

PERFORMANCE RETURNS FOR TOTAL

2calpr11 - Calpers

From 09/29/2017 to 10/31/2017

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 10/31/2017
Total Portfolio	0.78	0.78	7.33	25.95	14.14									13.80	0.78
Total Equities	0.79	0.79	7.29											7.29	0.79
Total Cash	0.08	0.08	3.05											3.05	0.08
Russell 2000 Value	0.13	0.13	5.81	24.81	16.54	9.67	9.22	13.58	13.73	12.21	13.67	12.31	7.04	16.12	0.13

PERFORMANCE RETURNS FOR TOTAL

2calpr11 - Calpers

From 09/29/2017 to 10/31/2017

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 10/31/2017
Total Portfolio	0.78	0.78	6.87	25.23	13.73									13.41	0.78
Total Equities	0.79	0.79	7.29											7.29	0.79
Total Cash	0.08	0.08	3.05											3.05	0.08
Russell 2000 Value	0.13	0.13	5.81	24.81	16.54	9.67	9.22	13.58	13.73	12.21	13.67	12.31	7.04	16.12	0.13

Transactions Listing

FROM Trade Date 09/29/2017 TO 10/31/2017

						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	CARO		4358	36.633	159,688.89	0.00	SANDLER	0.010000	43.58	0.00	USD	1.0000000	000009	10/23/2017	76279
1113						159,688.89	0.00	0.00	43.58		0.00	USD	1.0000000	159,688.89	10/25/2017	
2calpr11	Buy	CARO		3351	37.093	124,332.49	0.00	SANDLER	0.010000	33.51	0.00	USD	1.0000000	000009	10/24/2017	76368
1113						124,332.49	0.00	0.00	33.51		0.00	USD	1.0000000	124,332.49	10/26/2017	
2calpr11	Buy	CARO		5500	38.162	209,946.55	0.00	SANDLER	0.010000	55.00	0.00	USD	1.0000000	000009	10/25/2017	76447
1113						209,946.55	0.00	0.00	55.00		0.00	USD	1.0000000	209,946.55	10/27/2017	
2calpr11	Buy	CARO		7848	38.112	299,183.81	0.00	SANDLER	0.010000	78.48	0.00	USD	1.0000000	000009	10/26/2017	76608
1113						299,183.81	0.00	0.00	78.48		0.00	USD	1.0000000	299,183.81	10/30/2017	
2calpr11	Buy	CPE		26370	11.092	292,759.74	0.00	PEN	0.010000	263.70	0.00	USD	1.0000000	000009	10/17/2017	75483
1113						292,759.74	0.00	0.00	263.70		0.00	USD	1.0000000	292,759.74	10/19/2017	
2calpr11	Buy	CPE		11727	11.156	130,944.85	0.00	PEN	0.010000	117.27	0.00	USD	1.0000000	000009	10/18/2017	75913
1113						130,944.85	0.00	0.00	117.27		0.00	USD	1.0000000	130,944.85	10/20/2017	
2calpr11	Buy	DCOM		7574	21.519	163,056.86	0.00	RAJA	0.010000	75.74	0.00	USD	1.0000000	000009	9/29/2017	72280
1113						163,056.86	0.00	0.00	75.74		0.00	USD	1.0000000	163,056.86	10/3/2017	
2calpr11	Buy	DCOM		6271	21.627	135,686.25	0.00	RAJA	0.010000	62.71	0.00	USD	1.0000000	000009	10/2/2017	72683
1113						135,686.25	0.00	0.00	62.71		0.00	USD	1.0000000	135,686.25	10/4/2017	
2calpr11	Buy	DCOM		7051	21.813	153,876.09	0.00	RAJA	0.010000	70.51	0.00	USD	1.0000000	000009	10/3/2017	73073
1113						153,876.09	0.00	0.00	70.51		0.00	USD	1.0000000	153,876.09	10/5/2017	
2calpr11	Buy	DCOM		4226	21.681	91,664.05	0.00	RAJA	0.010000	42.26	0.00	USD	1.0000000	000009	10/4/2017	73293
1113						91,664.05	0.00	0.00	42.26		0.00	USD	1.0000000	91,664.05	10/6/2017	
2calpr11	Buy	DCOM		3207	22.038	70,709.22	0.00	RAJA	0.010000	32.07	0.00	USD	1.0000000	000009	10/5/2017	73567
1113						70,709.22	0.00	0.00	32.07		0.00	USD	1.0000000	70,709.22	10/10/2017	
2calpr11	Buy	DCOM		4017	22.083	88,745.57	0.00	RAJA	0.010000	40.17	0.00	USD	1.0000000	000009	10/6/2017	73840
1113						88,745.57	0.00	0.00	40.17		0.00	USD	1.0000000	88,745.57	10/11/2017	
2calpr11	Buy	DCOM		3008	21.993	66,185.93	0.00	RAJA	0.010000	30.08	0.00	USD	1.0000000	000009	10/9/2017	73918
1113						66,185.93	0.00	0.00	30.08		0.00	USD	1.0000000	66,185.93	10/11/2017	

Transactions Listing

FROM Trade Date 09/29/2017 TO 10/31/2017

						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	FNSR		15934	23.547	375,352.46	0.00	LOOP	0.010000	159.34	0.00	USD	1.0000000	000009	10/31/2017	77496
1113						375,352.46	0.00	0.00	159.34		0.00	USD	1.0000000	375,352.46	11/2/2017	
2calpr11	Buy	PAG		11396	49.079	559,415.96	0.00	PEN	0.010000	113.96	0.00	USD	1.0000000	000009	10/26/2017	76609
1113						559,415.96	0.00	0.00	113.96		0.00	USD	1.0000000	559,415.96	10/30/2017	
2calpr11	Buy	PAG		4211	48.855	205,769.67	0.00	PEN	0.010000	42.11	0.00	USD	1.0000000	000009	10/27/2017	76880
1113						205,769.67	0.00	0.00	42.11		0.00	USD	1.0000000	205,769.67	10/31/2017	
2calpr11	Buy	SYNT		25410	24.228	615,879.96	0.00	PEN	0.010000	254.10	0.00	USD	1.0000000	000009	10/20/2017	76190
1113						615,879.96	0.00	0.00	254.10		0.00	USD	1.0000000	615,879.96	10/24/2017	
2calpr11	Buy	SYNT		6059	24.043	145,734.70	0.00	PEN	0.010000	60.59	0.00	USD	1.0000000	000009	10/23/2017	76281
1113						145,734.70	0.00	0.00	60.59		0.00	USD	1.0000000	145,734.70	10/25/2017	
2calpr11	Buy	TECD		8187	91.885	752,346.82	0.00	PEN	0.010000	81.87	0.00	USD	1.0000000	000009	10/20/2017	76191
1113						752,346.82	0.00	0.00	81.87		0.00	USD	1.0000000	752,346.82	10/24/2017	
2calpr11	Buy	UMPQ		27279	20.665	563,990.60	0.00	RAJA	0.010000	272.79	0.00	USD	1.0000000	000009	10/26/2017	76611
1113						563,990.60	0.00	0.00	272.79		0.00	USD	1.0000000	563,990.60	10/30/2017	
2calpr11	Buy	UMPQ		7841	20.805	163,211.20	0.00	RAJA	0.010000	78.41	0.00	USD	1.0000000	000009	10/27/2017	76882
1113						163,211.20	0.00	0.00	78.41		0.00	USD	1.0000000	163,211.20	10/31/2017	
2calpr11	Income	000009	GENERAL CABLE CORPORATION	7165.26	0.00	7,165.26	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/29/2017	71796
1113			BGC	Div Accrued for BGC		7,165.26	0.00	0.00	0.00		0.00	USD	1.0000000	7,165.26	9/29/2017	
2calpr11	Income	000009	BROOKS AUTOMATION, INC.	4485.4	0.00	4,485.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/29/2017	71833
1113			BRKS	Div Accrued for BRKS		4,485.40	0.00	0.00	0.00		0.00	USD	1.0000000	4,485.40	9/29/2017	
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	9/29/2017	71857
1113			CLDT	Div Accrued for CLDT		3,745.72	0.00	0.00	0.00		0.00	USD	1.0000000	3,745.72	9/29/2017	
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	9/29/2017	71904
1113			EFSC	Div Accrued for EFSC		3,648.70	0.00	0.00	0.00		0.00	USD	1.0000000	3,648.70	9/29/2017	

Transactions Listing

FROM Trade Date 09/29/2017 TO 10/31/2017

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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	HUDSON PACIFIC PROPERTIES, INC.	10577.25	0.00	10,577.25	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/29/2017	72054
1113			HPP	Div Accrued for HPP		10,577.25	0.00	0.00	0.00		0.00	USD	1.0000000	10,577.25	9/29/2017	
2calpr11	Income	000009	NATIONAL STORAGE AFFILIATES TRUST	15145.26	0.00	15,145.26	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/29/2017	72160
1113			NSA	Div Accrued for NSA		15,145.26	0.00	0.00	0.00		0.00	USD	1.0000000	15,145.26	9/29/2017	
2calpr11	Income	000009	HERITAGE INSURANCE HOLDINGS, INC	3461.4	0.00	3,461.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/2/2017	72417
1113			HRTG	Div Accrued for HRTG		3,461.40	0.00	0.00	0.00		0.00	USD	1.0000000	3,461.40	10/2/2017	
2calpr11	Income	000009	SOUTH JERSEY INDS INC	10139.18	0.00	10,139.18	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/3/2017	72749
1113			SJI	Div Accrued for SJI		10,139.18	0.00	0.00	0.00		0.00	USD	1.0000000	10,139.18	10/3/2017	
2calpr11	Income	000009	SPIRE, INC	8308.65	0.00	8,308.65	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/3/2017	72776
1113			SR	Div Accrued for SR		8,308.65	0.00	0.00	0.00		0.00	USD	1.0000000	8,308.65	10/3/2017	
2calpr11	Income	000009		2491.67	0.00	2,491.67	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/2/2017	72927
1113			Interest			2,491.67	0.00	0.00	0.00		0.00	USD	1.0000000	2,491.67	10/2/2017	
2calpr11	Income	000009	CAROLINA FINANC	829.08	0.00	829.08	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/5/2017	73381
1113			CARO	Div Accrued for CARO		829.08	0.00	0.00	0.00		0.00	USD	1.0000000	829.08	10/5/2017	
2calpr11	Income	000009	CHESAPEAKE UTILITIES CORP.	6621.23	0.00	6,621.23	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/5/2017	73408
1113			CPK	Div Accrued for CPK		6,621.23	0.00	0.00	0.00		0.00	USD	1.0000000	6,621.23	10/5/2017	
2calpr11	Income	000009	SKYWEST INC	3113.52	0.00	3,113.52	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/5/2017	73457
1113			SKYW	Div Accrued for SKYW		3,113.52	0.00	0.00	0.00		0.00	USD	1.0000000	3,113.52	10/5/2017	
2calpr11	Income	000009	UNITED CMNTY BKS GA CAP STK	9373.5	0.00	9,373.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/5/2017	73474
1113			UCBI	Div Accrued for UCBI		9,373.50	0.00	0.00	0.00		0.00	USD	1.0000000	9,373.50	10/5/2017	
2calpr11	Income	000009	Equity - CENTERSTATE BANKS INC	5554.44	0.00	5,554.44	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/29/2017	73951
1113			CSFL			5,554.44	0.00	0.00	0.00		0.00	USD	1.0000000	5,554.44	9/29/2017	
2calpr11	Income	000009	KAPSTONE PAPER & PACKAGING CORP	6516.2	0.00	6,516.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/12/2017	74095
1113			KS	Div Accrued for KS		6,516.20	0.00	0.00	0.00		0.00	USD	1.0000000	6,516.20	10/12/2017	

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FROM Trade Date 09/29/2017 TO 10/31/2017

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2calpr11	Income	000009	SERITAGE GROWTH PROPERTIES	3224.25	0.00	3,224.25	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/12/2017	74113
1113			SRG	Div Accrued for SRG		3,224.25	0.00	0.00	0.00		0.00	USD	1.0000000	3,224.25	10/12/2017	
2calpr11	Income	000009	ACADIA REALTY TRUST	11460.8	0.00	11,460.80	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/13/2017	74378
1113			AKR	Div Accrued for AKR		11,460.80	0.00	0.00	0.00		0.00	USD	1.0000000	11,460.80	10/13/2017	
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	10/13/2017	74446
1113			IRT	Div Accrued for IRT		8,505.78	0.00	0.00	0.00		0.00	USD	1.0000000	8,505.78	10/13/2017	
2calpr11	Income	000009	STARWOOD WAYPOINT HOMES	4562.8	0.00	4,562.80	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/13/2017	74481
1113			SFR	Div Accrued for SFR		4,562.80	0.00	0.00	0.00		0.00	USD	1.0000000	4,562.80	10/13/2017	
2calpr11	Income	000009	CORESITRE REALTY CORP	18139.5	0.00	18,139.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/16/2017	74755
1113			COR	Div Accrued for COR		18,139.50	0.00	0.00	0.00		0.00	USD	1.0000000	18,139.50	10/16/2017	
2calpr11	Income	000009	PORTLAND GENERAL	7371.2	0.00	7,371.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/16/2017	74954
1113			POR	Div Accrued for POR		7,371.20	0.00	0.00	0.00		0.00	USD	1.0000000	7,371.20	10/16/2017	
2calpr11	Income	000009	REXFORD INDUSTRIAL REALTY	9072.36	0.00	9,072.36	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/16/2017	75006
1113			REXR	Div Accrued for REXR		9,072.36	0.00	0.00	0.00		0.00	USD	1.0000000	9,072.36	10/16/2017	
2calpr11	Income	000009	UMPQUA HOLDINGS CORP	6924.6	0.00	6,924.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/16/2017	75127
1113			UMPQ	Div Accrued for UMPQ		6,924.60	0.00	0.00	0.00		0.00	USD	1.0000000	6,924.60	10/16/2017	
2calpr11	Income	000009	BANNER CORP	10368.25	0.00	10,368.25	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/18/2017	75656
1113			BANR	Div Accrued for BANR		10,368.25	0.00	0.00	0.00		0.00	USD	1.0000000	10,368.25	10/18/2017	
2calpr11	Income	000009	CYPRESS SEMICONDUCTOR	13795.87	0.00	13,795.87	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/19/2017	75954
1113			CY	Div Accrued for CY		13,795.87	0.00	0.00	0.00		0.00	USD	1.0000000	13,795.87	10/19/2017	
2calpr11	Income	000009	AMERICAN EAGLE OUTFITTERS INC	7826.63	0.00	7,826.63	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/20/2017	76045
1113			AEO	Div Accrued for AEO		7,826.63	0.00	0.00	0.00		0.00	USD	1.0000000	7,826.63	10/20/2017	
2calpr11	Income	000009	PREFERRED BANK	7145	0.00	7,145.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/20/2017	76107
1113			PFBC	Div Accrued for PFBC		7,145.00	0.00	0.00	0.00		0.00	USD	1.0000000	7,145.00	10/20/2017	

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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	CHATHAM LODGING TRUST	3745.72	0.00	3,745.72	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/27/2017	76718
1113			CLDT	Div Accrued for CLDT		3,745.72	0.00	0.00	0.00		0.00	USD	1.0000000	3,745.72	10/27/2017	
2calpr11	Income	000009	IBERIABANK CORP	10702.62	0.00	10,702.62	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/27/2017	76737
1113			IBKC	Div Accrued for IBKC		10,702.62	0.00	0.00	0.00		0.00	USD	1.0000000	10,702.62	10/27/2017	
2calpr11	Income	000009	EMCOR GROUP INC	1369.92	0.00	1,369.92	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/30/2017	77048
1113			EME	Div Accrued for EME		1,369.92	0.00	0.00	0.00		0.00	USD	1.0000000	1,369.92	10/30/2017	
2calpr11	Sell	CRZO		28963	16.088	465,667.94	859,007.70	SEAPORT	0.010000	289.63	0.00	USD	1.0000000	000009	10/11/2017	74220
1113				Correction from DTC Station		465,667.94	859,007.70	10.76	289.63		0.00	USD	1.0000000	465,667.94	10/13/2017	
2calpr11	Sell	HFWA		3050	29.58	90,187.63	56,821.50	RAJA	0.010000	30.50	0.00	USD	1.0000000	000009	9/29/2017	72281
1113						90,187.63	56,821.50	2.09	30.50		0.00	USD	1.0000000	90,187.63	10/3/2017	
2calpr11	Sell	HFWA		8483	29.514	250,274.95	158,038.29	RAJA	0.010000	84.83	0.00	USD	1.0000000	000009	10/2/2017	72684
1113						250,274.95	158,038.29	5.79	84.83		0.00	USD	1.0000000	250,274.95	10/4/2017	
2calpr11	Sell	HFWA		5719	29.474	168,500.14	106,544.97	RAJA	0.010000	57.19	0.00	USD	1.0000000	000009	10/3/2017	73074
1113						168,500.14	106,544.97	3.90	57.19		0.00	USD	1.0000000	168,500.14	10/5/2017	
2calpr11	Sell	HFWA		1898	29.403	55,786.43	35,359.74	RAJA	0.010000	18.98	0.00	USD	1.0000000	000009	10/4/2017	73294
1113						55,786.43	35,359.74	1.29	18.98		0.00	USD	1.0000000	55,786.43	10/6/2017	
2calpr11	Sell	HFWA		4853	29.333	142,301.71	90,411.39	RAJA	0.010000	48.53	0.00	USD	1.0000000	000009	10/5/2017	73568
1113						142,301.71	90,411.39	3.29	48.53		0.00	USD	1.0000000	142,301.71	10/10/2017	
2calpr11	Sell	HFWA		3031	29.232	88,569.23	56,467.53	RAJA	0.010000	30.31	0.00	USD	1.0000000	000009	10/6/2017	73841
1113						88,569.23	56,467.53	2.05	30.31		0.00	USD	1.0000000	88,569.23	10/11/2017	
2calpr11	Sell	HTBK		3679	14.275	52,480.46	41,094.43	PEN	0.010000	36.79	0.00	USD	1.0000000	000009	9/29/2017	72282
1113						52,480.46	41,094.43	1.21	36.79		0.00	USD	1.0000000	52,480.46	10/3/2017	
2calpr11	Sell	HTBK		10177	14.298	145,407.65	113,677.09	PEN	0.010000	101.77	0.00	USD	1.0000000	000009	10/2/2017	72685
1113						145,407.65	113,677.09	3.36	101.77		0.00	USD	1.0000000	145,407.65	10/4/2017	
2calpr11	Sell	HTBK		4481	14.31	64,075.03	50,052.77	PEN	0.010000	44.81	0.00	USD	1.0000000	000009	10/3/2017	73075
1113						64,075.03	50,052.77	1.48	44.81		0.00	USD	1.0000000	64,075.03	10/5/2017	
2calpr11	Sell	HTBK		4300	14.307	61,473.53	48,031.00	PEN	0.010000	43.00	0.00	USD	1.0000000	000009	10/4/2017	73295
1113						61,473.53	48,031.00	1.42	43.00		0.00	USD	1.0000000	61,473.53	10/6/2017	

Transactions Listing

FROM Trade Date 09/29/2017 TO 10/31/2017

						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	IBKC		8895	73.414	652,912.60	573,298.04	SANDLER	0.010000	88.95	0.00	USD	1.0000000	000009	10/23/2017	76280
1113						652,912.60	573,298.04	15.09	88.95		0.00	USD	1.0000000	652,912.60	10/25/2017	
2calpr11	Sell	NCR		45617	32.33	1,474,298.25	1,166,738.85	PEN	0.010000	456.17	0.00	USD	1.0000000	000009	10/20/2017	76189
1113						1,474,298.25	1,166,738.85	34.07	456.17		0.00	USD	1.0000000	1,474,298.25	10/24/2017	
2calpr11	Sell	ODP		124691	3.837	477,119.06	449,797.85	PEN	0.010000	1,246.91	0.00	USD	1.0000000	000009	10/4/2017	73296
1113						477,119.06	449,797.85	11.05	1,246.91		0.00	USD	1.0000000	477,119.06	10/6/2017	
2calpr11	Sell	ODP		25259	3.806	95,878.42	91,116.79	PEN	0.010000	252.59	0.00	USD	1.0000000	000009	10/5/2017	73569
1113						95,878.42	91,116.79	2.22	252.59		0.00	USD	1.0000000	95,878.42	10/10/2017	
2calpr11	Sell	ODP		66821	3.758	250,452.66	235,669.43	TMC	0.010000	668.21	0.00	USD	1.0000000	000009	10/10/2017	73975
1113						250,452.66	235,669.43	5.81	668.21		0.00	USD	1.0000000	250,452.66	10/12/2017	
2calpr11	Sell	ODP		128030	3.71	473,648.81	445,405.83	TMC	0.010000	1,280.30	0.00	USD	1.0000000	000009	10/11/2017	74044
1113						473,648.81	445,405.83	10.98	1,280.30		0.00	USD	1.0000000	473,648.81	10/13/2017	
2calpr11	Sell	SRG		4992	43.373	216,464.09	233,496.21	PEN	0.010000	49.92	0.00	USD	1.0000000	000009	10/17/2017	75484
1113						216,464.09	233,496.21	5.00	49.92		0.00	USD	1.0000000	216,464.09	10/19/2017	
2calpr11	Sell	SRG		7905	43.01	339,904.78	367,672.43	PEN	0.010000	79.05	0.00	USD	1.0000000	000009	10/18/2017	75914
1113						339,904.78	367,672.43	7.85	79.05		0.00	USD	1.0000000	339,904.78	10/20/2017	
2calpr11	Sell	UCBI		8559	28.219	241,433.54	174,774.78	RAJA	0.010000	85.59	0.00	USD	1.0000000	000009	10/26/2017	76610
1113						241,433.54	174,774.78	5.58	85.59		0.00	USD	1.0000000	241,433.54	10/30/2017	
2calpr11	Sell	UCBI		5481	28.141	154,184.09	111,922.02	RAJA	0.010000	54.81	0.00	USD	1.0000000	000009	10/27/2017	76881
1113						154,184.09	111,922.02	3.57	54.81		0.00	USD	1.0000000	154,184.09	10/31/2017	
2calpr11	Sell	UCBI		4027	27.391	110,261.95	82,231.34	RAJA	0.010000	40.27	0.00	USD	1.0000000	000009	10/30/2017	77204
1113						110,261.95	82,231.34	2.55	40.27		0.00	USD	1.0000000	110,261.95	11/1/2017	
2calpr11	Sell	UCBI		5256	27.501	144,490.93	107,327.52	RAJA	0.010000	52.56	0.00	USD	1.0000000	000009	10/31/2017	77497
1113						144,490.93	107,327.52	3.34	52.56		0.00	USD	1.0000000	144,490.93	11/2/2017	

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Global Portfolio Group - 2SCV, As of: 10/31/2017

Portfolio:2calpr11 - Calpers

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	151,569,447.44	121,686,208.58	67,553.99
000009	PRINCIPAL CASH	000009	Liquid Assets		4,017,396.46		0.00
AAWW	ATLAS AIR WORLDWIDE HOLDINGS, INC.	049164205	Industrials	25,177	1,544,608.95	1,367,052.20	0.00
ABM	ABM INDS INC	000957100	Industrials	19,033	798,815.01	613,693.40	3,235.61
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	62,613	815,221.26	720,381.35	0.00
AKR	ACADIA REALTY TRUST	004239109	Real Estate	44,080	1,240,852.00	1,318,873.60	0.00
ASGN	ON ASSIGNMENT INC	682159108	Industrials	15,341	939,176.02	585,847.04	0.00
ASTE	ASTEC INDS INC	046224101	Industrials	22,971	1,193,343.45	988,704.16	0.00
BABY	NATUS MEDICAL INCORPORATED	639050103	Health Care	19,061	808,186.40	734,339.75	0.00
BANR	BANNER CORP	06652V208	Financials	41,473	2,377,232.36	1,926,700.24	0.00
BAS	BASIC ENERGY SERVICES, INC.	06985P209	Energy	21,946	413,901.56	727,059.27	0.00
BGC	GENERAL CABLE CORPORATION	369300108	Industrials	39,807	833,956.65	697,142.84	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	14,672	957,494.72	559,754.22	0.00
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	36,103	2,382,436.97	1,188,504.74	0.00
BMTC	BRYN MAWR BK CORP	117665109	Financials	39,637	1,738,082.45	1,225,930.97	8,720.14
BPFH	BOSTON PRIVATE FINANCIAL HOLDINGS	101119105	Financials	42,678	678,580.20	711,850.34	0.00
BRKS	BROOKS AUTOMATION, INC.	114340102	Info. Technology	44,854	1,542,529.06	1,015,288.15	0.00
CACI	CACI INTERNATIONAL INC CLASS A	127190304	Info. Technology	11,348	1,631,275.00	1,419,211.50	0.00
CARO	CAROLINA FINANC	143873107	Financials	41,784	1,539,740.40	1,483,748.86	0.00
CASS	CASS INFORMATION SYSTEMS	14808P109	Info. Technology	9,536	615,072.00	659,378.65	0.00
CBZ	CBIZ INC	124805102	Industrials	124,555	2,111,207.25	1,245,457.77	0.00
CLDT	CHATHAM LODGING TRUST	16208T102	Real Estate	34,052	740,631.00	722,408.18	3,745.72
CNDT	CONDUENT INC	206787103	Info. Technology	47,283	731,940.84	793,191.43	0.00

Portfolio Holdings

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Global Portfolio Group - 2SCV, As of: 10/31/2017

Portfolio:2calpr11 - Calpers

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
CNO	CNO FINANCIAL INC	12621E103	Financials	133,825	3,207,785.25	2,477,601.49	0.00
COR	CORESITE REALTY CORP	21870Q105	Real Estate	13,587	1,504,760.25	697,692.45	0.00
COWN	COWEN GROUP, INC. CLASS A	223622606	Financials	45,936	689,040.00	735,696.82	0.00
CPE	CALLON PETE CO DEL	13123X102	Energy	136,356	1,512,188.04	1,195,798.17	0.00
CPK	CHESAPEAKE UTILITIES CORP.	165303108	Utilities	20,373	1,641,045.15	989,109.15	0.00
CPN	CALPINE	131347304	Utilities	81,017	1,210,393.98	973,228.06	0.00
CSFL	CENTERSTATE BANKS INC	15201P109	Financials	92,574	2,466,171.36	1,361,138.40	0.00
CY	CYPRESS SEMICONDUCTOR	232806109	Info. Technology	125,417	1,989,113.62	1,099,145.26	0.00
DCOM	DIME COMMUNITY BANCSHARES, INC.	253922108	Financials	35,354	779,555.70	769,923.97	0.00
DLX	DELUXE CORP	248019101	Industrials	15,367	1,070,311.55	911,263.10	0.00
DPLO	DIPLOMAT PHARMACY, INC	25456K101	Health Care	36,448	767,230.40	718,384.56	0.00
EDR	EDUCATION RLTY TR INC	28140H203	Real Estate	17,899	624,675.10	688,667.12	6,980.61
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	33,170	1,446,212.00	1,461,072.07	0.00
EME	EMCOR GROUP INC	29084Q100	Industrials	17,124	1,378,653.24	919,877.74	0.00
ESL	ESTERLINE TECHNOLOGIES	297425100	Industrials	8,050	763,542.50	665,493.50	0.00
ETM	ENTERCOM COMM CORP CL A	293639100	Cons. Discretionary	75,912	838,827.60	886,360.54	0.00
FAF	FIRST AMERICAN FINANCIAL	31847R102	Financials	34,755	1,891,367.10	1,446,158.75	0.00
FIBK	FIRST INTERSTATE BANCSYSTEM	32055Y201	Financials	37,812	1,486,011.60	1,515,584.64	9,074.88
FNB	FNB CORP	302520101	Financials	156,955	2,117,322.95	1,233,476.69	0.00
FNSR	FINISAR CORPORATION	31787A507	Info. Technology	15,934	375,086.36	375,352.46	0.00
FOE	FERRO CORP	315405100	Materials	84,269	2,007,287.58	1,148,893.15	0.00
FSB	FRANKLIN FINANCIAL NETWORK, INC.	35352P104	Financials	52,801	1,811,074.30	2,078,008.33	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	20,517	1,166,801.79	1,084,734.62	3,077.55

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Global Portfolio Group - 2SCV, As of: 10/31/2017

Portfolio:2calpr11 - Calpers

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
FWRD	FORWARD AIR CORPORATION	349853101	Industrials	13,260	761,654.40	725,250.30	0.00
GBNK	GUARANTY BANCORP	40075T607	Financials	32,655	929,034.75	677,815.25	0.00
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	79,799	2,022,106.66	1,664,142.66	0.00
GNBC	GREEN BANCORP, INC.	39260X100	Financials	70,903	1,570,501.45	1,236,320.36	0.00
HOPE	HOPE BANCORP, INC.	43940T109	Financials	74,619	1,376,720.55	1,401,898.18	9,700.47
HPP	HUDSON PACIFIC PROPERTIES, INC.	444097109	Real Estate	42,309	1,430,890.38	1,245,576.96	0.00
HRTG	HERITAGE INSURANCE HOLDINGS, INC	42727J102	Financials	57,690	925,347.60	675,391.11	0.00
HTLF	HEARTLAND FINL USA INC	42234Q102	Financials	14,381	708,264.25	489,804.98	0.00
HYH	HALYARD HEALTH INC	40650V100	Health Care	31,184	1,314,405.60	1,297,375.61	0.00
IBKC	IBERIABANK CORP	450828108	Financials	20,031	1,477,286.25	1,212,162.96	0.00
IDA	IDACORP INC	451107106	Utilities	16,468	1,515,550.04	1,144,713.29	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	141,763	1,438,894.45	1,372,844.11	8,505.78
KAI	KADANT INC	48282T104	Industrials	22,827	2,593,147.20	1,114,714.48	4,793.67
KALU	KAISER ALUMINUM CORP	483007704	Materials	11,668	1,157,232.24	983,029.00	5,834.00
KS	KAPSTONE PAPER & PACKAGING CORP	48562P103	Materials	65,162	1,463,538.52	976,856.94	0.00
LNCE	SNYDERS LANCE INC	833551104	Consumer Staples	28,363	1,067,299.69	1,075,846.72	0.00
LTXB	LEGACYTEXAS FINANCIAL GROUP, INC.	52471Y106	Financials	36,679	1,463,125.31	1,384,767.59	0.00
MDP	MEREDITH CORP	589433101	Cons. Discretionary	21,589	1,144,217.00	1,051,986.95	0.00
MKSI	MKS INSTRUMENT INC	55306N104	Info. Technology	25,401	2,759,818.65	1,208,938.28	0.00
MOD	MODINE MANUFACTURING CO	607828100	Cons. Discretionary	88,183	1,856,252.15	1,297,007.32	0.00
MTRN	MATERION CORP	576690101	Materials	36,738	1,886,496.30	1,249,974.13	0.00
MYRG	MYR GROUP INC	55405W104	Industrials	28,349	904,049.61	769,391.86	0.00
NCR	NCR CORP NEW	62886E108	Info. Technology	20,377	653,897.93	494,886.01	0.00

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Global Portfolio Group - 2SCV, As of: 10/31/2017

Portfolio:2calpr11 - Calpers

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
NEO	NEOGENOMICS INC.	64049M209	Health Care	68,641	595,117.47	715,929.35	0.00
NRE	NORTHSTAR RLTY EUROPE CORP	66706L101	Real Estate	54,975	740,513.25	701,233.36	0.00
NSA	NATIONAL STORAGE AFFILIATES TRUST	637870106	Real Estate	58,251	1,444,042.29	987,557.63	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Cons. Discretionary	21,112	1,346,945.60	1,383,627.78	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	50,979	1,619,602.83	1,418,761.28	0.00
PAG	PENSKE AUTOMOTIVE GROUP, INC.	70959W103	Cons. Discretionary	31,392	1,463,495.04	1,462,846.32	0.00
PDCE	PDC ENERGY	69327R101	Energy	34,513	1,757,747.09	1,860,278.11	0.00
PEB	PEBBLEBROOK HOTEL	70509V100	Real Estate	20,704	738,304.64	746,304.67	0.00
PFBC	PREFERRED BANK	740367404	Financials	35,725	2,205,304.25	1,934,431.36	0.00
PGNX	PROGENICS PHARMA INC	743187106	Health Care	200,031	1,238,191.89	1,287,455.64	0.00
PLAB	PHOTRONICS INC	719405102	Info. Technology	61,199	593,630.30	617,980.84	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	13,049	801,600.07	500,429.15	0.00
POR	PORTLAND GENERAL	736508847	Utilities	21,680	1,035,003.20	757,499.20	0.00
PPBI	PACIFIC PREMIER BANCORP	69478X105	Financials	67,528	2,728,131.20	1,494,168.72	0.00
PRGS	PROGRESS SOFTWARE CORP	743312100	Info. Technology	24,864	1,052,493.12	666,355.20	0.00
PRI	PRIMERICA	74164M108	Financials	12,637	1,118,374.50	709,856.94	0.00
REI	RING ENERGY, INC.	76680V108	Energy	178,933	2,292,131.73	1,691,403.58	0.00
REN	RESOLUTE ENERGY CORP	76116A306	Energy	16,869	506,576.07	712,757.42	0.00
REXR	REXFORD INDUSTRIAL REALTY	76169C100	Real Estate	62,568	1,857,643.92	1,041,149.12	0.00
ROCK	GIBRALTAR INDS INC	374689107	Industrials	49,090	1,632,242.50	1,169,010.44	0.00
RRGB	RED ROBIN GOURMET BURGERS	75689M101	Cons. Discretionary	12,931	884,480.40	729,544.11	0.00
SBGI	SINCLAIR BROADCAST GRP CL A	829226109	Cons. Discretionary	51,857	1,643,866.90	1,521,413.78	0.00
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	70,017	1,394,738.64	1,528,538.44	0.00

Portfolio Holdings

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Global Portfolio Group - 2SCV, As of: 10/31/2017

Portfolio:2calpr11 - Calpers

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
SF	STIFEL FINANCIAL CORP	860630102	Financials	13,652	723,965.56	712,287.64	0.00
SFR	STARWOOD WAYPOINT HOMES	85572F105	Real Estate	20,740	753,069.40	702,882.75	2,281.40
SIGI	SELECTIVE INS GROUP	816300107	Financials	30,393	1,811,422.80	1,095,159.07	0.00
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	37,208	1,263,955.76	1,087,859.05	0.00
SKYW	SKYWEST INC	830879102	Industrials	38,919	1,833,084.90	660,472.05	0.00
SPN	SUPERIOR ENERGY SERVICES	868157108	Energy	81,112	715,407.84	1,503,696.00	0.00
SR	SPIRE, INC	84857L101	Utilities	15,826	1,249,462.70	810,291.20	0.00
STBZ	STATE BANK & TRUST	856190103	Financials	62,332	1,802,018.12	1,284,956.88	0.00
SYNT	SYNTEL INC	87162H103	Info. Technology	31,469	735,115.84	761,614.66	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	22,572	699,732.00	630,840.88	0.00
TECD	TECH DATA CORPORATION	878237106	Info. Technology	8,187	759,507.99	752,346.82	0.00
TKR	TIMKEN CO	887389104	Industrials	15,332	722,903.80	461,033.24	0.00
TMST	TIMKEN STEEL	887399103	Materials	50,344	704,816.00	646,910.92	0.00
TOWR	TOWER INTERNATIONAL, INC	891826109	Cons. Discretionary	31,997	972,708.80	738,932.41	0.00
TTEK	TETRA TECH INC NEW	88162G103	Industrials	33,357	1,642,832.25	857,556.77	0.00
UCBI	UNITED CMNTY BKS GA CAP STK	90984P303	Financials	70,412	1,930,697.04	1,385,361.89	0.00
UMPQ	UMPQUA HOLDINGS CORP	904214103	Financials	73,590	1,505,651.40	1,460,247.65	0.00
USNA	USANA HEALTH SCIENCES	90328M107	Consumer Staples	17,047	1,119,987.90	1,151,856.03	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	26,827	1,132,099.40	1,261,405.54	0.00
WEB	WEB.COM GROUP INC	94733A104	Info. Technology	44,813	1,079,993.30	1,029,850.53	0.00
WTFC	WINTRUST FINL CORP	97650W108	Financials	26,757	2,175,076.53	1,437,320.53	0.00
WWW	WOLVERINE WORLD WIDE, INC.	978097103	Cons. Discretionary	26,736	729,892.80	709,522.42	1,604.16