



California State Teachers' Retirement System

07/31/2023



Quantity	Security	Cost	Local Price	Net Amount Local	Market Value	Percent of Assets	Risk Country	Sector Name	Industry Name
Cash and Equiv.									
59,268.67	British Pound	\$ 74,965.50	1.00	59,268.67	\$ 76,258.03	0.1 %	United Kingdom	Cash & Equivalents	Cash & Equivalents
90,908.88	Dividend Accrual-GBP	\$ 114,985.37	1.00	90,908.88	\$ 116,967.91	0.1 %	United Kingdom	Cash & Equivalents	Cash & Equivalents
3,463.13	Euro	\$ 3,878.60	1.00	3,463.13	\$ 3,818.27	0.0 %	Europe	Cash & Equivalents	Cash & Equivalents
598,215.51	United States Dollar	\$ 598,215.51		598,215.51	\$ 598,215.51	0.6 %	United States	Cash & Equivalents	Cash & Equivalents
Sub Total		\$ 792,044.98			\$ 795,259.73	0.8 %			
Equity									
134,808.00	Accor SA	\$ 4,159,706.98	34.29	4,622,566.32	\$ 5,096,610.50	5.2 %	France	Consumer Discretionary	Consumer Services
174,339.00	Assicurazioni Generali SpA	\$ 3,187,944.69	19.38	3,378,689.82	\$ 3,725,174.46	3.8 %	Italy	Financials	Insurance
424,748.00	B&M European Value Retail S.A	\$ 1,808,275.44	5.53	2,349,705.94	\$ 3,023,249.14	3.1 %	United Kingdom	Consumer Discretionary	Consumer Discretionary Distribution & Retail
414,052.00	BAE Systems Plc	\$ 3,241,537.54	9.31	3,856,480.33	\$ 4,961,940.42	5.1 %	United Kingdom	Industrials	Capital Goods
30,817.00	Basilea Pharmaceutica AG	\$ 2,279,344.57	43.85	1,351,325.45	\$ 1,558,891.91	1.6 %	Switzerland	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
104,725.00	Cameco Corp	\$ 1,338,838.41	46.36	4,855,051.00	\$ 3,688,547.77	3.8 %	Canada	Energy	Energy
20,651.00	Cap Gemini SA	\$ 2,405,592.39	164.85	3,404,317.35	\$ 3,753,430.10	3.8 %	France	Information Technology	Software & Services
499,616.00	Ericsson LM-B	\$ 4,622,599.20	52.89	26,424,690.24	\$ 2,514,840.85	2.6 %	Sweden	Information Technology	Technology Hardware & Equipment
91,290.00	Essity Aktiebolag-B	\$ 2,304,074.02	260.90	23,817,561.00	\$ 2,266,720.06	2.3 %	Sweden	Consumer Staples	Household & Personal Products
92,377.00	FBD Holdings plc	\$ 722,291.45	12.90	1,191,663.30	\$ 1,313,868.37	1.3 %	Ireland	Financials	Insurance
293,820.00	Galp Energia SA	\$ 3,733,490.51	12.10	3,555,222.00	\$ 3,919,810.02	4.0 %	Portugal	Energy	Energy
145,781.00	Glanbia PLC	\$ 2,532,980.67	14.11	2,056,969.91	\$ 2,267,912.18	2.3 %	Ireland	Consumer Staples	Food, Beverage & Tobacco Staples



Quantity	Security	Cost	Local Price	Net Amount Local	Market Value	Percent of Assets	Risk Country	Sector Name	Industry Name
281,320.00	Grifols SA (ADR)	\$ 4,161,567.63	10.91	3,069,201.20	\$ 3,069,201.20	3.1 %	Spain	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
62,078.00	Heidelberg Materials AG	\$ 4,981,425.17	73.70	4,575,148.60	\$ 5,044,330.09	5.2 %	Germany	Materials	Materials
55,538.00	Hugo Boss AG	\$ 2,289,118.81	73.50	4,082,043.00	\$ 4,500,656.51	4.6 %	Germany	Consumer Discretionary	Consumer Durables & Apparel
329,411.00	Informa Plc	\$ 2,222,601.66	7.58	2,497,594.20	\$ 3,213,529.58	3.3 %	United Kingdom	Communication Services	Media & Entertainment
31,899.00	Ipsen SA	\$ 2,594,305.25	114.60	3,655,625.40	\$ 4,030,509.79	4.1 %	France	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
7,354,851.00	Lloyds Banking Group PLC	\$ 4,605,432.26	0.45	3,304,902.30	\$ 4,252,252.54	4.3 %	United Kingdom	Financials	Banks
730,411.00	Morgan Advanced Materials PLC	\$ 2,820,105.37	2.73	1,994,022.03	\$ 2,565,608.45	2.6 %	United Kingdom	Industrials	Capital Goods
20,131.00	Nice Ltd (ADR)	\$ 3,938,071.27	217.85	4,385,538.35	\$ 4,385,538.35	4.5 %	Israel	Information Technology	Software & Services
87,295.00	NOF Corp	\$ 2,991,880.41	6,131.00	535,205,645.00	\$ 3,766,931.62	3.8 %	Japan	Materials	Materials
451,134.00	Rakuten Inc.	\$ 4,304,681.85	555.10	250,424,483.40	\$ 1,762,559.71	1.8 %	Japan	Consumer Discretionary	Consumer Discretionary Distribution & Retail
396,294.00	RS GROUP PLC	\$ 4,121,404.96	7.85	3,109,322.72	\$ 4,000,610.08	4.1 %	United Kingdom	Industrials	Capital Goods
102,404.00	Santen Pharmaceutical Co Ltd.	\$ 1,691,887.00	1,242.00	127,185,768.00	\$ 895,170.10	0.9 %	Japan	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
84,212.00	STMicroelectronics NV	\$ 2,183,753.79	48.64	4,096,071.68	\$ 4,516,123.83	4.6 %	Switzerland	Information Technology	Semiconductors & Semiconductor Equipment
429,385.00	Tate & Lyle Plc	\$ 4,027,250.53	7.47	3,205,359.02	\$ 4,124,175.19	4.2 %	United Kingdom	Consumer Staples	Food, Beverage & Tobacco
168,597.00	Wienerberger AG	\$ 3,897,386.64	29.82	5,027,562.54	\$ 5,543,139.08	5.7 %	Austria	Materials	Materials
84,605.00	Worldline SA	\$ 3,226,967.13	36.03	3,048,318.15	\$ 3,360,923.18	3.4 %	France	Financials	Financial Services
Sub Total		\$ 86,394,515.59			\$ 97,122,255.07	99.2 %			
Total Portfolio		\$ 87,186,560.58			\$ 97,917,514.79	100.0 %			



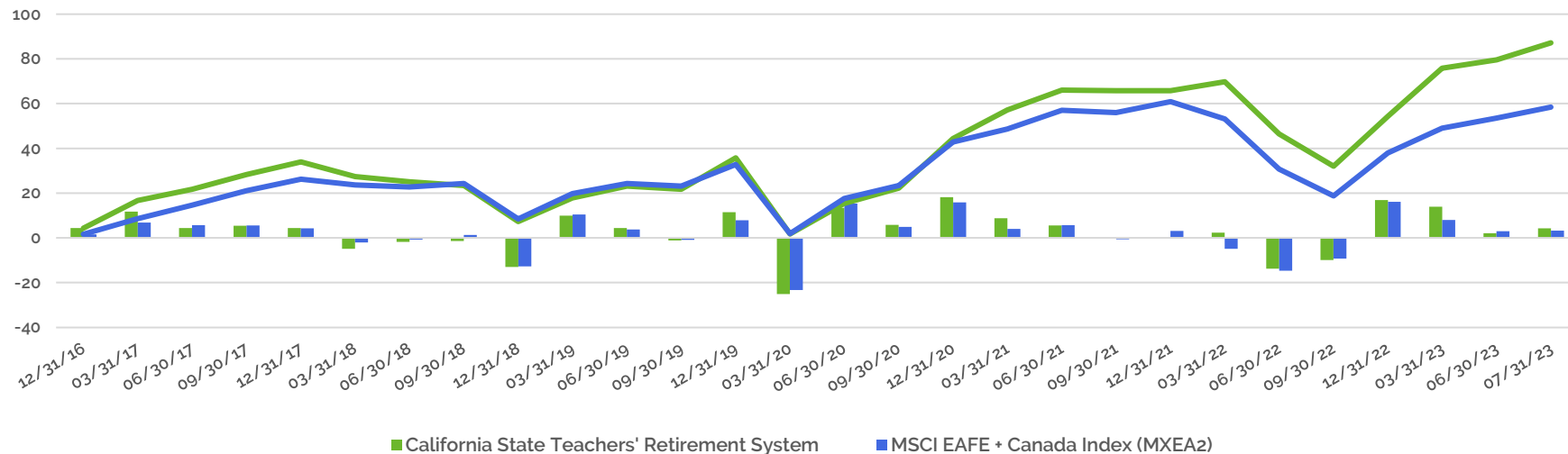
Performance Overview | 07/31/2023

Performance

	Month to Date	Quarter to Date	Year to Date	1 Year	3 Year Annualized	5 Year Annualized	Since Inception Annualized
Total Portfolio (Gross)	4.25 %	4.25 %	21.27 %	21.44 %	16.76 %	8.50 %	9.73 %
MSCI EAFE + Canada Index (MXEA2)	3.24 %	3.24 %	14.89 %	15.47 %	9.50 %	4.73 %	7.06 %

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

Time Weighted Return



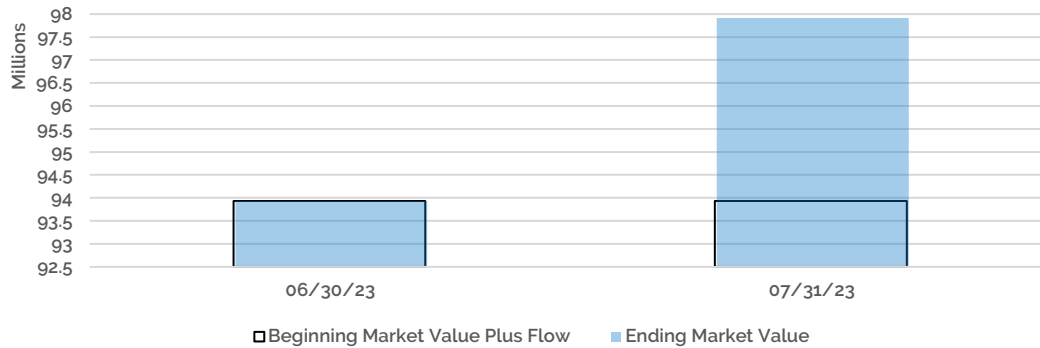
Performance is gross of fees.

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



Portfolio Overview | 07/31/2023

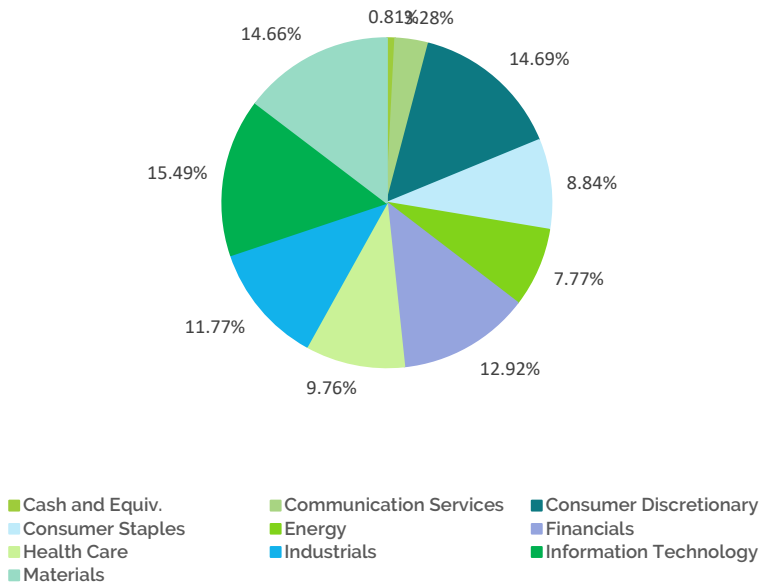
Change in Portfolio



Activity Summary

Month to Date	
Beginning Value	93,929,188.74
Net Contributions / Withdrawals	0.00
Realized Gains	(1,556.62)
Unrealized Gains	3,981,272.40
Income Received	8,610.27
Ending Value	97,917,514.79

Portfolio Allocation



Sector	Market Value	Percent of Assets	Current Yield
Cash and Equiv.	\$ 795,259.73	0.81 %	0.00 %
Communication Services	\$ 3,213,529.58	3.28 %	0.03 %
Consumer Discretionary	\$ 14,383,075.86	14.69 %	0.05 %
Consumer Staples	\$ 8,658,807.42	8.84 %	0.03 %
Energy	\$ 7,608,357.79	7.77 %	0.00 %
Financials	\$ 12,652,218.55	12.92 %	0.00 %
Health Care	\$ 9,553,773.00	9.76 %	0.02 %
Industrials	\$ 11,528,158.95	11.77 %	0.01 %
Information Technology	\$ 15,169,933.13	15.49 %	0.01 %
Materials	\$ 14,354,400.79	14.66 %	0.02 %
Total	\$ 97,917,514.79	100.00 %	0.17 %



Transaction Details | 06/30/23 - 07/31/23

Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
in	United States Dollar	07/01/2023	07/05/2023	8,610	\$ 8,610.27
wd	Dividend Accrual-GBP	07/03/2023	07/03/2023	58,393	\$ 73,858.49
sl	British Pound	07/05/2023	07/05/2023	58,393	\$ 74,089.61
by	Grifols SA (ADR)	07/07/2023	07/11/2023	24,000	\$ 225,925.57
by	Essity Aktiebolag-B	07/07/2023	07/11/2023	8,000	\$ 206,575.01
by	Swedish Krone	07/11/2023	07/11/2023	2,238,942	\$ 207,008.57
wd	Dividend Accrual-GBP	07/14/2023	07/14/2023	26,441	\$ 33,443.07
by	Ericsson LM-B	07/17/2023	07/19/2023	10,141	\$ 49,758.74
by	Ericsson LM-B	07/17/2023	07/19/2023	28,103	\$ 138,472.14
by	Ericsson LM-B	07/17/2023	07/19/2023	36,654	\$ 180,792.92
by	Ericsson LM-B	07/18/2023	07/20/2023	102	\$ 505.84
by	Swedish Krone	07/19/2023	07/19/2023	510,900	\$ 49,828.38
by	Swedish Krone	07/19/2023	07/19/2023	1,856,300	\$ 181,661.10
by	Swedish Krone	07/19/2023	07/19/2023	1,421,770	\$ 138,896.23
by	Worldline SA	07/19/2023	07/21/2023	3,000	\$ 117,072.35
by	Swedish Krone	07/20/2023	07/20/2023	5,162	\$ 505.49
by	Informa Plc	07/20/2023	07/20/2023	3,545	\$ 33,993.24
by	Euro	07/21/2023	07/21/2023	104,613	\$ 117,163.37
wd	Dividend Accrual-GBP	07/21/2023	07/21/2023	59,269	\$ 74,965.50
by	Grifols SA (ADR)	07/31/2023	08/02/2023	12,565	\$ 135,873.69