

PERFORMANCE RETURNS FOR TOTAL

2calpr11 - Calpers

From 07/31/2018 to 08/31/2018

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 08/31/2018
Total Portfolio	3.36	4.44	8.71	19.89	15.82									13.62	3.36
Total Equities	3.46	4.56	8.85	20.21										11.14	3.46
Total Cash	0.13	0.33	0.95	1.29										2.51	0.13
Russell 2000 Value	2.38	4.19	9.86	20.05	16.71	15.73	10.17	11.72	13.73	13.78	14.16	13.23	9.27	15.67	2.38

PERFORMANCE RETURNS FOR TOTAL

2calpr11 - Calpers

From 07/31/2018 to 08/31/2018

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 08/31/2018
Total Portfolio	3.36	4.16	8.10	19.05	15.08									13.07	3.36
Total Equities	3.46	4.56	8.85	20.21										11.14	3.46
Total Cash	0.13	0.33	0.95	1.29										2.51	0.13
Russell 2000 Value	2.38	4.19	9.86	20.05	16.71	15.73	10.17	11.72	13.73	13.78	14.16	13.23	9.27	15.67	2.38

Transactions Listing

FROM Trade Date 07/31/2018 TO 08/31/2018

						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	ANIP		3148	57.35	180,570.54	0.00	RAJA	0.010000	31.48	0.00	USD	1.0000000	000009	8/23/2018	123951
1113						180,570.54	0.00	0.00	31.48		0.00	USD	1.0000000	180,570.54	8/27/2018	
2calpr11	Buy	ANIP		700	57.467	40,233.83	0.00	RAJA	0.010000	7.00	0.00	USD	1.0000000	000009	8/24/2018	124300
1113						40,233.83	0.00	0.00	7.00		0.00	USD	1.0000000	40,233.83	8/28/2018	
2calpr11	Buy	ANIP		4567	57.433	262,342.64	0.00	RAJA	0.010000	45.67	0.00	USD	1.0000000	000009	8/27/2018	124450
1113						262,342.64	0.00	0.00	45.67		0.00	USD	1.0000000	262,342.64	8/29/2018	
2calpr11	Buy	ATKR		2011	25.676	51,655.35	0.00	PEN	0.010000	20.11	0.00	USD	1.0000000	000009	8/15/2018	122854
1113						51,655.35	0.00	0.00	20.11		0.00	USD	1.0000000	51,655.35	8/17/2018	
2calpr11	Buy	ATKR		7448	25.999	193,716.52	0.00	PEN	0.010000	74.48	0.00	USD	1.0000000	000009	8/16/2018	123013
1113						193,716.52	0.00	0.00	74.48		0.00	USD	1.0000000	193,716.52	8/20/2018	
2calpr11	Buy	ATKR		1014	26.976	27,363.60	0.00	PEN	0.010000	10.14	0.00	USD	1.0000000	000009	8/17/2018	123465
1113						27,363.60	0.00	0.00	10.14		0.00	USD	1.0000000	27,363.60	8/21/2018	
2calpr11	Buy	CPE		21985	10.244	225,434.19	0.00	PEN	0.010000	219.85	0.00	USD	1.0000000	000009	8/15/2018	122855
1113						225,434.19	0.00	0.00	219.85		0.00	USD	1.0000000	225,434.19	8/17/2018	
2calpr11	Buy	CY		12619	17.791	224,627.03	0.00	WSA	0.010000	126.19	0.00	USD	1.0000000	000009	8/2/2018	121938
1113						224,627.03	0.00	0.00	126.19		0.00	USD	1.0000000	224,627.03	8/6/2018	
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	HTBK		2192	15.669	34,369.03	0.00	SANDLER	0.010000	21.92	0.00	USD	1.0000000	000009	8/20/2018	123549
1113						34,369.03	0.00	0.00	21.92		0.00	USD	1.0000000	34,369.03	8/22/2018	
2calpr11	Buy	HTBK		7486	15.961	119,555.91	0.00	SANDLER	0.010000	74.86	0.00	USD	1.0000000	000009	8/21/2018	123657
1113						119,555.91	0.00	0.00	74.86		0.00	USD	1.0000000	119,555.91	8/23/2018	
2calpr11	Buy	HTBK		3010	15.972	48,105.22	0.00	SANDLER	0.010000	30.10	0.00	USD	1.0000000	000009	8/23/2018	123953
1113						48,105.22	0.00	0.00	30.10		0.00	USD	1.0000000	48,105.22	8/27/2018	
2calpr11	Buy	HTBK		770	15.993	12,322.08	0.00	SANDLER	0.010000	7.70	0.00	USD	1.0000000	000009	8/24/2018	124302
1113						12,322.08	0.00	0.00	7.70		0.00	USD	1.0000000	12,322.08	8/28/2018	
2calpr11	Buy	HTBK		5295	15.907	84,278.40	0.00	SANDLER	0.010000	52.95	0.00	USD	1.0000000	000009	8/27/2018	124452
1113						84,278.40	0.00	0.00	52.95		0.00	USD	1.0000000	84,278.40	8/29/2018	

Transactions Listing

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2calpr11	Buy	HTBK		5295	15.839	83,922.04	0.00	SANDLER	0.010000	52.95	0.00	USD	1.0000000	000009	8/28/2018	124677
1113						83,922.04	0.00	0.00	52.95		0.00	USD	1.0000000	83,922.04	8/30/2018	
2calpr11	Buy	HTBK		8318	15.716	130,808.87	0.00	SANDLER	0.010000	83.18	0.00	USD	1.0000000	000009	8/29/2018	124854
1113						130,808.87	0.00	0.00	83.18		0.00	USD	1.0000000	130,808.87	8/31/2018	
2calpr11	Buy	HTBK		7563	15.80	119,568.00	0.00	SANDLER	0.010000	75.63	0.00	USD	1.0000000	000009	8/30/2018	125249
1113						119,568.00	0.00	0.00	75.63		0.00	USD	1.0000000	119,568.00	9/4/2018	
2calpr11	Buy	HTBK		8331	15.773	131,488.17	0.00	SANDLER	0.010000	83.31	0.00	USD	1.0000000	000009	8/31/2018	125679
1113						131,488.17	0.00	0.00	83.31		0.00	USD	1.0000000	131,488.17	9/5/2018	
2calpr11	Buy	UIS		20509	15.041	308,687.11	0.00	WSA	0.010000	205.09	0.00	USD	1.0000000	000009	8/2/2018	121940
1113						308,687.11	0.00	0.00	205.09		0.00	USD	1.0000000	308,687.11	8/6/2018	
2calpr11	Buy	UIS		6049	15.276	92,461.99	0.00	WSA	0.010000	60.49	0.00	USD	1.0000000	000009	8/3/2018	122018
1113						92,461.99	0.00	0.00	60.49		0.00	USD	1.0000000	92,461.99	8/7/2018	
2calpr11	Buy	WAIR		2862	13.645	39,080.61	0.00	PEN	0.010000	28.62	0.00	USD	1.0000000	000009	8/15/2018	122856
1113						39,080.61	0.00	0.00	28.62		0.00	USD	1.0000000	39,080.61	8/17/2018	
2calpr11	Buy	WAIR		13595	13.132	178,670.93	0.00	PEN	0.010000	135.95	0.00	USD	1.0000000	000009	8/16/2018	123014
1113						178,670.93	0.00	0.00	135.95		0.00	USD	1.0000000	178,670.93	8/20/2018	
2calpr11	Buy	WSM		7352	58.029	426,702.73	0.00	PEN	0.010000	73.52	0.00	USD	1.0000000	000009	8/13/2018	122431
1113						426,702.73	0.00	0.00	73.52		0.00	USD	1.0000000	426,702.73	8/15/2018	
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	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	Income	000009	WOLVERINE WORLD WIDE, INC.	2138.88	0.00	2,138.88	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/1/2018	121632
1113			WWW	Div Accrued for WWW		2,138.88	0.00	0.00	0.00		0.00	USD	1.0000000	2,138.88	8/1/2018	
2calpr11	Income	000009		6026.64	0.00	6,026.64	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/1/2018	121919
1113				Interest		6,026.64	0.00	0.00	0.00		0.00	USD	1.0000000	6,026.64	8/1/2018	
2calpr11	Income	000009	ABM INDS INC	3330.78	0.00	3,330.78	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/6/2018	122053
1113			ABM	Div Accrued for ABM		3,330.78	0.00	0.00	0.00		0.00	USD	1.0000000	3,330.78	8/6/2018	

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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	H.B. FULLER COMPANY	3180.14	0.00	3,180.14	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/9/2018	122292
1113			FUL	Div Accrued for FUL		3,180.14	0.00	0.00	0.00		0.00	USD	1.0000000	3,180.14	8/9/2018	
2calpr11	Income	000009	KADANT INC	5021.94	0.00	5,021.94	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/9/2018	122311
1113			KAI	Div Accrued for KAI		5,021.94	0.00	0.00	0.00		0.00	USD	1.0000000	5,021.94	8/9/2018	
2calpr11	Income	000009	LEGACYTEXAS FINANCIAL GROUP, INC.	7343.68	0.00	7,343.68	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/13/2018	122393
1113			LTXB	Div Accrued for LTXB		7,343.68	0.00	0.00	0.00		0.00	USD	1.0000000	7,343.68	8/13/2018	
2calpr11	Income	000009	AVX CORPORATION	7346.2	0.00	7,346.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/15/2018	122670
1113			AVX	Div Accrued for AVX		7,346.20	0.00	0.00	0.00		0.00	USD	1.0000000	7,346.20	8/15/2018	
2calpr11	Income	000009	KAISER ALUMINUM CORP	6417.4	0.00	6,417.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/15/2018	122728
1113			KALU	Div Accrued for KALU		6,417.40	0.00	0.00	0.00		0.00	USD	1.0000000	6,417.40	8/15/2018	
2calpr11	Income	000009	NORTHSTAR RLTY EUROPE CORP	8246.25	0.00	8,246.25	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/17/2018	123097
1113			NRE	Div Accrued for NRE		8,246.25	0.00	0.00	0.00		0.00	USD	1.0000000	8,246.25	8/17/2018	
2calpr11	Income	000009	UNION BANKSHARES CORPORATION	9676.79	0.00	9,676.79	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/17/2018	123117
1113			UBSH	Div Accrued for UBSH		9,676.79	0.00	0.00	0.00		0.00	USD	1.0000000	9,676.79	8/17/2018	
2calpr11	Income	000009	COLUMBUS MCKINNON CORPORATION	1928.7	0.00	1,928.70	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/20/2018	123499
1113			CMCO	Div Accrued for CMCO		1,928.70	0.00	0.00	0.00		0.00	USD	1.0000000	1,928.70	8/20/2018	
2calpr11	Income	000009	FIRST INTERSTATE BANCSYSTEM	10587.36	0.00	10,587.36	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/21/2018	123588
1113			FIBK	Div Accrued for FIBK		10,587.36	0.00	0.00	0.00		0.00	USD	1.0000000	10,587.36	8/21/2018	
2calpr11	Income	000009	WINTRUST FINL CORP	3170.34	0.00	3,170.34	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/23/2018	123898
1113			WTFC	Div Accrued for WTFC		3,170.34	0.00	0.00	0.00		0.00	USD	1.0000000	3,170.34	8/23/2018	
2calpr11	Income	000009	NEXSTAR BROADCASTING	11896.5	0.00	11,896.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/24/2018	124034
1113			NXST	Div Accrued for NXST		11,896.50	0.00	0.00	0.00		0.00	USD	1.0000000	11,896.50	8/24/2018	
2calpr11	Income	000009	WILLIAMS SONOMA INC	2877.13	0.00	2,877.13	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/24/2018	124050
1113			WSM	Div Accrued for WSM		2,877.13	0.00	0.00	0.00		0.00	USD	1.0000000	2,877.13	8/24/2018	

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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	CHEESECAKE FACTORY INCORPORATED	5001.15	0.00	5,001.15	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/28/2018	124612
1113			CAKE	Div Accrued for CAKE		5,001.15	0.00	0.00	0.00		0.00	USD	1.0000000	5,001.15	8/28/2018	
2calpr11	Income	000009	IDACORP INC	9716.12	0.00	9,716.12	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/30/2018	124892
1113			IDA	Div Accrued for IDA		9,716.12	0.00	0.00	0.00		0.00	USD	1.0000000	9,716.12	8/30/2018	
2calpr11	Income	000009	CHATHAM LODGING TRUST	7524.55	0.00	7,524.55	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/31/2018	125313
1113			CLDT	Div Accrued for CLDT		7,524.55	0.00	0.00	0.00		0.00	USD	1.0000000	7,524.55	8/31/2018	
2calpr11	Income	000009	GUARANTY BANCORP	3897.08	0.00	3,897.08	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/31/2018	125415
1113			GBNK	Div Accrued for GBNK		3,897.08	0.00	0.00	0.00		0.00	USD	1.0000000	3,897.08	8/31/2018	
2calpr11	Income	000009	HEARTLAND FINL USA INC	2013.34	0.00	2,013.34	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/31/2018	125445
1113			HTLF	Div Accrued for HTLF		2,013.34	0.00	0.00	0.00		0.00	USD	1.0000000	2,013.34	8/31/2018	
2calpr11	Income	000009	SABRA HEALTH CARE REIT	20170.35	0.00	20,170.35	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/31/2018	125533
1113			SBRA	Div Accrued for SBRA		20,170.35	0.00	0.00	0.00		0.00	USD	1.0000000	20,170.35	8/31/2018	
2calpr11	Income	000009	TETRA TECH INC NEW	1597.08	0.00	1,597.08	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/31/2018	125602
1113			TTEK	Div Accrued for TTEK		1,597.08	0.00	0.00	0.00		0.00	USD	1.0000000	1,597.08	8/31/2018	
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	CARO		1510	41.95	63,328.87	57,639.87	SANDLER	0.010000	15.10	0.00	USD	1.0000000	000009	8/20/2018	123548
1113						63,328.87	57,639.87	0.83	15.10		0.00	USD	1.0000000	63,328.87	8/22/2018	
2calpr11	Sell	CARO		2868	42.139	120,824.11	109,389.09	SANDLER	0.010000	28.68	0.00	USD	1.0000000	000009	8/21/2018	123656
1113						120,824.11	109,389.09	1.58	28.68		0.00	USD	1.0000000	120,824.11	8/23/2018	
2calpr11	Sell	CARO		905	41.942	37,948.05	34,500.68	SANDLER	0.010000	9.05	0.00	USD	1.0000000	000009	8/23/2018	123952
1113						37,948.05	34,500.68	0.50	9.05		0.00	USD	1.0000000	37,948.05	8/27/2018	
2calpr11	Sell	CARO		301	41.803	12,579.55	11,474.81	SANDLER	0.010000	3.01	0.00	USD	1.0000000	000009	8/24/2018	124301
1113						12,579.55	11,474.81	0.17	3.01		0.00	USD	1.0000000	12,579.55	8/28/2018	
2calpr11	Sell	CARO		1509	41.80	63,060.29	57,526.55	SANDLER	0.010000	15.09	0.00	USD	1.0000000	000009	8/27/2018	124451
1113						63,060.29	57,526.55	0.82	15.09		0.00	USD	1.0000000	63,060.29	8/29/2018	

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2calpr11	Sell	CARO		1735	41.597	72,152.33	66,142.19	SANDLER	0.010000	17.35	0.00	USD	1.0000000	000009	8/28/2018	124676
1113						72,152.33	66,142.19	0.94	17.35		0.00	USD	1.0000000	72,152.33	8/30/2018	
2calpr11	Sell	CARO		2643	41.284	109,084.44	99,715.62	SANDLER	0.010000	26.43	0.00	USD	1.0000000	000009	8/29/2018	124853
1113						109,084.44	99,715.62	1.42	26.43		0.00	USD	1.0000000	109,084.44	8/31/2018	
2calpr11	Sell	CARO		2493	41.103	102,442.26	92,422.52	SANDLER	0.010000	24.93	0.00	USD	1.0000000	000009	8/30/2018	125248
1113						102,442.26	92,422.52	1.34	24.93		0.00	USD	1.0000000	102,442.26	9/4/2018	
2calpr11	Sell	CARO		2712	40.971	111,084.78	99,375.01	SANDLER	0.010000	27.12	0.00	USD	1.0000000	000009	8/31/2018	125678
1113						111,084.78	99,375.01	1.45	27.12		0.00	USD	1.0000000	111,084.78	9/5/2018	
2calpr11	Sell	PDCE		14378	55.322	795,261.28	868,431.20	SEAPORT	0.010000	143.78	0.00	USD	1.0000000	000009	8/7/2018	122387
1113						795,261.28	868,431.20	10.35	143.78		0.00	USD	1.0000000	795,261.28	8/9/2018	
2calpr11	Sell	TTEK		7931	66.122	524,330.62	203,906.01	PEN	0.010000	79.31	0.00	USD	1.0000000	000009	8/2/2018	121939
1113						524,330.62	203,906.01	6.82	79.31		0.00	USD	1.0000000	524,330.62	8/6/2018	
2calpr11	Sell	TTEK		12117	65.832	797,549.96	311,528.07	PEN	0.010000	121.17	0.00	USD	1.0000000	000009	8/3/2018	122017
1113						797,549.96	311,528.07	10.37	121.17		0.00	USD	1.0000000	797,549.96	8/7/2018	

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Portfolio:2calpr11 - Calpers

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	167,447,783.41	130,796,936.07	120,674.30
000009	PRINCIPAL CASH	000009	Liquid Assets		4,582,470.13		0.00
AAWW	ATLAS AIR WORLDWIDE HOLDINGS, INC.	049164205	Industrials	25,177	1,533,279.30	1,367,052.20	0.00
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	47,348	1,229,154.08	544,752.95	0.00
AKR	ACADIA REALTY TRUST	004239109	Real Estate	72,357	2,063,621.64	2,090,180.42	0.00
ANIP	ANI PHARMACEUTICALS, INC.	00182C103	Health Care	14,598	849,603.60	901,891.94	0.00
ASGN	ASGN INCORPORATED	00191U102	Industrials	15,341	1,420,423.19	585,847.04	0.00
ATKR	ATKORE INTERNATIONAL GROUP INC.	047649108	Industrials	46,503	1,273,252.14	1,105,518.40	0.00
AVNS	AVANOS MEDICAL INC.	05350V106	Health Care	31,184	2,248,366.40	1,297,375.61	0.00
AVX	AVX CORPORATION	002444107	Info. Technology	63,880	1,351,062.00	1,181,367.86	0.00
BANR	BANNER CORP	06652V208	Financials	27,175	1,748,167.75	1,256,695.96	0.00
BDC	BELDEN, INC.	077454106	Info. Technology	11,475	834,462.00	800,822.21	0.00
BGS	B&G FOODS, INC	05508R106	Consumer Staples	30,300	968,085.00	1,009,777.17	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	14,672	863,447.20	559,754.22	6,969.20
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	36,103	2,248,494.84	1,188,504.74	0.00
BMTC	BRYN MAWR BK CORP	117665109	Financials	39,637	1,934,285.60	1,225,930.97	9,909.25
CACI	CACI INTERNATIONAL INC CLASS A	127190304	Info. Technology	9,946	1,939,470.00	1,271,279.92	0.00
CAKE	CHEESECAKE FACTORY INCORPORATED	163072101	Cons. Discretionary	15,155	805,791.35	826,819.51	0.00
CARO	CAROLINA FINANCIAL	143873107	Financials	22,209	913,900.35	744,901.60	0.00
CASH	META FINANCIAL GROUP, INC.	59100U108	Financials	7,128	617,284.80	809,580.17	0.00
CBZ	CBIZ INC	124805102	Industrials	124,555	2,976,864.50	1,245,457.77	0.00
CHFC	CHEMICAL FINANCIAL CORPORATION	163731102	Financials	21,605	1,234,077.60	1,244,702.23	0.00
CJ	C&J ENERGY SERVICES, INC	12674R100	Energy	34,083	714,038.85	1,185,026.93	0.00

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Portfolio:2calpr11 - Calpers

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
CLDT	CHATHAM LODGING TRUST	16208T102	Real Estate	68,405	1,467,287.25	1,486,605.42	7,524.55
CMCO	COLUMBUS MCKINNON CORPORATION	199333105	Industrials	38,574	1,640,552.22	1,496,378.68	0.00
CNDT	CONDUENT INC	206787103	Info. Technology	47,283	1,096,019.94	793,191.43	0.00
CNO	CNO FINANCIAL INC	12621E103	Financials	69,423	1,500,231.03	1,281,656.35	0.00
COR	CORESITE REALTY CORP	21870Q105	Real Estate	14,368	1,673,440.96	1,194,925.41	0.00
CPE	CALLON PETROLEUM CO	13123X102	Energy	240,621	2,719,017.30	2,360,114.66	0.00
CSFL	CENTERSTATE BANKS INC	15201P109	Financials	92,574	2,834,615.88	1,361,138.40	0.00
CY	CYPRESS SEMICONDUCTOR	232806109	Info. Technology	138,036	2,375,599.56	1,323,772.29	0.00
DK	DELEK US HOLDINGS INC.	24665A103	Energy	30,542	1,664,539.00	1,565,879.47	7,635.50
DPLO	DIPLOMAT PHARMACY, INC	25456K101	Health Care	30,266	625,295.56	484,329.32	0.00
EBS	EMERGENT BIO SOLUTIONS INC.	29089Q105	Health Care	31,228	1,936,136.00	1,596,575.96	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	33,170	1,867,471.00	1,461,072.07	0.00
EGBN	EAGLE BANCORP, INC	268948106	Financials	26,702	1,437,902.70	1,686,509.65	0.00
EME	EMCOR GROUP INC	29084Q100	Industrials	17,124	1,371,632.40	919,877.74	0.00
ETM	ENTERCOM COMM CORP CL A	293639100	Cons. Discretionary	75,912	595,909.20	886,360.54	6,832.08
FIBK	FIRST INTERSTATE BANCSYSTEM	32055Y201	Financials	37,812	1,756,367.40	1,515,584.64	0.00
FNB	FNB CORP	302520101	Financials	99,525	1,338,611.25	780,349.33	11,943.00
FNSR	FINISAR CORPORATION	31787A507	Info. Technology	39,451	804,800.40	951,305.42	0.00
FOE	FERRO CORP	315405100	Materials	84,269	1,849,704.55	1,148,893.15	0.00
FSB	FRANKLIN FINANCIAL NETWORK, INC.	35352P104	Financials	35,585	1,375,360.25	1,347,682.63	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	20,517	1,169,263.83	1,084,734.62	0.00
GBNK	GUARANTY BANCORP	40075T607	Financials	23,982	749,437.50	497,677.04	0.00
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	48,546	2,207,872.08	1,114,846.42	0.00

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Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
HPP	HUDSON PACIFIC PROPERTIES, INC.	444097109	Real Estate	54,909	1,858,120.56	1,694,760.11	0.00
HRTG	HERITAGE INSURANCE HOLDINGS, INC	42727J102	Financials	97,018	1,421,313.70	1,346,448.76	0.00
HTBK	HERITAGE COMMERCE CORP	426927109	Financials	48,260	764,438.40	764,417.72	0.00
HTLD	HEARTLAND EXPRESS, INC.	422347104	Industrials	82,207	1,681,133.15	1,601,234.93	0.00
HTLF	HEARTLAND FINL USA INC	42234Q102	Financials	14,381	874,364.80	489,804.98	0.00
IBKC	IBERIABANK CORP	450828108	Financials	24,669	2,137,568.85	1,601,072.71	0.00
IDA	IDACORP INC	451107106	Utilities	16,468	1,611,393.80	1,144,713.29	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	193,906	2,003,048.98	1,906,754.54	0.00
JCAP	JERNIGAN CAPITAL, INC.	476405105	Real Estate	73,004	1,460,810.04	1,385,465.89	0.00
KAI	KADANT INC	48282T104	Industrials	22,827	2,306,668.35	1,114,714.48	0.00
KALU	KAISER ALUMINUM CORP	483007704	Materials	11,668	1,278,696.12	983,029.00	0.00
KMG	KMG CHEMICALS, INC.	482564101	Materials	11,731	908,917.88	764,838.41	0.00
KS	KAPSTONE PAPER & PACKAGING CORP	48562P103	Materials	9,419	323,542.65	114,711.18	0.00
LTXB	LEGACYTEXAS FINANCIAL GROUP, INC.	52471Y106	Financials	45,898	2,123,700.46	1,805,095.91	0.00
MDR	MCDERMOTT INTERNATIONAL, INC.	580037703	Energy	46,343	896,273.62	830,208.87	0.00
MKSI	MKS INSTRUMENT INC	55306N104	Info. Technology	12,810	1,190,049.00	595,951.69	2,562.00
MOD	MODINE MANUFACTURING CO	607828100	Cons. Discretionary	88,183	1,485,883.55	1,297,007.32	0.00
MTRN	MATERION CORP	576690101	Materials	36,738	2,343,884.40	1,249,974.13	3,857.49
MYRG	MYR GROUP INC	55405W104	Industrials	28,349	985,694.73	769,391.86	0.00
NJR	NEW JERSEY RESOURCES CORPORATION	646025106	Utilities	19,210	875,976.00	770,981.26	0.00
NRE	NORTHSTAR RLTY EUROPE CORP	66706L101	Real Estate	54,975	754,257.00	701,233.36	0.00
NSA	NATIONAL STORAGE AFFILIATES TRUST	637870106	Real Estate	58,251	1,651,998.36	987,557.63	0.00

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NUVA	NUVASIVE, INC.	670704105	Health Care	14,957	1,049,831.83	837,538.07	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Cons. Discretionary	31,724	2,601,368.00	2,089,397.97	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	50,979	1,870,929.30	1,418,761.28	0.00
PAG	PENSKE AUTOMOTIVE GROUP, INC.	70959W103	Cons. Discretionary	31,392	1,652,160.96	1,462,846.32	11,301.12
PDCE	PDC ENERGY	69327R101	Energy	28,093	1,480,220.17	1,445,749.74	0.00
PEB	PEBBLEBROOK HOTEL	70509V100	Real Estate	53,776	2,076,291.36	2,001,891.45	0.00
PFBC	PREFERRED BANK	740367404	Financials	25,109	1,536,921.89	1,353,100.48	0.00
PGNX	PROGENICS PHARMA INC	743187106	Health Care	261,147	2,044,781.01	1,669,907.34	0.00
PLAB	PHOTRONICS INC	719405102	Info. Technology	61,199	654,829.30	617,980.84	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	13,049	825,871.21	500,429.15	0.00
POR	PORTLAND GENERAL	736508847	Utilities	21,680	1,005,952.00	757,499.20	0.00
PRGS	PROGRESS SOFTWARE CORP	743312100	Info. Technology	24,864	1,017,683.52	666,355.20	3,480.96
PRI	PRIMERICA	74164M108	Financials	12,637	1,544,873.25	709,856.94	3,159.25
PWR	QUANTA SERVICES INC.	74762E102	Industrials	24,823	858,627.57	825,663.95	0.00
QTS	QTS REALTY TRUST INC	74736A103	Real Estate	22,766	1,041,089.18	783,006.97	0.00
RDNT	RADNET, INC.	750491102	Health Care	62,614	867,203.90	815,794.21	0.00
REI	RING ENERGY, INC.	76680V108	Energy	194,242	2,292,055.60	1,915,767.76	0.00
REXR	REXFORD INDUSTRIAL REALTY	76169C100	Real Estate	67,402	2,190,565.00	1,194,133.62	0.00
ROCK	GIBRALTAR INDS INC	374689107	Industrials	49,090	2,228,686.00	1,169,010.44	0.00
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	44,823	1,056,926.34	954,029.70	0.00
SEAS	SEAWORLD ENTERTAINMENT, INC	81282V100	Cons. Discretionary	71,135	2,085,678.20	1,150,301.45	0.00
SF	STIFEL FINANCIAL CORP	860630102	Financials	23,984	1,339,986.08	1,413,082.40	2,878.08
SFNC	SIMMONS FIRST NATIONAL CORPORATION CLASS A	828730200	Financials	25,964	820,462.40	817,280.34	0.00
SIGI	SELECTIVE INS GROUP	816300107	Financials	30,393	1,951,230.60	1,095,159.07	5,470.74

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Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	37,208	1,234,561.44	1,087,859.05	0.00
SKYW	SKYWEST INC	830879102	Industrials	38,919	2,541,410.70	660,472.05	0.00
SLCA	U.S. SILICA HOLDINGS, INC	90346E103	Energy	22,573	478,321.87	814,747.39	0.00
SPN	SUPERIOR ENERGY SERVICES	868157108	Energy	71,093	639,837.00	1,315,028.21	0.00
SR	SPIRE, INC	84857L101	Utilities	15,826	1,179,828.30	810,291.20	0.00
STBZ	STATE BANK & TRUST	856190103	Financials	62,332	2,030,776.56	1,284,956.88	12,466.40
SYNH	SYNEOS HEALTH, INC. CLASS A	87166B102	Health Care	18,075	901,038.75	751,760.94	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	46,484	1,973,245.80	1,434,034.63	0.00
TECD	TECH DATA CORPORATION	878237106	Info. Technology	9,054	658,678.50	839,288.28	0.00
TERP	TERRAFORM POWER, INC CLASS A	88104R209	Utilities	70,182	784,634.76	806,016.45	13,334.58
TKR	TIMKEN CO	887389104	Industrials	15,332	745,901.80	461,033.24	4,292.96
TMST	TIMKEN STEEL	887399103	Materials	50,344	705,319.44	646,910.92	0.00
TOWR	TOWER INTERNATIONAL, INC	891826109	Cons. Discretionary	31,997	1,081,498.60	738,932.41	3,839.64
TTEK	TETRA TECH INC NEW	88162G103	Industrials	13,309	928,968.20	342,122.69	0.00
TWNK	HOSTESS BRANDS, INC. CLASS A	44109J106	Consumer Staples	57,660	678,081.60	825,808.60	0.00
UBSH	UNION BANKSHARES CORPORATION	90539J109	Financials	42,073	1,750,236.80	1,595,644.77	0.00
UCBI	UNITED CMNTY BKS GA CAP STK	90984P303	Financials	65,568	1,989,333.12	1,286,447.41	0.00
UIS	UNISYS CORPORATION	909214306	Info. Technology	83,628	1,555,480.80	1,207,571.17	0.00
UMPQ	UMPQUA HOLDINGS CORP	904214103	Financials	73,590	1,574,826.00	1,460,247.65	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	26,827	1,302,450.85	1,261,405.54	0.00
WAIR	WESCO AIRCRAFT HOLDINGS, INC.	950814103	Industrials	87,408	1,062,007.20	1,014,875.77	0.00
WD	WALKER & DUNLOP, INC.	93148P102	Financials	12,870	701,415.00	758,765.49	3,217.50
WSM	WILLIAMS SONOMA INC	969904101	Cons. Discretionary	14,043	986,239.89	839,113.22	0.00

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Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
WTFC	WINTRUST FINL CORP	97650W108	Financials	16,686	1,477,545.30	894,997.18	0.00
WWW	WOLVERINE WORLD WIDE, INC.	978097103	Cons. Discretionary	26,736	1,047,516.48	709,522.42	0.00