

PERFORMANCE RETURNS FOR TOTAL

2nyste10 - New York State Teachers Retirement

From 11/29/2019 to 12/31/2019

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 12/31/2019
Total Portfolio	2.56	8.03	25.53	25.53	2.31	4.46	9.11	6.43	6.57	11.73	11.71	9.71		10.34	2.56
Total Equities	2.63	8.27	26.81	26.81	2.35	4.57								4.57	2.63
Total Cash	0.00	0.00	0.66	0.66	1.30	2.07								2.07	0.00
Russell 2000 Value	3.50	8.49	22.39	22.39	3.27	4.77	10.95	6.99	6.52	10.13	11.09	9.12	10.56	9.73	3.50

PERFORMANCE RETURNS FOR TOTAL

2nyste10 - New York State Teachers Retirement

From 11/29/2019 to 12/31/2019

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 12/31/2019
Total Portfolio	2.56	7.89	24.86	24.86	1.66	3.87	8.54	5.87	6.01	11.14	11.13	9.14		9.77	2.56
Total Equities	2.63	8.27	26.81	26.81	2.35	4.57								4.57	2.63
Total Cash	0.00	0.00	0.66	0.66	1.30	2.07								2.07	0.00
Russell 2000 Value	3.50	8.49	22.39	22.39	3.27	4.77	10.95	6.99	6.52	10.13	11.09	9.12	10.56	9.73	3.50

Transactions Listing

FROM Trade Date 11/29/2019 TO 12/31/2019

						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	CLI		7617	22.654	172,630.16	0.00	WSA	0.010000	76.17	0.00	USD	1.0000000	000009	12/20/2019	214782
1131						172,630.16	0.00	0.00	76.17		0.00	USD	1.0000000	172,630.16	12/24/2019	
2nyste10	Buy	CPE		7203	4.814	34,744.39	0.00	SEAPORT	0.010000	72.03	0.00	USD	1.0000000	000009	12/23/2019	215191
1131						34,744.39	0.00	0.00	72.03		0.00	USD	1.0000000	34,744.39	12/26/2019	
2nyste10	Buy	CPE		7724	4.679	36,219.38	0.00	SEAPORT	0.010000	77.24	0.00	USD	1.0000000	000009	12/24/2019	215361
1131						36,219.38	0.00	0.00	77.24		0.00	USD	1.0000000	36,219.38	12/27/2019	
2nyste10	Buy	CPE		5806	4.729	27,511.73	0.00	SEAPORT	0.010000	58.06	0.00	USD	1.0000000	000009	12/27/2019	215554
1131						27,511.73	0.00	0.00	58.06		0.00	USD	1.0000000	27,511.73	12/31/2019	
2nyste10	Buy	GT		10408	16.171	168,407.68	0.00	WSA	0.010000	104.08	0.00	USD	1.0000000	000009	12/10/2019	210819
1131						168,407.68	0.00	0.00	104.08		0.00	USD	1.0000000	168,407.68	12/12/2019	
2nyste10	Buy	IBTX		1298	61.186	79,432.15	0.00	SANDLER	0.010000	12.98	0.00	USD	1.0000000	000009	12/9/2019	210647
1131						79,432.15	0.00	0.00	12.98		0.00	USD	1.0000000	79,432.15	12/11/2019	
2nyste10	Buy	MGLN		188	77.917	14,650.26	0.00	WSA	0.010000	1.88	0.00	USD	1.0000000	000009	12/11/2019	211020
1131						14,650.26	0.00	0.00	1.88		0.00	USD	1.0000000	14,650.26	12/13/2019	
2nyste10	Buy	MGLN		680	77.758	52,882.31	0.00	WSA	0.010000	6.80	0.00	USD	1.0000000	000009	12/12/2019	211239
1131						52,882.31	0.00	0.00	6.80		0.00	USD	1.0000000	52,882.31	12/16/2019	
2nyste10	Buy	PFBC		526	56.962	29,967.17	0.00	RAJA	0.010000	5.26	0.00	USD	1.0000000	000009	12/13/2019	211730
1131						29,967.17	0.00	0.00	5.26		0.00	USD	1.0000000	29,967.17	12/17/2019	
2nyste10	Buy	PFBC		411	58.224	23,934.13	0.00	RAJA	0.010000	4.11	0.00	USD	1.0000000	000009	12/16/2019	212607
1131						23,934.13	0.00	0.00	4.11		0.00	USD	1.0000000	23,934.13	12/18/2019	
2nyste10	Buy	STL		8456	20.401	172,597.11	0.00	SANDLER	0.010000	84.56	0.00	USD	1.0000000	000009	12/4/2019	210238
1131						172,597.11	0.00	0.00	84.56		0.00	USD	1.0000000	172,597.11	12/6/2019	
2nyste10	Buy	STL		2863	20.446	58,564.38	0.00	SANDLER	0.010000	28.63	0.00	USD	1.0000000	000009	12/5/2019	210347
1131						58,564.38	0.00	0.00	28.63		0.00	USD	1.0000000	58,564.38	12/9/2019	
2nyste10	Buy	STL		1301	21.124	27,495.85	0.00	RAJA	0.010000	13.01	0.00	USD	1.0000000	000009	12/13/2019	211731
1131						27,495.85	0.00	0.00	13.01		0.00	USD	1.0000000	27,495.85	12/17/2019	
2nyste10	Buy	STL		1601	21.425	34,316.63	0.00	RAJA	0.010000	16.01	0.00	USD	1.0000000	000009	12/16/2019	212608
1131						34,316.63	0.00	0.00	16.01		0.00	USD	1.0000000	34,316.63	12/18/2019	
2nyste10	Buy	STRL		3656	14.15	51,769.33	0.00	WSA	0.010000	36.56	0.00	USD	1.0000000	000009	12/6/2019	210519
1131						51,769.33	0.00	0.00	36.56		0.00	USD	1.0000000	51,769.33	12/10/2019	

Transactions Listing

FROM Trade Date 11/29/2019 TO 12/31/2019

						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	STRL		3657	14.32	52,402.98	0.00	WSA	0.010000	36.57	0.00	USD	1.0000000	000009	12/9/2019	210648
1131						52,402.98	0.00	0.00	36.57		0.00	USD	1.0000000	52,402.98	12/11/2019	
2nyste10	Buy	STRL		3095	14.555	45,078.68	0.00	WSA	0.010000	30.95	0.00	USD	1.0000000	000009	12/10/2019	210820
1131						45,078.68	0.00	0.00	30.95		0.00	USD	1.0000000	45,078.68	12/12/2019	
2nyste10	Buy	STRL		1125	14.371	16,179.08	0.00	WSA	0.010000	11.25	0.00	USD	1.0000000	000009	12/11/2019	211021
1131						16,179.08	0.00	0.00	11.25		0.00	USD	1.0000000	16,179.08	12/13/2019	
2nyste10	Buy	WPX		2327	11.46	26,690.69	0.00	SEAPORT	0.010000	23.27	0.00	USD	1.0000000	000009	12/16/2019	212609
1131						26,690.69	0.00	0.00	23.27		0.00	USD	1.0000000	26,690.69	12/18/2019	
2nyste10	Buy	WPX		1996	13.40	26,765.36	0.00	SEAPORT	0.010000	19.96	0.00	USD	1.0000000	000009	12/23/2019	215192
1131						26,765.36	0.00	0.00	19.96		0.00	USD	1.0000000	26,765.36	12/26/2019	
2nyste10	Buy	WSBC		695	36.633	25,466.54	0.00	RAJA	0.010000	6.95	0.00	USD	1.0000000	000009	12/13/2019	211732
1131						25,466.54	0.00	0.00	6.95		0.00	USD	1.0000000	25,466.54	12/17/2019	
2nyste10	Buy	WSBC		814	37.357	30,416.98	0.00	RAJA	0.010000	8.14	0.00	USD	1.0000000	000009	12/16/2019	212610
1131						30,416.98	0.00	0.00	8.14		0.00	USD	1.0000000	30,416.98	12/18/2019	
2nyste10	Buy	WTFC		630	68.568	43,204.01	0.00	RAJA	0.010000	6.30	0.00	USD	1.0000000	000009	12/13/2019	211733
1131						43,204.01	0.00	0.00	6.30		0.00	USD	1.0000000	43,204.01	12/17/2019	
2nyste10	Buy	WTFC		681	69.742	47,501.32	0.00	RAJA	0.010000	6.81	0.00	USD	1.0000000	000009	12/16/2019	212611
1131						47,501.32	0.00	0.00	6.81		0.00	USD	1.0000000	47,501.32	12/18/2019	
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	
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	Income	000009	BLACK HILLS CORP	1644.59	0.00	1,644.59	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/1/2019	209548
1131			BKH	Div Accrued for BKH		1,644.59	0.00	0.00	0.00		0.00	USD	1.0000000	1,644.59	12/1/2019	
2nyste10	Income	000009	IDACORP INC	2322.89	0.00	2,322.89	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/2/2019	209584
1131			IDA	Div Accrued for IDA		2,322.89	0.00	0.00	0.00		0.00	USD	1.0000000	2,322.89	12/2/2019	

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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	MURPHY OIL CORPORATION	2717.5	0.00	2,717.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/2/2019	209609
1131			MUR	Div Accrued for MUR		2,717.50	0.00	0.00	0.00		0.00	USD	1.0000000	2,717.50	12/2/2019	
2nyste10	Income	000009	SELECTIVE INS GROUP	870.09	0.00	870.09	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/2/2019	209653
1131			SIGI	Div Accrued for SIGI		870.09	0.00	0.00	0.00		0.00	USD	1.0000000	870.09	12/2/2019	
2nyste10	Income	000009	TCF FINANCIAL CORP NEW NPV	1912.4	0.00	1,912.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/2/2019	209663
1131			TCF	Div Accrued for TCF		1,912.40	0.00	0.00	0.00		0.00	USD	1.0000000	1,912.40	12/2/2019	
2nyste10	Income	000009		1447.36	0.00	1,447.36	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/2/2019	209941
1131				Interest		1,447.36	0.00	0.00	0.00		0.00	USD	1.0000000	1,447.36	12/2/2019	
2nyste10	Income	000009	KEMPER CORPORATION	1204.56	0.00	1,204.56	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/4/2019	210100
1131			KMPR	Div Accrued for KMPR		1,204.56	0.00	0.00	0.00		0.00	USD	1.0000000	1,204.56	12/4/2019	
2nyste10	Income	000009	MATERION CORP	847.66	0.00	847.66	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/4/2019	210117
1131			MTRN	Div Accrued for MTRN		847.66	0.00	0.00	0.00		0.00	USD	1.0000000	847.66	12/4/2019	
2nyste10	Income	000009	TIMKEN CO	904.96	0.00	904.96	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/4/2019	210133
1131			TKR	Div Accrued for TKR		904.96	0.00	0.00	0.00		0.00	USD	1.0000000	904.96	12/4/2019	
2nyste10	Income	000009	RUTH'S HOSPITALITY GROUP, INC.	1901.9	0.00	1,901.90	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/5/2019	210276
1131			RUTH	Div Accrued for RUTH		1,901.90	0.00	0.00	0.00		0.00	USD	1.0000000	1,901.90	12/5/2019	
2nyste10	Income	000009	MKS INSTRUMENT INC	542	0.00	542.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/6/2019	210417
1131			MKSI	Div Accrued for MKSI		542.00	0.00	0.00	0.00		0.00	USD	1.0000000	542.00	12/6/2019	
2nyste10	Income	000009	SIX FLAGS ENTERTAINMENT CORPORATION	2612.84	0.00	2,612.84	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/9/2019	210549
1131			SIX	Div Accrued for SIX		2,612.84	0.00	0.00	0.00		0.00	USD	1.0000000	2,612.84	12/9/2019	
2nyste10	Income	000009	CADENCE BANCORPORATION CLASS A	1426.95	0.00	1,426.95	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/13/2019	211261
1131			CADE	Div Accrued for CADE		1,426.95	0.00	0.00	0.00		0.00	USD	1.0000000	1,426.95	12/13/2019	
2nyste10	Income	000009	FIRST BANCORP	1217.8	0.00	1,217.80	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/13/2019	211298
1131			FBP	Div Accrued for FBP		1,217.80	0.00	0.00	0.00		0.00	USD	1.0000000	1,217.80	12/13/2019	
2nyste10	Income	000009	ONE MAIN HOLDINGS	4684.5	0.00	4,684.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/13/2019	211333
1131			OMF	Div Accrued for OMF		4,684.50	0.00	0.00	0.00		0.00	USD	1.0000000	4,684.50	12/13/2019	

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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	PRIMERICA	897.6	0.00	897.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/13/2019	211345
1131			PRI	Div Accrued for PRI		897.60	0.00	0.00	0.00		0.00	USD	1.0000000	897.60	12/13/2019	
2nyste10	Income	000009	FNB CORP	4901.76	0.00	4,901.76	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/15/2019	211849
1131			FNB	Div Accrued for FNB		4,901.76	0.00	0.00	0.00		0.00	USD	1.0000000	4,901.76	12/15/2019	
2nyste10	Income	000009	PROGRESS SOFTWARE CORP	865.1	0.00	865.10	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/16/2019	211880
1131			PRGS	Div Accrued for PRGS		865.10	0.00	0.00	0.00		0.00	USD	1.0000000	865.10	12/16/2019	
2nyste10	Income	000009	STIFEL FINANCIAL CORP	752.55	0.00	752.55	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/16/2019	211900
1131			SF	Div Accrued for SF		752.55	0.00	0.00	0.00		0.00	USD	1.0000000	752.55	12/16/2019	
2nyste10	Income	000009	TERRAFORM POWER, INC CLASS A	2973.07	0.00	2,973.07	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/16/2019	211923
1131			TERP	Div Accrued for TERP		2,973.07	0.00	0.00	0.00		0.00	USD	1.0000000	2,973.07	12/16/2019	
2nyste10	Income	000009	FIRST MERCHANTS CORPORATION	2447.9	0.00	2,447.90	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/20/2019	214488
1131			FRME	Div Accrued for FRME		2,447.90	0.00	0.00	0.00		0.00	USD	1.0000000	2,447.90	12/20/2019	
2nyste10	Income	000009	ADT, INC.	23003.4	0.00	23,003.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/23/2019	214898
1131			ADT	Div Accrued for ADT		23,003.40	0.00	0.00	0.00		0.00	USD	1.0000000	23,003.40	12/23/2019	
2nyste10	Income	000009	SOUTH JERSEY INDS INC	2308.67	0.00	2,308.67	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/27/2019	215522
1131			SJI	Div Accrued for SJI		2,308.67	0.00	0.00	0.00		0.00	USD	1.0000000	2,308.67	12/27/2019	
2nyste10	Income	000009	PS BUSINESS PARKS, INC.	1987.65	0.00	1,987.65	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/30/2019	215777
1131			PSB	Div Accrued for PSB		1,987.65	0.00	0.00	0.00		0.00	USD	1.0000000	1,987.65	12/30/2019	
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	12/31/2019	215985
1131			CSFL	Div Accrued for CSFL		2,121.68	0.00	0.00	0.00		0.00	USD	1.0000000	2,121.68	12/31/2019	
2nyste10	Income	000009	ENTERPRISE FINANCIAL SERVICES	1607.01	0.00	1,607.01	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/31/2019	216003
1131			EFSC	Div Accrued for EFSC		1,607.01	0.00	0.00	0.00		0.00	USD	1.0000000	1,607.01	12/31/2019	
2nyste10	Income	000009	NATIONAL STORAGE AFFILIATES TRUST	4050.75	0.00	4,050.75	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/31/2019	216189
1131			NSA	Div Accrued for NSA		4,050.75	0.00	0.00	0.00		0.00	USD	1.0000000	4,050.75	12/31/2019	
2nyste10	Sell	DBI		6029	14.283	86,060.39	111,554.58	PEN	0.008000	48.23	0.00	USD	1.0000000	000009	12/10/2019	210818
1131						86,060.39	111,554.58	1.78	48.23		0.00	USD	1.0000000	86,060.39	12/12/2019	

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyste10	Sell	EBS		826	53.605	44,270.12	43,920.26	PEN	0.008000	6.61	0.00	USD	1.0000000	000009	12/2/2019	209831
1131						44,270.12	43,920.26	0.92	6.61		0.00	USD	1.0000000	44,270.12	12/4/2019	
2nyste10	Sell	HUBG		1537	51.115	78,547.37	71,774.12	RAJA	0.010000	15.37	0.00	USD	1.0000000	000009	12/19/2019	214207
1131						78,547.37	71,774.12	1.63	15.37		0.00	USD	1.0000000	78,547.37	12/23/2019	
2nyste10	Sell	JCAP		2130	17.565	37,391.80	41,419.28	RAJA	0.010000	21.30	0.00	USD	1.0000000	000009	12/13/2019	211728
1131						37,391.80	41,419.28	0.78	21.30		0.00	USD	1.0000000	37,391.80	12/17/2019	
2nyste10	Sell	JCAP		2730	17.595	48,005.78	52,887.09	RAJA	0.010000	27.30	0.00	USD	1.0000000	000009	12/16/2019	212605
1131						48,005.78	52,887.09	1.00	27.30		0.00	USD	1.0000000	48,005.78	12/18/2019	
2nyste10	Sell	NSA		3274	31.925	104,488.19	55,666.30	RAJA	0.010000	32.74	0.00	USD	1.0000000	000009	12/13/2019	211729
1131						104,488.19	55,666.30	2.17	32.74		0.00	USD	1.0000000	104,488.19	12/17/2019	
2nyste10	Sell	NSA		3776	32.003	120,803.81	59,059.09	RAJA	0.010000	37.76	0.00	USD	1.0000000	000009	12/16/2019	212606
1131						120,803.81	59,059.09	2.51	37.76		0.00	USD	1.0000000	120,803.81	12/18/2019	
2nyste10	Sell	TCF		4049	42.431	171,759.88	232,246.39	SANDLER	0.010000	40.49	0.00	USD	1.0000000	000009	12/4/2019	210239
1131						171,759.88	232,246.39	3.56	40.49		0.00	USD	1.0000000	171,759.88	12/6/2019	
2nyste10	Sell	TCF		1415	42.724	60,439.33	68,104.68	SANDLER	0.010000	14.15	0.00	USD	1.0000000	000009	12/5/2019	210348
1131						60,439.33	68,104.68	1.26	14.15		0.00	USD	1.0000000	60,439.33	12/9/2019	
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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Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	33,979,352.41	26,649,914.73	52,635.77
000009	PRINCIPAL CASH	000009	Liquid Assets		642,028.23		0.00
ABCB	AMERIS BANCORP	03076K108	Financials	10,507	446,967.78	422,664.53	1,576.05
ACHC	ACADIA HEALTHCARE COMPANY, INC.	00404A109	Health Care	4,861	161,482.42	159,317.82	0.00
ADT	ADT, INC.	00090Q103	Industrials	32,862	260,595.66	205,597.22	1,150.17
AEIS	ADVANCED ENERGY INDUSTRIES, INC.	007973100	Info. Technology	2,487	177,074.40	163,561.79	0.00
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	17,499	257,235.30	279,893.49	0.00
AKR	ACADIA REALTY TRUST	004239109	Real Estate	11,761	304,962.73	284,952.29	3,410.69
ANIP	ANI PHARMACEUTICALS, INC.	00182C103	Health Care	4,632	285,655.44	269,251.37	0.00
ATKR	ATKORE INTERNATIONAL GROUP INC.	047649108	Industrials	13,099	529,985.54	316,433.30	0.00
ATSG	AIR TRANSPORT SERVICES GROUP, INC.	00922R105	Industrials	7,229	169,592.34	157,809.97	0.00
AUB	ATLANTIC UNION BANKSHARES	04911A107	Financials	14,234	534,486.70	488,127.76	0.00
BANR	BANNER CORP	06652V208	Financials	2,919	165,186.21	37,867.74	0.00
BDC	BELDEN, INC.	077454106	Info. Technology	3,089	169,895.00	186,890.68	154.45
BGS	B&G FOODS, INC	05508R106	Consumer Staples	14,974	268,483.82	411,410.87	7,112.65
BKH	BLACK HILLS CORP	092113109	Utilities	3,074	241,431.96	131,500.31	0.00
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	6,030	621,572.40	191,122.52	0.00
CACI	CACI INTERNATIONAL INC CLASS A	127190304	Info. Technology	1,419	354,735.81	174,537.30	0.00
CADE	CADENCE BANCORPORATION CLASS A	12739A100	Financials	8,154	147,832.02	96,013.10	0.00
CAKE	CHEESECAKE FACTORY INCORPORATED	163072101	Cons. Discretionary	3,192	124,041.12	174,147.66	0.00
CASH	META FINANCIAL GROUP, INC.	59100U108	Financials	15,600	569,556.00	446,008.02	780.00
CBZ	CBIZ INC	124805102	Industrials	13,038	351,504.48	114,909.72	0.00

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Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
CHRS	COHERUS BIOSCIENCES, INC.	19249H103	Health Care	5,190	93,445.95	99,894.53	0.00
CLI	MACK-CALI REALTY CORPORATION	554489104	Real Estate	7,617	176,181.21	172,630.16	0.00
CMCO	COLUMBUS MCKINNON CORPORATION	199333105	Industrials	8,123	325,163.69	314,598.08	0.00
CPE	CALLON PETROLEUM CO	13123X102	Energy	71,480	345,248.40	574,049.58	0.00
CRUS	CIRRUS LOGIC, INC.	172755100	Info. Technology	3,696	304,587.36	212,380.90	0.00
CSFL	CENTERSTATE BANKS INC	15201P109	Financials	19,288	481,814.24	270,573.55	0.00
CUB	CUBIC CORPORATION	229669106	Industrials	2,475	157,335.75	154,286.47	0.00
DBI	DESIGNER BRANDS INC	250565108	Cons. Discretionary	11,543	181,686.82	203,713.31	2,885.75
EBS	EMERGENT BIO SOLUTIONS INC.	29089Q105	Health Care	4,611	248,763.45	228,230.47	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	9,453	455,729.13	414,068.32	0.00
EME	EMCOR GROUP INC	29084Q100	Industrials	3,597	310,421.10	101,730.00	0.00
EPRT	ESSENTIAL PROPERTIES REALTY TRUST, INC.	29670E107	Real Estate	18,782	465,981.42	408,265.58	4,319.86
FBK	FB FINANCIAL CORPORATION	30257X104	Financials	5,106	202,146.54	187,300.46	0.00
FBP	FIRST BANCORP	318672706	Financials	24,356	257,930.04	262,637.46	0.00
FIBK	FIRST INTERSTATE BANCYSYSTEM	32055Y201	Financials	7,914	331,754.88	313,672.21	0.00
FNB	FNB CORP	302520101	Financials	40,848	518,769.60	443,022.54	0.00
FOE	FERRO CORP	315405100	Materials	9,563	141,819.29	122,983.63	0.00
FRME	FIRST MERCHANTS CORPORATION	320817109	Financials	9,415	391,569.85	355,863.77	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	1,687	86,998.59	88,546.00	0.00
GBT	GLOBAL BLOOD THERAPEUTICS INC.	37890U108	Health Care	1,690	134,338.10	95,541.34	0.00
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	5,554	186,059.00	110,736.24	0.00
GT	GOODYEAR TIRE & RUBBER COMPANY	382550101	Cons. Discretionary	10,408	161,896.44	168,407.68	0.00

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Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
HGV	HILTON GRAND VA	43283X105	Cons. Discretionary	9,815	337,537.85	314,008.67	0.00
HRTG	HERITAGE INSURANCE HOLDINGS, INC	42727J102	Financials	31,483	417,149.75	447,875.87	1,888.98
HUBG	HUB GROUP, INC. CLASS A	443320106	Industrials	3,333	170,949.57	140,640.35	0.00
IBTX	INDEPENDENT BANK GROUP, INC.	45384B106	Financials	6,453	357,754.32	347,994.68	0.00
ICPT	INTERCEPT PHARMACEUTICALS, INC.	45845P108	Health Care	865	107,190.80	83,199.94	0.00
IDA	IDACORP INC	451107106	Utilities	3,467	370,275.60	206,476.79	0.00
INSW	INTERNATIONAL SEAWAYS, INC.	Y41053102	Energy	6,265	186,446.40	150,475.10	0.00
INT	WORLD FUEL SERVICES CORPORATION	981475106	Energy	4,004	173,853.68	152,273.86	400.40
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	36,187	509,512.96	351,801.48	6,513.66
JAG	JAGGED PEAK ENERGY, INC.	47009K107	Energy	27,774	235,801.26	346,730.63	0.00
JCAP	JERNIGAN CAPITAL, INC.	476405105	Real Estate	9,432	180,528.48	176,416.31	3,301.20
KAI	KADANT INC	48282T104	Industrials	4,674	492,359.16	166,600.87	0.00
KALU	KAISER ALUMINUM CORP	483007704	Materials	2,440	270,571.60	148,781.22	0.00
KMPR	KEMPER CORPORATION	488401100	Financials	4,302	333,405.00	303,358.42	0.00
KOP	KOPPERS HOLDINGS INC.	50060P106	Materials	8,137	310,996.14	247,403.25	0.00
MEI	METHODE ELECTRONICS, INC.	591520200	Info. Technology	4,346	171,015.10	160,502.97	0.00
MGLN	MAGELLAN HEALTH, INC.	559079207	Health Care	2,137	167,220.25	165,703.55	0.00
MKSI	MKS INSTRUMENT INC	55306N104	Info. Technology	2,710	298,127.10	125,974.85	0.00
MMS	MAXIMUS, INC.	577933104	Info. Technology	2,362	175,709.18	157,139.14	0.00
MTRN	MATERION CORP	576690101	Materials	7,706	458,121.70	271,441.60	0.00
MUR	MURPHY OIL CORPORATION	626717102	Energy	10,870	291,316.00	307,049.95	0.00
MYRG	MYR GROUP INC	55405W104	Industrials	7,428	242,078.52	165,669.44	0.00

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NJR	NEW JERSEY RESOURCES CORPORATION	646025106	Utilities	4,051	180,553.07	162,576.58	1,265.94
NSA	NATIONAL STORAGE AFFILIATES TRUST	637870106	Real Estate	5,225	175,664.50	81,678.77	0.00
NUAN	NUANCE COMMUNICATIONS, INC	67020Y100	Info. Technology	13,663	243,611.29	211,408.75	0.00
NUVA	NUVASIVE, INC.	670704105	Health Care	4,622	357,465.48	261,345.12	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Communication Services	6,660	780,885.00	430,776.86	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	18,738	789,806.70	567,008.45	0.00
PDCE	PDC ENERGY	69327R101	Energy	6,215	162,646.55	215,728.41	0.00
PDCO	PATTERSON COMPANIES, INC.	703395103	Health Care	7,831	160,378.88	184,916.62	0.00
PENN	PENN NATIONAL GAMING, INC.	707569109	Cons. Discretionary	14,989	383,118.84	304,893.32	0.00
PFBC	PREFERRED BANK	740367404	Financials	7,467	448,692.03	395,361.58	0.00
PLAB	PHOTRONICS INC	719405102	Info. Technology	15,810	249,165.60	157,924.18	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	2,746	211,277.24	103,005.25	0.00
PNFP	PINNACLE FINANCIAL PARTNERS, INC.	72346Q104	Financials	7,065	452,160.00	395,294.74	0.00
POR	PORTLAND GENERAL	736508847	Utilities	4,552	253,956.08	180,955.92	1,752.52
PPBI	PACIFIC PREMIER BANCORP	69478X105	Financials	10,016	326,571.68	303,725.97	0.00
PRGS	PROGRESS SOFTWARE CORP	743312100	Info. Technology	5,243	217,846.65	102,032.95	0.00
PRI	PRIMERICA	74164M108	Financials	2,640	344,678.40	148,296.46	0.00
PSB	PS BUSINESS PARKS, INC.	69360J107	Real Estate	1,893	312,098.91	293,935.18	0.00
PWR	QUANTA SERVICES INC.	74762E102	Industrials	9,326	379,661.46	314,446.02	466.30
QTS	QTS REALTY TRUST INC	74736A103	Real Estate	8,540	463,465.80	311,852.25	3,757.60
REXR	REXFORD INDUSTRIAL REALTY	76169C100	Real Estate	11,325	517,212.75	186,644.92	2,095.13
ROCK	GIBRALTAR INDS INC	374689107	Industrials	4,754	239,791.76	98,786.32	0.00
RUTH	RUTH'S HOSPITALITY GROUP, INC.	783332109	Cons. Discretionary	14,630	318,421.95	330,626.57	0.00

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SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	13,994	298,631.96	273,273.82	0.00
SF	STIFEL FINANCIAL CORP	860630102	Financials	5,017	304,281.05	285,176.85	0.00
SIGI	SELECTIVE INS GROUP	816300107	Financials	3,783	246,613.77	122,770.69	0.00
SIX	SIX FLAGS ENTERTAINMENT CORPORATION	83001A102	Cons. Discretionary	3,148	142,006.28	162,584.40	0.00
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	7,826	258,101.48	241,510.67	0.00
SKYW	SKYWEST INC	830879102	Industrials	8,146	526,475.98	99,069.70	977.52
SNX	SYNNEX CORP	87162W100	Info. Technology	3,412	439,465.60	273,594.97	0.00
SR	SPIRE, INC	84857L101	Utilities	3,332	277,588.92	122,169.87	2,074.17
STL	STERLING BANCORP	85917A100	Financials	14,221	299,778.68	292,973.97	0.00
STRL	STERLING CONSTRUCTION COMPANY, INC.	859241101	Industrials	11,533	162,384.64	165,430.07	0.00
SYNH	SYNEOS HEALTH, INC. CLASS A	87166B102	Health Care	6,932	412,280.70	278,089.65	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	9,740	370,314.80	292,274.59	0.00
TERP	TERRAFORM POWER, INC CLASS A	88104R209	Utilities	14,762	227,187.18	169,279.34	0.00
TGNA	TEGNA, INC.	87901J105	Communication Services	9,714	162,126.66	152,221.87	679.98
TKR	TIMKEN CO	887389104	Industrials	3,232	181,993.92	109,802.35	0.00
TRNO	TERRENO REALTY CORPORATION	88146M101	Real Estate	2,848	154,190.72	160,685.30	768.96
TVTY	TIVITY HEALTH, INC.	88870R102	Health Care	8,117	165,140.37	146,384.79	0.00
TWNK	HOSTESS BRANDS, INC. CLASS A	44109J106	Consumer Staples	22,670	329,621.80	319,917.41	0.00
UMPQ	UMPQUA HOLDINGS CORP	904214103	Financials	15,407	272,703.90	302,434.76	3,235.47
VRNT	VERINT SYS INC	92343X100	Info. Technology	5,570	308,355.20	156,890.17	0.00
WPX	WPX ENERGY INC	98212B103	Energy	31,553	433,538.22	355,455.98	0.00
WSBC	WESBANCO, INC.	950810101	Financials	8,181	309,159.99	308,601.62	2,068.32
WSM	WILLIAMS SONOMA INC	969904101	Cons. Discretionary	3,841	282,083.04	230,851.64	0.00

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Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
WTFC	WINTRUST FINL CORP	97650W108	Financials	6,267	444,330.30	290,552.15	0.00