

PERFORMANCE RETURNS FOR TOTAL

2calpr11 - Calpers

From 08/30/2019 to 09/30/2019

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 09/30/2019
Total Portfolio	4.44	-0.50	16.30	-7.39	-0.17	6.13	7.72							6.70	4.44
Total Equities	4.59	-0.48	17.13	-7.47	-0.19									2.16	4.59
Total Cash	0.00	0.00	0.59	1.07	1.22									1.97	0.00
Russell 2000 Value	5.13	-0.57	12.82	-8.24	0.16	6.54	9.48	7.17	6.66	9.35	12.02	9.86	10.06	8.22	5.13

PERFORMANCE RETURNS FOR TOTAL

2calpr11 - Calpers

From 08/30/2019 to 09/30/2019

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 09/30/2019
Total Portfolio	4.44	-0.64	15.79	-7.95	-0.82	5.47	7.17							6.16	4.44
Total Equities	4.59	-0.48	17.13	-7.47	-0.19									2.16	4.59
Total Cash	0.00	0.00	0.59	1.07	1.22									1.97	0.00
Russell 2000 Value	5.13	-0.57	12.82	-8.24	0.16	6.54	9.48	7.17	6.66	9.35	12.02	9.86	10.06	8.22	5.13

Transactions Listing

FROM Trade Date 08/30/2019 TO 09/30/2019

						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	ABCB		4405	37.478	165,126.71	0.00	PEN	0.008000	35.24	0.00	USD	1.0000000	000009	9/11/2019	196172
1113						165,126.71	0.00	0.00	35.24		0.00	USD	1.0000000	165,126.71	9/13/2019	
2calpr11	Buy	ABCB		7735	38.288	296,217.24	0.00	PEN	0.008000	61.88	0.00	USD	1.0000000	000009	9/12/2019	196409
1113						296,217.24	0.00	0.00	61.88		0.00	USD	1.0000000	296,217.24	9/16/2019	
2calpr11	Buy	ABCB		7342	39.455	289,738.82	0.00	PEN	0.008000	58.74	0.00	USD	1.0000000	000009	9/13/2019	196678
1113						289,738.82	0.00	0.00	58.74		0.00	USD	1.0000000	289,738.82	9/17/2019	
2calpr11	Buy	ABCB		8517	39.142	333,453.33	0.00	RAJA	0.010000	85.17	0.00	USD	1.0000000	000009	9/18/2019	197876
1113						333,453.33	0.00	0.00	85.17		0.00	USD	1.0000000	333,453.33	9/20/2019	
2calpr11	Buy	ABCB		6702	39.341	263,716.33	0.00	PEN	0.008000	53.62	0.00	USD	1.0000000	000009	9/19/2019	198016
1113						263,716.33	0.00	0.00	53.62		0.00	USD	1.0000000	263,716.33	9/23/2019	
2calpr11	Buy	ACHC		22897	32.767	750,442.31	0.00	PEN	0.008000	183.18	0.00	USD	1.0000000	000009	9/20/2019	198379
1113						750,442.31	0.00	0.00	183.18		0.00	USD	1.0000000	750,442.31	9/24/2019	
2calpr11	Buy	ADT		41149	5.627	231,961.03	0.00	RAJA	0.010000	411.49	0.00	USD	1.0000000	000009	9/9/2019	195779
1113						231,961.03	0.00	0.00	411.49		0.00	USD	1.0000000	231,961.03	9/11/2019	
2calpr11	Buy	ADT		22412	5.897	132,347.35	0.00	PEN	0.008000	179.30	0.00	USD	1.0000000	000009	9/10/2019	196105
1113						132,347.35	0.00	0.00	179.30		0.00	USD	1.0000000	132,347.35	9/12/2019	
2calpr11	Buy	ADT		40295	5.943	239,795.55	0.00	PEN	0.008000	322.36	0.00	USD	1.0000000	000009	9/11/2019	196173
1113						239,795.55	0.00	0.00	322.36		0.00	USD	1.0000000	239,795.55	9/13/2019	
2calpr11	Buy	ADT		22241	5.927	132,002.56	0.00	PEN	0.008000	177.93	0.00	USD	1.0000000	000009	9/12/2019	196410
1113						132,002.56	0.00	0.00	177.93		0.00	USD	1.0000000	132,002.56	9/16/2019	
2calpr11	Buy	ATSG		10536	21.714	228,885.12	0.00	SEAPORT	0.010000	105.36	0.00	USD	1.0000000	000009	9/18/2019	197877
1113						228,885.12	0.00	0.00	105.36		0.00	USD	1.0000000	228,885.12	9/20/2019	
2calpr11	Buy	ATSG		12200	22.044	269,056.36	0.00	SEAPORT	0.010000	122.00	0.00	USD	1.0000000	000009	9/19/2019	198017
1113						269,056.36	0.00	0.00	122.00		0.00	USD	1.0000000	269,056.36	9/23/2019	

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2calpr11	Buy	ATSG		11318	21.678	245,461.39	0.00	SEAPORT	0.010000	113.18	0.00	USD	1.0000000	000009	9/20/2019	198380
1113						245,461.39	0.00	0.00	113.18		0.00	USD	1.0000000	245,461.39	9/24/2019	
2calpr11	Buy	DBI		43250	17.418	753,773.98	0.00	RAJA	0.010000	432.50	0.00	USD	1.0000000	000009	9/25/2019	198833
1113						753,773.98	0.00	0.00	432.50		0.00	USD	1.0000000	753,773.98	9/27/2019	
2calpr11	Buy	KMPR		6321	69.245	437,762.12	0.00	SANDLER	0.010000	63.21	0.00	USD	1.0000000	000009	9/3/2019	194941
1113						437,762.12	0.00	0.00	63.21		0.00	USD	1.0000000	437,762.12	9/5/2019	
2calpr11	Buy	KMPR		6866	70.268	482,526.69	0.00	SANDLER	0.010000	68.66	0.00	USD	1.0000000	000009	9/4/2019	195251
1113						482,526.69	0.00	0.00	68.66		0.00	USD	1.0000000	482,526.69	9/6/2019	
2calpr11	Buy	KMPR		2720	74.318	202,172.70	0.00	SANDLER	0.010000	27.20	0.00	USD	1.0000000	000009	9/5/2019	195539
1113						202,172.70	0.00	0.00	27.20		0.00	USD	1.0000000	202,172.70	9/9/2019	
2calpr11	Buy	KOP		3006	29.74	89,428.20	0.00	SEAPORT	0.010000	30.06	0.00	USD	1.0000000	000009	9/23/2019	198486
1113						89,428.20	0.00	0.00	30.06		0.00	USD	1.0000000	89,428.20	9/25/2019	
2calpr11	Buy	KOP		2609	29.271	76,394.91	0.00	SEAPORT	0.010000	26.09	0.00	USD	1.0000000	000009	9/24/2019	198610
1113						76,394.91	0.00	0.00	26.09		0.00	USD	1.0000000	76,394.91	9/26/2019	
2calpr11	Buy	MEI		2897	36.738	106,453.46	0.00	PEN	0.008000	23.18	0.00	USD	1.0000000	000009	9/11/2019	196174
1113						106,453.46	0.00	0.00	23.18		0.00	USD	1.0000000	106,453.46	9/13/2019	
2calpr11	Buy	MEI		8775	36.986	324,624.11	0.00	PEN	0.008000	70.20	0.00	USD	1.0000000	000009	9/12/2019	196411
1113						324,624.11	0.00	0.00	70.20		0.00	USD	1.0000000	324,624.11	9/16/2019	
2calpr11	Buy	MEI		8801	36.921	325,014.77	0.00	PEN	0.008000	70.41	0.00	USD	1.0000000	000009	9/13/2019	196679
1113						325,014.77	0.00	0.00	70.41		0.00	USD	1.0000000	325,014.77	9/17/2019	
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	WPX		61407	11.674	717,497.81	0.00	SEAPORT	0.010000	614.07	0.00	USD	1.0000000	000009	9/17/2019	197823
1113						717,497.81	0.00	0.00	614.07		0.00	USD	1.0000000	717,497.81	9/19/2019	
2calpr11	Buy	WSBC		8114	37.705	306,019.51	0.00	RAJA	0.010000	81.14	0.00	USD	1.0000000	000009	9/18/2019	197880
1113						306,019.51	0.00	0.00	81.14		0.00	USD	1.0000000	306,019.51	9/20/2019	

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2calpr11	Buy	WSBC		8128	37.827	307,542.39	0.00	RAJA	0.010000	81.28	0.00	USD	1.0000000	000009	9/19/2019	198020
1113						307,542.39	0.00	0.00	81.28		0.00	USD	1.0000000	307,542.39	9/23/2019	
2calpr11	Buy	WSBC		7898	37.932	299,668.29	0.00	RAJA	0.010000	78.98	0.00	USD	1.0000000	000009	9/20/2019	198383
1113						299,668.29	0.00	0.00	78.98		0.00	USD	1.0000000	299,668.29	9/24/2019	
2calpr11	Buy	WSBC		7291	38.023	277,294.96	0.00	RAJA	0.010000	72.91	0.00	USD	1.0000000	000009	9/23/2019	198487
1113						277,294.96	0.00	0.00	72.91		0.00	USD	1.0000000	277,294.96	9/25/2019	
2calpr11	Contribution	000009		36.31	1.00	36.31	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/27/2019	200853
1113				Free Receipt of IIVI		36.31	0.00	0.00	0.00		0.00	USD	1.0000000	36.31	9/27/2019	200852
2calpr11	Distribution	000009		33.27	1.00	33.27	33.27	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/30/2019	200754
1113				Free Delivery of IIVI		33.27	33.27	0.00	0.00		0.00	USD	1.0000000	33.27	9/30/2019	200753
2calpr11	Distribution	000009		203.71	0.00	203.71	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/30/2019	200767
1113				FBP 10% tax withholding on dividend payment pd 9/13		203.71	0.00	0.00	0.00		0.00	USD	1.0000000	203.71	9/30/2019	
2calpr11	Distribution	000009		0.01	0.00	0.01	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/27/2019	200969
1113				Cash rounding true up from FNSR merger payment		0.01	0.00	0.00	0.00		0.00	USD	1.0000000	0.01	9/27/2019	
2calpr11	Free Delivery	IIVI		0.944761000000653	35.21	33.27	35.56	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/30/2019	200753
1113				Sell Fractions		33.27	35.56	0.00	0.00		0.00	USD	1.0000000	33.27	9/30/2019	200754
2calpr11	Free Receipt	IIVI		1	36.31	36.31	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/27/2019	200852
1113				Additional share of IIVI from FNSR corp action due to rate custodian using slightly higher rate of .214591		36.31	0.00	0.00	0.00		0.00	USD	1.0000000	36.31	9/27/2019	200853
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	

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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	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	Income	000009	BLACK HILLS CORP	7330.58	0.00	7,330.58	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/1/2019	194688
1113			BKH	Div Accrued for BKH		7,330.58	0.00	0.00	0.00		0.00	USD	1.0000000	7,330.58	9/1/2019	
2calpr11	Income	000009	MURPHY OIL CORPORATION	12821.25	0.00	12,821.25	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/3/2019	194733
1113			MUR	Div Accrued for MUR		12,821.25	0.00	0.00	0.00		0.00	USD	1.0000000	12,821.25	9/3/2019	
2calpr11	Income	000009	SELECTIVE INS GROUP	6698.8	0.00	6,698.80	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/3/2019	194758
1113			SIGI	Div Accrued for SIGI		6,698.80	0.00	0.00	0.00		0.00	USD	1.0000000	6,698.80	9/3/2019	
2calpr11	Income	000009	TCF FINANCIAL CORP NEW NPV	9021.95	0.00	9,021.95	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/3/2019	194778
1113			TCF	Div Accrued for TCF		9,021.95	0.00	0.00	0.00		0.00	USD	1.0000000	9,021.95	9/3/2019	
2calpr11	Income	000009	PENSKE AUTOMOTIVE GROUP, INC.	1412.4	0.00	1,412.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/4/2019	195033
1113			PAG	Div Accrued for PAG		1,412.40	0.00	0.00	0.00		0.00	USD	1.0000000	1,412.40	9/4/2019	
2calpr11	Income	000009	TIMKEN CO	4252.64	0.00	4,252.64	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/4/2019	195043
1113			TKR	Div Accrued for TKR		4,252.64	0.00	0.00	0.00		0.00	USD	1.0000000	4,252.64	9/4/2019	
2calpr11	Income	000009		6235.97	0.00	6,235.97	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/3/2019	195132
1113				Interest		6,235.97	0.00	0.00	0.00		0.00	USD	1.0000000	6,235.97	9/3/2019	
2calpr11	Income	000009	MATERION CORP	3998.39	0.00	3,998.39	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/5/2019	195474
1113			MTRN	Div Accrued for MTRN		3,998.39	0.00	0.00	0.00		0.00	USD	1.0000000	3,998.39	9/5/2019	
2calpr11	Income	000009	RUTH'S HOSPITALITY GROUP, INC.	8959.08	0.00	8,959.08	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/5/2019	195492
1113			RUTH	Div Accrued for RUTH		8,959.08	0.00	0.00	0.00		0.00	USD	1.0000000	8,959.08	9/5/2019	
2calpr11	Income	000009	MKS INSTRUMENT INC	2546	0.00	2,546.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/6/2019	195606
1113			MKSI	Div Accrued for MKSI		2,546.00	0.00	0.00	0.00		0.00	USD	1.0000000	2,546.00	9/6/2019	
2calpr11	Income	000009	CUBIC CORPORATION	1576.53	0.00	1,576.53	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/9/2019	195697
1113			CUB	Div Accrued for CUB		1,576.53	0.00	0.00	0.00		0.00	USD	1.0000000	1,576.53	9/9/2019	
2calpr11	Income	000009	CADENCE BANCORPORATION CLASS A	19805.1	0.00	19,805.10	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/13/2019	196560
1113			CADE	Div Accrued for CADE		19,805.10	0.00	0.00	0.00		0.00	USD	1.0000000	19,805.10	9/13/2019	

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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	FIRST BANCORP	2037.06	0.00	2,037.06	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/13/2019	196598
1113			FBP	Div Accrued for FBP		2,037.06	0.00	0.00	0.00		0.00	USD	1.0000000	2,037.06	9/13/2019	
2calpr11	Income	000009	ONE MAIN HOLDINGS	22068	0.00	22,068.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/13/2019	196614
1113			OMF	Div Accrued for OMF		22,068.00	0.00	0.00	0.00		0.00	USD	1.0000000	22,068.00	9/13/2019	
2calpr11	Income	000009	ONE MAIN HOLDINGS	176544	0.00	176,544.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/13/2019	196615
1113			OMF	Div Accrued for OMF		176,544.00	0.00	0.00	0.00		0.00	USD	1.0000000	176,544.00	9/13/2019	
2calpr11	Income	000009	PRIMERICA	4251.02	0.00	4,251.02	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/13/2019	196646
1113			PRI	Div Accrued for PRI		4,251.02	0.00	0.00	0.00		0.00	USD	1.0000000	4,251.02	9/13/2019	
2calpr11	Income	000009	FNB CORP	23123.52	0.00	23,123.52	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/15/2019	196744
1113			FNB	Div Accrued for FNB		23,123.52	0.00	0.00	0.00		0.00	USD	1.0000000	23,123.52	9/15/2019	
2calpr11	Income	000009	PROGRESS SOFTWARE CORP	3813	0.00	3,813.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/16/2019	196768
1113			PRGS	Div Accrued for PRGS		3,813.00	0.00	0.00	0.00		0.00	USD	1.0000000	3,813.00	9/16/2019	
2calpr11	Income	000009	STIFEL FINANCIAL CORP	3570	0.00	3,570.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/16/2019	196785
1113			SF	Div Accrued for SF		3,570.00	0.00	0.00	0.00		0.00	USD	1.0000000	3,570.00	9/16/2019	
2calpr11	Income	000009	SIX FLAGS ENTERTAINMENT CORPORATION	22698.42	0.00	22,698.42	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/16/2019	196803
1113			SIX	Div Accrued for SIX		22,698.42	0.00	0.00	0.00		0.00	USD	1.0000000	22,698.42	9/16/2019	
2calpr11	Income	000009	TERRAFORM POWER, INC CLASS A	14025.9	0.00	14,025.90	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/17/2019	196949
1113			TERP	Div Accrued for TERP		14,025.90	0.00	0.00	0.00		0.00	USD	1.0000000	14,025.90	9/17/2019	
2calpr11	Income	000009	FIRST MERCHANTS CORPORATION	8383.44	0.00	8,383.44	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/20/2019	198321
1113			FRME	Div Accrued for FRME		8,383.44	0.00	0.00	0.00		0.00	USD	1.0000000	8,383.44	9/20/2019	
2calpr11	Income	000009	ENTERPRISE FINANCIAL SERVICES	5257.92	0.00	5,257.92	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/27/2019	199018
1113			EFSC	Div Accrued for EFSC		5,257.92	0.00	0.00	0.00		0.00	USD	1.0000000	5,257.92	9/27/2019	
2calpr11	Income	000009	PS BUSINESS PARKS, INC.	9362.85	0.00	9,362.85	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/27/2019	199084
1113			PSB	Div Accrued for PSB		9,362.85	0.00	0.00	0.00		0.00	USD	1.0000000	9,362.85	9/27/2019	

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						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	CENTERSTATE BANKS INC	10075.34	0.00	10,075.34	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/30/2019	199710
1113			CSFL	Div Accrued for CSFL		10,075.34	0.00	0.00	0.00		0.00	USD	1.0000000	10,075.34	9/30/2019	
2calpr11	Income	000009	NATIONAL STORAGE AFFILIATES TRUST	18442.88	0.00	18,442.88	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/30/2019	199989
1113			NSA	Div Accrued for NSA		18,442.88	0.00	0.00	0.00		0.00	USD	1.0000000	18,442.88	9/30/2019	
2calpr11	Sell	AAWW		15403	25.287	389,365.92	766,645.38	PEN	0.008000	123.22	0.00	USD	1.0000000	000009	9/18/2019	197875
1113						389,365.92	766,645.38	8.06	123.22		0.00	USD	1.0000000	389,365.92	9/20/2019	
2calpr11	Sell	AAWW		7250	24.721	179,168.44	333,015.77	PEN	0.008000	58.00	0.00	USD	1.0000000	000009	9/19/2019	198015
1113						179,168.44	333,015.77	3.71	58.00		0.00	USD	1.0000000	179,168.44	9/23/2019	
2calpr11	Sell	BDC		11450	50.595	579,206.87	798,613.33	PEN	0.008000	91.60	0.00	USD	1.0000000	000009	9/23/2019	198482
1113						579,206.87	798,613.33	11.99	91.60		0.00	USD	1.0000000	579,206.87	9/25/2019	
2calpr11	Sell	CBZ		12463	24.532	305,635.04	124,630.00	PEN	0.008000	99.70	0.00	USD	1.0000000	000009	9/20/2019	198381
1113						305,635.04	124,630.00	6.33	99.70		0.00	USD	1.0000000	305,635.04	9/24/2019	
2calpr11	Sell	CBZ		13416	24.496	328,526.89	134,160.00	PEN	0.008000	107.33	0.00	USD	1.0000000	000009	9/23/2019	198483
1113						328,526.89	134,160.00	6.80	107.33		0.00	USD	1.0000000	328,526.89	9/25/2019	
2calpr11	Sell	CBZ		6928	24.345	168,599.79	69,280.00	PEN	0.008000	55.42	0.00	USD	1.0000000	000009	9/24/2019	198607
1113						168,599.79	69,280.00	3.49	55.42		0.00	USD	1.0000000	168,599.79	9/26/2019	
2calpr11	Sell	CBZ		6931	24.099	166,971.95	69,310.00	PEN	0.008000	55.45	0.00	USD	1.0000000	000009	9/25/2019	198832
1113						166,971.95	69,310.00	3.46	55.45		0.00	USD	1.0000000	166,971.95	9/27/2019	
2calpr11	Sell	CBZ		7471	23.658	176,685.49	74,710.00	PEN	0.008000	59.77	0.00	USD	1.0000000	000009	9/26/2019	198988
1113						176,685.49	74,710.00	3.66	59.77		0.00	USD	1.0000000	176,685.49	9/30/2019	
2calpr11	Sell	CBZ		7170	23.414	167,814.67	71,700.00	PEN	0.008000	57.36	0.00	USD	1.0000000	000009	9/27/2019	199363
1113						167,814.67	71,700.00	3.48	57.36		0.00	USD	1.0000000	167,814.67	10/1/2019	
2calpr11	Sell	CBZ		5992	23.46	140,520.27	59,920.00	PEN	0.008000	47.94	0.00	USD	1.0000000	000009	9/30/2019	200493
1113						140,520.27	59,920.00	2.91	47.94		0.00	USD	1.0000000	140,520.27	10/2/2019	

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						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	EGBN		8735	45.00	392,976.89	563,700.99	SANDLER	0.010000	87.35	0.00	USD	1.0000000	000009	9/18/2019	197878
1113						392,976.89	563,700.99	8.14	87.35		0.00	USD	1.0000000	392,976.89	9/20/2019	
2calpr11	Sell	EGBN		6690	44.508	297,687.46	426,297.79	SANDLER	0.010000	66.90	0.00	USD	1.0000000	000009	9/19/2019	198018
1113						297,687.46	426,297.79	6.17	66.90		0.00	USD	1.0000000	297,687.46	9/23/2019	
2calpr11	Sell	EGBN		11672	44.425	518,401.14	715,547.11	SANDLER	0.010000	116.72	0.00	USD	1.0000000	000009	9/20/2019	198382
1113						518,401.14	715,547.11	10.74	116.72		0.00	USD	1.0000000	518,401.14	9/24/2019	
2calpr11	Sell	EGBN		6424	44.149	283,557.20	312,939.15	PEN	0.008000	51.39	0.00	USD	1.0000000	000009	9/23/2019	198484
1113						283,557.20	312,939.15	5.87	51.39		0.00	USD	1.0000000	283,557.20	9/25/2019	
2calpr11	Sell	EGBN		6430	43.304	278,386.23	307,340.10	PEN	0.008000	51.44	0.00	USD	1.0000000	000009	9/24/2019	198608
1113						278,386.23	307,340.10	5.76	51.44		0.00	USD	1.0000000	278,386.23	9/26/2019	
2calpr11	Sell	FOE		25589	11.729	299,914.78	370,510.81	PEN	0.008000	204.71	0.00	USD	1.0000000	000009	9/23/2019	198485
1113						299,914.78	370,510.81	6.21	204.71		0.00	USD	1.0000000	299,914.78	9/25/2019	
2calpr11	Sell	FOE		7059	11.445	80,729.29	102,209.38	PEN	0.008000	56.47	0.00	USD	1.0000000	000009	9/24/2019	198609
1113						80,729.29	102,209.38	1.67	56.47		0.00	USD	1.0000000	80,729.29	9/26/2019	
2calpr11	Sell	FOE		5680	11.562	65,627.06	81,533.68	PEN	0.008000	45.44	0.00	USD	1.0000000	000009	9/25/2019	198834
1113						65,627.06	81,533.68	1.36	45.44		0.00	USD	1.0000000	65,627.06	9/27/2019	
2calpr11	Sell	IBKC		8929	70.292	627,554.63	675,575.95	PEN	0.008000	71.43	0.00	USD	1.0000000	000009	9/5/2019	195538
1113						627,554.63	675,575.95	12.99	71.43		0.00	USD	1.0000000	627,554.63	9/9/2019	
2calpr11	Sell	IBKC		10296	69.271	713,118.12	637,242.16	PEN	0.008000	82.37	0.00	USD	1.0000000	000009	9/6/2019	195659
1113						713,118.12	637,242.16	14.76	82.37		0.00	USD	1.0000000	713,118.12	9/10/2019	
2calpr11	Sell	IBKC		10298	71.177	732,878.05	612,586.18	PEN	0.008000	82.38	0.00	USD	1.0000000	000009	9/9/2019	195780
1113						732,878.05	612,586.18	15.17	82.38		0.00	USD	1.0000000	732,878.05	9/11/2019	
2calpr11	Sell	MDR		41443	2.179	89,954.31	742,484.62	PEN	0.008000	331.54	0.00	USD	1.0000000	000009	9/18/2019	197879
1113						89,954.31	742,484.62	1.87	331.54		0.00	USD	1.0000000	89,954.31	9/20/2019	
2calpr11	Sell	MDR		82883	1.586	130,803.23	793,550.35	PEN	0.008000	663.06	0.00	USD	1.0000000	000009	9/19/2019	198019
1113						130,803.23	793,550.35	2.72	663.06		0.00	USD	1.0000000	130,803.23	9/23/2019	

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						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	SIGI		4993	78.667	392,723.76	201,867.55	SANDLER	0.010000	49.93	0.00	USD	1.0000000	000009	9/3/2019	194942
1113						392,723.76	201,867.55	8.14	49.93		0.00	USD	1.0000000	392,723.76	9/5/2019	
2calpr11	Sell	SIGI		5143	78.878	405,610.75	207,710.83	SANDLER	0.010000	51.43	0.00	USD	1.0000000	000009	9/4/2019	195252
1113						405,610.75	207,710.83	8.40	51.43		0.00	USD	1.0000000	405,610.75	9/6/2019	
2calpr11	Sell	SIGI		2109	79.524	167,692.18	85,074.74	SANDLER	0.010000	21.09	0.00	USD	1.0000000	000009	9/5/2019	195540
1113						167,692.18	85,074.74	3.48	21.09		0.00	USD	1.0000000	167,692.18	9/9/2019	
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	
2calpr11	Sell	TMST		4366	4.96	21,617.80	54,939.13	PEN	0.008000	34.93	0.00	USD	1.0000000	000009	9/3/2019	194944
1113						21,617.80	54,939.13	0.45	34.93		0.00	USD	1.0000000	21,617.80	9/5/2019	
2calpr11	Sell	TMST		8736	5.274	45,998.46	109,928.58	PEN	0.008000	69.89	0.00	USD	1.0000000	000009	9/4/2019	195253
1113						45,998.46	109,928.58	0.95	69.89		0.00	USD	1.0000000	45,998.46	9/6/2019	
2calpr11	Sell	WWW		27362	28.224	771,975.48	730,061.04	WSA	0.010000	273.62	0.00	USD	1.0000000	000009	9/25/2019	198835
1113						771,975.48	730,061.04	15.99	273.62		0.00	USD	1.0000000	771,975.48	9/27/2019	

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Portfolio:2calpr11 - Calpers

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	148,116,638.60	127,385,139.86	279,420.52
000009	PRINCIPAL CASH	000009	Liquid Assets		4,847,634.72		0.00
ABCB	AMERIS BANCORP	03076K108	Financials	34,701	1,396,368.24	1,348,252.43	5,205.15
ACHC	ACADIA HEALTHCARE COMPANY, INC.	00404A109	Health Care	22,897	711,638.76	750,442.31	0.00
ADT	ADT, INC.	00090Q103	Industrials	126,097	790,628.19	736,106.49	1,440.22
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	82,437	1,337,128.14	1,312,441.43	0.00
AKR	ACADIA REALTY TRUST	004239109	Real Estate	71,996	2,057,645.68	2,079,379.30	20,158.88
ANIP	ANI PHARMACEUTICALS, INC.	00182C103	Health Care	21,853	1,592,646.64	1,270,825.85	0.00
ATKR	ATKORE INTERNATIONAL GROUP INC.	047649108	Industrials	61,798	1,875,569.30	1,492,156.81	0.00
ATSG	AIR TRANSPORT SERVICES GROUP, INC.	00922R105	Industrials	34,054	715,815.08	743,402.87	0.00
AUB	ATLANTIC UNION BANKSHARES	04911A107	Financials	67,142	2,500,703.79	2,310,695.90	0.00
AVX	AVX CORPORATION	002444107	Info. Technology	52,755	801,876.00	893,495.83	0.00
BANR	BANNER CORP	06652V208	Financials	13,751	772,393.67	627,647.32	0.00
BDC	BELDEN, INC.	077454106	Info. Technology	14,552	776,203.68	880,425.10	1,300.10
BGS	B&G FOODS, INC	05508R106	Consumer Staples	70,533	1,333,779.03	1,952,048.84	33,503.17
BKH	BLACK HILLS CORP	092113109	Utilities	14,516	1,113,812.68	553,776.30	0.00
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	35,721	3,444,576.03	1,175,320.32	0.00
CACI	CACI INTERNATIONAL INC CLASS A	127190304	Info. Technology	6,684	1,545,741.84	822,568.69	0.00
CADE	CADENCE BANCORPORATION CLASS A	12739A100	Financials	113,172	1,985,036.88	1,868,781.87	0.00
CAKE	CHEESECAKE FACTORY INCORPORATED	163072101	Cons. Discretionary	15,057	627,575.76	821,427.62	0.00
CASH	META FINANCIAL GROUP, INC.	59100U108	Financials	73,489	2,396,476.29	2,100,614.71	3,674.45
CBZ	CBIZ INC	124805102	Industrials	62,864	1,477,304.00	628,547.77	0.00

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Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
CCMP	CABOT MICROELECTRONICS CORPORATION	12709P103	Info. Technology	6,275	886,092.75	683,662.10	0.00
CMCO	COLUMBUS MCKINNON CORPORATION	199333105	Industrials	38,328	1,396,289.04	1,485,936.23	0.00
CPE	CALLON PETROLEUM CO	13123X102	Energy	239,418	1,039,074.12	2,345,883.65	0.00
CSFL	CENTERSTATE BANKS INC	15201P109	Financials	91,594	2,196,882.09	1,345,717.12	0.00
CUB	CUBIC CORPORATION	229669106	Industrials	11,678	822,481.54	727,982.77	0.00
DBI	DESIGNER BRANDS INC	250565108	Cons. Discretionary	43,250	740,440.00	753,773.98	0.00
EBS	EMERGENT BIO SOLUTIONS INC.	29089Q105	Health Care	25,649	1,340,929.72	1,288,320.03	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	32,862	1,339,126.50	1,446,998.84	0.00
EME	EMCOR GROUP INC	29084Q100	Industrials	16,942	1,459,045.04	908,247.78	0.00
EPRT	ESSENTIAL PROPERTIES REALTY TRUST, INC.	29670E107	Real Estate	68,396	1,566,952.36	1,406,772.84	15,047.12
FBK	FB FINANCIAL CORPORATION	30257X104	Financials	16,447	617,584.85	586,912.07	0.00
FBP	FIRST BANCORP	318672706	Financials	67,902	677,661.96	747,741.19	0.00
FIBK	FIRST INTERSTATE BANCSYSTEM	32055Y201	Financials	37,436	1,506,424.64	1,499,585.54	0.00
FNB	FNB CORP	302520101	Financials	192,696	2,221,784.88	1,697,382.52	0.00
FOE	FERRO CORP	315405100	Materials	45,048	534,269.28	581,709.27	0.00
FRME	FIRST MERCHANTS CORPORATION	320817109	Financials	32,244	1,213,502.94	1,176,608.82	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	7,956	370,431.36	418,251.25	0.00
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	26,202	675,225.54	522,707.73	0.00
HGV	HILTON GRAND VA	43283X105	Cons. Discretionary	46,302	1,481,664.00	1,481,274.65	0.00
HRTG	HERITAGE INSURANCE HOLDINGS, INC	42727J102	Financials	135,594	2,027,130.30	1,973,544.85	8,135.64
HUBG	HUB GROUP, INC. CLASS A	443320106	Industrials	16,941	787,756.50	715,294.23	0.00
IBTX	INDEPENDENT BANK GROUP, INC.	45384B106	Financials	10,676	561,664.36	492,327.61	0.00

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Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
IDA	IDACORP INC	451107106	Utilities	16,300	1,836,521.00	1,130,476.92	0.00
IIVI	II-VI INCORPORATED	902104108	Info. Technology	8,401	295,799.21	309,915.09	0.00
INT	WORLD FUEL SERVICES CORPORATION	981475106	Energy	18,862	753,348.28	717,328.69	1,886.20
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	192,671	2,757,122.01	1,893,990.69	34,680.78
JAG	JAGGED PEAK ENERGY, INC.	47009K107	Energy	131,027	951,256.02	1,636,146.21	0.00
JCAP	JERNIGAN CAPITAL, INC.	476405105	Real Estate	106,600	2,052,050.00	2,087,355.75	37,310.00
KAI	KADANT INC	48282T104	Industrials	22,002	1,931,555.58	1,062,318.73	0.00
KALU	KAISER ALUMINUM CORP	483007704	Materials	11,545	1,142,608.65	972,666.25	0.00
KMPR	KEMPER CORPORATION	488401100	Financials	20,265	1,579,656.75	1,428,989.72	0.00
KOP	KOPPERS HOLDINGS INC.	50060P106	Materials	38,332	1,119,677.72	1,165,423.78	0.00
LEG	LEGGETT & PLATT, INCORPORATED	524660107	Cons. Discretionary	19,198	785,966.12	741,943.18	7,679.20
MEI	METHODE ELECTRONICS, INC.	591520200	Info. Technology	20,473	688,711.72	756,092.34	0.00
MKSI	MKS INSTRUMENT INC	55306N104	Info. Technology	12,730	1,174,724.40	592,222.48	0.00
MMS	MAXIMUS, INC.	577933104	Info. Technology	11,141	860,753.66	741,188.45	0.00
MTRN	MATERION CORP	576690101	Materials	36,349	2,230,374.64	1,235,195.36	0.00
MUR	MURPHY OIL CORPORATION	626717102	Energy	51,285	1,133,911.35	1,447,882.67	0.00
MYRG	MYR GROUP INC	55405W104	Industrials	34,936	1,093,147.44	978,079.27	0.00
NJR	NEW JERSEY RESOURCES CORPORATION	646025106	Utilities	19,063	862,028.86	765,080.27	5,957.19
NSA	NATIONAL STORAGE AFFILIATES TRUST	637870106	Real Estate	57,634	1,923,246.58	975,607.51	0.00
NUAN	NUANCE COMMUNICATIONS, INC	67020Y100	Info. Technology	44,421	724,506.51	742,597.70	0.00
NUVA	NUVASIVE, INC.	670704105	Health Care	21,775	1,380,099.50	1,231,151.27	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Communication Services	31,481	3,220,821.11	2,072,610.68	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	88,272	3,237,816.96	2,671,394.21	0.00

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Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
PDCE	PDC ENERGY	69327R101	Energy	29,319	813,602.25	1,172,929.57	0.00
PDCO	PATTERSON COMPANIES, INC.	703395103	Health Care	36,947	658,395.54	872,408.93	0.00
PEB	PEBBLEBROOK HOTEL	70509V100	Real Estate	53,433	1,486,506.06	1,988,386.27	20,304.54
PENN	PENN NATIONAL GAMING, INC.	707569109	Cons. Discretionary	37,636	700,970.50	713,017.25	0.00
PFBC	PREFERRED BANK	740367404	Financials	30,763	1,611,365.94	1,611,101.86	0.00
PGNX	PROGENICS PHARMA INC	743187106	Health Care	176,281	891,100.46	1,058,872.14	0.00
PLAB	PHOTRONICS INC	719405102	Info. Technology	74,475	810,288.00	745,639.52	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	12,911	807,066.61	495,136.85	0.00
PNFP	PINNACLE FINANCIAL PARTNERS, INC.	72346Q104	Financials	26,625	1,510,968.75	1,458,052.61	0.00
POR	PORTLAND GENERAL	736508847	Utilities	21,450	1,209,136.50	749,463.00	8,258.25
PPBI	PACIFIC PREMIER BANCORP	69478X105	Financials	47,254	1,473,852.26	1,432,870.09	0.00
PRGS	PROGRESS SOFTWARE CORP	743312100	Info. Technology	24,600	936,276.00	659,280.00	0.00
PRI	PRIMERICA	74164M108	Financials	12,503	1,590,756.69	702,329.77	0.00
PSB	PS BUSINESS PARKS, INC.	69360J107	Real Estate	8,917	1,622,448.15	1,384,492.97	0.00
PWR	QUANTA SERVICES INC.	74762E102	Industrials	44,003	1,663,313.40	1,483,528.36	1,760.12
QTS	QTS REALTY TRUST INC	74736A103	Real Estate	40,286	2,071,103.26	1,470,560.10	17,725.84
REXR	REXFORD INDUSTRIAL REALTY	76169C100	Real Estate	66,973	2,948,151.46	1,180,556.80	12,390.00
ROCK	GIBRALTAR INDS INC	374689107	Industrials	22,427	1,030,296.38	471,690.04	0.00
RUTH	RUTH'S HOSPITALITY GROUP, INC.	783332109	Cons. Discretionary	68,916	1,406,920.14	1,555,975.46	0.00
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	77,862	1,787,711.52	1,594,686.75	0.00
SF	STIFEL FINANCIAL CORP	860630102	Financials	23,800	1,365,644.00	1,400,602.12	0.00
SIGI	SELECTIVE INS GROUP	816300107	Financials	17,819	1,339,810.61	587,188.00	0.00
SIX	SIX FLAGS ENTERTAINMENT CORPORATION	83001A102	Cons. Discretionary	27,681	1,405,917.99	1,463,387.47	0.00
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	36,830	1,212,075.30	1,073,618.20	10,588.63

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SKYW	SKYWEST INC	830879102	Industrials	38,513	2,210,646.20	653,578.17	4,621.56
SNX	SYNNEX CORP	87162W100	Info. Technology	16,094	1,817,012.60	1,290,515.09	0.00
SR	SPIRE, INC	84857L101	Utilities	15,658	1,366,003.92	801,689.60	9,277.36
SYNH	SYNEOS HEALTH, INC. CLASS A	87166B102	Health Care	32,701	1,740,020.21	1,312,219.99	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	46,126	1,470,958.14	1,421,670.35	0.00
TCF	TCF FINANCIAL CORP NEW NPV	872307103	Financials	25,777	981,330.39	1,433,452.94	0.00
TECD	TECH DATA CORPORATION	878237106	Info. Technology	8,997	937,847.28	833,572.41	0.00
TERP	TERRAFORM POWER, INC CLASS A	88104R209	Utilities	69,642	1,269,225.45	799,773.89	0.00
TGNA	TEGNA, INC.	87901J105	Communication Services	45,762	710,683.86	717,106.88	3,203.34
TKR	TIMKEN CO	887389104	Industrials	15,188	660,829.88	456,703.16	0.00
TVTY	TIVITY HEALTH, INC.	88870R102	Health Care	38,232	635,798.16	689,489.60	0.00
TWNK	HOSTESS BRANDS, INC. CLASS A	44109J106	Consumer Staples	106,796	1,493,542.06	1,507,118.29	0.00
UMPQ	UMPQUA HOLDINGS CORP	904214103	Financials	72,918	1,200,230.28	1,446,259.90	15,312.78
VRNT	VERINT SYS INC	92343X100	Info. Technology	26,542	1,135,466.76	1,248,004.84	0.00
WPX	WPX ENERGY INC	98212B103	Energy	128,277	1,358,453.43	1,422,688.77	0.00
WSBC	WESBANCO, INC.	950810101	Financials	31,431	1,174,576.47	1,190,525.15	0.00
WSM	WILLIAMS SONOMA INC	969904101	Cons. Discretionary	18,095	1,230,098.10	1,087,422.85	0.00
WTFC	WINTRUST FINL CORP	97650W108	Financials	16,580	1,071,565.40	889,289.08	0.00