

PERFORMANCE RETURNS FOR TOTAL

2nyste10 - New York State Teachers Retirement

From 01/31/2018 to 02/28/2018

Time Weighted Return / Annualized / Gross of Fees

Level Description	MTD	QTD	YTD	1 Year	2 Year	3 Year	4 Year	5 Year	6 Year	7 Year	8 Year	9 Year	10 Year	ITD	Since 02/28/2018
Total Portfolio	-3.57	-1.47	-1.47	5.60	19.33	7.83	8.50	13.64	13.26	11.06				12.20	-3.57
Total Equities	-3.67	-1.59	-1.59	5.49										6.34	-3.67
Total Cash	0.07	0.22	0.22	3.75										3.29	0.07
Russell 2000 Value	-5.00	-3.83	-3.83	2.96	20.61	8.03	7.00	10.59	11.61	9.44	11.70	16.72	8.64	10.75	-5.00

PERFORMANCE RETURNS FOR TOTAL

2nyste10 - New York State Teachers Retirement

From 01/31/2018 to 02/28/2018

Time Weighted Return / Annualized / Net of Fees

Level Description	MTD	QTD	YTD	1 Year	2 Year	3 Year	4 Year	5 Year	6 Year	7 Year	8 Year	9 Year	10 Year	ITD	Since 02/28/2018
Total Portfolio	-3.57	-1.60	-1.60	5.02	18.77	7.34	7.98	13.09	12.70	10.50				11.66	-3.57
Total Equities	-3.67	-1.59	-1.59	5.49										6.34	-3.67
Total Cash	0.07	0.22	0.22	3.75										3.29	0.07
Russell 2000 Value	-5.00	-3.83	-3.83	2.96	20.61	8.03	7.00	10.59	11.61	9.44	11.70	16.72	8.64	10.75	-5.00

Transactions Listing

FROM Trade Date 01/31/2018 TO 02/28/2018

						Amount	Cost				Other Charges					
Account	Trans Type	Identifier	Secondary Sec. Name	Shares/PAR	Price	Portfolio	Portfolio	Broker	CR	Amount	Port.	FX	USD/Curr	Cash Acct	TD	Ref #
INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyste10	Buy	CMCO		2514	37.396	94,039.44	0.00	SEAPORT	0.010000	25.14	0.00	USD	1.0000000	000009	2/7/2018	95973
1131						94,039.44	0.00	0.00	25.14		0.00	USD	1.0000000	94,039.44	2/9/2018	
2nyste10	Buy	COWN		2022	14.142	28,616.15	0.00	PEN	0.010000	20.22	0.00	USD	1.0000000	000009	2/16/2018	96984
1131						28,616.15	0.00	0.00	20.22		0.00	USD	1.0000000	28,616.15	2/21/2018	
2nyste10	Buy	QTS		5892	34.384	202,647.68	0.00	PEN	0.010000	58.92	0.00	USD	1.0000000	000009	2/22/2018	97508
1131						202,647.68	0.00	0.00	58.92		0.00	USD	1.0000000	202,647.68	2/26/2018	
2nyste10	Buy	SF		2686	67.818	182,184.93	0.00	SANDLER	0.010000	26.86	0.00	USD	1.0000000	000009	1/31/2018	95066
1131						182,184.93	0.00	0.00	26.86		0.00	USD	1.0000000	182,184.93	2/2/2018	
2nyste10	Contribution	000009		54599.73	0.00	54,599.73	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/31/2018	97375
1131				Q4 2017 Mgmt Fee		54,599.73	0.00	0.00	0.00		0.00	USD	1.0000000	54,599.73	1/31/2018	
2nyste10	Income	000009	WOLVERINE WORLD WIDE, INC.	414.78	0.00	414.78	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/1/2018	95163
1131			WWW	Div Accrued for WWW		414.78	0.00	0.00	0.00		0.00	USD	1.0000000	414.78	2/1/2018	
2nyste10	Income	000009		761.66	0.00	761.66	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/1/2018	95453
1131				Interest		761.66	0.00	0.00	0.00		0.00	USD	1.0000000	761.66	2/1/2018	
2nyste10	Income	000009	ABM INDS INC	859.08	0.00	859.08	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/5/2018	95552
1131			ABM	Div Accrued for ABM		859.08	0.00	0.00	0.00		0.00	USD	1.0000000	859.08	2/5/2018	
2nyste10	Income	000009	KADANT INC	1236.48	0.00	1,236.48	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/8/2018	96140
1131			KAI	Div Accrued for KAI		1,236.48	0.00	0.00	0.00		0.00	USD	1.0000000	1,236.48	2/8/2018	
2nyste10	Income	000009	DIME COMMUNITY BANCSHARES, INC.	1279.04	0.00	1,279.04	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/13/2018	96385
1131			DCOM	Div Accrued for DCOM		1,279.04	0.00	0.00	0.00		0.00	USD	1.0000000	1,279.04	2/13/2018	
2nyste10	Income	000009	EDUCATION RLTY TR INC	1801.02	0.00	1,801.02	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/15/2018	96710
1131			EDR	Div Accrued for EDR		1,801.02	0.00	0.00	0.00		0.00	USD	1.0000000	1,801.02	2/15/2018	
2nyste10	Income	000009	H.B. FULLER COMPANY	793.35	0.00	793.35	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/15/2018	96733
1131			FUL	Div Accrued for FUL		793.35	0.00	0.00	0.00		0.00	USD	1.0000000	793.35	2/15/2018	
2nyste10	Income	000009	KAISER ALUMINUM CORP	1655.5	0.00	1,655.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/15/2018	96761
1131			KALU	Div Accrued for KALU		1,655.50	0.00	0.00	0.00		0.00	USD	1.0000000	1,655.50	2/15/2018	

Transactions Listing

FROM Trade Date 01/31/2018 TO 02/28/2018

						Amount	Cost				Other Charges					
Account	Trans Type	Identifier	Secondary Sec. Name	Shares/PAR	Price	Portfolio	Portfolio	Broker	CR	Amount	Port.	FX	USD/Curr	Cash Acct	TD	Ref #
INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyste10	Income	000009	LEGACYTEXAS FINANCIAL GROUP, INC.	1515.68	0.00	1,515.68	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/16/2018	96911
1131			LTXB	Div Accrued for LTXB		1,515.68	0.00	0.00	0.00		0.00	USD	1.0000000	1,515.68	2/16/2018	
2nyste10	Income	000009	COLUMBUS MCKINNON CORPORATION	310.4	0.00	310.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/20/2018	97013
1131			CMCO	Div Accrued for CMCO		310.40	0.00	0.00	0.00		0.00	USD	1.0000000	310.40	2/20/2018	
2nyste10	Income	000009	HOPE BANCORP, INC.	2504.06	0.00	2,504.06	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/19/2018	97019
1131			HOPE	Div Accrued for HOPE		2,504.06	0.00	0.00	0.00		0.00	USD	1.0000000	2,504.06	2/19/2018	
2nyste10	Income	000009	UNION BANKSHARES CORPORATION	2286.48	0.00	2,286.48	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/20/2018	97049
1131			UBSH	Div Accrued for UBSH		2,286.48	0.00	0.00	0.00		0.00	USD	1.0000000	2,286.48	2/20/2018	
2nyste10	Income	000009	FIRST INTERSTATE BANCSYSTEM	2731.12	0.00	2,731.12	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/22/2018	97398
1131			FIBK	Div Accrued for FIBK		2,731.12	0.00	0.00	0.00		0.00	USD	1.0000000	2,731.12	2/22/2018	
2nyste10	Income	000009	WINTRUST FINL CORP	1311.38	0.00	1,311.38	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/22/2018	97417
1131			WTFC	Div Accrued for WTFC		1,311.38	0.00	0.00	0.00		0.00	USD	1.0000000	1,311.38	2/22/2018	
2nyste10	Income	000009	CHATHAM LODGING TRUST	1521.74	0.00	1,521.74	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/23/2018	97664
1131			CLDT	Div Accrued for CLDT		1,521.74	0.00	0.00	0.00		0.00	USD	1.0000000	1,521.74	2/23/2018	
2nyste10	Income	000009	IDACORP INC	2505.73	0.00	2,505.73	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/28/2018	97842
1131			IDA	Div Accrued for IDA		2,505.73	0.00	0.00	0.00		0.00	USD	1.0000000	2,505.73	2/28/2018	
2nyste10	Income	000009	SABRA HEALTH CARE REIT	5219.55	0.00	5,219.55	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/28/2018	97964
1131			SBRA	Div Accrued for SBRA		5,219.55	0.00	0.00	0.00		0.00	USD	1.0000000	5,219.55	2/28/2018	
2nyste10	Income	000009	TOWER INTERNATIONAL, INC	992.76	0.00	992.76	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/28/2018	98063
1131			TOWR	Div Accrued for TOWR		992.76	0.00	0.00	0.00		0.00	USD	1.0000000	992.76	2/28/2018	
2nyste10	Management	000009		54599.73	0.00	54,599.73	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/31/2018	97374
1131				Q4 2017 Mgmt Fee		54,599.73	0.00	0.00	0.00		0.00	USD	1.0000000	54,599.73	1/31/2018	
2nyste10	Sell	COR		1755	91.569	160,682.51	34,765.12	PEN	0.010000	17.55	0.00	USD	1.0000000	000009	2/22/2018	97507
1131						160,682.51	34,765.12	3.71	17.55		0.00	USD	1.0000000	160,682.51	2/26/2018	

Transactions Listing

FROM Trade Date 01/31/2018 TO 02/28/2018

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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 #
2nyste10	Sell	USNA		1623	76.419	124,009.10	117,315.27	PEN	0.010000	16.23	0.00	USD	1.0000000	000009	2/7/2018	95974
1131						124,009.10	117,315.27	2.87	16.23		0.00	USD	1.0000000	124,009.10	2/9/2018	
														0		

Portfolio Holdings

Back Office

Global Portfolio Group - 2SCV, As of: 02/28/2018

Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	39,393,737.18	30,484,081.77	25,824.54
000009	PRINCIPAL CASH	000009	Liquid Assets		1,081,025.58		0.00
AAWW	ATLAS AIR WORLDWIDE HOLDINGS, INC.	049164205	Industrials	6,502	395,646.70	353,022.76	0.00
ABM	ABM INDS INC	000957100	Industrials	4,909	172,600.44	158,132.46	0.00
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	12,254	236,134.58	140,985.95	0.00
AKR	ACADIA REALTY TRUST	004239109	Real Estate	11,370	273,789.60	309,856.12	0.00
ASGN	ON ASSIGNMENT INC	682159108	Industrials	3,957	303,462.33	150,573.89	0.00
ASTE	ASTEC INDS INC	046224101	Industrials	5,923	348,864.70	252,810.84	0.00
BANR	BANNER CORP	06652V208	Financials	10,697	591,330.16	235,784.39	0.00
BAS	BASIC ENERGY SERVICES, INC.	06985P209	Energy	9,335	151,040.30	239,925.09	0.00
BGS	B&G FOODS, INC	05508R106	Consumer Staples	6,091	168,720.70	214,249.10	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	3,784	192,189.36	161,930.34	1,797.40
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	9,312	648,487.68	304,398.13	0.00
BMTC	BRYN MAWR BK CORP	117665109	Financials	10,224	445,255.20	314,025.71	2,249.28
CACI	CACI INTERNATIONAL INC CLASS A	127190304	Info. Technology	2,934	437,312.70	364,120.84	0.00
CARO	CAROLINA FINANC	143873107	Financials	10,797	419,031.57	383,434.33	0.00
CBZ	CBIZ INC	124805102	Industrials	32,127	579,892.35	288,491.97	0.00
CHFC	CHEMICAL FINANCIAL CORPORATION	163731102	Financials	5,437	300,068.03	313,116.33	0.00
CJ	C&J ENERGY SERVICES, INC	12674R100	Energy	8,821	211,704.00	306,698.13	0.00
CLDT	CHATHAM LODGING TRUST	16208T102	Real Estate	13,834	251,640.46	301,117.61	1,521.74
CMCO	COLUMBUS MCKINNON CORPORATION	199333105	Industrials	7,760	275,480.00	294,262.98	0.00
CNDT	CONDUENT INC	206787103	Info. Technology	12,225	231,052.50	205,079.32	0.00
CNO	CNO FINANCIAL INC	12621E103	Financials	34,518	778,035.72	369,638.90	0.00

Portfolio Holdings

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Global Portfolio Group - 2SCV, As of: 02/28/2018

Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
COR	CORESITE REALTY CORP	21870Q105	Real Estate	1,756	164,800.60	34,118.92	0.00
COWN	COWEN GROUP, INC. CLASS A	223622606	Financials	13,871	199,048.85	217,965.79	0.00
CPE	CALLON PETE CO DEL	13123X102	Energy	35,238	372,465.66	306,439.16	0.00
CSFL	CENTERSTATE BANKS INC	15201P109	Financials	23,878	650,436.72	337,613.68	0.00
CY	CYPRESS SEMICONDUCTOR	232806109	Info. Technology	32,349	565,137.03	216,762.38	0.00
DCOM	DIME COMMUNITY BANCSHARES, INC.	253922108	Financials	9,136	164,448.00	198,959.79	0.00
DLX	DELUXE CORP	248019101	Industrials	3,971	281,941.00	210,094.32	1,191.30
DPLO	DIPLOMAT PHARMACY, INC	25456K101	Health Care	23,587	491,553.08	422,472.44	0.00
EBS	EMERGENT BIO SOLUTIONS INC.	29089Q105	Health Care	5,815	289,005.50	289,251.98	0.00
EDR	EDUCATION RLTY TR INC	28140H203	Real Estate	4,618	143,804.52	177,678.30	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	8,563	401,176.55	377,034.21	0.00
EGBN	EAGLE BANCORP, INC	268948106	Financials	3,374	205,982.70	217,736.37	0.00
EME	EMCOR GROUP INC	29084Q100	Industrials	4,417	337,061.27	154,057.50	0.00
ETM	ENTERCOM COMM CORP CL A	293639100	Cons. Discretionary	19,580	193,842.00	227,588.89	0.00
EXPR	EXPRESS, INC.	30219E103	Cons. Discretionary	25,210	182,016.20	207,061.86	0.00
FAF	FIRST AMERICAN FINANCIAL	31847R102	Financials	8,960	519,948.80	372,834.16	0.00
FIBK	FIRST INTERSTATE BANCSYSTEM	32055Y201	Financials	9,754	385,283.00	390,604.02	0.00
FNB	FNB CORP	302520101	Financials	25,756	361,099.12	304,061.50	0.00
FNSR	FINISAR CORPORATION	31787A507	Info. Technology	10,210	183,780.00	246,200.96	0.00
FOE	FERRO CORP	315405100	Materials	21,736	464,933.04	293,657.56	0.00
FSB	FRANKLIN FINANCIAL NETWORK, INC.	35352P104	Financials	9,490	294,664.50	359,708.57	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	5,289	266,512.71	279,555.94	0.00
FWRD	FORWARD AIR CORPORATION	349853101	Industrials	3,426	185,004.00	187,383.59	0.00

Portfolio Holdings

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Global Portfolio Group - 2SCV, As of: 02/28/2018

Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
GBNK	GUARANTY BANCORP	40075T607	Financials	8,423	231,211.35	174,818.31	1,368.74
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	10,854	400,621.14	216,827.12	0.00
GNBC	GREEN BANCORP, INC.	39260X100	Financials	9,040	197,072.00	157,445.72	0.00
HASI	HANNON ARMSTRONG SUSTAINABLE INFRASTRUCTURE CAPITA	41068X100	Financials	8,306	146,185.60	198,677.29	0.00
HOPE	HOPE BANCORP, INC.	43940T109	Financials	19,262	347,871.72	361,883.43	0.00
HPP	HUDSON PACIFIC PROPERTIES, INC.	444097109	Real Estate	10,913	344,523.41	223,986.71	0.00
HRTG	HERITAGE INSURANCE HOLDINGS, INC	42727J102	Financials	14,906	248,632.08	174,508.18	0.00
HTLF	HEARTLAND FINL USA INC	42234Q102	Financials	3,713	198,088.55	126,416.66	482.69
HYH	HALYARD HEALTH INC	40650V100	Health Care	8,058	397,904.04	335,240.86	0.00
IBKC	IBERIABANK CORP	450828108	Financials	5,176	418,220.80	287,375.90	0.00
IDA	IDACORP INC	451107106	Utilities	4,247	344,219.35	272,574.23	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	36,646	312,223.92	354,898.38	0.00
KAI	KADANT INC	48282T104	Industrials	5,888	561,715.20	242,265.10	0.00
KALU	KAISER ALUMINUM CORP	483007704	Materials	3,010	302,113.70	187,386.73	0.00
KS	KAPSTONE PAPER & PACKAGING CORP	48562P103	Materials	16,838	587,477.82	252,615.49	0.00
LTXB	LEGACYTEXAS FINANCIAL GROUP, INC.	52471Y106	Financials	9,473	396,823.97	357,623.61	0.00
MKSI	MKS INSTRUMENT INC	55306N104	Info. Technology	6,552	729,565.20	310,260.07	1,179.36
MOD	MODINE MANUFACTURING CO	607828100	Cons. Discretionary	22,753	523,319.00	334,633.62	0.00
MTRN	MATERION CORP	576690101	Materials	9,476	477,590.40	339,340.18	947.60
MYRG	MYR GROUP INC	55405W104	Industrials	7,398	239,325.30	151,120.49	0.00
NCR	NCR CORP NEW	62886E108	Info. Technology	5,265	173,745.00	127,868.43	0.00
NJR	NEW JERSEY RESOURCES CORPORATION	646025106	Utilities	4,971	189,395.10	199,507.96	0.00

Portfolio Holdings

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Global Portfolio Group - 2SCV, As of: 02/28/2018

Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
NRE	NORTHSTAR RLTY EUROPE CORP	66706L101	Real Estate	14,211	146,089.08	181,268.35	0.00
NSA	NATIONAL STORAGE AFFILIATES TRUST	637870106	Real Estate	15,025	368,563.25	249,481.47	0.00
NUAN	NUANCE COMMUNICATIONS, INC	67020Y100	Info. Technology	11,871	190,648.26	199,711.77	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Cons. Discretionary	8,210	586,604.50	537,856.28	3,078.75
OMF	ONE MAIN HOLDINGS	68268W103	Financials	13,173	403,884.18	366,600.71	0.00
PAG	PENSKE AUTOMOTIVE GROUP, INC.	70959W103	Cons. Discretionary	8,112	371,529.60	378,008.95	2,758.08
PDCE	PDC ENERGY	69327R101	Energy	8,905	467,779.65	333,493.75	0.00
PEB	PEBBLEBROOK HOTEL	70509V100	Real Estate	10,332	351,391.32	376,935.36	0.00
PFBC	PREFERRED BANK	740367404	Financials	9,217	574,495.61	499,081.25	0.00
PGNX	PROGENICS PHARMA INC	743187106	Health Care	67,581	451,441.08	366,606.51	0.00
PLAB	PHOTRONICS INC	719405102	Info. Technology	15,785	123,123.00	159,468.44	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	3,366	203,037.12	126,360.28	0.00
POR	PORTLAND GENERAL	736508847	Utilities	5,592	222,170.16	222,408.55	0.00
PPBI	PACIFIC PREMIER BANCORP	69478X105	Financials	10,020	421,341.00	203,621.80	0.00
PRGS	PROGRESS SOFTWARE CORP	743312100	Info. Technology	6,413	300,577.31	125,276.52	897.82
PRI	PRIMERICA	74164M108	Financials	3,260	317,850.00	183,123.66	815.00
QTS	QTS REALTY TRUST INC	74736A103	Real Estate	5,892	190,134.84	202,647.68	0.00
REI	RING ENERGY, INC.	76680V108	Energy	50,267	682,123.19	482,025.59	0.00
REXR	REXFORD INDUSTRIAL REALTY	76169C100	Real Estate	16,139	435,753.00	267,973.11	0.00
ROCK	GIBRALTAR INDS INC	374689107	Industrials	12,685	440,169.50	295,205.86	0.00
RRGB	RED ROBIN GOURMET BURGERS	75689M101	Cons. Discretionary	3,335	178,922.75	187,510.26	0.00
SBGI	SINCLAIR BROADCAST GRP CL A	829226109	Cons. Discretionary	16,759	566,454.20	485,592.35	0.00

Portfolio Holdings

Back Office

Global Portfolio Group - 2SCV, As of: 02/28/2018

Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	11,599	195,791.12	234,273.29	0.00
SF	STIFEL FINANCIAL CORP	860630102	Financials	6,207	396,441.09	365,891.69	744.84
SIGI	SELECTIVE INS GROUP	816300107	Financials	7,839	445,647.15	277,461.33	1,411.02
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	9,596	251,511.16	307,950.10	0.00
SKYW	SKYWEST INC	830879102	Industrials	10,046	550,520.80	122,412.72	0.00
SLCA	U.S. SILICA HOLDINGS, INC	90346E103	Energy	5,842	151,249.38	210,860.44	0.00
SPN	SUPERIOR ENERGY SERVICES	868157108	Energy	18,399	157,311.45	339,438.13	0.00
SR	SPIRE, INC	84857L101	Utilities	4,082	276,759.60	163,137.80	0.00
STBZ	STATE BANK & TRUST	856190103	Financials	16,078	465,297.32	259,498.20	0.00
SYNT	SYNTEL INC	87162H103	Info. Technology	8,132	218,344.20	196,811.30	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	12,030	492,628.50	371,219.71	0.00
TECD	TECH DATA CORPORATION	878237106	Info. Technology	3,858	398,685.72	369,135.60	0.00
TERP	TERRAFORM POWER, INC CLASS A	88104R209	Utilities	18,162	209,044.62	208,584.36	3,450.78
TKR	TIMKEN CO	887389104	Industrials	3,962	173,535.60	135,891.31	1,069.74
TMST	TIMKEN STEEL	887399103	Materials	12,985	212,434.60	165,492.90	0.00
TOWR	TOWER INTERNATIONAL, INC	891826109	Cons. Discretionary	8,273	215,925.30	190,708.92	0.00
TTEK	TETRA TECH INC NEW	88162G103	Industrials	8,604	421,165.80	227,538.14	860.40
UBSH	UNION BANKSHARES CORPORATION	90539J109	Financials	10,888	406,993.44	412,933.50	0.00
UCBI	UNITED CMNTY BKS GA CAP STK	90984P303	Financials	16,944	523,739.04	158,921.30	0.00
UMPQ	UMPQUA HOLDINGS CORP	904214103	Financials	19,017	405,252.27	377,355.34	0.00
USNA	USANA HEALTH SCIENCES	90328M107	Consumer Staples	2,774	211,933.60	176,128.19	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	6,920	269,188.00	209,731.16	0.00
WTFC	WINTRUST FINL CORP	97650W108	Financials	6,902	583,288.02	230,192.76	0.00
WWW	WOLVERINE WORLD WIDE, INC.	978097103	Cons. Discretionary	6,913	202,412.64	183,457.95	0.00