



California State Teachers' Retirement System

03/31/2022



Quantity	Security	Cost	Local Price	Net Amount Local	Market Value	Percent of Assets	Risk Country	Sector Name	Industry Name
Cash and Equiv.									
268,968.84	Canadian Dollar	\$ 216,047.91	1.00	268,968.84	\$ 215,338.73	0.2 %	Canada	Cash & Equivalents	Cash & Equivalents
34,208.92	Dividend Accrual-EUR	\$ 37,655.47	1.00	34,208.92	\$ 38,062.55	0.0 %	Europe	Cash & Equivalents	Cash & Equivalents
64,760.87	Dividend Accrual-GBP	\$ 85,979.77	1.00	64,760.87	\$ 85,267.40	0.1 %	United Kingdom	Cash & Equivalents	Cash & Equivalents
7,608,653.00	Dividend Accrual-JPY	\$ 62,358.34	1.00	7,608,653.00	\$ 62,687.15	0.1 %	Japan	Cash & Equivalents	Cash & Equivalents
459,538.75	Dividend Accrual-SEK	\$ 49,671.54	1.00	459,538.75	\$ 49,309.91	0.0 %	Sweden	Cash & Equivalents	Cash & Equivalents
18,556.32	Dividend Accrual-USD	\$ 18,556.32		18,556.32	\$ 18,556.32	0.0 %	United States	Cash & Equivalents	Cash & Equivalents
(394,261.82)	Euro	\$ (439,679.26)	1.00	(394,261.82)	\$ (438,675.41)	(0.4 %)	Europe	Cash & Equivalents	Cash & Equivalents
2,668,645.59	United States Dollar	\$ 2,668,645.59		2,668,645.59	\$ 2,668,645.59	2.5 %	United States	Cash & Equivalents	Cash & Equivalents
Sub Total		\$ 2,699,235.68			\$ 2,699,192.24	2.5 %			
Equity									
174,909.00	Accor SA	\$ 5,409,031.70	29.23	5,112,590.07	\$ 5,688,523.34	5.3 %	France	Consumer Discretionary	Consumer Services
208,026.00	Assicurazioni Generali SpA	\$ 3,803,941.64	20.77	4,320,700.02	\$ 4,807,426.88	4.5 %	Italy	Financials	Insurance
766,109.00	BAE Systems Plc	\$ 5,881,235.60	7.17	5,496,065.97	\$ 7,236,395.25	6.8 %	United Kingdom	Industrials	Capital Goods
36,772.00	Basilea Pharmaceutica AG	\$ 2,719,799.42	37.24	1,369,389.28	\$ 1,488,062.24	1.4 %	Switzerland	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
144,096.00	Boskalis Westminster	\$ 4,382,094.74	32.52	4,686,001.92	\$ 5,213,880.04	4.9 %	Netherlands	Industrials	Capital Goods
97,891.00	Cameco Corp	\$ 923,507.33	36.41	3,564,211.31	\$ 2,853,537.74	2.7 %	Canada	Energy	Energy
26,584.00	Cap Gemini SA	\$ 3,031,142.07	202.50	5,383,260.00	\$ 5,989,684.24	5.6 %	France	Information Technology	Software & Services
367,631.00	Ericsson LM-B	\$ 4,319,862.03	86.30	31,726,555.30	\$ 3,404,356.00	3.2 %	Sweden	Information Technology	Technology Hardware & Equipment



Quantity	Security	Cost	Local Price	Net Amount Local	Market Value	Percent of Assets	Risk Country	Sector Name	Industry Name
110,227.00	FBD Holdings plc	\$ 861,859.77	9.96	1,097,860.92	\$ 1,221,534.95	11 %	Ireland	Financials	Insurance
374,558.00	Galp Energia SA	\$ 4,897,591.01	11.52	4,313,035.37	\$ 4,798,898.81	4.5 %	Portugal	Energy	Energy
195,145.00	Glanbia PLC	\$ 3,390,692.29	10.49	2,047,071.05	\$ 2,277,673.60	2.1 %	Ireland	Consumer Staples	Food, Beverage & Tobacco
281,569.00	GlaxoSmithKline PLC	\$ 5,602,562.38	16.47	4,638,004.57	\$ 6,106,628.71	5.7 %	United Kingdom	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
322,584.00	Grifols SA (ADR)	\$ 5,008,046.74	11.68	3,767,781.12	\$ 3,767,781.12	3.5 %	Spain	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
86,794.00	HeidelbergCement AG	\$ 7,234,631.99	51.66	4,483,778.04	\$ 4,988,875.64	4.7 %	Germany	Materials	Materials
77,860.00	Hugo Boss AG	\$ 3,176,643.22	52.64	4,098,550.40	\$ 4,560,252.10	4.3 %	Germany	Consumer Discretionary	Consumer Durables & Apparel
38,063.00	Ipsen SA	\$ 3,095,615.56	113.30	4,312,537.90	\$ 4,798,345.30	4.5 %	France	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
8,108,198.00	Lloyds Banking Group PLC	\$ 5,114,815.27	0.47	3,815,312.57	\$ 5,023,431.29	4.7 %	United Kingdom	Financials	Banks
871,544.00	Morgan Advanced Materials PLC	\$ 3,365,017.66	3.10	2,701,786.40	\$ 3,557,307.06	3.3 %	United Kingdom	Industrials	Capital Goods
131,479.00	NOF Corp	\$ 4,485,277.92	5,020.00	660,024,580.00	\$ 5,437,895.61	5.1 %	Japan	Materials	Materials
36,546.00	Nutrien Ltd	\$ 1,571,638.37	129.22	4,722,474.12	\$ 3,780,852.74	3.5 %	Canada	Materials	Materials
418,092.00	Rakuten Inc.	\$ 4,557,160.80	967.00	404,294,964.00	\$ 3,330,957.48	3.1 %	Japan	Consumer Discretionary	Retailing
122,191.00	Santen Pharmaceutical Co Ltd.	\$ 2,018,801.66	1,227.00	149,928,357.00	\$ 1,235,249.08	1.2 %	Japan	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
81,058.00	STMicroelectronics NV	\$ 1,355,621.86	39.61	3,210,707.38	\$ 3,572,393.57	3.3 %	Switzerland	Information Technology	Semiconductors & Semiconductor Equipment
545,404.00	Tate & Lyle Plc	\$ 4,343,306.95	7.32	3,993,448.09	\$ 5,257,973.42	4.9 %	United Kingdom	Consumer Staples	Food, Beverage & Tobacco
121,354.00	Wienerberger AG	\$ 2,695,729.75	27.40	3,325,099.60	\$ 3,699,672.07	3.5 %	Austria	Materials	Materials
Sub Total		\$ 93,245,627.71			\$ 104,097,588.30	97.5 %			
Total Portfolio		\$ 95,944,863.39			\$ 106,796,780.54	100.0 %			



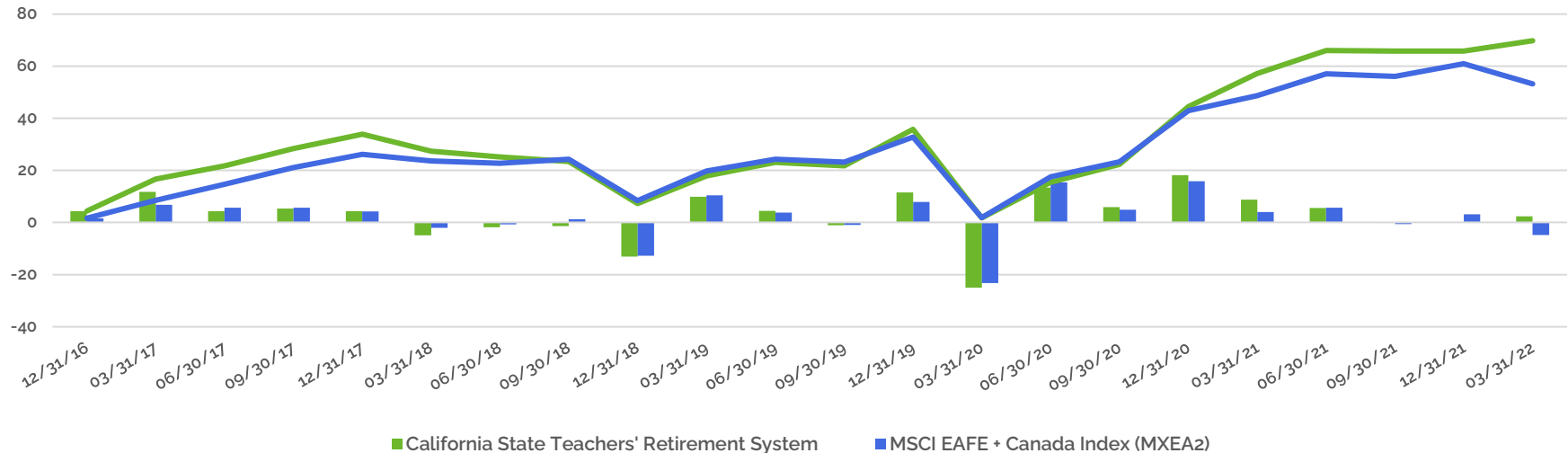
Performance Overview | 03/31/2022

Performance

	Month to Date	Quarter to Date	Year to Date	1 Year	3 Year Annualized	5 Year Annualized	Since Inception Annualized
Total Portfolio (Gross)	2.52 %	2.39 %	2.39 %	8.00 %	12.90 %	7.78 %	10.26 %
MSCI EAFE + Canada Index (MXEA2)	1.16 %	(4.81 %)	(4.81 %)	3.04 %	8.55 %	7.13 %	8.19 %

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

Time Weighted Return



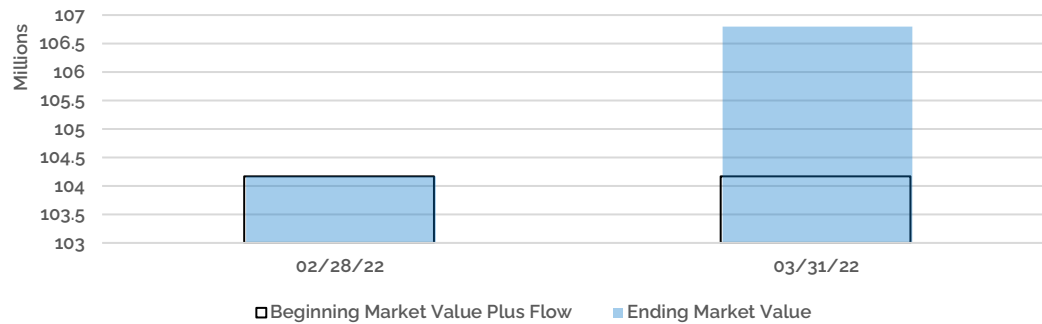
Performance is gross of fees.

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



Portfolio Overview | 03/31/2022

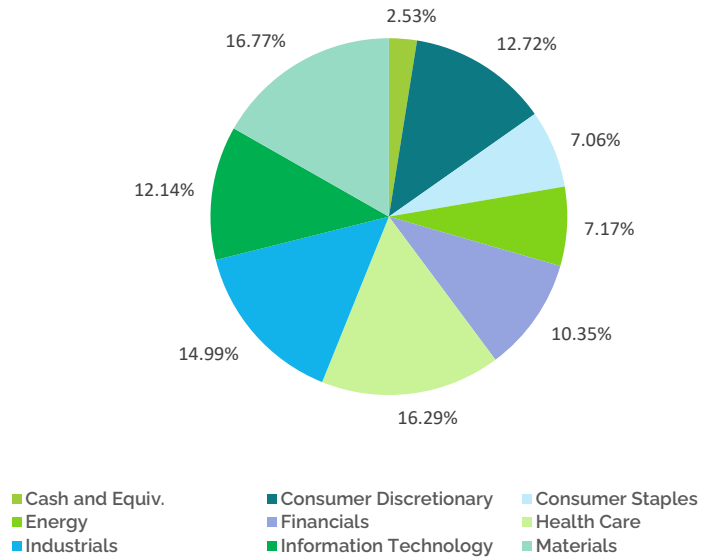
Change in Portfolio



Activity Summary

	Month to Date
Beginning Value	104,168,564.80
Net Contributions / Withdrawals	0.00
Realized Gains	721,388.01
Unrealized Gains	1,732,124.47
Income Received	174,703.25
Ending Value	106,796,780.54

Portfolio Allocation



Sector	Market Value	Percent of Assets	Current Yield
Cash and Equiv.	\$ 2,699,192.24	2.53 %	0.00 %
Consumer Discretionary	\$ 13,579,732.93	12.72 %	0.06 %
Consumer Staples	\$ 7,535,647.03	7.06 %	0.02 %
Energy	\$ 7,652,436.54	7.17 %	0.00 %
Financials	\$ 11,052,393.12	10.35 %	0.01 %
Health Care	\$ 17,396,066.45	16.29 %	0.04 %
Industrials	\$ 16,007,582.35	14.99 %	
Information Technology	\$ 12,966,433.81	12.14 %	0.01 %
Materials	\$ 17,907,296.07	16.77 %	0.03 %
Total	\$ 106,796,780.54	100.00 %	0.16 %


Transaction Details | 02/28/22 - 03/31/22

Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
in	United States Dollar	03/01/2022	03/02/2022	570	\$ 569.95
by	Euro	03/01/2022	03/01/2022	191,727	\$ 215,724.93
sl	Nutrien Ltd	03/04/2022	03/08/2022	2,404	\$ 220,311.90
sl	Canadian Dollar	03/08/2022	03/08/2022	281,239	\$ 220,845.61
dv	Rakuten Inc.	03/14/2022	03/15/2022		\$ (14,062.31)
dv	Rakuten Inc.	03/14/2022	03/14/2022		\$ 14,062.31
wd	Dividend Accrual-JPY	03/14/2022	03/14/2022	1,659,564	\$ 14,062.31
sl	Japanese Yen	03/15/2022	03/15/2022	1,659,564	\$ 14,056.87
by	Hugo Boss AG	03/17/2022	03/21/2022	14,080	\$ 761,448.46
by	Lloyds Banking Group PLC	03/17/2022	03/21/2022	265,125	\$ 168,346.77
by	Lloyds Banking Group PLC	03/17/2022	03/21/2022	400,000	\$ 253,299.81
sl	Nutrien Ltd	03/17/2022	03/21/2022	13,397	\$ 1,311,211.04
by	Grifols SA (ADR)	03/17/2022	03/21/2022	30,000	\$ 337,065.00
by	Grifols SA (ADR)	03/17/2022	03/21/2022	30,000	\$ 338,000.05
by	Grifols SA (ADR)	03/17/2022	03/21/2022	34,147	\$ 382,683.69
by	Grifols SA (ADR)	03/17/2022	03/21/2022	25,000	\$ 279,314.42
sl	Boskalis Westminster	03/17/2022	03/21/2022	15,000	\$ 543,995.60
sl	Boskalis Westminster	03/17/2022	03/21/2022	14,878	\$ 539,283.66
by	Accor SA	03/17/2022	03/21/2022	25,000	\$ 788,672.87
by	Accor SA	03/18/2022	03/22/2022	25,676	\$ 798,496.82
dv	STMicroelectronics NV	03/21/2022	03/23/2022		\$ 4,133.96
sl	Nutrien Ltd	03/21/2022	03/23/2022	12,634	\$ 1,314,288.55
by	British Pound	03/21/2022	03/21/2022	127,947	\$ 168,621.85
by	British Pound	03/21/2022	03/21/2022	192,514	\$ 253,424.94
by	Euro	03/21/2022	03/21/2022	709,908	\$ 790,738.70
by	Euro	03/21/2022	03/21/2022	685,403	\$ 763,168.82
sl	Euro	03/21/2022	03/21/2022	489,667	\$ 544,627.27
sl	Euro	03/21/2022	03/21/2022	485,426	\$ 539,909.86
sl	Canadian Dollar	03/21/2022	03/21/2022	1,657,174	\$ 1,310,369.15
by	Euro	03/22/2022	03/22/2022	722,720	\$ 797,058.60
sl	Nutrien Ltd	03/23/2022	03/25/2022	3,808	\$ 399,746.14
wd	Dividend Accrual-USD	03/23/2022	03/23/2022	4,134	\$ 4,133.96



Transaction Details | 02/28/22 - 03/31/22

Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
sl	Canadian Dollar	03/23/2022	03/23/2022	1,653,178	\$ 1,311,260.20
dv	Glanbia PLC	03/24/2022	05/06/2022		\$ 37,655.47
sl	Canadian Dollar	03/25/2022	03/25/2022	501,941	\$ 399,078.70
dv	Ericsson LM-B	03/30/2022	04/05/2022		\$ 49,671.54
by	HeidelbergCement AG	03/30/2022	04/01/2022	3,023	\$ 180,038.15
by	HeidelbergCement AG	03/30/2022	04/01/2022	1,999	\$ 119,326.14
dv	Nutrien Ltd	03/30/2022	04/14/2022		\$ 18,556.32
sl	Nutrien Ltd	03/30/2022	04/01/2022	2,113	\$ 216,047.91
dv	NOF Corp	03/30/2022	06/30/2022		\$ 46,335.26
dv	Galp Energia SA	03/30/2022	03/30/2022		\$ 1,757.67
dv	Santen Pharmaceutical Co Ltd.	03/30/2022	06/28/2022		\$ 16,023.08
by	HeidelbergCement AG	03/31/2022	04/04/2022	1,209	\$ 71,772.00
by	HeidelbergCement AG	03/31/2022	04/04/2022	1,234	\$ 72,213.39
sl	Euro	03/31/2022	03/31/2022	1,574	\$ 1,755.07