

PERFORMANCE RETURNS FOR TOTAL

2calpr11 - Calpers

From 11/30/2017 to 12/29/2017

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 12/29/2017
Total Portfolio	0.18	2.89	9.58	9.58	16.87									13.79	0.18
Total Equities	0.17	2.92	9.57	9.57										9.57	0.17
Total Cash	0.09	0.25	3.23	3.23										3.23	0.09
Russell 2000 Value	-0.95	2.05	7.84	7.84	19.19	9.55	8.19	13.01	13.83	10.84	12.47	13.34	8.17	15.85	-0.95

PERFORMANCE RETURNS FOR TOTAL

2calpr11 - Calpers

From 11/30/2017 to 12/29/2017

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 12/29/2017
Total Portfolio	0.18	2.75	8.95	8.95	16.37									13.36	0.18
Total Equities	0.17	2.92	9.57	9.57										9.57	0.17
Total Cash	0.09	0.25	3.23	3.23										3.23	0.09
Russell 2000 Value	-0.95	2.05	7.84	7.84	19.19	9.55	8.19	13.01	13.83	10.84	12.47	13.34	8.17	15.85	-0.95

Transactions Listing

FROM Trade Date 11/30/2017 TO 12/29/2017

						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		4000	24.38	97,560.00	0.00	SEAPORT	0.010000	40.00	0.00	USD	1.0000000	000009	12/21/2017	87786
1113						97,560.00	0.00	0.00	40.00		0.00	USD	1.0000000	97,560.00	12/26/2017	
2calpr11	Buy	BAS		3655	24.333	88,973.67	0.00	SEAPORT	0.010000	36.55	0.00	USD	1.0000000	000009	12/22/2017	88083
1113						88,973.67	0.00	0.00	36.55		0.00	USD	1.0000000	88,973.67	12/27/2017	
2calpr11	Buy	CHFC		6731	56.876	382,901.01	0.00	SANDLER	0.010000	67.31	0.00	USD	1.0000000	000009	12/4/2017	83344
1113						382,901.01	0.00	0.00	67.31		0.00	USD	1.0000000	382,901.01	12/6/2017	
2calpr11	Buy	CHFC		5459	56.649	309,300.94	0.00	SANDLER	0.010000	54.59	0.00	USD	1.0000000	000009	12/5/2017	83595
1113						309,300.94	0.00	0.00	54.59		0.00	USD	1.0000000	309,300.94	12/7/2017	
2calpr11	Buy	CMCO		4071	37.787	153,869.96	0.00	SEAPORT	0.010000	40.71	0.00	USD	1.0000000	000009	12/14/2017	85018
1113						153,869.96	0.00	0.00	40.71		0.00	USD	1.0000000	153,869.96	12/18/2017	
2calpr11	Buy	CMCO		16200	38.25	619,812.00	0.00	SEAPORT	0.010000	162.00	0.00	USD	1.0000000	000009	12/15/2017	86184
1113						619,812.00	0.00	0.00	162.00		0.00	USD	1.0000000	619,812.00	12/19/2017	
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	DPLO		12385	17.673	218,999.00	0.00	PEN	0.010000	123.85	0.00	USD	1.0000000	000009	12/1/2017	83062
1113						218,999.00	0.00	0.00	123.85		0.00	USD	1.0000000	218,999.00	12/5/2017	
2calpr11	Buy	FNSR		20929	24.584	514,732.01	0.00	PEN	0.010000	209.29	0.00	USD	1.0000000	000009	12/13/2017	84945
1113						514,732.01	0.00	0.00	209.29		0.00	USD	1.0000000	514,732.01	12/15/2017	
2calpr11	Buy	HASI		10049	23.54	236,656.96	0.00	PEN	0.010000	100.49	0.00	USD	1.0000000	000009	12/27/2017	88314
1113						236,656.96	0.00	0.00	100.49		0.00	USD	1.0000000	236,656.96	12/29/2017	
2calpr11	Buy	HASI		639	24.004	15,345.01	0.00	PEN	0.010000	6.39	0.00	USD	1.0000000	000009	12/28/2017	88705
1113						15,345.01	0.00	0.00	6.39		0.00	USD	1.0000000	15,345.01	1/2/2018	
2calpr11	Buy	HASI		11589	24.077	279,139.61	0.00	PEN	0.010000	115.89	0.00	USD	1.0000000	000009	12/29/2017	89556
1113						279,139.61	0.00	0.00	115.89		0.00	USD	1.0000000	279,139.61	1/3/2018	
2calpr11	Buy	NJR		9904	40.133	397,574.29	0.00	SEAPORT	0.010000	99.04	0.00	USD	1.0000000	000009	12/29/2017	89557
1113						397,574.29	0.00	0.00	99.04		0.00	USD	1.0000000	397,574.29	1/3/2018	

Transactions Listing

FROM Trade Date 11/30/2017 TO 12/29/2017

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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	REI		2171	14.49	31,478.63	0.00	SEAPORT	0.010000	21.71	0.00	USD	1.0000000	000009	12/21/2017	87787
1113						31,478.63	0.00	0.00	21.71		0.00	USD	1.0000000	31,478.63	12/26/2017	
2calpr11	Buy	REI		13138	14.672	192,885.55	0.00	SEAPORT	0.010000	131.38	0.00	USD	1.0000000	000009	12/22/2017	88084
1113						192,885.55	0.00	0.00	131.38		0.00	USD	1.0000000	192,885.55	12/27/2017	
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	TBK		6086	32.833	199,882.50	0.00	SANDLER	0.010000	60.86	0.00	USD	1.0000000	000009	12/1/2017	83064
1113						199,882.50	0.00	0.00	60.86		0.00	USD	1.0000000	199,882.50	12/5/2017	
2calpr11	Buy	TBK		4971	34.397	171,038.19	0.00	SANDLER	0.010000	49.71	0.00	USD	1.0000000	000009	12/4/2017	83345
1113						171,038.19	0.00	0.00	49.71		0.00	USD	1.0000000	171,038.19	12/6/2017	
2calpr11	Buy	TBK		4529	34.527	156,418.53	0.00	SANDLER	0.010000	45.29	0.00	USD	1.0000000	000009	12/5/2017	83596
1113						156,418.53	0.00	0.00	45.29		0.00	USD	1.0000000	156,418.53	12/7/2017	
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	Buy	UBSH		9894	37.336	369,502.31	0.00	RAJA	0.010000	98.94	0.00	USD	1.0000000	000009	12/1/2017	83065
1113						369,502.31	0.00	0.00	98.94		0.00	USD	1.0000000	369,502.31	12/5/2017	
2calpr11	Buy	UBSH		2014	38.721	78,004.03	0.00	RAJA	0.010000	20.14	0.00	USD	1.0000000	000009	12/4/2017	83346
1113						78,004.03	0.00	0.00	20.14		0.00	USD	1.0000000	78,004.03	12/6/2017	
2calpr11	Cash Flow	CASS	CASS INFORMATION SYSTEMS	1	1.00	953.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/15/2017	85308
1113			CASS	Dividend Shares for CASS		953.60	0.00	0.00	0.00		0.00	USD	1.0000000	953.60	12/15/2017	85307
2calpr11	Distribution	000009		38.41	1.00	38.41	38.41	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/18/2017	86851
1113				Free Delivery of CASS		38.41	38.41	0.00	0.00		0.00	USD	1.0000000	38.41	12/18/2017	86850
2calpr11	Dividend Shares	CASS	CASS INFORMATION SYSTEMS	953.6	1.00	953.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/15/2017	85307
1113			CASS	Dividend Shares for CASS		953.60	0.00	0.00	0.00		0.00	USD	1.0000000	953.60	12/15/2017	85308
2calpr11	Free Delivery	CASS		0.6000000000000000364	64.01	38.41	43.06	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/18/2017	86850
1113				Sell Fractions		38.41	43.06	0.00	0.00		0.00	USD	1.0000000	38.41	12/18/2017	86851

Transactions Listing

FROM Trade Date 11/30/2017 TO 12/29/2017

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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	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	Income	000009	BLACK HILLS CORP	6969.2	0.00	6,969.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/1/2017	82667
1113			BKH	Div Accrued for BKH		6,969.20	0.00	0.00	0.00		0.00	USD	1.0000000	6,969.20	12/1/2017	
2calpr11	Income	000009	BRYN MAWR BK CORP	8720.14	0.00	8,720.14	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/1/2017	82679
1113			BMTC	Div Accrued for BMTC		8,720.14	0.00	0.00	0.00		0.00	USD	1.0000000	8,720.14	12/1/2017	
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	12/1/2017	82723
1113			HTLF	Div Accrued for HTLF		1,581.91	0.00	0.00	0.00		0.00	USD	1.0000000	1,581.91	12/1/2017	
2calpr11	Income	000009	MATERION CORP	3673.8	0.00	3,673.80	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/1/2017	82787
1113			MTRN	Div Accrued for MTRN		3,673.80	0.00	0.00	0.00		0.00	USD	1.0000000	3,673.80	12/1/2017	
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	12/1/2017	82800
1113			NXST	Div Accrued for NXST		6,333.60	0.00	0.00	0.00		0.00	USD	1.0000000	6,333.60	12/1/2017	
2calpr11	Income	000009	PENSKE AUTOMOTIVE GROUP, INC.	10359.36	0.00	10,359.36	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/1/2017	82821
1113			PAG	Div Accrued for PAG		10,359.36	0.00	0.00	0.00		0.00	USD	1.0000000	10,359.36	12/1/2017	
2calpr11	Income	000009	SELECTIVE INS GROUP	5470.74	0.00	5,470.74	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/1/2017	82855
1113			SIGI	Div Accrued for SIGI		5,470.74	0.00	0.00	0.00		0.00	USD	1.0000000	5,470.74	12/1/2017	
2calpr11	Income	000009	TIMKEN CO	4139.64	0.00	4,139.64	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/1/2017	82890
1113			TKR	Div Accrued for TKR		4,139.64	0.00	0.00	0.00		0.00	USD	1.0000000	4,139.64	12/1/2017	
2calpr11	Income	000009	DELUXE CORP	4610.1	0.00	4,610.10	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/4/2017	83187
1113			DLX	Div Accrued for DLX		4,610.10	0.00	0.00	0.00		0.00	USD	1.0000000	4,610.10	12/4/2017	
2calpr11	Income	000009		2605.96	0.00	2,605.96	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/1/2017	83269
1113				Interest		2,605.96	0.00	0.00	0.00		0.00	USD	1.0000000	2,605.96	12/1/2017	
2calpr11	Income	000009	FORWARD AIR CORPORATION	1989	0.00	1,989.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/8/2017	84315
1113			FWRD	Div Accrued for FWRD		1,989.00	0.00	0.00	0.00		0.00	USD	1.0000000	1,989.00	12/8/2017	

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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	MKS INSTRUMENT INC	4572.18	0.00	4,572.18	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/8/2017	84343
1113			MKSI	Div Accrued for MKSI		4,572.18	0.00	0.00	0.00		0.00	USD	1.0000000	4,572.18	12/8/2017	
2calpr11	Income	000009	TOWER INTERNATIONAL, INC	3839.64	0.00	3,839.64	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/8/2017	84372
1113			TOWR	Div Accrued for TOWR		3,839.64	0.00	0.00	0.00		0.00	USD	1.0000000	3,839.64	12/8/2017	
2calpr11	Income	000009	STATE BANK & TRUST	8726.48	0.00	8,726.48	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/12/2017	84737
1113			STBZ	Div Accrued for STBZ		8,726.48	0.00	0.00	0.00		0.00	USD	1.0000000	8,726.48	12/12/2017	
2calpr11	Income	000009	CASS INFORMATION SYSTEMS	2288.64	0.00	2,288.64	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/15/2017	85299
1113			CASS	Div Accrued for CASS		2,288.64	0.00	0.00	0.00		0.00	USD	1.0000000	2,288.64	12/15/2017	
2calpr11	Income	000009	ENTERCOM COMM CORP CL A	6832.08	0.00	6,832.08	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/15/2017	85382
1113			ETM	Div Accrued for ETM		6,832.08	0.00	0.00	0.00		0.00	USD	1.0000000	6,832.08	12/15/2017	
2calpr11	Income	000009	FIRST AMERICAN FINANCIAL	13206.9	0.00	13,206.90	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/15/2017	85401
1113			FAF	Div Accrued for FAF		13,206.90	0.00	0.00	0.00		0.00	USD	1.0000000	13,206.90	12/15/2017	
2calpr11	Income	000009	FNB CORP	18834.6	0.00	18,834.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/15/2017	85427
1113			FNB	Div Accrued for FNB		18,834.60	0.00	0.00	0.00		0.00	USD	1.0000000	18,834.60	12/15/2017	
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	12/15/2017	85554
1113			HRTG	Div Accrued for HRTG		3,461.40	0.00	0.00	0.00		0.00	USD	1.0000000	3,461.40	12/15/2017	
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	12/15/2017	85613
1113			IRT	Div Accrued for IRT		8,505.78	0.00	0.00	0.00		0.00	USD	1.0000000	8,505.78	12/15/2017	
2calpr11	Income	000009	PROGRESS SOFTWARE CORP	3480.96	0.00	3,480.96	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/15/2017	85679
1113			PRGS	Div Accrued for PRGS		3,480.96	0.00	0.00	0.00		0.00	USD	1.0000000	3,480.96	12/15/2017	
2calpr11	Income	000009	PRIMERICA	2527.4	0.00	2,527.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/15/2017	85687
1113			PRI	Div Accrued for PRI		2,527.40	0.00	0.00	0.00		0.00	USD	1.0000000	2,527.40	12/15/2017	
2calpr11	Income	000009	SINCLAIR BROADCAST GRP CL A	11657.16	0.00	11,657.16	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/15/2017	85709
1113			SBGI	Div Accrued for SBGI		11,657.16	0.00	0.00	0.00		0.00	USD	1.0000000	11,657.16	12/15/2017	

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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	STIFEL FINANCIAL CORP	1365.2	0.00	1,365.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/15/2017	85736
1113			SF	Div Accrued for SF		1,365.20	0.00	0.00	0.00		0.00	USD	1.0000000	1,365.20	12/15/2017	
2calpr11	Income	000009	TETRA TECH INC NEW	3335.7	0.00	3,335.70	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/15/2017	85779
1113			TTEK	Div Accrued for TTEK		3,335.70	0.00	0.00	0.00		0.00	USD	1.0000000	3,335.70	12/15/2017	
2calpr11	Income	000009	BROOKS AUTOMATION, INC.	2677.1	0.00	2,677.10	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/22/2017	87834
1113			BRKS	Div Accrued for BRKS		2,677.10	0.00	0.00	0.00		0.00	USD	1.0000000	2,677.10	12/22/2017	
2calpr11	Income	000009	CNO FINANCIAL INC	12044.25	0.00	12,044.25	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/26/2017	88121
1113			CNO	Div Accrued for CNO		12,044.25	0.00	0.00	0.00		0.00	USD	1.0000000	12,044.25	12/26/2017	
2calpr11	Income	000009	SOUTH JERSEY INDS INC	10418.24	0.00	10,418.24	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/27/2017	88251
1113			SJI	Div Accrued for SJI		10,418.24	0.00	0.00	0.00		0.00	USD	1.0000000	10,418.24	12/27/2017	
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	12/28/2017	88524
1113			HPP	Div Accrued for HPP		10,577.25	0.00	0.00	0.00		0.00	USD	1.0000000	10,577.25	12/28/2017	
2calpr11	Income	000009	AMERICAN EAGLE OUTFITTERS INC	5918.5	0.00	5,918.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/29/2017	88754
1113			AEO	Div Accrued for AEO		5,918.50	0.00	0.00	0.00		0.00	USD	1.0000000	5,918.50	12/29/2017	
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	12/29/2017	88828
1113			CLDT	Div Accrued for CLDT		3,745.72	0.00	0.00	0.00		0.00	USD	1.0000000	3,745.72	12/29/2017	
2calpr11	Income	000009	CENTERSTATE BANKS INC	5554.44	0.00	5,554.44	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/29/2017	88879
1113			CSFL	Div Accrued for CSFL		5,554.44	0.00	0.00	0.00		0.00	USD	1.0000000	5,554.44	12/29/2017	
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	12/29/2017	88908
1113			EFSC	Div Accrued for EFSC		3,648.70	0.00	0.00	0.00		0.00	USD	1.0000000	3,648.70	12/29/2017	
2calpr11	Income	000009	HEARTLAND FINL USA INC	1006.67	0.00	1,006.67	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/29/2017	89035
1113			HTLF	Div Accrued for HTLF		1,006.67	0.00	0.00	0.00		0.00	USD	1.0000000	1,006.67	12/29/2017	
2calpr11	Income	000009	NATIONAL STORAGE AFFILIATES TRUST	16310.28	0.00	16,310.28	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/29/2017	89113
1113			NSA	Div Accrued for NSA		16,310.28	0.00	0.00	0.00		0.00	USD	1.0000000	16,310.28	12/29/2017	

Transactions Listing

FROM Trade Date 11/30/2017 TO 12/29/2017

						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	AEO		15265	16.15	246,377.51	175,628.40	LOOP	0.010000	152.65	0.00	USD	1.0000000	000009	12/5/2017	83592
1113						246,377.51	175,628.40	5.70	152.65		0.00	USD	1.0000000	246,377.51	12/7/2017	
2calpr11	Sell	BGC		39807	29.81	1,186,237.11	697,142.84	PEN	0.010000	398.07	0.00	USD	1.0000000	000009	12/5/2017	83593
1113						1,186,237.11	697,142.84	27.41	398.07		0.00	USD	1.0000000	1,186,237.11	12/7/2017	
2calpr11	Sell	BPFH		24055	16.681	400,999.61	403,636.65	SANDLER	0.010000	240.55	0.00	USD	1.0000000	000009	12/4/2017	83343
1113						400,999.61	403,636.65	9.27	240.55		0.00	USD	1.0000000	400,999.61	12/6/2017	
2calpr11	Sell	BPFH		18623	16.101	299,655.76	308,213.69	SANDLER	0.010000	186.23	0.00	USD	1.0000000	000009	12/5/2017	83594
1113						299,655.76	308,213.69	6.93	186.23		0.00	USD	1.0000000	299,655.76	12/7/2017	
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	BRKS		13726	23.233	318,751.53	299,388.20	PEN	0.010000	137.26	0.00	USD	1.0000000	000009	12/1/2017	83061
1113						318,751.53	299,388.20	7.37	137.26		0.00	USD	1.0000000	318,751.53	12/5/2017	
2calpr11	Sell	CPN		81017	15.121	1,224,251.99	973,228.06	TMC	0.010000	810.17	0.00	USD	1.0000000	000009	12/29/2017	89555
1113						1,224,251.99	973,228.06	28.30	810.17		0.00	USD	1.0000000	1,224,251.99	1/3/2018	
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	PPBI		5246	39.103	205,074.52	117,434.23	SANDLER	0.010000	52.46	0.00	USD	1.0000000	000009	12/1/2017	83063
1113						205,074.52	117,434.23	4.74	52.46		0.00	USD	1.0000000	205,074.52	12/5/2017	
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	
2calpr11	Sell	WEB		7587	22.684	172,019.86	172,834.16	TMC	0.010000	75.87	0.00	USD	1.0000000	000009	12/1/2017	83066
1113						172,019.86	172,834.16	3.98	75.87		0.00	USD	1.0000000	172,019.86	12/5/2017	
2calpr11	Sell	WEB		4921	22.006	108,241.28	109,782.00	TMC	0.010000	49.21	0.00	USD	1.0000000	000009	12/4/2017	83347
1113						108,241.28	109,782.00	2.51	49.21		0.00	USD	1.0000000	108,241.28	12/6/2017	

Transactions Listing

FROM Trade Date 11/30/2017 TO 12/29/2017

						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	WEB		6714	21.769	146,087.89	149,468.41	TMC	0.010000	67.14	0.00	USD	1.0000000	000009	12/5/2017	83597
1113						146,087.89	149,468.41	3.38	67.14		0.00	USD	1.0000000	146,087.89	12/7/2017	
2calpr11	Sell	WEB		6724	21.429	144,015.34	149,691.03	TMC	0.010000	67.24	0.00	USD	1.0000000	000009	12/6/2017	83796
1113						144,015.34	149,691.03	3.33	67.24		0.00	USD	1.0000000	144,015.34	12/8/2017	

Portfolio Holdings

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Global Portfolio Group - 2SCV, As of: 12/29/2017

Portfolio:2calpr11 - Calpers

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	154,451,058.12	123,493,589.21	138,940.58
000009	PRINCIPAL CASH	000009	Liquid Assets		3,224,811.29		0.00
AAWW	ATLAS AIR WORLDWIDE HOLDINGS, INC.	049164205	Industrials	25,177	1,476,631.05	1,367,052.20	0.00
ABM	ABM INDS INC	000957100	Industrials	19,033	717,924.76	613,693.40	0.00
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	47,348	890,142.40	544,752.95	0.00
AKR	ACADIA REALTY TRUST	004239109	Real Estate	44,080	1,206,028.80	1,318,873.60	11,901.60
ASGN	ON ASSIGNMENT INC	682159108	Industrials	15,341	985,966.07	585,847.04	0.00
ASTE	ASTEC INDS INC	046224101	Industrials	22,971	1,343,803.50	988,704.16	0.00
BABY	NATUS MEDICAL INCORPORATED	639050103	Health Care	19,061	728,130.20	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	48,482	1,137,872.54	1,339,069.62	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	14,672	881,933.92	559,754.22	0.00
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	36,103	2,734,441.22	1,188,504.74	0.00
BMTC	BRYN MAWR BK CORP	117665109	Financials	39,637	1,751,955.40	1,225,930.97	0.00
CACI	CACI INTERNATIONAL INC CLASS A	127190304	Info. Technology	11,348	1,501,907.80	1,419,211.50	0.00
CARO	CAROLINA FINANC	143873107	Financials	41,784	1,552,275.60	1,483,748.86	2,089.20
CASS	CASS INFORMATION SYSTEMS	14808P109	Info. Technology	10,489	610,564.69	660,289.19	0.00
CBZ	CBIZ INC	124805102	Industrials	124,555	1,924,374.75	1,245,457.77	0.00
CHFC	CHEMICAL FINANCIAL CORPORATION	163731102	Financials	12,190	651,799.30	692,201.95	0.00
CLDT	CHATHAM LODGING TRUST	16208T102	Real Estate	34,052	775,023.52	722,408.18	3,745.72
CMCO	COLUMBUS MCKINNON CORPORATION	199333105	Industrials	20,271	810,434.58	773,681.96	0.00
CNDT	CONDUENT INC	206787103	Info. Technology	47,283	764,093.28	793,191.43	0.00
CNO	CNO FINANCIAL INC	12621E103	Financials	133,825	3,304,139.25	2,477,601.49	0.00

Portfolio Holdings

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Global Portfolio Group - 2SCV, As of: 12/29/2017

Portfolio:2calpr11 - Calpers

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
COR	CORESITE REALTY CORP	21870Q105	Real Estate	13,587	1,547,559.30	697,692.45	13,315.26
COWN	COWEN GROUP, INC. CLASS A	223622606	Financials	45,936	627,026.40	735,696.82	0.00
CPE	CALLON PETE CO DEL	13123X102	Energy	136,356	1,656,725.40	1,195,798.17	0.00
CPK	CHESAPEAKE UTILITIES CORP.	165303108	Utilities	20,373	1,600,299.15	989,109.15	6,621.23
CSFL	CENTERSTATE BANKS INC	15201P109	Financials	92,574	2,381,929.02	1,361,138.40	0.00
CY	CYPRESS SEMICONDUCTOR	232806109	Info. Technology	125,417	1,911,355.08	1,099,145.26	13,795.87
DCOM	DIME COMMUNITY BANCSHARES, INC.	253922108	Financials	35,354	740,666.30	769,923.97	0.00
DLX	DELUXE CORP	248019101	Industrials	15,367	1,180,800.28	911,263.10	0.00
DPLO	DIPLOMAT PHARMACY, INC	25456K101	Health Care	91,145	1,829,280.15	1,632,738.32	0.00
EDR	EDUCATION RLTY TR INC	28140H203	Real Estate	17,899	625,033.08	688,667.12	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	33,170	1,497,625.50	1,461,072.07	0.00
EME	EMCOR GROUP INC	29084Q100	Industrials	17,124	1,399,887.00	919,877.74	0.00
ETM	ENTERCOM COMM CORP CL A	293639100	Cons. Discretionary	75,912	819,849.60	886,360.54	0.00
EXPR	EXPRESS, INC.	30219E103	Cons. Discretionary	97,418	988,792.70	800,142.56	0.00
FAF	FIRST AMERICAN FINANCIAL	31847R102	Financials	34,755	1,947,670.20	1,446,158.75	0.00
FIBK	FIRST INTERSTATE BANCSYSTEM	32055Y201	Financials	37,812	1,514,370.60	1,515,584.64	0.00
FNB	FNB CORP	302520101	Financials	156,955	2,169,118.10	1,233,476.69	0.00
FNSR	FINISAR CORPORATION	31787A507	Info. Technology	39,451	802,827.85	951,305.42	0.00
FOE	FERRO CORP	315405100	Materials	84,269	1,987,905.71	1,148,893.15	0.00
FSB	FRANKLIN FINANCIAL NETWORK, INC.	35352P104	Financials	52,801	1,800,514.10	2,078,008.33	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	20,517	1,105,250.79	1,084,734.62	0.00
FWRD	FORWARD AIR CORPORATION	349853101	Industrials	13,260	761,654.40	725,250.30	0.00
GBNK	GUARANTY BANCORP	40075T607	Financials	32,655	902,910.75	677,815.25	0.00

Portfolio Holdings

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Global Portfolio Group - 2SCV, As of: 12/29/2017

Portfolio:2calpr11 - Calpers

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	79,799	2,943,785.11	1,664,142.66	0.00
GNBC	GREEN BANCORP, INC.	39260X100	Financials	70,903	1,439,330.90	1,236,320.36	0.00
HASI	HANNON ARMSTRONG SUSTAINABLE INFRASTRUCTURE CAPITA	41068X100	Financials	22,277	535,984.62	531,141.58	0.00
HOPE	HOPE BANCORP, INC.	43940T109	Financials	74,619	1,361,796.75	1,401,898.18	0.00
HPP	HUDSON PACIFIC PROPERTIES, INC.	444097109	Real Estate	42,309	1,449,083.25	1,245,576.96	0.00
HRTG	HERITAGE INSURANCE HOLDINGS, INC	42727J102	Financials	57,690	1,039,573.80	675,391.11	0.00
HTLF	HEARTLAND FINL USA INC	42234Q102	Financials	14,381	771,540.65	489,804.98	0.00
HYH	HALYARD HEALTH INC	40650V100	Health Care	31,184	1,440,077.12	1,297,375.61	0.00
IBKC	IBERIABANK CORP	450828108	Financials	20,031	1,552,402.50	1,212,162.96	7,411.47
IDA	IDACORP INC	451107106	Utilities	16,468	1,504,516.48	1,144,713.29	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	141,763	1,430,388.67	1,372,844.11	8,505.78
KAI	KADANT INC	48282T104	Industrials	22,827	2,291,830.80	1,114,714.48	0.00
KALU	KAISER ALUMINUM CORP	483007704	Materials	11,668	1,246,725.80	983,029.00	0.00
KS	KAPSTONE PAPER & PACKAGING CORP	48562P103	Materials	65,162	1,478,525.78	976,856.94	6,516.20
LNCE	SNYDERS LANCE INC	833551104	Consumer Staples	28,363	1,420,419.04	1,075,846.72	0.00
LTXB	LEGACYTEXAS FINANCIAL GROUP, INC.	52471Y106	Financials	36,679	1,548,220.59	1,384,767.59	0.00
MKSI	MKS INSTRUMENT INC	55306N104	Info. Technology	25,401	2,400,394.50	1,208,938.28	0.00
MOD	MODINE MANUFACTURING CO	607828100	Cons. Discretionary	88,183	1,781,296.60	1,297,007.32	0.00
MTRN	MATERION CORP	576690101	Materials	36,738	1,785,466.80	1,249,974.13	0.00
MYRG	MYR GROUP INC	55405W104	Industrials	28,349	1,012,909.77	769,391.86	0.00
NCR	NCR CORP NEW	62886E108	Info. Technology	20,377	692,614.23	494,886.01	0.00
NEO	NEOGENOMICS INC.	64049M209	Health Care	68,641	608,159.26	715,929.35	0.00

Portfolio Holdings

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Global Portfolio Group - 2SCV, As of: 12/29/2017

Portfolio:2calpr11 - Calpers

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
NJR	NEW JERSEY RESOURCES CORPORATION	646025106	Utilities	9,904	398,140.80	397,574.29	0.00
NRE	NORTHSTAR RLTY EUROPE CORP	66706L101	Real Estate	54,975	738,314.25	701,233.36	0.00
NSA	NATIONAL STORAGE AFFILIATES TRUST	637870106	Real Estate	58,251	1,587,922.26	987,557.63	0.00
NUAN	NUANCE COMMUNICATIONS, INC	67020Y100	Info. Technology	45,873	750,023.55	771,744.42	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Cons. Discretionary	31,724	2,480,816.80	2,089,397.97	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	50,979	1,324,944.21	1,418,761.28	0.00
PAG	PENSKE AUTOMOTIVE GROUP, INC.	70959W103	Cons. Discretionary	31,392	1,502,107.20	1,462,846.32	0.00
PDCE	PDC ENERGY	69327R101	Energy	34,513	1,778,800.02	1,860,278.11	0.00
PEB	PEBBLEBROOK HOTEL	70509V100	Real Estate	39,926	1,484,049.42	1,456,565.70	15,171.88
PFBC	PREFERRED BANK	740367404	Financials	35,725	2,099,915.50	1,934,431.36	0.00
PGNX	PROGENICS PHARMA INC	743187106	Health Care	200,031	1,190,184.45	1,287,455.64	0.00
PLAB	PHOTRONICS INC	719405102	Info. Technology	61,199	521,721.48	617,980.84	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	13,049	792,335.28	500,429.15	0.00
POR	PORTLAND GENERAL	736508847	Utilities	21,680	988,174.40	757,499.20	7,371.20
PPBI	PACIFIC PREMIER BANCORP	69478X105	Financials	38,715	1,548,600.00	834,347.04	0.00
PRGS	PROGRESS SOFTWARE CORP	743312100	Info. Technology	24,864	1,058,460.48	666,355.20	0.00
PRI	PRIMERICA	74164M108	Financials	12,637	1,283,287.35	709,856.94	0.00
REI	RING ENERGY, INC.	76680V108	Energy	194,242	2,699,963.80	1,915,767.76	0.00
REN	RESOLUTE ENERGY CORP	76116A306	Energy	16,869	530,867.43	712,757.42	0.00
REXR	REXFORD INDUSTRIAL REALTY	76169C100	Real Estate	62,568	1,824,482.88	1,041,149.12	9,072.36
ROCK	GIBRALTAR INDS INC	374689107	Industrials	49,090	1,619,970.00	1,169,010.44	0.00
RRGB	RED ROBIN GOURMET BURGERS	75689M101	Cons. Discretionary	12,931	729,308.40	729,544.11	0.00

Portfolio Holdings

Back Office

Global Portfolio Group - 2SCV, As of: 12/29/2017

Portfolio:2calpr11 - Calpers

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
SBGI	SINCLAIR BROADCAST GRP CL A	829226109	Cons. Discretionary	64,762	2,451,241.70	1,951,558.90	0.00
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	70,017	1,314,219.09	1,528,538.44	0.00
SF	STIFEL FINANCIAL CORP	860630102	Financials	13,652	813,113.12	712,287.64	0.00
SIGI	SELECTIVE INS GROUP	816300107	Financials	30,393	1,784,069.10	1,095,159.07	0.00
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	37,208	1,162,005.84	1,087,859.05	0.00
SKYW	SKYWEST INC	830879102	Industrials	38,919	2,066,598.90	660,472.05	3,113.52
SPN	SUPERIOR ENERGY SERVICES	868157108	Energy	81,112	781,108.56	1,503,696.00	0.00
SR	SPIRE, INC	84857L101	Utilities	15,826	1,189,323.90	810,291.20	8,902.13
STBZ	STATE BANK & TRUST	856190103	Financials	62,332	1,859,986.88	1,284,956.88	0.00
SYNT	SYNTEL INC	87162H103	Info. Technology	31,469	723,472.31	761,614.66	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	46,484	1,464,246.00	1,434,034.63	0.00
TECD	TECH DATA CORPORATION	878237106	Info. Technology	14,910	1,460,732.70	1,426,519.18	0.00
TKR	TIMKEN CO	887389104	Industrials	15,332	753,567.80	461,033.24	0.00
TMST	TIMKEN STEEL	887399103	Materials	50,344	764,725.36	646,910.92	0.00
TOWR	TOWER INTERNATIONAL, INC	891826109	Cons. Discretionary	31,997	977,508.35	738,932.41	0.00
TTEK	TETRA TECH INC NEW	88162G103	Industrials	33,357	1,606,139.55	857,556.77	0.00
UBSH	UNION BANKSHARES CORPORATION	90539J109	Financials	20,325	735,155.25	764,432.48	0.00
UCBI	UNITED CMNTY BKS GA CAP STK	90984P303	Financials	65,568	1,845,083.52	1,286,447.41	6,556.80
UMPQ	UMPQUA HOLDINGS CORP	904214103	Financials	73,590	1,530,672.00	1,460,247.65	13,246.20
USNA	USANA HEALTH SCIENCES	90328M107	Consumer Staples	17,047	1,262,330.35	1,151,856.03	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	26,827	1,122,709.95	1,261,405.54	0.00
WTFC	WINTRUST FINL CORP	97650W108	Financials	26,757	2,203,974.09	1,437,320.53	0.00
WWW	WOLVERINE WORLD WIDE, INC.	978097103	Cons. Discretionary	26,736	852,343.68	709,522.42	1,604.16