

PERFORMANCE RETURNS FOR TOTAL

2calpr11 - Calpers

From 12/31/2018 to 01/31/2019

Time Weighted Return / Annualized / Gross of Fees

Level Description	MTD	QTD	YTD	1 Year	2 Year	3 Year	4 Year	5 Year	6 Year	7 Year	8 Year	9 Year	10 Year	ITD	Since 01/31/2019
Total Portfolio	11.50	11.50	11.50	-9.12	0.79	10.57								6.73	11.50
Total Equities	11.94	11.94	11.94	-9.45	0.57									0.65	11.94
Total Cash	0.20	0.20	0.20	1.69	2.50									2.41	0.20
Russell 2000 Value	10.94	10.94	10.94	-4.51	2.47	13.76	7.31	6.62	9.05	10.19	8.96	10.96	13.28	9.37	10.94

PERFORMANCE RETURNS FOR TOTAL

2calpr11 - Calpers

From 12/31/2018 to 01/31/2019

Time Weighted Return / Annualized / Net of Fees

Level Description	MTD	QTD	YTD	1 Year	2 Year	3 Year	4 Year	5 Year	6 Year	7 Year	8 Year	9 Year	10 Year	ITD	Since 01/31/2019
Total Portfolio	11.50	11.50	11.50	-9.65	0.20	9.98								6.22	11.50
Total Equities	11.94	11.94	11.94	-9.45	0.57									0.65	11.94
Total Cash	0.20	0.20	0.20	1.69	2.50									2.41	0.20
Russell 2000 Value	10.94	10.94	10.94	-4.51	2.47	13.76	7.31	6.62	9.05	10.19	8.96	10.96	13.28	9.37	10.94

Transactions Listing

FROM Trade Date 12/31/2018 TO 01/31/2019

						Amount	Cost				Other Charges					
Account	Trans Type	Identifier	Secondary Sec. Name	Shares/PAR	Price	Portfolio	Portfolio	Broker	CR	Amount	Port.	FX	USD/Curr	Cash Acct	TD	Ref #
INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2calpr11	Buy	AAWW		1721	51.273	88,257.18	0.00	SEAPORT	0.010000	17.21	0.00	USD	1.0000000	000009	1/28/2019	153800
1113						88,257.18	0.00	0.00	17.21		0.00	USD	1.0000000	88,257.18	1/30/2019	
2calpr11	Buy	AAWW		4950	51.048	252,735.12	0.00	SEAPORT	0.010000	49.50	0.00	USD	1.0000000	000009	1/29/2019	153954
1113						252,735.12	0.00	0.00	49.50		0.00	USD	1.0000000	252,735.12	1/31/2019	
2calpr11	Buy	AAWW		2652	50.906	135,028.44	0.00	SEAPORT	0.010000	26.52	0.00	USD	1.0000000	000009	1/30/2019	154154
1113						135,028.44	0.00	0.00	26.52		0.00	USD	1.0000000	135,028.44	2/1/2019	
2calpr11	Buy	ANIP		899	45.171	40,617.81	0.00	WSA	0.010000	8.99	0.00	USD	1.0000000	000009	1/2/2019	149101
1113						40,617.81	0.00	0.00	8.99		0.00	USD	1.0000000	40,617.81	1/4/2019	
2calpr11	Buy	ANIP		1081	46.043	49,783.62	0.00	WSA	0.010000	10.81	0.00	USD	1.0000000	000009	1/3/2019	149726
1113						49,783.62	0.00	0.00	10.81		0.00	USD	1.0000000	49,783.62	1/7/2019	
2calpr11	Buy	CASH		13583	24.24	329,391.82	0.00	PEN	0.010000	135.83	0.00	USD	1.0000000	000009	1/29/2019	153955
1113						329,391.82	0.00	0.00	135.83		0.00	USD	1.0000000	329,391.82	1/31/2019	
2calpr11	Buy	CASH		9763	23.831	232,754.80	0.00	PEN	0.010000	97.63	0.00	USD	1.0000000	000009	1/30/2019	154155
1113						232,754.80	0.00	0.00	97.63		0.00	USD	1.0000000	232,754.80	2/1/2019	
2calpr11	Buy	CASH		12006	23.44	281,540.70	0.00	PEN	0.010000	120.06	0.00	USD	1.0000000	000009	1/31/2019	154715
1113						281,540.70	0.00	0.00	120.06		0.00	USD	1.0000000	281,540.70	2/4/2019	
2calpr11	Buy	JAG		42477	10.311	438,400.87	0.00	SEAPORT	0.010000	424.77	0.00	USD	1.0000000	000009	1/9/2019	150589
1113						438,400.87	0.00	0.00	424.77		0.00	USD	1.0000000	438,400.87	1/11/2019	
2calpr11	Buy	MUR		25320	27.211	689,240.78	0.00	PEN	0.010000	253.20	0.00	USD	1.0000000	000009	1/9/2019	150591
1113						689,240.78	0.00	0.00	253.20		0.00	USD	1.0000000	689,240.78	1/11/2019	
2calpr11	Buy	PDCE		6384	34.375	219,511.29	0.00	SEAPORT	0.010000	63.84	0.00	USD	1.0000000	000009	1/9/2019	150592
1113						219,511.29	0.00	0.00	63.84		0.00	USD	1.0000000	219,511.29	1/11/2019	
2calpr11	Buy	RUTH		3950	22.652	89,512.93	0.00	WSA	0.010000	39.50	0.00	USD	1.0000000	000009	1/2/2019	149104
1113						89,512.93	0.00	0.00	39.50		0.00	USD	1.0000000	89,512.93	1/4/2019	
2calpr11	Buy	RUTH		6679	22.651	151,354.15	0.00	WSA	0.010000	66.79	0.00	USD	1.0000000	000009	1/3/2019	149728
1113						151,354.15	0.00	0.00	66.79		0.00	USD	1.0000000	151,354.15	1/7/2019	
2calpr11	Buy	RUTH		1500	22.912	34,383.15	0.00	WSA	0.010000	15.00	0.00	USD	1.0000000	000009	1/4/2019	149925
1113						34,383.15	0.00	0.00	15.00		0.00	USD	1.0000000	34,383.15	1/8/2019	

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2calpr11	Buy	RUTH		4392	23.949	105,227.93	0.00	WSA	0.010000	43.92	0.00	USD	1.0000000	000009	1/8/2019	150469
1113						105,227.93	0.00	0.00	43.92		0.00	USD	1.0000000	105,227.93	1/10/2019	
2calpr11	Buy	RUTH		4390	24.09	105,799.88	0.00	WSA	0.010000	43.90	0.00	USD	1.0000000	000009	1/9/2019	150593
1113						105,799.88	0.00	0.00	43.90		0.00	USD	1.0000000	105,799.88	1/11/2019	
2calpr11	Buy	RUTH		1463	23.993	35,115.80	0.00	WSA	0.010000	14.63	0.00	USD	1.0000000	000009	1/10/2019	150951
1113						35,115.80	0.00	0.00	14.63		0.00	USD	1.0000000	35,115.80	1/14/2019	
2calpr11	Buy	RUTH		5210	23.98	124,989.98	0.00	WSA	0.010000	52.10	0.00	USD	1.0000000	000009	1/11/2019	151147
1113						124,989.98	0.00	0.00	52.10		0.00	USD	1.0000000	124,989.98	1/15/2019	
2calpr11	Contribution	000009		17.67	0.00	17.67	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/25/2019	153789
1113				FRACTIONAL SHARES 18RRE509269 19\$DAOCJ827		17.67	0.00	0.00	0.00		0.00	USD	1.0000000	17.67	1/25/2019	
2calpr11	Contribution	000009		46.36	0.00	46.36	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/25/2019	153790
1113				FRACTIONAL SHARES 18RRE515510 19\$DAOCNSDJ		46.36	0.00	0.00	0.00		0.00	USD	1.0000000	46.36	1/25/2019	
2calpr11	Distribution	000009		16.38	1.00	16.38	16.38	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/2/2019	149544
1113				Free Delivery of CADE		16.38	16.38	0.00	0.00		0.00	USD	1.0000000	16.38	1/2/2019	149543
2calpr11	Distribution	000009		43.82	1.00	43.82	43.82	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/2/2019	149642
1113				Free Delivery of IBTX		43.82	43.82	0.00	0.00		0.00	USD	1.0000000	43.82	1/2/2019	149641
2calpr11	Free Delivery	CADE		0.971999999994 296	16.85	16.38	17.48	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/2/2019	149543
1113				Sell Fractions		16.38	17.48	0.00	0.00		0.00	USD	1.0000000	16.38	1/2/2019	149544
2calpr11	Free Delivery	IBTX		0.899999999999 636	48.69	43.82	41.54	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/2/2019	149641
1113				Sell Fractions		43.82	41.54	0.00	0.00		0.00	USD	1.0000000	43.82	1/2/2019	149642
2calpr11	Income	000009	CENTERSTATE BANKS INC	9257.4	0.00	9,257.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/31/2018	147704
1113			CSFL	Div Accrued for CSFL		9,257.40	0.00	0.00	0.00		0.00	USD	1.0000000	9,257.40	12/31/2018	
2calpr11	Income	000009	NATIONAL STORAGE AFFILIATES TRUST	17475.3	0.00	17,475.30	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/31/2018	147972
1113			NSA	Div Accrued for NSA		17,475.30	0.00	0.00	0.00		0.00	USD	1.0000000	17,475.30	12/31/2018	

Transactions Listing

FROM Trade Date 12/31/2018 TO 01/31/2019

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2calpr11	Income	000009	META FINANCIAL GROUP, INC.	1069.2	0.00	1,069.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/2/2019	148553
1113			CASH	Div Accrued for CASH		1,069.20	0.00	0.00	0.00		0.00	USD	1.0000000	1,069.20	1/2/2019	
2calpr11	Income	000009	NEW JERSEY RESOURCES CORPORATION	5618.93	0.00	5,618.93	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/2/2019	148595
1113			NJR	Div Accrued for NJR		5,618.93	0.00	0.00	0.00		0.00	USD	1.0000000	5,618.93	1/2/2019	
2calpr11	Income	000009	SPIRE, INC	9376.91	0.00	9,376.91	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/3/2019	149435
1113			SR	Div Accrued for SR		9,376.91	0.00	0.00	0.00		0.00	USD	1.0000000	9,376.91	1/3/2019	
2calpr11	Income	000009		9232.58	0.00	9,232.58	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/2/2019	149673
1113				Interest		9,232.58	0.00	0.00	0.00		0.00	USD	1.0000000	9,232.58	1/2/2019	
2calpr11	Income	000009	CAROLINA FINANCIAL	1417.78	0.00	1,417.78	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/4/2019	149804
1113			CARO	Div Accrued for CARO		1,417.78	0.00	0.00	0.00		0.00	USD	1.0000000	1,417.78	1/4/2019	
2calpr11	Income	000009	HERITAGE INSURANCE HOLDINGS, INC	8161.68	0.00	8,161.68	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/4/2019	149811
1113			HRTG	Div Accrued for HRTG		8,161.68	0.00	0.00	0.00		0.00	USD	1.0000000	8,161.68	1/4/2019	
2calpr11	Income	000009	SIMMONS FIRST NATIONAL CORPORATION CLASS A	3894.6	0.00	3,894.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/4/2019	149842
1113			SFNC	Div Accrued for SFNC		3,894.60	0.00	0.00	0.00		0.00	USD	1.0000000	3,894.60	1/4/2019	
2calpr11	Income	000009	SKYWEST INC	3891.9	0.00	3,891.90	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/7/2019	149974
1113			SKYW	Div Accrued for SKYW		3,891.90	0.00	0.00	0.00		0.00	USD	1.0000000	3,891.90	1/7/2019	
2calpr11	Income	000009	UNITED CMNTY BKS GA CAP STK	10490.88	0.00	10,490.88	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/7/2019	149991
1113			UCBI	Div Accrued for UCBI		10,490.88	0.00	0.00	0.00		0.00	USD	1.0000000	10,490.88	1/7/2019	
2calpr11	Income	000009	BELDEN, INC.	573.75	0.00	573.75	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/8/2019	150249
1113			BDC	Div Accrued for BDC		573.75	0.00	0.00	0.00		0.00	USD	1.0000000	573.75	1/8/2019	
2calpr11	Income	000009	QTS REALTY TRUST INC	16530.79	0.00	16,530.79	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/8/2019	150320
1113			QTS	Div Accrued for QTS		16,530.79	0.00	0.00	0.00		0.00	USD	1.0000000	16,530.79	1/8/2019	
2calpr11	Income	000009	ACADIA REALTY TRUST	20259.96	0.00	20,259.96	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/15/2019	151290
1113			AKR	Div Accrued for AKR		20,259.96	0.00	0.00	0.00		0.00	USD	1.0000000	20,259.96	1/15/2019	

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FROM Trade Date 12/31/2018 TO 01/31/2019

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2calpr11	Income	000009	JERNIGAN CAPITAL, INC.	33396.65	0.00	33,396.65	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/15/2019	151496
1113			JCAP	Div Accrued for JCAP		33,396.65	0.00	0.00	0.00		0.00	USD	1.0000000	33,396.65	1/15/2019	
2calpr11	Income	000009	PEBBLEBROOK HOTEL	13327.09	0.00	13,327.09	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/15/2019	151626
1113			PEB	Div Accrued for PEB		13,327.09	0.00	0.00	0.00		0.00	USD	1.0000000	13,327.09	1/15/2019	
2calpr11	Income	000009	PEBBLEBROOK HOTEL	7107.79	0.00	7,107.79	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/15/2019	151677
1113			PEB	Div Accrued for PEB		7,107.79	0.00	0.00	0.00		0.00	USD	1.0000000	7,107.79	1/15/2019	
2calpr11	Income	000009	PORTLAND GENERAL	7859	0.00	7,859.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/15/2019	151702
1113			POR	Div Accrued for POR		7,859.00	0.00	0.00	0.00		0.00	USD	1.0000000	7,859.00	1/15/2019	
2calpr11	Income	000009	REXFORD INDUSTRIAL REALTY	10784.32	0.00	10,784.32	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/15/2019	151749
1113			REXR	Div Accrued for REXR		10,784.32	0.00	0.00	0.00		0.00	USD	1.0000000	10,784.32	1/15/2019	
2calpr11	Income	000009	UMPQUA HOLDINGS CORP	15453.9	0.00	15,453.90	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/15/2019	151872
1113			UMPQ	Div Accrued for UMPQ		15,453.90	0.00	0.00	0.00		0.00	USD	1.0000000	15,453.90	1/15/2019	
2calpr11	Income	000009	QUANTA SERVICES INC.	1765.52	0.00	1,765.52	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/16/2019	151956
1113			PWR	Div Accrued for PWR		1,765.52	0.00	0.00	0.00		0.00	USD	1.0000000	1,765.52	1/16/2019	
2calpr11	Income	000009	CYPRESS SEMICONDUCTOR	15183.96	0.00	15,183.96	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/17/2019	152664
1113			CY	Div Accrued for CY		15,183.96	0.00	0.00	0.00		0.00	USD	1.0000000	15,183.96	1/17/2019	
2calpr11	Income	000009	BANNER CORP	10326.5	0.00	10,326.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/18/2019	152992
1113			BANR	Div Accrued for BANR		10,326.50	0.00	0.00	0.00		0.00	USD	1.0000000	10,326.50	1/18/2019	
2calpr11	Income	000009	PREFERRED BANK	7532.7	0.00	7,532.70	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/22/2019	153041
1113			PFBC	Div Accrued for PFBC		7,532.70	0.00	0.00	0.00		0.00	USD	1.0000000	7,532.70	1/22/2019	
2calpr11	Income	000009	INDEPENDENCE REALTY TRUST, INC.	34903.08	0.00	34,903.08	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/24/2019	153576
1113			IRT	Div Accrued for IRT		34,903.08	0.00	0.00	0.00		0.00	USD	1.0000000	34,903.08	1/24/2019	
2calpr11	Income	000009	IBERIABANK CORP	12114.27	0.00	12,114.27	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/25/2019	153660
1113			IBKC	Div Accrued for IBKC		12,114.27	0.00	0.00	0.00		0.00	USD	1.0000000	12,114.27	1/25/2019	
2calpr11	Income	000009	PATTERSON COMPANIES, INC.	9655.1	0.00	9,655.10	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/25/2019	153673
1113			PDCO	Div Accrued for PDCO		9,655.10	0.00	0.00	0.00		0.00	USD	1.0000000	9,655.10	1/25/2019	

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2calpr11	Income	000009	B&G FOODS, INC	20768.43	0.00	20,768.43	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/30/2019	154031
1113			BGS	Div Accrued for BGS		20,768.43	0.00	0.00	0.00		0.00	USD	1.0000000	20,768.43	1/30/2019	
2calpr11	Income	000009	CABOT MICROELECTRONICS CORPORATION	938.4	0.00	938.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/30/2019	154097
1113			CCMP	Div Accrued for CCMP		938.40	0.00	0.00	0.00		0.00	USD	1.0000000	938.40	1/30/2019	
2calpr11	Income	000009	EMCOR GROUP INC	1369.92	0.00	1,369.92	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/30/2019	154102
1113			EME	Div Accrued for EME		1,369.92	0.00	0.00	0.00		0.00	USD	1.0000000	1,369.92	1/30/2019	
2calpr11	Income	000009	SYNNEX CORP	6039.38	0.00	6,039.38	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/31/2019	154447
1113			SNX	Div Accrued for SNX		6,039.38	0.00	0.00	0.00		0.00	USD	1.0000000	6,039.38	1/31/2019	
2calpr11	Sell	DK		26377	31.47	829,806.99	1,230,973.38	PEN	0.010000	263.77	0.00	USD	1.0000000	000009	1/9/2019	150588
1113						829,806.99	1,230,973.38	10.79	263.77		0.00	USD	1.0000000	829,806.99	1/11/2019	
2calpr11	Sell	FUL		12552	43.277	543,076.56	666,008.05	PEN	0.010000	125.52	0.00	USD	1.0000000	000009	1/16/2019	152406
1113						543,076.56	666,008.05	7.06	125.52		0.00	USD	1.0000000	543,076.56	1/18/2019	
2calpr11	Sell	HTBK		5357	11.574	61,944.86	84,141.82	SANDLER	0.010000	53.57	0.00	USD	1.0000000	000009	1/2/2019	149102
1113						61,944.86	84,141.82	0.81	53.57		0.00	USD	1.0000000	61,944.86	1/4/2019	
2calpr11	Sell	HTLF		2788	46.406	129,351.20	95,187.34	PEN	0.010000	27.88	0.00	USD	1.0000000	000009	1/29/2019	153956
1113						129,351.20	95,187.34	1.68	27.88		0.00	USD	1.0000000	129,351.20	1/31/2019	
2calpr11	Sell	HTLF		2867	45.725	131,064.35	97,836.18	PEN	0.010000	28.67	0.00	USD	1.0000000	000009	1/30/2019	154156
1113						131,064.35	97,836.18	1.70	28.67		0.00	USD	1.0000000	131,064.35	2/1/2019	
2calpr11	Sell	HTLF		7023	45.184	317,250.77	239,017.23	PEN	0.010000	70.23	0.00	USD	1.0000000	000009	1/31/2019	154716
1113						317,250.77	239,017.23	4.13	70.23		0.00	USD	1.0000000	317,250.77	2/4/2019	
2calpr11	Sell	MOD		4471	10.811	48,291.98	70,192.60	SEAPORT	0.010000	44.71	0.00	USD	1.0000000	000009	1/2/2019	149103
1113						48,291.98	70,192.60	0.63	44.71		0.00	USD	1.0000000	48,291.98	1/4/2019	
2calpr11	Sell	MOD		15028	10.53	158,084.99	233,034.69	SEAPORT	0.010000	150.28	0.00	USD	1.0000000	000009	1/3/2019	149727
1113						158,084.99	233,034.69	2.06	150.28		0.00	USD	1.0000000	158,084.99	1/7/2019	
2calpr11	Sell	MOD		23928	10.881	260,113.12	371,044.31	SEAPORT	0.010000	239.28	0.00	USD	1.0000000	000009	1/4/2019	150145
1113				Correction from DTC Station		260,113.12	371,044.31	3.38	239.28		0.00	USD	1.0000000	260,113.12	1/8/2019	

Transactions Listing

FROM Trade Date 12/31/2018 TO 01/31/2019

						Amount	Cost				Other Charges					
Account	Trans Type	Identifier	Secondary Sec. Name	Shares/PAR	Price	Portfolio	Portfolio	Broker	CR	Amount	Port.	FX	USD/Curr	Cash Acct	TD	Ref #
INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2calpr11	Sell	MOD		6119	11.423	69,837.68	86,829.24	SEAPORT	0.010000	61.19	0.00	USD	1.0000000	000009	1/7/2019	150146
1113						69,837.68	86,829.24	0.91	61.19		0.00	USD	1.0000000	69,837.68	1/9/2019	
2calpr11	Sell	MOD		4838	12.144	58,703.05	57,640.42	SEAPORT	0.010000	48.38	0.00	USD	1.0000000	000009	1/9/2019	150948
1113				Correction from DTC Station		58,703.05	57,640.42	0.76	48.38		0.00	USD	1.0000000	58,703.05	1/11/2019	
2calpr11	Sell	MOD		10503	11.877	124,635.38	126,125.18	SEAPORT	0.010000	105.03	0.00	USD	1.0000000	000009	1/8/2019	150949
1113				Correction from DTC Station		124,635.38	126,125.18	1.62	105.03		0.00	USD	1.0000000	124,635.38	1/10/2019	
2calpr11	Sell	MOD		3335	12.298	40,978.28	38,389.73	SEAPORT	0.010000	33.35	0.00	USD	1.0000000	000009	1/10/2019	151145
1113				Correction from DTC Station		40,978.28	38,389.73	0.53	33.35		0.00	USD	1.0000000	40,978.28	1/14/2019	
2calpr11	Sell	MOD		3754	12.301	46,141.32	43,081.28	SEAPORT	0.010000	37.54	0.00	USD	1.0000000	000009	1/11/2019	151243
1113				Correction from DTC Station		46,141.32	43,081.28	0.60	37.54		0.00	USD	1.0000000	46,141.32	1/15/2019	
2calpr11	Sell	TTEK		5023	49.355	247,857.72	129,141.33	PEN	0.010000	50.23	0.00	USD	1.0000000	000009	1/28/2019	153801
1113						247,857.72	129,141.33	3.22	50.23		0.00	USD	1.0000000	247,857.72	1/30/2019	
2calpr11	Sell	TTEK		8197	48.995	401,521.55	210,744.87	PEN	0.010000	81.97	0.00	USD	1.0000000	000009	1/29/2019	153957
1113						401,521.55	210,744.87	5.22	81.97		0.00	USD	1.0000000	401,521.55	1/31/2019	
2calpr11	Sell	TTEK		89	49.026	4,362.39	2,236.49	PEN	0.010000	0.89	0.00	USD	1.0000000	000009	1/30/2019	154157
1113						4,362.39	2,236.49	0.06	0.89		0.00	USD	1.0000000	4,362.39	2/1/2019	

Portfolio Holdings

Back Office

Global Portfolio Group - 2SCV, As of: 01/31/2019

Portfolio:2calpr11 - Calpers

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	142,665,526.88	130,370,744.81	27,803.47
000009	PRINCIPAL CASH	000009	Liquid Assets		4,980,513.29		0.00
AAWW	ATLAS AIR WORLDWIDE HOLDINGS, INC.	049164205	Industrials	34,500	1,836,090.00	1,843,072.94	0.00
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	67,077	1,416,666.24	1,041,016.22	0.00
AKR	ACADIA REALTY TRUST	004239109	Real Estate	72,357	2,078,816.61	2,090,180.42	0.00
ANIP	ANI PHARMACEUTICALS, INC.	00182C103	Health Care	21,871	1,175,347.54	1,272,047.03	0.00
ASGN	ASGN INCORPORATED	00191U102	Industrials	15,341	966,329.59	585,847.04	0.00
ATKR	ATKORE INTERNATIONAL GROUP INC.	047649108	Industrials	62,005	1,437,895.95	1,497,742.87	0.00
AVX	AVX CORPORATION	002444107	Info. Technology	91,897	1,631,171.75	1,637,952.07	0.00
BANR	BANNER CORP	06652V208	Financials	27,175	1,482,124.50	1,256,695.96	0.00
BDC	BELDEN, INC.	077454106	Info. Technology	11,475	615,174.75	800,822.21	0.00
BGS	B&G FOODS, INC	05508R106	Consumer Staples	43,723	1,165,655.18	1,418,167.92	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	14,672	996,082.08	559,754.22	0.00
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	36,103	1,906,599.43	1,188,504.74	0.00
CACI	CACI INTERNATIONAL INC CLASS A	127190304	Info. Technology	9,946	1,662,772.28	1,271,279.92	0.00
CADE	CADENCE BANCORPORATION CLASS A	12739A100	Financials	114,023	2,137,931.25	1,884,085.06	0.00
CAKE	CHEESECAKE FACTORY INCORPORATED	163072101	Cons. Discretionary	15,155	680,156.40	826,819.51	0.00
CASH	META FINANCIAL GROUP, INC.	59100U108	Financials	56,736	1,336,132.80	1,653,267.49	0.00
CBZ	CBIZ INC	124805102	Industrials	124,555	2,441,278.00	1,245,457.77	0.00
CCMP	CABOT MICROELECTRONICS CORPORATION	12709P103	Info. Technology	2,346	239,033.94	205,542.41	0.00
CHFC	CHEMICAL FINANCIAL CORPORATION	163731102	Financials	21,605	960,558.30	1,244,702.23	0.00
CJ	C&J ENERGY SERVICES, INC	12674R100	Energy	34,083	547,713.81	1,185,026.93	0.00

Portfolio Holdings

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Global Portfolio Group - 2SCV, As of: 01/31/2019

Portfolio:2calpr11 - Calpers

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
CMCO	COLUMBUS MCKINNON CORPORATION	199333105	Industrials	38,574	1,396,378.80	1,496,378.68	1,928.70
CNO	CNO FINANCIAL INC	12621E103	Financials	39,415	704,740.20	724,407.79	0.00
CPE	CALLON PETROLEUM CO	13123X102	Energy	240,621	1,958,654.94	2,360,114.66	0.00
CSFL	CENTERSTATE BANKS INC	15201P109	Financials	92,574	2,295,835.20	1,361,138.40	0.00
CY	CYPRESS SEMICONDUCTOR	232806109	Info. Technology	138,036	1,914,559.32	1,323,772.29	0.00
EBS	EMERGENT BIO SOLUTIONS INC.	29089Q105	Health Care	31,228	1,948,314.92	1,596,575.96	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	33,170	1,463,792.10	1,461,072.07	0.00
EGBN	EAGLE BANCORP, INC	268948106	Financials	39,983	2,194,267.04	2,327,890.22	0.00
EME	EMCOR GROUP INC	29084Q100	Industrials	17,124	1,116,998.52	919,877.74	0.00
ETM	ENTERCOM COMM CORP CL A	293639100	Communication Services	75,912	556,434.96	886,360.54	0.00
FIBK	FIRST INTERSTATE BANCSYSTEM	32055Y201	Financials	37,812	1,471,643.04	1,515,584.64	0.00
FNB	FNB CORP	302520101	Financials	192,769	2,245,758.85	1,698,113.66	0.00
FNSR	FINISAR CORPORATION	31787A507	Info. Technology	39,451	898,693.78	951,305.42	0.00
FOE	FERRO CORP	315405100	Materials	84,269	1,404,764.23	1,148,893.15	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	7,965	393,391.35	418,726.57	0.00
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	48,546	1,692,799.02	1,114,846.42	0.00
HGV	HILTON GRAND VA	43283X105	Cons. Discretionary	46,447	1,409,201.98	1,485,981.83	0.00
HRTG	HERITAGE INSURANCE HOLDINGS, INC	42727J102	Financials	136,028	1,975,126.56	1,981,081.69	0.00
HTLD	HEARTLAND EXPRESS, INC.	422347104	Industrials	82,207	1,644,962.07	1,601,234.93	0.00
HTLF	HEARTLAND FINL USA INC	42234Q102	Financials	1,703	77,248.08	57,764.23	0.00
IBKC	IBERIABANK CORP	450828108	Financials	29,547	2,183,227.83	1,927,416.76	0.00
IBTX	INDEPENDENT BANK GROUP, INC.	45384B106	Financials	10,791	569,333.16	497,635.50	0.00
IDA	IDACORP INC	451107106	Utilities	16,468	1,605,630.00	1,144,713.29	0.00

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Global Portfolio Group - 2SCV, As of: 01/31/2019

Portfolio:2calpr11 - Calpers

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	193,906	2,026,317.70	1,906,754.54	0.00
JAG	JAGGED PEAK ENERGY, INC.	47009K107	Energy	131,141	1,380,914.73	1,637,800.33	0.00
JCAP	JERNIGAN CAPITAL, INC.	476405105	Real Estate	95,419	2,068,683.92	1,847,371.61	0.00
KAI	KADANT INC	48282T104	Industrials	22,230	1,896,219.00	1,076,799.01	4,890.60
KALU	KAISER ALUMINUM CORP	483007704	Materials	11,668	1,171,117.16	983,029.00	7,000.80
KOP	KOPPERS HOLDINGS INC.	50060P106	Materials	32,815	747,853.85	1,002,740.24	0.00
LTXB	LEGACYTEXAS FINANCIAL GROUP, INC.	52471Y106	Financials	45,898	1,828,576.32	1,805,095.91	0.00
MDR	MCDERMOTT INTERNATIONAL, INC.	580037703	Energy	80,509	710,089.38	1,162,175.98	0.00
MKSI	MKS INSTRUMENT INC	55306N104	Info. Technology	12,810	1,045,680.30	595,951.69	0.00
MMS	MAXIMUS, INC.	577933104	Info. Technology	11,177	783,843.01	743,583.46	0.00
MTRN	MATERION CORP	576690101	Materials	36,738	1,724,114.34	1,249,974.13	0.00
MUR	MURPHY OIL CORPORATION	626717102	Energy	25,320	692,502.00	689,240.78	0.00
MYRG	MYR GROUP INC	55405W104	Industrials	28,349	863,794.03	769,391.86	0.00
NJR	NEW JERSEY RESOURCES CORPORATION	646025106	Utilities	19,210	931,685.00	770,981.26	0.00
NRE	NORTHSTAR RLTY EUROPE CORP	66706L101	Real Estate	54,975	923,030.25	701,233.36	0.00
NSA	NATIONAL STORAGE AFFILIATES TRUST	637870106	Real Estate	58,251	1,695,104.10	987,557.63	0.00
NUVA	NUVASIVE, INC.	670704105	Health Care	14,957	749,943.98	837,538.07	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Communication Services	31,724	2,648,002.28	2,089,397.97	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	50,979	1,523,762.31	1,418,761.28	0.00
PAG	PENSKE AUTOMOTIVE GROUP, INC.	70959W103	Cons. Discretionary	31,392	1,471,656.96	1,462,846.32	0.00
PDCE	PDC ENERGY	69327R101	Energy	19,775	644,071.75	800,812.58	0.00
PDCO	PATTERSON COMPANIES, INC.	703395103	Health Care	37,135	827,739.15	876,885.10	0.00

Portfolio Holdings

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Global Portfolio Group - 2SCV, As of: 01/31/2019

Portfolio:2calpr11 - Calpers

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
PEB	PEBBLEBROOK HOTEL	70509V100	Real Estate	53,776	1,723,520.80	2,001,891.45	0.00
PFBC	PREFERRED BANK	740367404	Financials	25,109	1,169,075.04	1,353,100.48	0.00
PGNX	PROGENICS PHARMA INC	743187106	Health Care	261,147	1,156,881.21	1,669,907.34	0.00
PLAB	PHOTRONICS INC	719405102	Info. Technology	61,199	654,217.31	617,980.84	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	13,049	732,309.88	500,429.15	0.00
PNFP	PINNACLE FINANCIAL PARTNERS, INC.	72346Q104	Financials	26,664	1,433,723.28	1,460,284.78	4,266.24
POR	PORTLAND GENERAL	736508847	Utilities	21,680	1,047,577.60	757,499.20	0.00
PPBI	PACIFIC PREMIER BANCORP	69478X105	Financials	47,321	1,407,799.75	1,434,951.21	0.00
PRGS	PROGRESS SOFTWARE CORP	743312100	Info. Technology	24,864	900,822.72	666,355.20	0.00
PRI	PRIMERICA	74164M108	Financials	12,637	1,420,019.69	709,856.94	0.00
PWR	QUANTA SERVICES INC.	74762E102	Industrials	44,138	1,559,836.92	1,488,158.79	0.00
QTS	QTS REALTY TRUST INC	74736A103	Real Estate	40,319	1,697,833.09	1,471,855.15	0.00
REI	RING ENERGY, INC.	76680V108	Energy	214,305	1,260,113.40	1,985,814.99	0.00
REXR	REXFORD INDUSTRIAL REALTY	76169C100	Real Estate	67,402	2,264,707.20	1,194,133.62	0.00
ROCK	GIBRALTAR INDS INC	374689107	Industrials	22,498	802,053.70	473,239.88	0.00
RUTH	RUTH'S HOSPITALITY GROUP, INC.	783332109	Cons. Discretionary	56,080	1,295,448.00	1,291,066.85	0.00
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	44,823	920,664.42	954,029.70	0.00
SF	STIFEL FINANCIAL CORP	860630102	Financials	23,984	1,148,114.08	1,413,082.40	0.00
SFNC	SIMMONS FIRST NATIONAL CORPORATION CLASS A	828730200	Financials	25,964	642,349.36	817,280.34	0.00
SIGI	SELECTIVE INS GROUP	816300107	Financials	30,393	1,851,541.56	1,095,159.07	0.00
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	37,208	1,108,054.24	1,087,859.05	0.00
SKYW	SKYWEST INC	830879102	Industrials	38,919	1,982,923.05	660,472.05	0.00
SNX	SYNNEX CORP	87162W100	Info. Technology	16,105	1,558,319.80	1,291,397.14	0.00
SR	SPIRE, INC	84857L101	Utilities	15,826	1,256,109.62	810,291.20	0.00

Portfolio Holdings

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Global Portfolio Group - 2SCV, As of: 01/31/2019

Portfolio:2calpr11 - Calpers

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
SYNH	SYNEOS HEALTH, INC. CLASS A	87166B102	Health Care	32,716	1,669,824.64	1,312,843.86	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	46,484	1,415,902.64	1,434,034.63	0.00
TECD	TECH DATA CORPORATION	878237106	Info. Technology	9,054	865,834.02	839,288.28	0.00
TERP	TERRAFORM POWER, INC CLASS A	88104R209	Utilities	70,182	833,762.16	806,016.45	0.00
TIER	TIER REIT, INC.	88650V208	Real Estate	31,216	733,576.00	672,245.10	0.00
TKR	TIMKEN CO	887389104	Industrials	15,332	652,989.88	461,033.24	0.00
TMST	TIMKEN STEEL	887399103	Materials	49,448	629,473.04	634,765.73	0.00
TOWR	TOWER INTERNATIONAL, INC	891826109	Cons. Discretionary	31,997	930,792.73	738,932.41	0.00
TWNK	HOSTESS BRANDS, INC. CLASS A	44109J106	Consumer Staples	57,660	662,513.40	825,808.60	0.00
UBSH	UNION BANKSHARES CORPORATION	90539J109	Financials	67,198	2,120,768.88	2,312,864.83	0.00
UIS	UNISYS CORPORATION	909214306	Info. Technology	83,628	1,093,854.24	1,207,571.17	0.00
UMPQ	UMPQUA HOLDINGS CORP	904214103	Financials	73,590	1,301,071.20	1,460,247.65	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	26,827	1,297,621.99	1,261,405.54	0.00
WAIR	WESCO AIRCRAFT HOLDINGS, INC.	950814103	Industrials	87,408	763,945.92	1,014,875.77	0.00
WSM	WILLIAMS SONOMA INC	969904101	Cons. Discretionary	14,043	764,360.49	839,113.22	6,038.49
WTFC	WINTRUST FINL CORP	97650W108	Financials	16,686	1,187,042.04	894,997.18	0.00
WWW	WOLVERINE WORLD WIDE, INC.	978097103	Cons. Discretionary	45,983	1,577,676.73	1,343,297.53	3,678.64