



California State Teachers' Retirement System

03/31/2024



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	\$ 1.01	0.0%	United Kingdom	Cash & Equivalents	Cash & Equivalents
30,920.15	Dividend Accrual-EUR	\$ 33,582.37	1.00	30,920.15	\$ 33,393.76	0.0%	Europe	Cash & Equivalents	Cash & Equivalents
4,373,376.00	Dividend Accrual-JPY	\$ 28,896.73	1.00	4,373,376.00	\$ 28,896.73	0.0%	Japan	Cash & Equivalents	Cash & Equivalents
3,483.35	Euro	\$ 3,792.94	1.00	3,483.35	\$ 3,762.02	0.0%	Europe	Cash & Equivalents	Cash & Equivalents
887,840.00	Swedish Krone	\$ 84,147.08	1.00	887,840.00	\$ 83,033.13	0.1%	Sweden	Cash & Equivalents	Cash & Equivalents
2,429,383.45	United States Dollar	\$ 2,429,383.45		2,429,383.45	\$ 2,429,383.45	2.4%	United States	Cash & Equivalents	Cash & Equivalents
Sub Total		\$ 2,579,803.59			\$ 2,578,470.10	2.5%			
Equity									
126,133.00	Accor SA	\$ 3,892,026.59	43.30	5,461,558.90	\$ 5,898,483.61	5.8%	France	Consumer Discretionary	Consumer Services
162,748.00	Assicurazioni Generali SpA	\$ 2,975,992.88	23.46	3,818,068.08	\$ 4,123,513.53	4.0%	Italy	Financials	Insurance
448,010.00	B&M European Value Retail SA	\$ 1,955,635.09	5.46	2,445,238.58	\$ 3,088,947.64	3.0%	United Kingdom	Consumer Discretionary	Consumer Discretionary Distribution & Retail
284,800.00	BAE Systems Plc	\$ 2,358,746.84	13.50	3,843,376.00	\$ 4,855,144.73	4.8%	United Kingdom	Industrials	Capital Goods
30,817.00	Basilea Pharmaceutica AG	\$ 2,279,344.57	37.65	1,160,260.05	\$ 1,288,175.92	1.3%	Switzerland	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
81,710.00	Cameco Corp	\$ 1,044,607.18	58.64	4,791,474.40	\$ 3,540,716.35	3.5%	Canada	Energy	Energy
20,651.00	Cap Gemini SA	\$ 2,405,592.39	213.30	4,404,858.30	\$ 4,757,246.96	4.7%	France	Information Technology	Software & Services
628,633.00	Ericsson LM-B	\$ 5,098,065.19	57.64	36,234,406.12	\$ 3,388,736.71	3.3%	Sweden	Information Technology	Technology Hardware & Equipment
114,560.00	Essity Aktiebolag-B	\$ 2,885,287.02	254.20	29,121,152.00	\$ 2,723,486.52	2.7%	Sweden	Consumer Staples	Household & Personal Products
92,377.00	FBD Holdings plc	\$ 722,291.45	13.20	1,219,376.40	\$ 1,316,926.51	1.3%	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	15.32	4,230,906.59	\$ 4,569,379.11	4.5%	Portugal	Energy	Energy
145,781.00	Glanbia PLC	\$ 2,532,980.67	18.28	2,664,876.68	\$ 2,878,066.81	2.8%	Ireland	Consumer Staples	Food, Beverage & Tobacco
318,755.00	Grifols SA (ADR)	\$ 4,560,079.37	6.68	2,129,283.40	\$ 2,129,283.40	2.1%	Spain	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
42,231.00	Heidelberg Materials AG	\$ 3,388,810.31	101.95	4,305,450.45	\$ 4,649,886.49	4.6%	Germany	Materials	Materials
65,627.00	Hugo Boss AG	\$ 3,024,507.44	54.62	3,584,546.74	\$ 3,871,310.48	3.8%	Germany	Consumer Discretionary	Consumer Durables & Apparel
369,129.00	Informa Plc	\$ 2,595,597.28	8.31	3,068,200.25	\$ 3,875,903.96	3.8%	United Kingdom	Communication Services	Media & Entertainment
31,899.00	Ipsen SA	\$ 2,594,305.25	110.30	3,518,459.70	\$ 3,799,936.48	3.7%	France	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
7,511,524.00	Lloyds Banking Group PLC	\$ 4,689,349.93	0.52	3,887,964.82	\$ 4,911,471.56	4.8%	United Kingdom	Financials	Banks
751,732.00	Morgan Advanced Materials PLC	\$ 2,889,655.20	2.85	2,142,436.20	\$ 2,706,432.53	2.7%	United Kingdom	Industrials	Capital Goods
22,895.00	Nice Ltd (ADR)	\$ 4,341,095.38	260.62	5,966,894.90	\$ 5,966,894.90	5.9%	Israel	Information Technology	Software & Services
234,288.00	NOF Corp	\$ 2,676,601.09	2,085.50	488,607,624.00	\$ 3,228,435.85	3.2%	Japan	Materials	Materials
501,134.00	Rakuten Inc.	\$ 4,489,175.32	849.80	425,863,673.20	\$ 2,813,860.21	2.8%	Japan	Consumer Discretionary	Consumer Discretionary Distribution & Retail
408,141.00	RS GROUP PLC	\$ 4,239,657.90	7.27	2,966,368.79	\$ 3,747,265.37	3.7%	United Kingdom	Industrials	Capital Goods
74,212.00	STMicroelectronics NV	\$ 1,924,437.57	39.94	2,963,656.22	\$ 3,200,748.72	3.1%	Switzerland	Information Technology	Semiconductors & Semiconductor Equipment
440,879.00	Tate & Lyle Plc	\$ 4,133,360.90	6.18	2,722,427.82	\$ 3,439,106.95	3.4%	United Kingdom	Consumer Staples	Food, Beverage & Tobacco
158,597.00	Wienerberger AG	\$ 3,666,220.80	33.76	5,354,234.72	\$ 5,782,573.50	5.7%	Austria	Materials	Materials
224,304.00	Worldline SA	\$ 5,905,067.91	11.48	2,575,009.92	\$ 2,781,010.71	2.7%	France	Financials	Financial Services
Sub Total		\$ 86,778,839.20			\$ 99,332,945.52	97.5%			
Total Portfolio		\$ 89,358,642.80			\$ 101,911,415.62	100.0%			



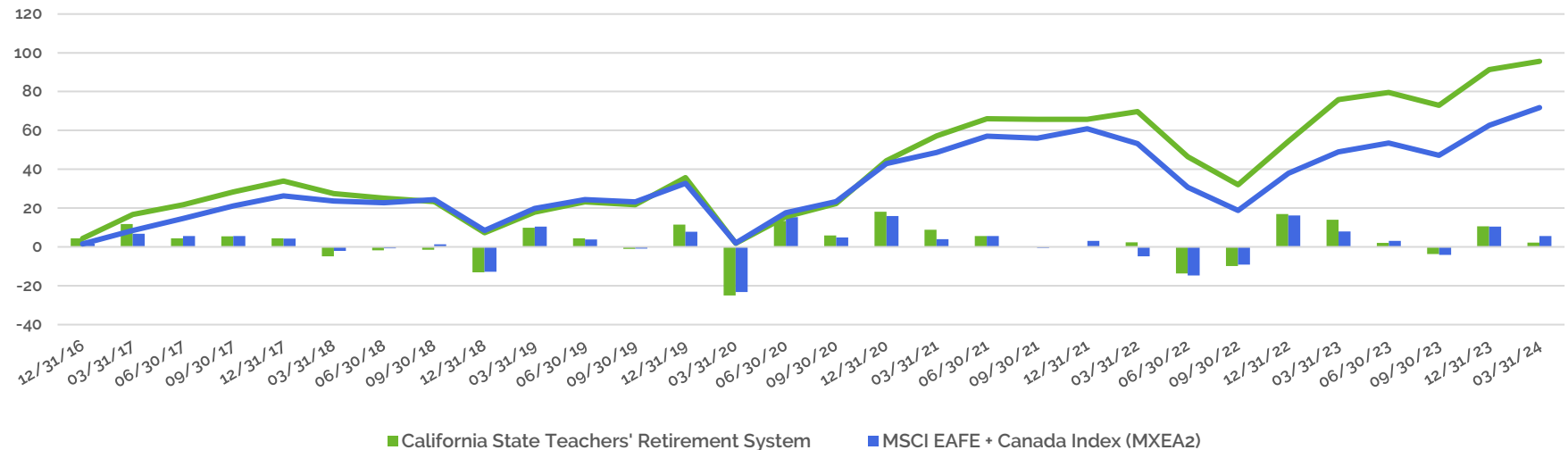
Performance Overview | 03/31/2024

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)	3.13%	2.27%	2.27%	11.27%	7.58%	10.65%	7.66%	9.47%
MSCI EAFE + Canada Index (MXEA2)	3.37%	5.59%	5.59%	15.29%	4.93%	7.47%	6.77%	7.56%

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

Time Weighted Return



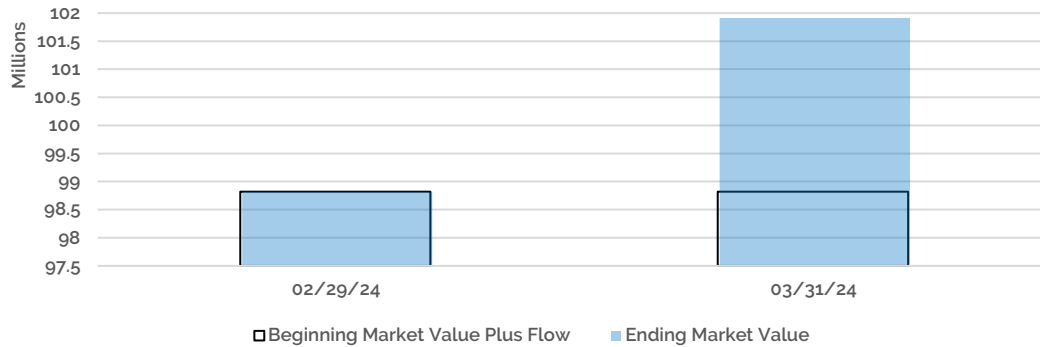
Performance is gross of fees.

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



Portfolio Overview | 03/31/2024

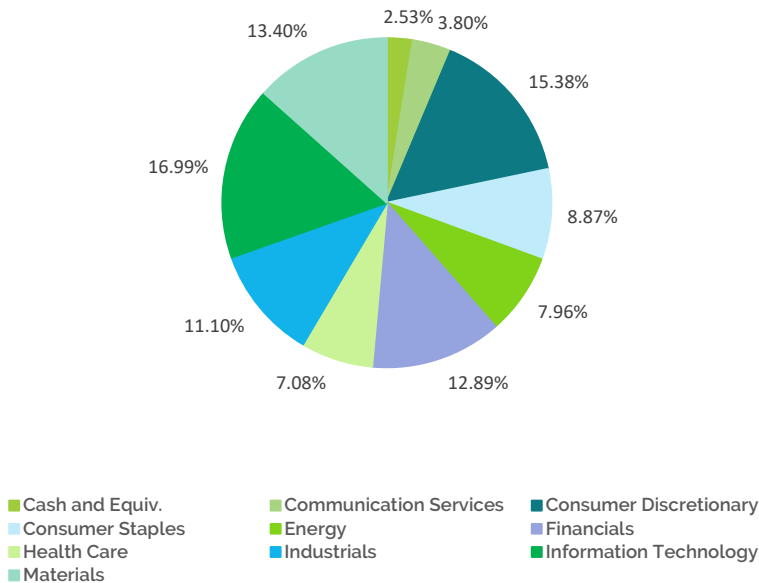
Change in Portfolio



Activity Summary

Month to Date	
Beginning Value	98,822,229.35
Net Contributions / Withdrawals	0.00
Realized Gains	36,871.69
Unrealized Gains	2,893,911.89
Income Received	158,402.69
Ending Value	101,911,415.62

Portfolio Allocation



Sector	Market Value	Percent of Assets	Current Yield
Cash and Equiv.	\$ 2,578,470.10	2.53%	0.00%
Communication Services	\$ 3,875,903.96	3.80%	0.03%
Consumer Discretionary	\$ 15,672,601.94	15.38%	0.04%
Consumer Staples	\$ 9,040,660.29	8.87%	0.04%
Energy	\$ 8,110,095.46	7.96%	0.00%
Financials	\$ 13,132,922.32	12.89%	0.00%
Health Care	\$ 7,217,395.80	7.08%	0.02%
Industrials	\$ 11,308,842.64	11.10%	0.01%
Information Technology	\$ 17,313,627.29	16.99%	0.01%
Materials	\$ 13,660,895.84	13.40%	0.02%
Total	\$ 101,911,415.62	100.00%	0.18%



Transaction Details | 02/29/24 - 03/31/24

Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
in	United States Dollar	03/01/2024	03/04/2024	7,992	\$ 7,991.70
sl	Cameco Corp	03/07/2024	03/11/2024	6,194	\$ 269,544.59
by	Hugo Boss AG	03/07/2024	03/11/2024	2,388	\$ 145,291.71
by	Hugo Boss AG	03/07/2024	03/11/2024	2,573	\$ 154,834.22
by	Hugo Boss AG	03/07/2024	03/11/2024	2,573	\$ 156,547.29
sl	Cameco Corp	03/08/2024	03/12/2024	10,259	\$ 426,641.86
by	Worldline SA	03/08/2024	03/12/2024	16,191	\$ 190,038.61
sl	Canadian Dollar	03/11/2024	03/11/2024	363,279	\$ 269,975.27
by	Euro	03/11/2024	03/11/2024	141,666	\$ 154,947.55
by	Euro	03/11/2024	03/11/2024	143,234	\$ 156,790.79
by	Euro	03/11/2024	03/11/2024	132,935	\$ 145,211.95
sl	Canadian Dollar	03/12/2024	03/12/2024	573,961	\$ 424,650.08
by	Euro	03/12/2024	03/12/2024	173,393	\$ 189,821.87
sl	Assicurazioni Generali SpA	03/14/2024	03/18/2024	11,591	\$ 284,621.63
sl	Euro	03/18/2024	03/18/2024	261,409	\$ 284,399.43
dv	STMicroelectronics NV	03/18/2024	03/20/2024		\$ 3,784.81
wd	Dividend Accrual-USD	03/20/2024	03/20/2024	3,785	\$ 3,784.81
dv	Glanbia PLC	03/21/2024	05/03/2024		\$ 33,582.37
dv	Essity Aktiebolag-B	03/22/2024	03/28/2024		\$ 84,147.08
dv	NOF Corp	03/28/2024	06/28/2024		\$ 28,896.73
wd	Dividend Accrual-SEK	03/28/2024	03/28/2024	887,840	\$ 84,147.08