

PERFORMANCE RETURNS FOR TOTAL

2nyste10 - New York State Teachers Retirement

From 06/28/2019 to 07/31/2019

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 07/31/2019
Total Portfolio	0.43	0.43	17.27	-7.02	2.68	6.91	5.89	6.37	7.94	11.72	9.86			10.00	0.43
Total Equities	0.44	0.44	18.20	-7.17	2.63									2.50	0.44
Total Cash	0.00	0.00	0.66	1.56	1.56									2.41	0.00
Russell 2000 Value	0.16	0.16	13.65	-7.71	2.74	7.96	7.36	6.74	6.98	10.50	9.25	10.24	11.19	9.28	0.16

PERFORMANCE RETURNS FOR TOTAL

2nyste10 - New York State Teachers Retirement

From 06/28/2019 to 07/31/2019

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 07/31/2019
Total Portfolio	0.43	0.43	16.96	-7.41	2.10	6.32	5.38	5.84	7.40	11.15	9.30			9.44	0.43
Total Equities	0.44	0.44	18.20	-7.17	2.63									2.50	0.44
Total Cash	0.00	0.00	0.66	1.56	1.56									2.41	0.00
Russell 2000 Value	0.16	0.16	13.65	-7.71	2.74	7.96	7.36	6.74	6.98	10.50	9.25	10.24	11.19	9.28	0.16

Transactions Listing

FROM Trade Date 06/28/2019 TO 07/31/2019

						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 #
2nyste10	Buy	EPRT		2383	19.891	47,424.32	0.00	WSA	0.010000	23.83	0.00	USD	1.0000000	000009	7/16/2019	185626
1131						47,424.32	0.00	0.00	23.83		0.00	USD	1.0000000	47,424.32	7/18/2019	
2nyste10	Buy	EPRT		4409	19.776	87,237.80	0.00	WSA	0.010000	44.09	0.00	USD	1.0000000	000009	7/17/2019	186140
1131						87,237.80	0.00	0.00	44.09		0.00	USD	1.0000000	87,237.80	7/19/2019	
2nyste10	Buy	EPRT		1200	20.285	24,353.52	0.00	WSA	0.010000	12.00	0.00	USD	1.0000000	000009	7/18/2019	186222
1131						24,353.52	0.00	0.00	12.00		0.00	USD	1.0000000	24,353.52	7/22/2019	
2nyste10	Buy	FBK		1056	36.584	38,643.05	0.00	SANDLER	0.010000	10.56	0.00	USD	1.0000000	000009	6/28/2019	181064
1131						38,643.05	0.00	0.00	10.56		0.00	USD	1.0000000	38,643.05	7/2/2019	
2nyste10	Buy	FBP		11265	11.054	124,640.47	0.00	SANDLER	0.010000	112.65	0.00	USD	1.0000000	000009	6/28/2019	181065
1131						124,640.47	0.00	0.00	112.65		0.00	USD	1.0000000	124,640.47	7/2/2019	
2nyste10	Buy	FRME		2191	37.427	82,025.34	0.00	SANDLER	0.010000	21.91	0.00	USD	1.0000000	000009	6/28/2019	181066
1131						82,025.34	0.00	0.00	21.91		0.00	USD	1.0000000	82,025.34	7/2/2019	
2nyste10	Buy	LEG		4075	38.639	157,486.12	0.00	PEN	0.008000	32.60	0.00	USD	1.0000000	000009	7/15/2019	184979
1131						157,486.12	0.00	0.00	32.60		0.00	USD	1.0000000	157,486.12	7/17/2019	
2nyste10	Buy	NUAN		2185	16.853	36,841.29	0.00	PEN	0.008000	17.48	0.00	USD	1.0000000	000009	7/26/2019	186843
1131						36,841.29	0.00	0.00	17.48		0.00	USD	1.0000000	36,841.29	7/30/2019	
2nyste10	Buy	NUAN		7244	16.666	120,785.73	0.00	PEN	0.008000	57.95	0.00	USD	1.0000000	000009	7/29/2019	186936
1131						120,785.73	0.00	0.00	57.95		0.00	USD	1.0000000	120,785.73	7/31/2019	
2nyste10	Buy	OMF		3981	33.808	134,628.26	0.00	SANDLER	0.010000	39.81	0.00	USD	1.0000000	000009	6/28/2019	181068
1131						134,628.26	0.00	0.00	39.81		0.00	USD	1.0000000	134,628.26	7/2/2019	
2nyste10	Buy	SIX		2800	54.27	151,978.40	0.00	PEN	0.008000	22.40	0.00	USD	1.0000000	000009	7/15/2019	184980
1131						151,978.40	0.00	0.00	22.40		0.00	USD	1.0000000	151,978.40	7/17/2019	
2nyste10	Income	000009	AVX CORPORATION	2233.3	0.00	2,233.30	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/28/2019	180213
1131			AVX	Div Accrued for AVX		2,233.30	0.00	0.00	0.00		0.00	USD	1.0000000	2,233.30	6/28/2019	
2nyste10	Income	000009	CENTERSTATE BANKS INC	2121.68	0.00	2,121.68	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/28/2019	180259
1131			CSFL	Div Accrued for CSFL		2,121.68	0.00	0.00	0.00		0.00	USD	1.0000000	2,121.68	6/28/2019	

Transactions Listing

FROM Trade Date 06/28/2019 TO 07/31/2019

						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 #
2nyste10	Income	000009	ENTERPRISE FINANCIAL SERVICES	1042.95	0.00	1,042.95	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/28/2019	180277
1131			EFSC	Div Accrued for EFSC		1,042.95	0.00	0.00	0.00		0.00	USD	1.0000000	1,042.95	6/28/2019	
2nyste10	Income	000009	ENTERCOM COMM CORP CL A	1430.1	0.00	1,430.10	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/28/2019	180297
1131			ETM	Div Accrued for ETM		1,430.10	0.00	0.00	0.00		0.00	USD	1.0000000	1,430.10	6/28/2019	
2nyste10	Income	000009	NATIONAL STORAGE AFFILIATES TRUST	3928	0.00	3,928.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/28/2019	180542
1131			NSA	Div Accrued for NSA		3,928.00	0.00	0.00	0.00		0.00	USD	1.0000000	3,928.00	6/28/2019	
2nyste10	Income	000009	META FINANCIAL GROUP, INC.	742.85	0.00	742.85	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/1/2019	181199
1131			CASH	Div Accrued for CASH		742.85	0.00	0.00	0.00		0.00	USD	1.0000000	742.85	7/1/2019	
2nyste10	Income	000009	NEW JERSEY RESOURCES CORPORATION	1184.92	0.00	1,184.92	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/1/2019	181310
1131			NJR	Div Accrued for NJR		1,184.92	0.00	0.00	0.00		0.00	USD	1.0000000	1,184.92	7/1/2019	
2nyste10	Income	000009	SOUTH JERSEY INDS INC	2249.98	0.00	2,249.98	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/2/2019	181836
1131			SJI	Div Accrued for SJI		2,249.98	0.00	0.00	0.00		0.00	USD	1.0000000	2,249.98	7/2/2019	
2nyste10	Income	000009	SPIRE, INC	1974.21	0.00	1,974.21	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/2/2019	181854
1131			SR	Div Accrued for SR		1,974.21	0.00	0.00	0.00		0.00	USD	1.0000000	1,974.21	7/2/2019	
2nyste10	Income	000009		2563.73	0.00	2,563.73	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/1/2019	181966
1131			Interest			2,563.73	0.00	0.00	0.00		0.00	USD	1.0000000	2,563.73	7/1/2019	
2nyste10	Income	000009	TEGNA, INC.	679.98	0.00	679.98	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/1/2019	182022
1131			TGNA	Div Accrued for TGNA		679.98	0.00	0.00	0.00		0.00	USD	1.0000000	679.98	7/1/2019	
2nyste10	Income	000009	HERITAGE INSURANCE HOLDINGS, INC	1724.52	0.00	1,724.52	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/3/2019	182219
1131			HRTG	Div Accrued for HRTG		1,724.52	0.00	0.00	0.00		0.00	USD	1.0000000	1,724.52	7/3/2019	
2nyste10	Income	000009	SIMMONS FIRST NATIONAL CORPORATION CLASS A	306.24	0.00	306.24	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/5/2019	182316
1131			SFNC	Div Accrued for SFNC		306.24	0.00	0.00	0.00		0.00	USD	1.0000000	306.24	7/5/2019	
2nyste10	Income	000009	SKYWEST INC	977.52	0.00	977.52	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/5/2019	182338
1131			SKYW	Div Accrued for SKYW		977.52	0.00	0.00	0.00		0.00	USD	1.0000000	977.52	7/5/2019	

Transactions Listing

FROM Trade Date 06/28/2019 TO 07/31/2019

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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	BELDEN, INC.	275.7	0.00	275.70	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/9/2019	182460
1131			BDC	Div Accrued for BDC		275.70	0.00	0.00	0.00		0.00	USD	1.0000000	275.70	7/9/2019	
2nyste10	Income	000009	QTS REALTY TRUST INC	3757.6	0.00	3,757.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/9/2019	182525
1131			QTS	Div Accrued for QTS		3,757.60	0.00	0.00	0.00		0.00	USD	1.0000000	3,757.60	7/9/2019	
2nyste10	Income	000009	ACADIA REALTY TRUST	4273.08	0.00	4,273.08	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/15/2019	184212
1131			AKR	Div Accrued for AKR		4,273.08	0.00	0.00	0.00		0.00	USD	1.0000000	4,273.08	7/15/2019	
2nyste10	Income	000009	JERNIGAN CAPITAL, INC.	7908.6	0.00	7,908.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/15/2019	184452
1131			JCAP	Div Accrued for JCAP		7,908.60	0.00	0.00	0.00		0.00	USD	1.0000000	7,908.60	7/15/2019	
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	7/15/2019	184511
1131			PEB	Div Accrued for PEB		4,303.88	0.00	0.00	0.00		0.00	USD	1.0000000	4,303.88	7/15/2019	
2nyste10	Income	000009	PORTLAND GENERAL	1752.52	0.00	1,752.52	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/15/2019	184592
1131			POR	Div Accrued for POR		1,752.52	0.00	0.00	0.00		0.00	USD	1.0000000	1,752.52	7/15/2019	
2nyste10	Income	000009	QUANTA SERVICES INC.	373.04	0.00	373.04	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/15/2019	184603
1131			PWR	Div Accrued for PWR		373.04	0.00	0.00	0.00		0.00	USD	1.0000000	373.04	7/15/2019	
2nyste10	Income	000009	REXFORD INDUSTRIAL REALTY	2626.26	0.00	2,626.26	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/15/2019	184632
1131			REXR	Div Accrued for REXR		2,626.26	0.00	0.00	0.00		0.00	USD	1.0000000	2,626.26	7/15/2019	
2nyste10	Income	000009	UMPQUA HOLDINGS CORP	3235.47	0.00	3,235.47	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/15/2019	184787
1131			UMPQ	Div Accrued for UMPQ		3,235.47	0.00	0.00	0.00		0.00	USD	1.0000000	3,235.47	7/15/2019	
2nyste10	Income	000009	BANNER CORP	1196.79	0.00	1,196.79	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/18/2019	186169
1131			BANR	Div Accrued for BANR		1,196.79	0.00	0.00	0.00		0.00	USD	1.0000000	1,196.79	7/18/2019	
2nyste10	Income	000009	PREFERRED BANK	1959	0.00	1,959.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/22/2019	186267
1131			PFBC	Div Accrued for PFBC		1,959.00	0.00	0.00	0.00		0.00	USD	1.0000000	1,959.00	7/22/2019	
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	7/25/2019	186498
1131			IRT	Div Accrued for IRT		7,351.02	0.00	0.00	0.00		0.00	USD	1.0000000	7,351.02	7/25/2019	
2nyste10	Income	000009	AMERICAN EAGLE OUTFITTERS INC	2406.11	0.00	2,406.11	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/26/2019	186729
1131			AEO	Div Accrued for AEO		2,406.11	0.00	0.00	0.00		0.00	USD	1.0000000	2,406.11	7/26/2019	

Transactions Listing

FROM Trade Date 06/28/2019 TO 07/31/2019

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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	Income	000009	IBERIABANK CORP	2691.37	0.00	2,691.37	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/26/2019	186753
1131			IBKC	Div Accrued for IBKC		2,691.37	0.00	0.00	0.00		0.00	USD	1.0000000	2,691.37	7/26/2019	
2nyste10	Income	000009	PATTERSON COMPANIES, INC.	2036.06	0.00	2,036.06	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/26/2019	186768
1131			PDCO	Div Accrued for PDCO		2,036.06	0.00	0.00	0.00		0.00	USD	1.0000000	2,036.06	7/26/2019	
2nyste10	Income	000009	SYNNEX CORP	1279.5	0.00	1,279.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/26/2019	186788
1131			SNX	Div Accrued for SNX		1,279.50	0.00	0.00	0.00		0.00	USD	1.0000000	1,279.50	7/26/2019	
2nyste10	Income	000009	B&G FOODS, INC	4398.98	0.00	4,398.98	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/30/2019	187061
1131			BGS	Div Accrued for BGS		4,398.98	0.00	0.00	0.00		0.00	USD	1.0000000	4,398.98	7/30/2019	
2nyste10	Income	000009	CABOT MICROELECTRONICS CORPORATION	558.6	0.00	558.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/30/2019	187083
1131			CCMP	Div Accrued for CCMP		558.60	0.00	0.00	0.00		0.00	USD	1.0000000	558.60	7/30/2019	
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	7/30/2019	187105
1131			EME	Div Accrued for EME		287.76	0.00	0.00	0.00		0.00	USD	1.0000000	287.76	7/30/2019	
2nyste10	Sell	AVX		2389	15.798	37,721.77	47,924.91	PEN	0.008000	19.11	0.00	USD	1.0000000	000009	7/26/2019	186841
1131						37,721.77	47,924.91	0.78	19.11		0.00	USD	1.0000000	37,721.77	7/30/2019	
2nyste10	Sell	AVX		1446	15.276	22,077.36	28,395.24	PEN	0.008000	11.57	0.00	USD	1.0000000	000009	7/29/2019	186934
1131						22,077.36	28,395.24	0.46	11.57		0.00	USD	1.0000000	22,077.36	7/31/2019	
2nyste10	Sell	CJ		4855	9.551	46,330.79	168,220.60	PEN	0.008000	38.84	0.00	USD	1.0000000	000009	7/26/2019	186842
1131						46,330.79	168,220.60	0.96	38.84		0.00	USD	1.0000000	46,330.79	7/30/2019	
2nyste10	Sell	CJ		914	9.163	8,367.87	31,217.94	PEN	0.008000	7.31	0.00	USD	1.0000000	000009	7/29/2019	186935
1131						8,367.87	31,217.94	0.17	7.31		0.00	USD	1.0000000	8,367.87	7/31/2019	
2nyste10	Sell	CJ		1442	10.219	14,723.52	49,175.30	PEN	0.008000	11.54	0.00	USD	1.0000000	000009	7/30/2019	188113
1131						14,723.52	49,175.30	0.31	11.54		0.00	USD	1.0000000	14,723.52	8/1/2019	
2nyste10	Sell	LTXB		4840	40.717	197,017.80	179,402.08	SANDLER	0.010000	48.40	0.00	USD	1.0000000	000009	6/28/2019	181067
1131						197,017.80	179,402.08	4.08	48.40		0.00	USD	1.0000000	197,017.80	7/2/2019	
2nyste10	Sell	NRE		5791	17.001	98,391.68	73,928.18	WSA	0.010000	57.91	0.00	USD	1.0000000	000009	7/16/2019	185627
1131						98,391.68	73,928.18	2.04	57.91		0.00	USD	1.0000000	98,391.68	7/18/2019	
2nyste10	Sell	NRE		5790	17.003	98,386.27	73,758.23	WSA	0.010000	57.90	0.00	USD	1.0000000	000009	7/17/2019	186141
1131						98,386.27	73,758.23	2.04	57.90		0.00	USD	1.0000000	98,386.27	7/19/2019	
2nyste10	Sell	TOWR		8370	30.852	258,143.86	185,657.47	SEAPORT	0.010000	83.70	0.00	USD	1.0000000	000009	7/12/2019	184162
1131						258,143.86	185,657.47	5.35	83.70		0.00	USD	1.0000000	258,143.86	7/16/2019	

Portfolio Holdings

Back Office

Manager - ALL, As of: 07/31/2019

Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	31,786,887.55	26,822,907.38	7,304.90
000009	PRINCIPAL CASH	000009	Liquid Assets		989,077.53		0.00
AAWW	ATLAS AIR WORLDWIDE HOLDINGS, INC.	049164205	Industrials	10,005	456,728.25	512,260.76	0.00
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	17,499	309,557.31	279,893.49	0.00
AKR	ACADIA REALTY TRUST	004239109	Real Estate	15,261	428,376.27	402,689.84	0.00
ANIP	ANI PHARMACEUTICALS, INC.	00182C103	Health Care	4,632	391,820.88	269,251.37	0.00
ATKR	ATKORE INTERNATIONAL GROUP INC.	047649108	Industrials	13,099	357,471.71	316,433.30	0.00
AUB	ATLANTIC UNION BANKSHARES	04911A107	Financials	14,234	541,319.02	488,127.76	0.00
AVX	AVX CORPORATION	002444107	Info. Technology	15,585	237,359.55	269,756.00	1,792.28
BANR	BANNER CORP	06652V208	Financials	2,919	172,979.94	37,867.74	0.00
BDC	BELDEN, INC.	077454106	Info. Technology	5,514	250,666.44	355,883.99	0.00
BGS	B&G FOODS, INC	05508R106	Consumer Staples	9,261	169,291.08	297,531.38	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	3,074	243,307.10	131,500.31	0.00
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	7,582	615,127.66	244,688.56	0.00
CACI	CACI INTERNATIONAL INC CLASS A	127190304	Info. Technology	2,098	451,384.70	258,765.97	0.00
CADE	CADENCE BANCORPORATION CLASS A	12739A100	Financials	23,907	409,765.98	336,064.26	0.00
CAKE	CHEESECAKE FACTORY INCORPORATED	163072101	Cons. Discretionary	3,192	137,511.36	174,147.66	0.00
CASH	META FINANCIAL GROUP, INC.	59100U108	Financials	15,600	481,572.00	446,008.02	0.00
CBZ	CBIZ INC	124805102	Industrials	26,157	611,289.09	233,846.46	0.00
CCMP	CABOT MICROELECTRONICS CORPORATION	12709P103	Info. Technology	1,330	161,794.50	144,335.50	0.00
CHFC	CHEMICAL FINANCIAL CORPORATION	163731102	Financials	5,464	229,706.56	300,351.07	0.00

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CMCO	COLUMBUS MCKINNON CORPORATION	199333105	Industrials	8,123	312,248.12	314,598.08	0.00
CPE	CALLON PETROLEUM CO	13123X102	Energy	50,747	249,675.24	475,574.08	0.00
CSFL	CENTERSTATE BANKS INC	15201P109	Financials	19,288	469,084.16	270,573.55	0.00
CUB	CUBIC CORPORATION	229669106	Industrials	2,475	163,845.00	154,286.47	0.00
EBS	EMERGENT BIO SOLUTIONS INC.	29089Q105	Health Care	5,437	239,989.18	272,150.73	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	6,953	289,801.04	303,511.56	0.00
EGBN	EAGLE BANCORP, INC	268948106	Financials	8,469	341,385.39	490,604.77	0.00
EME	EMCOR GROUP INC	29084Q100	Industrials	3,597	303,550.83	101,730.00	0.00
EPRT	Essential Properties Realty Trust, Inc.	29670E107	Real Estate	7,992	168,791.04	159,015.64	0.00
ETM	ENTERCOM COMM CORP CL A	293639100	Communication Services	15,890	90,255.20	182,655.06	0.00
FBK	FB FINANCIAL CORPORATION	30257X104	Financials	3,490	132,654.90	124,542.30	279.20
FBP	FIRST BANCORP	318672706	Financials	14,414	155,094.64	158,728.08	0.00
FIBK	FIRST INTERSTATE BANCSYSTEM	32055Y201	Financials	7,914	316,797.42	313,672.21	0.00
FNB	FNB CORP	302520101	Financials	40,848	492,218.40	443,022.54	0.00
FNSR	FINISAR CORPORATION	31787A507	Info. Technology	8,280	194,828.40	198,734.15	0.00
FOE	FERRO CORP	315405100	Materials	17,656	260,072.88	234,582.02	0.00
FRME	FIRST MERCHANTS CORPORATION	320817109	Financials	6,845	269,761.45	249,779.13	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	1,687	80,655.47	88,546.00	269.92
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	5,554	159,177.64	110,736.24	0.00
HGV	HILTON GRAND VA	43283X105	Cons. Discretionary	9,815	320,950.50	314,008.67	0.00
HRTG	HERITAGE INSURANCE HOLDINGS, INC	42727J102	Financials	28,742	386,292.48	405,775.21	0.00
IBKC	IBERIABANK CORP	450828108	Financials	6,259	491,769.63	384,724.82	0.00

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IBTX	INDEPENDENT BANK GROUP, INC.	45384B106	Financials	2,261	128,447.41	104,230.31	0.00
IDA	IDACORP INC	451107106	Utilities	3,467	353,842.02	206,476.79	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	40,839	504,361.65	399,825.92	0.00
JAG	JAGGED PEAK ENERGY, INC.	47009K107	Energy	27,774	203,861.16	346,730.63	0.00
JCAP	JERNIGAN CAPITAL, INC.	476405105	Real Estate	22,596	448,304.64	442,630.55	0.00
KAI	KADANT INC	48282T104	Industrials	4,674	436,832.04	166,600.87	1,075.02
KALU	KAISER ALUMINUM CORP	483007704	Materials	2,440	234,898.80	148,781.22	1,464.00
KOP	KOPPERS HOLDINGS INC.	50060P106	Materials	6,935	189,325.50	211,904.88	0.00
LEG	LEGGETT & PLATT, INCORPORATED	524660107	Cons. Discretionary	4,075	162,877.75	157,486.12	0.00
MDR	MCDERMOTT INTERNATIONAL, INC.	580037703	Energy	26,391	169,430.22	325,927.07	0.00
MKSI	MKS INSTRUMENT INC	55306N104	Info. Technology	2,710	230,702.30	125,974.85	0.00
MMS	MAXIMUS, INC.	577933104	Info. Technology	2,362	173,630.62	157,139.14	0.00
MTRN	MATERION CORP	576690101	Materials	7,706	478,773.78	271,441.60	0.00
MUR	MURPHY OIL CORPORATION	626717102	Energy	10,870	261,314.80	307,049.95	0.00
MYRG	MYR GROUP INC	55405W104	Industrials	6,038	218,092.56	121,906.87	0.00
NJR	NEW JERSEY RESOURCES CORPORATION	646025106	Utilities	4,051	202,023.37	162,576.58	0.00
NSA	NATIONAL STORAGE AFFILIATES TRUST	637870106	Real Estate	12,275	371,809.75	196,404.16	0.00
NUAN	NUANCE COMMUNICATIONS, INC	67020Y100	Info. Technology	9,429	156,898.56	157,627.02	0.00
NUVA	NUVASIVE, INC.	670704105	Health Care	4,622	307,825.20	261,345.12	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Communication Services	6,660	677,788.20	430,776.86	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	18,738	776,690.10	567,008.45	0.00
PAG	PENSKE AUTOMOTIVE GROUP, INC.	70959W103	Cons. Discretionary	3,542	162,825.74	156,548.25	0.00

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PDCE	PDC ENERGY	69327R101	Energy	6,215	178,556.95	215,728.41	0.00
PDCO	PATTERSON COMPANIES, INC.	703395103	Health Care	7,831	155,053.80	184,916.62	0.00
PEB	PEBBLEBROOK HOTEL	70509V100	Real Estate	11,326	317,014.74	419,909.47	0.00
PFBC	PREFERRED BANK	740367404	Financials	6,530	353,860.70	341,460.28	0.00
PGNX	PROGENICS PHARMA INC	743187106	Health Care	37,373	201,066.74	178,340.30	0.00
PLAB	PHOTRONICS INC	719405102	Info. Technology	12,805	123,312.15	128,940.42	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	2,746	163,963.66	103,005.25	0.00
PNFP	PINNACLE FINANCIAL PARTNERS, INC.	72346Q104	Financials	5,644	342,816.56	309,098.59	0.00
POR	PORTLAND GENERAL	736508847	Utilities	4,552	249,677.20	180,955.92	0.00
PPBI	PACIFIC PREMIER BANCORP	69478X105	Financials	10,016	316,806.08	303,725.97	0.00
PRGS	PROGRESS SOFTWARE CORP	743312100	Info. Technology	5,243	226,969.47	102,032.95	0.00
PRI	PRIMERICA	74164M108	Financials	2,640	323,901.60	148,296.46	0.00
PSB	PS BUSINESS PARKS, INC.	69360J107	Real Estate	1,893	331,275.00	293,935.18	0.00
PWR	QUANTA SERVICES INC.	74762E102	Industrials	9,326	348,978.92	314,446.02	0.00
QTS	QTS REALTY TRUST INC	74736A103	Real Estate	8,540	395,231.20	311,852.25	0.00
REXR	REXFORD INDUSTRIAL REALTY	76169C100	Real Estate	14,196	587,714.40	250,889.86	0.00
ROCK	GIBRALTAR INDS INC	374689107	Industrials	4,754	197,005.76	98,786.32	0.00
RUTH	RUTH'S HOSPITALITY GROUP, INC.	783332109	Cons. Discretionary	11,881	264,589.87	273,869.80	0.00
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	16,507	340,704.48	325,984.25	0.00
SF	STIFEL FINANCIAL CORP	860630102	Financials	5,017	300,066.77	285,176.85	0.00
SIGI	SELECTIVE INS GROUP	816300107	Financials	7,099	533,844.80	265,969.96	0.00
SIX	SIX FLAGS ENTERTAINMENT CORPORATION	83001A102	Cons. Discretionary	5,876	310,429.08	310,654.78	0.00
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	7,826	266,475.30	241,510.67	0.00
SKYW	SKYWEST INC	830879102	Industrials	8,146	494,543.66	99,069.70	0.00

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SNX	SYNNEX CORP	87162W100	Info. Technology	3,412	336,218.48	273,594.97	0.00
SR	SPIRE, INC	84857L101	Utilities	3,332	274,590.12	122,169.87	0.00
SYNH	SYNEOS HEALTH, INC. CLASS A	87166B102	Health Care	6,932	354,155.88	278,089.65	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	9,740	303,985.40	292,274.59	0.00
TECD	TECH DATA CORPORATION	878237106	Info. Technology	1,907	193,255.38	175,244.33	0.00
TERP	TERRAFORM POWER, INC CLASS A	88104R209	Utilities	14,762	227,482.42	169,279.34	0.00
TGNA	TEGNA, INC.	87901J105	Communication Services	9,714	147,555.66	152,221.87	0.00
TKR	TIMKEN CO	887389104	Industrials	3,232	147,734.72	109,802.35	0.00
TMST	TIMKEN STEEL	887399103	Materials	10,555	73,779.45	132,826.70	0.00
TWNC	HOSTESS BRANDS, INC. CLASS A	44109J106	Consumer Staples	22,670	320,100.40	319,917.41	0.00
UIS	UNISYS CORPORATION	909214306	Info. Technology	22,946	284,300.94	328,586.91	0.00
UMPQ	UMPQUA HOLDINGS CORP	904214103	Financials	15,407	269,006.22	302,434.76	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	5,570	322,335.90	156,890.17	0.00
WLL	WHITING PETROLEUM CORPORATION	966387409	Energy	8,960	158,412.80	165,186.56	0.00
WSM	WILLIAMS SONOMA INC	969904101	Cons. Discretionary	3,841	256,117.88	230,851.64	1,843.68
WTFC	WINTRUST FINL CORP	97650W108	Financials	3,505	250,747.70	103,257.67	0.00
WWW	WOLVERINE WORLD WIDE, INC.	978097103	Cons. Discretionary	5,808	157,687.20	155,296.82	580.80