2016-17

Annual Investment Report

Fiscal Year Ended June 30, 2017

CalPERS

California Public Employees' Retirement System
A Component Unit of the State of California

Summary of Investments

as of June 30, 2017

Introduction

Chief Investment Officer's Letter

Cash Equivalents

Domestic Cash Equivalents

International Currency

Debt Securities

U. S. Treasuries & Agencies

International Sovereign Debt Securities

Foreign Issued - USD Denominated

Mortgage-Backed Securities

Mortgage Loans

Asset-Backed Securities

US Corporate Bonds

International Corporate Bonds

Equity

Domestic Equity

International Equity

Domestic REITS

International REITS

Derivatives

Real Estate

Private Equity

Infrastructure

Forestland

CHIEF INVESTMENT OFFICER'S LETTER

November 16, 2017

On behalf of the CalPERS Investment Office, I am pleased to report on CalPERS' investment performance, operations, and initiatives for the one-year period ending on June 30, 2017. The CalPERS Public Employees' Retirement Fund (PERF) earned a time-weighted rate of return of 11.2 percent this fiscal year, with the ending fair value of investments at $326 billion.

The strong 12-month returns were led by the public equity investments, which generated a 19.6 percent return. Private equity also delivered double-digit net returns at 13.9 percent, followed by real assets, with net returns of 7.4 percent.

While the positive returns are encouraging, our focus is always on the long-term sustainability of the PERF. CalPERS invests for decades, not a single year.

With this in mind, in late 2016 the CalPERS Board made the difficult, but important decision to lower the discount rate for the PERF from 7.5 percent to 7.0 percent over the next three years. This incremental reduction of the discount rate, also known as the assumed rate of return, was done to give employers more time to prepare for the changes in contribution costs. While this means many employers and employees will see increases to their costs, it also brings the PERF more aligned with what CalPERS can responsibly assume to return from our investments over the longer term.

At the same time, the CalPERS Investment Office continues to make strides to reduce the risk, cost, and complexity of the System, as outlined in our 2020 Vision Strategic Plan. In the annual cost effectiveness presentation, the Investment Office reported that CalPERS' ongoing fees and expenses for its investment operations have declined by approximately $281 million since Fiscal Year 2010-11. Contributors to the savings include transitioning assets from external managers to internal management when possible, renegotiating external management fees, and decreasing the number of outside consultants and advisors. The annual Cost Effectiveness Measurement (CEM) Benchmarking Survey found that CalPERS' investment program continues to be a low-cost leader compared with peers.

This year CalPERS also continued to strongly advocate for shareowner rights. CalPERS invests in more than 10,000 public companies worldwide, and we use our proxy voting rights at those companies to effect changes in line with our Governance & Sustainability Principles. During this year's proxy season we saw progress in the areas of climate risk reporting and proxy access, which are main themes in our Environmental, Social, and Governance (ESG) Strategic Plan.

Significant progress was made on climate risk reporting proposals which passed at Occidental Petroleum, Pennsylvania Power and Light (PPL), and ExxonMobil, while a proposal at Chevron was withdrawn due to substantial implementation. Most notably, the win at Occidental Petroleum was the first of its kind in the United States. There were also advancements surrounding boardroom accountability through the request for proxy access. During the year, CalPERS led 19 proxy solicitation campaigns tied to the corporate governance best practice, 16 of which passed with more than 50 percent shareowner support.

In addition, CalPERS continued to advocate for the one-share, one-vote structure for all shareowners. This was particularly notable this year when InterActiveCorp (IAC) pursued changing their voting structures for their own benefit. To protect our rights and our investment, CalPERS pursued legal action and successfully blocked these efforts.

In addition to managing current investments, CalPERS began a global solicitation for investment proposals from eligible mid-size external investment managers. Also known as transition managers, these firms provide CalPERS with unique investment opportunities that may otherwise be overlooked and will help to cultivate the next generation of external portfolio management talent. We also remain committed to our Emerging Manager Program, which identifies early stage managers with strong potential for success.

While we are a global investor, CalPERS is also proud to make investments in California. The Fiscal Year 2015-16 *CalPERS for California* report showed $27.3 billion was invested in our home state, representing 9.3 percent of the PERF. These dollars were invested across multiple asset classes, including public equity, fixed income, private equity, and real assets. These commitments support local jobs, contribute to major infrastructure projects, and support business expansion efforts.

CalPERS is committed to the success and sustainability of our system. Our mission remains the same—manage the CalPERS investment portfolio in a cost-effective, transparent, and risk-aware manner in order to generate returns to pay benefits. While we are pleased with this year's strong returns, we continue to identify ways to reduce the cost, risk, and complexity of the Fund's portfolio and operations, while also maximizing investment returns.

Our Investment Office team, the Board's pension consultant Wilshire Associates, and State Street Bank & Trust, our master custodian, compiled the investment data presented on the following pages.

Ted Eliopoulos
Chief Investment Officer

CalPERS 2016-2017 Annual Investment Report
Domestic Cash Equivalents

Security Name	Interest Rate	Maturity Date	Par Value	Book Value	Market Value
AGRIUM INC	0	7/11/2017	43,421,985	43,406,787	43,406,787
AMEREN CORP	0	7/5/2017	10,532,000	10,530,537	10,530,537
AMEREN CORP	0	7/6/2017	51,000,000	50,991,075	50,991,075
AMERICAN ELEC PWR INC	0	7/5/2017	127,745,980	127,726,418	127,726,418
AMERICAN ELEC PWR INC	0	7/11/2017	11,000,000	10,995,967	10,995,967
AMERICAN ELEC PWR INC	0	7/12/2017	57,147,990	57,122,845	57,122,845
AMERICAN WATER CAPIT	0	7/12/2017	29,400,000	29,388,232	29,388,232
AMERICAN WATER CAPIT	0	7/14/2017	25,000,000	24,988,083	24,988,083
AMGEN INC.	0	7/11/2017	10,000,000	9,996,389	9,996,389
ASTRAZENECA PLC	0	7/12/2017	26,700,000	26,690,047	26,690,047
ASTRAZENECA PLC	0	7/17/2017	21,541,489	21,529,713	21,529,713
AUTOZONE INC.	0	7/7/2017	12,766,998	12,764,316	12,764,316
AUTOZONE INC.	0	7/14/2017	15,000,000	14,992,417	14,992,417
AUTOZONE INC.	0	7/17/2017	50,000,000	49,968,889	49,968,889
AUTOZONE INC.	0	7/19/2017	38,295,980	38,269,173	38,269,173
BANK OF AMERICA, N.A.	1.16	10/10/2017	197,869,975	197,869,975	197,869,975
BANK OF MONTREAL-	1.14	7/13/2017	98,295,980	98,295,980	98,295,980
BANK OF MONTREAL-	1.14	10/3/2017	33,508,983	33,508,983	33,508,983
BANK OF MONTREAL-	1.09	11/13/2017	98,934,988	98,934,988	98,934,988
BANK OF MONTREAL-	1.23	11/13/2017	207,443,970	207,443,970	207,443,970
BANK OF MONTREAL-	0.01	12/27/2017	65,000,000	65,000,000	65,000,000
BANK OF NOVA SCOTIA	1.10	12/19/2017	33,508,983	33,508,983	33,508,983
BANK OF NOVA SCOTIA/THE	1.10	10/17/2017	147,869,975	147,869,975	147,869,975
BANK OF NOVA SCOTIA/THE	1.39	12/19/2017	65,000,000	65,000,000	65,000,000
BANK TOKYO MIT UFJ NY	0	7/12/2017	118,295,980	118,255,858	118,255,858
BELL CANADA	0	7/10/2017	4,520,000	4,518,554	4,518,554
BELL CANADA	0	7/11/2017	47,068,948	47,052,167	47,052,167
BELL CANADA	0	7/12/2017	80,721,985	80,688,441	80,688,441
BELL CANADA	0	7/20/2017	59,499,435	59,455,389	59,455,389
BELL CANADA	0	7/28/2017	9,000,000	8,990,348	8,990,348
BNK OF TKYO-MTBSHI L	1.14	8/18/2017	177,443,970	177,443,970	177,443,970
BNK OF TKYO-MTBSHI L	1.24	9/19/2017	196,804,963	196,804,963	196,804,963
CAMPBELL SOUP CO.	0	7/5/2017	24,300,000	24,296,895	24,296,895
CAMPBELL SOUP CO.	0	7/20/2017	5,744,397	5,740,820	5,740,820
CANADIAN IMPERIAL BK	1.23	11/14/2017	65,000,000	65,000,000	65,000,000
CANADIAN IMPERIAL BK	1.10	11/14/2017	33,508,983	33,508,983	33,508,983
CANADIAN IMPERIAL BK	1.19	12/6/2017	65,000,000	65,000,000	65,000,000
CANADIAN IMPERIAL BK	0	12/6/2017	33,508,983	33,508,983	33,508,983
CANADIAN IMPERIAL BK	1	1/4/2018	98,295,980	98,295,980	98,295,980
CBS CORP	0	7/21/2017	10,000,000	9,992,333	9,992,333
CBS CORP	0	7/26/2017	30,000,000	29,970,750	29,970,750
CHURCH & DWIGHT CO INC	0	7/20/2017	18,500,000	18,486,233	18,486,233
CHURCH & DWIGHT CO INC	0	7/12/2017	39,147,990	39,131,243	39,131,243
CITIBANK NEW YORK N.	1.2	7/10/2017	177,443,970	177,443,970	177,443,970
CITIBANK NEW YORK N.	1.18	9/18/2017	73,934,988	73,934,988	73,934,988
CITIBANK NEW YORK N.	1.21	9/20/2017	73,934,988	73,934,988	73,934,988
CITIBANK NEW YORK N.	0	1/3/2018	98,295,980	98,295,980	98,295,980
CLOROX COMPANY THE	0	7/14/2017	11,196,787	11,191,531	11,191,531
COMCAST CORP	0	7/6/2017	10,000,000	9,998,208	9,998,208
COMCAST CORP	0	7/26/2017	31,000,000	30,970,681	30,970,681
CON EDISON INC	0	7/5/2017	85,295,980	85,283,375	85,283,375
COOPERATIEVE CENTRALE	1.2	7/11/2017	10,000,000	10,000,352	10,000,352
CREDIT SUISSE SECURITIES (USA)	1.2	12/31/2049	(10,838,081)	(10,838,081)	(10,838,081)
CVS CORPORATION	0	7/5/2017	157,970,955	157,947,260	157,947,260

CalPERS 2016-2017 Annual Investment Report
Domestic Cash Equivalents

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CVS CORPORATION	0	7/14/2017	78,985,459	78,946,383	78,946,383
DOLLAR GENERAL CORP	0	7/3/2017	12,900,000	12,898,549	12,898,549
DOLLAR GENERAL CORP	0	7/6/2017	8,329,376	8,327,745	8,327,745
DOLLAR GENERAL CORP	0	7/27/2017	30,000,000	29,967,933	29,967,933
DOMINION RESOURCES	0	7/5/2017	25,000,000	24,996,194	24,996,194
DOMINION RESOURCES	0	7/10/2017	48,000,000	47,984,408	47,984,408
DOVER CORPORATION	0	7/6/2017	43,848,897	43,840,223	43,840,223
DOVER CORPORATION	0	7/10/2017	11,584,534	11,580,393	11,580,393
DUKE ENERGY CORP	0	7/5/2017	70,249,444	70,238,615	70,238,615
DUKE ENERGY CORP	0	7/6/2017	22,000,000	21,996,089	21,996,089
DUKE ENERGY CORP	0	7/7/2017	45,000,000	44,989,425	44,989,425
DUKE ENERGY CORP	0	7/19/2017	25,849,787	25,831,692	25,831,692
EASTMAN CHEMICAL CO	0	7/11/2017	30,000,000	29,988,333	29,988,333
EATON CORPORATION GTD	0	7/7/2017	25,000,000	24,994,292	24,994,292
EATON CORPORATION GTD	0	7/21/2017	3,447,000	3,444,281	3,444,281
EDISON INTERNATIONAL	0	7/7/2017	3,000,000	2,999,325	2,999,325
EDISON INTERNATIONAL	0	7/3/2017	32,938,000	32,935,530	32,935,530
EI DUPONT	0	7/24/2017	30,000,000	29,972,783	29,972,783
ENTERPRISE PRODS OPER LLC	0	7/6/2017	20,000,000	19,996,444	19,996,444
ENTERPRISE PRODS OPER LLC	0	7/11/2017	46,807,186	46,789,865	46,789,865
ENTERPRISE PRODS OPER LLC	0	7/12/2017	46,000,000	45,981,587	45,981,587
EQUIFAX INC	0	7/10/2017	12,300,000	12,295,787	12,295,787
EQUIFAX INC	0	7/12/2017	20,573,995	20,565,823	20,565,823
EVERSOURCE ENERGY	0	7/5/2017	24,892,387	24,888,792	24,888,792
EVERSOURCE ENERGY	0	7/6/2017	37,400,000	37,393,299	37,393,299
EVERSOURCE ENERGY	0	7/7/2017	24,786,998	24,781,627	24,781,627
EVERSOURCE ENERGY	0	7/10/2017	25,000,000	24,991,750	24,991,750
EVERSOURCE ENERGY	0	7/11/2017	97,869,975	97,834,090	97,834,090
EVERSOURCE ENERGY	0	7/12/2017	64,147,990	64,122,193	64,122,193
EVERSOURCE ENERGY	0	7/14/2017	48,721,985	48,698,572	48,698,572
FORTIVE CORPORATION	0	7/6/2017	40,000,000	39,992,222	39,992,222
HASBRO INC	0	7/5/2017	42,950,000	42,943,320	42,943,320
HP INC	0	7/6/2017	27,934,988	27,929,578	27,929,578
HP INC	0	7/13/2017	10,000,000	9,995,267	9,995,267
HP INC	0	7/17/2017	85,000,000	84,943,333	84,943,333
HP INC	0	7/25/2017	101,293,757	101,190,437	101,190,437
J.P. MORGAN SECURITIES	0	8/1/2017	196,804,963	196,598,208	196,598,208
J.P. MORGAN SECURITIES	0	8/21/2017	177,443,970	177,157,398	177,157,398
J.P. MORGAN SECURITIES	0	9/12/2017	195,739,951	195,235,866	195,235,866
JM SMUCKER CO	0	7/5/2017	59,325,000	59,316,299	59,316,299
JM SMUCKER CO	0	7/12/2017	213,148,958	213,060,832	213,060,832
JOHNSON CONTOLS INT'L	0	7/3/2017	81,337,790	81,331,464	81,331,464
JOHNSON CONTOLS INT'L	0	7/13/2017	110,000,000	109,946,833	109,946,833
JOHNSON CONTOLS INT'L	0	7/14/2017	23,784,676	23,772,222	23,772,222
KROGER CO	0	7/5/2017	98,884,000	98,866,127	98,866,127
LEGGETT & PLATT	0	7/5/2017	24,573,995	24,570,391	24,570,391
LEGGETT & PLATT	0	8/7/2017	25,000,000	24,964,028	24,964,028
LLOYDS BK PLC NY BRN	1.13	12/18/2017	98,508,983	98,508,983	98,508,983
LLOYDS BK PLC NY BRN	1.21	1/8/2018	112,869,975	112,869,975	112,869,975
MARRIOTT INTERNATION	0	7/5/2017	25,000,000	24,995,486	24,995,486
MARRIOTT INTERNATION	0	7/7/2017	50,000,000	49,989,333	49,989,333
MARRIOTT INTERNATION	0	7/10/2017	68,508,983	68,487,060	68,487,060
MARRIOTT INTERNATION	0	7/24/2017	15,000,000	14,985,913	14,985,913
MARRIOTT INTERNATION	0	7/31/2017	57,869,975	57,797,638	57,797,638

CalPERS 2016-2017 Annual Investment Report
Domestic Cash Equivalents

Security Name	Interest Rate	Maturity Date	Par Value	Book Value	Market Value
MARRIOTT INTERNATION	0	8/2/2017	30,000,000	29,960,533	29,960,533
MIZUHO BANK LTD	1.1	7/20/2017	98,934,988	98,934,988	98,934,988
MIZUHO BANK LTD	1.13	8/23/2017	147,869,975	147,869,975	147,869,975
MIZUHO BANK LTD	1.25	9/20/2017	147,869,975	147,869,975	147,869,975
MONDELEZ INTL INC	0	7/5/2017	35,500,000	35,495,109	35,495,109
MONDELEZ INTL INC	0	7/6/2017	3,655,000	3,654,371	3,654,371
MONDELEZ INTL INC	0	7/10/2017	36,600,000	36,588,654	36,588,654
MONDELEZ INTL INC	0	7/13/2017	57,443,970	57,417,450	57,417,450
MONDELEZ INTL INC	0	7/18/2017	25,000,000	24,984,771	24,984,771
MONDELEZ INTL INC	0	7/20/2017	26,000,000	25,981,201	25,981,201
MONDELEZ INTL INC	0	7/31/2017	29,573,995	29,538,999	29,538,999
NATIONAL BK OF CANAD	0	7/5/2017	177,443,970	177,422,086	177,422,086
NATIONAL BK OF CANAD	1.14	10/5/2017	98,934,988	98,934,988	98,934,988
NATL AUSTRALIA BK LT	1.32	9/27/2017	98,934,988	98,934,988	98,934,988
NEXTERA ENERGY CAP HLDGS INC	0	7/6/2017	9,500,000	9,498,272	9,498,272
NEXTERA ENERGY CAP HLDGS INC	0	7/11/2017	50,000,000	49,981,806	49,981,806
NEXTERA ENERGY CAP HLDGS INC	0	7/12/2017	35,000,000	34,985,776	34,985,776
NEXTERA ENERGY CAP HLDGS INC	0	7/13/2017	25,533,845	25,522,525	25,522,525
NEXTERA ENERGY CAP HLDGS INC	0	7/14/2017	14,859,798	14,852,661	14,852,661
NEXTERA ENERGY CAP HLDGS INC	0	7/17/2017	55,917,392	55,883,830	55,883,830
NEXTERA ENERGY CAP HLDGS INC	0	7/18/2017	17,951,241	17,939,373	17,939,373
NISOURCE FIN CORP	0	7/10/2017	34,360,993	34,349,482	34,349,482
NISOURCE FIN CORP	0	7/11/2017	25,000,000	24,989,931	24,989,931
NISOURCE FIN CORP	0	7/11/2017	50,000,000	49,979,861	49,979,861
NISOURCE FIN CORP	0	7/18/2017	19,147,990	19,134,698	19,134,698
NISOURCE FIN CORP	0	7/21/2017	35,000,000	34,970,192	34,970,192
NISOURCE FIN CORP	0	7/28/2017	45,955,176	45,903,132	45,903,132
NISSAN MTR ACCP CP	0	7/5/2017	71,804,963	71,796,107	71,796,107
NISSAN MTR ACCP CP	0	7/6/2017	50,000,000	49,992,292	49,992,292
NORDEA BK AB (PUBL) NY	1.23	9/20/2017	196,804,963	196,804,963	196,804,963
PARKER-HANNIFIN CORP	0	7/5/2017	33,900,000	33,895,555	33,895,555
PARKER-HANNIFIN CORP	0	7/10/2017	30,000,000	29,990,100	29,990,100
POTASH CORP SASK	0	7/10/2017	17,000,000	16,994,093	16,994,093
POTASH CORP SASK	0	7/12/2017	16,660,000	16,652,975	16,652,975
POTASH CORP SASK	0	7/13/2017	21,000,000	20,990,060	20,990,060
PPL CAPITAL FUNDING	0	7/13/2017	18,140,000	18,131,414	18,131,414
PPL CAPITAL FUNDING	0	7/17/2017	25,000,000	24,984,222	24,984,222
PPL CAPITAL FUNDING	0	7/24/2017	9,573,995	9,565,187	9,565,187
PROV OF NEW BRUNSWICK	0	7/18/2017	14,625,000	11,256,149	11,257,883
ROCKWELL COLLINS INC	0	7/6/2017	27,659,196	27,653,779	27,653,779
ROCKWELL COLLINS INC	0	7/14/2017	78,800,000	78,758,320	78,758,320
ROCKWELL COLLINS INC	0	7/17/2017	2,000,000	1,998,738	1,998,738
ROYAL BK OF CANADA	1.30	12/19/2017	146,804,963	146,804,963	146,804,963
RYDER SYSTEM INC	0	7/7/2017	11,249,444	11,247,119	11,247,119
RYDER SYSTEM INC	0	7/10/2017	5,000,000	4,998,275	4,998,275
RYDER SYSTEM INC	0	7/17/2017	12,000,000	11,992,480	11,992,480
RYDER SYSTEM INC	0	7/19/2017	26,000,000	25,981,760	25,981,760
RYDER SYSTEM INC	0	7/21/2017	34,786,998	34,760,134	34,760,134
RYDER SYSTEM INC	0	7/24/2017	44,924,893	44,884,710	44,884,710
RYDER SYSTEM INC	0	7/25/2017	23,216,938	23,195,114	23,195,114
SKANDIN ENS BANKEN	1.15	9/22/2017	100,000,000	100,000,000	100,000,000
SKANDIN ENS BANKEN	1.13	9/22/2017	47,869,975	47,869,975	47,869,975
SOUTHERN COMPANY	0	7/11/2017	30,000,000	29,988,333	29,988,333
SOUTHERN COMPANY	0	7/24/2017	24,573,995	24,551,858	24,551,858

CalPERS 2016-2017 Annual Investment Report
Domestic Cash Equivalents

Security Name	Interest Rate	Maturity Date	Par Value	Book Value	Market Value
SOUTHERN COMPANY	0	7/25/2017	85,000,000	84,918,033	84,918,033
SPECTRA ENERGY PARTNERS	0	7/5/2017	15,000,000	14,997,800	14,997,800
SPECTRA ENERGY PARTNERS	0	7/10/2017	35,318,392	35,305,501	35,305,501
SPECTRA ENERGY PARTNERS	0	7/12/2017	9,786,998	9,782,661	9,782,661
SPECTRA ENERGY PARTNERS	0	7/18/2017	23,934,988	23,918,373	23,918,373
SPECTRA ENERGY PARTNERS	0	7/20/2017	61,488,794	61,441,150	61,441,150
SPECTRA ENERGY PARTNERS	0	7/21/2017	79,129,837	79,064,889	79,064,889
STANDARD CHARTERED BANK	0	7/20/2017	177,443,970	177,340,954	177,340,954
STANDARD CHRTRD BNKN	1.26	9/20/2017	196,804,963	196,804,963	196,804,963
STIF CALPERS	1.11	12/31/2020	15,721,741	15,721,741	15,721,741
STIF CALPERS	1.12	12/31/2020	15,653,792,097	15,653,792,097	15,653,792,097
SUMITOMO MITSUI BKG CORP	1.1	7/5/2017	177,443,970	177,443,970	177,443,970
SUMITOMO MITSUI BKG CORP	1.12	8/21/2017	177,443,970	177,443,970	177,443,970
SUMITOMO MTSU BKG CORP	0	9/13/2017	196,804,963	196,295,238	196,295,238
SUNCOR ENERGY INC	0	7/5/2017	23,403,593	23,400,165	23,400,165
SUNCOR ENERGY INC	0	7/7/2017	5,000,000	4,998,900	4,998,900
SUNCOR ENERGY INC	0	7/12/2017	25,000,000	24,989,535	24,989,535
SUNCOR ENERGY INC	0	7/14/2017	14,360,993	14,353,473	14,353,473
SUNCOR ENERGY INC	0	7/17/2017	10,000,000	9,993,733	9,993,733
SUNCOR ENERGY INC	0	7/19/2017	65,000,000	64,953,525	64,953,525
SUNCOR ENERGY INC	0	7/20/2017	28,721,985	28,700,308	28,700,308
SUNCOR ENERGY INC	0	7/21/2017	19,000,000	18,984,906	18,984,906
SUNCOR ENERGY INC	0	7/24/2017	39,083,645	39,048,187	39,048,187
SUNCOR ENERGY INC	0	7/26/2017	14,573,995	14,559,522	14,559,522
SVENSKA HANDLSBNKN A	1.23	9/18/2017	195,739,951	195,742,091	195,742,091
SVENSKA HANDLSBNKN A	1.11	10/11/2017	75,000,000	75,000,000	75,000,000
SVENSKA HANDLSBNKN A	1.11	10/11/2017	23,934,988	23,934,988	23,934,988
SVENSKA HANDLSBNKN A	1.11	12/8/2017	98,508,983	98,508,983	98,508,983
SVENSKA HANDLSBNKN A	1.20	1/5/2018	98,508,983	98,508,983	98,508,983
TELUS CORP	0	7/26/2017	9,573,995	9,564,222	9,564,222
TORONTO-DOMINION	1.1	7/24/2017	147,869,975	147,869,975	147,869,975
TORONTO-DOMINION	1.3	9/28/2017	195,739,951	195,739,951	195,739,951
TORONTO-DOMINION	1.29	11/20/2017	65,000,000	65,000,000	65,000,000
TORONTO-DOMINION	1.08	11/20/2017	33,508,983	33,508,983	33,508,983
TORONTO-DOMINION	1.19	1/5/2018	100,000,000	100,000,000	100,000,000
TORONTO-DOMINION	0.01	1/5/2018	47,869,975	47,869,975	47,869,975
TYCO ELECTRONICS GROUP SA	0	7/5/2017	13,403,593	13,401,597	13,401,597
VF CORPORATION	0	7/10/2017	23,934,988	23,927,747	23,927,747
VF CORPORATION	0	7/11/2017	70,000,000	69,972,194	69,972,194
VF CORPORATION	0	7/17/2017	5,000,000	4,997,022	4,997,022
WASTE MANAGEMENT INC	0	7/12/2017	14,360,993	14,354,937	14,354,937
WEC ENERGY GROUP INC	0	7/11/2017	25,000,000	24,989,931	24,989,931
WEC ENERGY GROUP INC	0	7/19/2017	71,804,963	71,751,827	71,751,827
WELLS FARGO BANK NA	1.20	10/2/2017	120,000,000	120,000,000	120,000,000
WELLS FARGO BANK NA	1.15	10/2/2017	57,443,970	57,443,970	57,443,970
WELLS FARGO BANK NA	1.14	11/1/2017	75,000,000	75,000,000	75,000,000
WELLS FARGO BANK NA	1.10	11/1/2017	23,934,988	23,934,988	23,934,988
WELLS FARGO BANK NA	1.20	12/5/2017	65,000,000	65,000,000	65,000,000
WELLS FARGO BANK NA	1.11	12/5/2017	33,508,983	33,508,983	33,508,983
WELLS FARGO BANK NA	1.19	1/5/2018	65,000,000	65,000,000	65,000,000
WELLS FARGO BANK NA	0.01	1/5/2018	47,869,975	47,869,975	47,869,975
WHIRLPOOL CORP	0	7/7/2017	11,000,000	10,997,415	10,997,415
XCEL ENERGY INC	0	7/11/2017	7,090,000	7,087,223	7,087,223
ZOETIS INC	0	7/10/2017	11,910,000	11,905,951	11,905,951

CalPERS 2016-2017 Annual Investment Report
Domestic Cash Equivalents

Security Name	Interest Rate	Maturity Date	Par Value	Book Value	Market Value
Total				$ 27,792,782,942	$ 27,792,784,676

CalPERS 2016-2017 Annual Investment Report
International Currency

Security Name	Par Value	Book Value	Market Value
AUSTRALIAN DOLLAR	3,992,396	3,019,713	3,062,367
BRAZILIAN REAL	3,405,804	1,035,272	1,027,934
CANADIAN DOLLAR	13,235,078	9,870,372	10,191,021
CHILEAN PESO	377,658,648	569,741	568,143
COLOMBIAN PESO	127,313,285	41,863	41,673
CZECH KORUNA	6,464,311	274,062	282,323
DANISH KRONE	1,547,711	232,342	237,423
EGYPTIAN POUND	367,180	19,846	20,264
EURO CURRENCY	101,979,238	115,612,697	116,312,592
HONG KONG DOLLAR	33,299,149	4,270,055	4,265,594
HUNGARIAN FORINT	308,743,277	1,127,149	1,139,234
INDIAN RUPEE	644,995,265	10,004,899	9,978,654
INDONESIAN RUPIAH	58,470,472,411	4,397,610	4,387,205
JAPANESE YEN	1,655,052,751	14,742,520	14,729,911
MALAYSIAN RINGGIT	4,951,265	1,129,423	1,153,428
MEXICAN PESO (NEW)	67,147,814	3,731,926	3,709,875
MOROCCAN DIRHAM	29,249	3,120	3,029
NEW ISRAELI SHEQEL	1,367,803	378,549	391,954
NEW TAIWAN DOLLAR	174,220,525	5,441,529	5,727,170
NEW ZEALAND DOLLAR	1,207,209	869,710	883,918
NORWEGIAN KRONE	2,288,242	269,634	273,169
PAKISTAN RUPEE	136,118,462	1,298,328	1,298,407
PERUVIAN SOL	802,871	247,644	247,304
PHILIPPINE PISO	3,712,546	74,308	73,574
POLISH ZLOTY	1,511,658	398,420	407,642
POUND STERLING	3,552,242	4,602,674	4,330,622
QATARI RIAL	119,327	32,516	32,599
ROMANIAN LEU	990	238	248
RUSSIAN RUBLE	57,676,645	978,006	973,138
SINGAPORE DOLLAR	250,647	180,221	182,044
SOUTH AFRICAN RAND	30,949,370	2,404,737	2,362,097
SOUTH KOREAN WON	1,192,663,601	1,050,941	1,042,401
SWEDISH KRONA	2,481,851	286,254	294,248
SWISS FRANC	1,066,227	1,096,103	1,113,379
THAILAND BAHT	31,672,454	928,087	932,365
TURKISH LIRA	488,296	138,213	138,620
UAE DIRHAM	135,564	36,908	36,909
US DOLLAR	6,261,232	6,261,232	6,261,232
Total		**$ 197,056,864**	**$ 198,113,710**

CalPERS 2016-2017 Annual Investment Report
U.S. Treasuries and Agencies

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FANNIE MAE	2.13	4/24/2026	95,871,238	95,154,250	93,483,086
FANNIE MAE	1.88	9/24/2026	239,678,096	234,058,771	227,485,671
FANNIE MAE	7.25	5/15/2030	43,142,057	53,499,014	63,916,252
FANNIE MAE	6.63	11/15/2030	36,335,199	41,601,475	51,861,593
FREDDIE MAC	0.00	12/11/2025	16,298,111	12,792,461	12,823,027
STRIPS	0.00	11/15/2017	4,400,000	4,380,791	4,381,781
STRIPS	0.00	11/15/2018	4,500,000	4,410,423	4,420,547
STRIPS	0.00	11/15/2019	4,600,000	4,415,089	4,440,258
STRIPS	0.00	11/15/2023	4,900,000	4,165,398	4,276,207
STRIPS	0.00	11/15/2024	4,900,000	4,014,409	4,155,047
STRIPS	0.01	11/15/2030	5,300,000	3,486,978	3,745,609
STRIPS	0.01	11/15/2031	5,300,000	3,367,851	3,630,293
STRIPS	0.00	11/15/2033	4,900,000	2,882,822	3,152,844
STRIPS	0.00	11/15/2034	4,900,000	2,785,824	3,054,078
STRIPS	0.00	11/15/2035	4,800,000	2,636,645	2,899,125
STRIPS	0.00	11/15/2036	4,700,000	2,497,787	2,744,727
STRIPS	0.00	11/15/2037	4,600,000	2,362,498	2,590,016
STRIPS	0.01	11/15/2038	5,500,000	2,740,711	2,990,410
STRIPS	0.01	11/15/2039	5,100,000	2,458,418	2,679,293
TENN VALLEY AUTHORITY	5.88	4/1/2036	213,792,862	239,285,118	292,113,739
TENN VALLEY AUTHORITY	5.25	9/15/2039	9,587,124	11,874,611	12,539,191
TENN VALLEY AUTHORITY	4.88	1/15/2048	111,210,637	139,377,885	139,679,448
TENN VALLEY AUTHORITY	5.38	4/1/2056	103,540,938	141,705,698	140,843,631
TSY INFL IX N/B	2.13	1/15/2019	113,880,000	118,481,133	117,631,656
TSY INFL IX N/B	0.13	4/15/2019	849,368,300	856,731,315	849,940,451
TSY INFL IX N/B	1.38	1/15/2020	3,957,310	4,099,688	4,102,418
TSY INFL IX N/B	0.13	4/15/2020	85,091,705	86,191,182	85,238,676
TSY INFL IX N/B	1.25	7/15/2020	210,770,560	220,284,502	219,686,945
TSY INFL IX N/B	1.13	1/15/2021	3,911,950	4,047,386	4,062,153
TSY INFL IX N/B	0.13	4/15/2021	2,627,510,670	2,652,990,464	2,624,652,359
TSY INFL IX N/B	0.63	7/15/2021	47,189,670	48,436,064	48,376,107
TSY INFL IX N/B	0.13	1/15/2022	331,639,820	332,918,540	331,185,944
TSY INFL IX N/B	0.13	4/15/2022	466,052,955	468,812,522	463,981,238
TSY INFL IX N/B	0.13	7/15/2022	172,771,625	175,449,385	172,667,606
TSY INFL IX N/B	0.13	1/15/2023	788,089,440	791,577,597	781,383,421
TSY INFL IX N/B	0.38	7/15/2023	91,404,810	90,517,003	92,030,810
TSY INFL IX N/B	0.63	1/15/2024	2,472,033,122	2,510,538,566	2,508,158,351
TSY INFL IX N/B	0.13	7/15/2024	1,361,132,862	1,352,966,777	1,337,856,211
TSY INFL IX N/B	2.38	1/15/2025	47,927,845	50,825,477	54,617,050
TSY INFL IX N/B	0.25	1/15/2025	92,905,200	92,806,707	91,308,257
TSY INFL IX N/B	0.38	7/15/2025	382,871,694	373,475,864	380,245,940
TSY INFL IX N/B	2.00	1/15/2026	56,471,914	66,720,848	63,314,656
TSY INFL IX N/B	0.63	1/15/2026	752,191,690	773,012,043	757,490,091
TSY INFL IX N/B	0.13	7/15/2026	772,155,140	765,782,235	745,264,806
TSY INFL IX N/B	2.38	1/15/2027	59,235,773	72,763,602	69,067,623

CalPERS 2016-2017 Annual Investment Report
U.S. Treasuries and Agencies

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
TSY INFL IX N/B	0.38	1/15/2027	998,908,377	997,689,336	981,837,802
TSY INFL IX N/B	1.75	1/15/2028	93,366,400	104,336,233	104,139,202
TSY INFL IX N/B	3.63	4/15/2028	284,729,530	356,328,115	372,148,804
TSY INFL IX N/B	2.50	1/15/2029	449,392,076	546,111,163	540,728,315
TSY INFL IX N/B	3.88	4/15/2029	3,123,309	4,149,215	4,242,989
TSY INFL IX N/B	3.38	4/15/2032	90,843,487	126,956,514	124,895,123
TSY INFL IX N/B	2.13	2/15/2040	382,455,728	492,905,509	475,931,117
TSY INFL IX N/B	2.13	2/15/2041	1,786,368	2,155,423	2,232,307
TSY INFL IX N/B	0.75	2/15/2042	645,841,722	631,575,794	614,982,648
TSY INFL IX N/B	0.63	2/15/2043	311,812,842	280,505,756	287,001,751
TSY INFL IX N/B	1.38	2/15/2044	287,922,751	317,851,685	313,482,537
TSY INFL IX N/B	0.75	2/15/2045	275,385,933	259,883,883	258,633,477
TSY INFL IX N/B	1.00	2/15/2046	646,107,055	671,225,028	646,169,521
TSY INFL IX N/B	0.88	2/15/2047	124,481,723	123,390,454	120,926,687
US TREASURY N/B	1.63	3/15/2020	290,489,853	290,819,288	291,431,313
US TREASURY N/B	2.63	11/15/2020	802,000	820,404	827,744
US TREASURY N/B	1.88	4/30/2022	1,043,079,075	1,046,441,742	1,042,976,436
US TREASURY N/B	2.25	1/31/2024	503,324,002	501,612,465	508,089,378
US TREASURY N/B	2.13	2/29/2024	71,903,429	71,073,296	71,992,386
US TREASURY N/B	2.38	8/15/2024	220,503,848	224,084,236	223,899,160
US TREASURY N/B	2.13	5/15/2025	989,391,181	987,425,558	983,233,913
US TREASURY N/B	2.38	5/15/2027	6,076,319,095	6,121,894,724	6,115,500,901
US TREASURY N/B	5.25	2/15/2029	684,041,287	850,458,151	883,372,046
US TREASURY N/B	4.50	2/15/2036	253,100,070	324,123,163	326,785,055
US TREASURY N/B	5.00	5/15/2037	36,431,071	50,385,524	49,998,089
US TREASURY N/B	3.50	2/15/2039	158,187,543	183,900,192	178,816,208
US TREASURY N/B	2.88	5/15/2043	3,026,175,642	2,743,773,852	3,056,206,017
US TREASURY N/B	3.13	8/15/2044	577,646,143	574,552,896	610,482,652
US TREASURY N/B	3.00	11/15/2044	289,531,291	319,447,448	298,866,888
US TREASURY N/B	2.50	2/15/2045	1,114,023,791	1,089,862,888	1,040,118,762
US TREASURY N/B	3.00	5/15/2045	304,870,538	298,916,855	314,296,797
US TREASURY N/B	2.88	8/15/2045	468,810,356	461,277,195	471,532,203
US TREASURY N/B	3.00	11/15/2045	291,448,565	294,537,142	300,309,149
US TREASURY N/B	2.50	2/15/2046	383,484,954	372,607,595	357,109,062
US TREASURY N/B	2.88	11/15/2046	385,881,735	376,220,026	388,138,996
US TREASURY N/B	3.00	2/15/2047	587,690,692	589,782,595	606,408,964
Total				**$ 35,614,465,167**	**$ 35,853,913,043**

CalPERS 2016-2017 Annual Investment Report
International Sovereign Debt Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
AUSTRALIAN GOVERNMENT	5.50	1/21/2018	51,830,000	40,828,232	40,609,727
AUSTRALIAN GOVERNMENT	4.75	4/21/2027	26,000,000	23,288,293	23,618,331
AUSTRALIAN GOVERNMENT	2.75	4/21/2024	12,000,000	9,569,161	9,399,526
AUSTRALIAN GOVERNMENT	4.25	4/21/2026	12,770,000	11,149,437	11,086,523
AUSTRALIAN GOVERNMENT	5.25	3/15/2019	5,975,000	4,916,859	4,851,195
AUSTRALIAN GOVERNMENT	5.75	7/15/2022	15,182,000	13,366,657	13,610,285
AUSTRALIAN GOVERNMENT	4.25	7/21/2017	2,105,000	2,235,773	1,617,088
AUSTRALIAN GOVERNMENT	1.25	2/21/2022	80,000,000	68,258,284	70,154,392
AUSTRALIAN GOVERNMENT	1.00	11/21/2018	69,000,000	53,991,934	56,888,523
AUSTRALIAN GOVERNMENT	2.00	8/21/2035	12,000,000	10,958,669	11,435,703
AUSTRALIAN GOVERNMENT	3.00	9/20/2025	86,000,000	99,043,931	92,760,490
AUSTRALIAN GOVERNMENT	5.50	4/21/2023	29,000,000	26,375,922	26,117,142
AUSTRALIAN GOVERNMENT	4.25	4/21/2026	10,000,000	8,262,024	8,681,694
AUSTRALIAN GOVERNMENT	3.75	4/21/2037	20,000,000	16,968,958	16,597,658
AUSTRALIAN GOVERNMENT	3.00	3/21/2047	6,500,000	4,317,130	4,536,148
AUSTRALIAN GOVERNMENT	5.75	7/15/2022	24,000,000	20,902,536	21,515,402
BELGIUM KINGDOM	5.50	3/28/2028	10,143,000	16,997,771	17,242,533
BELGIUM KINGDOM	0.80	6/22/2027	31,493,620	34,197,632	35,902,734
BELGIUM KINGDOM	2.25	6/22/2023	1,750,000	2,497,708	2,253,501
BELGIUM KINGDOM	2.60	6/22/2024	5,816,824	7,425,952	7,695,879
BELGIUM KINGDOM	1.00	6/22/2026	10,000,000	11,021,037	11,770,772
BELGIUM KINGDOM	1.60	6/22/2047	6,000,000	6,373,281	6,535,078
BONO BCO CENT CHILE PES	6.00	2/1/2021	6,170,000,000	10,604,000	10,262,217
BONO BCO CENT CHILE PES	6.00	3/1/2023	1,955,000,000	3,129,024	3,349,036
BONO BCO CENT CHILE PES	6.00	3/1/2022	345,000,000	563,342	580,988
BONO BCO CENT CHILE PES	4.50	6/1/2020	1,935,000,000	2,946,464	3,019,540
BONO BCO CENT CHILE UF	3.00	10/1/2018	24,798,533,700	37,018,516	38,683,735
BONO BCO CENT CHILE UF	3.00	5/1/2019	1,546,575,220	2,397,580	2,436,736
BONO BCO CENT CHILE UF	3.00	2/1/2021	7,999,527,000	12,719,285	13,033,552
BONO BCO CENT CHILE UF	3.00	8/1/2018	1,333,254,500	2,011,300	2,082,178
BONOS DE TESORERIA	8.20	8/12/2026	14,200,000	4,973,105	5,236,959
BONOS DE TESORERIA	7.84	8/12/2020	32,000,000	11,900,445	10,948,495
BONOS DE TESORERIA	6.90	8/12/2037	12,047,000	3,978,608	4,063,192
BONOS DE TESORERIA	6.85	2/12/2042	4,640,000	1,485,807	1,527,014
BONOS DE TESORERIA	6.71	2/12/2055	1,150,000	332,553	365,433
BONOS DE TESORERIA	6.35	8/12/2028	4,000,000	1,310,653	1,309,181
BONOS DE TESORERIA	6.95	8/12/2031	3,700,000	1,161,703	1,261,555
BONOS DE TESORERIA	5.20	9/12/2023	1,215,000	372,881	382,670
BONOS TESORERIA PESOS	4.50	2/28/2021	4,110,000,000	6,424,679	6,466,827
BONOS TESORERIA PESOS	5.00	3/1/2035	1,065,000,000	1,717,632	1,717,096
BONOS TESORERIA PESOS	6.00	1/1/2022	355,000,000	582,675	601,140
BONOS TESORERIA PESOS	4.50	3/1/2021	660,000,000	1,039,631	1,038,766
BONOS Y OBLIG DEL ESTADO	4.10	7/30/2018	8,500,000	9,726,332	10,156,132
BONOS Y OBLIG DEL ESTADO	2.90	10/31/2046	22,645,000	26,458,124	26,094,787
BONOS Y OBLIG DEL ESTADO	2.15	10/31/2025	10,700,000	12,560,843	13,053,763
BONOS Y OBLIG DEL ESTADO	0.75	7/30/2021	71,300,000	78,016,568	83,553,399
BONOS Y OBLIG DEL ESTADO	1.45	10/31/2027	14,000,000	15,682,438	15,703,131
BONOS Y OBLIG DEL ESTADO	1.50	4/30/2027	37,300,000	41,325,747	42,433,605

CalPERS 2016-2017 Annual Investment Report
International Sovereign Debt Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
BONOS Y OBLIG DEL ESTADO	4.20	1/31/2037	4,730,000	7,035,436	6,878,372
BONOS Y OBLIG DEL ESTADO	5.50	7/30/2017	5,561,000	6,491,482	6,368,730
BONOS Y OBLIG DEL ESTADO	4.70	7/30/2041	457,000	620,596	711,687
BONOS Y OBLIG DEL ESTADO	1.30	10/31/2026	32,350,000	33,836,424	36,534,834
BONOS Y OBLIG DEL ESTADO	2.15	10/31/2025	2,440,000	2,926,396	2,976,746
BONOS Y OBLIG DEL ESTADO	4.40	10/31/2023	10,500,000	13,628,825	14,709,557
BONOS Y OBLIG DEL ESTADO	1.95	7/30/2030	7,000,000	7,451,100	7,996,464
BPIFRANCE FINANCEMENT SA	2.00	7/25/2017	3,500,000	3,922,348	3,997,378
BRITISH COLUMBIA PROV OF	3.20	6/18/2044	18,000,000	14,417,001	14,597,089
BRITISH COLUMBIA PROV OF	2.70	12/18/2022	800,000	808,987	639,932
BRITISH COLUMBIA PROV OF	2.85	6/18/2025	2,600,000	1,997,858	2,088,288
BRITISH COLUMBIA PROV OF	2.30	6/18/2026	36,900,000	28,444,423	28,317,561
BUNDESREPUB. DEUTSCHLAND	4.25	7/4/2017	115,000,000	128,819,594	131,163,247
BUNDESREPUB. DEUTSCHLAND	4.75	7/4/2034	992,000	1,731,146	1,817,583
BUNDESREPUB. DEUTSCHLAND	2.50	8/15/2046	36,337,246	54,568,058	54,050,602
BUNDESREPUB. DEUTSCHLAND	0.50	2/15/2025	37,162,596	42,384,787	43,446,291
BUNDESREPUB. DEUTSCHLAND	3.25	7/4/2042	3,450,000	5,962,511	5,718,445
BUNDESREPUB. DEUTSCHLAND	4.25	7/4/2039	12,000,000	22,105,938	22,226,545
BUNDESREPUB. DEUTSCHLAND	2.50	7/4/2044	7,835,000	11,616,051	11,553,035
BUNDESREPUB. DEUTSCHLAND	4.25	7/4/2017	110,100,943	123,081,984	125,575,628
BUNDESREPUB. DEUTSCHLAND	0.25	2/15/2027	36,800,000	39,701,355	41,088,514
BUNDESREPUB. DEUTSCHLAND	4.75	7/4/2028	3,300,000	5,017,992	5,436,338
BUNDESREPUB. DEUTSCHLAND	6.25	1/4/2030	11,250,000	21,112,148	21,415,123
BUNDESREPUB. DEUTSCHLAND	4.00	1/4/2037	7,750,000	14,177,400	13,534,634
BUONI ORDINARI DEL TES	0.01	7/14/2017	106,871,238	119,741,394	121,909,784
BUONI ORDINARI DEL TES	0.00	8/14/2017	10,000,000	11,230,722	11,412,081
BUONI ORDINARI DEL TES	0.00	9/14/2017	30,000,000	33,409,073	34,246,781
BUONI POLIENNALI DEL TES	4.75	8/1/2023	16,829,000	22,849,112	23,131,070
BUONI POLIENNALI DEL TES	3.50	6/1/2018	22,000,000	24,710,670	25,973,359
BUONI POLIENNALI DEL TES	1.50	6/1/2025	7,250,000	8,116,109	8,093,222
BUONI POLIENNALI DEL TES	0.45	6/1/2021	23,000,000	25,948,049	26,189,261
BUONI POLIENNALI DEL TES	5.25	8/1/2017	14,200,000	15,865,535	16,266,099
BUONI POLIENNALI DEL TES	3.45	3/1/2048	16,784,000	18,705,943	19,483,506
BUONI POLIENNALI DEL TES	2.45	9/1/2033	1,600,000	1,643,842	1,760,119
BUONI POLIENNALI DEL TES	1.60	6/1/2026	7,450,000	8,368,286	8,243,748
BUONI POLIENNALI DEL TES	1.25	12/1/2026	11,500,000	11,565,039	12,251,001
BUONI POLIENNALI DEL TES	3.25	9/1/2046	300,000	365,323	340,608
BUONI POLIENNALI DEL TES	2.00	12/1/2025	5,030,000	5,778,823	5,790,561
BUONI POLIENNALI DEL TES	2.70	3/1/2047	4,800,000	4,670,693	4,882,733
BUONI POLIENNALI DEL TES	5.50	11/1/2022	3,600,000	4,839,061	5,050,725
BUONI POLIENNALI DEL TES	3.75	5/1/2021	4,784,000	6,242,911	6,131,145
BUONI POLIENNALI DEL TES	1.35	4/15/2022	11,451,000	12,960,103	13,357,824
BUONI POLIENNALI DEL TES	5.00	3/1/2022	211,000	323,244	286,606
BUONI POLIENNALI DEL TES	4.50	5/1/2023	2,275,000	3,039,798	3,074,887
BUONI POLIENNALI DEL TES	2.55	9/15/2041	45,325,910	65,074,082	58,836,885
BUONI POLIENNALI DEL TES	2.10	9/15/2021	2,204,780	2,596,599	2,745,201
BUONI POLIENNALI DEL TES	3.10	9/15/2026	78,772,110	104,604,075	105,976,551
BUONI POLIENNALI DEL TES	2.35	9/15/2035	23,111,220	29,837,962	30,122,584

CalPERS 2016-2017 Annual Investment Report
International Sovereign Debt Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
BUONI POLIENNALI DEL TES	2.60	9/15/2023	150,437,560	196,131,763	194,241,988
BUONI POLIENNALI DEL TES	0.10	5/15/2022	16,924,545	17,511,105	19,196,426
BUONI POLIENNALI DEL TES	2.35	9/15/2024	111,459,040	154,818,226	141,109,837
BUONI POLIENNALI DEL TES	1.25	9/15/2032	7,114,870	8,107,534	7,888,135
BUONI POLIENNALI DEL TES	2.20	6/1/2027	42,000,000	46,609,297	48,165,512
BUONI POLIENNALI DEL TES	1.20	4/1/2022	40,000,000	45,515,902	46,347,389
BUONI POLIENNALI DEL TES	0.65	10/15/2023	45,400,000	46,646,960	49,679,697
BUONI POLIENNALI DEL TES	0.35	11/1/2021	10,000,000	10,387,284	11,254,936
CANADA GOVT TREAS BILLS CDS	0.00	7/10/2017	131,000,000	99,876,805	100,855,979
CANADA GOVT TREAS BILLS CDS	0.00	7/10/2017	63,188,367	47,719,663	48,648,280
CANADA HOUSING TRUST	2.90	6/15/2024	7,100,000	6,427,116	5,789,613
CANADA HOUSING TRUST	3.80	6/15/2021	17,505,000	14,895,002	14,586,691
CANADA HOUSING TRUST	1.75	6/15/2018	26,970,000	21,396,854	20,911,043
CANADA T BILL	0.00	7/13/2017	297,000,000	223,077,681	228,644,491
CANADA T BILL	0.00	7/27/2017	81,000,000	61,406,545	62,344,491
CANADA T BILL	0.00	7/27/2017	51,699,573	39,194,868	39,792,390
CANADA T BILL	0.01	7/13/2017	285,305,053	214,190,434	219,641,173
CANADIAN GOVERNMENT	2.75	12/1/2048	15,523,000	13,343,354	13,626,103
CANADIAN GOVERNMENT	3.75	6/1/2019	25,680,000	20,811,343	20,749,250
CANADIAN GOVERNMENT	2.25	6/1/2025	15,000,000	11,534,435	12,074,844
CANADIAN GOVERNMENT	1.00	6/1/2027	20,250,000	14,356,080	14,508,836
CANADIAN GOVERNMENT	0.75	9/1/2021	40,000,000	29,908,612	30,066,066
CANADIAN GOVERNMENT	5.00	6/1/2037	2,850,000	3,202,621	3,230,066
CANADIAN GOVERNMENT RRB	1.50	12/1/2044	37,558,404	40,968,473	35,539,210
CANADIAN GOVERNMENT RRB	1.25	12/1/2047	2,115,060	2,017,796	1,931,957
CANADIAN GOVERNMENT RRB	4.00	12/1/2031	40,663,515	46,156,310	46,599,443
CANADIAN GOVERNMENT RRB	4.25	12/1/2026	99,466,190	103,698,706	104,267,557
CANADIAN GOVERNMENT RRB	4.25	12/1/2021	70,310,464	69,470,460	63,901,476
CANADIAN GOVERNMENT RRB	1.50	12/1/2044	37,558,404	40,968,473	35,539,210
CANADIAN GOVERNMENT RRB	3.00	12/1/2036	31,649,000	39,214,261	35,389,757
CANADIAN GOVERNMENT RRB	2.00	12/1/2041	22,391,312	27,546,887	22,750,966
CERT DI CREDITO DEL TES	0.00	8/30/2017	15,690,000	17,468,361	17,904,535
COMUNIDAD DE MADRID	4.69	3/12/2020	1,800,000	2,161,914	2,307,821
CROATIA	3.00	3/11/2025	12,000,000	12,508,959	14,165,850
CZECH REPUBLIC	2.40	9/17/2025	46,900,000	2,275,086	2,317,855
CZECH REPUBLIC	1.20	7/23/2017	38,600,000	1,594,815	1,687,339
CZECH REPUBLIC	0.95	5/15/2030	81,800,000	3,296,224	3,441,503
CZECH REPUBLIC	2.50	8/25/2028	95,000,000	4,516,045	4,754,803
CZECH REPUBLIC	5.70	5/25/2024	51,300,000	3,106,320	3,058,685
CZECH REPUBLIC	1.00	6/26/2026	108,500,000	4,445,738	4,783,565
CZECH REPUBLIC	3.85	9/29/2021	140,000,000	6,423,885	7,073,846
CZECH REPUBLIC	4.20	12/4/2036	16,500,000	1,008,789	1,036,984
DENMARK I/L GOVT BOND	0.10	11/15/2023	164,567,520	25,365,591	26,707,409
DEUTSCHLAND I/L BOND	0.50	4/15/2030	22,105,440	28,483,272	28,254,104
DEUTSCHLAND I/L BOND	0.10	4/15/2026	2,050,860	2,425,113	2,516,712
DEUTSCHLAND I/L BOND	0.10	4/15/2046	20,662,800	25,005,701	25,708,014
DEUTSCHLAND I/L BOND	1.75	4/15/2020	23,408,910	29,586,746	28,787,617
DUTCH TREASURY CERT	0.00	7/31/2017	244,000,000	272,307,740	278,407,181

CalPERS 2016-2017 Annual Investment Report
International Sovereign Debt Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
DUTCH TREASURY CERT	0.01	7/31/2017	158,928,318	177,452,323	181,339,283
FINNISH GOVERNMENT	2.75	7/4/2028	8,000,000	11,290,240	11,068,809
FINNISH GOVERNMENT	3.88	9/15/2017	116,010,000	131,595,576	133,479,576
FINNISH GOVERNMENT	0.75	4/15/2031	2,600,000	2,702,029	2,880,011
FINNISH GOVERNMENT	0.50	4/15/2026	8,000,000	8,967,909	9,119,016
FRANCE (GOVT OF)	4.75	4/25/2035	9,500,000	15,649,467	16,669,343
FRANCE (GOVT OF)	5.75	10/25/2032	3,600,000	6,896,534	6,708,449
FRANCE (GOVT OF)	0.50	5/25/2026	12,835,000	13,334,803	14,436,209
FRANCE (GOVT OF)	2.00	5/25/2048	16,700,000	18,656,931	19,692,732
FRANCE (GOVT OF)	3.25	5/25/2045	31,965,000	47,039,357	48,418,132
FRANCE (GOVT OF)	3.50	4/25/2026	5,542,000	7,598,528	7,891,653
FRANCE (GOVT OF)	0.00	5/25/2022	560,000	595,089	639,805
FRANCE (GOVT OF)	2.50	5/25/2030	5,002,000	6,335,311	6,668,143
FRANCE (GOVT OF)	0.00	5/25/2021	385,000	413,167	442,919
FRANCE (GOVT OF)	1.85	7/25/2027	108,228,140	145,696,828	152,460,253
FRANCE (GOVT OF)	3.15	7/25/2032	55,227,078	99,262,532	95,115,016
FRANCE (GOVT OF)	1.80	7/25/2040	25,637,040	40,104,147	41,188,449
FRANCE (GOVT OF)	2.10	7/25/2023	56,599,273	74,389,334	76,725,367
FRANCE (GOVT OF)	0.10	7/25/2047	25,388,250	28,585,007	28,383,228
FRANCE (GOVT OF)	0.10	3/1/2028	88,538,625	98,846,918	105,130,693
FRANCE (GOVT OF)	0.70	7/25/2030	32,651,200	45,369,275	41,808,968
FRANCE (GOVT OF)	0.10	3/1/2025	132,268,275	157,072,166	159,563,117
FRANCE (GOVT OF)	0.10	7/25/2021	33,735,240	38,076,099	40,359,009
FRANCE (GOVT OF)	1.10	7/25/2022	81,347,112	100,984,580	103,106,910
FRANCE (GOVT OF)	4.25	10/25/2023	52,000,000	69,218,948	74,632,161
FRANCE (GOVT OF)	4.00	4/25/2060	4,000,000	7,357,916	7,260,285
FRANCE (GOVT OF)	0.25	11/25/2026	74,000,000	75,865,571	80,597,434
FRANCE (GOVT OF)	1.50	5/25/2031	24,300,000	27,259,894	28,837,892
FRANCE (GOVT OF)	2.75	10/25/2027	36,200,000	46,694,163	48,993,059
FRANCE (GOVT OF)	2.25	5/25/2024	11,100,000	13,305,622	14,373,346
FRANCE (GOVT OF)	1.75	11/25/2024	24,000,000	28,595,760	30,121,742
FREISTAAT BAYERN	2.75	1/17/2018	2,000,000	2,281,927	2,320,983
FRENCH DISCOUNT T BILL	0.00	7/12/2017	35,000,000	39,376,833	39,924,279
FRENCH DISCOUNT T BILL	0.00	7/5/2017	85,000,000	95,876,023	96,948,299
FRENCH DISCOUNT T BILL	0.00	7/5/2017	102,762,362	115,403,825	117,207,485
FRENCH DISCOUNT T BILL	0.00	7/12/2017	14,360,993	16,151,932	16,381,494
FRENCH TREASURY NOTE	1.00	7/25/2017	167,000,000	187,496,963	190,622,318
FRENCH TREASURY NOTE	1.00	7/25/2017	89,995,554	101,417,530	102,725,515
GENERALITAT DE VALENCIA	4.90	3/17/2020	1,700,000	1,970,655	2,175,035
HUNGARY GOVERNMENT BOND	3.00	10/27/2027	2,343,280,000	8,396,967	8,646,707
HUNGARY GOVERNMENT BOND	3.00	6/26/2024	484,450,000	1,831,296	1,851,046
HUNGARY GOVERNMENT BOND	6.75	10/22/2028	54,280,000	257,141	266,367
HUNGARY GOVERNMENT BOND	2.50	10/27/2021	353,000,000	1,276,671	1,368,242
HUNGARY GOVERNMENT BOND	5.50	6/24/2025	383,000,000	1,576,508	1,696,163
INDONESIA GOVERNMENT	7.00	5/15/2027	125,000,000,000	9,432,283	9,496,342
INDONESIA GOVERNMENT	8.25	5/15/2036	51,449,000,000	4,098,986	4,140,240
INDONESIA GOVERNMENT	8.75	5/15/2031	29,061,000,000	2,393,511	2,458,546
INDONESIA GOVERNMENT	8.38	9/15/2026	32,028,000,000	2,486,207	2,650,676

CalPERS 2016-2017 Annual Investment Report
International Sovereign Debt Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
INDONESIA GOVERNMENT	9.00	3/15/2029	214,000,000,000	17,654,106	18,286,077
IRISH TSY 0.8 2022	0.80	3/15/2022	2,000,000	2,252,960	2,365,409
IRISH TSY 1 2026	1.00	5/15/2026	14,393,750	16,095,210	16,582,601
IRISH TSY 2 2045	2.00	2/18/2045	4,000,000	4,690,358	4,628,772
IRISH TSY 2.4 2030	2.40	5/15/2030	1,500,000	1,830,990	1,939,761
IRISH TSY 3.4 2024	3.40	3/18/2024	5,000,000	6,577,248	6,825,393
IRISH TSY 3.9 2023	3.90	3/20/2023	7,000,000	9,321,393	9,657,919
ISRAEL CPI LINKED	4.00	5/30/2036	70,000,000	31,983,683	34,601,828
ISRAEL CPI LINKED	2.75	8/30/2041	30,000,000	11,119,042	11,588,389
ISRAEL CPI LINKED	2.75	9/30/2022	9,000,000	2,741,457	3,085,022
ISRAEL CPI LINKED	1.00	5/31/2045	54,000,000	13,621,853	12,958,019
ISRAEL CPI LINKED	1.75	9/29/2023	205,000,000	60,098,937	65,770,124
ISRAEL CPI LINKED	0.75	10/31/2025	217,000,000	57,817,831	63,364,473
ISRAEL FIXED BOND	3.75	3/31/2024	24,000,000	7,109,659	7,946,815
ISRAEL FIXED BOND	4.25	3/31/2023	28,250,000	8,959,110	9,545,111
ISRAEL FIXED BOND	5.00	1/31/2020	16,500,000	4,880,764	5,384,001
ISRAEL FIXED BOND	5.50	1/31/2042	161,000	64,619	65,282
ISRAEL FIXED BOND	3.75	3/31/2047	3,313,677	1,006,978	1,007,387
ISRAEL FIXED BOND	2.00	3/31/2027	80,900,000	22,153,765	23,136,144
ISRAEL FIXED BOND	1.75	8/31/2025	49,250,000	12,888,919	14,262,558
ISRAEL MAKAM BILL	0.00	8/3/2017	159,000,000	45,180,960	45,559,011
ISRAEL MAKAM BILL	0.00	8/3/2017	134,993,330	38,359,474	38,680,268
ITALY GOV T INT BOND	6.00	8/4/2028	1,100,000	1,631,224	1,754,112
JAPAN (10 YEAR ISSUE)	0.80	12/20/2022	2,950,000,000	30,380,630	27,464,195
JAPAN (10 YR ISSUE)	0.10	3/20/2026	339,300,000	3,061,865	3,033,105
JAPAN (10 YR ISSUE)	0.10	9/20/2026	1,000,000,000	9,767,735	8,931,114
JAPAN (10 YR ISSUE)	0.10	3/20/2027	10,450,000,000	94,861,029	93,234,349
JAPAN (20 YEAR ISSUE)	1.90	6/20/2025	1,140,000,000	12,438,868	11,661,867
JAPAN (20 YEAR ISSUE)	2.10	9/20/2029	473,550,000	4,714,534	5,187,514
JAPAN (20 YEAR ISSUE)	1.50	3/20/2034	1,500,000,000	14,608,214	15,665,762
JAPAN (20 YEAR ISSUE)	1.40	9/20/2034	1,427,750,000	12,924,345	14,699,878
JAPAN (20 YEAR ISSUE)	1.70	9/20/2032	1,290,000,000	13,456,063	13,798,385
JAPAN (20 YEAR ISSUE)	1.60	3/20/2033	52,400,000	519,019	554,108
JAPAN (20 YEAR ISSUE)	1.50	3/20/2033	295,200,000	2,960,973	3,082,418
JAPAN (20 YEAR ISSUE)	2.10	6/20/2029	1,712,200,000	20,437,385	18,707,111
JAPAN (20 YEAR ISSUE)	0.40	3/20/2036	2,300,000,000	20,463,544	19,996,654
JAPAN (20 YEAR ISSUE)	1.70	9/20/2033	1,737,000,000	18,581,346	18,614,005
JAPAN (20 YEAR ISSUE)	1.60	3/20/2032	1,600,000,000	17,176,620	16,882,164
JAPAN (20 YEAR ISSUE)	0.70	3/20/2037	3,200,000,000	29,663,775	29,096,760
JAPAN (30 YEAR ISSUE)	2.30	6/20/2035	3,671,850,000	42,448,066	42,807,640
JAPAN (30 YEAR ISSUE)	2.00	9/20/2041	159,750,000	1,596,632	1,824,244
JAPAN (30 YEAR ISSUE)	1.80	3/20/2043	2,383,000,000	27,997,160	26,368,883
JAPAN (30 YEAR ISSUE)	0.30	6/20/2046	280,000,000	2,681,604	2,158,113
JAPAN (30 YEAR ISSUE)	0.80	3/20/2047	1,200,000,000	10,860,582	10,569,420
JAPAN (40 YEAR ISSUE)	0.40	3/20/2056	310,000,000	2,314,792	2,236,740
JAPAN (5 YEAR ISSUE)	0.10	9/20/2021	2,000,000,000	19,592,330	17,934,852
JAPAN (5 YEAR ISSUE)	0.10	3/20/2022	6,000,000,000	54,782,978	53,845,141
JAPAN GOVT CPI LINKED	0.10	3/10/2026	2,709,032,535	27,556,040	25,178,379

CalPERS 2016-2017 Annual Investment Report
International Sovereign Debt Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
JAPAN GOVT CPI LINKED	0.10	3/10/2025	283,000,000	2,845,399	2,625,231
JAPAN TREASURY DISC BILL	0.00	8/21/2017	15,000,000,000	133,942,097	133,514,418
JAPAN TREASURY DISC BILL	0.00	7/18/2017	15,400,000,000	135,456,504	137,064,249
JAPAN TREASURY DISC BILL	0.00	7/31/2017	3,800,000,000	34,246,118	33,821,894
JAPAN TREASURY DISC BILL	0.01	8/7/2017	19,800,000,000	175,700,298	176,232,864
JAPAN TREASURY DISC BILL	0.01	7/10/2017	5,224,982,497	46,832,852	46,502,902
JAPAN TREASURY DISC BILL	0.00	7/3/2017	10,945,836,232	100,127,719	97,417,553
JAPAN TREASURY DISC BILL	0.00	9/25/2017	400,000,000	3,553,481	3,560,730
JAPAN TREASURY DISC BILL	0.00	8/7/2017	25,487,201,208	225,001,684	226,852,650
JAPAN TREASURY DISC BILL	0.00	7/18/2017	7,084,756,340	62,312,419	63,056,286
JAPAN TREASURY DISC BILL	0.00	7/31/2017	1,857,355,041	16,737,752	16,531,386
JAPAN TREASURY DISC BILL	0.01	8/21/2017	7,180,496,291	64,114,502	63,913,319
JAPAN TREASURY DISC BILL	0.00	7/24/2017	10,722,874,461	97,367,638	95,437,686
JAPAN TREASURY DISC BILL	0.00	9/19/2017	645,000,000	5,776,717	5,741,579
JUNTA DE ANDALUCIA	4.85	3/17/2020	3,300,000	3,928,216	4,246,065
KINGDOM OF DENMARK	3.00	11/15/2021	94,000,000	15,378,434	16,430,245
KINGDOM OF DENMARK	1.50	11/15/2023	10,000,000	1,555,336	1,669,620
KINGDOM OF DENMARK	1.75	11/15/2025	223,900,000	37,115,139	38,224,224
KINGDOM OF DENMARK	4.00	11/15/2019	8,385,000	1,613,600	1,419,088
KINGDOM OF DENMARK	4.50	11/15/2039	26,000,000	6,551,835	6,620,141
KINGDOM OF DENMARK	0.50	11/15/2027	65,000,000	9,523,347	9,766,702
KINGDOM OF SPAIN	5.25	4/6/2029	800,000	1,145,278	1,209,104
KOMMUNINVEST I SVERIGE	2.25	3/12/2019	3,400,000	538,469	419,907
LAND BADEN WUERTTEMBERG	4.25	1/4/2018	8,940,000	10,279,524	10,441,641
LAND HESSEN	1.00	4/27/2018	5,000,000	5,645,052	5,771,479
LAND NORDRHEIN WESTFALEN	1.50	1/16/2018	3,800,000	4,305,041	4,379,294
LAND NORDRHEIN WESTFALEN	2.38	8/23/2017	3,010,000	3,378,396	3,446,650
LAND NORDRHEIN WESTFALEN	0.88	12/4/2017	2,280,000	2,568,620	2,615,245
LAND NORDRHEIN WESTFALEN	0.50	4/16/2026	3,000,000	3,435,815	3,388,946
MALAYSIA GOVERNMENT	4.23	6/30/2031	20,200,000	5,034,410	4,599,919
MALAYSIA GOVERNMENT	4.38	11/29/2019	37,157,000	10,802,101	8,831,216
MALAYSIA GOVERNMENT	3.90	11/30/2026	13,150,000	3,027,841	3,045,728
MALAYSIA GOVERNMENT	3.76	3/15/2019	68,382,000	16,591,014	16,031,016
MALAYSIA GOVERNMENT	4.74	3/15/2046	6,000,000	1,365,739	1,394,593
MALAYSIA GOVERNMENT	3.89	7/31/2020	8,000,000	2,029,356	1,880,640
MALAYSIA GOVERNMENT	3.96	9/15/2025	58,540,000	13,570,606	13,566,759
MALAYSIA GOVERNMENT	3.80	8/17/2023	31,527,000	7,727,759	7,293,327
MALAYSIA GOVERNMENT	3.88	3/10/2022	6,897,000	1,608,890	1,624,984
MALAYSIA GOVERNMENT	3.89	3/15/2027	6,000,000	1,394,262	1,365,794
MALAYSIA GOVERNMENT	3.84	4/15/2033	1,600,000	367,680	348,298
MALAYSIA GOVERNMENT	4.24	2/7/2018	2,116,000	490,435	495,956
MALAYSIA GOVERNMENT	4.01	9/15/2017	4,681,000	1,077,156	1,092,495
MALAYSIA GOVERNMENT	3.31	10/31/2017	20,431,000	4,714,807	4,762,139
MALAYSIA GOVERNMENT	4.25	5/31/2035	3,711,000	805,148	837,387
MALAYSIA GOVERNMENT	3.26	3/1/2018	2,141,000	493,313	499,008
MALAYSIA GOVERNMENT	4.18	7/15/2024	4,550,000	1,138,368	1,075,008
MALAYSIA GOVERNMENT	4.16	7/15/2021	13,700,000	3,201,463	3,244,222
MALAYSIA GOVERNMENT	3.65	10/31/2019	16,050,000	3,780,276	3,757,936

CalPERS 2016-2017 Annual Investment Report
International Sovereign Debt Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
MALAYSIA INVESTMNT ISSUE	4.07	9/30/2026	2,858,000	700,509	662,052
MEX BONOS DESARR FIX RT	6.50	6/10/2021	1,037,535,000	62,644,973	57,100,180
MEX BONOS DESARR FIX RT	10.00	12/5/2024	477,352,100	32,435,062	31,421,543
MEX BONOS DESARR FIX RT	5.75	3/5/2026	912,200,000	42,359,841	47,049,003
MEX BONOS DESARR FIX RT	8.00	6/11/2020	788,571,100	50,373,658	45,190,976
MEX BONOS DESARR FIX RT	6.50	6/9/2022	335,852,500	24,338,729	18,447,093
MEX BONOS DESARR FIX RT	4.75	6/14/2018	775,000,000	45,740,493	41,962,334
MEX BONOS DESARR FIX RT	10.00	12/5/2024	7,000,000	401,821	460,773
MEX BONOS DESARR FIX RT	7.75	11/13/2042	228,211,600	12,669,105	13,332,281
MEX BONOS DESARR FIX RT	7.50	6/3/2027	91,416,600	5,478,269	5,315,469
MEX BONOS DESARR FIX RT	8.50	5/31/2029	76,660,000	4,688,624	4,808,681
MEX BONOS DESARR FIX RT	10.00	11/20/2036	52,000,000	3,656,367	3,740,575
MEX BONOS DESARR FIX RT	10.00	11/20/2036	126,261,900	9,068,412	9,082,542
MEX BONOS DESARR FIX RT	8.50	11/18/2038	71,627,700	4,774,984	4,526,577
MEX BONOS DESARR FIX RT	8.50	5/31/2029	51,715,000	3,434,435	3,243,947
MEX BONOS DESARR FIX RT	8.00	11/7/2047	34,810,000	2,073,593	2,095,783
MEX BONOS DESARR FIX RT	7.75	11/23/2034	48,654,800	2,680,428	2,887,017
MEX BONOS DESARR FIX RT	5.00	12/11/2019	116,900,000	5,320,934	6,223,945
MEX BONOS DESARR FIX RT	7.75	5/29/2031	258,697,900	15,336,948	15,303,836
MEXICAN UDIBONOS	4.00	11/30/2028	20,652,111	1,155,995	1,225,531
MEXICAN UDIBONOS	4.50	12/4/2025	1,633,430,333	94,221,561	99,692,969
MEXICAN UDIBONOS	4.00	11/15/2040	347,874,276	26,082,348	20,762,615
MEXICAN UDIBONOS	4.50	11/22/2035	1,039,280,510	76,139,589	66,057,237
MEXICAN UDIBONOS	4.00	11/8/2046	568,533,195	31,017,958	34,063,776
MEXICAN UDIBONOS	2.00	6/9/2022	2,044,052,536	133,360,613	107,281,490
MEXICAN UDIBONOS	2.50	12/10/2020	2,579,509,179	148,013,367	139,761,448
NETHERLANDS GOVERNMENT	4.50	7/15/2017	121,000,000	136,071,550	138,196,996
NETHERLANDS GOVERNMENT	0.25	7/15/2025	2,594,000	2,775,465	2,934,610
NETHERLANDS GOVERNMENT	0.50	7/15/2026	3,861,894	4,200,879	4,404,749
NETHERLANDS GOVERNMENT	4.50	7/15/2017	89,995,554	101,015,952	102,786,075
NETHERLANDS GOVERNMENT	0.75	7/15/2027	26,000,000	28,798,929	29,915,494
NETHERLANDS GOVERNMENT	5.50	1/15/2028	8,825,000	15,116,077	15,075,383
NETHERLANDS GOVERNMENT	0.01	1/15/2022	11,000,000	12,408,092	12,650,947
NETHERLANDS GOVERNMENT	3.75	1/15/2042	4,000,000	7,245,361	7,037,613
NETHERLANDS GOVERNMENT	2.75	1/15/2047	3,000,000	4,487,520	4,627,853
NEW S WALES TREASURY CRP	4.00	5/20/2026	5,000,000	4,142,989	4,182,946
NEW ZEALAND GOVERNMENT	5.50	4/15/2023	6,440,000	5,244,963	5,421,598
NEW ZEALAND GOVERNMENT	5.50	4/15/2023	3,130,000	2,629,597	2,635,032
NEW ZEALAND GOVERNMENT	3.50	4/14/2033	3,500,000	2,286,126	2,615,743
NEW ZEALAND INDEX LINKED	2.00	9/20/2025	1,976,000	1,441,029	1,541,667
NEW ZEALAND INDEX LINKED	2.00	9/20/2025	56,500,000	43,564,481	44,081,060
NEW ZEALAND INDEX LINKED	2.50	9/20/2035	32,000,000	24,347,452	25,256,098
NEW ZEALAND INDEX LINKED	3.00	9/20/2030	44,500,000	38,755,009	38,045,751
NORWEGIAN GOVERNMENT	3.75	5/25/2021	51,440,000	6,563,705	6,797,499
NORWEGIAN GOVERNMENT	2.00	5/24/2023	110,000,000	16,786,022	13,698,100
NORWEGIAN GOVERNMENT	1.75	3/13/2025	31,700,000	3,754,696	3,859,107
NORWEGIAN GOVERNMENT	3.00	3/14/2024	58,300,000	9,159,701	7,693,319
NORWEGIAN GOVERNMENT	4.50	5/22/2019	38,150,000	4,626,777	4,884,424

CalPERS 2016-2017 Annual Investment Report
International Sovereign Debt Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
NORWEGIAN GOVERNMENT	1.50	2/19/2026	81,000,000	10,305,365	9,618,681
NORWEGIAN GOVERNMENT	1.75	2/17/2027	175,000,000	20,702,834	21,089,039
NOTA DO TESOURO NACIONAL	10.00	1/1/2021	80,655,000	21,492,800	24,378,100
NOTA DO TESOURO NACIONAL	6.00	8/15/2050	2,453,000	2,417,322	2,385,106
NOTA DO TESOURO NACIONAL	6.00	8/15/2020	50,000,000	53,032,348	47,211,575
NOTA DO TESOURO NACIONAL	6.00	8/15/2018	149,000,000	80,008,508	139,467,193
NOTA DO TESOURO NACIONAL	10.00	1/1/2027	529,226,522	156,211,388	155,181,531
NOTA DO TESOURO NACIONAL	6.00	5/15/2021	19,500,000	16,176,965	18,063,312
NOTA DO TESOURO NACIONAL	6.00	5/15/2019	80,000,000	65,911,385	74,503,669
NOTA DO TESOURO NACIONAL	10.00	1/1/2025	83,900,000	23,727,806	24,735,287
NZ LOCAL GOVT FUND AGENC	4.50	4/15/2027	6,000,000	4,689,928	4,637,102
OBRIGACOES DO TESOURO	3.88	2/15/2030	20,000,000	22,684,320	23,718,968
OBRIGACOES DO TESOURO	4.13	4/14/2027	58,500,000	65,742,296	72,791,222
OBRIGACOES DO TESOURO	4.10	2/15/2045	15,000,000	14,686,216	17,527,196
OBRIGACOES DO TESOURO	2.88	7/21/2026	11,000,000	12,220,207	12,622,995
ONTARIO (PROVINCE OF)	6.20	6/2/2031	400,000	496,553	431,247
ONTARIO (PROVINCE OF)	3.50	6/2/2024	100,000	95,611	83,403
ONTARIO (PROVINCE OF)	2.60	6/2/2025	13,089,000	10,469,412	10,288,678
ONTARIO (PROVINCE OF)	2.40	6/2/2026	4,626,000	3,527,795	3,562,878
ONTARIO (PROVINCE OF)	3.15	6/2/2022	4,805,000	4,490,981	3,914,186
ONTARIO (PROVINCE OF)	2.85	6/2/2023	6,500,000	5,720,900	5,221,371
ONTARIO (PROVINCE OF)	3.45	6/2/2045	8,500,000	7,593,881	7,143,613
ONTARIO T BILL	0.00	7/5/2017	57,000,000	43,880,214	43,886,533
ONTARIO T BILL	0.00	7/5/2017	54,571,772	42,011,483	42,016,945
POLAND GOVERNMENT BOND	2.50	7/25/2027	107,415,000	26,408,000	26,950,062
POLAND GOVERNMENT BOND	5.75	9/23/2022	90,000,000	27,635,231	27,825,419
POLAND GOVERNMENT BOND	4.00	10/25/2023	55,870,000	17,692,868	16,025,920
POLAND GOVERNMENT BOND	1.75	7/25/2021	31,322,000	8,140,091	8,211,646
POLAND GOVERNMENT BOND	2.75	8/25/2023	129,177,360	44,387,942	38,106,328
POLAND GOVERNMENT BOND	5.25	10/25/2020	68,615,000	22,286,379	20,273,833
POLAND GOVERNMENT BOND	5.75	10/25/2021	64,600,000	21,876,304	19,740,776
POLAND GOVERNMENT BOND	2.50	7/25/2026	38,579,000	9,646,069	9,829,151
POLAND GOVERNMENT BOND	2.25	4/25/2022	8,000,000	1,885,505	2,117,844
POLAND GOVERNMENT BOND	5.75	4/25/2029	6,725,000	2,212,074	2,249,682
POLAND GOVERNMENT BOND	3.25	7/25/2025	21,473,000	5,219,148	5,838,921
POLAND GOVERNMENT BOND	1.50	4/25/2020	1,606,000	409,522	425,937
POLAND GOVERNMENT BOND	3.25	7/25/2019	17,400,000	4,458,766	4,818,397
PROVINCE OF QUEBEC	4.25	12/1/2021	9,500,000	9,912,910	8,060,187
PROVINCE OF QUEBEC	3.00	9/1/2023	1,400,000	1,412,005	1,134,779
PROVINCE OF QUEBEC	3.75	9/1/2024	6,200,000	5,762,019	5,255,654
PROVINCE OF QUEBEC	2.75	9/1/2025	5,260,000	4,127,235	4,183,496
PROVINCE OF QUEBEC	6.25	6/1/2032	8,500,000	9,179,525	9,279,118
QUEENSLAND TREASURY CORP	4.25	7/21/2023	16,100,000	15,107,332	13,454,143
QUEENSLAND TREASURY CORP	6.00	6/14/2021	7,350,000	7,415,811	6,448,192
QUEENSLAND TREASURY CORP	2.75	8/20/2027	13,000,000	9,468,709	9,584,580
REPUBLIC OF AUSTRIA	4.15	3/15/2037	500,000	804,130	857,212
REPUBLIC OF AUSTRIA	1.65	10/21/2024	2,140,000	2,814,666	2,675,106
REPUBLIC OF AUSTRIA	6.25	7/15/2027	9,300,000	16,767,998	16,470,897

CalPERS 2016-2017 Annual Investment Report
International Sovereign Debt Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
REPUBLIC OF AUSTRIA	0.50	4/20/2027	3,500,000	3,761,870	3,909,372
REPUBLIC OF AUSTRIA	2.40	5/23/2034	6,300,000	7,644,924	8,560,475
REPUBLIC OF AUSTRIA	0.75	10/20/2026	3,600,000	3,849,077	4,148,230
REPUBLIC OF CHILE	5.50	8/5/2020	6,678,000,000	10,299,047	10,647,629
REPUBLIC OF INDONESIA	2.63	6/14/2023	9,800,000	11,040,058	11,728,234
REPUBLIC OF INDONESIA	2.88	7/8/2021	6,200,000	8,429,487	7,581,258
REPUBLIC OF KOREA	2.13	6/10/2024	7,500,000	10,189,027	9,282,936
REPUBLIC OF LATVIA	0.38	10/7/2026	475,000	479,060	514,673
REPUBLIC OF LATVIA	5.50	3/5/2018	85,000	122,276	100,595
REPUBLIC OF LATVIA	2.88	4/30/2024	510,000	643,024	674,270
REPUBLIC OF LITHUANIA	2.13	10/29/2026	670,000	820,729	846,760
REPUBLIC OF LITHUANIA	2.13	10/22/2035	500,000	620,987	618,748
REPUBLIC OF PERU	6.35	8/12/2028	18,300,000	5,422,693	5,989,503
REPUBLIC OF PERU	7.84	8/12/2020	775,000	281,367	265,159
REPUBLIC OF PERU	6.95	8/12/2031	8,620,000	2,307,555	2,939,081
REPUBLIC OF PERU	5.70	8/12/2024	14,689,000	4,241,431	4,705,833
REPUBLIC OF PERU	6.95	8/12/2031	14,062,000	4,274,252	4,794,590
REPUBLIC OF PERU	8.20	8/12/2026	6,228,000	2,221,749	2,296,886
REPUBLIC OF PERU	6.35	8/12/2028	861,000	255,133	281,801
REPUBLIC OF PERU	6.71	2/12/2055	2,897,000	874,449	920,573
REPUBLIC OF SOUTH AFRICA	8.75	2/28/2048	189,269,029	12,790,808	12,877,950
REPUBLIC OF SOUTH AFRICA	8.50	1/31/2037	90,949,238	5,683,087	6,167,931
REPUBLIC OF SOUTH AFRICA	10.50	12/21/2026	71,435,395	6,057,980	6,047,406
REPUBLIC OF SOUTH AFRICA	5.50	12/7/2023	645,887,891	51,593,497	58,054,735
REPUBLIC OF SOUTH AFRICA	2.75	1/31/2022	155,494,218	13,214,359	11,998,422
REPUBLIC OF SOUTH AFRICA	2.00	1/31/2025	646,924,261	48,730,322	47,475,181
REPUBLIC OF SOUTH AFRICA	2.50	3/31/2046	31,045,557	3,103,825	2,340,948
REPUBLIC OF SOUTH AFRICA	1.88	3/31/2029	305,040,980	22,136,619	22,926,184
REPUBLIC OF SOUTH AFRICA	3.45	12/7/2033	63,105,346	6,768,856	5,368,229
REPUBLIC OF SOUTH AFRICA	2.60	3/31/2028	27,151,585	2,580,473	2,070,131
REPUBLIC OF SOUTH AFRICA	2.25	1/31/2038	131,756,469	12,354,465	9,542,979
REPUBLIC OF SOUTH AFRICA	2.50	12/31/2050	160,595,057	13,376,046	12,203,999
REPUBLIC OF SOUTH AFRICA	7.75	2/28/2023	40,000,000	4,054,633	2,995,154
REPUBLIC OF SOUTH AFRICA	10.50	12/21/2026	285,880,527	24,085,009	24,201,388
REPUBLIC OF SOUTH AFRICA	8.00	1/31/2030	56,685,695	3,604,347	3,915,027
REPUBLIC OF SOUTH AFRICA	8.75	1/31/2044	10,000,000	624,152	680,399
REPUBLIC OF SOUTH AFRICA	7.00	2/28/2031	53,330,000	3,224,432	3,329,192
REPUBLIC OF SOUTH AFRICA	8.88	2/28/2035	54,279,798	3,500,252	3,849,170
REPUBLIC OF SOUTH AFRICA	6.25	3/31/2036	40,900,000	2,223,664	2,203,602
REPUBLIC OF SOUTH AFRICA	7.00	2/28/2031	24,239,670	1,248,346	1,513,192
REPUBLIC OF SOUTH AFRICA	8.25	3/31/2032	72,140,479	4,447,444	4,964,019
REPUBLIC OF SOUTH AFRICA	6.75	3/31/2021	9,000,000	624,554	664,499
REPUBLIC OF SOUTH AFRICA	6.50	2/28/2041	31,300,000	1,514,906	1,667,183
REPUBLICA ORIENT URUGUAY	9.88	6/20/2022	14,783,000	521,363	532,558
REPUBLIKA SLOVENIJA	4.63	9/9/2024	2,000,000	2,839,662	2,939,991
REPUBLIKA SLOVENIJA	5.13	3/30/2026	2,400,000	3,185,788	3,717,940
REPUBLIKA SLOVENIJA	1.50	3/25/2035	68,000	65,830	72,490
REPUBLIKA SLOVENIJA	3.13	8/7/2045	370,000	521,748	482,561

CalPERS 2016-2017 Annual Investment Report
International Sovereign Debt Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
REPUBLIKA SLOVENIJA	2.25	3/3/2032	810,000	940,477	1,009,763
ROMANIA GOVERNMENT BOND	5.80	7/26/2027	14,390,000	4,180,892	4,131,304
ROMANIA GOVERNMENT BOND	5.85	4/26/2023	49,990,000	13,907,438	14,367,793
ROMANIA GOVERNMENT BOND	4.75	2/24/2025	19,335,000	5,125,849	5,206,102
ROMANIA GOVERNMENT BOND	3.50	12/19/2022	8,155,000	2,048,371	2,096,134
ROMANIA GOVERNMENT BOND	2.25	2/26/2020	10,000,000	2,406,536	2,525,766
RUSSIA GOVT BOND OFZ	7.60	4/14/2021	2,622,765,000	40,252,921	43,920,182
RUSSIA GOVT BOND OFZ	8.15	2/3/2027	3,953,125,000	57,493,344	69,392,914
RUSSIA GOVT BOND OFZ	6.40	5/27/2020	3,815,670,000	52,885,009	62,019,626
RUSSIA GOVT BOND OFZ	6.70	5/15/2019	4,512,538,000	64,990,388	74,599,681
RUSSIA GOVT BOND OFZ	7.05	1/19/2028	2,749,180,000	39,433,934	44,181,697
RUSSIA GOVT BOND OFZ	7.00	8/16/2023	2,723,904,000	37,228,328	44,372,951
RUSSIA GOVT BOND OFZ	7.00	8/16/2023	175,685,000	2,534,157	2,861,944
RUSSIA GOVT BOND OFZ	6.80	12/11/2019	821,950,000	12,126,372	13,553,377
RUSSIA GOVT BOND OFZ	7.00	1/25/2023	1,599,685,000	23,717,049	26,040,301
RUSSIA GOVT BOND OFZ	8.50	9/17/2031	1,050,230,000	18,482,906	18,796,271
RUSSIA GOVT BOND OFZ	7.50	8/18/2021	267,226,000	4,592,101	4,452,358
RUSSIA GOVT BOND OFZ	7.50	3/15/2018	350,000,000	5,247,388	5,892,431
RUSSIA GOVT BOND OFZ	7.75	9/16/2026	1,061,524,000	17,866,105	17,928,259
RUSSIA GOVT BOND OFZ	7.70	3/23/2033	139,537,000	2,410,067	2,319,139
RUSSIA GOVT BOND OFZ	7.10	10/16/2024	144,520,000	2,464,017	2,348,615
RUSSIA GOVT BOND OFZ	6.20	1/31/2018	17,712,000	269,466	295,958
RUSSIA GOVT BOND OFZ	7.60	7/20/2022	331,949,000	4,073,536	5,557,897
RUSSIA GOVT BOND OFZ	7.50	2/27/2019	646,205,000	9,929,370	10,837,763
RUSSIA I/L BOND OFZ	2.50	8/16/2023	1,511,841,250	23,828,107	24,679,218
SINGAPORE GOVERNMENT	2.75	7/1/2023	5,000,000	3,917,542	3,833,025
SINGAPORE GOVERNMENT	3.13	9/1/2022	1,300,000	961,731	1,014,054
SINGAPORE GOVERNMENT	2.25	6/1/2021	7,000,000	5,680,673	5,229,473
SINGAPORE GOVERNMENT	2.13	6/1/2026	26,600,000	19,830,856	19,493,336
SINGAPORE GOVERNMENT	3.38	9/1/2033	3,205,000	2,655,699	2,636,208
SINGAPORE GOVERNMENT	2.38	6/1/2025	12,500,000	9,109,009	9,346,516
SINGAPORE GOVERNMENT	3.50	3/1/2027	4,000,000	3,241,540	3,259,150
SINGAPORE GOVERNMENT	3.00	9/1/2024	2,500,000	1,976,388	1,950,104
SLOVAKIA GOVERNMENT BOND	1.38	1/21/2027	3,000,000	3,359,241	3,522,924
SLOVAKIA GOVERNMENT BOND	1.63	1/21/2031	800,000	876,357	937,333
SPAIN I/L BOND	0.30	11/30/2021	15,066,600	16,974,914	17,978,121
SPAIN I/L BOND	1.80	11/30/2024	91,700,100	111,620,732	118,039,680
SPAIN I/L BOND	0.55	11/30/2019	28,131,040	30,411,578	33,210,779
SPAIN I/L BOND	1.00	11/30/2030	15,042,000	17,074,524	17,602,727
SPAIN LETRAS DEL TESORO	0.00	7/14/2017	45,000,000	50,475,515	51,332,294
SPAIN LETRAS DEL TESORO	0.00	8/18/2017	80,000,000	89,141,949	91,290,167
SPAIN LETRAS DEL TESORO	0.00	9/15/2017	35,000,000	38,976,235	39,954,338
SWEDEN I/L BOND	0.13	6/1/2026	296,000,000	38,281,771	40,173,572
SWEDEN I/L BOND	3.50	12/1/2028	134,000,000	32,470,312	30,594,142
SWEDISH GOVERNMENT	3.75	8/12/2017	88,000,000	10,229,565	10,482,835
SWEDISH GOVERNMENT	3.50	6/1/2022	168,520,000	23,501,150	23,410,385
SWEDISH GOVERNMENT	1.00	11/12/2026	212,700,000	25,120,234	26,020,637
SWEDISH GOVERNMENT	3.75	8/12/2017	59,358,769	6,898,430	7,071,002

CalPERS 2016-2017 Annual Investment Report
International Sovereign Debt Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
SWEDISH GOVERNMENT	2.50	5/12/2025	9,000,000	1,216,360	1,234,469
SWEDISH GOVERNMENT	2.25	6/1/2032	29,000,000	3,760,914	3,869,979
SWEDISH T BILL	0.00	7/19/2017	2,970,500,000	339,518,100	352,292,274
SWEDISH T BILL	0.01	7/19/2017	1,903,788,917	217,861,872	225,783,580
SWITZERLAND	4.00	2/11/2023	10,600,000	13,535,474	13,833,739
SWITZERLAND	1.25	6/11/2024	17,200,000	19,538,765	19,880,624
SWITZERLAND	3.50	4/8/2033	2,900,000	4,341,642	4,563,264
SWITZERLAND	3.25	6/27/2027	22,600,000	29,817,584	31,302,292
SWITZERLAND	2.00	5/25/2022	8,255,000	9,315,434	9,682,913
SWITZERLAND	1.50	4/30/2042	5,250,000	7,038,412	6,930,011
SWITZERLAND	1.50	7/24/2025	12,100,000	14,289,024	14,349,679
THAILAND GOVERNMENT BOND	1.20	7/14/2021	577,072,289	16,371,355	16,723,885
THAILAND GOVERNMENT BOND	1.25	3/12/2028	501,671,800	14,178,744	13,842,597
THAILAND GOVERNMENT BOND	3.85	12/12/2025	745,385,000	23,455,178	24,196,421
THAILAND GOVERNMENT BOND	3.65	6/20/2031	193,744,000	6,212,076	6,080,995
THAILAND GOVERNMENT BOND	1.88	6/17/2022	275,000,000	8,078,076	8,036,063
THAILAND GOVERNMENT BOND	3.40	6/17/2036	88,468,000	2,853,909	2,703,100
THAILAND GOVERNMENT BOND	2.13	12/17/2026	66,557,000	1,892,912	1,884,382
THAILAND GOVERNMENT BOND	3.63	6/16/2023	427,067,000	13,167,234	13,536,540
THAILAND GOVERNMENT BOND	3.65	12/17/2021	70,000,000	2,138,703	2,212,457
THAILAND GOVERNMENT BOND	5.67	3/13/2028	2,749,000	93,859	103,154
THAILAND GOVERNMENT BOND	4.88	6/22/2029	310,004,000	10,640,350	11,016,942
THAILAND GOVERNMENT BOND	2.88	6/17/2046	13,924,000	389,951	370,768
THAILAND GOVERNMENT BOND	4.68	6/29/2044	13,660,000	437,419	493,107
THAILAND GOVERNMENT BOND	3.58	12/17/2027	47,859,000	1,452,847	1,520,957
THAILAND GOVERNMENT BOND	3.78	6/25/2032	27,476,000	834,354	870,782
THAILAND GOVERNMENT BOND	3.88	6/13/2019	38,000,000	1,140,860	1,167,772
TREASURY CERTIFICATES	0.00	7/13/2017	363,000,000	407,181,418	414,077,603
TREASURY CERTIFICATES	0.00	8/10/2017	65,000,000	73,188,418	74,184,011
TREASURY CERTIFICATES	0.01	7/13/2017	233,605,479	261,781,087	266,476,025
TREASURY CERTIFICATES	0.00	8/10/2017	33,508,983	37,718,668	38,243,550
TREASURY CORP VICTORIA	5.50	11/17/2026	8,000,000	7,561,795	7,456,358
TSY 0 1/4 2052 I/L GILT	0.25	3/22/2052	67,066,200	154,201,260	157,885,686
TSY 0 1/8 2024 I/L GILT	0.13	3/22/2024	63,615,990	102,325,392	95,517,898
TSY 0 1/8 2026 I/L GILT	0.13	3/22/2026	84,862,890	129,839,304	130,135,856
TSY 0 1/8 2029 I/L GILT	0.13	3/22/2029	153,841,950	248,173,596	246,841,579
TSY 0 1/8 2036 I/L GILT	0.13	11/22/2036	80,641,075	141,005,250	145,434,096
TSY 0 1/8 2044 I/L GILT	0.13	3/22/2044	79,462,760	154,502,412	159,377,202
TSY 0 1/8 2046 I/L GILT	0.13	3/22/2046	69,268,320	139,099,082	142,670,949
TSY 0 1/8 2058 I/L GILT	0.13	3/22/2058	52,337,835	118,268,216	131,580,414
TSY 0 1/8 2065 I/L GILT	0.13	11/22/2065	55,579,545	145,634,535	159,403,694
TSY 0 1/8 2068 I/L GILT	0.13	3/22/2068	84,244,458	209,849,393	254,349,752
TSY 0 3/4 2034 I/L GILT	0.75	3/22/2034	74,562,560	136,647,146	140,704,334
TSY 0 3/8 2062 I/L GILT	0.38	3/22/2062	51,167,796	97,661,023	148,502,010
TSY 0 5/8 2040 I/L GILT	0.63	3/22/2040	24,991,000	45,965,423	52,218,765
TSY 0 5/8 2042 I/L GILT	0.63	11/22/2042	99,008,405	195,401,711	217,259,488
TSY 1 1/4 2027 I/L GILT	1.25	11/22/2027	41,405,958	76,864,307	72,306,994
TSY 1 1/4 2032 I/L GILT	1.25	11/22/2032	27,413,100	53,665,263	53,667,295

CalPERS 2016-2017 Annual Investment Report
International Sovereign Debt Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
TSY 1 1/8 2037 I/L GILT	1.13	11/22/2037	79,062,798	160,573,575	170,120,172
TSY 1 7/8 2022 I/L GILT	1.88	11/22/2022	18,417,980	34,096,256	29,665,787
TURKEY GOVERNMENT BOND	10.60	2/11/2026	135,540,938	42,926,092	39,199,537
TURKEY GOVERNMENT BOND	3.00	2/23/2022	25,364,964	11,972,008	7,323,152
TURKEY GOVERNMENT BOND	11.00	2/24/2027	16,307,000	4,746,126	4,833,007
TURKEY GOVERNMENT BOND	8.80	9/27/2023	33,781,925	15,175,003	8,935,660
TURKEY GOVERNMENT BOND	10.70	2/17/2021	67,471,014	20,719,096	19,268,950
TURKEY GOVERNMENT BOND	8.50	7/10/2019	18,820,000	5,950,827	5,131,683
TURKEY GOVERNMENT BOND	9.40	7/8/2020	31,640,000	10,747,806	8,739,612
TURKEY GOVERNMENT BOND	4.00	4/1/2020	91,055,167	38,113,580	26,676,394
TURKEY GOVERNMENT BOND	3.00	1/6/2021	127,110,418	36,206,815	36,373,451
TURKEY GOVERNMENT BOND	3.00	7/21/2021	155,656,032	53,449,645	44,586,148
TURKEY GOVERNMENT BOND	2.40	5/8/2024	66,727,615	25,517,539	18,781,970
TURKEY GOVERNMENT BOND	2.00	10/26/2022	68,515,802	21,800,744	18,942,965
TURKEY GOVERNMENT BOND	3.50	2/20/2019	387,557,046	136,761,847	111,341,991
TURKEY GOVERNMENT BOND	10.50	1/15/2020	65,050,000	22,991,706	18,403,949
TURKEY GOVERNMENT BOND	9.00	7/24/2024	43,419,176	16,637,596	11,586,500
TURKEY GOVERNMENT BOND	6.30	2/14/2018	7,000,000	2,343,421	1,932,549
TURKEY GOVERNMENT BOND	9.20	9/22/2021	4,043,143	1,361,592	1,097,860
TURKEY GOVERNMENT BOND	7.40	2/5/2020	7,916,600	2,473,469	2,085,593
TURKEY GOVERNMENT BOND	9.50	1/12/2022	8,427,800	2,728,509	2,307,593
TURKEY GOVERNMENT BOND	7.10	3/8/2023	30,100,000	7,539,089	7,357,199
TURKEY GOVERNMENT BOND	10.40	3/20/2024	3,000,000	856,901	857,192
UK TREASURY BILL GBP	0.01	7/3/2017	34,250,000	43,613,679	44,489,013
UK TREASURY BILL GBP	0.00	7/17/2017	98,400,000	124,147,198	127,805,745
UK TREASURY BILL GBP	0.01	7/10/2017	255,000,000	325,404,981	331,219,148
UK TREASURY BILL GBP	0.00	10/30/2017	17,000,000	21,956,107	22,064,119
UK TREASURY BILL GBP	0.00	7/3/2017	46,201,747	58,782,245	60,013,726
UK TREASURY BILL GBP	0.00	7/17/2017	57,443,970	72,475,223	74,610,461
UK TREASURY BILL GBP	0.01	7/10/2017	134,035,931	170,973,531	174,099,086
UK TSY 1 1/2 2026	1.50	7/22/2026	42,105,000	53,918,417	56,150,355
UK TSY 1.75 2022	1.75	9/7/2022	7,250,000	9,501,419	9,934,208
UK TSY 2 2020	2.00	7/22/2020	6,150,000	8,592,986	8,368,888
UK TSY 2 2025	2.00	9/7/2025	53,588,000	77,182,712	74,748,652
UK TSY 2 1/2 2065	2.50	7/22/2065	1,836,000	3,446,724	3,010,260
UK TSY 2 1/4 2023	2.25	9/7/2023	9,800,000	13,507,037	13,822,548
UK TSY 3 1/4 2044	3.25	1/22/2044	10,600,000	17,034,724	17,578,046
UK TSY 3 3/4 2021	3.75	9/7/2021	25,500,000	35,698,540	37,589,474
UK TSY 3.5 2045	3.50	1/22/2045	34,797,990	59,840,661	60,643,233
UK TSY 4 1/2 2042	4.50	12/7/2042	10,245,000	20,622,342	20,338,877
UK TSY 4 1/4 2027	4.25	12/7/2027	29,900,000	50,330,448	50,163,914
UK TSY 4 1/4 2032	4.25	6/7/2032	13,000,000	23,137,221	22,769,035
UK TSY 4 1/4 2036	4.25	3/7/2036	3,000,000	5,830,283	5,417,936
UK TSY 4 1/4 2040	4.25	12/7/2040	13,700,000	25,476,254	25,791,491
UK TSY 4 1/4 2049	4.25	12/7/2049	5,250,000	10,888,797	10,838,001
UK TSY 4 3/4 2030	4.75	12/7/2030	23,590,000	43,822,073	42,697,596
UK TSY 4 3/4 2038	4.75	12/7/2038	800,000	1,564,965	1,575,590
UK TSY 5 2025	5.00	3/7/2025	3,188,000	5,259,488	5,376,740

CalPERS 2016-2017 Annual Investment Report
International Sovereign Debt Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
UNITED KINGDOM GILT	1.75	9/7/2037	33,000,000	39,766,176	41,982,301
WESTERN AUST TREAS CORP	6.00	10/16/2023	1,000,000	998,306	910,591
Total				**$ 17,678,006,777**	**$ 17,972,465,002**

CalPERS 2016-2017 Annual Investment Report
Foreign Issued - USD Denominated

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
ABU DHABI GOVT INT L	3.13	5/3/2026	9,587,124	9,486,904	9,701,306
BRITISH COLUMBIA PROV OF	2.25	6/2/2026	32,596,221	31,921,596	31,640,174
DOMINICAN REPUBLIC	5.95	1/25/2027	23,967,810	24,616,096	25,009,451
FED REPUBLIC OF BRAZIL	5	1/27/2045	18,215,535	14,884,346	15,870,649
FED REPUBLIC OF BRAZIL	6	4/7/2026	7,190,343	7,732,173	7,758,380
GOVT OF BERMUDA	4.85	2/6/2024	8,820,154	8,854,814	9,550,992
GOVT OF BERMUDA	3.72	1/25/2027	9,587,124	9,585,873	9,651,262
HUNGARY	7.63	3/29/2041	16,298,111	22,702,726	24,273,754
HUNGARY	5.38	3/25/2024	8,800,000	9,752,172	9,901,936
HYDRO QUEBEC	8.05	7/7/2024	9,587,124	10,867,632	12,593,550
HYDRO QUEBEC	9.38	4/15/2030	959	1,474	1,524
ITALY GOV T INT BOND	5.38	6/15/2033	13,421,973	14,916,103	15,301,318
JAPAN FIN ORG MUNICIPAL	2.63	4/20/2022	2,600,000	2,595,579	2,611,596
KUWAIT INTL BOND	3.50	3/20/2027	19,174,248	18,992,758	19,576,715
MANITOBA (PROVINCE OF)	2.13	6/22/2026	4,793,562	4,756,688	4,554,315
OMAN SOVEREIGN SUKUK	4.40	6/1/2024	9,587,124	9,607,028	9,466,997
ONTARIO (PROVINCE OF)	2.50	4/27/2026	74,779,566	73,688,680	73,571,128
PERUSAHAAN PENERBIT SBSN	4.15	3/29/2027	9,587,124	9,587,124	9,727,671
PROVINCE OF QUEBEC	2.75	4/12/2027	64,233,730	64,235,464	63,941,466
PROVINCE OF QUEBEC	2.50	4/20/2026	65,911,476	65,361,960	64,815,369
PROVINCE OF QUEBEC	7.50	9/15/2029	4,793,562	6,601,121	6,864,189
REPUBLIC OF AZERBAIJAN	4.75	3/18/2024	18,215,535	16,969,975	18,241,766
REPUBLIC OF CHILE	3.13	1/21/2026	23,392,582	23,253,274	23,857,861
REPUBLIC OF CHILE	3.86	6/21/2047	11,916,795	11,897,865	11,935,623
REPUBLIC OF COLOMBIA	5.63	2/26/2044	17,256,823	17,180,160	18,864,296
REPUBLIC OF COLOMBIA	3.88	4/25/2027	15,339,398	15,365,979	15,463,187
REPUBLIC OF COLOMBIA	6.13	1/18/2041	19,174,248	22,382,769	22,104,648
REPUBLIC OF COLOMBIA	5.00	6/15/2045	56,564,031	53,526,220	56,943,575
REPUBLIC OF COLOMBIA	7.38	9/18/2037	7,573,828	8,510,019	9,752,894
REPUBLIC OF INDONESIA	5.95	1/8/2046	3,834,850	3,809,364	4,549,359
REPUBLIC OF INDONESIA	4.35	1/8/2027	2,876,137	2,865,056	3,006,081
REPUBLIC OF INDONESIA	5.25	1/8/2047	3,834,850	3,806,474	4,167,484
REPUBLIC OF KOREA	2.75	1/19/2027	19,174,248	18,886,602	18,823,551
REPUBLIC OF KOREA	5.63	11/3/2025	2,876,137	2,859,716	3,457,520
REPUBLIC OF PANAMA	3.88	3/17/2028	25,885,234	26,179,118	26,535,213
REPUBLIC OF PANAMA	4.50	5/15/2047	25,885,234	26,855,473	26,257,723
REPUBLIC OF PANAMA	6.70	1/26/2036	21,091,672	24,216,839	27,134,437
REPUBLIC OF PANAMA	7.13	1/29/2026	15,339,398	18,254,946	19,423,973
REPUBLIC OF PANAMA	9.38	4/1/2029	4,793,562	6,971,982	7,062,211
REPUBLIC OF PERU	5.63	11/18/2050	48,894,332	54,480,725	59,328,382
REPUBLIC OF PERU	4.13	8/25/2027	13,421,973	14,021,130	14,599,080
REPUBLIC OF PERU	8.75	11/21/2033	4,793,562	6,569,425	7,343,833
REPUBLIC OF PERU	7.35	7/21/2025	10,545,836	12,015,242	13,795,536
REPUBLIC OF PHILIPPINES	6.38	1/15/2032	7,669,699	9,860,945	10,019,158
REPUBLIC OF PHILIPPINES	6.38	10/23/2034	41,224,633	52,042,798	55,314,800

CalPERS 2016-2017 Annual Investment Report
Foreign Issued - USD Denominated

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
REPUBLIC OF PHILIPPINES	5.50	3/30/2026	12,463,261	14,555,082	14,945,569
REPUBLIC OF PHILIPPINES	5.00	1/13/2037	35,472,358	40,867,391	41,984,019
REPUBLIC OF PHILIPPINES	3.95	1/20/2040	10,509,405	10,509,405	10,956,160
REPUBLIC OF PHILIPPINES	3.70	2/2/2042	18,215,535	17,777,993	18,390,404
REPUBLIC OF POLAND	3.25	4/6/2026	15,099,720	15,027,378	15,352,791
REPUBLIC OF PORTUGAL	5.13	10/15/2024	65,000,000	64,178,551	66,349,400
REPUBLIC OF PORTUGAL	5.13	10/15/2024	58,467,810	59,371,560	59,681,601
REPUBLIC OF PORTUGAL	5.13	10/15/2024	9,587,124	9,534,088	9,786,153
REPUBLIC OF SOUTH AFRICA	5.88	9/16/2025	12,942,617	14,153,222	13,901,924
REPUBLIC OF SOUTH AFRICA	4.88	4/14/2026	15,339,398	15,764,654	15,359,339
REPUBLIC OF SOUTH AFRICA	4.30	10/12/2028	24,926,522	24,416,922	23,251,210
REPUBLIC OF SOUTH AFRICA	5.00	10/12/2046	23,967,810	23,392,854	22,095,684
REPUBLIC OF TURKEY	6.63	2/17/2045	10,929,321	11,007,506	12,044,549
REPUBLIC OF TURKEY	4.88	10/9/2026	7,669,699	7,170,131	7,555,497
REPUBLICA ORIENT URUGUAY	5.10	6/18/2050	32,596,221	32,278,493	33,188,820
REPUBLICA ORIENT URUGUAY	4.13	11/20/2045	17,256,823	15,724,557	15,873,516
REPUBLICA ORIENT URUGUAY	4.38	10/27/2027	22,050,385	22,837,505	23,419,052
REPUBLICA ORIENT URUGUAY	7.63	3/21/2036	11,504,549	14,433,341	15,536,203
RUSSIAN FEDERATION	5.63	4/4/2042	2,876,137	3,055,136	3,113,994
RUSSIAN FEDERATION	4.75	5/27/2026	2,300,910	2,416,719	2,400,079
SAUDI INTERNATIONAL BOND	4.50	10/26/2046	4,793,562	4,700,563	4,881,428
SAUDI INTERNATIONAL BOND	3.25	10/26/2026	800,000	790,150	792,912
SAUDI INTERNATIONAL BOND	2.38	10/26/2021	9,700,000	9,663,258	9,539,174
STATE OF ISRAEL	2.88	3/16/2026	35,472,358	35,623,416	35,278,679
STATE OF QATAR	3.25	6/2/2026	9,587,124	9,548,093	9,307,467
STATE OF QATAR	4.63	6/2/2046	1,100,000	1,074,613	1,111,132
STATE OF QATAR	4.50	1/20/2022	300,000	316,314	317,679
UNITED MEXICAN STATES	4.75	3/8/2044	76,696,991	74,807,720	76,788,260
UNITED MEXICAN STATES	4.35	1/15/2047	61,357,593	57,020,385	57,735,040
UNITED MEXICAN STATES	6.05	1/11/2040	24,926,522	27,608,536	29,386,874
UNITED MEXICAN STATES	4.15	3/28/2027	91,077,677	92,962,364	94,325,506
UNITED MEXICAN STATES	5.75	10/12/2049	42,662,701	44,235,011	44,184,053
Total				**$ 1,650,353,318**	**$ 1,693,200,103**

CalPERS 2016-2017 Annual Investment Report
Mortgage-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
AMERICAN HOME MORTGAGE ASSETS	3.43	11/25/2035	160,874	160,935	146,486
AMERICAN HOME MORTGAGE INVESTM	3.16	11/25/2045	2,140,129	2,138,167	1,620,888
AMERICAN HOME MORTGAGE INVESTM	3.41	6/25/2045	250,409	250,277	250,409
BANC OF AMERICA COMMERCIAL MOR	2.17	7/15/2049	43,479,593	5,630,607	5,005,509
BANC OF AMERICA COMMERCIAL MOR	0.42	3/11/2041	8,042,615	68,234	29,833
BANC OF AMERICA COMMERCIAL MOR	0.01	4/10/2049	87,219,024	5,353	3,407
BANC OF AMERICA COMMERCIAL MOR	0.71	10/10/2045	4,749,614	114	11,053
BANC OF AMERICA FUNDING CORPOR	3.44	12/20/2034	219,391	153,330	129,702
BAYVIEW COMMERCIAL ASSET TRUST	1.62	11/25/2035	551,551	453,082	509,036
BAYVIEW COMMERCIAL ASSET TRUST	1.65	8/25/2034	217,893	189,348	207,166
BEAR STEARNS ADJUSTABLE RATE M	3.43	1/25/2035	74,589	67,536	74,589
BEAR STEARNS COMMERCIAL MORTGA	1.38	5/11/2039	7,662,231	191,931	261,321
BEAR STEARNS MORTGAGE FUNDING	1.52	12/25/2036	275,519	271,792	499,075
BEAR STEARNS MORTGAGE FUNDING	1.48	8/25/2036	373,518	162,818	709,560
CBA COMMERCIAL SMALL BALANCE C	1.54	7/25/2035	412,154	261,149	375,971
CBS COMMERCIAL SMALL BALANCE C	1.37	12/25/2036	110,249	67,886	104,854
CD COMMERCIAL MORTGAGE TRUST	1.20	2/10/2050	57,432,196	4,509,898	4,373,201
CD COMMERCIAL MORTGAGE TRUST	0.74	12/11/2049	3,929,117	6,921	12,630
CD COMMERCIAL MORTGAGE TRUST	0.00	7/15/2044	48,989,025	490	1,914
CD COMMERCIAL MORTGAGE TRUST	0.74	12/11/2049	3,291,963	5,799	10,582
CITIGROUP COMMERCIAL MORTGAGE	1.12	9/10/2058	99,138,843	7,114,461	6,001,662
CITIGROUP COMMERCIAL MORTGAGE	0.90	11/10/2048	58,589,648	3,561,530	2,957,779
CITIGROUP COMMERCIAL MORTGAGE	1.97	4/10/2049	62,224,715	8,092,461	7,444,399
CITIGROUP COMMERCIAL MORTGAGE	1.50	2/10/2049	125,466,808	11,906,624	10,715,343
CITIGROUP COMMERCIAL MORTGAGE	2.10	5/10/2049	137,158,178	18,940,049	17,746,637
CITIGROUP COMMERCIAL MORTGAGE	1.31	9/10/2046	94,312,819	6,859,636	3,706,417
CITIGROUP COMMERCIAL MORTGAGE	3.86	5/10/2047	65,192,442	68,007,396	68,591,914
CITIGROUP MORTGAGE LOAN TRUST	3.08	3/25/2037	872,374	518,299	724,706
CITIGROUP MORTGAGE LOAN TRUST	3.35	4/25/2037	1,463,288	1,450,274	1,265,052
CITIGROUP MORTGAGE LOAN TRUST	3.18	9/25/2035	192,538	187,855	189,710
COMM MORTGAGE TRUST	0.92	3/10/2039	16,564,799	260,998	180,078
COMM MORTGAGE TRUST	1.84	8/15/2045	18,738,451	2,388,287	1,294,729
COMM MORTGAGE TRUST	3.76	8/10/2048	23,967,810	24,645,982	25,011,288
COMM MORTGAGE TRUST	1.63	10/10/2049	62,703,907	6,435,020	6,043,997
COMM MORTGAGE TRUST	1.35	2/10/2048	172,423,427	15,414,526	11,996,234
COMM MORTGAGE TRUST	2.06	5/15/2045	63,899,239	8,857,054	4,887,238
COMM MORTGAGE TRUST	1.59	3/10/2046	217,469,830	18,865,683	7,364,868
COMM MORTGAGE TRUST	1.31	8/10/2050	88,626,386	7,250,523	4,392,829
COMM MORTGAGE TRUST	1.13	12/10/2047	113,773,676	8,013,097	5,875,649
COMM MORTGAGE TRUST	1.22	2/10/2049	123,943,647	9,144,466	8,325,719
COMM MORTGAGE TRUST	1.80	1/10/2046	103,622,069	9,382,949	4,939,116
COMM MORTGAGE TRUST	3.71	7/10/2048	28,761,372	29,569,765	30,002,106
COMM MORTGAGE TRUST	4.24	2/10/2047	11,504,549	11,813,120	12,357,455
COMM MORTGAGE TRUST	3.83	7/15/2047	23,967,810	24,888,103	25,164,667
COMM MORTGAGE TRUST	3.98	5/10/2047	33,554,933	35,267,719	35,604,151
COMM MORTGAGE TRUST	0.83	12/10/2046	19,066,458	497,707	745
COUNTRYWIDE ALTERNATIVE LOAN T	3.31	12/25/2034	63,476	52,148	63,255
COUNTRYWIDE ALTERNATIVE LOAN T	3.65	12/25/2034	63,475	63,537	63,475

CalPERS 2016-2017 Annual Investment Report
Mortgage-Backed Securities

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COUNTRYWIDE ALTERNATIVE LOAN T	2.29	8/25/2035	933,404	661,401	821,227
COUNTRYWIDE ALTERNATIVE LOAN T	1.43	6/25/2046	646,644	337,577	730,626
COUNTRYWIDE HOME LOANS	1.88	2/25/2035	344,713	243,030	330,318
COUNTRYWIDE HOME LOANS	2.00	2/25/2035	1,823,370	1,823,370	1,582,418
COUNTRYWIDE HOME LOANS	1.80	4/25/2035	549,219	389,705	496,420
COUNTRYWIDE HOME LOANS	1.62	9/25/2035	511,200	451,464	448,827
COUNTRYWIDE HOME LOANS	3.12	11/25/2034	456,833	322,101	393,574
COUNTRYWIDE HOME LOANS	3.09	3/25/2037	2,464,684	2,290,718	1,945,476
COUNTRYWIDE HOME LOANS	3.36	2/25/2047	469,221	462,340	376,873
COUNTRYWIDE HOME LOANS	3.28	2/25/2034	154,870	131,860	152,403
CREDIT SUISSE FIRST BOSTON MOR	0.54	10/15/2039	3,218,735	37,072	24,026
CREDIT SUISSE MORTGAGE TRUST	0.87	12/15/2039	9,525,582	338	20,933
CSAIL COMMERCIAL MORTGAGE TRUS	1.20	11/15/2048	206,613,078	14,230,269	12,243,232
CSAIL COMMERCIAL MORTGAGE TRUS	1.01	6/15/2057	146,612,533	9,354,906	7,183,281
CSAIL COMMERCIAL MORTGAGE TRUS	1.01	8/15/2048	112,774,181	6,489,069	5,149,103
DBUBS MORTGAGE TRUST	0.93	11/10/2046	42,481,002	2,814,926	803,747
DBUBS MORTGAGE TRUST	0.53	8/10/2044	35,175,671	3,192,793	332,728
DEUTSCHE BANK COMMERCIAL MORTG	1.04	6/10/2050	95,871,238	7,286,839	7,061,017
DSLA MORTGAGE LOAN TRUST	2.01	11/19/2044	170,676	77,418	152,414
EUROSAIL PLC	0.45	3/13/2045	1,078,660	1,595,503	1,374,639
FANNIE MAE	6.50	9/25/2023	126,680	128,444	138,239
FANNIE MAE	7.00	3/25/2020	24,444	24,614	25,546
FANNIE MAE	7.00	11/25/2029	1,393,113	1,509,680	1,578,340
FANNIE MAE	6.50	8/18/2028	254,637	251,926	287,766
FANNIE MAE	0.00	9/25/2023	193,784	164,837	178,626
FANNIE MAE	6.50	11/25/2031	1,625,501	1,664,486	1,854,186
FANNIE MAE	5.50	2/25/2033	1,778,340	1,799,077	1,978,368
FANNIE MAE	3.00	8/25/2031	12,607,068	12,831,836	12,919,321
FANNIE MAE CAS	5.77	2/25/2025	614,315	663,456	663,597
FANNIE MAE CAS	5.22	5/25/2025	786,172	848,443	849,114
FANNIEMAE STRIP	5.00	4/25/2036	91,440	44,321	17,707
FANNIEMAE STRIP	5.00	3/25/2036	82,227	32,730	16,154
FANNIEMAE WHOLE LOAN	3.10	4/25/2045	651,301	673,287	668,453
FED HM LN PC POOL 2B0649	2.70	7/1/2042	22,445,144	22,776,253	22,961,764
FED HM LN PC POOL 2B0893	2.53	11/1/2042	4,209,425	4,296,567	4,332,460
FED HM LN PC POOL 2B1771	2.19	10/1/2043	6,185,824	6,284,776	6,371,912
FED HM LN PC POOL 2B1985	3.13	12/1/2043	4,125,588	4,266,240	4,263,747
FED HM LN PC POOL 2B2161	2.54	1/1/2044	7,282,855	7,437,986	7,512,799
FED HM LN PC POOL 2B2622	3.18	5/1/2044	9,513,561	9,762,263	9,791,004
FED HM LN PC POOL 2B2821	3.20	7/1/2044	5,920,498	6,132,079	6,094,625
FED HM LN PC POOL 2B3169	3.15	9/1/2044	5,437,742	5,608,140	5,584,909
FED HM LN PC POOL 2B3249	3.15	9/1/2044	13,985,407	14,417,175	14,358,928
FED HM LN PC POOL 2B3271	3.03	8/1/2044	1,105,052	1,140,891	1,131,554
FED HM LN PC POOL 2B3309	3.12	10/1/2044	18,011,625	18,575,547	18,479,253
FED HM LN PC POOL 2B3317	3.09	10/1/2044	8,733,659	8,975,333	8,953,302
FED HM LN PC POOL 2B3403	3.20	11/1/2044	4,861,957	5,006,763	4,997,038
FED HM LN PC POOL 2B3878	2.76	3/1/2045	5,435,106	5,588,165	5,566,961
FED HM LN PC POOL 849316	3.31	7/1/2043	4,796,390	5,000,509	4,965,392

CalPERS 2016-2017 Annual Investment Report
Mortgage-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FED HM LN PC POOL 849345	3.26	5/1/2044	15,092,588	15,628,435	15,556,762
FED HM LN PC POOL 849433	3.25	8/1/2044	9,820,575	10,133,131	10,111,084
FED HM LN PC POOL 849473	3.16	5/1/2044	8,530,318	8,831,052	8,788,105
FED HM LN PC POOL 849628	2.85	10/1/2044	3,561,441	3,688,998	3,654,972
FED HM LN PC POOL A11314	6.00	7/1/2033	1,932	2,102	2,167
FED HM LN PC POOL A11732	5.00	8/1/2033	3,056	3,206	3,324
FED HM LN PC POOL A12739	5.00	8/1/2033	149,209	157,932	162,651
FED HM LN PC POOL A12885	5.00	8/1/2033	931	977	1,019
FED HM LN PC POOL A13679	6.00	9/1/2033	360	382	398
FED HM LN PC POOL A13715	5.00	9/1/2033	2,019,664	2,144,488	2,196,953
FED HM LN PC POOL A13890	5.00	9/1/2033	1,307	1,371	1,421
FED HM LN PC POOL A13973	5.50	10/1/2033	1,566	1,680	1,733
FED HM LN PC POOL A18698	6.00	2/1/2034	510,301	519,370	564,905
FED HM LN PC POOL A19680	5.00	3/1/2034	4,589	4,818	5,070
FED HM LN PC POOL A23348	6.50	6/1/2034	46,937	51,827	52,152
FED HM LN PC POOL A24457	6.00	7/1/2034	1,553,267	1,581,157	1,738,471
FED HM LN PC POOL A25467	6.50	8/1/2034	11,481	11,786	12,793
FED HM LN PC POOL A25557	6.00	8/1/2034	739,819	805,846	829,787
FED HM LN PC POOL A25914	6.00	8/1/2034	288,088	293,249	313,238
FED HM LN PC POOL A27926	6.00	10/1/2034	973	1,031	1,092
FED HM LN PC POOL A30638	7.00	3/1/2032	1,801	1,972	2,033
FED HM LN PC POOL A32056	4.50	4/1/2035	12,583	12,183	13,559
FED HM LN PC POOL A36085	6.00	7/1/2035	590	643	631
FED HM LN PC POOL A44350	6.00	4/1/2036	202	220	213
FED HM LN PC POOL A44755	7.00	4/1/2036	27,049	29,608	28,886
FED HM LN PC POOL A46250	4.50	7/1/2035	218,426	214,997	235,369
FED HM LN PC POOL A51249	6.00	8/1/2036	1,290,841	1,391,491	1,448,718
FED HM LN PC POOL A52748	7.00	9/1/2036	34,902	38,221	37,478
FED HM LN PC POOL A53990	7.00	11/1/2036	49,343	54,045	52,299
FED HM LN PC POOL A55597	7.00	12/1/2036	2,619	2,869	3,006
FED HM LN PC POOL A56815	6.00	1/1/2037	93,866	102,228	98,279
FED HM LN PC POOL A58000	5.00	3/1/2037	1,316	1,385	1,436
FED HM LN PC POOL A58297	6.00	3/1/2037	110,641	109,787	124,765
FED HM LN PC POOL A59085	7.00	4/1/2037	11,510	12,610	12,572
FED HM LN PC POOL A61946	6.00	6/1/2037	31,764	34,608	35,820
FED HM LN PC POOL A61969	6.00	6/1/2037	2,385	2,630	2,699
FED HM LN PC POOL A62176	6.00	6/1/2037	15,487	16,874	16,613
FED HM LN PC POOL A62582	6.00	6/1/2037	2,247	2,386	2,512
FED HM LN PC POOL A62725	6.00	7/1/2037	153,757	167,534	172,709
FED HM LN PC POOL A62853	6.00	7/1/2037	10,332	10,251	11,564
FED HM LN PC POOL A62906	6.00	6/1/2037	69,820	76,070	73,446
FED HM LN PC POOL A63098	6.00	7/1/2037	2,945	3,208	3,299
FED HM LN PC POOL A63205	6.00	7/1/2037	24,842	27,068	28,046
FED HM LN PC POOL A63312	7.00	7/1/2037	159,544	174,829	174,055
FED HM LN PC POOL A63860	6.00	7/1/2037	36,419	39,682	41,162
FED HM LN PC POOL A64107	6.50	8/1/2037	137,448	139,456	150,920
FED HM LN PC POOL A64161	6.00	8/1/2037	98,789	98,021	107,992
FED HM LN PC POOL A64249	6.00	8/1/2037	39,790	43,002	44,225

CalPERS 2016-2017 Annual Investment Report
Mortgage-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FED HM LN PC POOL A64281	6.00	8/1/2037	44,442	48,428	49,975
FED HM LN PC POOL A64381	7.00	8/1/2037	217,508	238,366	237,902
FED HM LN PC POOL A64472	7.00	8/1/2037	15,731	17,240	18,216
FED HM LN PC POOL A64843	7.00	8/1/2037	129,318	131,594	149,183
FED HM LN PC POOL A65572	6.50	9/1/2037	6,511	6,606	7,234
FED HM LN PC POOL A66302	6.00	10/1/2037	409,724	411,290	460,684
FED HM LN PC POOL A66825	6.00	10/1/2037	4,875	5,313	5,500
FED HM LN PC POOL A67052	6.00	10/1/2037	229,819	230,705	258,376
FED HM LN PC POOL A67245	6.00	10/1/2037	8,164	8,672	8,843
FED HM LN PC POOL A67492	6.50	11/1/2037	19,599	19,887	21,761
FED HM LN PC POOL A67530	6.00	11/1/2037	706	769	792
FED HM LN PC POOL A68726	6.50	11/1/2037	1,239	1,372	1,401
FED HM LN PC POOL A68739	6.50	10/1/2037	15,517	15,744	17,268
FED HM LN PC POOL A68762	6.00	11/1/2037	1,225	1,335	1,368
FED HM LN PC POOL A69521	6.50	12/1/2037	124,370	126,197	132,598
FED HM LN PC POOL A69659	7.00	12/1/2037	35,465	38,878	38,654
FED HM LN PC POOL A69748	6.50	12/1/2037	98,154	99,596	106,287
FED HM LN PC POOL A69764	6.50	12/1/2037	42,807	43,436	44,701
FED HM LN PC POOL A69830	6.00	12/1/2037	51,259	54,458	57,121
FED HM LN PC POOL A70570	6.50	1/1/2038	27,692	28,099	31,457
FED HM LN PC POOL A71410	6.00	1/1/2038	25,035	26,599	28,079
FED HM LN PC POOL A72251	7.00	2/1/2038	38,116	41,792	42,571
FED HM LN PC POOL A73988	7.00	2/1/2038	9,115	9,431	9,740
FED HM LN PC POOL A74528	4.50	3/1/2038	61,270	61,818	65,933
FED HM LN PC POOL A74611	6.00	3/1/2038	788	859	834
FED HM LN PC POOL A77428	6.00	5/1/2038	119,183	129,945	129,856
FED HM LN PC POOL A77989	7.00	6/1/2038	149,109	163,538	170,314
FED HM LN PC POOL A77997	7.00	5/1/2038	229,332	251,504	251,039
FED HM LN PC POOL A78238	7.00	6/1/2038	113,448	124,425	126,117
FED HM LN PC POOL A78312	5.00	1/1/2034	13,595	14,319	14,877
FED HM LN PC POOL A79564	5.50	6/1/2038	10,176	10,900	11,264
FED HM LN PC POOL A81046	6.00	8/1/2038	3,579	3,871	4,019
FED HM LN PC POOL A81420	6.00	9/1/2038	40,797	44,494	45,379
FED HM LN PC POOL A82358	6.00	10/1/2038	37,753	41,177	42,264
FED HM LN PC POOL A82557	6.00	10/1/2038	43,319	46,049	48,505
FED HM LN PC POOL A83617	6.00	12/1/2038	5,171	5,398	5,793
FED HM LN PC POOL A84001	6.00	1/1/2039	853	907	913
FED HM LN PC POOL A84051	5.00	1/1/2039	184,562	204,331	202,635
FED HM LN PC POOL A85053	5.00	3/1/2039	39,105	41,608	42,701
FED HM LN PC POOL A85767	5.00	4/1/2039	2,866	3,049	3,121
FED HM LN PC POOL A86958	6.00	6/1/2039	33,241	35,352	36,621
FED HM LN PC POOL A87100	4.50	6/1/2039	884,582	932,601	953,007
FED HM LN PC POOL A87388	5.00	7/1/2039	36,529	38,874	39,789
FED HM LN PC POOL A87530	6.00	7/1/2039	57,647	62,996	61,895
FED HM LN PC POOL A87700	5.00	8/1/2039	1,108,436	1,227,464	1,216,975
FED HM LN PC POOL A87842	4.50	8/1/2039	8,508,664	9,226,642	9,160,194
FED HM LN PC POOL A87957	5.00	8/1/2039	19,423	20,671	21,325
FED HM LN PC POOL A88406	4.50	9/1/2039	1,006,076	1,084,178	1,083,114

CalPERS 2016-2017 Annual Investment Report
Mortgage-Backed Securities

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FED HM LN PC POOL A88559	6.00	9/1/2039	7,370	8,054	8,183
FED HM LN PC POOL A88622	5.00	9/1/2039	237,210	252,461	260,471
FED HM LN PC POOL A88904	6.00	9/1/2039	11,312	12,364	12,562
FED HM LN PC POOL A89165	4.50	10/1/2039	218,368	235,326	235,089
FED HM LN PC POOL A89214	4.50	10/1/2039	133,158	143,499	143,354
FED HM LN PC POOL A89243	5.00	10/1/2039	482,545	534,400	529,797
FED HM LN PC POOL A89279	6.00	10/1/2039	213,030	232,844	233,448
FED HM LN PC POOL A89300	5.00	10/1/2039	124,688	138,388	136,915
FED HM LN PC POOL A89303	5.00	10/1/2039	51,274	54,007	55,852
FED HM LN PC POOL A89503	4.50	10/1/2039	257,434	277,426	277,147
FED HM LN PC POOL A89658	5.00	11/1/2039	127,027	140,682	139,466
FED HM LN PC POOL A89989	4.50	11/1/2039	183,955	198,246	199,017
FED HM LN PC POOL A90032	4.50	12/1/2039	142,880	153,984	153,821
FED HM LN PC POOL A90112	4.50	12/1/2039	447,435	482,209	481,697
FED HM LN PC POOL A90175	4.50	12/1/2039	669,864	721,924	721,158
FED HM LN PC POOL A90316	4.50	12/1/2039	110,599	119,194	119,067
FED HM LN PC POOL A90365	4.50	12/1/2039	4,979,245	5,366,217	5,360,519
FED HM LN PC POOL A90388	4.50	12/1/2039	1,024,288	1,103,893	1,102,721
FED HM LN PC POOL A90421	4.50	12/1/2039	3,628,383	3,910,370	3,906,217
FED HM LN PC POOL A90563	5.00	1/1/2040	375,237	395,282	408,723
FED HM LN PC POOL A90660	4.50	1/1/2040	186,826	201,351	201,132
FED HM LN PC POOL A90768	5.00	1/1/2040	27,266	29,168	29,988
FED HM LN PC POOL A90893	5.00	1/1/2040	240,089	266,494	263,631
FED HM LN PC POOL A91025	5.00	2/1/2040	169,747	181,348	184,439
FED HM LN PC POOL A91109	4.50	2/1/2040	1,369,631	1,476,154	1,473,926
FED HM LN PC POOL A91182	4.50	2/1/2040	943,630	1,013,771	1,022,448
FED HM LN PC POOL A91373	4.50	3/1/2040	105,318	113,512	113,338
FED HM LN PC POOL A91435	4.50	2/1/2040	3,035,407	3,271,486	3,266,548
FED HM LN PC POOL A91531	6.00	3/1/2040	85,125	92,902	92,713
FED HM LN PC POOL A91548	5.50	3/1/2040	1,049,857	1,139,616	1,160,695
FED HM LN PC POOL A91699	5.00	4/1/2040	95,633	102,177	103,910
FED HM LN PC POOL A91796	5.00	4/1/2040	102,628	109,651	111,643
FED HM LN PC POOL A91942	4.50	4/1/2040	680,667	731,317	737,521
FED HM LN PC POOL A91947	5.00	4/1/2040	8,811	9,414	9,585
FED HM LN PC POOL A92350	5.00	6/1/2040	124,435	138,144	136,877
FED HM LN PC POOL A92465	4.50	6/1/2040	14,406	14,413	15,503
FED HM LN PC POOL A92543	5.00	6/1/2040	5,334,394	5,922,077	5,874,508
FED HM LN PC POOL A92789	5.00	7/1/2040	8,828	9,433	9,592
FED HM LN PC POOL A92955	5.00	7/1/2040	70,102	73,863	76,260
FED HM LN PC POOL A93093	4.50	7/1/2040	36,333	39,041	39,368
FED HM LN PC POOL A93101	5.00	7/1/2040	310,116	331,381	337,358
FED HM LN PC POOL A93108	6.00	7/1/2040	79,861	87,179	89,838
FED HM LN PC POOL A93486	5.00	8/1/2040	239,601	256,041	260,790
FED HM LN PC POOL A93497	4.50	8/1/2040	618,374	664,489	670,024
FED HM LN PC POOL A93505	4.50	8/1/2040	3,811,285	4,108,338	4,101,508
FED HM LN PC POOL A93588	5.00	8/1/2040	607,866	674,878	668,647
FED HM LN PC POOL A93658	4.50	9/1/2040	179,328	193,310	192,984
FED HM LN PC POOL A93692	4.50	9/1/2040	2,670,912	2,843,180	2,874,297

CalPERS 2016-2017 Annual Investment Report
Mortgage-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FED HM LN PC POOL A93784	4.50	9/1/2040	112,860	120,139	121,454
FED HM LN PC POOL A93795	5.00	9/1/2040	20,209	21,597	22,038
FED HM LN PC POOL A93948	4.50	9/1/2040	340,751	367,318	366,698
FED HM LN PC POOL A94616	5.00	10/1/2040	15,642	16,740	17,097
FED HM LN PC POOL A94819	5.00	11/1/2040	458,451	490,662	498,994
FED HM LN PC POOL A94862	4.50	11/1/2040	3,761,622	4,004,508	4,048,063
FED HM LN PC POOL A94944	4.50	11/1/2040	1,169,703	1,249,612	1,267,404
FED HM LN PC POOL A95062	4.50	11/1/2040	1,743,176	1,825,905	1,875,916
FED HM LN PC POOL A95313	4.50	12/1/2040	497,515	529,657	535,400
FED HM LN PC POOL A95493	4.50	12/1/2040	1,039,540	1,110,586	1,126,369
FED HM LN PC POOL A95763	5.00	12/1/2040	250,885	277,972	275,932
FED HM LN PC POOL A95834	5.00	12/1/2040	4,992,301	5,531,301	5,490,702
FED HM LN PC POOL A95836	5.00	12/1/2040	400,797	428,977	436,241
FED HM LN PC POOL A96115	4.50	1/1/2041	2,742,838	2,982,053	2,963,039
FED HM LN PC POOL A96236	4.50	1/1/2041	699,157	750,784	755,287
FED HM LN PC POOL A96303	4.50	1/1/2041	1,891,952	2,056,142	2,046,236
FED HM LN PC POOL A96421	5.00	1/1/2041	1,466,507	1,624,892	1,612,914
FED HM LN PC POOL A96587	4.50	2/1/2041	320,156	344,108	347,434
FED HM LN PC POOL A96672	5.00	6/1/2040	70,350	77,931	77,239
FED HM LN PC POOL A96731	4.50	2/1/2041	4,899,053	5,260,997	5,298,560
FED HM LN PC POOL A96766	4.50	2/1/2041	1,339,818	1,438,804	1,449,077
FED HM LN PC POOL A96783	4.50	2/1/2041	553,029	593,887	598,127
FED HM LN PC POOL A96876	4.50	2/1/2041	1,024,981	1,100,707	1,108,566
FED HM LN PC POOL A97014	5.00	2/1/2041	14,576	15,591	15,894
FED HM LN PC POOL A97043	4.50	2/1/2041	219,193	235,592	237,869
FED HM LN PC POOL A97151	4.50	2/1/2041	355,783	382,068	384,796
FED HM LN PC POOL A97152	4.50	2/1/2041	1,033,902	1,110,287	1,118,214
FED HM LN PC POOL A97169	5.00	2/1/2041	58,114	61,248	63,278
FED HM LN PC POOL A97220	4.00	3/1/2041	1,066,525	1,125,005	1,126,781
FED HM LN PC POOL A97248	4.50	3/1/2041	974,672	1,046,715	1,054,154
FED HM LN PC POOL A97255	4.50	2/1/2041	5,242,188	5,701,021	5,669,677
FED HM LN PC POOL A97260	4.50	2/1/2041	39,385,559	42,451,581	42,369,656
FED HM LN PC POOL A97323	5.00	3/1/2041	575,898	638,134	634,412
FED HM LN PC POOL A97328	4.00	3/1/2041	990,091	1,044,380	1,046,028
FED HM LN PC POOL A97528	4.50	3/1/2041	545,564	585,889	590,053
FED HM LN PC POOL A97661	4.50	3/1/2041	3,238,662	3,478,049	3,502,768
FED HM LN PC POOL A97942	4.50	4/1/2041	435,498	464,940	468,494
FED HM LN PC POOL B10920	5.00	11/1/2018	1,820	1,848	1,851
FED HM LN PC POOL B18635	5.00	6/1/2020	8,765	9,014	8,844
FED HM LN PC POOL B32155	3.50	4/1/2042	158,757	158,453	163,898
FED HM LN PC POOL C00909	7.00	1/1/2030	4,202	4,274	4,807
FED HM LN PC POOL C01367	7.00	5/1/2032	2,276	2,487	2,628
FED HM LN PC POOL C03424	6.00	10/1/2039	110,722	121,020	124,270
FED HM LN PC POOL C03427	5.50	10/1/2039	16,821,397	18,215,991	18,601,191
FED HM LN PC POOL C03479	5.00	6/1/2040	124,996	132,519	135,976
FED HM LN PC POOL C03533	5.00	10/1/2040	91,118	97,378	99,004
FED HM LN PC POOL C03552	4.50	8/1/2040	2,395,160	2,558,575	2,595,219
FED HM LN PC POOL C03993	4.00	6/1/2042	31,705,294	33,802,702	33,486,321

CalPERS 2016-2017 Annual Investment Report
Mortgage-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FED HM LN PC POOL C09000	3.50	6/1/2042	425,240	436,644	439,009
FED HM LN PC POOL C09004	3.50	7/1/2042	516,632	530,490	533,361
FED HM LN PC POOL C09005	4.00	7/1/2042	119,779	127,391	126,507
FED HM LN PC POOL C09012	3.50	9/1/2042	297,941	305,937	307,589
FED HM LN PC POOL C09021	4.50	11/1/2042	503,791	536,718	541,574
FED HM LN PC POOL C09068	3.50	11/1/2044	11,092	11,621	11,424
FED HM LN PC POOL C33003	7.50	11/1/2029	1,558	1,587	1,585
FED HM LN PC POOL C35511	7.00	1/1/2030	9,709	10,587	11,007
FED HM LN PC POOL C35716	7.50	1/1/2030	19,303	19,672	19,729
FED HM LN PC POOL C37060	7.00	3/1/2030	17,759	19,371	19,180
FED HM LN PC POOL C43084	7.50	7/1/2030	882	899	989
FED HM LN PC POOL C46835	7.50	1/1/2031	14,373	14,657	15,725
FED HM LN PC POOL C46897	6.00	1/1/2025	802	847	841
FED HM LN PC POOL C48025	7.50	2/1/2031	4,452	4,541	4,732
FED HM LN PC POOL C48961	7.50	3/1/2031	32,735	33,386	34,337
FED HM LN PC POOL C50565	7.50	4/1/2031	2,895	2,953	3,002
FED HM LN PC POOL C50763	7.50	4/1/2031	7,036	7,176	7,482
FED HM LN PC POOL C51850	7.50	5/1/2031	11,901	12,139	12,683
FED HM LN PC POOL C67539	6.00	1/1/2029	462	499	480
FED HM LN PC POOL C76133	5.00	2/1/2033	1,772	1,859	1,928
FED HM LN PC POOL C77128	5.00	3/1/2033	862	904	952
FED HM LN PC POOL C91137	5.00	11/1/2027	1,906	1,988	2,078
FED HM LN PC POOL C91154	5.00	1/1/2028	4,895	5,107	5,314
FED HM LN PC POOL C91167	5.00	4/1/2028	2,064	2,154	2,242
FED HM LN PC POOL C91222	5.00	12/1/2028	10,193	10,670	11,091
FED HM LN PC POOL C91227	5.00	10/1/2028	16,910	17,701	18,384
FED HM LN PC POOL C91912	3.00	2/1/2037	41,644,435	41,960,842	42,230,690
FED HM LN PC POOL D97372	5.00	7/1/2027	25,362	26,272	27,619
FED HM LN PC POOL D97638	5.00	3/1/2028	8,111	8,410	8,856
FED HM LN PC POOL D98316	5.00	1/1/2030	17,695	18,507	19,271
FED HM LN PC POOL E01206	5.00	8/1/2017	500	500	500
FED HM LN PC POOL E91376	5.00	9/1/2017	469	469	470
FED HM LN PC POOL E92817	5.00	12/1/2017	2,255	2,267	2,267
FED HM LN PC POOL G00029	8.00	6/1/2021	51,488	52,472	53,583
FED HM LN PC POOL G00616	7.00	6/1/2026	199	217	221
FED HM LN PC POOL G01324	7.00	10/1/2031	13,762	13,976	15,801
FED HM LN PC POOL G01649	5.00	2/1/2034	339,918	358,044	369,757
FED HM LN PC POOL G01740	5.50	12/1/2034	3,724,067	3,995,228	4,110,705
FED HM LN PC POOL G01770	5.50	1/1/2035	9,433,015	10,132,294	10,412,365
FED HM LN PC POOL G01981	5.00	12/1/2035	19,826	21,049	21,710
FED HM LN PC POOL G01992	6.50	12/1/2035	16,440	16,674	18,540
FED HM LN PC POOL G02319	6.50	8/1/2036	126,423	128,240	142,264
FED HM LN PC POOL G02366	6.50	10/1/2036	6,192	6,850	7,052
FED HM LN PC POOL G02496	6.00	12/1/2036	213,918	230,614	239,889
FED HM LN PC POOL G02611	6.00	2/1/2037	78,330	83,166	87,958
FED HM LN PC POOL G02735	7.00	3/1/2037	264,344	269,014	306,534
FED HM LN PC POOL G02789	6.00	4/1/2037	1,064,260	1,147,650	1,194,486
FED HM LN PC POOL G02985	6.00	6/1/2037	28,550	30,320	32,087

CalPERS 2016-2017 Annual Investment Report
Mortgage-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FED HM LN PC POOL G02996	6.00	5/1/2037	301,630	299,295	338,174
FED HM LN PC POOL G03120	6.00	8/1/2037	49,669	54,124	55,862
FED HM LN PC POOL G03158	6.00	8/1/2037	106,697	106,991	119,772
FED HM LN PC POOL G03202	5.50	9/1/2037	452,031	475,098	499,428
FED HM LN PC POOL G03218	6.00	9/1/2037	28,077	30,598	31,571
FED HM LN PC POOL G03362	6.00	9/1/2037	520,215	566,916	584,567
FED HM LN PC POOL G03521	6.50	7/1/2037	222,732	246,633	255,550
FED HM LN PC POOL G03550	6.00	11/1/2037	29,111	30,926	32,695
FED HM LN PC POOL G03617	6.50	12/1/2037	173,550	176,100	197,939
FED HM LN PC POOL G03618	6.50	12/1/2037	494,555	544,694	566,161
FED HM LN PC POOL G03698	6.00	12/1/2037	33,246	36,239	37,324
FED HM LN PC POOL G03781	6.00	1/1/2038	520,173	552,663	584,132
FED HM LN PC POOL G03973	6.00	1/1/2038	1,668,327	1,687,245	1,873,529
FED HM LN PC POOL G04015	6.00	2/1/2038	362,360	391,021	407,386
FED HM LN PC POOL G04214	5.50	5/1/2038	503,565	529,459	556,893
FED HM LN PC POOL G04445	5.50	6/1/2038	62,603	65,825	69,233
FED HM LN PC POOL G04477	6.00	8/1/2038	86,625	94,467	97,297
FED HM LN PC POOL G04570	6.00	11/1/2037	21,425	22,760	24,139
FED HM LN PC POOL G04610	6.00	7/1/2038	25,439	27,038	28,729
FED HM LN PC POOL G04765	6.00	9/1/2038	15,664	16,349	17,617
FED HM LN PC POOL G04953	4.50	9/1/2038	21,738	21,874	23,393
FED HM LN PC POOL G05182	5.00	2/1/2033	11,332,977	11,927,734	12,332,938
FED HM LN PC POOL G05227	6.00	2/1/2039	14,691	15,337	16,553
FED HM LN PC POOL G05228	6.00	1/1/2039	42,139	45,971	47,495
FED HM LN PC POOL G05354	5.00	3/1/2039	65,171	72,157	71,553
FED HM LN PC POOL G05380	6.00	4/1/2039	4,673	4,879	5,275
FED HM LN PC POOL G05535	4.50	7/1/2039	37,144,846	40,244,975	39,989,123
FED HM LN PC POOL G05661	5.00	9/1/2039	127,399	141,084	139,874
FED HM LN PC POOL G05668	5.00	4/1/2035	33,725,137	35,720,313	36,685,573
FED HM LN PC POOL G05749	6.00	3/1/2038	2,199	2,397	2,489
FED HM LN PC POOL G05774	5.00	1/1/2040	431,734	478,177	474,010
FED HM LN PC POOL G05830	6.00	12/1/2039	734,105	793,242	826,781
FED HM LN PC POOL G05832	5.00	3/1/2040	24,394	25,700	26,537
FED HM LN PC POOL G05929	5.00	7/1/2040	1,247,193	1,381,628	1,371,705
FED HM LN PC POOL G05958	5.00	8/1/2040	338,414	361,047	367,705
FED HM LN PC POOL G05978	6.00	5/1/2040	10,767	11,758	12,133
FED HM LN PC POOL G06024	4.50	8/1/2040	55,810	59,920	60,291
FED HM LN PC POOL G06025	4.50	9/1/2040	14,244,797	15,429,325	15,329,512
FED HM LN PC POOL G06395	5.00	4/1/2040	125,186	132,985	136,697
FED HM LN PC POOL G06492	4.50	5/1/2041	356,059	382,737	386,396
FED HM LN PC POOL G06503	4.50	9/1/2040	134,181	144,193	145,388
FED HM LN PC POOL G06506	4.00	12/1/2040	1,179,445	1,243,930	1,245,938
FED HM LN PC POOL G06719	4.50	9/1/2041	4,696,467	5,044,668	5,079,453
FED HM LN PC POOL G06782	4.00	10/1/2041	13,426	13,856	14,184
FED HM LN PC POOL G06875	5.50	12/1/2038	288,268	312,115	318,506
FED HM LN PC POOL G07044	4.00	6/1/2042	14,124,020	15,173,768	14,921,994
FED HM LN PC POOL G07203	4.50	6/1/2041	10,740,057	11,595,414	11,688,164
FED HM LN PC POOL G07239	3.00	12/1/2042	22,286	23,026	22,365

CalPERS 2016-2017 Annual Investment Report
Mortgage-Backed Securities

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FED HM LN PC POOL G07249	4.00	12/1/2042	1,116,154	1,177,207	1,178,853
FED HM LN PC POOL G07289	3.00	11/1/2042	56,296	56,045	56,507
FED HM LN PC POOL G07319	3.50	3/1/2043	61,046,607	60,929,310	63,023,331
FED HM LN PC POOL G07348	3.50	3/1/2043	21,683,770	21,642,106	22,385,903
FED HM LN PC POOL G07396	4.50	7/1/2041	5,889,025	6,292,657	6,380,914
FED HM LN PC POOL G07399	5.00	7/1/2041	10,956,314	11,891,233	12,050,126
FED HM LN PC POOL G07459	3.50	8/1/2043	2,499,854	2,599,046	2,579,291
FED HM LN PC POOL G07477	4.00	1/1/2041	114,744,080	121,772,927	121,226,850
FED HM LN PC POOL G07642	5.00	10/1/2041	641,526	694,256	697,052
FED HM LN PC POOL G07810	4.50	5/1/2042	15,731,599	16,974,017	16,936,208
FED HM LN PC POOL G07924	3.50	1/1/2045	72,161	74,109	74,581
FED HM LN PC POOL G08003	6.00	7/1/2034	1,305,147	1,421,480	1,464,029
FED HM LN PC POOL G08068	5.50	7/1/2035	465,752	498,778	514,606
FED HM LN PC POOL G08148	7.00	8/1/2036	148,385	150,952	170,927
FED HM LN PC POOL G08163	7.00	11/1/2036	176,337	193,140	204,279
FED HM LN PC POOL G08193	6.00	4/1/2037	81,337	86,369	91,218
FED HM LN PC POOL G08210	6.00	7/1/2037	30,216	32,923	33,946
FED HM LN PC POOL G08227	6.00	10/1/2037	3,304	3,601	3,704
FED HM LN PC POOL G08232	6.00	11/1/2037	1,293	1,374	1,450
FED HM LN PC POOL G08309	5.50	12/1/2038	207,658	218,843	229,649
FED HM LN PC POOL G08364	4.50	9/1/2039	1,994,909	2,122,687	2,147,664
FED HM LN PC POOL G08368	4.50	10/1/2039	5,379,292	5,797,045	5,791,198
FED HM LN PC POOL G08372	4.50	11/1/2039	5,844,799	6,298,874	6,292,350
FED HM LN PC POOL G08417	5.00	8/1/2040	9,225	9,721	10,024
FED HM LN PC POOL G08435	4.50	2/1/2041	5,282,280	5,538,667	5,682,498
FED HM LN PC POOL G08457	4.50	8/1/2041	2,487,692	2,651,709	2,676,175
FED HM LN PC POOL G08501	4.00	7/1/2042	370,816	394,284	391,646
FED HM LN PC POOL G08504	4.00	8/1/2042	715,035	763,330	755,202
FED HM LN PC POOL G08541	3.50	8/1/2043	127,637	131,792	131,693
FED HM LN PC POOL G08619	3.00	12/1/2044	81,185	83,884	81,303
FED HM LN PC POOL G08658	3.00	8/1/2045	189,036	189,622	189,130
FED HM LN PC POOL G08680	3.00	12/1/2045	340,120	337,099	340,290
FED HM LN PC POOL G08681	3.50	12/1/2045	68,007	70,122	69,907
FED HM LN PC POOL G08701	3.00	4/1/2046	1,655,802	1,648,120	1,653,408
FED HM LN PC POOL G08710	3.00	6/1/2046	118,531	121,475	118,359
FED HM LN PC POOL G08721	3.00	9/1/2046	60,194,421	59,837,700	60,107,380
FED HM LN PC POOL G08726	3.00	10/1/2046	30,415	31,428	30,371
FED HM LN PC POOL G08732	3.00	11/1/2046	4,545,300	4,527,569	4,538,728
FED HM LN PC POOL G08737	3.00	12/1/2046	35,232,388	36,042,479	35,181,442
FED HM LN PC POOL G08741	3.00	1/1/2047	1,143,621,136	1,164,436,665	1,141,967,460
FED HM LN PC POOL G08742	3.50	1/1/2047	7,446	7,801	7,653
FED HM LN PC POOL G11753	5.00	8/1/2020	17,914	18,274	18,509
FED HM LN PC POOL G12319	5.00	6/1/2021	2,930	2,996	3,043
FED HM LN PC POOL G12503	5.00	11/1/2017	280	281	280
FED HM LN PC POOL G12769	5.00	8/1/2022	17,377	17,849	18,218
FED HM LN PC POOL G12831	5.00	12/1/2017	318	320	318
FED HM LN PC POOL G12832	5.00	10/1/2022	18,219	18,922	19,154
FED HM LN PC POOL G12869	5.00	9/1/2022	4,026	4,137	4,218

CalPERS 2016-2017 Annual Investment Report
Mortgage-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FED HM LN PC POOL G13004	5.00	3/1/2023	99,195	102,006	104,678
FED HM LN PC POOL G13006	5.00	2/1/2023	653	669	689
FED HM LN PC POOL G13081	5.00	4/1/2023	9,562	9,835	10,104
FED HM LN PC POOL G13174	5.00	6/1/2023	167,161	173,792	176,825
FED HM LN PC POOL G13178	5.00	6/1/2023	66,737	68,677	70,625
FED HM LN PC POOL G13202	5.00	7/1/2023	61,713	63,567	65,294
FED HM LN PC POOL G13232	5.00	6/1/2023	408,715	420,509	432,125
FED HM LN PC POOL G13240	5.00	8/1/2023	20,479	21,076	21,679
FED HM LN PC POOL G13255	5.00	7/1/2023	64,446	66,313	68,211
FED HM LN PC POOL G13369	5.00	11/1/2023	289,569	298,424	307,512
FED HM LN PC POOL G13379	5.00	12/1/2023	186,567	192,279	197,894
FED HM LN PC POOL G13408	5.00	1/1/2024	156,355	161,107	165,396
FED HM LN PC POOL G13488	5.00	1/1/2024	270,865	279,177	286,903
FED HM LN PC POOL G13512	5.00	12/1/2022	1,884	1,959	1,971
FED HM LN PC POOL G13586	5.00	4/1/2024	70,873	73,110	74,880
FED HM LN PC POOL G13601	5.00	6/1/2024	36,868	38,445	39,109
FED HM LN PC POOL G13644	5.00	7/1/2024	360,604	371,932	381,229
FED HM LN PC POOL G13656	5.00	2/1/2024	59,324	61,140	62,757
FED HM LN PC POOL G13689	5.00	10/1/2024	65,009	67,135	68,789
FED HM LN PC POOL G13729	5.00	10/1/2024	3,165	3,269	3,326
FED HM LN PC POOL G13748	5.00	12/1/2024	8,627	9,010	9,209
FED HM LN PC POOL G13756	5.00	1/1/2025	31,451	32,892	33,174
FED HM LN PC POOL G13827	5.00	3/1/2025	50,943	52,669	53,922
FED HM LN PC POOL G13888	5.00	6/1/2025	2,683,929	2,828,119	2,843,721
FED HM LN PC POOL G13911	5.00	6/1/2025	340,474	352,123	360,350
FED HM LN PC POOL G14181	3.50	6/1/2021	32,118	32,903	33,434
FED HM LN PC POOL G18156	5.00	12/1/2021	3,017	3,124	3,163
FED HM LN PC POOL G18247	5.00	4/1/2023	74,287	77,192	78,542
FED HM LN PC POOL G18304	5.00	3/1/2024	363,825	374,938	387,234
FED HM LN PC POOL G18622	2.50	12/1/2031	424,099	428,686	426,672
FED HM LN PC POOL G18626	2.50	1/1/2032	441,748	442,238	444,428
FED HM LN PC POOL G30109	6.00	3/1/2018	125	126	125
FED HM LN PC POOL G30359	5.00	8/1/2027	2,402	2,505	2,608
FED HM LN PC POOL G30419	5.00	11/1/2028	12,393	12,860	13,461
FED HM LN PC POOL G60121	3.50	7/1/2045	539,847	565,577	555,767
FED HM LN PC POOL G60187	3.00	8/1/2045	423,852	422,227	424,063
FED HM LN PC POOL G60440	3.50	3/1/2046	182,427	186,279	188,556
FED HM LN PC POOL G60713	3.50	9/1/2046	60,911	62,198	62,847
FED HM LN PC POOL G60959	4.50	7/1/2045	13,952,257	15,098,497	15,009,368
FED HM LN PC POOL J03958	5.00	12/1/2021	12,663	12,984	13,272
FED HM LN PC POOL J04178	5.00	1/1/2022	7,486	7,677	7,836
FED HM LN PC POOL J04229	5.00	2/1/2022	2,131	2,186	2,235
FED HM LN PC POOL J04324	5.00	2/1/2022	7,081	7,264	7,421
FED HM LN PC POOL J04508	5.00	3/1/2022	2,783	2,883	2,808
FED HM LN PC POOL J04625	5.00	4/1/2017	-	0	-
FED HM LN PC POOL J04743	5.00	4/1/2017	-	0	-
FED HM LN PC POOL J05659	5.00	9/1/2022	49,614	51,511	52,707
FED HM LN PC POOL J06770	5.00	12/1/2022	5,009	5,205	5,248

CalPERS 2016-2017 Annual Investment Report
Mortgage-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FED HM LN PC POOL J06787	5.00	1/1/2023	57,189	58,807	60,202
FED HM LN PC POOL J06806	5.00	2/1/2023	32,142	33,052	33,581
FED HM LN PC POOL J06832	5.00	1/1/2023	723	744	763
FED HM LN PC POOL J06843	5.00	2/1/2018	4,620	4,643	4,650
FED HM LN PC POOL J06857	5.00	1/1/2023	2,681	2,758	2,833
FED HM LN PC POOL J07005	5.00	2/1/2023	39,516	40,638	41,686
FED HM LN PC POOL J07046	5.00	2/1/2023	7,198	7,404	7,607
FED HM LN PC POOL J07161	5.00	3/1/2023	154,280	160,267	163,264
FED HM LN PC POOL J07567	5.00	4/1/2023	63,282	65,757	66,841
FED HM LN PC POOL J07575	5.00	4/1/2023	37,790	38,892	39,902
FED HM LN PC POOL J07704	5.00	4/1/2023	34,659	36,014	36,579
FED HM LN PC POOL J07844	5.00	5/1/2023	8,608	8,947	9,105
FED HM LN PC POOL J07891	5.00	5/1/2023	153,397	157,809	161,885
FED HM LN PC POOL J07926	5.00	5/1/2023	35,206	36,248	37,257
FED HM LN PC POOL J08023	5.00	7/1/2023	665,232	684,476	704,079
FED HM LN PC POOL J08068	5.00	6/1/2018	16,852	16,976	17,055
FED HM LN PC POOL J08112	5.00	6/1/2023	5,986	6,158	6,159
FED HM LN PC POOL J08160	5.00	12/1/2022	33,309	34,614	34,983
FED HM LN PC POOL J08248	5.00	12/1/2022	22,137	22,766	23,194
FED HM LN PC POOL J08266	5.00	7/1/2023	98,517	101,367	104,298
FED HM LN PC POOL J08278	5.00	3/1/2021	17,789	18,378	17,832
FED HM LN PC POOL J08289	5.00	7/1/2018	3,361	3,388	3,401
FED HM LN PC POOL J08503	5.00	8/1/2018	2,065	2,084	2,069
FED HM LN PC POOL J08657	5.00	9/1/2023	63,143	65,025	65,220
FED HM LN PC POOL J08743	5.00	9/1/2020	7,062	7,275	7,084
FED HM LN PC POOL J09312	5.00	2/1/2024	117,472	121,125	123,332
FED HM LN PC POOL J09331	5.00	9/1/2018	2,309	2,331	2,310
FED HM LN PC POOL J09411	5.00	3/1/2019	7,252	7,345	7,368
FED HM LN PC POOL J10508	5.00	8/1/2019	1,851	1,878	1,852
FED HM LN PC POOL J11138	5.00	11/1/2024	10,800	11,277	11,226
FED HM LN PC POOL J11372	5.00	12/1/2024	5,041	5,203	5,375
FED HM LN PC POOL J12421	5.00	6/1/2025	128,294	134,092	133,366
FED HM LN PC POOL J16296	4.00	8/1/2026	139,985	144,997	144,102
FED HM LN PC POOL J16528	4.00	8/1/2026	601,149	622,672	625,980
FED HM LN PC POOL J22021	2.50	1/1/2028	109,250	112,598	110,481
FED HM LN PC POOL J35416	2.50	10/1/2031	395,735	408,015	398,369
FED HM LN PC POOL J35796	2.50	12/1/2031	142,005	145,795	142,866
FED HM LN PC POOL J35841	2.50	12/1/2031	546,745	562,404	550,747
FED HM LN PC POOL J35925	2.50	12/1/2031	6,929,395	7,144,510	6,976,418
FED HM LN PC POOL J35927	2.50	12/1/2031	7,199,917	7,390,880	7,245,399
FED HM LN PC POOL J35978	2.50	12/1/2031	40,058	41,301	40,364
FED HM LN PC POOL J36173	2.50	1/1/2032	90,756	90,191	91,307
FED HM LN PC POOL K39023	6.50	1/1/2048	930,375	950,624	1,019,895
FED HM LN PC POOL K93845	3.00	3/1/2037	121,094,067	122,641,869	122,831,599
FED HM LN PC POOL Q00054	5.00	4/1/2041	4,665	4,917	5,080
FED HM LN PC POOL Q00265	4.50	4/1/2041	11,733,586	12,536,828	12,734,333
FED HM LN PC POOL Q00284	4.50	4/1/2041	1,449,061	1,556,225	1,567,229
FED HM LN PC POOL Q00627	5.00	5/1/2041	18,237	19,222	19,885

CalPERS 2016-2017 Annual Investment Report
Mortgage-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FED HM LN PC POOL Q00704	4.50	5/1/2041	531,306	566,274	571,561
FED HM LN PC POOL Q01226	5.00	6/1/2041	18,076	19,338	19,682
FED HM LN PC POOL Q01300	4.50	6/1/2036	2,627,205	2,801,849	2,826,258
FED HM LN PC POOL Q01559	4.50	6/1/2041	40,233	42,841	43,281
FED HM LN PC POOL Q01561	4.50	6/1/2041	2,270,796	2,438,902	2,455,975
FED HM LN PC POOL Q01676	4.50	6/1/2041	703,452	743,880	756,750
FED HM LN PC POOL Q01722	5.00	7/1/2041	4,979,873	5,385,942	5,437,673
FED HM LN PC POOL Q01919	4.50	7/1/2041	1,077,597	1,148,603	1,159,243
FED HM LN PC POOL Q01982	4.50	7/1/2041	50,139	53,900	54,411
FED HM LN PC POOL Q02239	5.00	7/1/2041	73,163	78,274	80,422
FED HM LN PC POOL Q02376	4.50	8/1/2041	624,383	671,236	677,581
FED HM LN PC POOL Q02459	4.50	8/1/2041	1,331,916	1,419,731	1,445,397
FED HM LN PC POOL Q02481	4.50	7/1/2041	1,178,726	1,256,396	1,268,034
FED HM LN PC POOL Q02546	4.50	8/1/2041	1,513,633	1,613,430	1,628,316
FED HM LN PC POOL Q02570	4.50	8/1/2041	778,751	830,095	837,754
FED HM LN PC POOL Q02592	4.50	8/1/2041	656,762	706,045	712,719
FED HM LN PC POOL Q02645	5.00	8/1/2041	1,380,623	1,533,401	1,521,145
FED HM LN PC POOL Q02662	4.50	8/1/2041	321,171	345,272	348,535
FED HM LN PC POOL Q02663	4.50	8/1/2041	70,911	76,165	76,693
FED HM LN PC POOL Q02674	4.50	8/1/2041	1,203,512	1,282,862	1,294,698
FED HM LN PC POOL Q02716	4.50	8/1/2036	2,267,561	2,392,353	2,439,366
FED HM LN PC POOL Q02718	4.50	8/1/2036	3,877,118	4,090,490	4,170,872
FED HM LN PC POOL Q02775	4.50	8/1/2041	85,780	92,217	93,089
FED HM LN PC POOL Q02776	4.50	8/1/2041	3,915,274	4,256,641	4,234,556
FED HM LN PC POOL Q02791	4.50	8/1/2041	309,601	330,014	333,059
FED HM LN PC POOL Q02833	4.50	8/1/2041	76,071	80,449	81,835
FED HM LN PC POOL Q02930	4.50	8/1/2041	2,741,145	2,898,873	2,948,831
FED HM LN PC POOL Q02982	5.00	8/1/2041	392,362	435,781	432,298
FED HM LN PC POOL Q03009	4.50	9/1/2041	1,118,147	1,202,095	1,213,415
FED HM LN PC POOL Q03039	4.50	9/1/2041	1,249,300	1,334,996	1,355,742
FED HM LN PC POOL Q03089	4.50	9/1/2041	2,682,021	2,863,812	2,885,228
FED HM LN PC POOL Q03090	4.50	9/1/2041	902,397	970,147	979,283
FED HM LN PC POOL Q03147	5.00	9/1/2041	700,926	778,513	772,267
FED HM LN PC POOL Q03227	4.50	9/1/2041	181,168	193,120	195,034
FED HM LN PC POOL Q03232	4.50	9/1/2041	1,324,695	1,412,086	1,425,063
FED HM LN PC POOL Q03240	4.50	9/1/2041	556,379	597,630	601,750
FED HM LN PC POOL Q03447	4.50	9/1/2041	128,366	134,499	138,555
FED HM LN PC POOL Q03457	4.50	9/1/2041	1,487,789	1,598,096	1,609,115
FED HM LN PC POOL Q03526	4.50	9/1/2041	203,607	217,039	219,034
FED HM LN PC POOL Q03550	4.50	9/1/2041	1,013,490	1,080,350	1,090,278
FED HM LN PC POOL Q03580	4.50	9/1/2041	229,007	243,873	246,358
FED HM LN PC POOL Q03643	4.50	10/1/2041	4,736,387	5,092,159	5,139,935
FED HM LN PC POOL Q03645	4.50	9/1/2036	3,620,513	3,856,911	3,894,826
FED HM LN PC POOL Q03686	4.50	10/1/2041	183,901	195,844	197,835
FED HM LN PC POOL Q03779	4.50	7/1/2041	1,782,994	1,885,525	1,918,084
FED HM LN PC POOL Q03805	4.50	10/1/2041	28,360,110	29,993,929	30,508,849
FED HM LN PC POOL Q04049	4.50	10/1/2041	632,564	674,318	684,148
FED HM LN PC POOL Q04141	4.50	10/1/2041	4,459,855	4,754,237	4,797,761

CalPERS 2016-2017 Annual Investment Report
Mortgage-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FED HM LN PC POOL Q04220	4.50	10/1/2041	130,414	138,884	140,295
FED HM LN PC POOL Q04296	4.50	11/1/2041	169,071	181,619	182,859
FED HM LN PC POOL Q04368	4.00	11/1/2041	109,298	114,831	115,473
FED HM LN PC POOL Q04441	4.00	11/1/2041	5,583,277	5,967,381	5,898,719
FED HM LN PC POOL Q04442	4.50	11/1/2041	18,665,994	19,741,986	20,080,247
FED HM LN PC POOL Q04448	5.00	11/1/2041	363,174	402,517	400,074
FED HM LN PC POOL Q04643	5.00	11/1/2041	1,025,559	1,136,660	1,129,761
FED HM LN PC POOL Q04660	4.50	11/1/2041	1,243,160	1,335,420	1,344,537
FED HM LN PC POOL Q04663	5.00	11/1/2041	1,060,634	1,175,534	1,168,399
FED HM LN PC POOL Q04741	4.50	11/1/2041	3,814,415	4,076,273	4,103,419
FED HM LN PC POOL Q04789	4.50	11/1/2041	2,944,493	3,135,820	3,167,586
FED HM LN PC POOL Q05316	4.50	12/1/2041	1,412,543	1,483,213	1,519,566
FED HM LN PC POOL Q05451	4.00	1/1/2042	11,826,728	12,438,391	12,491,088
FED HM LN PC POOL Q05535	3.50	1/1/2042	1,823,790	1,799,794	1,890,043
FED HM LN PC POOL Q05599	4.00	1/1/2042	10,939,325	11,619,394	11,557,371
FED HM LN PC POOL Q05711	4.50	1/1/2042	821,494	882,520	888,836
FED HM LN PC POOL Q05717	3.50	1/1/2042	926,451	914,261	957,439
FED HM LN PC POOL Q05942	4.00	2/1/2042	3,661,861	3,885,458	3,867,564
FED HM LN PC POOL Q05962	4.00	1/1/2042	3,048,845	3,217,476	3,221,098
FED HM LN PC POOL Q06205	3.50	2/1/2042	585,415	604,398	604,371
FED HM LN PC POOL Q07147	3.50	4/1/2042	100,193	105,384	103,437
FED HM LN PC POOL Q07480	4.00	4/1/2042	25,747,060	27,448,513	27,193,386
FED HM LN PC POOL Q07863	4.00	4/1/2042	2,242,568	2,408,477	2,375,219
FED HM LN PC POOL Q08126	4.50	5/1/2042	590,610	643,773	637,670
FED HM LN PC POOL Q08311	4.00	5/1/2042	5,525,947	5,924,790	5,852,814
FED HM LN PC POOL Q08862	3.50	6/1/2042	25,822	27,221	26,658
FED HM LN PC POOL Q08998	3.50	6/1/2042	102,595	105,925	105,917
FED HM LN PC POOL Q09426	4.00	7/1/2042	1,123,609	1,200,717	1,190,072
FED HM LN PC POOL Q09716	4.00	7/1/2042	816,073	876,542	864,344
FED HM LN PC POOL Q10056	4.50	8/1/2042	2,089,066	2,277,381	2,245,740
FED HM LN PC POOL Q10397	4.50	8/1/2042	962,041	1,028,310	1,040,905
FED HM LN PC POOL Q10670	4.00	8/1/2042	668,630	718,200	708,180
FED HM LN PC POOL Q10714	3.50	9/1/2042	143,088	146,928	147,721
FED HM LN PC POOL Q10971	3.50	9/1/2042	2,087,768	2,083,766	2,155,371
FED HM LN PC POOL Q11004	4.00	9/1/2042	4,420,389	4,690,323	4,668,702
FED HM LN PC POOL Q11005	3.50	9/1/2042	12,461,970	12,438,082	12,865,495
FED HM LN PC POOL Q11207	3.50	9/1/2042	1,213,962	1,278,053	1,253,271
FED HM LN PC POOL Q12191	3.50	10/1/2042	322,822	343,657	333,715
FED HM LN PC POOL Q12276	3.50	10/1/2042	4,055,868	4,314,555	4,187,200
FED HM LN PC POOL Q12858	3.50	11/1/2042	998,923	997,007	1,031,269
FED HM LN PC POOL Q13268	4.50	10/1/2042	1,282,031	1,397,706	1,378,180
FED HM LN PC POOL Q13756	4.50	10/1/2042	863,282	919,678	928,025
FED HM LN PC POOL Q13973	3.00	12/1/2042	26,440	26,321	26,533
FED HM LN PC POOL Q14010	3.50	12/1/2042	2,158,605	2,284,476	2,228,502
FED HM LN PC POOL Q14672	3.50	1/1/2043	1,751,712	1,748,349	1,808,434
FED HM LN PC POOL Q14864	3.50	1/1/2043	24,050	23,732	24,829
FED HM LN PC POOL Q15105	3.50	2/1/2043	2,331,207	2,326,730	2,405,286
FED HM LN PC POOL Q15287	3.50	1/1/2043	826,458	824,871	853,219

CalPERS 2016-2017 Annual Investment Report
Mortgage-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FED HM LN PC POOL Q15499	3.50	2/1/2043	4,298,371	4,510,711	4,434,960
FED HM LN PC POOL Q16037	3.00	3/1/2043	282,223	271,652	283,172
FED HM LN PC POOL Q16336	3.50	3/1/2043	3,418,302	3,587,239	3,526,925
FED HM LN PC POOL Q16644	3.50	3/1/2043	28,977	28,593	29,898
FED HM LN PC POOL Q16678	3.50	3/1/2043	338,618	347,716	349,378
FED HM LN PC POOL Q16849	4.00	4/1/2043	2,477,387	2,572,275	2,625,314
FED HM LN PC POOL Q17192	3.50	4/1/2043	5,133,297	5,368,646	5,296,417
FED HM LN PC POOL Q17550	3.50	4/1/2043	2,034,179	2,142,631	2,098,819
FED HM LN PC POOL Q17648	3.50	4/1/2043	20,085	19,813	20,723
FED HM LN PC POOL Q18134	3.50	5/1/2043	10,636,142	11,232,111	10,974,125
FED HM LN PC POOL Q18479	4.00	5/1/2043	2,531,357	2,628,346	2,668,214
FED HM LN PC POOL Q18499	4.00	5/1/2043	3,794,724	3,940,119	3,999,886
FED HM LN PC POOL Q19289	4.00	6/1/2043	2,863,032	2,972,768	3,040,711
FED HM LN PC POOL Q20131	3.50	7/1/2043	7,572	7,471	7,813
FED HM LN PC POOL Q22089	4.00	10/1/2043	4,849,717	5,047,431	5,111,916
FED HM LN PC POOL Q22593	4.00	10/1/2043	8,055,458	8,418,142	8,490,975
FED HM LN PC POOL Q22663	4.00	10/1/2043	494,658	513,643	525,356
FED HM LN PC POOL Q23277	4.00	12/1/2043	1,214,942	1,261,604	1,290,340
FED HM LN PC POOL Q23332	4.00	12/1/2043	2,065,170	2,144,488	2,193,334
FED HM LN PC POOL Q23341	4.00	11/1/2043	1,750,506	1,817,716	1,855,030
FED HM LN PC POOL Q24189	4.00	1/1/2039	2,340,487	2,486,995	2,463,806
FED HM LN PC POOL Q24519	4.00	1/1/2044	1,401,647	1,455,498	1,485,265
FED HM LN PC POOL Q24521	4.00	1/1/2044	2,034,806	2,112,984	2,160,971
FED HM LN PC POOL Q24754	4.00	2/1/2039	985,354	1,047,058	1,037,272
FED HM LN PC POOL Q25223	4.00	3/1/2039	1,164,006	1,236,924	1,225,337
FED HM LN PC POOL Q26024	4.00	5/1/2039	1,844,041	1,959,646	1,942,613
FED HM LN PC POOL Q26896	3.50	6/1/2044	219,473	230,867	226,434
FED HM LN PC POOL Q29009	4.00	10/1/2039	1,571,244	1,669,930	1,654,032
FED HM LN PC POOL Q29974	4.00	11/1/2039	1,055,771	1,122,106	1,111,399
FED HM LN PC POOL Q30023	3.50	11/1/2044	540,446	561,562	556,622
FED HM LN PC POOL Q30380	4.00	12/1/2039	1,397,686	1,485,534	1,471,329
FED HM LN PC POOL Q30888	3.50	1/1/2045	4,468,525	4,701,990	4,602,267
FED HM LN PC POOL Q31111	3.50	1/1/2045	955,559	992,905	982,528
FED HM LN PC POOL Q31794	3.50	2/1/2045	2,354,093	2,439,865	2,420,180
FED HM LN PC POOL Q33094	3.50	5/1/2045	6,996,718	7,251,770	7,194,190
FED HM LN PC POOL Q33538	4.00	5/1/2045	4,525,780	4,802,634	4,768,391
FED HM LN PC POOL Q33712	3.50	5/1/2045	771,146	801,305	792,794
FED HM LN PC POOL Q34077	3.50	6/1/2041	2,939,893	3,045,430	3,022,017
FED HM LN PC POOL Q34469	4.00	6/1/2045	4,246,546	4,485,039	4,470,219
FED HM LN PC POOL Q34781	4.00	7/1/2045	8,763,747	9,291,333	9,225,347
FED HM LN PC POOL Q34871	3.50	7/1/2045	3,578,303	3,719,097	3,685,188
FED HM LN PC POOL Q34896	3.50	7/1/2040	3,591,164	3,719,722	3,691,480
FED HM LN PC POOL Q34954	3.50	7/1/2045	1,479,348	1,538,534	1,524,149
FED HM LN PC POOL Q35069	4.00	8/1/2045	10,775	11,416	11,342
FED HM LN PC POOL Q35460	3.50	8/1/2045	343,302	361,142	354,213
FED HM LN PC POOL Q35511	3.50	8/1/2040	21,954,153	22,740,285	22,567,422
FED HM LN PC POOL Q36624	3.50	10/1/2045	7,486,835	7,779,882	7,698,139
FED HM LN PC POOL Q40336	3.50	5/1/2046	35,333	36,211	36,325

CalPERS 2016-2017 Annual Investment Report
Mortgage-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FED HM LN PC POOL Q41915	3.50	7/1/2046	162,665	171,124	168,145
FED HM LN PC POOL Q43734	3.00	10/1/2046	30,858,191	31,885,251	30,817,759
FED HM LN PC POOL Q43816	3.00	10/1/2046	1,283,348	1,271,943	1,282,218
FED HM LN PC POOL Q44018	3.00	10/1/2046	949,661	973,257	948,621
FED HM LN PC POOL Q44019	3.00	10/1/2046	144,922	144,166	144,887
FED HM LN PC POOL Q44066	3.00	11/1/2046	280,653	287,627	280,325
FED HM LN PC POOL Q44452	3.00	11/1/2046	293,664,868	291,347,842	293,240,228
FED HM LN PC POOL Q44660	3.00	11/1/2046	4,752,694	4,714,112	4,745,822
FED HM LN PC POOL Q44812	3.00	12/1/2046	2,848,385	2,919,167	2,845,264
FED HM LN PC POOL Q44922	3.00	12/1/2046	29,404,427	30,135,126	29,372,214
FED HM LN PC POOL Q44931	3.00	12/1/2046	3,051,880	3,127,719	3,048,537
FED HM LN PC POOL Q44977	3.00	12/1/2046	495,217	507,523	494,971
FED HM LN PC POOL Q44980	3.00	12/1/2046	7,451,346	7,636,512	7,443,183
FED HM LN PC POOL Q45077	3.00	11/1/2046	622,684	619,437	622,534
FED HM LN PC POOL Q45088	3.00	12/1/2046	1,025,105	1,050,579	1,023,762
FED HM LN PC POOL Q45094	3.00	12/1/2046	96,663,844	96,231,166	96,524,068
FED HM LN PC POOL Q47342	3.50	4/1/2047	5,769,676	5,951,781	5,943,258
FED HM LN PC POOL V61367	2.50	1/1/2023	1,840,228	1,894,246	1,860,514
FED HM LN PC POOL V61368	2.50	8/1/2023	1,115,408	1,148,427	1,127,583
FED HM LN PC POOL V82704	3.50	1/1/2045	731,075	765,907	752,956
FED HM LN PC POOL V82705	3.50	9/1/2045	387,761	406,245	398,857
FHLMC GNMA	7.00	3/25/2024	107,527	108,601	118,124
FHLMC MULTIFAMILY STRUCTURED P	1.81	7/25/2019	47,643,797	4,508,675	1,165,152
FHLMC MULTIFAMILY STRUCTURED P	2.19	5/25/2018	59,149,696	14,311,873	602,768
FHLMC MULTIFAMILY STRUCTURED P	1.28	1/25/2021	84,414,652	5,300,493	2,706,581
FHLMC MULTIFAMILY STRUCTURED P	1.45	11/25/2019	114,598,302	8,291,039	2,601,120
FHLMC MULTIFAMILY STRUCTURED P	0.83	3/25/2020	108,723,595	4,531,273	1,505,020
FHLMC MULTIFAMILY STRUCTURED P	3.31	2/25/2042	42,612,075	8,610,366	4,182,834
FHLMC MULTIFAMILY STRUCTURED P	4.79	11/25/2044	8,676,347	2,411,287	1,063,835
FHLMC TBA 15 YR 2.5	2.50	7/18/2032	174,728,208	176,748,503	175,697,950
FHLMC TBA 30 YR 3.5	3.50	9/13/2047	1,129,123,511	1,160,184,819	1,156,199,893
FHLMC TBA 30 YR 4	4.00	8/14/2047	240,636,809	251,869,660	252,574,801
FIRST HORIZON ALTERNATIVE MORT	3.14	11/25/2036	1,796,338	1,796,663	1,526,273
FIRST HORIZON MORTGAGE PASS TH	2.41	11/25/2036	476,095	476,330	425,872
FNMA POOL 050639	7.50	9/1/2022	2,600	2,657	2,818
FNMA POOL 050656	7.50	11/1/2022	391	400	424
FNMA POOL 050775	7.50	8/1/2023	2,225	2,280	2,438
FNMA POOL 050996	7.50	2/1/2024	457	468	503
FNMA POOL 124422	7.50	8/1/2022	392	400	422
FNMA POOL 136053	8.50	10/1/2021	46,271	47,904	48,284
FNMA POOL 141082	8.50	11/1/2021	22,856	23,152	23,009
FNMA POOL 152777	7.50	3/1/2022	2,705	2,760	2,732
FNMA POOL 168119	8.50	5/1/2022	21,858	22,091	22,007
FNMA POOL 185180	7.50	4/1/2021	215	219	215
FNMA POOL 190396	4.50	6/1/2039	9,660	10,323	10,413
FNMA POOL 190400	4.50	11/1/2039	37,067,225	40,083,419	39,953,443
FNMA POOL 190404	4.50	5/1/2040	22,323	23,853	24,051
FNMA POOL 219890	7.50	7/1/2019	2,616	2,643	2,617

CalPERS 2016-2017 Annual Investment Report
Mortgage-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL 235014	7.50	9/1/2023	10,979	11,252	11,038
FNMA POOL 250549	6.00	4/1/2026	189,018	202,889	205,308
FNMA POOL 250685	6.00	6/1/2026	127,958	137,420	136,781
FNMA POOL 251522	7.00	1/1/2018	70	70	70
FNMA POOL 254198	6.00	2/1/2032	9,795	10,630	10,989
FNMA POOL 254229	6.50	2/1/2022	224	225	240
FNMA POOL 254305	6.50	5/1/2022	211	212	227
FNMA POOL 254740	6.00	3/1/2033	215,681	234,493	240,679
FNMA POOL 254763	6.00	5/1/2023	16,018	16,942	17,247
FNMA POOL 254981	6.00	11/1/2033	2,321	2,351	2,608
FNMA POOL 254984	6.00	12/1/2033	55,194	60,069	61,970
FNMA POOL 254998	4.50	11/1/2023	6,577	6,807	7,054
FNMA POOL 255070	6.00	1/1/2034	11,511	11,660	12,924
FNMA POOL 255216	5.00	5/1/2019	3,521	3,594	3,594
FNMA POOL 255217	4.50	4/1/2024	24,102	24,969	25,844
FNMA POOL 255267	6.00	6/1/2034	47,307	51,526	53,118
FNMA POOL 255311	6.00	7/1/2034	175,442	191,106	196,993
FNMA POOL 255364	6.00	9/1/2034	12,984	13,159	14,570
FNMA POOL 255898	5.00	10/1/2035	5,360	5,698	5,878
FNMA POOL 256167	4.50	3/1/2021	4,477	4,433	4,614
FNMA POOL 256209	4.50	4/1/2021	3,899	3,860	4,033
FNMA POOL 256245	4.50	4/1/2021	70,312	72,327	72,754
FNMA POOL 256393	6.00	9/1/2036	3,397	3,673	3,810
FNMA POOL 256672	5.00	4/1/2037	2,011	2,135	2,207
FNMA POOL 256749	6.00	6/1/2037	5,086	5,503	5,718
FNMA POOL 256807	5.50	7/1/2017	26	26	26
FNMA POOL 256848	5.50	8/1/2017	222	222	222
FNMA POOL 256869	6.00	8/1/2017	2,446	2,449	2,446
FNMA POOL 256887	5.50	9/1/2022	2,506	2,614	2,663
FNMA POOL 256947	5.50	10/1/2017	1,804	1,809	1,807
FNMA POOL 256956	5.00	10/1/2037	19,164	20,346	21,031
FNMA POOL 256981	5.50	11/1/2017	145	146	146
FNMA POOL 257009	6.00	12/1/2022	9,579	10,015	10,275
FNMA POOL 257020	5.50	12/1/2017	528	531	531
FNMA POOL 257043	6.00	1/1/2038	857	929	965
FNMA POOL 257047	5.50	1/1/2028	166,081	177,180	183,830
FNMA POOL 257062	5.00	1/1/2038	3,395	3,604	3,725
FNMA POOL 257068	5.50	1/1/2018	23,373	23,504	23,486
FNMA POOL 257079	5.50	1/1/2023	7,795	7,799	8,291
FNMA POOL 257081	4.50	1/1/2023	42,054	43,494	44,091
FNMA POOL 257100	5.50	1/1/2018	11,935	12,002	12,008
FNMA POOL 257126	6.00	3/1/2028	73,205	78,314	81,644
FNMA POOL 257150	5.50	3/1/2018	1,027	1,034	1,035
FNMA POOL 257193	5.50	4/1/2018	10,979	11,068	11,049
FNMA POOL 257199	4.00	5/1/2018	10,409	10,550	10,461
FNMA POOL 257230	5.00	6/1/2038	2,711	2,887	2,970
FNMA POOL 257252	6.00	6/1/2028	98,011	104,901	109,384
FNMA POOL 257325	5.50	8/1/2028	113,220	120,908	125,832

CalPERS 2016-2017 Annual Investment Report
Mortgage-Backed Securities

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FNMA POOL 257353	5.50	8/1/2018	2,935	2,968	2,976
FNMA POOL 257369	5.50	9/1/2018	388	393	394
FNMA POOL 257372	6.00	9/1/2028	48,800	52,256	54,394
FNMA POOL 257452	6.00	11/1/2028	14,450	15,478	16,115
FNMA POOL 257500	6.00	11/1/2028	86,008	92,126	96,030
FNMA POOL 257568	6.00	1/1/2019	16,111	16,392	16,450
FNMA POOL 276644	7.50	6/1/2024	1,583	1,622	1,673
FNMA POOL 310098	4.50	6/1/2036	231,615	244,670	249,453
FNMA POOL 323541	6.00	2/1/2029	128,768	138,986	142,906
FNMA POOL 323881	6.00	7/1/2029	113,474	122,583	125,780
FNMA POOL 333499	6.00	11/1/2025	22,051	22,385	22,344
FNMA POOL 333641	6.00	2/1/2026	37,316	40,006	38,090
FNMA POOL 335973	6.00	2/1/2026	2,064	2,215	2,125
FNMA POOL 336931	6.00	2/1/2026	15,730	16,875	15,771
FNMA POOL 339013	6.00	3/1/2026	4,017	4,308	4,022
FNMA POOL 339175	6.00	3/1/2026	63,665	68,318	69,373
FNMA POOL 339832	6.00	3/1/2026	78,435	84,168	83,077
FNMA POOL 340365	6.00	3/1/2026	25,555	27,423	26,529
FNMA POOL 344824	6.00	5/1/2026	19,857	21,305	19,975
FNMA POOL 345830	6.00	5/1/2026	2,882	3,092	2,940
FNMA POOL 346285	6.00	5/1/2026	503	540	538
FNMA POOL 353235	6.00	12/1/2023	17,390	18,353	17,458
FNMA POOL 357263	6.00	9/1/2032	71,749	77,941	79,763
FNMA POOL 357420	5.00	8/1/2018	9,905	9,898	10,012
FNMA POOL 357604	6.00	8/1/2034	35,470	35,937	39,674
FNMA POOL 357641	5.00	11/1/2034	1,858,379	1,978,415	2,043,769
FNMA POOL 357746	6.00	4/1/2035	6,790	7,402	7,630
FNMA POOL 357778	6.00	5/1/2035	2,410	2,626	2,691
FNMA POOL 368933	6.00	3/1/2025	9,602	10,179	9,669
FNMA POOL 373903	6.00	6/1/2024	16,068	17,079	16,295
FNMA POOL 413965	6.00	4/1/2028	8,814	9,495	9,088
FNMA POOL 422975	6.00	4/1/2028	10,550	11,366	10,873
FNMA POOL 428297	6.00	5/1/2028	19,163	20,649	20,337
FNMA POOL 429000	6.00	6/1/2028	2,429	2,618	2,440
FNMA POOL 429994	6.00	6/1/2028	2,471	2,663	2,476
FNMA POOL 440694	6.00	11/1/2018	1,686	1,690	1,695
FNMA POOL 449218	6.00	1/1/2029	79,942	86,270	84,633
FNMA POOL 450835	6.00	12/1/2028	14,761	14,998	15,537
FNMA POOL 452481	6.00	11/1/2028	5,590	6,031	6,179
FNMA POOL 453107	6.00	1/1/2029	317	319	352
FNMA POOL 453862	6.00	12/1/2028	19,363	20,892	21,012
FNMA POOL 456078	6.00	12/1/2028	6,302	6,800	6,992
FNMA POOL 481451	6.00	2/1/2029	59,971	64,740	66,780
FNMA POOL 481570	6.00	2/1/2029	29,852	32,227	33,146
FNMA POOL 481623	6.00	1/1/2029	154,380	166,600	171,430
FNMA POOL 481892	6.00	2/1/2029	45,736	49,374	49,360
FNMA POOL 486203	6.00	2/1/2029	36,252	36,527	40,145
FNMA POOL 535899	6.00	4/1/2031	2,448	2,654	2,715

CalPERS 2016-2017 Annual Investment Report
Mortgage-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL 545993	6.00	11/1/2032	32,862	35,707	36,826
FNMA POOL 555178	6.00	1/1/2033	4,349	4,727	4,892
FNMA POOL 555376	4.50	4/1/2018	4,073	4,107	4,099
FNMA POOL 555417	6.00	5/1/2033	1,259	1,369	1,411
FNMA POOL 589083	6.00	10/1/2031	175,653	190,495	192,463
FNMA POOL 589085	6.50	9/1/2031	39,503	43,758	41,031
FNMA POOL 625146	6.00	2/1/2032	13,736	14,909	15,383
FNMA POOL 626898	5.00	10/1/2017	4,224	4,240	4,224
FNMA POOL 626904	5.00	11/1/2017	3,818	3,837	3,818
FNMA POOL 626935	6.00	1/1/2032	123,410	133,886	131,543
FNMA POOL 627002	6.50	7/1/2032	139,929	155,223	150,533
FNMA POOL 630176	6.00	2/1/2032	26,213	28,451	28,015
FNMA POOL 635141	6.00	7/1/2032	28,551	28,906	31,908
FNMA POOL 657009	6.00	9/1/2032	43,649	47,397	45,440
FNMA POOL 657023	6.00	9/1/2032	76,375	82,932	80,292
FNMA POOL 660677	6.00	10/1/2032	9,180	9,974	10,092
FNMA POOL 663224	6.00	10/1/2032	11,709	11,896	13,032
FNMA POOL 664020	6.00	3/1/2033	22,082	24,008	22,904
FNMA POOL 666501	6.00	11/1/2032	86,877	94,398	93,280
FNMA POOL 666637	6.00	11/1/2032	9,509	9,628	10,313
FNMA POOL 666780	6.00	11/1/2032	25,413	27,612	27,158
FNMA POOL 670401	6.00	6/1/2032	7,203	7,821	8,090
FNMA POOL 671872	6.00	12/1/2032	111,196	120,837	119,270
FNMA POOL 678122	6.00	1/1/2033	22,638	24,603	24,674
FNMA POOL 678914	6.00	1/1/2033	12,269	12,428	13,085
FNMA POOL 679539	6.00	3/1/2033	49,439	53,751	54,283
FNMA POOL 682302	4.50	7/1/2033	291,953	308,019	314,955
FNMA POOL 682321	4.50	8/1/2033	1,494,997	1,577,368	1,612,781
FNMA POOL 682322	4.50	8/1/2033	82,596	87,147	89,103
FNMA POOL 682337	4.50	9/1/2033	1,374,780	1,450,623	1,483,093
FNMA POOL 682360	4.50	9/1/2033	123,925	130,762	133,689
FNMA POOL 682403	4.50	3/1/2018	63,961	64,498	64,292
FNMA POOL 682411	4.50	5/1/2018	21,969	22,193	21,988
FNMA POOL 682412	4.50	4/1/2018	30,151	30,432	30,212
FNMA POOL 682418	4.50	5/1/2018	57,710	58,299	58,089
FNMA POOL 682420	4.50	5/1/2018	36,721	37,096	36,864
FNMA POOL 682427	4.50	6/1/2018	38,772	39,202	38,937
FNMA POOL 682429	4.50	6/1/2018	63,981	64,690	64,458
FNMA POOL 682438	4.50	7/1/2018	15,640	15,827	15,649
FNMA POOL 682467	4.50	10/1/2018	32,710	33,179	32,827
FNMA POOL 682476	4.50	11/1/2018	43,582	44,240	43,908
FNMA POOL 684025	6.00	2/1/2033	11,311	11,458	12,148
FNMA POOL 685091	5.00	6/1/2019	5,743	5,866	5,830
FNMA POOL 686225	6.00	2/1/2033	99,959	108,666	111,022
FNMA POOL 686360	6.00	3/1/2033	9,501	10,330	10,007
FNMA POOL 689004	5.50	4/1/2018	71	72	71
FNMA POOL 693856	6.00	3/1/2033	1,063	1,077	1,185
FNMA POOL 701202	6.00	4/1/2033	49,150	53,443	53,623

CalPERS 2016-2017 Annual Investment Report
Mortgage-Backed Securities

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FNMA POOL 702039	6.00	5/1/2033	19,241	20,924	21,441
FNMA POOL 703926	6.00	4/1/2033	32,542	35,385	34,433
FNMA POOL 707281	6.00	5/1/2033	109,715	119,313	123,448
FNMA POOL 720001	6.00	6/1/2033	63,211	68,748	68,862
FNMA POOL 721130	6.00	8/1/2034	3,233	3,522	3,450
FNMA POOL 725027	5.00	11/1/2033	9,761,707	10,664,532	10,685,804
FNMA POOL 725237	6.00	3/1/2034	11,335	12,339	12,709
FNMA POOL 725247	6.00	5/1/2018	628	634	632
FNMA POOL 725648	5.00	7/1/2019	10,724	10,962	10,957
FNMA POOL 725690	6.00	8/1/2034	1,532,580	1,669,587	1,717,576
FNMA POOL 725703	6.00	8/1/2034	31,875	32,305	35,704
FNMA POOL 725876	5.00	10/1/2019	247,462	253,441	252,824
FNMA POOL 725934	5.00	11/1/2019	127,467	130,630	130,226
FNMA POOL 725938	6.00	11/1/2034	37,018	37,518	41,448
FNMA POOL 730570	6.00	8/1/2033	16,053	17,463	16,986
FNMA POOL 733462	6.00	8/1/2033	70,115	76,274	79,373
FNMA POOL 733868	6.00	12/1/2032	14,956	15,144	16,728
FNMA POOL 735036	5.50	12/1/2034	18,442,246	19,840,254	20,477,764
FNMA POOL 735061	6.00	11/1/2034	9,717	9,849	10,866
FNMA POOL 735271	6.00	1/1/2035	67,154	73,195	75,760
FNMA POOL 735288	5.00	3/1/2035	326,849	348,073	359,455
FNMA POOL 735502	6.00	4/1/2035	1,488,805	1,623,186	1,667,405
FNMA POOL 735503	6.00	4/1/2035	5,155,046	5,620,346	5,777,885
FNMA POOL 735580	5.00	6/1/2035	426,947	454,685	469,538
FNMA POOL 735669	5.00	4/1/2035	34,300,653	36,500,760	37,722,446
FNMA POOL 735676	5.00	7/1/2035	9,833,221	10,476,271	10,814,172
FNMA POOL 735894	5.50	9/1/2035	31,928	34,373	35,487
FNMA POOL 737087	5.00	7/1/2019	2,341	2,393	2,352
FNMA POOL 738347	6.00	8/1/2033	6,651	7,236	7,017
FNMA POOL 738492	6.00	10/1/2033	37,419	37,901	41,915
FNMA POOL 741388	6.00	9/1/2033	15,329	16,677	16,711
FNMA POOL 741858	6.00	9/1/2033	16,079	16,286	17,907
FNMA POOL 742265	6.00	11/1/2033	36,412	39,623	40,009
FNMA POOL 743045	6.00	10/1/2033	1,303	1,418	1,397
FNMA POOL 743466	6.00	10/1/2033	140,879	153,289	157,396
FNMA POOL 745230	6.00	5/1/2035	14,210	15,372	15,917
FNMA POOL 745736	5.50	12/1/2035	40,606	43,724	45,132
FNMA POOL 745755	5.00	12/1/2035	324,314	345,527	356,667
FNMA POOL 746083	5.00	6/1/2019	3,725	3,805	3,786
FNMA POOL 746285	5.00	10/1/2018	171,319	173,886	173,775
FNMA POOL 747330	6.00	10/1/2033	34,438	37,471	38,674
FNMA POOL 747417	6.00	10/1/2033	129,433	140,835	146,106
FNMA POOL 747859	5.00	7/1/2019	15,467	15,809	15,792
FNMA POOL 747861	5.00	6/1/2019	1,200	1,226	1,222
FNMA POOL 748422	6.00	8/1/2033	26,593	28,929	29,797
FNMA POOL 748807	6.00	12/1/2033	362,774	394,816	407,897
FNMA POOL 749047	6.00	10/1/2033	7,076	7,699	7,761
FNMA POOL 750502	6.00	12/1/2033	87,940	95,707	98,744

CalPERS 2016-2017 Annual Investment Report
Mortgage-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL 753098	6.00	12/1/2033	75,382	82,041	84,899
FNMA POOL 754140	6.00	12/1/2033	34,875	37,956	37,916
FNMA POOL 756798	6.00	11/1/2033	108,690	118,278	115,009
FNMA POOL 757257	5.50	10/1/2034	303,752	326,727	337,963
FNMA POOL 757266	5.50	10/1/2034	1,217,809	1,309,923	1,352,221
FNMA POOL 757270	4.50	1/1/2019	67,731	68,853	68,502
FNMA POOL 757282	4.50	2/1/2019	41,384	42,112	41,651
FNMA POOL 757290	4.50	2/1/2019	34,468	35,074	34,617
FNMA POOL 757293	4.50	5/1/2019	40,556	41,349	40,909
FNMA POOL 757305	4.50	10/1/2019	55,266	56,517	55,856
FNMA POOL 757312	5.00	9/1/2019	21,788	22,323	21,824
FNMA POOL 757317	4.50	12/1/2019	111,909	114,571	113,965
FNMA POOL 757322	4.50	1/1/2020	56,923	58,309	57,743
FNMA POOL 757325	4.50	2/1/2020	19,567	20,062	19,592
FNMA POOL 757333	4.50	4/1/2020	138,677	142,332	141,564
FNMA POOL 757340	5.00	6/1/2020	115,285	118,791	118,082
FNMA POOL 757748	6.00	9/1/2034	2,080	2,266	2,262
FNMA POOL 759001	6.00	1/1/2034	28,532	31,056	31,631
FNMA POOL 759090	6.00	1/1/2034	15,536	15,737	17,403
FNMA POOL 759282	6.00	1/1/2034	6,450	7,021	7,218
FNMA POOL 761385	5.50	1/1/2019	2,600	2,638	2,604
FNMA POOL 761410	5.00	5/1/2019	4,372	4,463	4,463
FNMA POOL 762356	5.00	5/1/2019	7,495	7,650	7,607
FNMA POOL 762875	6.00	9/1/2033	72,373	78,739	77,819
FNMA POOL 763857	6.00	2/1/2034	7,842	8,536	8,829
FNMA POOL 766664	5.00	3/1/2019	409	417	417
FNMA POOL 767402	6.00	1/1/2034	32,894	33,332	36,515
FNMA POOL 769017	6.00	12/1/2031	8,647	9,383	9,347
FNMA POOL 769983	5.00	3/1/2019	5,195	5,199	5,292
FNMA POOL 770877	5.00	4/1/2019	208	208	211
FNMA POOL 772217	5.00	7/1/2019	7,396	7,404	7,497
FNMA POOL 772241	5.00	6/1/2019	34,902	35,651	35,679
FNMA POOL 772540	6.00	4/1/2034	28,173	30,679	30,127
FNMA POOL 772688	5.00	6/1/2019	1,844	1,884	1,853
FNMA POOL 773133	6.00	6/1/2034	35,521	38,689	39,217
FNMA POOL 773185	5.00	6/1/2019	506	507	508
FNMA POOL 773490	5.00	8/1/2019	754	755	755
FNMA POOL 773531	4.50	4/1/2019	250	249	254
FNMA POOL 774940	5.00	4/1/2019	2,643	2,696	2,695
FNMA POOL 774944	5.00	4/1/2019	669	682	679
FNMA POOL 775342	5.00	5/1/2019	619	632	630
FNMA POOL 775689	5.00	5/1/2019	12,200	12,212	12,437
FNMA POOL 775728	5.00	5/1/2019	17,430	17,791	17,786
FNMA POOL 775893	5.00	6/1/2019	19,698	20,120	20,148
FNMA POOL 776107	5.00	6/1/2019	514	525	514
FNMA POOL 776108	5.00	6/1/2019	6,386	6,523	6,425
FNMA POOL 776119	5.00	7/1/2019	3,898	3,985	3,908
FNMA POOL 776436	5.00	6/1/2019	27,267	27,853	27,683

CalPERS 2016-2017 Annual Investment Report
Mortgage-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL 776798	6.00	8/1/2034	6,908	7,001	7,688
FNMA POOL 776837	6.00	9/1/2034	26,039	28,370	29,304
FNMA POOL 777146	5.00	7/1/2019	742	759	748
FNMA POOL 777226	5.00	6/1/2019	24,403	24,926	24,904
FNMA POOL 777504	6.00	8/1/2034	39,173	42,675	44,022
FNMA POOL 777516	5.00	6/1/2019	4,842	4,946	4,910
FNMA POOL 777519	5.00	6/1/2019	8,093	8,267	8,104
FNMA POOL 777523	5.00	6/1/2019	1,015	1,037	1,029
FNMA POOL 777525	5.00	7/1/2019	16,029	16,384	16,116
FNMA POOL 777530	5.00	7/1/2019	15,773	15,790	15,856
FNMA POOL 777536	5.00	9/1/2019	12,636	12,933	12,828
FNMA POOL 778343	5.00	6/1/2019	16,319	16,669	16,632
FNMA POOL 778531	5.00	6/1/2019	1,222	1,248	1,222
FNMA POOL 779341	5.00	6/1/2019	1,675	1,710	1,704
FNMA POOL 779451	6.00	6/1/2034	23,207	25,277	25,894
FNMA POOL 779554	5.00	6/1/2019	4,531	4,629	4,625
FNMA POOL 780334	5.00	6/1/2019	21,457	21,918	21,684
FNMA POOL 780343	5.00	7/1/2019	32	33	32
FNMA POOL 780494	5.00	7/1/2019	2,032	2,077	2,065
FNMA POOL 780521	5.00	7/1/2019	23,275	23,790	23,572
FNMA POOL 780570	5.00	7/1/2019	810	811	811
FNMA POOL 780661	5.00	6/1/2019	1,065	1,087	1,071
FNMA POOL 781662	6.00	2/1/2035	2,689	2,930	3,016
FNMA POOL 781752	6.00	9/1/2034	1,069	1,165	1,203
FNMA POOL 781753	6.00	9/1/2034	11,900	12,965	13,280
FNMA POOL 781776	6.00	10/1/2034	19,243	19,497	21,628
FNMA POOL 782359	5.00	5/1/2019	16,636	16,652	16,982
FNMA POOL 782528	5.00	6/1/2019	3,831	3,913	3,903
FNMA POOL 782597	5.00	6/1/2019	6,916	7,065	7,071
FNMA POOL 782605	5.00	7/1/2019	16,751	17,122	17,083
FNMA POOL 782609	5.00	6/1/2019	18,520	18,917	18,618
FNMA POOL 782827	5.00	7/1/2019	6,558	6,565	6,710
FNMA POOL 782828	5.00	7/1/2019	14,393	14,712	14,671
FNMA POOL 783937	5.00	7/1/2019	3,397	3,472	3,403
FNMA POOL 784036	5.00	6/1/2019	18,528	18,925	18,912
FNMA POOL 784213	5.00	6/1/2019	319	326	322
FNMA POOL 784326	6.00	11/1/2034	2,452	2,672	2,690
FNMA POOL 785121	5.00	7/1/2019	20,022	20,466	20,448
FNMA POOL 785236	5.00	6/1/2019	19,854	20,280	20,318
FNMA POOL 785263	5.00	7/1/2019	2,355	2,407	2,393
FNMA POOL 785264	5.00	7/1/2019	22,262	22,755	22,753
FNMA POOL 785265	5.00	7/1/2019	6,403	6,545	6,544
FNMA POOL 785786	5.00	11/1/2019	5,982	5,989	6,055
FNMA POOL 785819	5.00	7/1/2019	901	921	902
FNMA POOL 785821	5.00	7/1/2019	372	380	372
FNMA POOL 785931	5.00	7/1/2019	6,901	7,054	7,051
FNMA POOL 786090	4.50	7/1/2019	8,448	8,445	8,601
FNMA POOL 786296	5.00	7/1/2019	8,667	8,859	8,767

CalPERS 2016-2017 Annual Investment Report
Mortgage-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL 786957	5.00	8/1/2019	9,270	9,481	9,437
FNMA POOL 787591	6.00	8/1/2034	19,752	21,518	21,667
FNMA POOL 787864	5.00	6/1/2019	9,727	9,936	9,879
FNMA POOL 787925	5.00	6/1/2019	9,072	9,267	9,197
FNMA POOL 787992	5.00	8/1/2019	17,581	17,982	17,780
FNMA POOL 788045	6.00	9/1/2034	5,407	5,891	5,916
FNMA POOL 788049	6.00	10/1/2034	103,844	113,150	114,626
FNMA POOL 788121	5.00	7/1/2019	742	759	759
FNMA POOL 788251	5.00	7/1/2019	11,656	11,914	11,879
FNMA POOL 788497	5.00	7/1/2019	23,702	24,227	24,256
FNMA POOL 789005	5.00	8/1/2019	603	617	617
FNMA POOL 789019	5.00	7/1/2019	1,335	1,365	1,337
FNMA POOL 789038	5.00	8/1/2019	13,849	14,166	13,997
FNMA POOL 789125	5.00	7/1/2019	20,085	20,530	20,535
FNMA POOL 789249	6.00	10/1/2034	72,124	78,588	79,271
FNMA POOL 789254	6.00	10/1/2034	25,977	28,264	27,787
FNMA POOL 789430	5.00	7/1/2019	1,278	1,306	1,289
FNMA POOL 789490	5.00	7/1/2019	1,546	1,580	1,567
FNMA POOL 789514	5.00	5/1/2019	12,683	12,946	12,704
FNMA POOL 789711	6.00	9/1/2034	3,166	3,209	3,337
FNMA POOL 789712	6.00	9/1/2034	2,208	2,237	2,438
FNMA POOL 789716	6.00	9/1/2034	17,334	18,886	19,433
FNMA POOL 789722	6.00	9/1/2034	51,450	56,055	57,344
FNMA POOL 789798	6.00	8/1/2034	28,013	30,517	30,540
FNMA POOL 789800	6.00	9/1/2034	53,832	58,651	57,683
FNMA POOL 790212	6.00	8/1/2034	7,516	8,188	8,286
FNMA POOL 790218	6.00	8/1/2034	6,409	6,982	7,152
FNMA POOL 790431	6.00	9/1/2034	12,768	13,911	14,339
FNMA POOL 790912	6.00	9/1/2034	12,464	13,476	13,709
FNMA POOL 790915	6.00	9/1/2034	50,959	55,521	55,689
FNMA POOL 790986	5.00	7/1/2019	22,559	23,059	23,074
FNMA POOL 791090	5.00	8/1/2019	2,355	2,409	2,410
FNMA POOL 791162	5.00	7/1/2019	13,901	14,209	14,208
FNMA POOL 791216	6.00	8/1/2034	20,641	22,487	21,853
FNMA POOL 791239	6.00	8/1/2034	20,668	20,940	22,970
FNMA POOL 791324	6.00	9/1/2034	20,982	21,258	23,115
FNMA POOL 791552	6.00	9/1/2034	6,005	6,542	6,308
FNMA POOL 791562	6.00	9/1/2034	54,825	59,732	58,211
FNMA POOL 791608	5.00	7/1/2019	1,301	1,330	1,302
FNMA POOL 791629	6.00	8/1/2034	30,996	31,404	32,630
FNMA POOL 791655	6.00	9/1/2034	107,090	116,675	120,319
FNMA POOL 791665	6.00	9/1/2034	1,309	1,424	1,356
FNMA POOL 791820	6.00	9/1/2034	3,130	3,410	3,310
FNMA POOL 791900	5.00	8/1/2019	4,771	4,880	4,835
FNMA POOL 791906	5.00	8/1/2019	11,665	11,931	11,684
FNMA POOL 792196	6.00	9/1/2034	19,287	19,541	20,632
FNMA POOL 792218	6.00	10/1/2034	8,541	8,656	9,027
FNMA POOL 792232	6.00	10/1/2034	51,494	56,109	57,116

CalPERS 2016-2017 Annual Investment Report
Mortgage-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL 792376	5.00	10/1/2019	7,886	8,077	7,980
FNMA POOL 793111	6.00	8/1/2034	16,650	18,139	18,119
FNMA POOL 793187	6.00	7/1/2034	46,492	50,643	52,106
FNMA POOL 793480	5.00	8/1/2019	4,627	4,632	4,735
FNMA POOL 793536	5.00	8/1/2019	5,087	5,092	5,211
FNMA POOL 793541	5.00	8/1/2019	38,199	39,072	38,848
FNMA POOL 793564	5.00	9/1/2019	973	996	997
FNMA POOL 793671	6.00	9/1/2034	37,852	41,240	41,260
FNMA POOL 793675	6.00	9/1/2034	21,311	23,219	23,843
FNMA POOL 793964	6.00	10/1/2034	2,272	2,476	2,462
FNMA POOL 794000	6.00	9/1/2034	40,985	44,654	46,085
FNMA POOL 794050	6.00	9/1/2034	20,859	22,726	22,718
FNMA POOL 794051	6.00	9/1/2034	152,668	166,334	166,945
FNMA POOL 794112	6.00	9/1/2034	3,302	3,593	3,407
FNMA POOL 794200	5.00	9/1/2019	32,826	33,598	33,531
FNMA POOL 794338	6.00	9/1/2034	23,633	25,749	26,517
FNMA POOL 794564	6.00	10/1/2034	56,475	61,536	59,818
FNMA POOL 794749	6.00	9/1/2034	164,822	179,575	186,245
FNMA POOL 795119	6.00	10/1/2034	16,663	18,157	17,805
FNMA POOL 795234	6.00	9/1/2034	66,143	72,063	68,342
FNMA POOL 795871	6.00	9/1/2034	3,699	4,031	3,923
FNMA POOL 795875	6.00	9/1/2034	13,677	13,857	15,461
FNMA POOL 795892	6.00	9/1/2034	41,060	44,735	44,512
FNMA POOL 796147	6.00	10/1/2034	13,224	13,403	14,893
FNMA POOL 796243	6.00	11/1/2034	11,362	11,514	12,193
FNMA POOL 796430	6.00	9/1/2034	5,774	6,291	6,292
FNMA POOL 796460	6.00	9/1/2034	21,475	23,398	24,022
FNMA POOL 796565	6.00	9/1/2034	24,520	24,844	27,219
FNMA POOL 796893	6.00	9/1/2034	40,066	40,596	44,854
FNMA POOL 796940	6.00	10/1/2034	56,568	61,638	63,302
FNMA POOL 797163	6.00	1/1/2035	31,305	34,103	35,141
FNMA POOL 797590	6.00	6/1/2035	922	1,005	984
FNMA POOL 797959	6.00	11/1/2034	1,962	2,118	2,147
FNMA POOL 799133	6.00	4/1/2035	3,365	3,667	3,778
FNMA POOL 799284	4.50	1/1/2020	12,386	12,671	12,674
FNMA POOL 799694	6.00	11/1/2034	34,337	37,418	36,662
FNMA POOL 799695	6.00	11/1/2034	19,600	19,866	21,707
FNMA POOL 800078	6.00	10/1/2034	160,940	175,364	179,794
FNMA POOL 800153	6.00	12/1/2034	1,001	1,091	1,070
FNMA POOL 800330	6.00	11/1/2034	15,239	16,606	16,039
FNMA POOL 800813	6.00	11/1/2034	5,392	5,875	5,623
FNMA POOL 800903	6.00	10/1/2034	42,031	45,797	45,701
FNMA POOL 801000	6.00	12/1/2034	1,225	1,241	1,359
FNMA POOL 801059	6.00	11/1/2034	829	904	878
FNMA POOL 801119	6.00	8/1/2034	119,110	129,739	125,889
FNMA POOL 801213	6.00	11/1/2034	87,850	95,732	96,244
FNMA POOL 801455	6.00	11/1/2034	43,673	47,591	48,756
FNMA POOL 801538	6.00	9/1/2034	29,948	32,629	33,607

CalPERS 2016-2017 Annual Investment Report
Mortgage-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL 801726	5.00	10/1/2019	9,857	9,868	10,085
FNMA POOL 801760	6.00	10/1/2034	10,146	11,055	10,727
FNMA POOL 801763	6.00	12/1/2034	11,144	12,145	12,453
FNMA POOL 802069	6.00	10/1/2034	19,362	19,618	21,098
FNMA POOL 802182	6.00	11/1/2034	31,503	34,330	35,417
FNMA POOL 802191	6.00	12/1/2034	51,491	52,173	56,362
FNMA POOL 802398	6.00	10/1/2034	5,809	6,329	6,368
FNMA POOL 802672	6.00	12/1/2034	14,465	15,764	15,202
FNMA POOL 802791	6.00	11/1/2034	24,018	26,173	25,710
FNMA POOL 803283	5.00	1/1/2020	429	429	433
FNMA POOL 804029	6.00	9/1/2034	72,419	78,901	80,823
FNMA POOL 804259	6.00	12/1/2034	40,575	44,221	44,615
FNMA POOL 804305	6.00	11/1/2034	12,194	13,288	12,843
FNMA POOL 804389	6.00	12/1/2034	10,788	11,757	11,761
FNMA POOL 804520	6.00	12/1/2034	19,832	21,613	20,922
FNMA POOL 804865	6.00	1/1/2035	1,329	1,448	1,421
FNMA POOL 804993	6.00	1/1/2035	6,676	7,277	7,140
FNMA POOL 806544	6.00	12/1/2034	14,164	14,352	15,887
FNMA POOL 807835	6.00	12/1/2034	62,537	68,155	70,440
FNMA POOL 809953	6.00	3/1/2035	2,706	2,726	2,860
FNMA POOL 811099	6.00	12/1/2034	1,958	2,134	2,165
FNMA POOL 813753	5.00	2/1/2020	15,692	16,108	16,149
FNMA POOL 813786	6.00	4/1/2032	50,452	54,767	52,731
FNMA POOL 816012	5.00	2/1/2020	733	753	755
FNMA POOL 817007	5.00	2/1/2020	14,781	15,173	15,186
FNMA POOL 819244	6.00	4/1/2035	941	953	1,031
FNMA POOL 819256	4.50	4/1/2020	71,354	71,320	72,129
FNMA POOL 819972	6.00	4/1/2035	12,326	13,431	13,774
FNMA POOL 820030	6.00	4/1/2035	4,058	4,422	4,284
FNMA POOL 821037	6.00	5/1/2035	677	732	758
FNMA POOL 823185	6.00	5/1/2035	4,538	4,945	4,793
FNMA POOL 828175	6.00	7/1/2035	10,945	11,930	12,159
FNMA POOL 828285	5.00	3/1/2035	402,765	428,757	441,765
FNMA POOL 828303	5.00	5/1/2035	491,641	523,436	539,186
FNMA POOL 828315	5.50	9/1/2035	143,491	154,330	160,525
FNMA POOL 829377	6.00	6/1/2035	6,667	7,266	7,147
FNMA POOL 831063	5.50	10/1/2025	263,945	280,240	292,847
FNMA POOL 831287	6.00	1/1/2036	13,913	15,057	15,578
FNMA POOL 831426	6.00	3/1/2021	36,518	37,719	38,360
FNMA POOL 832198	5.00	7/1/2035	2,928	3,104	3,211
FNMA POOL 832270	6.00	8/1/2035	6,009	6,492	6,570
FNMA POOL 833309	6.00	7/1/2035	1,198	1,306	1,226
FNMA POOL 833565	6.00	10/1/2035	1,082	1,169	1,169
FNMA POOL 835753	5.00	8/1/2035	18,382	19,165	20,159
FNMA POOL 837564	6.00	6/1/2035	1,431	1,546	1,534
FNMA POOL 840852	6.00	1/1/2036	704	761	789
FNMA POOL 845166	4.50	1/1/2021	25,757	26,465	26,298
FNMA POOL 845193	6.00	11/1/2035	7,084	7,667	7,896

CalPERS 2016-2017 Annual Investment Report
Mortgage-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL 850512	5.50	11/1/2035	87,055	93,644	96,846
FNMA POOL 850534	6.00	2/1/2036	229,698	250,122	246,987
FNMA POOL 850632	6.00	1/1/2036	1,642	1,774	1,841
FNMA POOL 851895	5.00	11/1/2035	2,890	3,072	3,169
FNMA POOL 852522	5.00	2/1/2036	1,000	1,061	1,097
FNMA POOL 867391	4.50	4/1/2021	17,404	17,230	17,805
FNMA POOL 867659	6.00	5/1/2036	42,830	46,372	46,982
FNMA POOL 867829	4.50	2/1/2021	27,655	28,426	28,168
FNMA POOL 868588	4.50	4/1/2021	41,563	42,755	42,848
FNMA POOL 868595	4.50	4/1/2021	32,712	33,649	33,223
FNMA POOL 868620	4.50	4/1/2021	690	710	706
FNMA POOL 868702	4.50	4/1/2021	41,549	42,740	42,326
FNMA POOL 869472	4.50	3/1/2021	51,823	53,287	53,037
FNMA POOL 869493	4.50	3/1/2021	96,122	98,839	99,109
FNMA POOL 869858	4.50	4/1/2021	2,309	2,376	2,312
FNMA POOL 870782	6.00	7/1/2036	12,557	13,577	14,057
FNMA POOL 871137	6.00	1/1/2037	20,233	21,917	22,656
FNMA POOL 879630	5.50	6/1/2021	947	974	965
FNMA POOL 879721	4.50	2/1/2021	17,354	17,187	17,757
FNMA POOL 880305	6.00	4/1/2036	8,367	9,045	9,437
FNMA POOL 880500	6.00	7/1/2036	2,457	2,660	2,754
FNMA POOL 880772	4.50	3/1/2021	3,289	3,382	3,407
FNMA POOL 880926	6.00	5/1/2036	7,567	8,181	8,550
FNMA POOL 883278	6.00	7/1/2036	221	240	238
FNMA POOL 883560	6.00	5/1/2036	24,783	26,792	26,928
FNMA POOL 886959	6.00	6/1/2036	31,213	33,796	34,862
FNMA POOL 888209	5.50	5/1/2036	2,656	2,860	2,952
FNMA POOL 888334	6.00	4/1/2037	15,141	16,404	16,993
FNMA POOL 888677	5.50	8/1/2022	530	548	562
FNMA POOL 888979	6.00	12/1/2017	561	564	561
FNMA POOL 889040	5.00	6/1/2037	4,420	4,704	4,864
FNMA POOL 889117	5.00	10/1/2035	13,413,419	14,679,893	14,683,207
FNMA POOL 889164	6.00	2/1/2038	12,027	13,020	13,507
FNMA POOL 889338	6.00	12/1/2037	36,422	39,479	40,903
FNMA POOL 889527	5.50	5/1/2023	27,556	28,564	29,342
FNMA POOL 889574	6.00	8/1/2037	3,135	3,397	3,520
FNMA POOL 889624	5.50	5/1/2038	36,221	39,069	40,290
FNMA POOL 889697	6.00	7/1/2038	2,047	2,219	2,302
FNMA POOL 889762	5.00	9/1/2037	8,817	9,385	9,675
FNMA POOL 890289	4.50	2/1/2041	14,542	15,539	15,667
FNMA POOL 890310	4.50	12/1/2040	178,371	190,603	192,178
FNMA POOL 891281	6.00	9/1/2036	38,490	41,684	43,256
FNMA POOL 891718	7.00	7/1/2036	1,089	1,206	1,156
FNMA POOL 892369	6.00	7/1/2036	2,961	3,202	3,132
FNMA POOL 892780	6.00	11/1/2036	135,018	146,238	146,689
FNMA POOL 893299	6.00	8/1/2036	4,381	4,744	4,900
FNMA POOL 893511	6.00	9/1/2036	17,053	18,468	19,107
FNMA POOL 894976	7.00	9/1/2036	63,888	70,787	69,686

CalPERS 2016-2017 Annual Investment Report
Mortgage-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL 896873	5.50	5/1/2022	18,678	19,447	19,756
FNMA POOL 897205	6.00	8/1/2036	15,864	17,154	17,725
FNMA POOL 897973	7.00	9/1/2036	1,840	2,039	1,962
FNMA POOL 898415	6.00	10/1/2036	335	363	376
FNMA POOL 899396	5.00	4/1/2037	11,400	12,099	12,510
FNMA POOL 899514	5.00	5/1/2037	22,637	24,090	24,842
FNMA POOL 899743	6.00	7/1/2037	16,226	17,558	18,361
FNMA POOL 899794	5.50	8/1/2022	46,681	48,656	48,078
FNMA POOL 899887	5.50	10/1/2021	7,246	7,468	7,413
FNMA POOL 899948	6.50	12/1/2037	553,520	611,260	635,215
FNMA POOL 900291	6.00	9/1/2036	13,928	15,062	15,207
FNMA POOL 900301	6.00	9/1/2036	4,944	5,354	5,377
FNMA POOL 900562	6.00	9/1/2036	6,722	7,269	6,975
FNMA POOL 900999	5.50	9/1/2021	2,573	2,670	2,708
FNMA POOL 902172	5.00	11/1/2036	9,610	10,241	10,574
FNMA POOL 902792	6.00	12/1/2036	913	989	1,023
FNMA POOL 904453	6.00	11/1/2036	496	537	525
FNMA POOL 906092	5.50	1/1/2022	9,175	9,538	9,664
FNMA POOL 906561	5.00	1/1/2037	10,573	11,249	11,603
FNMA POOL 906667	5.50	12/1/2021	7,797	8,103	8,221
FNMA POOL 907399	5.50	1/1/2022	3,035	3,156	3,154
FNMA POOL 907706	5.50	2/1/2022	2,932	3,050	3,007
FNMA POOL 908596	6.00	2/1/2037	2,859	3,092	3,205
FNMA POOL 908724	6.00	1/1/2037	27,718	30,025	31,060
FNMA POOL 908745	6.00	1/1/2037	2,619	2,837	2,762
FNMA POOL 909481	5.00	2/1/2037	7,494	7,974	8,224
FNMA POOL 910390	5.00	3/1/2037	4,289	4,564	4,707
FNMA POOL 912531	6.00	2/1/2037	59,506	64,370	66,552
FNMA POOL 914024	5.00	3/1/2037	759	806	833
FNMA POOL 914072	5.00	3/1/2037	825	875	905
FNMA POOL 914386	5.00	3/1/2037	51,634	55,018	56,664
FNMA POOL 914725	6.00	4/1/2037	1,286	1,394	1,445
FNMA POOL 915341	5.00	6/1/2022	45,239	47,065	46,057
FNMA POOL 915344	5.50	10/1/2022	32,013	33,486	32,366
FNMA POOL 915352	4.50	4/1/2023	148,168	153,920	152,357
FNMA POOL 915439	5.50	12/1/2036	106,598	114,303	118,573
FNMA POOL 915445	5.50	4/1/2027	331,216	352,197	367,403
FNMA POOL 915447	6.00	8/1/2036	37,587	40,703	40,268
FNMA POOL 915462	5.50	7/1/2027	280,567	298,490	310,757
FNMA POOL 915811	6.00	12/1/2036	38,235	41,355	43,235
FNMA POOL 915939	5.50	3/1/2022	9,317	9,693	9,847
FNMA POOL 916916	6.00	5/1/2037	1,703	1,843	1,912
FNMA POOL 917142	6.00	6/1/2037	11,853	12,825	13,289
FNMA POOL 917809	5.00	5/1/2037	10,545	10,672	11,572
FNMA POOL 917988	6.00	5/1/2037	1,124	1,216	1,208
FNMA POOL 918332	6.00	5/1/2037	24,428	26,468	27,408
FNMA POOL 918363	5.00	5/1/2037	1,390	1,482	1,526
FNMA POOL 918561	6.00	5/1/2037	3,554	3,851	4,001

CalPERS 2016-2017 Annual Investment Report
Mortgage-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL 920202	5.50	1/1/2022	128,264	133,343	135,407
FNMA POOL 920424	6.00	11/1/2036	549	594	616
FNMA POOL 923878	6.00	4/1/2037	13,491	14,596	15,078
FNMA POOL 924952	6.00	8/1/2037	283,276	306,985	317,430
FNMA POOL 928345	5.50	5/1/2022	24,971	25,999	26,409
FNMA POOL 928968	5.50	1/1/2018	8,655	8,704	8,657
FNMA POOL 929200	6.00	3/1/2038	5,954	6,454	6,686
FNMA POOL 929392	5.50	5/1/2018	1,777	1,792	1,778
FNMA POOL 929400	5.00	5/1/2023	128,108	133,253	135,515
FNMA POOL 929905	6.00	9/1/2018	1,935	1,963	1,938
FNMA POOL 930030	5.00	10/1/2038	10,665	11,358	11,682
FNMA POOL 930260	6.00	12/1/2038	328,805	358,505	349,327
FNMA POOL 930334	5.50	1/1/2024	1,241	1,289	1,333
FNMA POOL 930594	5.00	2/1/2039	4,452	4,742	4,876
FNMA POOL 930610	4.50	2/1/2039	28,585	30,543	30,810
FNMA POOL 930862	5.50	3/1/2024	4,818	5,006	4,917
FNMA POOL 931148	5.00	5/1/2039	539,606	598,784	596,190
FNMA POOL 931331	5.00	6/1/2039	632,799	702,223	699,155
FNMA POOL 931487	4.50	7/1/2039	5,735	6,128	6,181
FNMA POOL 931639	4.50	7/1/2039	24,682	26,374	26,604
FNMA POOL 931693	5.50	4/1/2023	13,239	13,719	14,028
FNMA POOL 931790	4.50	8/1/2039	1,867,222	1,966,569	2,022,524
FNMA POOL 932044	4.50	9/1/2039	6,073	6,489	6,545
FNMA POOL 932385	4.50	1/1/2040	72,440	78,465	78,766
FNMA POOL 932391	4.50	1/1/2040	7,339	7,842	7,910
FNMA POOL 932474	4.50	2/1/2040	108,309	115,735	116,693
FNMA POOL 933342	5.00	1/1/2038	674	716	738
FNMA POOL 933433	5.00	3/1/2038	3,820	4,057	4,185
FNMA POOL 933521	5.00	1/1/2038	365	387	399
FNMA POOL 933800	5.00	5/1/2038	10,460	11,109	11,458
FNMA POOL 934076	5.00	6/1/2038	9,209	9,780	10,087
FNMA POOL 934412	6.00	9/1/2038	3,429	3,713	3,849
FNMA POOL 934505	5.50	10/1/2023	7,843	8,211	8,270
FNMA POOL 934650	6.00	11/1/2038	33,827	36,689	38,050
FNMA POOL 935051	6.00	3/1/2039	3,759	4,072	4,130
FNMA POOL 937282	5.00	5/1/2037	10,356	10,992	11,365
FNMA POOL 938077	5.50	7/1/2022	1,143	1,182	1,213
FNMA POOL 938134	6.00	7/1/2037	1,466	1,588	1,644
FNMA POOL 939458	5.50	6/1/2022	5,327	5,330	5,627
FNMA POOL 940624	6.00	8/1/2037	4,511	4,889	5,054
FNMA POOL 940664	6.00	9/1/2037	23,140	25,078	26,061
FNMA POOL 940698	6.00	10/1/2037	6,105	6,608	6,869
FNMA POOL 940730	6.00	10/1/2037	987	1,069	1,112
FNMA POOL 941274	6.00	7/1/2037	4,786	5,179	5,358
FNMA POOL 941280	6.00	6/1/2037	23,206	25,110	25,821
FNMA POOL 941404	5.50	7/1/2022	924	963	977
FNMA POOL 941524	5.50	6/1/2022	20,550	21,404	21,092
FNMA POOL 941638	5.50	6/1/2022	36,147	37,353	36,641

CalPERS 2016-2017 Annual Investment Report
Mortgage-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL 941846	6.00	9/1/2037	17,494	18,933	18,415
FNMA POOL 942347	6.00	8/1/2037	29,446	30,118	32,967
FNMA POOL 942700	6.00	8/1/2037	5,182	5,615	5,807
FNMA POOL 942987	6.00	9/1/2037	44,915	45,941	50,219
FNMA POOL 943597	6.00	7/1/2037	6,238	6,750	6,995
FNMA POOL 943983	5.50	7/1/2022	12,413	12,831	12,767
FNMA POOL 944037	6.00	8/1/2037	3,215	3,484	3,527
FNMA POOL 944085	5.50	6/1/2022	41,261	42,637	42,764
FNMA POOL 944215	6.00	7/1/2037	200,840	205,418	224,677
FNMA POOL 944340	6.00	6/1/2037	3,394	3,677	3,798
FNMA POOL 944358	5.50	6/1/2022	11,103	11,565	11,745
FNMA POOL 944901	5.50	7/1/2022	32,029	33,372	32,986
FNMA POOL 945896	6.00	8/1/2022	2,359	2,463	2,518
FNMA POOL 946391	6.00	9/1/2037	36,979	40,077	41,500
FNMA POOL 946993	4.50	9/1/2022	4,459	4,491	4,534
FNMA POOL 947052	6.00	10/1/2037	11,515	12,480	12,928
FNMA POOL 947217	4.50	10/1/2022	3,773	3,899	3,898
FNMA POOL 947821	6.00	10/1/2037	973	1,055	1,024
FNMA POOL 948226	6.00	8/1/2037	14,692	15,899	16,143
FNMA POOL 950873	5.50	9/1/2022	228,903	236,751	243,043
FNMA POOL 950903	5.50	10/1/2022	33,139	34,565	34,675
FNMA POOL 952007	5.00	11/1/2037	15,099	16,073	16,570
FNMA POOL 952459	6.00	9/1/2037	32,664	35,357	36,659
FNMA POOL 952513	6.00	9/1/2037	3,913	4,235	4,302
FNMA POOL 952727	5.50	9/1/2022	213,953	223,086	226,669
FNMA POOL 952730	6.00	9/1/2037	1,513	1,638	1,690
FNMA POOL 953419	6.00	11/1/2022	23,559	24,621	25,218
FNMA POOL 953513	5.50	10/1/2022	360	373	373
FNMA POOL 953927	6.00	12/1/2037	7,358	7,964	8,258
FNMA POOL 955944	5.50	10/1/2022	17,791	18,406	18,898
FNMA POOL 956230	6.00	11/1/2037	15,902	17,212	17,428
FNMA POOL 959891	6.00	11/1/2037	54,548	59,124	61,332
FNMA POOL 959983	6.00	11/1/2037	304	329	340
FNMA POOL 960128	6.00	11/1/2037	6,530	7,068	7,313
FNMA POOL 961427	6.00	2/1/2038	12,751	13,804	14,418
FNMA POOL 961578	5.00	2/1/2038	1,022	1,089	1,120
FNMA POOL 962343	5.00	3/1/2038	6,132	6,529	6,717
FNMA POOL 963706	5.00	6/1/2023	396,591	412,635	419,878
FNMA POOL 964530	6.00	7/1/2038	5,934	6,426	6,436
FNMA POOL 964794	6.00	8/1/2038	27,633	29,925	29,544
FNMA POOL 964844	6.00	8/1/2038	8,612	9,327	9,236
FNMA POOL 965521	5.50	12/1/2022	16,772	16,782	17,851
FNMA POOL 965547	5.50	1/1/2023	114,416	119,452	121,164
FNMA POOL 965879	6.00	12/1/2022	8,206	8,579	8,368
FNMA POOL 966326	6.00	12/1/2037	6,541	7,080	7,313
FNMA POOL 966482	7.00	1/1/2038	8,593	9,533	9,158
FNMA POOL 966510	5.50	4/1/2037	331,743	355,806	368,714
FNMA POOL 966525	5.50	10/1/2037	566,758	608,076	629,919

CalPERS 2016-2017 Annual Investment Report
Mortgage-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL 966526	6.00	9/1/2037	99,452	107,538	105,279
FNMA POOL 966594	6.00	1/1/2038	8,255	8,936	9,248
FNMA POOL 966727	5.50	1/1/2023	96,095	100,334	102,280
FNMA POOL 966762	5.00	1/1/2038	1,243	1,324	1,362
FNMA POOL 966853	7.00	12/1/2037	789	876	864
FNMA POOL 967986	6.00	1/1/2038	6,408	6,937	7,204
FNMA POOL 968927	6.00	1/1/2038	829	897	930
FNMA POOL 969437	5.50	1/1/2023	45,022	46,619	46,663
FNMA POOL 969446	5.50	1/1/2023	123,674	128,061	129,531
FNMA POOL 969756	5.00	2/1/2038	13,490	14,324	14,776
FNMA POOL 969816	5.50	2/1/2023	19,053	19,900	20,246
FNMA POOL 969822	4.50	1/1/2023	44,861	46,396	46,765
FNMA POOL 970012	5.50	7/1/2023	10,078	10,541	10,691
FNMA POOL 970673	6.00	10/1/2038	2,836	3,071	3,096
FNMA POOL 970754	6.00	10/1/2038	5,645	6,123	5,956
FNMA POOL 970769	5.00	11/1/2038	1,446	1,536	1,584
FNMA POOL 970785	6.00	11/1/2038	3,120	3,384	3,519
FNMA POOL 972448	6.00	3/1/2038	4,158	4,502	4,674
FNMA POOL 972451	5.00	3/1/2038	982	1,042	1,075
FNMA POOL 972504	6.00	3/1/2038	48,450	52,453	54,665
FNMA POOL 973023	5.00	3/1/2038	918	977	1,005
FNMA POOL 973126	5.50	12/1/2037	373,425	400,692	415,040
FNMA POOL 973127	6.00	11/1/2037	122,652	132,641	129,806
FNMA POOL 973243	6.00	3/1/2038	36,313	39,314	40,765
FNMA POOL 973717	6.00	4/1/2038	1,617	1,750	1,769
FNMA POOL 973770	5.00	3/1/2038	2,786	2,958	3,052
FNMA POOL 973994	5.50	2/1/2023	34,315	35,838	35,603
FNMA POOL 974152	6.00	2/1/2038	30,517	33,038	34,188
FNMA POOL 974335	5.50	3/1/2038	69,384	74,831	77,247
FNMA POOL 974385	5.00	4/1/2038	7,284	7,739	7,978
FNMA POOL 974435	6.00	3/1/2038	3,654	3,961	4,117
FNMA POOL 974532	5.00	4/1/2038	1,912	2,036	2,094
FNMA POOL 974640	5.00	3/1/2038	860	913	942
FNMA POOL 974700	5.00	4/1/2038	3,437	3,650	3,764
FNMA POOL 974789	4.50	5/1/2023	20,820	20,902	21,807
FNMA POOL 976435	6.00	3/1/2038	58,529	63,365	64,412
FNMA POOL 976896	6.00	1/1/2038	104,980	113,640	116,188
FNMA POOL 976913	5.00	4/1/2038	1,071	1,138	1,174
FNMA POOL 977143	5.50	8/1/2023	2,383	2,473	2,554
FNMA POOL 979505	5.00	4/1/2038	3,381	3,601	3,704
FNMA POOL 981445	6.00	9/1/2038	3,573	3,870	3,826
FNMA POOL 981689	5.00	6/1/2038	13,406	14,275	14,684
FNMA POOL 981785	5.00	4/1/2038	999	1,061	1,094
FNMA POOL 982033	5.00	4/1/2038	3,931	4,184	4,306
FNMA POOL 982643	6.00	6/1/2038	6,633	7,182	6,989
FNMA POOL 982665	6.00	7/1/2038	31,730	34,360	34,721
FNMA POOL 982894	5.50	5/1/2023	24,480	25,375	26,113
FNMA POOL 983288	6.00	5/1/2038	16,632	18,008	17,752

CalPERS 2016-2017 Annual Investment Report
Mortgage-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL 983475	6.00	5/1/2038	6,140	6,653	6,890
FNMA POOL 984834	5.00	7/1/2038	6,954	7,386	7,617
FNMA POOL 984937	6.00	6/1/2038	1,601	1,734	1,799
FNMA POOL 984977	6.00	8/1/2038	4,346	4,713	4,773
FNMA POOL 985560	6.00	6/1/2038	6,524	7,064	7,309
FNMA POOL 985771	5.50	11/1/2022	277,309	289,346	289,871
FNMA POOL 986092	5.50	9/1/2023	39,121	40,945	40,361
FNMA POOL 986115	5.50	10/1/2023	17,712	18,543	17,797
FNMA POOL 986199	5.50	7/1/2023	566,079	587,092	604,419
FNMA POOL 986496	5.50	8/1/2023	258,884	268,563	272,882
FNMA POOL 986508	5.50	1/1/2024	36,355	38,085	37,798
FNMA POOL 987905	6.00	10/1/2038	6,440	6,984	6,994
FNMA POOL 987914	5.00	11/1/2038	17,141	18,209	18,776
FNMA POOL 988236	6.00	9/1/2038	320,127	348,970	342,774
FNMA POOL 988301	5.50	9/1/2023	89,642	93,820	93,120
FNMA POOL 988714	6.00	10/1/2038	3,709	4,023	4,175
FNMA POOL 988841	6.00	8/1/2038	1,470	1,594	1,555
FNMA POOL 988842	6.00	8/1/2038	1,512	1,637	1,688
FNMA POOL 990040	6.00	9/1/2038	11,436	12,385	12,310
FNMA POOL 990274	6.00	10/1/2038	2,586	2,800	2,789
FNMA POOL 990406	6.00	11/1/2038	1,147	1,244	1,215
FNMA POOL 990523	6.00	9/1/2038	2,779	3,009	3,101
FNMA POOL 990895	5.50	10/1/2023	596,275	618,878	638,538
FNMA POOL 990968	5.50	9/1/2023	9,539	9,898	9,806
FNMA POOL 991092	5.50	11/1/2023	133,911	139,021	142,471
FNMA POOL 991160	6.00	9/1/2038	11,178	12,106	12,659
FNMA POOL 991397	5.50	10/1/2023	151,936	159,064	162,713
FNMA POOL 991435	5.00	12/1/2038	6,124	6,523	6,708
FNMA POOL 991472	6.00	10/1/2038	451	488	477
FNMA POOL 991860	6.00	10/1/2038	5,872	6,360	6,607
FNMA POOL 992144	6.00	10/1/2038	14,789	16,032	16,643
FNMA POOL 992490	5.50	11/1/2023	98,152	101,899	104,926
FNMA POOL 992630	6.00	11/1/2038	11,921	12,912	13,089
FNMA POOL 992695	6.00	10/1/2038	104,015	113,395	116,512
FNMA POOL 992910	5.50	11/1/2023	215,122	223,332	223,368
FNMA POOL 992959	5.50	12/1/2023	164,590	172,411	174,208
FNMA POOL 993075	6.00	12/1/2038	11,436	11,705	12,787
FNMA POOL 995002	5.00	7/1/2037	1,873,753	2,052,276	2,051,133
FNMA POOL 995039	5.00	4/1/2038	6,016	6,405	6,602
FNMA POOL 995050	6.00	9/1/2037	1,164	1,262	1,307
FNMA POOL 995069	6.00	10/1/2038	6,142	6,661	6,925
FNMA POOL 995196	6.00	7/1/2038	164,110	177,031	184,130
FNMA POOL 995238	5.00	1/1/2024	283,836	296,243	299,113
FNMA POOL 995245	5.00	1/1/2039	11,637	12,396	12,747
FNMA POOL 995253	5.50	12/1/2023	2,669	2,771	2,816
FNMA POOL 995303	5.50	10/1/2017	765	768	765
FNMA POOL 995442	6.00	12/1/2038	82,288	89,251	92,371
FNMA POOL 995461	5.50	12/1/2023	932	968	991

CalPERS 2016-2017 Annual Investment Report
Mortgage-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL 995477	5.50	1/1/2029	58,852	62,892	65,408
FNMA POOL 995672	4.50	4/1/2039	139,120	148,653	149,952
FNMA POOL 995789	5.00	4/1/2036	1,264,079	1,346,851	1,390,182
FNMA POOL 995872	5.00	6/1/2039	12,652	13,444	13,859
FNMA POOL 995876	6.00	11/1/2038	19,195	20,814	21,571
FNMA POOL 995883	6.00	6/1/2039	58,064	63,000	65,433
FNMA POOL 995917	5.00	7/1/2039	1,503	1,602	1,650
FNMA POOL 995951	5.00	4/1/2039	3,891	4,145	4,262
FNMA POOL AA0587	4.50	2/1/2039	105,410	111,542	114,184
FNMA POOL AA0601	4.50	2/1/2039	223,683	236,696	242,302
FNMA POOL AA0708	5.50	1/1/2024	4,425	4,596	4,738
FNMA POOL AA0890	6.00	12/1/2038	1,075	1,164	1,211
FNMA POOL AA2040	4.50	2/1/2039	327,778	345,134	355,040
FNMA POOL AA2180	4.50	2/1/2039	3,646	3,680	3,939
FNMA POOL AA2441	4.50	2/1/2039	198,889	210,460	215,432
FNMA POOL AA2778	5.00	10/1/2039	21,255	22,649	23,296
FNMA POOL AA4433	4.50	3/1/2039	1,626	1,737	1,753
FNMA POOL AA4434	5.00	3/1/2039	991	1,056	1,086
FNMA POOL AA4463	4.50	4/1/2039	16,952	18,113	18,272
FNMA POOL AA5781	5.00	4/1/2039	476	506	522
FNMA POOL AA7999	5.00	5/1/2024	12,881	13,446	13,522
FNMA POOL AA8741	4.50	7/1/2039	22,086	23,600	23,806
FNMA POOL AA9055	4.50	7/1/2039	94,779	101,109	102,159
FNMA POOL AA9372	4.50	7/1/2039	2,631,783	2,799,072	2,843,209
FNMA POOL AB0293	6.00	11/1/2038	20,138	21,812	22,715
FNMA POOL AB1080	4.50	5/1/2040	3,501,030	3,781,857	3,772,031
FNMA POOL AB1248	4.50	7/1/2040	6,266	6,696	6,752
FNMA POOL AB1335	4.50	8/1/2040	3,952	4,223	4,258
FNMA POOL AB1387	4.50	8/1/2040	48,590	51,921	52,351
FNMA POOL AB1565	5.00	10/1/2040	1,174,750	1,304,341	1,300,083
FNMA POOL AB1969	4.50	12/1/2040	8,474,502	9,038,975	9,165,502
FNMA POOL AB2189	4.50	2/1/2041	1,516,017	1,618,461	1,644,666
FNMA POOL AB3032	4.50	5/1/2041	140,995	152,308	151,854
FNMA POOL AB3315	4.50	3/1/2041	7,452	7,963	8,029
FNMA POOL AB3354	5.00	6/1/2037	11,855	12,584	13,038
FNMA POOL AB3754	5.00	6/1/2041	780,896	830,566	856,788
FNMA POOL AB3844	5.00	11/1/2041	589,608	654,912	651,436
FNMA POOL AB4003	4.50	12/1/2041	1,664,330	1,766,355	1,798,506
FNMA POOL AB4312	4.00	1/1/2042	38,826,705	41,069,223	41,005,099
FNMA POOL AB4751	3.50	3/1/2042	22,086	22,677	22,794
FNMA POOL AB5297	4.50	6/1/2042	2,428,700	2,595,874	2,640,654
FNMA POOL AB7059	2.50	11/1/2042	40,778,935	41,427,129	39,656,494
FNMA POOL AB7144	2.50	12/1/2042	1,308,764	1,330,445	1,272,740
FNMA POOL AB7391	2.50	12/1/2042	332,668	338,179	323,511
FNMA POOL AB7393	2.50	12/1/2042	9,243,630	9,390,867	8,989,199
FNMA POOL AB7394	2.50	12/1/2042	15,874,612	16,127,067	15,437,663
FNMA POOL AB8457	3.50	2/1/2028	1,175,405	1,236,989	1,225,277
FNMA POOL AB9715	3.50	6/1/2033	499,302	511,433	519,537

CalPERS 2016-2017 Annual Investment Report
Mortgage-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL AB9716	3.50	6/1/2033	165,470	169,490	172,176
FNMA POOL AC0380	4.50	7/1/2039	173,801	187,739	187,334
FNMA POOL AC1092	4.50	7/1/2039	344,419	362,730	373,066
FNMA POOL AC1541	4.50	9/1/2039	12,112	12,922	13,055
FNMA POOL AC1877	4.50	9/1/2039	22,942	24,514	24,728
FNMA POOL AC1892	4.50	9/1/2039	112,564	120,093	121,329
FNMA POOL AC2749	4.50	8/1/2039	48,480	51,720	52,512
FNMA POOL AC3414	4.50	11/1/2039	3,133,310	3,343,162	3,377,284
FNMA POOL AC3657	4.50	10/1/2039	47,405,984	51,193,777	51,097,223
FNMA POOL AC3668	4.50	10/1/2039	236,346	252,546	254,749
FNMA POOL AC4563	4.50	2/1/2039	386,502	408,988	416,597
FNMA POOL AC5047	4.50	10/1/2039	2,925	3,125	3,153
FNMA POOL AC5400	4.50	10/1/2039	5,372	5,740	5,790
FNMA POOL AC5518	5.00	12/1/2039	12,453	13,236	13,649
FNMA POOL AC5566	4.50	2/1/2040	15,046	16,078	16,211
FNMA POOL AC5585	5.00	2/1/2040	310,493	344,653	343,619
FNMA POOL AC6048	5.00	5/1/2040	10,927	11,616	11,987
FNMA POOL AC6118	4.50	11/1/2039	79,164	84,591	85,329
FNMA POOL AC6213	5.00	11/1/2039	367,780	408,201	406,346
FNMA POOL AC6263	4.50	12/1/2039	5,925	6,332	6,387
FNMA POOL AC6608	4.50	11/1/2039	16,812	17,965	18,121
FNMA POOL AC6648	5.00	12/1/2039	3,817,825	4,237,573	4,218,172
FNMA POOL AC6753	5.00	12/1/2039	106,066	117,728	117,189
FNMA POOL AC7311	4.50	11/1/2039	590,662	640,839	637,115
FNMA POOL AC7330	4.50	12/1/2039	10,220	10,920	11,016
FNMA POOL AC7870	4.50	2/1/2040	40,592	43,375	43,734
FNMA POOL AC8634	4.50	1/1/2040	6,620,626	7,171,335	7,136,138
FNMA POOL AC9288	4.50	3/1/2041	9,576	10,233	10,313
FNMA POOL AC9294	4.50	5/1/2041	4,872	5,207	5,248
FNMA POOL AC9302	4.50	7/1/2041	3,314,578	3,587,134	3,569,854
FNMA POOL AC9313	4.50	11/1/2041	626,495	664,878	678,366
FNMA POOL AC9518	4.50	1/1/2040	7,301	7,801	7,869
FNMA POOL AD0127	6.00	7/1/2039	4,723	5,118	5,292
FNMA POOL AD0213	6.00	9/1/2039	6,264	6,788	7,050
FNMA POOL AD0245	5.00	8/1/2038	4,248	4,523	4,658
FNMA POOL AD0308	5.00	3/1/2035	13,975,710	14,892,910	15,298,729
FNMA POOL AD0496	6.00	10/1/2039	8,419	9,125	9,451
FNMA POOL AD0526	6.00	12/1/2038	44,987	48,796	50,522
FNMA POOL AD0569	5.00	1/1/2040	264,367	293,443	292,089
FNMA POOL AD0640	6.00	3/1/2039	6,265	6,796	7,079
FNMA POOL AD0890	6.00	5/1/2024	1,522	1,593	1,627
FNMA POOL AD1075	4.50	3/1/2040	2,483	2,653	2,675
FNMA POOL AD2004	4.50	3/1/2040	5,851	6,253	6,304
FNMA POOL AD2341	4.50	3/1/2040	96,408	103,017	103,870
FNMA POOL AD3072	4.50	4/1/2040	6,164	6,587	6,642
FNMA POOL AD3101	5.00	4/1/2040	1,186,020	1,316,595	1,312,556
FNMA POOL AD3125	4.50	5/1/2040	11,170	11,936	12,035
FNMA POOL AD3651	5.00	3/1/2040	461,246	512,009	510,456

CalPERS 2016-2017 Annual Investment Report
Mortgage-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL AD3795	4.50	4/1/2040	11,703	12,506	12,609
FNMA POOL AD3907	3.50	10/1/2025	432,092	449,235	450,633
FNMA POOL AD4437	4.50	4/1/2040	576,403	624,392	621,020
FNMA POOL AD4452	4.50	4/1/2040	685,697	742,531	741,608
FNMA POOL AD6041	4.50	7/1/2040	164,458	177,650	177,188
FNMA POOL AD6049	5.00	7/1/2040	226,519	251,483	250,686
FNMA POOL AD6495	5.00	5/1/2040	224,563	249,294	248,521
FNMA POOL AD6960	4.50	7/1/2040	34,895	37,288	37,597
FNMA POOL AD7887	4.50	6/1/2040	23,655,925	25,623,126	25,487,039
FNMA POOL AD7916	4.50	7/1/2040	9,423,356	10,195,206	10,152,781
FNMA POOL AD7952	5.50	9/1/2024	134,407	139,855	143,021
FNMA POOL AD8035	4.50	8/1/2040	12,241	13,080	13,188
FNMA POOL AD8037	4.50	8/1/2040	1,648,436	1,780,670	1,776,035
FNMA POOL AD8918	5.00	6/1/2040	412,080	438,093	451,639
FNMA POOL AD9029	4.50	10/1/2040	507,750	549,597	547,053
FNMA POOL AD9808	4.50	7/1/2040	9,110	9,735	9,815
FNMA POOL AD9966	4.50	8/1/2040	679,977	735,981	732,611
FNMA POOL AE0217	4.50	8/1/2040	611,301	653,216	658,619
FNMA POOL AE0218	4.50	8/1/2040	123,898	132,394	133,489
FNMA POOL AE0374	6.00	11/1/2039	2,221	2,410	2,511
FNMA POOL AE0550	5.00	9/1/2040	443,147	492,017	490,426
FNMA POOL AE0674	4.50	11/1/2040	55,732,405	59,443,070	60,276,759
FNMA POOL AE0698	4.50	12/1/2040	12,594	13,457	13,568
FNMA POOL AE0803	4.50	10/1/2040	12,383,981	13,377,441	13,342,577
FNMA POOL AE0822	4.50	2/1/2041	1,604,126	1,735,321	1,728,296
FNMA POOL AE0826	4.50	1/1/2041	82,229	87,868	88,594
FNMA POOL AE0954	4.50	2/1/2041	9,469	10,118	10,202
FNMA POOL AE0984	4.50	2/1/2041	27,322	29,195	29,426
FNMA POOL AE1308	4.50	8/1/2040	23,099	24,683	24,887
FNMA POOL AE1837	4.50	8/1/2040	18,830,337	20,335,023	20,287,921
FNMA POOL AE2100	4.50	8/1/2040	1,120	1,197	1,206
FNMA POOL AE2546	4.50	9/1/2040	1,012,430	1,093,647	1,090,798
FNMA POOL AE2851	4.50	10/1/2040	277,790	294,317	299,293
FNMA POOL AE3026	4.50	9/1/2040	23,170,777	24,958,312	24,964,337
FNMA POOL AE3382	4.00	11/1/2040	22,842	23,976	24,120
FNMA POOL AE3389	4.50	11/1/2040	1,406,979	1,501,935	1,526,376
FNMA POOL AE3470	4.50	10/1/2040	46,492	49,897	50,091
FNMA POOL AE3695	4.50	11/1/2040	3,906,740	4,220,150	4,209,145
FNMA POOL AE3824	4.50	9/1/2040	1,630,984	1,766,979	1,757,232
FNMA POOL AE4414	4.00	11/1/2040	4,002,480	4,239,626	4,226,417
FNMA POOL AE4486	4.00	9/1/2030	242,971	253,004	257,303
FNMA POOL AE4588	4.50	9/1/2040	74,820	79,951	80,612
FNMA POOL AE4935	4.50	9/1/2040	256,847	274,163	276,728
FNMA POOL AE5026	5.00	12/1/2040	7,328	7,793	8,020
FNMA POOL AE5637	4.50	6/1/2041	103,041	110,027	110,977
FNMA POOL AE6062	4.50	10/1/2040	1,069,350	1,155,135	1,152,124
FNMA POOL AE6393	4.50	3/1/2041	4,242,589	4,529,389	4,609,722
FNMA POOL AE7323	4.00	11/1/2040	1,219,976	1,286,675	1,288,233

CalPERS 2016-2017 Annual Investment Report
Mortgage-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL AE7536	4.50	10/1/2040	3,873	4,138	4,173
FNMA POOL AE7620	4.50	11/1/2040	156,002	167,433	168,078
FNMA POOL AE7731	4.50	11/1/2040	9,007,270	9,729,862	9,704,488
FNMA POOL AE8184	4.50	10/1/2040	131,554	139,381	141,737
FNMA POOL AE8930	4.50	11/1/2040	216,115	230,703	232,843
FNMA POOL AE9274	4.50	2/1/2041	199,301	211,445	214,651
FNMA POOL AE9292	4.50	11/1/2040	611,713	648,130	661,591
FNMA POOL AE9761	4.50	12/1/2040	17,009,316	18,418,130	18,325,941
FNMA POOL AH0055	4.50	2/1/2041	1,997,044	2,131,993	2,169,858
FNMA POOL AH0353	4.50	2/1/2041	628,880	681,394	677,314
FNMA POOL AH0426	4.50	4/1/2041	124,295	131,878	134,316
FNMA POOL AH1338	4.00	12/1/2040	109,742	110,791	116,345
FNMA POOL AH1504	4.50	12/1/2040	1,525,105	1,618,409	1,643,158
FNMA POOL AH1620	4.50	1/1/2041	574,031	608,986	618,241
FNMA POOL AH2159	4.50	3/1/2041	61,433	64,656	66,165
FNMA POOL AH2714	4.50	1/1/2041	17,496,613	18,936,343	18,850,959
FNMA POOL AH2727	4.50	1/1/2041	31,868,695	34,585,481	34,323,099
FNMA POOL AH2755	4.50	4/1/2041	101,695	109,854	109,527
FNMA POOL AH2899	4.50	1/1/2041	184,874	197,369	200,166
FNMA POOL AH3519	4.00	2/1/2041	4,895,953	5,220,442	5,170,643
FNMA POOL AH3526	4.50	2/1/2041	171,675	184,274	184,896
FNMA POOL AH3853	4.50	7/1/2041	190,934	206,253	205,638
FNMA POOL AH3865	4.50	9/1/2041	337,443	358,092	363,432
FNMA POOL AH4493	4.50	2/1/2041	194,587	207,038	209,573
FNMA POOL AH4546	4.50	2/1/2041	1,261,625	1,346,947	1,358,790
FNMA POOL AH5448	4.50	6/1/2041	76,721	81,407	82,629
FNMA POOL AH5457	4.50	6/1/2041	1,227,123	1,302,077	1,321,632
FNMA POOL AH5850	4.50	2/1/2041	20,942,660	22,352,074	22,753,101
FNMA POOL AH5980	4.50	3/1/2041	154,950	165,435	166,884
FNMA POOL AH6151	4.50	3/1/2041	1,901,473	2,067,400	2,058,907
FNMA POOL AH6169	4.50	2/1/2041	792,321	840,599	853,343
FNMA POOL AH6220	4.50	3/1/2041	201,587	217,760	217,112
FNMA POOL AH6264	4.00	4/1/2041	34,522	36,241	36,459
FNMA POOL AH6690	4.00	3/1/2041	20,135	21,137	21,264
FNMA POOL AH6910	4.50	4/1/2041	280,877	303,412	302,509
FNMA POOL AH6912	4.50	4/1/2041	188,674	203,811	203,205
FNMA POOL AH6932	4.50	4/1/2041	133,474	144,182	143,753
FNMA POOL AH7373	5.00	5/1/2041	201,271	223,523	223,168
FNMA POOL AH7549	4.50	3/1/2041	1,093,650	1,163,659	1,177,879
FNMA POOL AH7614	4.50	3/1/2041	336,849	357,385	362,791
FNMA POOL AH7620	4.50	5/1/2041	217,283	230,547	234,018
FNMA POOL AH7621	4.50	6/1/2041	1,849,428	1,962,393	1,991,864
FNMA POOL AH7628	4.50	7/1/2041	1,514,821	1,607,402	1,631,487
FNMA POOL AH7633	4.50	8/1/2041	1,471,877	1,561,889	1,585,235
FNMA POOL AH7642	4.50	10/1/2041	2,200,495	2,335,227	2,369,969
FNMA POOL AH7780	4.50	4/1/2041	88,612	94,018	95,437
FNMA POOL AH8040	5.00	4/1/2041	60,489	64,332	66,288
FNMA POOL AH8319	4.50	4/1/2041	188,341	203,452	202,846

CalPERS 2016-2017 Annual Investment Report
Mortgage-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL AH8382	4.50	3/1/2041	78,183	84,455	84,204
FNMA POOL AH8924	4.50	4/1/2041	3,950,204	4,275,956	4,254,434
FNMA POOL AH9388	4.50	3/1/2041	3,690,007	3,943,083	3,974,197
FNMA POOL AH9507	5.00	6/1/2041	35,451	37,706	38,849
FNMA POOL AH9708	4.50	4/1/2041	52,866	56,477	56,937
FNMA POOL AH9719	4.50	4/1/2041	12,865	13,747	13,856
FNMA POOL AI0309	4.50	8/1/2041	1,042,253	1,105,992	1,122,524
FNMA POOL AI0742	4.50	5/1/2041	212,389	226,429	228,747
FNMA POOL AI0788	4.50	6/1/2041	363,821	387,388	391,841
FNMA POOL AI0814	4.50	8/1/2041	1,561,515	1,657,009	1,681,777
FNMA POOL AI0915	4.50	4/1/2041	41,878	44,750	45,103
FNMA POOL AI0964	4.50	4/1/2041	353,994	382,396	381,257
FNMA POOL AI0987	4.50	7/1/2041	590,818	629,271	638,448
FNMA POOL AI1019	4.50	5/1/2041	389,236	417,845	419,213
FNMA POOL AI1116	4.50	4/1/2041	327,946	355,027	353,203
FNMA POOL AI1616	4.50	4/1/2041	125,443	133,096	135,104
FNMA POOL AI1859	4.50	5/1/2041	2,785,030	3,008,482	2,999,523
FNMA POOL AI2090	4.50	4/1/2041	92,420	99,836	99,538
FNMA POOL AI2123	4.50	5/1/2041	44,387	47,394	47,806
FNMA POOL AI2404	4.50	5/1/2041	1,400,449	1,503,382	1,508,306
FNMA POOL AI2463	4.50	5/1/2041	35,544	37,982	38,282
FNMA POOL AI2468	4.50	5/1/2041	52,858	56,663	56,929
FNMA POOL AI2472	4.50	5/1/2041	642,610	694,169	692,102
FNMA POOL AI2504	4.50	5/1/2041	939,770	1,015,171	1,012,148
FNMA POOL AI2572	4.50	5/1/2041	96,678	103,227	104,123
FNMA POOL AI2574	5.00	5/1/2041	10,206	10,855	11,200
FNMA POOL AI2828	4.50	6/1/2041	101,605	107,812	109,431
FNMA POOL AI2898	4.50	5/1/2041	1,446,134	1,538,782	1,557,510
FNMA POOL AI3051	4.50	7/1/2041	4,069,527	4,321,774	4,382,946
FNMA POOL AI3097	5.00	6/1/2041	499,066	554,258	553,360
FNMA POOL AI3653	4.50	5/1/2041	7,769,403	8,295,774	8,367,773
FNMA POOL AI4162	5.00	6/1/2041	1,226,833	1,362,510	1,360,303
FNMA POOL AI4291	4.50	6/1/2041	22,316	23,847	24,035
FNMA POOL AI4835	4.50	6/1/2041	4,060,421	4,400,839	4,376,257
FNMA POOL AI4890	4.50	6/1/2041	7,876,653	8,287,647	8,528,803
FNMA POOL AI4895	4.50	2/1/2040	1,014,411	1,082,489	1,093,398
FNMA POOL AI4918	4.50	8/1/2041	4,008,173	4,253,292	4,316,867
FNMA POOL AI4931	4.50	9/1/2041	4,070,296	4,319,366	4,383,775
FNMA POOL AI4937	4.50	10/1/2041	545,153	578,532	587,138
FNMA POOL AI4951	4.50	11/1/2041	581,077	616,677	625,829
FNMA POOL AI5011	4.50	6/1/2041	147,767	159,623	159,147
FNMA POOL AI5048	4.50	7/1/2041	55,420	58,807	59,688
FNMA POOL AI5074	4.50	7/1/2041	341,578	362,454	367,885
FNMA POOL AI5595	5.00	7/1/2041	864,226	938,387	948,397
FNMA POOL AI5710	5.00	6/1/2041	531,642	565,458	582,608
FNMA POOL AI5868	4.50	7/1/2041	839,699	893,539	907,395
FNMA POOL AI6092	4.00	6/1/2031	13,864	14,445	14,703
FNMA POOL AI6515	4.50	7/1/2041	27,819	29,519	29,962

CalPERS 2016-2017 Annual Investment Report
Mortgage-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL AI6581	4.50	7/1/2041	866,161	929,890	932,870
FNMA POOL AI6729	4.50	7/1/2041	327,497	349,711	353,899
FNMA POOL AI7004	4.50	7/1/2041	747,942	793,654	805,546
FNMA POOL AI7190	4.50	7/1/2041	660,797	715,416	711,689
FNMA POOL AI7294	4.50	8/1/2041	830,813	881,621	894,799
FNMA POOL AI7417	4.50	9/1/2041	2,747,839	2,978,430	2,961,577
FNMA POOL AI7560	4.50	6/1/2041	613,024	652,906	662,445
FNMA POOL AI7569	4.50	9/1/2041	1,318,066	1,427,081	1,419,578
FNMA POOL AI7578	4.50	9/1/2041	693,986	736,452	747,434
FNMA POOL AI7662	4.50	7/1/2041	603,449	653,070	649,924
FNMA POOL AI7951	4.50	8/1/2036	944,655	999,908	1,017,408
FNMA POOL AI8483	4.50	7/1/2041	10,482,033	11,354,783	11,289,319
FNMA POOL AI8501	5.00	7/1/2036	1,090,200	1,199,364	1,196,380
FNMA POOL AI8772	4.50	8/1/2041	63,369	67,244	68,250
FNMA POOL AI8842	4.50	8/1/2041	266,296	285,899	286,805
FNMA POOL AI9522	4.50	9/1/2041	1,878,314	2,029,029	2,022,975
FNMA POOL AI9736	4.50	9/1/2041	238,186	255,729	256,531
FNMA POOL AJ0087	4.50	8/1/2041	32,098	34,061	34,570
FNMA POOL AJ0222	4.50	9/1/2041	5,004,969	5,342,749	5,437,636
FNMA POOL AJ0276	4.50	9/1/2041	6,968,046	7,552,786	7,510,049
FNMA POOL AJ0277	4.50	9/1/2041	4,333,367	4,697,012	4,670,434
FNMA POOL AJ0761	4.50	9/1/2041	160,819	172,664	173,205
FNMA POOL AJ0767	4.50	9/1/2041	1,959,109	2,129,297	2,117,049
FNMA POOL AJ1413	4.50	9/1/2041	671,593	714,774	727,198
FNMA POOL AJ1589	4.00	10/1/2041	2,720,498	2,869,268	2,873,133
FNMA POOL AJ1672	4.50	9/1/2041	17,152,532	18,560,213	18,473,555
FNMA POOL AJ1693	4.50	9/1/2041	3,731,944	3,982,777	4,054,562
FNMA POOL AJ1921	4.50	9/1/2041	958,847	1,029,468	1,032,693
FNMA POOL AJ1968	5.00	10/1/2041	226,654	241,105	248,382
FNMA POOL AJ2084	5.00	11/1/2041	858,786	953,904	952,215
FNMA POOL AJ2227	4.50	9/1/2041	413,383	443,830	445,220
FNMA POOL AJ3051	4.00	10/1/2041	13,892,715	14,763,372	14,672,174
FNMA POOL AJ3130	4.50	10/1/2041	9,340,322	9,930,877	10,059,678
FNMA POOL AJ3145	4.50	10/1/2041	171,959	184,631	185,203
FNMA POOL AJ3146	4.50	10/1/2041	63,164	67,818	68,029
FNMA POOL AJ4563	4.50	11/1/2041	2,841,269	3,076,411	3,060,093
FNMA POOL AJ4994	4.50	11/1/2041	8,224,697	8,788,922	8,858,131
FNMA POOL AJ5572	4.00	1/1/2042	2,609,407	2,769,644	2,754,717
FNMA POOL AJ5822	4.50	11/1/2041	4,819,658	5,221,617	5,194,550
FNMA POOL AJ6087	3.50	12/1/2026	14,991	15,491	15,607
FNMA POOL AJ6180	4.50	11/1/2041	788,312	836,608	849,025
FNMA POOL AJ6522	4.50	11/1/2041	896,625	951,556	965,679
FNMA POOL AJ7560	4.50	12/1/2041	112,018	120,280	120,645
FNMA POOL AJ8365	3.50	1/1/2042	27,678,718	28,919,114	28,565,874
FNMA POOL AJ8463	4.00	12/1/2041	12,130,193	12,928,881	12,810,764
FNMA POOL AJ9279	4.00	12/1/2041	110,365,098	117,843,444	116,557,194
FNMA POOL AK0001	4.50	1/1/2042	629,136	667,726	677,590
FNMA POOL AK0372	5.00	2/1/2042	509,753	566,263	565,457

CalPERS 2016-2017 Annual Investment Report
Mortgage-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL AK0843	4.50	1/1/2042	4,037,662	4,297,724	4,348,628
FNMA POOL AK1120	5.00	2/1/2042	643,972	715,360	714,031
FNMA POOL AK1378	4.00	3/1/2042	1,182,229	1,260,140	1,251,924
FNMA POOL AK2415	4.00	2/1/2042	70,379,793	74,445,643	74,299,030
FNMA POOL AK2427	4.50	2/1/2042	6,611,861	7,158,755	7,116,622
FNMA POOL AK3420	5.00	1/1/2042	597,014	663,178	662,254
FNMA POOL AK3658	4.00	2/1/2042	1,093,459	1,163,455	1,157,601
FNMA POOL AK3971	4.50	2/1/2042	26,403	28,037	28,419
FNMA POOL AK4726	4.50	3/1/2042	3,113,846	3,361,552	3,351,562
FNMA POOL AK5920	4.50	2/1/2037	847,494	901,253	916,166
FNMA POOL AK7438	4.00	3/1/2042	6,544,795	6,976,107	6,930,625
FNMA POOL AK9116	4.50	6/1/2040	2,330	2,490	2,511
FNMA POOL AK9733	4.50	4/1/2042	1,219,993	1,321,109	1,313,129
FNMA POOL AL0004	5.00	2/1/2041	23,271,897	25,436,317	25,442,619
FNMA POOL AL0054	4.50	2/1/2041	23,227	24,820	25,025
FNMA POOL AL0065	4.50	4/1/2041	85,860	91,749	92,473
FNMA POOL AL0071	5.00	5/1/2040	5,355	5,708	5,877
FNMA POOL AL0078	6.00	12/1/2020	2,955	3,048	3,008
FNMA POOL AL0095	6.00	7/1/2038	23,805	25,778	26,733
FNMA POOL AL0145	4.50	8/1/2040	40,944	43,751	44,132
FNMA POOL AL0160	4.50	5/1/2041	31,347	33,497	33,774
FNMA POOL AL0763	6.00	7/1/2040	47,316	51,371	53,141
FNMA POOL AL0846	3.50	10/1/2026	512	534	533
FNMA POOL AL0920	5.00	7/1/2037	3,551,106	3,885,696	3,887,273
FNMA POOL AL0933	5.00	10/1/2041	9,352,637	10,304,546	10,249,220
FNMA POOL AL1054	5.50	1/1/2038	75,217	81,112	83,720
FNMA POOL AL1338	5.00	7/1/2041	3,920	4,181	4,302
FNMA POOL AL1465	3.50	2/1/2027	102,588	106,932	106,807
FNMA POOL AL1503	3.40	1/1/2042	7,532,848	7,874,549	7,844,668
FNMA POOL AL1779	5.50	12/1/2038	24,705	26,657	27,432
FNMA POOL AL1947	4.00	4/1/2042	14,723,690	15,703,475	15,549,771
FNMA POOL AL2071	5.50	3/1/2040	8,281,394	8,975,571	9,204,596
FNMA POOL AL2278	6.00	5/1/2041	1,211,408	1,308,944	1,359,669
FNMA POOL AL2482	4.50	9/1/2042	3,270	3,494	3,525
FNMA POOL AL2694	3.50	11/1/2042	46,397,648	48,542,426	47,885,302
FNMA POOL AL2845	4.50	7/1/2042	18,050,907	19,499,580	19,441,118
FNMA POOL AL2846	4.50	6/1/2042	7,021,224	7,566,685	7,617,045
FNMA POOL AL2869	4.50	1/1/2042	12,252,903	13,172,987	13,291,731
FNMA POOL AL2901	4.00	9/1/2042	14,254,118	15,164,492	15,047,887
FNMA POOL AL3519	4.50	11/1/2041	5,867	6,270	6,319
FNMA POOL AL3967	4.50	8/1/2042	32,129	34,333	34,603
FNMA POOL AL4163	4.00	5/1/2023	39,604	41,294	40,602
FNMA POOL AL4242	5.00	10/1/2041	3,456,605	3,778,996	3,783,480
FNMA POOL AL4301	4.50	4/1/2042	15,207	16,250	16,378
FNMA POOL AL4626	2.28	8/1/2043	5,229,884	5,295,786	5,353,642
FNMA POOL AL4809	5.00	5/1/2042	3,409,036	3,702,739	3,727,020
FNMA POOL AL5097	4.50	9/1/2043	6,124	6,545	6,598
FNMA POOL AL5231	4.50	9/1/2042	33,640	35,948	36,244

CalPERS 2016-2017 Annual Investment Report
Mortgage-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL AL5400	4.50	1/1/2043	4,907,528	5,301,424	5,285,487
FNMA POOL AL5537	4.50	4/1/2044	10,052	10,742	10,826
FNMA POOL AL5707	4.50	11/1/2043	41,718,674	45,262,293	44,931,686
FNMA POOL AL5749	4.50	7/1/2042	103,374	110,468	111,336
FNMA POOL AL5876	4.50	1/1/2042	25,810	27,580	27,819
FNMA POOL AL5889	4.50	6/1/2044	6,768	7,232	7,289
FNMA POOL AL5930	4.50	1/1/2043	87,622	93,635	94,370
FNMA POOL AL5955	5.00	1/1/2042	48,524,646	53,372,186	53,113,393
FNMA POOL AL6001	4.00	10/1/2044	18,328,426	19,421,324	19,300,693
FNMA POOL AL6127	2.91	12/1/2044	4,845,370	4,993,962	4,983,318
FNMA POOL AL6214	4.50	9/1/2042	35,975,000	38,862,278	38,745,657
FNMA POOL AL6274	5.00	9/1/2044	67,555,102	74,940,133	74,924,730
FNMA POOL AL6818	4.50	8/1/2044	99,454	106,283	107,152
FNMA POOL AL6949	4.50	6/1/2044	19,302,542	20,852,278	20,796,677
FNMA POOL AL7318	4.50	1/1/2043	25,438,168	27,479,929	27,407,238
FNMA POOL AL7363	4.50	10/1/2041	5,578,751	6,026,396	6,010,581
FNMA POOL AL7364	4.50	9/1/2043	4,840,405	5,228,967	5,215,082
FNMA POOL AL7767	4.50	6/1/2044	537,151	574,031	578,520
FNMA POOL AL8206	4.50	1/1/2043	99,879	106,734	107,610
FNMA POOL AL8383	4.50	10/1/2045	93,376	99,790	100,604
FNMA POOL AL9128	4.50	2/1/2046	107,267	114,635	115,528
FNMA POOL AL9865	3.00	2/1/2047	32,626,316	32,235,624	32,602,383
FNMA POOL AL9949	3.50	2/1/2047	6,502,462	6,705,664	6,696,119
FNMA POOL AO1748	4.00	5/1/2042	12,526,485	13,219,375	13,224,047
FNMA POOL AO2102	4.50	5/1/2042	765,246	834,129	823,666
FNMA POOL AO2106	4.50	5/1/2042	1,547,875	1,674,889	1,673,399
FNMA POOL AO5257	4.50	6/1/2042	541,916	577,338	585,828
FNMA POOL AO8647	4.00	7/1/2042	1,261,581	1,339,138	1,331,930
FNMA POOL AO8954	4.00	7/1/2042	434,196	463,116	459,666
FNMA POOL AO9369	4.00	7/1/2042	4,453,587	4,739,187	4,714,836
FNMA POOL AP0005	2.63	7/1/2042	21,755,934	22,096,971	22,222,372
FNMA POOL AP3683	4.00	10/1/2042	8,570,965	9,139,787	9,048,256
FNMA POOL AP8420	2.50	11/1/2042	2,159,474	2,195,230	2,100,034
FNMA POOL AP8452	2.50	11/1/2042	1,813,180	1,843,202	1,763,272
FNMA POOL AP8463	2.50	11/1/2042	1,747,144	1,776,073	1,699,054
FNMA POOL AP9889	3.50	10/1/2042	19,509	20,034	20,135
FNMA POOL AQ0221	2.50	11/1/2042	6,625,427	6,735,127	6,443,061
FNMA POOL AQ1184	2.50	10/1/2042	1,186,166	1,205,796	1,153,517
FNMA POOL AQ2633	2.50	11/1/2042	851,340	865,436	827,907
FNMA POOL AQ2864	2.50	11/1/2042	261,836	266,171	254,629
FNMA POOL AQ4601	4.00	12/1/2042	6,726,939	7,022,630	7,101,542
FNMA POOL AQ4692	2.50	11/1/2042	4,828,082	4,908,023	4,695,189
FNMA POOL AQ5230	2.50	12/1/2042	1,370,967	1,392,770	1,333,231
FNMA POOL AQ5241	2.50	12/1/2042	130,156	132,226	126,574
FNMA POOL AQ5244	2.50	12/1/2042	459,579	466,887	446,929
FNMA POOL AQ6015	2.50	11/1/2042	4,700,805	4,778,638	4,571,415
FNMA POOL AQ6321	2.50	11/1/2042	972,217	987,671	945,457
FNMA POOL AQ6654	3.50	1/1/2043	43,153	44,315	44,510

CalPERS 2016-2017 Annual Investment Report
Mortgage-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL AQ6881	2.50	12/1/2042	721,974	733,934	702,101
FNMA POOL AQ6935	2.50	12/1/2042	771,996	784,785	750,747
FNMA POOL AQ6937	2.50	12/1/2042	332,263	337,767	323,117
FNMA POOL AQ6938	2.50	12/1/2042	1,394,152	1,417,247	1,355,777
FNMA POOL AQ6939	2.50	12/1/2042	4,023,728	4,090,384	3,912,974
FNMA POOL AQ8254	3.50	12/1/2042	1,197,765	1,279,442	1,236,169
FNMA POOL AQ8429	3.50	12/1/2042	10,861,088	11,601,719	11,209,328
FNMA POOL AR4878	3.50	1/1/2043	1,042,341	1,097,396	1,076,966
FNMA POOL AR7032	3.50	2/1/2043	1,577,256	1,652,358	1,626,849
FNMA POOL AR8948	3.50	3/1/2028	1,287,111	1,354,689	1,341,630
FNMA POOL AR9900	3.50	4/1/2043	8,074,688	8,513,969	8,342,920
FNMA POOL AR9927	3.50	4/1/2033	1,744,008	1,786,305	1,816,922
FNMA POOL AS0026	3.50	7/1/2043	74,977	77,000	77,335
FNMA POOL AS4805	3.50	4/1/2045	2,404	2,487	2,470
FNMA POOL AS5319	3.50	7/1/2045	2,327	2,398	2,391
FNMA POOL AS5474	4.00	7/1/2045	22,029,166	23,548,382	23,178,472
FNMA POOL AS5696	3.50	8/1/2045	16,183	16,970	16,631
FNMA POOL AS5812	3.50	9/1/2045	37,344,198	38,740,207	38,448,027
FNMA POOL AS5943	4.00	10/1/2045	72,926	76,733	76,734
FNMA POOL AS7238	3.00	5/1/2046	95,511	94,367	95,441
FNMA POOL AS7877	2.50	9/1/2046	607,663	568,086	586,196
FNMA POOL AS8056	3.00	10/1/2046	25,411	25,107	25,393
FNMA POOL AS8269	3.00	11/1/2046	32,194	31,602	32,170
FNMA POOL AS8270	2.50	11/1/2046	31,098,044	29,437,651	29,999,403
FNMA POOL AS8330	4.00	8/1/2046	2,611,680	2,791,921	2,759,238
FNMA POOL AS8483	3.00	12/1/2046	166,884,717	164,886,371	166,762,299
FNMA POOL AS8600	2.50	1/1/2032	16,137	16,142	16,230
FNMA POOL AS8784	3.00	2/1/2047	801,621	792,021	801,025
FNMA POOL AS8963	4.00	10/1/2043	1,315,371	1,387,334	1,388,620
FNMA POOL AS9562	3.00	5/1/2047	1,113,796	1,100,458	1,112,968
FNMA POOL AT2476	3.50	5/1/2033	1,184,615	1,213,370	1,235,632
FNMA POOL AT2478	3.50	5/1/2033	1,059,295	1,085,009	1,103,583
FNMA POOL AT2482	3.50	5/1/2033	1,406,141	1,440,274	1,465,586
FNMA POOL AT2858	3.50	5/1/2033	120,171	123,088	125,392
FNMA POOL AT2934	3.50	5/1/2033	1,895,857	1,941,877	1,977,505
FNMA POOL AT2958	3.50	5/1/2033	2,658,106	2,722,629	2,767,185
FNMA POOL AT2960	3.50	5/1/2033	1,779,893	1,823,098	1,855,138
FNMA POOL AT4187	3.50	5/1/2033	1,481,499	1,517,461	1,543,438
FNMA POOL AT4943	3.50	5/1/2043	7,470,563	7,944,500	7,718,726
FNMA POOL AT5419	3.50	5/1/2033	879,968	901,329	917,865
FNMA POOL AT5421	3.50	5/1/2033	1,627,198	1,666,697	1,693,973
FNMA POOL AT7585	3.50	6/1/2043	12,358,909	13,001,089	12,747,510
FNMA POOL AT7589	3.50	6/1/2043	9,775,350	10,304,394	10,082,715
FNMA POOL AT7590	4.00	5/1/2043	1,014,408	1,095,148	1,076,948
FNMA POOL AT7602	3.50	5/1/2043	1,284,799	1,346,675	1,325,196
FNMA POOL AT7893	2.29	8/1/2043	18,193,029	17,912,196	18,344,621
FNMA POOL AT8446	3.50	6/1/2033	680,377	696,907	708,297
FNMA POOL AT8620	4.50	6/1/2043	1,087,648	1,159,048	1,176,204

CalPERS 2016-2017 Annual Investment Report
Mortgage-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL AT8624	3.50	6/1/2043	534,852	549,277	551,669
FNMA POOL AT8750	3.50	5/1/2033	646,689	662,387	673,227
FNMA POOL AU1636	3.50	7/1/2043	28,255,346	29,521,051	29,143,777
FNMA POOL AU1650	3.50	7/1/2043	87,919,968	91,838,013	90,684,429
FNMA POOL AU1724	4.00	7/1/2043	1,573,156	1,638,299	1,675,949
FNMA POOL AU2553	3.50	7/1/2033	1,492,157	1,528,442	1,554,542
FNMA POOL AU2554	3.50	7/1/2033	1,795,076	1,838,727	1,872,383
FNMA POOL AU6240	4.00	10/1/2043	495,402	517,196	521,982
FNMA POOL AU6973	2.77	11/1/2043	7,068,336	7,302,415	7,276,098
FNMA POOL AU7276	4.00	10/1/2038	3,666,773	3,905,048	3,863,513
FNMA POOL AU9432	5.00	10/1/2043	631,772	686,014	695,902
FNMA POOL AU9782	2.40	9/1/2043	3,648,005	3,711,709	3,740,656
FNMA POOL AV1095	4.50	9/1/2043	3,132,396	3,385,214	3,369,447
FNMA POOL AV2334	2.85	1/1/2044	9,630,122	9,859,787	9,900,641
FNMA POOL AV3538	4.00	12/1/2038	2,868,626	3,055,182	3,022,542
FNMA POOL AV5373	5.00	12/1/2043	916,774	995,541	1,008,201
FNMA POOL AV6610	4.00	4/1/2039	5,170,544	5,507,315	5,440,871
FNMA POOL AV6685	4.50	1/1/2044	362,094	385,921	388,598
FNMA POOL AV6735	4.50	3/1/2044	204,600	218,072	220,166
FNMA POOL AV9206	4.00	3/1/2039	7,631,651	8,128,527	8,030,649
FNMA POOL AV9631	3.00	3/1/2044	4,020,160	4,159,860	4,126,675
FNMA POOL AW0966	2.84	6/1/2044	12,274,769	12,615,094	12,617,258
FNMA POOL AW2234	3.43	5/1/2044	2,998,299	3,112,333	3,093,809
FNMA POOL AW6278	3.12	7/1/2044	7,243,230	7,450,724	7,451,396
FNMA POOL AX1040	2.93	10/1/2044	2,487,659	2,538,843	2,543,832
FNMA POOL AX2377	2.98	9/1/2044	1,713,298	1,752,816	1,754,617
FNMA POOL AX2763	4.00	9/1/2044	89,694	95,590	94,452
FNMA POOL AX6039	2.97	10/1/2044	2,276,962	2,325,597	2,330,396
FNMA POOL AX7770	4.00	2/1/2045	4,539,242	4,839,284	4,776,266
FNMA POOL AY0089	2.80	12/1/2044	7,682,039	7,951,727	7,887,683
FNMA POOL AY1306	3.50	3/1/2045	1,492	1,551	1,534
FNMA POOL AY1814	4.00	1/1/2045	2,167,050	2,309,318	2,280,347
FNMA POOL AY5654	2.64	6/1/2045	19,539,764	19,964,645	19,966,642
FNMA POOL AY5790	4.00	3/1/2045	15,779,329	16,820,269	16,591,783
FNMA POOL AZ0439	2.82	5/1/2045	5,496,808	5,658,455	5,644,253
FNMA POOL AZ0489	3.50	5/1/2045	3,353,155	3,492,333	3,462,108
FNMA POOL AZ2626	3.00	8/1/2045	4,073,161	4,083,958	4,078,076
FNMA POOL AZ2899	3.50	9/1/2045	124,180,463	128,986,768	127,851,019
FNMA POOL AZ3732	3.00	10/1/2045	3,543,117	3,552,512	3,547,393
FNMA POOL AZ3737	3.00	11/1/2045	384,617	383,978	385,506
FNMA POOL AZ4815	3.50	7/1/2045	6,557,381	6,763,456	6,751,205
FNMA POOL AZ5321	4.00	8/1/2045	6,978,357	7,405,711	7,342,744
FNMA POOL AZ5640	4.00	7/1/2045	3,888,968	4,096,848	4,091,111
FNMA POOL BA0898	3.50	2/1/2046	7,288,017	7,641,550	7,492,160
FNMA POOL BA1565	3.00	10/1/2045	6,112,830	6,129,039	6,120,207
FNMA POOL BA2696	3.50	10/1/2045	79,347	83,147	81,539
FNMA POOL BA4388	3.50	11/1/2045	14,482,748	14,879,199	14,882,791
FNMA POOL BA4390	3.50	11/1/2045	18,193,993	18,692,037	18,696,549

CalPERS 2016-2017 Annual Investment Report
Mortgage-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL BA5343	3.50	12/1/2045	5,070,198	5,245,943	5,211,714
FNMA POOL BC0448	3.50	12/1/2045	8,462,007	8,719,455	8,696,920
FNMA POOL BC0644	2.50	4/1/2046	93,226	87,155	89,936
FNMA POOL BC2940	3.00	4/1/2046	541,051	534,573	540,654
FNMA POOL BC4764	3.00	10/1/2046	1,020,599	1,008,378	1,019,850
FNMA POOL BC5587	2.50	4/1/2046	468,656	447,602	452,099
FNMA POOL BC7915	2.50	4/1/2046	1,239,484	1,183,803	1,195,696
FNMA POOL BC8144	3.00	10/1/2046	210,132	207,616	209,978
FNMA POOL BC9083	3.00	12/1/2046	194,619	192,289	194,476
FNMA POOL BC9703	2.50	9/1/2046	103,806	98,538	100,143
FNMA POOL BD0094	2.50	6/1/2046	222,511	212,514	214,650
FNMA POOL BD1117	2.50	6/1/2046	271,805	259,594	262,203
FNMA POOL BD1424	2.50	8/1/2046	100,766	96,238	97,206
FNMA POOL BD4756	2.50	7/1/2046	5,139,404	4,882,397	4,958,038
FNMA POOL BD5174	2.50	8/1/2046	3,783,498	3,601,569	3,649,982
FNMA POOL BD5397	2.50	9/1/2046	302,194	288,615	291,529
FNMA POOL BD5537	3.00	10/1/2046	848,933	838,768	848,546
FNMA POOL BD5814	3.00	9/1/2046	883,826	873,243	883,177
FNMA POOL BD6333	3.00	1/1/2047	476,966	471,254	476,783
FNMA POOL BD7107	2.50	3/1/2032	774,618	774,617	779,063
FNMA POOL BD7239	2.50	9/1/2046	1,773,349	1,693,667	1,710,769
FNMA POOL BD7962	3.00	12/1/2046	39,493	39,020	39,475
FNMA POOL BD8428	2.50	9/1/2046	333,161	318,191	321,404
FNMA POOL BD9702	3.00	12/1/2046	25,412	25,108	25,424
FNMA POOL BE0226	3.00	1/1/2047	927,327	916,223	926,638
FNMA POOL BE1440	3.00	12/1/2046	207,962	205,472	207,810
FNMA POOL BE1472	3.00	12/1/2046	246,787	243,832	246,606
FNMA POOL BE1479	2.50	10/1/2046	1,345,599	1,283,688	1,298,114
FNMA POOL BE1480	2.50	11/1/2046	159,681	152,506	154,046
FNMA POOL BE1566	3.50	4/1/2047	4,214,469	4,352,756	4,339,985
FNMA POOL BE2378	3.00	4/1/2047	359,396	355,092	359,259
FNMA POOL BE3021	2.50	11/1/2046	409,835	389,035	395,357
FNMA POOL BE3810	3.00	12/1/2046	190,087	187,810	189,947
FNMA POOL BE3907	2.50	11/1/2046	1,900,696	1,815,284	1,833,622
FNMA POOL BE3908	2.50	12/1/2046	3,723,540	3,537,296	3,592,139
FNMA POOL BE3909	2.50	12/1/2046	364,712	348,322	351,841
FNMA POOL BE4153	3.00	11/1/2046	707,861	699,385	707,342
FNMA POOL BE4239	3.00	12/1/2046	345,622	341,484	345,369
FNMA POOL BE4297	3.00	1/1/2047	748,367	739,406	747,811
FNMA POOL BE4595	3.00	4/1/2047	670,004	661,981	669,749
FNMA POOL BE5008	4.00	2/1/2045	19,269,475	20,380,481	20,346,638
FNMA POOL BE5219	3.00	1/1/2047	590,948	583,872	590,509
FNMA POOL BE5777	3.00	1/1/2047	175,738	173,633	175,670
FNMA POOL BE6780	2.50	2/1/2047	402,478	382,049	388,242
FNMA POOL BE7281	3.00	2/1/2047	541,292	534,810	540,890
FNMA POOL BE7285	3.00	3/1/2047	477,728	472,007	477,373
FNMA POOL BE8781	4.00	6/1/2047	25,495,476	26,989,351	26,938,263
FNMA POOL BE9407	4.00	7/1/2047	3,305,798	3,500,014	3,492,873

CalPERS 2016-2017 Annual Investment Report
Mortgage-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FNMA POOL BH0975	3.00	4/1/2047	954,246	942,819	953,881
FNMA POOL BH1224	3.50	4/1/2047	1,074,955	1,109,219	1,106,969
FNMA POOL BH1296	3.00	4/1/2047	2,544,859	2,514,385	2,542,968
FNMA POOL BH1312	3.00	4/1/2047	1,393,417	1,376,731	1,392,381
FNMA POOL BH1421	3.00	4/1/2047	138,000	136,347	137,947
FNMA POOL BH2557	3.00	5/1/2047	718,023	709,425	717,749
FNMA POOL BH2558	3.00	5/1/2047	529,345	523,006	529,143
FNMA POOL BH4271	4.00	6/1/2047	44,421,358	47,044,995	46,935,161
FNMA POOL BM1096	4.00	4/1/2044	72,743,711	76,757,762	76,825,037
FNMA POOL MA0052	6.00	3/1/2029	8,566	9,199	9,528
FNMA POOL MA0115	4.50	7/1/2029	36,162	38,004	38,931
FNMA POOL MA0171	4.50	9/1/2029	7,467	7,801	8,038
FNMA POOL MA0200	4.50	10/1/2029	32,898	34,373	35,417
FNMA POOL MA0562	4.50	11/1/2040	59,921	64,030	64,559
FNMA POOL MA0640	4.50	2/1/2041	1,782,048	1,930,415	1,919,294
FNMA POOL MA0706	4.50	4/1/2031	8,388,147	8,828,410	9,010,157
FNMA POOL MA0790	4.50	7/1/2041	6,363,849	6,800,363	6,853,968
FNMA POOL MA0816	4.50	8/1/2031	26,753,401	28,111,433	28,737,255
FNMA POOL MA1260	4.00	10/1/2042	4,441,279	4,743,837	4,688,601
FNMA POOL MA1472	3.50	6/1/2033	1,179,536	1,203,536	1,227,337
FNMA POOL MA1512	3.50	7/1/2033	1,896,050	1,934,667	1,972,888
FNMA POOL MA1614	4.50	10/1/2043	4,486,786	4,858,610	4,819,382
FNMA POOL MA2190	4.00	2/1/2045	28,840,883	30,600,961	30,348,742
FNMA POOL MA2670	3.00	7/1/2046	714,857	706,297	714,332
FNMA POOL MA2705	3.00	8/1/2046	736,327	727,511	735,787
FNMA POOL MA2730	2.50	8/1/2046	20,103,766	18,834,886	19,393,534
FNMA POOL MA2737	3.00	9/1/2046	734,129	725,339	733,591
FNMA POOL MA2764	2.50	9/1/2046	43,300,672	41,007,722	41,770,932
FNMA POOL MA2781	2.50	10/1/2046	2,127,712	2,032,103	2,052,544
FNMA POOL MA2805	2.50	11/1/2046	243,299	232,366	234,703
FNMA POOL MA2833	3.00	12/1/2046	16,366,016	16,170,042	16,354,010
FNMA POOL MA2854	2.50	12/1/2046	505,928	483,192	488,055
FNMA POOL MA2863	3.00	1/1/2047	112,202,314	110,858,739	112,120,008
FNMA POOL MA2888	2.50	1/1/2047	4,208,960	3,989,286	4,060,264
FNMA POOL MA2895	3.00	2/1/2047	994,767	982,855	994,038
FNMA POOL MA2918	2.50	1/1/2047	9,692,849	9,208,012	9,350,417
FNMA POOL MA2920	3.00	3/1/2047	117,028	115,627	116,941
FNMA POOL MA2956	3.00	4/1/2047	740,688	731,818	740,138
FNMA POOL MA3049	3.00	6/1/2047	522,275	516,021	521,887
FNMA POOL MC0444	4.50	3/1/2041	23,672	25,296	25,496
FNMA POOL MC0473	4.50	5/1/2041	266,760	288,163	287,305
FNMA TBA 15 YR 2.5	2.50	2/25/2032	433,050,384	437,776,447	435,306,577
FNMA TBA 15 YR 2.5	2.50	6/19/2032	-	229	-
FNMA TBA 30 YR 3.5	3.50	7/25/2046	1,107,552,482	1,141,544,112	1,137,500,702
FNMA TBA 30 YR 4	4.00	5/25/2046	409,753,673	430,744,623	430,700,281
FNMA TBA 30 YR 4	4.00	8/14/2047	527,291,812	554,315,517	553,340,027
FREDDIE MAC	6.50	4/15/2028	2,216,255	2,275,331	2,489,041
FREDDIE MAC	6.25	6/15/2028	3,409,145	3,470,245	3,816,223

CalPERS 2016-2017 Annual Investment Report
Mortgage-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FREDDIE MAC	0.01	10/17/2027	526,666	471,538	454,017
FREDDIE MAC	4.50	3/15/2021	6,312	6,315	6,383
FREDDIE MAC	5.00	2/15/2020	64,686	39,246	3,194
FREDDIE MAC	3.00	7/15/2040	12,952,204	13,253,195	13,313,274
FREDDIE MAC STACR	5.02	3/25/2025	1,435,000	1,559,762	1,560,386
FREDDIEMAC STRIP	4.50	8/15/2035	40,682	17,055	7,318
FREDDIEMAC STRIP	5.00	9/15/2035	95,760	37,614	17,888
GCCFC COMMERCIAL MORTGAGE TRUS	0.35	3/10/2039	18,657,812	80,350	729
GE COMMERCIAL MORTGAGE CORPORA	2.73	12/10/2037	3,935,547	226,125	11,320
GE COMMERCIAL MORTGAGE CORPORA	0.76	3/10/2040	6,199,266	177,405	6,090
GMAC COMMERCIAL MORTGAGE SECUR	1.28	4/10/2040	4,122,337	120,603	149,757
GNMA II POOL 003248	5.50	6/20/2032	2,800	3,033	3,080
GNMA II POOL 003284	5.50	9/20/2032	1,677	1,817	1,855
GNMA II POOL 003320	5.50	12/20/2032	1,616	1,751	1,789
GNMA II POOL 003652	5.50	12/20/2034	3,612	3,924	4,004
GNMA II POOL 003702	5.50	4/20/2035	3,238	3,520	3,591
GNMA II POOL 003807	5.50	1/20/2036	2,914	3,170	3,231
GNMA II POOL 003965	5.50	3/20/2037	3,372	3,672	3,736
GNMA II POOL 003997	5.50	6/20/2037	33,356	36,331	36,941
GNMA II POOL 004048	5.50	11/20/2037	3,875	4,222	4,291
GNMA II POOL 004072	5.50	1/20/2038	3,346	3,646	3,702
GNMA II POOL 004098	5.50	3/20/2038	1,524	1,661	1,686
GNMA II POOL 004194	5.50	7/20/2038	142,202	155,033	157,265
GNMA II POOL 004221	5.50	8/20/2038	1,627	1,774	1,799
GNMA II POOL 004244	5.50	9/20/2038	160,118	174,590	177,138
GNMA II POOL 004315	5.50	12/20/2038	124,041	135,280	136,978
GNMA II POOL 004462	5.00	6/20/2039	52,975	55,852	56,844
GNMA II POOL 004521	5.50	8/20/2039	385,263	420,391	425,288
GNMA II POOL 004559	5.00	10/20/2039	1,395,526	1,521,237	1,512,676
GNMA II POOL 004600	5.50	12/20/2039	54,060	59,004	59,645
GNMA II POOL 004635	4.00	2/20/2040	235,911	254,067	250,399
GNMA II POOL 004715	5.00	6/20/2040	12,030,623	13,056,117	13,025,917
GNMA II POOL 004748	5.50	7/20/2040	30,447	33,246	33,587
GNMA II POOL 004770	4.00	8/20/2040	1,782,036	1,854,836	1,891,472
GNMA II POOL 004772	5.00	8/20/2040	4,023,335	4,409,141	4,355,384
GNMA II POOL 004800	4.00	9/20/2040	638,291	664,380	677,489
GNMA II POOL 004803	5.50	9/20/2040	3,379,510	3,690,634	3,738,451
GNMA II POOL 004833	4.00	10/20/2040	2,757,611	2,876,237	2,926,957
GNMA II POOL 004834	4.50	10/20/2040	37,283,666	40,042,737	39,941,481
GNMA II POOL 004836	5.50	10/20/2040	357,213	390,750	395,831
GNMA II POOL 004853	4.00	11/20/2040	22,734,386	24,182,588	24,130,514
GNMA II POOL 004882	4.00	12/20/2040	7,019,529	7,562,703	7,450,602
GNMA II POOL 004885	5.50	12/20/2040	105,649	115,395	116,923
GNMA II POOL 004925	5.50	1/20/2041	164,292	179,749	182,485
GNMA II POOL 004945	4.00	2/20/2041	4,709,301	4,911,742	4,997,058
GNMA II POOL 004949	4.00	2/20/2041	308,254	326,724	321,279
GNMA II POOL 004950	5.50	2/20/2041	289,946	316,732	321,485
GNMA II POOL 004952	3.50	2/20/2041	121,995	130,120	125,190

CalPERS 2016-2017 Annual Investment Report
Mortgage-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
GNMA II POOL 005081	4.00	6/20/2041	1,997,340	2,152,375	2,119,385
GNMA II POOL 005117	5.50	7/20/2041	1,975,813	2,158,955	2,187,900
GNMA II POOL 005140	4.50	8/20/2041	8,657,135	9,331,849	9,276,100
GNMA II POOL 005177	5.50	9/20/2041	90,122	98,646	99,749
GNMA II POOL 005206	5.50	10/20/2041	3,045,431	3,333,675	3,372,948
GNMA II POOL 080152	2.38	1/20/2028	3,111	3,191	3,191
GNMA II POOL 080169	2.38	2/20/2028	2,391	2,453	2,453
GNMA II POOL 080174	2.38	3/20/2028	4,097	4,203	4,203
GNMA II POOL 080178	2.38	3/20/2028	9,184	9,422	9,423
GNMA II POOL 080180	2.38	3/20/2028	2,283	2,342	2,342
GNMA II POOL 080186	2.13	4/20/2028	3,721	3,824	3,826
GNMA II POOL 080197	2.13	5/20/2028	3,808	3,913	3,915
GNMA II POOL 080198	2.13	5/20/2028	9,574	9,840	9,844
GNMA II POOL 080204	2.13	6/20/2028	4,694	4,824	4,808
GNMA II POOL 080205	2.13	6/20/2028	5,109	5,251	5,254
GNMA II POOL 080207	2.13	6/20/2028	8,735	8,978	8,946
GNMA II POOL 080221	2.13	8/20/2028	8,915	9,141	9,070
GNMA II POOL 080311	2.13	8/20/2029	3,343	3,430	3,442
GNMA II POOL 080317	2.13	9/20/2029	5,063	5,195	5,214
GNMA II POOL 080562	2.25	12/20/2031	55,429	55,431	57,171
GNMA II POOL 080932	2.13	6/20/2034	95,824	95,589	99,214
GNMA II POOL 081401	2.13	7/20/2035	66,581	66,258	68,965
GNMA II POOL 081560	2.75	12/20/2035	59,762	59,721	62,331
GNMA II POOL 081635	2.38	3/20/2036	70,485	70,202	72,923
GNMA II POOL 081734	2.63	8/20/2036	24,325	24,293	25,469
GNMA II POOL 783038	5.50	7/20/2040	102,878	112,335	113,690
GNMA II POOL 783377	4.50	5/20/2041	12,498,469	13,445,612	13,392,080
GNMA II POOL MA0393	4.00	9/20/2042	260,219	283,368	276,093
GNMA II POOL MA2892	3.50	6/20/2045	10,940	11,277	11,346
GNMA II POOL MA3105	3.50	9/20/2045	13,893	14,421	14,408
GNMA II POOL MA3106	4.00	9/20/2045	566	603	596
GNMA II POOL MA3172	3.00	10/20/2045	75,447	76,190	76,340
GNMA II TBA 30 YR 3	3.00	2/20/2047	256,292,582	261,338,342	258,973,402
GNMA POOL 353470	6.50	9/15/2027	586	601	599
GNMA POOL 353933	6.50	10/15/2023	18,923	19,288	19,870
GNMA POOL 375958	6.50	12/15/2023	3,097	3,158	3,320
GNMA POOL 393403	6.50	4/15/2026	588	601	615
GNMA POOL 412570	6.50	3/15/2026	740	756	813
GNMA POOL 415053	6.50	2/15/2026	122	124	122
GNMA POOL 417374	6.50	4/15/2026	600	613	660
GNMA POOL 426034	6.50	4/15/2026	36	37	37
GNMA POOL 433112	6.50	7/15/2026	3,738	3,821	3,910
GNMA POOL 444136	5.00	8/15/2040	300,716	324,439	328,484
GNMA POOL 562291	5.50	12/15/2033	4,866	5,323	5,420
GNMA POOL 603567	5.50	4/15/2033	55,035	55,720	60,941
GNMA POOL 603829	5.50	12/15/2032	14,947	16,326	16,586
GNMA POOL 604183	5.50	4/15/2033	2,618	2,651	2,915
GNMA POOL 604370	5.50	6/15/2033	88,508	96,760	98,799

CalPERS 2016-2017 Annual Investment Report
Mortgage-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
GNMA POOL 604382	5.50	6/15/2033	20,758	22,693	23,121
GNMA POOL 604872	5.50	12/15/2033	52,974	57,953	59,086
GNMA POOL 604949	5.50	1/15/2034	8,168	8,937	9,115
GNMA POOL 606739	5.00	7/15/2040	1,430,277	1,543,023	1,573,727
GNMA POOL 609460	5.50	8/15/2033	9,154	9,269	9,966
GNMA POOL 611879	5.50	5/15/2033	3,367	3,681	3,754
GNMA POOL 619120	5.50	10/15/2034	481	487	513
GNMA POOL 622145	5.50	10/15/2033	6,988	7,644	7,732
GNMA POOL 622611	5.50	10/15/2033	16,205	17,724	17,638
GNMA POOL 636834	5.50	11/15/2034	5,498	6,018	6,048
GNMA POOL 696976	5.00	6/15/2040	290,719	313,620	319,828
GNMA POOL 696990	5.00	8/15/2040	599,575	646,873	659,607
GNMA POOL 706805	5.00	6/15/2040	617,198	665,816	675,874
GNMA POOL 711520	5.00	6/15/2040	963,044	1,038,905	1,054,599
GNMA POOL 716861	4.50	4/15/2039	1,486	1,596	1,601
GNMA POOL 718536	5.00	6/15/2040	832,426	897,998	909,293
GNMA POOL 719226	5.00	7/15/2040	2,983,041	3,218,189	3,258,495
GNMA POOL 723807	5.00	6/15/2040	440,427	475,120	481,096
GNMA POOL 726872	5.00	6/15/2040	80,815	87,181	88,907
GNMA POOL 730927	5.00	7/15/2040	837,003	902,983	915,039
GNMA POOL 732153	5.00	6/15/2040	367,837	396,812	404,666
GNMA POOL 732516	5.00	7/15/2040	814,086	878,259	889,259
GNMA POOL 733352	5.00	7/15/2040	725,057	782,212	799,074
GNMA POOL 736055	5.00	6/15/2040	843,282	909,709	921,151
GNMA POOL 736107	5.00	7/15/2040	848,474	915,358	926,822
GNMA POOL 739192	5.00	7/15/2040	901,778	972,864	990,854
GNMA POOL 739669	5.00	8/15/2040	545,233	588,244	595,580
GNMA POOL 740478	5.00	7/15/2040	1,655,938	1,786,473	1,808,847
GNMA POOL 740494	5.00	7/15/2040	853,125	920,376	931,903
GNMA POOL 741230	5.00	8/15/2040	46,935	50,637	51,726
GNMA POOL 741313	5.00	6/15/2040	11,390	12,287	12,744
GNMA POOL 742413	5.00	7/15/2040	64,373	69,447	70,829
GNMA POOL 743691	5.00	6/15/2040	361,231	389,686	394,587
GNMA POOL 743742	5.00	6/15/2040	1,696,669	1,830,319	1,853,340
GNMA POOL 743744	5.00	7/15/2040	814,225	878,409	889,411
GNMA POOL 743802	5.00	6/15/2040	597,861	644,956	654,699
GNMA POOL 743817	5.00	7/15/2040	701,812	757,135	767,244
GNMA POOL 744484	5.00	7/15/2040	1,377,524	1,486,111	1,504,724
GNMA POOL 745790	5.00	7/15/2040	187,925	202,739	206,741
GNMA POOL 771362	3.50	6/15/2043	2,169,955	2,278,437	2,257,635
GNMA POOL 781806	9.50	5/15/2022	38,773	41,976	39,886
GNMA POOL AE7495	3.50	6/15/2043	8,021,983	8,070,668	8,346,120
GNMA POOL AE7501	3.50	6/15/2043	84,426	84,938	87,837
GNMA POOL AJ4150	3.50	9/15/2044	5,770,291	6,059,839	6,002,737
GOVERNMENT NATIONAL MORTGAGE A	2.55	4/20/2067	3,601,040	3,713,137	3,718,314
GS MORTGAGE SECURITIES TRUST	0.97	3/10/2050	99,173,748	6,605,150	6,334,726
GS MORTGAGE SECURITIES TRUST	2.41	11/10/2045	55,123,245	8,502,722	4,341,336
GS MORTGAGE SECURITIES TRUST	1.03	5/10/2050	90,876,579	5,622,607	4,249,540

CalPERS 2016-2017 Annual Investment Report
Mortgage-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
GS MORTGAGE SECURITIES TRUST	1.59	11/10/2046	100,846,073	8,968,564	4,745,548
GS MORTGAGE SECURITIES TRUST	3.63	11/10/2047	59,288,691	60,926,713	61,686,942
GS MORTGAGE SECURITIES TRUST	0.75	1/10/2040	64,129	1	118
GS MORTGAGE SECURITIES TRUST	1.07	11/10/2039	16,181,599	648,252	21,697
GSR MORTGAGE LOAN TRUST	3.19	6/25/2034	484,227	253,608	471,094
GSR MORTGAGE LOAN TRUST	2.91	5/25/2034	229,133	229,262	226,871
GSR MORTGAGE LOAN TRUST	2.15	8/25/2046	1,580,531	976,518	871,779
GSR MORTGAGE LOAN TRUST	3.11	9/25/2035	76,297	70,713	77,840
HARBORVIEW MORTGAGE LOAN TRUST	3.27	4/19/2034	200,012	190,854	199,159
HARBORVIEW MORTGAGE LOAN TRUST	1.97	1/19/2035	1,303,765	1,291,877	1,122,162
HARBORVIEW MORTGAGE LOAN TRUST	1.75	3/19/2035	386,028	284,448	364,749
HARBORVIEW MORTGAGE LOAN TRUST	2.01	11/19/2034	239,019	164,536	207,339
HARBORVIEW MORTGAGE LOAN TRUST	2.01	12/19/2034	1,052,667	1,044,840	880,165
HARBORVIEW MORTGAGE LOAN TRUST	2.22	10/25/2037	1,314,618	970,188	1,247,432
HARBORVIEW MORTGAGE LOAN TRUST	1.41	1/25/2047	506,965	164,763	227,739
HARBORVIEW MORTGAGE LOAN TRUST	1.39	11/19/2036	849,175	623,719	781,087
HOMEBANC MORTGAGE TRUST	1.96	12/25/2034	534,826	437,324	502,475
IMPAC CMB TRUST	2.12	3/25/2035	64,737	64,949	61,255
IMPAC CMB TRUST	1.86	4/25/2035	405,552	226,111	376,689
IMPAC SECURED ASSETS CORP.	1.33	5/25/2037	1,308,997	1,308,997	964,923
INDYMAC INDA MORTGAGE LOAN TRU	3.30	11/25/2037	788,087	643,389	788,708
INDYMAC INDX MORTGAGE LOAN TRU	3.32	8/25/2035	652,475	428,307	524,628
INDYMAC INDX MORTGAGE LOAN TRU	2.00	12/25/2034	176,833	121,448	153,337
INDYMAC INDX MORTGAGE LOAN TRU	3.64	6/25/2036	2,144,394	2,144,960	1,888,016
JP MORGAN CHASE COMMERCIAL MOR	1.28	7/15/2047	89,756,999	6,023,536	3,916,022
JP MORGAN CHASE COMMERCIAL MOR	1.30	1/15/2049	75,941,910	5,275,077	4,300,582
JP MORGAN CHASE COMMERCIAL MOR	1.27	3/15/2050	88,805,160	6,698,129	6,459,928
JP MORGAN CHASE COMMERCIAL MOR	1.33	7/15/2050	67,109,867	5,569,515	5,425,793
JP MORGAN CHASE COMMERCIAL MOR	1.28	12/15/2046	89,013,517	6,809,089	3,833,157
JP MORGAN CHASE COMMERCIAL MOR	1.66	10/12/2037	1,038,222	30,989	28,061
JP MORGAN CHASE COMMERCIAL MOR	0.00	1/15/2042	9,337,633	253,965	365
JP MORGAN MORTGAGE TRUST	3.26	4/25/2036	166,332	160,427	160,322
JP MORGAN MORTGAGE TRUST	3.77	6/25/2036	317,057	284,843	297,284
JP MORGAN MORTGAGE TRUST	3.14	11/25/2033	15,162	14,541	15,094
JP MORGAN MORTGAGE TRUST	3.66	7/25/2035	76,027	68,886	75,319
JPMBB COMMERCIAL MORTGAGE SECU	1.24	8/15/2047	62,628,749	5,153,156	3,590,012
JPMBB COMMERCIAL MORTGAGE SECU	1.15	8/15/2048	159,264,458	10,809,119	8,992,057
JPMBB COMMERCIAL MORTGAGE SECU	1.64	11/15/2048	111,907,520	9,335,213	7,314,983
JPMBB COMMERCIAL MORTGAGE SECU	1.33	10/15/2048	75,621,377	5,809,320	4,256,640
JPMBB COMMERCIAL MORTGAGE SECU	3.80	8/15/2048	43,142,057	44,362,479	45,038,656
JPMBB COMMERCIAL MORTGAGE SECU	1.19	12/15/2048	80,418,312	5,942,994	5,078,158
JPMBB COMMERCIAL MORTGAGE SECU	1.55	3/15/2049	206,175,866	19,067,144	17,017,888
JPMBB COMMERCIAL MORTGAGE SECU	1.21	11/15/2047	122,864,136	8,698,781	5,634,587
JPMBB COMMERCIAL MORTGAGE SECU	1.47	11/15/2045	73,087,313	6,175,951	3,290,552
JPMBB COMMERCIAL MORTGAGE SECU	1.22	2/15/2047	89,185,909	6,460,092	3,880,128
JPMBB COMMERCIAL MORTGAGE SECU	1.33	4/15/2047	91,078,904	5,775,406	2,924,841
LB UBS COMMERCIAL MORTGAGE TRU	0.91	11/15/2038	5,590,907	50,514	49,979
LB UBS COMMERCIAL MORTGAGE TRU	0.91	11/15/2038	5,727,487	131,222	51,200

CalPERS 2016-2017 Annual Investment Report
Mortgage-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
LB UBS COMMERCIAL MORTGAGE TRU	1.24	3/15/2036	9,335,586	186,861	41,130
LB UBS COMMERCIAL MORTGAGE TRU	0.06	8/15/2036	2,419,638	7,857	2,376
LB UBS COMMERCIAL MORTGAGE TRU	0.62	9/15/2039	39,164,983	409,822	1,530
LB UBS COMMERCIAL MORTGAGE TRU	0.37	2/15/2040	3,492,485	39,818	13,464
LB UBS COMMERCIAL MORTGAGE TRU	0.37	2/15/2040	2,785,679	31,289	10,739
LUMINENT MORTGAGE TRUST	1.41	7/25/2036	1,437,785	908,040	1,066,653
MASTR ADJUSTABLE RATE MORTGAGE	3.40	11/25/2034	105,665	89,300	104,312
MASTR ADJUSTABLE RATE MORTGAGE	3.47	3/25/2035	341,600	341,600	326,177
MASTR ALTERNATIVE LOANS TRUST	6.50	5/25/2033	123,872	132,845	123,872
MASTR REPERFORMING LOAN TRUST	1.57	5/25/2035	1,221,410	1,037,482	1,040,026
MELLON RESIDENTIAL FUNDING COR	2.02	8/15/2032	807,884	769,943	771,171
MERRILL LYNCH MORTGAGE INVESTO	3.44	7/25/2035	541,762	541,495	442,484
MERRILL LYNCH MORTGAGE INVESTO	2.98	2/25/2035	2,371,831	1,981,203	2,336,700
MERRILL LYNCH MORTGAGE INVESTO	3.30	2/25/2034	272,893	258,014	270,494
ML CFC COMMERCIAL MORTGAGE TRU	6.08	8/12/2049	2,407,268	2,365,275	2,409,543
ML CFC COMMERCIAL MORTGAGE TRU	0.40	8/12/2048	10,241,710	400	400
ML CFC COMMERCIAL MORTGAGE TRU	0.86	12/12/2049	12,450,281	24,243	45,607
ML CFC COMMERCIAL MORTGAGE TRU	0.79	7/12/2046	18,724,570	511,663	107,290
MORGAN STANLEY BAML TRUST	1.29	10/15/2048	81,527,546	6,644,756	5,511,446
MORGAN STANLEY BAML TRUST	1.18	12/15/2047	79,592,748	5,697,567	4,798,062
MORGAN STANLEY BAML TRUST	1.81	5/15/2049	61,761,046	7,118,171	6,408,932
MORGAN STANLEY BAML TRUST	1.54	2/15/2048	119,361,246	11,909,459	8,623,935
MORGAN STANLEY BAML TRUST	1.61	5/15/2050	84,319,805	8,162,199	7,828,210
MORGAN STANLEY BAML TRUST	1.67	8/15/2045	86,689,217	9,247,655	5,039,853
MORGAN STANLEY BAML TRUST	2.01	11/15/2045	54,505,763	7,081,357	3,271,349
MORGAN STANLEY BAML TRUST	1.16	12/15/2048	127,799,618	10,264,550	5,809,281
MORGAN STANLEY BAML TRUST	1.26	10/15/2048	117,609,430	9,365,745	7,822,311
MORGAN STANLEY BAML TRUST	3.33	5/15/2049	9,587,124	9,864,180	9,711,269
MORGAN STANLEY BAML TRUST	1.43	5/15/2046	177,307,020	13,173,640	8,765,043
MORGAN STANLEY BAML TRUST	1.34	6/15/2047	113,436,001	9,239,430	5,888,169
MORGAN STANLEY BAML TRUST	1.40	2/15/2047	217,827,773	16,238,879	9,292,526
MORGAN STANLEY BAML TRUST	1.40	8/15/2047	84,499,361	6,923,278	4,432,234
MORGAN STANLEY BAML TRUST	1.09	10/15/2047	118,335,353	6,823,784	3,470,098
MORGAN STANLEY BAML TRUST	3.89	6/15/2047	28,761,372	30,055,165	30,420,617
MORGAN STANLEY CAPITAL I TRUST	1.07	6/15/2044	53,845,850	5,599,531	1,503,652
MORGAN STANLEY CAPITAL I TRUST	0.92	7/15/2049	154,521,206	7,425,336	3,527,891
MORGAN STANLEY CAPITAL I TRUST	1.40	3/15/2049	85,290,400	7,220,907	6,343,176
MORGAN STANLEY MORTGAGE LOAN T	3.41	8/25/2034	495,556	206,413	415,181
MORGAN STANLEY MORTGAGE LOAN T	3.23	9/25/2034	441,011	187,555	257,833
MORGAN STANLEY MORTGAGE LOAN T	2.05	10/25/2034	143,432	122,412	135,622
MORGAN STANLEY MORTGAGE LOAN T	2.34	6/25/2037	590,533	583,592	394,407
MORGAN STANLEY MORTGAGE LOAN T	3.24	7/25/2035	821,272	621,761	717,553
MORGAN STANLEY MORTGAGE LOAN T	6.00	8/25/2037	5,255	5,255	4,401
MORGAN STANLEY MORTGAGE LOAN T	4.33	11/25/2037	1,948,443	1,950,210	1,481,272
NEW YORK MORTGAGE TRUST	1.55	8/25/2035	577,216	508,023	554,579
NEWGATE FUNDING PLC	0.49	12/1/2050	820,765	1,046,146	1,015,130
NOMURA ASSET ACCEPTANCE CORPOR	6.00	3/25/2047	812,970	777,141	707,156
PARAGON MORTGAGES PLC	0.68	5/15/2041	883,105	1,164,317	1,107,347

CalPERS 2016-2017 Annual Investment Report
Mortgage-Backed Securities

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RESI FINANCE LIMITED PARTNERSH	2.52	9/10/2035	1,143,808	898,659	1,022,763
RESIDENTIAL ACCREDIT LOANS, IN	2.23	8/25/2035	900,105	659,585	875,159
RESIDENTIAL ACCREDIT LOANS, IN	5.50	8/25/2035	77,260	70,115	71,672
RESIDENTIAL ACCREDIT LOANS, IN	6.00	6/25/2036	1,241,507	912,000	1,089,889
RESIDENTIAL ASSET MORTGAGE PRO	7.50	5/25/2032	238,001	234,997	72,332
RMAC SECURITIES PLC	0.46	6/12/2044	267,334	343,366	332,652
SALOMON BROTHERS MORTGAGE SECU	3.23	9/25/2032	164,571	167,763	164,571
SEQUOIA MORTGAGE TRUST	1.75	1/20/2035	278,729	229,368	264,182
SEQUOIA MORTGAGE TRUST	1.73	11/22/2024	9,775	9,053	9,718
SEQUOIA MORTGAGE TRUST	1.85	1/20/2034	102,345	88,760	97,360
SG COMMERCIAL MORTGAGE SECURIT	2.19	10/10/2048	46,033,264	6,098,847	5,792,239
STRUCTURED ADJUSTABLE RATE MOR	3.29	1/25/2035	342,599	267,326	333,755
STRUCTURED ADJUSTABLE RATE MOR	3.38	4/25/2035	598,456	476,486	580,222
STRUCTURED ADJUSTABLE RATE MOR	1.56	8/25/2035	188,634	158,456	183,390
STRUCTURED ADJUSTABLE RATE MOR	3.43	3/25/2035	724,362	638,844	718,828
STRUCTURED ADJUSTABLE RATE MOR	1.72	10/25/2034	2,864,474	2,860,847	2,495,128
STRUCTURED ADJUSTABLE RATE MOR	3.39	7/25/2035	846,833	655,527	715,073
STRUCTURED ADJUSTABLE RATE MOR	3.49	10/25/2047	1,691,360	1,692,158	1,466,429
STRUCTURED ADJUSTABLE RATE MOR	3.45	4/25/2034	372,846	325,540	371,396
STRUCTURED ADJUSTABLE RATE MOR	1.52	10/25/2035	282,806	230,738	272,600
STRUCTURED ASSET MORTGAGE INVE	1.53	12/25/2035	223,429	148,926	202,422
STRUCTURED ASSET MORTGAGE INVE	1.45	2/25/2036	1,104,727	694,310	985,918
STRUCTURED ASSET MORTGAGE INVE	1.43	8/25/2036	1,955,889	1,354,950	1,691,502
STRUCTURED ASSET SECURITIES CO	3.81	11/25/2032	296,132	299,735	296,132
STRUCTURED ASSET SECURITIES CO	3.21	1/25/2032	9,136	9,123	9,042
STRUCTURED ASSET SECURITIES CO	2.91	4/25/2032	99,273	100,384	98,173
STRUCTURED ASSET SECURITIES CO	3.49	6/25/2033	415,346	390,231	415,346
THORNBURG MORTGAGE SECURITIES	2.72	9/25/2037	546,302	478,243	539,219
UBS BARCLAYS COMMERCIAL MORTGA	1.89	12/10/2045	68,024,227	8,878,138	4,556,233
UBS BARCLAYS COMMERCIAL MORTGA	1.39	4/10/2046	116,537,590	10,372,438	6,147,479
VENDEE MORTGAGE TRUST	6.50	10/15/2029	6,089,570	6,151,835	6,865,194
WACHOVIA BANK COMMERCIAL MORTG	0.52	12/15/2043	17,502,800	8,553	7,963
WAMU COMMERCIAL MORTGAGE SECUR	0.74	11/23/2043	5,609,035	339,204	219
WAMU COMMERCIAL MORTGAGE SECUR	0.39	12/27/2049	12,561,837	561,622	306,006
WAMU MORTGAGE PASS THROUGH CER	1.49	7/25/2045	56,078	45,667	53,130
WAMU MORTGAGE PASS THROUGH CER	1.86	7/25/2045	213,985	178,446	203,782
WAMU MORTGAGE PASS THROUGH CER	1.62	8/25/2045	563,919	430,946	538,373
WAMU MORTGAGE PASS THROUGH CER	1.94	1/25/2045	1,077,467	1,077,467	1,025,852
WAMU MORTGAGE PASS THROUGH CER	1.54	8/25/2045	604,932	497,864	573,671
WAMU MORTGAGE PASS THROUGH CER	1.58	10/25/2045	605,500	429,579	574,524
WAMU MORTGAGE PASS THROUGH CER	2.91	1/25/2035	747,688	703,041	739,074
WAMU MORTGAGE PASS THROUGH CER	2.15	9/25/2046	1,608,078	1,247,577	1,599,669
WAMU MORTGAGE PASS THROUGH CER	3.03	2/25/2037	1,729,812	1,332,637	1,630,348
WAMU MORTGAGE PASS THROUGH CER	1.61	10/25/2044	148,489	121,813	141,887
WAMU MORTGAGE PASS THROUGH CER	2.10	11/25/2034	607,616	607,616	585,645
WAMU MORTGAGE PASS THROUGH CER	3.03	10/25/2036	12,527	12,145	11,517
WAMU MORTGAGE PASS THROUGH CER	2.76	3/25/2037	1,455,350	1,031,354	1,309,810
WAMU MORTGAGE PASS THROUGH CER	3.21	7/25/2037	667,250	463,987	598,135

CalPERS 2016-2017 Annual Investment Report
Mortgage-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
WAMU MORTGAGE PASS THROUGH CER	2.95	12/25/2036	1,410,241	1,096,935	1,342,899
WAMU MORTGAGE PASS THROUGH CER	2.76	4/25/2037	3,146,213	3,148,028	2,831,360
WAMU MORTGAGE PASS THROUGH CER	3.02	1/25/2033	116,104	109,919	116,084
WAMU MORTGAGE PASS THROUGH CER	2.74	8/25/2033	370,942	355,531	368,515
WAMU MORTGAGE PASS THROUGH CER	1.66	7/25/2044	682,973	579,206	657,941
WAMU MORTGAGE PASS THROUGH CER	3.06	6/25/2037	2,807,082	2,809,092	2,547,719
WAMU MORTGAGE PASS THROUGH CER	2.71	11/25/2036	501,632	427,912	466,270
WAMU MORTGAGE PASS THROUGH CER	2.92	8/25/2036	258,422	245,749	231,463
WAMU MORTGAGE PASS THROUGH CER	2.89	8/25/2046	416,328	341,993	376,553
WAMU MORTGAGE PASS THROUGH CER	1.93	11/25/2042	37,326	34,704	36,355
WASHINGTON MUTUAL MORTGAGE PAS	1.72	6/25/2046	671,013	368,209	547,882
WASHINGTON MUTUAL MORTGAGE PAS	1.48	12/25/2035	1,532,469	1,078,920	1,401,300
WASHINGTON MUTUAL MORTGAGE PAS	3.21	4/25/2037	1,364,647	1,353,863	971,041
WASHINGTON MUTUAL MORTGAGE PAS	1.69	8/25/2046	1,695,187	1,031,913	1,247,363
WELLS FARGO COMMERCIAL MORTGAG	1.06	9/15/2058	73,190,975	4,705,448	3,906,555
WELLS FARGO COMMERCIAL MORTGAG	1.26	11/15/2048	70,713,374	5,686,062	4,820,555
WELLS FARGO COMMERCIAL MORTGAG	3.81	12/15/2048	17,736,179	18,243,164	18,599,933
WELLS FARGO COMMERCIAL MORTGAG	1.51	11/15/2059	83,234,232	7,929,892	7,337,636
WELLS FARGO COMMERCIAL MORTGAG	3.50	7/15/2058	19,174,248	19,356,475	19,760,827
WELLS FARGO COMMERCIAL MORTGAG	1.74	1/15/2060	60,016,546	6,583,575	6,430,611
WELLS FARGO COMMERCIAL MORTGAG	2.15	10/15/2045	59,595,290	8,085,625	4,538,560
WELLS FARGO COMMERCIAL MORTGAG	1.72	1/15/2059	70,538,339	7,109,630	6,322,246
WELLS FARGO COMMERCIAL MORTGAG	2.35	6/15/2049	102,615,809	14,758,924	13,396,091
WELLS FARGO COMMERCIAL MORTGAG	3.70	11/15/2048	28,761,372	29,581,271	29,930,298
WELLS FARGO COMMERCIAL MORTGAG	1.31	12/15/2047	112,279,368	9,308,268	6,954,174
WELLS FARGO MORTGAGE BACKED SE	3.27	10/25/2036	259,219	210,276	255,379
WELLS FARGO MORTGAGE BACKED SE	3.00	12/25/2033	3,334	3,250	3,334
WELLS FARGO MORTGAGE BACKED SE	3.03	3/25/2036	112,349	104,313	112,349
WF RBS COMMERCIAL MORTGAGE TRU	1.07	9/15/2057	85,819,079	5,618,318	4,017,724
WF RBS COMMERCIAL MORTGAGE TRU	1.11	11/15/2047	89,633,876	6,310,225	4,458,502
WF RBS COMMERCIAL MORTGAGE TRU	2.28	4/15/2045	69,218,231	11,125,818	5,366,123
WF RBS COMMERCIAL MORTGAGE TRU	1.49	3/15/2045	139,383,813	10,978,566	6,827,571
WF RBS COMMERCIAL MORTGAGE TRU	0.94	6/15/2046	137,786,769	9,069,952	4,887,638
WF RBS COMMERCIAL MORTGAGE TRU	1.11	9/15/2046	161,186,101	10,229,837	5,320,542
Total				**$ 12,166,980,470**	**$ 11,929,503,820**

CalPERS 2016-2017 Annual Investment Report
Mortgage Loans

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
DEFAULT MHLP	8.00	1/1/2020	2,575,201	2,575,201	2,575,201
JUMBO MHLP 15 YEAR 912	5.31	12/10/2024	38,944	38,917	38,852
JUMBO MHLP 30 YEAR 906	6.63	3/13/2039	858,629	856,715	865,800
JUMBO MHLP 885	1.00	12/14/2036	2,186,584	2,181,201	2,134,244
JUMBO MHLP 15 YEAR 891	5.72	9/20/2022	60,116	59,912	58,867
JUMBO MHLP 15 YEAR 894	5.96	12/20/2022	30,436	30,436	29,693
JUMBO MHLP 15 YEAR 900	4.72	9/19/2023	83,851	83,747	79,176
JUMBO MHLP 15 YEAR 903	5.83	12/12/2023	76,137	76,137	76,688
JUMBO MHLP 15 YR 887	1.00	3/15/2022	113,489	113,489	112,593
JUMBO MHLP 30 YEAR 890	6.09	6/15/2037	1,858,990	1,851,990	1,697,460
JUMBO MHLP 30 YEAR 892	6.23	9/20/2037	1,651,416	1,645,932	1,594,317
JUMBO MHLP 30 YEAR 895	6.15	12/20/2037	3,684,240	3,668,081	3,606,857
JUMBO MHLP 30 YEAR 897	6.02	3/20/2038	3,025,803	3,021,739	2,900,671
JUMBO MHLP 30 YEAR 898	6.21	6/20/2038	1,966,849	1,959,718	1,856,133
JUMBO MHLP 30 YEAR 901	5.90	8/19/2038	5,408,703	5,408,703	5,207,435
JUMBO MHLP 30 YEAR 904	6.28	12/12/2038	8,967,388	8,958,126	8,730,259
JUMBO MHLP 30 YEAR 908	5.58	6/18/2039	1,334,178	1,334,004	1,265,086
JUMBO MHLP 30 YEAR 911	4.99	9/10/2039	92,145	91,882	87,099
JUMBO MHLP 30 YEAR 913	1.00	12/10/2039	2,689,026	2,685,989	2,531,011
JUMBO MHLP 30 YEAR 915	4.27	3/12/2040	451,168	450,176	429,334
JUMBO MHLP 30 YR 888	1.00	3/15/2037	2,902,305	2,893,750	2,821,561
JUMBO MHLP 851	1.00	5/1/2032	221,192	220,925	226,142
JUMBO MHLP 853	5.73	2/1/2018	66,723	66,717	66,693
JUMBO MHLP 854	6.21	2/1/2033	786,438	785,800	799,606
JUMBO MHLP 855	5.40	6/1/2018	28,082	28,082	28,053
JUMBO MHLP 856	5.93	6/1/2033	1,020,749	1,020,662	1,002,942
JUMBO MHLP 858	5.64	9/1/2033	2,830,077	2,826,181	2,762,783
JUMBO MHLP 859	5.06	12/15/2018	161,900	161,850	146,519
JUMBO MHLP 860	1.00	12/15/2033	1,181,799	1,179,394	1,147,484
JUMBO MHLP 862	5.00	3/15/2034	242,439	242,439	244,437
JUMBO MHLP 864	5.00	7/25/2034	70,306	70,306	70,350
JUMBO MHLP 866	5.30	9/24/2034	106,615	106,588	105,718
JUMBO MHLP 868	5.55	12/30/2030	709,109	708,496	611,692
JUMBO MHLP 870	3.50	3/25/2035	286,906	286,629	282,230
JUMBO MHLP 871	1.00	7/19/2025	63,214	63,132	60,679
JUMBO MHLP 872	1.00	7/25/2034	1,806,757	1,804,172	1,752,488
JUMBO MHLP 873	1.00	7/25/2034	18,371	18,348	18,196
JUMBO MHLP 874	5.81	7/25/2034	547,084	546,842	540,556
JUMBO MHLP 875	1.00	12/19/2020	34,086	34,086	33,997
JUMBO MHLP 876	1.00	12/19/2035	2,480,145	2,473,746	2,263,534
JUMBO MHLP 877	1.00	12/19/2035	175,440	175,440	164,480
JUMBO MHLP 879	5.72	3/24/2036	820,049	815,923	813,359
JUMBO MHLP 882	1.00	9/19/2036	627,559	625,520	602,404

CalPERS 2016-2017 Annual Investment Report
Mortgage Loans

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
JUMBO MHLP 883	1.00	9/19/2021	28,132	28,132	27,900
JUMBO MHLP 884	1.00	12/14/2021	44,283	44,231	44,233
JUMBO MHLP 886	1.00	12/14/2036	150,192	150,192	141,401
JUMBO MHLP ARM 893	6.22	9/20/2037	605,422	604,842	556,434
PERSONAL LOAN MHLP	6.75	3/1/2021	5,173,248	5,348,953	5,261,918
Total				**$ 60,423,466**	**$ 58,474,563**

CalPERS 2016-2017 Annual Investment Report
Asset-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
AAMES MORTGAGE INVESTMENT TRUS	0.00	10/25/2035	580,000	-	23
ACCREDITED MORTGAGE LOAN TRUST	5.21	1/25/2034	1,071,734	913,321	1,098,533
ACCREDITED MORTGAGE LOAN TRUST	1.98	1/25/2034	26,631	20,749	26,287
ACE SECURITIES CORP.	2.27	12/25/2033	225,761	226,622	222,623
ACE SECURITIES CORP.	1.88	11/25/2035	305,215	295,968	304,568
AEGIS ASSET BACKED SECURITIES	2.27	1/25/2034	67,806	67,991	64,560
AFC HOME EQUITY LOAN TRUST	1.69	4/25/2028	12,786	10,718	12,673
AFC HOME EQUITY LOAN TRUST	1.81	6/25/2030	164,947	120,705	150,920
ALM LOAN FUNDING	2.57	10/15/2028	171,271,883	170,993,674	171,884,523
ALM LOAN FUNDING	2.72	7/28/2026	47,247,416	47,247,416	47,248,456
AMERICAN EXPRESS CREDIT ACCOUN	1.40	5/15/2020	20,550,000	20,570,219	20,561,146
AMERICAN EXPRESS ISSUANCE TRUS	1.44	2/15/2019	114,249,053	114,437,819	114,428,965
AMERICAN HOME MORTGAGE INVESTM	1.62	1/25/2047	1,128,403	404,786	154,217
AMERICAN HOME MORTGAGE INVESTM	2.12	7/25/2046	1,144,004	476,457	546,973
AMERIQUEST MORTGAGE SECURITIES	2.57	3/25/2033	269,245	270,203	267,920
APIDOS CLO	2.60	1/17/2028	178,998,804	178,998,804	179,499,643
APIDOS CLO	2.59	10/30/2022	52,449,437	52,238,766	52,456,622
APIDOS CLO	1.00	1/19/2025	29,529,635	29,529,635	29,529,635
APIDOS CLO	2.26	4/15/2025	13,903,536	13,670,243	13,918,830
APIDOS CLO	2.86	4/15/2025	41,341,489	39,673,299	41,347,070
APIDOS CLO	2.31	4/15/2025	192,926,949	190,012,252	193,050,036
APIDOS CLO	1.00	1/19/2025	33,959,080	33,959,080	33,959,080
ARGENT SECURITIES INC.	2.27	10/25/2033	60,430	60,785	60,212
ARGENT SECURITIES INC.	2.25	1/25/2034	330,853	332,036	325,036
ASSET BACKED FUNDING CERTIFICA	2.34	5/25/2032	225,589	198,996	224,795
ASSET BACKED FUNDING CERTIFICA	1.84	12/25/2034	60,737	54,368	60,693
ASSET BACKED FUNDING CORPORATI	6.00	7/26/2035	314,228	-	-
ASSET BACKED SECURITIES CORP H	2.28	9/15/2033	416,736	418,076	410,632
BANK OF AMERICA CREDIT CARD TR	1.49	6/15/2020	42,446,194	42,522,124	42,504,290
BANK OF AMERICA CREDIT CARD TR	1.45	1/15/2020	105,019,975	105,113,792	105,041,390
BAYVIEW FINANCIAL ACQUISITION	1.32	12/28/2036	531,387	405,350	523,418
BAYVIEW FINANCIAL ACQUISITION	2.22	5/28/2039	1,506,441	994,115	1,057,655
BAYVIEW FINANCIAL ACQUISITION	1.57	5/28/2037	1,350,266	894,283	991,766
BAYVIEW FINANCIAL ASSET TRUST	1.82	12/25/2039	360,637	299,153	360,604
BAYVIEW FINANCIAL ASSET TRUST	2.37	3/25/2037	353,575	217,321	319,985
BAYVIEW FINANCIAL ASSET TRUST	1.67	3/25/2037	1,212,258	969,337	1,091,032
BAYVIEW FINANCIAL ASSET TRUST	2.72	3/25/2037	277,809	155,765	255,584
BEAR STEARNS ASSET BACKED SECU	5.50	12/25/2035	87,300	-	-
BEAR STEARNS ASSET BACKED SECU	1.62	3/25/2035	190,411	172,534	190,005
BEAR STEARNS ASSET BACKED SECU	1.38	8/25/2036	1,545,501	1,503,100	1,707,465
BEAR STEARNS ASSET BACKED SECU	1.62	9/25/2046	916,837	553,225	882,804
BMW VEHICLE OWNER TRUST	1.46	5/28/2019	20,211,489	20,211,489	20,225,336
CAPITAL ONE MULTI ASSET EXECUT	1.53	6/15/2020	25,000,000	25,028,746	25,009,501
CARLYLE GLOBAL MARKET STRATEGI	2.28	7/15/2025	30,361,386	29,934,991	30,367,702
CARLYLE GLOBAL MARKET STRATEGI	2.66	10/16/2025	58,074,949	58,074,949	58,074,659
CATAMARAN CLO LTD	2.69	1/18/2029	55,121,985	55,121,985	55,280,847
CATAMARAN CLO LTD	2.96	4/20/2026	44,294,453	42,334,347	43,942,710
CATAMARAN CLO LTD	2.71	4/20/2026	176,193,489	175,339,266	176,204,765

CalPERS 2016-2017 Annual Investment Report
Asset-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
CATAMARAN CLO LTD	3.21	10/18/2026	35,435,562	35,435,562	35,570,465
CATAMARAN CLO LTD	2.92	1/27/2025	40,357,168	39,447,583	40,284,162
CATAMARAN CLO LTD	2.32	1/27/2025	157,491,387	154,941,132	157,330,431
CHASE ISSUANCE TRUST	1.42	12/16/2019	59,147,990	59,222,623	59,196,684
CIFC FUNDING LTD	2.31	4/21/2025	195,879,912	192,744,396	196,015,265
CITIBANK CREDIT CARD ISSUANCE	5.65	9/20/2019	38,300,560	38,260,519	38,632,570
CITIBANK CREDIT CARD ISSUANCE	6.15	6/15/2039	179,450,825	190,378,918	237,013,891
CITIGROUP MORTGAGE LOAN TRUST	1.62	11/25/2046	1,582,327	904,580	1,520,101
COACHELLA HOUSING	8.40	8/1/2020	828,171	828,171	850,560
COUNTRYWIDE ASSET BACKED CERTI	1.87	2/25/2037	448,311	140,715	4,748
COUNTRYWIDE ASSET BACKED CERTI	1.56	4/25/2036	791,906	490,974	784,243
COUNTRYWIDE ASSET BACKED CERTI	2.12	10/25/2047	1,436,849	1,031,615	1,383,843
COUNTRYWIDE ASSET BACKED CERTI	2.12	6/25/2033	76,929	70,314	76,832
COUNTRYWIDE ASSET BACKED CERTI	1.68	9/25/2034	158,465	158,564	144,862
COUNTRYWIDE ASSET BACKED CERTI	2.22	8/25/2047	643,044	429,158	629,783
COUNTRYWIDE ASSET BACKED CERTI	0.27	3/25/2034	80,000,000	-	1
COUNTRYWIDE HOME EQUITY LOAN T	1.44	2/15/2034	215,953	151,139	196,906
COUNTRYWIDE HOME EQUITY LOAN T	1.45	12/15/2033	52,168	42,413	48,787
COUNTRYWIDE HOME EQUITY LOAN T	1.44	2/15/2034	144,137	101,561	132,401
COVENANT CREDIT PARTNERS CLO L	2.41	10/17/2026	270,688,321	270,688,321	270,687,238
COVENANT CREDIT PARTNERS CLO L	2.86	10/17/2026	49,216,058	49,216,058	49,215,763
CREDIT BASED ASSET SERVICING A	1.88	4/25/2036	23,927	22,674	23,880
CREDIT SUISSE FIRST BOSTON MOR	1.69	5/25/2044	17,500	17,065	17,452
EMC MORTGAGE LOAN TRUST	2.72	5/25/2039	149,274	125,233	142,661
EQUITY ONE ABS INC	5.91	2/25/2033	97,488	97,514	21,887
FBR SECURITIZATION TRUST	3.53	11/25/2035	570,753	-	22
FBR SECURITIZATION TRUST	3.53	9/25/2035	300,000	-	12
FIRST FRANKLIN MORTGAGE LOAN N	5.68	12/25/2035	42,874	-	-
FIRST FRANKLIN MORTGAGE LOAN N	6.50	9/25/2035	198,940	-	-
FIRST FRANKLIN MTG LOAN ASSET	1.48	12/25/2026	583,311	583,311	322,870
FIRST FRANKLIN MTG LOAN ASSET	1.73	9/25/2035	4,484	4,495	4,483
FORD CREDIT AUTO LEASE TRUST	1.30	11/15/2019	41,488,794	41,488,794	41,507,620
FORD CREDIT AUTO OWNER TRUST	1.30	9/15/2019	68,295,900	68,295,900	68,317,608
FORD CREDIT AUTO OWNER TRUST	1.33	5/15/2020	55,147,990	55,147,990	55,145,687
FORD CREDIT AUTO OWNER TRUST	1.47	3/15/2019	19,843,864	19,843,864	19,855,042
GE WMCMSN	5.50	1/25/2036	103,549	-	-
GREENPOINT MORTGAGE FUNDING TR	2.04	9/25/2034	111,945	28,551	473,065
GSAMP NIM TRUST	5.50	11/25/2035	539,975	-	0
GSAMP TRUST	1.52	12/25/2036	1,090,790	739,680	1,068,227
GSAMP TRUST	1.72	5/25/2036	2,931,588	1,474,860	2,901,684
HEAT EQUITY ASSET TRUST NIM	6.00	1/27/2036	419,282	-	-
HEAT EQUITY ASSET TRUST NIM	6.50	5/27/2036	131,313	-	-
HIGHBRIDGE LOAN MANAGEMENT LTD	2.40	5/6/2030	210,152,569	210,152,569	210,185,563
HOME EQUITY ASSET TRUST	3.62	10/25/2033	27,084	27,365	27,082
HOME EQUITY ASSET TRUST	1.37	10/25/2036	1,572,568	944,164	1,519,373
HOME EQUITY MORTGAGE TRUST	6.00	1/25/2037	3,515,168	3,513,758	603,129
HYUNDAI AUTO RECEIVABLES TRUST	1.24	2/18/2020	61,062,789	61,062,789	61,106,980
ICG US CLO LTD	2.66	7/19/2027	106,306,686	106,306,686	106,557,464

CalPERS 2016-2017 Annual Investment Report
Asset-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
ICG US CLO LTD	3.21	7/19/2027	37,404,204	36,931,940	37,404,578
ICG US CLO LTD	2.59	4/28/2029	168,318,920	168,318,920	168,515,348
INDYMAC HOME EQUITY LOAN ASSET	2.12	6/25/2031	447,029	355,097	440,948
IXIS REAL ESTATE CAPITAL TRUST	1.38	8/25/2036	4,255,192	2,040,738	1,835,344
JAMESTOWN CLO LTD	2.91	1/17/2027	27,560,993	27,560,993	27,560,827
JP MORGAN MORTGAGE ACQUISITION	1.30	8/25/2036	18,659	18,659	11,377
KVK CLO LTD	2.91	1/15/2026	16,536,596	16,536,596	16,538,812
LCM LTD PARTNERSHIP	2.81	7/15/2025	39,372,847	37,746,749	39,378,162
LCM LTD PARTNERSHIP	2.66	10/20/2027	26,133,727	25,559,840	26,207,555
LCM LTD PARTNERSHIP	1.00	7/15/2026	35,927,723	35,927,723	35,927,723
LCM LTD PARTNERSHIP	2.31	7/15/2025	162,412,993	160,620,496	162,242,784
LCM LTD PARTNERSHIP	3.16	7/15/2027	53,153,343	53,153,343	53,343,047
LCM LTD PARTNERSHIP	2.63	7/15/2027	238,205,723	238,085,824	238,863,647
LCM LTD PARTNERSHIP	2.57	7/19/2027	273,149,124	273,149,124	273,147,485
LONG BEACH MORTGAGE LOAN TRUST	1.92	8/25/2035	309,182	288,011	308,608
LONG BEACH MORTGAGE LOAN TRUST	1.46	1/25/2046	282,970	224,703	280,845
LONG BEACH MORTGAGE LOAN TRUST	2.04	9/25/2031	502,223	399,934	500,531
LOOMIS SAYLES LTD	2.69	10/15/2027	62,996,555	62,857,672	63,015,706
MADISON PARK FUNDING LTD	2.71	7/20/2026	88,588,905	88,588,905	88,588,285
MAGNETITE CLO LTD	2.66	1/18/2027	62,750,474	62,750,474	62,750,098
MARATHON CLO LTD	2.49	10/28/2025	139,133,797	139,133,797	139,132,684
MARINE PARK CLO LTD	2.98	5/18/2023	9,843,212	9,843,212	9,846,007
MERCER FIELD CLO LP	1.00	4/15/2029	368,136,117	368,136,117	368,271,959
MERRILL LYNCH MORTGAGE INVESTO	1.34	2/25/2037	673,820	673,820	313,076
MERRILL LYNCH MORTGAGE INVESTO	1.52	2/25/2037	3,588,964	3,588,964	398,035
MERRILL LYNCH MORTGAGE INVESTO	1.62	3/25/2037	960,715	226,949	8,294
MERRILL LYNCH MORTGAGE INVESTO	1.50	1/25/2047	500,626	359,656	493,088
MIDOCEAN CREDIT CLO	2.72	7/19/2028	83,667,299	83,376,788	83,908,345
MORGAN STANLEY CAPITAL INC	2.28	9/25/2034	95,008	78,094	85,061
MORGAN STANLEY CAPITAL INC	1.52	12/25/2035	785,557	586,534	778,412
MORGAN STANLEY DEAN WITTER CAP	4.29	11/25/2032	88,946	89,328	88,972
MOUNTAIN VIEW CLO LTD	2.40	10/15/2026	44,294,453	44,294,453	44,296,756
NATIONAL COLLEGIATE STUDENT LO	1.69	2/25/2032	2,500,000	2,500,000	28
NEW CENTURY HOME EQUITY LOAN T	2.19	10/25/2033	508,608	510,722	499,802
NISSAN AUTO LEASE TRUST	1.44	12/17/2018	35,758,204	35,758,204	35,782,175
NISSAN AUTO LEASE TRUST	1.54	8/15/2018	14,715,532	14,715,532	14,724,152
NISSAN AUTO RECEIVABLES OWNER	1.46	4/15/2019	15,189,852	15,189,852	15,200,409
NOVASTAR HOME EQUITY LOAN	1.32	3/25/2037	104,327	104,327	55,364
OCP CLO LTD	2.71	10/26/2027	206,707,445	205,197,944	206,801,497
OCTAGON INVESTMENT PARTNERS 30	2.35	3/17/2030	69,394,642	69,394,642	69,553,972
OPTION ONE MORTGAGE LOAN TRUST	2.02	2/25/2035	183,096	159,433	182,767
OPTION ONE MORTGAGE SECURITIES	5.44	8/26/2035	213,614	-	-
OWNIT MORTGAGE LOAN NIM	5.00	8/25/2036	939,567	-	0
OZLM FUNDING LTD	2.70	1/22/2029	259,368,628	259,368,628	260,678,439
OZLM FUNDING LTD	3.25	1/22/2029	77,638,332	77,638,332	77,637,478
PARALLEL LTD	3.21	7/20/2027	46,263,095	44,312,594	46,269,433
PARALLEL LTD	2.61	7/20/2027	167,334,599	166,164,430	167,396,512
PARALLEL LTD	1.00	7/20/2029	165,365,956	165,365,956	165,363,310

CalPERS 2016-2017 Annual Investment Report
Asset-Backed Securities

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
PROVIDENT BANK HOME EQUITY LOA	1.76	8/25/2031	349,518	231,674	276,538
RAAC SERIES	1.51	5/25/2046	800,394	549,641	769,768
RAAC SERIES	1.60	10/25/2046	1,215,287	805,991	1,125,644
RAAC SERIES	2.42	9/25/2047	495,108	409,078	495,186
RACE POINT CLO LTD	2.51	2/20/2030	246,080,292	246,080,292	246,632,250
RESIDENTIAL ASSET MORTGAGE PRO	2.00	2/25/2033	47,118	28,746	39,546
RESIDENTIAL ASSET SECURITIES C	1.82	6/25/2032	217,535	138,954	182,530
RESMAE MORTGAGE LOAN TRUST	1.52	2/25/2036	1,125,550	1,125,550	534,599
SAIL NET INTEREST MARGIN NOTES	7.35	11/27/2033	89,124	120	1
SAXON ASSET SECURITIES TRUST	3.80	12/25/2032	164,271	128,577	144,613
SB FINANCE NIM TRUST	7.50	6/25/2036	111,419	-	-
SEVEN STICKS CLO LTD	2.86	7/15/2028	168,318,920	168,318,920	169,093,860
SHACKLETON CLO LTD	2.31	4/20/2029	210,152,569	210,152,569	210,230,116
SHARPS SP I LLC NET INTEREST M	5.00	5/25/2035	428,624	-	-
SLM STUDENT LOAN TRUST	1.64	12/15/2039	1,550,224	1,550,224	1,223,584
SOUND POINT CLO LTD	2.68	1/23/2029	275,609,927	275,609,927	276,368,406
SOUND POINT CLO LTD	2.45	1/23/2027	133,867,679	133,867,679	133,940,771
SOUND POINT CLO LTD	2.50	1/23/2029	24,608,029	24,608,029	24,655,104
SOUND POINT CLO LTD	2.71	10/20/2026	46,263,095	46,263,095	46,262,771
SOUND POINT CLO LTD	2.82	10/20/2028	266,751,037	266,490,045	267,812,706
STRUCTURED ASSET INVESTMENT LO	2.12	11/25/2034	794,897	795,618	781,077
STRUCTURED ASSET SECURITIES CO	1.35	2/25/2037	2,688,873	2,527,786	2,639,024
SYMPHONY CLO LTD	2.47	10/16/2028	240,174,365	240,174,365	242,784,580
SYMPHONY CLO LTD	2.66	10/15/2025	30,513,956	30,513,956	30,513,804
TACONIC PARK CLO LTD.	2.58	1/20/2029	319,904,380	319,904,380	322,034,303
TERWIN MORTGAGE TRUST	1.13	3/25/2037	1,426,136	1,420,855	859,381
TERWIN MORTGAGE TRUST	1.15	5/25/2037	2,485,723	2,468,000	1,504,155
TERWIN MORTGAGE TRUST	1.20	7/25/2037	2,867,986	2,846,369	1,518,484
TICP CLO LTD	3.36	7/20/2027	32,728,679	32,642,300	32,729,628
TICP CLO LTD	3.55	7/17/2028	43,310,131	43,063,553	43,593,553
TICP CLO LTD	2.66	7/20/2027	211,629,051	211,175,240	212,059,293
TICP CLO LTD	2.80	7/17/2028	78,745,693	78,745,693	79,036,344
TOYOTA AUTO RECEIVABLES OWNER	1.05	1/15/2020	45,653,482	45,653,482	45,653,482
TOYOTA AUTO RECEIVABLES OWNER	1.23	9/16/2019	36,000,000	36,000,000	36,004,554
TOYOTA AUTO RECEIVABLES OWNER	1.41	10/15/2018	7,926,402	7,926,402	7,928,947
VOYA CLO LTD	2.56	7/20/2029	26,182,943	26,182,943	26,222,689
WELLS FARGO HOME EQUITY TRUST	5.72	10/25/2034	97,170	97,353	97,237
WELLS FARGO HOME EQUITY TRUST	1.59	4/25/2034	1,454,035	1,450,136	1,453,362
WIND RIVER CLO LTD	2.37	4/18/2029	15,749,139	15,749,139	15,762,872
ZAIS CLO 3, LTD	2.76	7/15/2027	79,730,015	79,730,015	79,765,494
ZAIS CLO 5 LTD	2.69	10/15/2028	11,811,854	11,713,806	11,895,435
ZIGGURAT CLO LTD	2.41	4/17/2029	200,801,518	200,801,518	200,795,695
Total				**$ 8,825,436,508**	**$ 8,905,416,640**

CalPERS 2016-2017 Annual Investment Report
Corporate Bonds

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
1011778 B C UNLIMITED LIABILI	0.00	2/16/2024	286,893	286,535	286,087
1011778 BC / NEW RED FIN	4.25	5/15/2024	719,034	719,034	714,461
1011778 BC / NEW RED FIN	6.00	4/1/2022	1,318,230	1,335,574	1,365,422
1011778 BC / NEW RED FIN	4.63	1/15/2022	383,485	381,083	393,072
21ST CENTURY FOX AMERICA	6.90	8/15/2039	11,983,905	12,502,206	16,094,264
21ST CENTURY FOX AMERICA	7.75	12/1/2045	25,187,292	25,339,523	36,606,454
21ST CENTURY FOX AMERICA	8.45	8/1/2034	41,109,587	45,739,920	57,279,632
21ST CENTURY FOX AMERICA	6.75	1/9/2038	18,215,535	18,849,917	21,876,311
21ST CENTURY FOX AMERICA	3.38	11/15/2026	4,793,562	4,802,308	4,794,089
21ST CENTURY FOX AMERICA	5.40	10/1/2043	11,504,549	12,304,062	13,210,098
21ST CENTURY FOX AMERICA	4.75	9/15/2044	3,834,850	3,971,508	4,069,619
21ST CENTURY FOX AMERICA	6.40	12/15/2035	4,218,334	4,424,867	5,339,273
21ST CENTURY ONCOLOGY HOLDINGS	0.00	4/30/2022	587,211	581,339	551,979
24 HOUR FITNESS WORLDWIDE INC	0.00	5/30/2021	1,534,296	1,520,876	1,523,433
4L TECHNOLOGIES INC	0.00	5/8/2020	1,193	1,178	1,103
99 CENTS ONLY STORES LLC	11.00	12/15/2019	167,775	173,272	140,726
A L PARENT LLC	0.00	12/1/2023	281,406	279,999	282,461
A SCHULMAN INC	6.88	6/1/2023	695,066	695,066	738,188
AAF HLG/FIN	12.00	7/1/2019	476,661	476,662	500,270
ABBOTT LABORATORIES	3.88	9/15/2025	4,793,562	4,934,092	4,932,959
ABBOTT LABORATORIES	4.90	11/30/2046	57,522,743	57,083,672	63,391,789
ABBVIE INC	3.60	5/14/2025	23,967,810	23,893,589	24,511,879
ABBVIE INC	4.50	5/14/2035	11,321,435	11,558,329	11,930,528
ABBVIE INC	4.30	5/14/2036	9,587,124	9,607,023	9,882,024
ABBVIE INC	4.45	5/14/2046	14,380,686	13,525,648	14,874,375
ABBVIE INC	3.20	5/14/2026	4,793,562	4,727,808	4,742,031
ABBVIE INC	4.40	11/6/2042	18,215,535	18,056,038	18,694,968
ABBVIE INC	1.38	5/17/2024	1,915,000	2,051,965	2,203,230
ABC SUPPLY CO INC	5.75	12/15/2023	191,742	191,742	202,486
ACADIA HEALTHCARE CO INC	6.50	3/1/2024	527,292	527,451	564,524
ACADIA HEALTHCARE COMP INC.	0.00	2/16/2023	2,172,740	2,182,795	2,185,776
ACC INDU BO/ACC INDU LLC	7.75	12/15/2020	843,667	851,779	846,814
ACCELLENT INC	0.00	3/12/2021	0	0	0
ACCO BRANDS CORP	5.25	12/15/2024	479,356	479,356	499,082
ACE CAPITAL TRUST II	9.70	4/1/2030	24,058,887	27,275,019	36,441,997
ACOSTA HOLDCO INC	0.00	9/26/2021	903,395	909,183	805,829
ACOSTA INC	7.75	10/1/2022	671,099	618,247	508,384
ACRISURE LLC	0.00	11/22/2023	1,190,613	1,181,468	1,200,531
ADMI CORP	0.00	4/30/2022	470,922	469,742	475,340
ADS WASTE HLDGS INC	0.00	11/10/2023	2,040,020	2,041,955	2,046,222
ADVANCED MICRO DEVICES	7.50	8/15/2022	766,970	782,193	852,993
ADVANCED MICRO DEVICES	7.00	7/1/2024	1,006,648	1,043,983	1,062,960
ADVANTAGE SALES + MARKETING I	0.00	7/23/2021	0	0	0
AECOM	5.13	3/15/2027	311,582	312,722	312,750
AECOM	5.75	10/15/2022	2,876,137	2,900,325	3,017,269
AES CORP/VA	4.88	5/15/2023	3,834,850	3,778,496	3,899,658
AFFINION INVESTMENTS LLC	13.50	8/15/2018	647,131	650,327	655,220

CalPERS 2016-2017 Annual Investment Report
Corporate Bonds

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
AFRICAN DEVELOPMENT BANK	5.25	3/23/2022	2,000,000	2,071,973	1,704,129
AGFC CAPITAL TRUST I	2.91	1/15/2067	239,678	153,168	126,430
AHERN RENTALS INC	7.38	5/15/2023	1,246,326	1,020,517	1,018,024
AHOLD FINANCE USA LLC	6.88	5/1/2029	838,000	893,496	1,051,531
AI MISTRAL (LUXEMBOURG) SUB	0.00	3/9/2024	148,229	148,229	147,611
AIR MEDICAL GROUP HOLDINGS INC	0.00	4/28/2022	955,035	958,607	936,173
AIR METHODS CORP	0.00	4/21/2024	824,981	820,817	815,700
AIRCASTLE LTD	5.13	3/15/2021	695,066	700,305	742,915
AIRCASTLE LTD	6.25	12/1/2019	287,614	287,614	312,958
AIRXCEL INC	8.50	2/15/2022	862,841	868,348	907,959
AK STEEL CORP	7.00	3/15/2027	464,976	464,976	480,087
AKORN INC	0.00	4/16/2021	958,712	975,490	965,903
ALBERTSONS COS LLC/SAFEW	5.75	3/15/2025	1,482,169	1,482,169	1,380,996
ALBERTSONS COS LLC/SAFEW	6.63	6/15/2024	1,126,487	1,132,534	1,116,698
ALCOA NEDERLAND HOLDING	7.00	9/30/2026	766,970	779,446	842,524
ALERE INC	6.38	7/1/2023	263,646	263,646	283,833
ALERE INC	6.50	6/15/2020	551,260	552,012	560,741
ALERIS INTL INC	7.88	11/1/2020	815,864	727,867	770,160
ALERIS INTL INC	9.50	4/1/2021	407,453	412,230	419,473
ALIBABA GROUP HOLDING	3.60	11/28/2024	6,710,987	6,902,214	6,906,746
ALLEGIANT TRAVEL CO	5.50	7/15/2019	814,906	824,458	845,481
ALLERGAN FUNDING SCS	4.55	3/15/2035	3,834,850	3,975,495	4,092,436
ALLERGAN FUNDING SCS	3.80	3/15/2025	9,587,124	9,903,593	9,917,304
ALLERGAN FUNDING SCS	4.75	3/15/2045	29,720,084	29,520,174	32,060,838
ALLIANCE DATA SYSTEMS CO	5.88	11/1/2021	359,517	359,517	372,190
ALLIANCE DATA SYSTEMS CO	6.38	4/1/2020	191,742	192,336	195,050
ALLIANT HOLD / CO ISSUER	8.25	8/1/2023	1,039,244	1,038,651	1,101,599
ALLIANT HOLDINGS I INC.	0.00	8/12/2022	949,085	958,576	947,187
ALLISON TRANSMISSION HLDGS INC	0.00	9/23/2022	1,427,283	1,439,803	1,432,778
ALLY FINANCIAL INC	3.50	1/27/2019	623,163	621,509	632,299
ALLY FINANCIAL INC	8.00	11/1/2031	814,906	938,519	992,180
ALLY FINANCIAL INC	8.00	12/31/2018	910,777	957,435	982,983
ALLY FINANCIAL INC	3.25	11/5/2018	1,078,551	1,074,393	1,092,303
ALLY FINANCIAL INC	8.00	11/1/2031	383,485	449,498	469,435
ALLY FINANCIAL INC	4.63	3/30/2025	2,876,137	2,830,182	2,939,297
ALLY FINANCIAL INC	5.13	9/30/2024	5,656,403	5,763,257	5,959,247
ALMONDE INC	0.00	6/13/2025	281,047	278,237	285,865
ALMONDE INC	0.00	6/13/2024	1,858,985	1,849,691	1,858,298
ALPEK SA DE CV	4.50	11/20/2022	1,300,000	1,297,989	1,349,179
ALPHA 3 B V	0.00	1/31/2024	161,064	160,661	161,265
ALPHA 3 BV / US BIDCO	6.25	2/1/2025	1,446,697	1,459,294	1,487,827
ALPINE FIN MERGER SUB LLC	0.00	7/12/2024	68,069	67,728	68,069
ALPINE FINANCE MERGER	6.88	8/1/2025	285,696	285,696	291,539
ALTA MESA HLDGS/FINANC S	7.88	12/15/2024	1,989,328	2,004,553	2,003,870
ALTICE FINANCING SA	7.50	5/15/2026	383,485	383,862	425,480
ALTICE FINANCING SA	5.25	2/15/2023	900,000	957,006	1,087,058
ALTICE LUXEMBOURG SA	7.75	5/15/2022	575,227	556,171	610,437

CalPERS 2016-2017 Annual Investment Report
Corporate Bonds

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
ALTICE US FIN I CORP	0.00	7/28/2025	717,237	717,595	710,064
ALTICE US FINANCE I CORP	5.38	7/15/2023	2,396,781	2,416,800	2,498,261
ALVOGEN PHARMA US INC.	0.00	4/2/2022	587,118	580,733	576,844
AMAYA HLDGS B V	0.00	8/1/2021	1,355,059	1,361,128	1,356,292
AMC ENTERTAINMENT HOLDIN	5.88	11/15/2026	407,453	426,722	425,010
AMC ENTERTAINMENT HOLDIN	6.13	5/15/2027	729,580	733,252	771,538
AMC NETWORKS INC	5.00	4/1/2024	1,102,519	1,102,519	1,129,410
AMC NETWORKS INC	4.75	12/15/2022	1,438,069	1,430,633	1,480,707
AMERICA MOVIL SAB DE CV	4.38	7/16/2042	24,926,522	25,069,978	25,143,133
AMERICAN AIRLINES 2013 2	4.95	7/15/2024	8,756,993	8,756,993	9,300,452
AMERICAN AIRLINES GROUP	6.13	6/1/2018	311,582	311,582	320,664
AMERICAN AIRLINES GROUP	4.63	3/1/2020	1,174,423	1,174,423	1,216,032
AMERICAN AIRLS INC	0.00	10/10/2021	1,418,894	1,423,041	1,417,121
AMERICAN AXLE + MFG INC	6.25	4/1/2025	814,906	812,725	795,576
AMERICAN AXLE + MFG INC	6.25	3/15/2021	934,745	959,624	964,413
AMERICAN AXLE + MFG INC	6.63	10/15/2022	479,356	495,045	493,612
AMERICAN AXLE + MFG INC	0.00	4/6/2024	626,423	624,857	620,158
AMERICAN BLDRS + CONTRACTORS	0.00	10/31/2023	989,787	996,680	991,766
AMERICAN CASINO ENTMT PPTYS	0.00	7/7/2022	282,901	284,670	283,490
AMERICAN EXPRESS CREDIT	3.30	5/3/2027	14,380,686	14,207,227	14,362,278
AMERICAN INTL GROUP	4.13	2/15/2024	27,323,303	27,616,770	28,811,877
AMERICAN INTL GROUP	3.75	7/10/2025	9,587,124	9,738,032	9,780,113
AMERICAN INTL GROUP	4.50	7/16/2044	12,299,321	11,837,160	12,559,329
AMERICAN MIDSTREAM PTR/F	8.50	12/15/2021	407,453	407,453	406,503
AMERICAN MUNI PWR OHIO INC OHR	7.83	2/15/2041	2,405,000	2,629,131	3,562,815
AMERICAN MUNI PWR OHIO INC OHR	7.73	2/15/2033	2,000,000	2,040,743	2,783,660
AMERICAN TOWER CORP	3.55	7/15/2027	38,348,495	38,261,468	38,007,577
AMERICAN TOWER CORP	3.38	10/15/2026	4,793,562	4,699,169	4,690,644
AMERICAN TOWER CORP	5.00	2/15/2024	33,554,933	34,196,496	36,911,769
AMERICAN WATER CAP CORP	6.59	10/15/2037	46,976,907	49,203,615	64,362,121
AMERIGAS PART/FIN CORP	5.50	5/20/2025	1,677,747	1,680,896	1,701,151
AMERIGAS PART/FIN CORP	5.63	5/20/2024	359,517	359,517	370,986
AMERIGAS PART/FIN CORP	5.75	5/20/2027	1,917,425	1,917,425	1,948,046
AMERIPRISE FINANCIAL INC	3.70	10/15/2024	47,935,619	47,873,256	50,012,190
AMGEN INC	4.40	5/1/2045	51,770,469	53,273,568	53,271,812
AMGEN INC	2.60	8/19/2026	6,710,987	6,388,375	6,370,605
AMWINS GROUP INC	0.00	1/25/2025	177,362	176,032	180,466
AMWINS GROUP INC	0.00	1/25/2024	784,121	782,161	783,635
ANADARKO PETROLEUM CORP	6.60	3/15/2046	32,596,221	32,677,282	39,962,641
ANADARKO PETROLEUM CORP	5.55	3/15/2026	12,463,261	13,731,174	13,846,434
ANADARKO PETROLEUM CORP	6.45	9/15/2036	17,256,823	18,659,634	20,307,657
ANALOG DEVICES INC	3.50	12/5/2026	28,761,372	28,549,603	28,997,215
ANCESTRY COM OPERATIONS INC	0.00	10/19/2024	1,382,637	1,368,811	1,411,438
ANCHOR HOCKING LLC	0.00	6/4/2018	0	0	0
ANDEAVOR	5.38	10/1/2022	1,533,940	1,514,209	1,585,940
ANDEAVOR LOGIS LP/CORP	5.88	10/1/2020	369,104	348,362	376,785
ANDEAVOR LOGIS LP/CORP	6.13	10/15/2021	431,421	432,759	448,112

CalPERS 2016-2017 Annual Investment Report
Corporate Bonds

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
ANDEAVOR LOGIS LP/CORP	6.38	5/1/2024	455,388	457,258	492,370
ANGLO AMERICAN CAPITAL	4.13	4/15/2021	287,614	253,687	295,575
ANGLO AMERICAN CAPITAL	4.13	9/27/2022	958,712	838,355	979,747
ANHEUSER BUSCH INBEV FIN	4.90	2/1/2046	43,142,057	43,045,509	48,687,106
ANHEUSER BUSCH INBEV FIN	4.70	2/1/2036	47,935,619	47,564,431	52,798,688
ANHEUSER BUSCH INBEV FIN	3.65	2/1/2026	16,298,111	17,402,734	16,786,565
ANHEUSER BUSCH INBEV WOR	4.44	10/6/2048	16,385,353	16,720,466	17,380,600
ANIXTER INC	5.13	10/1/2021	695,066	695,066	739,252
ANTERO MIDSTREAM PART/FI	5.38	9/15/2024	2,948,041	2,950,415	3,020,238
ANTERO RESOURCES CORP	5.13	12/1/2022	886,809	861,421	887,173
ANTERO RESOURCES CORP	5.63	6/1/2023	239,678	242,066	243,345
ANTERO RESOURCES CORP	5.38	11/1/2021	2,876,137	2,668,002	2,914,246
ANTHEM INC	4.63	5/15/2042	1,917,425	2,024,516	2,070,512
ANTHEM INC	3.50	8/15/2024	1,917,425	1,957,892	1,960,759
AON PLC	4.00	11/27/2023	10,066,480	10,362,397	10,583,192
AON PLC	4.75	5/15/2045	21,091,672	21,042,153	22,811,277
APEX TOOL GROUP LLC	0.00	2/1/2020	1,145,439	1,136,556	1,114,661
APOLLO SEC SVCS BORROWER LLC	0.00	5/2/2022	592,916	592,916	592,548
APPLE INC	3.00	6/20/2027	4,793,562	4,782,522	4,766,574
APPLE INC	3.20	5/11/2027	20,132,960	20,205,145	20,351,403
APPLE INC	4.25	2/9/2047	4,793,562	4,784,004	5,097,042
APPLE INC	3.35	2/9/2027	9,587,124	9,587,124	9,806,669
APPLE INC	2.45	8/4/2026	6,710,987	6,694,326	6,427,380
APPLE INC	3.20	5/13/2025	2,876,137	2,861,056	2,937,658
APPLE INC	4.38	5/13/2045	3,834,850	3,811,562	4,145,127
APPLE INC	3.85	5/4/2043	101,623,513	102,539,534	101,448,720
APPLE INC	4.45	5/6/2044	3,834,850	4,374,171	4,183,974
APPLIED MATERIALS INC	4.35	4/1/2047	4,793,562	5,038,530	5,096,419
APPLIED SYS INC	0.00	1/24/2022	1,054,393	1,044,125	1,063,619
APPLIED SYS INC	0.00	1/25/2021	1,142,579	1,146,864	1,149,240
APPVION INC	9.00	6/1/2020	2,181,071	1,519,510	1,136,883
APTEAN INC	0.00	12/20/2022	599,195	602,035	600,507
APX GROUP INC	8.75	12/1/2020	1,614,472	1,591,266	1,665,424
APX GROUP INC	7.88	12/1/2022	776,557	780,713	842,774
AQUILEX LLC	0.00	12/31/2020	0	0	0
ARAMARK SERVICES INC	5.13	1/15/2024	920,364	947,491	966,419
ARCELORMITTAL	7.00	2/25/2022	1,294,262	1,229,693	1,457,028
ARCONIC INC	5.95	2/1/2037	119,839	120,727	120,936
ARCONIC INC	5.90	2/1/2027	22,050,385	23,651,863	23,687,405
ARD FINANCE SA	7.13	9/15/2023	958,712	957,760	1,024,691
ARDONAGH MIDCO THREE PLC	8.63	7/15/2023	958,712	958,712	970,505
ARICENT TECHNOLOGIES	0.00	4/14/2021	715,138	713,136	716,482
ARICENT TECHNOLOGIES	0.00	4/14/2022	766,970	766,068	768,412
ARRAY CANADA INC	0.00	2/10/2023	543,051	538,811	537,620
ARUBA INVESTMENTS INC	8.75	2/15/2023	2,275,983	2,288,252	2,344,513
ASBURY AUTOMOTIVE GROUP	6.00	12/15/2024	1,030,616	1,017,452	1,049,084
ASCENA RETAIL GROUP INC.	0.00	8/21/2022	0	0	0

CalPERS 2016-2017 Annual Investment Report
Corporate Bonds

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
ASCENT RESOURCES/ARU FIN	10.00	4/1/2022	1,246,326	1,256,401	1,247,535
ASHTEAD CAPITAL INC	5.63	10/1/2024	805,318	807,748	865,017
ASHTON WOODS USA/FINANCE	6.88	2/15/2021	1,366,165	1,357,317	1,390,729
ASP AMC MERGER SUB	8.00	5/15/2025	1,414,101	1,414,101	1,338,390
ASP LCG MERGER SUB INC	0.00	5/5/2021	0	0	0
ASPECT SOFTWARE INC.	0.00	5/25/2020	587,890	583,480	580,541
ASSUREDPARTNERS INC	0.00	10/21/2022	897,584	903,194	896,651
ASTRAZENECA PLC	3.13	6/12/2027	9,587,124	9,538,484	9,501,415
ASURION LLC	0.00	8/4/2022	1,905,332	1,905,332	1,913,068
ASURION LLC	0.00	3/3/2021	1,222,358	1,219,776	1,226,942
ASURION LLC	0.00	11/3/2023	730,789	735,800	734,443
AT+T INC	5.65	2/15/2047	33,554,933	33,479,936	37,181,215
AT+T INC	4.35	6/15/2045	56,564,031	57,338,976	52,467,664
AT+T INC	6.00	8/15/2040	37,389,783	39,740,081	42,355,520
AT+T INC	4.80	6/15/2044	54,646,606	56,783,039	54,081,560
AT+T INC	0.01	9/4/2026	400,000	449,759	451,932
ATI HLDGS ACQUISITION INC	0.00	5/10/2023	436,598	432,232	440,234
ATKINS NUTRITIONALS HLDGS II	0.00	1/2/2019	494,308	493,382	494,308
ATKINS NUTRITIONALS INC	0.00	7/7/2024	158,188	157,397	158,583
ATLANTIC CITY ELECTRIC	3.38	9/1/2024	23,967,810	23,960,435	23,924,907
ATRIUM INNOVATIONS INC	0.00	2/13/2021	688,866	687,399	691,022
AV HOMES INC	6.63	5/15/2022	479,356	479,356	493,075
AVANTOR PERF MAT HLDNGS LLC	0.00	3/10/2024	1,243,336	1,243,996	1,245,413
AVANTOR PERF MAT HLDNGS LLC	0.00	3/10/2025	143,807	142,472	145,065
AVAST SOFTWARE BV	0.00	9/29/2023	911,522	919,141	919,644
AVAYA INC	9.00	4/1/2019	958,712	839,710	766,970
AVAYA INC	7.00	4/1/2019	666,305	565,167	533,877
AVAYA INC	0.00	3/30/2018	0	0	0
AVAYA INC	0.00	10/26/2017	0	0	0
AVAYA INC.	0.00	5/29/2020	0	0	0
AVIATION CAPITAL GROUP	7.13	10/15/2020	2,400,000	2,399,976	2,726,712
AVIS BUDGET CAR RENTAL LLC	0.00	3/15/2022	381,568	381,434	380,377
AVIS BUDGET CAR/FINANCE	5.25	3/15/2025	1,233,863	1,152,050	1,166,876
AVIS BUDGET CAR/FINANCE	5.13	6/1/2022	239,678	234,939	237,274
AXA SA	6.38	12/29/2049	22,050,385	20,098,323	24,848,358
AXA SA	8.60	12/15/2030	3,834,850	4,073,980	5,475,705
B+G FOODS INC	5.25	4/1/2025	915,570	916,596	934,129
BAC CAPITAL TRUST XIII	4.00	12/29/2049	810,000	508,376	697,969
BAE SYSTEMS HOLDINGS INC	4.75	10/7/2044	2,876,137	2,879,797	3,137,147
BAE SYSTEMS PLC	5.80	10/11/2041	44,100,770	45,422,825	53,740,757
BALL CORP	4.38	12/15/2020	886,809	886,809	931,176
BANCO DE SABADELL SA	0.88	11/12/2021	800,000	907,603	936,835
BANK OF AMERICA CORP	6.30	12/29/2049	503,324	503,324	563,366
BANK OF AMERICA CORP	6.25	9/29/2049	1,126,487	1,135,277	1,226,361
BANK OF AMERICA CORP	6.50	10/29/2049	958,712	958,712	1,067,871
BANK OF AMERICA CORP	3.82	1/20/2028	45,059,482	45,117,676	45,875,960
BANK OF AMERICA CORP	4.88	4/1/2044	2,876,137	3,033,793	3,215,406

CalPERS 2016-2017 Annual Investment Report
Corporate Bonds

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
BANK OF AMERICA CORP	3.25	10/21/2027	41,224,633	39,628,800	39,917,812
BANK OF AMERICA CORP	3.88	8/1/2025	4,793,562	4,833,611	4,950,599
BANK OF AMERICA CORP	4.45	3/3/2026	9,587,124	9,941,712	9,990,550
BANK OF AMERICA CORP	7.75	5/14/2038	39,307,208	40,828,525	56,558,355
BANK OF AMERICA CORP	5.88	2/7/2042	32,596,221	33,373,904	40,867,838
BANK OF AMERICA CORP	4.00	4/1/2024	33,554,933	33,469,990	35,139,397
BANK OF AMERICA CORP	5.00	1/21/2044	33,554,933	38,358,823	38,073,776
BANK OF AMERICA CORP	1.63	9/14/2022	1,315,000	1,467,790	1,555,419
BANK OF AMERICA CORP	5.20	12/31/2049	958,712	950,157	980,044
BANK OF NY MELLON CORP	3.44	2/7/2028	23,967,810	23,967,810	24,375,742
BANKRATE INC	6.13	8/15/2018	1,198,390	1,200,516	1,202,429
BARCLAYS BANK PLC	7.63	11/21/2022	5,951,227	6,545,543	6,807,431
BARCLAYS BANK PLC	7.75	4/10/2023	1,658,712	1,715,283	1,724,397
BARCLAYS PLC	8.25	12/29/2049	1,102,519	1,130,865	1,169,508
BARCLAYS PLC	4.84	5/9/2028	14,380,686	14,380,686	14,726,110
BARCLAYS PLC	4.34	1/10/2028	38,348,495	38,512,635	39,475,941
BARCLAYS PLC	4.95	1/10/2047	23,967,810	23,945,869	25,736,394
BARMINCO FINANCE PTY LTD	6.63	5/15/2022	95,871	95,871	93,989
BASS PRO GROUP LLC	0.00	6/5/2020	597,667	597,667	595,802
BAYTEX ENERGY CORP	5.13	6/1/2021	239,678	211,077	210,131
BBB INDUSTRIES LLC	0.00	11/3/2021	655,793	642,677	659,072
BCD ACQUISITION INC	9.63	9/15/2023	599,195	599,195	646,100
BCP CC HLDGS MERGER SUB INC	0.00	12/1/2022	1,051,921	1,059,482	1,060,599
BCP RAPTOR LLC	0.00	6/24/2024	675,384	668,630	666,942
BEACON ROOFING SUPPLY IN	6.38	10/1/2023	330,756	336,697	356,181
BEAZER HOMES USA	7.25	2/1/2023	3,000,770	2,910,232	3,131,153
BEAZER HOMES USA	5.75	6/15/2019	143,807	143,403	150,717
BEECH HOLDINGS LLC	0.00		3,328	23,728	3,328
BELDEN INC	5.50	9/1/2022	958,712	963,520	990,379
BERKSHIRE HATHAWAY ENERG	8.48	9/15/2028	86,236,179	96,428,385	125,329,626
BERKSHIRE HATHAWAY INC	0.50	3/13/2020	1,244,000	1,380,485	1,431,734
BERLIN PACKAGING LLC	0.00	10/1/2021	0	0	0
BERRY PLASTICS GROUP INC	0.00	1/19/2024	669,421	669,421	669,140
BJS WHOLESALE CLUB INC	0.00	2/3/2024	958,712	956,316	927,851
BJS WHOLESALE CLUB INC	0.00	2/3/2025	239,678	237,281	231,515
BK NEDERLANDSE GEMEENTEN	2.50	11/15/2017	1,070,000	1,216,447	1,233,881
BK NEDERLANDSE GEMEENTEN	0.75	5/21/2018	3,030,000	3,473,835	3,493,881
BLACK KNIGHT INFOSERV LLC	0.00	5/27/2022	1,192,307	1,202,740	1,201,250
BLACKBOARD INC	0.00	6/30/2021	953,919	958,539	947,957
BLOCK FINANCIAL LLC	5.25	10/1/2025	18,215,535	18,170,460	19,280,962
BLOUNT INTL INC	0.00	4/12/2023	689,853	669,158	700,201
BLUCORA INC	0.00	5/22/2024	230,091	228,941	231,817
BLUE CUBE SPINCO INC	10.00	10/15/2025	671,099	703,135	825,237
BLUE RACER MID LLC/FINAN	6.13	11/15/2022	743,002	741,945	748,812
BLUELINE RENTAL CRP / LL	9.25	3/15/2024	359,517	373,205	373,711
BMC SOFTWARE FIN INC	0.00	9/10/2022	1,671,135	1,681,280	1,673,525
BMC SOFTWARE FINANCE INC	8.13	7/15/2021	1,150,455	1,123,160	1,191,008

CalPERS 2016-2017 Annual Investment Report
Corporate Bonds

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
BOEING CO	8.75	9/15/2031	25,693,492	30,257,277	39,808,982
BOEING CO	5.88	2/15/2040	11,034,780	14,757,342	14,472,444
BOMBARDIER INC	8.75	12/1/2021	886,809	889,614	985,848
BOMBARDIER INC	6.00	10/15/2022	575,227	513,196	578,132
BOMBARDIER INC	6.13	1/15/2023	838,873	756,009	842,648
BOMBARDIER INC	7.50	3/15/2025	2,294,199	2,152,083	2,379,887
BOOZ ALLEN HAMILTON INC	5.13	5/1/2025	419,916	421,439	411,740
BOSTON GENERATING LLC	0.00	6/20/2018	425,981	425,981	4,260
BOSTON SCIENTIFIC CORP	7.38	1/15/2040	10,545,836	11,173,026	14,070,887
BOXER PARENT CO INC	9.00	10/15/2019	263,646	263,016	264,099
BOYD GAMING CORP	6.38	4/1/2026	1,415,059	1,471,050	1,533,387
BOYD GAMING CORP	6.88	5/15/2023	1,438,069	1,462,904	1,540,114
BP CAPITAL MARKETS PLC	3.59	4/14/2027	19,174,248	19,172,955	19,497,142
BP CAPITAL MARKETS PLC	3.02	1/16/2027	38,348,495	38,348,495	37,349,517
BPCE SA	5.70	10/22/2023	288,000	287,698	320,095
BRAND ENERGY AND INFRASTRUCTUR	0.00	6/21/2024	498,530	493,545	497,439
BRAND INDUSTRIAL SERVICE	8.50	7/15/2025	455,388	462,435	473,986
BRITISH TELECOM PLC	9.13	12/15/2030	12,463,261	14,022,583	18,955,872
BROADCOM CRP / CAYMN FI	3.88	1/15/2027	19,174,248	19,199,715	19,687,542
BROADSTREET PARTNERS INC	0.00	11/8/2023	505,577	500,521	512,529
BRONCO MIDSTREAM FDG LLC	0.00	8/15/2020	0	0	0
BROOKFIELD RESIDENTIAL	6.50	12/15/2020	287,614	287,614	296,072
BUFFALO THUNDER DEV AUTH	0.00	11/15/2029	357,024	61,195	179
BUFFALO THUNDER DEV AUTH	11.00	12/9/2022	946,013	803,876	360,668
BUILDERS FIRSTSOURCE INC	10.75	8/15/2023	1,438,069	1,427,776	1,667,685
BURLINGTN NORTH SANTA FE	4.70	9/1/2045	30,678,796	30,513,344	34,532,667
BURLINGTN NORTH SANTA FE	3.25	6/15/2027	4,793,562	4,923,343	4,892,932
BURLINGTN NORTH SANTA FE	4.15	4/1/2045	38,384,926	38,186,771	40,134,895
BURLINGTN NORTH SANTA FE	4.55	9/1/2044	4,793,562	5,304,037	5,308,199
BURLINGTN NORTH SANTA FE	4.90	4/1/2044	14,380,686	16,573,405	16,660,456
BURLINGTON COAT FACTORY WARE	0.00	8/13/2021	958,712	965,903	960,707
BURLINGTON RESOURCES FIN	7.20	8/15/2031	30,678,796	32,798,055	40,230,640
BWAY HLDG CO	0.00	4/3/2024	1,740,063	1,731,647	1,739,123
BWAY HOLDING CO	5.50	4/15/2024	695,066	695,529	710,240
BWAY HOLDING CO	7.25	4/15/2025	1,251,120	1,256,786	1,270,124
CABLE ONE INC	5.75	6/15/2022	1,917,425	1,917,425	2,010,132
CABLE ONE INC	0.00	5/1/2024	182,155	181,928	182,611
CABLEVISION SYSTEMS CORP	8.63	9/15/2017	486,067	488,467	491,905
CABLEVISION SYSTEMS CORP	5.88	9/15/2022	623,163	575,588	651,698
CAESARS ENTERTAINMENT OP COMP	0.00	3/31/2024	503,324	500,807	501,562
CAESARS GROWTH PPTYS HLDGS	0.00	5/8/2021	205,608	205,608	206,482
CALATLANTIC GROUP INC	5.25	6/1/2026	1,030,616	1,015,563	1,069,367
CALATLANTIC GROUP INC	5.00	6/15/2027	878,181	878,181	879,410
CALATLANTIC GROUP INC	8.38	1/15/2021	143,807	146,500	170,017
CALATLANTIC GROUP INC	5.88	11/15/2024	71,903	75,037	77,825
CALATLANTIC GROUP INC	5.38	10/1/2022	958,712	957,197	1,038,123
CALFRAC HOLDINGS LP	7.50	12/1/2020	503,324	456,539	432,320

CalPERS 2016-2017 Annual Investment Report
Corporate Bonds

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
CALIFORNIA RESOURCES CRP	8.00	12/15/2022	3,858,817	3,089,946	2,442,168
CALLON PETROLEUM CO	6.13	10/1/2024	421,833	438,988	427,646
CALLON PETROLEUM CO	6.13	10/1/2024	776,557	783,845	785,472
CALPERS MARINER FIXED FUND LLC	0.00	12/31/2030	2,188	2,188	0
CALPINE CORP	0.00	12/31/2019	358,618	355,032	358,080
CALPINE CORP	5.88	1/15/2024	383,485	400,587	395,469
CALPINE CORP	6.00	1/15/2022	431,421	439,387	445,908
CALPINE CORP	5.75	1/15/2025	647,131	630,027	608,633
CALPINE CORP	5.25	6/1/2026	1,917,425	1,903,110	1,883,831
CALPINE CORP	5.38	1/15/2023	4,793,562	4,713,840	4,673,387
CALPINE CORP	5.50	2/1/2024	1,917,425	1,922,728	1,813,174
CALPINE CORP	0.00	5/31/2023	949,125	939,634	947,464
CAMELOT FIN LP	0.00	10/3/2023	548,503	545,761	550,730
CAMELOT FINANCE SA	7.88	10/15/2024	2,502,239	2,506,318	2,690,833
CANADIAN NATL RESOURCES	6.75	2/1/2039	16,298,111	17,205,614	19,639,875
CANADIAN NATL RESOURCES	6.25	3/15/2038	11,983,905	12,464,670	14,056,162
CANADIAN NATL RESOURCES	3.80	4/15/2024	4,793,562	4,855,742	4,842,360
CAPITAL AUTOMOTIVE L P	0.00	3/24/2024	1,046,733	1,061,126	1,054,060
CAPITAL AUTOMOTIVE L P	0.00	3/24/2025	479,356	474,563	485,947
CAPITAL ONE FINANCIAL CO	3.20	2/5/2025	2,876,137	2,823,422	2,816,716
CARDTRONICS INC / USA	5.50	5/1/2025	407,453	407,453	419,493
CARECORE NATL LLC	0.00	3/5/2021	1,184,238	1,185,302	1,196,081
CARLSON TRAVEL INC	9.50	12/15/2024	575,227	575,227	584,805
CARRIZO OIL + GAS INC	6.25	4/15/2023	1,054,584	950,005	1,013,360
CARRIZO OIL + GAS INC	8.25	7/15/2025	1,073,758	1,073,758	1,097,638
CARRIZO OIL + GAS INC	7.50	9/15/2020	838,873	868,562	842,875
CARROLS RESTAURANT GROUP	8.00	5/1/2022	335,549	344,373	357,998
CARROLS RESTAURANT GROUP	8.00	5/1/2022	47,936	51,037	50,921
CASCADES INC	5.75	7/15/2023	790,938	790,938	808,243
CASCADES INC	5.50	7/15/2022	2,708,362	2,703,616	2,765,509
CASELLA WASTE SYS INC	0.00	10/17/2023	186,014	187,060	186,596
CATALENT PHARMA SOLUTIONS INC	0.00	5/20/2021	0	0	0
CATALYST BIOSCIENCES	0.00	2/19/2018	101,199	101,199	66,329
CATALYST PAPER CORP	11.00	10/30/2017	25,413	24,814	16,613
CATALYST PAPER CORP	11.00	10/30/2017	228,162	225,510	149,446
CB BONANZA CREEK ENERG06.750	6.75	4/15/2021	695,066	30,721	3,360
CB NEWPAGE CORPORATION	10.00	5/1/2012	766,970	-	2,876
CB SMURFIT STONE	8.00	3/15/2017	2,000,000	-	0
CBAC BORROWER LLC	0.00	7/2/2020	944,332	940,790	939,610
CBS CORP	4.00	1/15/2026	8,628,411	8,919,589	8,916,083
CBS CORP	2.90	1/15/2027	9,587,124	9,134,534	9,076,034
CBS CORP	4.85	7/1/2042	26,364,591	26,130,702	27,569,716
CBS CORP	7.88	7/30/2030	17,256,823	18,811,970	23,685,335
CBS RADIO INC	7.25	11/1/2024	1,024,864	1,033,187	1,059,565
CBS RADIO INC	0.00	10/17/2023	753,308	754,323	754,249
CC HOLDINGS GS V LLC/CRO	3.85	4/15/2023	15,371,994	15,314,758	16,156,581
CCO HLDGS LLC/CAP CORP	5.13	5/1/2027	2,205,038	2,211,421	2,260,473

CalPERS 2016-2017 Annual Investment Report
Corporate Bonds

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
CCO HLDGS LLC/CAP CORP	5.13	2/15/2023	479,356	497,747	495,563
CCO HLDGS LLC/CAP CORP	5.13	5/1/2023	7,885,409	8,202,133	8,284,411
CCO HLDGS LLC/CAP CORP	5.75	9/1/2023	1,222,358	1,208,030	1,276,924
CCO HLDGS LLC/CAP CORP	5.75	2/15/2026	1,462,036	1,526,366	1,563,648
CCO HLDGS LLC/CAP CORP	5.38	5/1/2025	335,549	343,677	357,145
CCO HLDGS LLC/CAP CORP	5.50	5/1/2026	1,917,425	1,912,945	2,030,840
CCS INTERMEDIATE HLDGS LLC	0.00	7/23/2021	316,408	314,826	278,439
CDK GLOBAL INC	4.88	6/1/2027	359,517	359,517	369,400
CDRH PARENT INC	0.00	7/1/2022	958,712	939,538	661,512
CDRH PARENT INC	0.00	7/1/2021	715,356	653,478	561,047
CDS US INTERMEDIATE HOLDINGS I	0.00	7/8/2022	518,064	516,769	520,007
CEC ENTMT INC	0.00	2/14/2021	0	0	0
CEDAR FAIR LP/CANADA S W	5.38	6/1/2024	1,917,425	1,921,863	2,017,399
CELGENE CORP	3.63	5/15/2024	23,009,097	23,036,083	23,828,221
CELGENE CORP	3.88	8/15/2025	6,710,987	6,985,530	7,018,685
CELGENE CORP	5.00	8/15/2045	4,793,562	5,228,405	5,386,526
CEMENTOS PACASMAYO SAA	4.50	2/8/2023	1,027,000	1,021,287	1,049,193
CEMEX FINANCE LLC	6.00	4/1/2024	1,054,584	1,055,513	1,120,094
CENGAGE LEARNING INC	9.50	6/15/2024	335,549	341,006	291,596
CENOVUS ENERGY INC	4.25	4/15/2027	2,876,137	2,860,560	2,746,280
CENOVUS ENERGY INC	5.25	6/15/2037	14,380,686	14,367,750	13,450,543
CENOVUS ENERGY INC	5.20	9/15/2043	11,068,334	11,886,964	10,015,404
CENOVUS ENERGY INC	4.45	9/15/2042	43,717,285	43,314,930	36,141,079
CENTENE CORP	4.75	1/15/2025	479,356	479,356	494,120
CENTERPOINT ENER HOUSTON	6.95	3/15/2033	7,501,924	8,365,004	10,070,583
CENTERPOINT ENER HOUSTON	4.50	4/1/2044	28,761,372	28,486,055	32,097,115
CENTERPOINT ENERGY RESOU	6.63	11/1/2037	38,348,495	42,442,460	47,909,542
CENTRAL GARDEN + PET CO	6.13	11/15/2023	1,150,455	1,158,649	1,233,863
CENTURY COMMUNITIES	6.88	5/15/2022	1,557,908	1,566,654	1,630,241
CENTURY COMMUNITIES	5.88	7/15/2025	479,356	479,356	477,252
CENTURYLINK INC	5.63	4/1/2025	239,678	235,813	239,726
CENTURYLINK INC	6.75	12/1/2023	1,388,216	1,338,600	1,495,122
CENTURYLINK INC	7.60	9/15/2039	1,030,616	992,406	959,905
CENTURYLINK INC	5.63	4/1/2020	521,540	503,563	550,918
CENTURYLINK INC	7.50	4/1/2024	2,791,770	2,818,563	3,061,539
CENTURYLINK INC	5.80	3/15/2022	6,231,631	6,249,670	6,507,692
CENVEO CORP	6.00	8/1/2019	119,839	102,773	101,227
CEQUEL COM HLDG I/CAP CP	6.38	9/15/2020	469,769	475,581	480,034
CEQUEL COM HLDG I/CAP CP	5.13	12/15/2021	934,745	917,223	953,084
CEQUEL COM HLDG I/CAP CP	5.13	12/15/2021	167,775	164,945	171,261
CEQUEL COM HLDG I/CAP CP	7.75	7/15/2025	839,832	846,723	932,633
CEQUEL COMMUNICATIONS LLC	0.00	2/14/2019	0	0	0
CF INDUSTRIES INC	5.38	3/15/2044	1,150,455	1,022,493	1,034,109
CH HOLD CORP	0.00	2/1/2024	14,816	14,779	14,860
CH HOLD CORP	0.00	2/1/2025	153,394	152,627	157,037
CH HOLD CORP	0.00	2/1/2024	147,794	147,425	148,226
CHANGE HEALTH / FIN INC	5.75	3/1/2025	839,832	850,022	858,090

CalPERS 2016-2017 Annual Investment Report
Corporate Bonds

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
CHANGE HEALTHCARE HLDGS INC	0.00	3/1/2024	2,486,421	2,486,779	2,485,376
CHARTER COMM OPT LLC/CAP	5.38	5/1/2047	119,839	119,801	126,934
CHARTER COMM OPT LLC/CAP	6.38	10/23/2035	31,637,509	31,875,250	37,573,971
CHARTER COMM OPT LLC/CAP	6.48	10/23/2045	51,770,469	51,770,469	62,294,887
CHARTER COMM OPT LLC/CAP	4.91	7/23/2025	2,500,000	2,498,104	2,700,775
CHASSIX INC	0.00	7/29/2019	914,475	914,475	914,475
CHEMOURS CO	7.00	5/15/2025	1,673,912	1,426,576	1,822,237
CHEMOURS CO	5.38	5/15/2027	45,059	44,636	46,354
CHENIERE CORP CHRISTI HD	5.13	6/30/2027	479,356	479,356	492,308
CHENIERE CORP CHRISTI HD	7.00	6/30/2024	862,841	884,596	962,180
CHENIERE CORP CHRISTI HD	5.88	3/31/2025	1,917,425	1,917,425	2,042,518
CHESAPEAKE ENERGY CORP	6.63	8/15/2020	671,099	650,005	666,703
CHESAPEAKE ENERGY CORP	6.88	11/15/2020	947,208	889,515	946,706
CHESAPEAKE ENERGY CORP	8.00	12/15/2022	438,132	436,051	464,043
CHESAPEAKE ENERGY CORP	0.00	8/23/2021	2,109,955	2,124,466	2,229,168
CHESAPEAKE ENERGY CORP	5.75	3/15/2023	1,438,069	1,287,640	1,295,527
CHESAPEAKE ENERGY CORP	8.00	6/15/2027	345,136	345,136	339,279
CHEVRON CORP	2.95	5/16/2026	17,256,823	17,019,027	17,141,547
CHG HEALTHCARE SVCS INC	0.00	11/19/2019	0	0	0
CHG HEALTHCARE SVCS INC	0.00	6/7/2023	1,233,863	1,246,780	1,245,177
CHOBANI LLC/FINANCE CORP	7.50	4/15/2025	1,339,321	1,364,258	1,417,029
CHS / COMMUNITY HEALTH SYS INC	0.00	1/27/2021	1,399,365	1,409,238	1,396,300
CHS/COMMUNITY HEALTH SYS	6.25	3/31/2023	1,556,949	1,566,301	1,610,243
CHS/COMMUNITY HEALTH SYS	6.88	2/1/2022	4,173,275	3,874,129	3,645,773
CHS/COMMUNITY HEALTH SYS	7.13	7/15/2020	239,678	228,822	233,372
CHS/COMMUNITY HEALTH SYS	5.13	8/1/2021	5,752,274	5,534,645	5,842,412
CHUBB INA HOLDINGS INC	3.35	5/3/2026	4,658,383	4,799,753	4,765,387
CHUBB INA HOLDINGS INC	4.15	3/13/2043	10,066,480	9,831,350	10,666,946
CHURCHILL DOWNS INC	5.38	12/15/2021	2,708,362	2,725,629	2,809,086
CINEMARK USA INC	5.13	12/15/2022	2,252,974	2,253,794	2,322,906
CISCO SYSTEMS INC	3.63	3/4/2024	12,463,261	12,474,619	13,176,160
CIT GROUP INC	3.88	2/19/2019	1,006,648	992,373	1,034,039
CIT GROUP INC	5.00	8/1/2023	5,038,034	5,112,703	5,420,672
CIT GROUP INC	5.50	2/15/2019	187,908	191,582	197,177
CITGO HOLDING INC	0.00	5/12/2018	631,813	605,234	640,696
CITGO HOLDING INC	10.75	2/15/2020	1,150,455	1,149,945	1,252,535
CITGO PETROLEUM CORP	6.25	8/15/2022	1,054,584	1,041,826	1,069,000
CITGO PETROLEUM CORP	0.00	7/29/2021	0	0	0
CITIGROUP INC	5.95	7/29/2049	503,324	492,508	535,431
CITIGROUP INC	5.95	12/29/2049	431,421	431,421	456,374
CITIGROUP INC	6.25	12/29/2049	431,421	431,421	477,203
CITIGROUP INC	5.35	12/31/2049	1,342,197	1,324,715	1,375,162
CITIGROUP INC	3.20	10/21/2026	49,853,044	48,932,826	48,495,047
CITIGROUP INC	4.40	6/10/2025	43,142,057	43,060,031	44,946,258
CITIGROUP INC	4.45	9/29/2027	28,761,372	29,736,191	29,891,118
CITIGROUP INC	8.13	7/15/2039	25,885,234	27,382,557	39,573,346
CITIGROUP INC	2.40	10/31/2025	87,100,000	733,104	856,985

CalPERS 2016-2017 Annual Investment Report
Corporate Bonds

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
CITYCENTER HLDGS LLC	0.00	4/18/2024	680,686	677,282	681,346
CLAIRE S STORES INC	8.88	3/15/2019	239,678	201,074	12,883
CLEAN HARBORS INC	5.13	6/1/2021	2,396,781	2,406,305	2,448,168
CLEAR CHANNEL COMMUNIC INC COM	12.00	8/1/2021	1,628,852	191,686	0
CLEAR CHANNEL WORLDWIDE	6.50	11/15/2022	239,678	238,388	244,292
CLEAR CHANNEL WORLDWIDE	7.63	3/15/2020	2,559,762	2,497,929	2,552,467
CLEAR CHANNEL WORLDWIDE	6.50	11/15/2022	6,902,729	6,932,904	7,090,276
CLEARWATER PAPER CORP	4.50	2/1/2023	1,438,069	1,402,901	1,416,152
CLEARWATER SEAFOODS INC	6.88	5/1/2025	383,485	384,978	403,288
CLEVELAND CLIFFS INC	8.25	3/31/2020	70,945	73,667	77,417
CLEVELAND CLIFFS INC	5.75	3/1/2025	191,742	181,197	180,209
CLOUD CRANE LLC	10.13	8/1/2024	1,126,487	1,142,377	1,240,657
CNG HOLDINGS INC	9.38	5/15/2020	599,195	560,756	528,640
CNH INDUSTRIAL CAPITAL L	4.88	4/1/2021	-	(12)	-
COCA COLA CO/THE	2.90	5/25/2027	19,174,248	19,130,308	19,002,446
COEUR MINING INC	5.88	6/1/2024	263,646	263,646	256,496
COGENT COMM FINANCE INC	5.63	4/15/2021	1,462,036	1,462,036	1,501,965
COGENT COMMUNICATIONS GR	5.38	3/1/2022	239,678	239,978	251,751
COLLEGE + UNIVERSITY FACILITY	4.00	6/1/2018	473,066	472,774	473,066
COLORADO BUYER INC	0.00	5/1/2024	268,439	267,097	268,775
COLUMBIA PIPELINE GROUP	5.80	6/1/2045	47,935,619	48,528,373	56,980,112
COLUMBIA PIPELINE GROUP	4.50	6/1/2025	14,380,686	15,301,372	15,312,554
COLUMBUS MCKINNON CORPORATION	0.00	1/31/2024	907,841	909,135	912,381
COMCAST CORP	3.15	3/1/2026	33,554,933	33,056,033	33,749,888
COMCAST CORP	3.30	2/1/2027	4,793,562	4,870,009	4,860,001
COMCAST CORP	3.40	7/15/2046	19,174,248	17,506,636	17,437,828
COMCAST CORP	4.40	8/15/2035	14,380,686	15,389,672	15,617,281
COMCAST CORP	5.65	6/15/2035	6,710,987	6,913,021	8,215,321
COMCAST CORP	6.45	3/15/2037	24,926,522	25,956,020	33,204,620
COMCAST CORP	4.75	3/1/2044	14,380,686	16,622,692	15,999,088
COMMERCIAL METALS CO	5.38	7/15/2027	191,742	191,742	194,132
COMMERCIAL METALS CO	4.88	5/15/2023	1,438,069	1,411,494	1,455,929
COMMONWEALTH EDISON CO	4.70	1/15/2044	9,587,124	10,245,713	10,802,771
COMMONWEALTH EDISON CO	6.45	1/15/2038	43,142,057	45,575,704	58,111,920
COMMONWEALTH EDISON CO	5.90	3/15/2036	6,710,987	6,927,632	8,456,649
COMMONWEALTH EDISON CO	3.70	3/1/2045	23,967,810	23,967,810	23,444,113
COMMONWEALTH EDISON CO	3.65	6/15/2046	28,761,372	28,581,003	27,905,433
COMMONWEALTH EDISON CO	4.35	11/15/2045	19,174,248	19,033,107	20,629,957
COMMSCOPE INC	5.50	6/15/2024	704,654	713,254	733,136
COMMSCOPE INC	0.00	12/29/2022	420,395	420,330	421,623
COMMSCOPE TECH LLC	6.00	6/15/2025	263,646	263,646	283,169
COMMUNICATIONS SALES + LEASING	0.00	10/24/2022	1,653,266	1,663,982	1,655,333
COMMUNITY CHOICE FINANCI	10.75	5/1/2019	1,006,648	993,386	874,525
COMPASS BANK	2.75	9/29/2019	582,000	581,394	586,540
COMPASS MINERALS INTERNA	4.88	7/15/2024	2,732,330	2,715,999	2,695,881
COMPILER FINANCE SUB INC	7.00	5/1/2021	95,871	95,871	48,175
COMPUWARE CORP	0.00	12/15/2021	826,933	830,344	832,101

CalPERS 2016-2017 Annual Investment Report
Corporate Bonds

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
COMPUWARE CORPORATION	0.00	12/15/2022	770,041	714,213	772,929
CONCENTRA ACQUISITION CORP	0.00	6/1/2022	921,942	925,399	919,637
CONCHO RESOURCES INC	5.50	4/1/2023	2,396,781	2,409,375	2,468,900
CONCORDIA INTERNATIONAL	9.50	10/21/2022	719,034	699,541	125,831
CONCORDIA INTERNATIONAL	9.00	4/1/2022	283,779	283,779	214,165
CONNECTICUT LIGHT + PWR	4.15	6/1/2045	24,926,522	24,463,065	26,452,773
CONOCOPHILLIPS COMPANY	4.95	3/15/2026	14,380,686	15,798,284	15,990,604
CONSOLIDATED COMMUNICATION INC	0.00	10/5/2023	335,549	333,872	336,304
CONSOLIDATED COMMUNICATIONS I	0.00	10/4/2023	551,883	550,503	553,362
CONSOLIDATED CONTAINER CO LLC	0.00	5/22/2024	469,769	468,595	471,629
CONSOLIDATED ENERGY FIN	6.75	10/15/2019	416,081	414,185	425,443
CONSTELLATION BRANDS INC	4.50	5/9/2047	6,710,987	6,681,534	6,895,740
CONSTELLIUM NV	6.63	3/1/2025	719,034	719,034	687,526
CONSTELLIUM NV	5.75	5/15/2024	2,238,593	2,129,572	2,067,319
CONSUMERS ENERGY CO	4.10	11/15/2045	14,380,686	14,368,862	14,966,267
CONSUMERS ENERGY CO	3.95	7/15/2047	19,174,248	19,095,031	19,842,470
CONTINENTAL RESOURCES	5.00	9/15/2022	1,893,457	1,695,854	1,857,917
CONTINENTAL RESOURCES	4.50	4/15/2023	4,074,528	3,279,864	3,890,889
COOPER STANDARD AUTOMOTI	5.63	11/15/2026	647,131	647,131	650,354
COOPER STANDARD HLDGS INC	0.00	10/26/2023	836,771	843,047	836,076
COOPERATIEVE RABOBANK UA	3.75	7/21/2026	19,174,248	19,118,101	19,217,198
COOPERATIEVE RABOBANK UA	5.25	5/24/2041	16,298,111	16,841,412	19,885,651
CORTES NP ACQUISITION CORP	0.00	11/30/2023	755,164	764,840	757,678
COTT BEVERAGES INC	5.38	7/1/2022	599,195	599,195	620,305
COUNCIL OF EUROPE	6.00	10/8/2020	2,600,000	2,714,265	2,205,807
COUNCIL OF EUROPE	7.50	4/30/2018	5,600,000	4,892,710	4,270,065
COVANTA HOLDING CORP	5.88	3/1/2024	4,793,562	4,790,282	4,698,026
COVERIS HOLDINGS SA	7.88	11/1/2019	1,390,133	1,397,146	1,374,577
COVEY PARK ENERGY LLC/FI	7.50	5/15/2025	551,260	552,672	551,243
CRED SUIS GP FUN LTD	3.75	3/26/2025	25,885,234	25,793,846	26,127,520
CRED SUIS GP FUN LTD	3.80	9/15/2022	4,400,000	4,394,403	4,570,060
CREDIT AGRICOLE SA	8.13	9/19/2033	1,100,000	1,199,037	1,170,466
CREDIT SUISSE	6.50	8/8/2023	2,700,000	2,911,210	3,046,167
CREDIT SUISSE GROUP AG	6.25	12/29/2049	766,970	709,530	815,243
CREDIT SUISSE GROUP AG	4.28	1/9/2028	22,050,385	22,135,795	22,760,848
CREDIT SUISSE NEW YORK	3.63	9/9/2024	13,421,973	13,367,535	13,839,799
CRESCENT COMMUNITIES/VEN	8.88	10/15/2021	838,873	842,085	879,072
CRESTWOOD HLDGS LLC	0.00	6/19/2019	593,387	591,904	577,561
CRESTWOOD MID PARTNER LP	5.75	4/1/2025	958,712	958,712	957,073
CRESTWOOD MIDSTREAM PART	6.25	4/1/2023	695,066	670,464	706,674
CROWN CASTLE INTL CORP	4.00	3/1/2027	14,380,686	14,322,457	14,828,213
CROWN CASTLE INTL CORP	5.25	1/15/2023	12,942,617	13,399,745	14,367,729
CROWN CASTLE INTL CORP	4.45	2/15/2026	2,876,137	3,059,557	3,052,157
CROWNROCK LP/CROWNROCK F	7.75	2/15/2023	755,465	756,966	794,455
CSC HOLDINGS LLC	10.13	1/15/2023	95,871	97,068	111,408
CSC HOLDINGS LLC	7.63	7/15/2018	145,000	146,252	153,071
CSC HOLDINGS LLC	10.88	10/15/2025	3,355,493	3,487,899	4,032,296

CalPERS 2016-2017 Annual Investment Report
Corporate Bonds

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
CSC HOLDINGS LLC	5.50	4/15/2027	4,793,562	4,793,562	5,055,770
CSI COMPRESSCO LP/FINANC	7.25	8/15/2022	982,680	977,623	903,162
CSM BAKERY SUPPLIES	0.00	7/3/2020	0	0	0
CSVC ACQUISITION CORP	7.75	6/15/2025	671,099	671,099	685,682
CSX CORP	6.15	5/1/2037	958,712	791,346	1,225,570
CSX CORP	6.22	4/30/2040	31,717,082	35,359,471	41,329,895
CSX CORP	4.10	3/15/2044	11,792,162	11,446,654	12,080,952
CSX CORP	6.80	12/1/2028	21,283,415	21,946,429	26,708,770
CTP TRANS PROD LLC/ FINA	8.25	12/15/2019	167,775	167,775	156,368
CUMBERLAND FARMS	6.75	5/1/2025	215,710	219,043	226,425
CUMULUS MEDIA HLDGS INC	0.00	12/23/2020	1,438,069	1,026,636	1,159,083
CVS HEALTH CORP	2.88	6/1/2026	23,967,810	23,784,119	23,220,014
CVS HEALTH CORP	5.13	7/20/2045	13,421,973	14,924,116	15,391,916
CVS HEALTH CORP	3.88	7/20/2025	5,752,274	6,020,390	5,993,525
CYPRESS INTER HLDGS III INC	0.00	4/27/2024	479,356	478,158	477,319
CYRUSONE LP/CYRUSONE FIN	5.38	3/15/2027	958,712	958,712	998,115
CYRUSONE LP/CYRUSONE FIN	5.00	3/15/2024	958,712	958,712	987,752
D.R. HORTON INC	3.75	3/1/2019	814,906	815,344	833,567
DANA FINANCING LUX SARL	6.50	6/1/2026	958,712	958,712	1,022,400
DANA INC	6.00	9/15/2023	1,270,294	1,294,556	1,324,993
DANA INC	5.50	12/15/2024	958,712	957,355	997,243
DARLING INGREDIENTS INC	5.38	1/15/2022	958,712	959,732	997,329
DAVITA HEALTHCARE PARTNERS INC	0.00	6/24/2021	1,139,740	1,145,453	1,141,165
DCP MIDSTREAM OPERATING	6.75	9/15/2037	3,355,493	1,835,672	3,615,846
DEALER TIRE LLC	0.00	12/22/2021	910,768	911,907	922,153
DEAN FOODS CO	6.50	3/15/2023	1,917,425	1,919,116	2,021,829
DELEK LOGISTICS PARTNERS	6.75	5/15/2025	1,051,707	1,043,873	1,061,751
DELL INC	6.50	4/15/2038	2,085,199	2,085,960	2,103,278
DELL INT LLC / EMC CORP	5.88	6/15/2021	2,492,652	2,524,111	2,608,610
DELL INT LLC / EMC CORP	7.13	6/15/2024	1,917,425	1,930,830	2,108,381
DELL INT LLC / EMC CORP	6.02	6/15/2026	45,059,482	45,040,184	49,735,755
DELL INTL LLC	0.00	9/7/2023	1,645,520	1,659,685	1,651,000
DELMARVA PWR + LIGHT CO	4.15	5/15/2045	47,935,619	47,897,335	50,743,688
DELTA 2 (LUX) S.A.R.L.	0.00	7/29/2022	280,423	277,619	281,926
DENBURY RESOURCES INC	9.00	5/15/2021	1,710,343	1,599,471	1,627,597
DENBURY RESOURCES INC	5.50	5/1/2022	541,672	395,677	305,563
DENVER PARENT CORP	12.25	8/15/2018	789,444	786,538	1,705
DEUTSCHE BANK AG	1.00	10/14/2021	2,005,000	2,066,204	2,102,644
DEUTSCHE BANK AG LONDON	3.70	5/30/2024	13,421,973	13,386,579	13,418,215
DEUTSCHE TELEKOM INT FIN	9.25	6/1/2032	41,621,539	50,612,716	65,524,790
DEUTSCHE TELEKOM INT FIN	3.60	1/19/2027	4,793,562	4,893,682	4,860,816
DEUTSCHE TELEKOM INT FIN	8.75	6/15/2030	21,571,029	25,530,405	31,993,934
DEUTSCHE TELEKOM INT FIN	4.88	3/6/2042	14,357,677	14,700,681	15,793,014
DEUTSCHE TELEKOM INT FIN	8.88	11/27/2028	650,000	1,508,462	1,375,561
DEVON ENERGY CORPORATION	5.85	12/15/2025	4,793,562	5,536,255	5,462,360
DEVON ENERGY CORPORATION	5.00	6/15/2045	18,215,535	17,897,899	18,480,571
DEXIA CREDIT LOCAL	1.88	9/15/2021	5,500,000	5,489,028	5,371,465

CalPERS 2016-2017 Annual Investment Report
Corporate Bonds

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
DIAMOND OFFSHORE DRILL	3.45	11/1/2023	9,587,124	8,632,563	8,314,337
DIEBOLD NIXDORF INC	8.50	4/15/2024	359,517	359,517	402,019
DIRECTBUY HLDGS INC	12.00	10/31/2019	802,820	734,365	0
DISCOVER FINANCIAL SVS	4.10	2/9/2027	14,380,686	14,368,385	14,442,379
DISCOVERY COMMUNICATIONS	4.90	3/11/2026	1,917,425	2,022,689	2,033,276
DISCOVERY COMMUNICATIONS	3.25	4/1/2023	22,951,574	22,505,071	22,646,089
DISH DBS CORP	5.13	5/1/2020	1,941,393	1,998,930	2,028,522
DISH DBS CORP	6.75	6/1/2021	359,517	367,257	398,712
DISH DBS CORP	5.00	3/15/2023	6,495,276	6,398,440	6,649,539
DISH DBS CORP	7.75	7/1/2026	2,730,413	2,857,233	3,230,570
DISH DBS CORP	5.88	7/15/2022	3,834,850	3,952,099	4,117,785
DJO FINANCE LLC	0.00	6/8/2020	1,141,957	1,136,247	1,128,870
DJO FINCO INC/DJO FINANC	8.13	6/15/2021	934,745	934,745	870,799
DOLE FOOD CO INC	0.00	4/6/2024	316,375	314,793	316,771
DOLLAR GENERAL CORP	3.88	4/15/2027	12,463,261	12,527,877	12,778,955
DOMINION ENERGY INC	3.90	10/1/2025	4,793,562	4,964,865	4,966,897
DONNELLEY FINANCIAL SOL	8.25	10/15/2024	1,054,584	1,054,584	1,113,566
DONNELLEY FINL SOLUTIONS	0.00	9/30/2023	270,083	268,733	272,560
DRIVETIME AUTO GP + BRID	8.00	6/1/2021	695,066	688,683	696,415
DTE ELECTRIC CO	3.70	3/15/2045	52,729,181	52,615,284	52,005,737
DTE ELECTRIC CO	3.70	6/1/2046	19,174,248	19,160,589	18,864,200
DTI HOLDCO INC	0.00	9/30/2023	666,065	660,475	649,414
DTZ U.S. BORROWER LLC	0.00	11/4/2021	0	0	0
DUFF AND PHELPS CORPORATION	0.00	4/23/2020	0	0	0
DUFF AND PHELPS CORPORATION	0.00	4/23/2020	717,195	725,264	720,781
DUKE ENERGY CAROLINAS	6.00	12/1/2028	4,793,562	5,707,671	5,937,306
DUKE ENERGY CAROLINAS	3.75	6/1/2045	38,348,495	38,053,064	38,214,659
DUKE ENERGY CAROLINAS	3.88	3/15/2046	19,174,248	19,109,508	19,554,090
DUKE ENERGY CORP	2.65	9/1/2026	9,587,124	9,145,720	9,112,945
DUKE ENERGY CORP	3.75	4/15/2024	11,504,549	11,499,954	12,012,244
DUKE ENERGY FLORIDA LLC	6.35	9/15/2037	13,421,973	14,257,256	18,109,866
DUKE ENERGY FLORIDA LLC	3.40	10/1/2046	38,348,495	38,138,768	35,583,952
DUKE ENERGY OHIO INC	6.90	6/1/2025	35,472,358	36,971,249	40,436,005
DUKE ENERGY OHIO INC	3.70	6/15/2046	30,903,135	30,177,238	30,143,227
DUKE ENERGY PROGRESS INC	4.15	12/1/2044	23,967,810	23,892,969	25,131,207
DUKE ENERGY PROGRESS INC	4.20	8/15/2045	43,142,057	42,937,058	45,787,960
DUKE ENERGY PROGRESS LLC	3.70	10/15/2046	52,729,181	51,615,217	51,849,658
DYNACAST INTL LLC	0.00	1/28/2022	927,687	936,964	930,591
DYNEGY INC	7.38	11/1/2022	1,480,252	1,415,712	1,466,204
DYNEGY INC	8.03	2/2/2024	287,445	274,082	271,434
DYNEGY INC	7.63	11/1/2024	2,022,883	2,040,361	1,962,197
DYNEGY INC	0.00	2/7/2024	478,158	483,388	476,939
EAGLE HOLDING CO II LLC	7.63	5/15/2022	787,103	788,180	808,851
EASTMAN CHEMICAL CO	4.65	10/15/2044	45,059,482	44,402,532	47,642,292
EBAY INC	3.60	6/5/2027	33,554,933	33,512,898	33,178,112
ECOPETROL SA	5.88	5/28/2045	12,463,261	12,709,406	11,416,596
ECOPETROL SA	4.13	1/16/2025	18,215,535	18,082,683	17,860,515

CalPERS 2016-2017 Annual Investment Report
Corporate Bonds

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
EDP FINANCE BV	4.13	1/15/2020	477,000	476,504	493,533
EFS COGEN HLDGS I LLC	0.00	6/28/2023	804,448	796,403	806,748
EIG INVS CORP	0.00	2/9/2023	582,844	581,387	584,057
ELDORADO RESORTS INC	6.00	4/1/2025	668,223	680,700	707,541
ELECTRICAL COMPONENTS INTL INC	0.00	5/30/2021	696,683	699,556	699,296
ELECTRICITE DE FRANCE SA	6.95	1/26/2039	34,513,646	36,298,485	45,689,855
ELEMENT MATERIALS TECH GROUP	0.00	6/1/2024	143,807	143,447	145,105
ELI LILLY + CO	3.95	5/15/2047	9,587,124	9,535,508	9,923,248
EMBARQ CORP	8.00	6/1/2036	958,712	1,002,260	963,132
EMBRAER NETHERLANDS FINA	5.40	2/1/2027	7,669,699	7,776,497	8,029,178
EMC CORP	2.65	6/1/2020	2,013,296	1,956,542	1,973,956
EMERALD PERFORMANCE MATLS LLC	0.00	8/1/2021	1,319,127	1,305,663	1,327,780
EMI MUSIC PUBLISHING GRP	7.63	6/15/2024	287,614	287,614	320,172
ENABLE MIDSTREAM PARTNER	5.00	5/15/2044	19,174,248	19,158,669	18,179,871
ENABLE MIDSTREAM PARTNER	4.40	3/15/2027	9,587,124	9,718,828	9,650,495
ENBRIDGE ENERGY PARTNERS	5.88	10/15/2025	1,917,425	2,199,195	2,184,618
ENBRIDGE ENERGY PARTNERS	5.50	9/15/2040	2,876,137	3,058,608	3,024,747
ENBRIDGE INC	3.70	7/15/2027	14,380,686	14,376,947	14,363,573
ENBRIDGE INC	4.50	6/10/2044	2,876,137	2,811,176	2,810,446
ENCOMPASS DIGITAL MEDIA INC	0.00	6/6/2021	552,335	552,450	524,718
ENDO DAC/FIN LLC/FINCO	6.00	2/1/2025	952,001	986,967	781,012
ENDO FIN LLC/ENDO FINCO	7.25	1/15/2022	95,871	95,171	92,172
ENDO FIN LLC/ENDO FINCO	5.38	1/15/2023	1,927,012	1,916,625	1,608,785
ENDO FINANCE LLC	5.75	1/15/2022	795,731	744,318	717,694
ENDO LUX FIN COMP I SARL	0.00	4/29/2024	958,712	953,919	967,101
ENDO LUX FINANCE COMPANY	0.00	9/26/2022	0	0	0
ENERGY FUTURE/EFIH FINAN	11.75	3/1/2022	209,184	231,709	286,320
ENERGY TRANSFER EQUITY	7.50	10/15/2020	1,845,521	1,915,283	2,066,855
ENERGY TRANSFER EQUITY	5.88	1/15/2024	4,314,206	4,050,330	4,561,971
ENERGY TRANSFER LP	4.75	1/15/2026	16,298,111	16,202,577	16,983,609
ENERGY TRANSFER LP	6.13	12/15/2045	8,628,411	8,184,865	9,381,327
ENERGY TRANSFER LP	4.90	3/15/2035	5,752,274	5,753,219	5,617,614
ENERGY TRANSFER LP	4.05	3/15/2025	14,380,686	14,613,839	14,397,080
ENERGY TRANSFER LP	6.63	10/15/2036	13,421,973	13,867,376	15,363,730
ENERGY TRANSFER LP	7.50	7/1/2038	28,327,075	30,739,367	34,499,828
ENGILITY CORP	8.88	9/1/2024	455,388	455,388	495,034
ENSCO PLC	5.75	10/1/2044	2,540,588	1,800,638	1,695,029
ENSCO PLC	4.50	10/1/2024	9,587,124	7,689,828	7,416,216
ENTERCOM RADIO LLC	0.00	11/1/2023	686,079	692,172	688,480
ENTERGY LOUISIANA LLC	5.00	7/15/2044	21,091,672	21,091,672	21,689,200
ENTERGY LOUISIANA LLC	4.95	1/15/2045	19,174,248	18,866,600	19,752,735
ENTERPRISE PRODUCTS OPER	4.90	5/15/2046	19,174,248	19,109,116	20,667,155
ENTERPRISE PRODUCTS OPER	6.88	3/1/2033	8,628,411	8,792,964	10,922,447
ENTERPRISE PRODUCTS OPER	6.65	10/15/2034	13,421,973	13,986,006	16,707,672
ENTERPRISE PRODUCTS OPER	4.45	2/15/2043	7,669,699	7,530,086	7,665,711
ENTERPRISE PRODUCTS OPER	6.13	10/15/2039	8,628,411	9,060,107	10,413,026
ENTERPRISE PRODUCTS OPER	6.45	9/1/2040	46,976,907	48,997,332	59,000,646

CalPERS 2016-2017 Annual Investment Report
Corporate Bonds

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
ENTERPRISE PRODUCTS OPER	4.85	3/15/2044	7,669,699	7,861,631	8,120,907
ENVISION HEALTHCARE CORP	5.63	7/15/2022	348,971	348,971	362,253
ENVISION HEALTHCARE CORP	6.25	12/1/2024	395,948	395,948	421,566
ENVISION HEALTHCARE CORP	0.00	12/1/2023	969,017	962,477	972,893
EP ENER/EVEREST ACQ FIN	6.38	6/15/2023	1,255,913	923,404	737,924
EP ENER/EVEREST ACQ FIN	8.00	2/15/2025	1,041,162	1,014,240	775,103
EP ENER/EVEREST ACQ FIN	9.38	5/1/2020	3,653,653	3,074,090	2,887,665
EP ENER/EVEREST ACQ FIN	8.00	11/29/2024	239,678	232,509	238,921
EPICOR SOFTWARE CORP	0.00	6/1/2022	1,578,822	1,547,246	1,586,716
EQUINIX INC	5.88	1/15/2026	958,712	958,712	1,044,105
EQUINIX INC	5.38	5/15/2027	958,712	958,712	1,024,979
EQUINIX INC	5.38	1/1/2022	958,712	958,712	1,010,483
EQUINIX INC	5.38	4/1/2023	958,712	962,743	998,393
EQUINOX HLDGS INC	0.00	3/8/2024	745,926	744,061	748,492
ESC LEHMAN BRTH HLDH PROD	1.00	4/4/2049	575,000	-	38,094
ESC LEHMAN BRTH HLDH PROD	1.00	9/27/2027	76,696,991	-	5,081,176
ESC MIDSTATES PETECO	10.75	10/1/2020	1,917,425	309,873	9,067
ESC SEVENTYSEVENENERG	6.50	7/15/2022	1,462,036	224,049	89,550
ESH HOSPITALITY INC	5.25	5/1/2025	2,109,167	2,084,905	2,184,633
ESM TBILL	0.00	4/6/2017	-	(0)	-
EUROPEAN INVESTMENT BANK	6.25	6/8/2021	4,434,000	4,171,906	3,869,003
EUROPEAN INVESTMENT BANK	0.50	10/26/2023	1,800,000	1,371,349	1,136,170
EUROPEAN INVESTMENT BANK	0.50	6/21/2023	8,000,000	5,931,549	5,259,999
EUROPEAN INVESTMENT BANK	6.50	8/7/2019	3,900,000	3,128,421	3,252,099
EUROPEAN INVESTMENT BANK	1.25	5/12/2025	132,000,000	15,584,571	15,827,386
EVERGREEN ACQCO 1 LP	0.00	7/9/2019	951,222	885,588	895,738
EVERGREEN SKILLS LUX S A R L	0.00	4/28/2021	817,566	785,482	771,578
EVERI PAYMENTS INC	0.00	5/9/2024	1,030,616	1,025,463	1,036,418
EVERI PAYMENTS INC	10.00	1/15/2022	551,260	601,674	603,927
EVO PAYMENTS INTERNATIONAL	0.00	12/22/2023	344,274	337,388	347,572
EW SCRIPPS CO	5.13	5/15/2025	431,421	435,055	447,103
EXAMWORKS GROUP INC.	0.00	7/27/2023	856,381	860,341	859,061
EXELA INTERMED/EXELA FIN	10.00	7/15/2023	1,390,133	1,390,133	1,370,810
EXELON CORP	5.10	6/15/2045	17,256,823	17,202,812	19,318,841
EXELON CORP	5.63	6/15/2035	38,827,852	40,134,657	45,652,623
EXIDE TECHNOLOGIES	11.00	4/30/2020	987,918	907,989	784,278
EXPRESS SCRIPTS HOLDING	4.80	7/15/2046	5,752,274	5,742,539	5,879,802
EXPRESS SCRIPTS HOLDING	4.50	2/25/2026	29,720,084	30,404,636	31,519,635
EXTERRAN NRG SOLUTIONS/F	8.13	5/1/2025	575,227	575,227	589,131
EXTRACTION OIL+GAS INC/	7.88	7/15/2021	798,607	808,996	820,050
EXXON MOBIL CORPORATION	3.04	3/1/2026	4,793,562	4,857,070	4,828,076
EZE SOFTWARE GROUP LLC	0.00	4/6/2020	972,735	976,990	975,410
FAGE INTL / FAGE USA	5.63	8/15/2026	679,727	689,511	700,669
FAIRMOUNT MINERALS LTD	0.00	9/5/2019	0	0	0
FBM FINANCE INC	8.25	8/15/2021	1,509,972	1,509,972	1,613,103
FCA US LLC	0.00	12/31/2018	0	0	0
FEDERAL MOGUL CORP	0.00	4/15/2021	470,529	467,354	471,706

CalPERS 2016-2017 Annual Investment Report
Corporate Bonds

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FEDERAL MOGUL CORP	0.00	4/15/2018	0	0	0
FELCOR LODGING LP	6.00	6/1/2025	743,002	742,053	794,083
FERL PRT LP/FERL PRT FIN	8.63	6/15/2020	263,646	254,401	248,829
FERL PRT LP/FERL PRT FIN	8.63	6/15/2020	358,558	358,558	337,827
FERRELLGAS LP/FERRELLGAS	6.75	6/15/2023	1,150,455	1,150,455	1,078,390
FERRELLGAS LP/FERRELLGAS	6.75	1/15/2022	455,388	460,551	428,088
FIDELITY NATIONAL INFORM	4.50	8/15/2046	14,380,686	14,161,483	14,740,347
FIDELITY NATIONAL INFORM	5.00	10/15/2025	25,885,234	25,827,008	28,678,251
FILTRATION GROUP CORP	0.00	11/21/2020	0	0	0
FINCO I LLC	0.00	6/14/2022	403,618	402,609	405,806
FIRST DATA CORP	0.00	7/8/2022	470,744	471,206	469,788
FIRST DATA CORPORATION	7.00	12/1/2023	2,790,812	2,854,838	2,978,912
FIRST DATA CORPORATION	5.38	8/15/2023	3,355,493	3,307,762	3,506,491
FIRST QUALITY FINANCE CO	5.00	7/1/2025	167,775	167,775	170,585
FIRST QUANTUM MINERALS L	7.25	4/1/2023	575,227	576,844	563,090
FIRST QUANTUM MINERALS L	7.50	4/1/2025	-	(2)	-
FIRSTCASH INC	5.38	6/1/2024	239,678	239,678	249,733
FIRSTENERGY CORP	7.38	11/15/2031	13,064,374	14,788,538	17,236,481
FIRSTENERGY TRANSMISSION	5.45	7/15/2044	39,235,304	41,365,598	44,770,621
FITNESS INTL LLC CALIF	0.00	7/1/2020	1,582,275	1,566,452	1,602,544
FLEX ACQUISITION CO INC	0.00	12/29/2023	1,393,009	1,386,044	1,396,199
FLEX ACQUISITION CO INC	6.88	1/15/2025	1,195,514	1,204,497	1,242,175
FLEXI VAN LEASNG	7.88	8/15/2018	695,066	694,271	686,107
FLORIDA POWER + LIGHT CO	5.65	2/1/2037	37,053,275	38,683,410	46,446,280
FLORIDA POWER + LIGHT CO	4.05	6/1/2042	6,710,987	6,479,130	7,034,121
FLORIDA POWER + LIGHT CO	4.05	10/1/2044	25,885,234	25,807,788	27,276,307
FMG RESOURCES AUG 2006	5.13	5/15/2024	215,710	215,710	215,812
FMS WERTMANAGEMENT	0.63	3/12/2018	2,600,000	2,935,691	2,988,931
FMS WERTMANAGEMENT	0.05	9/19/2017	5,600,000	6,258,956	6,394,942
FMS WERTMANAGEMENT	1.00	7/18/2017	33,100,000	35,740,804	37,774,176
FMS WERTMANAGEMENT	3.00	8/3/2018	6,600,000	7,830,882	7,812,852
FOCUS FINL PARTNERS LLC	0.00	7/3/2024	584,815	589,476	588,470
FORD HOLDINGS LLC	9.30	3/1/2030	23,747,306	29,445,242	32,939,888
FORD MOTOR COMPANY	5.29	12/8/2046	4,793,562	4,793,562	4,916,517
FORD MOTOR COMPANY	4.75	1/15/2043	10,545,836	10,327,364	10,152,582
FORTERRA FIN LLC	0.00	10/25/2023	1,232,845	1,232,922	1,160,637
FORTESCUE METALS GROUP LTD	0.00	6/30/2019	0	0	0
FOUR FINANCE SA	10.75	5/1/2022	287,614	287,614	288,899
FREEPORT MCMORAN INC	6.75	2/1/2022	2,876,137	2,452,344	2,969,266
FREEPORT MCMORAN INC	6.50	11/15/2020	1,581,875	1,527,270	1,620,884
FREEPORT MCMORAN INC	6.63	5/1/2021	383,485	284,182	391,469
FREEPORT MCMORAN INC	2.30	11/14/2017	647,131	646,005	646,070
FREEPORT MCMORAN INC	3.88	3/15/2023	16,777,467	14,831,103	15,681,227
FRESENIUS MED CARE US	6.88	7/15/2017	220,000	220,057	220,110
FRONTIER COMMUNICATIONS	8.40	10/15/2029	22,050,385	20,921,278	17,248,473
FRONTIER COMMUNICATIONS	8.50	4/15/2020	123,674	129,295	129,963
FRONTIER COMMUNICATIONS	11.00	9/15/2025	1,741,022	1,707,099	1,609,279

CalPERS 2016-2017 Annual Investment Report
Corporate Bonds

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
FRONTIER COMMUNICATIONS	10.50	9/15/2022	4,138,761	4,136,746	3,955,456
FRONTIER COMMUNICATIONS	7.13	3/15/2019	5,000	4,979	5,237
FRONTIER COMMUNICATIONS	7.88	1/15/2027	110,000	103,190	79,899
FRONTIER COMMUNICATIONS	6.88	1/15/2025	1,227,152	1,232,536	958,676
FRONTIER COMMUNICATIONS	6.25	9/15/2021	958,712	939,329	855,890
FTS INTL INC	0.00	4/16/2021	167,775	146,713	133,800
FULLBEAUTY BRANDS HLDGS CORP	0.00	10/14/2022	281,134	261,454	172,546
GALLERIA CO	0.00	9/29/2023	1,054,584	1,073,039	1,059,857
GAMESTOP CORP	6.75	3/15/2021	479,356	475,360	499,633
GARDA WORLD SEC CORP	0.00	5/24/2024	201,170	198,821	202,343
GARDA WORLD SECURITY COR	7.25	11/15/2021	1,222,358	1,259,554	1,230,108
GARDA WORLD SECURITY COR	7.25	11/15/2021	910,777	916,383	925,704
GARDNER DENVER INC	0.00	7/30/2020	804,603	745,571	805,392
GARTNER INC	0.00	4/5/2024	239,079	238,780	239,677
GATES GLOBAL LLC	6.00	7/15/2022	2,232,841	2,135,871	2,239,495
GATES GLOBAL LLC	0.00	4/1/2024	3,131	3,141	3,128
GCB BONANZA CREEK ENER05.750	5.75	2/1/2023	311,582	9,473	1,036
GCB JEFFERSON SMURFIT	8.25	10/1/2049	3,006,648	1,982,162	0
GE CAPITAL INTL FUNDING	3.37	11/15/2025	4,793,562	4,996,515	4,952,660
GE CAPITAL INTL FUNDING	4.42	11/15/2035	147,550,630	150,129,607	160,582,301
GENERAL ELECTRIC CO	6.15	8/7/2037	20,189,524	20,218,357	26,739,006
GENERAL ELECTRIC CO	5.00	12/29/2049	23,414,633	20,752,568	24,830,281
GENERAL ELECTRIC CO	5.88	1/14/2038	26,076,018	27,341,777	33,748,104
GENERAL ELECTRIC CO	4.50	3/11/2044	33,554,933	33,282,947	37,282,887
GENERAL MOTORS CO	6.75	4/1/2046	4,793,562	4,789,396	5,673,852
GENERAL MOTORS CO	5.20	4/1/2045	16,298,111	16,156,417	16,037,993
GENERAL MOTORS CO	4.88	10/2/2023	9,826,802	10,371,154	10,547,893
GENERAL NUTRITION CTRS INC	0.00	3/4/2019	313,760	275,412	294,934
GENON ENERGY INC	9.50	10/15/2018	934,745	943,764	540,983
GENON ENERGY INC	7.88	6/15/2017	311,582	283,465	186,949
GENWORTH HOLDINGS INC	4.80	2/15/2024	2,876,137	2,617,568	2,370,656
GEO GROUP INC	0.00	3/22/2024	1,198,390	1,201,315	1,199,145
GEORGIA PACIFIC LLC	3.73	7/15/2023	4,132,050	4,208,263	4,334,769
GEORGIA POWER CO	3.25	4/1/2026	14,380,686	14,333,675	14,305,043
GHX ULTIMATE PARENT CORP	0.00	6/28/2024	143,807	143,088	143,687
GIBRALTAR INDUSTRIES INC	6.25	2/1/2021	1,438,069	1,461,889	1,487,610
GILEAD SCIENCES INC	4.75	3/1/2046	18,215,535	18,144,741	19,984,446
GILEAD SCIENCES INC	4.00	9/1/2036	4,793,562	4,707,968	4,818,201
GILEAD SCIENCES INC	3.65	3/1/2026	4,793,562	4,921,243	4,930,322
GIM CHANNELVIEW COGENERATION L	0.00	5/8/2020	425,076	428,725	390,007
GLOBAL AVIATION HLDGS INC	0.00	7/13/2018	174,476	174,476	1,745
GLOBAL CASH ACCESS INC	0.00	12/18/2020	0	0	0
GLOBAL MARINE INC	7.00	6/1/2028	359,517	286,035	313,948
GLOBAL PART/GLP FINANCE	6.25	7/15/2022	383,485	383,485	387,673
GLOBAL TEL LINK CORP	0.00	11/23/2020	1,246,326	1,220,300	1,240,880
GO DADDY OPER CO LLC	0.00	2/15/2024	1,723,830	1,725,139	1,726,846
GOLDEN NUGGET INC	6.75	10/15/2024	1,130,322	1,130,322	1,157,099

CalPERS 2016-2017 Annual Investment Report
Corporate Bonds

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
GOLDEN NUGGET INC	8.50	12/1/2021	957,754	964,887	1,017,786
GOLDEN NUGGET INC	0.00	11/21/2019	513,219	518,050	518,033
GOLDEN NUGGET INC	0.00	11/21/2019	1,197,511	1,208,783	1,208,743
GOLDMAN SACHS GROUP INC	5.38	12/29/2049	575,227	576,544	602,654
GOLDMAN SACHS GROUP INC	3.85	1/26/2027	62,316,305	62,325,556	63,434,883
GOLDMAN SACHS GROUP INC	3.50	11/16/2026	54,646,606	53,484,857	54,253,150
GOLDMAN SACHS GROUP INC	5.95	1/15/2027	7,111,728	7,177,651	8,284,097
GOLDMAN SACHS GROUP INC	3.75	5/22/2025	9,587,124	9,544,175	9,797,657
GOLDMAN SACHS GROUP INC	6.25	2/1/2041	22,050,385	23,355,742	28,810,371
GOLDMAN SACHS GROUP INC	4.00	3/3/2024	28,761,372	28,703,426	30,080,368
GOLDMAN SACHS GROUP INC	1.63	7/27/2026	1,395,000	1,455,606	1,572,363
GOODYEAR TIRE + RUBBER	5.00	5/31/2026	766,970	777,445	796,023
GOODYEAR TIRE + RUBBER	4.88	3/15/2027	1,917,425	1,917,425	1,947,701
GRAFTECH INTERNATIONAL	6.38	11/15/2020	215,710	215,710	191,050
GRAY TELEVISION INC	5.13	10/15/2024	215,710	217,292	217,706
GRAY TELEVISION INC	5.88	7/15/2026	719,034	726,524	732,962
GREAT LAKES DREDGE+DOCK	8.00	5/15/2022	359,517	360,724	367,056
GREAT PLAINS ENERGY INC	3.90	4/1/2027	19,174,248	19,103,274	19,470,873
GREENEDEN US HLDGS II LLC	0.00	12/1/2023	781,260	788,801	783,017
GREENWAY HEALTH LLC	0.00	2/14/2024	143,807	143,088	144,166
GREYSTAR REAL ESTATE PAR	8.25	12/1/2022	877,222	880,290	946,768
GRIFFON CORPORATION	5.25	3/1/2022	2,588,523	2,563,400	2,640,527
GRIFOLS WORLDWIDE OPERATIONS	0.00	1/31/2025	766,726	766,726	767,240
GRINDING MED/MOLY COP	7.38	12/15/2023	789,979	799,695	855,445
GROUP 1 AUTOMOTIVE INC	5.25	12/15/2023	599,195	604,043	600,322
GROUP 1 AUTOMOTIVE INC	5.00	6/1/2022	1,078,551	1,082,222	1,096,703
GRUDEN ACQUISITION INC.	0.00	8/18/2022	613,816	607,677	596,168
GRUPO TELEVISA SAB	6.13	1/31/2046	18,215,535	19,626,008	20,397,210
GTH FINANCE BV	6.25	4/26/2020	191,742	191,742	202,869
GULFPORT ENERGY CORP	6.38	5/15/2025	551,260	551,260	540,901
GW HONOS SECURITY CORP	8.75	5/15/2025	455,388	452,161	476,965
HALCON RESOURCES CORP	6.75	2/15/2025	570,434	567,792	514,149
HANESBRANDS INC	4.63	5/15/2024	958,712	958,712	974,522
HANESBRANDS INC	4.88	5/15/2026	958,712	958,712	973,122
HARBOR FREIGHT TOOLS USA INC	0.00	8/18/2023	474,557	479,302	474,025
HARLAND CLARKE HOLDINGS	8.38	8/15/2022	886,809	886,809	943,316
HARLAND CLARKE HOLDINGS	6.88	3/1/2020	479,356	468,706	494,844
HARLAND CLARKE HOLDINGS	9.25	3/1/2021	143,807	140,349	140,488
HARTFORD FINL SVCS GRP	4.30	4/15/2043	12,463,261	12,227,640	12,663,421
HAWKER BEECHCRAFT ACQ CO	9.75	4/1/2017	350,000	-	-
HCA INC	8.00	10/1/2018	431,421	463,521	463,687
HCA INC	7.69	6/15/2025	1,524,262	1,663,839	1,754,456
HCA INC	5.38	2/1/2025	7,998,537	7,775,829	8,424,859
HCA INC	6.50	2/15/2020	143,807	156,144	156,731
HCA INC	7.50	2/15/2022	407,453	456,495	469,214
HCA INC	5.50	6/15/2047	3,834,850	3,834,850	3,971,447
HCA INC	4.50	2/15/2027	4,793,562	4,936,677	4,922,173

CalPERS 2016-2017 Annual Investment Report
Corporate Bonds

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
HCA INC	4.75	5/1/2023	10,066,480	10,404,844	10,640,873
HCA INC	5.25	4/15/2025	2,876,137	3,136,876	3,101,971
HCA INC	5.88	2/15/2026	2,876,137	2,877,876	3,106,228
HCA INC.	0.00	3/17/2023	669,421	673,605	670,713
HEALTHSOUTH CORP	5.75	11/1/2024	786,144	787,663	807,480
HEARTHSIDE GROUP HLDS/FI	6.50	5/1/2022	695,066	700,300	704,297
HECHINGER FAIRFAX VIRGINIA	9.43	1/1/2020	2,106,244	2,185,391	2,244,076
HECHINGER INDEPENDENCE MO	9.43	1/1/2020	1,640,910	1,707,721	1,773,365
HECHINGER ST MATTHEWS KENTUCKY	9.43	1/1/2020	1,665,402	1,732,155	1,796,336
HECHINGER WYOMISSING PA	9.43	1/1/2020	1,420,490	1,475,009	1,524,242
HECLA MINING CO	6.88	5/1/2021	949,125	893,167	984,537
HELMERICH + PAYNE INTL	4.65	3/15/2025	13,421,973	13,362,457	14,127,432
HERC RENTALS INC	7.50	6/1/2022	452,512	464,817	477,993
HERC RENTALS INC	7.75	6/1/2024	376,774	373,653	397,448
HERCULES OFFSHORE INC	0.00	5/6/2020	648,482	636,312	512,301
HERTZ CORP	5.50	10/15/2024	2,324,878	2,128,289	1,906,283
HERTZ CORP	7.63	6/1/2022	1,527,229	1,520,692	1,523,609
HEXION INC	13.75	2/1/2022	1,414,101	1,415,288	1,258,606
HEXION INC	10.38	2/1/2022	1,038,286	1,038,286	1,024,985
HEXION INC	6.63	4/15/2020	858,048	856,941	783,475
HEXION INC/HEXION NOVA	9.00	11/15/2020	2,895,311	2,752,882	1,976,050
HFOTCO LLC	0.00	8/19/2021	466,174	463,843	462,095
HGIM CORP	0.00	6/18/2018	1,346,833	1,089,672	720,555
HGIM CORP	0.00	6/18/2020	0	0	-
HIGH RIDGE BRANDS CO	8.88	3/15/2025	431,421	432,982	427,594
HILCORP ENERGY I/HILCORP	5.00	12/1/2024	1,198,390	1,161,158	1,102,220
HILL ROM HOLDINGS INC	5.75	9/1/2023	455,388	455,388	480,348
HILLMAN GROUP INC	6.38	7/15/2022	790,938	790,938	752,957
HILLMAN GROUP INC	0.00	6/30/2021	769,988	762,671	774,323
HILTON WORLDWIDE FIN LLC	0.00	10/25/2023	511,629	511,629	512,964
HNC HLDGS INC	0.00	10/5/2023	329,102	327,456	333,627
HOLLINGER INC	1.00	3/1/2011	455,000	-	-
HOLLY ENERGY PARTNERS LP	6.00	8/1/2024	431,421	431,421	450,287
HOLLYFRONTIER CORP	5.88	4/1/2026	4,793,562	5,018,908	5,083,093
HOME DEPOT INC	3.90	6/15/2047	14,380,686	14,494,136	14,575,975
HOME DEPOT INC	4.88	2/15/2044	9,587,124	9,989,336	11,102,944
HOME DEPOT INC	4.25	4/1/2046	6,710,987	6,893,675	7,206,929
HOME DEPOT INC	5.88	12/16/2036	30,678,796	32,040,602	39,977,846
HOMER CITY GENERATION LP	8.73	10/1/2026	706,328	675,996	273,702
HONEYWELL INTERNATIONAL	2.50	11/1/2026	5,752,274	5,557,095	5,519,825
HORIZON PHARMA INC	0.00	3/29/2024	867,591	874,919	869,543
HOSTESS BRANDS LLC	0.00	8/3/2022	686,396	691,715	688,283
HOWARD HUGHES CORP	5.38	3/15/2025	958,712	958,712	982,201
HP ENTERPRISE CO	4.90	10/15/2025	23,009,097	23,012,892	24,138,384
HRG GROUP INC	7.88	7/15/2019	527,292	538,802	540,954
HRG GROUP INC	7.75	1/15/2022	383,485	382,104	403,307
HSBC HOLDINGS PLC	4.04	3/13/2028	67,109,867	67,350,504	69,543,942

CalPERS 2016-2017 Annual Investment Report
Corporate Bonds

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
HSBC HOLDINGS PLC	4.30	3/8/2026	1,917,425	2,017,261	2,035,174
HSBC HOLDINGS PLC	4.25	8/18/2025	23,418,467	23,270,971	24,050,766
HSBC HOLDINGS PLC	6.80	6/1/2038	18,982,505	19,285,571	25,333,482
HUB HOLDINGS LLC/HUB HOL	8.13	7/15/2019	1,978,782	1,988,493	1,981,671
HUB INTERNATIONAL LTD	7.88	10/1/2021	3,252,911	3,257,023	3,391,420
HUB INTL LTD	0.00	10/2/2020	391,051	391,051	391,826
HUDBAY MINERALS INC	7.63	1/15/2025	1,724,724	1,753,932	1,810,787
HUDBAY MINERALS INC	7.25	1/15/2023	311,582	311,582	321,935
HUGHES SATELLITE SYSTEMS	6.63	8/1/2026	2,761,092	2,765,467	2,962,927
HUMANA INC	3.95	3/15/2027	7,190,343	7,181,758	7,483,781
HUNT COS INC	9.63	3/1/2021	671,099	666,720	707,271
HUSKY INJECTION MOLDING SYS	0.00	6/30/2021	0	0	0
HYLAND SOFTWARE INC	0.00	7/1/2022	1,285,471	1,282,258	1,292,541
IASIS HEALTHCARE LLC	0.00	2/16/2021	932,408	927,746	935,904
IBM CORP	3.45	2/19/2026	14,380,686	14,569,992	14,719,495
IBM CORP	4.00	6/20/2042	9,587,124	9,589,704	9,775,127
ICAHN ENTERPRISES/FIN	6.25	2/1/2022	1,054,584	1,060,409	1,101,934
ICAHN ENTERPRISES/FIN	5.88	2/1/2022	1,524,353	1,470,357	1,558,437
ICAHN ENTERPRISES/FIN	6.00	8/1/2020	455,388	469,633	468,504
IDAHO POWER CO	3.65	3/1/2045	28,761,372	28,579,344	27,102,991
IDAHO POWER CO	4.05	3/1/2046	9,587,124	9,563,469	9,579,838
IHEARTCOMMUNICATIONS INC	9.00	12/15/2019	814,906	740,892	641,567
IHEARTCOMMUNICATIONS INC	14.00	2/1/2021	1,645,141	821,582	349,592
IHEARTCOMMUNICATIONS INC	10.00	1/15/2018	575,227	488,728	326,442
IHEARTCOMMUNICATIONS INC	9.00	3/1/2021	2,978,719	2,358,993	2,239,937
ILFC E CAPITAL TRUST I	4.34	12/21/2065	479,356	361,466	464,976
INDIANAPOLIS PWR + LIGHT	4.05	5/1/2046	33,554,933	33,339,048	33,223,746
INDIANAPOLIS PWR + LIGHT	4.50	6/1/2044	19,174,248	18,956,723	19,517,658
INEOS / SASOL HDPE LLC	0.00	8/7/2021	0	0	0
INEOS GROUP HOLDINGS SA	5.63	8/1/2024	383,485	383,485	396,197
INEOS STYROLUTION US HLDG LLC	0.00	4/1/2024	1,636,963	1,647,877	1,647,194
INFOR (US) INC	0.00	2/1/2022	721,362	722,264	716,342
INFOR SOFTWARE PARENT	7.13	5/1/2021	671,099	630,649	692,735
INFOR US INC	6.50	5/15/2022	1,102,519	1,069,328	1,140,744
INFORMATICA LLC	7.13	7/15/2023	1,133,198	1,077,696	1,154,004
INFORMATION RESOURCES INC.	0.00	1/20/2025	1,608,719	1,590,590	1,600,676
ING GROEP NV	3.95	3/29/2027	11,504,549	11,566,638	11,958,288
INGLES MARKETS INC	5.75	6/15/2023	958,712	972,118	945,262
INMARSAT FINANCE PLC	6.50	10/1/2024	191,742	191,742	204,764
INN OF THE MOUNTAIN GODS	9.25	11/30/2020	814,970	807,934	745,738
INSTALLED BLDG PRODS INC	0.00	4/15/2024	162,981	162,166	163,288
INTEL CORP	4.00	12/15/2032	27,802,659	27,675,050	29,665,159
INTEL CORP	4.80	10/1/2041	4,793,562	5,405,518	5,483,068
INTELSAT CONNECT FINANCE	12.50	4/1/2022	746,837	491,183	671,078
INTELSAT JACKSON HLDG	9.75	7/15/2025	1,126,487	1,126,487	1,124,685
INTELSAT JACKSON HLDG	7.25	10/15/2020	359,517	340,384	339,744
INTELSAT LUXEMBOURG SA	6.75	6/1/2018	563,723	510,813	530,582

CalPERS 2016-2017 Annual Investment Report
Corporate Bonds

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
INTELSAT LUXEMBOURG SA	7.75	6/1/2021	603,989	383,922	332,949
INTELSAT LUXEMBOURG SA	8.13	6/1/2023	407,453	333,523	211,875
INTERGEN NV	7.00	6/30/2023	671,099	664,013	645,657
INTERNATIONAL PAPER CO	4.40	8/15/2047	23,967,810	23,944,295	24,179,925
INTERNATIONAL PAPER CO	4.80	6/15/2044	46,018,194	47,923,516	48,911,819
INTERNATIONAL PAPER CO	5.15	5/15/2046	2,876,137	2,834,949	3,209,251
INTERNATIONAL PAPER CO	3.80	1/15/2026	1,917,425	1,883,188	1,973,145
INTERNATIONAL PAPER CO	6.00	11/15/2041	4,907,649	5,903,188	5,957,198
INTESA SANPAOLO SPA	3.93	9/15/2026	185,000	224,723	222,965
INTESA SANPAOLO SPA	5.02	6/26/2024	747,000	747,000	758,608
INTL BK RECON + DEVELOP	4.63	10/6/2021	10,000,000	7,915,745	7,757,169
INTL BK RECON + DEVELOP	3.00	10/19/2026	3,000,000	2,259,798	2,265,698
INTL BK RECON + DEVELOP	5.00	3/7/2022	2,900,000	2,829,058	2,458,363
INTL EQUIPMENT SOLUTIONS	0.00	8/16/2019	0	0	0
INTL FINANCE CORP	4.25	8/21/2023	1,850,000	1,699,709	1,534,792
INTL FINANCE CORP	3.00	5/6/2021	4,000,000	2,739,637	2,923,356
INTL LEASE FINANCE CORP	8.63	1/15/2022	407,453	407,453	501,961
INTREPID AVIATION GRP HL	6.88	2/15/2019	479,356	479,356	465,786
INVENTIV GROUP HLDGS INC	0.00	11/9/2023	1,306,869	1,305,879	1,308,502
INVENTIV GRP HLDGS INC	7.50	10/1/2024	311,582	319,871	338,135
IPAYMENT INC	0.00	4/6/2023	359,517	355,922	362,214
IPAYMENT INC	9.50	12/15/2019	424,246	424,246	446,773
IPAYMENT INC	10.75	4/15/2024	119,839	117,518	136,908
IQOR US INC	0.00	4/1/2021	0	0	0
IQOR US INC	0.00	4/1/2022	361,110	349,555	343,055
ISTAR INC	6.00	4/1/2022	844,626	857,005	863,968
J CREW GROUP INC	0.00	3/5/2021	0	0	0
J2 CLOUD LLC/GLOBAL INC	6.00	7/15/2025	503,324	504,042	518,107
JACK COOPER ENTERPRISES	10.50	3/15/2019	851,167	846,536	110,652
JACK COOPER HOLDINGS COR	9.25	6/1/2020	575,227	578,807	303,432
JACK OHIO FIN LLC/FIN 1	10.25	11/15/2022	527,292	527,292	578,613
JACK OHIO FIN LLC/FIN 1	6.75	11/15/2021	1,230,028	1,230,028	1,284,543
JACOBS ENTERTAINMENT INC	7.88	2/1/2024	1,209,895	1,213,429	1,313,873
JAGUAR HL / PPDI	6.38	8/1/2023	1,188,803	1,188,803	1,252,321
JAGUAR HLDG CO II	0.00	8/18/2022	704,654	704,654	704,780
JASON INCORPORATED	0.00	6/30/2022	1,150,325	1,093,959	869,934
JBS INVESTMENTS GMBH	7.75	10/28/2020	910,777	915,688	864,773
JBS USA LLC/JBS USA FINA	5.88	7/15/2024	4,793,562	4,579,428	4,520,952
JBS USA LUX/JBS USA FIN	7.25	6/1/2021	2,876,137	2,943,911	2,866,358
JC PENNEY CORP INC	5.65	6/1/2020	317,334	300,912	312,406
JEFFERIES FIN LLC / JFIN	6.88	4/15/2022	523,457	525,211	520,845
JEFFERIES FIN LLC / JFIN	7.50	4/15/2021	263,646	257,839	273,693
JEFFERIES GROUP LLC	5.13	1/20/2023	2,876,137	2,878,588	3,129,007
JG WENTWORTH LLC	0.00	2/7/2019	487,151	470,101	226,525
JOHNSON + JOHNSON	3.75	3/3/2047	95,871,238	95,650,305	99,656,235
JOHNSON + JOHNSON	3.63	3/3/2037	54,646,606	54,705,112	57,201,335
JOHNSON CONTROLS INTL PL	4.63	7/2/2044	30,700,847	30,386,834	32,865,256

CalPERS 2016-2017 Annual Investment Report
Corporate Bonds

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
JOHNSON CONTROLS INTL PL	6.00	1/15/2036	24,926,522	28,589,845	30,383,436
JONES ENERGY HLDGS/FIN	9.25	3/15/2023	479,356	445,278	352,533
JPMORGAN CHASE + CO	6.75	1/29/2049	455,388	455,388	518,911
JPMORGAN CHASE + CO	5.15	12/29/2049	527,292	520,981	542,061
JPMORGAN CHASE + CO	6.00	12/31/2049	12,607,068	13,029,767	13,558,649
JPMORGAN CHASE + CO	6.10	10/29/2049	12,031,840	12,592,328	13,046,606
JPMORGAN CHASE + CO	7.90	12/29/2049	9,778,866	9,945,109	10,165,914
JPMORGAN CHASE + CO	3.54	5/1/2028	28,761,372	28,805,722	28,940,267
JPMORGAN CHASE + CO	3.63	12/1/2027	1,917,425	1,891,731	1,897,982
JPMORGAN CHASE + CO	4.95	6/1/2045	5,752,274	5,771,954	6,399,290
JPMORGAN CHASE + CO	2.95	10/1/2026	21,091,672	20,010,111	20,355,573
JPMORGAN CHASE + CO	4.26	2/22/2048	19,174,248	19,174,248	20,206,589
JPMORGAN CHASE + CO	3.78	2/1/2028	62,316,305	62,607,035	63,740,856
JPMORGAN CHASE + CO	3.90	7/15/2025	3,834,850	3,875,430	3,990,544
JPMORGAN CHASE + CO	4.85	2/1/2044	38,348,495	43,220,723	44,343,132
JUNIPER NETWORKS INC	4.50	3/15/2024	2,876,137	3,040,089	3,059,663
K HOVNANIAN ENTERPRISES	7.00	1/15/2019	575,227	577,438	575,486
K HOVNANIAN ENTERPRISES	8.00	11/1/2019	599,195	599,195	607,039
K MART GASTONIA NC	9.80	9/15/2018	660,942	657,185	660,942
KANSAS CITY SOUTHERN	4.30	5/15/2043	11,504,549	10,526,082	11,432,300
KAR AUCTION SERVICES INC	5.13	6/1/2025	489,902	489,902	499,680
KAR AUCTION SVCS INC	0.00	3/9/2023	857,515	863,673	862,874
KB HOME	4.75	5/15/2019	1,006,648	1,008,117	1,037,532
KB HOME	7.63	5/15/2023	786,144	866,297	883,893
KBC BANK NV	8.00	1/25/2023	5,200,000	5,585,295	5,353,816
KC MERGERSUB INC	0.00	8/13/2022	1,281,129	1,289,336	1,286,741
KCA DEUTAG UK FINANCE PL	9.88	4/1/2022	383,485	378,248	371,739
KCG HOLDINGS INC	6.88	3/15/2020	551,260	541,873	570,532
KEHE DISTRIBUTORS LLC/FI	7.63	8/15/2021	431,421	433,807	431,951
KENAN ADVANTAGE GROUP INC.	0.00	7/31/2022	501,152	498,740	501,468
KENAN ADVANTAGE GROUP INC.	0.00	7/31/2022	152,401	151,638	152,497
KENNEDY WILSON INC	5.88	4/1/2024	958,712	962,048	988,567
KENTUCKY UTILITIES CO	4.38	10/1/2045	9,587,124	9,579,633	10,199,933
KEY SAFETY SYS INC	0.00	8/29/2021	0	0	0
KFC HLD/PIZZA HUT/TACO	5.00	6/1/2024	407,453	407,453	423,242
KFC HLD/PIZZA HUT/TACO	4.75	6/1/2027	239,678	239,678	244,393
KFW	0.05	11/30/2017	4,312,000	4,843,399	4,929,850
KFW	5.00	3/19/2024	200,000	160,960	172,623
KFW	4.13	7/4/2017	37,420,000	40,704,497	42,679,380
KFW	3.13	6/15/2018	1,450,000	1,691,061	1,711,098
KFW	6.25	5/19/2021	5,200,000	5,552,193	4,536,857
KFW	5.50	2/9/2022	16,880,000	15,588,566	14,562,874
KINDER MORGAN ENER PART	7.50	11/15/2040	47,935,619	50,482,591	59,738,807
KINDER MORGAN INC/DELAWA	4.30	6/1/2025	31,637,509	31,824,582	32,814,108
KINDER MORGAN INC/DELAWA	5.55	6/1/2045	41,224,633	40,824,792	43,700,996
KINDRED HEALTHCARE INC	6.38	4/15/2022	2,157,103	2,155,385	2,122,417
KINROSS GOLD CORP	4.50	7/15/2027	383,485	383,485	383,052

CalPERS 2016-2017 Annual Investment Report
Corporate Bonds

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
KINROSS GOLD CORP	5.13	9/1/2021	431,421	444,254	458,699
KINROSS GOLD CORP	5.95	3/15/2024	958,712	943,129	1,055,648
KISSNER HLD / MILL / BSC	8.38	12/1/2022	215,710	215,710	223,901
KLOCKNER PENTAPLAST AMER INC	0.00	4/28/2020	216,806	217,619	216,806
KLOCKNER PENTAPLAST AMER INC	0.00	4/28/2020	92,652	93,000	92,652
KMG CHEMS INC	0.00	6/15/2024	268,439	267,097	270,877
KOHL S CORPORATION	4.75	12/15/2023	3,834,850	3,895,913	3,959,137
KONINKIJKE AHOLD DLHAIZE	5.70	10/1/2040	12,247,551	12,212,649	14,321,918
KOPPERS INC	6.00	2/15/2025	425,668	425,668	452,443
KRAFT HEINZ FOODS CO	4.38	6/1/2046	32,596,221	32,345,414	31,864,762
KRAFT HEINZ FOODS CO	5.00	6/4/2042	30,327,908	30,877,046	32,033,246
KRATON POLYMERS LLC	0.00	1/6/2022	996,971	1,011,069	1,005,206
KROGER CO	3.88	10/15/2046	5,752,274	5,159,313	5,073,563
KROGER CO	4.00	2/1/2024	17,256,823	17,444,372	17,899,812
KROGER CO	7.50	4/1/2031	38,348,495	42,098,416	50,879,633
KROGER CO	6.90	4/15/2038	12,463,261	12,949,727	15,738,731
KRONOS INC	0.00	11/1/2024	658,635	652,049	683,058
KRONOS INC	0.00	11/1/2023	1,192,406	1,197,958	1,199,560
L BRANDS INC	6.75	7/1/2036	1,653,779	1,600,777	1,586,503
L BRANDS INC	6.88	11/1/2035	1,797,586	1,757,412	1,738,571
L.A. ARENA FUNDING, LLC	7.66	12/15/2026	11,935,497	11,311,500	12,446,031
LA FRONTERA GENERATION LLC	0.00	9/30/2020	0	0	0
LA QUINTA INTERMEDIATE HLDGS	0.00	4/14/2021	1,192,323	1,192,323	1,196,424
LAMAR MEDIA CORP	5.00	5/1/2023	1,438,069	1,428,472	1,496,023
LANDRYS INC	0.00	10/4/2023	1,284,542	1,288,981	1,279,725
LANDS END INC	0.00	4/4/2021	276,095	273,493	227,778
LANDSBANKI ISLANDS ESC	0.00	8/25/2016	3,330,000	3,330,000	295,189
LANDWIRTSCH. RENTENBANK	5.50	3/29/2022	17,600,000	14,310,883	15,206,247
LANDWIRTSCH. RENTENBANK	4.25	1/24/2023	5,800,000	5,647,612	4,778,891
LANSFORSAKRINGAR HYPOTEK	1.25	9/20/2023	27,900,000	3,158,928	3,332,867
LANSFORSAKRINGAR HYPOTEK	2.25	9/21/2022	39,700,000	4,734,977	5,049,055
LAREDO PETROLEUM INC	7.38	5/1/2022	1,056,501	1,036,040	1,070,700
LAREDO PETROLEUM INC	6.25	3/15/2023	1,178,258	1,147,417	1,163,329
LBC TANK TERMINAL HLDING	6.88	5/15/2023	383,485	373,719	400,980
LBI EHF	1.00	12/31/2049	263,409	7,140	-
LEHMAN BRTH HLD	6.50	7/19/2017	1,140,000	-	0
LEHMAN BRTH HLD	7.50	5/11/2038	339,000,000	-	734,596
LEHMAN BRTH HLD ESCROW	1.00	11/30/2056	4,950,000	-	0
LENNAR CORP	4.13	1/15/2022	2,252,974	2,252,974	2,329,350
LENNAR CORP	6.95	6/1/2018	635,626	654,908	662,068
LENNAR CORP	4.50	4/30/2024	958,712	969,240	990,916
LENNAR CORP	4.75	11/15/2022	2,396,781	2,373,421	2,543,200
LEVEL 3 FINANCING INC	5.38	8/15/2022	2,444,717	2,433,962	2,511,946
LEVEL 3 FINANCING INC	5.38	1/15/2024	982,680	993,474	1,026,694
LEVEL 3 FINANCING INC	5.13	5/1/2023	958,712	958,712	994,041
LEVEL 3 FINANCING INC	5.25	3/15/2026	1,917,425	1,917,425	1,988,197
LEVEL 3 FINANCING INC	0.00	2/22/2024	1,044,996	1,042,384	1,046,961

CalPERS 2016-2017 Annual Investment Report
Corporate Bonds

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
LEXMARK INTL INC	6.13	3/15/2020	9,587,124	9,959,916	10,002,055
LIBERTY MUTUAL FIN EU	1.75	3/27/2024	360,000	386,542	416,918
LIBERTY MUTUAL GROUP INC	4.85	8/1/2044	2,876,137	2,845,111	3,086,900
LIBERTY MUTUAL GROUP INC	6.50	5/1/2042	35,472,358	37,357,797	45,858,665
LIFEPOINT HEALTH INC	5.88	12/1/2023	958,712	958,712	1,011,758
LIFEPOINT HEALTH INC	5.50	12/1/2021	1,438,069	1,464,304	1,488,315
LINCOLN NATIONAL CORP	6.30	10/9/2037	13,421,973	13,767,158	16,612,376
LINCOLN NATIONAL CORP	7.00	6/15/2040	23,967,810	26,840,990	32,094,575
LIONS GATE ENTERTAINMENT	5.88	11/1/2024	431,421	431,421	452,452
LIONS GATE ENTERTAINMENT CORP.	0.00	12/8/2023	1,005,390	1,000,363	1,010,728
LIVE NATION ENTERTAINMEN	5.38	6/15/2022	886,809	890,363	919,834
LLOYDS BANKING GROUP PLC	7.50	4/30/2049	383,485	411,477	421,366
LLOYDS BANKING GROUP PLC	4.58	12/10/2025	37,132,848	37,457,300	38,487,826
LLOYDS BANKING GROUP PLC	4.50	11/4/2024	24,926,522	24,877,235	25,950,504
LOCKHEED MARTIN CORP	4.07	12/15/2042	4,613,324	4,478,389	4,732,578
LOCKHEED MARTIN CORP	3.55	1/15/2026	4,793,562	4,974,610	4,965,938
LOCKHEED MARTIN CORP	4.70	5/15/2046	14,380,686	14,178,920	16,147,497
LOCKHEED MARTIN CORP	4.85	9/15/2041	19,859,727	21,146,946	22,459,167
LOJAS AMERICANAS SA	13.15	9/15/2017	8,200	12,716	-
LONESTAR INTERMEDIATE SUPER	0.00	8/31/2021	2,085,199	2,064,347	2,143,856
LONESTAR RESOURCES AMERI	8.75	4/15/2019	359,517	359,517	344,018
LONGHORN A	1.00	11/1/2027	7,211,924	7,200,813	16,810,426
LONGHORN B MULTI STRATEGY CRDT	1.00	11/1/2027	87,651,975	87,438,057	117,286,627
LOUISVILLE GAS + ELEC	4.38	10/1/2045	6,710,987	6,705,743	7,149,617
LPL HLDGS INC	0.00	3/11/2024	1,438,069	1,434,473	1,440,772
LTF MERGER SUB INC	0.00	6/10/2022	1,871,047	1,881,137	1,871,833
LTF MERGER SUB INC	8.50	6/15/2023	1,959,608	2,006,868	2,105,423
LTS BUYER LLC	0.00	4/13/2020	1,096,437	1,105,261	1,099,726
LUX FINCO	0.00	10/14/2022	538,269	540,512	536,251
LYB INTERNATIONAL FINANC	3.50	3/2/2027	4,793,562	4,717,876	4,727,698
LYB INTL FINANCE BV	5.25	7/15/2043	6,710,987	6,536,462	7,477,046
MACDERMID INC	0.00	6/7/2023	700,104	706,755	700,629
MACYS RETAIL HLDGS INC	4.38	9/1/2023	4,793,562	4,814,399	4,710,681
MACYS RETAIL HLDGS INC	2.88	2/15/2023	4,793,562	4,739,067	4,390,423
MALLINCKRODT FIN/SB	5.63	10/15/2023	4,577,852	4,304,437	4,174,314
MANITOWOC FOODSERVICE	0.00	3/3/2023	719,034	729,820	725,326
MARATHON OIL CORP	6.80	3/15/2032	10,493,107	11,283,500	11,676,520
MARATHON PETROLEUM CORP	6.50	3/1/2041	9,587,124	10,000,785	11,066,321
MASONITE INTERNATIONAL C	5.63	3/15/2023	1,438,069	1,446,880	1,503,688
MASS MUTUAL LIFE INS CO	8.88	6/1/2039	13,116,144	14,862,625	21,351,509
MASTERCARD INC	2.95	11/21/2026	23,967,810	23,979,135	24,029,167
MASTERCARD INC	3.38	4/1/2024	5,752,274	5,756,400	5,997,034
MATADOR RESOURCES CO	6.88	4/15/2023	431,421	453,060	442,042
MATCH GROUP INC	6.38	6/1/2024	2,157,103	2,165,098	2,352,752
MATTAMY GROUP CORP	6.50	11/15/2020	383,485	382,759	392,597
MAXLINEAR INC.	0.00	5/12/2024	143,807	143,088	143,627
MBIA INC	7.15	7/15/2027	191,742	203,632	207,435

CalPERS 2016-2017 Annual Investment Report
Corporate Bonds

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
MBIA INSURANCE CO	11.49	1/15/2033	790,938	670,006	378,661
MCGRAW HILL GLOBAL ED HLDGS L	0.00	5/4/2022	1,212,497	1,206,435	1,191,085
MDC PARTNERS INC	6.50	5/1/2024	2,278,859	2,283,985	2,269,174
MEDIACOM BRDBND LLC/CORP	5.50	4/15/2021	239,678	239,678	245,816
MEDIACOM ILL LLC	0.00	2/15/2024	836,776	846,190	838,868
MEG ENERGY CORP	6.50	1/15/2025	167,775	167,775	151,610
MEG ENERGY CORP	6.38	1/30/2023	4,529,916	4,225,282	3,511,817
MEG ENERGY CORP	0.00	12/31/2023	618,170	621,165	601,560
MENS WEARHOUSE INC	0.00	6/18/2021	1,076,003	1,071,307	1,028,261
MERCER INTL INC	6.50	2/1/2024	503,324	504,190	524,635
MERITAGE HOMES CORP	6.00	6/1/2025	1,030,616	1,056,322	1,105,892
MERITAGE HOMES CORP	7.00	4/1/2022	535,920	555,508	610,252
MERITAGE HOMES CORP	7.15	4/15/2020	1,438,069	1,428,021	1,588,735
METER READINGS HLDG LLC	0.00	8/29/2023	291,673	290,943	293,860
METLIFE INC	9.25	4/8/2038	44,100,770	48,264,565	65,752,925
METLIFE INC	10.75	8/1/2069	38,348,495	41,671,104	63,851,012
MGIC INVESTMENT CORP	5.75	8/15/2023	958,712	958,712	1,031,306
MGM RESORTS INTL	8.63	2/1/2019	831,204	888,476	914,191
MGM RESORTS INTL	6.75	10/1/2020	407,453	437,687	451,625
MGM RESORTS INTL	11.38	3/1/2018	119,839	126,664	126,779
MGM RESORTS INTL	6.63	12/15/2021	3,259,622	3,392,714	3,655,992
MGM RESORTS INTL	5.25	3/31/2020	1,917,425	1,924,607	2,028,693
MGM RESORTS INTL	6.00	3/15/2023	1,438,069	1,446,097	1,590,159
MICHAEL BAKER HLDINGS/FI	8.88	4/15/2019	246,643	245,843	242,680
MICRON TECHNOLOGY INC	0.00	4/26/2022	763,536	775,042	769,102
MICRON TECHNOLOGY INC	5.25	8/1/2023	2,995,976	2,958,969	3,115,665
MICRON TECHNOLOGY INC	5.25	1/15/2024	1,533,940	1,497,728	1,581,431
MICRON TECHNOLOGY INC	5.50	2/1/2025	1,917,425	1,931,499	2,024,379
MICRON TECHNOLOGY INC	5.63	1/15/2026	1,917,425	1,917,425	1,990,555
MICROSEMI CORP	9.13	4/15/2023	150,518	150,518	173,091
MICROSEMI CORPORATION	0.00	1/15/2023	264,982	257,032	265,164
MICROSOFT CORP	4.50	2/6/2057	47,935,619	47,795,613	52,638,583
MICROSOFT CORP	4.75	11/3/2055	47,935,619	47,764,236	54,698,376
MICROSOFT CORP	4.25	2/6/2047	57,522,743	57,370,055	62,116,509
MICROSOFT CORP	3.30	2/6/2027	12,463,261	12,863,635	12,834,417
MICROSOFT CORP	3.75	5/1/2043	25,885,234	25,850,353	25,839,418
MICROSOFT CORP	4.88	12/15/2043	9,587,124	11,585,549	11,236,301
MIDAMERICAN ENERGY CO	4.25	5/1/2046	17,256,823	17,234,343	18,469,805
MIDAMERICAN ENERGY CO	3.95	8/1/2047	19,174,248	19,147,576	19,684,091
MIDAMERICAN ENERGY CO	4.40	10/15/2044	52,729,181	52,445,949	57,281,291
MIDAS INT HOLDCO II/FIN	7.88	10/1/2022	1,318,230	1,307,699	1,357,724
MIDCONTINENT COMM + FIN	6.88	8/15/2023	1,653,779	1,673,423	1,781,897
MIDSTATES PETROL/SECREG/ESCROW	9.25	6/1/2021	1,078,551	148,788	5,100
MILACRON LLC	0.00	9/28/2023	472,190	470,415	472,780
MIRABELA NICKEL	1.00	9/10/2044	4,155	-	-
MISSION BROADCASTING INC	0.00	1/17/2024	57,425	57,282	57,518
MIZUHO FINANCIAL GROUP	3.66	2/28/2027	9,587,124	9,587,124	9,890,940

CalPERS 2016-2017 Annual Investment Report
Corporate Bonds

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
MKS INSTRUMENTS INC	0.00	5/1/2023	324,233	327,340	325,044
MOHEGAN GAMING + ENT	7.88	10/15/2024	119,839	125,648	124,636
MOHEGAN TRIBAL GAMING AUTH	0.00	10/13/2023	810,831	802,723	819,191
MOLSON COORS BREWING CO	3.00	7/15/2026	13,421,973	13,403,210	12,946,567
MONEYGRAM INTL INC	0.00	3/27/2020	0	0	0
MOODY S CORPORATION	3.25	1/15/2028	47,935,619	47,419,503	47,265,000
MOODY S CORPORATION	5.25	7/15/2044	9,587,124	9,737,541	11,089,426
MOODY S CORPORATION	4.88	2/15/2024	14,312,617	14,378,324	15,737,581
MORGAN STANLEY	4.00	7/23/2025	34,513,646	34,645,980	36,019,131
MORGAN STANLEY	4.35	9/8/2026	9,587,124	9,894,543	9,959,104
MORGAN STANLEY	5.00	11/24/2025	36,431,071	36,340,507	39,538,277
MORGAN STANLEY	3.88	4/29/2024	33,554,933	33,386,471	34,867,267
MORGAN STANLEY	3.70	10/23/2024	47,935,619	47,874,633	49,185,301
MORGAN STANLEY	3.95	4/23/2027	33,554,933	33,827,178	33,844,513
MORGAN STANLEY	6.38	7/24/2042	19,174,248	23,544,834	25,626,190
MORGAN STANLEY	1.38	10/27/2026	1,002,000	1,081,173	1,105,903
MORTGAGE CONTRACTING SERVICES	0.00	5/18/2024	143,807	143,088	145,604
MPH ACQUISITION HLDGS LLC	0.00	6/7/2023	2,792,817	2,807,046	2,790,639
MPH ACQUISITION HOLDINGS	7.13	6/1/2024	2,545,381	2,584,350	2,713,657
MPLX LP	4.88	12/1/2024	431,421	349,058	459,588
MPLX LP	5.50	2/15/2023	239,678	236,413	246,967
MPLX LP	4.13	3/1/2027	4,793,562	4,864,737	4,824,672
MPLX LP	4.88	6/1/2025	33,554,933	33,837,147	35,629,299
MPT OPER PARTNERSP/FINL	6.38	2/15/2022	359,517	363,436	371,935
MRT MID PART/MRT MID FIN	7.25	2/15/2021	695,066	680,448	706,445
MSCI INC	5.75	8/15/2025	1,917,425	1,917,425	2,076,590
MULTI COLOR CORP	6.13	12/1/2022	696,025	696,195	728,912
MURPHY OIL CORP	6.88	8/15/2024	431,421	440,130	450,787
MURPHY OIL CORP	4.70	12/1/2022	9,587,124	8,928,223	9,250,999
MYLAN NV	3.95	6/15/2026	31,637,509	31,461,720	32,087,710
NABORS INDUSTRIES INC	5.50	1/15/2023	479,356	479,356	453,974
NABORS INDUSTRIES INC	5.00	9/15/2020	814,906	812,909	814,800
NATHAN S FAMOUS INC	10.00	3/15/2020	551,260	576,550	587,516
NATIONAL CINEMEDIA LLC	6.00	4/15/2022	1,438,069	1,457,763	1,466,283
NATIONAL VISION INC	0.00	3/12/2021	147,836	146,728	148,280
NATIONSTAR MORT/CAP CORP	6.50	8/1/2018	958,712	961,427	960,170
NATIONSTAR MORT/CAP CORP	6.50	6/1/2022	862,841	743,414	881,599
NATIONWIDE MUTUAL INSURA	9.38	8/15/2039	59,919,524	66,501,204	101,149,549
NATURE S BOUNTY CO/THE	7.63	5/15/2021	910,777	910,777	965,606
NAUTILUS PWR LLC	0.00	5/16/2024	316,375	313,211	312,816
NAVICO INC.	0.00	3/31/2023	285,816	278,671	285,816
NAVIENT CORP	6.75	6/25/2025	287,614	288,783	296,441
NAVIENT CORP	7.25	9/25/2023	695,066	688,942	745,021
NAVIENT CORP	5.50	1/15/2019	647,131	645,390	673,611
NAVIENT CORP	6.13	3/25/2024	1,390,133	1,382,153	1,433,185
NAVIENT CORP	5.88	10/25/2024	4,865,465	4,742,413	4,935,577
NAVIENT CORP	6.63	7/26/2021	886,809	893,159	952,788

CalPERS 2016-2017 Annual Investment Report
Corporate Bonds

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
NAVIENT CORP	8.00	3/25/2020	71,903	70,433	80,359
NAVIENT CORP	6.50	6/15/2022	1,799,503	1,814,032	1,909,201
NAVIENT CORP	5.50	1/25/2023	3,834,850	3,753,136	3,891,414
NAVIENT CORP	5.00	10/26/2020	1,917,425	1,910,653	1,987,545
NAVISTAR INC	0.00	8/7/2020	683,744	682,035	691,012
NAVISTAR INTL CORP	8.25	11/1/2021	1,462,036	1,473,265	1,475,706
NBCUNIVERSAL MEDIA LLC	4.45	1/15/2043	23,967,810	26,589,884	25,466,037
NBTY INC	0.00	5/5/2023	503,049	504,936	503,321
NCL CORP LTD	4.75	12/15/2021	934,745	934,745	968,208
NCL CORPORATION LTD	4.63	11/15/2020	1,150,455	1,150,455	1,182,771
NCR CORP	6.38	12/15/2023	1,126,487	1,144,235	1,209,149
NCR CORP	4.63	2/15/2021	3,834,850	3,826,137	3,913,962
NEDER WATERSCHAPSBANK	0.75	3/5/2018	100,000	112,479	114,982
NEENAH PAPER INC	5.25	5/15/2021	958,712	958,712	976,353
NEIMAN MARCUS GROUP LTD INC	0.00	10/25/2020	551,060	493,562	412,149
NELL AF SARL F	8.38	12/30/2049	695,066	-	70,375
NEP SUPERSHOOTERS LP	0.00	7/22/2020	479,356	472,166	479,955
NETFLIX INC	5.88	2/15/2025	1,727,600	1,766,247	1,911,675
NETFLIX INC	4.38	11/15/2026	1,088,139	1,088,139	1,089,140
NEUSTAR INC	0.00	8/8/2025	158,188	155,815	159,967
NEUSTAR INC	0.00	8/8/2024	675,892	680,602	679,907
NEUSTAR INC	0.00	1/8/2020	599,195	599,195	603,126
NEVADA POWER CO	6.75	7/1/2037	31,637,509	36,209,573	42,759,359
NEVADA POWER CO	5.38	9/15/2040	4,793,562	4,977,989	5,629,559
NEW ENTERPRISE STONE + L	10.13	4/1/2022	263,646	275,697	285,808
NEW YORK LIFE INSURANCE	6.75	11/15/2039	49,853,044	56,030,936	70,238,951
NEWELL BRANDS INC	5.50	4/1/2046	18,215,535	18,152,002	21,914,200
NEWELL BRANDS INC	5.38	4/1/2036	6,710,987	6,710,987	7,793,268
NEWFIELD EXPLORATION CO	5.75	1/30/2022	1,629,811	1,566,560	1,716,126
NEWFIELD EXPLORATION CO	5.63	7/1/2024	958,712	911,945	998,700
NEWPORT BEACH CA COPS	7.17	7/1/2040	2,700,000	2,700,000	3,667,194
NEXEN ENERGY ULC	6.40	5/15/2037	11,504,549	11,956,863	14,691,194
NEXSTAR BROADCASTING INC	6.13	2/15/2022	1,318,230	1,322,952	1,381,755
NEXSTAR BROADCASTING INC	5.63	8/1/2024	1,246,326	1,246,326	1,260,086
NEXSTAR BROADCASTING INC	0.00	1/17/2024	581,182	579,684	582,118
NEXTEER AUTO GROUP LTD	5.88	11/15/2021	766,970	766,970	804,321
NEXTERA ENERGY CAPITAL	3.55	5/1/2027	2,876,137	2,921,159	2,917,093
NFP CORP	6.88	7/15/2025	1,938,516	1,947,265	1,960,557
NFP CORP	9.00	7/15/2021	2,456,221	2,499,473	2,577,141
NFP CORP	0.00	1/8/2024	944,380	939,658	945,853
NGL ENRGY PART LP/FIN CO	6.13	3/1/2025	958,712	958,712	881,565
NIELSEN CO LUX SARL/THE	5.00	2/1/2025	239,678	239,678	246,787
NISOURCE FINANCE CORP	5.65	2/1/2045	28,761,372	28,594,372	34,569,731
NISOURCE FINANCE CORP	4.80	2/15/2044	42,073,093	41,987,086	45,696,849
NMSC HOLDINGS INC.	0.00	4/19/2023	0	0	0
NN INC	0.00	3/22/2021	541,001	538,296	540,325
NOBLE ENERGY INC	6.00	3/1/2041	37,226,802	40,614,722	41,726,033

CalPERS 2016-2017 Annual Investment Report
Corporate Bonds

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
NOBLE HOLDING INTL LTD	7.75	1/15/2024	2,684,395	2,581,089	2,123,222
NOBLE HOLDING INTL LTD	7.70	4/1/2025	9,587,124	8,524,756	7,391,577
NOKIA OYJ	3.38	6/12/2022	167,775	166,943	169,011
NOMAD FOODS EUROPE MIDCO LTD	0.00	4/18/2024	282,820	282,113	283,261
NORANDA ALUMINUM ACQUISI	11.00	6/1/2019	1,126,487	1,076,874	2,625
NORBORD INC	6.25	4/15/2023	263,646	263,646	281,450
NORDEA HYPOTEK AB	1.00	4/8/2022	37,400,000	4,221,326	4,501,883
NORFOLK SOUTHERN CORP	3.15	6/1/2027	4,793,562	4,798,698	4,783,400
NORTHERN OIL AND GAS INC	8.00	6/1/2020	503,324	488,752	341,314
NORTHERN STATES PWR MINN	4.13	5/15/2044	22,050,385	21,992,922	23,293,806
NORTHERN STATES PWR MINN	4.00	8/15/2045	17,256,823	16,992,757	17,849,767
NORTHROP GRUMMAN CORP	3.20	2/1/2027	2,876,137	2,911,936	2,899,175
NORTHWESTERN CORP	4.18	11/15/2044	57,522,743	57,522,743	59,032,715
NOVA CHEMICALS CORP	5.25	6/1/2027	431,421	431,421	429,673
NOVELIS CORP	5.88	9/30/2026	1,906,879	1,939,472	1,966,221
NPC INTL INC	0.00	4/19/2024	402,659	402,156	405,429
NRG ENERGY INC	6.63	1/15/2027	1,387,257	1,383,760	1,390,198
NRG ENERGY INC	7.25	5/15/2026	444,843	444,843	461,497
NRG ENERGY INC	6.25	7/15/2022	4,793,562	4,875,258	4,924,234
NRG YIELD OPERATING LLC	5.00	9/15/2026	2,621,120	2,593,217	2,660,961
NSTAR ELECTRIC CO	3.20	5/15/2027	14,380,686	14,369,897	14,462,368
NUSTAR LOGISTICS LP	5.63	4/28/2027	369,104	370,567	387,936
NVA HLDGS INC	0.00	8/14/2021	784,951	784,951	788,546
NVA HLDGS INC	0.00	8/14/2021	141,410	141,410	142,058
NVIDIA CORP	3.20	9/16/2026	4,793,562	4,738,622	4,751,427
NWH ESCROW CORP	7.50	8/1/2021	527,292	507,239	471,278
NXP BV/NXP FUNDING LLC	4.13	6/1/2021	862,841	886,069	907,674
OASIS PETROLEUM INC	6.50	11/1/2021	599,195	601,607	584,215
OBERTHUR TECHNOLOGIES S.A.	0.00	1/10/2024	423,295	426,926	425,941
OBERTHUR TECHNOLOGIES S.A.	0.00	12/15/2023	686,031	691,915	690,318
OCEAN GATE LIFE SETTLEMENT	0.00		90,953,953	90,953,953	90,953,953
OCEAN GATE LIFE SETTLEMENT	0.00		9,013,847	9,013,847	9,013,847
OCEAN GATE LIFE SETTLEMENT	0.00		95,966,707	95,966,707	95,966,707
OCEAN GATE LIFE SETTLEMENT	0.00		21,542,759	21,542,759	21,542,759
OCEAN GATE LIFE SETTLEMENT	0.00		191,660,363	191,660,363	191,660
ODEBRECHT FINANCE LTD	4.38	4/25/2025	1,290,000	1,280,345	498,263
OGLETHORPE POWER CORP	4.55	6/1/2044	14,380,686	14,299,315	14,386,582
OHCP WOLFPACK BORROWER SUB LLC	0.00	10/1/2021	444,709	447,280	445,403
OLEODUCTO CENTRAL SA	4.00	5/7/2021	574,000	572,002	594,446
OMNITRACS INC	0.00	5/25/2021	287,614	282,786	287,254
OMNITRACS LLC	0.00	11/25/2020	0	0	0
OMNOVA SOLUTIONS INC	0.00	8/28/2023	246,940	244,611	249,409
ON SEMICONDUCTOR CORP	0.00	3/31/2023	707,098	711,770	707,417
ONCOR ELECTRIC DELIVERY	7.00	5/1/2032	25,003,219	27,024,283	34,276,913
ONCOR ELECTRIC DELIVERY	7.50	9/1/2038	18,215,535	19,188,290	26,453,147
ONCOR ELECTRIC DELIVERY	3.75	4/1/2045	43,142,057	44,634,215	42,108,374
ONEMAIN FIN HOLDINGS INC	7.25	12/15/2021	1,763,072	1,774,348	1,857,308

CalPERS 2016-2017 Annual Investment Report
Corporate Bonds

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
ONEOK INC	7.50	9/1/2023	1,438,069	1,421,742	1,715,846
ONEOK PARTNERS LP	6.85	10/15/2037	65,192,442	68,350,590	79,776,643
ONEX TSG INTER CORP	0.00	7/31/2022	715,871	710,502	715,570
ONSITE US FINCO LLC	0.00	7/30/2021	1,017,833	997,476	727,750
OPAL ACQUISITION INC	0.00	11/27/2020	971,140	967,845	898,916
OPEN TEXT CORP	5.88	6/1/2026	1,030,616	1,061,376	1,105,284
OPENLINK INTL INC SYNDICATED	0.00	7/29/2019	0	0	0
OPPENHEIMER HOLDINGS INC	8.75	4/15/2018	326,921	328,166	328,016
OPTIV INC	0.00	2/1/2024	1,008,194	1,014,970	988,454
OPTIV INC	0.00	2/1/2025	143,807	143,088	140,391
ORACLE CORP	2.65	7/15/2026	3,834,850	3,856,859	3,706,267
ORACLE CORP	4.13	5/15/2045	38,348,495	38,134,964	39,461,752
ORACLE CORP	4.50	7/8/2044	26,364,591	29,570,808	28,610,063
ORANGE SA	5.50	2/6/2044	21,571,029	26,776,450	25,715,255
ORCHESTRA BORROWER/CO IS	6.75	6/15/2022	529,209	530,576	545,101
ORION ENGINEERED CARBONS GMBH	0.00	7/25/2021	0	0	0
ORTHO CLINICAL INC/SA	6.63	5/15/2022	431,421	415,856	412,421
OSG BULK SHIPS INC.	0.00	8/5/2019	831,168	826,595	787,532
OTTER PRODS LLC SYNDICATED	0.00	6/3/2020	746,213	743,128	746,213
OUTFRONT MEDIA CAP LLC/C	5.25	2/15/2022	1,438,069	1,450,187	1,488,272
OWENS BROCKWAY	5.00	1/15/2022	1,438,069	1,425,847	1,516,472
OWENS BROCKWAY	5.88	8/15/2023	958,712	955,950	1,059,665
OWENS BROCKWAY	6.38	8/15/2025	575,227	617,193	646,763
OWENS BROCKWAY	5.38	1/15/2025	527,292	537,349	561,903
OWENS CORNING	4.20	12/15/2022	6,710,987	6,707,739	7,080,225
OXEA FIN + CY S C A	0.00	1/15/2020	0	0	0
P.H. GLATFELTER CO	5.38	10/15/2020	958,712	958,712	978,912
PACIFIC GAS + ELECTRIC	6.05	3/1/2034	30,678,796	32,758,878	39,586,692
PACKAGING CORP OF AMERIC	4.50	11/1/2023	12,400,945	13,006,545	13,351,601
PARKER DRILLING CO	7.50	8/1/2020	95,871	88,350	83,395
PARSLEY ENERGY LLC/FINAN	6.25	6/1/2024	371,980	381,901	389,516
PARSLEY ENERGY LLC/FINAN	5.38	1/15/2025	951,043	953,678	957,481
PARSLEY ENERGY LLC/FINAN	5.25	8/15/2025	812,988	822,715	813,411
PARTY CITY HLDGS INC	0.00	8/19/2022	1,352,038	1,353,277	1,352,768
PATTERN ENERGY GROUP INC	5.88	2/1/2024	335,549	335,549	352,850
PBF LOGISTICS LP/FINANCE	6.88	5/15/2023	1,390,133	1,318,058	1,411,402
PDC ENERGY INC	6.13	9/15/2024	1,717,054	1,735,192	1,742,535
PECO ENERGY CO	4.15	10/1/2044	37,581,525	37,464,602	39,266,305
PENN NATIONAL GAMING INC	5.63	1/15/2027	958,712	958,712	974,876
PENSKE AUTO GROUP INC	5.75	10/1/2022	910,777	911,937	937,973
PENSKE AUTOMOTIVE GROUP	5.50	5/15/2026	585,773	581,461	584,139
PEPPERMILL CASINOS, INC	0.00	11/9/2018	0	0	0
PET ACQUISITION MERGER SUB LLC	0.00	1/26/2023	939,592	944,290	846,103
PETCO ANIMAL SUPPLIES INC	0.00	11/24/2017	0	0	0
PETRA DIAMONDS US TREAS	7.25	5/1/2022	191,742	191,730	196,409
PETROBRAS GLOBAL FINANCE	8.38	5/23/2021	7,200,000	7,395,594	8,072,568
PETROBRAS GLOBAL FINANCE	6.25	3/17/2024	9,587,124	6,864,886	9,778,195

CalPERS 2016-2017 Annual Investment Report
Corporate Bonds

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
PETROLEOS MEXICANOS	6.88	8/4/2026	23,967,810	23,929,402	26,529,729
PETROLEOS MEXICANOS	6.38	1/23/2045	14,380,686	14,788,889	14,025,051
PETROLEOS MEXICANOS	6.50	3/13/2027	47,935,619	48,039,661	51,490,525
PETROLEOS MEXICANOS	6.50	6/2/2041	18,215,535	19,042,355	18,135,751
PETROLEOS MEXICANOS	5.50	6/27/2044	18,215,535	19,908,359	16,062,277
PETROLEOS MEXICANOS	7.47	11/12/2026	24,901,000	1,708,446	1,219,065
PETSMART INC	5.88	6/1/2025	1,172,505	1,153,837	1,131,233
PETSMART INC	8.88	6/1/2025	877,222	877,222	809,377
PETSMART INC	0.00	3/11/2022	367,338	367,970	341,217
PFIZER INC	7.20	3/15/2039	28,761,372	31,265,275	43,021,260
PHILLIPS 66 PARTNERS LP	3.61	2/15/2025	2,876,137	2,872,408	2,855,314
PINN FOODS FIN LLC/CORP	5.88	1/15/2024	311,582	312,730	333,074
PINNACLE ENTERTAINMENT I	5.63	5/1/2024	1,917,425	1,915,832	1,997,036
PIONEER NATURAL RESOURCE	4.45	1/15/2026	1,917,425	2,053,999	2,034,905
PIZZA HUT HLDGS LLC	0.00	6/16/2023	1,430,878	1,446,976	1,434,813
PLAINS ALL AMER PIPELINE	4.70	6/15/2044	33,554,933	33,475,121	30,535,661
PLAINS ALL AMER PIPELINE	4.65	10/15/2025	51,770,469	51,705,310	53,121,160
PLANET FITNESS HLDGS LLC	0.00	3/31/2021	594,701	594,701	598,793
PLANTRONICS INC	5.50	5/31/2023	1,917,425	1,928,095	2,012,146
PLATFORM SPECIALTY PROD	10.38	5/1/2021	959,671	978,088	1,061,425
POLYONE CORP	0.00	11/12/2022	723,129	731,265	727,953
POST HOLDINGS INC	6.00	12/15/2022	335,549	337,545	355,098
POST HOLDINGS INC	5.00	8/15/2026	862,841	855,761	860,244
POST HOLDINGS INC	5.50	3/1/2025	294,325	294,325	303,743
POST HOLDINGS INC	5.75	3/1/2027	1,626,935	1,637,871	1,676,931
POTOMAC ELECTRIC POWER	4.15	3/15/2043	110,251,924	113,807,587	116,387,444
POWDERHOUND	1.00	3/31/2028	287,613,715	287,613,715	338,572,866
PPL CAPITAL FUNDING INC	3.10	5/15/2026	1,917,425	1,876,395	1,875,395
PPL CAPITAL FUNDING INC	3.40	6/1/2023	30,680,714	30,639,409	31,535,172
PPL ELECTRIC UTILITIES	4.13	6/15/2044	33,554,933	33,201,598	34,955,852
PPL ELECTRIC UTILITIES	4.15	10/1/2045	19,174,248	19,063,744	20,299,968
PPL ELECTRIC UTILITIES	3.95	6/1/2047	33,554,933	33,217,603	34,502,525
PQ CORP	8.50	11/1/2022	910,777	910,777	956,297
PQ CORP	0.00	11/4/2022	322,709	324,703	325,936
PRA HOLDINGS INC	9.50	10/1/2023	330,756	330,756	366,481
PRE PAID LEGAL SVCS INC	0.00	7/1/2019	882,516	883,709	887,202
PRECISION DRILLING CORP	5.25	11/15/2024	1,581,875	1,542,647	1,392,335
PRECISION DRILLING CORP	6.50	12/15/2021	623,163	528,682	610,045
PRECYSE ACQUISITION CORP	0.00	10/20/2022	569,475	560,933	571,969
PRESS GANEY HOLDINGS INC.	0.00	10/21/2024	143,807	142,369	146,683
PRESS GANEY HOLDINGS, INC.	0.00	10/21/2023	143,088	142,372	143,446
PRESTIGE BRANDS INC	5.38	12/15/2021	479,356	478,507	493,727
PRESTIGE BRANDS INC	6.38	3/1/2024	599,195	599,195	639,024
PRESTIGE BRANDS INC DEL	0.00	1/26/2024	2,277,489	2,295,183	2,285,711
PRIME SECSRVC BRW/FINANC	9.25	5/15/2023	2,056,438	2,121,182	2,232,737
PRINCIPAL FINANCIAL GROU	3.10	11/15/2026	11,504,549	11,471,917	11,310,812
PRINCIPAL FINANCIAL GROU	3.40	5/15/2025	4,793,562	4,712,098	4,880,613

CalPERS 2016-2017 Annual Investment Report
Corporate Bonds

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
PRINCIPAL FINANCIAL GROU	4.63	9/15/2042	9,587,124	9,635,434	10,437,885
PRISO ACQUISITION CORPORATION	0.00	5/8/2022	0	0	0
PROAMPAC PG BORROWER LLC	0.00	11/18/2023	610,867	606,192	616,597
PROVIDENT FDG/PFG FIN	6.38	6/15/2025	753,548	753,548	772,394
PRUDENTIAL FINANCIAL INC	5.20	3/15/2044	23,967,810	23,965,508	25,506,543
PRUDENTIAL FINANCIAL INC	5.38	5/15/2045	4,793,562	4,737,405	5,174,698
PRUDENTIAL FINANCIAL INC	6.63	12/1/2037	4,793,562	4,950,605	6,388,811
PUBLIC SERVICE COLORADO	3.80	6/15/2047	28,761,372	28,644,154	28,923,010
PUBLIC SERVICE ELECTRIC	4.15	11/1/2045	30,678,796	30,649,227	32,372,573
PUBLIC SERVICE ELECTRIC	4.05	5/1/2045	47,935,619	47,713,931	49,116,274
PUGET ENERGY INC	3.65	5/15/2025	2,530,042	2,487,548	2,537,379
PUGET SOUND ENERGY INC	6.27	3/15/2037	15,339,398	16,264,585	19,861,606
QEP RESOURCES INC	5.25	5/1/2023	1,677,747	1,605,238	1,598,742
QORVO INC	6.75	12/1/2023	2,181,071	2,221,269	2,393,267
QORVO INC	7.00	12/1/2025	632,750	632,376	718,146
QUALCOMM INC	4.30	5/20/2047	6,710,987	6,709,916	6,848,763
QUALCOMM INC	3.25	5/20/2027	28,761,372	28,686,761	28,819,470
QUALCOMM INC	4.65	5/20/2035	7,669,699	7,992,322	8,373,241
QUEBECOR F	9.13	8/15/2019	335,549	85,019	3,355
QUEST SOFTWARE US HLDGS INC	0.00	10/31/2022	691,319	680,949	701,343
QUICKEN LOANS INC	5.75	5/1/2025	431,421	435,645	446,179
QUIKRETE HLDGS INC	0.00	11/15/2023	1,502,422	1,502,064	1,498,035
RACKSPACE HOSTIN	8.63	11/15/2024	383,485	409,887	408,300
RACKSPACE HOSTING INC	0.00	11/3/2023	1,185,831	1,186,477	1,184,717
RADIAN GROUP INC	5.25	6/15/2020	1,030,616	1,030,616	1,094,081
RADIAN GROUP INC	7.00	3/15/2021	886,809	889,775	993,989
RADIATE HOLDCO / FINANCE	6.63	2/15/2025	1,202,225	1,201,844	1,207,852
RADIATE HOLDCO LLC	0.00	2/1/2024	1,329,279	1,325,262	1,309,180
RANGE RESOURCES CORP	5.88	7/1/2022	1,821,554	1,845,154	1,845,981
RANGE RESOURCES CORP	5.00	8/15/2022	3,163,751	2,920,233	3,106,329
RANGE RESOURCES CORP	5.00	3/15/2023	1,294,262	1,057,726	1,264,856
RANGE RESOURCES CORP	5.75	6/1/2021	1,246,326	1,206,875	1,273,833
RAYTHEON COMPANY	7.20	8/15/2027	4,314,206	4,638,217	5,800,018
REALKREDIT DANMARK	2.00	1/1/2018	12,800,000	1,862,368	1,986,998
REALOGY GROUP/CO ISSUER	4.88	6/1/2023	934,745	946,295	941,849
REGAL CINEMAS CORP	0.00	4/1/2022	0	0	0
REGAL ENTERTAINMENT GRP	5.75	6/15/2023	1,030,616	1,053,075	1,075,458
RENT A CENTER INC	0.00	3/19/2021	232,268	229,627	227,623
RESOLUTE ENERGY CORP	8.50	5/1/2020	1,509,972	1,366,652	1,501,546
REVLON CONSUMER PRODS	5.75	2/15/2021	623,163	626,699	573,379
REVLON CONSUMER PRODS CORP	0.00	9/7/2023	512,842	510,277	477,712
REVLON CONSUMER PRODUCTS	6.25	8/1/2024	263,646	265,176	229,847
REYNOLDS GROUP HLDGS INC	0.00	2/5/2023	238,480	238,480	238,654
REYNOLDS GRP ISS/REYNOLD	6.88	2/15/2021	248,550	248,550	255,574
REYNOLDS GRP ISS/REYNOLD	5.13	7/15/2023	1,174,423	1,214,580	1,218,276
REYNOLDS GRP ISS/REYNOLD	7.00	7/15/2024	1,114,983	1,123,055	1,193,912
RGS AEGCO FUNDING CORP	9.81	12/7/2022	8,809,035	9,257,274	9,884,794

CalPERS 2016-2017 Annual Investment Report
Corporate Bonds

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
RGS I+M FUNDING CORP	9.81	12/7/2022	12,511,383	13,148,595	13,919,540
RHP HOTEL PPTYS LP	0.00	5/11/2024	479,356	479,356	480,257
RICE ENERGY INC	7.25	5/1/2023	455,388	436,835	491,501
RICE ENERGY INC	6.25	5/1/2022	455,388	452,829	475,954
RITCHIE BROS AUCTIONEERS	5.38	1/15/2025	455,388	455,388	477,361
RITE AID CORP	6.75	6/15/2021	287,614	292,345	296,170
RITE AID CORP	7.70	2/15/2027	487,026	472,376	490,231
RITE AID CORP	6.88	12/15/2028	719,034	702,914	681,048
ROGERS COMMUNICATIONS IN	5.00	3/15/2044	16,298,111	18,292,987	18,531,441
ROGERS COMMUNICATIONS IN	2.90	11/15/2026	1,917,425	1,856,221	1,844,390
ROWAN COMPANIES INC	7.38	6/15/2025	766,970	766,970	715,621
ROWAN COMPANIES INC	4.75	1/15/2024	9,587,124	8,623,525	8,131,607
ROYAL BK SCOTLND GRP PLC	8.00	12/29/2049	575,227	575,227	624,266
ROYAL BK SCOTLND GRP PLC	7.50	12/29/2049	575,227	575,227	594,003
ROYAL BK SCOTLND GRP PLC	8.63	12/29/2049	575,227	578,028	626,779
ROYAL BK SCOTLND GRP PLC	7.64	12/31/2049	311,582	264,283	298,766
ROYAL BK SCOTLND GRP PLC	4.80	4/5/2026	24,926,522	24,896,684	26,507,362
ROYAL HLDGS INC	0.00	6/19/2022	897,115	901,825	903,287
RP CROWN PARENT LLC	0.00	10/12/2023	953,919	949,149	959,032
RP CROWN PARENT LLC	7.38	10/15/2024	1,150,455	1,163,466	1,195,852
RPI FIN TR	0.00	3/27/2023	397,866	396,871	399,047
RR DONNELLEY + SONS CO	6.00	4/1/2024	329,797	330,014	321,140
RR DONNELLEY + SONS CO	6.50	11/15/2023	173,527	173,527	172,821
RSI HOME PRODUCTS INC	6.50	3/15/2023	2,037,264	2,055,350	2,148,987
RSP PERMIAN INC	6.63	10/1/2022	814,906	723,077	848,773
RSP PERMIAN INC	5.25	1/15/2025	369,104	369,104	369,699
RUE21 INC	9.00	10/15/2021	1,260,707	891,580	54,664
RUE21 INC	0.00	10/9/2020	355,112	322,117	31,072
RUE21 INC.	0.00	11/15/2017	44,233	43,127	42,796
S+P GLOBAL INC	4.40	2/15/2026	28,761,372	28,678,876	30,889,138
S+P GLOBAL INC	4.00	6/15/2025	11,504,549	11,436,647	12,070,227
SABINE OIL + GAS CORP	9.75	2/15/2017	1,788,957	1,146,934	2
SABINE PASS LIQUEFACTION	5.00	3/15/2027	19,174,248	19,083,576	20,408,111
SABINE PASS LIQUEFACTION	4.20	3/15/2028	13,306,928	13,294,395	13,426,158
SABINE PASS LIQUEFACTION	5.63	3/1/2025	2,876,137	3,049,134	3,172,581
SABINE PASS LIQUEFACTION	5.63	4/15/2023	5,752,274	6,043,858	6,402,051
SABLE INTL FINANCE LTD	6.88	8/1/2022	862,841	854,331	931,006
SABRA HEALTH/CAPTL CORP	5.50	2/1/2021	1,054,584	1,054,169	1,095,976
SABRE GLBL INC	5.38	4/15/2023	1,917,425	1,917,425	1,995,023
SABRE INC	0.00	2/22/2024	248,019	247,708	249,480
SAL INTERMEDIATE HOLDCO CORP	0.00	12/5/2023	643,895	624,578	633,432
SALEM COMMUNICATIONS CORP DEL	0.00	3/16/2020	0	0	0
SALEM MEDIA GROUP INC.	6.75	6/1/2024	119,839	119,839	122,878
SALLY HOLDINGS/SALLY CAP	5.63	12/1/2025	102,582	103,107	104,757
SALLY HOLDINGS/SALLY CAP	5.50	11/1/2023	1,438,069	1,457,051	1,464,716
SAMARCO MINERACAO SA	4.13	11/1/2022	35,472,358	16,614,666	20,130,563
SAMARCO MINERACAO SA	5.75	10/24/2023	17,256,823	7,762,058	9,793,247

CalPERS 2016-2017 Annual Investment Report
Corporate Bonds

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
SAMS CLUB GASTONIA NC	9.18	7/15/2018	804,182	818,626	831,460
SAN DIEGO G + E	3.75	6/1/2047	19,174,248	19,088,910	19,196,873
SANCHEZ ENERGY CORP	7.75	6/15/2021	958,712	845,547	874,058
SANDRIDGE ENERGY, INC	7.50	3/15/2021	2,252,974	373,644	37,174
SANJEL CORP	7.50	6/19/2019	958,712	915,575	738
SBA SR FIN II LLC	0.00	3/24/2021	0	0	0
SCIENTIFIC GAMES INTERNA	10.00	12/1/2022	5,878,824	5,732,392	6,445,484
SCIENTIFIC GAMES INTERNA	7.00	1/1/2022	3,619,139	3,660,128	3,854,202
SCIENTIFIC GAMES INTL INC	0.00	10/1/2021	1,050,660	1,058,326	1,060,442
SCOTTS MIRACLE GRO CO	6.00	10/15/2023	527,292	534,717	567,450
SEAGATE HDD CAYMAN	4.88	3/1/2024	9,587,124	9,526,390	9,776,470
SEAGATE HDD CAYMAN	4.88	6/1/2027	11,504,549	10,706,405	11,495,115
SEALED AIR CORP	5.25	4/1/2023	575,227	580,040	616,839
SECURUS TECH HOLDINGS	0.00	6/20/2024	431,421	429,263	430,523
SECURUS TECHNOLOGIES, INC.	0.00	4/30/2021	862,367	862,846	863,807
SECURUS TECHNOLOGIES, INC.	0.00	4/30/2020	0	0	0
SEDGWICK CLAIMS MGMT SVCS INC	0.00	2/28/2022	2,396,781	2,336,861	2,404,283
SELECT MED CORP	0.00	3/1/2021	750,708	746,954	755,873
SELECT MEDICAL CORP	6.38	6/1/2021	122,715	123,870	126,471
SEMGROUP/ROSE ROCK FIN	5.63	7/15/2022	1,821,554	1,605,487	1,756,670
SEMINOLE TRIBE OF FLORIDA	0.00	6/21/2024	479,356	476,959	480,075
SEQUA MEZZANINE HLDGS LLC	0.00	11/28/2021	143,807	143,088	144,526
SERTA SIMMONS BEDDING LLC	0.00	11/8/2024	3,428,119	3,390,777	3,412,418
SERTA SIMMONS BEDDING LLC	0.00	11/8/2023	860,684	856,381	859,333
SERVICE CORP INTL	8.00	11/15/2021	276,109	274,214	327,808
SERVICE CORP INTL	5.38	1/15/2022	719,034	721,265	740,577
SERVICE CORP INTL	7.50	4/1/2027	140,000	134,101	168,788
SERVICEMASTER CO LLC	0.00	11/8/2023	1,195,387	1,207,341	1,200,121
SERVICEMASTER COMPANY LL	5.13	11/15/2024	958,712	958,712	992,267
SESI LLC	6.38	5/1/2019	239,678	234,799	237,281
SESI LLC	7.13	12/15/2021	9,587,124	9,392,233	9,138,926
SF CC INTERMEDIATE HLDGS INC	0.00	11/15/2022	407,453	405,415	390,474
SFR GROUP SA	6.00	5/15/2022	1,821,554	1,855,536	1,903,378
SFR GROUP SA	6.25	5/15/2024	-	26	-
SFR GROUP SA	7.38	5/1/2026	2,054,521	2,060,991	2,228,128
SHEA HOMES LP/FNDG CP	5.88	4/1/2023	479,356	479,356	493,061
SHEA HOMES LP/FNDG CP	6.13	4/1/2025	479,356	479,356	494,624
SIEMENS FINANCIERINGSMAT	3.40	3/16/2027	14,380,686	14,366,587	14,708,134
SIG COMBIBLOC US ACQ INC	0.00	3/13/2022	635,229	632,052	639,199
SIGNODE INDUSTRIAL GROUP	6.38	5/1/2022	269,398	270,716	282,238
SILVER II US HLDGS LLC	0.00	12/13/2019	2,568,390	2,347,537	2,545,506
SINCLAIR BROADCAST GROUP INC	0.00	1/3/2024	1,430,878	1,439,821	1,431,594
SINCLAIR TELEVISION GROU	5.13	2/15/2027	551,260	551,260	533,967
SINCLAIR TELEVISION GROU	5.38	4/1/2021	311,582	312,456	319,916
SINCLAIR TELEVISION GROU	5.88	3/15/2026	455,388	463,652	466,687
SIRIUS XM RADIO INC	3.88	8/1/2022	359,517	359,517	362,271
SIRIUS XM RADIO INC	6.00	7/15/2024	3,115,815	3,175,433	3,312,984

CalPERS 2016-2017 Annual Investment Report
Corporate Bonds

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
SIRIUS XM RADIO INC	5.38	7/15/2026	1,126,487	1,133,339	1,168,944
SIX FLAGS ENTERTAINMENT	5.50	4/15/2027	1,030,616	1,030,616	1,059,638
SIX FLAGS ENTERTAINMENT	4.88	7/31/2024	1,917,425	1,896,493	1,927,798
SKANDINAVISKA ENSKILDA	1.50	12/15/2021	38,000,000	4,441,813	4,685,454
SM ENERGY CO	6.50	11/15/2021	431,421	262,475	419,626
SM ENERGY CO	6.50	1/1/2023	1,030,616	697,322	984,022
SM ENERGY CO	6.13	11/15/2022	1,342,197	1,195,799	1,270,041
SM ENERGY CO	5.63	6/1/2025	116,963	113,669	104,945
SM ENERGY CO	6.75	9/15/2026	1,572,288	1,615,073	1,499,711
SOLARWINDS HOLDINGS INC	0.00	2/5/2023	996,607	999,721	998,102
SOLENIS INTL L P	0.00	7/31/2021	5,292	5,233	5,303
SOLERA HOLDINGS INC.	0.00	3/3/2023	1,418,906	1,376,339	1,422,879
SOLERA LLC / SOLERA FINA	10.50	3/1/2024	1,850,315	1,872,404	2,124,180
SOURCEHOV LLC	0.00	4/30/2020	287,614	276,109	287,614
SOUTHCROSS ENERGY PARTNERS L	0.00	8/4/2021	81,922	69,224	70,657
SOUTHCROSS HLDGS BORROWER LP	0.00	4/13/2023	70,237	70,237	61,106
SOUTHEAST POWERGEN LLC	0.00	12/2/2021	819,913	817,340	789,166
SOUTHERN CAL EDISON	3.60	2/1/2045	14,380,686	14,329,978	13,964,940
SOUTHERN CAL EDISON	4.00	4/1/2047	119,839,048	119,755,918	124,722,489
SOUTHERN GRAPHICS INC	8.38	10/15/2020	527,292	527,341	537,859
SOUTHERN NATURAL GAS	4.80	3/15/2047	6,710,987	6,692,117	7,093,244
SOUTHERN POWER CO	5.25	7/15/2043	8,628,411	8,676,125	9,166,393
SOUTHWESTERN ELEC POWER	6.20	3/15/2040	20,132,960	21,176,163	25,794,550
SOUTHWESTERN ELEC POWER	3.90	4/1/2045	9,587,124	9,244,138	9,396,052
SOUTHWESTERN ENERGY CO	4.10	3/15/2022	1,078,551	947,813	1,002,934
SOUTHWESTERN ENERGY CO	6.70	1/23/2025	3,954,689	3,157,156	3,862,821
SOUTHWESTERN ENERGY CO	4.05	1/23/2020	1,006,648	1,018,877	1,029,096
SOUTHWESTERN PUBLIC SERV	3.40	8/15/2046	38,348,495	38,285,596	35,692,862
SOVEREIGN CAPITAL TR VI	7.91	6/13/2036	2,636,459	2,722,289	2,671,445
SP FINCO LLC	6.75	7/1/2025	689,314	695,501	698,303
SPANSION INC/OLD	2.25	6/15/2016	3,500,000	-	0
SPCM SA	4.88	9/15/2025	575,227	575,227	586,726
SPECTRA ENERGY PARTNERS	3.38	10/15/2026	7,382,085	7,272,030	7,222,411
SPECTRA ENERGY PARTNERS	4.50	3/15/2045	7,669,699	7,674,885	7,558,488
SPECTRA ENERGY PARTNERS	3.50	3/15/2025	4,793,562	4,798,307	4,769,690
SPECTRUM BRANDS INC	6.13	12/15/2024	982,680	982,680	1,054,033
SPEEDWAY MOTORSPORTS INC	5.13	2/1/2023	790,938	792,793	805,309
SPIN HOLDCO INC	0.00	11/14/2019	790,514	790,336	785,376
SPRINGLEAF FINANCE CORP	5.25	12/15/2019	479,356	479,356	497,553
SPRINGLEAF FINANCE CORP	6.13	5/15/2022	658,635	658,635	694,946
SPRINGLEAF FINANCE CORP	7.75	10/1/2021	481,274	491,932	538,478
SPRINT CAPITAL CORP	6.88	11/15/2028	3,019,944	2,978,962	3,355,883
SPRINT CAPITAL CORP	8.75	3/15/2032	1,092,932	1,320,096	1,376,504
SPRINT COMMUNICATIONS	9.00	11/15/2018	89,160	96,475	96,870
SPRINT COMMUNICATIONS INC	0.00	2/2/2024	1,195,395	1,201,371	1,195,143
SPRINT CORP	7.88	9/15/2023	1,486,004	1,374,087	1,707,241
SPRINT CORP	7.13	6/15/2024	1,602,967	1,354,577	1,781,938

CalPERS 2016-2017 Annual Investment Report
Corporate Bonds

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
SPRINT CORP	7.63	2/15/2025	1,880,994	1,798,933	2,163,820
SPX FLOW INC	5.88	8/15/2026	647,131	652,603	670,680
SPX FLOW INC	5.63	8/15/2024	647,131	652,260	671,735
SRAM LLC	0.00	3/15/2024	622,799	624,356	624,356
SRAM LLC	0.00	4/10/2020	0	0	0
SS C TECHNOLOGIES INC	0.00	7/8/2022	1,236,826	1,246,006	1,241,081
SS C TECHNOLOGIES INC	0.00	7/8/2022	75,019	75,576	75,277
SS+C TECH HOLDINGS INC	5.88	7/15/2023	623,163	630,894	663,108
STADSHYPOTEK AB	1.50	12/15/2021	23,000,000	2,706,727	2,835,933
STADSHYPOTEK AB	4.50	9/21/2022	56,000,000	7,482,965	7,892,975
STANDARD CHARTERED PLC	2.68	1/29/2049	1,700,000	1,703,632	1,445,782
STANDARD INDUSTRIES INC	5.38	11/15/2024	383,485	383,485	403,277
STANDARD INDUSTRIES INC	5.50	2/15/2023	407,453	416,667	429,561
STANDARDAERO AVIATION	10.00	7/15/2023	527,292	521,935	585,294
STARWOOD PROPERTY TRUST	5.00	12/15/2021	958,712	958,712	1,000,033
STATE GRID OVERSEAS INV	1.25	5/19/2022	280,000	319,496	322,595
STATION CASINOS LLC	0.00	6/8/2023	1,148,528	1,148,048	1,146,437
STATOIL ASA	2.65	1/15/2024	32,596,221	32,556,655	32,211,260
STEEL DYNAMICS INC	5.50	10/1/2024	2,396,781	2,470,902	2,544,255
STERIGENICS NORDION HLDGS LLC	0.00	5/15/2022	1,130,365	1,134,604	1,126,126
STERIGENICS NORDION HOLD	6.50	5/15/2023	657,677	657,677	677,006
STIPHOUT FIN LLC	0.00	10/26/2022	259,032	257,737	259,680
STS OPERATING INC	0.00	2/12/2021	521,171	523,848	522,474
SUBURBAN PROPANE PARTNRS	5.50	6/1/2024	2,420,749	2,414,668	2,411,138
SUBURBAN PROPANE PARTNRS	5.88	3/1/2027	479,356	479,356	478,143
SUMITOMO MITSUI FINL GRP	3.45	1/11/2027	66,873,065	67,067,243	67,864,124
SUMMIT MATERIALS LLC/FIN	8.50	4/15/2022	407,453	407,453	456,278
SUMMIT MATERIALS LLC/FIN	5.13	6/1/2025	143,807	143,807	147,349
SUMMIT MID HLDS LLC / FI	5.50	8/15/2022	407,453	409,350	407,734
SUMMIT MIDSTREAM PARTNERS HLD	0.00	5/13/2022	158,188	156,606	159,769
SUNCOKE ENRGY PART LP/FI	7.50	6/15/2025	95,871	94,464	95,370
SUNCOR ENERGY INC	3.60	12/1/2024	4,793,562	4,936,984	4,901,753
SUNCOR ENERGY INC	6.50	6/15/2038	2,876,137	3,091,052	3,676,854
SUNCOR ENERGY INC	5.95	12/1/2034	16,298,111	16,766,377	19,556,103
SUNGARD AVAIL SERV CAP	8.75	4/1/2022	287,614	287,614	232,930
SUNOCO LOGISTICS PARTNER	3.90	7/15/2026	9,587,124	9,560,802	9,404,681
SUNOCO LOGISTICS PARTNER	5.35	5/15/2045	7,669,699	6,356,729	7,558,335
SUNOCO LP/FINANCE CORP	6.25	4/15/2021	479,356	479,309	501,272
SUNOCO LP/FINANCE CORP	5.50	8/1/2020	1,893,457	1,901,245	1,939,941
SUNOCO LP/FINANCE CORP	6.38	4/1/2023	4,793,562	4,741,934	5,063,056
SUPERIOR INDS INTL INC	0.00	3/22/2024	321,169	317,957	318,760
SUPERVALU INC	0.00	6/8/2024	346,664	345,798	335,110
SUPERVALU INC	0.00	6/8/2024	207,999	207,479	201,066
SURGERY CENTER HOLDINGS INC.	0.00	11/3/2020	961,808	958,379	964,818
SURGERY CTR HLDGS INC	0.00	9/2/2024	239,678	239,079	240,428
SURVEYMONKEY INC	0.00	4/13/2024	393,072	391,107	396,511
SWEDBANK HYPOTEK AB	1.00	6/15/2022	9,000,000	1,042,036	1,081,408

CalPERS 2016-2017 Annual Investment Report
Corporate Bonds

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
SWEDISH COVERED BOND	1.25	6/15/2022	20,000,000	2,309,826	2,430,655
SWEDISH COVERED BOND	2.00	6/17/2026	29,000,000	3,401,970	3,543,556
SWITCH LTD	0.00	6/20/2024	162,981	162,574	163,695
SYNCHRONY FINANCIAL	4.25	8/15/2024	12,463,261	12,923,488	12,743,934
SYNCREON GROUP HLDGS B V	0.00	10/28/2020	1,475,009	1,475,009	1,294,320
SYNIVERSE HLDGS INC	0.00	4/23/2019	1,053,305	845,277	981,332
SYSCO CORPORATION	3.25	7/15/2027	14,380,686	14,303,651	14,194,744
T MOBILE USA INC	6.63	4/1/2023	862,841	914,430	913,128
T MOBILE USA INC	6.00	4/15/2024	5,752,274	6,075,354	6,173,801
T MOBILE USA INC	5.38	4/15/2027	239,678	239,678	256,782
T MOBILE USA INC	6.38	3/1/2025	1,917,425	1,901,910	2,071,969
TALEN ENERGY SUPPLY LLC	9.50	7/15/2022	479,356	451,562	412,889
TALEN ENERGY SUPPLY LLC	4.63	7/15/2019	169,692	169,473	165,362
TANGER PROPERTIES LP	3.88	7/15/2027	19,174,248	19,093,518	19,007,432
TARGA RESOURCES PARTNERS	4.13	11/15/2019	431,421	430,313	437,629
TARGA RESOURCES PARTNERS	5.25	5/1/2023	4,793,562	4,597,991	4,904,820
TASEKO MINES LTD	8.75	6/15/2022	838,873	830,563	833,597
TAYLOR MORR COMM/HLDGS	5.88	4/15/2023	1,438,069	1,438,069	1,530,206
TAYLOR MORR COMM/HLDGS	5.25	4/15/2021	1,438,069	1,440,211	1,473,632
TC PIPELINES LP	4.38	3/13/2025	11,504,549	11,668,475	11,949,314
TCI COMMUNICATIONS INC	7.88	2/15/2026	26,843,947	30,095,879	36,124,168
TEACHERS INSUR + ANNUITY	4.27	5/15/2047	28,761,372	28,669,788	29,443,879
TEACHERS INSUR + ANNUITY	6.85	12/16/2039	3,069,797	3,428,136	4,226,711
TEACHERS INSUR + ANNUITY	4.90	9/15/2044	24,926,522	24,905,492	27,973,540
TEAM HEALTH HOLDINGS INC	6.38	2/1/2025	1,525,311	1,524,415	1,477,462
TEAM HEALTH INC.	0.00	2/6/2024	1,769,184	1,764,761	1,753,155
TECK RESOURCES LIMITED	4.75	1/15/2022	973,093	971,833	1,008,368
TECK RESOURCES LIMITED	6.00	8/15/2040	575,227	497,501	579,220
TECK RESOURCES LIMITED	6.13	10/1/2035	1,773,618	1,711,787	1,854,406
TECOMET INC.	0.00	5/2/2024	191,742	190,784	191,583
TEGNA INC	4.88	9/15/2021	3,139,783	3,104,247	3,228,670
TEKNI PLEX INC.	0.00	6/1/2022	618,430	616,880	620,749
TELECOM ITALIA CAPITAL	6.00	9/30/2034	56,084,675	55,086,515	59,345,437
TELEFONICA EMISIONES SAU	4.10	3/8/2027	37,389,783	38,295,822	38,689,078
TELEFONICA EMISIONES SAU	7.05	6/20/2036	4,793,562	5,528,149	6,313,217
TELEFONICA EUROPE BV	8.25	9/15/2030	5,464,661	5,854,844	7,705,335
TELENET BIDCO NV	0.00	6/30/2025	1,179,216	1,177,383	1,179,370
TELESAT CANADA	0.00	11/17/2023	1,522,454	1,538,821	1,528,986
TEMPO ACQUISITION LLC	0.00	5/1/2024	359,517	357,720	360,136
TEMPO ACQUISITION LLC/FI	6.75	6/1/2025	1,359,454	1,370,457	1,390,518
TEMPUR SEALY INTL INC	5.50	6/15/2026	2,109,167	2,107,060	2,143,863
TENET HEALTHCARE CORP	5.13	5/1/2025	932,827	932,827	936,185
TENET HEALTHCARE CORP	4.63	7/15/2024	689,314	689,314	683,986
TENET HEALTHCARE CORP	6.00	10/1/2020	383,485	411,184	410,628
TENET HEALTHCARE CORP	8.13	4/1/2022	3,021,861	3,090,673	3,214,263
TENET HEALTHCARE CORP	7.00	8/1/2025	487,026	487,026	485,818
TENET HEALTHCARE CORP	4.38	10/1/2021	1,917,425	1,912,940	1,945,822

CalPERS 2016-2017 Annual Investment Report
Corporate Bonds

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
TENET HEALTHCARE CORP	6.75	6/15/2023	958,712	906,115	957,792
TENNANT CO	5.63	5/1/2025	239,678	239,678	251,640
TEREX CORP	0.00	1/31/2024	286,895	286,177	287,133
TERRAFORM POWER OPERATIN	6.63	6/15/2025	1,102,519	1,065,977	1,178,494
TERRAFORM POWER OPERATIN	6.38	2/1/2023	443,884	428,778	460,951
TESCO PLC	6.13	2/24/2022	1,750,000	2,878,746	2,604,443
TESCO PLC	5.00	3/24/2023	300,000	473,681	429,727
TESCO PROPERTY FIN 4 PLC	5.80	10/13/2040	1,671,073	2,364,051	2,400,336
TEVA PHARMACEUTICALS NE	3.15	10/1/2026	25,885,234	25,714,327	24,596,409
TEVA PHARMACEUTICALS NE	4.10	10/1/2046	8,628,411	8,558,785	7,931,495
TEX OPERATIONS CO LLC	0.00	8/4/2023	307,130	307,798	304,253
TEX OPERATIONS CO LLC	0.00	8/4/2023	1,339,915	1,342,828	1,327,360
TEXAS COHLD TCEH	11.50	10/1/2020	4,625,787	459,332	7,057
TEXAS COMPETITIVE ELEC HLDGS	0.00	12/14/2023	171,705	171,276	171,577
THC ESCROW CORP III	4.63	7/15/2024	820,658	820,658	822,775
THERMO FISHER SCIENTIFIC	1.50	12/1/2020	515,000	561,981	607,170
THOMSON REUTERS CORP	3.35	5/15/2026	11,504,549	11,468,738	11,479,354
TIME WARNER CABLE LLC	6.75	6/15/2039	7,669,699	7,895,117	9,360,714
TIME WARNER CABLE LLC	5.50	9/1/2041	73,341,497	77,378,451	78,880,981
TIME WARNER CABLE LLC	4.50	9/15/2042	38,348,495	40,844,193	36,600,571
TOPAZ MARINE SA	8.63	11/1/2018	671,099	673,858	670,132
TOPS HOLDING II CORP	8.75	6/15/2018	570,434	569,362	484,869
TOWNSQUARE MEDIA INC	6.50	4/1/2023	359,517	364,846	362,415
TPC GROUP INC	8.75	12/15/2020	1,184,969	986,817	1,073,321
TRANS ALLEGHENY INTERSTA	3.85	6/1/2025	26,353,086	26,478,064	27,298,371
TRANSCANADA PIPELINES	7.70	6/15/2029	21,091,672	22,657,954	28,875,765
TRANSCONT GAS PIPE CORP	4.45	8/1/2042	7,669,699	7,710,329	7,580,194
TRANSCONT GAS PIPE LINE	7.85	2/1/2026	52,729,181	54,123,938	67,952,623
TRANSCONT GAS PIPE LINE	5.40	8/15/2041	15,339,398	15,770,069	17,171,076
TRANSDIGM INC	6.50	5/15/2025	1,234,822	1,231,260	1,261,259
TRANSDIGM INC	5.50	10/15/2020	431,421	431,421	439,721
TRANSDIGM INC	6.00	7/15/2022	934,745	927,354	961,852
TRANSDIGM INC	6.50	7/15/2024	2,531,001	2,521,680	2,607,032
TRANSDIGM INC	6.38	6/15/2026	1,433,275	1,436,472	1,457,182
TRANSDIGM INC	0.00	6/9/2023	513,510	512,227	512,458
TRANSOCEAN INC	9.00	7/15/2023	1,366,165	1,406,171	1,417,396
TRANSOCEAN INC	9.10	12/15/2041	1,222,358	924,711	1,086,725
TREEHOUSE FOODS INC	6.00	2/15/2024	671,099	682,738	717,029
TRI POINTE GROUP / HOMES	5.88	6/15/2024	162,981	161,402	172,108
TRI POINTE GROUP / HOMES	4.38	6/15/2019	431,421	429,557	442,159
TRI POINTE GROUP INC	5.25	6/1/2027	431,421	431,421	432,913
TRIANGLE USA PETROLEUM	6.75	7/15/2022	431,421	432,402	125,112
TRIBUNE CO	0.00		2,468,684	22,938	166,636
TRIBUNE MEDIA CO	5.88	7/15/2022	3,834,850	3,828,931	4,030,772
TRIBUNE MEDIA COMPANY	0.00	12/27/2020	0	0	0
TRICORBRAUN HLDGS INC	0.00	11/30/2023	418,423	414,239	421,562
TRICORBRAUN HLDGS INC	0.00	11/30/2023	42,053	41,632	42,368

CalPERS 2016-2017 Annual Investment Report
Corporate Bonds

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
TRICORBRAUN INC	0.00	5/3/2018	0	0	0
TRINIDAD DRILLING LTD	6.63	2/15/2025	899,272	899,272	850,747
TRINSEO OP / TRINSEO FIN	6.75	5/1/2022	623,163	609,099	660,796
TRIUMPH GROUP INC	5.25	6/1/2022	647,131	647,131	643,669
TRONOX FINANCE LLC	6.38	8/15/2020	479,356	482,873	477,746
TRONOX PIGMENTS (NETHERLANDS)	0.00	3/19/2020	1,707,892	1,678,496	1,716,431
TROPICANA ENTMT INC	0.00	11/27/2020	990,899	994,643	993,376
TRUCK HERO INC	0.00	4/21/2024	575,227	569,475	570,557
TRUCK HERO INC	0.00	4/17/2025	206,123	203,031	205,350
TTM TECHNOLOGIES INC	0.00	5/31/2021	0	0	0
TULLOW OIL PLC	6.00	11/1/2020	191,742	165,785	181,634
TULLOW OIL PLC	6.25	4/15/2022	671,099	628,771	613,559
TUTOR PERINI CORP	6.88	5/1/2025	119,839	119,839	125,945
TWIN RIV MGMT GROUP INC	0.00	7/10/2020	1,054,214	1,047,508	1,062,121
TYCO ELECTRONICS GROUP S	7.13	10/1/2037	12,463,261	13,187,718	16,859,676
TYSON FOODS INC	3.55	6/2/2027	9,587,124	9,680,617	9,699,006
TYSON FOODS INC	4.55	6/2/2047	9,587,124	9,799,873	10,074,821
TYSON FOODS INC	4.50	6/15/2022	13,613,716	13,668,694	14,741,476
U S ANESTHESIA PARTNERS INC	0.00	6/23/2024	599,195	599,303	599,195
U.S. RENAL CARE INC.	0.00	12/31/2022	456,644	452,078	440,803
UBS AG STAMFORD CT	7.63	8/17/2022	18,215,535	19,045,489	21,402,890
UBS GROUP FUNDING SWITZE	4.25	3/23/2028	23,967,810	23,967,810	25,069,850
UC HLDGS INC	0.00		3,453	-	17,266
UFC HLDGS LLC	0.00	8/18/2024	1,120,735	1,113,123	1,140,348
UFC HLDGS LLC	0.00	8/18/2023	1,058,850	1,058,325	1,060,364
ULTRA RESOURCES INC	6.88	4/15/2022	1,054,584	1,052,761	1,046,063
ULTRA RESOURCES INC	7.13	4/15/2025	958,712	950,514	944,466
UNIFRAX I LLC	0.00	4/4/2024	287,614	286,895	288,333
UNILEVER CAPITAL CORP	2.90	5/5/2027	23,967,810	23,604,702	23,627,467
UNION PACIFIC CORP	4.30	6/15/2042	5,272,918	5,322,947	5,603,583
UNION PACIFIC CORP	3.38	2/1/2035	9,587,124	9,561,589	9,489,815
UNITED AIR 2014 1 A PTT	4.00	10/11/2027	12,766,287	12,766,287	13,267,108
UNITED AIRLINES INC	0.00	4/1/2024	530,755	530,755	532,480
UNITED RENTALS NORTH AM	6.13	6/15/2023	623,163	653,399	651,729
UNITED RENTALS NORTH AM	5.75	11/15/2024	6,710,987	6,826,357	7,041,704
UNITED STATES STEEL CORP	8.38	7/1/2021	958,712	958,712	1,054,881
UNITED TECHNOLOGIES CORP	3.13	5/4/2027	4,793,562	4,838,803	4,800,656
UNITED TECHNOLOGIES CORP	4.05	5/4/2047	6,710,987	6,692,562	6,892,049
UNITED TECHNOLOGIES CORP	2.65	11/1/2026	4,793,562	4,678,631	4,657,137
UNITED TECHNOLOGIES CORP	4.50	6/1/2042	26,364,591	27,152,403	28,774,841
UNITEDHEALTH GROUP INC	3.38	4/15/2027	4,793,562	4,900,882	4,895,569
UNITEDHEALTH GROUP INC	4.63	7/15/2035	9,587,124	10,707,147	10,802,196
UNITI GROUP/CSL CAPITAL	6.00	4/15/2023	1,773,618	1,764,871	1,844,385
UNITI GROUP/CSL CAPITAL	8.25	10/15/2023	1,917,425	1,809,358	1,977,344
UNITI GRP/FIBER HLDGS/CS	7.13	12/15/2024	479,356	482,764	474,040
UNITYMEDIA GMBH	6.13	1/15/2025	575,227	575,682	617,092
UNITYMEDIA HESSEN / NRW	5.50	1/15/2023	862,841	856,085	896,457

CalPERS 2016-2017 Annual Investment Report
Corporate Bonds

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
UNIVAR USA INC	0.00	7/1/2022	951,510	953,294	951,957
UNIVERSAL HOSPITAL SERVI	7.63	8/15/2020	695,066	710,543	707,675
UNIVISION COMMUNICATIONS	6.75	9/15/2022	790,938	836,464	823,516
UNIVISION COMMUNICATIONS	5.13	2/15/2025	1,917,425	1,859,263	1,899,075
UNIVISION COMMUNICATIONS	5.13	5/15/2023	2,876,137	2,846,541	2,897,737
UNIVISION COMMUNICATIONS	0.00	3/15/2024	1,716,427	1,712,124	1,681,377
URBAN ONE INC	9.25	2/15/2020	359,517	353,636	347,304
US AIRWAYS 2012 2C PTT	5.45	6/3/2018	95,871	95,871	97,321
US BANCORP	3.15	4/27/2027	33,554,933	33,591,403	33,502,923
US BANCORP	5.30	12/31/2099	50,811,756	51,041,284	54,076,920
US CONCRETE INC	6.38	6/1/2024	862,841	862,841	911,902
US CONCRETE INC	6.38	6/1/2024	455,388	479,895	479,296
US TELEPACIFIC CORP	0.00	5/2/2023	714,241	707,098	705,491
USG CORP	4.88	6/1/2027	119,839	119,839	123,217
USI INC	0.00	5/16/2024	1,222,358	1,216,246	1,213,191
USIS MERGER SUB INC	6.88	5/1/2025	647,131	647,131	656,773
VALE OVERSEAS LIMITED	6.25	8/10/2026	1,917,425	2,075,386	2,074,558
VALE OVERSEAS LIMITED	6.88	11/21/2036	10,545,836	11,557,155	11,315,682
VALE OVERSEAS LIMITED	6.88	11/10/2039	2,876,137	3,151,166	3,081,580
VALEANT PHARMACEUTICALS	7.25	7/15/2022	1,414,101	1,305,493	1,335,491
VALEANT PHARMACEUTICALS	6.38	10/15/2020	2,749,587	2,647,974	2,675,981
VALEANT PHARMACEUTICALS	6.13	4/15/2025	4,839,580	4,504,050	4,103,141
VALEANT PHARMACEUTICALS	7.50	7/15/2021	1,773,618	1,617,399	1,718,068
VALEANT PHARMACEUTICALS	7.00	10/1/2020	719,993	698,843	709,287
VALEANT PHARMACEUTICALS	6.75	8/15/2021	23,968	22,919	22,744
VALEANT PHARMACEUTICALS	5.50	3/1/2023	482,232	482,232	410,544
VALEANT PHARMACEUTICALS	5.88	5/15/2023	3,232,778	3,232,778	2,771,784
VALEANT PHARMACEUTICALS	7.00	3/15/2024	1,616,389	1,629,329	1,705,161
VALEANT PHARMACEUTICALS	6.50	3/15/2022	1,303,849	1,318,031	1,367,542
VALEANT PHARMACEUTICALS	5.63	12/1/2021	195,577	195,577	176,900
VALEANT PHARMACEUTICALS INT.	0.00	4/1/2022	1,345,622	1,354,574	1,363,290
VALERO ENERGY CORP	10.50	3/15/2039	18,215,535	20,031,357	29,419,000
VALERO ENERGY CORP	6.63	6/15/2037	4,229,839	5,053,190	5,219,621
VALERO ENERGY PARTNERS	4.38	12/15/2026	6,710,987	6,708,389	6,869,098
VALVOLINE INC	5.50	7/15/2024	383,485	389,277	407,821
VANTIV LLC	0.00	10/14/2023	0	0	0
VARSITY BRANDS INC.	0.00	12/11/2021	924,411	925,277	928,571
VENATOR FIN SARL/VENATOR	5.75	7/15/2025	501,407	501,407	507,313
VENTIA DECO LLC	0.00	5/21/2022	685,254	689,021	692,107
VERITAS BERMUDA LTD	0.00	1/27/2023	426,849	366,917	427,079
VERITAS US INC/BERMUDA L	10.50	2/1/2024	766,970	828,468	837,754
VERIZON COMMUNICATIONS	5.01	4/15/2049	204,882,589	202,194,864	207,349,375
VERIZON COMMUNICATIONS	5.05	3/15/2034	23,967,810	23,952,792	25,349,554
VERIZON COMMUNICATIONS	5.15	9/15/2023	71,903,429	71,758,694	79,909,157
VERSUM MATERIALS INC	5.50	9/30/2024	311,582	311,582	327,812
VERSUM MATLS LLC	0.00	9/29/2023	304,487	302,965	306,963
VERTIV GROUP CORP	9.25	10/15/2024	1,366,165	1,366,165	1,482,057

CalPERS 2016-2017 Annual Investment Report
Corporate Bonds

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
VERTIV INT HOLD CORP	12.00	2/15/2022	2,588,523	2,540,766	2,765,786
VF HLDG CORP	0.00	6/30/2023	608,974	611,924	608,085
VFH PARENT LLC	0.00	12/30/2021	215,710	215,441	216,879
VIACOM INC	5.85	9/1/2043	82,449,265	79,324,721	88,889,377
VIACOM INC	6.25	2/28/2057	1,917,425	1,917,425	1,993,316
VIDEOTRON LTD / LTEE	5.13	4/15/2027	143,807	143,807	147,734
VIKING CRUISES LTD	8.50	10/15/2022	527,292	543,118	554,563
VIKING CRUISES LTD	6.25	5/15/2025	503,324	504,030	507,809
VINCE LLC	0.00	11/27/2019	582,271	583,866	524,044
VIRGIN MEDIA BRISTOL LLC	0.00	1/31/2025	1,438,069	1,443,461	1,437,709
VIRGIN MEDIA FINANCE PLC	6.38	4/15/2023	479,356	491,475	503,180
VIRGIN MEDIA FINANCE PLC	5.75	1/15/2025	1,589,545	1,570,139	1,644,337
VIRGIN MEDIA SECURED FIN	4.88	1/15/2027	1,600,000	2,443,881	2,134,080
VIRGIN MONEY PLC	2.25	4/21/2020	2,200,000	2,910,024	2,918,460
VIRGINIA ELEC + POWER CO	6.00	1/15/2036	44,100,770	47,038,567	55,912,720
VISA INC	4.15	12/14/2035	35,472,358	35,642,591	38,394,216
VISA INC	3.15	12/14/2025	4,793,562	4,896,092	4,867,766
VISTEON CORP	0.00	3/24/2024	1,342,197	1,345,553	1,345,553
VIZIENT INC	0.00	2/13/2023	718,770	725,209	724,463
VODAFONE GROUP PLC	7.88	2/15/2030	11,518,929	13,590,569	15,585,918
VODAFONE GROUP PLC	6.15	2/27/2037	55,619,699	63,495,445	67,456,127
VOYA FINANCIAL INC	5.70	7/15/2043	15,353,779	16,692,422	17,855,216
VTR FINANCE BV	6.88	1/15/2024	575,227	575,227	609,557
WAL MART STORES INC	4.30	4/22/2044	5,752,274	5,911,586	6,354,135
WAL MART STORES INC	5.25	9/1/2035	44,100,770	45,407,071	53,922,893
WAL MART STORES INC	6.50	8/15/2037	26,843,947	29,590,688	37,779,902
WALGREENS BOOTS ALLIANCE	3.45	6/1/2026	57,654,087	57,084,722	57,536,472
WALGREENS BOOTS ALLIANCE	4.65	6/1/2046	7,669,699	7,611,736	8,022,735
WALKER + DUNLOP INC	0.00	12/20/2020	0	0	0
WALT DISNEY COMPANY/THE	3.70	12/1/2042	7,942,932	7,591,218	7,827,680
WALT DISNEY COMPANY/THE	4.13	6/1/2044	8,628,411	8,997,224	9,050,945
WASH MULTIFAMILY LAUNDRY LLC	0.00	5/14/2022	0	0	0
WASH MULTIFAMILY LAUNDRY SYSTE	0.00	5/14/2022	575,227	573,789	575,227
WASHINGTON MUTUAL BANK N	1.00	5/1/2009	2,429,034	739,150	537,424
WASTE INDS USA INC	0.00	2/27/2020	836,733	847,193	839,871
WATER PIK INC	0.00	7/8/2020	571,369	559,942	572,558
WAVE HOLDCO LLC/CORP	8.25	7/15/2019	765,353	769,240	768,483
WAVEDIVISION ESCROW/WAVE	8.13	9/1/2020	790,938	820,506	818,771
WEATHERFORD BERMUDA	7.00	3/15/2038	1,054,584	918,288	896,670
WEATHERFORD BERMUDA	7.75	6/15/2021	239,678	237,608	240,579
WEATHERFORD BERMUDA	8.25	6/15/2023	167,775	183,155	168,087
WEEKLEY HOMES LLC/ FINAN	6.00	2/1/2023	1,030,616	940,162	1,000,810
WEIGHT WATCHERS INTL INC	0.00	4/2/2020	584,573	487,696	562,365
WELBILT INC	9.50	2/15/2024	1,082,386	1,082,386	1,258,772
WELLS FARGO + COMPANY	5.90	12/29/2049	10,042,512	10,444,144	10,749,907
WELLS FARGO + COMPANY	3.58	5/22/2028	57,522,743	57,634,721	58,210,715
WELLS FARGO + COMPANY	3.00	10/23/2026	80,531,840	76,360,658	78,427,543

CalPERS 2016-2017 Annual Investment Report
Corporate Bonds

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
WELLS FARGO + COMPANY	4.65	11/4/2044	38,348,495	38,944,213	40,242,911
WELLTOWER INC	4.25	4/1/2026	11,504,549	11,874,022	12,041,351
WERNER FINCO LP	0.00	6/23/2024	407,453	403,378	404,397
WERNER FINCO LP/INC	8.75	7/15/2025	719,034	719,034	726,297
WEST CORP	0.00	6/17/2023	713,642	718,113	713,199
WESTAR ENERGY INC	4.25	12/1/2045	28,761,372	28,650,941	30,477,275
WESTERN DIGITAL CORP	0.00	4/29/2023	1,582,671	1,589,126	1,588,020
WESTERN DIGITAL CORP	10.50	4/1/2024	2,396,781	2,381,110	2,827,003
WESTERN DIGITAL CORP	7.38	4/1/2023	958,712	962,982	1,052,187
WESTERN GAS PARTNERS LP	5.45	4/1/2044	28,761,372	28,362,502	30,090,435
WESTERN REFINING/WNRL FI	7.50	2/15/2023	642,337	559,481	693,814
WESTPAC BANKING CORP	3.35	3/8/2027	33,554,933	33,527,325	33,758,276
WEX INC	4.75	2/1/2023	958,712	945,837	964,235
WEYERHAEUSER CO	7.38	3/15/2032	78,949,965	88,076,113	108,631,994
WHITING PETROLEUM CORP	5.00	3/15/2019	743,002	728,270	738,173
WHITING PETROLEUM CORP	5.75	3/15/2021	3,049,664	2,985,589	2,873,942
WHITING PETROLEUM CORP	6.25	4/1/2023	819,699	821,322	754,189
WIDEOPENWEST FINANCE LLC	0.00	8/18/2023	1,189,403	1,183,456	1,187,381
WILDHORSE RESOURCE DEVEL	6.88	2/1/2025	599,195	594,898	561,632
WILLIAM LYON HOMES INC	5.88	1/31/2025	551,260	547,156	567,781
WILLIAMS COMPANIES INC	4.55	6/24/2024	3,355,493	2,506,149	3,441,696
WILLIAMS COS INC	7.88	9/1/2021	886,809	775,108	1,030,241
WILLIAMS PARTNERS LP	5.10	9/15/2045	46,976,907	46,769,485	48,669,015
WILLIAMS PARTNERS/ACMP	4.88	3/15/2024	766,970	706,642	801,353
WILLIAMS PARTNERS/ACMP	4.88	5/15/2023	191,742	194,647	199,088
WILSONART LLC	0.00	12/19/2023	257,558	256,914	258,138
WIND ACQUISITION FIN SA	7.38	4/23/2021	383,485	391,407	398,598
WIND ACQUISITION FIN SA	3.67	7/15/2020	1,600,000	1,785,818	1,825,975
WINDSTREAM CORP	0.00	3/29/2021	859,440	857,570	856,931
WINDSTREAM CORP	0.00	2/17/2024	546,246	546,754	533,273
WINDSTREAM HLDGS MIDWEST	6.75	4/1/2028	503,324	487,951	408,996
WINDSTREAM SRVC / FIN	7.50	4/1/2023	2,444,717	2,479,293	2,161,912
WINDSTREAM SRVC / FIN	7.75	10/1/2021	335,549	331,580	315,416
WINNEBAGO INDUSTRIES INC.	0.00	11/8/2023	476,480	475,686	481,245
WIRECO WORLDGROUP INC	0.00	9/30/2023	432,943	428,613	435,921
WMG ACQUISITION CORP	5.00	8/1/2023	383,485	388,060	394,169
WMG ACQUISITION CORP	0.00	11/1/2023	1,917,425	1,924,466	1,915,622
WPX ENERGY INC	7.50	8/1/2020	910,777	880,941	956,862
WPX ENERGY INC	6.00	1/15/2022	3,890,455	3,546,097	3,847,310
WR GRACE + CO CONN	5.13	10/1/2021	1,366,165	1,373,169	1,463,095
WTG HLDGS III CORP	0.00	1/15/2021	530,168	524,866	532,819
WYNN LAS VEGAS LLC/CORP	4.25	5/30/2023	3,355,493	3,149,467	3,375,224
WYNN MACAU LTD	5.25	10/15/2021	671,099	652,550	690,621
XLIT LTD	4.45	3/31/2025	10,545,836	10,517,357	10,889,630
XLIT LTD	1.00	6/29/2047	443,000	489,601	500,142
XPLORNET COMMUNICATIONS	9.63	6/1/2022	167,775	167,775	174,492
XPO LOGISTICS INC	6.13	9/1/2023	239,678	242,935	251,022

CalPERS 2016-2017 Annual Investment Report
Corporate Bonds

Security Name	Rate	Maturity Date	Par Value	Book Value	Market Value
XPO LOGISTICS INC	6.50	6/15/2022	512,911	490,298	539,121
XPO LOGISTICS INC	0.00	11/1/2021	1,790,128	1,798,631	1,793,457
ZAYO GROUP LLC	0.00	1/19/2024	843,095	840,988	843,449
ZAYO GROUP LLC/ZAYO CAP	6.00	4/1/2023	790,938	824,747	832,612
ZAYO GROUP LLC/ZAYO CAP	5.75	1/15/2027	838,873	877,526	878,938
ZAYO GROUP LLC/ZAYO CAP	6.38	5/15/2025	1,906,879	1,886,843	2,060,688
ZEBRA TECHNOLOGIES CORP	0.00	10/27/2021	251,591	251,591	252,283
ZEKELMAN INDS INC	0.00	6/14/2021	947,246	945,010	951,746
ZEKELMAN INDUSTRIES INC	9.88	6/15/2023	2,499,363	2,527,058	2,807,960
ZIGGO BOND FINANCE BV	6.00	1/15/2027	3,344,948	3,332,905	3,393,951
ZOETIS INC	4.70	2/1/2043	45,059,482	45,186,398	49,026,519
Total				**$ 14,410,004,043**	**$ 15,288,437,861**

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
1 800 FLOWERS.COM INC CL A	114,626	287,711	1,117,603
180 DEGREE CAPITAL CORP	52,533	116,341	84,053
1ST CONSTITUTION BANCORP	13,676	158,774	242,750
1ST SOURCE CORP	34,355	886,894	1,646,986
21VIANET GROUP INC ADR	115,559	1,312,087	580,105
2U INC	70,288	1,487,866	3,297,928
3D SYSTEMS CORP	1,271,941	24,426,831	23,785,291
3M CO	1,457,595	111,141,452	303,456,785
4LICENSING CORP	40,471	306,638	81
500.COM LTD CLASS A ADR	50,631	1,204,015	551,376
51JOB INC ADR	71,163	2,191,309	3,183,110
58.COM INC ADR	152,291	5,661,607	6,717,572
8POINT3 ENERGY PARTNERS LP	61,651	949,754	932,783
8X8 INC	205,506	1,314,560	2,990,111
A H BELO CORP A	66,667	526,005	366,670
A MARK PRECIOUS METALS INC	20,386	166,570	335,150
A. M. CASTLE + CO	22,229	132,487	2,556
A10 NETWORKS INC	196,271	827,883	1,656,529
AAON INC	150,343	1,671,481	5,540,152
AAR CORP	86,438	1,759,527	3,004,582
AARON S INC	299,356	7,747,201	11,644,936
ABAXIS INC	64,674	1,668,991	3,428,995
ABB LTD SPON ADR	41,300	1,045,009	1,028,370
ABBOTT LABORATORIES	4,345,108	103,799,511	211,215,704
ABBVIE INC	4,285,541	142,277,948	310,744,588
ABERCROMBIE + FITCH CO CL A	496,946	12,087,639	6,182,012
ABIOMED INC	81,467	2,321,251	11,674,274
ABM INDUSTRIES INC	83,724	1,540,746	3,476,210
ABRAXAS PETROLEUM CORP	1,060,658	2,889,000	1,718,266
ACACIA COMMUNICATIONS INC	214,981	11,749,271	8,915,278
ACACIA RESEARCH CORP	91,236	1,968,782	374,067
ACADIA HEALTHCARE CO INC	137,817	6,812,984	6,805,410
ACADIA PHARMACEUTICALS INC	149,313	2,681,547	4,164,341
ACCELERATE DIAGNOSTICS INC	28,592	358,868	781,987
ACCELERON PHARMA INC	38,647	1,370,291	1,174,481
ACCENTURE PLC CL A	1,876,862	133,354,043	232,130,279
ACCESS NATIONAL CORP	56,200	752,211	1,490,413
ACCO BRANDS CORP	249,132	1,776,963	2,902,385
ACCURAY INC	45,965	333,736	218,336
ACER THERAPEUTICS INC	265,208	-	29,332
ACETO CORP	71,380	534,890	1,102,827
ACHAOGEN INC	11,200	241,200	243,376
ACHILLION PHARMACEUTICALS	162,517	1,594,190	745,953
ACI WORLDWIDE INC	313,000	3,902,241	7,001,806
ACME UNITED CORP	9,271	52,996	265,138
ACORDA THERAPEUTICS INC	63,949	1,702,527	1,259,796
ACORN ENERGY INC	48,646	389,501	11,179
ACORN INTERNATIONAL INC ADR	1,350	36,184	14,226
ACTINIUM PHARMACEUTICALS INC	39,873	299,050	48,646
ACTIVISION BLIZZARD INC	1,893,089	49,021,553	108,985,145
ACTUANT CORP A	183,735	3,202,935	4,519,874
ACUITY BRANDS INC	44,389	(4,364,825)	9,023,424

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
ACURA PHARMACEUTICALS INC	9,038	94,450	5,061
ACXIOM CORP	151,841	2,705,313	3,944,817
ADAMS RESOURCES + ENERGY INC	8,872	134,791	364,455
ADCARE HEALTH SYSTEMS INC	5,604	14,681	5,380
ADDUS HOMECARE CORP	9,370	257,588	348,573
ADDVANTAGE TECHNOLOGIES GRP	18,541	76,798	29,851
ADECOAGRO SA	38,300	371,935	382,617
ADEPTUS HEALTH INC CLASS A	10,722	997,677	18,335
ADES INTERNATIONAL HOLDIN	193,577	3,194,021	2,516,501
ADIENT PLC	226,331	11,464,366	14,797,510
ADOBE SYSTEMS INC	1,547,738	87,003,367	218,912,091
ADTALEM GLOBAL EDUCATION INC	210,379	8,240,334	7,983,871
ADTRAN INC	178,178	3,723,475	3,679,372
ADVANCE AUTO PARTS INC	165,305	7,418,955	19,272,962
ADVANCED DRAINAGE SYSTEMS IN	187,535	3,022,781	3,769,450
ADVANCED EMISSIONS SOLUTIONS	28,493	360,316	260,992
ADVANCED ENERGY INDUSTRIES	298,916	6,889,526	19,336,849
ADVANCED MICRO DEVICES	2,851,410	30,720,488	35,585,600
ADVANSIX INC	89,714	948,127	2,802,672
ADVAXIS INC	47,554	878,795	308,624
ADVERUM BIOTECHNOLOGIES INC	145,485	682,652	363,714
ADVISORY BOARD CO/THE	45,072	2,304,483	2,321,202
AECOM	642,753	15,398,305	20,780,194
AEGEAN MARINE PETROLEUM NETW	4,900	56,105	28,665
AEGION CORP	145,931	2,913,879	3,192,981
AEGON N.V. NY REG SHR	1,174,606	6,173,538	6,002,237
AEHR TEST SYSTEMS	2,293	9,767	8,598
AERCAP HOLDINGS NV	579,886	19,582,363	26,924,108
AERIE PHARMACEUTICALS INC	5,100	242,046	268,005
AEROCENTURY CORP	2,991	37,839	37,082
AEROHIVE NETWORKS INC	190,296	1,301,622	951,478
AEROJET ROCKETDYNE HOLDINGS	93,618	640,846	1,947,265
AEROVIRONMENT INC	31,272	928,457	1,194,604
AES CORP	3,185,335	35,146,773	35,389,077
AETNA INC	975,064	50,250,460	148,043,898
AEVI GENOMIC MEDICINE INC	50,839	374,141	67,615
AFFILIATED MANAGERS GROUP	115,949	11,118,097	19,231,319
AFFIMED NV	174,446	2,529,467	357,614
AFFINION GROUP HOLDINGS INC.	1,084	-	11
AFFINION GROUP HOLDINGS INC.	1,030	-	10
AFFIRMATIVE INSURANCE HOLDIN	60,308	840,158	66
AFFYMAX INC	108,854	111,031	5,660
AFLAC INC	1,055,852	35,924,424	82,018,608
AG+E HOLDINGS INC	47,648	118,705	10,249
AGCO CORP	219,179	8,254,385	14,770,501
AGENUS INC	126,333	1,087,730	493,963
AGILENT TECHNOLOGIES INC	1,455,327	53,420,003	86,315,427
AGILYSYS INC	53,630	492,321	542,732
AGIOS PHARMACEUTICALS INC	71,488	5,356,451	3,678,046
AGRIA CORP ADR	100,481	118,094	0
AGRITECH WORLDWIDE INC	10,191	24,694	36
AGRIUM INC	219,339	21,130,067	19,847,986

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
AIR LEASE CORP	210,072	6,121,214	7,848,301
AIR PRODUCTS + CHEMICALS INC	578,998	40,499,384	82,831,446
AIR T INC	63,000	1,073,497	1,335,599
AIR TRANSPORT SERVICES GROUP	229,428	1,967,687	4,996,943
AIRCASTLE LTD	379,396	7,419,800	8,251,872
AIRMEDIA GROUP INC ADR	134,322	625,941	287,449
AIRSPAN NETWORKS INC	1,310	849,050	14,932
AK STEEL HOLDING CORP	401,874	3,240,971	2,640,315
AKAMAI TECHNOLOGIES INC	408,697	12,942,371	20,357,179
AKEBIA THERAPEUTICS INC	58,813	600,102	845,146
AKORN INC	266,596	2,637,340	8,941,619
ALAMO GROUP INC	18,280	470,734	1,660,010
ALARM.COM HOLDINGS INC	70,824	1,740,604	2,665,109
ALASKA AIR GROUP INC	361,398	7,394,473	32,439,097
ALASKA COMM SYSTEMS GROUP	166,671	388,343	366,676
ALBANY INTL CORP CL A	38,742	957,133	2,068,823
ALBANY MOLECULAR RESEARCH	94,242	1,060,579	2,045,043
ALBEMARLE CORP	231,196	12,332,515	24,400,391
ALBIREO PHARMA INC	753	327,371	15,504
ALCOA CORP	706,235	20,893,210	23,058,573
ALCOBRA LTD	50,839	183,878	56,939
ALDER BIOPHARMACEUTICALS INC	164,716	4,817,496	1,886,003
ALERE INC	110,633	3,553,355	5,552,667
ALEXANDER + BALDWIN INC	83,311	1,735,589	3,447,409
ALEXION PHARMACEUTICALS INC	695,309	49,830,996	84,598,274
ALEXZA PHARMACEUTICALS	26,224	-	0
ALIBABA GROUP HOLDING SP ADR	2,589,313	212,724,425	364,834,251
ALICO INC	7,942	234,366	248,590
ALIGN TECHNOLOGY INC	304,336	18,708,838	45,686,902
ALKERMES PLC	341,972	9,294,445	19,824,130
ALLEGHANY CORP	39,871	11,192,397	23,715,213
ALLEGHENY TECHNOLOGIES INC	314,936	9,463,803	5,357,066
ALLEGIANCE BANCSHARES INC	6,300	235,053	241,290
ALLEGIANT TRAVEL CO	27,931	2,865,702	3,787,428
ALLEGION PLC	324,713	14,538,978	26,340,688
ALLERGAN PLC	998,639	198,166,675	242,759,271
ALLETE INC	65,392	2,545,906	4,687,275
ALLIANCE DATA SYSTEMS CORP	106,004	8,828,108	27,210,244
ALLIANCE HEALTHCARE SERVICE	24,123	441,458	320,841
ALLIANCEBERNSTEIN HOLDING LP	180,463	4,276,326	4,267,954
ALLIANT ENERGY CORP	958,975	26,952,122	38,522,043
ALLIED HEALTHCARE PRODUCTS	12,660	89,397	34,941
ALLIED MOTION TECHNOLOGIES	25,942	144,910	706,131
ALLIED WORLD ASSURANCE CO	270,332	6,510,405	14,300,573
ALLISON TRANSMISSION HOLDING	841,223	25,496,798	31,554,258
ALLOT COMMUNICATIONS LTD	10,766	141,511	54,798
ALLSCRIPTS HEALTHCARE SOLUTI	475,752	6,994,240	6,070,601
ALLSTATE CORP	1,476,052	60,031,367	130,542,060
ALLY FINANCIAL INC	1,827,256	37,316,356	38,189,659
ALMOST FAMILY INC	33,876	1,374,049	2,088,453
ALNYLAM PHARMACEUTICALS INC	(80,126)	(3,248,335)	(6,390,836)
ALON USA ENERGY INC	173,729	1,657,963	2,314,064

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
ALPHA + OMEGA SEMICONDUCTOR	119,572	1,201,655	1,993,273
ALPHA PRO TECH LTD	40,671	75,241	119,979
ALPHABET INC CL A	757,238	299,113,202	703,989,231
ALPHABET INC CL C	811,314	345,097,723	737,265,175
ALPHATEC HOLDINGS INC	8,921	215,191	16,771
ALTAIR NANOTECHNOLOGIES INC	14,941	948,985	0
ALTERYX INC CLASS A	7,446	104,241	145,342
ALTIMMUNE INC	21,651	463,469	69,284
ALTISOURCE ASSET MANAGEMENT	2,085	166,829	190,344
ALTISOURCE PORTFOLIO SOL	64,093	1,622,564	1,398,500
ALTRA INDUSTRIAL MOTION CORP	52,359	1,325,062	2,083,884
AMAG PHARMACEUTICALS INC	82,215	2,114,681	1,512,749
AMARIN CORP PLC ADR	469,011	460,738	1,890,113
AMAZON.COM INC	1,009,281	335,285,582	976,983,991
AMBAC FINANCIAL GROUP INC	299,955	6,362,176	5,204,220
AMBER ROAD INC	112,059	1,082,212	960,342
AMBEV SA ADR	5,609,210	34,930,025	30,794,563
AMBIENT CORP	4,286	22,885	6
AMBIT BIOSCIENCES CORP	34,490	-	0
AMBOW EDUCATION HOLDING ADR	787	-	3,268
AMC ENTERTAINMENT HLDS CL A	40,525	1,170,180	921,952
AMC NETWORKS INC A	319,768	13,436,461	17,078,786
AMCON DISTRIBUTING CO	1,346	42,731	141,974
AMCORE FINANCIAL INC	40,966	-	41
AMDOCS LTD	474,609	18,439,637	30,593,275
AMEC FOSTER WHEELER SPN ADR	130,649	2,188,386	786,507
AMEDISYS INC	61,879	2,788,354	3,886,599
AMER NATL BNKSHS/DANVILLE VA	20,253	530,040	748,330
AMERCO	34,809	6,215,741	12,742,363
AMEREN CORPORATION	1,374,213	53,780,560	75,128,203
AMERESCO INC CL A	63,000	402,045	485,099
AMERICA MOVIL SPN ADR CL L	3,218,642	49,540,110	51,240,781
AMERICA S CAR MART INC	18,466	266,330	718,311
AMERICAN AIRLINES GROUP INC	1,281,692	44,132,647	64,494,740
AMERICAN AXLE + MFG HOLDINGS	227,195	3,104,979	3,544,238
AMERICAN BILTRITE INC	61	43,893	20,291
AMERICAN CARESOURCE HOLDINGS	12,531	175,800	39
AMERICAN EAGLE ENERGY CORP	95,995	168,791	0
AMERICAN EAGLE OUTFITTERS	602,307	9,236,860	7,257,798
AMERICAN ELECTRIC POWER	1,456,633	64,318,761	101,192,329
AMERICAN ELECTRIC TECHNOLOGI	21,432	90,169	38,577
AMERICAN EQUITY INVT LIFE HL	300,845	4,390,987	7,906,219
AMERICAN EXPRESS CO	2,256,355	91,391,502	190,075,312
AMERICAN FINANCIAL GROUP INC	457,423	24,320,558	45,454,145
AMERICAN INTERNATIONAL GROUP	3,974,614	200,354,346	248,492,890
AMERICAN INTERNATIONAL GROUP	102,851	1,755,192	2,168,105
AMERICAN LORAIN CORP	21,233	53,699	10,616
AMERICAN MED ALERT CP ESCROW	10,500	-	0
AMERICAN MIDSTREAM PARTNERS	57,567	1,354,698	739,738
AMERICAN NATIONAL INSURANCE	42,878	2,875,570	4,994,876
AMERICAN PUBLIC EDUCATION	90,023	2,538,330	2,129,049
AMERICAN RAILCAR INDUSTRIES	105,164	2,641,318	4,027,790

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
AMERICAN REALTY INVESTORS IN	909	8,654	7,927
AMERICAN RIVER BANKSHRS (CA)	16,694	165,441	242,230
AMERICAN SHARED HOSPITAL SER	12,959	66,296	51,187
AMERICAN SOFTWARE INC CL A	80,466	720,304	827,996
AMERICAN STATES WATER CO	83,248	2,268,515	3,946,777
AMERICAN SUPERCONDUCTOR CORP	22,509	369,140	103,989
AMERICAN VANGUARD CORP	38,817	697,218	669,601
AMERICAN WATER WORKS CO INC	547,263	19,745,406	42,659,120
AMERICAN WOODMARK CORP	27,927	781,802	2,668,451
AMERIGAS PARTNERS LP	140,693	6,207,699	6,355,091
AMERIPRISE FINANCIAL INC	579,167	35,497,751	73,722,158
AMERIS BANCORP	47,377	886,643	2,283,591
AMERISAFE INC	71,870	2,376,051	4,092,972
AMERISERV FINANCIAL INC	35,720	109,593	148,236
AMERISOURCEBERGEN CORP	538,440	21,779,684	50,898,727
AMES NATIONAL CORP	22,929	522,601	701,630
AMETEK INC	474,950	10,750,098	28,767,705
AMGEN INC	1,971,937	150,286,775	339,626,784
AMICUS THERAPEUTICS INC	175,522	1,946,304	1,767,509
AMKOR TECHNOLOGY INC	643,140	4,069,940	6,283,477
AMN HEALTHCARE SERVICES INC	15,300	523,213	597,465
AMPCO PITTSBURGH CORP	41,867	446,366	617,539
AMPHENOL CORP CL A	657,062	12,790,100	48,504,292
AMPIO PHARMACEUTICALS INC	20,435	48,431	10,649
AMPLIFY ENERGY CORP	352	1,356,852	3,524
AMPLIFY ENERGY CORP	1,534	-	-
AMREP CORP	22,737	757,909	154,155
AMTECH SYSTEMS INC	86,264	727,701	728,069
AMTRUST FINANCIAL SERVICES	343,234	4,233,354	5,196,561
AMYRIS INC	5,336	350,601	16,969
ANADARKO PETROLEUM CORP	1,792,993	86,439,744	81,294,295
ANALOG DEVICES INC	893,467	37,613,146	69,511,736
ANALOGIC CORP	42,603	1,255,132	3,095,106
ANAPTYSBIO INC	893	13,402	21,381
ANDATEE CHINA MARINE FUEL SE	4,087	12,302	98
ANDEAVOR	435,066	22,713,053	40,722,131
ANDEAVOR LOGISTICS LP	66,230	3,138,409	3,423,414
ANDERSONS INC/THE	57,616	1,694,404	1,967,577
ANGIE S LIST INC	2,600	31,746	33,254
ANGIODYNAMICS INC	182,711	2,765,189	2,961,748
ANI PHARMACEUTICALS INC	17,572	467,593	822,373
ANIKA THERAPEUTICS INC	73,474	1,176,436	3,625,201
ANIXTER INTERNATIONAL INC	93,082	5,255,217	7,279,034
ANSYS INC	281,503	16,289,559	34,253,342
ANTARES PHARMA INC	930,641	1,942,416	2,996,663
ANTERO RESOURCES CORP	545,607	16,811,430	11,790,577
ANTHEM INC	791,076	60,524,475	148,825,102
ANTHERA PHARMACEUTICALS INC	12,725	658,387	20,614
AON PLC	724,876	45,896,591	96,372,268
AOXIN TIANLI GROUP INC	2,142	13,071	4,520
APACHE CORP	1,039,667	55,480,915	49,831,219
APOGEE ENTERPRISES INC	29,645	861,763	1,685,041

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
APOLLO ENDOSURGERY INC	845	298,249	6,771
APOLLO GLOBAL MANAGEMENT A	112,330	2,690,057	2,971,123
APOLLO INVESTMENT CORP	772,233	5,726,047	4,934,571
APPFOLIO INC A	298	3,574	9,709
APPIAN CORP	993	11,913	18,019
APPLE INC	13,877,319	660,439,881	1,998,611,425
APPLIANCE RECYCLING CTRS AMR	9,759	30,211	7,807
APPLIED DNA SCIENCES INC	36,085	114,871	63,510
APPLIED GENETIC TECHNOLOGIES	17,943	432,486	91,509
APPLIED INDUSTRIAL TECH INC	113,921	3,402,736	6,727,015
APPLIED MATERIALS INC	3,987,625	79,668,680	164,728,808
APPLIED OPTOELECTRONICS INC	46,474	827,585	2,871,609
APPROACH RESOURCES INC	1,450,596	6,512,556	4,888,507
APPTIO INC CLASS A	893	14,296	15,502
APRICUS BIOSCIENCES INC	25,731	881,943	29,076
APTARGROUP INC	147,615	3,838,270	12,821,835
APTEVO THERAPEUTICS INC	21,444	58,555	44,389
AQUA AMERICA INC	476,451	7,752,181	15,865,834
AQUABOUNTY TECHNOLOGIES	278	4,585	2,227
AQUILEX HLDGS LLC	761	208,883	-
AQUILEX HLDGS LLC	1,195	178,960	-
AQUINOX PHARMACEUTICALS INC	56,620	603,451	796,646
ARABIAN FOOD INDUSTRIES COMP	111,449	267,209	234,043
ARALEZ PHARMACEUTICALS INC	105,532	1,065,109	142,468
ARAMARK	515,270	18,246,027	21,115,774
ARATANA THERAPEUTICS INC	107,060	941,768	774,044
ARC DOCUMENT SOLUTIONS INC	34,151	280,724	142,070
ARC GROUP WORLDWIDE INC	19,139	266,556	55,504
ARC LOGISTICS PARTNERS LP	22,728	450,775	347,281
ARCA BIOPHARMA INC	8,215	539,880	20,127
ARCBEST CORP	33,822	758,109	696,732
ARCH CAPITAL GROUP LTD	343,902	15,146,509	32,082,631
ARCHER DANIELS MIDLAND CO	1,625,243	41,112,281	67,252,538
ARCHROCK INC	183,775	2,622,897	2,095,032
ARCHROCK PARTNERS LP	86,399	2,322,967	1,288,205
ARCONIC INC	908,194	23,811,635	20,570,590
ARCOS DORADOS HOLDINGS INC A	507,498	5,824,553	3,780,860
ARDMORE SHIPPING CORP	49,456	597,631	403,066
ARENA PHARMACEUTICALS INC	49,341	1,932,080	832,380
ARES CAPITAL CORP	832,433	13,503,218	13,635,247
ARGAN INC	27,655	1,458,506	1,659,297
ARGO GROUP INTERNATIONAL	100,139	3,066,430	6,068,433
ARGOS THERAPEUTICS INC	94,500	436,474	34,313
ARISTA NETWORKS INC	(1,779)	1,823,633	(266,515)
ARK RESTAURANTS CORP	8,872	127,861	216,118
ARLINGTON ASSET INVESTMENT A	105,206	1,908,454	1,438,165
ARMCO METALS HOLDINGS INC	3,648	139,187	0
ARMSTRONG FLOORING INC	59,959	843,698	1,077,465
ARMSTRONG WORLD INDUSTRIES	179,004	7,367,644	8,234,207
ARO LIQUIDATION INC	128,891	230,714	3,351
AROTECH CORP	33,635	1,014,300	119,405
ARQULE INC	225,185	467,798	279,229

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
ARRAY BIOPHARMA INC	238,762	889,507	1,998,437
ARRIS INTERNATIONAL PLC	357,548	10,917,233	10,018,489
ARROW ELECTRONICS INC	353,229	13,427,893	27,700,209
ARROW FINANCIAL CORP	38,611	821,168	1,222,045
ARROWHEAD PHARMACEUTICALS IN	232,805	2,061,959	377,145
ART S WAY MANUFACTURING CO	3,209	11,133	9,787
ARTESIAN RESOURCES CORP CL A	16,348	368,322	615,342
ARTHUR J GALLAGHER + CO	668,601	26,628,604	38,277,380
ARTISAN PARTNERS ASSET MA A	38,773	2,172,231	1,190,333
ASB BANCORP INC	997	13,278	43,811
ASBURY AUTOMOTIVE GROUP	81,380	2,765,139	4,602,045
ASCENA RETAIL GROUP INC	1,232,602	8,927,839	2,650,095
ASCENDIS PHARMA A/S ADR	15,500	372,095	430,280
ASCENT CAPITAL GROUP INC A	62,433	1,767,737	958,968
ASCENT SOLAR TECHNOLOGIES	478	313,132	0
ASHFORD INC	3,014	262,255	151,023
ASHLAND GLOBAL HOLDINGS INC	104,782	1,159,954	6,906,156
ASML HOLDING NV NY REG SHS	6,925	918,494	902,397
ASPEN AEROGELS INC	304,034	3,073,789	1,352,953
ASPEN INSURANCE HOLDINGS LTD	347,772	13,143,125	17,336,438
ASPEN TECHNOLOGY INC	191,647	5,135,903	10,590,414
ASSEMBLY BIOSCIENCES INC	24,504	812,477	506,016
ASSOCIATED BANC CORP	621,210	12,065,867	15,654,502
ASSURANT INC	240,093	13,215,432	24,895,192
ASSURED GUARANTY LTD	631,534	14,857,835	26,360,244
ASTEA INTL INC	59,286	301,913	133,393
ASTEC INDUSTRIES INC	28,223	1,009,230	1,566,655
ASTORIA FINANCIAL CORP	187,520	2,902,077	3,778,538
ASTRAZENECA PLC SPONS ADR	1,978,704	60,476,258	67,454,019
ASTRONICS CORP	17,771	184,176	541,471
ASTRONICS CORP CL B	23,738	225,360	725,914
ASTRONOVA INC	19,321	168,038	253,100
ASTROTECH CORP	1,620	594	1,555
ASURE SOFTWARE INC	33,449	371,942	488,687
AT+T INC	18,396,738	458,174,842	694,108,909
ATA INC ADR	299	1,256	1,325
ATENTO SA	436,866	3,664,458	4,871,056
ATHENAHEALTH INC	73,267	3,440,524	10,297,627
ATHENE HOLDING LTD CLASS A	296,658	13,675,118	14,717,203
ATHENEX INC	49,639	546,025	794,218
ATHERSYS INC	173,449	390,347	261,908
ATLANTIC AMERICAN CORP	52,857	135,610	195,571
ATLANTIC CAPITAL BANCSHARES	18,200	667,212	345,804
ATLANTIC COAST FINANCIAL COR	13,144	612,207	105,023
ATLANTICA YIELD PLC	92,826	2,240,532	1,982,763
ATLANTICUS HOLDINGS CORP	18,769	75,223	49,927
ATLAS AIR WORLDWIDE HOLDINGS	84,559	3,402,383	4,409,746
ATLAS ENERGY GROUP LLC	70,028	335,432	6,029
ATLAS FINANCIAL HOLDINGS INC	21,133	315,711	314,880
ATLASSIAN CORP PLC CLASS A	3,673	77,138	129,225
ATMOS ENERGY CORP	397,905	23,380,899	33,006,183
ATN INTERNATIONAL INC	21,882	857,054	1,497,618

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
ATRICURE INC	35,850	405,588	869,361
ATRION CORPORATION	4,078	806,659	2,623,583
ATRIUM CORPORATION	431	-	-
ATTUNITY LTD	23,027	212,943	165,563
ATWOOD OCEANICS INC	392,482	7,340,547	3,198,730
AUBURN NATL BANCORPORATION	998	23,323	37,309
AUTHENTIDATE HOLDING CORP	9,501	843,641	15,201
AUTOCHINA INTERNATIONAL LTD	7,347	229,159	213,784
AUTODESK INC	431,642	15,055,503	43,518,190
AUTOHOME INC ADR	153,294	4,262,155	6,953,428
AUTOLIV INC	210,924	15,307,849	23,159,483
AUTOMATIC DATA PROCESSING	1,495,088	72,427,242	153,186,743
AUTONATION INC	164,328	5,009,851	6,928,086
AUTOWEB INC	29,905	403,717	377,102
AUTOZONE INC	73,944	22,058,902	42,182,262
AV HOMES INC	7,843	115,141	157,250
AVADEL PHARMACEUTICALS PLC	83,889	1,103,144	925,299
AVALON HOLDINGS CORP A	7,377	35,552	17,925
AVANGRID INC	135,525	5,523,394	5,983,427
AVEO PHARMACEUTICALS INC	33,294	59,930	73,913
AVERY DENNISON CORP	461,173	26,548,488	40,753,890
AVIANCA HOLDINGS SA SPON ADR	78,925	1,183,882	513,015
AVIAT NETWORKS INC	18,383	507,379	319,858
AVID TECHNOLOGY INC	225,212	2,219,083	1,184,614
AVIRAGEN THERAPEUTICS INC	98,736	593,959	66,104
AVIS BUDGET GROUP INC	387,791	8,672,189	10,575,059
AVISTA CORP	224,156	5,961,132	9,517,683
AVNET INC	1,269,462	43,292,912	49,356,698
AVON PRODUCTS INC	2,265,339	22,895,516	8,608,290
AVX CORP	99,717	2,874,510	1,629,377
AWARE INC/MASS	29,606	170,949	152,471
AXALTA COATING SYSTEMS LTD	326,233	8,943,825	10,452,501
AXCELIS TECHNOLOGIES INC	183,743	2,310,390	3,849,415
AXION INTERNATIONAL HOLDINGS	34,889	26,553	24
AXIS CAPITAL HOLDINGS LTD	645,471	29,443,416	41,736,186
AXOGEN INC	130,767	1,302,533	2,190,347
AXON ENTERPRISE INC	136,804	794,679	3,439,255
AXT INC	129,987	345,766	825,419
AYTU BIOSCIENCE INC	340	14,795	201
AZURE MIDSTREAM PARTNERS LP	19,937	344,506	558
AZZ INC	47,473	907,056	2,648,972
B. RILEY FINANCIAL INC	33,577	1,194,341	622,860
B+G FOODS INC	69,948	1,690,583	2,490,134
BABCOCK + WILCOX ENTERPR	832,764	8,867,902	9,793,299
BADGER METER INC	80,980	2,003,037	3,227,057
BAIDU INC SPON ADR	1,054,112	126,987,029	188,538,494
BAKER HUGHES INC	1,377,354	61,562,367	75,079,570
BALCHEM CORP	73,799	1,789,656	5,734,933
BALDWIN + LYONS INC CL B	29,515	690,475	723,111
BALL CORP	421,476	2,372,228	17,790,507
BALL CORP	32,236	1,163,181	1,360,682
BALLANTYNE STRONG INC	78,289	208,823	524,539

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
BANC OF CALIFORNIA INC	187,115	3,185,884	4,022,967
BANCFIRST CORP	7,000	425,694	676,200
BANCO BRADESCO ADR	1,547,772	12,889,072	13,156,062
BANCO LATINOAMERICANO COME E	83,663	2,602,539	2,290,706
BANCO SANTANDER BRASIL ADS	289,151	1,879,599	2,177,307
BANCOLOMBIA S.A. SPONS ADR	164,481	6,561,067	7,327,629
BANCORP INC/THE	193,840	1,445,897	1,469,304
BANCORP OF NEW JERSEY INC	3,888	38,997	64,924
BANCORPSOUTH INC	229,058	4,048,100	6,986,264
BANK OF AMERICA CORP	28,652,648	423,655,397	695,113,244
BANK OF COMMERCE HOLDINGS	10,230	43,537	113,036
BANK OF FLORIDA CORP	67,202	-	269
BANK OF HAWAII CORP	153,276	6,111,651	12,717,326
BANK OF MARIN BANCORP/CA	16,885	623,776	1,039,277
BANK OF NEW YORK MELLON CORP	3,121,966	74,347,502	159,282,687
BANK OF NOVA SCOTIA	529,661	29,074,614	31,848,516
BANK OF NT BUTTERFIELD + SON	11,000	377,842	375,100
BANK OF SOUTH CAROLINA CORP	3,728	38,173	75,495
BANK OF THE OZARKS	221,890	4,773,097	10,399,997
BANKFINANCIAL CORP	57,816	729,342	862,621
BANKRATE INC	139,318	2,343,465	1,790,234
BANKUNITED INC	246,719	7,976,117	8,316,904
BANKWELL FINANCIAL GROUP INC	8,672	172,277	270,841
BANNER CORPORATION	53,567	1,376,456	3,027,062
BAOZUN INC SPN ADR	18,300	375,148	405,711
BAR HARBOR BANKSHARES	39,519	625,164	1,217,991
BARCLAYS PLC SPONS ADR	633,714	5,532,994	6,711,031
BARNES + NOBLE EDUCATION INC	186,762	1,835,584	1,985,285
BARNES + NOBLE INC	283,050	2,951,746	2,151,184
BARNES GROUP INC	90,954	2,703,009	5,323,516
BARNWELL INDUSTRIES INC	25,120	362,647	45,468
BARRACUDA NETWORKS INC	66,261	1,467,336	1,527,979
BARRETT BUSINESS SVCS INC	40,471	1,514,038	2,318,611
BASIC ENERGY SERVICES INC	580	3,127,953	14,437
BASIC ENERGY SERVICES INC	18,736	-	55,270
BASSETT FURNITURE INDS	63,265	1,319,612	2,400,893
BAXANO SURGICAL INC	65,791	222,928	0
BAXTER INTERNATIONAL INC	1,913,246	67,828,680	115,827,923
BAY BANCORP INC	14,318	183,146	109,529
BB+T CORP	2,369,338	77,122,160	107,591,624
BCB BANCORP INC	23,326	488,122	356,887
BEACON ROOFING SUPPLY INC	92,345	2,281,838	4,524,881
BEAR STATE FINANCIAL INC	39,098	311,416	369,866
BEASLEY BROADCAST GRP INC A	69,363	480,101	679,755
BEAZER HOMES USA INC	18,863	397,985	258,796
BEBE STORES INC	38,179	759,757	226,782
BECTON DICKINSON AND CO	520,618	35,902,759	101,577,747
BED BATH + BEYOND INC	414,594	13,536,905	12,603,662
BEL FUSE INC CL B	22,603	379,571	558,303
BELDEN INC	83,122	3,015,635	6,269,880
BELMOND LTD CLASS A	193,789	2,151,993	2,577,397
BEMIS COMPANY	264,139	5,199,046	12,216,414

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
BENCHMARK ELECTRONICS INC	272,228	5,693,023	8,792,954
BENEFICIAL BANCORP INC	111,166	1,354,458	1,667,497
BENEFITFOCUS INC	28,989	746,847	1,053,749
BERKSHIRE BANCORP INC	14,997	187,899	152,223
BERKSHIRE HATHAWAY INC CL A	1,102	108,542,838	280,752,264
BERKSHIRE HATHAWAY INC CL B	3,464,707	381,477,931	586,817,402
BERKSHIRE HILLS BANCORP INC	110,044	2,739,765	3,868,039
BERRY GLOBAL GROUP INC	281,251	7,810,813	16,034,094
BEST BUY CO INC	836,448	21,863,123	47,953,564
BG MEDICINE INC	96,718	243,555	4,546
BGC PARTNERS INC CL A	731,272	5,244,697	9,243,274
BHP BILLITON LTD SPON ADR	275,001	10,013,665	9,787,286
BIG 5 SPORTING GOODS CORP	90,806	1,027,877	1,185,014
BIG LOTS INC	195,805	5,715,494	9,457,395
BIGLARI HOLDINGS INC	3,872	1,309,974	1,547,719
BILL BARRETT CORP	1,669,471	9,004,924	5,125,275
BIO PATH HOLDINGS INC	115,533	268,331	44,850
BIO RAD LABORATORIES A	85,214	10,443,603	19,284,709
BIO TECHNE CORP	69,509	4,001,614	8,167,341
BIOCRYST PHARMACEUTICALS INC	117,445	1,014,725	652,994
BIODELIVERY SCIENCES INTL	258,258	1,821,957	723,121
BIOGEN INC	607,627	80,998,600	164,885,608
BIOLASE INC	123,765	697,732	120,052
BIOMARIN PHARMACEUTICAL INC	204,816	6,030,727	18,601,377
BIOSCRIP INC	594,586	2,382,178	1,614,302
BIOSPECIFICS TECHNOLOGIES	17,318	445,862	857,410
BIOSTAGE INC	64,595	351,445	26,613
BIOSTAR PHARMACEUTICALS INC	2,010	19,569	3,075
BIOTELEMETRY INC	98,548	696,039	3,296,442
BIOTIME INC	48,050	166,614	151,358
BIOVERATIV INC	271,557	6,156,245	16,339,600
BIRNER DENTAL MGMT SERVICES	2,891	40,433	39,026
BITAUTO HOLDINGS LTD ADR	57,879	2,851,528	1,664,012
BJ S RESTAURANTS INC	101,336	3,790,811	3,774,758
BLACK BOX CORP	146,438	2,763,456	1,252,043
BLACK HILLS CORP	88,038	3,519,187	5,939,906
BLACK RIDGE OIL AND GAS INC	5,483	822	192
BLACKBAUD INC	67,608	2,467,744	5,797,411
BLACKHAWK NETWORK HOLDINGS I	146,818	4,278,186	6,401,258
BLACKLINE INC	397	6,751	14,193
BLACKROCK INC	344,150	81,955,803	145,372,219
BLACKSTONE GROUP LP/THE	1,063,872	24,297,104	35,480,142
BLONDER TONGUE LABORATORIES	20,335	41,858	10,981
BLOOMIN BRANDS INC	69,500	1,311,044	1,475,485
BLUCORA INC	51,196	775,383	1,085,359
BLUE BIRD CORP	14,953	152,257	254,193
BLUE BUFFALO PET PRODUCTS IN	275,742	5,951,559	6,289,673
BLUE CAPITAL REINSURANCE HOL	18,641	333,905	341,127
BLUE DOLPHIN ENERGY CO	23,869	366,630	45,351
BLUEBIRD BIO INC	84,187	7,497,167	8,843,860
BLUEKNIGHT ENERGY PARTNERS L	89,480	653,336	563,723
BLUELINX HOLDINGS INC	11,005	200,292	120,065

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
BLUEPRINT MEDICINES CORP	6,200	247,442	314,154
BLUESTEM GROUP INC	5,845	133,760	4,150
BMC STOCK HOLDINGS INC	237,471	3,953,774	5,188,748
BOB EVANS FARMS	72,138	2,406,977	5,181,661
BODY CENTRAL CORP	5,831	716,106	0
BOEING CO/THE	1,404,071	91,625,167	277,655,003
BOFI HOLDING INC	172,635	1,169,866	4,094,902
BOINGO WIRELESS INC	12,859	92,072	192,373
BOISE CASCADE CO	73,867	1,951,753	2,245,560
BOK FINANCIAL CORPORATION	71,841	3,669,026	6,043,965
BON TON STORES INC/THE	27,413	246,168	11,993
BONANZA CREEK ENERGY INC	31,145	1,982,668	987,608
BOOT BARN HOLDINGS INC	11,020	231,415	78,020
BOOZ ALLEN HAMILTON HOLDINGS	618,139	21,883,511	20,114,253
BORGWARNER INC	526,419	15,018,518	22,299,114
BOSTON BEER COMPANY INC A	10,434	728,480	1,378,884
BOSTON PRIVATE FINL HOLDING	224,613	2,124,201	3,447,814
BOSTON SCIENTIFIC CORP	4,460,635	71,206,346	123,648,799
BOTTOMLINE TECHNOLOGIES (DE)	69,506	959,028	1,785,619
BOVIE MEDICAL CORP	28,088	134,269	69,377
BOWL AMERICA INC CLASS A	5,893	76,016	85,394
BOX INC CLASS A	13,097	243,561	238,886
BOX SHIPS INC	1,595	163,481	159
BOX SHIPS INC WTS	79,747	0	0
BOYD GAMING CORP	64,300	920,300	1,595,283
BRADY CORPORATION CL A	156,384	4,670,391	5,301,404
BRASKEM SA SPON ADR	84,860	1,540,422	1,758,299
BRAVO BRIO RESTAURANT GROUP	14,853	198,879	68,323
BREITBURN ENERGY PARTNERS LP	1,723,337	8,683,565	66,004
BRIDGE BANCORP INC	18,146	385,478	604,274
BRIDGELINE DIGITAL INC	1,495	16,597	837
BRIDGEPOINT EDUCATION INC	87,107	1,205,294	1,285,702
BRIDGFORD FOODS CORP	18,613	142,267	246,621
BRIGGS + STRATTON	207,971	3,682,818	5,012,113
BRIGHT HORIZONS FAMILY SOLUT	81,075	4,489,475	6,259,825
BRINK S CO/THE	179,813	5,382,485	12,047,487
BRINKER INTERNATIONAL INC	169,068	4,212,469	6,441,472
BRISTOL MYERS SQUIBB CO	5,177,490	194,638,760	288,489,743
BRISTOW GROUP INC	232,813	4,864,309	1,781,020
BROADCOM LTD	1,025,946	97,217,618	239,096,799
BROADRIDGE FINANCIAL SOLUTIO	241,594	4,491,499	18,254,834
BROADSOFT INC	55,223	2,263,843	2,377,339
BROADVISION INC	13,059	314,711	57,458
BROADWIND ENERGY INC	109,432	926,115	551,540
BROCADE COMMUNICATIONS SYS	1,422,995	22,183,100	17,943,965
BROOKDALE SENIOR LIVING INC	344,487	6,008,230	5,067,403
BROOKFIELD INFRASTRUCTURE PA	549,588	13,599,559	22,483,640
BROOKLINE BANCORP INC	348,600	3,968,160	5,089,553
BROOKS AUTOMATION INC	154,224	3,313,161	3,345,120
BROWN + BROWN INC	432,966	12,428,466	18,647,835
BROWN FORMAN CORP CLASS A	218,882	7,115,248	10,790,872
BROWN FORMAN CORP CLASS B	538,625	11,441,271	26,177,180

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
BRUKER CORP	779,243	15,759,868	22,473,373
BRUNSWICK CORP	184,861	3,868,905	11,596,303
BRYN MAWR BANK CORP	27,632	614,899	1,174,343
BSB BANCORP INC/MA	19,937	241,154	583,148
BSD MED CORP	5,945	239,038	119
BSQUARE CORP	42,316	186,492	236,967
BT GROUP PLC SPON ADR	67,400	1,272,170	1,308,234
BUCKLE INC/THE	132,294	3,393,524	2,354,830
BUFFALO WILD WINGS INC	39,743	2,322,027	5,035,494
BUILD A BEAR WORKSHOP INC	93,717	982,097	979,343
BUILDERS FIRSTSOURCE INC	260,437	2,667,270	3,989,893
BUNGE LTD	557,840	35,260,801	41,614,869
BURLINGTON STORES INC	164,649	14,353,046	15,146,042
BWX TECHNOLOGIES INC	613,962	19,332,216	29,930,658
C + F FINANCIAL CORP	9,121	284,931	427,777
C.H. ROBINSON WORLDWIDE INC	334,552	15,738,891	22,977,058
C+J ENERGY SERVICES INC	1,547	-	26,449
CA INC	1,058,765	25,148,923	36,495,618
CABELA S INC	125,073	3,461,870	7,431,808
CABLE ONE INC	15,089	6,825,080	10,727,026
CABOT CORP	406,409	16,149,337	21,714,454
CABOT MICROELECTRONICS CORP	77,804	3,679,733	5,744,300
CABOT OIL + GAS CORP	1,099,982	20,111,793	27,587,541
CACHE INC	18,328	150,000	29
CACI INTERNATIONAL INC CL A	65,649	3,487,845	8,209,349
CADENCE BANCORP	49,639	992,773	1,086,094
CADENCE DESIGN SYS INC	1,181,731	24,112,890	39,576,175
CADIZ INC	49,519	531,540	668,503
CADUS CORP	231,864	438,592	236,501
CAESARS ACQUISITION CO CL A	62,065	638,802	1,182,346
CAESARS ENTERTAINMENT CORP	468,384	4,807,989	5,620,610
CAESARSTONE LTD	72,175	918,686	2,529,720
CAFEPRESS INC	19,438	118,962	50,345
CAGLES INC ESCROW CONTRA	14,000	-	0
CAI INTERNATIONAL INC	116,280	1,273,624	2,744,220
CAL DIVE INTERNATIONAL INC	295,362	559,082	236
CAL MAINE FOODS INC	59,295	1,176,111	2,348,093
CALADRIUS BIOSCIENCES INC	4,229	443,290	19,663
CALAMP CORP	562,328	8,479,514	11,432,119
CALATLANTIC GROUP INC	27,247	(41,688)	963,191
CALAVO GROWERS INC	34,474	707,436	2,380,415
CALERES INC	157,161	3,569,387	4,365,946
CALGON CARBON CORP	85,103	1,239,749	1,285,052
CALIFORNIA COASTAL COMM INC	46,800	-	0
CALIFORNIA FIRST NATL BANCOR	2,492	38,229	46,976
CALIFORNIA RESOURCES CORP	311,766	7,799,815	2,665,599
CALIFORNIA WATER SERVICE GRP	107,282	2,203,029	3,947,990
CALITHERA BIOSCIENCES INC	14,055	112,318	208,722
CALIX INC	149,049	1,443,154	1,020,983
CALLAWAY GOLF COMPANY	10,700	102,720	136,746
CALLIDUS SOFTWARE INC	50,485	422,012	1,221,735
CALLON PETROLEUM CO	623,362	3,658,949	6,613,872

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
CALPINE CORP	1,086,756	13,767,514	14,703,814
CAMBER ENERGY INC	937	17,864	242
CAMBREX CORP	72,980	748,958	4,360,534
CAMCO FINL CORP WTS	69,262	-	0
CAMDEN NATIONAL CORP	39,379	902,697	1,689,747
CAMPBELL SOUP CO	659,272	25,950,477	34,381,009
CAMPING WORLD HOLDINGS INC A	9,431	207,490	290,957
CAN IMPERIAL BK OF COMMERCE	73,980	5,965,750	6,004,220
CANADA GOOSE HOLDINGS INC	4,964	63,438	98,036
CANADIAN NATL RAILWAY CO	161,851	12,510,955	13,118,024
CANADIAN NATURAL RESOURCES	121,659	2,511,827	3,508,646
CANADIAN PACIFIC RAILWAY LTD	225,088	34,594,538	36,196,401
CANADIAN SOLAR INC	155,753	2,923,145	2,479,583
CANCER GENETICS INC	9,271	139,754	36,619
CANO PETROLEUM INC	121,150	-	0
CANTEL MEDICAL CORP	69,184	1,406,671	5,390,104
CANTERBURY PARK HOLDING CORP	2,990	36,971	32,885
CAPELLA EDUCATION CO	47,614	2,914,962	4,075,742
CAPITAL BANK FINANCIAL CL A	20,883	503,440	795,636
CAPITAL CITY BANK GROUP INC	36,085	426,529	736,864
CAPITAL ONE FINANCIAL CORP	2,019,673	114,539,172	166,865,409
CAPITAL PRODUCT PARTNERS LP	293,464	2,915,742	997,777
CAPITAL PROPERTIES INC CL A	1,495	16,585	20,261
CAPITAL SENIOR LIVING CORP	94,881	1,051,387	1,443,142
CAPITALA FINANCE CORP	39,873	579,062	518,753
CAPITOL FEDERAL FINANCIAL IN	344,489	4,885,888	4,895,190
CAPSTONE TURBINE CORP	71,682	602,132	48,744
CARA THERAPEUTICS INC	142,049	1,808,283	2,186,133
CARBO CERAMICS INC	238,698	6,832,712	1,635,081
CARBONITE INC	133,777	1,812,470	2,916,335
CARDINAL HEALTH INC	849,719	34,719,155	66,210,075
CARDIOVASCULAR SYSTEMS INC	31,776	660,243	1,024,131
CARDTRONICS PLC A	137,140	2,144,159	4,506,405
CARE.COM INC	498	2,916	7,526
CAREDX INC	174,446	1,189,722	193,635
CAREER EDUCATION CORP	368,422	3,763,490	3,536,855
CARLISLE COS INC	165,174	6,015,149	15,757,639
CARLYLE GROUP/THE	87,165	2,921,551	1,721,518
CARMAX INC	233,324	3,157,261	14,713,382
CARNIVAL CORP	942,848	24,624,754	61,822,514
CARNIVAL PLC ADR	53,416	3,195,218	3,531,866
CAROLINA FINANCIAL CORP	36,245	885,000	1,171,439
CARPENTER TECHNOLOGY	118,405	4,354,477	4,431,917
CARRIAGE SERVICES INC	125,396	2,309,094	3,380,673
CARRIZO OIL + GAS INC	179,791	6,935,353	3,131,962
CARROLS RESTAURANT GROUP INC	80,861	719,269	990,541
CARS.COM INC	234,478	4,112,538	6,244,161
CARTER S INC	88,579	4,020,784	7,879,097
CARTESIAN INC	53,271	1,163,266	39,948
CARVER BANCORP INC	1,063	38,766	3,581
CAS MEDICAL SYSTEMS INC	10,367	27,397	11,922
CASCADIAN THERAPEUTICS INC	27,744	445,229	103,069

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
CASELLA WASTE SYSTEMS INC A	149,057	994,385	2,446,029
CASEY S GENERAL STORES INC	73,496	2,170,212	7,872,186
CASI PHARMACEUTICALS INC	136,086	1,218,723	142,890
CASS INFORMATION SYSTEMS INC	11,817	331,991	775,661
CASTLIGHT HEALTH INC B	42,266	562,523	175,403
CATALENT INC	199,349	6,059,405	6,997,143
CATALYST BIOSCIENCES INC	892	388,220	4,149
CATALYST PHARMACEUTICALS INC	41,201	64,024	113,715
CATERPILLAR INC	1,531,464	81,308,335	164,571,154
CATHAY GENERAL BANCORP	170,458	3,059,143	6,468,893
CATO CORP CLASS A	206,020	5,899,928	3,623,894
CAVCO INDUSTRIES INC	13,700	393,492	1,776,240
CAVIUM INC	138,381	5,073,284	8,597,638
CB FINANCIAL SERVICES INC	890	17,593	23,234
CBAK ENERGY TECHNOLOGY INC	15,590	68,318	21,047
CBIZ INC	82,545	487,320	1,238,174
CBOE GLOBAL MARKETS INC	282,348	14,978,484	25,806,575
CBRE GROUP INC A	647,023	10,988,247	23,551,639
CBS CORP CLASS B WHEN DISTRI	942,398	21,018,587	60,106,157
CCA INDUSTRIES INC	24,879	205,753	84,589
CCBPSDUS2 FWCC BNP	290,000	290,000	290,000
CCULOFUS9 UBS FWBC BOC	(105,000)	(105,000)	(105,000)
CDI CORP	82,578	923,451	483,082
CDK GLOBAL INC	381,532	7,866,815	23,677,900
CDW CORP/DE	484,538	20,549,542	30,298,162
CECO ENVIRONMENTAL CORP	83,338	1,357,052	765,039
CELADON GROUP INC	207,613	1,149,705	653,980
CELANESE CORP SERIES A	648,656	34,498,293	61,583,410
CELGENE CORP	2,301,974	124,407,018	298,957,404
CELGENE CORP RTS W/I	17,771	94,184	21,680
CELLDEX THERAPEUTICS INC	179,096	1,417,271	442,368
CELLULAR BIOMEDICINE GROUP I	18,940	402,434	165,724
CELSION CORP	4,779	480,907	9,797
CEMPRA INC	77,238	2,026,085	355,294
CENGAGE LEARNING HOLDINGS II	30,352	872,423	265,579
CENTENE CORP	540,198	25,357,648	43,151,020
CENTENNIAL RESOURCE DEVELO A	16,400	237,800	259,448
CENTERPOINT ENERGY INC	1,426,924	26,996,587	39,069,174
CENTERSTATE BANK CORP	79,062	1,219,754	1,965,487
CENTRAL EUROPEAN MEDIA ENT A	160,166	2,096,251	640,666
CENTRAL EUROPEAN MEDIA ENT A	161,350	-	0
CENTRAL FEDERAL CORP	1,455	32,580	3,027
CENTRAL GARDEN AND PET CO A	96,248	1,025,262	2,889,353
CENTRAL PACIFIC FINANCIAL CO	146,969	2,277,429	4,625,119
CENTRAL VALLEY COMM BANCORP	19,139	190,378	424,125
CENTRUS ENERGY CORP CLASS A	25,502	212,022	107,108
CENTURY ALUMINUM COMPANY	198,551	1,337,712	3,093,418
CENTURY BANCORP INC CL A	23,776	674,457	1,512,185
CENTURY CASINOS INC	62,103	438,957	457,698
CENTURYLINK INC	2,844,904	85,104,470	67,936,304
CENVEO INC	21,992	598,565	133,932
CERNER CORP	634,161	16,199,113	42,152,669

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
CERUS CORP	117,246	770,309	294,289
CESCA THERAPEUTICS INC	2,475	803,184	7,797
CEVA INC	76,198	1,217,813	3,463,192
CF INDUSTRIES HOLDINGS INC	967,854	30,846,098	27,061,194
CHANGYOU.COM LTD ADR	27,100	628,046	1,050,396
CHANNELADVISOR CORP	38,917	551,011	449,488
CHAPARRAL ENERGY INC	3,928	87,043	94,268
CHAPARRAL ENERGY INC CLASS A	18,339	196,440	401,629
CHARLES + COLVARD LTD	36,358	269,546	33,449
CHARLES RIVER LABORATORIES	70,543	2,707,602	7,135,377
CHART INDUSTRIES INC	80,446	3,954,102	2,793,904
CHARTER COMMUNICATIONS INC A	525,713	61,270,363	177,086,367
CHARTER COMMUNICATIONS INC DEL	15	-	-
CHARTER FINANCIAL CORP	27,712	338,899	498,816
CHASE CORP	22,594	1,122,109	2,410,754
CHATHAM EUREKA FUND L P	183,787,277	177,839,911	235,417,901
CHECK POINT SOFTWARE TECH	364,408	17,078,521	39,749,579
CHEESECAKE FACTORY INC/THE	101,287	3,302,930	5,094,743
CHEETAH MOBILE INC ADR	121,416	2,045,172	1,308,866
CHEGG INC	33,147	393,433	407,371
CHELSEA THERAPEUTICS INTERNATI	127,000	-	0
CHEMED CORP	78,112	5,853,576	15,976,165
CHEMICAL FINANCIAL CORP	151,295	6,265,166	7,324,212
CHEMOCENTRYX INC	62,601	401,505	585,947
CHEMOURS CO/THE	582,360	6,772,986	22,083,079
CHEMUNG FINANCIAL CORP	5,483	152,269	224,128
CHENIERE ENERGY INC	171,902	1,704,737	8,373,323
CHENIERE ENERGY PART LP HOLD	24,500	600,084	658,560
CHENIERE ENERGY PARTNERS LP	32,629	867,489	1,057,170
CHEROKEE INC	15,451	173,250	107,384
CHESAPEAKE ENERGY CORP	3,098,339	38,656,083	15,398,745
CHESAPEAKE UTILITIES CORP	37,992	945,907	2,847,500
CHEVRON CORP	4,848,724	327,140,997	505,867,396
CHICAGO BRIDGE + IRON CO NV	272,548	9,622,666	5,377,374
CHICAGO RIVET + MACHINE CO	2,891	74,999	104,185
CHICO S FAS INC	492,849	6,991,469	4,642,637
CHILDREN S PLACE INC/THE	44,369	2,561,281	4,530,122
CHIMERIX INC	76,642	3,052,295	417,699
CHINA ADVANCED CONSTRUCTION	2,874	125,890	7,328
CHINA AGRITECH INC	24,300	-	0
CHINA AUTO LOGISTICS INC	3,123	15,195	6,402
CHINA AUTOMOTIVE SYSTEMS INC	6,679	32,456	32,325
CHINA BIOLOGIC PRODUCTS INC	29,310	878,332	3,314,953
CHINA CERAMICS CO LTD	2,753	76,004	3,799
CHINA CORD BLOOD CORP	136,705	468,465	1,295,962
CHINA DIGITAL TV HOLDING ADR	237,446	752,046	72,445
CHINA DISTANCE EDUCATION ADR	38,917	926,412	347,137
CHINA FINANCE ONLINE CO ADR	14,911	26,050	25,795
CHINA GERUI ADVANCED MATERIA	18,591	236,105	245
CHINA GREEN AGRICULTURE INC	133,177	563,339	167,803
CHINA HGS REAL ESTATE INC	14,354	58,135	21,675
CHINA INFORMATION TECHNOLOGY	44,658	54,654	41,979

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
CHINA JO JO DRUGSTORES INC	29,207	142,580	50,821
CHINA LODGING GROUP SPON ADS	102,307	2,327,345	8,254,123
CHINA MEDICAL TECH SPON ADR	142,800	-	0
CHINA MOBILE LTD SPON ADR	1,020,356	57,947,240	54,170,700
CHINA NATURAL GAS INC	96,142	328,481	2,788
CHINA NATURAL RESOURCES INC	598	2,392	1,256
CHINA NEW BORUN CORP ADR	65,791	310,534	88,818
CHINA RECYCLING ENERGY CORP	2,610	82,004	3,419
CHINA TECHFAITH WIRELESS ADR	27,333	500,612	82,820
CHINA VALVES TECHNOLOGY INC	157,899	464,222	0
CHINA XD PLASTICS CO LTD	220,495	1,135,549	1,036,326
CHINA YUCHAI INTL LTD	114,459	2,295,292	2,084,293
CHINACACHE INTERNAT SPON ADR	44,278	599,077	51,362
CHINANET ONLINE HOLDINGS INC	11,364	113,268	14,091
CHIPMOS TECHNOLOGIES INC ADR	52,140	514,491	1,030,816
CHIPOTLE MEXICAN GRILL INC	76,381	21,665,062	31,782,064
CHOICE HOTELS INTL INC	88,433	3,978,018	5,681,812
CHRISTOPHER + BANKS CORP	220,182	975,592	288,438
CHUBB LTD	1,580,236	140,068,217	229,734,745
CHURCH + DWIGHT CO INC	784,553	17,387,563	40,702,604
CHURCHILL DOWNS INC	22,364	1,477,794	4,099,345
CIA BRASILEIRA DE DIS SP PRF	148,383	4,163,619	2,900,888
CIA DE MINAS BUENAVENTUR ADR	265,610	4,666,377	3,054,510
CIA SANEAMENTO BASICO DE ADR	109,510	837,732	1,042,535
CIBER INC	316,296	1,113,360	20,876
CIBL INC RSTD	88	-	-
CIENA CORP	302,116	5,819,319	7,558,951
CIGNA CORP	865,452	59,670,905	144,868,091
CIMAREX ENERGY CO	201,172	11,100,742	18,912,224
CIMPRESS NV	62,203	2,822,731	5,880,004
CINCINNATI BELL INC	190,244	4,204,175	3,719,265
CINCINNATI FINANCIAL CORP	464,792	17,182,558	33,674,149
CINEDIGM CORP A	10,935	520,270	19,027
CINEMARK HOLDINGS INC	349,058	9,908,785	13,560,921
CINER RESOURCES LP	90,815	1,892,827	2,488,334
CINTAS CORP	325,279	20,916,852	40,998,175
CIRCOR INTERNATIONAL INC	13,515	584,797	802,547
CIRRUS LOGIC INC	161,609	2,727,027	10,136,099
CISCO SYSTEMS INC	14,798,470	245,228,623	463,192,118
CIT GROUP INC	406,314	16,158,329	19,787,501
CITI TRENDS INC	102,996	2,214,426	2,185,575
CITIGROUP INC	10,016,531	507,555,283	669,905,626
CITIGROUP INC	10,341	258,517	305,980
CITIZENS + NORTHERN CORP	35,024	687,018	814,651
CITIZENS COMMUNITY BANCORP I	5,734	34,072	80,158
CITIZENS FINANCIAL GROUP	1,431,223	37,794,717	51,066,042
CITIZENS FINANCIAL SERVICES	10,758	193,664	580,810
CITIZENS FIRST CORP	11,563	115,879	260,174
CITIZENS HOLDING COMPANY	1,595	30,782	41,468
CITIZENS INC	96,895	773,501	715,082
CITRIX SYSTEMS INC	463,716	19,370,428	36,902,511
CITY HOLDING CO	65,740	2,652,061	4,330,325

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
CIVEO CORP	1,004,508	4,991,734	2,109,467
CIVISTA BANCSHARES INC	17,554	214,329	366,533
CIVITAS SOLUTIONS INC	58,077	1,248,660	1,016,351
CKX LANDS INC	5,378	71,494	61,846
CLARUS CORP	17,200	97,788	114,380
CLEAN DIESEL TECHNOLOGIES	3,296	125,440	9,195
CLEAN ENERGY FUELS CORP	188,130	1,909,412	477,851
CLEAN HARBORS INC	82,134	2,523,060	4,585,525
CLEANTECH SOLUTIONS INTERNAT	780	138,981	3,547
CLEAR CHANNEL OUTDOOR CL A	55,893	758,009	271,082
CLEARFIELD INC	58,813	184,307	776,335
CLEARONE INC	25,220	204,284	238,328
CLEARWATER PAPER CORP	100,881	3,264,353	4,716,208
CLEVELAND BIOLABS INC	5,697	372,660	16,806
CLEVELAND CLIFFS INC	1,642,155	20,093,187	11,363,714
CLIFTON BANCORP INC	25,812	274,229	426,674
CLOROX COMPANY	398,781	26,599,658	53,133,599
CLOUDERA INC	4,964	74,458	79,521
CLOVIS ONCOLOGY INC	29,728	1,705,549	2,783,432
CM FINANCE INC	36,484	492,739	364,841
CME GROUP INC	993,820	72,453,188	124,466,006
CMS ENERGY CORP	1,068,556	35,114,204	49,420,709
CNA FINANCIAL CORP	118,353	4,014,171	5,769,691
CNB FINANCIAL CORP/PA	41,595	749,327	997,037
CNO FINANCIAL GROUP INC	591,698	4,904,033	12,354,652
CNOVA NV	55,992	391,947	307,958
COBALT INTERNATIONAL ENERGY	100,480	14,628,781	248,186
COBIZ FINANCIAL INC	91,587	676,096	1,593,616
COCA COLA BOTTLING CO CONSOL	5,565	386,316	1,273,567
COCA COLA CO/THE	9,969,821	221,802,354	447,146,460
COCA COLA EUROPEAN PARTNERS	608,162	17,065,187	24,733,942
CODEXIS INC	4,486	16,866	24,447
CODORUS VALLEY BANCORP INC	13,077	162,653	371,400
COEUR MINING INC	249,096	3,025,374	2,137,242
COFFEE HOLDING CO INC	12,161	79,092	54,240
COGENT COMMUNICATIONS HOLDIN	79,385	1,620,807	3,183,356
COGENTIX MEDICAL INC	77,969	536,614	135,667
COGINT INC	4,407	51,319	22,255
COGNEX CORP	502,228	18,071,130	42,639,143
COGNIZANT TECH SOLUTIONS A	1,998,678	66,891,685	132,712,204
COHEN + STEERS INC	39,514	976,078	1,601,879
COHERENT INC	75,271	6,590,844	16,935,187
COLDWATER CREEK INC	54,625	-	546
COLFAX CORP	210,361	10,774,147	8,281,895
COLGATE PALMOLIVE CO	2,659,706	105,107,491	197,164,000
COLLECTORS UNIVERSE	17,943	139,939	445,884
COLONY BANKCORP	5,133	32,845	70,318
COLT CLASS B UNITS	18,316	628,482	0
COLUMBIA BANKING SYSTEM INC	112,340	2,910,778	4,476,745
COLUMBIA SPORTSWEAR CO	70,288	1,392,355	4,080,940
COLUMBUS MCKINNON CORP/NY	46,874	1,054,513	1,191,539
COMBIMATRIX CORP	167	66,354	888

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
COMCAST CORP CLASS A	12,297,543	241,724,204	478,620,382
COMERICA INC	488,528	15,976,930	35,779,813
COMFORT SYSTEMS USA INC	34,000	813,672	1,261,400
COMMAND SECURITY CORPORATION	25,220	31,514	79,443
COMMERCE BANCSHARES INC	528,563	19,405,050	30,038,241
COMMERCE UNION BANCSHARES IN	26,615	535,916	635,311
COMMERCEHUB INC SERIES A	25,772	118,641	448,955
COMMERCEHUB INC SERIES C	51,843	238,827	904,135
COMMERCIAL INTL BANK GDR REG	40,306	170,267	181,377
COMMERCIAL INTL BANK GDR REG	4,070,303	13,657,596	18,316,364
COMMERCIAL METALS CO	258,228	4,037,446	5,017,366
COMMERCIAL NATL FINL CORP/PA	1,396	34,750	28,428
COMMERCIAL VEHICLE GROUP INC	164,407	1,174,015	1,389,238
COMMONWEALTH BANKSHARES INC	13,692	-	0
COMMSCOPE HOLDING CO INC	782,318	25,787,451	29,751,551
COMMUNICATIONS SYSTEMS INC	26,316	212,160	113,950
COMMUNITY BANK SYSTEM INC	75,058	2,969,816	4,185,976
COMMUNITY BANKERS TRUST CORP	44,308	176,058	365,543
COMMUNITY HEALTH SYSTEMS INC	1,476,295	18,290,773	14,703,895
COMMUNITY HEALTH SYSTEMS INC	494,997	32,175	9,652
COMMUNITY TRUST BANCORP INC	23,924	806,323	1,046,669
COMMUNITY WEST BANCSHARES	24,576	206,421	255,590
COMMVAULT SYSTEMS INC	87,326	3,592,309	4,929,562
COMPASS DIVERSIFIED HOLDINGS	113,824	1,937,805	1,986,226
COMPASS MINERALS INTERNATION	59,298	3,505,394	3,872,171
COMPUTER PROGRAMS + SYSTEMS	81,465	2,598,857	2,672,037
COMPUTER TASK GROUP INC	175,941	1,374,101	983,512
COMPX INTERNATIONAL INC	16,542	123,403	252,273
COMSCORE INC	39,145	585,609	1,027,557
COMSTOCK HOLDING COMPANIES	12,020	218,965	24,280
COMSTOCK MINING INC	315,498	431,562	57,673
COMSTOCK RESOURCES INC	99,205	1,215,261	701,379
COMTECH TELECOMMUNICATIONS	383,081	6,200,815	7,267,042
CONAGRA BRANDS INC	1,270,213	29,133,265	45,422,824
CONATUS PHARMACEUTICALS INC	24,821	166,280	142,970
CONCERT PHARMACEUTICALS INC	84,731	1,103,197	1,181,996
CONCHO RESOURCES INC	424,882	40,446,259	51,635,891
CONCORD MEDICAL SPON ADR	102,235	513,535	383,383
CONCURRENT COMPUTER CORP	44,327	559,900	298,766
CONDUENT INC	504,551	7,599,672	8,042,536
CONE MIDSTREAM PARTNERS LP	17,600	386,573	333,520
CONMED CORP	69,616	2,007,844	3,546,215
CONN S INC	167,444	2,134,044	3,198,189
CONNECTONE BANCORP INC	24,819	250,191	559,676
CONOCOPHILLIPS	3,695,188	133,744,967	162,440,474
CONS TOMOKA LAND CO FLORIDA	600	32,220	34,170
CONSOL ENERGY INC	611,590	12,257,220	9,137,158
CONSOLIDATED COMMUNICATIONS	95,440	1,922,340	2,049,095
CONSOLIDATED EDISON INC	986,405	50,046,199	79,721,278
CONSOLIDATED WATER CO ORD SH	56,620	457,241	702,090
CONSTELLATION BRANDS INC A	338,775	12,817,893	65,630,906
CONSTELLIUM NV CLASS A	850,319	9,167,544	5,867,202

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
CONSUMER PORTFOLIO SERVICES	111,147	613,545	505,719
CONTAINER STORE GROUP INC/TH	818,163	4,339,923	4,843,524
CONTANGO OIL + GAS	206,716	3,165,682	1,372,596
CONTANGO ORE INC	893	16,256	16,083
CONTINENTAL BUILDING PRODUCT	29,793	412,556	694,167
CONTINENTAL RESOURCES INC/OK	231,096	5,889,208	7,471,321
CONTRAVIR PHARMACEUTICALS IN	883	751	512
CONTROL4 CORP	55,563	589,554	1,089,583
CONVERGYS CORP	245,821	4,568,854	5,845,623
COOPER COS INC/THE	203,263	25,237,811	48,665,292
COOPER STANDARD HOLDING	14,300	1,162,948	1,442,441
COOPER STD HLDGS INC	73,200	-	0
COOPER TIRE + RUBBER	189,918	4,438,737	6,856,050
COOPERATIVE BANKSHARES INC	24,475	245	2
COPA HOLDINGS SA CLASS A	147,590	12,260,301	17,268,064
COPART INC	760,774	10,911,852	24,185,013
CORCEPT THERAPEUTICS INC	147,364	973,168	1,738,893
CORE LABORATORIES N.V.	90,018	8,696,757	9,116,145
CORE MARK HOLDING CO INC	10,500	362,064	347,130
CORE MOLDING TECHNOLOGIES IN	5,926	40,178	128,065
CORELOGIC INC	228,759	4,594,876	9,923,574
CORINTHIAN COLLEGES INC	213,921	357,248	21
CORNERSTONE ONDEMAND INC	26,719	1,011,210	955,216
CORNING INC	3,014,865	46,799,027	90,596,680
CORVEL CORP	23,248	607,705	1,103,129
COSAN LTD CLASS A SHARES	695,004	5,497,679	4,454,974
COSTAR GROUP INC	97,426	11,026,036	25,681,518
COSTCO WHOLESALE CORP	1,061,135	72,705,520	169,707,376
COTIVITI HOLDINGS INC	55,668	1,267,793	2,067,493
COTY INC CL A	2,317,269	28,032,822	43,471,971
COUPA SOFTWARE INC	4,666	83,989	135,222
COVANTA HOLDING CORP	400,296	6,816,654	5,283,902
COVENANT TRANSPORT GRP CL A	31,074	740,178	544,724
COVISINT CORP	83,969	272,900	205,725
COWEN INC	45,742	643,579	743,311
COWEN INC	12,179	304,463	326,993
CPI AEROSTRUCTURES INC	13,856	136,707	130,246
CPI CARD GROUP INC	38,420	384,203	109,498
CR BARD INC	173,621	11,297,619	54,883,335
CRA INTERNATIONAL INC	49,001	1,015,182	1,779,713
CRACKER BARREL OLD COUNTRY	30,806	1,958,787	5,152,235
CRAFT BREW ALLIANCE INC	39,066	592,240	658,261
CRANE CO	224,438	10,320,947	17,815,890
CRAWFORD + CO CL B	19,756	119,501	183,732
CRAWFORD + COMPANY CL A	6,453	32,787	50,205
CRAY INC	151,358	1,269,715	2,784,980
CREATIVE REALITIES INC	7,835	32,495	2,899
CREDICORP LTD	320,790	42,089,555	57,546,495
CREDICORP LTD	106,410	14,497,782	19,100,530
CREDIT ACCEPTANCE CORP	14,405	1,233,977	3,704,000
CREE INC	606,690	20,339,214	14,954,897
CRESTWOOD EQUITY PARTNERS LP	114,029	10,639,436	2,679,680

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
CREXENDO INC	43,307	349,827	78,820
CRIMSON WINE GROUP LTD	25,614	109,432	274,321
CRITEO SA SPON ADR	62,942	2,817,606	3,087,296
CROCS INC	428,257	4,326,056	3,301,865
CROSS COUNTRY HEALTHCARE INC	42,413	538,241	547,553
CROSS TIMBERS ROYALTY TRUST	20,834	609,390	319,174
CROSSROADS SYSTEMS INC	972	93,857	1,886
CROWN CRAFTS INC	38,353	100,688	264,637
CROWN HOLDINGS INC	583,335	23,886,919	34,801,784
CRYOLIFE INC	89,029	971,546	1,776,135
CRYSTAL ROCK HOLDINGS INC	54,627	140,905	44,794
CSG SYSTEMS INTL INC	17,500	668,439	710,150
CSP INC	215,768	1,766,402	2,319,504
CSRA INC	543,544	11,791,213	17,257,508
CSS INDUSTRIES INC	14,279	355,327	373,541
CSX CORP	2,506,170	44,964,047	136,736,632
CTI BIOPHARMA CORP	28,195	645,660	93,325
CTI INDUSTRIES CORP	7,975	13,916	46,413
CTPARTNERS EXECUTIVE SEARCH	31,400	204,305	31
CTRIP.COM INTERNATIONAL ADR	1,239,530	41,959,478	66,761,062
CTS CORP	58,310	1,461,773	1,259,506
CU BANCORP	23,687	669,063	856,294
CUBIC CORP	47,178	1,802,934	2,184,360
CUI GLOBAL INC	65,492	504,057	251,489
CULLEN/FROST BANKERS INC	297,602	14,309,579	27,947,820
CUMBERLAND PHARMACEUTICALS	53,630	341,412	379,162
CUMMINS INC	434,758	30,303,036	70,526,378
CUMULUS MEDIA INC CL A	71,033	1,969,153	31,965
CURIS INC	208,780	663,921	394,594
CURTISS WRIGHT CORP	73,054	2,342,052	6,704,905
CUSTOMERS BANCORP INC	3,900	106,505	110,292
CUTERA INC	48,977	989,946	1,268,516
CVB FINANCIAL CORP	116,723	1,482,302	2,618,093
CVD EQUIPMENT CORP	15,650	186,239	173,249
CVR ADR MIDATECH PHARMA PLC	866	-	-
CVR ENERGY INC	184,332	3,551,455	4,011,073
CVR REFINING LP	99,732	1,926,320	947,456
CVS HEALTH CORP	2,591,410	81,076,482	208,504,823
CYANOTECH CORP	19,239	102,163	69,260
CYBEROPTICS CORP	28,410	408,829	586,662
CYCLACEL PHARMACEUTICALS INC	7,534	682,573	28,554
CYPRESS SEMICONDUCTOR CORP	331,186	(3,132,654)	4,520,685
CYTOKINETICS INC	82,413	722,923	997,201
CYTORI THERAPEUTICS INC	13,184	273,913	14,503
CYTORI THERAPEUTICS INC	3,296	-	1,318
CYTOSORBENTS CORP	45,954	379,540	197,602
CYTRX CORP	132,885	539,298	83,319
DAILY JOURNAL CORP	598	49,139	123,376
DAKTRONICS INC	185,518	3,708,659	1,786,541
DANA INC	485,476	6,489,407	10,840,688
DANAHER CORP	1,331,489	85,593,754	112,364,326
DANAOS CORP	9,630	42,003	16,371

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
DAQO NEW ENERGY CORP ADR	2,672	44,818	55,461
DARDEN RESTAURANTS INC	547,538	28,619,636	49,519,375
DARLING INGREDIENTS INC	251,757	3,716,016	3,962,656
DASAN ZHONE SOLUTIONS INC	23,828	492,225	142,970
DATA I/O CORP	27,513	88,806	218,725
DATATRAK INTERNATIONAL INC	2,276	74,584	19,344
DATAWATCH CORP	64,438	631,496	599,277
DAVE + BUSTER S ENTERTAINMEN	19,061	1,329,222	1,267,763
DAVITA INC	692,190	28,480,373	44,826,244
DAWSON GEOPHYSICAL CO	45,781	714,556	179,460
DAXOR CORP	13,657	199,333	85,491
DAZHONG TRANSPORTATION GRP B	1,427,135	813,691	989,005
DBM GLOBAL INC	16,547	26,867	662,725
DCP MIDSTREAM LP	123,393	5,315,852	4,174,401
DEAN FOODS CO	247,983	4,114,517	4,215,705
DECKERS OUTDOOR CORP	79,626	3,887,799	5,435,246
DEER CONSUMER PRODUCTS INC	165,475	476,567	513
DEERE + CO	713,209	34,731,302	88,145,490
DELEK LOGISTICS PARTNERS LP	11,628	294,676	380,832
DELEK US HOLDINGS INC	226,286	5,122,293	5,982,989
DELIA S INC	100,810	196,344	141
DELL TECHNOLOGIES INC CL V	390,835	17,780,330	23,883,918
DELPHI AUTOMOTIVE PLC	1,041,377	59,100,904	91,276,670
DELTA AIR LINES INC	1,846,593	35,731,298	99,235,908
DELTA APPAREL INC	33,026	411,289	732,508
DELTA NATURAL GAS CO INC	13,158	192,658	400,931
DELTIC TIMBER CORP	2,200	158,034	164,252
DELUXE CORP	117,866	4,102,830	8,158,672
DENBURY RESOURCES INC	3,354,824	19,632,302	5,132,881
DENNY S CORP	318,685	1,239,544	3,750,918
DENTSPLY SIRONA INC	485,258	11,747,649	31,464,123
DEPOMED INC	122,905	398,049	1,320,003
DESTINATION MATERNITY CORP	61,305	858,303	198,629
DESWELL INDUSTRIES INC	11,372	32,792	24,904
DETERMINE INC	16,309	642,244	43,382
DEUTSCHE BANK AG REGISTERED	320,386	5,985,635	5,699,667
DEVON ENERGY CORP	1,779,710	71,106,333	56,897,317
DEXCOM INC	(18,422)	(7,182,681)	(1,347,577)
DEXTERA SURGICAL INC	8,403	569,439	2,521
DGSE COMPANIES INC	7,377	30,680	12,319
DHI GROUP INC	264,553	1,714,966	753,977
DHT HOLDINGS INC	1,699,205	10,623,776	7,051,700
DIAGEO PLC SPONSORED ADR	308,037	35,208,914	36,912,074
DIAMOND HILL INVESTMENT GRP	10,134	838,704	2,020,766
DIAMOND OFFSHORE DRILLING	415,835	14,403,824	4,503,494
DIAMONDBACK ENERGY INC	284,390	24,980,874	25,256,654
DIANA CONTAINERSHIPS INC	12,635	414,424	4,738
DICERNA PHARMACEUTICALS INC	40,870	410,782	129,559
DICK S SPORTING GOODS INC	266,054	10,213,284	10,596,946
DIEBOLD NIXDORF INC	196,544	4,359,559	5,503,228
DIFFERENTIAL BRANDS GROUP IN	5,273	771,361	10,547
DIGI INTERNATIONAL INC	57,653	545,398	585,177

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
DIGIMARC CORP	15,551	305,881	624,357
DIGIRAD CORP	77,055	310,458	312,074
DIGITAL POWER CORP	19,638	23,405	14,139
DIGITAL TURBINE INC	47,748	183,373	49,181
DIGITALGLOBE INC	136,928	2,908,849	4,559,716
DILLARDS INC CL A	113,048	5,519,093	6,521,742
DIME COMMUNITY BANCSHARES	122,804	1,981,429	2,406,963
DINEEQUITY INC	44,223	1,932,872	1,948,020
DIODES INC	55,000	1,624,630	1,321,641
DIPLOMAT PHARMACY INC	7,347	154,277	108,728
DIRECTBUY HLDGS INC.	5,389	67,076	0
DISCOVER FINANCIAL SERVICES	1,244,059	34,063,520	77,368,006
DISCOVERY COMMUNICATIONS A	524,825	17,739,425	13,556,234
DISCOVERY COMMUNICATIONS B	3,000	83,356	79,950
DISCOVERY COMMUNICATIONS C	988,455	29,230,906	24,918,944
DISCUS NON US SIDE HOLDINGS	89,934	89,934	12,451
DISH NETWORK CORP A	712,383	31,458,985	44,709,172
DIVERSICARE HEALTHCARE SERVI	19,926	78,544	186,903
DIXIE GROUP INC	51,992	432,564	233,964
DLH HOLDINGS CORP	4,552	15,167	24,533
DMC GLOBAL INC	62,202	819,834	814,852
DNIB UNWIND INC	26,316	277,871	0
DOCUMENT SECURITY SYSTEMS	9,271	168,259	7,138
DOLBY LABORATORIES INC CL A	357,031	14,895,906	17,480,241
DOLLAR GENERAL CORP	795,980	45,291,591	57,382,175
DOLLAR TREE INC	566,865	21,078,462	39,635,182
DOMINION ENERGY INC	1,752,372	82,878,089	134,284,282
DOMINION ENERGY MIDSTREAM PA	47,653	1,584,750	1,374,792
DOMINION RES BLACK WARRIOR	22,030	329,202	22
DOMINO S PIZZA INC	152,053	10,969,772	32,163,713
DOMTAR CORP	210,126	8,195,088	8,073,032
DONALDSON CO INC	617,417	20,358,435	28,117,157
DONEGAL GROUP INC CL A	9,233	134,777	146,801
DONNELLEY FINANCIAL SOLUTION	102,128	2,819,311	2,344,861
DORAL FINL CORP ESCROW	19,543	355,760	1,452
DORCHESTER MINERALS LP	32,016	766,160	462,627
DORIAN LPG LTD	134,762	1,619,997	1,102,354
DORMAN PRODUCTS INC	68,457	1,149,418	5,666,184
DOUGLAS DYNAMICS INC	3,200	99,437	105,280
DOVER CORP	687,138	28,659,465	55,122,180
DOVER DOWNS GAMING + ENTERTA	13,706	38,327	15,214
DOVER MOTORSPORTS INC	114,722	704,709	240,916
DOW CHEMICAL CO/THE	4,006,599	163,113,695	252,696,203
DP WORLD LTD	396,651	7,063,609	8,297,931
DR HORTON INC	728,614	11,629,490	25,188,182
DR PEPPER SNAPPLE GROUP INC	586,655	27,701,928	53,450,156
DRIL QUIP INC	376,502	21,249,195	18,373,316
DRIVE SHACK INC	101,957	4,508,315	321,164
DSP GROUP INC	45,256	424,051	524,973
DST SYSTEMS INC	171,818	5,756,077	10,601,149
DSW INC CLASS A	212,350	4,794,067	3,758,597
DTE ENERGY COMPANY	437,526	20,542,767	46,285,849

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
DU PONT (E.I.) DE NEMOURS	2,555,402	123,936,834	206,246,474
DUCOMMUN INC	36,285	720,112	1,145,873
DUKE ENERGY CORP	2,542,334	145,975,203	212,513,710
DUN + BRADSTREET CORP	101,667	4,299,644	10,995,271
DUNKIN BRANDS GROUP INC	162,039	6,040,157	8,931,579
DURECT CORPORATION	280,709	502,787	437,905
DXC TECHNOLOGY CO	857,182	32,690,631	65,763,039
DXP ENTERPRISES INC	58,209	1,358,719	2,008,202
DYAX CORPORATION CVR	281,907	312,917	0
DYCOM INDUSTRIES INC	62,686	1,645,979	5,611,641
DYNAGAS LNG PARTNERS LP	253,058	4,118,625	3,869,254
DYNATRONICS CORP	857	2,263	2,400
DYNAVAX TECHNOLOGIES CORP	12,509	234,133	120,711
DYNEGY INC	252,482	4,321,192	2,088,027
DYNEGY INC	13,687	-	2,464
DYNEGY INC	21,530	53,157	1,464
E TRADE FINANCIAL CORP	725,177	14,983,224	27,578,491
EAGLE BANCORP INC	38,276	835,468	2,422,876
EAGLE BANCORP MONTANA INC	598	6,131	10,826
EAGLE BULK SHIPPING INC	20	2,931	94
EAGLE BULK SHIPPING INC	11,427	-	1,028
EAGLE MATERIALS INC	144,103	8,253,603	13,318,005
EAGLE PHARMACEUTICALS INC	900	65,925	71,001
EAST WEST BANCORP INC	673,747	24,317,841	39,468,128
EASTERN CO/THE	19,663	239,300	590,860
EASTERN COMMUNICATIONS CO B	555,584	288,887	341,129
EASTMAN CHEMICAL CO	454,939	23,136,582	38,210,366
EASTMAN KODAK CO	147,788	2,570,087	1,344,869
EATON CORP PLC	1,486,324	83,948,858	115,680,567
EATON VANCE CORP	260,122	7,714,264	12,308,989
EBAY INC	2,728,976	44,060,093	95,295,853
EBIX INC	170,408	3,746,310	9,184,989
ECA MARCELLUS TRUST I	49,144	430,985	103,202
ECHELON CORP	4,585	104,548	23,982
ECHO GLOBAL LOGISTICS INC	35,144	458,245	699,369
ECHO THERAPEUTICS INC	9,380	181,728	469
ECHOSTAR CORP A	92,781	3,308,371	5,631,785
ECLIPSE RESOURCES CORP	200,242	1,603,687	572,693
ECOLAB INC	530,609	23,491,060	70,438,329
ECOLOGY AND ENVIRON CL A	6,280	62,253	79,443
ECS TRX INC	93,802	-	0
EDAP TMS SA ADR	42,665	107,520	140,793
EDCI HOLDINGS INC	61,999	782,555	19,840
EDGEWATER TECHNOLOGY INC	51,382	286,238	350,938
EDGEWELL PERSONAL CARE CO	122,060	4,632,641	9,279,018
EDISON INTERNATIONAL	1,196,560	50,617,825	93,558,992
EDUCATION MANAGEMENT CORP	57,879	751,571	174
EDUCATION MGMT CORP NEW	97,865	-	0
EDUCATIONAL DEVELOPMENT CORP	7,676	87,039	81,362
EDWARDS LIFESCIENCES CORP	553,192	20,760,230	65,409,434
EGAIN CORP	35,687	192,708	60,667
EGALET CORP	28,410	190,850	67,331

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
EHEALTH INC	107,734	1,362,158	2,025,396
EHI CAR SERVICES SPON ADR	83,036	835,664	828,702
EIGER BIOPHARMACEUTICALS INC	9,968	1,432,451	78,750
EL PASO ELECTRIC CO	118,485	3,400,381	6,125,690
EL POLLO LOCO HOLDINGS INC	298	4,467	4,125
ELDORADO RESORTS INC	140,038	1,289,612	2,800,752
ELECTRO SCIENTIFIC INDS INC	67,087	436,065	552,797
ELECTRO SENSORS INC	3,539	18,433	13,341
ELECTRONIC ARTS INC	838,261	33,162,257	88,620,964
ELECTRONICS FOR IMAGING	94,165	3,313,039	4,461,560
ELF BEAUTY INC	3,773	64,133	102,651
ELI LILLY + CO	2,791,705	133,211,698	229,757,295
ELLIE MAE INC	133,769	9,582,336	14,702,568
ELMIRA SAVINGS BANK	2,661	34,587	54,009
EMAGIN CORPORATION	62,691	137,948	153,593
EMBOTELLADORA ANDINA ADR A	26,500	458,929	601,550
EMBOTELLADORA ANDINA ADR B	180,351	3,860,387	4,580,915
EMC INS GROUP INC	14,494	213,417	402,657
EMCOR GROUP INC	124,248	3,705,305	8,123,342
EMCORE CORP	106,926	537,045	1,138,767
EMERALD EXPOSITIONS EVENTS I	69,494	1,181,400	1,521,921
EMERALD OIL INC	65,540	265,436	9,824
EMERGE ENERGY SERVICES LP	277,288	5,744,221	2,498,362
EMERGENT BIOSOLUTIONS INC	49,186	1,073,359	1,667,909
EMERGENT CAPITAL INC	68,010	297,420	22,443
EMERSON ELECTRIC CO	2,048,296	68,135,751	122,119,437
EMERSON RADIO CORP	14,108	21,467	19,751
EMMIS COMMUNICATIONS CLASS A	32,497	1,111,471	93,591
EMPLOYERS HOLDINGS INC	97,306	2,178,112	4,116,051
ENABLE MIDSTREAM PARTNERS LP	4,200	62,496	66,948
ENBRIDGE ENERGY MANAGEMENT L	104,917	2,240,384	1,616,769
ENBRIDGE ENERGY PARTNERS LP	503,712	15,372,689	8,059,400
ENBRIDGE INC	(230,456)	(8,518,017)	(9,174,453)
ENCORE CAPITAL GROUP INC	81,874	1,929,159	3,287,225
ENCORE WIRE CORP	33,456	879,650	1,428,590
ENDEAVOUR INTERNATIONAL CORP	72,171	308,106	0
ENDO INTERNATIONAL PLC	1,782,472	47,850,065	19,910,216
ENDOCYTE INC	256,778	1,182,396	385,167
ENDOLOGIX INC	97,689	982,485	474,768
ENDURANCE INTERNATIONAL GROU	242,462	2,662,736	2,024,557
ENER1 INC	3	-	-
ENERGEN CORP	140,180	6,078,293	6,920,664
ENERGIZER HOLDINGS INC	175,526	4,716,426	8,428,769
ENERGOUS CORP	24,522	399,912	398,730
ENERGY FUELS INC	39,068	169,366	62,118
ENERGY RECOVERY INC	39,375	100,406	326,418
ENERGY SERVICES OF AMERICA	12,386	-	20,684
ENERGY TRANSFER EQUITY LP	1,673,576	18,386,805	30,057,417
ENERGY TRANSFER PARTNERS LP	1,956,594	64,434,846	39,894,959
ENERGY XXI LTD	209,268	5,053,591	5,232
ENERNOC INC	339,763	3,942,039	2,633,160
ENERSYS	149,305	4,904,537	10,817,135

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
ENGILITY HOLDINGS INC	33,655	555,769	955,802
ENGLOBAL CORP	89,715	797,769	116,630
ENLINK MIDSTREAM LLC	66,913	730,702	1,177,667
ENLINK MIDSTREAM PARTNERS LP	156,262	2,566,050	2,650,211
ENNIS INC	74,165	1,288,453	1,416,558
ENOVA INTERNATIONAL INC	193,824	2,327,292	2,878,284
ENPHASE ENERGY INC	37,030	429,565	32,031
ENPRO INDUSTRIES INC	71,045	1,670,702	5,070,512
ENSCO PLC CL A	1,071,175	29,212,727	5,527,265
ENSIGN GROUP INC/THE	7,100	151,839	154,567
ENSTAR GROUP LTD	38,778	4,040,965	7,703,275
ENTEGRA TC	542	122,960	2,167
ENTEGRIS INC	191,721	2,390,026	4,208,283
ENTERCOM COMMUNICATIONS A WI	124,433	1,189,468	1,287,886
ENTERGY CORP	1,034,986	60,977,252	79,455,844
ENTERPRISE BANCORP INC	14,635	221,109	520,111
ENTERPRISE FINANCIAL SERVICE	97,935	2,135,284	3,995,753
ENTRAVISION COMMUNICATIONS A	177,889	1,152,292	1,174,071
ENVESTNET INC	34,677	1,567,981	1,373,204
ENVIRONMENTAL TECTONICS CORP	21,133	133,777	12,891
ENVISION HEALTHCARE CORP	236,237	20,348,782	14,804,969
ENVIVA PARTNERS LP	27,246	682,347	749,253
ENZO BIOCHEM INC	56,761	155,524	626,639
ENZON PHARMACEUTICALS INC	253,395	242,291	92,489
ENZYMOTEC LTD	154,410	1,273,880	1,250,718
EOG RESOURCES INC	2,001,748	118,410,474	181,198,261
EP ENERGY CORP CL A	210,200	1,227,589	769,332
EPAM SYSTEMS INC	96,414	5,842,980	8,107,466
EPIRUS BIOPHARMACEUTICALS IN	3,359	435,679	62
EPIZYME INC	134,521	2,231,283	2,031,263
EPLUS INC	66,718	1,706,239	4,943,781
EQT CORP	539,917	26,313,421	31,633,765
EQT MIDSTREAM PARTNERS LP	127,097	9,618,689	9,485,255
EQUIFAX INC	256,181	9,586,993	35,204,331
ERA GROUP INC	132,325	1,688,022	1,251,799
ERBA DIAGNOSTICS INC	106,861	481,198	25,647
ERIE INDEMNITY COMPANY CL A	83,538	5,678,684	10,448,122
ERIN ENERGY CORP	52,996	165,350	76,844
ESC RENTECH NITROGEN PARTN	46,300	-	0
ESC SEVENTY SEVEN	105,730	1,852,425	0
ESCALADE INC	13,756	121,727	180,208
ESCALERA RESOURCES CO	242,315	1,015,281	4,846
ESCALON MEDICAL CORP	17,046	107,118	3,580
ESCO TECHNOLOGIES INC	36,629	1,619,142	2,184,946
ESCROW AMBASSADORS GROUP INC	34,291	-	0
ESCROW CDC LIQUIDATING TRUST F	67,966	-	0
ESCROW CHROMCRAFT REVINGTON	13,900	-	0
ESPERION THERAPEUTICS INC	41,597	3,349,408	1,925,118
ESPEY MFG + ELECTRONICS CORP	16,985	296,662	380,805
ESSA BANCORP INC	26,598	267,024	391,516
ESSENDANT INC	188,148	4,901,102	2,790,233
ESSENT GROUP LTD	124,035	3,520,823	4,606,647

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
ESSEX RENTAL CORP	41,967	170,082	9,233
ESTEE LAUDER COMPANIES CL A	480,846	18,555,116	46,151,607
ESTERLINE TECHNOLOGIES CORP	81,334	4,874,968	7,710,450
ETHAN ALLEN INTERIORS INC	62,080	1,602,697	2,005,179
ETSY INC	379,438	3,503,576	5,691,567
EURONET WORLDWIDE INC	89,165	2,134,288	7,790,324
EUROSEAS LTD	29,774	541,803	37,814
EUROSITE POWER INC	2,591	2,333	395
EV ENERGY PARTNERS LP	130,049	4,936,909	81,931
EVANS BANCORP INC	7,476	180,567	298,677
EVERBRIDGE INC	2,581	30,975	62,878
EVERCORE INC A	84,406	3,365,236	5,950,600
EVEREST RE GROUP LTD	162,154	20,880,611	41,282,813
EVERI HOLDINGS INC	438,927	2,002,779	3,195,387
EVERSOURCE ENERGY	746,951	22,591,093	45,347,409
EVERTEC INC	134,907	3,140,125	2,333,887
EVERYWARE GLOBAL	112,596	847,980	731,874
EVINE LIVE INC	132,978	645,449	132,978
EVOKE PHARMA INC	36,584	238,152	93,655
EVOLUTION PETROLEUM CORP	98,010	604,651	793,879
EVOLVING SYSTEMS INC	27,151	151,247	139,827
EW SCRIPPS CO/THE A	100,667	903,617	1,792,882
EXA CORP	20,535	254,073	283,380
EXACT SCIENCES CORP	183,809	1,330,855	6,501,308
EXACTECH INC	22,940	326,391	683,620
EXCEED CO LTD	18,043	132,975	271
EXCHANGE BANK SANTA ROSA CAL	1,648	100,530	242,222
EXCO RESOURCES INC	26,825	2,809,313	71,086
EXELIXIS INC	636,216	9,355,478	15,669,989
EXELON CORP	2,873,634	84,550,987	103,651,982
EXLSERVICE HOLDINGS INC	52,263	1,489,327	2,904,790
EXONE CO/THE	41,369	439,335	473,671
EXPEDIA INC	281,981	15,848,968	42,001,132
EXPEDITORS INTL WASH INC	480,568	15,621,967	27,142,473
EXPONENT INC	80,074	1,543,938	4,668,307
EXPRESS INC	466,332	7,279,460	3,147,739
EXPRESS SCRIPTS HOLDING CO	1,906,897	81,714,970	121,736,297
EXTENDED STAY AMERICA INC	1,305,479	21,914,191	25,274,073
EXTERRAN CORP	93,789	2,423,790	2,504,160
EXTREME NETWORKS INC	329,350	3,340,192	3,036,608
EXXON MOBIL CORP	11,503,974	591,401,035	928,715,852
EZCORP INC CL A	333,426	3,839,292	2,567,379
F5 NETWORKS INC	295,957	25,792,841	37,604,314
FAB UNIVERSAL CORP	9,669	22,779	10
FABRINET	135,363	2,722,738	5,774,602
FACEBOOK INC A	5,908,622	386,391,714	892,083,693
FACTSET RESEARCH SYSTEMS INC	78,709	6,239,848	13,079,789
FAIR ISAAC CORP	97,165	2,834,718	13,545,838
FAIRMOUNT SANTROL HOLDINGS I	526,070	3,682,917	2,051,675
FAIRPOINT COMMUNICATIONS INC	87,000	1,152,891	1,361,550
FALCONSTOR SOFTWARE INC	270,142	829,336	70,102
FAMOUS DAVE S OF AMERICA	24,831	258,507	90,634

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
FANG HOLDINGS LTD ADR	188,925	744,673	700,911
FANHUA INC SPONSORED ADR	366,631	3,198,590	3,138,362
FANNIE MAE	962,890	11,282,450	2,243,535
FARMER BROS CO	16,381	243,026	495,518
FARMERS CAPITAL BANK CORP	26,358	401,454	1,016,092
FARMERS NATL BANC CORP	56,976	613,769	826,151
FARO TECHNOLOGIES INC	30,776	1,140,122	1,163,331
FASTENAL CO	785,536	24,850,105	34,194,373
FAUQUIER BANKSHARES INC	2,592	33,877	49,892
FBL FINANCIAL GROUP INC CL A	12,000	513,822	738,000
FC GLOBAL REALTY INC	8,294	48,518	9,704
FEDERAL AGRIC MTG CORP CL C	64,057	1,694,367	4,144,502
FEDERAL SIGNAL CORP	141,454	1,061,742	2,455,641
FEDERATED INVESTORS INC CL B	535,136	14,385,937	15,117,592
FEDERATED NATIONAL HOLDING C	46,263	1,141,776	740,212
FEDEX CORP	559,472	30,961,286	121,590,102
FEISHANG ANTHRACITE RESOURCE	29,905	4,815	4,785
FERRO CORP	182,934	2,290,470	3,345,860
FERROGLOBE PLC	428,977	7,066,363	5,126,277
FERROGLOBE REP + WRNTY INS TRU	437,714	-	0
FIBRIA CELULOSE SA SPON ADR	187,400	1,987,324	1,903,984
FIBROCELL SCIENCE INC	36,218	544,043	145,234
FIBROGEN INC	92,526	2,427,656	2,988,604
FIDELITY + GUARANTY LIFE	26,000	635,300	807,300
FIDELITY NATIONAL INFO SERV	996,581	44,179,420	85,107,983
FIDELITY SOUTHERN CORP	43,304	711,315	989,922
FIELDPOINT PETROLEUM CORP	345,383	917,062	110,523
FIESTA RESTAURANT GROUP	24,224	328,556	500,219
FIFTH THIRD BANCORP	2,166,078	30,704,378	56,231,379
FINANCIAL ENGINES INC	57,619	1,743,633	2,108,860
FINANCIAL INSTITUTIONS INC	36,279	766,251	1,081,110
FINISAR CORPORATION	369,885	9,665,996	9,609,614
FINISH LINE/THE CL A	216,753	2,727,181	3,071,386
FIREEYE INC	345,088	9,939,657	5,248,787
FIRST ACCEPTANCE CORP	25,818	54,591	29,433
FIRST ADVANTAGE BANCORP	199	2,630	4,336
FIRST AMERICAN FINANCIAL	261,835	4,952,493	11,701,389
FIRST BANCORP INC/ME	34,055	529,882	921,524
FIRST BANCORP PUERTO RICO	795,293	4,225,283	4,604,747
FIRST BANCORP/NC	71,315	1,289,992	2,229,292
FIRST BANCSHARES INC (MO)	6,679	113,718	80,145
FIRST BANCSHARES INC/MS	9,171	161,141	253,116
FIRST BUSEY CORP	78,423	1,326,241	2,299,363
FIRST BUSINESS FINANCIAL SER	30,226	585,812	697,619
FIRST CAPITAL INC	598	12,616	18,762
FIRST CITIZENS BCSHS CL A	15,502	2,963,143	5,777,432
FIRST COMMONWEALTH FINL CORP	208,689	2,003,620	2,646,176
FIRST COMMUNITY BANCSHARES	43,083	732,360	1,178,318
FIRST COMMUNITY CORP	6,160	95,735	129,369
FIRST CONNECTICUT BANCORP	9,300	240,525	238,545
FIRST DATA CORP CLASS A	524,705	8,041,049	9,549,639
FIRST DEFIANCE FINL CORP	38,397	978,230	2,022,750

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
FIRST FEDERAL OF NORTHERN MI	20,089	151,746	160,714
FIRST FINANCIAL BANCORP	98,865	1,768,278	2,738,551
FIRST FINANCIAL CORP/INDIANA	28,269	992,826	1,337,120
FIRST FINL BANKSHARES INC	135,043	2,427,015	5,968,895
FIRST HAWAIIAN INC	46,730	1,259,339	1,430,878
FIRST HORIZON NATIONAL CORP	605,636	5,743,060	10,550,172
FIRST INTERNET BANCORP	7,277	211,043	204,117
FIRST INTERSTATE BANCSYS A	42,658	1,317,160	1,586,875
FIRST MARINER BANCORP INC	143,198	386,272	0
FIRST MERCHANTS CORP	150,682	2,476,421	6,048,375
FIRST MID ILLINOIS BNCSHS	37,184	980,160	1,273,177
FIRST MIDWEST BANCORP INC/IL	204,850	2,574,262	4,775,058
FIRST OF LONG ISLAND CORP	43,335	440,830	1,239,368
FIRST REGIONAL BANCORP/CAL	12,009	-	1
FIRST REPUBLIC BANK/CA	501,456	28,607,840	50,195,755
FIRST SAVINGS FINANCIAL GRP	199	3,628	10,915
FIRST SOLAR INC	375,934	25,396,386	14,992,253
FIRST SOUTH BANCORP INC /NC	18,466	186,510	305,434
FIRST UNITED CORP	35,473	631,151	530,327
FIRST US BANCSHARES INC	10,566	139,872	118,556
FIRSTCASH INC	280,594	11,022,218	16,358,624
FIRSTENERGY CORP	1,761,633	61,085,980	51,369,206
FIS CALBEAR FUND	50,000,000	497,463,920	602,939,350
FISERV INC	550,998	17,677,373	67,409,077
FITBIT INC A	828,233	9,722,926	4,397,917
FIVE BELOW	96,667	3,859,802	4,772,445
FIVE PRIME THERAPEUTICS INC	20,650	489,397	621,762
FIVE STAR SENIOR LIVING INC	129,190	537,429	193,785
FIVE9 INC	39,653	439,493	853,322
FLAGSTAR BANCORP INC	20,200	411,803	622,564
FLANIGAN S ENTERPRISES INC	3,788	24,561	109,851
FLEETCOR TECHNOLOGIES INC	161,693	14,120,761	23,317,721
FLEX LTD	1,511,895	11,656,308	24,659,014
FLEXIBLE SOLUTIONS INTL INC	170,957	206,426	309,432
FLEXSTEEL INDS	16,950	349,499	917,181
FLIR SYSTEMS INC	402,909	9,983,964	13,964,828
FLOOR + DECOR HOLDINGS INC A	993	20,848	38,976
FLOTEK INDUSTRIES INC	168,275	1,900,899	1,504,379
FLOWERS FOODS INC	497,547	5,732,366	8,612,533
FLOWSERVE CORP	85,767	(975,039)	3,982,166
FLUIDIGM CORP	54,007	2,450,569	218,188
FLUOR CORP	374,221	14,939,860	17,131,843
FLUSHING FINANCIAL CORP	116,069	2,147,691	3,271,972
FLY LEASING LTD ADR	101,530	1,354,374	1,365,577
FMC CORP	198,501	241,737	14,500,504
FNB CORP	857,216	11,190,102	12,138,179
FNCB BANCORP INC	5,084	20,352	39,654
FNF GROUP	518,032	9,426,816	23,223,395
FNFV GROUP	343,827	3,323,749	5,432,461
FOGO DE CHAO INC	1,191	23,827	16,559
FONAR CORP	45,431	315,815	1,260,703
FOOT LOCKER INC	541,389	22,900,233	26,679,656

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
FORD MOTOR CO	12,889,088	148,261,745	144,228,891
FORESTAR GROUP INC	51,277	733,864	879,400
FORM HOLDINGS CORP	82,727	495,536	136,500
FORMFACTOR INC	45,080	380,911	558,987
FORRESTER RESEARCH INC	2,000	65,495	78,300
FORTERRA INC	71,380	1,284,847	587,460
FORTINET INC	211,903	4,029,491	7,933,659
FORTIVE CORP	670,520	28,203,055	42,477,442
FORTRESS BIOTECH INC	124,604	498,052	591,870
FORTRESS INVESTMENT GRP CL A	236,056	1,557,546	1,886,090
FORTRESS TRANSPORTATION + IN	15,300	226,962	243,882
FORTUNE BRANDS HOME + SECURI	324,512	6,135,371	21,171,187
FORUM ENERGY TECHNOLOGIES IN	25,812	712,958	402,669
FORWARD AIR CORP	58,026	1,892,287	3,091,645
FORWARD INDUSTRIES INC	19,643	78,467	20,821
FOSSIL GROUP INC	289,797	11,977,856	2,999,397
FOSTER (LB) CO A	15,750	211,000	337,837
FOX FACTORY HOLDING CORP	15,200	453,192	541,120
FRANCESCAS HOLDINGS CORP	133,786	2,957,797	1,463,614
FRANK S INTERNATIONAL NV	15,593	333,625	129,266
FRANKLIN COVEY CO	13,566	214,339	261,825
FRANKLIN ELECTRIC CO INC	117,250	2,867,485	4,854,162
FRANKLIN RESOURCES INC	1,660,868	56,210,524	74,390,286
FRD ACQUISITION CO SHS	182,200	-	0
FRED S INC CLASS A	203,522	3,646,603	1,878,507
FREDDIE MAC	432,353	2,852,255	964,146
FREEPORT MCMORAN INC	4,022,906	82,528,736	48,315,103
FREIGHTCAR AMERICA INC	108,976	1,816,237	1,895,100
FREQUENCY ELECTRONICS INC	13,694	135,221	130,636
FRESH DEL MONTE PRODUCE INC	28,351	1,187,757	1,443,349
FRIEDMAN INDUSTRIES	62,102	415,893	352,738
FRONTIER COMMUNICATIONS CORP	5,557,617	24,650,397	6,446,835
FRP HOLDINGS INC	44,675	999,494	2,061,741
FS INVESTMENT CORP	486,069	4,442,679	4,447,534
FTD COS INC	53,254	2,353,575	1,065,086
FTI CONSULTING INC	111,387	3,644,140	3,894,084
FUEL TECH INC	629,820	3,196,285	529,049
FUELCELL ENERGY INC	42,050	699,412	52,142
FULL HOUSE RESORTS INC	59,057	150,326	144,100
FULTON FINANCIAL CORP	391,519	3,344,749	7,438,867
FUTURE FINTECH GROUP INC	5,769	264,573	13,903
FUTURES GOLDMAN COC	404,000	404,000	404,000
G III APPAREL GROUP LTD	86,377	3,073,279	2,155,118
G. WILLI FOOD INTERNATIONAL	20,834	172,838	158,337
GAIA INC	50,146	182,278	561,632
GAIN CAPITAL HOLDINGS INC	149,700	1,115,974	932,631
GAINSCO INC	10,922	130,265	180,218
GALECTIN THERAPEUTICS INC	23,376	79,718	57,504
GALENA BIOPHARMA INC	23,507	816,004	13,658
GAMESTOP CORP CLASS A	532,413	15,198,465	11,505,448
GAMING PARTNERS INTERNATIONA	19,040	111,392	228,284
GANNETT CO INC	629,345	5,692,114	5,487,890

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
GAP INC/THE	1,032,056	18,895,342	22,694,907
GARDNER DENVER HOLDINGS INC	19,855	397,109	429,076
GARMIN LTD	461,998	20,243,356	23,575,754
GARRISON CAPITAL INC	42,864	615,178	354,056
GARTNER INC	246,374	9,646,757	30,429,712
GAS NATURAL INC	16,298	141,289	210,247
GASLOG LTD	65,027	907,116	991,656
GASTAR EXPLORATION LTD	2,636,405	5,013,837	2,441,311
GATEWAY CASINOS + ENTERTAINMEN	22,281	814,906	100,266
GATX CORP	195,150	8,083,773	12,542,300
GAZPROM PAO SPON ADR	19,062,697	116,409,067	75,450,155
GCP APPLIED TECHNOLOGIES	151,143	1,892,595	4,609,866
GENCO SHIPPING + TRADING LTD	19,576	1,477,305	185,383
GENCO SHIPPING + TRADING LTD	15,270	80,165	3,054
GENCOR INDUSTRIES INC	9,869	46,382	159,872
GENERAC HOLDINGS INC	181,381	6,573,744	6,553,295
GENERAL CABLE CORP	305,233	5,208,129	4,990,567
GENERAL COMMUNICATION INC A	216,184	2,123,485	7,920,968
GENERAL DYNAMICS CORP	947,880	81,334,181	187,775,034
GENERAL ELECTRIC CO	23,061,960	462,713,452	622,903,552
GENERAL FINANCE CORP	14,899	372,484	379,635
GENERAL FINANCE CORP	3,489	10,467	17,968
GENERAL MILLS INC	1,330,332	34,244,466	73,700,391
GENERAL MOLY INC	141,750	195,615	52,377
GENERAL MOTORS CO	3,525,453	119,686,819	123,144,088
GENERAL STEEL HOLDINGS INC	29,167	362,157	2,342
GENESCO INC	145,380	7,596,452	4,928,398
GENESCO INC	145,380	7,596,452	4,928,398
GENESEE + WYOMING INC CL A	39,854	(1,487,791)	2,725,621
GENESIS HEALTHCARE INC	250,256	959,953	435,445
GENIE ENERGY LTD	24,919	140,216	193,368
GENMARK DIAGNOSTICS INC	50,334	724,549	595,446
GENOCEA BIOSCIENCES INC	59,810	370,781	312,209
GENOMIC HEALTH INC	62,056	1,677,052	2,019,908
GENPACT LTD	962,910	20,657,612	26,797,793
GENTEX CORP	1,384,182	18,923,791	26,257,926
GENTHERM INC	85,828	1,180,507	3,330,112
GENTING HONG KONG LTD	4,828,925	1,740,026	1,448,677
GENUINE PARTS CO	360,989	14,148,875	33,485,371
GENWORTH FINANCIAL INC CL A	5,292,076	32,518,636	19,951,125
GEOKINETICS INC NEW	719	-	7,190
GEOPARK LTD	261,478	1,957,146	1,974,155
GEOSPACE TECHNOLOGIES CORP	105,240	2,545,831	1,455,476
GERBER SCIENTIFIC INC COM	162,700	-	0
GERDAU SA SPON ADR	1,089,800	3,567,052	3,323,890
GERMAN AMERICAN BANCORP	36,368	504,275	1,239,786
GEROVA FINANCIAL GROUP LTD	43,540	-	0
GIBRALTAR INDUSTRIES INC	66,880	1,653,918	2,384,285
GIGA TRONICS INC	126,299	223,005	99,776
GIGAMEDIA LTD	13,390	79,064	42,448
GIGAMON INC	90,679	4,313,270	3,568,219
GILEAD SCIENCES INC	3,919,021	134,393,812	277,388,312

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
GLACIER BANCORP INC	179,396	3,428,406	6,567,703
GLADSTONE CAPITAL CORP	37,182	269,699	365,498
GLADSTONE INVESTMENT CORP	81,740	607,961	768,360
GLASSBRIDGE ENTERPRISES INC	10,027	420,180	39,708
GLATFELTER	135,384	2,309,011	2,645,410
GLAUKOS CORP	8,400	404,088	348,348
GLAXOSMITHKLINE PLC SPON ADR	125,600	5,552,248	5,415,872
GLEN BURNIE BANCORP	1,296	13,074	13,672
GLOBAL BLOOD THERAPEUTICS IN	298	5,957	8,146
GLOBAL BRASS + COPPER HOLDIN	76,257	1,621,981	2,329,641
GLOBAL ENERGY HOLDINGS GROUP	196,400	-	196
GLOBAL GEOPHYSICAL SERVICES	31,799	131,012	3
GLOBAL PARTNERS LP	145,856	4,935,739	2,632,695
GLOBAL PAYMENTS INC	516,155	15,829,163	46,619,142
GLOBAL PORTS INV GDR REG S	293,095	4,083,130	1,025,833
GLOBAL POWER EQUIPMENT GROUP	103,571	1,075,125	357,320
GLOBAL SHIP LEASE INC CL A	95,696	201,919	116,749
GLOBAL SOURCES LTD	1,360	9,695	27,194
GLOBALSCAPE INC	64,096	133,393	339,070
GLOBUS MEDICAL INC A	84,284	2,107,913	2,794,005
GLOWPOINT INC	28,958	59,813	8,398
GLU MOBILE INC	806,429	2,624,875	2,016,074
GMAC CAPITAL TRUST I	9,300	234,469	243,647
GMS INC	6,552	137,598	184,120
GNC HOLDINGS INC CL A	490,501	8,879,090	4,134,924
GODADDY INC CLASS A	334,896	13,361,716	14,206,268
GOLAR LNG LTD	84,584	2,925,162	1,882,000
GOLAR LNG PARTNERS LP	167,324	4,034,686	3,358,200
GOLD RESERVE INC	21,532	38,252	59,916
GOLD RESOURCE CORP	160,703	650,007	655,670
GOLDEN ENTERTAINMENT INC	29,456	148,824	610,043
GOLDEN MINERALS CO	22,130	116,402	12,421
GOLDEN OCEAN GROUP LTD	83,115	4,511,796	558,532
GOLDEN STAR RESOURCES LTD	990,953	846,769	644,219
GOLDFIELD CORP	117,641	272,496	647,028
GOLDMAN SACHS GROUP INC	1,026,240	135,360,780	227,722,655
GOLUB CAPITAL BDC INC	30,267	554,308	578,700
GOOD TIMES RESTAURANTS INC	14,953	121,863	53,081
GOODYEAR TIRE + RUBBER CO	1,070,904	24,094,970	37,438,806
GOPRO INC CLASS A	191,158	4,582,254	1,554,112
GORMAN RUPP CO	50,857	1,218,495	1,295,315
GRACO INC	223,196	13,016,824	24,390,874
GRAHAM CORP	31,899	645,949	627,128
GRAHAM HOLDINGS CO CLASS B	10,887	3,721,035	6,528,606
GRAN TIERRA ENERGY INC	1,597,266	6,905,728	3,577,877
GRANA Y MONTERO SA SPON ADR	176,714	3,087,511	576,086
GRAND CANYON EDUCATION INC	205,157	6,162,048	16,086,363
GRANITE CITY FOOD + BREWERY	12,942	76,080	8,671
GRANITE CONSTRUCTION INC	71,135	2,195,925	3,431,567
GRAPHIC PACKAGING HOLDING CO	1,807,176	22,141,257	24,902,883
GRAVITY CO LTD	14,878	265,162	270,180
GRAY TELEVISION INC	148,733	1,064,237	2,037,646

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
GREAT ELM CAPITAL GROUP INC	47,715	455,735	162,233
GREAT LAKES DREDGE + DOCK CO	264,468	1,465,397	1,137,214
GREAT PLAINS ENERGY INC	397,951	9,259,895	11,652,014
GREAT SOUTHERN BANCORP INC	34,519	1,070,110	1,846,786
GREAT WESTERN BANCORP INC	146,428	5,990,340	5,975,745
GREEN BANCORP INC	12,700	251,230	246,380
GREEN BRICK PARTNERS INC	69,365	624,892	794,226
GREEN DOT CORP CLASS A	67,564	1,804,984	2,603,246
GREEN PLAINS INC	217,320	4,169,929	4,465,933
GREENBRIER COMPANIES INC	75,689	2,270,315	3,500,606
GREENHILL + CO INC	142,482	5,810,402	2,863,885
GREENLIGHT CAPITAL RE LTD A	29,882	636,862	624,544
GREIF INC CL A	86,022	4,564,021	4,798,331
GREIF INC CL B	700	49,176	42,280
GRIFFIN INDUSTRIAL REALTY IN	4,884	84,564	153,226
GRIFFON CORP	71,457	1,078,196	1,568,491
GRIFOLS SA ADR	411,703	5,724,091	8,699,283
GROUP 1 AUTOMOTIVE INC	56,054	2,675,399	3,549,357
GROUPON INC	1,150,321	7,201,511	4,417,232
GRUBHUB INC	156,957	4,854,570	6,843,343
GSE SYSTEMS INC	146,634	1,134,852	432,571
GSI TECHNOLOGY INC	44,868	267,833	352,659
GSV CAPITAL CORP	51,138	525,275	221,937
GTT COMMUNICATIONS INC	4,600	150,926	145,590
GTX INC	967	17,211	5,115
GUANWEI RECYCLING CORP	18,591	137,535	11
GUARANTY BANCORP	62,319	814,119	1,695,080
GUARANTY FEDERAL BNCSHS INC	17,672	309,984	374,644
GUESS? INC	375,314	7,386,345	4,796,512
GUIDANCE SOFTWARE INC	59,511	505,844	393,368
GUIDEWIRE SOFTWARE INC	87,786	4,108,893	6,031,756
GULF COAST ULTRA DEEP ROYALT	292,770	190,301	19,030
GULF ISLAND FABRICATION INC	59,811	689,104	693,812
GULF RESOURCES INC	63,797	149,924	101,438
GULFMARK OFFSHORE INC CL A	45,072	1,533,777	9,916
GULFPORT ENERGY CORP	712,116	12,789,779	10,503,712
GULFSTREAM INTERNATIONAL GRP	600	-	1
GYRODYNE LLC	2,063	14,033	42,301
H.B. FULLER CO.	115,495	2,131,895	5,902,945
H+E EQUIPMENT SERVICES INC	134,408	2,710,729	2,743,264
H+R BLOCK INC	387,527	10,201,643	11,978,446
HABIT RESTAURANTS INC/THE A	2,991	94,021	47,250
HACKETT GROUP INC/THE	57,621	777,188	893,130
HAEMONETICS CORP/MASS	91,567	2,173,463	3,615,995
HAIN CELESTIAL GROUP INC	92,757	58,920	3,600,832
HALCON RESOURCES CORP	285,622	7,570,760	1,296,722
HALCON RESOURCES CORP	11,049	-	9,502
HALLIBURTON CO	2,764,971	84,420,066	118,091,904
HALLMARK FINL SERVICES INC	70,975	504,836	799,884
HALOZYME THERAPEUTICS INC	193,094	3,090,116	2,475,469
HALYARD HEALTH INC	130,058	2,794,658	5,108,695
HANCOCK HOLDING CO	200,548	6,826,626	9,826,862

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
HANDY + HARMAN LTD	64,133	1,062,625	2,013,780
HANESBRANDS INC	339,741	(4,003,882)	7,868,391
HANGER INC	70,487	1,244,855	838,794
HANMI FINANCIAL CORPORATION	43,953	607,444	1,250,458
HANOVER INSURANCE GROUP INC/	317,666	21,845,025	28,154,770
HARBORONE BANCORP INC	12,300	251,269	245,508
HARDINGE INC	53,580	525,846	665,462
HARLEY DAVIDSON INC	489,400	15,610,424	26,437,410
HARLEYSVILLE FINANCIAL CORP	14,319	245,016	320,735
HARMONIC INC	225,870	1,052,882	1,185,816
HARRIS CORP	370,370	21,926,523	40,399,938
HARSCO CORP	321,827	8,720,747	5,181,415
HARTE HANKS INC	119,694	910,565	123,285
HARTFORD FINANCIAL SVCS GRP	1,869,011	71,824,370	98,253,891
HARVARD BIOSCIENCE INC	138,761	555,932	353,841
HARVEST NATURAL RESOURCES IN	13,432	166,695	88,922
HASBRO INC	218,236	7,217,428	24,335,504
HAVERTY FURNITURE	91,423	1,394,261	2,294,729
HAVERTY FURNITURE COS CL A	199	3,729	4,914
HAWAIIAN ELECTRIC INDS	368,896	9,111,305	11,944,857
HAWAIIAN HOLDINGS INC	141,545	1,896,722	6,645,561
HAWKINS INC	19,061	361,560	883,489
HAWTHORN BANCSHARES INC	13,017	303,931	270,752
HAYNES INTERNATIONAL INC	31,232	1,301,799	1,134,046
HC2 HOLDINGS INC	139,956	612,333	822,939
HCA HEALTHCARE INC	1,033,523	54,975,801	90,123,179
HCI GROUP INC	35,509	1,252,361	1,668,223
HD SUPPLY HOLDINGS INC	513,131	15,176,652	15,717,217
HDFC BANK LTD ADR	83,681	5,796,661	7,277,737
HEALTH INSURANCE INNOVATIO A	24,921	218,805	585,640
HEALTHCARE SERVICES GROUP	239,389	3,392,402	11,210,591
HEALTHEQUITY INC	91,534	4,223,993	4,561,123
HEALTHSOUTH CORP	212,278	8,617,448	10,274,273
HEALTHSTREAM INC	60,270	1,160,620	1,586,306
HEALTHWAREHOUSE.COM INC	6,081	35,602	1,566
HEARTLAND EXPRESS INC	158,559	2,066,187	3,301,190
HEARTLAND FINANCIAL USA INC	12,300	470,888	579,330
HECLA MINING CO	707,968	3,416,026	3,610,638
HEICO CORP	35,985	1,870,005	2,585,195
HEICO CORP CLASS A	121,344	3,150,573	7,529,418
HEIDRICK + STRUGGLES INTL	59,600	1,245,164	1,296,300
HELEN OF TROY LTD	27,437	970,920	2,581,791
HELIX ENERGY SOLUTIONS GROUP	523,534	7,622,690	2,952,731
HELMERICH + PAYNE	209,817	7,381,249	11,401,454
HEMISPHERE MEDIA GROUP INC	29,407	349,195	348,468
HENRY SCHEIN INC	209,394	9,996,329	38,323,249
HERBALIFE LTD	279,417	9,346,095	19,930,783
HERC HOLDINGS INC	123,078	5,168,176	4,839,416
HERCULES CAPITAL INC	33,000	454,941	436,920
HERCULES OFFSHORE INC ESCROW	63,237	2,701,952	15,809
HERE MEDIA INC	3,622	-	-
HERE MEDIA INC SPL SHRS	3,622	-	-

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
HERITAGE COMMERCE CORP	92,905	488,457	1,280,230
HERITAGE CRYSTAL CLEAN INC	40,089	601,731	637,411
HERITAGE FINANCIAL CORP	81,685	1,372,645	2,164,645
HERITAGE INSURANCE HOLDINGS	19,300	247,438	251,286
HERMAN MILLER INC	126,573	3,446,442	3,847,818
HERON THERAPEUTICS INC	59,269	1,779,663	820,869
HERSHEY CO/THE	380,692	21,318,991	40,874,889
HERTZ GLOBAL HOLDINGS INC	798,154	20,757,121	9,178,775
HESKA CORP	12,458	612,126	1,271,611
HESS CORP	1,134,379	57,464,053	49,765,228
HEWLETT PACKARD ENTERPRISE	5,788,713	54,783,856	96,034,751
HEXCEL CORP	188,635	4,578,563	9,958,056
HFF INC CLASS A	87,339	1,443,110	3,036,783
HHGREGG INC	6,579	22,698	86
HI CRUSH PARTNERS LP	262,849	7,052,422	2,851,912
HIBBETT SPORTS INC	94,464	2,935,206	1,960,132
HIGHLAND CREDIT OPPORTUNITIES	43,211,011	50,988,993	43,747,433
HIGHLAND RESTORATION CAP PTNRS	24,149,897	24,149,897	92,938,030
HIGHPOWER INTERNATIONAL INC	12,261	50,086	44,753
HILL INTERNATIONAL INC	182,588	676,764	949,458
HILL ROM HOLDINGS INC	175,772	5,352,066	13,993,174
HILLENBRAND INC	154,267	2,292,855	5,569,038
HILLTOP HOLDINGS INC	195,998	4,362,748	5,137,116
HILTON GRAND VACATIONS INC	75,249	1,724,945	2,713,487
HILTON WORLDWIDE HOLDINGS IN	836,436	43,545,419	51,733,582
HIMAX TECHNOLOGIES INC ADR	515,585	1,851,674	4,227,794
HINGHAM INSTITUTION FOR SVGS	4,568	223,750	831,080
HIPCRICKET INC	119,919	46,768	60
HKN INC	3,806	1,925,896	26,641
HMN FINANCIAL INC	23,864	525,560	428,363
HMS HOLDINGS CORP	174,756	2,568,168	3,232,977
HNI CORP	112,915	4,136,170	4,501,934
HOLLYFRONTIER CORP	767,045	22,504,758	21,070,721
HOLLYSYS AUTOMATION TECHNOLO	279,391	2,113,162	4,640,690
HOLLYWOOD MEDIA CORP	101,999	436,773	76,499
HOLOGIC INC	1,281,458	38,238,877	58,152,577
HOME BANCORP INC	20,634	331,257	877,378
HOME BANCSHARES INC	200,892	2,062,194	5,002,213
HOME DEPOT INC	3,311,746	176,046,597	508,021,853
HOMEFED CORP	695	18,892	31,272
HOMESTREET INC	44,951	1,070,621	1,244,010
HOMETRUST BANCSHARES INC	8,836	131,917	215,591
HONEYWELL INTERNATIONAL INC	2,446,641	134,130,650	326,112,725
HONGKONG LAND HOLDINGS LTD	3,241,424	18,059,129	23,856,882
HONGLI CLEAN ENERGY TECHNOLO	5,762	178,037	26,734
HOOKER FURNITURE CORP	49,047	784,627	2,018,300
HOPE BANCORP INC	381,458	3,320,505	7,114,191
HOPFED BANCORP INC	16,650	185,846	244,923
HORACE MANN EDUCATORS	118,297	2,508,389	4,471,609
HORIZON BANCORP INDIANA	46,927	560,556	1,236,535
HORIZON GLOBAL CORP	107,935	1,643,164	1,549,940
HORIZON PHARMA PLC	312,275	6,999,120	3,706,702

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
HORIZON TECHNOLOGY FINANCE C	19,239	226,627	217,977
HORMEL FOODS CORP	567,489	4,520,246	19,357,065
HORNBECK OFFSHORE SERVICES	501,697	4,974,878	1,419,801
HOSTESS BRANDS INC	36,600	477,471	589,260
HOUGHTON MIFFLIN HARCOURT CO	185,179	2,311,089	2,277,706
HOUSTON WIRE + CABLE CO	55,723	646,945	292,546
HOVNANIAN ENTERPRISES A	203,653	377,614	570,229
HOWARD HUGHES CORP/THE	75,959	4,355,315	9,330,766
HP INC	5,426,512	52,075,789	94,855,432
HQ SUSTAINABLE MARITIME INDU	98,306	-	0
HRG GROUP INC	361,659	3,817,627	6,404,983
HSN INC	127,609	4,187,615	4,070,713
HUADIAN ENERGY CO LTD B	671,982	273,093	328,599
HUANGSHAN TOURISM DEVELOP B	768,886	906,858	1,227,911
HUAXIN CEMENT CO LTD B	521,091	415,964	403,324
HUB GROUP INC CL A	76,356	2,613,474	2,928,235
HUBBELL INC	199,338	12,680,977	22,559,091
HUBSPOT INC	194,981	10,115,694	12,819,975
HUDSON GLOBAL INC	123,403	303,572	165,360
HUDSON TECHNOLOGIES INC	104,169	221,080	880,230
HUMANA INC	464,514	42,876,445	111,771,316
HUMANIGEN INC	10,803	392,219	20,525
HUNT (JB) TRANSPRT SVCS INC	284,477	12,992,064	25,995,524
HUNTINGTON BANCSHARES INC	3,048,233	23,177,708	41,212,113
HUNTINGTON INGALLS INDUSTRIE	151,975	9,620,217	28,291,587
HUNTSMAN CORP	545,252	8,469,144	14,089,303
HURCO COMPANIES INC	15,052	62,949	523,064
HURON CONSULTING GROUP INC	52,660	2,585,520	2,274,926
HUTCHISON PORT HOLDINGS TR U	16,639,474	10,716,178	7,154,974
HYATT HOTELS CORP CL A	359,670	15,643,847	20,217,060
HYCROFT MINING CORP	281,743	5,888,995	45,079
HYSTER YALE MATERIALS	14,900	942,366	1,046,725
IAC/INTERACTIVECORP	187,582	7,340,978	19,366,010
IBERIABANK CORP	118,382	7,956,777	9,648,162
ICAD INC	32,966	540,302	138,129
ICF INTERNATIONAL INC	27,154	1,143,904	1,278,941
ICICI BANK LTD SPON ADR	1,348,780	10,389,832	12,098,560
ICON PLC	169,664	9,095,674	16,591,437
ICONIX BRAND GROUP INC	182,471	3,199,006	1,260,874
ICOP DIGITAL INC	950	-	-
ICTC GROUP INC	1,140	33,417	34,211
ICU MEDICAL INC	26,648	1,667,160	4,596,695
ID SYSTEMS INC	38,663	463,742	237,006
IDACORP INC	104,853	4,582,889	8,949,196
IDENTIV INC	8,384	389,657	44,018
IDERA PHARMACEUTICALS INC	159,439	581,954	274,236
IDEX CORP	182,946	5,240,991	20,674,710
IDEXX LABORATORIES INC	503,166	36,710,619	81,220,992
IDT CORP CLASS B	37,400	571,360	537,438
IDW MEDIA HOLDINGS INC	1,585	403	76,871
IEC ELECTRONICS CORP	40,073	75,148	144,262
IES HOLDINGS INC	43,966	269,102	797,990

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
IF BANCORP INC	6,380	120,325	124,405
IGNITE RESTAURANT GROUP INC	11,962	60,049	121
IGNYTA INC	61,604	628,337	637,605
IGO INC	2,834	240,060	8,757
IHS MARKIT LTD	882,634	31,064,782	38,871,186
II VI INC	117,324	1,734,990	4,024,207
ILG INC	209,235	2,515,278	5,751,872
ILLINOIS TOOL WORKS	865,167	40,967,415	123,935,142
ILLUMINA INC	366,182	25,639,923	63,539,963
IMAGE SENSING SYSTEMS INC	31,500	343,323	114,975
IMAX CORP	144,028	4,811,437	3,168,615
IMMERSION CORPORATION	174,645	1,891,902	1,585,780
IMMUNOCELLULAR THERAPEUTICS	5,210	270,042	4,533
IMMUNOGEN INC	110,694	1,820,108	787,036
IMMUNOMEDICS INC	115,459	255,612	1,019,507
IMPAX LABORATORIES INC	114,070	2,565,441	1,836,521
INC RESEARCH HOLDINGS INC A	133,429	7,992,705	7,805,578
INCYTE CORP	347,168	16,013,380	43,711,936
INDEPENDENCE HOLDING CO	51,098	603,505	1,044,949
INDEPENDENT BANK CORP MICH	85,534	1,492,752	1,860,372
INDEPENDENT BANK CORP/MA	26,796	1,106,266	1,785,949
INDEPENDENT BANK GROUP INC	6,100	401,001	362,950
INDUSTRIAL SVCS OF AMERICA	33,720	191,677	50,243
INESA INTELLIGENT TECH INC B	568,647	295,590	390,092
INFINERA CORP	275,494	3,501,616	2,939,526
INFINITY PHARMACEUTICALS INC	87,463	1,608,817	137,317
INFINITY PROPERTY + CASUALTY	15,914	866,352	1,495,916
INFORMATION SERVICES GROUP	129,788	341,533	533,428
INFOSONICS CORP	108,356	260,291	50,927
INFOSYS LTD SP ADR	896,356	13,016,074	13,463,267
INFUSYSTEM HOLDINGS INC	23,725	49,093	42,704
ING GROEP N.V. SPONSORED ADR	315,442	5,367,990	5,485,536
INGERSOLL RAND PLC	922,646	49,119,901	84,320,621
INGEVITY CORP	87,427	1,790,442	5,018,318
INGLES MARKETS INC CLASS A	62,514	2,253,638	2,081,726
INGREDION INC	287,671	23,024,545	34,293,265
INNER MONGOLIA EERDUOSI RE B	959,675	890,828	910,732
INNERWORKINGS INC	28,095	237,753	325,908
INNOCOLL HOLDINGS PLC	18,242	153,327	41,409
INNODATA INC	96,685	444,885	169,199
INNOPHOS HOLDINGS INC	51,523	1,958,321	2,258,766
INNOSPEC INC	25,268	1,056,781	1,656,348
INNOVATIVE SOLUTIONS + SUPP	101,811	351,932	447,967
INNOVIVA INC	200,369	4,396,375	2,564,724
INOGEN INC	44,367	2,083,982	4,233,459
INOVALON HOLDINGS INC A	184,037	2,229,405	2,420,080
INOVIO PHARMACEUTICALS INC	49,538	495,392	388,381
INPHI CORP	6,200	181,480	212,660
INSEEGO CORP	62,003	179,441	77,504
INSIGHT ENTERPRISES INC	148,555	2,790,082	5,940,699
INSIGNIA SYSTEMS INC	74,164	85,128	77,131
INSMED INC	82,003	1,052,167	1,407,172

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
INSPERITY INC	100,239	5,202,422	7,116,980
INSTALLED BUILDING PRODUCTS	14,693	161,623	777,996
INSTEEL INDUSTRIES INC	61,571	982,532	2,029,986
INSTITUTIONAL FINANCIAL MARK	6,679	33,320	7,881
INSTRUCTURE INC	138,626	3,464,958	4,089,462
INSULET CORP	65,255	1,829,817	3,348,225
INSYS THERAPEUTICS INC	74,954	2,060,992	948,173
INTEGER HOLDINGS CORP	92,047	2,335,028	3,981,019
INTEGRA LIFESCIENCES HOLDING	122,792	2,218,589	6,693,393
INTEGRATED DEVICE TECH INC	327,276	4,017,484	8,440,454
INTEL CORP	14,465,791	272,564,082	488,075,795
INTELLICHECK INC	52,657	401,138	204,308
INTELSAT SA	314,800	1,956,708	963,288
INTER PARFUMS INC	31,471	487,603	1,153,409
INTERACTIVE BROKERS GRO CL A	87,994	2,356,635	3,292,739
INTERCEPT PHARMACEUTICALS IN	30,776	6,743,744	3,726,046
INTERCONTINENTAL EXCHANGE IN	1,711,780	78,569,107	112,840,525
INTERCONTINENTAL HOTELS ADR	63,735	3,180,827	3,539,205
INTERDIGITAL INC	93,564	3,674,628	7,232,534
INTERFACE INC	159,867	2,236,929	3,141,392
INTERGROUP CORP	3,389	66,923	88,120
INTERNAP CORP	262,572	1,387,943	963,639
INTERNATIONAL BANCSHARES CRP	94,253	2,142,396	3,303,554
INTERNATIONAL GAME TECHNOLOG	600,468	13,535,543	10,988,572
INTERNATIONAL PAPER CO	1,278,810	45,403,630	72,393,446
INTERNATIONAL SEAWAYS INC	908	11,555	19,685
INTEROIL CORPORATION ESCROW	69,097	270,860	270,860
INTERPACE DIAGNOSTICS GROUP	5,323	690,283	4,785
INTERPHASE CORP	12,424	66,602	388
INTERPUBLIC GROUP OF COS INC	1,467,128	19,313,733	36,091,361
INTERSECT ENT INC	9,300	242,358	259,935
INTERSECTIONS INC	18,242	146,484	85,738
INTERXION HOLDING NV	70,058	1,351,238	3,207,275
INTEST CORP	31,476	153,646	210,889
INTEVAC INC	16,149	82,358	179,251
INTL BUSINESS MACHINES CORP	2,455,802	243,163,545	377,776,055
INTL FCSTONE INC	25,634	602,259	967,925
INTL FLAVORS + FRAGRANCES	167,654	10,646,130	22,633,323
INTL SHIPHOLDING CORP	30,403	663,707	395
INTL SPEEDWAY CORP CL A	54,718	2,038,769	2,054,649
INTRA CELLULAR THERAPIES INC	51,029	2,689,505	633,774
INTRAWEST RESORTS HOLDINGS I	12,400	286,688	294,376
INTREPID POTASH INC	723,548	3,649,053	1,635,219
INTREXON CORP	24,124	562,991	581,156
INTRICON CORP	34,008	148,958	272,064
INTUIT INC	683,877	37,343,730	90,825,694
INTUITIVE SURGICAL INC	91,379	32,030,857	85,473,502
INUVO INC	76,157	964,617	77,680
INVACARE CORP	153,010	2,850,387	2,019,726
INVENTERGY GLOBAL INC	13,974	467,657	1,955
INVENTURE FOODS INC	64,974	299,964	280,036
INVESCO LTD	945,021	25,051,446	33,255,283

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
INVESTAR HOLDING CORP	10,367	160,023	237,406
INVESTMENT TECHNOLOGY GROUP	103,645	1,527,837	2,201,430
INVESTORS BANCORP INC	748,534	8,084,612	10,000,412
INVESTORS TITLE CO	6,385	469,849	1,235,077
ION GEOPHYSICAL CORP	37,366	2,113,489	162,541
IONIS PHARMACEUTICALS INC	217,715	5,133,423	11,075,168
IPASS INC	350,357	981,001	462,472
IPAYMENT HOLDINGS INC	75,651	242,682	7,565
IPAYMENT HOLDINGS INC	390,195	113,622	3,902
IPG PHOTONICS CORP	69,982	4,432,537	10,154,324
IQVIA HOLDINGS INC	338,569	26,223,231	30,301,964
IRIDEX CORP	31,998	133,822	316,464
IRIDIUM COMMUNICATIONS INC	422,425	3,031,599	4,667,795
IROBOT CORP	148,357	5,663,428	12,482,751
IRONWOOD PHARMACEUTICALS INC	228,604	3,325,814	4,316,049
ISHARES MSCI TAIWAN CAPPED ETF	141,000	4,965,845	5,042,160
ISORAY INC	116,729	128,842	72,956
ISRAMCO INC	496	41,188	56,787
ITAU UNIBANCO H SPON PRF ADR	3,170,108	35,331,911	35,029,693
ITERIS INC	150,522	360,363	936,247
ITRON INC	118,000	6,666,843	7,994,503
ITT EDUCATIONAL SERVICES INC	124,405	709,732	622
ITT INC	187,887	2,542,429	7,549,303
ITURAN LOCATION AND CONTROL	11,000	343,508	344,300
IXYS CORPORATION	43,483	325,851	715,303
J + J SNACK FOODS CORP	20,970	1,182,235	2,769,496
J ALEXANDER S HOLDINGS	88,579	742,850	1,085,087
J. JILL INC	49,639	645,302	610,059
J.C. PENNEY CO INC	1,234,317	17,825,379	5,739,576
J2 GLOBAL INC	112,062	3,614,522	9,535,381
JA SOLAR HOLDINGS CO LTD ADR	356,264	3,312,857	2,262,274
JABIL INC	1,271,847	25,451,996	37,125,210
JACK HENRY + ASSOCIATES INC	251,860	11,884,612	26,160,678
JACK IN THE BOX INC	87,415	2,696,782	8,610,339
JACOBS ENGINEERING GROUP INC	537,064	27,033,971	29,210,909
JAKKS PACIFIC INC	218,689	1,555,096	874,754
JAMBA INC	66,703	623,193	519,616
JAMES RIVER GROUP HOLDINGS L	50,814	1,602,095	2,018,840
JANUS HENDERSON GROUP PLC	390,045	8,848,386	12,914,392
JARDINE MATHESON HLDGS LTD	490,123	21,501,234	31,465,880
JARDINE STRATEGIC HLDGS LTD	409,388	10,517,153	17,067,406
JAVO BEVERAGE CO INC	13,700	-	0
JAZZ PHARMACEUTICALS PLC	115,790	6,944,522	18,005,321
JD.COM INC ADR	1,624,827	61,502,534	63,725,702
JEFFERSONVILLE BANCORP/N Y	1,196	12,623	18,015
JELD WEN HOLDING INC	9,431	216,921	306,141
JETBLUE AIRWAYS CORP	1,449,241	23,491,860	33,086,161
JG WENTWORTH CO CL A	31,899	562,535	7,496
JIANGBO PHARMACEUTICALS INC	82,900	-	0
JINKOSOLAR HOLDING CO ADR	54,005	1,473,739	1,123,311
JINZHOU PORT CO LTD B	322,036	153,637	169,713
JM SMUCKER CO/THE	259,997	16,180,752	30,765,442

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
JMP GROUP LLC	57,517	426,204	314,045
JOHN B. SANFILIPPO + SON INC	15,894	824,264	1,003,055
JOHN BEAN TECHNOLOGIES CORP	105,842	5,651,194	10,372,485
JOHNSON + JOHNSON	7,212,824	430,537,548	954,184,477
JOHNSON CONTROLS INTERNATION	1,742,168	63,260,635	75,540,407
JOHNSON OUTDOORS INC A	24,643	655,207	1,188,025
JONES ENERGY INC A	372,933	1,655,471	596,693
JONES LANG LASALLE INC	117,631	9,435,567	14,703,847
JPMORGAN CHASE + CO	10,241,228	388,988,329	936,048,264
JUMEI INTERNATIONAL ADR	3,475	76,444	7,401
JUNIPER NETWORKS INC	1,571,915	56,814,123	43,824,982
JUNIPER PHARMACEUTICALS INC	26,490	153,711	133,774
JUNO THERAPEUTICS INC	70,685	3,841,746	2,112,788
K12 INC	263,713	4,924,419	4,725,744
K2M GROUP HOLDINGS INC	24,441	489,798	595,383
KADANT INC	17,199	485,558	1,293,351
KAGY HOLDINGS COMPANY INC	329	13,154	13,154
KAISER ALUMINUM CORP	65,087	4,900,056	5,761,485
KAMA CO LTD B	443,841	309,851	431,413
KAMAN CORP	49,970	1,485,861	2,492,026
KANDI TECHNOLOGIES GROUP INC	71,281	907,051	317,201
KANSAS CITY LIFE INS CO	2,283	78,036	113,027
KANSAS CITY SOUTHERN	212,474	8,312,163	22,235,415
KAPSTONE PAPER AND PACKAGING	163,464	1,426,623	3,372,260
KAR AUCTION SERVICES INC	296,194	11,365,776	12,431,247
KARYOPHARM THERAPEUTICS INC	3,872	61,949	35,040
KATE SPADE + CO	163,907	2,277,121	3,030,637
KATY INDUSTRIES INC	53,555	197,985	1,119
KB HOME	248,590	3,919,572	5,958,711
KBR INC	(397,068)	(3,866,081)	(6,043,381)
KCAP FINANCIAL INC	87,622	642,346	309,305
KEANE GROUP INC	121,813	1,794,085	1,949,012
KEARNY FINANCIAL CORP/MD	17,400	204,190	258,390
KELLOGG CO	754,285	40,776,856	52,392,659
KELLY SERVICES INC A	164,850	3,125,825	3,700,875
KEMET CORP	124,815	876,239	1,597,629
KEMPER CORP	133,958	3,576,734	5,170,760
KENNAMETAL INC	200,968	5,621,886	7,520,222
KENNEDY WILSON HOLDINGS INC	138,393	3,470,856	2,636,378
KENTUCKY FIRST FEDERAL BANCO	5,594	55,953	52,866
KERYX BIOPHARMACEUTICALS	195,179	1,050,407	1,411,145
KEWAUNEE SCIENTIFIC CP	8,074	83,642	201,455
KEY ENERGY SERVICES INC	3,036	2,081,028	58,416
KEY ENERGY SERVICES INC WTS	3,533	-	-
KEY ENERGY SERVICES INC WTS	3,533	-	-
KEY TECHNOLOGY INC	28,477	597,532	391,553
KEY TRONIC CORP	27,313	74,135	193,378
KEYCORP	3,943,872	44,585,326	73,908,169
KEYSIGHT TECHNOLOGIES IN	645,414	17,205,285	25,125,950
KEYW HOLDING CORP/THE	150,858	1,590,601	1,410,520
KFORCE INC	115,437	1,609,932	2,262,565
KID BRANDS INC	104,967	336,943	147

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
KIMBALL ELECTRONICS INC	58,375	145,848	1,053,670
KIMBALL INTERNATIONAL B	182,299	1,506,422	3,042,568
KIMBERLY CLARK CORP	1,231,023	97,953,924	158,937,438
KINDER MORGAN INC	4,350,120	140,169,431	83,348,303
KINDRED HEALTHCARE INC	655,651	7,886,124	7,638,340
KINGOLD JEWELRY INC	151,519	311,624	251,521
KINSALE CAPITAL GROUP INC	41,498	1,046,184	1,548,287
KIRBY CORP	36,984	470,408	2,472,368
KIRKLAND S INC	131,580	1,899,871	1,352,646
KITE PHARMA INC	84,386	4,669,253	8,748,266
KKR + CO LP	873,252	20,540,524	16,242,482
KLA TENCOR CORP	475,871	24,541,370	43,546,983
KLX INC	111,290	1,691,808	5,564,492
KMG CHEMICALS INC	49,259	1,439,345	2,397,441
KNIGHT TRANSPORTATION INC	113,996	1,872,929	4,223,555
KNOLL INC	49,495	853,953	992,370
KNOT OFFSHORE PARTNERS LP	34,280	686,309	786,716
KNOWLES CORP	221,627	2,528,354	3,749,922
KOHLS CORP	1,057,973	44,769,019	40,911,807
KONA GRILL INC	32,497	147,981	120,238
KONINKLIJKE PHILIPS NVR NY	388,718	11,099,173	13,923,879
KOPIN CORP	552,446	1,784,399	2,049,573
KOPPERS HOLDINGS INC	30,108	1,028,650	1,088,396
KORN/FERRY INTERNATIONAL	101,067	1,937,819	3,489,847
KOSMOS ENERGY LTD	852,290	8,429,224	5,463,180
KOSS CORP	20,351	193,072	38,464
KRAFT HEINZ CO/THE	1,304,693	64,249,692	111,733,881
KRATON CORP	86,224	1,669,788	2,969,570
KRATOS DEFENSE + SECURITY	483,048	3,464,600	5,733,781
KROGER CO	2,898,928	48,785,012	67,603,009
KRONOS WORLDWIDE INC	119,053	1,680,451	2,169,148
KULICKE + SOFFA INDUSTRIES	276,863	2,989,982	5,265,926
KURA ONCOLOGY INC	23,426	189,026	217,858
KVH INDUSTRIES INC	38,478	497,133	365,539
L BRANDS INC	778,925	32,157,583	41,976,242
L+L ENERGY INC	102,574	282,079	667
L3 TECHNOLOGIES INC	248,130	23,969,154	41,457,523
LA JOLLA PHARMACEUTICAL CO	42,146	1,073,553	1,254,680
LA QUINTA HOLDINGS INC	18,600	269,094	274,722
LA Z BOY INC	152,640	2,251,077	4,960,785
LABORATORY CRP OF AMER HLDGS	229,151	15,388,350	35,321,396
LADENBURG THALMANN FINANCIAL	358,192	473,373	873,990
LAKE SHORE BANCORP INC	8,050	74,149	127,921
LAKELAND BANCORP INC	104,215	1,125,623	1,964,459
LAKELAND FINANCIAL CORP	57,832	1,084,480	2,653,316
LAKELAND INDUSTRIES INC	14,699	151,578	213,140
LAM RESEARCH CORP	458,176	19,201,001	64,799,857
LAMB WESTON HOLDINGS INC	250,344	3,914,166	11,025,132
LANCASTER COLONY CORP	43,330	2,697,928	5,313,177
LANDAUER INC	14,905	780,213	779,511
LANDEC CORP	66,913	491,191	993,657
LANDMARK BANCORP INC	9,572	153,579	294,805

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
LANDS END INC	98,027	2,468,119	1,460,596
LANDSTAR SYSTEM INC	306,608	18,670,294	26,245,619
LANNETT CO INC	77,554	960,189	1,582,094
LANTHEUS HOLDINGS INC	102,530	1,153,829	1,809,660
LANTRONIX INC	58,447	405,291	142,612
LAO FENG XIANG CO LTD B	289,487	1,117,253	1,163,159
LAREDO PETROLEUM INC	1,823,021	26,434,621	19,178,184
LAS VEGAS SANDS CORP	1,465,028	67,976,992	93,600,614
LATTICE SEMICONDUCTOR CORP	248,987	2,311,069	1,658,256
LAUREATE EDUCATION INC A	85,577	1,198,078	1,500,165
LAWSON PRODUCTS INC	8,804	152,926	195,010
LAYNE CHRISTENSEN COMPANY	207,705	2,050,170	1,825,726
LAZARD LTD CL A	353,844	12,748,458	16,393,610
LAZARE KAPLAN INTERNATIONAL	44,858	376,677	0
LCI INDUSTRIES	37,548	1,242,446	3,844,892
LCNB CORPORATION	20,634	402,753	412,689
LDK SOLAR CO LTD ADR	150,306	1,700,852	2,255
LEAF GROUP LTD	199,407	1,258,257	1,555,373
LEAR CORP	307,698	22,024,637	43,717,666
LEARNING TREE INTERNATIONAL	49,543	505,831	99,085
LEE ENTERPRISES	232,943	575,034	442,591
LEGACY RESERVES LP	189,123	3,687,450	274,229
LEGACYTEXAS FINANCIAL GROUP	41,767	1,021,115	1,592,559
LEGG MASON INC	316,907	10,327,727	12,093,157
LEGGETT + PLATT INC	376,237	6,429,744	19,763,720
LEIA GEM INVESTMENT	49,938,597	498,712,367	602,447,454
LEIDOS HOLDINGS INC	353,876	7,607,177	18,291,843
LEJU HOLDINGS LTD ADR	4,964	64,183	9,134
LEMAITRE VASCULAR INC	67,405	805,438	2,104,395
LENDINGCLUB CORP	298	4,467	1,641
LENDINGTREE INC	20,870	874,321	3,593,799
LENNAR CORP A	406,906	11,310,199	21,696,244
LENNOX INTERNATIONAL INC	191,878	12,968,883	35,236,527
LENTA LTD REG S	1,146,398	8,053,384	6,660,572
LENTUO INTERNATI SPON ADS	13,956	39,355	1
LEUCADIA NATIONAL CORP	975,654	19,506,453	25,523,117
LEVEL 3 COMMUNICATIONS INC	578,512	48,378,996	34,305,737
LEXICON PHARMACEUTICALS INC	116,210	1,957,584	1,911,655
LGI HOMES INC	2,500	93,000	100,450
LHC GROUP INC	37,852	1,307,639	2,569,780
LIBBEY INC	99,738	1,464,035	803,891
LIBERATED SYNDICATION INC	9,669	1,450	9,669
LIBERTY BANCORP INC	3,563	33,890	78,201
LIBERTY BROADBAND A	55,284	1,754,883	4,742,830
LIBERTY BROADBAND C	249,737	12,359,862	21,664,690
LIBERTY EXPEDIA HOLD A	106,187	1,596,499	5,736,222
LIBERTY GLOBAL PLC C	1,440,531	33,673,464	44,915,763
LIBERTY GLOBAL PLC A	563,622	13,653,678	18,103,554
LIBERTY GLOBAL PLC LILAC A	578,470	18,394,690	12,593,296
LIBERTY GLOBAL PLC LILAC C	719,709	20,468,225	15,408,959
LIBERTY INTERACTIVE CORP Q A	1,308,640	23,676,174	32,114,018
LIBERTY MEDIA COR SIRIUSXM A	382,591	9,948,782	16,061,153

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
LIBERTY MEDIA COR SIRIUSXM C	310,936	3,342,679	12,966,052
LIBERTY MEDIA CORP BRAVES A	16,728	214,077	399,637
LIBERTY MEDIA CORP BRAVES C	53,971	599,210	1,293,687
LIBERTY MEDIA CORP LIBERTY A	42,565	415,048	1,491,057
LIBERTY MEDIA CORP LIBERTY C	90,984	1,283,729	3,331,852
LIBERTY TRIPADVISOR HDG A	195,302	2,459,792	2,265,503
LIBERTY VENTURES SER A	189,340	3,480,119	9,900,614
LICT CORP	88	201,268	877,214
LIFEPOINT HEALTH INC	216,957	11,085,912	14,568,689
LIFETIME BRANDS INC	25,519	313,785	463,169
LIFEVANTAGE CORP	58,589	588,226	253,692
LIFEWAY FOODS INC	48,945	705,781	457,142
LIGAND PHARMACEUTICALS	39,132	2,255,380	4,750,610
LIGHTBRIDGE CORP	3,987	108,608	6,898
LIGHTPATH TECHNOLOGIES INC A	6,104	17,133	16,480
LIHUA INTERNATIONAL INC	24,323	138,153	186
LIME ENERGY CO	9,725	210,545	21,590
LIMELIGHT NETWORKS INC	183,061	515,955	529,046
LIMONEIRA CO	42,864	830,962	1,012,873
LINCOLN EDUCATIONAL SERVICES	66,987	340,295	207,661
LINCOLN ELECTRIC HOLDINGS	134,665	6,867,815	12,401,276
LINCOLN NATIONAL CORP	824,196	27,007,643	55,699,192
LINDSAY CORP	26,858	1,886,815	2,397,043
LINIU TECHNOLOGY GROUP	25,619	77,624	13,322
LINN ENERGY INC	80,746	1,727,708	2,465,972
LINN ENERGY INC NEW	16,543	186,104	459,884
LINNCO LLC ESCROW CUSIP	2,146,688	23,097,888	92,522
LIONS GATE ENTERTAINMENT A	56,042	1,263,276	1,581,506
LIONS GATE ENTERTAINMENT B	195,178	4,837,994	5,129,282
LIPOCINE INC	45,854	589,789	184,335
LIQUID HOLDINGS GROUP INC	159,340	1,434,061	247
LIQUIDITY SERVICES INC	187,410	2,587,121	1,190,054
LITHIA MOTORS INC CL A	28,305	729,593	2,667,168
LITTELFUSE INC	57,042	2,874,958	9,411,854
LIVANOVA PLC	144,654	10,259,514	8,854,299
LIVE MICROSYSTEMS INC	12,670	668,956	6,335
LIVE NATION ENTERTAINMENT IN	428,955	6,667,997	14,949,069
LIVE OAK BANCSHARES INC	16,100	375,183	389,620
LIVEPERSON INC	95,008	1,065,074	1,045,092
LKQ CORP	591,944	7,539,435	19,504,561
LLGC LEGATO CAPITAL MGMT	75,000,000	741,556,712	835,253,700
LOCAL CORP	89,516	594,403	130
LOCKHEED MARTIN CORP	748,936	73,754,354	207,912,086
LOEWS CORP	1,061,470	36,454,718	49,687,430
LOGMEIN INC	111,457	4,613,818	11,647,302
LONGTOP FINANCIAL SPON ADR	2,100	-	-
LOOKSMART GROUP INC	485	-	2,918
LORAL SPACE + COMMUNICATIONS	11,913	617,560	494,997
LOUISIANA PACIFIC CORP	295,409	3,820,740	7,122,310
LOWE S COS INC	2,534,941	75,864,334	196,533,995
LPL FINANCIAL HOLDINGS INC	207,800	7,858,742	8,823,167
LRAD CORP	80,046	276,257	135,277

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
LSB INDUSTRIES INC	25,216	948,532	260,486
LSC COMMUNICATIONS INC	130,628	4,227,423	2,795,442
LSI INDUSTRIES INC	80,245	687,160	726,219
LSR GROUP PJSC GDR REGS	426,386	1,437,719	1,215,200
LUBY S INC	45,456	231,369	127,730
LUKOIL PJSC SPON ADR	2,450,020	111,181,723	119,315,985
LULULEMON ATHLETICA INC	291,087	14,020,233	17,369,182
LUMBER LIQUIDATORS HOLDINGS	109,463	2,610,090	2,743,148
LUMENTUM HOLDINGS INC	122,012	10,329,159	6,960,758
LUMINEX CORP	88,415	1,831,938	1,867,317
LUMOS NETWORKS CORP	55,583	772,548	993,272
LUNA INNOVATIONS INC	83,971	657,896	126,797
LUXOFT HOLDING INC	26,060	1,553,078	1,585,739
LYDALL INC	70,663	1,074,221	3,653,265
LYONDELLBASELL INDU CL A	1,175,761	72,699,629	99,222,499
M + T BANK CORP	358,678	28,645,859	58,087,925
M/I HOMES INC	37,924	631,509	1,082,728
MABVAX THERAPEUTICS HOLDINGS	297	109,097	410
MACATAWA BANK CORP	115,186	537,680	1,098,876
MACOM TECHNOLOGY SOLUTIONS H	22,316	5,997,877	1,244,538
MACQUARIE INFRASTRUCTURE COR	(11,932)	(5,396,298)	(935,448)
MACY S INC	1,151,179	33,623,236	26,753,400
MADISON SQUARE GARDEN CO A	40,868	1,651,861	8,047,006
MAGELLAN HEALTH INC	80,288	3,909,822	5,852,999
MAGICJACK VOCALTEC LTD	211,401	2,278,700	1,522,087
MAGNACHIP SEMICONDUCT	116,300	934,725	1,139,740
MAGNIT PJSC SPON GDR REGS	1,549,870	53,786,824	52,695,563
MAGNIT PJSC SPON GDR 144A	119,571	2,726,453	4,065,414
MAGNITOGORS SPON GDR REGS	366,348	2,300,113	2,710,975
MAGNITOGORS SPON GDR REGS	43,104	213,549	318,970
MAIDEN HOLDINGS LTD	76,994	1,286,570	854,633
MAIN STREET CAPITAL CORP	106,791	3,993,672	4,107,183
MAINSOURCE FINANCIAL GROUP I	85,322	1,372,824	2,859,128
MAJESCO	7,205	48,719	35,521
MAJESTIC CAPITAL LTD	3,810	-	0
MAKEMYTRIP LTD	7,800	237,296	261,690
MALIBU BOATS INC A	67,198	997,926	1,738,421
MALLINCKRODT PLC	475,102	28,047,946	21,289,322
MALVERN BANCORP INC	1,928	15,234	46,173
MANCHESTER UNITED PLC CL A	40,009	574,446	650,142
MANDARIN ORIENTAL INTL LTD	2,776,300	4,264,805	5,552,600
MANHATTAN ASSOCIATES INC	159,098	2,225,827	7,646,231
MANITEX INTERNATIONAL INC	54,726	517,213	381,989
MANITOWOC COMPANY INC	241,244	827,126	1,449,875
MANNATECH INC	6,589	33,113	104,766
MANNING + NAPIER INC	56,321	438,044	244,997
MANNKIND CORP	86,431	2,030,605	121,867
MANPOWERGROUP INC	229,823	11,753,722	25,659,691
MANTECH INTERNATIONAL CORP A	16,600	546,172	686,889
MARATHON OIL CORP	2,445,649	36,721,732	28,980,946
MARATHON PETROLEUM CORP	1,962,733	53,178,105	102,709,804
MARCHEX INC CLASS B	397,528	1,827,471	1,184,632

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
MARCUS + MILLICHAP INC	2,700	74,925	71,172
MARCUS CORPORATION	2,700	88,452	81,540
MARIN SOFTWARE INC	32,098	213,452	41,727
MARINE PETROLEUM TRUST	2,392	60,564	9,091
MARINEMAX INC	39,612	337,206	774,408
MARKEL CORP	28,293	12,082,232	27,609,569
MARKETAXESS HOLDINGS INC	121,574	9,567,026	24,448,539
MARLIN BUSINESS SERVICES INC	69,998	1,250,840	1,760,443
MARRIOTT INTERNATIONAL CL A	839,897	40,053,241	84,250,051
MARRIOTT VACATIONS WORLD	80,375	3,210,742	9,464,116
MARSH + MCLENNAN COS	1,451,465	54,555,807	113,156,246
MARTEN TRANSPORT LTD	66,333	869,107	1,817,528
MARTIN MARIETTA MATERIALS	180,773	20,151,733	40,236,449
MARVELL TECHNOLOGY GROUP LTD	1,512,279	32,631,764	24,982,852
MASCO CORP	1,328,090	29,564,545	50,746,326
MASIMO CORP	217,553	10,918,549	19,836,497
MASONITE INTERNATIONAL CORP	3,200	208,364	241,600
MASTEC INC	163,859	3,452,340	7,398,248
MASTERCARD INC A	2,490,244	107,896,022	302,440,134
MATADOR RESOURCES CO	297,733	6,413,721	6,362,546
MATCH GROUP INC	15,686	188,230	272,619
MATEON THERAPEUTICS INC	50,945	593,151	17,316
MATERIALISE NV ADR	51,525	507,423	611,601
MATERION CORP	39,781	1,292,846	1,487,827
MATRIX SERVICE CO	121,893	1,453,558	1,139,701
MATSON INC	80,648	1,430,414	2,422,662
MATTEL INC	1,092,184	25,746,487	23,514,719
MATTERSIGHT CORP	35,115	299,544	89,544
MATTHEWS INTL CORP CLASS A	21,765	824,884	1,333,097
MAUI LAND + PINEAPPLE CO	4,187	142,377	84,990
MAXIM INTEGRATED PRODUCTS	1,254,343	39,790,796	56,320,022
MAXIMUS INC	99,278	2,424,537	6,217,811
MAXLINEAR INC	127,401	1,816,783	3,553,218
MAXWELL TECHNOLOGIES INC	120,717	704,985	723,093
MB FINANCIAL INC	140,282	3,395,563	6,178,015
MBIA INC	804,759	7,357,993	7,588,875
MBT FINANCIAL CORP	85,139	895,600	825,849
MCCLATCHY CO CLASS A	18,920	469,431	176,712
MCCORMICK + CO INC VTG COM	3,183	228,847	310,723
MCCORMICK + CO NON VTG SHRS	276,026	8,212,167	26,915,342
MCDERMOTT INTL INC	1,016,958	6,789,376	7,291,592
MCDONALD S CORP	2,472,066	150,988,078	378,621,646
MCEWEN MINING INC	465,790	1,335,566	1,225,028
MCGRATH RENTCORP	52,293	1,442,710	1,810,901
MCKESSON CORP	744,123	64,450,462	122,437,971
MDC HOLDINGS INC	100,156	4,109,267	3,538,528
MDC PARTNERS INC A	183,302	1,255,115	1,814,690
MDU RESOURCES GROUP INC	526,517	8,332,700	13,794,754
MECHEL PJSC SPONSORED ADR	1,037,162	5,221,160	4,802,061
MECKLERMEDIA CORP	13,300	599,592	465
MEDALLION FINANCIAL CORP	30,478	334,202	72,843
MEDCATH CORPORATION	32,200	-	0

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
MEDIA GEN INC CVR	131,297	-	223,204
MEDICINES COMPANY	156,461	2,845,340	5,947,083
MEDICINOVA INC	42,465	115,134	223,367
MEDIDATA SOLUTIONS INC	102,084	4,905,841	7,982,953
MEDIFAST INC	66,370	2,094,318	2,752,352
MEDIWOUND LTD	199,267	1,400,848	1,355,017
MEDLEY CAPITAL CORP	105,035	1,299,876	671,176
MEDNAX INC	362,326	14,995,468	21,873,632
MEDTRONIC PLC	3,484,848	267,421,155	309,280,256
MEET GROUP INC/THE	284,688	1,281,835	1,437,673
MELCO RESORTS + ENTERT ADR	1,229,928	21,056,398	27,611,877
MELLANOX TECHNOLOGIES LTD	94,173	3,851,189	4,077,678
MERCADOLIBRE INC	129,468	17,153,503	32,480,853
MERCANTILE BANK CORP	50,294	1,161,223	1,583,264
MERCER INTERNATIONAL INC	234,375	1,956,738	2,695,315
MERCK + CO. INC.	8,488,839	300,634,442	544,049,708
MERCURY GENERAL CORP	39,289	1,719,986	2,121,600
MERCURY SYSTEMS INC	46,711	795,869	1,966,082
MEREDITH CORP	117,688	3,455,548	6,996,544
MERIDIAN BANCORP INC	27,993	193,675	473,075
MERIDIAN BIOSCIENCE INC	85,045	1,577,810	1,339,458
MERIT MEDICAL SYSTEMS INC	133,340	1,914,577	5,086,920
MERITAGE HOMES CORP	49,936	1,028,218	2,107,319
MERITOR INC	347,532	3,926,414	5,772,503
MERRIMACK PHARMACEUTICALS IN	82,499	855,668	102,299
MESA LABORATORIES INC	10,169	137,166	1,457,316
MESA ROYALTY TRUST	2,691	84,754	31,490
MESABI TRUST	48,047	629,421	655,847
META FINANCIAL GROUP INC	29,716	2,129,079	2,644,742
METHODE ELECTRONICS INC	77,781	2,560,005	3,204,581
METLIFE INC	3,369,591	140,648,288	185,125,344
METTLER TOLEDO INTERNATIONAL	72,264	12,078,510	42,530,378
MEXCO ENERGY CORP	14,853	462,060	62,827
MFC BANCORP LTD	350,303	2,017,320	623,540
MGC DIAGNOSTICS CORP	16,258	139,727	137,871
MGE ENERGY INC	51,837	2,116,888	3,335,707
MGIC INVESTMENT CORP	662,808	5,276,629	7,423,454
MGM RESORTS INTERNATIONAL	968,070	18,740,011	30,290,921
MGP INGREDIENTS INC	37,512	422,840	1,919,473
MICHAEL KORS HOLDINGS LTD	482,241	27,411,507	17,481,236
MICHAELS COS INC/THE	858,173	18,423,935	15,893,355
MICROBOT MEDICAL INC	733	680,082	1,040
MICROCHIP TECHNOLOGY INC	801,999	41,191,924	61,898,261
MICRON SOLUTIONS INC	26,715	238,613	104,189
MICRON TECHNOLOGY INC	2,498,697	27,291,356	74,611,079
MICROSEMI CORP	215,315	4,241,443	10,076,751
MICROSOFT CORP	19,948,037	537,410,427	1,375,018,177
MICROSTRATEGY INC CL A	25,433	2,112,889	4,874,754
MICROVISION INC	27,513	422,594	58,327
MID PENN BANCORP INC	797	7,943	21,890
MIDATECH PHARMA PLC ADR	117	119,510	292
MIDDLEBY CORP	169,344	8,316,663	20,576,949

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
MIDDLESEX WATER CO	121,723	1,976,809	4,820,245
MIDLAND STATES BANCORP INC	9,267	560,597	310,635
MIDSOUTH BANCORP INC	26,308	553,690	309,124
MIDSTATES PETROLEUM CO INC	1,383	2,100,434	17,528
MIDSTATES PETROLEUM CO INC	9,803	-	0
MIDWEST BANC HOLDINGS INC	73,953	-	0
MIDWESTONE FINANCIAL GROUP I	27,014	627,270	915,512
MILACRON HOLDINGS CORP	3,475	69,494	61,120
MILESTONE SCIENTIFIC INC	5,184	4,493	7,775
MILLENNIUM HEALTH, LLC	15,180	106,262	22,391
MILLER INDUSTRIES INC/TENN	46,694	902,122	1,160,353
MIMECAST LTD	106,522	2,180,062	2,852,666
MIMEDX GROUP INC	64,806	642,468	970,144
MIND CTI LTD	37,082	65,636	92,706
MINDBODY INC CLASS A	13,400	373,324	364,480
MINERALS TECHNOLOGIES INC	70,926	3,923,933	5,191,776
MISONIX INC	3,489	5,462	33,668
MISTRAS GROUP INC	9,233	164,221	202,844
MITCHAM INDUSTRIES INC	33,095	563,275	131,718
MITEK SYSTEMS INC	56,221	233,881	472,260
MITEL NETWORKS CORP	229,036	1,809,574	1,683,416
MKS INSTRUMENTS INC	80,527	2,457,864	5,419,442
MNC MEDIA INVESTMENT LTD ADR	109,253	168,680	164,207
MOBILE MINI INC	85,478	2,090,935	2,551,511
MOBILE TELESYSTEMS SP ADR	4,705,736	61,171,272	39,434,065
MOBILEIRON INC	14,693	132,237	88,893
MOBILEYE NV	333,667	17,627,556	20,954,289
MODINE MANUFACTURING CO	226,621	2,143,719	3,750,585
MODUSLINK GLOBAL SOLUTIONS I	144,541	734,641	247,165
MOELIS + CO CLASS A	2,200	83,292	85,470
MOHAWK INDUSTRIES INC	152,732	14,773,739	36,913,807
MOLECULAR INSIGHT PHARMACEUT	60,738	-	249
MOLINA HEALTHCARE INC	69,874	2,382,394	4,833,856
MOLSON COORS BREWING CO B	882,912	65,195,576	76,230,613
MOLYCORP INC	249,009	18,800	0
MOMENTA PHARMACEUTICALS INC	132,237	2,094,069	2,234,811
MOMO INC SPON ADR	187,378	7,217,629	6,925,488
MONARCH CASINO + RESORT INC	31,967	357,441	967,011
MONARCH CEMENT CO	6,679	170,160	333,940
MONDELEZ INTERNATIONAL INC A	4,613,559	134,092,066	199,259,608
MONEYGRAM INTERNATIONAL INC	104,975	1,174,356	1,810,818
MONOLITHIC POWER SYSTEMS INC	123,161	3,328,784	11,872,759
MONOTYPE IMAGING HOLDINGS IN	41,127	488,665	752,621
MONRO INC	82,533	2,256,822	3,445,739
MONSANTO CO	1,179,225	68,816,023	139,573,082
MONSTER BEVERAGE CORP	1,504,816	41,873,693	74,759,245
MOODY S CORP	413,922	9,497,918	50,365,969
MOOG INC CLASS A	129,747	5,070,548	9,305,440
MORGAN STANLEY	4,819,794	126,106,273	214,770,004
MORNINGSTAR INC	47,586	3,285,775	3,727,858
MOSAIC CO/THE	1,043,412	45,773,132	23,821,086
MOSYS INC	8,637	293,654	14,769

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
MOTORCAR PARTS OF AMERICA IN	25,911	642,084	731,737
MOTOROLA SOLUTIONS INC	375,264	25,814,167	32,550,426
MOVADO GROUP INC	58,978	1,526,840	1,489,191
MPLX LP	513,110	18,526,279	17,137,889
MRC GLOBAL INC	315,137	8,377,727	5,206,057
MRV COMMUNICATIONS INC	11,051	129,170	108,851
MSA SAFETY INC	53,171	2,371,952	4,315,904
MSC INDUSTRIAL DIRECT CO A	132,219	6,876,793	11,365,524
MSCI INC	497,780	31,937,650	51,266,363
MSG NETWORKS INC A	134,902	902,202	3,028,559
MTS SYSTEMS CORP	36,279	1,685,804	1,879,245
MUELLER INDUSTRIES INC	131,441	3,249,534	4,002,391
MUELLER WATER PRODUCTS INC A	439,476	2,707,605	5,133,078
MULESOFT INC A	9,928	168,771	247,598
MULTI COLOR CORP	35,398	1,076,777	2,888,507
MURPHY OIL CORP	1,155,419	42,054,814	29,613,382
MURPHY USA INC	118,022	3,912,472	8,746,588
MUTUALFIRST FINANCIAL INC	27,487	481,215	981,276
MV OIL TRUST	53,829	558,746	312,747
MVC CAPITAL INC	48,745	429,430	480,628
MYERS INDUSTRIES INC	49,503	713,915	888,582
MYLAN NV	1,905,609	90,403,760	73,975,745
MYR GROUP INC/DELAWARE	39,067	897,316	1,211,859
MYRIAD GENETICS INC	273,304	6,268,742	7,062,171
N B T BANCORP INC	89,801	2,137,651	3,318,164
N VIRO INTERNATIONAL CORP	10,965	30,699	157
NABORS INDUSTRIES LTD	1,085,253	18,103,301	8,833,960
NACCO INDUSTRIES CL A	11,374	587,510	805,848
NAM TAI PROPERTY INC	205,364	1,018,605	1,642,911
NANOMETRICS INC	80,792	1,071,465	2,043,228
NANOSTRING TECHNOLOGIES INC	28,908	368,834	478,142
NANOVIRICIDES INC	5,098	10,349	6,882
NAPCO SECURITY TECHNOLOGIES	85,788	147,362	806,403
NASB FINANCIAL INC	10,477	160,606	379,781
NASDAQ INC	231,280	5,994,489	16,534,203
NATHAN S FAMOUS INC	11,955	406,192	753,157
NATIONAL AMERICAN UNIVERSITY	3,090	14,771	7,818
NATIONAL BANK HOLD CL A	50,700	1,194,119	1,678,677
NATIONAL BANKSHARES INC/VA	17,721	517,306	723,006
NATIONAL BEVERAGE CORP	46,796	2,035,331	4,378,201
NATIONAL CINEMEDIA INC	204,279	2,692,590	1,515,748
NATIONAL COMMERCE CORP	13,258	319,145	524,350
NATIONAL ENERGY	726,459	-	1
NATIONAL FUEL GAS CO	192,571	6,827,017	10,753,182
NATIONAL GENERAL HLDGS	256,154	4,779,384	5,404,854
NATIONAL GRID PLC SP ADR	211,324	14,307,702	13,275,374
NATIONAL HEALTHCARE CORP	20,148	1,156,838	1,413,178
NATIONAL INSTRUMENTS CORP	205,140	3,659,884	8,250,715
NATIONAL OILWELL VARCO INC	1,045,574	34,802,224	34,441,204
NATIONAL PRESTO INDS INC	6,556	470,424	724,429
NATIONAL RESEARCH CORP A	29,982	227,175	806,509
NATIONAL RESEARCH CORP CL B	4,666	43,479	222,173

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
NATIONAL SECURITY GROUP INC	1,396	13,305	19,747
NATIONAL WESTERN LIFE GROU A	6,984	1,564,279	2,232,258
NATIONSTAR MORTGAGE HOLDINGS	5,400	87,588	96,606
NATURAL ALTERNATIVES INTL	16,647	118,673	166,471
NATURAL GAS SERVICES GROUP	30,388	341,347	755,130
NATURAL HEALTH TRENDS CORP	27,511	1,155,054	766,192
NATURAL RESOURCE PARTNERS LP	28,441	4,263,646	783,549
NATURES SUNSHINE PRODS INC	58,614	878,622	776,634
NATUS MEDICAL INC	87,705	1,645,396	3,271,405
NATUZZI SPA SP ADR	68,782	301,955	182,271
NAUTILUS INC	70,604	837,384	1,352,071
NAVIDEA BIOPHARMACEUTICALS I	366,536	707,414	186,933
NAVIENT CORP	1,305,325	12,789,824	21,733,656
NAVIGANT CONSULTING INC	111,328	1,605,701	2,199,844
NAVIGATOR HOLDINGS LTD	15,388	292,372	127,720
NAVIGATORS GROUP INC	68,314	1,525,182	3,750,448
NAVIOS MARITIME ACQUISITION	167,002	459,618	245,493
NAVIOS MARITIME HOLDINGS INC	1,615,285	7,432,260	2,212,940
NAVIOS MARITIME PARTNERS LP	208,979	3,079,594	332,276
NAVISTAR INTERNATIONAL CORP	172,125	4,948,322	4,514,846
NCI BUILDING SYSTEMS INC	39,170	452,824	654,142
NCI INC A	13,158	101,318	277,638
NCR CORPORATION	770,674	20,587,732	31,474,341
NEENAH ENTERPRISES INC	96,338	72,324	385,352
NEENAH PAPER INC	38,070	994,361	3,055,132
NEFF CORP CLASS A	17,046	131,585	323,871
NEKTAR THERAPEUTICS	189,520	1,861,192	3,705,123
NELNET INC CL A	88,803	1,771,719	4,174,619
NEOGEN CORP	94,425	1,786,828	6,525,702
NEOGENOMICS INC	89,926	386,639	805,739
NEONODE INC	81,641	546,993	88,172
NEOPHOTONICS CORP	19,638	141,784	151,603
NEOS THERAPEUTICS INC	11,913	178,699	86,967
NEPHROS INC	14,643	223,625	3,366
NET 1 UEPS TECHNOLOGIES INC	324,469	3,062,226	3,199,269
NETAPP INC	1,207,477	36,159,266	48,359,459
NETEASE INC ADR	357,245	28,060,535	107,398,614
NETFLIX INC	948,419	39,653,703	141,703,249
NETGEAR INC	68,883	2,474,308	2,968,846
NETLIST INC	46,951	133,746	47,890
NETSCOUT SYSTEMS INC	367,728	4,945,556	12,649,843
NETSHOES CAYMAN LTD	4,964	89,350	94,462
NETSOL TECHNOLOGIES INC	19,418	194,068	76,702
NEURALSTEM INC	11,939	302,654	69,127
NEUROCRINE BIOSCIENCES INC	(78,112)	(8,843,256)	(3,593,143)
NEUROMETRIX INC	94	786,115	253
NEUSTAR INC CLASS A	169,557	6,453,115	5,654,728
NEVRO CORP	4,673	251,624	347,811
NEW ENGLAND REALTY ASSOC LP	3,987	95,893	286,091
NEW HOME CO INC/THE	174,247	2,261,316	1,998,609
NEW JERSEY RESOURCES CORP	124,868	2,818,883	4,957,266
NEW MEDIA INVESTMENT GROUP	32,960	432,436	444,302

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
NEW MOUNTAIN FINANCE CORP	34,600	489,131	503,430
NEW ORIENTAL EDUCATIO SP ADR	384,874	11,704,633	27,129,740
NEW YORK + CO	175,443	464,924	242,111
NEW YORK COMMUNITY BANCORP	1,110,115	15,980,986	14,575,812
NEW YORK TIMES CO A	373,076	4,639,189	6,603,452
NEWELL BRANDS INC	798,626	13,737,591	42,822,320
NEWFIELD EXPLORATION CO	782,132	26,267,287	22,259,469
NEWLINK GENETICS CORP	18,168	611,548	133,533
NEWMARKET CORP	33,788	5,031,183	15,558,480
NEWMONT MINING CORP	1,897,096	57,954,091	61,446,954
NEWPARK RESOURCES INC	293,185	1,934,739	2,154,911
NEWS CORP CLASS A	1,743,229	22,651,671	23,882,231
NEWS CORP CLASS B	898,274	11,938,709	12,710,583
NEWSTAR FINANCIAL INC	95,108	524,187	998,630
NEWTEK BUSINESS SERVICES COR	53,474	969,755	871,094
NEXSTAR MEDIA GROUP INC CL A	73,351	2,989,237	4,386,406
NEXTERA ENERGY INC	1,421,686	95,903,152	199,220,856
NEXTERA ENERGY PARTNERS LP	194,857	5,811,312	7,207,759
NGL ENERGY PARTNERS LP	242,038	2,126,425	3,388,533
NIC INC	111,334	1,161,262	2,109,773
NICHOLAS FINANCIAL INC	33,095	341,560	305,466
NIELSEN HOLDINGS PLC	677,847	26,389,665	26,205,564
NII HOLDINGS INC	458,164	2,515,901	368,364
NIKE INC CL B	3,372,411	93,655,583	198,972,220
NIPPON TELEGRAPH + TELE ADR	73,744	3,106,095	3,474,817
NISOURCE INC	1,240,765	19,948,690	31,465,813
NL INDUSTRIES	15,189	147,103	107,085
NMI HOLDINGS INC CLASS A	34,400	394,925	393,880
NN INC	82,202	1,669,093	2,256,434
NOAH HOLDINGS LTD SPON ADS	6,354	87,980	182,035
NOBILITY HOMES INC	14,953	150,677	248,212
NOBLE CORP PLC	2,111,426	28,217,528	7,643,362
NOBLE ENERGY INC	777,509	23,541,251	22,003,508
NOMAD FOODS LTD	532,868	5,784,778	7,518,767
NORANDA ALUMINUM HOLDING COR	26,629	626,837	586
NORD ANGLIA EDUCATION INC	7,347	117,544	239,276
NORDIC AMERICAN OFFSHORE LTD	59,864	853,439	74,830
NORDIC AMERICAN TANKERS LTD	343,697	5,208,657	2,179,037
NORDSON CORP	125,077	8,324,711	15,174,378
NORDSTROM INC	742,648	28,543,999	35,520,847
NORFOLK SOUTHERN CORP	797,702	42,234,003	97,080,318
NORTECH SYSTEMS INC	17,514	81,342	64,278
NORTEL NETWORKS CORP	90,915	3,328	45
NORTH ATLANTIC DRILLING LTD	19,597	812,941	26,064
NORTH EUROPEAN OIL RTY TRUST	29,008	629,485	196,093
NORTHEAST BANCORP	26,673	280,297	542,802
NORTHEAST COMMUNITY BANCORP	4,187	23,985	35,420
NORTHERN OIL AND GAS INC	706,954	4,548,719	989,735
NORTHERN STATES FINL CORP	17,709	409,862	13,813
NORTHERN TECHNOLOGIES INTL	10,666	82,549	170,125
NORTHERN TRUST CORP	582,281	29,181,344	56,603,492
NORTHFIELD BANCORP INC	119,656	1,703,505	2,052,106

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
NORTHRIM BANCORP INC	53,947	1,130,888	1,639,994
NORTHROP GRUMMAN CORP	612,061	59,688,588	157,122,262
NORTHWAY FINANCIAL INC	3,245	23,367	89,878
NORTHWEST BANCSHARES INC	313,404	3,897,793	4,892,234
NORTHWEST BIOTHERAPEUTICS	9,804	96,272	1,608
NORTHWEST NATURAL GAS CO	49,593	2,289,830	2,968,159
NORTHWEST PIPE CO	20,036	400,527	325,791
NORTHWESTERN CORP	101,311	3,577,457	6,181,997
NORWEGIAN CRUISE LINE HOLDIN	259,161	12,378,017	14,069,835
NORWOOD FINANCIAL CORP	2,939	74,075	124,159
NOVABAY PHARMACEUTICALS INC	4,111	128,528	15,827
NOVANTA INC	25,400	689,373	914,400
NOVATEK PJSC SPONS GDR REG S	103,408	10,862,598	11,519,651
NOVATEK PJSC SPONS GDR REG S	331,958	30,182,689	36,980,071
NOVAVAX INC	563,399	2,725,809	647,908
NOVELION THERAPEUTICS INC	39,716	553,329	366,583
NOVOLIPETSK STEEL PJSC GDR	237,673	4,347,856	4,601,358
NOW INC	443,816	10,105,075	7,136,560
NQ MOBILE INC ADR CLASS A	146,831	1,830,735	499,226
NRG ENERGY INC	495,887	22,579,930	8,539,176
NRG YIELD INC CLASS A	71,306	1,661,132	1,216,487
NRG YIELD INC CLASS C	133,976	3,102,415	2,357,984
NTENT INC	2	-	-
NU SKIN ENTERPRISES INC A	136,237	4,748,790	8,561,151
NUANCE COMMUNICATIONS INC	780,400	12,077,799	13,586,756
NUCOR CORP	661,575	23,258,105	38,285,351
NUMEREX CORP CL A	36,883	394,278	181,833
NUSTAR ENERGY LP	145,655	7,902,370	6,791,913
NUSTAR GP HOLDINGS LLC	58,932	1,766,936	1,440,891
NUTANIX INC A	893	14,296	18,004
NUTRACEUTICAL INTL CORP	36,185	577,514	1,507,109
NUTRISYSTEM INC	40,043	1,482,253	2,084,238
NUVASIVE INC	105,562	4,543,338	8,119,818
NUVECTRA CORP	30,312	214,050	402,548
NUVERRA ENVIRONMENTAL SOLUTI	31,310	172,203	351
NV5 GLOBAL INC	29,905	869,022	1,270,964
NVE CORP	18,791	793,933	1,446,897
NVIDIA CORP	1,483,011	59,286,106	214,384,090
NVR INC	14,495	13,876,182	34,942,477
NXP SEMICONDUCTORS NV	611,989	27,167,150	66,982,154
NXSTAGE MEDICAL INC	92,333	1,176,056	2,314,780
NYMOX PHARMACEUTICAL CORP	20,136	109,943	88,599
O REILLY AUTOMOTIVE INC	332,368	41,732,606	72,702,103
OAKTREE STRATEGIC INCOME COR	79,747	718,908	649,936
OASIS PETROLEUM INC	540,664	12,045,160	4,352,346
OCCIDENTAL PETROLEUM CORP	3,648,854	213,046,938	218,456,882
OCEAN BIO CHEM INC	31,794	50,012	130,991
OCEAN POWER TECHNOLOGIES INC	758	59,014	1,045
OCEAN RIG UDW INC	936,876	3,981,689	147,558
OCEANEERING INTL INC	911,400	28,530,736	20,816,374
OCEANFIRST FINANCIAL CORP	47,017	878,926	1,275,096
OCELOT PARTNERS LTD	147,272	1,471,247	1,452,102

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
OCERA THERAPEUTICS INC	30,614	448,077	35,512
OCH ZIFF CAPITAL MANAGEMEN A	601,620	2,573,406	1,540,148
OCLARO INC	246,582	1,147,228	2,303,079
OCWEN FINANCIAL CORP	570,454	5,582,654	1,534,522
ODYSSEY MARINE EXPLORATION	5,008	119,016	18,079
OFFICE DEPOT INC	2,189,055	10,200,502	12,346,272
OFG BANCORP	182,004	1,589,869	1,820,040
OFS CAPITAL CORP	11,563	134,468	165,471
OGE ENERGY CORP	459,827	10,399,234	15,997,378
OHIO VALLEY BANC CORP	3,969	89,887	143,097
OHR PHARMACEUTICAL INC	78,551	716,721	50,272
OIL DRI CORP OF AMERICA	24,721	531,265	1,038,550
OIL STATES INTERNATIONAL INC	149,129	4,737,351	4,048,842
OLD DOMINION FREIGHT LINE	192,726	6,087,978	18,355,256
OLD LINE BANCSHARES INC	27,321	327,182	769,912
OLD NATIONAL BANCORP	311,953	4,537,333	5,381,189
OLD POINT FINANCIAL CORP	997	10,736	32,776
OLD REPUBLIC INTL CORP	586,200	7,810,596	11,448,495
OLD SECOND BANCORP INC	78,502	271,949	906,700
OLIN CORP	314,148	3,829,573	9,512,391
OLLIE S BARGAIN OUTLET HOLDI	126,548	3,800,629	5,390,945
OLYMPIC STEEL INC	55,402	938,433	1,079,228
OM ASSET MANAGEMENT PLC	7,347	102,851	109,169
OMEGA FLEX INC	17,146	148,098	1,104,174
OMEGA PROTEIN CORP	191,305	3,704,548	3,424,351
OMEROS CORP	54,007	516,574	1,075,006
OMNICELL INC	80,677	1,678,304	3,477,200
OMNICOM GROUP	968,216	46,815,497	80,265,094
OMNOVA SOLUTIONS INC	203,754	1,350,064	1,986,603
ON ASSIGNMENT INC	91,803	1,501,024	4,971,135
ON DECK CAPITAL INC	298	5,957	1,388
ON SEMICONDUCTOR CORP	1,996,705	16,863,486	28,033,744
ON TRACK INNOVATIONS LTD	37,082	60,343	48,578
ONCOCYTE CORP	1,842	7,827	9,576
ONCOGENEX PHARMACEUTICAL INC	48,789	690,726	17,549
ONCOMED PHARMACEUTICALS INC	3,872	65,821	12,893
ONCONOVA THERAPEUTICS INC	498	19,987	1,077
ONE GAS INC	112,537	2,388,007	7,856,177
ONEBEACON INSURANCE GROUP A	74,956	1,089,076	1,366,456
ONEMAIN HOLDINGS INC	37,130	631,205	913,020
ONEOK INC	683,026	22,794,880	35,626,617
ONEOK PARTNERS LP	455,903	20,598,063	23,282,959
ONVIA INC	15,750	75,207	68,512
OPEXA THERAPEUTICS INC	66,301	669,432	43,096
OPHTHOTECH CORP	43,285	2,519,540	110,809
OPKO HEALTH INC	773,724	6,595,639	5,091,101
OPPENHEIMER HOLDINGS CL A	38,845	633,960	637,057
OPTICAL CABLE CORP	26,325	146,807	64,497
OPUS BANK	24,844	600,253	601,233
ORACLE CORP	8,051,920	194,713,535	403,723,260
ORAGENICS INC	1,027	5,041	380
ORASURE TECHNOLOGIES INC	148,468	1,460,639	2,562,565

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
ORBCOMM INC	93,971	430,930	1,061,867
ORBIT INTERNATIONAL CORP	109,980	428,547	468,514
ORBIT/FR INC	16,946	9,188	70,327
ORBITAL ATK INC	40,054	(4,540,157)	3,939,725
ORBOTECH LTD	179,408	3,557,568	5,852,289
ORCHIDS PAPER PRODUCTS CO	33,325	697,258	431,553
OREXIGEN THERAPEUTICS INC	28,215	1,637,339	81,822
ORIENT PAPER INC	35,089	223,163	35,790
ORIGIN AGRITECH LTD	52,932	132,859	75,693
ORION ENERGY SYSTEMS INC	66,090	355,450	84,595
ORION ENGINEERED CARBONS SA	18,466	332,380	368,388
ORION GROUP HOLDINGS INC	82,239	559,224	614,324
ORITANI FINANCIAL CORP	59,013	923,705	1,006,169
ORLEANS HOMEBUILDERS INC	46,591	-	0
ORMAT TECHNOLOGIES INC	103,059	4,309,419	6,047,480
ORRSTOWN FINL SERVICES INC	10,213	77,792	233,357
ORTHOFIX INTERNATIONAL NV	56,841	2,384,668	2,641,949
OSHKOSH CORP	195,516	5,666,303	13,467,138
OSI SYSTEMS INC	36,368	1,179,559	2,733,056
OSIRIS THERAPEUTICS INC	16,182	129,514	103,566
OTTER TAIL CORP	102,618	2,492,496	4,063,671
OVASCIENCE INC	26,606	772,735	41,506
OVERSEAS SHIPHOLDING GROUP A	100,530	823,422	267,411
OVERSTOCK.COM INC	31,600	515,384	515,080
OWENS + MINOR INC	190,214	4,229,943	6,122,995
OWENS CORNING	300,679	10,586,427	20,121,441
OWENS ILLINOIS INC	493,068	9,459,132	11,794,191
OXFORD INDUSTRIES INC	57,941	1,851,467	3,620,722
P + F INDUSTRIES CL A	2,492	16,284	15,227
P G + E CORP	1,593,802	65,226,155	105,780,663
P.A.M. TRANSPORTATION SVCS	46,054	1,007,235	872,719
P10 INDUSTRIES INC	44,522	613,205	22,261
PACCAR INC	815,030	25,251,193	53,824,554
PACIFIC BIOSCIENCES OF CALIF	454,094	2,085,564	1,616,576
PACIFIC CONTINENTAL CORP	86,426	1,162,727	2,208,173
PACIFIC DRILLING SA	98,990	3,425,250	169,273
PACIFIC ETHANOL INC	92,102	1,106,179	575,634
PACIFIC MERCANTILE BANCORP	43,175	444,792	379,939
PACIFIC PREMIER BANCORP INC	88,784	1,657,341	3,276,123
PACIRA PHARMACEUTICALS INC	64,232	3,724,432	3,063,886
PACKAGING CORP OF AMERICA	403,560	23,499,157	44,952,521
PACWEST BANCORP	238,011	9,504,823	11,115,126
PAIN THERAPEUTICS INC	14,240	370,444	58,668
PALATIN TECHNOLOGIES INC	486,657	1,122,214	209,262
PALM HARBOR HOMES INC	33,800	-	0
PALO ALTO NETWORKS INC	100,522	9,460,623	13,450,907
PANDORA MEDIA INC	465,114	6,705,042	4,148,818
PANERA BREAD COMPANY CLASS A	70,454	7,842,841	22,167,675
PANHANDLE OIL AND GAS INC A	200,452	3,422,795	4,630,434
PAPA JOHN S INTL INC	143,606	6,623,682	10,305,148
PAPA MURPHY S HOLDINGS INC	17,544	128,391	76,669
PAR TECHNOLOGY CORP/DEL	30,239	140,371	257,938

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
PARAGON OFFSHORE PLC	192,953	189,094	2,779
PARAGON SHIPPING INC CLASS A	1,522	229,469	7
PARAGON TECHNOLOGIES INC	13,457	123,218	20,320
PARAMOUNT GOLD NEVADA CORP	18,316	37,000	28,023
PARATEK PHARMACEUTICALS INC	2,383	60,615	57,422
PAREXEL INTERNATIONAL CORP	123,688	3,644,778	10,749,759
PARK ELECTROCHEMICAL CORP	80,009	1,628,167	1,473,761
PARK NATIONAL CORP	42,027	3,661,742	4,359,043
PARK OHIO HOLDINGS CORP	35,880	690,632	1,367,039
PARK STERLING CORP	165,785	1,102,782	1,969,531
PARKE BANCORP INC	10,189	42,935	228,226
PARKER DRILLING CO	743,255	2,660,883	1,003,395
PARKER HANNIFIN CORP	398,258	26,860,799	63,649,626
PARKERVISION INC	30,573	111,897	54,726
PARSLEY ENERGY INC CLASS A	798,801	26,296,844	22,166,726
PATRICK INDUSTRIES INC	71,438	2,714,978	5,204,244
PATRIOT NATIONAL BANCORP INC	2,137	384,638	35,264
PATRIOT TRANSPORTATION HOLDI	18,507	454,538	330,724
PATTERN ENERGY GROUP INC	155,472	4,178,620	3,706,447
PATTERSON COS INC	254,787	6,457,823	11,962,226
PATTERSON UTI ENERGY INC	476,832	8,891,370	9,627,247
PAYCHEX INC	909,962	28,763,800	51,813,226
PAYCOM SOFTWARE INC	37,924	607,958	2,594,376
PAYLOCITY HOLDING CORP	7,347	124,891	331,916
PAYPAL HOLDINGS INC	2,532,780	56,659,175	135,934,277
PB BANCORP INC	21,825	183,977	231,342
PBF ENERGY INC CLASS A	242,918	6,319,041	5,407,345
PBF LOGISTICS LP	7,446	171,253	145,193
PC CONNECTION INC	5,300	146,374	143,418
PC TEL INC	49,892	289,870	353,232
PCM INC	13,839	135,141	259,482
PDC ENERGY INC	94,413	3,476,045	4,070,132
PDF SOLUTIONS INC	77,839	829,142	1,280,450
PDL BIOPHARMA INC	1,427,268	7,923,991	3,525,351
PEAPACK GLADSTONE FINL CORP	34,693	634,232	1,085,552
PEARSON PLC SPONSORED ADR	325,643	3,738,524	2,921,018
PEGASYSTEMS INC	105,916	1,676,835	6,180,175
PENDRELL CORP	59,740	806,494	431,922
PENN NATIONAL GAMING INC	184,280	2,020,045	3,943,592
PENNANTPARK FLOATING RATE CA	25,600	361,604	361,216
PENNANTPARK INVESTMENT CORP	42,200	340,976	311,858
PENNS WOODS BANCORP INC	14,263	525,156	587,338
PENNYMAC FINANCIAL SERVICE A	1,700	29,512	28,390
PENSKE AUTOMOTIVE GROUP INC	85,501	2,126,214	3,754,364
PENTAIR PLC	286,918	6,623,942	19,091,518
PEOPLE S UNITED FINANCIAL	1,703,447	23,519,560	30,082,869
PEOPLES BANCORP INC	50,394	1,228,851	1,619,160
PEOPLES BANCORP OF NC	7,927	88,132	250,488
PEOPLES FINANCIAL CORP/MISS	17,950	349,195	245,915
PEPSICO INC	4,333,982	261,683,977	500,531,612
PERCEPTRON INC	28,509	212,512	207,549
PEREGRINE PHARMACEUTICALS	478,281	874,787	290,795

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
PERFICIENT INC	145,342	2,710,959	2,709,174
PERFORMANCE FOOD GROUP CO	39,600	974,866	1,085,040
PERFORMANT FINANCIAL CORP	314,003	976,549	656,266
PERFUMANIA HOLDINGS INC	22,881	214,096	38,898
PERKINELMER INC	273,626	5,190,659	18,644,878
PERMA PIPE INTERNATIONAL HOL	19,339	206,328	154,709
PERNIX THERAPEUTICS HOLDINGS	37,466	241,918	150,615
PERRIGO CO PLC	222,404	41,520,572	16,795,973
PERRY ELLIS INTERNATIONAL	56,030	1,096,236	1,090,342
PETMED EXPRESS INC	70,923	1,312,955	2,879,482
PETROQUEST ENERGY INC	122,162	894,226	241,881
PFENEX INC	64,794	525,291	259,825
PFIZER INC	17,743,063	409,521,603	595,989,498
PFSWEB INC	43,230	211,753	357,077
PGT INNOVATIONS INC	61,686	538,451	789,579
PHARMERICA CORP	91,898	1,715,798	2,412,334
PHH CORP	405,123	6,529,448	5,578,548
PHI INC NON VOTING	46,823	1,159,116	456,992
PHIBRO ANIMAL HEALTH CORP A	40,864	1,532,372	1,514,026
PHILLIPS 66	1,583,995	64,362,221	130,980,574
PHOENIX NEW MEDIA LTD ADR	25,718	153,344	67,639
PHOSAGRO PJSC GDR REG S	269,219	3,617,631	3,567,151
PHOSAGRO PJSC GDR REG S	193,833	2,836,137	2,568,287
PHOTRONICS INC	715,234	5,167,892	6,723,202
PICO HOLDINGS INC	16,182	553,433	283,188
PIER 1 IMPORTS INC	605,489	4,654,230	3,142,488
PILGRIM S PRIDE CORP	672,353	12,246,743	14,737,976
PINNACLE ENTERTAINMENT INC	180,732	2,997,455	3,571,274
PINNACLE FINANCIAL PARTNERS	258,572	5,634,290	16,238,343
PINNACLE FOODS INC	275,265	14,410,631	16,350,755
PINNACLE WEST CAPITAL	334,744	17,838,393	28,506,762
PIONEER ENERGY SERVICES CORP	648,612	3,648,038	1,329,655
PIONEER NATURAL RESOURCES CO	659,060	85,706,999	105,172,874
PIONEER POWER SOLUTIONS INC	17,544	176,883	117,547
PIPER JAFFRAY COS	45,476	1,836,630	2,726,284
PITNEY BOWES INC	913,480	12,789,254	13,793,542
PIXELWORKS INC	48,412	727,654	222,212
PJT PARTNERS INC A	31,234	657,178	1,256,233
PLAINS GP HOLDINGS LP CL A	257,897	14,196,581	6,746,583
PLANET FITNESS INC CL A	20,848	384,339	486,598
PLANET PAYMENT INC	58,714	238,286	193,755
PLANTRONICS INC	118,191	2,336,348	6,182,587
PLATFORM SPECIALTY PRODUCTS	80,263	(1,728,097)	1,017,735
PLDT INC SPON ADR	592,100	34,046,699	20,907,051
PLEXUS CORP	84,365	1,755,487	4,435,063
PLUG POWER INC	467,993	2,011,021	954,706
PLUMAS BANCORP	3,404	23,084	72,509
PLURISTEM THERAPEUTICS INC	181,125	789,940	231,840
PLY GEM HOLDINGS INC	203,333	2,805,234	3,649,826
PNC FINANCIAL SERVICES GROUP	1,786,777	127,631,250	223,114,785
PNM RESOURCES INC	201,282	3,649,649	7,699,033
POINT.360	19,339	15,876	2,330

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
POLARIS INDUSTRIES INC	127,805	7,450,207	11,787,457
POLARITYTE INC	1,718	135,849	39,692
POLYONE CORPORATION	274,661	4,466,103	10,640,374
POOL CORP	180,589	12,244,305	21,231,793
POPE RESOURCES	2,283	105,699	168,970
POPULAR INC	644,892	20,725,619	26,898,442
PORTER BANCORP INC	4,669	284,054	47,952
PORTLAND GENERAL ELECTRIC CO	168,077	5,125,701	7,679,431
PORTOLA PHARMACEUTICALS INC	38,718	1,097,014	2,174,798
POST HOLDINGS INC	95,125	4,452,494	7,386,456
POSTROCK ENERGY CORP	1,933	665,805	19
POTBELLY CORP	3,475	48,646	39,959
POWELL INDUSTRIES INC	33,042	1,047,993	1,057,005
POWER INTEGRATIONS INC	75,835	3,281,702	5,528,393
PPG INDUSTRIES INC	682,582	30,671,684	75,056,747
PPL CORP	2,863,174	82,833,134	110,690,317
PRA GROUP INC	127,498	2,720,101	4,832,167
PRA HEALTH SCIENCES INC	79,744	4,798,566	5,981,615
PRAXAIR INC	779,521	53,394,576	103,325,492
PREFERRED BANK/LOS ANGELES	34,023	885,067	1,819,206
PREFORMED LINE PRODUCTS CO	4,984	201,884	231,365
PREMIER EXHIBITIONS INC	16,891	930,479	104,726
PREMIER FINANCIAL BANCORP	33,677	450,554	694,084
PREMIER INC CLASS A	105,184	3,771,433	3,786,617
PRESIDIO INC	49,639	694,941	710,329
PRESTIGE BRANDS HOLDINGS INC	114,925	3,518,591	6,069,203
PRGC PROGRESS INVESTMENTS II	49,134,299	484,862,896	563,467,815
PRGX GLOBAL INC	91,018	554,123	591,617
PRICE COMMUNICATIONS CORP(NEW)	6,180	47,427	76,575
PRICELINE GROUP INC/THE	119,996	71,234,710	224,454,246
PRICESMART INC	78,121	4,693,207	6,843,403
PRIME GLOBAL CAPITAL GROUP I	30,204	15,404	3,081
PRIMEENERGY CORP	4,566	280,336	210,241
PRIMERICA INC	89,692	3,225,596	6,794,164
PRIMO WATER CORP	62,628	173,588	795,377
PRIMO WATER WTS	6,180	-	0
PRIMORIS SERVICES CORP	14,594	316,176	363,968
PRIMUS GUARANTY LTD	88,952	81,859	16,011
PRINCIPAL FINANCIAL GROUP	669,978	19,166,245	42,925,500
PRISM TECHNOLOGIES GROUP INC	11,563	37,850	4,394
PRO DEX INC	6,033	12,972	37,102
PROASSURANCE CORP	132,543	5,321,456	8,058,599
PROCTER + GAMBLE CO/THE	6,829,672	344,071,897	595,205,892
PROFESSIONAL DIVERSITY NETWO	6,230	398,734	42,864
PROFIRE ENERGY INC	24,921	99,683	32,397
PROGENICS PHARMACEUTICALS	170,956	935,127	1,160,788
PROGRESS SOFTWARE CORP	31,376	544,927	969,195
PROGRESSIVE CORP	1,819,627	37,498,639	80,227,335
PROOFPOINT INC	86,482	3,260,144	7,509,240
PROPHASE LABS INC	47,251	402,944	98,754
PROS HOLDINGS INC	57,779	615,925	1,582,577
PROSPECT CAPITAL CORP	983,905	8,932,356	7,989,309

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
PROSPERITY BANCSHARES INC	169,921	8,157,403	10,915,744
PROTALIX BIOTHERAPEUTICS INC	798,365	1,555,423	668,630
PROTEOSTASIS THERAPEUTICS IN	41,070	541,591	192,206
PROTHENA CORP PLC	59,169	2,884,080	3,202,241
PROTO LABS INC	3,800	200,039	255,550
PROVIDENCE SERVICE CORP	44,887	723,605	2,271,735
PROVIDENT FINANCIAL HLDGS	53,346	884,885	1,026,903
PROVIDENT FINANCIAL SERVICES	189,006	2,974,649	4,796,961
PROXIM WIRELESS CORP	5,107	71,342	2,911
PRUDENTIAL BANCORP INC	16,834	247,428	305,697
PRUDENTIAL FINANCIAL INC	1,428,590	83,501,489	154,487,683
PSIVIDA CORP	64,695	318,223	110,628
PSYCHEMEDICS CORP	48,008	639,233	1,197,788
PTC INC	189,755	4,200,824	10,459,283
PTC THERAPEUTICS INC	19,359	964,986	354,852
PUBLIC SERVICE ENTERPRISE GP	1,530,093	41,890,540	65,809,279
PULSE BIOSCIENCES INC	8,600	297,987	296,958
PULTEGROUP INC	712,779	8,428,453	17,484,472
PUMA BIOTECHNOLOGY INC	106,425	7,522,425	9,301,568
PURE BIOSCIENCE INC	8,821	188,960	10,012
PURE CYCLE CORP	80,046	183,545	620,355
PURE STORAGE INC CLASS A	298	5,063	3,815
PVH CORP	163,321	13,882,807	18,700,307
PYXIS TANKERS INC W/I	7,829	33,627	13,231
PZENA INVESTMENT MANAGM CL A	24,133	166,520	245,195
Q.E.P. COMPANY INC	5,308	55,224	147,991
QAD INC A	30,577	383,935	980,006
QAD INC B	7,446	91,943	199,920
QC HOLDINGS INC	49,044	645,843	30,403
QCR HOLDINGS INC	28,273	836,837	1,340,149
QEP RESOURCES INC	796,950	16,959,676	8,049,192
QIAGEN N.V.	49,200	1,706,099	1,649,676
QIWI PLC SPONSORED ADR	76,394	1,491,097	1,885,407
QKL STORES INC	187	15,341	28
QLT INC(CLASS ACT LAWSUIT) WTS	139,557	-	0
QLT INC(DOJ/SEC MATTER) WTS	139,557	-	0
QORVO INC	282,180	7,697,059	17,867,640
QS ENERGY INC	116,630	142,494	25,075
QUAD GRAPHICS INC	108,914	3,017,250	2,496,311
QUAKER CHEMICAL CORP	49,702	2,048,178	7,218,257
QUALCOMM INC	4,572,564	181,011,055	252,496,960
QUALITY SYSTEMS INC	103,611	2,125,336	1,783,150
QUALSTAR CORP	6,728	154,833	34,445
QUALYS INC	2,300	95,703	93,840
QUANEX BUILDING PRODUCTS	43,086	774,014	911,276
QUANTA SERVICES INC	723,554	19,260,079	23,819,402
QUANTENNA COMMUNICATIONS INC	14,197	227,146	269,736
QUANTUM CORP	82,775	928,242	646,473
QUANTUM FUEL SYSTEMS TECHNOL	45,796	1,478,935	1,333
QUARTERHILL INC	397,606	1,268,123	572,552
QUEST DIAGNOSTICS INC	632,327	33,892,871	70,289,449
QUICKLOGIC CORP	118,723	351,010	173,336

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
QUICKSILVER RESOURCES INC	230,323	3,716,030	0
QUIDEL CORP	55,595	904,065	1,508,856
QUINSTREET INC	239,739	1,011,697	999,710
QUMU CORP	37,082	563,094	108,280
QUORUM HEALTH CORP	177,191	2,167,373	735,341
QUOTIENT TECHNOLOGY INC	3,475	55,595	39,959
R1 RCM INC	94,500	390,011	354,375
RA PHARMACEUTICALS INC	893	11,615	16,744
RADA ELECTRONIC INDS LTD	43,612	217,339	78,623
RADIAN GROUP INC	398,890	4,972,168	6,521,845
RADIANT LOGISTICS INC	60,807	205,873	327,141
RADISYS CORP	85,927	425,339	323,086
RADIUS HEALTH INC	86,054	5,700,285	3,892,202
RADNET INC	330,950	2,000,132	2,564,865
RADWARE LTD	187,237	2,244,030	3,284,137
RALPH LAUREN CORP	149,888	15,615,057	11,061,766
RAMBUS INC	196,443	2,917,026	2,245,343
RAND LOGISTICS INC	61,704	465,377	24,065
RANDGOLD RESOURCES LTD ADR	53,193	4,041,595	4,705,453
RANGE RESOURCES CORP	484,736	15,703,254	11,231,332
RASER TECHNOLOGIES INC	383,800	-	1,957
RAVE RESTAURANT GROUP INC	47,948	125,707	96,854
RAVEN INDUSTRIES INC	125,609	2,594,656	4,182,768
RAYMOND JAMES FINANCIAL INC	423,510	17,140,960	33,973,999
RAYONIER ADVANCED MATERIALS	141,859	2,966,378	2,230,019
RAYTHEON COMPANY	852,906	55,603,808	137,727,239
RBC BEARINGS INC	53,146	2,135,828	5,408,124
RCI HOSPITALITY HOLDINGS INC	34,989	281,945	834,135
RCM TECHNOLOGIES INC	50,540	214,415	255,224
RE/MAX HOLDINGS INC CL A	7,100	398,925	397,955
READING INTERNATIONAL INC A	55,728	333,282	898,893
REALOGY HOLDINGS CORP	314,335	14,084,482	10,200,155
REALPAGE INC	172,088	3,893,868	6,186,581
RECRO PHARMA INC	64,096	184,375	450,598
RED HAT INC	441,319	21,619,749	42,256,290
RED LION HOTELS CORP	60,608	405,779	445,465
RED ROBIN GOURMET BURGERS	27,137	1,150,764	1,770,715
RED ROCK RESORTS INC CLASS A	9,000	207,585	211,950
REDDY ICE HOLDINGS INC	748	-	224
REDIFF.COM INDIA LIMITED ADR	112,244	274,997	8,979
REED S INC	6,579	17,866	16,119
REGAL BELOIT CORP	150,363	8,907,756	12,262,097
REGAL ENTERTAINMENT GROUP A	1,468,076	27,871,900	30,036,829
REGENERON PHARMACEUTICALS	187,107	28,427,481	91,895,563
REGIONAL MANAGEMENT CORP	34,590	555,898	817,365
REGIONS FINANCIAL CORP	6,109,582	63,913,039	89,444,281
REGIS CORP	205,363	3,323,242	2,109,079
REGO PAYMENT ARCHITECTURES I	84,930	213,233	19,016
REGULUS THERAPEUTICS INC	176,316	1,735,679	173,778
REINSURANCE GROUP OF AMERICA	274,073	21,401,578	35,188,181
REIS INC	8,186	57,791	173,953
RELIANCE STEEL + ALUMINUM	296,412	15,357,054	21,581,764

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
RELIV INTERNATIONAL INC	7,994	364,155	70,264
RELM WIRELESS CORP	87,229	302,201	331,470
RENAISSANCERE HOLDINGS LTD	65,088	3,116,976	9,050,530
RENASANT CORP	61,028	1,468,718	2,669,379
RENESOLA LTD ADR	35,587	249,109	86,832
RENEWABLE ENERGY GROUP INC	485,088	4,530,007	6,281,890
RENNOVA HEALTH INC	6	42,353	2
RENREN INC ADR	71,757	2,647,840	436,998
RENT A CENTER INC	499,768	7,869,520	5,857,279
RENTECH INC	28,890	400,692	13,087
REPLIGEN CORP	119,728	1,066,400	4,961,546
REPROS THERAPEUTICS INC	117,626	963,759	54,108
REPUBLIC BANCORP INC CLASS A	30,581	771,208	1,091,759
REPUBLIC FIRST BANCORP INC	95,944	652,451	887,483
REPUBLIC SERVICES INC	1,292,911	49,774,917	82,397,217
RESEARCH FRONTIERS INC	62,642	377,020	80,808
RESHAPE LIFESCIENCES INC	104	271,484	518
RESMED INC	212,661	3,652,562	16,559,914
RESOLUTE ENERGY CORP	14,800	590,047	440,596
RESOLUTE FOREST PRODUCTS	315,886	3,643,971	1,389,896
RESOURCES CONNECTION INC	164,350	2,538,407	2,251,595
RESPONSE GENETICS INC	49,244	109,418	39
RETRACTABLE TECHNOLOGIES INC	2,691	3,632	3,445
RETROPHIN INC	48,944	1,558,857	949,018
REV GROUP INC	4,666	102,653	129,156
REVLON INC CLASS A	75,748	1,513,696	1,795,229
REWALK ROBOTICS LTD	204,351	2,147,730	357,614
REX AMERICAN RESOURCES CORP	38,498	1,607,384	3,717,402
REX ENERGY CORP	42,411	3,593,114	122,569
REXNORD CORP	229,182	5,477,806	5,328,470
RF INDUSTRIES LTD	40,272	209,627	74,503
RGC RESOURCES INC	12,859	106,381	364,300
RH	66,798	4,042,656	4,309,818
RICE ENERGY INC	289,294	6,570,899	7,703,900
RICHARDSON ELEC LTD	50,839	583,627	303,506
RIGEL PHARMACEUTICALS INC	878,710	2,575,334	2,398,877
RIGHTSIDE GROUP LTD	2,632	18,816	27,948
RING ENERGY INC	44,675	663,421	580,772
RINGCENTRAL INC CLASS A	182,070	2,439,535	6,654,657
RIOT BLOCKCHAIN INC	16,853	308,910	68,931
RITE AID CORP	2,392,674	10,249,858	7,058,389
RIVERVIEW BANCORP INC	69,135	458,442	459,059
RLI CORP	110,677	2,319,253	6,045,154
RMR GROUP INC/THE A	17,814	344,523	866,629
ROADRUNNER TRANSPORTATION SY	94,147	1,094,159	684,449
ROBERT HALF INTL INC	702,543	22,792,004	33,672,900
ROCKET FUEL INC	82,800	283,049	227,700
ROCKWELL AUTOMATION INC	305,454	15,026,279	49,471,364
ROCKWELL COLLINS INC	386,377	18,520,262	40,600,519
ROCKWELL MEDICAL INC	51,029	484,771	404,656
ROCKY BRANDS INC	49,141	534,918	660,946
ROCKY MOUNTAIN CHOC FACT INC	20,256	200,913	239,017

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
ROGERS CORP	29,990	1,416,413	3,257,559
ROLLINS INC	330,133	4,064,365	13,439,695
ROPER TECHNOLOGIES INC	233,867	13,826,614	54,147,136
ROSETTA GENOMICS LTD	4,204	238,727	9,795
ROSETTA STONE INC	82,013	720,148	884,096
ROSNEFT OIL CO PJSC REGS GDR	2,382,514	12,517,506	12,948,965
ROSS STORES INC	1,245,476	35,148,494	71,901,354
ROSTELECOM SPONSORED ADR	431,755	6,336,280	3,138,862
ROWAN COMPANIES PLC A	980,147	18,514,313	10,036,708
ROYAL BANCSHARES OF PENN A	39,347	206,521	166,438
ROYAL BANK OF CANADA	670,563	47,299,143	48,629,229
ROYAL CARIBBEAN CRUISES LTD	447,457	20,896,430	48,875,772
ROYAL DUTCH SHELL SPON ADR A	717,452	35,078,832	38,161,272
ROYAL GOLD INC	6,081	630,428	475,331
ROYALE ENERGY INC	70,957	596,825	30,157
RPC INC	239,532	2,667,422	4,840,946
RPM INTERNATIONAL INC	262,019	6,198,648	14,293,121
RPX CORP	66,278	1,069,771	924,584
RR DONNELLEY + SONS CO W/I	392,517	7,732,973	4,922,168
RSP PERMIAN INC	158,645	5,391,756	5,119,478
RTI SURGICAL INC	209,799	1,046,505	1,227,326
RUBICON PROJECT INC/THE	298	4,467	1,531
RUBICON TECHNOLOGY INC	6,111	329,963	56,584
RUBY TUESDAY INC	594,330	2,961,823	1,194,603
RUDOLPH TECHNOLOGIES INC	171,000	2,622,333	3,907,352
RUSH ENTERPRISES INC CL A	37,278	881,684	1,385,991
RUSHYDRO PJSC ADR	5,257,572	7,904,262	6,729,693
RUTH S HOSPITALITY GROUP INC	133,770	758,642	2,909,495
RYANAIR HOLDINGS PLC SP ADR	652,983	23,284,961	70,267,501
RYDER SYSTEM INC	137,861	5,659,766	9,923,244
RYERSON HOLDING CORP	43,900	457,488	434,610
S + T BANCORP INC	19,200	466,311	688,512
S+P GLOBAL INC	739,601	35,644,146	107,974,333
SABINE OIL + GAS HOLDINGS IN	132	5,887	5,887
SABINE OIL + GAS HOLDINGS IN	75	467	467
SABRE CORP	229,409	5,562,218	4,994,241
SAEXPLORATION HOLDINGS INC	21,500	128,570	69,768
SAFE BULKERS INC	454,988	2,189,300	1,041,922
SAFEGUARD SCIENTIFICS INC	26,805	324,580	318,978
SAFETY INSURANCE GROUP INC	10,950	619,476	747,894
SAFEWAY CASA LEY CVR	1,030,684	1,046,041	1
SAFEWAY PDC LLC CVR	1,030,684	50,297	1
SAGA COMMUNICATIONS INC CL A	12,660	450,056	579,186
SAGE THERAPEUTICS INC	7,942	142,959	632,516
SAIA INC	68,253	1,251,633	3,501,384
SALEM MEDIA GROUP INC	39,176	335,546	278,147
SALESFORCE.COM INC	1,364,889	51,018,845	118,199,362
SALISBURY BANCORP INC	2,293	56,889	95,033
SALLY BEAUTY HOLDINGS INC	855,481	17,424,761	17,323,491
SAMSUNG ELECTRO REGS GDR PFD	1,881	842,379	1,548,063
SANCHEZ ENERGY CORP	292,669	4,529,780	2,101,367
SANCHEZ MIDSTREAM PARTNERS L	29,935	532,923	384,664

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
SANDERSON FARMS INC	48,292	2,780,606	5,584,985
SANDRIDGE ENERGY INC	22,073	894,939	379,870
SANDRIDGE ENERGY INC	4,402	-	6,604
SANDRIDGE ENERGY INC	1,853	-	1,483
SANDRIDGE MISSISSIPPIAN TRUS	58,813	598,880	85,279
SANDRIDGE MISSISSIPPIAN TRUS	129,090	578,086	184,599
SANDRIDGE PERMIAN TRUST	172,751	532,842	500,979
SANDY SPRING BANCORP INC	75,089	1,478,777	3,053,110
SANGAMO THERAPEUTICS INC	113,474	820,174	998,571
SANMINA CORP	388,587	7,765,625	14,805,179
SANTANDER CONSUMER USA HOLDI	558,924	10,914,729	7,131,866
SAPIENS INTERNATIONAL CORP	2,800	34,472	31,332
SARATOGA RESOURCES INC/TEXAS	448,575	1,357,753	44,858
SAREPTA THERAPEUTICS INC	140,180	3,898,629	4,725,452
SB FINANCIAL GROUP INC	3,190	31,008	54,196
SBERBANK PJSC SPONSORED ADR	9,283,434	93,154,062	96,083,542
SBERBANK PJSC SPONSORED ADR	6,705,271	62,433,153	69,667,766
SCANA CORP	274,787	10,808,630	18,413,504
SCANSOURCE INC	91,100	3,166,518	3,671,315
SCHLUMBERGER LTD	3,104,745	143,462,491	204,416,421
SCHMITT INDUSTRIES INC	14,560	35,786	25,916
SCHNITZER STEEL INDS INC A	93,139	2,899,361	2,347,102
SCHOLASTIC CORP	122,667	4,117,608	5,347,071
SCHULMAN (A.) INC	57,117	1,009,417	1,827,743
SCHWAB (CHARLES) CORP	2,769,051	44,203,381	118,958,444
SCICLONE PHARMACEUTICALS INC	83,115	342,119	914,269
SCIENCE APPLICATIONS INTE	131,888	5,392,677	9,155,643
SCIENTIFIC GAMES CORP A	111,506	2,032,943	2,910,312
SCIENTIFIC LEARNING CORP	48,446	242,273	22,406
SCORPIO BULKERS INC	40,761	3,178,243	289,405
SCORPIO TANKERS INC	1,093,927	8,559,033	4,342,889
SCOTTS MIRACLE GRO CO	119,792	6,186,159	10,716,611
SCRIPPS NETWORKS INTER CL A	281,066	12,895,279	19,199,615
SCYNEXIS INC	199,367	1,403,543	356,867
SEACHANGE INTERNATIONAL INC	120,816	862,629	321,371
SEACOAST BANKING CORP/FL	43,717	533,224	1,053,572
SEACOR HOLDINGS INC	75,338	3,033,715	2,584,104
SEACOR MARINE HOLDINGS INC	43,977	968,608	895,368
SEADRILL PARTNERS LLC	324,854	6,822,802	1,104,504
SEAGATE TECHNOLOGY	796,133	18,647,439	30,850,150
SEALED AIR CORP	522,400	10,472,373	23,382,630
SEARS CANADA INC	10,126	110,052	8,121
SEARS HOLDINGS CORP	430,948	8,045,647	3,818,199
SEASPAN CORP	205,669	2,915,612	1,468,479
SEASPINE HOLDINGS CORP	16,877	188,078	194,425
SEATTLE GENETICS INC	195,446	5,254,246	10,112,365
SEAWORLD ENTERTAINMENT INC	178,013	4,691,196	2,896,279
SECUREWORKS CORP A	34,391	391,790	319,490
SECURITY NATL FINL CORP CL A	55,351	179,508	354,248
SEI INVESTMENTS COMPANY	656,365	20,426,295	35,299,287
SELECT BANCORP INC	14,651	123,978	179,041
SELECT MEDICAL HOLDINGS CORP	254,898	2,771,189	3,912,677

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
SELECTA BIOSCIENCES INC	60,353	1,076,332	1,198,611
SELECTIVE INSURANCE GROUP	108,513	1,644,493	5,431,097
SEMGROUP CORP CLASS A	95,604	3,327,300	2,581,309
SEMILEDS CORP/TW	19,937	693,797	53,032
SEMPRA ENERGY	535,727	26,366,171	60,403,210
SEMTECH CORP	137,848	3,767,145	4,928,064
SENECA FOODS CORP CL A	9,630	280,916	299,008
SENOMYX INC	108,057	265,820	89,687
SENSATA TECHNOLOGIES HOLDING	338,494	11,625,613	14,460,469
SENSIENT TECHNOLOGIES CORP	105,513	3,011,396	8,496,997
SEQUANS COMMUNICATIONS ADR	66,788	147,601	221,068
SEQUENTIAL BRANDS GROUP INC	131,533	1,339,690	524,815
SERES THERAPEUTICS INC	298	5,361	3,366
SERVICE CORP INTERNATIONAL	370,769	4,554,659	12,402,226
SERVICEMASTER GLOBAL HOLDING	165,694	6,248,089	6,493,540
SERVICENOW INC	543,758	39,041,594	57,638,347
SERVICESOURCE INTERNATIONAL	222,580	1,413,579	863,609
SERVISFIRST BANCSHARES INC	26,200	606,241	966,518
SERVOTRONICS INC	16,501	82,808	154,776
SEVCON INC	13,457	79,898	180,327
SEVCON INC	1,751	37,656	71,809
SEVERN BANCORP INC/MD	49,293	480,671	359,842
SFX ENTERTAINMENT INC	114,367	546,028	0
SGOCO GROUP LTD	1,396	17,696	1,605
SH JINJIANG INTL HOTELS B	286,708	556,325	614,414
SH JINJIANG INTL TRAVEL B	128,005	513,430	369,935
SHAKE SHACK INC CLASS A	16,083	964,975	560,972
SHANG GONG GROUP CO LTD B	471,118	326,456	457,927
SHANGHAI BAILIAN GROUP CO B	484,289	691,215	732,730
SHANGHAI BAOSIGHT SOFTWARE B	307,541	468,520	443,474
SHANGHAI CHLOR ALKALI CHEM B	613,535	378,720	413,523
SHANGHAI DIESEL ENGINE CO B	670,648	465,152	525,118
SHANGHAI GREENCOURT INVEST B	497,434	200,817	276,573
SHANGHAI HAIXIN GROUP CO B	580,898	350,130	375,260
SHANGHAI HIGHLY GROUP CO B	548,886	345,419	415,507
SHANGHAI HUAYI GROUP CORP	341,345	300,795	315,062
SHANGHAI JINJIANG INTL B	215,510	397,620	301,930
SHANGHAI JINQIAO EXPORT PR B	396,120	509,564	583,881
SHANGHAI LUJIAZUI FIN+TRAD B	1,189,733	1,427,073	1,908,332
SHANGHAI MECHANICAL AND EL B	386,678	697,667	788,437
SHANGHAI PHOENIX ENTERPRIS B	331,425	220,022	317,174
SHANGHAI SHIBEI HI TECH CO B	640,287	389,454	341,273
SHANGHAI WAIGAOQIAO FREE B	270,920	382,666	441,600
SHANGHAI ZHENHUA HEAVY IND B	1,266,750	749,592	654,910
SHANGHAI ZHONGYIDA CO LTD B	695,991	429,000	309,020
SHARPS COMPLIANCE CORP	29,506	107,040	124,812
SHELL MIDSTREAM PARTNERS LP	7,446	171,253	225,608
SHENANDOAH TELECOMMUNICATION	93,160	1,119,149	2,860,002
SHERWIN WILLIAMS CO/THE	182,184	22,515,582	63,939,347
SHILOH INDUSTRIES INC	30,304	385,161	355,766
SHIP FINANCE INTL LTD	465,473	6,714,725	6,330,431
SHIRE PLC ADR	125,968	22,814,576	20,818,731

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
SHOE CARNIVAL INC	49,576	899,524	1,035,146
SHORE BANCSHARES INC	24,608	308,026	404,799
SHORETEL INC	68,303	334,228	396,156
SHUTTERFLY INC	75,966	2,952,515	3,608,405
SHUTTERSTOCK INC	23,628	1,760,954	1,041,522
SI FINANCIAL GROUP INC	36,821	431,587	592,819
SIEBERT FINANCIAL CORP	44,160	188,679	174,431
SIERRA BANCORP	40,812	406,290	1,001,932
SIFCO INDUSTRIES	21,656	60,957	144,014
SIFY TECHNOLOGIES SPON ADR	160,631	749,619	114,080
SIGA TECHNOLOGIES INC	271,482	691,982	825,305
SIGMA DESIGNS INC	297,356	1,421,360	1,739,531
SIGMATRON INTERNATIONAL INC	8,672	56,383	57,065
SIGNATURE BANK	115,237	6,427,937	16,539,922
SIGNET JEWELERS LTD	201,274	9,903,915	12,728,544
SILGAN HOLDINGS INC	299,256	8,533,047	9,510,356
SILICON LABORATORIES INC	128,656	5,980,766	8,793,632
SILICON MOTION TECHNOL ADR	183,743	5,603,436	8,861,933
SILVER SPRING NETWORKS INC	75,310	786,156	849,502
SILVERBOW RES INC	37,971	-	0
SILVERBOW RES INC	37,971	-	0
SILVERBOW RESOURCES INC	7,086	1,318,997	185,383
SIMMONS FIRST NATL CORP CL A	16,340	653,409	864,387
SIMPSON MANUFACTURING CO INC	74,748	2,149,527	3,267,249
SIMULATIONS PLUS INC	39,076	143,388	482,587
SINA CORP	135,528	8,022,600	11,515,850
SINCLAIR BROADCAST GROUP A	144,188	2,038,252	4,743,783
SINOVAC BIOTECH LTD	61,552	387,777	415,475
SIRIUS XM HOLDINGS INC	5,566,977	17,665,361	30,451,363
SISTEMA PJSC REG S SPONS GDR	543,604	5,532,504	2,272,265
SITEONE LANDSCAPE SUPPLY INC	4,800	238,800	249,888
SIX FLAGS ENTERTAINMENT CORP	305,328	11,451,842	18,200,591
SJW GROUP	29,965	1,172,763	1,473,694
SKECHERS USA INC CL A	(98,104)	(4,804,151)	(2,894,055)
SKYLINE CORP	9,869	60,073	59,409
SKYSTAR BIO PHARMACEUTICAL	15,850	109,320	951
SKYWEST INC	277,888	5,848,719	9,753,859
SKYWORKS SOLUTIONS INC	469,903	16,323,767	45,087,178
SLEEP NUMBER CORP	160,131	2,828,038	5,683,051
SLM CORP	1,336,389	7,299,453	15,368,477
SM ENERGY CO	14,203	2,906,563	234,774
SMART + FINAL STORES INC	18,100	190,091	164,710
SMITH (A.O.) CORP	508,892	9,410,936	28,665,892
SMITH + NEPHEW PLC SPON ADR	403,520	13,296,176	14,062,672
SMITH MICRO SOFTWARE INC	22,304	161,004	32,564
SMITH MIDLAND CORP	797	797	6,101
SMTC CORPORATION	25,778	95,821	33,512
SNAP ON INC	143,931	9,729,157	22,741,033
SNYDERS LANCE INC	170,931	3,927,154	5,917,643
SOCKET MOBILE INC	10,487	207,117	42,891
SODASTREAM INTERNATIONAL LTD	75,305	3,770,181	4,030,323
SOFTBRANDS INC	36,200	-	0

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
SOHU.COM INC	107,745	5,635,789	4,855,009
SOLAR CAPITAL LTD	6,800	148,104	148,716
SOLAR SENIOR CAPITAL LTD	16,348	260,947	273,667
SOLAREDGE TECHNOLOGIES INC	70,963	1,659,922	1,419,260
SOLITARIO ZINC CORP	14,059	52,126	9,420
SONIC AUTOMOTIVE INC CLASS A	137,439	2,159,398	2,673,186
SONIC CORP	111,181	2,372,392	2,945,182
SONIC FOUNDRY INC	13,444	243,536	52,298
SONOCO PRODUCTS CO	473,340	18,473,694	24,339,161
SONOMA PHARMACEUTICALS INC	1,799	173,244	11,911
SONUS INC	175,272	1,852,908	1,304,020
SORL AUTO PARTS INC	48,647	153,429	324,965
SORRENTO THERAPEUTICS INC	36,534	609,388	73,068
SOTHEBY S	160,603	4,785,836	8,619,555
SOUTH JERSEY INDUSTRIES	111,756	2,825,367	3,818,689
SOUTH STATE CORP	34,703	2,069,661	2,974,022
SOUTHCROSS ENERGY PARTNERS L	18,267	326,769	57,906
SOUTHCROSS HOLDING GP LLC	75	-	-
SOUTHCROSS HOLDINGS BORROWER	75	-	30,847
SOUTHERN CO/THE	2,849,250	100,161,112	136,422,103
SOUTHERN COPPER CORP	522,864	10,947,542	18,106,771
SOUTHERN FIRST BANCSHARES	10,357	174,447	383,731
SOUTHERN MISSOURI BANCORP	17,734	133,514	572,089
SOUTHERN NATL BANCORP OF VA	40,270	501,453	708,759
SOUTHSIDE BANCSHARES INC	73,194	1,298,323	2,557,391
SOUTHWEST AIRLINES CO	1,676,591	34,677,613	104,183,352
SOUTHWEST BANCORP INC/OKLA	41,399	421,812	1,057,735
SOUTHWEST GAS HOLDINGS INC	104,295	4,118,502	7,619,819
SOUTHWEST GEORGIA FINL CORP	9,931	184,679	196,146
SOUTHWESTERN ENERGY CO	1,293,722	24,832,268	7,865,830
SP PLUS CORP	7,000	228,185	213,850
SPANISH BROADCASTING SYS A	14,339	398,340	16,490
SPARK NETWORKS INC	41,369	206,175	39,714
SPARK THERAPEUTICS INC	38,817	2,408,564	2,318,953
SPARTANNASH CO	77,325	2,143,439	2,007,366
SPARTON CORP	21,331	254,958	469,074
SPECTRA ENERGY PARTNERS LP	69,951	2,238,538	3,000,907
SPECTRANETICS CORP	55,901	555,237	2,146,601
SPECTRUM BRANDS HOLDINGS INC	74,068	5,534,808	9,261,454
SPECTRUM GROUP INTERNATIONAL	81	139,231	48,769
SPECTRUM PHARMACEUTICALS INC	154,575	756,272	1,151,582
SPEED COMMERCE INC	9,540	738,173	668
SPEEDWAY MOTORSPORTS INC	33,992	773,258	621,040
SPHERE 3D CORP	8,643	691,993	1,651
SPHERIX INC	12	271,230	31
SPIRE INC	91,478	3,461,365	6,380,573
SPIRIT AEROSYSTEMS HOLD CL A	318,627	9,485,034	18,461,276
SPIRIT AIRLINES INC	(41,736)	(4,793,697)	(2,155,689)
SPLUNK INC	29,949	1,524,519	1,703,823
SPOK HOLDINGS INC	77,442	1,180,938	1,370,727
SPORT HALEY HOLDINGS INC	6,878	36,384	0
SPORTSMAN S WAREHOUSE HOLDIN	48,975	266,811	264,463

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
SPRAGUE RESOURCES LP	44,164	809,446	1,245,421
SPRINT CORP	1,920,937	30,024,028	15,770,896
SPROUTS FARMERS MARKET INC	418,129	12,587,691	9,478,976
SPS COMMERCE INC	12,910	439,784	823,120
SPX CORP	119,718	1,730,888	3,012,109
SPX FLOW INC	173,018	6,213,209	6,380,910
SQUARE INC A	1,804,473	38,751,111	42,332,930
SRC ENERGY INC	99,575	699,116	670,141
SS+C TECHNOLOGIES HOLDINGS	599,839	12,947,656	23,039,831
STAAR SURGICAL CO	44,476	317,196	480,343
STAGE STORES INC	527,082	2,947,484	1,096,330
STAMPS.COM INC	64,445	1,230,976	9,980,984
STANDARD DIVERSIFIED OPP B	2,372	171,438	49,537
STANDARD DIVERSIFIED OPPOR A	2,372	7,143	25,599
STANDARD MOTOR PRODS	34,300	720,758	1,791,136
STANDEX INTERNATIONAL CORP	14,607	531,358	1,324,900
STANLEY BLACK + DECKER INC	585,567	44,176,541	82,406,826
STANLEY FURNITURE CO INC	54,174	377,825	61,217
STAPLES INC	5,399,443	60,802,529	54,372,389
STAR BULK CARRIERS CORP	252,947	7,686,485	2,486,472
STARBUCKS CORP	3,597,284	87,616,540	209,757,604
STARRETT (L.S.) CO CL A	8,473	146,149	72,869
STARTEK INC	60,200	1,050,144	736,846
STATE AUTO FINANCIAL CORP	23,244	518,488	598,059
STATE BANK FINANCIAL CORP	7,200	158,867	195,264
STATE STREET CORP	1,263,960	48,574,342	113,415,145
STEALTHGAS INC	505,452	4,437,138	1,642,719
STEEL DYNAMICS INC	802,061	20,128,110	28,721,812
STEEL PARTNETRS HLDGS L P	13,100	246,906	242,350
STEELCASE INC CL A	692,616	10,216,724	9,696,630
STEIN MART INC	352,849	1,784,363	596,316
STELLUS CAPITAL INVESTMENT C	21,930	213,498	300,665
STEMLINE THERAPEUTICS INC	31,002	719,077	285,214
STEPAN CO	76,945	4,038,085	6,705,019
STERICYCLE INC	214,707	15,890,005	16,386,443
STERIS PLC	296,938	21,409,140	24,200,461
STERLING BANCORP/DE	169,204	2,104,065	3,933,989
STERLING CONSTRUCTION CO	54,627	616,949	713,969
STEVEN MADDEN LTD	126,682	2,924,111	5,060,931
STEWARDSHIP FINANCIAL CORP	897	4,517	8,523
STEWART INFORMATION SERVICES	15,297	334,643	694,162
STIFEL FINANCIAL CORP	166,442	5,492,880	7,653,015
STMICROELECTRONICS NV NY SHS	300,958	2,764,778	4,327,776
STOCK YARDS BANCORP INC	18,850	625,458	733,265
STONE ENERGY CORP	33,063	10,246,901	607,691
STONE ENERGY CORP	38,494	-	76,218
STONEGATE BANK	37,612	1,245,976	1,736,922
STONEMOR PARTNERS LP	14,594	405,068	137,911
STONERIDGE INC	154,108	1,964,358	2,374,800
STR HOLDINGS INC	17,510	133,960	3,428
STRAIGHT PATH COMM B	1,400	250,712	251,510
STRATA SKIN SCIENCES INC	4,500	694,080	10,934

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
STRATASYS LTD	88,049	6,830,147	2,052,412
STRATEGIC INVESTMENT GROUP II	49,874,852	497,547,595	599,621,853
STRATTEC SECURITY CORP	14,617	876,391	517,453
STRATUS PROPERTIES INC	22,428	360,288	659,377
STRAYER EDUCATION INC	46,223	5,415,230	4,308,943
STREAMLINE HEALTH SOLUTIONS	28,509	63,070	30,505
STRYKER CORP	685,532	28,657,087	95,138,069
SUCAMPO PHARMACEUTICALS CL A	11,715	90,217	123,005
SUMMER INFANT INC	134,403	563,323	239,238
SUMMIT FINANCIAL GROUP INC	20,083	204,372	441,831
SUMMIT MATERIALS INC CL A	207,390	4,838,931	5,987,357
SUMMIT STATE BANK	2,866	13,917	37,257
SUN BANCORP INC NJ	2,482	44,781	61,180
SUN HYDRAULICS CORP	44,406	1,098,647	1,894,798
SUNCOKE ENERGY INC	267,766	2,243,484	2,918,647
SUNCOKE ENERGY PARTNERS LP	65,197	849,607	1,144,209
SUNCOR ENERGY INC	1,600	78,695	46,720
SUNEDISON INC	716,568	7,755,955	35,757
SUNESIS PHARMACEUTICALS INC	19,355	375,104	52,257
SUNPOWER CORP	822,713	9,473,811	7,684,141
SUNRUN INC	44,000	587,285	313,280
SUNTECH POWER HOLDINGS ADR	362,759	2,794,959	0
SUNTRUST BANKS INC	1,690,652	53,935,068	95,893,801
SUPER MICRO COMPUTER INC	45,409	541,284	1,119,326
SUPERCONDUCTOR TECHNOLOGIES	251	461,594	437
SUPERIOR BANCORP	46,325	-	0
SUPERIOR ENERGY SERVICES INC	1,229,812	28,887,614	12,826,937
SUPERIOR INDUSTRIES INTL	36,221	739,119	744,346
SUPERNUS PHARMACEUTICALS INC	38,619	320,537	1,664,473
SUPERVALU INC	1,490,006	7,254,000	4,902,119
SUPPORT.COM INC	104,833	1,185,670	245,309
SUPREME INDS INC CLASS A	42,562	160,706	700,142
SURGUTNEFTEGAS SP ADR	1,374,099	8,288,968	5,908,627
SURGUTNEFTEGAZ SP ADR PREF	1,480,135	9,038,221	7,282,264
SURMODICS INC	4,070	90,944	114,581
SVB FINANCIAL GROUP	210,517	21,518,363	37,006,784
SWIFT TRANSPORTATION CO	141,622	2,368,977	3,752,986
SWISHER HYGIENE INC	5,532	15,657	0
SWK HOLDINGS CORP	979	8,348	10,817
SYKES ENTERPRISES INC	147,774	2,813,702	4,954,850
SYMANTEC CORP	1,794,505	50,324,788	50,694,756
SYNACOR INC	13,657	42,199	49,847
SYNALLOY CORP	44,715	731,636	507,515
SYNAPTICS INC	72,830	2,305,197	3,766,052
SYNCHRONOSS TECHNOLOGIES INC	46,065	1,314,491	757,764
SYNCHRONY FINANCIAL	4,685,812	97,888,200	139,730,918
SYNERGETICS USA INC COM U	89,615	17,027	0
SYNERGY PHARMACEUTICALS INC	6,944	37,917	30,903
SYNERON MEDICAL LTD	76,014	604,898	832,348
SYNNEX CORP	54,636	3,283,296	6,554,192
SYNOPSYS INC	710,992	30,767,744	51,852,612
SYNOVUS FINANCIAL CORP	571,938	17,692,106	25,302,553

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
SYNTEL INC	64,651	1,111,718	1,096,484
SYNTHESIS ENERGY SYSTEMS INC	149,524	76,979	100,181
SYNTHETIC BIOLOGICS INC	100,032	91,297	56,568
SYNTROLEUM CORP	23,685	150,275	0
SYPRIS SOLUTIONS INC	49,591	440,599	81,824
SYSCO CORP	1,380,332	29,941,014	69,472,109
SYSTEMAX INC	35,045	671,329	658,844
T MOBILE US INC	751,505	27,863,609	45,556,219
T ROWE PRICE GROUP INC	562,416	26,134,751	41,736,919
TABLEAU SOFTWARE INC CL A	323,346	16,271,778	19,811,419
TABULA RASA HEALTHCARE INC	9,431	113,176	141,942
TAILORED BRANDS INC	139,811	2,902,379	1,560,294
TAIWAN SEMICONDUCTOR SP ADR	2,219,009	64,352,533	77,576,555
TAKE TWO INTERACTIVE SOFTWRE	221,270	8,216,567	16,236,829
TAL EDUCATION GROUP ADR	91,441	3,420,103	11,184,168
TALLGRASS ENERGY GP LP	135,712	2,177,943	3,451,158
TALON THERAPEUTICS CVRNEW	9,125	-	0
TANDY LEATHER FACTORY INC	30,403	226,974	270,591
TAPESTRY INC	689,913	19,764,612	32,660,478
TARENA INTERNATIONAL INC ADR	156,448	1,865,609	2,801,977
TARGA RESOURCES CORP	256,936	9,467,441	11,613,496
TARGANTA THERAPEUTICS	8,972	-	0
TARGET CORP	1,785,679	65,587,830	93,373,143
TARO PHARMACEUTICAL INDUS	42,772	4,454,106	4,793,058
TAYLOR DEVICES INC	79,603	681,255	1,063,499
TAYLOR MORRISON HOME CORP A	75,401	1,485,228	1,810,369
TC PIPELINES LP	87,359	4,147,345	4,804,728
TCEH CORP TRA	76,165	73,292	76,165
TCF FINANCIAL CORP	511,193	7,124,802	8,148,423
TCP CAPITAL CORP	97,246	1,611,025	1,643,452
TD AMERITRADE HOLDING CORP	657,405	16,770,208	28,261,838
TE CONNECTIVITY LTD	937,639	33,755,988	73,773,401
TEAM INC	93,612	2,750,533	2,195,209
TEARLAB CORP	8,623	287,995	14,486
TECH DATA CORP	106,775	4,552,355	10,784,284
TECHNICAL COMMUNICATIONS	10,558	47,332	54,904
TECHNIPFMC PLC	152,477	5,472,400	4,147,374
TECNOGLASS INC	80,744	1,011,024	752,530
TECOGEN INC/WALTHAM MA	2,384	67,629	7,940
TEEKAY CORP	280,183	4,337,935	1,868,819
TEEKAY LNG PARTNERS LP	61,312	2,118,288	941,138
TEEKAY OFFSHORE PARTNERS LP	72,572	2,151,043	208,281
TEEKAY TANKERS LTD CLASS A	847,875	4,475,943	1,594,005
TEGNA INC	832,139	9,074,249	11,991,127
TELADOC INC	7,500	255,075	260,250
TELARIA INC	59,810	116,133	148,927
TELEDYNE TECHNOLOGIES INC	79,946	2,690,857	10,205,159
TELEFLEX INC	151,420	16,073,464	31,459,018
TELEKOMUNIK INDONESIA SP ADR	1,271,900	25,219,380	42,824,873
TELEPHONE AND DATA SYSTEMS	770,973	20,545,918	21,394,489
TELETECH HOLDINGS INC	48,783	851,281	1,990,365
TELIGENT INC	21,742	137,625	198,937

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
TELLURIAN INC	62,723	615,344	629,108
TEMPUR SEALY INTERNATIONAL I	127,503	4,014,439	6,807,378
TENET HEALTHCARE CORP	673,201	21,435,797	13,019,701
TENNANT CO	30,627	1,139,086	2,260,293
TENNECO INC	168,190	6,909,263	9,726,419
TERADATA CORP	1,066,171	27,799,236	31,441,378
TERADYNE INC	479,762	6,990,851	14,407,259
TEREX CORP	1,038,495	29,920,026	38,943,553
TERNIUM SA SPONSORED ADR	412,608	8,675,438	11,590,146
TERRA NITROGEN COMPANY LP	9,534	1,843,957	818,609
TERRAFORM GLOBAL INC CL A	55,992	839,886	282,762
TERRAFORM POWER INC A	134,584	4,450,091	1,615,006
TERRAVIA HOLDINGS INC	227,976	688,488	53,232
TERRITORIAL BANCORP INC	11,300	304,496	352,447
TESARO INC	87,574	7,820,955	12,248,135
TESCO CORP	99,500	852,099	442,775
TESLA INC	319,432	46,361,091	115,509,629
TESSCO TECHNOLOGIES INC	52,608	1,151,998	699,686
TETON ADVISORS INC CLASS B	15	42	-
TETRA TECH INC	193,107	4,375,229	8,834,633
TETRA TECHNOLOGIES INC	179,488	1,896,849	500,773
TETRALOGIC PHARMACEUTICALS C	35,786	252,987	984
TETRAPHASE PHARMACEUTICALS I	240,609	2,648,339	1,715,539
TEVA PHARMACEUTICAL SP ADR	671,771	28,660,100	22,316,233
TEXAS CAPITAL BANCSHARES INC	86,187	3,058,520	6,670,865
TEXAS INSTRUMENTS INC	3,375,001	111,403,610	259,638,861
TEXAS ROADHOUSE INC	171,098	3,025,603	8,717,437
TEXTAINER GROUP HOLDINGS LTD	46,895	757,836	679,984
TEXTRON INC	607,195	12,235,922	28,598,904
TFS FINANCIAL CORP	122,774	1,428,496	1,899,313
TG THERAPEUTICS INC	105,631	1,768,336	1,061,592
THE9 LTD ADR	38,481	217,074	44,253
THERAVANCE BIOPHARMA INC	85,065	1,792,752	3,388,998
THERMO FISHER SCIENTIFIC INC	814,036	40,589,503	142,024,890
THERMON GROUP HOLDINGS INC	45,668	940,303	875,447
THESTREET INC	78,949	283,732	65,528
THOMSON REUTERS CORP	170,213	6,663,349	7,879,160
THOR INDUSTRIES INC	129,846	5,852,484	13,571,527
THRESHOLD PHARMACEUTICALS	198,470	633,779	77,999
TIANYIN PHARMACEUTICAL CO IN	332,245	186,464	1,694
TICC CAPITAL CORP	9,400	67,342	59,596
TIDEWATER INC PRE BANKRUPTCY	1,391,030	8,502,133	1,001,541
TIERONE CORP	77,845	-	0
TIFFANY + CO	281,594	13,298,877	26,433,200
TIGERLOGIC CORP	24,821	102,301	475
TILE SHOP HLDGS INC	6,000	108,975	123,900
TILLY S INC CLASS A SHRS	57,539	678,252	584,020
TIMBERLAND BANCORP INC	39,873	454,421	1,007,600
TIME INC	480,872	6,476,474	6,900,515
TIME WARNER INC	1,904,057	66,071,917	191,186,376
TIMKEN CO	204,578	5,606,102	9,461,737
TIMKENSTEEL CORP	176,785	2,655,144	2,717,185

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
TIPTREE INC	27,712	211,614	195,370
TITAN INTERNATIONAL INC	297,653	3,261,492	3,574,813
TITAN MACHINERY INC	69,250	907,126	1,245,117
TITAN PHARMACEUTICALS INC	27,984	114,764	53,170
TIVITY HEALTH INC	8,500	246,500	338,725
TIVO CORP	287,193	7,330,259	5,356,156
TIX CORP	25,718	63,161	16,717
TJX COMPANIES INC	2,178,459	80,093,342	157,219,415
TOBIRA THERAPEUTICS IN	4,330	59,498	-
TOFUTTI BRANDS INC	4,573	12,553	8,724
TOLL BROTHERS INC	311,086	5,685,996	12,290,993
TOMPKINS FINANCIAL CORP	24,249	1,057,892	1,908,878
TOOTSIE ROLL INDS	14,484	421,280	504,769
TOP SHIPS INC	0	75,008	0
TOPBUILD CORP	71,895	1,287,866	3,815,459
TOR MINERALS INTERNATIONAL	1,216	18,465	9,790
TORCHMARK CORP	562,140	21,876,647	43,003,691
TORO CO	506,003	17,072,284	35,060,958
TORONTO DOMINION BANK	264,139	12,594,296	13,307,323
TOTAL SYSTEM SERVICES INC	395,246	7,768,042	23,023,051
TOWER INTERNATIONAL INC	116,377	2,482,860	2,612,658
TOWERSTREAM CORP	16,333	718,324	1,552
TOWN SPORTS INTERNATIONAL	52,832	315,937	248,311
TOWNE BANK	142,234	2,575,217	4,380,797
TOWNSQUARE MEDIA INC CL A	16,348	195,591	167,404
TPG SPECIALTY LENDING INC	24,000	491,273	490,800
TRACK DATA CORP	452	325,521	21,675
TRACTOR SUPPLY COMPANY	314,433	9,423,165	17,045,414
TRANS WORLD ENTERTAINMENT CP	21,904	73,045	36,142
TRANSACT TECHNOLOGIES INC	32,648	433,558	277,511
TRANSATLANTIC PETROLEUM LTD	196,237	1,032,206	235,484
TRANSCANADA CORP	186,547	7,762,485	8,892,695
TRANSCAT INC	18,346	57,729	222,901
TRANSDIGM GROUP INC	49,552	(1,917,909)	13,323,036
TRANSENTERIX INC	160,889	350,603	114,231
TRANSMONTAIGNE PARTNERS LP	27,016	924,883	1,134,690
TRANSOCEAN LTD	758,662	8,797,284	6,243,791
TRANSUNION	541,627	16,643,455	23,457,876
TRAVELCENTERS OF AMERICA LLC	507,680	4,485,089	2,081,487
TRAVELERS COS INC/THE	801,786	43,172,205	101,450,019
TRAVELPORT WORLDWIDE LTD	248,020	3,474,275	3,412,753
TRAVELZOO	99,783	1,114,577	1,092,625
TRECORA RESOURCES	44,178	452,786	497,007
TREDEGAR CORP	9,828	252,932	149,884
TREEHOUSE FOODS INC	119,097	8,072,689	9,729,040
TREVENA INC	124,604	733,919	286,590
TREX COMPANY INC	168,081	4,592,638	11,372,352
TRI POINTE GROUP INC	9,928	106,293	130,947
TRI TECH HOLDING INC	24,024	132,993	24
TRIANGLE PETROLEUM CORP	535,402	3,198,116	13,920
TRIBUNE MEDIA CO A	272,856	10,188,397	11,124,319
TRICO BANCSHARES	38,597	957,063	1,356,698

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
TRICO MARINE SERVICES INC	35,323	-	0
TRIMAS CORP	201,533	5,156,055	4,201,961
TRIMBLE INC	577,265	9,611,043	20,591,054
TRINET GROUP INC	60,138	1,469,241	1,968,922
TRINITY BIOTECH PLC SPON ADR	27,897	331,358	167,382
TRINITY INDUSTRIES INC	383,192	4,432,280	10,740,870
TRINITY PLACE HOLDINGS INC	20,622	142,827	146,619
TRINSEO SA	167,138	4,962,582	11,482,409
TRIO TECH INTERNATIONAL	2,392	10,303	11,914
TRIPADVISOR INC	205,243	5,943,232	7,840,284
TRIPLE S MANAGEMENT CORP B	78,000	1,586,705	1,318,980
TRISTATE CAPITAL HLDGS INC	19,300	430,452	486,360
TRITON INTERNATIONAL LTD/BER	62,473	1,716,732	2,089,093
TRIUMPH GROUP INC	177,065	5,997,067	5,595,254
TRIVAGO NV ADR	14,892	163,808	352,335
TRONC INC	126,800	1,729,288	1,634,452
TRONOX LTD CL A	271,159	2,907,508	4,099,919
TROVAGENE INC	76,956	438,294	96,964
TRUEBLUE INC	123,369	2,298,493	3,269,269
TRUECAR INC	180,886	1,865,139	3,605,050
TRUPANION INC	42,121	419,950	942,665
TRUSTCO BANK CORP NY	93,400	567,593	723,850
TRUSTMARK CORP	141,386	3,439,534	4,546,990
TSAKOS ENERGY NAVIGATION LTD	851,649	6,209,948	4,087,917
TSR INC	5,233	73,250	26,429
TSS INC	6,978	7,615	1,151
TTM TECHNOLOGIES	181,934	1,856,258	3,158,367
TUCOWS INC CLASS A	43,791	910,877	2,342,807
TUESDAY MORNING CORP	322,611	1,610,747	612,961
TUNIU CORP SPON ADR	65,880	525,799	529,015
TUPPERWARE BRANDS CORP	129,978	6,223,618	9,128,377
TUSA CONVERTIBLE PREFERRED STO	161	161,064	161,064
TUTOR PERINI CORP	80,101	1,753,323	2,302,898
TWENTY FIRST CENTURY FOX B	2,407,163	63,617,207	67,087,621
TWENTY FIRST CENTURY FOX A	2,188,690	52,846,727	62,027,478
TWIN DISC INC	51,469	934,013	830,704
TWITTER INC	1,854,832	56,984,324	33,145,852
TWO RIVER BANCORP	7,062	43,103	131,275
TYLER TECHNOLOGIES INC	74,667	1,784,610	13,116,689
TYSON FOODS INC CL A	1,231,061	47,147,259	77,101,363
U S ENERGY CORP WYOMING	22,654	525,804	15,631
U.S. GLOBAL INVESTORS INC A	32,696	554,823	50,025
U.S. PHYSICAL THERAPY INC	35,461	635,665	2,141,831
UBIQUITI NETWORKS INC	149,447	7,060,635	7,766,764
UBIQUITY INC	378,697	117,017	24,615
UC HLDGS INC	40,339	-	968,131
UFP TECHNOLOGIES INC	34,889	181,314	987,364
UGI CORP	422,316	11,183,235	20,444,296
ULTA BEAUTY INC	187,981	25,629,197	54,014,540
ULTIMATE SOFTWARE GROUP INC	80,238	4,339,080	16,854,884
ULTRA CLEAN HOLDINGS INC	105,538	901,443	1,978,829
ULTRA PETROLEUM CORP	149,034	8,038,148	1,617,020

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
ULTRAGENYX PHARMACEUTICAL IN	38,817	1,598,759	2,410,950
ULTRALIFE CORP	31,301	146,676	225,364
ULTRAPAR PARTICPAC SPON ADR	173,850	3,708,594	4,090,691
ULTRAPETROL (BAHAMAS) LTD	149,525	162,982	1,136
UMB FINANCIAL CORP	62,810	3,146,174	4,701,969
UMPQUA HOLDINGS CORP	581,608	9,701,512	10,678,326
UNDER ARMOUR INC CLASS A	6,900	211,036	150,144
UNDER ARMOUR INC CLASS C	645,535	11,756,565	13,013,980
UNI PIXEL INC	42,665	405,740	16,298
UNICO AMERICAN CORP	13,258	63,469	123,961
UNIFI INC	60,361	421,554	1,859,106
UNIFIRST CORP/MA	19,079	1,729,181	2,684,459
UNILEVER N V NY SHARES	185,087	7,605,107	10,229,758
UNILEVER PLC SPONSORED ADR	83,648	4,092,595	4,527,030
UNION BANKSHARES CORP	67,477	1,253,867	2,287,469
UNION BANKSHARES INC /VT	1,550	29,190	73,629
UNION PACIFIC CORP	2,290,044	109,815,354	249,408,710
UNISYS CORP	442,917	9,292,552	5,669,342
UNIT CORP	250,031	7,642,141	4,683,071
UNITED BANCORP INC/OHIO	13,187	151,687	161,542
UNITED BANCSHARES INC/OHIO	1,994	18,322	46,353
UNITED BANKSHARES INC	163,185	3,284,396	6,396,852
UNITED COMMUNITY BANCORP	12,363	234,729	242,310
UNITED COMMUNITY BANKS/GA	107,240	1,508,655	2,981,269
UNITED COMMUNITY FINANCIAL	92,109	183,474	765,430
UNITED CONTINENTAL HOLDINGS	969,982	39,171,129	72,991,118
UNITED FINANCIAL BANCORP INC	130,397	1,368,582	2,176,332
UNITED FIRE GROUP INC	55,228	1,619,738	2,433,357
UNITED GUARDIAN INC	15,700	148,497	242,567
UNITED INSURANCE HOLDINGS CO	33,469	507,218	526,475
UNITED NATURAL FOODS INC	65,462	2,407,921	2,402,457
UNITED PARCEL SERVICE CL B	1,916,649	149,485,092	211,962,184
UNITED RENTALS INC	216,701	9,666,220	24,424,374
UNITED SECURITY BANCSHARE/CA	75,957	287,495	702,600
UNITED STATES ANTIMONY CORP	130,984	162,420	51,084
UNITED STATES LIME + MINERAL	3,971	171,719	311,612
UNITED STATES STEEL CORP	364,422	8,366,529	8,068,296
UNITED TECHNOLOGIES CORP	2,192,370	131,106,649	267,710,285
UNITED THERAPEUTICS CORP	282,958	27,031,656	36,708,100
UNITEDHEALTH GROUP INC	3,039,633	180,597,111	563,608,827
UNITEK GLOBAL SERVICES INC	35,437	324,149	0
UNITIL CORP	8,762	272,611	423,278
UNITY BANCORP INC	54,470	434,399	936,884
UNIVAR INC	140,751	3,895,303	4,109,937
UNIVERSAL DISPLAY CORP	72,870	3,336,306	7,960,997
UNIVERSAL ELECTRONICS INC	41,815	1,000,502	2,795,350
UNIVERSAL FOREST PRODUCTS	18,787	713,216	1,640,316
UNIVERSAL HEALTH SERVICES B	215,645	10,421,762	26,325,964
UNIVERSAL INSURANCE HOLDINGS	236,124	4,456,563	5,950,317
UNIVERSAL LOGISTICS HOLDINGS	13,800	241,127	206,993
UNIVERSAL SECURITY INSTRUMNT	3,256	17,586	9,116
UNIVERSAL STAINLESS + ALLOY	20,335	506,352	396,541

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
UNIVERSAL TECHNICAL INSTITUT	79,747	649,936	284,696
UNIVEST CORP OF PENNSYLVANIA	40,584	955,066	1,215,480
UNUM GROUP	753,293	17,149,217	35,126,047
UPSTATE N Y PWR PRODUCERS	726,898	8,096,408	1
UQM TECHNOLOGIES INC	166,671	502,685	141,470
URANIUM ENERGY CORP	333,541	633,727	530,330
URBAN ONE INC	19,289	20,923	43,400
URBAN OUTFITTERS INC	540,398	14,989,267	10,018,980
US AUTO PARTS NETWORK INC	24,422	29,307	78,884
US BANCORP	4,619,427	110,537,141	239,840,656
US CELLULAR CORP	76,861	3,187,173	2,945,308
US CONCRETE INC	19,876	544,672	1,561,293
US CONCRETE INC WTS	3,083	-	174,386
US CONCRETE INC WTS	3,083	-	162,084
US ECOLOGY INC	90,486	2,740,260	4,569,564
US FOODS HOLDING CORP	202,194	4,991,610	5,503,721
US GEOTHERMAL INC	66,073	195,399	303,276
US GOLD CORP	596	115,552	1,693
US SILICA HOLDINGS INC	147,725	4,152,576	5,242,747
USA TECHNOLOGIES INC	133,576	544,289	694,594
USA TRUCK INC	67,129	704,969	581,334
USANA HEALTH SCIENCES INC	17,420	678,375	1,116,608
USD PARTNERS LP	149,525	1,713,558	1,682,158
USG CORP	161,054	4,010,190	4,673,781
UTAH MEDICAL PRODUCTS INC	16,899	446,048	1,223,456
UTSTARCOM HOLDINGS CORP	65,447	172,781	153,146
VAALCO ENERGY INC	272,723	471,222	254,996
VAIL RESORTS INC	93,230	9,354,978	18,909,798
VALE SA SP ADR WHEN ISSUED	1,430,245	12,150,651	12,514,644
VALE SA SP PREF ADR	525,096	3,995,606	4,279,532
VALERO ENERGY CORP	1,767,831	59,908,984	119,257,853
VALERO ENERGY PARTNERS LP	11,646	351,811	531,514
VALHI INC	225,657	1,270,025	672,459
VALIDUS HOLDINGS LTD	329,154	12,837,539	17,106,116
VALLEY NATIONAL BANCORP	617,600	7,220,090	7,293,862
VALMONT INDUSTRIES	138,452	16,645,246	20,712,441
VALVOLINE INC	166,098	(1,340,333)	3,939,841
VANDA PHARMACEUTICALS INC	59,185	730,050	964,718
VANGUARD NATURAL RESOURCES	190,921	5,351,141	8,114
VANTAGE DRILLING CO	776,036	130,529	13,969
VANTIV INC CL A	424,507	15,417,758	26,888,279
VAREX IMAGING CORP	84,505	956,564	2,856,263
VARIAN MEDICAL SYSTEMS INC	267,903	13,514,626	27,644,948
VARONIS SYSTEMS INC	94,064	2,961,877	3,499,198
VASCO DATA SECURITY INTL	86,570	979,679	1,242,277
VBI VACCINES INC	9,444	445,443	41,081
VCA INC	184,411	3,341,207	17,022,993
VECTREN CORP	497,483	21,471,187	29,072,898
VECTRUS INC	42,667	764,671	1,378,998
VEECO INSTRUMENTS INC	140,191	4,217,038	3,904,312
VEEVA SYSTEMS INC CLASS A	320,074	13,425,333	19,623,711
VEON LTD	1,032,285	11,811,896	4,036,236

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
VERA BRADLEY INC	101,524	1,860,626	992,904
VERACYTE INC	148,130	1,521,291	1,233,919
VERASTEM INC	91,011	173,260	198,404
VERICEL CORP	43,761	181,376	144,411
VERIFONE SYSTEMS INC	1,121,809	31,939,736	20,304,747
VERINT SYSTEMS INC	107,257	3,853,625	4,365,362
VERISIGN INC	401,398	29,494,081	37,314,001
VERISK ANALYTICS INC	403,545	21,436,349	34,047,106
VERITEX HOLDINGS INC	21,959	458,655	578,193
VERITIV CORP	49,496	1,772,456	2,227,322
VERIZON COMMUNICATIONS INC	11,728,972	449,925,063	523,815,896
VERMILLION INC	54,327	110,381	99,963
VERSAR INC	64,695	179,888	94,454
VERSARTIS INC	7,725	169,871	134,798
VERSO CORP A	24,100	147,147	113,029
VERSUM MATERIALS INC	192,548	1,287,433	6,257,820
VERTEX ENERGY INC	77,354	692,077	82,769
VERTEX PHARMACEUTICALS INC	619,917	37,564,601	79,888,664
VERU INC	98,089	382,545	102,993
VF CORP	728,113	17,688,530	41,939,305
VIACOM INC CLASS A	4,567	318,428	173,765
VIACOM INC CLASS B	1,298,418	50,033,162	43,587,879
VIAD CORP	26,524	483,082	1,253,277
VIASAT INC	83,211	3,030,716	5,508,568
VIAVI SOLUTIONS INC	614,455	14,606,582	6,470,216
VICAL INC	30,673	382,573	83,123
VICON INDUSTRIES INC	16,547	68,329	9,680
VICOR CORP	27,003	312,160	483,361
VIDEO DISPLAY CORP	30,882	170,572	31,500
VIEWTRAN GROUP INC	38,037	88,855	3,043
VILLAGE SUPER MARKET CLASS A	39,029	1,036,162	1,011,640
VINCE HOLDING CORP	19,319	318,766	9,094
VIPSHOP HOLDINGS LTD ADR	480,204	5,567,751	5,066,155
VIRCO MFG CORPORATION	55,101	327,279	294,790
VIRNETX HOLDING CORP	110,288	1,363,142	501,810
VIRTU KCG HOLDINGS LLC	53,235	1,894,613	1,061,510
VIRTUS INVESTMENT PARTNERS	18,565	2,025,670	2,059,771
VIRTUSA CORP	85,378	2,277,360	2,510,127
VISA INC CLASS A SHARES	4,445,462	137,621,880	416,895,400
VISHAY INTERTECHNOLOGY INC	492,717	5,782,733	8,179,100
VISHAY PRECISION GROUP	97,282	1,533,612	1,682,982
VISIONCHINA MEDIA INC ADR	14,604	436,225	33,150
VISTA GOLD CORP	128,609	807,205	111,889
VISTA OUTDOOR INC	7,917	(787,955)	178,214
VISTEON CORP	121,004	7,897,116	12,349,718
VISTRA ENERGY CORP	583,670	8,380,740	9,799,827
VITAMIN SHOPPE INC	81,757	2,325,666	952,466
VIVINT SOLAR INC	22,247	257,766	130,142
VIVUS INC	111,191	1,115,348	135,652
VMWARE INC CLASS A	427,717	30,728,689	37,395,308
VOCERA COMMUNICATIONS INC	18,400	497,365	486,128
VOLT INFO SCIENCES INC	20,634	166,727	81,506

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
VOLTARI CORP	7,047	57,078	6,271
VONAGE HOLDINGS CORP	386,832	1,076,695	2,529,882
VOXELJET AG ADR	24,921	353,876	108,655
VOXX INTERNATIONAL CORP	226,074	1,558,073	1,853,804
VOYA FINANCIAL INC	2,527,252	82,269,482	93,230,341
VSE CORP	34,052	853,403	1,531,664
VTB BANK JSC GDR REG S	5,188,272	13,495,048	10,910,936
VULCAN MATERIALS CO	453,231	32,481,625	57,415,249
VUZIX CORP	5,881	24,407	38,523
VWR CORP	108,877	2,821,216	3,594,040
W+T OFFSHORE INC	1,567,106	6,610,433	3,071,527
WABASH NATIONAL CORP	175,242	2,023,272	3,851,824
WABCO HOLDINGS INC	143,686	5,776,520	18,321,408
WABTEC CORP	111,422	(166,998)	10,195,103
WADDELL + REED FINANCIAL A	351,148	9,005,933	6,629,670
WAGEWORKS INC	93,261	5,711,041	6,267,163
WAL MART STORES INC	4,576,246	205,025,882	346,330,327
WALGREENS BOOTS ALLIANCE INC	2,872,285	131,126,841	224,928,676
WALKER + DUNLOP INC	5,300	230,783	258,799
WALKER INNOVATION INC	3,987	11,284	1,635
WALT DISNEY CO/THE	4,381,165	195,412,920	465,498,735
WALTER ENERGY INC	150,123	28,523	6,005
WALTER INVESTMENT MANAGEMENT	595,142	7,955,803	563,659
WARREN RES INC	16,200	1,945,354	16,200
WASHINGTON FEDERAL INC	299,291	5,184,203	9,936,475
WASHINGTON TRUST BANCORP	20,763	487,969	1,070,316
WASHINGTONFIRST BANKSHARE	9,275	347,716	320,267
WASTE CONNECTIONS INC	398,603	19,106,059	25,678,005
WASTE MANAGEMENT INC	1,612,425	59,943,140	118,271,391
WATERS CORP	206,925	11,324,501	38,041,120
WATERSTONE FINANCIAL INC	60,870	633,398	1,147,403
WATSCO INC	68,308	5,616,503	10,533,143
WATSCO INC CL B	300	40,624	45,525
WATTS WATER TECHNOLOGIES A	72,626	3,065,111	4,589,986
WAVE SYSTEMS CORP CLASS A	3,690	101,127	-
WAYFAIR INC CLASS A	172,578	8,956,801	13,267,763
WAYNE SAVINGS BANCSHARES INC	10,931	119,724	191,079
WAYSIDE TECHNOLOGY GROUP INC	15,877	171,639	307,212
WD 40 CO	45,196	1,292,289	4,987,430
WEATHERFORD INTERNATIONAL PL	1,240,418	23,660,110	4,800,417
WEB.COM GROUP INC	135,945	2,254,964	3,439,416
WEBMD HEALTH CORP	85,513	3,314,879	5,015,347
WEBSTER FINANCIAL CORP	106,343	(109,804)	5,553,227
WEC ENERGY GROUP INC	1,373,140	54,470,436	84,283,306
WEIBO CORP SPON ADR	107,432	3,819,637	7,140,975
WEIGHT WATCHERS INTL INC	247,739	4,604,004	8,279,444
WEIS MARKETS INC	12,700	553,182	618,744
WELBILT INC	264,205	3,094,613	4,980,261
WELLCARE HEALTH PLANS INC	233,838	22,692,956	41,987,977
WELLMAN INC	312,400	156	156
WELLS FARGO + CO	13,500,962	434,533,299	748,088,329
WENDY S CO/THE	546,159	6,866,289	8,470,929

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
WERNER ENTERPRISES INC	157,803	2,663,275	4,631,522
WESBANCO INC	53,981	1,573,875	2,134,410
WESCO AIRCRAFT HOLDINGS INC	104,638	1,626,391	1,135,325
WESCO INTERNATIONAL INC	114,663	5,202,518	6,570,192
WEST BANCORPORATION	47,360	696,373	1,120,073
WEST CORP	71,700	1,657,110	1,672,044
WEST MARINE INC	61,789	566,508	793,987
WEST PHARMACEUTICAL SERVICES	345,867	20,798,851	32,691,327
WESTAMERICA BANCORPORATION	76,754	3,715,450	4,301,280
WESTAR ENERGY INC	301,988	8,718,854	16,011,385
WESTELL TECHNOLOGIES INC A	35,094	390,123	109,843
WESTERN ALLIANCE BANCORP	263,966	5,642,132	12,987,122
WESTERN DIGITAL CORP	744,375	29,984,265	65,951,660
WESTERN NEW ENGLAND BANCORP	72,974	457,929	740,689
WESTERN REFINING LOGISTICS L	15,388	338,536	394,702
WESTERN UNION CO	1,458,788	16,848,224	27,789,912
WESTLAKE CHEMICAL CORP	112,788	6,275,501	7,467,720
WESTPORT FUEL SYSTEMS INC	146,085	500,427	343,300
WESTROCK CO	747,242	27,513,411	42,338,711
WESTWATER RESOURCES INC	10,484	409,270	15,621
WESTWOOD HOLDINGS GROUP INC	15,898	533,595	901,263
WET SEAL INC/THE CLASS A	267,949	142,013	0
WEX INC	199,219	17,526,876	20,772,564
WEYCO GROUP INC	10,472	296,122	291,954
WGL HOLDINGS INC	99,580	4,554,582	8,307,930
WHIRLPOOL CORP	175,046	14,726,013	33,542,264
WHITE MOUNTAINS INSURANCE GP	9,639	5,868,536	8,372,979
WHITING PETROLEUM CORP	644,794	17,251,362	3,552,812
WHOLE FOODS MARKET INC	1,064,771	29,234,016	44,837,516
WIDEPOINT CORP	72,026	54,624	33,132
WILDHORSE RESOURCE DEVELOPME	118,934	1,784,013	1,471,216
WILEY (JOHN) + SONS CL B	1,588	64,337	83,568
WILEY (JOHN) + SONS CLASS A	132,011	5,736,114	6,963,567
WILLAMETTE VALLEY VINEYARDS	9,380	37,711	75,886
WILLBROS GROUP INC	390,280	1,299,948	963,991
WILLDAN GROUP INC	29,040	408,541	887,163
WILLIAMS COS INC	2,239,578	53,289,035	67,814,434
WILLIAMS PARTNERS LP	458,503	23,757,186	18,390,558
WILLIAMS SONOMA INC	259,593	9,339,970	12,590,242
WILLIS LEASE FINANCE CORP	35,319	433,626	944,084
WILLIS TOWERS WATSON PLC	261,432	28,939,873	38,027,831
WINDSTREAM HOLDINGS INC	1,170,041	8,384,529	4,539,760
WINDTREE THERAPEUTICS INC	12,066	1,541,409	3,921
WINGSTOP INC	1,191	22,635	36,812
WINLAND ELECTRONICS INC	5,782	4,154	9,713
WINMARK CORP	10,130	400,450	1,306,250
WINNEBAGO INDUSTRIES	90,342	1,181,499	3,161,982
WINS FINANCE HOLDINGS INC	2,585	380,229	542,850
WINTRUST FINANCIAL CORP	116,440	4,517,413	8,900,687
WIRELESS TELECOM GROUP INC	67,378	177,855	107,805
WISDOMTREE INVESTMENTS INC	49,852	581,093	506,996
WIX.COM LTD	22,993	624,152	1,600,316

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
WNS HOLDINGS LTD ADR	261,694	6,688,735	8,991,820
WOLVERINE WORLD WIDE INC	190,510	2,638,931	5,336,197
WONDER AUTO TECHNOLOGY INCORPO	65,400	-	0
WOODWARD INC	225,396	10,645,497	15,232,271
WORKDAY INC CLASS A	284,791	21,282,920	27,624,738
WORLD ACCEPTANCE CORP	62,876	2,758,051	4,710,038
WORLD FUEL SERVICES CORP	509,682	19,376,776	19,597,290
WORLD POINT TERMINALS LP	17,950	274,313	310,181
WORLD WRESTLING ENTERTAIN A	55,397	584,980	1,128,431
WORTHINGTON INDUSTRIES	137,033	2,662,848	6,881,785
WPP PLC SPONSORED ADR	19,800	2,177,877	2,087,118
WPX ENERGY INC	904,019	9,093,638	8,732,824
WR BERKLEY CORP	312,861	11,104,728	21,640,587
WR GRACE + CO	138,043	5,076,359	9,940,486
WRIGHT INVESTORS SERVICE HO	6,081	17,346	3,648
WRIGHT MEDICAL GROUP NV	186,841	4,454,997	5,136,259
WRIGHT MEDICAL GROUP NV	165,973	414,932	242,320
WSFS FINANCIAL CORP	57,481	1,726,470	2,606,758
WSI INDUSTRIES INC	6,479	30,904	21,382
WVS FINANCIAL CORP	3,284	48,818	52,866
WW GRAINGER INC	130,332	11,543,029	23,528,905
WYNDHAM WORLDWIDE CORP	378,705	13,636,349	38,025,733
WYNN RESORTS LTD	95,908	8,733,830	12,863,232
XACTLY CORP	14,693	117,544	229,946
XCEL ENERGY INC	1,952,635	58,789,931	89,586,878
XCERRA CORP	186,598	1,264,942	1,823,066
XENITH BANKSHARES INC	43,866	598,203	1,362,493
XENON PHARMACEUTICALS INC	54,826	466,463	172,702
XERIUM TECHNOLOGIES INC	17,616	469,465	126,659
XEROX CORP	1,040,302	27,578,543	29,887,867
XILINX INC	549,560	14,697,404	35,347,709
XINYUAN REAL ESTATE CO L ADR	125,400	541,076	649,572
XL GROUP LTD	698,394	20,275,428	30,589,643
XO GROUP INC	64,248	1,318,809	1,132,042
XOMA CORP	10,563	892,690	73,836
XPERI CORP	141,903	3,804,181	4,228,721
XPO LOGISTICS INC	172,887	6,742,396	11,173,689
XTANT MEDICAL HOLDINGS INC	27,632	201,460	18,541
XTANT MEDICAL HOLDINGS INC	18,421	-	1,768
XUNLEI LTD ADR	7,446	89,350	24,124
XYLEM INC	618,673	15,699,082	34,293,023
YANDEX NV A	2,063,446	40,322,034	54,144,833
YANGTZE RIVER DEVELOPMENT LT	19,200	264,795	256,320
YELP INC	112,084	8,123,247	3,364,764
YEXT INC	4,964	54,603	66,168
YINGLI GREEN ENERGY HOLD ADR	53,161	611,354	120,676
YORK WATER CO	11,571	268,015	403,256
YRC WORLDWIDE INC	133,804	1,943,259	1,487,900
YUM BRANDS INC	861,236	19,749,155	63,524,777
YUM CHINA HOLDINGS INC	1,168,209	17,819,211	46,062,475
YUMA ENERGY INC	5,052	439,226	4,698
YY INC ADR	54,404	3,805,422	3,157,062

CalPERS 2016-2017 Annual Investment Report
Domestic Equity

Security Name	Shares	Book Value	Market Value
ZAGG INC	123,733	675,848	1,070,289
ZAYO GROUP HOLDINGS INC	334,571	10,808,231	10,338,258
ZAZA ENERGY CORP	12,869	120,828	450
ZEBRA TECHNOLOGIES CORP CL A	111,693	3,766,878	11,227,400
ZENDESK INC	107,021	2,215,086	2,973,041
ZHONGLU CO LTD B	161,247	367,970	188,498
ZILLOW GROUP INC A	121,118	3,068,350	5,915,418
ZILLOW GROUP INC C	408,733	12,716,171	20,032,002
ZIMMER BIOMET HOLDINGS INC	499,681	31,148,574	64,159,083
ZION OIL + GAS INC	115,413	585,048	395,868
ZIONS BANCORPORATION	572,584	12,908,058	25,142,170
ZIOPHARM ONCOLOGY INC	211,625	2,741,477	1,316,310
ZIX CORP	175,973	604,858	1,001,288
ZOE S KITCHEN INC	31,669	797,786	377,183
ZOETIS INC	1,548,962	44,653,870	96,624,275
ZOGENIX INC	57,567	766,831	834,724
ZST DIGITAL NETWORKS INC	9,470	45,866	189
ZTO EXPRESS CAYMAN INC ADR	9,431	183,911	131,662
ZUMIEZ INC	68,031	1,419,768	840,181
ZUOAN FASHION LTD SPON ADR	47,549	279,605	475
ZYNGA INC CL A	2,652,213	8,470,897	9,654,056
Total		**$ 45,624,931,312**	**$ 75,485,232,282**

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
13 HOLDINGS LTD/THE	1,666,243	1,200,342	343,645
361 DEGREES INTERNATIONAL	1,665,055	520,044	612,149
3I GROUP PLC	3,779,979	29,367,562	44,312,764
3S KOREA CO LTD	89,559	1,653,086	181,599
3SBIO INC	1,488,708	1,916,322	1,975,675
7 ELEVEN MALAYSIA HOLDINGS B	4,486,400	1,961,323	1,431,835
77 BANK LTD/THE	2,283,189	11,021,630	11,237,126
888 HOLDINGS PLC	471,706	1,022,143	1,563,975
A DATA TECHNOLOGY CO LTD	481,794	769,290	1,183,103
A.C.N. 004 410 833 LTD	8,228,658	-	6
A.G.V. PRODUCTS	690,578	202,852	171,850
A2 MILK CO LTD	1,918,134	1,916,709	5,617,832
A2A SPA	4,672,191	3,749,673	7,748,173
AA PLC	1,441,279	7,370,863	4,268,500
AAC TECHNOLOGIES HOLDINGS IN	3,531,274	18,750,202	44,149,691
AAK AB	65,527	1,942,952	4,777,867
AALBERTS INDUSTRIES NV	268,204	5,503,401	10,663,687
AAMAL CO	252,293	986,862	779,541
AAREAL BANK AG	250,220	8,013,152	9,905,829
ABB INDIA LTD	94,077	1,640,063	2,111,351
ABB LTD REG	6,906,483	129,936,822	170,777,953
ABC MART INC	77,432	3,540,743	4,555,241
ABCAM PLC	135,624	1,211,563	1,715,002
ABERDEEN ASSET MGMT PLC	2,472,723	13,513,670	9,700,063
ABERTIS INFRAESTRUCTURAS SA	1,494,130	23,656,676	27,640,987
ABILITY ENTERPRISE CO LTD	410,758	456,636	257,230
ABLE C+C	26,623	1,148,414	600,338
ABN AMRO GROUP NV CVA	626,912	13,359,054	16,595,720
ABOITIZ EQUITY VENTURES INC	4,708,069	6,266,772	7,105,023
ABOITIZ POWER CORP	4,064,377	3,404,695	3,133,259
ABU DHABI COMMERCIAL BANK	3,369,114	6,744,340	6,430,115
ACACIA MINING PLC	331,794	1,393,500	1,283,900
ACBEL POLYTECH INC	1,095,093	900,237	851,379
ACC LTD	73,637	1,577,567	1,786,365
ACCELL GROUP	68,667	1,559,502	2,246,553
ACCIONA SA	128,766	14,298,342	11,317,376
ACCOR SA	443,721	19,328,180	20,772,315
ACCORDIA GOLF TRUST	1,748,711	996,647	908,108
ACCTON TECHNOLOGY CORP	3,398,250	4,381,810	8,668,777
ACE HARDWARE INDONESIA	14,562,517	915,005	1,158,227
ACEA SPA	187,592	2,237,751	2,839,224
ACER INC	6,762,718	5,698,607	3,545,870
ACERINOX SA	303,296	4,786,505	4,145,896

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
ACES ELECTRONIC CO LTD	172,658	199,721	163,747
ACHILLES CORP	41,686	642,549	699,338
ACKERMANS + VAN HAAREN	52,833	7,351,398	8,809,774
ACOM CO LTD	697,973	1,959,333	3,186,722
ACONEX LTD	397,967	1,818,146	1,138,621
ACS ACTIVIDADES CONS Y SERV	800,310	29,370,740	30,875,233
ACS ACTIVIDADES DE CONSTRUCCIO	800,310	673,277	638,955
ADANA CIMENTO A	193,753	442,622	389,425
ADANI ENTERPRISES LTD	1,966,256	3,382,676	4,033,658
ADANI PORTS AND SPECIAL ECON	1,257,531	5,703,763	7,063,183
ADANI POWER LTD	1,529,768	1,078,662	705,273
ADARO ENERGY TBK PT	28,181,359	4,087,909	3,340,953
ADASTRIA CO LTD	58,495	1,358,402	1,629,498
ADCOCK INGRAM HOLDINGS LTD	208,585	827,797	940,843
ADCORP HOLDINGS LTD	210,216	462,688	216,594
ADECCO GROUP AG REG	444,032	26,343,798	33,801,458
ADEKA CORP	277,047	2,920,379	4,216,365
ADELAIDE BRIGHTON LTD	956,790	2,599,678	4,131,889
ADHI KARYA PERSERO TBK PT	3,370,308	624,966	543,700
ADIDAS AG	798,909	78,207,348	152,853,149
ADITYA BIRLA FASHION AND RET	356,426	788,189	956,168
ADITYA BIRLA NUVO LTD	61,126	1,078,242	1,758,209
ADLINK TECHNOLOGY INC	283,863	659,338	574,818
ADMIRAL GROUP PLC	400,841	8,220,785	10,429,068
ADO PROPERTIES SA	65,926	2,214,663	2,784,748
ADP	58,410	5,733,142	9,413,388
ADVAN CO LTD	38,849	173,113	394,854
ADVANCED CERAMIC X CORP	109,252	892,732	1,328,838
ADVANCED INFO SERVICE FOR RG	3,327,974	17,403,640	17,389,327
ADVANCED INTERNATIONAL MULTI	299,442	338,871	311,058
ADVANCED PROCESS SYSTEMS COR	25,123	549,820	1,082,511
ADVANCED SEMICONDUCTOR ENGR	9,773,926	9,634,683	12,546,739
ADVANCED WIRELESS SEMICONDUC	271,987	645,000	574,017
ADVANTAGE OIL + GAS LTD	426,040	2,562,398	2,877,008
ADVANTECH CO LTD	627,720	3,300,475	4,446,865
ADVANTEST CORP	551,482	9,867,634	9,433,505
ADVTECH LTD	1,327,885	1,424,430	1,809,025
AECI LTD	323,114	2,561,867	2,620,919
AECON GROUP INC	173,557	1,965,337	2,156,936
AED OIL LTD	431,977	-	0
AEGEAN AIRLINES	58,205	497,117	551,003
AEGON NV	7,414,613	55,915,395	37,810,072
AENA SME SA	356,021	45,765,340	69,375,342

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
AEON CO LTD	1,883,285	24,695,560	28,611,322
AEON DELIGHT CO LTD	45,324	984,987	1,466,299
AEON FANTASY CO LTD	14,705	166,339	423,379
AEON FINANCIAL SERVICE CO LT	323,595	5,951,613	6,848,597
AEON MALL CO LTD	327,587	6,755,267	6,449,105
AES TIETE ENERGIA SA UNIT	402,335	1,679,822	1,657,550
AF AB B SHS	168,064	2,115,029	3,469,055
AFREN PLC	12,706,941	-	17
AFRICA ISRAEL PROPERTIES LTD	29,505	451,593	625,059
AFRICAN RAINBOW MINERALS LTD	219,939	2,222,616	1,415,228
AFYON CIMENTO	94,648	181,615	243,705
AGABANG+COMPANY	55,149	574,406	308,485
AGEAS	764,294	53,634,633	30,736,685
AGFA GEVAERT NV	1,180,161	6,480,182	5,734,099
AGGREKO PLC	553,161	12,902,600	6,614,053
AGILE GROUP HOLDINGS LTD	5,245,947	4,279,365	4,804,811
AGL ENERGY LTD	1,761,280	22,990,408	34,450,240
AGNICO EAGLE MINES LTD	656,669	27,424,608	29,569,590
AGRICULTURAL BANK OF CHINA H	82,104,949	35,465,352	38,809,864
AGRIUM INC	351,453	25,105,734	31,805,826
AGUAS ANDINAS SA A	7,227,477	4,812,722	4,228,899
AGUNG PODOMORO LAND TBK PT	15,611,168	441,340	219,042
AHLSELL AB	596,352	4,102,406	4,083,126
AHNLAB INC	13,368	836,704	586,513
AI HOLDINGS CORP	86,192	663,674	2,320,494
AIA ENGINEERING LTD	86,369	1,784,384	1,864,404
AIA GROUP LTD	37,573,052	170,869,987	274,586,093
AICA KOGYO CO LTD	124,941	1,848,514	3,802,924
AICHI BANK LTD/THE	23,274	1,395,706	1,311,198
AICHI CORP	54,548	278,809	378,670
AICHI STEEL CORP	39,636	1,605,630	1,564,503
AIDA ENGINEERING LTD	129,067	717,003	1,234,841
AIFUL CORP	530,421	1,476,241	1,935,497
AIMIA INC	557,281	4,814,255	742,355
AIN PHARMACIEZ INC	36,730	2,294,875	2,654,403
AINSWORTH GAME TECHNOLOGY LT	332,560	1,285,779	550,995
AIPHONE CO LTD	26,727	449,924	469,086
AIR ARABIA PJSC	3,132,924	879,544	870,032
AIR CANADA	264,002	2,850,146	3,533,035
AIR CHINA LTD H	3,530,323	2,731,681	3,640,464
AIR FRANCE KLM	1,211,598	9,132,551	17,252,871
AIR LIQUIDE SA	904,107	83,772,347	111,573,650
AIR NEW ZEALAND LTD	7,254,138	11,834,685	17,315,425

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
AIR WATER INC	349,192	4,728,577	6,414,493
AIRASIA BHD	938,300	562,963	710,395
AIRASIA X BHD	4,856,902	550,100	463,893
AIRBUS SE	1,526,604	80,684,218	125,364,096
AIRPORT CITY LTD	146,155	1,448,943	2,022,885
AIRPORT CITY LTD	9,745	-	32,979
AIRPORT FACILITIES CO LTD	38,154	198,553	207,136
AIRPORTS OF THAILAND PCL FOR	8,775,488	7,209,316	12,206,117
AIRTAC INTERNATIONAL GROUP	292,512	1,986,184	3,456,876
AISAN INDUSTRY CO LTD	125,634	1,081,395	992,904
AISIN SEIKI CO LTD	592,611	21,501,290	30,326,755
AIXTRON SE	241,580	3,376,912	1,695,915
AJANTA PHARMA LTD	43,887	997,805	1,048,947
AJINOMOTO CO INC	1,500,145	23,427,498	32,396,776
AJISEN CHINA HOLDINGS LTD	1,389,165	857,806	562,325
AK HOLDINGS INC	11,397	974,789	739,141
AKASTOR ASA	352,029	716,178	577,845
AKBANK T.A.S.	15,046,282	44,690,576	41,859,892
AKCANSA CIMENTO	68,500	330,622	227,131
AKEBONO BRAKE INDUSTRY CO	312,090	1,213,835	977,713
AKENERJI ELEKTRIK URETIM AS	345,641	221,985	105,972
AKER ASA A SHARES	64,666	2,304,847	2,115,214
AKER BP ASA	340,907	5,636,717	5,026,121
AKER SOLUTIONS ASA	666,864	2,976,800	3,002,087
AKITA BANK LTD/THE	470,556	1,564,253	1,390,394
AKR CORPORINDO TBK PT	1,941,748	897,153	950,659
AKSA AKRILIK KIMYA SANAYII	175,592	525,136	666,966
AKSA ENERJI URETIM AS	467,661	471,176	517,772
AKSIGORTA	255,784	241,239	236,720
AKZO NOBEL	582,156	36,565,840	50,522,074
AL MEERA CONSUMER GOODS CO	7,181	350,673	266,997
ALACER GOLD CORP	968,038	3,903,661	1,550,412
ALAM SUTERA REALTY TBK PT	23,700,140	1,119,577	565,496
ALAMOS GOLD INC CLASS A	673,801	8,314,130	4,773,211
ALARKO HOLDING	174,334	290,941	283,088
ALBARAKA TURK KATILIM BANKAS	1,235,724	663,836	449,029
ALBIOMA SA	65,875	2,011,950	1,514,689
ALDAR PROPERTIES PJSC	4,913,963	3,082,595	3,077,122
ALDERMORE GROUP PLC	532,013	2,093,337	1,501,670
ALEMBIC PHARMACEUTICALS LTD	99,035	815,204	775,578
ALEXANDER FORBES GROUP HOLDI	1,981,118	927,529	1,050,851
ALFA LAVAL AB	957,791	15,920,263	19,577,000
ALFA S.A.B. A	5,430,100	7,515,946	7,746,250

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
ALFRESA HOLDINGS CORP	634,060	9,704,141	12,228,613
ALGONQUIN POWER + UTILITIES	1,106,381	9,167,642	11,628,633
ALI CORP	894,476	789,567	467,527
ALIANSCE SHOPPING CENTERS SA	154,431	629,235	702,414
ALIBABA HEALTH INFORMATION T	4,012,112	2,732,133	1,911,888
ALIBABA PICTURES GROUP LTD	27,958,542	7,472,843	4,655,907
ALIMENTATION COUCHE TARD B	1,062,425	24,260,834	50,851,105
ALIOR BANK SA	142,216	2,382,447	2,368,149
ALK ABELLO A/S	14,101	1,342,222	2,101,455
ALKEM LABORATORIES LTD	80,140	1,914,407	2,300,640
ALLAHABAD BANK FOREIGN	636,242	965,893	667,863
ALLIANCE BANK MALAYSIA BHD	2,144,337	2,041,093	1,923,217
ALLIANCE GLOBAL GROUP INC	7,418,016	2,519,486	2,102,212
ALLIANZ SE REG	1,260,085	193,328,905	247,771,638
ALLIED IRISH BANKS PLC	1,185,436	5,841,833	6,692,643
ALLIED MINDS PLC	515,337	2,866,505	1,117,892
ALLOT COMMUNICATIONS LTD	70,093	971,009	358,532
ALLREAL HOLDING AG REG	34,909	4,969,436	6,324,606
ALM. BRAND A/S	172,629	781,826	1,535,940
ALMACENES EXITO SA	376,582	2,684,637	1,890,877
ALMIRALL SA	142,071	1,689,702	2,310,683
ALPARGATAS SA PREF	356,362	1,559,762	1,474,601
ALPEK SA DE CV	584,775	1,031,745	703,355
ALPEN CO LTD	70,381	1,242,501	1,254,649
ALPHA BANK AE	3,464,199	6,907,304	8,534,358
ALPHA NETWORKS INC	946,233	666,781	864,736
ALPHA SYSTEMS INC	12,022	211,222	245,348
ALPINE ELECTRONICS INC	134,409	1,534,647	2,010,878
ALPIQ HOLDING AG REG	16,924	1,798,750	1,449,154
ALPS ELECTRIC CO LTD	446,214	5,600,343	12,866,973
ALS LTD	993,850	9,074,037	5,679,376
ALSEA SAB DE CV	821,054	2,730,630	3,115,966
ALSO HOLDING AG REG	8,328	1,059,723	1,070,567
ALSTOM	547,588	26,763,443	19,117,527
ALTAGAS LTD	384,163	10,593,177	8,779,528
ALTEK CORP	850,638	648,775	699,078
ALTEN SA	73,791	3,311,218	6,084,073
ALTICE NV A	1,322,508	27,193,413	30,469,401
ALTICE NV B	503,403	9,097,901	11,600,819
ALTIUM LTD	297,275	1,117,737	1,954,170
ALTRAN TECHNOLOGIES SA	390,773	3,856,045	6,360,090
ALTRI SGPS SA	176,465	381,960	812,315
ALUMINA LTD	4,797,716	8,248,848	7,065,768

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
ALUMINUM CORP OF CHINA LTD H	6,545,331	3,605,276	3,353,807
ALUPAR INVESTIMENTO SA UNIT	314,830	1,713,189	1,718,941
ALVIVA HOLDINGS LTD	348,370	615,878	514,478
AMADA HOLDINGS CO LTD	656,213	5,439,402	7,580,676
AMADEUS IT GROUP SA	1,982,331	67,328,528	118,360,579
AMANAT HOLDINGS PJSC	2,366,232	592,438	734,425
AMANO CORP	191,479	2,178,236	3,986,016
AMARA RAJA BATTERIES LTD	93,447	1,124,438	1,213,812
AMATA CORP PUBLIC CO LTD FOR	1,663,200	733,456	842,126
AMAYA INC	278,502	7,477,567	4,970,876
AMBEV SA	7,738,956	41,660,483	42,767,763
AMBU A/S B	59,975	1,754,568	3,864,119
AMBUJA CEMENTS LTD	1,230,221	4,092,194	4,692,493
AMCOR LIMITED	2,467,630	15,353,035	30,682,215
AMEC FOSTER WHEELER PLC	1,202,923	9,604,248	7,300,166
AMER SPORTS OYJ	292,819	4,046,666	7,314,046
AMERICA MOVIL SAB DE C SER L	81,318,103	67,916,062	65,594,514
AMICOGEN INC	18,715	1,355,374	660,834
AMICOGEN INC RTS	985	-	6,928
AMLAK FINANCE	1,141,074	404,422	295,136
AMMB HOLDINGS BHD	3,675,490	4,798,235	4,178,396
AMOREPACIFIC CORP	59,478	5,934,876	15,803,293
AMOREPACIFIC CORP PREF	20,018	3,081,717	3,254,263
AMOREPACIFIC GROUP	57,563	2,186,755	6,540,364
AMOT INVESTMENTS LTD	346,398	1,291,531	1,816,512
AMP LTD	6,648,405	34,455,046	26,467,229
AMPLIFON SPA	255,725	1,716,597	3,371,674
AMS AG	124,893	3,612,692	8,118,417
AMTEK AUTO LTD	1,007,341	795,051	504,936
AMTRAN TECHNOLOGY CO LTD	2,078,277	1,464,425	1,431,292
AMUNDI SA	539,226	27,332,163	38,961,178
AMUSE INC	23,151	452,609	630,479
AMVIG HOLDINGS LTD	818,714	485,787	251,704
ANA HOLDINGS INC	2,366,331	7,007,084	8,221,926
ANADOLU CAM SANAYII AS	377,473	334,933	383,629
ANADOLU EFES BIRACILIK VE	1,943,522	15,555,740	12,049,944
ANADOLU HAYAT EMEKLILIK	144,744	236,859	227,642
ANDHRA BANK	855,225	986,987	721,095
ANDRITZ AG	163,164	7,625,463	9,814,729
ANEKA TAMBANG PERSERO TBK PT	16,246,374	629,782	847,213
ANEST IWATA CORP	73,128	682,060	669,710
ANGANG STEEL CO LTD H	2,158,808	1,757,266	1,609,472
ANGLO AMERICAN PLATINUM LTD	80,260	2,496,947	1,836,133

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
ANGLO AMERICAN PLC	1,006,069	26,378,788	13,477,217
ANGLO AMERICAN PLC	2,871,673	90,845,630	38,196,813
ANGLOGOLD ASHANTI LTD	1,016,482	9,882,955	9,930,144
ANHEUSER BUSCH INBEV SA/NV	1,798,766	106,983,050	198,408,505
ANHUI CONCH CEMENT CO LTD H	7,137,283	21,521,123	24,822,709
ANHUI EXPRESSWAY CO LTD H	951,436	676,947	712,987
ANHUI GUJING DISTILLERY CO B	231,154	898,875	1,003,209
ANICOM HOLDINGS INC	31,795	818,693	696,960
ANIMA HOLDING SPA	2,700,410	16,200,684	19,326,699
ANRITSU CORP	416,736	2,719,206	3,760,858
ANSALDO STS SPA	262,180	2,520,701	3,337,162
ANSELL LTD	315,486	3,897,860	5,742,514
ANTA SPORTS PRODUCTS LTD	2,632,565	6,137,807	8,700,520
ANTOFAGASTA PLC	948,615	9,791,614	9,851,466
ANTON OILFIELD SERVICES GP	3,020,500	1,205,679	282,454
ANXIN CHINA HOLDINGS LTD	3,913,575	618,735	0
AO WORLD PLC	621,395	1,602,729	938,325
AOI ELECTRONICS CO LTD	11,029	494,335	412,255
AOKI HOLDINGS INC	118,754	1,113,276	1,506,093
AOMORI BANK LTD/THE	582,756	1,934,886	2,064,232
AOYAMA TRADING CO LTD	108,080	2,608,762	3,852,445
AOZORA BANK LTD	2,809,799	7,450,812	10,703,045
AP MOELLER MAERSK A/S A	11,578	21,352,622	22,077,071
AP MOLLER MAERSK A/S B	20,249	33,641,172	40,661,315
AP THAILAND PCL FOREIGN	5,050,144	1,076,421	1,204,185
APA GROUP	2,525,788	14,535,891	17,766,008
APERAM	118,981	2,258,767	5,523,160
APG SGA SA	2,288	943,757	1,110,483
APLUS FINANCIAL CO LTD	176,382	248,039	174,247
APN OUTDOOR GROUP LTD	373,294	1,791,643	1,377,272
APOLLO HOSPITALS ENTERPRISE	158,745	2,630,087	3,130,193
APOLLO TYRES LTD	511,105	1,237,994	1,903,276
APPLUS SERVICES SA	376,747	4,535,168	4,735,285
APROGEN PHARMACEUTICALS INC	171,209	804,981	602,294
APS HOLDINGS CORP	23,978	339,209	247,295
ARAKAWA CHEMICAL INDUSTRIES	49,347	596,399	845,439
ARATA CORP	32,248	776,896	1,097,797
ARB CORP LTD	159,554	1,399,748	1,922,676
ARBONIA AG	97,144	1,380,406	1,780,269
ARC RESOURCES LTD	847,435	17,820,522	11,066,830
ARCA CONTINENTAL SAB DE CV	897,839	6,051,014	6,765,636
ARCADIS NV	253,220	5,234,420	4,570,427
ARCADYAN TECHNOLOGY CORP	924,000	1,669,882	1,561,262

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
ARCELIK A.S.	424,239	2,435,369	3,138,544
ARCELORMITTAL	1,426,588	82,307,853	32,314,100
ARCELORMITTAL SOUTH AFRICA	89,041	183,161	36,017
ARCLAND SAKAMOTO CO LTD	87,627	608,067	1,176,839
ARCLAND SERVICE HOLDINGS CO	31,000	462,099	553,175
ARCS CO LTD	114,799	2,126,040	2,483,770
ARDENT LEISURE GROUP	1,041,455	1,500,484	1,501,835
ARDENTEC CORP	1,038,580	751,192	921,817
AREZZO INDUSTRIA E COMERCIO	89,762	784,137	886,176
ARIAKE JAPAN CO LTD	34,341	1,791,569	2,393,099
ARISTOCRAT LEISURE LTD	2,580,833	23,853,014	44,660,402
ARKEMA	158,357	12,257,435	16,874,721
ARNOLDO MONDADORI EDITORE	351,172	871,121	640,848
ARTNATURE INC	66,715	749,011	429,880
ARVIND LTD	260,172	880,084	1,448,430
ARYZTA AG	173,224	7,434,600	5,703,276
AS ONE CORP	29,846	710,971	1,394,547
ASAHI CO LTD	26,827	449,388	313,250
ASAHI DIAMOND INDUSTRIAL CO	140,635	1,248,153	1,032,607
ASAHI GLASS CO LTD	783,910	30,526,174	33,000,118
ASAHI GROUP HOLDINGS LTD	847,282	19,547,296	31,882,413
ASAHI HOLDINGS INC	69,551	1,287,081	1,143,295
ASAHI INTECC CO LTD	121,572	4,748,586	5,528,959
ASAHI KASEI CORP	3,607,866	25,397,085	38,772,673
ASAHI YUKIZAI CORP	142,083	360,683	313,604
ASALEO CARE LTD	792,112	1,114,658	893,157
ASATSU DK INC	105,451	2,482,843	2,636,275
ASCENDAS INDIA TRUST	1,792,998	1,101,155	1,478,049
ASCENDIS HEALTH LTD	475,901	933,119	785,994
ASCOM HOLDING AG REG	86,183	1,029,619	1,763,883
ASELSAN ELEKTRONIK SANAYI	517,313	2,169,870	3,210,303
ASHMORE GROUP PLC	701,542	4,313,370	3,218,598
ASHOK LEYLAND LTD	1,738,270	1,919,039	2,523,870
ASHTEAD GROUP PLC	2,024,141	32,484,031	41,778,880
ASIA CEMENT CORP	4,122,961	3,889,852	3,537,452
ASIA OPTICAL CO INC	534,800	604,314	954,623
ASIA PACIFIC TELECOM CO LTD	4,179,607	1,663,634	1,504,494
ASIA POLYMER	705,694	491,591	439,609
ASIA VITAL COMPONENTS	825,083	589,234	722,829
ASIAN PAINTS LTD	474,100	5,829,175	8,089,865
ASIAN PAY TELEVISION TRUST	3,173,612	1,849,242	1,313,839
ASIANA AIRLINES	399,718	1,696,289	2,141,564
ASICS CORP	327,384	4,173,432	6,066,337

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
ASKA PHARMACEUTICAL CO LTD	47,493	408,126	712,232
ASKUL CORP	37,898	1,432,159	1,165,343
ASM INTERNATIONAL NV	114,188	2,761,047	6,640,798
ASM PACIFIC TECHNOLOGY	1,179,364	13,210,502	15,938,474
ASML HOLDING NV	1,013,818	73,137,928	131,934,935
ASOS PLC	443,953	30,382,503	33,152,898
ASPEED TECHNOLOGY INC	67,537	1,225,309	1,500,829
ASPEN PHARMACARE HOLDINGS LT	1,617,774	33,882,354	35,448,410
ASR NEDERLAND NV	252,389	6,533,839	8,499,123
ASSA ABLOY AB B	2,569,429	29,679,867	56,387,275
ASSECO POLAND SA	176,449	2,488,814	2,320,586
ASSICURAZIONI GENERALI	4,525,130	101,523,304	74,371,975
ASSOCIATED BRITISH FOODS PLC	680,010	13,690,606	25,933,646
ASSORE LTD	53,842	1,254,879	800,741
ASTALDI SPA	316,731	1,872,055	1,968,800
ASTELLAS PHARMA INC	6,115,418	66,776,965	74,809,911
ASTM SPA	129,751	1,511,075	2,239,046
ASTRA AGRO LESTARI TBK PT	676,990	944,004	746,708
ASTRA INTERNATIONAL TBK PT	82,867,584	46,548,269	55,493,767
ASTRAL FOODS LTD	78,660	864,192	888,507
ASTRAZENECA PLC	3,252,706	173,439,592	216,958,907
ASTRO MALAYSIA HOLDINGS BHD	4,105,835	3,121,952	2,419,895
ASUNARO AOKI CONSTRUCTION	46,997	276,089	354,273
ASUSTEK COMPUTER INC	1,461,108	12,017,442	13,808,964
ASX LTD	447,185	14,969,696	18,388,924
ATCO LTD CLASS I	230,506	6,313,276	9,000,521
ATEA ASA	229,349	1,678,594	3,066,509
ATEAM INC	21,263	507,113	563,928
ATEN INTERNATION CO LTD	265,211	583,731	732,338
ATGEN CO LTD	19,638	726,060	575,853
ATHABASCA OIL CORP	1,724,012	13,193,553	1,340,765
ATKINS (WS) PLC	272,975	3,907,799	7,378,835
ATLANTIA SPA	1,226,315	28,050,304	34,463,323
ATLAS COPCO AB A SHS	1,770,614	37,915,271	67,805,450
ATLAS COPCO AB B SHS	3,353,463	54,102,351	115,737,410
ATOM CORP	188,384	925,059	1,290,989
ATOS SE	270,083	20,636,050	37,858,464
ATRESMEDIA CORP DE MEDIOS DE	190,608	1,832,050	2,226,157
ATRIUM LJUNGBERG AB B SHS	113,175	1,724,714	1,885,237
ATS AUTOMATION TOOLING SYS	176,920	1,076,446	1,810,482
ATSUGI CO LTD	319,935	414,101	344,536
ATTACQ LTD	905,435	1,405,532	1,172,695
ATTENDO AB	247,681	2,346,864	3,015,788

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
ATTIJARIWAFA BANK	160,869	6,050,387	7,331,083
AU OPTRONICS CORP	27,819,720	11,893,576	12,711,838
AUCKLAND INTL AIRPORT LTD	3,159,390	10,672,580	16,493,870
AUDIOCODES LTD	53,255	236,666	326,731
AURIZON HOLDINGS LTD	6,887,337	27,091,804	28,316,512
AUROBINDO PHARMA LTD	645,482	6,478,857	6,836,547
AURUBIS AG	95,770	4,535,375	7,509,615
AUSNET SERVICES	4,773,049	4,934,227	6,352,126
AUST AND NZ BANKING GROUP	7,052,487	143,868,365	155,364,003
AUSTEVOLL SEAFOOD ASA	273,094	1,746,010	2,314,731
AUSTRALIAN AGRICULTURAL CO	1,047,155	1,333,013	1,489,973
AUSTRALIAN PHARMA INDUS LTD	1,129,693	864,106	1,650,742
AUSTRIA TECHNOLOGIE + SYSTEM	25,000	432,940	280,547
AUTO TRADER GROUP PLC	3,529,593	19,244,114	17,422,096
AUTOBACS SEVEN CO LTD	171,513	2,131,328	2,784,267
AUTOCANADA INC	51,170	2,179,328	751,765
AUTOGRILL SPA	334,510	2,734,538	4,047,986
AUTOMOTIVE HOLDINGS GROUP LT	634,260	1,867,286	1,629,805
AUTONEUM HOLDING AG	6,775	693,355	1,856,979
AVANZA BANK HOLDING AB	57,474	1,309,407	2,506,921
AVENG LTD	977,912	714,105	436,618
AVEO GROUP	994,327	2,489,780	2,120,301
AVEVA GROUP PLC	143,981	3,220,967	3,628,278
AVEX INC	116,048	1,497,875	1,554,404
AVI LTD	556,638	3,041,968	4,035,919
AVIANCA HOLDINGS SA	1,397,291	1,390,587	1,129,699
AVIC INTERNATIONAL HLDGS HK	7,035,326	559,531	351,476
AVIVA PLC	10,053,472	83,335,746	68,690,079
AVIVASA EMEKLILIK VE HAYAT A	45,586	295,450	264,258
AWA BANK LTD/THE	543,719	3,185,186	3,697,056
AWE LTD	2,180,112	2,964,560	744,153
AXA SA	7,818,159	204,289,223	213,562,186
AXEL SPRINGER SE	97,924	4,236,329	5,874,724
AXFOOD AB	263,570	2,412,233	4,393,583
AXIAL RETAILING INC	31,397	918,372	1,197,378
AXIATA GROUP BERHAD	8,867,163	11,433,921	9,977,147
AXIS BANK LTD FOREIGN	10,941,967	63,347,593	87,578,057
AXTEL SAB DE CV CPO	2,134,790	715,296	444,656
AYALA CORPORATION	472,316	6,358,248	7,956,176
AYALA LAND INC	13,578,812	31,992	27
AYALA LAND INC	11,225,102	8,215,572	8,842,604
AYGAZ AS	171,822	654,859	760,932
AZBIL CORP	173,791	4,555,005	6,604,543

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
AZIMUT HOLDING SPA	262,278	3,672,924	5,249,928
AZRIELI GROUP LTD	74,495	2,470,797	4,141,332
B COMMUNICATIONS LTD	39,422	1,070,592	683,445
B+M EUROPEAN VALUE RETAIL SA	1,816,898	6,483,572	7,993,519
B2GOLD CORP	2,149,217	6,265,521	6,040,380
B3 SA BRASIL BOLSA BALCAO	5,274,805	28,158,686	31,442,662
BABCOCK INTL GROUP PLC	479,743	7,316,282	5,486,941
BACHEM HOLDING AG REG B	15,343	1,394,065	1,752,796
BAE SYSTEMS PLC	12,059,956	83,866,717	99,239,489
BAGFAS BANDIRMA GUBRE FABRIK	50,223	190,777	165,815
BAIC MOTOR CORP LTD H	3,899,149	3,614,823	3,781,048
BAJAJ AUTO LTD	522,686	19,395,504	22,570,826
BAJAJ CORP LTD	113,564	759,894	670,009
BAJAJ FINANCE LTD	249,006	3,038,644	5,289,658
BAJAJ FINSERV LTD	64,026	2,358,080	4,079,760
BAJAJ HINDUSTHAN SUGAR LTD	1,798,650	570,751	407,661
BAJAJ HOLDINGS AND INVESTMEN	48,553	1,127,317	1,587,098
BAKKAFROST P/F	132,742	3,648,750	4,982,188
BALFOUR BEATTY PLC	1,993,615	8,726,695	7,007,470
BALKRISHNA INDUSTRIES LTD	51,304	1,115,772	1,320,028
BALOISE HOLDING AG REG	122,034	12,445,150	18,885,279
BALRAMPUR CHINI MILLS LTD	332,048	520,848	775,698
BANCA CARIGE SPA	5,453,453	7,554,111	1,167,482
BANCA GENERALI SPA	466,789	10,007,047	13,874,236
BANCA IFIS SPA	42,437	1,037,243	1,721,643
BANCA MEDIOLANUM SPA	496,559	2,969,670	4,114,536
BANCA MONTE DEI PASCHI SIENA	200,690	9,964,432	0
BANCA POPOLARE DI SONDRIO	1,611,248	9,011,395	6,343,770
BANCO BILBAO VIZCAYA ARGENTA	16,313,421	194,850,781	135,174,569
BANCO BPI SA. REG SHS	1,241,264	1,347,573	1,489,341
BANCO BPM SPA	5,565,697	16,798,249	18,599,508
BANCO BRADESCO S.A.	1,440,690	11,107,008	12,001,219
BANCO BRADESCO SA PREF	8,531,812	60,542,592	72,487,895
BANCO COMERCIAL PORTUGUES R	30,181,820	5,958,379	8,113,707
BANCO DAVIVIENDA SA	260,642	3,055,832	2,873,393
BANCO DE CHILE	52,995,743	5,954,822	6,873,960
BANCO DE CREDITO E INVERSION	89,764	4,585,862	5,009,661
BANCO DE SABADELL SA	13,283,633	35,501,050	26,953,002
BANCO DO BRASIL S.A.	12,758,902	105,904,928	103,203,369
BANCO ESPIRITO SANTO REG	9,968,526	1,540,478	11
BANCO ESTADO RIO GRAN PREF B	748,788	3,392,284	2,969,615
BANCO SANTANDER BRASIL UNIT	361,321	2,821,130	2,726,333
BANCO SANTANDER CHILE	126,309,862	7,397,645	8,026,370

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
BANCO SANTANDER SA	42,097,051	361,897,612	278,095,876
BANCOLOMBIA SA PREF	1,057,979	11,197,552	11,739,658
BANDAI NAMCO HOLDINGS INC	709,952	16,144,995	24,200,045
BANDO CHEMICAL INDUSTRIES	97,868	671,564	968,578
BANG + OLUFSEN A/S	79,010	796,668	1,321,115
BANGCHAK CORP PCL FOREIGN	2,307,546	2,218,698	2,275,619
BANGKOK AIRWAYS FOREIGN	1,379,083	1,170,820	746,986
BANGKOK BANK PCL FOREIGN REG	670,109	3,001,241	3,649,404
BANGKOK BANK PUBLIC CO LTD	2,044,100	10,256,830	11,132,131
BANGKOK BANK PUBLIC CO NVDR	434,411	2,318,916	2,365,794
BANGKOK CHAIN HOSPITAL FOREG	2,282,149	383,627	913,666
BANGKOK CHAIN HOSPITAL NVDR	60,100	23,720	24,061
BANGKOK DUSIT MED SERVICE F	47,042,886	29,342,016	26,588,855
BANGKOK EXPRESSWAY AND METRO	19,452,664	3,782,598	4,266,186
BANGKOK LAND PUB CO LTD FRGN	26,066,211	1,291,858	1,404,214
BANGKOK LIFE ASSURANCE FOREI	1	2	1
BANGKOK LIFE ASSURANCE NVDR	961,268	1,503,683	1,259,241
BANK CENTRAL ASIA TBK PT	36,891,517	37,802,535	50,240,557
BANK DANAMON INDONESIA TBK	6,818,607	2,676,923	2,622,049
BANK HANDLOWY W WARSZAWIE SA	64,974	1,395,745	1,205,115
BANK HAPOALIM BM	2,754,342	10,352,320	18,579,595
BANK LEUMI LE ISRAEL	4,577,158	17,259,111	22,258,178
BANK MANDIRI PERSERO TBK PT	57,789,504	42,821,553	55,285,400
BANK MILLENNIUM SA	1,129,816	2,151,965	2,269,808
BANK NEGARA INDONESIA PERSER	26,449,177	10,649,507	13,098,073
BANK OF BARODA FOREIGN	978,640	2,390,181	2,447,451
BANK OF CHINA LTD H	204,556,356	93,713,772	100,359,426
BANK OF CHONGQING CO LTD H	168,000	136,838	134,289
BANK OF COMMUNICATIONS CO H	44,685,366	36,464,627	31,540,119
BANK OF EAST ASIA LTD	2,517,758	9,386,770	10,820,641
BANK OF INDIA FOREIGN	788,873	2,105,459	1,704,978
BANK OF IRELAND	72,453,577	16,560,387	19,006,493
BANK OF IWATE LTD/THE	46,865	2,230,771	1,868,603
BANK OF KAOHSIUNG	986,881	281,412	324,094
BANK OF KYOTO LTD/THE	1,030,935	9,199,130	9,725,799
BANK OF MONTREAL	1,534,315	86,241,403	112,495,198
BANK OF NAGOYA LTD/THE	53,748	1,853,268	2,028,210
BANK OF NOVA SCOTIA	2,928,150	143,285,316	175,887,418
BANK OF OKINAWA LTD/THE	68,995	2,257,145	2,800,075
BANK OF QUEENSLAND LTD	834,881	8,004,610	7,332,527
BANK OF SAGA LTD/THE	275,223	818,967	636,864
BANK OF THE PHILIPPINE ISLAN	5,242,527	10,754,512	10,805,049
BANK OF THE RYUKYUS LTD	124,895	1,462,359	1,827,400

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
BANK PEKAO SA	316,920	12,449,866	10,665,700
BANK RAKYAT INDONESIA PERSER	24,304,004	19,104,060	27,809,871
BANK TABUNGAN NEGARA PERSERO	8,966,986	1,263,768	1,749,328
BANK ZACHODNI WBK SA	51,890	5,084,651	4,789,789
BANKIA SA	3,382,535	21,953,666	16,326,847
BANKINTER SA	5,610,299	40,282,963	51,606,537
BANPU POWER PCL FOREIGN	1,196,899	934,261	933,701
BANPU PUBLIC CO LTD FOR REG	10,038,456	5,826,904	4,905,457
BANQUE CANTONALE VAUDOIS REG	6,088	3,257,244	4,517,066
BANREGIO GRUPO FINANCIERO SA	390,382	2,225,608	2,479,713
BAPCOR LTD	637,802	1,907,126	2,685,851
BARCLAYS AFRICA GROUP LTD	1,264,052	15,402,568	13,868,148
BARCLAYS PLC	42,339,500	206,134,631	111,506,139
BARCO N.V.	39,736	2,541,686	4,074,837
BARLOWORLD LTD	579,594	4,286,005	4,812,806
BARRATT DEVELOPMENTS PLC	2,163,329	15,291,747	15,834,661
BARRICK GOLD CORP	2,246,021	66,140,699	35,678,303
BARRY CALLEBAUT AG REG	3,727	3,211,740	5,129,563
BARWA REAL ESTATE CO	139,077	1,310,230	1,227,242
BASF SE	2,589,504	175,712,224	239,495,993
BASIC FIT NV	55,935	889,278	998,416
BASILEA PHARMACEUTICA REG	25,763	2,080,758	2,173,747
BASSO INDUSTRY CORP	306,116	593,236	855,353
BAVARIAN NORDIC A/S	71,667	1,935,001	4,216,178
BAYER AG REG	2,362,559	212,908,202	305,030,551
BAYER CROPSCIENCE LTD	21,141	1,125,117	1,515,306
BAYERISCHE MOTOREN WERKE AG	769,716	54,272,799	71,355,671
BAYERISCHE MOTOREN WERKE PRF	120,202	9,231,092	9,895,638
BAYSIDE LAND CORPORATION LTD	1,318	516,967	587,514
BAYTEX ENERGY CORP	652,467	20,557,878	1,582,560
BAYWA BAYERISCHE WARENVERMIT	47,597	1,782,398	1,689,405
BB BIOTECH AG	132,287	2,472,443	8,122,441
BB SEGURIDADE PARTICIPACOES	5,387,458	49,867,405	46,585,877
BBA AVIATION PLC	3,110,540	7,986,080	12,420,294
BBMG CORP H	3,234,549	1,690,186	1,632,512
BCE INC	1,839,843	72,701,806	82,734,134
BDO UNIBANK INC	3,237,391	6,230,330	7,955,539
BE SEMICONDUCTOR INDUSTRIES	94,670	2,889,788	5,047,896
BEACH ENERGY LTD	3,234,940	3,089,651	1,426,782
BEADELL RESOURCES LTD	2,685,831	1,678,164	442,936
BEAUTY COMMUNITY PCL FOREIGN	5,738,287	1,512,514	1,824,360
BEAZLEY PLC	1,738,326	5,550,242	11,021,284
BEC WORLD PCL FOREIGN	1,911,590	1,563,923	1,181,731

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
BECHTLE AG	33,015	1,661,885	4,236,269
BECLE SAB DE CV	616,387	1,091,657	1,053,321
BEGA CHEESE LTD	287,223	1,293,239	1,434,245
BEIERSDORF AG	302,275	23,484,141	31,731,704
BEIJING CAPITAL INTL AIRPO H	2,553,520	2,534,891	3,598,143
BEIJING CAPITAL LAND LTD H	2,634,546	1,052,424	1,252,063
BEIJING ENT MED + HLTH INDY GR	11,344,759	1,160,207	704,828
BEIJING ENTERPRISES HLDGS	785,991	4,552,746	3,790,784
BEIJING ENTERPRISES WATER GR	10,593,120	5,962,717	8,223,240
BEIJING GAS BLUE SKY HOLDING	9,144,633	697,005	609,139
BEIJING JINGNENG CLEAN ENE H	3,634,438	1,397,812	1,070,808
BEIJING NORTH STAR CO LTD H	929,872	292,862	393,082
BEIJING URBAN CONSTRUCTION H	491,183	294,059	264,894
BEKAERT NV	96,436	2,990,907	4,899,503
BEKASI FAJAR INDUSTRIAL ESTA	8,856,566	334,417	216,638
BELC CO LTD	20,369	413,430	1,015,162
BELIMO HOLDING AG REG	1,603	3,185,854	6,915,383
BELL FOOD GROUP AG REG	2,711	780,124	1,298,907
BELLAMY S AUSTRALIA LTD	136,430	1,088,211	723,123
BELLE INTERNATIONAL HOLDINGS	14,128,845	14,022,499	11,148,945
BELLSYSTEM24 HOLDINGS INC	74,817	567,744	767,081
BELLUNA CO LTD	120,107	453,143	1,434,523
BELLWAY PLC	360,069	12,886,112	13,914,421
BENDIGO AND ADELAIDE BANK	1,224,283	11,045,283	10,405,073
BENEFIT ONE INC	34,179	354,092	1,365,835
BENESSE HOLDINGS INC	312,330	11,168,881	11,786,030
BENETEAU	87,649	1,222,015	1,514,009
BENGANG STEEL PLATES CO B	659,435	239,370	241,593
BERENDSEN PLC	488,411	4,398,548	7,803,381
BERGER PAINTS INDIA LTD	541,460	1,288,209	2,062,804
BERJAYA CORP BHD	10,150,690	1,363,554	803,987
BERJAYA SPORTS TOTO BHD	2,058,917	1,838,087	1,213,484
BERKELEY GROUP HOLDINGS/THE	287,617	11,875,863	12,056,050
BERLI JUCKER PUB CO FORGN	2,817,589	4,076,520	3,960,549
BERLIAN LAJU TANKER TBK PT	9,431,833	-	-
BERMAZ AUTO BHD	2,057,959	1,287,662	963,623
BERTRANDT AG	12,703	1,459,414	1,271,498
BES ENGINEERING CORP	2,778,912	665,552	586,476
BESIKTAS FUTBOL YATIRIMLAR	227,158	331,283	282,452
BEST DENKI CO LTD	141,852	202,257	200,734
BETSSON AB	322,711	2,375,041	2,793,023
BEZEQ THE ISRAELI TELECOM CO	5,718,557	9,570,745	9,496,243
BGEO GROUP PLC	86,020	3,164,587	3,904,051

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
BGF RETAIL CO LTD	83,496	7,224,025	7,370,591
BHARAT ELECTRONICS LTD	849,553	1,591,198	2,123,308
BHARAT FINANCIAL INCLUSION F	196,989	1,592,299	2,196,252
BHARAT FORGE LTD	144,404	1,731,395	2,441,048
BHARAT PETROLEUM CORP LTD	1,784,364	13,811,664	17,651,089
BHARTI AIRTEL LTD FOREIGN	2,570,255	15,271,442	15,098,447
BHARTI INFRATEL LTD	1,392,607	7,291,253	8,069,636
BHP BILLITON LIMITED	7,901,788	204,615,809	141,101,621
BHP BILLITON PLC	5,964,877	124,990,711	91,117,328
BIC CAMERA INC	367,432	3,434,351	3,898,001
BID CORP LTD	1,641,972	25,001,331	37,497,499
BIDVEST GROUP LTD	2,640,959	22,944,071	31,762,057
BIG SHOPPING CENTERS 2004 LT	8,744	591,126	621,372
BILFINGER SE	149,151	7,832,323	5,834,899
BILIA AB A SHS	223,608	2,540,386	2,207,039
BILLABONG INTERNATIONAL LTD	234,117	1,446,185	132,889
BILLERUDKORSNAS AB	421,486	3,708,364	6,656,187
BIM BIRLESIK MAGAZALAR AS	556,888	9,641,732	10,315,529
BINCKBANK NV	294,861	2,652,616	1,489,824
BINEX CO LTD	52,499	820,137	536,852
BINGGRAE CO LTD	11,363	495,821	677,300
BIOCON LTD	347,991	1,132,159	1,782,287
BIOMERIEUX	62,828	8,168,010	13,579,177
BIOTEST AG	16,508	595,405	524,755
BIOTEST AG VORZUGSAKTIEN	44,245	790,061	1,112,732
BIOTON SA	103,281	285,006	153,740
BIRCHCLIFF ENERGY LTD	495,501	3,307,405	2,331,186
BIZIM TOPTAN SATIS MAGAZALAR	60,755	432,667	207,830
BIZLINK HOLDING INC	505,495	2,302,313	3,572,699
BKW AG	46,533	1,839,190	2,735,635
BLACKBERRY LTD	1,494,751	59,211,806	14,916,432
BLACKMORES LTD	29,392	3,781,122	2,160,744
BLOOMBERRY RESORTS CORP	7,481,499	1,524,662	1,371,460
BLUE DART EXPRESS LTD	12,397	1,188,778	903,248
BLUE LABEL TELECOMS LTD	915,373	953,621	1,047,937
BLUE SKY ALTERNATIVE INVESTM	116,563	674,335	848,501
BLUESCOPE STEEL LTD	1,200,983	10,946,727	12,169,239
BML INC	46,599	655,936	906,187
BNK FINANCIAL GROUP INC	823,619	8,363,498	7,882,384
BNP PARIBAS	3,751,891	252,023,372	269,847,568
BOBST GROUP SA REG	29,010	2,169,694	2,796,077
BOC AVIATION LTD	397,698	2,091,437	2,104,021
BOC HONG KONG HOLDINGS LTD	9,324,948	23,893,207	44,615,260

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
BODYCOTE PLC	460,089	2,558,463	4,503,157
BOE TECHNOLOGY GROUP CO LT B	2,012,718	614,347	892,084
BOER POWER HOLDINGS LTD	736,183	586,010	237,647
BOIRON SA	15,174	783,093	1,494,993
BOLIDEN AB	810,400	11,522,981	22,089,018
BOLLORE	1,840,469	6,736,458	8,356,705
BOLSA MEXICANA DE VALORES SA	1,076,746	2,010,735	1,887,603
BOLSAS Y MERCADOS ESPANOLES	177,333	5,253,078	6,394,360
BOMBARDIER INC A	10,800	45,061	20,042
BOMBARDIER INC B	6,078,057	8,422,817	11,045,057
BONAVA AB	9,980	124,921	170,378
BONAVA AB B SHARES	204,982	1,444,254	3,502,007
BONDUELLE SCA	30,171	683,322	1,129,395
BONTERRA ENERGY CORP	56,634	2,592,854	730,006
BOOKER GROUP PLC	3,103,102	7,376,127	7,505,296
BORAL LTD	2,502,549	10,420,733	13,341,083
BORALEX INC A	39,100	492,734	661,150
BORREGAARD ASA	296,717	3,263,262	3,648,456
BORYSZEW SA	149,887	321,208	459,973
BOSCH LTD	10,584	4,117,640	3,819,649
BOSHIWA INTERNATIONAL HOLDIN	1,935,000	-	0
BOSIDENG INTL HLDGS LTD	3,591,162	704,620	308,217
BOSKALIS WESTMINSTER	228,451	8,976,215	7,409,017
BOURBON CORP	82,253	1,993,076	797,415
BOUSTEAD SINGAPORE LTD	451,567	672,289	288,614
BOUYGUES SA	590,588	27,362,585	24,869,118
BOVIS HOMES GROUP PLC	314,204	2,470,634	3,899,733
BP PLC	45,623,520	394,320,676	262,414,960
BPD JAWA BARAT DAN BANTEN TB	6,309,379	675,376	1,046,237
BPER BANCA	1,727,816	12,894,709	8,603,905
BPOST SA	437,848	11,024,926	10,554,553
BR MALLS PARTICIPACOES SA	344,632	1,288,733	1,242,994
BR PROPERTIES SA	172,757	393,177	469,794
BRADESPAR SA PREF	458,426	1,712,520	2,850,242
BRAIT SE	447,683	2,606,858	2,067,832
BRAMBLES LTD	6,347,196	45,842,449	47,371,641
BRASKEM SA PREF A	83,400	411,052	860,871
BRAVIDA HOLDING AB	453,472	2,986,402	3,309,154
BREMBO SPA	502,861	2,770,894	7,347,016
BRENNTAG AG	727,955	32,344,621	42,078,015
BREVILLE GROUP LTD	291,553	1,842,448	2,336,991
BREWIN DOLPHIN HOLDINGS PLC	647,827	1,796,207	2,883,803
BRF SA	330,600	4,455,835	3,911,422

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
BRICKWORKS LTD	131,742	1,397,605	1,393,522
BRIDGESTONE CORP	1,500,656	38,849,431	64,641,990
BRIGHTOIL PETROLEUM HOLDINGS	5,258,436	1,936,101	1,421,299
BRILLIANCE CHINA AUTOMOTIVE	10,141,101	13,158,694	18,472,733
BRISA BRIDGESTONE SABANCI	76,052	189,011	154,801
BRITANNIA INDUSTRIES LTD	49,132	2,121,413	2,804,877
BRITVIC PLC	1,019,473	7,646,950	9,163,764
BROADLEAF CO LTD	87,436	809,741	539,274
BROGENT TECHNOLOGIES INC	51,426	525,911	434,470
BRONCO BILLY CO LTD	19,574	563,570	458,332
BROOKFIELD ASSET MANAGE CL A	1,833,589	42,119,272	71,849,807
BROOKFIELD RENEWABLE PARTNER	32,500	813,212	1,034,785
BROTHER INDUSTRIES LTD	1,049,338	15,758,142	24,216,219
BROWN (N) GROUP PLC	614,010	2,103,576	2,472,459
BRUNEL INTERNATIONAL	46,170	659,022	645,074
BRUNELLO CUCINELLI SPA	69,526	1,526,916	1,825,446
BT GROUP PLC	20,646,895	86,251,625	79,049,796
BT INVESTMENT MANAGEMENT LTD	669,757	4,929,848	5,846,330
BTG PLC	883,737	4,281,523	8,012,547
BTS GROUP HOLDINGS PCL FORGN	11,646,215	2,985,573	2,914,125
BTS RAIL MASS TRANSIT FUND F	5,887,227	1,873,083	1,923,704
BUCHER INDUSTRIES AG REG	15,362	2,732,063	4,840,592
BUDIMEX	21,037	1,168,902	1,350,177
BUKWANG PHARMACEUTICAL CO	54,796	462,828	1,022,506
BUMI ARMADA BERHAD	11,499,583	3,612,750	2,035,965
BUMI SERPONG DAMAI PT	13,884,438	2,067,034	1,906,473
BUMITAMA AGRI LTD	745,785	580,455	406,245
BUMRUNGRAD HOSPITAL FOREIGN	818,824	4,716,850	4,133,890
BUNKA SHUTTER CO LTD	190,605	1,089,278	1,460,578
BUNZL PLC	731,816	12,649,281	21,749,531
BURBERRY GROUP PLC	2,102,159	35,335,735	45,355,241
BURCKHARDT COMPRESSION HOLDI	7,161	1,534,715	2,056,296
BURE EQUITY AB	172,017	1,036,517	1,998,646
BUREAU VERITAS SA	1,616,125	32,954,754	35,713,372
BURSA MALAYSIA BHD	768,550	1,621,994	1,897,808
BUWOG AG	291,933	6,693,116	8,375,700
BUZZI UNICEM SPA	167,223	4,198,718	4,155,934
BUZZI UNICEM SPA RSP	108,821	1,510,713	1,546,485
BW LPG LTD	410,039	3,557,058	1,419,555
BWX LTD	185,110	642,395	834,893
BYD CO LTD H	1,104,358	5,626,326	6,776,290
BYD ELECTRONIC INTL CO LTD	1,590,433	1,182,266	3,153,790
BYUCKSAN CORPORATION	94,460	582,153	326,109

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
C+C GROUP PLC	2,091,313	8,387,038	7,678,109
CA IMMOBILIEN ANLAGEN AG	171,584	2,192,954	4,180,149
CABCHARGE AUSTRALIA LTD	274,250	1,369,532	532,220
CAC HOLDINGS CORP	24,144	205,552	225,841
CADILA HEALTHCARE LTD	442,912	2,356,611	3,598,458
CAE INC	673,905	6,410,844	11,602,765
CAFE DE CORAL HOLDINGS LTD	841,462	1,966,271	2,727,103
CAHYA MATA SARAWAK BHD	1,197,984	1,201,122	1,121,893
CAIRN ENERGY PLC	1,299,516	3,430,288	2,906,746
CAIRN HOMES PLC	2,261,979	2,654,489	3,882,750
CAIRO COMMUNICATIONS SPA	151,510	958,962	662,878
CAIXABANK S.A	10,109,296	40,202,791	48,196,057
CAJA DE AHORROS DEL MEDITERR	163,949	-	0
CAL COMP ELECTRONICS NVDR	142,700	10,527	12,602
CAL COMP ELECTRONICS THAI F	6,299,414	644,501	556,322
CALBEE INC	163,885	4,255,859	6,439,580
CALTEX AUSTRALIA LTD	581,969	11,882,036	14,110,689
CAMECO CORP	1,172,107	27,794,663	10,658,800
CAN IMPERIAL BK OF COMMERCE	1,000,907	72,333,334	81,223,960
CANADIAN NATL RAILWAY CO	2,613,067	132,996,496	211,709,356
CANADIAN NATURAL RESOURCES	2,368,754	73,752,324	68,251,931
CANADIAN PACIFIC RAILWAY LTD	305,388	27,648,030	49,063,911
CANADIAN TIRE CORP CLASS A	186,856	13,948,315	21,230,813
CANADIAN UTILITIES LTD A	276,126	6,917,044	8,859,746
CANADIAN WESTERN BANK	236,021	5,083,804	4,975,940
CANAM GROUP INC	25,100	273,217	237,722
CANARA BANK	390,319	1,833,230	1,984,579
CANFOR CORP	252,938	2,619,133	3,815,403
CANFOR PULP PRODUCTS INC	39,300	374,799	380,079
CANON ELECTRONICS INC	64,143	1,169,656	1,312,427
CANON INC	2,981,611	119,295,675	101,262,272
CANON MARKETING JAPAN INC	224,889	3,726,035	5,115,853
CANVEST ENVIRONMENTAL PROTEC	2,198,641	990,839	1,151,924
CAP SA	240,574	1,429,533	1,920,973
CAPCOM CO LTD	91,573	2,494,733	2,170,342
CAPEVIN HOLDINGS LTD	1,092,747	804,099	754,769
CAPGEMINI SE	355,828	23,077,865	36,720,419
CAPITA PLC	3,660,333	40,581,817	32,877,967
CAPITAL + COUNTIES PROPERTIE	1,365,483	7,961,685	5,191,598
CAPITAL ENVIRONMENT HOLDINGS	9,085,395	380,322	287,466
CAPITAL POWER CORP	257,457	5,557,010	4,821,256
CAPITAL SECURITIES CORP	4,744,412	1,577,600	1,558,076
CAPITAL STAGE AG	34,999	327,617	247,093

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
CAPITALAND LTD	5,135,128	13,928,633	13,053,671
CAPITEC BANK HOLDINGS LTD	89,444	3,574,051	5,666,007
CAR INC	1,253,905	1,753,671	1,151,676
CARABAO GROUP PCL F	515,748	711,723	1,039,997
CARD FACTORY PLC	725,627	3,116,469	2,801,266
CARDNO LTD	923,943	1,206,087	864,626
CARE RATINGS LTD	43,727	1,017,054	1,084,670
CAREER TECHNOLOGY CO LTD	1,121,157	1,025,037	768,446
CAREGEN CO LTD	9,511	944,964	531,161
CARGOTEC OYJ B SHARE	102,200	3,096,291	6,475,116
CARILLION PLC	1,680,699	7,180,902	4,078,111
CARL ZEISS MEDITEC AG BR	64,508	1,909,595	3,343,251
CARLSBERG AS B	250,440	21,258,913	26,719,786
CARNIVAL GROUP INTERNATIONAL	9,758,670	1,288,603	900,056
CARNIVAL PLC	382,944	15,457,285	25,269,174
CARREFOUR SA	1,364,372	58,419,023	34,468,386
CARSALES.COM LTD	505,270	2,970,451	4,464,780
CASCADES INC	285,562	1,839,447	3,889,723
CASETEK HOLDINGS LTD	235,427	1,075,596	789,400
CASH CONVERTERS INTL LTD	678,291	847,566	163,889
CASHBUILD LTD	46,977	960,352	1,254,875
CASINO GUICHARD PERRACHON	204,261	15,637,663	12,081,834
CASIO COMPUTER CO LTD	445,488	5,103,316	6,847,252
CASTELLUM AB	649,309	7,030,735	9,522,677
CASTROL INDIA LTD	212,229	1,183,647	1,328,782
CATCHER TECHNOLOGY CO LTD	2,604,474	20,771,354	31,121,838
CATHAY FINANCIAL HOLDING CO	14,490,117	19,537,029	23,864,394
CATHAY PACIFIC AIRWAYS	2,429,247	4,039,117	3,771,557
CATHAY REAL ESTATE DEVELOPME	1,053,218	666,382	682,064
CATTOLICA ASSICURAZIONI SC	652,872	6,291,690	5,070,951
CAVERION OYJ	405,668	2,385,370	3,243,416
CAWACHI LTD	45,736	897,456	1,105,962
CCC SA	32,887	1,606,194	1,995,412
CCL INDUSTRIES INC CL B	496,629	9,452,086	25,089,582
CCR SA	8,988,782	43,503,111	45,849,368
CD PROJEKT SA	131,817	1,340,882	3,058,411
CEAT LTD	38,113	681,739	1,058,401
CEBU AIR INC	416,460	710,790	807,996
CECONOMY AG	719,300	29,361,052	24,246,836
CEDAR WOODS PROPERTIES LTD	129,331	818,612	516,850
CELESTIAL NUTRIFOODS LTD	1,340,000	-	1
CELESTICA INC	362,958	3,173,364	4,924,403
CELL BIOTECH CO LTD	12,856	697,141	436,530

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
CELLCOM ISRAEL LTD	199,924	1,553,812	1,925,510
CELLNEX TELECOM SAU	346,560	6,378,800	7,138,551
CELLTRION INC	317,412	19,435,755	31,931,244
CELLTRION PHARM INC	38,352	736,650	742,478
CELLUMED CO LTD	37,429	707,628	272,505
CEMBRA MONEY BANK AG	70,010	4,669,697	6,630,706
CEMENTIR HOLDING SPA	158,196	744,537	941,847
CEMENTOS ARGOS SA	813,839	2,978,771	3,154,054
CEMENTOS ARGOS SA PREF	347,114	1,156,880	1,208,905
CEMEX HOLDINGS PHILIPPINES I	4,515,906	972,715	635,413
CEMEX LATAM HOLDINGS SA	284,253	1,385,906	1,088,602
CEMEX SAB CPO	27,353,107	24,036,402	25,766,681
CENCOSUD SA	2,426,687	8,722,068	6,436,850
CENOVUS ENERGY INC	2,380,071	52,084,738	17,520,198
CENTAMIN PLC	2,710,076	6,485,300	5,449,349
CENTER LABORATORIES INC	359,860	874,539	718,065
CENTERRA GOLD INC	550,680	4,367,844	3,002,090
CENTRAIS ELETRICAS BRAS PR B	904,158	5,496,641	4,478,153
CENTRAL BANK OF INDIA	399,754	586,216	539,293
CENTRAL CHINA SECURITIES C H	2,269,364	1,491,144	1,075,604
CENTRAL GLASS CO LTD	1,050,120	4,395,388	4,514,132
CENTRAL JAPAN RAILWAY CO	466,847	54,971,264	76,076,680
CENTRAL PATTANA PCL NVDR	554,000	925,431	1,129,364
CENTRAL PATTANA PUB CO FOREI	17,787,259	17,097,628	36,260,457
CENTRAL PLAZA HOTEL PCL FRGN	1,600,328	1,887,382	1,790,182
CENTRICA PLC	17,815,627	70,895,138	46,329,474
CENTRO DE IMAGEM DIAGNOSTICO	101,610	549,538	537,915
CENTURY PACIFIC FOOD INC	1,987,117	671,186	708,841
CENTURY SUNSHINE GROUP HOLDI	10,550,000	952,480	320,293
CENTURY TEXTILES + INDS LTD	58,668	630,227	998,404
CERAGON NETWORKS LTD	140,679	678,611	368,820
CERVED INFORMATION SOLUTIONS	1,079,133	7,952,307	11,532,648
CES ENERGY SOLUTIONS CORP	612,010	4,214,399	2,723,816
CESC LTD	141,889	1,258,704	1,906,601
CEZ AS	551,141	15,142,114	9,580,101
CFE	17,539	1,226,103	2,482,453
CG POWER AND INDUSTRIAL SOLU	691,789	819,119	878,683
CGG SA	277,722	8,821,681	1,279,693
CGI GROUP INC CLASS A	714,892	19,310,030	36,473,986
CGN NEW ENERGY HOLDINGS CO L	2,539,605	957,146	348,094
CGN POWER CO LTD H	25,486,279	9,634,738	7,117,203
CH. KARNCHANG PUB CO FORGN	2,135,972	1,728,365	1,823,468
CHABIOTECH CO LTD	78,523	916,403	854,444

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
CHAILEASE HOLDING CO LTD	2,311,089	4,991,865	6,442,482
CHALLENGER LTD	1,767,675	8,349,498	18,087,640
CHAMBAL FERTILISERS + CHEM	217,994	257,748	395,770
CHANG HWA COMMERCIAL BANK	10,533,572	5,087,138	6,042,433
CHANGCHAI CO LTD B	289,649	147,064	160,288
CHAOWEI POWER HOLDINGS LTD	1,651,356	1,119,789	973,072
CHAROEN POKPHAND ENTERPRISE	586,507	1,071,077	1,438,310
CHAROEN POKPHAND FOOD FORGN	9,475,448	7,446,399	6,917,607
CHAROEN POKPHAND INDONESI PT	13,593,140	3,601,093	3,243,383
CHARTWELL RETIREMENT RESIDEN	464,883	4,300,173	5,544,802
CHAUN CHOUNG TECHNOLOGY CORP	160,866	707,517	682,175
CHC HEALTHCARE GROUP	203,692	419,898	314,712
CHEIL WORLDWIDE INC	258,391	3,681,896	4,155,396
CHEMRING GROUP PLC	673,105	3,429,447	1,617,508
CHENG LOONG CORP	2,320,865	1,210,426	1,094,820
CHENG SHIN RUBBER IND CO LTD	3,206,501	5,688,548	6,819,876
CHENG UEI PRECISION INDUSTRY	874,070	1,355,613	1,201,056
CHENNAI SUPER KINGS CRICKET	359,933	-	-
CHESNARA PLC	361,089	1,223,990	1,815,171
CHEUNG KONG PROPERTY HOLDING	7,768,283	42,211,144	60,851,029
CHIBA BANK LTD/THE	1,732,710	11,190,643	12,552,741
CHIBA KOGYO BANK LTD/THE	182,930	1,236,491	960,560
CHICONY ELECTRONICS CO LTD	1,065,038	2,362,893	2,699,357
CHIHO ENVIRONMENTAL GROUP LT	843,445	612,033	388,961
CHIMEI MATERIALS TECHNOLOGY	731,651	571,440	347,546
CHIMNEY CO LTD	15,897	333,147	392,907
CHIN POON INDUSTRIAL CO LTD	1,398,864	2,627,844	2,851,071
CHINA AEROSPACE INTL HLDG	4,254,533	651,523	539,552
CHINA AGRI INDUSTRIES HLDGS	3,652,265	1,925,577	1,515,841
CHINA AIRLINES LTD	5,169,949	1,829,125	1,568,660
CHINA ALL ACCESS HOLDINGS	1,945,348	683,103	553,219
CHINA ANIMAL HEALTHCARE LTD	7,317,731	-	1
CHINA BAOLI TECHNOLOGIES HOL	69,220,766	2,559,079	1,667,019
CHINA BEIDAHUANG INDUSTRY A	6,874,576	536,335	343,445
CHINA BILLS FINANCE CORP	2,529,886	995,437	1,251,636
CHINA CHEMICAL + PHARM CO	516,252	339,617	320,748
CHINA CINDA ASSET MANAGEME H	15,685,559	6,950,263	5,847,085
CHINA CITIC BANK CORP LTD H	28,444,868	18,130,111	17,417,196
CHINA COMMUNICATIONS CONST H	6,714,292	7,511,702	8,652,560
CHINA COMMUNICATIONS SERVI H	5,200,162	2,875,301	2,997,615
CHINA CONCH VENTURE HOLDINGS	4,579,246	9,735,045	8,388,348
CHINA CONSTRUCTION BANK H	359,388,711	277,491,038	278,526,308
CHINA DEVELOPMENT FINANCIAL	23,794,039	6,329,968	6,906,685

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
CHINA DONGXIANG GROUP CO	7,049,814	1,255,021	1,255,275
CHINA DYNAMICS HOLDINGS LTD	6,181,958	565,490	134,624
CHINA EASTERN AIRLINES CO H	2,873,480	1,314,789	1,774,196
CHINA ELECTRIC MANUFACTURING	693,610	333,551	181,725
CHINA ELECTRONICS CORP HOLDI	1,585,677	463,856	251,874
CHINA ELECTRONICS OPTICS VAL	5,870,379	682,827	563,993
CHINA EVERBRIGHT BANK CO L H	6,524,498	3,169,512	3,050,608
CHINA EVERBRIGHT INTL LTD	5,808,894	6,269,635	7,247,677
CHINA EVERBRIGHT LTD	1,100,159	2,400,440	2,395,802
CHINA EVERBRIGHT WATER LTD	1,964,951	1,490,507	685,025
CHINA EVERGRANDE GROUP	10,618,613	7,880,234	19,070,506
CHINA FANGDA GROUP CO LTD B	900,173	360,707	558,107
CHINA FIBER OPTIC NETWORK SY	2,221,933	440,831	0
CHINA FINANCIAL INTERNATIONA	14,357,311	1,396,475	551,748
CHINA FIRST CAPITAL GROUP LT	410,000	148,902	153,886
CHINA FISHERY GROUP LTD	3,092,906	-	2
CHINA FOODS LTD	1,393,640	746,313	590,915
CHINA FORESTRY HOLDINGS CO	5,319,000	2,007,092	1
CHINA GALAXY SECURITIES CO H	4,865,241	5,476,205	4,362,634
CHINA GAS HOLDINGS LTD	3,442,990	4,624,687	6,950,858
CHINA GENERAL PLASTICS	1,706,588	1,126,093	1,582,044
CHINA GOLD INTERNATIONAL RES	550,248	2,205,835	838,908
CHINA GOLDJOY GROUP LTD	21,831,061	2,662,174	1,426,236
CHINA HARMONY NEW ENERGY AUT	2,991,092	1,289,183	1,429,174
CHINA HEALTHWISE HOLDINGS LT	6,760,356	886,803	116,909
CHINA HIGH PRECISION AUTOMAT	2,500,000	-	0
CHINA HIGH SPEED TRANSMISSIO	2,655,849	2,770,445	2,908,814
CHINA HONGQIAO GROUP LTD	1,972,162	1,434,163	1,781,059
CHINA HONGXING SPORTS LTD	6,008,000	-	4
CHINA HUARONG ASSET MANAGE H	8,217,869	3,238,651	3,189,688
CHINA HUARONG ENERGY CO LTD	3,345,104	423,664	143,549
CHINA HUISHAN DAIRY HOLDINGS	7,550,593	2,609,388	1
CHINA HUIYUAN JUICE GROUP	1,289,975	555,008	404,850
CHINA INTERNATIONAL CAPITA H	924,939	1,349,837	1,364,935
CHINA INTERNATIONAL MARINE H	598,941	831,131	1,071,064
CHINA JINMAO HOLDINGS GROUP	8,182,510	2,452,659	3,375,117
CHINA LESSO GROUP HOLDINGS L	3,043,096	2,048,985	2,338,909
CHINA LIFE INSURANCE CO H	12,433,342	39,384,953	37,985,922
CHINA LIFE INSURANCE CO LTD	7,692,223	7,066,392	7,661,879
CHINA LILANG LTD	1,025,240	655,957	682,928
CHINA LNG GROUP LTD	37,150,162	1,310,301	690,041
CHINA LOGISTICS PROPERTY HOL	939,697	395,059	296,121
CHINA LONGYUAN POWER GROUP H	8,623,156	7,981,472	6,274,238

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
CHINA LOTSYNERGY HLDG LTD	15,897,368	1,156,412	278,992
CHINA LUMENA NEW MATERIALS	5,274,000	0	1
CHINA MACHINERY ENGINEERIN H	1,801,130	1,224,404	1,271,285
CHINA MAN MADE FIBER CORP	3,567,770	1,072,966	959,381
CHINA MAPLE LEAF EDUCATIONAL	1,252,823	892,829	1,023,899
CHINA MEDICAL + HEALTHCARE G	9,896,112	615,300	399,320
CHINA MEDICAL SYSTEM HOLDING	2,138,794	3,285,187	3,698,701
CHINA MENGNIU DAIRY CO	14,678,312	24,041,321	28,768,285
CHINA MERCHANTS BANK H	7,501,985	17,428,825	22,631,509
CHINA MERCHANTS LAND LTD	2,359,662	344,895	480,611
CHINA MERCHANTS PORT HOLDING	1,714,264	5,341,038	4,754,250
CHINA MERCHANTS SECURITIES H	1,202,252	1,894,894	1,891,212
CHINA METAL PRODUCTS CO LTD	648,922	636,441	649,561
CHINA METAL RECYCLING	1,401,600	-	0
CHINA METAL RESOURCES UTILIZ	1,659,107	667,979	639,716
CHINA MILK PRODUCTS GROUP	1,714,577	-	1
CHINA MINSHENG BANKING H	10,522,046	10,107,980	10,499,873
CHINA MINSHENG DRAWIN TECHNO	7,283,398	416,118	201,527
CHINA MINSHENG FINANCIAL HOL	22,042,984	2,351,785	1,411,844
CHINA MOBILE LTD	16,568,605	180,369,484	175,842,916
CHINA MODERN DAIRY HOLDINGS	2,478,737	786,447	492,163
CHINA MOLYBDENUM CO LTD H	6,897,109	1,641,456	2,641,707
CHINA MOTOR CORP	2,214,277	1,769,844	2,078,159
CHINA NATIONAL ACCORD MEDI B	131,638	725,337	766,577
CHINA NATIONAL BUILDING MA H	7,622,745	5,368,559	4,530,809
CHINA NATIONAL MATERIALS H	3,107,716	1,111,710	1,039,030
CHINA OCEAN INDUSTRY GROUP	23,398,939	653,046	539,529
CHINA OCEANWIDE HOLDINGS LTD	9,426,114	1,184,295	917,683
CHINA OIL AND GAS GROUP LTD	8,934,453	1,116,244	606,583
CHINA OVERSEAS GRAND OCEANS	2,149,356	1,307,966	1,148,129
CHINA OVERSEAS LAND + INVEST	12,499,174	32,606,649	36,585,916
CHINA OVERSEAS PROPERTY HOLD	2,475,760	398,832	482,057
CHINA PACIFIC INSURANCE GR H	3,920,827	14,987,543	16,021,926
CHINA PETROCHEMICAL DEV CORP	6,045,790	2,800,465	2,315,367
CHINA POWER INTERNATIONAL	14,660,419	8,306,014	5,202,027
CHINA POWER NEW ENERGY DEVEL	993,611	552,387	633,858
CHINA PUBLIC PROCUREMENT LTD	18,266,049	573,515	60,837
CHINA RAILWAY CONSTRUCTION H	3,187,313	3,917,997	4,156,415
CHINA RAILWAY GROUP LTD H	6,012,268	4,383,873	4,736,525
CHINA RAILWAY SIGNAL + COM H	2,219,079	1,636,229	1,711,259
CHINA RARE EARTH HLDGS LTD	2,937,968	374,336	178,767
CHINA REINSURANCE GROUP CO H	9,168,444	2,392,410	2,031,834
CHINA RESOURCES BEER HOLDIN	7,086,429	18,311,133	17,882,989

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
CHINA RESOURCES CEMENT	3,607,938	1,884,391	1,793,235
CHINA RESOURCES GAS GROUP LT	1,318,295	3,649,952	4,500,454
CHINA RESOURCES LAND LTD	3,873,543	10,060,762	11,288,500
CHINA RESOURCES PHARMACEUTIC	2,537,152	3,044,734	3,168,820
CHINA RESOURCES PHOENIX HEAL	1,119,389	1,709,019	1,378,005
CHINA RESOURCES POWER HOLDIN	4,518,331	8,970,077	8,867,134
CHINA SCE PROPERTY HOLDINGS	3,079,017	841,149	1,400,190
CHINA SHANSHUI CEMENT GROUP	3,722,971	2,087,890	0
CHINA SHENHUA ENERGY CO H	16,018,372	40,148,346	35,662,728
CHINA SHINEWAY PHARMACEUTICA	822,658	1,130,417	832,517
CHINA SILVER GROUP LTD	4,399,605	1,132,619	805,928
CHINA SINGYES SOLAR TECH	960,336	719,880	402,270
CHINA SOFT POWER TECHNOLOGY	7,266,004	476,294	174,054
CHINA SOUTH CITY HOLDINGS	3,836,975	1,199,819	712,694
CHINA SOUTHERN AIRLINES CO H	6,469,839	5,010,690	5,469,956
CHINA STATE CONSTRUCTION INT	2,623,834	3,509,623	4,490,444
CHINA STEEL CHEMICAL CORP	320,741	1,371,758	1,228,346
CHINA STEEL CORP	19,925,999	15,451,782	16,211,981
CHINA STRATEGIC HLDGS LTD	33,652,741	1,281,768	521,618
CHINA SUN BIO CHEM TECHNOLOG	304,000	-	0
CHINA SUNTIEN GREEN ENERGY H	3,788,116	1,085,312	684,209
CHINA SYNTHETIC RUBBER	1,415,373	1,304,963	1,507,498
CHINA TAIPING INSURANCE HOLD	2,634,530	6,637,270	6,675,379
CHINA TELECOM CORP LTD H	45,537,047	22,669,510	21,641,392
CHINA TRADITIONAL CHINESE ME	4,200,086	2,495,534	2,421,124
CHINA TRAVEL INTL INV HK	5,090,371	1,154,579	1,467,163
CHINA UNICOM HONG KONG LTD	12,737,843	17,588,225	18,927,807
CHINA VANKE CO LTD H	1,880,883	3,850,296	5,324,765
CHINA WATER AFFAIRS GROUP	2,630,752	1,203,920	1,580,517
CHINA WATER INDUSTRY GROUP L	2,468,814	471,673	534,468
CHINA YURUN FOOD GROUP LTD	3,366,611	566,271	444,198
CHINA ZHENGTONG AUTO SERVICE	1,653,649	990,990	1,323,944
CHINA ZHONGWANG HOLDINGS LTD	2,110,259	836,004	927,206
CHINASOFT INTERNATIONAL LTD	3,510,717	1,463,368	1,861,841
CHINESE MARITIME TRANSPORT	143,009	197,764	128,106
CHIPBOND TECHNOLOGY CORP	1,483,908	2,391,683	2,282,936
CHIYODA CO LTD	86,351	1,699,174	2,261,745
CHIYODA CORP	400,792	3,263,277	2,357,809
CHIYODA INTEGRE CO LTD	26,131	375,446	517,928
CHLITINA HOLDING LTD	99,278	704,506	456,903
CHOCOLADEFABRIKEN LINDT PC	2,945	12,426,498	17,098,413
CHOCOLADEFABRIKEN LINDT REG	200	7,438,665	13,927,373
CHOFU SEISAKUSHO CO LTD	51,220	1,121,434	1,220,335

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
CHOLAMANDALAM INVESTMENT AND	72,396	1,159,685	1,259,145
CHONG HING BANK LTD	367,627	877,969	776,087
CHONG HONG CONSTRUCTION CO	577,038	1,243,535	1,303,174
CHONG KUN DANG PHARMACEUTICA	13,616	359,776	1,451,876
CHONGKUNDANG HOLDINGS CORP	6,563	161,220	438,790
CHONGQING CHANGAN AUTOMOBI B	1,179,217	1,342,499	1,555,884
CHONGQING IRON + STEEL CO H	1,037,934	206,199	152,902
CHONGQING MACHINERY AND EL H	1,927,025	268,806	249,319
CHONGQING RURAL COMMERCIAL H	5,451,357	3,334,520	3,680,118
CHORI CO LTD	23,548	284,701	438,852
CHORUS AVIATION INC	88,300	435,177	517,412
CHORUS LTD	1,240,443	2,227,214	4,205,210
CHOW SANG SANG HLDG	521,921	760,545	1,218,146
CHOW TAI FOOK JEWELLERY GROU	2,773,642	4,189,393	2,938,342
CHR HANSEN HOLDING A/S	180,439	7,223,770	13,106,406
CHRISTIAN DIOR SE	117,765	15,604,638	33,626,103
CHROMA ATE INC	883,541	2,181,767	2,846,386
CHUBU ELECTRIC POWER CO INC	2,230,574	38,299,626	29,629,158
CHUDENKO CORP	59,964	995,487	1,553,543
CHUETSU PULP + PAPER CO LTD	309,653	585,666	650,392
CHUGAI PHARMACEUTICAL CO LTD	615,537	14,585,294	23,036,081
CHUGAI RO CO LTD	138,108	466,548	274,103
CHUGOKU BANK LTD/THE	492,426	6,601,773	7,362,719
CHUGOKU ELECTRIC POWER CO	966,184	15,881,805	10,654,166
CHUGOKU MARINE PAINTS LTD	204,172	1,367,738	1,569,994
CHUKYO BANK LTD/THE	27,026	650,874	551,286
CHULARAT HOSPITAL PCL F	11,911,888	778,615	855,608
CHUN YUAN STEEL	1,236,600	508,162	493,908
CHUNG HSIN ELECTRIC + MACHIN	805,461	495,237	561,334
CHUNG HWA PULP	815,718	288,054	272,174
CHUNGHWA PRECISION TEST TECH	35,753	1,397,653	1,527,916
CHUNGHWA TELECOM CO LTD	7,954,607	24,382,875	28,241,209
CHUO SPRING CO LTD	83,461	254,005	255,524
CI TAKIRON CORP	87,436	292,441	464,569
CI FINANCIAL CORP	581,199	14,317,250	12,369,555
CI Z HOLDINGS CO LTD	56,789	925,818	2,142,977
CIA BRASILEIRA DE DIS PREF	716,662	23,154,244	14,092,065
CIA CERVECERIAS UNIDAS SA	229,759	2,459,401	3,009,323
CIA DE DISTRIBUCION INTEGRAL	87,068	1,799,262	2,286,006
CIA DE GAS DE SAO PAULO PR A	54,456	908,492	759,827
CIA DE TRANSMISSAO DE ENE PF	232,265	4,559,494	4,521,569
CIA ENERGETICA DE MINAS GER	226,603	866,147	562,874
CIA ENERGETICA DE SP PREF B	681,755	3,638,718	3,185,262

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
CIA ENERGETICA DO CEARA PR A	22,440	363,637	313,575
CIA ENERGETICA MINAS GER PRF	2,320,683	9,273,644	5,659,434
CIA HERING	339,922	1,934,323	2,026,246
CIA PARANAENSE DE ENERGI PFB	304,552	2,764,706	2,254,785
CIA PARANAENSE DE ENERGIA	72,606	506,136	416,361
CIA SANEAMENTO BASICO DE SP	952,180	7,180,866	9,098,623
CIA SANEAMENTO DO PARANA PRF	2,277,187	6,968,949	7,491,537
CIA SANEAMENTO MINAS GERAIS	233,857	3,037,394	2,823,295
CIA SIDERURGICA NACIONAL SA	57,728	109,696	125,101
CIA SUD AMERICANA DE VAPORES	24,935,434	1,121,887	940,061
CIE AUTOMOTIVE SA	154,231	2,226,649	3,534,881
CIE FINANCIERE RICHEMONT REG	1,493,863	76,875,004	123,234,113
CIECH SA	56,750	1,009,960	934,280
CIELO SA	6,227,333	43,302,238	46,236,291
CIFI HOLDINGS GROUP CO LTD	6,395,719	1,817,088	2,842,924
CIMB GROUP HOLDINGS BHD	12,889,751	19,323,636	19,758,089
CIMC ENRIC HOLDINGS LTD	899,389	855,736	562,230
CIMIC GROUP LTD	288,296	6,645,322	8,588,973
CIMSA CIMENTO SANAYI VE TIC	100,686	507,582	432,752
CINEPLEX INC	151,916	4,417,445	6,183,305
CINEWORLD GROUP PLC	599,185	2,913,875	5,463,743
CIPLA LTD	501,211	3,923,330	4,308,227
CIPUTRA DEVELOPMENT TBK PT	28,264,890	2,579,525	2,481,330
CIR SPA	660,407	1,178,323	926,470
CITADEL CAPITAL SAE	1,586,913	447,391	70,062
CITIC LTD	9,356,817	15,773,511	14,071,573
CITIC RESOURCES HOLDINGS LTD	4,065,918	611,557	447,923
CITIC SECURITIES CO LTD H	4,610,590	10,751,839	9,532,492
CITIC TELECOM INTERNATIONAL	3,232,755	996,767	1,035,283
CITIZEN WATCH CO LTD	879,329	5,316,377	6,166,886
CITY DEVELOPMENTS LTD	942,496	6,731,452	7,345,015
CITY LODGE HOTELS LTD	76,110	861,394	813,984
CITYCON OYJ	908,441	2,348,100	2,381,010
CJ CGV CO LTD	29,022	822,223	1,866,882
CJ CHEILJEDANG CORP	14,622	2,967,543	4,619,843
CJ CHEILJEDANG CORP PREF	2,723	492,920	412,974
CJ CORP	43,088	5,453,901	7,136,483
CJ E+M CORP	55,226	2,234,547	3,658,695
CJ FRESHWAY CORP	10,908	567,750	396,111
CJ HELLO CO LTD	81,278	1,112,333	647,862
CJ LOGISTICS	45,655	6,314,658	7,202,562
CJ O SHOPPING CO LTD	11,618	1,737,495	1,944,504
CK HUTCHISON HOLDINGS LTD	6,973,421	71,287,599	87,542,385

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
CK INFRASTRUCTURE HOLDINGS L	1,550,137	9,555,256	13,026,275
CK POWER LTD FOREIGN	6,753,557	652,339	656,071
CKD CORP	276,002	2,667,557	4,202,915
CLAL INSURANCE ENTERPR HLDGS	62,664	731,479	1,059,455
CLARIANT AG REG	751,333	9,763,188	16,569,886
CLARION CO LTD	230,512	508,814	876,011
CLAS OHLSON AB B SHS	97,037	1,586,273	1,863,759
CLEANAWAY CO LTD	179,812	1,022,750	1,072,845
CLEANAWAY WASTE MANAGEMENT L	2,871,753	2,558,149	3,028,820
CLEANUP CORP	33,926	228,477	261,178
CLEVO COMPANY	1,314,534	1,594,705	1,179,710
CLICKS GROUP LTD	431,964	2,954,060	4,615,527
CLOETTA AB B SHS	502,382	1,840,421	2,066,814
CLOSE BROTHERS GROUP PLC	411,741	5,752,208	8,070,588
CLOVER INDUSTRIES LTD	321,797	530,461	406,467
CLP HOLDINGS LTD	4,429,752	35,972,137	46,871,183
CMBC CAPITAL HOLDINGS LTD	26,295,365	875,281	1,381,050
CMC MAGNETICS CORP	4,942,490	751,685	648,275
CMC MARKETS PLC	236,314	780,330	438,186
CMG PHARMACEUTICAL CO LTD	179,258	626,880	517,022
CMIC HOLDINGS CO LTD	21,859	308,520	300,958
CMK CORP	148,025	823,883	1,225,200
CNH INDUSTRIAL NV	2,565,387	23,691,812	29,010,815
CNK INTERNATIONAL CO LTD	158,899	-	-
CNP ASSURANCES	605,656	12,121,859	13,577,298
COASTAL CONTRACTS BHD	431,050	435,219	132,549
COBHAM PLC	6,908,804	14,473,296	11,630,546
COCA COLA AMATIL LTD	2,290,160	19,067,266	16,214,042
COCA COLA BOTTLERS JAPAN INC	482,413	13,137,605	13,953,726
COCA COLA FEMSA SAB SER L	819,985	7,491,548	6,966,344
COCA COLA HBC AG DI	1,101,261	24,897,281	32,300,284
COCA COLA HBC AG DI	36,642	778,076	1,078,652
COCA COLA ICECEK AS	640,581	6,371,208	7,343,168
COCHLEAR LTD	461,051	32,036,284	54,974,814
COCOKARA FINE INC	60,174	1,647,307	2,972,298
CODERE SA	2,541,682	1,242,028	1,275,523
COFACE SA	317,936	3,444,390	3,183,820
COFCO MEAT HOLDINGS LTD	3,901,239	760,916	779,603
COFIDE SPA	702,752	538,413	464,884
COGECO COMMUNICATIONS INC	41,247	1,764,591	2,515,702
COGOBUY GROUP	1,067,703	1,496,266	560,765
COLBUN SA	10,763,453	2,573,596	2,311,780
COLGATE PALMOLIVE (INDIA)	110,092	1,386,897	1,892,018

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
COLLECTOR AB	91,714	1,186,176	1,032,992
COLLIERS INTERNATIONAL GROUP	80,002	1,679,763	4,515,411
COLLINS FOODS LTD	218,647	753,263	989,510
COLOPL INC	81,555	1,810,242	826,004
COLOPLAST B	253,006	10,329,092	21,113,572
COLOUR LIFE SERVICES GROUP	535,836	407,263	317,117
COLOWIDE CO LTD	137,779	1,087,072	2,347,002
COLRUYT SA	126,480	6,144,784	6,653,866
COM HEM HOLDING AB	443,479	4,321,909	6,151,728
COM2US CORP	22,835	1,318,770	2,351,015
COMBA TELECOM SYSTEMS HOLDIN	3,670,505	702,008	493,698
COMDIRECT BANK AG	64,657	562,205	716,792
COMFORTDELGRO CORP LTD	5,733,625	8,261,517	9,577,904
COMMERCIAL BANK PQSC	294,074	2,561,128	2,438,301
COMMERCIAL INTERNATIONAL BAN	2,426,838	9,576,650	10,709,161
COMMERZBANK AG	3,271,012	67,911,529	38,911,751
COMMONWEALTH BANK OF AUSTRAL	4,137,323	194,182,539	262,800,320
COMPAGNIE DE SAINT GOBAIN	1,831,533	89,263,260	97,721,323
COMPAL ELECTRONICS	15,293,603	10,860,804	10,306,340
COMPASS GROUP PLC	4,718,702	53,538,530	99,295,554
COMPEQ MANUFACTURING CO LTD	5,696,544	3,005,467	4,644,125
COMPUGROUP MEDICAL SE	54,974	1,487,180	3,080,507
COMPUTACENTER PLC	274,130	2,042,131	2,887,812
COMPUTERSHARE LTD	1,706,957	13,548,531	18,513,800
COMSYS HOLDINGS CORP	370,519	5,059,429	7,627,353
CONCENTRIC AB	98,500	516,747	1,611,579
CONCORD NEW ENERGY GROUP LTD	9,724,428	540,274	404,850
CONCORDIA FINANCIAL GROUP LT	3,534,915	19,092,293	17,825,586
CONEXIO CORP	35,769	339,863	615,040
CONSOLIDATED INFRASTRUCTURE	334,848	678,989	421,675
CONSORCIO ARA S.A.B. SER	1,349,855	440,254	451,201
CONSTELLATION SOFTWARE INC	141,474	56,692,388	73,902,410
CONSTRUCC Y AUX DE FERROCARR	61,420	2,524,529	2,519,077
CONSTRUTORA TENDA SA	43,561	185,848	193,271
CONTACT ENERGY LTD	1,433,796	5,999,761	5,469,592
CONTAINER CORP OF INDIA L F	31,182	589,885	552,870
CONTINENTAL AG	426,912	54,858,273	92,002,412
CONTROLADORA VUELA CIA DE A	1,150,529	1,894,821	1,687,678
CONVATEC GROUP PLC	7,417,452	24,530,454	30,754,583
CONVOY GLOBAL HOLDINGS LTD	26,188,927	997,486	385,800
CONZZETA AG REG	4,228	2,999,410	4,192,509
COOKPAD INC	81,058	1,534,634	657,205
COOLPAD GROUP LTD	6,385,360	880,979	588,931

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
CORBION NV	160,372	3,323,405	5,121,558
COREANA COSMETICS CO LTD	55,672	610,649	299,731
CORETRONIC CORP	1,175,087	1,498,968	1,606,956
COROMANDEL INTERNATIONAL LTD	163,142	737,330	1,059,049
CORONA CORP	28,317	349,004	287,053
CORONATION FUND MANAGERS LTD	452,725	2,020,568	2,252,480
CORP INMOBILIARIA VESTA SAB	5,426,893	8,071,974	8,044,505
CORPORACION FINANCIERA ALBA	47,422	2,700,544	2,861,218
CORPORATE TRAVEL MANAGEMENT	184,248	2,757,194	3,242,043
CORPORATION BANK	555,181	490,969	426,881
CORUS ENTERTAINMENT INC B SH	320,551	4,686,347	3,364,219
COSAN SA INDUSTRIA COMERCIO	279,269	3,184,237	2,914,697
COSCO SHIPPING DEVELOPMENT H	5,086,416	1,246,557	1,120,693
COSCO SHIPPING ENERGY TRAN H	1,796,151	1,388,350	1,003,173
COSCO SHIPPING HOLDINGS CO H	3,441,307	1,622,207	1,626,658
COSCO SHIPPING INTERNATIONAL	2,269,349	439,096	453,260
COSCO SHIPPING PORTS LTD	2,612,437	3,284,629	3,065,404
COSEL CO LTD	50,375	569,236	619,149
COSMAX BTI INC	10,264	445,445	264,185
COSMAX INC	15,182	875,347	1,525,961
COSMO ENERGY HOLDINGS CO LTD	178,039	4,130,767	2,806,227
COSMO LADY CHINA HOLDINGS CO	1,407,065	822,524	571,373
COSMO PHARMACEUTICALS NV	17,929	3,142,838	3,150,863
COSMOS PHARMACEUTICAL CORP	31,340	5,398,652	6,102,785
COSON CO LTD	35,471	854,452	362,724
COSTA GROUP HOLDINGS LTD	633,398	1,255,342	2,356,362
COTT CORPORATION	323,216	3,243,437	4,661,458
COUNTRY GARDEN HOLDINGS CO	9,031,021	4,362,006	10,469,642
COUNTRYSIDE PROPERTIES PLC	719,814	2,596,125	3,188,356
COUNTRYWIDE PLC	454,966	3,123,969	989,889
COVESTRO AG	447,908	25,538,495	32,291,541
COWAY CO LTD	164,036	8,141,844	14,910,411
COX AND KINGS LTD	200,547	855,926	859,433
CP ALL PCL FOREIGN	18,589,629	24,752,215	34,339,099
CP ALL PCL NVDR	324,300	559,766	599,053
CP POKPHAND CO LTD	12,225,076	1,249,702	939,613
CPFL ENERGIA SA	730,146	5,923,659	5,842,049
CPMC HOLDINGS LTD	752,155	521,113	370,949
CRAMO OYJ	126,556	2,567,037	3,781,808
CRANSWICK PLC	123,754	3,759,267	4,507,423
CREATE RESTAURANTS HOLDINGS	103,730	509,482	937,044
CREATE SD HOLDINGS CO	48,884	509,777	1,129,875
CREDIT AGRICOLE SA	4,564,182	69,594,272	73,321,971

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
CREDIT CORP GROUP LTD	104,611	1,056,488	1,421,089
CREDIT SAISON CO LTD	589,525	10,976,127	11,511,368
CREDIT SUISSE GROUP AG REG	8,001,448	180,879,611	115,804,392
CREDITO EMILIANO SPA	259,108	1,638,573	2,089,365
CREDITO REAL SAB DE CV SOFOM	516,213	995,303	805,702
CREDITO VALTELLINESE SPA	680,184	7,497,775	2,890,572
CRESCENT POINT ENERGY CORP	1,064,483	35,406,175	8,130,954
CREST NICHOLSON HOLDINGS	557,262	3,291,936	3,789,384
CREW ENERGY INC	449,028	3,276,449	1,386,466
CRH PLC	153,150	4,338,728	5,410,565
CRH PLC	2,822,693	62,912,813	100,243,084
CRODA INTERNATIONAL PLC	429,911	18,333,962	21,695,111
CROESUS RETAIL TRUST	1,970,287	1,323,796	1,688,593
CROMPTON GREAVES CONSUMER EL	916,070	2,763,910	3,209,345
CROPENERGIES AG	61,411	403,674	678,007
CROWN CONFECTIONERY CO LTD	7,171	380,239	115,005
CROWN RESORTS LTD	1,309,377	12,234,937	12,333,515
CROWNHAITAI HOLDINGS	9,655	334,653	204,629
CRRC CORP LTD H	5,555,300	5,551,965	4,995,639
CRUCIALTEC CO LTD	109,401	729,693	357,609
CRYSTALGENOMICS INC	53,279	1,176,216	705,482
CSBC CORP TAIWAN	761,332	424,031	322,853
CSC FINANCIAL CO LTD H	673,554	564,716	597,932
CSG HOLDING CO LTD B	1,389,078	1,189,634	948,419
CSG LTD	518,367	529,207	296,222
CSL LTD	1,117,406	51,915,280	118,306,418
CSPC PHARMACEUTICAL GROUP LT	7,688,033	8,336,801	11,227,072
CSR LTD	2,745,679	8,678,021	8,908,689
CSSC OFFSHORE + MARINE ENG H	344,380	714,701	615,842
CT ENVIRONMENTAL GROUP LTD	6,852,332	1,605,023	1,193,778
CTBC FINANCIAL HOLDING CO LT	32,799,194	17,159,091	21,510,319
CTCI CORP	1,575,702	2,744,299	2,683,147
CTS EVENTIM AG + CO KGAA	130,568	3,358,551	5,766,143
CTT CORREIOS DE PORTUGAL	566,597	5,112,281	3,582,062
CUB ELECPARTS INC	118,661	1,092,733	1,548,597
CUCKOO ELECTRONICS CO LTD	3,733	611,731	473,077
CUMMINS INDIA LTD	113,180	1,409,478	1,610,478
CUROCOM CO LTD	169,592	479,240	380,198
CURRO HOLDINGS LTD	196,860	568,077	664,838
CVC BRASIL OPERADORA E AGENC	511,883	3,437,255	5,004,119
CYBERAGENT INC	215,950	6,016,793	6,697,977
CYBERLINK CORP	128,521	340,286	271,660
CYBERTAN TECHNOLOGY INC	779,103	591,820	514,792

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
CYBG PLC	1,666,801	5,540,548	5,984,309
CYBOZU INC	55,840	169,794	251,467
CYFROWY POLSAT SA	232,088	1,549,829	1,543,999
CYPRUS POPULAR BANK PUBLIC C	10,584,222	-	12
CYRELA BRAZIL REALTY SA EMP	377,873	1,159,181	1,249,976
D IETEREN SA/NV	76,750	2,759,535	3,582,007
D LINK CORP	1,996,049	987,894	780,834
D.G. KHAN CEMENT	1,367,346	2,612,557	2,778,125
D/S NORDEN	53,646	1,242,204	973,535
D+L INDUSTRIES INC	4,706,244	1,120,782	1,121,067
DABUR INDIA LTD	2,188,391	5,706,618	9,889,447
DAEDUCK ELECTRONICS CO	87,135	576,143	841,533
DAEDUCK GDS CO LTD	57,518	569,984	947,609
DAEHAN FLOUR MILLS CO LTD	2,266	286,908	374,377
DAEHWA PHARM CO LTD	24,928	678,381	494,574
DAEJAN HOLDINGS PLC	10,247	481,171	821,901
DAEKYO CO LTD	67,754	363,695	483,214
DAESANG CORPORATION	49,465	628,278	1,143,507
DAETWYLER HOLDING AG BR	17,767	1,802,162	3,018,459
DAEWOO ENGINEERING + CONSTR	430,645	3,717,347	2,853,025
DAEWOO SHIPBUILDING + MARINE	684,783	5,184,446	-
DAEWOONG CO LTD	49,168	549,932	562,947
DAEWOONG PHARMACEUTICAL CO	10,068	436,830	755,881
DAH CHONG HONG	2,348,831	1,529,305	1,077,163
DAH SING BANKING GROUP LTD	779,992	1,192,896	1,660,609
DAH SING FINANCIAL HOLDINGS	647,546	4,057,634	5,437,378
DAI DAN CO LTD	61,602	573,598	723,701
DAI ICHI LIFE HOLDINGS INC	3,827,152	62,488,981	69,025,658
DAI ICHI SEIKO CO LTD	16,494	416,869	318,832
DAI NIPPON PRINTING CO LTD	1,369,265	16,628,210	15,208,635
DAI NIPPON TORYO CO LTD	409,268	659,847	1,114,596
DAIBIRU CORP	105,221	966,356	1,093,786
DAICEL CORP	789,491	6,627,644	9,815,942
DAIDO METAL CO LTD	116,579	819,355	1,055,189
DAIDO STEEL CO LTD	977,456	4,587,431	5,628,464
DAIFUKU CO LTD	221,232	3,997,137	6,605,839
DAIHEN CORP	244,531	991,077	1,921,689
DAIHO CORP	184,807	919,712	878,310
DAIICHI JITSUGYO CO LTD	159,339	722,847	870,722
DAIICHI SANKYO CO LTD	1,800,546	39,735,119	42,417,640
DAIICHIKOSHO CO LTD	85,420	3,383,022	4,006,449
DAIKEN CORP	40,588	577,656	872,020
DAIKIN INDUSTRIES LTD	707,192	34,647,827	72,191,954

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
DAIKOKU DENKI CO LTD	26,508	377,147	406,731
DAIKOKUTENBUSSAN CO LTD	10,731	376,334	542,457
DAIKYO INC	807,583	1,560,368	1,645,927
DAIKYONISHIKAWA CORP	124,695	1,124,607	1,663,562
DAILY MAIL+GENERAL TST A NV	589,932	4,209,913	5,111,168
DAIMLER AG REGISTERED SHARES	2,665,647	171,133,466	192,664,052
DAINICHISEIKA COLOR + CHEM	202,057	989,348	1,600,488
DAIO PAPER CORP	193,255	1,631,698	2,605,744
DAIRY CREST GROUP PLC	804,287	5,861,482	6,257,918
DAISAN BANK LTD/THE	38,284	853,673	584,002
DAISEKI CO LTD	123,202	2,586,888	2,736,858
DAISHI BANK LTD/THE	936,575	3,618,995	4,309,444
DAISHIN SECURITIES CO LTD	114,766	966,269	1,549,738
DAISHIN SECURITIES CO LTD PF	48,110	265,755	406,194
DAISYO CORP	19,276	244,456	308,279
DAITO PHARMACEUTICAL CO LTD	23,647	503,537	521,521
DAITO TRUST CONSTRUCT CO LTD	246,201	26,272,976	38,334,659
DAIWA HOUSE INDUSTRY CO LTD	1,646,070	31,372,072	56,226,553
DAIWA INDUSTRIES LTD	74,523	466,418	812,482
DAIWA SECURITIES GROUP INC	3,491,167	26,308,365	20,687,246
DAIWABO HOLDINGS CO LTD	746,409	1,719,129	2,597,417
DALI FOODS GROUP CO LTD	2,884,957	1,726,468	1,655,632
DALIAN PORT (PDA) CO LTD H	2,296,576	369,986	426,575
DALIAN REFRIGERATION CO B	326,464	134,488	179,407
DALMIA BHARAT LTD	48,402	1,323,710	1,849,370
DAMAC PROPERTIES DUBAI CO	2,568,504	2,097,195	2,209,797
DANA GAS	4,447,452	811,759	774,954
DANIELI + CO	26,185	599,470	637,623
DANIELI + CO RSP	142,879	2,068,178	2,555,216
DANONE	1,266,322	81,448,884	95,049,638
DANSKE BANK A/S	1,982,783	52,883,026	76,162,619
DAOU TECHNOLOGY INC	90,630	1,353,756	1,738,689
DAPHNE INTERNATIONAL HOLDING	1,250,284	1,009,112	132,933
DARFON ELECTRONICS CORP	791,877	541,989	731,484
DARWIN PRECISIONS CORP	858,330	417,564	378,094
DASSAULT AVIATION SA	7,043	9,146,439	9,820,932
DASSAULT SYSTEMES SA	273,971	11,659,941	24,526,400
DATALOGIC SPA	50,677	988,383	1,362,330
DATANG INTL POWER GEN CO H	7,410,556	2,461,295	2,363,723
DATASONIC GROUP BHD	1,078,295	481,800	311,482
DATATEC LTD	684,359	2,527,387	3,146,930
DAVIDE CAMPARI MILANO SPA	1,234,473	5,233,955	8,687,224
DAWNRAYS PHARMACEUTICAL HOLD	794,386	595,381	516,942

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
DAWONSYS CO LTD	42,237	675,948	644,182
DAYANG ENTERPRISE HLDGS BHD	796,320	558,696	191,073
DB FINANCIAL INVESTMENT CO L	61,826	330,208	232,897
DB HITEK CO LTD	78,306	864,523	1,539,916
DB INSURANCE CO LTD	135,890	5,914,523	8,076,299
DBS GROUP HOLDINGS LTD	4,260,981	46,123,561	64,184,728
DBV TECHNOLOGIES SA	46,280	2,591,113	3,264,746
DCC PLC	169,779	10,159,225	15,415,324
DCM HOLDINGS CO LTD	327,392	2,306,697	2,870,070
DE LA RUE PLC	259,233	3,798,773	2,249,360
DE LONGHI SPA	135,853	1,586,768	4,251,739
DEA CAPITAL SPA	195,297	383,707	271,082
DEBENHAMS PLC	5,979,327	5,719,643	3,359,159
DECHRA PHARMACEUTICALS PLC	277,476	3,037,301	6,127,266
DECMIL GROUP LTD	282,542	716,729	201,553
DELEK AUTOMOTIVE SYSTEMS LTD	118,418	1,102,198	963,372
DELEK GROUP LTD	15,408	3,177,754	3,369,194
DELIVERY HERO AG	6,700	195,222	212,439
DELTA ELECTRONICS INC	3,792,052	16,288,531	20,755,312
DELTA ELECTRONICS THAI FORGN	1,254,494	2,440,384	3,203,632
DELTA ELECTRONICS THAI NVDR	44,400	102,175	113,385
DELTA GALIL INDUSTRIES	20,698	666,653	610,921
DEN NETWORKS LTD	229,557	424,293	277,013
DENA CO LTD	224,437	3,962,673	5,025,669
DENKA CO LTD	1,167,048	4,238,675	6,013,893
DENKI KOGYO CO LTD	128,173	668,124	659,343
DENSO CORP	2,029,617	84,695,220	85,657,225
DENTSU INC	547,932	18,668,860	26,187,211
DENYO CO LTD	330,377	4,893,693	5,736,617
DEPO AUTO PARTS IND CO LTD	293,987	1,010,593	821,464
DERICHEBOURG	294,683	1,172,627	2,487,144
DESCARTES SYSTEMS GRP/THE	181,331	3,325,053	4,405,176
DESCENTE LTD	111,127	689,992	1,503,322
DETOUR GOLD CORP	394,851	6,493,461	4,615,259
DEUTSCHE BANK AG REGISTERED	5,817,600	192,611,182	103,012,457
DEUTSCHE BETEILIGUNGS AG	29,345	763,269	1,306,499
DEUTSCHE BOERSE AG	1,347,001	109,712,669	141,986,829
DEUTSCHE EUROSHOP AG	112,588	4,011,223	4,431,522
DEUTSCHE LUFTHANSA REG	1,648,934	25,040,868	37,472,787
DEUTSCHE PFANDBRIEFBANK AG	252,129	2,916,162	3,104,273
DEUTSCHE POST AG REG	3,603,130	96,009,339	134,875,414
DEUTSCHE TELEKOM AG REG	11,883,733	193,639,820	213,068,739
DEUTSCHE WOHNEN SE	933,034	23,998,783	35,639,133

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
DEUTZ AG	327,376	1,756,259	2,756,726
DEVRO PLC	414,908	1,643,525	1,112,921
DEWAN HOUSING FINANCE CORP	383,106	1,473,568	2,591,280
DEXERIALS CORP	107,903	1,166,674	1,054,449
DEYAAR DEVELOPMENT PJSC	2,070,485	492,965	286,929
DFDS A/S	87,420	1,960,036	4,652,104
DFZQ H	1,074,833	1,060,122	1,027,132
DGB FINANCIAL GROUP INC	552,454	6,320,834	5,697,644
DIAGEO PLC	7,497,788	173,074,756	220,934,790
DIALOG GROUP BHD	9,574,422	3,797,978	4,282,411
DIALOG SEMICONDUCTOR PLC	248,259	7,028,541	10,584,229
DIASORIN SPA	56,808	1,850,041	4,357,290
DIC ASSET AG	98,276	999,152	1,075,598
DIC CORP	420,933	12,338,430	15,116,271
DIEBOLD NIXDORF AG	18,237	1,114,118	1,497,651
DIGI.COM BHD	8,120,518	9,131,182	9,458,630
DIGITAL ARTS INC	20,965	523,219	732,345
DIGITAL CHINA HOLDINGS LTD	2,403,863	2,522,856	1,850,677
DIGITAL DOMAIN HOLDINGS LTD	24,849,574	1,277,120	1,002,711
DIGITAL GARAGE INC	74,618	1,558,469	1,400,587
DIGITAL TELECOMMUNICATIONS F	6,103,480	2,347,561	2,569,319
DIGNITY PLC	118,662	1,996,586	3,831,819
DIMED SA DISTRIBUIDORA DE ME	800	116,386	137,627
DIO CORP	26,120	983,410	753,373
DIP CORP	45,009	571,468	914,129
DIPLOMA PLC	279,158	2,753,749	4,006,869
DIRECIONAL ENGENHARIA SA	262,296	877,100	407,703
DIRECT ENERGIE	17,273	579,977	1,046,298
DIRECT LINE INSURANCE GROUP	3,880,803	17,332,034	17,915,592
DIS CHEM PHARMACIES PTY LTD	321,646	717,301	680,238
DISCO CORP	60,595	4,128,862	9,664,060
DISCOVERY LTD	1,246,186	9,648,462	12,166,540
DISH TV INDIA LTD	516,800	744,477	640,428
DISTELL GROUP LTD	541,940	5,910,324	5,666,949
DISTRIBUIDORA INTERNACIONAL	1,744,950	9,599,982	10,848,594
DIVI S LABORATORIES LTD	136,567	1,591,886	1,367,522
DIXONS CARPHONE PLC	2,411,461	14,506,132	8,883,388
DKSH HOLDING AG	57,855	4,850,338	4,703,169
DLF LTD	609,098	2,338,575	1,797,022
DMCI HOLDINGS INC	6,798,590	1,777,967	1,899,725
DMG MORI AG	50,686	1,235,715	2,843,978
DMG MORI CO LTD	214,726	2,820,039	3,522,069
DNA OY	122,363	1,952,847	1,939,900

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
DNB ASA	4,533,068	61,748,389	76,844,041
DNO ASA	1,426,470	1,940,990	1,301,025
DO + CO AG	14,815	1,605,626	1,044,444
DOGAN SIRKETLER GRUBU HLDGS	3,427,665	1,136,329	720,067
DOGUS OTOMOTIV SERVIS VE TIC	301,420	1,370,156	806,057
DOHA BANK QPSC	216,677	1,916,385	1,805,443
DOLLARAMA INC	278,157	7,872,905	26,539,218
DOMETIC GROUP AB	669,991	4,607,627	5,814,574
DOMINION DIAMOND CORP	320,459	3,694,462	4,027,016
DOMINO S PIZZA ENTERPRISES L	124,101	5,423,737	4,957,578
DOMINO S PIZZA GROUP PLC	1,175,501	3,228,848	4,487,606
DON QUIJOTE HOLDINGS CO LTD	229,940	3,525,362	8,717,892
DONG A SOCIO HOLDINGS CO LTD	7,135	614,952	844,980
DONG A ST CO LTD	10,377	1,007,965	836,219
DONGFANG ELECTRIC CORP LTD H	826,935	1,007,550	742,567
DONGFENGSCI TECH GROUP B	586,542	172,172	0
DONGJIANG ENVIRONMENTAL H	386,496	607,405	613,923
DONGKOOK PHARMACEUTICAL CO L	10,731	575,281	592,738
DONGKUK STEEL MILL CO LTD	277,015	1,965,294	3,546,977
DONGSUH COMPANIES INC	55,698	1,841,168	1,489,630
DONGWON F+B CO LTD	2,602	854,595	553,805
DONGWON INDUSTRIES CO.	3,065	896,232	865,326
DOOSAN BOBCAT INC	54,927	1,736,405	1,709,055
DOOSAN ENGINE CO LTD	111,161	834,304	411,942
DOOSAN HEAVY INDUSTRIES	270,981	9,079,997	4,961,798
DOOSAN INFRACORE CO LTD	757,325	6,733,361	5,593,147
DOREL INDUSTRIES CL B	87,709	2,279,417	2,327,975
DORMAKABA HOLDING AG	8,079	2,777,455	7,027,705
DOSHISHA CO LTD	48,785	604,799	928,288
DOUBLEDRAGON PROPERTIES CORP	1,119,808	1,055,535	1,059,667
DOUBLEUGAMES CO LTD	20,303	705,220	1,094,866
DOUTOR NICHIRES HOLDINGS CO	86,914	1,292,017	1,845,639
DOUZONE BIZON CO LTD	42,462	443,524	1,143,054
DOWA HOLDINGS CO LTD	445,635	2,342,835	3,375,181
DOWNER EDI LTD	2,233,716	9,403,188	10,982,714
DR LAL PATHLABS LTD	38,554	552,197	466,410
DR. REDDY S LABORATORIES	126,873	4,729,927	5,280,218
DRAEGERWERK AG	11,079	1,020,260	890,829
DRAEGERWERK AG PREF	29,604	2,323,527	3,110,035
DRAKE + SCULL INTERNATIONAL	2,618,650	453,031	266,645
DRAX GROUP PLC	1,270,379	5,444,414	5,374,564
DRB HICOM BHD	2,567,728	1,315,536	1,064,740
DRDGOLD LTD	764,591	429,404	242,172

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
DRILLISCH AG	106,647	3,937,826	6,415,100
DS SMITH PLC	1,774,183	9,732,271	10,914,463
DSV A/S	1,104,401	24,334,163	67,767,145
DTS CORP	47,015	729,367	1,441,484
DUBAI FINANCIAL MARKET PJSC	2,313,882	886,801	699,277
DUBAI INVESTMENTS PJSC	2,931,744	1,845,879	1,660,253
DUBAI ISLAMIC BANK	1,924,363	2,538,441	2,986,393
DUERR AG	55,563	3,486,286	6,593,930
DUFRY AG REG	147,342	19,846,195	24,171,077
DUK SAN NEOLUX CO LTD	26,795	443,302	680,326
DUKSAN HI METAL CO LTD	33,024	385,580	264,964
DULUXGROUP LTD	799,333	2,210,962	4,255,111
DUNELM GROUP PLC	220,139	1,549,342	1,719,984
DUNLOP SPORTS CO LTD	28,118	268,480	282,036
DURATEX SA	741,226	1,733,383	1,827,756
DUSKIN CO LTD	147,689	2,708,805	3,797,373
DXB ENTERTAINMENTS PJSC	4,192,257	1,284,052	862,888
DY CORP	30,013	301,113	203,560
DYDO GROUP HOLDINGS INC	32,271	1,244,909	1,625,616
DYNAM JAPAN HOLDINGS CO LTD	1,056,351	2,315,536	1,861,972
DYNAMIC ELECTRONICS CO LTD	554,689	180,361	168,486
DYNAPACK INTERNATIONAL TECH	373,010	933,846	481,897
E INK HOLDINGS INC	3,324,652	2,225,967	3,092,953
E MART INC	95,975	19,390,203	19,670,685
E TON SOLAR TECH CO LTD	766,702	283,084	220,030
E.ON SE	7,318,853	182,545,791	68,850,325
E.SUN FINANCIAL HOLDING CO	15,213,780	7,293,316	9,352,324
E1 CORP	7,295	431,731	413,154
EAGLE HIGH PLANTATIONS TBK P	22,973,466	579,143	420,598
EAGLE INDUSTRY CO LTD	75,416	831,951	1,271,930
EARTH CHEMICAL CO LTD	33,409	1,057,760	1,718,644
EAST JAPAN RAILWAY CO	1,187,819	93,027,284	113,591,240
EASTERN + ORIENTAL BHD	1,660,262	789,417	657,506
EASTERN WATER RESOURCES DE F	233,700	88,273	88,747
EASYJET PLC	784,234	14,974,415	13,843,864
EBARA CORP	243,542	4,896,120	6,740,967
EBOS GROUP LTD	207,538	1,676,737	2,659,294
EBRO FOODS SA	151,222	2,656,334	3,449,530
ECLAT TEXTILE COMPANY LTD	471,193	6,544,270	5,746,628
ECLERX SERVICES LTD FOREIGN	42,541	859,072	869,969
ECLIPX GROUP LTD	543,720	1,293,204	1,488,905
ECN CAPITAL CORP	849,933	2,363,324	2,617,796
ECO WORLD DEVELOPMENT GROUP	1,888,908	680,128	734,855

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
ECONOCOM GROUP	334,822	2,057,925	2,795,750
ECOPETROL SA	13,576,725	7,152,652	6,132,717
ECORODOVIAS INFRA E LOG SA	455,719	944,053	1,423,584
EDELWEISS FINANCIAL SERVICES	672,019	862,244	1,990,456
EDENRED	1,787,951	44,025,225	46,556,011
EDF	2,027,163	52,585,595	21,923,148
EDION CORP	345,219	2,282,388	3,133,888
EDITA FOOD INDUSTRIES SAE	3,320,477	4,798,565	3,456,081
EDP ENERGIAS DO BRASIL SA	570,453	2,428,567	2,443,137
EDP ENERGIAS DE PORTUGAL SA	6,238,325	24,534,107	20,370,592
EDP RENOVAVEIS SA	641,370	5,286,132	5,093,535
EFG HERMES HOLDING SAE	1,787,763	2,649,082	2,409,337
EFG INTERNATIONAL AG	168,375	1,683,001	1,091,848
EGE ENDUSTRI VE TICARET AS	2,443	223,677	163,479
EGIS TECHNOLOGY INC	122,052	915,767	834,540
EHIME BANK LTD/THE	103,601	1,371,680	1,304,689
EI GROUP PLC	3,053,073	4,478,876	5,096,036
EI TOWERS SPA	38,941	1,561,986	2,249,549
EICHER MOTORS LTD	22,055	6,948,913	9,226,090
EIFFAGE	178,493	12,758,274	16,196,879
EIGHTEENTH BANK LTD/THE	386,838	1,154,102	1,105,154
EIKEN CHEMICAL CO LTD	40,274	566,012	1,216,901
EIS ECZACIBASI ILAC VE SINAI	451,100	400,840	605,727
EISAI CO LTD	865,118	43,294,106	47,775,491
EIZO CORP	54,267	1,309,421	2,134,760
EL PUERTO DE LIVERPOOL C1	309,307	3,283,265	2,446,637
ELAN MICROELECTRONICS CORP	876,877	1,284,565	1,219,326
ELBIT SYSTEMS LTD	56,064	3,314,741	6,912,998
ELDERS LTD	248,420	852,678	1,019,446
ELDORADO GOLD CORP	2,281,002	7,846,999	6,041,924
ELECOM CO LTD	43,916	522,153	889,586
ELECTRA LTD	4,570	574,320	916,367
ELECTRIC POWER DEVELOPMENT C	476,061	14,569,476	11,770,181
ELECTRICITY GEN PUB CO FOR R	723,077	4,389,227	4,555,148
ELECTROCOMPONENTS PLC	1,111,411	3,674,862	8,329,955
ELECTROLUX AB SER B	755,410	15,681,137	24,727,912
ELEKTA AB B SHS	876,949	6,315,485	8,302,089
ELEMATEC CORP	17,984	276,820	292,422
ELEMENT FLEET MANAGEMENT COR	882,178	9,640,526	6,045,573
ELEMENTIA SAB DE CV	258,739	305,692	357,380
ELEMENTIS PLC	1,100,401	2,185,751	4,203,764
ELETROPAULO METROPOLI PREF	208,905	768,156	797,599
ELIA SYSTEM OPERATOR SA/NV	91,974	4,224,042	5,198,392

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
ELIOR GROUP	328,804	6,079,029	9,540,449
ELIS SA	231,208	4,477,039	5,289,916
ELISA OYJ	285,815	9,716,378	11,060,723
ELITE ADVANCED LASER CORP	211,916	698,785	957,873
ELITE MATERIAL CO LTD	694,774	1,476,327	3,368,810
ELITE SEMICONDUCTOR MEMORY	469,353	443,341	568,561
ELITEGROUP COMPUTER SYSTEMS	1,325,059	938,680	895,134
ELLAKTOR SA	249,803	353,459	413,123
ELMOS SEMICONDUCTOR AG	10,900	190,434	239,689
ELRINGKLINGER AG	108,898	2,183,014	2,084,142
EMAAR MALLS PJSC	2,859,880	2,275,252	1,962,155
EMAAR PROPERTIES PJSC	5,432,780	8,828,386	11,507,651
EMAMI LTD	85,247	1,420,923	1,418,491
EMBOTELLADORA ANDINA A PREF	317,505	962,164	1,217,049
EMBOTELLADORA ANDINA PREF B	580,471	2,038,131	2,453,044
EMBRAER SA	458,004	2,444,474	2,091,479
EMEMORY TECHNOLOGY INC	145,967	1,791,130	1,907,355
EMERA INC	127,901	3,788,885	4,747,912
EMERSON PACIFIC INC	18,990	575,267	530,300
EMIRATES TELECOM GROUP CO	2,949,192	14,622,621	13,891,020
EMMI AG REG	5,086	1,166,633	3,834,304
EMPEROR CAPITAL GROUP LTD	9,184,705	789,051	823,587
EMPEROR WATCH + JEWELLERY	7,044,521	614,726	302,303
EMPIRE CO LTD A	611,563	10,942,763	10,416,398
EMPRESA NACIONAL DE TELECOM	268,783	3,215,539	2,925,614
EMPRESAS CMPC SA	2,238,898	6,363,451	5,344,255
EMPRESAS COPEC SA	841,636	9,443,563	9,178,266
EMS CHEMIE HOLDING AG REG	22,377	8,116,508	16,519,865
ENAGAS SA	513,031	13,274,112	14,365,122
ENAV SPA	582,377	2,027,313	2,502,818
ENBRIDGE INC	3,299,821	114,322,229	131,261,069
ENBRIDGE INCOME FUND HOLDING	266,475	6,641,025	6,604,925
ENCANA CORP	1,855,424	42,624,422	16,301,213
ENCE ENERGIA Y CELULOSA SA	371,370	1,161,266	1,520,601
ENDEAVOUR MINING CORP	148,442	2,667,514	2,558,039
ENDESA SA	1,341,789	30,079,789	30,867,723
ENEA SA	988,911	3,248,892	3,562,779
ENEL AMERICAS SA	50,499,020	9,363,109	9,565,357
ENEL CHILE SA	29,347,495	3,738,275	3,214,108
ENEL GENERACION CHILE SA	6,729,504	5,922,432	5,063,896
ENEL SPA	29,873,868	164,039,784	159,936,970
ENERCARE INC	319,066	4,369,445	4,844,831
ENERCHINA HOLDINGS LTD	13,122,025	575,574	290,799

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
ENERFLEX LTD	220,722	2,349,483	3,198,568
ENERGA SA	1,515,104	4,333,702	4,277,739
ENERGY ABSOLUTE PCL FOREIGN	1,605,403	1,068,782	1,630,451
ENERGY DEVELOPMENT CORP	29,625,197	3,770,157	3,551,971
ENERPLUS CORP	543,690	10,130,635	4,404,111
ENG ELECTRIC CO LTD	274,504	207,567	152,502
ENGHOUSE SYSTEMS LTD	44,429	1,774,429	1,797,767
ENGIE	5,476,967	160,120,326	82,550,869
ENGIE BRASIL ENERGIA SA	912,694	10,782,567	9,343,873
ENGIE ENERGIA CHILE SA	1,051,326	1,954,219	1,918,633
ENGINEERS INDIA LTD	348,276	722,574	828,158
ENGRO CORPORATION LTD	630,976	1,357,568	1,961,573
ENGRO FERTILIZERS LTD	1,332,213	818,146	700,830
ENI SPA	6,773,555	167,745,342	101,668,612
ENKA INSAAT VE SANAYI AS	1,155,924	1,700,786	1,762,165
ENN ENERGY HOLDINGS LTD	4,417,383	22,788,541	26,652,161
ENNOCONN CORP	83,829	998,559	1,062,324
ENPLAS CORP	23,002	433,544	709,329
ENSIGN ENERGY SERVICES INC	485,483	5,459,378	2,590,591
ENTERTAINMENT ONE LTD	774,270	3,038,238	2,216,644
ENTRA ASA	271,676	2,845,989	3,372,985
EO TECHNICS CO LTD	18,469	982,711	1,457,615
EOH HOLDINGS LTD	181,446	2,065,934	1,742,108
EPISTAR CORP	2,450,630	4,076,487	2,259,703
EPS HOLDINGS INC	73,724	850,129	1,154,153
EQUATORIAL ENERGIA SA ORD	271,531	3,539,109	4,440,222
EQUITAS HOLDINGS LTD/INDIA	319,393	841,381	741,194
ERAMET	40,024	3,104,556	1,960,861
EREGLI DEMIR VE CELIK FABRIK	5,488,140	7,401,134	10,983,915
EREX CO LTD	89,061	957,226	772,826
ERG SPA	214,406	2,781,425	3,010,292
ERICSSON LM B SHS	8,992,611	100,588,868	64,236,361
ERM POWER LTD	369,938	738,691	339,095
ERSTE GROUP BANK AG	1,000,939	36,838,653	38,272,842
ESHRAQ PROPERTIES CO PJSC	2,200,596	955,608	515,257
ESPEC CORP	41,532	339,932	634,658
ESPRINET SPA	78,791	566,191	567,949
ESPRIT HOLDINGS LTD	4,600,543	20,236,116	2,451,596
ESSENTRA PLC	595,401	3,605,076	4,365,820
ESSILOR INTERNATIONAL	618,191	42,175,840	78,545,635
ESSITY AKTIEBOLAG B	1,840,495	30,089,469	50,297,177
ESSO STE ANONYME FRANCAISE	4,989	541,594	329,449
ESSO THAILAND PCL FOREIGN	2,453,570	738,098	729,498

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
ESTACIO PARTICIPACOES SA	353,160	1,920,799	1,558,348
ESTIA HEALTH LTD	537,321	2,026,765	1,257,064
ESURE GROUP PLC	713,747	2,895,929	2,797,124
ETERNAL MATERIALS CO LTD	1,928,566	1,736,403	2,161,871
ETRON TECHNOLOGY INC	805,147	279,243	308,349
EUGENE CORP	103,142	374,143	542,687
EUGENE INVESTMENT + SECURITI	140,278	695,252	495,324
EUGLENA CO LTD	138,009	1,925,793	1,448,137
EULER HERMES GROUP	36,941	3,455,556	4,381,828
EURAZEO SA	118,328	7,049,268	8,865,468
EUROBANK ERGASIAS SA	7,815,581	6,874,639	8,735,779
EUROCASH SA	114,644	1,226,983	958,378
EUROFINS SCIENTIFIC	20,098	7,371,671	11,304,216
EURONAV NV	388,937	5,408,007	3,072,392
EURONEXT NV	158,596	5,221,191	8,221,305
EUROPCAR GROUPE SA	245,590	2,891,345	3,588,183
EUSKALTEL SA	214,005	2,608,374	2,273,641
EUSU HOLDINGS CO LTD	40,517	136,887	308,799
EUTELSAT COMMUNICATIONS	500,879	13,780,119	12,773,760
EVA AIRWAYS CORP	3,841,125	2,029,594	1,900,360
EVA PRECISION INDUSTRIAL HLD	2,430,310	680,233	373,585
EVEN CONSTRUTORA E INCORPORA	518,080	601,790	617,647
EVERBRIGHT SECURITIES CO L H	305,046	463,966	417,334
EVERGREEN INTERNATIONAL STOR	961,798	568,396	437,899
EVERGREEN MARINE CORP LTD	2,616,522	1,215,962	1,328,904
EVERLIGHT CHEMICAL	830,905	509,289	498,488
EVERLIGHT ELECTRONICS CO LTD	1,080,024	1,739,784	1,739,683
EVN AG	103,419	1,438,515	1,544,024
EVOGENE LTD	61,656	855,144	309,543
EVOLUTION MINING LTD	2,374,521	3,144,400	4,389,518
EVONIK INDUSTRIES AG	479,113	16,572,310	15,292,483
EVOTEC AG	336,365	3,048,421	5,367,138
EVRAZ PLC	1,637,824	2,362,944	4,401,695
EVS BROADCAST EQUIPMENT S.A.	28,959	1,612,263	1,162,629
EXCHANGE INCOME CORP	13,428	326,948	341,826
EXEDY CORP	85,301	2,557,283	2,402,793
EXIDE INDUSTRIES LTD	504,999	1,480,297	1,722,720
EXOR NV	338,108	12,529,014	18,274,963
EXPERIAN PLC	5,683,255	80,628,881	116,270,595
EXTENDICARE INC	380,435	2,688,513	3,031,879
EXXARO RESOURCES LTD	416,234	4,195,341	2,954,379
EZ TEC EMPREENDIMENTOS E PAR	179,530	1,310,021	961,792
EZAKI GLICO CO LTD	119,085	3,615,780	6,412,117

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
EZDAN HOLDING GROUP	209,115	882,623	719,252
EZION HOLDINGS LTD	4,078,637	2,509,656	696,139
EZRA HOLDINGS LTD	3,791,224	1,237,100	30,289
EZZ STEEL	525,594	596,742	606,522
F N COMMUNICATIONS INC	96,278	1,072,075	850,877
F SECURE OYJ	217,923	829,781	1,036,463
F+C COMMERCIAL PROPERTY TRUST	1,263,749	2,019,628	2,385,166
FABEGE AB	316,970	2,330,407	6,087,945
FAES FARMA SA	681,825	2,607,921	2,262,978
FAIRFAX FINANCIAL HLDGS LTD	146,443	55,623,702	63,372,853
FAIRFAX MEDIA LTD	5,852,337	4,278,340	4,937,939
FAMILYMART UNY HOLDINGS CO L	227,555	10,999,923	13,022,240
FAMOUS BRANDS LTD	127,510	1,483,385	1,226,195
FANCL CORP	105,181	1,398,638	1,933,063
FANTASIA HOLDINGS GROUP CO	3,224,442	461,725	466,745
FANUC CORP	526,749	68,078,075	101,519,631
FAR EAST CONSORTIUM INTERNAT	2,506,776	845,435	1,400,066
FAR EAST HORIZON LTD	3,049,600	2,625,311	2,660,335
FAR EASTERN DEPARTMENT STORE	2,988,697	2,340,720	1,547,402
FAR EASTERN INTL BANK	4,831,029	1,454,286	1,553,171
FAR EASTERN NEW CENTURY CORP	6,940,316	6,120,079	5,646,707
FAR EASTONE TELECOMM CO LTD	3,251,792	6,635,670	8,284,480
FARADAY TECHNOLOGY CORP	412,792	758,600	521,757
FARGLORY LAND DEVELOPMENT CO	696,678	1,048,658	893,176
FAST RETAILING CO LTD	119,522	21,687,605	39,805,161
FASTIGHETS AB BALDER PREF	24,003	968,852	992,347
FASTIGHETS AB BALDER B SHRS	190,412	5,005,518	4,605,347
FAUJI CEMENT CO LTD	1,576,613	651,317	616,899
FAUJI FERTILIZER BIN QASIM	959,236	453,948	388,873
FAUJI FERTILIZER COMPANY LTD	1,396,581	1,337,822	1,099,041
FAURECIA	225,645	8,528,733	11,444,767
FCC CO LTD	105,492	1,819,606	2,123,735
FDG ELECTRIC VEHICLES LTD	33,230,001	2,020,078	1,383,439
FDG KINETIC LTD	1,546,616	245,072	277,368
FDK CORP	153,012	202,247	182,482
FEDERAL BANK LTD FOREIGN	1,868,758	1,874,897	3,262,646
FEDERAL CORPORATION	915,173	524,350	424,193
FELDA GLOBAL VENTURES	4,170,911	3,463,479	1,661,505
FENG HSIN STEEL CO LTD	1,166,037	1,676,883	1,939,561
FENG TAY ENTERPRISE CO LTD	520,359	2,460,403	2,300,733
FENNER PLC	691,805	2,231,272	2,572,300
FERGUSON PLC	1,319,537	51,287,470	80,781,395
FERRARI NV	264,097	9,129,690	22,636,411

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
FERREXPO PLC	968,394	2,086,860	2,608,875
FERROVIAL SA	1,246,078	19,130,973	27,621,308
FF GROUP	50,621	1,019,524	1,235,538
FFP	13,625	867,873	1,384,903
FIAT CHRYSLER AUTOMOBILES NV	3,433,904	21,854,040	36,149,661
FIBRECHEM TECHNOLOGIES LTD	761,000	-	1
FIBRIA CELULOSE SA	336,148	4,265,564	3,430,213
FIDEA HOLDINGS CO LTD	733,677	1,448,561	1,221,053
FIDESSA GROUP PLC	89,295	2,068,901	2,687,489
FIELDS CORP	67,715	950,635	727,415
FIELMANN AG	53,280	2,969,910	4,104,270
FIH MOBILE LTD	8,716,223	4,920,645	2,690,864
FILA KOREA LTD	24,965	1,755,123	1,865,555
FILINVEST LAND INC	20,422,342	731,700	675,888
FINANCIAL PRODUCTS GROUP CO	135,227	1,332,768	1,288,965
FINANCIERE RICHEMONT DEP REC	1,634,904	10,502,259	13,497,238
FINCANTIERI SPA	1,846,011	1,454,752	2,054,936
FINECOBANK SPA	2,418,262	14,612,385	19,003,648
FINGERPRINT CARDS AB B	560,186	3,583,893	2,043,611
FINNAIR OYJ	179,787	969,373	1,314,411
FINNING INTERNATIONAL INC	469,639	7,348,090	9,192,450
FINOLEX INDUSTRIES LTD	28,382	169,791	265,126
FIRICH ENTERPRISES CO LTD	382,275	708,483	564,239
FIRST ABU DHABI BANK PJSC	4,262,736	11,278,308	12,186,044
FIRST CAPITAL REALTY INC	356,898	5,280,678	5,430,278
FIRST FINANCIAL HOLDING CO	17,497,216	8,995,480	11,705,074
FIRST GEN CORPORATION	3,421,146	1,606,347	1,281,404
FIRST INTL BANK ISRAEL	213,395	2,956,242	3,868,338
FIRST MAJESTIC SILVER CORP	363,056	4,819,161	3,007,996
FIRST NATIONAL FINANCIAL COR	35,570	741,591	743,617
FIRST PACIFIC CO	6,168,435	4,176,629	4,551,388
FIRST PHILIPPINE HLDGS	593,406	1,009,414	823,195
FIRST QUANTUM MINERALS LTD	2,018,036	18,480,666	17,046,166
FIRST RESOURCES LTD	1,178,094	1,257,970	1,621,447
FIRST TRACTOR CO H	775,970	580,232	390,646
FIRSTGROUP PLC	5,701,798	13,859,926	9,309,778
FIRSTRAND LTD	6,131,490	19,590,795	22,064,472
FIRSTSERVICE CORP	73,254	1,311,451	4,693,525
FISCHER (GEORG) REG	14,849	6,463,193	14,397,133
FISHER + PAYKEL HEALTHCARE C	1,068,915	2,726,774	8,961,450
FIYTA HOLDING B	166,695	139,230	149,047
FLETCHER BUILDING LTD	2,328,989	13,749,486	13,625,233
FLEURY SA	412,077	2,553,604	3,333,185

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
FLEXIGROUP LTD	627,364	1,331,464	878,225
FLEXIUM INTERCONNECT INC	568,933	1,727,401	2,141,446
FLIGHT CENTRE TRAVEL GROUP L	150,418	3,249,092	4,418,983
FLOW TRADERS	62,696	2,816,261	1,726,923
FLSMIDTH + CO A/S	138,549	6,855,380	8,743,784
FLUGHAFEN WIEN AG	22,856	360,695	866,791
FLUGHAFEN ZURICH AG REG	43,847	8,645,407	10,778,079
FLYTECH TECHNOLOGY CO LTD	282,827	951,140	922,304
FNAC DARTY SA	41,130	1,782,429	3,325,543
FOCALTECH SYSTEMS CO LTD	503,151	895,551	576,424
FOMENTO DE CONSTRUC Y CONTRA	322,156	2,767,885	3,472,631
FOMENTO ECONOMICO MEXICA UBD	3,525,179	26,114,514	34,816,004
FOOSUNG CO LTD	116,110	694,234	1,070,633
FORBO HOLDING AG REG	2,672	1,258,873	4,382,909
FORD OTOMOTIV SANAYI AS	156,074	1,533,155	1,903,436
FORMOSA CHEMICALS + FIBRE	9,418,503	22,693,056	29,568,279
FORMOSA INTERNATIONAL HOTELS	141,116	1,049,624	767,740
FORMOSA LABORATORIES INC	210,000	657,167	602,663
FORMOSA PETROCHEMICAL CORP	6,101,431	17,430,325	21,060,166
FORMOSA PLASTICS CORP	8,311,939	20,875,962	25,329,283
FORMOSA TAFFETA CO.	1,575,567	1,393,439	1,582,300
FORMOSAN RUBBER GROUP INC	854,512	610,829	425,571
FORMULA SYSTEMS (1985) LTD	15,870	625,539	595,273
FORTESCUE METALS GROUP LTD	3,851,005	16,020,953	15,419,427
FORTIS HEALTHCARE LTD FOREIG	191,357	519,527	479,595
FORTIS INC	990,659	32,043,775	34,768,790
FORTUM OYJ	1,214,617	31,550,513	19,020,597
FORUS SA	170,756	678,388	589,827
FOSHAN ELECTRICAL + LIGHT B	399,687	281,382	313,854
FOSHAN HUAXIN PACKAGING B	261,046	154,992	0
FOSTER ELECTRIC CO LTD	64,482	1,038,082	1,111,055
FOSUN INTERNATIONAL LTD	3,922,296	5,948,285	6,129,804
FOURLIS SA	102,507	415,492	686,286
FOXCONN TECHNOLOGY CO LTD	2,035,132	5,534,942	6,141,522
FOXTONS GROUP PLC	578,929	3,184,728	712,520
FP CORP	44,656	1,488,851	2,416,399
FRANCE BED HOLDINGS CO LTD	46,798	359,793	416,083
FRANCO NEVADA CORP	468,350	23,229,428	33,744,117
FRAPORT AG FRANKFURT AIRPORT	85,400	5,462,934	7,529,214
FRASER + NEAVE HOLDINGS BHD	222,458	1,205,259	1,311,125
FREEMAN FINTECH CORP LTD	29,489,618	1,936,197	1,964,350
FREENET AG	403,649	8,893,175	12,856,152
FREIGHTWAYS LTD	357,637	925,348	2,005,863

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
FRESENIUS MEDICAL CARE AG +	518,581	31,970,409	49,783,818
FRESENIUS SE + CO KGAA	1,318,304	66,898,180	112,859,584
FRESNILLO PLC	345,425	5,195,436	6,667,521
FRONTERA ENERGY CORP	21	-	554
FRUTAROM	73,033	1,998,424	5,108,531
FSP TECHNOLOGY INC	211,754	216,362	164,628
FU SHOU YUAN INTERNATIONAL	1,871,883	1,167,378	1,129,395
FUBON FINANCIAL HOLDING CO	13,510,708	17,908,971	21,518,534
FUCHS PETROLUB SE	76,827	2,985,037	3,623,308
FUCHS PETROLUB SE PREF	159,933	6,956,032	8,696,465
FUDO TETRA CORP	274,826	382,976	440,269
FUFENG GROUP LTD	3,506,975	1,867,011	1,886,811
FUGRO NV CVA	354,236	8,569,126	5,252,304
FUJI CO LTD	51,540	971,461	1,318,767
FUJI ELECTRIC CO LTD	1,309,533	3,971,712	6,899,640
FUJI KYUKO CO LTD	102,339	822,321	1,107,552
FUJI MACHINE MFG CO LTD	187,558	1,620,860	2,702,524
FUJI OIL CO LTD	99,557	754,272	300,373
FUJI OIL HOLDINGS INC	119,938	1,622,843	2,773,220
FUJI PHARMA CO LTD	22,888	608,380	778,134
FUJI SEAL INTERNATIONAL INC	101,294	1,306,679	2,794,702
FUJI SOFT INC	49,896	994,211	1,409,929
FUJIBO HOLDINGS INC	24,343	716,402	683,532
FUJICCO CO LTD	48,288	674,595	1,104,923
FUJIFILM HOLDINGS CORP	1,721,867	59,008,331	61,911,215
FUJIKURA KASEI CO LTD	51,666	317,016	288,773
FUJIKURA LTD	1,609,831	7,969,402	13,482,120
FUJIMI INC	42,923	657,187	886,268
FUJIMORI KOGYO CO LTD	34,378	576,632	1,078,521
FUJITA KANKO INC	17,586	671,090	576,772
FUJITEC CO LTD	239,886	1,997,770	3,132,017
FUJITSU FRONTECH LTD	34,152	335,571	543,767
FUJITSU GENERAL LTD	193,063	3,358,768	4,474,335
FUJITSU LTD	10,076,220	56,297,592	74,235,447
FUJIYA CO LTD	22,753	369,384	507,672
FUKUDA CORP	11,923	392,535	566,651
FUKUI BANK LTD/THE	577,697	1,601,736	1,444,756
FUKUI COMPUTER HOLDINGS INC	20,504	497,419	687,982
FUKUOKA FINANCIAL GROUP INC	2,074,648	9,193,998	9,859,931
FUKUSHIMA INDUSTRIES CORP	31,638	573,284	1,216,427
FUKUYAMA TRANSPORTING CO LTD	395,798	2,102,741	2,511,606
FULLSHARE HOLDINGS LTD	15,979,977	7,390,988	6,386,709
FUNAI ELECTRIC CO LTD	94,290	1,043,417	754,423

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
FUNAI SOKEN HOLDINGS INC	52,999	864,306	1,349,979
FURUKAWA CO LTD	749,163	1,139,518	1,300,168
FURUKAWA ELECTRIC CO LTD	170,564	5,464,057	7,590,059
FURUNO ELECTRIC CO LTD	80,326	582,348	476,837
FUSO CHEMICAL CO LTD	54,729	1,122,785	1,777,874
FUSO PHARMACEUTICAL INDUST	17,189	522,486	425,136
FUTABA CORP	84,682	1,454,441	1,484,730
FUTABA INDUSTRIAL CO LTD	132,346	1,052,069	1,196,717
FUTURE CORP	40,340	195,522	315,579
FUTURE LAND DEVELOPMENT HOLD	5,764,234	1,608,420	2,200,413
FUTURE WORLD FINANCIAL HOLDI	13,339,485	1,019,194	222,141
FUYAO GLASS INDUSTRY GROUP H	2,310,991	5,175,105	8,851,478
FUYO GENERAL LEASE CO LTD	45,820	1,386,109	2,613,957
G RESOURCES GROUP LTD	51,865,760	2,538,805	757,412
G SMATT GLOBAL CO LTD	30,175	766,153	362,635
G TECH OPTOELECTRONICS CORP	286,289	811,441	189,636
G TEKT CORP	46,997	525,279	875,017
G.U.D. HOLDINGS LTD	230,540	1,612,921	2,282,948
G4S PLC	3,177,393	12,315,382	13,471,415
G8 EDUCATION LTD	922,916	3,683,408	2,555,600
GAEC EDUCACAO SA	77,994	680,680	385,585
GAFISA SA	5,500	18,792	17,961
GAJAH TUNGGAL TBK PT	4,220,835	599,527	357,872
GAKKEN HOLDINGS CO LTD	10,929	239,635	319,537
GALAPAGOS NV	94,428	5,867,354	7,200,836
GALAXY ENTERTAINMENT GROUP L	5,610,871	19,263,744	34,068,657
GALAXY RESOURCES LTD	880,987	1,326,701	1,118,385
GALLIFORD TRY PLC	354,176	5,950,578	5,341,257
GALP ENERGIA SGPS SA	1,561,512	21,598,703	23,606,923
GAM HOLDING AG	363,689	3,534,492	4,880,076
GAMEVIL INC	10,627	724,595	578,671
GAMUDA BHD	3,879,466	4,384,831	4,970,604
GAS NATURAL SDG SA	2,400,510	49,958,722	56,099,613
GATEWAY DISTRIPARKS LTD	138,115	440,571	550,859
GATEWAY LIFESTYLE	634,659	1,332,257	949,289
GAZIT GLOBE LTD	203,266	2,036,644	1,964,106
GAZTRANSPORT ET TECHNIGA SA	41,056	2,557,425	1,637,752
GCA CORP	47,791	413,026	426,193
GCL NEW ENERGY HOLDINGS LTD	13,898,274	1,444,888	685,438
GCL POLY ENERGY HOLDINGS LTD	36,390,172	7,371,545	3,962,319
GE POWER INDIA LTD	31,389	253,963	301,230
GE T+D INDIA LTD	118,700	911,462	629,881
GEA GROUP AG	352,609	10,775,361	14,409,674

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
GEBERIT AG REG	126,529	35,797,291	59,086,137
GECOSS CORP	22,686	149,987	271,152
GEDI GRUPPO EDITORIALE SPA	366,743	561,600	330,658
GEELY AUTOMOBILE HOLDINGS LT	7,499,207	6,309,658	16,177,218
GEK TERNA HOLDING REAL ESTAT	153,910	342,367	712,702
GEMALTO	171,977	9,801,860	10,307,626
GEMALTO	53,387	3,643,264	3,199,798
GEMDALE PROPERTIES AND INVES	12,227,063	627,675	861,452
GEMTEK TECHNOLOGY CORP	722,198	672,088	702,731
GEMVAX + KAEL CO LTD	61,635	2,012,217	673,372
GENEL ENERGY PLC	1,242,445	5,275,014	1,335,479
GENER S.A.	4,121,651	1,813,514	1,450,615
GENERAL INTERFACE SOLUTION	303,779	1,221,454	2,246,887
GENESIS ENERGY LTD	1,244,020	2,010,899	2,213,418
GENEXINE CO LTD	24,971	1,050,219	1,051,953
GENFIT	65,946	3,030,677	2,249,681
GENIUS ELECTRONIC OPTICAL CO	164,942	1,092,199	1,661,892
GENMAB A/S	108,243	11,810,214	23,064,026
GENOMMA LAB INTERNACIONAL B	1,766,463	1,801,570	2,279,842
GENTERA SAB DE CV	2,200,819	3,706,884	3,311,001
GENTING BHD	5,031,367	11,247,410	11,029,356
GENTING MALAYSIA BHD	5,666,976	6,304,815	7,260,869
GENTING PLANTATIONS BHD	752,383	2,028,306	1,935,007
GENTING SINGAPORE PLC	21,094,616	16,584,681	16,623,204
GENUS PLC	142,157	2,079,104	3,286,843
GENWORTH MI CANADA INC	197,328	4,756,963	5,421,329
GENWORTH MORTGAGE INSURANCE	2,791,525	6,331,425	6,273,830
GEO HOLDINGS CORP	173,575	1,862,258	1,799,702
GEOVISION INC	160,644	349,469	211,499
GEOX SPA	208,027	1,132,688	684,749
GERDAU S.A.	195,818	723,922	600,473
GERDAU SA PREF	1,737,314	5,227,747	5,390,354
GERRESHEIMER AG	72,705	4,501,485	5,840,355
GERRY WEBER INTL AG	58,539	1,076,289	674,010
GETAC TECHNOLOGY CORP	785,895	676,982	1,046,310
GETIN HOLDING SA	636,270	387,791	228,201
GETIN NOBLE BANK SA	1,492,766	789,745	567,592
GETINGE AB B SHS	526,711	11,455,783	10,297,491
GF SECURITIES CO LTD H	2,035,808	4,685,746	4,089,114
GFPT PUBLIC CO LTD FOR	1,041,804	414,339	594,966
GFPT PUBLIC CO LTD NVDR	54,100	21,919	30,896
GIANT MANUFACTURING	727,578	3,528,250	4,161,689
GIBSON ENERGY INC	319,338	6,138,596	4,121,130

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
GIGABYTE TECHNOLOGY CO LTD	1,600,852	1,731,365	2,157,624
GIGASOLAR MATERIALS CORP	74,845	1,279,474	677,839
GIGASTORAGE CORP	615,219	469,136	362,012
GIKEN LTD	28,019	497,121	749,354
GILAT SATELLITE NETWORKS LTD	59,762	281,504	294,042
GILDAN ACTIVEWEAR INC	544,338	7,674,699	16,702,743
GILLETTE INDIA LTD	17,339	1,261,943	1,370,940
GIMV NV	48,993	2,639,927	2,963,251
GINKO INTERNATIONAL CO LTD	90,298	1,301,822	690,149
GINTECH ENERGY CORP	1,799,402	1,353,935	946,431
GIORDANO INTERNATIONAL LTD	2,802,925	1,377,852	1,597,783
GIVAUDAN REG	23,030	27,244,159	46,125,626
GJENSIDIGE FORSIKRING ASA	431,677	5,737,903	7,343,501
GKN PLC	3,839,385	13,904,653	16,258,164
GL EVENTS	23,195	502,738	653,447
GL LTD	978,582	560,381	508,179
GLANBIA PLC	493,191	9,385,550	9,632,973
GLAXOSMITHKLINE CONSUMER HEA	17,043	1,415,411	1,411,546
GLAXOSMITHKLINE PLC	13,454,559	297,841,620	285,832,906
GLENCORE PLC	29,052,533	125,413,921	108,382,865
GLENMARK PHARMACEUTICALS LTD	220,372	2,350,526	2,157,437
GLOBAL BIO CHEM TECHNOLOGY	4,921,752	295,169	101,506
GLOBAL BRANDS GROUP HOLDING	49,543,334	9,723,580	5,204,098
GLOBAL BRANDS MANUFACTURE	589,376	224,101	216,996
GLOBAL LIGHTING TECHNOLOGIES	347,000	788,873	550,957
GLOBAL LOGISTIC PROPERTIES L	5,943,921	11,028,780	12,346,744
GLOBAL MEDIACOM TBK PT	13,102,161	1,257,508	570,193
GLOBAL MIXED MODE TECHNOLOGY	209,013	540,415	505,699
GLOBAL POWER SYNERGY PCL F	776,826	779,085	828,966
GLOBAL TELECOM HOLDING	5,749,951	2,419,599	2,202,244
GLOBAL UNICHIP CORP	154,882	491,876	656,797
GLOBALWAFERS CO LTD	555,823	3,342,708	3,882,721
GLOBE TELECOM INC	41,595	1,709,789	1,688,198
GLOBE UNION INDUSTRIAL CORP	776,680	441,512	494,042
GLORIA MATERIAL TECHNOLOGY	831,737	604,628	550,937
GLORIOUS PROPERTY HOLDINGS	4,814,584	684,544	524,233
GLORY LTD	116,412	3,047,292	3,812,718
GLOW ENERGY PCL FOREIGN	1,390,650	3,243,116	3,223,835
GLOW ENERGY PCL NVDR	44,000	95,590	102,002
GMO INTERNET INC	140,493	740,226	1,824,308
GMO PAYMENT GATEWAY INC	29,663	1,399,015	1,642,085
GN STORE NORD A/S	340,676	3,462,897	9,934,723
GNCO CO LTD	149,359	327,583	285,233

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
GO AHEAD GROUP PLC	160,376	4,039,191	3,664,344
GOCOMPARE.COM GROUP PLC	605,692	572,641	833,969
GODO STEEL LTD	20,259	562,336	360,612
GODREJ CONSUMER PRODUCTS LTD	199,882	1,934,247	2,993,708
GODREJ CONSUMER PRODUCTS LTD	199,882	1,934,247	2,993,708
GODREJ INDUSTRIES LTD	117,981	747,600	1,164,163
GOLD CIRCUIT ELECTRONICS LTD	673,764	186,397	234,776
GOLD FIELDS LTD	2,290,133	8,314,521	7,853,133
GOLD ROAD RESOURCES LTD	1,902,233	878,329	977,602
GOLDCORP INC	1,741,230	51,400,421	22,417,314
GOLDCREST CO LTD	35,739	766,008	790,106
GOLDEN AGRI RESOURCES LTD	14,090,288	5,078,311	3,837,642
GOLDEN EAGLE RETAIL GROUP	1,384,204	2,092,793	1,915,007
GOLDSUN BUILDING MATERIALS C	2,779,850	798,508	832,493
GOLDWIN INC	20,269	655,561	1,242,919
GOLFZON CO LTD	7,015	380,970	362,952
GOLFZONNEWDIN CO LTD	29,029	415,633	139,035
GOLTAS GOLLER BOLGESI CIMENT	8,260	211,505	182,206
GOME RETAIL HOLDINGS LTD	27,042,883	3,401,970	3,325,605
GOOD RESOURCES HOLDINGS LTD	5,444,849	301,776	240,631
GOODBABY INTERNATIONAL HOLDI	1,954,383	1,069,570	811,150
GOURMET MASTER CO LTD	137,998	1,022,764	1,487,948
GRAFTON GROUP PLC UTS	516,630	2,737,014	4,731,090
GRAINCORP LTD A	547,099	3,868,626	3,974,105
GRAINGER PLC	1,029,927	2,141,821	3,518,476
GRAN TIERRA ENERGY INC	1,220,369	5,741,479	2,706,292
GRAND BAOXIN AUTO GROUP LTD	1,289,150	621,621	619,271
GRAND KOREA LEISURE CO LTD	42,255	750,429	827,266
GRAND PACIFIC PETROCHEMICAL	4,537,053	2,780,704	3,161,917
GRANDVISION NV	86,716	2,157,909	2,319,300
GRAPE KING BIO LTD	329,435	1,989,038	2,192,982
GREAT BASIN GOLD LTD	1,664,600	-	1
GREAT CANADIAN GAMING CORP	162,365	1,801,953	2,985,513
GREAT EAGLE HOLDINGS LTD	691,952	2,331,040	3,518,946
GREAT EASTERN SHIPPING CO F	107,070	619,432	673,025
GREAT WALL ENTERPRISES	1,355,442	1,045,593	1,439,210
GREAT WALL MOTOR COMPANY H	5,009,278	4,208,357	6,185,838
GREAT WEST LIFECO INC	702,536	18,385,081	19,014,508
GREATEK ELECTRONICS INC	689,628	709,030	1,119,908
GREATVIEW ASEPTIC PACKAGING	2,416,122	1,366,539	1,507,281
GREE INC	421,761	4,572,708	3,682,336
GREEN CROSS CELL CORP	13,190	364,623	389,073
GREEN CROSS CORP	12,743	1,631,775	1,943,447

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
GREEN CROSS HOLDINGS CORP	61,735	944,584	1,715,848
GREEN ENERGY TECHNOLOGY INC	504,083	341,851	242,762
GREEN SEAL HOLDING LTD	78,972	463,918	328,400
GREENCOAT UK WIND PLC/FUNDS	304,472	528,369	479,338
GREENCORE GROUP PLC	1,676,590	3,231,797	5,357,401
GREENCROSS LTD	189,828	1,628,121	880,928
GREENE KING PLC	807,583	7,252,034	7,065,075
GREENLAND HONG KONG HOLDINGS	1,565,831	643,007	537,559
GREENTOWN CHINA HOLDINGS	1,820,923	1,964,189	2,006,025
GREGGS PLC	254,978	2,095,084	3,576,992
GRENDENE SA	216,353	1,375,258	1,673,622
GRENKE AG	20,040	1,633,205	4,445,515
GRIEG SEAFOOD ASA	267,792	1,949,714	1,860,588
GRIFOLS SA	1,128,403	18,982,328	31,383,500
GRIFOLS SA B	773,467	13,199,911	16,320,292
GRINDROD LTD	938,332	1,220,844	792,059
GROUP FIVE LTD	181,293	498,282	257,359
GROUP LEASE PUBLIC CO L NVDR	634,965	501,240	400,008
GROUP LEASE PUBLIC CO LTD FO	867,657	511,107	546,596
GROUPE BRUXELLES LAMBERT SA	149,947	15,060,400	14,415,400
GROUPE EUROTUNNEL SE REGR	873,419	7,834,147	9,302,310
GRUH FINANCE LTD	188,960	876,732	1,301,488
GRUMA S.A.B. B	355,560	4,161,068	4,649,459
GRUPA AZOTY SA	94,643	1,832,198	1,615,540
GRUPA LOTOS SA	227,376	1,939,584	3,127,086
GRUPO AEROMEXICO SAB DE CV	709,468	1,516,636	1,469,129
GRUPO AEROPORT DEL PACIFIC B	667,825	5,692,500	7,541,366
GRUPO AEROPORT DEL SURESTE B	369,850	5,464,109	7,824,577
GRUPO AEROPORTUARIO DEL CENT	508,759	2,780,246	3,082,954
GRUPO ARGOS SA	507,888	3,211,505	3,447,906
GRUPO AVAL ACCIONES SA PF	9,501,307	4,563,137	3,903,066
GRUPO BIMBO SAB SERIES A	4,130,378	10,007,945	10,405,958
GRUPO BTG PACTUAL UNIT	1,288,037	9,218,106	5,831,300
GRUPO CATALANA OCCIDENTE SA	106,295	2,392,403	4,465,066
GRUPO COMERCIAL CHEDRAUI SA	512,599	1,271,394	1,051,834
GRUPO DE INV SURAMERICANA	362,218	4,667,001	4,695,094
GRUPO DE INV SURAMERICANA PF	110,425	1,819,503	1,395,909
GRUPO ELEKTRA SAB DE CV	129,211	4,674,352	5,444,374
GRUPO FIN INTERACCIONES O	169,159	783,167	893,566
GRUPO FIN SANTANDER B	3,556,384	7,467,824	6,894,765
GRUPO FINANCIERO BANORTE O	7,000,194	36,564,926	44,627,819
GRUPO FINANCIERO INBURSA O	7,227,211	12,237,568	12,378,267
GRUPO GICSA SA DE CV	1,157,802	855,760	843,096

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
GRUPO HERDEZ SAB SERIES	505,693	1,250,522	1,096,056
GRUPO LALA SAB DE CV	886,118	1,875,353	1,627,346
GRUPO MEXICO SAB DE CV SER B	4,800,165	13,136,830	13,544,078
GRUPO SIMEC S.A. SER B	191,815	837,870	678,144
GRUPO TELEVISA SAB SER CPO	5,288,512	24,657,275	25,843,944
GS ENGINEERING + CONSTRUCT	123,077	6,092,039	3,275,520
GS HOLDINGS	214,171	9,556,734	12,766,199
GS HOME SHOPPING INC	9,291	993,706	1,878,991
GS RETAIL CO LTD	102,717	4,484,774	4,632,410
GS YUASA CORP	1,063,404	7,210,108	4,628,020
GT CAPITAL HOLDINGS INC	131,822	3,107,412	3,161,018
GUANGDONG ELECTRIC POWER B	1,477,522	779,095	671,906
GUANGDONG INVESTMENT LTD	8,273,029	8,951,824	11,403,108
GUANGDONG PROVINCIAL EXPR B	970,937	504,471	735,064
GUANGSHEN RAILWAY CO LTD H	2,935,648	1,477,707	1,455,329
GUANGZHOU AUTOMOBILE GROUP H	6,088,866	7,350,187	10,685,711
GUANGZHOU BAIYUNSHAN PHARM H	336,757	965,457	925,317
GUANGZHOU R+F PROPERTIES H	2,617,561	3,810,414	4,070,633
GUARARAPES CONFECCOES SA	18,587	362,400	531,045
GUBRE FABRIKALARI TAS	304,033	528,455	430,690
GUERBET	10,272	420,418	918,251
GUJARAT FLUOROCHEMICALS LTD	85,620	845,981	979,028
GUJARAT GAS LTD	63,028	461,657	724,550
GUJARAT PIAVAV PORT FOREIGN	434,670	1,191,527	1,005,349
GUJARAT STATE PETRONET LTD	309,759	574,688	846,071
GULF INTERNATIONAL SERVICES	75,705	577,784	427,296
GUN EI CHEMICAL INDUSTRY CO	11,128	270,927	361,002
GUNGHO ONLINE ENTERTAINMENT	766,879	1,988,754	1,972,483
GUNKUL ENGINEERING FORGN	7,439,025	989,574	893,471
GUNMA BANK LTD	1,567,122	8,753,944	9,400,502
GUNZE LTD	403,137	1,303,270	1,445,924
GUORUI PROPERTIES LTD	1,453,703	628,251	437,613
GUOTAI JUNAN INTERNATIONAL	4,317,509	1,279,775	1,338,428
GURUNAVI INC	55,641	656,630	904,237
GVC HOLDINGS PLC	728,608	5,844,834	7,159,705
GWA GROUP LTD	915,782	1,808,107	2,212,719
H I S CO LTD	197,640	5,381,032	5,954,190
H LUNDBECK A/S	183,606	6,186,304	10,291,740
H+R GMBH + CO KGAA	27,038	474,877	376,232
H2O RETAILING CORP	203,240	3,240,630	3,695,445
HABIB BANK LTD	6,838,386	13,596,553	17,602,965
HACHIJUNI BANK LTD/THE	1,192,924	6,839,360	7,569,910
HACI OMER SABANCI HOLDING	5,255,131	18,111,503	16,305,968

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
HAICHANG OCEAN PARK HOLDINGS	3,089,987	683,882	653,111
HAIER ELECTRONICS GROUP CO	1,936,903	4,088,040	5,036,749
HAITIAN INTERNATIONAL HLDGS	1,131,682	2,324,379	3,174,790
HAITONG INTERNATIONAL SECURI	4,149,632	2,199,058	2,450,512
HAITONG SECURITIES CO LTD H	6,929,004	12,672,659	11,201,511
HAKUHODO DY HOLDINGS INC	589,077	4,398,158	7,816,961
HAKUTO CO LTD	29,808	295,213	377,237
HALDEX AB	125,486	773,319	1,577,032
HALFORDS GROUP PLC	755,070	3,884,063	3,354,329
HALLA HOLDINGS CORP	17,018	1,016,322	954,913
HALMA PLC	1,056,431	13,536,809	15,094,760
HALOWS CO LTD	18,779	378,203	394,260
HAMAKYOREX CO LTD	34,974	487,824	873,110
HAMAMATSU PHOTONICS KK	251,741	3,976,589	7,729,685
HAMBURGER HAFEN UND LOGISTIK	78,845	1,694,673	1,719,408
HANA FINANCIAL GROUP	1,367,340	42,369,710	54,076,925
HANA MICROELECTRONICS FOREIG	1,375,937	1,743,839	2,035,350
HANA TOUR SERVICE INC	20,089	816,167	1,606,520
HANALL BIOPHARMA CO LTD	83,183	1,275,645	948,772
HANCOM INC	34,185	601,509	509,426
HANDSOME CO LTD	30,500	546,005	871,698
HANERGY THIN FILM POWER GROU	40,094,000	-	5
HANG LUNG GROUP LTD	1,844,818	5,461,850	7,633,127
HANG LUNG PROPERTIES LTD	4,585,514	13,709,836	11,454,314
HANG SENG BANK LTD	3,079,352	51,030,604	64,415,738
HANGZHOU STEAM TURBINE CO B	529,263	594,519	542,385
HANIL CEMENT CO LTD	10,882	782,509	1,093,764
HANJIN HEAVY INDUS + CONST	204,592	1,150,427	804,672
HANJIN KAL CORP	67,181	1,322,404	1,556,006
HANJIN TRANSPORTATION CO	26,800	819,833	861,984
HANKOOK SHELL OIL CO LTD	1,325	581,724	465,698
HANKOOK TIRE CO LTD	141,395	4,036,001	7,859,760
HANKOOK TIRE WORLDWIDE CO LT	53,803	1,044,724	1,025,126
HANKYU HANSHIN HOLDINGS INC	447,341	11,586,689	16,084,530
HANMI PHARM CO LTD	27,465	10,650,456	8,953,803
HANMI SCIENCE CO LTD	52,363	5,756,027	3,862,622
HANNOVER RUECK SE	241,129	19,085,260	28,863,296
HANNSTAR DISPLAY CORP	5,358,657	971,406	1,608,302
HANNSTOUCH SOLUTION INCORPOR	866,431	323,110	286,247
HANON SYSTEMS	462,224	2,549,610	4,161,083
HANSAE CO LTD	38,255	605,230	896,067
HANSOL CHEMICAL CO LTD	18,651	1,305,388	1,157,359
HANSOL HOLDINGS CO LTD	85,466	519,635	492,263

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
HANSOL PAPER CO LTD	46,347	761,391	779,774
HANSOL TECHNICS CO LTD	39,901	769,796	592,863
HANSSEM CO LTD	26,512	6,505,852	4,263,654
HANWA CO LTD	832,063	4,245,484	5,953,883
HANWHA CHEMICAL CORP	210,906	3,297,066	5,566,905
HANWHA CORPORATION	181,131	6,279,180	7,503,906
HANWHA GENERAL INSURANCE CO	265,333	1,622,403	1,964,224
HANWHA INVESTMENT + SECURITI	193,183	724,684	633,165
HANWHA LIFE INSURANCE CO LTD	884,871	5,451,243	5,382,776
HANWHA TECHWIN CO LTD	131,330	7,268,505	5,107,892
HAP SENG CONSOLIDATED	3,506,001	6,554,544	7,538,557
HAPAG LLOYD AG	36,188	775,603	1,051,678
HAPPINET CORP	63,201	818,259	1,108,090
HAREL INSURANCE INVESTMENTS	449,515	2,031,928	2,662,540
HARGREAVES LANSDOWN PLC	1,827,413	19,063,315	30,905,789
HARTALEGA HOLDINGS BHD	1,979,909	1,955,435	3,403,895
HARVEY NORMAN HOLDINGS LTD	1,130,556	3,102,565	3,312,678
HASEKO CORP	734,736	5,744,824	8,919,370
HASTINGS GROUP HOLDINGS PLC	694,219	1,915,537	2,830,611
HAULOTTE GROUP	29,667	308,405	505,528
HAVAS SA	459,193	3,715,039	4,821,486
HAVELLS INDIA LTD FOREIGN	455,264	2,701,076	3,239,938
HAYS PLC	3,930,525	6,588,190	8,475,217
HAZAMA ANDO CORP	478,233	1,757,858	3,013,432
HC INTERNATIONAL INC	1,178,392	777,284	849,855
HCL TECHNOLOGIES LTD	2,739,861	33,270,366	36,068,043
HDFC BANK LIMITED FOREIGN	1,069,794	22,348,624	27,342,536
HEALTH AND HAPPINESS H+H INT	247,002	1,153,422	625,222
HEALTHSCOPE LTD	3,590,585	7,313,867	6,086,690
HEARTLAND BANK LTD	1,010,646	1,043,568	1,317,191
HEFEI MEILING CO LTD B	296,379	147,742	175,023
HEIDELBERGCEMENT AG	323,138	22,484,741	31,198,214
HEIDELBERGER DRUCKMASCHINEN	977,825	2,940,557	2,972,162
HEINEKEN HOLDING NV	969,462	49,233,408	88,733,985
HEINEKEN NV	744,860	49,264,892	72,322,168
HEIWA CORP	359,181	7,446,131	8,007,737
HEIWA REAL ESTATE CO LTD	83,293	1,254,447	1,341,766
HEIWADO CO LTD	116,960	2,012,223	2,501,380
HELICAL PLC	225,820	1,121,170	882,187
HELIOPOLIS HOUSING	233,495	257,355	374,211
HELLA GMBH + CO KGAA	100,961	4,493,420	4,962,446
HELLENIC EXCHANGES ATHENS	141,003	735,597	913,466
HELLENIC PETROLEUM SA	157,492	883,930	1,490,911

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
HELLENIC TELECOMMUN ORGANIZA	521,809	4,789,586	6,272,873
HELVETIA HOLDING AG REG	19,727	10,467,155	11,298,966
HEMFOSA FASTIGHETER AB	349,669	3,205,875	3,772,560
HEMFOSA FASTIGHETER AB PREF	25,188	527,997	513,351
HENDERSON INVESTMENT LTD	2,246,497	164,335	192,809
HENDERSON LAND DEVELOPMENT	2,590,466	11,738,528	14,451,486
HENGAN INTL GROUP CO LTD	1,963,147	16,196,457	14,485,111
HENGDELI HOLDINGS LTD	5,537,653	962,370	496,558
HENGTEN NETWORKS GROUP LTD	26,322,058	1,162,165	370,902
HENKEL AG + CO KGAA	249,669	14,439,358	30,156,109
HENKEL AG + CO KGAA VORZUG	363,409	23,513,159	49,945,562
HENNES + MAURITZ AB B SHS	2,194,990	67,429,007	54,623,951
HERA SPA	2,635,224	6,164,850	8,042,997
HERMES INTERNATIONAL	62,121	22,235,767	30,654,409
HERO MOTOCORP LTD	882,095	36,911,050	50,511,568
HEXAGON AB B SHS	771,800	21,062,888	36,647,602
HEXAWARE TECHNOLOGIES LTD	222,806	552,793	835,039
HEXPOL AB	591,571	3,931,412	6,449,059
HI SUN TECHNOLOGY CHINA LTD	3,485,910	753,410	602,832
HIBIYA ENGINEERING LTD	51,965	539,009	887,504
HIDAY HIDAKA CORP	45,903	747,931	1,142,256
HIGHFIELD RESOURCES LTD	673,134	760,245	495,675
HIGHWEALTH CONSTRUCTION CORP	2,051,671	2,524,081	3,399,218
HIKARI TSUSHIN INC	49,856	2,869,198	5,244,690
HIKMA PHARMACEUTICALS PLC	259,688	6,853,675	4,958,631
HILL + SMITH HOLDINGS PLC	192,234	3,192,176	3,445,894
HILONG HOLDING LTD	18,287,860	4,148,370	3,162,591
HINDALCO INDUSTRIES LTD	1,899,097	4,471,402	5,610,250
HINDUSTAN CONSTRUCTION CO	955,041	482,640	577,716
HINDUSTAN PETROLEUM CORP	2,119,725	13,035,164	16,736,444
HINDUSTAN UNILEVER LTD	1,140,541	13,522,127	19,049,744
HINDUSTAN ZINC LTD	556,309	1,612,840	2,269,130
HINO MOTORS LTD	588,588	4,512,351	6,532,301
HIOKI E E CORP	20,269	330,411	399,574
HIROSE ELECTRIC CO LTD	62,315	6,657,753	8,884,783
HIROSHIMA BANK LTD/THE	1,562,754	6,811,764	6,926,410
HISAKA WORKS LTD	48,984	650,835	425,055
HISAMITSU PHARMACEUTICAL CO	139,015	6,147,653	6,656,303
HISCOX LTD	703,462	5,063,446	11,577,358
HISENSE KELON ELEC HLD H	1,058,862	845,832	1,804,003
HITACHI CAPITAL CORP	81,975	1,400,050	1,971,305
HITACHI CHEMICAL CO LTD	344,031	6,736,406	10,257,247
HITACHI CONSTRUCTION MACHINE	284,284	6,260,421	7,102,048

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
HITACHI HIGH TECHNOLOGIES CO	312,228	9,546,962	12,115,648
HITACHI KOKI CO LTD	24,840	196,103	191,227
HITACHI KOKUSAI ELECTRIC INC	134,076	3,052,385	3,127,559
HITACHI LTD	19,071,828	97,812,939	117,017,783
HITACHI METALS LTD	657,655	7,776,232	9,142,557
HITACHI TRANSPORT SYSTEM LTD	307,953	5,188,808	7,238,383
HITACHI ZOSEN CORP	623,333	3,758,108	3,067,848
HITE JINRO CO LTD	131,468	3,740,156	2,677,266
HITEJINRO HOLDINGS CO LTD	11,842	215,716	119,538
HITO COMMUNICATIONS INC	23,548	373,188	423,763
HIWIN TECHNOLOGIES CORP	441,385	2,871,378	2,981,745
HKBN LTD	1,632,461	1,771,340	1,633,203
HKT TRUST AND HKT LTD SS	5,835,000	7,460,978	7,653,978
HLB INC	72,387	1,645,152	949,002
HO TUNG CHEMICAL CORP	2,144,138	752,574	585,021
HOCHSCHILD MINING PLC	561,864	2,231,840	2,001,200
HOCHTIEF AG	74,887	7,777,873	13,700,153
HODOGAYA CHEMICAL CO LTD	12,717	287,363	508,744
HOEGH LNG HOLDINGS LTD	96,721	1,279,345	961,242
HOEGH LNG PARTNERS LP	37,082	675,464	710,125
HOGY MEDICAL CO LTD	30,138	1,591,253	2,009,002
HOKKAIDO ELECTRIC POWER CO	714,500	9,310,860	5,443,327
HOKKAIDO GAS CO LTD	108,301	288,060	265,065
HOKKAN HOLDINGS LTD	112,275	304,945	425,678
HOKKOKU BANK LTD/THE	872,944	2,621,121	3,348,511
HOKUETSU BANK LTD/THE	63,686	1,311,059	1,513,372
HOKUETSU KISHU PAPER CO LTD	340,773	1,746,485	2,671,953
HOKUHOKU FINANCIAL GROUP INC	681,807	12,907,509	10,867,891
HOKURIKU ELECTRIC POWER CO	658,939	10,384,102	5,940,768
HOKUTO CORP	45,804	976,558	805,122
HOLDING CO ADMIE IPTO SA	331,726	599,995	847,504
HOLMEN AB B SHARES	184,166	5,545,148	7,984,970
HOLTEK SEMICONDUCTOR INC	326,833	460,190	612,409
HOME CAPITAL GROUP INC	238,639	4,115,020	3,121,952
HOME PRODUCT CENTER PCL FOR	12,373,244	3,290,903	3,496,707
HOMECAST CO LTD	65,377	711,161	529,689
HOMESERVE PLC	658,879	4,030,179	6,294,782
HON HAI PRECISION INDUSTRY	54,202,707	129,054,226	208,471,948
HONDA MOTOR CO LTD	3,894,178	128,241,829	106,192,264
HONEYS HOLDINGS CO LTD	69,450	689,559	750,378
HONG KONG + CHINA GAS	18,499,615	22,726,308	34,788,456
HONG KONG EXCHANGES + CLEAR	3,893,162	57,985,824	100,639,871
HONG KONG TELEVISION NETWORK	822,599	307,760	314,015

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
HONG LEONG BANK BERHAD	1,076,728	3,330,649	3,928,007
HONG LEONG FINANCIAL GROUP	431,084	1,761,390	1,687,118
HONG PU REAL ESTATE DEVELOP	466,815	418,226	359,089
HONGHUA GROUP	6,923,965	1,862,737	620,868
HOPEWELL HIGHWAY INFRASTRUCT	2,485,018	1,523,549	1,429,297
HOPEWELL HOLDINGS LTD	1,210,867	4,115,388	4,614,553
HOPSON DEVELOPMENT HOLDINGS	814,543	917,212	765,872
HORIBA LTD	152,144	7,509,919	9,248,314
HORNBACH BAUMARKT AG	16,711	631,931	602,292
HOSHIZAKI CORP	104,315	4,546,445	9,432,550
HOSIDEN CORP	128,669	1,630,197	1,473,811
HOSKEN CONS INVESTMENTS LTD	105,081	1,176,615	1,070,021
HOSOKAWA MICRON CORP	18,904	546,271	824,391
HOTA INDUSTRIAL MFG CO LTD	443,747	1,414,972	2,188,101
HOTAI MOTOR COMPANY LTD	730,425	7,792,369	9,148,323
HOTEL SHILLA CO LTD	88,612	7,693,955	4,422,262
HOTELES CITY EXPRESS SAB DE	793,224	946,682	1,023,755
HOUSE FOODS GROUP INC	146,645	2,501,758	3,675,250
HOUSING DEVELOPMENT + INFRAS	2,955,621	4,616,181	3,893,578
HOUSING DEVELOPMENT FINANCE	2,626,798	48,994,073	65,629,822
HOWDEN JOINERY GROUP PLC	4,453,786	28,669,421	23,551,720
HOYA CORP	1,155,591	39,565,313	59,990,744
HSBC HOLDINGS PLC	47,696,482	501,964,059	440,935,950
HSIN KUANG STEEL CO LTD	653,283	435,659	558,362
HT+E LTD	599,598	1,685,623	1,214,193
HTC CORP	2,610,684	14,418,008	6,230,626
HU LANE ASSOCIATE INC	178,836	848,399	1,037,623
HUA HAN HEALTH INDUSTRY HOLD	6,598,327	1,072,440	1
HUA HONG SEMICONDUCTOR LTD	602,319	812,278	817,860
HUA NAN FINANCIAL HOLDINGS C	14,775,158	7,199,290	8,572,700
HUADIAN FUXIN ENERGY CORP H	7,400,664	2,404,638	1,772,796
HUADIAN POWER INTL CORP H	6,304,390	4,942,271	2,818,480
HUAKU DEVELOPMENT CO LTD	646,718	1,359,323	1,492,427
HUANENG POWER INTL INC H	11,574,163	10,849,767	8,035,914
HUANENG RENEWABLES CORP H	12,120,674	4,021,274	3,741,883
HUANG HSIANG CONSTRUCTION CO	430,548	778,964	595,860
HUATAI SECURITIES CO LTD H	2,265,805	5,263,928	4,353,717
HUAYI TENCENT ENTERTAINMENT	13,554,663	910,237	572,993
HUB POWER COMPANY	2,307,696	2,720,105	2,586,486
HUBER SUHNER AG REG	34,565	1,529,844	2,587,908
HUCHEMS FINE CHEMICAL CORP	48,218	841,061	1,127,321
HUDACO INDUSTRIES LTD	68,427	658,074	671,078
HUDBAY MINERALS INC	533,655	4,871,802	3,081,859

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
HUDSON S BAY CO	342,543	4,629,468	3,051,681
HUFVUDSTADEN AB A SHS	272,703	2,582,818	4,516,727
HUGEL INC	5,126	1,379,455	2,506,840
HUGO BOSS AG ORD	205,252	19,489,024	14,350,325
HUHTAMAKI OYJ	248,791	10,821,083	9,789,681
HULIC CO LTD	673,218	4,190,729	6,872,383
HUMAX CO LTD	32,804	375,884	332,587
HUMEDIX CO LTD	12,208	985,012	336,108
HUNG SHENG CONSTRUCTION LTD	1,120,990	652,203	718,584
HUNTING PLC	314,626	3,116,179	1,993,556
HUONS CO LTD	8,232	549,965	426,648
HUONS GLOBAL CO LTD	10,718	420,430	364,864
HUSKY ENERGY INC	787,151	20,530,317	8,921,894
HUSQVARNA AB B SHS	1,058,948	7,214,563	10,508,436
HUTCHISON TELECOMM HONG KONG	3,577,119	959,153	1,260,122
HYAKUGO BANK LTD/THE	751,035	2,900,040	3,054,671
HYAKUJUSHI BANK LTD/THE	816,310	2,579,808	2,695,364
HYBRID KINETIC GROUP LTD	33,370,666	1,354,528	833,577
HYDRO ONE LTD	649,449	11,935,737	11,616,778
HYFLUX LTD	1,150,969	1,247,416	459,769
HYOSUNG CORPORATION	62,147	5,871,900	9,098,079
HYPERMARCAS SA	566,770	4,393,509	4,755,510
HYSAN DEVELOPMENT CO	1,231,982	3,843,645	5,878,641
HYUNDAI CONSTRUCTION EQUIPME	4,994	1,017,355	1,501,438
HYUNDAI CORPORATION	35,378	781,462	624,603
HYUNDAI CORPORATION HOLDINGS	13,322	509,220	178,147
HYUNDAI DEPT STORE CO	47,561	4,676,963	4,593,316
HYUNDAI DEVELOPMENT CO ENGIN	126,888	4,713,665	5,206,831
HYUNDAI ELECTRIC + ENERGY SY	5,463	1,318,457	1,487,357
HYUNDAI ELEVATOR CO	21,574	1,266,931	1,155,853
HYUNDAI ENGINEERING + CONST	198,259	9,570,704	7,979,554
HYUNDAI GLOVIS CO LTD	53,225	9,097,543	7,303,586
HYUNDAI GREENFOOD CO LTD	121,926	1,215,756	1,886,193
HYUNDAI HEAVY INDUSTRIES	67,368	8,150,654	10,392,454
HYUNDAI HOME SHOPPING NETWOR	13,129	1,566,311	1,503,238
HYUNDAI LIVART CO LTD	22,742	794,779	473,071
HYUNDAI MARINE + FIRE INS CO	242,579	7,208,285	8,342,868
HYUNDAI MIPO DOCKYARD	21,651	2,297,478	2,062,663
HYUNDAI MOBIS CO LTD	225,503	41,266,852	49,272,953
HYUNDAI MOTOR CO	412,810	48,531,355	57,547,757
HYUNDAI MOTOR CO LTD 2ND PRF	106,088	9,864,531	10,802,139
HYUNDAI MOTOR CO LTD PRF	67,793	5,953,029	6,695,476
HYUNDAI ROBOTICS CO LTD	16,992	5,500,293	5,740,077

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
HYUNDAI ROTEM COMPANY	110,022	2,493,570	1,985,708
HYUNDAI STEEL CO	301,804	17,030,068	16,407,109
HYUNDAI WIA CORP	50,087	5,512,461	3,055,617
I SENS INC	19,501	649,495	468,715
IAMGOLD CORP	1,048,431	3,963,803	5,400,790
IBERDROLA SA	22,283,104	174,228,688	176,202,153
IBIDEN CO LTD	404,918	8,840,556	6,969,657
IBJ LEASING CO LTD	67,786	1,438,653	1,627,691
IBSTOCK PLC	871,254	2,400,686	2,779,492
ICA GRUPPEN AB	169,238	5,635,917	6,292,323
ICD CO LTD	27,797	660,246	342,552
ICHIA TECHNOLOGIES INC	660,658	645,512	456,076
ICHIBANYA CO LTD	37,061	866,413	1,268,232
ICHIGO INC	377,426	1,508,360	1,125,291
ICHIKOH INDUSTRIES LTD	157,198	564,705	1,266,148
ICHIYOSHI SECURITIES CO LTD	798,499	7,585,731	6,701,536
ICICI BANK LTD FOREIGN	3,682,671	12,649,411	16,531,070
ICICI PRUDENTIAL LIFE INSURA	374,894	2,221,776	2,735,258
ICOM INC	22,554	536,815	505,647
IDBI BANK LTD	931,083	1,133,007	770,651
IDEA CELLULAR LTD	3,912,809	6,650,021	5,160,579
IDEC CORP	57,529	538,224	747,524
IDEMITSU KOSAN CO LTD	395,593	8,982,979	11,231,230
IDFC BANK LTD	1,965,886	2,025,789	1,663,647
IDFC LTD FOREIGN	206,479	223,738	176,491
IDI INSURANCE CO LTD	17,042	793,662	993,794
IDOM INC	120,025	568,038	827,870
IDORSIA LTD	181,906	2,258,772	3,438,110
IDP EDUCATION LTD	285,990	903,844	1,116,585
IEI INTEGRATION CORP	437,046	630,814	675,252
IFCI LTD	1,418,727	730,903	532,263
IG GROUP HOLDINGS PLC	893,497	5,757,252	6,592,248
IGG INC	2,360,414	1,247,262	3,640,501
IGM FINANCIAL INC	245,351	8,900,681	7,598,393
IGUATEMI EMP DE SHOPPING	169,898	1,498,990	1,688,087
IHH HEALTHCARE BHD	4,018,168	5,271,839	5,382,332
IHI CORP	3,079,279	7,609,933	10,468,891
IHLAS HOLDING	2,493,389	571,504	276,056
IIDA GROUP HOLDINGS CO LTD	293,294	5,688,122	4,883,887
IINO KAIUN KAISHA LTD	193,550	1,159,294	828,567
IJM CORP BHD	5,561,518	4,515,398	4,482,744
ILIAD SA	57,927	9,696,345	13,682,864
ILUKA RESOURCES LTD	1,076,537	5,358,623	7,167,578

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
ILYANG PHARMACEUTICAL CO LTD	29,764	837,925	1,060,068
IMAGINATION TECH GROUP PLC	573,436	3,056,463	1,141,504
IMARKETKOREA INC	67,406	1,172,430	801,221
IMAX CHINA HOLDING INC	244,919	1,233,033	751,405
IMCD GROUP NV	124,857	4,691,649	6,757,855
IMERYS SA	83,917	5,475,492	7,288,456
IMI PLC	723,873	9,545,374	11,236,281
IMMOFINANZ AG	2,077,157	4,914,944	4,740,572
IMPALA PLATINUM HOLDINGS LTD	1,451,936	14,494,816	4,083,483
IMPERIAL HOLDINGS LTD	1,823,429	28,447,518	22,405,804
IMPERIAL OIL LTD	833,665	31,487,679	24,264,669
IMPLENIA AG REG	44,810	3,015,137	3,359,667
INABA DENKI SANGYO CO LTD	61,725	1,721,415	2,342,994
INABA SEISAKUSHO CO LTD	18,481	211,467	238,492
INABATA + CO LTD	141,357	994,531	1,873,265
INAGEYA CO LTD	53,852	678,586	904,409
INARI AMERTRON BHD	3,161,065	1,251,815	1,553,783
INBODY CO LTD	24,616	895,357	586,276
INCHCAPE PLC	1,004,355	11,300,031	9,843,252
INCITEC PIVOT LTD	5,088,792	16,577,645	13,310,450
IND + COMM BK OF CHINA H	183,375,437	119,268,867	123,793,600
INDEPENDENCE GROUP NL	1,083,164	4,316,121	2,617,149
INDIA CEMENTS LTD	262,074	502,190	800,970
INDIABULLS HOUSING FINANCE L	482,466	5,824,119	8,032,575
INDIABULLS REAL ESTATE LTD	2,469,481	3,370,579	7,644,837
INDIAN BANK	212,651	771,266	929,398
INDIAN HOTELS CO LTD	813,675	1,259,337	1,684,312
INDIAN OVERSEAS BANK	948,319	624,663	362,382
INDIVIOR PLC	2,135,510	7,023,168	8,674,046
INDOCEMENT TUNGGAL PRAKARSA	4,311,535	5,933,951	5,968,698
INDOFOOD AGRI RESOURCES LTD	966,858	377,136	337,068
INDOFOOD CBP SUKSES MAKMUR T	5,890,380	3,462,018	3,889,352
INDOFOOD SUKSES MAKMUR TBK P	8,571,877	4,570,682	5,531,280
INDORAMA VENTURES FOREIGN	2,684,625	2,680,751	3,003,113
INDRA SISTEMAS SA	359,850	4,560,016	5,185,745
INDRAPRASTHA GAS LTD FOREIGN	69,829	645,222	1,141,523
INDUS HOLDING AG	51,457	1,730,677	3,644,579
INDUSIND BANK LTD	510,112	8,017,656	11,671,707
INDUSTRIA DE DISENO TEXTIL	4,478,724	91,423,735	171,686,893
INDUSTRIA MACCHINE AUTOMATIC	42,340	1,488,347	3,885,009
INDUSTRIAL ALLIANCE INSURANC	274,598	8,486,487	11,895,636
INDUSTRIAL BANK OF KOREA	1,074,156	12,744,483	13,378,246
INDUSTRIAS BACHOCO SER B	339,153	1,581,674	1,625,336

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
INDUSTRIAS CH S.A.B. SER B	292,906	1,761,798	1,461,311
INDUSTRIAS PENOLES SAB DE CV	253,687	5,488,194	5,740,000
INDUSTRIES QATAR	219,405	6,353,579	5,724,279
INDUSTRIVARDEN AB A SHS	441,374	7,192,214	11,224,630
INDUSTRIVARDEN AB C SHS	513,144	9,046,389	12,289,336
INDUTRADE AB	235,045	3,736,624	5,378,328
INES CORP	55,939	387,368	559,588
INFIGEN ENERGY	1,436,965	1,251,761	804,624
INFINEON TECHNOLOGIES AG	3,017,550	25,867,359	63,619,203
INFO EDGE INDIA LTD	125,037	1,701,538	2,000,491
INFO SERVICES INTL DENTSU	25,535	242,844	598,381
INFOMART CORP	212,329	1,033,373	1,610,044
INFORMA PLC	1,858,082	13,910,375	16,146,678
INFORTREND TECHNOLOGY INC	570,828	333,567	301,177
INFOSYS LTD	4,207,906	60,398,270	60,904,373
INFRAESTRUCTURA ENERGETICA N	1,636,152	7,463,305	8,745,853
INFRASTRUTTURE WIRELESS ITAL	540,153	2,939,465	3,064,339
INFRATIL LTD	1,509,248	2,498,457	3,287,587
ING GROEP NV	13,608,932	215,272,381	234,377,174
INGENICO GROUP	150,038	16,801,558	13,602,759
INGHAMS GROUP LTD	432,147	1,093,523	1,117,082
INMARSAT PLC	1,114,062	10,589,776	11,135,516
INNERGEX RENEWABLE ENERGY	290,239	2,912,408	3,186,882
INNOCEAN WORLDWIDE INC	25,858	1,568,722	1,441,895
INNOGY SE	442,734	17,645,811	17,403,470
INNOLUX CORP	29,207,481	13,312,933	15,266,238
INOX WIND LTD	34,436	216,554	75,785
INPEX CORP	2,742,242	36,212,111	26,382,734
INSPUR INTERNATIONAL LTD	1,101,886	584,205	232,899
INSUN ENT CO LTD	58,229	306,543	354,723
INSURANCE AUSTRALIA GROUP	5,428,303	21,535,976	28,230,425
INTACT FINANCIAL CORP	377,426	22,787,760	28,468,956
INTER FAR EAST ENERGY CORP F	2,599,498	537,854	237,222
INTER PIPELINE LTD	728,911	23,414,080	14,256,052
INTERCONEXION ELECTRICA SA	863,872	3,484,153	3,772,108
INTERCONTINENTAL HOTELS GROU	465,419	14,445,516	25,796,414
INTERFLEX CO LTD	31,941	917,440	1,099,919
INTERFOR CORP	53,100	639,644	759,681
INTERGLOBE AVIATION LTD	89,284	1,438,454	1,611,353
INTERMEDIATE CAPITAL GROUP	856,505	5,759,418	9,262,031
INTERNATIONAL GAMES SYSTEM C	102,275	481,015	532,893
INTERNATIONAL PERSONAL FINAN	891,817	3,053,535	1,951,946
INTERNET INITIATIVE JAPAN	60,609	1,442,828	1,100,947

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
INTERPARFUMS SA	28,581	781,109	1,079,956
INTERPARK HOLDINGS CORP	132,209	742,237	699,089
INTERPUMP GROUP SPA	212,269	2,109,677	5,795,960
INTERROLL HOLDING AG REG	1,341	1,629,557	1,792,132
INTERSERVE PLC	474,668	2,197,476	1,425,818
INTERSHOP HOLDING AG	2,757	1,428,981	1,384,907
INTERTEK GROUP PLC	332,864	12,231,262	18,233,215
INTESA SANPAOLO	33,358,800	123,182,538	105,619,524
INTESA SANPAOLO RSP	2,142,833	6,413,941	6,344,644
INTILAND DEVELOPMENT TBK PT	9,909,986	357,331	312,301
INTL CONSOLIDATED AIRLINE DI	3,362,909	19,489,251	26,646,312
INTL CONSOLIDATED AIRLINE DI	795,999	5,313,692	6,308,835
INTL CONTAINER TERM SVCS INC	1,875,755	3,864,488	3,635,530
INTOPS CO LTD	24,652	215,511	257,475
INTOUCH HOLDINGS PCL F	2,738,367	5,360,308	4,594,846
INTOUCH HOLDINGS PCL NVDR	163,500	228,426	274,345
INTRON BIOTECHNOLOGY INC	26,648	1,263,560	892,031
INTRUM JUSTITIA AB	241,529	7,036,144	8,189,800
INVENTEC CO LTD	13,787,582	9,506,083	11,240,369
INVERSIONES AGUAS METROPOL	1,550,232	2,414,096	2,621,792
INVERSIONES LA CONSTRUCCION	85,940	1,276,563	1,064,499
INVESTEC LTD	532,939	3,688,576	3,925,103
INVESTEC PLC	1,519,723	9,999,150	11,321,138
INVESTMENT AB LATOUR B SHS	329,868	3,199,141	4,129,919
INVESTMENT AB ORESUND	115,486	1,431,163	2,115,417
INVESTOR AB B SHS	1,694,906	55,268,563	81,584,869
INVOCARE LTD	253,757	1,742,564	2,861,276
IOCHPE MAXION S.A.	326,415	2,093,866	1,639,341
IOI CORP BHD	6,776,059	7,791,444	7,024,440
IOI PROPERTIES GROUP BHD	2,880,173	1,669,271	1,476,100
ION BEAM APPLICATIONS	55,736	1,036,773	3,067,576
IOOF HOLDINGS LTD	609,877	3,620,439	4,584,497
IPCA LABORATORIES LTD	93,150	851,865	709,679
IPEK DOGAL ENERJI KAYNAKLARI	1,156,285	889,901	797,653
IPH LTD	315,959	1,442,061	1,163,311
IPIRANGA REF PETRO	6,150	-	-
IPSEN	109,664	6,122,912	14,990,575
IPSOS	85,079	2,442,883	3,187,658
IRB INFRASTRUCTURE DEVELOPER	303,538	928,512	981,936
IREN SPA	2,591,165	4,081,709	5,993,455
IRESS LTD	324,217	2,271,494	3,155,889
IRISH BANK RESOLUTION CORP	22,979	-	0
IRISH BANK RESOLUTION CORP	1,745,043	-	2

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
IRISH CONTINENTAL GROUP PLC	383,236	2,293,940	2,220,468
IRISO ELECTRONICS CO LTD	22,753	1,430,140	1,830,617
IRON FORCE INDUSTRIAL CO LTD	112,175	787,314	549,443
IRPC PCL FOREIGN	17,035,556	2,235,319	2,682,962
IS DONGSEO CO LTD	30,049	1,752,651	1,155,580
ISEKI + CO LTD	58,514	1,453,167	1,145,169
ISENTIA GROUP LTD	350,678	821,665	578,323
ISETAN MITSUKOSHI HOLDINGS L	890,495	10,236,423	8,923,972
ISHIHARA SANGYO KAISHA LTD	167,817	1,588,831	1,716,108
ISRAEL CHEMICALS LTD	1,553,857	13,541,604	7,333,591
ISRAEL CORP LIMITED/THE	10,291	3,107,972	2,188,198
ISRAEL DISCOUNT BANK A	5,240,418	9,872,528	13,813,967
ISS A/S	573,762	19,086,605	22,505,832
ISTYLE INC	61,801	576,546	488,424
ISUZU MOTORS LTD	1,475,117	13,590,723	18,196,083
IT S HANBUL CO LTD	8,938	587,482	346,860
ITALGAS SPA	1,056,318	4,579,713	5,327,552
ITALIAN THAI DEVELOP FOREIGN	7,362,385	1,048,966	944,951
ITALMOBILIARE SPA	56,619	1,175,878	1,543,382
ITAU CORPBANCA	264,181,466	2,656,858	2,348,412
ITAU UNIBANCO HOLDING S PREF	9,353,100	85,935,803	103,742,976
ITAUSA INVESTIMENTOS ITAU PR	19,526,796	51,763,948	53,159,799
ITE GROUP PLC	570,171	1,402,877	1,140,560
ITE TECHNOLOGY INC	258,829	267,793	319,920
ITEQ CORP	882,458	986,440	1,282,204
ITO EN LTD	119,158	2,184,160	4,348,048
ITOCHU CORP	4,347,920	49,096,615	64,584,175
ITOCHU ENEX CO LTD	184,636	1,156,923	1,635,038
ITOCHU SHOKUHIN CO LTD	11,824	412,283	497,739
ITOCHU TECHNO SOLUTIONS CORP	302,486	7,135,919	10,580,010
ITOHAM YONEKYU HOLDINGS INC	268,841	2,667,538	2,438,135
ITOKI CORP	166,097	1,090,288	1,423,562
ITV PLC	7,781,590	11,254,302	18,335,714
IVANHOE MINES LTD CL A	1,553,051	4,973,658	4,986,697
IWATANI CORP	643,062	2,913,384	3,989,092
IWG PLC	1,526,901	2,071,676	6,414,209
IYO BANK LTD/THE	1,035,648	8,866,838	8,572,025
IZUMI CO LTD	85,872	2,057,550	4,875,958
J FRONT RETAILING CO LTD	585,515	7,389,507	8,983,865
J OIL MILLS INC	19,872	707,498	706,546
J TRUST CO LTD	174,970	2,133,422	1,378,149
JAC RECRUITMENT CO LTD	31,993	318,733	483,205
JACCS CO LTD	481,185	1,635,672	2,346,825

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
JACQUET METAL SERVICE	38,931	766,048	1,029,703
JAFCO CO LTD	58,426	1,734,988	2,352,953
JAIN IRRIGATION SYSTEMS LTD	587,934	792,748	934,600
JAIPRAKASH ASSOCIATES LTD	7,482,456	1,349,376	2,523,574
JAMCO CORP	23,051	433,480	505,912
JAMES HARDIE INDUSTRIES CDI	3,260,327	27,240,155	51,267,091
JAMMU + KASHMIR BANK LTD	812,948	1,260,548	1,070,935
JAPAN AIRLINES CO LTD	613,764	19,469,843	18,976,656
JAPAN AIRPORT TERMINAL CO	86,499	2,515,967	3,306,465
JAPAN AVIATION ELECTRONICS	91,366	1,684,861	1,264,450
JAPAN CASH MACHINE CO LTD	37,061	390,403	385,582
JAPAN DISPLAY INC	1,330,533	4,702,930	2,510,439
JAPAN DRILLING CO LTD	14,407	466,866	287,858
JAPAN EXCHANGE GROUP INC	4,591,678	54,599,209	83,161,840
JAPAN LIFELINE CO LTD	70,942	1,357,811	3,002,218
JAPAN MATERIAL CO LTD	42,724	695,471	797,751
JAPAN PETROLEUM EXPLORATION	112,581	4,586,883	2,347,619
JAPAN POST BANK CO LTD	983,274	13,050,951	12,584,091
JAPAN POST HOLDINGS CO LTD	1,154,480	15,561,179	14,323,111
JAPAN POST INSURANCE CO LTD	173,644	4,582,462	3,829,558
JAPAN PULP + PAPER CO LTD	247,403	803,076	933,595
JAPAN RADIO CO LTD	24,840	327,668	318,786
JAPAN SECURITIES FINANCE CO	204,679	1,402,360	1,058,368
JAPAN STEEL WORKS LTD	172,756	7,172,706	2,702,960
JAPAN TRANSCITY CORP	112,375	347,494	455,059
JAPAN WOOL TEXTILE CO LTD	145,858	1,082,802	1,216,352
JAPARA HEALTHCARE LTD	978,948	1,698,613	1,576,894
JAPFA COMFEED INDONES TBK PT	13,614,289	1,564,867	1,389,265
JARDINE CYCLE + CARRIAGE LTD	261,390	5,650,046	8,419,680
JARDINE LLOYD THOMPSON GROUP	287,344	4,064,493	4,478,940
JASA MARGA (PERSERO) TBK PT	5,927,173	2,562,727	2,379,319
JASMINE BROADBAND INTER F	5,483,545	1,701,460	1,807,940
JASMINE INTL PCL FOREIGN	5,055,676	1,049,325	1,212,946
JASTRZEBSKA SPOLKA WEGLOWA S	167,028	2,624,085	3,331,738
JB FINANCIAL GROUP CO LTD	319,191	1,748,736	1,774,288
JB HI FI LTD	306,928	4,548,051	5,501,976
JBS SA	2,279,111	6,086,511	4,491,841
JCDECAUX SA	147,339	3,878,495	4,826,325
JCR PHARMACEUTICALS CO LTD	32,689	888,289	827,989
JD SPORTS FASHION PLC	1,008,384	3,566,417	4,584,440
JEAN COUTU GROUP INC CLASS A	251,620	3,355,350	3,855,584
JEIL PHARMA HOLDINGS INC	16,589	1,288,873	994,652
JENAX INC	33,553	869,704	728,752

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
JENOPTIK AG	132,347	1,715,644	3,466,529
JENTECH PRECISION INDUSTRIAL	141,897	333,279	375,034
JEOL LTD	169,903	652,119	887,621
JERONIMO MARTINS	1,507,034	21,328,299	29,375,111
JERUSALEM ECONOMY LTD	312,613	785,310	794,320
JESS LINK PRODUCTS CO LTD	279,964	262,100	279,320
JET AIRWAYS INDIA LTD	44,067	332,030	384,543
JFE HOLDINGS INC	1,198,658	36,726,651	20,807,952
JG SUMMIT HOLDINGS INC	4,698,301	6,981,201	7,541,863
JGC CORP	509,902	9,951,074	8,268,444
JIANGLING MOTORS CORP LTD B	143,793	337,749	302,452
JIANGSU EXPRESS CO LTD H	9,584,585	11,974,520	13,530,109
JIMOTO HOLDINGS INC	383,524	769,733	696,323
JINDAL SAW LTD	487,066	664,359	632,969
JINDAL STEEL + POWER LTD	1,052,139	3,632,336	2,005,391
JINLI GROUP HOLDINGS LTD	214,000	242,139	264,510
JINS INC	33,683	1,004,638	1,876,582
JM AB	216,088	4,804,780	7,637,143
JOEL JERUSALEM OIL EXPLORATI	20,625	511,182	1,237,583
JOHN LAING GROUP PLC	937,280	2,981,277	3,688,964
JOHNSON ELECTRIC HOLDINGS	696,021	1,552,569	2,420,686
JOHNSON HEALTH TECH CO LTD	201,400	316,640	252,908
JOHNSON MATTHEY PLC	563,602	20,472,833	21,018,320
JOLLIBEE FOODS CORP	787,232	2,653,193	3,182,626
JOSHIN DENKI CO LTD	102,461	929,179	1,478,191
JOYFUL HONDA CO LTD	70,535	1,350,713	2,153,214
JP HOLDINGS INC	125,192	480,127	335,375
JSE LTD	157,859	1,482,290	1,475,998
JSL SA	94,565	607,556	199,790
JSP CORP	24,939	339,539	752,431
JSR CORP	570,205	9,969,055	9,829,898
JSW ENERGY LTD	866,339	977,432	858,464
JSW STEEL LTD	2,374,892	4,991,458	7,473,262
JTEKT CORP	964,173	14,580,939	14,090,181
JU TENG INTERNATIONAL HLDGS	2,392,364	1,455,758	980,672
JUBILANT FOODWORKS LTD FOR	73,343	1,436,332	1,073,856
JUBILANT LIFE SCIENCES LTD	158,525	1,247,039	1,679,121
JUKI CORP	68,061	726,621	984,928
JULIUS BAER GROUP LTD	605,174	25,099,352	31,881,189
JUMBO SA	242,271	2,913,309	4,421,149
JUNGHEINRICH PRFD	114,228	1,303,283	4,169,712
JUPITER FUND MANAGEMENT	1,409,126	6,582,959	9,243,435
JUROKU BANK LTD/THE	1,100,686	4,558,741	3,467,809

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
JURONG TECHNOLOGIES INDUSTRI	465,000	-	0
JUST DIAL LTD	92,224	1,606,279	530,335
JUST EAT PLC	4,550,451	30,360,620	38,715,776
JUST ENERGY GROUP INC	466,080	3,606,740	2,440,400
JUSTSYSTEMS CORP	77,400	669,880	1,149,707
JUSUNG ENGINEERING CO LTD	77,929	809,599	926,306
JUVENTUS FOOTBALL CLUB SPA	993,654	393,248	597,256
JVC KENWOOD CORP	892,338	3,133,353	2,660,496
JW HOLDINGS CORP	72,707	613,054	613,858
JW PHARMACEUTICAL	26,982	880,346	1,110,731
JXTG HOLDINGS INC	11,040,797	53,640,606	48,217,505
JYSKE BANK REG	158,175	8,459,640	9,147,697
K S AG REG	815,834	32,594,909	20,861,795
K S HOLDINGS CORP	212,937	3,942,211	4,159,805
K WAH INTL HOLDINGS	2,663,831	1,071,210	1,617,452
K+O ENERGY GROUP INC	31,099	374,857	490,458
KABU.COM SECURITIES CO LTD	325,995	568,100	1,096,709
KADOKAWA DWANGO CORP	124,655	2,084,786	1,610,881
KAGA ELECTRONICS CO LTD	57,742	835,554	1,183,005
KAGOME CO LTD	250,535	5,407,612	7,625,748
KAJARIA CERAMICS LTD FOREIGN	130,721	946,070	1,345,583
KAJIMA CORP	2,081,407	9,139,793	17,561,177
KAKAKU.COM INC	337,399	3,807,724	4,843,582
KAKAO CORP	61,552	6,368,353	5,460,412
KAKEN PHARMACEUTICAL CO LTD	66,383	2,577,153	3,621,638
KALBE FARMA TBK PT	30,493,238	3,199,398	3,717,990
KAMADA LTD	76,616	682,562	456,221
KAMEDA SEIKA CO LTD	31,683	983,793	1,548,071
KAMEI CORP	72,574	533,283	986,946
KAMIGUMI CO LTD	704,838	6,214,754	7,389,630
KANADEN CORP	42,447	247,880	438,976
KANAGAWA CHUO KOTSU CO LTD	70,545	485,350	460,838
KANAMOTO CO LTD	60,112	704,932	1,995,528
KANDENKO CO LTD	361,865	2,781,287	3,806,727
KANEKA CORP	943,749	6,564,030	7,189,832
KANEMATSU CORP	1,724,990	2,260,129	3,531,040
KANEMATSU ELECTRONICS LTD	37,624	530,717	1,155,228
KANGDA INTERNATIONAL ENVIRON	1,087,548	394,208	218,723
KANGWON LAND INC	320,946	7,469,693	9,775,791
KANSAI ELECTRIC POWER CO INC	3,329,108	49,303,285	45,835,975
KANSAI NEROLAC PAINTS LTD	315,315	1,486,285	2,147,877
KANSAI PAINT CO LTD	394,930	4,133,504	9,085,926
KANSAI SUPER MARKET LTD	41,631	594,950	574,671

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
KANSAI URBAN BANKING CORP	89,331	1,010,512	1,067,737
KANTO DENKA KOGYO CO LTD	103,333	568,978	908,623
KAO CORP	1,656,723	71,100,521	98,377,169
KAP INDUSTRIAL HOLDINGS LTD	3,105,560	1,698,778	1,926,976
KAPPA CREATE CO LTD	51,269	515,308	582,229
KAPSCH TRAFFICCOM AG	15,377	625,975	820,776
KARDEMIR KARABUK DEMIR CL A	464,175	339,795	259,592
KARDEMIR KARABUK DEMIR CL D	1,515,017	713,970	752,659
KARNATAKA BANK LTD	687,942	1,233,434	1,734,822
KAROON GAS AUSTRALIA LTD	618,386	2,817,391	607,147
KARUR VYSYA BANK LTD	543,855	919,680	1,217,494
KASAI KOGYO CO LTD	72,342	687,548	932,283
KASIKORNBANK PCL FOREIGN	4,204,122	23,329,816	24,566,329
KASIKORNBANK PCL NVDR	2,252,744	12,051,866	13,163,665
KATAKURA INDUSTRIES CO LTD	48,487	531,350	573,506
KATHMANDU HOLDINGS LTD	364,794	630,782	544,888
KATO SANGYO CO LTD	75,382	1,478,805	2,022,752
KATO WORKS CO LTD	25,138	523,138	706,970
KAVERI SEED CO LTD FOR	60,670	417,309	613,246
KAWADA TECHNOLOGIES INC	9,240	641,402	615,968
KAWASAKI HEAVY INDUSTRIES	3,383,084	10,344,467	9,996,297
KAWASAKI KISEN KAISHA LTD	2,322,595	9,070,830	5,581,175
KAWASAN INDUSTRI JABABEKA TB	31,293,425	745,048	765,459
KAZ MINERALS PLC	588,386	2,460,748	3,955,170
KB FINANCIAL GROUP INC	1,160,750	49,770,389	58,537,163
KBC ANCORA	84,942	3,025,792	4,148,906
KBC GROEP NV	760,080	40,872,709	57,571,433
KCC CORP	12,264	3,979,963	4,678,974
KCE ELECTRONICS NVDR	4,799	16,379	15,328
KCE ELECTRONICS PCL FOREIGN	1,054,174	2,808,532	3,367,026
KCOM GROUP PLC	1,388,179	1,235,307	1,604,825
KDDI CORP	5,424,940	95,976,862	143,638,285
KEE TAI PROPERTIES CO LTD	1,038,630	539,265	387,523
KEIHAN HOLDINGS CO LTD	982,386	4,766,945	6,242,645
KEIHANSHIN BUILDING CO LTD	84,753	448,647	527,254
KEIHIN CORP	167,666	2,481,769	2,287,579
KEIKYU CORP	1,047,310	8,979,510	12,611,348
KEIO CORP	1,115,707	7,535,141	9,333,964
KEISEI ELECTRIC RAILWAY CO	277,492	4,190,161	7,409,013
KEIYO BANK LTD/THE	749,763	3,861,379	3,243,010
KEIYO CO LTD	114,511	602,474	795,952
KELLER GROUP PLC	215,896	2,407,347	2,462,245
KELT EXPLORATION LTD	327,535	2,184,915	1,583,832

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
KEMIRA OYJ	260,894	2,707,768	3,291,038
KENDA RUBBER INDUSTRIAL CO	1,576,841	2,211,590	2,503,663
KENEDIX INC	581,418	2,349,641	2,742,536
KENKO MAYONNAISE CO LTD	29,410	872,307	848,067
KENNEDY WILSON EUROPE REA	225,789	3,918,573	3,255,506
KENON HOLDINGS LTD	50,653	693,898	682,356
KEPCO ENGINEERING + CONSTRUC	32,199	1,534,232	553,001
KEPCO PLANT SERVICE + ENGINE	71,727	5,307,254	2,767,779
KEPPEL CORP LTD	5,742,424	30,379,720	26,233,682
KEPPEL INFRASTRUCTURE TRUST	4,469,644	1,696,752	1,834,150
KERING	187,566	31,627,557	63,793,352
KERNEL HOLDING SA	164,842	2,570,283	2,882,725
KERRY GROUP PLC A	388,749	18,994,993	33,400,388
KERRY LOGISTICS NETWORK LTD	1,117,374	1,688,240	1,651,775
KERRY PROPERTIES LTD	1,913,066	7,551,978	6,494,148
KESKO OYJ B SHS	170,364	6,821,638	8,654,513
KEWPIE CORP	250,286	3,686,726	6,571,221
KEY COFFEE INC	37,856	615,378	740,536
KEYENCE CORP	285,522	67,288,038	125,379,555
KEYERA CORP	426,792	10,898,653	13,414,682
KFC HOLDINGS JAPAN LTD	35,299	633,226	626,427
KGHM POLSKA MIEDZ SA	426,824	12,171,045	12,735,765
KH NEOCHEM CO LTD	78,593	1,500,417	1,504,563
KH VATEC CO LTD	31,679	756,089	322,568
KIA MOTORS CORP	773,044	23,791,269	25,809,800
KIATNAKIN BANK PCL FOR	1,674,968	2,479,151	3,525,471
KIER GROUP PLC	226,462	3,839,358	3,606,435
KIKKOMAN CORP	389,107	7,132,178	12,432,314
KIMBERLY CLARK DE MEXICO A	9,787,155	19,388,412	20,764,195
KINDEN CORP	352,273	3,829,091	5,674,742
KINDOM CONSTRUCTION CORP	686,011	486,585	458,919
KINDRED GROUP PLC	87,533	897,695	989,015
KINEPOLIS	32,610	1,370,743	1,807,619
KING S TOWN BANK	2,487,487	2,034,191	2,567,623
KING S TOWN CONSTRUCTION CO	102,000	79,869	81,982
KING SLIDE WORKS CO LTD	135,059	1,330,340	1,895,802
KING YUAN ELECTRONICS CO LTD	2,531,653	1,813,915	2,592,406
KINGBOARD CHEMICAL HOLDINGS	2,257,339	5,548,820	8,992,978
KINGBOARD LAMINATES HLDG LTD	2,705,102	1,884,584	3,264,231
KINGDEE INTERNATIONAL SFTWR	3,556,362	1,050,991	1,480,593
KINGFISHER PLC	6,217,787	24,029,276	24,286,307
KINGSOFT CORP LTD	1,101,798	3,449,916	2,872,187
KINGSPAN GROUP PLC	1,175,176	34,732,320	40,284,129

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
KINGSTON FINANCIAL GROUP LTD	6,579,756	2,991,197	2,376,869
KINIK COMPANY	261,250	490,632	659,565
KINKI SHARYO CO LTD	8,445	395,012	193,699
KINNEVIK AB B	912,150	23,338,469	27,890,455
KINPO ELECTRONICS INC	2,714,305	838,944	1,008,272
KINROSS GOLD CORP	3,740,584	9,819,590	15,178,929
KINSUS INTERCONNECT TECH	915,051	2,365,204	2,427,501
KINTETSU DEPT STORE CO LTD	202,691	645,380	633,185
KINTETSU GROUP HOLDINGS CO L	3,519,012	13,188,410	13,561,161
KINTETSU WORLD EXPRESS INC	80,282	1,234,346	1,416,148
KION GROUP AG	295,662	16,890,452	22,566,544
KIRIN HOLDINGS CO LTD	1,931,666	28,490,401	39,351,933
KISCO CORP	15,208	566,898	610,085
KISOJI CO LTD	48,794	950,669	1,189,451
KISSEI PHARMACEUTICAL CO LTD	83,670	2,120,425	2,271,216
KISWIRE LTD	17,862	757,439	601,036
KITA NIPPON BANK LTD/THE	17,189	464,531	497,191
KITAGAWA IRON WORKS CO LTD	16,692	261,005	349,711
KITANO CONSTRUCTION CORP	88,429	231,023	257,354
KITZ CORP	322,003	1,554,910	3,003,376
KIWOOM SECURITIES CO LTD	74,797	3,661,182	6,105,912
KIYO BANK LTD/THE	230,016	3,172,143	3,981,679
KLAB INC	66,570	1,024,051	1,052,231
KLABIN SA UNIT	1,168,236	6,098,157	5,722,621
KLOECKNER + CO SE	275,520	3,703,012	2,897,327
KLOVERN AB B SHS	1,261,277	1,023,356	1,378,731
KLOVERN AB PREF	34,492	1,428,868	1,199,424
KNM GROUP BHD	4,390,000	535,659	265,896
KNT CT HOLDINGS CO LTD	423,493	636,493	652,049
KOA CORP	70,899	723,395	1,313,110
KOATSU GAS KOGYO CO LTD	63,689	350,996	459,698
KOBAYASHI PHARMACEUTICAL CO	149,550	4,850,575	8,877,672
KOBE BUSSAN CO LTD	12,420	294,838	588,051
KOBE STEEL LTD	911,769	15,682,408	9,364,376
KOBELCO ECO SOLUTIONS CO LTD	67,564	313,501	263,978
KOC HOLDING AS	6,343,583	25,361,240	29,137,747
KOEI TECMO HOLDINGS CO LTD	101,103	1,851,073	2,004,781
KOH YOUNG TECHNOLOGY INC	29,556	1,226,735	1,549,941
KOHNAN SHOJI CO LTD	133,314	1,784,920	2,483,320
KOITO MANUFACTURING CO LTD	233,527	4,723,828	12,013,073
KOJIMA CO LTD	45,307	187,902	124,196
KOKUYO CO LTD	200,136	1,459,466	2,730,585
KOLAO HOLDINGS	64,495	1,203,182	358,507

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
KOLON CORP	14,493	648,962	1,038,729
KOLON INDUSTRIES INC	46,435	2,333,111	2,796,282
KOLON LIFE SCIENCE INC	10,770	1,619,659	1,545,698
KOMATSU LTD	2,528,231	55,207,028	64,229,566
KOMATSU SEIREN CO LTD	73,029	338,130	468,615
KOMAX HOLDING AG REG	1,428	311,629	418,268
KOMEDA HOLDINGS CO LTD	67,763	1,025,581	1,081,933
KOMERCNI BANKA AS	182,126	6,863,944	7,286,047
KOMERI CO LTD	73,100	1,862,333	1,858,732
KOMIPHARM INTERNATIONAL CO	70,461	937,068	2,223,175
KOMORI CORP	119,152	1,466,772	1,531,283
KONA I CO LTD	25,431	767,413	208,932
KONAMI HOLDINGS CORP	399,443	14,809,722	22,183,351
KONE OYJ B	1,974,819	61,278,823	100,320,993
KONECRANES OYJ	147,590	4,654,044	6,236,752
KONGSBERG AUTOMOTIVE ASA	314,363	192,222	277,711
KONICA MINOLTA INC	1,800,418	17,443,871	14,934,045
KONINKLIJKE AHOLD DELHAIZE N	3,190,574	53,285,017	60,917,018
KONINKLIJKE BAM GROEP NV	824,324	4,287,366	4,479,030
KONINKLIJKE DSM NV	659,689	37,681,014	47,883,242
KONINKLIJKE KPN NV	9,794,533	31,769,966	31,290,404
KONINKLIJKE PHILIPS NV	3,479,604	105,713,397	123,405,566
KONISHI CO LTD	84,922	606,421	1,215,334
KONOIKE TRANSPORT CO LTD	87,856	819,699	1,197,896
KONYA CIMENTO SANAYII AS	1,577	212,005	116,165
KOREA AEROSPACE INDUSTRIES	139,630	7,140,413	6,956,163
KOREA ELECTRIC POWER CORP	1,216,245	46,145,096	43,370,894
KOREA ELECTRIC TERMINAL CO	16,124	410,174	1,006,203
KOREA GAS CORPORATION	104,273	4,474,060	4,848,411
KOREA INVESTMENT HOLDINGS CO	78,031	2,694,401	4,780,817
KOREA KOLMAR CO LTD	30,915	1,229,607	1,950,874
KOREA KOLMAR HOLDINGS CO LTD	14,093	839,715	395,390
KOREA LINE CORP	26,131	1,931,141	838,193
KOREA PETRO CHEMICAL IND	6,507	1,031,760	1,438,858
KOREA REAL ESTATE INVEST	361,071	1,219,360	1,035,103
KOREA ZINC CO LTD	24,015	6,174,197	9,571,009
KOREAN AIR LINES CO LTD	180,739	5,656,532	6,113,355
KOREAN REINSURANCE CO	245,611	2,403,072	2,597,463
KORIAN	116,454	3,194,525	3,968,031
KOSE CORP	115,617	7,750,326	12,625,679
KOSSAN RUBBER INDUSTRIES	717,000	993,028	1,063,980
KOT ADDU POWER COMPANY LTD	1,124,236	965,830	774,692
KOTAK MAHINDRA BANK LTD FOR	2,865,423	21,621,988	42,369,028

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
KOTOBUKI SPIRITS CO LTD	64,326	1,408,944	2,103,938
KOURAKUEN HOLDINGS CORP	20,509	254,264	333,657
KOZA ALTIN ISLETMELERI AS	212,496	1,675,883	1,235,444
KOZA ANADOLU METAL MADENCILI	1,563,283	1,440,219	1,318,065
KPIT TECHNOLOGIES LTD	370,229	941,128	703,085
KPJ HEALTHCARE BERHAD	1,219,541	1,382,023	1,198,901
KRAKATAU STEEL PERSERO TBK	11,890,732	669,268	548,700
KRBL LTD	216,072	886,392	1,267,600
KRONES AG	34,759	2,215,279	4,019,959
KROSAKI HARIMA CORP	95,384	349,374	367,581
KROTON EDUCACIONAL SA	3,992,013	18,082,827	17,916,314
KRUK SA	36,047	1,964,082	2,993,923
KRUNG THAI BANK NVDR	1	0	1
KRUNG THAI BANK PUB CO FOREI	20,639,778	10,519,772	11,422,662
KRUNGTHAI CARD PCL FOREIGN	286,346	922,592	1,011,527
KRUNGTHAI CARD PCL NVDR	1	4	4
KT CORP	305,101	8,819,791	8,693,175
KT SKYLIFE CO LTD	33,648	802,394	480,830
KTB INVESTMENT + SECURITIES	204,952	653,827	678,904
KUALA LUMPUR KEPONG BHD	977,960	5,397,410	5,668,209
KUANGCHI SCIENCE LTD	4,108,476	2,480,220	1,457,830
KUBOTA CORP	2,107,399	24,653,544	35,401,532
KUDELSKI SA BR	82,642	1,208,079	1,410,952
KUEHNE NAGEL INTL AG REG	143,914	15,562,177	24,044,529
KUMAGAI GUMI CO LTD	815,600	1,845,722	2,620,430
KUMBA IRON ORE LTD	298,331	4,205,984	3,898,287
KUMHO INDUSTRIAL CO LTD	65,679	1,292,998	688,850
KUMHO PETROCHEMICAL CO LTD	41,256	4,461,749	2,650,264
KUMHO TIRE CO INC	478,253	4,682,500	3,139,166
KUMIAI CHEMICAL INDUSTRY CO	209,985	1,011,912	1,211,023
KUNG LONG BATTERIES INDUSTRI	138,059	722,816	735,227
KUNGSLEDEN AB	437,031	2,542,630	2,673,620
KUO TOONG INTL CO LTD	384,166	471,815	272,780
KURA CORP	21,958	392,494	1,010,360
KURABO INDUSTRIES LTD	515,011	980,992	1,187,147
KURARAY CO LTD	1,254,064	16,689,630	22,746,371
KUREHA CORP	46,971	2,168,816	2,320,123
KURIMOTO LTD	47,429	861,604	859,858
KURITA WATER INDUSTRIES LTD	382,691	10,338,812	10,422,158
KURODA ELECTRIC CO LTD	92,703	1,354,673	1,816,765
KUSURI NO AOKI HOLDINGS CO L	30,162	1,218,346	1,581,091
KWANG DONG PHARMACEUTICAL CO	70,688	285,757	540,591
KWANGJU BANK	89,323	937,408	1,022,711

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
KWG PROPERTY HOLDING LTD	3,849,599	2,594,503	2,579,072
KWS SAAT SE	4,954	992,315	1,946,215
KYB CORP	588,158	1,914,651	3,009,888
KYOBO SECURITIES CO LTD	39,490	343,913	398,645
KYOCERA CORP	856,158	39,911,768	49,574,267
KYODO PRINTING CO LTD	164,935	507,498	560,744
KYOEI STEEL LTD	46,301	1,043,867	766,877
KYOKUTO KAIHATSU KOGYO CO	80,170	692,228	1,287,166
KYOKUTO SECURITIES	48,586	344,466	695,326
KYOKUYO CO LTD	20,566	447,259	565,590
KYORIN HOLDINGS INC	139,899	3,155,142	3,102,780
KYORITSU MAINTENANCE CO LTD	58,752	931,081	1,707,250
KYOSAN ELECTRIC MFG CO LTD	140,301	590,763	735,468
KYOWA EXEO CORP	294,153	3,264,811	4,945,314
KYOWA HAKKO KIRIN CO LTD	908,319	12,317,016	16,871,313
KYUDENKO CORP	70,837	2,305,567	2,537,553
KYUSHU ELECTRIC POWER CO INC	2,199,846	29,575,393	26,705,143
KYUSHU FINANCIAL GROUP INC	816,185	5,226,802	5,150,190
KYUSHU RAILWAY COMPANY	311,564	9,276,018	10,107,258
L OCCITANE INTERNATIONAL SA	915,810	2,122,298	2,102,276
L OREAL	490,204	60,310,231	101,980,169
L+K ENGINEERING CO LTD	294,710	355,183	332,299
L+T FINANCE HOLDINGS LTD	865,651	1,244,171	1,932,523
LA COMER SAB DE CV	897,858	830,922	811,556
LADBROKES CORAL GROUP PLC	7,055,274	12,307,512	10,493,287
LAFARGEHOLCIM LTD REG	437,769	28,856,898	25,099,681
LAFARGEHOLCIM LTD REG	1,075,919	69,762,692	61,680,089
LAGARDERE SCA	386,683	17,529,043	12,194,529
LAI SUN DEVELOPMENT	41,895,132	881,084	1,529,519
LAIRD PLC	1,288,728	2,642,007	2,318,480
LAMPRELL PLC	521,742	1,412,782	691,270
LANCASHIRE HOLDINGS LTD	480,992	4,570,560	4,351,621
LAND + HOUSES PUB NVDR	8,310,369	2,207,008	2,446,385
LAND + HOUSES PUB CO FOR REG	3,973,091	1,024,528	1,169,588
LAND MARK OPTOELECTRONICS	134,058	1,635,071	1,533,605
LANDING INTERNATIONAL DEVELO	119,152,033	1,436,260	1,175,273
LANXESS AG	214,018	9,481,684	16,181,246
LAOX CO LTD	58,522	406,337	306,778
LARGAN PRECISION CO LTD	251,398	24,007,099	40,081,567
LARSEN + TOUBRO LTD	339,005	7,679,808	8,850,968
LASERTEC CORP	99,735	1,288,372	1,387,377
LASSILA + TIKANOJA OYJ	7,164	115,682	150,426
LATAM AIRLINES GROUP SA	615,072	6,637,492	6,826,885

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
LAUNCH TECH COMPANY LTD H	292,229	361,908	367,230
LAURENTIAN BANK OF CANADA	178,794	6,857,018	7,457,663
LAURUS LABS LTD	77,222	728,955	734,915
LAWSON INC	129,711	7,369,278	9,073,782
LCY CHEMICAL CORP	1,309,821	1,940,179	1,804,126
LEADERS COSMETICS CO LTD	25,952	1,001,061	375,399
LEALEA ENTERPRISE	1,861,952	597,936	511,088
LEE + MAN PAPER MANUFACTURIN	3,070,644	2,227,220	2,851,766
LEE S PHARMACEUTICAL HLDGS	575,286	793,895	480,483
LEENO INDUSTRIAL INC	20,825	711,121	873,643
LEG IMMOBILIEN AG	123,831	11,054,890	11,625,090
LEGAL + GENERAL GROUP PLC	13,095,382	29,435,627	43,937,442
LEGEND HOLDINGS CORP H	830,367	2,555,322	2,276,304
LEGRAND SA	1,613,774	82,216,240	112,736,141
LEM HOLDING SA REG	1,060	1,226,385	1,372,728
LENDLEASE GROUP	1,189,201	10,933,350	15,187,745
LENOVO GROUP LTD	32,886,249	22,318,325	20,768,622
LENZING AG	36,439	4,756,396	6,520,846
LEONARDO SPA	2,316,728	31,549,528	38,446,113
LEONI AG	95,993	3,182,121	4,935,024
LEONTEQ AG	17,804	1,945,255	989,992
LEOPALACE21 CORP	485,045	3,126,478	3,013,184
LEROY SEAFOOD GROUP ASA	1,518,244	5,975,896	8,219,556
LET S GOWEX S.A	86,288	-	0
LEWIS GROUP LTD	245,956	1,143,743	612,896
LEXTAR ELECTRONICS CORP	835,502	635,534	494,380
LEYOU TECHNOLOGIES HOLDINGS	5,347,561	774,606	1,342,636
LF CORP	69,998	1,567,441	1,835,384
LG CHEM LTD	144,428	31,884,271	36,733,482
LG CHEM LTD PREFERENCE	18,258	2,886,569	3,223,401
LG CORP	203,157	12,707,690	13,725,475
LG DISPLAY CO LTD	1,279,753	31,054,707	41,497,031
LG ELECTRONICS INC	690,431	41,118,632	48,396,214
LG ELECTRONICS PREF	44,480	978,421	1,556,982
LG HAUSYS LTD	14,846	1,536,451	1,420,862
LG HOUSEHOLD + HEALTH CARE	19,854	7,365,065	17,248,148
LG HOUSEHOLD + HEALTH PREF	5,584	2,241,911	3,035,406
LG INNOTEK CO LTD	35,622	3,722,010	5,137,086
LG INTERNATIONAL CORP	70,247	2,057,000	1,906,357
LG UPLUS CORP	1,220,714	10,715,887	16,643,911
LI + FUNG LTD	14,699,437	16,609,991	5,347,681
LI CHENG ENTERPRISE CO LTD	165,117	705,602	494,482
LI NING CO LTD	2,754,584	1,628,845	2,095,989

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
LI PENG ENTERPRISE CO LTD	1,504,027	411,100	411,358
LIANHUA SUPERMARKET HLDGS H	1,440,857	750,813	686,610
LIBERBANK SA	1,672,812	2,927,453	1,715,225
LIBERTY HOLDINGS LTD	492,555	4,859,849	4,229,150
LIC HOUSING FINANCE LTD	1,052,662	8,479,136	12,087,191
LIEN HWA INDUSTRIAL	1,572,553	1,218,469	1,457,790
LIFCO AB B SHS	102,831	2,144,178	3,301,500
LIFE CORP	54,122	1,451,015	1,519,702
LIFE HEALTHCARE GROUP HOLDIN	9,953,855	24,066,627	19,486,082
LIFESTYLE CHINA GROUP LTD	1,028,361	238,317	345,138
LIFESTYLE INTL HLDGS LTD	923,412	1,407,491	1,268,051
LIFETECH SCIENTIFIC CORP	3,921,525	856,038	929,337
LIFULL CO LTD	126,980	574,344	1,113,168
LIG NEX1 CO LTD	24,376	2,100,758	1,576,539
LIGHT SA	358,047	1,629,465	2,421,742
LINAMAR CORP	155,479	4,804,232	7,652,455
LINDAB INTERNATIONAL AB	154,768	1,636,180	1,686,298
LINDE AG	446,191	65,602,270	84,376,174
LINE CORP	71,864	2,681,308	2,478,415
LINGSEN PRECISION INDUSTRIES	678,725	330,811	338,024
LINICAL CO LTD	23,250	284,588	369,151
LINK ADMINISTRATION HOLDINGS	805,681	4,935,295	4,882,179
LINK ADMINISTRATION HOLDINGS L	292,975	-	257,312
LINK NET TBK PT	2,083,828	762,681	809,140
LINTEC CORP	150,831	2,825,073	3,605,670
LINX SA	890,029	5,660,826	4,794,994
LION CORP	827,202	9,112,141	17,124,168
LIPPO CIKARANG PT	860,840	582,198	265,470
LIPPO KARAWACI TBK PT	36,546,288	3,196,209	1,809,833
LIQUEFIED NATURAL GAS LTD	1,017,338	3,783,447	433,094
LITE ON SEMICONDUCTOR CORP	416,379	284,309	431,162
LITE ON TECHNOLOGY CORP	5,912,836	7,604,174	9,718,665
LIU CHONG HING INVESTMENT	355,704	607,581	547,695
LIVZON PHARMACEUTICAL GROU H	135,107	801,300	951,892
LIXIL GROUP CORP	643,437	12,434,204	16,085,931
LLOYDS BANKING GROUP PLC	165,158,237	188,946,663	141,913,033
LOBLAW COMPANIES LTD	493,921	19,508,303	27,436,262
LOCALIZA RENT A CAR	1,942,251	21,433,749	26,467,254
LOCK+LOCK CO LTD	34,374	985,594	444,641
LOEN ENTERTAINMENT INC	13,753	1,114,297	1,050,588
LOGAN PROPERTY HOLDINGS CO L	2,128,762	936,942	1,404,368
LOGITECH INTERNATIONAL REG	350,045	5,619,065	12,884,740
LOGO YAZILIM SANAYI VE TICAR	29,129	444,311	487,883

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
LOJAS AMERICANAS SA	943,468	3,819,938	3,459,787
LOJAS AMERICANAS SA PREF	1,670,159	8,431,133	7,057,186
LOJAS RENNER S.A.	132,610	1,090,440	1,095,857
LONDON STOCK EXCHANGE GROUP	706,481	18,266,998	33,458,733
LONG BON INTERNATIONAL CO LT	902,970	563,846	467,514
LONG CHEN PAPER	1,743,125	940,739	1,953,996
LONGFOR PROPERTIES	2,226,296	3,603,786	4,785,433
LONKING HOLDINGS LTD	5,408,090	1,237,340	1,697,291
LONMIN PLC	1,375,985	5,915,347	1,175,173
LONZA GROUP AG REG	145,030	17,495,531	31,394,258
LOOKERS PLC	1,081,823	2,398,500	1,612,506
LOOMIS AB B	206,556	3,954,584	7,395,746
LOPEZ HOLDINGS CORP	4,840,075	790,497	692,535
LOTES CO LTD	301,075	916,265	1,311,387
LOTTE CHEMICAL CORP	34,367	5,642,798	10,332,665
LOTTE CORP	15,226	1,967,694	2,634,895
LOTTE FINE CHEMICAL CO LTD	40,655	1,772,468	1,398,206
LOTTE FOOD CO LTD	1,719	812,455	955,489
LOTTE HIMART CO LTD	26,738	1,519,512	1,631,201
LOTTE SHOPPING CO	50,769	11,987,882	13,467,208
LOTTOGOPHER HOLDINGS INC	1,615	1,691,505	2,419,719
LOTUS PHARMACEUTICAL CO LTD	156,782	489,299	294,288
LOUDONG GENERAL NICE RESOURC	4,661,772	387,116	203,038
LPN DEVELOPMENT PCL FOREIGN	2,431,023	1,005,454	851,610
LPP SA	2,016	4,265,755	3,887,986
LS CORP	53,172	3,486,322	3,387,860
LS INDUSTRIAL SYSTEMS	34,474	2,252,138	1,681,312
LT GROUP INC	4,419,502	1,555,587	1,287,489
LUCARA DIAMOND CORP	104,000	157,648	221,021
LUCKY CEMENT	431,007	1,819,168	3,457,593
LUK FOOK HOLDINGS INTL LTD	802,016	2,357,586	2,743,094
LUMENS CO LTD	88,958	1,061,196	299,338
LUNDBERGS AB B SHS	92,899	6,151,146	7,324,391
LUNDIN MINING CORP	1,453,856	6,399,425	8,250,493
LUNDIN PETROLEUM AB	977,373	16,118,157	18,783,716
LUNG YEN LIFE SERVICE CORP	485,946	1,242,223	1,027,165
LUPIN LTD	1,557,616	24,960,407	25,539,964
LUTHAI TEXTILE CO LTD B	505,908	535,468	555,391
LUTRONIC CORP	36,496	667,302	368,425
LUXOTTICA GROUP SPA	324,730	11,228,852	18,759,255
LUYE PHARMA GROUP LTD	2,535,657	2,181,856	1,390,211
LVMH MOET HENNESSY LOUIS VUI	631,039	87,900,497	157,117,373
LYNAS CORP LTD	8,131,474	1,156,523	654,911

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
M DIAS BRANCO SA	162,056	2,054,559	2,411,340
M1 LTD	876,134	1,471,857	1,387,204
M3 INC	380,721	4,998,740	10,487,103
M6 METROPOLE TELEVISION	196,302	3,886,517	4,562,914
MAANSHAN IRON + STEEL H	3,143,297	1,155,327	1,256,280
MABUCHI MOTOR CO LTD	96,202	2,675,050	4,786,150
MACA LTD	531,083	894,550	672,156
MACAU LEGEND DEVELOPMENT LTD	2,763,100	1,605,729	502,610
MACDONALD DETTWILER + ASSOC	83,875	3,641,001	4,358,124
MACNICA FUJI ELECTRONICS HOL	68,359	609,786	998,368
MACQUARIE ATLAS ROADS GROUP	1,059,863	1,849,468	4,560,750
MACQUARIE GROUP LTD	762,069	40,071,693	51,732,260
MAEDA CORP	327,470	1,685,882	3,608,120
MAEDA KOSEN CO LTD	47,692	584,950	720,305
MAEDA ROAD CONSTRUCTION CO	138,023	2,175,445	2,754,069
MAEIL DAIRIES CO.	9,304	217,754	607,441
MAEIL HOLDINGS CO LTD	8,357	55,656	199,769
MAEZAWA KASEI INDUSTRIES CO	27,125	277,829	303,212
MAEZAWA KYUSO INDUSTRIES CO	19,176	264,146	261,633
MAGELLAN FINANCIAL GROUP LTD	409,760	7,129,799	9,064,597
MAGNA INTERNATIONAL INC	874,956	21,917,429	40,470,185
MAGNESITA REFRATARIOS SA	96,504	1,139,180	1,071,866
MAGYAR TELEKOM TELECOMMUNICA	1,234,628	2,457,332	2,150,271
MAH SING GROUP BHD	3,358,682	1,131,068	1,267,531
MAHINDRA + MAHINDRA FIN SECS	367,902	1,673,850	1,963,376
MAHINDRA + MAHINDRA LTD	473,703	8,460,714	9,883,355
MAHINDRA CIE AUTOMOTIVE LTD	175,275	524,320	661,103
MAHLE METAL LEVE SA	114,922	1,117,208	674,637
MAINFREIGHT LTD	225,030	2,561,574	3,872,028
MAISONS DU MONDE SA	103,283	3,335,571	4,012,837
MAJOR CINEPLEX GROUP FOREIGN	1,269,588	1,013,419	1,261,365
MAKALOT INDUSTRIAL CO LTD	363,794	1,355,902	1,757,979
MAKINO MILLING MACHINE CO	216,952	1,238,396	1,789,908
MAKITA CORP	477,038	9,900,235	17,640,548
MALAKOFF CORP BHD	6,352,919	2,240,119	1,568,750
MALAYAN BANKING BHD	10,983,090	23,717,749	24,639,130
MALAYSIA AIRPORTS HLDGS BHD	1,638,503	3,177,357	3,267,348
MALAYSIA BUILDING SOCIETY	3,638,140	1,244,090	1,127,212
MALAYSIA MARINE AND HEAVY EN	772,596	200,556	144,885
MALAYSIAN RESOURCES CORP BHD	1,999,660	803,686	642,850
MAN GROUP PLC	5,522,308	10,097,561	11,104,110
MAN SE	99,182	10,379,930	10,618,760
MAN WAH HOLDINGS LTD	3,365,870	1,246,608	3,022,469

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
MANAPPURAM FINANCE LTD	1,775,271	2,110,543	2,690,199
MANDO CORP	12,029	2,619,013	2,707,170
MANDOM CORP	44,032	1,281,941	2,386,562
MANI INC	50,298	706,620	1,314,746
MANILA ELECTRIC COMPANY	642,402	4,000,321	3,320,221
MANILA WATER COMPANY	3,449,563	2,014,657	2,122,650
MANITOU BF	36,139	779,545	1,125,261
MANTRA GROUP LTD	667,562	1,804,511	1,561,764
MANULIFE FINANCIAL CORP	4,733,671	102,837,833	88,608,249
MAOYE INTERNATIONAL HLDGS	2,039,153	345,267	214,195
MAPELEY LTD	30,416	-	0
MAPFRE SA	6,193,832	20,688,379	21,602,860
MAPLE LEAF FOODS INC	205,303	2,575,313	5,175,648
MARCOPOLO SA PREF	1,364,510	1,122,435	1,169,610
MARFRIG GLOBAL FOODS SA	562,057	1,128,917	1,146,761
MARI PETROLEUM CO LTD	94,818	1,216,551	1,424,509
MARICO LTD	843,030	3,138,683	4,099,886
MARIELLA BURANI SPA	28,240	-	0
MARINE HARVEST	779,008	11,095,872	13,289,354
MARISA LOJAS SA	122,399	285,613	189,514
MARKS + SPENCER GROUP PLC	4,149,041	26,767,077	17,962,849
MARKSANS PHARMA LTD	410,702	303,975	260,193
MARR SPA	80,196	885,773	1,903,449
MARS ENGINEERING CORP	21,224	479,446	466,754
MARSTON S PLC	1,866,634	3,353,294	2,958,089
MARTINREA INTERNATIONAL INC	352,332	2,580,306	2,873,027
MARUBENI CORP	4,289,543	27,947,323	27,708,710
MARUDAI FOOD CO LTD	357,371	1,205,530	1,672,989
MARUHA NICHIRO CORP	89,871	1,570,984	2,373,963
MARUI GROUP CO LTD	422,730	3,721,367	6,230,344
MARUICHI STEEL TUBE LTD	125,641	3,337,491	3,650,916
MARUSAN SECURITIES CO LTD	130,458	907,097	1,087,922
MARUTI SUZUKI INDIA LTD	204,896	16,290,842	22,879,208
MARUWA CO LTD	26,085	930,004	1,078,370
MARUZEN SHOWA UNYU CO LTD	148,646	462,606	623,108
MARVELOUS INC	64,782	551,231	638,247
MAS REAL ESTATE INC	513,624	875,546	921,210
MASRAF AL RAYAN	558,384	5,969,396	6,025,614
MASSMART HOLDINGS LTD	213,438	2,387,129	1,718,583
MATAHARI DEPARTMENT STORE TB	3,507,162	3,688,740	3,730,183
MATAHARI PUTRA PRIMA TBK PT	5,377,212	959,892	282,427
MATAS A/S	82,437	2,084,243	1,302,543
MATSUDA SANGYO CO LTD	28,615	436,606	377,683

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
MATSUI SECURITIES CO LTD	193,167	1,550,407	1,574,765
MATSUMOTOKIYOSHI HOLDINGS CO	78,800	2,027,039	4,481,422
MATSUYA CO LTD	88,230	1,012,094	841,785
MATSUYA FOODS CO LTD	23,683	444,108	886,306
MAUREL ET PROM	117,622	1,281,335	458,805
MAX CO LTD	88,429	1,003,945	1,276,540
MAX FINANCIAL SERVICES LTD	257,223	1,435,380	2,511,444
MAXELL HOLDINGS LTD	96,875	1,620,896	1,979,566
MAXIS BHD	5,876,853	9,479,077	7,598,228
MAYBANK KIM ENG SEC THAI FOR	211,576	134,014	137,023
MAYNE PHARMA GROUP LTD	3,273,887	3,113,658	2,724,690
MAYR MELNHOF KARTON AG	20,094	1,885,511	2,624,128
MAZDA MOTOR CORP	1,893,607	25,042,958	26,425,558
MAZOR ROBOTICS LTD	96,663	1,069,030	1,659,200
MBANK SA	22,186	2,055,038	2,764,635
MCCARTHY + STONE PLC	1,194,441	3,453,670	2,555,350
MCDONALD S HOLDINGS CO JAPAN	49,600	1,077,093	1,902,599
MCJ CO LTD	90,254	999,324	952,659
MCLEOD RUSSEL INDIA LTD	82,863	392,660	222,677
MCMILLAN SHAKESPEARE LTD	127,931	1,232,816	1,314,936
MEBUKI FINANCIAL GROUP INC	2,085,899	8,755,012	7,759,931
MEDCO ENERGI INTERNASIONAL T	3,186,291	568,124	547,485
MEDIA NUSANTARA CITRA TBK PT	6,869,275	1,406,924	948,375
MEDIASET ESPANA COMUNICACION	403,937	4,732,336	5,019,441
MEDIASET SPA	2,487,152	9,950,245	9,763,995
MEDIATEK INC	4,010,731	37,593,012	34,345,674
MEDIBANK PRIVATE LTD	6,300,457	11,658,824	13,531,743
MEDICARE GROUP	26,638	715,460	596,742
MEDICLINIC INTERNATIONAL PLC	1,195,455	11,276,999	11,545,344
MEDICLINIC INTERNATIONAL PLC	876,631	10,435,111	8,443,458
MEDIGEN BIOTECHNOLOGY CORP	209,993	1,060,651	367,246
MEDIOBANCA SPA	1,168,565	12,158,215	11,515,452
MEDIPAL HOLDINGS CORP	368,634	5,796,899	6,817,562
MEDIPOST CO LTD	16,238	1,523,550	877,087
MEDY TOX INC	9,010	1,268,611	4,409,830
MEG ENERGY CORP	811,257	4,109,195	2,379,987
MEGA FINANCIAL HOLDING CO LT	19,395,623	13,825,342	16,131,139
MEGACABLE HOLDINGS CPO	2,551,046	7,870,215	10,336,814
MEGACHIPS CORP	49,541	913,933	1,223,105
MEGASTUDY CO LTD	5,126	320,128	138,435
MEGAWORLD CORP	18,227,844	1,850,405	1,553,304
MEGGITT PLC	2,022,847	11,076,980	12,530,909
MEGMILK SNOW BRAND CO LTD	94,079	2,815,174	2,620,735

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
MEI AH ENTERTAINMENT GROUP	6,815,997	742,291	327,421
MEIDENSHA CORP	726,101	2,887,931	2,487,974
MEIJI HOLDINGS CO LTD	340,142	14,771,299	27,578,246
MEIKO NETWORK JAPAN CO LTD	42,227	547,536	562,982
MEISEI INDUSTRIAL CO LTD	105,916	490,473	641,945
MEITEC CORP	62,731	1,521,084	2,671,490
MEITU INC	572,726	625,558	623,608
MEKONOMEN AB	68,705	1,349,013	1,360,316
MELCO HOLDINGS INC	30,072	589,391	856,439
MELCO INTERNATIONAL DEVELOP.	5,083,613	8,148,729	13,610,221
MELCO RESORTS AND ENTERTAINM	3,886,620	804,812	673,188
MELEXIS NV	45,799	927,275	3,755,807
MELIA HOTELS INTERNATIONAL	273,392	2,758,393	4,081,694
MELISRON	43,472	1,480,790	2,285,892
MELKER SCHORLING AB	19,001	1,067,160	1,219,867
MELROSE INDUSTRIES PLC	6,285,141	16,322,967	19,797,893
MENICON CO LTD	26,529	873,500	870,046
MENORA MIVTACHIM HOLDINGS LT	64,820	509,279	816,358
MERAFE RESOURCES LTD	3,045,523	299,599	297,521
MERCK KGAA	469,695	40,741,679	56,651,351
MERCURIES + ASSOCIATES HOLDI	1,204,502	917,993	873,086
MERCURIES LIFE INSURANCE CO	2,452,678	1,262,160	1,273,909
MERCURY NZ LTD	2,144,166	4,630,736	5,212,261
MERIDA INDUSTRY CO LTD	730,825	2,905,740	3,915,994
MERIDIAN ENERGY LTD	2,622,490	4,593,040	5,587,744
MERITZ FINANCIAL GROUP INC	67,125	107,488	836,015
MERITZ FIRE + MARINE INSURAN	173,626	1,944,987	3,042,617
MERITZ SECURITIES CO LTD	648,424	1,801,742	2,867,653
MERLIN ENTERTAINMENT	2,690,202	17,071,313	16,790,766
MERLIN PROPERTY GROUP LIMITED	3	72,035	-
MERRY ELECTRONICS CO LTD	388,909	1,356,649	2,416,297
MERSEN (EX CARBON LORRAINE)	42,793	1,352,989	1,403,213
MESOBLAST LTD	644,426	3,020,711	1,028,158
METAIR INVESTMENTS LTD	392,078	1,018,051	567,656
METALLURGICAL CORP OF CHIN H	3,952,476	1,508,047	1,336,656
METALURGICA GERDAU SA PREF	2,747,361	2,247,745	4,121,145
METAWATER CO LTD	25,336	652,527	694,519
METCASH LTD	4,015,759	9,280,737	7,392,691
METHANEX CORP	219,897	5,654,730	9,693,601
METKA INDUSTRIAL CONSTRUCT	51,659	382,589	482,553
METLIFECARE LTD	389,799	1,437,476	1,532,658
METRO BANK PLC	178,590	6,640,608	8,323,418
METRO INC	658,308	15,699,877	21,634,394

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
METRO PACIFIC INVESTMENTS CO	44,099,241	5,443,335	5,584,506
METROPOLITAN BANK + TRUST	2,274,308	3,506,262	3,943,756
METSA BOARD OYJ	435,559	1,143,738	3,157,016
METSO OYJ	313,494	8,519,220	10,855,371
MEYER BURGER TECHNOLOGY AG	1,234,531	3,015,166	1,546,951
MGM CHINA HOLDINGS LTD	1,766,358	3,214,029	3,928,031
MICHELIN (CGDE)	748,157	70,670,792	99,325,319
MICHINOKU BANK LTD/THE	584,678	1,133,825	962,668
MICRO FOCUS INTERNATIONAL	634,904	14,631,303	18,729,111
MICRO STAR INTERNATIONAL CO	2,126,110	3,496,377	4,941,354
MICROBIO CO LTD	777,962	714,849	611,219
MICRONICS JAPAN CO LTD	75,711	909,511	747,274
MICROPORT SCIENTIFIC CORP	1,151,445	766,472	907,120
MIDAS HOLDINGS LTD	2,930,879	1,158,482	478,954
MIE BANK LTD/THE	26,450	768,545	599,572
MIE HOLDINGS CORPORATION	4,811,118	761,786	419,084
MIE KOTSU GROUP HOLDINGS INC	133,538	589,312	465,885
MIGDAL INSURANCE + FINANCIAL	1,306,613	1,049,723	1,396,586
MIGROS TICARET A.S	148,908	1,110,475	1,165,040
MILBON CO LTD	21,163	517,310	1,190,393
MILLICOM INTL CELLULAR SDR	147,246	7,044,956	8,686,843
MIMASU SEMICONDUCTOR INDUST	42,095	506,797	633,903
MIN AIK TECHNOLOGY CO LTD	458,417	952,696	504,078
MINATO BANK LTD/THE	64,505	1,139,791	1,221,093
MINDTREE LTD	309,691	1,903,723	2,534,541
MINEBEA MITSUMI INC	1,030,038	9,952,455	16,546,978
MINERAL RESOURCES LTD	315,883	3,019,037	2,628,931
MINERVA SA	222,361	903,767	826,155
MINISTOP CO LTD	62,332	1,042,151	1,305,886
MINMETALS LAND LTD	2,448,968	326,181	285,477
MINOR INTERNATIONAL PCL FOR	7,553,428	7,601,134	8,949,823
MINTH GROUP LTD	1,831,982	6,662,651	7,767,758
MIRABELA NICKEL LTD	728,873	53,466	1
MIRACA HOLDINGS INC	107,600	4,212,564	4,836,064
MIRAE ASSET DAEWOO CO LTD	783,793	8,683,546	7,569,732
MIRAE ASSET LIFE INSURANCE	342,240	1,445,754	1,573,379
MIRAIT HOLDINGS CORP	177,085	1,495,134	1,987,403
MIROKU JYOHO SERVICE CO LTD	43,022	716,326	912,442
MISAWA HOMES CO LTD	108,798	845,799	978,949
MISC BHD	741,800	1,578,503	1,289,140
MISUMI GROUP INC	581,856	5,855,739	13,288,023
MITAC HOLDINGS CORP	1,695,965	1,495,472	2,165,952
MITANI SEKISAN CO LTD	33,842	684,066	855,392

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
MITCHELLS + BUTLERS PLC	811,234	3,363,941	2,429,951
MITIE GROUP PLC	1,259,149	4,536,441	4,523,990
MITO SECURITIES CO LTD	202,362	723,711	569,119
MITRA ADIPERKASA TBK PT	1,443,436	826,909	736,475
MITSUBA CORP	108,191	1,118,148	1,992,238
MITSUBISHI CHEMICAL HOLDINGS	4,808,591	29,918,772	39,804,828
MITSUBISHI CORP	2,920,674	63,480,866	61,241,626
MITSUBISHI ELECTRIC CORP	4,971,597	50,001,176	71,481,083
MITSUBISHI ESTATE CO LTD	2,344,263	51,525,822	43,678,479
MITSUBISHI GAS CHEMICAL CO	439,441	6,461,642	9,288,639
MITSUBISHI HEAVY INDUSTRIES	9,703,644	42,929,871	39,709,289
MITSUBISHI KAKOKI KAISHA LTD	116,250	326,551	259,689
MITSUBISHI LOGISNEXT CO LTD	69,551	481,990	481,583
MITSUBISHI LOGISTICS CORP	262,033	3,297,060	3,486,463
MITSUBISHI MATERIALS CORP	631,276	20,029,712	19,102,332
MITSUBISHI MOTORS CORP	2,611,125	24,094,227	17,196,802
MITSUBISHI PAPER MILLS LTD	95,372	1,108,929	685,833
MITSUBISHI PENCIL CO LTD	110,796	1,321,102	3,120,957
MITSUBISHI RESEARCH INSTITUT	13,215	325,957	383,409
MITSUBISHI SHOKUHIN CO LTD	59,494	1,577,069	1,707,633
MITSUBISHI STEEL MFG CO LTD	403,396	1,000,893	947,816
MITSUBISHI TANABE PHARMA	776,883	12,424,947	17,949,335
MITSUBISHI UFJ FINANCIAL GRO	35,097,394	258,214,905	235,773,521
MITSUBISHI UFJ LEASE + FINAN	1,050,180	4,223,788	5,738,791
MITSUBOSHI BELTING LTD	97,371	519,542	1,080,652
MITSUI + CO LTD	4,075,487	63,136,011	58,234,201
MITSUI CHEMICALS INC	2,808,171	11,277,370	14,870,609
MITSUI ENGINEER + SHIPBUILD	2,445,059	4,576,113	3,481,751
MITSUI FUDOSAN CO LTD	2,086,322	47,772,820	49,772,047
MITSUI HIGH TEC INC	52,958	413,733	846,500
MITSUI HOME CO LTD	77,666	433,656	511,509
MITSUI MATSUSHIMA CO LTD	73,406	964,557	910,065
MITSUI MINING + SMELTING CO	1,706,350	3,596,924	6,666,853
MITSUI OSK LINES LTD	2,739,993	18,548,845	8,047,326
MITSUI SOKO HOLDINGS CO LTD	384,839	1,370,687	1,051,491
MITSUI SUGAR CO LTD	33,683	639,263	975,763
MIURA CO LTD	185,468	3,546,165	3,611,647
MIXI INC	59,400	3,612,578	3,304,112
MIYAZAKI BANK LTD/THE	461,857	1,463,910	1,516,780
MIZRAHI TEFAHOT BANK LTD	394,587	3,984,935	7,180,060
MIZUHO FINANCIAL GROUP INC	60,196,592	149,019,826	110,042,542
MIZUNO CORP	291,672	1,423,033	1,661,358
MMA OFFSHORE LTD	775,666	1,850,397	92,221

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
MMC CORP BHD	1,700,070	1,047,869	982,184
MMG LTD	5,111,004	1,289,928	1,885,581
MMI HOLDINGS LTD	2,216,255	3,965,949	3,423,546
MOBIMO HOLDING AG REG	17,798	3,152,233	4,999,348
MOCHIDA PHARMACEUTICAL CO	47,081	2,590,947	3,394,034
MODEC INC	44,513	950,925	990,402
MODERN TIMES GROUP B SHS	142,799	4,287,503	4,909,784
MODETOUR NETWORK INC	39,615	771,801	1,095,844
MOL HUNGARIAN OIL AND GAS PL	151,545	10,064,413	11,868,751
MOMO.COM INC	94,306	627,607	652,578
MONADELPHOUS GROUP LTD	225,833	2,813,207	2,423,424
MONCLER SPA	345,802	7,578,755	8,085,298
MONDI LTD	526,407	9,940,724	13,624,118
MONDI PLC	1,175,155	22,175,036	30,743,040
MONETA MONEY BANK AS	1,117,132	3,602,176	3,737,296
MONEX GROUP INC	599,735	1,405,993	1,585,272
MONEYSUPERMARKET.COM	1,493,778	4,467,806	6,862,989
MONOTARO CO LTD	107,346	2,507,072	3,458,475
MORGAN ADVANCED MATERIALS PL	888,820	3,010,893	3,275,409
MORINAGA + CO LTD	91,298	4,170,501	5,184,040
MORINAGA MILK INDUSTRY CO	625,693	2,538,238	4,766,764
MORITA HOLDINGS CORP	98,084	742,588	1,536,377
MORPHOSYS AG	65,742	2,407,858	4,656,355
MOS FOOD SERVICES INC	59,338	1,077,812	1,824,613
MOTA ENGIL SGPS SA	461,729	1,333,979	1,279,699
MOTECH INDUSTRIES INC	1,045,355	1,209,782	855,666
MOTHERSON SUMI SYSTEMS LTD	682,304	3,622,317	4,876,807
MOTOR OIL (HELLAS) SA	134,739	1,822,558	2,930,619
MOUNT GIBSON IRON LTD	2,106,164	1,805,676	533,126
MOVIDA PARTICIPACOES SA	141,897	438,588	428,272
MPACT LTD	456,472	1,089,469	977,221
MPHASIS LTD	147,072	1,255,920	1,364,059
MR PRICE GROUP LTD	419,349	4,384,391	4,992,820
MRF LTD	1,825	1,642,604	1,929,266
MRV ENGENHARIA	1,065,224	3,268,082	4,346,738
MS+AD INSURANCE GROUP HOLDIN	1,885,528	58,145,367	63,331,998
MTI LTD	90,511	553,113	584,022
MTN GROUP LTD	4,148,435	50,134,752	36,125,662
MTR CORP	3,021,616	10,641,294	17,011,579
MTU AERO ENGINES AG	297,229	29,340,848	41,866,996
MUANGTHAI LEASING PCL F	1,295,929	812,227	1,277,999
MUENCHENER RUECKVER AG REG	749,424	132,192,502	150,907,009
MUHAK CO LTD	31,252	925,648	648,727

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
MUHIBBAH ENGINEERING (M) BHD	697,877	517,848	442,203
MULLEN GROUP LTD	290,226	4,311,980	3,575,587
MULPHA INTERNATIONAL BHD	395,633	354,168	201,842
MULTI CMMDITY EX IND FOREIGN	34,695	574,052	584,161
MULTIPLAN EMPREENDIMENTOS	8,343	163,924	164,481
MULTIPLUS SA	10,560	130,417	123,754
MUNSUN CAPITAL GROUP LTD	17,397,532	1,174,889	193,889
MURATA MANUFACTURING CO LTD	359,235	24,248,514	54,575,908
MURRAY + ROBERTS HOLDINGS	1,089,521	1,417,329	1,086,818
MUSASHI SEIMITSU INDUSTRY CO	47,593	927,788	1,376,615
MUSASHINO BANK LTD/THE	124,536	3,535,040	3,818,308
MUTHOOT FINANCE LTD	223,133	929,672	1,571,206
MY EG SERVICES BHD	5,294,265	1,604,024	2,700,998
MYCRONIC AB	155,288	1,640,548	1,413,044
MYER HOLDINGS LTD	4,672,928	6,683,025	2,992,948
MYOB GROUP LTD	785,539	1,939,180	2,060,712
MYTILINEOS HOLDINGS S.A.	227,292	1,124,738	2,141,304
NABTESCO CORP	241,459	4,411,627	7,016,409
NACHI FUJIKOSHI CORP	418,300	1,748,173	2,371,456
NAGACORP LTD	3,217,230	2,452,884	1,689,711
NAGAILEBEN CO LTD	57,529	708,032	1,336,327
NAGASE + CO LTD	321,350	3,969,818	4,887,744
NAGATANIEN HOLDINGS CO LTD	50,673	484,521	640,401
NAGOYA RAILROAD CO LTD	2,473,676	9,278,027	11,536,187
NAKAYAMA STEEL WORKS LTD	31,497	235,733	181,927
NAMCHOW HOLDINGS CO LTD	377,440	568,489	799,051
NAMHAE CHEMICAL CORP	44,744	539,555	422,354
NAMPAK LTD	1,425,231	2,602,758	2,071,085
NAMURA SHIPBUILDING CO LTD	300,428	2,358,068	1,767,383
NAMYANG DAIRY PRODUCTS CO	1,011	513,623	676,288
NAN HAI CORP LTD	28,019,112	758,827	893,717
NAN KANG RUBBER TIRE CO LTD	1,431,613	1,620,188	1,348,314
NAN LIU ENTERPRISE CO LTD	103,252	570,864	521,012
NAN YA PLASTICS CORP	9,682,829	18,962,768	24,032,005
NAN YA PRINTED CIRCUIT BOARD	478,877	399,506	403,787
NANKAI ELECTRIC RAILWAY CO	1,082,283	5,115,988	5,596,356
NANOSONICS LTD	524,339	810,728	1,021,573
NANTO BANK LTD/THE	76,339	2,501,851	2,174,122
NANYA TECHNOLOGY CORP	3,345,225	5,123,678	6,026,243
NAPHTHA ISRAEL PETROLEUM CRP	77,991	576,583	618,845
NASPERS LTD N SHS	1,376,537	137,197,524	267,375,519
NATCO PHARMA LTD	177,635	1,985,860	2,752,849
NATIONAL AGRICULTURAL HOLDIN	2,032,207	692,747	309,786

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
NATIONAL ALUMINIUM CO LTD	1,263,401	1,198,446	1,265,600
NATIONAL AUSTRALIA BANK LTD	6,169,119	145,894,947	140,020,549
NATIONAL BANK OF CANADA	821,711	25,186,273	34,502,129
NATIONAL BANK OF GREECE	18,323,961	4,820,837	6,959,498
NATIONAL BANK OF PAKISTAN	1,707,310	990,072	960,856
NATIONAL EXPRESS GROUP PLC	1,549,863	6,386,442	7,376,341
NATIONAL GRID PLC	12,529,586	164,088,208	154,908,268
NATIXIS	2,274,858	11,353,381	15,248,401
NATURA COSMETICOS SA	1,128,610	13,995,753	8,754,327
NATURALENDO TECH CO LTD	28,737	1,056,176	303,914
NAVER CORP	114,331	39,961,876	83,738,446
NAVIGATOR CO SA/THE	1,020,690	3,290,860	4,401,644
NAVITAS LTD	652,914	2,796,116	2,428,965
NBCC INDIA LTD	439,154	1,210,270	1,375,805
NCC AB A SHS	9,672	232,371	272,446
NCC AB B SHS	391,563	6,860,783	11,016,352
NCC GROUP PLC	601,586	2,652,342	1,279,592
NCC LTD	812,009	682,577	1,096,707
NCSOFT CORP	47,248	7,955,413	15,671,645
NDS CO LTD	11,327	321,757	310,995
NEC CAPITAL SOLUTIONS LTD	15,897	225,550	261,608
NEC CORP	10,117,201	28,815,562	26,832,733
NEC NETWORKS + SYSTEM INTEGR	75,572	1,282,016	1,641,106
NEDBANK GROUP LTD	1,492,777	24,857,992	23,787,594
NEMAK SAB DE CV	835,000	993,152	803,180
NEMETSCHEK SE	45,027	1,653,296	3,348,380
NEO SOLAR POWER CORP	2,279,591	1,524,919	1,094,084
NEOPOST SA	151,651	7,873,637	7,031,048
NEOSEMITECH CORP	105,002	-	-
NEOWIZ	68,130	1,410,338	833,651
NEPES CORP	34,150	567,383	332,795
NESTE OYJ	273,878	6,968,146	10,773,688
NESTLE INDIA LTD	36,709	3,107,493	3,825,933
NESTLE SA REG	8,190,129	429,382,491	713,691,079
NET HOLDING AS	410,171	459,868	340,010
NET ONE SYSTEMS CO LTD	253,662	1,934,524	2,404,321
NETCARE LTD	2,673,300	5,363,018	5,249,686
NETDRAGON WEBSOFT HOLDINGS L	429,661	879,231	1,120,048
NETENT AB	436,663	2,421,310	3,812,916
NETMARBLE GAMES CORP	31,763	4,184,181	4,302,958
NETMIND FINANCIAL HOLDINGS L	65,119,199	1,356,367	275,277
NETS A/S	770,347	12,927,920	15,303,415
NETUREN CO LTD	77,996	604,804	739,287

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
NEUCA SA	3,876	370,694	407,652
NEVSUN RESOURCES LTD	916,396	4,145,557	2,208,608
NEW CHINA LIFE INSURANCE C H	1,241,207	5,269,074	6,312,205
NEW EUROPE PROPERTY INVEST	369,552	4,467,030	4,666,745
NEW FLYER INDUSTRIES INC	143,335	4,527,689	5,986,371
NEW FOCUS AUTO TECH HOLDINGS	3,040,372	243,742	107,104
NEW GOLD INC	1,359,410	6,830,913	4,312,596
NEW SPORTS GROUP LTD	49,738,891	862,336	261,232
NEW WORLD DEPT STORE CHINA	1,052,882	730,096	260,305
NEW WORLD DEVELOPMENT	11,076,159	13,814,333	14,060,775
NEW ZEALAND OIL + GAS LTD	320,045	639,414	146,461
NEW ZEALAND REFINING CO LTD	409,603	802,597	731,783
NEWCREST MINING LTD	2,002,179	41,364,265	30,961,156
NEWOCEAN ENERGY HLDGS LTD	1,961,338	1,153,659	600,477
NEX GROUP PLC	947,950	7,386,795	7,689,711
NEXANS SA	69,595	4,033,390	3,802,161
NEXEN TIRE CORP	77,683	923,464	906,415
NEXITY	126,372	4,563,286	7,333,489
NEXON CO LTD	1,061,800	17,518,073	20,978,956
NEXT PLC	432,267	18,911,972	21,651,146
NEXTDC LTD	541,600	1,125,433	1,873,610
NEXTEER AUTOMOTIVE GROUP LTD	1,694,974	1,306,258	2,657,608
NGK INSULATORS LTD	647,698	12,064,612	12,906,692
NGK SPARK PLUG CO LTD	360,315	5,083,973	7,661,023
NH FOODS LTD	847,563	19,035,906	25,760,309
NH HOTEL GROUP SA	473,416	2,612,397	2,845,559
NH INVESTMENT + SECURITIES C	275,785	3,292,095	3,579,430
NHK SPRING CO LTD	794,064	7,131,495	8,346,297
NHN ENTERTAINMENT CORP	29,114	1,734,831	2,043,334
NHPC LTD	6,694,227	2,555,173	3,246,784
NIB HOLDINGS LTD	1,096,019	2,998,742	4,834,032
NIBE INDUSTRIER AB B SHS	1,015,884	5,847,489	9,581,252
NICE HOLDINGS CO LTD	41,856	736,475	640,192
NICE INFORMATION SERVICE CO	79,259	570,545	561,808
NICE LTD	117,819	4,266,091	9,446,615
NICHI IKO PHARMACEUTICAL CO	98,931	2,023,018	1,542,600
NICHIAS CORP	278,533	1,458,600	3,220,134
NICHICON CORP	146,503	1,558,068	1,572,472
NICHIDEN CORP	13,910	400,674	484,678
NICHIHA CORP	73,674	942,832	2,596,555
NICHIIGAKKAN CO LTD	145,739	1,240,965	1,446,239
NICHIREI CORP	463,494	6,581,974	12,994,016
NICKEL ASIA CORP	3,395,107	877,798	430,612

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
NIDEC CORP	830,844	50,107,032	85,110,477
NIEN MADE ENTERPRISE CO LTD	376,941	3,939,562	4,182,038
NIFCO INC	83,258	3,084,842	4,468,188
NIHON CHOUZAI CO LTD	15,699	626,323	498,093
NIHON DEMPA KOGYO CO LTD	37,259	606,898	290,488
NIHON KOHDEN CORP	141,938	3,626,523	3,276,854
NIHON M+A CENTER INC	125,894	3,424,993	4,605,068
NIHON NOHYAKU CO LTD	158,625	1,160,155	934,584
NIHON PARKERIZING CO LTD	227,806	2,057,020	3,391,951
NIHON TRIM CO LTD	11,029	558,361	449,554
NIHON UNISYS LTD	161,077	1,684,157	2,547,465
NIHON YAMAMURA GLASS CO LTD	232,762	487,849	377,026
NIKKISO CO LTD	135,326	1,135,325	1,300,752
NIKKON HOLDINGS CO LTD	125,933	1,863,783	2,909,606
NIKON CORP	1,092,817	20,934,299	17,467,950
NINE DRAGONS PAPER HOLDINGS	3,190,146	2,970,233	4,250,013
NINE ENTERTAINMENT CO HOLDIN	1,426,261	2,766,829	1,509,739
NINTENDO CO LTD	287,704	74,422,390	96,481,731
NIPPO CORP	111,820	1,560,532	2,248,149
NIPPON BEET SUGAR MFG CO LTD	22,654	500,571	434,284
NIPPON CARBON CO LTD	23,747	701,705	736,536
NIPPON CERAMIC CO LTD	56,229	900,869	1,310,649
NIPPON CHEMI CON CORP	402,710	1,485,330	1,455,147
NIPPON CHEMIPHAR CO LTD	5,067	200,063	232,709
NIPPON COKE + ENGINEERING CO	541,834	684,335	472,586
NIPPON DENKO CO LTD	382,389	1,712,513	1,347,688
NIPPON DENSETSU KOGYO CO LTD	83,722	915,978	1,720,485
NIPPON ELECTRIC GLASS CO LTD	251,873	10,580,901	9,157,201
NIPPON EXPRESS CO LTD	1,819,208	8,775,102	11,382,191
NIPPON FLOUR MILLS CO LTD	133,964	1,416,085	2,147,284
NIPPON GAS CO LTD	89,224	1,509,008	2,890,488
NIPPON KANZAI CO LTD	369,025	5,597,793	6,529,204
NIPPON KAYAKU CO LTD	461,346	4,630,772	6,528,483
NIPPON KOEI CO LTD	37,896	707,330	1,075,902
NIPPON LIGHT METAL HOLDINGS	1,685,085	2,547,673	4,004,252
NIPPON PAINT HOLDINGS CO LTD	332,131	3,885,991	12,562,795
NIPPON PAPER INDUSTRIES CO L	606,633	11,794,690	12,423,123
NIPPON PARKING DEVELOPMENT C	337,521	200,390	489,640
NIPPON ROAD CO LTD	226,160	881,716	1,191,585
NIPPON SEIKI CO LTD	106,541	1,621,980	2,142,952
NIPPON SHARYO LTD	154,006	619,244	393,375
NIPPON SHEET GLASS CO LTD	478,096	4,373,126	3,948,676
NIPPON SHINYAKU CO LTD	96,944	3,092,908	6,203,547

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
NIPPON SHOKUBAI CO LTD	183,047	11,210,203	11,778,459
NIPPON SIGNAL COMPANY LTD	134,929	1,074,653	1,241,692
NIPPON SODA CO LTD	356,005	1,691,845	1,964,428
NIPPON STEEL + SUMIKIN BUSSA	56,368	1,747,833	2,704,002
NIPPON STEEL + SUMITOMO META	1,779,913	63,818,372	40,204,860
NIPPON SUISAN KAISHA LTD	696,538	2,278,932	4,072,853
NIPPON TELEGRAPH + TELEPHONE	3,238,475	128,617,857	153,046,472
NIPPON TELEVISION HOLDINGS	461,000	7,739,252	7,746,244
NIPPON THOMPSON CO LTD	147,349	791,253	777,659
NIPPON VALQUA INDUSTRIES LTD	39,693	576,364	785,673
NIPPON YAKIN KOGYO CO LTD	311,787	1,026,911	646,550
NIPPON YUSEN KK	4,721,955	17,538,125	8,783,274
NIPRO CORP	275,764	2,785,877	3,595,529
NISHAT MILLS LTD	553,817	904,400	838,266
NISHI NIPPON FINANCIAL HOLDI	290,632	4,148,152	3,015,988
NISHI NIPPON RAILROAD CO LTD	710,709	2,737,912	3,194,267
NISHIMATSU CONSTRUCTION CO	1,025,335	3,507,545	5,438,766
NISHIMATSUYA CHAIN CO LTD	126,498	1,112,183	1,296,950
NISHIO RENT ALL CO LTD	46,514	826,112	1,482,035
NISSAN CHEMICAL INDUSTRIES	319,840	4,949,451	10,560,746
NISSAN MOTOR CO LTD	6,818,883	64,031,945	67,848,976
NISSAN SHATAI CO LTD	169,322	2,289,014	1,683,271
NISSEI ASB MACHINE CO LTD	17,288	329,123	600,078
NISSEI BUILD KOGYO CO LTD	130,160	586,094	722,852
NISSHA CO LTD	83,958	1,619,296	2,327,600
NISSHIN OILLIO GROUP LTD/THE	374,339	1,724,369	2,195,525
NISSHIN SEIFUN GROUP INC	526,047	5,375,380	8,637,926
NISSHIN STEEL CO LTD	133,034	2,483,343	1,462,242
NISSHINBO HOLDINGS INC	304,187	3,120,768	3,086,270
NISSIN CORP	120,224	324,646	582,073
NISSIN ELECTRIC CO LTD	115,033	720,670	1,219,332
NISSIN FOODS HOLDINGS CO LTD	207,222	9,358,190	12,946,771
NISSIN KOGYO CO LTD	91,841	1,366,117	1,458,203
NITORI HOLDINGS CO LTD	257,295	19,066,154	34,440,295
NITTA CORP	42,824	789,372	1,332,042
NITTETSU MINING CO LTD	24,710	1,083,137	1,330,515
NITTO BOSEKI CO LTD	378,960	966,814	1,821,275
NITTO DENKO CORP	401,450	21,774,465	33,013,524
NITTO KOGYO CORP	59,516	741,282	939,137
NITTO KOHKI CO LTD	23,449	489,669	537,382
NKT A/S	67,253	3,485,730	5,385,323
NMC HEALTH PLC	212,531	2,779,325	6,034,832
NMDC LTD	1,646,322	3,296,145	2,757,136

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
NN GROUP NV	1,546,152	48,573,976	54,878,978
NOBIA AB	286,827	2,129,862	2,890,532
NOBLE GROUP LTD	5,029,101	11,064,901	1,698,465
NOEVIR HOLDING CO	44,872	1,064,372	2,284,317
NOF CORP	361,355	2,098,185	4,598,944
NOHMI BOSAI LTD	49,779	394,980	716,819
NOJIMA CORP	82,526	1,014,937	1,283,133
NOK CORP	258,728	4,007,683	5,466,542
NOKIA OYJ	21,694,443	209,372,056	132,501,959
NOKIAN RENKAAT OYJ	253,799	7,333,522	10,490,410
NOMURA CO LTD	92,743	607,868	2,113,053
NOMURA HOLDINGS INC	10,489,383	80,591,656	62,865,349
NOMURA REAL ESTATE HOLDINGS	257,463	5,156,645	5,050,276
NOMURA RESEARCH INSTITUTE LT	283,746	7,314,230	11,174,594
NONGSHIM CO LTD	8,711	2,212,330	2,569,548
NORBORD INC	91,052	2,082,122	2,830,351
NORDEA BANK AB	10,725,528	114,792,088	136,317,482
NORDEX SE	196,658	2,474,836	2,412,323
NORDIC SEMICONDUCTOR ASA	299,970	1,060,408	1,188,902
NORITAKE CO LTD	28,715	824,496	982,625
NORITSU KOKI CO LTD	49,083	395,186	426,791
NORITZ CORP	113,709	1,715,512	2,255,767
NORMA GROUP SE	73,431	2,707,775	3,811,536
NORSK HYDRO ASA	3,921,323	25,708,520	21,664,843
NORSTAR HOLDINGS INC	18,847	486,096	352,405
NORTH MINING SHARES CO LTD	24,974,912	838,984	527,879
NORTH PACIFIC BANK LTD	2,213,166	10,169,835	7,740,960
NORTH WEST CO INC/THE	116,172	2,295,015	2,796,282
NORTHAM PLATINUM LTD	544,446	1,925,782	1,680,813
NORTHERN STAR RESOURCES LTD	1,317,219	1,726,563	4,799,272
NORTHGATE PLC	703,425	5,757,146	4,048,666
NORTHLAND POWER INC	289,682	4,821,514	5,152,576
NORWAY ROYAL SALMON ASA	68,414	1,120,927	1,041,319
NORWEGIAN AIR SHUTTLE AS	24,461	517,132	710,181
NORWEGIAN PROPERTY ASA	390,899	630,431	480,653
NOS SGPS	511,325	2,499,069	3,099,082
NOSTRUM OIL + GAS PLC	214,937	866,047	1,351,847
NOVA MEASURING INSTRUMENTS	75,854	906,749	1,743,929
NOVAGOLD RESOURCES INC	526,310	3,384,622	2,382,924
NOVARTIS AG REG	5,674,523	362,780,750	472,852,197
NOVATEK MICROELECTRONICS COR	1,058,270	3,622,284	4,279,000
NOVO NORDISK A/S B	4,992,876	130,072,216	213,538,356
NOVOZYMES A/S B SHARES	1,110,642	26,709,755	48,539,920

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
NS SHOPPING CO LTD	45,413	870,306	682,701
NS SOLUTIONS CORP	89,232	1,278,256	2,120,409
NS UNITED KAIUN KAISHA LTD	214,614	629,157	431,674
NSD CO LTD	92,039	967,068	1,657,954
NSK LTD	966,299	8,622,702	12,065,835
NTN CORP	2,225,620	11,039,441	10,260,514
NTPC LTD	5,963,622	15,062,258	14,665,136
NTT DATA CORP	2,533,059	22,303,889	28,180,171
NTT DOCOMO INC	4,522,389	86,740,237	106,740,607
NTT URBAN DEVELOPMENT CORP	204,601	2,370,762	1,973,903
NUFARM LTD	500,642	3,955,420	3,698,085
NUTRIBIOTECH CO LTD	22,179	731,286	406,106
NUVISTA ENERGY LTD	377,364	3,007,905	1,903,236
NWS HOLDINGS LTD	3,151,231	5,565,917	6,200,373
NYRSTAR NV	433,558	5,435,456	2,641,589
NZME LTD	401,632	270,698	274,184
O NET TECHNOLOGIES GROUP LTD	1,268,579	566,067	669,516
O2 CZECH REPUBLIC AS	141,475	1,490,950	1,676,309
OBARA GROUP INC	27,830	566,832	1,515,839
OBAYASHI CORP	1,880,268	13,008,149	22,106,035
OBEROI REALTY LTD	1,276,117	5,402,065	7,061,956
OBI PHARMA INC	246,223	3,104,141	1,950,683
OBIC BUSINESS CONSULTANTS	14,096	646,088	736,394
OBIC CO LTD	176,148	4,420,058	10,817,218
OBRASCON HUARTE LAIN S.A.	980,011	6,391,314	3,508,623
OBSIDIAN ENERGY LTD	2,929,429	4,719,089	3,676,730
OC OERLIKON CORP AG REG	448,223	3,296,630	5,897,361
OCADO GROUP PLC	975,408	2,496,166	3,666,713
OCEAN YIELD ASA	101,263	812,481	788,791
OCEANA GROUP LTD	54,637	414,668	379,050
OCEANAGOLD CORP	1,393,206	3,592,368	4,194,528
OCI CO LTD	57,857	10,225,649	4,535,955
OCI NV	188,821	6,213,401	4,149,988
ODAKYU ELECTRIC RAILWAY CO	578,799	9,754,326	11,672,815
ODONTOPREV S.A.	1,911,985	6,358,087	6,722,893
OESTERREICHISCHE POST AG	117,344	4,082,708	5,090,490
OFX GROUP LTD	502,791	1,277,326	620,922
OGAKI KYORITSU BANK LTD/THE	1,314,722	3,697,749	3,791,116
OHL MEXICO SAB DE CV	1,426,266	2,516,197	2,064,568
OHSHO FOOD SERVICE CORP	24,243	812,135	924,558
OIL + GAS DEVELOPMENT CO LTD	7,384,661	11,576,264	9,910,316
OIL REFINERIES LTD	2,963,357	1,312,911	1,304,329
OIL SEARCH LTD	2,519,464	13,755,370	13,180,023

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
OILES CORP	64,186	1,013,718	1,134,502
OITA BANK LTD/THE	467,787	1,925,799	1,798,540
OJI HOLDINGS CORP	2,719,549	11,993,523	14,038,254
OKABE CO LTD	133,809	746,555	1,232,579
OKAMOTO INDUSTRIES INC	166,271	695,819	1,934,101
OKAMURA CORP	233,113	1,708,104	2,211,624
OKASAN SECURITIES GROUP INC	433,659	2,193,912	2,782,733
OKI ELECTRIC INDUSTRY CO LTD	280,450	3,987,363	3,973,620
OKINAWA ELECTRIC POWER CO	133,250	2,282,936	3,044,249
OKUMA CORP	334,824	3,540,073	3,179,577
OKUMURA CORP	579,280	2,561,542	3,897,614
OKURA INDUSTRIAL CO LTD	133,455	483,215	710,270
OKUWA CO LTD	75,602	821,977	870,678
OLD MUTUAL PLC	12,166,516	30,468,171	30,564,330
OLYMPUS CORP	826,377	25,301,798	30,154,367
OMNIA HOLDINGS LTD	111,744	1,483,931	1,117,227
OMRON CORP	486,125	14,271,564	21,091,672
OMV AG	393,760	17,292,713	20,405,002
ONESAVINGS BANK PLC	413,711	2,341,779	2,015,212
ONEX CORPORATION	219,942	7,110,496	17,580,797
ONO PHARMACEUTICAL CO LTD	1,306,558	22,016,237	28,501,014
ONOKEN CO LTD	35,272	415,750	545,911
ONTEX GROUP NV	181,000	5,492,635	6,422,351
ONWARD HOLDINGS CO LTD	383,192	2,637,341	2,834,038
OOH MEDIA LTD	341,411	1,162,271	1,078,942
OOREDOO QPSC	143,199	3,871,639	3,595,238
OPAP SA	1,224,944	9,643,562	13,831,393
OPEN HOUSE CO LTD	66,372	1,089,800	2,043,836
OPEN TEXT CORP	606,226	9,333,077	19,105,883
OPERA SOFTWARE ASA	300,095	1,740,619	1,171,482
OPHIR ENERGY PLC	1,563,458	9,197,928	1,731,302
OPTEX GROUP CO LTD	32,490	510,618	1,051,104
OPTOTECH CORP	1,466,636	627,589	850,957
ORACLE CORP JAPAN	74,676	3,497,362	4,845,065
ORACLE FINANCIAL SERVICES	35,678	1,761,801	1,992,322
ORANGE	5,674,235	116,129,245	89,892,591
ORANGE BELGIUM	111,418	2,760,546	2,605,106
ORANGE POLSKA SA	1,875,829	5,863,224	2,594,990
ORASCOM CONSTRUCTION LTD	85,337	683,430	595,238
ORASCOM TELECOM MEDIA AND TE	8,960,252	877,630	331,312
ORGANIZACION SORIANA S.A.B B	419,915	1,006,199	981,362
ORGANO CORP	71,538	548,352	350,815
ORICA LTD	911,700	15,630,104	14,461,919

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
ORIENT CORP	1,149,765	2,511,572	2,005,641
ORIENT OVERSEAS INTL LTD	1,161,964	6,352,190	8,335,412
ORIENT SEMICONDUCTOR ELECTR	1,385,235	623,964	370,671
ORIENTAL BANK OF COMMERCE	400,304	832,672	875,080
ORIENTAL LAND CO LTD	381,928	10,661,904	25,860,717
ORIENTAL UNION CHEMICAL	1,534,658	1,169,629	1,225,910
ORIENTAL WEAVERS	265,371	218,684	264,053
ORIFLAME HOLDING AG	64,036	2,175,461	2,403,663
ORIGIN ENERGY LTD	4,322,270	32,635,299	22,743,623
ORIGIN ENTERPRISES PLC	306,127	2,200,324	2,228,642
ORIOLA CORP B	340,225	1,266,302	1,420,242
ORION HOLDINGS CORP	9,620	7,644,524	6,709,339
ORION OYJ CLASS B	216,793	9,033,842	13,822,047
ORIX CORP	4,837,851	67,883,702	74,918,661
ORKLA ASA	4,640,987	39,548,349	47,010,175
OROCOBRE LTD	446,457	1,358,694	1,188,318
ORORA LTD	2,626,224	2,199,716	5,761,314
ORPEA	92,033	7,742,678	10,242,760
ORSTED A/S	272,946	11,118,209	12,305,752
OSAKA GAS CO LTD	5,142,808	19,668,861	21,031,687
OSAKA SODA CO LTD	196,730	597,494	954,235
OSAKA STEEL CO LTD	26,529	443,785	512,820
OSAKA TITANIUM TECHNOLOGIES	40,538	617,662	669,625
OSAKI ELECTRIC CO LTD	132,416	1,011,238	989,940
OSG CORP	138,622	2,629,737	2,819,079
OSISKO GOLD ROYALTIES LTD	238,013	3,191,026	2,904,838
OSJB HOLDINGS CORP	235,977	687,374	615,354
OSRAM LICHT AG	389,094	15,704,809	30,953,750
OSSTEM IMPLANT CO LTD	22,712	430,042	1,040,186
OTOKAR OTOMOTIV VE SAVUNMA	16,508	599,906	519,261
OTP BANK PLC	2,362,732	49,481,788	78,900,232
OTSUKA CORP	195,184	7,526,432	12,107,814
OTSUKA HOLDINGS CO LTD	1,556,799	53,475,463	66,367,648
OTTOGI CORPORATION	3,324	2,697,132	2,295,431
OUE LTD	621,587	1,371,259	884,854
OUTOKUMPU OYJ	734,288	4,777,602	5,854,071
OUTOTEC OYJ	478,862	3,891,379	3,287,920
OUTSOURCING INC	35,173	1,252,626	1,715,447
OVERSEA CHINESE BANKING CORP	7,729,261	47,973,837	60,572,122
OVS SPA	271,693	1,888,962	1,930,549
OW BUNKER A/S	67,016	-	0
OXFORD INSTRUMENTS PLC	120,279	1,693,528	1,637,363
OYO CORP	46,400	530,819	652,067

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
OZ MINERALS LTD	1,299,794	9,298,140	7,387,819
OZNER WATER INTERNATIONAL HO	2,449,961	545,246	508,418
PACIFIC BASIN SHIPPING LTD	8,260,670	3,089,979	1,820,079
PACIFIC INDUSTRIAL CO LTD	132,843	990,298	1,723,784
PACIFIC METALS CO LTD	333,845	1,159,359	876,506
PACIFIC TEXTILES HOLDINGS	1,214,841	985,357	1,402,138
PACK CORP/THE	26,429	448,445	837,385
PACT GROUP HOLDINGS LTD	440,077	1,566,942	2,021,989
PADDY POWER BETFAIR PLC	155,912	19,715,192	16,566,245
PADDY POWER BETFAIR PLC	86,083	11,609,150	9,177,068
PAGE INDUSTRIES LTD	10,263	1,540,679	2,657,511
PAGEGROUP PLC	925,073	4,706,908	5,717,324
PAKISTAN OILFIELDS LTD	354,190	1,531,856	1,553,455
PAKISTAN PETROLEUM LTD	10,846,604	13,647,073	15,312,610
PAKISTAN STATE OIL CO LTD	529,872	1,634,847	1,957,296
PAKISTAN TELECOM CO LTD	1,445,966	243,752	215,167
PAKUWON JATI TBK PT	48,557,662	1,888,212	2,240,702
PAL GROUP HOLDINGS CO LTD	41,252	879,993	1,071,681
PALADIN ENERGY LTD	3,378,761	1,128,061	121,809
PALFINGER AG	27,005	649,236	1,256,644
PALM HILLS DEVELOPMENTS SAE	1,597,701	498,203	270,692
PALTAC CORPORATION	108,638	1,760,162	3,659,603
PAN AMERICAN SILVER CORP	337,543	7,026,684	5,668,599
PAN INTERNATIONAL INDUSTRIAL	794,843	694,155	727,691
PAN JIT INTERNATIONAL INC	1,320,463	641,603	779,169
PAN OCEAN CO LTD	577,657	2,648,291	2,665,759
PANAHOME CORP	268,640	1,912,648	2,859,501
PANALPINA WELTTRANSPORT REG	29,611	2,617,303	4,171,109
PANASONIC CORP	5,550,246	79,489,786	75,281,020
PANDA GREEN ENERGY GROUP LTD	10,001,432	1,300,168	1,332,422
PANDORA A/S	641,960	66,828,584	59,825,528
PANDOX AB	152,810	2,636,616	2,726,639
PANIN FINANCIAL TBK PT	39,658,756	800,272	696,316
PAPELES Y CARTONES DE EUROPA	141,319	696,051	1,208,857
PARADE TECHNOLOGIES LTD	139,808	1,244,716	1,718,873
PARADISE CO LTD	123,848	3,246,790	1,553,313
PARAGON BANKING GROUP PLC	688,887	1,882,098	3,822,711
PARAMOUNT BED HOLDINGS CO LT	47,325	1,227,327	2,068,046
PARAMOUNT RESOURCES LTD A	147,989	3,198,214	2,175,340
PARCO CO LTD	35,272	326,744	424,737
PAREX RESOURCES INC	332,454	3,654,775	3,775,847
PARGESA HOLDING SA BR	53,641	5,084,568	4,086,128
PARIS MIKI HOLDINGS INC	52,660	446,494	220,276

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
PARK24 CO LTD	275,451	4,333,502	7,001,498
PARKLAND FUEL CORP	230,956	4,147,879	5,283,513
PARKSON HOLDINGS BHD	853,949	168,435	113,392
PARKSON RETAIL GROUP LTD	3,582,437	489,223	573,634
PARMALAT SPA	497,458	1,368,781	1,719,149
PARQUE ARAUCO S.A.	1,044,754	2,617,952	2,626,326
PARROT SA	42,647	743,136	459,168
PARTNER COMMUNICATIONS CO	297,952	1,475,553	1,582,097
PARTNERS GROUP HOLDING AG	74,091	31,641,241	45,994,734
PARTRON CO LTD	89,502	620,206	813,550
PASON SYSTEMS INC	173,220	2,281,305	2,579,567
PASONA GROUP INC	90,241	555,591	832,863
PATRIZIA IMMOBILIEN AG	91,920	427,464	1,732,462
PAX GLOBAL TECHNOLOGY LTD	1,565,330	1,243,877	1,004,593
PAYSAFE GROUP PLC	1,088,175	6,308,338	7,222,903
PAZ OIL CO LTD	15,285	2,710,632	2,611,000
PC DEPOT CORP	72,671	380,106	375,125
PC JEWELLER LTD	104,998	749,996	795,397
PCCW LTD	12,118,015	6,919,138	6,892,247
PCHOME ONLINE INC	162,211	1,091,938	1,253,107
PEAB AB	599,247	4,180,002	7,260,967
PEACE MAP HOLDING LTD	12,499,306	457,106	129,693
PEARSON PLC	2,239,298	28,450,302	20,113,902
PEGAS NONWOVENS SA	14,395	458,372	576,877
PEGASUS HAVA TASIMACILIGI AS	89,217	373,669	475,394
PEGATRON CORP	4,819,433	11,268,083	15,098,355
PEMBINA PIPELINE CORP	908,055	27,831,194	30,030,777
PENDRAGON PLC	1,038,961	686,768	418,363
PENGROWTH ENERGY CORP	2,013,960	8,946,896	1,581,766
PENNON GROUP PLC	989,226	11,972,424	10,607,298
PENTA OCEAN CONSTRUCTION CO	1,171,478	4,469,698	6,662,286
PEOPLE S INSURANCE CO GROU H	14,387,644	6,530,582	6,045,190
PEPTIDREAM INC	147,055	3,506,219	4,652,728
PEPTRON INC	12,644	615,415	574,669
PEREGRINE HOLDINGS LTD	483,168	1,049,091	1,065,348
PERMANENT TSB GROUP HOLDINGS	264,293	1,171,731	828,958
PERNOD RICARD SA	438,509	41,889,056	58,641,569
PERPETUAL LTD	90,150	3,846,162	3,863,406
PERSEUS MINING LTD	2,321,102	2,928,470	516,316
PERSIMMON PLC	1,043,283	26,868,113	30,382,950
PERSISTENT SYSTEMS LTD FOR	85,241	920,402	899,584
PERSOL HOLDINGS CO LTD	340,331	3,765,991	6,378,930
PERUSAHAAN GAS NEGARA PERSER	15,017,628	4,470,864	2,535,334

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
PETKIM PETROKIMYA HOLDING AS	2,578,470	3,306,611	4,435,856
PETRA DIAMONDS LTD	1,161,003	2,409,014	1,646,827
PETROBRAS PETROLEO BRAS	6,202,666	30,444,653	24,711,445
PETROBRAS PETROLEO BRAS PR	7,797,190	58,548,836	29,110,764
PETROFAC LTD	621,040	9,751,961	3,565,610
PETROLEUM GEO SERVICES	1,310,545	7,762,857	2,268,557
PETRON CORP	3,839,877	878,103	736,623
PETRONAS CHEMICALS GROUP BHD	1,256,900	2,027,399	2,078,900
PETS AT HOME GROUP PLC	809,862	2,916,539	1,694,722
PEUGEOT SA	992,813	19,908,497	19,776,544
PEYTO EXPLORATION + DEV CORP	510,744	12,344,570	9,249,791
PFEIFFER VACUUM TECHNOLOGY	20,927	1,986,604	3,058,712
PFIZER LIMITED	22,635	763,997	632,752
PGE SA	3,046,296	11,898,148	9,948,129
PHARMA MAR SA	378,188	1,976,786	1,697,334
PHARMAENGINE INC	131,967	920,570	865,467
PHARMAESSENTIA CORP	320,509	1,787,777	1,548,812
PHARMALLY INTERENATIONAL HOL	55,568	721,413	839,368
PHARMICELL CO LTD	112,909	646,777	416,446
PHIHONG TECHNOLOGY CO LTD	866,326	470,521	348,866
PHILIPS LIGHTING NV	228,732	6,666,963	8,431,665
PHISON ELECTRONICS CORP	470,609	3,629,129	5,809,134
PHOENIX GROUP HOLDINGS	1,307,843	11,512,800	13,148,879
PHOENIX HOLDINGS LTD/THE	210,101	754,206	893,460
PHOENIX SATELLITE TELEVISION	2,686,552	788,889	395,767
PI INDUSTRIES LTD	122,446	1,260,232	1,586,516
PIAGGIO + C. S.P.A.	713,805	1,645,012	1,760,150
PICC PROPERTY + CASUALTY H	6,755,699	10,032,837	11,284,811
PICK N PAY STORES LTD	2,250,243	10,266,386	10,134,465
PICTON PROPERTY INCOME LTD/THE	1,312,074	1,089,840	1,418,844
PIDILITE INDUSTRIES LTD	217,749	2,244,775	2,713,886
PIGEON CORP	366,852	9,218,283	13,288,437
PIHSIANG MACHINERY MFG CO	228,334	365,630	129,855
PILBARA MINERALS LTD	2,517,734	1,004,529	733,867
PILIPINAS SHELL PETROLEUM	1,393,441	1,975,756	1,866,758
PILOT CORP	53,773	2,037,736	2,280,416
PING AN INSURANCE GROUP CO H	7,871,712	39,718,473	51,880,125
PIOLAX INC	58,753	736,031	1,636,675
PIONEER CORP	1,847,547	4,382,500	3,699,698
PIONEER FOODS GROUP LTD	206,004	2,624,335	2,129,616
PIONEERS HOLDING	579,827	797,833	279,354
PIRAEUS BANK S.A	15,729,977	3,215,531	3,857,277
PIRAMAL ENTERPRISES LTD	195,469	4,371,203	8,457,149

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
PIXART IMAGING INC	202,427	478,513	525,032
PKO BANK POLSKI SA	1,730,877	15,589,491	16,084,466
PKP CARGO SA	73,187	1,478,389	1,194,032
PLASTIC OMNIUM	104,726	3,270,937	3,814,487
PLATINUM ASSET MANAGEMENT	425,595	1,912,465	1,511,474
PLAYTECH PLC	844,144	9,163,777	10,427,714
PLAZZA AG REG A	2,080	463,683	502,277
PLDT INC	206,062	9,027,801	7,342,423
PLENUS CO LTD	73,652	1,346,179	1,555,495
PLUS500 LTD	47,981	431,332	339,982
POCKET CARD CO LTD	38,650	141,847	257,303
POLA ORBIS HOLDINGS INC	365,598	7,153,427	9,637,794
POLSKI KONCERN NAFTOWY ORLEN	919,293	16,238,816	27,740,165
POLSKIE GORNICTWO NAFTOWE I	3,862,124	5,493,437	6,582,160
POLY CULTURE GROUP CORP H	199,032	556,778	469,633
POLY PROPERTY GROUP CO LTD	3,720,027	1,751,463	1,634,507
POLYMETAL INTERNATIONAL PLC	542,076	6,801,393	6,062,552
POLYPIPE GROUP PLC	540,992	2,752,855	2,686,504
POONGSAN CORP	45,973	1,144,498	1,727,777
PORR AG	21,006	840,677	661,983
PORSCHE AUTOMOBIL HLDG PRF	278,277	23,303,869	15,612,374
PORTO SEGURO SA	8,324	78,828	76,898
POS MALAYSIA BERHAD	905,545	913,789	1,118,048
POSCO	266,722	80,358,173	66,904,966
POSCO CHEMTECH CO LTD	45,435	572,529	609,555
POSCO DAEWOO CORP	106,035	2,788,985	2,066,663
POSCO ICT CO LTD	129,024	735,491	836,745
POSIFLEX TECHNOLOGY INC	114,549	638,771	621,321
POSTAL SAVINGS BANK OF CHI H	8,814,324	5,350,764	5,080,985
POSTE ITALIANE SPA	1,473,276	11,055,010	10,073,669
POSTNL NV	1,367,170	4,131,339	6,372,966
POTASH CORP OF SASKATCHEWAN	2,362,985	67,360,851	38,482,433
POU CHEN	4,890,210	6,163,489	6,767,844
POU SHENG INTL HOLDINGS LTD	4,763,249	1,074,385	854,236
POWER ASSETS HOLDINGS LTD	5,338,619	41,803,848	47,153,033
POWER CORP OF CANADA	943,716	25,105,052	21,494,662
POWER FINANCE CORPORATION	1,203,874	2,380,225	2,285,288
POWER FINANCIAL CORP	575,513	16,045,737	14,743,459
POWER GRID CORP OF INDIA FOR	3,099,139	7,058,120	10,095,125
POWERLONG REAL ESTATE HOLDIN	3,374,603	876,979	1,452,474
POWERTECH TECHNOLOGY INC	1,775,051	3,478,427	5,479,200
POWSZECHNY ZAKLAD UBEZPIECZE	1,297,037	13,600,665	15,596,066
POYA INTERNATIONAL CO LTD	163,557	1,537,035	2,075,380

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
PP LONDON SUMATRA INDONES PT	7,124,939	1,040,805	732,408
PP PERSERO TBK PT	4,567,108	1,154,054	1,076,025
PPB GROUP BERHAD	1,041,545	4,194,825	4,163,610
PPC LTD	19,965,087	23,253,812	8,060,699
PRADA S.P.A.	1,126,355	6,547,460	4,191,483
PRAIRIESKY ROYALTY LTD	489,635	10,688,927	11,133,390
PRECIOUS SHIPPING PCL FORGN	1,171,432	307,759	358,637
PRECISION DRILLING CORP	925,263	7,454,008	3,156,166
PREMIER FOODS PLC	2,904,737	4,232,304	1,528,108
PREMIER INVESTMENTS LTD	192,511	1,488,334	1,870,921
PREMIER OIL PLC	3,896,547	7,749,497	2,530,709
PREMIUM BRANDS HOLDINGS CORP	75,595	4,569,947	5,415,663
PRESIDENT CHAIN STORE CORP	1,159,812	7,492,243	10,427,632
PRESS KOGYO CO LTD	311,527	1,124,946	1,444,512
PRESS METAL ALUMINIUM HOLDIN	4,086,150	1,313,722	2,551,077
PRESSANCE CORP	66,670	562,616	879,355
PRESTIGE ESTATE PROJ FOR	220,526	735,075	863,340
PRESTIGE INTERNATIONAL INC	94,887	715,244	1,025,216
PRETIUM RESOURCES INC	342,290	2,985,424	3,284,004
PRIMA MEAT PACKERS LTD	392,389	800,865	2,304,883
PRIMARY HEALTH CARE LTD	1,385,243	5,225,999	3,867,683
PRIMAX ELECTRONICS LTD	701,273	965,348	1,438,509
PRINCE HOUSING + DEVELOPMENT	2,492,745	1,194,622	999,720
PROGRAMMED MAINTENANCE SERV	1,356,190	2,686,580	1,940,095
PROMETIC LIFE SCIENCES INC	1,480,840	3,570,670	1,915,616
PROMOTORA DE INFORMACIONES A	57,490	1,207,099	154,024
PROMOTORA Y OPERAD DE INF L	40,779	388,151	359,357
PROMOTORA Y OPERADORA DE INF	366,671	4,309,636	4,381,069
PRONEXUS INC	34,577	249,965	403,744
PROPERTY + BUILDING CORP LTD	2,589	96,932	258,209
PROSEGUR COMP SEGURIDAD	616,078	2,947,637	3,998,178
PROSIEBENSAT.1 MEDIA SE	933,251	42,903,481	39,000,333
PROVIDENT FINANCIAL PLC	277,035	9,883,785	8,755,267
PROXIMUS	404,190	14,943,290	14,120,385
PRUDENTIAL PLC	7,531,910	102,322,755	172,288,654
PRUKSA HOLDING PCL FOREIGN	1,260,624	840,764	827,551
PRYSMIAN SPA	467,379	8,171,921	13,726,515
PSG GROUP LTD	137,087	2,017,615	2,511,044
PSP SWISS PROPERTY AG REG	76,792	6,406,390	7,184,852
PTC INDIA LTD	365,444	457,399	545,869
PTG ENERGY PCL FOREIGN	915,882	453,198	523,053
PTT EXPLORATION + PROD FOR	5,963,643	16,912,940	15,141,719
PTT GLOBAL CHEMICAL PCL FOR	4,780,980	9,454,347	9,640,776

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
PTT PCL/FOREIGN	2,677,608	26,502,620	29,164,408
PUBLIC BANK BERHAD	5,514,095	26,506,370	26,101,919
PUBLIC POWER CORP	331,726	444,996	828,587
PUBLICIS GROUPE	444,659	24,988,360	33,122,331
PUMA SE	6,566	1,471,436	2,519,553
PUNJAB NATIONAL BANK FOREIGN	12,200,918	32,082,302	25,916,628
PUREGOLD PRICE CLUB INC	1,952,968	1,838,879	1,724,231
PVR LTD	52,370	1,137,428	1,141,227
PW MEDTECH GROUP LTD	1,367,374	462,646	289,013
PZ CUSSONS PLC	481,505	2,119,339	2,140,293
QANTAS AIRWAYS LTD	6,685,580	17,490,009	29,333,157
QATAR ELECTRICITY + WATER CO	39,456	2,276,481	2,046,949
QATAR GAS TRANSPORT(NAKILAT)	421,943	2,403,868	1,964,243
QATAR INSURANCE CO	205,822	4,100,895	3,789,858
QATAR INTERNATIONAL ISLAMIC	56,547	999,676	858,934
QATAR ISLAMIC BANK	89,747	2,438,363	2,267,947
QATAR NATIONAL BANK	351,426	13,623,233	12,192,943
QATAR NAVIGATION	80,603	1,728,787	1,525,999
QATARI INVESTORS GROUP	13,303	187,518	176,985
QBE INSURANCE GROUP LTD	3,278,147	47,225,552	29,696,273
QGEP PARTICIPACOES SA	138,127	294,464	250,135
QIAGEN N.V.	483,593	11,729,909	16,064,228
QIANHAI HEALTH HOLDINGS LTD	15,931,795	1,070,638	153,064
QINETIQ GROUP PLC	2,215,662	6,569,525	7,776,443
QINGDAO PORT INTERNATIONAL H	2,107,621	1,214,359	1,212,231
QINGLING MOTORS CO LTD H	1,604,834	528,347	513,945
QINQIN FOODSTUFFS GROUP CAYM	373,101	117,287	112,316
QISDA CORP	3,368,799	1,242,713	2,574,772
QL RESOURCES BHD	1,185,537	1,252,589	1,364,321
QOL CO LTD	35,570	497,417	533,429
QUALICORP SA	600,073	3,190,547	5,197,949
QUALITAS CONTROLADORA SAB CV	402,861	893,052	671,518
QUALITY HOUSE PCL FOREIGN	14,166,011	985,628	1,075,900
QUALITY HOUSES PCL NVDR	177,599	13,246	13,489
QUANTA COMPUTER INC	4,762,905	9,705,043	11,273,148
QUANTA STORAGE INC	330,748	314,416	461,004
QUBE HOLDINGS LTD	2,841,969	5,379,761	5,733,222
QUEBECOR INC CL B	316,294	6,087,223	10,453,024
QUINTIS LTD	771,506	1,176,003	174,576
RADIANT OPTO ELECTRONICS COR	1,393,003	4,066,098	3,100,142
RADICO KHAITAN LTD	106,918	233,002	200,893
RADIUM LIFE TECH CO LTD	1,450,265	748,241	679,365
RAFFLES MEDICAL GROUP LTD	2,151,925	1,477,438	2,094,331

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
RAGING RIVER EXPLORATION INC	503,854	4,211,648	3,138,659
RAI WAY SPA	215,917	1,050,804	1,075,190
RAIA DROGASIL SA	297,736	5,466,836	6,300,248
RAIFFEISEN BANK INTERNATIONA	527,117	15,240,770	13,286,595
RAISIO OYJ V SHS	282,073	1,107,182	1,171,055
RAITO KOGYO CO LTD	102,935	519,021	1,088,353
RAJESH EXPORTS LTD	222,252	2,071,205	2,370,634
RAK PROPERTIES	1,892,986	285,609	329,847
RAKUTEN INC	4,502,167	42,102,646	52,971,380
RALLYE SA	115,224	3,052,848	2,369,476
RAMAYANA LESTARI SENTOSA PT	5,796,327	629,482	532,771
RAMCO CEMENTS LTD/THE	129,177	889,575	1,388,842
RAMI LEVY CHAIN STORES HASHI	16,858	699,535	828,005
RAMIRENT OYJ	231,646	1,718,911	2,332,922
RAMSAY HEALTH CARE LTD	269,899	6,536,268	15,237,095
RAND MERCHANT INVESTMENT HOL	1,034,572	3,428,105	3,078,645
RANDGOLD RESOURCES LTD	285,684	21,866,053	25,252,637
RANDSTAD HOLDING NV	360,601	16,655,022	21,024,827
RANK GROUP PLC	389,775	1,084,111	1,200,938
RASSINI SAB DE CV	192,635	814,532	958,612
RATCHABURI ELEC GEN HODG FOR	1,994,086	2,940,286	3,052,472
RATHBONE BROTHERS PLC	120,700	3,555,909	3,972,886
RATIONAL AG	6,517	3,313,160	3,463,905
RATOS AB B SHS	594,563	3,629,174	2,833,754
RATTANINDIA POWER LTD	4,163,877	473,536	431,607
RAUBEX GROUP LTD	371,599	679,085	681,512
RAYMOND LTD	28,455	222,210	319,029
RCG CORP LTD	747,357	889,252	493,004
RCR TOMLINSON LTD	336,923	849,514	881,271
RCS MEDIAGROUP SPA	194,860	182,817	272,253
REA GROUP LTD	98,330	4,196,014	5,008,162
REAL GOLD MINING LTD	5,371,500	1	1
REAL NUTRICEUTICAL GROUP LTD	1,877,410	383,215	88,983
REALTEK SEMICONDUCTOR CORP	1,814,081	5,574,532	6,529,975
REC SILICON ASA	11,177,269	3,414,720	1,447,755
RECHI PRECISION CO LTD	673,063	622,240	766,655
RECKITT BENCKISER GROUP PLC	1,979,569	134,797,043	200,154,595
RECORDATI SPA	416,207	10,872,570	16,861,527
RECRUIT HOLDINGS CO LTD	3,949,161	58,581,300	67,869,608
RED ELECTRICA CORPORACION SA	2,470,152	44,939,473	51,543,077
RED STAR MACALLINE GROUP C H	960,557	1,079,076	984,372
REDES ENERGETICAS NACIONAIS	905,842	2,873,890	2,831,886
REDINGTON INDIA LTD	443,831	860,257	899,164

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
REDROW PLC	585,396	1,955,311	4,159,387
REFRESCO GROUP NV	159,790	2,661,944	3,256,789
REGINA MIRACLE INTERNATIONAL	767,048	1,024,927	663,243
REGIS HEALTHCARE LTD	307,780	1,227,406	927,805
REGIS RESOURCES LTD	1,262,603	2,954,207	3,660,854
REJECT SHOP LTD/THE	112,124	793,280	357,779
RELIA INC	94,877	1,020,993	1,031,864
RELIANCE CAPITAL LTD	1,953,657	15,248,089	19,452,696
RELIANCE COMMUNICATIONS LTD	2,979,096	3,946,414	990,920
RELIANCE INDUSTRIES LTD	2,694,728	49,566,344	57,531,997
RELIANCE INFRASTRUCTURE LTD	724,551	6,522,756	5,576,143
RELIANCE NAVAL AND ENGINEERI	170,648	208,888	159,989
RELIANCE POWER LTD	939,139	1,693,527	618,223
RELIANCE WORLDWIDE CORP LTD	821,458	1,877,205	2,104,531
RELO GROUP INC	190,102	2,862,272	3,700,182
RELX NV	3,476,766	50,838,960	71,377,650
RELX PLC	2,357,781	30,128,047	50,839,797
REMGRO LTD	768,159	12,246,402	12,514,500
REMY COINTREAU	58,632	6,380,588	6,837,729
RENAULT SA	561,774	49,080,093	50,777,913
RENESAS ELECTRONICS CORP	277,000	2,251,847	2,413,519
RENEWABLES INFRASTRUCTURE GR	440,793	719,541	630,970
RENEWI PLC	1,392,543	1,838,472	1,496,817
RENGO CO LTD	1,761,869	10,158,656	10,223,730
RENHE COMMERCIAL HOLDINGS	20,270,811	918,775	454,418
RENISHAW PLC	91,952	1,735,071	4,323,757
RENTIAN TECHNOLOGY HOLDING	8,811,523	624,905	440,212
RENTOKIL INITIAL PLC	5,970,882	13,009,558	21,196,800
REPCO HOME FINANCE LTD FOR	63,761	700,306	813,766
REPLY SPA	10,232	1,502,380	1,888,267
REPSOL SA	3,705,759	78,192,274	56,636,478
REPSOL SA	3,759,815	1,794,203	1,715,303
RESOLUTE MINING LTD	1,222,330	1,699,323	1,115,730
RESONA HOLDINGS INC	7,171,318	42,580,893	39,475,435
RESORTTRUST INC	123,410	1,987,849	2,273,571
RESTAURANT BRANDS INTERN	1,018,109	40,643,759	63,609,274
RESTAURANT GROUP PLC	527,899	2,100,295	2,245,713
RESURS HOLDING AB	203,083	1,224,043	1,259,254
RETAIL FOOD GROUP LTD	347,154	1,471,456	1,251,536
REUNERT LTD	365,168	2,108,147	2,043,438
REXEL SA	822,515	15,624,687	13,438,560
REZIDOR HOTEL GROUP AB	187,693	623,772	694,291
RHB BANK BHD	2,135,065	2,870,912	2,516,728

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
RHEINMETALL AG	120,867	7,422,793	11,458,520
RHI AG	83,411	2,230,382	3,087,094
RHOEN KLINIKUM AG	109,865	2,844,953	3,204,099
RHT HEALTH TRUST	1,523,722	1,005,402	990,472
RHYTHM WATCH CO LTD	186,794	241,439	382,366
RICH DEVELOPMENT CO LTD	1,272,469	487,891	432,941
RICHTER GEDEON NYRT	331,925	6,549,486	8,655,470
RICOH CO LTD	3,245,796	36,901,797	28,656,370
RICOH LEASING CO LTD	30,503	636,605	1,066,902
RIETER HOLDING AG REG	9,624	1,619,638	2,199,754
RIGHT ON CO LTD	64,327	682,289	562,201
RIGHTMOVE PLC	303,848	17,139,756	16,774,036
RIKEN CORP	18,977	723,553	856,318
RIKEN TECHNOS CORP	117,842	410,417	625,078
RIKEN VITAMIN CO LTD	16,792	615,618	657,556
RINGER HUT CO LTD	49,878	783,451	1,080,039
RINNAI CORP	72,352	3,691,065	6,741,969
RIO TINTO LTD	1,058,307	58,952,269	51,360,956
RIO TINTO PLC	3,996,583	193,652,270	168,303,846
RIPLEY CORP SA	1,881,363	1,309,992	1,432,409
RISO KAGAKU CORP	74,137	709,069	1,447,637
RITCHIE BROS AUCTIONEERS	843,344	18,420,759	24,195,740
RITEK CORPORATION	3,241,481	599,428	562,624
RMB HOLDINGS LTD	1,039,105	4,075,571	4,659,220
ROAD KING INFRASTRUCTURE LTD	715,312	645,782	883,321
ROBINSON PCL FOREIGN	3,278,643	6,050,634	5,622,047
ROBINSON PCL NVDR	1	2	2
ROBINSONS LAND CO	3,422,420	1,723,902	1,644,742
ROBINSONS RETAIL HOLDINGS IN	986,882	1,570,221	1,701,520
ROCHE HOLDING AG BR	55,796	14,767,317	14,391,119
ROCHE HOLDING AG GENUSSCHEIN	1,892,474	387,230,760	482,579,311
ROCK FIELD CO LTD	42,525	307,101	730,457
ROCKCASTLE GLOBAL REAL ESTAT	590,030	1,537,461	1,606,738
ROCKET INTERNET SE	159,579	2,943,836	3,426,292
ROCKWOOL INTL A/S A SHS	6,806	772,692	1,434,535
ROCKWOOL INTL A/S B SHS	21,545	2,611,603	4,736,115
ROGERS COMMUNICATIONS INC B	1,638,778	62,394,643	77,288,942
ROHM CO LTD	353,727	21,803,388	27,168,589
ROHTO PHARMACEUTICAL CO LTD	229,967	3,492,034	4,752,432
ROKKO BUTTER CO LTD	27,026	739,551	639,078
ROLAND DG CORP	26,032	590,859	593,573
ROLLS ROYCE HOLDINGS PLC	6,272,590	71,990,437	72,596,685
ROLTA INDIA LTD	446,518	506,481	355,418

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
ROSKILDE BANK	9,650	-	-
ROTORK PLC	2,008,998	4,595,140	6,142,967
ROUND ONE CORP	181,374	1,244,525	1,717,536
ROYAL BAFOKENG PLATINUM LTD	136,181	372,323	355,249
ROYAL BANK OF CANADA	3,934,840	209,107,249	285,288,795
ROYAL BANK OF SCOTLAND GROUP	8,328,017	123,379,197	26,741,284
ROYAL DUTCH SHELL PLC A SHS	11,327,063	348,011,759	299,415,255
ROYAL DUTCH SHELL PLC A SHS	129,851	4,132,876	3,441,140
ROYAL DUTCH SHELL PLC B SHS	8,796,941	259,934,126	235,677,335
ROYAL HOLDINGS CO LTD	79,218	1,086,557	1,812,644
ROYAL MAIL PLC	2,473,378	18,095,145	13,532,282
ROYAL UNIBREW	140,285	4,059,172	6,720,717
RPC GROUP PLC	962,886	10,726,171	9,405,563
RPS GROUP PLC	745,808	2,774,695	2,538,170
RSA INSURANCE GROUP PLC	2,051,769	19,063,156	16,403,961
RTL GROUP	102,417	9,315,722	7,722,458
RUBIS	91,367	5,215,172	10,341,649
RUENTEX DEVELOPMENT CO LTD	2,245,959	3,422,526	2,532,426
RUENTEX INDUSTRIES LTD	1,390,724	3,021,987	2,075,571
RUMO SA	3,912,758	12,224,038	10,215,155
RURAL ELECTRICAL COR FOREIGN	4,512,891	9,121,702	12,005,284
RUSSEL METALS INC	173,608	3,473,587	3,470,283
RWE AG	2,481,394	95,021,353	49,372,041
RWE AG NON VTG PREF	130,677	1,625,018	1,922,667
RYANAIR HOLDINGS PLC	464,129	2,701,249	9,507,351
RYMAN HEALTHCARE LTD	757,581	5,280,135	4,598,471
RYOBI LTD	368,476	1,185,740	1,498,697
RYODEN CORP	57,628	356,171	400,052
RYOHIN KEIKAKU CO LTD	44,354	3,702,040	11,080,641
RYOSAN CO LTD	68,895	1,576,884	2,513,973
RYOYO ELECTRO CORP	47,096	455,116	751,959
S 1 CORPORATION	58,792	3,476,762	4,984,311
S FOODS INC	31,199	538,976	1,148,150
S IMMO AG	158,824	1,159,490	2,300,561
S OIL CORP	137,724	9,279,310	11,411,261
S.A.C.I. FALABELLA	887,419	6,304,663	7,281,316
S.M.ENTERTAINMENT CO	35,210	1,399,557	809,347
S.O.I.T.E.C.	64,840	2,969,596	3,949,861
S+T DYNAMICS CO LTD	45,882	559,886	394,596
S+T MOTIV CO LTD	17,300	428,782	763,594
SA SA INTERNATIONAL HLDGS	2,919,950	1,871,160	1,152,053
SAAB AB B	111,802	2,306,802	5,514,201
SAC S BAR HOLDINGS INC	41,433	635,409	464,991

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
SACYR SA	1,294,109	3,678,708	3,425,786
SACYR SA	1,294,109	110,513	103,320
SADBHAV ENGINEERING LTD	180,540	931,265	871,590
SAETA YIELD SA	24,960	266,603	281,863
SAFILO GROUP SPA	165,500	1,442,294	1,223,171
SAFRAN SA	614,823	24,945,019	56,267,212
SAGA PLC	2,569,510	6,764,175	6,989,067
SAGAMI CHAIN CO LTD	41,405	404,174	515,900
SAGAX AB PREF	136,407	645,671	549,863
SAGE GROUP PLC/THE	3,611,844	23,603,617	32,278,224
SAIBU GAS CO LTD	513,684	1,247,061	1,211,518
SAINSBURY (J) PLC	7,309,225	32,076,971	23,897,185
SAINT MARC HOLDINGS CO LTD	31,795	687,613	973,424
SAIPEM SPA	1,944,817	22,753,883	7,173,532
SAIZERIYA CO LTD	61,323	914,332	1,784,690
SAKAI CHEMICAL INDUSTRY CO	245,833	899,089	942,985
SAKAI MOVING SERVICE CO LTD	19,574	484,574	756,919
SAKATA INX CORP	98,765	701,540	1,573,426
SAKATA SEED CORP	79,975	1,216,451	2,487,649
SALAM INTERNATIONAL INVESTME	162,571	483,232	410,824
SALIM IVOMAS PRATAMA TBK PT	6,001,858	507,476	247,685
SALINI IMPREGILO SPA	571,963	2,282,793	1,976,629
SALMAR ASA	176,063	3,373,943	4,352,885
SALVATORE FERRAGAMO SPA	106,288	2,882,620	2,830,640
SALZGITTER AG	158,123	5,877,597	6,441,105
SAM YOUNG ELECTRONICS CO LTD	22,136	224,873	267,959
SAMART CORPORATION PCL FOR	1,200,051	483,994	512,239
SAMCHULLY CO LTD	5,192	575,259	560,478
SAMPO CORP	1,110,074	515,544	642,252
SAMPO OYJ A SHS	1,815,354	56,320,792	92,903,438
SAMSONITE INTERNATIONAL SA	2,805,162	7,349,002	11,714,453
SAMSUNG BIOLOGICS CO LTD	44,708	6,151,453	11,409,906
SAMSUNG C+T CORP	155,516	20,441,341	20,116,607
SAMSUNG CARD CO	63,114	2,645,070	2,154,099
SAMSUNG ELECTRO MECHANICS CO	163,201	12,293,731	14,549,247
SAMSUNG ELECTRONICS CO LTD	364,073	369,680,861	756,369,762
SAMSUNG ELECTRONICS PREF	65,390	65,212,661	106,416,226
SAMSUNG ENGINEERING CO LTD	345,173	6,354,990	3,590,056
SAMSUNG FIRE + MARINE INS	216,744	50,823,326	53,326,368
SAMSUNG FIRE + MARINE INS PF	15,852	2,437,685	2,701,776
SAMSUNG HEAVY INDUSTRIES	715,017	10,251,987	7,780,419
SAMSUNG LIFE INSURANCE CO LT	185,870	17,511,038	19,006,984
SAMSUNG PHARMACEUTICAL CO LT	85,347	647,024	287,934

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
SAMSUNG SDI CO LTD PFD	142,220	18,849,422	21,317,785
SAMSUNG SDS CO LTD	86,958	23,908,404	14,022,375
SAMSUNG SECURITIES CO LTD	132,964	6,095,353	4,799,574
SAMYANG CORP	8,150	638,328	733,723
SAMYANG HOLDINGS CORP	15,743	1,123,497	1,685,521
SAN A CO LTD	42,687	1,010,757	1,886,248
SAN AI OIL CO LTD	140,492	795,991	1,434,176
SAN IN GODO BANK LTD/THE	493,786	3,871,559	4,152,968
SANDEN HOLDINGS CORP	516,300	1,832,703	1,493,392
SANDFIRE RESOURCES NL	360,108	2,379,266	1,560,647
SANDS CHINA LTD	7,260,591	20,236,546	33,250,214
SANDVIK AB	3,493,762	42,409,246	54,884,193
SANGETSU CORP	170,885	2,189,909	2,964,170
SANKEN ELECTRIC CO LTD	355,403	1,409,667	1,492,970
SANKI ENGINEERING CO LTD	136,073	932,675	1,524,702
SANKYO CO LTD	153,313	6,754,344	5,198,667
SANKYO SEIKO CO LTD	75,512	211,377	262,103
SANKYO TATEYAMA INC	169,710	2,496,698	2,588,848
SANKYU INC	615,914	2,929,319	4,012,538
SANLAM LTD	6,522,720	26,216,788	32,258,900
SANOFI	3,049,218	250,889,151	291,299,295
SANOFI INDIA LTD	12,430	796,150	798,599
SANOH INDUSTRIAL CO LTD	78,087	521,375	551,807
SANOMA OYJ	352,914	3,214,503	3,292,585
SANRIO CO LTD	146,137	5,165,602	2,867,859
SANSHIN ELECTRONICS CO LTD	57,727	483,349	741,372
SANSIRI PCL NVDR	1,680,200	78,991	111,783
SANSIRI PUBLIC CO LTD FORGN	18,965,790	1,282,898	1,261,781
SANTAM LTD	70,900	1,139,644	1,294,948
SANTEN PHARMACEUTICAL CO LTD	696,433	5,367,031	9,446,100
SANTOS BRASIL PARTICIPACOES	440,278	842,056	271,084
SANTOS LTD	3,708,965	25,371,716	8,620,233
SANWA HOLDINGS CORP	2,429,714	20,089,385	25,603,251
SANY HEAVY EQUIPMENT INTL	1,961,446	416,090	331,663
SANYANG MOTOR CO LTD	1,342,967	1,020,004	966,831
SANYO CHEMICAL INDUSTRIES	23,349	695,173	1,097,224
SANYO DENKI CO LTD	98,365	550,770	1,008,512
SANYO ELECTRIC RAILWAY CO	187,788	820,431	967,685
SANYO SHOKAI LTD	56,129	1,546,057	892,195
SANYO SPECIAL STEEL CO LTD	417,396	1,954,775	2,362,621
SAO MARTINHO SA	300,441	1,442,279	1,559,674
SAP SE	2,618,071	172,179,348	273,073,482
SAPPI LIMITED	1,169,028	5,536,704	7,770,325

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
SAPPORO HOLDINGS LTD	156,907	4,311,671	4,322,077
SAPURA ENERGY BHD	14,697,441	9,203,398	5,443,941
SAPUTO INC	639,610	13,336,303	20,315,647
SARACEN MINERAL HOLDINGS LTD	1,726,642	1,085,774	1,549,572
SARAS SPA	2,894,312	5,219,663	6,727,656
SARINE TECHNOLOGIES LTD	555,812	1,053,269	621,673
SARTORIUS AG VORZUG	84,881	5,530,911	8,178,559
SARTORIUS STEDIM BIOTECH	49,381	3,133,420	3,824,263
SAS AB	670,773	2,124,407	1,463,293
SAS AB PREF	33,925	1,989,559	2,188,056
SASOL LTD	1,084,029	33,710,428	30,322,214
SATO CORP	51,666	868,892	1,293,960
SATS LTD	2,657,413	8,358,093	9,862,642
SAVIA A	228,906	-	0
SAVILLS PLC	410,080	2,893,614	4,679,532
SAWAI PHARMACEUTICAL CO LTD	65,332	3,453,016	3,668,954
SBI HOLDINGS INC	928,955	13,212,767	12,583,390
SBM OFFSHORE NV	418,569	5,290,548	6,697,905
SBS MEDIA HOLDINGS CO LTD	118,485	680,644	309,636
SCHAEFFLER AG	162,517	2,565,652	2,324,396
SCHIBSTED ASA B SHS	221,980	5,474,570	4,889,222
SCHIBSTED ASA CL A	202,166	5,288,476	4,865,520
SCHINDLER HOLDING AG REG	38,909	3,382,428	8,077,106
SCHINDLER HOLDING PART CERT	111,750	16,114,693	23,676,878
SCHMOLZ BICKENBACH AG REG	943,670	1,818,965	877,007
SCHNEIDER ELECTRIC SE	1,617,166	99,993,934	124,076,761
SCHOELLER BLECKMANN OILFIELD	24,525	1,601,171	1,602,773
SCHOUW + CO	34,424	1,405,662	3,688,627
SCHRODERS PLC	403,179	20,175,254	16,255,945
SCHRODERS PLC NON VOTING	261,105	9,221,436	7,502,253
SCHWEITER TECHNOLOGIES AG BR	2,640	1,361,934	3,432,431
SCINOPHARM TAIWAN LTD	502,781	838,324	690,043
SCOR SE	1,037,928	34,823,268	41,089,988
SCREEN HOLDINGS CO LTD	267,335	13,317,985	17,844,532
SCSK CORP	85,887	1,927,559	3,852,531
SEADRILL LTD	5,168,209	15,307,976	1,887,953
SEAH BESTEEL CORP	25,206	556,341	673,034
SEAH STEEL CORPORATION	7,505	609,916	637,592
SEALINK TRAVEL GROUP LTD	198,532	670,510	619,797
SEARLE COMPANY LTD/THE	148,817	841,272	725,426
SEB SA	60,880	5,958,304	10,918,884
SEBANG GLOBAL BATTERY CO LTD	18,464	637,031	641,468
SECOM CO LTD	397,176	21,128,446	30,134,599

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
SECURE ENERGY SERVICES INC	355,008	3,919,968	2,419,205
SECURITAS AB B SHS	696,120	7,796,412	11,719,538
SECURITY BANK CORP	929,182	3,703,579	3,995,888
SEEGENE INC	32,656	1,139,204	1,077,455
SEEK LTD	1,517,462	18,714,429	19,682,720
SEGA SAMMY HOLDINGS INC	663,425	9,660,789	8,927,543
SEIBU HOLDINGS INC	646,758	12,493,970	11,955,470
SEIKA CORP	163,262	434,017	578,306
SEIKAGAKU CORP	86,343	1,040,124	1,438,531
SEIKO EPSON CORP	998,324	14,687,105	22,203,732
SEIKO HOLDINGS CORP	556,275	1,835,676	2,272,429
SEINO HOLDINGS CO LTD	881,149	8,796,271	11,708,403
SEIREN CO LTD	114,608	847,650	1,801,332
SEKERBANK	1,425,739	736,260	497,838
SEKISUI CHEMICAL CO LTD	1,064,315	9,720,620	19,048,932
SEKISUI HOUSE LTD	1,532,684	19,576,028	27,002,027
SEKISUI JUSHI CORP	66,229	654,219	1,214,833
SEKISUI PLASTICS CO LTD	60,211	393,502	490,329
SELECT HARVESTS LTD	165,421	979,224	621,742
SEMAFO INC	733,067	3,549,120	1,687,743
SEMAPA SOCIEDADE DE INVESTIM	139,574	1,980,965	2,702,275
SEMBCORP INDUSTRIES LTD	3,000,030	7,992,278	6,711,037
SEMBCORP MARINE LTD	3,879,025	6,689,526	4,634,489
SEMEN BATURAJA PERSERO TBK P	5,422,067	1,086,740	1,297,797
SEMEN INDONESIA PERSERO TBK	25,058,122	23,539,882	18,801,817
SEMICONDUCTOR MANUFACTURING	9,596,911	9,890,887	11,125,677
SEMIRARA MINING AND POWER CO	512,996	1,695,205	1,631,706
SEMPERIT AG HOLDING	31,655	1,379,765	922,099
SENAO INTERNATIONAL CO LTD	291,933	766,397	549,894
SENEX ENERGY LTD	2,397,768	2,452,710	505,782
SENIOR PLC	959,954	1,902,076	2,925,301
SENKO GROUP HOLDINGS CO LTD	521,550	2,960,078	3,388,494
SENSHU IKEDA HOLDINGS INC	1,395,425	7,333,254	5,886,718
SENSHUKAI CO LTD	71,439	490,576	515,000
SEOBU T+D	35,075	551,324	573,259
SEOUL SEMICONDUCTOR CO LTD	120,051	3,365,470	2,271,648
SEOYON CO LTD	21,122	206,836	199,374
SEOYON E HWA CO LTD	46,094	858,235	604,303
SER EDUCACIONAL SA	88,839	755,480	656,922
SERCO GROUP PLC	2,462,523	5,060,662	3,675,298
SERCOMM CORPORATION	677,669	1,563,630	1,759,889
SES	2,263,666	56,187,389	52,991,946
SEVEN + I HOLDINGS CO LTD	1,741,791	55,434,434	71,742,707

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
SEVEN BANK LTD	1,396,037	4,409,749	4,994,721
SEVEN GENERATIONS ENERGY A	678,361	10,601,960	11,601,131
SEVEN GROUP HOLDINGS LTD	320,894	1,842,836	2,692,792
SEVEN WEST MEDIA LTD	1,724,265	2,578,265	945,657
SEVERN TRENT PLC	776,965	19,652,328	22,021,563
SFA ENGINEERING CORP	49,824	934,241	1,957,444
SFA SEMICON CO LTD	157,938	607,964	343,719
SFCG CO. LTD	6,340	-	-
SFR GROUP SA	152,874	5,217,800	5,169,798
SFS GROUP AG	40,726	3,258,162	4,626,926
SG FLEET GROUP LTD	240,812	638,431	701,917
SGL CARBON SE	122,960	3,107,790	1,525,130
SGS SA REG	17,299	30,808,121	41,945,668
SHANDONG AIRLINES CO LTD B	340,491	730,606	690,888
SHANDONG CHENMING PAPER B	1,156,813	825,742	1,464,085
SHANDONG CHENMING PAPER H	777,319	539,566	983,791
SHANDONG WEIGAO GP MEDICAL H	11,729,480	8,410,127	9,210,552
SHANGHAI DASHENG AGRICULTU H	5,858,472	585,437	487,803
SHANGHAI ELECTRIC GRP CO L H	5,015,743	2,326,122	2,409,422
SHANGHAI FOSUN PHARMACEUTI H	841,487	3,020,454	3,260,763
SHANGHAI FUDAN ZHANGJIANG H	561,867	495,693	328,924
SHANGHAI INDUSTRIAL URBAN DE	2,409,277	522,245	543,183
SHANGHAI JIN JIANG INTL HO H	2,683,148	625,226	838,650
SHANGHAI PHARMACEUTICALS H	1,088,612	2,774,027	3,242,221
SHANGRI LA ASIA LTD	2,350,359	4,240,707	3,986,288
SHARP CORP	4,135,790	26,540,303	15,349,096
SHAW COMMUNICATIONS INC B	1,096,895	22,185,085	23,894,027
SHAWBROOK GROUP PLC	265,515	1,372,194	1,169,178
SHAWCOR LTD	199,394	5,176,238	4,065,564
SHENG SIONG GROUP LTD	956,823	752,409	687,987
SHENG YU STEEL CO LTD	332,365	400,567	396,609
SHENGUAN HOLDINGS GROUP LTD	1,910,521	543,626	121,144
SHENWAN HONGYUAN HK LTD	963,778	687,546	371,612
SHENZHEN CHIWAN WHARF HLDG B	167,724	285,007	302,942
SHENZHEN EXPRESSWAY CO H	2,153,543	1,529,745	1,961,415
SHENZHEN INTL HOLDINGS	1,259,415	1,746,715	2,310,247
SHENZHEN INVESTMENT LTD	6,194,117	2,547,826	2,737,442
SHENZHEN WONGTEE INTL ENT B	279,151	155,688	158,770
SHENZHOU INTERNATIONAL GROUP	921,459	4,488,188	6,055,355
SHIBUSAWA WAREHOUSE CO LTD	101,843	400,796	329,021
SHIBUYA CORPORATION	52,301	1,489,293	1,573,315
SHIGA BANK LTD/THE	820,669	4,617,002	4,228,970
SHIKOKU BANK LTD/THE	455,466	1,403,843	1,268,787

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
SHIKOKU CHEMICALS CORP	75,512	460,954	927,441
SHIKOKU ELECTRIC POWER CO	671,152	11,662,820	7,908,559
SHIKUN + BINUI LTD	740,562	1,631,594	1,924,354
SHIMA SEIKI MFG LTD	76,907	1,859,084	3,579,779
SHIMACHU CO LTD	111,038	2,742,534	2,644,524
SHIMADZU CORP	541,675	5,279,865	10,307,060
SHIMAMURA CO LTD	60,652	6,262,664	7,427,615
SHIMANO INC	448,538	27,455,353	70,977,270
SHIMAO PROPERTY HOLDINGS LTD	2,578,989	4,137,454	4,413,695
SHIMIZU BANK LTD/THE	18,083	678,560	585,823
SHIMIZU CORP	1,360,875	7,866,973	14,425,077
SHIMOJIMA CO LTD	25,038	266,705	253,592
SHIN ETSU CHEMICAL CO LTD	1,312,265	87,423,370	118,951,772
SHIN ETSU POLYMER CO LTD	78,394	436,023	612,583
SHIN KONG FINANCIAL HOLDING	28,933,121	7,612,788	7,704,086
SHIN NIPPON BIOMEDICAL LABOR	43,022	420,032	271,857
SHIN ZU SHING CO LTD	252,041	794,814	799,539
SHINDENGEN ELECTRIC MFG	262,877	1,074,915	1,427,156
SHINHAN FINANCIAL GROUP LTD	1,929,037	77,958,106	83,119,793
SHINING BUILDING BUSINESS CO	1,269,461	474,968	454,869
SHINKO ELECTRIC INDUSTRIES	268,847	1,737,018	2,275,489
SHINKO PLANTECH CO LTD	136,442	1,205,421	1,054,037
SHINKO SHOJI CO LTD	45,446	435,670	577,984
SHINKONG SYNTHETIC FIBERS	3,293,138	1,057,523	995,952
SHINMAYWA INDUSTRIES LTD	191,707	1,157,048	1,617,465
SHINNIHON CORP	58,820	506,129	477,954
SHINSEGAE INC	28,315	6,601,451	5,679,490
SHINSEI BANK LTD	6,885,642	12,065,073	12,011,266
SHINWA CO LTD	24,604	345,304	470,361
SHINYOUNG SECURITIES CO LTD	11,188	563,307	537,803
SHIONOGI + CO LTD	869,596	28,869,751	48,440,735
SHIP HEALTHCARE HOLDINGS INC	94,589	1,721,611	2,942,237
SHIPPING CORP OF INDIA LTD	239,417	239,358	317,617
SHIRE PLC	2,195,893	92,792,283	120,882,757
SHISEIDO CO LTD	1,141,397	27,080,025	40,572,622
SHIZUOKA BANK LTD/THE	1,318,855	13,108,350	11,913,829
SHIZUOKA GAS CO LTD	183,076	1,137,086	1,218,771
SHO BOND HOLDINGS CO LTD	53,519	1,498,854	2,700,716
SHOCHIKU CO LTD	221,823	2,347,783	2,829,052
SHOPRITE HOLDINGS LTD	3,124,394	40,820,159	47,543,726
SHOUGANG CONCORD INTL ENT CO	8,410,638	358,905	265,039
SHOUGANG FUSHAN RESOURCES GR	11,262,548	4,470,145	2,091,949
SHOWA AIRCRAFT INDUSTRY	22,554	251,515	236,865

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
SHOWA CORP	225,294	1,727,312	2,179,557
SHOWA DENKO K K	481,849	8,331,522	11,175,667
SHOWA SANGYO CO LTD	300,230	1,026,495	1,651,316
SHOWA SHELL SEKIYU KK	569,549	4,692,965	5,281,859
SHREE CEMENT LTD	14,713	2,617,667	3,858,890
SHREE RENUKA SUGARS LTD	1,863,875	649,031	361,889
SHRIRAM TRANSPORT	297,790	4,105,801	4,606,156
SHUFERSAL LTD	223,546	704,426	1,172,279
SHUI ON LAND LTD	6,275,541	2,517,410	1,519,355
SHUN TAK HOLDINGS LTD	4,664,684	2,057,876	2,145,177
SHUNFENG INTERNATIONAL CLEAN	2,464,200	1,137,623	138,891
SIA ENGINEERING CO LTD	650,287	1,978,666	1,926,987
SIAM CEMENT PUB CO FOR REG	2,529,403	37,851,632	37,527,796
SIAM CITY CEMENT PCL FOR	139,523	1,123,022	1,334,852
SIAM COMMERCIAL BANK FOREIGN	4,504,779	18,314,900	20,620,935
SIAM COMMERCIAL BANK P NVDR	338,100	1,383,403	1,547,676
SIAM GLOBAL HOUSE PCL FOREIG	2,545,068	1,165,963	1,086,355
SIAS SPA	261,437	2,368,472	2,878,945
SIBANYE GOLD LTD	3,086,606	4,387,640	3,545,386
SICHUAN EXPRESSWAY CO H	1,693,418	761,792	696,331
SIDI KERIR PETROCHEMICALS CO	78,350	81,181	71,518
SIEGFRIED HOLDING AG REG	10,261	2,016,046	2,900,900
SIEMENS AG REG	2,409,039	241,590,135	330,677,141
SIEMENS GAMESA RENEWABLE ENE	1,812,072	30,124,950	38,638,043
SIEMENS LTD	141,122	2,461,731	2,915,555
SIERRA WIRELESS INC	71,041	2,347,021	1,992,243
SIG PLC	2,386,802	4,670,516	4,607,098
SIGMA HEALTHCARE LTD	3,634,955	2,236,578	2,495,432
SIGMAGOLD INTI PERKASA TBK P	8,904,997	342,089	33,408
SIGURD MICROELECTRONICS CORP	969,980	830,926	878,466
SIHUAN PHARMACEUTICAL HLDGS	11,228,910	3,511,032	4,703,615
SIIC ENVIRONMENT HOLDINGS LT	2,941,313	1,927,036	1,110,857
SIIX CORP	41,745	790,071	1,653,292
SIKA AG BR	7,166	23,292,441	46,096,364
SILERGY CORP	118,152	1,550,239	2,276,033
SILICON INTEGRATED SYSTEMS	939,097	320,555	224,432
SILICON WORKS CO LTD	19,494	577,848	598,037
SILICONWARE PRECISION INDS	3,650,291	4,963,657	5,897,823
SILLAJEN INC	110,083	2,300,609	1,929,092
SILOAM INTERNATIONAL HOSPITA	535,116	610,782	453,710
SILTRONIC AG	53,387	3,385,997	4,516,230
SILVER BASE GROUP HOLDINGS	2,164,761	835,685	144,198
SILVER STANDARD RESOURCES	273,037	4,538,114	2,646,908

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
SILVERLAKE AXIS LTD	1,826,846	1,047,691	776,196
SIMCORP A/S	94,488	2,582,110	5,716,713
SIME DARBY BERHAD	7,328,138	16,284,585	16,217,794
SIMPLO TECHNOLOGY CO LTD	772,689	3,358,806	2,628,973
SIMS METAL MANAGEMENT LTD	378,174	6,830,551	4,403,394
SINANEN HOLDINGS CO LTD	19,872	432,120	405,181
SINBON ELECTRONICS CO LTD	1,280,783	2,586,614	3,023,018
SINCERE NAVIGATION	822,736	666,992	577,429
SINCERE WATCH HK LTD	6,587,472	994,971	145,142
SINDOH CO LTD	8,258	363,106	407,056
SINFONIA TECHNOLOGY CO LTD	336,146	742,242	1,385,152
SINGAMAS CONTAINER HLDGS	3,280,819	648,626	508,527
SINGAPORE AIRLINES LTD	1,675,677	14,426,534	12,316,412
SINGAPORE EXCHANGE LTD	4,157,495	21,775,413	22,163,642
SINGAPORE POST LTD	4,221,796	3,685,870	4,078,141
SINGAPORE PRESS HOLDINGS LTD	4,429,861	12,678,143	10,392,164
SINGAPORE TECH ENGINEERING	4,313,174	10,253,330	11,528,113
SINGAPORE TELECOMMUNICATIONS	25,674,489	64,571,983	72,537,868
SINGAPORE TELECOMMUNICATIONS	149,886	415,642	423,471
SINO AMERICAN SILICON PRODUC	1,122,371	1,544,765	1,665,846
SINO BIOPHARMACEUTICAL	7,306,209	5,187,239	6,457,845
SINO LAND CO	7,848,309	13,083,557	12,868,634
SINO OCEAN GROUP HOLDING LTD	4,982,902	2,954,520	2,438,328
SINO OIL AND GAS HOLDINGS LT	27,933,663	1,044,000	669,138
SINO THAI ENGR + CONST FOR	2,456,598	1,620,995	2,006,788
SINOFERT HOLDINGS LTD	2,668,511	684,919	338,416
SINOLINK WORLDWIDE HOLDINGS	3,897,710	379,730	429,392
SINOPAC FINANCIAL HOLDINGS	19,824,724	5,704,020	6,060,813
SINOPEC ENGINEERING GROUP H	3,263,134	3,200,168	2,942,754
SINOPEC KANTONS HOLDINGS	2,135,240	1,557,961	1,178,882
SINOPEC OILFIELD SERVICE H	3,137,772	921,918	494,394
SINOPEC SHANGHAI PETROCHEM H	5,921,893	2,279,379	3,170,905
SINOPHARM GROUP CO H	1,691,495	6,515,657	7,648,774
SINOSOFT TECHNOLOGY GROUP LT	1,631,469	687,895	505,756
SINOTRANS LIMITED H	2,816,155	1,107,174	1,442,989
SINOTRANS SHIPPING LTD	2,484,744	534,049	627,039
SINOTRUK HONG KONG LTD	1,793,286	1,177,127	1,302,504
SINTEX INDUSTRIES LTD	652,607	158,750	243,324
SINTEX PLASTICS TECHNOLOGY L	677,428	755,018	0
SINTOKOGIO LTD	146,203	1,161,792	1,515,904
SINYI REALTY CO	583,725	595,214	615,963
SIRTEX MEDICAL LTD	108,551	1,332,644	1,353,043
SITC INTERNATIONAL HOLDINGS	2,820,881	1,361,249	2,218,705

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
SITRONIX TECHNOLOGY CORP	225,504	510,549	695,341
SIX OF OCTOBER DEVELOPMENT	356,111	473,867	280,447
SIXT SE	30,969	645,368	1,869,247
SIXT SE PRFD	38,988	745,591	1,926,792
SJM HOLDINGS LTD	8,167,702	9,857,590	8,610,852
SK CHEMICALS CO LTD	42,963	2,351,708	2,763,717
SK GAS LTD	8,299	506,697	935,738
SK HOLDINGS CO LTD	96,908	17,674,197	23,546,287
SK HYNIX INC	1,796,102	44,625,305	105,805,410
SK INNOVATION CO LTD	295,930	32,244,510	40,995,459
SK MATERIALS CO LTD	13,399	1,185,130	2,318,707
SK NETWORKS CO LTD	529,614	3,908,663	2,893,056
SK SECURITIES CO LTD	589,749	1,035,272	835,024
SK TELECOM	146,293	28,921,060	34,011,295
SKANDINAVISKA ENSKILDA BAN A	4,102,204	35,239,437	49,559,796
SKANDINAVISKA ENSKILDA BAN C	54,621	659,877	651,475
SKANSKA AB B SHS	1,104,725	20,004,181	26,182,143
SKC CO LTD	65,450	1,654,390	1,919,196
SKF AB B SHARES	895,660	15,886,756	18,126,537
SKISTAR AB	60,593	915,490	1,404,453
SKY NETWORK TELEVISION LTD	992,476	3,696,221	2,507,083
SKY PERFECT JSAT HOLDINGS	465,764	2,270,044	2,002,170
SKY PLC	4,442,572	50,201,320	57,360,519
SKYCITY ENTERTAINMENT GROUP	1,398,062	4,124,143	4,176,537
SKYLARK CO LTD	356,541	4,926,492	5,121,545
SKYWORTH DIGITAL HLDGS LTD	5,458,174	3,698,965	3,391,060
SL CORP	49,627	789,140	936,889
SLC AGRICOLA SA	166,502	1,026,413	1,060,347
SM INVESTMENTS CORP	897,226	10,526,426	14,278,083
SM PRIME HOLDINGS INC	15,977,187	7,675,593	10,448,814
SMA SOLAR TECHNOLOGY AG	42,977	1,186,833	1,289,156
SMARTGROUP CORP LTD	182,012	975,889	1,001,020
SMARTONE TELECOMMUNICATIONS	798,384	669,530	1,045,223
SMC CORP	248,841	38,672,923	75,631,156
SMI HOLDINGS GROUP LTD	2,295,759	1,063,585	1,017,534
SMILES SA	97,363	1,429,926	1,774,318
SMITH + NEPHEW PLC	2,532,703	32,391,408	43,590,555
SMITHS GROUP PLC	883,743	17,140,984	18,332,561
SMK CORP	121,217	530,668	463,897
SMS CO LTD	56,535	682,469	1,715,774
SMS MANAGEMENT + TECH LTD	159,756	715,373	219,960
SMU SA	2,368,097	592,170	598,504
SMURFIT KAPPA GROUP PLC	513,811	12,336,753	15,991,242

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
SNAM SPA	11,342,789	49,335,738	49,367,658
SNC LAVALIN GROUP INC	362,913	15,972,478	15,668,398
SNS REAAL	2,618,193	-	3
SOBHA LTD	75,625	480,380	431,022
SOC QUIMICA Y MINERA CHILE B	211,507	7,535,820	7,007,429
SOCAM DEVELOPMENT LTD	518,652	685,011	136,200
SOCIETE BIC SA	50,480	3,748,536	5,982,084
SOCIETE GENERALE SA	2,992,986	173,199,148	160,817,059
SOCO INTERNATIONAL PLC	647,659	2,834,214	982,190
SODA SANAYII	762,074	1,162,772	1,419,200
SODEXO SA	370,782	32,827,783	47,871,738
SODICK CO LTD	90,516	369,755	1,051,290
SOFINA	36,543	5,106,410	5,241,112
SOFT WORLD INTL CORP	242,558	491,561	668,988
SOFTBANK GROUP CORP	1,905,702	70,350,712	154,291,340
SOFTWARE AG	173,401	4,977,441	7,584,569
SOGO MEDICAL CO LTD	19,772	586,860	852,590
SOHGO SECURITY SERVICES CO	159,288	3,444,850	7,173,368
SOHO CHINA LTD	4,279,550	2,570,160	2,110,597
SOJITZ CORP	4,886,682	11,668,101	12,003,597
SOLAR A/S B SHS	10,183	624,102	589,707
SOLARTECH ENERGY CORP	563,172	325,277	231,415
SOLVAY SA	183,827	21,503,106	24,635,558
SOMPO HOLDINGS INC	1,147,802	38,949,319	44,324,599
SONAE	3,811,479	3,781,268	4,234,156
SONAE SIERRA BRASIL SA	41,676	423,403	242,013
SONAECOM SGPS SA	80,469	195,518	234,129
SONDA SA	635,685	1,163,663	1,040,851
SONGWON INDUSTRIAL CO LTD	35,741	601,929	684,118
SONIC HEALTHCARE LTD	1,814,323	24,260,178	33,706,400
SONIX TECHNOLOGY CO LTD	278,941	350,444	308,559
SONOVA HOLDING AG REG	203,926	25,580,499	33,155,395
SONY CORP	3,316,909	102,845,616	126,524,297
SONY FINANCIAL HOLDINGS INC	606,810	10,329,910	10,336,717
SOPHOS GROUP PLC	649,817	2,648,626	3,742,647
SOPRA STERIA GROUP	30,798	2,423,482	4,908,932
SOTETSU HOLDINGS INC	776,422	2,851,742	3,848,943
SOULBRAIN CO LTD	18,452	632,709	1,199,860
SOUTH INDIAN BANK LTD	2,077,946	702,058	892,098
SOUTH VALLEY CEMENT	322,428	348,785	78,828
SOUTH32 LTD	10,608,774	18,159,613	21,808,392
SOUTHERN CROSS MEDIA GROUP L	2,176,578	2,607,780	2,078,582
SPAR GROUP LIMITED/THE	312,912	3,662,476	3,680,428

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
SPAR NORD BANK A/S	220,037	2,463,900	2,882,604
SPAREBANK 1 SMN	405,896	2,720,419	3,476,690
SPAREBANK 1 SR BANK ASA	466,931	3,564,075	3,985,550
SPARK NEW ZEALAND LTD	6,799,780	13,356,874	18,819,862
SPC SAMLIP	5,311	1,267,406	842,455
SPCG PCL	1,217,750	928,092	742,050
SPCG PCL NVDR	1	1	1
SPECTRIS PLC	292,758	5,665,338	9,594,396
SPEEDCAST INTERNATIONAL LTD	504,655	1,438,009	1,478,705
SPIE SA	169,911	3,389,781	5,096,741
SPIRAX SARCO ENGINEERING PLC	184,971	5,577,787	12,854,368
SPIRE HEALTHCARE GROUP PLC	643,137	3,358,434	2,708,374
SPONDA OYJ	649,381	2,646,955	3,755,105
SPORTON INTERNATIONAL INC	124,655	692,838	631,059
SPORTS DIRECT INTERNATIONAL	624,730	2,293,449	2,363,066
SPOTLESS GROUP HOLDINGS LTD	3,441,892	4,311,083	3,036,119
SPROTT INC	339,309	1,045,916	595,692
SQUARE ENIX HOLDINGS CO LTD	957,600	29,951,826	31,363,202
SRA HOLDINGS INC	15,202	362,965	408,594
SRE GROUP LTD	10,327,740	394,079	238,136
SREI INFRASTRUCTURE FINANCE	451,043	396,596	809,452
SRF LTD	27,198	671,090	648,274
SRG TAKAMIYA CO LTD	37,259	272,903	187,358
SRI TRANG AGRO INDUSTRY FOR	1,520,256	722,243	666,818
SRISAWAD POWER 1979 PCL F	917,589	792,054	1,357,340
SSAB AB B SHARES	1,270,134	4,246,744	4,705,844
SSAB AB A SHARES	617,173	3,102,048	2,813,466
SSANGYONG CEMENT IND	59,048	612,517	756,064
SSANGYONG MOTOR CO	84,723	771,677	506,494
SSE PLC	3,408,523	75,584,096	64,331,560
SSP GROUP PLC	1,141,246	5,201,711	7,053,358
SSY GROUP LTD	3,084,502	1,013,591	1,260,440
ST BARBARA LTD	1,119,482	2,120,589	2,498,813
ST CORP	33,449	414,459	784,119
ST GALLER KANTONALBANK A REG	6,360	2,499,400	2,809,296
ST JAMES S PLACE PLC	3,090,062	32,977,725	47,443,521
ST PHARM CO LTD	20,269	778,342	736,077
ST SHINE OPTICAL CO LTD	97,306	1,775,246	2,034,405
ST. MODWEN PROPERTIES PLC	422,136	1,574,695	1,967,968
STABILUS SA	56,401	3,583,835	4,373,689
STADA ARZNEIMITTEL AG	153,291	5,846,915	10,855,591
STAGECOACH GROUP PLC	1,674,145	5,080,682	4,051,336
STALLERGENES GREER PLC	7,500	494,819	322,729

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
STANDARD BANK GROUP LTD	5,085,927	59,126,947	55,911,235
STANDARD CHARTERED PLC	7,334,018	112,371,025	74,040,096
STANDARD FOODS CORP	973,594	2,052,931	2,614,813
STANDARD LIFE ABERDEEN PLC	5,210,010	27,904,960	27,009,248
STANLEY ELECTRIC CO LTD	336,427	6,664,011	10,150,290
STANTEC INC	362,751	6,778,207	9,119,763
STAR ENTERTAINMENT GRP LTD/T	2,518,694	10,081,133	9,756,419
STAR MICRONICS CO LTD	77,698	928,415	1,255,787
STARHUB LTD	1,699,247	3,758,885	3,356,903
STARPHARMA HOLDINGS LTD	844,388	1,172,824	472,812
START TODAY CO LTD	669,694	11,098,860	16,480,091
STARTS CORP INC	71,025	1,121,944	1,688,395
STARZEN CO LTD	21,793	728,519	953,293
STATE BANK OF INDIA	3,629,129	14,222,187	15,364,317
STATOIL ASA	5,609,004	112,770,975	92,672,625
STEADFAST GROUP LTD	1,119,536	1,582,208	2,284,248
STEEL AUTHORITY OF INDIA	2,353,419	3,065,862	2,124,495
STEINHOFF INTERNATIONAL H NV	3,842,600	18,130,341	19,663,904
STELLA CHEMIFA CORP	18,679	499,687	482,779
STELLA INTERNATIONAL	1,018,435	2,015,673	1,826,451
STELLA JONES INC	101,479	2,186,406	3,458,431
STMICROELECTRONICS NV	2,290,418	21,498,363	32,837,072
STMICROELECTRONICS NV	1,093,945	7,995,314	15,696,053
STOCKMANN OYJ ABP B SHARE	83,477	1,364,299	725,022
STOLT NIELSEN LTD	102,288	1,470,082	1,434,797
STORA ENSO OYJ R SHS	2,346,539	20,888,596	30,269,460
STOREBRAND ASA	1,528,417	7,074,032	10,509,789
STRABAG SE BR	43,804	1,151,131	1,891,526
STRAUMANN HOLDING AG REG	22,079	7,532,498	12,576,440
STRAUSS GROUP LTD	75,198	907,327	1,472,413
STRIDES SHASUN LTD	84,494	1,415,196	1,307,922
STROEER SE + CO KGAA	58,665	1,804,112	3,508,753
STUDIO ALICE CO LTD	22,058	297,867	449,750
SUBARU CORP	1,405,271	21,240,909	47,350,980
SUBSEA 7 SA	936,723	7,952,872	12,557,997
SUEDZUCKER AG	164,887	3,806,467	3,431,191
SUEZ	1,210,469	22,455,071	22,386,433
SUGI HOLDINGS CO LTD	70,318	2,425,054	3,767,509
SUI SOUTHERN GAS CO LTD	1,972,479	623,531	685,057
SUL AMERICA SA UNITS	2,630	11,700	14,049
SULZER AG REG	34,263	3,912,478	3,889,056
SUMCO CORP	499,319	7,515,943	7,230,261
SUMITOMO BAKELITE CO LTD	457,706	1,824,497	3,226,266

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
SUMITOMO CHEMICAL CO LTD	6,797,959	32,642,140	39,084,031
SUMITOMO CORP	3,117,688	39,196,399	40,566,572
SUMITOMO DAINIPPON PHARMA CO	317,677	3,249,893	4,334,269
SUMITOMO DENSETSU CO LTD	43,202	585,411	624,813
SUMITOMO ELECTRIC INDUSTRIES	2,671,094	36,651,054	41,126,672
SUMITOMO FORESTRY CO LTD	344,516	3,063,395	5,414,867
SUMITOMO HEAVY INDUSTRIES	1,837,891	10,290,937	12,120,659
SUMITOMO METAL MINING CO LTD	937,087	13,936,779	12,514,238
SUMITOMO MITSUI CONSTRUCTION	1,813,229	1,598,254	1,936,521
SUMITOMO MITSUI FINANCIAL GR	3,648,088	172,919,670	142,176,728
SUMITOMO MITSUI TRUST HOLDIN	2,074,018	81,756,669	74,185,469
SUMITOMO OSAKA CEMENT CO LTD	3,339,453	11,873,960	15,841,298
SUMITOMO PRECISION PRODUCTS	70,545	280,705	220,373
SUMITOMO REALTY + DEVELOPMEN	825,908	20,541,918	25,469,648
SUMITOMO RIKO COMPANY LTD	142,965	1,348,141	1,470,874
SUMITOMO RUBBER INDUSTRIES	885,003	12,556,621	14,933,833
SUMITOMO SEIKA CHEMICALS CO	20,170	501,390	989,102
SUMITOMO WAREHOUSE CO LTD	271,351	1,291,451	1,719,493
SUMMARECON AGUNG TBK PT	20,765,525	2,141,487	2,009,944
SUMMERSET GROUP HOLDINGS LTD	498,430	1,214,799	1,733,515
SUMMIT ASCENT HOLDINGS LTD	1,859,992	1,394,799	409,813
SUN ART RETAIL GROUP LTD	6,675,810	7,697,163	5,319,132
SUN FRONTIER FUDOUSAN CO LTD	48,487	575,838	486,768
SUN HUNG KAI + CO LTD	1,382,077	1,030,983	890,526
SUN HUNG KAI PROPERTIES	2,872,112	37,995,144	42,199,876
SUN INTERNATIONAL LTD	195,929	1,478,592	825,138
SUN LIFE FINANCIAL INC	1,424,104	48,501,188	50,836,591
SUN PHARMA ADVANCED RESEARCH	162,156	555,493	764,651
SUN PHARMACEUTICAL INDUS	5,495,039	39,140,848	47,241,821
SUN TV NETWORK LTD	648,462	6,286,500	8,190,356
SUNAC CHINA HOLDINGS LTD	2,910,490	2,867,115	6,084,609
SUNCOR ENERGY INC	4,052,051	148,443,064	118,219,912
SUNCORP GROUP LTD	2,967,473	30,341,260	33,733,284
SUNCORP TECHNOLOGIES LTD	26,936,103	1,104,784	86,262
SUNDARAM FINANCE LTD	51,506	844,085	1,281,358
SUNDRUG CO LTD	144,911	3,049,117	5,403,852
SUNG KWANG BEND CO LTD	37,582	735,825	351,467
SUNGWOO HITECH CO LTD	238,759	2,022,295	1,608,910
SUNNY FRIEND ENVIRONMENTAL T	126,021	530,589	650,402
SUNNY OPTICAL TECH	1,602,483	8,749,460	14,369,374
SUNPLUS TECHNOLOGY CO LTD	804,746	281,894	379,622
SUNREX TECHNOLOGY CORP	261,616	169,977	176,303
SUNRISE COMMUNICATIONS GROUP	76,281	6,633,782	6,001,920

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
SUNSHINE OILSANDS LTD	8,983,503	771,151	287,695
SUNTORY BEVERAGE + FOOD LTD	454,538	18,315,772	21,116,850
SUNWAY BHD	2,366,248	2,017,132	2,160,832
SUNWAY CONSTRUCTION GROUP BH	1,037,653	369,741	488,290
SUPALAI PCL NVDR	147,200	99,084	112,664
SUPALAI PUBLIC CO LTD FOR	2,250,540	1,470,503	1,722,521
SUPER GROUP LTD	800,725	2,249,125	2,255,048
SUPER RETAIL GROUP LTD	324,425	1,952,465	2,040,569
SUPERB SUMMIT INTERNATIONAL	15,630,000	-	2
SUPERBLOCK PCL FOREIGN	25,132,190	1,216,401	1,028,370
SUPERGROUP PLC	113,958	2,179,444	2,212,989
SUPERIOR PLUS CORP	339,747	3,887,385	2,987,536
SUPERLOOP LTD	325,624	592,329	639,411
SUPERMAX CORP BHD	1,480,292	837,184	686,238
SUPREME INDUSTRIES LTD FOR	93,981	1,230,741	1,785,184
SURUGA BANK LTD	474,350	7,737,391	11,491,454
SURYA CITRA MEDIA PT TBK	13,328,794	3,017,677	2,590,251
SURYA SEMESTA INTERNUSA PT	11,475,830	811,137	555,386
SUZANO PAPEL E CELULO PREF A	960,326	4,227,416	4,133,175
SUZLON ENERGY LTD	8,700,363	2,832,848	2,523,795
SUZUKEN CO LTD	202,853	6,235,768	6,734,087
SUZUKI MOTOR CORP	1,271,126	38,542,263	60,298,162
SVENSKA CELLULOSA AB SCA B	2,335,617	11,246,974	17,653,055
SVENSKA HANDELSBANKEN A SHS	8,317,605	87,310,879	118,927,885
SVENSKA HANDELSBANKEN B SHS	63,604	977,507	898,870
SWANCOR HOLDING CO LTD	135,944	631,241	297,628
SWATCH GROUP AG/THE BR	64,435	18,422,169	23,825,283
SWATCH GROUP AG/THE REG	86,435	4,489,115	6,322,496
SWCC SHOWA HOLDINGS CO LTD	510,703	580,060	377,255
SWECO AB B SHS	184,078	3,183,122	4,546,000
SWEDBANK AB A SHARES	3,374,410	59,656,163	82,134,370
SWEDISH ORPHAN BIOVITRUM AB	364,286	2,717,321	5,614,669
SWIRE PACIFIC LTD CL A	1,482,894	15,634,108	14,484,267
SWIRE PROPERTIES LTD	2,163,661	5,892,968	7,136,954
SWISS LIFE HOLDING AG REG	115,580	23,556,177	39,055,622
SWISS PRIME SITE REG	138,509	10,481,439	12,597,685
SWISS RE AG	1,088,685	72,113,068	99,643,142
SWISSCOM AG REG	147,982	66,778,742	71,499,418
SWISSQUOTE GROUP HOLDING REG	19,681	825,532	543,582
SYARIKAT TAKAFUL MALAYSIA	552,079	551,545	533,733
SYDBANK A/S	182,035	4,733,905	6,852,717
SYDNEY AIRPORT	2,314,687	7,403,608	12,588,157
SYMPHONY LTD	35,304	674,719	743,275

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
SYMRISE AG	296,432	16,117,211	20,968,699
SYNCMOLD ENTERPRISE CORP	437,003	814,868	1,015,651
SYNDICATE BANK	1,008,783	1,301,664	1,147,098
SYNGENE INTERNATIONAL LTD	92,717	619,154	674,824
SYNNEX TECHNOLOGY INTL CORP	2,416,154	3,098,753	2,708,443
SYNTHOMER PLC	680,461	2,101,137	4,314,237
SYNTHOS SA	1,533,483	2,021,874	2,005,608
SYRAH RESOURCES LTD	552,116	1,723,366	1,173,096
SYSMEX CORP	285,183	7,829,158	17,030,757
SYSTENA CORP	39,048	664,260	784,711
SYSTEX CORP	538,787	893,612	1,149,483
T GAIA CORP	46,897	336,665	889,862
T HASEGAWA CO LTD	49,182	715,899	1,040,466
T M G HOLDING	2,440,070	1,788,570	1,062,481
T RAD CO LTD	251,089	779,363	793,313
T+D HOLDINGS INC	1,903,015	31,277,871	28,953,404
TA CHEN STAINLESS PIPE CO	1,732,127	1,032,744	987,916
TA YA ELECTRIC WIRE + CABLE	1,026,651	231,528	215,995
TABCORP HOLDINGS LTD	1,786,416	6,300,657	5,988,083
TABREED	698,975	416,888	399,637
TABUCHI ELECTRIC CO LTD	101,064	757,495	318,411
TACHI S CO LTD	85,695	1,130,833	1,562,741
TADANO LTD	233,148	3,902,271	2,799,191
TAEKWANG INDUSTRIAL CO LTD	1,653	1,388,139	1,556,095
TAEWOONG CO LTD	29,617	1,187,515	696,319
TAEYOUNG ENGINEERING + CONST	120,055	646,100	919,183
TAG IMMOBILIEN AG	351,279	4,377,545	5,514,957
TAHOE RESOURCES INC	690,542	9,255,835	5,944,605
TAICHUNG COMMERCIAL BANK	1,316,448	394,013	443,576
TAIFLEX SCIENTIFIC CO LTD	445,017	543,389	568,340
TAIGEN BIOPHARMACEUTICALS	563,679	669,738	434,526
TAIHAN ELECTRIC WIRE CO LTD	567,644	1,013,686	692,098
TAIHEI DENGYO KAISHA LTD	65,577	595,934	756,968
TAIHEIYO CEMENT CORP	6,557,810	18,779,641	23,870,990
TAIHO KOGYO CO	31,695	301,735	400,565
TAIKISHA LTD	90,979	1,693,963	2,399,986
TAIMED BIOLOGICS INC	484,193	3,213,386	2,936,674
TAINAN SPINNING	2,257,352	1,048,288	968,391
TAISEI CORP	2,164,522	7,502,576	19,765,035
TAISEI LAMICK CO LTD	13,115	320,872	341,423
TAISHIN FINANCIAL HOLDING	17,793,442	6,089,168	8,101,222
TAISHO PHARMACEUTICAL HOLDIN	113,244	8,190,525	8,617,245
TAIWAN ACCEPTANCE CORP	388,049	979,727	1,384,067

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
TAIWAN BUSINESS BANK	8,198,585	1,994,947	2,290,860
TAIWAN CEMENT	5,506,225	6,321,085	6,371,437
TAIWAN COGENERATION CORP	731,702	498,091	565,253
TAIWAN COOPERATIVE FINANCIAL	16,849,074	7,650,894	8,945,186
TAIWAN FAMILYMART CO LTD	110,938	757,141	745,786
TAIWAN FERTILIZER CO LTD	1,356,150	2,453,670	1,803,296
TAIWAN GLASS IND CORP	2,192,219	1,195,788	1,062,960
TAIWAN HIGH SPEED RAIL CORP	1,273,000	1,020,407	1,065,018
TAIWAN HON CHUAN ENTERPRISE	595,512	1,172,665	1,188,284
TAIWAN LAND DEVELOPMENT CORP	1,479,888	488,270	542,431
TAIWAN MOBILE CO LTD	2,853,030	8,633,728	10,738,723
TAIWAN PAIHO LTD	484,711	883,307	1,824,438
TAIWAN PCB TECHVEST CO LTD	700,037	825,305	720,287
TAIWAN SECOM	451,992	1,104,785	1,362,513
TAIWAN SEMICONDUCTOR CO LTD	581,707	527,659	795,497
TAIWAN SEMICONDUCTOR MANUFAC	83,030,813	301,890,380	569,096,795
TAIWAN STYRENE MONOMER	1,163,676	599,148	822,454
TAIWAN SURFACE MOUNTING TECH	775,583	929,193	645,044
TAIWAN TEA CORP	1,232,754	665,619	666,627
TAIYEN BIOTECH CO LTD	248,946	227,722	249,192
TAIYO HOLDINGS CO LTD	40,520	1,140,651	1,821,166
TAIYO NIPPON SANSO CORP	274,055	2,975,589	3,075,679
TAIYO YUDEN CO LTD	893,054	8,878,865	14,004,638
TAKAMATSU CONSTRUCTION GROUP	34,378	582,968	837,116
TAKAOKA TOKO CO LTD	40,248	875,131	583,875
TAKARA BIO INC	102,538	1,622,911	1,430,933
TAKARA HOLDINGS INC	412,135	3,130,922	4,291,541
TAKARA LEBEN CO LTD	183,813	735,067	824,510
TAKARA STANDARD CO LTD	140,290	2,035,833	2,291,133
TAKASAGO INTERNATIONAL CORP	37,791	1,043,457	1,422,708
TAKASAGO THERMAL ENGINEERING	209,955	2,211,314	3,412,051
TAKASHIMAYA CO LTD	815,951	7,006,272	7,763,011
TAKATA CORP	429,213	2,859,146	133,699
TAKEDA PHARMACEUTICAL CO LTD	1,955,954	102,094,624	99,381,840
TAKEUCHI MFG CO LTD	77,798	1,435,717	1,423,569
TAKIHYO CO LTD	61,602	272,543	257,681
TAKKT AG	78,901	1,353,451	1,969,903
TAKUMA CO LTD	191,227	997,032	1,919,757
TALANX AG	322,725	10,704,283	12,036,331
TALKTALK TELECOM GROUP	1,949,982	4,828,743	4,571,934
TAMRON CO LTD	35,173	626,643	608,232
TAMURA CORP	176,610	588,930	822,062
TANSEISHA CO LTD	74,916	567,248	796,103

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
TAOKAENOI FOOD + MARKETING F	1,092,907	862,574	720,669
TARKETT	74,766	2,935,960	3,468,965
TASSAL GROUP LTD	686,598	2,178,661	2,006,554
TAT GIDA SANAYI AS	153,010	318,749	309,708
TATA COMMUNICATIONS LTD	156,661	1,372,984	1,752,080
TATA CONSULTANCY SVCS LTD	3,177,459	102,245,035	116,128,737
TATA GLOBAL BEVERAGES LTD	461,372	1,103,748	1,075,315
TATA MOTORS LTD	1,670,887	9,190,858	11,181,467
TATA MOTORS LTD A DVR	631,823	2,586,618	2,573,722
TATA POWER CO LTD	2,250,136	3,262,760	2,804,076
TATA STEEL LTD	567,790	3,938,757	4,793,991
TATE + LYLE PLC	1,712,282	14,603,355	14,723,991
TATSUTA ELEC WIRE + CABLE	73,327	388,619	445,076
TATTS GROUP LTD	3,056,142	8,300,201	9,798,812
TATUNG CO LTD	6,012,545	1,707,050	2,599,111
TAURON POLSKA ENERGIA SA	3,988,954	4,115,726	3,850,944
TAV HAVALIMANLARI HOLDING AS	1,060,229	4,901,714	5,679,554
TAYLOR WIMPEY PLC	9,445,101	21,438,664	21,617,463
TCC INTL HLDGS LTD	3,328,401	1,154,666	1,500,807
TCI CO LTD	264,005	1,465,601	1,679,323
TCL MULTIMEDIA TECHNOLOGY	1,195,229	630,277	558,844
TDC A/S	2,026,923	15,235,367	11,772,000
TDK CORP	385,869	22,471,732	25,378,876
TECAN GROUP AG REG	37,053	3,455,301	6,976,110
TECH MAHINDRA LTD	762,704	5,098,208	4,507,488
TECH PRO TECHNOLOGY DEVELOPM	17,585,796	1,291,093	241,042
TECHNICOLOR REGR	884,515	4,312,916	3,851,725
TECHNIPFMC PLC	884,842	31,761,018	23,963,609
TECHNOGYM SPA	239,418	1,653,525	1,841,843
TECHNOLOGY ONE LTD	364,592	936,004	1,610,843
TECHNOPRO HOLDINGS INC	76,605	2,137,224	3,081,671
TECHNOVATOR INTERNATIONAL LT	1,015,444	656,151	334,299
TECHTRONIC INDUSTRIES CO LTD	5,009,087	11,802,062	23,035,596
TECK RESOURCES LTD CLS B	1,166,997	21,958,616	20,200,279
TECNICAS REUNIDAS SA	137,654	5,659,185	5,316,854
TECO ELECTRIC + MACHINERY	3,622,570	2,708,273	3,483,240
TED BAKER PLC	67,801	2,507,855	2,104,860
TEIJIN LTD	437,011	6,638,452	8,404,951
TEIKOKU ELECTRIC MFG CO LTD	39,445	406,173	404,073
TEIKOKU SEN I CO LTD	47,593	1,031,689	792,506
TEKFEN HOLDING AS	1,386,368	3,168,851	3,431,926
TEKKEN CORP	285,159	574,150	847,660
TELE COLUMBUS AG	218,670	1,982,653	2,419,223

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
TELE2 AB B SHS	1,587,969	18,658,065	16,605,380
TELECOM EGYPT	1,101,817	1,710,001	625,093
TELECOM ITALIA RSP	21,304,231	24,367,820	15,672,558
TELECOM ITALIA SPA	41,129,269	57,887,396	37,903,270
TELECOM PLUS PLC	143,374	2,252,799	2,151,022
TELEFONICA BRASIL S.A. PREF	1,115,605	15,381,927	15,118,287
TELEFONICA DEUTSCHLAND HOLDI	2,111,943	11,744,219	10,533,581
TELEFONICA SA	16,458,092	247,249,504	169,654,796
TELEKOM AUSTRIA AG	395,823	2,563,425	3,106,014
TELEKOM MALAYSIA BHD	2,158,574	3,009,437	3,343,976
TELEKOMUNIKASI INDONESIA PER	149,308,221	37,027,727	50,637,641
TELENET GROUP HOLDING NV	115,869	5,023,506	7,288,316
TELENOR ASA	2,366,928	38,988,466	39,134,915
TELEPERFORMANCE	249,411	21,957,874	31,902,831
TELESITES SAB DE CV	5,171,965	3,290,258	3,806,161
TELEVISION BROADCASTS LTD	831,121	4,204,575	3,130,099
TELEVISION FRANCAISE (T.F.1)	399,692	4,841,951	5,588,949
TELIA CO AB	9,273,942	54,950,334	42,650,316
TELKOM SA SOC LTD	1,248,987	6,102,563	5,867,212
TELSTRA CORP LTD	18,750,304	71,766,712	61,844,407
TELUS CORP	1,143,632	33,055,971	39,424,342
TEMENOS GROUP AG REG	211,613	16,458,549	18,915,106
TEN NETWORK HOLDINGS LTD	637,166	931,005	0
TENAGA NASIONAL BHD	9,378,346	29,807,421	30,892,295
TENARIS SA	893,040	16,371,805	13,903,300
TENCENT HOLDINGS LTD	9,334,174	185,281,512	333,839,498
TENMA CORP	33,212	429,730	611,559
TERA RESOURCE CO LTD	163,468	-	-
TERNA SPA	11,684,741	54,249,980	62,983,549
TERUMO CORP	801,892	22,341,864	31,580,370
TES CO LTD	45,242	914,907	1,117,068
TESCO PLC	18,743,594	104,202,058	41,097,700
TESSENDERLO GROUP	64,071	2,132,044	2,751,298
TEST RESEARCH INC	502,834	754,689	623,996
TEST RITE INTERNATIONAL CO	857,062	596,084	667,731
TEVA PHARMACEUTICAL IND LTD	2,450,475	115,934,772	81,034,119
TEXHONG TEXTILE GROUP LTD	665,608	748,665	827,912
TEXWINCA HOLDINGS LTD	1,805,216	1,326,176	1,098,422
TFI INTERNATIONAL INC	319,183	5,276,543	6,874,214
TGS NOPEC GEOPHYSICAL CO ASA	298,874	5,237,953	6,104,743
THAI AIRWAYS INTL PCL FOR	3,506,126	2,069,893	2,002,321
THAI BEVERAGE PCL	25,814,833	7,052,357	16,874,278
THAI OIL PCL FOREIGN	1,903,590	3,451,638	4,426,954

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
THAI OIL PCL NVDR	152,600	311,269	354,884
THAI UNION GROUP PCL F	9,173,078	4,945,642	5,697,731
THAI VEGETABLE OIL PCL FOR	1,159,267	1,054,844	1,032,318
THAICOM PCL FOREIGN	1,310,272	902,653	621,000
THAIFOODS GROUP PCL F	3,875,137	755,333	695,859
THALES SA	274,103	18,012,091	29,462,060
THANACHART CAPITAL FOREIGN	2,741,258	3,227,333	3,712,036
THE FOSCHINI GROUP LTD	270,905	2,642,226	2,838,382
THE UNITED LABORATORIES INTE	1,020,909	1,185,703	673,505
THERMAX LTD	70,743	900,633	1,024,846
THESSALONIKI PORT AUTHORITY	60,317	1,588,244	1,527,239
THK CO LTD	239,619	4,552,575	6,781,658
THOMAS COOK GROUP PLC	5,097,237	5,868,667	5,955,637
THOMSON REUTERS CORP	1,101,941	40,887,637	50,943,658
THORESEN THAI AGENCIES FOR	3,008,290	1,037,070	801,443
THORN GROUP LTD	357,280	606,154	389,154
THULE GROUP AB/THE	245,462	3,205,526	4,601,022
THYSSENKRUPP AG	896,658	31,765,532	25,439,232
TIAN GE INTERACTIVE HOLDINGS	988,319	738,037	703,912
TIANGONG INTL CO LTD	2,922,393	605,661	254,562
TIANHE CHEMICALS GROUP LTD	5,021,794	832,952	1
TIANJIN CAPITAL ENVIRON H	589,047	322,464	390,110
TIANJIN DEVELOPMENT HLDGS LT	1,214,402	654,498	678,258
TIANJIN PORT DVLP HLDS LTD	3,992,434	580,828	664,856
TIANNENG POWER INTL LTD	2,284,099	1,994,925	1,875,510
TIBET WATER RESOURCES LTD	2,828,023	987,187	1,104,916
TICON INDUSTRIAL CONNECT F	1,133,840	533,097	487,314
TIETO OYJ	214,340	3,937,174	6,617,684
TIGA PILAR SEJAHTERA FOOD	3,846,011	631,553	480,481
TIGER BRANDS LTD	261,461	6,686,568	7,341,471
TIM PARTICIPACOES SA	164,198	475,017	485,174
TIMAH PERSERO TBK PT	6,130,353	511,671	335,784
TIME DOTCOM BHD	699,234	1,083,973	1,580,043
TINGYI (CAYMAN ISLN) HLDG CO	20,984,665	36,569,950	24,891,980
TIPCO ASPHALT PCL FOREIGN	1,318,048	934,100	876,888
TIS INC	297,659	7,451,298	8,265,351
TISCO FINANCIAL FOREIGN	1,580,205	2,767,224	3,535,343
TITAN CEMENT CO. S.A.	64,166	1,459,340	1,812,780
TITAN CO LTD FOR	728,248	4,261,819	5,908,795
TK CORPORATION	29,261	668,764	259,581
TKC CORP	33,484	688,576	986,396
TKH GROUP NV DUTCH CERT	101,015	2,417,899	5,603,965
TLG IMMOBILIEN AG	149,719	3,149,471	3,055,795

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
TMB BANK PUBLIC CORP FOREIGN	41,902,676	2,487,515	2,837,096
TMX GROUP LTD	145,546	7,009,767	7,907,709
TOA CORP	55,434	907,996	875,712
TOA CORP	47,692	341,313	458,415
TOA OIL CO LTD	140,096	184,379	165,830
TOAGOSEI CO LTD	312,782	2,418,194	4,064,278
TOBU RAILWAY CO LTD	1,967,497	9,388,542	10,734,031
TOC CO LTD	155,349	788,560	1,466,937
TOCALO CO LTD	33,911	633,079	1,116,698
TOCHIGI BANK LTD/THE	340,257	1,485,797	1,441,461
TOD S SPA	33,266	2,738,342	2,071,593
TODA CORP	544,563	2,420,233	3,392,617
TODA KOGYO CORP	75,512	310,978	185,488
TOEI CO LTD	163,843	909,731	1,554,441
TOENEC CORP	77,245	431,763	479,861
TOFAS TURK OTOMOBIL FABRIKA	464,671	3,217,618	3,812,293
TOHO BANK LTD/THE	569,704	2,023,773	2,002,786
TOHO CO LTD	225,930	4,615,283	6,957,276
TOHO CO LTD	24,863	490,775	676,002
TOHO GAS CO LTD	1,031,233	5,878,804	7,507,552
TOHO HOLDINGS CO LTD	157,848	2,549,697	3,107,500
TOHO TITANIUM CO LTD	69,650	565,471	538,681
TOHO ZINC CO LTD	302,050	1,135,025	1,268,847
TOHOKU ELECTRIC POWER CO INC	1,917,791	27,744,978	26,541,163
TOKAI CARBON CO LTD	468,610	1,475,531	2,589,949
TOKAI CORP/GIFU	19,971	640,180	790,951
TOKAI HOLDINGS CORP	361,336	1,736,857	2,698,122
TOKAI RIKA CO LTD	121,593	2,286,106	2,236,860
TOKAI TOKYO FINANCIAL HOLDIN	432,590	3,343,505	2,398,575
TOKEN CORP	20,084	1,011,699	2,470,262
TOKIO MARINE HOLDINGS INC	2,165,392	78,194,039	89,633,656
TOKUSHU TOKAI PAPER CO LTD	21,263	543,550	769,251
TOKUYAMA CORP	1,712,010	5,810,259	8,243,122
TOKYO BROADCASTING SYSTEM	88,177	1,360,432	1,559,349
TOKYO CENTURY CORP	92,132	2,050,690	3,681,667
TOKYO DOME CORP	219,954	1,850,286	1,988,904
TOKYO ELECTRIC POWER COMPANY	7,954,249	65,988,949	32,776,944
TOKYO ELECTRON DEVICE LTD	15,102	224,555	226,349
TOKYO ELECTRON LTD	587,531	43,884,311	79,271,698
TOKYO ENERGY + SYSTEMS INC	43,386	303,766	389,994
TOKYO GAS CO LTD	9,338,131	44,998,306	48,560,611
TOKYO OHKA KOGYO CO LTD	192,785	5,449,768	6,425,609
TOKYO RAKUTENCHI CO LTD	54,416	214,217	279,440

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
TOKYO ROPE MFG CO LTD	26,032	678,993	396,874
TOKYO SEIMITSU CO LTD	101,574	1,838,523	3,267,969
TOKYO STEEL MFG CO LTD	220,675	1,085,609	1,867,767
TOKYO TATEMONO CO LTD	407,167	4,461,220	5,334,198
TOKYO TEKKO CO LTD	98,365	366,201	364,185
TOKYO TY FINANCIAL GROUP INC	81,329	2,629,164	2,240,246
TOKYOTOKEIBA CO LTD	33,981	733,471	864,939
TOKYU CONSTRUCTION CO LTD	164,236	654,582	1,344,758
TOKYU CORP	1,943,073	11,919,307	14,820,345
TOKYU FUDOSAN HOLDINGS CORP	980,259	6,409,578	5,792,913
TOLI CORP	99,359	204,295	330,724
TOMOKU CO LTD	101,346	232,181	343,652
TOMONY HOLDINGS INC	534,931	2,285,870	2,604,192
TOMRA SYSTEMS ASA	327,677	3,394,262	3,990,030
TOMTOM	286,989	2,378,169	2,748,878
TOMY COMPANY LTD	213,399	1,602,039	2,541,185
TON YI INDUSTRIAL CORP	1,148,295	527,141	553,008
TONAMI HOLDINGS CO LTD	152,861	366,840	571,393
TONG HSING ELECTRONIC INDUST	277,841	1,119,125	1,155,387
TONG REN TANG TECHNOLOGIES H	1,331,584	1,894,923	2,057,133
TONG TAI MACHINE + TOOL CO	435,972	333,000	304,550
TONG YANG INDUSTRY	993,352	1,333,950	1,844,983
TONGAAT HULETT LTD	187,782	1,844,974	1,669,650
TONGDA GROUP HOLDINGS LTD	10,459,028	2,300,155	3,121,718
TONGYANG INC	556,500	1,586,563	1,106,530
TONGYANG LIFE INSURANCE	183,234	1,962,306	1,599,883
TOP GLOVE CORP BHD	1,595,005	1,581,163	2,136,507
TOPCO SCIENTIFIC CO LTD	370,550	765,956	1,142,591
TOPCON CORP	216,494	4,140,357	3,726,418
TOPDANMARK A/S	142,026	2,459,394	4,529,562
TOPPAN FORMS CO LTD	119,937	1,254,538	1,238,226
TOPPAN PRINTING CO LTD	2,648,590	24,839,151	29,041,147
TOPRE CORP	99,946	1,328,122	2,704,117
TOPTEC CO LTD	53,918	956,353	1,531,554
TOPY INDUSTRIES LTD	64,239	1,414,489	1,912,407
TORAY INDUSTRIES INC	4,987,382	36,403,835	41,737,590
TORC OIL + GAS LTD	299,467	2,910,598	1,169,089
TOREX GOLD RESOURCES INC	179,004	2,943,052	3,408,622
TORIDOLL HOLDINGS CORP	48,189	598,461	1,242,464
TORII PHARMACEUTICAL CO LTD	27,622	522,136	672,842
TORISHIMA PUMP MFG CO LTD	47,295	635,606	477,745
TOROMONT INDUSTRIES LTD	186,530	3,595,948	6,856,802
TORONTO DOMINION BANK	4,744,134	170,015,789	238,722,695

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
TORRENT PHARMACEUTICALS LTD	70,739	1,481,839	1,335,764
TORRENT POWER LTD	222,775	803,002	612,275
TOSEI CORP	62,596	378,532	444,567
TOSHIBA CORP	12,335,877	47,336,523	29,840,613
TOSHIBA MACHINE CO LTD	280,358	1,233,876	1,257,568
TOSHIBA PLANT SYSTEMS + SERV	99,070	1,234,959	1,562,409
TOSHIBA TEC CORP	508,236	1,936,978	2,628,027
TOSHO CO LTD	16,990	377,171	807,478
TOSHO PRINTING CO LTD	76,506	179,902	346,579
TOSOH CORP	1,253,546	4,967,501	12,841,146
TOTAL ACCESS COMM FOREIGN	2,254,592	3,321,136	3,484,430
TOTAL SA	6,716,579	387,592,963	331,588,813
TOTETSU KOGYO CO LTD	67,191	824,814	2,054,114
TOTO LTD	279,545	5,161,235	10,673,276
TOTVS SA	606,085	5,471,667	5,517,098
TOU RONG CHANG FU GROUP LTD	11,120,209	418,797	213,673
TOUNG LOONG TEXTILE MANUF CO	176,720	487,780	551,887
TOURMALINE OIL CORP	465,686	18,225,900	9,997,175
TOWA BANK LTD/THE	1,195,096	1,080,400	1,340,176
TOWA PHARMACEUTICAL CO LTD	23,175	1,064,794	1,082,844
TOWER BERSAMA INFRASTRUCTURE	3,011,293	1,634,832	1,536,432
TOWER LTD	385,090	435,589	366,552
TOWER SEMICONDUCTOR LTD	215,957	3,722,137	5,208,163
TOWN HEALTH INTERNATIONAL ME	9,137,012	1,755,633	795,902
TOWNGAS CHINA CO LTD	2,072,539	2,113,968	1,354,002
TOX FREE SOLUTIONS LTD	398,461	973,774	733,534
TOYO CONSTRUCTION CO LTD	161,060	582,821	635,010
TOYO CORP	64,175	659,661	618,565
TOYO DENKI SEIZO TOYO ELEC	13,711	543,906	203,305
TOYO ENGINEERING CORP	356,416	1,280,569	878,668
TOYO INK SC HOLDINGS CO LTD	944,807	3,879,903	4,961,159
TOYO KANETSU K K	189,775	415,311	521,898
TOYO KOHAN CO LTD	112,871	537,685	419,902
TOYO SECURITIES CO LTD	221,051	577,922	501,672
TOYO SEIKAN GROUP HOLDINGS L	592,690	10,539,278	10,001,256
TOYO SUISAN KAISHA LTD	265,858	7,966,298	10,186,161
TOYO TANSO CO LTD	32,590	1,345,964	563,560
TOYO TIRE + RUBBER CO LTD	469,619	7,038,380	9,567,083
TOYOBO CO LTD	3,416,736	5,570,173	6,264,219
TOYODA GOSEI CO LTD	195,758	4,701,661	4,667,470
TOYOTA BOSHOKU CORP	262,720	5,213,508	4,928,922
TOYOTA INDUSTRIES CORP	336,060	12,169,892	17,676,373
TOYOTA MOTOR CORP	5,499,206	274,417,103	288,419,545

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
TOYOTA TSUSHO CORP	1,801,382	46,103,924	53,948,459
TP ICAP PLC	1,384,614	7,517,148	8,404,594
TPG TELECOM LTD	1,043,865	5,630,446	4,563,970
TPI POLENE PUB CO LTD FOR	17,635,946	1,081,462	1,183,690
TPK HOLDING CO LTD	720,158	4,558,631	2,206,400
TPR CO LTD	64,200	835,002	2,071,256
TPV TECHNOLOGY LTD	1,867,941	517,330	411,565
TRADE ME GROUP LTD	1,221,824	4,782,523	4,768,323
TRAKYA CAM SANAYII AS	694,297	593,555	762,780
TRANCOM CO LTD	13,910	602,397	679,663
TRANSALTA CORP	1,099,404	9,050,954	7,017,834
TRANSALTA RENEWABLES INC	311,985	3,353,187	3,761,982
TRANSCANADA CORP	1,879,125	74,031,239	89,449,068
TRANSCEND INFORMATION INC	569,972	1,694,425	1,911,150
TRANSCONTINENTAL INC CL A	445,675	5,182,045	8,819,467
TRANSCOSMOS INC	59,118	682,826	1,415,346
TRANSMISSORA ALIANCA DE UNIT	48,918	324,745	325,406
TRANSURBAN GROUP	4,301,466	26,142,509	39,098,356
TRAVELSKY TECHNOLOGY LTD H	1,471,241	2,137,092	4,334,691
TRAVIS PERKINS PLC	529,458	14,882,020	10,006,595
TREASURY WINE ESTATES LTD	2,684,980	13,744,727	27,103,202
TRELLEBORG AB B SHS	499,964	9,034,652	11,398,727
TRENCOR LTD	373,266	1,077,978	1,053,777
TREND MICRO INC	597,056	24,111,774	30,766,783
TRICAN WELL SERVICE LTD	831,003	1,509,239	2,322,739
TRIGANO SA	23,996	738,219	2,855,976
TRINITY LTD	1,965,312	1,184,826	122,101
TRIPOD TECHNOLOGY CORP	1,322,927	2,970,179	4,214,058
TRISURA GROUP LTD	10,252	106,930	171,300
TRUE CORP PCL FOREIGN	26,032,603	5,646,459	4,751,314
TRUELIGHT CORP	682,500	2,657,449	873,878
TRULY INTERNATIONAL HOLDINGS	3,129,794	817,757	1,082,495
TRUSCO NAKAYAMA CORP	94,025	1,021,582	2,245,192
TRUWORTHS INTERNATIONAL LTD	710,618	4,236,862	3,877,827
TRYG A/S	250,527	4,026,257	5,472,630
TS TECH CO LTD	226,835	6,081,966	6,601,558
TSANN KUEN ENTERPRISE CO LTD	190,519	302,605	164,090
TSI HOLDINGS CO LTD	383,968	2,319,562	2,761,182
TSINGTAO BREWERY CO LTD H	637,863	2,809,594	2,823,071
TSOGO SUN HOLDINGS LTD	960,168	1,775,004	1,642,234
TSRC CORP	1,929,969	2,758,751	2,220,543
TSUBAKI NAKASHIMA CO LTD	47,990	641,421	928,112
TSUBAKIMOTO CHAIN CO	495,778	3,220,440	4,271,209

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
TSUGAMI CORP	138,243	634,725	991,669
TSUKISHIMA KIKAI CO LTD	78,593	667,588	896,023
TSUKUBA BANK LTD	171,592	595,062	516,182
TSUKUI CORP	105,519	627,232	618,876
TSUMURA + CO	192,336	5,930,140	7,805,726
TSURUHA HOLDINGS INC	119,110	8,031,979	12,646,677
TSURUMI MANUFACTURING CO LTD	46,500	359,669	771,410
TSUTSUMI JEWELRY CO LTD	16,195	326,609	309,034
TT HELLENIC POSTBANK S.A.	345,831	-	0
TTW PCL FOREIGN SHARES	4,124,990	1,448,587	1,287,162
TTW PCL NVDR	227,000	67,844	70,833
TTY BIOPHARM CO LTD	434,698	1,404,754	1,443,276
TUBE INVESTMENTS OF INDIA	134,771	956,747	1,391,760
TUI AG DI	886,246	11,956,260	12,881,805
TULLOW OIL PLC	9,799,197	68,897,330	19,182,090
TUNG HO STEEL ENTERPRISE COR	2,199,670	1,659,625	1,749,901
TUNG THIH ELECTRONIC CO LTD	319,067	3,777,729	1,982,368
TUPRAS TURKIYE PETROL RAFINE	1,331,702	28,929,312	38,258,705
TUPY SA	140,377	850,269	673,655
TURCAS PETROL A.S.	181,393	156,939	102,475
TURK HAVA YOLLARI AO	1,551,604	3,439,853	3,545,844
TURK SISE VE CAM FABRIKALARI	2,132,299	2,404,790	2,784,510
TURK TELEKOMUNIKASYON AS	10,010,486	19,604,940	17,733,015
TURK TRAKTOR VE ZIRAAT MAKIN	28,280	730,995	633,829
TURKCELL ILETISIM HIZMET AS	7,879,213	37,874,971	25,902,055
TURKIYE GARANTI BANKASI	19,374,885	57,767,562	53,847,391
TURKIYE HALK BANKASI	4,600,321	16,368,746	17,173,418
TURKIYE IS BANKASI C	22,059,648	43,280,062	46,654,945
TURKIYE SINAI KALKINMA BANK	1,675,258	716,792	675,325
TURKIYE VAKIFLAR BANKASI T D	9,491,715	13,537,942	17,433,789
TURQUOISE HILL RESOURCES LTD	1,917,870	15,556,835	5,094,826
TV ASAHI HOLDINGS CORP	38,097	524,164	686,606
TV AZTECA SAB DE CV CPO	2,644,510	1,043,307	447,089
TV TOKYO HOLDINGS CORP	34,221	698,890	699,285
TV18 BROADCAST LTD	808,149	496,731	451,976
TVS MOTOR CO LTD	248,986	814,131	2,115,542
TWI PHARMACEUTICALS INC	121,059	709,371	354,184
TXC CORP	612,874	919,135	908,634
TYC BROTHER INDUSTRIAL CO	465,448	336,600	492,683
TYNTEK CORPORATION	573,716	233,142	278,183
U BLOX HOLDING AG	16,457	3,431,806	3,089,776
U MING MARINE TRANSPORT CORP	992,759	1,235,829	1,037,795
U SHIN LTD	85,366	535,575	575,137

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
UACJ CORP	640,863	1,799,356	1,756,726
UBE INDUSTRIES LTD	5,390,032	12,382,855	13,863,646
UBI BANCA SPA	3,421,195	28,265,736	14,695,097
UBISOFT ENTERTAINMENT	277,084	6,803,119	15,700,270
UBM PLC	941,091	7,065,895	8,434,759
UBS GROUP AG REG	7,363,049	168,285,266	124,863,898
UCB SA	430,246	27,134,106	29,555,874
UCHIDA YOKO CO LTD	19,574	344,837	490,909
UCO BANK	967,143	797,572	499,002
UDG HEALTHCARE PLC	626,543	3,363,453	7,047,921
UEM SUNRISE BHD	2,229,671	1,089,508	623,299
UFLEX LTD	118,525	425,375	705,420
UK COMMERCIAL PROPERTY TRUST L	1,567,794	1,964,892	1,876,621
UKC HOLDINGS CORP	57,678	947,225	970,199
ULKER BISKUVI SANAYI	1,193,755	7,567,143	7,523,349
ULTRA ELECTRONICS HLDGS PLC	160,876	3,589,566	4,279,699
ULTRAPAR PARTICIPACOES SA	1,026,839	18,406,675	24,024,925
ULTRATECH CEMENT LTD	140,503	6,375,821	8,605,952
ULVAC INC	151,597	3,432,613	7,285,721
UMICORE	315,277	15,002,681	21,898,986
UMW HOLDINGS BHD	1,597,117	2,989,196	2,221,190
UMW OIL + GAS CORP BHD	1,282,136	873,545	131,420
UNI PRESIDENT CHINA HOLDINGS	2,412,053	2,529,060	1,949,677
UNI PRESIDENT ENTERPRISES CO	11,106,236	17,368,999	22,270,888
UNICAJA BANCO SA	1,420,000	1,784,819	1,894,910
UNICHARM CORP	1,091,348	19,424,375	27,409,957
UNICREDIT SPA	7,333,692	123,542,399	136,758,638
UNIFIN FINANCIERA SAB DE CV	203,518	602,529	565,587
UNILEVER INDONESIA TBK PT	3,457,560	9,839,277	12,660,209
UNILEVER NV CVA	4,758,121	163,451,506	262,226,614
UNILEVER PLC	3,613,144	131,001,703	195,006,211
UNIMICRON TECHNOLOGY CORP	3,172,799	2,269,006	1,840,891
UNION BANK OF INDIA	500,236	1,383,397	1,140,743
UNION FINANCIERE DE FRANCE	7,358	244,799	250,909
UNION NATIONAL BANK/ABU DHAB	1,898,823	2,861,139	2,429,783
UNION PROPERTIES PJSC	1,973,177	633,192	483,497
UNION TOOL CO	21,064	515,438	589,590
UNIPER SE	1,016,673	12,169,211	19,057,464
UNIPOL GRUPPO SPA	2,981,522	11,474,122	13,058,206
UNIPOLSAI ASSICURAZIONI SPA	4,194,306	10,755,265	9,141,871
UNIPRES CORP	129,679	2,385,737	2,880,737
UNIQA INSURANCE GROUP AG	337,236	2,981,474	3,138,619
UNIQUE ENGINEERING	34,000	18,716	18,416

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
UNIQUE ENGINEERING + CO FORE	1,129,621	560,867	611,864
UNISEM (M) BERHAD	1,094,969	524,864	913,187
UNITE GROUP PLC	531,775	2,766,022	4,482,961
UNITECH LTD	7,065,021	604,574	650,348
UNITECH PRINTED CIRCUIT	1,004,713	344,328	351,749
UNITED ARROWS LTD	63,939	1,289,897	2,074,211
UNITED BANK LTD	886,706	1,662,864	1,996,115
UNITED BREWERIES LTD	101,466	1,283,983	1,227,005
UNITED CO RUSAL PLC	2,994,759	1,794,151	1,469,289
UNITED DEVELOPMENT CO	247,511	1,298,236	1,156,279
UNITED ENGINEERS LTD	1,049,406	1,690,365	2,088,371
UNITED INTEGRATED SERVICES	628,139	800,231	1,449,552
UNITED INTERNET AG REG SHARE	362,701	12,056,340	19,916,532
UNITED MICROELECTRONICS CORP	34,147,977	13,111,288	16,557,616
UNITED OVERSEAS BANK LTD	5,888,769	84,321,870	98,883,937
UNITED SPIRITS LTD	138,038	4,827,007	5,121,849
UNITED SUPER MARKETS HOLDING	166,274	1,259,039	1,758,046
UNITED TRACTORS TBK PT	6,209,812	10,526,396	12,790,046
UNITED UTILITIES GROUP PLC	2,076,455	25,552,639	23,398,290
UNITIKA LTD	1,240,988	932,720	916,714
UNITY OPTO TECHNOLOGY CO LTD	619,159	447,679	238,138
UNIVENTURES PCL FOREIGN	1,656,258	637,210	392,490
UNIVENTURES PUBLIC CO NVDR	100	19	24
UNIVERSAL CEMENT	872,197	781,136	719,663
UNIVERSAL MEDICAL FINANCIAL	1,313,790	1,007,646	1,050,164
UNIVERSAL ROBINA CORP	6,997,044	27,469,342	22,588,555
UNIWHEELS AG	10,046	647,429	677,235
UNIZO HOLDINGS CO LTD	42,227	1,390,916	1,170,686
UNIZYX HOLDING CORP	673,119	329,537	328,593
UOL GROUP LTD	1,015,111	3,299,374	5,632,746
UPC TECHNOLOGY CORP	1,879,825	846,013	837,332
UPL LTD	689,587	6,735,824	8,965,831
UPM KYMMENE OYJ	2,115,561	36,684,068	60,226,071
UPONOR OYJ	149,895	2,026,271	2,720,018
USHIO INC	240,627	3,397,546	3,023,897
USI CORP	2,374,727	1,491,089	1,210,002
USS CO LTD	536,035	5,514,687	10,652,948
V TECHNOLOGY CO LTD	13,535	1,509,124	2,330,847
V.S. INDUSTRY BERHAD	1,702,320	591,890	820,892
V1 GROUP LTD	6,503,460	435,917	212,437
VA TECH WABAG LTD	53,393	636,558	568,887
VAKRANGEE LTD	557,568	1,676,692	3,716,112
VALE INDONESIA TBK	2,606,430	674,248	361,800

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
VALE SA	3,451,640	22,316,789	30,211,293
VALE SA PREF	5,240,913	32,541,875	42,566,356
VALEANT PHARMACEUTICALS INTE	935,208	39,670,353	16,231,308
VALEO SA	1,042,147	41,254,536	70,116,751
VALIANT HOLDING AG REG	45,487	6,672,497	5,239,073
VALID SOLUCOES SA	136,562	1,711,038	610,425
VALLOUREC SA	825,259	3,901,017	5,006,503
VALMET OYJ	374,426	4,344,154	7,264,156
VALOR HOLDINGS CO LTD	110,455	1,516,089	2,506,776
VALORA HOLDING AG REG	11,122	2,450,704	3,559,588
VALUE PARTNERS GROUP LTD	2,093,485	1,794,012	1,906,715
VAN DE VELDE NV	13,159	573,831	703,226
VANGUARD INTERNATIONAL SEMI	1,480,829	1,968,370	2,920,768
VARD HOLDINGS LTD	1,168,870	210,745	203,747
VARITRONIX INTERNATIONAL LTD	610,062	250,328	335,257
VARUN BEVERAGES LTD	84,113	717,324	696,005
VAT GROUP AG	49,508	4,522,126	6,162,281
VECTOR INC	66,365	599,901	1,126,956
VECTOR LTD	480,306	867,445	1,171,095
VECTURA GROUP PLC	1,518,120	3,847,206	2,206,624
VEDANTA LTD FOREIGN	2,803,031	7,584,567	10,800,151
VEDANTA RESOURCES PLC	184,824	1,449,876	1,541,293
VEIDEKKE ASA	305,292	3,713,871	3,972,564
VENTURE CORP LTD	913,071	6,015,106	7,991,069
VEOLIA ENVIRONNEMENT	1,787,735	51,170,905	37,721,531
VERBUND AG	130,902	1,856,148	2,491,831
VERESEN INC	741,612	10,295,488	10,472,903
VERMILION ENERGY INC	255,040	11,475,665	8,079,114
VESTAS WIND SYSTEMS A/S	590,828	25,753,871	54,471,358
VESTEL ELEKTRONIK SANAYI	309,774	440,550	604,149
VESUVIUS PLC	662,166	2,824,006	4,562,936
VETROPACK HOLDING AG BR	449	752,918	973,094
VGI GLOBAL MEDIA PCL FOREIGN	6,316,171	1,027,648	1,059,823
VGI GLOBAL MEDIA PCL NVDR	1	0	0
VIA VAREJO SA	595,007	1,208,931	1,953,874
VIBHAVADI MEDICAL CENTER FOR	11,066,738	911,647	879,605
VIBHAVADI MEDICAL CENTRE CO	915,866	-	0
VICAT	42,428	2,581,335	2,984,288
VICTREX PLC	187,696	3,074,268	4,573,826
VIENNA INSURANCE GROUP AG	184,023	7,188,811	5,183,172
VIEWORKS CO LTD	16,408	878,689	824,598
VIFOR PHARMA AG	125,401	13,593,607	13,841,054
VIJAYA BANK	535,802	512,144	599,734

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
VILLAGE ROADSHOW LTD	349,388	1,906,562	1,085,394
VILMORIN + CIE	21,592	1,797,945	1,754,431
VINA CONCHA Y TORO S.A.	2,632,225	4,586,551	4,063,619
VINCI SA	1,485,458	91,529,300	126,610,464
VINDA INTERNATIONAL HOLDINGS	495,152	869,244	1,002,172
VIRBAC SA	9,954	1,050,245	1,595,060
VIRGIN MONEY HOLDINGS UK	687,738	4,058,485	2,385,210
VIROMED CO LTD	30,766	1,356,354	2,766,997
VIRTUS HEALTH LTD	135,773	1,047,867	560,300
VISCOFAN SA	94,384	3,093,326	5,576,246
VISION FAME INTERNATIONAL HO	3,099,987	1,142,339	333,569
VISTA LAND + LIFESCAPES INC	7,826,063	886,856	901,098
VISUAL PHOTONICS EPITAXY CO	386,449	632,222	774,930
VITA GROUP LTD	285,442	750,733	243,033
VITAL KSK HOLDINGS INC	110,407	842,425	899,099
VITASOY INTL HOLDINGS LTD	1,898,441	3,852,027	3,905,612
VITROLIFE AB	31,124	1,894,358	1,952,014
VIVENDI	3,286,757	84,083,449	73,062,381
VIVOTEK INC	125,127	502,459	357,034
VOCUS GROUP LTD	1,698,851	8,321,453	4,391,458
VODACOM GROUP LTD	2,884,912	33,643,966	36,169,014
VODAFONE GROUP PLC	82,379,918	290,063,102	233,008,473
VODAFONE QATAR	429,433	1,113,569	1,004,246
VOESTALPINE AG	351,739	15,111,747	16,367,985
VOLCAN CIA MINERA SAA CMN B	5,649,646	1,584,392	1,444,388
VOLKSWAGEN AG	65,146	11,728,512	10,086,472
VOLKSWAGEN AG PREF	469,041	60,457,528	71,337,577
VOLTAS LTD	197,613	722,230	1,397,927
VOLTRONIC POWER TECHNOLOGY	104,748	1,153,030	1,725,134
VOLVO AB B SHS	4,002,029	48,964,305	68,135,396
VONOVIA SE	912,963	31,215,775	36,200,108
VONTOBEL HOLDING AG REG	62,362	2,783,405	4,056,986
VOPAK	164,253	8,093,746	7,605,934
VOSSLOH AG	21,145	2,108,810	1,357,297
VOYAGE GROUP INC	37,200	780,428	760,488
VT HOLDINGS CO LTD	194,047	1,101,645	956,766
VTECH HOLDINGS LTD	447,351	5,148,701	7,088,664
VZ HOLDING AG	6,739	1,301,208	2,165,768
W SCOPE CORP	56,734	1,074,628	992,689
WABCO INDIA LTD	9,609	845,922	820,113
WACKER CHEMIE AG	140,118	14,374,339	15,190,079
WACKER NEUSON SE	57,091	968,706	1,382,405
WACOAL HOLDINGS CORP	337,406	4,151,404	4,561,402

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
WACOM CO LTD	330,665	1,915,170	1,059,447
WAFER WORKS CORP	827,079	393,705	497,553
WAHA CAPITAL PJSC	1,956,520	1,279,873	916,216
WAKITA + CO LTD	112,966	1,169,300	1,310,030
WALLENIUS WILHELMSEN LOGISTI	245,383	1,299,046	1,438,319
WALLENSTAM AB B SHS	460,219	1,631,412	4,427,831
WALMART DE MEXICO SAB DE CV	17,355,224	38,822,096	40,396,999
WALSIN LIHWA CORP	6,559,962	2,121,193	2,889,661
WALSIN TECHNOLOGY CORP	1,169,579	945,943	2,099,244
WAN HAI LINES LTD	1,503,239	790,323	847,487
WANT WANT CHINA HOLDINGS LTD	16,428,589	12,060,952	11,090,658
WARABEYA NICHIYO HOLDINGS CO	40,311	619,818	1,112,170
WARSAW STOCK EXCHANGE	63,515	759,883	836,176
WARTSILA OYJ ABP	445,802	17,175,337	26,312,770
WASHINGTON H. SOUL PATTINSON	219,523	2,943,038	2,806,978
WASION GROUP HOLDINGS LTD	1,448,397	957,570	666,083
WASKITA KARYA PERSERO TBK PT	7,862,096	1,181,723	1,368,604
WASTE CONNECTIONS INC	593,189	28,714,450	38,152,854
WATAMI CO LTD	80,934	1,155,240	967,381
WATERLAND FINANCIAL HOLDINGS	396,000	117,133	123,669
WATPAC LTD	329,056	455,209	142,607
WCT HOLDINGS BHD	1,943,221	1,096,475	932,532
WEATHERNEWS INC	12,917	325,462	431,665
WEBJET LTD	228,939	1,243,482	2,168,753
WEBZEN INC	37,494	840,208	719,304
WEG SA	1,043,071	4,782,538	5,572,281
WEI CHUAN FOODS	1,115,854	980,358	691,448
WEICHAI POWER CO LTD H	29,428,129	24,970,519	25,784,884
WEIFU HIGH TECHNOLOGY GROU B	213,224	572,745	504,214
WEIQIAO TEXTILE CO LTD H	1,479,187	928,465	1,057,313
WEIR GROUP PLC/THE	432,561	12,190,483	9,726,062
WELCIA HOLDINGS CO LTD	101,603	2,597,909	3,761,718
WELLING HOLDING LTD	1,908,150	408,382	435,090
WELLNET CORP	39,545	507,276	488,150
WELSPUN CORP LTD	720,124	987,628	1,199,324
WELSPUN INDIA LTD	749,176	990,746	958,528
WELTREND SEMICONDUCTOR INC	374,688	221,735	343,033
WEMADE ENTERTAINMENT CO LTD	19,460	827,970	586,796
WENDEL	88,211	8,386,673	13,038,905
WESFARMERS LTD	2,662,133	68,060,165	81,924,617
WESSANEN	188,686	1,501,144	3,193,651
WEST CHINA CEMENT LTD	13,223,093	2,129,446	1,998,764
WEST FRASER TIMBER CO LTD	217,310	6,266,492	10,270,654

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
WEST JAPAN RAILWAY CO	608,161	32,231,697	42,954,450
WESTERN AREAS LTD	583,852	2,347,559	944,950
WESTERN FOREST PRODUCTS INC	301,380	527,947	543,027
WESTON (GEORGE) LTD	193,018	13,287,633	17,446,965
WESTPAC BANKING CORP	8,518,552	181,945,783	199,357,066
WESTPORTS HOLDINGS BHD	5,596,810	5,462,532	4,745,877
WESTSHORE TERMINALS INVESTME	139,028	3,530,256	2,249,161
WETHERSPOON (J.D.) PLC	184,560	1,348,798	2,338,609
WH GROUP LTD	41,179,375	34,031,690	41,567,354
WH SMITH PLC	381,062	5,476,030	8,488,921
WHA CORP PCL FOREIGN	13,526,601	1,232,115	1,258,288
WHARF HOLDINGS LTD	4,120,755	27,372,842	34,152,894
WHEATON PRECIOUS METALS CORP	924,542	28,786,200	18,338,486
WHEELOCK + CO LTD	2,609,396	12,616,172	19,688,007
WHIRLPOOL OF INDIA LTD	63,873	854,039	1,124,885
WHITBREAD PLC	343,203	9,628,882	17,684,997
WHITECAP RESOURCES INC	819,609	8,155,529	5,843,980
WIENERBERGER AG	316,737	5,645,536	7,185,342
WIHLBORGS FASTIGHETER AB	160,480	1,699,002	3,386,710
WIJAYA KARYA BETON TBK PT	4,545,376	393,841	211,453
WIJAYA KARYA PERSERO TBK PT	5,793,257	1,066,181	960,653
WILLIAM DEMANT HOLDING	233,243	2,851,245	6,028,933
WILLIAM HILL PLC	1,675,631	6,642,574	5,532,814
WILMAR INTERNATIONAL LTD	3,731,050	13,275,284	9,077,980
WILSON BAYLY HOLMES OVCON	155,602	1,604,026	1,662,483
WIN SEMICONDUCTORS CORP	770,030	1,955,633	4,227,319
WINBOND ELECTRONICS CORP	7,661,364	2,187,623	4,596,314
WING TAI HOLDINGS LTD	930,775	1,178,145	1,345,276
WINPAK LTD	76,820	2,884,967	3,443,801
WIPRO LTD	1,807,351	6,940,600	7,223,811
WIRECARD AG	612,922	24,612,697	38,952,055
WISDOM MARINE LINES CO LTD	829,206	908,933	853,193
WISDOM SPORTS GROUP	893,060	421,963	155,584
WISETECH GLOBAL LTD	172,542	717,038	915,851
WISTRON CORP	8,387,747	6,523,819	8,533,884
WISTRON NEWEB CORP	499,958	1,050,161	1,489,026
WIZ SOLUCOES E CORRETAGEM DE	138,278	675,138	767,920
WIZZ AIR HOLDINGS PLC	124,801	3,325,592	3,924,697
WM MORRISON SUPERMARKETS	10,132,680	35,920,680	31,746,352
WOCKHARDT LTD	44,927	1,109,328	419,889
WOLTERS KLUWER	1,091,277	34,649,926	46,133,182
WONIK HOLDINGS CO LTD	79,910	378,211	583,184
WONIK IPS CO LTD	63,406	787,974	1,643,122

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
WOOD GROUP (JOHN) PLC	1,073,162	10,344,270	8,928,458
WOODSIDE PETROLEUM LTD	2,008,133	66,605,956	46,009,908
WOOLWORTHS HOLDINGS LTD	4,987,230	30,462,534	23,465,958
WOOLWORTHS LTD	3,670,828	79,793,985	71,913,195
WOONGJIN THINKBIG CO LTD	43,596	557,559	316,255
WOORI BANK	1,898,977	22,890,912	30,621,972
WORLDLINE SA	90,428	2,164,456	3,094,137
WORLDPAY GROUP PLC	9,870,963	37,382,136	40,363,277
WORLEYPARSONS LTD	918,537	10,741,580	7,905,207
WOWOW INC	24,542	426,060	665,086
WOWPRIME CORP	165,258	1,317,103	1,002,304
WPG HOLDINGS LTD	7,190,726	8,204,774	9,597,089
WPP AUNZ LTD	756,780	562,789	725,610
WPP PLC	4,439,977	74,521,514	93,084,305
WSP GLOBAL INC	242,781	6,789,702	10,059,333
WT MICROELECTRONICS CO LTD	948,548	1,127,848	1,404,736
WUESTENROT + WUERTTEMBERG	66,757	1,338,467	1,458,448
WUS PRINTED CIRCUIT CO LTD	441,568	230,008	252,574
WUXI LITTLE SWAN CO B	19,421	64,363	86,775
WYNN MACAU LTD	3,807,076	7,958,962	8,895,345
XEBIO HOLDINGS CO LTD	94,588	1,831,462	1,668,500
XERO LTD	178,918	4,972,902	3,301,288
XIAMEN INTERNATIONAL PORT H	1,587,662	248,727	294,898
XINCHEN CHINA POWER HOLDINGS	1,780,505	794,360	314,752
XING SE	6,713	1,206,666	1,784,317
XINGDA INT L HOLDINGS	2,639,777	985,220	1,068,565
XINHUA WINSHARE PUBLISHING H	804,537	735,510	675,046
XINJIANG GOLDWIND SCI+TEC H	1,098,008	1,491,042	1,603,455
XINJIANG XINXIN MINING IND H	1,493,394	249,197	172,172
XINYI GLASS HOLDINGS LTD	7,422,799	6,031,319	7,350,106
XINYI SOLAR HOLDINGS LTD	9,702,377	2,777,579	2,771,593
XL AXIATA TBK PT	11,431,992	3,339,111	2,925,012
XPEC ENTERTAINMENT INC	37,080	135,679	-
XTEP INTERNATIONAL HOLDINGS	3,446,582	1,593,961	1,328,928
XXENTRIA TECHNOLOGY MATERIAL	296,941	879,845	688,177
XXL ASA	220,092	2,539,446	2,108,527
YA HSING IND CO	299,938	-	0
YAGEO CORPORATION	1,034,209	1,802,554	3,603,754
YAHAGI CONSTRUCTION CO LTD	52,759	339,757	430,114
YAHOO JAPAN CORP	2,629,653	10,374,590	11,444,466
YAKULT HONSHA CO LTD	295,094	13,063,749	20,091,390
YAKUODO CO LTD	29,753	744,779	871,197
YAMABIKO CORP	73,724	362,192	794,587

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
YAMADA DENKI CO LTD	3,096,912	17,672,859	15,379,825
YAMADA SXL HOME CO LTD	233,493	379,925	174,558
YAMAGATA BANK LTD/THE	448,768	2,067,634	2,008,991
YAMAGUCHI FINANCIAL GROUP IN	664,834	7,107,699	8,029,367
YAMAHA CORP	318,270	5,436,356	10,990,465
YAMAHA MOTOR CO LTD	935,656	18,146,433	24,132,523
YAMANA GOLD INC	2,515,873	4,898,051	6,063,511
YAMANASHI CHUO BANK LTD/THE	474,723	2,188,844	2,002,658
YAMATO HOLDINGS CO LTD	721,864	11,457,439	14,638,374
YAMATO KOGYO CO LTD	68,516	2,269,241	1,756,193
YAMAZAKI BAKING CO LTD	512,247	8,736,827	10,207,553
YAMAZEN CORP	227,026	1,503,691	2,301,379
YANCHANG PETROLEUM INTERNATI	10,541,942	898,707	233,622
YANG MING MARINE TRANSPORT	1,447,078	701,450	597,003
YANGZIJIANG SHIPBUILDING	11,174,258	8,531,761	9,657,819
YANLORD LAND GROUP LTD	2,039,820	2,231,587	2,600,054
YANTAI CHANGYU PIONEER B	340,191	1,279,221	886,815
YANZHOU COAL MINING CO H	3,414,231	3,514,163	3,061,521
YAOKO CO LTD	53,086	1,111,340	2,270,201
YAPI VE KREDI BANKASI	14,693,605	20,347,763	18,729,127
YARA INTERNATIONAL ASA	825,396	34,570,302	30,900,672
YASHILI INTERNATIONAL HOLDIN	2,199,904	809,112	425,527
YASKAWA ELECTRIC CORP	478,050	5,078,691	10,130,272
YAZICILAR HOLDING AS A	92,895	543,021	601,268
YC INOX CO LTD	810,802	552,195	696,991
YELLOW HAT LIMITED	32,520	354,599	775,665
YEONG GUAN ENERGY GROUP CO	399,758	2,127,720	1,237,911
YES BANK LTD	419,931	7,436,918	9,507,944
YFY INC	3,149,560	996,169	983,590
YG ENTERTAINMENT INC	24,819	1,090,021	683,294
YIEH PHUI ENTERPRISE CO LTD	2,752,870	1,243,817	1,208,114
YING LI INTERNATIONAL REAL E	1,939,976	486,459	185,987
YINSON HOLDINGS BHD	970,180	869,435	827,195
YIP S CHEMICAL HOLDINGS LTD	556,408	509,841	226,656
YIT OYJ	495,200	5,193,598	4,134,338
YODOGAWA STEEL WORKS LTD	78,951	1,829,418	2,086,192
YOKOGAWA BRIDGE HOLDINGS COR	69,551	553,031	962,547
YOKOGAWA ELECTRIC CORP	522,249	4,924,619	8,371,051
YOKOHAMA REITO CO LTD	83,759	607,647	790,182
YOKOHAMA RUBBER CO LTD	355,864	5,451,447	7,141,991
YOMA STRATEGIC HLDGS LTD	2,460,477	1,309,613	1,045,415
YOMIURI LAND CO LTD	85,448	321,679	405,340
YONDOSHI HOLDINGS INC	39,545	691,202	985,802

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
YONEX CO LTD	82,666	783,760	746,763
YOOX NET A PORTER GROUP	134,865	2,616,397	3,725,536
YOROZU CORP	55,628	887,656	863,433
YOSHINOYA HOLDINGS CO LTD	191,965	2,289,191	3,201,701
YOULCHON CHEMICAL CO LTD	28,801	225,094	351,156
YOUNG POONG CORPORATION	1,143	677,260	1,166,442
YOUNGONE CORP	67,314	933,170	2,006,225
YOUNGONE HOLDINGS CO LTD	12,156	343,486	636,382
YPSOMED HOLDING AG REG	7,844	838,554	1,588,136
YTL CORP BHD	10,858,317	4,682,220	3,693,090
YTL POWER INTERNATIONAL BHD	6,933,748	3,118,276	2,342,128
YUANTA FINANCIAL HOLDING CO	39,711,189	16,795,832	17,492,766
YUANTA SECURITIES KOREA	194,209	1,815,553	695,938
YUASA TRADING CO LTD	65,867	1,202,807	1,998,994
YUE YUEN INDUSTRIAL HLDG	2,282,121	7,489,337	9,471,746
YUEXIU PROPERTY CO LTD	11,908,872	2,033,123	2,028,938
YUEXIU TRANSPORT INFRASTRUCT	1,566,191	911,112	1,123,516
YUHAN CORP	26,734	4,933,219	5,748,064
YULON MOTOR COMPANY	1,618,417	1,634,137	1,452,426
YULON NISSAN MOTOR CO LTD	56,667	583,852	530,902
YUNG CHI PAINT + VARNISH	14,000	38,287	38,199
YUNGJIN PHARMACEUTICAL CO	196,482	2,114,804	1,949,102
YUNGTAY ENGINEERING CO LTD	937,687	1,687,825	1,596,719
YURTEC CORP	99,519	563,262	679,343
YUSEN LOGISTICS CO LTD	88,251	1,011,380	814,493
YUSHIN PRECISION EQUIPMENT	23,449	420,424	577,242
YUSHIRO CHEMICAL INDUSTRY CO	22,654	310,452	304,644
YUZHOU PROPERTIES CO	4,617,662	1,387,538	2,732,817
Z ENERGY LTD	859,170	3,377,317	4,969,765
ZALANDO SE	624,527	20,956,303	28,499,308
ZARDOYA OTIS SA	366,970	5,484,608	3,792,042
ZEDER INVESTMENTS LTD	1,886,598	1,090,121	944,559
ZEE ENTERTAINMENT ENTERPRISE	1,230,493	6,852,630	9,353,746
ZEHNDER GROUP AG RG	30,465	1,034,142	1,110,252
ZENG HSING INDUSTRIAL CO LTD	116,213	620,068	553,943
ZENKOKU HOSHO CO LTD	98,894	2,892,405	4,044,316
ZENRIN CO LTD	49,580	653,130	1,434,093
ZENSHO HOLDINGS CO LTD	268,330	4,357,404	4,869,400
ZEON CORP	1,233,075	10,946,649	13,136,263
ZERIA PHARMACEUTICAL CO LTD	98,365	1,547,020	1,820,925
ZHAOJIN MINING INDUSTRY H	1,557,792	1,333,347	1,275,137
ZHEJIANG EXPRESSWAY CO H	2,662,519	2,607,115	3,478,879
ZHEN DING TECHNOLOGY HOLDING	983,570	2,294,026	2,331,210

CalPERS 2016-2017 Annual Investment Report
International Equity

Security Name	Shares	Book Value	Market Value
ZHONGSHENG GROUP HOLDINGS	1,208,343	1,456,954	2,253,711
ZHOU HEI YA INTERNATIONAL HO	1,756,351	1,864,267	1,766,149
ZHUZHOU CRRC TIMES ELECTRI H	697,562	3,014,938	3,422,377
ZIGNAGO VETRO SPA	64,886	325,036	544,313
ZINWELL CORPORATION	358,494	363,479	367,097
ZODIAC AEROSPACE	509,674	11,315,978	13,806,069
ZOJIRUSHI CORP	96,676	1,376,339	1,102,188
ZOOMLION HEAVY INDUSTRY H	2,179,259	1,835,518	1,060,813
ZOOPLUS AG	14,829	1,897,352	2,942,855
ZORLU ENERJI ELEKTRIK URETIM	781,424	274,079	301,695
ZPG PLC	667,082	2,492,221	3,135,019
ZTE CORP H	1,197,769	2,287,268	2,859,997
ZUIKO CORP	8,942	505,085	313,568
ZUKEN INC	31,695	263,874	444,288
ZUMTOBEL GROUP AG	96,021	1,593,370	1,778,548
ZURICH INSURANCE GROUP AG	567,373	131,920,195	165,356,643
Total		**$ 55,377,222,483**	**$ 62,929,051,859**

CalPERS 2016-2017 Annual Investment Report
Domestic REITS

Security Name	Shares	Book Value	Market Value
ACADIA REALTY TRUST	117,921	3,203,307	3,278,202
AG MORTGAGE INVESTMENT TRUST	190,632	3,176,745	3,488,558
AGNC INVESTMENT CORP	1,485,029	36,457,307	31,616,266
AGREE REALTY CORP	39,748	995,465	1,823,230
ALEXANDER S INC	5,762	2,153,705	2,428,629
ALEXANDRIA REAL ESTATE EQUIT	161,502	14,689,593	19,456,139
ALTISOURCE RESIDENTIAL CORP	202,879	3,926,740	2,625,251
AMERICAN ASSETS TRUST INC	60,610	2,189,510	2,387,446
AMERICAN CAMPUS COMMUNITIES	288,436	11,776,361	13,643,035
AMERICAN HOMES 4 RENT A	440,390	7,866,877	9,939,611
AMERICAN TOWER CORP	1,086,572	62,008,003	143,775,157
AMERIGAS PARTNERS LP	140,693	6,207,699	6,355,091
ANNALY CAPITAL MANAGEMENT IN	3,643,822	49,290,384	43,908,050
ANTHRACITE CAPITAL INC	287,215	-	0
ANWORTH MORTGAGE ASSET CORP	624,935	3,535,491	3,755,859
APARTMENT INVT + MGMT CO A	285,715	8,380,988	12,277,173
APOLLO COMMERCIAL REAL ESTAT	392,233	6,533,159	7,275,919
APOLLO GLOBAL MANAGEMENT A	112,330	2,690,057	2,971,123
APPLE HOSPITALITY REIT INC	482,338	8,862,630	9,024,548
AQR MULTI ASSET CLASS FUND	50,000,000	493,946,431	676,131,850
ARBOR REALTY TRUST INC	209,837	1,435,516	1,750,044
ARES COMMERCIAL REAL ESTATE	67,732	881,874	886,607
ARMADA HOFFLER PROPERTIES IN	87,916	958,939	1,138,513
ARMOUR RESIDENTIAL REIT INC	224,675	6,887,962	5,616,866
ASHFORD HOSPITALITY PRIME IN	88,026	1,439,912	905,784
ASHFORD HOSPITALITY TRUST	523,917	3,843,370	3,185,417
AVALONBAY COMMUNITIES INC	317,203	41,768,799	60,956,892
AVENTINE RENEWABLE ENERGY WTS	132	-	-
BLACKSTONE MORTGAGE TRU CL A	148,706	4,158,781	4,699,119
BLUEROCK RESIDENTIAL GROWTH	74,763	929,050	963,690
BLUM STRATEGIC PARTNERS II	102,930	183,751	132,907
BOARDWALK PIPELINE PARTNERS	238,632	6,739,161	4,297,766
BOSTON PROPERTIES INC	351,194	33,814,435	43,203,835
BP PRUDHOE BAY ROYALTY TRUST	40,725	3,092,076	879,668
BRANDYWINE REALTY TRUST	718,535	10,259,535	12,595,910
BRIXMOR PROPERTY GROUP INC	1,674,579	35,271,921	29,941,470
BROOKSIDE CAP PARTNERS	198,851	34,595	2,209,061
BRT APARTMENTS CORP	13,506	101,818	106,158
BUCKEYE PARTNERS LP	302,103	19,878,305	19,313,456
CALUMET SPECIALTY PRODUCTS	110,198	2,643,568	468,341
CAMDEN PROPERTY TRUST	200,203	12,208,743	17,119,376
CAPSTEAD MORTGAGE CORP	337,436	3,724,606	3,519,455

CalPERS 2016-2017 Annual Investment Report
Domestic REITS

Security Name	Shares	Book Value	Market Value
CARE CAPITAL PROPERTIES INC	164,205	4,523,762	4,384,264
CARETRUST REIT INC	124,692	1,330,632	2,311,795
CARLYLE MULTI STRATEGY PARTNER	754,468	-	1,017,484
CARTICA CAPITAL PARTNERS, LP	286,324,526	272,423,956	503,737,038
CATCHMARK TIMBER TRUST INC A	33,754	386,581	383,786
CBL + ASSOCIATES PROPERTIES	648,183	8,478,773	5,464,183
CEDAR FAIR LP	127,230	3,762,673	9,173,254
CEDAR REALTY TRUST INC	233,007	2,030,596	1,130,084
CENTRAL EUROPEAN MEDIA ENT A	161,350	-	0
CHATHAM LODGING TRUST	33,767	711,845	678,370
CHATHAM LODGING TRUST	33,767	711,845	678,370
CHERRY HILL MORTGAGE INVESTM	119,620	2,223,738	2,209,384
CHESAPEAKE LODGING TRUST	109,078	2,362,716	2,669,139
CHIMERA INVESTMENT CORP	1,295,144	21,339,880	24,128,526
CHIMERA INVESTMENT CORP	1,295,144	21,339,880	24,128,526
CIM COMMERCIAL TRUST CORP	1,888	71,105	30,019
CITY OFFICE REIT INC	164,478	2,187,553	2,088,866
COLONY NORTHSTAR INC CLASS A	942,075	18,091,428	13,273,834
COLUMBIA PROPERTY TRUST INC	400,386	9,905,444	8,960,639
CONDOR HOSPITALITY TRUST INC	15,753	202,690	168,872
CORECIVIC INC	431,022	12,819,737	11,887,598
CORENERGY INFRASTRUCTURE TRU	12,900	437,034	433,311
CORENERGY INFRASTRUCTURE TRU	12,900	437,034	433,311
CORESITE REALTY CORP	69,516	2,739,233	7,196,942
CORPORATE OFFICE PROPERTIES	224,879	7,035,180	7,877,498
COUSINS PROPERTIES INC	728,056	7,700,237	6,399,610
CROWN CASTLE INTL CORP	690,578	32,154,923	69,182,154
CROWN CASTLE INTL CORP	690,578	32,154,923	69,182,154
CUBESMART	288,441	5,168,813	6,934,133
CVR PARTNERS LP	168,871	2,763,740	589,359
CYRUSONE INC	(36,538)	(4,517,975)	(2,037,006)
CYS INVESTMENTS INC	914,130	8,131,618	7,687,830
DCT INDUSTRIAL TRUST INC	199,306	5,845,768	10,650,900
DDR CORP	778,116	13,477,346	7,057,511
DDR CORP	778,116	13,477,346	7,057,511
DEEPHAVEN MARKET NEUTRAL FND	14,898	1,038	431,984
DIAMONDROCK HOSPITALITY CO	592,823	5,583,157	6,491,417
DIGITAL REALTY TRUST INC	318,929	19,615,845	36,023,000
DOUGLAS EMMETT INC	289,311	7,322,952	11,054,585
DUKE REALTY CORP	777,065	14,740,251	21,718,955
DUPONT FABROS TECHNOLOGY	148,923	3,655,845	9,108,125
DUPONT FABROS TECHNOLOGY	148,923	3,655,845	9,108,125

CalPERS 2016-2017 Annual Investment Report
Domestic REITS

Security Name	Shares	Book Value	Market Value
DYNEX CAPITAL INC	257,679	1,961,365	1,829,520
DYNEX CAPITAL INC	257,679	1,961,365	1,829,520
EASTERLY GOVERNMENT PROPERTI	11,119	211,216	232,944
EASTGROUP PROPERTIES INC	85,563	4,479,873	7,170,182
EDUCATION REALTY TRUST INC	101,924	3,410,869	3,949,566
EDUCATION REALTY TRUST INC	101,924	3,410,869	3,949,566
ELLINGTON RESIDENTIAL MORTGA	41,665	555,226	610,807
EMPIRE STATE REALTY TRUST A	144,926	2,449,217	3,010,103
ENTERPRISE PRODUCTS PARTNERS	3,948,587	107,401,659	106,927,731
EPR PROPERTIES	162,706	8,452,499	11,693,668
EQUINIX INC	137,931	23,433,433	59,194,561
EQUITY COMMONWEALTH	534,560	14,177,817	16,892,101
EQUITY LIFESTYLE PROPERTIES	264,610	15,090,556	22,846,456
EQUITY RESIDENTIAL	821,199	42,171,550	54,059,558
ESCROW WINTHROP REALTYTRUST NE	62,644	142,306	0
ESSEX PROPERTY TRUST INC	132,848	21,098,867	34,177,738
EXTRA SPACE STORAGE INC	351,541	16,252,310	27,420,186
FEDERAL REALTY INVS TRUST	170,582	16,920,780	21,559,822
FELCOR LODGING TRUST INC	302,597	1,500,904	2,181,726
FERRELLGAS PARTNERS LP	212,453	4,922,538	973,037
FIRST INDUSTRIAL REALTY TR	189,758	3,417,202	5,430,865
FIRST POTOMAC REALTY TRUST	188,978	2,350,094	2,099,551
FIRST POTOMAC REALTY TRUST	188,978	2,350,094	2,099,551
FIVE OAKS INVESTMENT CORP	24,950	133,458	121,755
FOREST CITY REALTY TRUST A	392,241	7,902,366	9,480,459
FOUR CORNERS PROPERTY TRUST	124,151	1,679,024	3,117,430
FRANKLIN STREET PROPERTIES C	345,050	4,503,723	3,823,156
GAMING AND LEISURE PROPERTIE	448,714	13,101,130	16,903,068
GENESIS ENERGY L.P.	166,023	6,986,822	5,267,901
GEO GROUP INC/THE	289,370	4,962,875	8,556,669
GEO GROUP INC/THE	289,370	4,962,875	8,556,669
GETTY REALTY CORP	133,558	3,097,719	3,352,313
GGP INC	1,145,283	19,023,503	26,982,871
GLADSTONE COMMERCIAL CORP	31,366	548,549	683,456
GLOBAL MEDICAL REIT INC	45,270	452,704	404,718
GLOBAL NET LEASE INC	49,439	1,238,815	1,099,526
GOVERNMENT PROPERTIES INCOME	171,104	4,173,090	3,132,916
GRAMERCY PROPERTY TRUST	261,909	6,243,069	7,781,311
GREAT AJAX CORP	56,720	799,467	792,944
HANNON ARMSTRONG SUSTAINABLE	94,054	1,898,448	2,151,017
HANNON ARMSTRONG SUSTAINABLE	94,054	1,898,448	2,151,017
HCP INC	1,198,994	46,234,638	38,319,848

CalPERS 2016-2017 Annual Investment Report
Domestic REITS

Security Name	Shares	Book Value	Market Value
HEALTHCARE REALTY TRUST INC	155,274	4,346,504	5,302,593
HEALTHCARE TRUST OF AME CL A	306,805	8,575,684	9,544,692
HEALTHCARE TRUST OF AME CL A	306,805	8,575,684	9,544,692
HERSHA HOSPITALITY TRUST	122,762	2,518,157	2,272,330
HIGHWOODS PROPERTIES INC	386,469	17,800,578	19,597,824
HOLLY ENERGY PARTNERS LP	74,092	2,312,165	2,406,506
HOSPITALITY PROPERTIES TRUST	399,118	9,907,208	11,634,294
HOST HOTELS + RESORTS INC	2,061,339	30,594,312	37,660,666
HUDSON PACIFIC PROPERTIES IN	294,776	8,849,454	10,078,406
HUGOTON ROYALTY TRUST	185,411	619,273	333,740
ICAHN ENTERPRISES LP	10,091	466,515	521,278
INDEPENDENCE REALTY TRUST IN	321,234	2,916,597	3,170,581
INFRAREIT INC	16,976	290,813	325,098
INVESCO MORTGAGE CAPITAL	407,061	7,226,440	6,801,988
INVESCO MORTGAGE CAPITAL	407,061	7,226,440	6,801,988
INVESTORS REAL ESTATE TRUST	474,278	3,923,817	2,945,267
IPAYMENT HLDGS INC DEL	3,000	-	3
IRON MOUNTAIN INC	1,512,558	42,988,897	51,971,498
IRON MOUNTAIN INC	1,512,558	42,988,897	51,971,498
ISTAR INC	300,197	2,694,227	3,614,370
JERNIGAN CAPITAL INC	23,426	435,191	515,363
KILROY REALTY CORP	182,357	9,467,336	13,704,159
KILROY REALTY CORP	182,357	9,467,336	13,704,159
KIMCO REALTY CORP	1,022,092	25,695,872	18,755,397
KIMCO REALTY CORP	1,022,092	25,695,872	18,755,397
KITE REALTY GROUP TRUST	201,676	5,294,356	3,817,735
KITE REALTY GROUP TRUST	201,676	5,294,356	3,817,735
LADDER CAPITAL CORP REIT	152,772	2,093,021	2,048,673
LAMAR ADVERTISING CO A	449,593	21,617,642	33,076,557
LASALLE HOTEL PROPERTIES	298,476	6,830,142	8,894,587
LEXINGTON REALTY TRUST	664,678	7,020,750	6,586,962
LIBERTY PROPERTY TRUST	360,936	13,149,678	14,693,714
LIFE STORAGE INC	81,644	4,777,293	6,049,785
LTC PROPERTIES INC	68,835	2,362,935	3,537,409
MACERICH CO/THE	338,310	20,374,622	19,642,275
MACK CALI REALTY CORP	240,418	6,801,768	6,524,955
MAGELLAN MIDSTREAM PARTNERS	496,945	19,140,640	35,417,298
MARTIN MIDSTREAM PARTNERS LP	38,718	1,370,442	679,503
MEDICAL PROPERTIES TRUST INC	796,526	9,907,408	10,251,290
MFA FINANCIAL INC	2,651,324	20,253,811	22,244,609
MGM GROWTH PROPERTIES LLC A	43,583	1,102,338	1,272,180
MID AMERICA APARTMENT COMM	237,922	13,595,910	25,072,200

CalPERS 2016-2017 Annual Investment Report
Domestic REITS

Security Name	Shares	Book Value	Market Value
MONMOUTH REAL ESTATE INV COR	163,642	1,642,873	2,462,814
MONOGRAM RESIDENTIAL TRUST I	434,485	4,068,941	4,218,845
MTGE INVESTMENT CORP	357,565	6,247,252	6,722,218
NATIONAL RETAIL PROPERTIES	264,593	8,512,726	10,345,585
NATIONAL STORAGE AFFILIATES	34,053	715,519	786,955
NATL HEALTH INVESTORS INC	77,551	3,439,223	6,142,019
NEW RESIDENTIAL INVESTMENT	517,568	7,685,177	8,053,359
NEW SENIOR INVESTMENT GROUP	177,479	2,757,342	1,783,659
NEW YORK MORTGAGE TRUST INC	511,541	3,437,320	3,181,787
NEW YORK REIT INC	334,664	3,552,170	2,891,495
NEXPOINT RESIDENTIAL	30,595	545,661	761,515
NORTHSTAR REALTY EUROPE CORP	116,825	1,345,096	1,481,335
OAKTREE CAPITAL GROUP LLC	73,227	4,003,527	3,412,361
OMEGA HEALTHCARE INVESTORS	389,748	10,976,576	12,869,479
ONE LIBERTY PROPERTIES INC	32,861	539,123	769,928
ORCHID ISLAND CAPITAL INC	150,014	1,610,947	1,479,140
OUTFRONT MEDIA INC	484,853	6,684,276	11,209,791
OWENS REALTY MORTGAGE INC	34,889	492,122	591,721
OZ DOMESTIC PARTNERS LP	12,082,659	12,017,539	4,332,153
OZ EUREKA FUND LP	17,627,730	13,187,853	38,633,568
PARAMOUNT GROUP INC	360,304	6,410,252	5,764,867
PARK HOTELS + RESORTS INC	478,059	12,773,524	12,888,465
PARKWAY INC	84,677	1,920,817	1,938,247
PEBBLEBROOK HOTEL TRUST	160,834	5,220,622	5,185,289
PENN REAL ESTATE INVEST TST	177,197	2,990,454	2,005,874
PENNYMAC MORTGAGE INVESTMENT	349,798	7,062,688	6,397,801
PERMIAN BASIN ROYALTY TRUST	3,200	29,282	27,840
PHILLIPS 66 PARTNERS LP	83,141	4,226,956	4,108,810
PHYSICIANS REALTY TRUST	167,995	3,196,203	3,383,414
PIEDMONT OFFICE REALTY TRU A	604,760	10,913,991	12,748,343
PLAINS ALL AMER PIPELINE LP	625,592	24,161,219	16,434,304
POTLATCH CORP	107,491	4,061,926	4,912,361
POWER REIT	1,296	13,774	9,395
PREFERRED APARTMENT COMMUN A	81,761	850,108	1,287,741
PROLOGIS INC	1,076,440	42,093,880	63,122,440
PS BUSINESS PARKS INC/CA	65,508	4,698,238	8,672,643
PUBLIC STORAGE	476,758	72,379,015	99,418,359
QTS REALTY TRUST INC CL A	8,800	421,172	460,504
QUALITY CARE PROPERTIES	305,326	5,113,458	5,590,512
QUOTIENT VENTURES	1,925,029	1,925,029	1,497,359
RAIT FINANCIAL TRUST	624,317	3,293,950	1,367,254
RAMCO GERSHENSON PROPERTIES	120,359	1,731,607	1,552,634

CalPERS 2016-2017 Annual Investment Report
Domestic REITS

Security Name	Shares	Book Value	Market Value
RAYONIER INC	421,787	11,297,990	12,134,825
REALTY INCOME CORP	549,967	24,291,792	30,347,160
REDWOOD TRUST INC	214,409	3,683,864	3,653,528
REGENCY CENTERS CORP	262,240	15,073,989	16,426,695
RELATIONAL INVESTORS LP	5,659,128	5,558,603	3,959,811
RESOURCE CAPITAL CORP	210,886	3,636,551	2,144,715
RETAIL OPPORTUNITY INVESTMEN	169,624	2,581,129	3,255,083
RETAIL PROPERTIES OF AME A	881,083	12,772,336	10,758,029
REXFORD INDUSTRIAL REALTY IN	94,199	1,979,918	2,584,818
RLJ LODGING TRUST	372,839	7,900,852	7,408,303
ROCK CREEK 1848 FUND L.P.	1,266,934	1,472,737	1,462,101
RYMAN HOSPITALITY PROPERTIES	140,011	4,685,567	8,962,092
SABINE ROYALTY TRUST	29,485	1,601,580	1,142,558
SABRA HEALTH CARE REIT INC	115,161	2,467,582	2,775,390
SAN JUAN BASIN ROYALTY TR	102,824	2,182,542	700,228
SAUL CENTERS INC	35,957	1,776,641	2,084,797
SBA COMMUNICATIONS CORP	329,904	23,256,719	44,504,015
SELECT INCOME REIT	105,460	2,559,253	2,534,203
SENIOR HOUSING PROP TRUST	553,478	12,340,344	11,313,093
SERITAGE GROWTH PROP A REIT	27,442	1,318,547	1,151,211
SIMON PROPERTY GROUP INC	721,774	79,894,785	116,754,119
SL GREEN REALTY CORP	167,212	9,301,404	17,691,073
SOTHERLY HOTELS INC	23,127	124,647	156,798
SPIRIT REALTY CAPITAL INC	945,447	10,176,937	7,005,765
STAG INDUSTRIAL INC	146,854	3,464,142	4,053,170
STANDARD LIFE INVESTMENT	500,000,000	491,851,592	589,803,000
STAR GAS PARTNERS L.P.	10,900	99,190	118,156
STARWOOD PROPERTY TRUST INC	709,551	17,010,912	15,886,841
STARWOOD WAYPOINT HOMES	88,317	2,609,616	3,030,159
STORE CAPITAL CORP	542,671	13,133,149	12,182,970
SUBURBAN PROPANE PARTNERS LP	89,104	4,207,878	2,119,796
SUMMIT HOTEL PROPERTIES INC	108,662	1,439,493	2,026,539
SUN COMMUNITIES INC	117,493	5,634,735	10,302,978
SUNOCO LP	5,900	187,288	180,599
SUNSTONE HOTEL INVESTORS INC	586,990	6,979,687	9,462,273
SUTHERLAND ASSET MANAGEMENT	10,168	152,560	150,991
SUTTONBROOK EUREKA FUND	9,214,117	9,214,117	740,861
TALLGRASS ENERGY PARTNERS LP	73,921	3,615,519	3,702,695
TANGER FACTORY OUTLET CENTER	199,537	5,571,531	5,183,964
TAUBMAN CENTERS INC	139,544	8,721,124	8,309,864
TERRENO REALTY CORP	81,551	1,670,055	2,745,013
TEXAS PACIFIC LAND TRUST	19,887	3,916,305	5,842,266

CalPERS 2016-2017 Annual Investment Report
Domestic REITS

Security Name	Shares	Book Value	Market Value
TIER REIT INC	118,397	1,823,007	2,187,980
TOBAM VENTURES	58,676	58,676	5,956,462
TRANSCONTINENTAL REALTY INV	299	1,732	8,041
TWO HARBORS INVESTMENT CORP	1,641,154	16,384,873	16,263,840
UDR INC	498,128	12,131,595	19,412,047
UMH PROPERTIES INC	47,362	529,262	807,530
UNITI GROUP INC	742,472	19,720,747	18,665,738
UNIVERSAL HEALTH RLTY INCOME	25,337	1,114,532	2,015,279
UNIVERSAL HEALTH RLTY INCOME	25,337	1,114,532	2,015,279
URBAN EDGE PROPERTIES	177,061	2,956,818	4,201,659
URSTADT BIDDLE CLASS A	44,198	880,133	875,119
URSTADT BIDDLE PROPERTIES	2,780	57,658	47,951
VENTAS INC	724,998	36,148,172	50,372,860
VEREIT INC	2,146,726	25,827,886	17,474,348
VESTIN REALTY MORTGAGE II	11	238,666	38,379
VORNADO REALTY TRUST	424,233	32,912,962	39,835,486
VORNADO REALTY TRUST	424,233	32,912,962	39,835,486
WASHINGTON PRIME GROUP INC	574,127	6,731,552	4,805,441
WASHINGTON REIT	110,885	3,617,273	3,537,223
WEINGARTEN REALTY INVESTORS	299,793	9,378,688	9,023,768
WELLTOWER INC	1,290,636	83,027,849	96,604,078
WESTERN ASSET MORTGAGE CAPIT	217,152	2,415,333	2,236,670
WESTERN GAS EQUITY PARTNERS	34,300	1,517,792	1,475,586
WESTERN GAS PARTNERS LP	153,588	7,589,635	8,591,710
WESTLAKE CHEMICAL PARTNERS L	29,407	649,891	727,814
WEYERHAEUSER CO	2,028,713	50,608,082	67,961,896
WHITESTONE REIT	32,861	510,020	402,545
WP CAREY INC	157,719	10,113,520	10,411,050
XENIA HOTELS + RESORTS INC	235,661	3,932,101	4,564,761
Total		**$ 3,844,436,458**	**$ 4,957,528,709**

CalPERS 2016-2017 Annual Investment Report
International REITS

Security Name	Shares	Book Value	Market Value
ABACUS PROPERTY GROUP	924,468	1,969,970	2,297,526
AEDIFICA	43,445	3,507,837	3,784,235
ALLIED PROPERTIES REAL ESTAT	210,061	5,754,521	6,295,209
ALONY HETZ PROPERTIES + INV	225,232	1,793,475	2,277,686
ALSTRIA OFFICE REIT AG	342,862	4,579,971	4,628,098
ARENA REIT	526,730	769,656	909,064
ARGOSY PROPERTY LTD	1,823,601	1,413,591	1,388,650
ARROWHEAD PROPERTIES LTD	2,249,463	1,600,041	1,502,217
ARTIS REAL ESTATE INVESTMENT	613,687	7,238,399	6,190,269
ASCENDAS HOSPITALITY TRUST	2,171,596	1,517,423	1,301,207
ASCENDAS REAL ESTATE INV TRT	5,095,934	8,018,300	9,660,012
ASCOTT RESIDENCE TRUST 100	2,748,122	1,866,218	2,305,321
ASSURA PLC	3,891,226	2,949,719	3,224,774
ASTRO JAPAN PROPERTY GROUP	114,195	441,574	556,216
AXIARE PATRIMONIO SOCIMI SA	143,011	2,100,304	2,440,139
BEFIMMO	52,916	3,818,033	3,141,968
BENI STABILI SPA	3,572,495	2,487,287	2,575,153
BIG YELLOW GROUP PLC	351,751	2,325,221	3,618,698
BOARDWALK REAL ESTATE INVEST	122,029	5,325,644	4,467,906
BRITISH LAND CO PLC	2,110,002	21,389,124	16,595,456
BWP TRUST	1,125,862	2,105,711	2,573,506
CACHE LOGISTICS TRUST	1,949,216	1,505,999	1,295,372
CAN APARTMENT PROP REAL ESTA	387,729	7,970,245	10,022,374
CAN REAL ESTATE INVEST TRUST	202,870	7,144,678	7,165,362
CAPITALAND COMMERCIAL TRUST	4,439,739	3,976,531	5,352,774
CAPITALAND MALAYSIA MALL TRU	2,494,729	938,341	889,179
CAPITALAND MALL TRUST	4,988,283	6,761,683	7,155,361
CAPITALAND RETAIL CHINA TRUS	1,456,514	1,307,666	1,734,889
CDL HOSPITALITY TRUSTS	1,484,715	1,494,493	1,784,656
CENTURIA INDUSTRIAL REIT	454,733	856,368	861,544
CHAMPION REIT	5,185,478	2,821,155	3,301,350
CHARTER HALL GROUP	1,109,164	3,834,606	4,679,312
CHARTER HALL LONG WALE REIT	471,985	1,507,294	1,495,209
CHARTER HALL RETAIL REIT	848,817	2,261,261	2,649,916
COFINIMMO	55,113	6,843,789	6,766,785
COMINAR REAL ESTATE INV TR U	560,951	8,733,747	5,489,865
CONCENTRADORA FIBRA DANHOS S	340,910	728,431	615,341
CONCENTRADORA FIBRA HOTELERA	867,003	1,100,652	660,081
CROMWELL PROPERTY GROUP	3,806,101	3,239,150	2,773,496
DELTA PROPERTY FUND LTD	1,168,743	661,909	652,944
DERWENT LONDON PLC	192,249	9,862,218	6,627,621
DEXUS	2,167,327	12,957,983	15,760,011

CalPERS 2016-2017 Annual Investment Report
International REITS

Security Name	Shares	Book Value	Market Value
DREAM OFFICE REAL ESTATE INV	403,821	8,690,906	6,078,924
EMIRA PROPERTY FUND LTD	1,134,543	1,463,966	1,200,135
EMLAK KONUT GAYRIMENKUL YATI	3,678,360	3,803,474	3,070,043
ESR REIT	2,966,414	1,152,741	1,271,151
EUROCOMMERCIAL PROPERTIE CV	124,152	4,865,322	4,953,926
FAR EAST HOSPITALITY TRUST	2,028,001	1,824,943	986,862
FIBRA UNO ADMINISTRACION SA	4,397,432	10,531,467	8,362,525
FIRST REAL ESTATE INVT TRUST	1,163,953	959,272	1,132,801
FOLKESTONE EDUCATION TRUST	488,719	838,286	1,045,892
FONCIERE DES REGIONS	84,521	7,472,632	7,829,625
FORTRESS INCOME FUND LTD	980,957	2,390,879	2,597,918
FORTRESS INCOME FUND LTD A	2,034,153	2,377,339	2,664,076
FORTUNE REIT	3,502,830	2,966,169	4,347,997
FRASERS CENTREPOINT TRUST	1,299,711	1,506,362	2,020,105
FRASERS COMMERCIAL TRUST	1,442,254	1,063,652	1,492,691
FRASERS LOGISTICS + INDUSTRI	2,215,398	1,421,403	1,737,756
GDI PROPERTY GROUP	1,013,650	798,646	796,958
GECINA SA	80,670	10,879,111	12,637,306
GOODMAN GROUP	3,646,151	13,997,315	22,010,658
GOODMAN PROPERTY TRUST	2,569,284	2,014,438	2,351,537
GPT GROUP	3,910,840	10,255,688	14,369,088
GRANITE REAL ESTATE INVESTME	137,573	4,870,188	5,433,226
GREAT PORTLAND ESTATES PLC	776,411	4,925,671	6,020,854
GREEN REIT PLC	1,584,949	2,761,524	2,572,376
GRIVALIA PROPERTIES REIC	76,096	580,741	794,141
GROWTHPOINT PROPERTIES AUSTR	546,060	1,256,666	1,315,205
GROWTHPOINT PROPERTIES LTD	4,471,226	8,912,279	8,353,797
H+R REAL ESTATE INV REIT UTS	778,475	14,139,043	13,199,365
HAMMERSON PLC	1,648,086	13,227,024	12,298,785
HANSTEEN HOLDINGS PLC	1,806,048	2,425,461	2,920,727
HIBERNIA REIT PLC	1,584,451	2,440,851	2,484,825
HISPANIA ACTIVOS INMOBILIARI	233,132	3,303,209	3,848,886
HOTEL PROPERTY INVESTMENTS	329,375	710,281	757,940
HYPROP INVESTMENTS LTD	412,811	3,818,596	3,678,356
ICADE	158,645	12,932,476	13,299,318
IGB REAL ESTATE INVESTMENT T	3,607,784	1,359,021	1,479,203
IMMOBILIARE GRANDE DISTRIBUZ	1,359,673	1,438,388	1,195,648
IMPACT GROWTH REIT FOREIGN	1,595,996	733,950	653,057
INGENIA COMMUNITIES GROUP	430,761	813,418	859,080
INMOBILIARIA COLONIAL SOCIMI	621,026	4,646,480	5,402,995
INTU PROPERTIES PLC	2,116,728	11,444,115	7,398,963
INVESTA OFFICE FUND	1,461,341	3,673,358	4,920,845

CalPERS 2016-2017 Annual Investment Report
International REITS

Security Name	Shares	Book Value	Market Value
IS GAYRIMENKUL YATIRIM ORTAK	1,504,700	728,672	623,657
JAPAN PRIME REALTY INVESTMEN	623	2,665,387	2,159,652
JAPAN REAL ESTATE INVESTMENT	979	5,835,152	4,870,603
JAPAN RETAIL FUND INVESTMENT	740	1,577,897	1,366,590
KEPPEL DC REIT	1,743,598	1,402,712	1,633,614
KEPPEL REIT 1	4,475,680	4,127,963	3,722,013
KIWI PROPERTY GROUP LTD	2,786,060	2,443,889	2,876,334
KLCCP STAPLED GROUP	870,246	1,595,389	1,619,807
KLEPIERRE	388,845	17,695,295	15,914,878
LAND SECURITIES GROUP PLC	1,621,245	25,414,899	21,332,919
LINK REIT	5,025,750	19,461,082	38,241,400
LIPPO MALLS INDONESIA RETAIL	6,263,515	1,763,334	2,024,378
LONDONMETRIC PROPERTY PLC	1,542,545	3,013,923	3,354,174
MACQUARIE MEXICO REAL ESTATE	2,666,987	3,545,779	3,163,591
MANULIFE US REAL ESTATE INV	1,302,988	1,085,455	1,172,689
MAPLETREE COMMERCIAL TRUST	4,606,453	4,144,948	5,336,305
MAPLETREE GREATER CHINA COMM	4,592,228	3,483,837	3,602,140
MAPLETREE INDUSTRIAL TRUST	3,024,418	2,898,118	4,085,715
MAPLETREE LOGISTICS TRUST 20	3,712,622	2,179,982	3,222,270
MERCIALYS	120,242	3,678,753	2,349,239
MERLIN PROPERTIES SOCIMI SA	916,094	10,968,096	11,556,053
MIRVAC GROUP	10,978,361	16,373,995	17,936,627
MORGUARD REAL ESTATE TR UTS	60,509	709,234	676,054
NATIONAL STORAGE REIT	6,945,125	7,693,844	8,044,159
NEWRIVER REIT PLC	556,212	2,338,983	2,527,994
NEWRIVER REIT PLC	51,439	-	9,956
NIPPON BUILDING FUND INC	1,074	6,451,740	5,486,614
NORTHVIEW APARTMENT REAL EST	113,368	2,604,950	1,836,656
NSI NV	60,451	4,036,638	2,181,138
OUE HOSPITALITY TRUST	2,314,930	1,444,698	1,252,586
PARKWAYLIFE REAL ESTATE	868,195	1,512,417	1,689,917
PAVILION REAL ESTATE INVEST	1,689,685	668,040	692,776
PLA ADMINISTRADORA INDUSTRIA	1,479,328	2,698,117	2,730,665
PRECINCT PROPERTIES NEW ZEAL	2,210,712	1,497,106	1,990,981
PROLOGIS PROPERTY MEXICO SA	822,020	1,429,751	1,570,943
PROSPERITY REIT	2,573,345	527,717	1,094,416
PURE INDUSTRIAL REAL ESTATE	188,804	706,566	1,000,209
REBOSIS PROPERTY FUND LTD	1,030,993	832,354	900,963
REDEFINE INTERNATIONAL PLC	2,844,058	2,301,274	1,471,435
REDEFINE PROPERTIES LTD	7,531,626	6,612,872	6,047,144
REIT 1 LTD	394,285	1,065,441	1,474,457
RESILIENT REIT LTD	412,466	3,474,815	3,832,367

CalPERS 2016-2017 Annual Investment Report
International REITS

Security Name	Shares	Book Value	Market Value
RIOCAN REAL ESTATE INVST TR	732,883	16,316,130	13,583,188
SA CORPORATE REAL ESTATE LTD	5,534,140	2,233,174	2,323,051
SABANA SHARIAH COMP IND REIT	3,034,783	1,535,250	1,024,929
SAFESTORE HOLDINGS PLC	488,650	2,499,738	2,674,757
SCENTRE GROUP	10,891,558	32,251,117	33,835,197
SCHRODER REAL ESTATE INVESTM	1,179,962	822,928	980,935
SEGRO PLC	2,059,018	12,035,197	13,083,946
SHAFTESBURY PLC	539,203	4,086,716	6,811,363
SHOPPING CENTRES AUSTRALASIA	1,512,573	2,440,133	2,540,880
SMARTCENTRES REAL ESTATE INV	296,776	6,404,887	7,339,995
SOILBUILD BUSINESS SPACE REI	1,809,130	1,079,417	946,054
SPH REIT	1,324,648	1,040,505	962,086
SPRING REAL ESTATE INVESTMEN	1,744,736	835,501	759,898
STARHILL GLOBAL REIT	3,100,384	1,944,919	1,756,400
STOCKLAND	5,826,424	19,191,029	19,574,912
SUNLIGHT REAL ESTATE INVEST	3,451,791	1,209,801	2,263,919
SUNTEC REIT	5,145,393	6,937,228	6,988,332
SUNWAY REAL ESTATE INVESTMEN	3,998,465	1,500,980	1,658,012
TORUNLAR GAYRIMENKUL YATIRIM	146,469	212,777	204,576
TRITAX BIG BOX REIT PLC	3,586,706	6,664,273	6,811,383
UNIBAIL RODAMCO SE	327,748	70,748,131	82,481,839
UNIBAIL RODAMCO SE	37,313	9,047,621	9,390,277
VAKIF GAYRIMENKUL	290,825	391,463	245,206
VASTNED RETAIL NV	60,555	3,168,258	2,531,631
VICINITY CENTRES	6,337,012	13,900,226	12,492,269
VITAL HEALTHCARE PROPERTY TR	806,023	896,272	1,333,785
VIVA ENERGY REIT	946,511	1,609,549	1,648,069
VUKILE PROPERTY FUND LTD	1,443,232	2,017,813	2,015,733
WAREHOUSES DE PAUW SCA	40,684	2,699,446	4,269,880
WERELDHAVE BELGIUM NV	4,665	390,235	532,000
WERELDHAVE NV	99,365	6,533,991	4,865,276
WESTFIELD CORP	4,040,594	26,453,738	24,887,682
WORKSPACE GROUP PLC	290,367	1,553,491	3,358,719
YUEXIU REAL ESTATE INVESTMEN	2,716,144	1,232,924	1,687,489
Total		**$ 807,742,942**	**$ 847,852,075**

CalPERS 2016-2017 Annual Investment Report
Derivatives

Security Name	Par Value	Book Value	Market Value
31750AKV5 OTC ECAL USD VS BRL	(2,100,000)	(111,825)	(1,050)
31750C4V9 OTC ECAL USD VS JPY	4,375,000	80,544	90,125
31750C4X5 OTC ECAL USD VS JPY	2,444,000	44,310	50,346
31750C4Z0	4,616,000	85,719	95,551
31750C506	(4,616,000)	(85,996)	(47,545)
31750C5O4 OTC EPUT USD VS KRW	(5,926,000)	(121,424)	(62,223)
31750C9C6 OTC EPUT AUD VS JPY	5,200,000	74,320	65,813
31750C9D4 OTC EPUT CAD VS JPY	(5,200,000)	(68,429)	(54,855)
31750CAQ3 OTC EPUT EUR VS TRY	4,900,000	122,718	124,013
31750CAR1 OTC EPUT EUR VS TRY	(4,900,000)	(45,583)	(46,062)
31750CAS9 OTC ECAL EUR VS TRY	(4,900,000)	(77,135)	(77,946)
317U041N3 IRO EUR 10Y P 1.2230	23,800,000	237,492	44,627
317U055N6 IRO USD 1Y P 2.40000	272,300,000	226,917	26,413
317U056N5 IRO USD 1Y P 2.40000	53,600,000	45,378	5,199
317U351N7 IRO USD 10Y P 2.8500	(27,900,000)	(80,213)	(11,036)
317U596M4 IRO USD 1Y P 2.03000	194,900,000	198,213	22,608
547534813 IRS ZAR P F 7.40000	(821,533,817)	(61,659,354)	(62,709,222)
547534813 IRS ZAR R V 03MJIBAR	821,533,817	61,659,354	62,700,539
547534833 IRS ZAR P V 03MJIBAR	(821,533,817)	(61,659,354)	(62,700,539)
547534833 IRS ZAR R F 7.40000	821,533,817	61,659,354	62,709,383
549873606 IRS INR P V 06MMIBOR	(124,000,000)	(1,857,330)	(1,918,391)
549873606 IRS INR R F 6.67500	124,000,000	1,857,330	1,950,956
550089633 IRS INR P V 06MMIFOR	(54,000,000)	(809,656)	(835,428)
550089633 IRS INR R F 6.69500	54,000,000	809,656	850,308
554974164 IRS INR P V 06MMIBOR	(154,092,339)	(2,382,748)	(2,383,946)
554974164 IRS INR R F 6.64500	154,092,339	2,382,748	2,440,502
556391993 IRS INR P V 06MMIFOR	(320,000,000)	(4,966,630)	(4,950,687)
556391993 IRS INR R F 6.24500	320,000,000	4,966,630	4,966,876
558180094 CYS RUB P F 7.94000	(632,765,010)	(10,956,012)	(10,671,754)
558180094 CYS USD R V 03MLIBOR	10,661,584	10,661,584	10,661,584
558863062 CYS TRY P F 10.64000	(14,680,718)	(4,184,329)	(4,164,188)
558863062 CYS USD R V 03MLIBOR	4,168,882	4,168,882	4,168,642
558863071 CYS TRY R F 11.34000	61,133,148	17,424,298	17,349,052
558863071 CYS USD P V 03MLIBOR	(17,359,974)	(17,359,974)	(17,358,867)
99S0XNFV2 TRS USD P F 1.27356	(10,000)	-	-
99S0XNFV2 TRS USD R F .00000	10,000	-	-
AUST 10Y BOND FUT SEP17	7,300,000	-	-
AUST 3YR BOND FUT SEP17	2,400,000	-	-
B53274410 IRS ZAR P F 8.52000	(32,355,938)	(2,125,185)	(2,560,631)
B53274410 IRS ZAR R V 03MJIBAR	32,355,938	2,125,185	2,469,448
B55207662 IRS HUF P F 1.28000	(787,840,000)	(2,761,302)	(2,907,055)
B55207662 IRS HUF R V 06MBUBOR	787,840,000	2,761,302	2,877,339

CalPERS 2016-2017 Annual Investment Report
Derivatives

Security Name	Par Value	Book Value	Market Value
B58452940 IRS MXN P F 7.03000	(62,527,500)	(3,443,808)	(3,454,606)
B58452940 IRS MXN R V 01MTIIE	62,527,500	3,443,808	3,412,508
B58453015 IRS MXN P F 6.99000	(63,123,000)	(3,476,606)	(3,487,507)
B58453015 IRS MXN R V 01MTIIE	63,123,000	3,476,606	3,451,029
BCP1AK0A6 SPGCCIP	100,000,000	5,600,000	4,164,700
BCP1AK0A6 SPGCCIP	(100,000,000)	(3,620,000)	(3,483,100)
BCP1AK0A6 SPGCCIP	100,000,000	5,100,000	3,673,100
BCP1AK0A6 SPGCCIP	(100,000,000)	(3,220,000)	(3,052,600)
BCP1AK0A6 SPGCCIP 239.9678	100,000,000	3,550,000	11,100
BCP1AK0A6 SPGCCIP C 208.95	100,000,000	5,300,000	8,545,400
BCP1AK0A6 SPGCCIP C 227.1675	100,000,000	5,100,000	3,259,900
BCP1AK0A6 SPGCCIP C 261.42	(100,000,000)	(2,100,000)	(866,700)
BCP1AK0A6 SPGCCIP C 261.48	(100,000,000)	(1,300,000)	(335,500)
BCP1AK0A6 SPGCCIP C 261.48	(100,000,000)	(1,150,000)	(285,400)
BCP1AK0A6 SPGCCIP C 261.48	(100,000,000)	(500,000)	(38,400)
BCP1AK0A6 SPGCCIP C 214.2525	200,000,000	11,000,000	11,000,000
BCP1AK0A6 SPGCCIP C 219.135	200,000,000	11,900,000	11,392,600
BCP1AK0A6 SPGCCIP C 225.0675	100,000,000	5,000,000	3,624,700
BCP1AK0A6 SPGCCIP C 225.3825	100,000,000	6,940,000	4,195,400
BCP1AK0A6 SPGCCIP C 225.645	100,000,000	6,700,000	4,034,700
BCP1AK0A6 SPGCCIP C 227.9025	100,000,000	6,300,000	3,336,500
BCP1AK0A6 SPGCCIP C 227.9025	100,000,000	5,580,000	2,626,600
BCP1AK0A6 SPGCCIP C 239.9678	100,000,000	4,870,000	368,300
BCP1AK0A6 SPGCCIP C 242.97	100,000,000	6,020,000	828,600
BCP1AK0A6 SPGCCIP C 243.1275	100,000,000	6,110,000	918,500
BCP1AK0A6 SPGCCIP C 244.1431	100,000,000	6,050,000	781,400
BCP1AK0A6 SPGCCIP C 261.36	(100,000,000)	(1,900,000)	(729,700)
BCP1AK0A6 SPGCCIP C 261.36	(100,000,000)	(1,450,000)	(451,100)
BCP1AK0A6 SPGCCIP C 261.36	(100,000,000)	(2,250,000)	(918,800)
BCP1AK0A6 SPGCCIP P 174.28	100,000,000	2,250,000	1,560,500
BCP1AK0A6 SPGCCIP P 174.32	100,000,000	850,000	211,400
BCP1AK0A6 SPGCCIP P 174.32	100,000,000	1,450,000	846,700
BCP1AK0A6 SPGCCIP P 174.32	100,000,000	1,550,000	926,000
BCP1AK0A6 SPGCCIP P 179.10	(100,000,000)	(3,360,000)	(2,411,600)
BCP1AK0A6 SPGCCIP P 192.915	(100,000,000)	(3,100,000)	(3,155,900)
BCP1AK0A6 SPGCCIP P 194.715	(100,000,000)	(3,220,000)	(3,355,600)
BCP1AK0A6 SPGCCIP P 208.26	(100,000,000)	(4,000,000)	(4,517,800)
BCP1AK0A6 SPGCCIP P 174.24	100,000,000	1,700,000	1,083,200
BCP1AK0A6 SPGCCIP P 174.24	100,000,000	2,100,000	1,414,700
BCP1AK0A6 SPGCCIP P 174.24	100,000,000	2,400,000	1,606,200
BCP1AK0A6 SPGCCIP P 183.645	(200,000,000)	(7,080,000)	(7,080,000)
BCP1AK0A6 SPGCCIP P 187.83	(200,000,000)	(7,800,000)	(6,302,400)

CalPERS 2016-2017 Annual Investment Report
Derivatives

Security Name	Par Value	Book Value	Market Value
BCP1AK0A6 SPGCCIP P 193.185	(100,000,000)	(5,000,000)	(3,607,200)
BCP1AK0A6 SPGCCIP P 193.41	(100,000,000)	(4,890,000)	(3,559,500)
BCP1AK0A6 SPGCCIP P 195.345	(100,000,000)	(4,620,000)	(3,573,000)
BCP1AK0A6 SPGCCIP P 195.345	(100,000,000)	(4,000,000)	(3,034,200)
BCP1AK0A6 SPGCCIP P 205.6867	(100,000,000)	(2,030,000)	(1,339,400)
BCP1AK0A6 SPGCCIP P 205.6867	(100,000,000)	(3,100,000)	(2,948,500)
BCP1AK0A6 SPGCCIP P 208.395	(100,000,000)	(4,120,000)	(4,683,600)
BCP1AK0A6 SPGCCIP P 209.2655	(100,000,000)	(4,090,000)	(4,717,600)
BCP37AHR3 TRS USD P F .00000	(90,326,008)	(90,326,008)	(92,992,597)
BCP37AHR3 TRS USD R F .08000	90,326,008	90,326,008	90,326,008
BCP37CTE5 TRS USD P F .08000	(74,915,461)	(74,915,461)	(74,915,461)
BCP37CTE5 TRS USD R F .00000	74,915,461	74,915,461	77,127,103
BCP37CTZ8 TRS USD P F .00000	(18,607,406)	(18,607,406)	(19,156,731)
BCP37CTZ8 TRS USD R F .08000	18,607,406	18,607,406	18,607,406
BCP37DD83 TRS USD P F .00000	(134,833)	(57,081,416)	(57,081,416)
BCP37DD83 TRS USD R F .00000	134,833	57,081,416	60,655,003
BCP37DHB2 TRS USD P F .08000	(81,080,633)	(81,080,633)	(81,080,633)
BCP37DHB2 TRS USD R F .00000	81,080,633	81,080,633	83,474,282
BCP37DHH9 TRS USD P F .07000	(38,290,531)	(38,290,531)	(38,290,531)
BCP37DHH9 TRS USD R F .00000	38,290,531	38,290,531	39,420,938
BCP37DKZ5 TRS USD P F .08000	(43,511,968)	(43,511,968)	(43,511,968)
BCP37DKZ5 TRS USD R F .00000	43,511,968	43,511,968	44,796,520
BCP37KAL1 TRS USD P F .07000	(39,796,855)	(39,796,855)	(39,796,855)
BCP37KAL1 TRS USD R F .00000	39,796,855	39,796,855	40,971,731
BCP37KBR7 TRS USD P F .00000	(116,694,281)	(116,694,281)	(120,139,310)
BCP37KBR7 TRS USD R F .07000	116,694,281	116,694,281	116,694,281
BCP37YUK1 TRS USD P F .00000	(20,100)	(153,408)	(153,408)
BCP37YUK1 TRS USD R F .00000	20,100	153,408	148,810
BCP38BGJ9 TRS USD P F .08000	(218,090,741)	(218,090,741)	(218,090,741)
BCP38BGJ9 TRS USD R F .00000	218,090,741	218,090,741	224,529,179
BCP38EGK0 TRS USD P F .07000	(222,634,211)	(222,634,211)	(222,634,211)
BCP38EGK0 TRS USD R F .00000	222,634,211	222,634,211	229,206,780
BCP38EHM5 TRS USD P F .08000	(84,683,402)	(84,683,402)	(84,683,402)
BCP38EHM5 TRS USD R F .00000	84,683,402	84,683,402	87,183,411
BCP38EHQ6 TRS USD P F .08000	(78,951,310)	(78,951,310)	(78,951,310)
BCP38EHQ6 TRS USD R F .00000	78,951,310	78,951,310	81,282,097
BCP38ERH5 TRS USD P F .08000	(76,572,917)	(76,572,917)	(76,572,917)
BCP38ERH5 TRS USD R F .00000	76,572,917	76,572,917	78,833,489
BCP38FNR4 TRS USD P F .07000	(200,143,385)	(200,143,385)	(200,143,385)
BCP38FNR4 TRS USD R F .00000	200,143,385	200,143,385	206,051,984
BCP38N5J5 TRS USD P F .08000	(184,965,168)	(184,965,168)	(184,965,168)
BCP38N5J5 TRS USD R F .00000	184,965,168	184,965,168	190,425,678

CalPERS 2016-2017 Annual Investment Report
Derivatives

Security Name	Par Value	Book Value	Market Value
BCP38NDP2 TRS USD P F .00000	(151,104)	(1,155,681)	(1,155,569)
BCP38NDP2 TRS USD P F .00000	151,104	1,155,681	1,118,695
BCP38NDP2 TRS USD P F .00000	(99,301)	(761,899)	(758,135)
BCP38NDP2 TRS USD R F .00000	99,301	761,899	735,176
BCP38NDP2 TRS USD R F .00000	(81,999,092)	(81,999,092)	(81,999,092)
BCP38NDP2 TRS USD R F .00000	81,999,092	81,999,092	84,419,855
BCP38NFW5 TRS USD P F .00000	(81,750,190)	(81,750,190)	(81,750,190)
BCP38NFW5 TRS USD P F .00000	81,750,190	81,750,190	84,163,606
BCP38NFW5 TRS USD R F .00000	(182,965,404)	(182,965,404)	(182,965,404)
BCP38NFW5 TRS USD R F .00000	182,965,404	182,965,404	188,366,878
BCP38TMW4 TRS USD P F .08000	(65,950,254)	(65,950,254)	(65,950,254)
BCP38TMW4 TRS USD R F .00000	65,950,254	65,950,254	67,897,226
BCP38TMZ7 TRS USD P F .08000	(225,375,534)	(225,375,534)	(225,375,534)
BCP38TMZ7 TRS USD R F .00000	225,375,534	225,375,534	232,029,033
BCP391JR9 TRS USD P F .08000	(226,115,141)	(226,115,141)	(226,115,141)
BCP391JR9 TRS USD R F .00000	226,115,141	226,115,141	232,790,474
BCP391MA2 TRS USD P F .08000	(225,728,436)	(225,728,436)	(225,728,436)
BCP391MA2 TRS USD R F .00000	225,728,436	225,728,436	232,392,353
BCP39NLK3 TRS USD P F .08000	(108,487,361)	(108,487,361)	(108,487,361)
BCP39NLK3 TRS USD R F .00000	108,487,361	108,487,361	111,690,106
BCP39TQJ8 TRS USD P F .09400	(150,202,658)	(150,202,658)	(150,202,658)
BCP39TQJ8 TRS USD R F .00000	150,202,658	150,202,658	154,636,915
BCP3A26G3 TRS USD P F .08000	(80,038,111)	(80,038,111)	(80,038,111)
BCP3A26G3 TRS USD R F .00000	80,038,111	80,038,111	82,400,982
BCP3ABEG4 TRS USD P F .08000	(128,768,316)	(128,768,316)	(128,768,316)
BCP3ABEG4 TRS USD R F .00000	128,768,316	128,768,316	132,569,793
BCP3ARSY5 TRS USD P F .08000	(121,984,795)	(121,984,795)	(121,984,795)
BCP3ARSY5 TRS USD R F .00000	121,984,795	121,984,795	125,586,010
BCP3ART24 TRS USD P F .08000	(156,627,422)	(156,627,422)	(156,627,422)
BCP3ART24 TRS USD R F .00000	156,627,422	156,627,422	161,251,350
BCP3ATLE2 TRS USD P F .09000	(245,776,663)	(245,776,663)	(245,776,663)
BCP3ATLE2 TRS USD R F .00000	245,776,663	245,776,663	253,032,440
BCP3ATLK8 TRS USD P F .09000	(83,847)	(385,380,935)	(385,380,935)
BCP3ATLK8 TRS USD R F .00000	83,847	385,380,935	392,266,451
BCP3AW2C0 TRS USD P F .07000	(91,164,017)	(91,164,017)	(91,164,017)
BCP3AW2C0 TRS USD R F .00000	91,164,017	91,164,017	93,855,346
BCP3AW2F3 TRS USD P F .09000	(227,910,043)	(227,910,043)	(227,910,043)
BCP3AW2F3 TRS USD R F .00000	227,910,043	227,910,043	234,638,364
BCP3AWAL1 TRS USD P F .00000	(182,076,877)	(182,076,877)	(182,076,877)
BCP3AWAL1 TRS USD R F .00000	182,076,877	182,076,877	187,452,120
BCP3BBTP7 TRS USD P F .07000	(49,972,544)	(49,972,544)	(49,972,544)
BCP3BBTP7 TRS USD R F .00000	49,972,544	49,972,544	51,447,825

CalPERS 2016-2017 Annual Investment Report
Derivatives

Security Name	Par Value	Book Value	Market Value
BCP3BBU34 TRS USD P F .09000	(43,698,450)	(43,698,450)	(43,698,450)
BCP3BBU34 TRS USD R F .00000	43,698,450	43,698,450	44,988,509
BCP3BDTM0 TRS USD P F .07000	(338,831)	(1,245,000)	(1,240,732)
BCP3BDTM0 TRS USD R F .00000	338,831	1,245,000	1,191,375
BCP3BDUL0 TRS USD P F .08000	(2,967,378)	(2,094,722)	(2,094,721)
BCP3BDUL0 TRS USD R F .00000	2,967,378	2,094,722	2,226,507
BCP3BDXC7 TRS USD P F .08000	(101,608,258)	(101,608,258)	(101,608,258)
BCP3BDXC7 TRS USD R F .00000	101,608,258	101,608,258	104,607,920
BCP3BDZX9 TRS USD P F .00000	(81,726,394)	(81,726,394)	(84,139,107)
BCP3BDZX9 TRS USD P F .00000	81,726,394	81,726,394	81,726,394
BCP3BDZX9 TRS USD R F .00000	(61,758,458)	(61,758,458)	(61,758,458)
BCP3BDZX9 TRS USD R F .00000	61,758,458	61,758,458	63,581,681
BCP3BE1U0 TRS USD P F .00000	(86,599,371)	(86,599,371)	(86,599,371)
BCP3BE1U0 TRS USD P F .00000	86,599,371	86,599,371	89,155,943
BCP3BE1U0 TRS USD P F .00000	(33,679,256)	(33,679,256)	(33,679,256)
BCP3BE1U0 TRS USD R F .00000	33,679,256	33,679,256	34,673,529
BCP3BE1U0 TRS USD R F .00000	(47,969,615)	(47,969,615)	(47,969,615)
BCP3BE1U0 TRS USD R F .00000	47,969,615	47,969,615	49,385,766
BCP3BWEK8 TRS USD P F .08000	(194,987)	(1,803,294)	(1,803,294)
BCP3BWEK8 TRS USD R F .00000	194,987	1,803,294	1,774,910
BCP3BWEP7 TRS USD P F .00000	(9,383,137)	(9,383,137)	(9,383,137)
BCP3BWEP7 TRS USD R F .08000	9,383,137	9,383,137	9,660,144
BCP3BWJY3 TRS USD P F .08000	(116,629,137)	(116,629,137)	(116,629,137)
BCP3BWJY3 TRS USD R F .00000	116,629,137	116,629,137	120,072,243
BCP3C0R15 TRS USD P F .07000	(220,639,261)	(220,639,261)	(220,639,261)
BCP3C0R15 TRS USD R F .00000	220,639,261	220,639,261	227,152,936
BCP3C0VZ5 TRS USD P F .07000	(2,770,512)	(1,344,140)	(1,344,139)
BCP3C0VZ5 TRS USD R F .00000	2,770,512	1,344,140	1,356,413
BCP3C2B59 TRS USD P F .07000	(343,335)	(3,843,002)	(3,843,002)
BCP3C2B59 TRS USD R F .00000	343,335	3,843,002	3,503,502
BCP3D0Z98 TRS USD P F .00000	(923,524)	(4,383,547)	(4,383,547)
BCP3D0Z98 TRS USD P F .00000	923,524	4,383,547	4,217,223
BCP3D0Z98 TRS USD P F .00000	(763,614)	(1,486,137)	(1,486,137)
BCP3D0Z98 TRS USD R F .00000	763,614	1,486,137	1,557,972
BCP3D0Z98 TRS USD R F .00000	(9,988)	(36,574)	(36,574)
BCP3D0Z98 TRS USD R F .00000	9,988	36,574	35,119
BCP3DEEF7 TRS USD P F .08000	(70,312)	(318,488,470)	(318,488,470)
BCP3DEEF7 TRS USD R F .00000	70,312	318,488,470	328,944,848
BCP3DEEJ9 TRS USD P F .08000	(125,815,494)	(125,815,494)	(129,529,797)
BCP3DEEJ9 TRS USD R F .00000	125,815,494	125,815,494	125,815,494
BCP3DHDS3 TRS USD P F .08000	(174,976,588)	(174,976,588)	(180,142,217)
BCP3DHDS3 TRS USD R F .00000	174,976,588	174,976,588	174,976,588

CalPERS 2016-2017 Annual Investment Report
Derivatives

Security Name	Par Value	Book Value	Market Value
BCP3E44L6 TRS USD P F .00000	(678,875)	(2,535,711)	(2,536,672)
BCP3E44L6 TRS USD P F .00000	678,875	2,535,711	2,448,482
BCP3E44L6 TRS USD P F .00000	(803,200)	(6,745,410)	(6,747,208)
BCP3E44L6 TRS USD R F .00000	803,200	6,745,410	6,637,375
BCP3E44L6 TRS USD R F .00000	(335,589,854)	(335,589,854)	(335,589,854)
BCP3E44L6 TRS USD R F .00000	335,589,854	335,589,854	345,497,081
BCP3E44Y8 TRS USD P F .00000	(48,909,379)	(48,909,379)	(48,909,379)
BCP3E44Y8 TRS USD P F .00000	48,909,379	48,909,379	50,353,274
BCP3E44Y8 TRS USD P F .00000	(171,443,496)	(171,443,496)	(171,443,496)
BCP3E44Y8 TRS USD R F .00000	171,443,496	171,443,496	176,504,821
BCP3E44Y8 TRS USD R F .00000	(532,661,932)	(532,661,932)	(532,661,932)
BCP3E44Y8 TRS USD R F .00000	532,661,932	532,661,932	548,387,087
BCP3E45C5 TRS USD P F .00000	(35,880,987)	(35,880,987)	(35,880,987)
BCP3E45C5 TRS USD P F .00000	35,880,987	35,880,987	36,940,260
BCP3E45C5 TRS USD P F .00000	(95,559)	(587,533,285)	(587,533,285)
BCP3E45C5 TRS USD P F .00000	95,559	587,533,285	597,309,962
BCP3E45C5 TRS USD R F .00000	(50,119,123)	(50,119,123)	(50,119,123)
BCP3E45C5 TRS USD R F .00000	50,119,123	50,119,123	51,598,731
BCP3E45C5 TRS USD R F .00000	(145,796,317)	(145,796,317)	(150,100,491)
BCP3E45C5 TRS USD R F .00000	145,796,317	145,796,317	145,796,317
BCP3E45H4 TRS USD P F .00000	(116,196)	(2,345,426)	(2,345,426)
BCP3E45H4 TRS USD P F .00000	116,196	2,345,426	2,290,754
BCP3E45H4 TRS USD R F .00000	(118,308)	(1,093,509)	(1,093,508)
BCP3E45H4 TRS USD R F .00000	118,308	1,093,509	1,076,925
BCP3E5BT8 TRS USD P F .00000	(706,831)	(991,831)	(991,831)
BCP3E5BT8 TRS USD R F .00000	706,831	991,831	981,324
BCP3ELGP6 TRS USD P F .00000	(68,067)	(842,982)	(842,982)
BCP3ELGP6 TRS USD R F .00000	68,067	842,982	797,702
BCP3EWDS9 TRS USD P F .00000	(276,973)	(655,800)	(655,800)
BCP3EWDS9 TRS USD R F .07000	276,973	655,800	631,137
BCP3F49Y2 TRS USD P F .00000	(448,693)	(2,403,467)	(2,403,467)
BCP3F49Y2 TRS USD R F .07000	448,693	2,403,467	2,396,964
BCP3FBYM4 TRS USD P F .00000	(89,559)	(290,567)	(290,384)
BCP3FBYM4 TRS USD P F .00000	89,559	290,567	292,466
BCP3FBYM4 TRS USD P F .00000	(354,263)	(3,208,750)	(3,208,751)
BCP3FBYM4 TRS USD R F .00000	354,263	3,208,750	2,747,880
BCP3FBYM4 TRS USD R F .00000	(866,107)	(6,507,320)	(6,507,320)
BCP3FBYM4 TRS USD R F .00000	866,107	6,507,320	6,535,075
BCP3FBYW2 TRS USD P F .00000	(1,599,289)	(4,544,805)	(4,544,805)
BCP3FBYW2 TRS USD P F .00000	1,599,289	4,544,805	4,725,513
BCP3FBYW2 TRS USD P F .00000	(126,584)	(492,328)	(492,328)
BCP3FBYW2 TRS USD P F .00000	126,584	492,328	446,997

CalPERS 2016-2017 Annual Investment Report
Derivatives

Security Name	Par Value	Book Value	Market Value
BCP3FBYW2 TRS USD R F .00000	(166,549,877)	(166,549,877)	(166,549,877)
BCP3FBYW2 TRS USD R F .00000	166,549,877	166,549,877	171,466,734
BCP3FBYW2 TRS USD R F .00000	(204,253,478)	(204,253,478)	(204,253,478)
BCP3FBYW2 TRS USD R F .00000	204,253,478	204,253,478	210,283,414
BCP3GAAV1 TRS USD P F .07000	(289,723,226)	(289,723,226)	(289,723,226)
BCP3GAAV1 TRS USD R F .00000	289,723,226	289,723,226	298,276,386
BCP3GAAY5 TRS USD P F .07000	(202,101,029)	(202,101,029)	(202,101,029)
BCP3GAAY5 TRS USD R F .00000	202,101,029	202,101,029	208,067,422
BCP3GU3H6 TRS USD P F .07000	(146,900,277)	(146,900,277)	(146,900,277)
BCP3GU3H6 TRS USD R F .00000	146,900,277	146,900,277	151,237,042
BCP3GU3P8 TRS USD P F .07000	(118,914)	(545,199,285)	(545,199,285)
BCP3GU3P8 TRS USD R F .00000	118,914	545,199,285	556,322,501
BCP3GU3S2 TRS USD P F .07000	(89,468)	(382,035)	(382,035)
BCP3GU3S2 TRS USD R F .00000	89,468	382,035	396,940
BCP3GWCC3 TRS USD P F .00000	(101,834)	(380,502)	(380,502)
BCP3GWCC3 TRS USD R F .00000	101,834	380,502	367,283
BCP3H0UD0 TRS USD P F .08000	(80,232)	(674,004)	(674,004)
BCP3H0UD0 TRS USD R F .00000	80,232	674,004	663,008
BCP3HB3T1 TRS USD P F .00000	(1,639,273)	(11,448,738)	(11,448,738)
BCP3HB3T1 TRS USD R F .08000	1,639,273	11,448,738	12,170,981
BCP3HQGN7 TRS USD P F .00000	(803,626)	(3,146,731)	(3,146,731)
BCP3HQGN7 TRS USD P F .00000	803,626	3,146,731	3,019,691
BCP3HQGN7 TRS USD P F .00000	(976,905)	(1,178,256)	(1,178,256)
BCP3HQGN7 TRS USD R F .00000	976,905	1,178,256	1,356,280
BCP3HQGN7 TRS USD R F .00000	(269,171)	(709,797)	(989,419)
BCP3HQGN7 TRS USD R F .00000	269,171	709,797	1,027,682
BCP3HTB48 TRS USD P F .00000	(22,981,720)	(22,981,720)	(23,660,182)
BCP3HTB48 TRS USD P F .00000	22,981,720	22,981,720	22,981,720
BCP3HTB48 TRS USD P F .00000	(118,927,864)	(118,927,864)	(118,927,864)
BCP3HTB48 TRS USD R F .00000	118,927,864	118,927,864	122,438,832
BCP3HTB48 TRS USD R F .00000	(19,698,608)	(19,698,608)	(20,280,147)
BCP3HTB48 TRS USD R F .00000	19,698,608	19,698,608	19,698,608
BCP3HTBH9 TRS USD P F .00000	(12,706,965)	(12,706,965)	(12,706,965)
BCP3HTBH9 TRS USD P F .00000	12,706,965	12,706,965	13,082,098
BCP3HTBH9 TRS USD R F .00000	(245,117,178)	(245,117,178)	(252,353,486)
BCP3HTBH9 TRS USD R F .00000	245,117,178	245,117,178	245,117,178
BCP3HTBN6 TRS USD P F .00000	(193,761)	(1,783,777)	(1,783,777)
BCP3HTBN6 TRS USD P F .00000	193,761	1,783,777	1,790,069
BCP3HTBN6 TRS USD P F .00000	(52,271)	(203,298)	(203,298)
BCP3HTBN6 TRS USD P F .00000	52,271	203,298	184,580
BCP3HTBN6 TRS USD P F .00000	(6,100)	(58,024)	(1,766)
BCP3HTBN6 TRS USD R F .00000	(6,100)	(40,170)	(0)

CalPERS 2016-2017 Annual Investment Report
Derivatives

Security Name	Par Value	Book Value	Market Value
BCP3HTBN6 TRS USD R F .00000	(395,221)	(1,648,661)	(1,648,661)
BCP3HTBN6 TRS USD R F .00000	395,221	1,648,661	1,789,250
BCP3HTBN6 TRS USD R F .00000	(292,923)	(1,951,013)	(1,951,013)
BCP3HTBN6 TRS USD R F .00000	292,923	1,951,013	1,948,520
BCP3HTBR7 TRS USD P F .00000	(1,028,931)	(13,159,091)	(13,159,091)
BCP3HTBR7 TRS USD P F .00000	1,028,931	13,159,091	12,173,392
BCP3HTBR7 TRS USD P F .00000	(1,481,732)	(3,015,757)	(3,015,757)
BCP3HTBR7 TRS USD R F .00000	1,481,732	3,015,757	3,210,949
BCP3HTBR7 TRS USD R F .00000	(681,336)	(2,274,860)	(2,274,860)
BCP3HTBR7 TRS USD R F .00000	681,336	2,274,860	2,253,778
BCP3HTBU0 TRS USD P F .00000	(106,175)	(412,946)	(412,946)
BCP3HTBU0 TRS USD P F .00000	106,175	412,946	374,927
BCP3HTBU0 TRS USD P F .00000	(231,610)	(1,216,206)	(1,216,206)
BCP3HTBU0 TRS USD R F .00000	231,610	1,216,206	1,247,769
BCP3HTBU0 TRS USD R F .00000	(6,100)	(70,975)	(12,089)
BCP3HTBU0 TRS USD R F .00000	(6,100)	(48,647)	(7,339)
BCP3HTC47 TRS USD P F .00000	(104,205,195)	(104,205,195)	(104,205,195)
BCP3HTC47 TRS USD P F .00000	104,205,195	104,205,195	107,281,523
BCP3HTC47 TRS USD R F .00000	(50,000,000)	(50,000,000)	(50,000,000)
BCP3HTC47 TRS USD R F .00000	50,000,000	50,000,000	51,476,092
BCP3HTCA3 TRS USD P F .00000	(37,892,798)	(37,892,798)	(37,892,798)
BCP3HTCA3 TRS USD P F .00000	37,892,798	37,892,798	39,011,463
BCP3HTCA3 TRS USD P F .00000	(133,015)	(624,982,550)	(624,982,550)
BCP3HTCA3 TRS USD P F .00000	133,015	624,982,550	622,292,055
BCP3HTCA3 TRS USD P F .00000	(133,015)	(624,981,619)	(624,981,619)
BCP3HTCA3 TRS USD R F .00000	133,015	624,981,619	622,292,055
BCP3HTCA3 TRS USD R F .00000	(7,800)	(56,792)	(20,665)
BCP3HTCA3 TRS USD R F .00000	(7,800)	(73,829)	(41,898)
BCP3HTCA3 TRS USD R F .00000	175,000,000	749,875	87,500
BCP3HTCA3 TRS USD R F .00000	(175,000,000)	(595,875)	(367,500)
BCP3HTCP0 TRS USD P F .00000	69,000,000	291,456	55,200
BCP3HTCP0 TRS USD P F .00000	(69,000,000)	(232,116)	(186,300)
BCP3HTCP0 TRS USD P F .00000	(6,100)	(59,305)	(69,801)
BCP3HTCP0 TRS USD P F .00000	(6,100)	(42,757)	(15,882)
BCP3HTCP0 TRS USD P F .00000	(10,000)	(10,000)	(10,000)
BCP3HTCP0 TRS USD R F .00000	36	10,000	10,000
BCP3HTCP0 TRS USD R F .00000	(100,000,000)	(382,348)	(240,000)
BCP3HTCP0 TRS USD R F .00000	100,000,000	420,600	370,000
BCP3HTCP0 TRS USD R F .00000	(5,000)	(5,000)	(5,000)
BCP3HTCP0 TRS USD R F .00000	5,000	5,000	5,000
BCP3HTCS4 TRS USD P F .00000	(5,230,000)	(5,230,000)	(5,230,000)
BCP3HTCS4 TRS USD P F .00000	5,230,000	5,230,000	5,244,153

CalPERS 2016-2017 Annual Investment Report
Derivatives

Security Name	Par Value	Book Value	Market Value
BCP3HTCS4 TRS USD P F .00000	(16,950,000)	(24,182,572)	(22,017,190)
BCP3HTCS4 TRS USD P F .00000	16,950,000	24,182,572	21,942,461
BCP3HTCS4 TRS USD R F .00000	(800,000)	(800,000)	(816,470)
BCP3HTCS4 TRS USD R F .00000	800,000	787,520	800,000
BCP3HTCS4 TRS USD R F .00000	(1,500,000)	(1,500,000)	(1,543,062)
BCP3HTCS4 TRS USD R F .00000	1,500,000	1,456,196	1,500,000
BCP3HTCX3 TRS USD P F .00000	(1,400,000)	(1,400,000)	(1,441,769)
BCP3HTCX3 TRS USD R F .00000	1,400,000	1,361,155	1,400,000
BCP3J0TM0 TRS USD P F .08000	(1,000,000)	(1,060,295)	(1,174,057)
BCP3J0TM0 TRS USD R F .00000	1,000,000	1,031,398	1,140,550
BCP3J0V13 TRS USD P F .09000	(1,200,000)	(1,280,880)	(1,406,561)
BCP3J0V13 TRS USD R F .00000	1,200,000	1,253,666	1,368,660
BCP3J0V47 TRS USD P F .08000	(2,200,000)	(2,345,655)	(2,580,328)
BCP3J0V47 TRS USD R F .00000	2,200,000	2,276,340	2,509,210
BCP3J26H2 TRS USD P F .08000	(32,700,000)	(32,700,000)	(33,306,814)
BCP3J26H2 TRS USD R F .00000	32,700,000	32,142,076	32,700,000
BCP3J2J47 TRS USD P F .08000	(4,800,000)	(3,492,240)	(3,681,840)
BCP3J2J47 TRS USD R F .00000	4,800,000	3,368,079	3,483,682
BCP3JGGS6 TRS USD P F .00000	(500,000)	(652,950)	(559,307)
BCP3JGGS6 TRS USD R F .00000	500,000	652,950	649,475
BCP3JHW31 TRS USD P F .00000	(16,400,000)	(16,400,000)	(16,286,423)
BCP3JHW31 TRS USD P F .00000	16,400,000	16,502,906	16,400,000
BCP3JHW31 TRS USD R F .00000	(1,800,000)	(1,800,000)	(1,673,923)
BCP3JHW31 TRS USD R F .00000	1,800,000	1,956,834	1,800,000
BCP3JLBE1 TRS USD P F .00000	(23,300,000)	(26,149,823)	(26,469,131)
BCP3JLBE1 TRS USD P F .00000	23,300,000	26,138,807	26,574,814
BCP3JLBE1 TRS USD P F .00000	(12,350,000)	(13,089,147)	(13,759,262)
BCP3JLBE1 TRS USD R F .00000	12,350,000	13,099,899	14,085,792
BCP3JLBE1 TRS USD R F .00000	(42,800,000)	(55,627,184)	(55,602,521)
BCP3JLBE1 TRS USD R F .00000	42,800,000	55,641,013	55,595,029
BCP3JLDW9 TRS USD P F .00000	(31,750,000)	(39,782,566)	(41,752,899)
BCP3JLDW9 TRS USD P F .00000	31,750,000	38,971,736	41,241,640
BCP3JLDW9 TRS USD P F .00000	(750,000)	(940,200)	(1,003,893)
BCP3JLDW9 TRS USD P F .00000	750,000	900,393	974,212
BCP3JLDW9 TRS USD R F .00000	(1,400,000)	(1,400,000)	(1,448,736)
BCP3JLDW9 TRS USD R F .00000	1,400,000	1,321,980	1,400,000
BCP3JLDW9 TRS USD R F .00000	(1,200,000)	(1,200,000)	(1,210,607)
BCP3JLDW9 TRS USD R F .00000	1,200,000	1,183,977	1,200,000
BCP3JSMC8 TRS USD P F .00000	12,800,000	-	-
BCP3JSMC8 TRS USD P F .00000	2,500,000	3,119,249	3,243,401
BCP3JSMC8 TRS USD P F .00000	(3,050,500)	(3,050,500)	(3,050,500)
BCP3JSMC8 TRS USD P F .00000	8,700,000	11,025,945	11,293,089

CalPERS 2016-2017 Annual Investment Report
Derivatives

Security Name	Par Value	Book Value	Market Value
BCP3JSMC8 TRS USD R F .00000	(11,049,000)	(11,049,000)	(11,049,000)
BCP3JSMC8 TRS USD R F .00000	60,000,000	45,627,376	46,223,872
BCP3JSMC8 TRS USD R F .00000	(45,801,429)	(45,801,429)	(45,801,429)
BCP3JSMC8 TRS USD R F .00000	27,100,000	33,114,099	35,161,575
BCP3JSMG9 TRS USD P F .00000	(33,143,300)	(33,143,300)	(33,143,300)
BCP3JSMG9 TRS USD P F .00000	33,700,000	41,188,810	43,724,911
BCP3JSMG9 TRS USD P F .00000	(41,215,100)	(41,215,100)	(41,215,100)
BCP3JSMG9 TRS USD P F .00000	1,700,000	2,072,554	2,205,513
BCP3JSMG9 TRS USD P F .00000	(2,074,000)	(2,074,000)	(2,074,000)
BCP3JSMG9 TRS USD R F .00000	47,800,000	35,896,666	36,825,018
BCP3JSMG9 TRS USD R F .00000	(36,034,678)	(36,034,678)	(36,034,678)
BCP3JSMG9 TRS USD R F .00000	20,200,000	25,600,470	26,220,736
BCP3JSMG9 TRS USD R F .00000	(25,654,000)	(25,654,000)	(25,654,000)
BCP3JSMG9 TRS USD R F .00000	4,200,000	-	-
BCP3JSMK0 TRS USD P F .00000	10,900,000	-	-
BCP3JSMK0 TRS USD P F .00000	(3,800,000)	-	-
BCP3JSMK0 TRS USD P F .00000	30,773	-	-
BCP3JSMK0 TRS USD P F .00000	(20,300,000)	-	-
BCP3JSMK0 TRS USD R F .00000	3,300,000	-	-
BCP3JSMK0 TRS USD R F .00000	20,000,000	-	-
BCP3JSMK0 TRS USD R F .00000	23,236	-	-
BCP3JSMK0 TRS USD R F .00000	(1,495,000)	(64,388)	(22,425)
BCP3JUB01 TRS USD P F .00000	1,495,000	51,475	48,588
BCP3JUB01 TRS USD P F .00000	(16,940,000)	(16,940,000)	(16,940,000)
BCP3JUB01 TRS USD R F .00000	16,940,000	16,940,000	17,176,789
BCP3JUB01 TRS USD R F .00000	(3,200,000)	(2,701,119)	(2,343,040)
BCP3K1HE7 TRS USD P F .00000	3,200,000	2,701,119	2,445,643
BCP3K1HE7 TRS USD R F .08000	(300,000,000)	-	-
BCP3K1HZ0 TRS USD P F .08000	4,200,000	-	-
BCP3K1HZ0 TRS USD R F .00000	39,325	-	-
BCP3K1K29 TRS USD P F .00000	(172,629)	-	-
BCP3K1K29 TRS USD R F .08000	312,114	-	-
BCP3K1K52 TRS USD P F .08000	(13,100,000)	-	-
BCP3K1K52 TRS USD R F .00000	(13,100,000)	-	-
BCP3K8SH3 TRS USD P F .00000	8,750	-	-
BCP3K8SH3 TRS USD R F .08000	(36,949)	-	-
BCP3KBR12 TRS USD P F .00000	200	-	-
BCP3KBR12 TRS USD P F .00000	2,654,066	-	-
BCP3KBR12 TRS USD P F .00000	(41,272,620)	(2,206,148)	(2,280,287)
BCP3KBR12 TRS USD P F .00000	41,272,620	2,206,148	2,336,552
BCP3KBR12 TRS USD R F .00000	(38,831,800)	(2,102,454)	(2,145,433)
BCP3KBR12 TRS USD R F .00000	38,831,800	2,102,454	2,221,193

CalPERS 2016-2017 Annual Investment Report
Derivatives

Security Name	Par Value	Book Value	Market Value
BCP3KBR12 TRS USD R F .00000	(35,790,000)	(1,996,441)	(1,977,375)
BCP3KBR12 TRS USD R F .00000	35,790,000	1,996,441	1,992,634
BCP3KGT50 TRS USD P F .00000	(144,111,000)	(7,937,157)	(7,962,044)
BCP3KGT50 TRS USD R F .00000	144,111,000	7,937,157	8,001,825
BCP3KTB85 SPX PUT	(142,920,000)	(7,871,561)	(7,896,242)
BCP3KTBF9 SPX CALL	142,920,000	7,871,561	7,941,612
BCP3L0JU0 TRS USD P F .00000	(5,000)	(5,000)	(5,000)
BCP3L0JU0 TRS USD P F .00000	5,000	5,000	4,921
BCP3L0JU0 TRS USD P F .00000	95,191	-	-
BCP3L0JU0 TRS USD P F .00000	(16,950,000)	(24,182,572)	(22,017,190)
BCP3L0JU0 TRS USD R F .00000	16,950,000	24,182,572	22,060,479
BCP3L0JU0 TRS USD R F .00000	(9,300,000)	(9,300,000)	(9,300,000)
BCP3L0JU0 TRS USD R F .00000	9,300,000	8,523,251	8,854,274
BCP3L0JU0 TRS USD R F .00000	(2,200,000)	(2,348,390)	(2,509,210)
BCP3L0JY2 TRS USD P F .00000	2,200,000	2,219,962	2,470,179
BCP3L0JY2 TRS USD P F .00000	(6,900,000)	(6,900,000)	(6,900,000)
BCP3L0JY2 TRS USD P F .00000	6,900,000	6,679,129	6,746,953
BCP3L0JY2 TRS USD P F .00000	(400,000)	(427,740)	(456,220)
BCP3L0JY2 TRS USD P F .00000	400,000	412,813	456,220
BCP3L0JY2 TRS USD R F .00000	(1,400,000)	(1,502,026)	(1,596,770)
BCP3L0JY2 TRS USD R F .00000	1,400,000	1,426,257	1,555,567
BCP3L0JY2 TRS USD R F .00000	(300,000)	(336,195)	(342,165)
BCP3L0JY2 TRS USD R F .00000	300,000	312,377	320,217
BCP3L0JY2 TRS USD R F .00000	(1,700,000)	(1,700,000)	(1,760,384)
BCP3L2UF6 TRS USD P F .00000	1,700,000	1,638,922	1,700,000
BCP3L2UF6 TRS USD P F .00000	(3,700,000)	(3,700,000)	(3,831,424)
BCP3L2UF6 TRS USD P F .00000	3,700,000	3,566,568	3,700,000
BCP3L2UF6 TRS USD P F .00000	(1,300,000)	(1,300,000)	(1,346,176)
BCP3L2UF6 TRS USD R F .00000	1,300,000	1,253,187	1,300,000
BCP3L2UF6 TRS USD R F .00000	(8,000,000)	(935,522)	(948,480)
BCP3L2UF6 TRS USD R F .00000	8,000,000	939,097	957,499
BCP3L2UF6 TRS USD R F .00000	(9,700,000)	(1,134,321)	(1,150,032)
BCP3L2UU3 TRS USD P F .00000	9,700,000	1,138,233	1,160,116
BCP3L2UU3 TRS USD P F .00000	(35,800,000)	(4,061,959)	(4,244,447)
BCP3L2UU3 TRS USD P F .00000	35,800,000	4,038,379	4,287,954
BCP3L2UU3 TRS USD P F .00000	(9,400,000)	(1,099,239)	(1,114,464)
BCP3L2UU3 TRS USD R F .00000	9,400,000	1,104,000	1,126,197
BCP3L2UU3 TRS USD R F .00000	(15,100,000)	(1,765,894)	(1,790,256)
BCP3L2UU3 TRS USD R F .00000	15,100,000	1,776,267	1,814,706
BCP3L2UU3 TRS USD R F .00000	(4,100,000)	(479,481)	(486,096)
BCP3L2VK4 TRS USD P F .00000	4,100,000	482,387	492,915
BCP3L2VK4 TRS USD P F .00000	(400,000,000)	(22,134,569)	(22,099,753)

CalPERS 2016-2017 Annual Investment Report
Derivatives

Security Name	Par Value	Book Value	Market Value
BCP3L2VK4 TRS USD R F .00000	400,000,000	21,373,353	21,325,823
BCP3L2VK4 TRS USD R F .00000	(160,000,000)	(1,463,118)	(1,423,994)
BCP3L2VP3 TRS USD P F .00000	160,000,000	1,871,398	1,686,642
BCP3L2VP3 TRS USD R F .00000	(210,000,000)	(14,522,117)	(16,027,476)
BCP3L2VU2 TRS USD P F .00000	210,000,000	14,881,349	16,774,834
BCP3L2VU2 TRS USD P F .00000	(141,000,000)	(7,284,949)	(7,790,163)
BCP3L2VU2 TRS USD R F .00000	141,000,000	6,839,804	7,316,194
BCP3L2VU2 TRS USD R F .00000	(340,000,000)	(2,968,796)	(3,025,988)
BCP3L3331 SPX PUT	340,000,000	2,899,852	2,957,813
BCP3L3349 SPX CALL	(9,800,000)	(7,343,809)	(7,546,008)
BCP3L87X0 TRS USD P F .09000	9,800,000	6,591,644	6,409,501
BCP3L87X0 TRS USD R F .00000	(34,100,000)	(2,483,316)	(2,602,557)
BCP3L8801 TRS USD P F .09000	34,100,000	2,521,822	2,688,174
BCP3L8801 TRS USD R F .00000	(25,500,000)	(1,898,880)	(1,946,193)
BCP3L8835 TRS USD P F .09000	25,500,000	1,893,002	1,970,053
BCP3L8835 TRS USD R F .00000	(9,500,000)	(701,203)	(725,052)
BCP3LAKU6 TRS USD P F .00000	9,500,000	712,235	748,274
BCP3LAKU6 TRS USD R F .00000	(320,400,000)	(9,091,683)	(9,431,852)
BCP3LAKZ5 TRS USD P F .00000	320,400,000	9,091,683	9,566,553
BCP3LAKZ5 TRS USD R F .00000	(72,700,000)	(77,697,075)	(82,917,983)
BCP3LCGQ6 SPX CALL	72,700,000	78,427,441	83,322,169
BCP3LCGX1 SPX PUT	(2,900,000)	(3,226,686)	(3,307,595)
BCP3LJ3N2 USD C BRL P 3.4041	2,900,000	3,256,379	3,232,282
BCP3LJ3N2 USD C BRL P 3.4041	(2,000,000)	(2,472,799)	(2,597,899)
BCP3LJ3P7 USD P BRL C 3.2878	2,000,000	2,470,182	2,594,175
BCP3LJ3P7 USD P BRL C 3.2878	(300,000)	(382,140)	(389,685)
BCP3LL7E3 USD C BRL P 3.4049	300,000	412,547	402,279
BCP3LL7E3 USD C BRL P 3.4049	(337,800,000)	(17,221,190)	(18,663,241)
BCP3LL7F0 USD P BRL C	337,800,000	17,194,572	19,446,368
BCP3LL7F0 USD P BRL C	(14,900,000)	(14,900,000)	(14,900,000)
BCP3LN2L8 SPX PUT	14,900,000	15,160,082	15,081,308
BCP3LN2R5 SPX CALL	(470,000,000)	(4,224,719)	(4,182,983)
BCP3LR9U2 TRS USD P V 03MLIBOR	470,000,000	4,240,825	4,187,897
BCP3LR9U2 TRS USD R E	(102,700,000)	(2,976,467)	(3,023,256)
BCP3LSHL1 USD P BRL C	102,700,000	2,976,467	3,042,963
BCP3LSHM9 USD C BRL P	(31,200,000)	(904,243)	(918,457)
BCP3LUV89 IRS USD P F 2.11550	31,200,000	904,243	923,112
BCP3LUV89 IRS USD R V 03MLIBOR	(7,000)	(7,072)	(7,310)
BS0ZXS2 IRS USD P F 2.15700	7,000	7,072	15,099
BS0ZXS2 IRS USD R V 03MLIBOR	(7,000)	(7,072)	(13,512)
BS11OO2 IRS GBP P F .87750	7,000	7,072	7,310
BS11OO2 IRS GBP R V 06MLIBOR	(11,000)	(11,186)	(49,341)

CalPERS 2016-2017 Annual Investment Report
Derivatives

Security Name	Par Value	Book Value	Market Value
BWPC0DTU2 CDS USD P F 1.00000	11,000	11,186	11,486
BWPC0DTU2 CDS USD R V 03MEVENT	(11,000)	(11,186)	(11,486)
BWPC0E4Q6 CDS USD P F 1.00000	11,000	11,186	22,903
BWPC0E4Q6 CDS USD R V 03MEVENT	85,666,233	-	-
BWPC0E6G6 CDS USD P F 1.00000	(70,000)	(34,537)	(14,219)
BWPC0E6G6 CDS USD R V 03MEVENT	(70,000)	(25,619)	(22,969)
BWPC0EEW2 CDS EUR P F 1.00000	9,700,000	-	-
BWPC0EEW2 CDS EUR R V 03MEVENT	1,045,473,056	-	-
BWPC0EEY8 CDS EUR P F 1.00000	(1,200,000)	-	-
BWPC0EEY8 CDS EUR R V 03MEVENT	600,000	67,500	61,440
Total		**$ 31,985,313**	**$ 228,976,468**

CalPERS 2016-2017 Annual Investment Report
Real Estate Partnerships

Security Name	Book Value	Market Value
301 Capitol Mall, LP	60,527,255	16,610,252
AGI Resmark Housing Fund, LLC	40,432,500	90,205,080
ARA Asia Dragon Fund	2,112,856	2,112,856
ARA Asia Dragon Fund II	23,706,235	52,025,688
ARA China Long Term Hold	912,980,988	912,980,988
Asia Pacific Property Fund SCSP	247,696,250	258,239,612
BlackRock Europe Parallel Property Fund II L.P.	18,820,648	1,981,592
CalEast Canada Limited Partnership	3,291,615	3,291,615
CalEast Industrial Investors, LLC	15,438,818	15,438,818
CalEast Solstice - Base	2,002,438,767	2,651,975,326
CalEast Solstice - DT Land	476,931,625	334,108,030
CalEast Solstice - DT Other	1,066,062,632	1,046,846,003
CalEast Solstice, LLC	(3,028,921)	(3,028,921)
CalSmart LLC (Canyon)	371,435	371,435
CalWest - CalPERS	12,040,976	10,071,319
Canyon Catalyst Fund, LLC	259,180,139	308,590,003
Canyon Johnson Urban Fund, III	2,014,071	2,014,071
CBRE Strategic Partners UK Fund II	-	(21,767,496)
CIM Fund III, LP	176,907,695	402,587,139
CIM Urban Real Estate Fund, LP	350,280,354	308,390,912
CIM Urban REIT LLC	242,849,833	314,403,474
FSP - Base	2,607,531,898	4,039,203,948
FSP - DT 2012 and Beyond	446,445,342	738,789,130
GRI - Base	302,105,943	2,092,046,763
HC Green Development Fund LP	209,639,301	207,283,163
HC NOP Holdings L.P.	868,428	868,428
HCB Interests II LP	119,514,852	114,363,923
HCB LTH	478,911,495	478,911,495
HCC Interests LP	10,817,955	10,817,955
HCM Holdings II LP	138,434	138,434
HCR LTH LLC	412,243,033	360,076,464
Hearthstone Housing Partners II, LLC	-	(141,182)
Hearthstone Housing Partners, L.P.	-	(3,180,041)
Hearthstone Path-of-Growth Fund, LLC	-	16,878,892
Hearthstone-MSII Homebuilding Investors, LLC	-	(60,860)
Hines European Development Fund LP	7,292,834	7,292,834
IHP Investment Fund I, L.P.	16,239,533	32,313,612
IHP Investment Fund II, L.P.	6,283,153	8,576,260
IHP Investment Fund III, L.P.	404,980,970	345,051,714
IMI - Base	2,354,792,192	6,434,274,099
IMP - Base	1,940,109,830	3,699,191,998
IMP - DT 2012 and Beyond	337,698,062	495,386,311

CalPERS 2016-2017 Annual Investment Report
Real Estate Partnerships

Security Name	Book Value	Market Value
Institutional Core Multifamily Investors	512,841,737	581,149,438
Institutional Logistics Partners, LLC	557,846,871	665,019,559
KAREC California Development Program, LLC	4,649	4,649
KC 2011, LLC	217,833,384	189,961,208
KSC Affordable Housing Investment Fund, LLC	74,418,563	76,223,811
Land Management Company, LLC	871,978,984	462,041,766
LaSalle Japan Logistics Fund II LP	230,751	230,751
National Office Partners, LLC (CWP)	344,602	344,602
Newland National Partners IV, LLC	122,368	122,368
ORA Multifamily Investments I, LLC	151,641,621	224,727,271
ORA Residential Investments I, L.P.	122,802,344	199,380,788
Pacific Multifamily Investors, LLC	839,088,134	935,063,117
PERS-400 R STREET	17,746,384	17,746,384
PLA Residential Fund I, LLC	481,323	481,323
PLA Retail Fund I, LP	2,000,182	2,000,182
Project Knight - SP Secondary Sale	291,963,174	291,963,174
Stockbridge Hollywood Park Co-Investors, LP	39,630,333	76,944,395
Stockbridge Real Estate Fund II -B, LP	24,158,317	24,504,258
TechCore, LLC	-	1,208,220,711
TPG Hospitality Investments IV, LLC	102,208,045	10,821,052
Whitney Ranch Venture, LLC	48,716,263	44,322,694
Xander Co-Investment	175,555,507	21,703,552
Total	**$ 19,618,282,562**	**$ 30,818,508,189**

CalPERS 2016-2017 Annual Investment Report
Private Equity

Security Name	Book Value	Market Value
AACP AP INVESTORS	11,863,795	5,469,565
AACP CHINA DEBT INVESTORS	1,833,031	325,147
AACP CHINA GROWTH	23,213,160	26,395,870
AACP CHINA VENTURE INVESTORS	3,239,512	4,602,159
AACP INDIA A	4,598,360	10,059,087
AACP INDIA B	4,320,248	7,084,964
AACP INDIA C	4,879,861	16,598,276
ABERDARE VENTURES IV L P	45,786,342	42,455,935
ADVENT INTERNATIONAL GPE V D	6,500,876	4,624,946
ADVENT INTERNATIONAL GPE VI A	203,163,024	316,882,307
ADVENT INTERNATIONAL GPE VII C	325,552,724	422,621,152
ADVENT INTERNATIONAL GPE VIII	117,000,000	114,888,969
ADVENT LATIN AMERICAN PEF III	8,753,196	5,981,873
ADVENT LATIN AMERICAN PRIVATE	84,760,223	100,158,189
ADVENT LATIN AMERICAN PRIVATE	105,131,740	89,982,256
AFFINITY ASIA PACIFIC FUND III	78,354,923	41,152,932
AISLING CAPITAL 11	59,385,262	20,963,117
AISLING CAPITAL III LP	56,878,022	54,942,796
ALTA V	11,644,856	40,373
AMERICAN RIVERS VENTURES I LP	14,874,538	-
AP ALTERNATIVE ASSETS L P	128,457,086	288,046,710
APOLLO ASIA OPPORTUNITY FUND	5,800,283	-
APOLLO CO INVESTORS (MHE), L.P	1,025,063	66,282,797
APOLLO CREDIT OPPORT FD I	-	39,003,309
APOLLO EURO PRINCIPAL FINANCE	390,336	1,067,922
APOLLO GLOBAL MANAGEMENT A	364,368,210	473,025,027
APOLLO INVESTMENT FUND IV	1	283,477
APOLLO INVESTMENT FUND V	-	4,903,036
APOLLO INVESTMENT FUND VI	217,003,193	159,070,675
APOLLO INVESTMENT FUND VII LP	192,114,583	209,445,816
APOLLO INVESTMENT FUND VIII	287,896,763	336,044,025
APOLLO SVF MNGMNT L P	399,995,890	398,939,500
ARCLIGHT ENERGY PARTNERS FD 3	23,415,905	523,135
ARCLIGHT ENERGY PARTNERS FD IV	39,511,618	32,037,131
ARES CORP OPP FUND V L.P.	19,078,296	20,368,408
ARES CORP OPPORTUNITY FUND II	13,900,770	18,406,535
ARES CORPORATE OPP FUND III	183,298,424	315,802,557
ARES CORPORATE OPP FUND LP	4,491,167	7,074,498
ARES SPECIAL SIT. FUND	1	63,456
ASIA ALTERNATIVES CAPITAL	21,711,631	25,898,222
ASIA ALTERNATIVES CAPITAL II	31,537,692	69,802,579
ATHENE HOLDING LTD CLASS A	105,630,850	113,908,043

CalPERS 2016-2017 Annual Investment Report
Private Equity

Security Name	Book Value	Market Value
AVATAR INTL.INVESTORS L.P.	35,950,413	39,705,542
AVATAR NA INVESTORS, L.P.	13,280,375	13,398,172
AVENUE ASIA SPECIAL SITUATIONS	-	6,634,028
AVENUE EUROPE SPL SIT FUND	1	-
AVENUE SPECIAL SIT FND VI (A)	22,406,739	30,463,754
AVENUE SPECIAL SITUATIONS FD V	1	503,438
AVENUE SPECIAL SITUATIONS IV	-	588,929
BANC OF AMERICA CAL COMM	30,142,403	23,231,715
BARING VOSTOK PRIV EQ FD IV	69,017,000	51,967,869
BIRCH HILL EQUITY PRTNRS IV LP	104,283,458	131,493,792
BIRCH HILL EQUITY PRTNS III LP	79,374,631	23,277,292
BLACKSTONE CAPITAL PRTS VI	378,271,590	448,957,627
BLACKSTONE COMMUNICATIONS I	43,378,691	1,017,100
BLACKSTONE FIRST EAGLE CO INV	66,904,878	72,551,850
BLACKSTONE GST CO INVEST LP	100,056,248	119,947,030
BLACKSTONE MANAGEMENT PRTNRS V	160,870,597	65,338,421
BLACKSTONE MANAGEMENT PTRS IV	22,616,674	22,157,714
BLACKSTONE MEZZANINE PTNRS	15,675,536	-
BLACKSTONE TACT OPPS FD	107,394,695	98,250,789
BLACKSTONE TACTICAL OPP FD (RL	100,124,356	163,525,401
BLACKSTONE TACTICAL OPP FND II	186,257,716	214,038,834
BLACKSTONE TACTICAL OPPORTUNI	574,248,782	653,570,844
BLACKSTONE TOF (T4U	41,054,052	56,099,090
BRIDGEPOINT EUROPE II C LP	1,914,485	494,267
BRIDGEPOINT EUROPE III C LP	15,396,359	14,770,877
BRIDGEPOINT EUROPE III D	132,391,644	87,822,926
BRIDGEPOINT EUROPE IV B LP	47,916,869	45,912,801
BRIDGEPOINT EUROPE IV D	166,384,654	174,200,477
BRIDGEPOINT EUROPE V LP	162,391,831	159,879,399
CAESARS ACQUISITION COMPANY	6,774,443	-
CALIFORNIA ASIA INVESTORS LP	93,835,179	461,397,854
CALIFORNIA EM VENTURES IV LLC	304,346,264	272,159,482
CALIFORNIA EMERG VENT II LLC	633,009,992	86,725,940
CALIFORNIA EMERG VENT III LLC	237,414,611	100,956,440
CALIFORNIA EMERGING VENTURES	373,127,001	20,741,127
CALIFORNIA MEZZ INV FUND LP	14,249,087	16,060,929
CALPERS WELLSPRING V LP	14,140,661	14,082,335
CAPITAL LINK FUND I	305,787,452	268,588,815
CAPITAL LINK FUND II	251,826,404	241,602,799
CARLYLE	21,117,864	5,018,618
CARLYLE ACOSTA COINVESTMENT LP	100,285,941	90,039,325
CARLYLE ASIA GROWTH PRTNRS IV	92,251,389	96,391,702

CalPERS 2016-2017 Annual Investment Report
Private Equity

Security Name	Book Value	Market Value
CARLYLE ASIA GROWTH PRTNS III	41,213,011	5,481,207
CARLYLE ASIA PARTNERS GP II	40,851,091	15,355,394
CARLYLE ASIA PARTNERS III	118,430,854	141,216,315
CARLYLE ASIA PARTNERS LP	22,436,648	-
CARLYLE EUROPE PARTNERS II	3,044,803	1,559,286
CARLYLE EUROPE PARTNERS III LP	134,045,516	72,123,414
CARLYLE EUROPE REALTY PARTNERS	9,852,914	-
CARLYLE EUROPE TECH PTNRS II	41,332,077	24,827,217
CARLYLE GLB FIN SERV PARTNERS	43,187,397	65,994,833
CARLYLE HAVASU COINVESTMENT, L	72,353,505	72,277,896
CARLYLE JAPAN INTL PARTNERS II	70,181,436	42,166,790
CARLYLE JAPAN PARTNERS LP	8,709,147	-
CARLYLE MANOR CARE	13,128,107	89,245
CARLYLE MEXICO PARTNERS	7,845,467	1,385,313
CARLYLE PARTNERS IV, L.P.	21,474,284	8,400,090
CARLYLE PARTNERS KINDER MORGAN	15,686,528	-
CARLYLE PARTNERS V	327,084,769	255,311,844
CARLYLE PARTNERS VI L.P.	352,953,832	356,747,661
CARLYLE REALTY III LP	9,974,574	26,347,182
CARLYLE STRATEGIC PARTNERS II	4,040,923	8,530,309
CARLYLE STRATEGIC PARTNERS IV	16,401,566	15,527,922
CARLYLE US EQUITY OPPORTUNITY	43,337,934	45,367,163
CARLYLE VENTURE PARTNERS III	31,535,760	10,387,722
CARLYLE VENTURE PRTNRS II LP	40,800,099	9,890,964
CARLYLE/RIVER RENE+ALT ENGY II	196,281,963	169,814,754
CARLYLE/RIVERSTONE GLB E+P IV	309,887,360	269,024,441
CARLYLE/RIVERSTONE GLOBAL	133,734,177	40,739,154
CARLYLE/RIVERSTONEENERGYFDI,LP	53,034,245	53
CASTLELAKE I LP	9,517,256	24,200,178
CDH FUND V,LP	97,517,858	112,095,413
CENTERBRIDGE CAP PRTNS III	41,534,970	49,722,759
CENTINELA CAPITAL PTNRS	2,000,003	-
CENTINELA INVESTMENT PTNRS	-	2,947,945
CENTRAL VALLEY FUND	-	567,470
CENTRAL VALLEY FUND II SBIC LP	5,182,186	9,080,236
CERBERUS CAL II PARTNERS LP	27,722,772	21,503,834
CERBERUS CP PARTNERS LP	349,871,709	744,889,463
CERBERUS INSTITUTIONAL PARTNER	197,920,500	485,209,429
CHINA PRIVATIZATION FUND I	1	-
CHK MID CON CO INV VEH PRE L.P	32,893,596	12,205,070
CHK MID CON ROYALTY LP	7,220,381	2,555,524
CLARUS LIFESCIENCES I LP	20,690,149	8,452,488

CalPERS 2016-2017 Annual Investment Report
Private Equity

Security Name	Book Value	Market Value
CLARUS LIFESCIENCES II LP	45,767,726	65,517,717
CLEARLAKE CAP PARTNERS IV LP	39,543,925	52,443,864
CLEARLAKE CAPITAL PARTNERS III	42,578,391	65,842,373
CLEARLAKE OPPS PARTNERS (P) LP	24,064,090	25,150,873
CLEARWATER CAP PARTNERS FD III	13,078,102	57,128,420
CLEARWATER CAPITAL PARTNERS	1,882,024	3,950,321
CLEARWATER CAPITAL PARTNERS 1	19,752,657	53,888
COINVEST HAMLET HOLDINGS B LLC	45,000,000	12,083,490
COLLER INTERNATIONAL PARTNERS	31,886,407	59,216,425
COMMUNITY BANCORP LLC	73,416,285	94,970,352
CORPORATE PARTNERS LP	169,304,469	5,119,598
CRATON EQUITY INVESTORS I L.P	34,078,394	5,421,802
CVC CAPITAL PARTNERS VI	301,979,024	323,378,967
CVC COMPOUNDING CAPITAL	391,046,252	346,533,141
CVC CREDIT STRATEGIC INV A LP	137,641,511	170,761,864
CVC EURO EQUITY PARTNERS III	18,561,112	5,337,322
CVC EUROPEAN EQ PTNERS IV(B)LP	120,944,319	10,023,200
CVC EUROPEAN EQTY TNDM FND B	118,106,906	6,982,373
CVC EUROPEAN EQUITY PRTNRS II	23,705,031	-
CVC EUROPEAN EQUITY V LP	174,772,161	201,436,753
EM ALTERANTIVES INVESTEMENTS	67,889,065	70,042,588
ENRGY FUTURE HOLDINGS CORP KKR	75,039,662	89,597
ESSEX W HEALTH VENTURES VIII	102,309,286	101,793,028
FIRST RESERVE FUND XI	352,703,116	41,717,019
FIRST RESERVE FUND XII	240,845,288	89,426,337
FIRST RESERVE FUND XIII, LP	121,499,565	144,680,953
FOUNDATION RADIOLOGY GRP SJ38	15,160,369	15,160,361
FR AFG CO INVESTMENT LP	52,700,923	-
FRANCISCO PARTNERS	23,451,594	652,869
FRANCISCO PARTNERS II LP	70,180,943	35,250,336
FRANCISCO PARTNERS III	66,145,431	103,368,294
GCM GROSVENOR DEM II LP	37,556,615	39,617,158
GCM GROSVENOR DEM LP	47,740,940	47,227,820
GENERATION CAPTIAL PARTNERS LP	31,108,867	292,423
GOLDEN STATE INVESTMENT FUND	262,458,496	187,332,550
GREEN EQUITY INVESTORS IV	53,351	10,455,998
GREEN EQUITY INVESTORS V LP	114,239,138	242,864,388
GSO CAP SOLUTIONS FUND II LP	262,828,385	283,506,145
GSO CAPITAL OPPORTUNITY	22,903,181	3,148,902
GSO CAPITAL OPPS FUND II L.P.	157,841,700	157,692,855
GSO CAPITAL SOLUTIONS,LP	92,985,957	56,782,805
GSO ENERGY PARTNERS C II	97,736,210	109,281,495

CalPERS 2016-2017 Annual Investment Report
Private Equity

Security Name	Book Value	Market Value
GSO ENERGY PARTNERS C LP	233,597,893	217,170,226
GSO GIANT CO INVEST I LP	312,879	-
GSO GIANT CO INVEST II LP	826,327	-
H + F CAPITAL PARTNERS VIII LP	25,327,984	28,344,243
H+F HOCKEY PARTNERS LP	41,251,140	72,928,138
HELLMAN + FRIEDMAN CAP PAR VI	129,180,355	131,118,621
HELLMAN + FRIEDMAN CAP PART V	8,107,446	3,377,189
HELLMAN + FRIEDMAN VII	207,947,215	348,872,419
ICV PARTNERS II LP	12,282,303	6,790,003
INSIGHT VENTURE PARTNERS IX LP	65,409,285	72,515,079
INSIGHT VENTURE PARTNERS V	6,151,557	5,823,509
INSIGHT VENTURE PARTNERS V	4,119,773	463,101
INSIGHT VENTURE PARTNERS VI	32,911,732	32,164,862
INSIGHTVP GROWTHBO COINVEST B	279,000,000	333,994,281
ITHACA LP	75,000,000	76,392,000
KHOSLA VENTURES III	147,464,507	56,983,945
KHOSLA VENTURES SEED, LP	58,521,217	40,026,113
KKR 2006	247,691,032	178,081,447
KKR ASIAN FUND	106,783,715	57,180,608
KKR ASIAN FUND II	430,833,452	540,042,408
KKR EUROPEAN FD II	69,899,173	2,240,424
KKR EUROPEAN FUND III	159,128,771	137,183,571
KKR EUROPEAN FUND L P 1	16,582,112	-
KKR MILENNIUM FUND	62,596,657	14,440,380
KLINE HAWKES PACIFIC LP	53,460,919	21,433,284
KPS SPECIAL SITUATIONS FND III	37,466,527	55,833,382
LACKSTONE CAPITAL PRTNERS VII	67,635,362	66,182,757
LIME ROCK PARTNERS IV	27,988,920	101,602,505
LIME ROCK PARTNERS V	66,192,961	41,430,289
LINDSAY GOLDBERG IV LP	41,066,059	44,323,347
LION CAPITAL FUND II L.P.	112,163,353	27,009,361
MADISON DEARBORN CAP PART IV	33,482,169	13,928,013
MADISON DEARBORN CAP PARTNER V	87,475,050	59,057,118
MAGNUM CAPITAL	-	22,779,748
MHR INSTITUTIONAL ADV II LLC	20,129,317	18,202,217
MHR INSTITUTIONAL INV III	175,269,711	153,408,846
NEW MOUNTAIN PARTNERS II	17,993,473	2,904,722
NEW MOUNTAIN PARTNERS III	128,929,716	282,142,278
NEWBRIDGE ASIA IV LP	68,381,101	18,168,832
NOGALES INVESTORS FUND 1 LP	20,196,402	76,614
OAK HILL CAPITAL PARTNERS II	28,184,112	4,757,563
OAK HILL CR PARTNERS III LTD	181,079,081	182,936,250

CalPERS 2016-2017 Annual Investment Report
Private Equity

Security Name	Book Value	Market Value
OAKTREE OPP FUND VIII B L.P.	88,430,177	124,686,991
ONEX PARTNERS IV LP	205,906,694	198,317,179
ONEX SIG CO INVEST LP	97,200,000	120,229,790
PAG ASIA I LP	60,450,428	74,763,337
PAGAC DRONE HOLDINGS I LP	50,789,877	58,392,309
PALLADIUM EQUITY PARTNERS III	129,331,397	115,251,597
PATRIA BRAZILIAN PE FD V LP	12,958,433	13,810,877
PCG CLEAN ENERGY + TECHNOLOGY	402,442,693	185,852,060
PCG CORPORATE PARTNERS II	119,166,391	118,864,799
PCG INTERNATIONAL EMERGING MKT	116,999,241	287,702,538
PCGI GLOBAL OPPS FUND 2	313,410,175	389,132,894
PERMIRA EUROPE III LP 2	20,300,593	1,116,219
PERMIRA IV	64,860,473	54,099,731
PERMIRA V LP 2	237,808,896	262,871,054
PERMIRA VI L.P.1	77,707,839	74,276,775
POLISH ENTERPRISE FUND V	25,617,647	4,288,952
POLISH ENTERPRISE FUND VI	99,457,784	16,617,925
PROVIDENCE EQUITY PARTNERS V	41,050,181	17,349,325
PROVIDENCE EQUITY VI	174,558,143	149,196,581
RESOLUTE FUND II	117,714,624	108,856,126
RFG PRIVATE EQUITY	20,028,519	7,431,008
RHONE PARTNERS III LP	75,656,313	13,731,742
RICHARDSON PRIVATE EQUITY II	19,774,571	1,105,017
RIVERSTONE FIELDWOOD PARTNERS	54,711,372	52,984,736
RIVERSTONE GLBL EN PWR VI	137,275,223	206,082,369
RIVERSTONE GLOB ENGY + PWR V	275,939,738	253,668,090
RIVERWOOD CAP PTNRS LP	60,838,902	73,618,892
SACRAMENTO PARTNERS	1,407,806	244,398,390
SAIF PARTNERS III	48,375,416	163,026,022
SAIF PARTNERS IV, LP	107,930,224	167,269,614
SAMSON III CO INVESTMENT	100,400,000	-
SANKATY MANAGED (CALPERS)	366,599,408	369,525,605
SILVER LAKE PARTNERS II	11,750,789	18,117,530
SILVER LAKE PARTNERS III	212,184,459	275,443,407
SILVER LAKE PARTNERS IV, L.P.	202,466,081	258,020,730
SILVER LAKE TECH ASSOC III	-	-
SILVER LAKE TECH ASSOC SUMERU	-	-
SILVER LAKE TECH INV III	17,358,255	-
SILVER LAKE TECH INVESTORS IV	46,254,106	59,483,011
SILVER LAKE TECHNOLOGY INV SUM	1,886,713	52,490
SIRIS PARTNERS III LP	35,703,220	35,156,832
T VI CO INVEST A LP	37,909,390	47,986,199

CalPERS 2016-2017 Annual Investment Report
Private Equity

Security Name	Book Value	Market Value
TAILWIND CAP PARTNERS II, LP	106,881,349	126,532,233
TAILWIND CAPITAL PARTNERS LP	46,434,682	30,723,918
TCP II CO INVEST B LP	38,721,453	50,589,554
TECHNOLOGY PARTNERS FUND VI	15,654,823	-
THE SECOND EUROPEAN EQUITY	27,729,893	2,075,226
THL MANAGERS VI	106,778,355	148,811,442
TOWERBROOK INVESTORS II	58,965,792	35,844,090
TOWERBROOK INVESTORS III L.P.	109,071,324	86,889,594
TOWERBROOK INVESTORS IV LP	75,784,718	108,193,695
TOWERBROOK STRUCTURED OPP FUND	47,732,900	46,017,761
TPG ASIA V	181,887,395	131,339,478
TPG BIOTECHNOLOGY PARTNERS II	50,837,018	16,984,775
TPG BIOTECHNOLOGY PRTNRS III	73,258,912	54,480,442
TPG PARTNERS IV	72,394,081	20,563,605
TPG PARTNERS V	311,246,424	177,334,455
TPG PARTNERS VI	483,974,133	440,931,401
TPG STAR	90,216,518	82,607,813
TPG VENTURE HOLDING	23,049,867	46,327,327
TRIDENT VI, LP	169,080,025	186,799,442
TRITON FUND IV L.P.	43,015,823	40,043,942
TRIUS CO INVESTMENT LP (ISTA)	58,141,165	98,128,149
VANTAGEPOINT 2006	93,512,153	41,932,142
VANTAGEPOINT CLEANTECH PARTNER	21,178,799	8,747,839
VICENTE CAP PTNRS GRWTH EQ FND	20,667,105	33,132,252
W CAPITAL PARTNERS II	52,043,271	10,502,072
WELLSPRING CAPITAL PARTNERS V	86,437,797	67,486,094
WELSH CARSN ANDRSON +STOWE	92,585,130	115,009,771
WELSH CARSON ANDERSON STOWE X	57,935,650	31,244,726
WELSH CARSON ANDERSON STOWE XI	62,121,060	86,080,365
WELSH CARSON ANDERSON VIII	74,749,624	-
WELSH CARSON ANDERSON+STOWE IX	31,441,835	-
WIGMORE STREET CO INVESTMENT	41,616,246	44,204,470
WLR RECOVERY FUND II LP	23,196,561	790,027
WLR RECOVERY FUND III	119,434,388	28,040,328
WLR RECOVERY FUND IV	149,560,293	56,870,006
YUCAIPA AMERICAN ALLIANCE FUND	111,168,946	72,328,962
YUCAIPA AMERICAN ALLIANCE II	312,214,031	427,300,444
YUCAIPA CORP INITIATIVE FD	147,818,130	50,763,290
YUCAIPA CORP INITIATIVES II LP	73,525,352	56,392,254
Total	**$ 27,095,326,630**	**$ 25,799,656,583**

CalPERS 2016-2017 Annual Investment Report
Infrastructure Partnerships

Security Name	Book Value	Market Value
Alinda Infrastructure Fund I, L.P.	37,872,509	74,457,569
Alinda Infrastructure Fund II, L.P.		243,921,354
Bear Republic Infrastructure, LLC	(2,161)	(2,161)
Carlyle Infrastructure Partners, L.P.	0	29,872,950
CIM Infrastructure Fund, L.P.	32,730,800	447,580,583
Concession Investment Holdings, LLC	431,200,000	431,200,000
Global Infrastructure Partners II, L.P. (GIP II)	244,518,380	244,518,380
Golden Reef Infrastructure Hedge	0	(5,974,201)
Golden Reef Infrastructure Trust	419,636,626	441,057,493
Golden State Matterhorn, LLC	(1,119,794)	(1,119,794)
Harbert Gulf Pacific Power, LLC (HGPP)	783,883,094	787,844,988
Harbert Power Fund V, L.P. (HPF V)	81,437,894	76,996,013
Ivy Investment Vehicle Hedge		27,858,545
Ivy Investment Vehicle LDC (SWPM)	19,251,064	570,235,519
Neptune Regional Transmission System, LLC	211,216,564	211,216,564
North Haven Infrastructure Partners II LP	106,658,681	120,176,467
Archmore International Infrastructure Fund II (B), L.P.	26,113,685	26,217,921
Archmore International Infrastructure Fund II (C), L.P.	55,491,583	55,713,084
Total	**$ 2,448,888,925**	**$ 3,781,771,273**

CalPERS 2016-2017 Annual Investment Report
Forestland

Security Name	Book Value	Market Value
Lincoln Timber L.P.	1,381,045,512	1,512,514,356
Southern Diversified		2,043,191
Sylvanus LLC	265,538,576	459,209,811
Total	**$ 1,646,584,088**	**$ 1,973,767,358**

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