



SMALL-MID CAP ENHANCED INDEX FUND HOLDINGS

CROSSMARKGLOBAL.COM

September 29, 2017

NAME	SHARES	MARKET VALUE
3D SYSTEMS CORP.	5,820	\$77,929.80
8X8, INC.	10,840	\$146,340.00
AAON, INC.	5,058	\$174,374.55
AAR CORP.	4,600	\$173,788.00
AARON'S INC.	9,540	\$416,230.20
ABAXIS INC.	1,270	\$56,705.50
ABERCROMBIE & FITCH CO	24,180	\$349,159.20
ABIOMED INC.	4,720	\$795,792.00
ABM INDUSTRIES INC	3,190	\$133,054.90
ACADIA HEALTHCARE	5,140	\$245,486.40
ACADIA RLTY TR	5,997	\$171,634.14
ACETO CORP.	2,490	\$27,962.70
ACI WORLDWIDE, INC.	7,770	\$177,000.60
ACORDA THERAPEUTICS INC.	2,970	\$70,240.50
ACTUANT CORP.	2,940	\$75,264.00
ACXIOM CORP.	3,750	\$92,400.00
ADTALEM GLOBAL EDU INC	7,920	\$283,932.00
ADTRAN INC	2,280	\$54,720.00
ADVANCED ENERGY INDUSTRIE	6,630	\$535,438.80
ADVANSIX INC	9,850	\$391,537.50
AECOM	14,482	\$533,082.42
AEGION CORP	5,670	\$131,997.60
AEROJET ROCKETDYNE HOLD	3,560	\$124,635.60
AEROVIRONMENT, INC.	1,220	\$66,026.40
AGCO CORP.	6,500	\$479,505.00
AGILYSYS, INC.	570	\$6,811.50
AGREE REALTY CORP	4,150	\$203,682.00
AK STEEL HOLDING CORP.	14,030	\$78,427.70
AKORN INC	9,240	\$306,675.60
ALAMO GROUP INCORPORATED	600	\$64,422.00
ALBANY INTL CORP.	1,820	\$104,468.00
ALEXANDER & BALDWIN INC.	2,530	\$117,214.90
ALLEGHANY CORP.	1,331	\$737,387.31
ALLEGHENY TECHNOLOGIES IN	5,880	\$140,532.00

NAME	SHARES	MARKET VALUE
ALLEGIANT TRAVEL CO.	926	\$121,954.20
ALLETE	2,740	\$211,774.60
ALLSCRIPTS HEALTHCARE	8,526	\$121,324.98
ALMOST FAMILY	5,210	\$279,777.00
AMAG PHARMEUTICALS INC.	9,150	\$168,817.50
AMEDISYS INC	1,969	\$110,185.24
AMER PUB EDUCATION	4,480	\$94,304.00
AMERICAN ASSETS TRUST INC	5,320	\$211,576.40
AMERICAN AXLE & MFG.	15,130	\$265,985.40
AMERICAN CAMPUS COMMUN	7,750	\$342,162.50
AMERICAN EAGLE OUTFITTERS	12,070	\$172,601.00
AMERICAN EQUITY INVT LIFE	13,460	\$391,416.80
AMERICAN FINANCIAL GROUP	5,820	\$602,079.00
AMERICAN STATES WATER	2,020	\$99,485.00
AMERICAN VANGUARD CORP	1,340	\$30,686.00
AMERICAN WOODMARK	870	\$83,737.50
AMERIS BANCORP	5,750	\$276,000.00
AMERISAFE, INC.	1,250	\$72,750.00
AMN HEALTHCARE SERVICES	8,190	\$374,283.00
AMPHASTAR PHARMACEUTICALS	2,530	\$45,211.10
ANALOGIC CORP.	1,000	\$83,750.00
ANDERSONS INC	6,415	\$219,713.75
ANGIODYNAMICS, INC.	3,070	\$52,466.30
ANI PHARMACEUTICALS INC	3,910	\$205,235.90
ANIKA THERAPEUTICS INC	990	\$57,420.00
ANIXTER INTERNATIONAL	4,240	\$360,400.00
APOGEE ENTERPRISES INC.	1,630	\$78,663.80
APOLLO COMMERCIAL REAL ES	2,850	\$51,613.50
APPLIED INDUSTRIAL TECH	2,230	\$146,734.00
APPLIED OPTOELECTRONICS	1,140	\$73,723.80
APTARGROUP, INC.	3,620	\$312,442.20
AQUA AMERICA INC	8,172	\$271,228.68
ARCBEST CORP	9,060	\$303,057.00
ARCHROCK INC COM	3,970	\$49,823.50
ARMOUR RESIDENTIAL REIT	3,670	\$98,723.00
ARRIS INTERNATIONAL PLC	9,759	\$278,033.91
ARROW ELECTRONICS INC	9,420	\$757,462.20
ASBURY AUTOMOTIVE GROUP	3,990	\$243,789.00

NAME	SHARES	MARKET VALUE
ASCENA RETAIL GROUP INC.	43,603	\$106,827.35
ASHLAND GLOBAL HOLDINGS	3,800	\$248,482.00
ASPEN INS HLDGS	8,020	\$324,008.00
ASSOCIATED BANC-CORP.	13,150	\$318,887.50
ASTEC INDUSTRIES INC.	2,980	\$166,909.80
ASTORIA FINANCIAL CORP.	8,230	\$176,945.00
ATLAS AIR WORLDWIDE	5,690	\$374,402.00
ATMOS ENERGY CORP.	5,530	\$463,635.20
ATN INTERNATIONAL, INC.	980	\$51,646.00
ATWOOD OCEANICS INC	26,690	\$250,619.10
AUTONATION INC.	10,430	\$495,007.80
AVIS BUDGET GROUP INC.	9,010	\$342,920.60
AVISTA CORP.	3,530	\$182,748.10
AVNET, INC.	13,600	\$534,480.00
AVON PRODUCTS, INC.	29,260	\$68,175.80
AXON ENTERPRISE	11,580	\$262,518.60
AZZ INCORP	1,640	\$79,868.00
B OF I HOLDING INC	10,980	\$312,600.60
B&G FOODS, INC.	7,360	\$234,416.00
BADGER METER INC.	1,540	\$75,460.00
BALCHEM CORP	3,315	\$269,476.35
BANC OF CALIFORNIA INC	11,550	\$239,662.50
BANCORPSOUTH INC.	4,170	\$133,648.50
BANK MUTUAL CORP.	8,700	\$88,305.00
BANK OF HAWAII CORP	2,840	\$236,742.40
BANK OF THE OZARKS	8,810	\$423,320.50
BANNER CORP	1,990	\$121,947.20
BARNES & NOBLE EDUCATION	28,420	\$185,014.20
BARNES & NOBLE, INC.	16,070	\$122,132.00
BARNES GROUP, INC.	2,700	\$190,188.00
BARRACUDA NETWORKS INC	1,810	\$43,856.30
BED, BATH & BEYOND, INC.	14,490	\$340,080.30
BEL FUSE INC. - CLASS B	730	\$22,776.00
BELDEN INC.	2,580	\$207,767.40
BELMOND LTD	11,210	\$153,016.50
BEMIS CO., INC.	5,400	\$246,078.00
BENCHMARK ELECTRONICS	10,170	\$347,305.50
BIG 5 SPORTING GOODS	10,420	\$79,713.00

NAME	SHARES	MARKET VALUE
BIG LOTS, INC.	5,790	\$310,170.30
BIGLARI HOLDINGS INC	277	\$92,321.33
BILL BARRETT CORP.	2,060	\$8,837.40
BIO-RAD LABS INC.	1,260	\$279,997.20
BIO-TECHNE CORP	3,300	\$398,937.00
BIOTELEMETRY INC.	15,960	\$526,680.00
BIOVERATIV INC	9,260	\$528,468.20
BLACK BOX CORP.	6,110	\$19,857.50
BLACK HILLS CORP.	3,310	\$227,959.70
BLACKBAUD INC.	3,070	\$269,546.00
BLUCORA INC	2,450	\$61,985.00
BOB EVANS FARMS INC	1,540	\$119,365.40
BOISE CASCADE CO	11,840	\$413,216.00
BOSTON PRIVATE FIN. HDS.	6,690	\$110,719.50
BOTTOMLINE TECHNOLOGIES	1,880	\$59,840.40
BRIGGS & STRATTON CORP	8,710	\$204,685.00
BRISTOW GROUP INC	12,960	\$121,176.00
BROADRIDGE FINANCIAL	7,680	\$620,697.60
BROCADE COMMUNICATIONS	19,530	\$233,383.50
BROOKLINE BANCORP, INC.	6,090	\$94,395.00
BROOKS AUTOMATION INC	4,680	\$142,084.80
BROWN & BROWN, INC.	8,710	\$419,734.90
BRUNSWICK CORP.	5,060	\$283,208.20
BUCKLE, INC. (THE)	2,025	\$34,121.25
CABLE ONE INC	326	\$235,411.12
CABOT CORP.	3,400	\$189,720.00
CABOT MICROELECTRONICS	1,640	\$131,085.20
CACI INTL. - CLASS A	2,160	\$300,996.00
CAL-MAINE FOODS INC	1,850	\$76,035.00
CALAMP CORP.	1,750	\$40,687.50
CALATLANTIC GROUP INC	12,691	\$464,871.33
CALAVO GROWERS INC	3,040	\$222,528.00
CALERES INC	6,575	\$200,669.00
CALGON CARBON CORP	2,250	\$48,150.00
CALIFORNIA WATER SERVICE	4,780	\$182,357.00
CALLAWAY GOLF CO.	5,740	\$82,828.20
CALLON PETROLEUM CORP	6,110	\$68,676.40
CAMBREX CORP.	1,870	\$102,850.00

NAME	SHARES	MARKET VALUE
CAMDEN PROPERTY	5,260	\$481,027.00
CANTEL MEDICAL CORP.	4,037	\$380,164.29
CAPELLA EDUCATION CO.	2,220	\$155,733.00
CAPSTEAD MORTGAGE CORP	11,960	\$115,414.00
CARBO CERAMICS INC.	1,100	\$9,493.00
CARDTRONICS PLC	5,950	\$136,909.50
CAREER EDUCATION CORP.	3,860	\$40,105.40
CARETRUST REIT INC	12,218	\$232,630.72
CARLISLE COS., INC.	5,200	\$521,508.00
CARPENTER TECHNOLOGY	5,120	\$245,913.60
CARRIZO OIL & GAS, INC.	5,030	\$86,163.90
CARS.COM INC	5,970	\$158,861.70
CARTER'S INC.	3,170	\$313,037.50
CATALENT INC	6,800	\$271,456.00
CATHAY BANCORP INC.	3,620	\$145,524.00
CATO CORP	4,630	\$61,254.90
CAVCO INDUSTRIES INC.	620	\$91,481.00
CBL & ASSOCIATES PROPERTY	6,320	\$53,024.80
CDK GLOBAL INC	8,080	\$509,767.20
CEDAR REALTY TRUST INC	4,120	\$23,154.40
CENTRAL GARD & PET - CLASS A	8,050	\$299,379.50
CENTRAL GARD & PET CO	3,170	\$123,122.80
CENTRAL PACIFIC FINANCIAL	3,700	\$119,066.00
CENTURY ALUMINUM COMPANY	17,960	\$297,776.80
CEVA INC	6,380	\$273,064.00
CHARLES RIVER LABS	2,820	\$304,616.40
CHART INDUSTRIES INC	1,770	\$69,437.10
CHATHAM LODGING TRUST	1,440	\$30,700.80
CHEMED CORP	1,190	\$240,439.50
CHEMICAL FINANCIAL CORP	4,104	\$214,475.04
CHEMOURS CO/THE	10,010	\$506,606.10
CHESAPEAKE LODGING TRUST	5,580	\$150,492.60
CHICO'S FAS INC.	6,890	\$61,665.50
CHILDREN'S PLACE INC THE	2,520	\$297,738.00
CIENA CORP.	7,440	\$163,456.80
CINCINNATI BELL	2,552	\$50,657.20
CINEMARK HOLDINGS, INC.	6,300	\$228,123.00
CIRCOR INTERNATIONAL, INC	1,100	\$59,873.00

NAME	SHARES	MARKET VALUE
CIRRUS LOGIC INC.	7,380	\$393,501.60
CITY HOLDING CO	1,210	\$87,011.10
CLEAN HARBORS, INC.	3,320	\$188,244.00
CLEARWATER PAPER CORP	2,780	\$136,915.00
CLOUD PEAK ENERGY INC.	15,610	\$57,132.60
CNO FINANCIAL GROUP INC	22,740	\$530,751.60
COCA-COLA BOTTLING CO.	359	\$77,454.25
COGENT COMMUNICATIONS HOL	5,020	\$245,478.00
COGNEX CORP.	8,520	\$939,585.60
COHERENT, INC.	2,264	\$532,424.88
COHU, INC.	5,340	\$127,305.60
COLUMBIA BANKING SYSTEM	2,830	\$119,171.30
COMFORT SYSTEMS USA	2,010	\$71,757.00
COMMERCE BANCSHARES INC.	4,607	\$266,146.39
COMMERCIAL METALS CO.	11,960	\$227,598.80
COMMUNITY BANK SYSTEM INC	2,850	\$157,462.50
COMMVAULT SYSTEMS, INC.	3,860	\$234,688.00
COMPASS MINERALS INTL INC	1,910	\$123,959.00
COMPUTER PROGRAMS & SYS.	830	\$24,526.50
COMTECH TELECOM	22,190	\$455,560.70
CONMED CORP.	1,540	\$80,803.80
CONSOL ENERGY, INC.	10,620	\$179,902.80
CONSOLIDATED COMMUN.	2,910	\$55,522.80
CONTANGO OIL & GAS	610	\$3,068.30
CONTROL4 CORP	1,000	\$29,460.00
CONVERGYS	5,960	\$154,304.40
COOPER TIRE & RUBBER CO.	6,670	\$249,458.00
COOPER-STANDARD HOLDING	2,880	\$333,993.60
COPART INC.	15,340	\$527,235.80
CORE LABORATORIES	2,920	\$288,204.00
CORECIVIC INC	9,158	\$245,159.66
CORELOGIC, INC.	8,270	\$382,239.40
CORESITE REALTY CORP	2,190	\$245,061.00
CORPORATE OFFICE PROP.	5,190	\$170,387.70
CORVEL CORP.	1,540	\$83,776.00
COUSINS PROPERTIES	20,119	\$187,911.46
CRACKER BARREL OLD	1,840	\$278,980.80
CRANE COMPANY	3,880	\$310,361.20

NAME	SHARES	MARKET VALUE
CRAY INC.	2,510	\$48,819.50
CREE, INC	8,850	\$249,481.50
CROCS, INC.	10,120	\$98,164.00
CROSS COUNTRY HEALTHCARE	15,630	\$222,414.90
CRYOLIFE, INC.	7,540	\$171,158.00
CSG SYSTEMS INTL	1,930	\$77,393.00
CTS CORP.	14,790	\$356,439.00
CUBIC CORPORATION	1,530	\$78,030.00
CULLEN/FROST BANKERS	3,570	\$338,864.40
CURTISS-WRIGHT CORP.	3,470	\$362,753.80
CUSTOMERS BANCORP INC	5,740	\$187,238.80
CVB FINANCIAL CORP.	3,720	\$89,912.40
CYPRESS SEMICONDUCTOR	15,550	\$233,561.00
CYRUSONE INC	5,380	\$317,043.40
CYTOKINETICS INC	15,880	\$230,260.00
DAKTRONICS INC.	3,000	\$31,710.00
DANA INC	15,110	\$422,475.60
DARLING INGREDIENTS INC	22,800	\$399,456.00
DCT INDUSTRIAL TRUST INC	8,340	\$483,052.80
DEAN FOODS CO.	12,860	\$139,916.80
DECKERS OUTDOOR CORP	2,060	\$140,924.60
DELTIC TIMBER CORP.	930	\$82,239.90
DELUXE CORP	2,990	\$218,150.40
DENBURY RESOURCES, INC.	17,840	\$23,905.60
DEPOMED, INC.	3,550	\$20,554.50
DHI GROUP INC	3,130	\$8,138.00
DIAMOND OFFSHORE DRILLING	4,660	\$67,570.00
DIAMONDROCK HOSP. CO.	11,740	\$128,553.00
DICK'S SPORTING GOODS	8,160	\$220,401.60
DIEBOLD NIXDORF INC	7,850	\$179,372.50
DIGI INTERNATIONAL, INC.	6,000	\$63,600.00
DILLARD'S, INC., - CLASS A	7,180	\$402,582.60
DIME COMMUNITY BANCORP	1,490	\$32,035.00
DINEEQUITY INC	2,490	\$107,020.20
DIODES INC.	1,740	\$52,078.20
DIPLOMAT PHARMACY INC	19,800	\$410,058.00
DOMINO'S PIZZA INC.	4,184	\$830,733.20
DOMTAR CORP.	12,240	\$531,093.60

NAME	SHARES	MARKET VALUE
DONALDSON CO INC.	6,350	\$291,719.00
DONNELLEY FINANCIAL	2,051	\$44,219.56
DORMAN PRODUCTS INC.	4,330	\$310,114.60
DOUGLAS EMMETT	8,050	\$317,331.00
DRIL-QUIP, INC.	2,960	\$130,684.00
DSP GROUP, INC.	1,120	\$14,560.00
DST SYSTEMS INC.	3,710	\$203,604.80
DSW INC.	3,800	\$81,624.00
DUN & BRADSTREET NEW	2,400	\$279,384.00
DUNKIN' BRANDS GROUP INC.	7,880	\$418,270.40
DXP ENTERPRISES INC	4,120	\$129,738.80
DYCOM INDUSTRIES INC	1,830	\$157,160.40
EAGLE MATERIALS INC	4,820	\$514,294.00
EAGLE PHARMACEUTICALS INC	1,710	\$101,984.40
EAST WEST BANCORP INC.	8,000	\$478,240.00
EASTGROUP PROPERTIES INC	2,520	\$222,062.40
EATON VANCE CORP.	5,940	\$293,257.80
EBIX INC	5,340	\$348,435.00
ECHO GLOBAL LOGISTICS,	7,350	\$138,547.50
EDGEWELL PERSONAL CARE	3,490	\$253,967.30
EDUCATION REALTY TRUST	7,310	\$262,648.30
EHEALTH, INC.	810	\$19,350.90
EL PASO ELECTRIC CO.	1,850	\$102,212.50
EL POLLO LOCO HOLDINGS	1,320	\$16,038.00
ELECTRO SCIENTIFIC IND	17,800	\$247,776.00
ELECTRONICS FOR IMAGING	2,690	\$114,809.20
EMCOR GROUP INC.	3,420	\$237,279.60
EMERGENT BIOSOLUTIONS INC	1,940	\$78,473.00
EMPLOYERS HOLDINGS, INC.	3,930	\$178,618.50
ENANTA PHARMACEUTICALS	3,950	\$184,860.00
ENCORE CAPITAL GROUP, INC	8,730	\$386,739.00
ENCORE WIRE CORP	3,190	\$142,832.25
ENDO INTL PLC	30,850	\$264,230.25
ENERGEN CORP.	5,880	\$321,518.40
ENERGIZER HOLDINGS INC	3,680	\$169,464.00
ENERSYS	3,490	\$241,403.30
ENGILITY HOLDINGS INC	1,070	\$37,107.60
ENOVA INTL INC	13,563	\$182,422.35

NAME	SHARES	MARKET VALUE
ENPRO INDUSTRIES INC.	1,340	\$107,910.20
ENSCO PLC - CLASS A	13,360	\$79,759.20
ENSIGN GROUP INC	3,020	\$68,221.80
EPLUS, INC.	900	\$83,205.00
EPR PROPERTIES	4,830	\$336,844.20
ERA GROUP INC.	13,400	\$149,946.00
ESCO TECHNOLOGIES, INC.	3,440	\$206,228.00
ESSENDANT INC	15,290	\$201,369.30
ESTERLINE TECHNOLOGIES	2,630	\$237,094.50
ETHAN ALLEN INTERIORS	1,690	\$54,756.00
EVERCORE INC	4,280	\$343,470.00
EXLSERVICE HOLDINGS, INC.	2,080	\$121,305.60
EXPONENT, INC.	1,530	\$113,067.00
EXPRESS, INC.	18,280	\$123,572.80
EXTERRAN CORP	15,515	\$490,429.15
EZCORP - CLASS A	13,910	\$132,145.00
FABRINET	8,040	\$297,962.40
FACTSET RESEARCH SYSTEM	2,520	\$453,877.20
FAIR ISSAC & CO. INC.	2,670	\$375,135.00
FARO TECHNOLOGIES, INC.	1,070	\$40,927.50
FEDERAL SIGNAL CORP	3,170	\$67,457.60
FEDERATED GOVERNMENT OBL	1,295,203	\$1,295,202.61
FEDERATED INVESTORS INC	4,120	\$122,364.00
FIDELITY SOUTHERN CORP	560	\$13,238.40
FIESTA RESTAURANT GROUP	1,790	\$34,010.00
FINANCIAL ENGINES INC	3,410	\$118,497.50
FIRST AMERICAN FIN CORP	10,670	\$533,179.90
FIRST BANCORP.	48,752	\$249,610.24
FIRST COMMONWEALTH FINANC	4,950	\$69,943.50
FIRST FINANCIAL BANCORP	2,060	\$53,869.00
FIRST FINANCIAL BANKSHARE	5,080	\$229,616.00
FIRST HORIZON NATL CORP	18,240	\$349,296.00
FIRST INDUSTRIAL REALTY	10,710	\$322,263.90
FIRST MIDWEST BANCORP INC	6,240	\$146,140.80
FIRST SOLAR, INC.	12,730	\$584,052.40
FIRSTCASH INC.	2,688	\$169,747.20
FIVE BELOW INC	9,430	\$517,518.40
FLOTEK INDUSTRIES	2,490	\$11,578.50

NAME	SHARES	MARKET VALUE
FLOWERS FOODS, INC.	12,113	\$227,845.53
FNB CORP.	9,910	\$139,037.30
FORESTAR GROUP, INC	2,540	\$43,688.00
FORRESTER RESEARCH INC.	2,800	\$117,180.00
FORTINET INC	8,310	\$297,830.40
FORWARD AIR CORP.	1,510	\$86,417.30
FOSSIL GROUP INC.	8,330	\$77,718.90
FOUR CORNERS PPTY TR	15,947	\$397,399.24
FOX FACTORY HOLDING CORP	8,140	\$350,834.00
FRANCESCA'S HOLDINGS CORP	6,930	\$51,004.80
FRANKLIN ELECTRIC CO. INC	1,990	\$89,251.50
FRANKLIN STREET	3,250	\$34,515.00
FREDS INC	21,570	\$138,910.80
FRONTIER COMMUNICATIONS	10,592	\$124,879.68
FTD COS INC	5,980	\$77,979.20
FTI CONSULTING INC.	5,340	\$189,463.20
FULTON FIN CORP	11,130	\$208,687.50
FUTUREFUEL CORP	1,380	\$21,721.20
G-III APPAREL GROUP	9,680	\$280,913.60
GAMESTOP CORP.(NEW) - CLASS A	17,870	\$369,194.20
GANNETT INC COM	34,370	\$309,330.00
GATX CORP	2,550	\$156,978.00
GENERAL CABLE	7,530	\$141,940.50
GENERAL COMM., - CLASS A	2,320	\$94,632.80
GENESCO, INC.	6,010	\$159,866.00
GENESEE & WYOMING INC	3,630	\$268,656.30
GENTEX CORP	18,480	\$365,904.00
GENTHERM INC.	2,220	\$82,473.00
GENWORTH FINANCIAL	73,220	\$281,897.00
GEOSPACE TECHNOLOGIES	570	\$10,157.40
GETTY REALTY CORP- NEW	5,460	\$156,210.60
GIBRALTAR INDUSTRIES INC.	6,590	\$205,278.50
GIGAMON INC	9,700	\$408,855.00
GLACIER BANCORP, INC.	3,730	\$140,844.80
GLATFELTER COMPANY	9,200	\$178,940.00
GLOBUS MEDICAL INC	3,680	\$109,369.60
GOVERNMENT PROPERTIES	4,270	\$80,147.90
GRACO, INC.	3,150	\$389,623.50

NAME	SHARES	MARKET VALUE
GRAHAM HOLDINGS CO	735	\$430,048.50
GRANITE CONSTRUCTION	5,250	\$304,237.50
GREAT PLAINS ENERGY INC	14,971	\$453,621.30
GREAT WESTERN BANCORP INC	3,280	\$135,398.40
GREEN DOT CORP - CLASS A	2,850	\$141,303.00
GREEN PLAINS INC	11,200	\$225,680.00
GREENBRIER COS. INC	8,580	\$413,127.00
GREENHILL & CO., INC.	1,430	\$23,738.00
GREIF, INC. - CLASS A	2,870	\$168,009.80
GRIFFON CORP.	11,460	\$254,412.00
GROUP 1 AUTOMOTIVE INC.	4,550	\$329,693.00
GUESS? INC	16,530	\$281,505.90
GULF ISLAND FABRICATION	16,470	\$209,169.00
GULFPORT ENERGY CORP.	8,640	\$123,897.60
H.B. FULLER CO.	2,900	\$168,374.00
HAEMONETICS CORP.	2,780	\$124,738.60
HAIN CELESTIAL GROUP INC	5,690	\$234,143.50
HALYARD HEALTH INC	4,800	\$216,144.00
HANCOCK HOLDING STOCK	4,619	\$223,790.55
HANMI FINANCIAL CORP.	5,311	\$164,375.45
HANOVER INSURANCE GROUP	4,980	\$482,711.40
HARMONIC, INC.	7,510	\$22,905.50
HARSCO CORP	3,730	\$77,957.00
HAVERTY FURNITURE COS.	8,510	\$222,536.50
HAWAIIAN ELECTRIC INDUST	7,040	\$234,924.80
HAWAIIAN HOLDINGS INC	6,550	\$245,952.50
HAWKINS INC	670	\$27,336.00
HAYNES INTERNAT'L INC	940	\$33,755.40
HCI GROUP INC.	4,060	\$155,295.00
HEALTHCARE REALTY TRUST	7,960	\$257,426.40
HEALTHCARE SERVICES	4,652	\$251,068.44
HEALTHEQUITY INC	2,990	\$151,234.20
HEALTHSOUTH CORP	9,460	\$438,471.00
HEALTHSTREAM, INC	1,710	\$39,962.70
HEARTLAND EXPRESS INC	2,973	\$74,562.84
HEIDRICK & STRUGGLES INTL	6,560	\$138,744.00
HELEN OF TROY LTD.	1,740	\$168,606.00
HELIX ENERGY SOLUTIONS	6,430	\$47,517.70

NAME	SHARES	MARKET VALUE
HERMAN MILLER, INC.	3,000	\$107,700.00
HERSHA HOSPITALITY TRUST	1,620	\$30,245.40
HESKA CORP	2,820	\$248,413.80
HFF, INC. - CLASS A	2,000	\$79,120.00
HIBBETT SPORTS, INC.	1,700	\$24,225.00
HIGHWOODS PROPERTIES	5,600	\$291,704.00
HILL-ROM HOLDINGS, INC.	3,960	\$293,040.00
HILLENBRAND, INC.	3,000	\$116,550.00
HMS HOLDINGS CORPORATION	8,390	\$166,625.40
HNI CORPORATION	2,460	\$102,016.20
HOLLYFRONTIER CORP.	16,978	\$610,698.66
HOME BANCSHARES, INC.	13,032	\$328,667.04
HOMESTREET INC	5,170	\$139,590.00
HOPE BANCORP INC	7,602	\$134,631.42
HORACE MANN EDUCATORS	4,700	\$184,945.00
HOSPITALITY PPTYS TRUST	8,030	\$228,774.70
HSN INC	4,010	\$156,590.50
HUB GROUP	5,790	\$248,680.50
HUBBELL INC	3,280	\$380,545.60
HUNTINGTON INGALLS INDUST	3,144	\$711,927.36
ICONIX BRAND GROUP, INC.	4,950	\$28,165.50
ICU MEDICAL, INC.	980	\$182,133.00
IDACORP INC.	2,860	\$251,479.80
IDEX CORP.	4,230	\$513,818.10
II-VI INC	10,480	\$431,252.00
ILG INC	5,300	\$141,669.00
IMPAX LABORATORIES, INC.	5,410	\$109,823.00
INC RESEARCH HOLDINGS	6,870	\$359,301.00
INDEPENDENT BANK CORP.	1,760	\$131,384.00
INFINITY PROPERTY & CASUL	2,820	\$265,644.00
INGEVITY CORP	2,420	\$151,177.40
INGREDION INC.	4,050	\$488,592.00
INNOPHOS HOLDINGS	1,150	\$56,568.50
INNOSPEC INC	1,580	\$97,407.00
INNOVIVA INC	27,250	\$384,770.00
INOGEN INC	1,090	\$103,659.00
INSIGHT ENTERPRISES, INC.	8,350	\$383,432.00
INSPERITY, INC.	4,150	\$365,200.00

NAME	SHARES	MARKET VALUE
INSTALLED BUILDING PROD	9,850	\$638,280.00
INSTEEL INDUSTRIES, INC.	4,730	\$123,500.30
INTEGER HOLDINGS CORP	6,870	\$351,400.50
INTEGRA LIFESCIENCES HLDG	3,520	\$177,689.60
INTEGRATED DEVICE TECH	10,590	\$281,482.20
INTER PARFUMS INC.	910	\$37,537.50
INTERACTIVE BROKERS GRP	4,150	\$186,916.00
INTERDIGITAL, INC.	5,980	\$441,025.00
INTERFACE, INC.	4,180	\$91,542.00
INTERNATIONAL SPEEDWAY	3,990	\$143,640.00
INTL BANCSHARES CORP.	3,120	\$125,112.00
INTL FCSTONE INC	6,250	\$239,500.00
INVACARE CORP.	23,980	\$377,685.00
INVESTMENT TECHNOLOGY	5,970	\$132,175.80
IPG PHOTONICS CORP.	2,900	\$536,674.00
IRIDIUM COMMUNICATIONS	16,730	\$172,319.00
IROBOT CORP.	5,220	\$402,253.20
ITRON INC.	3,690	\$285,790.50
ITT INC	4,730	\$209,397.10
J & J SNACK FOODS CORP.	1,080	\$141,804.00
J.C. PENNEY, INC.	23,760	\$90,525.60
J2 GLOBAL INC	3,030	\$223,856.40
JABIL INC	21,660	\$618,393.00
JACK HENRY & ASSOC.	4,570	\$469,750.30
JACK IN THE BOX INC	3,570	\$363,854.40
JANUS HENDERSON GROUP	11,290	\$393,343.60
JBG SMITH PROPERTIES	4,780	\$163,523.80
JETBLUE AIRWAYS CORP.	21,930	\$406,362.90
JOHN B SANFILIPPO & SON,	580	\$39,039.80
JOHN BEAN TECH CORP.	3,935	\$397,828.50
JONES LANG LASALLE INC.	4,234	\$522,899.00
KAISER ALUMINUM CORP.	1,090	\$112,422.60
KAMAN CORP., - CLASS A	2,920	\$162,877.60
KAPSTONE PAPER & PCKG	8,290	\$178,152.10
KB HOME	27,900	\$672,948.00
KBR, INC.	13,640	\$243,883.20
KELLY SERVICES, INC. - CLASS A	17,190	\$431,297.10
KEMPER CORP	7,230	\$383,190.00

NAME	SHARES	MARKET VALUE
KENNAMETAL, INC.	4,540	\$183,143.60
KEYSIGHT TECHNOLOGIES INC	9,610	\$400,352.60
KILROY REALTY CORP.	8,020	\$570,382.40
KINDRED HEALTHCARE, INC.	18,648	\$126,806.40
KIRBY CORPORATION	4,280	\$282,266.00
KIRKLAND'S INC.	12,460	\$142,417.80
KITE REALTY GROUP TRUST	6,325	\$128,081.25
KLX INC	6,920	\$366,275.60
KNIGHT-SWIFT TRANSPORT	8,880	\$368,964.00
KNOWLES CORP	3,970	\$60,621.90
KOPIN CORP	17,940	\$74,809.80
KOPPERS HOLDINGS, INC.	1,320	\$60,918.00
KORN/FERRY INTERNATIONAL	6,160	\$242,888.80
KRATON CORP	8,690	\$351,423.60
KULICKE & SOFFA INDS, INC	4,860	\$104,830.20
LA-Z BOY INC.	2,750	\$73,975.00
LAMAR ADVERTISING CO	6,330	\$433,794.90
LAMB WESTON HOLDING	7,720	\$361,990.80
LANCASTER COLONY	1,250	\$150,150.00
LANDAUER, INC.	2,460	\$165,558.00
LANDSTAR SYSTEM INC.	3,660	\$364,719.00
LANNETT CO INC	1,900	\$35,055.00
LANTHEUS HOLDINGS INC	14,440	\$257,032.00
LASALLE HOTEL PROPERTIES	9,130	\$264,952.60
LCI INDUSTRIES	3,690	\$427,486.50
LEGACYTEXAS FINANCIAL GRP	7,260	\$289,819.20
LEGG MASON, INC.	9,960	\$391,527.60
LEIDOS HOLDINGS	9,920	\$587,462.40
LEMAITRE VASCULAR INC	7,110	\$266,056.20
LENDINGTREE INC	3,354	\$819,885.30
LENNOX INTERNATIONAL INC.	2,360	\$422,369.20
LEXINGTON CORPORATE PPTYS	17,775	\$181,660.50
LGI HOMES INC	6,760	\$328,333.20
LHC GROUP, INC.	2,930	\$207,795.60
LIBERTY PROPERTY TRUST	9,520	\$390,891.20
LIFE STORAGE INC	3,300	\$269,973.00
LIGAND PHARMACEUTICALS-CL	2,370	\$322,675.50
LINCOLN ELECTRIC HOLDING	3,510	\$321,796.80

NAME	SHARES	MARKET VALUE
LINDSAY MFG CO.	740	\$68,006.00
LIQUIDITY SERVICES, INC.	1,710	\$10,089.00
LITHIA MOTORS INC	3,560	\$428,303.60
LITTLEFUSE INCORPORATED	2,380	\$466,194.40
LIVANOVA PLC	2,520	\$176,551.20
LIVE NATION ENTERTAINMENT	7,292	\$317,566.60
LIVEPERSON, INC.	2,250	\$30,487.50
LOGMEIN, INC.	5,710	\$628,385.50
LOUISIANA-PACIFIC CORP.	6,960	\$188,476.80
LSB INDUSTRIES, INC.	13,010	\$103,299.40
LSC COMMUNICATIONS INC	12,241	\$202,098.91
LTC PROPERTIES INC.	2,550	\$119,799.00
LUMBER LIQUIDATORS	1,730	\$67,435.40
LUMENTUM HOLDINGS INC	6,994	\$380,123.90
LUMINEX CORP.	7,260	\$147,595.80
LUMOS NETWORKS CORP.	1,120	\$20,070.40
LYDALL, INC.	4,240	\$242,952.00
M/I HOMES INC	14,430	\$385,713.90
MACK-CALI REALTY CORP	4,340	\$102,901.40
MAGELLAN HEALTH INC	1,510	\$130,313.00
MAIDEN HOLDINGS	20,180	\$160,431.00
MALLINCKRODT PLC	9,490	\$354,641.30
MANHATTAN ASSOCIATES INC	3,920	\$162,954.40
MANPOWERGROUP INC.	6,320	\$744,622.40
MANTECH INT'L CORP.	3,720	\$164,238.00
MARCUS CORP.	7,680	\$212,736.00
MARINEMAX, INC.	10,820	\$179,071.00
MARKETAXESS HOLDINGS, INC.	3,540	\$653,165.40
MARRIOTT VACATIONS WORLD	1,610	\$200,493.30
MARTEN TRANSPORT LTD	3,216	\$66,088.80
MASIMO CORP.	6,040	\$522,822.40
MATADOR RESOURCES CO.	5,370	\$145,795.50
MATERION CORP	3,460	\$149,299.00
MATRIX SERVICE CO.	10,810	\$164,312.00
MATSON INC.	2,450	\$69,041.00
MATTHEWS INTL. CORP - CLASS A	2,220	\$138,195.00
MAXIMUS INC	5,850	\$377,325.00
MAXLINEAR INC - CLASS A	11,860	\$281,675.00

NAME	SHARES	MARKET VALUE
MB FINANCIAL INC	4,421	\$199,033.42
MCDERMOTT INTERNATL INC	10,160	\$73,863.20
MDC HOLDINGS, INC.	11,353	\$377,033.13
MDU RESOURCES GROUP INC	12,870	\$333,976.50
MEDICAL PROPERITES	26,430	\$347,025.90
MEDIDATA SOLUTIONS	5,890	\$459,773.40
MEDIFAST INC.	640	\$37,996.80
MERCURY GENERAL CORP.	3,650	\$206,918.50
MERCURY SYSTEMS INC	10,070	\$522,431.60
MEREDITH CORP	2,540	\$140,970.00
MERIDIAN BIOSCIENCE INC	1,900	\$27,170.00
MERIT MEDICAL SYSTEMS INC	6,495	\$275,063.25
MERITAGE CORP	10,020	\$444,888.00
META FINANCIAL GROUP INC	3,170	\$248,528.00
METHODE ELECTRONICS, INC.	2,020	\$85,547.00
MICHAELS COS INC THE	5,770	\$123,881.90
MICROSEMI CORP.	9,590	\$493,693.20
MICROSTRATEGY INC.	849	\$108,425.79
MIMEDX GROUP INC	36,890	\$438,253.20
MINERALS TECHNOLOGIES	4,560	\$322,164.00
MKS INSTRUMENT, INC.	8,770	\$828,326.50
MOBILE MINI, INC.	2,490	\$85,780.50
MOLINA HEALTHCARE INC.	7,165	\$492,665.40
MOMENTA PHARMACEUTICALS	8,090	\$149,665.00
MONOLITHIC POWER SYS. INC	4,150	\$442,182.50
MONOTYPE HLDGS.	2,030	\$39,077.50
MONRO INC	2,465	\$138,163.25
MOOG, INC. - CLASS A	1,960	\$163,522.80
MOTORCAR PARTS OF AMERICA	1,270	\$37,414.20
MOVADO GROUP INC.	4,210	\$117,880.00
MSA SAFETY INC	2,140	\$170,151.40
MSC INDUSTRIAL DIRECT - CLASS A	4,090	\$309,081.30
MSCI INC.	6,450	\$754,005.00
MTS SYSTEMS CORP.	1,110	\$59,329.50
MUELLER INDUSTRIES INC	2,650	\$92,617.50
MULTI-COLOR CORP.	930	\$76,213.50
MURPHY OIL CORP.	15,710	\$417,257.60
MYERS INDUSTRIES, INC.	1,120	\$23,464.00

NAME	SHARES	MARKET VALUE
MYR GROUP INC.	5,200	\$151,528.00
MYRIAD GENETICS INC	8,670	\$313,680.60
NABORS INDUSTRIES, LTD.	13,530	\$109,187.10
NANOMETRICS, INC.	12,090	\$348,192.00
NATIONAL BANK HOLDINGS	6,130	\$218,779.70
NATIONAL FUEL GAS CO.	4,770	\$270,029.70
NATIONAL INSTRUMENTS	5,035	\$212,325.95
NATIONAL PRESTO	500	\$53,225.00
NATIONAL RETAIL PROPERT	9,000	\$374,940.00
NATIONAL STORAGE AFFILIA	18,440	\$446,985.60
NATUS MEDICAL INC.	1,870	\$70,125.00
NAUTILUS GROUP, INC.	2,140	\$36,166.00
NAVIGANT CONSULTING CO.	6,700	\$113,364.00
NAVIGATORS GROUP INC.	2,980	\$173,883.00
NBT BANCORP	1,690	\$62,056.80
NCR CORP	10,000	\$375,200.00
NEENAH PAPER, INC.	1,050	\$89,827.50
NEKTAR THERAPEUTICS	8,450	\$202,800.00
NEOGEN CORP	3,332	\$258,096.72
NETGEAR INC.	2,090	\$99,484.00
NETSCOUT SYSTEMS, INC.	4,860	\$157,221.00
NEW JERSEY RESOURCES CORP	4,370	\$184,195.50
NEW MEDIA INVESTMENT GROU	17,080	\$252,613.20
NEW YORK CMNTY BANCORP	22,120	\$285,126.80
NEW YORK TIMES CO	5,430	\$106,428.00
NEWMARKET CORP	674	\$286,955.50
NEWPARK RESOURCES, INC.	7,090	\$70,900.00
NIC, INC.	6,990	\$119,878.50
NOBLE CORP PLC	50,180	\$230,828.00
NORDSON CORP.	4,370	\$517,845.00
NORTHFIELD BANCORP INC.	8,480	\$147,128.00
NORTHWEST BANCSHARES	3,450	\$59,581.50
NORTHWEST NATURAL GAS	1,590	\$102,396.00
NORTHWESTERN CORP.	2,970	\$169,111.80
NOW INC	5,560	\$76,783.60
NU SKIN ENTERPRISES, INC.	2,790	\$171,529.20
NUTRI/SYSTEM INC	11,580	\$647,322.00
NUVASIVE, INC.	6,540	\$362,708.40

NAME	SHARES	MARKET VALUE
NVR INC	275	\$785,125.00
OCEANEERING INTERNATIONAL	8,590	\$225,659.30
OCLARO INC.	24,220	\$209,018.60
OFFICE DEPOT, INC.	76,616	\$347,836.64
OFG BANCORP	11,330	\$103,669.50
OGE ENERGY CORP.	9,110	\$328,233.30
OIL STATES INTERNATIONAL	3,410	\$86,443.50
OLD DOMINION FREIGHT	5,270	\$580,279.70
OLD NATIONAL BANCORP	4,940	\$90,402.00
OLD REPUBLIC INTL CORP	20,310	\$399,903.90
OLIN CORP	11,640	\$398,670.00
OLLIE'S BARGAIN OUTLET	8,770	\$406,928.00
OLYMPIC STEEL, INC.	10,730	\$236,060.00
OMEGA HEALTHCARE	10,826	\$345,457.66
OMNICELL INC.	6,830	\$348,671.50
ON ASSIGNMENT, INC.	2,900	\$155,672.00
ONE GAS INC	2,800	\$206,192.00
OPUS BANK	4,970	\$119,280.00
ORASURE TECHNOLOGIES INC	26,530	\$596,925.00
ORBITAL ATK INC	3,293	\$438,495.88
ORION GROUP HOLDINGS INC.	41,000	\$268,960.00
ORITANI FINANCIAL CORP	2,820	\$47,376.00
ORTHOFIX INT'L N.V.	1,200	\$56,700.00
OSHKOSH TRUCK CORP.	4,190	\$345,842.60
OSI SYSTEMS INC	1,160	\$105,989.20
OWENS & MINOR, INC.	10,625	\$310,250.00
OWENS- ILLINOIS INC.	15,160	\$381,425.60
OXFORD INDUSTRIES, INC.	1,280	\$81,331.20
PACWEST BANCORP	6,910	\$349,024.10
PAPA JOHN'S INTERNATIONAL	4,070	\$297,394.90
PAREXEL INTERNATIONAL	2,800	\$246,624.00
PARK ELECTROCHEMICAL CORP	760	\$14,060.00
PARKWAY INC	2,256	\$51,955.68
PATRICK INDS INC	4,950	\$416,295.00
PATTERSON-UTI ENERGY INC	11,690	\$244,788.60
PBF ENERGY INC	17,330	\$478,481.30
PDC ENERGY, INC.	4,510	\$221,125.30
PENNSYLVANIA REIT	3,840	\$40,281.60

NAME	SHARES	MARKET VALUE
PERFICIENT, INC.	1,860	\$36,586.20
PERRY ELLIS INTERNATIONAL	8,660	\$204,895.60
PETMED EXPRESS, INC	1,240	\$41,106.00
PGT INNOVATIONS INC	13,760	\$205,712.00
PHARMERICA CORPORATION	12,370	\$362,441.00
PHIBRO ANIMAL HEALTH CORP	1,250	\$46,312.50
PINNACLE FIN. PARTNERS	6,750	\$451,912.50
PIONEER ENERGY SERVICES	5,130	\$13,081.50
PIPER JAFFRAY COS., INC.	4,720	\$280,132.00
PITNEY BOWES INC.	7,730	\$108,297.30
PLANTRONICS, INC.	1,960	\$86,671.20
PLEXUS CORP.	3,870	\$217,029.60
PNM RESOURCES INC	5,530	\$222,859.00
POLARIS INC.	3,470	\$363,066.10
POLYONE CORPORATION	4,210	\$168,526.30
POOL CORP.	3,540	\$382,921.80
POST HOLDINGS INC	5,565	\$491,222.55
POTLATCH CORP	2,330	\$118,830.00
POWELL INDUSTRIES INC.	2,840	\$85,171.60
POWER INTEGRATIONS INC	1,820	\$133,224.00
PRA GROUP INC	2,630	\$75,349.50
PRESTIGE BRANDS HOLD. INC	3,260	\$163,293.40
PRIMERICA	4,940	\$402,857.00
PROASSURANCE CORP.	3,160	\$172,694.00
PROGENICS PHARMACEUTICALS	32,430	\$238,684.80
PROGRESS SOFTWARE CORP.	5,360	\$204,591.20
PROSPERITY BANCSHARES	4,510	\$296,442.30
PROTO LABS, INC.	1,450	\$116,435.00
PROVIDENCE SERVICE CORP	4,450	\$240,656.00
PROVIDENT FINANCIAL SRVS	3,730	\$99,479.10
PS BUSINESS PARKS INC	1,480	\$197,580.00
PTC INC	6,750	\$379,890.00
QEP RESOURCES, INC.	11,960	\$102,497.20
QUAKER CHEMICAL CORP.	1,700	\$251,515.00
QUALITY CARE	14,400	\$223,200.00
QUALITY SYSTEMS INC.	2,170	\$34,134.10
QUALYS INC	7,370	\$381,766.00
QUANEX BUILDING PRODUCTS	8,765	\$201,156.75

NAME	SHARES	MARKET VALUE
QUINSTREET INC	40,190	\$295,396.50
RAMBUS INC	11,480	\$153,258.00
RAMCO-GERSHENSON PROPERTI	2,280	\$29,662.80
RAVEN INDUSTRIES INC	1,790	\$57,996.00
RAYONIER ADVANCED MATERI	7,313	\$100,188.10
RAYONIER INC. REIT	5,360	\$154,850.40
RE/MAX HOLDINGS	1,200	\$76,260.00
REGAL BELOIT CORPORATION	4,210	\$332,590.00
REGIS CORP.	17,670	\$252,150.90
REINSURANCE GROUP OF AMER	6,200	\$865,086.00
RELIANCE STEEL & ALUMINUM	6,490	\$494,343.30
RENAISSANCERE HOLDINGS	2,890	\$390,554.60
RENT-A-CENTER, INC.	4,170	\$47,871.60
REPLIGEN CORP.	2,080	\$79,705.60
RESOURCES CONNECTIONS INC	3,920	\$54,488.00
RETAIL OPPORTUNITY INVEST	8,980	\$170,709.80
REX AMERICAN RESOURCES CO	600	\$56,298.00
RH	4,950	\$348,084.00
RLI CORP.	2,300	\$131,928.00
ROADRUNNER TRANSPORTATION	28,810	\$274,559.30
ROGERS CORP	1,090	\$145,275.20
ROLLINS INC	5,255	\$242,465.70
ROWAN COMPANIES PLC	17,860	\$229,501.00
ROYAL GOLD INC.	6,690	\$575,607.60
RPM INC-OHIO	7,210	\$370,161.40
RR DONNELLEY & SONS	15,353	\$158,135.90
RUDOLPH TECHNOLOGIES, INC	7,210	\$189,623.00
RYDER SYSTEM, INC.	5,930	\$501,381.50
S & T BANCORP INC	1,570	\$62,140.60
SABRA HEALTHCARE REIT	8,809	\$193,269.46
SABRE CORP	10,580	\$191,498.00
SAFETY INS GROUP INC.	1,830	\$139,629.00
SAIA INC.	1,410	\$88,336.50
SALLY BEAUTY HOLDING INC	7,800	\$152,724.00
SANDERSON FARMS INC.	2,990	\$482,944.80
SANMINA CORP	11,330	\$420,909.50
SAUL CENTERS INC	1,280	\$79,244.80
SCAN SOURCE INC.	8,810	\$384,556.50

NAME	SHARES	MARKET VALUE
SCHOLASTIC CORP	4,590	\$170,748.00
SCHULMAN INC	1,830	\$62,494.50
SCICLONE PHARMACEUTICALS	19,810	\$221,872.00
SCIENCE APPLICATIONS INTL	4,170	\$278,764.50
SCRIPPS CO	2,860	\$54,654.60
SEACOR HOLDINGS, INC.	1,590	\$73,314.90
SEI CORP	6,800	\$415,208.00
SELECT COMFORT CORP.	2,420	\$75,141.00
SELECT MEDICAL HLDS	25,260	\$484,992.00
SELECTIVE INSURANCE GROUP	5,410	\$291,328.50
SEMTECH CORP.	3,380	\$126,919.00
SENECA FOODS CORP.	10,130	\$349,485.00
SENIOR HOUSING PROP	14,200	\$277,610.00
SENSIENT TECHNOLOGIES	2,490	\$191,530.80
SERVICE CORP INT'L	11,300	\$389,850.00
SERVISFIRST BANCSHARES IN	6,600	\$256,410.00
SHAKE SHACK INC	1,440	\$47,851.20
SHOE CARNIVAL INC.	8,160	\$182,620.80
SHUTTERFLY, INC.	5,830	\$282,638.40
SHUTTERSTOCK INC	5,280	\$175,771.20
SIGNATURE BANK	3,370	\$431,494.80
SILGAN HOLDINGS	4,060	\$119,485.80
SILICON LABORATORIES	2,590	\$206,941.00
SIMMONS FIRST NATIONAL	2,120	\$122,748.00
SIMPSON MANUFACTURING	3,660	\$179,486.40
SKECHERS USA INC.	13,910	\$349,001.90
SKYWEST INC.	9,070	\$398,173.00
SLM CORP.	39,110	\$448,591.70
SM ENERGY CO	5,960	\$105,730.40
SNYDERS-LANCE INC.	4,480	\$170,867.20
SOLAREGE TECHNOLOGIES	5,530	\$157,881.50
SONIC AUTOMOTIVE, INC.	13,380	\$272,952.00
SONIC CORP.	3,470	\$88,311.50
SONOCO PRODUCTS CO.	4,710	\$237,619.50
SOTHEBY'S	4,610	\$212,567.10
SOUTH JERSEY INDUSTRIES,	7,180	\$247,925.40
SOUTHSIDE BANCSHARES	3,724	\$135,404.64
SOUTHWEST GAS HOLDINGS IN	4,310	\$334,542.20

NAME	SHARES	MARKET VALUE
SOUTHWESTERN ENERGY CO.	23,870	\$145,845.70
SPARTANNASH CO	9,224	\$243,236.88
SPECTRUM PHARMACEUTICALS	2,900	\$40,803.00
SPIRE INC	2,780	\$207,527.00
SPOK HOLDINGS INC	5,780	\$88,723.00
SPROUTS FARMERS MARKETS	7,830	\$146,969.10
SPS COMMERCE, INC.	2,740	\$155,385.40
SPX CORP.	2,210	\$64,841.40
SPX FLOW INC	2,440	\$94,086.40
SRC ENERGY INC	11,210	\$108,400.70
STAMPS.COM, INC.	2,150	\$435,697.50
STANDARD MOTOR PRODUCTS	1,230	\$59,347.50
STANDEX INTERNATIONAL	850	\$90,270.00
STEEL DYNAMICS, INC.	12,990	\$447,765.30
STEPAN CO.	1,270	\$106,248.20
STERIS PLC	4,780	\$422,552.00
STERLING BANCORP/DE	9,048	\$223,033.20
STEVEN MADDEN LTD	3,247	\$140,595.10
STEWART INFO SERVICES CRP	4,260	\$160,857.60
STIFEL FINANCIAL CORP.	6,045	\$323,165.70
STRAYER EDUCATION, INC.	792	\$69,117.84
STURM, RUGER & CO.	1,180	\$61,006.00
SUCAMPO PHARMACEUTICALS	8,900	\$105,020.00
SUMMIT HOTEL PROPERTIES	15,130	\$241,928.70
SUNCOKE ENERGY INC.	9,110	\$83,265.40
SUPER MICRO COMPUTER, INC	1,790	\$39,559.00
SUPERIOR ENERGY	7,690	\$82,129.20
SUPERIOR INDUSTRIES INC	5,010	\$83,416.50
SUPERNUS PHARMACEUTICALS	14,400	\$576,000.00
SUPERVALU, INC.	5,721	\$124,431.75
SURMODICS INC.	4,300	\$133,300.00
SVB FINANCIAL GROUP	3,210	\$600,558.90
SYKES ENTERPRISES INC	5,150	\$150,174.00
SYNAPTICS, INC.	2,060	\$80,710.80
SYNCHRONOSS TECH INC.	6,620	\$61,764.60
SYNNEX CORPORATION	3,520	\$445,315.20
SYNOVUS FINANCIAL CORP	6,302	\$290,270.12
TAILORED BRANDS INC	2,790	\$40,287.60

NAME	SHARES	MARKET VALUE
TANGER FACTORY OUTLET CTR	6,890	\$168,253.80
TAUBMAN CENTERS INC.	4,590	\$228,123.00
TCF FINANCIAL CORP	8,990	\$153,189.60
TEAM, INC.	1,770	\$23,629.50
TECH DATA CORP.	5,430	\$482,455.50
TEGNA INC COM	14,410	\$192,085.30
TELEDYNE TECH.	2,390	\$380,440.20
TELEFLEX, INC.	2,663	\$644,366.11
TELEPHONE & DATA SYSTEMS	14,720	\$410,540.80
TELETECH HOLDINGS, INC.	940	\$39,245.00
TEMPUR SEALY INTL INC	2,850	\$183,882.00
TENNANT CO.	1,080	\$71,496.00
TERADYNE, INC.	10,420	\$388,561.80
TERDATA CORP.	6,900	\$233,151.00
TEREX CORP.	11,030	\$496,570.60
TESCO CORP	3,670	\$20,001.50
TETRA TECH, INC.	9,350	\$435,242.50
TETRA TECHNOLOGIES, INC.	4,190	\$11,983.40
TEXAS CAPITAL	3,100	\$265,980.00
THE BRINKS CO.	2,830	\$238,427.50
THE FINISH LINE, INC.	8,797	\$105,827.91
THE GEO GROUP INC	6,654	\$178,992.60
THE MEDICINES COMPANY	4,160	\$154,086.40
THE SCOTTS MIRACLE-GRO CO	2,620	\$255,030.80
THE TILE SHOP HOLDINGS	7,350	\$93,345.00
THE WENDY'S COMPANY	21,200	\$329,236.00
THOR INDUSTRIES, INC.	5,140	\$647,177.40
TIME INC	18,430	\$248,805.00
TIMKEN CO.	3,850	\$186,917.50
TIMKENSTEEL CORP	7,565	\$124,822.50
TITAN INTERNATIONAL INC	2,910	\$29,536.50
TIVITY HEALTH INC	2,180	\$88,944.00
TIVO CORP	23,733	\$471,100.05
TOLL BROTHERS INC	13,890	\$576,018.30
TOMPKINS TRUSTCO	2,129	\$183,392.06
TOOTSIE ROLL INDUSTRIES	986	\$37,468.00
TOPBUILD CORP	7,650	\$498,550.50
TORO CO.	7,900	\$490,274.00

NAME	SHARES	MARKET VALUE
TRANSOCEAN, LTD.	43,500	\$468,060.00
TREDEGAR INDUSTRIES, INC.	1,590	\$28,620.00
TREEHOUSE FOODS INC.	5,770	\$390,802.10
TREX COMPANY INC.	5,940	\$535,015.80
TRI POINTE GROUP INC	21,690	\$299,538.90
TRIMBLE INC	12,980	\$509,465.00
TRINITY INDUSTRIES	15,310	\$488,389.00
TRIUMPH GROUP INC.	2,960	\$88,060.00
TRUEBLUE INC.	10,520	\$236,174.00
TRUSTCO BANK CORP.	3,990	\$35,511.00
TRUSTMARK CORP.	4,470	\$148,046.40
TTM TECHNOLOGIES	22,180	\$340,906.60
TUPPERWARE CORP	2,990	\$184,841.80
TYLER TECHNOLOGIES INC.	2,180	\$380,017.60
UGI CORP.	9,280	\$434,860.80
ULTIMATE SOFTWARE GROUP	2,598	\$492,580.80
UMB FINANCIAL CORP.	2,830	\$210,806.70
UMPQUA HOLDINGS CORP.	14,270	\$278,407.70
UNIFI INC.	3,890	\$138,600.70
UNIFIRST CORP.	1,160	\$175,740.00
UNIT CORP.	2,960	\$60,916.80
UNITED BANKSHARES INC	7,243	\$269,077.45
UNITED COMMUNITY BANKS GA	7,752	\$221,242.08
UNITED FIRE GROUP INC.	3,710	\$169,992.20
UNITED INSURANCE HOLDINGS	16,250	\$264,875.00
UNITED NATURAL FOODS INC.	8,620	\$358,505.80
UNITED STATES STEEL CORP.	9,520	\$244,283.20
UNITED THERAPEUTICS CORP	2,563	\$300,357.97
UNITI GROUP INC	16,114	\$236,231.24
UNIVERSAL ELECTRONICS	2,670	\$169,278.00
UNIVERSAL FOREST PRODUCTS	1,430	\$140,368.80
UNIVERSAL HEALTH REALTY	1,070	\$80,774.30
UNIVERSAL INS HOLD	10,430	\$239,890.00
URBAN EDGE PROPERTIES	4,870	\$117,464.40
URBAN OUTFITTERS INC	13,500	\$322,650.00
URSTADT BIDDLE PROP - CLASS A	3,690	\$80,073.00
US CONCRETE INC	1,020	\$77,826.00
US ECOLOGY, INC.	5,320	\$286,216.00

NAME	SHARES	MARKET VALUE
US PHYSICAL THERAPY INC	2,520	\$154,854.00
US SILICA HOLDINGS INC.	4,680	\$145,407.60
VALLEY NATIONAL BANCORP	12,762	\$153,782.10
VALMONT INDUSTRIES, INC.	1,500	\$237,150.00
VALVOLINE INC	10,366	\$243,082.70
VAREX IMAGING CORP	2,050	\$69,372.00
VASCO DATA SECURITY INTL	1,490	\$17,954.50
VECTREN CORP.	4,500	\$295,965.00
VEECO INSTRUMENTS INC	2,669	\$57,116.60
VERA BRADLEY, INC.	2,510	\$22,113.10
VERIFONE SYSTEMS INC	5,250	\$106,470.00
VERITIV CORP	5,910	\$192,075.00
VERSUM MATERIALS	5,750	\$223,215.00
VIAD CORPORATION	7,490	\$456,141.00
VIASAT INC.	3,360	\$216,115.20
VIAVI SOLUTIONS INC	9,570	\$90,532.20
VICOR CORPORATION	8,590	\$202,724.00
VIRTUS INVESTMENT	597	\$69,281.85
VIRTUSA CORPORATION	6,180	\$233,480.40
VISHAY INTERTECHNOLOGY	15,180	\$285,384.00
VISTA OUTDOOR INC	3,620	\$83,042.80
VITAMIN SHOPPE, INC.	10,230	\$54,730.50
VONGAGE HOLDINGS CORP.	4,630	\$37,688.20
W. H. BRADY COMPANY	2,510	\$95,254.50
W.R. BERKLEY CORP.	7,480	\$499,215.20
WABASH NATIONAL CORP	16,710	\$381,322.20
WABTEC	4,770	\$361,327.50
WADDELL & REED FINANCIAL	7,210	\$144,704.70
WAGEWORKS INC.	5,260	\$319,282.00
WALKER & DUNLOP INC	6,580	\$344,331.40
WASHINGTON FED INC	6,960	\$234,204.00
WASHINGTON PRIME GROUP	7,720	\$64,307.60
WATSCO, INC.	1,910	\$307,643.70
WATTS WATER TECH, INC.	1,620	\$112,104.00
WD-40 CO.	940	\$105,186.00
WEBSTER FINANCIAL CORP	5,860	\$307,943.00
WEINGARTEN REALTY	10,500	\$333,270.00
WELLCARE GROUP, INC.	4,210	\$723,025.40

NAME	SHARES	MARKET VALUE
WERNER ENTERPRISES INC	4,580	\$167,399.00
WEST PHARMACEUTICAL SVCS	4,270	\$411,030.20
WESTAMERICA BANCORP	1,620	\$96,454.80
WESTAR ENERGY INC	7,250	\$359,600.00
WEX US	2,520	\$282,794.40
WGL HOLDINGS, INC.	2,730	\$229,866.00
WILEY JOHN AND SONS	2,710	\$144,985.00
WILLIAM LYON HOMES	1,290	\$29,657.10
WILLIAMS-SONOMA INC.	4,780	\$238,330.80
WINGSTOP INC	9,260	\$307,895.00
WINNEBAGO INDUSTRIES, INC	5,890	\$263,577.50
WINTRUST FINANCIAL CORP.	3,580	\$280,349.80
WISDOMTREE INVESTMENTS	6,900	\$70,242.00
WOLVERINE WORLD WIDE, INC	6,250	\$180,312.50
WOODWARD INC	4,250	\$329,842.50
WORLD ACCEPTANCE	2,900	\$240,381.00
WORLD FUEL SERVICES CORP.	9,770	\$331,300.70
WORLD WRESTLING ENT INC.	7,400	\$174,270.00
WORTHINGTON INDS., INC.	4,800	\$220,800.00
WPX ENERGY INC.	19,770	\$227,355.00
XO GROUP INC	1,580	\$31,078.60
XPERI CORP	8,310	\$210,243.00
ZEBRA TECHNOLOGIES	4,170	\$452,778.60
ZUMIEZ, INC.	7,600	\$137,560.00

This complete list of portfolio holdings is as of the date above and is subject to change daily. This is not intended as a recommendation, offer or solicitation for the purchase or sale of any financial instrument. References to securities are for illustrative purposes only.

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