



California State Teachers' Retirement System

01/31/2021



California State Teachers' Retirement System

Holding Details | 01/31/2021

Quantity	Security	Cost	Local Price	Net Amount Local	Market Value	Percent of Assets	Risk Country	Sector Name	Industry Name
Cash and Equiv.									
3,285.25	Euro	\$ 3,986.81	1.00	3,285.25	\$ 3,991.25	0.0 %	Europe	Cash & Equivalents	Cash & Equivalents
1,872,435.68	United States Dollar	\$ 1,872,435.68		1,872,435.68	\$ 1,872,435.68	2.1 %	United States	Cash & Equivalents	Cash & Equivalents
Sub Total		\$ 1,876,422.49			\$ 1,876,426.93	2.1 %			
Equity									
89,220.00	Accor SA	\$ 2,473,471.31	27.83	2,482,992.60	\$ 3,016,587.71	3.3 %	France	Consumer Discretionary	Consumer Services
187,118.00	Assicurazioni Generali SpA	\$ 3,387,662.80	14.09	2,636,492.62	\$ 3,203,074.89	3.5 %	Italy	Financials	Insurance
731,237.00	BAE Systems Plc	\$ 5,700,728.95	4.62	3,379,046.18	\$ 4,640,106.21	5.1 %	United Kingdom	Industrials	Capital Goods
36,772.00	Basilea Pharmaceutica AG	\$ 2,719,799.42	51.00	1,875,372.00	\$ 2,108,107.01	2.3 %	Switzerland	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
169,304.00	Boskalis Westminster	\$ 5,178,399.38	23.10	3,910,922.40	\$ 4,751,379.63	5.2 %	Netherlands	Industrials	Capital Goods
233,866.00	Cameco Corp	\$ 2,206,300.52	15.91	3,720,808.06	\$ 2,912,683.91	3.2 %	Canada	Energy	Energy
37,152.00	Cap Gemini SA	\$ 4,236,119.10	119.50	4,439,664.00	\$ 5,393,747.80	5.9 %	France	Information Technology	Software & Services
271,003.00	Ericsson LM-B	\$ 3,090,957.65	105.65	28,631,466.95	\$ 3,436,923.97	3.8 %	Sweden	Information Technology	Technology Hardware & Equipment
110,227.00	FBD Holdings plc	\$ 861,859.77	7.08	780,407.16	\$ 948,116.66	1.0 %	Ireland	Financials	Insurance
295,264.00	Galp Energia SA	\$ 4,107,742.16	8.28	2,445,966.98	\$ 2,971,605.28	3.3 %	Portugal	Energy	Energy
195,145.00	Glanbia PLC	\$ 3,390,692.29	10.18	1,986,576.10	\$ 2,413,491.31	2.7 %	Ireland	Consumer Staples	Food, Beverage & Tobacco
246,938.00	GlaxoSmithKline PLC	\$ 4,914,237.58	13.57	3,350,948.66	\$ 4,601,522.70	5.1 %	United Kingdom	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
164,435.00	Grifols SA (ADR)	\$ 3,216,361.23	17.68	2,907,210.80	\$ 2,907,210.80	3.2 %	Spain	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
68,600.00	HeidelbergCement AG	\$ 6,031,683.17	61.02	4,185,972.00	\$ 5,085,537.39	5.6 %	Germany	Materials	Materials



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63,780.00	Hugo Boss AG	\$ 2,415,194.76	29.40	1,875,132.00	\$ 2,278,097.87	2.5 %	Germany	Consumer Discretionary	Consumer Durables & Apparel
38,063.00	Ipsen SA	\$ 3,095,615.56	72.05	2,742,439.15	\$ 3,331,789.33	3.7 %	France	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
6,652,831.00	Lloyds Banking Group PLC	\$ 4,132,436.65	0.33	2,195,434.23	\$ 3,014,770.29	3.3 %	United Kingdom	Financials	Banks
871,544.00	Morgan Advanced Materials PLC	\$ 3,365,017.66	2.92	2,544,908.48	\$ 3,494,668.33	3.8 %	United Kingdom	Industrials	Capital Goods
109,679.00	NOF Corp	\$ 3,490,439.91	5,030.00	551,685,370.00	\$ 5,269,452.89	5.8 %	Japan	Materials	Materials
96,362.00	Nutrien Ltd	\$ 4,143,988.86	62.98	6,068,878.76	\$ 4,750,775.97	5.2 %	Canada	Materials	Materials
122,191.00	Santen Pharmaceutical Co Ltd.	\$ 2,018,801.66	1,731.00	211,512,621.00	\$ 2,020,274.33	2.2 %	Japan	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
12,859.00	Schneider Electric SE	\$ 1,062,927.13	120.95	1,555,296.05	\$ 1,889,529.17	2.1 %	France	Industrials	Capital Goods
125,867.00	STMicroelectronics NV	\$ 2,105,011.92	33.27	4,187,595.09	\$ 5,087,509.28	5.6 %	Netherlands	Information Technology	Semiconductors & Semiconductor Equipment
522,919.00	Tate & Lyle Plc	\$ 4,118,052.99	6.89	3,601,866.07	\$ 4,946,082.49	5.4 %	United Kingdom	Consumer Staples	Food, Beverage & Tobacco
131,117.00	Wienerberger AG	\$ 2,677,819.87	28.04	3,676,520.68	\$ 4,466,604.98	4.9 %	Austria	Materials	Materials
Sub Total		\$ 84,141,322.29			\$ 88,939,650.17	97.9 %			
Total Portfolio		\$ 86,017,744.78			\$ 90,816,077.10	100.0 %			



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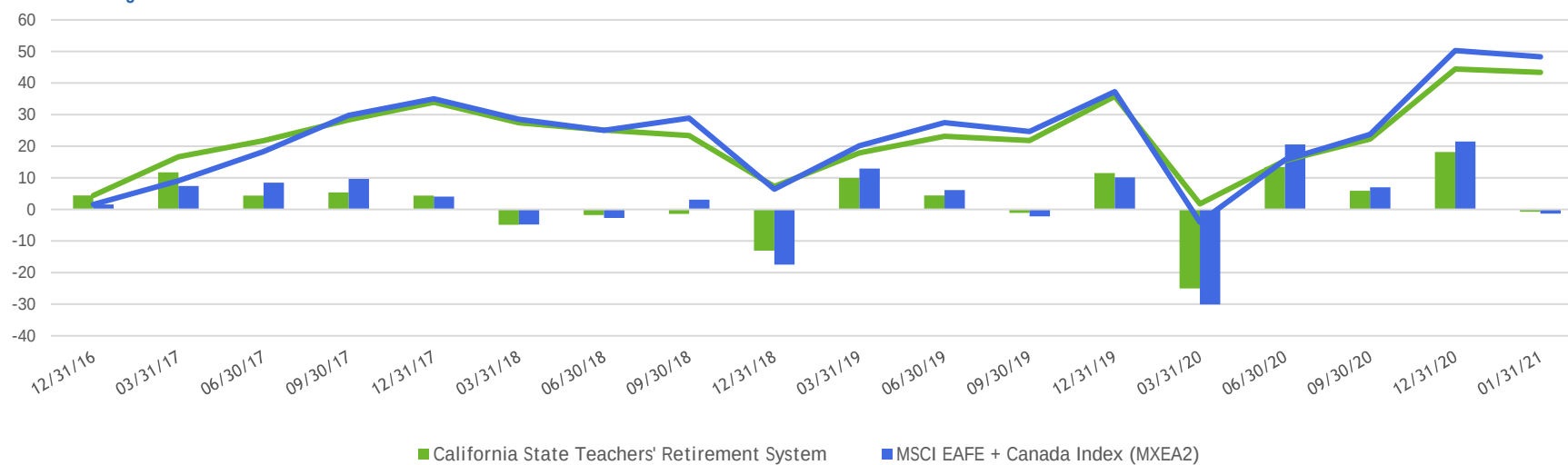
Performance Overview | 01/31/2021

Performance

	Month to Date	Quarter to Date	Year to Date	1 Year	3 Year Annualized	Since Inception Annualized
Total Portfolio	(0.72 %)	(0.72 %)	(0.72 %)	7.26 %	1.34 %	8.84 %
MSCI EAFE + Canada Index (MXEA2)	(1.33 %)	(1.33 %)	(1.33 %)	12.37 %	0.92 %	9.71 %

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

Time Weighted Return

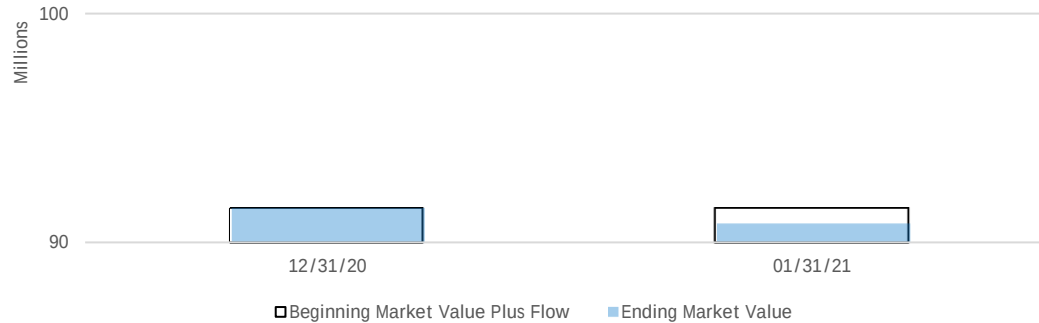


Performance is gross of fees



Portfolio Overview | 01/31/2021

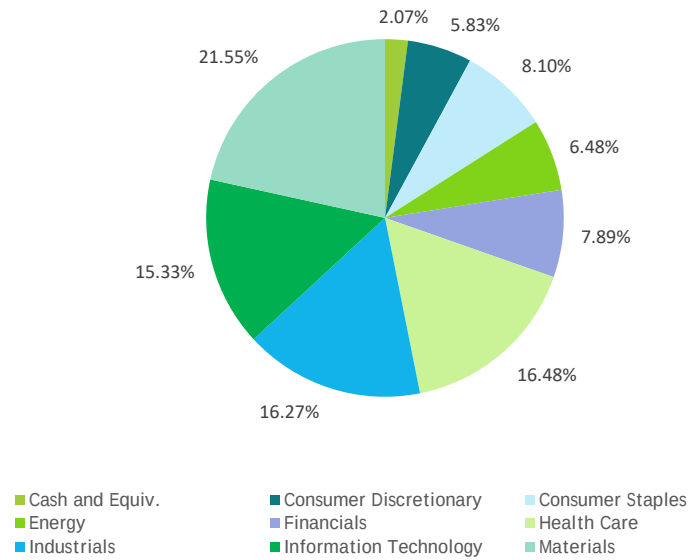
Change in Portfolio



Activity Summary

	Month to Date
Beginning Value	91,474,165.29
Net Contributions / Withdrawals	0.00
Realized Gains	235,691.11
Unrealized Gains	(896,655.53)
Income Received	2,876.24
Ending Value	90,816,077.10

Portfolio Allocation



Sector	Market Value	Percent of Assets	Current Yield
Cash and Equiv.	\$ 1,876,426.93	2.07 %	0.00 %
Consumer Discretionary	\$ 5,294,685.58	5.83 %	0.05 %
Consumer Staples	\$ 7,359,573.80	8.10 %	0.01 %
Energy	\$ 5,884,289.19	6.48 %	0.00 %
Financials	\$ 7,165,961.83	7.89 %	0.01 %
Health Care	\$ 14,968,904.17	16.48 %	0.03 %
Industrials	\$ 14,775,683.34	16.27 %	0.00 %
Information Technology	\$ 13,918,181.04	15.33 %	0.01 %
Materials	\$ 19,572,371.22	21.55 %	0.01 %
Total	\$ 90,816,077.10	100.00 %	0.12 %



California State Teachers' Retirement System

Transaction Details | 12/31/20 - 01/31/21

Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
dv	BAE Systems Plc	12/31/2020	12/31/2020		\$ 1.18
sl	British Pound	12/31/2020	12/31/2020	1	\$ 1.17
in	United States Dollar	01/01/2021	01/04/2021	243	\$ 242.51
in	Euro	01/01/2021	01/01/2021	-205	\$ (250.90)
by	Euro	01/05/2021	01/05/2021	205	\$ 251.55
dv	STMicroelectronics NV	01/06/2021	01/06/2021		\$ 1,068.52
dv	STMicroelectronics NV	01/06/2021	01/06/2021		\$ 1,526.46
wd	Dividend Accrual-GBP	01/06/2021	01/06/2021	45,438	\$ 59,762.72
by	Euro	01/06/2021	01/06/2021	947	\$ 1,068.52
by	Euro	01/06/2021	01/06/2021	1,396	\$ 1,526.46
by	Tate & Lyle Plc	01/12/2021	01/12/2021	6,582	\$ 61,897.45
sl	STMicroelectronics NV	01/14/2021	01/18/2021	18,480	\$ 755,096.32
wd	Dividend Accrual-GBP	01/14/2021	01/14/2021	21,160	\$ 27,830.72
dv	Nutrien Ltd	01/14/2021	01/14/2021		\$ (47,603.70)
dv	Nutrien Ltd	01/14/2021	01/14/2021		\$ 47,893.35
wd	Dividend Accrual-CAD	01/14/2021	01/14/2021	60,609	\$ 47,893.35
sl	Canadian Dollar	01/15/2021	01/15/2021	60,609	\$ 47,925.16
by	Ipsen SA	01/19/2021	01/21/2021	5,770	\$ 515,754.09
by	Lloyds Banking Group PLC	01/19/2021	01/21/2021	500,000	\$ 245,478.98
by	Lloyds Banking Group PLC	01/19/2021	01/21/2021	559,436	\$ 275,912.31
sl	Nutrien Ltd	01/19/2021	01/21/2021	9,424	\$ 503,586.86
sl	Wienerberger AG	01/19/2021	01/21/2021	10,000	\$ 353,231.98
sl	Wienerberger AG	01/19/2021	01/21/2021	4,875	\$ 170,505.40
by	Cap Gemini SA	01/19/2021	01/21/2021	4,653	\$ 710,174.31
by	Assicurazioni Generali SpA	01/19/2021	01/21/2021	21,264	\$ 374,038.87
by	GlaxoSmithKline PLC	01/19/2021	01/19/2021	1,509	\$ 28,811.09
by	GlaxoSmithKline PLC	01/19/2021	01/21/2021	30,863	\$ 595,637.52
sl	Euro	01/19/2021	01/19/2021	622,247	\$ 755,525.67
sl	Wienerberger AG	01/20/2021	01/22/2021	9,691	\$ 343,141.46
sl	Wienerberger AG	01/20/2021	01/22/2021	6,254	\$ 219,919.49

**California State Teachers' Retirement System****Transaction Details | 12/31/20 - 01/31/21**

Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
sl	Wienerberger AG	01/20/2021	01/22/2021	6,255	\$ 219,166.15
by	British Pound	01/21/2021	01/21/2021	202,638	\$ 276,155.48
by	British Pound	01/21/2021	01/21/2021	437,454	\$ 596,162.46
by	British Pound	01/21/2021	01/21/2021	180,287	\$ 245,695.33
by	Euro	01/21/2021	01/21/2021	308,422	\$ 374,458.32
by	Euro	01/21/2021	01/21/2021	585,590	\$ 710,619.36
by	Euro	01/21/2021	01/21/2021	425,276	\$ 516,077.30
sl	Euro	01/21/2021	01/21/2021	140,594	\$ 170,343.71
sl	Euro	01/21/2021	01/21/2021	291,265	\$ 352,897.03
sl	Canadian Dollar	01/21/2021	01/21/2021	641,368	\$ 504,553.50
sl	Euro	01/22/2021	01/22/2021	181,054	\$ 218,947.07
sl	Euro	01/22/2021	01/22/2021	181,677	\$ 219,699.66
sl	Euro	01/22/2021	01/22/2021	283,471	\$ 342,798.46