

PERFORMANCE RETURNS FOR TOTAL

2calpr11 - Calpers

From 10/31/2018 to 11/30/2018

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 11/30/2018
Total Portfolio	1.89	-8.28	-4.07	-3.89	4.28	7.49								8.19	1.89
Total Equities	1.96	-8.51	-4.29	-4.13										2.51	1.96
Total Cash	0.16	0.31	1.44	1.52										2.43	0.16
Russell 2000 Value	1.61	-7.49	-0.88	-1.83	5.50	10.08	7.56	6.71	11.33	11.85	10.40	11.80	12.50	10.75	1.61

PERFORMANCE RETURNS FOR TOTAL

2calpr11 - Calpers

From 10/31/2018 to 11/30/2018

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 11/30/2018
Total Portfolio	1.89	-8.28	-4.60	-4.43	3.62	6.98								7.71	1.89
Total Equities	1.96	-8.51	-4.29	-4.13										2.51	1.96
Total Cash	0.16	0.31	1.44	1.52										2.43	0.16
Russell 2000 Value	1.61	-7.49	-0.88	-1.83	5.50	10.08	7.56	6.71	11.33	11.85	10.40	11.80	12.50	10.75	1.61

Transactions Listing

FROM Trade Date 10/31/2018 TO 11/30/2018

						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		3060	53.074	162,437.65	0.00	PEN	0.010000	30.60	0.00	USD	1.0000000	000009	11/13/2018	135773
1113						162,437.65	0.00	0.00	30.60		0.00	USD	1.0000000	162,437.65	11/15/2018	
2calpr11	Buy	ANIP		733	51.98	38,108.52	0.00	PEN	0.010000	7.33	0.00	USD	1.0000000	000009	11/14/2018	135885
1113						38,108.52	0.00	0.00	7.33		0.00	USD	1.0000000	38,108.52	11/16/2018	
2calpr11	Buy	ANIP		442	52.80	23,342.02	0.00	PEN	0.010000	4.42	0.00	USD	1.0000000	000009	11/20/2018	137760
1113						23,342.02	0.00	0.00	4.42		0.00	USD	1.0000000	23,342.02	11/23/2018	
2calpr11	Buy	AVX		17296	16.562	286,632.77	0.00	PEN	0.010000	172.96	0.00	USD	1.0000000	000009	10/31/2018	134360
1113						286,632.77	0.00	0.00	172.96		0.00	USD	1.0000000	286,632.77	11/2/2018	
2calpr11	Buy	HGV		12274	31.22	383,317.02	0.00	PEN	0.010000	122.74	0.00	USD	1.0000000	000009	11/2/2018	134807
1113						383,317.02	0.00	0.00	122.74		0.00	USD	1.0000000	383,317.02	11/6/2018	
2calpr11	Buy	HGV		3408	30.486	103,931.39	0.00	PEN	0.010000	34.08	0.00	USD	1.0000000	000009	11/5/2018	135031
1113						103,931.39	0.00	0.00	34.08		0.00	USD	1.0000000	103,931.39	11/7/2018	
2calpr11	Buy	HRTG		14412	16.095	232,103.82	0.00	SANDLER	0.010000	144.12	0.00	USD	1.0000000	000009	11/2/2018	134808
1113						232,103.82	0.00	0.00	144.12		0.00	USD	1.0000000	232,103.82	11/6/2018	
2calpr11	Buy	HRTG		5078	16.226	82,448.44	0.00	SANDLER	0.010000	50.78	0.00	USD	1.0000000	000009	11/5/2018	135032
1113						82,448.44	0.00	0.00	50.78		0.00	USD	1.0000000	82,448.44	11/7/2018	
2calpr11	Buy	HRTG		4043	16.479	66,665.84	0.00	SANDLER	0.010000	40.43	0.00	USD	1.0000000	000009	11/6/2018	135161
1113						66,665.84	0.00	0.00	40.43		0.00	USD	1.0000000	66,665.84	11/8/2018	
2calpr11	Buy	HRTG		6541	16.121	105,515.49	0.00	SANDLER	0.010000	65.41	0.00	USD	1.0000000	000009	11/7/2018	135286
1113						105,515.49	0.00	0.00	65.41		0.00	USD	1.0000000	105,515.49	11/9/2018	
2calpr11	Buy	HRTG		3621	16.812	60,912.46	0.00	SANDLER	0.010000	36.21	0.00	USD	1.0000000	000009	11/8/2018	135436
1113						60,912.46	0.00	0.00	36.21		0.00	USD	1.0000000	60,912.46	11/13/2018	
2calpr11	Buy	HRTG		5315	16.356	86,986.88	0.00	SANDLER	0.010000	53.15	0.00	USD	1.0000000	000009	11/9/2018	135619
1113						86,986.88	0.00	0.00	53.15		0.00	USD	1.0000000	86,986.88	11/14/2018	
2calpr11	Buy	MDR		34166	9.706	331,967.11	0.00	RAJA	0.010000	341.66	0.00	USD	1.0000000	000009	11/5/2018	135033
1113						331,967.11	0.00	0.00	341.66		0.00	USD	1.0000000	331,967.11	11/7/2018	
2calpr11	Buy	MMS		11177	66.518	743,583.46	0.00	RAJA	0.010000	111.77	0.00	USD	1.0000000	000009	11/13/2018	135775
1113						743,583.46	0.00	0.00	111.77		0.00	USD	1.0000000	743,583.46	11/15/2018	

Transactions Listing

FROM Trade Date 10/31/2018 TO 11/30/2018

						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	PNFP		347	52.824	18,333.50	0.00	SANDLER	0.010000	3.47	0.00	USD	1.0000000	000009	11/14/2018	135888
1113						18,333.50	0.00	0.00	3.47		0.00	USD	1.0000000	18,333.50	11/16/2018	
2calpr11	Buy	PNFP		4519	53.376	241,250.88	0.00	SANDLER	0.010000	45.19	0.00	USD	1.0000000	000009	11/15/2018	136318
1113						241,250.88	0.00	0.00	45.19		0.00	USD	1.0000000	241,250.88	11/19/2018	
2calpr11	Buy	PNFP		1356	53.803	72,970.43	0.00	SANDLER	0.010000	13.56	0.00	USD	1.0000000	000009	11/16/2018	136666
1113						72,970.43	0.00	0.00	13.56		0.00	USD	1.0000000	72,970.43	11/20/2018	
2calpr11	Buy	PNFP		2335	54.724	127,804.12	0.00	SANDLER	0.010000	23.35	0.00	USD	1.0000000	000009	11/19/2018	137084
1113						127,804.12	0.00	0.00	23.35		0.00	USD	1.0000000	127,804.12	11/21/2018	
2calpr11	Buy	PNFP		1584	54.255	85,956.39	0.00	SANDLER	0.010000	15.84	0.00	USD	1.0000000	000009	11/20/2018	137763
1113						85,956.39	0.00	0.00	15.84		0.00	USD	1.0000000	85,956.39	11/23/2018	
2calpr11	Buy	PNFP		2111	54.62	115,323.72	0.00	SANDLER	0.010000	21.11	0.00	USD	1.0000000	000009	11/21/2018	137958
1113						115,323.72	0.00	0.00	21.11		0.00	USD	1.0000000	115,323.72	11/26/2018	
2calpr11	Buy	PNFP		497	54.768	27,224.42	0.00	SANDLER	0.010000	4.97	0.00	USD	1.0000000	000009	11/23/2018	138127
1113						27,224.42	0.00	0.00	4.97		0.00	USD	1.0000000	27,224.42	11/27/2018	
2calpr11	Buy	PNFP		1739	55.913	97,250.62	0.00	SANDLER	0.010000	17.39	0.00	USD	1.0000000	000009	11/26/2018	138253
1113						97,250.62	0.00	0.00	17.39		0.00	USD	1.0000000	97,250.62	11/28/2018	
2calpr11	Buy	PNFP		2267	55.961	126,886.26	0.00	SANDLER	0.010000	22.67	0.00	USD	1.0000000	000009	11/27/2018	138367
1113						126,886.26	0.00	0.00	22.67		0.00	USD	1.0000000	126,886.26	11/29/2018	
2calpr11	Buy	PNFP		1740	56.018	97,487.85	0.00	SANDLER	0.010000	17.40	0.00	USD	1.0000000	000009	11/28/2018	138736
1113						97,487.85	0.00	0.00	17.40		0.00	USD	1.0000000	97,487.85	11/30/2018	
2calpr11	Buy	PNFP		1514	56.052	84,877.11	0.00	SANDLER	0.010000	15.14	0.00	USD	1.0000000	000009	11/29/2018	138879
1113						84,877.11	0.00	0.00	15.14		0.00	USD	1.0000000	84,877.11	12/3/2018	
2calpr11	Buy	PNFP		1511	57.225	86,482.39	0.00	SANDLER	0.010000	15.11	0.00	USD	1.0000000	000009	11/30/2018	139583
1113						86,482.39	0.00	0.00	15.11		0.00	USD	1.0000000	86,482.39	12/4/2018	
2calpr11	Buy	PPBI		7431	29.255	217,467.47	0.00	RAJA	0.010000	74.31	0.00	USD	1.0000000	000009	10/31/2018	134361
1113						217,467.47	0.00	0.00	74.31		0.00	USD	1.0000000	217,467.47	11/2/2018	
2calpr11	Buy	PPBI		5315	29.931	159,136.42	0.00	RAJA	0.010000	53.15	0.00	USD	1.0000000	000009	11/1/2018	134679
1113						159,136.42	0.00	0.00	53.15		0.00	USD	1.0000000	159,136.42	11/5/2018	

Transactions Listing

FROM Trade Date 10/31/2018 TO 11/30/2018

						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	PPBI		10593	30.725	325,577.97	0.00	RAJA	0.010000	105.93	0.00	USD	1.0000000	000009	11/2/2018	134809
1113						325,577.97	0.00	0.00	105.93		0.00	USD	1.0000000	325,577.97	11/6/2018	
2calpr11	Buy	PPBI		742	30.658	22,755.43	0.00	RAJA	0.010000	7.42	0.00	USD	1.0000000	000009	11/5/2018	135034
1113						22,755.43	0.00	0.00	7.42		0.00	USD	1.0000000	22,755.43	11/7/2018	
2calpr11	Buy	PPBI		604	29.787	17,997.63	0.00	SANDLER	0.010000	6.04	0.00	USD	1.0000000	000009	11/14/2018	135889
1113						17,997.63	0.00	0.00	6.04		0.00	USD	1.0000000	17,997.63	11/16/2018	
2calpr11	Buy	PPBI		2256	30.324	68,433.05	0.00	SANDLER	0.010000	22.56	0.00	USD	1.0000000	000009	11/15/2018	136319
1113						68,433.05	0.00	0.00	22.56		0.00	USD	1.0000000	68,433.05	11/19/2018	
2calpr11	Buy	PPBI		1881	30.54	57,463.99	0.00	SANDLER	0.010000	18.81	0.00	USD	1.0000000	000009	11/16/2018	136667
1113						57,463.99	0.00	0.00	18.81		0.00	USD	1.0000000	57,463.99	11/20/2018	
2calpr11	Buy	PPBI		2789	30.707	85,668.88	0.00	SANDLER	0.010000	27.89	0.00	USD	1.0000000	000009	11/19/2018	137085
1113						85,668.88	0.00	0.00	27.89		0.00	USD	1.0000000	85,668.88	11/21/2018	
2calpr11	Buy	PPBI		1280	29.894	38,276.74	0.00	SANDLER	0.010000	12.80	0.00	USD	1.0000000	000009	11/20/2018	137764
1113						38,276.74	0.00	0.00	12.80		0.00	USD	1.0000000	38,276.74	11/23/2018	
2calpr11	Buy	PPBI		2037	30.407	61,959.23	0.00	SANDLER	0.010000	20.37	0.00	USD	1.0000000	000009	11/21/2018	137959
1113						61,959.23	0.00	0.00	20.37		0.00	USD	1.0000000	61,959.23	11/26/2018	
2calpr11	Buy	PPBI		828	30.384	25,165.82	0.00	SANDLER	0.010000	8.28	0.00	USD	1.0000000	000009	11/23/2018	138128
1113						25,165.82	0.00	0.00	8.28		0.00	USD	1.0000000	25,165.82	11/27/2018	
2calpr11	Buy	PPBI		1665	30.841	51,366.42	0.00	SANDLER	0.010000	16.65	0.00	USD	1.0000000	000009	11/26/2018	138254
1113						51,366.42	0.00	0.00	16.65		0.00	USD	1.0000000	51,366.42	11/28/2018	
2calpr11	Buy	PPBI		2724	30.733	83,742.57	0.00	SANDLER	0.010000	27.24	0.00	USD	1.0000000	000009	11/27/2018	138368
1113						83,742.57	0.00	0.00	27.24		0.00	USD	1.0000000	83,742.57	11/29/2018	
2calpr11	Buy	PPBI		2119	30.991	65,690.91	0.00	SANDLER	0.010000	21.19	0.00	USD	1.0000000	000009	11/28/2018	138737
1113						65,690.91	0.00	0.00	21.19		0.00	USD	1.0000000	65,690.91	11/30/2018	
2calpr11	Buy	PPBI		1514	31.052	47,027.11	0.00	SANDLER	0.010000	15.14	0.00	USD	1.0000000	000009	11/29/2018	138880
1113						47,027.11	0.00	0.00	15.14		0.00	USD	1.0000000	47,027.11	12/3/2018	
2calpr11	Buy	PPBI		1893	30.894	58,500.51	0.00	SANDLER	0.010000	18.93	0.00	USD	1.0000000	000009	11/30/2018	139584
1113						58,500.51	0.00	0.00	18.93		0.00	USD	1.0000000	58,500.51	12/4/2018	
2calpr11	Buy	PWR		19315	34.29	662,494.84	0.00	PEN	0.010000	193.15	0.00	USD	1.0000000	000009	11/2/2018	134810
1113						662,494.84	0.00	0.00	193.15		0.00	USD	1.0000000	662,494.84	11/6/2018	

Transactions Listing

FROM Trade Date 10/31/2018 TO 11/30/2018

						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	WWW		10516	32.799	345,022.60	0.00	PEN	0.010000	105.16	0.00	USD	1.0000000	000009	11/7/2018	135287
1113						345,022.60	0.00	0.00	105.16		0.00	USD	1.0000000	345,022.60	11/9/2018	
2calpr11	Buy	WWW		8731	33.062	288,752.51	0.00	PEN	0.010000	87.31	0.00	USD	1.0000000	000009	11/8/2018	135437
1113						288,752.51	0.00	0.00	87.31		0.00	USD	1.0000000	288,752.51	11/13/2018	
2calpr11	Distribution	000009		247213.29	1.00	247,213.29	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/13/2018	135843
1113				OUTGOING WIRE		247,213.29	0.00	0.00	0.00		0.00	USD	1.0000000	247,213.29	11/13/2018	
2calpr11	Distribution	000009		19.63	1.00	19.63	19.63	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/15/2018	137721
1113				Free Delivery of CCMP		19.63	19.63	0.00	0.00		0.00	USD	1.0000000	19.63	11/15/2018	137720
2calpr11	Free Delivery	CCMP		0.199999999999999818	98.17	19.63	18.62	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/15/2018	137720
1113				Sell Fractions		19.63	18.62	0.00	0.00		0.00	USD	1.0000000	19.63	11/15/2018	137721
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	11/1/2018	134433
1113			FUL	Div Accrued for FUL		3,180.14	0.00	0.00	0.00		0.00	USD	1.0000000	3,180.14	11/1/2018	
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	11/1/2018	134544
1113			WWW	Div Accrued for WWW		2,138.88	0.00	0.00	0.00		0.00	USD	1.0000000	2,138.88	11/1/2018	
2calpr11	Income	000009		7921.12	0.00	7,921.12	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/1/2018	134767
1113				Interest		7,921.12	0.00	0.00	0.00		0.00	USD	1.0000000	7,921.12	11/1/2018	
2calpr11	Income	000009	KADANT INC	4958.14	0.00	4,958.14	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/8/2018	135393
1113			KAI	Div Accrued for KAI		4,958.14	0.00	0.00	0.00		0.00	USD	1.0000000	4,958.14	11/8/2018	
2calpr11	Income	000009	LEGACYTEXAS FINANCIAL GROUP, INC.	10097.56	0.00	10,097.56	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/9/2018	135486
1113			LTXB	Div Accrued for LTXB		10,097.56	0.00	0.00	0.00		0.00	USD	1.0000000	10,097.56	11/9/2018	
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	11/15/2018	136152
1113			GBNK	Div Accrued for GBNK		3,897.08	0.00	0.00	0.00		0.00	USD	1.0000000	3,897.08	11/15/2018	
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	11/15/2018	136180
1113			KALU	Div Accrued for KALU		6,417.40	0.00	0.00	0.00		0.00	USD	1.0000000	6,417.40	11/15/2018	
2calpr11	Income	000009	AVX CORPORATION	10568.16	0.00	10,568.16	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/16/2018	136454
1113			AVX	Div Accrued for AVX		10,568.16	0.00	0.00	0.00		0.00	USD	1.0000000	10,568.16	11/16/2018	

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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	NORTHSTAR RLTY EUROPE CORP	8246.25	0.00	8,246.25	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/16/2018	136496
1113			NRE	Div Accrued for NRE		8,246.25	0.00	0.00	0.00		0.00	USD	1.0000000	8,246.25	11/16/2018	
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	11/19/2018	136750
1113			CMCO	Div Accrued for CMCO		1,928.70	0.00	0.00	0.00		0.00	USD	1.0000000	1,928.70	11/19/2018	
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	11/19/2018	136771
1113			FIBK	Div Accrued for FIBK		10,587.36	0.00	0.00	0.00		0.00	USD	1.0000000	10,587.36	11/19/2018	
2calpr11	Income	000009	HERITAGE COMMERCE CORP	5830.22	0.00	5,830.22	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/20/2018	137599
1113			HTBK	Div Accrued for HTBK		5,830.22	0.00	0.00	0.00		0.00	USD	1.0000000	5,830.22	11/20/2018	
2calpr11	Income	000009	WILLIAMS SONOMA INC	6038.49	0.00	6,038.49	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/21/2018	137909
1113			WSM	Div Accrued for WSM		6,038.49	0.00	0.00	0.00		0.00	USD	1.0000000	6,038.49	11/21/2018	
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	11/23/2018	138051
1113			UBSH	Div Accrued for UBSH		9,676.79	0.00	0.00	0.00		0.00	USD	1.0000000	9,676.79	11/23/2018	
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	11/23/2018	138054
1113			WTFC	Div Accrued for WTFC		3,170.34	0.00	0.00	0.00		0.00	USD	1.0000000	3,170.34	11/23/2018	
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	11/27/2018	138317
1113			CAKE	Div Accrued for CAKE		5,001.15	0.00	0.00	0.00		0.00	USD	1.0000000	5,001.15	11/27/2018	
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	11/30/2018	138992
1113			CLDT	Div Accrued for CLDT		7,524.55	0.00	0.00	0.00		0.00	USD	1.0000000	7,524.55	11/30/2018	
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	11/30/2018	139088
1113			HTLF	Div Accrued for HTLF		2,013.34	0.00	0.00	0.00		0.00	USD	1.0000000	2,013.34	11/30/2018	
2calpr11	Income	000009	IDACORP INC	10374.84	0.00	10,374.84	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/30/2018	139103
1113			IDA	Div Accrued for IDA		10,374.84	0.00	0.00	0.00		0.00	USD	1.0000000	10,374.84	11/30/2018	
2calpr11	Income	000009	MAXIMUS, INC.	2794.25	0.00	2,794.25	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/30/2018	139169
1113			MMS	Div Accrued for MMS		2,794.25	0.00	0.00	0.00		0.00	USD	1.0000000	2,794.25	11/30/2018	

Transactions Listing

FROM Trade Date 10/31/2018 TO 11/30/2018

						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	NEXSTAR BROADCASTING	11896.5	0.00	11,896.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/30/2018	139193
1113			NXST	Div Accrued for NXST		11,896.50	0.00	0.00	0.00		0.00	USD	1.0000000	11,896.50	11/30/2018	
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	11/30/2018	139255
1113			SBRA	Div Accrued for SBRA		20,170.35	0.00	0.00	0.00		0.00	USD	1.0000000	20,170.35	11/30/2018	
2calpr11	Sell	AVNS		12383	48.281	597,732.01	483,264.85	RAJA	0.010000	123.83	0.00	USD	1.0000000	000009	11/7/2018	135284
1113						597,732.01	483,264.85	7.78	123.83		0.00	USD	1.0000000	597,732.01	11/9/2018	
2calpr11	Sell	BMTC		454	39.552	17,951.96	14,695.89	SANDLER	0.010000	4.54	0.00	USD	1.0000000	000009	11/14/2018	135886
1113						17,951.96	14,695.89	0.24	4.54		0.00	USD	1.0000000	17,951.96	11/16/2018	
2calpr11	Sell	BMTC		3022	39.661	119,822.86	97,821.54	SANDLER	0.010000	30.22	0.00	USD	1.0000000	000009	11/15/2018	136316
1113						119,822.86	97,821.54	1.56	30.22		0.00	USD	1.0000000	119,822.86	11/19/2018	
2calpr11	Sell	BMTC		2267	39.627	89,810.57	73,382.34	SANDLER	0.010000	22.67	0.00	USD	1.0000000	000009	11/16/2018	136664
1113						89,810.57	73,382.34	1.17	22.67		0.00	USD	1.0000000	89,810.57	11/20/2018	
2calpr11	Sell	BMTC		2116	39.424	83,398.30	68,494.50	SANDLER	0.010000	21.16	0.00	USD	1.0000000	000009	11/19/2018	137082
1113						83,398.30	68,494.50	1.09	21.16		0.00	USD	1.0000000	83,398.30	11/21/2018	
2calpr11	Sell	BMTC		1888	38.604	72,864.14	61,114.18	SANDLER	0.010000	18.88	0.00	USD	1.0000000	000009	11/20/2018	137761
1113						72,864.14	61,114.18	0.95	18.88		0.00	USD	1.0000000	72,864.14	11/23/2018	
2calpr11	Sell	BMTC		1888	38.712	73,067.66	60,804.56	SANDLER	0.010000	18.88	0.00	USD	1.0000000	000009	11/21/2018	137956
1113						73,067.66	60,804.56	0.96	18.88		0.00	USD	1.0000000	73,067.66	11/26/2018	
2calpr11	Sell	BMTC		694	38.736	26,875.36	21,947.51	SANDLER	0.010000	6.94	0.00	USD	1.0000000	000009	11/23/2018	138125
1113						26,875.36	21,947.51	0.35	6.94		0.00	USD	1.0000000	26,875.36	11/27/2018	
2calpr11	Sell	BMTC		2317	39.046	90,444.31	72,654.26	SANDLER	0.010000	23.17	0.00	USD	1.0000000	000009	11/26/2018	138251
1113						90,444.31	72,654.26	1.18	23.17		0.00	USD	1.0000000	90,444.31	11/28/2018	
2calpr11	Sell	BMTC		1744	38.738	67,541.10	54,111.47	SANDLER	0.010000	17.44	0.00	USD	1.0000000	000009	11/27/2018	138365
1113						67,541.10	54,111.47	0.88	17.44		0.00	USD	1.0000000	67,541.10	11/29/2018	
2calpr11	Sell	BMTC		1894	38.672	73,224.49	58,182.49	SANDLER	0.010000	18.94	0.00	USD	1.0000000	000009	11/28/2018	138734
1113						73,224.49	58,182.49	0.96	18.94		0.00	USD	1.0000000	73,224.49	11/30/2018	
2calpr11	Sell	BMTC		4072	38.721	157,627.51	123,499.33	SANDLER	0.010000	40.72	0.00	USD	1.0000000	000009	11/29/2018	138877
1113						157,627.51	123,499.33	2.05	40.72		0.00	USD	1.0000000	157,627.51	12/3/2018	

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FROM Trade Date 10/31/2018 TO 11/30/2018

						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	BMTC		3176	39.214	124,508.70	95,711.54	SANDLER	0.010000	31.76	0.00	USD	1.0000000	000009	11/30/2018	139581
1113						124,508.70	95,711.54	1.62	31.76		0.00	USD	1.0000000	124,508.70	12/4/2018	
2calpr11	Sell	CNDT		47283	13.408	633,470.47	793,191.43	RAJA	0.010000	472.83	0.00	USD	1.0000000	000009	11/13/2018	135774
1113						633,470.47	793,191.43	8.25	472.83		0.00	USD	1.0000000	633,470.47	11/15/2018	
2calpr11	Sell	CNO		30008	18.384	551,356.81	557,248.56	SANDLER	0.010000	300.08	0.00	USD	1.0000000	000009	11/2/2018	134806
1113						551,356.81	557,248.56	7.18	300.08		0.00	USD	1.0000000	551,356.81	11/6/2018	
2calpr11	Sell	DPLO		30266	14.604	441,699.28	484,329.32	WSA	0.010000	302.66	0.00	USD	1.0000000	000009	11/7/2018	135285
1113						441,699.28	484,329.32	5.75	302.66		0.00	USD	1.0000000	441,699.28	11/9/2018	
2calpr11	Sell	FSB		505	33.801	17,064.43	19,514.92	SANDLER	0.010000	5.05	0.00	USD	1.0000000	000009	11/14/2018	135887
1113						17,064.43	19,514.92	0.23	5.05		0.00	USD	1.0000000	17,064.43	11/16/2018	
2calpr11	Sell	FSB		3604	33.797	121,767.84	139,131.68	SANDLER	0.010000	36.04	0.00	USD	1.0000000	000009	11/15/2018	136317
1113						121,767.84	139,131.68	1.59	36.04		0.00	USD	1.0000000	121,767.84	11/19/2018	
2calpr11	Sell	FSB		1802	34.015	61,276.75	69,482.72	SANDLER	0.010000	18.02	0.00	USD	1.0000000	000009	11/16/2018	136665
1113						61,276.75	69,482.72	0.80	18.02		0.00	USD	1.0000000	61,276.75	11/20/2018	
2calpr11	Sell	FSB		2884	34.406	99,195.33	110,546.71	SANDLER	0.010000	28.84	0.00	USD	1.0000000	000009	11/19/2018	137083
1113						99,195.33	110,546.71	1.29	28.84		0.00	USD	1.0000000	99,195.33	11/21/2018	
2calpr11	Sell	FSB		936	33.337	31,193.29	35,855.17	SANDLER	0.010000	9.36	0.00	USD	1.0000000	000009	11/20/2018	137762
1113						31,193.29	35,855.17	0.41	9.36		0.00	USD	1.0000000	31,193.29	11/23/2018	
2calpr11	Sell	FSB		2162	33.101	71,541.15	82,737.35	SANDLER	0.010000	21.62	0.00	USD	1.0000000	000009	11/21/2018	137957
1113						71,541.15	82,737.35	0.94	21.62		0.00	USD	1.0000000	71,541.15	11/26/2018	
2calpr11	Sell	FSB		752	33.187	24,948.77	28,765.36	SANDLER	0.010000	7.52	0.00	USD	1.0000000	000009	11/23/2018	138126
1113						24,948.77	28,765.36	0.33	7.52		0.00	USD	1.0000000	24,948.77	11/27/2018	
2calpr11	Sell	FSB		1442	33.80	48,724.83	55,158.16	SANDLER	0.010000	14.42	0.00	USD	1.0000000	000009	11/26/2018	138252
1113						48,724.83	55,158.16	0.64	14.42		0.00	USD	1.0000000	48,724.83	11/28/2018	
2calpr11	Sell	FSB		3928	33.326	130,865.11	149,765.85	SANDLER	0.010000	39.28	0.00	USD	1.0000000	000009	11/27/2018	138366
1113						130,865.11	149,765.85	1.71	39.28		0.00	USD	1.0000000	130,865.11	11/29/2018	
2calpr11	Sell	FSB		2600	33.954	88,254.03	98,492.79	SANDLER	0.010000	26.00	0.00	USD	1.0000000	000009	11/28/2018	138735
1113						88,254.03	98,492.79	1.15	26.00		0.00	USD	1.0000000	88,254.03	11/30/2018	

Transactions Listing

FROM Trade Date 10/31/2018 TO 11/30/2018

						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	FSB		1442	34.003	49,016.98	54,469.22	SANDLER	0.010000	14.42	0.00	USD	1.0000000	000009	11/29/2018	138878
1113						49,016.98	54,469.22	0.64	14.42		0.00	USD	1.0000000	49,016.98	12/3/2018	
2calpr11	Sell	FSB		2886	33.662	97,117.54	108,758.07	SANDLER	0.010000	28.86	0.00	USD	1.0000000	000009	11/30/2018	139582
1113						97,117.54	108,758.07	1.27	28.86		0.00	USD	1.0000000	97,117.54	12/4/2018	
2calpr11	Sell	ROCK		7474	33.174	247,863.76	214,470.60	WSA	0.010000	74.74	0.00	USD	1.0000000	000009	11/2/2018	135035
1113				Correction from DTC Station		247,863.76	214,470.60	3.23	74.74		0.00	USD	1.0000000	247,863.76	11/6/2018	
2calpr11	Sell	ROCK		19118	33.323	636,869.64	481,299.96	WSA	0.010000	191.18	0.00	USD	1.0000000	000009	11/5/2018	135162
1113				Correction from DTC Station		636,869.64	481,299.96	8.29	191.18		0.00	USD	1.0000000	636,869.64	11/7/2018	
2calpr11	Sell	WD		2992	43.225	129,298.80	177,792.72	PEN	0.010000	29.92	0.00	USD	1.0000000	000009	10/31/2018	134362
1113						129,298.80	177,792.72	1.68	29.92		0.00	USD	1.0000000	129,298.80	11/2/2018	
2calpr11	Sell	WD		9878	43.334	427,952.86	580,972.77	PEN	0.010000	98.78	0.00	USD	1.0000000	000009	11/1/2018	134680
1113						427,952.86	580,972.77	5.56	98.78		0.00	USD	1.0000000	427,952.86	11/5/2018	

Portfolio Holdings

Back Office

Global Portfolio Group - 2SCV, As of: 11/30/2018

Portfolio:2calpr11 - Calpers

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	147,280,560.50	131,432,601.75	131,742.68
000009	PRINCIPAL CASH	000009	Liquid Assets		4,644,045.94		0.00
AAWW	ATLAS AIR WORLDWIDE HOLDINGS, INC.	049164205	Industrials	25,177	1,340,675.25	1,367,052.20	0.00
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	67,077	1,403,921.61	1,041,016.22	0.00
AKR	ACADIA REALTY TRUST	004239109	Real Estate	72,357	2,074,475.19	2,090,180.42	0.00
ANIP	ANI PHARMACEUTICALS, INC.	00182C103	Health Care	18,833	1,046,926.47	1,125,780.13	0.00
ASGN	ASGN INCORPORATED	00191U102	Industrials	15,341	1,062,364.25	585,847.04	0.00
ATKR	ATKORE INTERNATIONAL GROUP INC.	047649108	Industrials	62,005	1,266,142.10	1,497,742.87	0.00
AVX	AVX CORPORATION	002444107	Info. Technology	91,897	1,515,381.53	1,637,952.07	0.00
BANR	BANNER CORP	06652V208	Financials	27,175	1,630,500.00	1,256,695.96	0.00
BDC	BELDEN, INC.	077454106	Info. Technology	11,475	640,075.50	800,822.21	0.00
BGS	B&G FOODS, INC	05508R106	Consumer Staples	30,300	918,999.00	1,009,777.17	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	14,672	971,433.12	559,754.22	7,409.36
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	36,103	1,839,447.85	1,188,504.74	0.00
BMTC	BRYN MAWR BK CORP	117665109	Financials	14,105	554,608.60	423,511.36	9,909.25
CACI	CACI INTERNATIONAL INC CLASS A	127190304	Info. Technology	9,946	1,640,194.86	1,271,279.92	0.00
CAKE	CHEESECAKE FACTORY INCORPORATED	163072101	Cons. Discretionary	15,155	715,164.45	826,819.51	0.00
CARO	CAROLINA FINANCIAL	143873107	Financials	20,254	695,927.44	674,425.63	0.00
CASH	META FINANCIAL GROUP, INC.	59100U108	Financials	21,384	488,838.24	809,580.17	0.00
CBZ	CBIZ INC	124805102	Industrials	124,555	2,626,864.95	1,245,457.77	0.00
CCMP	CABOT MICROELECTRONICS CORPORATION	12709P103	Info. Technology	2,346	252,148.08	205,542.41	0.00
CHFC	CHEMICAL FINANCIAL CORPORATION	163731102	Financials	21,605	1,019,756.00	1,244,702.23	0.00
CJ	C&J ENERGY SERVICES, INC	12674R100	Energy	34,083	585,545.94	1,185,026.93	0.00

Portfolio Holdings

Back Office

Global Portfolio Group - 2SCV, As of: 11/30/2018

Portfolio:2calpr11 - Calpers

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
CLDT	CHATHAM LODGING TRUST	16208T102	Real Estate	68,405	1,367,415.95	1,486,605.42	7,524.55
CMCO	COLUMBUS MCKINNON CORPORATION	199333105	Industrials	38,574	1,342,375.20	1,496,378.68	0.00
CNO	CNO FINANCIAL INC	12621E103	Financials	39,415	721,294.50	724,407.79	0.00
COR	CORESITE REALTY CORP	21870Q105	Real Estate	14,368	1,400,305.28	1,194,925.41	0.00
CPE	CALLON PETROLEUM CO	13123X102	Energy	240,621	2,057,309.55	2,360,114.66	0.00
CSFL	CENTERSTATE BANKS INC	15201P109	Financials	92,574	2,315,275.74	1,361,138.40	0.00
CY	CYPRESS SEMICONDUCTOR	232806109	Info. Technology	138,036	1,918,700.40	1,323,772.29	0.00
DK	DELEK US HOLDINGS INC.	24665A103	Energy	19,009	756,368.11	954,051.52	4,942.34
EBS	EMERGENT BIO SOLUTIONS INC.	29089Q105	Health Care	31,228	2,274,647.52	1,596,575.96	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	33,170	1,482,367.30	1,461,072.07	0.00
EGBN	EAGLE BANCORP, INC	268948106	Financials	26,702	1,539,103.28	1,686,509.65	0.00
EME	EMCOR GROUP INC	29084Q100	Industrials	17,124	1,247,654.64	919,877.74	0.00
ETM	ENTERCOM COMM CORP CL A	293639100	Cons. Discretionary	75,912	495,705.36	886,360.54	6,832.08
FIBK	FIRST INTERSTATE BANCSYSTEM	32055Y201	Financials	37,812	1,642,175.16	1,515,584.64	0.00
FNB	FNB CORP	302520101	Financials	99,525	1,220,176.50	780,349.33	11,943.00
FNSR	FINISAR CORPORATION	31787A507	Info. Technology	39,451	921,180.85	951,305.42	0.00
FOE	FERRO CORP	315405100	Materials	84,269	1,626,391.70	1,148,893.15	0.00
FSB	FRANKLIN FINANCIAL NETWORK, INC.	35352P104	Financials	9,740	328,238.00	360,072.70	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	20,517	989,740.08	1,084,734.62	0.00
GBNK	GUARANTY BANCORP	40075T607	Financials	23,982	614,179.02	497,677.04	0.00
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	48,546	1,945,723.68	1,114,846.42	0.00
HGV	HILTON GRAND VA	43283X105	Cons. Discretionary	46,447	1,489,090.82	1,485,981.83	0.00
HPP	HUDSON PACIFIC PROPERTIES, INC.	444097109	Real Estate	54,909	1,694,491.74	1,694,760.11	0.00

Portfolio Holdings

Back Office

Global Portfolio Group - 2SCV, As of: 11/30/2018

Portfolio:2calpr11 - Calpers

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
HRTG	HERITAGE INSURANCE HOLDINGS, INC	42727J102	Financials	136,028	2,183,249.40	1,981,081.69	0.00
HTBK	HERITAGE COMMERCE CORP	426927109	Financials	53,002	757,398.58	839,568.46	0.00
HTLD	HEARTLAND EXPRESS, INC.	422347104	Industrials	82,207	1,705,795.25	1,601,234.93	0.00
HTLF	HEARTLAND FINL USA INC	42234Q102	Financials	14,381	786,640.70	489,804.98	0.00
IBKC	IBERIABANK CORP	450828108	Financials	24,669	1,844,007.75	1,601,072.71	0.00
IDA	IDACORP INC	451107106	Utilities	16,468	1,617,816.32	1,144,713.29	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	193,906	1,958,450.60	1,906,754.54	0.00
JAG	JAGGED PEAK ENERGY, INC.	47009K107	Energy	88,664	1,014,316.16	1,199,399.46	0.00
JCAP	JERNIGAN CAPITAL, INC.	476405105	Real Estate	73,004	1,560,825.52	1,385,465.89	0.00
KAI	KADANT INC	48282T104	Industrials	22,230	2,024,708.40	1,076,799.01	0.00
KALU	KAISER ALUMINUM CORP	483007704	Materials	11,668	1,140,313.64	983,029.00	0.00
KOP	KOPPERS HOLDINGS INC.	50060P106	Materials	32,815	611,671.60	1,002,740.24	0.00
LTXB	LEGACYTEXAS FINANCIAL GROUP, INC.	52471Y106	Financials	45,898	1,781,301.38	1,805,095.91	0.00
MDR	MCDERMOTT INTERNATIONAL, INC.	580037703	Energy	80,509	701,233.39	1,162,175.98	0.00
MKSI	MKS INSTRUMENT INC	55306N104	Info. Technology	12,810	1,005,072.60	595,951.69	2,562.00
MMS	MAXIMUS, INC.	577933104	Info. Technology	11,177	794,908.24	743,583.46	0.00
MOD	MODINE MANUFACTURING CO	607828100	Cons. Discretionary	71,976	939,286.80	1,026,337.45	0.00
MTRN	MATERION CORP	576690101	Materials	36,738	1,942,705.44	1,249,974.13	3,857.49
MYRG	MYR GROUP INC	55405W104	Industrials	28,349	887,323.70	769,391.86	0.00
NJR	NEW JERSEY RESOURCES CORPORATION	646025106	Utilities	19,210	932,261.30	770,981.26	0.00
NRE	NORTHSTAR RLTY EUROPE CORP	66706L101	Real Estate	54,975	899,391.00	701,233.36	0.00
NSA	NATIONAL STORAGE AFFILIATES TRUST	637870106	Real Estate	58,251	1,629,280.47	987,557.63	0.00

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NUVA	NUVASIVE, INC.	670704105	Health Care	14,957	952,611.33	837,538.07	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Cons. Discretionary	31,724	2,621,671.36	2,089,397.97	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	50,979	1,492,155.33	1,418,761.28	0.00
PAG	PENSKE AUTOMOTIVE GROUP, INC.	70959W103	Cons. Discretionary	31,392	1,368,691.20	1,462,846.32	11,615.04
PDCE	PDC ENERGY	69327R101	Energy	13,391	454,490.54	581,301.29	0.00
PDCO	PATTERSON COMPANIES, INC.	703395103	Health Care	37,135	942,114.95	876,885.10	0.00
PEB	PEBBLEBROOK HOTEL	70509V100	Real Estate	53,776	1,877,857.92	2,001,891.45	13,327.09
PFBC	PREFERRED BANK	740367404	Financials	25,109	1,286,082.98	1,353,100.48	0.00
PGNX	PROGENICS PHARMA INC	743187106	Health Care	261,147	1,355,352.93	1,669,907.34	0.00
PLAB	PHOTRONICS INC	719405102	Info. Technology	61,199	593,630.30	617,980.84	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	13,049	796,510.96	500,429.15	0.00
PNFP	PINNACLE FINANCIAL PARTNERS, INC.	72346Q104	Financials	21,520	1,234,172.00	1,181,847.69	0.00
POR	PORTLAND GENERAL	736508847	Utilities	21,680	1,043,892.00	757,499.20	0.00
PPBI	PACIFIC PREMIER BANCORP	69478X105	Financials	45,671	1,409,863.77	1,386,230.15	0.00
PRGS	PROGRESS SOFTWARE CORP	743312100	Info. Technology	24,864	874,218.24	666,355.20	3,853.92
PRI	PRIMERICA	74164M108	Financials	12,637	1,502,286.56	709,856.94	3,159.25
PWR	QUANTA SERVICES INC.	74762E102	Industrials	44,138	1,549,243.80	1,488,158.79	0.00
QTS	QTS REALTY TRUST INC	74736A103	Real Estate	22,766	924,071.94	783,006.97	0.00
REI	RING ENERGY, INC.	76680V108	Energy	214,305	1,497,991.95	1,985,814.99	0.00
REXR	REXFORD INDUSTRIAL REALTY	76169C100	Real Estate	67,402	2,200,001.28	1,194,133.62	0.00
ROCK	GIBRALTAR INDS INC	374689107	Industrials	22,498	813,527.68	473,239.88	0.00
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	44,823	864,635.67	954,029.70	0.00
SEAS	SEAWORLD ENTERTAINMENT, INC	81282V100	Cons. Discretionary	26,792	763,036.16	419,437.48	0.00
SF	STIFEL FINANCIAL CORP	860630102	Financials	23,984	1,157,707.68	1,413,082.40	2,878.08

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SFNC	SIMMONS FIRST NATIONAL CORPORATION CLASS A	828730200	Financials	25,964	763,341.60	817,280.34	0.00
SIGI	SELECTIVE INS GROUP	816300107	Financials	30,393	2,017,183.41	1,095,159.07	6,078.60
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	37,208	1,160,889.60	1,087,859.05	0.00
SKYW	SKYWEST INC	830879102	Industrials	38,919	2,244,847.92	660,472.05	0.00
SPN	SUPERIOR ENERGY SERVICES	868157108	Energy	71,093	387,456.85	1,315,028.21	0.00
SR	SPIRE, INC	84857L101	Utilities	15,826	1,248,829.66	810,291.20	0.00
STBZ	STATE BANK & TRUST	856190103	Financials	62,332	1,502,201.20	1,284,956.88	12,466.40
SYNH	SYNEOS HEALTH, INC. CLASS A	87166B102	Health Care	18,075	934,839.00	751,760.94	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	46,484	1,779,407.52	1,434,034.63	0.00
TECD	TECH DATA CORPORATION	878237106	Info. Technology	9,054	814,407.30	839,288.28	0.00
TERP	TERRAFORM POWER, INC CLASS A	88104R209	Utilities	70,182	807,093.00	806,016.45	13,334.58
TKR	TIMKEN CO	887389104	Industrials	15,332	615,579.80	461,033.24	4,292.96
TMST	TIMKEN STEEL	887399103	Materials	49,448	545,905.92	634,765.73	0.00
TOWR	TOWER INTERNATIONAL, INC	891826109	Cons. Discretionary	31,997	899,755.64	738,932.41	4,159.61
TTEK	TETRA TECH INC NEW	88162G103	Industrials	13,309	811,316.64	342,122.69	1,597.08
TWNK	HOSTESS BRANDS, INC. CLASS A	44109J106	Consumer Staples	57,660	671,739.00	825,808.60	0.00
UBSH	UNION BANKSHARES CORPORATION	90539J109	Financials	42,073	1,489,384.20	1,595,644.77	0.00
UCBI	UNITED CMNTY BKS GA CAP STK	90984P303	Financials	65,568	1,694,932.80	1,286,447.41	0.00
UIS	UNISYS CORPORATION	909214306	Info. Technology	83,628	1,130,650.56	1,207,571.17	0.00
UMPQ	UMPQUA HOLDINGS CORP	904214103	Financials	73,590	1,415,871.60	1,460,247.65	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	26,827	1,218,750.61	1,261,405.54	0.00
WAIR	WESCO AIRCRAFT HOLDINGS, INC.	950814103	Industrials	87,408	832,124.16	1,014,875.77	0.00

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WSM	WILLIAMS SONOMA INC	969904101	Cons. Discretionary	14,043	795,255.09	839,113.22	0.00
WTFC	WINTRUST FINL CORP	97650W108	Financials	16,686	1,290,662.10	894,997.18	0.00
WWW	WOLVERINE WORLD WIDE, INC.	978097103	Cons. Discretionary	45,983	1,591,011.80	1,343,297.53	0.00