



California State Teachers' Retirement System

05/31/2022



Quantity	Security	Cost	Local Price	Net Amount Local	Market Value	Percent of Assets	Risk Country	Sector Name	Industry Name
Cash and Equiv.									
38,824.26	Dividend Accrual-EUR	\$ 41,590.49	1.00	38,824.26	\$ 41,590.49	0.0 %	Europe	Cash & Equivalents	Cash & Equivalents
154,683.97	Dividend Accrual-GBP	\$ 195,179.95	1.00	154,683.97	\$ 194,948.21	0.2 %	United Kingdom	Cash & Equivalents	Cash & Equivalents
8,134,569.00	Dividend Accrual-JPY	\$ 63,719.23	1.00	8,134,569.00	\$ 63,232.69	0.1 %	Japan	Cash & Equivalents	Cash & Equivalents
43,659.79	Euro	\$ 46,609.22	1.00	43,659.79	\$ 46,770.55	0.0 %	Europe	Cash & Equivalents	Cash & Equivalents
572,518.01	United States Dollar	\$ 572,518.01		572,518.01	\$ 572,518.01	0.6 %	United States	Cash & Equivalents	Cash & Equivalents
Sub Total		\$ 919,616.90			\$ 919,059.94	0.9 %			
Equity									
174,909.00	Accor SA	\$ 5,409,031.70	30.57	5,346,968.13	\$ 5,727,939.61	5.7 %	France	Consumer Discretionary	Consumer Services
208,026.00	Assicurazioni Generali SpA	\$ 3,803,941.64	16.95	3,526,040.70	\$ 3,777,271.10	3.7 %	Italy	Financials	Insurance
653,401.00	BAE Systems Plc	\$ 5,016,003.24	7.56	4,939,711.56	\$ 6,225,518.48	6.2 %	United Kingdom	Industrials	Capital Goods
36,772.00	Basilea Pharmaceutica AG	\$ 2,719,799.42	35.65	1,310,921.80	\$ 1,367,609.20	1.4 %	Switzerland	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
144,096.00	Boskalis Westminster	\$ 4,382,094.74	32.46	4,677,356.16	\$ 5,010,617.78	5.0 %	Netherlands	Industrials	Capital Goods
97,891.00	Cameco Corp	\$ 923,507.33	30.99	3,033,642.09	\$ 2,398,420.44	2.4 %	Canada	Energy	Energy
26,584.00	Cap Gemini SA	\$ 3,031,142.07	180.50	4,798,412.00	\$ 5,140,298.85	5.1 %	France	Information Technology	Software & Services
367,631.00	Ericsson LM-B	\$ 4,319,862.03	79.19	29,112,698.89	\$ 2,975,648.03	2.9 %	Sweden	Information Technology	Technology Hardware & Equipment
110,227.00	FBD Holdings plc	\$ 861,859.77	9.70	1,069,201.90	\$ 1,145,382.54	1.1 %	Ireland	Financials	Insurance
320,870.00	Galp Energia SA	\$ 4,195,585.27	12.26	3,933,866.20	\$ 4,214,154.17	4.2 %	Portugal	Energy	Energy
195,145.00	Glanbia PLC	\$ 3,390,692.29	10.83	2,113,420.35	\$ 2,264,001.55	2.2 %	Ireland	Consumer Staples	Food, Beverage & Tobacco



Quantity	Security	Cost	Local Price	Net Amount Local	Market Value	Percent of Assets	Risk Country	Sector Name	Industry Name
322,584.00	Grifols SA (ADR)	\$ 5,008,046.74	12.88	4,154,881.92	\$ 4,154,881.92	4.1 %	Spain	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
273,110.00	GSK PLC	\$ 5,444,642.39	17.33	4,731,903.86	\$ 5,963,618.43	5.9 %	United Kingdom	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
91,816.00	HeidelbergCement AG	\$ 7,408,440.33	54.10	4,967,245.60	\$ 5,321,161.85	5.3 %	Germany	Materials	Materials
78,206.00	Hugo Boss AG	\$ 3,223,429.46	49.98	3,908,735.88	\$ 4,187,233.31	4.1 %	Germany	Consumer Discretionary	Consumer Durables & Apparel
38,063.00	Ipsen SA	\$ 3,095,615.56	93.20	3,547,471.60	\$ 3,800,228.95	3.8 %	France	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
8,352,921.00	Lloyds Banking Group PLC	\$ 5,249,883.65	0.45	3,749,626.24	\$ 4,725,653.95	4.7 %	United Kingdom	Financials	Banks
871,544.00	Morgan Advanced Materials PLC	\$ 3,365,017.66	3.20	2,788,940.80	\$ 3,514,902.09	3.5 %	United Kingdom	Industrials	Capital Goods
9,478.00	Nice Ltd (ADR)	\$ 1,891,233.29	198.72	1,883,468.16	\$ 1,883,468.16	1.9 %	Israel	Information Technology	Software & Services
139,063.00	NOF Corp	\$ 4,766,136.27	4,915.00	683,494,645.00	\$ 5,313,029.23	5.3 %	Japan	Materials	Materials
15,456.00	Nutrien Ltd	\$ 664,675.82	123.61	1,910,516.16	\$ 1,510,468.56	1.5 %	Canada	Materials	Materials
418,092.00	Rakuten Inc.	\$ 4,557,160.80	724.00	302,698,608.00	\$ 2,352,976.08	2.3 %	Japan	Consumer Discretionary	Retailing
122,191.00	Santen Pharmaceutical Co Ltd.	\$ 2,018,801.66	1,042.00	127,323,022.00	\$ 989,723.83	1.0 %	Japan	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
115,235.00	STMicroelectronics NV	\$ 2,630,110.17	37.19	4,285,013.48	\$ 4,590,320.68	4.5 %	Switzerland	Information Technology	Semiconductors & Semiconductor Equipment
541,156.00	Tate & Lyle Plc	\$ 5,074,242.43	7.45	4,028,906.42	\$ 5,077,630.76	5.0 %	United Kingdom	Consumer Staples	Food, Beverage & Tobacco
160,284.00	Wienerberger AG	\$ 3,750,854.13	25.72	4,122,504.48	\$ 4,416,232.92	4.4 %	Austria	Materials	Materials
50,766.00	Worldline SA	\$ 1,975,365.56	38.01	1,929,615.66	\$ 2,067,100.78	2.0 %	France	Information Technology	Software & Services
Sub Total		\$ 98,177,175.40			\$ 100,115,493.24	99.1 %			
Total Portfolio		\$ 99,096,792.30			\$ 101,034,553.19	100.0 %			



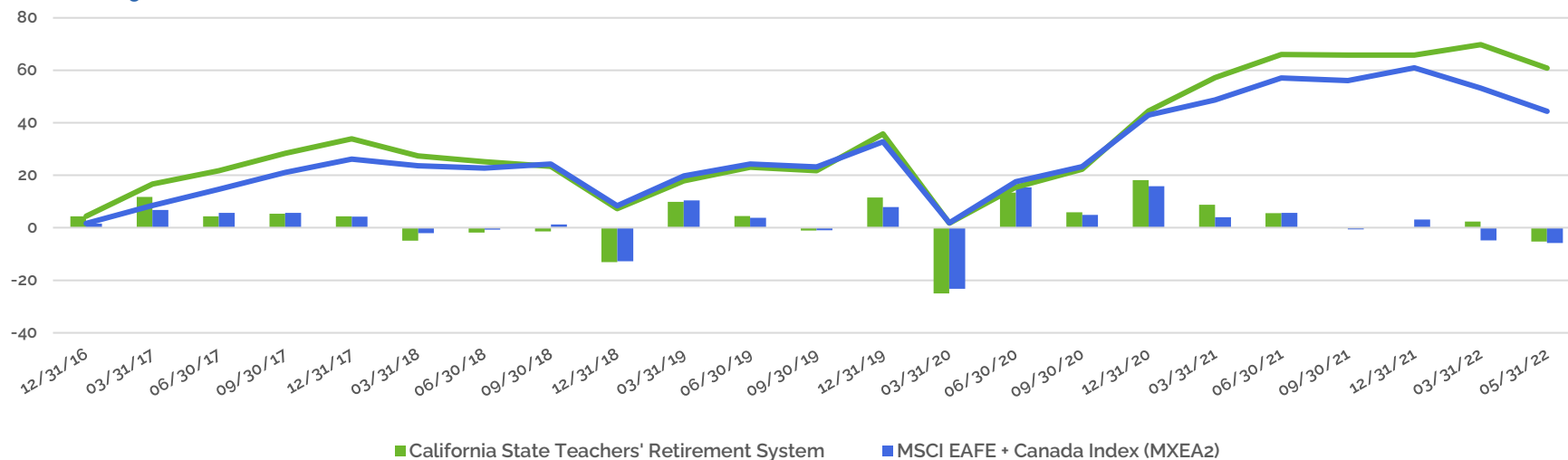
Performance Overview | 05/31/2022

Performance

	Month to Date	Quarter to Date	Year to Date	1 Year	3 Year Annualized	5 Year Annualized	Since Inception Annualized
Total Portfolio (Gross)	0.08 %	(5.26 %)	(3.00 %)	(5.35 %)	12.26 %	5.50 %	8.88 %
MSCI EAFE + Canada Index (MXEA2)	0.83 %	(5.79 %)	(10.32 %)	(9.05 %)	7.14 %	4.73 %	6.79 %

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

Time Weighted Return



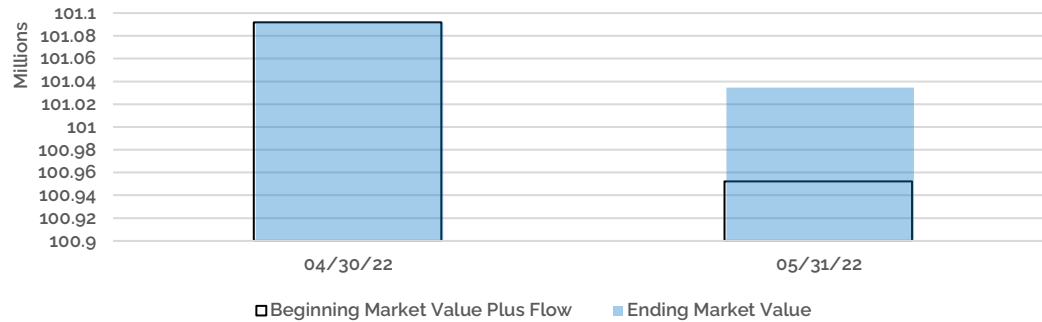
Performance is gross of fees.

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



Portfolio Overview | 05/31/2022

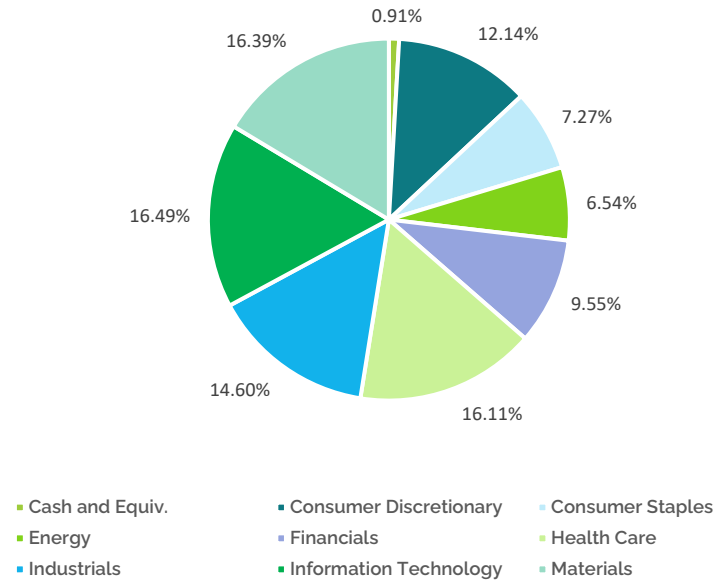
Change in Portfolio



Activity Summary

	Month to Date
Beginning Value	101,091,901.15
Net Contributions / Withdrawals	(139,827.51)
Realized Gains	1,574.57
Unrealized Gains	(1,336,119.54)
Income Received	1,417,024.52
Ending Value	101,034,553.19

Portfolio Allocation



Sector	Market Value	Percent of Assets	Current Yield
Cash and Equiv.	\$ 919,059.94	0.91 %	0.00 %
Consumer Discretionary	\$ 12,268,149.00	12.14 %	0.07 %
Consumer Staples	\$ 7,341,632.31	7.27 %	0.02 %
Energy	\$ 6,612,574.60	6.54 %	0.00 %
Financials	\$ 9,648,307.58	9.55 %	0.01 %
Health Care	\$ 16,276,062.34	16.11 %	0.01 %
Industrials	\$ 14,751,038.35	14.60 %	
Information Technology	\$ 16,656,836.51	16.49 %	0.01 %
Materials	\$ 16,560,892.56	16.39 %	0.03 %
Total	\$ 101,034,553.19	100.00 %	0.14 %



Transaction Details | 04/30/22 - 05/31/22

Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
dv	NOF Corp	05/01/2022	06/30/2022		\$ (43,636.90)
dv	NOF Corp	05/01/2022	06/30/2022		\$ 47,696.15
in	United States Dollar	05/01/2022	05/03/2022	556	\$ 555.73
in	Euro	05/01/2022	05/01/2022	-48	\$ (50.85)
by	Worldline SA	05/02/2022	05/04/2022	8,858	\$ 352,038.98
sl	Nutrien Ltd	05/02/2022	05/04/2022	3,403	\$ 335,733.81
sl	Hugo Boss AG	05/02/2022	05/04/2022	1,664	\$ 93,982.18
sl	HeidelbergCement AG	05/02/2022	05/04/2022	3,569	\$ 205,700.89
by	Euro	05/02/2022	05/02/2022	18,822	\$ 19,788.08
by	Euro	05/02/2022	05/02/2022	18,737	\$ 19,709.96
by	Euro	05/02/2022	05/02/2022	18,734	\$ 19,706.99
by	Euro	05/02/2022	05/02/2022	12,637	\$ 13,293.11
by	NOF Corp	05/02/2022	05/09/2022	988	\$ 36,333.34
by	Japanese Yen	05/02/2022	05/02/2022	9,760,828	\$ 76,236.21
by	Euro	05/03/2022	05/03/2022	5,964	\$ 6,289.16
by	Euro	05/03/2022	05/03/2022	48	\$ 50.68
by	Euro	05/03/2022	05/03/2022	7,720	\$ 8,149.73
dv	Tate & Lyle Plc	05/03/2022	05/16/2022		\$ 730,119.79
sl	BAE Systems Plc	05/03/2022	05/05/2022	36,800	\$ 352,084.52
sl	Tate & Lyle Plc	05/03/2022	05/03/2022	0	\$ 0.00
by	Worldline SA	05/04/2022	05/06/2022	7,164	\$ 287,724.46
by	Nice Ltd (ADR)	05/04/2022	05/06/2022	966	\$ 196,540.62
by	Euro	05/04/2022	05/04/2022	334,527	\$ 352,233.01
sl	Euro	05/04/2022	05/04/2022	195,468	\$ 205,509.33
sl	Euro	05/04/2022	05/04/2022	89,307	\$ 93,760.70
sl	Canadian Dollar	05/04/2022	05/04/2022	432,862	\$ 335,476.47
dv	Wienerberger AG	05/05/2022	05/09/2022		\$ 87,368.98
by	Nice Ltd (ADR)	05/05/2022	05/09/2022	802	\$ 156,766.94
sl	British Pound	05/05/2022	05/05/2022	281,420	\$ 351,803.10
by	STMicroelectronics NV	05/06/2022	05/10/2022	6,358	\$ 233,961.62
by	Wienerberger AG	05/06/2022	05/10/2022	7,700	\$ 197,485.02
dv	Galp Energia SA	05/06/2022	05/10/2022		\$ 72,160.05



Transaction Details | 04/30/22 - 05/31/22

Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
by	Euro	05/06/2022	05/06/2022	272,763	\$ 287,691.73
sl	BAE Systems Plc	05/06/2022	05/10/2022	20,928	\$ 195,336.96
by	Japanese Yen	05/06/2022	05/06/2022	4,353,546	\$ 33,252.98
wd	Dividend Accrual-EUR	05/06/2022	05/06/2022	34,209	\$ 36,203.30
dv	Wienerberger AG	05/09/2022	05/09/2022		\$ 15,062.90
sl	British Pound	05/09/2022	05/09/2022	18	\$ 22.23
wd	Dividend Accrual-EUR	05/09/2022	05/09/2022	82,968	\$ 87,364.83
by	Japanese Yen	05/09/2022	05/09/2022	4,731,873	\$ 36,359.31
by	Worldline SA	05/10/2022	05/12/2022	5,662	\$ 213,490.31
sl	Nutrien Ltd	05/10/2022	05/12/2022	4,994	\$ 487,731.60
sl	British Pound	05/10/2022	05/10/2022	158,136	\$ 195,060.23
by	Euro	05/10/2022	05/10/2022	221,073	\$ 233,857.72
by	Euro	05/10/2022	05/10/2022	186,606	\$ 197,397.32
sl	Euro	05/10/2022	05/10/2022	34,209	\$ 36,146.03
wd	Dividend Accrual-EUR	05/10/2022	05/10/2022	68,185	\$ 71,887.31
sl	Euro	05/11/2022	05/11/2022	165,457	\$ 174,164.52
dv	GSK PLC	05/11/2022	05/11/2022		\$ 22.21
by	Euro	05/12/2022	05/12/2022	202,495	\$ 213,395.14
sl	Canadian Dollar	05/12/2022	05/12/2022	634,734	\$ 486,204.69
dv	HeidelbergCement AG	05/13/2022	05/17/2022		\$ 168,639.19
wd	Dividend Accrual-GBP	05/16/2022	05/16/2022	583,582	\$ 738,050.92
by	Nice Ltd (ADR)	05/16/2022	05/18/2022	703	\$ 138,121.23
dv	Boskalis Westminster	05/16/2022	05/24/2022		\$ 74,958.74
wd	Dividend Accrual-EUR	05/17/2022	05/17/2022	162,239	\$ 170,307.73
wd	Dividend Accrual-GBP	05/19/2022	05/19/2022	107,839	\$ 136,382.99
dv	FBD Holdings plc	05/19/2022	05/19/2022		\$ (116,724.88)
dv	FBD Holdings plc	05/19/2022	05/19/2022		\$ 10,989.78
sl	Euro	05/19/2022	05/19/2022	162,239	\$ 170,000.05
lo	Old Name - GlaxoSmithKline PLC	05/19/2022	05/19/2022	273,110	\$ 5,922,219.93
dv	Old Name - GlaxoSmithKline PLC	05/19/2022	07/01/2022		\$ 47,759.84
wd	Dividend Accrual-EUR	05/19/2022	05/19/2022	10,378	\$ 10,906.19
li	GSK PLC	05/19/2022	05/19/2022	273,110	\$ 5,922,219.93



Transaction Details | 04/30/22 - 05/31/22

Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
wd	Dividend Accrual-GBP	05/20/2022	05/20/2022	51,421	\$ 64,883.05
lo	United States Dollar	05/20/2022	05/20/2022	139,900	\$ 139,900.39
dv	Assicurazioni Generali SpA	05/23/2022	05/25/2022		\$ 237,467.82
sl	British Pound	05/23/2022	05/23/2022	51,421	\$ 64,080.97
sl	Euro	05/23/2022	05/23/2022	10,378	\$ 10,939.72
by	Lloyds Banking Group PLC	05/24/2022	05/24/2022	244,723	\$ 135,068.39
by	Nice Ltd (ADR)	05/24/2022	05/26/2022	587	\$ 111,417.41
by	Nice Ltd (ADR)	05/24/2022	05/26/2022	588	\$ 112,855.31
by	Nice Ltd (ADR)	05/24/2022	05/26/2022	935	\$ 179,225.29
dp	CSDR Penalty	05/24/2022	05/24/2022	-68	\$ (72.88)
by	Tate & Lyle Plc	05/24/2022	05/24/2022	73,667	\$ 730,936.81
wd	Dividend Accrual-EUR	05/24/2022	05/24/2022	72,048	\$ 76,583.31
dv	Hugo Boss AG	05/25/2022	05/30/2022		\$ 43,044.17
wd	Dividend Accrual-EUR	05/25/2022	05/25/2022	222,588	\$ 236,599.37
sl	Euro	05/26/2022	05/26/2022	294,636	\$ 313,676.66
wd	Dividend Accrual-EUR	05/30/2022	05/30/2022	40,305	\$ 43,044.17
dv	Ipsen SA	05/31/2022	06/02/2022		\$ 41,590.49
sl	British Pound	05/31/2022	05/31/2022	1	\$ 1.31
dv	Tate & Lyle Plc	05/31/2022	05/31/2022		\$ 1.31