



Investment Committee

Item number 5 – Open session

Subject: Chief Investment Officer's Report

Presenter(s): Scott Chan

Item type: Information

Date and time: May 27, 2026 – 20 minutes

Attachment(s): Investment Portfolio Risk Report

PowerPoint presentation(s): Chief Investment Officer's Report

Purpose

The purpose of this item is to provide the Committee with the portfolio asset allocation, the risk profile of the portfolio, the risk budget of the public asset classes, and critical financial market updates to assist in their oversight of the CalSTRS Investment Portfolio.

Executive summary

This report is divided into three sections. First, Investment Portfolio Risk Report produced by the Risk team under the leadership of Josh Diedesch. Second, a PowerPoint presentation by the Chief Investment Officer (CIO) on key charts within the Risk Report, as well as current financial market conditions and potential risks on the horizon.

Strategic Plan Linkage: [CalSTRS 2025-28 Strategic Plan](#)

Policy Linkage: [Investment Policy Statement 05-2025](#)
