



New York State Teachers' Retirement System

01/31/2021



New York State Teachers' Retirement System

Holding Details | 01/31/2021

Quantity	Security	Cost	Local Price	Net Amount Local	Market Value	Percent of Assets	Risk Country	Sector Name	Industry Name
Cash and Equiv.									
3,509,646.00	Dividend Accrual-JPY	\$ 33,827.38	1.00	3,509,646.00	\$ 33,522.58	0.0 %	Japan	Cash & Equivalents	Cash & Equivalents
(61,274.74)	Euro	\$ (74,340.58)	1.00	(61,274.74)	\$ (74,442.68)	(0.1 %)	Europe	Cash & Equivalents	Cash & Equivalents
2,878,569.05	United States Dollar	\$ 2,878,569.05		2,878,569.05	\$ 2,878,569.05	3.2 %	United States	Cash & Equivalents	Cash & Equivalents
Sub Total		\$ 2,838,055.84			\$ 2,837,648.94	3.2 %			
Equity									
86,390.00	ASICS Corporation	\$ 988,847.11	1,841.00	159,043,990.00	\$ 1,519,117.34	1.7 %	Japan	Consumer Discretionary	Consumer Durables & Apparel
10,152.00	Baidu Inc (ADR)	\$ 1,248,619.59	235.02	2,385,923.04	\$ 2,385,923.04	2.7 %	China	Communication Services	Media & Entertainment
889,296.00	Becle SAB de CV	\$ 1,738,082.14	43.73	38,888,914.08	\$ 1,922,956.66	2.2 %	Mexico	Consumer Staples	Food, Beverage & Tobacco
40,146.00	Booz Allen Hamilton Holdings	\$ 3,210,435.31	85.17	3,419,234.82	\$ 3,419,234.82	3.8 %	United States	Information Technology	Software & Services
58,527.00	Borgwarner Inc.	\$ 2,006,305.56	41.99	2,457,548.73	\$ 2,457,548.73	2.8 %	United States	Consumer Discretionary	Automobiles & Components
116,577.00	Bureau Veritas SA	\$ 2,559,033.92	21.69	2,528,555.13	\$ 3,071,941.63	3.4 %	France	Industrials	Commercial & Professional Services
1,064,821.00	ConvaTec Group PLC	\$ 2,708,562.17	2.00	2,131,771.64	\$ 2,927,348.82	3.3 %	United Kingdom	Health Care	Health Care Equipment & Services
242,457.00	DBS Group Holdings Ltd	\$ 3,725,258.70	25.18	6,105,067.26	\$ 4,600,306.88	5.2 %	Singapore	Financials	Banks
41,000.00	DKSH Holding AG	\$ 2,598,439.31	71.80	2,943,800.00	\$ 3,309,127.70	3.7 %	Switzerland	Industrials	Commercial & Professional Services
831,295.00	DS Smith PLC	\$ 3,374,400.04	3.64	3,025,913.80	\$ 4,155,184.83	4.7 %	United Kingdom	Materials	Materials
49,181.00	Ebara Corporation	\$ 1,508,989.31	3,610.00	177,543,410.00	\$ 1,695,815.56	1.9 %	Japan	Industrials	Capital Goods
9,865.00	Expedia Group Inc.	\$ 818,160.22	124.10	1,224,246.50	\$ 1,224,246.50	1.4 %	United States	Consumer Discretionary	Retailing
27,889.00	FTI Consulting Inc.	\$ 2,918,119.38	109.97	3,066,953.33	\$ 3,066,953.33	3.4 %	United States	Industrials	Commercial & Professional Services
261,950.00	Galp Energia SA	\$ 3,022,939.33	8.28	2,169,993.80	\$ 2,636,325.47	3.0 %	Portugal	Energy	Energy
57,010.00	Glanbia PLC	\$ 573,823.53	10.18	580,361.80	\$ 705,081.55	0.8 %	Ireland	Consumer Staples	Food, Beverage & Tobacco



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83,823.00	GlaxoSmithKline PLC (ADR)	\$ 3,405,102.05	37.25	3,122,406.75	\$ 3,122,406.75	3.5 %	United Kingdom	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
53,628.00	Hain Celestial Group Inc.	\$ 1,724,117.40	41.59	2,230,120.38	\$ 2,230,120.38	2.5 %	United States	Consumer Staples	Food, Beverage & Tobacco
55,033.00	HeidelbergCement AG	\$ 2,993,671.16	61.02	3,358,113.66	\$ 4,079,772.29	4.6 %	Germany	Materials	Materials
162,915.00	ICICI Bank Ltd (ADR)	\$ 1,593,015.64	15.10	2,460,016.50	\$ 2,460,016.50	2.8 %	India	Financials	Banks
67,000.00	Inovalon Holdings Inc. CLA	\$ 1,253,078.52	24.40	1,634,800.00	\$ 1,634,800.00	1.8 %	United States	Health Care	Health Care Equipment & Services
221,359.00	Interpublic Group of Companies Inc.	\$ 3,707,763.25	24.07	5,328,111.13	\$ 5,328,111.13	6.0 %	United States	Communication Services	Media & Entertainment
61,080.00	Makita Corp	\$ 2,228,467.19	4,990.00	304,789,200.00	\$ 2,911,210.66	3.3 %	Japan	Industrials	Capital Goods
861,100.00	Malaysia Airports Holdings Berhad	\$ 1,090,214.47	5.16	4,443,276.00	\$ 1,099,140.63	1.2 %	Malaysia	Industrials	Transportation
11,327.00	Merck KGaA	\$ 1,405,681.01	137.70	1,559,727.90	\$ 1,894,913.43	2.1 %	Germany	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
96,655.00	Nutrien Ltd	\$ 3,424,742.47	62.98	6,087,331.90	\$ 4,765,221.26	5.3 %	Canada	Materials	Materials
58,438.00	Oracle Corp	\$ 3,369,146.65	60.43	3,531,408.34	\$ 3,531,408.34	4.0 %	United States	Information Technology	Software & Services
21,500.00	PriceSmart Inc.	\$ 1,635,463.63	93.88	2,018,420.00	\$ 2,018,420.00	2.3 %	United States	Consumer Staples	Food & Staples Retailing
217,700.00	Santen Pharmaceutical Co Ltd.	\$ 4,072,492.58	1,731.00	376,838,700.00	\$ 3,599,395.39	4.0 %	Japan	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
17,433.00	Schneider Electric SE	\$ 1,878,591.06	120.95	2,108,521.35	\$ 2,561,642.59	2.9 %	France	Industrials	Capital Goods
662,875.00	Vinda Int'l	\$ 1,870,302.09	26.20	17,367,325.00	\$ 2,239,832.47	2.5 %	China	Consumer Staples	Household & Personal Products
141,626.00	Weir Group PLC	\$ 1,854,410.90	18.95	2,683,812.70	\$ 3,685,411.60	4.1 %	United Kingdom	Industrials	Capital Goods
Sub Total		\$ 70,506,275.70			\$ 86,258,936.28	96.8 %			
Total Portfolio		\$ 73,344,331.54			\$ 89,096,585.22	100.0 %			



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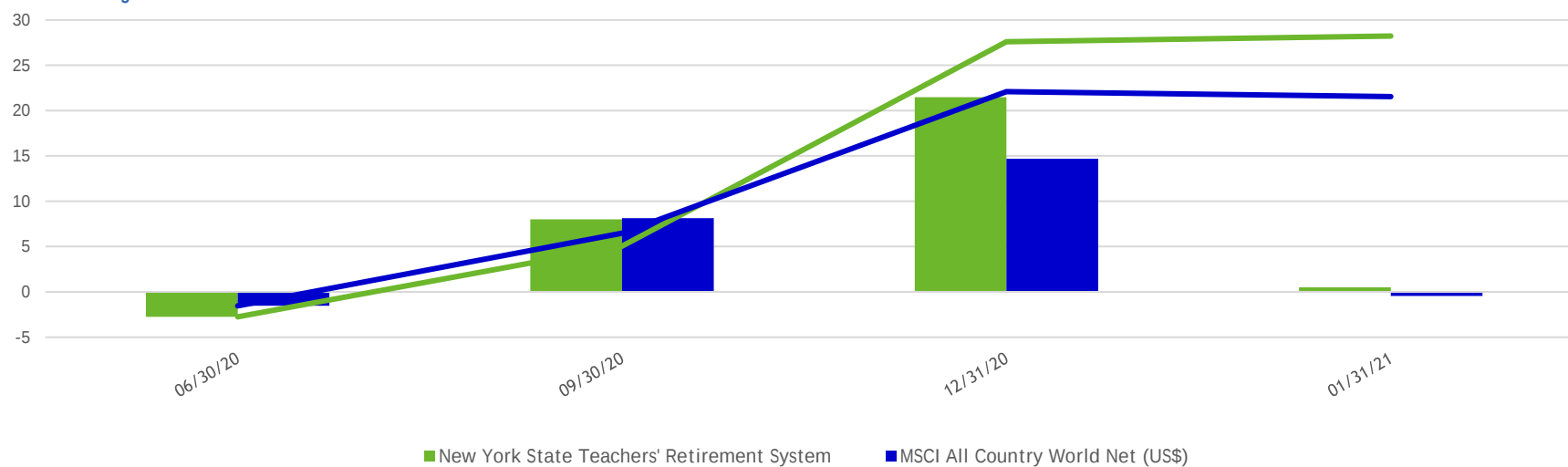
Performance Overview | 01/31/2021

Performance

	Month to Date	Quarter to Date	Year to Date	Since Inception
Total Portfolio	0.50 %	0.50 %	0.50 %	28.23 %
MSCI All Country World Net (US\$)	(0.45 %)	(0.45 %)	(0.45 %)	21.55 %

Returns over one year are annualized. Note: Account Inception Date 06/23/20.

Time Weighted Return



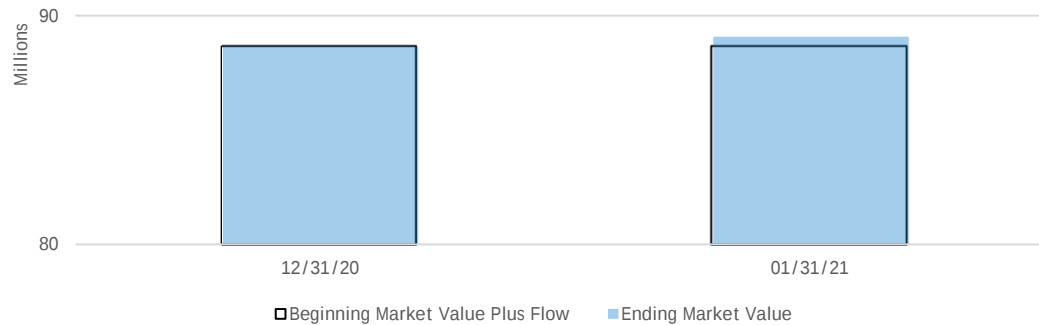
Performance is gross of fees



New York State Teachers' Retirement System

Portfolio Overview | 01/31/2021

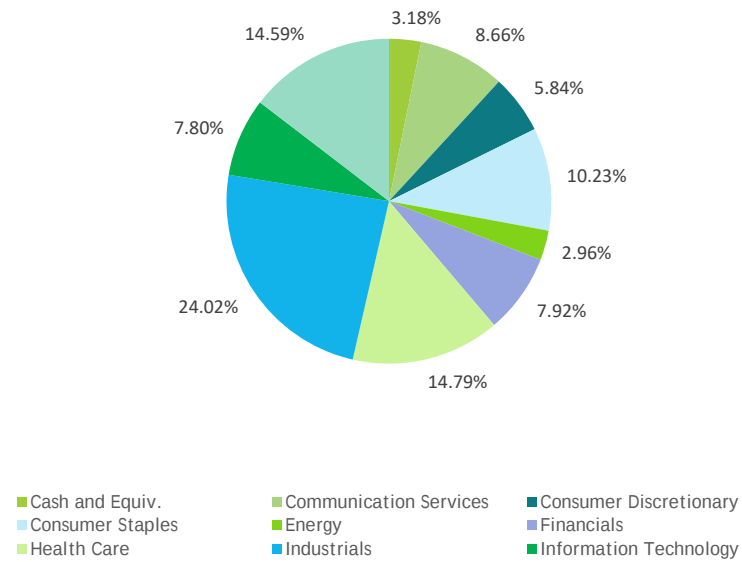
Change in Portfolio



Activity Summary

	Month to Date
Beginning Value	88,649,922.52
Net Contributions / Withdrawals	0.00
Realized Gains	116,654.47
Unrealized Gains	316,287.34
Income Received	13,720.90
Ending Value	89,096,585.22

Portfolio Allocation



Sector	Market Value	Percent of Assets	Current Yield
Cash and Equiv.	\$ 2,837,648.94	3.18 %	0.00 %
Communication Services	\$ 7,714,034.17	8.66 %	0.04 %
Consumer Discretionary	\$ 5,200,912.57	5.84 %	0.00 %
Consumer Staples	\$ 9,116,411.07	10.23 %	0.00 %
Energy	\$ 2,636,325.47	2.96 %	0.00 %
Financials	\$ 7,060,323.38	7.92 %	0.04 %
Health Care	\$ 13,178,864.38	14.79 %	0.19 %
Industrials	\$ 21,401,243.70	24.02 %	0.05 %
Information Technology	\$ 6,950,643.16	7.80 %	0.02 %
Materials	\$ 13,000,178.38	14.59 %	2.13 %
Total	\$ 89,096,585.22	100.00 %	2.48 %



New York State Teachers' Retirement System

Transaction Details | 12/31/20 - 01/31/21

Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
by	DBS Group Holdings Ltd	12/31/2020	12/31/2020	1,717	\$ 31,088.87
by	PriceSmart Inc.	12/31/2020	01/05/2021	153	\$ 13,989.65
dv	GlaxoSmithKline PLC (ADR)	01/01/2021	01/14/2021		\$ (41,571.01)
dv	GlaxoSmithKline PLC (ADR)	01/01/2021	01/14/2021		\$ 42,679.57
in	United States Dollar	01/01/2021	01/04/2021	3	\$ 2.57
sl	ASICS Corporation	01/04/2021	01/06/2021	141	\$ 2,690.72
by	FTI Consulting Inc.	01/04/2021	01/06/2021	265	\$ 29,218.95
by	Hong Kong SAR dollar	01/04/2021	01/04/2021	447,593	\$ 57,735.49
by	Japanese Yen	01/04/2021	01/04/2021	1,034,312	\$ 9,991.42
by	Japanese Yen	01/04/2021	01/04/2021	1,742,556	\$ 16,833.04
sl	Japanese Yen	01/04/2021	01/04/2021	3,588,718	\$ 34,595.72
by	PriceSmart Inc.	01/04/2021	01/06/2021	169	\$ 15,505.20
by	Ebara Corporation	01/04/2021	01/06/2021	1,088	\$ 35,300.78
sl	ASICS Corporation	01/05/2021	01/07/2021	718	\$ 13,416.61
by	FTI Consulting Inc.	01/05/2021	01/07/2021	494	\$ 55,018.81
by	Japanese Yen	01/05/2021	01/05/2021	2,935,628	\$ 28,509.55
by	Japanese Yen	01/05/2021	01/05/2021	288,610	\$ 2,802.86
sl	Japanese Yen	01/05/2021	01/05/2021	352,642	\$ 3,418.30
by	PriceSmart Inc.	01/05/2021	01/07/2021	172	\$ 16,052.93
by	Ebara Corporation	01/05/2021	01/07/2021	1,088	\$ 35,484.83
sl	ASICS Corporation	01/06/2021	01/08/2021	943	\$ 17,843.11
by	FTI Consulting Inc.	01/06/2021	01/08/2021	186	\$ 20,867.04
by	FTI Consulting Inc.	01/06/2021	01/08/2021	185	\$ 20,803.25
by	FTI Consulting Inc.	01/06/2021	01/08/2021	185	\$ 20,903.61
by	FTI Consulting Inc.	01/06/2021	01/08/2021	185	\$ 20,867.26
by	Japanese Yen	01/06/2021	01/06/2021	3,640,393	\$ 35,365.25
sl	Japanese Yen	01/06/2021	01/06/2021	277,481	\$ 2,692.03
dv	Oracle Corp	01/06/2021	01/21/2021		\$ 12,345.12
by	Ebara Corporation	01/06/2021	01/08/2021	1,375	\$ 45,284.97
by	Ebara Corporation	01/06/2021	01/08/2021	477	\$ 15,528.47



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Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
sl	ASICS Corporation	01/07/2021	01/12/2021	1,118	\$ 21,466.68
sl	Baidu Inc (ADR)	01/07/2021	01/11/2021	1,000	\$ 208,281.29
by	FTI Consulting Inc.	01/07/2021	01/11/2021	394	\$ 44,256.56
by	FTI Consulting Inc.	01/07/2021	01/11/2021	601	\$ 67,889.09
by	Japanese Yen	01/07/2021	01/07/2021	3,647,486	\$ 35,524.58
sl	Japanese Yen	01/07/2021	01/07/2021	1,379,093	\$ 13,397.06
sl	Weir Group PLC	01/07/2021	01/11/2021	465	\$ 13,233.49
sl	Weir Group PLC	01/07/2021	01/11/2021	219	\$ 6,234.21
sl	Weir Group PLC	01/07/2021	01/11/2021	1,012	\$ 28,679.69
by	DBS Group Holdings Ltd	01/07/2021	01/11/2021	1,555	\$ 30,631.93
sl	Baidu Inc (ADR)	01/08/2021	01/12/2021	500	\$ 115,980.58
sl	Baidu Inc (ADR)	01/08/2021	01/12/2021	600	\$ 132,069.09
sl	Baidu Inc (ADR)	01/08/2021	01/12/2021	600	\$ 132,469.03
sl	Baidu Inc (ADR)	01/08/2021	01/12/2021	600	\$ 132,003.19
by	FTI Consulting Inc.	01/08/2021	01/12/2021	601	\$ 67,418.56
by	FTI Consulting Inc.	01/08/2021	01/12/2021	602	\$ 67,983.26
by	Japanese Yen	01/08/2021	01/08/2021	4,682,013	\$ 45,338.91
by	Japanese Yen	01/08/2021	01/08/2021	1,605,488	\$ 15,578.64
sl	Japanese Yen	01/08/2021	01/08/2021	1,844,799	\$ 17,876.83
by	Oracle Corp	01/08/2021	01/12/2021	1,575	\$ 99,713.09
by	Oracle Corp	01/08/2021	01/12/2021	1,575	\$ 99,648.52
by	Oracle Corp	01/08/2021	01/12/2021	1,350	\$ 85,137.21
sl	Weir Group PLC	01/08/2021	01/12/2021	260	\$ 7,402.18
sl	Weir Group PLC	01/08/2021	01/12/2021	252	\$ 7,184.87
sl	Weir Group PLC	01/08/2021	01/12/2021	631	\$ 18,036.01
sl	Weir Group PLC	01/08/2021	01/12/2021	655	\$ 18,689.40
by	DBS Group Holdings Ltd	01/08/2021	01/12/2021	918	\$ 18,747.45
by	FTI Consulting Inc.	01/11/2021	01/13/2021	450	\$ 50,267.03
by	FTI Consulting Inc.	01/11/2021	01/13/2021	752	\$ 84,398.84
sl	British Pound	01/11/2021	01/11/2021	4,603	\$ 6,240.65



New York State Teachers' Retirement System

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sl	British Pound	01/11/2021	01/11/2021	9,771	\$ 13,227.63
sl	British Pound	01/11/2021	01/11/2021	21,177	\$ 28,709.33
sl	Weir Group PLC	01/11/2021	01/13/2021	178	\$ 4,976.46
sl	Weir Group PLC	01/11/2021	01/13/2021	151	\$ 4,239.65
sl	Weir Group PLC	01/11/2021	01/13/2021	177	\$ 4,946.75
by	Singapore Dollar	01/11/2021	01/11/2021	40,604	\$ 30,674.74
by	Booz Allen Hamilton Holdings	01/12/2021	01/14/2021	2,500	\$ 230,713.00
by	FTI Consulting Inc.	01/12/2021	01/14/2021	709	\$ 80,711.01
by	FTI Consulting Inc.	01/12/2021	01/14/2021	709	\$ 80,725.32
sl	British Pound	01/12/2021	01/12/2021	5,286	\$ 7,168.48
sl	British Pound	01/12/2021	01/12/2021	5,446	\$ 7,388.02
sl	British Pound	01/12/2021	01/12/2021	13,749	\$ 18,646.77
sl	British Pound	01/12/2021	01/12/2021	13,269	\$ 17,994.88
sl	Japanese Yen	01/12/2021	01/12/2021	2,231,139	\$ 21,506.41
by	Oracle Corp	01/12/2021	01/14/2021	2,500	\$ 156,747.50
by	ConvaTec Group PLC	01/12/2021	01/14/2021	35,000	\$ 97,941.43
by	Singapore Dollar	01/12/2021	01/12/2021	24,797	\$ 18,754.54
by	Merck KGaA	01/12/2021	01/14/2021	1,000	\$ 177,716.20
by	FTI Consulting Inc.	01/13/2021	01/15/2021	582	\$ 66,200.17
sl	British Pound	01/13/2021	01/13/2021	3,143	\$ 4,246.72
sl	British Pound	01/13/2021	01/13/2021	3,667	\$ 4,955.00
sl	British Pound	01/13/2021	01/13/2021	3,689	\$ 4,982.55
by	ConvaTec Group PLC	01/13/2021	01/15/2021	19,875	\$ 55,374.55
by	DBS Group Holdings Ltd	01/13/2021	01/15/2021	3,997	\$ 81,554.57
by	Becle SAB de CV	01/14/2021	01/18/2021	10,883	\$ 27,531.89
by	Becle SAB de CV	01/14/2021	01/18/2021	18,446	\$ 46,664.82
sl	Baidu Inc (ADR)	01/14/2021	01/19/2021	900	\$ 229,503.20
wd	Dividend Accrual-CAD	01/14/2021	01/14/2021	55,378	\$ 43,759.40
by	Euro	01/14/2021	01/14/2021	146,166	\$ 177,884.29
by	British Pound	01/14/2021	01/14/2021	71,897	\$ 98,031.30



New York State Teachers' Retirement System

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wd	Dividend Accrual-USD	01/14/2021	01/14/2021	42,680	\$ 42,679.57
dv	Nutrien Ltd	01/14/2021	01/14/2021		\$ (43,494.75)
dv	Nutrien Ltd	01/14/2021	01/14/2021		\$ 43,759.40
by	ConvaTec Group PLC	01/14/2021	01/18/2021	9,625	\$ 27,063.42
by	Becle SAB de CV	01/15/2021	01/19/2021	13,836	\$ 34,235.09
by	Becle SAB de CV	01/15/2021	01/19/2021	13,835	\$ 33,941.74
sl	Canadian Dollar	01/15/2021	01/15/2021	55,378	\$ 43,788.46
by	British Pound	01/15/2021	01/15/2021	19,785	\$ 27,070.94
by	British Pound	01/15/2021	01/15/2021	40,603	\$ 55,451.69
by	Mexican Peso	01/15/2021	01/15/2021	923,683	\$ 46,987.18
by	Mexican Peso	01/15/2021	01/15/2021	544,966	\$ 27,722.08
by	Singapore Dollar	01/15/2021	01/15/2021	108,170	\$ 81,631.51
sl	Murata Manufacturing Co Ltd	01/18/2021	01/20/2021	2,543	\$ 247,430.61
sl	Murata Manufacturing Co Ltd	01/18/2021	01/20/2021	3,243	\$ 316,142.97
sl	Murata Manufacturing Co Ltd	01/19/2021	01/21/2021	4,814	\$ 466,450.72
by	Mexican Peso	01/19/2021	01/19/2021	672,004	\$ 33,858.80
by	Mexican Peso	01/19/2021	01/19/2021	677,812	\$ 34,294.77
sl	Japanese Yen	01/20/2021	01/20/2021	32,753,200	\$ 315,602.23
sl	Japanese Yen	01/20/2021	01/20/2021	25,634,428	\$ 247,007.40
sl	Japanese Yen	01/21/2021	01/21/2021	48,466,560	\$ 465,867.85
wd	Dividend Accrual-USD	01/21/2021	01/21/2021	12,345	\$ 12,345.12
by	DBS Group Holdings Ltd	01/26/2021	01/28/2021	3,408	\$ 66,339.17
by	DBS Group Holdings Ltd	01/26/2021	01/28/2021	2,592	\$ 50,322.47
by	Galp Energia SA	01/28/2021	02/01/2021	657	\$ 6,722.86
by	Galp Energia SA	01/28/2021	02/01/2021	453	\$ 4,679.01
by	Galp Energia SA	01/28/2021	02/01/2021	876	\$ 9,058.45
by	Galp Energia SA	01/28/2021	02/01/2021	876	\$ 9,049.52
by	Galp Energia SA	01/28/2021	02/01/2021	1,316	\$ 13,583.76
by	Galp Energia SA	01/28/2021	02/01/2021	350	\$ 3,611.85
by	Singapore Dollar	01/28/2021	01/28/2021	87,866	\$ 66,329.15

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by	Singapore Dollar	01/28/2021	01/28/2021	66,652	\$ 50,314.87
by	Galp Energia SA	01/29/2021	02/02/2021	657	\$ 6,747.30
by	Galp Energia SA	01/29/2021	02/02/2021	438	\$ 4,472.95
by	Galp Energia SA	01/29/2021	02/02/2021	745	\$ 7,563.00
by	Galp Energia SA	01/29/2021	02/02/2021	878	\$ 8,851.90