



California State Teachers' Retirement System

02/28/2021



California State Teachers' Retirement System

Holding Details | 02/28/2021

Quantity	Security	Cost	Local Price	Net Amount Local	Market Value	Percent of Assets	Risk Country	Sector Name	Industry Name
Cash and Equiv.									
56,795.74	Dividend Accrual-GBP	\$ 79,218.70	1.00	56,795.74	\$ 79,406.12	0.1 %	United Kingdom	Cash & Equivalents	Cash & Equivalents
4,196.89	Euro	\$ 5,094.71	1.00	4,196.89	\$ 5,094.19	0.0 %	Europe	Cash & Equivalents	Cash & Equivalents
3,146,268.50	United States Dollar	\$ 3,146,268.50		3,146,268.50	\$ 3,146,268.50	3.3 %	United States	Cash & Equivalents	Cash & Equivalents
Sub Total		\$ 3,230,581.91			\$ 3,230,768.81	3.4 %			
Equity									
89,220.00	Accor SA	\$ 2,473,471.31	34.56	3,083,443.20	\$ 3,742,683.36	3.9 %	France	Consumer Discretionary	Consumer Services
187,118.00	Assicurazioni Generali SpA	\$ 3,387,662.80	15.55	2,909,684.90	\$ 3,531,775.53	3.7 %	Italy	Financials	Insurance
731,237.00	BAE Systems Plc	\$ 5,700,728.95	4.84	3,538,455.84	\$ 4,947,115.12	5.2 %	United Kingdom	Industrials	Capital Goods
36,772.00	Basilea Pharmaceutica AG	\$ 2,719,799.42	46.44	1,707,691.68	\$ 1,886,326.83	2.0 %	Switzerland	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
169,304.00	Boskalis Westminster	\$ 5,178,399.38	25.48	4,313,865.92	\$ 5,236,170.46	5.5 %	Netherlands	Industrials	Capital Goods
173,815.00	Cameco Corp	\$ 1,639,777.16	19.97	3,471,085.55	\$ 2,741,773.74	2.9 %	Canada	Energy	Energy
37,152.00	Cap Gemini SA	\$ 4,236,119.10	133.15	4,946,788.80	\$ 6,004,412.25	6.3 %	France	Information Technology	Software & Services
271,003.00	Ericsson LM-B	\$ 3,090,957.65	105.40	28,563,716.20	\$ 3,400,401.92	3.5 %	Sweden	Information Technology	Technology Hardware & Equipment
110,227.00	FBD Holdings plc	\$ 861,859.77	7.38	813,475.26	\$ 987,396.27	1.0 %	Ireland	Financials	Insurance
295,264.00	Galp Energia SA	\$ 4,107,742.16	9.28	2,741,230.98	\$ 3,327,306.16	3.5 %	Portugal	Energy	Energy
195,145.00	Glanbia PLC	\$ 3,390,692.29	10.75	2,097,808.75	\$ 2,546,320.26	2.7 %	Ireland	Consumer Staples	Food, Beverage & Tobacco
246,938.00	GlaxoSmithKline PLC	\$ 4,914,237.58	11.91	2,940,537.70	\$ 4,111,165.77	4.3 %	United Kingdom	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
164,435.00	Grifols SA (ADR)	\$ 3,216,361.23	16.26	2,673,713.10	\$ 2,673,713.10	2.8 %	Spain	Health Care	Pharmaceuticals, Biotechnology & Life Sciences



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68,600.00	HeidelbergCement AG	\$ 6,031,683.17	65.48	4,491,928.00	\$ 5,452,302.21	5.7 %	Germany	Materials	Materials
63,780.00	Hugo Boss AG	\$ 2,415,194.76	31.34	1,998,865.20	\$ 2,426,222.58	2.5 %	Germany	Consumer Discretionary	Consumer Durables & Apparel
38,063.00	Ipsen SA	\$ 3,095,615.56	70.65	2,689,150.95	\$ 3,264,091.43	3.4 %	France	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
6,652,831.00	Lloyds Banking Group PLC	\$ 4,132,436.65	0.39	2,594,604.09	\$ 3,627,515.98	3.8 %	United Kingdom	Financials	Banks
871,544.00	Morgan Advanced Materials PLC	\$ 3,365,017.66	3.10	2,701,786.40	\$ 3,777,367.57	3.9 %	United Kingdom	Industrials	Capital Goods
109,679.00	NOF Corp	\$ 3,490,439.91	5,610.00	615,299,190.00	\$ 5,775,288.06	6.0 %	Japan	Materials	Materials
96,362.00	Nutrien Ltd	\$ 4,143,988.86	68.69	6,619,105.78	\$ 5,228,361.60	5.5 %	Canada	Materials	Materials
122,191.00	Santen Pharmaceutical Co Ltd.	\$ 2,018,801.66	1,462.00	178,643,242.00	\$ 1,676,771.56	1.7 %	Japan	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
12,859.00	Schneider Electric SE	\$ 1,062,927.13	122.85	1,579,728.15	\$ 1,917,474.03	2.0 %	France	Industrials	Capital Goods
118,514.00	STMicroelectronics NV	\$ 1,982,039.63	31.99	3,791,262.86	\$ 4,601,834.86	4.8 %	Netherlands	Information Technology	Semiconductors & Semiconductor Equipment
522,919.00	Tate & Lyle Plc	\$ 4,118,052.99	7.27	3,801,621.13	\$ 5,315,046.50	5.5 %	United Kingdom	Consumer Staples	Food, Beverage & Tobacco
131,117.00	Wienerberger AG	\$ 2,677,819.87	27.68	3,629,318.56	\$ 4,405,266.87	4.6 %	Austria	Materials	Materials
Sub Total		\$ 83,451,826.64			\$ 92,604,104.02	96.6 %			
Total Portfolio		\$ 86,682,408.55			\$ 95,834,872.83	100.0 %			



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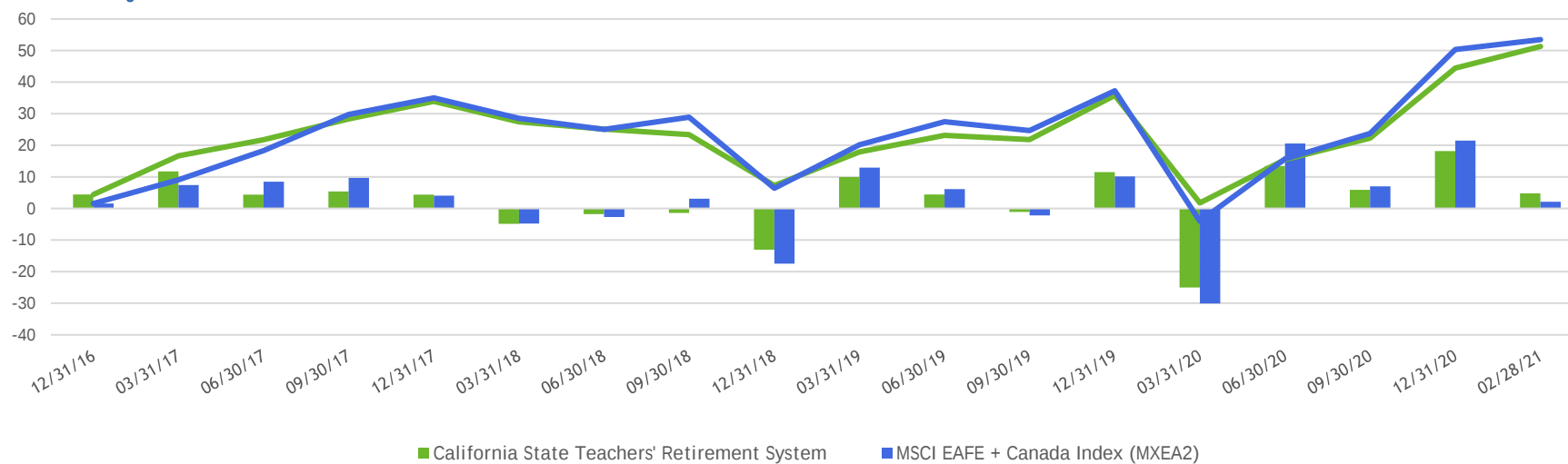
Performance Overview | 02/28/2021

Performance

	Month to Date	Quarter to Date	Year to Date	1 Year	3 Year Annualized	Since Inception Annualized
Total Portfolio	5.53 %	4.77 %	4.77 %	24.17 %	4.30 %	10.04 %
MSCI EAFE + Canada Index (MXEA2)	3.48 %	2.10 %	2.10 %	29.52 %	5.25 %	10.39 %

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

Time Weighted Return

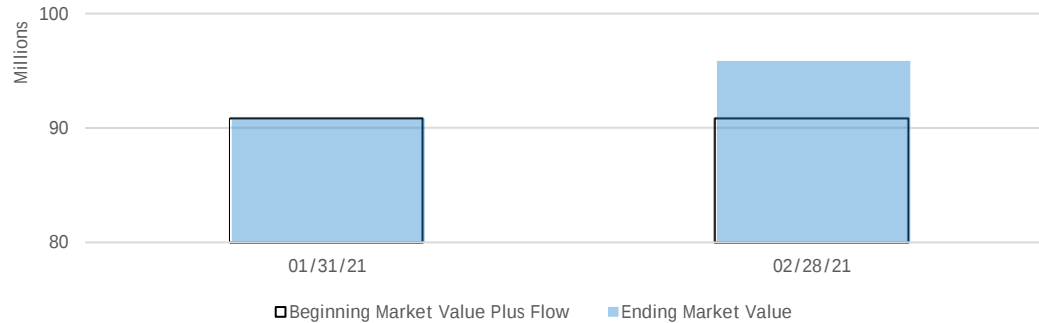


Performance is gross of fees



Portfolio Overview | 02/28/2021

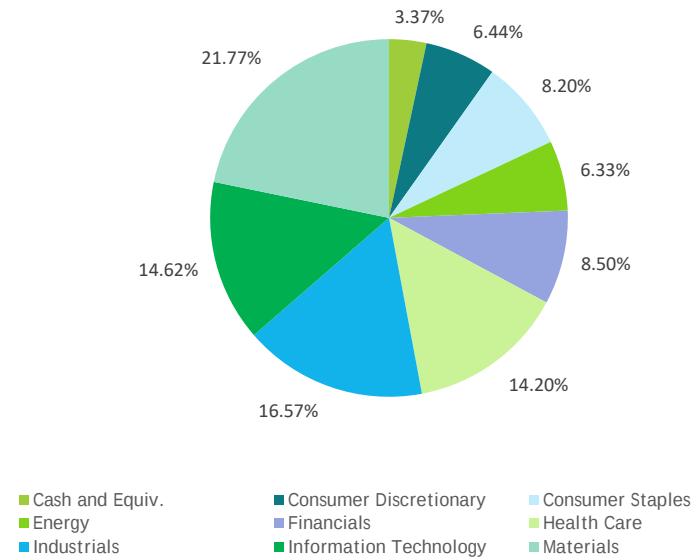
Change in Portfolio



Activity Summary

Month to Date	
Beginning Value	90,816,077.10
Net Contributions / Withdrawals	0.00
Realized Gains	228,341.03
Unrealized Gains	4,709,752.04
Income Received	80,702.65
Ending Value	95,834,872.83

Portfolio Allocation



Sector	Market Value	Percent of Assets	Current Yield
Cash and Equiv.	\$ 3,230,768.81	3.37 %	0.00 %
Consumer Discretionary	\$ 6,168,905.94	6.44 %	0.05 %
Consumer Staples	\$ 7,861,366.77	8.20 %	0.02 %
Energy	\$ 6,069,079.90	6.33 %	0.00 %
Financials	\$ 8,146,687.79	8.50 %	0.01 %
Health Care	\$ 13,612,068.68	14.20 %	0.04 %
Industrials	\$ 15,878,127.17	16.57 %	0.01 %
Information Technology	\$ 14,006,649.04	14.62 %	0.01 %
Materials	\$ 20,861,218.74	21.77 %	0.06 %
Total	\$ 95,834,872.83	100.00 %	0.19 %



California State Teachers' Retirement System

Transaction Details | 01/31/21 - 02/28/21

Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
in	Euro	02/01/2021	02/01/2021	-24	\$ (28.93)
in	United States Dollar	02/01/2021	02/02/2021	400	\$ 399.78
by	Euro	02/02/2021	02/02/2021	24	\$ 28.92
sl	British Pound	02/10/2021	02/10/2021	5	\$ 6.51
dv	GlaxoSmithKline PLC	02/10/2021	02/10/2021		\$ 6.53
sl	Cameco Corp	02/11/2021	02/16/2021	2,092	\$ 33,037.29
sl	Cameco Corp	02/11/2021	02/16/2021	175	\$ 2,762.95
sl	STMicroelectronics NV	02/11/2021	02/15/2021	7,353	\$ 310,134.66
dv	Tate & Lyle Plc	02/12/2021	02/12/2021		\$ 0.01
sl	Cameco Corp	02/12/2021	02/17/2021	3,310	\$ 52,261.84
sl	Cameco Corp	02/12/2021	02/17/2021	3,309	\$ 52,318.45
sl	Cameco Corp	02/12/2021	02/17/2021	3,309	\$ 52,093.70
sl	Cameco Corp	02/12/2021	02/17/2021	9,266	\$ 146,068.94
sl	Canadian Dollar	02/16/2021	02/16/2021	3,502	\$ 2,746.26
sl	Canadian Dollar	02/16/2021	02/16/2021	41,878	\$ 32,837.82
sl	Euro	02/16/2021	02/16/2021	255,472	\$ 309,683.58
sl	Cameco Corp	02/16/2021	02/18/2021	3,310	\$ 55,041.38
sl	Cameco Corp	02/16/2021	02/18/2021	3,368	\$ 56,836.63
sl	Canadian Dollar	02/17/2021	02/17/2021	66,476	\$ 52,487.82
sl	Canadian Dollar	02/17/2021	02/17/2021	185,595	\$ 146,541.81
sl	Canadian Dollar	02/17/2021	02/17/2021	66,404	\$ 52,217.87
sl	Canadian Dollar	02/17/2021	02/17/2021	66,190	\$ 52,262.35
sl	Canadian Dollar	02/18/2021	02/18/2021	72,075	\$ 56,657.91
sl	Canadian Dollar	02/18/2021	02/18/2021	69,798	\$ 54,868.30
sl	Cameco Corp	02/18/2021	02/22/2021	31,912	\$ 509,182.05
dv	GlaxoSmithKline PLC	02/18/2021	04/08/2021		\$ 79,218.70
sl	Canadian Dollar	02/22/2021	02/22/2021	647,680	\$ 513,151.72
sl	British Pound	02/25/2021	02/25/2021	0	\$ 0.01
dv	Galp Energia SA	02/26/2021	02/26/2021		\$ 1,106.55