



# New York State Teachers' Retirement System

09/30/2021



# New York State Teachers' Retirement System

Holding Details | 09/30/2021

Quantity	Security	Cost	Local Price	Net Amount Local	Market Value	Percent of Assets	Risk Country	Sector Name	Industry Name
<b>Cash and Equiv.</b>									
(65,752.89)	British Pound	\$ (88,705.94)	1.00	(65,752.89)	\$ (88,657.91)	(0.1 %)	United Kingdom	Cash & Equivalents	Cash & Equivalents
12,565.22	Dividend Accrual-EUR	\$ 14,817.93	1.00	12,565.22	\$ 14,562.46	0.0 %	Europe	Cash & Equivalents	Cash & Equivalents
11,376.83	Dividend Accrual-GBP	\$ 15,738.71	1.00	11,376.83	\$ 15,339.95	0.0 %	United Kingdom	Cash & Equivalents	Cash & Equivalents
4,094,000.00	Dividend Accrual-JPY	\$ 36,582.97	1.00	4,094,000.00	\$ 36,692.81	0.0 %	Japan	Cash & Equivalents	Cash & Equivalents
88,555.76	Dividend Accrual-USD	\$ 88,555.76		88,555.76	\$ 88,555.76	0.1 %	United States	Cash & Equivalents	Cash & Equivalents
1,493,629.87	United States Dollar	\$ 1,493,629.87		1,493,629.87	\$ 1,493,629.87	1.6 %	United States	Cash & Equivalents	Cash & Equivalents
<b>Sub Total</b>		<b>\$ 1,560,619.30</b>			<b>\$ 1,560,122.94</b>	<b>1.7 %</b>			
<b>Equity</b>									
467,363.00	BAE Systems Plc	\$ 3,369,718.13	5.65	2,641,535.68	\$ 3,561,714.63	3.8 %	United Kingdom	Industrials	Capital Goods
23,256.00	Baidu Inc (ADR)	\$ 3,980,689.28	153.75	3,575,610.00	\$ 3,575,610.00	3.8 %	China	Communication Services	Media & Entertainment
824,296.00	Becle SAB de CV	\$ 1,619,300.08	44.82	36,944,946.72	\$ 1,798,288.92	1.9 %	Mexico	Consumer Staples	Food, Beverage & Tobacco
60,846.00	Booz Allen Hamilton Holdings	\$ 4,859,958.08	79.35	4,828,130.10	\$ 4,828,130.10	5.2 %	United States	Industrials	Commercial & Professional Services
60,296.00	Borgwarner Inc.	\$ 2,214,201.16	43.21	2,605,390.16	\$ 2,605,390.16	2.8 %	United States	Consumer Discretionary	Automobiles & Components
112,577.00	Bureau Veritas SA	\$ 2,495,260.86	26.71	3,006,931.67	\$ 3,484,883.46	3.7 %	France	Industrials	Commercial & Professional Services
925,698.00	ConvaTec Group PLC	\$ 2,361,115.62	2.16	1,999,507.68	\$ 2,696,036.18	2.9 %	United Kingdom	Health Care	Health Care Equipment & Services
224,390.00	DBS Group Holdings Ltd	\$ 3,520,960.61	30.32	6,803,504.80	\$ 5,011,420.74	5.3 %	Singapore	Financials	Banks
36,300.00	DKSH Holding AG	\$ 2,300,569.44	73.25	2,658,975.00	\$ 2,850,377.87	3.0 %	Switzerland	Industrials	Commercial & Professional Services
722,295.00	DS Smith PLC	\$ 2,931,946.27	4.13	2,982,356.06	\$ 4,021,259.79	4.3 %	United Kingdom	Materials	Materials



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49,181.00	Ebara Corporation	\$ 1,508,989.31	5,550.00	272,954,550.00	\$ 2,446,377.32	2.6 %	Japan	Industrials	Capital Goods
18,589.00	FTI Consulting Inc.	\$ 1,945,029.26	134.70	2,503,938.30	\$ 2,503,938.30	2.7 %	United States	Industrials	Commercial & Professional Services
257,704.00	Galp Energia SA	\$ 2,978,497.04	9.80	2,525,499.20	\$ 2,926,927.30	3.1 %	Portugal	Energy	Energy
106,938.00	Glanbia PLC	\$ 1,438,354.63	14.24	1,522,797.12	\$ 1,764,845.72	1.9 %	Ireland	Consumer Staples	Food, Beverage & Tobacco
107,623.00	GlaxoSmithKline PLC (ADR)	\$ 4,253,703.79	38.21	4,112,274.83	\$ 4,112,274.83	4.4 %	United Kingdom	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
79,128.00	Hain Celestial Group Inc.	\$ 2,774,513.73	42.78	3,385,095.84	\$ 3,385,095.84	3.6 %	United States	Consumer Staples	Food, Beverage & Tobacco
44,833.00	HeidelbergCement AG	\$ 2,484,767.05	64.78	2,904,281.74	\$ 3,365,917.32	3.6 %	Germany	Materials	Materials
126,215.00	ICICI Bank Ltd (ADR)	\$ 1,294,178.66	18.87	2,381,677.05	\$ 2,381,677.05	2.5 %	India	Financials	Banks
123,449.00	Interpublic Group of Companies Inc.	\$ 2,067,770.75	36.67	4,526,874.83	\$ 4,526,874.83	4.8 %	United States	Communication Services	Media & Entertainment
61,080.00	Makita Corp	\$ 2,228,467.19	6,150.00	375,642,000.00	\$ 3,366,721.94	3.6 %	Japan	Industrials	Capital Goods
861,100.00	Malaysia Airports Holdings Berhad	\$ 1,090,214.47	6.90	5,941,590.00	\$ 1,419,226.08	1.5 %	Malaysia	Industrials	Transportation
8,859.00	Merck KGaA	\$ 1,204,822.62	187.65	1,662,391.35	\$ 1,926,628.45	2.1 %	Germany	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
72,180.00	Nutrien Ltd	\$ 2,596,437.33	82.21	5,933,917.80	\$ 4,683,994.00	5.0 %	Canada	Materials	Materials
39,985.00	Oracle Corp	\$ 2,346,611.59	87.13	3,483,893.05	\$ 3,483,893.05	3.7 %	United States	Information Technology	Software & Services
27,209.00	PriceSmart Inc.	\$ 2,147,661.77	77.55	2,110,057.95	\$ 2,110,057.95	2.3 %	United States	Consumer Staples	Food & Staples Retailing
217,700.00	Santen Pharmaceutical Co Ltd.	\$ 4,072,492.58	1,576.00	343,095,200.00	\$ 3,075,018.60	3.3 %	Japan	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
15,433.00	Schneider Electric SE	\$ 1,663,069.80	143.90	2,220,808.70	\$ 2,573,806.24	2.7 %	France	Industrials	Capital Goods
30,926.00	Stericycle Inc.	\$ 2,121,656.26	67.97	2,102,040.22	\$ 2,102,040.22	2.2 %	United States	Industrials	Commercial & Professional Services
662,875.00	Vinda Int'l	\$ 1,870,302.09	23.00	15,246,125.00	\$ 1,958,485.61	2.1 %	China	Consumer Staples	Household & Personal Products



## New York State Teachers' Retirement System

Holding Details | 09/30/2021

Quantity	Security	Cost	Local Price	Net Amount Local	Market Value	Percent of Assets	Risk Country	Sector Name	Industry Name
156,568.00	Weir Group PLC	\$ 2,416,492.18	16.92	2,648,347.72	\$ 3,570,899.65	3.8 %	United Kingdom	Industrials	Capital Goods
Sub Total		\$ 74,157,751.67			\$ 92,117,812.16	98.3 %			
Total Portfolio		\$ 75,718,370.96			\$ 93,677,935.10	100.0 %			



## New York State Teachers' Retirement System

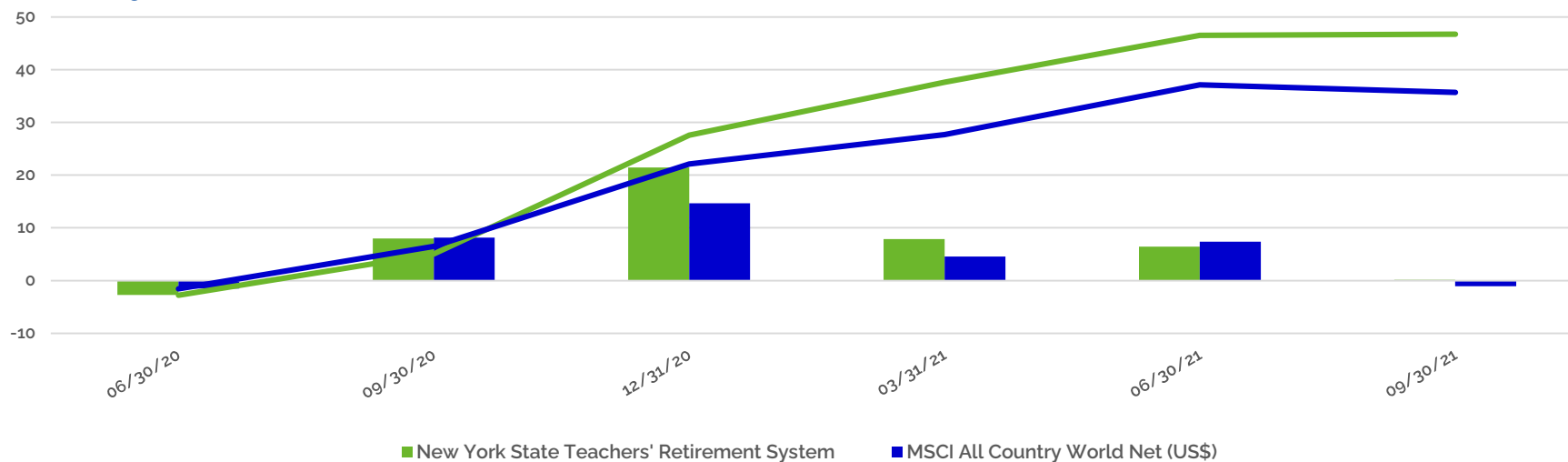
### Performance Overview | 09/30/2021

#### Performance

	Month to Date	Quarter to Date	Year to Date	1 Year	Since Inception Annualized
<b>Total Portfolio (Gross)</b>	(2.64 %)	0.17 %	15.02 %	39.72 %	35.22 %
<b>MSCI All Country World Net (US\$)</b>	(4.13 %)	(1.05 %)	11.12 %	27.44 %	27.13 %

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

#### Time Weighted Return



Performance is gross of fees.

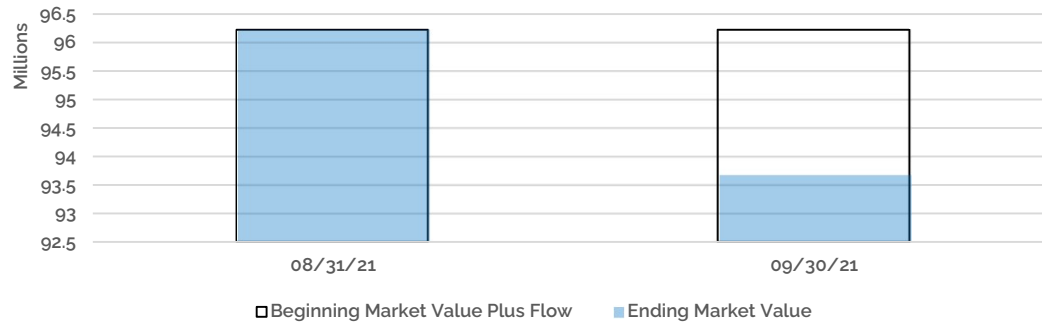
Past performance is not a guarantee of future results. Performance includes reinvestment of dividends and other earnings.



## New York State Teachers' Retirement System

### Portfolio Overview | 09/30/2021

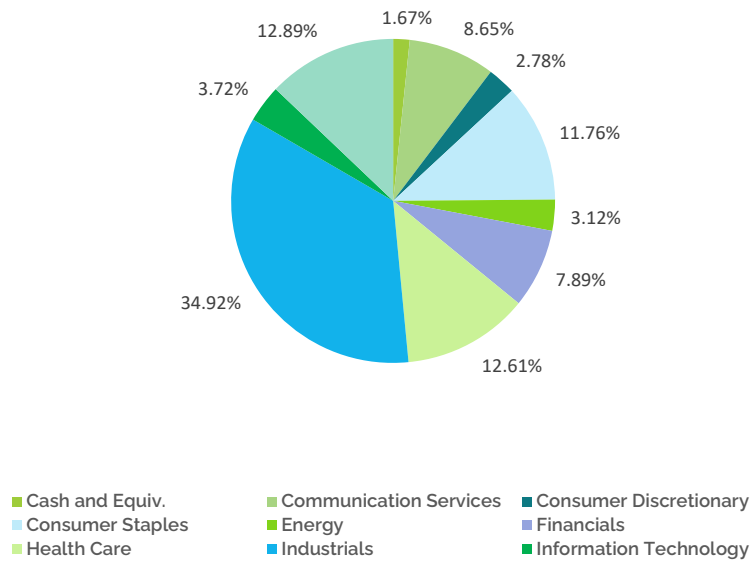
#### Change in Portfolio



#### Activity Summary

	Month to Date
<b>Beginning Value</b>	<b>96,222,768.10</b>
Net Contributions / Withdrawals	0.00
Realized Gains	8,418.85
Unrealized Gains	(2,695,196.73)
Income Received	141,944.88
<b>Ending Value</b>	<b>93,677,935.10</b>

#### Portfolio Allocation



Sector	Market Value	Percent of Assets	Current Yield
Cash and Equiv.	\$ 1,560,122.94	1.67 %	0.00 %
Communication Services	\$ 8,102,484.83	8.65 %	0.08 %
Consumer Discretionary	\$ 2,605,390.16	2.78 %	0.04 %
Consumer Staples	\$ 11,016,774.04	11.76 %	0.01 %
Energy	\$ 2,926,927.30	3.12 %	0.00 %
Financials	\$ 7,393,097.79	7.89 %	0.04 %
Health Care	\$ 11,809,958.06	12.61 %	0.11 %
Industrials	\$ 32,708,115.82	34.92 %	0.03 %
Information Technology	\$ 3,483,893.05	3.72 %	0.04 %
Materials	\$ 12,071,171.11	12.89 %	0.07 %
<b>Total</b>	<b>\$ 93,677,935.10</b>	<b>100.00 %</b>	<b>0.42 %</b>



## New York State Teachers' Retirement System

### Transaction Details | 08/31/21 - 09/30/21

Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
dv	Borgwarner Inc.	08/31/2021	09/15/2021		\$ 7,502.95
wd	Dividend Accrual-USD	08/31/2021	08/31/2021	9,523	\$ 9,523.15
wd	Dividend Accrual-USD	08/31/2021	08/31/2021	21,440	\$ 21,440.02
by	Stericycle Inc.	08/31/2021	09/02/2021	604	\$ 41,893.44
by	Stericycle Inc.	08/31/2021	09/02/2021	605	\$ 41,994.74
by	Stericycle Inc.	08/31/2021	09/02/2021	303	\$ 21,066.41
dv	Interpublic Group of Companies Inc.	08/31/2021	09/15/2021		\$ 35,869.23
by	Borgwarner Inc.	09/01/2021	09/03/2021	416	\$ 17,521.17
by	Borgwarner Inc.	09/01/2021	09/03/2021	625	\$ 26,562.81
by	Borgwarner Inc.	09/01/2021	09/03/2021	834	\$ 35,460.68
by	Borgwarner Inc.	09/01/2021	09/03/2021	625	\$ 26,568.57
by	Stericycle Inc.	09/01/2021	09/03/2021	605	\$ 41,957.66
by	Stericycle Inc.	09/01/2021	09/03/2021	604	\$ 41,973.11
by	Borgwarner Inc.	09/02/2021	09/07/2021	625	\$ 26,545.81
by	Borgwarner Inc.	09/02/2021	09/07/2021	625	\$ 26,992.75
by	Stericycle Inc.	09/02/2021	09/07/2021	206	\$ 14,474.59
dv	ConvaTec Group PLC	09/02/2021	10/14/2021		\$ 15,738.71
by	Borgwarner Inc.	09/03/2021	09/08/2021	416	\$ 18,022.37
by	Borgwarner Inc.	09/03/2021	09/08/2021	416	\$ 17,999.95
by	Borgwarner Inc.	09/07/2021	09/09/2021	918	\$ 39,786.12
dv	ICICI Bank Ltd (ADR)	09/07/2021	09/30/2021		\$ (7,557.10)
dv	ICICI Bank Ltd (ADR)	09/07/2021	09/07/2021		\$ 6,856.61
wd	Dividend Accrual-HKD	09/07/2021	09/07/2021	66,288	\$ 8,513.46
wd	Dividend Accrual-USD	09/07/2021	09/07/2021	6,857	\$ 6,856.61
by	Stericycle Inc.	09/07/2021	09/09/2021	498	\$ 33,995.97
by	Stericycle Inc.	09/07/2021	09/09/2021	497	\$ 34,386.73
by	Stericycle Inc.	09/07/2021	09/09/2021	498	\$ 34,491.68
dv	ASICS Corporation	09/08/2021	09/08/2021		\$ (6,300.12)
dv	ASICS Corporation	09/08/2021	09/08/2021		\$ 6,300.12
sl	Hong Kong SAR dollar	09/08/2021	09/08/2021	66,288	\$ 8,525.46
wd	Dividend Accrual-JPY	09/08/2021	09/08/2021	695,124	\$ 6,292.57
by	Stericycle Inc.	09/08/2021	09/10/2021	166	\$ 11,762.84



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Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
sl	Japanese Yen	09/09/2021	09/09/2021	695,124	\$ 6,296.93
by	Stericycle Inc.	09/09/2021	09/13/2021	414	\$ 29,572.31
sl	Merck KGaA	09/09/2021	09/13/2021	281	\$ 67,492.07
sl	Merck KGaA	09/09/2021	09/13/2021	281	\$ 67,462.57
sl	Merck KGaA	09/09/2021	09/13/2021	283	\$ 68,057.60
sl	Merck KGaA	09/09/2021	09/13/2021	255	\$ 61,341.26
by	Stericycle Inc.	09/10/2021	09/14/2021	415	\$ 29,380.05
by	Stericycle Inc.	09/10/2021	09/14/2021	166	\$ 11,867.47
by	Stericycle Inc.	09/10/2021	09/14/2021	146	\$ 10,364.01
dv	Ebara Corporation	09/11/2021	09/11/2021		\$ (22,387.56)
dv	Ebara Corporation	09/11/2021	09/14/2021		\$ 22,387.56
sl	Euro	09/13/2021	09/13/2021	57,087	\$ 67,443.74
sl	Euro	09/13/2021	09/13/2021	57,112	\$ 67,440.67
sl	Euro	09/13/2021	09/13/2021	51,907	\$ 61,350.09
sl	Euro	09/13/2021	09/13/2021	57,591	\$ 68,067.39
by	BAE Systems Plc	09/13/2021	09/15/2021	4,267	\$ 32,900.33
wd	Dividend Accrual-JPY	09/14/2021	09/14/2021	2,459,050	\$ 22,387.56
dv	Galp Energia SA	09/14/2021	09/16/2021		\$ 57,120.90
by	BAE Systems Plc	09/14/2021	09/16/2021	3,176	\$ 24,487.27
by	BAE Systems Plc	09/14/2021	09/16/2021	2,607	\$ 20,050.33
by	BAE Systems Plc	09/14/2021	09/16/2021	3,103	\$ 23,839.44
by	BAE Systems Plc	09/14/2021	09/16/2021	3,491	\$ 27,010.96
by	British Pound	09/15/2021	09/15/2021	23,756	\$ 32,903.90
sl	Japanese Yen	09/15/2021	09/15/2021	2,459,050	\$ 22,401.84
wd	Dividend Accrual-USD	09/15/2021	09/15/2021	7,503	\$ 7,502.95
wd	Dividend Accrual-USD	09/15/2021	09/15/2021	35,869	\$ 35,869.23
by	BAE Systems Plc	09/15/2021	09/17/2021	931	\$ 7,177.83
by	BAE Systems Plc	09/15/2021	09/17/2021	775	\$ 5,922.79
by	BAE Systems Plc	09/15/2021	09/17/2021	1,893	\$ 14,455.18
wd	Dividend Accrual-EUR	09/16/2021	09/16/2021	48,320	\$ 56,982.29
by	British Pound	09/16/2021	09/16/2021	19,500	\$ 27,014.86
by	British Pound	09/16/2021	09/16/2021	17,678	\$ 24,490.81





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by	British Pound	09/16/2021	09/16/2021	14,475	\$ 20,053.22
by	British Pound	09/16/2021	09/16/2021	17,210	\$ 23,786.09
by	British Pound	09/17/2021	09/17/2021	5,190	\$ 7,189.77
by	British Pound	09/17/2021	09/17/2021	10,453	\$ 14,469.81
by	British Pound	09/17/2021	09/17/2021	4,283	\$ 5,931.79
by	Borgwarner Inc.	09/20/2021	09/22/2021	809	\$ 33,137.21
by	Borgwarner Inc.	09/20/2021	09/22/2021	639	\$ 26,270.63
by	Borgwarner Inc.	09/20/2021	09/22/2021	817	\$ 33,397.98
sl	Euro	09/20/2021	09/20/2021	48,320	\$ 56,655.87
by	Borgwarner Inc.	09/21/2021	09/23/2021	816	\$ 34,084.08
by	Borgwarner Inc.	09/21/2021	09/23/2021	2,451	\$ 101,695.42
by	Borgwarner Inc.	09/21/2021	09/23/2021	816	\$ 33,602.39
by	Borgwarner Inc.	09/21/2021	09/23/2021	816	\$ 34,037.24
by	Borgwarner Inc.	09/21/2021	09/23/2021	816	\$ 34,040.09
by	Borgwarner Inc.	09/21/2021	09/23/2021	681	\$ 28,328.17
by	Booz Allen Hamilton Holdings	09/23/2021	09/27/2021	581	\$ 45,646.90
by	Booz Allen Hamilton Holdings	09/23/2021	09/27/2021	291	\$ 22,892.91
by	Booz Allen Hamilton Holdings	09/23/2021	09/27/2021	492	\$ 38,764.83
by	Booz Allen Hamilton Holdings	09/23/2021	09/27/2021	736	\$ 58,041.99
by	Borgwarner Inc.	09/24/2021	09/28/2021	815	\$ 36,187.30
by	Borgwarner Inc.	09/24/2021	09/28/2021	370	\$ 16,214.47
by	Borgwarner Inc.	09/24/2021	09/28/2021	815	\$ 35,656.66
by	Stericycle Inc.	09/24/2021	09/28/2021	81	\$ 5,592.99
by	DBS Group Holdings Ltd	09/24/2021	09/28/2021	345	\$ 7,533.67
by	DBS Group Holdings Ltd	09/24/2021	09/28/2021	655	\$ 14,277.24
by	Stericycle Inc.	09/28/2021	09/30/2021	510	\$ 35,196.22
by	Stericycle Inc.	09/28/2021	09/30/2021	509	\$ 35,117.18
by	Stericycle Inc.	09/28/2021	09/30/2021	289	\$ 19,843.90
dv	Nutrien Ltd	09/28/2021	10/15/2021		\$ 33,202.80
by	BAE Systems Plc	09/28/2021	09/30/2021	2,085	\$ 16,114.00
by	BAE Systems Plc	09/28/2021	09/30/2021	3,128	\$ 24,126.52
by	BAE Systems Plc	09/28/2021	09/30/2021	2,085	\$ 16,091.90



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by	BAE Systems Plc	09/28/2021	09/30/2021	5,775	\$ 44,590.68
by	BAE Systems Plc	09/28/2021	09/30/2021	1,459	\$ 11,274.61
sl	Interpublic Group of Companies Inc.	09/28/2021	09/30/2021	2,023	\$ 77,528.45
sl	Interpublic Group of Companies Inc.	09/28/2021	09/30/2021	2,023	\$ 77,195.26
sl	Interpublic Group of Companies Inc.	09/28/2021	09/30/2021	2,023	\$ 75,883.96
sl	Interpublic Group of Companies Inc.	09/28/2021	09/30/2021	2,413	\$ 91,224.44
by	Singapore Dollar	09/28/2021	09/28/2021	10,201	\$ 7,540.91
by	Singapore Dollar	09/28/2021	09/28/2021	19,331	\$ 14,290.96
dv	Santen Pharmaceutical Co Ltd.	09/29/2021	11/30/2021		\$ 31,125.01
dv	Makita Corp	09/29/2021	11/26/2021		\$ 5,457.96
by	Stericycle Inc.	09/29/2021	10/01/2021	510	\$ 35,103.30
by	Stericycle Inc.	09/29/2021	10/01/2021	202	\$ 13,903.66
by	BAE Systems Plc	09/29/2021	10/01/2021	2,085	\$ 16,066.65
by	BAE Systems Plc	09/29/2021	10/01/2021	4,170	\$ 32,163.71
by	BAE Systems Plc	09/29/2021	10/01/2021	3,232	\$ 24,823.19
sl	Interpublic Group of Companies Inc.	09/29/2021	10/01/2021	918	\$ 34,432.07
by	British Pound	09/30/2021	09/30/2021	8,330	\$ 11,287.11
by	British Pound	09/30/2021	09/30/2021	11,905	\$ 16,131.86
by	British Pound	09/30/2021	09/30/2021	32,945	\$ 44,620.33
by	British Pound	09/30/2021	09/30/2021	11,889	\$ 16,102.60
by	British Pound	09/30/2021	09/30/2021	17,825	\$ 24,142.56
by	Stericycle Inc.	09/30/2021	10/04/2021	254	\$ 17,370.22
by	Stericycle Inc.	09/30/2021	10/04/2021	336	\$ 22,934.39
by	BAE Systems Plc	09/30/2021	10/04/2021	1,043	\$ 8,053.57
by	BAE Systems Plc	09/30/2021	10/04/2021	938	\$ 7,232.46