

COVER PAGE

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Please type or print in ink.

NAME OF FILER (LAST) (FIRST) (MIDDLE)
Krimm Michael

1. Office, Agency, or Court

Agency Name (Do not use acronyms)
California Public Employees' Retirement System
Division, Board, Department, District, if applicable Your Position
Investment Portfolio Analytics (IPA) 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: 3

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

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 03/13/2016 12:31 PM 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
Michael Krimm

Agency Name	Division, Board, Department, District	Position or Title	Jurisdiction	Type of Statement	Period Covered
CalPERS - Investment Office (INVO)	Investment Portfolio Analytics (IPA)	Investment Director	State State of California	Annual	09/21/15 - 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.

CALIFORNIA FORM 700 <small>FAIR POLITICAL PRACTICES COMMISSION</small>
Name <div style="text-align: right; margin-right: 20px;">Michael Krimm</div>

▶ NAME OF BUSINESS ENTITY
AcordIQ

GENERAL DESCRIPTION OF THIS BUSINESS
Financial technology solutions provider

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 stock options
(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
PIMCO CommoditiesPlus Strategy Fund

GENERAL DESCRIPTION OF THIS BUSINESS
Mutual fund investing in commodity-linked derivatives and fixed income instruments

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 Mutual fund
(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
American Capital Agency Corp.

GENERAL DESCRIPTION OF THIS BUSINESS
Mortgage REIT

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 11 / 09 / 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
McKinsey Master Retirement Trust – Special Situations Portfolio

GENERAL DESCRIPTION OF THIS BUSINESS
Retirement plan

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 Fund of funds
(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: _____