



California State Teachers' Retirement System

05/31/2024



Quantity	Security	Cost	Local Price	Net Amount Local	Market Value	Percent of Assets	Risk Country	Sector Name	Industry Name
Cash and Equiv.									
138,212.83	British Pound	\$ 174,982.15	100	138,212.83	\$ 175,972.58	0.2%	United Kingdom	Cash & Equivalents	Cash & Equivalents
124,913.98	Dividend Accrual-EUR	\$ 135,300.98	100	124,913.98	\$ 135,606.62	0.1%	Europe	Cash & Equivalents	Cash & Equivalents
52,688.00	Dividend Accrual-GBP	\$ 66,704.81	100	52,688.00	\$ 67,082.36	0.1%	United Kingdom	Cash & Equivalents	Cash & Equivalents
4,529,568.00	Dividend Accrual-JPY	\$ 28,824.13	100	4,529,568.00	\$ 28,824.13	0.0%	Japan	Cash & Equivalents	Cash & Equivalents
126,566.18	Euro	\$ 137,097.48	100	126,566.18	\$ 137,400.25	0.1%	Europe	Cash & Equivalents	Cash & Equivalents
1,052,815.56	United States Dollar	\$ 1,052,815.56		1,052,815.56	\$ 1,052,815.56	1.0%	United States	Cash & Equivalents	Cash & Equivalents
Sub Total		\$ 1,595,725.10			\$ 1,597,701.49	1.5%			
Equity									
126,133.00	Accor SA	\$ 3,892,026.59	39.89	5,031,445.37	\$ 5,462,137.09	5.2%	France	Consumer Discretionary	Consumer Services
162,748.00	Assicurazioni Generali SpA	\$ 2,975,992.88	23.60	3,840,852.80	\$ 4,169,629.80	4.0%	Italy	Financials	Insurance
500,728.00	B&M European Value Retail S.A	\$ 2,291,076.22	5.45	2,726,964.69	\$ 3,471,971.44	3.3%	United Kingdom	Consumer Discretionary	Consumer Discretionary Distribution & Retail
239,349.00	BAE Systems Plc	\$ 1,982,316.35	13.92	3,331,738.08	\$ 4,241,968.93	4.1%	United Kingdom	Industrials	Capital Goods
30,817.00	Basilea Pharmaceutica AG	\$ 2,279,344.57	43.70	1,346,702.90	\$ 1,492,770.49	1.4%	Switzerland	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
59,935.00	Cameco Corp	\$ 766,228.50	75.63	4,532,884.05	\$ 3,325,300.99	3.2%	Canada	Energy	Energy
20,651.00	Cap Gemini SA	\$ 2,405,592.39	185.60	3,832,825.60	\$ 4,160,915.47	4.0%	France	Information Technology	Software & Services
628,633.00	Ericsson LM-B	\$ 5,098,065.19	64.58	40,597,119.14	\$ 3,860,069.14	3.7%	Sweden	Information Technology	Technology Hardware & Equipment
102,655.00	Essity Aktiebolag-B	\$ 2,585,449.89	269.50	27,665,522.50	\$ 2,630,502.65	2.5%	Sweden	Consumer Staples	Household & Personal Products
92,377.00	FBD Holdings plc	\$ 722,291.45	13.45	1,242,470.65	\$ 1,348,826.14	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	19.32	5,335,942.59	\$ 5,792,699.27	5.5%	Portugal	Energy	Energy
145,781.00	Glanbia PLC	\$ 2,532,980.67	18.81	2,742,140.61	\$ 2,976,867.85	2.9%	Ireland	Consumer Staples	Food, Beverage & Tobacco
318,755.00	Grifols SA (ADR)	\$ 4,560,079.37	7.16	2,282,285.80	\$ 2,282,285.80	2.2%	Spain	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
37,967.00	Heidelberg Materials AG	\$ 3,046,647.27	95.72	3,634,201.24	\$ 3,945,288.87	3.8%	Germany	Materials	Materials
81,304.00	Hugo Boss AG	\$ 3,860,186.36	48.71	3,960,317.84	\$ 4,299,321.05	4.1%	Germany	Consumer Discretionary	Consumer Durables & Apparel
369,129.00	Informa Plc	\$ 2,595,597.28	8.48	3,129,475.66	\$ 3,984,448.42	3.8%	United Kingdom	Communication Services	Media & Entertainment
31,899.00	Ipsen SA	\$ 2,594,305.25	120.60	3,847,019.40	\$ 4,176,324.26	4.0%	France	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
6,948,848.00	Lloyds Banking Group PLC	\$ 4,338,078.38	0.56	3,858,000.41	\$ 4,912,006.12	4.7%	United Kingdom	Financials	Banks
751,732.00	Morgan Advanced Materials PLC	\$ 2,889,655.20	3.09	2,322,851.88	\$ 2,957,455.02	2.8%	United Kingdom	Industrials	Capital Goods
24,540.00	Nice Ltd (ADR)	\$ 4,680,308.53	183.57	4,504,807.80	\$ 4,504,807.80	4.3%	Israel	Information Technology	Software & Services
303,053.00	NOF Corp	\$ 3,591,760.64	2,024.00	613,379,272.00	\$ 3,903,269.41	3.7%	Japan	Materials	Materials
501,134.00	Rakuten Inc.	\$ 4,489,175.32	816.00	408,925,344.00	\$ 2,602,216.70	2.5%	Japan	Consumer Discretionary	Consumer Discretionary Distribution & Retail
468,123.00	RS GROUP PLC	\$ 4,770,369.02	7.04	3,293,245.31	\$ 4,192,959.92	4.0%	United Kingdom	Industrials	Capital Goods
102,884.00	STMicroelectronics NV	\$ 3,088,083.62	37.79	3,887,986.36	\$ 4,220,797.99	4.0%	Switzerland	Information Technology	Semiconductors & Semiconductor Equipment
440,879.00	Tate & Lyle Plc	\$ 4,133,360.90	6.92	3,050,882.68	\$ 3,884,383.83	3.7%	United Kingdom	Consumer Staples	Food, Beverage & Tobacco
158,597.00	Wienerberger AG	\$ 3,666,220.80	34.50	5,471,596.50	\$ 5,939,965.16	5.7%	Austria	Materials	Materials
304,261.00	Worldline SA	\$ 6,874,389.80	12.25	3,727,197.25	\$ 4,046,245.33	3.9%	France	Financials	Financial Services
Sub Total		\$ 90,219,930.15			\$ 102,785,434.95	98.5%			
Total Portfolio		\$ 91,815,655.26			\$ 104,383,136.44	100.0%			



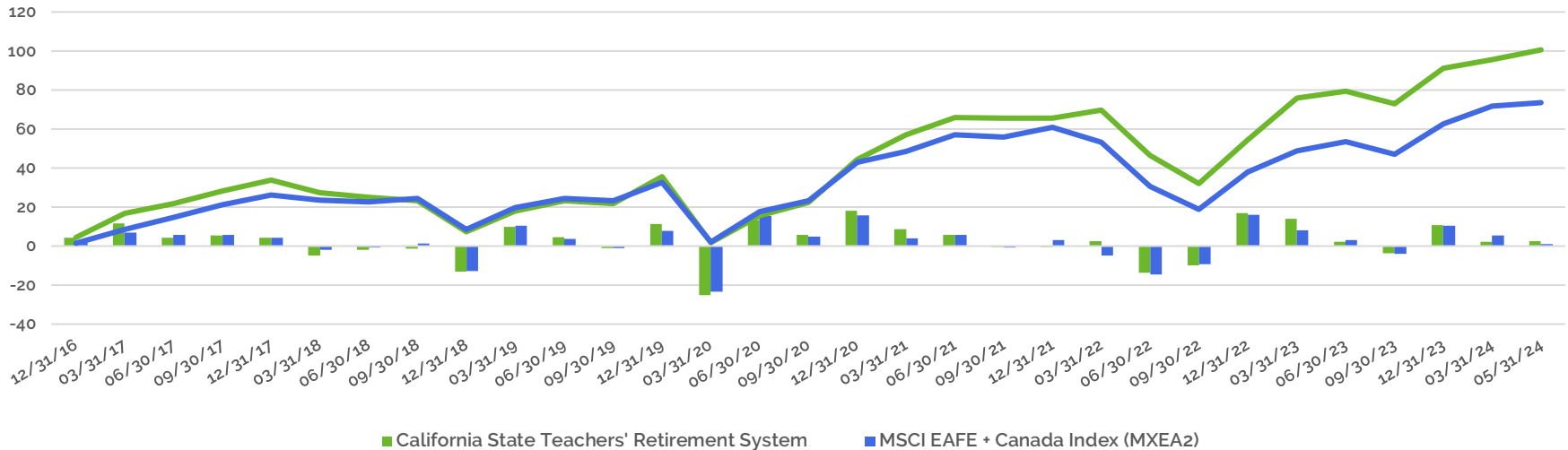
Performance Overview | 05/31/2024

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)	4.25%	2.56%	4.89%	17.75%	5.71%	12.04%	7.24%	9.62%
MSCI EAFE + Canada Index (MXEA2)	3.82%	1.07%	6.72%	18.48%	3.04%	8.14%	6.12%	7.54%

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

Time Weighted Return



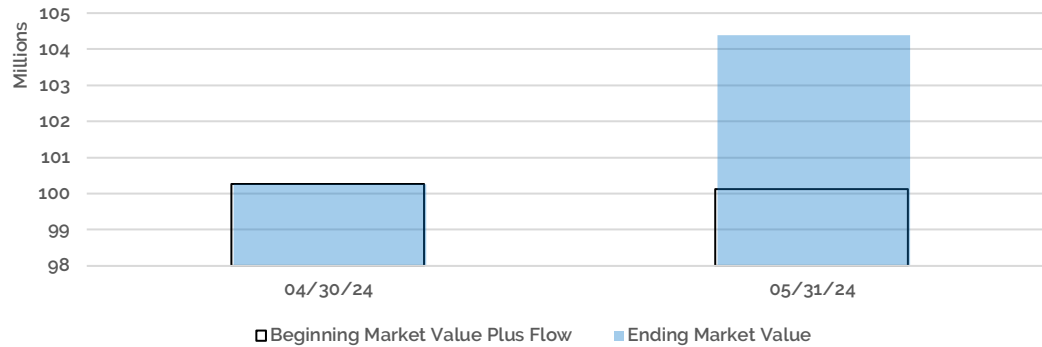
Performance is gross of fees.

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



Portfolio Overview | 05/31/2024

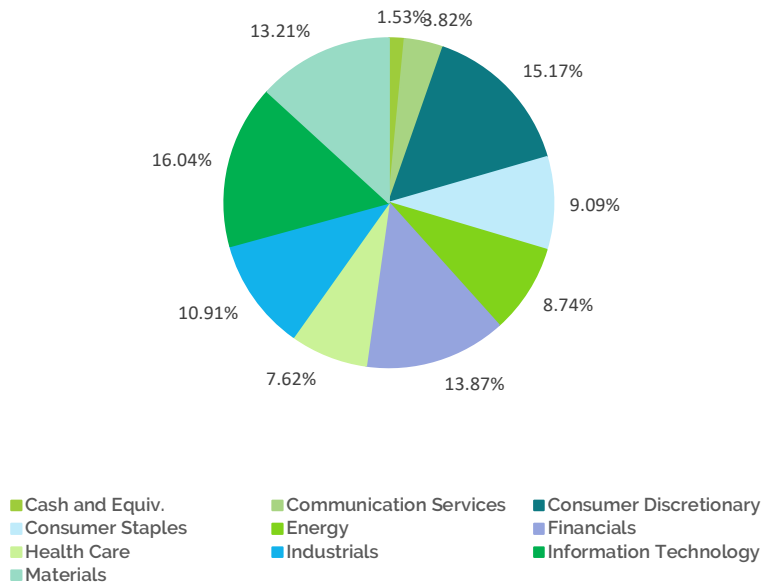
Change in Portfolio



Activity Summary

Month to Date	
Beginning Value	100,265,084.66
Net Contributions / Withdrawals	(136,300.04)
Realized Gains	211,138.32
Unrealized Gains	3,250,187.85
Income Received	793,025.65
Ending Value	104,383,136.44

Portfolio Allocation



Sector	Market Value	Percent of Assets	Current Yield
Cash and Equiv.	\$ 1,597,701.49	1.53%	0.00%
Communication Services	\$ 3,984,448.42	3.82%	0.03%
Consumer Discretionary	\$ 15,835,646.29	15.17%	0.04%
Consumer Staples	\$ 9,491,754.33	9.09%	0.03%
Energy	\$ 9,118,000.26	8.74%	0.00%
Financials	\$ 14,476,707.40	13.87%	0.00%
Health Care	\$ 7,951,380.55	7.62%	0.02%
Industrials	\$ 11,392,383.87	10.91%	0.01%
Information Technology	\$ 16,746,590.40	16.04%	0.01%
Materials	\$ 13,788,523.44	13.21%	0.02%
Total	\$ 104,383,136.44	100.00%	0.17%


Transaction Details | 04/30/24 - 05/31/24

Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
in	United States Dollar	05/01/2024	05/02/2024	8,254	\$ 8,253.52
dv	FBD Holdings plc	05/02/2024	06/07/2024		\$ 98,737.16
wd	Dividend Accrual-EUR	05/03/2024	05/03/2024	30,920	\$ 33,182.76
sl	Euro	05/07/2024	05/07/2024	30,920	\$ 33,292.13
by	Worldline SA	05/07/2024	05/09/2024	20,220	\$ 235,629.00
by	Worldline SA	05/07/2024	05/09/2024	20,000	\$ 234,724.58
lo	United States Dollar	05/08/2024	05/08/2024	136,300	\$ 136,300.04
by	Euro	05/09/2024	05/09/2024	218,620	\$ 235,572.16
by	Euro	05/09/2024	05/09/2024	217,781	\$ 234,667.95
sl	Lloyds Banking Group PLC	05/10/2024	05/14/2024	281,338	\$ 190,956.84
sl	Lloyds Banking Group PLC	05/10/2024	05/14/2024	281,338	\$ 190,624.26
sl	Cameco Corp	05/10/2024	05/14/2024	21,775	\$ 1,107,191.67
by	Hugo Boss AG	05/10/2024	05/14/2024	4,474	\$ 231,178.75
by	Hugo Boss AG	05/10/2024	05/14/2024	4,089	\$ 211,684.15
sl	Heidelberg Materials AG	05/10/2024	05/14/2024	1,653	\$ 182,147.25
dv	Wienerberger AG	05/10/2024	05/15/2024		\$ 111,390.76
by	Worldline SA	05/10/2024	05/14/2024	7,079	\$ 88,785.10
by	Worldline SA	05/10/2024	05/14/2024	20,431	\$ 253,804.40
sl	BAE Systems Plc	05/10/2024	05/14/2024	45,451	\$ 793,392.20
by	STMicroelectronics NV	05/10/2024	05/14/2024	14,336	\$ 580,637.11
by	NOF Corp	05/13/2024	05/15/2024	7,026	\$ 95,196.26
by	Hugo Boss AG	05/13/2024	05/15/2024	384	\$ 20,079.95
by	Worldline SA	05/13/2024	05/15/2024	5,059	\$ 64,726.61
by	Worldline SA	05/13/2024	05/15/2024	1,769	\$ 22,548.05
by	Worldline SA	05/13/2024	05/15/2024	1,062	\$ 13,510.57
by	Worldline SA	05/13/2024	05/15/2024	4,337	\$ 55,593.59
by	STMicroelectronics NV	05/13/2024	05/15/2024	14,336	\$ 583,008.94
by	NOF Corp	05/14/2024	05/16/2024	4,685	\$ 63,014.66
by	NOF Corp	05/14/2024	05/16/2024	5,823	\$ 78,628.88
sl	Canadian Dollar	05/14/2024	05/14/2024	1,513,088	\$ 1,105,972.89
by	Euro	05/14/2024	05/14/2024	196,659	\$ 212,085.33
by	Euro	05/14/2024	05/14/2024	82,483	\$ 88,953.37



Transaction Details | 04/30/24 - 05/31/24

Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
by	Euro	05/14/2024	05/14/2024	235,790	\$ 254,285.41
by	Euro	05/14/2024	05/14/2024	214,770	\$ 231,616.88
by	Euro	05/14/2024	05/14/2024	539,425	\$ 581,737.54
sl	Euro	05/14/2024	05/14/2024	169,219	\$ 182,225.09
sl	British Pound	05/14/2024	05/14/2024	152,408	\$ 190,769.04
sl	British Pound	05/14/2024	05/14/2024	634,333	\$ 794,565.72
sl	British Pound	05/14/2024	05/14/2024	152,674	\$ 191,239.29
by	NOF Corp	05/15/2024	05/17/2024	7,166	\$ 96,701.93
by	NOF Corp	05/15/2024	05/17/2024	2,343	\$ 32,122.14
by	Euro	05/15/2024	05/15/2024	59,913	\$ 64,726.01
by	Euro	05/15/2024	05/15/2024	51,459	\$ 55,577.64
by	Euro	05/15/2024	05/15/2024	539,648	\$ 583,003.55
by	Euro	05/15/2024	05/15/2024	18,587	\$ 20,079.76
by	Euro	05/15/2024	05/15/2024	20,871	\$ 22,541.58
by	Euro	05/15/2024	05/15/2024	12,506	\$ 13,506.69
wd	Dividend Accrual-EUR	05/15/2024	05/15/2024	103,485	\$ 112,347.99
by	Japanese Yen	05/15/2024	05/15/2024	14,844,429	\$ 95,317.29
dv	Hugo Boss AG	05/15/2024	05/17/2024		\$ 87,732.56
by	NOF Corp	05/16/2024	05/20/2024	4,247	\$ 56,561.15
sl	Euro	05/16/2024	05/16/2024	103,485	\$ 112,436.78
by	Japanese Yen	05/16/2024	05/16/2024	9,855,178	\$ 63,070.31
by	Japanese Yen	05/16/2024	05/16/2024	12,297,164	\$ 78,698.32
sl	Heidelberg Materials AG	05/16/2024	05/20/2024	2,611	\$ 286,093.81
by	Nice Ltd (ADR)	05/16/2024	05/20/2024	1,645	\$ 339,213.15
sl	Essity Aktiebolag-B	05/16/2024	05/20/2024	11,905	\$ 306,850.05
by	NOF Corp	05/17/2024	05/21/2024	3,123	\$ 41,467.09
wd	Dividend Accrual-EUR	05/17/2024	05/17/2024	80,811	\$ 87,268.30
wd	Dividend Accrual-GBP	05/17/2024	05/17/2024	50,366	\$ 62,943.88
by	Japanese Yen	05/17/2024	05/17/2024	4,989,372	\$ 32,059.81
by	Japanese Yen	05/17/2024	05/17/2024	15,020,227	\$ 96,881.56
dv	Heidelberg Materials AG	05/17/2024	05/22/2024		\$ 91,205.71
sl	Euro	05/20/2024	05/20/2024	80,811	\$ 87,769.49


Transaction Details | 04/30/24 - 05/31/24

Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
sl	Euro	05/20/2024	05/20/2024	263,196	\$ 285,975.37
sl	British Pound	05/20/2024	05/20/2024	50,366	\$ 63,929.12
by	Japanese Yen	05/20/2024	05/20/2024	8,785,643	\$ 56,613.27
sl	Swedish Krone	05/20/2024	05/20/2024	3,284,446	\$ 306,665.26
dv	Assicurazioni Generali SpA	05/20/2024	05/22/2024		\$ 226,336.90
dv	Lloyds Banking Group PLC	05/21/2024	05/29/2024		\$ 175,840.27
dv	Lloyds Banking Group PLC	05/21/2024	05/21/2024		\$ (175,840.27)
by	NOF Corp	05/21/2024	05/23/2024	34,352	\$ 451,467.44
by	Japanese Yen	05/21/2024	05/21/2024	6,444,815	\$ 41,497.26
wd	Dividend Accrual-EUR	05/22/2024	05/22/2024	83,860	\$ 91,000.73
wd	Dividend Accrual-EUR	05/22/2024	05/22/2024	208,317	\$ 226,056.85
sl	Euro	05/23/2024	05/23/2024	292,177	\$ 316,575.59
by	Japanese Yen	05/23/2024	05/23/2024	70,406,344	\$ 451,273.56
wd	Dividend Accrual-GBP	05/29/2024	05/29/2024	138,212	\$ 174,981.16
dv	Cap Gemini SA	05/29/2024	05/31/2024		\$ 64,539.46
dv	Galp Energia SA	05/29/2024	05/31/2024		\$ 68,562.32
dv	Ipsen SA	05/30/2024	06/03/2024		\$ 35,273.34
dv	NOF Corp	05/31/2024	06/28/2024		\$ (27,830.20)
dv	NOF Corp	05/31/2024	06/28/2024		\$ 28,824.13
wd	Dividend Accrual-EUR	05/31/2024	05/31/2024	59,681	\$ 64,644.09
wd	Dividend Accrual-EUR	05/31/2024	05/31/2024	63,401	\$ 68,673.47