



New York State Teachers' Retirement System

02/28/2022



Quantity	Security	Cost	Local Price	Net Amount Local	Market Value	Percent of Assets	Risk Country	Sector Name	Industry Name
Cash and Equiv.									
693,249.14	British Pound	\$ 927,219.06	1.00	693,249.14	\$ 930,167.03	1.0 %	United Kingdom	Cash & Equivalents	Cash & Equivalents
5,557,453.00	Dividend Accrual-JPY	\$ 48,418.30	1.00	5,557,453.00	\$ 48,252.25	0.1 %	Japan	Cash & Equivalents	Cash & Equivalents
145,340.36	Dividend Accrual-USD	\$ 145,340.36		145,340.36	\$ 145,340.36	0.2 %	United States	Cash & Equivalents	Cash & Equivalents
(398,774.31)	Euro	\$ (446,095.78)	1.00	(398,774.31)	\$ (447,903.31)	(0.5 %)	Europe	Cash & Equivalents	Cash & Equivalents
(16,337,609.00)	Japanese Yen	\$ (141,421.99)	1.00	(16,337,609.00)	\$ (141,850.31)	(0.2 %)	Japan	Cash & Equivalents	Cash & Equivalents
1,152,038.25	United States Dollar	\$ 1,152,038.25		1,152,038.25	\$ 1,152,038.25	1.2 %	United States	Cash & Equivalents	Cash & Equivalents
Sub Total		\$ 1,685,498.20			\$ 1,686,044.28	1.8 %			
Equity									
40,714.00	Amadeus IT Group SA	\$ 2,698,268.91	59.94	2,440,397.16	\$ 2,741,054.09	3.0 %	Spain	Information Technology	Software & Services
360,163.00	BAE Systems Plc	\$ 2,629,580.26	7.20	2,591,732.95	\$ 3,477,457.68	3.7 %	United Kingdom	Industrials	Capital Goods
27,341.00	Baidu Inc (ADR)	\$ 4,575,615.70	152.44	4,167,862.04	\$ 4,167,862.04	4.5 %	China	Communication Services	Media & Entertainment
824,296.00	Becle SAB de CV	\$ 1,619,300.08	51.36	42,335,842.56	\$ 2,071,985.44	2.2 %	Mexico	Consumer Staples	Food, Beverage & Tobacco
60,842.00	Booz Allen Hamilton Holdings	\$ 4,854,319.18	80.69	4,909,340.98	\$ 4,909,340.98	5.3 %	United States	Industrials	Commercial & Professional Services
66,596.00	Borgwarner Inc.	\$ 2,505,383.41	41.01	2,731,101.96	\$ 2,731,101.96	2.9 %	United States	Consumer Discretionary	Automobiles & Components
125,859.00	Bureau Veritas SA	\$ 2,880,401.07	25.66	3,229,541.94	\$ 3,627,421.51	3.9 %	France	Industrials	Commercial & Professional Services
930,730.00	ConvaTec Group PLC	\$ 2,376,681.40	1.80	1,677,640.83	\$ 2,250,974.58	2.4 %	United Kingdom	Health Care	Health Care Equipment & Services
151,199.00	DBS Group Holdings Ltd	\$ 2,391,576.74	33.82	5,113,550.18	\$ 3,767,026.54	4.1 %	Singapore	Financials	Banks
36,300.00	DKSH Holding AG	\$ 2,300,569.44	78.55	2,851,365.00	\$ 3,107,924.14	3.3 %	Switzerland	Industrials	Commercial & Professional Services



Quantity	Security	Cost	Local Price	Net Amount Local	Market Value	Percent of Assets	Risk Country	Sector Name	Industry Name
737,772.00	DS Smith PLC	\$ 3,007,702.41	3.45	2,542,362.31	\$ 3,411,214.63	3.7 %	United Kingdom	Materials	Materials
49,181.00	Ebara Corporation	\$ 1,508,989.31	5,960.00	293,118,760.00	\$ 2,544,985.98	2.7 %	Japan	Industrials	Capital Goods
21,189.00	FTI Consulting Inc.	\$ 2,325,179.60	146.00	3,093,594.00	\$ 3,093,594.00	3.3 %	United States	Industrials	Commercial & Professional Services
257,704.00	Galp Energia SA	\$ 2,978,497.04	9.86	2,540,446.03	\$ 2,853,428.99	3.1 %	Portugal	Energy	Energy
106,938.00	Glanbia PLC	\$ 1,438,354.63	12.52	1,338,863.76	\$ 1,503,811.78	1.6 %	Ireland	Consumer Staples	Food, Beverage & Tobacco
109,664.00	GlaxoSmithKline PLC (ADR)	\$ 4,344,355.87	41.86	4,590,535.04	\$ 4,590,535.04	4.9 %	United Kingdom	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
83,628.00	Hain Celestial Group Inc.	\$ 2,956,768.58	36.36	3,040,714.08	\$ 3,040,714.08	3.3 %	United States	Consumer Staples	Food, Beverage & Tobacco
56,842.00	HeidelbergCement AG	\$ 3,333,576.37	58.14	3,304,793.88	\$ 3,711,944.49	4.0 %	Germany	Materials	Materials
90,835.00	ICICI Bank Ltd (ADR)	\$ 931,400.54	19.47	1,768,557.45	\$ 1,768,557.45	1.9 %	India	Financials	Banks
136,666.00	Interpublic Group of Companies Inc.	\$ 2,540,417.90	36.80	5,029,308.80	\$ 5,029,308.80	5.4 %	United States	Communication Services	Media & Entertainment
121,657.00	Makita Corp	\$ 4,407,495.45	4,075.00	495,752,275.00	\$ 4,304,339.27	4.6 %	Japan	Industrials	Capital Goods
861,100.00	Malaysia Airports Holdings Berhad	\$ 1,090,214.47	6.15	5,295,765.00	\$ 1,261,346.91	1.4 %	Malaysia	Industrials	Transportation
41,348.00	Murata Manufacturing Co Ltd	\$ 3,134,876.64	7,787.00	321,976,876.00	\$ 2,795,544.83	3.0 %	Japan	Information Technology	Technology Hardware & Equipment
41,000.00	Nutrien Ltd	\$ 1,513,576.00	109.01	4,469,410.00	\$ 3,523,798.64	3.8 %	Canada	Materials	Materials
27,209.00	PriceSmart Inc.	\$ 2,147,661.77	72.72	1,978,638.48	\$ 1,978,638.48	2.1 %	United States	Consumer Staples	Food & Staples Retailing
217,700.00	Santen Pharmaceutical Co Ltd.	\$ 4,072,492.58	1,304.00	283,880,800.00	\$ 2,464,777.95	2.7 %	Japan	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
14,901.00	Schneider Electric SE	\$ 1,791,218.65	139.78	2,082,861.78	\$ 2,339,470.35	2.5 %	France	Industrials	Capital Goods
49,762.00	Stericycle Inc.	\$ 3,269,548.08	58.36	2,904,110.32	\$ 2,904,110.32	3.1 %	United States	Industrials	Commercial & Professional Services
662,875.00	Vinda Int'l	\$ 1,870,302.09	22.25	14,748,968.75	\$ 1,887,578.07	2.0 %	China	Consumer Staples	Household & Personal Products



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	15.83	2,477,688.60	\$ 3,324,438.68	3.6 %	United Kingdom	Industrials	Capital Goods
Sub Total		\$ 79,910,816.37			\$ 91,184,287.69	98.2 %			
Total Portfolio		\$ 81,596,314.57			\$ 92,870,331.97	100.0 %			



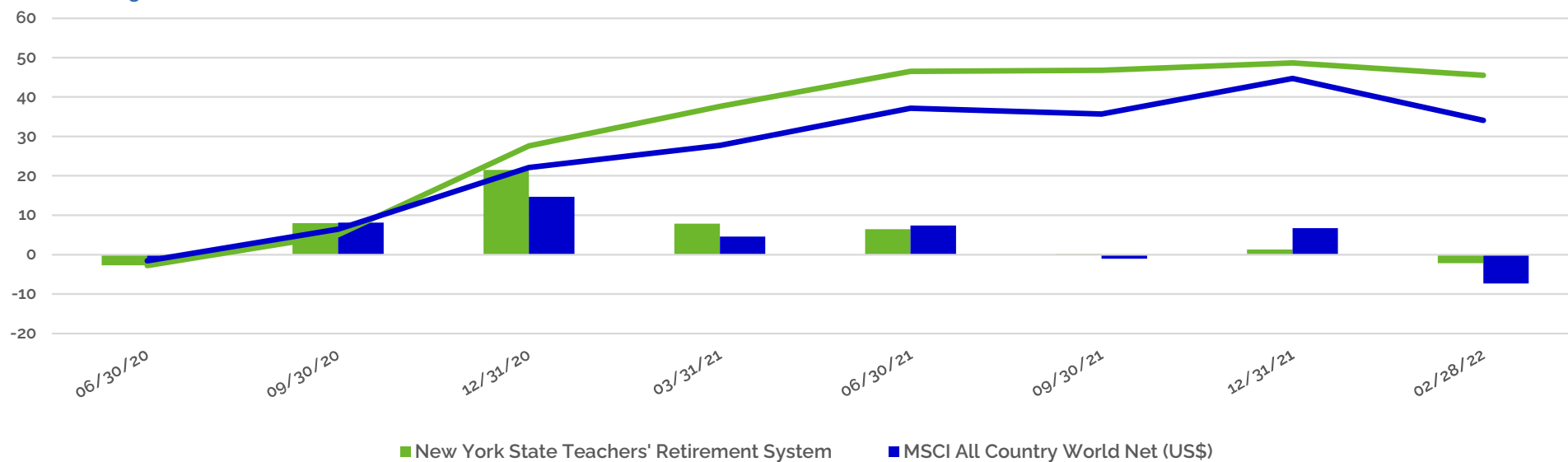
Performance Overview | 02/28/2022

Performance

	Month to Date	Quarter to Date	Year to Date	1 Year	Since Inception Annualized
Total Portfolio (Gross)	0.76 %	(2.15 %)	(2.15 %)	10.48 %	24.92 %
MSCI All Country World Net (US\$)	(2.58 %)	(7.37 %)	(7.37 %)	7.81 %	19.01 %

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

Time Weighted Return



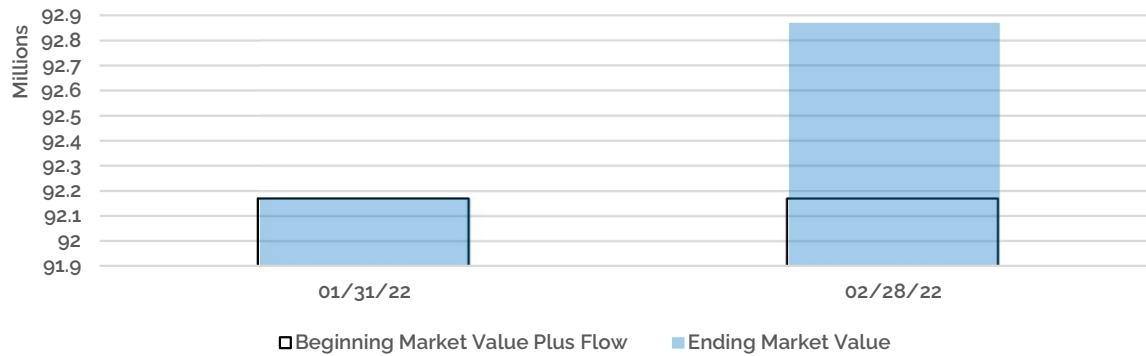
Performance is gross of fees.

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



Portfolio Overview | 02/28/2022

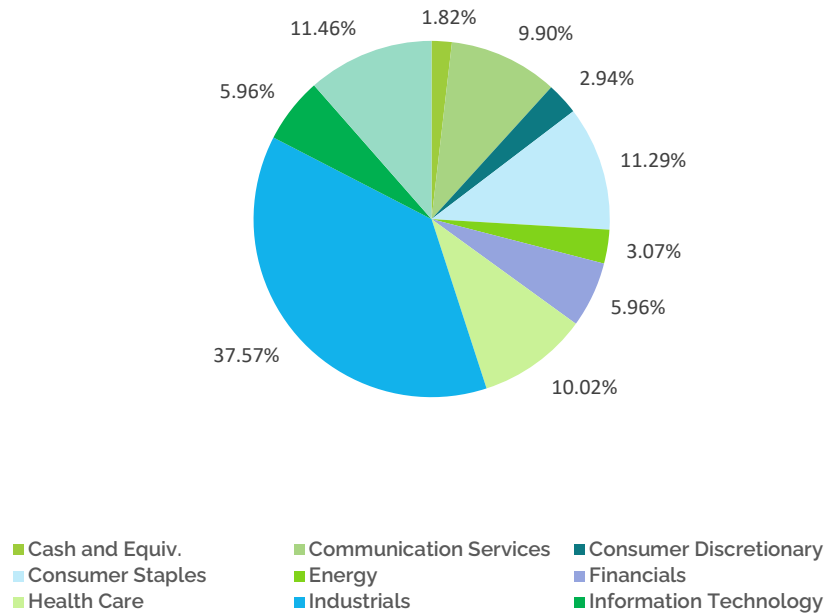
Change in Portfolio



Activity Summary

Month to Date	
Beginning Value	92,170,657.97
Net Contributions / Withdrawals	0.00
Realized Gains	283,916.83
Unrealized Gains	244,577.08
Income Received	171,180.09
Ending Value	92,870,331.97

Portfolio Allocation



Sector	Market Value	Percent of Assets	Current Yield
Cash and Equiv.	\$ 1,686,044.28	1.82 %	0.00 %
Communication Services	\$ 9,197,170.84	9.90 %	0.09 %
Consumer Discretionary	\$ 2,731,101.96	2.94 %	0.05 %
Consumer Staples	\$ 10,482,727.85	11.29 %	0.01 %
Energy	\$ 2,853,428.99	3.07 %	0.00 %
Financials	\$ 5,535,583.99	5.96 %	0.03 %
Health Care	\$ 9,306,287.56	10.02 %	0.15 %
Industrials	\$ 34,894,429.82	37.57 %	0.03 %
Information Technology	\$ 5,536,598.92	5.96 %	0.04 %
Materials	\$ 10,646,957.76	11.46 %	0.05 %
Total	\$ 92,870,331.97	100.00 %	0.44 %



Transaction Details | 01/31/22 - 02/28/22

Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
sl	DBS Group Holdings Ltd	01/31/2022	02/04/2022	3,581	\$ 93,144.00
by	Stericycle Inc.	01/31/2022	02/02/2022	180	\$ 10,385.23
by	Stericycle Inc.	01/31/2022	02/02/2022	270	\$ 15,720.48
sl	BAE Systems Plc	01/31/2022	02/02/2022	3,127	\$ 24,723.27
sl	BAE Systems Plc	01/31/2022	02/02/2022	3,122	\$ 24,162.18
sl	ICICI Bank Ltd (ADR)	01/31/2022	02/02/2022	2,672	\$ 57,908.89
sl	ICICI Bank Ltd (ADR)	01/31/2022	02/02/2022	2,828	\$ 61,238.04
by	Euro	01/31/2022	01/31/2022	13,975	\$ 15,581.98
by	Euro	01/31/2022	01/31/2022	22,949	\$ 25,583.16
by	Murata Manufacturing Co Ltd	01/31/2022	02/02/2022	1,018	\$ 73,907.62
by	Japanese Yen	01/31/2022	01/31/2022	9,730,142	\$ 84,389.05
sl	British Pound	01/31/2022	01/31/2022	53,923	\$ 72,068.65
sl	Singapore Dollar	01/31/2022	01/31/2022	138,657	\$ 102,420.73
by	Bureau Veritas SA	01/31/2022	02/02/2022	250	\$ 7,084.54
by	Bureau Veritas SA	01/31/2022	02/02/2022	548	\$ 15,453.78
dv	Ebara Corporation	02/01/2022	03/29/2022		\$ (34,278.45)
dv	Ebara Corporation	02/01/2022	03/30/2022		\$ 48,418.30
by	Stericycle Inc.	02/01/2022	02/03/2022	719	\$ 42,432.87
by	Stericycle Inc.	02/01/2022	02/03/2022	497	\$ 29,381.10
by	Bureau Veritas SA	02/01/2022	02/03/2022	652	\$ 18,492.06
by	Bureau Veritas SA	02/01/2022	02/03/2022	450	\$ 12,932.08
by	Bureau Veritas SA	02/01/2022	02/03/2022	452	\$ 12,860.21
sl	BAE Systems Plc	02/01/2022	02/03/2022	2,341	\$ 18,343.01
sl	BAE Systems Plc	02/01/2022	02/03/2022	2,341	\$ 18,353.13
sl	BAE Systems Plc	02/01/2022	02/03/2022	3,122	\$ 24,508.28
sl	BAE Systems Plc	02/01/2022	02/03/2022	1,561	\$ 12,234.26
by	Euro	02/01/2022	02/01/2022	11,378	\$ 12,697.46
by	Euro	02/01/2022	02/01/2022	13,726	\$ 15,327.45
by	Euro	02/01/2022	02/01/2022	15,767	\$ 17,594.79
by	Murata Manufacturing Co Ltd	02/01/2022	02/03/2022	842	\$ 65,092.29
by	Japanese Yen	02/01/2022	02/01/2022	13,155,941	\$ 114,160.25
by	Japanese Yen	02/01/2022	02/01/2022	10,553,170	\$ 91,662.28



New York State Teachers' Retirement System

Transaction Details | 01/31/22 - 02/28/22

Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
by	Japanese Yen	02/01/2022	02/01/2022	10,476,935	\$ 90,984.32
sl	British Pound	02/01/2022	02/01/2022	22,470	\$ 30,063.24
sl	British Pound	02/01/2022	02/01/2022	32,302	\$ 43,217.33
sl	British Pound	02/01/2022	02/01/2022	23,073	\$ 30,869.05
by	Stericycle Inc.	02/02/2022	02/04/2022	359	\$ 21,473.55
by	Booz Allen Hamilton Holdings	02/02/2022	02/04/2022	369	\$ 28,564.55
by	Booz Allen Hamilton Holdings	02/02/2022	02/04/2022	461	\$ 35,792.04
by	Booz Allen Hamilton Holdings	02/02/2022	02/04/2022	167	\$ 13,012.21
sl	British Pound	02/02/2022	02/02/2022	18,428	\$ 24,740.77
sl	British Pound	02/02/2022	02/02/2022	18,009	\$ 24,179.29
by	Euro	02/02/2022	02/02/2022	13,786	\$ 15,467.15
by	Euro	02/02/2022	02/02/2022	6,320	\$ 7,095.09
by	Japanese Yen	02/02/2022	02/02/2022	8,516,006	\$ 73,961.54
by	Stericycle Inc.	02/03/2022	02/07/2022	270	\$ 16,001.31
by	Stericycle Inc.	02/03/2022	02/07/2022	581	\$ 34,520.64
sl	Singapore Dollar	02/03/2022	02/03/2022	117,995	\$ 86,971.82
sl	Singapore Dollar	02/03/2022	02/03/2022	68,117	\$ 50,207.53
by	Booz Allen Hamilton Holdings	02/03/2022	02/07/2022	369	\$ 28,483.22
by	Booz Allen Hamilton Holdings	02/03/2022	02/07/2022	410	\$ 31,498.78
sl	British Pound	02/03/2022	02/03/2022	13,587	\$ 18,335.47
sl	British Pound	02/03/2022	02/03/2022	18,144	\$ 24,486.51
sl	British Pound	02/03/2022	02/03/2022	13,579	\$ 18,326.72
sl	British Pound	02/03/2022	02/03/2022	9,057	\$ 12,223.39
by	Euro	02/03/2022	02/03/2022	11,432	\$ 12,865.58
by	Euro	02/03/2022	02/03/2022	11,496	\$ 12,937.48
by	Euro	02/03/2022	02/03/2022	16,439	\$ 18,499.79
by	Japanese Yen	02/03/2022	02/03/2022	7,471,293	\$ 65,193.39
by	Murata Manufacturing Co Ltd	02/03/2022	02/07/2022	1,675	\$ 126,369.33
sl	Singapore Dollar	02/04/2022	02/04/2022	125,945	\$ 93,078.60
by	Booz Allen Hamilton Holdings	02/04/2022	02/08/2022	224	\$ 17,075.97
by	Japanese Yen	02/07/2022	02/07/2022	14,519,204	\$ 126,471.70
dv	Booz Allen Hamilton Holdings	02/10/2022	03/02/2022		\$ 26,162.06



Transaction Details | 01/31/22 - 02/28/22

Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
sl	Nutrien Ltd	02/11/2022	02/15/2022	984	\$ 74,698.45
sl	Nutrien Ltd	02/11/2022	02/15/2022	985	\$ 74,673.88
sl	Nutrien Ltd	02/11/2022	02/15/2022	1,031	\$ 78,415.17
by	Interpublic Group of Companies Inc.	02/11/2022	02/15/2022	1,600	\$ 56,866.88
dv	PriceSmart Inc.	02/14/2022	02/28/2022		\$ 11,699.87
sl	ICICI Bank Ltd (ADR)	02/15/2022	02/17/2022	575	\$ 11,662.90
sl	ICICI Bank Ltd (ADR)	02/15/2022	02/17/2022	625	\$ 12,703.07
by	Interpublic Group of Companies Inc.	02/15/2022	02/17/2022	378	\$ 13,672.75
by	Interpublic Group of Companies Inc.	02/15/2022	02/17/2022	755	\$ 27,328.36
by	Interpublic Group of Companies Inc.	02/15/2022	02/17/2022	1,046	\$ 38,029.00
by	Interpublic Group of Companies Inc.	02/15/2022	02/17/2022	1,321	\$ 47,871.85
by	Murata Manufacturing Co Ltd	02/15/2022	02/17/2022	1,700	\$ 117,984.33
sl	Canadian Dollar	02/15/2022	02/15/2022	99,477	\$ 77,938.42
sl	Canadian Dollar	02/15/2022	02/15/2022	94,762	\$ 74,442.48
sl	Canadian Dollar	02/15/2022	02/15/2022	94,731	\$ 74,219.88
sl	DBS Group Holdings Ltd	02/17/2022	02/21/2022	25,000	\$ 686,301.29
sl	Nutrien Ltd	02/17/2022	02/22/2022	1,340	\$ 104,232.52
sl	Nutrien Ltd	02/17/2022	02/22/2022	2,160	\$ 167,175.53
by	Makita Corp	02/17/2022	02/21/2022	47,000	\$ 1,709,988.61
by	Japanese Yen	02/17/2022	02/17/2022	13,654.917	\$ 118,335.45
by	Japanese Yen	02/18/2022	02/18/2022	196,588.848	\$ 1,711,481.78
sl	Singapore Dollar	02/22/2022	02/22/2022	921,703	\$ 684,975.20
sl	Canadian Dollar	02/22/2022	02/22/2022	212,263	\$ 166,891.62
sl	Canadian Dollar	02/22/2022	02/22/2022	132,344	\$ 104,251.08
sl	Nutrien Ltd	02/24/2022	02/28/2022	2,500	\$ 192,052.19
by	Schneider Electric SE	02/24/2022	02/28/2022	1,230	\$ 184,189.59
sl	BAE Systems Plc	02/24/2022	02/28/2022	5,013	\$ 42,083.69
by	Schneider Electric SE	02/24/2022	02/28/2022	828	\$ 122,474.38
sl	BAE Systems Plc	02/24/2022	02/28/2022	3,793	\$ 32,068.67
sl	BAE Systems Plc	02/24/2022	02/28/2022	5,013	\$ 41,986.21
sl	BAE Systems Plc	02/24/2022	02/28/2022	33,419	\$ 281,306.57
dv	GlaxoSmithKline PLC (ADR)	02/24/2022	04/07/2022		\$ 68,223.84



New York State Teachers' Retirement System

Transaction Details | 01/31/22 - 02/28/22

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by	Makita Corp	02/24/2022	02/28/2022	3,688	\$ 126,599.07
by	Makita Corp	02/24/2022	02/28/2022	5,851	\$ 200,802.71
by	Schneider Electric SE	02/25/2022	03/01/2022	595	\$ 91,352.54
sl	BAE Systems Plc	02/25/2022	03/01/2022	3,954	\$ 34,588.57
by	Schneider Electric SE	02/25/2022	03/01/2022	463	\$ 73,346.87
sl	BAE Systems Plc	02/25/2022	03/01/2022	11,488	\$ 100,506.39
sl	BAE Systems Plc	02/25/2022	03/01/2022	2,298	\$ 20,001.70
sl	BAE Systems Plc	02/25/2022	03/01/2022	9,190	\$ 80,383.71
by	Makita Corp	02/25/2022	03/01/2022	1,733	\$ 60,412.95
by	Amadeus IT Group SA	02/28/2022	03/02/2022	812	\$ 54,341.70
by	Amadeus IT Group SA	02/28/2022	03/02/2022	938	\$ 63,321.00
dv	Borgwarner Inc.	02/28/2022	03/15/2022		\$ 11,321.32
sl	BAE Systems Plc	02/28/2022	03/02/2022	4,814	\$ 45,871.99
sl	BAE Systems Plc	02/28/2022	03/02/2022	4,813	\$ 46,446.06
sl	BAE Systems Plc	02/28/2022	03/02/2022	7,711	\$ 73,926.91
by	Schneider Electric SE	02/28/2022	03/02/2022	495	\$ 76,178.13
sl	BAE Systems Plc	02/28/2022	03/02/2022	5,583	\$ 53,876.87
by	Schneider Electric SE	02/28/2022	03/02/2022	396	\$ 60,909.71
sl	BAE Systems Plc	02/28/2022	03/02/2022	3,085	\$ 29,569.10
sl	BAE Systems Plc	02/28/2022	03/02/2022	4,814	\$ 46,475.08
by	Schneider Electric SE	02/28/2022	03/02/2022	184	\$ 28,651.08
sl	BAE Systems Plc	02/28/2022	03/02/2022	4,814	\$ 46,653.65
sl	BAE Systems Plc	02/28/2022	03/02/2022	32,088	\$ 305,538.35
sl	BAE Systems Plc	02/28/2022	03/02/2022	4,813	\$ 46,328.67
wd	Dividend Accrual-USD	02/28/2022	02/28/2022	11,700	\$ 11,699.87
dv	Interpublic Group of Companies Inc.	02/28/2022	03/15/2022		\$ 39,633.14
sl	British Pound	02/28/2022	02/28/2022	31,698	\$ 42,303.99
sl	British Pound	02/28/2022	02/28/2022	24,154	\$ 32,267.94
sl	British Pound	02/28/2022	02/28/2022	211,883	\$ 283,054.61
sl	British Pound	02/28/2022	02/28/2022	31,624	\$ 42,247.12
by	Makita Corp	02/28/2022	03/02/2022	2,305	\$ 81,224.92
by	Euro	02/28/2022	02/28/2022	110,198	\$ 123,132.26



Transaction Details | 01/31/22 - 02/28/22

Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
by	Euro	02/28/2022	02/28/2022	165,728	\$ 184,945.31
by	Japanese Yen	02/28/2022	02/28/2022	14,634,852	\$ 127,445.76
by	Japanese Yen	02/28/2022	02/28/2022	23,212,792	\$ 201,673.25
sl	Canadian Dollar	02/28/2022	02/28/2022	247,296	\$ 193,735.80