

PERFORMANCE RETURNS FOR TOTAL

2calpr11 - Calpers

From 01/31/2019 to 02/28/2019

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 02/28/2019
Total Portfolio	4.12	16.09	16.09	-1.86	1.99	12.00								7.83	4.12
Total Equities	4.27	16.73	16.73	-1.99	1.82									2.59	4.27
Total Cash	0.18	0.38	0.38	1.81	2.55									2.41	0.18
Russell 2000 Value	3.89	15.25	15.25	4.42	3.69	14.95	7.11	6.48	9.53	10.56	8.80	10.87	15.43	10.37	3.89

PERFORMANCE RETURNS FOR TOTAL

2calpr11 - Calpers

From 01/31/2019 to 02/28/2019

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 02/28/2019
Total Portfolio	4.12	15.91	15.91	-2.58	1.32	11.35								7.28	4.12
Total Equities	4.27	16.73	16.73	-1.99	1.82									2.59	4.27
Total Cash	0.18	0.38	0.38	1.81	2.55									2.41	0.18
Russell 2000 Value	3.89	15.25	15.25	4.42	3.69	14.95	7.11	6.48	9.53	10.56	8.80	10.87	15.43	10.37	3.89

Transactions Listing

FROM Trade Date 01/31/2019 TO 02/28/2019

						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	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	CASH		2469	23.629	58,363.70	0.00	PEN	0.010000	24.69	0.00	USD	1.0000000	000009	2/1/2019	154932
1113						58,363.70	0.00	0.00	24.69		0.00	USD	1.0000000	58,363.70	2/5/2019	
2calpr11	Buy	CHFC		4205	45.339	190,692.55	0.00	SANDLER	0.010000	42.05	0.00	USD	1.0000000	000009	2/13/2019	155719
1113						190,692.55	0.00	0.00	42.05		0.00	USD	1.0000000	190,692.55	2/15/2019	
2calpr11	Buy	CNDT		25809	15.205	392,676.19	0.00	PEN	0.010000	258.09	0.00	USD	1.0000000	000009	2/20/2019	157106
1113						392,676.19	0.00	0.00	258.09		0.00	USD	1.0000000	392,676.19	2/22/2019	
2calpr11	Buy	CNDT		25781	15.191	391,907.29	0.00	PEN	0.010000	257.81	0.00	USD	1.0000000	000009	2/21/2019	157281
1113						391,907.29	0.00	0.00	257.81		0.00	USD	1.0000000	391,907.29	2/25/2019	
2calpr11	Buy	OMF		6113	33.809	206,736.16	0.00	SANDLER	0.010000	61.13	0.00	USD	1.0000000	000009	2/13/2019	155721
1113						206,736.16	0.00	0.00	61.13		0.00	USD	1.0000000	206,736.16	2/15/2019	
2calpr11	Buy	PDCE		9586	39.059	374,512.56	0.00	SEAPORT	0.010000	95.86	0.00	USD	1.0000000	000009	2/20/2019	157107
1113						374,512.56	0.00	0.00	95.86		0.00	USD	1.0000000	374,512.56	2/22/2019	
2calpr11	Buy	SIGI		2443	65.551	160,166.26	0.00	SANDLER	0.010000	24.43	0.00	USD	1.0000000	000009	2/13/2019	155722
1113						160,166.26	0.00	0.00	24.43		0.00	USD	1.0000000	160,166.26	2/15/2019	
2calpr11	Buy	SIGI		702	65.857	46,238.77	0.00	SANDLER	0.010000	7.02	0.00	USD	1.0000000	000009	2/14/2019	155898
1113						46,238.77	0.00	0.00	7.02		0.00	USD	1.0000000	46,238.77	2/19/2019	
2calpr11	Buy	UIS		10107	13.745	139,022.80	0.00	PEN	0.010000	101.07	0.00	USD	1.0000000	000009	2/15/2019	156372
1113						139,022.80	0.00	0.00	101.07		0.00	USD	1.0000000	139,022.80	2/20/2019	
2calpr11	Buy	UIS		14670	14.027	205,925.72	0.00	PEN	0.010000	146.70	0.00	USD	1.0000000	000009	2/19/2019	156780
1113						205,925.72	0.00	0.00	146.70		0.00	USD	1.0000000	205,925.72	2/21/2019	
2calpr11	Distribution	000009		220201.52	1.00	220,201.52	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/28/2019	160316
1113				OUTGOING WIRE		220,201.52	0.00	0.00	0.00		0.00	USD	1.0000000	220,201.52	2/28/2019	
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	

Transactions Listing

FROM Trade Date 01/31/2019 TO 02/28/2019

						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	Income	000009	WOLVERINE WORLD WIDE, INC.	3678.64	0.00	3,678.64	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/1/2019	154825
1113			WWW	Div Accrued for WWW		3,678.64	0.00	0.00	0.00		0.00	USD	1.0000000	3,678.64	2/1/2019	
2calpr11	Income	000009		9071.95	0.00	9,071.95	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/1/2019	155136
1113				Interest		9,071.95	0.00	0.00	0.00		0.00	USD	1.0000000	9,071.95	2/1/2019	
2calpr11	Income	000009	KADANT INC	4890.6	0.00	4,890.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/6/2019	155222
1113			KAI	Div Accrued for KAI		4,890.60	0.00	0.00	0.00		0.00	USD	1.0000000	4,890.60	2/6/2019	
2calpr11	Income	000009	COLUMBUS MCKINNON CORPORATION	1928.7	0.00	1,928.70	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/11/2019	155589
1113			CMCO	Div Accrued for CMCO		1,928.70	0.00	0.00	0.00		0.00	USD	1.0000000	1,928.70	2/11/2019	
2calpr11	Income	000009	KAISER ALUMINUM CORP	7000.8	0.00	7,000.80	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/15/2019	156111
1113			KALU	Div Accrued for KALU		7,000.80	0.00	0.00	0.00		0.00	USD	1.0000000	7,000.80	2/15/2019	
2calpr11	Income	000009	LEGACYTEXAS FINANCIAL GROUP, INC.	11474.5	0.00	11,474.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/19/2019	156409
1113			LTXB	Div Accrued for LTXB		11,474.50	0.00	0.00	0.00		0.00	USD	1.0000000	11,474.50	2/19/2019	
2calpr11	Income	000009	FIRST INTERSTATE BANCSYSTEM	11721.72	0.00	11,721.72	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/21/2019	157145
1113			FIBK	Div Accrued for FIBK		11,721.72	0.00	0.00	0.00		0.00	USD	1.0000000	11,721.72	2/21/2019	
2calpr11	Income	000009	H.B. FULLER COMPANY	1234.58	0.00	1,234.58	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/21/2019	157167
1113			FUL	Div Accrued for FUL		1,234.58	0.00	0.00	0.00		0.00	USD	1.0000000	1,234.58	2/21/2019	
2calpr11	Income	000009	INDEPENDENT BANK GROUP, INC.	2697.75	0.00	2,697.75	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/21/2019	157185
1113			IBTX	Div Accrued for IBTX		2,697.75	0.00	0.00	0.00		0.00	USD	1.0000000	2,697.75	2/21/2019	
2calpr11	Income	000009	WINTRUST FINL CORP	4171.5	0.00	4,171.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/21/2019	157203
1113			WTFC	Div Accrued for WTFC		4,171.50	0.00	0.00	0.00		0.00	USD	1.0000000	4,171.50	2/21/2019	
2calpr11	Income	000009	NEXSTAR BROADCASTING	14275.8	0.00	14,275.80	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/22/2019	157463
1113			NXST	Div Accrued for NXST		14,275.80	0.00	0.00	0.00		0.00	USD	1.0000000	14,275.80	2/22/2019	
2calpr11	Income	000009	PINNACLE FINANCIAL PARTNERS, INC.	4266.24	0.00	4,266.24	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/22/2019	157471
1113			PNFP	Div Accrued for PNFP		4,266.24	0.00	0.00	0.00		0.00	USD	1.0000000	4,266.24	2/22/2019	

Transactions Listing

FROM Trade Date 01/31/2019 TO 02/28/2019

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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	UNION BANKSHARES CORPORATION	15455.54	0.00	15,455.54	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/22/2019	157492
1113			UBSH	Div Accrued for UBSH		15,455.54	0.00	0.00	0.00		0.00	USD	1.0000000	15,455.54	2/22/2019	
2calpr11	Income	000009	WILLIAMS SONOMA INC	6038.49	0.00	6,038.49	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/22/2019	157509
1113			WSM	Div Accrued for WSM		6,038.49	0.00	0.00	0.00		0.00	USD	1.0000000	6,038.49	2/22/2019	
2calpr11	Income	000009	IDACORP INC	10374.84	0.00	10,374.84	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/28/2019	159128
1113			IDA	Div Accrued for IDA		10,374.84	0.00	0.00	0.00		0.00	USD	1.0000000	10,374.84	2/28/2019	
2calpr11	Income	000009	MAXIMUS, INC.	2794.25	0.00	2,794.25	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/28/2019	159155
1113			MMS	Div Accrued for MMS		2,794.25	0.00	0.00	0.00		0.00	USD	1.0000000	2,794.25	2/28/2019	
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	2/28/2019	159188
1113			SBRA	Div Accrued for SBRA		20,170.35	0.00	0.00	0.00		0.00	USD	1.0000000	20,170.35	2/28/2019	
2calpr11	Income	000009	TOWER INTERNATIONAL, INC	4159.61	0.00	4,159.61	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/28/2019	159265
1113			TOWR	Div Accrued for TOWR		4,159.61	0.00	0.00	0.00		0.00	USD	1.0000000	4,159.61	2/28/2019	
2calpr11	Sell	CNO		39415	17.097	673,475.34	724,407.79	RAJA	0.010000	394.15	0.00	USD	1.0000000	000009	2/13/2019	155720
1113						673,475.34	724,407.79	8.77	394.15		0.00	USD	1.0000000	673,475.34	2/15/2019	
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	HTLF		1703	45.94	78,217.26	57,764.23	PEN	0.010000	17.03	0.00	USD	1.0000000	000009	2/1/2019	154933
1113						78,217.26	57,764.23	1.02	17.03		0.00	USD	1.0000000	78,217.26	2/5/2019	
2calpr11	Sell	PGNX		25986	4.641	120,344.79	187,099.20	PEN	0.010000	259.86	0.00	USD	1.0000000	000009	2/21/2019	157282
1113						120,344.79	187,099.20	1.57	259.86		0.00	USD	1.0000000	120,344.79	2/25/2019	
2calpr11	Sell	PGNX		23000	4.507	103,427.35	165,600.00	PEN	0.010000	230.00	0.00	USD	1.0000000	000009	2/22/2019	157546
1113						103,427.35	165,600.00	1.35	230.00		0.00	USD	1.0000000	103,427.35	2/26/2019	
2calpr11	Sell	PGNX		24207	4.435	107,114.58	174,290.40	PEN	0.010000	242.07	0.00	USD	1.0000000	000009	2/25/2019	157699
1113						107,114.58	174,290.40	1.40	242.07		0.00	USD	1.0000000	107,114.58	2/27/2019	
2calpr11	Sell	PGNX		11164	4.347	48,417.64	80,380.80	PEN	0.010000	111.64	0.00	USD	1.0000000	000009	2/26/2019	157735
1113						48,417.64	80,380.80	0.63	111.64		0.00	USD	1.0000000	48,417.64	2/28/2019	

Portfolio Holdings

Back Office

Global Portfolio Group - 2SCV, As of: 02/28/2019

Portfolio:2calpr11 - Calpers

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	148,238,043.97	130,027,403.69	118,677.27
000009	PRINCIPAL CASH	000009	Liquid Assets		3,860,472.59		0.00
AAWW	ATLAS AIR WORLDWIDE HOLDINGS, INC.	049164205	Industrials	34,500	1,854,030.00	1,843,072.94	0.00
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	67,077	1,368,370.80	1,041,016.22	0.00
AKR	ACADIA REALTY TRUST	004239109	Real Estate	72,357	2,061,450.93	2,090,180.42	0.00
ANIP	ANI PHARMACEUTICALS, INC.	00182C103	Health Care	21,871	1,438,893.09	1,272,047.03	0.00
ASGN	ASGN INCORPORATED	00191U102	Industrials	15,341	988,113.81	585,847.04	0.00
ATKR	ATKORE INTERNATIONAL GROUP INC.	047649108	Industrials	62,005	1,432,315.50	1,497,742.87	0.00
AVX	AVX CORPORATION	002444107	Info. Technology	91,897	1,672,525.40	1,637,952.07	10,568.16
BANR	BANNER CORP	06652V208	Financials	27,175	1,688,382.75	1,256,695.96	0.00
BDC	BELDEN, INC.	077454106	Info. Technology	11,475	709,040.25	800,822.21	0.00
BGS	B&G FOODS, INC	05508R106	Consumer Staples	43,723	1,076,460.26	1,418,167.92	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	14,672	1,041,418.56	559,754.22	7,409.36
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	36,103	2,148,128.50	1,188,504.74	0.00
CACI	CACI INTERNATIONAL INC CLASS A	127190304	Info. Technology	9,946	1,812,757.96	1,271,279.92	0.00
CADE	CADENCE BANCORPORATION CLASS A	12739A100	Financials	114,023	2,279,319.77	1,884,085.06	19,954.02
CAKE	CHEESECAKE FACTORY INCORPORATED	163072101	Cons. Discretionary	15,155	716,831.50	826,819.51	0.00
CASH	META FINANCIAL GROUP, INC.	59100U108	Financials	59,205	1,382,436.75	1,711,631.19	0.00
CBZ	CBIZ INC	124805102	Industrials	124,555	2,569,569.65	1,245,457.77	0.00
CCMP	CABOT MICROELECTRONICS CORPORATION	12709P103	Info. Technology	2,346	265,332.60	205,542.41	0.00
CHFC	CHEMICAL FINANCIAL CORPORATION	163731102	Financials	25,810	1,182,872.30	1,435,394.78	8,775.40
CJ	C&J ENERGY SERVICES, INC	12674R100	Energy	34,083	588,613.41	1,185,026.93	0.00

Portfolio Holdings**Back Office****Global Portfolio Group - 2SCV, As of: 02/28/2019****Portfolio:2calpr11 - Calpers**

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
CMCO	COLUMBUS MCKINNON CORPORATION	199333105	Industrials	38,574	1,444,596.30	1,496,378.68	0.00
CNDT	CONDUENT INC	206787103	Info. Technology	51,590	754,245.80	784,583.48	0.00
CPE	CALLON PETROLEUM CO	13123X102	Energy	240,621	1,840,750.65	2,360,114.66	0.00
CSFL	CENTERSTATE BANKS INC	15201P109	Financials	92,574	2,449,508.04	1,361,138.40	0.00
CY	CYPRESS SEMICONDUCTOR	232806109	Info. Technology	138,036	2,129,895.48	1,323,772.29	0.00
EBS	EMERGENT BIO SOLUTIONS INC.	29089Q105	Health Care	31,228	1,822,153.80	1,596,575.96	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	33,170	1,498,620.60	1,461,072.07	0.00
EGBN	EAGLE BANCORP, INC	268948106	Financials	39,983	2,366,593.77	2,327,890.22	0.00
EME	EMCOR GROUP INC	29084Q100	Industrials	17,124	1,235,154.12	919,877.74	0.00
ETM	ENTERCOM COMM CORP CL A	293639100	Communication Services	75,912	467,617.92	886,360.54	0.00
FIBK	FIRST INTERSTATE BANCSYSTEM	32055Y201	Financials	37,812	1,574,491.68	1,515,584.64	0.00
FNB	FNB CORP	302520101	Financials	192,769	2,359,492.56	1,698,113.66	0.00
FNSR	FINISAR CORPORATION	31787A507	Info. Technology	39,451	966,154.99	951,305.42	0.00
FOE	FERRO CORP	315405100	Materials	84,269	1,633,975.91	1,148,893.15	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	7,965	402,073.20	418,726.57	0.00
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	48,546	1,728,723.06	1,114,846.42	0.00
HGV	HILTON GRAND VA	43283X105	Cons. Discretionary	46,447	1,476,550.13	1,485,981.83	0.00
HRTG	HERITAGE INSURANCE HOLDINGS, INC	42727J102	Financials	136,028	2,029,537.76	1,981,081.69	0.00
HTLD	HEARTLAND EXPRESS, INC.	422347104	Industrials	82,207	1,651,538.63	1,601,234.93	0.00
IBKC	IBERIABANK CORP	450828108	Financials	29,547	2,311,461.81	1,927,416.76	0.00
IBTX	INDEPENDENT BANK GROUP, INC.	45384B106	Financials	10,791	625,446.36	497,635.50	0.00
IDA	IDACORP INC	451107106	Utilities	16,468	1,620,615.88	1,144,713.29	0.00

Portfolio Holdings

Back Office

Global Portfolio Group - 2SCV, As of: 02/28/2019

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	2,008,866.16	1,906,754.54	0.00
JAG	JAGGED PEAK ENERGY, INC.	47009K107	Energy	131,141	1,241,905.27	1,637,800.33	0.00
JCAP	JERNIGAN CAPITAL, INC.	476405105	Real Estate	95,419	2,046,737.55	1,847,371.61	0.00
KAI	KADANT INC	48282T104	Industrials	22,230	1,944,013.50	1,076,799.01	0.00
KALU	KAISER ALUMINUM CORP	483007704	Materials	11,668	1,277,412.64	983,029.00	0.00
KOP	KOPPERS HOLDINGS INC.	50060P106	Materials	32,815	806,920.85	1,002,740.24	0.00
LTXB	LEGACYTEXAS FINANCIAL GROUP, INC.	52471Y106	Financials	45,898	1,915,323.54	1,805,095.91	0.00
MDR	MCDERMOTT INTERNATIONAL, INC.	580037703	Energy	80,509	682,716.32	1,162,175.98	0.00
MKSI	MKS INSTRUMENT INC	55306N104	Info. Technology	12,810	1,061,564.70	595,951.69	2,562.00
MMS	MAXIMUS, INC.	577933104	Info. Technology	11,177	789,990.36	743,583.46	0.00
MTRN	MATERION CORP	576690101	Materials	36,738	2,122,721.64	1,249,974.13	3,857.49
MUR	MURPHY OIL CORPORATION	626717102	Energy	25,320	731,748.00	689,240.78	6,330.00
MYRG	MYR GROUP INC	55405W104	Industrials	28,349	950,825.46	769,391.86	0.00
NJR	NEW JERSEY RESOURCES CORPORATION	646025106	Utilities	19,210	929,764.00	770,981.26	0.00
NRE	NORTHSTAR RLTY EUROPE CORP	66706L101	Real Estate	54,975	986,251.50	701,233.36	0.00
NSA	NATIONAL STORAGE AFFILIATES TRUST	637870106	Real Estate	58,251	1,649,668.32	987,557.63	0.00
NUVA	NUVASIVE, INC.	670704105	Health Care	14,957	880,967.30	837,538.07	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Communication Services	31,724	3,100,386.52	2,089,397.97	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	57,092	1,884,036.00	1,625,497.44	14,273.00
PAG	PENSKE AUTOMOTIVE GROUP, INC.	70959W103	Cons. Discretionary	31,392	1,395,060.48	1,462,846.32	11,928.96
PDCE	PDC ENERGY	69327R101	Energy	29,361	1,088,412.27	1,175,325.14	0.00
PDCO	PATTERSON COMPANIES, INC.	703395103	Health Care	37,135	837,394.25	876,885.10	0.00

Portfolio Holdings**Back Office****Global Portfolio Group - 2SCV, As of: 02/28/2019****Portfolio:2calpr11 - Calpers**

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
PEB	PEBBLEBROOK HOTEL	70509V100	Real Estate	53,776	1,721,369.76	2,001,891.45	0.00
PFBC	PREFERRED BANK	740367404	Financials	25,109	1,286,082.98	1,353,100.48	0.00
PGNX	PROGENICS PHARMA INC	743187106	Health Care	176,790	781,411.80	1,062,536.94	0.00
PLAB	PHOTRONICS INC	719405102	Info. Technology	61,199	600,362.19	617,980.84	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	13,049	805,906.24	500,429.15	0.00
PNFP	PINNACLE FINANCIAL PARTNERS, INC.	72346Q104	Financials	26,664	1,564,910.16	1,460,284.78	0.00
POR	PORTLAND GENERAL	736508847	Utilities	21,680	1,087,035.20	757,499.20	0.00
PPBI	PACIFIC PREMIER BANCORP	69478X105	Financials	47,321	1,412,531.85	1,434,951.21	10,410.62
PRGS	PROGRESS SOFTWARE CORP	743312100	Info. Technology	24,864	914,497.92	666,355.20	3,853.92
PRI	PRIMERICA	74164M108	Financials	12,637	1,580,130.48	709,856.94	4,296.58
PWR	QUANTA SERVICES INC.	74762E102	Industrials	44,138	1,573,078.32	1,488,158.79	0.00
QTS	QTS REALTY TRUST INC	74736A103	Real Estate	40,319	1,682,511.87	1,471,855.15	0.00
REI	RING ENERGY, INC.	76680V108	Energy	214,305	1,322,261.85	1,985,814.99	0.00
REXR	REXFORD INDUSTRIAL REALTY	76169C100	Real Estate	67,402	2,310,540.56	1,194,133.62	0.00
ROCK	GIBRALTAR INDS INC	374689107	Industrials	22,498	911,169.00	473,239.88	0.00
RUTH	RUTH'S HOSPITALITY GROUP, INC.	783332109	Cons. Discretionary	56,080	1,425,553.60	1,291,066.85	0.00
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	44,823	812,192.76	954,029.70	0.00
SF	STIFEL FINANCIAL CORP	860630102	Financials	23,984	1,305,449.12	1,413,082.40	3,597.60
SFNC	SIMMONS FIRST NATIONAL CORPORATION CLASS A	828730200	Financials	25,964	696,614.12	817,280.34	0.00
SIGI	SELECTIVE INS GROUP	816300107	Financials	33,538	2,212,166.48	1,301,564.10	6,567.20
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	37,208	1,077,171.60	1,087,859.05	0.00
SKYW	SKYWEST INC	830879102	Industrials	38,919	2,103,182.76	660,472.05	0.00
SNX	SYNNEX CORP	87162W100	Info. Technology	16,105	1,580,222.60	1,291,397.14	0.00
SR	SPIRE, INC	84857L101	Utilities	15,826	1,255,318.32	810,291.20	0.00

Portfolio Holdings**Back Office****Global Portfolio Group - 2SCV, As of: 02/28/2019****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	1,366,547.32	1,312,843.86	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	46,484	1,574,413.08	1,434,034.63	0.00
TECD	TECH DATA CORPORATION	878237106	Info. Technology	9,054	925,499.88	839,288.28	0.00
TERP	TERRAFORM POWER, INC CLASS A	88104R209	Utilities	70,182	877,976.82	806,016.45	0.00
TIER	TIER REIT, INC.	88650V208	Real Estate	31,216	756,988.00	672,245.10	0.00
TKR	TIMKEN CO	887389104	Industrials	15,332	665,255.48	461,033.24	4,292.96
TMST	TIMKEN STEEL	887399103	Materials	49,448	616,122.08	634,765.73	0.00
TOWR	TOWER INTERNATIONAL, INC	891826109	Cons. Discretionary	31,997	820,723.05	738,932.41	0.00
TWNK	HOSTESS BRANDS, INC. CLASS A	44109J106	Consumer Staples	57,660	699,992.40	825,808.60	0.00
UBSH	UNION BANKSHARES CORPORATION	90539J109	Financials	67,198	2,390,232.86	2,312,864.83	0.00
UIS	UNISYS CORPORATION	909214306	Info. Technology	108,405	1,464,551.55	1,552,519.69	0.00
UMPQ	UMPQUA HOLDINGS CORP	904214103	Financials	73,590	1,337,866.20	1,460,247.65	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	26,827	1,428,537.75	1,261,405.54	0.00
WAIR	WESCO AIRCRAFT HOLDINGS, INC.	950814103	Industrials	87,408	742,093.92	1,014,875.77	0.00
WSM	WILLIAMS SONOMA INC	969904101	Cons. Discretionary	14,043	816,740.88	839,113.22	0.00
WTFC	WINTRUST FINL CORP	97650W108	Financials	16,686	1,229,257.62	894,997.18	0.00
WWW	WOLVERINE WORLD WIDE, INC.	978097103	Cons. Discretionary	45,983	1,644,352.08	1,343,297.53	0.00