

PERFORMANCE RETURNS FOR TOTAL

2calpr11 - Calpers

From 04/28/2017 to 05/31/2017

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 05/31/2017
Total Portfolio	-2.81	-2.47	-2.09	17.23										11.31	-2.81
Total Equities	-2.88	-2.57	-2.17											-2.17	-2.88
Total Cash	0.05	2.53	2.70											2.70	0.05
Russell 2000 Value	-3.11	-2.73	-2.86	21.00	8.48	7.34	9.65	13.67	9.68		14.35	7.89	5.31	14.57	-3.11

PERFORMANCE RETURNS FOR TOTAL

2calpr11 - Calpers

From 04/28/2017 to 05/31/2017

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 05/31/2017
Total Portfolio	-2.81	-2.47	-2.23	16.91										13.65	-2.81
Total Equities	-2.88	-2.57	-2.17											-2.17	-2.88
Total Cash	0.05	2.53	2.70											2.70	0.05
Russell 2000 Value	-3.11	-2.73	-2.86	21.00	8.48	7.34	9.65	13.67	9.68		14.35	7.89	5.31	17.92	-3.11

Transactions Listing

FROM Trade Date 04/28/2017 TO 05/31/2017

						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	EFSC		449	42.819	19,230.00	0.00	SANDLER	0.010000	4.49	0.00	USD	1.0000000	000009	5/8/2017	43520
1113						19,230.00	0.00	0.00	4.49		0.00	USD	1.0000000	19,230.00	5/11/2017	
2calpr11	Buy	EFSC		5527	42.847	236,869.53	0.00	SANDLER	0.010000	55.27	0.00	USD	1.0000000	000009	5/9/2017	43705
1113						236,869.53	0.00	0.00	55.27		0.00	USD	1.0000000	236,869.53	5/12/2017	
2calpr11	Buy	EFSC		3267	42.67	139,435.23	0.00	SANDLER	0.010000	32.67	0.00	USD	1.0000000	000009	5/10/2017	44034
1113						139,435.23	0.00	0.00	32.67		0.00	USD	1.0000000	139,435.23	5/15/2017	
2calpr11	Buy	EFSC		5377	42.567	228,938.68	0.00	SANDLER	0.010000	53.77	0.00	USD	1.0000000	000009	5/11/2017	44598
1113						228,938.68	0.00	0.00	53.77		0.00	USD	1.0000000	228,938.68	5/16/2017	
2calpr11	Buy	EFSC		2316	42.262	97,901.72	0.00	SANDLER	0.010000	23.16	0.00	USD	1.0000000	000009	5/12/2017	44872
1113						97,901.72	0.00	0.00	23.16		0.00	USD	1.0000000	97,901.72	5/17/2017	
2calpr11	Buy	FIBK		3324	38.285	127,293.58	0.00	RAJA	0.010000	33.24	0.00	USD	1.0000000	000009	5/1/2017	42402
1113						127,293.58	0.00	0.00	33.24		0.00	USD	1.0000000	127,293.58	5/4/2017	
2calpr11	Buy	FIBK		4107	38.269	157,213.50	0.00	RAJA	0.010000	41.07	0.00	USD	1.0000000	000009	5/2/2017	42678
1113						157,213.50	0.00	0.00	41.07		0.00	USD	1.0000000	157,213.50	5/5/2017	
2calpr11	Buy	FIBK		2294	38.698	88,795.01	0.00	RAJA	0.010000	22.94	0.00	USD	1.0000000	000009	5/3/2017	42846
1113						88,795.01	0.00	0.00	22.94		0.00	USD	1.0000000	88,795.01	5/8/2017	
2calpr11	Buy	FIBK		1869	38.939	72,796.24	0.00	RAJA	0.010000	18.69	0.00	USD	1.0000000	000009	5/4/2017	43014
1113						72,796.24	0.00	0.00	18.69		0.00	USD	1.0000000	72,796.24	5/9/2017	
2calpr11	Buy	FIBK		4652	38.685	180,009.14	0.00	RAJA	0.010000	46.52	0.00	USD	1.0000000	000009	5/5/2017	43259
1113						180,009.14	0.00	0.00	46.52		0.00	USD	1.0000000	180,009.14	5/10/2017	
2calpr11	Buy	FIBK		2759	38.889	107,321.79	0.00	RAJA	0.010000	27.59	0.00	USD	1.0000000	000009	5/8/2017	43521
1113						107,321.79	0.00	0.00	27.59		0.00	USD	1.0000000	107,321.79	5/11/2017	
2calpr11	Buy	FIBK		1532	39.155	60,001.39	0.00	RAJA	0.010000	15.32	0.00	USD	1.0000000	000009	5/9/2017	43706
1113						60,001.39	0.00	0.00	15.32		0.00	USD	1.0000000	60,001.39	5/12/2017	
2calpr11	Buy	FSB		3388	42.673	144,608.65	0.00	RAJA	0.010000	33.88	0.00	USD	1.0000000	000009	5/1/2017	42403
1113						144,608.65	0.00	0.00	33.88		0.00	USD	1.0000000	144,608.65	5/4/2017	
2calpr11	Buy	FSB		3761	43.022	161,842.22	0.00	RAJA	0.010000	37.61	0.00	USD	1.0000000	000009	5/2/2017	42679
1113						161,842.22	0.00	0.00	37.61		0.00	USD	1.0000000	161,842.22	5/5/2017	

Transactions Listing

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2calpr11	Buy	FSB		2872	42.956	123,397.49	0.00	RAJA	0.010000	28.72	0.00	USD	1.0000000	000009	5/3/2017	42847
1113						123,397.49	0.00	0.00	28.72		0.00	USD	1.0000000	123,397.49	5/8/2017	
2calpr11	Buy	FSB		1495	42.914	64,171.83	0.00	RAJA	0.010000	14.95	0.00	USD	1.0000000	000009	5/4/2017	43015
1113						64,171.83	0.00	0.00	14.95		0.00	USD	1.0000000	64,171.83	5/9/2017	
2calpr11	Buy	FSB		2115	42.979	90,921.74	0.00	RAJA	0.010000	21.15	0.00	USD	1.0000000	000009	5/5/2017	43260
1113						90,921.74	0.00	0.00	21.15		0.00	USD	1.0000000	90,921.74	5/10/2017	
2calpr11	Buy	FSB		1342	43.529	58,429.61	0.00	RAJA	0.010000	13.42	0.00	USD	1.0000000	000009	5/8/2017	43522
1113						58,429.61	0.00	0.00	13.42		0.00	USD	1.0000000	58,429.61	5/11/2017	
2calpr11	Buy	FUL		2908	53.256	154,896.95	0.00	PEN	0.010000	29.08	0.00	USD	1.0000000	000009	4/28/2017	41979
1113						154,896.95	0.00	0.00	29.08		0.00	USD	1.0000000	154,896.95	5/3/2017	
2calpr11	Buy	GIII		19540	19.99	390,790.23	0.00	PEN	0.010000	195.40	0.00	USD	1.0000000	000009	5/22/2017	46481
1113						390,790.23	0.00	0.00	195.40		0.00	USD	1.0000000	390,790.23	5/25/2017	
2calpr11	Buy	GIII		16469	19.909	328,052.60	0.00	PEN	0.010000	164.69	0.00	USD	1.0000000	000009	5/23/2017	46692
1113						328,052.60	0.00	0.00	164.69		0.00	USD	1.0000000	328,052.60	5/26/2017	
2calpr11	Buy	GIII		7387	20.05	148,183.22	0.00	PEN	0.010000	73.87	0.00	USD	1.0000000	000009	5/25/2017	47085
1113						148,183.22	0.00	0.00	73.87		0.00	USD	1.0000000	148,183.22	5/31/2017	
2calpr11	Buy	GIII		27797	20.489	569,821.82	0.00	PEN	0.010000	277.97	0.00	USD	1.0000000	000009	5/26/2017	47361
1113						569,821.82	0.00	0.00	277.97		0.00	USD	1.0000000	569,821.82	6/1/2017	
2calpr11	Buy	HOPE		15952	18.485	295,194.95	0.00	FIG	0.020000	319.04	0.00	USD	1.0000000	000009	5/2/2017	42681
1113						295,194.95	0.00	0.00	319.04		0.00	USD	1.0000000	295,194.95	5/5/2017	
2calpr11	Buy	HOPE		9479	18.645	176,923.64	0.00	FIG	0.020000	189.58	0.00	USD	1.0000000	000009	5/3/2017	42849
1113						176,923.64	0.00	0.00	189.58		0.00	USD	1.0000000	176,923.64	5/8/2017	
2calpr11	Buy	HOPE		13327	18.963	252,989.11	0.00	FIG	0.020000	266.54	0.00	USD	1.0000000	000009	5/4/2017	43017
1113						252,989.11	0.00	0.00	266.54		0.00	USD	1.0000000	252,989.11	5/9/2017	
2calpr11	Buy	HOPE		12714	18.829	239,521.59	0.00	PEN	0.010000	127.14	0.00	USD	1.0000000	000009	5/5/2017	43262
1113						239,521.59	0.00	0.00	127.14		0.00	USD	1.0000000	239,521.59	5/10/2017	

Transactions Listing

FROM Trade Date 04/28/2017 TO 05/31/2017

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2calpr11	Buy	HOPE		14694	18.83	276,833.49	0.00	PEN	0.010000	146.94	0.00	USD	1.0000000	000009	5/8/2017	43524
1113						276,833.49	0.00	0.00	146.94		0.00	USD	1.0000000	276,833.49	5/11/2017	
2calpr11	Buy	HOPE		8453	18.97	160,435.40	0.00	PEN	0.010000	84.53	0.00	USD	1.0000000	000009	5/9/2017	43707
1113						160,435.40	0.00	0.00	84.53		0.00	USD	1.0000000	160,435.40	5/12/2017	
2calpr11	Buy	PAG		15785	44.188	697,660.69	0.00	LOOP	0.010000	157.85	0.00	USD	1.0000000	000009	5/22/2017	46482
1113						697,660.69	0.00	0.00	157.85		0.00	USD	1.0000000	697,660.69	5/25/2017	
2calpr11	Buy	PFBC		3432	53.405	183,320.62	0.00	SANDLER	0.010000	34.32	0.00	USD	1.0000000	000009	4/28/2017	41980
1113						183,320.62	0.00	0.00	34.32		0.00	USD	1.0000000	183,320.62	5/3/2017	
2calpr11	Buy	PFBC		4320	53.604	231,612.91	0.00	SANDLER	0.010000	43.20	0.00	USD	1.0000000	000009	5/1/2017	42406
1113						231,612.91	0.00	0.00	43.20		0.00	USD	1.0000000	231,612.91	5/4/2017	
2calpr11	Distribution	000009		211313.51	1.00	211,313.51	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/5/2017	44597
1113				OUTGOING WIRE		211,313.51	0.00	0.00	0.00		0.00	USD	1.0000000	211,313.51	5/5/2017	
2calpr11	Income	000009	CHATHAM LODGING TRUST	3749.57	0.00	3,749.57	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/28/2017	41603
1113			CLDT	Div Accrued for CLDT		3,749.57	0.00	0.00	0.00		0.00	USD	1.0000000	3,749.57	4/28/2017	
2calpr11	Income	000009	EMCOR GROUP INC	1372.08	0.00	1,372.08	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/28/2017	41661
1113			EME	Div Accrued for EME		1,372.08	0.00	0.00	0.00		0.00	USD	1.0000000	1,372.08	4/28/2017	
2calpr11	Income	000009	IBERIABANK CORP	10431	0.00	10,431.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/28/2017	41681
1113			IBKC	Div Accrued for IBKC		10,431.00	0.00	0.00	0.00		0.00	USD	1.0000000	10,431.00	4/28/2017	
2calpr11	Income	000009	SCIENCE APPLICATIONS INTERNATIONAL	7551.29	0.00	7,551.29	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/28/2017	41769
1113			SAIC	Div Accrued for SAIC		7,551.29	0.00	0.00	0.00		0.00	USD	1.0000000	7,551.29	4/28/2017	
2calpr11	Income	000009	ABM INDS INC	3251.76	0.00	3,251.76	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/1/2017	42072
1113			ABM	Div Accrued for ABM		3,251.76	0.00	0.00	0.00		0.00	USD	1.0000000	3,251.76	5/1/2017	
2calpr11	Income	000009	H.B. FULLER COMPANY	2077.05	0.00	2,077.05	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/4/2017	42957
1113			FUL	Div Accrued for FUL		2,077.05	0.00	0.00	0.00		0.00	USD	1.0000000	2,077.05	5/4/2017	
2calpr11	Income	000009		1603.84	0.00	1,603.84	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/1/2017	43004
1113						1,603.84	0.00	0.00	0.00		0.00	USD	1.0000000	1,603.84	5/1/2017	

Transactions Listing

FROM Trade Date 04/28/2017 TO 05/31/2017

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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	KADANT INC	4801.65	0.00	4,801.65	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/11/2017	44229
1113			KAI	Div Accrued for KAI		4,801.65	0.00	0.00	0.00		0.00	USD	1.0000000	4,801.65	5/11/2017	
2calpr11	Income	000009	FIRST INTERSTATE BANCSYSTEM	4146	0.00	4,146.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/12/2017	44679
1113			FIBK	Div Accrued for FIBK		4,146.00	0.00	0.00	0.00		0.00	USD	1.0000000	4,146.00	5/12/2017	
2calpr11	Income	000009	INDEPENDENCE REALTY TRUST, INC.	4041.96	0.00	4,041.96	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/15/2017	45048
1113			IRT	Div Accrued for IRT		4,041.96	0.00	0.00	0.00		0.00	USD	1.0000000	4,041.96	5/15/2017	
2calpr11	Income	000009	KAISER ALUMINUM CORP	5874.5	0.00	5,874.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/15/2017	45085
1113			KALU	Div Accrued for KALU		5,874.50	0.00	0.00	0.00		0.00	USD	1.0000000	5,874.50	5/15/2017	
2calpr11	Income	000009	BOSTON PRIVATE FINANCIAL HOLDINGS	4702.28	0.00	4,702.28	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/19/2017	45886
1113			BPFH	Div Accrued for BPFH		4,702.28	0.00	0.00	0.00		0.00	USD	1.0000000	4,702.28	5/19/2017	
2calpr11	Income	000009	HERITAGE FINANCIAL CORP	4257.24	0.00	4,257.24	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/24/2017	46720
1113			HFWA	Div Accrued for HFWA		4,257.24	0.00	0.00	0.00		0.00	USD	1.0000000	4,257.24	5/24/2017	
2calpr11	Income	000009	HERITAGE COMMERCE CORP	6787.3	0.00	6,787.30	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/25/2017	46997
1113			HTBK	Div Accrued for HTBK		6,787.30	0.00	0.00	0.00		0.00	USD	1.0000000	6,787.30	5/25/2017	
2calpr11	Income	000009	WINTRUST FINL CORP	3772.02	0.00	3,772.02	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/25/2017	47026
1113			WTFC	Div Accrued for WTFC		3,772.02	0.00	0.00	0.00		0.00	USD	1.0000000	3,772.02	5/25/2017	
2calpr11	Income	000009	ASTEC INDS INC	2297.1	0.00	2,297.10	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/26/2017	47144
1113			ASTE	Div Accrued for ASTE		2,297.10	0.00	0.00	0.00		0.00	USD	1.0000000	2,297.10	5/26/2017	
2calpr11	Income	000009	CHATHAM LODGING TRUST	3749.57	0.00	3,749.57	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/26/2017	47234
1113			CLDT	Div Accrued for CLDT		3,749.57	0.00	0.00	0.00		0.00	USD	1.0000000	3,749.57	5/26/2017	
2calpr11	Income	000009	GUARANTY BANCORP	4088	0.00	4,088.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/26/2017	47247
1113			GBNK	Div Accrued for GBNK		4,088.00	0.00	0.00	0.00		0.00	USD	1.0000000	4,088.00	5/26/2017	
2calpr11	Income	000009	SNYDERS LANCE INC	4543.84	0.00	4,543.84	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/26/2017	47272
1113			LNCE	Div Accrued for LNCE		4,543.84	0.00	0.00	0.00		0.00	USD	1.0000000	4,543.84	5/26/2017	

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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	NEXSTAR BROADCASTING	6343.5	0.00	6,343.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/26/2017	47290
1113			NXST	Div Accrued for NXST		6,343.50	0.00	0.00	0.00		0.00	USD	1.0000000	6,343.50	5/26/2017	
2calpr11	Income	000009	IDACORP INC	9057.4	0.00	9,057.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/30/2017	47400
1113			IDA	Div Accrued for IDA		9,057.40	0.00	0.00	0.00		0.00	USD	1.0000000	9,057.40	5/30/2017	
2calpr11	Income	000009	SABRA HEALTH CARE REIT	12389.59	0.00	12,389.59	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/31/2017	47528
1113			SBRA	Div Accrued for SBRA		12,389.59	0.00	0.00	0.00		0.00	USD	1.0000000	12,389.59	5/31/2017	
2calpr11	Sell	CBF		4099	41.685	170,821.69	130,799.09	SANDLER	0.010000	40.99	0.00	USD	1.0000000	000009	4/28/2017	41978
1113						170,821.69	130,799.09	3.73	40.99		0.00	USD	1.0000000	170,821.69	5/3/2017	
2calpr11	Sell	CBF		3635	41.943	152,423.13	115,992.85	SANDLER	0.010000	36.35	0.00	USD	1.0000000	000009	5/1/2017	42400
1113						152,423.13	115,992.85	3.33	36.35		0.00	USD	1.0000000	152,423.13	5/4/2017	
2calpr11	Sell	COLM		10779	55.916	602,597.63	707,749.14	RAJA	0.010000	107.79	0.00	USD	1.0000000	000009	5/1/2017	42401
1113						602,597.63	707,749.14	13.14	107.79		0.00	USD	1.0000000	602,597.63	5/4/2017	
2calpr11	Sell	COLM		1408	56.581	79,650.37	92,334.98	RAJA	0.010000	14.08	0.00	USD	1.0000000	000009	5/2/2017	42677
1113						79,650.37	92,334.98	1.74	14.08		0.00	USD	1.0000000	79,650.37	5/5/2017	
2calpr11	Sell	DKS		13713	40.984	561,864.20	520,777.23	LOOP	0.010000	137.13	0.00	USD	1.0000000	000009	5/22/2017	46480
1113						561,864.20	520,777.23	12.26	137.13		0.00	USD	1.0000000	561,864.20	5/25/2017	
2calpr11	Sell	HFWA		2404	26.296	63,189.20	45,378.87	SANDLER	0.010000	24.04	0.00	USD	1.0000000	000009	5/1/2017	42404
1113						63,189.20	45,378.87	1.38	24.04		0.00	USD	1.0000000	63,189.20	5/4/2017	
2calpr11	Sell	HFWA		3503	25.829	90,442.68	65,961.56	SANDLER	0.010000	35.03	0.00	USD	1.0000000	000009	5/2/2017	42680
1113						90,442.68	65,961.56	1.98	35.03		0.00	USD	1.0000000	90,442.68	5/5/2017	
2calpr11	Sell	HFWA		7313	25.815	188,707.11	136,830.09	SANDLER	0.010000	73.13	0.00	USD	1.0000000	000009	5/3/2017	42848
1113						188,707.11	136,830.09	4.12	73.13		0.00	USD	1.0000000	188,707.11	5/8/2017	
2calpr11	Sell	HFWA		3461	25.837	89,386.68	64,478.43	SANDLER	0.010000	34.61	0.00	USD	1.0000000	000009	5/4/2017	43016
1113						89,386.68	64,478.43	1.95	34.61		0.00	USD	1.0000000	89,386.68	5/9/2017	
2calpr11	Sell	HFWA		4561	25.321	115,442.32	84,971.43	SANDLER	0.010000	45.61	0.00	USD	1.0000000	000009	5/5/2017	43261
1113						115,442.32	84,971.43	2.52	45.61		0.00	USD	1.0000000	115,442.32	5/10/2017	
2calpr11	Sell	HFWA		5714	25.244	144,181.07	106,451.82	SANDLER	0.010000	57.14	0.00	USD	1.0000000	000009	5/8/2017	43523
1113						144,181.07	106,451.82	3.15	57.14		0.00	USD	1.0000000	144,181.07	5/11/2017	

Transactions Listing

FROM Trade Date 04/28/2017 TO 05/31/2017

						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	HTLF		9448	48.535	458,450.42	374,331.00	SANDLER	0.010000	94.48	0.00	USD	1.0000000	000009	5/1/2017	42405
1113						458,450.42	374,331.00	10.00	94.48		0.00	USD	1.0000000	458,450.42	5/4/2017	
2calpr11	Sell	HTLF		4493	48.342	217,150.04	168,038.20	SANDLER	0.010000	44.93	0.00	USD	1.0000000	000009	5/2/2017	42682
1113						217,150.04	168,038.20	4.74	44.93		0.00	USD	1.0000000	217,150.04	5/5/2017	
2calpr11	Sell	HTLF		5155	48.158	248,197.00	185,336.41	SANDLER	0.010000	51.55	0.00	USD	1.0000000	000009	5/3/2017	42850
1113						248,197.00	185,336.41	5.42	51.55		0.00	USD	1.0000000	248,197.00	5/8/2017	
2calpr11	Sell	HTLF		1956	49.341	96,489.53	69,726.66	PEN	0.010000	19.56	0.00	USD	1.0000000	000009	5/8/2017	43525
1113						96,489.53	69,726.66	2.10	19.56		0.00	USD	1.0000000	96,489.53	5/11/2017	
2calpr11	Sell	HTLF		1267	49.328	62,484.29	44,914.80	PEN	0.010000	12.67	0.00	USD	1.0000000	000009	5/9/2017	43708
1113						62,484.29	44,914.80	1.36	12.67		0.00	USD	1.0000000	62,484.29	5/12/2017	
2calpr11	Sell	HTLF		3183	48.411	154,057.02	112,118.15	PEN	0.010000	31.83	0.00	USD	1.0000000	000009	5/10/2017	44035
1113						154,057.02	112,118.15	3.36	31.83		0.00	USD	1.0000000	154,057.02	5/15/2017	
2calpr11	Sell	HTLF		2131	47.862	101,970.39	74,733.45	PEN	0.010000	21.31	0.00	USD	1.0000000	000009	5/11/2017	44599
1113						101,970.39	74,733.45	2.22	21.31		0.00	USD	1.0000000	101,970.39	5/16/2017	
2calpr11	Sell	HTLF		1733	47.21	81,794.95	60,694.71	PEN	0.010000	17.33	0.00	USD	1.0000000	000009	5/12/2017	44873
1113						81,794.95	60,694.71	1.78	17.33		0.00	USD	1.0000000	81,794.95	5/17/2017	
2calpr11	Sell	HTLF		3265	47.389	154,689.72	113,245.09	PEN	0.010000	32.65	0.00	USD	1.0000000	000009	5/15/2017	45287
1113						154,689.72	113,245.09	3.37	32.65		0.00	USD	1.0000000	154,689.72	5/18/2017	
2calpr11	Sell	HTLF		1821	47.161	85,860.83	62,345.94	PEN	0.010000	18.21	0.00	USD	1.0000000	000009	5/16/2017	45431
1113						85,860.83	62,345.94	1.87	18.21		0.00	USD	1.0000000	85,860.83	5/19/2017	
2calpr11	Sell	JCP		130913	4.755	621,155.51	1,272,480.06	LOOP	0.010000	1,309.13	0.00	USD	1.0000000	000009	5/12/2017	44874
1113						621,155.51	1,272,480.06	13.58	1,309.13		0.00	USD	1.0000000	621,155.51	5/17/2017	
2calpr11	Sell	MYRG		800	32.165	25,723.19	21,712.00	TMC	0.010000	8.00	0.00	USD	1.0000000	000009	5/10/2017	44036
1113						25,723.19	21,712.00	0.57	8.00		0.00	USD	1.0000000	25,723.19	5/15/2017	
2calpr11	Sell	MYRG		4188	31.253	130,841.15	113,662.32	TMC	0.010000	41.88	0.00	USD	1.0000000	000009	5/11/2017	44600
1113						130,841.15	113,662.32	2.86	41.88		0.00	USD	1.0000000	130,841.15	5/16/2017	
2calpr11	Sell	MYRG		1600	31.023	49,620.03	43,424.00	TMC	0.010000	16.00	0.00	USD	1.0000000	000009	5/12/2017	44875
1113						49,620.03	43,424.00	1.09	16.00		0.00	USD	1.0000000	49,620.03	5/17/2017	

Transactions Listing

FROM Trade Date 04/28/2017 TO 05/31/2017

						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	MYRG		2802	30.105	84,325.19	76,046.28	TMC	0.010000	28.02	0.00	USD	1.0000000	000009	5/15/2017	45288
1113						84,325.19	76,046.28	1.84	28.02		0.00	USD	1.0000000	84,325.19	5/18/2017	
2calpr11	Sell	MYRG		3713	29.166	108,252.37	100,770.82	TMC	0.010000	37.13	0.00	USD	1.0000000	000009	5/16/2017	45432
1113						108,252.37	100,770.82	2.37	37.13		0.00	USD	1.0000000	108,252.37	5/19/2017	
2calpr11	Sell	NCMI		7684	8.355	64,120.04	115,777.90	TMC	0.010000	76.84	0.00	USD	1.0000000	000009	5/10/2017	44037
1113						64,120.04	115,777.90	1.40	76.84		0.00	USD	1.0000000	64,120.04	5/15/2017	
2calpr11	Sell	NCMI		10541	8.065	84,908.00	158,423.70	TMC	0.010000	105.41	0.00	USD	1.0000000	000009	5/11/2017	44601
1113						84,908.00	158,423.70	1.86	105.41		0.00	USD	1.0000000	84,908.00	5/16/2017	
2calpr11	Sell	NCMI		6834	7.90	53,919.08	96,658.93	TMC	0.010000	68.34	0.00	USD	1.0000000	000009	5/12/2017	44876
1113						53,919.08	96,658.93	1.18	68.34		0.00	USD	1.0000000	53,919.08	5/17/2017	
2calpr11	Sell	NCMI		16811	7.781	130,638.78	227,957.16	TMC	0.010000	168.11	0.00	USD	1.0000000	000009	5/15/2017	45289
1113						130,638.78	227,957.16	2.86	168.11		0.00	USD	1.0000000	130,638.78	5/18/2017	
2calpr11	Sell	NCMI		16499	7.49	123,414.77	223,726.44	TMC	0.010000	164.99	0.00	USD	1.0000000	000009	5/16/2017	45433
1113						123,414.77	223,726.44	2.70	164.99		0.00	USD	1.0000000	123,414.77	5/19/2017	
2calpr11	Sell	RDN		37960	16.586	629,203.64	488,583.72	LOOP	0.010000	379.60	0.00	USD	1.0000000	000009	5/2/2017	42683
1113						629,203.64	488,583.72	13.73	379.60		0.00	USD	1.0000000	629,203.64	5/5/2017	
2calpr11	Sell	RDN		11901	16.495	196,186.09	144,138.92	LOOP	0.010000	119.01	0.00	USD	1.0000000	000009	5/3/2017	42851
1113						196,186.09	144,138.92	4.28	119.01		0.00	USD	1.0000000	196,186.09	5/8/2017	

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Global Portfolio Group - 2SCV, As of: 05/31/2017

Portfolio:2calpr11 - Calpers

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	138,409,359.00	116,498,707.92	140,230.41
000009	PRINCIPAL CASH	000009	Liquid Assets		2,561,987.10		0.00
ABM	ABM INDS INC	000957100	Industrials	19,128	823,269.12	616,776.72	0.00
AKR	ACADIA REALTY TRUST	004239109	Real Estate	44,389	1,205,161.35	1,328,118.88	0.00
ASGN	ON ASSIGNMENT INC	682159108	Industrials	15,386	806,226.40	587,606.94	0.00
ASTE	ASTEC INDS INC	046224101	Industrials	22,971	1,285,686.87	988,704.16	0.00
BANR	BANNER CORP	06652V208	Financials	41,516	2,227,748.56	1,928,715.22	0.00
BAS	BASIC ENERGY SERVICES, INC.	06985P209	Energy	21,946	603,295.54	727,059.27	0.00
BGC	GENERAL CABLE CORPORATION	369300108	Industrials	39,822	659,054.10	697,410.24	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	14,686	1,021,264.44	560,290.70	6,535.27
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	36,209	1,938,991.95	1,192,163.25	0.00
BMTC	BRYN MAWR BK CORP	117665109	Financials	39,674	1,620,682.90	1,227,128.65	8,331.54
BPFH	BOSTON PRIVATE FINANCIAL HOLDINGS	101119105	Financials	42,748	619,846.00	713,043.79	0.00
BRKS	BROOKS AUTOMATION, INC.	114340102	Info. Technology	32,194	886,944.70	705,661.46	3,219.40
CACI	CACI INTERNATIONAL INC CLASS A	127190304	Info. Technology	8,561	1,053,859.10	1,075,833.57	0.00
CASS	CASS INFORMATION SYSTEMS	14808P109	Info. Technology	9,552	584,964.48	660,526.81	2,196.96
CBZ	CBIZ INC	124805102	Industrials	125,428	1,893,962.80	1,254,187.77	0.00
CLDT	CHATHAM LODGING TRUST	16208T102	Real Estate	34,087	676,626.95	723,154.77	3,749.57
CLNS	COLONY NORTHSTA	19625W104	Real Estate	148,034	2,091,720.42	2,007,607.25	0.00
CNO	CNO FINANCIAL INC	12621E103	Financials	134,764	2,761,314.36	2,495,038.72	0.00
COR	CORESITE REALTY CORP	21870Q105	Real Estate	23,706	2,495,767.68	1,217,303.10	0.00
COWN	COWEN GROUP, INC. CLASS A	223622606	Financials	46,049	693,037.45	737,533.76	0.00
CPE	CALLON PETE CO DEL	13123X102	Energy	98,861	1,119,106.52	777,277.10	0.00

Portfolio Holdings

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Global Portfolio Group - 2SCV, As of: 05/31/2017

Portfolio:2calpr11 - Calpers

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
CPK	CHESAPEAKE UTILITIES CORP.	165303108	Utilities	20,515	1,523,238.75	996,003.25	0.00
CPN	CALPINE	131347304	Utilities	57,559	739,633.15	662,043.62	0.00
CRZO	CARRIZO OIL & GAS	144577103	Energy	28,991	636,062.54	860,015.42	0.00
CSFL	CENTERSTATE BANKS INC	15201P109	Financials	93,122	2,238,652.88	1,369,761.73	0.00
CY	CYPRESS SEMICONDUCTOR	232806109	Info. Technology	186,381	2,607,470.19	1,674,940.74	0.00
DLX	DELUXE CORP	248019101	Industrials	27,250	1,857,360.00	1,615,925.00	8,175.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	33,170	1,330,117.00	1,461,072.07	0.00
EME	EMCOR GROUP INC	29084Q100	Industrials	17,151	1,080,856.02	921,603.06	0.00
ESL	ESTERLINE TECHNOLOGIES	297425100	Industrials	16,488	1,606,755.60	1,425,107.03	0.00
ETM	ENTERCOM COMM CORP CL A	293639100	Cons. Discretionary	76,250	785,375.00	890,485.19	5,718.75
EVHC	ENVISION HEALTHCARE	29414D100	Health Care	13,820	754,710.20	911,959.51	0.00
FAF	FIRST AMERICAN FINANCIAL	31847R102	Financials	34,760	1,512,755.20	1,446,375.23	0.00
FGL	FIDELITY & GUAR	315785105	Financials	25,427	784,422.95	709,647.23	1,652.76
FIBK	FIRST INTERSTATE BANCSYSTEM	32055Y201	Financials	37,812	1,319,638.80	1,515,584.64	0.00
FNB	FNB CORP	302520101	Financials	158,060	2,086,392.00	1,242,199.03	18,967.20
FOE	FERRO CORP	315405100	Materials	84,354	1,413,773.04	1,150,123.89	0.00
FSB	FRANKLIN FINANCIAL NETWORK, INC.	35352P104	Financials	52,801	2,059,239.00	2,078,008.33	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	20,517	1,041,237.75	1,084,734.62	0.00
GBNK	GUARANTY BANCORP	40075T607	Financials	32,704	825,776.00	678,832.98	0.00
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	71,193	1,393,247.01	1,436,847.87	0.00
GNBC	GREEN BANCORP, INC.	39260X100	Financials	82,589	1,573,320.45	1,443,684.47	0.00
HFWA	HERITAGE FINANCIAL CORP	42722X106	Financials	27,034	644,760.90	503,643.42	0.00
HOPE	HOPE BANCORP, INC.	43940T109	Financials	74,619	1,299,116.79	1,401,898.18	0.00

Portfolio Holdings

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Global Portfolio Group - 2SCV, As of: 05/31/2017

Portfolio:2calpr11 - Calpers

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
HPP	HUDSON PACIFIC PROPERTIES, INC.	444097109	Real Estate	42,538	1,393,544.88	1,252,318.72	0.00
HTBK	HERITAGE COMMERCE CORP	426927109	Financials	67,873	913,570.58	761,218.79	0.00
HTLF	HEARTLAND FINL USA INC	42234Q102	Financials	14,381	644,987.85	489,804.98	1,581.91
IBKC	IBERIABANK CORP	450828108	Financials	28,975	2,236,870.00	1,788,619.58	0.00
IDA	IDACORP INC	451107106	Utilities	16,468	1,437,656.40	1,144,713.29	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	74,180	712,869.80	702,881.46	4,450.80
KAI	KADANT INC	48282T104	Industrials	22,865	1,757,175.25	1,117,127.86	0.00
KALU	KAISER ALUMINUM CORP	483007704	Materials	11,749	967,647.64	989,853.25	0.00
KS	KAPSTONE PAPER & PACKAGING CORP	48562P103	Materials	45,800	967,754.00	557,784.46	0.00
LNCE	SNYDERS LANCE INC	833551104	Consumer Staples	28,399	1,043,663.25	1,077,219.40	0.00
MDP	MEREDITH CORP	589433101	Cons. Discretionary	21,740	1,176,134.00	1,059,354.24	11,304.80
MKSI	MKS INSTRUMENT INC	55306N104	Info. Technology	25,422	2,078,248.50	1,209,971.55	4,448.85
MOD	MODINE MANUFACTURING CO	607828100	Cons. Discretionary	71,254	1,083,060.80	1,014,279.47	0.00
MTRN	MATERION CORP	576690101	Materials	36,794	1,258,354.80	1,252,101.67	3,679.40
MYRG	MYR GROUP INC	55405W104	Industrials	28,541	837,963.76	774,602.74	0.00
NCMI	NATIONAL CINEMEDIA	635309107	Cons. Discretionary	0	0.00	0.00	3,629.78
NCR	NCR CORP NEW	62886E108	Info. Technology	66,398	2,558,314.94	1,672,019.78	0.00
NSA	NATIONAL STORAGE AFFILIATES TRUST	637870106	Real Estate	58,613	1,421,365.25	994,568.88	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Cons. Discretionary	21,145	1,209,494.00	1,385,907.54	0.00
ODP	OFFICE DEPOT INC	676220106	Cons. Discretionary	345,455	1,765,275.05	1,224,349.07	8,636.38
OMF	ONE MAIN HOLDINGS	68268W103	Financials	26,281	592,899.36	742,469.79	0.00
PAG	PENSKE AUTOMOTIVE GROUP, INC.	70959W103	Cons. Discretionary	15,785	668,494.75	697,660.69	0.00
PDCE	PDC ENERGY	69327R101	Energy	23,580	1,170,982.80	1,415,651.65	0.00

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Global Portfolio Group - 2SCV, As of: 05/31/2017

Portfolio:2calpr11 - Calpers

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
PFBC	PREFERRED BANK	740367404	Financials	22,022	1,099,118.02	1,191,393.90	0.00
PGNX	PROGENICS PHARMA INC	743187106	Health Care	200,339	1,276,159.43	1,289,673.24	0.00
PLAB	PHOTRONICS INC	719405102	Info. Technology	61,559	618,667.95	621,708.46	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	13,068	679,274.64	501,157.80	0.00
PMC	PHARMERICA	71714F104	Health Care	37,570	927,979.00	1,240,937.10	0.00
POR	PORTLAND GENERAL	736508847	Utilities	21,831	1,033,479.54	762,775.14	0.00
PPBI	PACIFIC PREMIER BANCORP	69478X105	Financials	67,888	2,308,192.00	1,502,678.45	0.00
PRGS	PROGRESS SOFTWARE CORP	743312100	Info. Technology	24,871	726,233.20	666,542.80	3,108.88
PRI	PRIMERICA	74164M108	Financials	12,648	913,185.60	710,474.84	2,403.12
PRXL	PAREXEL INTL CORP	699462107	Health Care	9,442	763,102.44	664,244.70	0.00
REI	RING ENERGY, INC.	76680V108	Energy	162,423	2,108,250.54	1,485,028.58	0.00
REN	RESOLUTE ENERGY CORP	76116A306	Energy	16,884	661,852.80	713,391.21	0.00
REXR	REXFORD INDUSTRIAL REALTY	76169C100	Real Estate	62,910	1,714,297.50	1,046,926.90	0.00
ROCK	GIBRALTAR INDS INC	374689107	Industrials	42,815	1,331,546.50	987,398.68	0.00
RRGB	Red Robin Gourmet Burgers, Inc.	75689M101	Cons. Discretionary	12,960	934,092.00	731,217.96	0.00
SAIC	SCIENCE APPLICATIONS INTERNATIONAL	808625107	Info. Technology	24,359	1,851,040.41	1,201,873.63	0.00
SBGI	SINCLAIR BROADCAST GRP CL A	829226109	Cons. Discretionary	52,162	1,690,048.80	1,531,832.88	9,389.16
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	28,813	675,088.59	655,953.25	0.00
SF	STIFEL FINANCIAL CORP	860630102	Financials	13,674	582,922.62	713,435.48	0.00
SIGI	SELECTIVE INS GROUP	816300107	Financials	30,419	1,554,410.90	1,096,211.55	4,867.04
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	37,208	1,354,743.28	1,087,859.05	0.00
SKYW	SKYWEST INC	830879102	Industrials	63,769	2,187,276.70	1,161,286.84	0.00
SNV	SYNOVUS FINL CORP	87161C501	Financials	47,057	1,923,690.16	1,469,113.17	0.00
SPN	SUPERIOR ENERGY SERVICES	868157108	Energy	81,176	841,795.12	1,504,901.18	0.00

Portfolio Holdings

Back Office

Global Portfolio Group - 2SCV, As of: 05/31/2017

Portfolio:2calpr11 - Calpers

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
SR	SPIRE, INC	84857L101	Utilities	15,938	1,129,207.30	816,025.60	0.00
SRG	SERITAGE GROWTH PROPERTIES	81752R100	Real Estate	12,929	507,463.25	602,690.90	0.00
STBZ	STATE BANK & TRUST	856190103	Financials	62,769	1,591,194.15	1,293,980.93	0.00
SUI	SUN COMMUNITIES INC	866674104	Real Estate	18,003	1,550,778.42	1,193,058.81	0.00
SXT	SENSIENT TECH CORP	81725T100	Materials	17,020	1,366,535.80	1,087,707.00	5,106.00
TCBK	TRICO BANCSHARES	896095106	Financials	47,733	1,664,927.04	1,171,188.96	0.00
TKR	TIMKEN CO	887389104	Industrials	36,857	1,700,950.55	1,144,571.87	9,951.39
TMST	TIMKEN STEEL	887399103	Materials	50,421	660,515.10	647,954.65	0.00
TOWR	TOWER INTERNATIONAL, INC	891826109	Cons. Discretionary	52,595	1,220,204.00	1,227,111.70	5,785.45
TTEK	TETRA TECH INC NEW	88162G103	Industrials	33,410	1,535,189.50	858,919.40	3,341.00
UCBI	UNITED CMNTY BKS GA CAP STK	90984P303	Financials	94,150	2,426,245.50	1,870,091.85	0.00
USNA	USANA HEALTH SCIENCES	90328M107	Consumer Staples	17,062	1,098,792.80	1,152,953.31	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	27,015	1,110,316.50	1,270,245.30	0.00
WEB	WEB.COM GROUP INC	94733A104	Info. Technology	26,252	597,233.00	588,749.62	0.00
WTFC	WINTRUST FINL CORP	97650W108	Financials	26,943	1,852,600.68	1,447,336.63	0.00