

PERFORMANCE RETURNS FOR TOTAL

2calpr11 - Calpers

From 05/31/2017 to 06/30/2017

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 06/30/2017
Total Portfolio	2.47	-0.06	0.33	19.95										12.29	2.47
Total Equities	2.51	-0.12	0.29											0.29	2.51
Total Cash	0.07	2.60	2.78											2.78	0.07
Russell 2000 Value	3.50	0.67	0.54	24.86	10.29	7.02	10.71	13.39	10.77	13.50	14.88	9.53	5.92	16.07	3.50

PERFORMANCE RETURNS FOR TOTAL

2calpr11 - Calpers

From 05/31/2017 to 06/30/2017

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 06/30/2017
Total Portfolio	2.47	-0.06	0.19	19.62										12.01	2.47
Total Equities	2.51	-0.12	0.29											0.29	2.51
Total Cash	0.07	2.60	2.78											2.78	0.07
Russell 2000 Value	3.50	0.67	0.54	24.86	10.29	7.02	10.71	13.39	10.77	13.50	14.88	9.53	5.92	16.07	3.50

Transactions Listing

FROM Trade Date 05/31/2017 TO 06/30/2017

						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	AAWW		2992	50.239	150,344.41	0.00	SEAPORT	0.010000	29.92	0.00	USD	1.0000000	000009	6/1/2017	48048
1113						150,344.41	0.00	0.00	29.92		0.00	USD	1.0000000	150,344.41	6/6/2017	
2calpr11	Buy	AAWW		6937	51.532	357,549.63	0.00	SEAPORT	0.010000	69.37	0.00	USD	1.0000000	000009	6/2/2017	48322
1113						357,549.63	0.00	0.00	69.37		0.00	USD	1.0000000	357,549.63	6/7/2017	
2calpr11	Buy	AAWW		4285	52.091	223,252.79	0.00	SEAPORT	0.010000	42.85	0.00	USD	1.0000000	000009	6/5/2017	48486
1113						223,252.79	0.00	0.00	42.85		0.00	USD	1.0000000	223,252.79	6/8/2017	
2calpr11	Buy	CACI		2611	123.17	321,623.24	0.00	TMC	0.010000	26.11	0.00	USD	1.0000000	000009	6/6/2017	48644
1113						321,623.24	0.00	0.00	26.11		0.00	USD	1.0000000	321,623.24	6/9/2017	
2calpr11	Buy	CACI		176	123.596	21,754.69	0.00	TMC	0.010000	1.76	0.00	USD	1.0000000	000009	6/7/2017	48967
1113						21,754.69	0.00	0.00	1.76		0.00	USD	1.0000000	21,754.69	6/12/2017	
2calpr11	Buy	CNDT		16318	16.688	272,474.70	0.00	LOOP	0.010000	163.18	0.00	USD	1.0000000	000009	6/6/2017	48645
1113						272,474.70	0.00	0.00	163.18		0.00	USD	1.0000000	272,474.70	6/9/2017	
2calpr11	Buy	CNDT		30965	16.806	520,716.73	0.00	WED	0.010000	309.65	0.00	USD	1.0000000	000009	6/6/2017	48646
1113						520,716.73	0.00	0.00	309.65		0.00	USD	1.0000000	520,716.73	6/9/2017	
2calpr11	Buy	IRT		14517	9.963	144,780.94	0.00	WELLS	0.010000	145.17	0.00	USD	1.0000000	000009	6/26/2017	51685
1113						144,780.94	0.00	0.00	145.17		0.00	USD	1.0000000	144,780.94	6/29/2017	
2calpr11	Buy	IRT		14076	9.85	138,783.73	0.00	WELLS	0.010000	140.76	0.00	USD	1.0000000	000009	6/27/2017	51971
1113						138,783.73	0.00	0.00	140.76		0.00	USD	1.0000000	138,783.73	6/30/2017	
2calpr11	Buy	IRT		21302	9.90	211,102.82	0.00	WELLS	0.010000	213.02	0.00	USD	1.0000000	000009	6/28/2017	52333
1113						211,102.82	0.00	0.00	213.02		0.00	USD	1.0000000	211,102.82	7/3/2017	
2calpr11	Buy	IRT		17688	9.90	175,295.16	0.00	WELLS	0.010000	176.88	0.00	USD	1.0000000	000009	6/29/2017	52480
1113						175,295.16	0.00	0.00	176.88		0.00	USD	1.0000000	175,295.16	7/5/2017	
2calpr11	Buy	LTXB		518	36.234	18,774.18	0.00	SANDLER	0.010000	5.18	0.00	USD	1.0000000	000009	6/22/2017	50980
1113						18,774.18	0.00	0.00	5.18		0.00	USD	1.0000000	18,774.18	6/27/2017	
2calpr11	Buy	LTXB		2997	36.221	108,584.61	0.00	SANDLER	0.010000	29.97	0.00	USD	1.0000000	000009	6/23/2017	51566
1113						108,584.61	0.00	0.00	29.97		0.00	USD	1.0000000	108,584.61	6/28/2017	

Transactions Listing

FROM Trade Date 05/31/2017 TO 06/30/2017

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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	Buy	LTXB		2724	36.321	98,966.73	0.00	SANDLER	0.010000	27.24	0.00	USD	1.0000000	000009	6/26/2017	51686
1113						98,966.73	0.00	0.00	27.24		0.00	USD	1.0000000	98,966.73	6/29/2017	
2calpr11	Buy	LTXB		4086	36.699	149,994.61	0.00	SANDLER	0.010000	40.86	0.00	USD	1.0000000	000009	6/27/2017	51972
1113						149,994.61	0.00	0.00	40.86		0.00	USD	1.0000000	149,994.61	6/30/2017	
2calpr11	Buy	LTXB		4086	37.228	152,155.29	0.00	SANDLER	0.010000	40.86	0.00	USD	1.0000000	000009	6/28/2017	52334
1113						152,155.29	0.00	0.00	40.86		0.00	USD	1.0000000	152,155.29	7/3/2017	
2calpr11	Buy	LTXB		7600	38.399	291,904.60	0.00	SANDLER	0.010000	76.00	0.00	USD	1.0000000	000009	6/29/2017	52481
1113						291,904.60	0.00	0.00	76.00		0.00	USD	1.0000000	291,904.60	7/5/2017	
2calpr11	Buy	LTXB		10896	38.405	418,568.75	0.00	SANDLER	0.010000	108.96	0.00	USD	1.0000000	000009	6/30/2017	52992
1113						418,568.75	0.00	0.00	108.96		0.00	USD	1.0000000	418,568.75	7/6/2017	
2calpr11	Buy	MOD		34494	16.691	576,077.40	0.00	SEAPORT	0.010000	344.94	0.00	USD	1.0000000	000009	6/6/2017	48647
1113						576,077.40	0.00	0.00	344.94		0.00	USD	1.0000000	576,077.40	6/9/2017	
2calpr11	Buy	NRE		24462	12.729	311,618.97	0.00	PEN	0.010000	244.62	0.00	USD	1.0000000	000009	6/26/2017	51687
1113						311,618.97	0.00	0.00	244.62		0.00	USD	1.0000000	311,618.97	6/29/2017	
2calpr11	Buy	NRE		30513	12.759	389,614.39	0.00	PEN	0.010000	305.13	0.00	USD	1.0000000	000009	6/27/2017	51973
1113						389,614.39	0.00	0.00	305.13		0.00	USD	1.0000000	389,614.39	6/30/2017	
2calpr11	Buy	SFR		20740	33.88	702,882.75	0.00	PEN	0.010000	207.40	0.00	USD	1.0000000	000009	6/28/2017	52335
1113						702,882.75	0.00	0.00	207.40		0.00	USD	1.0000000	702,882.75	7/3/2017	
2calpr11	Buy	WEB		6896	23.594	162,773.18	0.00	TMC	0.010000	68.96	0.00	USD	1.0000000	000009	6/6/2017	48650
1113						162,773.18	0.00	0.00	68.96		0.00	USD	1.0000000	162,773.18	6/9/2017	
2calpr11	Buy	WEB		1500	23.587	35,395.05	0.00	TMC	0.010000	15.00	0.00	USD	1.0000000	000009	6/7/2017	48970
1113						35,395.05	0.00	0.00	15.00		0.00	USD	1.0000000	35,395.05	6/12/2017	
2calpr11	Buy	WEB		4943	23.834	117,862.37	0.00	TMC	0.010000	49.43	0.00	USD	1.0000000	000009	6/8/2017	49101
1113						117,862.37	0.00	0.00	49.43		0.00	USD	1.0000000	117,862.37	6/13/2017	
2calpr11	Buy	WEB		1815	24.389	44,284.55	0.00	TMC	0.010000	18.15	0.00	USD	1.0000000	000009	6/9/2017	49257
1113						44,284.55	0.00	0.00	18.15		0.00	USD	1.0000000	44,284.55	6/14/2017	

Transactions Listing

FROM Trade Date 05/31/2017 TO 06/30/2017

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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	Buy	WEB		3407	23.702	80,785.76	0.00	TMC	0.010000	34.07	0.00	USD	1.0000000	000009	6/12/2017	49714
1113						80,785.76	0.00	0.00	34.07		0.00	USD	1.0000000	80,785.76	6/15/2017	
2calpr11	Buy	WWW		4105	26.276	107,904.44	0.00	TMC	0.010000	41.05	0.00	USD	1.0000000	000009	6/23/2017	51568
1113						107,904.44	0.00	0.00	41.05		0.00	USD	1.0000000	107,904.44	6/28/2017	
2calpr11	Buy	WWW		22631	26.574	601,617.98	0.00	TMC	0.010000	226.31	0.00	USD	1.0000000	000009	6/26/2017	51690
1113						601,617.98	0.00	0.00	226.31		0.00	USD	1.0000000	601,617.98	6/29/2017	
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	Income	000009	BLACK HILLS CORP	6535.27	0.00	6,535.27	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/1/2017	47741
1113			BKH	Div Accrued for BKH		6,535.27	0.00	0.00	0.00		0.00	USD	1.0000000	6,535.27	6/1/2017	
2calpr11	Income	000009	BRYN MAWR BK CORP	8331.54	0.00	8,331.54	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/1/2017	47757
1113			BMTC	Div Accrued for BMTC		8,331.54	0.00	0.00	0.00		0.00	USD	1.0000000	8,331.54	6/1/2017	
2calpr11	Income	000009	NATIONAL CINEMEDIA	3629.78	0.00	3,629.78	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/1/2017	47807
1113			NCMI	Div Accrued for NCMI		3,629.78	0.00	0.00	0.00		0.00	USD	1.0000000	3,629.78	6/1/2017	
2calpr11	Income	000009	SELECTIVE INS GROUP	4867.04	0.00	4,867.04	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/1/2017	47837
1113			SIGI	Div Accrued for SIGI		4,867.04	0.00	0.00	0.00		0.00	USD	1.0000000	4,867.04	6/1/2017	
2calpr11	Income	000009	SENSIENT TECH CORP	5106	0.00	5,106.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/1/2017	47856
1113			SXT	Div Accrued for SXT		5,106.00	0.00	0.00	0.00		0.00	USD	1.0000000	5,106.00	6/1/2017	
2calpr11	Income	000009	TIMKEN CO	9951.39	0.00	9,951.39	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/1/2017	47882
1113			TKR	Div Accrued for TKR		9,951.39	0.00	0.00	0.00		0.00	USD	1.0000000	9,951.39	6/1/2017	
2calpr11	Income	000009	HEARTLAND FINL USA INC	1581.91	0.00	1,581.91	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/2/2017	48179
1113			HTLF	Div Accrued for HTLF		1,581.91	0.00	0.00	0.00		0.00	USD	1.0000000	1,581.91	6/2/2017	
2calpr11	Income	000009	MATERION CORP	3679.4	0.00	3,679.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/2/2017	48221
1113			MTRN	Div Accrued for MTRN		3,679.40	0.00	0.00	0.00		0.00	USD	1.0000000	3,679.40	6/2/2017	
2calpr11	Income	000009	TETRA TECH INC NEW	3341	0.00	3,341.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/2/2017	48247
1113			TTEK	Div Accrued for TTEK		3,341.00	0.00	0.00	0.00		0.00	USD	1.0000000	3,341.00	6/2/2017	
2calpr11	Income	000009		1742.59	0.00	1,742.59	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/1/2017	48317
1113				Interest Received		1,742.59	0.00	0.00	0.00		0.00	USD	1.0000000	1,742.59	6/1/2017	

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	Income	000009	DELUXE CORP	8175	0.00	8,175.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/5/2017	48404
1113			DLX	Div Accrued for DLX		8,175.00	0.00	0.00	0.00		0.00	USD	1.0000000	8,175.00	6/5/2017	
2calpr11	Income	000009	FIDELITY & GUAR	1652.76	0.00	1,652.76	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/5/2017	48434
1113			FGL	Div Accrued for FGL		1,652.76	0.00	0.00	0.00		0.00	USD	1.0000000	1,652.76	6/5/2017	
2calpr11	Income	000009	MKS INSTRUMENT INC	4448.85	0.00	4,448.85	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/9/2017	49157
1113			MKSI	Div Accrued for MKSI		4,448.85	0.00	0.00	0.00		0.00	USD	1.0000000	4,448.85	6/9/2017	
2calpr11	Income	000009	TOWER INTERNATIONAL, INC	5785.45	0.00	5,785.45	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/9/2017	49186
1113			TOWR	Div Accrued for TOWR		5,785.45	0.00	0.00	0.00		0.00	USD	1.0000000	5,785.45	6/9/2017	
2calpr11	Income	000009	STATE BANK & TRUST	8787.66	0.00	8,787.66	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/13/2017	49791
1113			STBZ	Div Accrued for STBZ		8,787.66	0.00	0.00	0.00		0.00	USD	1.0000000	8,787.66	6/13/2017	
2calpr11	Income	000009	CASS INFORMATION SYSTEMS	2196.96	0.00	2,196.96	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/15/2017	49947
1113			CASS	Div Accrued for CASS		2,196.96	0.00	0.00	0.00		0.00	USD	1.0000000	2,196.96	6/15/2017	
2calpr11	Income	000009	ENTERCOM COMM CORP CL A	5718.75	0.00	5,718.75	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/15/2017	49986
1113			ETM	Div Accrued for ETM		5,718.75	0.00	0.00	0.00		0.00	USD	1.0000000	5,718.75	6/15/2017	
2calpr11	Income	000009	FIRST AMERICAN FINANCIAL	11818.4	0.00	11,818.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/15/2017	50005
1113			FAF	Div Accrued for FAF		11,818.40	0.00	0.00	0.00		0.00	USD	1.0000000	11,818.40	6/15/2017	
2calpr11	Income	000009	FNB CORP	18967.2	0.00	18,967.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/15/2017	50034
1113			FNB	Div Accrued for FNB		18,967.20	0.00	0.00	0.00		0.00	USD	1.0000000	18,967.20	6/15/2017	
2calpr11	Income	000009	INDEPENDENCE REALTY TRUST, INC.	4450.8	0.00	4,450.80	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/15/2017	50077
1113			IRT	Div Accrued for IRT		4,450.80	0.00	0.00	0.00		0.00	USD	1.0000000	4,450.80	6/15/2017	
2calpr11	Income	000009	MEREDITH CORP	11304.8	0.00	11,304.80	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/15/2017	50108
1113			MDP	Div Accrued for MDP		11,304.80	0.00	0.00	0.00		0.00	USD	1.0000000	11,304.80	6/15/2017	
2calpr11	Income	000009	OFFICE DEPOT INC	8636.38	0.00	8,636.38	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/15/2017	50147
1113			ODP	Div Accrued for ODP		8,636.38	0.00	0.00	0.00		0.00	USD	1.0000000	8,636.38	6/15/2017	
2calpr11	Income	000009	PROGRESS SOFTWARE CORP	3108.88	0.00	3,108.88	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/15/2017	50181
1113			PRGS	Div Accrued for PRGS		3,108.88	0.00	0.00	0.00		0.00	USD	1.0000000	3,108.88	6/15/2017	

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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	PRIMERICA	2403.12	0.00	2,403.12	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/15/2017	50204
1113			PRI	Div Accrued for PRI		2,403.12	0.00	0.00	0.00		0.00	USD	1.0000000	2,403.12	6/15/2017	
2calpr11	Income	000009	SINCLAIR BROADCAST GRP CL A	9389.16	0.00	9,389.16	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/15/2017	50233
1113			SBGI	Div Accrued for SBGI		9,389.16	0.00	0.00	0.00		0.00	USD	1.0000000	9,389.16	6/15/2017	
2calpr11	Income	000009	BROOKS AUTOMATION, INC.	3219.4	0.00	3,219.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/23/2017	51355
1113			BRKS	Div Accrued for BRKS		3,219.40	0.00	0.00	0.00		0.00	USD	1.0000000	3,219.40	6/23/2017	
2calpr11	Income	000009	CNO FINANCIAL INC	12128.76	0.00	12,128.76	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/23/2017	51381
1113			CNO	Div Accrued for CNO		12,128.76	0.00	0.00	0.00		0.00	USD	1.0000000	12,128.76	6/23/2017	
2calpr11	Income	000009	GENERAL CABLE CORPORATION	7167.96	0.00	7,167.96	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/30/2017	52567
1113			BGC	Div Accrued for BGC		7,167.96	0.00	0.00	0.00		0.00	USD	1.0000000	7,167.96	6/30/2017	
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	6/30/2017	52614
1113			CLDT	Div Accrued for CLDT		3,749.57	0.00	0.00	0.00		0.00	USD	1.0000000	3,749.57	6/30/2017	
2calpr11	Income	000009	CENTERSTATE BANKS INC	5587.32	0.00	5,587.32	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/30/2017	52643
1113			CSFL	Div Accrued for CSFL		5,587.32	0.00	0.00	0.00		0.00	USD	1.0000000	5,587.32	6/30/2017	
2calpr11	Income	000009	ENTERPRISE FINANCIAL SERVICES	3648.7	0.00	3,648.70	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/30/2017	52677
1113			EFSC	Div Accrued for EFSC		3,648.70	0.00	0.00	0.00		0.00	USD	1.0000000	3,648.70	6/30/2017	
2calpr11	Income	000009	HUDSON PACIFIC PROPERTIES, INC.	10634.5	0.00	10,634.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/30/2017	52749
1113			HPP	Div Accrued for HPP		10,634.50	0.00	0.00	0.00		0.00	USD	1.0000000	10,634.50	6/30/2017	
2calpr11	Income	000009	NATIONAL STORAGE AFFILIATES TRUST	15239.38	0.00	15,239.38	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/30/2017	52826
1113			NSA	Div Accrued for NSA		15,239.38	0.00	0.00	0.00		0.00	USD	1.0000000	15,239.38	6/30/2017	
2calpr11	Income	000009	TRICO BANCSHARES	8114.61	0.00	8,114.61	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/30/2017	52930
1113			TCBK	Div Accrued for TCBK		8,114.61	0.00	0.00	0.00		0.00	USD	1.0000000	8,114.61	6/30/2017	
2calpr11	Sell	CLNS		51733	14.43	745,958.07	866,367.07	PEN	0.010000	517.33	0.00	USD	1.0000000	000009	6/26/2017	51684
1113						745,958.07	866,367.07	16.27	517.33		0.00	USD	1.0000000	745,958.07	6/29/2017	

Transactions Listing

FROM Trade Date 05/31/2017 TO 06/30/2017

						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	SAIC		9146	76.718	701,555.15	473,292.69	PEN	0.010000	91.46	0.00	USD	1.0000000	000009	6/6/2017	48648
1113						701,555.15	473,292.69	15.30	91.46		0.00	USD	1.0000000	701,555.15	6/9/2017	
2calpr11	Sell	SAIC		15213	75.941	1,155,108.55	728,580.94	PEN	0.010000	152.13	0.00	USD	1.0000000	000009	6/7/2017	48968
1113						1,155,108.55	728,580.94	25.19	152.13		0.00	USD	1.0000000	1,155,108.55	6/12/2017	
2calpr11	Sell	SUI		7128	89.629	638,791.73	472,372.56	PEN	0.010000	71.28	0.00	USD	1.0000000	000009	6/26/2017	51688
1113						638,791.73	472,372.56	13.93	71.28		0.00	USD	1.0000000	638,791.73	6/29/2017	
2calpr11	Sell	SUI		10762	87.719	943,901.53	713,197.74	PEN	0.010000	107.62	0.00	USD	1.0000000	000009	6/28/2017	52336
1113						943,901.53	713,197.74	20.58	107.62		0.00	USD	1.0000000	943,901.53	7/3/2017	
2calpr11	Sell	SUI		113	87.148	9,846.36	7,488.51	PEN	0.010000	1.13	0.00	USD	1.0000000	000009	6/29/2017	52993
1113				Correction from DTC Station		9,846.36	7,488.51	0.23	1.13		0.00	USD	1.0000000	9,846.36	7/5/2017	
2calpr11	Sell	TCBK		549	34.639	19,010.90	13,532.85	SANDLER	0.010000	5.49	0.00	USD	1.0000000	000009	6/22/2017	50981
1113						19,010.90	13,532.85	0.42	5.49		0.00	USD	1.0000000	19,010.90	6/27/2017	
2calpr11	Sell	TCBK		3168	34.42	109,007.87	78,091.20	SANDLER	0.010000	31.68	0.00	USD	1.0000000	000009	6/23/2017	51567
1113						109,007.87	78,091.20	2.38	31.68		0.00	USD	1.0000000	109,007.87	6/28/2017	
2calpr11	Sell	TCBK		2894	34.454	99,679.33	71,337.10	SANDLER	0.010000	28.94	0.00	USD	1.0000000	000009	6/26/2017	51689
1113						99,679.33	71,337.10	2.18	28.94		0.00	USD	1.0000000	99,679.33	6/29/2017	
2calpr11	Sell	TCBK		4362	34.68	151,228.98	107,523.30	SANDLER	0.010000	43.62	0.00	USD	1.0000000	000009	6/27/2017	51974
1113						151,228.98	107,523.30	3.30	43.62		0.00	USD	1.0000000	151,228.98	6/30/2017	
2calpr11	Sell	TCBK		4389	34.967	153,420.73	108,188.85	SANDLER	0.010000	43.89	0.00	USD	1.0000000	000009	6/28/2017	52337
1113						153,420.73	108,188.85	3.35	43.89		0.00	USD	1.0000000	153,420.73	7/3/2017	
2calpr11	Sell	TCBK		2579	35.477	91,467.27	63,572.35	SANDLER	0.010000	25.79	0.00	USD	1.0000000	000009	6/29/2017	52994
1113				Correction from DTC Station		91,467.27	63,572.35	2.12	25.79		0.00	USD	1.0000000	91,467.27	7/5/2017	
2calpr11	Sell	TCBK		2332	35.327	82,357.33	57,483.80	SANDLER	0.010000	23.32	0.00	USD	1.0000000	000009	6/30/2017	53440
1113				Correction from DTC Station		82,357.33	57,483.80	1.91	23.32		0.00	USD	1.0000000	82,357.33	7/6/2017	
2calpr11	Sell	TOWR		10137	23.378	236,872.19	242,430.35	SEAPORT	0.010000	101.37	0.00	USD	1.0000000	000009	6/6/2017	48649
1113						236,872.19	242,430.35	5.17	101.37		0.00	USD	1.0000000	236,872.19	6/9/2017	
2calpr11	Sell	TOWR		10461	23.202	242,610.41	245,748.94	SEAPORT	0.010000	104.61	0.00	USD	1.0000000	000009	6/7/2017	49054
1113				Correction from DTC Station		242,610.41	245,748.94	5.29	104.61		0.00	USD	1.0000000	242,610.41	6/12/2017	

Portfolio Holdings

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Global Portfolio Group - 2SCV, As of: 06/30/2017

Portfolio:2calpr11 - Calpers

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	141,794,123.07	117,855,422.93	178,781.40
000009	PRINCIPAL CASH	000009	Liquid Assets		1,260,465.91		0.00
AAWW	ATLAS AIR WORLDWIDE HOLDINGS, INC.	049164205	Industrials	14,214	741,260.10	731,146.83	0.00
ABM	ABM INDS INC	000957100	Industrials	19,128	794,194.56	616,776.72	0.00
AKR	ACADIA REALTY TRUST	004239109	Real Estate	44,389	1,234,014.20	1,328,118.88	11,541.14
ASGN	ON ASSIGNMENT INC	682159108	Industrials	15,386	833,151.90	587,606.94	0.00
ASTE	ASTEC INDS INC	046224101	Industrials	22,971	1,275,120.21	988,704.16	0.00
BANR	BANNER CORP	06652V208	Financials	41,516	2,367,242.32	1,928,715.22	0.00
BAS	BASIC ENERGY SERVICES, INC.	06985P209	Energy	21,946	546,455.40	727,059.27	0.00
BGC	GENERAL CABLE CORPORATION	369300108	Industrials	39,822	651,089.70	697,410.24	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	14,686	990,864.42	560,290.70	0.00
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	36,209	1,921,611.63	1,192,163.25	0.00
BMTC	BRYN MAWR BK CORP	117665109	Financials	39,674	1,686,145.00	1,227,128.65	0.00
BPFH	BOSTON PRIVATE FINANCIAL HOLDINGS	101119105	Financials	42,748	656,181.80	713,043.79	0.00
BRKS	BROOKS AUTOMATION, INC.	114340102	Info. Technology	32,194	698,287.86	705,661.46	0.00
CACI	CACI INTERNATIONAL INC CLASS A	127190304	Info. Technology	11,348	1,419,067.40	1,419,211.50	0.00
CASS	CASS INFORMATION SYSTEMS	14808P109	Info. Technology	9,552	626,993.28	660,526.81	0.00
CBZ	CBIZ INC	124805102	Industrials	125,428	1,881,420.00	1,254,187.77	0.00
CLDT	CHATHAM LODGING TRUST	16208T102	Real Estate	34,087	684,807.83	723,154.77	3,749.57
CLNS	COLONY NORTHSTA	19625W104	Real Estate	96,301	1,356,881.09	1,141,240.18	26,001.27
CNDT	CONDUENT INC	206787103	Info. Technology	47,283	753,691.02	793,191.43	0.00
CNO	CNO FINANCIAL INC	12621E103	Financials	134,764	2,813,872.32	2,495,038.72	0.00
COR	CORESITE REALTY CORP	21870Q105	Real Estate	23,706	2,454,282.18	1,217,303.10	21,335.40

Portfolio Holdings

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Global Portfolio Group - 2SCV, As of: 06/30/2017

Portfolio:2calpr11 - Calpers

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
COWN	COWEN GROUP, INC. CLASS A	223622606	Financials	46,049	748,296.25	737,533.76	0.00
CPE	CALLON PETE CO DEL	13123X102	Energy	98,861	1,048,915.21	777,277.10	0.00
CPK	CHESAPEAKE UTILITIES CORP.	165303108	Utilities	20,515	1,537,599.25	996,003.25	6,667.38
CPN	CALPINE	131347304	Utilities	57,559	778,773.27	662,043.62	0.00
CRZO	CARRIZO OIL & GAS	144577103	Energy	28,991	505,023.22	860,015.42	0.00
CSFL	CENTERSTATE BANKS INC	15201P109	Financials	93,122	2,315,012.92	1,369,761.73	0.00
CY	CYPRESS SEMICONDUCTOR	232806109	Info. Technology	186,381	2,544,100.65	1,674,940.74	20,501.91
DLX	DELUXE CORP	248019101	Industrials	27,250	1,886,245.00	1,615,925.00	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	33,170	1,353,336.00	1,461,072.07	0.00
EME	EMCOR GROUP INC	29084Q100	Industrials	17,151	1,121,332.38	921,603.06	0.00
ESL	ESTERLINE TECHNOLOGIES	297425100	Industrials	16,488	1,563,062.40	1,425,107.03	0.00
ETM	ENTERCOM COMM CORP CL A	293639100	Cons. Discretionary	76,250	789,187.50	890,485.19	0.00
EVHC	ENVISION HEALTHCARE	29414D100	Health Care	13,820	866,099.40	911,959.51	0.00
FAF	FIRST AMERICAN FINANCIAL	31847R102	Financials	34,760	1,553,424.40	1,446,375.23	0.00
FGL	FIDELITY & GUAR	315785105	Financials	25,427	789,508.35	709,647.23	0.00
FIBK	FIRST INTERSTATE BANCSYSTEM	32055Y201	Financials	37,812	1,406,606.40	1,515,584.64	0.00
FNB	FNB CORP	302520101	Financials	158,060	2,238,129.60	1,242,199.03	0.00
FOE	FERRO CORP	315405100	Materials	84,354	1,542,834.66	1,150,123.89	0.00
FSB	FRANKLIN FINANCIAL NETWORK, INC.	35352P104	Financials	52,801	2,178,041.25	2,078,008.33	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	20,517	1,048,623.87	1,084,734.62	0.00
GBNK	GUARANTY BANCORP	40075T607	Financials	32,704	889,548.80	678,832.98	0.00
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	71,193	1,776,265.35	1,436,847.87	0.00
GNBC	GREEN BANCORP, INC.	39260X100	Financials	82,589	1,602,226.60	1,443,684.47	0.00
HFWA	HERITAGE FINANCIAL CORP	42722X106	Financials	27,034	716,401.00	503,643.42	0.00

Portfolio Holdings

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Global Portfolio Group - 2SCV, As of: 06/30/2017

Portfolio:2calpr11 - Calpers

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
HOPE	HOPE BANCORP, INC.	43940T109	Financials	74,619	1,391,644.35	1,401,898.18	0.00
HPP	HUDSON PACIFIC PROPERTIES, INC.	444097109	Real Estate	42,538	1,454,374.22	1,252,318.72	0.00
HTBK	HERITAGE COMMERCE CORP	426927109	Financials	67,873	935,289.94	761,218.79	0.00
HTLF	HEARTLAND FINL USA INC	42234Q102	Financials	14,381	677,345.10	489,804.98	0.00
IBKC	IBERIABANK CORP	450828108	Financials	28,975	2,361,462.50	1,788,619.58	10,431.00
IDA	IDACORP INC	451107106	Utilities	16,468	1,405,543.80	1,144,713.29	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	141,763	1,399,200.81	1,372,844.11	6,166.38
KAI	KADANT INC	48282T104	Industrials	22,865	1,719,448.00	1,117,127.86	0.00
KALU	KAISER ALUMINUM CORP	483007704	Materials	11,749	1,040,021.48	989,853.25	0.00
KS	KAPSTONE PAPER & PACKAGING CORP	48562P103	Materials	45,800	944,854.00	557,784.46	4,580.00
LNCE	SNYDERS LANCE INC	833551104	Consumer Staples	28,399	983,173.38	1,077,219.40	0.00
LTXB	LEGACYTEXAS FINANCIAL GROUP, INC.	52471Y106	Financials	32,907	1,254,743.91	1,238,948.77	0.00
MDP	MEREDITH CORP	589433101	Cons. Discretionary	21,740	1,292,443.00	1,059,354.24	0.00
MKSI	MKS INSTRUMENT INC	55306N104	Info. Technology	25,422	1,710,900.60	1,209,971.55	0.00
MOD	MODINE MANUFACTURING CO	607828100	Cons. Discretionary	105,748	1,750,129.40	1,590,356.87	0.00
MTRN	MATERION CORP	576690101	Materials	36,794	1,376,095.60	1,252,101.67	0.00
MYRG	MYR GROUP INC	55405W104	Industrials	28,541	885,341.82	774,602.74	0.00
NCR	NCR CORP NEW	62886E108	Info. Technology	66,398	2,711,694.32	1,672,019.78	0.00
NRE	NORTHSTAR RLTY EUROPE CORP	66706L101	Real Estate	54,975	697,083.00	701,233.36	0.00
NSA	NATIONAL STORAGE AFFILIATES TRUST	637870106	Real Estate	58,613	1,354,546.43	994,568.88	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Cons. Discretionary	21,145	1,264,471.00	1,385,907.54	0.00
ODP	OFFICE DEPOT INC	676220106	Cons. Discretionary	345,455	1,948,366.20	1,224,349.07	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	26,281	646,249.79	742,469.79	0.00

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Global Portfolio Group - 2SCV, As of: 06/30/2017

Portfolio:2calpr11 - Calpers

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
PAG	PENSKE AUTOMOTIVE GROUP, INC.	70959W103	Cons. Discretionary	15,785	693,119.35	697,660.69	0.00
PDCE	PDC ENERGY	69327R101	Energy	23,580	1,016,533.80	1,415,651.65	0.00
PFBC	PREFERRED BANK	740367404	Financials	22,022	1,177,516.34	1,191,393.90	0.00
PGNX	PROGENICS PHARMA INC	743187106	Health Care	200,339	1,360,301.81	1,289,673.24	0.00
PLAB	PHOTRONICS INC	719405102	Info. Technology	61,559	578,654.60	621,708.46	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	13,068	686,984.76	501,157.80	0.00
PMC	PHARMERICA	71714F104	Health Care	37,570	986,212.50	1,240,937.10	0.00
POR	PORTLAND GENERAL	736508847	Utilities	21,831	997,458.39	762,775.14	7,422.54
PPBI	PACIFIC PREMIER BANCORP	69478X105	Financials	67,888	2,505,067.20	1,502,678.45	0.00
PRGS	PROGRESS SOFTWARE CORP	743312100	Info. Technology	24,871	768,265.19	666,542.80	0.00
PRI	PRIMERICA	74164M108	Financials	12,648	958,086.00	710,474.84	0.00
PRXL	PAREXEL INTL CORP	699462107	Health Care	9,442	820,604.22	664,244.70	0.00
REI	RING ENERGY, INC.	76680V108	Energy	162,423	2,111,499.00	1,485,028.58	0.00
REN	RESOLUTE ENERGY CORP	76116A306	Energy	16,884	502,636.68	713,391.21	0.00
REXR	REXFORD INDUSTRIAL REALTY	76169C100	Real Estate	62,910	1,726,250.40	1,046,926.90	9,121.95
ROCK	GIBRALTAR INDS INC	374689107	Industrials	42,815	1,526,354.75	987,398.68	0.00
RRGB	Red Robin Gourmet Burgers, Inc.	75689M101	Cons. Discretionary	12,960	845,640.00	731,217.96	0.00
SBGI	SINCLAIR BROADCAST GRP CL A	829226109	Cons. Discretionary	52,162	1,716,129.80	1,531,832.88	0.00
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	28,813	694,393.30	655,953.25	0.00
SF	STIFEL FINANCIAL CORP	860630102	Financials	13,674	628,730.52	713,435.48	0.00
SFR	COLONY STARWOOD HOMES	19625X102	Real Estate	20,740	711,589.40	702,882.75	0.00
SIGI	SELECTIVE INS GROUP	816300107	Financials	30,419	1,522,470.95	1,096,211.55	0.00
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	37,208	1,271,397.36	1,087,859.05	10,139.18
SKYW	SKYWEST INC	830879102	Industrials	63,769	2,238,291.90	1,161,286.84	5,101.52

Portfolio Holdings

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Global Portfolio Group - 2SCV, As of: 06/30/2017

Portfolio:2calpr11 - Calpers

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
SNV	SYNOVUS FINL CORP	87161C501	Financials	47,057	2,081,801.68	1,469,113.17	7,058.55
SPN	SUPERIOR ENERGY SERVICES	868157108	Energy	81,176	846,665.68	1,504,901.18	0.00
SR	SPIRE, INC	84857L101	Utilities	15,938	1,111,675.50	816,025.60	8,367.45
SRG	SERITAGE GROWTH PROPERTIES	81752R100	Real Estate	12,929	542,371.55	602,690.90	3,232.25
STBZ	STATE BANK & TRUST	856190103	Financials	62,769	1,702,295.28	1,293,980.93	0.00
SUI	SUN COMMUNITIES INC	866674104	Real Estate	0	0.00	0.00	7,286.25
SXT	SENSIENT TECH CORP	81725T100	Materials	17,020	1,370,620.60	1,087,707.00	0.00
TCBK	TRICO BANCSHARES	896095106	Financials	27,460	965,219.00	671,459.51	0.00
TKR	TIMKEN CO	887389104	Industrials	36,857	1,704,636.25	1,144,571.87	0.00
TMST	TIMKEN STEEL	887399103	Materials	50,421	774,970.77	647,954.65	0.00
TOWR	TOWER INTERNATIONAL, INC	891826109	Cons. Discretionary	31,997	718,332.65	738,932.41	0.00
TTEK	TETRA TECH INC NEW	88162G103	Industrials	33,410	1,528,507.50	858,919.40	0.00
UCBI	UNITED CMNTY BKS GA CAP STK	90984P303	Financials	94,150	2,617,370.00	1,870,091.85	8,473.50
USNA	USANA HEALTH SCIENCES	90328M107	Consumer Staples	17,062	1,093,674.20	1,152,953.31	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	27,015	1,099,510.50	1,270,245.30	0.00
WEB	WEB.COM GROUP INC	94733A104	Info. Technology	44,813	1,133,768.90	1,029,850.53	0.00
WTFC	WINTRUST FINL CORP	97650W108	Financials	26,943	2,059,522.92	1,447,336.63	0.00
WWW	WOLVERINE WORLD WIDE, INC.	978097103	Cons. Discretionary	26,736	748,875.36	709,522.42	1,604.16