

PERFORMANCE RETURNS FOR TOTAL

2calpr11 - Calpers

From 05/31/2019 to 06/28/2019

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 06/28/2019
Total Portfolio	7.43	2.78	17.46	-6.01	3.36	8.57								7.46	7.43
Total Equities	7.75	2.96	18.29	-6.10	3.34									2.79	7.75
Total Cash	0.00	0.15	0.75	1.73	1.40									2.24	0.00
Russell 2000 Value	6.37	1.38	13.47	-6.24	2.98	9.81	6.57	5.39	8.07	10.31	8.77	11.07	12.40	8.97	6.37

PERFORMANCE RETURNS FOR TOTAL

2calpr11 - Calpers

From 05/31/2019 to 06/28/2019

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 06/28/2019
Total Portfolio	7.43	2.64	17.11	-6.70	2.69	7.95								6.92	7.43
Total Equities	7.75	2.96	18.29	-6.10	3.34									2.79	7.75
Total Cash	0.00	0.15	0.75	1.73	1.40									2.24	0.00
Russell 2000 Value	6.37	1.38	13.47	-6.24	2.98	9.81	6.57	5.39	8.07	10.31	8.77	11.07	12.40	8.97	6.37

Transactions Listing

FROM Trade Date 05/31/2019 TO 06/28/2019

						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	AEO		15696	17.823	279,876.95	0.00	PEN	0.008000	125.57	0.00	USD	1.0000000	000009	6/20/2019	179110
1113						279,876.95	0.00	0.00	125.57		0.00	USD	1.0000000	279,876.95	6/24/2019	
2calpr11	Buy	CASH		1344	27.25	36,637.71	0.00	RAJA	0.010000	13.44	0.00	USD	1.0000000	000009	6/4/2019	176390
1113						36,637.71	0.00	0.00	13.44		0.00	USD	1.0000000	36,637.71	6/6/2019	
2calpr11	Buy	CASH		4303	27.344	117,702.54	0.00	sandler	0.010000	43.03	0.00	USD	1.0000000	000009	6/5/2019	176576
1113						117,702.54	0.00	0.00	43.03		0.00	USD	1.0000000	117,702.54	6/7/2019	
2calpr11	Buy	CASH		5221	27.16	141,851.96	0.00	sandler	0.010000	52.21	0.00	USD	1.0000000	000009	6/6/2019	176761
1113						141,851.96	0.00	0.00	52.21		0.00	USD	1.0000000	141,851.96	6/10/2019	
2calpr11	Buy	CASH		3483	27.373	95,373.60	0.00	sandler	0.010000	34.83	0.00	USD	1.0000000	000009	6/7/2019	176929
1113						95,373.60	0.00	0.00	34.83		0.00	USD	1.0000000	95,373.60	6/11/2019	
2calpr11	Buy	FBK		623	34.698	21,623.15	0.00	RAJA	0.010000	6.23	0.00	USD	1.0000000	000009	5/31/2019	175443
1113						21,623.15	0.00	0.00	6.23		0.00	USD	1.0000000	21,623.15	6/4/2019	
2calpr11	Buy	FBK		2272	35.302	80,229.09	0.00	RAJA	0.010000	22.72	0.00	USD	1.0000000	000009	6/3/2019	175923
1113						80,229.09	0.00	0.00	22.72		0.00	USD	1.0000000	80,229.09	6/5/2019	
2calpr11	Buy	FBK		6612	35.40	234,130.92	0.00	RAJA	0.010000	66.12	0.00	USD	1.0000000	000009	6/4/2019	176391
1113						234,130.92	0.00	0.00	66.12		0.00	USD	1.0000000	234,130.92	6/6/2019	
2calpr11	Buy	FBK		4971	36.584	181,907.78	0.00	SANDLER	0.010000	49.71	0.00	USD	1.0000000	000009	6/28/2019	181014
1113						181,907.78	0.00	0.00	49.71		0.00	USD	1.0000000	181,907.78	7/2/2019	
2calpr11	Buy	FBP		14838	10.815	160,619.87	0.00	SANDLER	0.010000	148.38	0.00	USD	1.0000000	000009	6/27/2019	180737
1113						160,619.87	0.00	0.00	148.38		0.00	USD	1.0000000	160,619.87	7/1/2019	
2calpr11	Buy	FBP		53064	11.054	587,121.32	0.00	SANDLER	0.010000	530.64	0.00	USD	1.0000000	000009	6/28/2019	181015
1113						587,121.32	0.00	0.00	530.64		0.00	USD	1.0000000	587,121.32	7/2/2019	
2calpr11	Buy	FRME		4026	35.968	144,848.23	0.00	RAJA	0.010000	40.26	0.00	USD	1.0000000	000009	6/13/2019	177805
1113						144,848.23	0.00	0.00	40.26		0.00	USD	1.0000000	144,848.23	6/17/2019	
2calpr11	Buy	FRME		4831	35.721	172,614.05	0.00	RAJA	0.010000	48.31	0.00	USD	1.0000000	000009	6/14/2019	177822
1113						172,614.05	0.00	0.00	48.31		0.00	USD	1.0000000	172,614.05	6/18/2019	

Transactions Listing

FROM Trade Date 05/31/2019 TO 06/28/2019

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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	FRME		5843	35.798	209,224.39	0.00	RAJA	0.010000	58.43	0.00	USD	1.0000000	000009	6/17/2019	178066
1113						209,224.39	0.00	0.00	58.43		0.00	USD	1.0000000	209,224.39	6/19/2019	
2calpr11	Buy	FRME		2826	36.391	102,869.79	0.00	RAJA	0.010000	28.26	0.00	USD	1.0000000	000009	6/18/2019	178513
1113						102,869.79	0.00	0.00	28.26		0.00	USD	1.0000000	102,869.79	6/20/2019	
2calpr11	Buy	FRME		2834	36.497	103,461.40	0.00	RAJA	0.010000	28.34	0.00	USD	1.0000000	000009	6/19/2019	178614
1113						103,461.40	0.00	0.00	28.34		0.00	USD	1.0000000	103,461.40	6/21/2019	
2calpr11	Buy	FRME		1563	36.586	57,199.55	0.00	RAJA	0.010000	15.63	0.00	USD	1.0000000	000009	6/27/2019	180125
1113						57,199.55	0.00	0.00	15.63		0.00	USD	1.0000000	57,199.55	7/1/2019	
2calpr11	Buy	FRME		10321	37.427	386,391.41	0.00	SANDLER	0.010000	103.21	0.00	USD	1.0000000	000009	6/28/2019	181016
1113						386,391.41	0.00	0.00	103.21		0.00	USD	1.0000000	386,391.41	7/2/2019	
2calpr11	Buy	MDR		13116	7.731	101,525.71	0.00	SEAPORT	0.010000	131.16	0.00	USD	1.0000000	000009	6/13/2019	177611
1113						101,525.71	0.00	0.00	131.16		0.00	USD	1.0000000	101,525.71	6/17/2019	
2calpr11	Buy	MDR		30952	8.936	276,831.60	0.00	PEN	0.008000	247.62	0.00	USD	1.0000000	000009	6/26/2019	179722
1113						276,831.60	0.00	0.00	247.62		0.00	USD	1.0000000	276,831.60	6/28/2019	
2calpr11	Buy	NUVA		2426	57.728	140,071.90	0.00	WSA	0.010000	24.26	0.00	USD	1.0000000	000009	6/24/2019	179430
1113						140,071.90	0.00	0.00	24.26		0.00	USD	1.0000000	140,071.90	6/26/2019	
2calpr11	Buy	NUVA		4489	57.694	259,031.01	0.00	WSA	0.010000	44.89	0.00	USD	1.0000000	000009	6/25/2019	179570
1113						259,031.01	0.00	0.00	44.89		0.00	USD	1.0000000	259,031.01	6/27/2019	
2calpr11	Buy	OMF		12550	33.127	415,873.12	0.00	SANDLER	0.010000	125.50	0.00	USD	1.0000000	000009	6/27/2019	180127
1113						415,873.12	0.00	0.00	125.50		0.00	USD	1.0000000	415,873.12	7/1/2019	
2calpr11	Buy	OMF		18705	33.808	632,560.08	0.00	SANDLER	0.010000	187.05	0.00	USD	1.0000000	000009	6/28/2019	181018
1113						632,560.08	0.00	0.00	187.05		0.00	USD	1.0000000	632,560.08	7/2/2019	
2calpr11	Buy	PFBC		130	46.799	6,085.13	0.00	RAJA	0.010000	1.30	0.00	USD	1.0000000	000009	6/4/2019	176393
1113						6,085.13	0.00	0.00	1.30		0.00	USD	1.0000000	6,085.13	6/6/2019	
2calpr11	Buy	PFBC		2236	45.514	101,791.66	0.00	sandler	0.010000	22.36	0.00	USD	1.0000000	000009	6/5/2019	176577
1113						101,791.66	0.00	0.00	22.36		0.00	USD	1.0000000	101,791.66	6/7/2019	

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2calpr11	Buy	PFBC		1724	45.753	78,895.93	0.00	sandler	0.010000	17.24	0.00	USD	1.0000000	000009	6/6/2019	176762
1113						78,895.93	0.00	0.00	17.24		0.00	USD	1.0000000	78,895.93	6/10/2019	
2calpr11	Buy	PFBC		843	45.624	38,469.71	0.00	sandler	0.010000	8.43	0.00	USD	1.0000000	000009	6/7/2019	176930
1113						38,469.71	0.00	0.00	8.43		0.00	USD	1.0000000	38,469.71	6/11/2019	
2calpr11	Buy	PFBC		847	46.774	39,626.05	0.00	sandler	0.010000	8.47	0.00	USD	1.0000000	000009	6/10/2019	177353
1113						39,626.05	0.00	0.00	8.47		0.00	USD	1.0000000	39,626.05	6/12/2019	
2calpr11	Buy	PSB		413	160.176	66,156.82	0.00	sandler	0.010000	4.13	0.00	USD	1.0000000	000009	6/4/2019	176394
1113						66,156.82	0.00	0.00	4.13		0.00	USD	1.0000000	66,156.82	6/6/2019	
2calpr11	Buy	PSB		1345	163.942	220,515.17	0.00	sandler	0.010000	13.45	0.00	USD	1.0000000	000009	6/5/2019	176578
1113						220,515.17	0.00	0.00	13.45		0.00	USD	1.0000000	220,515.17	6/7/2019	
2calpr11	Buy	TGNA		17530	15.587	273,387.36	0.00	PEN	0.008000	140.24	0.00	USD	1.0000000	000009	6/4/2019	176396
1113						273,387.36	0.00	0.00	140.24		0.00	USD	1.0000000	273,387.36	6/6/2019	
2calpr11	Buy	TGNA		28232	15.709	443,719.52	0.00	PEN	0.008000	225.86	0.00	USD	1.0000000	000009	6/5/2019	176579
1113						443,719.52	0.00	0.00	225.86		0.00	USD	1.0000000	443,719.52	6/7/2019	
2calpr11	Buy	TOWR		2533	18.668	47,311.37	0.00	SEAPORT	0.010000	25.33	0.00	USD	1.0000000	000009	6/21/2019	179328
1113						47,311.37	0.00	0.00	25.33		0.00	USD	1.0000000	47,311.37	6/25/2019	
2calpr11	Buy	TOWR		3083	18.77	57,898.43	0.00	SEAPORT	0.010000	30.83	0.00	USD	1.0000000	000009	6/24/2019	179432
1113						57,898.43	0.00	0.00	30.83		0.00	USD	1.0000000	57,898.43	6/26/2019	
2calpr11	Buy	TOWR		1177	18.606	21,911.50	0.00	WSA	0.010000	11.77	0.00	USD	1.0000000	000009	6/25/2019	179572
1113						21,911.50	0.00	0.00	11.77		0.00	USD	1.0000000	21,911.50	6/27/2019	
2calpr11	Buy	TOWR		880	19.292	16,985.85	0.00	WSA	0.010000	8.80	0.00	USD	1.0000000	000009	6/26/2019	179724
1113						16,985.85	0.00	0.00	8.80		0.00	USD	1.0000000	16,985.85	6/28/2019	
2calpr11	Buy	TWNK		24710	13.836	342,124.78	0.00	WSA	0.010000	247.10	0.00	USD	1.0000000	000009	6/20/2019	179113
1113						342,124.78	0.00	0.00	247.10		0.00	USD	1.0000000	342,124.78	6/24/2019	
2calpr11	Buy	TWNK		24716	13.882	343,354.67	0.00	WSA	0.010000	247.16	0.00	USD	1.0000000	000009	6/21/2019	179329
1113						343,354.67	0.00	0.00	247.16		0.00	USD	1.0000000	343,354.67	6/25/2019	
2calpr11	Buy	WLL		42210	18.426	778,183.56	0.00	SEAPORT	0.010000	422.10	0.00	USD	1.0000000	000009	6/26/2019	179725
1113						778,183.56	0.00	0.00	422.10		0.00	USD	1.0000000	778,183.56	6/28/2019	

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FROM Trade Date 05/31/2019 TO 06/28/2019

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2calpr11	Buy	WSM		4122	61.279	252,624.19	0.00	PEN	0.008000	32.98	0.00	USD	1.0000000	000009	6/13/2019	177613
1113						252,624.19	0.00	0.00	32.98		0.00	USD	1.0000000	252,624.19	6/17/2019	
2calpr11	Income	000009	UNION BANKSHARES CORPORATION	15442.66	0.00	15,442.66	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/31/2019	175061
1113			AUB	Div Accrued for AUB		15,442.66	0.00	0.00	0.00		0.00	USD	1.0000000	15,442.66	5/31/2019	
2calpr11	Income	000009	MAXIMUS, INC.	2785.25	0.00	2,785.25	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/31/2019	175219
1113			MMS	Div Accrued for MMS		2,785.25	0.00	0.00	0.00		0.00	USD	1.0000000	2,785.25	5/31/2019	
2calpr11	Income	000009	PINNACLE FINANCIAL PARTNERS, INC.	4260	0.00	4,260.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/31/2019	175245
1113			PNFP	Div Accrued for PNFP		4,260.00	0.00	0.00	0.00		0.00	USD	1.0000000	4,260.00	5/31/2019	
2calpr11	Income	000009	SABRA HEALTH CARE REIT	35037.9	0.00	35,037.90	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/31/2019	175294
1113			SBRA	Div Accrued for SBRA		35,037.90	0.00	0.00	0.00		0.00	USD	1.0000000	35,037.90	5/31/2019	
2calpr11	Income	000009	WILLIAMS SONOMA INC	6707.04	0.00	6,707.04	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/31/2019	175362
1113			WSM	Div Accrued for WSM		6,707.04	0.00	0.00	0.00		0.00	USD	1.0000000	6,707.04	5/31/2019	
2calpr11	Income	000009	BLACK HILLS CORP	7330.58	0.00	7,330.58	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/1/2019	175487
1113			BKH	Div Accrued for BKH		7,330.58	0.00	0.00	0.00		0.00	USD	1.0000000	7,330.58	6/1/2019	
2calpr11	Income	000009	MURPHY OIL CORPORATION	12821.25	0.00	12,821.25	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/3/2019	175534
1113			MUR	Div Accrued for MUR		12,821.25	0.00	0.00	0.00		0.00	USD	1.0000000	12,821.25	6/3/2019	
2calpr11	Income	000009	SELECTIVE INS GROUP	6698.8	0.00	6,698.80	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/3/2019	175559
1113			SIGI	Div Accrued for SIGI		6,698.80	0.00	0.00	0.00		0.00	USD	1.0000000	6,698.80	6/3/2019	
2calpr11	Income	000009	PENSKE AUTOMOTIVE GROUP, INC.	6516.9	0.00	6,516.90	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/4/2019	176086
1113			PAG	Div Accrued for PAG		6,516.90	0.00	0.00	0.00		0.00	USD	1.0000000	6,516.90	6/4/2019	
2calpr11	Income	000009	TIMKEN CO	4252.64	0.00	4,252.64	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/4/2019	176117
1113			TKR	Div Accrued for TKR		4,252.64	0.00	0.00	0.00		0.00	USD	1.0000000	4,252.64	6/4/2019	
2calpr11	Income	000009		7846.28	0.00	7,846.28	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/3/2019	176205
1113				Interest		7,846.28	0.00	0.00	0.00		0.00	USD	1.0000000	7,846.28	6/3/2019	
2calpr11	Income	000009	MATERION CORP	3998.39	0.00	3,998.39	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/5/2019	176517
1113			MTRN	Div Accrued for MTRN		3,998.39	0.00	0.00	0.00		0.00	USD	1.0000000	3,998.39	6/5/2019	

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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	RUTH'S HOSPITALITY GROUP, INC.	7286.37	0.00	7,286.37	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/6/2019	176661
1113			RUTH	Div Accrued for RUTH		7,286.37	0.00	0.00	0.00		0.00	USD	1.0000000	7,286.37	6/6/2019	
2calpr11	Income	000009	MKS INSTRUMENT INC	2546	0.00	2,546.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/7/2019	176831
1113			MKSI	Div Accrued for MKSI		2,546.00	0.00	0.00	0.00		0.00	USD	1.0000000	2,546.00	6/7/2019	
2calpr11	Income	000009	TOWER INTERNATIONAL, INC	4128.67	0.00	4,128.67	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/7/2019	176877
1113			TOWR	Div Accrued for TOWR		4,128.67	0.00	0.00	0.00		0.00	USD	1.0000000	4,128.67	6/7/2019	
2calpr11	Income	000009	SIX FLAGS ENTERTAINMENT CORPORATION	11901.48	0.00	11,901.48	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/10/2019	177007
1113			SIX	Div Accrued for SIX		11,901.48	0.00	0.00	0.00		0.00	USD	1.0000000	11,901.48	6/10/2019	
2calpr11	Income	000009	CADENCE BANCORPORATION CLASS A	19805.1	0.00	19,805.10	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/14/2019	177702
1113			CADE	Div Accrued for CADE		19,805.10	0.00	0.00	0.00		0.00	USD	1.0000000	19,805.10	6/14/2019	
2calpr11	Income	000009	EAGLE BANCORP, INC	8789.22	0.00	8,789.22	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/14/2019	177733
1113			EGBN	Div Accrued for EGBN		8,789.22	0.00	0.00	0.00		0.00	USD	1.0000000	8,789.22	6/14/2019	
2calpr11	Income	000009	ONE MAIN HOLDINGS	14254.25	0.00	14,254.25	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/14/2019	177757
1113			OMF	Div Accrued for OMF		14,254.25	0.00	0.00	0.00		0.00	USD	1.0000000	14,254.25	6/14/2019	
2calpr11	Income	000009	PRIMERICA	4251.02	0.00	4,251.02	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/14/2019	177775
1113			PRI	Div Accrued for PRI		4,251.02	0.00	0.00	0.00		0.00	USD	1.0000000	4,251.02	6/14/2019	
2calpr11	Income	000009	FNB CORP	23123.52	0.00	23,123.52	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/15/2019	177929
1113			FNB	Div Accrued for FNB		23,123.52	0.00	0.00	0.00		0.00	USD	1.0000000	23,123.52	6/15/2019	
2calpr11	Income	000009	PROGRESS SOFTWARE CORP	3813	0.00	3,813.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/17/2019	177975
1113			PRGS	Div Accrued for PRGS		3,813.00	0.00	0.00	0.00		0.00	USD	1.0000000	3,813.00	6/17/2019	
2calpr11	Income	000009	STIFEL FINANCIAL CORP	3570	0.00	3,570.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/17/2019	177990
1113			SF	Div Accrued for SF		3,570.00	0.00	0.00	0.00		0.00	USD	1.0000000	3,570.00	6/17/2019	
2calpr11	Income	000009	TERRAFORM POWER, INC CLASS A	14025.9	0.00	14,025.90	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/17/2019	178016
1113			TERP	Div Accrued for TERP		14,025.90	0.00	0.00	0.00		0.00	USD	1.0000000	14,025.90	6/17/2019	

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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	Income	000009	CHEMICAL FINANCIAL CORPORATION	8764.18	0.00	8,764.18	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/21/2019	179194
1113			CHFC	Div Accrued for CHFC		8,764.18	0.00	0.00	0.00		0.00	USD	1.0000000	8,764.18	6/21/2019	
2calpr11	Income	000009	AVX CORPORATION	10535.61	0.00	10,535.61	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/28/2019	180218
1113			AVX	Div Accrued for AVX		10,535.61	0.00	0.00	0.00		0.00	USD	1.0000000	10,535.61	6/28/2019	
2calpr11	Income	000009	CENTERSTATE BANKS INC	10075.34	0.00	10,075.34	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/28/2019	180254
1113			CSFL	Div Accrued for CSFL		10,075.34	0.00	0.00	0.00		0.00	USD	1.0000000	10,075.34	6/28/2019	
2calpr11	Income	000009	ENTERPRISE FINANCIAL SERVICES	4929.3	0.00	4,929.30	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/28/2019	180286
1113			EFSC	Div Accrued for EFSC		4,929.30	0.00	0.00	0.00		0.00	USD	1.0000000	4,929.30	6/28/2019	
2calpr11	Income	000009	ENTERCOM COMM CORP CL A	6759.72	0.00	6,759.72	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/28/2019	180308
1113			ETM	Div Accrued for ETM		6,759.72	0.00	0.00	0.00		0.00	USD	1.0000000	6,759.72	6/28/2019	
2calpr11	Income	000009	NATIONAL STORAGE AFFILIATES TRUST	18442.88	0.00	18,442.88	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/28/2019	180530
1113			NSA	Div Accrued for NSA		18,442.88	0.00	0.00	0.00		0.00	USD	1.0000000	18,442.88	6/28/2019	
2calpr11	Income	000009	PS BUSINESS PARKS, INC.	9362.85	0.00	9,362.85	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/27/2019	180784
1113			PSB	Div Accrued for PSB		9,362.85	0.00	0.00	0.00		0.00	USD	1.0000000	9,362.85	6/27/2019	
2calpr11	Sell	AMRX		13789	6.571	90,473.26	171,372.45	WSA	0.010000	137.89	0.00	USD	1.0000000	000009	6/24/2019	179429
1113						90,473.26	171,372.45	1.88	137.89		0.00	USD	1.0000000	90,473.26	6/26/2019	
2calpr11	Sell	AMRX		29614	6.589	194,826.47	367,180.25	WSA	0.010000	296.14	0.00	USD	1.0000000	000009	6/25/2019	179569
1113						194,826.47	367,180.25	4.04	296.14		0.00	USD	1.0000000	194,826.47	6/27/2019	
2calpr11	Sell	AMRX		14953	6.743	100,671.97	180,604.12	WSA	0.010000	149.53	0.00	USD	1.0000000	000009	6/26/2019	179721
1113						100,671.97	180,604.12	2.09	149.53		0.00	USD	1.0000000	100,671.97	6/28/2019	
2calpr11	Sell	BANR		1684	51.436	86,599.75	78,912.24	sandler	0.010000	16.84	0.00	USD	1.0000000	000009	6/7/2019	176928
1113						86,599.75	78,912.24	1.80	16.84		0.00	USD	1.0000000	86,599.75	6/11/2019	
2calpr11	Sell	BANR		1685	52.049	87,683.22	78,959.10	sandler	0.010000	16.85	0.00	USD	1.0000000	000009	6/10/2019	177352
1113						87,683.22	78,959.10	1.82	16.85		0.00	USD	1.0000000	87,683.22	6/12/2019	

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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	BANR		2695	52.301	140,920.25	126,287.70	RAJA	0.010000	26.95	0.00	USD	1.0000000	000009	6/11/2019	177490
1113						140,920.25	126,287.70	2.92	26.95		0.00	USD	1.0000000	140,920.25	6/13/2019	
2calpr11	Sell	BANR		1771	52.213	92,448.71	82,989.06	RAJA	0.010000	17.71	0.00	USD	1.0000000	000009	6/12/2019	177572
1113						92,448.71	82,989.06	1.92	17.71		0.00	USD	1.0000000	92,448.71	6/14/2019	
2calpr11	Sell	BANR		3051	52.508	160,168.38	142,969.86	RAJA	0.010000	30.51	0.00	USD	1.0000000	000009	6/13/2019	177609
1113						160,168.38	142,969.86	3.32	30.51		0.00	USD	1.0000000	160,168.38	6/17/2019	
2calpr11	Sell	BANR		2364	52.216	123,411.48	110,777.04	RAJA	0.010000	23.64	0.00	USD	1.0000000	000009	6/14/2019	177821
1113						123,411.48	110,777.04	2.56	23.64		0.00	USD	1.0000000	123,411.48	6/18/2019	
2calpr11	Sell	CY		137350	21.995	3,019,590.95	1,311,561.01	RAJA	0.010000	1,373.50	0.00	USD	1.0000000	000009	6/3/2019	175922
1113						3,019,590.95	1,311,561.01	62.54	1,373.50		0.00	USD	1.0000000	3,019,590.95	6/5/2019	
2calpr11	Sell	GIII		11014	26.564	292,457.49	220,347.52	RAJA	0.010000	110.14	0.00	USD	1.0000000	000009	6/4/2019	176392
1113						292,457.49	220,347.52	6.06	110.14		0.00	USD	1.0000000	292,457.49	6/6/2019	
2calpr11	Sell	LTXB		22831	40.527	925,013.05	942,586.94	SANDLER	0.010000	228.31	0.00	USD	1.0000000	000009	6/27/2019	180126
1113						925,013.05	942,586.94	19.16	228.31		0.00	USD	1.0000000	925,013.05	7/1/2019	
2calpr11	Sell	LTXB		22836	40.717	929,565.80	851,976.83	SANDLER	0.010000	228.36	0.00	USD	1.0000000	000009	6/28/2019	181017
1113						929,565.80	851,976.83	19.25	228.36		0.00	USD	1.0000000	929,565.80	7/2/2019	
2calpr11	Sell	REI		38445	3.37	129,184.04	457,222.50	RAJA	0.010000	384.45	0.00	USD	1.0000000	000009	6/13/2019	177612
1113						129,184.04	457,222.50	2.69	384.45		0.00	USD	1.0000000	129,184.04	6/17/2019	
2calpr11	Sell	REI		19835	3.381	66,854.46	194,537.95	RAJA	0.010000	198.35	0.00	USD	1.0000000	000009	6/14/2019	177823
1113						66,854.46	194,537.95	1.39	198.35		0.00	USD	1.0000000	66,854.46	6/18/2019	
2calpr11	Sell	REI		9921	3.288	32,517.38	93,490.55	RAJA	0.010000	99.21	0.00	USD	1.0000000	000009	6/17/2019	178067
1113						32,517.38	93,490.55	0.68	99.21		0.00	USD	1.0000000	32,517.38	6/19/2019	
2calpr11	Sell	REI		19178	3.38	64,626.60	180,345.25	SEAPORT	0.010000	191.78	0.00	USD	1.0000000	000009	6/18/2019	178615
1113				Correction from DTC Station		64,626.60	180,345.25	1.34	191.78		0.00	USD	1.0000000	64,626.60	6/20/2019	
2calpr11	Sell	REI		8824	3.237	28,475.34	82,559.11	SEAPORT	0.010000	88.24	0.00	USD	1.0000000	000009	6/19/2019	179111
1113				Correction from DTC Station		28,475.34	82,559.11	0.59	88.24		0.00	USD	1.0000000	28,475.34	6/21/2019	
2calpr11	Sell	REI		33423	3.297	109,862.46	287,011.70	SEAPORT	0.010000	334.23	0.00	USD	1.0000000	000009	6/20/2019	179326
1113				Correction from DTC Station		109,862.46	287,011.70	2.28	334.23		0.00	USD	1.0000000	109,862.46	6/24/2019	

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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	REI		23629	3.187	75,067.77	193,277.95	SEAPORT	0.010000	236.29	0.00	USD	1.0000000	000009	6/21/2019	179327
1113						75,067.77	193,277.95	1.56	236.29		0.00	USD	1.0000000	75,067.77	6/25/2019	
2calpr11	Sell	REI		23572	3.229	75,883.76	190,943.35	SEAPORT	0.010000	235.72	0.00	USD	1.0000000	000009	6/24/2019	179431
1113						75,883.76	190,943.35	1.58	235.72		0.00	USD	1.0000000	75,883.76	6/26/2019	
2calpr11	Sell	REI		21558	3.267	70,215.10	174,438.72	SEAPORT	0.010000	215.58	0.00	USD	1.0000000	000009	6/25/2019	179571
1113						70,215.10	174,438.72	1.46	215.58		0.00	USD	1.0000000	70,215.10	6/27/2019	
2calpr11	Sell	REI		15201	3.274	49,618.07	123,000.41	SEAPORT	0.010000	152.01	0.00	USD	1.0000000	000009	6/26/2019	180128
1113				Correction from DTC Station		49,618.07	123,000.41	1.03	152.01		0.00	USD	1.0000000	49,618.07	6/28/2019	
2calpr11	Sell	SFNC		7739	22.955	177,569.22	245,241.18	RAJA	0.010000	77.39	0.00	USD	1.0000000	000009	6/3/2019	175924
1113						177,569.22	245,241.18	3.68	77.39		0.00	USD	1.0000000	177,569.22	6/5/2019	
2calpr11	Sell	SFNC		9026	23.48	211,834.02	284,501.16	RAJA	0.010000	90.26	0.00	USD	1.0000000	000009	6/4/2019	176395
1113						211,834.02	284,501.16	4.39	90.26		0.00	USD	1.0000000	211,834.02	6/6/2019	
2calpr11	Sell	SFNC		4512	23.275	104,969.95	141,547.38	RAJA	0.010000	45.12	0.00	USD	1.0000000	000009	6/18/2019	178515
1113						104,969.95	141,547.38	2.18	45.12		0.00	USD	1.0000000	104,969.95	6/20/2019	
2calpr11	Sell	SFNC		4520	23.022	104,010.72	140,698.56	RAJA	0.010000	45.20	0.00	USD	1.0000000	000009	6/19/2019	178617
1113						104,010.72	140,698.56	2.16	45.20		0.00	USD	1.0000000	104,010.72	6/21/2019	
2calpr11	Sell	WWW		9232	26.851	247,793.74	305,151.08	WSA	0.010000	92.32	0.00	USD	1.0000000	000009	6/20/2019	179330
1113				Correction from DTC Station		247,793.74	305,151.08	5.14	92.32		0.00	USD	1.0000000	247,793.74	6/24/2019	
2calpr11	Sell	WWW		9241	26.812	247,670.30	303,190.74	WSA	0.010000	92.41	0.00	USD	1.0000000	000009	6/21/2019	179331
1113						247,670.30	303,190.74	5.13	92.41		0.00	USD	1.0000000	247,670.30	6/25/2019	

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Portfolio:2calpr11 - Calpers

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	148,881,688.93	130,784,921.65	254,367.56
000009	PRINCIPAL CASH	000009	Liquid Assets		4,363,523.91		0.00
AAWW	ATLAS AIR WORLDWIDE HOLDINGS, INC.	049164205	Industrials	47,362	2,114,239.68	2,445,353.37	0.00
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	82,437	1,393,185.30	1,312,441.43	0.00
AKR	ACADIA REALTY TRUST	004239109	Real Estate	71,996	1,970,530.52	2,079,379.30	20,158.88
ANIP	ANI PHARMACEUTICALS, INC.	00182C103	Health Care	21,853	1,796,316.60	1,270,825.85	0.00
ATKR	ATKORE INTERNATIONAL GROUP INC.	047649108	Industrials	61,798	1,598,714.26	1,492,156.81	0.00
AUB	ATLANTIC UNION BANKSHARES CORPORATION	04911A107	Financials	67,142	2,372,126.86	2,310,695.90	0.00
AVX	AVX CORPORATION	002444107	Info. Technology	91,614	1,520,792.40	1,632,228.28	0.00
BANR	BANNER CORP	06652V208	Financials	13,751	744,616.65	627,647.32	0.00
BDC	BELDEN, INC.	077454106	Info. Technology	26,002	1,548,939.14	1,679,038.43	1,300.10
BGS	B&G FOODS, INC	05508R106	Consumer Staples	43,688	908,710.40	1,416,936.81	20,751.80
BKH	BLACK HILLS CORP	092113109	Utilities	14,516	1,134,715.72	553,776.30	0.00
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	35,721	2,956,269.96	1,175,320.32	0.00
CACI	CACI INTERNATIONAL INC CLASS A	127190304	Info. Technology	9,885	2,022,372.15	1,261,542.61	0.00
CADE	CADENCE BANCORPORATION CLASS A	12739A100	Financials	113,172	2,353,977.60	1,868,781.87	0.00
CAKE	CHEESECAKE FACTORY INCORPORATED	163072101	Cons. Discretionary	15,057	658,292.04	821,427.62	0.00
CASH	META FINANCIAL GROUP, INC.	59100U108	Financials	73,489	2,061,366.45	2,100,614.71	3,500.30
CBZ	CBIZ INC	124805102	Industrials	123,235	2,414,173.65	1,232,257.77	0.00
CCMP	CABOT MICROELECTRONICS CORPORATION	12709P103	Info. Technology	6,275	690,752.00	683,662.10	2,635.50
CHFC	CHEMICAL FINANCIAL CORPORATION	163731102	Financials	25,777	1,059,692.47	1,433,452.94	0.00
CJ	C&J ENERGY SERVICES, INC	12674R100	Energy	33,820	398,399.60	1,175,538.63	0.00

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Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
CMCO	COLUMBUS MCKINNON CORPORATION	199333105	Industrials	38,328	1,608,626.16	1,485,936.23	0.00
CPE	CALLON PETROLEUM CO	13123X102	Energy	239,418	1,577,764.62	2,345,883.65	0.00
CSFL	CENTERSTATE BANKS INC	15201P109	Financials	91,594	2,109,409.82	1,345,717.12	0.00
CUB	CUBIC CORPORATION	229669106	Industrials	11,678	752,997.44	727,982.77	0.00
EBS	EMERGENT BIO SOLUTIONS INC.	29089Q105	Health Care	25,649	1,239,103.19	1,288,320.03	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	32,862	1,367,059.20	1,446,998.84	0.00
EGBN	EAGLE BANCORP, INC	268948106	Financials	39,951	2,162,547.63	2,325,825.14	0.00
EME	EMCOR GROUP INC	29084Q100	Industrials	16,942	1,492,590.20	908,247.78	0.00
ETM	ENTERCOM COMM CORP CL A	293639100	Communication Services	75,108	435,626.40	876,549.25	0.00
FBK	FB FINANCIAL CORPORATION	30257X104	Financials	16,447	601,960.20	586,912.07	0.00
FBP	FIRST BANCORP	318672706	Financials	67,902	749,638.08	747,741.19	0.00
FIBK	FIRST INTERSTATE BANCSYSTEM	32055Y201	Financials	37,436	1,482,839.96	1,499,585.54	0.00
FNB	FNB CORP	302520101	Financials	192,696	2,268,031.92	1,697,382.52	0.00
FNSR	FINISAR CORPORATION	31787A507	Info. Technology	39,149	895,337.63	943,877.97	0.00
FOE	FERRO CORP	315405100	Materials	83,376	1,317,340.80	1,135,963.14	0.00
FRME	FIRST MERCHANTS CORPORATION	320817109	Financials	32,244	1,222,047.60	1,176,608.82	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	7,956	369,158.40	418,251.25	0.00
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	26,202	770,862.84	522,707.73	0.00
HGV	HILTON GRAND VA	43283X105	Cons. Discretionary	46,302	1,473,329.64	1,481,274.65	0.00
HRTG	HERITAGE INSURANCE HOLDINGS, INC	42727J102	Financials	135,594	2,089,503.54	1,973,544.85	8,135.64
IBKC	IBERIABANK CORP	450828108	Financials	29,523	2,239,319.55	1,925,404.29	12,694.89
IBTX	INDEPENDENT BANK GROUP, INC.	45384B106	Financials	10,676	586,752.96	492,327.61	0.00

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Portfolio:2calpr11 - Calpers

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
IDA	IDACORP INC	451107106	Utilities	16,300	1,637,009.00	1,130,476.92	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	192,671	2,229,203.47	1,893,990.69	34,680.78
JAG	JAGGED PEAK ENERGY, INC.	47009K107	Energy	131,027	1,083,593.29	1,636,146.21	0.00
JCAP	JERNIGAN CAPITAL, INC.	476405105	Real Estate	106,600	2,185,300.00	2,087,355.75	37,310.00
KAI	KADANT INC	48282T104	Industrials	22,002	1,998,001.62	1,062,318.73	0.00
KALU	KAISER ALUMINUM CORP	483007704	Materials	11,545	1,126,907.45	972,666.25	0.00
KOP	KOPPERS HOLDINGS INC.	50060P106	Materials	32,717	960,571.12	999,600.67	0.00
MDR	MCDERMOTT INTERNATIONAL, INC.	580037703	Energy	124,326	1,200,989.16	1,536,034.97	0.00
MKSI	MKS INSTRUMENT INC	55306N104	Info. Technology	12,730	991,539.70	592,222.48	0.00
MMS	MAXIMUS, INC.	577933104	Info. Technology	11,141	808,168.14	741,188.45	0.00
MTRN	MATERION CORP	576690101	Materials	36,349	2,464,825.69	1,235,195.36	0.00
MUR	MURPHY OIL CORPORATION	626717102	Energy	51,285	1,264,175.25	1,447,882.67	0.00
MYRG	MYR GROUP INC	55405W104	Industrials	28,049	1,047,630.15	761,249.86	0.00
NJR	NEW JERSEY RESOURCES CORPORATION	646025106	Utilities	19,063	948,765.51	765,080.27	5,575.93
NRE	NORTHSTAR RLTY EUROPE CORP	66706L101	Real Estate	54,488	895,237.84	695,014.95	0.00
NSA	NATIONAL STORAGE AFFILIATES TRUST	637870106	Real Estate	57,634	1,667,927.96	975,607.51	0.00
NUVA	NUVASIVE, INC.	670704105	Health Care	21,775	1,274,708.50	1,231,151.27	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Communication Services	31,481	3,179,581.00	2,072,610.68	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	88,272	2,984,476.32	2,671,394.21	0.00
PAG	PENSKE AUTOMOTIVE GROUP, INC.	70959W103	Cons. Discretionary	16,710	790,383.00	742,860.63	0.00
PDCE	PDC ENERGY	69327R101	Energy	29,319	1,057,243.14	1,172,929.57	0.00
PDCO	PATTERSON COMPANIES, INC.	703395103	Health Care	36,947	846,086.30	872,408.93	0.00
PEB	PEBBLEBROOK HOTEL	70509V100	Real Estate	53,433	1,505,741.94	1,988,386.27	20,304.54

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Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
PFBC	PREFERRED BANK	740367404	Financials	30,763	1,453,551.75	1,611,101.86	0.00
PGNX	PROGENICS PHARMA INC	743187106	Health Care	176,281	1,087,653.77	1,058,872.14	0.00
PLAB	PHOTRONICS INC	719405102	Info. Technology	60,550	496,510.00	611,332.29	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	12,911	753,615.07	495,136.85	0.00
PNFP	PINNACLE FINANCIAL PARTNERS, INC.	72346Q104	Financials	26,625	1,530,405.00	1,458,052.61	0.00
POR	PORTLAND GENERAL	736508847	Utilities	21,450	1,161,946.50	749,463.00	8,258.25
PPBI	PACIFIC PREMIER BANCORP	69478X105	Financials	47,254	1,459,203.52	1,432,870.09	0.00
PRGS	PROGRESS SOFTWARE CORP	743312100	Info. Technology	24,600	1,073,052.00	659,280.00	0.00
PRI	PRIMERICA	74164M108	Financials	12,503	1,499,734.85	702,329.77	0.00
PSB	PS BUSINESS PARKS, INC.	69360J107	Real Estate	8,917	1,502,782.01	1,384,492.97	0.00
PWR	QUANTA SERVICES INC.	74762E102	Industrials	44,003	1,680,474.57	1,483,528.36	1,760.12
QTS	QTS REALTY TRUST INC	74736A103	Real Estate	40,286	1,860,407.48	1,470,560.10	17,725.84
REXR	REXFORD INDUSTRIAL REALTY	76169C100	Real Estate	66,973	2,703,700.01	1,180,556.80	12,390.00
ROCK	GIBRALTAR INDS INC	374689107	Industrials	22,427	905,153.72	471,690.04	0.00
RUTH	RUTH'S HOSPITALITY GROUP, INC.	783332109	Cons. Discretionary	56,049	1,272,872.79	1,290,319.74	0.00
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	77,862	1,533,102.78	1,594,686.75	0.00
SF	STIFEL FINANCIAL CORP	860630102	Financials	23,800	1,405,628.00	1,400,602.12	0.00
SFNC	SIMMONS FIRST NATIONAL CORPORATION CLASS A	828730200	Financials	0	0.00	0.00	1,445.12
SIGI	SELECTIVE INS GROUP	816300107	Financials	33,494	2,508,365.66	1,298,665.94	0.00
SIX	SIX FLAGS ENTERTAINMENT CORPORATION	83001A102	Cons. Discretionary	14,514	721,055.52	748,709.04	0.00
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	36,830	1,242,275.90	1,073,618.20	10,588.63
SKYW	SKYWEST INC	830879102	Industrials	38,513	2,336,583.71	653,578.17	4,621.56
SNX	SYNNEX CORP	87162W100	Info. Technology	16,094	1,583,649.60	1,290,515.09	0.00

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Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
SR	SPIRE, INC	84857L101	Utilities	15,658	1,314,019.36	801,689.60	9,277.36
SYNH	SYNEOS HEALTH, INC. CLASS A	87166B102	Health Care	32,701	1,670,694.09	1,312,219.99	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	46,126	1,339,960.30	1,421,670.35	0.00
TECD	TECH DATA CORPORATION	878237106	Info. Technology	8,997	941,086.20	833,572.41	0.00
TERP	TERRAFORM POWER, INC CLASS A	88104R209	Utilities	69,642	995,880.60	799,773.89	0.00
TGNA	TEGNA, INC.	87901J105	Communication Services	45,762	693,294.30	717,106.88	3,203.34
TKR	TIMKEN CO	887389104	Industrials	15,188	779,751.92	456,703.16	0.00
TMST	TIMKEN STEEL	887399103	Materials	49,448	402,012.24	634,765.73	0.00
TOWR	TOWER INTERNATIONAL, INC	891826109	Cons. Discretionary	39,432	768,924.00	877,457.98	0.00
TWNK	HOSTESS BRANDS, INC. CLASS A	44109J106	Consumer Staples	106,796	1,542,134.24	1,507,118.29	0.00
UIS	UNISYS CORPORATION	909214306	Info. Technology	108,256	1,052,248.32	1,550,242.15	0.00
UMPQ	UMPQUA HOLDINGS CORP	904214103	Financials	72,918	1,209,709.62	1,446,259.90	15,312.78
VRNT	VERINT SYS INC	92343X100	Info. Technology	26,542	1,427,428.76	1,248,004.84	0.00
WLL	WHITING PETROLEUM CORPORATION	966387409	Energy	42,210	788,482.80	778,183.56	0.00
WSM	WILLIAMS SONOMA INC	969904101	Cons. Discretionary	18,095	1,176,175.00	1,087,422.85	0.00
WTFC	WINTRUST FINL CORP	97650W108	Financials	16,580	1,212,992.80	889,289.08	0.00
WWW	WOLVERINE WORLD WIDE, INC.	978097103	Cons. Discretionary	27,362	753,549.48	730,061.04	2,736.20