



New York State Teachers' Retirement System

06/30/2020



New York State Teachers' Retirement System

Holding Details | 06/30/2020

Quantity	Security	Cost	Local Price	Net Amount Local	Market Value	Percent of Assets	Risk Country	Sector Name	Industry Name
Cash and Equiv.									
243,490.20	Dividend Accrual-MXN	\$ 10,537.51			\$ 10,537.51	0.0 %	Mexico	Cash & Equivalents	Cash & Equivalents
45,969.75	Dividend Accrual-USD	\$ 45,969.75			\$ 45,969.75	0.1 %	United States	Cash & Equivalents	Cash & Equivalents
(183,465.57)	Singapore Dollar	\$ (131,511.82)			\$ (131,511.82)	(0.2 %)	Singapore	Cash & Equivalents	Cash & Equivalents
3,284,524.30	United States Dollar	\$ 3,284,524.30			\$ 3,284,524.30	4.9 %	United States	Cash & Equivalents	Cash & Equivalents
Sub Total		\$ 3,209,519.73			\$ 3,209,519.73	4.7 %			
Equity									
181,400.00	ASICS Corporation	\$ 2,056,754.76			\$ 2,061,420.96	3.1 %	Japan	Consumer Discretionary	Consumer Durables & Apparel
21,594.00	Baidu Inc (ADR)	\$ 2,655,379.77			\$ 2,588,904.66	3.8 %	China	Communication Services	Media & Entertainment
790,296.00	Becle SAB de CV	\$ 1,520,568.63			\$ 1,513,762.11	2.2 %	Mexico	Consumer Staples	Food, Beverage & Tobacco
29,646.00	Booz Allen Hamilton Holdings	\$ 2,369,011.86			\$ 2,306,162.34	3.4 %	United States	Information Technology	Software & Services
87,764.00	Borgwarner Inc.	\$ 3,008,549.92			\$ 3,098,069.20	4.6 %	United States	Consumer Discretionary	Automobiles & Components
116,577.00	Bureau Veritas SA	\$ 2,559,033.92			\$ 2,458,930.33	3.6 %	France	Industrials	Commercial & Professional Services
844,900.00	ConvaTec Group PLC	\$ 2,155,560.76			\$ 2,041,982.71	3.0 %	United Kingdom	Health Care	Health Care Equipment & Services
171,600.00	DBS Group Holdings Ltd	\$ 2,591,008.72			\$ 2,558,531.95	3.8 %	Singapore	Financials	Banks
44,500.00	DKSH Holding AG	\$ 2,820,257.30			\$ 2,855,363.83	4.2 %	Switzerland	Industrials	Commercial & Professional Services
693,295.00	DS Smith PLC	\$ 2,877,803.58			\$ 2,811,477.06	4.2 %	United Kingdom	Materials	Materials
20,823.00	Expedia Group Inc.	\$ 1,731,581.76			\$ 1,711,650.60	2.5 %	United States	Consumer Discretionary	Retailing
200,104.00	Galp Energia SA	\$ 2,417,544.93			\$ 2,313,768.38	3.4 %	Portugal	Energy	Energy
78,823.00	GlaxoSmithKline PLC (ADR)	\$ 3,249,084.06			\$ 3,215,190.17	4.8 %	United Kingdom	Health Care	Pharmaceuticals, Biotechnology & Life Sciences



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51,428.00	Hain Celestial Group Inc.	\$ 1,654,438.76			\$ 1,620,496.28	2.4 %	United States	Consumer Staples	Food, Beverage & Tobacco
56,933.00	HeidelbergCement AG	\$ 3,097,026.87			\$ 3,039,911.97	4.5 %	Germany	Materials	Materials
147,915.00	ICICI Bank Ltd (ADR)	\$ 1,420,015.05			\$ 1,374,130.35	2.0 %	India	Financials	Banks
221,359.00	Interpublic Group of Companies Inc.	\$ 3,707,763.25			\$ 3,798,520.44	5.6 %	United States	Communication Services	Media & Entertainment
100,500.00	Makita Corp	\$ 3,666,682.26			\$ 3,647,008.39	5.4 %	Japan	Industrials	Capital Goods
786,100.00	Malaysia Airports Holdings Berhad	\$ 1,000,758.00			\$ 999,823.80	1.5 %	Malaysia	Industrials	Transportation
9,027.00	Merck KGaA	\$ 1,029,513.46			\$ 1,047,325.13	1.5 %	Germany	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
36,600.00	Murata Manufacturing Co Ltd	\$ 2,189,939.66			\$ 2,142,703.81	3.2 %	Japan	Information Technology	Technology Hardware & Equipment
102,155.00	Nutrien Ltd	\$ 3,628,515.42			\$ 3,271,660.13	4.8 %	Canada	Materials	Materials
40,238.00	Oracle Corp	\$ 2,220,254.96			\$ 2,223,954.26	3.3 %	United States	Information Technology	Software & Services
181,200.00	Santen Pharmaceutical Co Ltd.	\$ 3,441,096.40			\$ 3,330,579.78	4.9 %	Japan	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
28,433.00	Schneider Electric SE	\$ 3,063,957.99			\$ 3,157,685.73	4.7 %	France	Industrials	Capital Goods
177,000.00	Weir Group PLC	\$ 2,317,588.08			\$ 2,325,887.26	3.4 %	United Kingdom	Industrials	Capital Goods
10,900.00	Woodward Inc.	\$ 845,840.00			\$ 845,295.00	1.3 %	United States	Industrials	Capital Goods
Sub Total		\$ 65,295,530.14			\$ 64,360,196.64	95.2 %			
Total Portfolio		\$ 68,505,049.88			\$ 67,569,716.37	100.0 %			

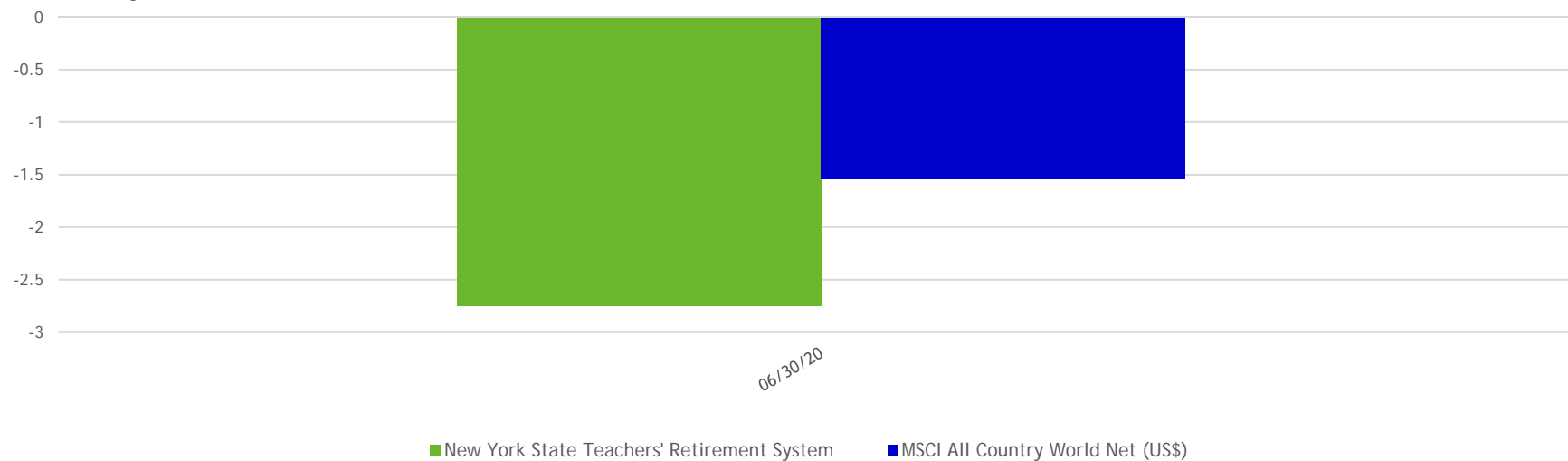


Performance

	Since Inception Cumulative
Total Portfolio	(2.75 %)
MSCI All Country World Net (US\$)	(1.54 %)

Returns over one year are annualized. Inception for performance is 06/23/20.

Time Weighted Return

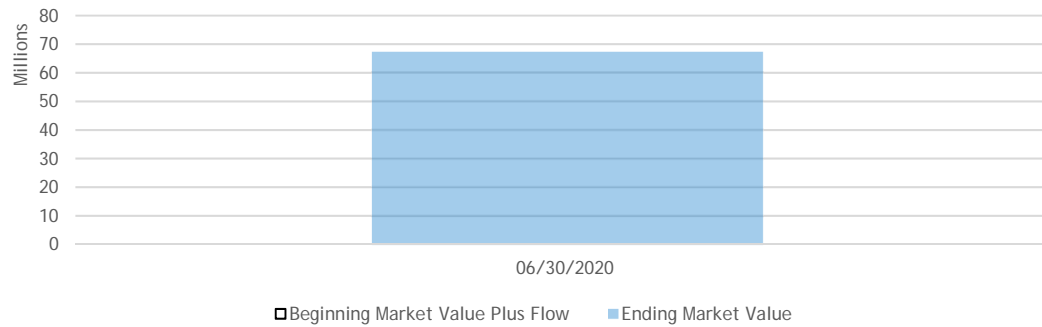


Performance is gross of fees



Portfolio Overview | 06/30/2020

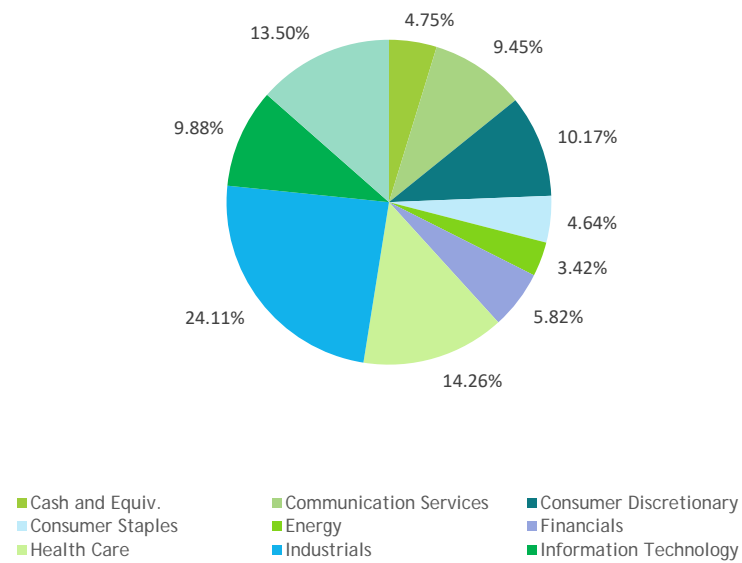
Change in Portfolio



Activity Summary

	Month to Date
Beginning Value	69,482,022.29
Net Contributions / Withdrawals	0.00
Realized Gains	382.32
Unrealized Gains	(1,969,195.50)
Income Received	56,507.26
Ending Value	67,569,716.37

Portfolio Allocation



Sector	Market Value	Percent of Assets	Current Yield
Cash and Equiv.	\$ 3,209,519.73	4.75 %	0.00 %
Communication Services	\$ 6,387,425.10	9.45 %	0.05 %
Consumer Discretionary	\$ 6,871,140.76	10.17 %	0.01 %
Consumer Staples	\$ 3,134,258.39	4.64 %	0.00 %
Energy	\$ 2,313,768.38	3.42 %	0.00 %
Financials	\$ 3,932,662.30	5.82 %	0.04 %
Health Care	\$ 9,635,077.79	14.26 %	0.18 %
Industrials	\$ 16,289,994.35	24.11 %	0.08 %
Information Technology	\$ 6,672,820.41	9.88 %	0.03 %
Materials	\$ 9,123,049.16	13.50 %	2.03 %
Total	\$ 67,569,716.37	100.00 %	2.42 %



New York State Teachers' Retirement System

Transaction Details | 05/31/20 - 06/30/20

Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
by	ICICI Bank Ltd (ADR)	06/24/2020	06/26/2020	12,000	\$ 111,153.60
by	Oracle Corp	06/24/2020	06/26/2020	4,500	\$ 250,376.40
by	Nutrien Ltd	06/24/2020	06/26/2020	4,700	\$ 164,311.57
by	Galp Energia SA	06/24/2020	06/26/2020	6,000	\$ 73,687.74
by	ConvaTec Group PLC	06/24/2020	06/26/2020	25,000	\$ 63,559.27
by	Expedia Group Inc.	06/24/2020	06/26/2020	1,200	\$ 100,518.00
by	Merck KGaA	06/24/2020	06/26/2020	2,800	\$ 320,313.82
sl	Daikin Industries Ltd	06/25/2020	06/29/2020	4,500	\$ 707,618.23
by	Canadian Dollar	06/26/2020	06/26/2020	222,954	\$ 163,319.78
by	Euro	06/26/2020	06/26/2020	65,352	\$ 73,394.96
by	Euro	06/26/2020	06/26/2020	284,079	\$ 319,041.14
by	British Pound	06/26/2020	06/26/2020	51,056	\$ 63,241.70
by	Baidu Inc (ADR)	06/29/2020	07/01/2020	1,094	\$ 132,239.77
sl	Japanese Yen	06/29/2020	06/29/2020	75,846,064	\$ 708,502.00
dv	Nutrien Ltd	06/29/2020	07/17/2020		\$ 45,969.75
dv	Becle SAB de CV	06/30/2020	07/02/2020		\$ 10,537.51
by	DBS Group Holdings Ltd	06/30/2020	07/02/2020	8,800	\$ 131,511.82