

PERFORMANCE RETURNS FOR TOTAL

2calpr11 - Calpers

From 09/30/2019 to 10/31/2019

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 10/31/2019
Total Portfolio	2.01	2.01	18.64	4.95	0.44	8.26	7.04							7.08	2.01
Total Equities	2.09	2.09	19.58	5.27	0.45									2.84	2.09
Total Cash	0.00	0.00	0.59	0.91	1.19									1.91	0.00
Russell 2000 Value FTSE	2.21	2.21	14.52	1.89	1.83	8.42	8.45	5.82	6.52	10.39	11.03			8.46	2.21

PERFORMANCE RETURNS FOR TOTAL

2calpr11 - Calpers

From 09/30/2019 to 10/31/2019

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 10/31/2019
Total Portfolio	1.86	1.86	17.95	4.34	-0.22	7.53	6.45							6.51	1.86
Total Equities	2.09	2.09	19.58	5.27	0.45									2.84	2.09
Total Cash	0.00	0.00	0.59	0.91	1.19									1.91	0.00
Russell 2000 Value FTSE	2.21	2.21	14.52	1.89	1.83	8.42	8.45	5.82	6.52	10.39	11.03			8.46	2.21

Transactions Listing

FROM Trade Date 09/30/2019 TO 10/31/2019

						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	CRUS		13049	55.341	722,245.18	0.00	PEN	0.008000	104.39	0.00	USD	1.0000000	000009	10/7/2019	201632
1113						722,245.18	0.00	0.00	104.39		0.00	USD	1.0000000	722,245.18	10/9/2019	
2calpr11	Buy	HUBG		5965	47.548	283,672.73	0.00	PEN	0.008000	47.72	0.00	USD	1.0000000	000009	10/7/2019	201633
1113						283,672.73	0.00	0.00	47.72		0.00	USD	1.0000000	283,672.73	10/9/2019	
2calpr11	Buy	INSW		9053	23.803	215,561.88	0.00	PEN	0.008000	72.42	0.00	USD	1.0000000	000009	10/7/2019	201635
1113						215,561.88	0.00	0.00	72.42		0.00	USD	1.0000000	215,561.88	10/9/2019	
2calpr11	Buy	INSW		12428	24.109	299,723.59	0.00	PEN	0.008000	99.42	0.00	USD	1.0000000	000009	10/8/2019	201770
1113						299,723.59	0.00	0.00	99.42		0.00	USD	1.0000000	299,723.59	10/10/2019	
2calpr11	Buy	INSW		7986	24.092	192,464.20	0.00	PEN	0.008000	63.89	0.00	USD	1.0000000	000009	10/9/2019	201837
1113						192,464.20	0.00	0.00	63.89		0.00	USD	1.0000000	192,464.20	10/11/2019	
2calpr11	Contribution	000009		12.22	0.00	12.22	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/9/2019	204361
1113				Cash in Lieu for fractional shrs of IIVI		12.22	0.00	0.00	0.00		0.00	USD	1.0000000	12.22	10/9/2019	
2calpr11	Contribution	000009		9.95	0.00	9.95	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/17/2019	204362
1113				Cash in Lieu for fractional shrs of CRNC		9.95	0.00	0.00	0.00		0.00	USD	1.0000000	9.95	10/17/2019	
2calpr11	Contribution	000009		222169.04	0.00	222,169.04	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/30/2019	205575
1113				Q3 2019 Mgmt Fee		222,169.04	0.00	0.00	0.00		0.00	USD	1.0000000	222,169.04	10/30/2019	
2calpr11	Distribution	000009		33.27	1.00	33.27	33.27	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/30/2019	200754
1113				Free Delivery of IIVI		33.27	33.27	0.00	0.00		0.00	USD	1.0000000	33.27	9/30/2019	200753
2calpr11	Distribution	000009		203.71	0.00	203.71	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/30/2019	200767
1113				FBP 10% tax withholding on dividend payment pd 9/13		203.71	0.00	0.00	0.00		0.00	USD	1.0000000	203.71	9/30/2019	
2calpr11	Distribution	000009		218895.75	1.00	218,895.75	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/2/2019	201402
1113				Q2 2019 Mgmt Fee		218,895.75	0.00	0.00	0.00		0.00	USD	1.0000000	218,895.75	10/2/2019	
2calpr11	Distribution	000009		8.75	1.00	8.75	8.75	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/2/2019	201600
1113				Free Delivery of CRNC		8.75	8.75	0.00	0.00		0.00	USD	1.0000000	8.75	10/2/2019	201599
2calpr11	Distribution	000009		0.11	0.00	0.11	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/2/2019	201736
1113						0.11	0.00	0.00	0.00		0.00	USD	1.0000000	0.11	10/2/2019	

Transactions Listing

FROM Trade Date 09/30/2019 TO 10/31/2019

						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	Free Delivery	CRNC		0.625	14.00	8.75	11.37	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/2/2019	201599
1113				Sell Fractions		8.75	11.37	0.00	0.00		0.00	USD	1.0000000	8.75	10/2/2019	201600
2calpr11	Free Delivery	IIVI		0.944761000000 653	35.21	33.27	35.56	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/30/2019	200753
1113				Sell Fractions		33.27	35.56	0.00	0.00		0.00	USD	1.0000000	33.27	9/30/2019	200754
2calpr11	Income	000009	CENTERSTATE BANKS INC	10075.34	0.00	10,075.34	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/30/2019	199710
1113			CSFL	Div Accrued for CSFL		10,075.34	0.00	0.00	0.00		0.00	USD	1.0000000	10,075.34	9/30/2019	
2calpr11	Income	000009	NATIONAL STORAGE AFFILIATES TRUST	18442.88	0.00	18,442.88	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/30/2019	199989
1113			NSA	Div Accrued for NSA		18,442.88	0.00	0.00	0.00		0.00	USD	1.0000000	18,442.88	9/30/2019	
2calpr11	Income	000009	META FINANCIAL GROUP, INC.	3674.45	0.00	3,674.45	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/1/2019	200530
1113			CASH	Div Accrued for CASH		3,674.45	0.00	0.00	0.00		0.00	USD	1.0000000	3,674.45	10/1/2019	
2calpr11	Income	000009	NEW JERSEY RESOURCES CORPORATION	5957.19	0.00	5,957.19	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/1/2019	200555
1113			NJR	Div Accrued for NJR		5,957.19	0.00	0.00	0.00		0.00	USD	1.0000000	5,957.19	10/1/2019	
2calpr11	Income	000009	TEGNA, INC.	3203.34	0.00	3,203.34	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/1/2019	200581
1113			TGNA	Div Accrued for TGNA		3,203.34	0.00	0.00	0.00		0.00	USD	1.0000000	3,203.34	10/1/2019	
2calpr11	Income	000009	ADT, Inc.	1440.22	0.00	1,440.22	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/2/2019	200863
1113			ADT	Div Accrued for ADT		1,440.22	0.00	0.00	0.00		0.00	USD	1.0000000	1,440.22	10/2/2019	
2calpr11	Income	000009	SOUTH JERSEY INDS INC	10588.63	0.00	10,588.63	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/2/2019	200893
1113			SJI	Div Accrued for SJI		10,588.63	0.00	0.00	0.00		0.00	USD	1.0000000	10,588.63	10/2/2019	
2calpr11	Income	000009	SPIRE, INC	9277.37	0.00	9,277.37	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/2/2019	200910
1113			SR	Div Accrued for SR		9,277.37	0.00	0.00	0.00		0.00	USD	1.0000000	9,277.37	10/2/2019	
2calpr11	Income	000009		5636.54	0.00	5,636.54	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/1/2019	200967
1113				Interest		5,636.54	0.00	0.00	0.00		0.00	USD	1.0000000	5,636.54	10/1/2019	
2calpr11	Income	000009	HERITAGE INSURANCE HOLDINGS, INC	8135.64	0.00	8,135.64	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/3/2019	201023
1113			HRTG	Div Accrued for HRTG		8,135.64	0.00	0.00	0.00		0.00	USD	1.0000000	8,135.64	10/3/2019	
2calpr11	Income	000009	QTS REALTY TRUST INC	17725.84	0.00	17,725.84	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/4/2019	201344
1113			QTS	Div Accrued for QTS		17,725.84	0.00	0.00	0.00		0.00	USD	1.0000000	17,725.84	10/4/2019	

Transactions Listing

FROM Trade Date 09/30/2019 TO 10/31/2019

						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	Income	000009	SKYWEST INC	4621.56	0.00	4,621.56	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/4/2019	201354
1113			SKYW	Div Accrued for SKYW		4,621.56	0.00	0.00	0.00		0.00	USD	1.0000000	4,621.56	10/4/2019	
2calpr11	Income	000009	BELDEN, INC.	1300.1	0.00	1,300.10	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/7/2019	201431
1113			BDC	Div Accrued for BDC		1,300.10	0.00	0.00	0.00		0.00	USD	1.0000000	1,300.10	10/7/2019	
2calpr11	Income	000009	AMERIS BANCORP	5205.15	0.00	5,205.15	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/10/2019	201869
1113			ABCB	Div Accrued for ABCB		5,205.15	0.00	0.00	0.00		0.00	USD	1.0000000	5,205.15	10/10/2019	
2calpr11	Income	000009	WORLD FUEL SERVICES CORPORATION	1886.2	0.00	1,886.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/11/2019	202164
1113			INT	Div Accrued for INT		1,886.20	0.00	0.00	0.00		0.00	USD	1.0000000	1,886.20	10/11/2019	
2calpr11	Income	000009	ACADIA REALTY TRUST	20158.88	0.00	20,158.88	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/15/2019	202550
1113			AKR	Div Accrued for AKR		20,158.88	0.00	0.00	0.00		0.00	USD	1.0000000	20,158.88	10/15/2019	
2calpr11	Income	000009	ESSENTIAL PROPERTIES REALTY TRUST, INC.	15047.12	0.00	15,047.12	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/15/2019	202708
1113			EPRT	Div Accrued for EPRT		15,047.12	0.00	0.00	0.00		0.00	USD	1.0000000	15,047.12	10/15/2019	
2calpr11	Income	000009	JERNIGAN CAPITAL, INC.	37310	0.00	37,310.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/15/2019	202792
1113			JCAP	Div Accrued for JCAP		37,310.00	0.00	0.00	0.00		0.00	USD	1.0000000	37,310.00	10/15/2019	
2calpr11	Income	000009	LEGGETT & PLATT, INCORPORATED	7679.2	0.00	7,679.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/15/2019	202870
1113			LEG	Div Accrued for LEG		7,679.20	0.00	0.00	0.00		0.00	USD	1.0000000	7,679.20	10/15/2019	
2calpr11	Income	000009	PEBBLEBROOK HOTEL	20304.54	0.00	20,304.54	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/15/2019	202908
1113			PEB	Div Accrued for PEB		20,304.54	0.00	0.00	0.00		0.00	USD	1.0000000	20,304.54	10/15/2019	
2calpr11	Income	000009	PORTLAND GENERAL	8258.25	0.00	8,258.25	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/15/2019	202977
1113			POR	Div Accrued for POR		8,258.25	0.00	0.00	0.00		0.00	USD	1.0000000	8,258.25	10/15/2019	
2calpr11	Income	000009	QUANTA SERVICES INC.	1760.12	0.00	1,760.12	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/15/2019	202996
1113			PWR	Div Accrued for PWR		1,760.12	0.00	0.00	0.00		0.00	USD	1.0000000	1,760.12	10/15/2019	
2calpr11	Income	000009	REXFORD INDUSTRIAL REALTY	12390.01	0.00	12,390.01	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/15/2019	203014
1113			REXR	Div Accrued for REXR		12,390.01	0.00	0.00	0.00		0.00	USD	1.0000000	12,390.01	10/15/2019	

Transactions Listing

FROM Trade Date 09/30/2019 TO 10/31/2019

						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	Income	000009	UMPQUA HOLDINGS CORP	15312.78	0.00	15,312.78	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/15/2019	203168
1113			UMPQ	Div Accrued for UMPQ		15,312.78	0.00	0.00	0.00		0.00	USD	1.0000000	15,312.78	10/15/2019	
2calpr11	Income	000009	BANNER CORP	5637.91	0.00	5,637.91	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/18/2019	203734
1113			BANR	Div Accrued for BANR		5,637.91	0.00	0.00	0.00		0.00	USD	1.0000000	5,637.91	10/18/2019	
2calpr11	Income	000009	PREFERRED BANK	9228.9	0.00	9,228.90	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/21/2019	203794
1113			PFBC	Div Accrued for PFBC		9,228.90	0.00	0.00	0.00		0.00	USD	1.0000000	9,228.90	10/21/2019	
2calpr11	Income	000009	AMERICAN EAGLE OUTFITTERS INC	11335.09	0.00	11,335.09	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/25/2019	204537
1113			AEO	Div Accrued for AEO		11,335.09	0.00	0.00	0.00		0.00	USD	1.0000000	11,335.09	10/25/2019	
2calpr11	Income	000009	INDEPENDENCE REALTY TRUST, INC.	34680.78	0.00	34,680.78	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/25/2019	204581
1113			IRT	Div Accrued for IRT		34,680.78	0.00	0.00	0.00		0.00	USD	1.0000000	34,680.78	10/25/2019	
2calpr11	Income	000009	METHODE ELECTRONICS, INC.	2252.03	0.00	2,252.03	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/25/2019	204608
1113			MEI	Div Accrued for MEI		2,252.03	0.00	0.00	0.00		0.00	USD	1.0000000	2,252.03	10/25/2019	
2calpr11	Income	000009	PATTERSON COMPANIES, INC.	9606.22	0.00	9,606.22	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/25/2019	204640
1113			PDCO	Div Accrued for PDCO		9,606.22	0.00	0.00	0.00		0.00	USD	1.0000000	9,606.22	10/25/2019	
2calpr11	Income	000009	SYNNEX CORP	6035.25	0.00	6,035.25	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/25/2019	204644
1113			SNX	Div Accrued for SNX		6,035.25	0.00	0.00	0.00		0.00	USD	1.0000000	6,035.25	10/25/2019	
2calpr11	Income	000009	B&G FOODS, INC	33503.18	0.00	33,503.18	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/30/2019	205147
1113			BGS	Div Accrued for BGS		33,503.18	0.00	0.00	0.00		0.00	USD	1.0000000	33,503.18	10/30/2019	
2calpr11	Income	000009	CABOT MICROELECTRONICS CORPORATION	2635.5	0.00	2,635.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/30/2019	205165
1113			CCMP	Div Accrued for CCMP		2,635.50	0.00	0.00	0.00		0.00	USD	1.0000000	2,635.50	10/30/2019	
2calpr11	Income	000009	EMCOR GROUP INC	1355.36	0.00	1,355.36	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/30/2019	205192
1113			EME	Div Accrued for EME		1,355.36	0.00	0.00	0.00		0.00	USD	1.0000000	1,355.36	10/30/2019	
2calpr11	Income	000009	H.B. FULLER COMPANY	1272.96	0.00	1,272.96	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/31/2019	205444
1113			FUL	Div Accrued for FUL		1,272.96	0.00	0.00	0.00		0.00	USD	1.0000000	1,272.96	10/31/2019	
2calpr11	Management	000009		222169.04	0.00	222,169.04	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/30/2019	205574
1113				Q3 2019 Mgmt Fee		222,169.04	0.00	0.00	0.00		0.00	USD	1.0000000	222,169.04	10/30/2019	

Transactions Listing

FROM Trade Date 09/30/2019 TO 10/31/2019

						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	CADE		25558	16.333	417,182.25	443,720.75	RAJA	0.010000	255.58	0.00	USD	1.0000000	000009	10/10/2019	202111
1113						417,182.25	443,720.75	8.65	255.58		0.00	USD	1.0000000	417,182.25	10/15/2019	
2calpr11	Sell	CBZ		5992	23.46	140,520.27	59,920.00	PEN	0.008000	47.94	0.00	USD	1.0000000	000009	9/30/2019	200493
1113						140,520.27	59,920.00	2.91	47.94		0.00	USD	1.0000000	140,520.27	10/2/2019	
2calpr11	Sell	CBZ		1446	27.759	40,126.97	14,460.00	PEN	0.008000	11.57	0.00	USD	1.0000000	000009	10/30/2019	205246
1113						40,126.97	14,460.00	0.83	11.57		0.00	USD	1.0000000	40,126.97	11/1/2019	
2calpr11	Sell	CRNC		5552	14.088	78,169.98	100,148.73	PEN	0.008000	44.42	0.00	USD	1.0000000	000009	10/8/2019	201769
1113						78,169.98	100,148.73	1.62	44.42		0.00	USD	1.0000000	78,169.98	10/10/2019	
2calpr11	Sell	IIVI		8401	32.474	272,737.85	309,915.09	PEN	0.008000	67.21	0.00	USD	1.0000000	000009	10/7/2019	201634
1113						272,737.85	309,915.09	5.65	67.21		0.00	USD	1.0000000	272,737.85	10/9/2019	
2calpr11	Sell	PGNX		19542	5.315	103,703.33	124,319.43	PEN	0.008000	156.34	0.00	USD	1.0000000	000009	10/7/2019	201636
1113						103,703.33	124,319.43	2.15	156.34		0.00	USD	1.0000000	103,703.33	10/9/2019	
2calpr11	Sell	PGNX		39184	5.031	196,828.91	245,205.63	PEN	0.008000	313.47	0.00	USD	1.0000000	000009	10/8/2019	201771
1113						196,828.91	245,205.63	4.08	313.47		0.00	USD	1.0000000	196,828.91	10/10/2019	
2calpr11	Sell	PGNX		14485	4.833	69,890.12	90,106.42	PEN	0.008000	115.88	0.00	USD	1.0000000	000009	10/9/2019	201838
1113						69,890.12	90,106.42	1.45	115.88		0.00	USD	1.0000000	69,890.12	10/11/2019	
2calpr11	Sell	PGNX		46093	5.216	240,038.15	285,947.15	PEN	0.008000	368.74	0.00	USD	1.0000000	000009	10/11/2019	202230
1113						240,038.15	285,947.15	4.98	368.74		0.00	USD	1.0000000	240,038.15	10/16/2019	
2calpr11	Sell	PGNX		7829	5.25	41,037.99	48,568.77	PEN	0.008000	62.63	0.00	USD	1.0000000	000009	10/14/2019	202471
1113						41,037.99	48,568.77	0.85	62.63		0.00	USD	1.0000000	41,037.99	10/16/2019	
2calpr11	Sell	PGNX		31979	5.215	166,517.60	180,221.68	PEN	0.008000	255.83	0.00	USD	1.0000000	000009	10/29/2019	205114
1113						166,517.60	180,221.68	3.45	255.83		0.00	USD	1.0000000	166,517.60	10/31/2019	
2calpr11	Sell	PGNX		17169	5.233	89,711.32	84,503.06	PEN	0.008000	137.35	0.00	USD	1.0000000	000009	10/30/2019	205247
1113						89,711.32	84,503.06	1.86	137.35		0.00	USD	1.0000000	89,711.32	11/1/2019	
2calpr11	Sell	SIX		12875	48.452	623,699.73	698,829.25	PEN	0.008000	103.00	0.00	USD	1.0000000	000009	10/3/2019	201280
1113						623,699.73	698,829.25	12.91	103.00		0.00	USD	1.0000000	623,699.73	10/7/2019	

Portfolio Holdings

Back Office

Manager - ALL, As of: 10/31/2019

Portfolio:2calpr11 - Calpers

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	151,118,093.27	127,214,369.47	36,644.70
000009	PRINCIPAL CASH	000009	Liquid Assets		5,589,154.07		0.00
ABCB	AMERIS BANCORP	03076K108	Financials	34,701	1,486,937.85	1,348,252.43	0.00
ACHC	ACADIA HEALTHCARE COMPANY, INC.	00404A109	Health Care	22,897	686,681.03	750,442.31	0.00
ADT	ADT, INC.	00090Q103	Industrials	126,097	975,990.78	736,106.49	0.00
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	82,437	1,267,881.06	1,312,441.43	0.00
AKR	ACADIA REALTY TRUST	004239109	Real Estate	71,996	2,014,448.08	2,079,379.30	0.00
ANIP	ANI PHARMACEUTICALS, INC.	00182C103	Health Care	21,853	1,706,937.83	1,270,825.85	0.00
ATKR	ATKORE INTERNATIONAL GROUP INC.	047649108	Industrials	61,798	2,144,390.60	1,492,156.81	0.00
ATSG	AIR TRANSPORT SERVICES GROUP, INC.	00922R105	Industrials	34,054	712,069.14	743,402.87	0.00
AUB	ATLANTIC UNION BANKSHARES	04911A107	Financials	67,142	2,474,854.12	2,310,695.90	0.00
AVX	AVX CORPORATION	002444107	Info. Technology	52,755	808,206.60	893,495.83	0.00
BANR	BANNER CORP	06652V208	Financials	13,751	742,278.98	627,647.32	0.00
BDC	BELDEN, INC.	077454106	Info. Technology	14,552	746,226.56	880,425.10	0.00
BGS	B&G FOODS, INC	05508R106	Consumer Staples	70,533	1,096,788.15	1,952,048.84	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	14,516	1,144,296.28	553,776.30	0.00
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	35,721	3,712,483.53	1,175,320.32	0.00
CACI	CACI INTERNATIONAL INC CLASS A	127190304	Info. Technology	6,684	1,495,545.00	822,568.69	0.00
CADE	CADENCE BANCORPORATION CLASS A	12739A100	Financials	87,614	1,347,503.32	1,425,061.12	0.00
CAKE	CHEESECAKE FACTORY INCORPORATED	163072101	Cons. Discretionary	15,057	629,232.03	821,427.62	0.00
CASH	META FINANCIAL GROUP, INC.	59100U108	Financials	73,489	2,326,661.74	2,100,614.71	0.00
CBZ	CBIZ INC	124805102	Industrials	61,418	1,681,010.66	614,087.77	0.00

Portfolio Holdings

Back Office

Manager - ALL, As of: 10/31/2019

Portfolio:2calpr11 - Calpers

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
CCMP	CABOT MICROELECTRONICS CORPORATION	12709P103	Info. Technology	6,275	948,278.00	683,662.10	0.00
CMCO	COLUMBUS MCKINNON CORPORATION	199333105	Industrials	38,328	1,438,066.56	1,485,936.23	0.00
CPE	CALLON PETROLEUM CO	13123X102	Energy	239,418	909,788.40	2,345,883.65	0.00
CRUS	CIRRUS LOGIC, INC.	172755100	Info. Technology	13,049	886,810.04	722,245.18	0.00
CSFL	CENTERSTATE BANKS INC	15201P109	Financials	91,594	2,322,823.84	1,345,717.12	0.00
CUB	CUBIC CORPORATION	229669106	Industrials	11,678	861,135.72	727,982.77	0.00
DBI	DESIGNER BRANDS INC	250565108	Cons. Discretionary	43,250	713,625.00	753,773.98	0.00
EBS	EMERGENT BIO SOLUTIONS INC.	29089Q105	Health Care	25,649	1,466,096.84	1,288,320.03	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	32,862	1,439,355.60	1,446,998.84	0.00
EME	EMCOR GROUP INC	29084Q100	Industrials	16,942	1,485,982.82	908,247.78	0.00
EPRT	ESSENTIAL PROPERTIES REALTY TRUST, INC.	29670E107	Real Estate	68,396	1,755,041.36	1,406,772.84	0.00
FBK	FB FINANCIAL CORPORATION	30257X104	Financials	16,447	619,558.49	586,912.07	1,315.76
FBP	FIRST BANCORP	318672706	Financials	67,902	714,329.04	747,741.19	0.00
FIBK	FIRST INTERSTATE BANCSYSTEM	32055Y201	Financials	37,436	1,570,814.56	1,499,585.54	0.00
FNB	FNB CORP	302520101	Financials	192,696	2,323,913.76	1,697,382.52	0.00
FOE	FERRO CORP	315405100	Materials	45,048	501,384.24	581,709.27	0.00
FRME	FIRST MERCHANTS CORPORATION	320817109	Financials	32,244	1,275,250.20	1,176,608.82	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	7,956	388,252.80	418,251.25	0.00
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	26,202	657,932.22	522,707.73	0.00
HGV	HILTON GRAND VA	43283X105	Cons. Discretionary	46,302	1,608,068.46	1,481,274.65	0.00
HRTG	HERITAGE INSURANCE HOLDINGS, INC	42727J102	Financials	135,594	1,806,112.08	1,973,544.85	0.00
HUBG	HUB GROUP, INC. CLASS A	443320106	Industrials	22,906	1,049,094.80	998,966.96	0.00

Portfolio Holdings

Back Office

Manager - ALL, As of: 10/31/2019

Portfolio:2calpr11 - Calpers

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
IBTX	INDEPENDENT BANK GROUP, INC.	45384B106	Financials	10,676	570,845.72	492,327.61	0.00
IDA	IDACORP INC	451107106	Utilities	16,300	1,754,206.00	1,130,476.92	0.00
INSW	INTERNATIONAL SEAWAYS, INC.	Y41053102	Energy	29,467	740,800.38	707,749.67	0.00
INT	WORLD FUEL SERVICES CORPORATION	981475106	Energy	18,862	787,865.74	717,328.69	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	192,671	2,967,133.40	1,893,990.69	0.00
JAG	JAGGED PEAK ENERGY, INC.	47009K107	Energy	131,027	928,981.43	1,636,146.21	0.00
JCAP	JERNIGAN CAPITAL, INC.	476405105	Real Estate	106,600	2,024,334.00	2,087,355.75	0.00
KAI	KADANT INC	48282T104	Industrials	22,002	1,997,781.60	1,062,318.73	5,060.46
KALU	KAISER ALUMINUM CORP	483007704	Materials	11,545	1,236,238.60	972,666.25	6,927.00
KMPR	KEMPER CORPORATION	488401100	Financials	20,265	1,456,648.20	1,428,989.72	0.00
KOP	KOPPERS HOLDINGS INC.	50060P106	Materials	38,332	1,230,457.20	1,165,423.78	0.00
LEG	LEGGETT & PLATT, INCORPORATED	524660107	Cons. Discretionary	19,198	984,857.40	741,943.18	0.00
MEI	METHODE ELECTRONICS, INC.	591520200	Info. Technology	20,473	704,271.20	756,092.34	0.00
MKSI	MKS INSTRUMENT INC	55306N104	Info. Technology	12,730	1,377,640.60	592,222.48	0.00
MMS	MAXIMUS, INC.	577933104	Info. Technology	11,141	854,960.34	741,188.45	0.00
MTRN	MATERION CORP	576690101	Materials	36,349	2,066,077.16	1,235,195.36	0.00
MUR	MURPHY OIL CORPORATION	626717102	Energy	51,285	1,058,009.55	1,447,882.67	0.00
MYRG	MYR GROUP INC	55405W104	Industrials	34,936	1,202,147.76	978,079.27	0.00
NJR	NEW JERSEY RESOURCES CORPORATION	646025106	Utilities	19,063	831,146.80	765,080.27	0.00
NSA	NATIONAL STORAGE AFFILIATES TRUST	637870106	Real Estate	57,634	1,969,353.78	975,607.51	0.00
NUAN	NUANCE COMMUNICATIONS, INC	67020Y100	Info. Technology	44,421	724,950.72	642,437.61	0.00
NUVA	NUVASIVE, INC.	670704105	Health Care	21,775	1,536,008.50	1,231,151.27	0.00

Portfolio Holdings

Back Office

Manager - ALL, As of: 10/31/2019

Portfolio:2calpr11 - Calpers

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
NXST	NEXSTAR BROADCASTING	65336K103	Communication Services	31,481	3,062,786.49	2,072,610.68	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	88,272	3,530,880.00	2,671,394.21	0.00
PDCE	PDC ENERGY	69327R101	Energy	29,319	584,914.05	1,172,929.57	0.00
PDCO	PATTERSON COMPANIES, INC.	703395103	Health Care	36,947	632,902.11	872,408.93	0.00
PEB	PEBBLEBROOK HOTEL	70509V100	Real Estate	53,433	1,373,762.43	1,988,386.27	0.00
PENN	PENN NATIONAL GAMING, INC.	707569109	Cons. Discretionary	37,636	802,211.34	713,017.25	0.00
PFBC	PREFERRED BANK	740367404	Financials	30,763	1,639,975.53	1,611,101.86	0.00
PLAB	PHOTRONICS INC	719405102	Info. Technology	74,475	878,805.00	745,639.52	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	12,911	954,639.34	495,136.85	0.00
PNFP	PINNACLE FINANCIAL PARTNERS, INC.	72346Q104	Financials	26,625	1,566,082.50	1,458,052.61	4,260.00
POR	PORTLAND GENERAL	736508847	Utilities	21,450	1,220,076.00	749,463.00	0.00
PPBI	PACIFIC PREMIER BANCORP	69478X105	Financials	47,254	1,595,058.77	1,432,870.09	10,395.88
PRGS	PROGRESS SOFTWARE CORP	743312100	Info. Technology	24,600	981,048.00	659,280.00	0.00
PRI	PRIMERICA	74164M108	Financials	12,503	1,577,628.54	702,329.77	0.00
PSB	PS BUSINESS PARKS, INC.	69360J107	Real Estate	8,917	1,609,964.35	1,384,492.97	0.00
PWR	QUANTA SERVICES INC.	74762E102	Industrials	44,003	1,850,326.15	1,483,528.36	0.00
QTS	QTS REALTY TRUST INC	74736A103	Real Estate	40,286	2,158,926.74	1,470,560.10	0.00
REXR	REXFORD INDUSTRIAL REALTY	76169C100	Real Estate	66,973	3,220,731.57	1,180,556.80	0.00
ROCK	GIBRALTAR INDS INC	374689107	Industrials	22,427	1,193,789.21	471,690.04	0.00
RUTH	RUTH'S HOSPITALITY GROUP, INC.	783332109	Cons. Discretionary	68,916	1,418,291.28	1,555,975.46	0.00
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	77,862	1,915,405.20	1,594,686.75	0.00
SF	STIFEL FINANCIAL CORP	860630102	Financials	23,800	1,332,324.00	1,400,602.12	0.00
SIGI	SELECTIVE INS GROUP	816300107	Financials	17,819	1,231,649.28	587,188.00	0.00
SIX	SIX FLAGS ENTERTAINMENT CORPORATION	83001A102	Cons. Discretionary	14,806	624,665.14	764,558.22	0.00

Portfolio Holdings

Back Office

Manager - ALL, As of: 10/31/2019

Portfolio:2calpr11 - Calpers

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	36,830	1,184,452.80	1,073,618.20	0.00
SKYW	SKYWEST INC	830879102	Industrials	38,513	2,293,449.15	653,578.17	0.00
SNX	SYNNEX CORP	87162W100	Info. Technology	16,094	1,894,907.56	1,290,515.09	0.00
SR	SPIRE, INC	84857L101	Utilities	15,658	1,316,211.48	801,689.60	0.00
SYNH	SYNEOS HEALTH, INC. CLASS A	87166B102	Health Care	32,701	1,639,955.15	1,312,219.99	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	46,126	1,496,788.70	1,421,670.35	0.00
TCF	TCF FINANCIAL CORP NEW NPV	872307103	Financials	25,777	1,020,511.43	1,433,452.94	0.00
TECD	TECH DATA CORPORATION	878237106	Info. Technology	8,997	1,093,135.50	833,572.41	0.00
TERP	TERRAFORM POWER, INC CLASS A	88104R209	Utilities	69,642	1,182,521.16	799,773.89	0.00
TGNA	TEGNA, INC.	87901J105	Communication Services	45,762	687,802.86	717,106.88	0.00
TKR	TIMKEN CO	887389104	Industrials	15,188	744,212.00	456,703.16	0.00
TVTY	TIVITY HEALTH, INC.	88870R102	Health Care	38,232	619,740.72	689,489.60	0.00
TWNK	HOSTESS BRANDS, INC. CLASS A	44109J106	Consumer Staples	106,796	1,364,852.88	1,507,118.29	0.00
UMPQ	UMPQUA HOLDINGS CORP	904214103	Financials	72,918	1,153,562.76	1,446,259.90	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	26,542	1,204,741.38	1,248,004.84	0.00
WPX	WPX ENERGY INC	98212B103	Energy	128,277	1,280,204.46	1,422,688.77	0.00
WSBC	WESBANCO, INC.	950810101	Financials	31,431	1,181,491.29	1,190,525.15	0.00
WSM	WILLIAMS SONOMA INC	969904101	Cons. Discretionary	18,095	1,208,565.05	1,087,422.85	8,685.60
WTFC	WINTRUST FINL CORP	97650W108	Financials	16,580	1,058,135.60	889,289.08	0.00