



California State Teachers' Retirement System

09/30/2021



California State Teachers' Retirement System

Holding Details | 09/30/2021

Quantity	Security	Cost	Local Price	Net Amount Local	Market Value	Percent of Assets	Risk Country	Sector Name	Industry Name
Cash and Equiv.									
22,929.54	Dividend Accrual-EUR	\$ 26,996.46	1.00	22,929.54	\$ 26,574.19	0.0 %	Europe	Cash & Equivalents	Cash & Equivalents
55,805.47	Dividend Accrual-GBP	\$ 76,855.07	1.00	55,805.47	\$ 75,245.31	0.1 %	United Kingdom	Cash & Equivalents	Cash & Equivalents
6,342,216.00	Dividend Accrual-JPY	\$ 56,672.47	1.00	6,342,216.00	\$ 56,842.63	0.1 %	Japan	Cash & Equivalents	Cash & Equivalents
367,631.00	Dividend Accrual-SEK	\$ 42,021.94	1.00	367,631.00	\$ 42,021.94	0.0 %	Sweden	Cash & Equivalents	Cash & Equivalents
34,961.38	Dividend Accrual-USD	\$ 34,961.38		34,961.38	\$ 34,961.38	0.0 %	United States	Cash & Equivalents	Cash & Equivalents
3,285.25	Euro	\$ 3,868.89	1.00	3,285.25	\$ 3,807.44	0.0 %	Europe	Cash & Equivalents	Cash & Equivalents
2,530,719.27	United States Dollar	\$ 2,530,719.27		2,530,719.27	\$ 2,530,719.27	2.4 %	United States	Cash & Equivalents	Cash & Equivalents
Sub Total		\$ 2,772,095.47			\$ 2,770,172.15	2.6 %			
Equity									
112,342.00	Accor SA	\$ 3,364,536.08	30.95	3,476,984.90	\$ 4,029,651.65	3.9 %	France	Consumer Discretionary	Consumer Services
208,026.00	Assicurazioni Generali SpA	\$ 3,803,941.64	18.39	3,825,598.14	\$ 4,433,676.96	4.2 %	Italy	Financials	Insurance
880,710.00	BAE Systems Plc	\$ 6,766,889.15	5.65	4,977,772.92	\$ 6,711,780.12	6.4 %	United Kingdom	Industrials	Capital Goods
36,772.00	Basilea Pharmaceutica AG	\$ 2,719,799.42	43.38	1,595,169.36	\$ 1,709,995.56	1.6 %	Switzerland	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
159,275.00	Boskalis Westminster	\$ 4,871,648.41	26.28	4,185,747.00	\$ 4,851,071.48	4.6 %	Netherlands	Industrials	Capital Goods
97,891.00	Cameco Corp	\$ 923,507.33	27.52	2,693,960.32	\$ 2,126,503.00	2.0 %	Canada	Energy	Energy
30,724.00	Cap Gemini SA	\$ 3,503,190.23	180.15	5,534,928.60	\$ 6,414,705.50	6.1 %	France	Information Technology	Software & Services
367,631.00	Ericsson LM-B	\$ 4,319,862.03	99.10	36,432,232.10	\$ 4,164,373.77	4.0 %	Sweden	Information Technology	Technology Hardware & Equipment
110,227.00	FBD Holdings plc	\$ 861,859.77	7.70	848,747.90	\$ 983,656.38	0.9 %	Ireland	Financials	Insurance



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352,132.00	Galp Energia SA	\$ 4,663,375.13	9.80	3,450,893.60	\$ 3,999,413.14	3.8 %	Portugal	Energy	Energy
195,145.00	Glanbia PLC	\$ 3,390,692.29	14.24	2,778,864.80	\$ 3,220,565.36	3.1 %	Ireland	Consumer Staples	Food, Beverage & Tobacco
293,713.00	GlaxoSmithKline PLC	\$ 5,838,454.07	14.04	4,122,555.67	\$ 5,558,647.94	5.3 %	United Kingdom	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
164,435.00	Grifols SA (ADR)	\$ 3,216,361.23	14.61	2,402,395.35	\$ 2,402,395.35	2.3 %	Spain	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
68,600.00	HeidelbergCement AG	\$ 6,031,683.17	64.78	4,443,908.00	\$ 5,150,267.17	4.9 %	Germany	Materials	Materials
63,780.00	Hugo Boss AG	\$ 2,415,194.76	52.08	3,321,662.40	\$ 3,849,640.64	3.7 %	Germany	Consumer Discretionary	Consumer Durables & Apparel
38,063.00	Ipsen SA	\$ 3,095,615.56	82.56	3,142,481.28	\$ 3,641,978.68	3.5 %	France	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
6,830,682.00	Lloyds Banking Group PLC	\$ 4,248,179.51	0.47	3,181,048.61	\$ 4,289,166.89	4.1 %	United Kingdom	Financials	Banks
871,544.00	Morgan Advanced Materials PLC	\$ 3,365,017.66	3.61	3,141,916.12	\$ 4,236,402.60	4.1 %	United Kingdom	Industrials	Capital Goods
109,679.00	NOF Corp	\$ 3,490,439.91	6,320.00	693,171,280.00	\$ 6,212,603.90	5.9 %	Japan	Materials	Materials
76,003.00	Nutrien Ltd	\$ 3,268,462.52	82.21	6,248,206.63	\$ 4,932,080.85	4.7 %	Canada	Materials	Materials
368,792.00	Rakuten Inc.	\$ 4,144,473.25	1,081.00	398,664,152.00	\$ 3,573,059.84	3.4 %	Japan	Consumer Discretionary	Retailing
122,191.00	Santen Pharmaceutical Co Ltd.	\$ 2,018,801.66	1,576.00	192,573,016.00	\$ 1,725,951.30	1.7 %	Japan	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
115,654.00	STMicroelectronics NV	\$ 1,934,208.72	37.77	4,367,673.31	\$ 5,061,914.98	4.8 %	Switzerland	Information Technology	Semiconductors & Semiconductor Equipment
538,446.00	Tate & Lyle Plc	\$ 4,277,587.73	6.92	3,724,969.43	\$ 5,022,562.53	4.8 %	United Kingdom	Consumer Staples	Food, Beverage & Tobacco
104,208.00	Wienerberger AG	\$ 2,128,253.80	29.14	3,036,621.12	\$ 3,519,292.05	3.4 %	Austria	Materials	Materials
Sub Total		\$ 88,662,035.01			\$ 101,821,357.63	97.4 %			
Total Portfolio		\$ 91,434,130.48			\$ 104,591,529.78	100.0 %			



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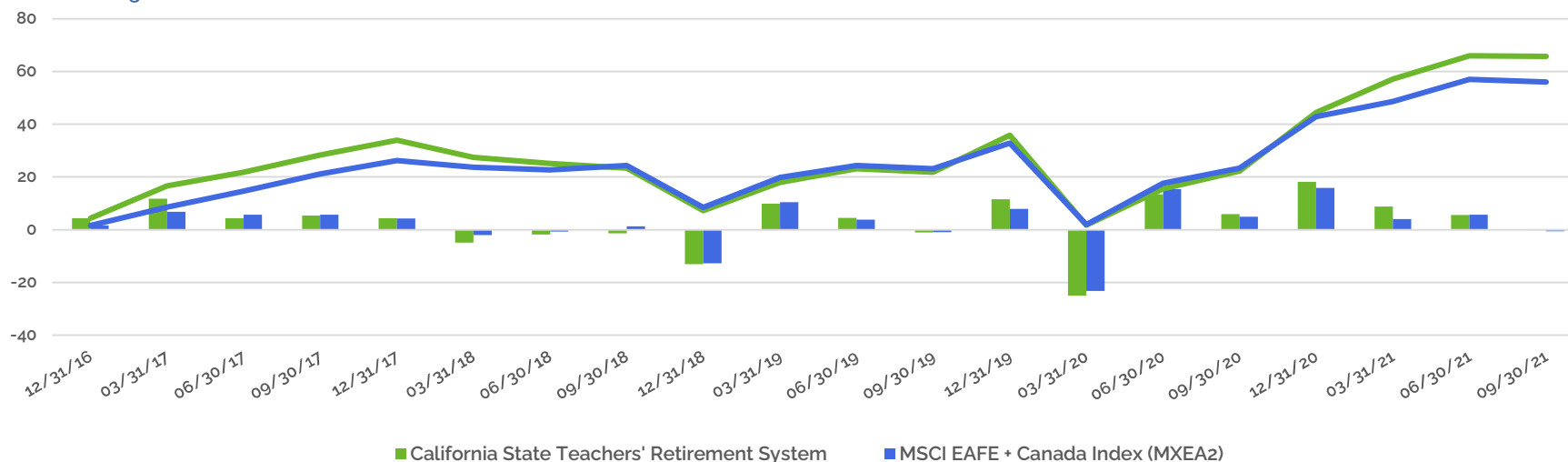
Performance Overview | 09/30/2021

Performance

	Month to Date	Quarter to Date	Year to Date	1 Year	3 Year Annualized	Since Inception Annualized
Total Portfolio (Gross)	(2.42 %)	(0.13 %)	14.76 %	35.60 %	10.34 %	10.82 %
MSCI EAFE + Canada Index (MXEA2)	(2.87 %)	(0.66 %)	9.19 %	26.50 %	7.86 %	9.47 %

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

Time Weighted Return



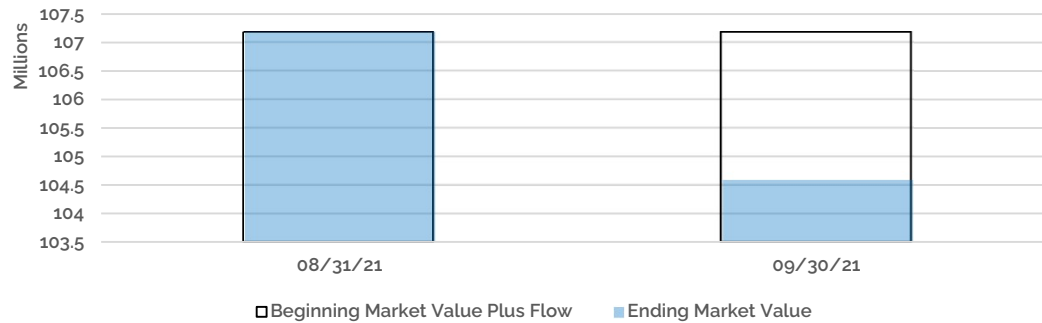
Performance is gross of fees.

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



Portfolio Overview | 09/30/2021

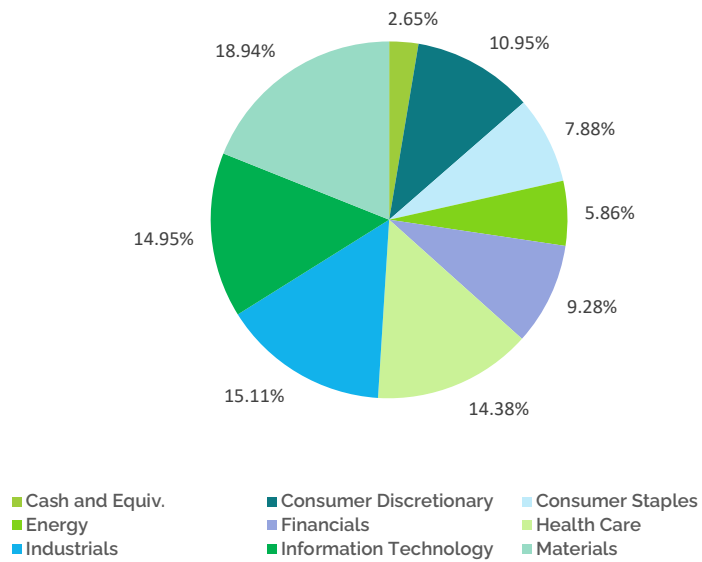
Change in Portfolio



Activity Summary

	Month to Date
Beginning Value	107,181,588.85
Net Contributions / Withdrawals	0.00
Realized Gains	51,502.76
Unrealized Gains	(2,869,827.88)
Income Received	228,266.05
Ending Value	104,591,529.78

Portfolio Allocation



Sector	Market Value	Percent of Assets	Current Yield
Cash and Equiv.	\$ 2,770,172.15	2.65 %	0.00 %
Consumer Discretionary	\$ 11,452,352.13	10.95 %	0.04 %
Consumer Staples	\$ 8,243,127.89	7.88 %	0.02 %
Energy	\$ 6,125,916.13	5.86 %	0.00 %
Financials	\$ 9,706,500.23	9.28 %	0.01 %
Health Care	\$ 15,038,968.82	14.38 %	0.04 %
Industrials	\$ 15,799,254.20	15.11 %	
Information Technology	\$ 15,640,994.24	14.95 %	0.01 %
Materials	\$ 19,814,243.97	18.94 %	0.04 %
Total	\$ 104,591,529.78	100.00 %	0.16 %



California State Teachers' Retirement System

Transaction Details | 08/31/21 - 09/30/21

Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
in	United States Dollar	09/01/2021	09/02/2021	247	\$ 247.31
sl	Euro	09/13/2021	09/13/2021	3	\$ 3.72
wd	Dividend Accrual-GBP	09/13/2021	09/13/2021	45,084	\$ 62,088.90
dv	Galp Energia SA	09/14/2021	09/16/2021		\$ 88,457.97
sl	Cameco Corp	09/15/2021	09/17/2021	8,359	\$ 206,534.74
wd	Dividend Accrual-EUR	09/16/2021	09/16/2021	74,828	\$ 88,214.00
by	Lloyds Banking Group PLC	09/17/2021	09/17/2021	101,793	\$ 61,976.37
sl	Canadian Dollar	09/17/2021	09/17/2021	261,235	\$ 206,510.25
wd	Dividend Accrual-EUR	09/17/2021	09/17/2021	-61,579	\$ (72,585.61)
wd	Dividend Accrual-EUR	09/17/2021	09/17/2021	61,583	\$ 72,505.25
dv	Cap Gemini SA	09/17/2021	09/17/2021		\$ (72,275.79)
dv	Cap Gemini SA	09/17/2021	09/17/2021		\$ 72,279.49
sl	Euro	09/20/2021	09/20/2021	74,828	\$ 87,737.82
dv	STMicroelectronics NV	09/20/2021	09/22/2021		\$ 5,898.35
wd	Dividend Accrual-USD	09/22/2021	09/22/2021	5,898	\$ 5,898.35
dv	Tate & Lyle Plc	09/28/2021	09/28/2021		\$ 2.94
sl	British Pound	09/28/2021	09/28/2021	2	\$ 2.97
dv	Nutrien Ltd	09/28/2021	10/15/2021		\$ 34,961.38
dv	NOF Corp	09/29/2021	12/28/2021		\$ 39,202.57
dv	Santen Pharmaceutical Co Ltd.	09/29/2021	12/28/2021		\$ 17,469.90
dv	Ericsson LM-B	09/30/2021	10/06/2021		\$ 42,021.94