

PERFORMANCE RETURNS FOR TOTAL

2nyste10 - New York State Teachers Retirement

From 06/29/2018 to 07/31/2018

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 07/31/2018
Total Portfolio	1.05	1.05	5.16	13.40	14.71	10.62	10.04	11.24	15.22	12.53				12.45	1.05
Total Equities	1.06	1.06	5.19	13.46										9.12	1.06
Total Cash	0.25	0.25	1.04	1.55										2.94	0.25
Russell 2000 Value	1.77	1.77	7.31	14.37	16.77	12.92	10.70	10.19	13.86	11.91	12.72	13.52	9.52	11.72	1.77

PERFORMANCE RETURNS FOR TOTAL

2nyste10 - New York State Teachers Retirement

From 06/29/2018 to 07/31/2018

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 07/31/2018
Total Portfolio	0.90	0.90	4.73	12.78	14.09	10.13	9.52	10.69	14.65	11.96				11.89	0.90
Total Equities	1.06	1.06	5.19	13.46										9.12	1.06
Total Cash	0.25	0.25	1.04	1.55										2.94	0.25
Russell 2000 Value	1.77	1.77	7.31	14.37	16.77	12.92	10.70	10.19	13.86	11.91	12.72	13.52	9.52	11.72	1.77

Transactions Listing

FROM Trade Date 06/29/2018 TO 07/31/2018

						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	AKR		2074	26.978	55,973.11	0.00	PEN	0.010000	20.74	0.00	USD	1.0000000	000009	7/12/2018	117563
1131						55,973.11	0.00	0.00	20.74		0.00	USD	1.0000000	55,973.11	7/16/2018	
2nyste10	Buy	AKR		1812	27.078	49,082.91	0.00	PEN	0.010000	18.12	0.00	USD	1.0000000	000009	7/13/2018	118007
1131						49,082.91	0.00	0.00	18.12		0.00	USD	1.0000000	49,082.91	7/17/2018	
2nyste10	Buy	AKR		317	26.71	8,470.34	0.00	PEN	0.010000	3.17	0.00	USD	1.0000000	000009	7/16/2018	118839
1131						8,470.34	0.00	0.00	3.17		0.00	USD	1.0000000	8,470.34	7/18/2018	
2nyste10	Buy	ATKR		3552	22.965	81,606.13	0.00	PEN	0.010000	35.52	0.00	USD	1.0000000	000009	7/23/2018	120058
1131						81,606.13	0.00	0.00	35.52		0.00	USD	1.0000000	81,606.13	7/25/2018	
2nyste10	Buy	ATKR		4047	23.226	94,034.07	0.00	PEN	0.010000	40.47	0.00	USD	1.0000000	000009	7/24/2018	120239
1131						94,034.07	0.00	0.00	40.47		0.00	USD	1.0000000	94,034.07	7/26/2018	
2nyste10	Buy	AVX		1792	17.271	30,967.73	0.00	WSA	0.010000	17.92	0.00	USD	1.0000000	000009	7/5/2018	116799
1131						30,967.73	0.00	0.00	17.92		0.00	USD	1.0000000	30,967.73	7/9/2018	
2nyste10	Buy	AVX		3878	17.851	69,263.02	0.00	WSA	0.010000	38.78	0.00	USD	1.0000000	000009	7/6/2018	117018
1131						69,263.02	0.00	0.00	38.78		0.00	USD	1.0000000	69,263.02	7/10/2018	
2nyste10	Buy	AVX		1463	18.13	26,538.97	0.00	WSA	0.010000	14.63	0.00	USD	1.0000000	000009	7/9/2018	117157
1131						26,538.97	0.00	0.00	14.63		0.00	USD	1.0000000	26,538.97	7/11/2018	
2nyste10	Buy	AVX		2496	18.378	45,896.45	0.00	WSA	0.010000	24.96	0.00	USD	1.0000000	000009	7/10/2018	117284
1131						45,896.45	0.00	0.00	24.96		0.00	USD	1.0000000	45,896.45	7/12/2018	
2nyste10	Buy	AVX		2123	19.627	41,689.56	0.00	WSA	0.010000	21.23	0.00	USD	1.0000000	000009	7/27/2018	120895
1131						41,689.56	0.00	0.00	21.23		0.00	USD	1.0000000	41,689.56	7/31/2018	
2nyste10	Buy	AVX		1720	20.215	34,787.69	0.00	WSA	0.010000	17.20	0.00	USD	1.0000000	000009	7/30/2018	120974
1131						34,787.69	0.00	0.00	17.20		0.00	USD	1.0000000	34,787.69	8/1/2018	
2nyste10	Buy	CLDT		120	21.408	2,570.14	0.00	PEN	0.010000	1.20	0.00	USD	1.0000000	000009	7/12/2018	117565
1131						2,570.14	0.00	0.00	1.20		0.00	USD	1.0000000	2,570.14	7/16/2018	
2nyste10	Buy	CLDT		384	21.522	8,268.33	0.00	PEN	0.010000	3.84	0.00	USD	1.0000000	000009	7/13/2018	118009
1131						8,268.33	0.00	0.00	3.84		0.00	USD	1.0000000	8,268.33	7/17/2018	
2nyste10	Buy	CLDT		515	21.54	11,098.10	0.00	PEN	0.010000	5.15	0.00	USD	1.0000000	000009	7/16/2018	118841
1131						11,098.10	0.00	0.00	5.15		0.00	USD	1.0000000	11,098.10	7/18/2018	
2nyste10	Buy	CLDT		1147	21.593	24,778.53	0.00	PEN	0.010000	11.47	0.00	USD	1.0000000	000009	7/17/2018	119370
1131						24,778.53	0.00	0.00	11.47		0.00	USD	1.0000000	24,778.53	7/19/2018	
2nyste10	Buy	CLDT		987	21.606	21,334.50	0.00	PEN	0.010000	9.87	0.00	USD	1.0000000	000009	7/18/2018	119599
1131						21,334.50	0.00	0.00	9.87		0.00	USD	1.0000000	21,334.50	7/20/2018	

Transactions Listing

FROM Trade Date 06/29/2018 TO 07/31/2018

						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	COR		541	113.56	61,441.32	0.00	PEN	0.010000	5.41	0.00	USD	1.0000000	000009	7/12/2018	117566
1131						61,441.32	0.00	0.00	5.41		0.00	USD	1.0000000	61,441.32	7/16/2018	
2nyste10	Buy	COR		126	113.957	14,359.84	0.00	PEN	0.010000	1.26	0.00	USD	1.0000000	000009	7/13/2018	118010
1131						14,359.84	0.00	0.00	1.26		0.00	USD	1.0000000	14,359.84	7/17/2018	
2nyste10	Buy	DK		2952	53.04	156,604.19	0.00	PEN	0.010000	29.52	0.00	USD	1.0000000	000009	7/31/2018	121516
1131						156,604.19	0.00	0.00	29.52		0.00	USD	1.0000000	156,604.19	8/2/2018	
2nyste10	Buy	HPP		1463	35.677	52,209.50	0.00	PEN	0.010000	14.63	0.00	USD	1.0000000	000009	7/12/2018	117567
1131						52,209.50	0.00	0.00	14.63		0.00	USD	1.0000000	52,209.50	7/16/2018	
2nyste10	Buy	HPP		945	35.719	33,763.53	0.00	PEN	0.010000	9.45	0.00	USD	1.0000000	000009	7/13/2018	118011
1131						33,763.53	0.00	0.00	9.45		0.00	USD	1.0000000	33,763.53	7/17/2018	
2nyste10	Buy	HPP		280	35.179	9,852.89	0.00	PEN	0.010000	2.80	0.00	USD	1.0000000	000009	7/16/2018	118842
1131						9,852.89	0.00	0.00	2.80		0.00	USD	1.0000000	9,852.89	7/18/2018	
2nyste10	Buy	HTLD		8109	20.574	166,918.09	0.00	SEAPORT	0.010000	81.09	0.00	USD	1.0000000	000009	7/20/2018	119881
1131						166,918.09	0.00	0.00	81.09		0.00	USD	1.0000000	166,918.09	7/24/2018	
2nyste10	Buy	IBKC		1007	83.843	84,439.87	0.00	RAJA	0.010000	10.07	0.00	USD	1.0000000	000009	7/23/2018	120061
1131						84,439.87	0.00	0.00	10.07		0.00	USD	1.0000000	84,439.87	7/25/2018	
2nyste10	Buy	IRT		1845	10.325	19,068.26	0.00	PEN	0.010000	18.45	0.00	USD	1.0000000	000009	6/29/2018	116207
1131						19,068.26	0.00	0.00	18.45		0.00	USD	1.0000000	19,068.26	7/3/2018	
2nyste10	Buy	JCAP		139	19.21	2,671.58	0.00	PEN	0.010000	1.39	0.00	USD	1.0000000	000009	6/29/2018	116208
1131						2,671.58	0.00	0.00	1.39		0.00	USD	1.0000000	2,671.58	7/3/2018	
2nyste10	Buy	LTXB		2017	45.584	91,962.49	0.00	RAJA	0.010000	20.17	0.00	USD	1.0000000	000009	7/23/2018	120062
1131						91,962.49	0.00	0.00	20.17		0.00	USD	1.0000000	91,962.49	7/25/2018	
2nyste10	Buy	MDR		3553	17.892	63,605.45	0.00	KLRG	0.010000	35.53	0.00	USD	1.0000000	000009	7/24/2018	120243
1131						63,605.45	0.00	0.00	35.53		0.00	USD	1.0000000	63,605.45	7/26/2018	
2nyste10	Buy	MDR		6221	17.912	111,490.27	0.00	KLRG	0.010000	62.21	0.00	USD	1.0000000	000009	7/25/2018	120550
1131						111,490.27	0.00	0.00	62.21		0.00	USD	1.0000000	111,490.27	7/27/2018	
2nyste10	Buy	PWR		874	33.029	28,875.82	0.00	PEN	0.010000	8.74	0.00	USD	1.0000000	000009	7/24/2018	120244
1131						28,875.82	0.00	0.00	8.74		0.00	USD	1.0000000	28,875.82	7/26/2018	
2nyste10	Buy	PWR		4361	33.297	145,250.95	0.00	PEN	0.010000	43.61	0.00	USD	1.0000000	000009	7/25/2018	120551
1131						145,250.95	0.00	0.00	43.61		0.00	USD	1.0000000	145,250.95	7/27/2018	

Transactions Listing

FROM Trade Date 06/29/2018 TO 07/31/2018

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyste10	Buy	TWNK		3118	14.233	44,408.12	0.00	WSA	0.010000	31.18	0.00	USD	1.0000000	000009	7/19/2018	119714
1131						44,408.12	0.00	0.00	31.18		0.00	USD	1.0000000	44,408.12	7/23/2018	
2nyste10	Buy	TWNK		3430	14.369	49,318.26	0.00	WSA	0.010000	34.30	0.00	USD	1.0000000	000009	7/20/2018	119883
1131						49,318.26	0.00	0.00	34.30		0.00	USD	1.0000000	49,318.26	7/24/2018	
2nyste10	Buy	TWNK		5613	14.322	80,443.83	0.00	WSA	0.010000	56.13	0.00	USD	1.0000000	000009	7/23/2018	120063
1131						80,443.83	0.00	0.00	56.13		0.00	USD	1.0000000	80,443.83	7/25/2018	
2nyste10	Buy	UIS		1889	13.303	25,148.45	0.00	PEN	0.010000	18.89	0.00	USD	1.0000000	000009	7/5/2018	116801
1131						25,148.45	0.00	0.00	18.89		0.00	USD	1.0000000	25,148.45	7/9/2018	
2nyste10	Buy	UIS		6678	14.024	93,721.72	0.00	PEN	0.010000	66.78	0.00	USD	1.0000000	000009	7/6/2018	117020
1131						93,721.72	0.00	0.00	66.78		0.00	USD	1.0000000	93,721.72	7/10/2018	
2nyste10	Buy	UIS		3469	14.75	51,202.09	0.00	PEN	0.010000	34.69	0.00	USD	1.0000000	000009	7/9/2018	117158
1131						51,202.09	0.00	0.00	34.69		0.00	USD	1.0000000	51,202.09	7/11/2018	
2nyste10	Buy	WAIR		3158	11.018	34,826.42	0.00	WSA	0.010000	31.58	0.00	USD	1.0000000	000009	7/5/2018	116802
1131						34,826.42	0.00	0.00	31.58		0.00	USD	1.0000000	34,826.42	7/9/2018	
2nyste10	Buy	WAIR		3639	11.151	40,615.24	0.00	WSA	0.010000	36.39	0.00	USD	1.0000000	000009	7/6/2018	117021
1131						40,615.24	0.00	0.00	36.39		0.00	USD	1.0000000	40,615.24	7/10/2018	
2nyste10	Buy	WAIR		1437	11.382	16,369.59	0.00	WSA	0.010000	14.37	0.00	USD	1.0000000	000009	7/9/2018	117159
1131						16,369.59	0.00	0.00	14.37		0.00	USD	1.0000000	16,369.59	7/11/2018	
2nyste10	Buy	WAIR		3234	11.413	36,941.66	0.00	WSA	0.010000	32.34	0.00	USD	1.0000000	000009	7/10/2018	117285
1131						36,941.66	0.00	0.00	32.34		0.00	USD	1.0000000	36,941.66	7/12/2018	
2nyste10	Buy	WAIR		1275	11.25	14,356.88	0.00	WSA	0.010000	12.75	0.00	USD	1.0000000	000009	7/11/2018	117359
1131						14,356.88	0.00	0.00	12.75		0.00	USD	1.0000000	14,356.88	7/13/2018	
2nyste10	Buy	WAIR		1754	11.22	19,696.72	0.00	WSA	0.010000	17.54	0.00	USD	1.0000000	000009	7/12/2018	117570
1131						19,696.72	0.00	0.00	17.54		0.00	USD	1.0000000	19,696.72	7/16/2018	
2nyste10	Buy	WAIR		468	11.364	5,322.89	0.00	WSA	0.010000	4.68	0.00	USD	1.0000000	000009	7/13/2018	118015
1131						5,322.89	0.00	0.00	4.68		0.00	USD	1.0000000	5,322.89	7/17/2018	
2nyste10	Contribution	000009		49368.05	0.00	49,368.05	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/31/2018	121472
1131				Q2 2018 Mgmt Fee		49,368.05	0.00	0.00	0.00		0.00	USD	1.0000000	49,368.05	7/31/2018	
2nyste10	Income	000009	CENTERSTATE BANKS INC	1928.8	0.00	1,928.80	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/29/2018	115592
1131			CSFL	Div Accrued for CSFL		1,928.80	0.00	0.00	0.00		0.00	USD	1.0000000	1,928.80	6/29/2018	

Transactions Listing

FROM Trade Date 06/29/2018 TO 07/31/2018

						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	ENTERPRISE FINANCIAL SERVICES	764.83	0.00	764.83	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/29/2018	115623
1131			EFSC	Div Accrued for EFSC		764.83	0.00	0.00	0.00		0.00	USD	1.0000000	764.83	6/29/2018	
2nyste10	Income	000009	HUDSON PACIFIC PROPERTIES, INC.	2223.25	0.00	2,223.25	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/29/2018	115777
1131			HPP	Div Accrued for HPP		2,223.25	0.00	0.00	0.00		0.00	USD	1.0000000	2,223.25	6/29/2018	
2nyste10	Income	000009	NATIONAL STORAGE AFFILIATES TRUST	3559.75	0.00	3,559.75	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/29/2018	115866
1131			NSA	Div Accrued for NSA		3,559.75	0.00	0.00	0.00		0.00	USD	1.0000000	3,559.75	6/29/2018	
2nyste10	Income	000009	META FINANCIAL GROUP, INC.	195.13	0.00	195.13	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/2/2018	116254
1131			CASH	Div Accrued for CASH		195.13	0.00	0.00	0.00		0.00	USD	1.0000000	195.13	7/2/2018	
2nyste10	Income	000009	NEW JERSEY RESOURCES CORPORATION	1103.9	0.00	1,103.90	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/2/2018	116349
1131			NJR	Div Accrued for NJR		1,103.90	0.00	0.00	0.00		0.00	USD	1.0000000	1,103.90	7/2/2018	
2nyste10	Income	000009	CHATHAM LODGING TRUST	1240.14	0.00	1,240.14	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/29/2018	116459
1131			CLDT	Div Accrued for CLDT		1,240.14	0.00	0.00	0.00		0.00	USD	1.0000000	1,240.14	6/29/2018	
2nyste10	Income	000009	SOUTH JERSEY INDS INC	2191.28	0.00	2,191.28	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/3/2018	116514
1131			SJI	Div Accrued for SJI		2,191.28	0.00	0.00	0.00		0.00	USD	1.0000000	2,191.28	7/3/2018	
2nyste10	Income	000009	SPIRE, INC	1874.25	0.00	1,874.25	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/3/2018	116525
1131			SR	Div Accrued for SR		1,874.25	0.00	0.00	0.00		0.00	USD	1.0000000	1,874.25	7/3/2018	
2nyste10	Income	000009		2034.15	0.00	2,034.15	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/2/2018	116611
1131				Interest		2,034.15	0.00	0.00	0.00		0.00	USD	1.0000000	2,034.15	7/2/2018	
2nyste10	Income	000009	SIMMONS FIRST NATIONAL CORPORATION CLASS A	820.35	0.00	820.35	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/5/2018	116660
1131			SFNC	Div Accrued for SFNC		820.35	0.00	0.00	0.00		0.00	USD	1.0000000	820.35	7/5/2018	
2nyste10	Income	000009	SKYWEST INC	814.6	0.00	814.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/5/2018	116671
1131			SKYW	Div Accrued for SKYW		814.60	0.00	0.00	0.00		0.00	USD	1.0000000	814.60	7/5/2018	
2nyste10	Income	000009	UNITED CMNTY BKS GA CAP STK	2058.6	0.00	2,058.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/5/2018	116685
1131			UCBI	Div Accrued for UCBI		2,058.60	0.00	0.00	0.00		0.00	USD	1.0000000	2,058.60	7/5/2018	

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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	CAROLINA FINANC	699.18	0.00	699.18	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/6/2018	116836
1131			CARO	Div Accrued for CARO		699.18	0.00	0.00	0.00		0.00	USD	1.0000000	699.18	7/6/2018	
2nyste10	Income	000009	HERITAGE INSURANCE HOLDINGS, INC	1225.92	0.00	1,225.92	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/6/2018	116866
1131			HRTG	Div Accrued for HRTG		1,225.92	0.00	0.00	0.00		0.00	USD	1.0000000	1,225.92	7/6/2018	
2nyste10	Income	000009	QTS REALTY TRUST INC	1968.82	0.00	1,968.82	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/6/2018	116886
1131			QTS	Div Accrued for QTS		1,968.82	0.00	0.00	0.00		0.00	USD	1.0000000	1,968.82	7/6/2018	
2nyste10	Income	000009	U.S. SILICA HOLDINGS, INC	297	0.00	297.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/6/2018	116935
1131			SLCA	Div Accrued for SLCA		297.00	0.00	0.00	0.00		0.00	USD	1.0000000	297.00	7/6/2018	
2nyste10	Income	000009	BELDEN, INC.	120.7	0.00	120.70	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/10/2018	117187
1131			BDC	Div Accrued for BDC		120.70	0.00	0.00	0.00		0.00	USD	1.0000000	120.70	7/10/2018	
2nyste10	Income	000009	KAPSTONE PAPER & PACKAGING CORP	236.2	0.00	236.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/11/2018	117304
1131			KS	Div Accrued for KS		236.20	0.00	0.00	0.00		0.00	USD	1.0000000	236.20	7/11/2018	
2nyste10	Income	000009	ACADIA REALTY TRUST	2985.66	0.00	2,985.66	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/13/2018	117635
1131			AKR	Div Accrued for AKR		2,985.66	0.00	0.00	0.00		0.00	USD	1.0000000	2,985.66	7/13/2018	
2nyste10	Income	000009	JERNIGAN CAPITAL, INC.	5332.95	0.00	5,332.95	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/13/2018	117757
1131			JCAP	Div Accrued for JCAP		5,332.95	0.00	0.00	0.00		0.00	USD	1.0000000	5,332.95	7/13/2018	
2nyste10	Income	000009	CORESITRE REALTY CORP	2433.89	0.00	2,433.89	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/16/2018	118324
1131			COR	Div Accrued for COR		2,433.89	0.00	0.00	0.00		0.00	USD	1.0000000	2,433.89	7/16/2018	
2nyste10	Income	000009	PEBBLEBROOK HOTEL	4303.88	0.00	4,303.88	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/16/2018	118458
1131			PEB	Div Accrued for PEB		4,303.88	0.00	0.00	0.00		0.00	USD	1.0000000	4,303.88	7/16/2018	
2nyste10	Income	000009	PORTLAND GENERAL	1650.1	0.00	1,650.10	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/16/2018	118508
1131			POR	Div Accrued for POR		1,650.10	0.00	0.00	0.00		0.00	USD	1.0000000	1,650.10	7/16/2018	
2nyste10	Income	000009	REXFORD INDUSTRIAL REALTY	2271.36	0.00	2,271.36	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/16/2018	118519
1131			REXR	Div Accrued for REXR		2,271.36	0.00	0.00	0.00		0.00	USD	1.0000000	2,271.36	7/16/2018	

Transactions Listing

FROM Trade Date 06/29/2018 TO 07/31/2018

						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	UMPQUA HOLDINGS CORP	3081.4	0.00	3,081.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/16/2018	118679
1131			UMPQ	Div Accrued for UMPQ		3,081.40	0.00	0.00	0.00		0.00	USD	1.0000000	3,081.40	7/16/2018	
2nyste10	Income	000009	BANNER CORP	2003.05	0.00	2,003.05	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/19/2018	119638
1131			BANR	Div Accrued for BANR		2,003.05	0.00	0.00	0.00		0.00	USD	1.0000000	2,003.05	7/19/2018	
2nyste10	Income	000009	BANNER CORP	2861.5	0.00	2,861.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/19/2018	119639
1131			BANR	Div Accrued for BANR		2,861.50	0.00	0.00	0.00		0.00	USD	1.0000000	2,861.50	7/19/2018	
2nyste10	Income	000009	CYPRESS SEMICONDUCTOR	2891.79	0.00	2,891.79	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/19/2018	119662
1131			CY	Div Accrued for CY		2,891.79	0.00	0.00	0.00		0.00	USD	1.0000000	2,891.79	7/19/2018	
2nyste10	Income	000009	INDEPENDENCE REALTY TRUST, INC.	7351.02	0.00	7,351.02	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/20/2018	119769
1131			IRT	Div Accrued for IRT		7,351.02	0.00	0.00	0.00		0.00	USD	1.0000000	7,351.02	7/20/2018	
2nyste10	Income	000009	PREFERRED BANK	1864.25	0.00	1,864.25	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/20/2018	119789
1131			PFBC	Div Accrued for PFBC		1,864.25	0.00	0.00	0.00		0.00	USD	1.0000000	1,864.25	7/20/2018	
2nyste10	Income	000009	AMERICAN EAGLE OUTFITTERS INC	1367.3	0.00	1,367.30	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/27/2018	120638
1131			AEO	Div Accrued for AEO		1,367.30	0.00	0.00	0.00		0.00	USD	1.0000000	1,367.30	7/27/2018	
2nyste10	Income	000009	CHATHAM LODGING TRUST	1240.14	0.00	1,240.14	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/27/2018	120674
1131			CLDT	Div Accrued for CLDT		1,240.14	0.00	0.00	0.00		0.00	USD	1.0000000	1,240.14	7/27/2018	
2nyste10	Income	000009	IBERIABANK CORP	1594.48	0.00	1,594.48	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/27/2018	120694
1131			IBKC	Div Accrued for IBKC		1,594.48	0.00	0.00	0.00		0.00	USD	1.0000000	1,594.48	7/27/2018	
2nyste10	Income	000009	B&G FOODS, INC	3036.68	0.00	3,036.68	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/30/2018	120915
1131			BGS	Div Accrued for BGS		3,036.68	0.00	0.00	0.00		0.00	USD	1.0000000	3,036.68	7/30/2018	
2nyste10	Income	000009	EMCOR GROUP INC	287.76	0.00	287.76	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/31/2018	121043
1131			EME	Div Accrued for EME		287.76	0.00	0.00	0.00		0.00	USD	1.0000000	287.76	7/31/2018	
2nyste10	Management	000009		49368.05	0.00	49,368.05	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/31/2018	121471
1131				Q2 2018 Mgmt Fee		49,368.05	0.00	0.00	0.00		0.00	USD	1.0000000	49,368.05	7/31/2018	
2nyste10	Sell	ABM		3989	29.884	119,165.04	128,313.82	PEN	0.010000	39.89	0.00	USD	1.0000000	000009	7/5/2018	116798
1131						119,165.04	128,313.82	1.55	39.89		0.00	USD	1.0000000	119,165.04	7/9/2018	
2nyste10	Sell	ASTE		2988	48.46	144,765.82	122,599.36	PEN	0.010000	29.88	0.00	USD	1.0000000	000009	7/24/2018	120238
1131						144,765.82	122,599.36	1.88	29.88		0.00	USD	1.0000000	144,765.82	7/26/2018	

Transactions Listing

FROM Trade Date 06/29/2018 TO 07/31/2018

						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	Sell	ASTE		1845	48.777	89,973.21	66,848.52	PEN	0.010000	18.45	0.00	USD	1.0000000	000009	7/25/2018	120548
1131						89,973.21	66,848.52	1.17	18.45		0.00	USD	1.0000000	89,973.21	7/27/2018	
2nyste10	Sell	CARO		119	42.439	5,048.93	5,191.08	SANDLER	0.010000	1.19	0.00	USD	1.0000000	000009	7/12/2018	117564
1131						5,048.93	5,191.08	0.07	1.19		0.00	USD	1.0000000	5,048.93	7/16/2018	
2nyste10	Sell	CARO		948	41.923	39,733.19	39,228.41	SANDLER	0.010000	9.48	0.00	USD	1.0000000	000009	7/13/2018	118008
1131						39,733.19	39,228.41	0.52	9.48		0.00	USD	1.0000000	39,733.19	7/17/2018	
2nyste10	Sell	CARO		581	42.101	24,454.43	22,177.99	SANDLER	0.010000	5.81	0.00	USD	1.0000000	000009	7/16/2018	118840
1131						24,454.43	22,177.99	0.32	5.81		0.00	USD	1.0000000	24,454.43	7/18/2018	
2nyste10	Sell	CARO		497	41.871	20,804.79	18,971.54	SANDLER	0.010000	4.97	0.00	USD	1.0000000	000009	7/17/2018	119369
1131						20,804.79	18,971.54	0.28	4.97		0.00	USD	1.0000000	20,804.79	7/19/2018	
2nyste10	Sell	CARO		1057	41.667	44,031.29	40,301.99	SANDLER	0.010000	10.57	0.00	USD	1.0000000	000009	7/18/2018	119598
1131						44,031.29	40,301.99	0.58	10.57		0.00	USD	1.0000000	44,031.29	7/20/2018	
2nyste10	Sell	CARO		250	42.047	10,509.09	9,530.58	SANDLER	0.010000	2.50	0.00	USD	1.0000000	000009	7/19/2018	119713
1131						10,509.09	9,530.58	0.14	2.50		0.00	USD	1.0000000	10,509.09	7/23/2018	
2nyste10	Sell	DLX		1521	64.431	97,983.38	82,130.44	PEN	0.010000	15.21	0.00	USD	1.0000000	000009	7/23/2018	120059
1131						97,983.38	82,130.44	1.27	15.21		0.00	USD	1.0000000	97,983.38	7/25/2018	
2nyste10	Sell	DLX		770	64.264	49,474.79	39,726.67	PEN	0.010000	7.70	0.00	USD	1.0000000	000009	7/24/2018	120240
1131						49,474.79	39,726.67	0.64	7.70		0.00	USD	1.0000000	49,474.79	7/26/2018	
2nyste10	Sell	DLX		950	64.294	61,068.73	48,808.53	PEN	0.010000	9.50	0.00	USD	1.0000000	000009	7/25/2018	120549
1131						61,068.73	48,808.53	0.79	9.50		0.00	USD	1.0000000	61,068.73	7/27/2018	
2nyste10	Sell	GBNK		1553	30.931	48,020.30	32,255.81	SANDLER	0.010000	15.53	0.00	USD	1.0000000	000009	7/23/2018	120060
1131						48,020.30	32,255.81	0.63	15.53		0.00	USD	1.0000000	48,020.30	7/25/2018	
2nyste10	Sell	GBNK		265	30.212	8,003.45	5,504.05	SANDLER	0.010000	2.65	0.00	USD	1.0000000	000009	7/24/2018	120241
1131						8,003.45	5,504.05	0.11	2.65		0.00	USD	1.0000000	8,003.45	7/26/2018	
2nyste10	Sell	GNBC		7330	24.666	180,723.92	127,594.94	SANDLER	0.010000	73.30	0.00	USD	1.0000000	000009	7/24/2018	120242
1131						180,723.92	127,594.94	2.36	73.30		0.00	USD	1.0000000	180,723.92	7/26/2018	
2nyste10	Sell	NCR		4285	28.248	120,996.96	104,067.66	WSA	0.010000	42.85	0.00	USD	1.0000000	000009	7/27/2018	120975
1131				Correction from DTC Station		120,996.96	104,067.66	1.58	42.85		0.00	USD	1.0000000	120,996.96	7/31/2018	
2nyste10	Sell	PFBC		393	65.633	25,789.62	21,435.91	SANDLER	0.010000	3.93	0.00	USD	1.0000000	000009	7/12/2018	117568
1131						25,789.62	21,435.91	0.34	3.93		0.00	USD	1.0000000	25,789.62	7/16/2018	

Transactions Listing

FROM Trade Date 06/29/2018 TO 07/31/2018

						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	Sell	PFBC		1307	64.938	84,859.66	71,120.98	SANDLER	0.010000	13.07	0.00	USD	1.0000000	000009	7/13/2018	118012
1131						84,859.66	71,120.98	1.11	13.07		0.00	USD	1.0000000	84,859.66	7/17/2018	
2nyste10	Sell	PFBC		461	64.641	29,794.50	25,000.45	SANDLER	0.010000	4.61	0.00	USD	1.0000000	000009	7/16/2018	118843
1131						29,794.50	25,000.45	0.39	4.61		0.00	USD	1.0000000	29,794.50	7/18/2018	
2nyste10	Sell	PPBI		540	37.612	20,304.65	11,294.73	RAJA	0.010000	5.40	0.00	USD	1.0000000	000009	7/12/2018	117569
1131						20,304.65	11,294.73	0.27	5.40		0.00	USD	1.0000000	20,304.65	7/16/2018	
2nyste10	Sell	PPBI		3550	37.283	132,317.07	73,788.74	RAJA	0.010000	35.50	0.00	USD	1.0000000	000009	7/13/2018	118013
1131						132,317.07	73,788.74	1.73	35.50		0.00	USD	1.0000000	132,317.07	7/17/2018	
2nyste10	Sell	PPBI		2592	37.328	96,726.74	50,735.32	RAJA	0.010000	25.92	0.00	USD	1.0000000	000009	7/16/2018	118844
1131						96,726.74	50,735.32	1.26	25.92		0.00	USD	1.0000000	96,726.74	7/18/2018	
2nyste10	Sell	PPBI		1428	37.25	53,177.88	27,853.14	RAJA	0.010000	14.28	0.00	USD	1.0000000	000009	7/17/2018	119371
1131						53,177.88	27,853.14	0.70	14.28		0.00	USD	1.0000000	53,177.88	7/19/2018	
2nyste10	Sell	SBGI		13589	26.324	357,579.01	378,623.28	PEN	0.010000	135.89	0.00	USD	1.0000000	000009	7/20/2018	119882
1131						357,579.01	378,623.28	4.65	135.89		0.00	USD	1.0000000	357,579.01	7/24/2018	
2nyste10	Sell	SYNT		1456	35.037	50,998.07	35,290.09	PEN	0.010000	14.56	0.00	USD	1.0000000	000009	7/5/2018	116800
1131						50,998.07	35,290.09	0.66	14.56		0.00	USD	1.0000000	50,998.07	7/9/2018	
2nyste10	Sell	SYNT		5156	35.448	182,718.01	124,679.91	PEN	0.010000	51.56	0.00	USD	1.0000000	000009	7/6/2018	117019
1131						182,718.01	124,679.91	2.38	51.56		0.00	USD	1.0000000	182,718.01	7/10/2018	
2nyste10	Sell	USNA		1138	108.722	123,712.76	72,254.47	WSA	0.010000	11.38	0.00	USD	1.0000000	000009	7/13/2018	118014
1131						123,712.76	72,254.47	1.61	11.38		0.00	USD	1.0000000	123,712.76	7/17/2018	
2nyste10	Sell	USNA		1126	108.784	122,478.37	71,492.55	WSA	0.010000	11.26	0.00	USD	1.0000000	000009	7/16/2018	119372
1131				Correction from DTC Station		122,478.37	71,492.55	1.60	11.26		0.00	USD	1.0000000	122,478.37	7/18/2018	

Portfolio Holdings

Back Office

Global Portfolio Group - 2SCV, As of: 07/31/2018

Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	34,182,507.96	25,605,952.03	11,576.98
000009	PRINCIPAL CASH	000009	Liquid Assets		1,077,174.65		0.00
AAWW	ATLAS AIR WORLDWIDE HOLDINGS, INC.	049164205	Industrials	5,292	354,828.60	282,581.88	0.00
ABM	ABM INDS INC	000957100	Industrials	0	0.00	0.00	698.07
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	9,944	250,389.92	114,408.71	0.00
AKR	ACADIA REALTY TRUST	004239109	Real Estate	15,261	413,267.88	402,689.84	0.00
ANIP	ANI PHARMACEUTICALS, INC.	00182C103	Health Care	1,302	87,168.90	88,178.20	0.00
ASGN	ASGN INCORPORATED	00191U102	Industrials	3,207	289,592.10	121,242.22	0.00
ATKR	ATKORE INTERNATIONAL GROUP INC.	047649108	Industrials	7,599	179,792.34	175,640.20	0.00
AVNS	AVANOS MEDICAL INC.	05350V106	Health Care	6,558	362,001.60	267,330.71	0.00
AVX	AVX CORPORATION	002444107	Info. Technology	13,472	279,948.16	249,143.42	1,549.28
BANR	BANNER CORP	06652V208	Financials	5,723	360,377.31	78,169.10	0.00
BDC	BELDEN, INC.	077454106	Info. Technology	2,414	156,306.50	168,327.79	0.00
BGS	B&G FOODS, INC	05508R106	Consumer Staples	6,393	200,740.20	210,273.34	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	3,074	184,347.78	131,500.31	0.00
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	7,582	563,190.96	244,688.56	0.00
BMTC	BRYN MAWR BK CORP	117665109	Financials	8,294	405,161.90	251,648.95	2,073.50
CACI	CACI INTERNATIONAL INC CLASS A	127190304	Info. Technology	2,098	367,569.60	258,765.97	0.00
CAKE	CHEESECAKE FACTORY INCORPORATED	163072101	Cons. Discretionary	3,192	178,847.76	174,147.66	0.00
CARO	CAROLINA FINANCIAL	143873107	Financials	8,201	342,391.75	284,397.92	0.00
CASH	META FINANCIAL GROUP, INC.	59100U108	Financials	1,501	134,339.50	170,815.67	0.00
CBZ	CBIZ INC	124805102	Industrials	26,157	575,454.00	233,846.46	0.00
CHFC	CHEMICAL FINANCIAL CORPORATION	163731102	Financials	4,397	249,749.60	251,963.69	0.00

Portfolio Holdings

Back Office

Global Portfolio Group - 2SCV, As of: 07/31/2018

Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
CJ	C&J ENERGY SERVICES, INC	12674R100	Energy	7,211	167,727.86	248,613.84	0.00
CLDT	CHATHAM LODGING TRUST	16208T102	Real Estate	14,427	310,757.58	310,571.45	1,586.97
CMCO	COLUMBUS MCKINNON CORPORATION	199333105	Industrials	8,123	334,342.68	314,598.08	0.00
CNDT	CONDUENT INC	206787103	Info. Technology	9,925	178,253.00	166,401.83	0.00
CNO	CNO FINANCIAL INC	12621E103	Financials	14,494	294,952.90	87,210.40	0.00
COR	CORESITE REALTY CORP	21870Q105	Real Estate	3,030	339,663.00	205,850.86	0.00
CPE	CALLON PETROLEUM CO	13123X102	Energy	46,048	495,476.48	427,390.53	0.00
CSFL	CENTERSTATE BANKS INC	15201P109	Financials	19,288	535,242.00	270,573.55	0.00
CY	CYPRESS SEMICONDUCTOR	232806109	Info. Technology	26,289	468,207.09	158,805.88	0.00
DK	DELEK US HOLDINGS INC.	24665A103	Energy	6,442	343,487.44	330,297.16	0.00
DPLO	DIPLOMAT PHARMACY, INC	25456K101	Health Care	6,374	132,451.72	100,148.49	0.00
EBS	EMERGENT BIO SOLUTIONS INC.	29089Q105	Health Care	6,577	357,459.95	335,139.03	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	6,953	391,106.25	303,511.56	0.00
EGBN	EAGLE BANCORP, INC	268948106	Financials	5,611	303,274.55	352,581.74	0.00
EME	EMCOR GROUP INC	29084Q100	Industrials	3,597	276,789.15	101,730.00	0.00
ETM	ENTERCOM COMM CORP CL A	293639100	Cons. Discretionary	15,890	119,969.50	182,655.06	0.00
FIBK	FIRST INTERSTATE BANCSYSTEM	32055Y201	Financials	7,914	341,489.10	313,672.21	0.00
FNB	FNB CORP	302520101	Financials	20,876	267,839.08	246,450.84	0.00
FNSR	FINISAR CORPORATION	31787A507	Info. Technology	8,280	139,518.00	198,734.15	0.00
FOE	FERRO CORP	315405100	Materials	17,656	397,613.12	234,582.02	0.00
FSB	FRANKLIN FINANCIAL NETWORK, INC.	35352P104	Financials	7,730	302,629.50	291,685.50	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	4,309	244,234.12	227,335.67	667.89
GBNK	GUARANTY BANCORP	40075T607	Financials	5,025	151,001.25	104,241.85	0.00

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Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	10,223	467,191.10	235,250.88	0.00
HPP	HUDSON PACIFIC PROPERTIES, INC.	444097109	Real Estate	11,581	396,765.06	278,297.28	0.00
HRTG	HERITAGE INSURANCE HOLDINGS, INC	42727J102	Financials	20,432	350,817.44	270,583.99	0.00
HTLD	HEARTLAND EXPRESS, INC.	422347104	Industrials	17,338	332,716.22	337,737.02	0.00
HTLF	HEARTLAND FINL USA INC	42234Q102	Financials	3,013	177,013.75	102,517.40	0.00
IBKC	IBERIABANK CORP	450828108	Financials	5,203	432,369.30	314,077.15	0.00
IDA	IDACORP INC	451107106	Utilities	3,467	326,730.08	206,476.79	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	40,839	414,515.85	399,825.92	0.00
JCAP	JERNIGAN CAPITAL, INC.	476405105	Real Estate	15,376	279,689.44	291,805.18	0.00
KAI	KADANT INC	48282T104	Industrials	4,798	463,486.80	174,249.13	1,055.56
KALU	KAISER ALUMINUM CORP	483007704	Materials	2,440	272,352.80	148,781.22	1,342.00
KMG	KMG CHEMICALS, INC.	482564101	Materials	2,480	178,064.00	159,419.93	0.00
KS	KAPSTONE PAPER & PACKAGING CORP	48562P103	Materials	2,362	82,150.36	28,766.08	0.00
LTXB	LEGACYTEXAS FINANCIAL GROUP, INC.	52471Y106	Financials	9,680	424,274.40	379,801.59	1,548.80
MDR	MCDERMOTT INTERNATIONAL, INC.	580037703	Energy	9,774	176,029.74	175,095.72	0.00
MKSI	MKS INSTRUMENT INC	55306N104	Info. Technology	2,710	255,553.00	125,974.85	0.00
MOD	MODINE MANUFACTURING CO	607828100	Cons. Discretionary	18,503	322,877.35	263,655.22	0.00
MTRN	MATERION CORP	576690101	Materials	7,706	483,166.20	271,441.60	0.00
MYRG	MYR GROUP INC	55405W104	Industrials	6,038	222,741.82	121,906.87	0.00
NJR	NEW JERSEY RESOURCES CORPORATION	646025106	Utilities	4,051	187,358.75	162,576.58	0.00
NRE	NORTHSTAR RLTY EUROPE CORP	66706L101	Real Estate	11,581	158,543.89	147,686.41	0.00
NSA	NATIONAL STORAGE AFFILIATES TRUST	637870106	Real Estate	12,275	353,888.25	196,404.16	0.00

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NUVA	NUVASIVE, INC.	670704105	Health Care	3,150	182,857.50	176,387.84	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Cons. Discretionary	6,660	495,837.00	430,776.86	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	10,653	354,212.25	295,407.69	0.00
PAG	PENSKE AUTOMOTIVE GROUP, INC.	70959W103	Cons. Discretionary	6,592	344,102.40	303,393.97	0.00
PDCE	PDC ENERGY	69327R101	Energy	8,978	565,434.44	337,657.47	0.00
PEB	PEBBLEBROOK HOTEL	70509V100	Real Estate	11,326	436,617.30	419,909.47	0.00
PFBC	PREFERRED BANK	740367404	Financials	5,296	329,623.04	284,912.99	0.00
PGNX	PROGENICS PHARMA INC	743187106	Health Care	54,971	438,943.44	287,695.65	0.00
PLAB	PHOTRONICS INC	719405102	Info. Technology	12,805	115,245.00	128,940.42	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	2,746	163,167.32	103,005.25	0.00
POR	PORTLAND GENERAL	736508847	Utilities	4,552	206,478.72	180,955.92	0.00
PRGS	PROGRESS SOFTWARE CORP	743312100	Info. Technology	5,243	192,889.97	102,032.95	0.00
PRI	PRIMERICA	74164M108	Financials	2,640	303,072.00	148,296.46	0.00
PWR	QUANTA SERVICES INC.	74762E102	Industrials	5,235	178,356.45	174,126.77	0.00
QTS	QTS REALTY TRUST INC	74736A103	Real Estate	4,802	205,285.50	165,158.55	0.00
RDNT	RADNET, INC.	750491102	Health Care	13,189	176,732.60	171,015.66	0.00
REI	RING ENERGY, INC.	76680V108	Energy	40,817	504,498.12	356,071.21	0.00
REXR	REXFORD INDUSTRIAL REALTY	76169C100	Real Estate	14,196	434,965.44	250,889.86	0.00
ROCK	GIBRALTAR INDS INC	374689107	Industrials	10,325	448,621.25	228,008.69	0.00
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	9,479	204,841.19	189,477.64	0.00
SEAS	SEAWORLD ENTERTAINMENT, INC	81282V100	Cons. Discretionary	14,987	319,223.10	238,906.51	0.00
SF	STIFEL FINANCIAL CORP	860630102	Financials	5,017	276,587.21	285,176.85	0.00
SFNC	SIMMONS FIRST NATIONAL CORPORATION CLASS A	828730200	Financials	5,469	162,976.20	171,883.66	0.00
SIGI	SELECTIVE INS GROUP	816300107	Financials	6,369	380,866.20	218,059.13	0.00

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Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	7,826	265,536.18	241,510.67	0.00
SKYW	SKYWEST INC	830879102	Industrials	8,146	487,945.40	99,069.70	0.00
SLCA	U.S. SILICA HOLDINGS, INC	90346E103	Energy	4,752	128,113.92	170,891.34	0.00
SPN	SUPERIOR ENERGY SERVICES	868157108	Energy	14,939	146,999.76	274,282.87	0.00
SR	SPIRE, INC	84857L101	Utilities	3,332	238,571.20	122,169.87	0.00
STBZ	STATE BANK & TRUST	856190103	Financials	13,008	409,101.60	207,400.30	0.00
SYNH	SYNEOS HEALTH, INC. CLASS A	87166B102	Health Care	3,805	187,491.38	158,254.51	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	9,740	373,529.00	292,274.59	0.00
TECD	TECH DATA CORPORATION	878237106	Info. Technology	1,907	159,062.87	175,244.33	0.00
TERP	TERRAFORM POWER, INC CLASS A	88104R209	Utilities	14,762	151,015.26	169,279.34	0.00
TKR	TIMKEN CO	887389104	Industrials	3,232	159,176.00	109,802.35	0.00
TMST	TIMKEN STEEL	887399103	Materials	10,555	146,714.50	132,826.70	0.00
TOWR	TOWER INTERNATIONAL, INC	891826109	Cons. Discretionary	6,713	216,829.90	154,537.22	0.00
TTEK	TETRA TECH INC NEW	88162G103	Industrials	6,994	425,235.20	184,526.39	0.00
TWNK	HOSTESS BRANDS, INC. CLASS A	44109J106	Consumer Staples	12,161	170,375.61	174,170.21	0.00
UBSH	UNION BANKSHARES CORPORATION	90539J109	Financials	8,828	357,622.28	333,807.45	0.00
UCBI	UNITED CMNTY BKS GA CAP STK	90984P303	Financials	13,724	412,131.72	119,343.50	0.00
UIS	UNISYS CORPORATION	909214306	Info. Technology	12,036	154,662.60	170,072.26	0.00
UMPQ	UMPQUA HOLDINGS CORP	904214103	Financials	15,407	328,169.10	302,434.76	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	5,570	250,093.00	156,890.17	0.00
WAIR	WESCO AIRCRAFT HOLDINGS, INC.	950814103	Industrials	14,965	178,831.75	168,129.40	0.00
WD	WALKER & DUNLOP, INC.	93148P102	Financials	2,716	160,950.16	159,836.06	0.00
WSM	WILLIAMS SONOMA INC	969904101	Cons. Discretionary	1,409	82,412.41	86,845.97	605.87

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Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
WTFC	WINTRUST FINL CORP	97650W108	Financials	3,505	307,493.65	103,257.67	0.00
WWW	WOLVERINE WORLD WIDE, INC.	978097103	Cons. Discretionary	5,613	198,587.94	148,899.01	449.04