

PERFORMANCE RETURNS FOR TOTAL

2calpr11 - Calpers

From 12/29/2017 to 01/31/2018

Time Weighted Return / Annualized / Gross of Fees

Level Description	MTD	QTD	YTD	1 Year	2 Year	3 Year	4 Year	5 Year	6 Year	7 Year	8 Year	9 Year	10 Year	ITD	Since 01/31/2018
Total Portfolio	2.18	2.18	2.18	11.77	22.03									14.26	2.18
Total Equities	2.16	2.16	2.16	11.70										10.92	2.16
Total Cash	0.12	0.12	0.12	3.31										3.08	0.12
Russell 2000 Value	1.23	1.23	1.23	9.95	24.17	11.56	9.60	11.98	12.85	11.03	13.06	15.46	8.76	15.80	1.23

PERFORMANCE RETURNS FOR TOTAL

2calpr11 - Calpers

From 12/29/2017 to 01/31/2018

Time Weighted Return / Annualized / Net of Fees

Level Description	MTD	QTD	YTD	1 Year	2 Year	3 Year	4 Year	5 Year	6 Year	7 Year	8 Year	9 Year	10 Year	ITD	Since 01/31/2018
Total Portfolio	2.18	2.18	2.18	11.28	21.51									13.84	2.18
Total Equities	2.16	2.16	2.16	11.70										10.92	2.16
Total Cash	0.12	0.12	0.12	3.31										3.08	0.12
Russell 2000 Value	1.23	1.23	1.23	9.95	24.17	11.56	9.60	11.98	12.85	11.03	13.06	15.46	8.76	15.80	1.23

Transactions Listing

FROM Trade Date 12/29/2017 TO 01/31/2018

						Amount	Cost				Other Charges					
Account	Trans Type	Identifier	Secondary Sec. Name	Shares/PAR	Price	Portfolio	Portfolio	Broker	CR	Amount	Port.	FX	USD/Curr	Cash Acct	TD	Ref #
INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2calpr11	Buy	BGS		23539	35.165	827,977.26	0.00	RAJA	0.010000	235.39	0.00	USD	1.0000000	000009	1/9/2018	90932
1113						827,977.26	0.00	0.00	235.39		0.00	USD	1.0000000	827,977.26	1/11/2018	
2calpr11	Buy	CHFC		3234	58.834	190,300.20	0.00	SANDLER	0.010000	32.34	0.00	USD	1.0000000	000009	1/25/2018	94139
1113						190,300.20	0.00	0.00	32.34		0.00	USD	1.0000000	190,300.20	1/29/2018	
2calpr11	Buy	CHFC		5581	58.612	327,171.06	0.00	SANDLER	0.010000	55.81	0.00	USD	1.0000000	000009	1/26/2018	94383
1113						327,171.06	0.00	0.00	55.81		0.00	USD	1.0000000	327,171.06	1/30/2018	
2calpr11	Buy	CJ		5254	34.089	179,155.62	0.00	SEAPORT	0.010000	52.54	0.00	USD	1.0000000	000009	1/4/2018	90458
1113						179,155.62	0.00	0.00	52.54		0.00	USD	1.0000000	179,155.62	1/8/2018	
2calpr11	Buy	CJ		17794	34.145	607,759.41	0.00	SEAPORT	0.010000	177.94	0.00	USD	1.0000000	000009	1/5/2018	90796
1113						607,759.41	0.00	0.00	177.94		0.00	USD	1.0000000	607,759.41	1/9/2018	
2calpr11	Buy	CJ		11035	36.067	398,111.90	0.00	SEAPORT	0.010000	110.35	0.00	USD	1.0000000	000009	1/11/2018	91350
1113						398,111.90	0.00	0.00	110.35		0.00	USD	1.0000000	398,111.90	1/16/2018	
2calpr11	Buy	CLDT		5509	22.603	124,576.67	0.00	TMC	0.010000	55.09	0.00	USD	1.0000000	000009	1/19/2018	93398
1113						124,576.67	0.00	0.00	55.09		0.00	USD	1.0000000	124,576.67	1/23/2018	
2calpr11	Buy	CLDT		6943	22.618	157,103.43	0.00	TMC	0.010000	69.43	0.00	USD	1.0000000	000009	1/22/2018	93614
1113						157,103.43	0.00	0.00	69.43		0.00	USD	1.0000000	157,103.43	1/24/2018	
2calpr11	Buy	CLDT		4171	22.83	95,267.31	0.00	TMC	0.010000	41.71	0.00	USD	1.0000000	000009	1/23/2018	93769
1113						95,267.31	0.00	0.00	41.71		0.00	USD	1.0000000	95,267.31	1/25/2018	
2calpr11	Buy	CLDT		2781	23.224	64,612.92	0.00	TMC	0.010000	27.81	0.00	USD	1.0000000	000009	1/24/2018	93958
1113						64,612.92	0.00	0.00	27.81		0.00	USD	1.0000000	64,612.92	1/26/2018	
2calpr11	Buy	EBS		4810	48.70	234,293.18	0.00	PEN	0.010000	48.10	0.00	USD	1.0000000	000009	1/16/2018	92460
1113						234,293.18	0.00	0.00	48.10		0.00	USD	1.0000000	234,293.18	1/18/2018	
2calpr11	Buy	EBS		5700	49.744	283,596.09	0.00	PEN	0.010000	57.00	0.00	USD	1.0000000	000009	1/17/2018	92748
1113						283,596.09	0.00	0.00	57.00		0.00	USD	1.0000000	283,596.09	1/19/2018	
2calpr11	Buy	EBS		6145	49.715	305,558.90	0.00	PEN	0.010000	61.45	0.00	USD	1.0000000	000009	1/18/2018	93289
1113						305,558.90	0.00	0.00	61.45		0.00	USD	1.0000000	305,558.90	1/22/2018	

Transactions Listing

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2calpr11	Buy	EBS		2232	50.279	112,243.93	0.00	PEN	0.010000	22.32	0.00	USD	1.0000000	000009	1/22/2018	93615
1113						112,243.93	0.00	0.00	22.32		0.00	USD	1.0000000	112,243.93	1/24/2018	
2calpr11	Buy	EBS		3582	50.79	181,965.60	0.00	PEN	0.010000	35.82	0.00	USD	1.0000000	000009	1/23/2018	93770
1113						181,965.60	0.00	0.00	35.82		0.00	USD	1.0000000	181,965.60	1/25/2018	
2calpr11	Buy	EGBN		13036	64.524	841,260.01	0.00	SANDLER	0.010000	130.36	0.00	USD	1.0000000	000009	1/19/2018	93400
1113						841,260.01	0.00	0.00	130.36		0.00	USD	1.0000000	841,260.01	1/23/2018	
2calpr11	Buy	HASI		11589	24.077	279,139.61	0.00	PEN	0.010000	115.89	0.00	USD	1.0000000	000009	12/29/2017	89556
1113						279,139.61	0.00	0.00	115.89		0.00	USD	1.0000000	279,139.61	1/3/2018	
2calpr11	Buy	HASI		9820	24.085	236,608.97	0.00	PEN	0.010000	98.20	0.00	USD	1.0000000	000009	1/2/2018	89989
1113						236,608.97	0.00	0.00	98.20		0.00	USD	1.0000000	236,608.97	1/4/2018	
2calpr11	Buy	NCSM		1289	17.011	21,940.46	0.00	RAJA	0.010000	12.89	0.00	USD	1.0000000	000009	1/3/2018	90312
1113						21,940.46	0.00	0.00	12.89		0.00	USD	1.0000000	21,940.46	1/5/2018	
2calpr11	Buy	NJR		9904	40.133	397,574.29	0.00	SEAPORT	0.010000	99.04	0.00	USD	1.0000000	000009	12/29/2017	89557
1113						397,574.29	0.00	0.00	99.04		0.00	USD	1.0000000	397,574.29	1/3/2018	
2calpr11	Buy	NJR		9306	40.115	373,406.97	0.00	SEAPORT	0.010000	93.06	0.00	USD	1.0000000	000009	1/2/2018	89990
1113						373,406.97	0.00	0.00	93.06		0.00	USD	1.0000000	373,406.97	1/4/2018	
2calpr11	Buy	PGNX		61116	6.248	382,451.70	0.00	WED	0.010000	611.16	0.00	USD	1.0000000	000009	1/19/2018	93403
1113						382,451.70	0.00	0.00	611.16		0.00	USD	1.0000000	382,451.70	1/23/2018	
2calpr11	Buy	SF		10332	67.818	700,794.76	0.00	SANDLER	0.010000	103.32	0.00	USD	1.0000000	000009	1/31/2018	94945
1113						700,794.76	0.00	0.00	103.32		0.00	USD	1.0000000	700,794.76	2/2/2018	
2calpr11	Buy	SLCA		12855	35.649	458,399.02	0.00	SEAPORT	0.010000	128.55	0.00	USD	1.0000000	000009	1/3/2018	90313
1113						458,399.02	0.00	0.00	128.55		0.00	USD	1.0000000	458,399.02	1/5/2018	
2calpr11	Buy	SLCA		9718	36.659	356,348.37	0.00	SEAPORT	0.010000	97.18	0.00	USD	1.0000000	000009	1/4/2018	90460
1113						356,348.37	0.00	0.00	97.18		0.00	USD	1.0000000	356,348.37	1/8/2018	
2calpr11	Buy	TERP		31044	11.379	353,569.43	0.00	SEAPORT	0.010000	310.44	0.00	USD	1.0000000	000009	1/10/2018	91234
1113						353,569.43	0.00	0.00	310.44		0.00	USD	1.0000000	353,569.43	1/12/2018	

Transactions Listing

FROM Trade Date 12/29/2017 TO 01/31/2018

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Account	Trans Type	Identifier	Secondary Sec. Name	Shares/PAR	Price	Portfolio	Portfolio	Broker	CR	Amount	Port.	FX	USD/Curr	Cash Acct	TD	Ref #
INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2calpr11	Buy	TERP		39138	11.55	452,447.02	0.00	SEAPORT	0.010000	391.38	0.00	USD	1.0000000	000009	1/11/2018	91352
1113						452,447.02	0.00	0.00	391.38		0.00	USD	1.0000000	452,447.02	1/16/2018	
2calpr11	Buy	UBSH		1029	38.577	39,705.61	0.00	RAJA	0.010000	10.29	0.00	USD	1.0000000	000009	1/23/2018	93775
1113						39,705.61	0.00	0.00	10.29		0.00	USD	1.0000000	39,705.61	1/25/2018	
2calpr11	Buy	UBSH		17228	38.233	658,848.68	0.00	RAJA	0.010000	172.28	0.00	USD	1.0000000	000009	1/24/2018	93961
1113						658,848.68	0.00	0.00	172.28		0.00	USD	1.0000000	658,848.68	1/26/2018	
2calpr11	Buy	UBSH		3491	38.00	132,658.00	0.00	RAJA	0.000000	0.00	0.00	USD	1.0000000	000009	1/24/2018	93962
1113						132,658.00	0.00	0.00	0.00		0.00	USD	1.0000000	132,658.00	1/26/2018	
2calpr11	Contribution	000009		34.11	0.00	34.11	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/23/2018	93941
1113				Cash in Lieu for fractional shrs of CASS		34.11	0.00	0.00	0.00		0.00	USD	1.0000000	34.11	1/23/2018	
2calpr11	Income	000009	AMERICAN EAGLE OUTFITTERS INC	5918.5	0.00	5,918.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/29/2017	88754
1113			AEO	Div Accrued for AEO		5,918.50	0.00	0.00	0.00		0.00	USD	1.0000000	5,918.50	12/29/2017	
2calpr11	Income	000009	CHATHAM LODGING TRUST	3745.72	0.00	3,745.72	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/29/2017	88828
1113			CLDT	Div Accrued for CLDT		3,745.72	0.00	0.00	0.00		0.00	USD	1.0000000	3,745.72	12/29/2017	
2calpr11	Income	000009	CENTERSTATE BANKS INC	5554.44	0.00	5,554.44	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/29/2017	88879
1113			CSFL	Div Accrued for CSFL		5,554.44	0.00	0.00	0.00		0.00	USD	1.0000000	5,554.44	12/29/2017	
2calpr11	Income	000009	ENTERPRISE FINANCIAL SERVICES	3648.7	0.00	3,648.70	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/29/2017	88908
1113			EFSC	Div Accrued for EFSC		3,648.70	0.00	0.00	0.00		0.00	USD	1.0000000	3,648.70	12/29/2017	
2calpr11	Income	000009	HEARTLAND FINL USA INC	1006.67	0.00	1,006.67	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/29/2017	89035
1113			HTLF	Div Accrued for HTLF		1,006.67	0.00	0.00	0.00		0.00	USD	1.0000000	1,006.67	12/29/2017	
2calpr11	Income	000009	NATIONAL STORAGE AFFILIATES TRUST	16310.28	0.00	16,310.28	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/29/2017	89113
1113			NSA	Div Accrued for NSA		16,310.28	0.00	0.00	0.00		0.00	USD	1.0000000	16,310.28	12/29/2017	
2calpr11	Income	000009	SPIRE, INC	8902.13	0.00	8,902.13	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/3/2018	90066
1113			SR	Div Accrued for SR		8,902.13	0.00	0.00	0.00		0.00	USD	1.0000000	8,902.13	1/3/2018	
2calpr11	Income	000009		3007.48	0.00	3,007.48	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/2/2018	90154
1113				Interest		3,007.48	0.00	0.00	0.00		0.00	USD	1.0000000	3,007.48	1/2/2018	

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2calpr11	Income	000009	CAROLINA FINANC	2089.2	0.00	2,089.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/5/2018	90519
1113			CARO	Div Accrued for CARO		2,089.20	0.00	0.00	0.00		0.00	USD	1.0000000	2,089.20	1/5/2018	
2calpr11	Income	000009	CHESAPEAKE UTILITIES CORP.	6621.23	0.00	6,621.23	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/5/2018	90539
1113			CPK	Div Accrued for CPK		6,621.23	0.00	0.00	0.00		0.00	USD	1.0000000	6,621.23	1/5/2018	
2calpr11	Income	000009	SKYWEST INC	3113.52	0.00	3,113.52	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/5/2018	90609
1113			SKYW	Div Accrued for SKYW		3,113.52	0.00	0.00	0.00		0.00	USD	1.0000000	3,113.52	1/5/2018	
2calpr11	Income	000009	UNITED CMNTY BKS GA CAP STK	6556.8	0.00	6,556.80	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/5/2018	90637
1113			UCBI	Div Accrued for UCBI		6,556.80	0.00	0.00	0.00		0.00	USD	1.0000000	6,556.80	1/5/2018	
2calpr11	Income	000009	ACADIA REALTY TRUST	11901.6	0.00	11,901.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/12/2018	91419
1113			AKR	Div Accrued for AKR		11,901.60	0.00	0.00	0.00		0.00	USD	1.0000000	11,901.60	1/12/2018	
2calpr11	Income	000009	KAPSTONE PAPER & PACKAGING CORP	6516.2	0.00	6,516.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/12/2018	91543
1113			KS	Div Accrued for KS		6,516.20	0.00	0.00	0.00		0.00	USD	1.0000000	6,516.20	1/12/2018	
2calpr11	Income	000009	PEBBLEBROOK HOTEL	15171.88	0.00	15,171.88	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/12/2018	91547
1113			PEB	Div Accrued for PEB		15,171.88	0.00	0.00	0.00		0.00	USD	1.0000000	15,171.88	1/12/2018	
2calpr11	Income	000009	CORESITE REALTY CORP	13315.26	0.00	13,315.26	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/16/2018	91993
1113			COR	Div Accrued for COR		13,315.26	0.00	0.00	0.00		0.00	USD	1.0000000	13,315.26	1/16/2018	
2calpr11	Income	000009	INDEPENDENCE REALTY TRUST, INC.	8505.78	0.00	8,505.78	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/15/2018	92093
1113			IRT	Div Accrued for IRT		8,505.78	0.00	0.00	0.00		0.00	USD	1.0000000	8,505.78	1/15/2018	
2calpr11	Income	000009	PORTLAND GENERAL	7371.2	0.00	7,371.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/16/2018	92183
1113			POR	Div Accrued for POR		7,371.20	0.00	0.00	0.00		0.00	USD	1.0000000	7,371.20	1/16/2018	
2calpr11	Income	000009	REXFORD INDUSTRIAL REALTY	9072.36	0.00	9,072.36	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/15/2018	92225
1113			REXR	Div Accrued for REXR		9,072.36	0.00	0.00	0.00		0.00	USD	1.0000000	9,072.36	1/15/2018	
2calpr11	Income	000009	UMPQUA HOLDINGS CORP	13246.2	0.00	13,246.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/15/2018	92373
1113			UMPQ	Div Accrued for UMPQ		13,246.20	0.00	0.00	0.00		0.00	USD	1.0000000	13,246.20	1/15/2018	

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2calpr11	Income	000009	BANNER CORP	10368.25	0.00	10,368.25	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/18/2018	93025
1113			BANR	Div Accrued for BANR		10,368.25	0.00	0.00	0.00		0.00	USD	1.0000000	10,368.25	1/18/2018	
2calpr11	Income	000009	CYPRESS SEMICONDUCTOR	13795.87	0.00	13,795.87	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/18/2018	93062
1113			CY	Div Accrued for CY		13,795.87	0.00	0.00	0.00		0.00	USD	1.0000000	13,795.87	1/18/2018	
2calpr11	Income	000009	PREFERRED BANK	7859.5	0.00	7,859.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/22/2018	93545
1113			PFBC	Div Accrued for PFBC		7,859.50	0.00	0.00	0.00		0.00	USD	1.0000000	7,859.50	1/22/2018	
2calpr11	Income	000009	CHATHAM LODGING TRUST	3745.72	0.00	3,745.72	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/26/2018	94289
1113			CLDT	Div Accrued for CLDT		3,745.72	0.00	0.00	0.00		0.00	USD	1.0000000	3,745.72	1/26/2018	
2calpr11	Income	000009	IBERIABANK CORP	7411.47	0.00	7,411.47	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/26/2018	94315
1113			IBKC	Div Accrued for IBKC		7,411.47	0.00	0.00	0.00		0.00	USD	1.0000000	7,411.47	1/26/2018	
2calpr11	Income	000009	EMCOR GROUP INC	1369.92	0.00	1,369.92	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/30/2018	94547
1113			EME	Div Accrued for EME		1,369.92	0.00	0.00	0.00		0.00	USD	1.0000000	1,369.92	1/30/2018	
2calpr11	Sell	BABY		19061	28.554	544,062.71	734,339.75	PEN	0.010000	190.61	0.00	USD	1.0000000	000009	1/10/2018	91233
1113						544,062.71	734,339.75	12.57	190.61		0.00	USD	1.0000000	544,062.71	1/12/2018	
2calpr11	Sell	BAS		8016	21.476	172,068.28	265,706.35	KLRG	0.010000	80.16	0.00	USD	1.0000000	000009	1/25/2018	94137
1113						172,068.28	265,706.35	3.98	80.16		0.00	USD	1.0000000	172,068.28	1/29/2018	
2calpr11	Sell	BAS		4394	20.938	91,956.82	145,594.03	KLRG	0.010000	43.94	0.00	USD	1.0000000	000009	1/26/2018	94381
1113						91,956.82	145,594.03	2.13	43.94		0.00	USD	1.0000000	91,956.82	1/30/2018	
2calpr11	Sell	CASS		695	58.021	40,316.44	49,873.13	PEN	0.010000	6.95	0.00	USD	1.0000000	000009	1/19/2018	93397
1113						40,316.44	49,873.13	0.93	6.95		0.00	USD	1.0000000	40,316.44	1/23/2018	
2calpr11	Sell	CASS		730	58.064	42,378.22	52,384.72	PEN	0.010000	7.30	0.00	USD	1.0000000	000009	1/22/2018	93613
1113						42,378.22	52,384.72	0.98	7.30		0.00	USD	1.0000000	42,378.22	1/24/2018	
2calpr11	Sell	CASS		2671	57.973	154,814.26	191,096.36	PEN	0.010000	26.71	0.00	USD	1.0000000	000009	1/23/2018	93768
1113						154,814.26	191,096.36	3.58	26.71		0.00	USD	1.0000000	154,814.26	1/25/2018	
2calpr11	Sell	CASS		348	57.955	20,164.29	24,577.81	PEN	0.010000	3.48	0.00	USD	1.0000000	000009	1/24/2018	93957
1113						20,164.29	24,577.81	0.47	3.48		0.00	USD	1.0000000	20,164.29	1/26/2018	
2calpr11	Sell	CASS		5537	57.217	316,745.62	341,849.17	PEN	0.010000	55.37	0.00	USD	1.0000000	000009	1/25/2018	94138
1113						316,745.62	341,849.17	7.32	55.37		0.00	USD	1.0000000	316,745.62	1/29/2018	

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FROM Trade Date 12/29/2017 TO 01/31/2018

						Amount	Cost				Other Charges					
Account	Trans Type	Identifier	Secondary Sec. Name	Shares/PAR	Price	Portfolio	Portfolio	Broker	CR	Amount	Port.	FX	USD/Curr	Cash Acct	TD	Ref #
INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2calpr11	Sell	CASS		508	57.926	29,420.44	508.00	PEN	0.010000	5.08	0.00	USD	1.0000000	000009	1/26/2018	94382
1113						29,420.44	508.00	0.68	5.08		0.00	USD	1.0000000	29,420.44	1/30/2018	
2calpr11	Sell	CPK		9201	73.691	677,919.54	446,708.55	PEN	0.010000	92.01	0.00	USD	1.0000000	000009	1/11/2018	91351
1113						677,919.54	446,708.55	15.66	92.01		0.00	USD	1.0000000	677,919.54	1/16/2018	
2calpr11	Sell	CPK		1778	73.658	130,942.58	86,321.90	PEN	0.010000	17.78	0.00	USD	1.0000000	000009	1/12/2018	91653
1113						130,942.58	86,321.90	3.03	17.78		0.00	USD	1.0000000	130,942.58	1/17/2018	
2calpr11	Sell	CPK		1091	72.125	78,675.75	52,968.05	PEN	0.010000	10.91	0.00	USD	1.0000000	000009	1/16/2018	92459
1113						78,675.75	52,968.05	1.82	10.91		0.00	USD	1.0000000	78,675.75	1/18/2018	
2calpr11	Sell	CPK		3739	71.88	268,715.35	181,528.45	PEN	0.010000	37.39	0.00	USD	1.0000000	000009	1/17/2018	92747
1113						268,715.35	181,528.45	6.21	37.39		0.00	USD	1.0000000	268,715.35	1/19/2018	
2calpr11	Sell	CPK		2874	69.537	199,816.55	139,532.70	PEN	0.010000	28.74	0.00	USD	1.0000000	000009	1/18/2018	93288
1113						199,816.55	139,532.70	4.62	28.74		0.00	USD	1.0000000	199,816.55	1/22/2018	
2calpr11	Sell	CPK		1690	69.458	117,363.90	82,049.50	PEN	0.010000	16.90	0.00	USD	1.0000000	000009	1/19/2018	93399
1113						117,363.90	82,049.50	2.71	16.90		0.00	USD	1.0000000	117,363.90	1/23/2018	
2calpr11	Sell	CPN		81017	15.121	1,224,251.99	973,228.06	TMC	0.010000	810.17	0.00	USD	1.0000000	000009	12/29/2017	89555
1113						1,224,251.99	973,228.06	28.30	810.17		0.00	USD	1.0000000	1,224,251.99	1/3/2018	
2calpr11	Sell	FNB		42447	14.588	618,778.06	335,056.18	RAJA	0.010000	424.47	0.00	USD	1.0000000	000009	1/23/2018	93771
1113						618,778.06	335,056.18	14.31	424.47		0.00	USD	1.0000000	618,778.06	1/25/2018	
2calpr11	Sell	FNB		14983	14.516	217,338.37	118,071.18	RAJA	0.010000	149.83	0.00	USD	1.0000000	000009	1/24/2018	93959
1113						217,338.37	118,071.18	5.03	149.83		0.00	USD	1.0000000	217,338.37	1/26/2018	
2calpr11	Sell	FSB		5569	34.297	190,940.44	240,304.71	SANDLER	0.010000	55.69	0.00	USD	1.0000000	000009	1/25/2018	94140
1113						190,940.44	240,304.71	4.42	55.69		0.00	USD	1.0000000	190,940.44	1/29/2018	
2calpr11	Sell	FSB		10447	33.181	346,527.34	443,500.71	SANDLER	0.010000	104.47	0.00	USD	1.0000000	000009	1/26/2018	94384
1113						346,527.34	443,500.71	8.01	104.47		0.00	USD	1.0000000	346,527.34	1/30/2018	
2calpr11	Sell	GIII		19037	38.373	730,295.75	441,124.03	PEN	0.010000	190.37	0.00	USD	1.0000000	000009	1/23/2018	93772
1113						730,295.75	441,124.03	16.87	190.37		0.00	USD	1.0000000	730,295.75	1/25/2018	

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FROM Trade Date 12/29/2017 TO 01/31/2018

						Amount	Cost				Other Charges					
Account	Trans Type	Identifier	Secondary Sec. Name	Shares/PAR	Price	Portfolio	Portfolio	Broker	CR	Amount	Port.	FX	USD/Curr	Cash Acct	TD	Ref #
INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2calpr11	Sell	GIII		10776	37.897	408,263.04	220,901.53	PEN	0.010000	107.76	0.00	USD	1.0000000	000009	1/24/2018	93960
1113						408,263.04	220,901.53	9.43	107.76		0.00	USD	1.0000000	408,263.04	1/26/2018	
2calpr11	Sell	GIII		8044	38.169	306,943.91	164,258.29	PEN	0.010000	80.44	0.00	USD	1.0000000	000009	1/25/2018	94141
1113						306,943.91	164,258.29	7.09	80.44		0.00	USD	1.0000000	306,943.91	1/29/2018	
2calpr11	Sell	GNBC		15333	23.062	353,442.01	267,662.05	SANDLER	0.010000	153.33	0.00	USD	1.0000000	000009	1/19/2018	93401
1113						353,442.01	267,662.05	8.17	153.33		0.00	USD	1.0000000	353,442.01	1/23/2018	
2calpr11	Sell	GNBC		7944	22.702	180,257.90	138,675.23	SANDLER	0.010000	79.44	0.00	USD	1.0000000	000009	1/22/2018	93616
1113						180,257.90	138,675.23	4.17	79.44		0.00	USD	1.0000000	180,257.90	1/24/2018	
2calpr11	Sell	GNBC		12692	22.506	285,512.63	221,559.17	SANDLER	0.010000	126.92	0.00	USD	1.0000000	000009	1/23/2018	93773
1113						285,512.63	221,559.17	6.60	126.92		0.00	USD	1.0000000	285,512.63	1/25/2018	
2calpr11	Sell	LNCE		28363	49.995	1,417,694.63	1,075,846.72	LOOP	0.010000	283.63	0.00	USD	1.0000000	000009	1/8/2018	90880
1113						1,417,694.63	1,075,846.72	32.76	283.63		0.00	USD	1.0000000	1,417,694.63	1/10/2018	
2calpr11	Sell	NCSM		1289	17.064	21,982.10	21,940.46	RAJA	0.010000	12.89	0.00	USD	1.0000000	000009	1/4/2018	90459
1113						21,982.10	21,940.46	0.51	12.89		0.00	USD	1.0000000	21,982.10	1/8/2018	
2calpr11	Sell	NEO		3885	8.094	31,405.61	42,971.60	PEN	0.010000	38.85	0.00	USD	1.0000000	000009	1/16/2018	92461
1113						31,405.61	42,971.60	0.73	38.85		0.00	USD	1.0000000	31,405.61	1/18/2018	
2calpr11	Sell	NEO		1799	7.977	14,332.48	19,898.56	PEN	0.010000	17.99	0.00	USD	1.0000000	000009	1/17/2018	92749
1113						14,332.48	19,898.56	0.33	17.99		0.00	USD	1.0000000	14,332.48	1/19/2018	
2calpr11	Sell	NEO		28554	7.997	228,066.94	309,871.22	PEN	0.010000	285.54	0.00	USD	1.0000000	000009	1/18/2018	93290
1113						228,066.94	309,871.22	5.28	285.54		0.00	USD	1.0000000	228,066.94	1/22/2018	
2calpr11	Sell	NEO		25880	8.045	207,940.99	262,543.66	PEN	0.010000	258.80	0.00	USD	1.0000000	000009	1/19/2018	93402
1113						207,940.99	262,543.66	4.81	258.80		0.00	USD	1.0000000	207,940.99	1/23/2018	
2calpr11	Sell	NEO		3911	7.941	31,017.03	37,317.59	PEN	0.010000	39.11	0.00	USD	1.0000000	000009	1/22/2018	93617
1113						31,017.03	37,317.59	0.72	39.11		0.00	USD	1.0000000	31,017.03	1/24/2018	
2calpr11	Sell	NEO		4612	7.576	34,892.66	43,326.72	PEN	0.010000	46.12	0.00	USD	1.0000000	000009	1/23/2018	93774
1113						34,892.66	43,326.72	0.81	46.12		0.00	USD	1.0000000	34,892.66	1/25/2018	
2calpr11	Sell	REN		16869	33.048	557,308.52	712,757.42	KLRG	0.010000	168.69	0.00	USD	1.0000000	000009	1/25/2018	94142
1113						557,308.52	712,757.42	12.88	168.69		0.00	USD	1.0000000	557,308.52	1/29/2018	

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						Amount	Cost				Other Charges					
Account	Trans Type	Identifier	Secondary Sec. Name	Shares/PAR	Price	Portfolio	Portfolio	Broker	CR	Amount	Port.	FX	USD/Curr	Cash Acct	TD	Ref #
INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2calpr11	Sell	SBRA		14046	17.706	248,545.24	321,576.51	TMC	0.010000	140.46	0.00	USD	1.0000000	000009	1/19/2018	93404
1113						248,545.24	321,576.51	5.75	140.46		0.00	USD	1.0000000	248,545.24	1/23/2018	
2calpr11	Sell	SBRA		11148	17.862	199,003.92	252,932.23	TMC	0.010000	111.48	0.00	USD	1.0000000	000009	1/22/2018	93618
1113						199,003.92	252,932.23	4.60	111.48		0.00	USD	1.0000000	199,003.92	1/24/2018	
2calpr11	Sell	SPN		10019	11.198	112,084.96	188,667.79	KLRG	0.010000	100.19	0.00	USD	1.0000000	000009	1/25/2018	94385
1113				Correction from DTC Station		112,084.96	188,667.79	2.60	100.19		0.00	USD	1.0000000	112,084.96	1/29/2018	

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Global Portfolio Group - 2SCV, As of: 01/31/2018

Portfolio:2calpr11 - Calpers

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	157,923,791.73	124,605,927.00	32,084.32
000009	PRINCIPAL CASH	000009	Liquid Assets		3,914,818.63		0.00
AAWW	ATLAS AIR WORLDWIDE HOLDINGS, INC.	049164205	Industrials	25,177	1,417,465.10	1,367,052.20	0.00
ABM	ABM INDS INC	000957100	Industrials	19,033	723,824.99	613,693.40	3,330.77
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	47,348	852,264.00	544,752.95	0.00
AKR	ACADIA REALTY TRUST	004239109	Real Estate	44,080	1,082,604.80	1,318,873.60	0.00
ASGN	ON ASSIGNMENT INC	682159108	Industrials	15,341	1,174,660.37	585,847.04	0.00
ASTE	ASTEC INDS INC	046224101	Industrials	22,971	1,433,390.40	988,704.16	0.00
BANR	BANNER CORP	06652V208	Financials	41,473	2,253,642.82	1,926,700.24	0.00
BAS	BASIC ENERGY SERVICES, INC.	06985P209	Energy	36,072	703,043.28	927,769.24	0.00
BGS	B&G FOODS, INC	05508R106	Consumer Staples	23,539	776,787.00	827,977.26	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	14,672	815,029.60	559,754.22	0.00
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	36,103	2,763,323.62	1,188,504.74	0.00
BMTC	BRYN MAWR BK CORP	117665109	Financials	39,637	1,779,701.30	1,225,930.97	0.00
CACI	CACI INTERNATIONAL INC CLASS A	127190304	Info. Technology	11,348	1,594,961.40	1,419,211.50	0.00
CARO	CAROLINA FINANC	143873107	Financials	41,784	1,723,172.16	1,483,748.86	0.00
CBZ	CBIZ INC	124805102	Industrials	124,555	2,055,157.50	1,245,457.77	0.00
CHFC	CHEMICAL FINANCIAL CORPORATION	163731102	Financials	21,005	1,226,902.05	1,209,673.21	0.00
CJ	C&J ENERGY SERVICES, INC	12674R100	Energy	34,083	1,043,621.46	1,185,026.93	0.00
CLDT	CHATHAM LODGING TRUST	16208T102	Real Estate	53,456	1,197,414.40	1,163,968.51	5,880.16
CMCO	COLUMBUS MCKINNON CORPORATION	199333105	Industrials	20,271	830,097.45	773,681.96	0.00
CNDT	CONDUENT INC	206787103	Info. Technology	47,283	775,441.20	793,191.43	0.00
CNO	CNO FINANCIAL INC	12621E103	Financials	133,825	3,290,756.75	2,477,601.49	0.00

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Global Portfolio Group - 2SCV, As of: 01/31/2018

Portfolio:2calpr11 - Calpers

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
COR	CORESITE REALTY CORP	21870Q105	Real Estate	13,587	1,471,743.84	697,692.45	0.00
COWN	COWEN GROUP, INC. CLASS A	223622606	Financials	45,936	594,871.20	735,696.82	0.00
CPE	CALLON PETE CO DEL	13123X102	Energy	136,356	1,547,640.60	1,195,798.17	0.00
CSFL	CENTERSTATE BANKS INC	15201P109	Financials	92,574	2,405,998.26	1,361,138.40	0.00
CY	CYPRESS SEMICONDUCTOR	232806109	Info. Technology	125,417	2,168,459.93	1,099,145.26	0.00
DCOM	DIME COMMUNITY BANCSHARES, INC.	253922108	Financials	35,354	671,726.00	769,923.97	0.00
DLX	DELUXE CORP	248019101	Industrials	15,367	1,141,307.09	911,263.10	0.00
DPLO	DIPLOMAT PHARMACY, INC	25456K101	Health Care	91,145	2,460,003.55	1,632,738.32	0.00
EBS	EMERGENT BIO SOLUTIONS INC.	29089Q105	Health Care	22,469	1,096,262.51	1,117,657.70	0.00
EDR	EDUCATION RLTY TR INC	28140H203	Real Estate	17,899	591,203.97	688,667.12	6,980.61
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	33,170	1,613,720.50	1,461,072.07	0.00
EGBN	EAGLE BANCORP, INC	268948106	Financials	13,036	821,268.00	841,260.01	0.00
EME	EMCOR GROUP INC	29084Q100	Industrials	17,124	1,391,838.72	919,877.74	0.00
ETM	ENTERCOM COMM CORP CL A	293639100	Cons. Discretionary	75,912	838,827.60	886,360.54	0.00
EXPR	EXPRESS, INC.	30219E103	Cons. Discretionary	97,418	679,977.64	800,142.56	0.00
FAF	FIRST AMERICAN FINANCIAL	31847R102	Financials	34,755	2,052,977.85	1,446,158.75	0.00
FIBK	FIRST INTERSTATE BANCSYSTEM	32055Y201	Financials	37,812	1,582,432.20	1,515,584.64	0.00
FNB	FNB CORP	302520101	Financials	99,525	1,428,183.75	780,349.33	0.00
FNSR	FINISAR CORPORATION	31787A507	Info. Technology	39,451	708,539.96	951,305.42	0.00
FOE	FERRO CORP	315405100	Materials	84,269	1,982,006.88	1,148,893.15	0.00
FSB	FRANKLIN FINANCIAL NETWORK, INC.	35352P104	Financials	36,785	1,186,316.25	1,394,202.91	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	20,517	1,063,806.45	1,084,734.62	3,077.55
FWRD	FORWARD AIR CORPORATION	349853101	Industrials	13,260	805,014.60	725,250.30	0.00

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Global Portfolio Group - 2SCV, As of: 01/31/2018

Portfolio:2calpr11 - Calpers

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
GBNK	GUARANTY BANCORP	40075T607	Financials	32,655	925,769.25	677,815.25	0.00
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	41,942	1,566,533.70	837,858.81	0.00
GNBC	GREEN BANCORP, INC.	39260X100	Financials	34,934	833,175.90	608,423.91	0.00
HASI	HANNON ARMSTRONG SUSTAINABLE INFRASTRUCTURE CAPITA	41068X100	Financials	32,097	697,788.78	767,750.55	0.00
HOPE	HOPE BANCORP, INC.	43940T109	Financials	74,619	1,420,745.76	1,401,898.18	0.00
HPP	HUDSON PACIFIC PROPERTIES, INC.	444097109	Real Estate	42,309	1,352,618.73	1,245,576.96	0.00
HRTG	HERITAGE INSURANCE HOLDINGS, INC	42727J102	Financials	57,690	982,460.70	675,391.11	0.00
HTLF	HEARTLAND FINL USA INC	42234Q102	Financials	14,381	764,350.15	489,804.98	0.00
HYH	HALYARD HEALTH INC	40650V100	Health Care	31,184	1,522,091.04	1,297,375.61	0.00
IBKC	IBERIABANK CORP	450828108	Financials	20,031	1,692,619.50	1,212,162.96	0.00
IDA	IDACORP INC	451107106	Utilities	16,468	1,420,859.04	1,144,713.29	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	141,763	1,302,801.97	1,372,844.11	0.00
KAI	KADANT INC	48282T104	Industrials	22,827	2,288,406.75	1,114,714.48	4,793.67
KALU	KAISER ALUMINUM CORP	483007704	Materials	11,668	1,286,280.32	983,029.00	6,417.40
KS	KAPSTONE PAPER & PACKAGING CORP	48562P103	Materials	65,162	2,257,211.68	976,856.94	0.00
LTXB	LEGACYTEXAS FINANCIAL GROUP, INC.	52471Y106	Financials	36,679	1,615,343.16	1,384,767.59	0.00
MKSI	MKS INSTRUMENT INC	55306N104	Info. Technology	25,401	2,598,522.30	1,208,938.28	0.00
MOD	MODINE MANUFACTURING CO	607828100	Cons. Discretionary	88,183	2,059,073.05	1,297,007.32	0.00
MTRN	MATERION CORP	576690101	Materials	36,738	1,825,878.60	1,249,974.13	0.00
MYRG	MYR GROUP INC	55405W104	Industrials	28,349	960,464.12	769,391.86	0.00
NCR	NCR CORP NEW	62886E108	Info. Technology	20,377	764,341.27	494,886.01	0.00
NJR	NEW JERSEY RESOURCES CORPORATION	646025106	Utilities	19,210	745,348.00	770,981.26	0.00

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Global Portfolio Group - 2SCV, As of: 01/31/2018

Portfolio:2calpr11 - Calpers

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
NRE	NORTHSTAR RLTY EUROPE CORP	66706L101	Real Estate	54,975	655,851.75	701,233.36	0.00
NSA	NATIONAL STORAGE AFFILIATES TRUST	637870106	Real Estate	58,251	1,477,827.87	987,557.63	0.00
NUAN	NUANCE COMMUNICATIONS, INC	67020Y100	Info. Technology	45,873	816,998.13	771,744.42	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Cons. Discretionary	31,724	2,382,472.40	2,089,397.97	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	50,979	1,667,523.09	1,418,761.28	0.00
PAG	PENSKE AUTOMOTIVE GROUP, INC.	70959W103	Cons. Discretionary	31,392	1,638,348.48	1,462,846.32	0.00
PDCE	PDC ENERGY	69327R101	Energy	34,513	1,789,499.05	1,860,278.11	0.00
PEB	PEBBLEBROOK HOTEL	70509V100	Real Estate	39,926	1,557,114.00	1,456,565.70	0.00
PFBC	PREFERRED BANK	740367404	Financials	35,725	2,301,404.50	1,934,431.36	0.00
PGNX	PROGENICS PHARMA INC	743187106	Health Care	261,147	1,527,709.95	1,669,907.34	0.00
PLAB	PHOTRONICS INC	719405102	Info. Technology	61,199	514,071.60	617,980.84	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	13,049	779,677.75	500,429.15	0.00
POR	PORTLAND GENERAL	736508847	Utilities	21,680	918,148.00	757,499.20	0.00
PPBI	PACIFIC PREMIER BANCORP	69478X105	Financials	38,715	1,577,636.25	834,347.04	0.00
PRGS	PROGRESS SOFTWARE CORP	743312100	Info. Technology	24,864	1,238,973.12	666,355.20	0.00
PRI	PRIMERICA	74164M108	Financials	12,637	1,276,337.00	709,856.94	0.00
REI	RING ENERGY, INC.	76680V108	Energy	194,242	2,680,539.60	1,915,767.76	0.00
REXR	REXFORD INDUSTRIAL REALTY	76169C100	Real Estate	62,568	1,857,643.92	1,041,149.12	0.00
ROCK	GIBRALTAR INDS INC	374689107	Industrials	49,090	1,821,239.00	1,169,010.44	0.00
RRGB	RED ROBIN GOURMET BURGERS	75689M101	Cons. Discretionary	12,931	680,817.15	729,544.11	0.00
SBGI	SINCLAIR BROADCAST GRP CL A	829226109	Cons. Discretionary	64,762	2,402,670.20	1,951,558.90	0.00
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	44,823	811,296.30	954,029.70	0.00

Portfolio Holdings

Back Office

Global Portfolio Group - 2SCV, As of: 01/31/2018

Portfolio:2calpr11 - Calpers

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
SF	STIFEL FINANCIAL CORP	860630102	Financials	23,984	1,619,399.68	1,413,082.40	0.00
SIGI	SELECTIVE INS GROUP	816300107	Financials	30,393	1,770,392.25	1,095,159.07	0.00
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	37,208	1,095,403.52	1,087,859.05	0.00
SKYW	SKYWEST INC	830879102	Industrials	38,919	2,169,734.25	660,472.05	0.00
SLCA	U.S. SILICA HOLDINGS, INC	90346E103	Energy	22,573	751,455.17	814,747.39	0.00
SPN	SUPERIOR ENERGY SERVICES	868157108	Energy	71,093	742,921.85	1,315,028.21	0.00
SR	SPIRE, INC	84857L101	Utilities	15,826	1,052,429.00	810,291.20	0.00
STBZ	STATE BANK & TRUST	856190103	Financials	62,332	1,901,749.32	1,284,956.88	0.00
SYNT	SYNTEL INC	87162H103	Info. Technology	31,469	709,625.95	761,614.66	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	46,484	1,789,634.00	1,434,034.63	0.00
TECD	TECH DATA CORPORATION	878237106	Info. Technology	14,910	1,495,025.70	1,426,519.18	0.00
TERP	TERRAFORM POWER, INC CLASS A	88104R209	Utilities	70,182	764,983.80	806,016.45	0.00
TKR	TIMKEN CO	887389104	Industrials	15,332	805,696.60	461,033.24	0.00
TMST	TIMKEN STEEL	887399103	Materials	50,344	815,069.36	646,910.92	0.00
TOWR	TOWER INTERNATIONAL, INC	891826109	Cons. Discretionary	31,997	966,309.40	738,932.41	0.00
TTEK	TETRA TECH INC NEW	88162G103	Industrials	33,357	1,657,842.90	857,556.77	0.00
UBSH	UNION BANKSHARES CORPORATION	90539J109	Financials	42,073	1,588,255.75	1,595,644.77	0.00
UCBI	UNITED CMNTY BKS GA CAP STK	90984P303	Financials	65,568	2,077,194.24	1,286,447.41	0.00
UMPQ	UMPQUA HOLDINGS CORP	904214103	Financials	73,590	1,593,223.50	1,460,247.65	0.00
USNA	USANA HEALTH SCIENCES	90328M107	Consumer Staples	17,047	1,272,558.55	1,151,856.03	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	26,827	1,120,027.25	1,261,405.54	0.00
WTFC	WINTRUST FINL CORP	97650W108	Financials	26,757	2,298,426.30	1,437,320.53	0.00
WWW	WOLVERINE WORLD WIDE, INC.	978097103	Cons. Discretionary	26,736	877,742.88	709,522.42	1,604.16