



California State Teachers' Retirement System

02/28/2022



Quantity	Security	Cost	Local Price	Net Amount Local	Market Value	Percent of Assets	Risk Country	Sector Name	Industry Name
Cash and Equiv.									
64,760.87	Dividend Accrual-GBP	\$ 85,979.77	1.00	64,760.87	\$ 86,892.90	0.1 %	United Kingdom	Cash & Equivalents	Cash & Equivalents
1,659,564.00	Dividend Accrual-JPY	\$ 14,439.15	1.00	1,659,564.00	\$ 14,409.06	0.0 %	Japan	Cash & Equivalents	Cash & Equivalents
(188,441.27)	Euro	\$ (212,828.51)	1.00	(188,441.27)	\$ (211,657.23)	(0.2 %)	Europe	Cash & Equivalents	Cash & Equivalents
2,647,839.95	United States Dollar	\$ 2,647,839.95		2,647,839.95	\$ 2,647,839.95	2.5 %	United States	Cash & Equivalents	Cash & Equivalents
Sub Total		\$ 2,535,430.36			\$ 2,537,484.68	2.4 %			
Equity									
124,233.00	Accor SA	\$ 3,821,862.01	30.59	3,800,287.47	\$ 4,268,482.89	4.1 %	France	Consumer Discretionary	Consumer Services
208,026.00	Assicurazioni Generali SpA	\$ 3,803,941.64	17.73	3,688,300.98	\$ 4,142,699.66	4.0 %	Italy	Financials	Insurance
766,109.00	BAE Systems Plc	\$ 5,881,235.60	7.20	5,512,920.36	\$ 7,396,960.90	7.1 %	United Kingdom	Industrials	Capital Goods
36,772.00	Basilea Pharmaceutica AG	\$ 2,719,799.42	38.12	1,401,748.64	\$ 1,527,874.70	1.5 %	Switzerland	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
173,974.00	Boskalis Westminster	\$ 5,290,712.79	25.76	4,481,570.24	\$ 5,033,699.70	4.8 %	Netherlands	Industrials	Capital Goods
97,891.00	Cameco Corp	\$ 923,507.33	31.17	3,051,262.47	\$ 2,405,694.38	2.3 %	Canada	Energy	Energy
26,584.00	Cap Gemini SA	\$ 3,031,142.07	188.30	5,005,767.20	\$ 5,622,477.72	5.4 %	France	Information Technology	Software & Services
367,631.00	Ericsson LM-B	\$ 4,319,862.03	87.90	32,314,764.90	\$ 3,423,827.10	3.3 %	Sweden	Information Technology	Technology Hardware & Equipment
110,227.00	FBD Holdings plc	\$ 861,859.77	10.45	1,151,872.15	\$ 1,293,782.80	1.2 %	Ireland	Financials	Insurance
374,558.00	Galp Energia SA	\$ 4,897,591.01	9.86	3,692,392.76	\$ 4,147,295.56	4.0 %	Portugal	Energy	Energy
195,145.00	Glanbia PLC	\$ 3,390,692.29	12.52	2,443,215.40	\$ 2,744,219.54	2.6 %	Ireland	Consumer Staples	Food, Beverage & Tobacco
281,569.00	GlaxoSmithKline PLC	\$ 5,602,562.38	15.45	4,351,367.33	\$ 5,838,447.11	5.6 %	United Kingdom	Health Care	Pharmaceuticals, Biotechnology & Life Sciences



Quantity	Security	Cost	Local Price	Net Amount Local	Market Value	Percent of Assets	Risk Country	Sector Name	Industry Name
203,437.00	Grifols SA (ADR)	\$ 3,670,983.58	12.36	2,514,481.32	\$ 2,514,481.32	2.4 %	Spain	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
79,329.00	HeidelbergCement AG	\$ 6,791,282.31	58.14	4,612,188.06	\$ 5,180,409.63	5.0 %	Germany	Materials	Materials
63,780.00	Hugo Boss AG	\$ 2,415,194.76	54.80	3,495,144.00	\$ 3,925,745.74	3.8 %	Germany	Consumer Discretionary	Consumer Durables & Apparel
38,063.00	Ipsen SA	\$ 3,095,615.56	104.25	3,968,067.75	\$ 4,456,933.70	4.3 %	France	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
7,443,073.00	Lloyds Banking Group PLC	\$ 4,693,168.70	0.48	3,605,052.41	\$ 4,837,079.07	4.6 %	United Kingdom	Financials	Banks
871,544.00	Morgan Advanced Materials PLC	\$ 3,365,017.66	3.04	2,649,493.76	\$ 3,554,958.25	3.4 %	United Kingdom	Industrials	Capital Goods
131,479.00	NOF Corp	\$ 4,485,277.92	4,980.00	654,765,420.00	\$ 5,684,961.32	5.5 %	Japan	Materials	Materials
70,902.00	Nutrien Ltd	\$ 3,049,097.13	109.01	7,729,027.02	\$ 6,093,765.14	5.8 %	Canada	Materials	Materials
418,092.00	Rakuten Inc.	\$ 4,557,160.80	974.00	407,221,608.00	\$ 3,535,677.08	3.4 %	Japan	Consumer Discretionary	Retailing
122,191.00	Santen Pharmaceutical Co Ltd.	\$ 2,018,801.66	1,304.00	159,337,064.00	\$ 1,383,434.46	1.3 %	Japan	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
81,058.00	STMicroelectronics NV	\$ 1,355,621.86	37.96	3,076,961.68	\$ 3,456,043.36	3.3 %	Switzerland	Information Technology	Semiconductors & Semiconductor Equipment
545,404.00	Tate & Lyle Plc	\$ 4,343,306.95	7.53	4,107,982.93	\$ 5,511,886.10	5.3 %	United Kingdom	Consumer Staples	Food, Beverage & Tobacco
121,354.00	Wienerberger AG	\$ 2,695,729.75	26.78	3,249,860.12	\$ 3,650,242.89	3.5 %	Austria	Materials	Materials
Sub Total		\$ 91,081,026.96			\$ 101,631,080.13	97.6 %			
Total Portfolio		\$ 93,616,457.32			\$ 104,168,564.80	100.0 %			



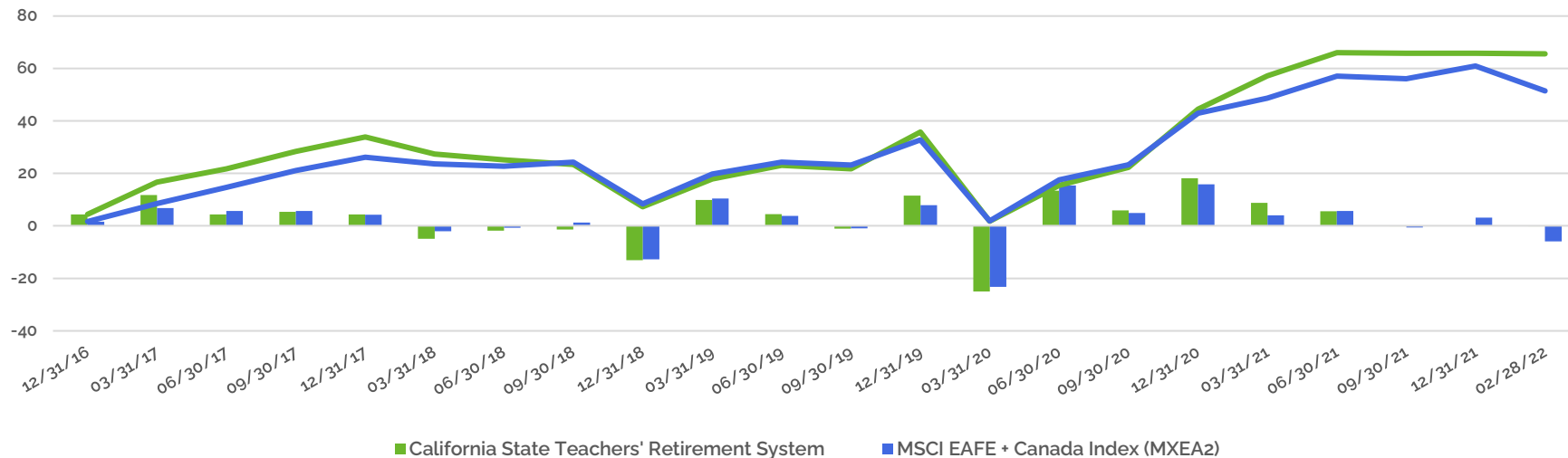
Performance Overview | 02/28/2022

Performance

	Month to Date	Quarter to Date	Year to Date	1 Year	3 Year Annualized	5 Year Annualized	Since Inception Annualized
Total Portfolio (Gross)	0.29 %	(0.13 %)	(0.13 %)	9.40 %	11.63 %	7.99 %	9.91 %
MSCI EAFE + Canada Index (MXEA2)	(1.56 %)	(5.90 %)	(5.90 %)	4.46 %	8.31 %	7.42 %	8.09 %

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

Time Weighted Return



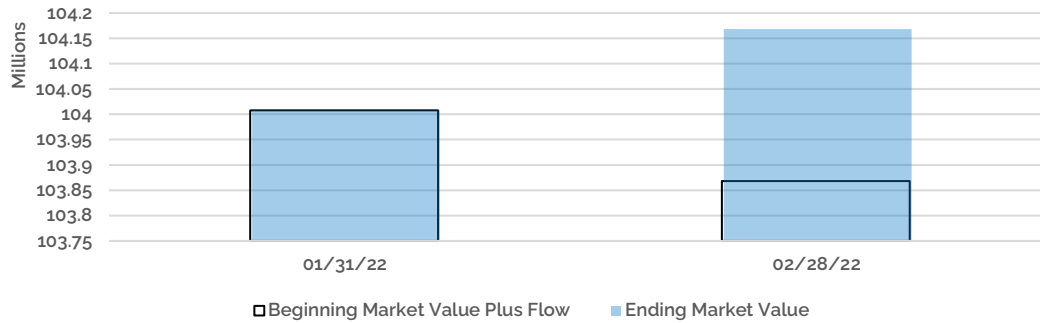
Performance is gross of fees.

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



Portfolio Overview | 02/28/2022

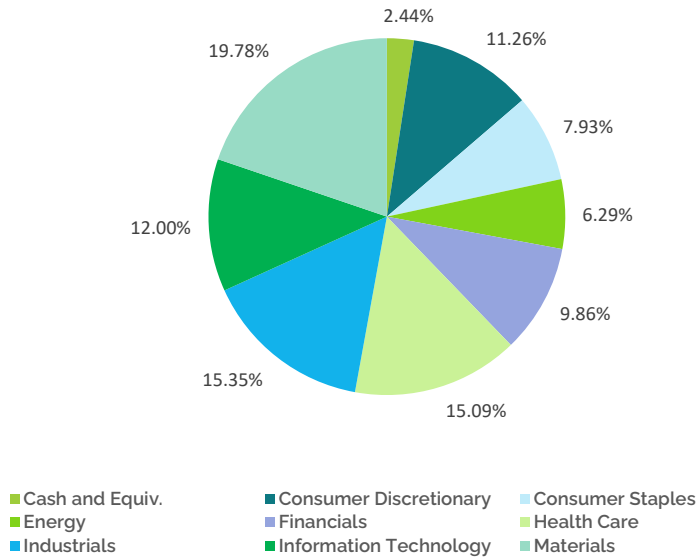
Change in Portfolio



Activity Summary

Month to Date	
Beginning Value	104,007,959.11
Net Contributions / Withdrawals	(139,583.96)
Realized Gains	41,532.13
Unrealized Gains	172,096.51
Income Received	86,561.01
Ending Value	104,168,564.80

Portfolio Allocation



Sector	Market Value	Percent of Assets	Current Yield
Cash and Equiv.	\$ 2,537,484.68	2.44 %	0.00 %
Consumer Discretionary	\$ 11,729,905.72	11.26 %	0.04 %
Consumer Staples	\$ 8,256,105.63	7.93 %	0.02 %
Energy	\$ 6,552,989.94	6.29 %	0.00 %
Financials	\$ 10,273,561.53	9.86 %	0.01 %
Health Care	\$ 15,721,171.29	15.09 %	0.04 %
Industrials	\$ 15,985,618.85	15.35 %	
Information Technology	\$ 12,502,348.18	12.00 %	0.01 %
Materials	\$ 20,609,378.99	19.78 %	0.05 %
Total	\$ 104,168,564.80	100.00 %	0.17 %


Transaction Details | 01/31/22 - 02/28/22

Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
sl	BAE Systems Plc	01/31/2022	02/02/2022	14,196	\$ 112,243.81
sl	BAE Systems Plc	01/31/2022	02/02/2022	14,169	\$ 109,762.10
sl	Euro	01/31/2022	01/31/2022	487,751	\$ 543,032.75
in	United States Dollar	02/01/2022	02/02/2022	578	\$ 578.20
sl	BAE Systems Plc	02/01/2022	02/03/2022	10,626	\$ 83,265.28
sl	BAE Systems Plc	02/01/2022	02/03/2022	10,627	\$ 83,319.03
sl	BAE Systems Plc	02/01/2022	02/03/2022	14,170	\$ 111,264.17
sl	BAE Systems Plc	02/01/2022	02/03/2022	7,085	\$ 55,578.42
by	Euro	02/01/2022	02/01/2022	375,321	\$ 419,068.14
by	Euro	02/01/2022	02/01/2022	416,020	\$ 464,261.42
by	Japanese Yen	02/01/2022	02/01/2022	47,533,352	\$ 413,006.68
sl	British Pound	02/01/2022	02/01/2022	104,824	\$ 140,244.23
sl	British Pound	02/01/2022	02/01/2022	329,908	\$ 441,383.73
sl	British Pound	02/01/2022	02/01/2022	146,753	\$ 196,340.57
sl	British Pound	02/01/2022	02/01/2022	102,061	\$ 136,547.61
dv	Tate & Lyle Plc	02/02/2022	02/02/2022		\$ 0.99
sl	British Pound	02/02/2022	02/02/2022	81,811	\$ 109,839.82
sl	British Pound	02/02/2022	02/02/2022	1	\$ 0.99
sl	British Pound	02/02/2022	02/02/2022	83,661	\$ 112,323.29
sl	British Pound	02/03/2022	02/03/2022	41,145	\$ 55,529.05
sl	British Pound	02/03/2022	02/03/2022	61,681	\$ 83,245.02
sl	British Pound	02/03/2022	02/03/2022	82,369	\$ 111,165.32
sl	British Pound	02/03/2022	02/03/2022	61,641	\$ 83,185.15
by	Lloyds Banking Group PLC	02/11/2022	02/15/2022	612,391	\$ 444,989.18
lo	United States Dollar	02/14/2022	02/14/2022	139,584	\$ 139,583.96
by	NOF Corp	02/14/2022	02/16/2022	5,000	\$ 228,034.46
by	NOF Corp	02/14/2022	02/16/2022	15,500	\$ 707,810.21
by	NOF Corp	02/15/2022	02/17/2022	1,300	\$ 58,993.34
by	British Pound	02/15/2022	02/15/2022	327,126	\$ 445,218.17
dv	GlaxoSmithKline PLC	02/16/2022	02/16/2022		\$ 2.05
by	Japanese Yen	02/16/2022	02/16/2022	26,352,802	\$ 228,200.33
by	Japanese Yen	02/16/2022	02/16/2022	81,798,088	\$ 708,631.88



Transaction Details | 01/31/22 - 02/28/22

Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
sl	British Pound	02/16/2022	02/16/2022	2	\$ 2.04
sl	Nutrien Ltd	02/17/2022	02/22/2022	1,953	\$ 151,915.00
sl	Nutrien Ltd	02/17/2022	02/22/2022	3,148	\$ 243,687.48
by	Japanese Yen	02/17/2022	02/17/2022	6,827,594	\$ 59,036.19
sl	Canadian Dollar	02/22/2022	02/22/2022	192,886	\$ 151,942.05
sl	Canadian Dollar	02/22/2022	02/22/2022	309,410	\$ 243,273.62
by	Wienerberger AG	02/23/2022	02/25/2022	10,175	\$ 351,869.89
dv	GlaxoSmithKline PLC	02/24/2022	04/07/2022		\$ 85,979.77
by	Wienerberger AG	02/25/2022	03/01/2022	6,971	\$ 215,606.06
by	Euro	02/25/2022	02/25/2022	310,716	\$ 352,124.68