



California State Teachers' Retirement System

09/30/2023



Quantity	Security	Cost	Local Price	Net Amount Local	Market Value	Percent of Assets	Risk Country	Sector Name	Industry Name
Cash and Equiv.									
0.80	British Pound	\$ 1.02	1.00	0.80	\$ 0.98	0.0 %	United Kingdom	Cash & Equivalents	Cash & Equivalents
113,107.06	Dividend Accrual-EUR	\$ 121,006.14	1.00	113,107.06	\$ 119,752.10	0.1 %	Europe	Cash & Equivalents	Cash & Equivalents
5,552,394.00	Dividend Accrual-JPY	\$ 37,165.86	1.00	5,552,394.00	\$ 37,208.20	0.0 %	Japan	Cash & Equivalents	Cash & Equivalents
917,481.60	Dividend Accrual-SEK	\$ 83,782.92	1.00	917,481.60	\$ 84,449.99	0.1 %	Sweden	Cash & Equivalents	Cash & Equivalents
3,463.13	Euro	\$ 3,642.28	1.00	3,463.13	\$ 3,666.59	0.0 %	Europe	Cash & Equivalents	Cash & Equivalents
46,619,495.00	Japanese Yen	\$ 312,055.26	1.00	46,619,495.00	\$ 312,410.76	0.3 %	Japan	Cash & Equivalents	Cash & Equivalents
404,784.04	United States Dollar	\$ 404,784.04		404,784.04	\$ 404,784.04	0.4 %	United States	Cash & Equivalents	Cash & Equivalents
Sub Total		\$ 962,437.51			\$ 962,272.65	1.1 %			
Equity									
134,808.00	Accor SA	\$ 4,159,706.98	31.94	4,305,767.52	\$ 4,558,731.37	5.0 %	France	Consumer Discretionary	Consumer Services
174,339.00	Assicurazioni Generali SpA	\$ 3,187,944.69	19.37	3,376,074.74	\$ 3,574,419.13	4.0 %	Italy	Financials	Insurance
424,748.00	B&M European Value Retail S.A	\$ 1,808,275.44	5.86	2,490,722.27	\$ 3,040,051.07	3.4 %	United Kingdom	Consumer Discretionary	Consumer Discretionary Distribution & Retail
349,208.00	BAE Systems Plc	\$ 2,868,042.06	9.98	3,484,397.42	\$ 4,252,881.28	4.7 %	United Kingdom	Industrials	Capital Goods
30,817.00	Basilea Pharmaceutica AG	\$ 2,279,344.57	41.00	1,263,497.00	\$ 1,381,172.93	1.5 %	Switzerland	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
104,725.00	Cameco Corp	\$ 1,338,838.41	53.89	5,643,630.25	\$ 4,174,282.73	4.6 %	Canada	Energy	Energy
20,651.00	Cap Gemini SA	\$ 2,405,592.39	165.80	3,423,935.80	\$ 3,625,092.03	4.0 %	France	Information Technology	Software & Services
679,616.00	Ericsson LM-B	\$ 5,511,525.28	53.33	36,243,921.28	\$ 3,336,087.45	3.7 %	Sweden	Information Technology	Technology Hardware & Equipment
91,290.00	Essity Aktiebolag-B	\$ 2,304,074.02	235.90	21,535,311.00	\$ 1,982,227.04	2.2 %	Sweden	Consumer Staples	Household & Personal Products



Quantity	Security	Cost	Local Price	Net Amount Local	Market Value	Percent of Assets	Risk Country	Sector Name	Industry Name
92,377.00	FBD Holdings plc	\$ 722,291.45	12.20	1,126,999.40	\$ 1,193,210.62	1.3 %	Ireland	Financials	Insurance
293,820.00	Galp Energia SA	\$ 3,733,490.51	14.04	4,125,232.80	\$ 4,367,590.23	4.8 %	Portugal	Energy	Energy
145,781.00	Glanbia PLC	\$ 2,532,980.67	15.61	2,275,641.41	\$ 2,409,335.34	2.7 %	Ireland	Consumer Staples	Food, Beverage & Tobacco
318,755.00	Grifols SA (ADR)	\$ 4,560,079.37	9.14	2,913,420.70	\$ 2,913,420.70	3.2 %	Spain	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
57,078.00	Heidelberg Materials AG	\$ 4,580,202.10	73.52	4,196,374.56	\$ 4,442,911.57	4.9 %	Germany	Materials	Materials
50,538.00	Hugo Boss AG	\$ 2,083,032.99	59.92	3,028,236.96	\$ 3,206,145.88	3.5 %	Germany	Consumer Discretionary	Consumer Durables & Apparel
331,889.00	Informa Plc	\$ 2,246,290.99	7.50	2,490,495.06	\$ 3,039,773.74	3.4 %	United Kingdom	Communication Services	Media & Entertainment
31,899.00	Ipsen SA	\$ 2,594,305.25	124.20	3,961,855.80	\$ 4,194,614.83	4.6 %	France	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
7,511,524.00	Lloyds Banking Group PLC	\$ 4,689,349.93	0.44	3,332,863.20	\$ 4,067,926.18	4.5 %	United Kingdom	Financials	Banks
751,732.00	Morgan Advanced Materials PLC	\$ 2,889,655.20	2.45	1,841,743.40	\$ 2,247,939.91	2.5 %	United Kingdom	Industrials	Capital Goods
21,103.00	Nice Ltd (ADR)	\$ 4,100,805.45	170.00	3,587,510.00	\$ 3,587,510.00	4.0 %	Israel	Information Technology	Software & Services
87,295.00	NOF Corp	\$ 2,991,880.41	5,976.00	521,674,920.00	\$ 3,495,894.92	3.9 %	Japan	Materials	Materials
501,134.00	Rakuten Inc.	\$ 4,489,175.32	613.10	307,245,255.40	\$ 2,058,939.56	2.3 %	Japan	Consumer Discretionary	Consumer Discretionary Distribution & Retail
403,946.00	RS GROUP PLC	\$ 4,197,037.71	7.35	2,970,618.88	\$ 3,625,788.88	4.0 %	United Kingdom	Industrials	Capital Goods
18,651.00	Santen Pharmaceutical Co Ltd.	\$ 308,146.02	1,373.50	25,617,148.50	\$ 171,667.94	0.2 %	Japan	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
74,212.00	STMicroelectronics NV	\$ 1,924,437.57	40.99	3,041,578.82	\$ 3,220,271.58	3.6 %	Switzerland	Information Technology	Semiconductors & Semiconductor Equipment
436,814.00	Tate & Lyle Plc	\$ 4,098,867.31	6.86	2,994,359.97	\$ 3,654,766.06	4.0 %	United Kingdom	Consumer Staples	Food, Beverage & Tobacco
158,597.00	Wienerberger AG	\$ 3,666,220.80	24.04	3,812,671.88	\$ 4,036,666.36	4.5 %	Austria	Materials	Materials



Holding Details | 09/30/2023

Quantity	Security	Cost	Local Price	Net Amount Local	Market Value	Percent of Assets	Risk Country	Sector Name	Industry Name
125,108.00	Worldline SA	\$ 4,616,602.74	26.65	3,334,128.20	\$ 3,530,008.23	3.9 %	France	Financials	Financial Services
Sub Total		\$ 86,888,195.64			\$ 89,389,327.56	98.9 %			
Total Portfolio		\$ 87,850,633.15			\$ 90,351,600.22	100.0 %			



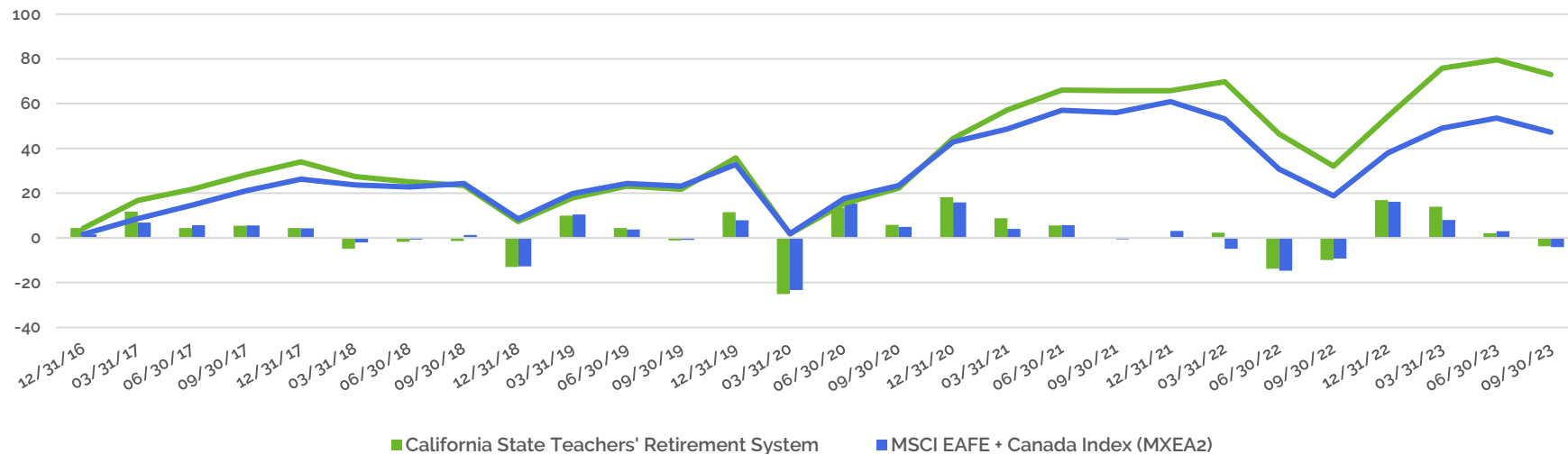
Performance Overview | 09/30/2023

Performance

	Month to Date	Quarter to Date	Year to Date	1 Year	3 Year Annualized	5 Year Annualized	Since Inception Annualized
Total Portfolio (Gross)	(4.56 %)	(3.66 %)	12.07 %	31.07 %	12.27 %	6.99 %	8.24 %
MSCI EAFE + Canada Index (MXEA2)	(3.37 %)	(4.10 %)	6.73 %	24.00 %	6.07 %	3.44 %	5.75 %

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

Time Weighted Return



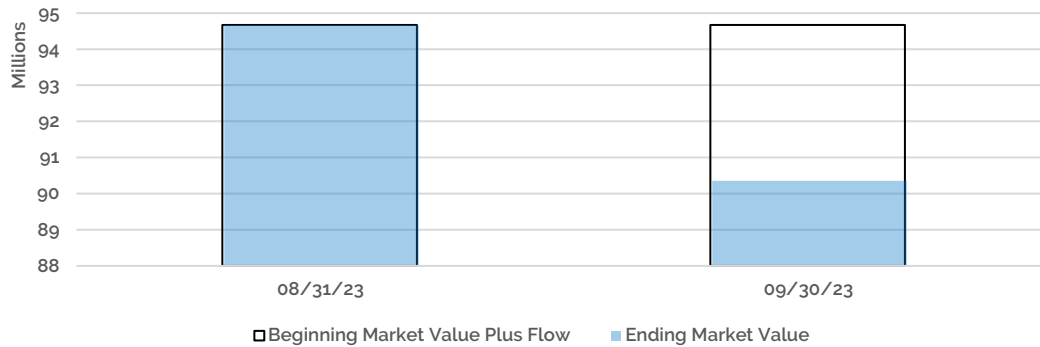
Performance is gross of fees.

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



Portfolio Overview | 09/30/2023

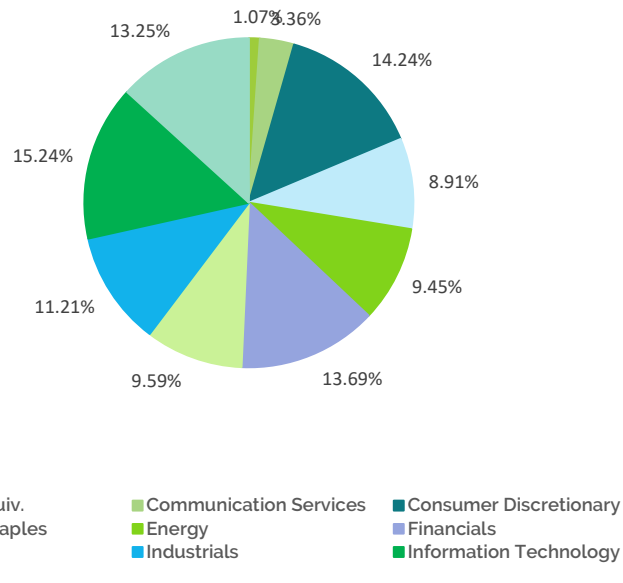
Change in Portfolio



Activity Summary

Month to Date	
Beginning Value	94,672,717.15
Net Contributions / Withdrawals	0.00
Realized Gains	(4,455.41)
Unrealized Gains	(4,544,184.38)
Income Received	227,522.86
Ending Value	90,351,600.22

Portfolio Allocation



Sector	Market Value	Percent of Assets	Current Yield
Cash and Equiv.	\$ 962,272.65	1.07 %	0.00 %
Communication Services	\$ 3,039,773.74	3.36 %	0.03 %
Consumer Discretionary	\$ 12,863,867.88	14.24 %	0.05 %
Consumer Staples	\$ 8,046,328.45	8.91 %	0.03 %
Energy	\$ 8,541,872.96	9.45 %	0.00 %
Financials	\$ 12,365,564.16	13.69 %	0.00 %
Health Care	\$ 8,660,876.41	9.59 %	0.02 %
Industrials	\$ 10,126,610.07	11.21 %	0.01 %
Information Technology	\$ 13,768,961.06	15.24 %	0.01 %
Materials	\$ 11,975,472.85	13.25 %	0.02 %
Total	\$ 90,351,600.22	100.00 %	0.18 %



Transaction Details | 08/31/23 - 09/30/23

Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
by	Morgan Advanced Materials PLC	08/31/2023	09/04/2023	473	\$ 1,586.42
by	Morgan Advanced Materials PLC	08/31/2023	09/04/2023	236	\$ 792.30
by	British Pound	08/31/2023	08/31/2023	616	\$ 777.93
by	British Pound	08/31/2023	08/31/2023	311	\$ 393.04
by	British Pound	08/31/2023	08/31/2023	1,234	\$ 1,557.42
by	British Pound	08/31/2023	08/31/2023	616	\$ 775.59
by	Morgan Advanced Materials PLC	09/01/2023	09/05/2023	343	\$ 1,136.82
by	British Pound	09/01/2023	09/01/2023	625	\$ 792.26
by	British Pound	09/01/2023	09/01/2023	658	\$ 837.94
by	British Pound	09/01/2023	09/01/2023	1,252	\$ 1,586.35
in	United States Dollar	09/01/2023	09/05/2023	4,265	\$ 4,264.58
by	British Pound	09/05/2023	09/05/2023	901	\$ 1,134.88
by	British Pound	09/06/2023	09/06/2023	902	\$ 1,135.89
sl	British Pound	09/07/2023	09/07/2023	901	\$ 1,134.88
wd	Dividend Accrual-GBP	09/12/2023	09/12/2023	67,665	\$ 86,013.96
dv	FBD Holdings plc	09/14/2023	10/20/2023		\$ 98,524.69
wd	Dividend Accrual-GBP	09/15/2023	09/15/2023	19,106	\$ 24,286.97
dv	STMicroelectronics NV	09/18/2023	09/20/2023		\$ 3,784.81
by	Lloyds Banking Group PLC	09/19/2023	09/19/2023	156,673	\$ 83,917.67
wd	Dividend Accrual-USD	09/20/2023	09/20/2023	3,785	\$ 3,784.81
by	Informa Plc	09/20/2023	09/20/2023	2,478	\$ 23,689.33
by	Nice Ltd (ADR)	09/26/2023	09/28/2023	972	\$ 162,734.18
by	Worldline SA	09/27/2023	09/29/2023	7,383	\$ 213,336.96
by	Worldline SA	09/27/2023	09/29/2023	7,120	\$ 205,842.31
dv	NOF Corp	09/28/2023	12/01/2023		\$ 31,553.47
dv	Santen Pharmaceutical Co Ltd.	09/28/2023	11/30/2023		\$ 5,612.40
sl	Santen Pharmaceutical Co Ltd.	09/28/2023	10/02/2023	33,753	\$ 312,055.26
dv	Ericsson LM-B	09/28/2023	10/04/2023		\$ 83,782.92
by	Euro	09/29/2023	09/29/2023	195,826	\$ 205,740.48
by	Euro	09/29/2023	09/29/2023	202,956	\$ 213,454.67