PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 02/28/2019 to 03/29/2019

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 03/29/2019
Total Portfolio	-1.55	14.26	14.26	-4.05	1.85	8.75	4.69							4.96	-1.55
Total Equities	-1.58	14.88	14.88	-4.14	1.73									1.70	-1.58
Total Cash	0.25	0.71	0.71	2.39	3.18									2.93	0.25
Russell 2000 Value	-2.88	11.93	11.93	0.17	2.62	10.86	5.89	5.59	8.26	9.61	8.22	9.53	14.12	6.23	-2.88

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 02/28/2019 to 03/29/2019

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 03/29/2019
Total Portfolio	-1.55	14.11	14.11	-4.71	1.22	8.16	4.19							4.47	-1.55
Total Equities	-1.58	14.88	14.88	-4.14	1.73									1.70	-1.58
Total Cash	0.25	0.71	0.71	2.39	3.18									2.93	0.25
Russell 2000 Value	-2.88	11.93	11.93	0.17	2.62	10.86	5.89	5.59	8.26	9.61	8.22	9.53	14.12	6.23	-2.88

Transactions Listing

FROM Trade Date 02/28/2019 TO 03/29/2019

						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 #
2nyscm10	Buy	AMRX		14515	12.418	180,395.32	0.00	RAJA	0.010000	145.15	0.00	USD	1.0000000	000009	3/6/2019	161968
1129						180,395.32	0.00	0.00	145.15		0.00	USD	1.0000000	180,395.32	3/8/2019	
2nyscm10	Buy	AMRX		4155	12.296	51,129.35	0.00	RAJA	0.010000	41.55	0.00	USD	1.0000000	000009	3/7/2019	162163
1129						51,129.35	0.00	0.00	41.55		0.00	USD	1.0000000	51,129.35	3/11/2019	
2nyscm10	Buy	AMRX		4646	12.003	55,812.86	0.00	RAJA	0.010000	46.46	0.00	USD	1.0000000	000009	3/8/2019	162270
1129						55,812.86	0.00	0.00	46.46		0.00	USD	1.0000000	55,812.86	3/12/2019	
2nyscm10	Buy	MUR		4911	29.286	143,870.69	0.00	SEAPORT	0.010000	49.11	0.00	USD	1.0000000	000009	3/26/2019	165035
1129						143,870.69	0.00	0.00	49.11		0.00	USD	1.0000000	143,870.69	3/28/2019	
2nyscm10	Buy	PSB		446	153.21	68,336.03	0.00	PEN	0.010000	4.46	0.00	USD	1.0000000	000009	3/25/2019	164888
1129						68,336.03	0.00	0.00	4.46		0.00	USD	1.0000000	68,336.03	3/27/2019	
2nyscm10	Buy	PSB		404	154.614	62,468.22	0.00	PEN	0.010000	4.04	0.00	USD	1.0000000	000009	3/26/2019	165036
1129						62,468.22	0.00	0.00	4.04		0.00	USD	1.0000000	62,468.22	3/28/2019	
2nyscm10	Buy	PSB		536	155.868	83,550.55	0.00	PEN	0.010000	5.36	0.00	USD	1.0000000	000009	3/27/2019	165250
1129						83,550.55	0.00	0.00	5.36		0.00	USD	1.0000000	83,550.55	3/29/2019	
2nyscm10	Buy	PSB		361	157.037	56,693.86	0.00	PEN	0.010000	3.61	0.00	USD	1.0000000	000009	3/28/2019	165399
1129						56,693.86	0.00	0.00	3.61		0.00	USD	1.0000000	56,693.86	4/1/2019	
2nyscm10	Buy	PSB		107	158.865	16,999.67	0.00	PEN	0.010000	1.07	0.00	USD	1.0000000	000009	3/29/2019	166345
1129						16,999.67	0.00	0.00	1.07		0.00	USD	1.0000000	16,999.67	4/2/2019	
2nyscm10	Distribution	000009		14901.74	1.00	14,901.74	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/28/2019	160364
1129				INTERFUND TRANSFERS DEBIT		14,901.74	0.00	0.00	0.00		0.00	USD	1.0000000	14,901.74	2/28/2019	
2nyscm10	Distribution	000009		16987.88	1.00	16,987.88	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/1/2019	161575
1129				INTERFUND TRANSFERS DEBIT		16,987.88	0.00	0.00	0.00		0.00	USD	1.0000000	16,987.88	3/1/2019	
2nyscm10	Distribution	000009		5924.65	1.00	5,924.65	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/4/2019	161667
1129				INTERFUND TRANSFERS DEBIT		5,924.65	0.00	0.00	0.00		0.00	USD	1.0000000	5,924.65	3/4/2019	
2nyscm10	Distribution	000009		1529.01	1.00	1,529.01	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/7/2019	162237
1129				INTERFUND TRANSFERS DEBIT		1,529.01	0.00	0.00	0.00		0.00	USD	1.0000000	1,529.01	3/7/2019	
2nyscm10	Distribution	000009		1020	1.00	1,020.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/8/2019	162346
1129				INTERFUND TRANSFERS DEBIT		1,020.00	0.00	0.00	0.00		0.00	USD	1.0000000	1,020.00	3/8/2019	

Transactions Listing

FROM Trade Date 02/28/2019 TO 03/29/2019

						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 #
2nyscm10	Distribution	000009		31065.83	1.00	31,065.83	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/15/2019	163480
1129				INTERFUND TRANSFERS DEBIT		31,065.83	0.00	0.00	0.00		0.00	USD	1.0000000	31,065.83	3/15/2019	
2nyscm10	Distribution	000009		1990.56	1.00	1,990.56	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/19/2019	164208
1129				INTERFUND TRANSFERS DEBIT		1,990.56	0.00	0.00	0.00		0.00	USD	1.0000000	1,990.56	3/19/2019	
2nyscm10	Distribution	000009		2919.02	1.00	2,919.02	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/21/2019	164587
1129				INTERFUND TRANSFERS DEBIT		2,919.02	0.00	0.00	0.00		0.00	USD	1.0000000	2,919.02	3/21/2019	
2nyscm10	Distribution	000009		2708.1	1.00	2,708.10	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/28/2019	165959
1129				INTERFUND TRANSFERS DEBIT		2,708.10	0.00	0.00	0.00		0.00	USD	1.0000000	2,708.10	3/28/2019	
2nyscm10	Distribution	000009		23948.65	1.00	23,948.65	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/29/2019	166567
1129				INTERFUND TRANSFERS DEBIT		23,948.65	0.00	0.00	0.00		0.00	USD	1.0000000	23,948.65	3/29/2019	
2nyscm10	Income	000009	IDACORP INC	4113.9	0.00	4,113.90	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/28/2019	159119
1129			IDA	Div Accrued for IDA		4,113.90	0.00	0.00	0.00		0.00	USD	1.0000000	4,113.90	2/28/2019	
2nyscm10	Income	000009	MAXIMUS, INC.	1115.75	0.00	1,115.75	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/28/2019	159166
1129			MMS	Div Accrued for MMS		1,115.75	0.00	0.00	0.00		0.00	USD	1.0000000	1,115.75	2/28/2019	
2nyscm10	Income	000009	SABRA HEALTH CARE REIT	8018.1	0.00	8,018.10	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/28/2019	159179
1129			SBRA	Div Accrued for SBRA		8,018.10	0.00	0.00	0.00		0.00	USD	1.0000000	8,018.10	2/28/2019	
2nyscm10	Income	000009	TOWER INTERNATIONAL, INC	1653.99	0.00	1,653.99	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/28/2019	159257
1129			TOWR	Div Accrued for TOWR		1,653.99	0.00	0.00	0.00		0.00	USD	1.0000000	1,653.99	2/28/2019	
2nyscm10	Income	000009	BLACK HILLS CORP	2936.58	0.00	2,936.58	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/1/2019	160144
1129			BKH	Div Accrued for BKH		2,936.58	0.00	0.00	0.00		0.00	USD	1.0000000	2,936.58	3/1/2019	
2nyscm10	Income	000009	MURPHY OIL CORPORATION	2533.5	0.00	2,533.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/1/2019	160221
1129			MUR	Div Accrued for MUR		2,533.50	0.00	0.00	0.00		0.00	USD	1.0000000	2,533.50	3/1/2019	
2nyscm10	Income	000009	PENSKE AUTOMOTIVE GROUP, INC.	4735.18	0.00	4,735.18	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/1/2019	160241
1129			PAG	Div Accrued for PAG		4,735.18	0.00	0.00	0.00		0.00	USD	1.0000000	4,735.18	3/1/2019	
2nyscm10	Income	000009	PACIFIC PREMIER BANCORP	4164.82	0.00	4,164.82	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/1/2019	160268
1129			PPBI	Div Accrued for PPBI		4,164.82	0.00	0.00	0.00		0.00	USD	1.0000000	4,164.82	3/1/2019	

Transactions Listing

FROM Trade Date 02/28/2019 TO 03/29/2019

						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 #
2nyscm10	Income	000009	SELECTIVE INS GROUP	2617.8	0.00	2,617.80	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/1/2019	160298
1129			SIGI	Div Accrued for SIGI		2,617.80	0.00	0.00	0.00		0.00	USD	1.0000000	2,617.80	3/1/2019	
2nyscm10	Income	000009	AVX CORPORATION	4220.85	0.00	4,220.85	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/4/2019	160411
1129			AVX	Div Accrued for AVX		4,220.85	0.00	0.00	0.00		0.00	USD	1.0000000	4,220.85	3/4/2019	
2nyscm10	Income	000009	TIMKEN CO	1703.8	0.00	1,703.80	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/4/2019	160435
1129			TKR	Div Accrued for TKR		1,703.80	0.00	0.00	0.00		0.00	USD	1.0000000	1,703.80	3/4/2019	
2nyscm10	Income	000009		4383.34	1.00	4,383.34	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/1/2019	161576
1129				CASH CREDIT FOR INTEREST		4,383.34	0.00	0.00	0.00		0.00	USD	1.0000000	4,383.34	3/1/2019	
2nyscm10	Income	000009	MATERION CORP	1529.01	0.00	1,529.01	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/7/2019	162059
1129			MTRN	Div Accrued for MTRN		1,529.01	0.00	0.00	0.00		0.00	USD	1.0000000	1,529.01	3/7/2019	
2nyscm10	Income	000009	MKS INSTRUMENT INC	1020	0.00	1,020.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/8/2019	162208
1129			MKSI	Div Accrued for MKSI		1,020.00	0.00	0.00	0.00		0.00	USD	1.0000000	1,020.00	3/8/2019	
2nyscm10	Income	000009	CADENCE BANCORPORATION CLASS A	7934.33	0.00	7,934.33	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/15/2019	163129
1129			CADE	Div Accrued for CADE		7,934.33	0.00	0.00	0.00		0.00	USD	1.0000000	7,934.33	3/15/2019	
2nyscm10	Income	000009	CHEMICAL FINANCIAL CORPORATION	3505.4	0.00	3,505.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/15/2019	163131
1129			CHFC	Div Accrued for CHFC		3,505.40	0.00	0.00	0.00		0.00	USD	1.0000000	3,505.40	3/15/2019	
2nyscm10	Income	000009	FNB CORP	9263.76	0.00	9,263.76	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/15/2019	163194
1129			FNB	Div Accrued for FNB		9,263.76	0.00	0.00	0.00		0.00	USD	1.0000000	9,263.76	3/15/2019	
2nyscm10	Income	000009	ONE MAIN HOLDINGS	5701.5	0.00	5,701.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/15/2019	163229
1129			OMF	Div Accrued for OMF		5,701.50	0.00	0.00	0.00		0.00	USD	1.0000000	5,701.50	3/15/2019	
2nyscm10	Income	000009	PROGRESS SOFTWARE CORP	1527.53	0.00	1,527.53	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/15/2019	163254
1129			PRGS	Div Accrued for PRGS		1,527.53	0.00	0.00	0.00		0.00	USD	1.0000000	1,527.53	3/15/2019	
2nyscm10	Income	000009	PRIMERICA	1703.06	0.00	1,703.06	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/15/2019	163272
1129			PRI	Div Accrued for PRI		1,703.06	0.00	0.00	0.00		0.00	USD	1.0000000	1,703.06	3/15/2019	
2nyscm10	Income	000009	STIFEL FINANCIAL CORP	1430.25	0.00	1,430.25	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/15/2019	163280
1129			SF	Div Accrued for SF		1,430.25	0.00	0.00	0.00		0.00	USD	1.0000000	1,430.25	3/15/2019	

Transactions Listing

FROM Trade Date 02/28/2019 TO 03/29/2019

						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 #
2nyscm10	Income	000009	CHEESECAKE FACTORY INCORPORATED	1990.56	0.00	1,990.56	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/19/2019	163877
1129			CAKE	Div Accrued for CAKE		1,990.56	0.00	0.00	0.00		0.00	USD	1.0000000	1,990.56	3/19/2019	
2nyscm10	Income	000009	RUTH`S HOSPITALITY GROUP, INC.	2919.02	0.00	2,919.02	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/21/2019	164477
1129			RUTH	Div Accrued for RUTH		2,919.02	0.00	0.00	0.00		0.00	USD	1.0000000	2,919.02	3/21/2019	
2nyscm10	Income	000009	ENTERCOM COMM CORP CL A	2708.1	0.00	2,708.10	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/28/2019	165278
1129			ETM	Div Accrued for ETM		2,708.10	0.00	0.00	0.00		0.00	USD	1.0000000	2,708.10	3/28/2019	
2nyscm10	Income	000009	CENTERSTATE BANKS INC	4036.34	0.00	4,036.34	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/29/2019	165430
1129			CSFL	Div Accrued for CSFL		4,036.34	0.00	0.00	0.00		0.00	USD	1.0000000	4,036.34	3/29/2019	
2nyscm10	Income	000009	ENTERPRISE FINANCIAL SERVICES	1843.1	0.00	1,843.10	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/29/2019	165476
1129			EFSC	Div Accrued for EFSC		1,843.10	0.00	0.00	0.00		0.00	USD	1.0000000	1,843.10	3/29/2019	
2nyscm10	Income	000009	NORTHSTAR RLTY EUROPE CORP	3274.35	0.00	3,274.35	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/29/2019	165626
1129			NRE	Div Accrued for NRE		3,274.35	0.00	0.00	0.00		0.00	USD	1.0000000	3,274.35	3/29/2019	
2nyscm10	Income	000009	NATIONAL STORAGE AFFILIATES TRUST	6926.7	0.00	6,926.70	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/29/2019	165702
1129			NSA	Div Accrued for NSA		6,926.70	0.00	0.00	0.00		0.00	USD	1.0000000	6,926.70	3/29/2019	
2nyscm10	Income	000009	TERRAFORM POWER, INC CLASS A	5619.06	0.00	5,619.06	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/29/2019	165800
1129			TERP	Div Accrued for TERP		5,619.06	0.00	0.00	0.00		0.00	USD	1.0000000	5,619.06	3/29/2019	
2nyscm10	Income	000009	TIER REIT, INC.	2249.1	0.00	2,249.10	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/29/2019	165818
1129			TIER	Div Accrued for TIER		2,249.10	0.00	0.00	0.00		0.00	USD	1.0000000	2,249.10	3/29/2019	
2nyscm10	Sell	EBS		2182	56.357	122,946.90	120,561.82	RAJA	0.010000	21.82	0.00	USD	1.0000000	000009	3/6/2019	161969
1129						122,946.90	120,561.82	1.60	21.82		0.00	USD	1.0000000	122,946.90	3/8/2019	
2nyscm10	Sell	HTLD		32768	19.017	622,816.55	638,037.93	SEAPORT	0.010000	327.68	0.00	USD	1.0000000	000009	3/26/2019	165249
1129				Correction from DTC Station		622,816.55	638,037.93	8.10	327.68		0.00	USD	1.0000000	622,816.55	3/28/2019	

Transactions Listing

FROM Trade Date 02/28/2019 TO 03/29/2019

						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 #
2nyscm10	Sell	TIER		7592	27.431	208,179.80	163,551.91	PEN	0.010000	75.92	0.00	USD	1.0000000	000009	3/25/2019	164889
1129						208,179.80	163,551.91	2.71	75.92		0.00	USD	1.0000000	208,179.80	3/27/2019	
2nyscm10	Sell	TIER		4903	27.688	135,701.02	105,531.19	PEN	0.010000	49.03	0.00	USD	1.0000000	000009	3/26/2019	165037
1129						135,701.02	105,531.19	1.76	49.03		0.00	USD	1.0000000	135,701.02	3/28/2019	

Portfolio Holdings

Back Office

Manager - ALL, As of: 03/29/2019

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	**58,181,291.91**	**52,324,207.09**	**105,510.52**
000009	PRINCIPAL CASH	000009	Liquid Assets		2,142,180.50		0.00
AAWW	ATLAS AIR WORLDWIDE HOLDINGS, INC.	049164205	Industrials	13,787	697,070.72	728,224.93	0.00
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	26,738	592,781.46	412,628.16	0.00
AKR	ACADIA REALTY TRUST	004239109	Real Estate	28,843	786,548.61	914,319.75	8,076.04
AMRX	AMNEAL PHARMACEUTICALS, INC. CLASS A	03168L105	Health Care	23,316	330,387.72	287,337.53	0.00
ANIP	ANI PHARMACEUTICALS, INC.	00182C103	Health Care	8,755	617,577.70	509,250.08	0.00
ASGN	ASGN INCORPORATED	00191U102	Industrials	6,081	386,082.69	230,997.58	0.00
ATKR	ATKORE INTERNATIONAL GROUP INC.	047649108	Industrials	24,757	533,018.21	597,591.35	0.00
AVX	AVX CORPORATION	002444107	Info. Technology	36,703	636,430.02	653,978.91	0.00
BANR	BANNER CORP	06652V208	Financials	10,817	585,956.89	488,907.08	0.00
BDC	BELDEN, INC.	077454106	Info. Technology	4,568	245,301.60	318,779.09	228.40
BGS	B&G FOODS, INC	05508R106	Consumer Staples	17,503	427,423.26	567,751.75	8,313.92
BKH	BLACK HILLS CORP	092113109	Utilities	5,815	430,717.05	278,171.83	0.00
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	14,310	927,574.20	466,076.24	0.00
CACI	CACI INTERNATIONAL INC CLASS A	127190304	Info. Technology	3,960	720,799.20	503,281.76	0.00
CADE	CADENCE BANCORPORATION CLASS A	12739A100	Financials	45,339	841,038.45	757,850.61	0.00
CAKE	CHEESECAKE FACTORY INCORPORATED	163072101	Cons. Discretionary	6,032	295,085.44	329,062.02	0.00
CASH	META FINANCIAL GROUP, INC.	59100U108	Financials	23,659	465,609.12	683,451.72	1,182.95
CBZ	CBIZ INC	124805102	Industrials	49,371	999,269.04	444,624.70	0.00
CCMP	CABOT MICROELECTRONICS CORPORATION	12709P103	Info. Technology	933	104,458.68	81,666.60	391.86
CHFC	CHEMICAL FINANCIAL CORPORATION	163731102	Financials	10,310	424,359.60	569,296.25	0.00

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CJ	C&J ENERGY SERVICES, INC	12674R100	Energy	13,549	210,280.48	470,795.49	0.00
CMCO	COLUMBUS MCKINNON CORPORATION	199333105	Industrials	15,355	527,444.25	595,058.25	0.00
CNDT	CONDUENT INC	206787103	Info. Technology	20,603	284,939.49	313,331.52	0.00
CPE	CALLON PETROLEUM CO	13123X102	Energy	95,916	724,165.80	914,171.78	0.00
CSFL	CENTERSTATE BANKS INC	15201P109	Financials	36,694	873,684.14	517,339.69	0.00
CY	CYPRESS SEMICONDUCTOR	232806109	Info. Technology	55,025	820,973.00	737,036.20	6,052.75
EBS	EMERGENT BIO SOLUTIONS INC.	29089Q105	Health Care	10,248	517,728.96	514,363.74	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	13,165	536,737.05	575,494.98	0.00
EGBN	EAGLE BANCORP, INC	268948106	Financials	16,005	803,451.00	932,499.40	0.00
EME	EMCOR GROUP INC	29084Q100	Industrials	6,787	495,993.96	349,831.72	0.00
ETM	ENTERCOM COMM CORP CL A	293639100	Communication Services	30,090	157,972.50	348,598.97	0.00
FIBK	FIRST INTERSTATE BANCSYSTEM	32055Y201	Financials	14,998	597,220.36	595,257.78	0.00
FNB	FNB CORP	302520101	Financials	77,198	818,298.80	692,434.32	0.00
FNSR	FINISAR CORPORATION	31787A507	Info. Technology	15,684	363,398.28	377,994.64	0.00
FOE	FERRO CORP	315405100	Materials	33,402	632,299.86	449,294.02	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	3,186	154,967.04	167,338.91	0.00
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	19,324	772,187.04	439,705.92	0.00
HGV	HILTON GRAND VA	43283X105	Cons. Discretionary	18,550	572,267.50	593,476.66	0.00
HRTG	HERITAGE INSURANCE HOLDINGS, INC	42727J102	Financials	54,322	793,101.20	787,106.96	3,259.32
HTLD	HEARTLAND EXPRESS, INC.	422347104	Industrials	0	0.00	0.00	655.36
IBKC	IBERIABANK CORP	450828108	Financials	11,828	848,185.88	780,494.12	5,086.04
IBTX	INDEPENDENT BANK GROUP, INC.	45384B106	Financials	4,327	221,931.83	199,508.94	0.00
IDA	IDACORP INC	451107106	Utilities	6,530	649,996.20	441,577.72	0.00

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IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	77,188	832,858.52	755,764.23	13,893.84
JAG	JAGGED PEAK ENERGY, INC.	47009K107	Energy	52,490	549,570.30	655,788.91	0.00
JCAP	JERNIGAN CAPITAL, INC.	476405105	Real Estate	38,196	803,643.84	739,284.43	13,368.60
KAI	KADANT INC	48282T104	Industrials	8,815	775,367.40	450,664.24	0.00
KALU	KAISER ALUMINUM CORP	483007704	Materials	4,625	484,376.25	353,798.63	0.00
KOP	KOPPERS HOLDINGS INC.	50060P106	Materials	13,107	340,519.86	400,520.97	0.00
LTXB	LEGACYTEXAS FINANCIAL GROUP, INC.	52471Y106	Financials	18,295	684,050.05	716,372.64	0.00
MDR	MCDERMOTT INTERNATIONAL, INC.	580037703	Energy	32,153	239,218.32	464,171.34	0.00
MKSI	MKS INSTRUMENT INC	55306N104	Info. Technology	5,100	474,555.00	237,162.96	0.00
MMS	MAXIMUS, INC.	577933104	Info. Technology	4,463	316,783.74	296,914.46	0.00
MTRN	MATERION CORP	576690101	Materials	14,562	830,907.72	535,788.58	0.00
MUR	MURPHY OIL CORPORATION	626717102	Energy	15,045	440,818.50	420,027.26	0.00
MYRG	MYR GROUP INC	55405W104	Industrials	11,237	389,137.31	327,251.78	0.00
NJR	NEW JERSEY RESOURCES CORPORATION	646025106	Utilities	7,637	380,246.23	306,505.17	2,233.82
NRE	NORTHSTAR RLTY EUROPE CORP	66706L101	Real Estate	21,829	378,951.44	278,380.57	0.00
NSA	NATIONAL STORAGE AFFILIATES TRUST	637870106	Real Estate	23,089	658,267.39	379,038.73	0.00
NUVA	NUVASIVE, INC.	670704105	Health Care	5,953	338,070.87	333,310.42	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Communication Services	12,612	1,366,762.44	822,310.52	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	22,806	724,090.50	648,441.62	0.00
PAG	PENSKE AUTOMOTIVE GROUP, INC.	70959W103	Cons. Discretionary	12,461	556,383.65	574,134.15	0.00
PDCE	PDC ENERGY	69327R101	Energy	11,726	477,013.68	457,814.62	0.00
PDCO	PATTERSON COMPANIES, INC.	703395103	Health Care	14,802	323,423.70	349,504.92	0.00

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PEB	PEBBLEBROOK HOTEL	70509V100	Real Estate	21,406	664,870.36	793,729.72	8,134.28
PFBC	PREFERRED BANK	740367404	Financials	10,009	450,104.73	538,554.65	0.00
PGNX	PROGENICS PHARMA INC	743187106	Health Care	70,521	327,217.44	415,971.57	0.00
PLAB	PHOTRONICS INC	719405102	Info. Technology	24,258	229,238.10	244,727.37	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	5,172	315,233.40	211,878.41	0.00
PNFP	PINNACLE FINANCIAL PARTNERS, INC.	72346Q104	Financials	10,666	583,430.20	584,051.32	0.00
POR	PORTLAND GENERAL	736508847	Utilities	8,593	445,461.12	308,772.27	3,114.96
PPBI	PACIFIC PREMIER BANCORP	69478X105	Financials	18,931	502,239.43	574,024.74	0.00
PRGS	PROGRESS SOFTWARE CORP	743312100	Info. Technology	9,855	437,266.35	263,520.72	0.00
PRI	PRIMERICA	74164M108	Financials	5,009	611,849.35	281,370.05	0.00
PSB	PS BUSINESS PARKS, INC.	69360J107	Real Estate	1,854	290,762.82	288,048.33	0.00
PWR	QUANTA SERVICES INC.	74762E102	Industrials	17,628	665,280.72	594,282.02	0.00
QTS	QTS REALTY TRUST INC	74736A103	Real Estate	16,139	726,093.61	588,939.18	7,101.16
REI	RING ENERGY, INC.	76680V108	Energy	85,567	502,278.29	754,827.28	0.00
REXR	REXFORD INDUSTRIAL REALTY	76169C100	Real Estate	26,831	960,818.11	471,224.48	4,963.73
ROCK	GIBRALTAR INDS INC	374689107	Industrials	8,985	364,880.85	187,570.11	0.00
RUTH	RUTH`S HOSPITALITY GROUP, INC.	783332109	Cons. Discretionary	22,454	574,597.86	517,579.76	0.00
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	17,818	346,916.46	376,939.64	0.00
SF	STIFEL FINANCIAL CORP	860630102	Financials	9,535	503,066.60	560,926.41	0.00
SFNC	SIMMONS FIRST NATIONAL CORPORATION CLASS A	828730200	Financials	10,453	255,889.44	329,033.69	1,672.48
SIGI	SELECTIVE INS GROUP	816300107	Financials	13,397	847,762.16	511,322.52	0.00
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	14,755	473,192.85	445,650.22	4,242.06
SKYW	SKYWEST INC	830879102	Industrials	15,429	837,640.41	240,157.02	1,851.48
SNX	SYNNEX CORP	87162W100	Info. Technology	6,447	614,979.33	516,959.78	0.00

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SR	SPIRE, INC	84857L101	Utilities	6,273	516,205.17	316,314.91	3,716.75
SYNH	SYNEOS HEALTH, INC. CLASS A	87166B102	Health Care	13,101	678,107.76	525,847.43	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	17,577	516,588.03	526,012.21	0.00
TECD	TECH DATA CORPORATION	878237106	Info. Technology	3,604	369,085.64	331,190.66	0.00
TERP	TERRAFORM POWER, INC CLASS A	88104R209	Utilities	27,900	383,346.00	320,387.51	0.00
TKR	TIMKEN CO	887389104	Industrials	6,085	265,427.70	216,796.39	0.00
TMST	TIMKEN STEEL	887399103	Materials	19,955	216,711.30	253,428.68	0.00
TOWR	TOWER INTERNATIONAL, INC	891826109	Cons. Discretionary	12,723	267,564.69	293,153.25	0.00
TWNK	HOSTESS BRANDS, INC. CLASS A	44109J106	Consumer Staples	22,984	287,300.00	329,166.39	0.00
UBSH	UNION BANKSHARES CORPORATION	90539J109	Financials	26,899	869,644.67	924,896.13	0.00
UIS	UNISYS CORPORATION	909214306	Info. Technology	43,299	505,299.33	619,815.99	0.00
UMPQ	UMPQUA HOLDINGS CORP	904214103	Financials	29,212	481,998.00	574,299.68	6,134.52
VRNT	VERINT SYS INC	92343X100	Info. Technology	10,633	636,491.38	638,250.30	0.00
WAIR	WESCO AIRCRAFT HOLDINGS, INC.	950814103	Industrials	34,842	306,261.18	403,899.82	0.00
WSM	WILLIAMS SONOMA INC	969904101	Cons. Discretionary	5,598	314,999.46	334,425.17	0.00
WTFC	WINTRUST FINL CORP	97650W108	Financials	6,642	447,205.86	319,291.22	0.00
WWW	WOLVERINE WORLD WIDE, INC.	978097103	Cons. Discretionary	18,362	656,074.26	535,878.77	1,836.20