



New York State Teachers' Retirement System

02/28/2021



New York State Teachers' Retirement System

Holding Details | 02/28/2021

Quantity	Security	Cost	Local Price	Net Amount Local	Market Value	Percent of Assets	Risk Country	Sector Name	Industry Name
Cash and Equiv.									
269,860.89	British Pound	\$ 380,609.00	1.00	269,860.89	\$ 377,292.51	0.4 %	United Kingdom	Cash & Equivalents	Cash & Equivalents
4,829,076.00	Dividend Accrual-JPY	\$ 46,250.56	1.00	4,829,076.00	\$ 45,326.41	0.0 %	Japan	Cash & Equivalents	Cash & Equivalents
148,568.18	Dividend Accrual-USD	\$ 148,568.18		148,568.18	\$ 148,568.18	0.2 %	United States	Cash & Equivalents	Cash & Equivalents
2,511,112.61	United States Dollar	\$ 2,511,112.61		2,511,112.61	\$ 2,511,112.61	2.7 %	United States	Cash & Equivalents	Cash & Equivalents
Sub Total		\$ 3,086,540.35			\$ 3,082,299.71	3.4 %			
Equity									
86,390.00	ASICS Corporation	\$ 988,847.11	1,745.00	150,750,550.00	\$ 1,414,966.68	1.5 %	Japan	Consumer Discretionary	Consumer Durables & Apparel
7,252.00	Baidu Inc (ADR)	\$ 891,941.41	283.46	2,055,651.92	\$ 2,055,651.92	2.2 %	China	Communication Services	Media & Entertainment
954,296.00	Becle SAB de CV	\$ 1,874,680.44	43.15	41,177,872.40	\$ 1,969,243.80	2.2 %	Mexico	Consumer Staples	Food, Beverage & Tobacco
51,346.00	Booz Allen Hamilton Holdings	\$ 4,097,160.67	77.14	3,960,830.44	\$ 3,960,830.44	4.3 %	United States	Information Technology	Software & Services
58,527.00	Borgwarner Inc.	\$ 2,006,305.56	45.00	2,633,715.00	\$ 2,633,715.00	2.9 %	United States	Consumer Discretionary	Automobiles & Components
121,977.00	Bureau Veritas SA	\$ 2,703,611.16	22.39	2,731,065.03	\$ 3,314,966.74	3.6 %	France	Industrials	Commercial & Professional Services
1,064,821.00	ConvaTec Group PLC	\$ 2,708,562.17	1.88	2,006,122.76	\$ 2,804,760.24	3.1 %	United Kingdom	Health Care	Health Care Equipment & Services
248,457.00	DBS Group Holdings Ltd	\$ 3,843,706.32	26.64	6,618,894.48	\$ 4,977,735.19	5.4 %	Singapore	Financials	Banks
41,000.00	DKSH Holding AG	\$ 2,598,439.31	67.95	2,785,950.00	\$ 3,077,377.66	3.4 %	Switzerland	Industrials	Commercial & Professional Services
790,715.00	DS Smith PLC	\$ 3,209,677.34	3.97	3,142,301.41	\$ 4,393,251.60	4.8 %	United Kingdom	Materials	Materials
49,181.00	Ebara Corporation	\$ 1,508,989.31	3,990.00	196,232,190.00	\$ 1,841,863.99	2.0 %	Japan	Industrials	Capital Goods
27,889.00	FTI Consulting Inc.	\$ 2,918,119.38	114.55	3,194,684.95	\$ 3,194,684.95	3.5 %	United States	Industrials	Commercial & Professional Services
263,704.00	Galp Energia SA	\$ 3,040,337.61	9.28	2,448,227.94	\$ 2,971,659.07	3.2 %	Portugal	Energy	Energy
57,010.00	Glanbia PLC	\$ 573,823.53	10.75	612,857.50	\$ 743,886.43	0.8 %	Ireland	Consumer Staples	Food, Beverage & Tobacco



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105,023.00	GlaxoSmithKline PLC (ADR)	\$ 4,152,606.54	33.61	3,529,823.03	\$ 3,529,823.03	3.9 %	United Kingdom	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
59,828.00	Hain Celestial Group Inc.	\$ 1,986,763.36	42.18	2,523,545.04	\$ 2,523,545.04	2.8 %	United States	Consumer Staples	Food, Beverage & Tobacco
57,333.00	HeidelbergCement AG	\$ 3,177,551.12	65.48	3,754,164.84	\$ 4,556,805.29	5.0 %	Germany	Materials	Materials
156,515.00	ICICI Bank Ltd (ADR)	\$ 1,530,435.15	16.61	2,599,714.15	\$ 2,599,714.15	2.8 %	India	Financials	Banks
67,000.00	Inovalon Holdings Inc. CLA	\$ 1,253,078.52	24.56	1,645,520.00	\$ 1,645,520.00	1.8 %	United States	Health Care	Health Care Equipment & Services
221,359.00	Interpublic Group of Companies Inc.	\$ 3,707,763.25	26.12	5,781,897.08	\$ 5,781,897.08	6.3 %	United States	Communication Services	Media & Entertainment
61,080.00	Makita Corp	\$ 2,228,467.19	4,535.00	276,997,800.00	\$ 2,599,941.81	2.8 %	Japan	Industrials	Capital Goods
861,100.00	Malaysia Airports Holdings Berhad	\$ 1,090,214.47	5.99	5,157,989.00	\$ 1,274,364.18	1.4 %	Malaysia	Industrials	Transportation
11,927.00	Merck KGaA	\$ 1,508,773.81	134.55	1,604,777.85	\$ 1,947,879.36	2.1 %	Germany	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
96,655.00	Nutrien Ltd	\$ 3,424,742.47	68.69	6,639,231.95	\$ 5,244,259.04	5.7 %	Canada	Materials	Materials
63,338.00	Oracle Corp	\$ 3,682,513.79	64.51	4,085,934.38	\$ 4,085,934.38	4.5 %	United States	Information Technology	Software & Services
21,500.00	PriceSmart Inc.	\$ 1,635,463.63	96.45	2,073,675.00	\$ 2,073,675.00	2.3 %	United States	Consumer Staples	Food & Staples Retailing
217,700.00	Santen Pharmaceutical Co Ltd.	\$ 4,072,492.58	1,462.00	318,277,400.00	\$ 2,987,398.16	3.3 %	Japan	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
17,433.00	Schneider Electric SE	\$ 1,878,591.06	122.85	2,141,644.05	\$ 2,599,527.55	2.8 %	France	Industrials	Capital Goods
662,875.00	Vinda Int'l	\$ 1,870,302.09	23.15	15,345,556.25	\$ 1,978,195.68	2.2 %	China	Consumer Staples	Household & Personal Products
131,188.00	Weir Group PLC	\$ 1,717,738.68	19.82	2,600,146.16	\$ 3,635,264.35	4.0 %	United Kingdom	Industrials	Capital Goods
Sub Total		\$ 71,881,699.04			\$ 88,418,337.80	96.6 %			
Total Portfolio		\$ 74,968,239.39			\$ 91,500,637.51	100.0 %			



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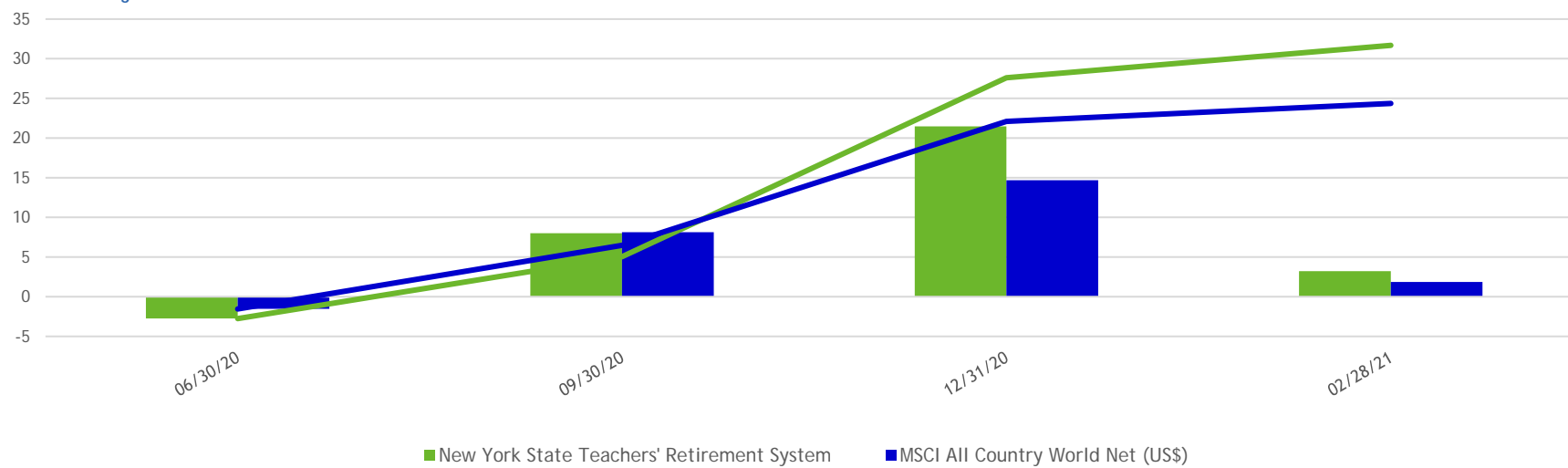
Performance Overview | 02/28/2021

Performance

	Month to Date	Quarter to Date	Year to Date	Since Inception
Total Portfolio	2.70 %	3.22 %	3.22 %	31.69 %
MSCI All Country World Net (US\$)	2.32 %	1.85 %	1.85 %	24.36 %

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

Time Weighted Return

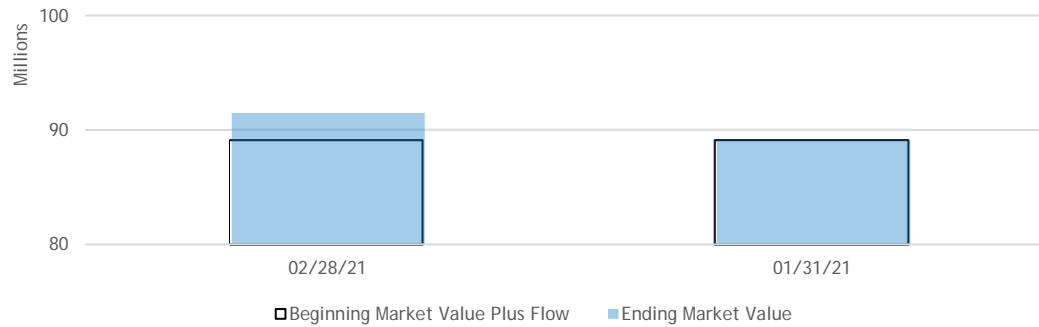


Performance is gross of fees



Portfolio Overview | 02/28/2021

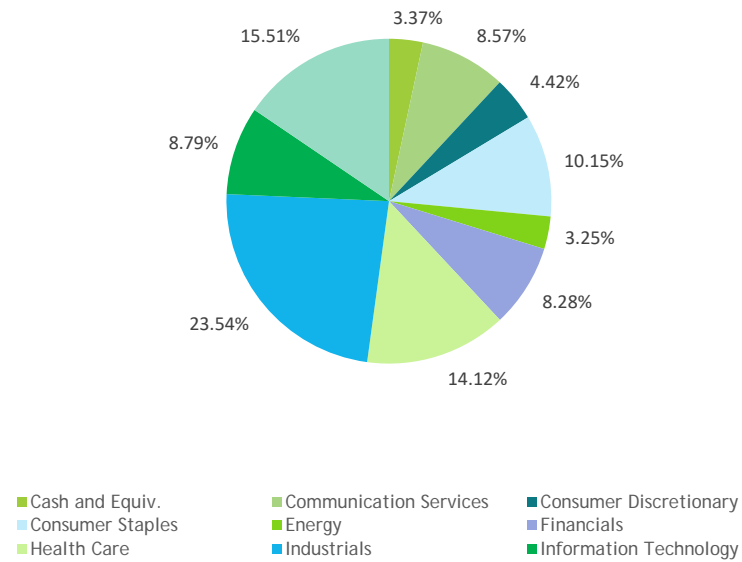
Change in Portfolio



Activity Summary

	Month to Date
Beginning Value	89,096,585.22
Net Contributions / Withdrawals	0.00
Realized Gains	517,373.72
Unrealized Gains	1,718,014.57
Income Received	168,664.00
Ending Value	91,500,637.51

Portfolio Allocation



Sector	Market Value	Percent of Assets	Current Yield
Cash and Equiv.	\$ 3,082,299.71	3.37 %	0.00 %
Communication Services	\$ 7,837,549.00	8.57 %	0.19 %
Consumer Discretionary	\$ 4,048,681.68	4.42 %	0.03 %
Consumer Staples	\$ 9,288,545.95	10.15 %	0.00 %
Energy	\$ 2,971,659.07	3.25 %	0.00 %
Financials	\$ 7,577,449.34	8.28 %	0.04 %
Health Care	\$ 12,915,380.78	14.12 %	0.10 %
Industrials	\$ 21,537,991.22	23.54 %	0.03 %
Information Technology	\$ 8,046,764.82	8.79 %	0.07 %
Materials	\$ 14,194,315.93	15.51 %	0.09 %
Total	\$ 91,500,637.51	100.00 %	0.56 %



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Transaction Details | 01/31/21 - 02/28/21

Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
by	Euro	02/01/2021	02/01/2021	2,979	\$ 3,617.51
by	Euro	02/01/2021	02/01/2021	5,546	\$ 6,730.40
by	Euro	02/01/2021	02/01/2021	3,860	\$ 4,686.34
by	Euro	02/01/2021	02/01/2021	7,465	\$ 9,059.67
by	Euro	02/01/2021	02/01/2021	7,472	\$ 9,068.62
by	Euro	02/01/2021	02/01/2021	11,205	\$ 13,602.36
by	Galp Energia SA	02/01/2021	02/03/2021	614	\$ 6,131.77
by	Galp Energia SA	02/01/2021	02/03/2021	438	\$ 4,348.44
by	Galp Energia SA	02/01/2021	02/03/2021	169	\$ 1,660.55
by	Galp Energia SA	02/01/2021	02/03/2021	253	\$ 2,489.30
dv	Ebara Corporation	02/01/2021	03/31/2021		\$ (12,570.19)
dv	Ebara Corporation	02/01/2021	03/29/2021		\$ 25,140.38
by	Euro	02/02/2021	02/02/2021	5,554	\$ 6,750.91
by	Euro	02/02/2021	02/02/2021	7,286	\$ 8,850.51
by	Euro	02/02/2021	02/02/2021	3,682	\$ 4,472.98
by	Euro	02/02/2021	02/02/2021	6,225	\$ 7,561.81
by	Galp Energia SA	02/02/2021	02/04/2021	280	\$ 2,768.21
by	Booz Allen Hamilton Holdings	02/03/2021	02/05/2021	499	\$ 40,804.63
by	Booz Allen Hamilton Holdings	02/03/2021	02/05/2021	1,868	\$ 152,480.73
by	Booz Allen Hamilton Holdings	02/03/2021	02/05/2021	416	\$ 34,068.82
sl	ICICI Bank Ltd (ADR)	02/03/2021	02/05/2021	1,127	\$ 19,493.17
sl	ICICI Bank Ltd (ADR)	02/03/2021	02/05/2021	1,127	\$ 19,334.16
sl	ICICI Bank Ltd (ADR)	02/03/2021	02/05/2021	1,692	\$ 29,216.98
sl	ICICI Bank Ltd (ADR)	02/03/2021	02/05/2021	1,326	\$ 22,841.96
sl	ICICI Bank Ltd (ADR)	02/03/2021	02/05/2021	1,128	\$ 19,381.54
by	Euro	02/03/2021	02/03/2021	2,060	\$ 2,488.99
by	Euro	02/03/2021	02/03/2021	1,374	\$ 1,660.34
by	Euro	02/03/2021	02/03/2021	5,075	\$ 6,136.85
by	Euro	02/03/2021	02/03/2021	3,599	\$ 4,347.90
by	Booz Allen Hamilton Holdings	02/04/2021	02/08/2021	417	\$ 34,433.82



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by	Euro	02/04/2021	02/04/2021	2,301	\$ 2,769.25
sl	Baidu Inc (ADR)	02/09/2021	02/11/2021	700	\$ 209,373.28
by	Hain Celestial Group Inc.	02/09/2021	02/11/2021	1,901	\$ 79,895.04
by	Hain Celestial Group Inc.	02/09/2021	02/11/2021	4,299	\$ 182,750.92
by	Oracle Corp	02/09/2021	02/11/2021	1,349	\$ 85,779.00
by	Oracle Corp	02/09/2021	02/11/2021	1,451	\$ 92,389.09
sl	Baidu Inc (ADR)	02/10/2021	02/12/2021	383	\$ 118,279.69
sl	Baidu Inc (ADR)	02/10/2021	02/12/2021	382	\$ 116,186.13
sl	Baidu Inc (ADR)	02/10/2021	02/12/2021	435	\$ 133,025.53
dv	Booz Allen Hamilton Holdings	02/11/2021	03/02/2021		\$ 16,038.02
by	GlaxoSmithKline PLC (ADR)	02/11/2021	02/16/2021	2,498	\$ 88,179.90
by	GlaxoSmithKline PLC (ADR)	02/11/2021	02/16/2021	2,030	\$ 71,336.64
by	GlaxoSmithKline PLC (ADR)	02/11/2021	02/16/2021	1,099	\$ 38,635.67
by	GlaxoSmithKline PLC (ADR)	02/11/2021	02/16/2021	2,498	\$ 88,195.14
by	GlaxoSmithKline PLC (ADR)	02/11/2021	02/16/2021	1,875	\$ 65,990.44
sl	Expedia Group Inc.	02/11/2021	02/16/2021	1,062	\$ 159,610.72
sl	Expedia Group Inc.	02/11/2021	02/16/2021	638	\$ 94,463.76
sl	Expedia Group Inc.	02/11/2021	02/16/2021	800	\$ 118,551.21
by	Merck KGaA	02/11/2021	02/15/2021	198	\$ 34,021.45
by	Merck KGaA	02/11/2021	02/15/2021	201	\$ 34,571.22
by	Merck KGaA	02/11/2021	02/15/2021	129	\$ 22,138.86
dv	PriceSmart Inc.	02/11/2021	02/26/2021		\$ 7,525.00
by	GlaxoSmithKline PLC (ADR)	02/12/2021	02/17/2021	1,051	\$ 37,619.18
by	GlaxoSmithKline PLC (ADR)	02/12/2021	02/17/2021	1,915	\$ 68,501.47
by	Euro	02/12/2021	02/12/2021	28,025	\$ 34,022.97
by	Euro	02/12/2021	02/12/2021	18,237	\$ 22,139.85
by	Euro	02/12/2021	02/12/2021	28,478	\$ 34,572.76
sl	Expedia Group Inc.	02/12/2021	02/16/2021	797	\$ 117,634.03
sl	Expedia Group Inc.	02/12/2021	02/17/2021	1,094	\$ 163,815.76
sl	Expedia Group Inc.	02/12/2021	02/17/2021	1,094	\$ 164,172.95



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sl	Expedia Group Inc.	02/12/2021	02/17/2021	1,095	\$ 160,708.06
sl	Expedia Group Inc.	02/12/2021	02/17/2021	1,095	\$ 162,441.40
sl	Expedia Group Inc.	02/12/2021	02/17/2021	1,095	\$ 161,436.55
sl	Expedia Group Inc.	02/12/2021	02/17/2021	1,095	\$ 160,851.72
dv	DBS Group Holdings Ltd	02/12/2021	02/12/2021		\$ 0.63
by	Merck KGaA	02/12/2021	02/16/2021	72	\$ 12,361.27
by	GlaxoSmithKline PLC (ADR)	02/16/2021	02/18/2021	808	\$ 28,941.35
by	GlaxoSmithKline PLC (ADR)	02/16/2021	02/18/2021	809	\$ 28,916.65
by	GlaxoSmithKline PLC (ADR)	02/16/2021	02/18/2021	808	\$ 28,866.28
by	GlaxoSmithKline PLC (ADR)	02/16/2021	02/18/2021	809	\$ 28,932.27
by	Euro	02/16/2021	02/16/2021	10,200	\$ 12,370.96
sl	Singapore Dollar	02/16/2021	02/16/2021	1	\$ 0.63
by	Becle SAB de CV	02/18/2021	02/22/2021	65,000	\$ 136,598.30
by	Booz Allen Hamilton Holdings	02/18/2021	02/22/2021	363	\$ 29,098.59
by	Booz Allen Hamilton Holdings	02/18/2021	02/22/2021	1,402	\$ 112,227.16
by	Booz Allen Hamilton Holdings	02/18/2021	02/22/2021	359	\$ 28,795.71
by	Booz Allen Hamilton Holdings	02/18/2021	02/22/2021	1,076	\$ 85,702.86
dv	GlaxoSmithKline PLC (ADR)	02/18/2021	04/08/2021		\$ 62,813.64
by	Mexican Peso	02/22/2021	02/22/2021	2,792,786	\$ 137,275.98
by	Booz Allen Hamilton Holdings	02/23/2021	02/25/2021	815	\$ 61,585.81
by	Booz Allen Hamilton Holdings	02/23/2021	02/25/2021	685	\$ 52,429.76
by	Booz Allen Hamilton Holdings	02/23/2021	02/25/2021	576	\$ 44,288.70
sl	Baidu Inc (ADR)	02/23/2021	02/25/2021	1,000	\$ 312,381.00
by	GlaxoSmithKline PLC (ADR)	02/23/2021	02/25/2021	5,000	\$ 173,389.50
by	Oracle Corp	02/23/2021	02/25/2021	2,100	\$ 135,199.05
by	HeidelbergCement AG	02/23/2021	02/25/2021	2,300	\$ 183,879.96
by	Bureau Veritas SA	02/23/2021	02/25/2021	5,400	\$ 144,577.25
by	Booz Allen Hamilton Holdings	02/24/2021	02/26/2021	433	\$ 33,338.84
by	Booz Allen Hamilton Holdings	02/24/2021	02/26/2021	578	\$ 44,308.50
by	Booz Allen Hamilton Holdings	02/24/2021	02/26/2021	730	\$ 56,523.02



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by	Booz Allen Hamilton Holdings	02/24/2021	02/26/2021	117	\$ 9,121.76
by	Booz Allen Hamilton Holdings	02/24/2021	02/26/2021	507	\$ 39,127.22
sl	Weir Group PLC	02/24/2021	02/26/2021	1,578	\$ 45,372.98
sl	Weir Group PLC	02/24/2021	02/26/2021	2,942	\$ 84,602.38
sl	Weir Group PLC	02/24/2021	02/26/2021	735	\$ 21,116.49
by	DBS Group Holdings Ltd	02/24/2021	02/26/2021	6,000	\$ 118,447.62
by	Booz Allen Hamilton Holdings	02/25/2021	03/01/2021	83	\$ 6,590.79
by	Booz Allen Hamilton Holdings	02/25/2021	03/01/2021	198	\$ 15,673.22
by	Booz Allen Hamilton Holdings	02/25/2021	03/01/2021	40	\$ 3,147.76
by	Booz Allen Hamilton Holdings	02/25/2021	03/01/2021	38	\$ 2,977.66
by	Euro	02/25/2021	02/25/2021	151,223	\$ 183,858.79
by	Euro	02/25/2021	02/25/2021	118,901	\$ 144,524.93
sl	DS Smith PLC	02/25/2021	03/01/2021	11,321	\$ 64,739.78
sl	DS Smith PLC	02/25/2021	03/01/2021	3,396	\$ 19,500.91
sl	DS Smith PLC	02/25/2021	03/01/2021	2,831	\$ 16,285.84
sl	DS Smith PLC	02/25/2021	03/01/2021	5,661	\$ 32,437.11
sl	DS Smith PLC	02/25/2021	03/01/2021	3,188	\$ 18,258.74
sl	DS Smith PLC	02/25/2021	03/01/2021	3,222	\$ 18,509.41
sl	DS Smith PLC	02/25/2021	03/01/2021	2,831	\$ 16,283.04
sl	DS Smith PLC	02/25/2021	03/01/2021	2,831	\$ 16,230.71
sl	Weir Group PLC	02/25/2021	03/01/2021	1,103	\$ 32,173.92
sl	Weir Group PLC	02/25/2021	03/01/2021	1,844	\$ 53,345.51
sl	Weir Group PLC	02/25/2021	03/01/2021	942	\$ 27,504.28
dv	Borgwarner Inc.	02/26/2021	03/15/2021		\$ 9,949.59
sl	British Pound	02/26/2021	02/26/2021	14,978	\$ 21,116.49
sl	British Pound	02/26/2021	02/26/2021	60,010	\$ 84,524.37
sl	British Pound	02/26/2021	02/26/2021	32,184	\$ 45,331.14
wd	Dividend Accrual-USD	02/26/2021	02/26/2021	7,525	\$ 7,525.00
dv	Interpublic Group of Companies Inc.	02/26/2021	03/15/2021		\$ 59,766.93
sl	DS Smith PLC	02/26/2021	03/02/2021	2,831	\$ 15,712.49



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sl	DS Smith PLC	02/26/2021	03/02/2021	2,468	\$ 13,782.37
sl	Weir Group PLC	02/26/2021	03/02/2021	736	\$ 20,470.30
sl	Weir Group PLC	02/26/2021	03/02/2021	558	\$ 15,437.78
by	Singapore Dollar	02/26/2021	02/26/2021	156,363	\$ 118,340.04