



California State Teachers' Retirement System

12/31/2019



California State Teachers' Retirement System

Holding Details | 12/31/2019

Quantity	Security	Cost	Local Price	Net Amount Local	Market Value	Percent of Assets	Risk Country	Sector Name	Industry Name
Cash and Equiv.									
71,726.21	Dividend Accrual-GBP	\$ 92,430.38	1.00	71,726.21	\$ 95,019.30	0.1 %	United Kingdom	Cash & Equivalents	Cash & Equivalents
652,935.00	Dividend Accrual-JPY	\$ 5,958.25	1.00	652,935.00	\$ 6,008.14	0.0 %	Japan	Cash & Equivalents	Cash & Equivalents
47,906.55	Dividend Accrual-USD	\$ 47,906.55		47,906.55	\$ 47,906.55	0.1 %	United States	Cash & Equivalents	Cash & Equivalents
291.34	Euro	\$ 323.43	1.00	291.34	\$ 327.03	0.0 %	Europe	Cash & Equivalents	Cash & Equivalents
2,925,287.85	United States Dollar	\$ 2,925,287.85		2,925,287.85	\$ 2,925,287.85	3.4 %	United States	Cash & Equivalents	Cash & Equivalents
Sub Total		\$ 3,071,906.47			\$ 3,074,548.87	3.6 %			
Equity									
1,260,446.00	Aryzta Ag	\$ 5,356,219.84	1.08	1,363,802.57	\$ 1,408,377.73	1.6 %	Switzerland	Consumer Staples	Food, Beverage & Tobacco
39,990.00	ASM International NV	\$ 1,943,063.91	100.15	4,004,998.50	\$ 4,495,610.82	5.2 %	Netherlands	Information Technology	Semiconductors & Semiconductor Equipment
165,854.00	Assicurazioni Generali SpA	\$ 3,013,623.93	18.40	3,050,884.33	\$ 3,424,617.66	4.0 %	Italy	Financials	Insurance
637,879.00	BAE Systems Plc	\$ 4,992,861.82	5.65	3,602,740.59	\$ 4,772,730.60	5.5 %	United Kingdom	Industrials	Capital Goods
30,772.00	Basilea Pharmaceutica AG	\$ 2,406,733.14	46.86	1,441,975.92	\$ 1,489,106.13	1.7 %	Switzerland	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
168,448.00	Boskalis Westminster	\$ 5,201,483.01	22.80	3,840,614.40	\$ 4,311,089.66	5.0 %	Netherlands	Industrials	Capital Goods
178,487.00	Cameco Corp	\$ 1,630,436.96	11.54	2,059,739.98	\$ 1,588,386.34	1.8 %	Canada	Energy	Energy
42,211.00	Cap Gemini SA	\$ 4,602,464.11	108.90	4,596,777.90	\$ 5,159,883.19	6.0 %	France	Information Technology	Software & Services
79,436.00	Criteo SA (ADR)	\$ 1,884,258.35	17.33	1,376,625.88	\$ 1,376,625.88	1.6 %	France	Communication Services	Media & Entertainment
13,746.00	Dentsu Inc.	\$ 696,303.29	3,775.00	51,891,150.00	\$ 477,489.30	0.6 %	Japan	Communication Services	Media & Entertainment
89,227.00	FBD Holdings plc	\$ 698,026.04	8.70	776,274.90	\$ 871,368.58	1.0 %	Ireland	Financials	Insurance
214,264.00	Galp Energia SA	\$ 3,162,313.98	14.90	3,192,533.60	\$ 3,583,618.97	4.1 %	Portugal	Energy	Energy



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195,145.00	Glanbia PLC	\$ 3,390,692.29	10.26	2,002,187.70	\$ 2,247,455.69	2.6 %	Ireland	Consumer Staples	Food, Beverage & Tobacco
226,648.00	GlaxoSmithKline PLC	\$ 4,887,437.86	17.79	4,032,067.92	\$ 5,341,481.98	6.2 %	United Kingdom	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
179,367.00	Grifols SA (ADR)	\$ 3,462,859.01	23.29	4,177,457.43	\$ 4,177,457.43	4.8 %	Spain	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
61,944.00	HeidelbergCement AG	\$ 5,623,597.91	64.96	4,023,882.24	\$ 4,516,807.81	5.2 %	Germany	Materials	Materials
14,990.00	Koninklijke DSM NV	\$ 938,352.33	116.10	1,740,339.00	\$ 1,953,530.53	2.3 %	Netherlands	Materials	Materials
3,893,395.00	Lloyds Banking Group PLC	\$ 2,920,457.15	0.63	2,433,371.88	\$ 3,223,609.39	3.7 %	United Kingdom	Financials	Banks
871,544.00	Morgan Advanced Materials PLC	\$ 3,365,017.66	3.17	2,762,794.48	\$ 3,660,011.99	4.2 %	United Kingdom	Industrials	Capital Goods
81,079.00	NOF Corp	\$ 2,576,160.69	3,650.00	295,938,350.00	\$ 2,723,150.22	3.1 %	Japan	Materials	Materials
106,459.00	Nutrien Ltd	\$ 4,808,109.23	62.17	6,618,556.03	\$ 5,103,956.84	5.9 %	Canada	Materials	Materials
144,323.00	Santen Pharmaceutical Co Ltd.	\$ 2,384,459.67	2,086.00	301,057,778.00	\$ 2,770,257.91	3.2 %	Japan	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
180,128.00	STMicroelectronics NV	\$ 3,012,478.15	23.97	4,317,668.16	\$ 4,846,582.51	5.6 %	Netherlands	Information Technology	Semiconductors & Semiconductor Equipment
500,843.00	Tate & Lyle Plc	\$ 3,919,243.10	7.60	3,807,408.49	\$ 5,043,864.39	5.8 %	United Kingdom	Consumer Staples	Food, Beverage & Tobacco
162,315.00	Wienerberger AG	\$ 3,633,001.44	26.42	4,288,362.30	\$ 4,813,686.68	5.6 %	Austria	Materials	Materials
Sub Total		\$ 80,509,654.88			\$ 83,380,758.22	96.4 %			
Total Portfolio		\$ 83,581,561.34			\$ 86,455,307.09	100.0 %			



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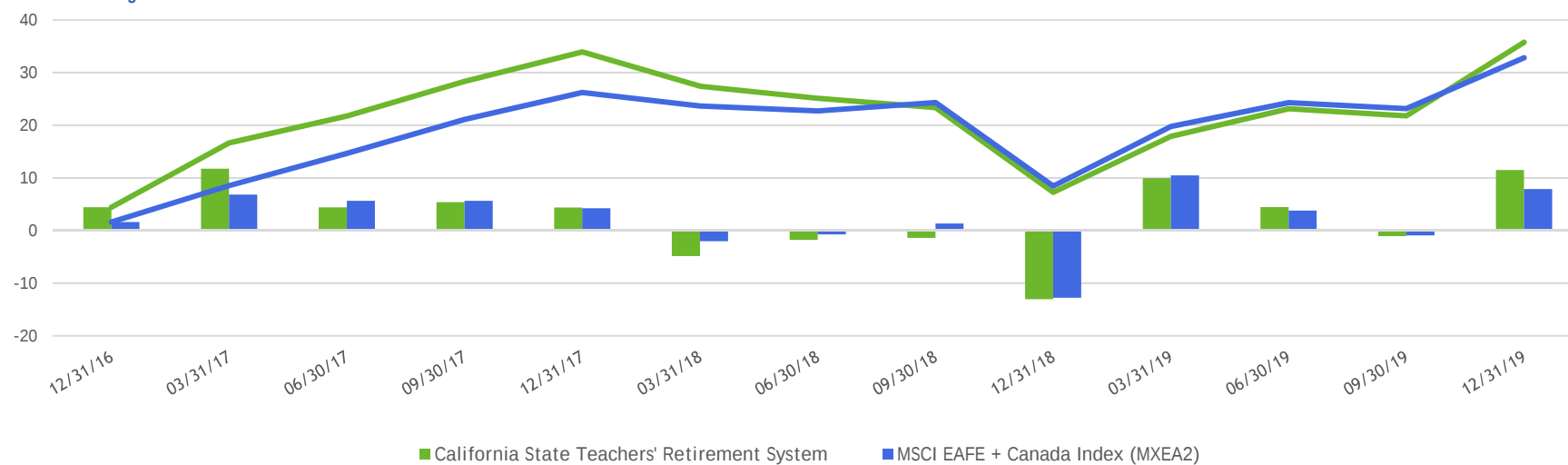
Performance Overview | 12/31/2019

Performance

	Month to Date	Quarter to Date	Year to Date	1 Year	3 Year Annualized	Since Inception Annualized
Total Portfolio	3.32 %	11.48 %	26.58 %	26.58 %	9.15 %	10.13 %
MSCI EAFE + Canada Index (MXEA2)	3.19 %	7.86 %	22.49 %	22.49 %	9.34 %	9.37 %

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

Time Weighted Return

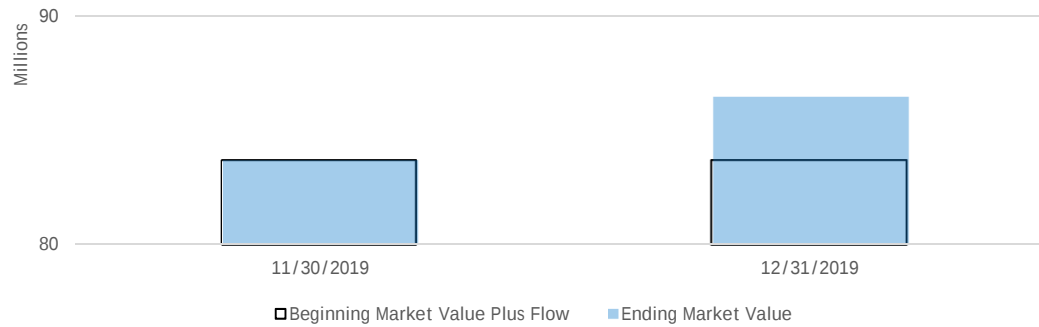


Performance is gross of fees



Portfolio Overview | 12/31/2019

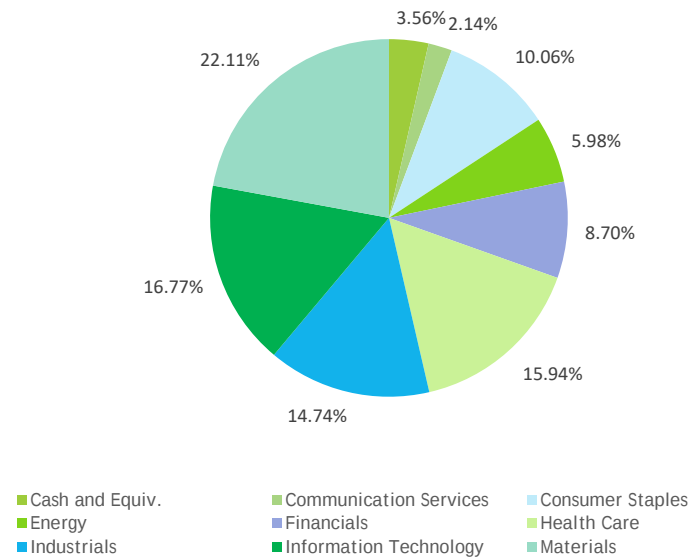
Change in Portfolio



Activity Summary

	Month to Date
Beginning Value	83,677,730.01
Net Contributions / Withdrawals	0.00
Realized Gains	10,238.25
Unrealized Gains	2,669,136.95
Income Received	98,201.88
Ending Value	86,455,307.09

Portfolio Allocation



Sector	Market Value	Percent of Assets	Current Yield
Cash and Equiv.	\$ 3,074,548.87	3.56 %	0.00 %
Communication Services	\$ 1,854,115.18	2.14 %	
Consumer Staples	\$ 8,699,697.81	10.06 %	0.16 %
Energy	\$ 5,172,005.30	5.98 %	0.00 %
Financials	\$ 7,519,595.63	8.70 %	0.01 %
Health Care	\$ 13,778,303.44	15.94 %	0.03 %
Industrials	\$ 12,743,832.25	14.74 %	
Information Technology	\$ 14,502,076.52	16.77 %	
Materials	\$ 19,111,132.08	22.11 %	0.00 %
Total	\$ 86,455,307.09	100.00 %	0.19 %



California State Teachers' Retirement System

Transaction Details | 11/30/19 - 12/31/19

Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
dv	NOF Corp	12/01/2019	12/31/2019		\$ (25,983.02)
dv	NOF Corp	12/01/2019	12/02/2019		\$ 25,983.02
dv	Daikin Industries Ltd	12/01/2019	12/31/2019		\$ (37.99)
dv	Daikin Industries Ltd	12/01/2019	12/03/2019		\$ 37.99
in	Euro	12/01/2019	12/01/2019	-29	\$ (32.00)
in	United States Dollar	12/01/2019	12/03/2019	4,741	\$ 4,741.04
sl	Criteo SA (ADR)	12/02/2019	12/04/2019	174	\$ 3,084.19
dv	Grifols SA (ADR)	12/02/2019	12/11/2019		\$ 30,441.51
wd	Dividend Accrual-GBP	12/02/2019	12/02/2019	59,003	\$ 76,034.25
sl	Japanese Yen	12/02/2019	12/02/2019	1,876,199	\$ 17,125.67
wd	Dividend Accrual-JPY	12/02/2019	12/02/2019	2,845,401	\$ 25,983.31
by	Euro	12/03/2019	12/03/2019	29	\$ 32.17
sl	Japanese Yen	12/03/2019	12/03/2019	2,845,401	\$ 26,065.38
wd	Dividend Accrual-JPY	12/03/2019	12/03/2019	4,160	\$ 37.99
sl	Criteo SA (ADR)	12/04/2019	12/06/2019	66	\$ 1,158.10
sl	Japanese Yen	12/04/2019	12/04/2019	4,160	\$ 38.28
sl	Criteo SA (ADR)	12/05/2019	12/09/2019	110	\$ 1,923.64
sl	Criteo SA (ADR)	12/06/2019	12/10/2019	531	\$ 9,309.78
by	BAE Systems Plc	12/06/2019	12/06/2019	10,190	\$ 77,331.98
sl	Criteo SA (ADR)	12/09/2019	12/11/2019	149	\$ 2,623.56
sl	Criteo SA (ADR)	12/10/2019	12/12/2019	140	\$ 2,444.03
sl	Dentsu Inc.	12/11/2019	12/13/2019	14,200	\$ 525,315.25
wd	Dividend Accrual-USD	12/11/2019	12/11/2019	30,442	\$ 30,441.51
by	Wienerberger AG	12/11/2019	12/13/2019	18,924	\$ 533,317.12
sl	Criteo SA (ADR)	12/12/2019	12/16/2019	252	\$ 4,404.22
wd	Dividend Accrual-CAD	12/13/2019	12/13/2019	14,279	\$ 10,744.54
by	Euro	12/13/2019	12/13/2019	481,094	\$ 534,086.87
sl	Japanese Yen	12/13/2019	12/13/2019	57,101,768	\$ 525,073.73
sl	Canadian Dollar	12/16/2019	12/16/2019	14,279	\$ 10,814.12
dv	STMicroelectronics NV	12/16/2019	12/18/2019		\$ 9,186.53



Transaction Details | 11/30/19 - 12/31/19

Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
wd	Dividend Accrual-USD	12/18/2019	12/18/2019	9,187	\$ 9,186.53
dv	Dentsu Inc.	12/27/2019	01/31/2020		\$ 5,958.25
dv	Nutrien Ltd	12/30/2019	01/16/2020		\$ 47,906.55