

PERFORMANCE RETURNS FOR TOTAL

2calpr11 - Calpers

From 06/29/2018 to 07/31/2018

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 07/31/2018
Total Portfolio	1.05	1.05	5.18	13.43	15.13									12.80	1.05
Total Equities	1.07	1.07	5.21	13.50										9.39	1.07
Total Cash	0.20	0.20	0.82	1.20										2.56	0.20
Russell 2000 Value	1.77	1.77	7.31	14.37	16.77	12.92	10.70	10.19	13.86	11.91	12.72	13.52	9.52	15.22	1.77

PERFORMANCE RETURNS FOR TOTAL

2calpr11 - Calpers

From 06/29/2018 to 07/31/2018

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 07/31/2018
Total Portfolio	0.90	0.90	4.72	12.77	14.47									12.28	0.90
Total Equities	1.07	1.07	5.21	13.50										9.39	1.07
Total Cash	0.20	0.20	0.82	1.20										2.56	0.20
Russell 2000 Value	1.77	1.77	7.31	14.37	16.77	12.92	10.70	10.19	13.86	11.91	12.72	13.52	9.52	15.22	1.77

Transactions Listing

FROM Trade Date 06/29/2018 TO 07/31/2018

						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	AKR		9800	26.978	264,482.40	0.00	PEN	0.010000	98.00	0.00	USD	1.0000000	000009	7/12/2018	117475
1113						264,482.40	0.00	0.00	98.00		0.00	USD	1.0000000	264,482.40	7/16/2018	
2calpr11	Buy	AKR		8556	27.078	231,762.36	0.00	PEN	0.010000	85.56	0.00	USD	1.0000000	000009	7/13/2018	117908
1113						231,762.36	0.00	0.00	85.56		0.00	USD	1.0000000	231,762.36	7/17/2018	
2calpr11	Buy	AKR		1499	26.71	40,053.73	0.00	PEN	0.010000	14.99	0.00	USD	1.0000000	000009	7/16/2018	118754
1113						40,053.73	0.00	0.00	14.99		0.00	USD	1.0000000	40,053.73	7/18/2018	
2calpr11	Buy	ATKR		16841	22.965	386,916.92	0.00	PEN	0.010000	168.41	0.00	USD	1.0000000	000009	7/23/2018	119992
1113						386,916.92	0.00	0.00	168.41		0.00	USD	1.0000000	386,916.92	7/25/2018	
2calpr11	Buy	ATKR		19189	23.226	445,866.01	0.00	PEN	0.010000	191.89	0.00	USD	1.0000000	000009	7/24/2018	120162
1113						445,866.01	0.00	0.00	191.89		0.00	USD	1.0000000	445,866.01	7/26/2018	
2calpr11	Buy	AVX		8494	17.271	146,785.66	0.00	WSA	0.010000	84.94	0.00	USD	1.0000000	000009	7/5/2018	116744
1113						146,785.66	0.00	0.00	84.94		0.00	USD	1.0000000	146,785.66	7/9/2018	
2calpr11	Buy	AVX		18385	17.851	328,365.29	0.00	WSA	0.010000	183.85	0.00	USD	1.0000000	000009	7/6/2018	116974
1113						328,365.29	0.00	0.00	183.85		0.00	USD	1.0000000	328,365.29	7/10/2018	
2calpr11	Buy	AVX		6940	18.13	125,892.29	0.00	WSA	0.010000	69.40	0.00	USD	1.0000000	000009	7/9/2018	117124
1113						125,892.29	0.00	0.00	69.40		0.00	USD	1.0000000	125,892.29	7/11/2018	
2calpr11	Buy	AVX		11837	18.378	217,658.76	0.00	WSA	0.010000	118.37	0.00	USD	1.0000000	000009	7/10/2018	117262
1113						217,658.76	0.00	0.00	118.37		0.00	USD	1.0000000	217,658.76	7/12/2018	
2calpr11	Buy	AVX		10066	19.627	197,667.05	0.00	WSA	0.010000	100.66	0.00	USD	1.0000000	000009	7/27/2018	120761
1113						197,667.05	0.00	0.00	100.66		0.00	USD	1.0000000	197,667.05	7/31/2018	
2calpr11	Buy	AVX		8158	20.215	164,998.81	0.00	WSA	0.010000	81.58	0.00	USD	1.0000000	000009	7/30/2018	120957
1113						164,998.81	0.00	0.00	81.58		0.00	USD	1.0000000	164,998.81	8/1/2018	
2calpr11	Buy	CLDT		567	21.408	12,143.89	0.00	PEN	0.010000	5.67	0.00	USD	1.0000000	000009	7/12/2018	117477
1113						12,143.89	0.00	0.00	5.67		0.00	USD	1.0000000	12,143.89	7/16/2018	
2calpr11	Buy	CLDT		1819	21.522	39,166.89	0.00	PEN	0.010000	18.19	0.00	USD	1.0000000	000009	7/13/2018	117910
1113						39,166.89	0.00	0.00	18.19		0.00	USD	1.0000000	39,166.89	7/17/2018	

Transactions Listing

FROM Trade Date 06/29/2018 TO 07/31/2018

						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	CLDT		2445	21.54	52,689.02	0.00	PEN	0.010000	24.45	0.00	USD	1.0000000	000009	7/16/2018	118756
1113						52,689.02	0.00	0.00	24.45		0.00	USD	1.0000000	52,689.02	7/18/2018	
2calpr11	Buy	CLDT		5438	21.593	117,476.57	0.00	PEN	0.010000	54.38	0.00	USD	1.0000000	000009	7/17/2018	119330
1113						117,476.57	0.00	0.00	54.38		0.00	USD	1.0000000	117,476.57	7/19/2018	
2calpr11	Buy	CLDT		4680	21.606	101,160.54	0.00	PEN	0.010000	46.80	0.00	USD	1.0000000	000009	7/18/2018	119577
1113						101,160.54	0.00	0.00	46.80		0.00	USD	1.0000000	101,160.54	7/20/2018	
2calpr11	Buy	COR		2555	113.56	290,171.09	0.00	PEN	0.010000	25.55	0.00	USD	1.0000000	000009	7/12/2018	117478
1113						290,171.09	0.00	0.00	25.55		0.00	USD	1.0000000	290,171.09	7/16/2018	
2calpr11	Buy	COR		593	113.957	67,582.43	0.00	PEN	0.010000	5.93	0.00	USD	1.0000000	000009	7/13/2018	117911
1113						67,582.43	0.00	0.00	5.93		0.00	USD	1.0000000	67,582.43	7/17/2018	
2calpr11	Buy	DK		13970	53.04	741,111.29	0.00	PEN	0.010000	139.70	0.00	USD	1.0000000	000009	7/31/2018	121506
1113						741,111.29	0.00	0.00	139.70		0.00	USD	1.0000000	741,111.29	8/2/2018	
2calpr11	Buy	HPP		6858	35.677	244,738.70	0.00	PEN	0.010000	68.58	0.00	USD	1.0000000	000009	7/12/2018	117479
1113						244,738.70	0.00	0.00	68.58		0.00	USD	1.0000000	244,738.70	7/16/2018	
2calpr11	Buy	HPP		4428	35.719	158,206.24	0.00	PEN	0.010000	44.28	0.00	USD	1.0000000	000009	7/13/2018	117912
1113						158,206.24	0.00	0.00	44.28		0.00	USD	1.0000000	158,206.24	7/17/2018	
2calpr11	Buy	HPP		1314	35.179	46,238.21	0.00	PEN	0.010000	13.14	0.00	USD	1.0000000	000009	7/16/2018	118757
1113						46,238.21	0.00	0.00	13.14		0.00	USD	1.0000000	46,238.21	7/18/2018	
2calpr11	Buy	HTLD		38389	20.574	790,210.69	0.00	SEAPORT	0.010000	383.89	0.00	USD	1.0000000	000009	7/20/2018	119848
1113						790,210.69	0.00	0.00	383.89		0.00	USD	1.0000000	790,210.69	7/24/2018	
2calpr11	Buy	IBKC		4638	83.843	388,909.75	0.00	RAJA	0.010000	46.38	0.00	USD	1.0000000	000009	7/23/2018	119995
1113						388,909.75	0.00	0.00	46.38		0.00	USD	1.0000000	388,909.75	7/25/2018	
2calpr11	Buy	IRT		8769	10.325	90,628.49	0.00	PEN	0.010000	87.69	0.00	USD	1.0000000	000009	6/29/2018	116181
1113						90,628.49	0.00	0.00	87.69		0.00	USD	1.0000000	90,628.49	7/3/2018	
2calpr11	Buy	JCAP		658	19.21	12,646.76	0.00	PEN	0.010000	6.58	0.00	USD	1.0000000	000009	6/29/2018	116182
1113						12,646.76	0.00	0.00	6.58		0.00	USD	1.0000000	12,646.76	7/3/2018	
2calpr11	Buy	LTXB		9219	45.584	420,328.32	0.00	RAJA	0.010000	92.19	0.00	USD	1.0000000	000009	7/23/2018	119996
1113						420,328.32	0.00	0.00	92.19		0.00	USD	1.0000000	420,328.32	7/25/2018	

Transactions Listing

FROM Trade Date 06/29/2018 TO 07/31/2018

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2calpr11	Buy	MDR		16845	17.892	301,557.51	0.00	KLRG	0.010000	168.45	0.00	USD	1.0000000	000009	7/24/2018	120166
1113						301,557.51	0.00	0.00	168.45		0.00	USD	1.0000000	301,557.51	7/26/2018	
2calpr11	Buy	MDR		29498	17.912	528,651.36	0.00	KLRG	0.010000	294.98	0.00	USD	1.0000000	000009	7/25/2018	120506
1113						528,651.36	0.00	0.00	294.98		0.00	USD	1.0000000	528,651.36	7/27/2018	
2calpr11	Buy	PWR		4143	33.029	136,879.33	0.00	PEN	0.010000	41.43	0.00	USD	1.0000000	000009	7/24/2018	120167
1113						136,879.33	0.00	0.00	41.43		0.00	USD	1.0000000	136,879.33	7/26/2018	
2calpr11	Buy	PWR		20680	33.297	688,784.62	0.00	PEN	0.010000	206.80	0.00	USD	1.0000000	000009	7/25/2018	120507
1113						688,784.62	0.00	0.00	206.80		0.00	USD	1.0000000	688,784.62	7/27/2018	
2calpr11	Buy	TWNK		14781	14.233	210,518.39	0.00	WSA	0.010000	147.81	0.00	USD	1.0000000	000009	7/19/2018	119692
1113						210,518.39	0.00	0.00	147.81		0.00	USD	1.0000000	210,518.39	7/23/2018	
2calpr11	Buy	TWNK		16266	14.369	233,880.68	0.00	WSA	0.010000	162.66	0.00	USD	1.0000000	000009	7/20/2018	119850
1113						233,880.68	0.00	0.00	162.66		0.00	USD	1.0000000	233,880.68	7/24/2018	
2calpr11	Buy	TWNK		26613	14.322	381,409.53	0.00	WSA	0.010000	266.13	0.00	USD	1.0000000	000009	7/23/2018	119997
1113						381,409.53	0.00	0.00	266.13		0.00	USD	1.0000000	381,409.53	7/25/2018	
2calpr11	Buy	UIS		8956	13.303	119,232.12	0.00	PEN	0.010000	89.56	0.00	USD	1.0000000	000009	7/5/2018	116746
1113						119,232.12	0.00	0.00	89.56		0.00	USD	1.0000000	119,232.12	7/9/2018	
2calpr11	Buy	UIS		31658	14.024	444,301.04	0.00	PEN	0.010000	316.58	0.00	USD	1.0000000	000009	7/6/2018	116976
1113						444,301.04	0.00	0.00	316.58		0.00	USD	1.0000000	444,301.04	7/10/2018	
2calpr11	Buy	UIS		16456	14.75	242,888.91	0.00	PEN	0.010000	164.56	0.00	USD	1.0000000	000009	7/9/2018	117125
1113						242,888.91	0.00	0.00	164.56		0.00	USD	1.0000000	242,888.91	7/11/2018	
2calpr11	Buy	WAIR		14970	11.018	165,089.16	0.00	WSA	0.010000	149.70	0.00	USD	1.0000000	000009	7/5/2018	116747
1113						165,089.16	0.00	0.00	149.70		0.00	USD	1.0000000	165,089.16	7/9/2018	
2calpr11	Buy	WAIR		17253	11.151	192,562.46	0.00	WSA	0.010000	172.53	0.00	USD	1.0000000	000009	7/6/2018	116977
1113						192,562.46	0.00	0.00	172.53		0.00	USD	1.0000000	192,562.46	7/10/2018	
2calpr11	Buy	WAIR		6814	11.382	77,621.68	0.00	WSA	0.010000	68.14	0.00	USD	1.0000000	000009	7/9/2018	117126
1113						77,621.68	0.00	0.00	68.14		0.00	USD	1.0000000	77,621.68	7/11/2018	

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FROM Trade Date 06/29/2018 TO 07/31/2018

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2calpr11	Buy	WAIR		15333	11.413	175,147.33	0.00	WSA	0.010000	153.33	0.00	USD	1.0000000	000009	7/10/2018	117263
1113						175,147.33	0.00	0.00	153.33		0.00	USD	1.0000000	175,147.33	7/12/2018	
2calpr11	Buy	WAIR		6049	11.25	68,113.55	0.00	WSA	0.010000	60.49	0.00	USD	1.0000000	000009	7/11/2018	117348
1113						68,113.55	0.00	0.00	60.49		0.00	USD	1.0000000	68,113.55	7/13/2018	
2calpr11	Buy	WAIR		8312	11.22	93,340.44	0.00	WSA	0.010000	83.12	0.00	USD	1.0000000	000009	7/12/2018	117482
1113						93,340.44	0.00	0.00	83.12		0.00	USD	1.0000000	93,340.44	7/16/2018	
2calpr11	Buy	WAIR		2220	11.364	25,249.61	0.00	WSA	0.010000	22.20	0.00	USD	1.0000000	000009	7/13/2018	117916
1113						25,249.61	0.00	0.00	22.20		0.00	USD	1.0000000	25,249.61	7/17/2018	
2calpr11	Contribution	000009		235312.96	0.00	235,312.96	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/31/2018	121468
1113				Q2 2018 Mgmt Fee		235,312.96	0.00	0.00	0.00		0.00	USD	1.0000000	235,312.96	7/31/2018	
2calpr11	Income	000009	CHATHAM LODGING TRUST	5880.16	0.00	5,880.16	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/29/2018	115556
1113			CLDT	Div Accrued for CLDT		5,880.16	0.00	0.00	0.00		0.00	USD	1.0000000	5,880.16	6/29/2018	
2calpr11	Income	000009	CENTERSTATE BANKS INC	9257.4	0.00	9,257.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/29/2018	115589
1113			CSFL	Div Accrued for CSFL		9,257.40	0.00	0.00	0.00		0.00	USD	1.0000000	9,257.40	6/29/2018	
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	6/29/2018	115620
1113			EFSC	Div Accrued for EFSC		3,648.70	0.00	0.00	0.00		0.00	USD	1.0000000	3,648.70	6/29/2018	
2calpr11	Income	000009	HUDSON PACIFIC PROPERTIES, INC.	10577.25	0.00	10,577.25	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/29/2018	115766
1113			HPP	Div Accrued for HPP		10,577.25	0.00	0.00	0.00		0.00	USD	1.0000000	10,577.25	6/29/2018	
2calpr11	Income	000009	NATIONAL STORAGE AFFILIATES TRUST	16892.79	0.00	16,892.79	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/29/2018	115869
1113			NSA	Div Accrued for NSA		16,892.79	0.00	0.00	0.00		0.00	USD	1.0000000	16,892.79	6/29/2018	
2calpr11	Income	000009	META FINANCIAL GROUP, INC.	926.64	0.00	926.64	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/2/2018	116243
1113			CASH	Div Accrued for CASH		926.64	0.00	0.00	0.00		0.00	USD	1.0000000	926.64	7/2/2018	
2calpr11	Income	000009	NEW JERSEY RESOURCES CORPORATION	5234.73	0.00	5,234.73	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/2/2018	116342
1113			NJR	Div Accrued for NJR		5,234.73	0.00	0.00	0.00		0.00	USD	1.0000000	5,234.73	7/2/2018	

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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	SOUTH JERSEY INDS INC	10418.24	0.00	10,418.24	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/3/2018	116503
1113			SJI	Div Accrued for SJI		10,418.24	0.00	0.00	0.00		0.00	USD	1.0000000	10,418.24	7/3/2018	
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	7/3/2018	116536
1113			SR	Div Accrued for SR		8,902.13	0.00	0.00	0.00		0.00	USD	1.0000000	8,902.13	7/3/2018	
2calpr11	Income	000009	SIMMONS FIRST NATIONAL CORPORATION CLASS A	3894.6	0.00	3,894.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/5/2018	116656
1113			SFNC	Div Accrued for SFNC		3,894.60	0.00	0.00	0.00		0.00	USD	1.0000000	3,894.60	7/5/2018	
2calpr11	Income	000009	SKYWEST INC	3891.9	0.00	3,891.90	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/5/2018	116666
1113			SKYW	Div Accrued for SKYW		3,891.90	0.00	0.00	0.00		0.00	USD	1.0000000	3,891.90	7/5/2018	
2calpr11	Income	000009	UNITED CMNTY BKS GA CAP STK	9835.2	0.00	9,835.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/5/2018	116689
1113			UCBI	Div Accrued for UCBI		9,835.20	0.00	0.00	0.00		0.00	USD	1.0000000	9,835.20	7/5/2018	
2calpr11	Income	000009	CAROLINA FINANC	3366.12	0.00	3,366.12	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/6/2018	116846
1113			CARO	Div Accrued for CARO		3,366.12	0.00	0.00	0.00		0.00	USD	1.0000000	3,366.12	7/6/2018	
2calpr11	Income	000009	HERITAGE INSURANCE HOLDINGS, INC	5821.08	0.00	5,821.08	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/6/2018	116852
1113			HRTG	Div Accrued for HRTG		5,821.08	0.00	0.00	0.00		0.00	USD	1.0000000	5,821.08	7/6/2018	
2calpr11	Income	000009	QTS REALTY TRUST INC	9334.06	0.00	9,334.06	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/6/2018	116875
1113			QTS	Div Accrued for QTS		9,334.06	0.00	0.00	0.00		0.00	USD	1.0000000	9,334.06	7/6/2018	
2calpr11	Income	000009	U.S. SILICA HOLDINGS, INC	1410.81	0.00	1,410.81	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/6/2018	116931
1113			SLCA	Div Accrued for SLCA		1,410.81	0.00	0.00	0.00		0.00	USD	1.0000000	1,410.81	7/6/2018	
2calpr11	Income	000009		7424.36	0.00	7,424.36	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/5/2018	116963
1113			Interest			7,424.36	0.00	0.00	0.00		0.00	USD	1.0000000	7,424.36	7/5/2018	
2calpr11	Income	000009	BELDEN, INC.	573.75	0.00	573.75	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/10/2018	117176
1113			BDC	Div Accrued for BDC		573.75	0.00	0.00	0.00		0.00	USD	1.0000000	573.75	7/10/2018	
2calpr11	Income	000009	KAPSTONE PAPER & PACKAGING CORP	941.9	0.00	941.90	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/11/2018	117299
1113			KS	Div Accrued for KS		941.90	0.00	0.00	0.00		0.00	USD	1.0000000	941.90	7/11/2018	
2calpr11	Income	000009	ACADIA REALTY TRUST	14175.54	0.00	14,175.54	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/13/2018	117629
1113			AKR	Div Accrued for AKR		14,175.54	0.00	0.00	0.00		0.00	USD	1.0000000	14,175.54	7/13/2018	

Transactions Listing

FROM Trade Date 06/29/2018 TO 07/31/2018

						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	Income	000009	JERNIGAN CAPITAL, INC.	25321.1	0.00	25,321.10	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/13/2018	117753
1113			JCAP	Div Accrued for JCAP		25,321.10	0.00	0.00	0.00		0.00	USD	1.0000000	25,321.10	7/13/2018	
2calpr11	Income	000009	CORESITE REALTY CORP	11556.6	0.00	11,556.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/16/2018	118330
1113			COR	Div Accrued for COR		11,556.60	0.00	0.00	0.00		0.00	USD	1.0000000	11,556.60	7/16/2018	
2calpr11	Income	000009	PEBBLEBROOK HOTEL	20434.88	0.00	20,434.88	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/16/2018	118452
1113			PEB	Div Accrued for PEB		20,434.88	0.00	0.00	0.00		0.00	USD	1.0000000	20,434.88	7/16/2018	
2calpr11	Income	000009	PORTLAND GENERAL	7859	0.00	7,859.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/16/2018	118497
1113			POR	Div Accrued for POR		7,859.00	0.00	0.00	0.00		0.00	USD	1.0000000	7,859.00	7/16/2018	
2calpr11	Income	000009	REXFORD INDUSTRIAL REALTY	10784.32	0.00	10,784.32	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/16/2018	118525
1113			REXR	Div Accrued for REXR		10,784.32	0.00	0.00	0.00		0.00	USD	1.0000000	10,784.32	7/16/2018	
2calpr11	Income	000009	UMPQUA HOLDINGS CORP	14718	0.00	14,718.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/16/2018	118653
1113			UMPQ	Div Accrued for UMPQ		14,718.00	0.00	0.00	0.00		0.00	USD	1.0000000	14,718.00	7/16/2018	
2calpr11	Income	000009	BANNER CORP	9511.25	0.00	9,511.25	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/19/2018	119616
1113			BANR	Div Accrued for BANR		9,511.25	0.00	0.00	0.00		0.00	USD	1.0000000	9,511.25	7/19/2018	
2calpr11	Income	000009	BANNER CORP	13587.5	0.00	13,587.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/19/2018	119617
1113			BANR	Div Accrued for BANR		13,587.50	0.00	0.00	0.00		0.00	USD	1.0000000	13,587.50	7/19/2018	
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	7/19/2018	119651
1113			CY	Div Accrued for CY		13,795.87	0.00	0.00	0.00		0.00	USD	1.0000000	13,795.87	7/19/2018	
2calpr11	Income	000009	INDEPENDENCE REALTY TRUST, INC.	34903.08	0.00	34,903.08	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/20/2018	119730
1113			IRT	Div Accrued for IRT		34,903.08	0.00	0.00	0.00		0.00	USD	1.0000000	34,903.08	7/20/2018	
2calpr11	Income	000009	PREFERRED BANK	8931.25	0.00	8,931.25	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/20/2018	119802
1113			PFBC	Div Accrued for PFBC		8,931.25	0.00	0.00	0.00		0.00	USD	1.0000000	8,931.25	7/20/2018	
2calpr11	Income	000009	AMERICAN EAGLE OUTFITTERS INC	6510.35	0.00	6,510.35	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/27/2018	120627
1113			AEO	Div Accrued for AEO		6,510.35	0.00	0.00	0.00		0.00	USD	1.0000000	6,510.35	7/27/2018	
2calpr11	Income	000009	CHATHAM LODGING TRUST	5880.16	0.00	5,880.16	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/27/2018	120669
1113			CLDT	Div Accrued for CLDT		5,880.16	0.00	0.00	0.00		0.00	USD	1.0000000	5,880.16	7/27/2018	

Transactions Listing

FROM Trade Date 06/29/2018 TO 07/31/2018

						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	Income	000009	IBERIABANK CORP	7611.78	0.00	7,611.78	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/27/2018	120699
1113			IBKC	Div Accrued for IBKC		7,611.78	0.00	0.00	0.00		0.00	USD	1.0000000	7,611.78	7/27/2018	
2calpr11	Income	000009	B&G FOODS, INC	14392.5	0.00	14,392.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/30/2018	120910
1113			BGS	Div Accrued for BGS		14,392.50	0.00	0.00	0.00		0.00	USD	1.0000000	14,392.50	7/30/2018	
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	7/31/2018	121032
1113			EME	Div Accrued for EME		1,369.92	0.00	0.00	0.00		0.00	USD	1.0000000	1,369.92	7/31/2018	
2calpr11	Management	000009		235312.96	0.00	235,312.96	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/31/2018	121467
1113				Q2 2018 Mgmt Fee		235,312.96	0.00	0.00	0.00		0.00	USD	1.0000000	235,312.96	7/31/2018	
2calpr11	Sell	ABM		19033	29.884	568,580.65	613,693.40	PEN	0.010000	190.33	0.00	USD	1.0000000	000009	7/5/2018	116743
1113						568,580.65	613,693.40	7.39	190.33		0.00	USD	1.0000000	568,580.65	7/9/2018	
2calpr11	Sell	ASTE		14203	48.46	688,122.14	663,780.90	PEN	0.010000	142.03	0.00	USD	1.0000000	000009	7/24/2018	120161
1113						688,122.14	663,780.90	8.95	142.03		0.00	USD	1.0000000	688,122.14	7/26/2018	
2calpr11	Sell	ASTE		8768	48.777	427,579.99	324,923.26	PEN	0.010000	87.68	0.00	USD	1.0000000	000009	7/25/2018	120504
1113						427,579.99	324,923.26	5.56	87.68		0.00	USD	1.0000000	427,579.99	7/27/2018	
2calpr11	Sell	CARO		593	42.439	25,159.83	25,854.15	SANDLER	0.010000	5.93	0.00	USD	1.0000000	000009	7/12/2018	117476
1113						25,159.83	25,854.15	0.33	5.93		0.00	USD	1.0000000	25,159.83	7/16/2018	
2calpr11	Sell	CARO		4722	41.923	197,911.55	203,886.00	SANDLER	0.010000	47.22	0.00	USD	1.0000000	000009	7/13/2018	117909
1113						197,911.55	203,886.00	2.58	47.22		0.00	USD	1.0000000	197,911.55	7/17/2018	
2calpr11	Sell	CARO		2897	42.101	121,935.46	123,765.63	SANDLER	0.010000	28.97	0.00	USD	1.0000000	000009	7/16/2018	118755
1113						121,935.46	123,765.63	1.59	28.97		0.00	USD	1.0000000	121,935.46	7/18/2018	
2calpr11	Sell	CARO		2482	41.871	103,898.39	105,745.89	SANDLER	0.010000	24.82	0.00	USD	1.0000000	000009	7/17/2018	119329
1113						103,898.39	105,745.89	1.36	24.82		0.00	USD	1.0000000	103,898.39	7/19/2018	
2calpr11	Sell	CARO		5272	41.667	219,614.95	216,426.02	SANDLER	0.010000	52.72	0.00	USD	1.0000000	000009	7/18/2018	119576
1113						219,614.95	216,426.02	2.86	52.72		0.00	USD	1.0000000	219,614.95	7/20/2018	
2calpr11	Sell	CARO		1251	42.047	52,587.47	47,753.30	SANDLER	0.010000	12.51	0.00	USD	1.0000000	000009	7/19/2018	119691
1113						52,587.47	47,753.30	0.69	12.51		0.00	USD	1.0000000	52,587.47	7/23/2018	
2calpr11	Sell	DLX		7211	64.431	464,535.23	427,612.30	PEN	0.010000	72.11	0.00	USD	1.0000000	000009	7/23/2018	119993
1113						464,535.23	427,612.30	6.04	72.11		0.00	USD	1.0000000	464,535.23	7/25/2018	

Transactions Listing

FROM Trade Date 06/29/2018 TO 07/31/2018

						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	DLX		3654	64.264	234,780.34	216,682.20	PEN	0.010000	36.54	0.00	USD	1.0000000	000009	7/24/2018	120163
1113						234,780.34	216,682.20	3.05	36.54		0.00	USD	1.0000000	234,780.34	7/26/2018	
2calpr11	Sell	DLX		4502	64.294	289,401.46	266,968.60	PEN	0.010000	45.02	0.00	USD	1.0000000	000009	7/25/2018	120505
1113						289,401.46	266,968.60	3.76	45.02		0.00	USD	1.0000000	289,401.46	7/27/2018	
2calpr11	Sell	GBNK		7411	30.931	229,155.51	153,926.47	SANDLER	0.010000	74.11	0.00	USD	1.0000000	000009	7/23/2018	119994
1113						229,155.51	153,926.47	2.99	74.11		0.00	USD	1.0000000	229,155.51	7/25/2018	
2calpr11	Sell	GBNK		1262	30.212	38,114.55	26,211.74	SANDLER	0.010000	12.62	0.00	USD	1.0000000	000009	7/24/2018	120164
1113						38,114.55	26,211.74	0.50	12.62		0.00	USD	1.0000000	38,114.55	7/26/2018	
2calpr11	Sell	GNBC		34934	24.666	861,311.01	608,423.91	SANDLER	0.010000	349.34	0.00	USD	1.0000000	000009	7/24/2018	120165
1113						861,311.01	608,423.91	11.21	349.34		0.00	USD	1.0000000	861,311.01	7/26/2018	
2calpr11	Sell	NCR		20377	28.248	575,392.12	494,886.01	WSA	0.010000	203.77	0.00	USD	1.0000000	000009	7/27/2018	120958
1113				Correction from DTC Station		575,392.12	494,886.01	7.49	203.77		0.00	USD	1.0000000	575,392.12	7/31/2018	
2calpr11	Sell	PFBC		1928	65.633	126,520.07	106,375.47	SANDLER	0.010000	19.28	0.00	USD	1.0000000	000009	7/12/2018	117480
1113						126,520.07	106,375.47	1.65	19.28		0.00	USD	1.0000000	126,520.07	7/16/2018	
2calpr11	Sell	PFBC		6413	64.938	416,377.20	350,955.87	SANDLER	0.010000	64.13	0.00	USD	1.0000000	000009	7/13/2018	117913
1113						416,377.20	350,955.87	5.42	64.13		0.00	USD	1.0000000	416,377.20	7/17/2018	
2calpr11	Sell	PFBC		2275	64.641	147,033.61	123,999.54	SANDLER	0.010000	22.75	0.00	USD	1.0000000	000009	7/16/2018	118758
1113						147,033.61	123,999.54	1.92	22.75		0.00	USD	1.0000000	147,033.61	7/18/2018	
2calpr11	Sell	PPBI		2577	37.612	96,898.31	57,687.38	RAJA	0.010000	25.77	0.00	USD	1.0000000	000009	7/12/2018	117481
1113						96,898.31	57,687.38	1.27	25.77		0.00	USD	1.0000000	96,898.31	7/16/2018	
2calpr11	Sell	PPBI		16945	37.283	631,581.07	379,321.95	RAJA	0.010000	169.45	0.00	USD	1.0000000	000009	7/13/2018	117914
1113						631,581.07	379,321.95	8.22	169.45		0.00	USD	1.0000000	631,581.07	7/17/2018	
2calpr11	Sell	PPBI		12375	37.328	461,803.00	257,712.09	RAJA	0.010000	123.75	0.00	USD	1.0000000	000009	7/16/2018	118759
1113						461,803.00	257,712.09	6.01	123.75		0.00	USD	1.0000000	461,803.00	7/18/2018	
2calpr11	Sell	PPBI		6818	37.25	253,898.33	139,625.62	RAJA	0.010000	68.18	0.00	USD	1.0000000	000009	7/17/2018	119331
1113						253,898.33	139,625.62	3.31	68.18		0.00	USD	1.0000000	253,898.33	7/19/2018	

Transactions Listing

FROM Trade Date 06/29/2018 TO 07/31/2018

						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	SBI		64762	26.324	1,704,138.06	1,951,558.90	PEN	0.010000	647.62	0.00	USD	1.0000000	000009	7/20/2018	119849
1113						1,704,138.06	1,951,558.90	22.16	647.62		0.00	USD	1.0000000	1,704,138.06	7/24/2018	
2calpr11	Sell	SYNT		6932	35.037	242,801.23	168,015.74	PEN	0.010000	69.32	0.00	USD	1.0000000	000009	7/5/2018	116745
1113						242,801.23	168,015.74	3.16	69.32		0.00	USD	1.0000000	242,801.23	7/9/2018	
2calpr11	Sell	SYNT		24537	35.448	869,540.71	593,598.92	PEN	0.010000	245.37	0.00	USD	1.0000000	000009	7/6/2018	116975
1113						869,540.71	593,598.92	11.31	245.37		0.00	USD	1.0000000	869,540.71	7/10/2018	
2calpr11	Sell	USNA		5387	108.722	585,624.46	350,408.80	WSA	0.010000	53.87	0.00	USD	1.0000000	000009	7/13/2018	118760
1113				Correction from DTC Station		585,624.46	350,408.80	7.62	53.87		0.00	USD	1.0000000	585,624.46	7/17/2018	
2calpr11	Sell	USNA		5332	108.784	579,977.55	338,542.01	WSA	0.010000	53.32	0.00	USD	1.0000000	000009	7/16/2018	119332
1113				Correction from DTC Station		579,977.55	338,542.01	7.55	53.32		0.00	USD	1.0000000	579,977.55	7/18/2018	

Portfolio Holdings

Back Office

Global Portfolio Group - 2SCV, As of: 07/31/2018

Portfolio:2calpr11 - Calpers

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	162,069,552.33	129,860,232.75	55,089.93
000009	PRINCIPAL CASH	000009	Liquid Assets		4,649,679.98		0.00
AAWW	ATLAS AIR WORLDWIDE HOLDINGS, INC.	049164205	Industrials	25,177	1,688,117.85	1,367,052.20	0.00
ABM	ABM INDS INC	000957100	Industrials	0	0.00	0.00	3,330.77
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	47,348	1,192,222.64	544,752.95	0.00
AKR	ACADIA REALTY TRUST	004239109	Real Estate	72,357	1,959,427.56	2,090,180.42	0.00
ANIP	ANI PHARMACEUTICALS, INC.	00182C103	Health Care	6,183	413,951.85	418,744.93	0.00
ASGN	ASGN INCORPORATED	00191U102	Industrials	15,341	1,385,292.30	585,847.04	0.00
ATKR	ATKORE INTERNATIONAL GROUP INC.	047649108	Industrials	36,030	852,469.80	832,782.93	0.00
AVNS	AVANOS MEDICAL INC.	05350V106	Health Care	31,184	1,721,356.80	1,297,375.61	0.00
AVX	AVX CORPORATION	002444107	Info. Technology	63,880	1,327,426.40	1,181,367.86	7,346.20
BANR	BANNER CORP	06652V208	Financials	27,175	1,711,209.75	1,256,695.96	0.00
BDC	BELDEN, INC.	077454106	Info. Technology	11,475	743,006.25	800,822.21	0.00
BGS	B&G FOODS, INC	05508R106	Consumer Staples	30,300	951,420.00	1,009,777.17	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	14,672	879,879.84	559,754.22	0.00
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	36,103	2,681,730.84	1,188,504.74	0.00
BMTC	BRYN MAWR BK CORP	117665109	Financials	39,637	1,936,267.45	1,225,930.97	9,909.25
CACI	CACI INTERNATIONAL INC CLASS A	127190304	Info. Technology	9,946	1,742,539.20	1,271,279.92	0.00
CAKE	CHEESECAKE FACTORY INCORPORATED	163072101	Cons. Discretionary	15,155	849,134.65	826,819.51	0.00
CARO	CAROLINA FINANCIAL	143873107	Financials	38,885	1,623,448.75	1,373,087.94	0.00
CASH	META FINANCIAL GROUP, INC.	59100U108	Financials	7,128	637,956.00	809,580.17	0.00
CBZ	CBIZ INC	124805102	Industrials	124,555	2,740,210.00	1,245,457.77	0.00
CHFC	CHEMICAL FINANCIAL CORPORATION	163731102	Financials	21,605	1,227,164.00	1,244,702.23	0.00

Portfolio Holdings

Back Office

Global Portfolio Group - 2SCV, As of: 07/31/2018

Portfolio:2calpr11 - Calpers

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
CJ	C&J ENERGY SERVICES, INC	12674R100	Energy	34,083	792,770.58	1,185,026.93	0.00
CLDT	CHATHAM LODGING TRUST	16208T102	Real Estate	68,405	1,473,443.70	1,486,605.42	7,524.55
CMCO	COLUMBUS MCKINNON CORPORATION	199333105	Industrials	38,574	1,587,705.84	1,496,378.68	0.00
CNDT	CONDUENT INC	206787103	Info. Technology	47,283	849,202.68	793,191.43	0.00
CNO	CNO FINANCIAL INC	12621E103	Financials	69,423	1,412,758.05	1,281,656.35	0.00
COR	CORESITE REALTY CORP	21870Q105	Real Estate	14,368	1,610,652.80	1,194,925.41	0.00
CPE	CALLON PETROLEUM CO	13123X102	Energy	218,636	2,352,523.36	2,134,680.47	0.00
CSFL	CENTERSTATE BANKS INC	15201P109	Financials	92,574	2,568,928.50	1,361,138.40	0.00
CY	CYPRESS SEMICONDUCTOR	232806109	Info. Technology	125,417	2,233,676.77	1,099,145.26	0.00
DK	DELEK US HOLDINGS INC.	24665A103	Energy	30,542	1,628,499.44	1,565,879.47	0.00
DPLO	DIPLOMAT PHARMACY, INC	25456K101	Health Care	30,266	628,927.48	484,329.32	0.00
EBS	EMERGENT BIO SOLUTIONS INC.	29089Q105	Health Care	31,228	1,697,241.80	1,596,575.96	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	33,170	1,865,812.50	1,461,072.07	0.00
EGBN	EAGLE BANCORP, INC	268948106	Financials	26,702	1,443,243.10	1,686,509.65	0.00
EME	EMCOR GROUP INC	29084Q100	Industrials	17,124	1,317,691.80	919,877.74	0.00
ETM	ENTERCOM COMM CORP CL A	293639100	Cons. Discretionary	75,912	573,135.60	886,360.54	0.00
FIBK	FIRST INTERSTATE BANCSYSTEM	32055Y201	Financials	37,812	1,631,587.80	1,515,584.64	0.00
FNB	FNB CORP	302520101	Financials	99,525	1,276,905.75	780,349.33	0.00
FNSR	FINISAR CORPORATION	31787A507	Info. Technology	39,451	664,749.35	951,305.42	0.00
FOE	FERRO CORP	315405100	Materials	84,269	1,897,737.88	1,148,893.15	0.00
FSB	FRANKLIN FINANCIAL NETWORK, INC.	35352P104	Financials	35,585	1,393,152.75	1,347,682.63	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	20,517	1,162,903.56	1,084,734.62	3,180.13
GBNK	GUARANTY BANCORP	40075T607	Financials	23,982	720,659.10	497,677.04	0.00

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GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	48,546	2,218,552.20	1,114,846.42	0.00
HPP	HUDSON PACIFIC PROPERTIES, INC.	444097109	Real Estate	54,909	1,881,182.34	1,694,760.11	0.00
HRTG	HERITAGE INSURANCE HOLDINGS, INC	42727J102	Financials	97,018	1,665,799.06	1,346,448.76	0.00
HTLD	HEARTLAND EXPRESS, INC.	422347104	Industrials	82,207	1,577,552.33	1,601,234.93	0.00
HTLF	HEARTLAND FINL USA INC	42234Q102	Financials	14,381	844,883.75	489,804.98	0.00
IBKC	IBERIABANK CORP	450828108	Financials	24,669	2,049,993.90	1,601,072.71	0.00
IDA	IDACORP INC	451107106	Utilities	16,468	1,551,944.32	1,144,713.29	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	193,906	1,968,145.90	1,906,754.54	0.00
JCAP	JERNIGAN CAPITAL, INC.	476405105	Real Estate	73,004	1,327,942.76	1,385,465.89	0.00
KAI	KADANT INC	48282T104	Industrials	22,827	2,205,088.20	1,114,714.48	5,021.94
KALU	KAISER ALUMINUM CORP	483007704	Materials	11,668	1,302,382.16	983,029.00	6,417.40
KMG	KMG CHEMICALS, INC.	482564101	Materials	11,731	842,285.80	764,838.41	0.00
KS	KAPSTONE PAPER & PACKAGING CORP	48562P103	Materials	9,419	327,592.82	114,711.18	0.00
LTXB	LEGACYTEXAS FINANCIAL GROUP, INC.	52471Y106	Financials	45,898	2,011,709.34	1,805,095.91	7,343.68
MDR	MCDERMOTT INTERNATIONAL, INC.	580037703	Energy	46,343	834,637.43	830,208.87	0.00
MKSI	MKS INSTRUMENT INC	55306N104	Info. Technology	12,810	1,207,983.00	595,951.69	0.00
MOD	MODINE MANUFACTURING CO	607828100	Cons. Discretionary	88,183	1,538,793.35	1,297,007.32	0.00
MTRN	MATERION CORP	576690101	Materials	36,738	2,303,472.60	1,249,974.13	0.00
MYRG	MYR GROUP INC	55405W104	Industrials	28,349	1,045,794.61	769,391.86	0.00
NJR	NEW JERSEY RESOURCES CORPORATION	646025106	Utilities	19,210	888,462.50	770,981.26	0.00
NRE	NORTHSTAR RLTY EUROPE CORP	66706L101	Real Estate	54,975	752,607.75	701,233.36	0.00
NSA	NATIONAL STORAGE AFFILIATES TRUST	637870106	Real Estate	58,251	1,679,376.33	987,557.63	0.00

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NUVA	NUVASIVE, INC.	670704105	Health Care	14,957	868,253.85	837,538.07	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Cons. Discretionary	31,724	2,361,851.80	2,089,397.97	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	50,979	1,695,051.75	1,418,761.28	0.00
PAG	PENSKE AUTOMOTIVE GROUP, INC.	70959W103	Cons. Discretionary	31,392	1,638,662.40	1,462,846.32	0.00
PDCE	PDC ENERGY	69327R101	Energy	42,471	2,674,823.58	2,314,180.94	0.00
PEB	PEBBLEBROOK HOTEL	70509V100	Real Estate	53,776	2,073,064.80	2,001,891.45	0.00
PFBC	PREFERRED BANK	740367404	Financials	25,109	1,562,784.16	1,353,100.48	0.00
PGNX	PROGENICS PHARMA INC	743187106	Health Care	261,147	2,085,258.80	1,669,907.34	0.00
PLAB	PHOTRONICS INC	719405102	Info. Technology	61,199	550,791.00	617,980.84	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	13,049	775,371.58	500,429.15	0.00
POR	PORTLAND GENERAL	736508847	Utilities	21,680	983,404.80	757,499.20	0.00
PRGS	PROGRESS SOFTWARE CORP	743312100	Info. Technology	24,864	914,746.56	666,355.20	0.00
PRI	PRIMERICA	74164M108	Financials	12,637	1,450,727.60	709,856.94	0.00
PWR	QUANTA SERVICES INC.	74762E102	Industrials	24,823	845,719.61	825,663.95	0.00
QTS	QTS REALTY TRUST INC	74736A103	Real Estate	22,766	973,246.50	783,006.97	0.00
RDNT	RADNET, INC.	750491102	Health Care	62,614	839,027.60	815,794.21	0.00
REI	RING ENERGY, INC.	76680V108	Energy	194,242	2,400,831.12	1,915,767.76	0.00
REXR	REXFORD INDUSTRIAL REALTY	76169C100	Real Estate	67,402	2,065,197.28	1,194,133.62	0.00
ROCK	GIBRALTAR INDS INC	374689107	Industrials	49,090	2,132,960.50	1,169,010.44	0.00
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	44,823	968,625.03	954,029.70	0.00
SEAS	SEAWORLD ENTERTAINMENT, INC	81282V100	Cons. Discretionary	71,135	1,515,175.50	1,150,301.45	0.00
SF	STIFEL FINANCIAL CORP	860630102	Financials	23,984	1,322,237.92	1,413,082.40	0.00
SFNC	SIMMONS FIRST NATIONAL CORPORATION CLASS A	828730200	Financials	25,964	773,727.20	817,280.34	0.00
SIGI	SELECTIVE INS GROUP	816300107	Financials	30,393	1,817,501.40	1,095,159.07	0.00

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SJI	SOUTH JERSEY INDS INC	838518108	Utilities	37,208	1,262,467.44	1,087,859.05	0.00
SKYW	SKYWEST INC	830879102	Industrials	38,919	2,331,248.10	660,472.05	0.00
SLCA	U.S. SILICA HOLDINGS, INC	90346E103	Energy	22,573	608,568.08	814,747.39	0.00
SPN	SUPERIOR ENERGY SERVICES	868157108	Energy	71,093	699,555.12	1,315,028.21	0.00
SR	SPIRE, INC	84857L101	Utilities	15,826	1,133,141.60	810,291.20	0.00
STBZ	STATE BANK & TRUST	856190103	Financials	62,332	1,960,341.40	1,284,956.88	0.00
SYNH	SYNEOS HEALTH, INC. CLASS A	87166B102	Health Care	18,075	890,645.63	751,760.94	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	46,484	1,782,661.40	1,434,034.63	0.00
TECD	TECH DATA CORPORATION	878237106	Info. Technology	9,054	755,194.14	839,288.28	0.00
TERP	TERRAFORM POWER, INC CLASS A	88104R209	Utilities	70,182	717,961.86	806,016.45	0.00
TKR	TIMKEN CO	887389104	Industrials	15,332	755,101.00	461,033.24	0.00
TMST	TIMKEN STEEL	887399103	Materials	50,344	699,781.60	646,910.92	0.00
TOWR	TOWER INTERNATIONAL, INC	891826109	Cons. Discretionary	31,997	1,033,503.10	738,932.41	0.00
TTEK	TETRA TECH INC NEW	88162G103	Industrials	33,357	2,028,105.60	857,556.77	0.00
TWNK	HOSTESS BRANDS, INC. CLASS A	44109J106	Consumer Staples	57,660	807,816.60	825,808.60	0.00
UBSH	UNION BANKSHARES CORPORATION	90539J109	Financials	42,073	1,704,377.23	1,595,644.77	0.00
UCBI	UNITED CMNTY BKS GA CAP STK	90984P303	Financials	65,568	1,969,007.04	1,286,447.41	0.00
UIS	UNISYS CORPORATION	909214306	Info. Technology	57,070	733,349.50	806,422.07	0.00
UMPQ	UMPQUA HOLDINGS CORP	904214103	Financials	73,590	1,567,467.00	1,460,247.65	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	26,827	1,204,532.30	1,261,405.54	0.00
WAIR	WESCO AIRCRAFT HOLDINGS, INC.	950814103	Industrials	70,951	847,864.45	797,124.23	0.00
WD	WALKER & DUNLOP, INC.	93148P102	Financials	12,870	762,676.20	758,765.49	0.00
WSM	WILLIAMS SONOMA INC	969904101	Cons. Discretionary	6,691	391,356.59	412,410.49	2,877.13

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WTFC	WINTRUST FINL CORP	97650W108	Financials	16,686	1,463,862.78	894,997.18	0.00
WWW	WOLVERINE WORLD WIDE, INC.	978097103	Cons. Discretionary	26,736	945,919.68	709,522.42	2,138.88