

PERFORMANCE RETURNS FOR TOTAL

2nyste10 - New York State Teachers Retirement

From 02/28/2019 to 03/29/2019

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 03/29/2019
Total Portfolio	-1.55	14.19	14.19	-3.99	1.88	8.63	4.46	5.65	9.46	10.36	8.94			10.07	-1.55
Total Equities	-1.58	14.87	14.87	-4.19	1.70									1.58	-1.58
Total Cash	0.23	0.66	0.66	2.25	3.05									2.78	0.23
Russell 2000 Value	-2.88	11.93	11.93	0.17	2.62	10.86	5.89	5.59	8.26	9.61	8.22	9.53	14.12	9.48	-2.88

PERFORMANCE RETURNS FOR TOTAL

2nyste10 - New York State Teachers Retirement

From 02/28/2019 to 03/29/2019

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 03/29/2019
Total Portfolio	-1.55	14.04	14.04	-4.69	1.23	8.02	3.92	5.09	8.89	9.78	8.37			9.51	-1.55
Total Equities	-1.58	14.87	14.87	-4.19	1.70									1.58	-1.58
Total Cash	0.23	0.66	0.66	2.25	3.05									2.78	0.23
Russell 2000 Value	-2.88	11.93	11.93	0.17	2.62	10.86	5.89	5.59	8.26	9.61	8.22	9.53	14.12	9.48	-2.88

Transactions Listing

FROM Trade Date 02/28/2019 TO 03/29/2019

						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	AMRX		7701	12.418	95,709.57	0.00	RAJA	0.010000	77.01	0.00	USD	1.0000000	000009	3/6/2019	161972
1131						95,709.57	0.00	0.00	77.01		0.00	USD	1.0000000	95,709.57	3/8/2019	
2nyste10	Buy	AMRX		2204	12.296	27,121.32	0.00	RAJA	0.010000	22.04	0.00	USD	1.0000000	000009	3/7/2019	162165
1131						27,121.32	0.00	0.00	22.04		0.00	USD	1.0000000	27,121.32	3/11/2019	
2nyste10	Buy	AMRX		2465	12.003	29,612.29	0.00	RAJA	0.010000	24.65	0.00	USD	1.0000000	000009	3/8/2019	162272
1131						29,612.29	0.00	0.00	24.65		0.00	USD	1.0000000	29,612.29	3/12/2019	
2nyste10	Buy	MUR		2626	29.286	76,930.25	0.00	SEAPORT	0.010000	26.26	0.00	USD	1.0000000	000009	3/26/2019	165043
1131						76,930.25	0.00	0.00	26.26		0.00	USD	1.0000000	76,930.25	3/28/2019	
2nyste10	Buy	PSB		237	153.21	36,313.09	0.00	PEN	0.010000	2.37	0.00	USD	1.0000000	000009	3/25/2019	164892
1131						36,313.09	0.00	0.00	2.37		0.00	USD	1.0000000	36,313.09	3/27/2019	
2nyste10	Buy	PSB		214	154.614	33,089.60	0.00	PEN	0.010000	2.14	0.00	USD	1.0000000	000009	3/26/2019	165044
1131						33,089.60	0.00	0.00	2.14		0.00	USD	1.0000000	33,089.60	3/28/2019	
2nyste10	Buy	PSB		285	155.868	44,425.20	0.00	PEN	0.010000	2.85	0.00	USD	1.0000000	000009	3/27/2019	165252
1131						44,425.20	0.00	0.00	2.85		0.00	USD	1.0000000	44,425.20	3/29/2019	
2nyste10	Buy	PSB		191	157.037	29,995.92	0.00	PEN	0.010000	1.91	0.00	USD	1.0000000	000009	3/28/2019	165401
1131						29,995.92	0.00	0.00	1.91		0.00	USD	1.0000000	29,995.92	4/1/2019	
2nyste10	Buy	PSB		57	158.865	9,055.90	0.00	PEN	0.010000	0.57	0.00	USD	1.0000000	000009	3/29/2019	166347
1131						9,055.90	0.00	0.00	0.57		0.00	USD	1.0000000	9,055.90	4/2/2019	
2nyste10	Income	000009	IDACORP INC	2184.21	0.00	2,184.21	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/28/2019	159121
1131			IDA	Div Accrued for IDA		2,184.21	0.00	0.00	0.00		0.00	USD	1.0000000	2,184.21	2/28/2019	
2nyste10	Income	000009	MAXIMUS, INC.	590.5	0.00	590.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/28/2019	159168
1131			MMS	Div Accrued for MMS		590.50	0.00	0.00	0.00		0.00	USD	1.0000000	590.50	2/28/2019	
2nyste10	Income	000009	SABRA HEALTH CARE REIT	4265.55	0.00	4,265.55	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/28/2019	159177
1131			SBRA	Div Accrued for SBRA		4,265.55	0.00	0.00	0.00		0.00	USD	1.0000000	4,265.55	2/28/2019	
2nyste10	Income	000009	TOWER INTERNATIONAL, INC	872.69	0.00	872.69	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/28/2019	159259
1131			TOWR	Div Accrued for TOWR		872.69	0.00	0.00	0.00		0.00	USD	1.0000000	872.69	2/28/2019	
2nyste10	Income	000009	BLACK HILLS CORP	1552.37	0.00	1,552.37	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/1/2019	160146
1131			BKH	Div Accrued for BKH		1,552.37	0.00	0.00	0.00		0.00	USD	1.0000000	1,552.37	3/1/2019	
2nyste10	Income	000009	MURPHY OIL CORPORATION	1340.5	0.00	1,340.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/1/2019	160223
1131			MUR	Div Accrued for MUR		1,340.50	0.00	0.00	0.00		0.00	USD	1.0000000	1,340.50	3/1/2019	

Transactions Listing

FROM Trade Date 02/28/2019 TO 03/29/2019

						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	Income	000009	PENSKE AUTOMOTIVE GROUP, INC.	2504.96	0.00	2,504.96	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/1/2019	160242
1131			PAG	Div Accrued for PAG		2,504.96	0.00	0.00	0.00		0.00	USD	1.0000000	2,504.96	3/1/2019	
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	3/1/2019	160266
1131			PPBI	Div Accrued for PPBI		2,203.52	0.00	0.00	0.00		0.00	USD	1.0000000	2,203.52	3/1/2019	
2nyste10	Income	000009	SELECTIVE INS GROUP	1386.4	0.00	1,386.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/1/2019	160300
1131			SIGI	Div Accrued for SIGI		1,386.40	0.00	0.00	0.00		0.00	USD	1.0000000	1,386.40	3/1/2019	
2nyste10	Income	000009	AVX CORPORATION	2233.3	0.00	2,233.30	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/4/2019	160413
1131			AVX	Div Accrued for AVX		2,233.30	0.00	0.00	0.00		0.00	USD	1.0000000	2,233.30	3/4/2019	
2nyste10	Income	000009	TIMKEN CO	904.96	0.00	904.96	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/4/2019	160437
1131			TKR	Div Accrued for TKR		904.96	0.00	0.00	0.00		0.00	USD	1.0000000	904.96	3/4/2019	
2nyste10	Income	000009		2261.73	0.00	2,261.73	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/1/2019	161591
1131				Interest		2,261.73	0.00	0.00	0.00		0.00	USD	1.0000000	2,261.73	3/1/2019	
2nyste10	Income	000009	MATERION CORP	809.13	0.00	809.13	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/7/2019	162061
1131			MTRN	Div Accrued for MTRN		809.13	0.00	0.00	0.00		0.00	USD	1.0000000	809.13	3/7/2019	
2nyste10	Income	000009	MKS INSTRUMENT INC	542	0.00	542.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/8/2019	162210
1131			MKSI	Div Accrued for MKSI		542.00	0.00	0.00	0.00		0.00	USD	1.0000000	542.00	3/8/2019	
2nyste10	Income	000009	CADENCE BANCORPORATION CLASS A	4183.73	0.00	4,183.73	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/15/2019	163119
1131			CADE	Div Accrued for CADE		4,183.73	0.00	0.00	0.00		0.00	USD	1.0000000	4,183.73	3/15/2019	
2nyste10	Income	000009	CHEMICAL FINANCIAL CORPORATION	1857.76	0.00	1,857.76	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/15/2019	163141
1131			CHFC	Div Accrued for CHFC		1,857.76	0.00	0.00	0.00		0.00	USD	1.0000000	1,857.76	3/15/2019	
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	3/15/2019	163196
1131			FNB	Div Accrued for FNB		4,901.76	0.00	0.00	0.00		0.00	USD	1.0000000	4,901.76	3/15/2019	
2nyste10	Income	000009	ONE MAIN HOLDINGS	3021.5	0.00	3,021.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/15/2019	163231
1131			OMF	Div Accrued for OMF		3,021.50	0.00	0.00	0.00		0.00	USD	1.0000000	3,021.50	3/15/2019	
2nyste10	Income	000009	PROGRESS SOFTWARE CORP	812.67	0.00	812.67	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/15/2019	163244
1131			PRGS	Div Accrued for PRGS		812.67	0.00	0.00	0.00		0.00	USD	1.0000000	812.67	3/15/2019	

Transactions Listing

FROM Trade Date 02/28/2019 TO 03/29/2019

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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	PRIMERICA	897.6	0.00	897.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/15/2019	163274
1131			PRI	Div Accrued for PRI		897.60	0.00	0.00	0.00		0.00	USD	1.0000000	897.60	3/15/2019	
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	3/15/2019	163290
1131			SF	Div Accrued for SF		752.55	0.00	0.00	0.00		0.00	USD	1.0000000	752.55	3/15/2019	
2nyste10	Income	000009	CHEESECAKE FACTORY INCORPORATED	1053.36	0.00	1,053.36	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/19/2019	163879
1131			CAKE	Div Accrued for CAKE		1,053.36	0.00	0.00	0.00		0.00	USD	1.0000000	1,053.36	3/19/2019	
2nyste10	Income	000009	RUTH'S HOSPITALITY GROUP, INC.	1544.53	0.00	1,544.53	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/21/2019	164479
1131			RUTH	Div Accrued for RUTH		1,544.53	0.00	0.00	0.00		0.00	USD	1.0000000	1,544.53	3/21/2019	
2nyste10	Income	000009	ENTERCOM COMM CORP CL A	1430.1	0.00	1,430.10	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/28/2019	165280
1131			ETM	Div Accrued for ETM		1,430.10	0.00	0.00	0.00		0.00	USD	1.0000000	1,430.10	3/28/2019	
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	3/29/2019	165434
1131			CSFL	Div Accrued for CSFL		2,121.68	0.00	0.00	0.00		0.00	USD	1.0000000	2,121.68	3/29/2019	
2nyste10	Income	000009	ENTERPRISE FINANCIAL SERVICES	973.42	0.00	973.42	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/29/2019	165465
1131			EFSC	Div Accrued for EFSC		973.42	0.00	0.00	0.00		0.00	USD	1.0000000	973.42	3/29/2019	
2nyste10	Income	000009	NORTHSTAR RLTY EUROPE CORP	1737.15	0.00	1,737.15	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/29/2019	165628
1131			NRE	Div Accrued for NRE		1,737.15	0.00	0.00	0.00		0.00	USD	1.0000000	1,737.15	3/29/2019	
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	3/29/2019	165663
1131			NSA	Div Accrued for NSA		3,682.50	0.00	0.00	0.00		0.00	USD	1.0000000	3,682.50	3/29/2019	
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	3/29/2019	165802
1131			TERP	Div Accrued for TERP		2,973.07	0.00	0.00	0.00		0.00	USD	1.0000000	2,973.07	3/29/2019	
2nyste10	Income	000009	TIER REIT, INC.	1190.16	0.00	1,190.16	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/29/2019	165832
1131			TIER	Div Accrued for TIER		1,190.16	0.00	0.00	0.00		0.00	USD	1.0000000	1,190.16	3/29/2019	
2nyste10	Sell	EBS		1140	56.357	64,234.40	62,988.30	RAJA	0.010000	11.40	0.00	USD	1.0000000	000009	3/6/2019	161973
1131						64,234.40	62,988.30	0.84	11.40		0.00	USD	1.0000000	64,234.40	3/8/2019	

Transactions Listing

FROM Trade Date 02/28/2019 TO 03/29/2019

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyste10	Sell	HTLD		17338	19.017	329,540.81	337,737.02	SEAPORT	0.010000	173.38	0.00	USD	1.0000000	000009	3/26/2019	165042
1131						329,540.81	337,737.02	4.29	173.38		0.00	USD	1.0000000	329,540.81	3/28/2019	
2nyste10	Sell	TIER		4017	27.431	110,149.93	86,536.98	PEN	0.010000	40.17	0.00	USD	1.0000000	000009	3/25/2019	164893
1131						110,149.93	86,536.98	1.43	40.17		0.00	USD	1.0000000	110,149.93	3/27/2019	
2nyste10	Sell	TIER		2595	27.688	71,822.18	55,854.26	PEN	0.010000	25.95	0.00	USD	1.0000000	000009	3/26/2019	165045
1131						71,822.18	55,854.26	0.93	25.95		0.00	USD	1.0000000	71,822.18	3/28/2019	

Portfolio Holdings

Back Office

Manager - ALL, As of: 03/29/2019

Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	30,904,086.36	26,536,522.54	55,824.39
000009	PRINCIPAL CASH	000009	Liquid Assets		1,238,466.08		0.00
AAWW	ATLAS AIR WORLDWIDE HOLDINGS, INC.	049164205	Industrials	7,305	369,340.80	385,363.32	0.00
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	14,146	313,616.82	220,105.82	0.00
AKR	ACADIA REALTY TRUST	004239109	Real Estate	15,261	416,167.47	402,689.84	4,273.08
AMRX	AMNEAL PHARMACEUTICALS, INC. CLASS A	03168L105	Health Care	12,370	175,282.90	152,443.18	0.00
ANIP	ANI PHARMACEUTICALS, INC.	00182C103	Health Care	4,632	326,741.28	269,251.37	0.00
ASGN	ASGN INCORPORATED	00191U102	Industrials	3,207	203,612.43	121,242.22	0.00
ATKR	ATKORE INTERNATIONAL GROUP INC.	047649108	Industrials	13,099	282,021.47	316,433.30	0.00
AVX	AVX CORPORATION	002444107	Info. Technology	19,420	336,742.80	346,076.15	0.00
BANR	BANNER CORP	06652V208	Financials	5,723	310,014.91	78,169.10	0.00
BDC	BELDEN, INC.	077454106	Info. Technology	2,414	129,631.80	168,327.79	120.70
BGS	B&G FOODS, INC	05508R106	Consumer Staples	9,261	226,153.62	297,531.38	4,398.97
BKH	BLACK HILLS CORP	092113109	Utilities	3,074	227,691.18	131,500.31	0.00
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	7,582	491,465.24	244,688.56	0.00
CACI	CACI INTERNATIONAL INC CLASS A	127190304	Info. Technology	2,098	381,877.96	258,765.97	0.00
CADE	CADENCE BANCORPORATION CLASS A	12739A100	Financials	23,907	443,474.85	336,064.26	0.00
CAKE	CHEESECAKE FACTORY INCORPORATED	163072101	Cons. Discretionary	3,192	156,152.64	174,147.66	0.00
CASH	META FINANCIAL GROUP, INC.	59100U108	Financials	12,536	246,708.48	362,407.12	626.80
CBZ	CBIZ INC	124805102	Industrials	26,157	529,417.68	233,846.46	0.00
CCMP	CABOT MICROELECTRONICS CORPORATION	12709P103	Info. Technology	496	55,532.16	42,846.34	208.32
CHFC	CHEMICAL FINANCIAL CORPORATION	163731102	Financials	5,464	224,898.24	300,351.07	0.00

Portfolio Holdings

Back Office

Manager - ALL, As of: 03/29/2019

Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
CJ	C&J ENERGY SERVICES, INC	12674R100	Energy	7,211	111,914.72	248,613.84	0.00
CMCO	COLUMBUS MCKINNON CORPORATION	199333105	Industrials	8,123	279,025.05	314,598.08	0.00
CNDT	CONDUENT INC	206787103	Info. Technology	10,920	151,023.60	166,071.95	0.00
CPE	CALLON PETROLEUM CO	13123X102	Energy	50,747	383,139.85	475,574.08	0.00
CSFL	CENTERSTATE BANKS INC	15201P109	Financials	19,288	459,247.28	270,573.55	0.00
CY	CYPRESS SEMICONDUCTOR	232806109	Info. Technology	29,113	434,365.96	209,075.06	3,202.43
EBS	EMERGENT BIO SOLUTIONS INC.	29089Q105	Health Care	5,437	274,677.24	272,150.73	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	6,953	283,473.81	303,511.56	0.00
EGBN	EAGLE BANCORP, INC	268948106	Financials	8,469	425,143.80	490,604.77	0.00
EME	EMCOR GROUP INC	29084Q100	Industrials	3,597	262,868.76	101,730.00	0.00
ETM	ENTERCOM COMM CORP CL A	293639100	Communication Services	15,890	83,422.50	182,655.06	0.00
FIBK	FIRST INTERSTATE BANCSYSTEM	32055Y201	Financials	7,914	315,135.48	313,672.21	0.00
FNB	FNB CORP	302520101	Financials	40,848	432,988.80	443,022.54	0.00
FNSR	FINISAR CORPORATION	31787A507	Info. Technology	8,280	191,847.60	198,734.15	0.00
FOE	FERRO CORP	315405100	Materials	17,656	334,228.08	234,582.02	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	1,687	82,055.68	88,546.00	0.00
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	10,223	408,511.08	235,250.88	0.00
HGV	HILTON GRAND VA	43283X105	Cons. Discretionary	9,815	302,792.75	314,008.67	0.00
HRTG	HERITAGE INSURANCE HOLDINGS, INC	42727J102	Financials	28,742	419,633.20	405,775.21	1,724.52
HTLD	HEARTLAND EXPRESS, INC.	422347104	Industrials	0	0.00	0.00	346.76
IBKC	IBERIABANK CORP	450828108	Financials	6,259	448,832.89	384,724.82	2,691.37
IBTX	INDEPENDENT BANK GROUP, INC.	45384B106	Financials	2,261	115,966.69	104,230.31	0.00
IDA	IDACORP INC	451107106	Utilities	3,467	345,105.18	206,476.79	0.00

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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	440,652.81	399,825.92	7,351.02
JAG	JAGGED PEAK ENERGY, INC.	47009K107	Energy	27,774	290,793.78	346,730.63	0.00
JCAP	JERNIGAN CAPITAL, INC.	476405105	Real Estate	20,211	425,239.44	391,439.96	7,073.85
KAI	KADANT INC	48282T104	Industrials	4,674	411,125.04	166,600.87	0.00
KALU	KAISER ALUMINUM CORP	483007704	Materials	2,440	255,541.20	148,781.22	0.00
KOP	KOPPERS HOLDINGS INC.	50060P106	Materials	6,935	180,171.30	211,904.88	0.00
LTXB	LEGACYTEXAS FINANCIAL GROUP, INC.	52471Y106	Financials	9,680	361,935.20	379,801.59	0.00
MDR	MCDERMOTT INTERNATIONAL, INC.	580037703	Energy	17,012	126,569.28	245,422.30	0.00
MKSI	MKS INSTRUMENT INC	55306N104	Info. Technology	2,710	252,165.50	125,974.85	0.00
MMS	MAXIMUS, INC.	577933104	Info. Technology	2,362	167,654.76	157,139.14	0.00
MTRN	MATERION CORP	576690101	Materials	7,706	439,704.36	271,441.60	0.00
MUR	MURPHY OIL CORPORATION	626717102	Energy	7,988	234,048.40	223,047.43	0.00
MYRG	MYR GROUP INC	55405W104	Industrials	6,038	209,095.94	121,906.87	0.00
NJR	NEW JERSEY RESOURCES CORPORATION	646025106	Utilities	4,051	201,699.29	162,576.58	1,184.92
NRE	NORTHSTAR RLTY EUROPE CORP	66706L101	Real Estate	11,581	201,046.16	147,686.41	0.00
NSA	NATIONAL STORAGE AFFILIATES TRUST	637870106	Real Estate	12,275	349,960.25	196,404.16	0.00
NUVA	NUVASIVE, INC.	670704105	Health Care	3,150	178,888.50	176,387.84	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Communication Services	6,660	721,744.20	430,776.86	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	12,086	383,730.50	343,870.46	0.00
PAG	PENSKE AUTOMOTIVE GROUP, INC.	70959W103	Cons. Discretionary	6,592	294,332.80	303,393.97	0.00
PDCE	PDC ENERGY	69327R101	Energy	6,215	252,826.20	215,728.41	0.00
PDCO	PATTERSON COMPANIES, INC.	703395103	Health Care	7,831	171,107.35	184,916.62	0.00

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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	351,785.56	419,909.47	4,303.88
PFBC	PREFERRED BANK	740367404	Financials	5,296	238,161.12	284,912.99	0.00
PGNX	PROGENICS PHARMA INC	743187106	Health Care	37,373	173,410.72	178,340.30	0.00
PLAB	PHOTRONICS INC	719405102	Info. Technology	12,805	121,007.25	128,940.42	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	2,746	167,368.70	103,005.25	0.00
PNFP	PINNACLE FINANCIAL PARTNERS, INC.	72346Q104	Financials	5,644	308,726.80	309,098.59	0.00
POR	PORTLAND GENERAL	736508847	Utilities	4,552	235,975.68	180,955.92	1,650.10
PPBI	PACIFIC PREMIER BANCORP	69478X105	Financials	10,016	265,724.48	303,725.97	0.00
PRGS	PROGRESS SOFTWARE CORP	743312100	Info. Technology	5,243	232,631.91	102,032.95	0.00
PRI	PRIMERICA	74164M108	Financials	2,640	322,476.00	148,296.46	0.00
PSB	PS BUSINESS PARKS, INC.	69360J107	Real Estate	984	154,320.72	152,879.71	0.00
PWR	QUANTA SERVICES INC.	74762E102	Industrials	9,326	351,963.24	314,446.02	0.00
QTS	QTS REALTY TRUST INC	74736A103	Real Estate	8,540	384,214.60	311,852.25	3,757.60
REI	RING ENERGY, INC.	76680V108	Energy	45,272	265,746.64	388,532.20	0.00
REXR	REXFORD INDUSTRIAL REALTY	76169C100	Real Estate	14,196	508,358.76	250,889.86	2,626.26
ROCK	GIBRALTAR INDS INC	374689107	Industrials	4,754	193,059.94	98,786.32	0.00
RUTH	RUTH'S HOSPITALITY GROUP, INC.	783332109	Cons. Discretionary	11,881	304,034.79	273,869.80	0.00
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	9,479	184,556.13	189,477.64	0.00
SF	STIFEL FINANCIAL CORP	860630102	Financials	5,017	264,696.92	285,176.85	0.00
SFNC	SIMMONS FIRST NATIONAL CORPORATION CLASS A	828730200	Financials	5,469	133,881.12	171,883.66	875.04
SIGI	SELECTIVE INS GROUP	816300107	Financials	7,099	449,224.72	265,969.96	0.00
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	7,826	250,979.82	241,510.67	2,249.97
SKYW	SKYWEST INC	830879102	Industrials	8,146	442,246.34	99,069.70	977.52
SNX	SYNNEX CORP	87162W100	Info. Technology	3,412	325,470.68	273,594.97	0.00

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Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
SR	SPIRE, INC	84857L101	Utilities	3,332	274,190.28	122,169.87	1,974.21
SYNH	SYNEOS HEALTH, INC. CLASS A	87166B102	Health Care	6,932	358,800.32	278,089.65	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	9,740	286,258.60	292,274.59	0.00
TECD	TECH DATA CORPORATION	878237106	Info. Technology	1,907	195,295.87	175,244.33	0.00
TERP	TERRAFORM POWER, INC CLASS A	88104R209	Utilities	14,762	202,829.88	169,279.34	0.00
TKR	TIMKEN CO	887389104	Industrials	3,232	140,979.84	109,802.35	0.00
TMST	TIMKEN STEEL	887399103	Materials	10,555	114,627.30	132,826.70	0.00
TOWR	TOWER INTERNATIONAL, INC	891826109	Cons. Discretionary	6,713	141,174.39	154,537.22	0.00
TWNK	HOSTESS BRANDS, INC. CLASS A	44109J106	Consumer Staples	12,161	152,012.50	174,170.21	0.00
UBSH	UNION BANKSHARES CORPORATION	90539J109	Financials	14,234	460,185.22	488,127.76	0.00
UIS	UNISYS CORPORATION	909214306	Info. Technology	22,946	267,779.82	328,586.91	0.00
UMPQ	UMPQUA HOLDINGS CORP	904214103	Financials	15,407	254,215.50	302,434.76	3,235.47
VRNT	VERINT SYS INC	92343X100	Info. Technology	5,570	333,420.20	156,890.17	0.00
WAIR	WESCO AIRCRAFT HOLDINGS, INC.	950814103	Industrials	18,434	162,034.86	214,029.49	0.00
WSM	WILLIAMS SONOMA INC	969904101	Cons. Discretionary	2,962	166,671.74	176,980.54	0.00
WTFC	WINTRUST FINL CORP	97650W108	Financials	3,505	235,991.65	103,257.67	0.00
WWW	WOLVERINE WORLD WIDE, INC.	978097103	Cons. Discretionary	9,716	347,152.68	284,004.90	971.60