



California State Teachers' Retirement System

01/31/2024



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	\$ 1.01	1.00	0.80	\$ 1.02	0.0%	United Kingdom	Cash & Equivalents	Cash & Equivalents
76,161.70	Dividend Accrual-GBP	\$ 96,512.11	1.00	76,161.70	\$ 96,988.12	0.1%	United Kingdom	Cash & Equivalents	Cash & Equivalents
2,255,103.00	Dividend Accrual-JPY	\$ 16,005.56	1.00	2,255,103.00	\$ 15,427.42	0.0%	Japan	Cash & Equivalents	Cash & Equivalents
3,483.35	Euro	\$ 3,789.55	1.00	3,483.35	\$ 3,783.79	0.0%	Europe	Cash & Equivalents	Cash & Equivalents
1,812,245.92	United States Dollar	\$ 1,812,245.92		1,812,245.92	\$ 1,812,245.92	1.9%	United States	Cash & Equivalents	Cash & Equivalents
Sub Total		\$ 1,928,554.15			\$ 1,928,446.26	2.0%			
Equity									
126,133.00	Accor SA	\$ 3,892,026.59	36.70	4,629,081.10	\$ 5,028,339.34	5.2%	France	Consumer Discretionary	Consumer Services
174,339.00	Assicurazioni Generali SpA	\$ 3,187,944.69	20.69	3,607,073.91	\$ 3,918,184.03	4.0%	Italy	Financials	Insurance
448,010.00	B&M European Value Retail S.A	\$ 1,955,635.09	5.19	2,323,379.86	\$ 2,958,708.09	3.0%	United Kingdom	Consumer Discretionary	Consumer Discretionary Distribution & Retail
284,800.00	BAE Systems Plc	\$ 2,358,746.84	11.77	3,352,096.00	\$ 4,268,726.66	4.4%	United Kingdom	Industrials	Capital Goods
30,817.00	Basilea Pharmaceutica AG	\$ 2,279,344.57	33.90	1,044,696.30	\$ 1,217,807.66	1.3%	Switzerland	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
98,163.00	Cameco Corp	\$ 1,254,947.67	64.19	6,301,082.97	\$ 4,716,202.96	4.8%	Canada	Energy	Energy
20,651.00	Cap Gemini SA	\$ 2,405,592.39	207.20	4,278,887.20	\$ 4,647,941.22	4.8%	France	Information Technology	Software & Services
628,633.00	Ericsson LM-B	\$ 5,098,065.19	57.73	36,290,983.09	\$ 3,512,364.86	3.6%	Sweden	Information Technology	Technology Hardware & Equipment
114,560.00	Essity Aktiebolag-B	\$ 2,885,287.02	244.70	28,032,832.00	\$ 2,713,112.89	2.8%	Sweden	Consumer Staples	Household & Personal Products
92,377.00	FBD Holdings plc	\$ 722,291.45	11.75	1,085,429.75	\$ 1,179,048.07	1.2%	Ireland	Financials	Insurance
276,259.00	Galp Energia SA	\$ 3,510,347.68	14.62	4,037,525.29	\$ 4,385,761.84	4.5%	Portugal	Energy	Energy



Holding Details | 01/31/2024

Quantity	Security	Cost	Local Price	Net Amount Local	Market Value	Percent of Assets	Risk Country	Sector Name	Industry Name
145,781.00	Glanbia PLC	\$ 2,532,980.67	16.54	2,411,217.74	\$ 2,619,185.27	2.7%	Ireland	Consumer Staples	Food, Beverage & Tobacco
318,755.00	Grifols SA (ADR)	\$ 4,560,079.37	8.04	2,562,790.20	\$ 2,562,790.20	2.6%	Spain	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
42,231.00	Heidelberg Materials AG	\$ 3,388,810.31	85.88	3,626,798.28	\$ 3,939,609.63	4.1%	Germany	Materials	Materials
58,093.00	Hugo Boss AG	\$ 2,567,834.22	58.14	3,377,527.02	\$ 3,668,838.72	3.8%	Germany	Consumer Discretionary	Consumer Durables & Apparel
369,129.00	Informa Plc	\$ 2,595,597.28	7.77	2,869,608.85	\$ 3,654,303.39	3.8%	United Kingdom	Communication Services	Media & Entertainment
31,899.00	Ipsen SA	\$ 2,594,305.25	107.00	3,413,193.00	\$ 3,707,580.90	3.8%	France	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
7,511,524.00	Lloyds Banking Group PLC	\$ 4,689,349.93	0.43	3,195,026.73	\$ 4,068,706.80	4.2%	United Kingdom	Financials	Banks
751,732.00	Morgan Advanced Materials PLC	\$ 2,889,655.20	2.71	2,037,193.72	\$ 2,594,264.35	2.7%	United Kingdom	Industrials	Capital Goods
24,118.00	Nice Ltd (ADR)	\$ 4,572,987.05	208.10	5,018,955.80	\$ 5,018,955.80	5.2%	Israel	Information Technology	Software & Services
78,096.00	NOF Corp	\$ 2,676,601.09	6,692.00	522,618,432.00	\$ 3,575,292.85	3.7%	Japan	Materials	Materials
501,134.00	Rakuten Inc.	\$ 4,489,175.32	650.50	325,987,667.00	\$ 2,230,119.15	2.3%	Japan	Consumer Discretionary	Consumer Discretionary Distribution & Retail
408,141.00	RS GROUP PLC	\$ 4,239,657.90	7.86	3,206,355.70	\$ 4,083,133.66	4.2%	United Kingdom	Industrials	Capital Goods
74,212.00	STMicroelectronics NV	\$ 1,924,437.57	40.91	3,035,641.86	\$ 3,297,465.97	3.4%	Switzerland	Information Technology	Semiconductors & Semiconductor Equipment
440,879.00	Tate & Lyle Plc	\$ 4,133,360.90	6.23	2,746,676.17	\$ 3,497,754.77	3.6%	United Kingdom	Consumer Staples	Food, Beverage & Tobacco
158,597.00	Wienerberger AG	\$ 3,666,220.80	31.48	4,992,633.56	\$ 5,423,248.20	5.6%	Austria	Materials	Materials
208,113.00	Worldline SA	\$ 5,715,029.30	12.62	2,625,345.50	\$ 2,851,781.54	2.9%	France	Financials	Financial Services
Sub Total		\$ 86,786,311.35			\$ 95,339,228.82	98.0%			
Total Portfolio		\$ 88,714,865.49			\$ 97,267,675.08	100.0%			



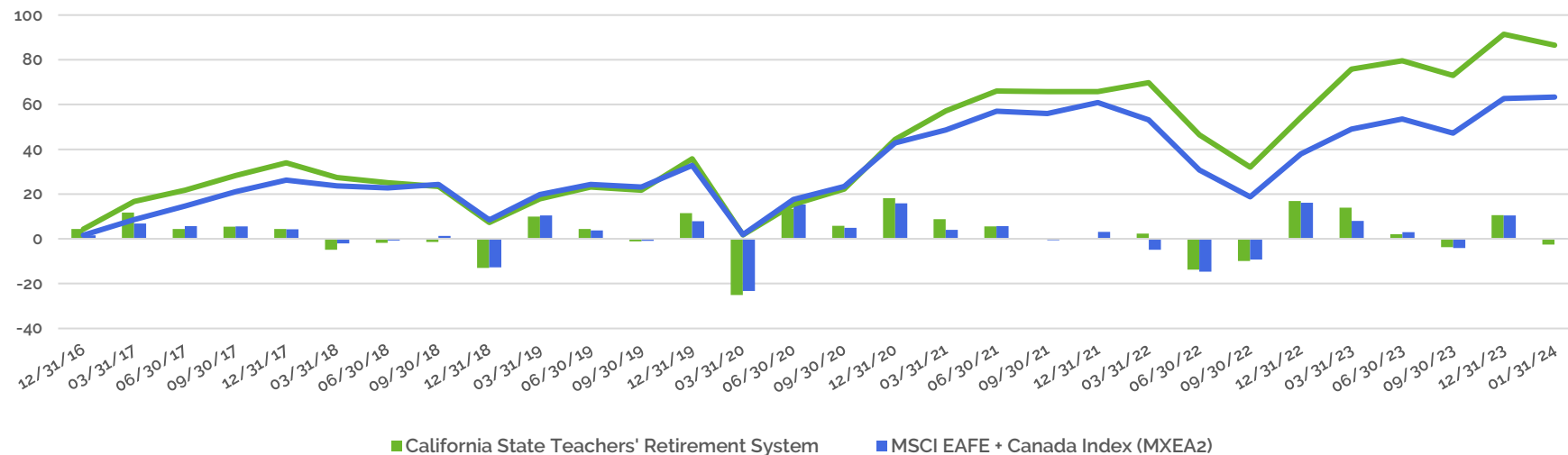
Performance Overview | 01/31/2024

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)	(2.52%)	(2.52%)	(2.52%)	8.41%	9.16%	10.14%	7.91%	8.97%
MSCI EAFE + Canada Index (MXEA2)	0.43%	0.43%	0.43%	9.48%	4.94%	7.05%	6.57%	7.00%

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

Time Weighted Return



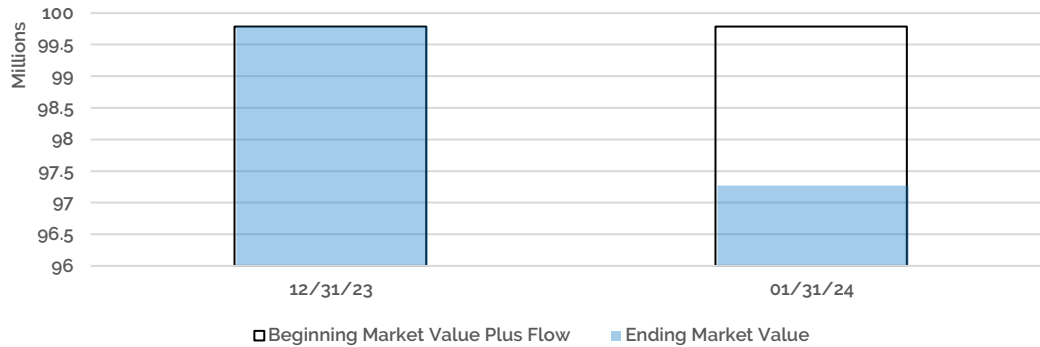
Performance is gross of fees.

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



Portfolio Overview | 01/31/2024

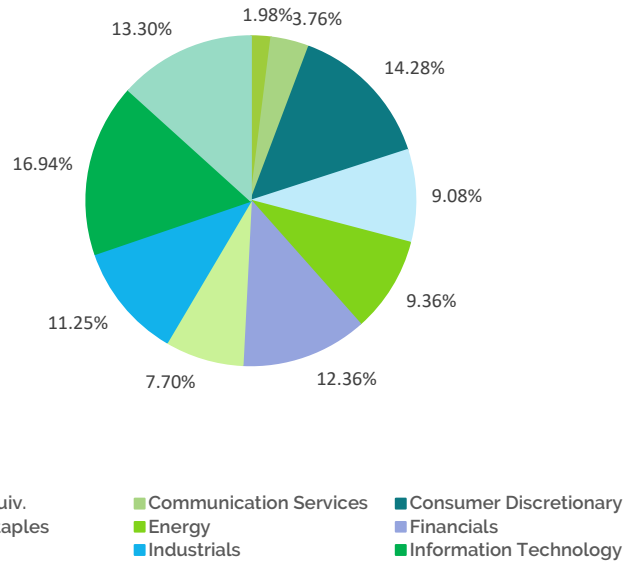
Change in Portfolio



Activity Summary

Month to Date	
Beginning Value	99,786,408.02
Net Contributions / Withdrawals	0.00
Realized Gains	(21,925.67)
Unrealized Gains	(2,598,491.94)
Income Received	101,684.67
Ending Value	97,267,675.08

Portfolio Allocation



Sector	Market Value	Percent of Assets	Current Yield
Cash and Equiv.	\$ 1,928,446.26	1.98%	0.00%
Communication Services	\$ 3,654,303.39	3.76%	0.04%
Consumer Discretionary	\$ 13,886,005.30	14.28%	0.05%
Consumer Staples	\$ 8,830,052.93	9.08%	0.04%
Energy	\$ 9,101,964.80	9.36%	0.00%
Financials	\$ 12,017,720.44	12.36%	0.00%
Health Care	\$ 7,488,178.75	7.70%	0.02%
Industrials	\$ 10,946,124.66	11.25%	0.01%
Information Technology	\$ 16,476,727.85	16.94%	0.01%
Materials	\$ 12,938,150.68	13.30%	0.01%
Total	\$ 97,267,675.08	100.00%	0.18%



Transaction Details | 12/31/23 - 01/31/24

Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
in	United States Dollar	01/01/2024	01/03/2024	5,169	\$ 5,169.40
sl	Heidelberg Materials AG	01/02/2024	01/04/2024	8,166	\$ 718,646.34
by	Worldline SA	01/02/2024	01/04/2024	16,870	\$ 289,988.48
sl	NOF Corp	01/04/2024	01/09/2024	1,808	\$ 86,769.70
by	Euro	01/04/2024	01/04/2024	264,987	\$ 290,385.96
sl	Euro	01/04/2024	01/04/2024	656,688	\$ 718,974.68
dv	BAE Systems Plc	01/04/2024	01/04/2024		\$ 316
sl	NOF Corp	01/05/2024	01/10/2024	1,194	\$ 56,870.72
sl	British Pound	01/05/2024	01/05/2024	2	\$ 316
wd	Dividend Accrual-GBP	01/05/2024	01/05/2024	33,528	\$ 42,095.80
wd	Dividend Accrual-GBP	01/05/2024	01/05/2024	27,082	\$ 34,003.66
sl	NOF Corp	01/09/2024	01/11/2024	1,808	\$ 86,714.40
sl	Japanese Yen	01/09/2024	01/09/2024	12,549,502	\$ 86,628.35
by	Tate & Lyle Plc	01/10/2024	01/10/2024	4,065	\$ 34,493.59
sl	NOF Corp	01/10/2024	01/12/2024	542	\$ 25,987.22
sl	NOF Corp	01/10/2024	01/12/2024	1,810	\$ 86,272.68
sl	Japanese Yen	01/10/2024	01/10/2024	8,197,346	\$ 56,703.14
sl	NOF Corp	01/11/2024	01/15/2024	217	\$ 10,429.45
sl	Japanese Yen	01/11/2024	01/11/2024	12,515,056	\$ 86,997.11
by	RS GROUP PLC	01/11/2024	01/11/2024	4,195	\$ 42,620.18
sl	NOF Corp	01/12/2024	01/16/2024	205	\$ 9,910.37
sl	Japanese Yen	01/12/2024	01/12/2024	12,562,597	\$ 86,307.06
sl	Japanese Yen	01/12/2024	01/12/2024	3,784,129	\$ 25,997.57
sl	NOF Corp	01/15/2024	01/17/2024	506	\$ 24,438.61
sl	NOF Corp	01/16/2024	01/18/2024	109	\$ 5,102.91
sl	Ericsson LM-B	01/16/2024	01/18/2024	50,983	\$ 311,767.25
sl	Japanese Yen	01/16/2024	01/16/2024	1,522,282	\$ 10,423.23
sl	Japanese Yen	01/16/2024	01/16/2024	1,434,278	\$ 9,900.72
sl	Accor SA	01/16/2024	01/18/2024	8,675	\$ 333,646.45
by	Hugo Boss AG	01/16/2024	01/18/2024	7,555	\$ 484,801.23
sl	Heidelberg Materials AG	01/16/2024	01/18/2024	6,681	\$ 612,703.00
by	Essity Aktiebolag-B	01/16/2024	01/18/2024	23,270	\$ 581,213.00



Transaction Details | 12/31/23 - 01/31/24

Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
by	Informa Plc	01/16/2024	01/18/2024	28,000	\$ 262,520.26
by	Informa Plc	01/16/2024	01/18/2024	9,240	\$ 86,786.03
sl	NOF Corp	01/17/2024	01/19/2024	1,000	\$ 46,133.64
sl	Japanese Yen	01/17/2024	01/17/2024	3,562,783	\$ 24,404.80
by	Euro	01/18/2024	01/18/2024	445,733	\$ 485,024.09
sl	Euro	01/18/2024	01/18/2024	306,759	\$ 333,032.93
sl	Euro	01/18/2024	01/18/2024	563,327	\$ 611,576.35
by	British Pound	01/18/2024	01/18/2024	68,584	\$ 86,655.72
by	British Pound	01/18/2024	01/18/2024	207,460	\$ 262,126.09
sl	Japanese Yen	01/18/2024	01/18/2024	749,821	\$ 5,105.76
by	Swedish Krone	01/18/2024	01/18/2024	6,056,617	\$ 580,324.74
sl	Swedish Krone	01/18/2024	01/18/2024	3,248,818	\$ 310,757.80
dv	B&M European Value Retail S.A	01/18/2024	02/09/2024		\$ 96,512.11
sl	Japanese Yen	01/19/2024	01/19/2024	6,848,539	\$ 46,137.06