

PERFORMANCE RETURNS FOR TOTAL

2nyste10 - New York State Teachers Retirement

From 02/28/2018 to 03/29/2018

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 03/29/2018
Total Portfolio	0.65	-0.83	-0.83	8.11	15.62	7.48	8.24	12.40	12.97	10.95				12.16	0.65
Total Equities	0.64	-0.95	-0.95	7.95										6.47	0.64
Total Cash	0.14	0.36	0.36	3.85										3.20	0.14
Russell 2000 Value	1.24	-2.64	-2.64	5.13	16.62	7.87	6.99	9.96	11.27	9.42	10.76	15.78	8.61	10.81	1.24

PERFORMANCE RETURNS FOR TOTAL

2nyste10 - New York State Teachers Retirement

From 02/28/2018 to 03/29/2018

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 03/29/2018
Total Portfolio	0.65	-0.96	-0.96	7.52	15.08	7.00	7.73	11.86	12.42	10.39				11.62	0.65
Total Equities	0.64	-0.95	-0.95	7.95										6.47	0.64
Total Cash	0.14	0.36	0.36	3.85										3.20	0.14
Russell 2000 Value	1.24	-2.64	-2.64	5.13	16.62	7.87	6.99	9.96	11.27	9.42	10.76	15.78	8.61	10.81	1.24

Transactions Listing

FROM Trade Date 02/28/2018 TO 03/29/2018

						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	CPE		7519	11.82	88,946.76	0.00	SEAPORT	0.010000	75.19	0.00	USD	1.0000000	000009	3/5/2018	99394
1131						88,946.76	0.00	0.00	75.19		0.00	USD	1.0000000	88,946.76	3/7/2018	
2nyste10	Buy	HRTG		987	17.187	16,973.24	0.00	SANDLER	0.010000	9.87	0.00	USD	1.0000000	000009	3/19/2018	100865
1131						16,973.24	0.00	0.00	9.87		0.00	USD	1.0000000	16,973.24	3/21/2018	
2nyste10	Buy	HRTG		2026	17.106	34,676.81	0.00	SANDLER	0.010000	20.26	0.00	USD	1.0000000	000009	3/20/2018	101037
1131						34,676.81	0.00	0.00	20.26		0.00	USD	1.0000000	34,676.81	3/22/2018	
2nyste10	Buy	KMG		581	61.443	35,704.13	0.00	PEN	0.010000	5.81	0.00	USD	1.0000000	000009	3/7/2018	99566
1131						35,704.13	0.00	0.00	5.81		0.00	USD	1.0000000	35,704.13	3/9/2018	
2nyste10	Buy	KMG		909	63.052	57,323.45	0.00	PEN	0.010000	9.09	0.00	USD	1.0000000	000009	3/8/2018	99650
1131						57,323.45	0.00	0.00	9.09		0.00	USD	1.0000000	57,323.45	3/12/2018	
2nyste10	Buy	KMG		912	66.913	61,033.96	0.00	PEN	0.010000	9.12	0.00	USD	1.0000000	000009	3/9/2018	99816
1131						61,033.96	0.00	0.00	9.12		0.00	USD	1.0000000	61,033.96	3/13/2018	
2nyste10	Buy	KMG		525	69.283	36,378.98	0.00	PEN	0.010000	5.25	0.00	USD	1.0000000	000009	3/12/2018	99939
1131						36,378.98	0.00	0.00	5.25		0.00	USD	1.0000000	36,378.98	3/14/2018	
2nyste10	Buy	KMG		113	68.687	7,762.79	0.00	PEN	0.010000	1.13	0.00	USD	1.0000000	000009	3/13/2018	100053
1131						7,762.79	0.00	0.00	1.13		0.00	USD	1.0000000	7,762.79	3/15/2018	
2nyste10	Buy	RDNT		2563	13.194	33,841.60	0.00	RAJA	0.010000	25.63	0.00	USD	1.0000000	000009	3/20/2018	101038
1131						33,841.60	0.00	0.00	25.63		0.00	USD	1.0000000	33,841.60	3/22/2018	
2nyste10	Buy	RDNT		1282	13.421	17,218.67	0.00	RAJA	0.010000	12.82	0.00	USD	1.0000000	000009	3/21/2018	101133
1131						17,218.67	0.00	0.00	12.82		0.00	USD	1.0000000	17,218.67	3/23/2018	
2nyste10	Buy	SYNH		4685	41.581	194,854.77	0.00	PEN	0.010000	46.85	0.00	USD	1.0000000	000009	3/1/2018	98842
1131						194,854.77	0.00	0.00	46.85		0.00	USD	1.0000000	194,854.77	3/5/2018	
2nyste10	Buy	WD		1046	58.251	60,940.90	0.00	SANDLER	0.010000	10.46	0.00	USD	1.0000000	000009	3/28/2018	101911
1131						60,940.90	0.00	0.00	10.46		0.00	USD	1.0000000	60,940.90	4/2/2018	
2nyste10	Buy	WD		1237	59.413	73,505.88	0.00	SANDLER	0.010000	12.37	0.00	USD	1.0000000	000009	3/29/2018	102384
1131						73,505.88	0.00	0.00	12.37		0.00	USD	1.0000000	73,505.88	4/3/2018	
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	

Transactions Listing

FROM Trade Date 02/28/2018 TO 03/29/2018

						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	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	Income	000009	BLACK HILLS CORP	1797.4	0.00	1,797.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/1/2018	98342
1131			BKH	Div Accrued for BKH		1,797.40	0.00	0.00	0.00		0.00	USD	1.0000000	1,797.40	3/1/2018	
2nyste10	Income	000009	BRYN MAWR BK CORP	2249.28	0.00	2,249.28	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/1/2018	98367
1131			BMTC	Div Accrued for BMTC		2,249.28	0.00	0.00	0.00		0.00	USD	1.0000000	2,249.28	3/1/2018	
2nyste10	Income	000009	PENSKE AUTOMOTIVE GROUP, INC.	2758.08	0.00	2,758.08	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/1/2018	98414
1131			PAG	Div Accrued for PAG		2,758.08	0.00	0.00	0.00		0.00	USD	1.0000000	2,758.08	3/1/2018	
2nyste10	Income	000009	SELECTIVE INS GROUP	1411.02	0.00	1,411.02	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/1/2018	98445
1131			SIGI	Div Accrued for SIGI		1,411.02	0.00	0.00	0.00		0.00	USD	1.0000000	1,411.02	3/1/2018	
2nyste10	Income	000009	GUARANTY BANCORP	1368.74	0.00	1,368.74	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/2/2018	98976
1131			GBNK	Div Accrued for GBNK		1,368.74	0.00	0.00	0.00		0.00	USD	1.0000000	1,368.74	3/2/2018	
2nyste10	Income	000009	HEARTLAND FINL USA INC	482.69	0.00	482.69	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/2/2018	98996
1131			HTLF	Div Accrued for HTLF		482.69	0.00	0.00	0.00		0.00	USD	1.0000000	482.69	3/2/2018	
2nyste10	Income	000009	NEXSTAR BROADCASTING	3078.75	0.00	3,078.75	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/2/2018	99060
1131			NXST	Div Accrued for NXST		3,078.75	0.00	0.00	0.00		0.00	USD	1.0000000	3,078.75	3/2/2018	
2nyste10	Income	000009	TIMKEN CO	1069.74	0.00	1,069.74	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/2/2018	99105
1131			TKR	Div Accrued for TKR		1,069.74	0.00	0.00	0.00		0.00	USD	1.0000000	1,069.74	3/2/2018	
2nyste10	Income	000009	TETRA TECH INC NEW	860.4	0.00	860.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/2/2018	99124
1131			TTEK	Div Accrued for TTEK		860.40	0.00	0.00	0.00		0.00	USD	1.0000000	860.40	3/2/2018	
2nyste10	Income	000009		1289.45	0.00	1,289.45	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/1/2018	99171
1131				Interest		1,289.45	0.00	0.00	0.00		0.00	USD	1.0000000	1,289.45	3/1/2018	
2nyste10	Income	000009	DELUXE CORP	1191.3	0.00	1,191.30	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/5/2018	99326
1131			DLX	Div Accrued for DLX		1,191.30	0.00	0.00	0.00		0.00	USD	1.0000000	1,191.30	3/5/2018	
2nyste10	Income	000009	MATERION CORP	947.6	0.00	947.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/7/2018	99478
1131			MTRN	Div Accrued for MTRN		947.60	0.00	0.00	0.00		0.00	USD	1.0000000	947.60	3/7/2018	

Transactions Listing

FROM Trade Date 02/28/2018 TO 03/29/2018

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyste10	Income	000009	MKS INSTRUMENT INC	1179.36	0.00	1,179.36	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/9/2018	99683
1131			MKSI	Div Accrued for MKSI		1,179.36	0.00	0.00	0.00		0.00	USD	1.0000000	1,179.36	3/9/2018	
2nyste10	Income	000009	STATE BANK & TRUST	3215.6	0.00	3,215.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/13/2018	100003
1131			STBZ	Div Accrued for STBZ		3,215.60	0.00	0.00	0.00		0.00	USD	1.0000000	3,215.60	3/13/2018	
2nyste10	Income	000009	FIRST AMERICAN FINANCIAL	3404.8	0.00	3,404.80	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/15/2018	100206
1131			FAF	Div Accrued for FAF		3,404.80	0.00	0.00	0.00		0.00	USD	1.0000000	3,404.80	3/15/2018	
2nyste10	Income	000009	FNB CORP	3090.72	0.00	3,090.72	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/15/2018	100239
1131			FNB	Div Accrued for FNB		3,090.72	0.00	0.00	0.00		0.00	USD	1.0000000	3,090.72	3/15/2018	
2nyste10	Income	000009	PROGRESS SOFTWARE CORP	897.82	0.00	897.82	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/15/2018	100304
1131			PRGS	Div Accrued for PRGS		897.82	0.00	0.00	0.00		0.00	USD	1.0000000	897.82	3/15/2018	
2nyste10	Income	000009	STIFEL FINANCIAL CORP	744.84	0.00	744.84	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/15/2018	100311
1131			SF	Div Accrued for SF		744.84	0.00	0.00	0.00		0.00	USD	1.0000000	744.84	3/15/2018	
2nyste10	Income	000009	CHEMICAL FINANCIAL CORPORATION	1522.36	0.00	1,522.36	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/16/2018	100434
1131			CHFC	Div Accrued for CHFC		1,522.36	0.00	0.00	0.00		0.00	USD	1.0000000	1,522.36	3/16/2018	
2nyste10	Income	000009	PRIMERICA	815	0.00	815.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/16/2018	100470
1131			PRI	Div Accrued for PRI		815.00	0.00	0.00	0.00		0.00	USD	1.0000000	815.00	3/16/2018	
2nyste10	Income	000009	KMG CHEMICALS, INC.	44.7	0.00	44.70	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/19/2018	100960
1131			KMG	Div Accrued for KMG		44.70	0.00	0.00	0.00		0.00	USD	1.0000000	44.70	3/19/2018	
2nyste10	Income	000009	CNO FINANCIAL INC	3106.62	0.00	3,106.62	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/23/2018	101449
1131			CNO	Div Accrued for CNO		3,106.62	0.00	0.00	0.00		0.00	USD	1.0000000	3,106.62	3/23/2018	
2nyste10	Income	000009	FORWARD AIR CORPORATION	513.9	0.00	513.90	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/23/2018	101472
1131			FWRD	Div Accrued for FWRD		513.90	0.00	0.00	0.00		0.00	USD	1.0000000	513.90	3/23/2018	
2nyste10	Income	000009	NORTHSTAR RLTY EUROPE CORP	2131.65	0.00	2,131.65	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/23/2018	101504
1131			NRE	Div Accrued for NRE		2,131.65	0.00	0.00	0.00		0.00	USD	1.0000000	2,131.65	3/23/2018	

Transactions Listing

FROM Trade Date 02/28/2018 TO 03/29/2018

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyste10	Income	000009	SINCLAIR BROADCAST GRP CL A	3016.62	0.00	3,016.62	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/23/2018	101536
1131			SBI	Div Accrued for SBI		3,016.62	0.00	0.00	0.00		0.00	USD	1.0000000	3,016.62	3/23/2018	
2nyste10	Income	000009	ENTERCOM COMM CORP CL A	1762.2	0.00	1,762.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/28/2018	101761
1131			ETM	Div Accrued for ETM		1,762.20	0.00	0.00	0.00		0.00	USD	1.0000000	1,762.20	3/28/2018	
2nyste10	Income	000009	ASTEC INDS INC	592.3	0.00	592.30	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/29/2018	101961
1131			ASTE	Div Accrued for ASTE		592.30	0.00	0.00	0.00		0.00	USD	1.0000000	592.30	3/29/2018	
2nyste10	Income	000009	HUDSON PACIFIC PROPERTIES, INC.	2728.25	0.00	2,728.25	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/29/2018	102088
1131			HPP	Div Accrued for HPP		2,728.25	0.00	0.00	0.00		0.00	USD	1.0000000	2,728.25	3/29/2018	
2nyste10	Income	000009	NATIONAL STORAGE AFFILIATES TRUST	4207	0.00	4,207.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/29/2018	102202
1131			NSA	Div Accrued for NSA		4,207.00	0.00	0.00	0.00		0.00	USD	1.0000000	4,207.00	3/29/2018	
2nyste10	Sell	CACI		654	148.845	97,335.71	82,458.21	SEAPORT	0.010000	6.54	0.00	USD	1.0000000	000009	3/19/2018	100864
1131						97,335.71	82,458.21	2.25	6.54		0.00	USD	1.0000000	97,335.71	3/21/2018	
2nyste10	Sell	COWN		4762	12.912	61,438.85	77,129.61	SANDLER	0.010000	47.62	0.00	USD	1.0000000	000009	3/28/2018	101910
1131						61,438.85	77,129.61	1.43	47.62		0.00	USD	1.0000000	61,438.85	4/2/2018	
2nyste10	Sell	COWN		5543	13.241	73,336.62	88,510.40	SANDLER	0.010000	55.43	0.00	USD	1.0000000	000009	3/29/2018	102383
1131						73,336.62	88,510.40	1.70	55.43		0.00	USD	1.0000000	73,336.62	4/3/2018	
2nyste10	Sell	KS		5829	34.882	203,261.27	118,540.18	PEN	0.010000	58.29	0.00	USD	1.0000000	000009	3/7/2018	99567
1131						203,261.27	118,540.18	4.70	58.29		0.00	USD	1.0000000	203,261.27	3/9/2018	
2nyste10	Sell	KS		7735	34.907	269,924.38	94,202.25	PEN	0.010000	77.35	0.00	USD	1.0000000	000009	3/9/2018	99817
1131						269,924.38	94,202.25	6.24	77.35		0.00	USD	1.0000000	269,924.38	3/13/2018	
2nyste10	Sell	KS		372	34.904	12,980.27	4,530.48	PEN	0.010000	3.72	0.00	USD	1.0000000	000009	3/12/2018	99940
1131						12,980.27	4,530.48	0.30	3.72		0.00	USD	1.0000000	12,980.27	3/14/2018	
2nyste10	Sell	TECD		497	86.072	42,771.58	49,838.42	PEN	0.010000	4.97	0.00	USD	1.0000000	000009	3/19/2018	100866
1131						42,771.58	49,838.42	0.99	4.97		0.00	USD	1.0000000	42,771.58	3/21/2018	
2nyste10	Sell	TECD		514	85.29	43,832.96	51,543.15	PEN	0.010000	5.14	0.00	USD	1.0000000	000009	3/20/2018	101039
1131						43,832.96	51,543.15	1.01	5.14		0.00	USD	1.0000000	43,832.96	3/22/2018	
2nyste10	Sell	TECD		500	85.71	42,848.91	50,139.25	PEN	0.010000	5.00	0.00	USD	1.0000000	000009	3/21/2018	101134
1131						42,848.91	50,139.25	0.99	5.00		0.00	USD	1.0000000	42,848.91	3/23/2018	

Portfolio Holdings

Back Office

Global Portfolio Group - 2SCV, As of: 03/29/2018

Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	39,634,041.72	30,766,398.56	40,422.68
000009	PRINCIPAL CASH	000009	Liquid Assets		1,261,072.38		0.00
AAWW	ATLAS AIR WORLDWIDE HOLDINGS, INC.	049164205	Industrials	6,502	393,045.90	353,022.76	0.00
ABM	ABM INDS INC	000957100	Industrials	4,909	164,353.32	158,132.46	0.00
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	12,254	244,222.22	140,985.95	0.00
AKR	ACADIA REALTY TRUST	004239109	Real Estate	11,370	279,702.00	309,856.12	3,069.90
ASGN	ON ASSIGNMENT INC	682159108	Industrials	3,957	323,999.16	150,573.89	0.00
ASTE	ASTEC INDS INC	046224101	Industrials	5,923	326,831.14	252,810.84	0.00
BANR	BANNER CORP	06652V208	Financials	10,697	593,576.53	235,784.39	0.00
BAS	BASIC ENERGY SERVICES, INC.	06985P209	Energy	9,335	134,797.40	239,925.09	0.00
BGS	B&G FOODS, INC	05508R106	Consumer Staples	6,091	144,356.70	214,249.10	2,832.32
BKH	BLACK HILLS CORP	092113109	Utilities	3,784	205,471.20	161,930.34	0.00
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	9,312	712,554.24	304,398.13	0.00
BMTC	BRYN MAWR BK CORP	117665109	Financials	10,224	449,344.80	314,025.71	0.00
CACI	CACI INTERNATIONAL INC CLASS A	127190304	Info. Technology	2,280	345,078.00	281,662.63	0.00
CARO	CAROLINA FINANC	143873107	Financials	10,797	424,106.16	383,434.33	539.85
CBZ	CBIZ INC	124805102	Industrials	32,127	586,317.75	288,491.97	0.00
CHFC	CHEMICAL FINANCIAL CORPORATION	163731102	Financials	5,437	297,295.16	313,116.33	0.00
CJ	C&J ENERGY SERVICES, INC	12674R100	Energy	8,821	227,758.22	306,698.13	0.00
CLDT	CHATHAM LODGING TRUST	16208T102	Real Estate	13,834	264,921.10	301,117.61	1,521.74
CMCO	COLUMBUS MCKINNON CORPORATION	199333105	Industrials	7,760	278,118.40	294,262.98	0.00
CNDT	CONDUENT INC	206787103	Info. Technology	12,225	227,874.00	205,079.32	0.00
CNO	CNO FINANCIAL INC	12621E103	Financials	34,518	748,005.06	369,638.90	0.00

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Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
COR	CORESITE REALTY CORP	21870Q105	Real Estate	1,756	176,056.56	34,118.92	1,720.88
COWN	COWEN GROUP, INC. CLASS A	223622606	Financials	3,566	47,071.20	52,325.78	0.00
CPE	CALLON PETE CO DEL	13123X102	Energy	42,757	566,102.68	395,385.92	0.00
CSFL	CENTERSTATE BANKS INC	15201P109	Financials	23,878	633,483.34	337,613.68	0.00
CY	CYPRESS SEMICONDUCTOR	232806109	Info. Technology	32,349	548,639.04	216,762.38	3,558.39
DCOM	DIME COMMUNITY BANCSHARES, INC.	253922108	Financials	9,136	168,102.40	198,959.79	0.00
DLX	DELUXE CORP	248019101	Industrials	3,971	293,893.71	210,094.32	0.00
DPLO	DIPLOMAT PHARMACY, INC	25456K101	Health Care	23,587	475,278.05	422,472.44	0.00
EBS	EMERGENT BIO SOLUTIONS INC.	29089Q105	Health Care	5,815	306,159.75	289,251.98	0.00
EDR	EDUCATION RLTY TR INC	28140H203	Real Estate	4,618	151,239.50	177,678.30	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	8,563	401,604.70	377,034.21	0.00
EGBN	EAGLE BANCORP, INC	268948106	Financials	3,374	201,933.90	217,736.37	0.00
EME	EMCOR GROUP INC	29084Q100	Industrials	4,417	344,216.81	154,057.50	0.00
ETM	ENTERCOM COMM CORP CL A	293639100	Cons. Discretionary	19,580	188,947.00	227,588.89	0.00
EXPR	EXPRESS, INC.	30219E103	Cons. Discretionary	25,210	180,503.60	207,061.86	0.00
FAF	FIRST AMERICAN FINANCIAL	31847R102	Financials	8,960	525,772.80	372,834.16	0.00
FIBK	FIRST INTERSTATE BANCSYSTEM	32055Y201	Financials	9,754	385,770.70	390,604.02	0.00
FNB	FNB CORP	302520101	Financials	25,756	346,418.20	304,061.50	0.00
FNSR	FINISAR CORPORATION	31787A507	Info. Technology	10,210	161,420.10	246,200.96	0.00
FOE	FERRO CORP	315405100	Materials	21,736	504,709.92	293,657.56	0.00
FSB	FRANKLIN FINANCIAL NETWORK, INC.	35352P104	Financials	9,490	309,374.00	359,708.57	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	5,289	263,021.97	279,555.94	0.00
FWRD	FORWARD AIR CORPORATION	349853101	Industrials	3,426	181,098.36	187,383.59	0.00

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GBNK	GUARANTY BANCORP	40075T607	Financials	8,423	238,792.05	174,818.31	0.00
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	10,854	408,978.72	216,827.12	0.00
GNBC	GREEN BANCORP, INC.	39260X100	Financials	9,040	201,140.00	157,445.72	0.00
HASI	HANNON ARMSTRONG SUSTAINABLE INFRASTRUCTURE CAPITA	41068X100	Financials	8,306	161,967.00	198,677.29	0.00
HOPE	HOPE BANCORP, INC.	43940T109	Financials	19,262	350,375.78	361,883.43	0.00
HPP	HUDSON PACIFIC PROPERTIES, INC.	444097109	Real Estate	10,913	354,999.89	223,986.71	0.00
HRTG	HERITAGE INSURANCE HOLDINGS, INC	42727J102	Financials	17,919	271,652.04	226,158.23	0.06
HTLF	HEARTLAND FINL USA INC	42234Q102	Financials	3,713	196,974.65	126,416.66	0.00
HYH	HALYARD HEALTH INC	40650V100	Health Care	8,058	371,312.64	335,240.86	0.00
IBKC	IBERIABANK CORP	450828108	Financials	5,176	403,728.00	287,375.90	1,966.88
IDA	IDACORP INC	451107106	Utilities	4,247	374,882.69	272,574.23	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	36,646	336,410.28	354,898.38	0.00
KAI	KADANT INC	48282T104	Industrials	5,888	556,416.00	242,265.10	0.00
KALU	KAISER ALUMINUM CORP	483007704	Materials	3,010	303,709.00	187,386.73	0.00
KMG	KMG CHEMICALS, INC.	482564101	Materials	3,040	182,248.00	198,203.31	0.00
KS	KAPSTONE PAPER & PACKAGING CORP	48562P103	Materials	2,902	99,567.62	35,342.58	290.20
LTXB	LEGACYTEXAS FINANCIAL GROUP, INC.	52471Y106	Financials	9,473	405,633.86	357,623.61	0.00
MKSI	MKS INSTRUMENT INC	55306N104	Info. Technology	6,552	757,738.80	310,260.07	0.00
MOD	MODINE MANUFACTURING CO	607828100	Cons. Discretionary	22,753	481,225.95	334,633.62	0.00
MTRN	MATERION CORP	576690101	Materials	9,476	483,749.80	339,340.18	0.00
MYRG	MYR GROUP INC	55405W104	Industrials	7,398	228,006.36	151,120.49	0.00
NCR	NCR CORP NEW	62886E108	Info. Technology	5,265	165,952.80	127,868.43	0.00

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NJR	NEW JERSEY RESOURCES CORPORATION	646025106	Utilities	4,971	199,337.10	199,507.96	1,354.60
NRE	NORTHSTAR RLTY EUROPE CORP	66706L101	Real Estate	14,211	185,027.22	181,268.35	0.00
NSA	NATIONAL STORAGE AFFILIATES TRUST	637870106	Real Estate	15,025	376,827.00	249,481.47	0.00
NUAN	NUANCE COMMUNICATIONS, INC	67020Y100	Info. Technology	11,871	186,968.25	199,711.77	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Cons. Discretionary	8,210	545,965.00	537,856.28	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	13,173	394,399.62	366,600.71	0.00
PAG	PENSKE AUTOMOTIVE GROUP, INC.	70959W103	Cons. Discretionary	8,112	359,604.96	378,008.95	0.00
PDCE	PDC ENERGY	69327R101	Energy	8,905	436,612.15	333,493.75	0.00
PEB	PEBBLEBROOK HOTEL	70509V100	Real Estate	10,332	354,904.20	376,935.36	3,926.16
PFBC	PREFERRED BANK	740367404	Financials	9,217	591,731.40	499,081.25	0.00
PGNX	PROGENICS PHARMA INC	743187106	Health Care	67,581	504,154.26	366,606.51	0.00
PLAB	PHOTRONICS INC	719405102	Info. Technology	15,785	130,226.25	159,468.44	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	3,366	201,051.18	126,360.28	0.00
POR	PORTLAND GENERAL	736508847	Utilities	5,592	226,531.92	222,408.55	1,901.28
PPBI	PACIFIC PREMIER BANCORP	69478X105	Financials	10,020	402,804.00	203,621.80	0.00
PRGS	PROGRESS SOFTWARE CORP	743312100	Info. Technology	6,413	246,579.85	125,276.52	0.00
PRI	PRIMERICA	74164M108	Financials	3,260	314,916.00	183,123.66	0.00
QTS	QTS REALTY TRUST INC	74736A103	Real Estate	5,892	213,408.24	202,647.68	2,415.72
RDNT	RADNET, INC.	750491102	Health Care	3,845	55,368.00	51,060.27	0.00
REI	RING ENERGY, INC.	76680V108	Energy	50,267	721,331.45	482,025.59	0.00
REXR	REXFORD INDUSTRIAL REALTY	76169C100	Real Estate	16,139	464,641.81	267,973.11	2,582.24
ROCK	GIBRALTAR INDS INC	374689107	Industrials	12,685	429,387.25	295,205.86	0.00

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RRGB	RED ROBIN GOURMET BURGERS	75689M101	Cons. Discretionary	3,335	193,430.00	187,510.26	0.00
SBGI	SINCLAIR BROADCAST GRP CL A	829226109	Cons. Discretionary	16,759	524,556.70	485,592.35	0.00
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	11,599	204,722.35	234,273.29	0.00
SF	STIFEL FINANCIAL CORP	860630102	Financials	6,207	367,640.61	365,891.69	0.00
SIGI	SELECTIVE INS GROUP	816300107	Financials	7,839	475,827.30	277,461.33	0.00
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	9,596	270,223.36	307,950.10	2,686.88
SKYW	SKYWEST INC	830879102	Industrials	10,046	546,502.40	122,412.72	1,004.60
SLCA	U.S. SILICA HOLDINGS, INC	90346E103	Energy	5,842	149,087.84	210,860.44	365.13
SPN	SUPERIOR ENERGY SERVICES	868157108	Energy	18,399	155,103.57	339,438.13	0.00
SR	SPIRE, INC	84857L101	Utilities	4,082	295,128.60	163,137.80	2,296.13
STBZ	STATE BANK & TRUST	856190103	Financials	16,078	482,500.78	259,498.20	0.00
SYNH	SYNEOS HEALTH, INC. CLASS A	87166B102	Health Care	4,685	166,317.50	194,854.77	0.00
SYNT	SYNTEL INC	87162H103	Info. Technology	8,132	207,609.96	196,811.30	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	12,030	495,636.00	371,219.71	0.00
TECD	TECH DATA CORPORATION	878237106	Info. Technology	2,347	199,800.11	217,614.78	0.00
TERP	TERRAFORM POWER, INC CLASS A	88104R209	Utilities	18,162	194,878.26	208,584.36	0.00
TKR	TIMKEN CO	887389104	Industrials	3,962	180,667.20	135,891.31	0.00
TMST	TIMKEN STEEL	887399103	Materials	12,985	197,242.15	165,492.90	0.00
TOWR	TOWER INTERNATIONAL, INC	891826109	Cons. Discretionary	8,273	229,575.75	190,708.92	0.00
TTEK	TETRA TECH INC NEW	88162G103	Industrials	8,604	421,165.80	227,538.14	0.00
UBSH	UNION BANKSHARES CORPORATION	90539J109	Financials	10,888	399,698.48	412,933.50	0.00
UCBI	UNITED CMNTY BKS GA CAP STK	90984P303	Financials	16,944	536,277.60	158,921.30	2,033.28
UMPQ	UMPQUA HOLDINGS CORP	904214103	Financials	19,017	407,153.97	377,355.34	3,803.40

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USNA	USANA HEALTH SCIENCES	90328M107	Consumer Staples	2,774	238,286.60	176,128.19	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	6,920	294,792.00	209,731.16	0.00
WD	WALKER & DUNLOP, INC.	93148P102	Financials	2,283	135,655.86	134,446.78	0.00
WTFC	WINTRUST FINL CORP	97650W108	Financials	6,902	593,917.10	230,192.76	0.00
WWW	WOLVERINE WORLD WIDE, INC.	978097103	Cons. Discretionary	6,913	199,785.70	183,457.95	553.04