



California State Teachers' Retirement System

01/31/2023



Quantity	Security	Cost	Local Price	Net Amount Local	Market Value	Percent of Assets	Risk Country	Sector Name	Industry Name
Cash and Equiv.									
(15.93)	British Pound	\$ (19.47)	1.00	(15.93)	\$ (19.61)	0.0 %	United Kingdom	Cash & Equivalents	Cash & Equivalents
107,189.59	Dividend Accrual-GBP	\$ 130,294.31	1.00	107,189.59	\$ 131,961.10	0.1 %	United Kingdom	Cash & Equivalents	Cash & Equivalents
2,422,368.00	Dividend Accrual-JPY	\$ 18,182.53	1.00	2,422,368.00	\$ 18,627.15	0.0 %	Japan	Cash & Equivalents	Cash & Equivalents
(1,968.91)	Euro	\$ (2,138.33)	1.00	(1,968.91)	\$ (2,138.33)	(0.0 %)	Europe	Cash & Equivalents	Cash & Equivalents
1,830,414.57	United States Dollar	\$ 1,830,414.57		1,830,414.57	\$ 1,830,414.57	1.7 %	United States	Cash & Equivalents	Cash & Equivalents
Sub Total		\$ 1,976,733.60			\$ 1,978,844.88	1.8 %			
Equity									
180,022.00	Accor SA	\$ 5,554,854.09	29.77	5,359,254.94	\$ 5,820,418.83	5.4 %	France	Consumer Discretionary	Consumer Services
208,026.00	Assicurazioni Generali SpA	\$ 3,803,941.64	17.90	3,723,665.40	\$ 4,044,086.81	3.8 %	Italy	Financials	Insurance
630,527.00	B&M European Value Retail S.A	\$ 2,684,336.33	4.48	2,822,869.38	\$ 3,475,234.49	3.2 %	United Kingdom	Consumer Discretionary	Retailing
485,658.00	BAE Systems Plc	\$ 3,767,422.47	8.57	4,161,117.74	\$ 5,122,752.06	4.8 %	United Kingdom	Industrials	Capital Goods
36,772.00	Basilea Pharmaceutica AG	\$ 2,719,799.42	49.35	1,814,698.20	\$ 1,975,181.71	1.8 %	Switzerland	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
124,960.00	Cameco Corp	\$ 1,597,529.22	37.23	4,652,260.80	\$ 3,486,537.12	3.2 %	Canada	Energy	Energy
24,641.00	Cap Gemini SA	\$ 2,870,379.26	173.90	4,285,069.90	\$ 4,653,800.17	4.3 %	France	Information Technology	Software & Services
367,631.00	Ericsson LM-B	\$ 4,319,862.03	60.38	22,197,559.78	\$ 2,120,151.27	2.0 %	Sweden	Information Technology	Technology Hardware & Equipment
84,752.00	Essity Aktiebolag-B	\$ 2,120,580.96	272.70	23,111,870.40	\$ 2,207,479.65	2.0 %	Sweden	Consumer Staples	Household & Personal Products
110,227.00	FBD Holdings plc	\$ 861,859.77	11.40	1,256,587.80	\$ 1,364,717.18	1.3 %	Ireland	Financials	Insurance
302,667.00	Galp Energia SA	\$ 3,957,569.13	12.58	3,806,037.53	\$ 4,133,547.06	3.8 %	Portugal	Energy	Energy



Quantity	Security	Cost	Local Price	Net Amount Local	Market Value	Percent of Assets	Risk Country	Sector Name	Industry Name
195,145.00	Glanbia PLC	\$ 3,390,692.29	11.20	2,185,624.00	\$ 2,373,696.95	2.2 %	Ireland	Consumer Staples	Food, Beverage & Tobacco
292,047.00	Grifols SA (ADR)	\$ 4,533,966.43	9.11	2,660,548.17	\$ 2,660,548.17	2.5 %	Spain	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
74,073.00	HeidelbergCement AG	\$ 5,943,959.32	62.80	4,651,784.40	\$ 5,052,070.45	4.7 %	Germany	Materials	Materials
70,522.00	Hugo Boss AG	\$ 2,906,716.78	62.22	4,387,878.84	\$ 4,765,455.82	4.4 %	Germany	Consumer Discretionary	Consumer Durables & Apparel
388,831.00	Informa Plc	\$ 2,611,499.20	6.69	2,602,057.05	\$ 3,203,392.44	3.0 %	United Kingdom	Communication Services	Media & Entertainment
38,063.00	Ipsen SA	\$ 3,095,615.56	96.40	3,669,273.20	\$ 3,985,014.16	3.7 %	France	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
8,493,287.00	Lloyds Banking Group PLC	\$ 5,326,670.39	0.53	4,465,770.30	\$ 5,497,809.83	5.1 %	United Kingdom	Financials	Banks
871,544.00	Morgan Advanced Materials PLC	\$ 3,365,017.66	3.14	2,736,648.16	\$ 3,369,087.55	3.1 %	United Kingdom	Industrials	Capital Goods
20,267.00	Nice Ltd (ADR)	\$ 3,976,707.22	207.43	4,203,983.81	\$ 4,203,983.81	3.9 %	Israel	Information Technology	Software & Services
112,263.00	NOF Corp	\$ 3,847,614.07	5,510.00	618,569,130.00	\$ 4,756,577.57	4.4 %	Japan	Materials	Materials
538,304.00	Rakuten Inc.	\$ 5,136,450.49	657.00	353,665,728.00	\$ 2,719,564.21	2.5 %	Japan	Consumer Discretionary	Retailing
299,275.00	RS GROUP PLC	\$ 3,123,702.02	9.40	2,813,185.00	\$ 3,463,312.06	3.2 %	United Kingdom	Industrials	Capital Goods
122,191.00	Santen Pharmaceutical Co Ltd.	\$ 2,018,801.66	1,010.00	123,412,910.00	\$ 949,001.58	0.9 %	Japan	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
104,329.00	STMicroelectronics NV	\$ 2,705,420.24	43.11	4,497,623.19	\$ 4,884,643.67	4.5 %	Switzerland	Information Technology	Semiconductors & Semiconductor Equipment
553,590.00	Tate & Lyle Plc	\$ 5,192,183.28	7.53	4,168,532.70	\$ 5,131,880.61	4.8 %	United Kingdom	Consumer Staples	Food, Beverage & Tobacco
201,174.00	Wienerberger AG	\$ 4,650,455.58	27.50	5,532,285.00	\$ 6,008,338.13	5.6 %	Austria	Materials	Materials
97,373.00	Worldline SA	\$ 3,710,799.39	41.54	4,044,874.42	\$ 4,392,935.87	4.1 %	France	Information Technology	Software & Services
Sub Total		\$ 99,794,405.91			\$ 105,821,219.19	98.2 %			
Total Portfolio		\$ 101,771,139.51			\$ 107,800,064.07	100.0 %			



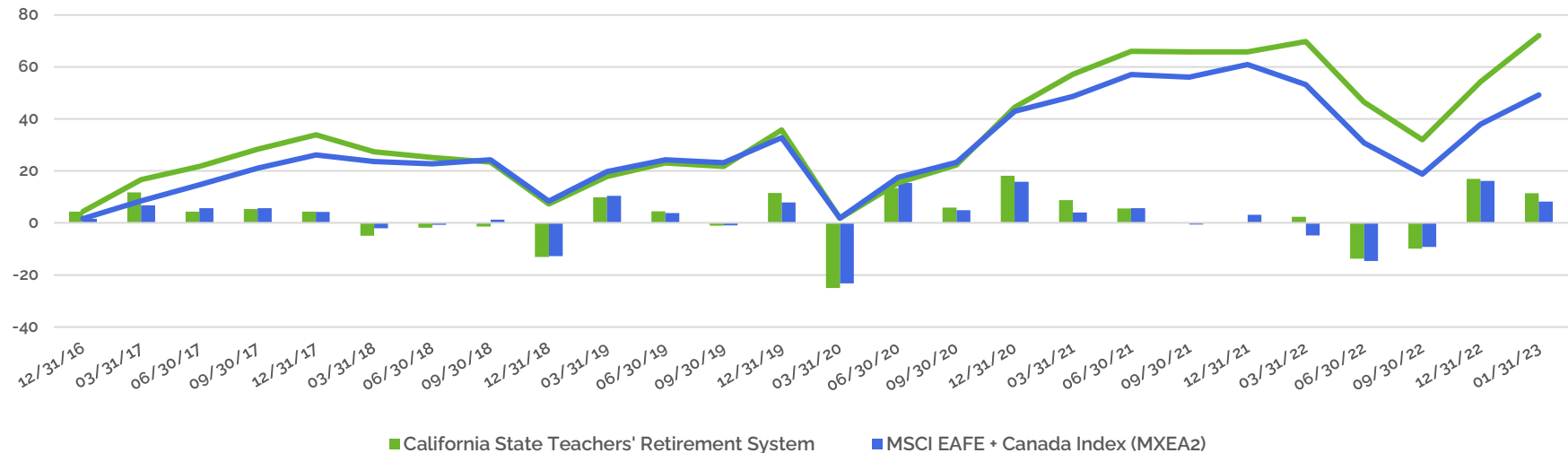
Performance Overview | 01/31/2023

Performance

	Month to Date	Quarter to Date	Year to Date	1 Year	3 Year Annualized	5 Year Annualized	Since Inception Annualized
Total Portfolio (Gross)	11.46 %	11.46 %	11.46 %	4.23 %	8.76 %	4.54 %	9.06 %
MSCI EAFE + Canada Index (MXEA2)	8.20 %	8.20 %	8.20 %	(2.98 %)	4.64 %	2.47 %	6.61 %

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

Time Weighted Return



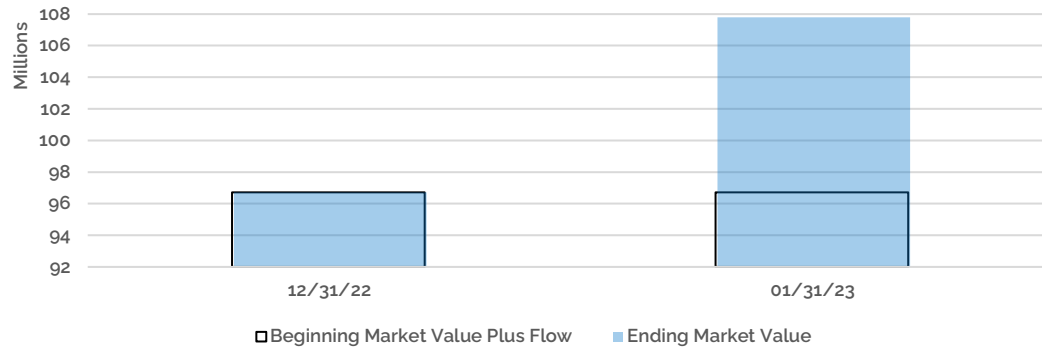
Performance is gross of fees.

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



Portfolio Overview | 01/31/2023

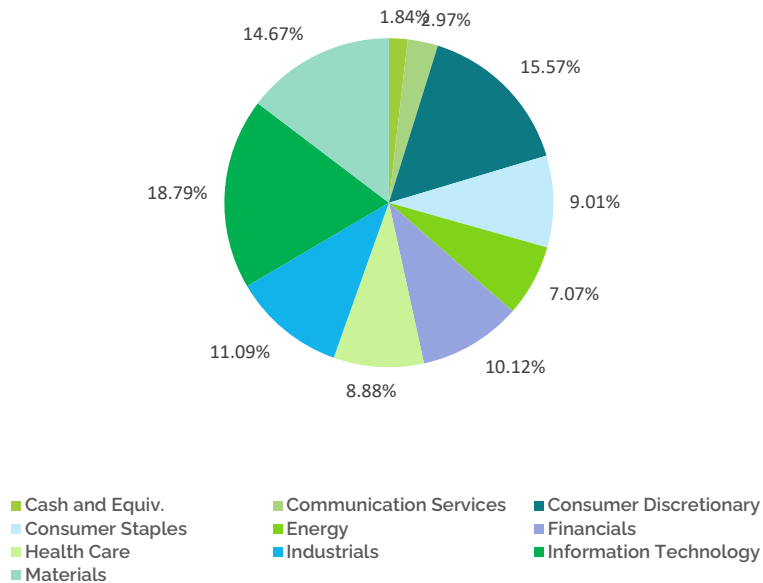
Change in Portfolio



Activity Summary

Month to Date	
Beginning Value	96,714,815.75
Net Contributions / Withdrawals	0.00
Realized Gains	288,732.01
Unrealized Gains	10,661,984.11
Income Received	134,532.21
Ending Value	107,800,064.07

Portfolio Allocation



Sector	Market Value	Percent of Assets	Current Yield
Cash and Equiv.	\$ 1,978,844.88	1.84 %	0.00 %
Communication Services	\$ 3,203,392.44	2.97 %	0.03 %
Consumer Discretionary	\$ 16,780,673.35	15.57 %	0.06 %
Consumer Staples	\$ 9,713,057.20	9.01 %	0.01 %
Energy	\$ 7,620,084.17	7.07 %	0.00 %
Financials	\$ 10,906,613.82	10.12 %	0.01 %
Health Care	\$ 9,569,745.62	8.88 %	0.02 %
Industrials	\$ 11,955,151.67	11.09 %	0.01 %
Information Technology	\$ 20,255,514.78	18.79 %	0.00 %
Materials	\$ 15,816,986.15	14.67 %	0.02 %
Total	\$ 107,800,064.07	100.00 %	0.16 %


Transaction Details | 12/31/22 - 01/31/23

Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
in	United States Dollar	01/01/2023	01/04/2023	3,738	\$ 3,737.54
wd	Dividend Accrual-GBP	01/04/2023	01/04/2023	29,680	\$ 35,467.77
by	Cameco Corp	01/05/2023	01/09/2023	12,931	\$ 293,253.02
sl	HeidelbergCement AG	01/05/2023	01/09/2023	5,262	\$ 319,853.13
by	STMicroelectronics NV	01/05/2023	01/09/2023	11,586	\$ 422,278.98
by	Worldline SA	01/05/2023	01/09/2023	15,574	\$ 633,429.91
sl	BAE Systems Plc	01/05/2023	01/09/2023	41,308	\$ 415,718.67
sl	B&M European Value Retail SA	01/05/2023	01/09/2023	38,000	\$ 201,925.42
sl	B&M European Value Retail SA	01/05/2023	01/09/2023	60,000	\$ 318,827.76
sl	B&M European Value Retail SA	01/05/2023	01/09/2023	30,821	\$ 164,019.99
by	Nice Ltd (ADR)	01/05/2023	01/09/2023	877	\$ 164,267.71
by	Informa Plc	01/05/2023	01/09/2023	25,000	\$ 190,456.80
by	Informa Plc	01/05/2023	01/09/2023	24,100	\$ 183,916.44
wd	Dividend Accrual-GBP	01/06/2023	01/06/2023	19,998	\$ 23,897.54
by	Tate & Lyle Plc	01/09/2023	01/09/2023	3,968	\$ 36,183.87
by	Canadian Dollar	01/09/2023	01/09/2023	398,487	\$ 294,523.15
by	Euro	01/09/2023	01/09/2023	602,148	\$ 633,959.81
by	Euro	01/09/2023	01/09/2023	401,425	\$ 422,632.23
sl	Euro	01/09/2023	01/09/2023	304,057	\$ 319,950.43
in	British Pound	01/09/2023	01/09/2023	0	\$ 0.01
by	British Pound	01/09/2023	01/09/2023	154,773	\$ 184,334.32
by	British Pound	01/09/2023	01/09/2023	160,277	\$ 190,921.61
sl	British Pound	01/09/2023	01/09/2023	349,843	\$ 416,033.53
sl	British Pound	01/09/2023	01/09/2023	138,029	\$ 164,171.82
sl	British Pound	01/09/2023	01/09/2023	268,306	\$ 319,069.23
sl	British Pound	01/09/2023	01/09/2023	169,928	\$ 202,112.34
sl	British Pound	01/10/2023	01/10/2023	31,627	\$ 38,545.54
by	RS GROUP PLC	01/11/2023	01/11/2023	2,149	\$ 24,247.05
dv	B&M European Value Retail SA	01/12/2023	02/03/2023		\$ 130,294.31
sl	British Pound	01/13/2023	01/13/2023	16	\$ 19.47
by	Euro	01/19/2023	01/19/2023	110	\$ 116.28
dv	STMicroelectronics NV	01/19/2023	01/19/2023		\$ 116.28



Transaction Details | 12/31/22 - 01/31/23

Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
dv	Koninklijke DSM NV	01/20/2023	01/20/2023		\$ 384.07
sl	Euro	01/23/2023	01/23/2023	355	\$ 384.27
by	Cameco Corp	01/26/2023	01/30/2023	14,138	\$ 380,768.87
sl	Hugo Boss AG	01/27/2023	01/31/2023	2,383	\$ 158,018.37
sl	Hugo Boss AG	01/27/2023	01/31/2023	5,301	\$ 350,244.75
sl	HeidelbergCement AG	01/27/2023	01/31/2023	4,123	\$ 275,699.63
sl	STMicroelectronics NV	01/27/2023	01/31/2023	4,674	\$ 216,145.02
sl	Wienerberger AG	01/27/2023	01/31/2023	14,334	\$ 419,107.23
by	Canadian Dollar	01/30/2023	01/30/2023	509,012	\$ 382,166.84
sl	Euro	01/31/2023	01/31/2023	254,324	\$ 276,131.98
sl	Euro	01/31/2023	01/31/2023	199,387	\$ 216,483.98
sl	Euro	01/31/2023	01/31/2023	145,767	\$ 158,266.17
sl	Euro	01/31/2023	01/31/2023	323,089	\$ 350,794.00
sl	Euro	01/31/2023	01/31/2023	386,612	\$ 419,880.45