



California State Teachers' Retirement System

10/31/2019



California State Teachers' Retirement System

Holding Details | 10/31/2019

Quantity	Security	Cost	Local Price	Net Amount Local	Market Value	Percent of Assets	Risk Country	Sector Name	Industry Name
Cash and Equiv.									
93,864.53	Dividend Accrual-GBP	\$ 120,876.57	1.00	93,864.53	\$ 121,460.70	0.2 %	United Kingdom	Cash & Equivalents	Cash & Equivalents
4,725,760.00	Dividend Accrual-JPY	\$ 43,694.33	1.00	4,725,760.00	\$ 43,714.54	0.1 %	Japan	Cash & Equivalents	Cash & Equivalents
26,764.20	Euro	\$ 29,856.76	1.00	26,764.20	\$ 29,859.48	0.0 %	Europe	Cash & Equivalents	Cash & Equivalents
3,202,320.22	United States Dollar	\$ 3,202,320.22		3,202,320.22	\$ 3,202,320.22	4.0 %	United States	Cash & Equivalents	Cash & Equivalents
Sub Total		\$ 3,396,747.88			\$ 3,397,354.94	4.3 %			
Equity									
1,260,446.00	Aryzta Ag	\$ 5,356,219.84	0.78	979,870.72	\$ 993,028.35	1.2 %	Switzerland	Consumer Staples	Food, Beverage & Tobacco
49,576.00	ASM International NV	\$ 2,408,835.62	90.06	4,464,814.56	\$ 4,981,170.37	6.2 %	Netherlands	Information Technology	Semiconductors & Semiconductor Equipment
165,854.00	Assicurazioni Generali SpA	\$ 3,013,623.93	18.18	3,014,396.45	\$ 3,363,011.40	4.2 %	Italy	Financials	Insurance
627,689.00	BAE Systems Plc	\$ 4,915,529.84	5.76	3,616,744.02	\$ 4,680,066.76	5.9 %	United Kingdom	Industrials	Capital Goods
30,772.00	Basilea Pharmaceutica AG	\$ 2,406,733.14	40.50	1,246,266.00	\$ 1,263,000.76	1.6 %	Switzerland	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
158,912.00	Boskalis Westminster	\$ 4,975,787.07	19.68	3,127,388.16	\$ 3,489,070.60	4.4 %	Netherlands	Industrials	Capital Goods
178,487.00	Cameco Corp	\$ 1,630,436.96	11.76	2,099,007.12	\$ 1,596,992.52	2.0 %	Canada	Energy	Energy
34,492.00	Cap Gemini SA	\$ 3,694,351.68	100.95	3,481,967.40	\$ 3,884,656.93	4.9 %	France	Information Technology	Software & Services
95,586.00	Criteo SA (ADR)	\$ 2,267,343.76	16.70	1,596,286.20	\$ 1,596,286.20	2.0 %	France	Communication Services	Media & Entertainment
52.00	Daikin Industries Ltd	\$ 5,031.20	15,230.00	791,960.00	\$ 7,325.84	0.0 %	Japan	Industrials	Capital Goods
27,946.00	Dentsu Inc.	\$ 1,415,603.95	3,890.00	108,709,940.00	\$ 1,005,595.86	1.3 %	Japan	Communication Services	Media & Entertainment
136,227.00	FBD Holdings plc	\$ 1,065,708.74	8.86	1,206,971.22	\$ 1,346,557.44	1.7 %	Ireland	Financials	Insurance
214,264.00	Galp Energia SA	\$ 3,162,313.98	14.28	3,059,689.92	\$ 3,413,543.06	4.3 %	Portugal	Energy	Energy



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195,145.00	Glanbia PLC	\$ 3,390,692.29	9.99	1,949,498.55	\$ 2,174,958.06	2.7 %	Ireland	Consumer Staples	Food, Beverage & Tobacco
145,537.00	GlaxoSmithKline PLC	\$ 3,075,769.26	17.69	2,573,967.38	\$ 3,330,713.79	4.2 %	United Kingdom	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
155,154.00	Grifols SA (ADR)	\$ 2,937,872.74	21.91	3,399,424.14	\$ 3,399,424.14	4.3 %	Spain	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
61,944.00	HeidelbergCement AG	\$ 5,623,597.91	66.62	4,126,709.28	\$ 4,603,963.21	5.8 %	Germany	Materials	Materials
19,901.00	Koninklijke DSM NV	\$ 1,245,773.83	106.25	2,114,481.25	\$ 2,359,021.01	3.0 %	Netherlands	Materials	Materials
3,893,395.00	Lloyds Banking Group PLC	\$ 2,920,457.15	0.57	2,211,448.36	\$ 2,861,614.18	3.6 %	United Kingdom	Financials	Banks
871,544.00	Morgan Advanced Materials PLC	\$ 3,365,017.66	2.36	2,053,357.66	\$ 2,657,044.82	3.3 %	United Kingdom	Industrials	Capital Goods
81,079.00	NOF Corp	\$ 2,576,160.69	3,690.00	299,181,510.00	\$ 2,767,508.53	3.5 %	Japan	Materials	Materials
102,258.00	Nutrien Ltd	\$ 4,600,923.33	63.01	6,443,276.58	\$ 4,902,253.27	6.1 %	Canada	Materials	Materials
144,323.00	Santen Pharmaceutical Co Ltd.	\$ 2,384,459.67	1,925.00	277,821,775.00	\$ 2,569,925.30	3.2 %	Japan	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
214,822.00	STMicroelectronics NV	\$ 3,592,703.97	20.34	4,369,479.48	\$ 4,874,809.78	6.1 %	Switzerland	Information Technology	Semiconductors & Semiconductor Equipment
500,843.00	Tate & Lyle Plc	\$ 3,919,243.10	6.73	3,370,673.39	\$ 4,361,651.37	5.5 %	United Kingdom	Consumer Staples	Food, Beverage & Tobacco
143,391.00	Wienerberger AG	\$ 3,099,684.32	24.24	3,475,797.84	\$ 3,877,773.86	4.9 %	Austria	Materials	Materials
Sub Total		\$ 79,049,875.63			\$ 76,360,967.40	95.7 %			
Total Portfolio		\$ 82,446,623.51			\$ 79,758,322.34	100.0 %			



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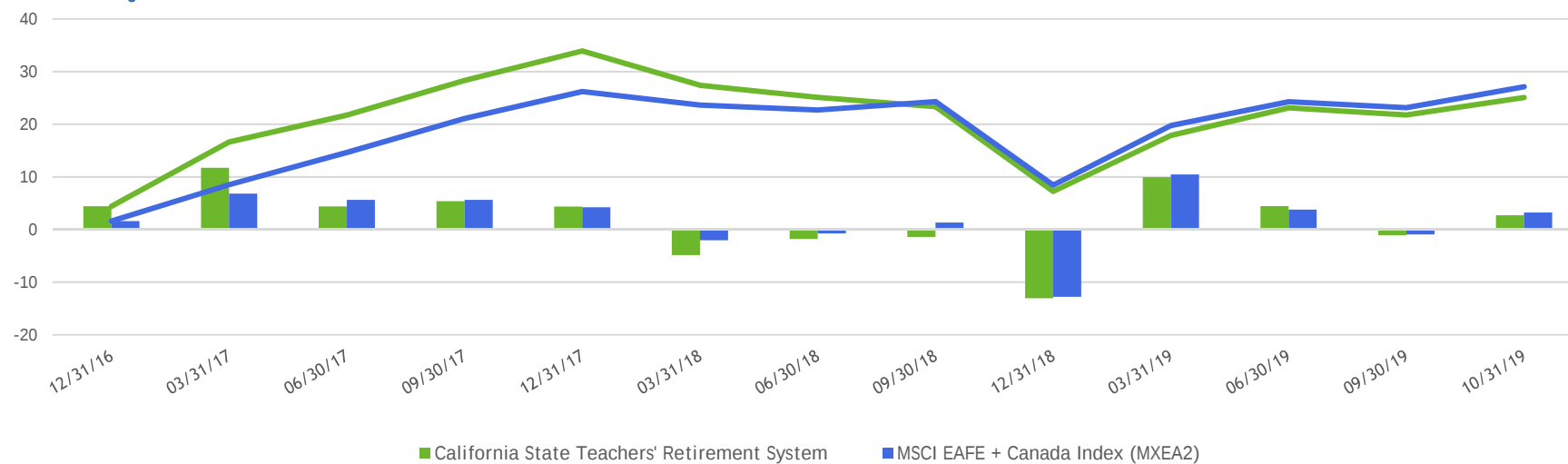
Performance Overview | 10/31/2019

Performance

	Month to Date	Quarter to Date	Year to Date	1 Year	3 Year Annualized	Since Inception Annualized
Total Portfolio	2.71 %	2.71 %	16.62 %	9.92 %	7.75 %	7.75 %
MSCI EAFE + Canada Index (MXEA2)	3.23 %	3.23 %	17.24 %	11.08 %	8.33 %	8.33 %

Returns over one year are annualized. Inception for performance is 10/31/16.

Time Weighted Return

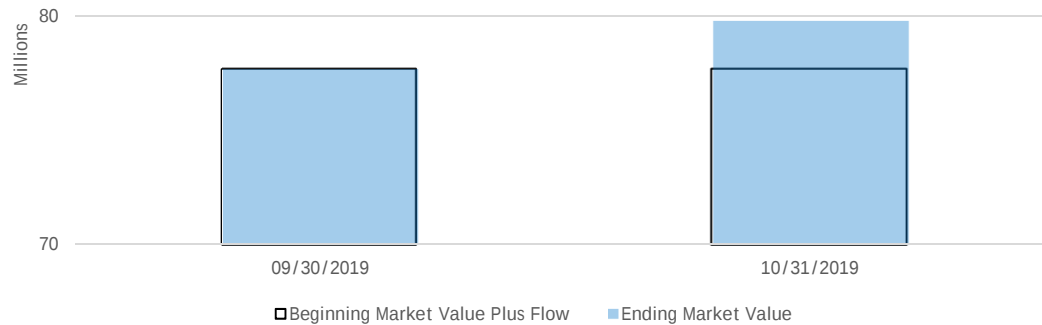


Performance is gross of fees



Portfolio Overview | 10/31/2019

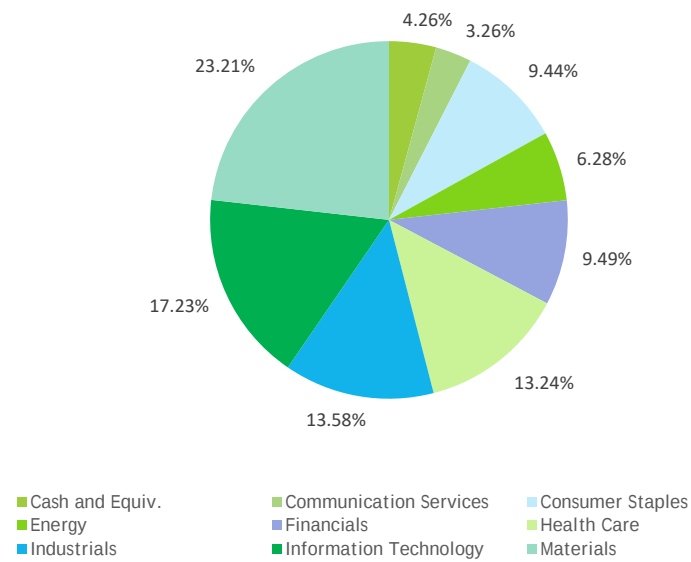
Change in Portfolio



Activity Summary

	Month to Date
Beginning Value	77,655,855.25
Net Contributions / Withdrawals	0.00
Realized Gains	(52,039.68)
Unrealized Gains	2,028,391.21
Income Received	126,115.56
Ending Value	79,758,322.34

Portfolio Allocation



Sector	Market Value	Percent of Assets	Current Yield
Cash and Equiv.	\$ 3,397,354.94	4.26 %	0.00 %
Communication Services	\$ 2,601,882.06	3.26 %	
Consumer Staples	\$ 7,529,637.77	9.44 %	0.14 %
Energy	\$ 5,010,535.58	6.28 %	0.00 %
Financials	\$ 7,571,183.02	9.49 %	0.01 %
Health Care	\$ 10,563,064.00	13.24 %	0.01 %
Industrials	\$ 10,833,508.02	13.58 %	
Information Technology	\$ 13,740,637.08	17.23 %	
Materials	\$ 18,510,519.88	23.21 %	0.00 %
Total	\$ 79,758,322.34	100.00 %	0.17 %



California State Teachers' Retirement System

Transaction Details | 09/30/19 - 10/31/19

Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
by	Criteo SA (ADR)	10/01/2019	10/03/2019	3,887	\$ 73,848.72
by	Criteo SA (ADR)	10/01/2019	10/03/2019	4,091	\$ 77,488.05
by	Criteo SA (ADR)	10/01/2019	10/03/2019	2,097	\$ 39,542.71
by	Grifols SA (ADR)	10/01/2019	10/03/2019	14,016	\$ 281,205.81
in	United States Dollar	10/01/2019	10/02/2019	5,260	\$ 5,260.13
sl	Cameco Corp	10/01/2019	10/03/2019	20,000	\$ 183,641.10
dv	Nutrien Ltd	10/01/2019	10/17/2019		\$ (43,337.25)
dv	Nutrien Ltd	10/01/2019	10/17/2019		\$ 43,309.45
by	Nutrien Ltd	10/01/2019	10/03/2019	5,953	\$ 300,515.65
by	Cap Gemini SA	10/01/2019	10/03/2019	2,198	\$ 263,071.75
by	Wienerberger AG	10/01/2019	10/03/2019	9,164	\$ 223,187.49
by	Wienerberger AG	10/01/2019	10/03/2019	3,182	\$ 76,692.74
by	GlaxoSmithKline PLC	10/01/2019	10/03/2019	33,524	\$ 713,117.09
by	NOF Corp	10/02/2019	10/04/2019	4,279	\$ 144,992.15
by	Criteo SA (ADR)	10/02/2019	10/04/2019	3,208	\$ 59,945.01
by	Criteo SA (ADR)	10/02/2019	10/04/2019	1,602	\$ 30,082.84
by	NOF Corp	10/03/2019	10/07/2019	3,841	\$ 127,149.90
by	Canadian Dollar	10/03/2019	10/03/2019	398,228	\$ 300,799.40
sl	Canadian Dollar	10/03/2019	10/03/2019	243,352	\$ 183,648.03
by	Criteo SA (ADR)	10/03/2019	10/07/2019	3,019	\$ 56,394.92
by	Criteo SA (ADR)	10/03/2019	10/07/2019	2,347	\$ 43,352.62
by	Euro	10/03/2019	10/03/2019	240,963	\$ 263,481.39
by	Euro	10/03/2019	10/03/2019	70,248	\$ 76,812.16
by	Euro	10/03/2019	10/03/2019	204,431	\$ 223,698.57
by	British Pound	10/03/2019	10/03/2019	583,422	\$ 719,476.39
sl	Cameco Corp	10/03/2019	10/07/2019	40,000	\$ 374,358.20
sl	Cameco Corp	10/03/2019	10/07/2019	22,204	\$ 207,752.91
wd	Dividend Accrual-EUR	10/04/2019	10/04/2019	20,841	\$ 23,047.47
by	Japanese Yen	10/04/2019	10/04/2019	15,564,907	\$ 145,228.90
sl	Canadian Dollar	10/07/2019	10/07/2019	276,768	\$ 207,857.44



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Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
sl	Canadian Dollar	10/07/2019	10/07/2019	498,720	\$ 374,546.57
sl	Euro	10/07/2019	10/07/2019	20,841	\$ 22,865.82
by	Japanese Yen	10/07/2019	10/07/2019	13,565,623	\$ 127,300.24
wd	Dividend Accrual-GBP	10/10/2019	10/10/2019	17,482	\$ 21,211.89
sl	ASM International NV	10/10/2019	10/14/2019	3,661	\$ 346,699.54
by	Cap Gemini SA	10/10/2019	10/14/2019	2,179	\$ 254,259.93
by	Euro	10/11/2019	10/11/2019	230,862	\$ 254,640.85
sl	British Pound	10/11/2019	10/11/2019	17,482	\$ 21,657.34
sl	FBD Holdings plc	10/11/2019	10/15/2019	20,000	\$ 194,812.50
sl	FBD Holdings plc	10/11/2019	10/15/2019	40	\$ 391.39
sl	FBD Holdings plc	10/14/2019	10/16/2019	21,396	\$ 205,109.87
sl	Euro	10/15/2019	10/15/2019	355	\$ 391.70
sl	Euro	10/15/2019	10/15/2019	176,693	\$ 195,104.05
sl	Euro	10/15/2019	10/15/2019	314,795	\$ 346,778.24
sl	Euro	10/16/2019	10/16/2019	186,032	\$ 205,007.55
sl	FBD Holdings plc	10/16/2019	10/18/2019	6,962	\$ 71,042.59
sl	FBD Holdings plc	10/16/2019	10/18/2019	4,100	\$ 41,837.22
sl	Dentsu Inc.	10/17/2019	10/21/2019	27,700	\$ 942,794.31
wd	Dividend Accrual-CAD	10/17/2019	10/17/2019	57,392	\$ 43,309.45
wd	Dividend Accrual-USD	10/17/2019	10/17/2019	5,523	\$ 5,522.94
sl	FBD Holdings plc	10/17/2019	10/21/2019	5,900	\$ 60,300.05
dv	STMicroelectronics NV	10/17/2019	10/17/2019		\$ 0.01
dv	BAE Systems Plc	10/17/2019	12/02/2019		\$ 75,765.46
sl	Canadian Dollar	10/18/2019	10/18/2019	57,392	\$ 43,633.46
sl	Euro	10/18/2019	10/18/2019	37,860	\$ 41,907.26
sl	Euro	10/18/2019	10/18/2019	64,289	\$ 70,981.52
sl	Euro	10/21/2019	10/21/2019	54,246	\$ 60,283.24
sl	Japanese Yen	10/21/2019	10/21/2019	102,434,600	\$ 942,377.98
sl	British Pound	10/23/2019	10/23/2019	4	\$ 4.77
dv	Koninklijke DSM NV	10/25/2019	10/25/2019		\$ 6.64



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dv	Morgan Advanced Materials PLC	10/31/2019	11/22/2019		\$ 45,111.12
sl	FBD Holdings plc	10/31/2019	11/04/2019	3,000	\$ 29,534.45