



California State Teachers' Retirement System

05/31/2020



California State Teachers' Retirement System

Holding Details | 05/31/2020

Quantity	Security	Cost	Local Price	Net Amount Local	Market Value	Percent of Assets	Risk Country	Sector Name	Industry Name
Cash and Equiv.									
523.62	Dividend Accrual-EUR	\$ 578.89	1.00	523.62	\$ 582.45	0.0 %	Europe	Cash & Equivalents	Cash & Equivalents
17,347.19	Dividend Accrual-GBP	\$ 21,162.70	1.00	17,347.19	\$ 21,446.33	0.0 %	United Kingdom	Cash & Equivalents	Cash & Equivalents
6,298,003.00	Dividend Accrual-JPY	\$ 58,268.98	1.00	6,298,003.00	\$ 58,458.28	0.1 %	Japan	Cash & Equivalents	Cash & Equivalents
1,733,628.28	United States Dollar	\$ 1,733,628.28		1,733,628.28	\$ 1,733,628.28	2.5 %	United States	Cash & Equivalents	Cash & Equivalents
Sub Total		\$ 1,813,638.86			\$ 1,814,115.34	2.6 %			
Equity									
59,220.00	Accor SA	\$ 1,545,600.78	25.35	1,501,227.00	\$ 1,669,889.85	2.4 %	France	Consumer Discretionary	Consumer Services
1,260,446.00	Aryzta Ag	\$ 5,356,219.84	0.50	630,223.00	\$ 656,003.96	0.9 %	Switzerland	Consumer Staples	Food, Beverage & Tobacco
37,037.00	ASM International NV	\$ 1,839,382.83	104.55	3,872,218.35	\$ 4,307,262.08	6.1 %	Netherlands	Information Technology	Semiconductors & Semiconductor Equipment
165,854.00	Assicurazioni Generali SpA	\$ 3,013,623.93	12.49	2,070,687.19	\$ 2,303,328.89	3.3 %	Italy	Financials	Insurance
700,013.00	BAE Systems Plc	\$ 5,484,569.48	4.96	3,473,464.51	\$ 4,294,244.17	6.1 %	United Kingdom	Industrials	Capital Goods
30,772.00	Basilea Pharmaceutica AG	\$ 2,406,733.14	48.60	1,495,519.20	\$ 1,556,697.41	2.2 %	Switzerland	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
178,890.00	Boskalis Westminster	\$ 5,471,600.59	16.64	2,976,729.60	\$ 3,311,165.17	4.7 %	Netherlands	Industrials	Capital Goods
178,753.00	Cameco Corp	\$ 1,622,383.06	14.96	2,674,144.88	\$ 1,934,701.84	2.7 %	Canada	Energy	Energy
47,499.00	Cap Gemini SA	\$ 5,153,354.00	92.10	4,374,657.90	\$ 4,866,150.71	6.9 %	France	Information Technology	Software & Services
89,227.00	FBD Holdings plc	\$ 698,026.04	6.88	613,881.76	\$ 682,851.38	1.0 %	Ireland	Financials	Insurance
214,264.00	Galp Energia SA	\$ 3,162,313.98	10.72	2,295,838.76	\$ 2,553,776.24	3.6 %	Portugal	Energy	Energy
195,145.00	Glanbia PLC	\$ 3,390,692.29	9.82	1,915,348.18	\$ 2,130,537.54	3.0 %	Ireland	Consumer Staples	Food, Beverage & Tobacco
91,301.00	GlaxoSmithKline PLC	\$ 1,961,412.64	16.72	1,526,370.12	\$ 1,887,051.38	2.7 %	United Kingdom	Health Care	Pharmaceuticals, Biotechnology & Life Sciences



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164,435.00	Grifols SA (ADR)	\$ 3,216,361.23	18.93	3,112,754.55	\$ 3,112,754.55	4.4 %	Spain	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
68,600.00	HeidelbergCement AG	\$ 6,031,683.17	44.63	3,061,618.00	\$ 3,405,590.78	4.8 %	Germany	Materials	Materials
17,780.00	Hugo Boss AG	\$ 856,762.22	24.54	436,321.20	\$ 485,341.89	0.7 %	Germany	Consumer Discretionary	Consumer Durables & Apparel
8,958.00	Ipsen SA	\$ 658,942.03	70.70	633,330.60	\$ 704,485.29	1.0 %	France	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
3,893,395.00	Lloyds Banking Group PLC	\$ 2,920,457.15	0.30	1,162,957.09	\$ 1,437,763.85	2.0 %	United Kingdom	Financials	Banks
871,544.00	Morgan Advanced Materials PLC	\$ 3,365,017.66	2.13	1,856,388.72	\$ 2,295,053.37	3.3 %	United Kingdom	Industrials	Capital Goods
109,679.00	NOF Corp	\$ 3,490,439.91	3,830.00	420,070,570.00	\$ 3,899,109.57	5.5 %	Japan	Materials	Materials
131,390.00	Nutrien Ltd	\$ 5,650,346.57	47.00	6,175,330.00	\$ 4,467,754.30	6.3 %	Canada	Materials	Materials
132,191.00	Santen Pharmaceutical Co Ltd.	\$ 2,184,018.54	1,990.00	263,060,090.00	\$ 2,441,732.86	3.5 %	Japan	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
18,841.00	Schneider Electric SE	\$ 1,557,400.27	89.24	1,681,370.84	\$ 1,870,272.85	2.6 %	France	Industrials	Capital Goods
169,607.00	STMicroelectronics NV	\$ 2,836,523.92	22.09	3,746,618.63	\$ 4,167,551.23	5.9 %	Netherlands	Information Technology	Semiconductors & Semiconductor Equipment
500,843.00	Tate & Lyle Plc	\$ 3,919,243.10	6.73	3,372,676.76	\$ 4,169,640.28	5.9 %	United Kingdom	Consumer Staples	Food, Beverage & Tobacco
208,519.00	Wienerberger AG	\$ 4,258,611.17	18.00	3,753,342.00	\$ 4,175,029.97	5.9 %	Austria	Materials	Materials
Sub Total		\$ 82,051,719.55			\$ 68,785,741.42	97.4 %			
Total Portfolio		\$ 83,865,358.41			\$ 70,599,856.76	100.0 %			



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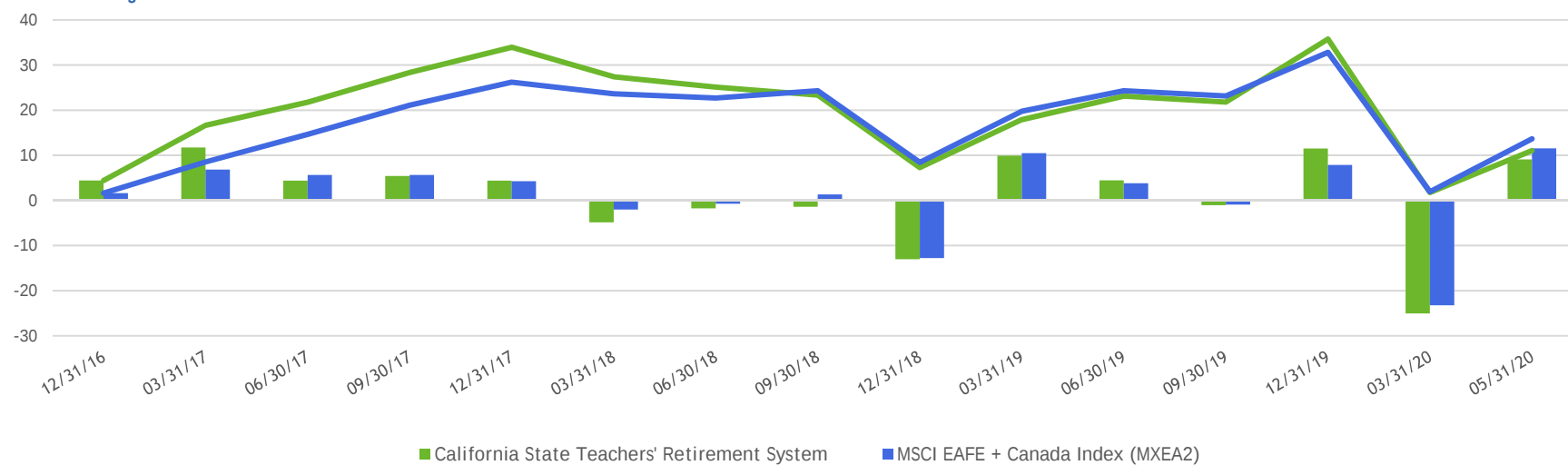
Performance Overview | 05/31/2020

Performance

	Month to Date	Quarter to Date	Year to Date	1 Year	3 Year Annualized	Since Inception Annualized
Total Portfolio	1.42 %	9.09 %	(18.22 %)	(2.27 %)	(3.36 %)	2.96 %
MSCI EAFE + Canada Index (MXEA2)	4.25 %	11.52 %	(14.42 %)	(3.12 %)	(0.25 %)	3.64 %

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

Time Weighted Return

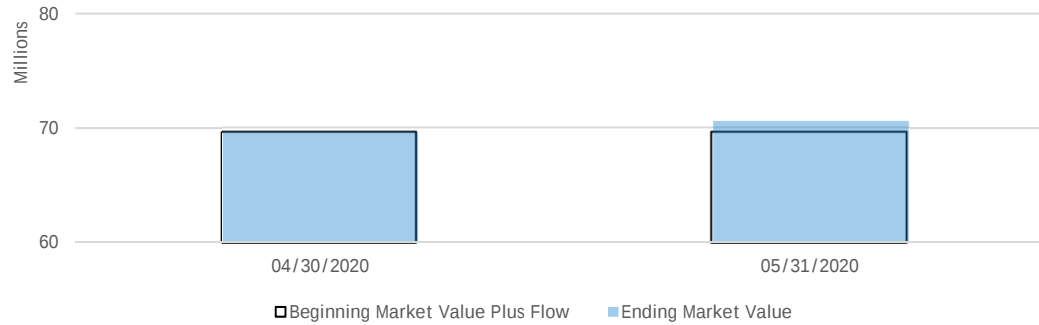


Performance is gross of fees



Portfolio Overview | 05/31/2020

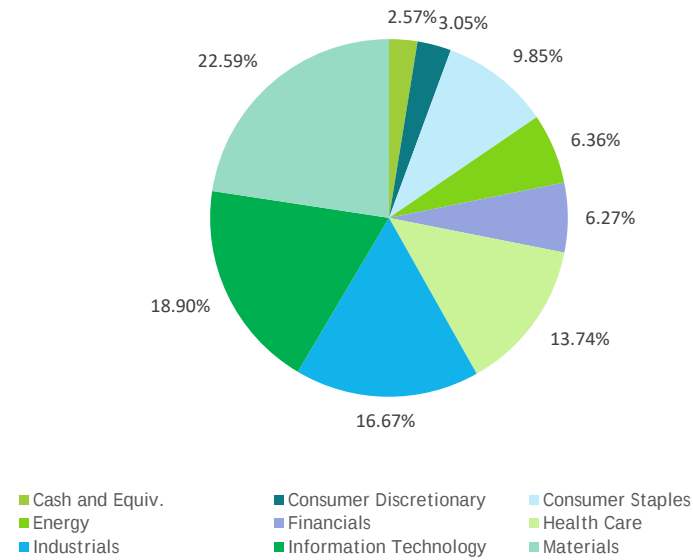
Change in Portfolio



Activity Summary

	Month to Date
Beginning Value	69,613,409.81
Net Contributions / Withdrawals	0.00
Realized Gains	1,882.87
Unrealized Gains	670,396.37
Income Received	314,167.72
Ending Value	70,599,856.76

Portfolio Allocation



Sector	Market Value	Percent of Assets	Current Yield
Cash and Equiv.	\$ 1,814,115.34	2.57 %	0.00 %
Consumer Discretionary	\$ 2,155,231.74	3.05 %	0.05 %
Consumer Staples	\$ 6,956,181.78	9.85 %	0.12 %
Energy	\$ 4,488,478.08	6.36 %	0.00 %
Financials	\$ 4,423,944.12	6.27 %	0.01 %
Health Care	\$ 9,702,721.49	13.74 %	0.01 %
Industrials	\$ 11,770,735.56	16.67 %	0.00 %
Information Technology	\$ 13,340,964.02	18.90 %	0.00 %
Materials	\$ 15,947,484.63	22.59 %	0.01 %
Total	\$ 70,599,856.76	100.00 %	0.20 %



California State Teachers' Retirement System

Transaction Details | 04/30/20 - 05/31/20

Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
by	British Pound	04/30/2020	04/30/2020	27,573	\$ 39,235.71
in	United States Dollar	05/01/2020	05/03/2020	1,158	\$ 1,157.99
dv	Schneider Electric SE	05/05/2020	05/07/2020		\$ 44,270.29
wd	Dividend Accrual-EUR	05/07/2020	05/07/2020	40,838	\$ 44,270.29
sl	Euro	05/08/2020	05/08/2020	40,838	\$ 44,103.27
dv	GlaxoSmithKline PLC	05/14/2020	07/09/2020		\$ 21,162.70
dv	Assicurazioni Generali SpA	05/18/2020	05/20/2020		\$ 90,037.99
dv	Galp Energia SA	05/19/2020	05/21/2020		\$ 75,514.32
wd	Dividend Accrual-EUR	05/20/2020	05/20/2020	82,927	\$ 90,376.90
dv	ASM International NV	05/20/2020	05/28/2020		\$ 81,425.84
by	Ipsen SA	05/20/2020	05/22/2020	8,958	\$ 658,942.03
sl	Euro	05/21/2020	05/21/2020	82,927	\$ 90,928.63
wd	Dividend Accrual-EUR	05/21/2020	05/21/2020	68,979	\$ 75,472.94
by	Euro	05/22/2020	05/22/2020	599,447	\$ 658,402.52
sl	Euro	05/22/2020	05/22/2020	61,668	\$ 67,472.66
sl	British Pound	05/22/2020	05/22/2020	16	\$ 19.73
dv	GlaxoSmithKline PLC	05/22/2020	05/22/2020		\$ 19.69
wd	Dividend Accrual-EUR	05/28/2020	05/28/2020	74,074	\$ 81,089.63
dv	Hugo Boss AG	05/28/2020	06/02/2020		\$ 578.89
sl	Euro	05/29/2020	05/29/2020	81,385	\$ 90,087.21