900.90	405,900.90	1.3	0.6
3440.00	hdb	HDFC Bank Ltd ADR Reps 3	69.47	238,987.46	59.01	202,994.40	202,994.40	0.6	1.0
2810.00	ntes	Netease Inc Sp ADR	70.64	198,486.17	100.16	281,449.60	281,449.60	0.9	1.7
12340.00	VIPS	Vipshop Holdings Limited Sponsored ADSA	10.68	131,771.46	16.01	197,563.40	197,563.40	0.6	0.0
				1,359,218.74		1,287,063.34	1,287,063.34	4.0	0.7
CASH AND EQUIVALENTS									
	cash	Cash Account - USD		320,424.89		320,424.89	320,424.89	1.0	3.2
				320,424.89		320,424.89	320,424.89	1.0	3.2
US Dollar Total				2,380,984.09		2,310,997.65	2,310,997.65	7.2	1.3
Australian Dollar(FX= 1.5494)									
COMMON STOCKS- AUD									
16040.00	6065586	Aust & NZ Bank Group NPV	25.78	413,518.56	25.66	411,586.40	265,637.81	0.8	6.0
19720.00	6086253	Fortescue Metals G NPV	12.85	253,343.25	20.92	412,542.40	266,254.82	0.8	2.1
12660.00	b03fyz4	Goodman Group NPV (Stapled Units)	21.01	265,980.25	21.45	271,557.00	175,262.86	0.5	1.4
2000.00	b28ytc2	Macquarie Group Ltd NPV	162.49	324,978.87	167.73	335,460.00	216,505.84	0.7	3.7
9320.00	6821120	Sonic Healthcare NPV	34.77	324,034.48	29.80	277,736.00	179,250.78	0.6	3.1
				1,581,855.40		1,708,881.80	1,102,912.11	3.4	3.4

Quantity		Symbol	Security	Unit Cost	Local Currency		Reporting Currency		
					Total Cost	Price	Market Value	Market Value	% Assets
CASH AND EQUIVALENTS- AUD									
19720.00	cash	Cash Account - AUD	1.00	19,720.00	1.00	19,720.00	12,727.29	0.0	0.0
				19,720.00		19,720.00	12,727.29	0.0	0.0
Australian Dollar Total				1,601,575.40		1,728,601.80	1,115,639.39	3.5	3.4
Brazilian Real(FX= 5.0052)									
COMMON STOCKS- BRL									
32250.00	b9n3sq0	BB Seguridade Part NPV	36.92	1,190,682.83	31.21	1,006,522.50	201,095.36	0.6	6.3
				1,190,682.83		1,006,522.50	201,095.36	0.6	6.3
CASH AND EQUIVALENTS- BRL									
25438.50	divacc	Dividend Accrual - Br	1.00	25,438.50	1.00	25,438.50	5,082.41	0.0	0.0
				25,438.50		25,438.50	5,082.41	0.0	0.0
Brazilian Real Total				1,216,121.33		1,031,961.00	206,177.78	0.6	6.1
British Pound Sterling(FX= 0.8193)									
COMMON STOCKS- GBP									
2140.00	0989529	AstraZeneca USD	111.35	238,298.91	111.02	237,582.80	289,981.61	0.9	2.0
36534.00	bvyvfw2	Auto Trader Group GBP	4.89	178,528.34	6.18	225,633.98	275,397.48	0.9	1.1
6310.00	0237400	Diageo Ord Gbp0.28 101/108	38.14	240,663.56	30.34	191,445.40	233,668.62	0.7	2.4
7508.00	b19nlv4	Experian Ord USD	17.41	130,678.74	26.91	202,040.28	246,600.20	0.8	1.3
34320.00	b17bbq5	Investec Ord GBP	5.41	185,780.87	4.82	165,319.44	201,780.59	0.6	5.7
69714.00	0560399	Legal & General Gp Ord GBP	2.86	199,651.29	2.23	155,113.65	189,323.91	0.6	8.3
3730.00	3208986	Next GBP	58.81	219,367.72	72.96	272,140.80	332,161.36	1.0	2.6
4236.00	0718875	Rio Tinto GBP	43.78	185,432.90	51.74	219,170.64	267,508.65	0.8	11.2
13561.00	b1n7z09	Safestore Holdings GBP	9.62	130,462.87	7.36	99,808.96	121,821.79	0.4	3.4

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
4660.00	b10rzp7	Unilever PLC GBP	42.43	197,707.98	40.62	189,289.20	231,036.87	0.7	3.7
				1,906,573.19		1,957,545.15	2,389,281.08	7.5	4.0

CASH AND EQUIVALENTS- GBP

3102.63	divacc	Dividend Accrual - GB	1.00	3,102.63	1.00	3,102.63	3,786.91	0.0	0.0
				3,102.63		3,102.63	3,786.91	0.0	0.0

British Pound Sterling Total				1,909,675.82		1,960,647.78	2,393,067.99	7.5	4.0
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Canadian Dollar(FX= 1.3520)

COMMON STOCKS- CAD

6307.00	bl56kn2	Alimentation Couche-Tard Inc	46.91	295,875.83	68.98	435,056.86	321,787.62	1.0	0.8
4430.00	2170525	Canadian Imperial Bank Comm Toronto O	67.90	300,811.70	52.43	232,264.90	171,793.57	0.5	6.6
3115.00	bj2l575	CGI Inc Cl A	79.09	246,353.39	133.88	417,036.20	308,458.73	1.0	0.0
3377.00	2077303	National Bank Cand Montreal Qu	103.51	349,543.03	90.23	304,706.71	225,374.79	0.7	4.5
2955.00	2754383	Royal Bank of Canada Montreal Que	99.55	294,159.05	118.70	350,758.50	259,436.76	0.8	4.5
6166.00	2566124	Sun Life Financial Inc	69.87	430,844.80	66.27	408,620.82	302,234.33	0.9	4.5
4550.00	2897222	Toronto Dominion Bank Ont	88.27	401,650.50	81.83	372,326.50	275,389.42	0.9	4.7
1779.00	2956662	Weston George Ltd	108.01	192,154.22	150.63	267,970.77	198,203.23	0.6	1.9
				2,511,392.52		2,788,741.26	2,062,678.45	6.4	3.2

CASH AND EQUIVALENTS- CAD

5507.48	cash	Cash Account - CAD	1.00	5,507.48	1.00	5,507.48	4,073.58	0.0	0.0
8567.07	divacc	Dividend Accrual - CA	1.00	8,567.07	1.00	8,567.07	6,336.59	0.0	0.0
				14,074.55		14,074.55	10,410.17	0.0	0.0

Canadian Dollar Total				2,525,467.07		2,802,815.81	2,073,088.62	6.5	3.2
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			Local Currency				Reporting Currency		
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
Danish Krone(FX= 7.0432)									
COMMON STOCKS- DKK									
100.00	4253048	AP Moller-Maersk Ser B DKK	17,837.04	1,783,703.58	12,735.00	1,273,500.00	180,812.70	0.6	19.6
1177.00	b1wt5g2	DSV DKK	1,419.42	1,670,662.92	1,319.00	1,552,463.00	220,420.12	0.7	0.2
5506.00	bp6kmj1	Novo Nordisk As Ser'b'dkk0.1	227.22	1,251,093.20	643.90	3,545,313.40	503,366.85	1.6	1.1
2930.00	b44txx8	Pandora AS DKK	663.36	1,943,652.11	731.60	2,143,588.00	304,348.59	1.0	2.2
				6,649,111.81		8,514,864.40	1,208,948.26	3.8	4.0
Danish Krone Total				6,649,111.81		8,514,864.40	1,208,948.26	3.8	4.0
Euro(FX= 0.9445)									
COMMON STOCKS- EUR									
1050.00	5231485	Allianz SE NPV (Regd) (Vinkuliert)	218.25	229,165.31	225.70	236,985.00	250,907.88	0.8	4.0
610.00	b929f46	ASML Holding NV EUR	552.46	337,003.16	559.10	341,051.00	361,087.76	1.1	0.4
26720.00	bywp840	Banca Mediolanum NPV	8.13	217,151.01	8.10	216,485.44	229,203.97	0.7	5.8
2549.00	5756029	Bayer Motoren Werk EUR	72.73	185,376.98	96.38	245,672.62	260,105.90	0.8	3.6
42030.00	5501906	BBVA (Bilb-Viz-Arg) EUR	4.84	203,267.23	7.71	324,051.30	343,089.33	1.1	1.3
1270.00	4163437	Cap Gemini EUR	172.03	218,478.98	165.80	210,566.00	222,936.76	0.7	1.4
290.00	4061393	Christian Dior SE EUR	822.37	238,486.31	697.00	202,130.00	214,005.15	0.7	0.9
13122.00	5842359	Deutsche Telekom NPV (Regd)	14.90	195,477.82	19.87	260,707.90	276,024.50	0.9	3.5
5300.00	b62g1b5	Edenred EUR	52.38	277,613.95	59.28	314,184.00	332,642.32	1.0	1.5
2800.00	b13x013	Eiffage EUR	86.56	242,355.08	90.04	252,112.00	266,923.59	0.8	3.4
32990.00	7144569	Enel SPA EUR	5.19	171,185.08	5.82	192,001.80	203,281.91	0.6	4.8
3850.00	b0cch46	Heineken Holding EUR	73.83	284,228.68	71.40	274,890.00	291,039.80	0.9	2.3
22470.00	b288c92	Iberdrola SA EUR	8.01	179,916.61	10.60	238,069.65	252,056.25	0.8	3.1
5850.00	5889505	Infineon Technology Ord NPV (Regd)	38.41	224,716.25	31.36	183,426.75	194,203.08	0.6	0.9
17330.00	bz57390	ING Groep NV EUR	13.27	230,049.86	12.55	217,491.50	230,269.13	0.7	5.4
35964.00	bd2z8s7	Italgas Spa NPV	5.67	203,908.64	4.85	174,497.33	184,749.05	0.6	4.8
2980.00	4497749	KBC Groep NV NPV	67.77	201,943.38	59.14	176,237.20	186,591.14	0.6	4.1
713.00	4057808	L'Oreal EUR	209.94	149,689.36	393.20	280,351.60	296,822.27	0.9	1.0
500.00	4061412	LVMH Moet Hennessy EUR	610.62	305,311.55	716.40	358,200.00	379,244.26	1.2	0.6
9380.00	bd4tzk8	Oci NV Eur0.02	30.81	289,011.64	26.39	247,538.20	262,081.08	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	15.86	262,958.80	278,407.64	0.9	5.0
3797.00	4380429	Publicis Groupe SA EUR	63.87	242,507.70	71.76	272,472.72	288,480.50	0.9	3.3
4700.00	5228658	Randstad NV EUR	50.54	237,527.90	52.38	246,186.00	260,649.44	0.8	9.5
9435.00	bywlc68	Relx PLC GBP	18.26	172,305.17	32.05	302,391.75	320,157.28	1.0	1.4
1512.00	4834108	Schneider Electric EUR	76.17	115,173.72	156.98	237,353.76	251,298.30	0.8	1.5
2080.00	4821100	Solvay SA NPV	105.77	220,004.52	104.85	218,088.00	230,900.68	0.7	2.6
16016.00	bmd8f98	Stellantis NV EUR	11.70	187,368.15	18.20	291,523.23	308,650.23	1.0	6.2
11370.00	bymxps7	UniCredit SpA NPV	18.09	205,694.67	22.73	258,440.10	273,623.47	0.9	4.3
2090.00	b1xh026	Vinci EUR	107.67	225,024.26	105.02	219,491.80	232,386.95	0.7	2.6
2522.00	5671519	Wolters Kluwer EUR	48.60	122,562.86	114.65	289,147.30	306,134.72	1.0	1.4
				6,519,994.76		7,544,702.75	7,987,954.33	25.0	2.9

Euro Total				6,519,994.76		7,544,702.75	7,987,954.33	25.0	2.9
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Indian Rupee(FX= 83.0412)

COMMON STOCKS- INR

23354.00	6294896	Hcl Technologies Inr2	586.47	13,696,376.91	1,234.80	28,837,519.20	347,267.40	1.1	0.6
10600.00	br56kd4	Hindustan Aeronaut Inr5(Post Subd)	1,989.72	21,091,051.42	1,929.10	20,448,460.00	246,244.61	0.8	2.9
59220.00	6139726	Hindustan Zinc Inr2	353.45	20,931,230.27	308.65	18,278,253.00	220,110.52	0.7	0.0
46420.00	b0jggp5	ITC Ltd Inr1	431.95	20,051,256.69	444.40	20,629,048.00	248,419.29	0.8	2.8
5290.00	b992pt3	Pi Industries Inr1	3,862.60	20,433,162.22	3,453.00	18,266,370.00	219,967.43	0.7	0.2
5520.00	b15t569	Siemens India Ltd Inr2 (Post Subdivision)	3,673.68	20,278,714.34	3,672.50	20,272,200.00	244,122.05	0.8	0.3
6760.00	b01npj1	Tata Consultancy S Inr1	3,321.49	22,453,276.90	3,528.60	23,853,336.00	287,246.83	0.9	0.9
				138,935,068.75		150,585,186.20	1,813,378.12	5.7	1.1

Indian Rupee Total				138,935,068.75		150,585,186.20	1,813,378.12	5.7	1.1
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Hong Kong Dollar(FX= 7.8318)

COMMON STOCKS- HKD

585300.00	b154564	Bank of China Ltd H CNY	3.30	1,933,564.96	2.74	1,603,722.00	204,769.24	0.6	7.7
171260.00	b0b8z18	Cosco Shipping Hld H CNY	13.58	2,324,907.45	8.03	1,375,217.80	175,592.97	0.5	10.8
224500.00	6218089	Lenovo Group Ltd NPV	9.13	2,049,142.64	8.07	1,811,715.00	231,326.57	0.7	3.4

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
255390.00	6706250	PICC Property & CA H CNY	7.48	1,909,997.63	10.06	2,569,223.40	328,048.09	1.0	3.1
346670.00	bd8gl18	Postal Savings Ban 'H' Cny1	5.36	1,857,498.20	3.96	1,372,813.20	175,285.94	0.5	5.6
15410.00	6859927	Sun Hung Kai Prop NPV	107.37	1,654,588.65	83.80	1,291,358.00	164,885.44	0.5	5.9
93270.00	b67c2g0	Swire Properties L NPV	22.70	2,117,519.04	16.34	1,524,031.80	194,594.10	0.6	5.3
10800.00	bmmv2k8	Tencent Holdings Ltd Hkd0.00002	421.58	4,553,048.71	306.20	3,306,960.00	422,245.06	1.3	0.3
				18,400,267.28		14,855,041.20	1,896,747.41	5.9	4.4

CASH AND EQUIVALENTS- HKD

30779.10	divacc	Dividend Accrual - HK	1.00	30,779.10	1.00	30,779.10	3,929.99	0.0	0.0
				30,779.10		30,779.10	3,929.99	0.0	0.0
Hong Kong Dollar Total				18,431,046.38		14,885,820.30	1,900,677.40	5.9	4.4

Japanese Yen(FX= 149.2250)

COMMON STOCKS- JPY

7000.00	6132101	Bridgestone Corp NPV	4,894	34,260,964	5,829	40,803,000	273,432.74	0.9	1.8
51000.00	6251448	Daiwa Securities Group NPV	629	32,066,424	863	44,018,100	294,978.05	0.9	4.1
7730.00	byp97j7	Dexerials Corp NPV	3,736	28,881,384	3,690	28,523,700	191,145.59	0.6	1.8
23520.00	6435145	Honda Motor Co NPV	1,450	34,114,757	1,682	39,560,640	265,107.32	0.8	6.7
6420.00	b3ff8w8	Hoshizaki Corp NPV	4,905	31,490,683	5,195	33,351,900	223,500.75	0.7	2.3
11400.00	6474535	Japan Tobacco Inc NPV	2,778	31,673,887	3,440	39,216,000	262,797.79	0.8	4.5
18400.00	6569464	Marubeni Corp NPV	1,544	28,412,663	2,332	42,908,800	287,544.31	0.9	1.5
39060.00	6268976	Mitsubishi UFJ Lea NPV	940	36,720,353	996	38,903,760	260,705.38	0.8	3.1
6800.00	b2q4cs1	MS&AD Insurance Group Holdings NPV	5,299	36,034,927	5,495	37,366,000	250,400.40	0.8	4.4
8660.00	b1cwjm5	Nomura Real Estate Inc NPV	3,608	31,244,594	3,753	32,500,980	217,798.49	0.7	2.1
13580.00	6661144	ORIX Corp NPV	2,274	30,885,662	2,793	37,928,940	254,172.83	0.8	3.2
1710.00	6895675	Tokyo Electron NPV	21,288	36,402,642	20,440	34,952,400	234,226.17	0.7	1.6
10750.00	6895448	Tokyo Gas Co NPV	2,845	30,579,024	3,391	36,453,250	244,283.80	0.8	1.9
10500.00	6985264	Yamaha Motor Co NPV	2,839	29,807,240	3,931	41,275,500	276,599.10	0.9	2.9
				452,575,204		527,762,970	3,536,692.71	11.1	3.0

Quantity	Symbol	Security	Unit Cost	Local Currency		Reporting Currency			Curr. Yield
				Total Cost	Price	Market Value	Market Value	% Assets	
CASH AND EQUIVALENTS- JPY									
5572609.00	divacc	Dividend Accrual - Jp	1	5,572,609	1	5,572,609	37,343.67	0.1	0.0
				5,572,609		5,572,609	37,343.67	0.1	0.0
Japanese Yen Total				458,147,813		533,335,579	3,574,036.38	11.2	3.0
Mexican Peso(FX= 17.3785)									
COMMON STOCKS- MXN									
44400.00	2392471	Gpo Bimbo SAB Ser A NPV	98.16	4,358,278.07	84.02	3,730,488.00	214,661.10	0.7	0.5
34760.00	2421041	Gpo Fin Banorte NPV Series O	113.46	3,943,733.48	146.11	5,078,783.60	292,245.22	0.9	0.0
				8,302,011.55		8,809,271.60	506,906.33	1.6	0.2
Mexican Peso Total				8,302,011.55		8,809,271.60	506,906.33	1.6	0.2
Polish Zloty(FX= 4.3651)									
COMMON STOCKS- PLN									
9230.00	5978953	Assec Poland SA Pln1.00	74.58	688,350.80	71.70	661,791.00	151,611.32	0.5	4.3
				688,350.80		661,791.00	151,611.32	0.5	4.3
Polish Zloty Total				688,350.80		661,791.00	151,611.32	0.5	4.3
Norwegian Krone(FX= 10.6408)									
COMMON STOCKS- NOK									
5900.00	7751259	Yara International NOK	477.26	2,815,816.79	405.30	2,391,270.00	224,725.47	0.7	7.4
				2,815,816.79		2,391,270.00	224,725.47	0.7	7.4
Norwegian Krone Total				2,815,816.79		2,391,270.00	224,725.47	0.7	7.4

Quantity		Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
					Total Cost	Price		Market Value	% Assets	
Turkish Lira(FX= 27.4150)										
COMMON STOCKS- TRY										
21970.00	b03my33		Tofas Otomobil Fab Try1	91.27	2,005,302.93	295.50	6,492,135.00	236,809.59	0.7	0.6
					2,005,302.93		6,492,135.00	236,809.59	0.7	0.6
Turkish Lira Total					2,005,302.93		6,492,135.00	236,809.59	0.7	0.6
Thai Baht(FX= 36.4125)										
COMMON STOCKS- THB										
32700.00	b0166d1		Bumrungrad Hoptl THB (Local)	226.24	7,397,991.91	268.00	8,763,600.00	240,675.59	0.8	1.2
108450.00	bkxld77		Intouch Holdings P Thb1 (Local)	76.25	8,269,582.63	73.75	7,998,187.50	219,654.99	0.7	3.7
					15,667,574.54		16,761,787.50	460,330.59	1.4	2.4
Thai Baht Total					15,667,574.54		16,761,787.50	460,330.59	1.4	2.4
Singapore Dollar(FX= 1.3649)										
COMMON STOCKS- SGD										
147870.00	byyfhz2		Frasers Log & Com NPV Units (REIT)	1.45	214,300.27	1.07	158,220.90	115,921.24	0.4	6.0
					214,300.27		158,220.90	115,921.24	0.4	6.0
Singapore Dollar Total					214,300.27		158,220.90	115,921.24	0.4	6.0
South Korean Won(FX= 1,349.4002)										
COMMON STOCKS- KRW										
30747.00	bb96z33		Jb Financial Group KRW	7,661.16	235,557,631.00	9,960.00	306,240,120.00	226,945.40	0.7	1.8
3860.00	6490928		Kia Motors Corp KRW	81,155.63	313,260,740.00	81,400.00	314,204,000.00	232,847.19	0.7	1.1
7227.00	6771720		Samsung Electronic KRW	68,110.87	492,237,254.00	68,400.00	494,326,800.00	366,330.81	1.1	2.1
					1,041,055,625.00		1,114,770,920.00	826,123.40	2.6	1.7

Quantity		Symbol	Security	Local Currency			Reporting Currency		
				Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets
CASH AND EQUIVALENTS- KRW									
2608947.00	divacc	Dividend Accrual - Kr	1.00	2,608,947.00	1.00	2,608,947.00	1,933.41	0.0	0.0
				2,608,947.00		2,608,947.00	1,933.41	0.0	0.0
South Korean Won Total				1,043,664,572.00		1,117,379,867.00	828,056.82	2.6	1.7
Swedish Krona(FX= 10.8642)									
COMMON STOCKS- SEK									
20050.00	4813345	Skand Enskilda Bkn Ser A NPV	115.54	2,316,656.46	130.65	2,619,532.50	241,116.00	0.8	4.6
				2,316,656.46		2,619,532.50	241,116.00	0.8	4.6
Swedish Krona Total				2,316,656.46		2,619,532.50	241,116.00	0.8	4.6
Chilean Peso(FX= 893.3501)									
COMMON STOCKS- CLP									
4366560.00	bymldz6	Enel Chile SA NPV	43.13	188,309,103.00	54.00	235,794,240.00	263,943.85	0.8	1.1
				188,309,103.00		235,794,240.00	263,943.85	0.8	1.1
Chilean Peso Total				188,309,103.00		235,794,240.00	263,943.85	0.8	1.1
Swiss Franc(FX= 0.9148)									
COMMON STOCKS- CHF									
880.00	b142s60	Kuehne&Nagel Intl Chf1 (Regd)	243.04	213,877.31	261.00	229,680.00	251,071.27	0.8	2.3
4236.00	7123870	Nestle SA CHF (Regd)	104.16	441,205.64	103.74	439,442.64	480,370.18	1.5	2.6
3749.00	7103065	Novartis AG CHF (Regd)	84.52	316,874.91	93.87	351,918.63	384,694.61	1.2	3.0
1187.00	7110388	Roche Holdings AG Genusscheine NPV	263.96	313,315.02	250.45	297,284.15	324,971.74	1.0	3.5
17029.00	brjl176	UBS Group AG CHF (Regd)	12.99	221,180.56	22.69	386,388.01	422,374.30	1.3	2.1

Quantity	Symbol	Security	Unit Cost	Local Currency		Market Value	Reporting Currency		Curr. Yield
				Total Cost	Price		Market Value	% Assets	
629.00	5983816	Zurich Insurance CHF	335.73	211,171.53	420.10	264,242.90	288,853.19	0.9	4.5
				1,717,624.95		1,968,956.33	2,152,335.30	6.7	2.9
Swiss Franc Total				1,717,624.95		1,968,956.33	2,152,335.30	6.7	2.9
Taiwan Dollar(FX= 32.2805)									
COMMON STOCKS- TWD									
49230.00	6324500	Evergreen Marine C TWD	146.72	7,222,912.00	116.00	5,710,680.00	176,908.04	0.6	15.5
54768.00	6336055	Feng Tay Entrprise TWD	171.72	9,404,506.00	183.00	10,022,544.00	310,482.92	1.0	2.2
9300.00	6372480	Mediatek Inc TWD	731.00	6,798,296.00	735.00	6,835,500.00	211,753.23	0.7	9.9
29250.00	b118753	Nan Ya Printed Cir TWD	273.26	7,992,884.86	266.50	7,795,125.00	241,480.93	0.8	3.8
18140.00	6346333	Novatek Microelect TWD	401.10	7,275,932.00	423.00	7,673,220.00	237,704.50	0.7	2.1
34645.00	6889106	Taiwan Semicon Man TWD	331.16	11,473,044.00	523.00	18,119,335.00	561,308.99	1.8	2.1
				50,167,574.86		56,156,404.00	1,739,638.61	5.4	4.7
CASH AND EQUIVALENTS- TWD									
82108.65	divacc	Dividend Accrual - TW	1.00	82,108.65	1.00	82,108.65	2,543.60	0.0	0.0
				82,108.65		82,108.65	2,543.60	0.0	0.0
Taiwan Dollar Total				50,249,683.51		56,238,512.65	1,742,182.20	5.4	4.7

			Local Currency			Reporting Currency			
Quantity	Symbol	Security	Unit Cost	Total Cost	Price	Market Value	Market Value	% Assets	Curr. Yield
South African Rand(FX= 18.8394)									
COMMON STOCKS- ZAR									
1520.00	bn0vx82	Naspers NPV (Post Rev Split)	2,408.50	3,660,925.68	3,025.55	4,598,836.00	244,107.35	0.8	0.2
67290.00	b0l6750	Sanlam ZAR	66.22	4,456,209.58	65.67	4,418,934.30	234,558.12	0.7	4.8
				8,117,135.26		9,017,770.30	478,665.47	1.5	2.4
South African Rand Total				8,117,135.26		9,017,770.30	478,665.47	1.5	2.4
Total Portfolio			1,962,384,990.80			31,986,570.11			3.0

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

Ex-Date	Pay-Date	Symbol	Security	Amount
COMMON STOCKS- AUD				
9/4/2023	9/28/2023	6086253	Fortescue Metals G NPV	12,734.19
9/6/2023	9/21/2023	6821120	Sonic Healthcare NPV	3,684.02
				16,418.21
COMMON STOCKS- CAD				
9/14/2023	10/1/2023	2956662	Weston George Ltd	938.36
9/14/2023	9/29/2023	bl56kn2	Alimentation Couche-Tard Inc	653.21
9/22/2023	11/1/2023	2077303	National Bank Cand Montreal Qu	2,559.38
9/27/2023	10/27/2023	2170525	Canadian Imperial Bank Comm Toronto O	2,851.19
				7,002.15
COMMON STOCKS- EUR				
9/7/2023	9/7/2023	bywlc68	Relx PLC GBP	-2,001.25
9/7/2023	9/7/2023	bywlc68	Relx PLC GBP	2,009.93
				8.68
COMMON STOCKS- INR				
9/8/2023	9/8/2023	br56kd4	Hindustan Aeronaut Inr5(Post Subd)	-37.57
				-37.57
COMMON STOCKS- HKD				
9/6/2023	10/12/2023	b67c2g0	Swire Properties L NPV	3,924.43
				3,924.43
COMMON STOCKS- JPY				
9/8/2023	9/8/2023	6985264	Yamaha Motor Co NPV	533.30
9/28/2023	12/1/2023	6251448	Daiwa Securities Group NPV	5,120.65
9/28/2023	12/12/2023	6268976	Mitsubishi UFJ Lea NPV	4,706.18
9/28/2023	12/5/2023	6435145	Honda Motor Co NPV	3,935.87
9/28/2023	12/1/2023	6569464	Marubeni Corp NPV	4,803.37
9/28/2023	12/6/2023	6661144	ORIX Corp NPV	3,890.52
9/28/2023	11/29/2023	6895448	Tokyo Gas Co NPV	2,338.60
9/28/2023	12/7/2023	6895675	Tokyo Electron NPV	1,465.11

New York City Employees' Retirement System

Ex-Date	Pay-Date	Symbol	Security	Amount
9/28/2023	12/1/2023	b1cwjm5	Nomura Real Estate Inc NPV	3,767.86
9/28/2023	12/5/2023	b2q4cs1	MS&AD Insurance Group Holdings NPV	5,462.03
9/28/2023	12/1/2023	byp97j7	Dexerials Corp NPV	1,810.97
				37,834.48
COMMON STOCKS- KRW				
9/26/2023	11/15/2023	6771720	Samsung Electronic KRW	1,934.63
				1,934.63
COMMON STOCKS- TWD				
9/1/2023	9/1/2023	6336055	Feng Tay Entrprise TWD	-386.65
9/8/2023	9/8/2023	6336055	Feng Tay Entrprise TWD	-30,769.98
9/14/2023	10/12/2023	6889106	Taiwan Semicon Man TWD	2,573.54
				-28,583.09
AMERICAN DEPOSITORY RECEIPTS				
9/7/2023	9/22/2023	ntes	Netease Inc Sp ADR	1,475.25
9/22/2023	9/22/2023	ntes	Netease Inc Sp ADR	-7.02
				1,468.23
CASH AND EQUIVALENTS				
9/1/2023	9/1/2023	cash	Cash Account - USD	755.24
				755.24
NET INCOME				40,725.38