

PERFORMANCE RETURNS FOR TOTAL

2nyste10 - New York State Teachers Retirement

From 07/31/2019 to 08/30/2019

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 08/30/2019
Total Portfolio	-5.15	-4.73	11.24	-14.66	1.14	4.37	5.71	4.24	7.58	10.46	10.43			9.24	-5.15
Total Equities	-5.29	-4.86	11.95	-15.01	1.07									0.36	-5.29
Total Cash	0.00	0.00	0.66	1.40	1.52									2.33	0.00
Russell 2000 Value	-5.58	-5.43	7.31	-14.89	1.08	5.05	7.17	4.63	6.76	9.12	9.73	10.50	10.05	8.48	-5.58

PERFORMANCE RETURNS FOR TOTAL

2nyste10 - New York State Teachers Retirement

From 07/31/2019 to 08/30/2019

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 08/30/2019
Total Portfolio	-5.15	-4.86	10.79	-15.13	0.51	3.79	5.16	3.70	7.01	9.88	9.84			8.67	-5.15
Total Equities	-5.29	-4.86	11.95	-15.01	1.07									0.36	-5.29
Total Cash	0.00	0.00	0.66	1.40	1.52									2.33	0.00
Russell 2000 Value	-5.58	-5.43	7.31	-14.89	1.08	5.05	7.17	4.63	6.76	9.12	9.73	10.50	10.05	8.48	-5.58

Transactions Listing

FROM Trade Date 07/31/2019 TO 08/30/2019

						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	BGS		1998	19.911	39,797.56	0.00	PEN	0.008000	15.98	0.00	USD	1.0000000	000009	8/5/2019	189378
1131						39,797.56	0.00	0.00	15.98		0.00	USD	1.0000000	39,797.56	8/7/2019	
2nyste10	Buy	BGS		3715	19.933	74,081.93	0.00	PEN	0.008000	29.72	0.00	USD	1.0000000	000009	8/6/2019	189566
1131						74,081.93	0.00	0.00	29.72		0.00	USD	1.0000000	74,081.93	8/8/2019	
2nyste10	Buy	EPRT		2432	21.015	51,127.45	0.00	PEN	0.008000	19.46	0.00	USD	1.0000000	000009	8/9/2019	190256
1131						51,127.45	0.00	0.00	19.46		0.00	USD	1.0000000	51,127.45	8/13/2019	
2nyste10	Buy	EPRT		2456	21.46	52,724.92	0.00	PEN	0.008000	19.65	0.00	USD	1.0000000	000009	8/12/2019	190310
1131						52,724.92	0.00	0.00	19.65		0.00	USD	1.0000000	52,724.92	8/14/2019	
2nyste10	Buy	EPRT		1640	21.809	35,780.21	0.00	PEN	0.008000	13.12	0.00	USD	1.0000000	000009	8/13/2019	190397
1131						35,780.21	0.00	0.00	13.12		0.00	USD	1.0000000	35,780.21	8/15/2019	
2nyste10	Buy	HUBG		801	41.814	33,499.74	0.00	PEN	0.008000	6.41	0.00	USD	1.0000000	000009	8/6/2019	189567
1131						33,499.74	0.00	0.00	6.41		0.00	USD	1.0000000	33,499.74	8/8/2019	
2nyste10	Buy	HUBG		739	41.718	30,835.73	0.00	PEN	0.008000	5.91	0.00	USD	1.0000000	000009	8/7/2019	189752
1131						30,835.73	0.00	0.00	5.91		0.00	USD	1.0000000	30,835.73	8/9/2019	
2nyste10	Buy	HUBG		2057	42.549	87,539.96	0.00	PEN	0.008000	16.46	0.00	USD	1.0000000	000009	8/8/2019	190109
1131						87,539.96	0.00	0.00	16.46		0.00	USD	1.0000000	87,539.96	8/12/2019	
2nyste10	Buy	INT		1089	37.50	40,848.28	0.00	SEAPORT	0.010000	10.89	0.00	USD	1.0000000	000009	8/16/2019	191488
1131						40,848.28	0.00	0.00	10.89		0.00	USD	1.0000000	40,848.28	8/20/2019	
2nyste10	Buy	INT		2915	38.215	111,425.58	0.00	SEAPORT	0.010000	29.15	0.00	USD	1.0000000	000009	8/19/2019	192003
1131						111,425.58	0.00	0.00	29.15		0.00	USD	1.0000000	111,425.58	8/21/2019	
2nyste10	Buy	KMPR		925	70.327	65,061.63	0.00	SANDLER	0.010000	9.25	0.00	USD	1.0000000	000009	8/29/2019	193063
1131						65,061.63	0.00	0.00	9.25		0.00	USD	1.0000000	65,061.63	9/3/2019	
2nyste10	Buy	MYRG		375	31.453	11,797.99	0.00	PEN	0.008000	3.00	0.00	USD	1.0000000	000009	8/1/2019	189236
1131						11,797.99	0.00	0.00	3.00		0.00	USD	1.0000000	11,797.99	8/5/2019	
2nyste10	Buy	MYRG		1015	31.484	31,964.58	0.00	PEN	0.008000	8.12	0.00	USD	1.0000000	000009	8/2/2019	189331
1131						31,964.58	0.00	0.00	8.12		0.00	USD	1.0000000	31,964.58	8/6/2019	
2nyste10	Buy	PENN		3995	18.769	75,014.91	0.00	PEN	0.008000	31.96	0.00	USD	1.0000000	000009	8/29/2019	193064
1131						75,014.91	0.00	0.00	31.96		0.00	USD	1.0000000	75,014.91	9/3/2019	
2nyste10	Buy	PENN		3995	19.105	76,356.04	0.00	PEN	0.008000	31.96	0.00	USD	1.0000000	000009	8/30/2019	193494
1131						76,356.04	0.00	0.00	31.96		0.00	USD	1.0000000	76,356.04	9/4/2019	
2nyste10	Buy	PLAB		964	9.67	9,329.11	0.00	PEN	0.008000	7.71	0.00	USD	1.0000000	000009	8/21/2019	192150
1131						9,329.11	0.00	0.00	7.71		0.00	USD	1.0000000	9,329.11	8/23/2019	

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyste10	Buy	PLAB		1021	9.751	9,963.53	0.00	PEN	0.008000	8.17	0.00	USD	1.0000000	000009	8/22/2019	192292
1131						9,963.53	0.00	0.00	8.17		0.00	USD	1.0000000	9,963.53	8/26/2019	
2nyste10	Buy	PLAB		1020	9.493	9,691.12	0.00	PEN	0.008000	8.16	0.00	USD	1.0000000	000009	8/23/2019	192396
1131						9,691.12	0.00	0.00	8.16		0.00	USD	1.0000000	9,691.12	8/27/2019	
2nyste10	Buy	RUTH		1212	20.694	25,090.46	0.00	PEN	0.008000	9.70	0.00	USD	1.0000000	000009	8/6/2019	189569
1131						25,090.46	0.00	0.00	9.70		0.00	USD	1.0000000	25,090.46	8/8/2019	
2nyste10	Buy	RUTH		953	20.355	19,406.22	0.00	PEN	0.008000	7.62	0.00	USD	1.0000000	000009	8/7/2019	189754
1131						19,406.22	0.00	0.00	7.62		0.00	USD	1.0000000	19,406.22	8/9/2019	
2nyste10	Buy	RUTH		584	20.985	12,260.09	0.00	PEN	0.008000	4.67	0.00	USD	1.0000000	000009	8/8/2019	190111
1131						12,260.09	0.00	0.00	4.67		0.00	USD	1.0000000	12,260.09	8/12/2019	
2nyste10	Buy	TVTY		3783	17.957	67,962.73	0.00	PEN	0.008000	30.26	0.00	USD	1.0000000	000009	8/14/2019	190470
1131						67,962.73	0.00	0.00	30.26		0.00	USD	1.0000000	67,962.73	8/16/2019	
2nyste10	Buy	TVTY		2610	18.10	47,262.14	0.00	PEN	0.008000	20.88	0.00	USD	1.0000000	000009	8/15/2019	190771
1131						47,262.14	0.00	0.00	20.88		0.00	USD	1.0000000	47,262.14	8/19/2019	
2nyste10	Buy	TVTY		1724	18.066	31,159.92	0.00	PEN	0.008000	13.79	0.00	USD	1.0000000	000009	8/16/2019	191489
1131						31,159.92	0.00	0.00	13.79		0.00	USD	1.0000000	31,159.92	8/20/2019	
2nyste10	Buy	UIS		2298	12.453	28,635.83	0.00	PEN	0.008000	18.38	0.00	USD	1.0000000	000009	8/1/2019	189237
1131						28,635.83	0.00	0.00	18.38		0.00	USD	1.0000000	28,635.83	8/5/2019	
2nyste10	Buy	WPX		14196	10.538	149,706.76	0.00	PEN	0.008000	113.57	0.00	USD	1.0000000	000009	8/21/2019	192151
1131						149,706.76	0.00	0.00	113.57		0.00	USD	1.0000000	149,706.76	8/23/2019	
2nyste10	Contribution	000009		42842.09	0.00	42,842.09	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/31/2019	189618
1131				Q2 2019 Mgmt Fee		42,842.09	0.00	0.00	0.00		0.00	USD	1.0000000	42,842.09	7/31/2019	
2nyste10	Income	000009	WOLVERINE WORLD WIDE, INC.	580.8	0.00	580.80	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/1/2019	189057
1131			WWW	Div Accrued for WWW		580.80	0.00	0.00	0.00		0.00	USD	1.0000000	580.80	8/1/2019	
2nyste10	Income	000009		2055.82	0.00	2,055.82	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/1/2019	189297
1131				Interest		2,055.82	0.00	0.00	0.00		0.00	USD	1.0000000	2,055.82	8/1/2019	
2nyste10	Income	000009	KADANT INC	1075.02	0.00	1,075.02	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/8/2019	189913
1131			KAI	Div Accrued for KAI		1,075.02	0.00	0.00	0.00		0.00	USD	1.0000000	1,075.02	8/8/2019	
2nyste10	Income	000009	H.B. FULLER COMPANY	269.92	0.00	269.92	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/13/2019	190341
1131			FUL	Div Accrued for FUL		269.92	0.00	0.00	0.00		0.00	USD	1.0000000	269.92	8/13/2019	

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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	AVX CORPORATION	1792.28	0.00	1,792.28	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/15/2019	190577
1131			AVX	Div Accrued for AVX		1,792.28	0.00	0.00	0.00		0.00	USD	1.0000000	1,792.28	8/15/2019	
2nyste10	Income	000009	INDEPENDENT BANK GROUP, INC.	565.25	0.00	565.25	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/15/2019	190639
1131			IBTX	Div Accrued for IBTX		565.25	0.00	0.00	0.00		0.00	USD	1.0000000	565.25	8/15/2019	
2nyste10	Income	000009	KAISER ALUMINUM CORP	1464	0.00	1,464.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/15/2019	190662
1131			KALU	Div Accrued for KALU		1,464.00	0.00	0.00	0.00		0.00	USD	1.0000000	1,464.00	8/15/2019	
2nyste10	Income	000009	PACIFIC PREMIER BANCORP	2203.52	0.00	2,203.52	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/15/2019	190728
1131			PPBI	Div Accrued for PPBI		2,203.52	0.00	0.00	0.00		0.00	USD	1.0000000	2,203.52	8/15/2019	
2nyste10	Income	000009	ATLANTIC UNION BANKSHARES	3558.5	0.00	3,558.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/16/2019	190794
1131			AUB	Div Accrued for AUB		3,558.50	0.00	0.00	0.00		0.00	USD	1.0000000	3,558.50	8/16/2019	
2nyste10	Income	000009	FB FINANCIAL CORPORATION	279.2	0.00	279.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/16/2019	190834
1131			FBK	Div Accrued for FBK		279.20	0.00	0.00	0.00		0.00	USD	1.0000000	279.20	8/16/2019	
2nyste10	Income	000009	COLUMBUS MCKINNON CORPORATION	487.38	0.00	487.38	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/19/2019	191614
1131			CMCO	Div Accrued for CMCO		487.38	0.00	0.00	0.00		0.00	USD	1.0000000	487.38	8/19/2019	
2nyste10	Income	000009	FIRST INTERSTATE BANCSYSTEM	2453.34	0.00	2,453.34	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/21/2019	192092
1131			FIBK	Div Accrued for FIBK		2,453.34	0.00	0.00	0.00		0.00	USD	1.0000000	2,453.34	8/21/2019	
2nyste10	Income	000009	WINTRUST FINL CORP	876.25	0.00	876.25	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/22/2019	192237
1131			WTFC	Div Accrued for WTFC		876.25	0.00	0.00	0.00		0.00	USD	1.0000000	876.25	8/22/2019	
2nyste10	Income	000009	NEXSTAR BROADCASTING	2997	0.00	2,997.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/23/2019	192355
1131			NXST	Div Accrued for NXST		2,997.00	0.00	0.00	0.00		0.00	USD	1.0000000	2,997.00	8/23/2019	
2nyste10	Income	000009	CHEESECAKE FACTORY INCORPORATED	1149.12	0.00	1,149.12	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/27/2019	192511
1131			CAKE	Div Accrued for CAKE		1,149.12	0.00	0.00	0.00		0.00	USD	1.0000000	1,149.12	8/27/2019	
2nyste10	Income	000009	IDACORP INC	2184.21	0.00	2,184.21	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/30/2019	193213
1131			IDA	Div Accrued for IDA		2,184.21	0.00	0.00	0.00		0.00	USD	1.0000000	2,184.21	8/30/2019	

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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	MAXIMUS, INC.	590.5	0.00	590.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/30/2019	193284
1131			MMS	Div Accrued for MMS		590.50	0.00	0.00	0.00		0.00	USD	1.0000000	590.50	8/30/2019	
2nyste10	Income	000009	PINNACLE FINANCIAL PARTNERS, INC.	903.04	0.00	903.04	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/30/2019	193310
1131			PNFP	Div Accrued for PNFP		903.04	0.00	0.00	0.00		0.00	USD	1.0000000	903.04	8/30/2019	
2nyste10	Income	000009	SABRA HEALTH CARE REIT	7428.15	0.00	7,428.15	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/30/2019	193330
1131			SBRA	Div Accrued for SBRA		7,428.15	0.00	0.00	0.00		0.00	USD	1.0000000	7,428.15	8/30/2019	
2nyste10	Income	000009	WILLIAMS SONOMA INC	1843.68	0.00	1,843.68	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/30/2019	193421
1131			WSM	Div Accrued for WSM		1,843.68	0.00	0.00	0.00		0.00	USD	1.0000000	1,843.68	8/30/2019	
2nyste10	Management	000009		42842.09	0.00	42,842.09	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/31/2019	189617
1131				Q2 2019 Mgmt Fee		42,842.09	0.00	0.00	0.00		0.00	USD	1.0000000	42,842.09	7/31/2019	
2nyste10	Sell	AAWW		1157	30.259	34,999.68	67,089.37	PEN	0.008000	9.26	0.00	USD	1.0000000	000009	8/6/2019	189565
1131						34,999.68	67,089.37	0.72	9.26		0.00	USD	1.0000000	34,999.68	8/8/2019	
2nyste10	Sell	AAWW		1067	29.732	31,714.42	58,079.97	PEN	0.008000	8.54	0.00	USD	1.0000000	000009	8/7/2019	189751
1131						31,714.42	58,079.97	0.66	8.54		0.00	USD	1.0000000	31,714.42	8/9/2019	
2nyste10	Sell	AAWW		2972	30.29	89,996.83	153,219.88	PEN	0.008000	23.78	0.00	USD	1.0000000	000009	8/8/2019	190108
1131						89,996.83	153,219.88	1.86	23.78		0.00	USD	1.0000000	89,996.83	8/12/2019	
2nyste10	Sell	AVX		638	13.883	8,852.14	11,741.54	PEN	0.008000	5.10	0.00	USD	1.0000000	000009	8/21/2019	192149
1131						8,852.14	11,741.54	0.18	5.10		0.00	USD	1.0000000	8,852.14	8/23/2019	
2nyste10	Sell	AVX		1597	13.916	22,210.29	29,365.64	PEN	0.008000	12.78	0.00	USD	1.0000000	000009	8/22/2019	192291
1131						22,210.29	29,365.64	0.46	12.78		0.00	USD	1.0000000	22,210.29	8/26/2019	
2nyste10	Sell	AVX		757	13.421	10,153.05	13,798.74	PEN	0.008000	6.06	0.00	USD	1.0000000	000009	8/23/2019	192395
1131						10,153.05	13,798.74	0.21	6.06		0.00	USD	1.0000000	10,153.05	8/27/2019	
2nyste10	Sell	AVX		891	13.291	11,834.81	16,162.83	PEN	0.008000	7.13	0.00	USD	1.0000000	000009	8/26/2019	192477
1131						11,834.81	16,162.83	0.25	7.13		0.00	USD	1.0000000	11,834.81	8/28/2019	
2nyste10	Sell	AVX		502	13.163	6,603.47	8,989.46	PEN	0.008000	4.02	0.00	USD	1.0000000	000009	8/27/2019	192579
1131						6,603.47	8,989.46	0.14	4.02		0.00	USD	1.0000000	6,603.47	8/29/2019	
2nyste10	Sell	CACI		679	207.578	140,937.18	84,228.67	PEN	0.008000	5.43	0.00	USD	1.0000000	000009	8/16/2019	191487
1131						140,937.18	84,228.67	2.92	5.43		0.00	USD	1.0000000	140,937.18	8/20/2019	
2nyste10	Sell	ETM		15890	3.289	52,126.07	182,655.06	PEN	0.008000	127.12	0.00	USD	1.0000000	000009	8/12/2019	190311
1131						52,126.07	182,655.06	1.08	127.12		0.00	USD	1.0000000	52,126.07	8/14/2019	

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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	Sell	PAG		1573	44.847	70,529.66	69,522.98	PEN	0.008000	12.58	0.00	USD	1.0000000	000009	8/6/2019	189568
1131						70,529.66	69,522.98	1.46	12.58		0.00	USD	1.0000000	70,529.66	8/8/2019	
2nyste10	Sell	PAG		1221	44.203	53,961.22	53,965.39	PEN	0.008000	9.77	0.00	USD	1.0000000	000009	8/7/2019	189753
1131						53,961.22	53,965.39	1.12	9.77		0.00	USD	1.0000000	53,961.22	8/9/2019	
2nyste10	Sell	PAG		748	44.571	33,332.59	33,059.88	PEN	0.008000	5.98	0.00	USD	1.0000000	000009	8/8/2019	190110
1131						33,332.59	33,059.88	0.69	5.98		0.00	USD	1.0000000	33,332.59	8/12/2019	
2nyste10	Sell	SIGI		726	79.583	57,768.80	47,648.58	SANDLER	0.010000	7.26	0.00	USD	1.0000000	000009	8/29/2019	193065
1131						57,768.80	47,648.58	1.20	7.26		0.00	USD	1.0000000	57,768.80	9/3/2019	
2nyste10	Sell	TMST		1091	5.417	5,900.99	13,731.54	PEN	0.008000	8.73	0.00	USD	1.0000000	000009	8/26/2019	192478
1131						5,900.99	13,731.54	0.12	8.73		0.00	USD	1.0000000	5,900.99	8/28/2019	
2nyste10	Sell	TMST		1414	5.19	7,327.34	17,796.89	PEN	0.008000	11.31	0.00	USD	1.0000000	000009	8/27/2019	192580
1131						7,327.34	17,796.89	0.15	11.31		0.00	USD	1.0000000	7,327.34	8/29/2019	
2nyste10	Sell	TMST		2366	5.352	12,643.17	29,774.22	PEN	0.008000	18.93	0.00	USD	1.0000000	000009	8/28/2019	192732
1131						12,643.17	29,774.22	0.26	18.93		0.00	USD	1.0000000	12,643.17	8/30/2019	
2nyste10	Sell	TMST		2160	5.497	11,851.02	27,180.15	WSA	0.010000	21.60	0.00	USD	1.0000000	000009	8/29/2019	193066
1131						11,851.02	27,180.15	0.25	21.60		0.00	USD	1.0000000	11,851.02	9/3/2019	
2nyste10	Sell	TMST		727	5.309	3,852.07	9,148.13	WSA	0.010000	7.27	0.00	USD	1.0000000	000009	8/30/2019	193495
1131						3,852.07	9,148.13	0.08	7.27		0.00	USD	1.0000000	3,852.07	9/4/2019	
2nyste10	Sell	UIS		4497	7.103	31,907.35	67,984.53	PEN	0.008000	35.98	0.00	USD	1.0000000	000009	8/26/2019	192479
1131						31,907.35	67,984.53	0.66	35.98		0.00	USD	1.0000000	31,907.35	8/28/2019	
2nyste10	Sell	UIS		4485	6.915	30,977.26	66,520.15	PEN	0.008000	35.88	0.00	USD	1.0000000	000009	8/27/2019	192581
1131						30,977.26	66,520.15	0.64	35.88		0.00	USD	1.0000000	30,977.26	8/29/2019	
2nyste10	Sell	UIS		7747	6.88	53,237.05	108,797.86	PEN	0.008000	61.98	0.00	USD	1.0000000	000009	8/28/2019	192733
1131						53,237.05	108,797.86	1.10	61.98		0.00	USD	1.0000000	53,237.05	8/30/2019	
2nyste10	Sell	UIS		8515	6.905	58,711.41	113,920.20	WSA	0.010000	85.15	0.00	USD	1.0000000	000009	8/29/2019	193067
1131						58,711.41	113,920.20	1.22	85.15		0.00	USD	1.0000000	58,711.41	9/3/2019	
2nyste10	Sell	WLL		8960	8.585	76,844.75	165,186.56	PEN	0.008000	71.68	0.00	USD	1.0000000	000009	8/16/2019	191490
1131						76,844.75	165,186.56	1.59	71.68		0.00	USD	1.0000000	76,844.75	8/20/2019	

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Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
Totals:				30,098,984.57	26,326,368.76	66,424.14	
000009	PRINCIPAL CASH	000009	Liquid Assets		713,782.71		0.00
AAWW	ATLAS AIR WORLDWIDE HOLDINGS, INC.	049164205	Industrials	4,809	124,312.65	233,871.54	0.00
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	17,499	294,333.18	279,893.49	0.00
AKR	ACADIA REALTY TRUST	004239109	Real Estate	15,261	417,388.35	402,689.84	0.00
ANIP	ANI PHARMACEUTICALS, INC.	00182C103	Health Care	4,632	303,396.00	269,251.37	0.00
ATKR	ATKORE INTERNATIONAL GROUP INC.	047649108	Industrials	13,099	380,001.99	316,433.30	0.00
AUB	ATLANTIC UNION BANKSHARES	04911A107	Financials	14,234	513,989.74	488,127.76	0.00
AVX	AVX CORPORATION	002444107	Info. Technology	11,200	151,760.00	189,697.79	0.00
BANR	BANNER CORP	06652V208	Financials	2,919	157,363.29	37,867.74	0.00
BDC	BELDEN, INC.	077454106	Info. Technology	5,514	251,493.54	355,883.99	0.00
BGS	B&G FOODS, INC	05508R106	Consumer Staples	14,974	253,509.82	411,410.87	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	3,074	235,806.54	131,500.31	1,552.37
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	7,582	702,244.84	244,688.56	0.00
CACI	CACI INTERNATIONAL INC CLASS A	127190304	Info. Technology	1,419	315,429.51	174,537.30	0.00
CADE	CADENCE BANCORPORATION CLASS A	12739A100	Financials	23,907	367,450.59	336,064.26	4,183.72
CAKE	CHEESECAKE FACTORY INCORPORATED	163072101	Cons. Discretionary	3,192	121,264.08	174,147.66	0.00
CASH	META FINANCIAL GROUP, INC.	59100U108	Financials	15,600	482,196.00	446,008.02	0.00
CBZ	CBIZ INC	124805102	Industrials	26,157	584,347.38	233,846.46	0.00
CCMP	CABOT MICROELECTRONICS CORPORATION	12709P103	Info. Technology	1,330	165,784.50	144,335.50	0.00
CMCO	COLUMBUS MCKINNON CORPORATION	199333105	Industrials	8,123	262,941.51	314,598.08	0.00
CPE	CALLON PETROLEUM CO	13123X102	Energy	50,747	208,570.17	475,574.08	0.00

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Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
CSFL	CENTERSTATE BANKS INC	15201P109	Financials	19,288	436,294.56	270,573.55	0.00
CUB	CUBIC CORPORATION	229669106	Industrials	2,475	171,443.25	154,286.47	334.13
EBS	EMERGENT BIO SOLUTIONS INC.	29089Q105	Health Care	5,437	238,140.60	272,150.73	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	6,953	274,087.26	303,511.56	0.00
EGBN	EAGLE BANCORP, INC	268948106	Financials	8,469	345,027.06	490,604.77	0.00
EME	EMCOR GROUP INC	29084Q100	Industrials	3,597	314,521.68	101,730.00	0.00
EPRT	ESSENTIAL PROPERTIES REALITY TRUST, INC.	29670E107	Real Estate	14,520	329,749.20	298,648.22	0.00
FBK	FB FINANCIAL CORPORATION	30257X104	Financials	3,490	125,186.30	124,542.30	0.00
FBP	FIRST BANCORP	318672706	Financials	14,414	138,086.12	158,728.08	432.42
FIBK	FIRST INTERSTATE BANCSYSTEM	32055Y201	Financials	7,914	308,646.00	313,672.21	0.00
FNB	FNB CORP	302520101	Financials	40,848	439,116.00	443,022.54	0.00
FNSR	FINISAR CORPORATION	31787A507	Info. Technology	8,280	187,210.80	198,734.15	0.00
FOE	FERRO CORP	315405100	Materials	17,656	179,914.64	234,582.02	0.00
FRME	FIRST MERCHANTS CORPORATION	320817109	Financials	6,845	244,503.40	249,779.13	1,779.70
FUL	H.B. FULLER COMPANY	359694106	Materials	1,687	71,883.07	88,546.00	0.00
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	5,554	113,912.54	110,736.24	0.00
HGV	HILTON GRAND VA	43283X105	Cons. Discretionary	9,815	331,452.55	314,008.67	0.00
HRTG	HERITAGE INSURANCE HOLDINGS, INC	42727J102	Financials	28,742	376,807.62	405,775.21	0.00
HUBG	HUB GROUP, INC. CLASS A	443320106	Industrials	3,597	154,886.82	151,875.43	0.00
IBKC	IBERIABANK CORP	450828108	Financials	6,259	431,808.41	384,724.82	0.00
IBTX	INDEPENDENT BANK GROUP, INC.	45384B106	Financials	2,261	110,585.51	104,230.31	0.00
IDA	IDACORP INC	451107106	Utilities	3,467	380,711.27	206,476.79	0.00

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INT	WORLD FUEL SERVICES CORPORATION	981475106	Energy	4,004	153,753.60	152,273.86	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	40,839	568,070.49	399,825.92	0.00
JAG	JAGGED PEAK ENERGY, INC.	47009K107	Energy	27,774	191,640.60	346,730.63	0.00
JCAP	JERNIGAN CAPITAL, INC.	476405105	Real Estate	22,596	436,328.76	442,630.55	0.00
KAI	KADANT INC	48282T104	Industrials	4,674	384,623.46	166,600.87	0.00
KALU	KAISER ALUMINUM CORP	483007704	Materials	2,440	215,769.20	148,781.22	0.00
KMPR	Kemper Corporation	488401100	Financials	925	64,731.50	65,061.63	0.00
KOP	KOPPERS HOLDINGS INC.	50060P106	Materials	6,935	183,846.85	211,904.88	0.00
LEG	LEGGETT & PLATT, INCORPORATED	524660107	Cons. Discretionary	4,075	151,549.25	157,486.12	0.00
MDR	MCDERMOTT INTERNATIONAL, INC.	580037703	Energy	26,391	124,565.52	325,927.07	0.00
MKSI	MKS INSTRUMENT INC	55306N104	Info. Technology	2,710	212,165.90	125,974.85	542.00
MMS	MAXIMUS, INC.	577933104	Info. Technology	2,362	181,732.28	157,139.14	0.00
MTRN	MATERION CORP	576690101	Materials	7,706	453,421.04	271,441.60	847.66
MUR	MURPHY OIL CORPORATION	626717102	Energy	10,870	198,160.10	307,049.95	2,717.50
MYRG	MYR GROUP INC	55405W104	Industrials	7,428	212,960.76	165,669.44	0.00
NJR	NEW JERSEY RESOURCES CORPORATION	646025106	Utilities	4,051	185,292.74	162,576.58	0.00
NSA	NATIONAL STORAGE AFFILIATES TRUST	637870106	Real Estate	12,275	410,721.50	196,404.16	0.00
NUAN	NUANCE COMMUNICATIONS, INC	67020Y100	Info. Technology	9,429	158,501.49	157,627.02	0.00
NUVA	NUVASIVE, INC.	670704105	Health Care	4,622	293,589.44	261,345.12	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Communication Services	6,660	658,607.40	430,776.86	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	18,738	671,757.30	567,008.45	42,160.50
PAG	PENSKE AUTOMOTIVE GROUP, INC.	70959W103	Cons. Discretionary	0	0.00	0.00	299.20

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Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
PDCE	PDC ENERGY	69327R101	Energy	6,215	197,947.75	215,728.41	0.00
PDCO	PATTERSON COMPANIES, INC.	703395103	Health Care	7,831	130,934.32	184,916.62	0.00
PEB	PEBBLEBROOK HOTEL	70509V100	Real Estate	11,326	305,462.22	419,909.47	0.00
PENN	PENN NATIONAL GAMING, INC.	707569109	Cons. Discretionary	7,990	153,168.30	151,370.95	0.00
PFBC	PREFERRED BANK	740367404	Financials	6,530	326,238.80	341,460.28	0.00
PGNX	PROGENICS PHARMA INC	743187106	Health Care	37,373	164,441.20	178,340.30	0.00
PLAB	PHOTRONICS INC	719405102	Info. Technology	15,810	170,748.00	157,924.18	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	2,746	157,098.66	103,005.25	0.00
PNFP	PINNACLE FINANCIAL PARTNERS, INC.	72346Q104	Financials	5,644	297,269.48	309,098.59	0.00
POR	PORTLAND GENERAL	736508847	Utilities	4,552	258,963.28	180,955.92	0.00
PPBI	PACIFIC PREMIER BANCORP	69478X105	Financials	10,016	295,071.36	303,725.97	0.00
PRGS	PROGRESS SOFTWARE CORP	743312100	Info. Technology	5,243	198,080.54	102,032.95	812.66
PRI	PRIMERICA	74164M108	Financials	2,640	314,608.80	148,296.46	897.60
PSB	PS BUSINESS PARKS, INC.	69360J107	Real Estate	1,893	340,001.73	293,935.18	0.00
PWR	QUANTA SERVICES INC.	74762E102	Industrials	9,326	316,151.40	314,446.02	0.00
QTS	QTS REALTY TRUST INC	74736A103	Real Estate	8,540	418,972.40	311,852.25	0.00
REXR	REXFORD INDUSTRIAL REALTY	76169C100	Real Estate	14,196	627,321.24	250,889.86	0.00
ROCK	GIBRALTAR INDS INC	374689107	Industrials	4,754	191,443.58	98,786.32	0.00
RUTH	RUTH'S HOSPITALITY GROUP, INC.	783332109	Cons. Discretionary	14,630	284,553.50	330,626.57	1,901.90
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	16,507	356,881.34	325,984.25	0.00
SF	STIFEL FINANCIAL CORP	860630102	Financials	5,017	268,008.14	285,176.85	752.55
SIGI	SELECTIVE INS GROUP	816300107	Financials	6,373	507,481.99	218,321.38	1,419.80
SIX	SIX FLAGS ENTERTAINMENT CORPORATION	83001A102	Cons. Discretionary	5,876	347,682.92	310,654.78	0.00
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	7,826	253,092.84	241,510.67	0.00

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Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
SKYW	SKYWEST INC	830879102	Industrials	8,146	466,439.96	99,069.70	0.00
SNX	SYNNEX CORP	87162W100	Info. Technology	3,412	285,959.72	273,594.97	0.00
SR	SPIRE, INC	84857L101	Utilities	3,332	282,886.80	122,169.87	0.00
SYNH	SYNEOS HEALTH, INC. CLASS A	87166B102	Health Care	6,932	364,137.96	278,089.65	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	9,740	292,102.60	292,274.59	0.00
TCF	TCF FINANCIAL CORP NEW NPV	872307103	Financials	5,464	210,691.84	300,351.07	1,912.40
TECD	TECH DATA CORPORATION	878237106	Info. Technology	1,907	176,836.11	175,244.33	0.00
TERP	TERRAFORM POWER, INC CLASS A	88104R209	Utilities	14,762	250,363.52	169,279.34	2,973.07
TGNA	TEGNA, INC.	87901J105	Communication Services	9,714	139,007.34	152,221.87	0.00
TKR	TIMKEN CO	887389104	Industrials	3,232	129,861.76	109,802.35	904.96
TMST	TIMKEN STEEL	887399103	Materials	2,797	14,600.34	35,195.77	0.00
TVTY	TIVITY HEALTH, INC.	88870R102	Health Care	8,117	148,216.42	146,384.79	0.00
TWNK	HOSTESS BRANDS, INC. CLASS A	44109J106	Consumer Staples	22,670	317,833.40	319,917.41	0.00
UMPQ	UMPQUA HOLDINGS CORP	904214103	Financials	15,407	242,043.97	302,434.76	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	5,570	296,825.30	156,890.17	0.00
WPX	WPX ENERGY INC	98212B103	Energy	14,196	152,748.96	149,706.76	0.00
WSM	WILLIAMS SONOMA INC	969904101	Cons. Discretionary	3,841	252,737.80	230,851.64	0.00
WTFC	WINTRUST FINL CORP	97650W108	Financials	3,505	220,219.15	103,257.67	0.00
WWW	WOLVERINE WORLD WIDE, INC.	978097103	Cons. Discretionary	5,808	150,717.60	155,296.82	0.00