

PERFORMANCE RETURNS FOR TOTAL

2nyste10 - New York State Teachers Retirement

From 12/31/2018 to 01/31/2019

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 01/31/2019
Total Portfolio	11.43	11.43	11.43	-9.07	0.60	10.32	5.74	6.25	10.53	10.56	9.40			9.94	11.43
Total Equities	11.94	11.94	11.94	-9.48	0.40									0.45	11.94
Total Cash	0.23	0.23	0.23	2.03	2.89									2.77	0.23
Russell 2000 Value	10.94	10.94	10.94	-4.51	2.47	13.76	7.31	6.62	9.05	10.19	8.96	10.96	13.28	9.55	10.94

PERFORMANCE RETURNS FOR TOTAL

2nyste10 - New York State Teachers Retirement

From 12/31/2018 to 01/31/2019

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 01/31/2019
Total Portfolio	11.43	11.43	11.43	-9.62	0.02	9.76	5.22	5.72	9.97	10.00	8.84			9.39	11.43
Total Equities	11.94	11.94	11.94	-9.48	0.40									0.45	11.94
Total Cash	0.23	0.23	0.23	2.03	2.89									2.77	0.23
Russell 2000 Value	10.94	10.94	10.94	-4.51	2.47	13.76	7.31	6.62	9.05	10.19	8.96	10.96	13.28	9.55	10.94

Transactions Listing

FROM Trade Date 12/31/2018 TO 01/31/2019

						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	AAWW		372	51.273	19,077.09	0.00	SEAPORT	0.010000	3.72	0.00	USD	1.0000000	000009	1/28/2019	153820
1131						19,077.09	0.00	0.00	3.72		0.00	USD	1.0000000	19,077.09	1/30/2019	
2nyste10	Buy	AAWW		1069	51.048	54,580.57	0.00	SEAPORT	0.010000	10.69	0.00	USD	1.0000000	000009	1/29/2019	153994
1131						54,580.57	0.00	0.00	10.69		0.00	USD	1.0000000	54,580.57	1/31/2019	
2nyste10	Buy	AAWW		572	50.906	29,123.78	0.00	SEAPORT	0.010000	5.72	0.00	USD	1.0000000	000009	1/30/2019	154298
1131						29,123.78	0.00	0.00	5.72		0.00	USD	1.0000000	29,123.78	2/1/2019	
2nyste10	Buy	ANIP		191	45.171	8,629.59	0.00	WSA	0.010000	1.91	0.00	USD	1.0000000	000009	1/2/2019	149244
1131						8,629.59	0.00	0.00	1.91		0.00	USD	1.0000000	8,629.59	1/4/2019	
2nyste10	Buy	ANIP		230	46.043	10,592.26	0.00	WSA	0.010000	2.30	0.00	USD	1.0000000	000009	1/3/2019	149760
1131						10,592.26	0.00	0.00	2.30		0.00	USD	1.0000000	10,592.26	1/7/2019	
2nyste10	Buy	CASH		2885	24.24	69,962.12	0.00	PEN	0.010000	28.85	0.00	USD	1.0000000	000009	1/29/2019	153995
1131						69,962.12	0.00	0.00	28.85		0.00	USD	1.0000000	69,962.12	1/31/2019	
2nyste10	Buy	CASH		2074	23.831	49,445.20	0.00	PEN	0.010000	20.74	0.00	USD	1.0000000	000009	1/30/2019	154299
1131						49,445.20	0.00	0.00	20.74		0.00	USD	1.0000000	49,445.20	2/1/2019	
2nyste10	Buy	CASH		2550	23.44	59,797.50	0.00	PEN	0.010000	25.50	0.00	USD	1.0000000	000009	1/31/2019	154735
1131						59,797.50	0.00	0.00	25.50		0.00	USD	1.0000000	59,797.50	2/4/2019	
2nyste10	Buy	JAG		9034	10.311	93,239.01	0.00	SEAPORT	0.010000	90.34	0.00	USD	1.0000000	000009	1/9/2019	150751
1131						93,239.01	0.00	0.00	90.34		0.00	USD	1.0000000	93,239.01	1/11/2019	
2nyste10	Buy	MUR		5362	27.241	146,117.18	0.00	CITI	0.010000	53.62	0.00	USD	1.0000000	000009	1/9/2019	150753
1131						146,117.18	0.00	0.00	53.62		0.00	USD	1.0000000	146,117.18	1/11/2019	
2nyste10	Buy	PDCE		1358	34.375	46,694.29	0.00	SEAPORT	0.010000	13.58	0.00	USD	1.0000000	000009	1/9/2019	150754
1131						46,694.29	0.00	0.00	13.58		0.00	USD	1.0000000	46,694.29	1/11/2019	
2nyste10	Buy	RUTH		837	22.652	18,967.68	0.00	WSA	0.010000	8.37	0.00	USD	1.0000000	000009	1/2/2019	149247
1131						18,967.68	0.00	0.00	8.37		0.00	USD	1.0000000	18,967.68	1/4/2019	
2nyste10	Buy	RUTH		1416	22.651	32,088.26	0.00	WSA	0.010000	14.16	0.00	USD	1.0000000	000009	1/3/2019	149763
1131						32,088.26	0.00	0.00	14.16		0.00	USD	1.0000000	32,088.26	1/7/2019	
2nyste10	Buy	RUTH		1020	23.949	24,438.18	0.00	WSA	0.010000	10.20	0.00	USD	1.0000000	000009	1/8/2019	150493
1131						24,438.18	0.00	0.00	10.20		0.00	USD	1.0000000	24,438.18	1/10/2019	
2nyste10	Buy	RUTH		1021	24.09	24,606.30	0.00	WSA	0.010000	10.21	0.00	USD	1.0000000	000009	1/9/2019	150755
1131						24,606.30	0.00	0.00	10.21		0.00	USD	1.0000000	24,606.30	1/11/2019	
2nyste10	Buy	RUTH		340	23.993	8,160.88	0.00	WSA	0.010000	3.40	0.00	USD	1.0000000	000009	1/10/2019	150983
1131						8,160.88	0.00	0.00	3.40		0.00	USD	1.0000000	8,160.88	1/14/2019	

Transactions Listing

FROM Trade Date 12/31/2018 TO 01/31/2019

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Account	Trans Type	Identifier	Secondary Sec. Name	Shares/PAR	Price	Portfolio	Portfolio	Broker	CR	Amount	Port.	FX	USD/Curr	Cash Acct	TD	Ref #
INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyste10	Buy	RUTH		1211	23.98	29,052.37	0.00	WSA	0.010000	12.11	0.00	USD	1.0000000	000009	1/11/2019	151170
1131						29,052.37	0.00	0.00	12.11		0.00	USD	1.0000000	29,052.37	1/15/2019	
2nyste10	Distribution	000009		2.83	1.00	2.83	2.83	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/2/2019	149562
1131				Free Delivery of CADE		2.83	2.83	0.00	0.00		0.00	USD	1.0000000	2.83	1/2/2019	149561
2nyste10	Distribution	000009		12.17	1.00	12.17	12.17	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/2/2019	149662
1131				Free Delivery of IBTX		12.17	12.17	0.00	0.00		0.00	USD	1.0000000	12.17	1/2/2019	149661
2nyste10	Free Delivery	CADE		0.167999999997846	16.85	2.83	3.02	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/2/2019	149561
1131				Sell Fractions		2.83	3.02	0.00	0.00		0.00	USD	1.0000000	2.83	1/2/2019	149562
2nyste10	Free Delivery	IBTX		0.25	48.69	12.17	11.54	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/2/2019	149661
1131				Sell Fractions		12.17	11.54	0.00	0.00		0.00	USD	1.0000000	12.17	1/2/2019	149662
2nyste10	Income	000009	CENTERSTATE BANKS INC	1928.8	0.00	1,928.80	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/31/2018	147695
1131			CSFL	Div Accrued for CSFL		1,928.80	0.00	0.00	0.00		0.00	USD	1.0000000	1,928.80	12/31/2018	
2nyste10	Income	000009	NATIONAL STORAGE AFFILIATES TRUST	3682.5	0.00	3,682.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/31/2018	147938
1131			NSA	Div Accrued for NSA		3,682.50	0.00	0.00	0.00		0.00	USD	1.0000000	3,682.50	12/31/2018	
2nyste10	Income	000009	META FINANCIAL GROUP, INC.	225.15	0.00	225.15	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/2/2019	148545
1131			CASH	Div Accrued for CASH		225.15	0.00	0.00	0.00		0.00	USD	1.0000000	225.15	1/2/2019	
2nyste10	Income	000009	NEW JERSEY RESOURCES CORPORATION	1184.92	0.00	1,184.92	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/2/2019	148597
1131			NJR	Div Accrued for NJR		1,184.92	0.00	0.00	0.00		0.00	USD	1.0000000	1,184.92	1/2/2019	
2nyste10	Income	000009	SPIRE, INC	1974.21	0.00	1,974.21	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/3/2019	149427
1131			SR	Div Accrued for SR		1,974.21	0.00	0.00	0.00		0.00	USD	1.0000000	1,974.21	1/3/2019	
2nyste10	Income	000009		2536.55	0.00	2,536.55	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/2/2019	149675
1131				Interest		2,536.55	0.00	0.00	0.00		0.00	USD	1.0000000	2,536.55	1/2/2019	
2nyste10	Income	000009	CAROLINA FINANCIAL	298.97	0.00	298.97	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/4/2019	149795
1131			CARO	Div Accrued for CARO		298.97	0.00	0.00	0.00		0.00	USD	1.0000000	298.97	1/4/2019	
2nyste10	Income	000009	HERITAGE INSURANCE HOLDINGS, INC	1724.52	0.00	1,724.52	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/4/2019	149816
1131			HRTG	Div Accrued for HRTG		1,724.52	0.00	0.00	0.00		0.00	USD	1.0000000	1,724.52	1/4/2019	

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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	SIMMONS FIRST NATIONAL CORPORATION CLASS A	820.35	0.00	820.35	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/4/2019	149837
1131			SFNC	Div Accrued for SFNC		820.35	0.00	0.00	0.00		0.00	USD	1.0000000	820.35	1/4/2019	
2nyste10	Income	000009	SKYWEST INC	814.6	0.00	814.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/7/2019	149968
1131			SKYW	Div Accrued for SKYW		814.60	0.00	0.00	0.00		0.00	USD	1.0000000	814.60	1/7/2019	
2nyste10	Income	000009	UNITED CMNTY BKS GA CAP STK	2195.84	0.00	2,195.84	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/7/2019	149983
1131			UCBI	Div Accrued for UCBI		2,195.84	0.00	0.00	0.00		0.00	USD	1.0000000	2,195.84	1/7/2019	
2nyste10	Income	000009	BELDEN, INC.	120.7	0.00	120.70	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/8/2019	150243
1131			BDC	Div Accrued for BDC		120.70	0.00	0.00	0.00		0.00	USD	1.0000000	120.70	1/8/2019	
2nyste10	Income	000009	QTS REALTY TRUST INC	3501.4	0.00	3,501.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/8/2019	150294
1131			QTS	Div Accrued for QTS		3,501.40	0.00	0.00	0.00		0.00	USD	1.0000000	3,501.40	1/8/2019	
2nyste10	Income	000009	ACADIA REALTY TRUST	4273.08	0.00	4,273.08	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/15/2019	151278
1131			AKR	Div Accrued for AKR		4,273.08	0.00	0.00	0.00		0.00	USD	1.0000000	4,273.08	1/15/2019	
2nyste10	Income	000009	JERNIGAN CAPITAL, INC.	7073.85	0.00	7,073.85	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/15/2019	151537
1131			JCAP	Div Accrued for JCAP		7,073.85	0.00	0.00	0.00		0.00	USD	1.0000000	7,073.85	1/15/2019	
2nyste10	Income	000009	PORTLAND GENERAL	1650.1	0.00	1,650.10	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/15/2019	151712
1131			POR	Div Accrued for POR		1,650.10	0.00	0.00	0.00		0.00	USD	1.0000000	1,650.10	1/15/2019	
2nyste10	Income	000009	REXFORD INDUSTRIAL REALTY	2271.36	0.00	2,271.36	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/15/2019	151733
1131			REXR	Div Accrued for REXR		2,271.36	0.00	0.00	0.00		0.00	USD	1.0000000	2,271.36	1/15/2019	
2nyste10	Income	000009	UMPQUA HOLDINGS CORP	3235.47	0.00	3,235.47	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/15/2019	151881
1131			UMPQ	Div Accrued for UMPQ		3,235.47	0.00	0.00	0.00		0.00	USD	1.0000000	3,235.47	1/15/2019	
2nyste10	Income	000009	QUANTA SERVICES INC.	373.04	0.00	373.04	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/16/2019	151970
1131			PWR	Div Accrued for PWR		373.04	0.00	0.00	0.00		0.00	USD	1.0000000	373.04	1/16/2019	
2nyste10	Income	000009	PEBBLEBROOK HOTEL	2806.86	0.00	2,806.86	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/15/2019	152154
1131			PEB	Div Accrued for PEB		2,806.86	0.00	0.00	0.00		0.00	USD	1.0000000	2,806.86	1/15/2019	

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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	CYPRESS SEMICONDUCTOR	3202.43	0.00	3,202.43	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/17/2019	152674
1131			CY	Div Accrued for CY		3,202.43	0.00	0.00	0.00		0.00	USD	1.0000000	3,202.43	1/17/2019	
2nyste10	Income	000009	BANNER CORP	2174.74	0.00	2,174.74	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/18/2019	153002
1131			BANR	Div Accrued for BANR		2,174.74	0.00	0.00	0.00		0.00	USD	1.0000000	2,174.74	1/18/2019	
2nyste10	Income	000009	PREFERRED BANK	1588.8	0.00	1,588.80	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/22/2019	153051
1131			PFBC	Div Accrued for PFBC		1,588.80	0.00	0.00	0.00		0.00	USD	1.0000000	1,588.80	1/22/2019	
2nyste10	Income	000009	PEBBLEBROOK HOTEL	1497.02	0.00	1,497.02	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/16/2019	153426
1131			PEB	Div Accrued for PEB		1,497.02	0.00	0.00	0.00		0.00	USD	1.0000000	1,497.02	1/16/2019	
2nyste10	Income	000009	INDEPENDENCE REALTY TRUST, INC.	7351.02	0.00	7,351.02	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/24/2019	153586
1131			IRT	Div Accrued for IRT		7,351.02	0.00	0.00	0.00		0.00	USD	1.0000000	7,351.02	1/24/2019	
2nyste10	Income	000009	IBERIABANK CORP	2566.19	0.00	2,566.19	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/25/2019	153669
1131			IBKC	Div Accrued for IBKC		2,566.19	0.00	0.00	0.00		0.00	USD	1.0000000	2,566.19	1/25/2019	
2nyste10	Income	000009	PATTERSON COMPANIES, INC.	2036.06	0.00	2,036.06	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/25/2019	153683
1131			PDCO	Div Accrued for PDCO		2,036.06	0.00	0.00	0.00		0.00	USD	1.0000000	2,036.06	1/25/2019	
2nyste10	Income	000009		3.05	0.00	3.05	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/23/2019	153717
1131				RHUMBLINE PASSIVE RUSSELL,12739A100,FRAC TION,18RRE		3.05	0.00	0.00	0.00		0.00	USD	1.0000000	3.05	1/23/2019	
2nyste10	Income	000009		12.87	0.00	12.87	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/23/2019	153718
1131				RHUMBLINE PASSIVE RUSSELL,12739A100,FRAC TION,18RRE		12.87	0.00	0.00	0.00		0.00	USD	1.0000000	12.87	1/23/2019	
2nyste10	Income	000009	B&G FOODS, INC	4398.98	0.00	4,398.98	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/30/2019	154027
1131			BGS	Div Accrued for BGS		4,398.98	0.00	0.00	0.00		0.00	USD	1.0000000	4,398.98	1/30/2019	
2nyste10	Income	000009	CABOT MICROELECTRONICS CORPORATION	198.4	0.00	198.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/30/2019	154090
1131			CCMP	Div Accrued for CCMP		198.40	0.00	0.00	0.00		0.00	USD	1.0000000	198.40	1/30/2019	
2nyste10	Income	000009	EMCOR GROUP INC	287.76	0.00	287.76	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/30/2019	154112
1131			EME	Div Accrued for EME		287.76	0.00	0.00	0.00		0.00	USD	1.0000000	287.76	1/30/2019	
2nyste10	Income	000009	SYNNEX CORP	1279.5	0.00	1,279.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/31/2019	154456
1131			SNX	Div Accrued for SNX		1,279.50	0.00	0.00	0.00		0.00	USD	1.0000000	1,279.50	1/31/2019	

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyste10	Sell	DK		5586	31.47	175,732.71	260,604.89	PEN	0.010000	55.86	0.00	USD	1.0000000	000009	1/9/2019	150750
1131						175,732.71	260,604.89	2.29	55.86		0.00	USD	1.0000000	175,732.71	1/11/2019	
2nyste10	Sell	FUL		2622	43.277	113,443.81	138,789.67	PEN	0.010000	26.22	0.00	USD	1.0000000	000009	1/16/2019	152523
1131						113,443.81	138,789.67	1.48	26.22		0.00	USD	1.0000000	113,443.81	1/18/2019	
2nyste10	Sell	HTBK		689	11.574	7,967.14	10,813.64	SANDLER	0.010000	6.89	0.00	USD	1.0000000	000009	1/2/2019	149245
1131						7,967.14	10,813.64	0.11	6.89		0.00	USD	1.0000000	7,967.14	1/4/2019	
2nyste10	Sell	HTLF		584	46.406	27,095.09	19,914.20	PEN	0.010000	5.84	0.00	USD	1.0000000	000009	1/29/2019	153996
1131						27,095.09	19,914.20	0.35	5.84		0.00	USD	1.0000000	27,095.09	1/31/2019	
2nyste10	Sell	HTLF		601	45.725	27,474.60	20,479.13	PEN	0.010000	6.01	0.00	USD	1.0000000	000009	1/30/2019	154300
1131						27,474.60	20,479.13	0.36	6.01		0.00	USD	1.0000000	27,474.60	2/1/2019	
2nyste10	Sell	HTLF		1472	45.184	66,494.83	50,048.87	PEN	0.010000	14.72	0.00	USD	1.0000000	000009	1/31/2019	154736
1131						66,494.83	50,048.87	0.86	14.72		0.00	USD	1.0000000	66,494.83	2/4/2019	
2nyste10	Sell	MOD		954	10.811	10,304.31	14,793.39	SEAPORT	0.010000	9.54	0.00	USD	1.0000000	000009	1/2/2019	149761
1131				Correction from DTC Station		10,304.31	14,793.39	0.13	9.54		0.00	USD	1.0000000	10,304.31	1/4/2019	
2nyste10	Sell	MOD		3205	10.53	33,714.56	49,698.98	SEAPORT	0.010000	32.05	0.00	USD	1.0000000	000009	1/3/2019	149762
1131						33,714.56	49,698.98	0.44	32.05		0.00	USD	1.0000000	33,714.56	1/7/2019	
2nyste10	Sell	MOD		5103	10.881	55,472.97	78,039.46	SEAPORT	0.010000	51.03	0.00	USD	1.0000000	000009	1/4/2019	150161
1131				Correction from DTC Station		55,472.97	78,039.46	0.72	51.03		0.00	USD	1.0000000	55,472.97	1/8/2019	
2nyste10	Sell	MOD		1305	11.423	14,894.30	15,841.01	SEAPORT	0.010000	13.05	0.00	USD	1.0000000	000009	1/7/2019	150491
1131				Correction from DTC Station		14,894.30	15,841.01	0.19	13.05		0.00	USD	1.0000000	14,894.30	1/9/2019	
2nyste10	Sell	MOD		2240	11.877	26,581.28	26,716.33	SEAPORT	0.010000	22.40	0.00	USD	1.0000000	000009	1/8/2019	150492
1131						26,581.28	26,716.33	0.35	22.40		0.00	USD	1.0000000	26,581.28	1/10/2019	
2nyste10	Sell	MOD		1032	12.144	12,522.02	12,184.98	SEAPORT	0.010000	10.32	0.00	USD	1.0000000	000009	1/9/2019	150981
1131				Correction from DTC Station		12,522.02	12,184.98	0.16	10.32		0.00	USD	1.0000000	12,522.02	1/11/2019	
2nyste10	Sell	MOD		711	12.298	8,736.30	8,159.50	SEAPORT	0.010000	7.11	0.00	USD	1.0000000	000009	1/10/2019	151168
1131				Correction from DTC Station		8,736.30	8,159.50	0.11	7.11		0.00	USD	1.0000000	8,736.30	1/14/2019	
2nyste10	Sell	MOD		800	12.301	9,832.99	9,180.88	SEAPORT	0.010000	8.00	0.00	USD	1.0000000	000009	1/11/2019	151169
1131						9,832.99	9,180.88	0.13	8.00		0.00	USD	1.0000000	9,832.99	1/15/2019	
2nyste10	Sell	TTEK		1060	49.355	52,305.23	27,883.93	PEN	0.010000	10.60	0.00	USD	1.0000000	000009	1/28/2019	153821
1131						52,305.23	27,883.93	0.68	10.60		0.00	USD	1.0000000	52,305.23	1/30/2019	

Transactions Listing

FROM Trade Date 12/31/2018 TO 01/31/2019

						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	Sell	TTEK		1729	48.995	84,693.27	45,294.78	PEN	0.010000	17.29	0.00	USD	1.0000000	000009	1/29/2019	153997
1131						84,693.27	45,294.78	1.10	17.29		0.00	USD	1.0000000	84,693.27	1/31/2019	
2nyste10	Sell	TTEK		18	49.026	882.28	456.84	PEN	0.010000	0.18	0.00	USD	1.0000000	000009	1/30/2019	154301
1131						882.28	456.84	0.01	0.18		0.00	USD	1.0000000	882.28	2/1/2019	

Portfolio Holdings

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Global Portfolio Group - 2SCV, As of: 01/31/2019

Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	30,204,987.47	26,359,621.88	5,852.41
000009	PRINCIPAL CASH	000009	Liquid Assets		1,205,466.10		0.00
AAWW	ATLAS AIR WORLDWIDE HOLDINGS, INC.	049164205	Industrials	7,305	388,772.10	385,363.32	0.00
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	14,146	298,763.52	220,105.82	0.00
AKR	ACADIA REALTY TRUST	004239109	Real Estate	15,261	438,448.53	402,689.84	0.00
ANIP	ANI PHARMACEUTICALS, INC.	00182C103	Health Care	4,632	248,923.68	269,251.37	0.00
ASGN	ASGN INCORPORATED	00191U102	Industrials	3,207	202,008.93	121,242.22	0.00
ATKR	ATKORE INTERNATIONAL GROUP INC.	047649108	Industrials	13,099	303,765.81	316,433.30	0.00
AVX	AVX CORPORATION	002444107	Info. Technology	19,420	344,705.00	346,076.15	0.00
BANR	BANNER CORP	06652V208	Financials	5,723	312,132.42	78,169.10	0.00
BDC	BELDEN, INC.	077454106	Info. Technology	2,414	129,414.54	168,327.79	0.00
BGS	B&G FOODS, INC	05508R106	Consumer Staples	9,261	246,898.26	297,531.38	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	3,074	208,693.86	131,500.31	0.00
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	7,582	400,405.42	244,688.56	0.00
CACI	CACI INTERNATIONAL INC CLASS A	127190304	Info. Technology	2,098	350,743.64	258,765.97	0.00
CADE	CADENCE BANCORPORATION CLASS A	12739A100	Financials	23,907	448,256.25	336,064.26	0.00
CAKE	CHEESECAKE FACTORY INCORPORATED	163072101	Cons. Discretionary	3,192	143,256.96	174,147.66	0.00
CASH	META FINANCIAL GROUP, INC.	59100U108	Financials	12,012	282,882.60	350,020.49	0.00
CBZ	CBIZ INC	124805102	Industrials	26,157	512,677.20	233,846.46	0.00
CCMP	CABOT MICROELECTRONICS CORPORATION	12709P103	Info. Technology	496	50,537.44	42,846.34	0.00
CHFC	CHEMICAL FINANCIAL CORPORATION	163731102	Financials	4,397	195,490.62	251,963.69	0.00
CJ	C&J ENERGY SERVICES, INC	12674R100	Energy	7,211	115,880.77	248,613.84	0.00

Portfolio Holdings

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Global Portfolio Group - 2SCV, As of: 01/31/2019

Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
CMCO	COLUMBUS MCKINNON CORPORATION	199333105	Industrials	8,123	294,052.60	314,598.08	406.15
CNO	CNO FINANCIAL INC	12621E103	Financials	8,329	148,922.52	50,115.59	0.00
CPE	CALLON PETROLEUM CO	13123X102	Energy	50,747	413,080.58	475,574.08	0.00
CSFL	CENTERSTATE BANKS INC	15201P109	Financials	19,288	478,342.40	270,573.55	0.00
CY	CYPRESS SEMICONDUCTOR	232806109	Info. Technology	29,113	403,797.31	209,075.06	0.00
EBS	EMERGENT BIO SOLUTIONS INC.	29089Q105	Health Care	6,577	410,339.03	335,139.03	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	6,953	306,835.89	303,511.56	0.00
EGBN	EAGLE BANCORP, INC	268948106	Financials	8,469	464,778.72	490,604.77	0.00
EME	EMCOR GROUP INC	29084Q100	Industrials	3,597	234,632.31	101,730.00	0.00
ETM	ENTERCOM COMM CORP CL A	293639100	Communication Services	15,890	116,473.70	182,655.06	0.00
FIBK	FIRST INTERSTATE BANCSYSTEM	32055Y201	Financials	7,914	308,012.88	313,672.21	0.00
FNB	FNB CORP	302520101	Financials	40,848	475,879.20	443,022.54	0.00
FNSR	FINISAR CORPORATION	31787A507	Info. Technology	8,280	188,618.40	198,734.15	0.00
FOE	FERRO CORP	315405100	Materials	17,656	294,325.52	234,582.02	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	1,687	83,320.93	88,546.00	0.00
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	10,223	356,476.01	235,250.88	0.00
HGV	HILTON GRAND VA	43283X105	Cons. Discretionary	9,815	297,787.10	314,008.67	0.00
HRTG	HERITAGE INSURANCE HOLDINGS, INC	42727J102	Financials	28,742	417,333.84	405,775.21	0.00
HTLD	HEARTLAND EXPRESS, INC.	422347104	Industrials	17,338	346,933.38	337,737.02	0.00
HTLF	HEARTLAND FINL USA INC	42234Q102	Financials	356	16,148.16	12,075.20	0.00
IBKC	IBERIABANK CORP	450828108	Financials	6,259	462,477.51	384,724.82	0.00
IBTX	INDEPENDENT BANK GROUP, INC.	45384B106	Financials	2,261	119,290.36	104,230.31	0.00
IDA	IDACORP INC	451107106	Utilities	3,467	338,032.50	206,476.79	0.00

Portfolio Holdings

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Global Portfolio Group - 2SCV, As of: 01/31/2019

Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	40,839	426,767.55	399,825.92	0.00
JAG	JAGGED PEAK ENERGY, INC.	47009K107	Energy	27,774	292,460.22	346,730.63	0.00
JCAP	JERNIGAN CAPITAL, INC.	476405105	Real Estate	20,211	438,174.48	391,439.96	0.00
KAI	KADANT INC	48282T104	Industrials	4,674	398,692.20	166,600.87	1,028.28
KALU	KAISER ALUMINUM CORP	483007704	Materials	2,440	244,902.80	148,781.22	1,464.00
KOP	KOPPERS HOLDINGS INC.	50060P106	Materials	6,935	158,048.65	211,904.88	0.00
LTXB	LEGACYTEXAS FINANCIAL GROUP, INC.	52471Y106	Financials	9,680	385,651.20	379,801.59	0.00
MDR	MCDERMOTT INTERNATIONAL, INC.	580037703	Energy	17,012	150,045.84	245,422.30	0.00
MKSI	MKS INSTRUMENT INC	55306N104	Info. Technology	2,710	221,217.30	125,974.85	0.00
MMS	MAXIMUS, INC.	577933104	Info. Technology	2,362	165,647.06	157,139.14	0.00
MTRN	MATERION CORP	576690101	Materials	7,706	361,642.58	271,441.60	0.00
MUR	MURPHY OIL CORPORATION	626717102	Energy	5,362	146,650.70	146,117.18	0.00
MYRG	MYR GROUP INC	55405W104	Industrials	6,038	183,977.86	121,906.87	0.00
NJR	NEW JERSEY RESOURCES CORPORATION	646025106	Utilities	4,051	196,473.50	162,576.58	0.00
NRE	NORTHSTAR RLTY EUROPE CORP	66706L101	Real Estate	11,581	194,444.99	147,686.41	0.00
NSA	NATIONAL STORAGE AFFILIATES TRUST	637870106	Real Estate	12,275	357,202.50	196,404.16	0.00
NUVA	NUVASIVE, INC.	670704105	Health Care	3,150	157,941.00	176,387.84	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Communication Services	6,660	555,910.20	430,776.86	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	10,653	318,418.17	295,407.69	0.00
PAG	PENSKE AUTOMOTIVE GROUP, INC.	70959W103	Cons. Discretionary	6,592	309,032.96	303,393.97	0.00
PDCE	PDC ENERGY	69327R101	Energy	4,188	136,403.16	136,536.16	0.00
PDCO	PATTERSON COMPANIES, INC.	703395103	Health Care	7,831	174,552.99	184,916.62	0.00

Portfolio Holdings

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Global Portfolio Group - 2SCV, As of: 01/31/2019

Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
PEB	PEBBLEBROOK HOTEL	70509V100	Real Estate	11,326	362,998.30	419,909.47	0.00
PFBC	PREFERRED BANK	740367404	Financials	5,296	246,581.76	284,912.99	0.00
PGNX	PROGENICS PHARMA INC	743187106	Health Care	54,971	243,521.53	287,695.65	0.00
PLAB	PHOTRONICS INC	719405102	Info. Technology	12,805	136,885.45	128,940.42	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	2,746	154,105.52	103,005.25	0.00
PNFP	PINNACLE FINANCIAL PARTNERS, INC.	72346Q104	Financials	5,644	303,477.88	309,098.59	903.04
POR	PORTLAND GENERAL	736508847	Utilities	4,552	219,952.64	180,955.92	0.00
PPBI	PACIFIC PREMIER BANCORP	69478X105	Financials	10,016	297,976.00	303,725.97	0.00
PRGS	PROGRESS SOFTWARE CORP	743312100	Info. Technology	5,243	189,953.89	102,032.95	0.00
PRI	PRIMERICA	74164M108	Financials	2,640	296,656.80	148,296.46	0.00
PWR	QUANTA SERVICES INC.	74762E102	Industrials	9,326	329,580.84	314,446.02	0.00
QTS	QTS REALTY TRUST INC	74736A103	Real Estate	8,540	359,619.40	311,852.25	0.00
REI	RING ENERGY, INC.	76680V108	Energy	45,272	266,199.36	388,532.20	0.00
REXR	REXFORD INDUSTRIAL REALTY	76169C100	Real Estate	14,196	476,985.60	250,889.86	0.00
ROCK	GIBRALTAR INDS INC	374689107	Industrials	4,754	169,480.10	98,786.32	0.00
RUTH	RUTH'S HOSPITALITY GROUP, INC.	783332109	Cons. Discretionary	11,881	274,451.10	273,869.80	0.00
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	9,479	194,698.66	189,477.64	0.00
SF	STIFEL FINANCIAL CORP	860630102	Financials	5,017	240,163.79	285,176.85	0.00
SFNC	SIMMONS FIRST NATIONAL CORPORATION CLASS A	828730200	Financials	5,469	135,303.06	171,883.66	0.00
SIGI	SELECTIVE INS GROUP	816300107	Financials	6,369	387,999.48	218,059.13	0.00
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	7,826	233,058.28	241,510.67	0.00
SKYW	SKYWEST INC	830879102	Industrials	8,146	415,038.70	99,069.70	0.00
SNX	SYNNEX CORP	87162W100	Info. Technology	3,412	330,145.12	273,594.97	0.00
SR	SPIRE, INC	84857L101	Utilities	3,332	264,460.84	122,169.87	0.00

Portfolio Holdings

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Global Portfolio Group - 2SCV, As of: 01/31/2019

Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
SYNH	SYNEOS HEALTH, INC. CLASS A	87166B102	Health Care	6,932	353,809.28	278,089.65	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	9,740	296,680.40	292,274.59	0.00
TECD	TECH DATA CORPORATION	878237106	Info. Technology	1,907	182,366.41	175,244.33	0.00
TERP	TERRAFORM POWER, INC CLASS A	88104R209	Utilities	14,762	175,372.56	169,279.34	0.00
TIER	TIER REIT, INC.	88650V208	Real Estate	6,612	155,382.00	142,391.24	0.00
TKR	TIMKEN CO	887389104	Industrials	3,232	137,650.88	109,802.35	0.00
TMST	TIMKEN STEEL	887399103	Materials	10,555	134,365.15	132,826.70	0.00
TOWR	TOWER INTERNATIONAL, INC	891826109	Cons. Discretionary	6,713	195,281.17	154,537.22	0.00
TWNK	HOSTESS BRANDS, INC. CLASS A	44109J106	Consumer Staples	12,161	139,729.89	174,170.21	0.00
UBSH	UNION BANKSHARES CORPORATION	90539J109	Financials	14,234	449,225.04	488,127.76	0.00
UIS	UNISYS CORPORATION	909214306	Info. Technology	17,638	230,705.04	254,688.48	0.00
UMPQ	UMPQUA HOLDINGS CORP	904214103	Financials	15,407	272,395.76	302,434.76	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	5,570	269,420.90	156,890.17	0.00
WAIR	WESCO AIRCRAFT HOLDINGS, INC.	950814103	Industrials	18,434	161,113.16	214,029.49	0.00
WSM	WILLIAMS SONOMA INC	969904101	Cons. Discretionary	2,962	161,221.66	176,980.54	1,273.66
WTFC	WINTRUST FINL CORP	97650W108	Financials	3,505	249,345.70	103,257.67	0.00
WWW	WOLVERINE WORLD WIDE, INC.	978097103	Cons. Discretionary	9,716	333,355.96	284,004.90	777.28