

PERFORMANCE RETURNS FOR TOTAL

2calpr11 - Calpers

From 01/31/2018 to 02/28/2018

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 02/28/2018
Total Portfolio	-3.58	-1.48	-1.48	5.99	19.72									12.11	-3.58
Total Equities	-3.67	-1.58	-1.58	5.78										6.69	-3.67
Total Cash	0.06	0.17	0.17	3.29										2.92	0.06
Russell 2000 Value	-5.00	-3.83	-3.83	2.96	20.61	8.03	7.00	10.59	11.61	9.44	11.70	16.72	8.64	12.89	-5.00

PERFORMANCE RETURNS FOR TOTAL

2calpr11 - Calpers

From 01/31/2018 to 02/28/2018

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 02/28/2018
Total Portfolio	-3.58	-1.62	-1.62	5.37	19.12									11.64	-3.58
Total Equities	-3.67	-1.58	-1.58	5.78										6.69	-3.67
Total Cash	0.06	0.17	0.17	3.29										2.92	0.06
Russell 2000 Value	-5.00	-3.83	-3.83	2.96	20.61	8.03	7.00	10.59	11.61	9.44	11.70	16.72	8.64	12.89	-5.00

Transactions Listing

FROM Trade Date 01/31/2018 TO 02/28/2018

						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	CHFC		600	58.372	35,029.02	0.00	SANDLER	0.010000	6.00	0.00	USD	1.0000000	000009	2/2/2018	95521
1113						35,029.02	0.00	0.00	6.00		0.00	USD	1.0000000	35,029.02	2/6/2018	
2calpr11	Buy	CMCO		9713	37.396	363,327.39	0.00	SEAPORT	0.010000	97.13	0.00	USD	1.0000000	000009	2/7/2018	95952
1113						363,327.39	0.00	0.00	97.13		0.00	USD	1.0000000	363,327.39	2/9/2018	
2calpr11	Buy	COWN		7726	14.142	109,341.44	0.00	PEN	0.010000	77.26	0.00	USD	1.0000000	000009	2/16/2018	96974
1113						109,341.44	0.00	0.00	77.26		0.00	USD	1.0000000	109,341.44	2/21/2018	
2calpr11	Buy	QTS		22766	34.384	783,006.97	0.00	PEN	0.010000	227.66	0.00	USD	1.0000000	000009	2/22/2018	97486
1113						783,006.97	0.00	0.00	227.66		0.00	USD	1.0000000	783,006.97	2/26/2018	
2calpr11	Buy	SF		10332	67.818	700,794.76	0.00	SANDLER	0.010000	103.32	0.00	USD	1.0000000	000009	1/31/2018	94945
1113						700,794.76	0.00	0.00	103.32		0.00	USD	1.0000000	700,794.76	2/2/2018	
2calpr11	Contribution	000009		231116.9	0.00	231,116.90	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/31/2018	97359
1113				Q4 2017 Mgmt Fee		231,116.90	0.00	0.00	0.00		0.00	USD	1.0000000	231,116.90	1/31/2018	
2calpr11	Distribution	000009		231116.9	1.00	231,116.90	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/23/2018	97638
1113				OUTGOING WIRE		231,116.90	0.00	0.00	0.00		0.00	USD	1.0000000	231,116.90	2/23/2018	
2calpr11	Income	000009	WOLVERINE WORLD WIDE, INC.	1604.16	0.00	1,604.16	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/1/2018	95171
1113			WWW	Div Accrued for WWW		1,604.16	0.00	0.00	0.00		0.00	USD	1.0000000	1,604.16	2/1/2018	
2calpr11	Income	000009		2325.01	0.00	2,325.01	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/1/2018	95451
1113				Interest		2,325.01	0.00	0.00	0.00		0.00	USD	1.0000000	2,325.01	2/1/2018	
2calpr11	Income	000009	ABM INDS INC	3330.78	0.00	3,330.78	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/5/2018	95541
1113			ABM	Div Accrued for ABM		3,330.78	0.00	0.00	0.00		0.00	USD	1.0000000	3,330.78	2/5/2018	
2calpr11	Income	000009	KADANT INC	4793.67	0.00	4,793.67	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/8/2018	96129
1113			KAI	Div Accrued for KAI		4,793.67	0.00	0.00	0.00		0.00	USD	1.0000000	4,793.67	2/8/2018	
2calpr11	Income	000009	DIME COMMUNITY BANCSHARES, INC.	4949.56	0.00	4,949.56	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/13/2018	96380
1113			DCOM	Div Accrued for DCOM		4,949.56	0.00	0.00	0.00		0.00	USD	1.0000000	4,949.56	2/13/2018	
2calpr11	Income	000009	EDUCATION RLTY TR INC	6980.61	0.00	6,980.61	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/15/2018	96699
1113			EDR	Div Accrued for EDR		6,980.61	0.00	0.00	0.00		0.00	USD	1.0000000	6,980.61	2/15/2018	

Transactions Listing

FROM Trade Date 01/31/2018 TO 02/28/2018

						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	Income	000009	H.B. FULLER COMPANY	3077.55	0.00	3,077.55	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/15/2018	96722
1113			FUL	Div Accrued for FUL		3,077.55	0.00	0.00	0.00		0.00	USD	1.0000000	3,077.55	2/15/2018	
2calpr11	Income	000009	KAISER ALUMINUM CORP	6417.4	0.00	6,417.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/15/2018	96750
1113			KALU	Div Accrued for KALU		6,417.40	0.00	0.00	0.00		0.00	USD	1.0000000	6,417.40	2/15/2018	
2calpr11	Income	000009	LEGACYTEXAS FINANCIAL GROUP, INC.	5868.64	0.00	5,868.64	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/16/2018	96918
1113			LTXB	Div Accrued for LTXB		5,868.64	0.00	0.00	0.00		0.00	USD	1.0000000	5,868.64	2/16/2018	
2calpr11	Income	000009	COLUMBUS MCKINNON CORPORATION	1199.36	0.00	1,199.36	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/20/2018	97003
1113			CMCO	Div Accrued for CMCO		1,199.36	0.00	0.00	0.00		0.00	USD	1.0000000	1,199.36	2/20/2018	
2calpr11	Income	000009	HOPE BANCORP, INC.	9700.47	0.00	9,700.47	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/19/2018	97026
1113			HOPE	Div Accrued for HOPE		9,700.47	0.00	0.00	0.00		0.00	USD	1.0000000	9,700.47	2/19/2018	
2calpr11	Income	000009	UNION BANKSHARES CORPORATION	8835.33	0.00	8,835.33	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/20/2018	97043
1113			UBSH	Div Accrued for UBSH		8,835.33	0.00	0.00	0.00		0.00	USD	1.0000000	8,835.33	2/20/2018	
2calpr11	Income	000009	FIRST INTERSTATE BANCSYSTEM	10587.36	0.00	10,587.36	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/22/2018	97394
1113			FIBK	Div Accrued for FIBK		10,587.36	0.00	0.00	0.00		0.00	USD	1.0000000	10,587.36	2/22/2018	
2calpr11	Income	000009	WINTRUST FINL CORP	5083.83	0.00	5,083.83	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/22/2018	97406
1113			WTFC	Div Accrued for WTFC		5,083.83	0.00	0.00	0.00		0.00	USD	1.0000000	5,083.83	2/22/2018	
2calpr11	Income	000009	CHATHAM LODGING TRUST	5880.16	0.00	5,880.16	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/23/2018	97653
1113			CLDT	Div Accrued for CLDT		5,880.16	0.00	0.00	0.00		0.00	USD	1.0000000	5,880.16	2/23/2018	
2calpr11	Income	000009	IDACORP INC	9716.12	0.00	9,716.12	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/28/2018	97849
1113			IDA	Div Accrued for IDA		9,716.12	0.00	0.00	0.00		0.00	USD	1.0000000	9,716.12	2/28/2018	
2calpr11	Income	000009	SABRA HEALTH CARE REIT	20170.35	0.00	20,170.35	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/28/2018	97980
1113			SBRA	Div Accrued for SBRA		20,170.35	0.00	0.00	0.00		0.00	USD	1.0000000	20,170.35	2/28/2018	
2calpr11	Income	000009	TOWER INTERNATIONAL, INC	3839.64	0.00	3,839.64	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/28/2018	98052
1113			TOWR	Div Accrued for TOWR		3,839.64	0.00	0.00	0.00		0.00	USD	1.0000000	3,839.64	2/28/2018	

Transactions Listing

FROM Trade Date 01/31/2018 TO 02/28/2018

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2calpr11	Management	000009		231116.9	0.00	231,116.90	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/31/2018	97358
1113				Q4 2017 Mgmt Fee		231,116.90	0.00	0.00	0.00		0.00	USD	1.0000000	231,116.90	1/31/2018	
2calpr11	Sell	COR		6803	91.569	622,862.17	349,334.05	PEN	0.010000	68.03	0.00	USD	1.0000000	000009	2/22/2018	97485
1113						622,862.17	349,334.05	14.39	68.03		0.00	USD	1.0000000	622,862.17	2/26/2018	
2calpr11	Sell	FSB		1200	33.08	39,682.72	46,520.28	SANDLER	0.010000	12.00	0.00	USD	1.0000000	000009	2/2/2018	95522
1113						39,682.72	46,520.28	0.92	12.00		0.00	USD	1.0000000	39,682.72	2/6/2018	
2calpr11	Sell	USNA		6328	76.419	483,505.61	462,905.22	PEN	0.010000	63.28	0.00	USD	1.0000000	000009	2/7/2018	95953
1113						483,505.61	462,905.22	11.17	63.28		0.00	USD	1.0000000	483,505.61	2/9/2018	

Portfolio Holdings

Back Office

Global Portfolio Group - 2SCV, As of: 02/28/2018

Portfolio:2calpr11 - Calpers

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	151,975,162.72	124,776,461.05	99,970.28
000009	PRINCIPAL CASH	000009	Liquid Assets		3,653,407.41		0.00
AAWW	ATLAS AIR WORLDWIDE HOLDINGS, INC.	049164205	Industrials	25,177	1,532,020.45	1,367,052.20	0.00
ABM	ABM INDS INC	000957100	Industrials	19,033	669,200.28	613,693.40	0.00
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	47,348	912,395.96	544,752.95	0.00
AKR	ACADIA REALTY TRUST	004239109	Real Estate	44,080	1,061,446.40	1,318,873.60	0.00
ASGN	ON ASSIGNMENT INC	682159108	Industrials	15,341	1,176,501.29	585,847.04	0.00
ASTE	ASTEC INDS INC	046224101	Industrials	22,971	1,352,991.90	988,704.16	0.00
BANR	BANNER CORP	06652V208	Financials	41,473	2,292,627.44	1,926,700.24	0.00
BAS	BASIC ENERGY SERVICES, INC.	06985P209	Energy	36,072	583,644.96	927,769.24	0.00
BGS	B&G FOODS, INC	05508R106	Consumer Staples	23,539	652,030.30	827,977.26	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	14,672	745,190.88	559,754.22	6,969.20
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	36,103	2,514,212.92	1,188,504.74	0.00
BMTC	BRYN MAWR BK CORP	117665109	Financials	39,637	1,726,191.35	1,225,930.97	8,720.14
CACI	CACI INTERNATIONAL INC CLASS A	127190304	Info. Technology	11,348	1,691,419.40	1,419,211.50	0.00
CARO	CAROLINA FINANC	143873107	Financials	41,784	1,621,637.04	1,483,748.86	0.00
CBZ	CBIZ INC	124805102	Industrials	124,555	2,248,217.75	1,245,457.77	0.00
CHFC	CHEMICAL FINANCIAL CORPORATION	163731102	Financials	21,605	1,192,379.95	1,244,702.23	0.00
CJ	C&J ENERGY SERVICES, INC	12674R100	Energy	34,083	817,992.00	1,185,026.93	0.00
CLDT	CHATHAM LODGING TRUST	16208T102	Real Estate	53,456	972,364.64	1,163,968.51	5,880.16
CMCO	COLUMBUS MCKINNON CORPORATION	199333105	Industrials	29,984	1,064,432.00	1,137,009.35	0.00
CNDT	CONDUENT INC	206787103	Info. Technology	47,283	893,648.70	793,191.43	0.00
CNO	CNO FINANCIAL INC	12621E103	Financials	133,825	3,016,415.50	2,477,601.49	0.00

Portfolio Holdings

Back Office

Global Portfolio Group - 2SCV, As of: 02/28/2018

Portfolio:2calpr11 - Calpers

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
COR	CORESITE REALTY CORP	21870Q105	Real Estate	6,784	636,678.40	348,358.40	0.00
COWN	COWEN GROUP, INC. CLASS A	223622606	Financials	53,662	770,049.70	845,038.26	0.00
CPE	CALLON PETE CO DEL	13123X102	Energy	136,356	1,441,282.92	1,195,798.17	0.00
CSFL	CENTERSTATE BANKS INC	15201P109	Financials	92,574	2,521,715.76	1,361,138.40	0.00
CY	CYPRESS SEMICONDUCTOR	232806109	Info. Technology	125,417	2,191,034.99	1,099,145.26	0.00
DCOM	DIME COMMUNITY BANCSHARES, INC.	253922108	Financials	35,354	636,372.00	769,923.97	0.00
DLX	DELUXE CORP	248019101	Industrials	15,367	1,091,057.00	911,263.10	4,610.10
DPLO	DIPLOMAT PHARMACY, INC	25456K101	Health Care	91,145	1,899,461.80	1,632,738.32	0.00
EBS	EMERGENT BIO SOLUTIONS INC.	29089Q105	Health Care	22,469	1,116,709.30	1,117,657.70	0.00
EDR	EDUCATION RLTY TR INC	28140H203	Real Estate	17,899	557,374.86	688,667.12	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	33,170	1,554,014.50	1,461,072.07	0.00
EGBN	EAGLE BANCORP, INC	268948106	Financials	13,036	795,847.80	841,260.01	0.00
EME	EMCOR GROUP INC	29084Q100	Industrials	17,124	1,306,732.44	919,877.74	0.00
ETM	ENTERCOM COMM CORP CL A	293639100	Cons. Discretionary	75,912	751,528.80	886,360.54	0.00
EXPR	EXPRESS, INC.	30219E103	Cons. Discretionary	97,418	703,357.96	800,142.56	0.00
FAF	FIRST AMERICAN FINANCIAL	31847R102	Financials	34,755	2,016,832.65	1,446,158.75	0.00
FIBK	FIRST INTERSTATE BANCSYSTEM	32055Y201	Financials	37,812	1,493,574.00	1,515,584.64	0.00
FNB	FNB CORP	302520101	Financials	99,525	1,395,340.50	780,349.33	0.00
FNSR	FINISAR CORPORATION	31787A507	Info. Technology	39,451	710,118.00	951,305.42	0.00
FOE	FERRO CORP	315405100	Materials	84,269	1,802,513.91	1,148,893.15	0.00
FSB	FRANKLIN FINANCIAL NETWORK, INC.	35352P104	Financials	35,585	1,104,914.25	1,347,682.63	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	20,517	1,033,851.63	1,084,734.62	0.00
FWRD	FORWARD AIR CORPORATION	349853101	Industrials	13,260	716,040.00	725,250.30	0.00

Portfolio Holdings

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Global Portfolio Group - 2SCV, As of: 02/28/2018

Portfolio:2calpr11 - Calpers

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
GBNK	GUARANTY BANCORP	40075T607	Financials	32,655	896,379.75	677,815.25	5,306.44
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	41,942	1,548,079.22	837,858.81	0.00
GNBC	GREEN BANCORP, INC.	39260X100	Financials	34,934	761,561.20	608,423.91	0.00
HASI	HANNON ARMSTRONG SUSTAINABLE INFRASTRUCTURE CAPITA	41068X100	Financials	32,097	564,907.20	767,750.55	0.00
HOPE	HOPE BANCORP, INC.	43940T109	Financials	74,619	1,347,619.14	1,401,898.18	0.00
HPP	HUDSON PACIFIC PROPERTIES, INC.	444097109	Real Estate	42,309	1,335,695.13	1,245,576.96	0.00
HRTG	HERITAGE INSURANCE HOLDINGS, INC	42727J102	Financials	57,690	962,269.20	675,391.11	0.00
HTLF	HEARTLAND FINL USA INC	42234Q102	Financials	14,381	767,226.35	489,804.98	1,869.53
HYH	HALYARD HEALTH INC	40650V100	Health Care	31,184	1,539,865.92	1,297,375.61	0.00
IBKC	IBERIABANK CORP	450828108	Financials	20,031	1,618,504.80	1,212,162.96	0.00
IDA	IDACORP INC	451107106	Utilities	16,468	1,334,731.40	1,144,713.29	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	141,763	1,207,820.76	1,372,844.11	0.00
KAI	KADANT INC	48282T104	Industrials	22,827	2,177,695.80	1,114,714.48	0.00
KALU	KAISER ALUMINUM CORP	483007704	Materials	11,668	1,171,117.16	983,029.00	0.00
KS	KAPSTONE PAPER & PACKAGING CORP	48562P103	Materials	65,162	2,273,502.18	976,856.94	0.00
LTXB	LEGACYTEXAS FINANCIAL GROUP, INC.	52471Y106	Financials	36,679	1,536,483.31	1,384,767.59	0.00
MKSI	MKS INSTRUMENT INC	55306N104	Info. Technology	25,401	2,828,401.35	1,208,938.28	4,572.18
MOD	MODINE MANUFACTURING CO	607828100	Cons. Discretionary	88,183	2,028,209.00	1,297,007.32	0.00
MTRN	MATERION CORP	576690101	Materials	36,738	1,851,595.20	1,249,974.13	3,673.80
MYRG	MYR GROUP INC	55405W104	Industrials	28,349	917,090.15	769,391.86	0.00
NCR	NCR CORP NEW	62886E108	Info. Technology	20,377	672,441.00	494,886.01	0.00
NJR	NEW JERSEY RESOURCES CORPORATION	646025106	Utilities	19,210	731,901.00	770,981.26	0.00

Portfolio Holdings

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Global Portfolio Group - 2SCV, As of: 02/28/2018

Portfolio:2calpr11 - Calpers

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
NRE	NORTHSTAR RLTY EUROPE CORP	66706L101	Real Estate	54,975	565,143.00	701,233.36	0.00
NSA	NATIONAL STORAGE AFFILIATES TRUST	637870106	Real Estate	58,251	1,428,897.03	987,557.63	0.00
NUAN	NUANCE COMMUNICATIONS, INC	67020Y100	Info. Technology	45,873	736,720.38	771,744.42	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Cons. Discretionary	31,724	2,266,679.80	2,089,397.97	11,896.50
OMF	ONE MAIN HOLDINGS	68268W103	Financials	50,979	1,563,016.14	1,418,761.28	0.00
PAG	PENSKE AUTOMOTIVE GROUP, INC.	70959W103	Cons. Discretionary	31,392	1,437,753.60	1,462,846.32	10,673.28
PDCE	PDC ENERGY	69327R101	Energy	34,513	1,812,967.89	1,860,278.11	0.00
PEB	PEBBLEBROOK HOTEL	70509V100	Real Estate	39,926	1,357,883.26	1,456,565.70	0.00
PFBC	PREFERRED BANK	740367404	Financials	35,725	2,226,739.25	1,934,431.36	0.00
PGNX	PROGENICS PHARMA INC	743187106	Health Care	261,147	1,744,461.96	1,669,907.34	0.00
PLAB	PHOTRONICS INC	719405102	Info. Technology	61,199	477,352.20	617,980.84	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	13,049	787,115.68	500,429.15	0.00
POR	PORTLAND GENERAL	736508847	Utilities	21,680	861,346.40	757,499.20	0.00
PPBI	PACIFIC PREMIER BANCORP	69478X105	Financials	38,715	1,627,965.75	834,347.04	0.00
PRGS	PROGRESS SOFTWARE CORP	743312100	Info. Technology	24,864	1,165,375.68	666,355.20	3,480.96
PRI	PRIMERICA	74164M108	Financials	12,637	1,232,107.50	709,856.94	3,159.25
QTS	QTS REALTY TRUST INC	74736A103	Real Estate	22,766	734,658.82	783,006.97	0.00
REI	RING ENERGY, INC.	76680V108	Energy	194,242	2,635,863.94	1,915,767.76	0.00
REXR	REXFORD INDUSTRIAL REALTY	76169C100	Real Estate	62,568	1,689,336.00	1,041,149.12	0.00
ROCK	GIBRALTAR INDS INC	374689107	Industrials	49,090	1,703,423.00	1,169,010.44	0.00
RRGB	RED ROBIN GOURMET BURGERS	75689M101	Cons. Discretionary	12,931	693,748.15	729,544.11	0.00
SBGI	SINCLAIR BROADCAST GRP CL A	829226109	Cons. Discretionary	64,762	2,188,955.60	1,951,558.90	0.00

Portfolio Holdings

Back Office

Global Portfolio Group - 2SCV, As of: 02/28/2018

Portfolio:2calpr11 - Calpers

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	44,823	756,612.24	954,029.70	0.00
SF	STIFEL FINANCIAL CORP	860630102	Financials	23,984	1,531,858.08	1,413,082.40	2,878.08
SIGI	SELECTIVE INS GROUP	816300107	Financials	30,393	1,727,842.05	1,095,159.07	5,470.74
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	37,208	975,221.68	1,087,859.05	0.00
SKYW	SKYWEST INC	830879102	Industrials	38,919	2,132,761.20	660,472.05	0.00
SLCA	U.S. SILICA HOLDINGS, INC	90346E103	Energy	22,573	584,414.97	814,747.39	0.00
SPN	SUPERIOR ENERGY SERVICES	868157108	Energy	71,093	607,845.15	1,315,028.21	0.00
SR	SPIRE, INC	84857L101	Utilities	15,826	1,073,002.80	810,291.20	0.00
STBZ	STATE BANK & TRUST	856190103	Financials	62,332	1,803,888.08	1,284,956.88	0.00
SYNT	SYNTEL INC	87162H103	Info. Technology	31,469	844,942.65	761,614.66	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	46,484	1,903,519.80	1,434,034.63	0.00
TECD	TECH DATA CORPORATION	878237106	Info. Technology	14,910	1,540,799.40	1,426,519.18	0.00
TERP	TERRAFORM POWER, INC CLASS A	88104R209	Utilities	70,182	807,794.82	806,016.45	13,334.58
TKR	TIMKEN CO	887389104	Industrials	15,332	671,541.60	461,033.24	4,139.64
TMST	TIMKEN STEEL	887399103	Materials	50,344	823,627.84	646,910.92	0.00
TOWR	TOWER INTERNATIONAL, INC	891826109	Cons. Discretionary	31,997	835,121.70	738,932.41	0.00
TTEK	TETRA TECH INC NEW	88162G103	Industrials	33,357	1,632,825.15	857,556.77	3,335.70
UBSH	UNION BANKSHARES CORPORATION	90539J109	Financials	42,073	1,572,688.74	1,595,644.77	0.00
UCBI	UNITED CMNTY BKS GA CAP STK	90984P303	Financials	65,568	2,026,706.88	1,286,447.41	0.00
UMPQ	UMPQUA HOLDINGS CORP	904214103	Financials	73,590	1,568,202.90	1,460,247.65	0.00
USNA	USANA HEALTH SCIENCES	90328M107	Consumer Staples	10,719	818,931.60	688,950.81	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	26,827	1,043,570.30	1,261,405.54	0.00
WTFC	WINTRUST FINL CORP	97650W108	Financials	26,757	2,261,234.07	1,437,320.53	0.00
WWW	WOLVERINE WORLD WIDE, INC.	978097103	Cons. Discretionary	26,736	782,830.08	709,522.42	0.00