

PERFORMANCE RETURNS FOR TOTAL

2nyste10 - New York State Teachers Retirement

From 05/31/2019 to 06/28/2019

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 06/28/2019
Total Portfolio	7.42	2.25	16.76	-6.45	3.04	8.15	5.77	5.10	9.28	11.69	9.60			10.05	7.42
Total Equities	7.75	2.44	17.68	-6.59	2.99									2.41	7.75
Total Cash	0.00	0.00	0.66	1.82	1.61									2.49	0.00
Russell 2000 Value	6.37	1.38	13.47	-6.24	2.98	9.81	6.57	5.39	8.07	10.31	8.77	11.07	12.40	9.37	6.37

PERFORMANCE RETURNS FOR TOTAL

2nyste10 - New York State Teachers Retirement

From 05/31/2019 to 06/28/2019

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 06/28/2019
Total Portfolio	7.42	2.12	16.45	-7.13	2.39	7.55	5.22	4.54	8.70	11.10	9.03			9.49	7.42
Total Equities	7.75	2.44	17.68	-6.59	2.99									2.41	7.75
Total Cash	0.00	0.00	0.66	1.82	1.61									2.49	0.00
Russell 2000 Value	6.37	1.38	13.47	-6.24	2.98	9.81	6.57	5.39	8.07	10.31	8.77	11.07	12.40	9.37	6.37

Transactions Listing

FROM Trade Date 05/31/2019 TO 06/28/2019

						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	AEO		3353	17.823	59,787.67	0.00	PEN	0.008000	26.82	0.00	USD	1.0000000	000009	6/20/2019	179157
1131						59,787.67	0.00	0.00	26.82		0.00	USD	1.0000000	59,787.67	6/24/2019	
2nyste10	Buy	CASH		287	27.25	7,823.68	0.00	RAJA	0.010000	2.87	0.00	USD	1.0000000	000009	6/4/2019	176460
1131						7,823.68	0.00	0.00	2.87		0.00	USD	1.0000000	7,823.68	6/6/2019	
2nyste10	Buy	CASH		919	27.344	25,137.96	0.00	sandler	0.010000	9.19	0.00	USD	1.0000000	000009	6/5/2019	176616
1131						25,137.96	0.00	0.00	9.19		0.00	USD	1.0000000	25,137.96	6/7/2019	
2nyste10	Buy	CASH		1115	27.16	30,293.99	0.00	sandler	0.010000	11.15	0.00	USD	1.0000000	000009	6/6/2019	176781
1131						30,293.99	0.00	0.00	11.15		0.00	USD	1.0000000	30,293.99	6/10/2019	
2nyste10	Buy	CASH		743	27.373	20,345.27	0.00	sandler	0.010000	7.43	0.00	USD	1.0000000	000009	6/7/2019	176959
1131						20,345.27	0.00	0.00	7.43		0.00	USD	1.0000000	20,345.27	6/11/2019	
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	FBK		482	35.302	17,020.43	0.00	RAJA	0.010000	4.82	0.00	USD	1.0000000	000009	6/3/2019	175953
1131						17,020.43	0.00	0.00	4.82		0.00	USD	1.0000000	17,020.43	6/5/2019	
2nyste10	Buy	FBK		1402	35.40	49,644.82	0.00	RAJA	0.010000	14.02	0.00	USD	1.0000000	000009	6/4/2019	176461
1131						49,644.82	0.00	0.00	14.02		0.00	USD	1.0000000	49,644.82	6/6/2019	
2nyste10	Buy	FBK		1056	36.584	38,643.05	0.00	SANDLER	0.010000	10.56	0.00	USD	1.0000000	000009	6/28/2019	181064
1131						38,643.05	0.00	0.00	10.56		0.00	USD	1.0000000	38,643.05	7/2/2019	
2nyste10	Buy	FBP		3149	10.815	34,087.61	0.00	SANDLER	0.010000	31.49	0.00	USD	1.0000000	000009	6/27/2019	180747
1131						34,087.61	0.00	0.00	31.49		0.00	USD	1.0000000	34,087.61	7/1/2019	
2nyste10	Buy	FBP		11265	11.054	124,640.47	0.00	SANDLER	0.010000	112.65	0.00	USD	1.0000000	000009	6/28/2019	181065
1131						124,640.47	0.00	0.00	112.65		0.00	USD	1.0000000	124,640.47	7/2/2019	
2nyste10	Buy	FRME		855	35.968	30,761.36	0.00	RAJA	0.010000	8.55	0.00	USD	1.0000000	000009	6/13/2019	177815
1131						30,761.36	0.00	0.00	8.55		0.00	USD	1.0000000	30,761.36	6/17/2019	
2nyste10	Buy	FRME		1025	35.721	36,623.76	0.00	RAJA	0.010000	10.25	0.00	USD	1.0000000	000009	6/14/2019	177852
1131						36,623.76	0.00	0.00	10.25		0.00	USD	1.0000000	36,623.76	6/18/2019	
2nyste10	Buy	FRME		1241	35.798	44,437.36	0.00	RAJA	0.010000	12.41	0.00	USD	1.0000000	000009	6/17/2019	178086
1131						44,437.36	0.00	0.00	12.41		0.00	USD	1.0000000	44,437.36	6/19/2019	
2nyste10	Buy	FRME		601	36.391	21,877.12	0.00	RAJA	0.010000	6.01	0.00	USD	1.0000000	000009	6/18/2019	178543
1131						21,877.12	0.00	0.00	6.01		0.00	USD	1.0000000	21,877.12	6/20/2019	
2nyste10	Buy	FRME		600	36.497	21,904.32	0.00	RAJA	0.010000	6.00	0.00	USD	1.0000000	000009	6/19/2019	178649
1131						21,904.32	0.00	0.00	6.00		0.00	USD	1.0000000	21,904.32	6/21/2019	

Transactions Listing

FROM Trade Date 05/31/2019 TO 06/28/2019

						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	FRME		332	36.586	12,149.87	0.00	RAJA	0.010000	3.32	0.00	USD	1.0000000	000009	6/27/2019	180176
1131						12,149.87	0.00	0.00	3.32		0.00	USD	1.0000000	12,149.87	7/1/2019	
2nyste10	Buy	FRME		2191	37.427	82,025.34	0.00	SANDLER	0.010000	21.91	0.00	USD	1.0000000	000009	6/28/2019	181066
1131						82,025.34	0.00	0.00	21.91		0.00	USD	1.0000000	82,025.34	7/2/2019	
2nyste10	Buy	MDR		2809	7.731	21,743.35	0.00	SEAPORT	0.010000	28.09	0.00	USD	1.0000000	000009	6/13/2019	177661
1131						21,743.35	0.00	0.00	28.09		0.00	USD	1.0000000	21,743.35	6/17/2019	
2nyste10	Buy	MDR		6570	8.936	58,761.42	0.00	PEN	0.008000	52.56	0.00	USD	1.0000000	000009	6/26/2019	179779
1131						58,761.42	0.00	0.00	52.56		0.00	USD	1.0000000	58,761.42	6/28/2019	
2nyste10	Buy	NUVA		517	57.728	29,850.44	0.00	WSA	0.010000	5.17	0.00	USD	1.0000000	000009	6/24/2019	179480
1131						29,850.44	0.00	0.00	5.17		0.00	USD	1.0000000	29,850.44	6/26/2019	
2nyste10	Buy	NUVA		955	57.694	55,106.84	0.00	WSA	0.010000	9.55	0.00	USD	1.0000000	000009	6/25/2019	179620
1131						55,106.84	0.00	0.00	9.55		0.00	USD	1.0000000	55,106.84	6/27/2019	
2nyste10	Buy	OMF		2671	33.127	88,509.73	0.00	SANDLER	0.010000	26.71	0.00	USD	1.0000000	000009	6/27/2019	180178
1131						88,509.73	0.00	0.00	26.71		0.00	USD	1.0000000	88,509.73	7/1/2019	
2nyste10	Buy	OMF		3981	33.808	134,628.26	0.00	SANDLER	0.010000	39.81	0.00	USD	1.0000000	000009	6/28/2019	181068
1131						134,628.26	0.00	0.00	39.81		0.00	USD	1.0000000	134,628.26	7/2/2019	
2nyste10	Buy	PFBC		28	46.799	1,310.64	0.00	RAJA	0.010000	0.28	0.00	USD	1.0000000	000009	6/4/2019	176463
1131						1,310.64	0.00	0.00	0.28		0.00	USD	1.0000000	1,310.64	6/6/2019	
2nyste10	Buy	PFBC		478	45.514	21,760.47	0.00	sandler	0.010000	4.78	0.00	USD	1.0000000	000009	6/5/2019	176617
1131						21,760.47	0.00	0.00	4.78		0.00	USD	1.0000000	21,760.47	6/7/2019	
2nyste10	Buy	PFBC		368	45.753	16,840.89	0.00	sandler	0.010000	3.68	0.00	USD	1.0000000	000009	6/6/2019	176782
1131						16,840.89	0.00	0.00	3.68		0.00	USD	1.0000000	16,840.89	6/10/2019	
2nyste10	Buy	PFBC		180	45.624	8,214.17	0.00	sandler	0.010000	1.80	0.00	USD	1.0000000	000009	6/7/2019	176960
1131						8,214.17	0.00	0.00	1.80		0.00	USD	1.0000000	8,214.17	6/11/2019	
2nyste10	Buy	PFBC		180	46.774	8,421.12	0.00	sandler	0.010000	1.80	0.00	USD	1.0000000	000009	6/10/2019	177375
1131						8,421.12	0.00	0.00	1.80		0.00	USD	1.0000000	8,421.12	6/12/2019	
2nyste10	Buy	PSB		88	160.176	14,096.37	0.00	sandler	0.010000	0.88	0.00	USD	1.0000000	000009	6/4/2019	176464
1131						14,096.37	0.00	0.00	0.88		0.00	USD	1.0000000	14,096.37	6/6/2019	
2nyste10	Buy	PSB		287	163.942	47,054.17	0.00	sandler	0.010000	2.87	0.00	USD	1.0000000	000009	6/5/2019	176618
1131						47,054.17	0.00	0.00	2.87		0.00	USD	1.0000000	47,054.17	6/7/2019	
2nyste10	Buy	TGNA		3721	15.587	58,030.49	0.00	PEN	0.008000	29.77	0.00	USD	1.0000000	000009	6/4/2019	176466
1131						58,030.49	0.00	0.00	29.77		0.00	USD	1.0000000	58,030.49	6/6/2019	

Transactions Listing

FROM Trade Date 05/31/2019 TO 06/28/2019

						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	TGNA		5993	15.709	94,191.38	0.00	PEN	0.008000	47.94	0.00	USD	1.0000000	000009	6/5/2019	176619
1131						94,191.38	0.00	0.00	47.94		0.00	USD	1.0000000	94,191.38	6/7/2019	
2nyste10	Buy	TOWR		547	18.668	10,216.87	0.00	SEAPORT	0.010000	5.47	0.00	USD	1.0000000	000009	6/21/2019	179379
1131						10,216.87	0.00	0.00	5.47		0.00	USD	1.0000000	10,216.87	6/25/2019	
2nyste10	Buy	TOWR		666	18.77	12,507.41	0.00	SEAPORT	0.010000	6.66	0.00	USD	1.0000000	000009	6/24/2019	179483
1131						12,507.41	0.00	0.00	6.66		0.00	USD	1.0000000	12,507.41	6/26/2019	
2nyste10	Buy	TOWR		254	18.606	4,728.57	0.00	WSA	0.010000	2.54	0.00	USD	1.0000000	000009	6/25/2019	179623
1131						4,728.57	0.00	0.00	2.54		0.00	USD	1.0000000	4,728.57	6/27/2019	
2nyste10	Buy	TOWR		190	19.292	3,667.40	0.00	WSA	0.010000	1.90	0.00	USD	1.0000000	000009	6/26/2019	179781
1131						3,667.40	0.00	0.00	1.90		0.00	USD	1.0000000	3,667.40	6/28/2019	
2nyste10	Buy	TWNK		5255	13.836	72,758.63	0.00	WSA	0.010000	52.55	0.00	USD	1.0000000	000009	6/20/2019	179159
1131						72,758.63	0.00	0.00	52.55		0.00	USD	1.0000000	72,758.63	6/24/2019	
2nyste10	Buy	TWNK		5254	13.882	72,988.57	0.00	WSA	0.010000	52.54	0.00	USD	1.0000000	000009	6/21/2019	179380
1131						72,988.57	0.00	0.00	52.54		0.00	USD	1.0000000	72,988.57	6/25/2019	
2nyste10	Buy	WLL		8960	18.426	165,186.56	0.00	SEAPORT	0.010000	89.60	0.00	USD	1.0000000	000009	6/26/2019	179782
1131						165,186.56	0.00	0.00	89.60		0.00	USD	1.0000000	165,186.56	6/28/2019	
2nyste10	Buy	WSM		879	61.279	53,871.10	0.00	PEN	0.008000	7.03	0.00	USD	1.0000000	000009	6/13/2019	177663
1131						53,871.10	0.00	0.00	7.03		0.00	USD	1.0000000	53,871.10	6/17/2019	
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	

Transactions Listing

FROM Trade Date 05/31/2019 TO 06/28/2019

						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	BLACK HILLS CORP	1552.37	0.00	1,552.37	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/1/2019	175478
1131			BKH	Div Accrued for BKH		1,552.37	0.00	0.00	0.00		0.00	USD	1.0000000	1,552.37	6/1/2019	
2nyste10	Income	000009	MURPHY OIL CORPORATION	2717.5	0.00	2,717.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/3/2019	175544
1131			MUR	Div Accrued for MUR		2,717.50	0.00	0.00	0.00		0.00	USD	1.0000000	2,717.50	6/3/2019	
2nyste10	Income	000009	SELECTIVE INS GROUP	1419.8	0.00	1,419.80	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/3/2019	175569
1131			SIGI	Div Accrued for SIGI		1,419.80	0.00	0.00	0.00		0.00	USD	1.0000000	1,419.80	6/3/2019	
2nyste10	Income	000009	PENSKE AUTOMOTIVE GROUP, INC.	1381.38	0.00	1,381.38	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/4/2019	176095
1131			PAG	Div Accrued for PAG		1,381.38	0.00	0.00	0.00		0.00	USD	1.0000000	1,381.38	6/4/2019	
2nyste10	Income	000009	TIMKEN CO	904.96	0.00	904.96	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/4/2019	176109
1131			TKR	Div Accrued for TKR		904.96	0.00	0.00	0.00		0.00	USD	1.0000000	904.96	6/4/2019	
2nyste10	Income	000009		1839.52	0.00	1,839.52	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/3/2019	176207
1131				Interest		1,839.52	0.00	0.00	0.00		0.00	USD	1.0000000	1,839.52	6/3/2019	
2nyste10	Income	000009	MATERION CORP	847.66	0.00	847.66	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/5/2019	176527
1131			MTRN	Div Accrued for MTRN		847.66	0.00	0.00	0.00		0.00	USD	1.0000000	847.66	6/5/2019	
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	6/6/2019	176671
1131			RUTH	Div Accrued for RUTH		1,544.53	0.00	0.00	0.00		0.00	USD	1.0000000	1,544.53	6/6/2019	
2nyste10	Income	000009	MKS INSTRUMENT INC	542	0.00	542.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/7/2019	176823
1131			MKSI	Div Accrued for MKSI		542.00	0.00	0.00	0.00		0.00	USD	1.0000000	542.00	6/7/2019	
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	6/7/2019	176888
1131			TOWR	Div Accrued for TOWR		872.69	0.00	0.00	0.00		0.00	USD	1.0000000	872.69	6/7/2019	
2nyste10	Income	000009	SIX FLAGS ENTERTAINMENT CORPORATION	2522.32	0.00	2,522.32	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/10/2019	177017
1131			SIX	Div Accrued for SIX		2,522.32	0.00	0.00	0.00		0.00	USD	1.0000000	2,522.32	6/10/2019	
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	6/14/2019	177694
1131			CADE	Div Accrued for CADE		4,183.73	0.00	0.00	0.00		0.00	USD	1.0000000	4,183.73	6/14/2019	

Transactions Listing

FROM Trade Date 05/31/2019 TO 06/28/2019

						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	EAGLE BANCORP, INC	1863.18	0.00	1,863.18	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/14/2019	177742
1131			EGBN	Div Accrued for EGBN		1,863.18	0.00	0.00	0.00		0.00	USD	1.0000000	1,863.18	6/14/2019	
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	6/14/2019	177767
1131			OMF	Div Accrued for OMF		3,021.50	0.00	0.00	0.00		0.00	USD	1.0000000	3,021.50	6/14/2019	
2nyste10	Income	000009	PRIMERICA	897.6	0.00	897.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/14/2019	177785
1131			PRI	Div Accrued for PRI		897.60	0.00	0.00	0.00		0.00	USD	1.0000000	897.60	6/14/2019	
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	6/15/2019	177941
1131			FNB	Div Accrued for FNB		4,901.76	0.00	0.00	0.00		0.00	USD	1.0000000	4,901.76	6/15/2019	
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	6/17/2019	177973
1131			PRGS	Div Accrued for PRGS		812.67	0.00	0.00	0.00		0.00	USD	1.0000000	812.67	6/17/2019	
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	6/17/2019	177992
1131			SF	Div Accrued for SF		752.55	0.00	0.00	0.00		0.00	USD	1.0000000	752.55	6/17/2019	
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	6/17/2019	178014
1131			TERP	Div Accrued for TERP		2,973.07	0.00	0.00	0.00		0.00	USD	1.0000000	2,973.07	6/17/2019	
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	6/21/2019	179204
1131			CHFC	Div Accrued for CHFC		1,857.76	0.00	0.00	0.00		0.00	USD	1.0000000	1,857.76	6/21/2019	
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	6/28/2019	180213
1131			AVX	Div Accrued for AVX		2,233.30	0.00	0.00	0.00		0.00	USD	1.0000000	2,233.30	6/28/2019	
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	6/28/2019	180259
1131			CSFL	Div Accrued for CSFL		2,121.68	0.00	0.00	0.00		0.00	USD	1.0000000	2,121.68	6/28/2019	
2nyste10	Income	000009	ENTERPRISE FINANCIAL SERVICES	1042.95	0.00	1,042.95	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/28/2019	180277
1131			EFSC	Div Accrued for EFSC		1,042.95	0.00	0.00	0.00		0.00	USD	1.0000000	1,042.95	6/28/2019	
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	6/28/2019	180297
1131			ETM	Div Accrued for ETM		1,430.10	0.00	0.00	0.00		0.00	USD	1.0000000	1,430.10	6/28/2019	

Transactions Listing

FROM Trade Date 05/31/2019 TO 06/28/2019

						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	NATIONAL STORAGE AFFILIATES TRUST	3928	0.00	3,928.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/28/2019	180542
1131			NSA	Div Accrued for NSA		3,928.00	0.00	0.00	0.00		0.00	USD	1.0000000	3,928.00	6/28/2019	
2nyste10	Income	000009	PS BUSINESS PARKS, INC.	1987.65	0.00	1,987.65	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/27/2019	180758
1131			PSB	Div Accrued for PSB		1,987.65	0.00	0.00	0.00		0.00	USD	1.0000000	1,987.65	6/27/2019	
2nyste10	Sell	AMRX		2923	6.571	19,178.57	36,327.63	WSA	0.010000	29.23	0.00	USD	1.0000000	000009	6/24/2019	179479
1131						19,178.57	36,327.63	0.40	29.23		0.00	USD	1.0000000	19,178.57	6/26/2019	
2nyste10	Sell	AMRX		6277	6.589	41,295.52	77,827.88	WSA	0.010000	62.77	0.00	USD	1.0000000	000009	6/25/2019	179619
1131						41,295.52	77,827.88	0.86	62.77		0.00	USD	1.0000000	41,295.52	6/27/2019	
2nyste10	Sell	AMRX		3170	6.743	21,342.21	38,287.67	WSA	0.010000	31.70	0.00	USD	1.0000000	000009	6/26/2019	180174
1131				Correction from DTC Station		21,342.21	38,287.67	0.45	31.70		0.00	USD	1.0000000	21,342.21	6/28/2019	
2nyste10	Sell	BANR		356	51.436	18,307.31	5,327.93	sandler	0.010000	3.56	0.00	USD	1.0000000	000009	6/7/2019	176958
1131						18,307.31	5,327.93	0.38	3.56		0.00	USD	1.0000000	18,307.31	6/11/2019	
2nyste10	Sell	BANR		356	52.049	18,525.35	5,220.79	sandler	0.010000	3.56	0.00	USD	1.0000000	000009	6/10/2019	177374
1131						18,525.35	5,220.79	0.39	3.56		0.00	USD	1.0000000	18,525.35	6/12/2019	
2nyste10	Sell	BANR		570	52.301	29,805.02	8,106.60	RAJA	0.010000	5.70	0.00	USD	1.0000000	000009	6/11/2019	177500
1131						29,805.02	8,106.60	0.62	5.70		0.00	USD	1.0000000	29,805.02	6/13/2019	
2nyste10	Sell	BANR		375	52.213	19,575.53	5,333.29	RAJA	0.010000	3.75	0.00	USD	1.0000000	000009	6/12/2019	177582
1131						19,575.53	5,333.29	0.41	3.75		0.00	USD	1.0000000	19,575.53	6/14/2019	
2nyste10	Sell	BANR		646	52.508	33,913.06	9,187.48	RAJA	0.010000	6.46	0.00	USD	1.0000000	000009	6/13/2019	177659
1131						33,913.06	9,187.48	0.71	6.46		0.00	USD	1.0000000	33,913.06	6/17/2019	
2nyste10	Sell	BANR		501	52.216	26,154.46	7,125.27	RAJA	0.010000	5.01	0.00	USD	1.0000000	000009	6/14/2019	177851
1131						26,154.46	7,125.27	0.55	5.01		0.00	USD	1.0000000	26,154.46	6/18/2019	
2nyste10	Sell	CY		29113	21.995	640,038.96	209,075.07	RAJA	0.010000	291.13	0.00	USD	1.0000000	000009	6/3/2019	175952
1131						640,038.96	209,075.07	13.26	291.13		0.00	USD	1.0000000	640,038.96	6/5/2019	
2nyste10	Sell	GIII		2335	26.564	62,001.83	46,698.83	RAJA	0.010000	23.35	0.00	USD	1.0000000	000009	6/4/2019	176462
1131						62,001.83	46,698.83	1.29	23.35		0.00	USD	1.0000000	62,001.83	6/6/2019	
2nyste10	Sell	LTXB		4840	40.527	196,095.79	200,399.51	SANDLER	0.010000	48.40	0.00	USD	1.0000000	000009	6/27/2019	180177
1131						196,095.79	200,399.51	4.07	48.40		0.00	USD	1.0000000	196,095.79	7/1/2019	

Transactions Listing

FROM Trade Date 05/31/2019 TO 06/28/2019

						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	LTXB		4840	40.717	197,017.80	179,402.08	SANDLER	0.010000	48.40	0.00	USD	1.0000000	000009	6/28/2019	181067
1131						197,017.80	179,402.08	4.08	48.40		0.00	USD	1.0000000	197,017.80	7/2/2019	
2nyste10	Sell	REI		8149	3.37	27,382.51	76,792.10	RAJA	0.010000	81.49	0.00	USD	1.0000000	000009	6/13/2019	177662
1131						27,382.51	76,792.10	0.57	81.49		0.00	USD	1.0000000	27,382.51	6/17/2019	
2nyste10	Sell	REI		4205	3.381	14,173.07	39,405.95	RAJA	0.010000	42.05	0.00	USD	1.0000000	000009	6/14/2019	177853
1131						14,173.07	39,405.95	0.30	42.05		0.00	USD	1.0000000	14,173.07	6/18/2019	
2nyste10	Sell	REI		2102	3.288	6,889.58	19,666.73	RAJA	0.010000	21.02	0.00	USD	1.0000000	000009	6/17/2019	178087
1131						6,889.58	19,666.73	0.15	21.02		0.00	USD	1.0000000	6,889.58	6/19/2019	
2nyste10	Sell	REI		1871	3.237	6,037.77	15,606.56	SEAPORT	0.010000	18.71	0.00	USD	1.0000000	000009	6/19/2019	178650
1131						6,037.77	15,606.56	0.13	18.71		0.00	USD	1.0000000	6,037.77	6/21/2019	
2nyste10	Sell	REI		4065	3.38	13,698.36	35,058.44	SEAPORT	0.010000	40.65	0.00	USD	1.0000000	000009	6/18/2019	179312
1131						13,698.36	35,058.44	0.29	40.65		0.00	USD	1.0000000	13,698.36	6/20/2019	
2nyste10	Sell	REI		7084	3.297	23,285.34	57,943.79	SEAPORT	0.010000	70.84	0.00	USD	1.0000000	000009	6/20/2019	179377
1131				Correction from DTC Station		23,285.34	57,943.79	0.48	70.84		0.00	USD	1.0000000	23,285.34	6/24/2019	
2nyste10	Sell	REI		5009	3.187	15,913.26	40,591.34	SEAPORT	0.010000	50.09	0.00	USD	1.0000000	000009	6/21/2019	179481
1131				Correction from DTC Station		15,913.26	40,591.34	0.33	50.09		0.00	USD	1.0000000	15,913.26	6/25/2019	
2nyste10	Sell	REI		4996	3.229	16,083.29	40,425.63	SEAPORT	0.010000	49.96	0.00	USD	1.0000000	000009	6/24/2019	179621
1131				Correction from DTC Station		16,083.29	40,425.63	0.33	49.96		0.00	USD	1.0000000	16,083.29	6/26/2019	
2nyste10	Sell	REI		4569	3.267	14,881.38	36,970.52	SEAPORT	0.010000	45.69	0.00	USD	1.0000000	000009	6/25/2019	179622
1131						14,881.38	36,970.52	0.31	45.69		0.00	USD	1.0000000	14,881.38	6/27/2019	
2nyste10	Sell	REI		3222	3.274	10,517.03	26,071.14	SEAPORT	0.010000	32.22	0.00	USD	1.0000000	000009	6/26/2019	179780
1131						10,517.03	26,071.14	0.22	32.22		0.00	USD	1.0000000	10,517.03	6/28/2019	
2nyste10	Sell	SFNC		1641	22.955	37,652.29	51,924.68	RAJA	0.010000	16.41	0.00	USD	1.0000000	000009	6/3/2019	175954
1131						37,652.29	51,924.68	0.78	16.41		0.00	USD	1.0000000	37,652.29	6/5/2019	
2nyste10	Sell	SFNC		1914	23.48	44,920.26	60,243.54	RAJA	0.010000	19.14	0.00	USD	1.0000000	000009	6/4/2019	176465
1131						44,920.26	60,243.54	0.94	19.14		0.00	USD	1.0000000	44,920.26	6/6/2019	
2nyste10	Sell	SFNC		957	23.275	22,264.23	29,925.94	RAJA	0.010000	9.57	0.00	USD	1.0000000	000009	6/18/2019	178545
1131						22,264.23	29,925.94	0.47	9.57		0.00	USD	1.0000000	22,264.23	6/20/2019	
2nyste10	Sell	SFNC		957	23.022	22,021.74	29,789.50	RAJA	0.010000	9.57	0.00	USD	1.0000000	000009	6/19/2019	178651
1131						22,021.74	29,789.50	0.46	9.57		0.00	USD	1.0000000	22,021.74	6/21/2019	
2nyste10	Sell	WWW		1954	26.851	52,446.81	64,598.71	WSA	0.010000	19.54	0.00	USD	1.0000000	000009	6/20/2019	179160
1131						52,446.81	64,598.71	1.09	19.54		0.00	USD	1.0000000	52,446.81	6/24/2019	

Transactions Listing

FROM Trade Date 05/31/2019 TO 06/28/2019

						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	WWW		1954	26.812	52,369.63	64,109.37	WSA	0.010000	19.54	0.00	USD	1.0000000	000009	6/21/2019	179484
1131				Correction from DTC Station		52,369.63	64,109.37	1.09	19.54		0.00	USD	1.0000000	52,369.63	6/25/2019	

Portfolio Holdings

Back Office

Manager - ALL, As of: 06/28/2019

Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	31,602,939.04	26,831,966.84	53,927.12
000009	PRINCIPAL CASH	000009	Liquid Assets		965,966.30		0.00
AAWW	ATLAS AIR WORLDWIDE HOLDINGS, INC.	049164205	Industrials	10,005	446,623.20	512,260.76	0.00
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	17,499	295,733.10	279,893.49	0.00
AKR	ACADIA REALTY TRUST	004239109	Real Estate	15,261	417,693.57	402,689.84	4,273.08
ANIP	ANI PHARMACEUTICALS, INC.	00182C103	Health Care	4,632	380,750.40	269,251.37	0.00
ATKR	ATKORE INTERNATIONAL GROUP INC.	047649108	Industrials	13,099	338,871.13	316,433.30	0.00
AUB	ATLANTIC UNION BANKSHARES CORPORATION	04911A107	Financials	14,234	502,887.22	488,127.76	0.00
AVX	AVX CORPORATION	002444107	Info. Technology	19,420	322,372.00	346,076.15	0.00
BANR	BANNER CORP	06652V208	Financials	2,919	158,063.85	37,867.74	0.00
BDC	BELDEN, INC.	077454106	Info. Technology	5,514	328,468.98	355,883.99	275.70
BGS	B&G FOODS, INC	05508R106	Consumer Staples	9,261	192,628.80	297,531.38	4,398.97
BKH	BLACK HILLS CORP	092113109	Utilities	3,074	240,294.58	131,500.31	0.00
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	7,582	627,486.32	244,688.56	0.00
CACI	CACI INTERNATIONAL INC CLASS A	127190304	Info. Technology	2,098	429,229.82	258,765.97	0.00
CADE	CADENCE BANCORPORATION CLASS A	12739A100	Financials	23,907	497,265.60	336,064.26	0.00
CAKE	CHEESECAKE FACTORY INCORPORATED	163072101	Cons. Discretionary	3,192	139,554.24	174,147.66	0.00
CASH	META FINANCIAL GROUP, INC.	59100U108	Financials	15,600	437,580.00	446,008.02	742.85
CBZ	CBIZ INC	124805102	Industrials	26,157	512,415.63	233,846.46	0.00
CCMP	CABOT MICROELECTRONICS CORPORATION	12709P103	Info. Technology	1,330	146,406.40	144,335.50	558.60
CHFC	CHEMICAL FINANCIAL CORPORATION	163731102	Financials	5,464	224,625.04	300,351.07	0.00
CJ	C&J ENERGY SERVICES, INC	12674R100	Energy	7,211	84,945.58	248,613.84	0.00

Portfolio Holdings

Back Office

Manager - ALL, As of: 06/28/2019

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	340,922.31	314,598.08	0.00
CPE	CALLON PETROLEUM CO	13123X102	Energy	50,747	334,422.73	475,574.08	0.00
CSFL	CENTERSTATE BANKS INC	15201P109	Financials	19,288	444,202.64	270,573.55	0.00
CUB	CUBIC CORPORATION	229669106	Industrials	2,475	159,588.00	154,286.47	0.00
EBS	EMERGENT BIO SOLUTIONS INC.	29089Q105	Health Care	5,437	262,661.47	272,150.73	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	6,953	289,244.80	303,511.56	0.00
EGBN	EAGLE BANCORP, INC	268948106	Financials	8,469	458,426.97	490,604.77	0.00
EME	EMCOR GROUP INC	29084Q100	Industrials	3,597	316,895.70	101,730.00	0.00
ETM	ENTERCOM COMM CORP CL A	293639100	Communication Services	15,890	92,162.00	182,655.06	0.00
FBK	FB FINANCIAL CORPORATION	30257X104	Financials	3,490	127,734.00	124,542.30	0.00
FBP	FIRST BANCORP	318672706	Financials	14,414	159,130.56	158,728.08	0.00
FIBK	FIRST INTERSTATE BANCSYSTEM	32055Y201	Financials	7,914	313,473.54	313,672.21	0.00
FNB	FNB CORP	302520101	Financials	40,848	480,780.96	443,022.54	0.00
FNSR	FINISAR CORPORATION	31787A507	Info. Technology	8,280	189,363.60	198,734.15	0.00
FOE	FERRO CORP	315405100	Materials	17,656	278,964.80	234,582.02	0.00
FRME	FIRST MERCHANTS CORPORATION	320817109	Financials	6,845	259,425.50	249,779.13	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	1,687	78,276.80	88,546.00	0.00
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	5,554	163,398.68	110,736.24	0.00
HGV	HILTON GRAND VA	43283X105	Cons. Discretionary	9,815	312,313.30	314,008.67	0.00
HRTG	HERITAGE INSURANCE HOLDINGS, INC	42727J102	Financials	28,742	442,914.22	405,775.21	1,724.52
IBKC	IBERIABANK CORP	450828108	Financials	6,259	474,745.15	384,724.82	2,691.37
IBTX	INDEPENDENT BANK GROUP, INC.	45384B106	Financials	2,261	124,264.56	104,230.31	0.00

Portfolio Holdings

Back Office

Manager - ALL, As of: 06/28/2019

Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
IDA	IDACORP INC	451107106	Utilities	3,467	348,190.81	206,476.79	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	40,839	472,507.23	399,825.92	7,351.02
JAG	JAGGED PEAK ENERGY, INC.	47009K107	Energy	27,774	229,690.98	346,730.63	0.00
JCAP	JERNIGAN CAPITAL, INC.	476405105	Real Estate	22,596	463,218.00	442,630.55	7,908.60
KAI	KADANT INC	48282T104	Industrials	4,674	424,445.94	166,600.87	0.00
KALU	KAISER ALUMINUM CORP	483007704	Materials	2,440	238,168.40	148,781.22	0.00
KOP	KOPPERS HOLDINGS INC.	50060P106	Materials	6,935	203,611.60	211,904.88	0.00
MDR	MCDERMOTT INTERNATIONAL, INC.	580037703	Energy	26,391	254,937.06	325,927.07	0.00
MKSI	MKS INSTRUMENT INC	55306N104	Info. Technology	2,710	211,081.90	125,974.85	0.00
MMS	MAXIMUS, INC.	577933104	Info. Technology	2,362	171,339.48	157,139.14	0.00
MTRN	MATERION CORP	576690101	Materials	7,706	522,543.86	271,441.60	0.00
MUR	MURPHY OIL CORPORATION	626717102	Energy	10,870	267,945.50	307,049.95	0.00
MYRG	MYR GROUP INC	55405W104	Industrials	6,038	225,519.30	121,906.87	0.00
NJR	NEW JERSEY RESOURCES CORPORATION	646025106	Utilities	4,051	201,618.27	162,576.58	1,184.92
NRE	NORTHSTAR RLTY EUROPE CORP	66706L101	Real Estate	11,581	190,275.83	147,686.41	0.00
NSA	NATIONAL STORAGE AFFILIATES TRUST	637870106	Real Estate	12,275	355,238.50	196,404.16	0.00
NUVA	NUVASIVE, INC.	670704105	Health Care	4,622	270,571.88	261,345.12	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Communication Services	6,660	672,660.00	430,776.86	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	18,738	633,531.78	567,008.45	0.00
PAG	PENSKE AUTOMOTIVE GROUP, INC.	70959W103	Cons. Discretionary	3,542	167,536.60	156,548.25	0.00
PDCE	PDC ENERGY	69327R101	Energy	6,215	224,112.90	215,728.41	0.00
PDCO	PATTERSON COMPANIES, INC.	703395103	Health Care	7,831	179,329.90	184,916.62	0.00
PEB	PEBBLEBROOK HOTEL	70509V100	Real Estate	11,326	319,166.68	419,909.47	4,303.88

Portfolio Holdings

Back Office

Manager - ALL, As of: 06/28/2019

Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
PFBC	PREFERRED BANK	740367404	Financials	6,530	308,542.50	341,460.28	0.00
PGNX	PROGENICS PHARMA INC	743187106	Health Care	37,373	230,591.41	178,340.30	0.00
PLAB	PHOTRONICS INC	719405102	Info. Technology	12,805	105,001.00	128,940.42	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	2,746	160,284.02	103,005.25	0.00
PNFP	PINNACLE FINANCIAL PARTNERS, INC.	72346Q104	Financials	5,644	324,417.12	309,098.59	0.00
POR	PORTLAND GENERAL	736508847	Utilities	4,552	246,581.84	180,955.92	1,752.52
PPBI	PACIFIC PREMIER BANCORP	69478X105	Financials	10,016	309,294.08	303,725.97	0.00
PRGS	PROGRESS SOFTWARE CORP	743312100	Info. Technology	5,243	228,699.66	102,032.95	0.00
PRI	PRIMERICA	74164M108	Financials	2,640	316,668.00	148,296.46	0.00
PSB	PS BUSINESS PARKS, INC.	69360J107	Real Estate	1,893	319,027.29	293,935.18	0.00
PWR	QUANTA SERVICES INC.	74762E102	Industrials	9,326	356,159.94	314,446.02	373.04
QTS	QTS REALTY TRUST INC	74736A103	Real Estate	8,540	394,377.20	311,852.25	3,757.60
REXR	REXFORD INDUSTRIAL REALTY	76169C100	Real Estate	14,196	573,092.52	250,889.86	2,626.26
ROCK	GIBRALTAR INDS INC	374689107	Industrials	4,754	191,871.44	98,786.32	0.00
RUTH	RUTH'S HOSPITALITY GROUP, INC.	783332109	Cons. Discretionary	11,881	269,817.51	273,869.80	0.00
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	16,507	325,022.83	325,984.25	0.00
SF	STIFEL FINANCIAL CORP	860630102	Financials	5,017	296,304.02	285,176.85	0.00
SFNC	SIMMONS FIRST NATIONAL CORPORATION CLASS A	828730200	Financials	0	0.00	0.00	306.24
SIGI	SELECTIVE INS GROUP	816300107	Financials	7,099	531,644.11	265,969.96	0.00
SIX	SIX FLAGS ENTERTAINMENT CORPORATION	83001A102	Cons. Discretionary	3,076	152,815.68	158,676.38	0.00
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	7,826	263,970.98	241,510.67	2,249.97
SKYW	SKYWEST INC	830879102	Industrials	8,146	494,217.82	99,069.70	977.52
SNX	SYNNEX CORP	87162W100	Info. Technology	3,412	335,740.80	273,594.97	0.00

Portfolio Holdings

Back Office

Manager - ALL, As of: 06/28/2019

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	279,621.44	122,169.87	1,974.21
SYNH	SYNEOS HEALTH, INC. CLASS A	87166B102	Health Care	6,932	354,155.88	278,089.65	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	9,740	282,947.00	292,274.59	0.00
TECD	TECH DATA CORPORATION	878237106	Info. Technology	1,907	199,472.20	175,244.33	0.00
TERP	TERRAFORM POWER, INC CLASS A	88104R209	Utilities	14,762	211,096.60	169,279.34	0.00
TGNA	TEGNA, INC.	87901J105	Communication Services	9,714	147,167.10	152,221.87	679.98
TKR	TIMKEN CO	887389104	Industrials	3,232	165,930.88	109,802.35	0.00
TMST	TIMKEN STEEL	887399103	Materials	10,555	85,812.15	132,826.70	0.00
TOWR	TOWER INTERNATIONAL, INC	891826109	Cons. Discretionary	8,370	163,215.00	185,657.47	0.00
TWNK	HOSTESS BRANDS, INC. CLASS A	44109J106	Consumer Staples	22,670	327,354.80	319,917.41	0.00
UIS	UNISYS CORPORATION	909214306	Info. Technology	22,946	223,035.12	328,586.91	0.00
UMPQ	UMPQUA HOLDINGS CORP	904214103	Financials	15,407	255,602.13	302,434.76	3,235.47
VRNT	VERINT SYS INC	92343X100	Info. Technology	5,570	299,554.60	156,890.17	0.00
WLL	WHITING PETROLEUM CORPORATION	966387409	Energy	8,960	167,372.80	165,186.56	0.00
WSM	WILLIAMS SONOMA INC	969904101	Cons. Discretionary	3,841	249,665.00	230,851.64	0.00
WTFC	WINTRUST FINL CORP	97650W108	Financials	3,505	256,425.80	103,257.67	0.00
WWW	WOLVERINE WORLD WIDE, INC.	978097103	Cons. Discretionary	5,808	159,952.32	155,296.82	580.80