



California State Teachers' Retirement System

09/30/2020



California State Teachers' Retirement System

Holding Details | 09/30/2020

Quantity	Security	Cost	Local Price	Net Amount Local	Market Value	Percent of Assets	Risk Country	Sector Name	Industry Name
Cash and Equiv.									
20,841.49	Dividend Accrual-EUR	\$ 24,679.45	1.00	20,841.49	\$ 24,439.77	0.0 %	Europe	Cash & Equivalents	Cash & Equivalents
19,259.73	Dividend Accrual-GBP	\$ 25,297.54	1.00	19,259.73	\$ 24,898.98	0.0 %	United Kingdom	Cash & Equivalents	Cash & Equivalents
5,988,155.00	Dividend Accrual-JPY	\$ 56,743.63	1.00	5,988,155.00	\$ 56,743.63	0.1 %	Japan	Cash & Equivalents	Cash & Equivalents
59,125.50	Dividend Accrual-USD	\$ 59,125.50		59,125.50	\$ 59,125.50	0.1 %	United States	Cash & Equivalents	Cash & Equivalents
1,222,392.97	United States Dollar	\$ 1,222,392.97		1,222,392.97	\$ 1,222,392.97	1.6 %	United States	Cash & Equivalents	Cash & Equivalents
Sub Total		\$ 1,388,239.08			\$ 1,387,600.85	1.8 %			
Equity									
89,220.00	Accor SA	\$ 2,473,471.31	24.00	2,141,280.00	\$ 2,510,971.99	3.2 %	France	Consumer Discretionary	Consumer Services
1,260,446.00	Aryzta Ag	\$ 5,356,219.84	0.61	765,090.72	\$ 832,751.81	1.1 %	Switzerland	Consumer Staples	Food, Beverage & Tobacco
165,854.00	Assicurazioni Generali SpA	\$ 3,013,623.93	12.03	1,994,394.35	\$ 2,338,726.53	3.0 %	Italy	Financials	Insurance
718,211.00	BAE Systems Plc	\$ 5,609,770.26	4.82	3,461,777.02	\$ 4,475,385.33	5.8 %	United Kingdom	Industrials	Capital Goods
36,772.00	Basilea Pharmaceutica AG	\$ 2,719,799.42	50.65	1,862,501.80	\$ 2,027,212.84	2.6 %	Switzerland	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
178,890.00	Boskalis Westminster	\$ 5,471,600.59	16.98	3,037,552.20	\$ 3,561,985.59	4.6 %	Netherlands	Industrials	Capital Goods
250,753.00	Cameco Corp	\$ 2,365,613.11	13.45	3,372,627.85	\$ 2,524,894.52	3.3 %	Canada	Energy	Energy
32,499.00	Cap Gemini SA	\$ 3,525,944.79	109.75	3,566,765.25	\$ 4,182,567.27	5.4 %	France	Information Technology	Software & Services
145,615.00	Ericsson LM-B	\$ 1,555,918.61	98.28	14,311,042.20	\$ 1,598,999.13	2.1 %	Sweden	Information Technology	Technology Hardware & Equipment
110,227.00	FBD Holdings plc	\$ 861,859.77	6.30	694,430.10	\$ 814,323.46	1.1 %	Ireland	Financials	Insurance
295,264.00	Galp Energia SA	\$ 4,107,742.16	7.91	2,336,128.77	\$ 2,739,461.40	3.5 %	Portugal	Energy	Energy
195,145.00	Glanbia PLC	\$ 3,390,692.29	8.81	1,719,227.45	\$ 2,016,052.07	2.6 %	Ireland	Consumer Staples	Food, Beverage & Tobacco



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111,367.00	GlaxoSmithKline PLC	\$ 2,363,944.62	14.52	1,617,048.84	\$ 2,090,520.74	2.7 %	United Kingdom	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
164,435.00	Grifols SA (ADR)	\$ 3,216,361.23	17.35	2,852,947.25	\$ 2,852,947.25	3.7 %	Spain	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
68,600.00	HeidelbergCement AG	\$ 6,031,683.17	52.32	3,589,152.00	\$ 4,208,819.09	5.4 %	Germany	Materials	Materials
63,780.00	Hugo Boss AG	\$ 2,415,194.76	21.38	1,363,616.40	\$ 1,599,044.77	2.1 %	Germany	Consumer Discretionary	Consumer Durables & Apparel
22,958.00	Ipsen SA	\$ 1,810,201.83	89.55	2,055,888.90	\$ 2,410,838.12	3.1 %	France	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
5,593,395.00	Lloyds Banking Group PLC	\$ 3,611,045.36	0.26	1,474,139.25	\$ 1,905,767.23	2.5 %	United Kingdom	Financials	Banks
871,544.00	Morgan Advanced Materials PLC	\$ 3,365,017.66	2.38	2,074,274.72	\$ 2,681,622.36	3.5 %	United Kingdom	Industrials	Capital Goods
109,679.00	NOF Corp	\$ 3,490,439.91	4,140.00	454,071,060.00	\$ 4,302,767.55	5.6 %	Japan	Materials	Materials
131,390.00	Nutrien Ltd	\$ 5,650,346.57	52.21	6,859,871.90	\$ 5,135,595.66	6.6 %	Canada	Materials	Materials
122,191.00	Santen Pharmaceutical Co Ltd.	\$ 2,018,801.66	2,149.00	262,588,459.00	\$ 2,488,282.56	3.2 %	Japan	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
18,841.00	Schneider Electric SE	\$ 1,557,400.27	106.05	1,998,088.05	\$ 2,343,057.95	3.0 %	France	Industrials	Capital Goods
169,607.00	STMicroelectronics NV	\$ 2,836,523.92	26.25	4,452,183.75	\$ 5,220,853.27	6.7 %	Netherlands	Information Technology	Semiconductors & Semiconductor Equipment
516,337.00	Tate & Lyle Plc	\$ 4,056,155.54	6.65	3,434,673.72	\$ 4,440,346.19	5.7 %	United Kingdom	Consumer Staples	Food, Beverage & Tobacco
182,709.00	Wienerberger AG	\$ 3,731,490.12	22.54	4,118,260.86	\$ 4,829,278.60	6.2 %	Austria	Materials	Materials
Sub Total		\$ 86,606,862.69			\$ 76,133,073.28	98.2 %			
Total Portfolio		\$ 87,995,101.78			\$ 77,520,674.13	100.0 %			



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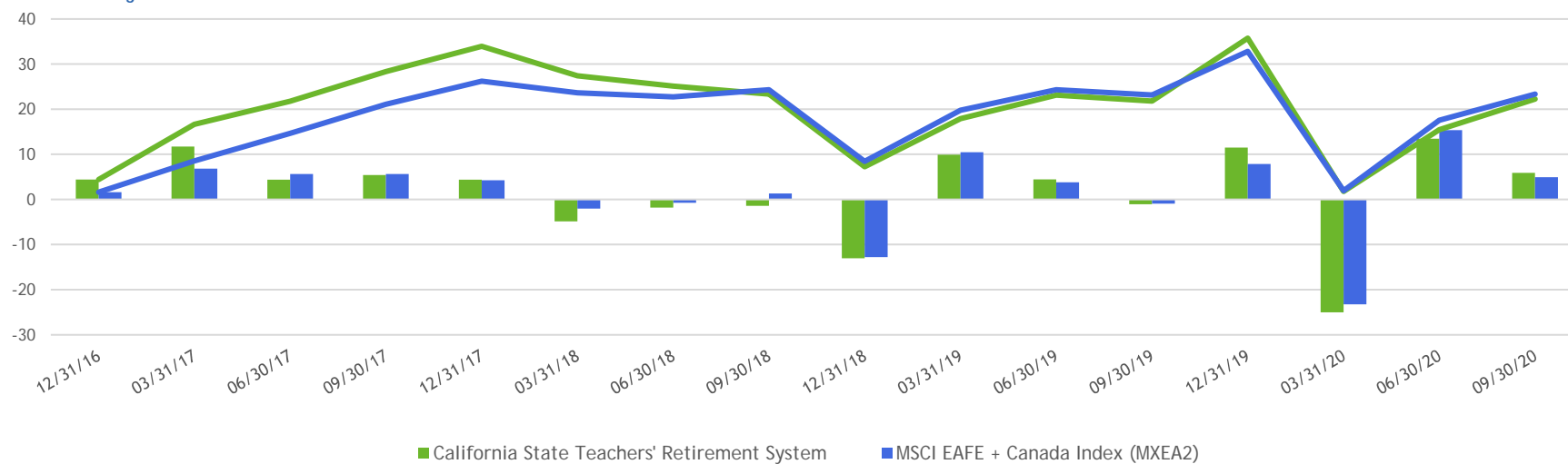
Performance Overview | 09/30/2020

Performance

	Month to Date	Quarter to Date	Year to Date	1 Year	3 Year Annualized	Since Inception Annualized
Total Portfolio	(3.55 %)	5.87 %	(9.96 %)	0.38 %	(1.60 %)	5.26 %
MSCI EAFE + Canada Index (MXEA2)	(2.82 %)	4.92 %	(7.13 %)	0.16 %	0.62 %	5.50 %

Returns over one year are annualized. Note: Account Inception Date 10/31/16.

Time Weighted Return

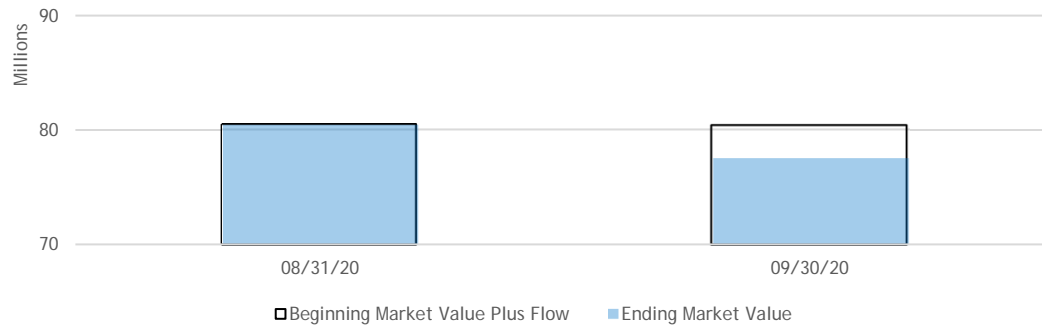


Performance is gross of fees



Portfolio Overview | 09/30/2020

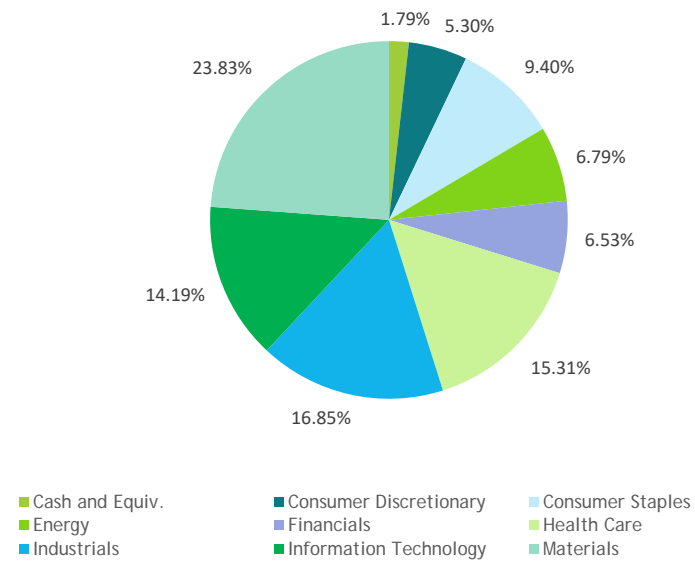
Change in Portfolio



Activity Summary

	Month to Date
Beginning Value	80,472,531.01
Net Contributions / Withdrawals	(99,619.86)
Realized Gains	(53,014.76)
Unrealized Gains	(2,921,912.26)
Income Received	122,690.00
Ending Value	77,520,674.13

Portfolio Allocation



Sector	Market Value	Percent of Assets	Current Yield
Cash and Equiv.	\$ 1,387,600.85	1.79 %	0.00 %
Consumer Discretionary	\$ 4,110,016.76	5.30 %	0.06 %
Consumer Staples	\$ 7,289,150.07	9.40 %	0.14 %
Energy	\$ 5,264,355.92	6.79 %	0.00 %
Financials	\$ 5,058,817.22	6.53 %	0.01 %
Health Care	\$ 11,869,801.52	15.31 %	0.01 %
Industrials	\$ 13,062,051.23	16.85 %	0.00 %
Information Technology	\$ 11,002,419.67	14.19 %	0.00 %
Materials	\$ 18,476,460.90	23.83 %	0.01 %
Total	\$ 77,520,674.13	100.00 %	0.24 %



California State Teachers' Retirement System

Transaction Details | 08/31/20 - 09/30/20

Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
by	GlaxoSmithKline PLC	09/01/2020	09/03/2020	10,000	\$ 199,572.71
by	Basilea Pharmaceutica AG	09/01/2020	09/03/2020	3,000	\$ 166,687.82
by	Galp Energia SA	09/01/2020	09/03/2020	26,000	\$ 278,797.33
in	United States Dollar	09/02/2020	09/02/2020	762	\$ 761.65
by	Switzerland Franc	09/03/2020	09/03/2020	151,244	\$ 166,899.35
by	Euro	09/03/2020	09/03/2020	233,040	\$ 279,109.61
by	British Pound	09/03/2020	09/03/2020	148,409	\$ 199,802.74
wd	Dividend Accrual-GBP	09/14/2020	09/14/2020	96,602	\$ 126,885.85
lo	United States Dollar	09/17/2020	09/17/2020	99,620	\$ 99,619.86
dv	Tate & Lyle Plc	09/18/2020	09/18/2020		\$ 4.25
by	BAE Systems Plc	09/18/2020	09/18/2020	18,198	\$ 125,200.78
sl	British Pound	09/18/2020	09/18/2020	3	\$ 4.24
dv	STMicroelectronics NV	09/21/2020	09/23/2020		\$ 6,054.97
wd	Dividend Accrual-USD	09/23/2020	09/23/2020	6,055	\$ 6,054.97
by	Ericsson LM-B	09/28/2020	09/30/2020	145,615	\$ 1,555,918.61
sl	Wienerberger AG	09/28/2020	09/30/2020	15,810	\$ 402,358.83
sl	Wienerberger AG	09/28/2020	09/30/2020	10,000	\$ 254,152.98
dv	Nutrien Ltd	09/29/2020	10/16/2020		\$ 59,125.50
sl	Euro	09/30/2020	09/30/2020	345,443	\$ 402,213.43
sl	Euro	09/30/2020	09/30/2020	218,202	\$ 254,082.95
dv	NOF Corp	09/30/2020	12/28/2020		\$ 40,533.32
dv	Santen Pharmaceutical Co Ltd.	09/30/2020	12/28/2020		\$ 16,210.31
by	Swedish Krone	09/30/2020	09/30/2020	14,120,221	\$ 1,562,109.54