

COVER PAGE

Filed Date: 12/15/2014 10:36 AM
SAN: 011300005-STH-0005

Please type or print in ink.

NAME OF FILER (LAST) (FIRST) (MIDDLE)
Bergquist Derek R.

1. Office, Agency, or Court

Agency Name (Do not use acronyms)
CalPERS - Investment Office (INVO)
Division, Board, Department, District, if applicable Your Position
Absolute Return Strategies (ARS) Portfolio Manager

► If filing for multiple positions, list below or on an attachment. (Do not use acronyms)

Agency: _____ Position: _____

2. Jurisdiction of Office (Check at least one box)

- State Judge or Court Commissioner (Statewide Jurisdiction)
- Multi-County _____ County of _____
- City of _____ Other _____

3. Type of Statement (Check at least one box)

- Annual:** The period covered is January 1, 2013, through December 31, 2013.
- Assuming Office:** Date assumed _____
- Candidate:** Election year _____ and office sought, if different than Part 1: _____
- Leaving Office:** Date Left 08 / 29 / 2014
(Check one)
- The period covered is January 1, 2013, through the date of leaving office.
- The period covered is 01 / 01 / 2014, through the date of leaving office.

4. Schedule Summary

- Check applicable schedules or "None." ► Total number of pages including this cover page: 5
- Schedule A-1 - Investments** – schedule attached
 - Schedule A-2 - Investments** – schedule attached
 - Schedule B - Real Property** – schedule attached
 - Schedule C - Income, Loans, & Business Positions** – schedule attached
 - Schedule D - Income – Gifts** – schedule attached
 - Schedule E - Income – Gifts – Travel Payments** – schedule attached
- or-
- None** - No reportable interests on any schedule

5. Verification

MAILING ADDRESS STREET CITY STATE ZIP CODE
(Business or Agency Address Recommended - Public Document)
400 Q Street Sacramento CA 95811
DAYTIME TELEPHONE NUMBER E-MAIL ADDRESS (OPTIONAL)

I have used all reasonable diligence in preparing this statement. I have reviewed this statement and to the best of my knowledge the information contained herein and in any attached schedules is true and complete. I acknowledge this is a public document.

I certify under penalty of perjury under the laws of the State of California that the foregoing is true and correct.

Date Signed 12/15/2014 10:36 AM Signature Electronic Submission
(month, day, year) (File the originally signed statement with your filing official.)

SCHEDULE A-1

Investments

Stocks, Bonds, and Other Interests (Ownership Interest is Less Than 10%)

Do not attach brokerage or financial statements.

Name
Derek Bergquist

▶ NAME OF BUSINESS ENTITY
GM Jr PFD Convertible bond *CONVERTED AUTOMATICALLY INTO GM STOCK 12/2/13

GENERAL DESCRIPTION OF THIS BUSINESS
auto manufacturer

FAIR MARKET VALUE
 \$2,000 - \$10,000 \$10,001 - \$100,000
 \$100,001 - \$1,000,000 Over \$1,000,000

NATURE OF INVESTMENT
 Stock Other convertible bond
(Describe)

Partnership Income Received of \$0 - \$499
 Income Received of \$500 or More (Report on Schedule C)

IF APPLICABLE, LIST DATE:
 / / 14 / / 14
ACQUIRED DISPOSED

▶ NAME OF BUSINESS ENTITY
Netflix

GENERAL DESCRIPTION OF THIS BUSINESS
e-commerce discretionary

FAIR MARKET VALUE
 \$2,000 - \$10,000 \$10,001 - \$100,000
 \$100,001 - \$1,000,000 Over \$1,000,000

NATURE OF INVESTMENT
 Stock Other _____
(Describe)

Partnership Income Received of \$0 - \$499
 Income Received of \$500 or More (Report on Schedule C)

IF APPLICABLE, LIST DATE:
 / / 14 / / 14
ACQUIRED DISPOSED

▶ NAME OF BUSINESS ENTITY
Greenlight Capital LTD RE

GENERAL DESCRIPTION OF THIS BUSINESS
reinsurance

FAIR MARKET VALUE
 \$2,000 - \$10,000 \$10,001 - \$100,000
 \$100,001 - \$1,000,000 Over \$1,000,000

NATURE OF INVESTMENT
 Stock Other _____
(Describe)

Partnership Income Received of \$0 - \$499
 Income Received of \$500 or More (Report on Schedule C)

IF APPLICABLE, LIST DATE:
 / / 14 / / 14
ACQUIRED DISPOSED

▶ NAME OF BUSINESS ENTITY
Nuveen Mortgage Opportunity

GENERAL DESCRIPTION OF THIS BUSINESS
closed end fund

FAIR MARKET VALUE
 \$2,000 - \$10,000 \$10,001 - \$100,000
 \$100,001 - \$1,000,000 Over \$1,000,000

NATURE OF INVESTMENT
 Stock Other closed end fund
(Describe)

Partnership Income Received of \$0 - \$499
 Income Received of \$500 or More (Report on Schedule C)

IF APPLICABLE, LIST DATE:
 / / 14 05 / 13 / 14
ACQUIRED DISPOSED

▶ NAME OF BUSINESS ENTITY
Howard Hughes Corp

GENERAL DESCRIPTION OF THIS BUSINESS
real estate operations & services

FAIR MARKET VALUE
 \$2,000 - \$10,000 \$10,001 - \$100,000
 \$100,001 - \$1,000,000 Over \$1,000,000

NATURE OF INVESTMENT
 Stock Other _____
(Describe)

Partnership Income Received of \$0 - \$499
 Income Received of \$500 or More (Report on Schedule C)

IF APPLICABLE, LIST DATE:
 / / 14 02 / 26 / 14
ACQUIRED DISPOSED

▶ NAME OF BUSINESS ENTITY
Proshares ultrashort Australian Dollar ETF

GENERAL DESCRIPTION OF THIS BUSINESS
exchange traded fund

FAIR MARKET VALUE
 \$2,000 - \$10,000 \$10,001 - \$100,000
 \$100,001 - \$1,000,000 Over \$1,000,000

NATURE OF INVESTMENT
 Stock Other ETF
(Describe)

Partnership Income Received of \$0 - \$499
 Income Received of \$500 or More (Report on Schedule C)

IF APPLICABLE, LIST DATE:
01 / 24 / 14 / / 14
ACQUIRED DISPOSED

Comments: _____

SCHEDULE A-1

Investments

Stocks, Bonds, and Other Interests

(Ownership Interest is Less Than 10%)

Do not attach brokerage or financial statements.

Name

Derek Bergquist

▶ NAME OF BUSINESS ENTITY
SPDR Gold Trust ETF

GENERAL DESCRIPTION OF THIS BUSINESS
exchange traded fund

FAIR MARKET VALUE
 \$2,000 - \$10,000 \$10,001 - \$100,000
 \$100,001 - \$1,000,000 Over \$1,000,000

NATURE OF INVESTMENT ETF
 Stock Other (Describe)
 Partnership Income Received of \$0 - \$499
 Income Received of \$500 or More (Report on Schedule C)

IF APPLICABLE, LIST DATE:
 / / 14 / / 14
ACQUIRED DISPOSED

▶ NAME OF BUSINESS ENTITY
SPROTT GOLD TRUST - PHYS

GENERAL DESCRIPTION OF THIS BUSINESS
GOLD CLOSED END FUND

FAIR MARKET VALUE
 \$2,000 - \$10,000 \$10,001 - \$100,000
 \$100,001 - \$1,000,000 Over \$1,000,000

NATURE OF INVESTMENT CLOSED END FUND
 Stock Other (Describe)
 Partnership Income Received of \$0 - \$499
 Income Received of \$500 or More (Report on Schedule C)

IF APPLICABLE, LIST DATE:
 / / 14 06 / 12 / 14
ACQUIRED DISPOSED

▶ NAME OF BUSINESS ENTITY
PROSHARES SHORT HIGH YIELD ETF - SJB

GENERAL DESCRIPTION OF THIS BUSINESS
EXCHANGE TRADED FUND - US CREDIT

FAIR MARKET VALUE
 \$2,000 - \$10,000 \$10,001 - \$100,000
 \$100,001 - \$1,000,000 Over \$1,000,000

NATURE OF INVESTMENT EXCHANGE TRADED FUND
 Stock Other (Describe)
 Partnership Income Received of \$0 - \$499
 Income Received of \$500 or More (Report on Schedule C)

IF APPLICABLE, LIST DATE:
01 / 24 / 14 / / 14
ACQUIRED DISPOSED

▶ NAME OF BUSINESS ENTITY
ALLIANCE CALIF MUNI INCOME - AKP

GENERAL DESCRIPTION OF THIS BUSINESS
MUNI BOND CLOSED END FUND

FAIR MARKET VALUE
 \$2,000 - \$10,000 \$10,001 - \$100,000
 \$100,001 - \$1,000,000 Over \$1,000,000

NATURE OF INVESTMENT CLOSED END FUND
 Stock Other (Describe)
 Partnership Income Received of \$0 - \$499
 Income Received of \$500 or More (Report on Schedule C)

IF APPLICABLE, LIST DATE:
03 / 11 / 14 / / 14
ACQUIRED DISPOSED

▶ NAME OF BUSINESS ENTITY
GLOBAL X FTSE GREECE 20 ETF - GREK

GENERAL DESCRIPTION OF THIS BUSINESS
GREEK EXCHANGE TRADED FUND

FAIR MARKET VALUE
 \$2,000 - \$10,000 \$10,001 - \$100,000
 \$100,001 - \$1,000,000 Over \$1,000,000

NATURE OF INVESTMENT ETF
 Stock Other (Describe)
 Partnership Income Received of \$0 - \$499
 Income Received of \$500 or More (Report on Schedule C)

IF APPLICABLE, LIST DATE:
 / / 14 / / 14
ACQUIRED DISPOSED

▶ NAME OF BUSINESS ENTITY
BLACKROCK MUNIVEST FUND - MVF

GENERAL DESCRIPTION OF THIS BUSINESS
MUNI BOND CLOSED END FUND

FAIR MARKET VALUE
 \$2,000 - \$10,000 \$10,001 - \$100,000
 \$100,001 - \$1,000,000 Over \$1,000,000

NATURE OF INVESTMENT CLOSED END FUND
 Stock Other (Describe)
 Partnership Income Received of \$0 - \$499
 Income Received of \$500 or More (Report on Schedule C)

IF APPLICABLE, LIST DATE:
03 / 11 / 14 / / 14
ACQUIRED DISPOSED

Comments: _____

SCHEDULE A-1

Investments

Stocks, Bonds, and Other Interests

(Ownership Interest is Less Than 10%)

Do not attach brokerage or financial statements.

Name

Derek Bergquist

▶ NAME OF BUSINESS ENTITY
NUVEEN CA DIV ADV MUNI FUND - NAC
GENERAL DESCRIPTION OF THIS BUSINESS
MUNI BOND CLOSED END FUND
FAIR MARKET VALUE
 \$2,000 - \$10,000 \$10,001 - \$100,000
 \$100,001 - \$1,000,000 Over \$1,000,000
NATURE OF INVESTMENT CLOSED END FUND
 Stock Other (Describe)
 Partnership Income Received of \$0 - \$499
 Income Received of \$500 or More (Report on Schedule C)
IF APPLICABLE, LIST DATE:
06 / 19 / 14 / / 14
ACQUIRED DISPOSED

▶ NAME OF BUSINESS ENTITY
NUVEEN MORTGAGE OPPORTUNITY TERM CLOSED END FUND - JLS
GENERAL DESCRIPTION OF THIS BUSINESS
MORTGAGE CLOSED END FUND
FAIR MARKET VALUE
 \$2,000 - \$10,000 \$10,001 - \$100,000
 \$100,001 - \$1,000,000 Over \$1,000,000
NATURE OF INVESTMENT CLOSED END FUND
 Stock Other (Describe)
 Partnership Income Received of \$0 - \$499
 Income Received of \$500 or More (Report on Schedule C)
IF APPLICABLE, LIST DATE:
 / / 14 05 / 13 / 14
ACQUIRED DISPOSED

▶ NAME OF BUSINESS ENTITY
NUVEEN CALIF QUALITY INC FUND - NUC *NAC ACQUIRED NUC ON 6/10/14
GENERAL DESCRIPTION OF THIS BUSINESS
MUNI BOND CLOSED END FUND
FAIR MARKET VALUE
 \$2,000 - \$10,000 \$10,001 - \$100,000
 \$100,001 - \$1,000,000 Over \$1,000,000
NATURE OF INVESTMENT CLOSED END FUND
 Stock Other (Describe)
 Partnership Income Received of \$0 - \$499
 Income Received of \$500 or More (Report on Schedule C)
IF APPLICABLE, LIST DATE:
03 / 04 / 14 06 / 06 / 14
ACQUIRED DISPOSED

▶ NAME OF BUSINESS ENTITY
IPATH US TSY FLATTENER EXCH TRADED NOTE - FLAT
GENERAL DESCRIPTION OF THIS BUSINESS
EXCHANGE TRADED NOTE - INTEREST RATES
FAIR MARKET VALUE
 \$2,000 - \$10,000 \$10,001 - \$100,000
 \$100,001 - \$1,000,000 Over \$1,000,000
NATURE OF INVESTMENT EXCHANGE TRADED NOTE
 Stock Other (Describe)
 Partnership Income Received of \$0 - \$499
 Income Received of \$500 or More (Report on Schedule C)
IF APPLICABLE, LIST DATE:
01 / 27 / 14 / / 14
ACQUIRED DISPOSED

▶ NAME OF BUSINESS ENTITY
NUVEEN MORTGAGE OPPORTUNITY TERM CEF 2 - JMT
GENERAL DESCRIPTION OF THIS BUSINESS
MORTGAGE CLOSED END FUND
FAIR MARKET VALUE
 \$2,000 - \$10,000 \$10,001 - \$100,000
 \$100,001 - \$1,000,000 Over \$1,000,000
NATURE OF INVESTMENT CLOSED END FUND
 Stock Other (Describe)
 Partnership Income Received of \$0 - \$499
 Income Received of \$500 or More (Report on Schedule C)
IF APPLICABLE, LIST DATE:
 / / 14 03 / 18 / 14
ACQUIRED DISPOSED

▶ NAME OF BUSINESS ENTITY
GM *AUTOMATICALLY RECEIVED UPON CONVERSION OF JR PFD 12/2/13
GENERAL DESCRIPTION OF THIS BUSINESS
AUTO MANUFACTURER
FAIR MARKET VALUE
 \$2,000 - \$10,000 \$10,001 - \$100,000
 \$100,001 - \$1,000,000 Over \$1,000,000
NATURE OF INVESTMENT
 Stock Other (Describe)
 Partnership Income Received of \$0 - \$499
 Income Received of \$500 or More (Report on Schedule C)
IF APPLICABLE, LIST DATE:
 / / 14 07 / 01 / 14
ACQUIRED DISPOSED

Comments: _____

SCHEDULE E
Income – Gifts
Travel Payments, Advances,
and Reimbursements

Name

 Derek Bergquist

- Mark either the gift or income box.
- Mark the “501(c)(3)” box for a travel payment received from a nonprofit 501(c)(3) organization or the “Speech” box if you made a speech or participated in a panel. These payments are not subject to the \$440 gift limit, but may result in a disqualifying conflict of interest.

▶ NAME OF SOURCE (Not an Acronym)
 RALPH ANDERSEN & ASSOCIATES

ADDRESS (Business Address Acceptable)
 5800 STANFORD RANCH ROAD

CITY AND STATE
 ROCKLIN CA

BUSINESS ACTIVITY, IF ANY, OF SOURCE 501 (c)(3)
 RECRUITING AGENCY

DATE(S): ____/____/____ - ____/____/____ AMT: \$ 498.78
 (If gift)

TYPE OF PAYMENT: (must check one) Gift Income

Made a Speech/Participated in a Panel

Other - Provide Description _____

JOB INTERVIEW EXPENSES

▶ NAME OF SOURCE (Not an Acronym)
 TEXAS EDUCATION AGENCY

ADDRESS (Business Address Acceptable)
 1701 N CONGRESS ST

CITY AND STATE
 AUSTIN TX

BUSINESS ACTIVITY, IF ANY, OF SOURCE 501 (c)(3)
 EDUCATIONAL ENDOWMENT

DATE(S): ____/____/____ - ____/____/____ AMT: \$ 892.35
 (If gift)

TYPE OF PAYMENT: (must check one) Gift Income

Made a Speech/Participated in a Panel

Other - Provide Description _____

JOB INTERVIEW EXPENSES

▶ NAME OF SOURCE (Not an Acronym)

ADDRESS (Business Address Acceptable)

CITY AND STATE

BUSINESS ACTIVITY, IF ANY, OF SOURCE 501 (c)(3)

DATE(S): ____/____/____ - ____/____/____ AMT: \$ _____
 (If gift)

TYPE OF PAYMENT: (must check one) Gift Income

Made a Speech/Participated in a Panel

Other - Provide Description _____

▶ NAME OF SOURCE (Not an Acronym)

ADDRESS (Business Address Acceptable)

CITY AND STATE

BUSINESS ACTIVITY, IF ANY, OF SOURCE 501 (c)(3)

DATE(S): ____/____/____ - ____/____/____ AMT: \$ _____
 (If gift)

TYPE OF PAYMENT: (must check one) Gift Income

Made a Speech/Participated in a Panel

Other - Provide Description _____

Comments: _____