

PERFORMANCE RETURNS FOR TOTAL

2calpr11 - Calpers

From 06/30/2017 to 07/31/2017

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 07/31/2017
Total Portfolio	1.27	1.27	1.61	16.85										12.46	1.27
Total Equities	1.28	1.28	1.57											1.57	1.28
Total Cash	0.07	0.07	2.85											2.85	0.07
Russell 2000 Value	0.63	0.63	1.18	19.21	12.19	9.50	9.17	13.76	11.51	12.49	13.41	9.00	6.94	15.67	0.63

PERFORMANCE RETURNS FOR TOTAL

2calpr11 - Calpers

From 06/30/2017 to 07/31/2017

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 07/31/2017
Total Portfolio	1.27	1.27	1.32	16.36										12.11	1.27
Total Equities	1.28	1.28	1.57											1.57	1.28
Total Cash	0.07	0.07	2.85											2.85	0.07
Russell 2000 Value	0.63	0.63	1.18	19.21	12.19	9.50	9.17	13.76	11.51	12.49	13.41	9.00	6.94	15.67	0.63

Transactions Listing

8/8/2017

FROM Trade Date 06/30/2017 TO 07/31/2017

						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	AAWW		3224	57.488	185,374.84	0.00	SEAPORT	0.010000	32.24	0.00	USD	1.0000000	000009	7/11/2017	55107
1113						185,374.84	0.00	0.00	32.24		0.00	USD	1.0000000	185,374.84	7/14/2017	
2calpr11	Buy	AAWW		7739	58.206	450,530.53	0.00	SEAPORT	0.010000	77.39	0.00	USD	1.0000000	000009	7/12/2017	55702
1113						450,530.53	0.00	0.00	77.39		0.00	USD	1.0000000	450,530.53	7/17/2017	
2calpr11	Buy	BABY		6650	37.951	252,439.32	0.00	RAJA	0.010000	66.50	0.00	USD	1.0000000	000009	7/18/2017	57261
1113						252,439.32	0.00	0.00	66.50		0.00	USD	1.0000000	252,439.32	7/21/2017	
2calpr11	Buy	BABY		5550	38.616	214,373.19	0.00	RAJA	0.010000	55.50	0.00	USD	1.0000000	000009	7/19/2017	57785
1113						214,373.19	0.00	0.00	55.50		0.00	USD	1.0000000	214,373.19	7/24/2017	
2calpr11	Buy	BABY		3030	38.949	118,046.98	0.00	RAJA	0.010000	30.30	0.00	USD	1.0000000	000009	7/20/2017	59876
1113						118,046.98	0.00	0.00	30.30		0.00	USD	1.0000000	118,046.98	7/25/2017	
2calpr11	Buy	BABY		3831	39.009	149,480.26	0.00	RAJA	0.010000	38.31	0.00	USD	1.0000000	000009	7/21/2017	59992
1113						149,480.26	0.00	0.00	38.31		0.00	USD	1.0000000	149,480.26	7/26/2017	
2calpr11	Buy	BRKS		6298	24.232	152,672.97	0.00	TMC	0.010000	62.98	0.00	USD	1.0000000	000009	7/11/2017	55108
1113						152,672.97	0.00	0.00	62.98		0.00	USD	1.0000000	152,672.97	7/14/2017	
2calpr11	Buy	BRKS		6362	24.661	156,953.72	0.00	TMC	0.010000	63.62	0.00	USD	1.0000000	000009	7/12/2017	55703
1113						156,953.72	0.00	0.00	63.62		0.00	USD	1.0000000	156,953.72	7/17/2017	
2calpr11	Buy	CPN		23458	13.256	311,184.44	0.00	LOOP	0.010000	234.58	0.00	USD	1.0000000	000009	7/11/2017	55109
1113						311,184.44	0.00	0.00	234.58		0.00	USD	1.0000000	311,184.44	7/14/2017	
2calpr11	Buy	HYH		7846	39.003	306,093.64	0.00	RAJA	0.010000	78.46	0.00	USD	1.0000000	000009	7/7/2017	54491
1113						306,093.64	0.00	0.00	78.46		0.00	USD	1.0000000	306,093.64	7/12/2017	
2calpr11	Buy	HYH		4891	39.113	191,348.64	0.00	RAJA	0.010000	48.91	0.00	USD	1.0000000	000009	7/10/2017	54732
1113						191,348.64	0.00	0.00	48.91		0.00	USD	1.0000000	191,348.64	7/13/2017	
2calpr11	Buy	HYH		5589	39.04	218,252.13	0.00	RAJA	0.010000	55.89	0.00	USD	1.0000000	000009	7/11/2017	55110
1113						218,252.13	0.00	0.00	55.89		0.00	USD	1.0000000	218,252.13	7/14/2017	
2calpr11	Buy	KND		13968	11.803	164,997.00	0.00	RAJA	0.010000	139.68	0.00	USD	1.0000000	000009	7/3/2017	53438
1113						164,997.00	0.00	0.00	139.68		0.00	USD	1.0000000	164,997.00	7/7/2017	
2calpr11	Buy	KND		32933	11.442	377,161.89	0.00	RAJA	0.010000	329.33	0.00	USD	1.0000000	000009	7/5/2017	53773
1113						377,161.89	0.00	0.00	329.33		0.00	USD	1.0000000	377,161.89	7/10/2017	
2calpr11	Buy	KND		13968	11.046	154,426.02	0.00	RAJA	0.010000	139.68	0.00	USD	1.0000000	000009	7/6/2017	54220
1113						154,426.02	0.00	0.00	139.68		0.00	USD	1.0000000	154,426.02	7/11/2017	
2calpr11	Buy	LTXB		10896	38.405	418,568.75	0.00	SANDLER	0.010000	108.96	0.00	USD	1.0000000	000009	6/30/2017	52992
1113						418,568.75	0.00	0.00	108.96		0.00	USD	1.0000000	418,568.75	7/6/2017	

2calpr11	Buy	LTXB		1462	38.868	56,838.91	0.00	SANDLER	0.010000	14.62	0.00	USD	1.0000000	000009	7/3/2017	53439
1113						56,838.91	0.00	0.00	14.62		0.00	USD	1.0000000	56,838.91	7/7/2017	
2calpr11	Buy	LTXB		664	38.92	25,849.72	0.00	SANDLER	0.010000	6.64	0.00	USD	1.0000000	000009	7/5/2017	53774
1113						25,849.72	0.00	0.00	6.64		0.00	USD	1.0000000	25,849.72	7/10/2017	
2calpr11	Buy	LTXB		1646	38.344	63,130.19	0.00	SANDLER	0.010000	16.46	0.00	USD	1.0000000	000009	7/6/2017	54221
1113						63,130.19	0.00	0.00	16.46		0.00	USD	1.0000000	63,130.19	7/11/2017	
2calpr11	Buy	REI		16510	12.50	206,375.00	0.00	SEAPORT	0.000000	0.00	0.00	USD	1.0000000	000009	7/18/2017	57262
1113						206,375.00	0.00	0.00	0.00		0.00	USD	1.0000000	206,375.00	7/21/2017	
2calpr11	Buy	TBK		1538	27.50	42,295.00	0.00	SANDLER	0.000000	0.00	0.00	USD	1.0000000	000009	7/27/2017	61024
1113						42,295.00	0.00	0.00	0.00		0.00	USD	1.0000000	42,295.00	8/1/2017	
2calpr11	Buy	TBK		16154	27.919	451,160.22	0.00	SANDLER	0.010000	161.54	0.00	USD	1.0000000	000009	7/27/2017	61025
1113						451,160.22	0.00	0.00	161.54		0.00	USD	1.0000000	451,160.22	8/1/2017	
2calpr11	Buy	TBK		4880	28.143	137,385.66	0.00	SANDLER	0.010000	48.80	0.00	USD	1.0000000	000009	7/28/2017	61313
1113						137,385.66	0.00	0.00	48.80		0.00	USD	1.0000000	137,385.66	8/2/2017	
2calpr11	Income	000009	GENERAL CABLE CORPORATION	7167.96	0.00	7,167.96	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/30/2017	52567
1113			BGC	Div Accrued for BGC		7,167.96	0.00	0.00	0.00		0.00	USD	1.0000000	7,167.96	6/30/2017	
2calpr11	Income	000009	CHATHAM LODGING TRUST	3749.57	0.00	3,749.57	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/30/2017	52614
1113			CLDT	Div Accrued for CLDT		3,749.57	0.00	0.00	0.00		0.00	USD	1.0000000	3,749.57	6/30/2017	
2calpr11	Income	000009	CENTERSTATE BANKS INC	5587.32	0.00	5,587.32	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/30/2017	52643
1113			CSFL	Div Accrued for CSFL		5,587.32	0.00	0.00	0.00		0.00	USD	1.0000000	5,587.32	6/30/2017	
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	6/30/2017	52677
1113			EFSC	Div Accrued for EFSC		3,648.70	0.00	0.00	0.00		0.00	USD	1.0000000	3,648.70	6/30/2017	
2calpr11	Income	000009	HUDSON PACIFIC PROPERTIES, INC.	10634.5	0.00	10,634.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/30/2017	52749
1113			HPP	Div Accrued for HPP		10,634.50	0.00	0.00	0.00		0.00	USD	1.0000000	10,634.50	6/30/2017	
2calpr11	Income	000009	NATIONAL STORAGE AFFILIATES TRUST	15239.38	0.00	15,239.38	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/30/2017	52826
1113			NSA	Div Accrued for NSA		15,239.38	0.00	0.00	0.00		0.00	USD	1.0000000	15,239.38	6/30/2017	
2calpr11	Income	000009	TRICO BANCSHARES	8114.61	0.00	8,114.61	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/30/2017	52930
1113			TCBK	Div Accrued for TCBK		8,114.61	0.00	0.00	0.00		0.00	USD	1.0000000	8,114.61	6/30/2017	

2calpr11	Income	000009	SYNOVUS FINL CORP	7058.55	0.00	7,058.55	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/3/2017	53224
1113			SNV	Div Accrued for SNV		7,058.55	0.00	0.00	0.00		0.00	USD	1.0000000	7,058.55	7/3/2017	
2calpr11	Income	000009	CHESAPEAKE UTILITIES CORP.	6667.38	0.00	6,667.38	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/5/2017	53556
1113			CPK	Div Accrued for CPK		6,667.38	0.00	0.00	0.00		0.00	USD	1.0000000	6,667.38	7/5/2017	
2calpr11	Income	000009	SOUTH JERSEY INDS INC	10139.18	0.00	10,139.18	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/5/2017	53579
1113			SJI	Div Accrued for SJI		10,139.18	0.00	0.00	0.00		0.00	USD	1.0000000	10,139.18	7/5/2017	
2calpr11	Income	000009	SPIRE, INC	8367.45	0.00	8,367.45	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/5/2017	53602
1113			SR	Div Accrued for SR		8,367.45	0.00	0.00	0.00		0.00	USD	1.0000000	8,367.45	7/5/2017	
2calpr11	Income	000009	UNITED CMNTY BKS GA CAP STK	8473.5	0.00	8,473.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/5/2017	53616
1113			UCBI	Div Accrued for UCBI		8,473.50	0.00	0.00	0.00		0.00	USD	1.0000000	8,473.50	7/5/2017	
2calpr11	Income	000009		1273.49	0.00	1,273.49	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/3/2017	53751
1113				Interest Received		1,273.49	0.00	0.00	0.00		0.00	USD	1.0000000	1,273.49	7/3/2017	
2calpr11	Income	000009	SKYWEST INC	5101.52	0.00	5,101.52	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/7/2017	54282
1113			SKYW	Div Accrued for SKYW		5,101.52	0.00	0.00	0.00		0.00	USD	1.0000000	5,101.52	7/7/2017	
2calpr11	Income	000009	KAPSTONE PAPER & PACKAGING CORP	4580	0.00	4,580.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/12/2017	55370
1113			KS	Div Accrued for KS		4,580.00	0.00	0.00	0.00		0.00	USD	1.0000000	4,580.00	7/12/2017	
2calpr11	Income	000009	SERITAGE GROWTH PROPERTIES	3232.25	0.00	3,232.25	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/13/2017	55906
1113			SRG	Div Accrued for SRG		3,232.25	0.00	0.00	0.00		0.00	USD	1.0000000	3,232.25	7/13/2017	
2calpr11	Income	000009	ACADIA REALTY TRUST	11541.14	0.00	11,541.14	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/14/2017	56095
1113			AKR	Div Accrued for AKR		11,541.14	0.00	0.00	0.00		0.00	USD	1.0000000	11,541.14	7/14/2017	
2calpr11	Income	000009	PORTLAND GENERAL	7422.54	0.00	7,422.54	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/17/2017	56772
1113			POR	Div Accrued for POR		7,422.54	0.00	0.00	0.00		0.00	USD	1.0000000	7,422.54	7/17/2017	
2calpr11	Income	000009	BANNER CORP	41516	0.00	41,516.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/18/2017	57080
1113			BANR	Div Accrued for BANR		41,516.00	0.00	0.00	0.00		0.00	USD	1.0000000	41,516.00	7/18/2017	
2calpr11	Income	000009	COLONY NORTHSTA	26001.27	0.00	26,001.27	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/17/2017	58267
1113			CLNS	Div Accrued for CLNS		26,001.27	0.00	0.00	0.00		0.00	USD	1.0000000	26,001.27	7/17/2017	
2calpr11	Income	000009	CORESITE REALTY CORP	21335.4	0.00	21,335.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/17/2017	58314
1113			COR	Div Accrued for COR		21,335.40	0.00	0.00	0.00		0.00	USD	1.0000000	21,335.40	7/17/2017	
2calpr11	Income	000009	INDEPENDENCE REALTY TRUST, INC.	6166.38	0.00	6,166.38	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/17/2017	58704
1113			IRT	Div Accrued for IRT		6,166.38	0.00	0.00	0.00		0.00	USD	1.0000000	6,166.38	7/17/2017	

2calpr11	Income	000009	CYPRESS SEMICONDUCTOR	20501.91	0.00	20,501.91	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/20/2017	58801
1113			CY	Div Accrued for CY		20,501.91	0.00	0.00	0.00		0.00	USD	1.0000000	20,501.91	7/20/2017	
2calpr11	Income	000009	REXFORD INDUSTRIAL REALTY	9121.95	0.00	9,121.95	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/17/2017	59164
1113			REXR	Div Accrued for REXR		9,121.95	0.00	0.00	0.00		0.00	USD	1.0000000	9,121.95	7/17/2017	
2calpr11	Income	000009	SUN COMMUNITIES INC	7286.25	0.00	7,286.25	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/17/2017	59535
1113			SUI	Div Accrued for SUI		7,286.25	0.00	0.00	0.00		0.00	USD	1.0000000	7,286.25	7/17/2017	
2calpr11	Income	000009	BANNER CORP	10379	0.00	10,379.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/18/2017	59628
1113			BANR	Div Accrued for BANR		10,379.00	0.00	0.00	0.00		0.00	USD	1.0000000	10,379.00	7/18/2017	
2calpr11	Income	000009	PREFERRED BANK	4404.4	0.00	4,404.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/21/2017	59936
1113			PFBC	Div Accrued for PFBC		4,404.40	0.00	0.00	0.00		0.00	USD	1.0000000	4,404.40	7/21/2017	
2calpr11	Income	000009	CHATHAM LODGING TRUST	3749.57	0.00	3,749.57	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/28/2017	61129
1113			CLDT	Div Accrued for CLDT		3,749.57	0.00	0.00	0.00		0.00	USD	1.0000000	3,749.57	7/28/2017	
2calpr11	Income	000009	EMCOR GROUP INC	1372.08	0.00	1,372.08	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/28/2017	61156
1113			EME	Div Accrued for EME		1,372.08	0.00	0.00	0.00		0.00	USD	1.0000000	1,372.08	7/28/2017	
2calpr11	Income	000009	IBERIABANK CORP	10431	0.00	10,431.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/28/2017	61177
1113			IBKC	Div Accrued for IBKC		10,431.00	0.00	0.00	0.00		0.00	USD	1.0000000	10,431.00	7/28/2017	
2calpr11	Sell	ABM		95	43.438	4,125.56	3,083.32	PEN	0.010000	0.95	0.00	USD	1.0000000	000009	7/19/2017	57782
1113						4,125.56	3,083.32	0.10	0.95		0.00	USD	1.0000000	4,125.56	7/24/2017	
2calpr11	Sell	AKR		309	28.53	8,812.42	9,245.28	PEN	0.010000	3.09	0.00	USD	1.0000000	000009	7/19/2017	57783
1113						8,812.42	9,245.28	0.20	3.09		0.00	USD	1.0000000	8,812.42	7/24/2017	
2calpr11	Sell	ASGN		45	54.032	2,430.94	1,759.90	PEN	0.010000	0.45	0.00	USD	1.0000000	000009	7/19/2017	57784
1113						2,430.94	1,759.90	0.06	0.45		0.00	USD	1.0000000	2,430.94	7/24/2017	
2calpr11	Sell	BANR		43	55.937	2,404.81	2,014.98	PEN	0.010000	0.43	0.00	USD	1.0000000	000009	7/19/2017	57786
1113						2,404.81	2,014.98	0.06	0.43		0.00	USD	1.0000000	2,404.81	7/24/2017	
2calpr11	Sell	BGC		15	18.55	278.09	267.40	PEN	0.010000	0.15	0.00	USD	1.0000000	000009	7/19/2017	57787
1113						278.09	267.40	0.01	0.15		0.00	USD	1.0000000	278.09	7/24/2017	
2calpr11	Sell	BKH		14	69.049	966.52	536.48	PEN	0.010000	0.14	0.00	USD	1.0000000	000009	7/19/2017	57788
1113						966.52	536.48	0.02	0.14		0.00	USD	1.0000000	966.52	7/24/2017	
2calpr11	Sell	BLD		106	52.794	5,594.93	3,658.51	PEN	0.010000	1.06	0.00	USD	1.0000000	000009	7/19/2017	57789
1113						5,594.93	3,658.51	0.13	1.06		0.00	USD	1.0000000	5,594.93	7/24/2017	
2calpr11	Sell	BMTC		37	42.70	1,579.49	1,197.68	PEN	0.010000	0.37	0.00	USD	1.0000000	000009	7/19/2017	57790
1113						1,579.49	1,197.68	0.04	0.37		0.00	USD	1.0000000	1,579.49	7/24/2017	
2calpr11	Sell	BPFH		70	15.068	1,054.01	1,193.45	PEN	0.010000	0.70	0.00	USD	1.0000000	000009	7/19/2017	57791
1113						1,054.01	1,193.45	0.02	0.70		0.00	USD	1.0000000	1,054.01	7/24/2017	
2calpr11	Sell	CASS		16	67.089	1,073.25	1,148.16	PEN	0.010000	0.16	0.00	USD	1.0000000	000009	7/19/2017	57792

1113					1,073.25	1,148.16	0.02	0.16		0.00	USD	1.0000000	1,073.25	7/24/2017	
2calpr11	Sell	CBZ	873	15.359	13,399.45	8,730.00	PEN	0.010000	8.73	0.00	USD	1.0000000	000009	7/19/2017	57793
1113					13,399.45	8,730.00	0.31	8.73		0.00	USD	1.0000000	13,399.45	7/24/2017	
2calpr11	Sell	CLDT	35	20.58	719.92	746.59	PEN	0.010000	0.35	0.00	USD	1.0000000	000009	7/19/2017	57794
1113					719.92	746.59	0.02	0.35		0.00	USD	1.0000000	719.92	7/24/2017	
2calpr11	Sell	CNO	939	21.618	20,289.25	17,437.23	PEN	0.010000	9.39	0.00	USD	1.0000000	000009	7/19/2017	57795
1113					20,289.25	17,437.23	0.47	9.39		0.00	USD	1.0000000	20,289.25	7/24/2017	
2calpr11	Sell	COR	40	104.727	4,188.58	2,054.00	PEN	0.010000	0.40	0.00	USD	1.0000000	000009	7/19/2017	57796
1113					4,188.58	2,054.00	0.10	0.40		0.00	USD	1.0000000	4,188.58	7/24/2017	
2calpr11	Sell	COWN	113	16.15	1,823.78	1,836.94	PEN	0.010000	1.13	0.00	USD	1.0000000	000009	7/19/2017	57797
1113					1,823.78	1,836.94	0.04	1.13		0.00	USD	1.0000000	1,823.78	7/24/2017	
2calpr11	Sell	CPE	602	11.335	6,817.19	5,183.52	PEN	0.010000	6.02	0.00	USD	1.0000000	000009	7/19/2017	57798
1113					6,817.19	5,183.52	0.16	6.02		0.00	USD	1.0000000	6,817.19	7/24/2017	
2calpr11	Sell	CPK	142	75.818	10,764.43	6,894.10	PEN	0.010000	1.42	0.00	USD	1.0000000	000009	7/19/2017	57799
1113					10,764.43	6,894.10	0.25	1.42		0.00	USD	1.0000000	10,764.43	7/24/2017	
2calpr11	Sell	CRZO	28	17.138	479.56	1,007.72	PEN	0.010000	0.28	0.00	USD	1.0000000	000009	7/19/2017	57800
1113					479.56	1,007.72	0.01	0.28		0.00	USD	1.0000000	479.56	7/24/2017	
2calpr11	Sell	CSFL	548	24.658	13,506.63	8,623.33	PEN	0.010000	5.48	0.00	USD	1.0000000	000009	7/19/2017	57801
1113					13,506.63	8,623.33	0.31	5.48		0.00	USD	1.0000000	13,506.63	7/24/2017	
2calpr11	Sell	CY	60964	14.646	892,230.18	575,795.48	PEN	0.010000	609.64	0.00	USD	1.0000000	000009	7/19/2017	57802
1113					892,230.18	575,795.48	20.63	609.64		0.00	USD	1.0000000	892,230.18	7/24/2017	
2calpr11	Sell	DLX	3621	69.261	250,750.27	214,725.30	SEAPORT	0.010000	36.21	0.00	USD	1.0000000	000009	7/3/2017	53771
1113		Correction from DTC Station			250,750.27	214,725.30	5.79	36.21		0.00	USD	1.0000000	250,750.27	7/7/2017	
2calpr11	Sell	DLX	8262	68.338	564,512.07	489,936.60	SEAPORT	0.010000	82.62	0.00	USD	1.0000000	000009	7/5/2017	54140
1113		Correction from DTC Station			564,512.07	489,936.60	13.04	82.62		0.00	USD	1.0000000	564,512.07	7/10/2017	
2calpr11	Sell	EME	27	65.768	1,775.41	1,725.32	PEN	0.010000	0.27	0.00	USD	1.0000000	000009	7/19/2017	57803
1113					1,775.41	1,725.32	0.04	0.27		0.00	USD	1.0000000	1,775.41	7/24/2017	
2calpr11	Sell	ESL	25	97.645	2,440.82	2,359.19	PEN	0.010000	0.25	0.00	USD	1.0000000	000009	7/19/2017	57804
1113					2,440.82	2,359.19	0.06	0.25		0.00	USD	1.0000000	2,440.82	7/24/2017	
2calpr11	Sell	ETM	338	9.737	3,287.75	4,124.65	PEN	0.010000	3.38	0.00	USD	1.0000000	000009	7/19/2017	57805
1113					3,287.75	4,124.65	0.08	3.38		0.00	USD	1.0000000	3,287.75	7/24/2017	
2calpr11	Sell	EVHC	15	61.811	926.99	997.97	PEN	0.010000	0.15	0.00	USD	1.0000000	000009	7/19/2017	57806
1113					926.99	997.97	0.02	0.15		0.00	USD	1.0000000	926.99	7/24/2017	
2calpr11	Sell	EVHC	9454	58.124	549,398.95	626,096.34	LOOP	0.010000	94.54	0.00	USD	1.0000000	000009	7/26/2017	60322
1113					549,398.95	626,096.34	12.70	94.54		0.00	USD	1.0000000	549,398.95	7/31/2017	
2calpr11	Sell	EVHC	4351	57.172	248,707.85	284,865.20	LOOP	0.010000	43.51	0.00	USD	1.0000000	000009	7/27/2017	61022
1113					248,707.85	284,865.20	5.75	43.51		0.00	USD	1.0000000	248,707.85	8/1/2017	
2calpr11	Sell	FAF	5	45.728	228.58	216.48	PEN	0.010000	0.05	0.00	USD	1.0000000	000009	7/19/2017	57807
1113					228.58	216.48	0.01	0.05		0.00	USD	1.0000000	228.58	7/24/2017	
2calpr11	Sell	FNB	1105	14.118	15,589.42	8,722.34	PEN	0.010000	11.05	0.00	USD	1.0000000	000009	7/19/2017	57808

1113					15,589.42	8,722.34	0.36	11.05		0.00	USD	1.0000000	15,589.42	7/24/2017	
2calpr11	Sell	FOE	85	18.917	1,607.09	1,230.74	PEN	0.010000	0.85	0.00	USD	1.0000000	000009	7/19/2017	57809
1113					1,607.09	1,230.74	0.04	0.85		0.00	USD	1.0000000	1,607.09	7/24/2017	
2calpr11	Sell	GBNK	49	26.728	1,309.13	1,017.73	PEN	0.010000	0.49	0.00	USD	1.0000000	000009	7/19/2017	57810
1113					1,309.13	1,017.73	0.03	0.49		0.00	USD	1.0000000	1,309.13	7/24/2017	
2calpr11	Sell	GNBC	30	20.007	599.91	534.91	PEN	0.010000	0.30	0.00	USD	1.0000000	000009	7/19/2017	57811
1113					599.91	534.91	0.01	0.30		0.00	USD	1.0000000	599.91	7/24/2017	
2calpr11	Sell	HPP	229	32.58	7,458.25	6,741.76	PEN	0.010000	2.29	0.00	USD	1.0000000	000009	7/19/2017	57812
1113					7,458.25	6,741.76	0.17	2.29		0.00	USD	1.0000000	7,458.25	7/24/2017	
2calpr11	Sell	HTBK	470	13.852	6,505.59	5,366.98	PEN	0.010000	4.70	0.00	USD	1.0000000	000009	7/19/2017	57813
1113					6,505.59	5,366.98	0.15	4.70		0.00	USD	1.0000000	6,505.59	7/24/2017	
2calpr11	Sell	IBKC	49	80.995	3,968.18	3,158.58	PEN	0.010000	0.49	0.00	USD	1.0000000	000009	7/19/2017	57814
1113					3,968.18	3,158.58	0.09	0.49		0.00	USD	1.0000000	3,968.18	7/24/2017	
2calpr11	Sell	KAI	38	78.155	2,969.44	2,413.38	PEN	0.010000	0.38	0.00	USD	1.0000000	000009	7/19/2017	57815
1113					2,969.44	2,413.38	0.07	0.38		0.00	USD	1.0000000	2,969.44	7/24/2017	
2calpr11	Sell	KALU	81	93.855	7,601.26	6,824.25	PEN	0.010000	0.81	0.00	USD	1.0000000	000009	7/19/2017	57816
1113					7,601.26	6,824.25	0.18	0.81		0.00	USD	1.0000000	7,601.26	7/24/2017	
2calpr11	Sell	KS	279	22.672	6,322.49	3,397.86	PEN	0.010000	2.79	0.00	USD	1.0000000	000009	7/19/2017	57817
1113					6,322.49	3,397.86	0.15	2.79		0.00	USD	1.0000000	6,322.49	7/24/2017	
2calpr11	Sell	LNCE	36	35.028	1,260.63	1,372.68	PEN	0.010000	0.36	0.00	USD	1.0000000	000009	7/19/2017	57818
1113					1,260.63	1,372.68	0.03	0.36		0.00	USD	1.0000000	1,260.63	7/24/2017	
2calpr11	Sell	MDP	151	59.871	9,038.80	7,367.29	PEN	0.010000	1.51	0.00	USD	1.0000000	000009	7/19/2017	57819
1113					9,038.80	7,367.29	0.21	1.51		0.00	USD	1.0000000	9,038.80	7/24/2017	
2calpr11	Sell	MKSI	21	80.048	1,680.75	1,033.27	PEN	0.010000	0.21	0.00	USD	1.0000000	000009	7/19/2017	57820
1113					1,680.75	1,033.27	0.04	0.21		0.00	USD	1.0000000	1,680.75	7/24/2017	
2calpr11	Sell	MTRN	56	37.781	2,115.11	2,127.54	PEN	0.010000	0.56	0.00	USD	1.0000000	000009	7/19/2017	57821
1113					2,115.11	2,127.54	0.05	0.56		0.00	USD	1.0000000	2,115.11	7/24/2017	
2calpr11	Sell	MYRG	192	31.252	5,998.40	5,210.88	PEN	0.010000	1.92	0.00	USD	1.0000000	000009	7/19/2017	57822
1113					5,998.40	5,210.88	0.14	1.92		0.00	USD	1.0000000	5,998.40	7/24/2017	
2calpr11	Sell	NCR	404	41.941	16,939.53	10,394.92	PEN	0.010000	4.04	0.00	USD	1.0000000	000009	7/19/2017	57823
1113					16,939.53	10,394.92	0.39	4.04		0.00	USD	1.0000000	16,939.53	7/24/2017	
2calpr11	Sell	NSA	362	22.527	8,151.04	7,011.25	PEN	0.010000	3.62	0.00	USD	1.0000000	000009	7/19/2017	57824
1113					8,151.04	7,011.25	0.19	3.62		0.00	USD	1.0000000	8,151.04	7/24/2017	
2calpr11	Sell	NXST	33	63.257	2,087.10	2,279.76	PEN	0.010000	0.33	0.00	USD	1.0000000	000009	7/19/2017	57825
1113					2,087.10	2,279.76	0.05	0.33		0.00	USD	1.0000000	2,087.10	7/24/2017	
2calpr11	Sell	ODP	654	6.002	3,918.94	2,359.17	PEN	0.010000	6.54	0.00	USD	1.0000000	000009	7/19/2017	57826
1113					3,918.94	2,359.17	0.09	6.54		0.00	USD	1.0000000	3,918.94	7/24/2017	
2calpr11	Sell	OMF	38	26.17	994.04	1,073.55	PEN	0.010000	0.38	0.00	USD	1.0000000	000009	7/19/2017	57827
1113					994.04	1,073.55	0.02	0.38		0.00	USD	1.0000000	994.04	7/24/2017	
2calpr11	Sell	PDCE	162	46.164	7,476.73	9,784.80	PEN	0.010000	1.62	0.00	USD	1.0000000	000009	7/19/2017	57828
1113					7,476.73	9,784.80	0.17	1.62		0.00	USD	1.0000000	7,476.73	7/24/2017	
2calpr11	Sell	PGNX	308	6.772	2,082.68	2,217.60	PEN	0.010000	3.08	0.00	USD	1.0000000	000009	7/19/2017	57829

1113					2,082.68	2,217.60	0.05	3.08		0.00	USD	1.0000000	2,082.68	7/24/2017	
2calpr11	Sell	PLAB	360	10.167	3,656.37	3,727.62	PEN	0.010000	3.60	0.00	USD	1.0000000	000009	7/19/2017	57830
1113					3,656.37	3,727.62	0.08	3.60		0.00	USD	1.0000000	3,656.37	7/24/2017	
2calpr11	Sell	PLXS	19	54.08	1,027.31	728.65	PEN	0.010000	0.19	0.00	USD	1.0000000	000009	7/19/2017	57831
1113					1,027.31	728.65	0.02	0.19		0.00	USD	1.0000000	1,027.31	7/24/2017	
2calpr11	Sell	PMC	262	25.824	6,763.16	8,653.86	PEN	0.010000	2.62	0.00	USD	1.0000000	000009	7/19/2017	57832
1113					6,763.16	8,653.86	0.16	2.62		0.00	USD	1.0000000	6,763.16	7/24/2017	
2calpr11	Sell	POR	151	44.975	6,789.59	5,275.94	PEN	0.010000	1.51	0.00	USD	1.0000000	000009	7/19/2017	57833
1113					6,789.59	5,275.94	0.16	1.51		0.00	USD	1.0000000	6,789.59	7/24/2017	
2calpr11	Sell	PPBI	360	37.082	13,345.43	8,509.73	PEN	0.010000	3.60	0.00	USD	1.0000000	000009	7/19/2017	57834
1113					13,345.43	8,509.73	0.31	3.60		0.00	USD	1.0000000	13,345.43	7/24/2017	
2calpr11	Sell	PRGS	7	31.927	223.41	187.60	PEN	0.010000	0.07	0.00	USD	1.0000000	000009	7/19/2017	57835
1113					223.41	187.60	0.01	0.07		0.00	USD	1.0000000	223.41	7/24/2017	
2calpr11	Sell	PRI	11	78.703	865.61	617.90	PEN	0.010000	0.11	0.00	USD	1.0000000	000009	7/19/2017	57836
1113					865.61	617.90	0.02	0.11		0.00	USD	1.0000000	865.61	7/24/2017	
2calpr11	Sell	PRXL	8	87.39	699.02	562.80	PEN	0.010000	0.08	0.00	USD	1.0000000	000009	7/19/2017	57837
1113					699.02	562.80	0.02	0.08		0.00	USD	1.0000000	699.02	7/24/2017	
2calpr11	Sell	REN	15	33.557	503.20	633.79	PEN	0.010000	0.15	0.00	USD	1.0000000	000009	7/19/2017	57838
1113					503.20	633.79	0.01	0.15		0.00	USD	1.0000000	503.20	7/24/2017	
2calpr11	Sell	REXR	342	28.348	9,691.27	5,777.78	PEN	0.010000	3.42	0.00	USD	1.0000000	000009	7/19/2017	57839
1113					9,691.27	5,777.78	0.22	3.42		0.00	USD	1.0000000	9,691.27	7/24/2017	
2calpr11	Sell	ROCK	251	32.962	8,270.71	6,878.71	PEN	0.010000	2.51	0.00	USD	1.0000000	000009	7/19/2017	57840
1113					8,270.71	6,878.71	0.19	2.51		0.00	USD	1.0000000	8,270.71	7/24/2017	
2calpr11	Sell	RRGB	29	64.01	1,855.96	1,673.85	PEN	0.010000	0.29	0.00	USD	1.0000000	000009	7/19/2017	57841
1113					1,855.96	1,673.85	0.04	0.29		0.00	USD	1.0000000	1,855.96	7/24/2017	
2calpr11	Sell	SBGI	305	33.741	10,287.78	10,419.10	PEN	0.010000	3.05	0.00	USD	1.0000000	000009	7/19/2017	57842
1113					10,287.78	10,419.10	0.24	3.05		0.00	USD	1.0000000	10,287.78	7/24/2017	
2calpr11	Sell	SBRA	42	23.49	986.12	1,004.22	PEN	0.010000	0.42	0.00	USD	1.0000000	000009	7/19/2017	57843
1113					986.12	1,004.22	0.02	0.42		0.00	USD	1.0000000	986.12	7/24/2017	
2calpr11	Sell	SF	22	47.187	1,037.87	1,147.84	PEN	0.010000	0.22	0.00	USD	1.0000000	000009	7/19/2017	57844
1113					1,037.87	1,147.84	0.02	0.22		0.00	USD	1.0000000	1,037.87	7/24/2017	
2calpr11	Sell	SIGI	26	51.50	1,338.71	1,052.48	PEN	0.010000	0.26	0.00	USD	1.0000000	000009	7/19/2017	57845
1113					1,338.71	1,052.48	0.03	0.26		0.00	USD	1.0000000	1,338.71	7/24/2017	
2calpr11	Sell	SKYW	1800	36.44	65,571.94	52,905.96	TMC	0.010000	18.00	0.00	USD	1.0000000	000009	7/11/2017	55111
1113					65,571.94	52,905.96	1.52	18.00		0.00	USD	1.0000000	65,571.94	7/14/2017	
2calpr11	Sell	SKYW	15194	36.916	560,732.25	314,513.95	TMC	0.010000	151.94	0.00	USD	1.0000000	000009	7/12/2017	55704
1113					560,732.25	314,513.95	12.96	151.94		0.00	USD	1.0000000	560,732.25	7/17/2017	
2calpr11	Sell	SKYW	3930	36.793	144,555.41	66,731.40	TMC	0.010000	39.30	0.00	USD	1.0000000	000009	7/13/2017	56027
1113					144,555.41	66,731.40	3.35	39.30		0.00	USD	1.0000000	144,555.41	7/18/2017	
2calpr11	Sell	SKYW	3926	36.625	143,747.55	66,663.48	TMC	0.010000	39.26	0.00	USD	1.0000000	000009	7/14/2017	56339
1113					143,747.55	66,663.48	3.33	39.26		0.00	USD	1.0000000	143,747.55	7/19/2017	
2calpr11	Sell	SNV	46	44.279	2,036.30	1,527.11	PEN	0.010000	0.46	0.00	USD	1.0000000	000009	7/19/2017	57846

1113					2,036.30	1,527.11	0.05	0.46		0.00	USD	1.0000000	2,036.30	7/24/2017	
2calpr11	Sell	SNV	10268	43.53	446,852.00	338,841.10	TMC	0.010000	102.68	0.00	USD	1.0000000	000009	7/27/2017	61023
1113					446,852.00	338,841.10	10.33	102.68		0.00	USD	1.0000000	446,852.00	8/1/2017	
2calpr11	Sell	SNV	1871	43.034	80,495.86	57,477.12	TMC	0.010000	18.71	0.00	USD	1.0000000	000009	7/28/2017	61312
1113					80,495.86	57,477.12	1.86	18.71		0.00	USD	1.0000000	80,495.86	8/2/2017	
2calpr11	Sell	SPN	64	11.75	751.31	1,205.18	PEN	0.010000	0.64	0.00	USD	1.0000000	000009	7/19/2017	57847
1113					751.31	1,205.18	0.02	0.64		0.00	USD	1.0000000	751.31	7/24/2017	
2calpr11	Sell	SR	112	70.228	7,864.28	5,734.40	PEN	0.010000	1.12	0.00	USD	1.0000000	000009	7/19/2017	57848
1113					7,864.28	5,734.40	0.18	1.12		0.00	USD	1.0000000	7,864.28	7/24/2017	
2calpr11	Sell	SRG	32	47.438	1,517.66	1,522.26	PEN	0.010000	0.32	0.00	USD	1.0000000	000009	7/19/2017	57849
1113					1,517.66	1,522.26	0.04	0.32		0.00	USD	1.0000000	1,517.66	7/24/2017	
2calpr11	Sell	STBZ	437	26.941	11,768.53	9,024.05	PEN	0.010000	4.37	0.00	USD	1.0000000	000009	7/19/2017	57850
1113					11,768.53	9,024.05	0.27	4.37		0.00	USD	1.0000000	11,768.53	7/24/2017	
2calpr11	Sell	SXT	3669	81.77	299,969.04	236,430.36	PEN	0.010000	36.69	0.00	USD	1.0000000	000009	7/18/2017	57263
1113					299,969.04	236,430.36	6.93	36.69		0.00	USD	1.0000000	299,969.04	7/21/2017	
2calpr11	Sell	SXT	2661	81.925	217,969.98	171,474.84	PEN	0.010000	26.61	0.00	USD	1.0000000	000009	7/19/2017	57851
1113					217,969.98	171,474.84	5.04	26.61		0.00	USD	1.0000000	217,969.98	7/24/2017	
2calpr11	Sell	SXT	2301	81.356	187,173.06	148,276.44	PEN	0.010000	23.01	0.00	USD	1.0000000	000009	7/20/2017	59877
1113					187,173.06	148,276.44	4.32	23.01		0.00	USD	1.0000000	187,173.06	7/25/2017	
2calpr11	Sell	TCBK	2332	35.327	82,357.33	57,483.80	SANDLER	0.010000	23.32	0.00	USD	1.0000000	000009	6/30/2017	53440
1113		Correction from DTC Station			82,357.33	57,483.80	1.91	23.32		0.00	USD	1.0000000	82,357.33	7/6/2017	
2calpr11	Sell	TCBK	4000	36.03	144,075.47	98,600.00	SANDLER	0.010000	40.00	0.00	USD	1.0000000	000009	7/3/2017	53775
1113		Correction from DTC Station			144,075.47	98,600.00	3.33	40.00		0.00	USD	1.0000000	144,075.47	7/7/2017	
2calpr11	Sell	TCBK	1471	35.605	52,358.74	36,260.15	SANDLER	0.010000	14.71	0.00	USD	1.0000000	000009	7/5/2017	54141
1113		Correction from DTC Station			52,358.74	36,260.15	1.21	14.71		0.00	USD	1.0000000	52,358.74	7/10/2017	
2calpr11	Sell	TCBK	2493	35.326	88,041.25	61,452.45	SANDLER	0.010000	24.93	0.00	USD	1.0000000	000009	7/6/2017	54492
1113		Correction from DTC Station			88,041.25	61,452.45	2.04	24.93		0.00	USD	1.0000000	88,041.25	7/11/2017	
2calpr11	Sell	TCBK	2942	35.603	104,713.36	72,520.30	SANDLER	0.010000	29.42	0.00	USD	1.0000000	000009	7/7/2017	54733
1113		Correction from DTC Station			104,713.36	72,520.30	2.42	29.42		0.00	USD	1.0000000	104,713.36	7/12/2017	
2calpr11	Sell	TCBK	1961	35.565	69,721.74	48,338.65	SANDLER	0.010000	19.61	0.00	USD	1.0000000	000009	7/10/2017	54734
1113					69,721.74	48,338.65	1.62	19.61		0.00	USD	1.0000000	69,721.74	7/13/2017	
2calpr11	Sell	TCBK	3642	35.205	128,177.22	89,775.30	SANDLER	0.010000	36.42	0.00	USD	1.0000000	000009	7/11/2017	55112
1113					128,177.22	89,775.30	2.97	36.42		0.00	USD	1.0000000	128,177.22	7/14/2017	
2calpr11	Sell	TCBK	3572	35.329	126,156.55	87,159.29	SANDLER	0.010000	35.72	0.00	USD	1.0000000	000009	7/12/2017	55705
1113					126,156.55	87,159.29	2.92	35.72		0.00	USD	1.0000000	126,156.55	7/17/2017	

2calpr11	Sell	TCBK	5353	35.242	188,589.86	128,741.73	SANDLER	0.010000	53.53	0.00	USD	1.0000000	000009	7/13/2017	56028
1113					188,589.86	128,741.73	4.36	53.53		0.00	USD	1.0000000	188,589.86	7/18/2017	
2calpr11	Sell	TCBK	2026	35.063	71,015.32	48,611.64	SANDLER	0.010000	20.26	0.00	USD	1.0000000	000009	7/14/2017	56340
1113					71,015.32	48,611.64	1.65	20.26		0.00	USD	1.0000000	71,015.32	7/19/2017	
2calpr11	Sell	TKR	8855	46.387	410,655.30	299,224.62	SEAPORT	0.010000	88.55	0.00	USD	1.0000000	000009	7/3/2017	53777
1113		Correction from DTC Station			410,655.30	299,224.62	9.49	88.55		0.00	USD	1.0000000	410,655.30	7/7/2017	
2calpr11	Sell	TKR	12670	46.085	583,750.43	384,314.01	SEAPORT	0.010000	126.70	0.00	USD	1.0000000	000009	7/5/2017	54142
1113		Correction from DTC Station			583,750.43	384,314.01	13.49	126.70		0.00	USD	1.0000000	583,750.43	7/10/2017	
2calpr11	Sell	TMST	77	16.34	1,257.38	1,043.73	PEN	0.010000	0.77	0.00	USD	1.0000000	000009	7/19/2017	57852
1113					1,257.38	1,043.73	0.03	0.77		0.00	USD	1.0000000	1,257.38	7/24/2017	
2calpr11	Sell	TTEK	53	46.713	2,475.21	1,362.63	PEN	0.010000	0.53	0.00	USD	1.0000000	000009	7/19/2017	57853
1113					2,475.21	1,362.63	0.06	0.53		0.00	USD	1.0000000	2,475.21	7/24/2017	
2calpr11	Sell	UCBI	415	28.195	11,696.67	8,474.30	PEN	0.010000	4.15	0.00	USD	1.0000000	000009	7/19/2017	57854
1113					11,696.67	8,474.30	0.27	4.15		0.00	USD	1.0000000	11,696.67	7/24/2017	
2calpr11	Sell	USNA	15	63.541	952.95	1,097.28	PEN	0.010000	0.15	0.00	USD	1.0000000	000009	7/19/2017	57855
1113					952.95	1,097.28	0.02	0.15		0.00	USD	1.0000000	952.95	7/24/2017	
2calpr11	Sell	VRNT	188	38.998	7,329.50	8,839.76	PEN	0.010000	1.88	0.00	USD	1.0000000	000009	7/19/2017	57856
1113					7,329.50	8,839.76	0.17	1.88		0.00	USD	1.0000000	7,329.50	7/24/2017	
2calpr11	Sell	WTFC	186	77.883	14,484.12	10,016.10	PEN	0.010000	1.86	0.00	USD	1.0000000	000009	7/19/2017	57857
1113					14,484.12	10,016.10	0.33	1.86		0.00	USD	1.0000000	14,484.12	7/24/2017	

Portfolio Holdings

Back Office

Global Portfolio Group - 2SCV, As of: 07/31/2017

Portfolio:2calpr11 - Calpers

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	143,712,172.88	119,781,471.27	63,817.96
000009	PRINCIPAL CASH	000009	Liquid Assets		4,084,257.80		0.00
AAWW	ATLAS AIR WORLDWIDE HOLDINGS, INC.	049164205	Industrials	25,177	1,495,513.80	1,367,052.20	0.00
ABM	ABM INDS INC	000957100	Industrials	19,033	849,252.46	613,693.40	3,251.76
AKR	ACADIA REALTY TRUST	004239109	Real Estate	44,080	1,310,939.20	1,318,873.60	0.00
ASGN	ON ASSIGNMENT INC	682159108	Industrials	15,341	755,544.25	585,847.04	0.00
ASTE	ASTEC INDS INC	046224101	Industrials	22,971	1,154,752.17	988,704.16	0.00
BABY	NATUS MEDICAL INCORPORATED	639050103	Health Care	19,061	670,947.20	734,339.75	0.00
BANR	BANNER CORP	06652V208	Financials	41,473	2,395,895.21	1,926,700.24	0.00
BAS	BASIC ENERGY SERVICES, INC.	06985P209	Energy	21,946	491,590.40	727,059.27	0.00
BGC	GENERAL CABLE CORPORATION	369300108	Industrials	39,807	768,275.10	697,142.84	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	14,672	1,022,051.52	559,754.22	0.00
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	36,103	1,905,516.34	1,188,504.74	0.00
BMTC	BRYN MAWR BK CORP	117665109	Financials	39,637	1,682,590.65	1,225,930.97	8,720.14
BPFH	BOSTON PRIVATE FINANCIAL HOLDINGS	101119105	Financials	42,678	655,107.30	711,850.34	0.00
BRKS	BROOKS AUTOMATION, INC.	114340102	Info. Technology	44,854	1,101,614.24	1,015,288.15	0.00

CACI	CACI INTERNATIONAL INC CLASS A	127190304 Info. Technology	11,348	1,419,634.80	1,419,211.50	0.00
CASS	CASS INFORMATION SYSTEMS	14808P109 Info. Technology	9,536	628,994.56	659,378.65	0.00
CBZ	CBIZ INC	124805102 Industrials	124,555	1,849,641.75	1,245,457.77	0.00
CLDT	CHATHAM LODGING TRUST	16208T102 Real Estate	34,052	704,195.36	722,408.18	3,745.72
CLNS	COLONY NORTHSTA	19625W104 Real Estate	96,301	1,409,846.64	1,141,240.18	0.00
CNDT	CONDUENT INC	206787103 Info. Technology	47,283	780,642.33	793,191.43	0.00
CNO	CNO FINANCIAL INC	12621E103 Financials	133,825	3,061,916.00	2,477,601.49	0.00
COR	CORESITE REALTY CORP	21870Q105 Real Estate	23,666	2,569,654.28	1,215,249.10	0.00
COWN	COWEN GROUP, INC. CLASS A	223622606 Financials	45,936	734,976.00	735,696.82	0.00
CPE	CALLON PETE CO DEL	13123X102 Energy	98,259	1,112,291.88	772,093.58	0.00
CPK	CHESAPEAKE UTILITIES CORP.	165303108 Utilities	20,373	1,573,814.25	989,109.15	0.00
CPN	CALPINE	131347304 Utilities	81,017	1,165,024.46	973,228.06	0.00
CRZO	CARRIZO OIL & GAS	144577103 Energy	28,963	456,456.88	859,007.70	0.00
CSFL	CENTERSTATE BANKS INC	15201P109 Financials	92,574	2,313,424.26	1,361,138.40	0.00
CY	CYPRESS SEMICONDUCTOR	232806109 Info. Technology	125,417	1,780,921.40	1,099,145.26	0.00
DLX	DELUXE CORP	248019101 Industrials	15,367	1,109,497.40	911,263.10	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105 Financials	33,170	1,311,873.50	1,461,072.07	0.00

EME	EMCOR GROUP INC	29084Q100 Industrials	17,124	1,155,870.00	919,877.74	0.00
ESL	ESTERLINE TECHNOLOGIES	297425100 Industrials	16,463	1,588,679.50	1,422,747.84	0.00
ETM	ENTERCOM COMM CORP CL A	293639100 Cons. Discretionary	75,912	747,733.20	886,360.54	0.00
FAF	FIRST AMERICAN FINANCIAL	31847R102 Financials	34,755	1,682,489.55	1,446,158.75	0.00
FGL	FIDELITY & GUAR	315785105 Financials	25,427	792,051.05	709,647.23	0.00
FIBK	FIRST INTERSTATE BANCSYSTEM	32055Y201 Financials	37,812	1,382,028.60	1,515,584.64	9,074.88
FNB	FNB CORP	302520101 Financials	156,955	2,150,283.50	1,233,476.69	0.00
FOE	FERRO CORP	315405100 Materials	84,269	1,621,335.56	1,148,893.15	0.00
FSB	FRANKLIN FINANCIAL NETWORK, INC.	35352P104 Financials	52,801	1,824,274.55	2,078,008.33	0.00
FUL	H.B. FULLER COMPANY	359694106 Materials	20,517	1,057,035.84	1,084,734.62	3,077.55
GBNK	GUARANTY BANCORP	40075T607 Financials	32,655	870,255.75	677,815.25	0.00
GIII	G-III APPAREL GROUP, LTD.	36237H101 Cons. Discretionary	71,193	1,853,153.79	1,436,847.87	0.00
GNBC	GREEN BANCORP, INC.	39260X100 Financials	82,559	1,853,449.55	1,443,149.56	0.00
HFWA	HERITAGE FINANCIAL CORP	42722X106 Financials	27,034	735,324.80	503,643.42	0.00
HOPE	HOPE BANCORP, INC.	43940T109 Financials	74,619	1,315,532.97	1,401,898.18	9,700.47
HPP	HUDSON PACIFIC PROPERTIES, INC.	444097109 Real Estate	42,309	1,384,350.48	1,245,576.96	0.00
HTBK	HERITAGE COMMERCE CORP	426927109 Financials	67,403	936,227.67	755,851.81	0.00
HTLF	HEARTLAND FINL USA INC	42234Q102 Financials	14,381	677,345.10	489,804.98	0.00

HYH	HALYARD HEALTH INC	40650V100 Health Care	18,326	737,071.72	715,694.41	0.00
IBKC	IBERIABANK CORP	450828108 Financials	28,926	2,338,667.10	1,785,461.00	0.00
IDA	IDACORP INC	451107106 Utilities	16,468	1,422,176.48	1,144,713.29	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106 Real Estate	141,763	1,434,641.56	1,372,844.11	8,505.78
KAI	KADANT INC	48282T104 Industrials	22,827	1,781,647.35	1,114,714.48	4,801.65
KALU	KAISER ALUMINUM CORP	483007704 Materials	11,668	1,135,179.72	983,029.00	5,834.00
KND	KINDRED HEALTHCARE, INC.	494580103 Health Care	60,869	544,777.55	696,584.91	0.00
KS	KAPSTONE PAPER & PACKAGING CORP	48562P103 Materials	45,521	1,040,610.06	554,386.60	0.00
LNCE	SNYDERS LANCE INC	833551104 Consumer Staples	28,363	986,748.77	1,075,846.72	0.00
LTXB	LEGACYTEXAS FINANCIAL GROUP, INC.	52471Y106 Financials	36,679	1,420,210.88	1,384,767.59	5,501.85
MDP	MEREDITH CORP	589433101 Cons. Discretionary	21,589	1,283,466.05	1,051,986.95	0.00
MKSI	MKS INSTRUMENT INC	55306N104 Info. Technology	25,401	2,124,793.65	1,208,938.28	0.00
MOD	MODINE MANUFACTURING CO	607828100 Cons. Discretionary	105,748	1,718,405.00	1,590,356.87	0.00
MTRN	MATERION CORP	576690101 Materials	36,738	1,412,576.10	1,249,974.13	0.00
MYRG	MYR GROUP INC	55405W104 Industrials	28,349	901,781.69	769,391.86	0.00
NCR	NCR CORP NEW	62886E108 Info. Technology	65,994	2,497,872.90	1,661,624.86	0.00
NRE	NORTHSTAR RLTY EUROPE CORP	66706L101 Real Estate	54,975	709,727.25	701,233.36	0.00

NSA	NATIONAL STORAGE AFFILIATES TRUST	637870106 Real Estate	58,251	1,337,442.96	987,557.63	0.00
NXST	NEXSTAR BROADCASTING	65336K103 Cons. Discretionary	21,112	1,380,724.80	1,383,627.78	0.00
ODP	OFFICE DEPOT INC	676220106 Cons. Discretionary	344,801	2,023,981.87	1,221,989.90	0.00
OMF	ONE MAIN HOLDINGS	68268W103 Financials	26,243	701,737.82	741,396.24	0.00
PAG	PENSKE AUTOMOTIVE GROUP, INC.	70959W103 Cons. Discretionary	15,785	687,278.90	697,660.69	0.00
PDCE	PDC ENERGY	69327R101 Energy	23,418	1,104,392.88	1,405,866.85	0.00
PFBC	PREFERRED BANK	740367404 Financials	22,022	1,236,535.30	1,191,393.90	0.00
PGNX	PROGENICS PHARMA INC	743187106 Health Care	200,031	1,206,186.93	1,287,455.64	0.00
PLAB	PHOTRONICS INC	719405102 Info. Technology	61,199	615,049.95	617,980.84	0.00
PLXS	PLEXUS CORP	729132100 Info. Technology	13,049	699,556.89	500,429.15	0.00
PMC	PHARMERICA	71714F104 Health Care	37,308	938,296.20	1,232,283.24	0.00
POR	PORTLAND GENERAL	736508847 Utilities	21,680	968,879.20	757,499.20	0.00
PPBI	PACIFIC PREMIER BANCORP	69478X105 Financials	67,528	2,424,255.20	1,494,168.72	0.00
PRGS	PROGRESS SOFTWARE CORP	743312100 Info. Technology	24,864	795,896.64	666,355.20	0.00
PRI	PRIMERICA	74164M108 Financials	12,637	1,024,228.85	709,856.94	0.00
PRXL	PAREXEL INTL CORP	699462107 Health Care	9,434	825,663.68	663,681.90	0.00
REI	RING ENERGY, INC.	76680V108 Energy	178,933	2,336,864.98	1,691,403.58	0.00
REN	RESOLUTE ENERGY CORP	76116A306 Energy	16,869	572,871.24	712,757.42	0.00

REXR	REXFORD INDUSTRIAL REALTY	76169C100 Real Estate	62,568	1,784,439.36	1,041,149.12	0.00
ROCK	GIBRALTAR INDS INC	374689107 Industrials	42,564	1,270,535.40	980,519.97	0.00
RRGB	RED ROBIN GOURMET BURGERS	75689M101 Cons. Discretionary	12,931	773,273.80	729,544.11	0.00
SBGI	SINCLAIR BROADCAST GRP CL A	829226109 Cons. Discretionary	51,857	1,869,444.85	1,521,413.78	0.00
SBRA	SABRA HEALTH CARE REIT	78573L106 Real Estate	28,771	667,487.20	654,949.03	0.00
SF	STIFEL FINANCIAL CORP	860630102 Financials	13,652	694,204.20	712,287.64	0.00
SFR	STARWOOD WAYPOINT HOMES	85572F105 Real Estate	20,740	725,070.40	702,882.75	0.00
SIGI	SELECTIVE INS GROUP	816300107 Financials	30,393	1,539,405.45	1,095,159.07	0.00
SJI	SOUTH JERSEY INDS INC	838518108 Utilities	37,208	1,263,955.76	1,087,859.05	0.00
SKYW	SKYWEST INC	830879102 Industrials	38,919	1,420,543.50	660,472.05	0.00
SNV	SYNOVUS FINL CORP	87161C501 Financials	34,872	1,516,234.56	1,071,267.84	0.00
SPN	SUPERIOR ENERGY SERVICES	868157108 Energy	81,112	872,765.12	1,503,696.00	0.00
SR	SPIRE, INC	84857L101 Utilities	15,826	1,148,967.60	810,291.20	0.00
SRG	SERITAGE GROWTH PROPERTIES	81752R100 Real Estate	12,897	603,192.69	601,168.64	0.00
STBZ	STATE BANK & TRUST	856190103 Financials	62,332	1,711,013.40	1,284,956.88	0.00
SXT	SENSIENT TECH CORP	81725T100 Materials	8,389	623,806.04	531,525.36	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300 Financials	22,572	641,044.80	630,840.88	0.00
TKR	TIMKEN CO	887389104 Industrials	15,332	697,606.00	461,033.24	0.00

TMST	TIMKEN STEEL	887399103 Materials	50,344	799,966.16	646,910.92	0.00
TOWR	TOWER INTERNATIONAL, INC	891826109 Cons. Discretionary	31,997	790,325.90	738,932.41	0.00
TTEK	TETRA TECH INC NEW	88162G103 Industrials	33,357	1,582,789.65	857,556.77	0.00
UCBI	UNITED CMNTY BKS GA CAP STK	90984P303 Financials	93,735	2,602,083.60	1,861,617.55	0.00
USNA	USANA HEALTH SCIENCES	90328M107 Consumer Staples	17,047	973,383.70	1,151,856.03	0.00
VRNT	VERINT SYS INC	92343X100 Info. Technology	26,827	1,063,690.55	1,261,405.54	0.00
WEB	WEB.COM GROUP INC	94733A104 Info. Technology	44,813	983,645.35	1,029,850.53	0.00
WTFC	WINTRUST FINL CORP	97650W108 Financials	26,757	2,015,069.67	1,437,320.53	0.00
WWW	WOLVERINE WORLD WIDE, INC.	978097103 Cons. Discretionary	26,736	753,955.20	709,522.42	1,604.16