



New York State Teachers' Retirement System

12/31/2023



New York State Teachers' Retirement System

Holding Details | 12/31/2023

Quantity	Security	Cost	Local Price	Net Amount Local	Market Value	Percent of Assets	Risk Country	Sector Name	Industry Name
Cash and Equiv.									
44,266.32	Dividend Accrual-GBP	\$ 56,486.04	1.00	44,266.32	\$ 56,430.70	0.1%	United Kingdom	Cash & Equivalents	Cash & Equivalents
6,169,898.00	Dividend Accrual-JPY	\$ 43,790.75	1.00	6,169,898.00	\$ 43,764.35	0.0%	Japan	Cash & Equivalents	Cash & Equivalents
33,236.83	Dividend Accrual-USD	\$ 33,236.83		33,236.83	\$ 33,236.83	0.0%	United States	Cash & Equivalents	Cash & Equivalents
20.80	Euro	\$ 22.42	1.00	20.80	\$ 22.98	0.0%	Europe	Cash & Equivalents	Cash & Equivalents
1,577,542.74	United States Dollar	\$ 1,577,542.74		1,577,542.74	\$ 1,577,542.74	1.6%	United States	Cash & Equivalents	Cash & Equivalents
Sub Total		\$ 1,711,078.78			\$ 1,710,997.60	1.7%			
Equity									
37,809.00	Amadeus IT Group SA	\$ 2,401,844.70	64.88	2,453,047.92	\$ 2,709,759.38	2.8%	Spain	Consumer Discretionary	Consumer Services
212,172.00	BAE Systems Plc	\$ 1,798,111.07	11.11	2,356,170.06	\$ 3,003,645.59	3.1%	United Kingdom	Industrials	Capital Goods
26,671.00	Baidu Inc (ADR)	\$ 3,703,999.16	119.09	3,176,249.39	\$ 3,176,249.39	3.2%	China	Communication Services	Media & Entertainment
813,563.00	Becle SAB de CV	\$ 1,600,655.20	33.27	27,067,241.01	\$ 1,598,348.99	1.6%	Mexico	Consumer Staples	Food, Beverage & Tobacco
20,066.00	Booz Allen Hamilton Holdings	\$ 1,729,458.34	127.91	2,566,642.06	\$ 2,566,642.06	2.6%	United States	Industrials	Commercial & Professional Services
146,759.00	Bureau Veritas SA	\$ 3,460,536.24	22.87	3,356,378.33	\$ 3,707,623.32	3.8%	France	Industrials	Commercial & Professional Services
1,273,716.00	ConvaTec Group PLC	\$ 3,311,554.74	2.44	3,110,414.47	\$ 3,965,156.37	4.1%	United Kingdom	Health Care	Health Care Equipment & Services
161,197.00	DBS Group Holdings Ltd	\$ 2,852,253.66	33.41	5,385,591.77	\$ 4,082,777.48	4.2%	Singapore	Financials	Banks
36,759.00	DKSH Holding AG	\$ 2,431,839.64	58.40	2,146,725.60	\$ 2,550,615.58	2.6%	Switzerland	Industrials	Commercial & Professional Services
737,772.00	DS Smith PLC	\$ 3,007,702.41	3.07	2,267,173.36	\$ 2,890,192.60	3.0%	United Kingdom	Materials	Materials
63,281.00	Ebara Corporation	\$ 2,233,862.52	8,348.00	528,269,788.00	\$ 3,747,125.75	3.8%	Japan	Industrials	Capital Goods



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310,030.00	Elanco Animal Health Inc	\$ 3,561,944.70	14.90	4,619,447.00	\$ 4,619,447.00	4.7%	United States	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
124,752.00	Essity Aktiebolag-B	\$ 3,150,160.24	250.00	31,188,000.00	\$ 3,094,707.70	3.2%	Sweden	Consumer Staples	Household & Personal Products
4,079.00	FTI Consulting Inc.	\$ 552,861.53	199.15	812,332.85	\$ 812,332.85	0.8%	United States	Industrials	Commercial & Professional Services
31,024.00	Heidelberg Materials AG	\$ 1,800,065.82	80.94	2,511,082.56	\$ 2,773,867.35	2.8%	Germany	Materials	Materials
128,410.00	Interpublic Group of Companies Inc.	\$ 2,773,099.58	32.64	4,191,302.40	\$ 4,191,302.40	4.3%	United States	Communication Services	Media & Entertainment
13,939.00	Kuehne + Nagel International AG	\$ 3,249,825.40	289.80	4,039,522.20	\$ 4,799,527.36	4.9%	Switzerland	Industrials	Transportation
127,995.00	Makita Corp	\$ 4,315,771.22	3,890.00	497,900,550.00	\$ 3,531,710.53	3.6%	Japan	Industrials	Capital Goods
210,989.00	Misumi Group Inc.	\$ 4,370,977.81	2,389.50	504,158,215.50	\$ 3,576,097.43	3.7%	Japan	Industrials	Capital Goods
219,761.00	Murata Manufacturing Co Ltd	\$ 4,990,126.24	2,993.00	657,744,673.00	\$ 4,665,517.61	4.8%	Japan	Information Technology	Technology Hardware & Equipment
18,668.00	Nice Ltd (ADR)	\$ 3,567,324.27	199.51	3,724,452.68	\$ 3,724,452.68	3.8%	Israel	Information Technology	Software & Services
62,711.00	Nutrien Ltd	\$ 3,960,616.54	74.65	4,681,376.15	\$ 3,550,262.51	3.6%	Canada	Materials	Materials
54,522.00	Paypal Holdings Inc	\$ 4,151,234.02	61.41	3,348,196.02	\$ 3,348,196.02	3.4%	United States	Financials	Financial Services
30,009.00	PriceSmart Inc.	\$ 2,337,666.86	75.78	2,274,082.02	\$ 2,274,082.02	2.3%	United States	Consumer Staples	Consumer Staples Distribution & Retail
264,700.00	Santen Pharmaceutical Co Ltd.	\$ 4,467,638.69	1,405.00	371,903,500.00	\$ 2,637,987.66	2.7%	Japan	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
12,125.00	Schneider Electric SE	\$ 1,778,666.54	181.78	2,204,082.50	\$ 2,434,739.73	2.5%	France	Industrials	Capital Goods
74,778.00	Stericycle Inc.	\$ 4,438,958.40	49.56	3,705,997.68	\$ 3,705,997.68	3.8%	United States	Industrials	Commercial & Professional Services
186,626.00	Weir Group PLC	\$ 2,990,248.78	18.87	3,520,699.49	\$ 4,488,187.71	4.6%	United Kingdom	Industrials	Capital Goods



Holding Details | 12/31/2023

Quantity	Security	Cost	Local Price	Net Amount Local	Market Value	Percent of Assets	Risk Country	Sector Name	Industry Name
14,111.00	Zebra Technologies Corporation	\$ 3,867,853.75	273.33	3,856,959.63	\$ 3,856,959.63	3.9%	United States	Information Technology	Technology Hardware & Equipment
Sub Total		\$ 88,856,858.07			\$ 96,083,512.39	98.2%			
Total Portfolio		\$ 90,567,936.86			\$ 97,794,509.99	100.0%			



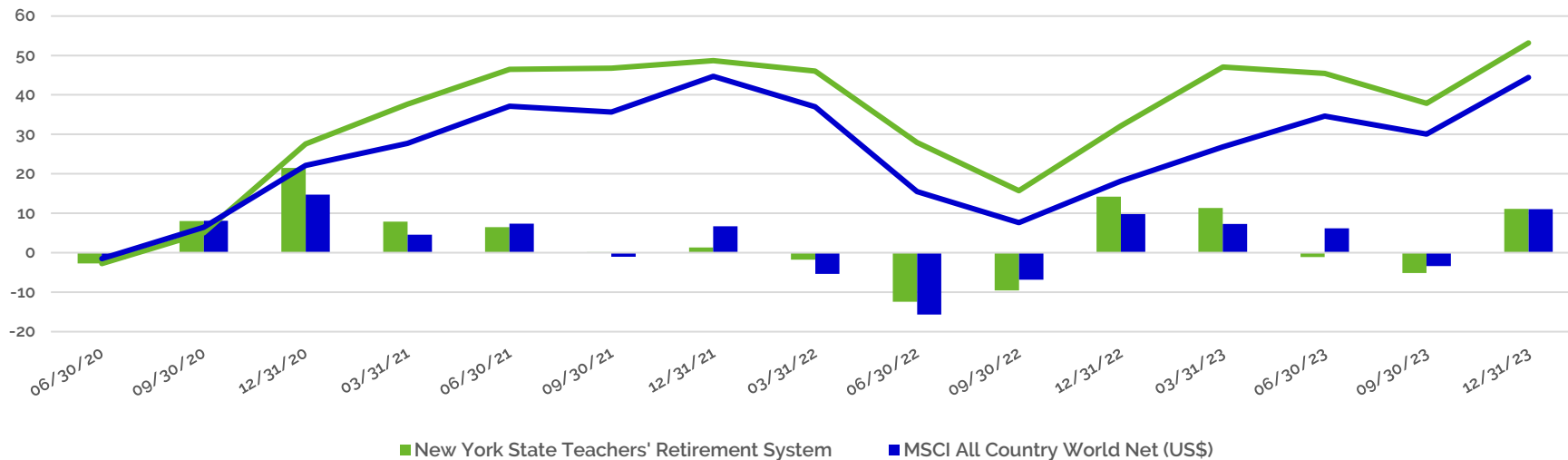
Performance Overview | 12/31/2023

Performance

	Month to Date	Quarter to Date	Year to Date	1 Year	3 Year Annualized	Since Inception Annualized
Total Portfolio (Gross)	7.27%	11.11%	15.94%	15.94%	6.29%	12.87%
MSCI All Country World Net (US\$)	4.80%	11.03%	22.20%	22.20%	5.75%	10.99%

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

Time Weighted Return



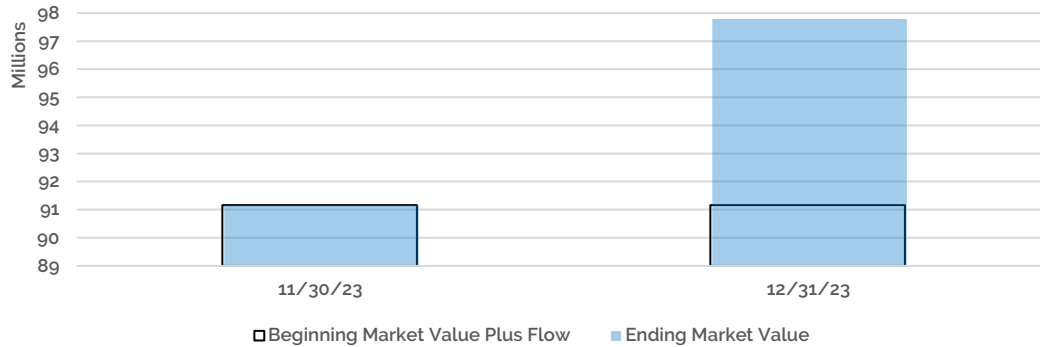
Performance is gross of fees.

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



Portfolio Overview | 12/31/2023

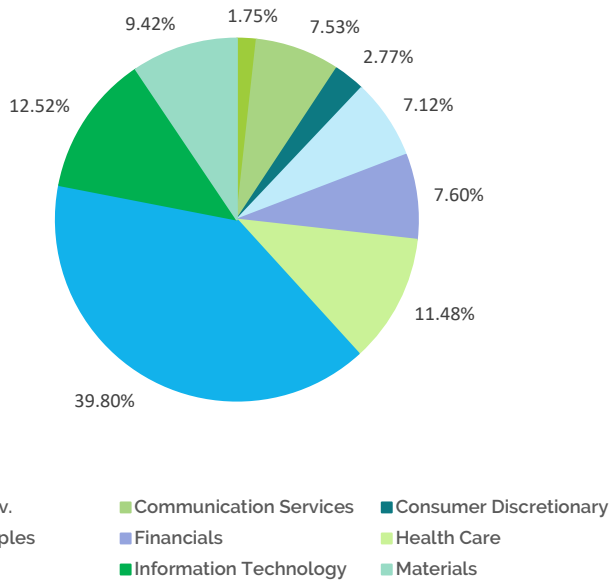
Change in Portfolio



Activity Summary

Month to Date	
Beginning Value	91,164,861.84
Net Contributions / Withdrawals	0.00
Realized Gains	12,924.55
Unrealized Gains	6,477,423.56
Income Received	139,300.04
Ending Value	97,794,509.99

Portfolio Allocation



Sector	Market Value	Percent of Assets	Current Yield
Cash and Equiv.	\$ 1,710,997.60	1.75%	0.00%
Communication Services	\$ 7,367,551.79	7.53%	0.08%
Consumer Discretionary	\$ 2,709,759.38	2.77%	0.02%
Consumer Staples	\$ 6,967,138.71	7.12%	0.04%
Financials	\$ 7,430,973.50	7.60%	0.02%
Health Care	\$ 11,222,591.03	11.48%	0.04%
Industrials	\$ 38,924,245.59	39.80%	0.04%
Information Technology	\$ 12,246,929.92	12.52%	0.09%
Materials	\$ 9,214,322.46	9.42%	0.05%
Total	\$ 97,794,509.99	100.00%	0.38%



Transaction Details | 11/30/23 - 12/31/23

Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
by	Misumi Group Inc.	11/30/2023	12/04/2023	263	\$ 4,205.76
wd	Dividend Accrual-GBP	11/30/2023	11/30/2023	26.689	\$ 32,431.95
by	Japanese Yen	11/30/2023	11/30/2023	1,409,823	\$ 9,512.85
wd	Dividend Accrual-JPY	11/30/2023	11/30/2023	4,175.296	\$ 28,158.47
dv	Interpublic Group of Companies Inc.	11/30/2023	12/15/2023		\$ 39,807.10
by	Misumi Group Inc.	12/01/2023	12/05/2023	249	\$ 4,047.93
by	Japanese Yen	12/01/2023	12/01/2023	831,978	\$ 5,634.72
by	Japanese Yen	12/01/2023	12/01/2023	598,776	\$ 4,065.23
wd	Dividend Accrual-JPY	12/01/2023	12/01/2023	1,279,950	\$ 8,576.95
in	United States Dollar	12/01/2023	12/01/2023	5,776	\$ 5,776.43
by	Misumi Group Inc.	12/04/2023	12/06/2023	279	\$ 4,571.26
by	Japanese Yen	12/04/2023	12/04/2023	621,759	\$ 4,194.22
sl	Japanese Yen	12/04/2023	12/04/2023	5,455,246	\$ 37,112.76
wd	Dividend Accrual-USD	12/04/2023	12/04/2023	9,619	\$ 9,619.49
dv	Misumi Group Inc.	12/05/2023	12/06/2023		\$ (13,874.95)
dv	Misumi Group Inc.	12/05/2023	12/05/2023		\$ 13,874.95
in	Euro	12/05/2023	12/05/2023	4	\$ 4.64
in	Euro	12/05/2023	12/05/2023	5	\$ 5.36
by	Japanese Yen	12/05/2023	12/05/2023	597,717	\$ 4,048.70
wd	Dividend Accrual-JPY	12/05/2023	12/05/2023	2,041,074	\$ 13,874.95
sl	BAE Systems Plc	12/05/2023	12/07/2023	5,000	\$ 65,649.08
by	Misumi Group Inc.	12/06/2023	12/08/2023	377	\$ 6,134.43
sl	Booz Allen Hamilton Holdings	12/06/2023	12/08/2023	401	\$ 50,869.17
by	Japanese Yen	12/06/2023	12/06/2023	672,455	\$ 4,587.57
sl	Heidelberg Materials AG	12/06/2023	12/08/2023	68	\$ 5,573.79
sl	Heidelberg Materials AG	12/06/2023	12/08/2023	241	\$ 19,751.72
by	BAE Systems Plc	12/06/2023	12/06/2023	2,499	\$ 33,611.51
by	Misumi Group Inc.	12/07/2023	12/11/2023	4,426	\$ 72,105.15
sl	British Pound	12/07/2023	12/07/2023	52,051	\$ 65,511.15
sl	Japanese Yen	12/07/2023	12/07/2023	2,041,074	\$ 13,853.71
sl	Heidelberg Materials AG	12/07/2023	12/11/2023	169	\$ 13,899.28
by	Misumi Group Inc.	12/08/2023	12/12/2023	1,197	\$ 18,741.50



Transaction Details | 11/30/23 - 12/31/23

Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
by	Misumi Group Inc.	12/08/2023	12/12/2023	912	\$ 14,297.59
by	Misumi Group Inc.	12/08/2023	12/12/2023	2,688	\$ 40,644.02
sl	Euro	12/08/2023	12/08/2023	5,165	\$ 5,565.32
sl	Euro	12/08/2023	12/08/2023	18,304	\$ 19,721.70
by	Japanese Yen	12/08/2023	12/08/2023	903,080	\$ 6,143.74
sl	Schneider Electric SE	12/08/2023	12/12/2023	700	\$ 131,962.38
sl	Euro	12/11/2023	12/11/2023	12,888	\$ 13,898.12
by	Japanese Yen	12/11/2023	12/11/2023	10,384,223	\$ 71,861.15
by	Misumi Group Inc.	12/12/2023	12/14/2023	536	\$ 7,579.94
by	Misumi Group Inc.	12/12/2023	12/14/2023	830	\$ 11,899.25
sl	Euro	12/12/2023	12/12/2023	122,545	\$ 131,583.72
by	Japanese Yen	12/12/2023	12/12/2023	2,708,334	\$ 18,808.66
by	Japanese Yen	12/12/2023	12/12/2023	2,066,145	\$ 14,332.90
by	Japanese Yen	12/12/2023	12/12/2023	5,873,468	\$ 40,789.67
sl	Schneider Electric SE	12/12/2023	12/14/2023	1,363	\$ 259,852.53
by	Misumi Group Inc.	12/13/2023	12/15/2023	701	\$ 10,122.79
by	Misumi Group Inc.	12/13/2023	12/15/2023	729	\$ 10,582.60
sl	Schneider Electric SE	12/13/2023	12/15/2023	137	\$ 26,247.73
by	Misumi Group Inc.	12/14/2023	12/18/2023	316	\$ 4,617.07
by	Misumi Group Inc.	12/14/2023	12/18/2023	792	\$ 11,616.84
sl	Euro	12/14/2023	12/14/2023	241,017	\$ 259,854.94
by	Japanese Yen	12/14/2023	12/14/2023	1,103,981	\$ 7,582.13
by	Japanese Yen	12/14/2023	12/14/2023	1,733,066	\$ 11,902.68
dv	DS Smith PLC	12/14/2023	01/31/2024		\$ 56,486.04
by	Misumi Group Inc.	12/15/2023	12/19/2023	3,873	\$ 57,674.11
sl	Euro	12/15/2023	12/15/2023	24,316	\$ 26,204.21
by	Japanese Yen	12/15/2023	12/15/2023	1,536,118	\$ 10,584.21
by	Japanese Yen	12/15/2023	12/15/2023	1,469,374	\$ 10,124.33
wd	Dividend Accrual-USD	12/15/2023	12/15/2023	39,807	\$ 39,807.10
by	Misumi Group Inc.	12/18/2023	12/20/2023	1,607	\$ 23,681.60
by	Japanese Yen	12/18/2023	12/18/2023	1,645,990	\$ 11,631.94
by	Japanese Yen	12/18/2023	12/18/2023	654,193	\$ 4,623.08



Transaction Details | 11/30/23 - 12/31/23

Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
by	Misumi Group Inc.	12/19/2023	12/21/2023	3,816	\$ 55,791.31
by	Japanese Yen	12/19/2023	12/19/2023	8,175,594	\$ 57,694.46
by	Japanese Yen	12/20/2023	12/20/2023	3,389,074	\$ 23,698.99
by	Japanese Yen	12/21/2023	12/21/2023	8,023,627	\$ 55,640.81
dv	Nutrien Ltd	12/28/2023	01/12/2024		\$ 33,236.83
dv	Ebara Corporation	12/28/2023	04/01/2024		\$ 43,790.75
by	Paypal Holdings Inc	12/29/2023	01/03/2024	544	\$ 33,466.23
by	Paypal Holdings Inc	12/29/2023	01/03/2024	956	\$ 58,954.61