



California State Teachers' Retirement System

07/31/2021



California State Teachers' Retirement System

Holding Details | 07/31/2021

Quantity	Security	Cost	Local Price	Net Amount Local	Market Value	Percent of Assets	Risk Country	Sector Name	Industry Name
Cash and Equiv.									
34,057.62	British Pound	\$ 47,597.23	1.00	34,057.62	\$ 47,352.01	0.0 %	United Kingdom	Cash & Equivalents	Cash & Equivalents
115,042.18	Dividend Accrual-GBP	\$ 159,908.89	1.00	115,042.18	\$ 159,948.89	0.2 %	United Kingdom	Cash & Equivalents	Cash & Equivalents
(193,101.83)	Euro	\$ (228,112.44)	1.00	(193,101.83)	\$ (228,980.15)	(0.2 %)	Europe	Cash & Equivalents	Cash & Equivalents
(32,517,227.00)	Japanese Yen	\$ (296,284.53)	1.00	(32,517,227.00)	\$ (296,284.53)	(0.3 %)	Japan	Cash & Equivalents	Cash & Equivalents
(4,037,980.96)	Swedish Krone	\$ (472,306.10)	1.00	(4,037,980.96)	\$ (469,308.93)	(0.4 %)	Sweden	Cash & Equivalents	Cash & Equivalents
2,022,717.86	United States Dollar	\$ 2,022,717.86		2,022,717.86	\$ 2,022,717.86	1.9 %	United States	Cash & Equivalents	Cash & Equivalents
Sub Total		\$ 1,233,520.91			\$ 1,235,445.16	1.2 %			
Equity									
112,342.00	Accor SA	\$ 3,364,536.08	29.86	3,354,532.12	\$ 3,977,804.19	3.7 %	France	Consumer Discretionary	Consumer Services
208,026.00	Assicurazioni Generali SpA	\$ 3,803,941.64	16.85	3,505,238.10	\$ 4,156,511.34	3.9 %	Italy	Financials	Insurance
880,710.00	BAE Systems Plc	\$ 6,766,889.15	5.76	5,072,889.60	\$ 7,053,092.05	6.6 %	United Kingdom	Industrials	Capital Goods
36,772.00	Basilea Pharmaceutica AG	\$ 2,719,799.42	46.42	1,706,956.24	\$ 1,883,434.01	1.8 %	Switzerland	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
159,275.00	Boskalis Westminster	\$ 4,871,648.41	26.52	4,223,973.00	\$ 5,008,787.18	4.7 %	Netherlands	Industrials	Capital Goods
106,250.00	Cameco Corp	\$ 1,002,366.44	22.19	2,357,687.50	\$ 1,888,643.01	1.8 %	Canada	Energy	Energy
31,177.00	Cap Gemini SA	\$ 3,554,841.87	182.25	5,682,008.25	\$ 6,737,725.38	6.3 %	France	Information Technology	Software & Services
367,631.00	Ericsson LM-B	\$ 4,319,862.03	98.87	36,347,676.97	\$ 4,224,460.08	4.0 %	Sweden	Information Technology	Technology Hardware & Equipment
110,227.00	FBD Holdings plc	\$ 861,859.77	7.80	859,770.60	\$ 1,019,515.98	1.0 %	Ireland	Financials	Insurance
352,132.00	Galp Energia SA	\$ 4,663,375.13	8.22	2,895,933.57	\$ 3,433,998.02	3.2 %	Portugal	Energy	Energy
195,145.00	Glanbia PLC	\$ 3,390,692.29	14.49	2,827,651.05	\$ 3,353,028.61	3.1 %	Ireland	Consumer Staples	Food, Beverage & Tobacco



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293,713.00	GlaxoSmithKline PLC	\$ 5,838,454.07	14.18	4,164,262.91	\$ 5,789,782.94	5.4 %	United Kingdom	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
164,435.00	Grifols SA (ADR)	\$ 3,216,361.23	15.21	2,501,056.35	\$ 2,501,056.35	2.3 %	Spain	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
68,600.00	HeidelbergCement AG	\$ 6,031,683.17	74.78	5,129,908.00	\$ 6,083,044.90	5.7 %	Germany	Materials	Materials
63,780.00	Hugo Boss AG	\$ 2,415,194.76	50.54	3,223,441.20	\$ 3,822,356.57	3.6 %	Germany	Consumer Discretionary	Consumer Durables & Apparel
38,063.00	Ipsen SA	\$ 3,095,615.56	90.10	3,429,476.30	\$ 4,066,672.99	3.8 %	France	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
6,728,889.00	Lloyds Banking Group PLC	\$ 4,186,203.14	0.46	3,070,728.50	\$ 4,269,387.36	4.0 %	United Kingdom	Financials	Banks
871,544.00	Morgan Advanced Materials PLC	\$ 3,365,017.66	3.85	3,355,444.40	\$ 4,665,242.12	4.4 %	United Kingdom	Industrials	Capital Goods
109,679.00	NOF Corp	\$ 3,490,439.91	5,550.00	608,718,450.00	\$ 5,546,409.57	5.2 %	Japan	Materials	Materials
77,584.00	Nutrien Ltd	\$ 3,336,452.46	74.18	5,755,181.12	\$ 4,610,230.40	4.3 %	Canada	Materials	Materials
368,792.00	Rakuten Inc.	\$ 4,144,473.25	1,203.00	443,656,776.00	\$ 4,042,430.76	3.8 %	Japan	Consumer Discretionary	Retailing
122,191.00	Santen Pharmaceutical Co Ltd.	\$ 2,018,801.66	1,481.00	180,964,871.00	\$ 1,648,882.65	1.5 %	Japan	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
115,654.00	STMicroelectronics NV	\$ 1,934,208.72	34.53	3,992,954.35	\$ 4,734,845.27	4.4 %	Switzerland	Information Technology	Semiconductors & Semiconductor Equipment
522,919.00	Tate & Lyle Plc	\$ 4,118,052.99	7.39	3,865,417.25	\$ 5,374,282.87	5.0 %	United Kingdom	Consumer Staples	Food, Beverage & Tobacco
131,117.00	Wienerberger AG	\$ 2,677,819.87	34.46	4,518,291.82	\$ 5,357,790.44	5.0 %	Austria	Materials	Materials
Sub Total		\$ 89,188,590.67			\$ 105,249,415.03	98.8 %			
Total Portfolio		\$ 90,422,111.58			\$ 106,484,860.19	100.0 %			



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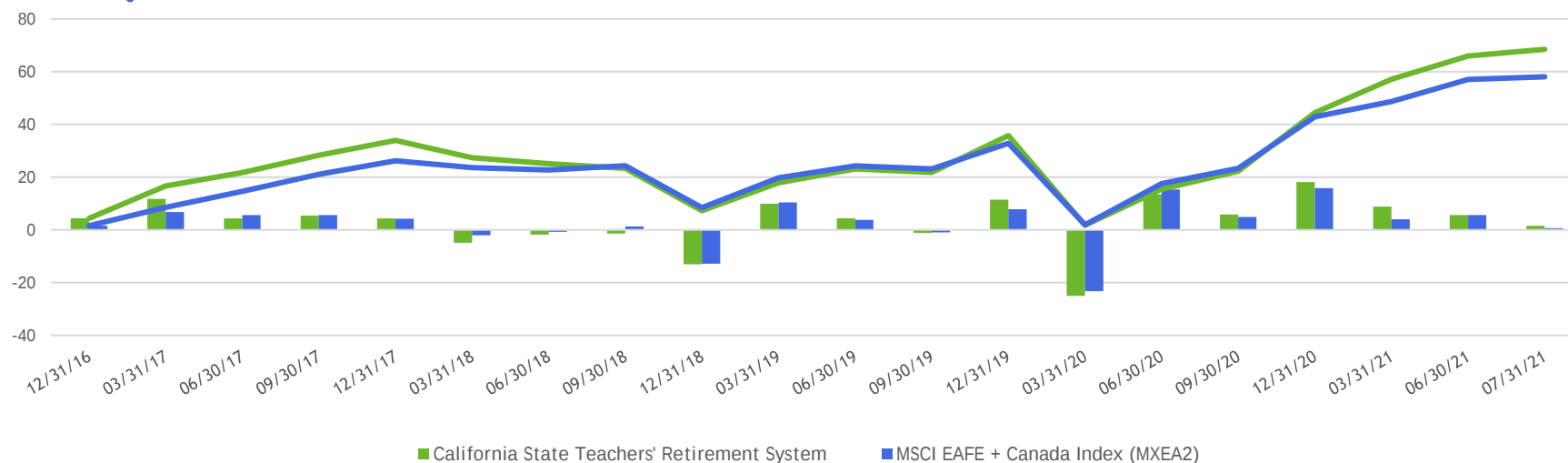
Performance Overview | 07/31/2021

Performance

	Month to Date	Quarter to Date	Year to Date	1 Year	3 Year Annualized	Since Inception Annualized
Total Portfolio (Gross)	1.54 %	1.54 %	16.69 %	43.34 %	10.63 %	11.61 %
MSCI EAFE + Canada Index (MXEA2)	0.66 %	0.66 %	10.65 %	31.00 %	7.93 %	10.12 %

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

Time Weighted Return



Performance is gross of fees.

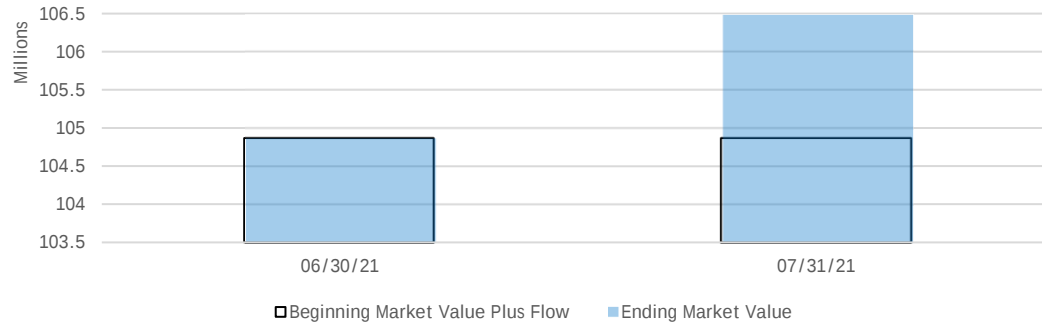
Past performance is not a guarantee of future results. Performance includes reinvestment of dividends and other earnings.



California State Teachers' Retirement System

Portfolio Overview | 07/31/2021

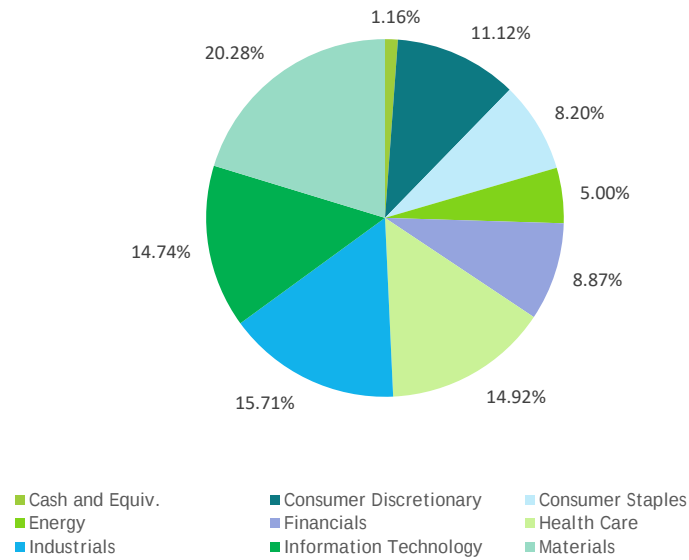
Change in Portfolio



Activity Summary

	Month to Date
Beginning Value	104,866,921.35
Net Contributions / Withdrawals	0.00
Realized Gains	85,744.76
Unrealized Gains	1,529,936.93
Income Received	2,257.16
Ending Value	106,484,860.19

Portfolio Allocation



Sector	Market Value	Percent of Assets	Current Yield
Cash and Equiv.	\$ 1,235,445.16	1.16 %	0.00 %
Consumer Discretionary	\$ 11,842,591.52	11.12 %	0.04 %
Consumer Staples	\$ 8,727,311.48	8.20 %	0.02 %
Energy	\$ 5,322,641.03	5.00 %	0.00 %
Financials	\$ 9,445,414.68	8.87 %	0.01 %
Health Care	\$ 15,889,828.94	14.92 %	0.04 %
Industrials	\$ 16,727,121.35	15.71 %	
Information Technology	\$ 15,697,030.72	14.74 %	0.01 %
Materials	\$ 21,597,475.31	20.28 %	0.04 %
Total	\$ 106,484,860.19	100.00 %	0.16 %



California State Teachers' Retirement System

Transaction Details | 06/30/21 - 07/31/21

Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
sl	Japanese Yen	07/01/2021	07/01/2021	4,496,839	\$ 40,477.06
in	United States Dollar	07/01/2021	07/02/2021	309	\$ 309.10
dv	Nutrien Ltd	07/01/2021	07/16/2021		\$ (35,688.64)
dv	Nutrien Ltd	07/01/2021	07/16/2021		\$ 35,697.28
by	Ericsson LM-B	07/06/2021	07/08/2021	20,701	\$ 269,536.80
by	Accor SA	07/06/2021	07/08/2021	9,713	\$ 370,056.89
sl	Cap Gemini SA	07/06/2021	07/08/2021	3,188	\$ 618,220.61
by	GlaxoSmithKline PLC	07/06/2021	07/08/2021	39,162	\$ 779,866.45
by	Rakuten Inc.	07/07/2021	07/09/2021	23,000	\$ 256,600.27
by	Euro	07/08/2021	07/08/2021	312,812	\$ 370,050.64
sl	Euro	07/08/2021	07/08/2021	522,587	\$ 617,044.79
by	British Pound	07/08/2021	07/08/2021	564,732	\$ 780,233.52
wd	Dividend Accrual-GBP	07/08/2021	07/08/2021	47,734	\$ 65,687.39
by	Swedish Krone	07/08/2021	07/08/2021	2,311,251	\$ 269,533.66
by	Japanese Yen	07/09/2021	07/09/2021	28,395,386	\$ 256,809.13
wd	Dividend Accrual-USD	07/09/2021	07/09/2021	-6,044	\$ (6,044.21)
wd	Dividend Accrual-USD	07/09/2021	07/09/2021	6,044	\$ 6,044.22
dv	STMicroelectronics NV	07/09/2021	07/09/2021		\$ (6,044.21)
dv	STMicroelectronics NV	07/09/2021	07/09/2021		\$ 6,044.22
by	Euro	07/12/2021	07/12/2021	1,749	\$ 1,933.40
dv	STMicroelectronics NV	07/12/2021	07/12/2021		\$ 1,933.40
by	GlaxoSmithKline PLC	07/13/2021	07/13/2021	3,317	\$ 66,088.36
sl	Canadian Dollar	07/16/2021	07/16/2021	44,232	\$ 35,688.64
wd	Dividend Accrual-CAD	07/16/2021	07/16/2021	44,232	\$ 35,697.28
sl	British Pound	07/28/2021	07/28/2021	4	\$ 6.01
sl	Cap Gemini SA	07/28/2021	07/30/2021	779	\$ 163,033.60
dv	BAE Systems Plc	07/28/2021	07/28/2021		\$ 6.01
by	Ericsson LM-B	07/29/2021	08/02/2021	20,000	\$ 231,481.73
by	Ericsson LM-B	07/29/2021	08/02/2021	5,109	\$ 59,141.16
by	Ericsson LM-B	07/29/2021	08/02/2021	15,676	\$ 181,683.21
sl	Cap Gemini SA	07/29/2021	08/02/2021	2,008	\$ 434,387.79
sl	STMicroelectronics NV	07/29/2021	08/02/2021	2,860	\$ 118,702.90



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Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
sl	BAE Systems Plc	07/29/2021	08/02/2021	5,904	\$ 47,597.23
sl	Euro	07/30/2021	07/30/2021	138,170	\$ 162,974.18
by	Accor SA	07/30/2021	08/03/2021	3,260	\$ 115,876.33
by	Accor SA	07/30/2021	08/03/2021	3,174	\$ 113,223.92
by	Galp Energia SA	07/30/2021	08/03/2021	23,453	\$ 229,348.78
by	Galp Energia SA	07/30/2021	08/03/2021	16,751	\$ 163,662.78
by	Galp Energia SA	07/30/2021	08/03/2021	16,664	\$ 162,621.41
by	Rakuten Inc.	07/30/2021	08/03/2021	26,713	\$ 296,284.53