



California State Teachers' Retirement System

06/30/2024



Quantity	Security	Cost	Local Price	Net Amount Local	Market Value	Percent of Assets	Risk Country	Sector Name	Industry Name
Cash and Equiv.									
0.79	British Pound	\$ 1.00	1.00	0.79	\$ 1.00	0.0%	United Kingdom	Cash & Equivalents	Cash & Equivalents
172,159.82	Dividend Accrual-GBP	\$ 219,049.67	1.00	172,159.82	\$ 217,627.23	0.3%	United Kingdom	Cash & Equivalents	Cash & Equivalents
3,483.35	Euro	\$ 3,736.87	1.00	3,483.35	\$ 3,733.28	0.0%	Europe	Cash & Equivalents	Cash & Equivalents
4,529,568.00	Japanese Yen	\$ 28,824.13	1.00	4,529,568.00	\$ 28,158.45	0.0%	Japan	Cash & Equivalents	Cash & Equivalents
2,807,789.72	United States Dollar	\$ 2,807,789.72		2,807,789.72	\$ 2,807,789.72	3.7%	United States	Cash & Equivalents	Cash & Equivalents
Sub Total		\$ 3,059,401.40			\$ 3,057,309.68	4.1%			
Equity									
95,633.00	Accor SA	\$ 2,950,902.45	38.30	3,662,743.90	\$ 3,925,545.78	5.2%	France	Consumer Discretionary	Consumer Services
433,248.00	B&M European Value Retail S.A	\$ 2,085,124.12	4.37	1,894,160.26	\$ 2,394,407.98	3.2%	United Kingdom	Consumer Discretionary	Consumer Discretionary Distribution & Retail
184,324.00	BAE Systems Plc	\$ 1,554,552.93	13.20	2,433,076.80	\$ 3,075,652.38	4.1%	United Kingdom	Industrials	Capital Goods
23,317.00	Basilea Pharmaceutica AG	\$ 1,724,615.55	39.05	910,528.85	\$ 1,013,274.93	1.4%	Switzerland	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
15,651.00	Cap Gemini SA	\$ 1,823,152.70	185.70	2,906,390.70	\$ 3,114,924.23	4.2%	France	Information Technology	Software & Services
476,733.00	Ericsson LM-B	\$ 3,866,192.06	65.80	31,369,031.40	\$ 2,962,081.11	3.9%	Sweden	Information Technology	Technology Hardware & Equipment
77,855.00	Essity Aktiebolag-B	\$ 1,960,841.66	271.40	21,129,847.00	\$ 1,995,226.44	2.7%	Sweden	Consumer Staples	Household & Personal Products
70,077.00	FBD Holdings plc	\$ 547,928.79	12.75	893,481.75	\$ 957,589.07	1.3%	Ireland	Financials	Insurance
209,459.00	Galp Energia SA	\$ 2,661,538.32	19.72	4,130,531.48	\$ 4,426,897.12	5.9%	Portugal	Energy	Energy
123,448.00	Generali	\$ 2,257,357.19	23.29	2,875,103.92	\$ 3,081,392.63	4.1%	Italy	Financials	Insurance
110,581.00	Glanbia PLC	\$ 1,921,372.03	18.20	2,012,574.20	\$ 2,156,976.40	2.9%	Ireland	Consumer Staples	Food, Beverage & Tobacco Staples



Quantity	Security	Cost	Local Price	Net Amount Local	Market Value	Percent of Assets	Risk Country	Sector Name	Industry Name
241,755.00	Grifols SA (ADR)	\$ 3,458,524.54	6.31	1,524,265.28	\$ 1,524,265.28	2.0%	Spain	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
28,767.00	Heidelberg Materials AG	\$ 2,308,396.82	96.82	2,785,220.94	\$ 2,985,060.54	4.0%	Germany	Materials	Materials
61,704.00	Hugo Boss AG	\$ 2,929,609.11	41.77	2,577,376.08	\$ 2,762,302.81	3.7%	Germany	Consumer Discretionary	Consumer Durables & Apparel
279,929.00	Informa Plc	\$ 1,968,371.36	8.56	2,395,632.38	\$ 3,028,318.90	4.0%	United Kingdom	Communication Services	Media & Entertainment
24,199.00	Ipsen SA	\$ 1,968,074.01	114.50	2,770,785.50	\$ 2,969,589.36	4.0%	France	Health Care	Pharmaceuticals, Biotechnology & Life Sciences
5,453,112.00	Lloyds Banking Group PLC	\$ 3,423,142.05	0.55	2,985,033.51	\$ 3,773,380.86	5.0%	United Kingdom	Financials	Banks
570,132.00	Morgan Advanced Materials PLC	\$ 2,191,585.43	3.09	1,761,707.88	\$ 2,226,974.93	3.0%	United Kingdom	Industrials	Capital Goods
18,640.00	Nice Ltd (ADR)	\$ 3,555,050.98	171.97	3,205,520.80	\$ 3,205,520.80	4.3%	Israel	Information Technology	Software & Services
229,853.00	NOF Corp	\$ 2,724,199.92	2197.00	504,987,041.00	\$ 3,139,295.29	4.2%	Japan	Materials	Materials
380,034.00	Rakuten Inc.	\$ 3,404,357.43	829.90	315,390,216.60	\$ 1,960,650.36	2.6%	Japan	Consumer Discretionary	Consumer Discretionary Distribution & Retail
355,023.00	RS GROUP PLC	\$ 3,617,832.75	7.01	2,488,711.23	\$ 3,145,979.87	4.2%	United Kingdom	Industrials	Capital Goods
78,084.00	STMicroelectronics NV	\$ 2,343,706.71	36.88	2,879,347.50	\$ 3,085,940.68	4.1%	Switzerland	Information Technology	Semiconductors & Semiconductor Equipment
334,379.00	Tate & Lyle Plc	\$ 3,134,894.35	5.98	1,999,586.42	\$ 2,527,677.19	3.4%	United Kingdom	Consumer Staples	Food, Beverage & Tobacco
120,397.00	Wienerberger AG	\$ 2,783,167.31	30.96	3,727,491.12	\$ 3,994,938.61	5.3%	Austria	Materials	Materials
230,761.00	Worldline SA	\$ 5,213,750.91	10.12	2,335,301.32	\$ 2,502,859.19	3.3%	France	Financials	Financial Services
Sub Total		\$ 68,378,241.49			\$ 71,936,722.74	95.9%			
Total Portfolio		\$ 71,437,642.89			\$ 74,994,032.42	100.0%			



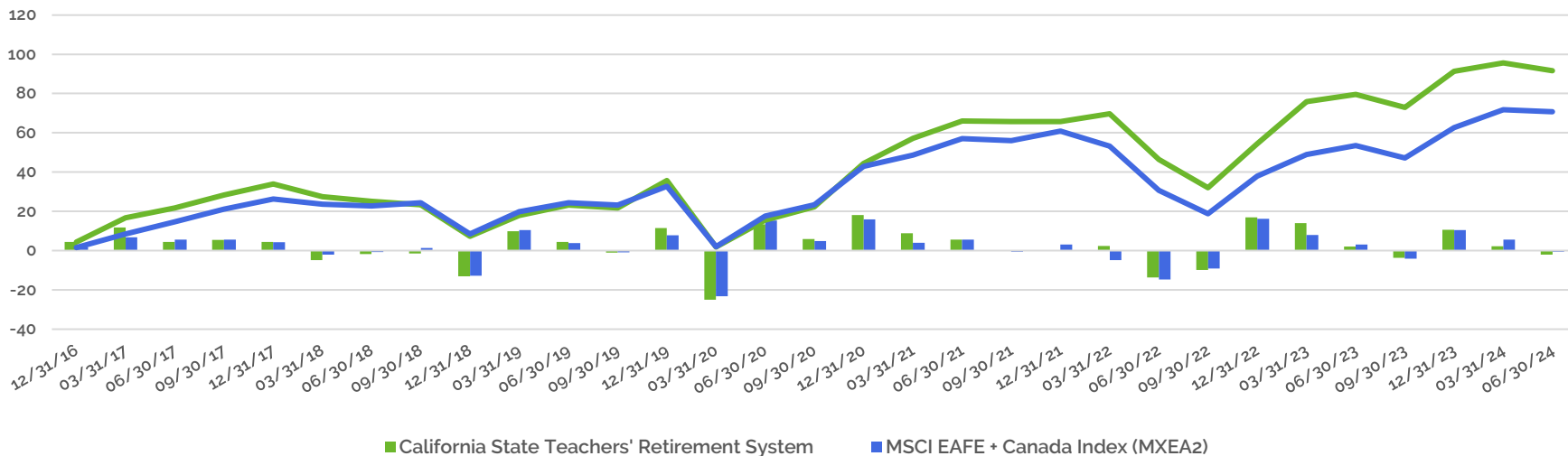
Performance Overview | 06/30/2024

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)	(4.54%)	(2.09%)	0.13%	6.70%	4.89%	9.24%	6.68%	8.85%
MSCI EAFE + Canada Index (MXEA2)	(1.67%)	(0.61%)	4.95%	11.22%	2.82%	6.55%	5.85%	7.22%

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

Time Weighted Return



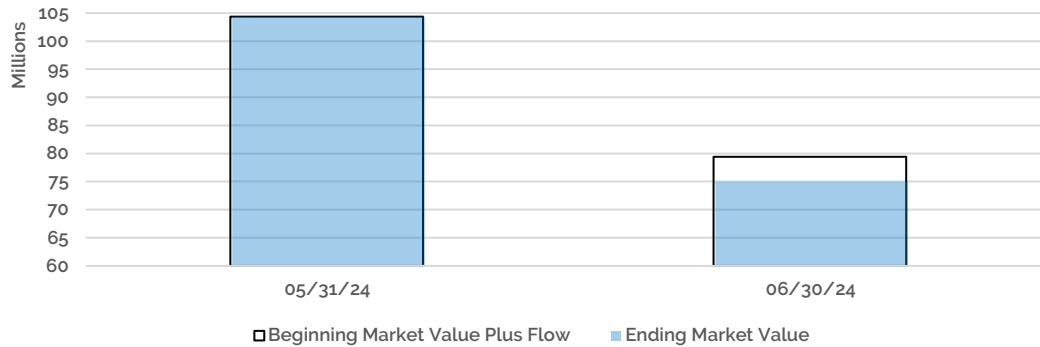
Performance is gross of fees.

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



Portfolio Overview | 06/30/2024

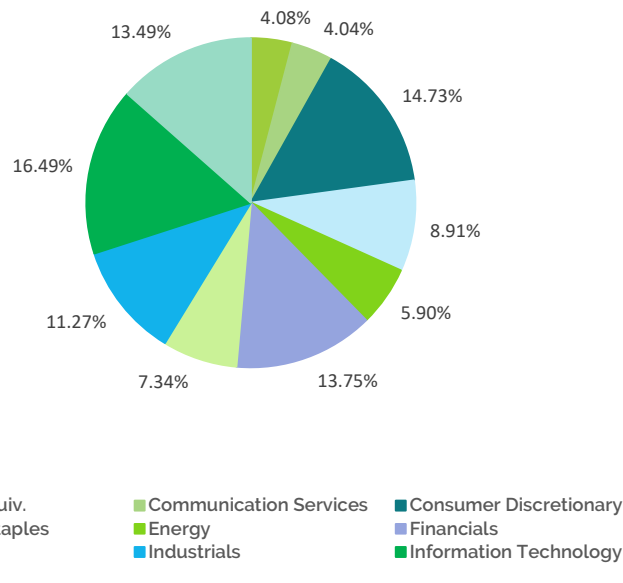
Change in Portfolio



Activity Summary

Month to Date	
Beginning Value	104,383,136.44
Net Contributions / Withdrawals	(25,000,000.00)
Realized Gains	(708,635.60)
Unrealized Gains	(4,034,594.84)
Income Received	354,126.41
Ending Value	74,994,032.42

Portfolio Allocation



Sector	Market Value	Percent of Assets	Current Yield
Cash and Equiv.	\$ 3,057,309.68	4.08%	0.00%
Communication Services	\$ 3,028,318.90	4.04%	0.04%
Consumer Discretionary	\$ 11,042,906.93	14.73%	0.04%
Consumer Staples	\$ 6,679,880.03	8.91%	0.03%
Energy	\$ 4,426,897.12	5.90%	0.00%
Financials	\$ 10,315,221.74	13.75%	0.00%
Health Care	\$ 5,507,129.56	7.34%	0.02%
Industrials	\$ 8,448,607.18	11.27%	0.01%
Information Technology	\$ 12,368,466.83	16.49%	0.01%
Materials	\$ 10,119,294.45	13.49%	0.02%
Total	\$ 74,994,032.42	100.00%	0.19%


Transaction Details | 05/31/24 - 06/30/24

Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
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
in	United States Dollar	06/01/2024	06/04/2024	5,247	\$ 5,246.78
sl	Euro	06/03/2024	06/03/2024	123,083	\$ 133,422.65
wd	Dividend Accrual-EUR	06/03/2024	06/03/2024	32,537	\$ 35,242.53
wd	Dividend Accrual-GBP	06/03/2024	06/03/2024	52,688	\$ 66,704.81
by	BAE Systems Plc	06/03/2024	06/03/2024	3,675	\$ 67,301.02
sl	Euro	06/04/2024	06/04/2024	32,657	\$ 35,521.45
dv	Accor SA	06/05/2024	06/07/2024		\$ 137,473.61
dv	Cap Gemini SA	06/05/2024	06/05/2024		\$ 130.66
by	B&M European Value Retail SA	06/05/2024	06/07/2024	70,520	\$ 458,210.53
dv	Informa Plc	06/06/2024	07/12/2024		\$ 57,519.34
by	Lloyds Banking Group PLC	06/07/2024	06/07/2024	241,864	\$ 175,826.45
wd	Dividend Accrual-EUR	06/07/2024	06/07/2024	92,377	\$ 100,245.14
wd	Dividend Accrual-EUR	06/07/2024	06/07/2024	126,511	\$ 137,286.91
by	British Pound	06/07/2024	06/07/2024	359,141	\$ 459,234.08
sl	Euro	06/10/2024	06/10/2024	218,888	\$ 236,293.53
sl	Lloyds Banking Group PLC	06/11/2024	06/13/2024	868,800	\$ 590,764.75
sl	Lloyds Banking Group PLC	06/11/2024	06/13/2024	868,800	\$ 600,257.64
sl	Morgan Advanced Materials PLC	06/11/2024	06/13/2024	90,800	\$ 365,698.52
sl	Morgan Advanced Materials PLC	06/11/2024	06/13/2024	90,800	\$ 359,353.57
sl	Tate & Lyle Plc	06/11/2024	06/13/2024	26,625	\$ 227,721.72
sl	Tate & Lyle Plc	06/11/2024	06/13/2024	26,625	\$ 227,944.97
sl	Tate & Lyle Plc	06/11/2024	06/13/2024	53,250	\$ 460,356.46
sl	NOF Corp	06/11/2024	06/13/2024	25,600	\$ 335,462.32
sl	Ericsson LM-B	06/11/2024	06/13/2024	75,950	\$ 467,749.52
sl	Ericsson LM-B	06/11/2024	06/13/2024	75,950	\$ 461,225.11
sl	Grifols SA (ADR)	06/11/2024	06/12/2024	25,000	\$ 174,557.63
sl	Grifols SA (ADR)	06/11/2024	06/12/2024	13,000	\$ 90,879.17
sl	Grifols SA (ADR)	06/11/2024	06/12/2024	13,000	\$ 91,504.45



Transaction Details | 05/31/24 - 06/30/24

Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
sl	Grifols SA (ADR)	06/11/2024	06/12/2024	13,000	\$ 91,531.75
sl	Grifols SA (ADR)	06/11/2024	06/12/2024	13,000	\$ 90,893.46
sl	Cameco Corp	06/11/2024	06/12/2024	14,500	\$ 746,641.30
sl	Basilea Pharmaceutica AG	06/11/2024	06/13/2024	3,750	\$ 173,931.34
sl	Basilea Pharmaceutica AG	06/11/2024	06/13/2024	3,750	\$ 172,522.37
sl	Accor SA	06/11/2024	06/13/2024	15,250	\$ 634,625.46
sl	Accor SA	06/11/2024	06/13/2024	15,250	\$ 629,260.99
sl	Hugo Boss AG	06/11/2024	06/13/2024	9,800	\$ 493,817.23
sl	Hugo Boss AG	06/11/2024	06/13/2024	9,800	\$ 488,610.75
sl	Cap Gemini SA	06/11/2024	06/13/2024	2,500	\$ 516,864.81
sl	Cap Gemini SA	06/11/2024	06/13/2024	2,500	\$ 509,101.95
sl	FBD Holdings plc	06/11/2024	06/13/2024	5,336	\$ 73,381.91
sl	Generali	06/11/2024	06/13/2024	19,650	\$ 498,225.10
sl	Generali	06/11/2024	06/13/2024	19,650	\$ 488,682.06
sl	Galp Energia SA	06/11/2024	06/13/2024	33,400	\$ 682,292.48
sl	Galp Energia SA	06/11/2024	06/13/2024	33,400	\$ 674,660.84
sl	Glanbia PLC	06/11/2024	06/13/2024	17,600	\$ 356,474.52
sl	Glanbia PLC	06/11/2024	06/13/2024	17,600	\$ 358,509.13
sl	Heidelberg Materials AG	06/11/2024	06/13/2024	4,600	\$ 472,781.18
sl	Heidelberg Materials AG	06/11/2024	06/13/2024	4,600	\$ 470,811.78
sl	Wienerberger AG	06/11/2024	06/13/2024	19,100	\$ 697,194.83
sl	Wienerberger AG	06/11/2024	06/13/2024	9,550	\$ 348,989.44
sl	Wienerberger AG	06/11/2024	06/13/2024	9,550	\$ 348,024.24
sl	Worldline SA	06/11/2024	06/13/2024	36,750	\$ 462,297.88
sl	Worldline SA	06/11/2024	06/13/2024	18,375	\$ 226,570.62
sl	Worldline SA	06/11/2024	06/13/2024	18,375	\$ 226,114.78
sl	BAE Systems Plc	06/11/2024	06/13/2024	29,350	\$ 521,165.67
sl	BAE Systems Plc	06/11/2024	06/13/2024	29,350	\$ 514,692.14
sl	B&M European Value Retail SA	06/11/2024	06/13/2024	69,000	\$ 426,616.51
sl	B&M European Value Retail SA	06/11/2024	06/13/2024	69,000	\$ 433,042.24
sl	Ipsen SA	06/11/2024	06/13/2024	3,850	\$ 508,062.76
sl	Ipsen SA	06/11/2024	06/13/2024	3,850	\$ 499,393.01



Transaction Details | 05/31/24 - 06/30/24

Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
sl	Nice Ltd (ADR)	06/11/2024	06/12/2024	5,900	\$ 1,018,342.95
sl	Rakuten Inc.	06/11/2024	06/13/2024	121.100	\$ 633,523.26
sl	Essity Aktiebolag-B	06/11/2024	06/13/2024	12.400	\$ 329,060.37
sl	Essity Aktiebolag-B	06/11/2024	06/13/2024	12.400	\$ 329,091.06
sl	RS GROUP PLC	06/11/2024	06/13/2024	56.550	\$ 509,385.05
sl	RS GROUP PLC	06/11/2024	06/13/2024	56.550	\$ 506,653.57
sl	Informa Plc	06/11/2024	06/13/2024	44.600	\$ 476,596.24
sl	Informa Plc	06/11/2024	06/13/2024	44.600	\$ 467,716.83
sl	STMicroelectronics NV	06/11/2024	06/13/2024	24.800	\$ 1,080,905.96
sl	NOF Corp	06/12/2024	06/14/2024	10,000	\$ 132,499.53
sl	NOF Corp	06/12/2024	06/14/2024	30,200	\$ 397,416.18
sl	Canadian Dollar	06/12/2024	06/12/2024	1,028,386	\$ 746,820.24
sl	FBD Holdings plc	06/12/2024	06/14/2024	5,000	\$ 70,251.77
sl	NOF Corp	06/13/2024	06/17/2024	7,400	\$ 97,289.18
sl	Switzerland Franc	06/13/2024	06/13/2024	155.141	\$ 172,545.39
sl	Switzerland Franc	06/13/2024	06/13/2024	156.408	\$ 174,090.09
sl	Euro	06/13/2024	06/13/2024	455,666	\$ 488,957.05
sl	Euro	06/13/2024	06/13/2024	629,172	\$ 675,453.59
sl	Euro	06/13/2024	06/13/2024	464,632	\$ 497,927.73
sl	Euro	06/13/2024	06/13/2024	68.434	\$ 73,433.92
sl	Euro	06/13/2024	06/13/2024	431.127	\$ 462,021.96
sl	Euro	06/13/2024	06/13/2024	325.459	\$ 349,236.79
sl	Euro	06/13/2024	06/13/2024	324.559	\$ 348,270.90
sl	Euro	06/13/2024	06/13/2024	210.869	\$ 226,275.04
sl	Euro	06/13/2024	06/13/2024	460.522	\$ 494,167.22
sl	Euro	06/13/2024	06/13/2024	586.833	\$ 628,826.74
sl	Euro	06/13/2024	06/13/2024	1,008,026	\$ 1,081,672.06
sl	Euro	06/13/2024	06/13/2024	455.733	\$ 488,344.81
sl	Euro	06/13/2024	06/13/2024	211.294	\$ 226,625.56
sl	Euro	06/13/2024	06/13/2024	636.289	\$ 681,821.63
sl	Euro	06/13/2024	06/13/2024	650.186	\$ 696,778.71
sl	Euro	06/13/2024	06/13/2024	474.776	\$ 509,462.78



Transaction Details | 05/31/24 - 06/30/24

Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
sl	Euro	06/13/2024	06/13/2024	473,807	\$ 508,422.86
sl	Euro	06/13/2024	06/13/2024	332,439	\$ 356,228.52
sl	Euro	06/13/2024	06/13/2024	334,337	\$ 358,763.22
sl	Euro	06/13/2024	06/13/2024	439,067	\$ 470,925.94
sl	Euro	06/13/2024	06/13/2024	465,721	\$ 499,514.10
sl	Euro	06/13/2024	06/13/2024	591,836	\$ 634,246.69
sl	Euro	06/13/2024	06/13/2024	482,015	\$ 516,556.32
sl	Euro	06/13/2024	06/13/2024	440,904	\$ 472,499.00
sl	British Pound	06/13/2024	06/13/2024	464,748	\$ 591,345.69
sl	British Pound	06/13/2024	06/13/2024	362,157	\$ 460,809.15
sl	British Pound	06/13/2024	06/13/2024	374,933	\$ 476,240.05
sl	British Pound	06/13/2024	06/13/2024	367,948	\$ 468,176.77
sl	British Pound	06/13/2024	06/13/2024	398,579	\$ 506,274.92
sl	British Pound	06/13/2024	06/13/2024	409,995	\$ 520,776.17
sl	British Pound	06/13/2024	06/13/2024	179,146	\$ 227,945.65
sl	British Pound	06/13/2024	06/13/2024	400,728	\$ 509,885.96
sl	British Pound	06/13/2024	06/13/2024	404,903	\$ 515,198.27
sl	British Pound	06/13/2024	06/13/2024	472,216	\$ 600,847.91
sl	British Pound	06/13/2024	06/13/2024	287,691	\$ 366,058.13
sl	British Pound	06/13/2024	06/13/2024	282,700	\$ 359,706.95
sl	British Pound	06/13/2024	06/13/2024	179,322	\$ 228,169.12
sl	British Pound	06/13/2024	06/13/2024	335,615	\$ 427,036.03
sl	British Pound	06/13/2024	06/13/2024	340,670	\$ 432,718.60
sl	Japanese Yen	06/13/2024	06/13/2024	52,779,964	\$ 335,635.11
sl	Japanese Yen	06/13/2024	06/13/2024	99,675,384	\$ 633,849.58
sl	Swedish Krone	06/13/2024	06/13/2024	3,461,396	\$ 329,220.96
sl	Swedish Krone	06/13/2024	06/13/2024	4,919,813	\$ 467,685.04
sl	Swedish Krone	06/13/2024	06/13/2024	4,851,189	\$ 461,407.16
sl	Swedish Krone	06/13/2024	06/13/2024	3,461,074	\$ 329,190.26
sl	FBD Holdings plc	06/13/2024	06/17/2024	121	\$ 1,682.21
dv	BAE Systems Plc	06/13/2024	06/13/2024		\$ 4.42
dv	RS GROUP PLC	06/13/2024	07/19/2024		\$ 62,093.89



Transaction Details | 05/31/24 - 06/30/24

Transaction Code	Security Name	Trade Date	Settle Date	Quantity	Trade Amount
sl	Euro	06/14/2024	06/14/2024	64,763	\$ 70,180.53
sl	British Pound	06/14/2024	06/14/2024	4	\$ 4.48
sl	Japanese Yen	06/14/2024	06/14/2024	20,642,764	\$ 132,390.76
sl	Japanese Yen	06/14/2024	06/14/2024	61,915,452	\$ 397,089.93
dv	csgbLLOY IN	06/14/2024	06/14/2024		\$ 0.08
by	Euro	06/17/2024	06/17/2024	12,874	\$ 13,785.68
sl	Euro	06/17/2024	06/17/2024	1,562	\$ 1,675.35
sl	Japanese Yen	06/17/2024	06/17/2024	15,267,105	\$ 97,159.78
lo	United States Dollar	06/17/2024	06/17/2024	25,000,000	\$ 25,000,000.00
sl	FBD Holdings plc	06/17/2024	06/19/2024	5,000	\$ 67,739.85
sl	FBD Holdings plc	06/18/2024	06/20/2024	6,843	\$ 93,064.74
dv	Tate & Lyle Plc	06/20/2024	08/02/2024		\$ 54,716.61
sl	Euro	06/20/2024	06/20/2024	63,211	\$ 67,734.16
sl	Euro	06/20/2024	06/20/2024	86,661	\$ 93,000.61
dv	Wienerberger AG	06/21/2024	06/21/2024		\$ (13,752.24)
dv	STMicroelectronics NV	06/24/2024	06/26/2024		\$ 5,973.43
wd	Dividend Accrual-USD	06/26/2024	06/26/2024	5,973	\$ 5,973.43
sl	Cameco Corp	06/27/2024	06/28/2024	45,435	\$ 2,308,159.07
dv	B&M European Value Retail SA	06/27/2024	08/02/2024		\$ 44,719.83
sl	Canadian Dollar	06/28/2024	06/28/2024	3,159,754	\$ 2,306,524.73
wd	Dividend Accrual-JPY	06/28/2024	06/28/2024	4,529,568	\$ 28,824.13