

PERFORMANCE RETURNS FOR TOTAL

2calpr11 - Calpers

From 10/31/2017 to 11/30/2017

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 11/30/2017
Total Portfolio	1.91	2.71	9.38	13.30	13.75									14.23	1.91
Total Equities	1.95	2.75	9.38											9.38	1.95
Total Cash	0.09	0.17	3.14											3.14	0.09
Russell 2000 Value	2.89	3.03	8.88	13.37	16.57	10.89	8.96	14.16	14.31	12.27	13.63	14.22	8.18	16.98	2.89

PERFORMANCE RETURNS FOR TOTAL

2calpr11 - Calpers

From 10/31/2017 to 11/30/2017

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 11/30/2017
Total Portfolio	1.91	2.56	8.75	12.49	13.27									13.78	1.91
Total Equities	1.95	2.75	9.38											9.38	1.95
Total Cash	0.09	0.17	3.14											3.14	0.09
Russell 2000 Value	2.89	3.03	8.88	13.37	16.57	10.89	8.96	14.16	14.31	12.27	13.63	14.22	8.18	16.98	2.89

Transactions Listing

FROM Trade Date 10/31/2017 TO 11/30/2017

						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	BAS		5680	20.101	114,228.78	0.00	SEAPORT	0.010000	56.80	0.00	USD	1.0000000	000009	11/3/2017	78019
1113						114,228.78	0.00	0.00	56.80		0.00	USD	1.0000000	114,228.78	11/7/2017	
2calpr11	Buy	BAS		13201	23.568	311,247.90	0.00	SEAPORT	0.010000	132.01	0.00	USD	1.0000000	000009	11/6/2017	78088
1113						311,247.90	0.00	0.00	132.01		0.00	USD	1.0000000	311,247.90	11/8/2017	
2calpr11	Buy	DPLO		22952	15.594	358,147.60	0.00	PEN	0.010000	229.52	0.00	USD	1.0000000	000009	11/20/2017	80158
1113						358,147.60	0.00	0.00	229.52		0.00	USD	1.0000000	358,147.60	11/22/2017	
2calpr11	Buy	DPLO		6917	17.227	119,226.95	0.00	PEN	0.010000	69.17	0.00	USD	1.0000000	000009	11/29/2017	82017
1113						119,226.95	0.00	0.00	69.17		0.00	USD	1.0000000	119,226.95	12/1/2017	
2calpr11	Buy	DPLO		12443	17.508	217,980.21	0.00	PEN	0.010000	124.43	0.00	USD	1.0000000	000009	11/30/2017	82427
1113						217,980.21	0.00	0.00	124.43		0.00	USD	1.0000000	217,980.21	12/4/2017	
2calpr11	Buy	EXPR		17371	7.756	134,899.71	0.00	TMC	0.010000	173.71	0.00	USD	1.0000000	000009	11/22/2017	81260
1113						134,899.71	0.00	0.00	173.71		0.00	USD	1.0000000	134,899.71	11/27/2017	
2calpr11	Buy	EXPR		41445	8.128	337,291.84	0.00	TMC	0.010000	414.45	0.00	USD	1.0000000	000009	11/27/2017	81531
1113						337,291.84	0.00	0.00	414.45		0.00	USD	1.0000000	337,291.84	11/29/2017	
2calpr11	Buy	EXPR		38602	8.486	327,951.01	0.00	TMC	0.010000	386.02	0.00	USD	1.0000000	000009	11/28/2017	81662
1113						327,951.01	0.00	0.00	386.02		0.00	USD	1.0000000	327,951.01	11/30/2017	
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	FNSR		16419	23.646	388,402.94	0.00	LOOP	0.010000	164.19	0.00	USD	1.0000000	000009	11/1/2017	77805
1113						388,402.94	0.00	0.00	164.19		0.00	USD	1.0000000	388,402.94	11/3/2017	
2calpr11	Buy	NUAN		45873	16.814	771,744.42	0.00	TMC	0.010000	458.73	0.00	USD	1.0000000	000009	11/29/2017	82019
1113						771,744.42	0.00	0.00	458.73		0.00	USD	1.0000000	771,744.42	12/1/2017	
2calpr11	Buy	NXST		1398	66.818	93,425.26	0.00	PEN	0.010000	13.98	0.00	USD	1.0000000	000009	11/22/2017	81262
1113						93,425.26	0.00	0.00	13.98		0.00	USD	1.0000000	93,425.26	11/27/2017	
2calpr11	Buy	NXST		9214	66.448	612,344.93	0.00	PEN	0.010000	92.14	0.00	USD	1.0000000	000009	11/27/2017	81533
1113						612,344.93	0.00	0.00	92.14		0.00	USD	1.0000000	612,344.93	11/29/2017	

Transactions Listing

FROM Trade Date 10/31/2017 TO 11/30/2017

						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	PEB		11425	36.643	418,763.95	0.00	PEN	0.010000	114.25	0.00	USD	1.0000000	000009	11/20/2017	80160
1113						418,763.95	0.00	0.00	114.25		0.00	USD	1.0000000	418,763.95	11/22/2017	
2calpr11	Buy	PEB		7797	37.376	291,497.08	0.00	PEN	0.010000	77.97	0.00	USD	1.0000000	000009	11/21/2017	80856
1113						291,497.08	0.00	0.00	77.97		0.00	USD	1.0000000	291,497.08	11/24/2017	
2calpr11	Buy	SBGI		1515	33.036	50,064.24	0.00	PEN	0.010000	15.15	0.00	USD	1.0000000	000009	11/22/2017	81263
1113						50,064.24	0.00	0.00	15.15		0.00	USD	1.0000000	50,064.24	11/27/2017	
2calpr11	Buy	SBGI		11390	33.36	380,080.88	0.00	PEN	0.010000	113.90	0.00	USD	1.0000000	000009	11/27/2017	81534
1113						380,080.88	0.00	0.00	113.90		0.00	USD	1.0000000	380,080.88	11/29/2017	
2calpr11	Buy	TBK		8326	33.122	275,854.53	0.00	SANDLER	0.010000	83.26	0.00	USD	1.0000000	000009	11/30/2017	82429
1113						275,854.53	0.00	0.00	83.26		0.00	USD	1.0000000	275,854.53	12/4/2017	
2calpr11	Buy	TECD		6723	100.269	674,172.36	0.00	LOOP	0.010000	67.23	0.00	USD	1.0000000	000009	11/29/2017	82020
1113						674,172.36	0.00	0.00	67.23		0.00	USD	1.0000000	674,172.36	12/1/2017	
2calpr11	Buy	UBSH		8417	37.643	316,926.14	0.00	RAJA	0.010000	84.17	0.00	USD	1.0000000	000009	11/30/2017	82430
1113						316,926.14	0.00	0.00	84.17		0.00	USD	1.0000000	316,926.14	12/4/2017	
2calpr11	Contribution	000009		216915.71	0.00	216,915.71	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/31/2017	78265
1113				Q3 2017 Mgmt Fee		216,915.71	0.00	0.00	0.00		0.00	USD	1.0000000	216,915.71	10/31/2017	
2calpr11	Contribution	000009		8.4	0.00	8.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/28/2017	81994
1113				Cash in Lieu of fractional shrs of INVH		8.40	0.00	0.00	0.00		0.00	USD	1.0000000	8.40	11/28/2017	
2calpr11	Distribution	000009		8.35	1.00	8.35	8.35	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/16/2017	79983
1113				Free Delivery of INVH		8.35	8.35	0.00	0.00		0.00	USD	1.0000000	8.35	11/16/2017	79982
2calpr11	Distribution	000009		216915.71	0.00	216,915.71	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/6/2017	82403
1113				Q3 2017 Mgmt Fee		216,915.71	0.00	0.00	0.00		0.00	USD	1.0000000	216,915.71	11/6/2017	
2calpr11	Free Delivery	INVH		0.3600000000000000582	23.19	8.35	7.56	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/16/2017	79982
1113				Sell Fractions		8.35	7.56	0.00	0.00		0.00	USD	1.0000000	8.35	11/16/2017	79983
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	11/1/2017	77623
1113			WWW	Div Accrued for WWW		1,604.16	0.00	0.00	0.00		0.00	USD	1.0000000	1,604.16	11/1/2017	

Transactions Listing

FROM Trade Date 10/31/2017 TO 11/30/2017

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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	H.B. FULLER COMPANY	3077.55	0.00	3,077.55	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/2/2017	77845
1113			FUL	Div Accrued for FUL		3,077.55	0.00	0.00	0.00		0.00	USD	1.0000000	3,077.55	11/2/2017	
2calpr11	Income	000009		3403.82	0.00	3,403.82	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/1/2017	77902
1113				Interest		3,403.82	0.00	0.00	0.00		0.00	USD	1.0000000	3,403.82	11/1/2017	
2calpr11	Income	000009	ABM INDS INC	3235.61	0.00	3,235.61	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/6/2017	78040
1113			ABM	Div Accrued for ABM		3,235.61	0.00	0.00	0.00		0.00	USD	1.0000000	3,235.61	11/6/2017	
2calpr11	Income	000009	STARWOOD WAYPOINT HOMES	2281.4	0.00	2,281.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/7/2017	78183
1113			SFR	Div Accrued for SFR		2,281.40	0.00	0.00	0.00		0.00	USD	1.0000000	2,281.40	11/7/2017	
2calpr11	Income	000009	KADANT INC	4793.67	0.00	4,793.67	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/9/2017	78751
1113			KAI	Div Accrued for KAI		4,793.67	0.00	0.00	0.00		0.00	USD	1.0000000	4,793.67	11/9/2017	
2calpr11	Income	000009	DIME COMMUNITY BANCSHARES, INC.	4949.56	0.00	4,949.56	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/13/2017	78920
1113			DCOM	Div Accrued for DCOM		4,949.56	0.00	0.00	0.00		0.00	USD	1.0000000	4,949.56	11/13/2017	
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	11/13/2017	78954
1113			FIBK	Div Accrued for FIBK		9,074.88	0.00	0.00	0.00		0.00	USD	1.0000000	9,074.88	11/13/2017	
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	11/14/2017	79012
1113			HOPE	Div Accrued for HOPE		9,700.47	0.00	0.00	0.00		0.00	USD	1.0000000	9,700.47	11/14/2017	
2calpr11	Income	000009	EDUCATION RLTY TR INC	6980.61	0.00	6,980.61	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/15/2017	79172
1113			EDR	Div Accrued for EDR		6,980.61	0.00	0.00	0.00		0.00	USD	1.0000000	6,980.61	11/15/2017	
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	11/15/2017	79209
1113			IRT	Div Accrued for IRT		8,505.78	0.00	0.00	0.00		0.00	USD	1.0000000	8,505.78	11/15/2017	
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	11/15/2017	79254
1113			KALU	Div Accrued for KALU		5,834.00	0.00	0.00	0.00		0.00	USD	1.0000000	5,834.00	11/15/2017	
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	11/17/2017	79652
1113			BPFH	Div Accrued for BPFH		4,694.58	0.00	0.00	0.00		0.00	USD	1.0000000	4,694.58	11/17/2017	

Transactions Listing

FROM Trade Date 10/31/2017 TO 11/30/2017

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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	Income	000009	LEGACYTEXAS FINANCIAL GROUP, INC.	5868.64	0.00	5,868.64	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/20/2017	80072
1113			LTXB	Div Accrued for LTXB		5,868.64	0.00	0.00	0.00		0.00	USD	1.0000000	5,868.64	11/20/2017	
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	11/24/2017	81374
1113			CLDT	Div Accrued for CLDT		3,745.72	0.00	0.00	0.00		0.00	USD	1.0000000	3,745.72	11/24/2017	
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	11/24/2017	81409
1113			NRE	Div Accrued for NRE		8,246.25	0.00	0.00	0.00		0.00	USD	1.0000000	8,246.25	11/24/2017	
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	11/24/2017	81436
1113			WTFC	Div Accrued for WTFC		3,745.98	0.00	0.00	0.00		0.00	USD	1.0000000	3,745.98	11/24/2017	
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	11/27/2017	81501
1113			GBNK	Div Accrued for GBNK		4,081.88	0.00	0.00	0.00		0.00	USD	1.0000000	4,081.88	11/27/2017	
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	11/28/2017	81608
1113			LNCE	Div Accrued for LNCE		4,538.08	0.00	0.00	0.00		0.00	USD	1.0000000	4,538.08	11/28/2017	
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	11/29/2017	81802
1113			ASTE	Div Accrued for ASTE		2,297.10	0.00	0.00	0.00		0.00	USD	1.0000000	2,297.10	11/29/2017	
2calpr11	Income	000009	IDACORP INC	9716.12	0.00	9,716.12	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/30/2017	82232
1113			IDA	Div Accrued for IDA		9,716.12	0.00	0.00	0.00		0.00	USD	1.0000000	9,716.12	11/30/2017	
2calpr11	Income	000009	SABRA HEALTH CARE REIT	36416.47	0.00	36,416.47	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/30/2017	82278
1113			SBRA	Div Accrued for SBRA		36,416.47	0.00	0.00	0.00		0.00	USD	1.0000000	36,416.47	11/30/2017	
2calpr11	Management	000009		216915.71	0.00	216,915.71	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/31/2017	78264
1113				Q3 2017 Mgmt Fee		216,915.71	0.00	0.00	0.00		0.00	USD	1.0000000	216,915.71	10/31/2017	
2calpr11	Sell	BRKS		18083	24.663	445,789.90	429,115.45	PEN	0.010000	180.83	0.00	USD	1.0000000	000009	11/29/2017	82016
1113						445,789.90	429,115.45	10.30	180.83		0.00	USD	1.0000000	445,789.90	12/1/2017	
2calpr11	Sell	BRKS		13045	25.004	326,033.98	286,784.50	PEN	0.010000	130.45	0.00	USD	1.0000000	000009	11/30/2017	82426
1113						326,033.98	286,784.50	7.53	130.45		0.00	USD	1.0000000	326,033.98	12/4/2017	
2calpr11	Sell	ESL		8050	70.985	571,337.96	665,493.50	TMC	0.010000	80.50	0.00	USD	1.0000000	000009	11/10/2017	78898
1113						571,337.96	665,493.50	13.21	80.50		0.00	USD	1.0000000	571,337.96	11/14/2017	

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2calpr11	Sell	FNSR		13831	19.537	270,075.85	327,181.99	PEN	0.010000	138.31	0.00	USD	1.0000000	000009	11/29/2017	82018
1113						270,075.85	327,181.99	6.24	138.31		0.00	USD	1.0000000	270,075.85	12/1/2017	
2calpr11	Sell	INVH		33474	22.733	760,602.08	702,875.19	PEN	0.010000	334.74	0.00	USD	1.0000000	000009	11/20/2017	80159
1113						760,602.08	702,875.19	17.58	334.74		0.00	USD	1.0000000	760,602.08	11/22/2017	
2calpr11	Sell	MDP		3119	60.302	188,045.78	152,176.01	PEN	0.010000	31.19	0.00	USD	1.0000000	000009	11/22/2017	81261
1113						188,045.78	152,176.01	4.34	31.19		0.00	USD	1.0000000	188,045.78	11/27/2017	
2calpr11	Sell	MDP		18470	67.666	1,249,570.06	899,810.94	PEN	0.010000	184.70	0.00	USD	1.0000000	000009	11/27/2017	81532
1113						1,249,570.06	899,810.94	28.87	184.70		0.00	USD	1.0000000	1,249,570.06	11/29/2017	
2calpr11	Sell	PPBI		23567	39.766	936,905.65	542,387.45	SANDLER	0.010000	235.67	0.00	USD	1.0000000	000009	11/30/2017	82428
1113						936,905.65	542,387.45	21.65	235.67		0.00	USD	1.0000000	936,905.65	12/4/2017	
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	
2calpr11	Sell	UCBI		4844	26.999	130,733.62	98,914.48	RAJA	0.010000	48.44	0.00	USD	1.0000000	000009	11/1/2017	77806
1113						130,733.62	98,914.48	3.03	48.44		0.00	USD	1.0000000	130,733.62	11/3/2017	
2calpr11	Sell	WEB		14071	23.016	323,711.34	335,129.90	TMC	0.010000	140.71	0.00	USD	1.0000000	000009	11/29/2017	82021
1113						323,711.34	335,129.90	7.49	140.71		0.00	USD	1.0000000	323,711.34	12/1/2017	
2calpr11	Sell	WEB		4796	23.018	110,342.37	112,945.03	TMC	0.010000	47.96	0.00	USD	1.0000000	000009	11/30/2017	82431
1113						110,342.37	112,945.03	2.56	47.96		0.00	USD	1.0000000	110,342.37	12/4/2017	

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Global Portfolio Group - 2SCV, As of: 11/30/2017

Portfolio:2calpr11 - Calpers

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	154,185,462.97	122,376,420.19	128,682.41
000009	PRINCIPAL CASH	000009	Liquid Assets		3,066,179.34		0.00
AAWW	ATLAS AIR WORLDWIDE HOLDINGS, INC.	049164205	Industrials	25,177	1,453,971.75	1,367,052.20	0.00
ABM	ABM INDS INC	000957100	Industrials	19,033	814,612.40	613,693.40	0.00
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	62,613	1,006,817.04	720,381.35	0.00
AKR	ACADIA REALTY TRUST	004239109	Real Estate	44,080	1,235,562.40	1,318,873.60	0.00
ASGN	ON ASSIGNMENT INC	682159108	Industrials	15,341	981,210.36	585,847.04	0.00
ASTE	ASTEC INDS INC	046224101	Industrials	22,971	1,271,904.27	988,704.16	0.00
BABY	NATUS MEDICAL INCORPORATED	639050103	Health Care	19,061	763,393.05	734,339.75	0.00
BANR	BANNER CORP	06652V208	Financials	41,473	2,388,430.07	1,926,700.24	0.00
BAS	BASIC ENERGY SERVICES, INC.	06985P209	Energy	40,827	913,299.99	1,152,535.95	0.00
BGC	GENERAL CABLE CORPORATION	369300108	Industrials	39,807	855,850.50	697,142.84	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	14,672	858,458.72	559,754.22	6,969.20
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	36,103	2,454,642.97	1,188,504.74	0.00
BMTC	BRYN MAWR BK CORP	117665109	Financials	39,637	1,749,973.55	1,225,930.97	8,720.14
BPFH	BOSTON PRIVATE FINANCIAL HOLDINGS	101119105	Financials	42,678	697,785.30	711,850.34	0.00
BRKS	BROOKS AUTOMATION, INC.	114340102	Info. Technology	13,726	341,640.14	299,388.20	2,677.10
CACI	CACI INTERNATIONAL INC CLASS A	127190304	Info. Technology	11,348	1,497,368.60	1,419,211.50	0.00
CARO	CAROLINA FINANC	143873107	Financials	41,784	1,614,951.60	1,483,748.86	0.00
CASS	CASS INFORMATION SYSTEMS	14808P109	Info. Technology	9,536	649,496.96	659,378.65	0.00
CBZ	CBIZ INC	124805102	Industrials	124,555	1,837,186.25	1,245,457.77	0.00
CLDT	CHATHAM LODGING TRUST	16208T102	Real Estate	34,052	772,639.88	722,408.18	3,745.72
CNDT	CONDUENT INC	206787103	Info. Technology	47,283	721,538.58	793,191.43	0.00

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Global Portfolio Group - 2SCV, As of: 11/30/2017

Portfolio:2calpr11 - Calpers

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
CNO	CNO FINANCIAL INC	12621E103	Financials	133,825	3,373,728.25	2,477,601.49	0.00
COR	CORESITE REALTY CORP	21870Q105	Real Estate	13,587	1,541,852.76	697,692.45	0.00
COWN	COWEN GROUP, INC. CLASS A	223622606	Financials	45,936	684,446.40	735,696.82	0.00
CPE	CALLON PETE CO DEL	13123X102	Energy	136,356	1,505,370.24	1,195,798.17	0.00
CPK	CHESAPEAKE UTILITIES CORP.	165303108	Utilities	20,373	1,742,910.15	989,109.15	0.00
CPN	CALPINE	131347304	Utilities	81,017	1,216,875.34	973,228.06	0.00
CSFL	CENTERSTATE BANKS INC	15201P109	Financials	92,574	2,511,532.62	1,361,138.40	0.00
CY	CYPRESS SEMICONDUCTOR	232806109	Info. Technology	125,417	2,007,926.17	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	1,092,593.70	911,263.10	4,610.10
DPLO	DIPLOMAT PHARMACY, INC	25456K101	Health Care	78,760	1,409,804.00	1,413,739.32	0.00
EDR	EDUCATION RLTY TR INC	28140H203	Real Estate	17,899	654,566.43	688,667.12	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	33,170	1,500,942.50	1,461,072.07	0.00
EME	EMCOR GROUP INC	29084Q100	Industrials	17,124	1,383,105.48	919,877.74	0.00
ETM	ENTERCOM COMM CORP CL A	293639100	Cons. Discretionary	75,912	880,579.20	886,360.54	6,832.08
EXPR	EXPRESS, INC.	30219E103	Cons. Discretionary	97,418	948,851.32	800,142.56	0.00
FAF	FIRST AMERICAN FINANCIAL	31847R102	Financials	34,755	1,932,030.45	1,446,158.75	0.00
FIBK	FIRST INTERSTATE BANCSYSTEM	32055Y201	Financials	37,812	1,501,136.40	1,515,584.64	0.00
FNB	FNB CORP	302520101	Financials	156,955	2,227,191.45	1,233,476.69	18,834.60
FNSR	FINISAR CORPORATION	31787A507	Info. Technology	18,522	370,625.22	436,573.41	0.00
FOE	FERRO CORP	315405100	Materials	84,269	2,136,219.15	1,148,893.15	0.00
FSB	FRANKLIN FINANCIAL NETWORK, INC.	35352P104	Financials	52,801	1,845,394.95	2,078,008.33	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	20,517	1,160,646.69	1,084,734.62	0.00

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Global Portfolio Group - 2SCV, As of: 11/30/2017

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Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
FWRD	FORWARD AIR CORPORATION	349853101	Industrials	13,260	754,494.00	725,250.30	1,989.00
GBNK	GUARANTY BANCORP	40075T607	Financials	32,655	948,627.75	677,815.25	0.00
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	79,799	2,457,809.20	1,664,142.66	0.00
GNBC	GREEN BANCORP, INC.	39260X100	Financials	70,903	1,588,227.20	1,236,320.36	0.00
HOPE	HOPE BANCORP, INC.	43940T109	Financials	74,619	1,396,867.68	1,401,898.18	0.00
HPP	HUDSON PACIFIC PROPERTIES, INC.	444097109	Real Estate	42,309	1,507,469.67	1,245,576.96	0.00
HRTG	HERITAGE INSURANCE HOLDINGS, INC	42727J102	Financials	57,690	1,037,266.20	675,391.11	3,461.40
HTLF	HEARTLAND FINL USA INC	42234Q102	Financials	14,381	726,240.50	489,804.98	1,581.91
HYH	HALYARD HEALTH INC	40650V100	Health Care	31,184	1,513,671.36	1,297,375.61	0.00
IBKC	IBERIABANK CORP	450828108	Financials	20,031	1,557,410.25	1,212,162.96	0.00
IDA	IDACORP INC	451107106	Utilities	16,468	1,627,203.08	1,144,713.29	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	141,763	1,464,411.79	1,372,844.11	8,505.78
KAI	KADANT INC	48282T104	Industrials	22,827	2,335,202.10	1,114,714.48	0.00
KALU	KAISER ALUMINUM CORP	483007704	Materials	11,668	1,130,162.48	983,029.00	0.00
KS	KAPSTONE PAPER & PACKAGING CORP	48562P103	Materials	65,162	1,448,551.26	976,856.94	0.00
LNCE	SNYDERS LANCE INC	833551104	Consumer Staples	28,363	1,097,080.84	1,075,846.72	0.00
LTXB	LEGACYTEXAS FINANCIAL GROUP, INC.	52471Y106	Financials	36,679	1,535,749.73	1,384,767.59	0.00
MKSI	MKS INSTRUMENT INC	55306N104	Info. Technology	25,401	2,395,314.30	1,208,938.28	4,572.18
MOD	MODINE MANUFACTURING CO	607828100	Cons. Discretionary	88,183	2,019,390.70	1,297,007.32	0.00
MTRN	MATERION CORP	576690101	Materials	36,738	1,796,488.20	1,249,974.13	3,673.80
MYRG	MYR GROUP INC	55405W104	Industrials	28,349	1,008,090.44	769,391.86	0.00
NCR	NCR CORP NEW	62886E108	Info. Technology	20,377	637,596.33	494,886.01	0.00
NEO	NEOGENOMICS INC.	64049M209	Health Care	68,641	634,242.84	715,929.35	0.00

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Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
NRE	NORTHSTAR RLTY EUROPE CORP	66706L101	Real Estate	54,975	797,687.25	701,233.36	0.00
NSA	NATIONAL STORAGE AFFILIATES TRUST	637870106	Real Estate	58,251	1,551,806.64	987,557.63	0.00
NUAN	NUANCE COMMUNICATIONS, INC	67020Y100	Info. Technology	45,873	712,866.42	771,744.42	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Cons. Discretionary	31,724	2,154,059.60	2,089,397.97	6,333.60
OMF	ONE MAIN HOLDINGS	68268W103	Financials	50,979	1,315,767.99	1,418,761.28	0.00
PAG	PENSKE AUTOMOTIVE GROUP, INC.	70959W103	Cons. Discretionary	31,392	1,518,117.12	1,462,846.32	10,359.36
PDCE	PDC ENERGY	69327R101	Energy	34,513	1,585,872.35	1,860,278.11	0.00
PEB	PEBBLEBROOK HOTEL	70509V100	Real Estate	39,926	1,535,953.22	1,456,565.70	0.00
PFBC	PREFERRED BANK	740367404	Financials	35,725	2,236,385.00	1,934,431.36	0.00
PGNX	PROGENICS PHARMA INC	743187106	Health Care	200,031	1,156,179.18	1,287,455.64	0.00
PLAB	PHOTRONICS INC	719405102	Info. Technology	61,199	590,570.35	617,980.84	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	13,049	815,692.99	500,429.15	0.00
POR	PORTLAND GENERAL	736508847	Utilities	21,680	1,076,195.20	757,499.20	0.00
PPBI	PACIFIC PREMIER BANCORP	69478X105	Financials	43,961	1,740,855.60	951,781.27	0.00
PRGS	PROGRESS SOFTWARE CORP	743312100	Info. Technology	24,864	1,027,877.76	666,355.20	3,480.96
PRI	PRIMERICA	74164M108	Financials	12,637	1,314,248.00	709,856.94	2,527.40
REI	RING ENERGY, INC.	76680V108	Energy	178,933	2,537,269.94	1,691,403.58	0.00
REN	RESOLUTE ENERGY CORP	76116A306	Energy	16,869	504,720.48	712,757.42	0.00
REXR	REXFORD INDUSTRIAL REALTY	76169C100	Real Estate	62,568	1,962,758.16	1,041,149.12	0.00
ROCK	GIBRALTAR INDS INC	374689107	Industrials	49,090	1,615,061.00	1,169,010.44	0.00
RRGB	RED ROBIN GOURMET BURGERS	75689M101	Cons. Discretionary	12,931	677,584.40	729,544.11	0.00
SBGI	SINCLAIR BROADCAST GRP CL A	829226109	Cons. Discretionary	64,762	2,205,146.10	1,951,558.90	11,657.16

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Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	70,017	1,347,127.08	1,528,538.44	0.00
SF	STIFEL FINANCIAL CORP	860630102	Financials	13,652	767,788.48	712,287.64	1,365.20
SIGI	SELECTIVE INS GROUP	816300107	Financials	30,393	1,860,051.60	1,095,159.07	5,470.74
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	37,208	1,259,862.88	1,087,859.05	0.00
SKYW	SKYWEST INC	830879102	Industrials	38,919	2,025,733.95	660,472.05	0.00
SPN	SUPERIOR ENERGY SERVICES	868157108	Energy	81,112	782,730.80	1,503,696.00	0.00
SR	SPIRE, INC	84857L101	Utilities	15,826	1,301,688.50	810,291.20	0.00
STBZ	STATE BANK & TRUST	856190103	Financials	62,332	1,897,386.08	1,284,956.88	0.00
SYNT	SYNTEL INC	87162H103	Info. Technology	31,469	805,921.09	761,614.66	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	30,898	1,027,358.50	906,695.41	0.00
TECD	TECH DATA CORPORATION	878237106	Info. Technology	14,910	1,441,797.00	1,426,519.18	0.00
TKR	TIMKEN CO	887389104	Industrials	15,332	765,066.80	461,033.24	4,139.64
TMST	TIMKEN STEEL	887399103	Materials	50,344	760,194.40	646,910.92	0.00
TOWR	TOWER INTERNATIONAL, INC	891826109	Cons. Discretionary	31,997	1,030,303.40	738,932.41	3,839.64
TTEK	TETRA TECH INC NEW	88162G103	Industrials	33,357	1,667,850.00	857,556.77	3,335.70
UBSH	UNION BANKSHARES CORPORATION	90539J109	Financials	8,417	317,236.73	316,926.14	0.00
UCBI	UNITED CMNTY BKS GA CAP STK	90984P303	Financials	65,568	1,884,424.32	1,286,447.41	0.00
UMPQ	UMPQUA HOLDINGS CORP	904214103	Financials	73,590	1,627,074.90	1,460,247.65	0.00
USNA	USANA HEALTH SCIENCES	90328M107	Consumer Staples	17,047	1,222,269.90	1,151,856.03	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	26,827	1,173,681.25	1,261,405.54	0.00
WEB	WEB.COM GROUP INC	94733A104	Info. Technology	25,946	596,758.00	581,775.60	0.00
WTFC	WINTRUST FINL CORP	97650W108	Financials	26,757	2,243,574.45	1,437,320.53	0.00
WWW	WOLVERINE WORLD WIDE, INC.	978097103	Cons. Discretionary	26,736	774,541.92	709,522.42	0.00