

PERFORMANCE RETURNS FOR TOTAL

2nyste10 - New York State Teachers Retirement

From 04/30/2019 to 05/31/2019

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 05/31/2019
Total Portfolio	-8.87	-4.34	9.24	-12.56	0.87	5.85	3.98	4.82	8.16	11.25	8.17			9.29	-8.87
Total Equities	-9.12	-4.44	9.77	-12.95	0.69									-0.42	-9.12
Total Cash	0.00	0.17	0.84	2.17	1.78									2.65	0.00
Russell 2000 Value	-8.17	-4.70	6.67	-11.32	1.58	7.68	4.97	5.00	6.89	10.08	7.60	9.20	11.67	8.66	-8.17

PERFORMANCE RETURNS FOR TOTAL

2nyste10 - New York State Teachers Retirement

From 04/30/2019 to 05/31/2019

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 05/31/2019
Total Portfolio	-8.87	-4.46	8.95	-13.19	0.23	5.26	3.44	4.26	7.59	10.66	7.60			8.72	-8.87
Total Equities	-9.12	-4.44	9.77	-12.95	0.69									-0.42	-9.12
Total Cash	0.00	0.17	0.84	2.17	1.78									2.65	0.00
Russell 2000 Value	-8.17	-4.70	6.67	-11.32	1.58	7.68	4.97	5.00	6.89	10.08	7.60	9.20	11.67	8.66	-8.17

Transactions Listing

FROM Trade Date 04/30/2019 TO 05/31/2019

						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		1400	48.039	67,268.60	0.00	PEN	0.010000	14.00	0.00	USD	1.0000000	000009	5/1/2019	171454
1131						67,268.60	0.00	0.00	14.00		0.00	USD	1.0000000	67,268.60	5/3/2019	
2nyste10	Buy	AAWW		600	46.092	27,660.96	0.00	PEN	0.010000	6.00	0.00	USD	1.0000000	000009	5/2/2019	171629
1131						27,660.96	0.00	0.00	6.00		0.00	USD	1.0000000	27,660.96	5/6/2019	
2nyste10	Buy	AAWW		700	45.658	31,967.88	0.00	PEN	0.010000	7.00	0.00	USD	1.0000000	000009	5/6/2019	171927
1131						31,967.88	0.00	0.00	7.00		0.00	USD	1.0000000	31,967.88	5/8/2019	
2nyste10	Buy	BDC		3100	60.492	187,556.20	0.00	SEAPORT	0.010000	31.00	0.00	USD	1.0000000	000009	5/2/2019	171631
1131						187,556.20	0.00	0.00	31.00		0.00	USD	1.0000000	187,556.20	5/6/2019	
2nyste10	Buy	CUB		649	62.42	40,516.81	0.00	RAJA	0.010000	6.49	0.00	USD	1.0000000	000009	5/15/2019	172680
1131						40,516.81	0.00	0.00	6.49		0.00	USD	1.0000000	40,516.81	5/17/2019	
2nyste10	Buy	CUB		1826	62.295	113,769.66	0.00	RAJA	0.010000	18.26	0.00	USD	1.0000000	000009	5/16/2019	173424
1131						113,769.66	0.00	0.00	18.26		0.00	USD	1.0000000	113,769.66	5/20/2019	
2nyste10	Buy	FBK		418	35.044	14,652.53	0.00	RAJA	0.010000	4.18	0.00	USD	1.0000000	000009	5/30/2019	174821
1131						14,652.53	0.00	0.00	4.18		0.00	USD	1.0000000	14,652.53	6/3/2019	
2nyste10	Buy	FBK		132	34.698	4,581.47	0.00	RAJA	0.010000	1.32	0.00	USD	1.0000000	000009	5/31/2019	175453
1131						4,581.47	0.00	0.00	1.32		0.00	USD	1.0000000	4,581.47	6/4/2019	
2nyste10	Buy	SBRA		985	19.581	19,297.14	0.00	WSA	0.010000	9.85	0.00	USD	1.0000000	000009	4/30/2019	171213
1131						19,297.14	0.00	0.00	9.85		0.00	USD	1.0000000	19,297.14	5/2/2019	
2nyste10	Contribution	000009		42453.62	0.00	42,453.62	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/30/2019	174030
1131				Q1 2019 Mgmt Fee		42,453.62	0.00	0.00	0.00		0.00	USD	1.0000000	42,453.62	4/30/2019	
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	4/30/2019	170780
1131			BGS	Div Accrued for BGS		4,398.98	0.00	0.00	0.00		0.00	USD	1.0000000	4,398.98	4/30/2019	
2nyste10	Income	000009	CABOT MICROELECTRONICS CORPORATION	208.32	0.00	208.32	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/30/2019	170840
1131			CCMP	Div Accrued for CCMP		208.32	0.00	0.00	0.00		0.00	USD	1.0000000	208.32	4/30/2019	
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	4/30/2019	170859
1131			EME	Div Accrued for EME		287.76	0.00	0.00	0.00		0.00	USD	1.0000000	287.76	4/30/2019	
2nyste10	Income	000009	WOLVERINE WORLD WIDE, INC.	971.6	0.00	971.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/1/2019	171315
1131			WWW	Div Accrued for WWW		971.60	0.00	0.00	0.00		0.00	USD	1.0000000	971.60	5/1/2019	

Transactions Listing

FROM Trade Date 04/30/2019 TO 05/31/2019

						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	Income	000009	H.B. FULLER COMPANY	269.92	0.00	269.92	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/2/2019	171482
1131			FUL	Div Accrued for FUL		269.92	0.00	0.00	0.00		0.00	USD	1.0000000	269.92	5/2/2019	
2nyste10	Income	000009		2229.43	0.00	2,229.43	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/1/2019	171551
1131				Interest		2,229.43	0.00	0.00	0.00		0.00	USD	1.0000000	2,229.43	5/1/2019	
2nyste10	Income	000009	KADANT INC	1075.02	0.00	1,075.02	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/7/2019	171970
1131			KAI	Div Accrued for KAI		1,075.02	0.00	0.00	0.00		0.00	USD	1.0000000	1,075.02	5/7/2019	
2nyste10	Income	000009	COLUMBUS MCKINNON CORPORATION	487.38	0.00	487.38	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/13/2019	172350
1131			CMCO	Div Accrued for CMCO		487.38	0.00	0.00	0.00		0.00	USD	1.0000000	487.38	5/13/2019	
2nyste10	Income	000009	KAISER ALUMINUM CORP	1464	0.00	1,464.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/15/2019	172553
1131			KALU	Div Accrued for KALU		1,464.00	0.00	0.00	0.00		0.00	USD	1.0000000	1,464.00	5/15/2019	
2nyste10	Income	000009	PACIFIC PREMIER BANCORP	2203.52	0.00	2,203.52	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/15/2019	172625
1131			PPBI	Div Accrued for PPBI		2,203.52	0.00	0.00	0.00		0.00	USD	1.0000000	2,203.52	5/15/2019	
2nyste10	Income	000009	INDEPENDENT BANK GROUP, INC.	565.25	0.00	565.25	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/16/2019	172737
1131			IBTX	Div Accrued for IBTX		565.25	0.00	0.00	0.00		0.00	USD	1.0000000	565.25	5/16/2019	
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	5/17/2019	173595
1131			NRE	Div Accrued for NRE		1,737.15	0.00	0.00	0.00		0.00	USD	1.0000000	1,737.15	5/17/2019	
2nyste10	Income	000009	LEGACYTEXAS FINANCIAL GROUP, INC.	2420	0.00	2,420.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/20/2019	173960
1131			LTXB	Div Accrued for LTXB		2,420.00	0.00	0.00	0.00		0.00	USD	1.0000000	2,420.00	5/20/2019	
2nyste10	Income	000009	FIRST INTERSTATE BANCSYSTEM	2453.34	0.00	2,453.34	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/23/2019	174156
1131			FIBK	Div Accrued for FIBK		2,453.34	0.00	0.00	0.00		0.00	USD	1.0000000	2,453.34	5/23/2019	
2nyste10	Income	000009	WINTRUST FINL CORP	876.25	0.00	876.25	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/23/2019	174197
1131			WTFC	Div Accrued for WTFC		876.25	0.00	0.00	0.00		0.00	USD	1.0000000	876.25	5/23/2019	
2nyste10	Income	000009	NEXSTAR BROADCASTING	2997	0.00	2,997.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/24/2019	174295
1131			NXST	Div Accrued for NXST		2,997.00	0.00	0.00	0.00		0.00	USD	1.0000000	2,997.00	5/24/2019	

Transactions Listing

FROM Trade Date 04/30/2019 TO 05/31/2019

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyste10	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	5/29/2019	174501
1131			CAKE	Div Accrued for CAKE		1,053.36	0.00	0.00	0.00		0.00	USD	1.0000000	1,053.36	5/29/2019	
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	5/30/2019	174746
1131			IDA	Div Accrued for IDA		2,184.21	0.00	0.00	0.00		0.00	USD	1.0000000	2,184.21	5/30/2019	
2nyste10	Income	000009	UNION BANKSHARES CORPORATION	3273.82	0.00	3,273.82	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/31/2019	175051
1131			AUB	Div Accrued for AUB		3,273.82	0.00	0.00	0.00		0.00	USD	1.0000000	3,273.82	5/31/2019	
2nyste10	Income	000009	MAXIMUS, INC.	590.5	0.00	590.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/31/2019	175229
1131			MMS	Div Accrued for MMS		590.50	0.00	0.00	0.00		0.00	USD	1.0000000	590.50	5/31/2019	
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	5/31/2019	175255
1131			PNFP	Div Accrued for PNFP		903.04	0.00	0.00	0.00		0.00	USD	1.0000000	903.04	5/31/2019	
2nyste10	Income	000009	SABRA HEALTH CARE REIT	7428.15	0.00	7,428.15	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/31/2019	175304
1131			SBRA	Div Accrued for SBRA		7,428.15	0.00	0.00	0.00		0.00	USD	1.0000000	7,428.15	5/31/2019	
2nyste10	Income	000009	WILLIAMS SONOMA INC	1421.76	0.00	1,421.76	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/31/2019	175372
1131			WSM	Div Accrued for WSM		1,421.76	0.00	0.00	0.00		0.00	USD	1.0000000	1,421.76	5/31/2019	
2nyste10	Management	000009		42453.62	0.00	42,453.62	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/30/2019	174029
1131				Q1 2019 Mgmt Fee		42,453.62	0.00	0.00	0.00		0.00	USD	1.0000000	42,453.62	4/30/2019	
2nyste10	Sell	ASGN		700	62.075	43,444.81	26,700.99	PEN	0.010000	7.00	0.00	USD	1.0000000	000009	5/2/2019	171630
1131						43,444.81	26,700.99	0.90	7.00		0.00	USD	1.0000000	43,444.81	5/6/2019	
2nyste10	Sell	ASGN		2507	62.387	156,374.65	94,541.23	PEN	0.010000	25.07	0.00	USD	1.0000000	000009	5/3/2019	171725
1131						156,374.65	94,541.23	3.24	25.07		0.00	USD	1.0000000	156,374.65	5/7/2019	
2nyste10	Sell	CNDT		1333	8.812	11,732.69	20,281.20	PEN	0.010000	13.33	0.00	USD	1.0000000	000009	5/9/2019	172264
1131						11,732.69	20,281.20	0.24	13.33		0.00	USD	1.0000000	11,732.69	5/13/2019	
2nyste10	Sell	CNDT		9587	8.812	84,381.11	145,790.75	PEN	0.010000	95.87	0.00	USD	1.0000000	000009	5/14/2019	172446
1131						84,381.11	145,790.75	1.75	95.87		0.00	USD	1.0000000	84,381.11	5/16/2019	
2nyste10	Sell	GIII		2334	26.987	62,962.07	77,815.81	RAJA	0.010000	23.34	0.00	USD	1.0000000	000009	5/30/2019	174822
1131						62,962.07	77,815.81	1.31	23.34		0.00	USD	1.0000000	62,962.07	6/3/2019	

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyste10	Sell	WAIR		700	8.453	5,909.91	9,508.78	SEAPORT	0.010000	7.00	0.00	USD	1.0000000	000009	5/1/2019	171632
1131				Correction from DTC Station		5,909.91	9,508.78	0.12	7.00		0.00	USD	1.0000000	5,909.91	5/3/2019	
2nyste10	Sell	WAIR		1200	8.361	10,020.87	15,770.88	SEAPORT	0.010000	12.00	0.00	USD	1.0000000	000009	5/2/2019	171633
1131						10,020.87	15,770.88	0.21	12.00		0.00	USD	1.0000000	10,020.87	5/6/2019	
2nyste10	Sell	WAIR		16534	10.068	166,292.22	188,749.83	SEAPORT	0.010000	165.34	0.00	USD	1.0000000	000009	5/3/2019	171726
1131						166,292.22	188,749.83	3.45	165.34		0.00	USD	1.0000000	166,292.2	5/7/2019	

Portfolio Holdings

Back Office

Manager - ALL, As of: 05/31/2019

Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	29,437,269.30	26,595,470.62	33,711.25
000009	PRINCIPAL CASH	000009	Liquid Assets		923,675.04		0.00
AAWW	ATLAS AIR WORLDWIDE HOLDINGS, INC.	049164205	Industrials	10,005	354,076.95	512,260.76	0.00
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	14,146	246,140.40	220,105.82	0.00
AKR	ACADIA REALTY TRUST	004239109	Real Estate	15,261	417,388.35	402,689.84	0.00
AMRX	AMNEAL PHARMACEUTICALS, INC. CLASS A	03168L105	Health Care	12,370	93,269.80	152,443.18	0.00
ANIP	ANI PHARMACEUTICALS, INC.	00182C103	Health Care	4,632	322,665.12	269,251.37	0.00
ATKR	ATKORE INTERNATIONAL GROUP INC.	047649108	Industrials	13,099	306,385.61	316,433.30	0.00
AUB	ATLANTIC UNION BANKSHARES CORPORATION	04911A107	Financials	14,234	459,758.20	488,127.76	0.00
AVX	AVX CORPORATION	002444107	Info. Technology	19,420	287,221.80	346,076.15	0.00
BANR	BANNER CORP	06652V208	Financials	5,723	288,782.58	78,169.10	0.00
BDC	BELDEN, INC.	077454106	Info. Technology	5,514	282,316.80	355,883.99	0.00
BGS	B&G FOODS, INC	05508R106	Consumer Staples	9,261	203,278.95	297,531.38	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	3,074	234,238.80	131,500.31	1,552.37
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	7,582	601,025.14	244,688.56	0.00
CACI	CACI INTERNATIONAL INC CLASS A	127190304	Info. Technology	2,098	426,984.96	258,765.97	0.00
CADE	CADENCE BANCORPORATION CLASS A	12739A100	Financials	23,907	442,279.50	336,064.26	4,183.72
CAKE	CHEESECAKE FACTORY INCORPORATED	163072101	Cons. Discretionary	3,192	138,054.00	174,147.66	0.00
CASH	META FINANCIAL GROUP, INC.	59100U108	Financials	12,536	328,067.12	362,407.12	0.00
CBZ	CBIZ INC	124805102	Industrials	26,157	517,908.60	233,846.46	0.00
CCMP	CABOT MICROELECTRONICS CORPORATION	12709P103	Info. Technology	1,330	129,635.10	144,335.50	0.00

Portfolio Holdings

Back Office

Manager - ALL, As of: 05/31/2019

Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
CHFC	CHEMICAL FINANCIAL CORPORATION	163731102	Financials	5,464	206,867.04	300,351.07	0.00
CJ	C&J ENERGY SERVICES, INC	12674R100	Energy	7,211	85,378.24	248,613.84	0.00
CMCO	COLUMBUS MCKINNON CORPORATION	199333105	Industrials	8,123	294,539.98	314,598.08	0.00
CPE	CALLON PETROLEUM CO	13123X102	Energy	50,747	317,168.75	475,574.08	0.00
CSFL	CENTERSTATE BANKS INC	15201P109	Financials	19,288	422,214.32	270,573.55	0.00
CUB	CUBIC CORPORATION	229669106	Industrials	2,475	139,639.50	154,286.47	0.00
CY	CYPRESS SEMICONDUCTOR	232806109	Info. Technology	29,113	518,793.66	209,075.07	0.00
EBS	EMERGENT BIO SOLUTIONS INC.	29089Q105	Health Care	5,437	217,045.04	272,150.73	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	6,953	272,488.07	303,511.56	0.00
EGBN	EAGLE BANCORP, INC	268948106	Financials	8,469	449,534.52	490,604.77	1,863.18
EME	EMCOR GROUP INC	29084Q100	Industrials	3,597	289,774.32	101,730.00	0.00
ETM	ENTERCOM COMM CORP CL A	293639100	Communication Services	15,890	92,003.10	182,655.06	0.00
FBK	FB FINANCIAL CORPORATION	30257X104	Financials	550	19,134.50	19,234.00	0.00
FIBK	FIRST INTERSTATE BANCSYSTEM	32055Y201	Financials	7,914	292,105.74	313,672.21	0.00
FNB	FNB CORP	302520101	Financials	40,848	449,328.00	443,022.54	4,901.76
FNSR	FINISAR CORPORATION	31787A507	Info. Technology	8,280	173,714.40	198,734.15	0.00
FOE	FERRO CORP	315405100	Materials	17,656	239,062.24	234,582.02	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	1,687	66,518.41	88,546.00	0.00
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	7,889	202,983.97	157,435.07	0.00
HGV	HILTON GRAND VA	43283X105	Cons. Discretionary	9,815	249,497.30	314,008.67	0.00
HRTG	HERITAGE INSURANCE HOLDINGS, INC	42727J102	Financials	28,742	420,495.46	405,775.21	0.00
IBKC	IBERIABANK CORP	450828108	Financials	6,259	447,518.50	384,724.82	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
IBTX	INDEPENDENT BANK GROUP, INC.	45384B106	Financials	2,261	116,758.04	104,230.31	0.00
IDA	IDACORP INC	451107106	Utilities	3,467	347,636.09	206,476.79	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	40,839	448,412.22	399,825.92	0.00
JAG	JAGGED PEAK ENERGY, INC.	47009K107	Energy	27,774	230,524.20	346,730.63	0.00
JCAP	JERNIGAN CAPITAL, INC.	476405105	Real Estate	22,596	477,227.52	442,630.55	0.00
KAI	KADANT INC	48282T104	Industrials	4,674	379,435.32	166,600.87	0.00
KALU	KAISER ALUMINUM CORP	483007704	Materials	2,440	217,452.80	148,781.22	0.00
KOP	KOPPERS HOLDINGS INC.	50060P106	Materials	6,935	184,887.10	211,904.88	0.00
LTXB	LEGACYTEXAS FINANCIAL GROUP, INC.	52471Y106	Financials	9,680	353,320.00	379,801.59	0.00
MDR	MCDERMOTT INTERNATIONAL, INC.	580037703	Energy	17,012	102,752.48	245,422.30	0.00
MKSI	MKS INSTRUMENT INC	55306N104	Info. Technology	2,710	193,656.60	125,974.85	542.00
MMS	MAXIMUS, INC.	577933104	Info. Technology	2,362	168,292.50	157,139.14	0.00
MTRN	MATERION CORP	576690101	Materials	7,706	465,827.70	271,441.60	847.66
MUR	MURPHY OIL CORPORATION	626717102	Energy	10,870	270,119.50	307,049.95	2,717.50
MYRG	MYR GROUP INC	55405W104	Industrials	6,038	194,967.02	121,906.87	0.00
NJR	NEW JERSEY RESOURCES CORPORATION	646025106	Utilities	4,051	192,219.95	162,576.58	0.00
NRE	NORTHSTAR RLTY EUROPE CORP	66706L101	Real Estate	11,581	190,739.07	147,686.41	0.00
NSA	NATIONAL STORAGE AFFILIATES TRUST	637870106	Real Estate	12,275	365,672.25	196,404.16	0.00
NUVA	NUVASIVE, INC.	670704105	Health Care	3,150	182,574.00	176,387.84	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Communication Services	6,660	666,999.00	430,776.86	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	12,086	361,008.82	343,870.46	3,021.50
PAG	PENSKE AUTOMOTIVE GROUP, INC.	70959W103	Cons. Discretionary	3,542	151,314.24	156,548.25	1,381.38

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Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
PDCE	PDC ENERGY	69327R101	Energy	6,215	189,681.80	215,728.41	0.00
PDCO	PATTERSON COMPANIES, INC.	703395103	Health Care	7,831	164,607.62	184,916.62	0.00
PEB	PEBBLEBROOK HOTEL	70509V100	Real Estate	11,326	315,202.58	419,909.47	0.00
PFBC	PREFERRED BANK	740367404	Financials	5,296	231,805.92	284,912.99	0.00
PGNX	PROGENICS PHARMA INC	743187106	Health Care	37,373	156,592.87	178,340.30	0.00
PLAB	PHOTRONICS INC	719405102	Info. Technology	12,805	103,848.55	128,940.42	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	2,746	136,009.38	103,005.25	0.00
PNFP	PINNACLE FINANCIAL PARTNERS, INC.	72346Q104	Financials	5,644	298,849.80	309,098.59	0.00
POR	PORTLAND GENERAL	736508847	Utilities	4,552	240,618.72	180,955.92	0.00
PPBI	PACIFIC PREMIER BANCORP	69478X105	Financials	10,016	283,452.80	303,725.97	0.00
PRGS	PROGRESS SOFTWARE CORP	743312100	Info. Technology	5,243	214,753.28	102,032.95	812.66
PRI	PRIMERICA	74164M108	Financials	2,640	303,230.40	148,296.46	897.60
PSB	PS BUSINESS PARKS, INC.	69360J107	Real Estate	1,518	244,276.56	232,784.64	0.00
PWR	QUANTA SERVICES INC.	74762E102	Industrials	9,326	324,171.76	314,446.02	0.00
QTS	QTS REALTY TRUST INC	74736A103	Real Estate	8,540	394,291.80	311,852.25	0.00
REI	RING ENERGY, INC.	76680V108	Energy	45,272	160,262.88	388,532.20	0.00
REXR	REXFORD INDUSTRIAL REALTY	76169C100	Real Estate	14,196	536,608.80	250,889.86	0.00
ROCK	GIBRALTAR INDS INC	374689107	Industrials	4,754	169,717.80	98,786.32	0.00
RUTH	RUTH'S HOSPITALITY GROUP, INC.	783332109	Cons. Discretionary	11,881	271,718.47	273,869.80	1,544.53
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	16,507	318,420.03	325,984.25	0.00
SF	STIFEL FINANCIAL CORP	860630102	Financials	5,017	269,061.71	285,176.85	752.55
SFNC	SIMMONS FIRST NATIONAL CORPORATION CLASS A	828730200	Financials	5,469	124,747.89	171,883.66	0.00
SIGI	SELECTIVE INS GROUP	816300107	Financials	7,099	508,643.35	265,969.96	1,419.80

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Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
SIX	SIX FLAGS ENTERTAINMENT CORPORATION	83001A102	Cons. Discretionary	3,076	151,831.36	158,676.38	2,522.32
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	7,826	246,910.30	241,510.67	0.00
SKYW	SKYWEST INC	830879102	Industrials	8,146	478,333.12	99,069.70	0.00
SNX	SYNNEX CORP	87162W100	Info. Technology	3,412	295,854.52	273,594.97	0.00
SR	SPIRE, INC	84857L101	Utilities	3,332	277,622.24	122,169.87	0.00
SYNH	SYNEOS HEALTH, INC. CLASS A	87166B102	Health Care	6,932	285,806.36	278,089.65	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	9,740	273,401.80	292,274.59	0.00
TECD	TECH DATA CORPORATION	878237106	Info. Technology	1,907	172,869.55	175,244.33	0.00
TERP	TERRAFORM POWER, INC CLASS A	88104R209	Utilities	14,762	199,287.00	169,279.34	2,973.07
TKR	TIMKEN CO	887389104	Industrials	3,232	142,240.32	109,802.35	904.96
TMST	TIMKEN STEEL	887399103	Materials	10,555	75,046.05	132,826.70	0.00
TOWR	TOWER INTERNATIONAL, INC	891826109	Cons. Discretionary	6,713	117,007.59	154,537.22	872.69
TWNK	HOSTESS BRANDS, INC. CLASS A	44109J106	Consumer Staples	12,161	162,835.79	174,170.21	0.00
UIS	UNISYS CORPORATION	909214306	Info. Technology	22,946	222,576.20	328,586.91	0.00
UMPQ	UMPQUA HOLDINGS CORP	904214103	Financials	15,407	246,049.79	302,434.76	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	5,570	316,097.50	156,890.17	0.00
WSM	WILLIAMS SONOMA INC	969904101	Cons. Discretionary	2,962	173,277.00	176,980.54	0.00
WTFC	WINTRUST FINL CORP	97650W108	Financials	3,505	237,428.70	103,257.67	0.00
WWW	WOLVERINE WORLD WIDE, INC.	978097103	Cons. Discretionary	9,716	271,465.04	284,004.90	0.00