



California State Teachers' Retirement System

01/31/2020



Holding Details | 01/31/2020

Quantity	Security	Cost	Local Price	Net Amount Local	Market Value	Percent of Assets	Risk Country	Sector Name	Industry Name
Cash and Equiv.									
652,935.00	Dividend Accrual-JPY	\$ 6,008.14	1.00	652,935.00	\$ 6,024.22	0.0 %	Japan	Cash & Equivalents	Cash & Equivalents
3,019,345.14	United States Dollar	\$ 3,019,345.14		3,019,345.14	\$ 3,019,345.14	3.5 %	United States	Cash & Equivalents	Cash & Equivalents
Sub Total		\$ 3,025,353.28			\$ 3,025,369.36	3.6 %			
Equity									
1,260,446.00	Aryzta Ag	\$ 5,356,219.84	0.97	1,225,153.51	\$ 1,270,313.14	1.5 %	Switzerland	Consumer Staples	Food, Beverage & Tobacco
35,726.00	ASM International NV	\$ 1,735,881.50	110.05	3,931,646.30	\$ 4,357,050.43	5.1 %	Netherlands	Information Technology	Semiconductors & Semiconductor Equipment
165,854.00	Assicurazioni Generali SpA	\$ 3,013,623.93	17.60	2,918,201.13	\$ 3,233,950.49	3.8 %	Italy	Financials	Insurance
700,013.00	BAE Systems Plc	\$ 5,484,569.48	6.31	4,419,882.08	\$ 5,826,288.56	6.8 %	United Kingdom	Industrials	Capital Goods
30,772.00	Basilea Pharmaceutica AG	\$ 2,406,733.14	55.25	1,700,153.00	\$ 1,762,821.30	2.1 %	Switzerland	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
178,890.00	Boskalis Westminster	\$ 5,471,600.59	21.17	3,787,101.30	\$ 4,196,865.66	4.9 %	Netherlands	Industrials	Capital Goods
232,477.00	Cameco Corp	\$ 2,109,988.35	10.67	2,480,529.59	\$ 1,875,565.83	2.2 %	Canada	Energy	Energy
45,779.00	Cap Gemini SA	\$ 5,038,156.35	112.35	5,143,270.65	\$ 5,699,772.53	6.7 %	France	Information Technology	Software & Services
89,227.00	FBD Holdings plc	\$ 698,026.04	8.68	774,490.36	\$ 858,290.22	1.0 %	Ireland	Financials	Insurance
214,264.00	Galp Energia SA	\$ 3,162,313.98	13.64	2,922,560.96	\$ 3,238,782.06	3.8 %	Portugal	Energy	Energy
195,145.00	Glanbia PLC	\$ 3,390,692.29	10.53	2,054,876.85	\$ 2,277,214.53	2.7 %	Ireland	Consumer Staples	Food, Beverage & Tobacco
226,648.00	GlaxoSmithKline PLC	\$ 4,887,437.86	17.84	4,043,400.32	\$ 5,330,010.30	6.3 %	United Kingdom	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
190,547.00	Grifols SA (ADR)	\$ 3,727,113.96	22.73	4,331,133.31	\$ 4,331,133.31	5.1 %	Spain	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
66,799.00	HeidelbergCement AG	\$ 5,965,496.58	61.28	4,093,442.72	\$ 4,536,353.22	5.3 %	Germany	Materials	Materials



Holding Details | 01/31/2020

Quantity	Security	Cost	Local Price	Net Amount Local	Market Value	Percent of Assets	Risk Country	Sector Name	Industry Name
17,780.00	Hugo Boss AG	\$ 856,762.22	42.80	760,984.00	\$ 843,322.47	1.0 %	Germany	Consumer Discretionary	Consumer Durables & Apparel
3,893,395.00	Lloyds Banking Group PLC	\$ 2,920,457.15	0.57	2,211,059.02	\$ 2,914,618.00	3.4 %	United Kingdom	Financials	Banks
871,544.00	Morgan Advanced Materials PLC	\$ 3,365,017.66	3.12	2,719,217.28	\$ 3,584,472.22	4.2 %	United Kingdom	Industrials	Capital Goods
109,679.00	NOF Corp	\$ 3,490,439.91	3,625.00	397,586,375.00	\$ 3,668,278.59	4.3 %	Japan	Materials	Materials
116,326.00	Nutrien Ltd	\$ 5,273,485.97	56.49	6,571,255.74	\$ 4,968,625.56	5.8 %	Canada	Materials	Materials
144,323.00	Santen Pharmaceutical Co Ltd.	\$ 2,384,459.67	2,056.00	296,728,088.00	\$ 2,737,722.82	3.2 %	Japan	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
169,607.00	STMicroelectronics NV	\$ 2,836,523.92	25.28	4,287,664.96	\$ 4,751,590.31	5.6 %	Netherlands	Information Technology	Semiconductors & Semiconductor Equipment
500,843.00	Tate & Lyle Plc	\$ 3,919,243.10	7.93	3,970,683.30	\$ 5,234,154.73	6.1 %	United Kingdom	Consumer Staples	Food, Beverage & Tobacco
162,315.00	Wienerberger AG	\$ 3,633,001.44	25.62	4,158,510.30	\$ 4,608,461.11	5.4 %	Austria	Materials	Materials
Sub Total		\$ 81,127,244.93			\$ 82,105,657.40	96.4 %			
Total Portfolio		\$ 84,152,598.21			\$ 85,131,026.76	100.0 %			



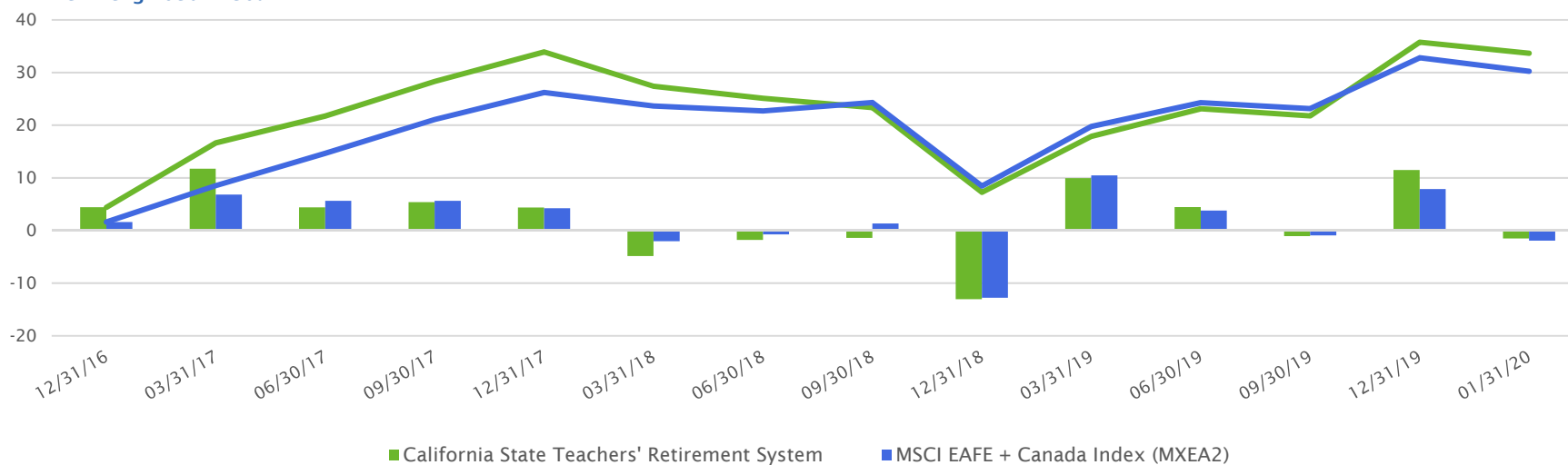
Performance Overview | 01/31/2020

Performance

	Month to Date	Quarter to Date	Year to Date	1 Year	3 Year Annualized	Since Inception Annualized
Total Portfolio	(1.53 %)	(1.53 %)	(1.53 %)	16.18 %	6.91 %	9.34 %
MSCI EAFE + Canada Index (MXEA2)	(1.94 %)	(1.94 %)	(1.94 %)	12.12 %	7.57 %	8.46 %

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

Time Weighted Return

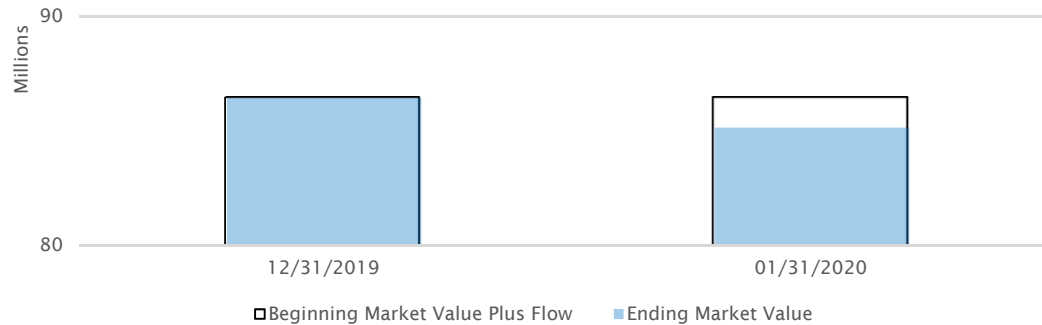


Performance is gross of fees



Portfolio Overview | 01/31/2020

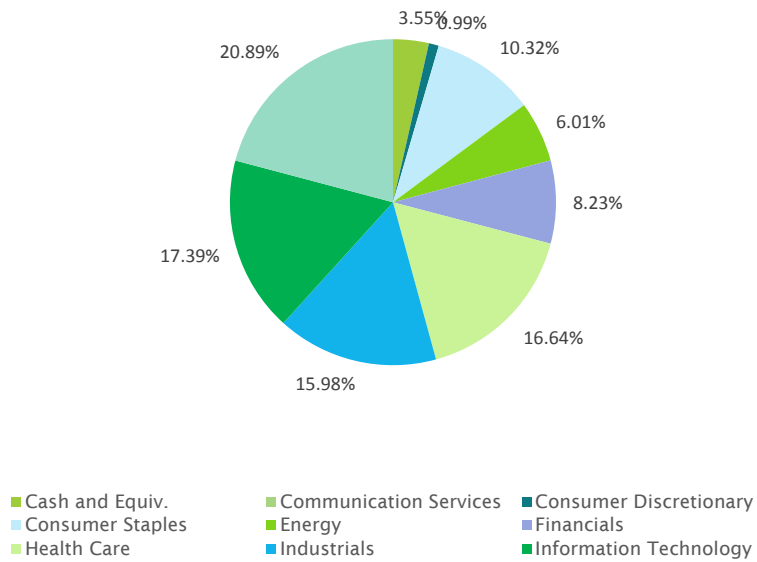
Change in Portfolio



Activity Summary

Month to Date	
Beginning Value	86,455,307.09
Net Contributions / Withdrawals	0.00
Realized Gains	(104,571.64)
Unrealized Gains	(1,224,646.30)
Income Received	4,937.60
Ending Value	85,131,026.76

Portfolio Allocation



Sector	Market Value	Percent of Assets	Current Yield
Cash and Equiv.	\$ 3,025,369.36	3.55 %	0.00 %
Communication Services			
Consumer Discretionary	\$ 843,322.47	0.99 %	
Consumer Staples	\$ 8,781,682.40	10.32 %	0.15 %
Energy	\$ 5,114,347.89	6.01 %	0.00 %
Financials	\$ 7,006,858.71	8.23 %	0.01 %
Health Care	\$ 14,161,687.73	16.64 %	0.03 %
Industrials	\$ 13,607,626.44	15.98 %	
Information Technology	\$ 14,808,413.27	17.39 %	
Materials	\$ 17,781,718.49	20.89 %	0.01 %
Total	\$ 85,131,026.76	100.00 %	0.18 %



Transaction Details | 12/31/19 - 01/31/20

Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
dv	Dentsu Inc.	01/01/2020	01/01/2020		\$ (6,008.14)
dv	Dentsu Inc.	01/01/2020	03/27/2020		\$ 6,008.14
in	United States Dollar	01/01/2020	01/03/2020	4,857	\$ 4,857.41
dv	Nutrien Ltd	01/01/2020	01/16/2020		\$ 47,982.29
dv	Nutrien Ltd	01/01/2020	01/16/2020		\$ (47,906.55)
sl	Criteo SA (ADR)	01/03/2020	01/07/2020	428	\$ 7,535.76
wd	Dividend Accrual-GBP	01/03/2020	01/03/2020	44,074	\$ 56,796.44
sl	Criteo SA (ADR)	01/06/2020	01/08/2020	194	\$ 3,393.70
sl	Criteo SA (ADR)	01/06/2020	01/08/2020	233	\$ 4,084.01
sl	Criteo SA (ADR)	01/06/2020	01/08/2020	163	\$ 2,851.36
sl	British Pound	01/06/2020	01/06/2020	44,074	\$ 57,620.82
sl	Criteo SA (ADR)	01/07/2020	01/09/2020	97	\$ 1,696.53
sl	Criteo SA (ADR)	01/08/2020	01/10/2020	96	\$ 1,680.89
sl	Criteo SA (ADR)	01/09/2020	01/13/2020	381	\$ 6,706.94
sl	Criteo SA (ADR)	01/09/2020	01/13/2020	774	\$ 13,707.41
sl	Criteo SA (ADR)	01/09/2020	01/13/2020	8,177	\$ 145,055.34
sl	Criteo SA (ADR)	01/09/2020	01/13/2020	2,952	\$ 52,352.94
sl	Criteo SA (ADR)	01/09/2020	01/13/2020	3,420	\$ 60,481.45
sl	Criteo SA (ADR)	01/09/2020	01/13/2020	4,543	\$ 80,573.88
sl	Criteo SA (ADR)	01/09/2020	01/13/2020	9,085	\$ 161,158.20
wd	Dividend Accrual-GBP	01/09/2020	01/09/2020	27,652	\$ 35,633.94
by	Nutrien Ltd	01/09/2020	01/13/2020	9,867	\$ 465,376.73
sl	Dentsu Inc.	01/10/2020	01/15/2020	13,746	\$ 472,989.95
by	NOF Corp	01/10/2020	01/15/2020	10,200	\$ 327,037.83
sl	Criteo SA (ADR)	01/10/2020	01/14/2020	1,696	\$ 30,637.61
sl	British Pound	01/10/2020	01/10/2020	27,652	\$ 36,074.56
by	Boskalis Westminster	01/10/2020	01/14/2020	10,442	\$ 270,117.57
by	Cap Gemini SA	01/10/2020	01/14/2020	3,568	\$ 435,692.24
by	BAE Systems Plc	01/10/2020	01/14/2020	32,090	\$ 250,246.95
dv	BAE Systems Plc	01/10/2020	01/10/2020		\$ 4.45



Transaction Details | 12/31/19 - 01/31/20

Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
by	Canadian Dollar	01/13/2020	01/13/2020	609,481	\$ 467,751.83
sl	Criteo SA (ADR)	01/13/2020	01/15/2020	1,671	\$ 30,202.86
sl	Criteo SA (ADR)	01/13/2020	01/15/2020	4,262	\$ 77,298.29
sl	Criteo SA (ADR)	01/13/2020	01/15/2020	750	\$ 13,661.05
by	NOF Corp	01/14/2020	01/16/2020	18,400	\$ 587,241.39
sl	Criteo SA (ADR)	01/14/2020	01/16/2020	3,136	\$ 56,942.94
sl	Criteo SA (ADR)	01/14/2020	01/16/2020	964	\$ 15,390.61
sl	Criteo SA (ADR)	01/14/2020	01/16/2020	18,721	\$ 297,807.50
by	Euro	01/14/2020	01/14/2020	243,054	\$ 270,107.85
by	Euro	01/14/2020	01/14/2020	392,039	\$ 435,947.07
by	British Pound	01/14/2020	01/14/2020	191,606	\$ 250,543.94
sl	Criteo SA (ADR)	01/15/2020	01/17/2020	2,232	\$ 32,344.13
sl	Criteo SA (ADR)	01/15/2020	01/17/2020	7,730	\$ 111,317.42
sl	Criteo SA (ADR)	01/15/2020	01/17/2020	7,731	\$ 107,454.03
by	Japanese Yen	01/15/2020	01/15/2020	35,830,264	\$ 327,187.14
sl	Japanese Yen	01/15/2020	01/15/2020	51,820,780	\$ 472,450.92
by	Grifols SA (ADR)	01/16/2020	01/21/2020	11,180	\$ 264,254.95
wd	Dividend Accrual-CAD	01/16/2020	01/16/2020	62,221	\$ 47,982.29
sl	Euro	01/16/2020	01/16/2020	291	\$ 324.76
sl	British Pound	01/16/2020	01/16/2020	3	\$ 4.45
by	Japanese Yen	01/16/2020	01/16/2020	64,620,040	\$ 587,802.26
by	Cameco Corp	01/16/2020	01/20/2020	35,000	\$ 310,069.01
by	Cameco Corp	01/16/2020	01/20/2020	18,990	\$ 169,482.38
sl	Koninklijke DSM NV	01/16/2020	01/20/2020	7,882	\$ 951,755.87
by	HeidelbergCement AG	01/16/2020	01/20/2020	4,855	\$ 341,898.66
by	BAE Systems Plc	01/16/2020	01/20/2020	30,044	\$ 241,460.71
by	Canadian Dollar	01/17/2020	01/17/2020	404,408	\$ 309,997.70
by	Canadian Dollar	01/17/2020	01/17/2020	221,047	\$ 169,405.75
sl	Canadian Dollar	01/17/2020	01/17/2020	62,221	\$ 47,660.69
by	Euro	01/17/2020	01/17/2020	306,870	\$ 342,236.22



Transaction Details | 12/31/19 - 01/31/20

Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
by	British Pound	01/17/2020	01/17/2020	184,801	\$ 241,734.22
sl	Koninklijke DSM NV	01/17/2020	01/21/2020	7,108	\$ 873,569.81
by	Hugo Boss AG	01/20/2020	01/22/2020	9,939	\$ 479,096.03
by	Hugo Boss AG	01/20/2020	01/22/2020	7,841	\$ 377,666.19
sl	Euro	01/21/2020	01/21/2020	854,244	\$ 950,602.65
sl	Euro	01/21/2020	01/21/2020	787,354	\$ 873,648.54
by	Euro	01/22/2020	01/22/2020	340,777	\$ 378,835.05
by	Euro	01/22/2020	01/22/2020	432,300	\$ 479,290.57
sl	ASM International NV	01/27/2020	01/29/2020	61	\$ 8,090.38
sl	ASM International NV	01/28/2020	01/30/2020	560	\$ 72,657.05
sl	STMicroelectronics NV	01/28/2020	01/30/2020	10,521	\$ 310,719.24
sl	Euro	01/29/2020	01/29/2020	7,347	\$ 8,088.54
sl	ASM International NV	01/29/2020	01/31/2020	1,731	\$ 222,984.41
sl	ASM International NV	01/29/2020	01/31/2020	1,912	\$ 247,449.28
sl	Euro	01/30/2020	01/30/2020	282,459	\$ 310,662.75
sl	Euro	01/30/2020	01/30/2020	66,049	\$ 72,643.84
sl	Euro	01/31/2020	01/31/2020	202,741	\$ 222,862.77
sl	Euro	01/31/2020	01/31/2020	224,985	\$ 247,314.29