

Portfolio Holdings

Back Office

Manager - ALL, As of: 04/28/2017

Portfolio:2calpr11 - Calpers

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	142,735,247.14	116,865,114.54	36,274.03
000009	PRINCIPAL CASH	000009	Liquid Assets		2,565,817.66		0.00
ABM	ABM INDS INC	000957100	Industrials	19,128	826,138.32	616,776.72	3,251.76
AKR	ACADIA REALTY TRUST	004239109	Real Estate	44,389	1,290,832.12	1,328,118.88	0.00
ASGN	ON ASSIGNMENT INC	682159108	Industrials	15,386	796,533.22	587,606.94	0.00
ASTE	ASTEC INDS INC	046224101	Industrials	22,971	1,455,212.85	988,704.16	0.00
BANR	BANNER CORP	06652V208	Financials	41,516	2,291,683.20	1,928,715.22	0.00
BAS	BASIC ENERGY SERVICES, INC.	06985P209	Energy	21,946	596,272.82	727,059.27	0.00
BGC	GENERAL CABLE CORPORATION	369300108	Industrials	39,822	716,796.00	697,410.24	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	14,686	998,941.72	560,290.70	0.00
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	36,209	1,853,538.71	1,192,163.25	0.00
BMTC	BRYN MAWR BK CORP	117665109	Financials	39,674	1,702,014.60	1,227,128.65	8,331.54
BPFH	BOSTON PRIVATE FINANCIAL HOLDINGS	101119105	Financials	42,748	666,868.80	713,043.79	0.00
BRKS	BROOKS AUTOMATION, INC.	114340102	Info. Technology	32,194	813,220.44	705,661.46	0.00
CACI	CACI INTERNATIONAL INC CLASS A	127190304	Info. Technology	8,561	1,010,198.00	1,075,833.57	0.00
CASS	CASS INFORMATION SYSTEMS	14808P109	Info. Technology	9,552	634,921.44	660,526.81	0.00
CBF	CAPITAL BANK FINANCIAL CORP	139794101	Financials	3,635	150,852.50	115,992.85	0.00
CBZ	CBIZ INC	124805102	Industrials	125,428	1,975,491.00	1,254,187.77	0.00
CLDT	CHATHAM LODGING TRUST	16208T102	Real Estate	34,087	659,924.32	723,154.77	3,749.57
CLNS	COLONY NORTHSTA	19625W104	Real Estate	148,034	1,934,804.38	2,007,607.25	0.00
CNO	CNO FINANCIAL INC	12621E103	Financials	134,764	2,839,477.48	2,495,038.72	0.00
COLM	COLUMBIA SPORTSWEAR CO	198516106	Cons. Discretionary	12,187	690,027.94	800,084.12	0.00
COR	CORESITE REALTY CORP	21870Q105	Real Estate	23,706	2,319,632.10	1,217,303.10	0.00
COWN	COWEN GROUP, INC. CLASS A	223622606	Financials	46,049	732,179.10	737,533.76	0.00
CPE	CALLON PETE CO DEL	13123X102	Energy	98,861	1,170,514.24	777,277.10	0.00
CPK	CHESAPEAKE UTILITIES CORP.	165303108	Utilities	20,515	1,503,749.50	996,003.25	0.00

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CPN	CALPINE	131347304	Utilities	57,559	587,101.80	662,043.62	0.00
CRZO	CARRIZO OIL & GAS	144577103	Energy	28,991	729,123.65	860,015.42	0.00
CSFL	CENTERSTATE BANKS INC	15201P109	Financials	93,122	2,349,468.06	1,369,761.73	0.00
CY	CYPRESS SEMICONDUCTOR	232806109	Info. Technology	186,381	2,611,197.81	1,674,940.74	0.00
DKS	DICKS SPORTING GOODS	253393102	Cons. Discretionary	13,713	693,192.15	520,777.23	0.00
DLX	DELUXE CORP	248019101	Industrials	27,250	1,959,547.50	1,615,925.00	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	16,234	685,886.50	738,696.91	0.00
EME	EMCOR GROUP INC	29084Q100	Industrials	17,151	1,127,506.74	921,603.06	0.00
ESL	ESTERLINE TECHNOLOGIES	297425100	Industrials	16,488	1,507,827.60	1,425,107.03	0.00
ETM	ENTERCOM COMM CORP CL A	293639100	Cons. Discretionary	76,250	964,562.50	890,485.19	0.00
EVHC	ENVISION HEALTHCARE	29414D100	Health Care	13,820	774,334.60	911,959.51	0.00
FAF	FIRST AMERICAN FINANCIAL	31847R102	Financials	34,760	1,508,931.60	1,446,375.23	0.00
FGL	FIDELITY & GUAR	315785105	Financials	25,427	723,398.15	709,647.23	0.00
FIBK	FIRST INTERSTATE BANCYSYSTEM	32055Y201	Financials	17,275	652,131.25	722,153.99	4,146.00
FNB	FNB CORP	302520101	Financials	158,060	2,250,774.40	1,242,199.03	0.00
FOE	FERRO CORP	315405100	Materials	84,354	1,511,623.68	1,150,123.89	0.00
FSB	FRANKLIN FINANCIAL NETWORK, INC.	35352P104	Financials	37,828	1,533,925.40	1,434,636.79	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	20,517	1,083,913.11	1,084,734.62	2,077.05
GBNK	GUARANTY BANCORP	40075T607	Financials	32,704	822,505.60	678,832.98	0.00
GNBC	GREEN BANCORP, INC.	39260X100	Financials	82,589	1,486,602.00	1,443,684.47	0.00
HFWA	HERITAGE FINANCIAL CORP	42722X106	Financials	53,990	1,425,336.00	1,007,715.62	0.00
HPP	HUDSON PACIFIC PROPERTIES, INC.	444097109	Real Estate	42,538	1,461,605.68	1,252,318.72	0.00
HTBK	HERITAGE COMMERCE CORP	426927109	Financials	67,873	969,226.44	761,218.79	0.00
HTLF	HEARTLAND FINL USA INC	42234Q102	Financials	48,833	2,343,984.00	1,755,289.39	0.00
IBKC	IBERIABANK CORP	450828108	Financials	28,975	2,299,166.25	1,788,619.58	0.00
IDA	IDACORP INC	451107106	Utilities	16,468	1,391,875.36	1,144,713.29	0.00

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IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	74,180	682,456.00	702,881.46	4,041.96
JCP	PENNEY J C INC	708160106	Cons. Discretionary	130,913	704,311.94	1,272,480.06	0.00
KAI	KADANT INC	48282T104	Industrials	22,865	1,421,059.75	1,117,127.86	4,801.65
KALU	KAISER ALUMINUM CORP	483007704	Materials	11,749	991,733.09	989,853.25	5,874.50
KS	KAPSTONE PAPER & PACKAGING CORP	48562P103	Materials	45,800	965,922.00	557,784.46	0.00
LNCE	SNYDERS LANCE INC	833551104	Consumer Staples	28,399	1,001,348.74	1,077,219.40	0.00
MDP	MEREDITH CORP	589433101	Cons. Discretionary	21,740	1,272,877.00	1,059,354.24	0.00
MKSI	MKS INSTRUMENT INC	55306N104	Info. Technology	25,422	1,989,271.50	1,209,971.55	0.00
MOD	MODINE MANUFACTURING CO	607828100	Cons. Discretionary	71,254	862,173.40	1,014,279.47	0.00
MTRN	MATERION CORP	576690101	Materials	36,794	1,400,011.70	1,252,101.67	0.00
MYRG	MYR GROUP INC	55405W104	Industrials	41,644	1,759,875.44	1,130,218.16	0.00
NCMI	NATIONAL CINEMEDIA	635309107	Cons. Discretionary	58,369	692,840.03	822,544.13	0.00
NCR	NCR CORP NEW	62886E108	Info. Technology	66,398	2,738,917.50	1,672,019.78	0.00
NSA	NATIONAL STORAGE AFFILIATES TRUST	637870106	Real Estate	58,613	1,436,018.50	994,568.88	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Cons. Discretionary	21,145	1,459,005.00	1,385,907.54	0.00
ODP	OFFICE DEPOT INC	676220106	Cons. Discretionary	345,455	1,716,911.35	1,224,349.07	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	26,281	612,872.92	742,469.79	0.00
PDCE	PDC ENERGY	69327R101	Energy	23,580	1,302,323.40	1,415,651.65	0.00
PFBC	PREFERRED BANK	740367404	Financials	17,702	938,028.98	959,780.99	0.00
PGNX	PROGENICS PHARMA INC	743187106	Health Care	200,339	1,586,684.88	1,289,673.24	0.00
PLAB	PHOTRONICS INC	719405102	Info. Technology	61,559	707,928.50	621,708.46	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	13,068	679,405.32	501,157.80	0.00
PMC	PHARMERICA	71714F104	Health Care	37,570	886,652.00	1,240,937.10	0.00
POR	PORTLAND GENERAL	736508847	Utilities	21,831	989,817.54	762,775.14	0.00
PPBI	PACIFIC PREMIER BANCORP	69478X105	Financials	67,888	2,481,306.40	1,502,678.45	0.00
PRGS	PROGRESS SOFTWARE CORP	743312100	Info. Technology	24,871	739,166.12	666,542.80	0.00
PRI	PRIMERICA	74164M108	Financials	12,648	1,059,902.40	710,474.84	0.00

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PRXL	PAREXEL INTL CORP	699462107	Health Care	9,442	602,682.86	664,244.70	0.00
RDN	RADIAN GROUP INC	750236101	Financials	49,861	841,653.68	632,722.64	0.00
REI	RING ENERGY, INC.	76680V108	Energy	162,423	1,949,076.00	1,485,028.58	0.00
REN	RESOLUTE ENERGY CORP	76116A306	Energy	16,884	632,305.80	713,391.21	0.00
REXR	REXFORD INDUSTRIAL REALTY	76169C100	Real Estate	62,910	1,568,975.40	1,046,926.90	0.00
ROCK	GIBRALTAR INDS INC	374689107	Industrials	42,815	1,680,488.75	987,398.68	0.00
RRGB	Red Robin Gourmet Burgers, Inc.	75689M101	Cons. Discretionary	12,960	761,400.00	731,217.96	0.00
SAIC	SCIENCE APPLICATIONS INTERNATIONAL	808625107	Info. Technology	24,359	1,777,963.41	1,201,873.63	0.00
SBGI	SINCLAIR BROADCAST GRP CL A	829226109	Cons. Discretionary	52,162	2,057,790.90	1,531,832.88	0.00
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	28,813	783,425.47	655,953.25	0.00
SF	STIFEL FINANCIAL CORP	860630102	Financials	13,674	668,248.38	713,435.48	0.00
SIGI	SELECTIVE INS GROUP	816300107	Financials	30,419	1,606,123.20	1,096,211.55	0.00
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	37,208	1,396,044.16	1,087,859.05	0.00
SKYW	SKYWEST INC	830879102	Industrials	63,769	2,372,206.80	1,161,286.84	0.00
SNV	SYNOVUS FINL CORP	87161C501	Financials	47,057	1,966,982.60	1,469,113.17	0.00
SPN	SUPERIOR ENERGY SERVICES	868157108	Energy	81,176	980,606.08	1,504,901.18	0.00
SR	SPIRE, INC	84857L101	Utilities	15,938	1,092,549.90	816,025.60	0.00
SRG	SERITAGE GROWTH PROPERTIES	81752R100	Real Estate	12,929	536,553.50	602,690.90	0.00
STBZ	STATE BANK & TRUST	856190103	Financials	62,769	1,685,975.34	1,293,980.93	0.00
SUI	SUN COMMUNITIES INC	866674104	Real Estate	18,003	1,505,230.83	1,193,058.81	0.00
SXT	SENSIENT TECH CORP	81725T100	Materials	17,020	1,392,236.00	1,087,707.00	0.00
TCBK	TRICO BANCSHARES	896095106	Financials	47,733	1,692,612.18	1,171,188.96	0.00
TKR	TIMKEN CO	887389104	Industrials	36,857	1,778,350.25	1,144,571.87	0.00
TMST	TIMKEN STEEL	887399103	Materials	50,421	760,348.68	647,954.65	0.00
TOWR	TOWER INTERNATIONAL, INC	891826109	Cons. Discretionary	52,595	1,425,324.50	1,227,111.70	0.00
TTEK	TETRA TECH INC NEW	88162G103	Industrials	33,410	1,468,369.50	858,919.40	0.00

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UCBI	UNITED CMNTY BKS GA CAP STK	90984P303	Financials	94,150	2,575,002.50	1,870,091.85	0.00
USNA	USANA HEALTH SCIENCES	90328M107	Consumer Staples	17,062	969,974.70	1,152,953.31	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	27,015	1,061,689.50	1,270,245.30	0.00
WEB	WEB.COM GROUP INC	94733A104	Info. Technology	26,252	506,663.60	588,749.62	0.00
WTFC	WINTRUST FINL CORP	97650W108	Financials	26,943	1,909,180.98	1,447,336.63	0.00

Account	Symbol	Security Name	Sedol	Exchange	Country	Currency	Side	Sub-Side
2calpr11	000009	PACIFIC PREMIER BANCORP			US	USD	Distribution	
2calpr11	000009	PRINCIPAL CASH			US	USD	Income	
2calpr11	000009	PRINCIPAL CASH			US	USD	Income	
2calpr11	000009	PRINCIPAL CASH			US	USD	Income	
2calpr11	BAS	BASIC ENERGY SERVICES, INC.	BYQ43R1		US	USD	Buy	
2calpr11	FSB	FRANKLIN FINANCIAL NETWORK, INC.	B84SJL9		US	USD	Buy	
2calpr11	MOD	MODINE MANUFACTURING CO	2598354		US	USD	Buy	
2calpr11	PPBI	PACIFIC PREMIER BANCORP	2767217		US	USD	Free Delivery	
2calpr11	PSTB	PARK STERLING BANK	B1LJ7C3		US	USD	Sell	
2calpr11	000009	PRINCIPAL CASH			US	USD	Income	
2calpr11	000009	PRINCIPAL CASH			US	USD	Income	
2calpr11	FSB	FRANKLIN FINANCIAL NETWORK, INC.	B84SJL9		US	USD	Buy	
2calpr11	MOD	MODINE MANUFACTURING CO	2598354		US	USD	Buy	
2calpr11	PSTB	PARK STERLING BANK	B1LJ7C3		US	USD	Sell	
2calpr11	000009	PRINCIPAL CASH			US	USD	Income	
2calpr11	000009	PRINCIPAL CASH			US	USD	Income	
2calpr11	FSB	FRANKLIN FINANCIAL NETWORK, INC.	B84SJL9		US	USD	Buy	
2calpr11	PSTB	PARK STERLING BANK	B1LJ7C3		US	USD	Sell	
2calpr11	000009	PRINCIPAL CASH			US	USD	Income	
2calpr11	FSB	FRANKLIN FINANCIAL NETWORK, INC.	B84SJL9		US	USD	Buy	
2calpr11	PSTB	PARK STERLING BANK	B1LJ7C3		US	USD	Sell	
2calpr11	BRKS	BROOKS AUTOMATION, INC.	2145460		US	USD	Buy	
2calpr11	VDSI	VASCO DATA SECURITY INTERNATIONAL, INC	2245229		US	USD	Sell	
2calpr11	BRKS	BROOKS AUTOMATION, INC.	2145460		US	USD	Buy	
2calpr11	FSB	FRANKLIN FINANCIAL NETWORK, INC.	B84SJL9		US	USD	Buy	
2calpr11	PSTB	PARK STERLING BANK	B1LJ7C3		US	USD	Sell	
2calpr11	VDSI	VASCO DATA SECURITY INTERNATIONAL, INC	2245229		US	USD	Sell	
2calpr11	BRKS	BROOKS AUTOMATION, INC.	2145460		US	USD	Buy	
2calpr11	FSB	FRANKLIN FINANCIAL NETWORK, INC.	B84SJL9		US	USD	Buy	
2calpr11	PSTB	PARK STERLING BANK	B1LJ7C3		US	USD	Sell	
2calpr11	VDSI	VASCO DATA SECURITY INTERNATIONAL, INC	2245229		US	USD	Sell	
2calpr11	000009	PRINCIPAL CASH			US	USD	Income	
2calpr11	BRKS	BROOKS AUTOMATION, INC.	2145460		US	USD	Buy	

Trade Date	Settle Date	Ticket Id	Order Id	Transact Id	Broker	Broker Reason	Allocation Method	Allocation Reason	Cash Account
4/3/2017	4/3/2017	0	0	33236	{NONE}	Not assigned			000009
4/3/2017	4/3/2017	0	1676	29809	{NONE}	Not assigned			000009
4/3/2017	4/3/2017	0	0	35464	{NONE}	Not assigned			000009
4/3/2017	4/3/2017	0	0	35465	{NONE}	Not assigned			000009
4/3/2017	4/6/2017	1401	1366	31124	SEAPORT	Execution	Pro-Rata		000009
4/3/2017	4/6/2017	1402	1328	31125	SANDLER	Execution	Pro-Rata		000009
4/3/2017	4/6/2017	1403	1365	31126	PEN	Execution	Pro-Rata		000009
4/3/2017	4/3/2017	0	0	33235	{NONE}	Not assigned			000009
4/3/2017	4/6/2017	1404	1329	31127	SANDLER	Execution	Pro-Rata		000009
4/4/2017	4/4/2017	0	1675	31197	{NONE}	Not assigned			000009
4/4/2017	4/4/2017	0	1272	31225	{NONE}	Not assigned			000009
4/4/2017	4/7/2017	1405	1328	31400	SANDLER	Execution	Pro-Rata		000009
4/4/2017	4/7/2017	1406	1365	31401	PEN	Execution	Pro-Rata		000009
4/4/2017	4/7/2017	1407	1329	31402	SANDLER	Execution	Pro-Rata		000009
4/5/2017	4/5/2017	0	1403	33298	{NONE}	Not assigned			000009
4/5/2017	4/5/2017	0	1407	33364	{NONE}	Not assigned			000009
4/5/2017	4/10/2017	1408	1328	33819	SANDLER	Execution	Pro-Rata		000009
4/5/2017	4/10/2017	1409	1329	33857	SANDLER	Execution	Pro-Rata		000009
4/6/2017	4/6/2017	0	3123	33454	{NONE}	Not assigned			000009
4/6/2017	4/11/2017	1410	1328	33499	SANDLER	Execution	Pro-Rata		000009
4/6/2017	4/11/2017	1411	1329	33500	SANDLER	Execution	Pro-Rata		000009
4/7/2017	4/12/2017	1522	1475	33878	RAJA	Execution	Pro-Rata		000009
4/7/2017	4/12/2017	1526	1476	33879	PEN	Execution	Pro-Rata		000009
4/10/2017	4/13/2017	1527	1475	33968	RAJA	Execution	Manual		000009
4/10/2017	4/13/2017	1412	1328	33969	SANDLER	Execution	Pro-Rata		000009
4/10/2017	4/13/2017	1413	1329	33970	SANDLER	Execution	Pro-Rata		000009
4/10/2017	4/13/2017	1528	1476	34089	PEN	Execution	Pro-Rata		000009
4/11/2017	4/17/2017	1529	1475	34125	RAJA	Execution	Pro-Rata		000009
4/11/2017	4/17/2017	1530	1328	34126	SANDLER	Execution	Pro-Rata		000009
4/11/2017	4/17/2017	1531	1329	34127	SANDLER	Execution	Pro-Rata		000009
4/11/2017	4/17/2017	1532	1476	34128	PEN	Execution	Pro-Rata		000009
4/12/2017	4/12/2017	0	1984	34234	{NONE}	Not assigned			000009
4/12/2017	4/18/2017	1534	1475	34323	RAJA	Execution	Pro-Rata		000009

Basket	Shares	Price	Total Cost (Native)	Total Cost (USD)	Commission (Native)	Commission (USD)	Other Fees (Native)	Other Fees (USD)
	35.75	1	35.75	35.75	0.00	0.00	0.00	0.00
	7,058.55	0	7,058.55	7,058.55	0.00	0.00	0.00	0.00
	549.78	0	549.78	549.78	0.00	0.00	0.00	0.00
	1,788.26	0	1,788.26	1,788.26	0.00	0.00	0.00	0.00
	10,857.00	33.137	359,876.98	359,876.98	108.57	108.57	0.00	0.00
	2,332.00	38.5508	89,923.79	89,923.79	23.32	23.32	0.00	0.00
	11,194.00	11.9041	133,366.44	133,366.44	111.94	111.94	0.00	0.00
	0.97	37	35.75	35.75	0.00	0.00	0.00	0.00
	7,392.00	12.1924	90,050.33	90,050.33	73.92	73.92	0.00	0.00
	5,902.90	0	5,902.90	5,902.90	0.00	0.00	0.00	0.00
	8,367.45	0	8,367.45	8,367.45	0.00	0.00	0.00	0.00
	2,685.00	38.6334	103,757.53	103,757.53	26.85	26.85	0.00	0.00
	6,822.00	11.4661	78,289.95	78,289.95	68.22	68.22	0.00	0.00
	6,798.00	12.2389	83,130.24	83,130.24	67.98	67.98	0.00	0.00
	6,257.08	0	6,257.08	6,257.08	0.00	0.00	0.00	0.00
	8,473.50	0	8,473.50	8,473.50	0.00	0.00	0.00	0.00
	3,665.00	38.2418	140,192.85	140,192.85	36.65	36.65	0.00	0.00
	9,740.00	12.0956	117,711.17	117,711.17	97.40	97.40	0.00	0.00
	5,101.52	0	5,101.52	5,101.52	0.00	0.00	0.00	0.00
	2,766.00	38.2968	105,956.61	105,956.61	27.66	27.66	0.00	0.00
	8,842.00	11.9577	105,639.25	105,639.25	88.42	88.42	0.00	0.00
	7,231.00	22.0003	159,156.48	159,156.48	72.31	72.31	0.00	0.00
	12,588.00	12.5624	158,006.16	158,006.16	125.88	125.88	0.00	0.00
	7,823.00	22.0237	172,369.64	172,369.64	78.23	78.23	0.00	0.00
	2,655.00	38.0779	101,123.37	101,123.37	26.55	26.55	0.00	0.00
	8,497.00	11.891	100,950.65	100,950.65	84.97	84.97	0.00	0.00
	5,666.00	12.4196	70,311.26	70,311.26	56.66	56.66	0.00	0.00
	13,251.00	21.7988	288,988.41	288,988.41	132.51	132.51	0.00	0.00
	1,383.00	38.1927	52,834.33	52,834.33	13.83	13.83	0.00	0.00
	4,408.00	11.9736	52,734.39	52,734.39	44.08	44.08	0.00	0.00
	7,313.00	12.3055	89,915.03	89,915.03	73.13	73.13	0.00	0.00
	4,580.00	0	4,580.00	4,580.00	0.00	0.00	0.00	0.00
	3,889.00	21.8843	85,146.93	85,146.93	38.89	38.89	0.00	0.00

Description	Notes
Free Delivery of PPBI	
Div Accrued for SNV	
Interest	
Interest	
Sell Fractions	
Div Accrued for SJI	
Div Accrued for SR	
Div Accrued for CPK	
Div Accrued for UCBI	
Div Accrued for SKYW	
Correction from DTC Station	
Div Accrued for KS	

Account	Symbol	Security Name	Sedol	Exchange	Country	Currency	Side	Sub-Side
2calpr11	FSB	FRANKLIN FINANCIAL NETWORK, INC.	B84SJL9		US	USD	Buy	
2calpr11	PSTB	PARK STERLING BANK	B1LJ7C3		US	USD	Sell	
2calpr11	VDSI	VASCO DATA SECURITY INTERNATIONAL, INC	2245229		US	USD	Sell	
2calpr11	000009	PRINCIPAL CASH			US	USD	Income	
2calpr11	FSB	FRANKLIN FINANCIAL NETWORK, INC.	B84SJL9		US	USD	Buy	
2calpr11	IDA	IDACORP INC	2296937		US	USD	Buy	
2calpr11	PNM	PNM RES INC	2707826		US	USD	Sell	
2calpr11	PSTB	PARK STERLING BANK	B1LJ7C3		US	USD	Sell	
2calpr11	SJI	SOUTH JERSEY INDS INC	2825933		US	USD	Buy	
2calpr11	VDSI	VASCO DATA SECURITY INTERNATIONAL, INC	2245229		US	USD	Sell	
2calpr11	000009	PRINCIPAL CASH			US	USD	Income	
2calpr11	000009	PRINCIPAL CASH			US	USD	Income	
2calpr11	000009	PRINCIPAL CASH			US	USD	Income	
2calpr11	000009	PRINCIPAL CASH			US	USD	Income	
2calpr11	000009	PRINCIPAL CASH			US	USD	Income	
2calpr11	000009	PRINCIPAL CASH			US	USD	Income	
2calpr11	000009	PRINCIPAL CASH			US	USD	Income	
2calpr11	FSB	FRANKLIN FINANCIAL NETWORK, INC.	B84SJL9		US	USD	Buy	
2calpr11	PSTB	PARK STERLING BANK	B1LJ7C3		US	USD	Sell	
2calpr11	SJI	SOUTH JERSEY INDS INC	2825933		US	USD	Buy	
2calpr11	FSB	FRANKLIN FINANCIAL NETWORK, INC.	B84SJL9		US	USD	Buy	
2calpr11	PSTB	PARK STERLING BANK	B1LJ7C3		US	USD	Sell	
2calpr11	000009	PRINCIPAL CASH			US	USD	Income	
2calpr11	000009	PRINCIPAL CASH			US	USD	Income	
2calpr11	BRO	BROWN & BROWN INC	2692687		US	USD	Sell	
2calpr11	FGL	FIDELITY & GUAR			US	USD	Buy	
2calpr11	FSB	FRANKLIN FINANCIAL NETWORK, INC.	B84SJL9		US	USD	Buy	
2calpr11	IRT	INDEPENDENCE REALTY TRUST, INC.	BCRYTK1	AM	US	USD	Buy	
2calpr11	PEB	PEBBLEBROOK HOTEL	B4XBDV9		US	USD	Sell	
2calpr11	PSTB	PARK STERLING BANK	B1LJ7C3		US	USD	Sell	
2calpr11	000009	PRINCIPAL CASH			US	USD	Income	
2calpr11	IRT	INDEPENDENCE REALTY TRUST, INC.	BCRYTK1	AM	US	USD	Buy	
2calpr11	IRT	INDEPENDENCE REALTY TRUST, INC.	BCRYTK1	AM	US	USD	Buy	

Trade Date	Settle Date	Ticket Id	Order Id	Transact Id	Broker	Broker Reason	Allocation Method	Allocation Reason	Cash Account
4/12/2017	4/18/2017	1535	1328	34324	SANDLER	Execution	Pro-Rata		000009
4/12/2017	4/18/2017	1536	1329	34325	SANDLER	Execution	Pro-Rata		000009
4/12/2017	4/18/2017	1537	1476	34326	PEN	Execution	Pro-Rata		000009
4/13/2017	4/13/2017	0	3124	34468	{NONE}	Not assigned			000009
4/13/2017	4/19/2017	1538	1328	34552	SANDLER	Execution	Pro-Rata		000009
4/13/2017	4/19/2017	1544	1479	36033	TMC	Execution	Pro-Rata		000009
4/13/2017	4/19/2017	1543	1478	35396	SEAPORT	Execution	Pro-Rata		000009
4/13/2017	4/19/2017	1539	1329	34555	SANDLER	Execution	Pro-Rata		000009
4/13/2017	4/19/2017	1546	1480	36071	TMC	Execution	Pro-Rata		000009
4/13/2017	4/19/2017	1540	1476	34557	PEN	Execution	Pro-Rata		000009
4/14/2017	4/14/2017	0	3116	34707	{NONE}	Not assigned			000009
4/17/2017	4/17/2017	0	3118	34855	{NONE}	Not assigned			000009
4/17/2017	4/17/2017	0	3119	34931	{NONE}	Not assigned			000009
4/17/2017	4/17/2017	0	3121	35147	{NONE}	Not assigned			000009
4/17/2017	4/17/2017	0	1842	35179	{NONE}	Not assigned			000009
4/17/2017	4/17/2017	0	3122	35214	{NONE}	Not assigned			000009
4/17/2017	4/17/2017	0	3125	35339	{NONE}	Not assigned			000009
4/17/2017	4/20/2017	1548	1328	35475	SANDLER	Execution	Pro-Rata		000009
4/17/2017	4/20/2017	1549	1329	35476	SANDLER	Execution	Pro-Rata		000009
4/17/2017	4/20/2017	1550	1480	35477	TMC	Execution	Pro-Rata		000009
4/18/2017	4/21/2017	1551	1328	35762	SANDLER	Execution	Pro-Rata		000009
4/18/2017	4/21/2017	1552	1329	35763	SANDLER	Execution	Pro-Rata		000009
4/19/2017	4/19/2017	0	0	36622	{NONE}	Not assigned			000009
4/19/2017	4/19/2017	0	5153	36766	{NONE}	Not assigned			000009
4/19/2017	4/24/2017	1617	1533	36404	TMC	Execution	Pro-Rata		000009
4/19/2017	4/24/2017	1620	1534	36405	SANDLER	Execution	Pro-Rata		000009
4/19/2017	4/24/2017	1553	1328	36406	SANDLER	Execution	Pro-Rata		000009
4/19/2017	4/24/2017	1562	1532	36407	CITI	Execution	Pro-Rata		000009
4/19/2017	4/24/2017	1613	1530	36408	CITI	Execution	Pro-Rata		000009
4/19/2017	4/24/2017	1554	1329	36409	SANDLER	Execution	Pro-Rata		000009
4/20/2017	4/20/2017	0	2643	36574	{NONE}	Not assigned			000009
4/20/2017	4/25/2017	1621	1532	36648	CITI	Execution	Pro-Rata		000009
4/21/2017	4/26/2017	1622	1532	36714	CITI	Execution	Pro-Rata		000009

Basket	Shares	Price	Total Cost (Native)	Total Cost (USD)	Commission (Native)	Commission (USD)	Other Fees (Native)	Other Fees (USD)
	1,203.00	37.9654	45,684.41	45,684.41	12.03	12.03	0.00	0.00
	3,827.00	11.9192	45,575.51	45,575.51	38.27	38.27	0.00	0.00
	4,391.00	12.2543	53,763.55	53,763.55	43.91	43.91	0.00	0.00
	3,232.25	0	3,232.25	3,232.25	0.00	0.00	0.00	0.00
	2,143.00	37.7577	80,936.18	80,936.18	21.43	21.43	0.00	0.00
	6,327.00	84.7303	536,151.88	536,151.88	63.27	63.27	0.00	0.00
	31,344.00	37.6568	1,179,975.57	1,179,975.57	313.44	313.44	0.00	0.00
	6,908.00	11.7137	80,847.39	80,847.39	69.08	69.08	0.00	0.00
	13,231.00	37.4552	495,702.06	495,702.06	132.31	132.31	0.00	0.00
	3,636.00	12.1381	44,096.81	44,096.81	36.36	36.36	0.00	0.00
	11,541.14	0	11,541.14	11,541.14	0.00	0.00	0.00	0.00
	39,969.18	0	39,969.18	39,969.18	0.00	0.00	0.00	0.00
	18,964.80	0	18,964.80	18,964.80	0.00	0.00	0.00	0.00
	8,725.56	0	8,725.56	8,725.56	0.00	0.00	0.00	0.00
	6,985.92	0	6,985.92	6,985.92	0.00	0.00	0.00	0.00
	9,121.95	0	9,121.95	9,121.95	0.00	0.00	0.00	0.00
	12,062.01	0	12,062.01	12,062.01	0.00	0.00	0.00	0.00
	1,590.00	37.6063	59,809.92	59,809.92	15.90	15.90	0.00	0.00
	5,140.00	11.6326	59,738.85	59,738.85	51.40	51.40	0.00	0.00
	2,315.00	37.6642	87,215.77	87,215.77	23.15	23.15	0.00	0.00
	1,909.00	37.7713	72,124.50	72,124.50	19.09	19.09	0.00	0.00
	6,217.00	11.6003	72,055.32	72,055.32	62.17	62.17	0.00	0.00
	34.63	0	34.63	34.63	0.00	0.00	0.00	0.00
	10,379.00	0	10,379.00	10,379.00	0.00	0.00	0.00	0.00
	17,227.00	41.9744	722,904.95	722,904.95	172.27	172.27	0.00	0.00
	25,427.00	27.8992	709,647.23	709,647.23	254.27	254.27	0.00	0.00
	1,744.00	38.3373	66,877.69	66,877.69	17.44	17.44	0.00	0.00
	8,660.00	9.3924	81,424.78	81,424.78	86.60	86.60	0.00	0.00
	22,962.00	30.1979	693,159.44	693,159.44	229.62	229.62	0.00	0.00
	2,674.00	11.6992	31,256.23	31,256.23	26.74	26.74	0.00	0.00
	20,501.91	0	20,501.91	20,501.91	0.00	0.00	0.00	0.00
	7,238.00	9.4335	68,352.05	68,352.05	72.38	72.38	0.00	0.00
	8,825.00	9.465	83,616.88	83,616.88	88.25	88.25	0.00	0.00

Description	Notes
Div Accrued for SRG	
Correction from DTC Station	
Div Accrued for AKR	
Div Accrued for CLNS	
Div Accrued for COR	
Div Accrued for PEB	
Div Accrued for POR	
Div Accrued for REXR	
Div Accrued for SUI	
sale of partial shs	
Div Accrued for BANR	
Div Accrued for CY	

Account	Symbol	Security Name	Sedol	Exchange	Country	Currency	Side	Sub-Side
2calpr11	CBF	CAPITAL BANK FINANCIAL CORP	B8HFV22		US	USD	Sell	
2calpr11	IRT	INDEPENDENCE REALTY TRUST, INC.	BCRYTK1	AM	US	USD	Buy	
2calpr11	PFBC	PREFERRED BANK	2763602		US	USD	Buy	
2calpr11	CBF	CAPITAL BANK FINANCIAL CORP	B8HFV22		US	USD	Sell	
2calpr11	IRT	INDEPENDENCE REALTY TRUST, INC.	BCRYTK1	AM	US	USD	Buy	
2calpr11	PFBC	PREFERRED BANK	2763602		US	USD	Buy	
2calpr11	CBF	CAPITAL BANK FINANCIAL CORP	B8HFV22		US	USD	Sell	
2calpr11	IRT	INDEPENDENCE REALTY TRUST, INC.	BCRYTK1	AM	US	USD	Buy	
2calpr11	PFBC	PREFERRED BANK	2763602		US	USD	Buy	
2calpr11	CBF	CAPITAL BANK FINANCIAL CORP	B8HFV22		US	USD	Sell	
2calpr11	FAF	FIRST AMERICAN FINANCIAL	B4NFPK4		US	USD	Buy	
2calpr11	FUL	H.B. FULLER COMPANY	2354664		US	USD	Buy	
2calpr11	PFBC	PREFERRED BANK	2763602		US	USD	Buy	
2calpr11	RDN	RADIAN GROUP INC	2173911		US	USD	Sell	
2calpr11	000009	PRINCIPAL CASH			US	USD	Income	
2calpr11	000009	PRINCIPAL CASH			US	USD	Income	
2calpr11	000009	PRINCIPAL CASH			US	USD	Income	
2calpr11	000009	PRINCIPAL CASH			US	USD	Income	
2calpr11	CBF	CAPITAL BANK FINANCIAL CORP	B8HFV22		US	USD	Sell	
2calpr11	FUL	H.B. FULLER COMPANY	2354664		US	USD	Buy	
2calpr11	PFBC	PREFERRED BANK	2763602		US	USD	Buy	

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Trade Date	Settle Date	Ticket Id	Order Id	Transact Id	Broker	Broker Reason	Allocation Method	Allocation Reason	Cash Account
4/24/2017	4/27/2017	1628	1535	36898	SANDLER	Execution	Pro-Rata		000009
4/24/2017	4/27/2017	1623	1532	36899	CITI	Execution	Manual		000009
4/24/2017	4/27/2017	1629	1536	36900	SANDLER	Execution	Pro-Rata		000009
4/25/2017	4/28/2017	1738	1535	38447	SANDLER	Execution	Pro-Rata		000009
4/25/2017	4/28/2017	1739	1532	38448	CITI	Execution	Pro-Rata		000009
4/25/2017	4/28/2017	1740	1536	38449	SANDLER	Execution	Pro-Rata		000009
4/26/2017	5/1/2017	1742	1535	40132	SANDLER	Execution	Pro-Rata		000009
4/26/2017	5/1/2017	1743	1532	40133	CITI	Execution	Pro-Rata		000009
4/26/2017	5/1/2017	1744	1536	40134	SANDLER	Execution	Pro-Rata		000009
4/27/2017	5/2/2017	1746	1535	41285	SANDLER	Execution	Pro-Rata		000009
4/27/2017	5/2/2017	1760	1650	41953	LOOP	Execution	Pro-Rata		000009
4/27/2017	5/2/2017	1757	1648	41287	PEN	Execution	Pro-Rata		000009
4/27/2017	5/2/2017	1747	1536	41288	SANDLER	Execution	Pro-Rata		000009
4/27/2017	5/2/2017	1755	1649	41289	RAJA	Execution	Pro-Rata		000009
4/28/2017	4/28/2017	0	3117	41603	{NONE}	Not assigned			000009
4/28/2017	4/28/2017	0	5008	41661	{NONE}	Not assigned			000009
4/28/2017	4/28/2017	0	3120	41681	{NONE}	Not assigned			000009
4/28/2017	4/28/2017	0	4913	41769	{NONE}	Not assigned			000009
4/28/2017	5/3/2017	1761	1535	41978	SANDLER	Execution	Pro-Rata		000009
4/28/2017	5/3/2017	1762	1648	41979	PEN	Execution	Pro-Rata		000009
4/28/2017	5/3/2017	1763	1536	41980	SANDLER	Execution	Pro-Rata		000009

Basket	Shares	Price	Total Cost (Native)	Total Cost (USD)	Commission (Native)	Commission (USD)	Other Fees (Native)	Other Fees (USD)
	4,441.00	42.5344	188,846.74	188,846.74	44.41	44.41	0.00	0.00
	18,500.00	9.5002	175,938.70	175,938.70	185.00	185.00	0.00	0.00
	2,723.00	53.4017	145,440.06	145,440.06	27.23	27.23	0.00	0.00
	5,807.00	42.5878	247,243.88	247,243.88	58.07	58.07	0.00	0.00
	24,143.00	9.4817	229,158.11	229,158.11	241.43	241.43	0.00	0.00
	4,221.00	54.5343	230,231.49	230,231.49	42.21	42.21	0.00	0.00
	4,796.00	42.7935	205,185.19	205,185.19	47.96	47.96	0.00	0.00
	6,814.00	9.4398	64,390.94	64,390.94	68.14	68.14	0.00	0.00
	3,704.00	55.164	204,364.50	204,364.50	37.04	37.04	0.00	0.00
	3,771.00	42.2652	159,340.88	159,340.88	37.71	37.71	0.00	0.00
	18,957.00	43.2857	820,756.58	820,756.58	189.57	189.57	0.00	0.00
	3,762.00	53.2762	200,462.68	200,462.68	37.62	37.62	0.00	0.00
	3,622.00	54.2209	196,424.32	196,424.32	36.22	36.22	0.00	0.00
	41,253.00	17.2491	711,149.07	711,149.07	412.53	412.53	0.00	0.00
	3,749.57	0	3,749.57	3,749.57	0.00	0.00	0.00	0.00
	1,372.08	0	1,372.08	1,372.08	0.00	0.00	0.00	0.00
	10,431.00	0	10,431.00	10,431.00	0.00	0.00	0.00	0.00
	7,551.29	0	7,551.29	7,551.29	0.00	0.00	0.00	0.00
	4,099.00	41.6849	170,821.69	170,821.69	40.99	40.99	0.00	0.00
	2,908.00	53.2558	154,896.95	154,896.95	29.08	29.08	0.00	0.00
	3,432.00	53.4051	183,320.62	183,320.62	34.32	34.32	0.00	0.00

[illegible]

PERFORMANCE RETURNS FOR TOTAL

2calpr11 - Calpers

From 03/31/2017 to 04/28/2017

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 04/28/2017
Total Portfolio	0.35	0.35	0.74	22.82										13.98	0.35
Total Equities	0.32	0.32	0.73											0.73	0.32
Total Cash	2.48	2.48	2.65											2.65	2.48
Russell 2000 Value	0.39	0.39	0.26	27.18	10.66	8.71	11.33	12.96	9.93	10.58	15.11	8.68	6.02	17.73	0.39

PERFORMANCE RETURNS FOR TOTAL

2calpr11 - Calpers

From 03/31/2017 to 04/28/2017

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 04/28/2017
Total Portfolio	0.35	0.35	0.60	22.48										16.58	0.35
Total Equities	0.32	0.32	0.73											0.73	0.32
Total Cash	2.48	2.48	2.65											2.65	2.48
Russell 2000 Value	0.39	0.39	0.26	27.18	10.66	8.71	11.33	12.96	9.93	10.58	15.11	8.68	6.02	21.45	0.39