



California State Teachers' Retirement System

03/31/2021



California State Teachers' Retirement System

Holding Details | 03/31/2021

Quantity	Security	Cost	Local Price	Net Amount Local	Market Value	Percent of Assets	Risk Country	Sector Name	Industry Name
Cash and Equiv.									
31,106.11	Dividend Accrual-EUR	\$ 36,629.00	1.00	31,106.11	\$ 36,559.01	0.0 %	Europe	Cash & Equivalents	Cash & Equivalents
56,795.74	Dividend Accrual-GBP	\$ 79,218.70	1.00	56,795.74	\$ 78,361.08	0.1 %	United Kingdom	Cash & Equivalents	Cash & Equivalents
5,988,155.00	Dividend Accrual-JPY	\$ 54,287.25	1.00	5,988,155.00	\$ 54,191.45	0.1 %	Japan	Cash & Equivalents	Cash & Equivalents
271,003.00	Dividend Accrual-SEK	\$ 31,091.52	1.00	271,003.00	\$ 31,091.52	0.0 %	Sweden	Cash & Equivalents	Cash & Equivalents
44,326.52	Dividend Accrual-USD	\$ 44,326.52		44,326.52	\$ 44,326.52	0.0 %	United States	Cash & Equivalents	Cash & Equivalents
1,261,730.85	Euro	\$ 1,482,920.06	1.00	1,261,730.85	\$ 1,482,912.27	1.5 %	Europe	Cash & Equivalents	Cash & Equivalents
808,851.77	United States Dollar	\$ 808,851.77		808,851.77	\$ 808,851.77	0.8 %	United States	Cash & Equivalents	Cash & Equivalents
Sub Total		\$ 2,537,324.81			\$ 2,536,293.62	2.6 %			
Equity									
89,220.00	Accor SA	\$ 2,473,471.31	32.16	2,869,315.20	\$ 3,372,306.16	3.4 %	France	Consumer Discretionary	Consumer Services
208,026.00	Assicurazioni Generali SpA	\$ 3,803,941.64	17.06	3,548,923.56	\$ 4,171,049.86	4.2 %	Italy	Financials	Insurance
863,653.00	BAE Systems Plc	\$ 6,637,496.36	5.05	4,361,447.65	\$ 6,017,489.33	6.1 %	United Kingdom	Industrials	Capital Goods
36,772.00	Basilea Pharmaceutica AG	\$ 2,719,799.42	46.44	1,707,691.68	\$ 1,814,473.44	1.8 %	Switzerland	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
159,275.00	Boskalis Westminster	\$ 4,871,648.41	27.38	4,360,949.50	\$ 5,125,423.95	5.2 %	Netherlands	Industrials	Capital Goods
120,385.00	Cameco Corp	\$ 1,135,716.56	20.84	2,508,823.40	\$ 1,996,119.98	2.0 %	Canada	Energy	Energy
37,152.00	Cap Gemini SA	\$ 4,236,119.10	145.10	5,390,755.20	\$ 6,335,754.59	6.4 %	France	Information Technology	Software & Services
271,003.00	Ericsson LM-B	\$ 3,090,957.65	115.55	31,314,396.65	\$ 3,592,624.93	3.6 %	Sweden	Information Technology	Technology Hardware & Equipment
110,227.00	FBD Holdings plc	\$ 861,859.77	6.98	769,384.46	\$ 904,257.56	0.9 %	Ireland	Financials	Insurance
295,264.00	Galp Energia SA	\$ 4,107,742.16	9.92	2,929,018.88	\$ 3,442,475.89	3.5 %	Portugal	Energy	Energy



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195,145.00	Glanbia PLC	\$ 3,390,692.29	12.71	2,480,292.95	\$ 2,915,088.31	2.9 %	Ireland	Consumer Staples	Food, Beverage & Tobacco
246,938.00	GlaxoSmithKline PLC	\$ 4,914,237.58	12.88	3,180,561.44	\$ 4,388,220.62	4.4 %	United Kingdom	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
164,435.00	Grifols SA (ADR)	\$ 3,216,361.23	17.29	2,843,081.15	\$ 2,843,081.15	2.9 %	Spain	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
68,600.00	HeidelbergCement AG	\$ 6,031,683.17	77.46	5,313,756.00	\$ 6,245,257.43	6.3 %	Germany	Materials	Materials
63,780.00	Hugo Boss AG	\$ 2,415,194.76	33.47	2,134,716.60	\$ 2,508,932.42	2.5 %	Germany	Consumer Discretionary	Consumer Durables & Apparel
38,063.00	Ipsen SA	\$ 3,095,615.56	73.15	2,784,308.45	\$ 3,272,397.72	3.3 %	France	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
6,652,831.00	Lloyds Banking Group PLC	\$ 4,132,436.65	0.43	2,829,781.67	\$ 3,904,249.77	3.9 %	United Kingdom	Financials	Banks
871,544.00	Morgan Advanced Materials PLC	\$ 3,365,017.66	3.12	2,714,859.56	\$ 3,745,691.74	3.8 %	United Kingdom	Industrials	Capital Goods
109,679.00	NOF Corp	\$ 3,490,439.91	5,790.00	635,041,410.00	\$ 5,746,981.09	5.8 %	Japan	Materials	Materials
96,362.00	Nutrien Ltd	\$ 4,143,988.86	67.70	6,523,707.40	\$ 5,190,521.86	5.2 %	Canada	Materials	Materials
233,100.00	Rakuten Inc.	\$ 2,579,879.27	1,319.00	307,458,900.00	\$ 2,782,433.48	2.8 %	Japan	Consumer Discretionary	Retailing
122,191.00	Santen Pharmaceutical Co Ltd.	\$ 2,018,801.66	1,523.00	186,096,893.00	\$ 1,684,134.78	1.7 %	Japan	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
118,514.00	STMicroelectronics NV	\$ 1,982,039.63	32.52	3,854,075.28	\$ 4,529,694.68	4.6 %	Netherlands	Information Technology	Semiconductors & Semiconductor Equipment
522,919.00	Tate & Lyle Plc	\$ 4,118,052.99	7.67	4,011,834.57	\$ 5,535,128.16	5.6 %	United Kingdom	Consumer Staples	Food, Beverage & Tobacco
131,117.00	Wienerberger AG	\$ 2,677,819.87	31.20	4,090,850.40	\$ 4,807,976.48	4.8 %	Austria	Materials	Materials
Sub Total		\$ 85,511,013.45			\$ 96,871,765.37	97.4 %			
Total Portfolio		\$ 88,048,338.26			\$ 99,408,058.99	100.0 %			



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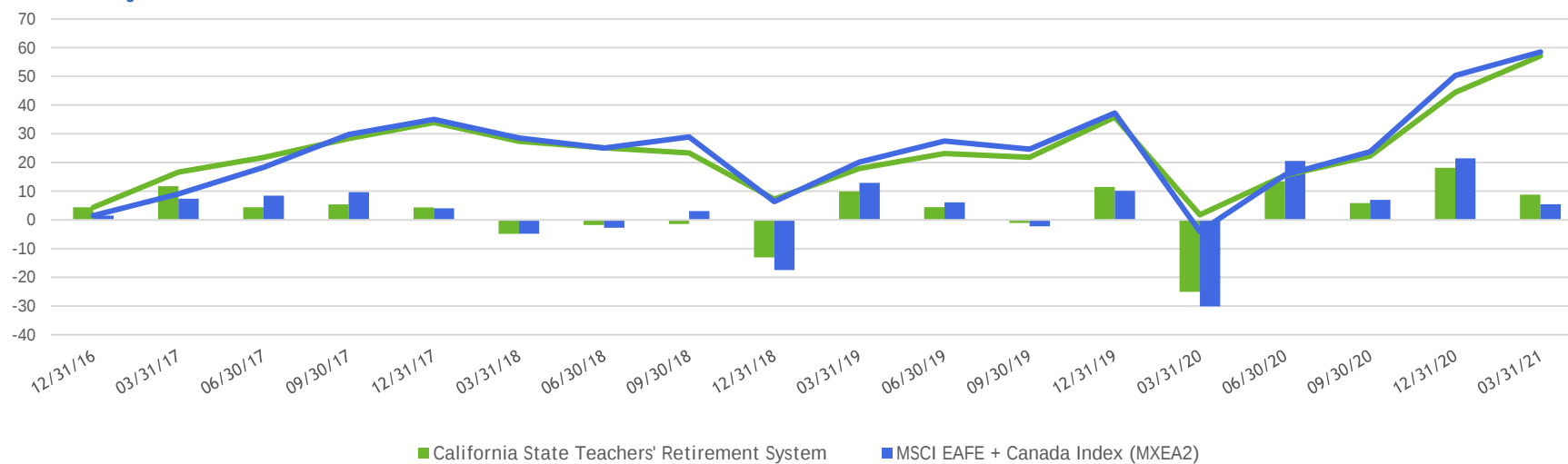
Performance Overview | 03/31/2021

Performance

	Month to Date	Quarter to Date	Year to Date	1 Year	3 Year Annualized	Since Inception Annualized
Total Portfolio	3.85 %	8.80 %	8.80 %	54.41 %	7.24 %	10.78 %
MSCI EAFE + Canada Index (MXEA2)	3.30 %	5.46 %	5.46 %	65.19 %	7.24 %	11.00 %

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

Time Weighted Return

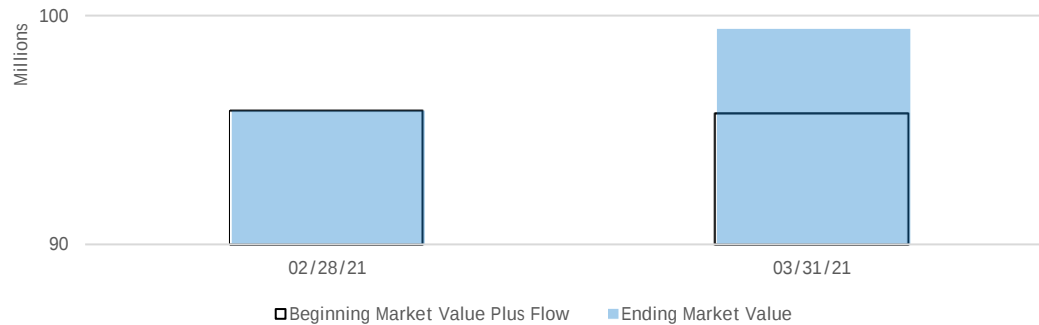


Performance is gross of fees



Portfolio Overview | 03/31/2021

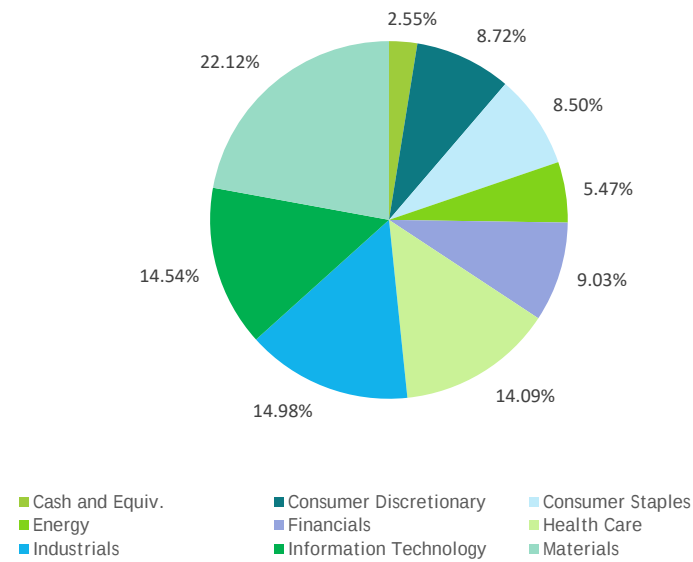
Change in Portfolio



Activity Summary

	Month to Date
Beginning Value	95,834,872.83
Net Contributions / Withdrawals	(115,421.96)
Realized Gains	113,701.53
Unrealized Gains	3,403,974.09
Income Received	170,932.50
Ending Value	99,408,058.99

Portfolio Allocation



Sector	Market Value	Percent of Assets	Current Yield
Cash and Equiv.	\$ 2,536,293.62	2.55 %	0.00 %
Consumer Discretionary	\$ 8,663,672.06	8.72 %	0.03 %
Consumer Staples	\$ 8,450,216.46	8.50 %	0.02 %
Energy	\$ 5,438,595.87	5.47 %	0.00 %
Financials	\$ 8,979,557.19	9.03 %	0.01 %
Health Care	\$ 14,002,307.71	14.09 %	0.04 %
Industrials	\$ 14,888,605.01	14.98 %	
Information Technology	\$ 14,458,074.20	14.54 %	0.01 %
Materials	\$ 21,990,736.86	22.12 %	0.05 %
Total	\$ 99,408,058.99	100.00 %	0.16 %



California State Teachers' Retirement System

Transaction Details | 02/28/21 - 03/31/21

Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
in	United States Dollar	03/01/2021	03/02/2021	400	\$ 400.50
sl	Euro	03/02/2021	03/02/2021	912	\$ 1,096.49
sl	Boskalis Westminster	03/09/2021	03/11/2021	644	\$ 20,816.52
sl	Boskalis Westminster	03/09/2021	03/11/2021	1,043	\$ 33,671.39
lo	United States Dollar	03/10/2021	03/10/2021	115,422	\$ 115,421.96
sl	Boskalis Westminster	03/10/2021	03/12/2021	282	\$ 9,078.68
by	Rakuten Inc.	03/10/2021	03/12/2021	138,500	\$ 1,432,396.58
sl	Euro	03/11/2021	03/11/2021	28,335	\$ 33,665.72
sl	Euro	03/11/2021	03/11/2021	17,517	\$ 20,824.57
sl	Boskalis Westminster	03/11/2021	03/15/2021	339	\$ 11,032.65
sl	Euro	03/12/2021	03/12/2021	7,631	\$ 9,078.38
by	Japanese Yen	03/12/2021	03/12/2021	155,594,080	\$ 1,435,210.84
sl	Cameco Corp	03/12/2021	03/16/2021	30,000	\$ 504,801.92
sl	Cameco Corp	03/12/2021	03/16/2021	23,430	\$ 401,640.26
sl	Boskalis Westminster	03/12/2021	03/16/2021	696	\$ 23,149.76
sl	Boskalis Westminster	03/12/2021	03/16/2021	769	\$ 25,372.86
sl	Boskalis Westminster	03/12/2021	03/16/2021	1,391	\$ 45,784.15
sl	Euro	03/15/2021	03/15/2021	9,224	\$ 11,045.20
sl	Boskalis Westminster	03/15/2021	03/17/2021	70	\$ 2,297.91
sl	Schneider Electric SE	03/15/2021	03/17/2021	3,167	\$ 478,826.74
by	BAE Systems Plc	03/15/2021	03/17/2021	61,040	\$ 432,804.58
by	BAE Systems Plc	03/15/2021	03/17/2021	71,376	\$ 503,962.83
sl	Canadian Dollar	03/16/2021	03/16/2021	630,750	\$ 505,190.06
sl	Canadian Dollar	03/16/2021	03/16/2021	501,850	\$ 402,251.93
sl	Euro	03/16/2021	03/16/2021	19,392	\$ 23,144.14
sl	Euro	03/16/2021	03/16/2021	21,254	\$ 25,366.69
sl	Euro	03/16/2021	03/16/2021	38,352	\$ 45,773.03
sl	Boskalis Westminster	03/16/2021	03/18/2021	121	\$ 3,883.72
sl	Euro	03/17/2021	03/17/2021	401,818	\$ 478,810.67
sl	Euro	03/17/2021	03/17/2021	1,928	\$ 2,297.83



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Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
by	British Pound	03/17/2021	03/17/2021	363,531	\$ 505,598.72
by	British Pound	03/17/2021	03/17/2021	312,201	\$ 433,272.88
sl	Boskalis Westminster	03/17/2021	03/19/2021	505	\$ 16,264.00
sl	Boskalis Westminster	03/17/2021	03/19/2021	347	\$ 11,196.17
sl	Euro	03/18/2021	03/18/2021	3,265	\$ 3,882.28
sl	Boskalis Westminster	03/18/2021	03/22/2021	696	\$ 22,429.45
sl	Boskalis Westminster	03/18/2021	03/22/2021	695	\$ 22,503.98
sl	Boskalis Westminster	03/18/2021	03/22/2021	696	\$ 22,483.94
sl	Euro	03/19/2021	03/19/2021	13,662	\$ 16,246.24
sl	Euro	03/19/2021	03/19/2021	9,405	\$ 11,254.11
sl	Boskalis Westminster	03/19/2021	03/23/2021	1,216	\$ 38,690.94
sl	Euro	03/22/2021	03/22/2021	18,854	\$ 22,467.16
sl	Euro	03/22/2021	03/22/2021	18,809	\$ 22,395.59
sl	Euro	03/22/2021	03/22/2021	18,871	\$ 22,487.18
sl	Boskalis Westminster	03/22/2021	03/24/2021	89	\$ 2,824.98
sl	Boskalis Westminster	03/22/2021	03/24/2021	108	\$ 3,441.57
dv	STMicroelectronics NV	03/22/2021	03/24/2021		\$ 4,197.71
sl	Euro	03/23/2021	03/23/2021	32,487	\$ 38,644.16
sl	Boskalis Westminster	03/23/2021	03/25/2021	108	\$ 3,397.46
sl	Boskalis Westminster	03/23/2021	03/25/2021	80	\$ 2,521.00
sl	Euro	03/24/2021	03/24/2021	2,368	\$ 2,822.88
sl	Euro	03/24/2021	03/24/2021	2,884	\$ 3,440.45
sl	Boskalis Westminster	03/24/2021	03/26/2021	134	\$ 4,207.99
sl	Euro	03/25/2021	03/25/2021	2,123	\$ 2,515.58
sl	Euro	03/25/2021	03/25/2021	2,862	\$ 3,390.16
wd	Dividend Accrual-USD	03/25/2021	03/25/2021	4,198	\$ 4,197.71
by	Assicurazioni Generali SpA	03/25/2021	03/29/2021	20,908	\$ 416,278.84
dv	Glanbia PLC	03/25/2021	05/07/2021		\$ 36,629.00
by	Rakuten Inc.	03/25/2021	03/29/2021	94,600	\$ 1,147,482.70
sl	Euro	03/26/2021	03/26/2021	3,557	\$ 4,202.66

**California State Teachers' Retirement System****Transaction Details | 02/28/21 - 03/31/21**

Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
by	Euro	03/29/2021	03/29/2021	353,513	\$ 416,321.27
by	Japanese Yen	03/29/2021	03/29/2021	125,230,528	\$ 1,148,482.43
dv	NOF Corp	03/30/2021	06/28/2021		\$ 38,778.67
dv	Santen Pharmaceutical Co Ltd.	03/30/2021	06/28/2021		\$ 15,508.58
dv	Nutrien Ltd	03/30/2021	04/15/2021		\$ 44,326.52
dv	Ericsson LM-B	03/31/2021	04/08/2021		\$ 31,091.52
sl	Schneider Electric SE	03/31/2021	04/06/2021	9,692	\$ 1,479,051.11