



# New York State Teachers' Retirement System

07/31/2023



Quantity	Security	Cost	Local Price	Net Amount Local	Market Value	Percent of Assets	Risk Country	Sector Name	Industry Name
<b>Cash and Equiv.</b>									
6,169,898.00	Dividend Accrual-JPY	\$ 43,839.26	1.00	6,169,898.00	\$ 43,425.52	0.0 %	Japan	Cash & Equivalents	Cash & Equivalents
23.54	Euro	\$ 25.87	1.00	23.54	\$ 25.95	0.0 %	Europe	Cash & Equivalents	Cash & Equivalents
(30,463.59)	Switzerland Franc	\$ (35,168.29)	1.00	(30,463.59)	\$ (35,142.86)	(0.0 %)	Switzerland	Cash & Equivalents	Cash & Equivalents
1,560,558.53	United States Dollar	\$ 1,560,558.53		1,560,558.53	\$ 1,560,558.53	1.6 %	United States	Cash & Equivalents	Cash & Equivalents
<b>Sub Total</b>		<b>\$ 1,569,255.38</b>			<b>\$ 1,568,867.14</b>	<b>1.6 %</b>			
<b>Equity</b>									
31,009.00	Amadeus IT Group SA	\$ 1,999,353.45	65.22	2,022,406.98	\$ 2,229,804.82	2.3 %	Spain	Consumer Discretionary	Consumer Services
220,190.00	BAE Systems Plc	\$ 1,729,526.34	9.31	2,050,849.66	\$ 2,638,725.72	2.7 %	United Kingdom	Industrials	Capital Goods
24,471.00	Baidu Inc (ADR)	\$ 3,464,947.21	155.99	3,817,231.29	\$ 3,817,231.29	4.0 %	China	Communication Services	Media & Entertainment
813,563.00	Becle SAB de CV	\$ 1,600,655.20	43.83	35,658,466.29	\$ 2,134,917.90	2.2 %	Mexico	Consumer Staples	Food, Beverage & Tobacco
27,667.00	Booz Allen Hamilton Holdings	\$ 2,384,577.09	121.08	3,349,920.36	\$ 3,349,920.36	3.5 %	United States	Industrials	Commercial & Professional Services
144,759.00	Bureau Veritas SA	\$ 3,415,576.62	24.98	3,616,079.82	\$ 3,986,908.81	4.2 %	France	Industrials	Commercial & Professional Services
1,251,690.00	ConvaTec Group PLC	\$ 3,252,382.48	2.09	2,611,025.34	\$ 3,359,475.75	3.5 %	United Kingdom	Health Care	Health Care Equipment & Services
164,197.00	DBS Group Holdings Ltd	\$ 2,905,336.29	34.26	5,625,389.22	\$ 4,236,623.90	4.4 %	Singapore	Financials	Banks
36,759.00	DKSH Holding AG	\$ 2,431,839.64	70.25	2,582,319.75	\$ 2,978,969.55	3.1 %	Switzerland	Industrials	Commercial & Professional Services
737,772.00	DS Smith PLC	\$ 3,007,702.41	3.10	2,284,142.11	\$ 2,938,891.45	3.1 %	United Kingdom	Materials	Materials
63,281.00	Ebara Corporation	\$ 2,233,862.52	6,704.00	424,235,824.00	\$ 2,985,894.03	3.1 %	Japan	Industrials	Capital Goods
273,430.00	Elanco Animal Health Inc	\$ 3,169,785.61	12.07	3,300,300.10	\$ 3,300,300.10	3.4 %	United States	Health Care	Pharmaceuticals, Biotechnology & Life Sciences



## Holding Details | 07/31/2023

Quantity	Security	Cost	Local Price	Net Amount Local	Market Value	Percent of Assets	Risk Country	Sector Name	Industry Name
124,752.00	Essity Aktiebolag-B	\$ 3,150,160.24	260.90	32,547,796.80	\$ 3,097,577.62	3.2 %	Sweden	Consumer Staples	Household & Personal Products
6,879.00	FTI Consulting Inc.	\$ 881,616.19	175.16	1,204,925.64	\$ 1,204,925.64	1.3 %	United States	Industrials	Commercial & Professional Services
44,849.00	Heidelberg Materials AG	\$ 2,602,216.09	73.70	3,305,371.30	\$ 3,644,337.13	3.8 %	Germany	Materials	Materials
125,356.00	Interpublic Group of Companies Inc.	\$ 2,680,136.13	34.23	4,290,935.88	\$ 4,290,935.88	4.5 %	United States	Communication Services	Media & Entertainment
13,939.00	Kuehne + Nagel International AG	\$ 3,249,825.40	272.40	3,796,983.60	\$ 4,380,208.34	4.6 %	Switzerland	Industrials	Transportation
136,131.00	Makita Corp	\$ 4,590,103.15	3,987.00	542,754,297.00	\$ 3,820,061.21	4.0 %	Japan	Industrials	Capital Goods
145,990.00	Misumi Group Inc.	\$ 3,342,700.28	2,594.50	378,771,055.00	\$ 2,665,899.88	2.8 %	Japan	Industrials	Capital Goods
78,886.00	Murata Manufacturing Co Ltd	\$ 5,389,863.49	8,325.00	656,725,950.00	\$ 4,622,226.56	4.8 %	Japan	Information Technology	Technology Hardware & Equipment
13,068.00	Nice Ltd (ADR)	\$ 2,590,589.27	217.85	2,846,863.80	\$ 2,846,863.80	3.0 %	Israel	Information Technology	Software & Services
62,347.00	Nutrien Ltd	\$ 3,934,195.14	90.87	5,665,471.89	\$ 4,304,252.15	4.5 %	Canada	Materials	Materials
48,022.00	Paypal Holdings Inc	\$ 3,769,772.22	75.82	3,641,028.04	\$ 3,641,028.04	3.8 %	United States	Financials	Financial Services
30,009.00	PriceSmart Inc.	\$ 2,337,666.86	77.73	2,332,599.57	\$ 2,332,599.57	2.4 %	United States	Consumer Staples	Consumer Staples Distribution & Retail
242,700.00	Santen Pharmaceutical Co Ltd.	\$ 4,259,317.77	1,242.00	301,433,400.00	\$ 2,121,575.17	2.2 %	Japan	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
5,325.00	Schneider Electric SE	\$ 673,181.03	162.04	862,863.00	\$ 951,349.60	1.0 %	France	Industrials	Capital Goods
74,778.00	Stericycle Inc.	\$ 4,438,958.40	42.49	3,177,317.22	\$ 3,177,317.22	3.3 %	United States	Industrials	Commercial & Professional Services
662,002.00	Vinda Int'l	\$ 1,867,838.92	15.72	10,406,671.44	\$ 1,334,411.05	1.4 %	China	Consumer Staples	Household & Personal Products
181,126.00	Weir Group PLC	\$ 2,877,120.26	18.35	3,323,662.10	\$ 4,276,389.84	4.5 %	United Kingdom	Industrials	Capital Goods



Quantity	Security	Cost	Local Price	Net Amount Local	Market Value	Percent of Assets	Risk Country	Sector Name	Industry Name
12,111.00	Zebra Technologies Corporation	\$ 3,407,735.09	307.96	3,729,703.56	\$ 3,729,703.56	3.9 %	United States	Information Technology	Technology Hardware & Equipment
Sub Total		\$ 87,638,540.79			\$ 94,399,325.94		98.4 %		
Total Portfolio		\$ 89,207,796.17			\$ 95,968,193.08		100.0 %		



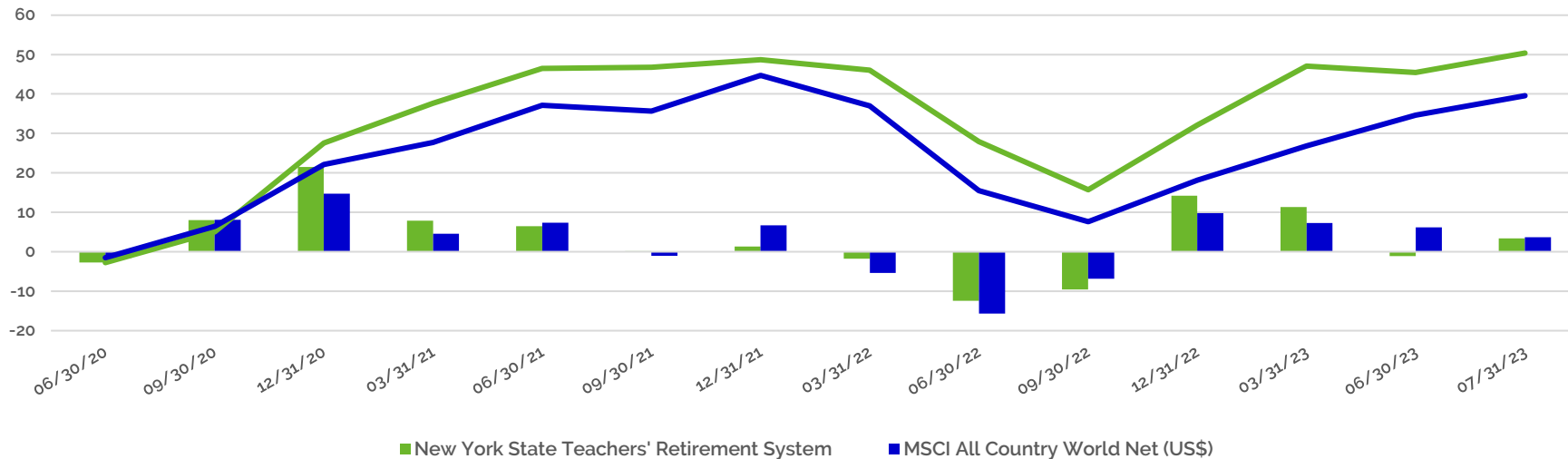
## Performance Overview | 07/31/2023

### Performance

	Month to Date	Quarter to Date	Year to Date	1 Year	3 Year Annualized	Since Inception Annualized
<b>Total Portfolio (Gross)</b>	3.38 %	3.38 %	13.77 %	12.17 %	15.02 %	14.04 %
<b>MSCI All Country World Net (US\$)</b>	3.66 %	3.66 %	18.11 %	12.91 %	10.41 %	11.33 %

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

### Time Weighted Return



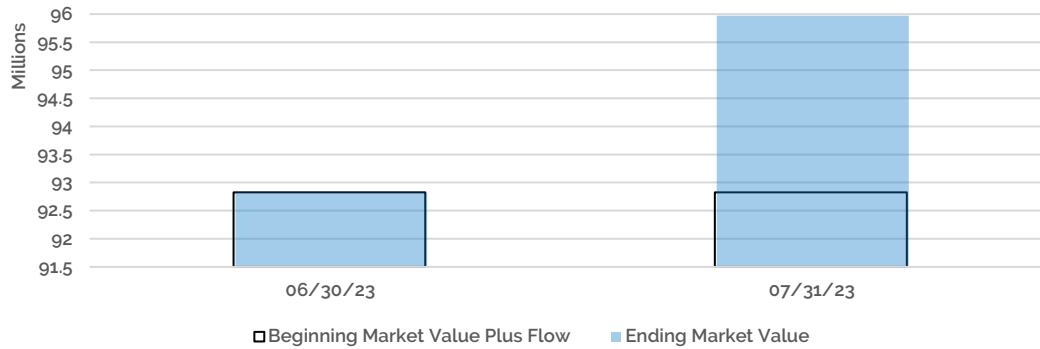
Performance is gross of fees.

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



## Portfolio Overview | 07/31/2023

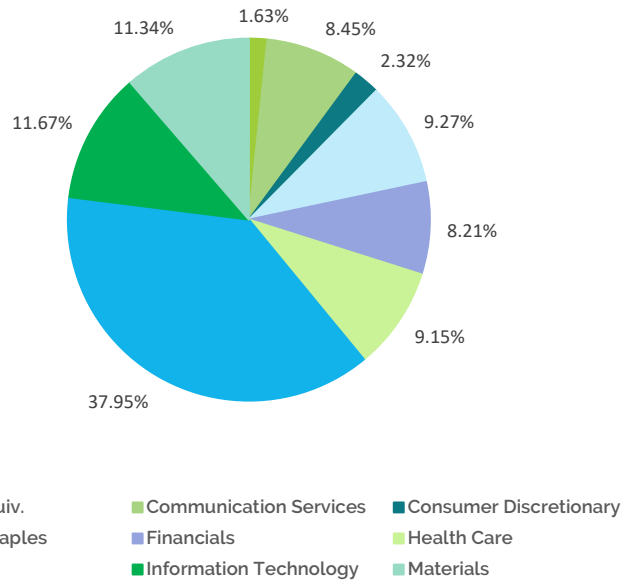
### Change in Portfolio



### Activity Summary

Month to Date	
<b>Beginning Value</b>	<b>92,826,303.11</b>
Net Contributions / Withdrawals	5.11
Realized Gains	64,907.30
Unrealized Gains	2,946,916.46
Income Received	130,061.09
<b>Ending Value</b>	<b>95,968,193.08</b>

### Portfolio Allocation



Sector	Market Value	Percent of Assets	Current Yield
Cash and Equiv.	\$ 1,568,867.14	1.63 %	0.00 %
Communication Services	\$ 8,108,167.17	8.45 %	0.07 %
Consumer Discretionary	\$ 2,229,804.82	2.32 %	0.02 %
Consumer Staples	\$ 8,899,506.14	9.27 %	0.03 %
Financials	\$ 7,877,651.94	8.21 %	0.02 %
Health Care	\$ 8,781,351.02	9.15 %	0.04 %
Industrials	\$ 36,416,570.20	37.95 %	0.04 %
Information Technology	\$ 11,198,793.92	11.67 %	0.03 %
Materials	\$ 10,887,480.73	11.34 %	0.06 %
<b>Total</b>	<b>\$ 95,968,193.08</b>	<b>100.00 %</b>	<b>0.32 %</b>



Transaction Details | 06/30/23 - 07/31/23

Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
by	Canadian Dollar	06/30/2023	06/30/2023	37,387	\$ 28,176.25
by	Canadian Dollar	06/30/2023	06/30/2023	37,464	\$ 28,234.21
by	Canadian Dollar	06/30/2023	06/30/2023	74,208	\$ 55,925.07
by	Baidu Inc (ADR)	06/30/2023	07/05/2023	1,000	\$ 136,957.00
sl	Japanese Yen	06/30/2023	06/30/2023	1,696,552	\$ 11,699.24
wd	Dividend Accrual-JPY	06/30/2023	06/30/2023	5,931,450	\$ 42,145.01
wd	Dividend Accrual-USD	06/30/2023	06/30/2023	18,311	\$ 18,311.20
by	Elanco Animal Health Inc	06/30/2023	07/05/2023	1,036	\$ 10,459.77
in	United States Dollar	07/01/2023	07/03/2023	6,173	\$ 6,173.20
by	British Pound	07/03/2023	07/03/2023	12,298	\$ 15,535.23
sl	Japanese Yen	07/03/2023	07/03/2023	5,931,450	\$ 41,051.31
by	Misumi Group Inc.	07/04/2023	07/06/2023	1,092	\$ 21,990.60
by	Misumi Group Inc.	07/04/2023	07/06/2023	1,091	\$ 21,941.34
dv	Bureau Veritas SA	07/04/2023	07/06/2023		\$ 103,290.75
by	Misumi Group Inc.	07/05/2023	07/07/2023	908	\$ 18,142.18
by	Misumi Group Inc.	07/05/2023	07/07/2023	909	\$ 18,204.80
by	Nice Ltd (ADR)	07/05/2023	07/07/2023	900	\$ 181,898.01
by	Nice Ltd (ADR)	07/05/2023	07/07/2023	100	\$ 20,097.50
dp	CSDR Penalty	07/05/2023	07/05/2023	-5	\$ (5.11)
by	Elanco Animal Health Inc	07/05/2023	07/07/2023	1,037	\$ 10,271.17
by	Elanco Animal Health Inc	07/05/2023	07/07/2023	1,036	\$ 10,314.52
by	Elanco Animal Health Inc	07/05/2023	07/07/2023	6,222	\$ 61,989.16
by	Elanco Animal Health Inc	07/05/2023	07/07/2023	1,037	\$ 10,345.94
wd	Dividend Accrual-EUR	07/06/2023	07/06/2023	94,745	\$ 103,290.75
by	Japanese Yen	07/06/2023	07/06/2023	3,168,220	\$ 21,970.40
by	Japanese Yen	07/06/2023	07/06/2023	3,175,332	\$ 22,015.14
by	Elanco Animal Health Inc	07/06/2023	07/10/2023	1,037	\$ 10,107.54
by	Japanese Yen	07/07/2023	07/07/2023	2,621,091	\$ 18,166.19
by	Japanese Yen	07/07/2023	07/07/2023	2,630,139	\$ 18,249.14
sl	Euro	07/10/2023	07/10/2023	94,745	\$ 103,877.50
dv	Amadeus IT Group SA	07/11/2023	07/13/2023		\$ 20,427.81
sl	Booz Allen Hamilton Holdings	07/12/2023	07/14/2023	350	\$ 39,524.52



## Transaction Details | 06/30/23 - 07/31/23

Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
sl	Booz Allen Hamilton Holdings	07/12/2023	07/14/2023	37	\$ 4,163.61
by	Makita Corp	07/13/2023	07/18/2023	399	\$ 11,196.80
by	Makita Corp	07/13/2023	07/18/2023	229	\$ 6,508.16
sl	Booz Allen Hamilton Holdings	07/13/2023	07/17/2023	157	\$ 17,632.20
sl	Booz Allen Hamilton Holdings	07/13/2023	07/17/2023	156	\$ 17,523.03
wd	Dividend Accrual-EUR	07/13/2023	07/13/2023	18,587	\$ 20,427.81
by	Makita Corp	07/14/2023	07/19/2023	1,372	\$ 39,315.12
sl	Canadian Dollar	07/14/2023	07/14/2023	43,750	\$ 33,043.91
wd	Dividend Accrual-CAD	07/14/2023	07/14/2023	43,750	\$ 33,213.24
sl	Euro	07/14/2023	07/14/2023	18,587	\$ 20,809.18
dv	Nutrien Ltd	07/14/2023	07/14/2023		\$ (33,043.91)
dv	Nutrien Ltd	07/14/2023	07/14/2023		\$ 33,213.24
by	Elanco Animal Health Inc	07/17/2023	07/19/2023	1,477	\$ 17,238.21
by	Elanco Animal Health Inc	07/17/2023	07/19/2023	1,477	\$ 17,061.86
by	Elanco Animal Health Inc	07/17/2023	07/19/2023	1,477	\$ 17,324.32
by	Elanco Animal Health Inc	07/17/2023	07/19/2023	1,478	\$ 17,396.06
by	Elanco Animal Health Inc	07/17/2023	07/19/2023	1,477	\$ 17,384.29
by	Elanco Animal Health Inc	07/17/2023	07/19/2023	1,114	\$ 13,147.99
by	Makita Corp	07/18/2023	07/20/2023	891	\$ 25,813.07
by	Misumi Group Inc.	07/18/2023	07/20/2023	1,223	\$ 24,374.25
sl	Booz Allen Hamilton Holdings	07/18/2023	07/20/2023	443	\$ 51,193.51
sl	Booz Allen Hamilton Holdings	07/18/2023	07/20/2023	656	\$ 75,668.47
sl	Booz Allen Hamilton Holdings	07/18/2023	07/20/2023	656	\$ 75,706.58
sl	Booz Allen Hamilton Holdings	07/18/2023	07/20/2023	1,064	\$ 122,724.92
by	Japanese Yen	07/18/2023	07/18/2023	1,547,566	\$ 11,204.67
by	Japanese Yen	07/18/2023	07/18/2023	899,526	\$ 6,513.68
by	Makita Corp	07/19/2023	07/21/2023	179	\$ 5,179.38
by	Misumi Group Inc.	07/19/2023	07/21/2023	1,222	\$ 24,535.30
by	Japanese Yen	07/19/2023	07/19/2023	5,444,948	\$ 39,187.23
by	ConvaTec Group PLC	07/19/2023	07/21/2023	7,057	\$ 19,344.57
by	Makita Corp	07/20/2023	07/24/2023	728	\$ 20,992.40
by	Misumi Group Inc.	07/20/2023	07/24/2023	1,222	\$ 24,065.51





Transaction Details | 06/30/23 - 07/31/23

Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
by	Misumi Group Inc.	07/20/2023	07/24/2023	612	\$ 12,032.29
by	Japanese Yen	07/20/2023	07/20/2023	3,578,337	\$ 25,913.45
by	Japanese Yen	07/20/2023	07/20/2023	3,378,881	\$ 24,469.04
by	DKSH Holding AG	07/20/2023	07/24/2023	420	\$ 33,122.57
by	DKSH Holding AG	07/20/2023	07/24/2023	271	\$ 21,371.95
by	DKSH Holding AG	07/20/2023	07/24/2023	263	\$ 20,703.01
by	ConvaTec Group PLC	07/20/2023	07/24/2023	3,943	\$ 10,883.64
by	Essity Aktiebolag-B	07/20/2023	07/24/2023	2,200	\$ 54,553.76
sl	Vinda Int'l	07/21/2023	07/25/2023	873	\$ 1,955.70
by	Misumi Group Inc.	07/21/2023	07/25/2023	1,223	\$ 23,662.72
by	Misumi Group Inc.	07/21/2023	07/25/2023	855	\$ 16,500.18
by	British Pound	07/21/2023	07/21/2023	15,012	\$ 19,391.86
by	Japanese Yen	07/21/2023	07/21/2023	3,425,250	\$ 24,543.73
by	Japanese Yen	07/21/2023	07/21/2023	723,067	\$ 5,178.19
by	DKSH Holding AG	07/21/2023	07/25/2023	395	\$ 30,881.43
by	DKSH Holding AG	07/21/2023	07/25/2023	659	\$ 51,254.96
by	DKSH Holding AG	07/21/2023	07/25/2023	342	\$ 26,590.93
by	Switzerland Franc	07/24/2023	07/24/2023	28,666	\$ 33,079.38
by	Switzerland Franc	07/24/2023	07/24/2023	17,917	\$ 20,676.01
by	Switzerland Franc	07/24/2023	07/24/2023	18,496	\$ 21,346.54
by	British Pound	07/24/2023	07/24/2023	8,465	\$ 10,884.07
by	Japanese Yen	07/24/2023	07/24/2023	3,376,872	\$ 24,169.37
by	Japanese Yen	07/24/2023	07/24/2023	1,688,371	\$ 12,034.35
by	Japanese Yen	07/24/2023	07/24/2023	2,945,654	\$ 21,072.45
by	Swedish Krone	07/24/2023	07/24/2023	563,229	\$ 54,469.35
by	DKSH Holding AG	07/24/2023	07/26/2023	428	\$ 34,326.00
by	Misumi Group Inc.	07/25/2023	07/27/2023	643	\$ 12,555.82
by	Switzerland Franc	07/25/2023	07/25/2023	26,742	\$ 30,919.27
by	Switzerland Franc	07/25/2023	07/25/2023	23,026	\$ 26,620.45
by	Switzerland Franc	07/25/2023	07/25/2023	44,384	\$ 51,294.05
sl	Hong Kong SAR dollar	07/25/2023	07/25/2023	15,289	\$ 1,955.25
by	Japanese Yen	07/25/2023	07/25/2023	2,338,983	\$ 16,519.99



## New York State Teachers' Retirement System

### Transaction Details | 06/30/23 - 07/31/23

Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
by	Japanese Yen	07/25/2023	07/25/2023	3,354,309	\$ 23,691.13
by	DKSH Holding AG	07/25/2023	07/27/2023	11	\$ 882.20
by	Interpublic Group of Companies Inc.	07/25/2023	07/27/2023	835	\$ 26,779.79
by	Interpublic Group of Companies Inc.	07/25/2023	07/27/2023	1,669	\$ 53,591.59
by	Interpublic Group of Companies Inc.	07/25/2023	07/27/2023	835	\$ 26,832.73
by	Interpublic Group of Companies Inc.	07/25/2023	07/27/2023	835	\$ 26,815.94
by	Switzerland Franc	07/26/2023	07/26/2023	29,726	\$ 34,272.14
by	DKSH Holding AG	07/26/2023	07/28/2023	211	\$ 17,243.60
by	DKSH Holding AG	07/26/2023	07/28/2023	272	\$ 22,084.18
by	Interpublic Group of Companies Inc.	07/26/2023	07/28/2023	835	\$ 27,132.41
by	Interpublic Group of Companies Inc.	07/26/2023	07/28/2023	170	\$ 5,582.73
by	Switzerland Franc	07/27/2023	07/27/2023	764	\$ 884.20
by	Japanese Yen	07/27/2023	07/27/2023	1,771,563	\$ 12,543.28
by	DKSH Holding AG	07/27/2023	07/31/2023	99	\$ 8,076.02
by	Interpublic Group of Companies Inc.	07/27/2023	07/31/2023	741	\$ 24,785.93
by	Interpublic Group of Companies Inc.	07/27/2023	07/31/2023	741	\$ 24,957.77
by	Interpublic Group of Companies Inc.	07/27/2023	07/31/2023	740	\$ 24,726.66
by	Interpublic Group of Companies Inc.	07/27/2023	07/31/2023	740	\$ 24,756.85
by	Interpublic Group of Companies Inc.	07/27/2023	07/31/2023	1,480	\$ 49,550.40
by	Elanco Animal Health Inc	07/27/2023	07/31/2023	717	\$ 8,791.28
by	Elanco Animal Health Inc	07/27/2023	07/31/2023	862	\$ 10,545.79
by	Elanco Animal Health Inc	07/27/2023	07/31/2023	718	\$ 8,750.19
by	Elanco Animal Health Inc	07/27/2023	07/31/2023	718	\$ 8,736.12
by	Elanco Animal Health Inc	07/27/2023	07/31/2023	615	\$ 7,566.84
sl	Booz Allen Hamilton Holdings	07/28/2023	08/01/2023	2,374	\$ 286,476.12
by	Switzerland Franc	07/28/2023	07/28/2023	19,062	\$ 22,113.90
by	Switzerland Franc	07/28/2023	07/28/2023	14,884	\$ 17,254.79
by	Stericycle Inc.	07/28/2023	08/01/2023	2,600	\$ 110,489.86
by	Stericycle Inc.	07/28/2023	08/01/2023	2,544	\$ 108,882.69
by	DKSH Holding AG	07/28/2023	08/02/2023	264	\$ 21,661.96
by	Interpublic Group of Companies Inc.	07/28/2023	08/01/2023	393	\$ 13,127.77
by	Interpublic Group of Companies Inc.	07/28/2023	08/01/2023	392	\$ 12,997.86



## New York State Teachers' Retirement System

### Transaction Details | 06/30/23 - 07/31/23

Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
sl	Booz Allen Hamilton Holdings	07/31/2023	08/02/2023	648	\$ 78,256.77
sl	Booz Allen Hamilton Holdings	07/31/2023	08/02/2023	463	\$ 55,620.67
sl	Booz Allen Hamilton Holdings	07/31/2023	08/02/2023	1,851	\$ 223,362.45
sl	Booz Allen Hamilton Holdings	07/31/2023	08/02/2023	538	\$ 65,082.95
by	Switzerland Franc	07/31/2023	07/31/2023	7,018	\$ 8,100.91
by	Stericycle Inc.	07/31/2023	08/02/2023	56	\$ 2,369.53
by	DKSH Holding AG	07/31/2023	08/03/2023	165	\$ 13,460.91
by	Interpublic Group of Companies Inc.	07/31/2023	08/02/2023	1,254	\$ 42,939.59
by	Interpublic Group of Companies Inc.	07/31/2023	08/02/2023	737	\$ 25,158.75
by	Interpublic Group of Companies Inc.	07/31/2023	08/02/2023	877	\$ 29,969.90
by	Interpublic Group of Companies Inc.	07/31/2023	08/02/2023	878	\$ 29,968.86