

**COVER PAGE**

Filed Date: 03/15/2016 09:28 AM  
SAN: 011300005-STH-0005

Please type or print in ink.

NAME OF FILER (LAST) (FIRST) (MIDDLE)  
Baggesen Eric

**1. Office, Agency, or Court**

Agency Name (Do not use acronyms)  
California Public Employees' Retirement System  
Division, Board, Department, District, if applicable Your Position  
Asset Allocation & Risk Management (AARM) Managing Investment Director

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

Agency: SEE ATTACHED LIST 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, 2015, through December 31, 2015.  
-or-  
The period covered is 10 / 08 / 2015, through December 31, 2015.
- Assuming Office:** Date assumed \_\_\_\_\_
- Candidate:** Election year \_\_\_\_\_ and office sought, if different than Part 1: \_\_\_\_\_
- Leaving Office:** Date Left \_\_\_\_\_ (Check one)
  - The period covered is January 1, 2015, through the date of leaving office.
  - or-  
 The period covered is \_\_\_\_\_, through the date of leaving office.

**4. Schedule Summary (must complete) ► Total number of pages including this cover page: 5**

**Schedules attached**

- Schedule A-1 - Investments** – schedule attached  **Schedule C - Income, Loans, & Business Positions** – schedule attached
- Schedule A-2 - Investments** – schedule attached  **Schedule D - Income – Gifts** – schedule attached
- Schedule B - Real Property** – 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  
[REDACTED] [REDACTED]

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 03/15/2016 09:28 AM Signature Electronic Submission  
(month, day, year) (File the originally signed statement with your filing official.)

STATEMENT OF ECONOMIC INTERESTS  
COVER PAGE  
EXPANDED STATEMENT LIST

**CALIFORNIA FORM 700**  
FAIR POLITICAL PRACTICES COMMISSION  
Name  
Eric Baggesen

Agency Name	Division, Board, Department, District	Position or Title	Jurisdiction	Type of Statement	Period Covered
CalPERS - Investment Office (INVO)	Asset Allocation & Risk Management (AARM)	Managing Investment Director	State State of California	Annual	01/01/15 - 10/07/15

# SCHEDULE A-1

## Investments

### Stocks, Bonds, and Other Interests

(Ownership Interest is Less Than 10%)

Do not attach brokerage or financial statements.

Name

Eric Baggesen

▶ NAME OF BUSINESS ENTITY  
Ishares China Large Cap 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 \_\_\_\_\_ (Describe)  
 Partnership       Income Received of \$0 - \$499  
    Income Received of \$500 or More (Report on Schedule C)

IF APPLICABLE, LIST DATE:  
\_\_\_\_/\_\_\_\_/15      \_\_\_\_/\_\_\_\_/15  
ACQUIRED      DISPOSED

▶ NAME OF BUSINESS ENTITY  
ProShares Short VIX Short Term Futures

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

IF APPLICABLE, LIST DATE:  
\_\_\_\_/\_\_\_\_/15      02/19/15  
ACQUIRED      DISPOSED

▶ NAME OF BUSINESS ENTITY  
Powershares FTSE RAFI Emerging Mkts Trust

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

IF APPLICABLE, LIST DATE:  
\_\_\_\_/\_\_\_\_/15      \_\_\_\_/\_\_\_\_/15  
ACQUIRED      DISPOSED

▶ NAME OF BUSINESS ENTITY  
Proshares Ultrashort 7-10 Yr Treasury Trust

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

IF APPLICABLE, LIST DATE:  
\_\_\_\_/\_\_\_\_/15      \_\_\_\_/\_\_\_\_/15  
ACQUIRED      DISPOSED

▶ NAME OF BUSINESS ENTITY  
Powershares India Trust

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

IF APPLICABLE, LIST DATE:  
\_\_\_\_/\_\_\_\_/15      \_\_\_\_/\_\_\_\_/15  
ACQUIRED      DISPOSED

▶ NAME OF BUSINESS ENTITY  
Vanguard Energy 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 \_\_\_\_\_ (Describe)  
 Partnership       Income Received of \$0 - \$499  
    Income Received of \$500 or More (Report on Schedule C)

IF APPLICABLE, LIST DATE:  
\_\_\_\_/\_\_\_\_/15      \_\_\_\_/\_\_\_\_/15  
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.*

<p><b>CALIFORNIA FORM 700</b> FAIR POLITICAL PRACTICES COMMISSION</p> <p>Name <u>Eric Baggesen</u></p>
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▶ NAME OF BUSINESS ENTITY  
Vital Data LLC

GENERAL DESCRIPTION OF THIS BUSINESS  
Healthcare Information Service

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:  
       /        / 15             /        / 15  
 ACQUIRED                      DISPOSED

▶ NAME OF BUSINESS ENTITY  
ProShares Short VIX Short Term Futures

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

IF APPLICABLE, LIST DATE:  
08 / 21 / 15             /        / 15  
 ACQUIRED                      DISPOSED

▶ NAME OF BUSINESS ENTITY  
Wisdomtree Emerging Markets Income Trust

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

IF APPLICABLE, LIST DATE:  
       /        / 15             /        / 15  
 ACQUIRED                      DISPOSED

▶ NAME OF BUSINESS ENTITY  
\_\_\_\_\_

GENERAL DESCRIPTION OF THIS BUSINESS  
\_\_\_\_\_

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:  
       /        / 15             /        / 15  
 ACQUIRED                      DISPOSED

▶ NAME OF BUSINESS ENTITY  
\_\_\_\_\_

GENERAL DESCRIPTION OF THIS BUSINESS  
\_\_\_\_\_

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:  
       /        / 15             /        / 15  
 ACQUIRED                      DISPOSED

▶ NAME OF BUSINESS ENTITY  
\_\_\_\_\_

GENERAL DESCRIPTION OF THIS BUSINESS  
\_\_\_\_\_

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:  
       /        / 15             /        / 15  
 ACQUIRED                      DISPOSED

Comments: \_\_\_\_\_

**SCHEDULE C**  
**Income, Loans, & Business**  
**Positions**  
 (Other than Gifts and Travel Payments)

**CALIFORNIA FORM 700**  
 FAIR POLITICAL PRACTICES COMMISSION

Name  
 Eric Baggesen

▶ 1. INCOME RECEIVED	▶ 1. INCOME RECEIVED
NAME OF SOURCE OF INCOME <u>Treasurer State of Missouri</u>	NAME OF SOURCE OF INCOME <u>United States Department of Agriculture</u>
ADDRESS (Business Address Acceptable) <u>Jefferson City, Missouri</u>	ADDRESS (Business Address Acceptable) <u>Grant City, MO</u>
BUSINESS ACTIVITY, IF ANY, OF SOURCE <u>State government</u>	BUSINESS ACTIVITY, IF ANY, OF SOURCE <u>Agriculture program management</u>
YOUR BUSINESS POSITION <u>Farm property owner</u>	YOUR BUSINESS POSITION <u>Conservation reserve property owner</u>
GROSS INCOME RECEIVED <input checked="" type="checkbox"/> \$500 - \$1,000 <input type="checkbox"/> \$1,001 - \$10,000 <input type="checkbox"/> \$10,001 - \$100,000 <input type="checkbox"/> OVER \$100,000	GROSS INCOME RECEIVED <input type="checkbox"/> \$500 - \$1,000 <input checked="" type="checkbox"/> \$1,001 - \$10,000 <input type="checkbox"/> \$10,001 - \$100,000 <input type="checkbox"/> OVER \$100,000
CONSIDERATION FOR WHICH INCOME WAS RECEIVED <input type="checkbox"/> Salary <input type="checkbox"/> Spouse's or registered domestic partner's income (For self-employed use Schedule A-2.)  <input type="checkbox"/> Partnership (Less than 10% ownership. For 10% or greater use Schedule A-2.)  <input type="checkbox"/> Sale of _____ <i>(Real property, car, boat, etc.)</i>  <input type="checkbox"/> Loan repayment  <input type="checkbox"/> Commission or <input type="checkbox"/> Rental Income, list each source of \$10,000 or more _____ <i>(Describe)</i>  <input checked="" type="checkbox"/> Other <u>Cost share for wildlife habitat improvement</u> <i>(Describe)</i>	CONSIDERATION FOR WHICH INCOME WAS RECEIVED <input type="checkbox"/> Salary <input type="checkbox"/> Spouse's or registered domestic partner's income (For self-employed use Schedule A-2.)  <input type="checkbox"/> Partnership (Less than 10% ownership. For 10% or greater use Schedule A-2.)  <input type="checkbox"/> Sale of _____ <i>(Real property, car, boat, etc.)</i>  <input type="checkbox"/> Loan repayment  <input type="checkbox"/> Commission or <input type="checkbox"/> Rental Income, list each source of \$10,000 or more _____ <i>(Describe)</i>  <input checked="" type="checkbox"/> Other <u>Annual CRP payment</u> <i>(Describe)</i>

**▶ 2. LOANS RECEIVED OR OUTSTANDING DURING THE REPORTING PERIOD**

\* You are not required to report loans from commercial lending institutions, or any indebtedness created as part of a retail installment or credit card transaction, made in the lender's regular course of business on terms available to members of the public without regard to your official status. Personal loans and loans received not in a lender's regular course of business must be disclosed as follows:

NAME OF LENDER*	INTEREST RATE	TERM (Months/Years)
_____	_____ % <input type="checkbox"/> None	_____
ADDRESS (Business Address Acceptable)	SECURITY FOR LOAN	
_____	<input type="checkbox"/> None <input type="checkbox"/> Personal residence	
BUSINESS ACTIVITY, IF ANY, OF LENDER	<input type="checkbox"/> Real Property _____	<i>Street address</i>
_____		_____
HIGHEST BALANCE DURING REPORTING PERIOD		<i>City</i>
<input type="checkbox"/> \$500 - \$1,000	<input type="checkbox"/> Guarantor _____	
<input type="checkbox"/> \$1,001 - \$10,000		
<input type="checkbox"/> \$10,001 - \$100,000	<input type="checkbox"/> Other _____	<i>(Describe)</i>
<input type="checkbox"/> OVER \$100,000		

Comments: \_\_\_\_\_