



New York State Teachers' Retirement System

10/31/2021



New York State Teachers' Retirement System

Holding Details | 10/31/2021

Quantity	Security	Cost	Local Price	Net Amount Local	Market Value	Percent of Assets	Risk Country	Sector Name	Industry Name
Cash and Equiv.									
122,780.16	Dividend Accrual-GBP	\$ 168,382.87	1.00	122,780.16	\$ 168,300.90	0.2 %	United Kingdom	Cash & Equivalents	Cash & Equivalents
4,094,000.00	Dividend Accrual-JPY	\$ 36,582.97	1.00	4,094,000.00	\$ 35,904.41	0.0 %	Japan	Cash & Equivalents	Cash & Equivalents
2,059,059.77	United States Dollar	\$ 2,059,059.77		2,059,059.77	\$ 2,059,059.77	2.1 %	United States	Cash & Equivalents	Cash & Equivalents
Sub Total		\$ 2,264,025.61			\$ 2,263,265.08	2.4 %			
Equity									
482,363.00	BAE Systems Plc	\$ 3,492,156.18	5.52	2,661,679.03	\$ 3,648,496.53	3.8 %	United Kingdom	Industrials	Capital Goods
24,256.00	Baidu Inc (ADR)	\$ 4,143,263.28	162.24	3,935,293.44	\$ 3,935,293.44	4.1 %	China	Communication Services	Media & Entertainment
824,296.00	Becle SAB de CV	\$ 1,619,300.08	47.06	38,791,369.76	\$ 1,888,301.11	2.0 %	Mexico	Consumer Staples	Food, Beverage & Tobacco
60,846.00	Booz Allen Hamilton Holdings	\$ 4,859,958.08	86.86	5,285,083.56	\$ 5,285,083.56	5.5 %	United States	Industrials	Commercial & Professional Services
63,396.00	Borgwarner Inc.	\$ 2,355,670.28	45.07	2,857,257.72	\$ 2,857,257.72	3.0 %	United States	Consumer Discretionary	Automobiles & Components
112,577.00	Bureau Veritas SA	\$ 2,495,260.86	27.46	3,091,364.42	\$ 3,577,481.47	3.7 %	France	Industrials	Commercial & Professional Services
930,730.00	ConvaTec Group PLC	\$ 2,376,681.40	2.14	1,989,900.74	\$ 2,727,656.44	2.8 %	United Kingdom	Health Care	Health Care Equipment & Services
228,190.00	DBS Group Holdings Ltd	\$ 3,609,375.04	31.53	7,194,830.70	\$ 5,335,432.48	5.6 %	Singapore	Financials	Banks
36,300.00	DKSH Holding AG	\$ 2,300,569.44	73.30	2,660,790.00	\$ 2,911,945.28	3.0 %	Switzerland	Industrials	Commercial & Professional Services
722,295.00	DS Smith PLC	\$ 2,931,946.27	3.83	2,769,279.03	\$ 3,795,989.23	4.0 %	United Kingdom	Materials	Materials
49,181.00	Ebara Corporation	\$ 1,508,989.31	6,200.00	304,922,200.00	\$ 2,674,169.70	2.8 %	Japan	Industrials	Capital Goods
18,589.00	FTI Consulting Inc.	\$ 1,945,029.26	143.92	2,675,328.88	\$ 2,675,328.88	2.8 %	United States	Industrials	Commercial & Professional Services
257,704.00	Galp Energia SA	\$ 2,978,497.04	8.99	2,317,274.37	\$ 2,681,665.76	2.8 %	Portugal	Energy	Energy



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106,938.00	Glanbia PLC	\$ 1,438,354.63	14.13	1,511,033.94	\$ 1,748,644.03	1.8 %	Ireland	Consumer Staples	Food, Beverage & Tobacco
107,623.00	GlaxoSmithKline PLC (ADR)	\$ 4,253,703.79	42.33	4,555,681.59	\$ 4,555,681.59	4.7 %	United Kingdom	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
79,128.00	Hain Celestial Group Inc.	\$ 2,774,513.73	44.87	3,550,473.36	\$ 3,550,473.36	3.7 %	United States	Consumer Staples	Food, Beverage & Tobacco
47,833.00	HeidelbergCement AG	\$ 2,709,287.25	65.14	3,115,841.62	\$ 3,605,807.71	3.8 %	Germany	Materials	Materials
123,056.00	ICICI Bank Ltd (ADR)	\$ 1,261,787.02	21.15	2,602,634.40	\$ 2,602,634.40	2.7 %	India	Financials	Banks
125,649.00	Interpublic Group of Companies Inc.	\$ 2,148,948.33	36.57	4,594,983.93	\$ 4,594,983.93	4.8 %	United States	Communication Services	Media & Entertainment
61,080.00	Makita Corp	\$ 2,228,467.19	5,263.00	321,464,040.00	\$ 2,819,241.75	2.9 %	Japan	Industrials	Capital Goods
861,100.00	Malaysia Airports Holdings Berhad	\$ 1,090,214.47	6.48	5,579,928.00	\$ 1,347,483.22	1.4 %	Malaysia	Industrials	Transportation
7,859.00	Merck KGaA	\$ 1,068,822.78	204.20	1,604,807.80	\$ 1,857,163.83	1.9 %	Germany	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
74,180.00	Nutrien Ltd	\$ 2,738,465.07	86.50	6,416,570.00	\$ 5,176,531.81	5.4 %	Canada	Materials	Materials
24,851.00	Oracle Corp	\$ 1,458,438.03	95.94	2,384,204.94	\$ 2,384,204.94	2.5 %	United States	Information Technology	Software & Services
27,209.00	PriceSmart Inc.	\$ 2,147,661.77	71.95	1,957,687.55	\$ 1,957,687.55	2.0 %	United States	Consumer Staples	Food & Staples Retailing
217,700.00	Santen Pharmaceutical Co Ltd.	\$ 4,072,492.58	1,601.00	348,537,700.00	\$ 3,056,677.92	3.2 %	Japan	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
15,433.00	Schneider Electric SE	\$ 1,663,069.80	148.90	2,297,973.70	\$ 2,659,330.06	2.8 %	France	Industrials	Capital Goods
33,635.00	Stericycle Inc.	\$ 2,308,550.86	66.92	2,250,854.20	\$ 2,250,854.20	2.3 %	United States	Industrials	Commercial & Professional Services
662,875.00	Vinda Int'l	\$ 1,870,302.09	21.45	14,218,668.75	\$ 1,827,815.58	1.9 %	China	Consumer Staples	Household & Personal Products
156,568.00	Weir Group PLC	\$ 2,416,492.18	17.35	2,716,454.80	\$ 3,723,580.42	3.9 %	United Kingdom	Industrials	Capital Goods
Sub Total		\$ 74,266,268.13			\$ 93,712,897.89	97.6 %			
Total Portfolio		\$ 76,530,293.74			\$ 95,976,162.97	100.0 %			



New York State Teachers' Retirement System

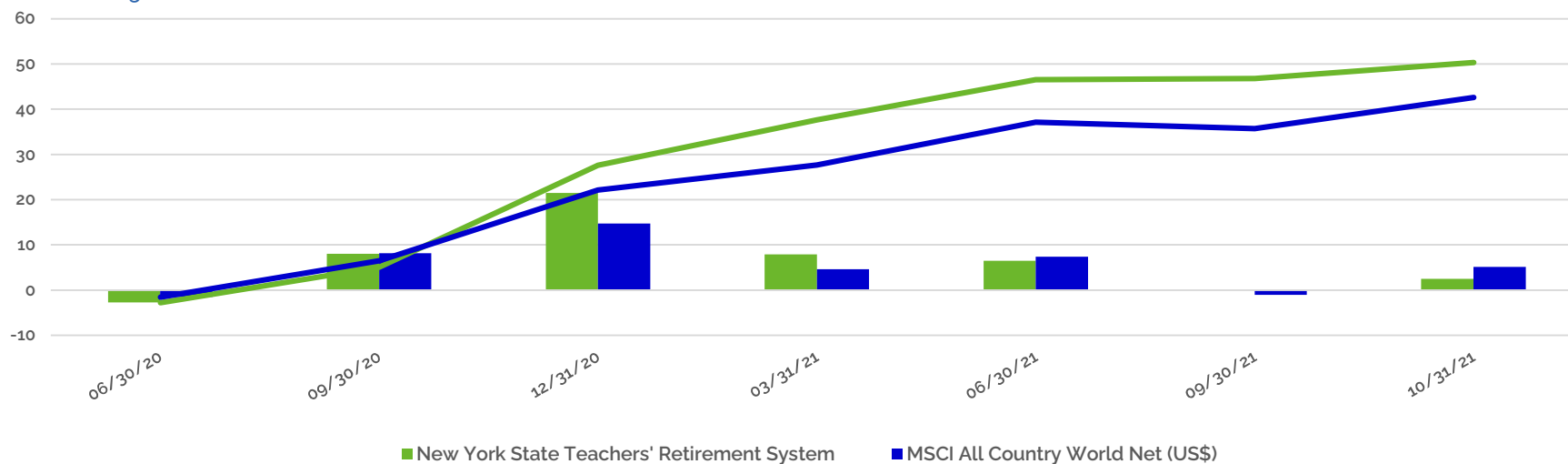
Performance Overview | 10/31/2021

Performance

	Month to Date	Quarter to Date	Year to Date	1 Year	Since Inception Annualized
Total Portfolio (Gross)	2.45 %	2.45 %	17.84 %	46.82 %	35.08 %
MSCI All Country World Net (US\$)	5.10 %	5.10 %	16.79 %	37.28 %	29.91 %

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

Time Weighted Return



Performance is gross of fees.

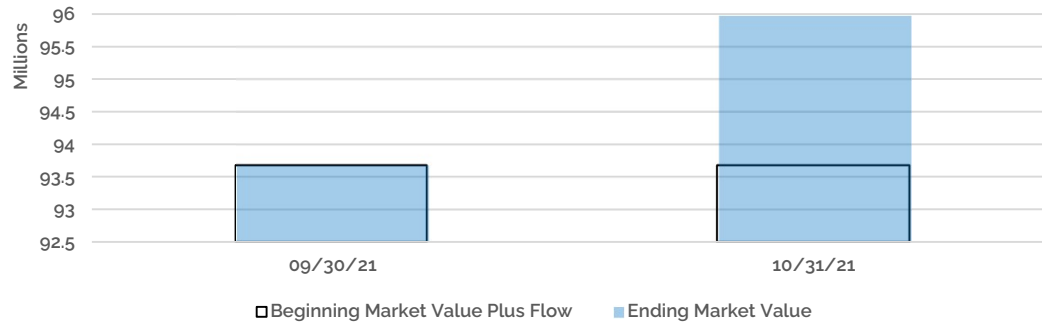
Past performance is not a guarantee of future results. Performance includes reinvestment of dividends and other earnings.



New York State Teachers' Retirement System

Portfolio Overview | 10/31/2021

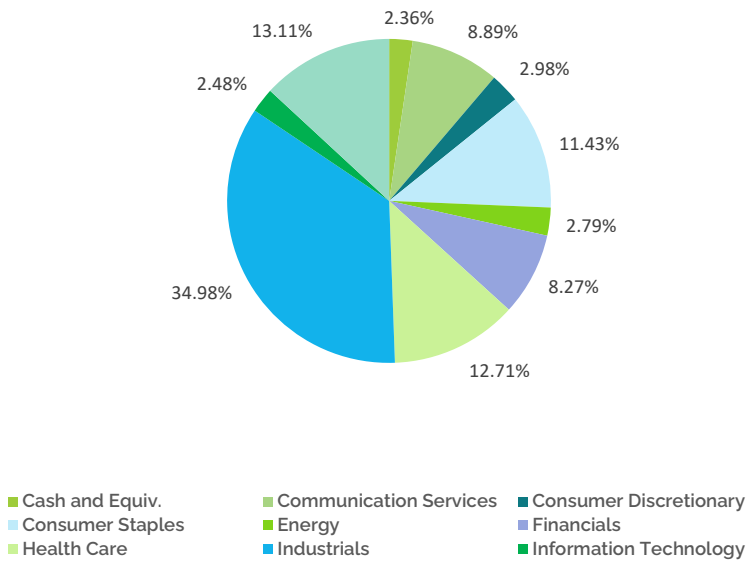
Change in Portfolio



Activity Summary

	Month to Date
Beginning Value	93,677,935.10
Net Contributions / Withdrawals	0.00
Realized Gains	97,166.29
Unrealized Gains	2,025,193.71
Income Received	175,867.87
Ending Value	95,976,162.97

Portfolio Allocation



Sector	Market Value	Percent of Assets	Current Yield
Cash and Equiv.	\$ 2,263,265.08	2.36 %	0.00 %
Communication Services	\$ 8,530,277.37	8.89 %	0.08 %
Consumer Discretionary	\$ 2,857,257.72	2.98 %	0.04 %
Consumer Staples	\$ 10,972,921.62	11.43 %	0.01 %
Energy	\$ 2,681,665.76	2.79 %	0.00 %
Financials	\$ 7,938,066.88	8.27 %	0.04 %
Health Care	\$ 12,197,179.78	12.71 %	0.12 %
Industrials	\$ 33,572,995.07	34.98 %	0.03 %
Information Technology	\$ 2,384,204.94	2.48 %	0.02 %
Materials	\$ 12,578,328.75	13.11 %	0.07 %
Total	\$ 95,976,162.97	100.00 %	0.41 %



New York State Teachers' Retirement System

Transaction Details | 09/30/21 - 10/31/21

Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
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
wd	Dividend Accrual-EUR	10/01/2021	10/01/2021	12,565	\$ 14,817.93
by	British Pound	10/01/2021	10/01/2021	23,958	\$ 32,293.08
by	British Pound	10/01/2021	10/01/2021	18,490	\$ 24,878.66
by	British Pound	10/01/2021	10/01/2021	11,968	\$ 16,084.60
by	Stericycle Inc.	10/01/2021	10/05/2021	509	\$ 35,014.52
dv	Nutrien Ltd	10/01/2021	10/15/2021		\$ (33,202.80)
dv	Nutrien Ltd	10/01/2021	10/15/2021		\$ 33,374.38
sl	Euro	10/04/2021	10/04/2021	12,565	\$ 14,554.62
by	British Pound	10/04/2021	10/04/2021	5,364	\$ 7,232.70
by	British Pound	10/04/2021	10/04/2021	5,973	\$ 8,060.44
sl	Merck KGaA	10/04/2021	10/06/2021	255	\$ 54,611.42
sl	Merck KGaA	10/04/2021	10/06/2021	152	\$ 32,328.34
sl	Merck KGaA	10/04/2021	10/06/2021	404	\$ 85,881.30
sl	Oracle Corp	10/05/2021	10/07/2021	1,746	\$ 159,902.92
sl	Oracle Corp	10/05/2021	10/07/2021	1,906	\$ 174,701.15
sl	Oracle Corp	10/05/2021	10/07/2021	1,732	\$ 158,574.01
sl	Oracle Corp	10/05/2021	10/07/2021	1,732	\$ 159,053.59
sl	Merck KGaA	10/05/2021	10/07/2021	189	\$ 40,682.31
sl	Euro	10/06/2021	10/06/2021	46,982	\$ 54,571.49
sl	Euro	10/06/2021	10/06/2021	27,812	\$ 32,304.70
sl	Euro	10/06/2021	10/06/2021	73,883	\$ 85,818.50
dv	GlaxoSmithKline PLC (ADR)	10/07/2021	10/07/2021		\$ (55,352.96)
dv	GlaxoSmithKline PLC (ADR)	10/07/2021	10/07/2021		\$ 53,256.98



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sl	Euro	10/07/2021	10/07/2021	35,092	\$ 40,694.24
wd	Dividend Accrual-USD	10/07/2021	10/07/2021	53,257	\$ 53,256.98
sl	Oracle Corp	10/07/2021	10/12/2021	795	\$ 73,491.26
sl	Oracle Corp	10/07/2021	10/12/2021	663	\$ 61,254.26
sl	Oracle Corp	10/07/2021	10/12/2021	689	\$ 63,778.33
sl	Oracle Corp	10/07/2021	10/12/2021	663	\$ 61,332.15
dv	DS Smith PLC	10/07/2021	11/01/2021		\$ 79,699.66
dv	Weir Group PLC	10/07/2021	11/05/2021		\$ 24,527.75
dv	Oracle Corp	10/08/2021	10/26/2021		\$ 9,618.88
by	Baidu Inc (ADR)	10/14/2021	10/18/2021	1,000	\$ 162,574.00
wd	Dividend Accrual-GBP	10/14/2021	10/14/2021	11,377	\$ 15,565.78
by	ConvaTec Group PLC	10/14/2021	10/14/2021	5,032	\$ 15,565.78
sl	Canadian Dollar	10/15/2021	10/15/2021	42,304	\$ 33,202.80
wd	Dividend Accrual-CAD	10/15/2021	10/15/2021	42,304	\$ 33,374.38
by	HeidelbergCement AG	10/19/2021	10/21/2021	715	\$ 53,924.13
by	HeidelbergCement AG	10/19/2021	10/21/2021	674	\$ 50,603.75
by	HeidelbergCement AG	10/20/2021	10/22/2021	111	\$ 8,250.63
by	Borgwarner Inc.	10/21/2021	10/25/2021	3,100	\$ 141,469.12
by	Euro	10/21/2021	10/21/2021	46,309	\$ 53,947.75
by	Euro	10/21/2021	10/21/2021	43,457	\$ 50,604.18
by	Stericycle Inc.	10/21/2021	10/25/2021	2,200	\$ 151,880.08
by	Nutrien Ltd	10/21/2021	10/25/2021	2,000	\$ 142,027.74
by	HeidelbergCement AG	10/21/2021	10/25/2021	1,500	\$ 111,741.69
dv	BAE Systems Plc	10/21/2021	11/30/2021		\$ 63,945.99
by	BAE Systems Plc	10/21/2021	10/25/2021	15,000	\$ 122,438.05
by	Interpublic Group of Companies Inc.	10/21/2021	10/25/2021	2,200	\$ 81,177.58
by	Euro	10/22/2021	10/22/2021	7,084	\$ 8,250.63
by	DBS Group Holdings Ltd	10/22/2021	10/26/2021	3,800	\$ 88,414.44
by	Canadian Dollar	10/25/2021	10/25/2021	175,106	\$ 142,108.42
by	Euro	10/25/2021	10/25/2021	95,949	\$ 111,766.64
by	British Pound	10/25/2021	10/25/2021	88,592	\$ 122,380.46
wd	Dividend Accrual-USD	10/26/2021	10/26/2021	9,619	\$ 9,618.88



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by	Singapore Dollar	10/26/2021	10/26/2021	119,121	\$ 88,440.69
sl	ICICI Bank Ltd (ADR)	10/28/2021	11/01/2021	549	\$ 11,646.15
sl	ICICI Bank Ltd (ADR)	10/28/2021	11/01/2021	549	\$ 11,644.56
sl	ICICI Bank Ltd (ADR)	10/28/2021	11/01/2021	365	\$ 7,743.25
sl	ICICI Bank Ltd (ADR)	10/28/2021	11/01/2021	548	\$ 11,619.79
sl	Oracle Corp	10/28/2021	11/01/2021	1,212	\$ 116,374.20
sl	Oracle Corp	10/28/2021	11/01/2021	1,730	\$ 166,177.41
sl	ICICI Bank Ltd (ADR)	10/29/2021	11/02/2021	548	\$ 11,543.78
sl	ICICI Bank Ltd (ADR)	10/29/2021	11/02/2021	600	\$ 12,597.53
sl	Oracle Corp	10/29/2021	11/02/2021	866	\$ 83,500.07
sl	Oracle Corp	10/29/2021	11/02/2021	403	\$ 38,809.02
sl	Oracle Corp	10/29/2021	11/02/2021	402	\$ 38,753.61
sl	Oracle Corp	10/29/2021	11/02/2021	403	\$ 38,659.87
sl	Oracle Corp	10/29/2021	11/02/2021	192	\$ 18,414.33