

PERFORMANCE RETURNS FOR TOTAL

2nyste10 - New York State Teachers Retirement

From 11/30/2018 to 12/31/2018

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 12/31/2018
Total Portfolio	-13.10	-20.27	-16.62	-16.62	-4.71	4.13	2.13	3.14	9.58	9.87	7.88			8.59	-13.10
Total Equities	-13.66	-21.01	-17.39	-17.39	-5.04									-5.03	-13.66
Total Cash	0.18	0.53	1.95	1.95	2.78									2.78	0.18
Russell 2000 Value	-12.09	-18.67	-12.86	-12.86	-3.06	7.37	3.45	3.61	8.21	9.57	7.56	9.32	10.40	8.26	-12.09

PERFORMANCE RETURNS FOR TOTAL

2nyste10 - New York State Teachers Retirement

From 11/30/2018 to 12/31/2018

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 12/31/2018
Total Portfolio	-13.10	-20.39	-17.23	-17.23	-5.26	3.60	1.60	2.59	9.01	9.29	7.32			8.04	-13.10
Total Equities	-13.66	-21.01	-17.39	-17.39	-5.04									-5.03	-13.66
Total Cash	0.18	0.53	1.95	1.95	2.78									2.78	0.18
Russell 2000 Value	-12.09	-18.67	-12.86	-12.86	-3.06	7.37	3.45	3.61	8.21	9.57	7.56	9.32	10.40	8.26	-12.09

Transactions Listing

FROM Trade Date 11/30/2018 TO 12/31/2018

						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	ANIP		233	52.793	12,303.08	0.00	PEN	0.010000	2.33	0.00	USD	1.0000000	000009	12/6/2018	140425
1131						12,303.08	0.00	0.00	2.33		0.00	USD	1.0000000	12,303.08	12/10/2018	
2nyste10	Buy	BGS		2868	30.415	87,258.04	0.00	WSA	0.010000	28.68	0.00	USD	1.0000000	000009	12/19/2018	144799
1131						87,258.04	0.00	0.00	28.68		0.00	USD	1.0000000	87,258.04	12/21/2018	
2nyste10	Buy	CADE		3000	17.973	53,947.80	0.00	SANDLER	0.010000	30.00	0.00	USD	1.0000000	000009	12/19/2018	144800
1131						53,947.80	0.00	0.00	30.00		0.00	USD	1.0000000	53,947.80	12/21/2018	
2nyste10	Buy	CADE		1643	17.691	29,083.07	0.00	SANDLER	0.010000	16.43	0.00	USD	1.0000000	000009	12/20/2018	145184
1131						29,083.07	0.00	0.00	16.43		0.00	USD	1.0000000	29,083.07	12/24/2018	
2nyste10	Buy	CADE		536	16.748	8,982.02	0.00	SANDLER	0.010000	5.36	0.00	USD	1.0000000	000009	12/26/2018	146882
1131						8,982.02	0.00	0.00	5.36		0.00	USD	1.0000000	8,982.02	12/28/2018	
2nyste10	Buy	CADE		2195	16.689	36,654.09	0.00	SANDLER	0.010000	21.95	0.00	USD	1.0000000	000009	12/27/2018	147236
1131						36,654.09	0.00	0.00	21.95		0.00	USD	1.0000000	36,654.09	12/31/2018	
2nyste10	Buy	DK		1570	37.574	59,007.51	0.00	RAJA	0.010000	15.70	0.00	USD	1.0000000	000009	12/17/2018	142876
1131						59,007.51	0.00	0.00	15.70		0.00	USD	1.0000000	59,007.51	12/19/2018	
2nyste10	Buy	EGBN		627	49.408	30,984.84	0.00	RAJA	0.010000	6.27	0.00	USD	1.0000000	000009	12/18/2018	143702
1131						30,984.84	0.00	0.00	6.27		0.00	USD	1.0000000	30,984.84	12/20/2018	
2nyste10	Buy	EGBN		857	48.261	41,368.33	0.00	RAJA	0.010000	8.57	0.00	USD	1.0000000	000009	12/19/2018	144803
1131						41,368.33	0.00	0.00	8.57		0.00	USD	1.0000000	41,368.33	12/21/2018	
2nyste10	Buy	EGBN		1206	47.835	57,701.55	0.00	RAJA	0.010000	12.06	0.00	USD	1.0000000	000009	12/20/2018	145188
1131						57,701.55	0.00	0.00	12.06		0.00	USD	1.0000000	57,701.55	12/24/2018	
2nyste10	Buy	EGBN		168	47.42	7,968.31	0.00	RAJA	0.010000	1.68	0.00	USD	1.0000000	000009	12/21/2018	145613
1131						7,968.31	0.00	0.00	1.68		0.00	USD	1.0000000	7,968.31	12/26/2018	
2nyste10	Buy	FNB		3343	10.006	33,482.15	0.00	SANDLER	0.010000	33.43	0.00	USD	1.0000000	000009	12/19/2018	144804
1131						33,482.15	0.00	0.00	33.43		0.00	USD	1.0000000	33,482.15	12/21/2018	
2nyste10	Buy	FNB		8358	9.837	82,297.05	0.00	SANDLER	0.010000	83.58	0.00	USD	1.0000000	000009	12/20/2018	145189
1131						82,297.05	0.00	0.00	83.58		0.00	USD	1.0000000	82,297.05	12/24/2018	
2nyste10	Buy	FNB		4771	9.866	47,117.44	0.00	SANDLER	0.010000	47.71	0.00	USD	1.0000000	000009	12/21/2018	145614
1131						47,117.44	0.00	0.00	47.71		0.00	USD	1.0000000	47,117.44	12/26/2018	
2nyste10	Buy	FNB		1445	9.578	13,854.23	0.00	SANDLER	0.010000	14.45	0.00	USD	1.0000000	000009	12/26/2018	146884
1131						13,854.23	0.00	0.00	14.45		0.00	USD	1.0000000	13,854.23	12/28/2018	
2nyste10	Buy	FNB		1020	9.522	9,722.54	0.00	SANDLER	0.010000	10.20	0.00	USD	1.0000000	000009	12/27/2018	147237
1131						9,722.54	0.00	0.00	10.20		0.00	USD	1.0000000	9,722.54	12/31/2018	

Transactions Listing

FROM Trade Date 11/30/2018 TO 12/31/2018

						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	FNB		1035	9.747	10,098.29	0.00	SANDLER	0.010000	10.35	0.00	USD	1.0000000	000009	12/28/2018	147530
1131						10,098.29	0.00	0.00	10.35		0.00	USD	1.0000000	10,098.29	1/2/2019	
2nyste10	Buy	IBKC		1056	66.891	70,647.67	0.00	SANDLER	0.010000	10.56	0.00	USD	1.0000000	000009	12/19/2018	144807
1131						70,647.67	0.00	0.00	10.56		0.00	USD	1.0000000	70,647.67	12/21/2018	
2nyste10	Buy	JCAP		1345	20.643	27,778.82	0.00	PEN	0.010000	13.45	0.00	USD	1.0000000	000009	12/19/2018	144808
1131						27,778.82	0.00	0.00	13.45		0.00	USD	1.0000000	27,778.82	12/21/2018	
2nyste10	Buy	JCAP		3490	20.579	71,855.96	0.00	PEN	0.010000	34.90	0.00	USD	1.0000000	000009	12/20/2018	145192
1131						71,855.96	0.00	0.00	34.90		0.00	USD	1.0000000	71,855.96	12/24/2018	
2nyste10	Buy	PNFP		320	57.225	18,315.26	0.00	SANDLER	0.010000	3.20	0.00	USD	1.0000000	000009	11/30/2018	139623
1131						18,315.26	0.00	0.00	3.20		0.00	USD	1.0000000	18,315.26	12/4/2018	
2nyste10	Buy	PNFP		320	56.978	18,236.13	0.00	SANDLER	0.010000	3.20	0.00	USD	1.0000000	000009	12/3/2018	139956
1131						18,236.13	0.00	0.00	3.20		0.00	USD	1.0000000	18,236.13	12/5/2018	
2nyste10	Buy	PNFP		320	53.758	17,205.76	0.00	SANDLER	0.010000	3.20	0.00	USD	1.0000000	000009	12/4/2018	140172
1131						17,205.76	0.00	0.00	3.20		0.00	USD	1.0000000	17,205.76	12/6/2018	
2nyste10	Buy	PNFP		320	52.29	16,735.87	0.00	SANDLER	0.010000	3.20	0.00	USD	1.0000000	000009	12/6/2018	140428
1131						16,735.87	0.00	0.00	3.20		0.00	USD	1.0000000	16,735.87	12/10/2018	
2nyste10	Buy	PNFP		130	52.454	6,820.27	0.00	SANDLER	0.010000	1.30	0.00	USD	1.0000000	000009	12/7/2018	140630
1131						6,820.27	0.00	0.00	1.30		0.00	USD	1.0000000	6,820.27	12/11/2018	
2nyste10	Buy	PPBI		401	30.894	12,392.34	0.00	SANDLER	0.010000	4.01	0.00	USD	1.0000000	000009	11/30/2018	139624
1131						12,392.34	0.00	0.00	4.01		0.00	USD	1.0000000	12,392.34	12/4/2018	
2nyste10	Buy	PPBI		80	31.006	2,481.28	0.00	SANDLER	0.010000	0.80	0.00	USD	1.0000000	000009	12/3/2018	139957
1131						2,481.28	0.00	0.00	0.80		0.00	USD	1.0000000	2,481.28	12/5/2018	
2nyste10	Buy	PPBI		270	29.076	7,853.14	0.00	SANDLER	0.010000	2.70	0.00	USD	1.0000000	000009	12/4/2018	140173
1131						7,853.14	0.00	0.00	2.70		0.00	USD	1.0000000	7,853.14	12/6/2018	
2nyste10	Buy	QTS		3738	39.234	146,693.70	0.00	WSA	0.010000	37.38	0.00	USD	1.0000000	000009	12/19/2018	144809
1131						146,693.70	0.00	0.00	37.38		0.00	USD	1.0000000	146,693.70	12/21/2018	
2nyste10	Buy	RUTH		3709	22.755	84,435.76	0.00	WSA	0.010000	37.09	0.00	USD	1.0000000	000009	12/19/2018	144810
1131						84,435.76	0.00	0.00	37.09		0.00	USD	1.0000000	84,435.76	12/21/2018	
2nyste10	Buy	RUTH		1543	22.376	34,541.44	0.00	WSA	0.010000	15.43	0.00	USD	1.0000000	000009	12/20/2018	145193
1131						34,541.44	0.00	0.00	15.43		0.00	USD	1.0000000	34,541.44	12/24/2018	
2nyste10	Buy	RUTH		784	22.412	17,578.93	0.00	WSA	0.010000	7.84	0.00	USD	1.0000000	000009	12/21/2018	145616
1131						17,578.93	0.00	0.00	7.84		0.00	USD	1.0000000	17,578.93	12/26/2018	

Transactions Listing

FROM Trade Date 11/30/2018 TO 12/31/2018

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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	SNX		3412	80.176	273,594.97	0.00	RAJA	0.010000	34.12	0.00	USD	1.0000000	000009	12/20/2018	145194
1131						273,594.97	0.00	0.00	34.12		0.00	USD	1.0000000	273,594.97	12/24/2018	
2nyste10	Buy	SYNH		1127	38.28	43,152.94	0.00	WSA	0.010000	11.27	0.00	USD	1.0000000	000009	12/26/2018	146887
1131						43,152.94	0.00	0.00	11.27		0.00	USD	1.0000000	43,152.94	12/28/2018	
2nyste10	Buy	SYNH		2000	38.331	76,682.20	0.00	WSA	0.010000	20.00	0.00	USD	1.0000000	000009	12/27/2018	147239
1131						76,682.20	0.00	0.00	20.00		0.00	USD	1.0000000	76,682.20	12/31/2018	
2nyste10	Buy	TIER		3050	21.514	65,647.59	0.00	PEN	0.010000	30.50	0.00	USD	1.0000000	000009	12/19/2018	144812
1131						65,647.59	0.00	0.00	30.50		0.00	USD	1.0000000	65,647.59	12/21/2018	
2nyste10	Buy	TIER		3562	21.535	76,743.65	0.00	PEN	0.010000	35.62	0.00	USD	1.0000000	000009	12/20/2018	145195
1131						76,743.65	0.00	0.00	35.62		0.00	USD	1.0000000	76,743.65	12/24/2018	
2nyste10	Buy	UBSH		1041	29.757	30,987.66	0.00	RAJA	0.010000	10.41	0.00	USD	1.0000000	000009	12/18/2018	143703
1131						30,987.66	0.00	0.00	10.41		0.00	USD	1.0000000	30,987.66	12/20/2018	
2nyste10	Buy	UBSH		1443	28.597	41,279.32	0.00	RAJA	0.010000	14.43	0.00	USD	1.0000000	000009	12/19/2018	144813
1131						41,279.32	0.00	0.00	14.43		0.00	USD	1.0000000	41,279.32	12/21/2018	
2nyste10	Buy	UBSH		2049	28.154	57,707.63	0.00	RAJA	0.010000	20.49	0.00	USD	1.0000000	000009	12/20/2018	145196
1131						57,707.63	0.00	0.00	20.49		0.00	USD	1.0000000	57,707.63	12/24/2018	
2nyste10	Buy	UBSH		873	27.877	24,345.70	0.00	RAJA	0.010000	8.73	0.00	USD	1.0000000	000009	12/21/2018	145617
1131						24,345.70	0.00	0.00	8.73		0.00	USD	1.0000000	24,345.70	12/26/2018	
2nyste10	Income	000009	CHATHAM LODGING TRUST	1586.97	0.00	1,586.97	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/30/2018	138960
1131			CLDT	Div Accrued for CLDT		1,586.97	0.00	0.00	0.00		0.00	USD	1.0000000	1,586.97	11/30/2018	
2nyste10	Income	000009	HEARTLAND FINL USA INC	421.82	0.00	421.82	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/30/2018	139096
1131			HTLF	Div Accrued for HTLF		421.82	0.00	0.00	0.00		0.00	USD	1.0000000	421.82	11/30/2018	
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	11/30/2018	139114
1131			IDA	Div Accrued for IDA		2,184.21	0.00	0.00	0.00		0.00	USD	1.0000000	2,184.21	11/30/2018	
2nyste10	Income	000009	MAXIMUS, INC.	590.5	0.00	590.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/30/2018	139180
1131			MMS	Div Accrued for MMS		590.50	0.00	0.00	0.00		0.00	USD	1.0000000	590.50	11/30/2018	
2nyste10	Income	000009	NEXSTAR BROADCASTING	2497.5	0.00	2,497.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/30/2018	139206
1131			NXST	Div Accrued for NXST		2,497.50	0.00	0.00	0.00		0.00	USD	1.0000000	2,497.50	11/30/2018	
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	11/30/2018	139233
1131			SBRA	Div Accrued for SBRA		4,265.55	0.00	0.00	0.00		0.00	USD	1.0000000	4,265.55	11/30/2018	

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FROM Trade Date 11/30/2018 TO 12/31/2018

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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	BLACK HILLS CORP	1552.37	0.00	1,552.37	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/1/2018	139673
1131			BKH	Div Accrued for BKH		1,552.37	0.00	0.00	0.00		0.00	USD	1.0000000	1,552.37	12/1/2018	
2nyste10	Income	000009	BRYN MAWR BK CORP	2073.5	0.00	2,073.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/1/2018	139686
1131			BMTC	Div Accrued for BMTC		2,073.50	0.00	0.00	0.00		0.00	USD	1.0000000	2,073.50	12/1/2018	
2nyste10	Income	000009	MATERION CORP	809.13	0.00	809.13	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/3/2018	139748
1131			MTRN	Div Accrued for MTRN		809.13	0.00	0.00	0.00		0.00	USD	1.0000000	809.13	12/3/2018	
2nyste10	Income	000009	SELECTIVE INS GROUP	1273.8	0.00	1,273.80	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/3/2018	139788
1131			SIGI	Div Accrued for SIGI		1,273.80	0.00	0.00	0.00		0.00	USD	1.0000000	1,273.80	12/3/2018	
2nyste10	Income	000009	DELEK US HOLDINGS INC.	1044.16	0.00	1,044.16	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/4/2018	139992
1131			DK	Div Accrued for DK		1,044.16	0.00	0.00	0.00		0.00	USD	1.0000000	1,044.16	12/4/2018	
2nyste10	Income	000009	PENSKE AUTOMOTIVE GROUP, INC.	2439.04	0.00	2,439.04	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/4/2018	140012
1131			PAG	Div Accrued for PAG		2,439.04	0.00	0.00	0.00		0.00	USD	1.0000000	2,439.04	12/4/2018	
2nyste10	Income	000009	TIMKEN CO	904.96	0.00	904.96	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/4/2018	140028
1131			TKR	Div Accrued for TKR		904.96	0.00	0.00	0.00		0.00	USD	1.0000000	904.96	12/4/2018	
2nyste10	Income	000009	MKS INSTRUMENT INC	542	0.00	542.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/7/2018	140487
1131			MKSI	Div Accrued for MKSI		542.00	0.00	0.00	0.00		0.00	USD	1.0000000	542.00	12/7/2018	
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	12/7/2018	140527
1131			TOWR	Div Accrued for TOWR		872.69	0.00	0.00	0.00		0.00	USD	1.0000000	872.69	12/7/2018	
2nyste10	Income	000009		2119.53	0.00	2,119.53	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/3/2018	140749
1131				Interest		2,119.53	0.00	0.00	0.00		0.00	USD	1.0000000	2,119.53	12/3/2018	
2nyste10	Income	000009	STATE BANK & TRUST	2601.6	0.00	2,601.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/11/2018	141273
1131			STBZ	Div Accrued for STBZ		2,601.60	0.00	0.00	0.00		0.00	USD	1.0000000	2,601.60	12/11/2018	
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	12/14/2018	141777
1131			ETM	Div Accrued for ETM		1,430.10	0.00	0.00	0.00		0.00	USD	1.0000000	1,430.10	12/14/2018	
2nyste10	Income	000009	HEARTLAND EXPRESS, INC.	346.76	0.00	346.76	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/14/2018	141784
1131			HTLD	Div Accrued for HTLD		346.76	0.00	0.00	0.00		0.00	USD	1.0000000	346.76	12/14/2018	

Transactions Listing

FROM Trade Date 11/30/2018 TO 12/31/2018

						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	PRIMERICA	660	0.00	660.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/14/2018	141819
1131			PRI	Div Accrued for PRI		660.00	0.00	0.00	0.00		0.00	USD	1.0000000	660.00	12/14/2018	
2nyste10	Income	000009	TETRA TECH INC NEW	336.84	0.00	336.84	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/14/2018	141837
1131			TTEK	Div Accrued for TTEK		336.84	0.00	0.00	0.00		0.00	USD	1.0000000	336.84	12/14/2018	
2nyste10	Income	000009	FNB CORP	2505.12	0.00	2,505.12	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/15/2018	142173
1131			FNB	Div Accrued for FNB		2,505.12	0.00	0.00	0.00		0.00	USD	1.0000000	2,505.12	12/15/2018	
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	12/17/2018	142320
1131			PRGS	Div Accrued for PRGS		812.67	0.00	0.00	0.00		0.00	USD	1.0000000	812.67	12/17/2018	
2nyste10	Income	000009	STIFEL FINANCIAL CORP	602.04	0.00	602.04	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/17/2018	142509
1131			SF	Div Accrued for SF		602.04	0.00	0.00	0.00		0.00	USD	1.0000000	602.04	12/17/2018	
2nyste10	Income	000009	TERRAFORM POWER, INC CLASS A	2804.78	0.00	2,804.78	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/17/2018	142566
1131			TERP	Div Accrued for TERP		2,804.78	0.00	0.00	0.00		0.00	USD	1.0000000	2,804.78	12/17/2018	
2nyste10	Income	000009	CHEMICAL FINANCIAL CORPORATION	1494.98	0.00	1,494.98	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/21/2018	145278
1131			CHFC	Div Accrued for CHFC		1,494.98	0.00	0.00	0.00		0.00	USD	1.0000000	1,494.98	12/21/2018	
2nyste10	Income	000009	CNO FINANCIAL INC	832.9	0.00	832.90	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/24/2018	145852
1131			CNO	Div Accrued for CNO		832.90	0.00	0.00	0.00		0.00	USD	1.0000000	832.90	12/24/2018	
2nyste10	Income	000009	HUDSON PACIFIC PROPERTIES, INC.	2895.25	0.00	2,895.25	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/27/2018	146949
1131			HPP	Div Accrued for HPP		2,895.25	0.00	0.00	0.00		0.00	USD	1.0000000	2,895.25	12/27/2018	
2nyste10	Income	000009	SOUTH JERSEY INDS INC	2249.98	0.00	2,249.98	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/27/2018	147001
1131			SJI	Div Accrued for SJI		2,249.98	0.00	0.00	0.00		0.00	USD	1.0000000	2,249.98	12/27/2018	
2nyste10	Income	000009	AMERICAN EAGLE OUTFITTERS INC	1945.08	0.00	1,945.08	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/28/2018	147262
1131			AEO	Div Accrued for AEO		1,945.08	0.00	0.00	0.00		0.00	USD	1.0000000	1,945.08	12/28/2018	
2nyste10	Income	000009	CHATHAM LODGING TRUST	1586.97	0.00	1,586.97	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/28/2018	147322
1131			CLDT	Div Accrued for CLDT		1,586.97	0.00	0.00	0.00		0.00	USD	1.0000000	1,586.97	12/28/2018	

Transactions Listing

FROM Trade Date 11/30/2018 TO 12/31/2018

						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	ENTERPRISE FINANCIAL SERVICES	903.89	0.00	903.89	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/28/2018	147338
1131			EFSC	Div Accrued for EFSC		903.89	0.00	0.00	0.00		0.00	USD	1.0000000	903.89	12/28/2018	
2nyste10	Income	000009	HEARTLAND FINL USA INC	150.65	0.00	150.65	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/28/2018	147365
1131			HTLF	Div Accrued for HTLF		150.65	0.00	0.00	0.00		0.00	USD	1.0000000	150.65	12/28/2018	
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	Sell	BMTC		665	39.214	26,069.99	19,982.39	SANDLER	0.010000	6.65	0.00	USD	1.0000000	000009	11/30/2018	139621
1131						26,069.99	19,982.39	0.34	6.65		0.00	USD	1.0000000	26,069.99	12/4/2018	
2nyste10	Sell	BMTC		317	38.87	12,318.35	9,523.63	SANDLER	0.010000	3.17	0.00	USD	1.0000000	000009	12/3/2018	139954
1131						12,318.35	9,523.63	0.17	3.17		0.00	USD	1.0000000	12,318.35	12/5/2018	
2nyste10	Sell	BMTC		269	36.598	9,842.07	8,079.31	SANDLER	0.010000	2.69	0.00	USD	1.0000000	000009	12/4/2018	140170
1131						9,842.07	8,079.31	0.13	2.69		0.00	USD	1.0000000	9,842.07	12/6/2018	
2nyste10	Sell	BMTC		634	35.344	22,401.52	19,029.83	SANDLER	0.010000	6.34	0.00	USD	1.0000000	000009	12/6/2018	140426
1131						22,401.52	19,029.83	0.30	6.34		0.00	USD	1.0000000	22,401.52	12/10/2018	
2nyste10	Sell	BMTC		1068	36.289	38,745.78	32,052.21	SANDLER	0.010000	10.68	0.00	USD	1.0000000	000009	12/7/2018	140628
1131						38,745.78	32,052.21	0.51	10.68		0.00	USD	1.0000000	38,745.78	12/11/2018	
2nyste10	Sell	BMTC		665	35.876	23,850.77	19,916.34	SANDLER	0.010000	6.65	0.00	USD	1.0000000	000009	12/10/2018	140997
1131						23,850.77	19,916.34	0.32	6.65		0.00	USD	1.0000000	23,850.77	12/12/2018	
2nyste10	Sell	CARO		1875	29.118	54,576.60	63,173.73	SANDLER	0.010000	18.75	0.00	USD	1.0000000	000009	12/20/2018	145185
1131						54,576.60	63,173.73	0.71	18.75		0.00	USD	1.0000000	54,576.60	12/24/2018	
2nyste10	Sell	CARO		2396	28.887	69,187.67	78,255.21	SANDLER	0.010000	23.96	0.00	USD	1.0000000	000009	12/21/2018	145611
1131						69,187.67	78,255.21	0.90	23.96		0.00	USD	1.0000000	69,187.67	12/26/2018	
2nyste10	Sell	CLDT		3016	18.802	56,674.42	67,692.98	PEN	0.010000	30.16	0.00	USD	1.0000000	000009	12/19/2018	144801
1131						56,674.42	67,692.98	0.74	30.16		0.00	USD	1.0000000	56,674.42	12/21/2018	
2nyste10	Sell	CLDT		867	17.808	15,430.32	18,735.54	PEN	0.010000	8.67	0.00	USD	1.0000000	000009	12/20/2018	145186
1131						15,430.32	18,735.54	0.20	8.67		0.00	USD	1.0000000	15,430.32	12/24/2018	

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FROM Trade Date 11/30/2018 TO 12/31/2018

						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	CLDT		7500	17.697	132,647.77	159,940.40	PEN	0.010000	75.00	0.00	USD	1.0000000	000009	12/21/2018	145612
1131						132,647.77	159,940.40	1.73	75.00		0.00	USD	1.0000000	132,647.77	12/26/2018	
2nyste10	Sell	CLDT		543	17.731	9,622.21	11,452.69	PEN	0.010000	5.43	0.00	USD	1.0000000	000009	12/24/2018	146181
1131						9,622.21	11,452.69	0.13	5.43		0.00	USD	1.0000000	9,622.21	12/27/2018	
2nyste10	Sell	CLDT		2501	17.55	43,865.72	52,749.84	PEN	0.010000	25.01	0.00	USD	1.0000000	000009	12/26/2018	146883
1131						43,865.72	52,749.84	0.57	25.01		0.00	USD	1.0000000	43,865.72	12/28/2018	
2nyste10	Sell	COR		2720	93.187	253,436.78	199,827.58	PEN	0.010000	27.20	0.00	USD	1.0000000	000009	12/19/2018	144802
1131						253,436.78	199,827.58	3.30	27.20		0.00	USD	1.0000000	253,436.78	12/21/2018	
2nyste10	Sell	COR		310	90.244	27,972.27	6,023.27	PEN	0.010000	3.10	0.00	USD	1.0000000	000009	12/20/2018	145187
1131						27,972.27	6,023.27	0.36	3.10		0.00	USD	1.0000000	27,972.27	12/24/2018	
2nyste10	Sell	FSB		644	33.662	21,671.40	24,213.15	SANDLER	0.010000	6.44	0.00	USD	1.0000000	000009	11/30/2018	139622
1131						21,671.40	24,213.15	0.29	6.44		0.00	USD	1.0000000	21,671.40	12/4/2018	
2nyste10	Sell	FSB		264	32.991	8,706.97	9,921.06	SANDLER	0.010000	2.64	0.00	USD	1.0000000	000009	12/3/2018	139955
1131						8,706.97	9,921.06	0.12	2.64		0.00	USD	1.0000000	8,706.97	12/5/2018	
2nyste10	Sell	FSB		483	30.37	14,663.87	17,918.78	SANDLER	0.010000	4.83	0.00	USD	1.0000000	000009	12/4/2018	140171
1131						14,663.87	17,918.78	0.20	4.83		0.00	USD	1.0000000	14,663.87	12/6/2018	
2nyste10	Sell	FSB		322	29.577	9,520.35	11,863.42	SANDLER	0.010000	3.22	0.00	USD	1.0000000	000009	12/6/2018	140427
1131						9,520.35	11,863.42	0.13	3.22		0.00	USD	1.0000000	9,520.35	12/10/2018	
2nyste10	Sell	FSB		852	29.149	24,826.35	31,216.98	SANDLER	0.010000	8.52	0.00	USD	1.0000000	000009	12/7/2018	140629
1131						24,826.35	31,216.98	0.33	8.52		0.00	USD	1.0000000	24,826.35	12/11/2018	
2nyste10	Sell	FSB		250	28.668	7,164.43	9,138.13	SANDLER	0.010000	2.50	0.00	USD	1.0000000	000009	12/10/2018	140998
1131						7,164.43	9,138.13	0.10	2.50		0.00	USD	1.0000000	7,164.43	12/12/2018	
2nyste10	Sell	HPP		11581	28.637	331,523.81	278,297.28	WSA	0.010000	115.81	0.00	USD	1.0000000	000009	12/19/2018	145190
1131				Correction from DTC Station		331,523.81	278,297.28	4.32	115.81		0.00	USD	1.0000000	331,523.81	12/21/2018	
2nyste10	Sell	HTBK		5000	11.611	58,005.24	79,621.74	SANDLER	0.010000	50.00	0.00	USD	1.0000000	000009	12/19/2018	144806
1131						58,005.24	79,621.74	0.76	50.00		0.00	USD	1.0000000	58,005.24	12/21/2018	
2nyste10	Sell	HTBK		1506	11.273	16,961.10	23,832.58	SANDLER	0.010000	15.06	0.00	USD	1.0000000	000009	12/20/2018	145191
1131						16,961.10	23,832.58	0.23	15.06		0.00	USD	1.0000000	16,961.10	12/24/2018	
2nyste10	Sell	HTBK		1036	11.195	11,587.60	16,369.75	SANDLER	0.010000	10.36	0.00	USD	1.0000000	000009	12/21/2018	145615
1131						11,587.60	16,369.75	0.16	10.36		0.00	USD	1.0000000	11,587.60	12/26/2018	

Transactions Listing

FROM Trade Date 11/30/2018 TO 12/31/2018

						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	HTBK		1192	11.15	13,279.18	18,813.34	SANDLER	0.010000	11.92	0.00	USD	1.0000000	000009	12/26/2018	146885
1131						13,279.18	18,813.34	0.18	11.92		0.00	USD	1.0000000	13,279.18	12/28/2018	
2nyste10	Sell	HTBK		1050	11.109	11,654.21	16,525.24	SANDLER	0.010000	10.50	0.00	USD	1.0000000	000009	12/27/2018	147238
1131						11,654.21	16,525.24	0.16	10.50		0.00	USD	1.0000000	11,654.21	12/31/2018	
2nyste10	Sell	HTBK		704	11.315	7,958.33	11,071.10	SANDLER	0.010000	7.04	0.00	USD	1.0000000	000009	12/28/2018	147531
1131						7,958.33	11,071.10	0.11	7.04		0.00	USD	1.0000000	7,958.33	1/2/2019	
2nyste10	Sell	SEAS		3619	25.621	92,684.64	56,925.83	WSA	0.010000	36.19	0.00	USD	1.0000000	000009	12/19/2018	144811
1131						92,684.64	56,925.83	1.21	36.19		0.00	USD	1.0000000	92,684.64	12/21/2018	
2nyste10	Sell	SEAS		2041	21.566	43,995.42	31,414.05	WSA	0.010000	20.41	0.00	USD	1.0000000	000009	12/24/2018	146886
1131				Correction from DTC Station		43,995.42	31,414.05	0.58	20.41		0.00	USD	1.0000000	43,995.42	12/27/2018	
2nyste10	Sell	SPN		14939	3.91	58,256.86	274,282.87	PEN	0.010000	149.39	0.00	USD	1.0000000	000009	12/17/2018	142877
1131						58,256.86	274,282.87	0.76	149.39		0.00	USD	1.0000000	58,256.86	12/19/2018	
2nyste10	Sell	UCBI		2638	21.748	57,344.09	23,135.26	RAJA	0.010000	26.38	0.00	USD	1.0000000	000009	12/18/2018	143704
1131						57,344.09	23,135.26	0.75	26.38		0.00	USD	1.0000000	57,344.09	12/20/2018	
2nyste10	Sell	UCBI		3087	21.002	64,801.45	26,956.09	RAJA	0.010000	30.87	0.00	USD	1.0000000	000009	12/19/2018	144814
1131						64,801.45	26,956.09	0.85	30.87		0.00	USD	1.0000000	64,801.45	12/21/2018	
2nyste10	Sell	UCBI		5523	20.656	114,024.16	47,815.93	RAJA	0.010000	55.23	0.00	USD	1.0000000	000009	12/20/2018	145197
1131						114,024.16	47,815.93	1.49	55.23		0.00	USD	1.0000000	114,024.16	12/24/2018	
2nyste10	Sell	UCBI		2476	20.668	51,149.53	21,436.22	RAJA	0.010000	24.76	0.00	USD	1.0000000	000009	12/21/2018	145618
1131						51,149.53	21,436.22	0.67	24.76		0.00	USD	1.0000000	51,149.53	12/26/2018	

Portfolio Holdings

Back Office

Global Portfolio Group - 2SCV, As of: 12/31/2018

Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	27,057,077.89	26,356,711.44	54,535.73
000009	PRINCIPAL CASH	000009	Liquid Assets		1,138,212.88		0.00
AAWW	ATLAS AIR WORLDWIDE HOLDINGS, INC.	049164205	Industrials	5,292	223,269.48	282,581.88	0.00
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	14,146	273,442.18	220,105.82	0.00
AKR	ACADIA REALTY TRUST	004239109	Real Estate	15,261	362,601.36	402,689.84	4,273.08
ANIP	ANI PHARMACEUTICALS, INC.	00182C103	Health Care	4,211	189,579.22	250,029.52	0.00
ASGN	ASGN INCORPORATED	00191U102	Industrials	3,207	174,781.50	121,242.22	0.00
ATKR	ATKORE INTERNATIONAL GROUP INC.	047649108	Industrials	13,099	259,884.16	316,433.30	0.00
AVX	AVX CORPORATION	002444107	Info. Technology	19,420	296,155.00	346,076.15	0.00
BANR	BANNER CORP	06652V208	Financials	5,723	306,066.04	78,169.10	0.00
BDC	BELDEN, INC.	077454106	Info. Technology	2,414	100,832.78	168,327.79	120.70
BGS	B&G FOODS, INC	05508R106	Consumer Staples	9,261	267,735.51	297,531.38	4,398.97
BKH	BLACK HILLS CORP	092113109	Utilities	3,074	192,985.72	131,500.31	0.00
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	7,582	341,190.00	244,688.56	0.00
CACI	CACI INTERNATIONAL INC CLASS A	127190304	Info. Technology	2,098	302,174.94	258,765.97	0.00
CADE	CADENCE BANCORPORATION CLASS A	12739A100	Financials	7,374.000000	123,735.72	128,666.98	0.00
CAKE	CHEESECAKE FACTORY INCORPORATED	163072101	Cons. Discretionary	3,192	138,883.92	174,147.66	0.00
CARO	CAROLINA FINANCIAL	143873107	Financials	0	0.00	0.00	298.97
CASH	META FINANCIAL GROUP, INC.	59100U108	Financials	4,503	87,313.17	170,815.67	225.15
CBZ	CBIZ INC	124805102	Industrials	26,157	515,292.90	233,846.46	0.00
CCMP	CABOT MICROELECTRONICS CORPORATION	12709P103	Info. Technology	496	47,293.60	42,846.34	198.40
CHFC	CHEMICAL FINANCIAL CORPORATION	163731102	Financials	4,397	160,974.17	251,963.69	0.00

Portfolio Holdings

Back Office

Global Portfolio Group - 2SCV, As of: 12/31/2018

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	97,348.50	248,613.84	0.00
CMCO	COLUMBUS MCKINNON CORPORATION	199333105	Industrials	8,123	244,827.22	314,598.08	0.00
CNO	CNO FINANCIAL INC	12621E103	Financials	8,329	123,935.52	50,115.59	0.00
CPE	CALLON PETROLEUM CO	13123X102	Energy	50,747	329,348.03	475,574.08	0.00
CSFL	CENTERSTATE BANKS INC	15201P109	Financials	19,288	405,819.52	270,573.55	0.00
CY	CYPRESS SEMICONDUCTOR	232806109	Info. Technology	29,113	370,317.36	209,075.06	3,202.43
DK	DELEK US HOLDINGS INC.	24665A103	Energy	5,586	181,600.86	260,604.89	0.00
EBS	EMERGENT BIO SOLUTIONS INC.	29089Q105	Health Care	6,577	389,884.56	335,139.03	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	6,953	261,641.39	303,511.56	0.00
EGBN	EAGLE BANCORP, INC	268948106	Financials	8,469	412,524.99	490,604.77	0.00
EME	EMCOR GROUP INC	29084Q100	Industrials	3,597	214,704.93	101,730.00	0.00
ETM	ENTERCOM COMM CORP CL A	293639100	Communication Services	15,890	90,731.90	182,655.06	0.00
FIBK	FIRST INTERSTATE BANCSYSTEM	32055Y201	Financials	7,914	289,335.84	313,672.21	0.00
FNB	FNB CORP	302520101	Financials	40,848	401,944.32	443,022.54	0.00
FNSR	FINISAR CORPORATION	31787A507	Info. Technology	8,280	178,848.00	198,734.15	0.00
FOE	FERRO CORP	315405100	Materials	17,656	276,846.08	234,582.02	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	4,309	183,865.03	227,335.67	0.00
GBNK	GUARANTY BANCORP	40075T607	Financials	5,025	104,268.75	104,241.85	0.00
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	10,223	285,119.47	235,250.88	0.00
HGV	HILTON GRAND VA	43283X105	Cons. Discretionary	9,815	259,017.85	314,008.67	0.00
HRTG	HERITAGE INSURANCE HOLDINGS, INC	42727J102	Financials	28,742	423,082.24	405,775.21	1,724.52
HTBK	HERITAGE COMMERCE CORP	426927109	Financials	689	7,813.26	10,813.64	0.00
HTLD	HEARTLAND EXPRESS, INC.	422347104	Industrials	17,338	317,285.40	337,737.02	0.00

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Global Portfolio Group - 2SCV, As of: 12/31/2018

Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
HTLF	HEARTLAND FINL USA INC	42234Q102	Financials	3,013	132,421.35	102,517.40	0.00
IBKC	IBERIABANK CORP	450828108	Financials	6,259	402,328.52	384,724.82	2,566.19
IDA	IDACORP INC	451107106	Utilities	3,467	322,639.02	206,476.79	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	40,839	374,902.02	399,825.92	7,351.02
JAG	JAGGED PEAK ENERGY, INC.	47009K107	Energy	18,740	170,908.80	253,491.62	0.00
JCAP	JERNIGAN CAPITAL, INC.	476405105	Real Estate	20,211	400,582.02	391,439.96	7,073.85
KAI	KADANT INC	48282T104	Industrials	4,674	380,744.04	166,600.87	0.00
KALU	KAISER ALUMINUM CORP	483007704	Materials	2,440	217,867.60	148,781.22	0.00
KOP	KOPPERS HOLDINGS INC.	50060P106	Materials	6,935	118,172.40	211,904.88	0.00
LTXB	LEGACYTEXAS FINANCIAL GROUP, INC.	52471Y106	Financials	9,680	310,631.20	379,801.59	0.00
MDR	MCDERMOTT INTERNATIONAL, INC.	580037703	Energy	17,012	111,258.48	245,422.30	0.00
MKSI	MKS INSTRUMENT INC	55306N104	Info. Technology	2,710	175,093.10	125,974.85	0.00
MMS	MAXIMUS, INC.	577933104	Info. Technology	2,362	153,742.58	157,139.14	0.00
MOD	MODINE MANUFACTURING CO	607828100	Cons. Discretionary	15,350	165,933.50	214,614.53	0.00
MTRN	MATERION CORP	576690101	Materials	7,706	346,692.94	271,441.60	0.00
MYRG	MYR GROUP INC	55405W104	Industrials	6,038	170,090.46	121,906.87	0.00
NJR	NEW JERSEY RESOURCES CORPORATION	646025106	Utilities	4,051	185,009.17	162,576.58	1,184.92
NRE	NORTHSTAR RLTY EUROPE CORP	66706L101	Real Estate	11,581	168,387.74	147,686.41	0.00
NSA	NATIONAL STORAGE AFFILIATES TRUST	637870106	Real Estate	12,275	324,796.50	196,404.16	0.00
NUVA	NUVASIVE, INC.	670704105	Health Care	3,150	156,114.00	176,387.84	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Communication Services	6,660	523,742.40	430,776.86	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	10,653	258,761.37	295,407.69	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
PAG	PENSKE AUTOMOTIVE GROUP, INC.	70959W103	Cons. Discretionary	6,592	265,789.44	303,393.97	0.00
PDCE	PDC ENERGY	69327R101	Energy	2,830	84,220.80	89,841.87	0.00
PDCO	PATTERSON COMPANIES, INC.	703395103	Health Care	7,831	153,957.46	184,916.62	0.00
PEB	PEBBLEBROOK HOTEL	70509V100	Real Estate	11,326	320,639.06	419,909.47	4,303.88
PFBC	PREFERRED BANK	740367404	Financials	5,296	229,581.60	284,912.99	0.00
PGNX	PROGENICS PHARMA INC	743187106	Health Care	54,971	230,878.20	287,695.65	0.00
PLAB	PHOTRONICS INC	719405102	Info. Technology	12,805	123,952.40	128,940.42	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	2,746	140,265.68	103,005.25	0.00
PNFP	PINNACLE FINANCIAL PARTNERS, INC.	72346Q104	Financials	5,644	260,188.40	309,098.59	0.00
POR	PORTLAND GENERAL	736508847	Utilities	4,552	208,709.20	180,955.92	1,650.10
PPBI	PACIFIC PREMIER BANCORP	69478X105	Financials	10,016	255,608.32	303,725.97	0.00
PRGS	PROGRESS SOFTWARE CORP	743312100	Info. Technology	5,243	186,074.07	102,032.95	0.00
PRI	PRIMERICA	74164M108	Financials	2,640	257,954.40	148,296.46	0.00
PWR	QUANTA SERVICES INC.	74762E102	Industrials	9,326	280,712.60	314,446.02	373.04
QTS	QTS REALTY TRUST INC	74736A103	Real Estate	8,540	316,407.00	311,852.25	3,501.40
REI	RING ENERGY, INC.	76680V108	Energy	45,272	229,981.76	388,532.20	0.00
REXR	REXFORD INDUSTRIAL REALTY	76169C100	Real Estate	14,196	418,356.12	250,889.86	2,271.36
ROCK	GIBRALTAR INDS INC	374689107	Industrials	4,754	169,194.86	98,786.32	0.00
RUTH	RUTH'S HOSPITALITY GROUP, INC.	783332109	Cons. Discretionary	6,036	137,198.28	136,556.13	0.00
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	9,479	156,213.92	189,477.64	0.00
SF	STIFEL FINANCIAL CORP	860630102	Financials	5,017	207,804.14	285,176.85	0.00
SFNC	SIMMONS FIRST NATIONAL CORPORATION CLASS A	828730200	Financials	5,469	131,966.97	171,883.66	820.35
SIGI	SELECTIVE INS GROUP	816300107	Financials	6,369	388,126.86	218,059.13	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
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	7,826	217,562.80	241,510.67	0.00
SKYW	SKYWEST INC	830879102	Industrials	8,146	362,252.62	99,069.70	814.60
SNX	SYNNEX CORP	87162W100	Info. Technology	3,412	275,826.08	273,594.97	0.00
SR	SPIRE, INC	84857L101	Utilities	3,332	246,834.56	122,169.87	1,974.21
STBZ	STATE BANK & TRUST	856190103	Financials	13,008	280,842.72	207,400.30	0.00
SYNH	SYNEOS HEALTH, INC. CLASS A	87166B102	Health Care	6,932	272,774.20	278,089.65	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	9,740	289,278.00	292,274.59	0.00
TECD	TECH DATA CORPORATION	878237106	Info. Technology	1,907	156,011.67	175,244.33	0.00
TERP	TERRAFORM POWER, INC CLASS A	88104R209	Utilities	14,762	165,629.64	169,279.34	0.00
TIER	TIER REIT, INC.	88650V208	Real Estate	6,612	136,405.56	142,391.24	0.00
TKR	TIMKEN CO	887389104	Industrials	3,232	120,618.24	109,802.35	0.00
TMST	TIMKEN STEEL	887399103	Materials	10,555	92,250.70	132,826.70	0.00
TOWR	TOWER INTERNATIONAL, INC	891826109	Cons. Discretionary	6,713	159,769.40	154,537.22	0.00
TTEK	TETRA TECH INC NEW	88162G103	Industrials	2,807	145,318.39	73,635.55	0.00
TWNK	HOSTESS BRANDS, INC. CLASS A	44109J106	Consumer Staples	12,161	133,041.34	174,170.21	0.00
UBSH	UNION BANKSHARES CORPORATION	90539J109	Financials	14,234	401,825.82	488,127.76	0.00
UCBI	UNITED CMNTY BKS GA CAP STK	90984P303	Financials	0	0.00	0.00	2,195.84
UIS	UNISYS CORPORATION	909214306	Info. Technology	17,638	205,129.94	254,688.48	0.00
UMPQ	UMPQUA HOLDINGS CORP	904214103	Financials	15,407	244,971.30	302,434.76	3,235.47
VRNT	VERINT SYS INC	92343X100	Info. Technology	5,570	235,666.70	156,890.17	0.00
WAIR	WESCO AIRCRAFT HOLDINGS, INC.	950814103	Industrials	18,434	145,628.60	214,029.49	0.00
WSM	WILLIAMS SONOMA INC	969904101	Cons. Discretionary	2,962	149,432.90	176,980.54	0.00
WTFC	WINTRUST FINL CORP	97650W108	Financials	3,505	233,047.45	103,257.67	0.00

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Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
WWW	WOLVERINE WORLD WIDE, INC.	978097103	Cons. Discretionary	9,716	309,843.24	284,004.90	777.28