



California State Teachers' Retirement System

02/29/2024



Holding Details | 02/29/2024

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	100	0.80	\$ 1.01	0.0%	United Kingdom	Cash & Equivalents	Cash & Equivalents
3,483.35	Euro	\$ 3,961.57	100	3,483.35	\$ 3,769.51	0.0%	Europe	Cash & Equivalents	Cash & Equivalents
2,085,354.32	United States Dollar	\$ 2,085,354.32		2,085,354.32	\$ 2,085,354.32	2.1%	United States	Cash & Equivalents	Cash & Equivalents
Sub Total		\$ 2,089,316.91			\$ 2,089,124.84	2.1%			
Equity									
126,133.00	Accor SA	\$ 3,892,026.59	40.09	5,056,671.97	\$ 5,472,077.57	5.5%	France	Consumer Discretionary	Consumer Services
174,339.00	Assicurazioni Generali SpA	\$ 3,187,944.69	21.92	3,821,510.88	\$ 4,135,448.00	4.2%	Italy	Financials	Insurance
448,010.00	B&M European Value Retail SA	\$ 1,955,635.09	5.26	2,355,636.58	\$ 2,979,762.49	3.0%	United Kingdom	Consumer Discretionary	Consumer Discretionary Distribution & Retail
284,800.00	BAE Systems Plc	\$ 2,358,746.84	12.42	3,537,216.00	\$ 4,474,401.38	4.5%	United Kingdom	Industrials	Capital Goods
30,817.00	Basilea Pharmaceutica AG	\$ 2,279,344.57	35.15	1,083,217.55	\$ 1,230,160.18	1.2%	Switzerland	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
98,163.00	Cameco Corp	\$ 1,254,947.67	55.00	5,398,965.00	\$ 3,980,510.19	4.0%	Canada	Energy	Energy
20,651.00	Cap Gemini SA	\$ 2,405,592.39	224.70	4,640,279.70	\$ 5,021,478.68	5.1%	France	Information Technology	Software & Services
628,633.00	Ericsson LM-B	\$ 5,098,065.19	56.23	35,348,033.59	\$ 3,416,110.60	3.5%	Sweden	Information Technology	Technology Hardware & Equipment
114,560.00	Essity Aktiebolag-B	\$ 2,885,287.02	241.70	27,689,152.00	\$ 2,675,939.68	2.7%	Sweden	Consumer Staples	Household & Personal Products
92,377.00	FBD Holdings plc	\$ 722,291.45	12.75	1,177,806.75	\$ 1,274,563.57	1.3%	Ireland	Financials	Insurance
276,259.00	Galp Energia SA	\$ 3,510,347.68	14.57	4,025,093.63	\$ 4,355,755.07	4.4%	Portugal	Energy	Energy
145,781.00	Glanbia PLC	\$ 2,532,980.67	16.74	2,440,373.94	\$ 2,640,850.66	2.7%	Ireland	Consumer Staples	Food, Beverage & Tobacco
318,755.00	Grifols SA (ADR)	\$ 4,560,079.37	7.51	2,393,850.05	\$ 2,393,850.05	2.4%	Spain	Health Care	Pharmaceuticals, Biotechnology & Life Sciences



Holding Details | 02/29/2024

Quantity	Security	Cost	Local Price	Net Amount Local	Market Value	Percent of Assets	Risk Country	Sector Name	Industry Name
42,231.00	Heidelberg Materials AG	\$ 3,388,810.31	89.70	3,788,120.70	\$ 4,099,314.81	4.1%	Germany	Materials	Materials
58,093.00	Hugo Boss AG	\$ 2,567,834.22	62.88	3,652,887.84	\$ 3,952,972.57	4.0%	Germany	Consumer Discretionary	Consumer Durables & Apparel
369,129.00	Informa Plc	\$ 2,595,597.28	8.10	2,990,683.16	\$ 3,783,064.66	3.8%	United Kingdom	Communication Services	Media & Entertainment
31,899.00	Ipsen SA	\$ 2,594,305.25	101.80	3,247,318.20	\$ 3,514,085.39	3.6%	France	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
7,511,524.00	Lloyds Banking Group PLC	\$ 4,689,349.93	0.47	3,498,116.73	\$ 4,424,942.75	4.5%	United Kingdom	Financials	Banks
751,732.00	Morgan Advanced Materials PLC	\$ 2,889,655.20	2.64	1,984,572.48	\$ 2,510,384.96	2.5%	United Kingdom	Industrials	Capital Goods
22,895.00	Nice Ltd (ADR)	\$ 4,341,095.38	245.15	5,612,709.25	\$ 5,612,709.25	5.7%	Israel	Information Technology	Software & Services
78,096.00	NOF Corp	\$ 2,676,601.09	6,729.00	525,507,984.00	\$ 3,511,111.00	3.6%	Japan	Materials	Materials
501,134.00	Rakuten Inc.	\$ 4,489,175.32	820.00	410,929,880.00	\$ 2,745,572.79	2.8%	Japan	Consumer Discretionary	Consumer Discretionary Distribution & Retail
408,141.00	RS GROUP PLC	\$ 4,239,657.90	7.54	3,075,750.58	\$ 3,890,670.69	3.9%	United Kingdom	Industrials	Capital Goods
74,212.00	STMicroelectronics NV	\$ 1,924,437.57	41.74	3,097,608.88	\$ 3,352,077.45	3.4%	Switzerland	Information Technology	Semiconductors & Semiconductor Equipment
440,879.00	Tate & Lyle Plc	\$ 4,133,360.90	6.01	2,647,478.39	\$ 3,348,927.79	3.4%	United Kingdom	Consumer Staples	Food, Beverage & Tobacco
158,597.00	Wienerberger AG	\$ 3,666,220.80	32.30	5,122,683.10	\$ 5,543,511.51	5.6%	Austria	Materials	Materials
208,113.00	Worldline SA	\$ 5,715,029.30	10.63	2,211,200.63	\$ 2,392,850.76	2.4%	France	Financials	Financial Services
Sub Total		\$ 86,554,419.68			\$ 96,733,104.51	97.9%			
Total Portfolio		\$ 88,643,736.59			\$ 98,822,229.35	100.0%			



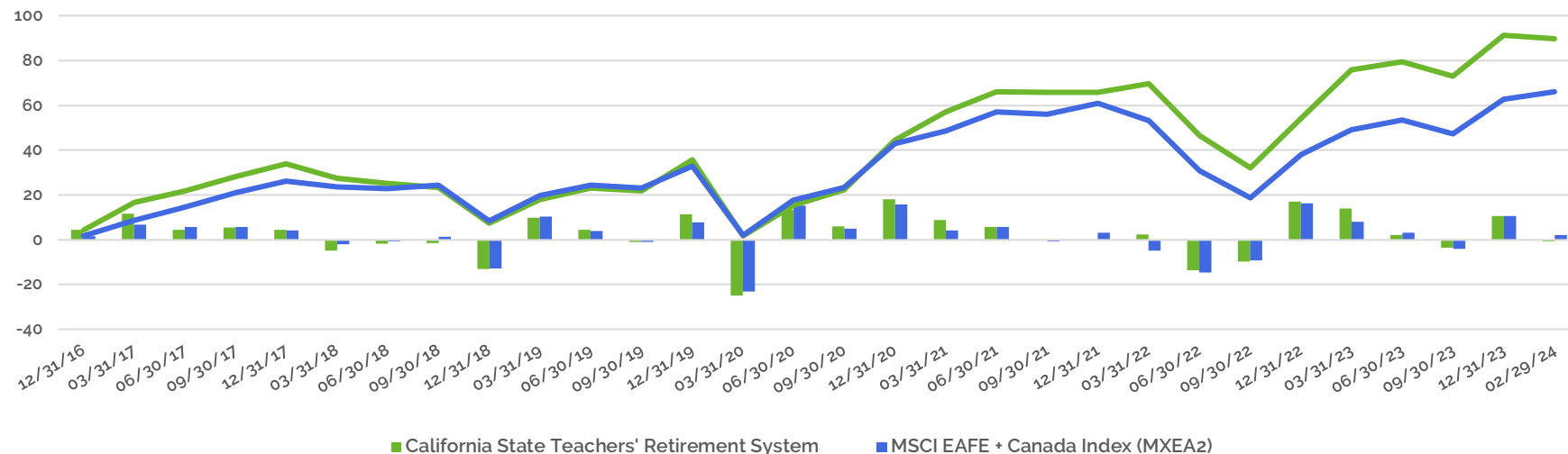
Performance Overview | 02/29/2024

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)	1.73%	(0.83%)	(0.83%)	9.16%	7.83%	9.77%	7.72%	9.13%
MSCI EAFE + Canada Index (MXEA2)	1.71%	2.15%	2.15%	14.01%	4.65%	6.87%	6.65%	7.17%

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

Time Weighted Return



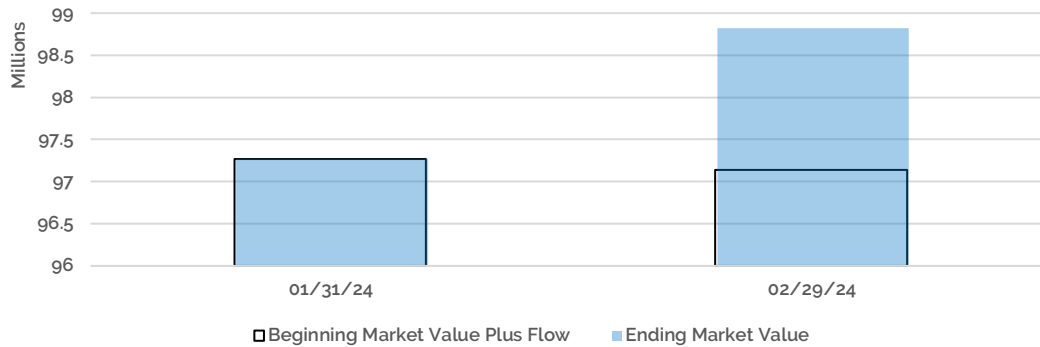
Performance is gross of fees.

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



Portfolio Overview | 02/29/2024

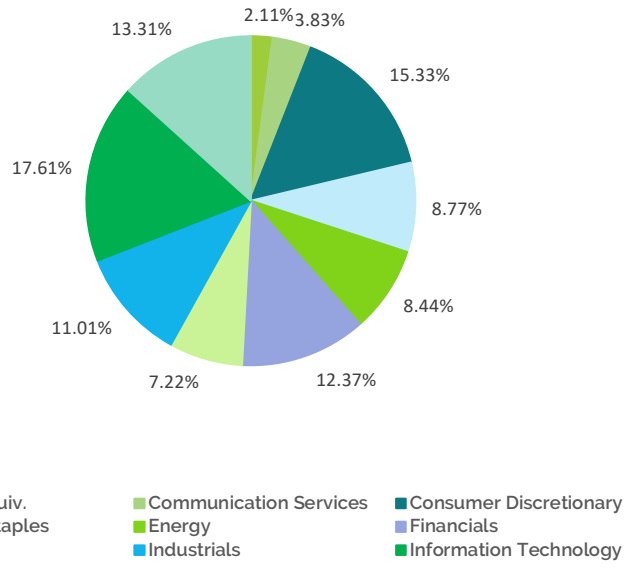
Change in Portfolio



Activity Summary

Month to Date	
Beginning Value	97,267,675.08
Net Contributions / Withdrawals	(130,603.90)
Realized Gains	41,962.08
Unrealized Gains	1,648,192.94
Income Received	(4,996.85)
Ending Value	98,822,229.35

Portfolio Allocation



Sector	Market Value	Percent of Assets	Current Yield
Cash and Equiv.	\$ 2,089,124.84	2.11%	0.00%
Communication Services	\$ 3,783,064.66	3.83%	0.04%
Consumer Discretionary	\$ 15,150,385.43	15.33%	0.04%
Consumer Staples	\$ 8,665,718.13	8.77%	0.04%
Energy	\$ 8,336,265.26	8.44%	0.00%
Financials	\$ 12,227,805.08	12.37%	0.00%
Health Care	\$ 7,138,095.62	7.22%	0.02%
Industrials	\$ 10,875,457.03	11.01%	0.01%
Information Technology	\$ 17,402,375.97	17.61%	0.01%
Materials	\$ 13,153,937.33	13.31%	0.01%
Total	\$ 98,822,229.35	100.00%	0.17%



Transaction Details | 01/31/24 - 02/29/24

Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
in	British Pound	02/01/2024	02/01/2024	0	\$ 0.10
in	United States Dollar	02/01/2024	02/02/2024	8,075	\$ 8,074.61
sl	British Pound	02/02/2024	02/02/2024	0	\$ 0.10
dv	RS GROUP PLC	02/05/2024	02/05/2024		\$ 7.14
sl	British Pound	02/06/2024	02/06/2024	6	\$ 7.14
sl	Euro	02/08/2024	02/08/2024	1,660	\$ 1,785.66
wd	Dividend Accrual-GBP	02/09/2024	02/09/2024	76,162	\$ 96,512.11
lo	United States Dollar	02/12/2024	02/12/2024	130,604	\$ 130,603.90
sl	British Pound	02/13/2024	02/13/2024	76,162	\$ 96,191.47
by	Euro	02/14/2024	02/14/2024	914	\$ 1,068.52
by	Euro	02/14/2024	02/14/2024	746	\$ 909.39
dv	STMicroelectronics NV	02/14/2024	02/14/2024		\$ 909.39
dv	STMicroelectronics NV	02/14/2024	02/14/2024		\$ 1,068.52
dv	Rakuten Inc.	02/20/2024	03/13/2024		\$ (15,056.60)
sl	Nice Ltd (ADR)	02/28/2024	02/29/2024	1,223	\$ 297,653.32