

PERFORMANCE RETURNS FOR TOTAL

2calpr11 - Calpers

From 07/31/2017 to 08/31/2017

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 08/31/2017
Total Portfolio	-2.37	-1.12	-0.80	11.86										10.53	-2.37
Total Equities	-2.32	-1.07	-0.79											-0.79	-2.32
Total Cash	-3.52	-3.46	-0.78											-0.78	-3.52
Russell 2000 Value	-2.46	-1.84	-1.31	13.47	13.63	7.07	9.72	12.51	12.77	13.35	12.41	8.14	6.46	13.49	-2.46

PERFORMANCE RETURNS FOR TOTAL

2calpr11 - Calpers

From 07/31/2017 to 08/31/2017

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 08/31/2017
Total Portfolio	-2.37	-1.27	-1.22	11.23										10.11	-2.37
Total Equities	-2.32	-1.07	-0.79											-0.79	-2.32
Total Cash	-3.52	-3.46	-0.78											-0.78	-3.52
Russell 2000 Value	-2.46	-1.84	-1.31	13.47	13.63	7.07	9.72	12.51	12.77	13.35	12.41	8.14	6.46	13.49	-2.46

Transactions Listing

FROM Trade Date 07/31/2017 TO 08/31/2017

						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	AEO		62613	11.495	720,381.35	0.00	TMC	0.010000	626.13	0.00	USD	1.0000000	000009	8/16/2017	63349
1113						720,381.35	0.00	0.00	626.13		0.00	USD	1.0000000	720,381.35	8/21/2017	
2calpr11	Buy	CARO		995	32.656	32,502.57	0.00	SANDLER	0.010000	9.95	0.00	USD	1.0000000	000009	8/16/2017	63350
1113						32,502.57	0.00	0.00	9.95		0.00	USD	1.0000000	32,502.57	8/21/2017	
2calpr11	Buy	CARO		4376	32.357	141,636.68	0.00	SANDLER	0.010000	43.76	0.00	USD	1.0000000	000009	8/17/2017	63710
1113						141,636.68	0.00	0.00	43.76		0.00	USD	1.0000000	141,636.68	8/22/2017	
2calpr11	Buy	CARO		995	32.631	32,477.80	0.00	SANDLER	0.010000	9.95	0.00	USD	1.0000000	000009	8/18/2017	63969
1113						32,477.80	0.00	0.00	9.95		0.00	USD	1.0000000	32,477.80	8/23/2017	
2calpr11	Buy	CARO		491	32.967	16,191.51	0.00	RAJA	0.010000	4.91	0.00	USD	1.0000000	000009	8/21/2017	64250
1113						16,191.51	0.00	0.00	4.91		0.00	USD	1.0000000	16,191.51	8/24/2017	
2calpr11	Buy	CARO		1896	33.066	62,712.48	0.00	SANDLER	0.010000	18.96	0.00	USD	1.0000000	000009	8/22/2017	64421
1113						62,712.48	0.00	0.00	18.96		0.00	USD	1.0000000	62,712.48	8/25/2017	
2calpr11	Buy	CARO		2111	33.326	70,372.51	0.00	SANDLER	0.010000	21.11	0.00	USD	1.0000000	000009	8/23/2017	64550
1113						70,372.51	0.00	0.00	21.11		0.00	USD	1.0000000	70,372.51	8/28/2017	
2calpr11	Buy	CARO		2348	33.536	78,766.24	0.00	SANDLER	0.010000	23.48	0.00	USD	1.0000000	000009	8/24/2017	64876
1113						78,766.24	0.00	0.00	23.48		0.00	USD	1.0000000	78,766.24	8/29/2017	
2calpr11	Buy	CARO		664	33.804	22,452.56	0.00	SANDLER	0.010000	6.64	0.00	USD	1.0000000	000009	8/25/2017	65571
1113						22,452.56	0.00	0.00	6.64		0.00	USD	1.0000000	22,452.56	8/30/2017	
2calpr11	Buy	CARO		1792	34.061	61,055.77	0.00	SANDLER	0.010000	17.92	0.00	USD	1.0000000	000009	8/28/2017	65650
1113						61,055.77	0.00	0.00	17.92		0.00	USD	1.0000000	61,055.77	8/31/2017	
2calpr11	Buy	CARO		2855	33.992	97,076.00	0.00	SANDLER	0.010000	28.55	0.00	USD	1.0000000	000009	8/29/2017	65866
1113						97,076.00	0.00	0.00	28.55		0.00	USD	1.0000000	97,076.00	9/1/2017	
2calpr11	Buy	CARO		2204	34.179	75,353.00	0.00	SANDLER	0.010000	22.04	0.00	USD	1.0000000	000009	8/30/2017	66220
1113						75,353.00	0.00	0.00	22.04		0.00	USD	1.0000000	75,353.00	9/5/2017	
2calpr11	Buy	EDR		11464	38.383	440,133.91	0.00	PEN	0.010000	114.64	0.00	USD	1.0000000	000009	8/22/2017	64423
1113						440,133.91	0.00	0.00	114.64		0.00	USD	1.0000000	440,133.91	8/25/2017	
2calpr11	Buy	EDR		6435	38.612	248,533.21	0.00	PEN	0.010000	64.35	0.00	USD	1.0000000	000009	8/23/2017	64551
1113						248,533.21	0.00	0.00	64.35		0.00	USD	1.0000000	248,533.21	8/28/2017	
2calpr11	Buy	GIII		8606	26.401	227,294.79	0.00	PEN	0.010000	86.06	0.00	USD	1.0000000	000009	8/11/2017	62826
1113						227,294.79	0.00	0.00	86.06		0.00	USD	1.0000000	227,294.79	8/16/2017	

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2calpr11	Buy	HYH		2274	45.246	102,913.05	0.00	PEN	0.010000	22.74	0.00	USD	1.0000000	000009	8/31/2017	66619
1113						102,913.05	0.00	0.00	22.74		0.00	USD	1.0000000	102,913.05	9/6/2017	
2calpr11	Buy	KS		11988	21.30	255,464.28	0.00	PEN	0.010000	119.88	0.00	USD	1.0000000	000009	8/29/2017	65868
1113						255,464.28	0.00	0.00	119.88		0.00	USD	1.0000000	255,464.28	9/1/2017	
2calpr11	Buy	KS		7653	21.812	167,006.06	0.00	PEN	0.010000	76.53	0.00	USD	1.0000000	000009	8/30/2017	66222
1113						167,006.06	0.00	0.00	76.53		0.00	USD	1.0000000	167,006.06	9/5/2017	
2calpr11	Buy	MGNX		743	18.734	13,926.94	0.00	RAJA	0.010000	7.43	0.00	USD	1.0000000	000009	8/31/2017	66620
1113						13,926.94	0.00	0.00	7.43		0.00	USD	1.0000000	13,926.94	9/6/2017	
2calpr11	Buy	NEO		3038	9.308	28,308.08	0.00	RAJA	0.010000	30.38	0.00	USD	1.0000000	000009	8/29/2017	65869
1113						28,308.08	0.00	0.00	30.38		0.00	USD	1.0000000	28,308.08	9/1/2017	
2calpr11	Buy	NEO		9199	9.532	87,774.10	0.00	RAJA	0.010000	91.99	0.00	USD	1.0000000	000009	8/30/2017	66223
1113						87,774.10	0.00	0.00	91.99		0.00	USD	1.0000000	87,774.10	9/5/2017	
2calpr11	Buy	NEO		4364	10.049	43,895.73	0.00	RAJA	0.010000	43.64	0.00	USD	1.0000000	000009	8/31/2017	66621
1113						43,895.73	0.00	0.00	43.64		0.00	USD	1.0000000	43,895.73	9/6/2017	
2calpr11	Buy	OMF		15726	27.357	430,376.59	0.00	PEN	0.010000	157.26	0.00	USD	1.0000000	000009	8/31/2017	66622
1113						430,376.59	0.00	0.00	157.26		0.00	USD	1.0000000	430,376.59	9/6/2017	
2calpr11	Buy	PDCE		11095	40.946	454,411.26	0.00	SEAPORT	0.010000	110.95	0.00	USD	1.0000000	000009	8/11/2017	62828
1113						454,411.26	0.00	0.00	110.95		0.00	USD	1.0000000	454,411.26	8/16/2017	
2calpr11	Buy	PFBC		2771	54.491	151,021.72	0.00	RAJA	0.010000	27.71	0.00	USD	1.0000000	000009	8/16/2017	63351
1113						151,021.72	0.00	0.00	27.71		0.00	USD	1.0000000	151,021.72	8/21/2017	
2calpr11	Buy	PFBC		6814	54.195	369,354.23	0.00	RAJA	0.010000	68.14	0.00	USD	1.0000000	000009	8/17/2017	63711
1113						369,354.23	0.00	0.00	68.14		0.00	USD	1.0000000	369,354.23	8/22/2017	
2calpr11	Buy	PFBC		1516	53.913	81,746.81	0.00	RAJA	0.010000	15.16	0.00	USD	1.0000000	000009	8/18/2017	63970
1113						81,746.81	0.00	0.00	15.16		0.00	USD	1.0000000	81,746.81	8/23/2017	
2calpr11	Buy	PFBC		1064	53.769	57,220.54	0.00	RAJA	0.010000	10.64	0.00	USD	1.0000000	000009	8/21/2017	64251
1113						57,220.54	0.00	0.00	10.64		0.00	USD	1.0000000	57,220.54	8/24/2017	
2calpr11	Buy	PFBC		332	53.988	17,927.20	0.00	RAJA	0.010000	3.32	0.00	USD	1.0000000	000009	8/22/2017	64424
1113						17,927.20	0.00	0.00	3.32		0.00	USD	1.0000000	17,927.20	8/25/2017	

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2calpr11	Buy	PFBC		555	54.429	30,213.70	0.00	SANDLER	0.010000	5.55	0.00	USD	1.0000000	000009	8/23/2017	64552
1113						30,213.70	0.00	0.00	5.55		0.00	USD	1.0000000	30,213.70	8/28/2017	
2calpr11	Buy	PFBC		651	54.603	35,553.26	0.00	SANDLER	0.010000	6.51	0.00	USD	1.0000000	000009	8/24/2017	64877
1113						35,553.26	0.00	0.00	6.51		0.00	USD	1.0000000	35,553.26	8/29/2017	
2calpr11	Buy	ROCK		2018	28.523	57,580.40	0.00	SEAPORT	0.010000	20.18	0.00	USD	1.0000000	000009	8/29/2017	65870
1113						57,580.40	0.00	0.00	20.18		0.00	USD	1.0000000	57,580.40	9/1/2017	
2calpr11	Buy	ROCK		4508	29.03	130,910.07	0.00	SEAPORT	0.010000	45.08	0.00	USD	1.0000000	000009	8/30/2017	66224
1113						130,910.07	0.00	0.00	45.08		0.00	USD	1.0000000	130,910.07	9/5/2017	
2calpr11	Buy	SBRA		18808	21.414	402,950.12	0.00	PEN	0.010000	188.08	0.00	USD	1.0000000	000009	8/22/2017	64425
1113						402,950.12	0.00	0.00	188.08		0.00	USD	1.0000000	402,950.12	8/25/2017	
2calpr11	Contribution	000009		211130.92	0.00	211,130.92	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/31/2017	67378
1113				Q2 2017 Mgmt Fee		211,130.92	0.00	0.00	0.00		0.00	USD	1.0000000	211,130.92	7/31/2017	
2calpr11	Expense	000009		211130.92	0.00	211,130.92	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/22/2017	64534
1113				Management Fee		211,130.92	0.00	0.00	0.00		0.00	USD	1.0000000	211,130.92	8/22/2017	
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	8/1/2017	61699
1113			WWW	Div Accrued for WWW		1,604.16	0.00	0.00	0.00		0.00	USD	1.0000000	1,604.16	8/1/2017	
2calpr11	Income	000009		1707.04	0.00	1,707.04	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/1/2017	61945
1113				Interest		1,707.04	0.00	0.00	0.00		0.00	USD	1.0000000	1,707.04	8/1/2017	
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	8/7/2017	62282
1113			ABM	Div Accrued for ABM		3,251.76	0.00	0.00	0.00		0.00	USD	1.0000000	3,251.76	8/7/2017	
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	8/10/2017	62668
1113			FUL	Div Accrued for FUL		3,077.55	0.00	0.00	0.00		0.00	USD	1.0000000	3,077.55	8/10/2017	
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	8/10/2017	62693
1113			KAI	Div Accrued for KAI		4,801.65	0.00	0.00	0.00		0.00	USD	1.0000000	4,801.65	8/10/2017	
2calpr11	Income	000009	FIRST INTERSTATE BANCSYSTEM	9074.88	0.00	9,074.88	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/11/2017	62757
1113			FIBK	Div Accrued for FIBK		9,074.88	0.00	0.00	0.00		0.00	USD	1.0000000	9,074.88	8/11/2017	
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	8/14/2017	62913
1113			HOPE	Div Accrued for HOPE		9,700.47	0.00	0.00	0.00		0.00	USD	1.0000000	9,700.47	8/14/2017	

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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	LEGACYTEXAS FINANCIAL GROUP, INC.	5501.85	0.00	5,501.85	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/14/2017	62930
1113			LTXB	Div Accrued for LTXB		5,501.85	0.00	0.00	0.00		0.00	USD	1.0000000	5,501.85	8/14/2017	
2calpr11	Income	000009	INDEPENDENCE REALTY TRUST, INC.	8505.78	0.00	8,505.78	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/15/2017	63118
1113			IRT	Div Accrued for IRT		8,505.78	0.00	0.00	0.00		0.00	USD	1.0000000	8,505.78	8/15/2017	
2calpr11	Income	000009	KAISER ALUMINUM CORP	5834	0.00	5,834.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/15/2017	63151
1113			KALU	Div Accrued for KALU		5,834.00	0.00	0.00	0.00		0.00	USD	1.0000000	5,834.00	8/15/2017	
2calpr11	Income	000009	BOSTON PRIVATE FINANCIAL HOLDINGS	4694.58	0.00	4,694.58	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/18/2017	63836
1113			BPFH	Div Accrued for BPFH		4,694.58	0.00	0.00	0.00		0.00	USD	1.0000000	4,694.58	8/18/2017	
2calpr11	Income	000009	NORTHSTAR RLTY EUROPE CORP	8246.25	0.00	8,246.25	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/18/2017	63897
1113			NRE	Div Accrued for NRE		8,246.25	0.00	0.00	0.00		0.00	USD	1.0000000	8,246.25	8/18/2017	
2calpr11	Income	000009	Equity - SABRA HEALTH CARE REIT	10354.42	0.00	10,354.42	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/18/2017	64214
1113			SBRA			10,354.42	0.00	0.00	0.00		0.00	USD	1.0000000	10,354.42	8/18/2017	
2calpr11	Income	000009	HERITAGE FINANCIAL CORP	3514.42	0.00	3,514.42	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/24/2017	64629
1113			HFWA	Div Accrued for HFWA		3,514.42	0.00	0.00	0.00		0.00	USD	1.0000000	3,514.42	8/24/2017	
2calpr11	Income	000009	HERITAGE COMMERCE CORP	6740.3	0.00	6,740.30	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/24/2017	64636
1113			HTBK	Div Accrued for HTBK		6,740.30	0.00	0.00	0.00		0.00	USD	1.0000000	6,740.30	8/24/2017	
2calpr11	Income	000009	WINTRUST FINL CORP	3745.98	0.00	3,745.98	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/24/2017	64673
1113			WTFC	Div Accrued for WTFC		3,745.98	0.00	0.00	0.00		0.00	USD	1.0000000	3,745.98	8/24/2017	
2calpr11	Income	000009	CHATHAM LODGING TRUST	3745.72	0.00	3,745.72	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/25/2017	65227
1113			CLDT	Div Accrued for CLDT		3,745.72	0.00	0.00	0.00		0.00	USD	1.0000000	3,745.72	8/25/2017	
2calpr11	Income	000009	NEXSTAR BROADCASTING	6333.6	0.00	6,333.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/25/2017	65240
1113			NXST	Div Accrued for NXST		6,333.60	0.00	0.00	0.00		0.00	USD	1.0000000	6,333.60	8/25/2017	
2calpr11	Income	000009	GUARANTY BANCORP	4081.88	0.00	4,081.88	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/25/2017	65592
1113			GBNK	Div Accrued for GBNK		4,081.88	0.00	0.00	0.00		0.00	USD	1.0000000	4,081.88	8/25/2017	

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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	ASTEC INDS INC	2297.1	0.00	2,297.10	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/29/2017	65690
1113			ASTE	Div Accrued for ASTE		2,297.10	0.00	0.00	0.00		0.00	USD	1.0000000	2,297.10	8/29/2017	
2calpr11	Income	000009	ENTERCOM COMM CORP CL A	15182.4	0.00	15,182.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/30/2017	66087
1113			ETM	Div Accrued for ETM		15,182.40	0.00	0.00	0.00		0.00	USD	1.0000000	15,182.40	8/30/2017	
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	8/30/2017	66110
1113			IDA	Div Accrued for IDA		9,057.40	0.00	0.00	0.00		0.00	USD	1.0000000	9,057.40	8/30/2017	
2calpr11	Income	000009	SNYDERS LANCE INC	4538.08	0.00	4,538.08	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/30/2017	66131
1113			LNCE	Div Accrued for LNCE		4,538.08	0.00	0.00	0.00		0.00	USD	1.0000000	4,538.08	8/30/2017	
2calpr11	Management	000009		211130.92	0.00	211,130.92	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/31/2017	67376
1113				Q2 2017 Mgmt Fee		211,130.92	0.00	0.00	0.00		0.00	USD	1.0000000	211,130.92	7/31/2017	
2calpr11	Sell	CLNS		96301	13.046	1,255,321.92	1,141,240.18	TMC	0.010000	963.01	0.00	USD	1.0000000	000009	8/22/2017	64422
1113						1,255,321.92	1,141,240.18	29.03	963.01		0.00	USD	1.0000000	1,255,321.92	8/25/2017	
2calpr11	Sell	ESL		2641	86.087	227,324.11	249,224.83	PEN	0.010000	26.41	0.00	USD	1.0000000	000009	8/10/2017	62735
1113						227,324.11	249,224.83	5.25	26.41		0.00	USD	1.0000000	227,324.11	8/15/2017	
2calpr11	Sell	ESL		2934	86.116	252,628.87	273,412.05	PEN	0.010000	29.34	0.00	USD	1.0000000	000009	8/11/2017	62825
1113						252,628.87	273,412.05	5.84	29.34		0.00	USD	1.0000000	252,628.87	8/16/2017	
2calpr11	Sell	ESL		2838	86.464	245,351.35	234,617.46	PEN	0.010000	28.38	0.00	USD	1.0000000	000009	8/14/2017	62987
1113						245,351.35	234,617.46	5.67	28.38		0.00	USD	1.0000000	245,351.35	8/17/2017	
2calpr11	Sell	FGL		25427	31.117	790,931.78	709,647.23	RAJA	0.010000	254.27	0.00	USD	1.0000000	000009	8/3/2017	62046
1113						790,931.78	709,647.23	18.28	254.27		0.00	USD	1.0000000	790,931.78	8/8/2017	
2calpr11	Sell	GNBC		2841	20.481	58,157.61	50,655.88	SANDLER	0.010000	28.41	0.00	USD	1.0000000	000009	8/29/2017	65867
1113						58,157.61	50,655.88	1.35	28.41		0.00	USD	1.0000000	58,157.61	9/1/2017	
2calpr11	Sell	GNBC		7031	20.489	143,985.93	125,030.75	SANDLER	0.010000	70.31	0.00	USD	1.0000000	000009	8/30/2017	66221
1113						143,985.93	125,030.75	3.33	70.31		0.00	USD	1.0000000	143,985.93	9/5/2017	
2calpr11	Sell	GNBC		1784	20.457	36,476.42	31,142.57	SANDLER	0.010000	17.84	0.00	USD	1.0000000	000009	8/31/2017	66618
1113						36,476.42	31,142.57	0.85	17.84		0.00	USD	1.0000000	36,476.42	9/6/2017	

Transactions Listing

FROM Trade Date 07/31/2017 TO 08/31/2017

						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	MOD		17565	15.601	273,844.32	293,349.55	SEAPORT	0.010000	175.65	0.00	USD	1.0000000	000009	8/11/2017	62827
1113						273,844.32	293,349.55	6.33	175.65		0.00	USD	1.0000000	273,844.32	8/16/2017	
2calpr11	Sell	PMC		37308	28.883	1,077,180.18	1,232,283.24	LOOP	0.010000	373.08	0.00	USD	1.0000000	000009	8/2/2017	61952
1113						1,077,180.18	1,232,283.24	24.90	373.08		0.00	USD	1.0000000	1,077,180.18	8/7/2017	
2calpr11	Sell	SNV		9004	42.84	385,634.20	276,602.88	RAJA	0.010000	90.04	0.00	USD	1.0000000	000009	8/16/2017	63352
1113						385,634.20	276,602.88	8.92	90.04		0.00	USD	1.0000000	385,634.20	8/21/2017	
2calpr11	Sell	SNV		3814	42.359	161,516.49	117,166.08	RAJA	0.010000	38.14	0.00	USD	1.0000000	000009	8/17/2017	63712
1113						161,516.49	117,166.08	3.74	38.14		0.00	USD	1.0000000	161,516.49	8/22/2017	
2calpr11	Sell	SNV		7214	41.674	300,560.03	221,614.08	RAJA	0.010000	72.14	0.00	USD	1.0000000	000009	8/18/2017	63971
1113						300,560.03	221,614.08	6.95	72.14		0.00	USD	1.0000000	300,560.03	8/23/2017	
2calpr11	Sell	SNV		4834	42.132	203,613.52	148,500.48	SANDLER	0.010000	48.34	0.00	USD	1.0000000	000009	8/28/2017	65651
1113						203,613.52	148,500.48	4.71	48.34		0.00	USD	1.0000000	203,613.52	8/31/2017	
2calpr11	Sell	SNV		4967	41.831	207,720.60	152,586.24	SANDLER	0.010000	49.67	0.00	USD	1.0000000	000009	8/29/2017	65871
1113						207,720.60	152,586.24	4.80	49.67		0.00	USD	1.0000000	207,720.60	9/1/2017	
2calpr11	Sell	SNV		5039	42.243	212,807.17	154,798.08	SANDLER	0.010000	50.39	0.00	USD	1.0000000	000009	8/30/2017	66225
1113						212,807.17	154,798.08	4.92	50.39		0.00	USD	1.0000000	212,807.17	9/5/2017	
2calpr11	Sell	SXT		5023	72.192	362,562.81	320,602.89	PEN	0.010000	50.23	0.00	USD	1.0000000	000009	8/31/2017	66623
1113						362,562.81	320,602.89	8.38	50.23		0.00	USD	1.0000000	362,562.81	9/6/2017	

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Global Portfolio Group - 2SCV, As of: 08/31/2017

Portfolio:2calpr11 - Calpers

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	140,238,268.51	120,169,074.46	136,866.37
000009	PRINCIPAL CASH	000009	Liquid Assets		4,958,840.94		0.00
AAWW	ATLAS AIR WORLDWIDE HOLDINGS, INC.	049164205	Industrials	25,177	1,681,823.60	1,367,052.20	0.00
ABM	ABM INDS INC	000957100	Industrials	19,033	845,636.19	613,693.40	0.00
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	62,613	748,225.35	720,381.35	0.00
AKR	ACADIA REALTY TRUST	004239109	Real Estate	44,080	1,264,655.20	1,318,873.60	0.00
ASGN	ON ASSIGNMENT INC	682159108	Industrials	15,341	731,765.70	585,847.04	0.00
ASTE	ASTEC INDS INC	046224101	Industrials	22,971	1,141,199.28	988,704.16	0.00
BABY	NATUS MEDICAL INCORPORATED	639050103	Health Care	19,061	640,449.60	734,339.75	0.00
BANR	BANNER CORP	06652V208	Financials	41,473	2,285,991.76	1,926,700.24	0.00
BAS	BASIC ENERGY SERVICES, INC.	06985P209	Energy	21,946	312,511.04	727,059.27	0.00
BGC	GENERAL CABLE CORPORATION	369300108	Industrials	39,807	674,728.65	697,142.84	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	14,672	1,032,615.36	559,754.22	6,529.04
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	36,103	2,142,713.05	1,188,504.74	0.00
BMTC	BRYN MAWR BK CORP	117665109	Financials	39,637	1,623,135.15	1,225,930.97	8,720.14
BPFH	BOSTON PRIVATE FINANCIAL HOLDINGS	101119105	Financials	42,678	627,366.60	711,850.34	0.00
BRKS	BROOKS AUTOMATION, INC.	114340102	Info. Technology	44,854	1,169,343.78	1,015,288.15	0.00
CACI	CACI INTERNATIONAL INC CLASS A	127190304	Info. Technology	11,348	1,472,970.40	1,419,211.50	0.00
CARO	CAROLINA FINANC	143873107	Financials	20,727	705,339.81	690,597.12	0.00
CASS	CASS INFORMATION SYSTEMS	14808P109	Info. Technology	9,536	583,793.92	659,378.65	2,193.28
CBZ	CBIZ INC	124805102	Industrials	124,555	1,887,008.25	1,245,457.77	0.00
CLDT	CHATHAM LODGING TRUST	16208T102	Real Estate	34,052	690,574.56	722,408.18	3,745.72
CNDT	CONDUENT INC	206787103	Info. Technology	47,283	780,642.33	793,191.43	0.00

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Global Portfolio Group - 2SCV, As of: 08/31/2017

Portfolio:2calpr11 - Calpers

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
CNO	CNO FINANCIAL INC	12621E103	Financials	133,825	2,990,988.75	2,477,601.49	0.00
COR	CORESITE REALTY CORP	21870Q105	Real Estate	23,666	2,810,574.16	1,215,249.10	0.00
COWN	COWEN GROUP, INC. CLASS A	223622606	Financials	45,936	746,460.00	735,696.82	0.00
CPE	CALLON PETE CO DEL	13123X102	Energy	98,259	1,017,963.24	772,093.58	0.00
CPK	CHESAPEAKE UTILITIES CORP.	165303108	Utilities	20,373	1,618,634.85	989,109.15	0.00
CPN	CALPINE	131347304	Utilities	81,017	1,190,949.90	973,228.06	0.00
CRZO	CARRIZO OIL & GAS	144577103	Energy	28,963	389,262.72	859,007.70	0.00
CSFL	CENTERSTATE BANKS INC	15201P109	Financials	92,574	2,265,285.78	1,361,138.40	0.00
CY	CYPRESS SEMICONDUCTOR	232806109	Info. Technology	125,417	1,716,958.73	1,099,145.26	0.00
DLX	DELUXE CORP	248019101	Industrials	15,367	1,065,701.45	911,263.10	4,610.10
EDR	EDUCATION RLTY TR INC	28140H203	Real Estate	17,899	691,617.36	688,667.12	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	33,170	1,267,094.00	1,461,072.07	0.00
EME	EMCOR GROUP INC	29084Q100	Industrials	17,124	1,130,868.96	919,877.74	0.00
ESL	ESTERLINE TECHNOLOGIES	297425100	Industrials	8,050	687,470.00	665,493.50	0.00
ETM	ENTERCOM COMM CORP CL A	293639100	Cons. Discretionary	75,912	781,893.60	886,360.54	5,693.40
FAF	FIRST AMERICAN FINANCIAL	31847R102	Financials	34,755	1,705,080.30	1,446,158.75	0.00
FIBK	FIRST INTERSTATE BANCSYSTEM	32055Y201	Financials	37,812	1,330,982.40	1,515,584.64	0.00
FNB	FNB CORP	302520101	Financials	156,955	1,991,758.95	1,233,476.69	18,834.60
FOE	FERRO CORP	315405100	Materials	84,269	1,623,863.63	1,148,893.15	0.00
FSB	FRANKLIN FINANCIAL NETWORK, INC.	35352P104	Financials	52,801	1,726,592.70	2,078,008.33	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	20,517	1,029,748.23	1,084,734.62	0.00
GBNK	GUARANTY BANCORP	40075T607	Financials	32,655	842,499.00	677,815.25	0.00
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	79,799	2,194,472.50	1,664,142.66	0.00
GNBC	GREEN BANCORP, INC.	39260X100	Financials	70,903	1,421,605.15	1,236,320.36	0.00

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Global Portfolio Group - 2SCV, As of: 08/31/2017

Portfolio:2calpr11 - Calpers

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
HFWA	HERITAGE FINANCIAL CORP	42722X106	Financials	27,034	706,939.10	503,643.42	0.00
HOPE	HOPE BANCORP, INC.	43940T109	Financials	74,619	1,204,350.66	1,401,898.18	0.00
HPP	HUDSON PACIFIC PROPERTIES, INC.	444097109	Real Estate	42,309	1,396,197.00	1,245,576.96	0.00
HTBK	HERITAGE COMMERCE CORP	426927109	Financials	67,403	903,200.20	755,851.81	0.00
HTLF	HEARTLAND FINL USA INC	42234Q102	Financials	14,381	654,335.50	489,804.98	1,581.91
HYH	HALYARD HEALTH INC	40650V100	Health Care	20,600	932,974.00	818,607.46	0.00
IBKC	IBERIABANK CORP	450828108	Financials	28,926	2,215,731.60	1,785,461.00	0.00
IDA	IDACORP INC	451107106	Utilities	16,468	1,465,322.64	1,144,713.29	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	141,763	1,458,741.27	1,372,844.11	8,505.78
KAI	KADANT INC	48282T104	Industrials	22,827	1,982,524.95	1,114,714.48	0.00
KALU	KAISER ALUMINUM CORP	483007704	Materials	11,668	1,123,861.76	983,029.00	0.00
KND	KINDRED HEALTHCARE, INC.	494580103	Health Care	60,869	493,038.90	696,584.91	0.00
KS	KAPSTONE PAPER & PACKAGING CORP	48562P103	Materials	65,162	1,457,673.94	976,856.94	0.00
LNCE	SNYDERS LANCE INC	833551104	Consumer Staples	28,363	1,007,453.76	1,075,846.72	0.00
LTXB	LEGACYTEXAS FINANCIAL GROUP, INC.	52471Y106	Financials	36,679	1,320,077.21	1,384,767.59	0.00
MDP	MEREDITH CORP	589433101	Cons. Discretionary	21,589	1,173,362.15	1,051,986.95	11,226.28
MGNX	MACROGENICS, INC.	556099109	Health Care	743	14,050.13	13,926.94	0.00
MKSI	MKS INSTRUMENT INC	55306N104	Info. Technology	25,401	2,091,772.35	1,208,938.28	4,445.17
MOD	MODINE MANUFACTURING CO	607828100	Cons. Discretionary	88,183	1,424,155.45	1,297,007.32	0.00
MTRN	MATERION CORP	576690101	Materials	36,738	1,403,391.60	1,249,974.13	3,673.80
MYRG	MYR GROUP INC	55405W104	Industrials	28,349	731,687.69	769,391.86	0.00
NCR	NCR CORP NEW	62886E108	Info. Technology	65,994	2,410,760.82	1,661,624.86	0.00
NEO	NEOGENOMICS INC.	64049M209	Health Care	16,601	167,836.11	159,977.91	0.00

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Global Portfolio Group - 2SCV, As of: 08/31/2017

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	683,339.25	701,233.36	0.00
NSA	NATIONAL STORAGE AFFILIATES TRUST	637870106	Real Estate	58,251	1,300,162.32	987,557.63	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Cons. Discretionary	21,112	1,270,942.40	1,383,627.78	0.00
ODP	OFFICE DEPOT INC	676220106	Cons. Discretionary	344,801	1,479,196.29	1,221,989.90	8,620.02
OMF	ONE MAIN HOLDINGS	68268W103	Financials	41,969	1,148,691.53	1,171,772.83	0.00
PAG	PENSKE AUTOMOTIVE GROUP, INC.	70959W103	Cons. Discretionary	15,785	668,652.60	697,660.69	5,051.20
PDCE	PDC ENERGY	69327R101	Energy	34,513	1,357,396.29	1,860,278.11	0.00
PFBC	PREFERRED BANK	740367404	Financials	35,725	1,922,005.00	1,934,431.36	0.00
PGNX	PROGENICS PHARMA INC	743187106	Health Care	200,031	1,346,208.63	1,287,455.64	0.00
PLAB	PHOTRONICS INC	719405102	Info. Technology	61,199	483,472.10	617,980.84	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	13,049	679,591.92	500,429.15	0.00
POR	PORTLAND GENERAL	736508847	Utilities	21,680	1,030,016.80	757,499.20	0.00
PPBI	PACIFIC PREMIER BANCORP	69478X105	Financials	67,528	2,390,491.20	1,494,168.72	0.00
PRGS	PROGRESS SOFTWARE CORP	743312100	Info. Technology	24,864	834,933.12	666,355.20	3,108.00
PRI	PRIMERICA	74164M108	Financials	12,637	967,362.35	709,856.94	2,527.40
PRXL	PAREXEL INTL CORP	699462107	Health Care	9,434	829,154.26	663,681.90	0.00
REI	RING ENERGY, INC.	76680V108	Energy	178,933	2,132,881.36	1,691,403.58	0.00
REN	RESOLUTE ENERGY CORP	76116A306	Energy	16,869	498,478.95	712,757.42	0.00
REXR	REXFORD INDUSTRIAL REALTY	76169C100	Real Estate	62,568	1,880,168.40	1,041,149.12	0.00
ROCK	GIBRALTAR INDS INC	374689107	Industrials	49,090	1,435,882.50	1,169,010.44	0.00
RRGB	RED ROBIN GOURMET BURGERS	75689M101	Cons. Discretionary	12,931	737,067.00	729,544.11	0.00
SBGI	SINCLAIR BROADCAST GRP CL A	829226109	Cons. Discretionary	51,857	1,568,674.25	1,521,413.78	9,334.26
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	47,579	1,039,601.15	1,057,899.15	0.00

Portfolio Holdings

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Global Portfolio Group - 2SCV, As of: 08/31/2017

Portfolio:2calpr11 - Calpers

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
SF	STIFEL FINANCIAL CORP	860630102	Financials	13,652	651,883.00	712,287.64	1,365.20
SFR	STARWOOD WAYPOINT HOMES	85572F105	Real Estate	20,740	772,150.20	702,882.75	0.00
SIGI	SELECTIVE INS GROUP	816300107	Financials	30,393	1,531,807.20	1,095,159.07	4,862.88
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	37,208	1,335,023.04	1,087,859.05	0.00
SKYW	SKYWEST INC	830879102	Industrials	38,919	1,350,489.30	660,472.05	0.00
SPN	SUPERIOR ENERGY SERVICES	868157108	Energy	81,112	668,362.88	1,503,696.00	0.00
SR	SPIRE, INC	84857L101	Utilities	15,826	1,210,689.00	810,291.20	0.00
SRG	SERITAGE GROWTH PROPERTIES	81752R100	Real Estate	12,897	619,829.82	601,168.64	0.00
STBZ	STATE BANK & TRUST	856190103	Financials	62,332	1,674,860.84	1,284,956.88	8,726.48
SXT	SENSIENT TECH CORP	81725T100	Materials	3,366	242,856.90	210,922.47	2,516.70
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	22,572	636,530.40	630,840.88	0.00
TKR	TIMKEN CO	887389104	Industrials	15,332	687,640.20	461,033.24	4,139.64
TMST	TIMKEN STEEL	887399103	Materials	50,344	746,601.52	646,910.92	0.00
TOWR	TOWER INTERNATIONAL, INC	891826109	Cons. Discretionary	31,997	718,332.65	738,932.41	3,519.67
TTEK	TETRA TECH INC NEW	88162G103	Industrials	33,357	1,421,008.20	857,556.77	3,335.70
UCBI	UNITED CMNTY BKS GA CAP STK	90984P303	Financials	93,735	2,447,420.85	1,861,617.55	0.00
USNA	USANA HEALTH SCIENCES	90328M107	Consumer Staples	17,047	1,009,182.40	1,151,856.03	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	26,827	1,065,031.90	1,261,405.54	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	26,757	1,948,177.17	1,437,320.53	0.00
WWW	WOLVERINE WORLD WIDE, INC.	978097103	Cons. Discretionary	26,736	703,156.80	709,522.42	0.00