



California State Teachers' Retirement System

10/31/2021



California State Teachers' Retirement System

Holding Details | 10/31/2021

Quantity	Security	Cost	Local Price	Net Amount Local	Market Value	Percent of Assets	Risk Country	Sector Name	Industry Name
Cash and Equiv.									
115,079.70	Dividend Accrual-GBP	\$ 158,985.94	1.00	115,079.70	\$ 157,745.50	0.1 %	United Kingdom	Cash & Equivalents	Cash & Equivalents
6,342,216.00	Dividend Accrual-JPY	\$ 56,672.47	1.00	6,342,216.00	\$ 55,621.28	0.1 %	Japan	Cash & Equivalents	Cash & Equivalents
3,285.25	Euro	\$ 3,813.26	1.00	3,285.25	\$ 3,801.86	0.0 %	Europe	Cash & Equivalents	Cash & Equivalents
2,745,651.35	United States Dollar	\$ 2,745,651.35		2,745,651.35	\$ 2,745,651.35	2.6 %	United States	Cash & Equivalents	Cash & Equivalents
Sub Total		\$ 2,965,123.02			\$ 2,962,819.98	2.8 %			
Equity									
112,342.00	Accor SA	\$ 3,364,536.08	30.91	3,472,491.22	\$ 4,018,540.46	3.8 %	France	Consumer Discretionary	Consumer Services
208,026.00	Assicurazioni Generali SpA	\$ 3,803,941.64	18.85	3,921,290.10	\$ 4,537,912.97	4.2 %	Italy	Financials	Insurance
880,710.00	BAE Systems Plc	\$ 6,766,889.15	5.52	4,859,757.78	\$ 6,661,512.98	6.2 %	United Kingdom	Industrials	Capital Goods
36,772.00	Basilea Pharmaceutica AG	\$ 2,719,799.42	42.80	1,573,841.60	\$ 1,722,398.47	1.6 %	Switzerland	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
159,275.00	Boskalis Westminster	\$ 4,871,648.41	25.80	4,109,295.00	\$ 4,755,481.64	4.4 %	Netherlands	Industrials	Capital Goods
97,891.00	Cameco Corp	\$ 923,507.33	30.07	2,943,582.37	\$ 2,374,718.54	2.2 %	Canada	Energy	Energy
30,724.00	Cap Gemini SA	\$ 3,503,190.23	201.30	6,184,741.20	\$ 7,157,291.75	6.7 %	France	Information Technology	Software & Services
367,631.00	Ericsson LM-B	\$ 4,319,862.03	94.00	34,557,314.00	\$ 4,023,672.82	3.8 %	Sweden	Information Technology	Technology Hardware & Equipment
110,227.00	FBD Holdings plc	\$ 861,859.77	8.26	910,475.02	\$ 1,053,647.22	1.0 %	Ireland	Financials	Insurance
352,132.00	Galp Energia SA	\$ 4,663,375.13	8.99	3,166,370.94	\$ 3,664,282.77	3.4 %	Portugal	Energy	Energy
195,145.00	Glanbia PLC	\$ 3,390,692.29	14.13	2,757,398.85	\$ 3,190,999.82	3.0 %	Ireland	Consumer Staples	Food, Beverage & Tobacco
297,674.00	GlaxoSmithKline PLC	\$ 5,914,363.47	15.09	4,490,709.96	\$ 6,155,640.68	5.8 %	United Kingdom	Health Care	Pharmaceuticals, Biotechnology & Life Sciences



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164,435.00	Grifols SA (ADR)	\$ 3,216,361.23	13.11	2,155,742.85	\$ 2,155,742.85	2.0 %	Spain	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
68,600.00	HeidelbergCement AG	\$ 6,031,683.17	65.14	4,468,604.00	\$ 5,171,291.98	4.8 %	Germany	Materials	Materials
63,780.00	Hugo Boss AG	\$ 2,415,194.76	54.06	3,447,946.80	\$ 3,990,136.43	3.7 %	Germany	Consumer Discretionary	Consumer Durables & Apparel
38,063.00	Ipsen SA	\$ 3,095,615.56	89.40	3,402,832.20	\$ 3,937,927.56	3.7 %	France	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
6,830,682.00	Lloyds Banking Group PLC	\$ 4,248,179.51	0.50	3,430,368.50	\$ 4,702,177.62	4.4 %	United Kingdom	Financials	Banks
871,544.00	Morgan Advanced Materials PLC	\$ 3,365,017.66	3.46	3,015,542.24	\$ 4,133,554.52	3.9 %	United Kingdom	Industrials	Capital Goods
109,679.00	NOF Corp	\$ 3,490,439.91	5,710.00	626,267,090.00	\$ 5,492,366.50	5.1 %	Japan	Materials	Materials
76,003.00	Nutrien Ltd	\$ 3,268,462.52	86.50	6,574,259.50	\$ 5,303,746.92	5.0 %	Canada	Materials	Materials
368,792.00	Rakuten Inc.	\$ 4,144,473.25	1,250.00	460,990,000.00	\$ 4,042,885.33	3.8 %	Japan	Consumer Discretionary	Retailing
122,191.00	Santen Pharmaceutical Co Ltd.	\$ 2,018,801.66	1,601.00	195,627,791.00	\$ 1,715,657.01	1.6 %	Japan	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
115,654.00	STMicroelectronics NV	\$ 1,934,208.72	40.90	4,729,670.33	\$ 5,473,410.99	5.1 %	Switzerland	Information Technology	Semiconductors & Semiconductor Equipment
538,446.00	Tate & Lyle Plc	\$ 4,277,587.73	6.48	3,490,206.97	\$ 4,784,201.21	4.5 %	United Kingdom	Consumer Staples	Food, Beverage & Tobacco
104,208.00	Wienerberger AG	\$ 2,128,253.80	30.62	3,190,848.96	\$ 3,692,609.96	3.5 %	Austria	Materials	Materials
Sub Total		\$ 88,737,944.40			\$ 103,911,809.00	97.2 %			
Total Portfolio		\$ 91,703,067.42			\$ 106,874,628.98	100.0 %			



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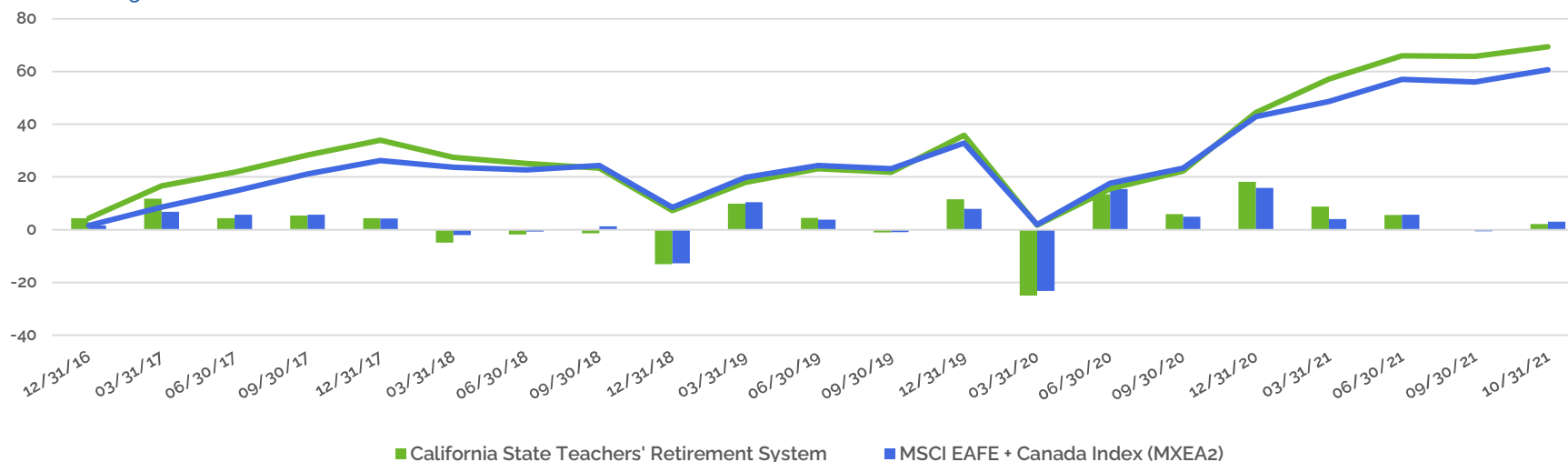
Performance Overview | 10/31/2021

Performance

	Month to Date	Quarter to Date	Year to Date	1 Year	3 Year Annualized	5 Year Annualized	Since Inception Annualized
Total Portfolio (Gross)	2.18 %	2.18 %	17.27 %	46.76 %	14.16 %	11.11 %	11.11 %
MSCI EAFE + Canada Index (MXEA2)	2.98 %	2.98 %	12.44 %	35.59 %	11.96 %	9.94 %	9.94 %

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

Time Weighted Return



Performance is gross of fees.

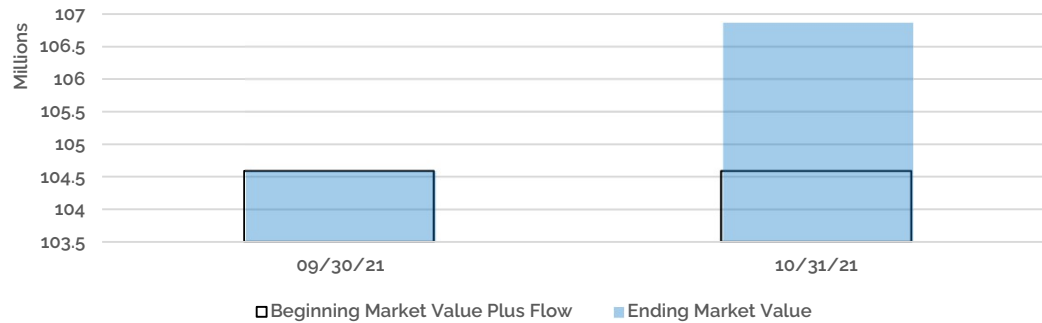
Past performance is not a guarantee of future results. Performance includes reinvestment of dividends and other earnings.



California State Teachers' Retirement System

Portfolio Overview | 10/31/2021

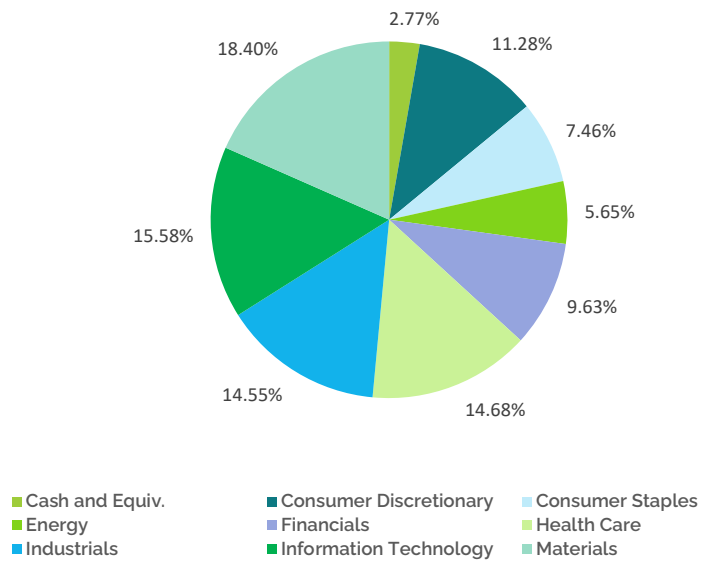
Change in Portfolio



Activity Summary

	Month to Date
Beginning Value	104,591,529.78
Net Contributions / Withdrawals	0.00
Realized Gains	526.34
Unrealized Gains	2,012,070.79
Income Received	270,502.07
Ending Value	106,874,628.98

Portfolio Allocation



Sector	Market Value	Percent of Assets	Current Yield
Cash and Equiv.	\$ 2,962,819.98	2.77 %	0.00 %
Consumer Discretionary	\$ 12,051,562.23	11.28 %	0.04 %
Consumer Staples	\$ 7,975,201.02	7.46 %	0.02 %
Energy	\$ 6,039,001.32	5.65 %	0.00 %
Financials	\$ 10,293,737.80	9.63 %	0.01 %
Health Care	\$ 15,687,366.58	14.68 %	0.04 %
Industrials	\$ 15,550,549.14	14.55 %	
Information Technology	\$ 16,654,375.56	15.58 %	0.01 %
Materials	\$ 19,660,015.36	18.40 %	0.05 %
Total	\$ 106,874,628.98	100.00 %	0.16 %



California State Teachers' Retirement System

Transaction Details | 09/30/21 - 10/31/21

Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
dv	Ericsson LM-B	09/30/2021	10/06/2021		\$ 42,021.94
in	Euro	10/01/2021	10/01/2021	-22	\$ (25.70)
wd	Dividend Accrual-EUR	10/01/2021	10/01/2021	22,930	\$ 26,996.46
in	United States Dollar	10/01/2021	10/04/2021	343	\$ 343.39
dv	Nutrien Ltd	10/01/2021	10/15/2021		\$ (34,961.38)
dv	Nutrien Ltd	10/01/2021	10/15/2021		\$ 35,142.04
sl	Euro	10/04/2021	10/04/2021	22,907	\$ 26,534.21
wd	Dividend Accrual-SEK	10/06/2021	10/06/2021	367,631	\$ 42,021.94
wd	Dividend Accrual-GBP	10/07/2021	10/07/2021	55,805	\$ 76,855.07
sl	Swedish Krone	10/07/2021	10/07/2021	367,631	\$ 41,667.39
by	GlaxoSmithKline PLC	10/12/2021	10/12/2021	3,961	\$ 75,909.39
dv	Lloyds Banking Group PLC	10/15/2021	10/15/2021		\$ 0.76
sl	Canadian Dollar	10/15/2021	10/15/2021	44,544	\$ 34,961.38
wd	Dividend Accrual-CAD	10/15/2021	10/15/2021	44,544	\$ 35,142.04
sl	British Pound	10/15/2021	10/15/2021	1	\$ 0.75
dv	Assicurazioni Generali SpA	10/18/2021	10/20/2021		\$ 111,017.03
wd	Dividend Accrual-EUR	10/20/2021	10/20/2021	95,692	\$ 111,017.03
sl	Euro	10/21/2021	10/21/2021	95,692	\$ 111,424.96
dv	BAE Systems Plc	10/21/2021	11/30/2021		\$ 120,501.34
dv	Morgan Advanced Materials PLC	10/28/2021	11/19/2021		\$ 38,484.60