

PERFORMANCE RETURNS FOR TOTAL

2calpr11 - Calpers

From 07/31/2019 to 08/30/2019

Time Weighted Return / Annualized / Gross of Fees

Level Description	MTD	QTD	YTD	1 Year	2 Year	3 Year	4 Year	5 Year	6 Year	7 Year	8 Year	9 Year	10 Year	ITD	Since 08/30/2019
Total Portfolio	-5.15	-4.74	11.33	-14.70	1.13	4.59								5.68	-5.15
Total Equities	-5.29	-4.87	11.96	-15.00	1.08									0.51	-5.29
Total Cash	0.00	0.00	0.59	1.24	1.26									2.03	0.00
Russell 2000 Value	-5.58	-5.43	7.31	-14.89	1.08	5.05	7.17	4.63	6.76	9.12	9.73	10.50	10.05	7.04	-5.58

PERFORMANCE RETURNS FOR TOTAL

2calpr11 - Calpers

From 07/31/2019 to 08/30/2019

Time Weighted Return / Annualized / Net of Fees

Level Description	MTD	QTD	YTD	1 Year	2 Year	3 Year	4 Year	5 Year	6 Year	7 Year	8 Year	9 Year	10 Year	ITD	Since 08/30/2019
Total Portfolio	-5.15	-4.88	10.85	-15.22	0.46	3.94								5.13	-5.15
Total Equities	-5.29	-4.87	11.96	-15.00	1.08									0.51	-5.29
Total Cash	0.00	0.00	0.59	1.24	1.26									2.03	0.00
Russell 2000 Value	-5.58	-5.43	7.31	-14.89	1.08	5.05	7.17	4.63	6.76	9.12	9.73	10.50	10.05	7.04	-5.58

Transactions Listing

FROM Trade Date 07/31/2019 TO 08/30/2019

						Amount	Cost				Other Charges					
Account	Trans Type	Identifier	Secondary Sec. Name	Shares/PAR	Price	Portfolio	Portfolio	Broker	CR	Amount	Port.	FX	USD/Curr	Cash Acct	TD	Ref #
INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2calpr11	Buy	BGS		9388	19.911	186,996.75	0.00	PEN	0.008000	75.10	0.00	USD	1.0000000	000009	8/5/2019	189368
1113						186,996.75	0.00	0.00	75.10		0.00	USD	1.0000000	186,996.75	8/7/2019	
2calpr11	Buy	BGS		17457	19.933	348,115.28	0.00	PEN	0.008000	139.66	0.00	USD	1.0000000	000009	8/6/2019	189517
1113						348,115.28	0.00	0.00	139.66		0.00	USD	1.0000000	348,115.28	8/8/2019	
2calpr11	Buy	EPRT		11452	21.015	240,753.11	0.00	PEN	0.008000	91.62	0.00	USD	1.0000000	000009	8/9/2019	190245
1113						240,753.11	0.00	0.00	91.62		0.00	USD	1.0000000	240,753.11	8/13/2019	
2calpr11	Buy	EPRT		11569	21.46	248,360.98	0.00	PEN	0.008000	92.55	0.00	USD	1.0000000	000009	8/12/2019	190290
1113						248,360.98	0.00	0.00	92.55		0.00	USD	1.0000000	248,360.98	8/14/2019	
2calpr11	Buy	EPRT		7728	21.809	168,603.32	0.00	PEN	0.008000	61.82	0.00	USD	1.0000000	000009	8/13/2019	190387
1113						168,603.32	0.00	0.00	61.82		0.00	USD	1.0000000	168,603.32	8/15/2019	
2calpr11	Buy	HUBG		3774	41.814	157,837.74	0.00	PEN	0.008000	30.19	0.00	USD	1.0000000	000009	8/6/2019	189518
1113						157,837.74	0.00	0.00	30.19		0.00	USD	1.0000000	157,837.74	8/8/2019	
2calpr11	Buy	HUBG		3482	41.718	145,290.98	0.00	PEN	0.008000	27.86	0.00	USD	1.0000000	000009	8/7/2019	189713
1113						145,290.98	0.00	0.00	27.86		0.00	USD	1.0000000	145,290.98	8/9/2019	
2calpr11	Buy	HUBG		9685	42.549	412,165.51	0.00	PEN	0.008000	77.48	0.00	USD	1.0000000	000009	8/8/2019	189975
1113						412,165.51	0.00	0.00	77.48		0.00	USD	1.0000000	412,165.51	8/12/2019	
2calpr11	Buy	INT		5132	37.50	192,500.81	0.00	SEAPORT	0.010000	51.32	0.00	USD	1.0000000	000009	8/16/2019	191248
1113						192,500.81	0.00	0.00	51.32		0.00	USD	1.0000000	192,500.81	8/20/2019	
2calpr11	Buy	INT		13730	38.215	524,827.88	0.00	SEAPORT	0.010000	137.30	0.00	USD	1.0000000	000009	8/19/2019	191993
1113						524,827.88	0.00	0.00	137.30		0.00	USD	1.0000000	524,827.88	8/21/2019	
2calpr11	Buy	KMPR		4358	70.327	306,528.21	0.00	SANDLER	0.010000	43.58	0.00	USD	1.0000000	000009	8/29/2019	193013
1113						306,528.21	0.00	0.00	43.58		0.00	USD	1.0000000	306,528.21	9/3/2019	
2calpr11	Buy	MYRG		1857	31.453	58,423.64	0.00	PEN	0.008000	14.86	0.00	USD	1.0000000	000009	8/1/2019	189216
1113						58,423.64	0.00	0.00	14.86		0.00	USD	1.0000000	58,423.64	8/5/2019	
2calpr11	Buy	MYRG		5030	31.484	158,405.77	0.00	PEN	0.008000	40.24	0.00	USD	1.0000000	000009	8/2/2019	189321
1113						158,405.77	0.00	0.00	40.24		0.00	USD	1.0000000	158,405.77	8/6/2019	

Transactions Listing

FROM Trade Date 07/31/2019 TO 08/30/2019

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2calpr11	Buy	PENN		18814	18.769	353,274.24	0.00	PEN	0.008000	150.51	0.00	USD	1.0000000	000009	8/29/2019	193014
1113						353,274.24	0.00	0.00	150.51		0.00	USD	1.0000000	353,274.24	9/3/2019	
2calpr11	Buy	PENN		18822	19.105	359,743.01	0.00	PEN	0.008000	150.58	0.00	USD	1.0000000	000009	8/30/2019	193462
1113						359,743.01	0.00	0.00	150.58		0.00	USD	1.0000000	359,743.01	9/4/2019	
2calpr11	Buy	PLAB		4467	9.67	43,229.40	0.00	PEN	0.008000	35.74	0.00	USD	1.0000000	000009	8/21/2019	192120
1113						43,229.40	0.00	0.00	35.74		0.00	USD	1.0000000	43,229.40	8/23/2019	
2calpr11	Buy	PLAB		4724	9.751	46,099.62	0.00	PEN	0.008000	37.79	0.00	USD	1.0000000	000009	8/22/2019	192272
1113						46,099.62	0.00	0.00	37.79		0.00	USD	1.0000000	46,099.62	8/26/2019	
2calpr11	Buy	PLAB		4734	9.493	44,978.21	0.00	PEN	0.008000	37.87	0.00	USD	1.0000000	000009	8/23/2019	192376
1113						44,978.21	0.00	0.00	37.87		0.00	USD	1.0000000	44,978.21	8/27/2019	
2calpr11	Buy	RUTH		5670	20.694	117,378.64	0.00	PEN	0.008000	45.36	0.00	USD	1.0000000	000009	8/6/2019	189520
1113						117,378.64	0.00	0.00	45.36		0.00	USD	1.0000000	117,378.64	8/8/2019	
2calpr11	Buy	RUTH		4463	20.355	90,881.40	0.00	PEN	0.008000	35.70	0.00	USD	1.0000000	000009	8/7/2019	189715
1113						90,881.40	0.00	0.00	35.70		0.00	USD	1.0000000	90,881.40	8/9/2019	
2calpr11	Buy	RUTH		2734	20.985	57,395.68	0.00	PEN	0.008000	21.87	0.00	USD	1.0000000	000009	8/8/2019	189977
1113						57,395.68	0.00	0.00	21.87		0.00	USD	1.0000000	57,395.68	8/12/2019	
2calpr11	Buy	TVTY		17815	17.957	320,051.82	0.00	PEN	0.008000	142.52	0.00	USD	1.0000000	000009	8/14/2019	190460
1113						320,051.82	0.00	0.00	142.52		0.00	USD	1.0000000	320,051.82	8/16/2019	
2calpr11	Buy	TVTY		12296	18.10	222,657.20	0.00	PEN	0.008000	98.37	0.00	USD	1.0000000	000009	8/15/2019	190761
1113						222,657.20	0.00	0.00	98.37		0.00	USD	1.0000000	222,657.20	8/19/2019	
2calpr11	Buy	TVTY		8121	18.066	146,780.58	0.00	PEN	0.008000	64.97	0.00	USD	1.0000000	000009	8/16/2019	191249
1113						146,780.58	0.00	0.00	64.97		0.00	USD	1.0000000	146,780.58	8/20/2019	
2calpr11	Buy	UIS		10665	12.453	132,898.70	0.00	PEN	0.008000	85.32	0.00	USD	1.0000000	000009	8/1/2019	189217
1113						132,898.70	0.00	0.00	85.32		0.00	USD	1.0000000	132,898.70	8/5/2019	
2calpr11	Buy	WPX		66870	10.538	705,190.96	0.00	PEN	0.008000	534.96	0.00	USD	1.0000000	000009	8/21/2019	192121
1113						705,190.96	0.00	0.00	534.96		0.00	USD	1.0000000	705,190.96	8/23/2019	
2calpr11	Contribution	000009		218895.75	0.00	218,895.75	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/31/2019	189600
1113				Q2 2019 Mgmt Fee		218,895.75	0.00	0.00	0.00		0.00	USD	1.0000000	218,895.75	7/31/2019	

Transactions Listing

FROM Trade Date 07/31/2019 TO 08/30/2019

						Amount	Cost				Other Charges					
Account	Trans Type	Identifier	Secondary Sec. Name	Shares/PAR	Price	Portfolio	Portfolio	Broker	CR	Amount	Port.	FX	USD/Curr	Cash Acct	TD	Ref #
INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2calpr11	Income	000009	WOLVERINE WORLD WIDE, INC.	2736.2	0.00	2,736.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/1/2019	189068
1113			WWW	Div Accrued for WWW		2,736.20	0.00	0.00	0.00		0.00	USD	1.0000000	2,736.20	8/1/2019	
2calpr11	Income	000009		8546.18	0.00	8,546.18	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/1/2019	189295
1113				Interest		8,546.18	0.00	0.00	0.00		0.00	USD	1.0000000	8,546.18	8/1/2019	
2calpr11	Income	000009	KADANT INC	5060.46	0.00	5,060.46	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/8/2019	189903
1113			KAI	Div Accrued for KAI		5,060.46	0.00	0.00	0.00		0.00	USD	1.0000000	5,060.46	8/8/2019	
2calpr11	Income	000009	H.B. FULLER COMPANY	1272.96	0.00	1,272.96	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/13/2019	190331
1113			FUL	Div Accrued for FUL		1,272.96	0.00	0.00	0.00		0.00	USD	1.0000000	1,272.96	8/13/2019	
2calpr11	Income	000009	AVX CORPORATION	8452.27	0.00	8,452.27	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/15/2019	190567
1113			AVX	Div Accrued for AVX		8,452.27	0.00	0.00	0.00		0.00	USD	1.0000000	8,452.27	8/15/2019	
2calpr11	Income	000009	INDEPENDENT BANK GROUP, INC.	2669	0.00	2,669.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/15/2019	190629
1113			IBTX	Div Accrued for IBTX		2,669.00	0.00	0.00	0.00		0.00	USD	1.0000000	2,669.00	8/15/2019	
2calpr11	Income	000009	KAISER ALUMINUM CORP	6927	0.00	6,927.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/15/2019	190652
1113			KALU	Div Accrued for KALU		6,927.00	0.00	0.00	0.00		0.00	USD	1.0000000	6,927.00	8/15/2019	
2calpr11	Income	000009	PACIFIC PREMIER BANCORP	10395.88	0.00	10,395.88	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/15/2019	190718
1113			PPBI	Div Accrued for PPBI		10,395.88	0.00	0.00	0.00		0.00	USD	1.0000000	10,395.88	8/15/2019	
2calpr11	Income	000009	ATLANTIC UNION BANKSHARES	16785.5	0.00	16,785.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/16/2019	190784
1113			AUB	Div Accrued for AUB		16,785.50	0.00	0.00	0.00		0.00	USD	1.0000000	16,785.50	8/16/2019	
2calpr11	Income	000009	FB FINANCIAL CORPORATION	1315.76	0.00	1,315.76	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/16/2019	190824
1113			FBK	Div Accrued for FBK		1,315.76	0.00	0.00	0.00		0.00	USD	1.0000000	1,315.76	8/16/2019	
2calpr11	Income	000009	COLUMBUS MCKINNON CORPORATION	2299.68	0.00	2,299.68	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/19/2019	191622
1113			CMCO	Div Accrued for CMCO		2,299.68	0.00	0.00	0.00		0.00	USD	1.0000000	2,299.68	8/19/2019	
2calpr11	Income	000009	FIRST INTERSTATE BANCSYSTEM	11605.16	0.00	11,605.16	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/21/2019	192086
1113			FIBK	Div Accrued for FIBK		11,605.16	0.00	0.00	0.00		0.00	USD	1.0000000	11,605.16	8/21/2019	
2calpr11	Income	000009	WINTRUST FINL CORP	4145	0.00	4,145.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/22/2019	192232
1113			WTFC	Div Accrued for WTFC		4,145.00	0.00	0.00	0.00		0.00	USD	1.0000000	4,145.00	8/22/2019	

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2calpr11	Income	000009	NEXSTAR BROADCASTING	14166.45	0.00	14,166.45	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/23/2019	192352
1113			NXST	Div Accrued for NXST		14,166.45	0.00	0.00	0.00		0.00	USD	1.0000000	14,166.45	8/23/2019	
2calpr11	Income	000009	CHEESECAKE FACTORY INCORPORATED	5420.52	0.00	5,420.52	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/27/2019	192501
1113			CAKE	Div Accrued for CAKE		5,420.52	0.00	0.00	0.00		0.00	USD	1.0000000	5,420.52	8/27/2019	
2calpr11	Income	000009	IDACORP INC	10269	0.00	10,269.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/30/2019	193203
1113			IDA	Div Accrued for IDA		10,269.00	0.00	0.00	0.00		0.00	USD	1.0000000	10,269.00	8/30/2019	
2calpr11	Income	000009	MAXIMUS, INC.	2785.25	0.00	2,785.25	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/30/2019	193274
1113			MMS	Div Accrued for MMS		2,785.25	0.00	0.00	0.00		0.00	USD	1.0000000	2,785.25	8/30/2019	
2calpr11	Income	000009	PINNACLE FINANCIAL PARTNERS, INC.	4260	0.00	4,260.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/30/2019	193300
1113			PNFP	Div Accrued for PNFP		4,260.00	0.00	0.00	0.00		0.00	USD	1.0000000	4,260.00	8/30/2019	
2calpr11	Income	000009	SABRA HEALTH CARE REIT	35037.9	0.00	35,037.90	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/30/2019	193320
1113			SBRA	Div Accrued for SBRA		35,037.90	0.00	0.00	0.00		0.00	USD	1.0000000	35,037.90	8/30/2019	
2calpr11	Income	000009	WILLIAMS SONOMA INC	8685.6	0.00	8,685.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/30/2019	193411
1113			WSM	Div Accrued for WSM		8,685.60	0.00	0.00	0.00		0.00	USD	1.0000000	8,685.60	8/30/2019	
2calpr11	Management	000009		218895.75	0.00	218,895.75	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/31/2019	189599
1113				Q2 2019 Mgmt Fee		218,895.75	0.00	0.00	0.00		0.00	USD	1.0000000	218,895.75	7/31/2019	
2calpr11	Sell	AAWW		5502	30.259	166,437.55	320,302.23	PEN	0.008000	44.02	0.00	USD	1.0000000	000009	8/6/2019	189516
1113						166,437.55	320,302.23	3.45	44.02		0.00	USD	1.0000000	166,437.55	8/8/2019	
2calpr11	Sell	AAWW		5076	29.732	150,873.87	293,439.01	PEN	0.008000	40.61	0.00	USD	1.0000000	000009	8/7/2019	189712
1113						150,873.87	293,439.01	3.12	40.61		0.00	USD	1.0000000	150,873.87	8/9/2019	
2calpr11	Sell	AAWW		14131	30.29	427,908.91	731,950.98	PEN	0.008000	113.05	0.00	USD	1.0000000	000009	8/8/2019	189974
1113						427,908.91	731,950.98	8.86	113.05		0.00	USD	1.0000000	427,908.91	8/12/2019	
2calpr11	Sell	AVX		3013	13.883	41,804.81	55,403.05	PEN	0.008000	24.10	0.00	USD	1.0000000	000009	8/21/2019	192119
1113						41,804.81	55,403.05	0.87	24.10		0.00	USD	1.0000000	41,804.81	8/23/2019	
2calpr11	Sell	AVX		7555	13.916	105,071.25	138,921.34	PEN	0.008000	60.44	0.00	USD	1.0000000	000009	8/22/2019	192271
1113						105,071.25	138,921.34	2.18	60.44		0.00	USD	1.0000000	105,071.25	8/26/2019	

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2calpr11	Sell	AVX		3583	13.421	48,055.99	65,267.18	PEN	0.008000	28.66	0.00	USD	1.0000000	000009	8/23/2019	192375
1113						48,055.99	65,267.18	1.00	28.66		0.00	USD	1.0000000	48,055.99	8/27/2019	
2calpr11	Sell	AVX		4207	13.291	55,880.00	76,315.40	PEN	0.008000	33.66	0.00	USD	1.0000000	000009	8/26/2019	192447
1113						55,880.00	76,315.40	1.16	33.66		0.00	USD	1.0000000	55,880.00	8/28/2019	
2calpr11	Sell	AVX		2385	13.163	31,373.07	42,665.51	PEN	0.008000	19.08	0.00	USD	1.0000000	000009	8/27/2019	192549
1113						31,373.07	42,665.51	0.65	19.08		0.00	USD	1.0000000	31,373.07	8/29/2019	
2calpr11	Sell	CACI		3201	207.578	664,418.14	438,973.92	PEN	0.008000	25.61	0.00	USD	1.0000000	000009	8/16/2019	191247
1113						664,418.14	438,973.92	13.75	25.61		0.00	USD	1.0000000	664,418.14	8/20/2019	
2calpr11	Sell	ETM		75108	3.289	246,386.69	876,549.25	PEN	0.008000	600.86	0.00	USD	1.0000000	000009	8/12/2019	190291
1113						246,386.69	876,549.25	5.11	600.86		0.00	USD	1.0000000	246,386.69	8/14/2019	
2calpr11	Sell	PAG		7425	44.847	332,919.72	332,484.99	PEN	0.008000	59.40	0.00	USD	1.0000000	000009	8/6/2019	189519
1113						332,919.72	332,484.99	6.89	59.40		0.00	USD	1.0000000	332,919.72	8/8/2019	
2calpr11	Sell	PAG		5754	44.203	254,293.92	254,313.56	PEN	0.008000	46.03	0.00	USD	1.0000000	000009	8/7/2019	189714
1113						254,293.92	254,313.56	5.26	46.03		0.00	USD	1.0000000	254,293.92	8/9/2019	
2calpr11	Sell	PAG		3531	44.571	157,349.40	156,062.08	PEN	0.008000	28.25	0.00	USD	1.0000000	000009	8/8/2019	189976
1113						157,349.40	156,062.08	3.26	28.25		0.00	USD	1.0000000	157,349.40	8/12/2019	
2calpr11	Sell	SIGI		3430	79.583	272,929.73	216,824.82	SANDLER	0.010000	34.30	0.00	USD	1.0000000	000009	8/29/2019	193015
1113						272,929.73	216,824.82	5.66	34.30		0.00	USD	1.0000000	272,929.73	9/3/2019	
2calpr11	Sell	TMST		5109	5.417	27,633.50	69,251.98	PEN	0.008000	40.87	0.00	USD	1.0000000	000009	8/26/2019	192448
1113						27,633.50	69,251.98	0.57	40.87		0.00	USD	1.0000000	27,633.50	8/28/2019	
2calpr11	Sell	TMST		6628	5.19	34,346.25	89,841.88	PEN	0.008000	53.02	0.00	USD	1.0000000	000009	8/27/2019	192550
1113						34,346.25	89,841.88	0.71	53.02		0.00	USD	1.0000000	34,346.25	8/29/2019	
2calpr11	Sell	TMST		11086	5.352	59,240.13	140,633.97	PEN	0.008000	88.69	0.00	USD	1.0000000	000009	8/28/2019	192618
1113						59,240.13	140,633.97	1.23	88.69		0.00	USD	1.0000000	59,240.13	8/30/2019	
2calpr11	Sell	TMST		10116	5.497	55,502.30	127,298.55	WSA	0.010000	101.16	0.00	USD	1.0000000	000009	8/29/2019	193463
1113				Correction from DTC Station		55,502.30	127,298.55	1.16	101.16		0.00	USD	1.0000000	55,502.30	9/3/2019	
2calpr11	Sell	TMST		3407	5.309	18,052.29	42,871.64	WSA	0.010000	34.07	0.00	USD	1.0000000	000009	8/30/2019	194943
1113				Correction from DTC Station		18,052.29	42,871.64	0.38	34.07		0.00	USD	1.0000000	18,052.29	9/4/2019	

						Amount	Cost				Other Charges					
Account	Trans Type	Identifier	Secondary Sec. Name	Shares/PAR	Price	Portfolio	Portfolio	Broker	CR	Amount	Port.	FX	USD/Curr	Cash Acct	TD	Ref #
INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2calpr11113	Sell	UIS		21187	7.103	150,327.12	320,273.67	PEN	0.008000	169.50	0.00	USD	1.0000000	000009	8/26/2019	192449
						150,327.12	320,273.67	3.12	169.50		0.00	USD	1.0000000	150,327.12	8/28/2019	
2calpr11113	Sell	UIS		21126	6.915	145,914.26	313,339.34	PEN	0.008000	169.01	0.00	USD	1.0000000	000009	8/27/2019	192551
						145,914.26	313,339.34	3.02	169.01		0.00	USD	1.0000000	145,914.26	8/29/2019	
2calpr11113	Sell	UIS		36497	6.88	250,805.83	512,655.04	PEN	0.008000	291.98	0.00	USD	1.0000000	000009	8/28/2019	192619
						250,805.83	512,655.04	5.20	291.98		0.00	USD	1.0000000	250,805.83	8/30/2019	
2calpr11113	Sell	UIS		40111	6.905	276,567.63	536,872.80	WSA	0.010000	401.11	0.00	USD	1.0000000	000009	8/29/2019	193465
				Correction from DTC Station		276,567.63	536,872.80	5.74	401.11		0.00	USD	1.0000000	276,567.63	9/3/2019	
2calpr11113	Sell	WLL		42210	8.585	362,010.79	778,183.56	PEN	0.008000	337.68	0.00	USD	1.0000000	000009	8/16/2019	191250
						362,010.79	778,183.56	7.50	337.68		0.00	USD	1.0000000	362,010.79	8/20/2019	

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Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	141,781,122.77	128,300,496.70	313,115.14
000009	PRINCIPAL CASH	000009	Liquid Assets		3,180,322.06		0.00
AAWW	ATLAS AIR WORLDWIDE HOLDINGS, INC.	049164205	Industrials	22,653	585,580.05	1,099,661.15	0.00
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	82,437	1,386,590.34	1,312,441.43	0.00
AKR	ACADIA REALTY TRUST	004239109	Real Estate	71,996	1,969,090.60	2,079,379.30	0.00
ANIP	ANI PHARMACEUTICALS, INC.	00182C103	Health Care	21,853	1,431,371.50	1,270,825.85	0.00
ATKR	ATKORE INTERNATIONAL GROUP INC.	047649108	Industrials	61,798	1,792,759.98	1,492,156.81	0.00
AUB	ATLANTIC UNION BANKSHARES	04911A107	Financials	67,142	2,424,497.62	2,310,695.90	0.00
AVX	AVX CORPORATION	002444107	Info. Technology	52,755	714,830.25	893,495.83	0.00
BANR	BANNER CORP	06652V208	Financials	13,751	741,316.41	627,647.32	0.00
BDC	BELDEN, INC.	077454106	Info. Technology	26,002	1,185,951.22	1,679,038.43	0.00
BGS	B&G FOODS, INC	05508R106	Consumer Staples	70,533	1,194,123.69	1,952,048.84	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	14,516	1,113,522.36	553,776.30	7,330.58
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	35,721	3,308,479.02	1,175,320.32	0.00
CACI	CACI INTERNATIONAL INC CLASS A	127190304	Info. Technology	6,684	1,485,786.36	822,568.69	0.00
CADE	CADENCE BANCORPORATION CLASS A	12739A100	Financials	113,172	1,739,453.64	1,868,781.87	19,805.10
CAKE	CHEESECAKE FACTORY INCORPORATED	163072101	Cons. Discretionary	15,057	572,015.43	821,427.62	0.00
CASH	META FINANCIAL GROUP, INC.	59100U108	Financials	73,489	2,271,544.99	2,100,614.71	0.00
CBZ	CBIZ INC	124805102	Industrials	123,235	2,753,069.90	1,232,257.77	0.00
CCMP	CABOT MICROELECTRONICS CORPORATION	12709P103	Info. Technology	6,275	782,178.75	683,662.10	0.00
CMCO	COLUMBUS MCKINNON CORPORATION	199333105	Industrials	38,328	1,240,677.36	1,485,936.23	0.00
CPE	CALLON PETROLEUM CO	13123X102	Energy	239,418	984,007.98	2,345,883.65	0.00

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CSFL	CENTERSTATE BANKS INC	15201P109	Financials	91,594	2,071,856.28	1,345,717.12	0.00
CUB	CUBIC CORPORATION	229669106	Industrials	11,678	808,935.06	727,982.77	1,576.53
EBS	EMERGENT BIO SOLUTIONS INC.	29089Q105	Health Care	25,649	1,123,426.20	1,288,320.03	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	32,862	1,295,420.04	1,446,998.84	0.00
EGBN	EAGLE BANCORP, INC	268948106	Financials	39,951	1,627,603.74	2,325,825.14	0.00
EME	EMCOR GROUP INC	29084Q100	Industrials	16,942	1,481,408.48	908,247.78	0.00
EPRT	ESSENTIAL PROPERTIES REALITY TRUST, INC.	29670E107	Real Estate	68,396	1,553,273.16	1,406,772.84	0.00
FBK	FB FINANCIAL CORPORATION	30257X104	Financials	16,447	589,953.89	586,912.07	0.00
FBP	FIRST BANCORP	318672706	Financials	67,902	650,501.16	747,741.19	2,037.06
FIBK	FIRST INTERSTATE BANCSYSTEM	32055Y201	Financials	37,436	1,460,004.00	1,499,585.54	0.00
FNB	FNB CORP	302520101	Financials	192,696	2,071,482.00	1,697,382.52	0.00
FNSR	FINISAR CORPORATION	31787A507	Info. Technology	39,149	885,158.89	943,877.97	0.00
FOE	FERRO CORP	315405100	Materials	83,376	849,601.44	1,135,963.14	0.00
FRME	FIRST MERCHANTS CORPORATION	320817109	Financials	32,244	1,151,755.68	1,176,608.82	8,383.44
FUL	H.B. FULLER COMPANY	359694106	Materials	7,956	339,005.16	418,251.25	0.00
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	26,202	537,403.02	522,707.73	0.00
HGV	HILTON GRAND VA	43283X105	Cons. Discretionary	46,302	1,563,618.54	1,481,274.65	0.00
HRTG	HERITAGE INSURANCE HOLDINGS, INC	42727J102	Financials	135,594	1,777,637.34	1,973,544.85	0.00
HUBG	HUB GROUP, INC. CLASS A	443320106	Industrials	16,941	729,479.46	715,294.23	0.00
IBKC	IBERIABANK CORP	450828108	Financials	29,523	2,036,791.77	1,925,404.29	0.00
IBTX	INDEPENDENT BANK GROUP, INC.	45384B106	Financials	10,676	522,163.16	492,327.61	0.00
IDA	IDACORP INC	451107106	Utilities	16,300	1,789,903.00	1,130,476.92	0.00

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INT	WORLD FUEL SERVICES CORPORATION	981475106	Energy	18,862	724,300.80	717,328.69	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	192,671	2,680,053.61	1,893,990.69	0.00
JAG	JAGGED PEAK ENERGY, INC.	47009K107	Energy	131,027	904,086.30	1,636,146.21	0.00
JCAP	JERNIGAN CAPITAL, INC.	476405105	Real Estate	106,600	2,058,446.00	2,087,355.75	0.00
KAI	KADANT INC	48282T104	Industrials	22,002	1,810,544.58	1,062,318.73	0.00
KALU	KAISER ALUMINUM CORP	483007704	Materials	11,545	1,020,924.35	972,666.25	0.00
KMPR	Kemper Corporation	488401100	Financials	4,358	304,972.84	306,528.21	0.00
KOP	KOPPERS HOLDINGS INC.	50060P106	Materials	32,717	867,327.67	999,600.67	0.00
LEG	LEGGETT & PLATT, INCORPORATED	524660107	Cons. Discretionary	19,198	713,973.62	741,943.18	0.00
MDR	MCDERMOTT INTERNATIONAL, INC.	580037703	Energy	124,326	586,818.72	1,536,034.97	0.00
MKSI	MKS INSTRUMENT INC	55306N104	Info. Technology	12,730	996,631.70	592,222.48	2,546.00
MMS	MAXIMUS, INC.	577933104	Info. Technology	11,141	857,188.54	741,188.45	0.00
MTRN	MATERION CORP	576690101	Materials	36,349	2,138,775.16	1,235,195.36	3,998.39
MUR	MURPHY OIL CORPORATION	626717102	Energy	51,285	934,925.55	1,447,882.67	12,821.25
MYRG	MYR GROUP INC	55405W104	Industrials	34,936	1,001,615.12	978,079.27	0.00
NJR	NEW JERSEY RESOURCES CORPORATION	646025106	Utilities	19,063	871,941.62	765,080.27	0.00
NSA	NATIONAL STORAGE AFFILIATES TRUST	637870106	Real Estate	57,634	1,928,433.64	975,607.51	0.00
NUAN	NUANCE COMMUNICATIONS, INC	67020Y100	Info. Technology	44,421	746,717.01	742,597.70	0.00
NUVA	NUVASIVE, INC.	670704105	Health Care	21,775	1,383,148.00	1,231,151.27	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Communication Services	31,481	3,113,156.09	2,072,610.68	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	88,272	3,164,551.20	2,671,394.21	198,612.00
PAG	PENSKE AUTOMOTIVE GROUP, INC.	70959W103	Cons. Discretionary	0	0.00	0.00	1,412.40

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PDCE	PDC ENERGY	69327R101	Energy	29,319	933,810.15	1,172,929.57	0.00
PDCO	PATTERSON COMPANIES, INC.	703395103	Health Care	36,947	617,753.84	872,408.93	0.00
PEB	PEBBLEBROOK HOTEL	70509V100	Real Estate	53,433	1,441,088.01	1,988,386.27	0.00
PENN	PENN NATIONAL GAMING, INC.	707569109	Cons. Discretionary	37,636	721,482.12	713,017.25	0.00
PFBC	PREFERRED BANK	740367404	Financials	30,763	1,536,919.48	1,611,101.86	0.00
PGNX	PROGENICS PHARMA INC	743187106	Health Care	176,281	775,636.40	1,058,872.14	0.00
PLAB	PHOTRONICS INC	719405102	Info. Technology	74,475	804,330.00	745,639.52	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	12,911	738,638.31	495,136.85	0.00
PNFP	PINNACLE FINANCIAL PARTNERS, INC.	72346Q104	Financials	26,625	1,402,338.75	1,458,052.61	0.00
POR	PORTLAND GENERAL	736508847	Utilities	21,450	1,220,290.50	749,463.00	0.00
PPBI	PACIFIC PREMIER BANCORP	69478X105	Financials	47,254	1,392,102.84	1,432,870.09	0.00
PRGS	PROGRESS SOFTWARE CORP	743312100	Info. Technology	24,600	929,388.00	659,280.00	3,813.00
PRI	PRIMERICA	74164M108	Financials	12,503	1,489,982.51	702,329.77	4,251.02
PSB	PS BUSINESS PARKS, INC.	69360J107	Real Estate	8,917	1,601,582.37	1,384,492.97	0.00
PWR	QUANTA SERVICES INC.	74762E102	Industrials	44,003	1,491,701.70	1,483,528.36	0.00
QTS	QTS REALTY TRUST INC	74736A103	Real Estate	40,286	1,976,431.16	1,470,560.10	0.00
REXR	REXFORD INDUSTRIAL REALTY	76169C100	Real Estate	66,973	2,959,536.87	1,180,556.80	0.00
ROCK	GIBRALTAR INDS INC	374689107	Industrials	22,427	903,135.29	471,690.04	0.00
RUTH	RUTH'S HOSPITALITY GROUP, INC.	783332109	Cons. Discretionary	68,916	1,340,416.20	1,555,975.46	8,959.08
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	77,862	1,683,376.44	1,594,686.75	0.00
SF	STIFEL FINANCIAL CORP	860630102	Financials	23,800	1,271,396.00	1,400,602.12	3,570.00
SIGI	SELECTIVE INS GROUP	816300107	Financials	30,064	2,393,996.32	1,081,841.12	6,698.80
SIX	SIX FLAGS ENTERTAINMENT CORPORATION	83001A102	Cons. Discretionary	27,681	1,637,884.77	1,463,387.47	0.00
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	36,830	1,191,082.20	1,073,618.20	0.00

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SKYW	SKYWEST INC	830879102	Industrials	38,513	2,205,254.38	653,578.17	0.00
SNX	SYNNEX CORP	87162W100	Info. Technology	16,094	1,348,838.14	1,290,515.09	0.00
SR	SPIRE, INC	84857L101	Utilities	15,658	1,329,364.20	801,689.60	0.00
SYNH	SYNEOS HEALTH, INC. CLASS A	87166B102	Health Care	32,701	1,717,783.53	1,312,219.99	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	46,126	1,383,318.74	1,421,670.35	0.00
TCF	TCF FINANCIAL CORP NEW NPV	872307103	Financials	25,777	993,961.12	1,433,452.94	9,021.95
TECD	TECH DATA CORPORATION	878237106	Info. Technology	8,997	834,291.81	833,572.41	0.00
TERP	TERRAFORM POWER, INC CLASS A	88104R209	Utilities	69,642	1,181,128.32	799,773.89	14,025.90
TGNA	TEGNA, INC.	87901J105	Communication Services	45,762	654,854.22	717,106.88	0.00
TKR	TIMKEN CO	887389104	Industrials	15,188	610,253.84	456,703.16	4,252.64
TMST	TIMKEN STEEL	887399103	Materials	13,102	68,392.44	164,867.71	0.00
TVTY	TIVITY HEALTH, INC.	88870R102	Health Care	38,232	698,116.32	689,489.60	0.00
TWNK	HOSTESS BRANDS, INC. CLASS A	44109J106	Consumer Staples	106,796	1,497,279.92	1,507,118.29	0.00
UMPQ	UMPQUA HOLDINGS CORP	904214103	Financials	72,918	1,145,541.78	1,446,259.90	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	26,542	1,414,423.18	1,248,004.84	0.00
WPX	WPX ENERGY INC	98212B103	Energy	66,870	719,521.20	705,190.96	0.00
WSM	WILLIAMS SONOMA INC	969904101	Cons. Discretionary	18,095	1,190,651.00	1,087,422.85	0.00
WTRF	WINTRUST FINL CORP	97650W108	Financials	16,580	1,041,721.40	889,289.08	0.00
WWW	WOLVERINE WORLD WIDE, INC.	978097103	Cons. Discretionary	27,362	710,043.90	730,061.04	0.00