



California State Teachers' Retirement System

05/31/2023



California State Teachers' Retirement System

Holding Details | 05/31/2023

Quantity	Security	Cost	Local Price	Net Amount Local	Market Value	Percent of Assets	Risk Country	Sector Name	Industry Name
Cash and Equiv.									
101,676.14	British Pound	\$ 126,017.41	1.00	101,676.14	\$ 126,017.41	0.1 %	United Kingdom	Cash & Equivalents	Cash & Equivalents
68,070.76	Dividend Accrual-EUR	\$ 73,022.91	1.00	68,070.76	\$ 72,570.24	0.1 %	Europe	Cash & Equivalents	Cash & Equivalents
80,619.23	Dividend Accrual-GBP	\$ 100,693.58	1.00	80,619.23	\$ 99,919.47	0.1 %	United Kingdom	Cash & Equivalents	Cash & Equivalents
8,466,310.00	Dividend Accrual-JPY	\$ 62,150.29	1.00	8,466,310.00	\$ 60,597.00	0.1 %	Japan	Cash & Equivalents	Cash & Equivalents
3,463.13	Euro	\$ 3,737.11	1.00	3,463.13	\$ 3,692.04	0.0 %	Europe	Cash & Equivalents	Cash & Equivalents
2,139,515.53	United States Dollar	\$ 2,139,515.53		2,139,515.53	\$ 2,139,515.53	2.0 %	United States	Cash & Equivalents	Cash & Equivalents
Sub Total		\$ 2,505,136.83			\$ 2,502,311.69	2.3 %			
Equity									
160,856.00	Accor SA	\$ 4,963,457.86	30.97	4,981,710.32	\$ 5,311,001.37	5.0 %	France	Consumer Discretionary	Consumer Services
208,026.00	Assicurazioni Generali SpA	\$ 3,803,941.64	17.72	3,685,180.59	\$ 3,928,771.02	3.7 %	Italy	Financials	Insurance
540,814.00	B&M European Value Retail S.A	\$ 2,302,402.07	5.10	2,757,069.77	\$ 3,417,112.28	3.2 %	United Kingdom	Consumer Discretionary	Consumer Discretionary Distribution & Retail
485,658.00	BAE Systems Plc	\$ 3,767,422.47	9.28	4,507,877.56	\$ 5,587,063.45	5.2 %	United Kingdom	Industrials	Capital Goods
36,772.00	Basilea Pharmaceutica AG	\$ 2,719,799.42	46.05	1,693,350.60	\$ 1,852,377.18	1.7 %	Switzerland	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
124,960.00	Cameco Corp	\$ 1,597,529.22	37.79	4,722,238.40	\$ 3,474,022.22	3.3 %	Canada	Energy	Energy
24,641.00	Cap Gemini SA	\$ 2,870,379.26	162.80	4,011,554.80	\$ 4,276,718.57	4.0 %	France	Information Technology	Software & Services
506,662.00	Ericsson LM-B	\$ 5,074,864.65	56.12	28,433,871.44	\$ 2,612,542.86	2.5 %	Sweden	Information Technology	Technology Hardware & Equipment
99,384.00	Essity Aktiebolag-B	\$ 2,502,795.56	288.40	28,662,345.60	\$ 2,633,535.37	2.5 %	Sweden	Consumer Staples	Household & Personal Products
110,227.00	FBD Holdings plc	\$ 861,859.77	12.40	1,366,814.80	\$ 1,457,161.26	1.4 %	Ireland	Financials	Insurance



Quantity	Security	Cost	Local Price	Net Amount Local	Market Value	Percent of Assets	Risk Country	Sector Name	Industry Name
350,593.00	Galp Energia SA	\$ 4,454,889.51	9.90	3,469,468.33	\$ 3,698,800.18	3.5 %	Portugal	Energy	Energy
173,949.00	Glanbia PLC	\$ 3,022,406.59	13.53	2,353,529.97	\$ 2,509,098.30	2.4 %	Ireland	Consumer Staples	Food, Beverage & Tobacco
292,047.00	Grifols SA (ADR)	\$ 4,533,966.43	8.24	2,406,467.28	\$ 2,406,467.28	2.3 %	Spain	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
74,073.00	Heidelberg Materials AG	\$ 5,943,959.32	66.88	4,954,002.24	\$ 5,281,461.78	5.0 %	Germany	Materials	Materials
66,269.00	Hugo Boss AG	\$ 2,731,420.19	63.58	4,213,383.02	\$ 4,491,887.63	4.2 %	Germany	Consumer Discretionary	Consumer Durables & Apparel
388,831.00	Informa Plc	\$ 2,611,499.20	6.97	2,710,152.07	\$ 3,358,962.48	3.2 %	United Kingdom	Communication Services	Media & Entertainment
38,063.00	Ipsen SA	\$ 3,095,615.56	108.10	4,114,610.30	\$ 4,386,586.04	4.1 %	France	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
8,775,986.00	Lloyds Banking Group PLC	\$ 5,495,313.09	0.44	3,876,353.02	\$ 4,804,351.93	4.5 %	United Kingdom	Financials	Banks
871,544.00	Morgan Advanced Materials PLC	\$ 3,365,017.66	2.90	2,527,477.60	\$ 3,132,555.74	2.9 %	United Kingdom	Industrials	Capital Goods
24,021.00	Nice Ltd (ADR)	\$ 4,699,041.77	205.94	4,946,884.74	\$ 4,946,884.74	4.6 %	Israel	Information Technology	Software & Services
104,163.00	NOF Corp	\$ 3,570,001.02	5,940.00	618,728,220.00	\$ 4,428,502.45	4.2 %	Japan	Materials	Materials
538,304.00	Rakuten Inc.	\$ 5,136,450.49	576.00	310,063,104.00	\$ 2,219,254.22	2.1 %	Japan	Consumer Discretionary	Consumer Discretionary Distribution & Retail
396,961.00	RS GROUP PLC	\$ 4,157,498.19	7.97	3,162,191.33	\$ 3,919,219.93	3.7 %	United Kingdom	Industrials	Capital Goods
122,191.00	Santen Pharmaceutical Co Ltd.	\$ 2,018,801.66	1,267.00	154,815,997.00	\$ 1,108,084.29	1.0 %	Japan	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
100,484.00	STMicroelectronics NV	\$ 2,605,713.15	40.57	4,076,635.88	\$ 4,346,101.51	4.1 %	Switzerland	Information Technology	Semiconductors & Semiconductor Equipment
512,353.00	Tate & Lyle Plc	\$ 4,805,416.79	7.86	4,027,094.58	\$ 4,991,181.02	4.7 %	United Kingdom	Consumer Staples	Food, Beverage & Tobacco
201,174.00	Wienerberger AG	\$ 4,650,455.58	26.44	5,319,040.56	\$ 5,670,629.14	5.3 %	Austria	Materials	Materials



Quantity	Security	Cost	Local Price	Net Amount Local	Market Value	Percent of Assets	Risk Country	Sector Name	Industry Name
97.373.00	Worldline SA	\$ 3,710,799.39	36.35	3,539,508.55	\$ 3,773,470.06	3.5 %	France	Financials	Financial Services
Sub Total		\$ 101,072,717.50			\$ 104,023,804.31	97.6 %			
Total Portfolio		\$ 103,577,854.34			\$ 106,526,116.00	100.0 %			



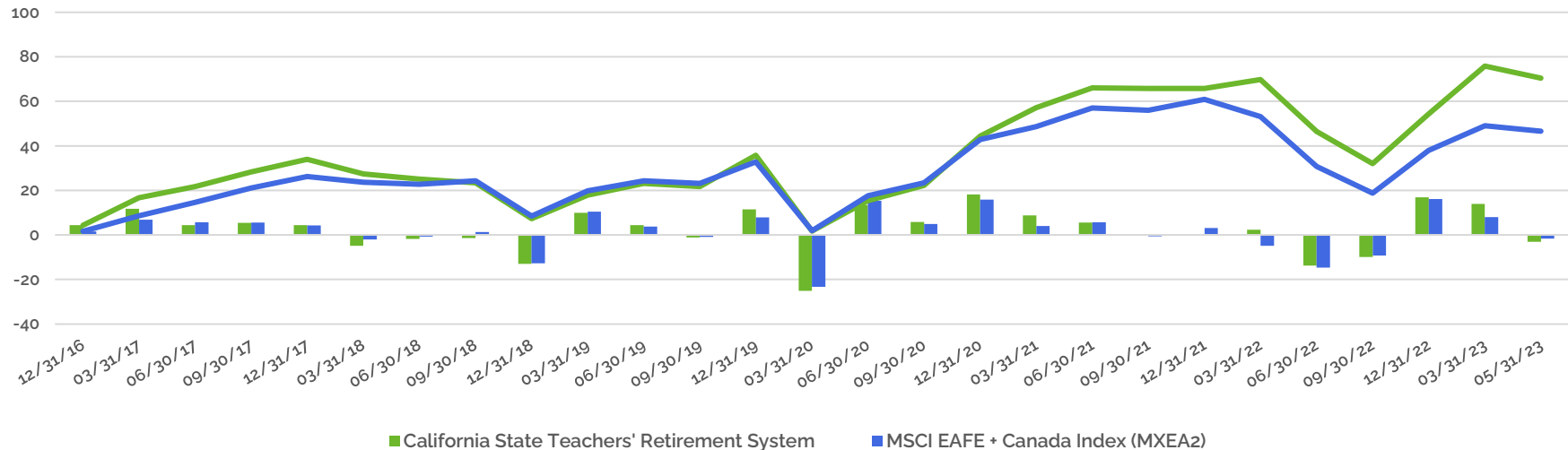
Performance Overview | 05/31/2023

Performance

	Month to Date	Quarter to Date	Year to Date	1 Year	3 Year Annualized	5 Year Annualized	Since Inception Annualized
Total Portfolio (Gross)	(5.14 %)	(3.08 %)	10.43 %	6.01 %	15.36 %	6.09 %	8.44 %
MSCI EAFE + Canada Index (MXEA2)	(4.36 %)	(1.65 %)	6.24 %	15.4 %	8.84 %	3.38 %	5.98 %

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

Time Weighted Return



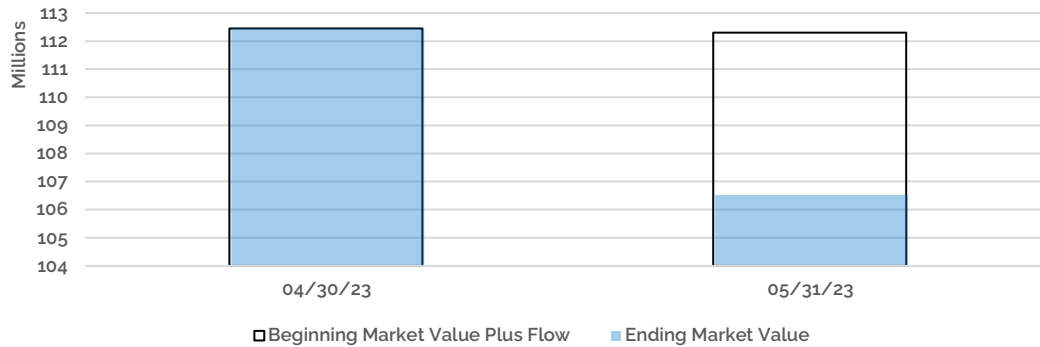
Performance is gross of fees.

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



Portfolio Overview | 05/31/2023

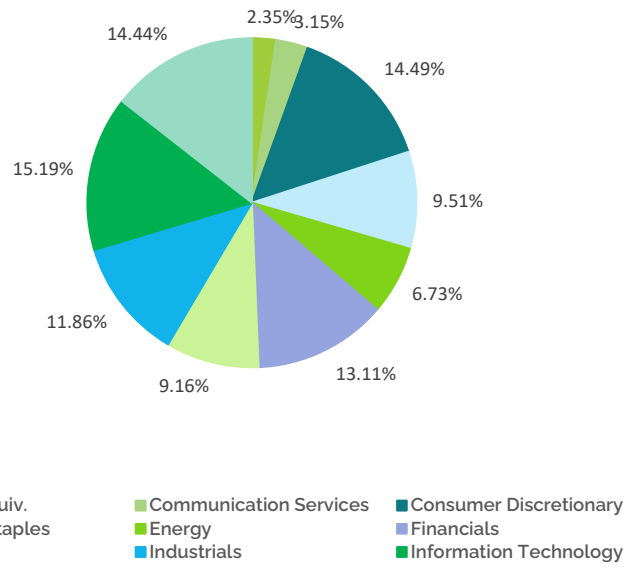
Change in Portfolio



Activity Summary

Month to Date	
Beginning Value	112,446,519.00
Net Contributions / Withdrawals	(146,693.39)
Realized Gains	(13,176.65)
Unrealized Gains	(6,715,957.84)
Income Received	955,424.89
Ending Value	106,526,116.00

Portfolio Allocation



Sector	Market Value	Percent of Assets	Current Yield
Cash and Equiv.	\$ 2,502,311.69	2.35 %	0.00 %
Communication Services	\$ 3,358,962.48	3.15 %	0.03 %
Consumer Discretionary	\$ 15,439,255.51	14.49 %	0.05 %
Consumer Staples	\$ 10,133,814.70	9.51 %	0.03 %
Energy	\$ 7,172,822.40	6.73 %	0.00 %
Financials	\$ 13,963,754.28	13.11 %	0.00 %
Health Care	\$ 9,753,514.79	9.16 %	0.02 %
Industrials	\$ 12,638,839.12	11.86 %	0.01 %
Information Technology	\$ 16,182,247.68	15.19 %	0.01 %
Materials	\$ 15,380,593.37	14.44 %	0.02 %
Total	\$ 106,526,116.00	100.00 %	0.17 %



Transaction Details | 04/30/23 - 05/31/23

Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
dv	NOF Corp	05/01/2023	06/29/2023		\$ (44,151.36)
dv	NOF Corp	05/01/2023	06/29/2023		\$ 47,421.83
in	United States Dollar	05/01/2023	05/02/2023	4,272	\$ 4,271.84
wd	Dividend Accrual-EUR	05/05/2023	05/05/2023	37,624	\$ 41,220.73
sl	Hugo Boss AG	05/05/2023	05/09/2023	4,253	\$ 324,995.63
sl	Glanbia PLC	05/05/2023	05/09/2023	21,196	\$ 323,184.75
by	Nice Ltd (ADR)	05/05/2023	05/09/2023	954	\$ 178,092.15
by	RS GROUP PLC	05/05/2023	05/10/2023	11,481	\$ 123,691.72
sl	Euro	05/09/2023	05/09/2023	37,624	\$ 41,452.88
sl	Euro	05/09/2023	05/09/2023	293,631	\$ 323,475.45
sl	Euro	05/09/2023	05/09/2023	295,276	\$ 325,287.95
dv	Wienerberger AG	05/09/2023	05/12/2023		\$ 143,808.50
by	British Pound	05/10/2023	05/10/2023	98,040	\$ 124,078.98
dv	Hugo Boss AG	05/10/2023	05/12/2023		\$ 53,532.99
by	Nice Ltd (ADR)	05/11/2023	05/15/2023	800	\$ 146,876.00
wd	Dividend Accrual-EUR	05/12/2023	05/12/2023	131,266	\$ 143,847.29
wd	Dividend Accrual-EUR	05/12/2023	05/12/2023	48,791	\$ 53,466.91
dv	Heidelberg Materials AG	05/12/2023	05/16/2023		\$ 154,023.99
dv	Wienerberger AG	05/12/2023	05/12/2023		\$ 24,584.10
sl	Euro	05/15/2023	05/15/2023	48,791	\$ 52,903.06
sl	Euro	05/16/2023	05/16/2023	153,898	\$ 167,285.55
wd	Dividend Accrual-EUR	05/16/2023	05/16/2023	110,227	\$ 120,196.68
wd	Dividend Accrual-EUR	05/16/2023	05/16/2023	141,794	\$ 154,619.08
sl	Euro	05/17/2023	05/17/2023	141,794	\$ 153,958.77
sl	Accor SA	05/17/2023	05/19/2023	12,423	\$ 425,024.01
by	RS GROUP PLC	05/17/2023	05/19/2023	10,316	\$ 109,190.01
sl	Euro	05/18/2023	05/18/2023	110,227	\$ 119,418.83
sl	Euro	05/19/2023	05/19/2023	392,795	\$ 425,067.22
by	British Pound	05/19/2023	05/19/2023	87,587	\$ 109,360.80
dv	Galp Energia SA	05/19/2023	05/23/2023		\$ 83,578.81
lo	United States Dollar	05/22/2023	05/22/2023	146,693	\$ 146,693.39
dv	Assicurazioni Generali SpA	05/22/2023	05/24/2023		\$ 260,590.84



Transaction Details | 04/30/23 - 05/31/23

Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
wd	Dividend Accrual-EUR	05/23/2023	05/23/2023	77,481	\$ 83,649.19
wd	Dividend Accrual-GBP	05/23/2023	05/23/2023	135,893	\$ 169,730.12
dv	Accor SA	05/23/2023	05/25/2023		\$ 154,740.44
wd	Dividend Accrual-EUR	05/24/2023	05/24/2023	241,310	\$ 260,362.19
sl	Euro	05/25/2023	05/25/2023	318,791	\$ 342,605.55
wd	Dividend Accrual-EUR	05/25/2023	05/25/2023	143,564	\$ 154,898.71
by	Lloyds Banking Group PLC	05/30/2023	05/30/2023	282,699	\$ 168,642.70
sl	Euro	05/30/2023	05/30/2023	143,564	\$ 153,794.34
dv	Cap Gemini SA	05/30/2023	06/01/2023		\$ 73,022.91
sl	B&M European Value Retail SA	05/31/2023	06/02/2023	20,000	\$ 126,017.41