



California State Teachers' Retirement System

10/31/2023



California State Teachers' Retirement System

Holding Details | 10/31/2023

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	\$ 0.97	1.00	0.80	\$ 0.97	0.0 %	United Kingdom	Cash & Equivalents	Cash & Equivalents
370,578.45	Canadian Dollar	\$ 266,939.28	1.00	370,578.45	\$ 266,939.28	0.3 %	Canada	Cash & Equivalents	Cash & Equivalents
80,000.72	Dividend Accrual-GBP	\$ 97,085.11	1.00	80,000.72	\$ 97,076.87	0.1 %	United Kingdom	Cash & Equivalents	Cash & Equivalents
5,552,394.00	Dividend Accrual-JPY	\$ 37,165.86	1.00	5,552,394.00	\$ 36,662.78	0.0 %	Japan	Cash & Equivalents	Cash & Equivalents
3,483.35	Euro	\$ 3,679.97	1.00	3,483.35	\$ 3,681.90	0.0 %	Europe	Cash & Equivalents	Cash & Equivalents
1,316,970.71	United States Dollar	\$ 1,316,970.71		1,316,970.71	\$ 1,316,970.71	1.6 %	United States	Cash & Equivalents	Cash & Equivalents
Sub Total		\$ 1,721,841.90			\$ 1,721,332.51	2.1 %			
Equity									
134,808.00	Accor SA	\$ 4,159,706.98	30.07	4,053,676.56	\$ 4,284,736.12	5.1 %	France	Consumer Discretionary	Consumer Services
174,339.00	Assicurazioni Generali SpA	\$ 3,187,944.69	18.75	3,267,984.56	\$ 3,454,259.67	4.1 %	Italy	Financials	Insurance
424,748.00	B&M European Value Retail S.A	\$ 1,808,275.44	5.29	2,246,067.42	\$ 2,725,490.52	3.2 %	United Kingdom	Consumer Discretionary	Consumer Discretionary Distribution & Retail
281,039.00	BAE Systems Plc	\$ 2,308,170.70	11.04	3,102,670.56	\$ 3,764,935.59	4.5 %	United Kingdom	Industrials	Capital Goods
30,817.00	Basilea Pharmaceutica AG	\$ 2,279,344.57	35.30	1,087,840.10	\$ 1,195,363.00	1.4 %	Switzerland	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
98,163.00	Cameco Corp	\$ 1,254,947.67	56.73	5,568,786.99	\$ 4,011,371.86	4.8 %	Canada	Energy	Energy
20,651.00	Cap Gemini SA	\$ 2,405,592.39	166.50	3,438,391.50	\$ 3,634,379.82	4.3 %	France	Information Technology	Software & Services
679,616.00	Ericsson LM-B	\$ 5,511,525.28	50.01	33,987,596.16	\$ 3,042,035.34	3.6 %	Sweden	Information Technology	Technology Hardware & Equipment
91,290.00	Essity Aktiebolag-B	\$ 2,304,074.02	254.30	23,215,047.00	\$ 2,077,846.08	2.5 %	Sweden	Consumer Staples	Household & Personal Products
92,377.00	FBD Holdings plc	\$ 722,291.45	11.70	1,080,810.90	\$ 1,142,417.12	1.4 %	Ireland	Financials	Insurance



Quantity	Security	Cost	Local Price	Net Amount Local	Market Value	Percent of Assets	Risk Country	Sector Name	Industry Name
276,259.00	Galp Energia SA	\$ 3,510,347.68	14.21	3,925,640.39	\$ 4,149,401.89	4.9 %	Portugal	Energy	Energy
145,781.00	Glanbia PLC	\$ 2,532,980.67	14.88	2,169,221.28	\$ 2,292,866.89	2.7 %	Ireland	Consumer Staples	Food, Beverage & Tobacco
318,755.00	Grifols SA (ADR)	\$ 4,560,079.37	8.09	2,578,727.95	\$ 2,578,727.95	3.1 %	Spain	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
57,078.00	Heidelberg Materials AG	\$ 4,580,202.10	68.48	3,908,701.44	\$ 4,131,497.42	4.9 %	Germany	Materials	Materials
50,538.00	Hugo Boss AG	\$ 2,083,032.99	55.10	2,784,643.80	\$ 2,943,368.50	3.5 %	Germany	Consumer Discretionary	Consumer Durables & Apparel
331,889.00	Informa Plc	\$ 2,246,290.99	7.12	2,361,722.12	\$ 2,865,831.71	3.4 %	United Kingdom	Communication Services	Media & Entertainment
31,899.00	Ipsen SA	\$ 2,594,305.25	111.50	3,556,738.50	\$ 3,759,472.59	4.5 %	France	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
7,511,524.00	Lloyds Banking Group PLC	\$ 4,689,349.93	0.40	3,000,102.69	\$ 3,640,474.60	4.3 %	United Kingdom	Financials	Banks
751,732.00	Morgan Advanced Materials PLC	\$ 2,889,655.20	2.25	1,691,397.00	\$ 2,052,425.69	2.4 %	United Kingdom	Industrials	Capital Goods
24,118.00	Nice Ltd (ADR)	\$ 4,572,987.05	154.35	3,722,613.30	\$ 3,722,613.30	4.4 %	Israel	Information Technology	Software & Services
87,295.00	NOF Corp	\$ 2,991,880.41	5,933.00	517,921,235.00	\$ 3,419,863.55	4.1 %	Japan	Materials	Materials
501,134.00	Rakuten Inc.	\$ 4,489,175.32	556.80	279,031,411.20	\$ 1,842,460.37	2.2 %	Japan	Consumer Discretionary	Consumer Discretionary Distribution & Retail
403,946.00	RS GROUP PLC	\$ 4,197,037.71	6.77	2,735,522.31	\$ 3,319,419.55	4.0 %	United Kingdom	Industrials	Capital Goods
74,212.00	STMicroelectronics NV	\$ 1,924,437.57	35.97	2,669,405.64	\$ 2,821,561.76	3.4 %	Switzerland	Information Technology	Semiconductors & Semiconductor Equipment
436,814.00	Tate & Lyle Plc	\$ 4,098,867.31	6.31	2,754,112.27	\$ 3,341,977.53	4.0 %	United Kingdom	Consumer Staples	Food, Beverage & Tobacco
158,597.00	Wienerberger AG	\$ 3,666,220.80	22.94	3,638,215.18	\$ 3,845,593.45	4.6 %	Austria	Materials	Materials
168,182.00	Worldline SA	\$ 5,085,816.40	11.98	2,014,820.36	\$ 2,129,665.12	2.5 %	France	Financials	Financial Services
Sub Total		\$ 86,654,539.95			\$ 82,190,057.02	97.9 %			
Total Portfolio		\$ 88,376,381.85			\$ 83,911,389.53	100.0 %			



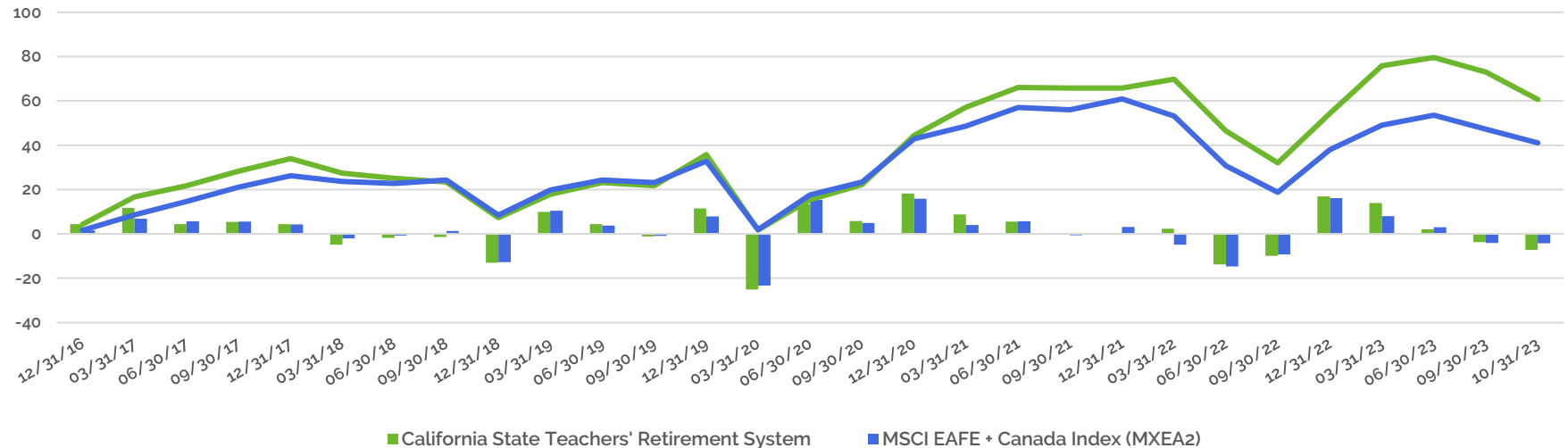
Performance Overview | 10/31/2023

Performance

	Month to Date	Quarter to Date	Year to Date	1 Year	3 Year Annualized	5 Year Annualized	7 Year Annualized	Since Inception Annualized
Total Portfolio (Gross)	(7.13 %)	(7.13 %)	4.08 %	15.96 %	11.65 %	7.14 %	7.00 %	7.00 %
MSCI EAFE + Canada Index (MXEA2)	(4.22 %)	(4.22 %)	2.22 %	12.56 %	5.97 %	4.26 %	5.03 %	5.03 %

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

Time Weighted Return



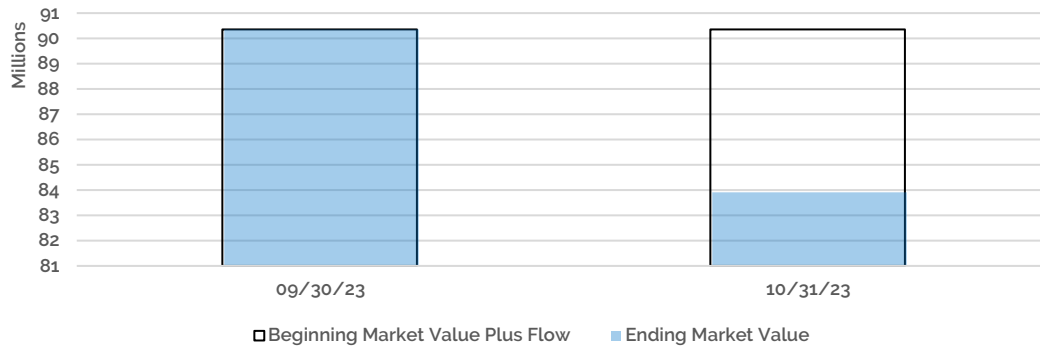
Performance is gross of fees.

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



Portfolio Overview | 10/31/2023

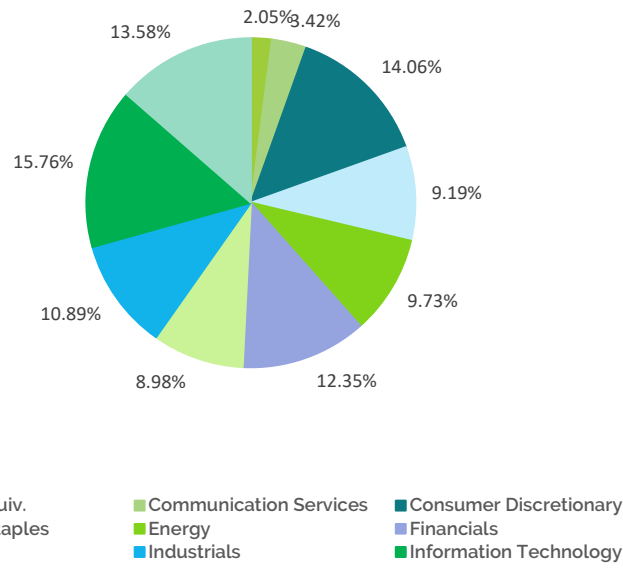
Change in Portfolio



Activity Summary

Month to Date	
Beginning Value	90,351,600.22
Net Contributions / Withdrawals	0.88
Realized Gains	75,044.30
Unrealized Gains	(6,616,743.89)
Income Received	101,488.01
Ending Value	83,911,389.53

Portfolio Allocation



Sector	Market Value	Percent of Assets	Current Yield
Cash and Equiv.	\$ 1,721,332.51	2.05 %	0.00 %
Communication Services	\$ 2,865,831.71	3.42 %	0.04 %
Consumer Discretionary	\$ 11,796,055.51	14.06 %	0.05 %
Consumer Staples	\$ 7,712,690.51	9.19 %	0.03 %
Energy	\$ 8,160,773.76	9.73 %	0.00 %
Financials	\$ 10,366,816.52	12.35 %	0.01 %
Health Care	\$ 7,533,563.55	8.98 %	0.02 %
Industrials	\$ 9,136,780.83	10.89 %	0.01 %
Information Technology	\$ 13,220,590.22	15.76 %	0.01 %
Materials	\$ 11,396,954.42	13.58 %	0.02 %
Total	\$ 83,911,389.53	100.00 %	0.20 %



Transaction Details | 09/30/23 - 10/31/23

Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
in	United States Dollar	10/01/2023	10/03/2023	4,382	\$ 4,381.61
sl	Japanese Yen	10/02/2023	10/02/2023	46,619,496	\$ 311,713.07
wd	Dividend Accrual-SEK	10/04/2023	10/04/2023	917,482	\$ 83,782.92
in	Euro	10/05/2023	10/05/2023	20	\$ 21.29
wd	Dividend Accrual-EUR	10/06/2023	10/06/2023	20,730	\$ 22,177.79
sl	Swedish Krone	10/06/2023	10/06/2023	917,482	\$ 83,157.87
sl	Euro	10/11/2023	10/11/2023	20,730	\$ 21,993.08
sl	British Pound	10/11/2023	10/11/2023	1	\$ 1.03
dp	Miscellaneous Fee	10/11/2023	10/11/2023	-1	\$ (0.64)
dp	Miscellaneous Fee	10/11/2023	10/11/2023	0	\$ (0.39)
sl	Santen Pharmaceutical Co Ltd.	10/12/2023	10/16/2023	18,651	\$ 168,237.24
sl	Japanese Yen	10/16/2023	10/16/2023	25,191,004	\$ 168,243.98
dv	BAE Systems Plc	10/19/2023	11/30/2023		\$ 48,764.98
by	Nice Ltd (ADR)	10/19/2023	10/23/2023	1,836	\$ 293,798.19
wd	Dividend Accrual-EUR	10/20/2023	10/20/2023	92,377	\$ 98,828.35
sl	Euro	10/23/2023	10/23/2023	92,377	\$ 97,755.93
dv	Morgan Advanced Materials PLC	10/26/2023	11/17/2023		\$ 48,320.14
sl	Galp Energia SA	10/26/2023	10/30/2023	17,561	\$ 265,760.24
by	Worldline SA	10/26/2023	10/30/2023	21,537	\$ 233,175.73
by	Worldline SA	10/26/2023	10/30/2023	21,537	\$ 236,037.93
sl	BAE Systems Plc	10/26/2023	10/30/2023	10,799	\$ 143,496.57
sl	BAE Systems Plc	10/26/2023	10/30/2023	10,800	\$ 143,615.98
by	Nice Ltd (ADR)	10/26/2023	10/30/2023	1,179	\$ 178,383.41
sl	BAE Systems Plc	10/27/2023	10/31/2023	46,570	\$ 615,365.31
by	Euro	10/30/2023	10/30/2023	221,166	\$ 233,049.66
by	Euro	10/30/2023	10/30/2023	223,881	\$ 236,604.35
sl	Euro	10/30/2023	10/30/2023	252,073	\$ 265,777.88
sl	British Pound	10/30/2023	10/30/2023	118,417	\$ 143,604.14
sl	British Pound	10/30/2023	10/30/2023	118,318	\$ 143,117.79
dp	Miscellaneous Fee	10/30/2023	10/30/2023	0	\$ 0.16
sl	British Pound	10/31/2023	10/31/2023	506,703	\$ 614,275.90
sl	Cameco Corp	10/31/2023	11/02/2023	6,562	\$ 266,939.28