

PERFORMANCE RETURNS FOR TOTAL

2nyste10 - New York State Teachers Retirement

From 10/31/2019 to 11/29/2019

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 11/29/2019
Total Portfolio	3.25	5.33	22.39	6.35	1.11	4.77	6.99	6.50	6.69	11.74	11.38			10.13	3.25
Total Equities	3.32	5.50	23.56	6.68	1.11									3.78	3.32
Total Cash	0.00	0.00	0.66	0.84	1.36									2.13	0.00
Russell 2000 Value	2.34	4.82	18.25	3.96	1.02	4.98	8.52	6.83	6.24	10.24	10.83	9.67	10.99	9.41	2.34

PERFORMANCE RETURNS FOR TOTAL

2nyste10 - New York State Teachers Retirement

From 10/31/2019 to 11/29/2019

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 11/29/2019
Total Portfolio	3.25	5.19	21.74	5.79	0.47	4.19	6.44	5.94	6.12	11.15	10.80			9.56	3.25
Total Equities	3.32	5.50	23.56	6.68	1.11									3.78	3.32
Total Cash	0.00	0.00	0.66	0.84	1.36									2.13	0.00
Russell 2000 Value	2.34	4.82	18.25	3.96	1.02	4.98	8.52	6.83	6.24	10.24	10.83	9.67	10.99	9.41	2.34

Transactions Listing

FROM Trade Date 10/31/2019 TO 11/29/2019

						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	ABCB		1567	44.174	69,236.64	0.00	RAJA	0.010000	15.67	0.00	USD	1.0000000	000009	11/4/2019	206124
1131						69,236.64	0.00	0.00	15.67		0.00	USD	1.0000000	69,236.64	11/6/2019	
2nyste10	Buy	ADT		3973	7.875	31,325.91	0.00	RAJA	0.010000	39.73	0.00	USD	1.0000000	000009	11/13/2019	206993
1131						31,325.91	0.00	0.00	39.73		0.00	USD	1.0000000	31,325.91	11/15/2019	
2nyste10	Buy	ADT		2121	8.481	18,009.84	0.00	RAJA	0.010000	21.21	0.00	USD	1.0000000	000009	11/19/2019	208140
1131						18,009.84	0.00	0.00	21.21		0.00	USD	1.0000000	18,009.84	11/21/2019	
2nyste10	Buy	AEIS		2487	65.759	163,561.79	0.00	PEN	0.008000	19.90	0.00	USD	1.0000000	000009	11/18/2019	207815
1131						163,561.79	0.00	0.00	19.90		0.00	USD	1.0000000	163,561.79	11/20/2019	
2nyste10	Buy	CHRS		5190	19.24	99,894.53	0.00	PEN	0.008000	41.52	0.00	USD	1.0000000	000009	11/25/2019	208774
1131						99,894.53	0.00	0.00	41.52		0.00	USD	1.0000000	99,894.53	11/27/2019	
2nyste10	Buy	CRUS		922	63.812	58,843.61	0.00	RAJA	0.010000	9.22	0.00	USD	1.0000000	000009	10/31/2019	205586
1131						58,843.61	0.00	0.00	9.22		0.00	USD	1.0000000	58,843.61	11/4/2019	
2nyste10	Buy	DBI		8391	18.493	155,258.67	0.00	SANDLER	0.010000	83.91	0.00	USD	1.0000000	000009	11/6/2019	206463
1131						155,258.67	0.00	0.00	83.91		0.00	USD	1.0000000	155,258.67	11/8/2019	
2nyste10	Buy	EPRT		4262	25.71	109,617.36	0.00	WSA	0.010000	42.62	0.00	USD	1.0000000	000009	11/1/2019	205929
1131						109,617.36	0.00	0.00	42.62		0.00	USD	1.0000000	109,617.36	11/5/2019	
2nyste10	Buy	FBK		484	38.605	18,689.51	0.00	RAJA	0.010000	4.84	0.00	USD	1.0000000	000009	11/4/2019	206125
1131						18,689.51	0.00	0.00	4.84		0.00	USD	1.0000000	18,689.51	11/6/2019	
2nyste10	Buy	FBK		1132	38.92	44,068.65	0.00	RAJA	0.010000	11.32	0.00	USD	1.0000000	000009	11/5/2019	206279
1131						44,068.65	0.00	0.00	11.32		0.00	USD	1.0000000	44,068.65	11/7/2019	
2nyste10	Buy	FRME		920	40.886	37,624.32	0.00	RAJA	0.010000	9.20	0.00	USD	1.0000000	000009	11/4/2019	206126
1131						37,624.32	0.00	0.00	9.20		0.00	USD	1.0000000	37,624.32	11/6/2019	
2nyste10	Buy	FRME		1650	41.481	68,460.32	0.00	RAJA	0.010000	16.50	0.00	USD	1.0000000	000009	11/5/2019	206280
1131						68,460.32	0.00	0.00	16.50		0.00	USD	1.0000000	68,460.32	11/7/2019	
2nyste10	Buy	GBT		1465	56.234	82,398.05	0.00	WSA	0.010000	14.65	0.00	USD	1.0000000	000009	11/21/2019	208402
1131						82,398.05	0.00	0.00	14.65		0.00	USD	1.0000000	82,398.05	11/25/2019	
2nyste10	Buy	GBT		225	58.407	13,143.29	0.00	PEN	0.008000	1.80	0.00	USD	1.0000000	000009	11/25/2019	208775
1131						13,143.29	0.00	0.00	1.80		0.00	USD	1.0000000	13,143.29	11/27/2019	
2nyste10	Buy	HRTG		2741	15.35	42,100.66	0.00	RAJA	0.010000	27.41	0.00	USD	1.0000000	000009	11/1/2019	205930
1131						42,100.66	0.00	0.00	27.41		0.00	USD	1.0000000	42,100.66	11/5/2019	

Transactions Listing

FROM Trade Date 10/31/2019 TO 11/29/2019

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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	Buy	IBTX		2637	56.766	149,719.10	0.00	SANDLER	0.010000	26.37	0.00	USD	1.0000000	000009	11/20/2019	208274
1131						149,719.10	0.00	0.00	26.37		0.00	USD	1.0000000	149,719.10	11/22/2019	
2nyste10	Buy	IBTX		257	56.85	14,613.12	0.00	SANDLER	0.010000	2.57	0.00	USD	1.0000000	000009	11/21/2019	208403
1131						14,613.12	0.00	0.00	2.57		0.00	USD	1.0000000	14,613.12	11/25/2019	
2nyste10	Buy	ICPT		865	96.175	83,199.94	0.00	RAJA	0.010000	8.65	0.00	USD	1.0000000	000009	11/25/2019	208776
1131						83,199.94	0.00	0.00	8.65		0.00	USD	1.0000000	83,199.94	11/27/2019	
2nyste10	Buy	MGLN		1269	77.351	98,170.98	0.00	WSA	0.010000	12.69	0.00	USD	1.0000000	000009	11/22/2019	208703
1131						98,170.98	0.00	0.00	12.69		0.00	USD	1.0000000	98,170.98	11/26/2019	
2nyste10	Buy	NUAN		4234	17.714	75,042.15	0.00	WSA	0.010000	42.34	0.00	USD	1.0000000	000009	11/21/2019	208404
1131						75,042.15	0.00	0.00	42.34		0.00	USD	1.0000000	75,042.15	11/25/2019	
2nyste10	Buy	PENN		6999	21.925	153,522.37	0.00	SANDLER	0.010000	69.99	0.00	USD	1.0000000	000009	11/6/2019	206467
1131						153,522.37	0.00	0.00	69.99		0.00	USD	1.0000000	153,522.37	11/8/2019	
2nyste10	Buy	PNFP		1421	60.649	86,196.15	0.00	RAJA	0.010000	14.21	0.00	USD	1.0000000	000009	11/4/2019	206127
1131						86,196.15	0.00	0.00	14.21		0.00	USD	1.0000000	86,196.15	11/6/2019	
2nyste10	Buy	TRNO		2848	56.41	160,685.30	0.00	WSA	0.010000	28.48	0.00	USD	1.0000000	000009	11/1/2019	205932
1131						160,685.30	0.00	0.00	28.48		0.00	USD	1.0000000	160,685.30	11/5/2019	
2nyste10	Buy	WTFC		1451	66.557	96,589.15	0.00	RAJA	0.010000	14.51	0.00	USD	1.0000000	000009	11/4/2019	206130
1131						96,589.15	0.00	0.00	14.51		0.00	USD	1.0000000	96,589.15	11/6/2019	
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	10/31/2019	205454
1131			FUL	Div Accrued for FUL		269.92	0.00	0.00	0.00		0.00	USD	1.0000000	269.92	10/31/2019	
2nyste10	Income	000009		1881.14	0.00	1,881.14	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/1/2019	206029
1131				Interest		1,881.14	0.00	0.00	0.00		0.00	USD	1.0000000	1,881.14	11/1/2019	
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	11/7/2019	206635
1131			KAI	Div Accrued for KAI		1,075.02	0.00	0.00	0.00		0.00	USD	1.0000000	1,075.02	11/7/2019	
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	11/14/2019	207070
1131			IBTX	Div Accrued for IBTX		565.25	0.00	0.00	0.00		0.00	USD	1.0000000	565.25	11/14/2019	
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	11/15/2019	207307
1131			FBK	Div Accrued for FBK		279.20	0.00	0.00	0.00		0.00	USD	1.0000000	279.20	11/15/2019	

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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	KAISER ALUMINUM CORP	1464	0.00	1,464.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/15/2019	207339
1131			KALU	Div Accrued for KALU		1,464.00	0.00	0.00	0.00		0.00	USD	1.0000000	1,464.00	11/15/2019	
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	11/15/2019	207399
1131			PPBI	Div Accrued for PPBI		2,203.52	0.00	0.00	0.00		0.00	USD	1.0000000	2,203.52	11/15/2019	
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	11/18/2019	207443
1131			CMCO	Div Accrued for CMCO		487.38	0.00	0.00	0.00		0.00	USD	1.0000000	487.38	11/18/2019	
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	11/19/2019	207843
1131			FIBK	Div Accrued for FIBK		2,453.34	0.00	0.00	0.00		0.00	USD	1.0000000	2,453.34	11/19/2019	
2nyste10	Income	000009	WINTRUST FINL CORP	1239	0.00	1,239.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/21/2019	208329
1131			WTFC	Div Accrued for WTFC		1,239.00	0.00	0.00	0.00		0.00	USD	1.0000000	1,239.00	11/21/2019	
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	11/22/2019	208443
1131			AUB	Div Accrued for AUB		3,558.50	0.00	0.00	0.00		0.00	USD	1.0000000	3,558.50	11/22/2019	
2nyste10	Income	000009	AVX CORPORATION	1288	0.00	1,288.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/22/2019	208469
1131			AVX	Div Accrued for AVX		1,288.00	0.00	0.00	0.00		0.00	USD	1.0000000	1,288.00	11/22/2019	
2nyste10	Income	000009	NEXSTAR BROADCASTING	2997	0.00	2,997.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/22/2019	208499
1131			NXST	Div Accrued for NXST		2,997.00	0.00	0.00	0.00		0.00	USD	1.0000000	2,997.00	11/22/2019	
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	11/26/2019	208808
1131			CAKE	Div Accrued for CAKE		1,149.12	0.00	0.00	0.00		0.00	USD	1.0000000	1,149.12	11/26/2019	
2nyste10	Income	000009	MAXIMUS, INC.	661.36	0.00	661.36	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/29/2019	209200
1131			MMS	Div Accrued for MMS		661.36	0.00	0.00	0.00		0.00	USD	1.0000000	661.36	11/29/2019	
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	11/29/2019	209223
1131			PNFP	Div Accrued for PNFP		903.04	0.00	0.00	0.00		0.00	USD	1.0000000	903.04	11/29/2019	
2nyste10	Income	000009	SABRA HEALTH CARE REIT	6297.3	0.00	6,297.30	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/29/2019	209264
1131			SBRA	Div Accrued for SBRA		6,297.30	0.00	0.00	0.00		0.00	USD	1.0000000	6,297.30	11/29/2019	

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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	WILLIAMS SONOMA INC	1843.68	0.00	1,843.68	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/29/2019	209319
1131			WSM	Div Accrued for WSM		1,843.68	0.00	0.00	0.00		0.00	USD	1.0000000	1,843.68	11/29/2019	
2nyste10	Sell	AKR		3500	27.86	97,481.38	117,737.55	PEN	0.008000	28.00	0.00	USD	1.0000000	000009	11/5/2019	206278
1131						97,481.38	117,737.55	2.02	28.00		0.00	USD	1.0000000	97,481.38	11/7/2019	
2nyste10	Sell	AVX		11200	20.254	226,730.34	189,697.79	WSA	0.010000	112.00	0.00	USD	1.0000000	000009	11/27/2019	208972
1131						226,730.34	189,697.79	4.70	112.00		0.00	USD	1.0000000	226,730.34	12/2/2019	
2nyste10	Sell	BLD		1552	108.177	167,871.55	53,566.04	SANDLER	0.010000	15.52	0.00	USD	1.0000000	000009	11/6/2019	206462
1131						167,871.55	53,566.04	3.48	15.52		0.00	USD	1.0000000	167,871.55	11/8/2019	
2nyste10	Sell	CADE		9533	16.086	153,246.47	130,654.93	SANDLER	0.010000	95.33	0.00	USD	1.0000000	000009	11/20/2019	208273
1131						153,246.47	130,654.93	3.18	95.33		0.00	USD	1.0000000	153,246.47	11/22/2019	
2nyste10	Sell	CCMP		1330	134.939	179,454.24	144,335.49	PEN	0.008000	10.64	0.00	USD	1.0000000	000009	11/18/2019	207816
1131						179,454.24	144,335.49	3.72	10.64		0.00	USD	1.0000000	179,454.24	11/20/2019	
2nyste10	Sell	IRT		3138	14.374	45,078.64	32,408.92	PEN	0.008000	25.10	0.00	USD	1.0000000	000009	11/5/2019	206281
1131						45,078.64	32,408.92	0.93	25.10		0.00	USD	1.0000000	45,078.64	11/7/2019	
2nyste10	Sell	IRT		1514	14.514	21,959.20	15,615.52	SANDLER	0.010000	15.14	0.00	USD	1.0000000	000009	11/6/2019	206464
1131						21,959.20	15,615.52	0.46	15.14		0.00	USD	1.0000000	21,959.20	11/8/2019	
2nyste10	Sell	JCAP		1971	17.981	35,423.85	42,360.01	PEN	0.008000	15.77	0.00	USD	1.0000000	000009	11/5/2019	206282
1131						35,423.85	42,360.01	0.73	15.77		0.00	USD	1.0000000	35,423.85	11/7/2019	
2nyste10	Sell	JCAP		2471	17.579	43,412.35	51,268.84	RAJA	0.010000	24.71	0.00	USD	1.0000000	000009	11/6/2019	206465
1131						43,412.35	51,268.84	0.90	24.71		0.00	USD	1.0000000	43,412.35	11/8/2019	
2nyste10	Sell	JCAP		2322	17.448	40,494.84	47,807.89	PEN	0.008000	18.58	0.00	USD	1.0000000	000009	11/7/2019	206777
1131						40,494.84	47,807.89	0.84	18.58		0.00	USD	1.0000000	40,494.84	11/12/2019	
2nyste10	Sell	JCAP		929	17.32	16,080.28	18,587.91	WSA	0.010000	9.29	0.00	USD	1.0000000	000009	11/26/2019	208973
1131				Correction from DTC Station		16,080.28	18,587.91	0.34	9.29		0.00	USD	1.0000000	16,080.28	11/29/2019	
2nyste10	Sell	JCAP		611	17.348	10,593.18	11,883.22	WSA	0.010000	6.11	0.00	USD	1.0000000	000009	11/27/2019	208974
1131						10,593.18	11,883.22	0.22	6.11		0.00	USD	1.0000000	10,593.18	12/2/2019	
2nyste10	Sell	LEG		4075	54.306	221,250.39	157,486.12	SANDLER	0.010000	40.75	0.00	USD	1.0000000	000009	11/6/2019	206466
1131						221,250.39	157,486.12	4.59	40.75		0.00	USD	1.0000000	221,250.39	11/8/2019	

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyste10	Sell	PEB		11326	26.228	296,942.32	419,909.47	WSA	0.010000	113.26	0.00	USD	1.0000000	000009	11/1/2019	205931
1131						296,942.32	419,909.47	6.15	113.26		0.00	USD	1.0000000	296,942.32	11/5/2019	
2nyste10	Sell	REXR		2190	47.29	103,546.10	52,740.06	PEN	0.008000	17.52	0.00	USD	1.0000000	000009	11/4/2019	206128
1131						103,546.10	52,740.06	2.14	17.52		0.00	USD	1.0000000	103,546.10	11/6/2019	
2nyste10	Sell	REXR		681	46.584	31,717.32	11,504.88	PEN	0.008000	5.45	0.00	USD	1.0000000	000009	11/5/2019	206283
1131						31,717.32	11,504.88	0.66	5.45		0.00	USD	1.0000000	31,717.32	11/7/2019	
2nyste10	Sell	SBRA		1497	23.975	35,878.45	31,399.73	PEN	0.008000	11.98	0.00	USD	1.0000000	000009	11/4/2019	206129
1131						35,878.45	31,399.73	0.74	11.98		0.00	USD	1.0000000	35,878.45	11/6/2019	
2nyste10	Sell	SBRA		1016	23.428	23,794.63	21,310.70	PEN	0.008000	8.13	0.00	USD	1.0000000	000009	11/5/2019	206284
1131						23,794.63	21,310.70	0.49	8.13		0.00	USD	1.0000000	23,794.63	11/7/2019	
2nyste10	Sell	TECD		625	129.178	80,728.26	57,434.56	WSA	0.010000	6.25	0.00	USD	1.0000000	000009	11/21/2019	208704
1131				Correction from DTC Station		80,728.26	57,434.56	1.68	6.25		0.00	USD	1.0000000	80,728.26	11/25/2019	
2nyste10	Sell	TECD		1282	144.415	185,123.11	117,809.77	WSA	0.010000	12.82	0.00	USD	1.0000000	000009	11/29/2019	209832
1131				Correction from DTC Station		185,123.11	117,809.77	3.84	12.82		0.00	USD	1.0000000	185,123.11	12/3/2019	

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Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	33,151,575.53	26,560,604.71	30,298.96
000009	PRINCIPAL CASH	000009	Liquid Assets		1,114,914.72		0.00
ABCB	AMERIS BANCORP	03076K108	Financials	10,507	458,630.55	422,664.53	0.00
ACHC	ACADIA HEALTHCARE COMPANY, INC.	00404A109	Health Care	4,861	156,329.76	159,317.82	0.00
ADT	ADT, INC.	00090Q103	Industrials	32,862	303,644.88	205,597.22	0.00
AEIS	ADVANCED ENERGY INDUSTRIES, INC.	007973100	Info. Technology	2,487	159,690.27	163,561.79	0.00
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	17,499	261,960.03	279,893.49	0.00
AKR	ACADIA REALTY TRUST	004239109	Real Estate	11,761	316,135.68	284,952.29	0.00
ANIP	ANI PHARMACEUTICALS, INC.	00182C103	Health Care	4,632	285,423.84	269,251.37	0.00
ATKR	ATKORE INTERNATIONAL GROUP INC.	047649108	Industrials	13,099	546,490.28	316,433.30	0.00
ATSG	AIR TRANSPORT SERVICES GROUP, INC.	00922R105	Industrials	7,229	177,905.69	157,809.97	0.00
AUB	ATLANTIC UNION BANKSHARES	04911A107	Financials	14,234	538,045.20	488,127.76	0.00
BANR	BANNER CORP	06652V208	Financials	2,919	159,464.97	37,867.74	0.00
BDC	BELDEN, INC.	077454106	Info. Technology	3,089	166,002.86	186,890.68	0.00
BGS	B&G FOODS, INC	05508R106	Consumer Staples	14,974	247,969.44	411,410.87	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	3,074	235,376.18	131,500.31	1,644.59
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	6,030	664,988.40	191,122.52	0.00
CACI	CACI INTERNATIONAL INC CLASS A	127190304	Info. Technology	1,419	339,595.08	174,537.30	0.00
CADE	CADENCE BANCORPORATION CLASS A	12739A100	Financials	8,154	134,622.54	96,013.10	1,426.95
CAKE	CHEESECAKE FACTORY INCORPORATED	163072101	Cons. Discretionary	3,192	139,203.12	174,147.66	0.00
CASH	META FINANCIAL GROUP, INC.	59100U108	Financials	15,600	554,892.00	446,008.02	0.00
CBZ	CBIZ INC	124805102	Industrials	13,038	350,200.68	114,909.72	0.00

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CHRS	COHERUS BIOSCIENCES, INC.	19249H103	Health Care	5,190	93,368.10	99,894.53	0.00
CMCO	COLUMBUS MCKINNON CORPORATION	199333105	Industrials	8,123	333,692.84	314,598.08	0.00
CPE	CALLON PETROLEUM CO	13123X102	Energy	50,747	185,226.55	475,574.08	0.00
CRUS	CIRRUS LOGIC, INC.	172755100	Info. Technology	3,696	265,003.20	212,380.90	0.00
CSFL	CENTERSTATE BANKS INC	15201P109	Financials	19,288	490,493.84	270,573.55	0.00
CUB	CUBIC CORPORATION	229669106	Industrials	2,475	147,386.25	154,286.47	0.00
DBI	DESIGNER BRANDS INC	250565108	Cons. Discretionary	17,572	289,938.00	315,267.89	0.00
EBS	EMERGENT BIO SOLUTIONS INC.	29089Q105	Health Care	5,437	298,273.82	272,150.73	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	9,453	427,275.60	414,068.32	0.00
EME	EMCOR GROUP INC	29084Q100	Industrials	3,597	319,881.21	101,730.00	0.00
EPRT	ESSENTIAL PROPERTIES REALTY TRUST, INC.	29670E107	Real Estate	18,782	490,022.38	408,265.58	0.00
FBK	FB FINANCIAL CORPORATION	30257X104	Financials	5,106	196,581.00	187,300.46	0.00
FBP	FIRST BANCORP	318672706	Financials	24,356	255,738.00	262,637.46	1,217.80
FIBK	FIRST INTERSTATE BANCSYSTEM	32055Y201	Financials	7,914	333,179.40	313,672.21	0.00
FNB	FNB CORP	302520101	Financials	40,848	507,332.16	443,022.54	0.00
FOE	FERRO CORP	315405100	Materials	9,563	137,898.46	122,983.63	0.00
FRME	FIRST MERCHANTS CORPORATION	320817109	Financials	9,415	381,213.35	355,863.77	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	1,687	84,147.56	88,546.00	0.00
GBT	GLOBAL BLOOD THERAPEUTICS INC.	37890U108	Health Care	1,690	112,385.00	95,541.34	0.00
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	5,554	164,398.40	110,736.24	0.00
HGV	HILTON GRAND VA	43283X105	Cons. Discretionary	9,815	339,893.45	314,008.67	0.00
HRTG	HERITAGE INSURANCE HOLDINGS, INC	42727J102	Financials	31,483	431,002.27	447,875.87	0.00

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HUBG	HUB GROUP, INC. CLASS A	443320106	Industrials	4,870	248,710.90	212,414.47	0.00
IBTX	INDEPENDENT BANK GROUP, INC.	45384B106	Financials	5,155	297,082.65	268,562.53	0.00
ICPT	INTERCEPT PHARMACEUTICALS, INC.	45845P108	Health Care	865	93,740.05	83,199.94	0.00
IDA	IDACORP INC	451107106	Utilities	3,467	364,208.35	206,476.79	2,322.89
INSW	INTERNATIONAL SEAWAYS, INC.	Y41053102	Energy	6,265	165,897.20	150,475.10	0.00
INT	WORLD FUEL SERVICES CORPORATION	981475106	Energy	4,004	169,769.60	152,273.86	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	36,187	540,633.78	351,801.48	0.00
JAG	JAGGED PEAK ENERGY, INC.	47009K107	Energy	27,774	185,252.58	346,730.63	0.00
JCAP	JERNIGAN CAPITAL, INC.	476405105	Real Estate	14,292	249,824.16	270,722.68	0.00
KAI	KADANT INC	48282T104	Industrials	4,674	455,247.60	166,600.87	0.00
KALU	KAISER ALUMINUM CORP	483007704	Materials	2,440	267,375.20	148,781.22	0.00
KMPR	KEMPER CORPORATION	488401100	Financials	4,302	318,003.84	303,358.42	1,204.56
KOP	KOPPERS HOLDINGS INC.	50060P106	Materials	8,137	301,475.85	247,403.25	0.00
MEI	METHODE ELECTRONICS, INC.	591520200	Info. Technology	4,346	161,714.66	160,502.97	0.00
MGLN	MAGELLAN HEALTH, INC.	559079207	Health Care	1,269	98,639.37	98,170.98	0.00
MKSI	MKS INSTRUMENT INC	55306N104	Info. Technology	2,710	288,018.80	125,974.85	542.00
MMS	MAXIMUS, INC.	577933104	Info. Technology	2,362	176,323.30	157,139.14	0.00
MTRN	MATERION CORP	576690101	Materials	7,706	453,575.16	271,441.60	847.66
MUR	MURPHY OIL CORPORATION	626717102	Energy	10,870	250,118.70	307,049.95	2,717.50
MYRG	MYR GROUP INC	55405W104	Industrials	7,428	255,226.08	165,669.44	0.00
NJR	NEW JERSEY RESOURCES CORPORATION	646025106	Utilities	4,051	172,329.54	162,576.58	0.00
NSA	NATIONAL STORAGE AFFILIATES TRUST	637870106	Real Estate	12,275	411,212.50	196,404.16	0.00

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NUAN	NUANCE COMMUNICATIONS, INC	67020Y100	Info. Technology	13,663	244,977.59	211,408.75	0.00
NUVA	NUVASIVE, INC.	670704105	Health Care	4,622	333,893.28	261,345.12	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Communication Services	6,660	717,348.60	430,776.86	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	18,738	807,420.42	567,008.45	4,684.50
PDCE	PDC ENERGY	69327R101	Energy	6,215	141,266.95	215,728.41	0.00
PDCO	PATTERSON COMPANIES, INC.	703395103	Health Care	7,831	152,391.26	184,916.62	0.00
PENN	PENN NATIONAL GAMING, INC.	707569109	Cons. Discretionary	14,989	345,196.67	304,893.32	0.00
PFBC	PREFERRED BANK	740367404	Financials	6,530	360,129.50	341,460.28	0.00
PLAB	PHOTRONICS INC	719405102	Info. Technology	15,810	185,925.60	157,924.18	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	2,746	208,421.40	103,005.25	0.00
PNFP	PINNACLE FINANCIAL PARTNERS, INC.	72346Q104	Financials	7,065	433,932.30	395,294.74	0.00
POR	PORTLAND GENERAL	736508847	Utilities	4,552	252,681.52	180,955.92	0.00
PPBI	PACIFIC PREMIER BANCORP	69478X105	Financials	10,016	320,912.64	303,725.97	0.00
PRGS	PROGRESS SOFTWARE CORP	743312100	Info. Technology	5,243	220,258.43	102,032.95	865.10
PRI	PRIMERICA	74164M108	Financials	2,640	353,337.60	148,296.46	897.60
PSB	PS BUSINESS PARKS, INC.	69360J107	Real Estate	1,893	334,284.87	293,935.18	0.00
PWR	QUANTA SERVICES INC.	74762E102	Industrials	9,326	388,334.64	314,446.02	0.00
QTS	QTS REALTY TRUST INC	74736A103	Real Estate	8,540	453,217.80	311,852.25	0.00
REXR	REXFORD INDUSTRIAL REALTY	76169C100	Real Estate	11,325	542,014.50	186,644.92	0.00
ROCK	GIBRALTAR INDS INC	374689107	Industrials	4,754	248,253.88	98,786.32	0.00
RUTH	RUTH'S HOSPITALITY GROUP, INC.	783332109	Cons. Discretionary	14,630	341,903.10	330,626.57	1,901.90
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	13,994	311,786.32	273,273.82	0.00
SF	STIFEL FINANCIAL CORP	860630102	Financials	5,017	313,662.84	285,176.85	752.55
SIGI	SELECTIVE INS GROUP	816300107	Financials	3,783	250,510.26	122,770.69	870.09

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SIX	SIX FLAGS ENTERTAINMENT CORPORATION	83001A102	Cons. Discretionary	3,148	136,875.04	162,584.40	2,612.84
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	7,826	244,484.24	241,510.67	0.00
SKYW	SKYWEST INC	830879102	Industrials	8,146	510,265.44	99,069.70	0.00
SNX	SYNNEX CORP	87162W100	Info. Technology	3,412	419,027.72	273,594.97	0.00
SR	SPIRE, INC	84857L101	Utilities	3,332	257,963.44	122,169.87	0.00
SYNH	SYNEOS HEALTH, INC. CLASS A	87166B102	Health Care	6,932	380,636.12	278,089.65	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	9,740	349,276.40	292,274.59	0.00
TCF	TCF FINANCIAL CORP NEW NPV	872307103	Financials	5,464	232,165.36	300,351.07	1,912.40
TERP	TERRAFORM POWER, INC CLASS A	88104R209	Utilities	14,762	228,958.62	169,279.34	2,973.07
TGNA	TEGNA, INC.	87901J105	Communication Services	9,714	149,109.90	152,221.87	0.00
TKR	TIMKEN CO	887389104	Industrials	3,232	169,970.88	109,802.35	904.96
TRNO	TERRENO REALTY CORPORATION	88146M101	Real Estate	2,848	164,386.56	160,685.30	0.00
TVTY	TIVITY HEALTH, INC.	88870R102	Health Care	8,117	183,850.05	146,384.79	0.00
TWNK	HOSTESS BRANDS, INC. CLASS A	44109J106	Consumer Staples	22,670	304,911.50	319,917.41	0.00
UMPQ	UMPQUA HOLDINGS CORP	904214103	Financials	15,407	252,212.59	302,434.76	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	5,570	270,757.70	156,890.17	0.00
WPX	WPX ENERGY INC	98212B103	Energy	27,230	267,943.20	301,999.93	0.00
WSBC	WESBANCO, INC.	950810101	Financials	6,672	243,394.56	252,718.10	0.00
WSM	WILLIAMS SONOMA INC	969904101	Cons. Discretionary	3,841	266,565.40	230,851.64	0.00
WTFC	WINTRUST FINL CORP	97650W108	Financials	4,956	336,561.96	199,846.82	0.00