



California State Teachers' Retirement System

09/30/2022



Quantity	Security	Cost	Local Price	Net Amount Local	Market Value	Percent of Assets	Risk Country	Sector Name	Industry Name
Cash and Equiv.									
25,232.25	Dividend Accrual-EUR	\$ 25,317.84	100	25,232.25	\$ 24,718.77	0.0 %	Europe	Cash & Equivalents	Cash & Equivalents
8,005,891.00	Dividend Accrual-JPY	\$ 55,367.69	100	8,005,891.00	\$ 55,310.31	0.1 %	Japan	Cash & Equivalents	Cash & Equivalents
459,538.75	Dividend Accrual-SEK	\$ 40,970.07	100	459,538.75	\$ 41,409.21	0.1 %	Sweden	Cash & Equivalents	Cash & Equivalents
5,761.44	Dividend Accrual-USD	\$ 5,761.44		5,761.44	\$ 5,761.44	0.0 %	United States	Cash & Equivalents	Cash & Equivalents
103,312.12	Euro	\$ 103,737.98	100	103,312.12	\$ 101,209.72	0.1 %	Europe	Cash & Equivalents	Cash & Equivalents
750,296.56	United States Dollar	\$ 750,296.56		750,296.56	\$ 750,296.56	0.9 %	United States	Cash & Equivalents	Cash & Equivalents
Sub Total		\$ 981,451.58			\$ 978,706.02	1.2 %			
Equity									
180,022.00	Accor SA	\$ 5,554,854.09	2161	3,890,275.42	\$ 3,811,108.31	4.6 %	France	Consumer Discretionary	Consumer Services
208,026.00	Assicurazioni Generali SpA	\$ 3,803,941.64	14.02	2,916,524.52	\$ 2,857,173.25	3.5 %	Italy	Financials	Insurance
620,712.00	B&M European Value Retail S.A	\$ 2,705,135.64	3.06	1,899,999.43	\$ 2,120,969.37	2.6 %	United Kingdom	Consumer Discretionary	Retailing
520,439.00	BAE Systems Plc	\$ 4,021,729.93	7.90	4,110,427.22	\$ 4,588,469.91	5.5 %	United Kingdom	Industrials	Capital Goods
36,772.00	Basilea Pharmaceutica AG	\$ 2,719,799.42	39.90	1,467,202.80	\$ 1,490,681.03	1.8 %	Switzerland	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
97,891.00	Cameco Corp	\$ 923,507.33	36.66	3,588,684.06	\$ 2,611,756.53	3.2 %	Canada	Energy	Energy
24,641.00	Cap Gemini SA	\$ 2,870,379.26	165.50	4,078,085.50	\$ 3,995,096.46	4.8 %	France	Information Technology	Software & Services
367,631.00	Ericsson LM-B	\$ 4,319,862.03	65.49	24,076,154.19	\$ 2,169,511.53	2.6 %	Sweden	Information Technology	Technology Hardware & Equipment
76,866.00	Essity Aktiebolag-B	\$ 1,961,485.85	220.80	16,972,012.80	\$ 1,529,354.61	1.8 %	Sweden	Consumer Staples	Household & Personal Products
110,227.00	FBD Holdings plc	\$ 861,859.77	10.00	1,102,270.00	\$ 1,079,838.81	1.3 %	Ireland	Financials	Insurance



Quantity	Security	Cost	Local Price	Net Amount Local	Market Value	Percent of Assets	Risk Country	Sector Name	Industry Name
302,667.00	Galp Energia SA	\$ 3,957,569.13	9.82	2,973,400.61	\$ 2,912,891.90	3.5 %	Portugal	Energy	Energy
195,145.00	Glanbia PLC	\$ 3,390,692.29	11.78	2,298,808.10	\$ 2,252,027.35	2.7 %	Ireland	Consumer Staples	Food, Beverage & Tobacco
292,047.00	Grifols SA (ADR)	\$ 4,533,966.43	6.16	1,799,009.52	\$ 1,799,009.52	2.2 %	Spain	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
89,930.00	HeidelbergCement AG	\$ 7,216,398.17	40.85	3,673,640.50	\$ 3,598,881.91	4.3 %	Germany	Materials	Materials
78,206.00	Hugo Boss AG	\$ 3,223,429.46	48.06	3,758,580.36	\$ 3,682,093.25	4.4 %	Germany	Consumer Discretionary	Consumer Durables & Apparel
135,429.00	Informa Plc	\$ 944,484.68	5.19	703,147.37	\$ 784,923.41	0.9 %	United Kingdom	Communication Services	Media & Entertainment
38,063.00	Ipsen SA	\$ 3,095,615.56	94.90	3,612,178.70	\$ 3,538,670.86	4.3 %	France	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
8,493,287.00	Lloyds Banking Group PLC	\$ 5,326,670.39	0.41	3,515,371.49	\$ 3,924,209.19	4.7 %	United Kingdom	Financials	Banks
871,544.00	Morgan Advanced Materials PLC	\$ 3,365,017.66	2.27	1,978,404.88	\$ 2,208,493.37	2.7 %	United Kingdom	Industrials	Capital Goods
18,481.00	Nice Ltd (ADR)	\$ 3,633,032.18	188.24	3,478,863.44	\$ 3,478,863.44	4.2 %	Israel	Information Technology	Software & Services
134,463.00	NOF Corp	\$ 4,608,479.47	5,220.00	701,896,860.00	\$ 4,849,195.90	5.9 %	Japan	Materials	Materials
12,003.00	Nutrien Ltd	\$ 516,181.67	115.20	1,382,745.60	\$ 1,006,328.45	1.2 %	Canada	Materials	Materials
538,304.00	Rakuten Inc.	\$ 5,136,450.49	621.00	334,286,784.00	\$ 2,309,487.61	2.8 %	Japan	Consumer Discretionary	Retailing
252,744.00	RS GROUP PLC	\$ 2,636,941.69	9.69	2,449,089.36	\$ 2,733,918.45	3.3 %	United Kingdom	Industrials	Capital Goods
122,191.00	Santen Pharmaceutical Co Ltd.	\$ 2,018,801.66	975.00	119,136,225.00	\$ 823,076.62	1.0 %	Japan	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
133,604.00	STMicroelectronics NV	\$ 3,297,475.78	32.25	4,308,729.00	\$ 4,221,046.36	5.1 %	Switzerland	Information Technology	Semiconductors & Semiconductor Equipment
549,622.00	Tate & Lyle Plc	\$ 5,155,999.41	6.80	3,737,429.60	\$ 4,172,092.66	5.0 %	United Kingdom	Consumer Staples	Food, Beverage & Tobacco
215,508.00	Wienerberger AG	\$ 4,981,808.69	20.60	4,439,464.80	\$ 4,349,121.69	5.3 %	Austria	Materials	Materials



Quantity	Security	Cost	Local Price	Net Amount Local	Market Value	Percent of Assets	Risk Country	Sector Name	Industry Name
73,683.00	Worldline SA	\$ 2,756,274.44	40.68	2,997,424.44	\$ 2,936,426.85	3.5 %	France	Information Technology	Software & Services
Sub Total		\$ 99,537,844.21			\$ 81,834,718.59	98.8 %			
Total Portfolio		\$ 100,519,295.80			\$ 82,813,424.61	100.0 %			



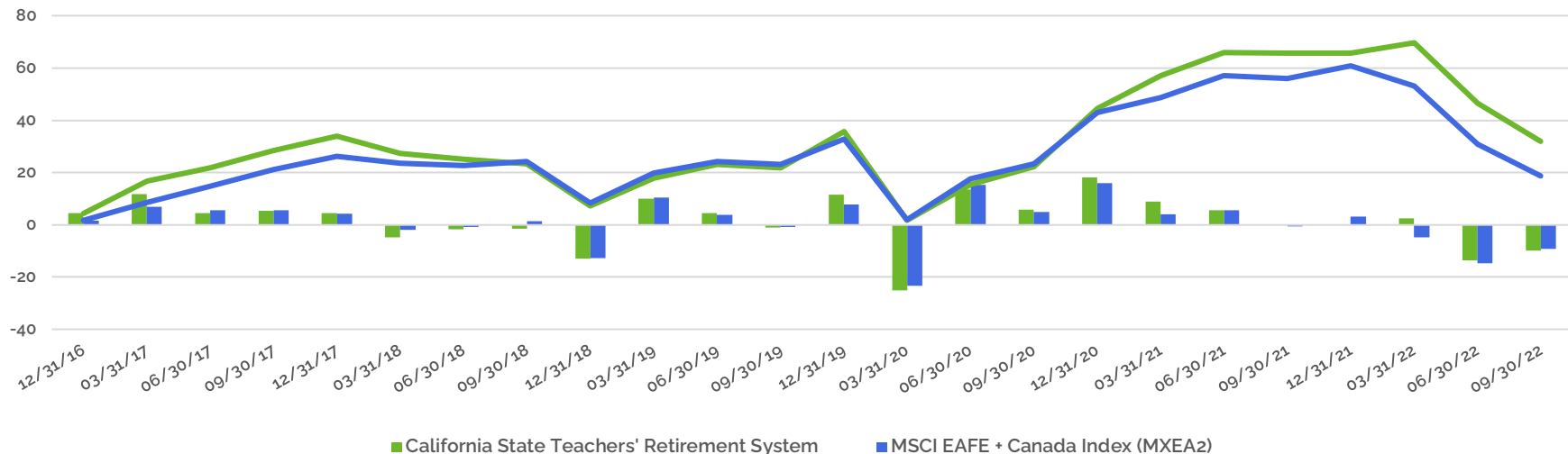
Performance Overview | 09/30/2022

Performance

	Month to Date	Quarter to Date	Year to Date	1 Year	3 Year Annualized	5 Year Annualized	Since Inception Annualized
Total Portfolio (Gross)	(10.30 %)	(9.88 %)	(20.38 %)	(20.38 %)	2.71 %	0.56 %	4.80 %
MSCI EAFE + Canada Index (MXEA2)	(9.26 %)	(9.20 %)	(26.23 %)	(23.91 %)	(1.21 %)	(0.39 %)	2.94 %

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

Time Weighted Return



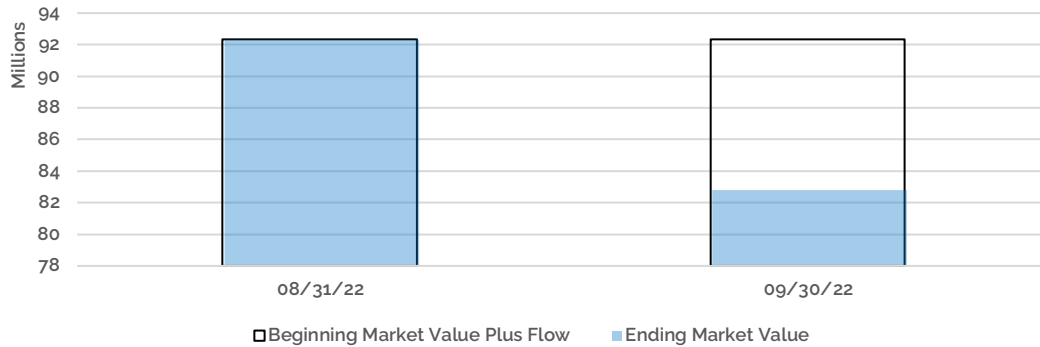
Performance is gross of fees.

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



Portfolio Overview | 09/30/2022

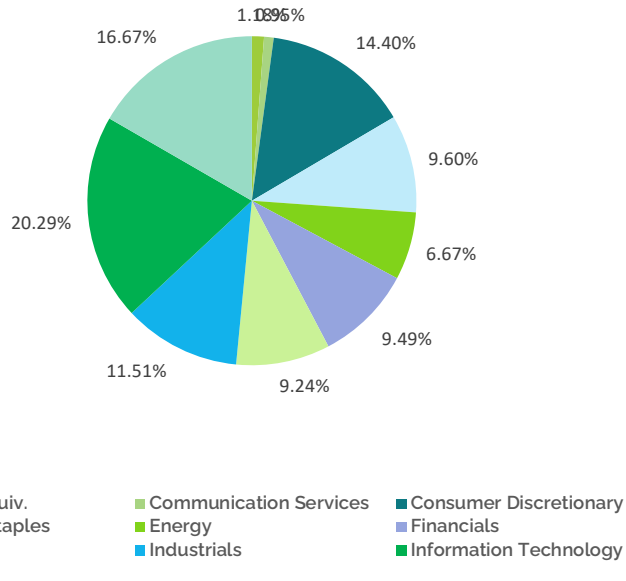
Change in Portfolio



Activity Summary

Month to Date	
Beginning Value	92,323,655.17
Net Contributions / Withdrawals	0.00
Realized Gains	(22,190.49)
Unrealized Gains	(9,665,320.68)
Income Received	177,280.61
Ending Value	82,813,424.61

Portfolio Allocation



Sector	Market Value	Percent of Assets	Current Yield
Cash and Equiv.	\$ 978,706.02	1.18 %	0.00 %
Communication Services	\$ 784,923.41	0.95 %	0.01 %
Consumer Discretionary	\$ 11,923,658.54	14.40 %	0.06 %
Consumer Staples	\$ 7,953,474.63	9.60 %	0.02 %
Energy	\$ 5,524,648.43	6.67 %	0.00 %
Financials	\$ 7,861,221.24	9.49 %	0.01 %
Health Care	\$ 7,651,438.03	9.24 %	0.03 %
Industrials	\$ 9,530,881.73	11.51 %	0.01 %
Information Technology	\$ 16,800,944.64	20.29 %	0.00 %
Materials	\$ 13,803,527.95	16.67 %	0.03 %
Total	\$ 82,813,424.61	100.00 %	0.16 %



Transaction Details | 08/31/22 - 09/30/22

Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
dv	FBD Holdings plc	08/31/2022	08/31/2022		\$ (100,403.16)
dv	FBD Holdings plc	08/31/2022	09/12/2022		\$ 100,403.16
in	United States Dollar	09/01/2022	09/02/2022	1,271	\$ 1,270.58
wd	Dividend Accrual-GBP	09/09/2022	09/09/2022	4,041	\$ 4,924.40
wd	Dividend Accrual-EUR	09/12/2022	09/12/2022	99,849	\$ 100,278.23
wd	Dividend Accrual-GBP	09/12/2022	09/12/2022	66,823	\$ 81,422.49
by	Lloyds Banking Group PLC	09/15/2022	09/15/2022	140,366	\$ 76,786.73
dv	Galp Energia SA	09/16/2022	09/20/2022		\$ 67,093.42
dv	STMicroelectronics NV	09/19/2022	09/21/2022		\$ 6,813.80
wd	Dividend Accrual-EUR	09/20/2022	09/20/2022	66,889	\$ 67,116.30
dv	Tate & Lyle Plc	09/21/2022	09/21/2022		\$ 3.60
sl	British Pound	09/21/2022	09/21/2022	3	\$ 3.62
wd	Dividend Accrual-USD	09/21/2022	09/21/2022	6,814	\$ 6,813.80
sl	Euro	09/22/2022	09/22/2022	66,889	\$ 65,968.21
by	Informa Plc	09/23/2022	09/23/2022	714	\$ 4,406.39
sl	BAE Systems Plc	09/26/2022	09/28/2022	62,452	\$ 546,630.58
by	B&M European Value Retail S.A	09/26/2022	09/28/2022	61,754	\$ 206,704.04
by	B&M European Value Retail S.A	09/26/2022	09/28/2022	55,000	\$ 183,396.19
by	British Pound	09/28/2022	09/28/2022	169,953	\$ 181,543.70
by	British Pound	09/28/2022	09/28/2022	191,552	\$ 204,731.06
sl	British Pound	09/28/2022	09/28/2022	506,562	\$ 540,551.84
dv	Nutrien Ltd	09/28/2022	10/14/2022		\$ 5,761.44
dv	NOF Corp	09/29/2022	12/01/2022		\$ 41,846.78
dv	Santen Pharmaceutical Co Ltd.	09/29/2022	11/30/2022		\$ 13,520.91
dv	Ericsson LM-B	09/29/2022	10/05/2022		\$ 40,970.07