

PERFORMANCE RETURNS FOR TOTAL

2nyste10 - New York State Teachers Retirement

From 08/30/2019 to 09/30/2019

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 09/30/2019
Total Portfolio	4.43	-0.49	16.19	-7.36	-0.16	5.90	7.46	6.43	7.17	10.83	12.61			9.68	4.43
Total Equities	4.59	-0.47	17.12	-7.48	-0.21									2.00	4.59
Total Cash	0.00	0.00	0.66	1.20	1.47									2.26	0.00
Russell 2000 Value	5.13	-0.57	12.82	-8.24	0.16	6.54	9.48	7.17	6.66	9.35	12.02	9.86	10.06	9.01	5.13

PERFORMANCE RETURNS FOR TOTAL

2nyste10 - New York State Teachers Retirement

From 08/30/2019 to 09/30/2019

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 09/30/2019
Total Portfolio	4.43	-0.62	15.73	-7.87	-0.79	5.31	6.91	5.87	6.61	10.25	12.01			9.12	4.43
Total Equities	4.59	-0.47	17.12	-7.48	-0.21									2.00	4.59
Total Cash	0.00	0.00	0.66	1.20	1.47									2.26	0.00
Russell 2000 Value	5.13	-0.57	12.82	-8.24	0.16	6.54	9.48	7.17	6.66	9.35	12.02	9.86	10.06	9.01	5.13

Transactions Listing

FROM Trade Date 08/30/2019 TO 09/30/2019

						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	ABCB		935	37.478	35,049.60	0.00	PEN	0.008000	7.48	0.00	USD	1.0000000	000009	9/11/2019	196202
1131						35,049.60	0.00	0.00	7.48		0.00	USD	1.0000000	35,049.60	9/13/2019	
2nyste10	Buy	ABCB		1642	38.288	62,881.54	0.00	PEN	0.008000	13.14	0.00	USD	1.0000000	000009	9/12/2019	196439
1131						62,881.54	0.00	0.00	13.14		0.00	USD	1.0000000	62,881.54	9/16/2019	
2nyste10	Buy	ABCB		1559	39.455	61,523.13	0.00	PEN	0.008000	12.47	0.00	USD	1.0000000	000009	9/13/2019	196698
1131						61,523.13	0.00	0.00	12.47		0.00	USD	1.0000000	61,523.13	9/17/2019	
2nyste10	Buy	ABCB		1808	39.142	70,785.91	0.00	RAJA	0.010000	18.08	0.00	USD	1.0000000	000009	9/18/2019	197936
1131						70,785.91	0.00	0.00	18.08		0.00	USD	1.0000000	70,785.91	9/20/2019	
2nyste10	Buy	ABCB		1422	39.341	55,954.14	0.00	PEN	0.008000	11.38	0.00	USD	1.0000000	000009	9/19/2019	198274
1131						55,954.14	0.00	0.00	11.38		0.00	USD	1.0000000	55,954.14	9/23/2019	
2nyste10	Buy	ACHC		4861	32.767	159,317.82	0.00	PEN	0.008000	38.89	0.00	USD	1.0000000	000009	9/20/2019	198428
1131						159,317.82	0.00	0.00	38.89		0.00	USD	1.0000000	159,317.82	9/24/2019	
2nyste10	Buy	ADT		8735	5.627	49,240.07	0.00	RAJA	0.010000	87.35	0.00	USD	1.0000000	000009	9/9/2019	195799
1131						49,240.07	0.00	0.00	87.35		0.00	USD	1.0000000	49,240.07	9/11/2019	
2nyste10	Buy	ADT		4758	5.897	28,096.94	0.00	PEN	0.008000	38.06	0.00	USD	1.0000000	000009	9/10/2019	196115
1131						28,096.94	0.00	0.00	38.06		0.00	USD	1.0000000	28,096.94	9/12/2019	
2nyste10	Buy	ADT		8554	5.943	50,904.85	0.00	PEN	0.008000	68.43	0.00	USD	1.0000000	000009	9/11/2019	196203
1131						50,904.85	0.00	0.00	68.43		0.00	USD	1.0000000	50,904.85	9/13/2019	
2nyste10	Buy	ADT		4721	5.927	28,019.61	0.00	PEN	0.008000	37.77	0.00	USD	1.0000000	000009	9/12/2019	196440
1131						28,019.61	0.00	0.00	37.77		0.00	USD	1.0000000	28,019.61	9/16/2019	
2nyste10	Buy	ATSG		2236	21.714	48,575.09	0.00	SEAPORT	0.010000	22.36	0.00	USD	1.0000000	000009	9/18/2019	197937
1131						48,575.09	0.00	0.00	22.36		0.00	USD	1.0000000	48,575.09	9/20/2019	
2nyste10	Buy	ATSG		2590	22.044	57,119.34	0.00	SEAPORT	0.010000	25.90	0.00	USD	1.0000000	000009	9/19/2019	198275
1131						57,119.34	0.00	0.00	25.90		0.00	USD	1.0000000	57,119.34	9/23/2019	
2nyste10	Buy	ATSG		2403	21.678	52,115.54	0.00	SEAPORT	0.010000	24.03	0.00	USD	1.0000000	000009	9/20/2019	198429
1131						52,115.54	0.00	0.00	24.03		0.00	USD	1.0000000	52,115.54	9/24/2019	
2nyste10	Buy	DBI		9181	17.418	160,009.22	0.00	RAJA	0.010000	91.81	0.00	USD	1.0000000	000009	9/25/2019	198873
1131						160,009.22	0.00	0.00	91.81		0.00	USD	1.0000000	160,009.22	9/27/2019	
2nyste10	Buy	KMPR		1342	69.245	92,940.48	0.00	SANDLER	0.010000	13.42	0.00	USD	1.0000000	000009	9/3/2019	194978
1131						92,940.48	0.00	0.00	13.42		0.00	USD	1.0000000	92,940.48	9/5/2019	

Transactions Listing

FROM Trade Date 08/30/2019 TO 09/30/2019

						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	KMPR		1457	70.268	102,394.61	0.00	SANDLER	0.010000	14.57	0.00	USD	1.0000000	000009	9/4/2019	195379
1131						102,394.61	0.00	0.00	14.57		0.00	USD	1.0000000	102,394.61	9/6/2019	
2nyste10	Buy	KMPR		578	74.318	42,961.70	0.00	SANDLER	0.010000	5.78	0.00	USD	1.0000000	000009	9/5/2019	195569
1131						42,961.70	0.00	0.00	5.78		0.00	USD	1.0000000	42,961.70	9/9/2019	
2nyste10	Buy	KOP		645	29.74	19,188.69	0.00	SEAPORT	0.010000	6.45	0.00	USD	1.0000000	000009	9/23/2019	198546
1131						19,188.69	0.00	0.00	6.45		0.00	USD	1.0000000	19,188.69	9/25/2019	
2nyste10	Buy	KOP		557	29.271	16,309.68	0.00	SEAPORT	0.010000	5.57	0.00	USD	1.0000000	000009	9/24/2019	198650
1131						16,309.68	0.00	0.00	5.57		0.00	USD	1.0000000	16,309.68	9/26/2019	
2nyste10	Buy	MEI		615	36.738	22,598.85	0.00	PEN	0.008000	4.92	0.00	USD	1.0000000	000009	9/11/2019	196204
1131						22,598.85	0.00	0.00	4.92		0.00	USD	1.0000000	22,598.85	9/13/2019	
2nyste10	Buy	MEI		1863	36.986	68,920.19	0.00	PEN	0.008000	14.90	0.00	USD	1.0000000	000009	9/12/2019	196441
1131						68,920.19	0.00	0.00	14.90		0.00	USD	1.0000000	68,920.19	9/16/2019	
2nyste10	Buy	MEI		1868	36.921	68,983.93	0.00	PEN	0.008000	14.94	0.00	USD	1.0000000	000009	9/13/2019	196699
1131						68,983.93	0.00	0.00	14.94		0.00	USD	1.0000000	68,983.93	9/17/2019	
2nyste10	Buy	PENN		3995	19.105	76,356.04	0.00	PEN	0.008000	31.96	0.00	USD	1.0000000	000009	8/30/2019	193494
1131						76,356.04	0.00	0.00	31.96		0.00	USD	1.0000000	76,356.04	9/4/2019	
2nyste10	Buy	WPX		13034	11.674	152,293.17	0.00	SEAPORT	0.010000	130.34	0.00	USD	1.0000000	000009	9/17/2019	197833
1131						152,293.17	0.00	0.00	130.34		0.00	USD	1.0000000	152,293.17	9/19/2019	
2nyste10	Buy	WSBC		1722	37.705	64,945.23	0.00	RAJA	0.010000	17.22	0.00	USD	1.0000000	000009	9/18/2019	197940
1131						64,945.23	0.00	0.00	17.22		0.00	USD	1.0000000	64,945.23	9/20/2019	
2nyste10	Buy	WSBC		1726	37.827	65,307.35	0.00	RAJA	0.010000	17.26	0.00	USD	1.0000000	000009	9/19/2019	198278
1131						65,307.35	0.00	0.00	17.26		0.00	USD	1.0000000	65,307.35	9/23/2019	
2nyste10	Buy	WSBC		1677	37.932	63,629.24	0.00	RAJA	0.010000	16.77	0.00	USD	1.0000000	000009	9/20/2019	198432
1131						63,629.24	0.00	0.00	16.77		0.00	USD	1.0000000	63,629.24	9/24/2019	
2nyste10	Buy	WSBC		1547	38.023	58,836.28	0.00	RAJA	0.010000	15.47	0.00	USD	1.0000000	000009	9/23/2019	198547
1131						58,836.28	0.00	0.00	15.47		0.00	USD	1.0000000	58,836.28	9/25/2019	
2nyste10	Distribution	000009		28.06	1.00	28.06	28.06	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/30/2019	200762
1131				Free Delivery of IIVI		28.06	28.06	0.00	0.00		0.00	USD	1.0000000	28.06	9/30/2019	200761
2nyste10	Free Delivery	IIVI		0.79692	35.21	28.06	29.99	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/30/2019	200761
1131				Sell Fractions		28.06	29.99	0.00	0.00		0.00	USD	1.0000000	28.06	9/30/2019	200762

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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	IDACORP INC	2184.21	0.00	2,184.21	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/30/2019	193213
1131			IDA	Div Accrued for IDA		2,184.21	0.00	0.00	0.00		0.00	USD	1.0000000	2,184.21	8/30/2019	
2nyste10	Income	000009	MAXIMUS, INC.	590.5	0.00	590.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/30/2019	193284
1131			MMS	Div Accrued for MMS		590.50	0.00	0.00	0.00		0.00	USD	1.0000000	590.50	8/30/2019	
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	8/30/2019	193310
1131			PNFP	Div Accrued for PNFP		903.04	0.00	0.00	0.00		0.00	USD	1.0000000	903.04	8/30/2019	
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	8/30/2019	193330
1131			SBRA	Div Accrued for SBRA		7,428.15	0.00	0.00	0.00		0.00	USD	1.0000000	7,428.15	8/30/2019	
2nyste10	Income	000009	WILLIAMS SONOMA INC	1843.68	0.00	1,843.68	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/30/2019	193421
1131			WSM	Div Accrued for WSM		1,843.68	0.00	0.00	0.00		0.00	USD	1.0000000	1,843.68	8/30/2019	
2nyste10	Income	000009	BLACK HILLS CORP	1552.37	0.00	1,552.37	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/1/2019	194683
1131			BKH	Div Accrued for BKH		1,552.37	0.00	0.00	0.00		0.00	USD	1.0000000	1,552.37	9/1/2019	
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	9/3/2019	194729
1131			MUR	Div Accrued for MUR		2,717.50	0.00	0.00	0.00		0.00	USD	1.0000000	2,717.50	9/3/2019	
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	9/3/2019	194762
1131			SIGI	Div Accrued for SIGI		1,419.80	0.00	0.00	0.00		0.00	USD	1.0000000	1,419.80	9/3/2019	
2nyste10	Income	000009	TCF FINANCIAL CORP NEW NPV	1912.4	0.00	1,912.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/3/2019	194789
1131			TCF	Div Accrued for TCF		1,912.40	0.00	0.00	0.00		0.00	USD	1.0000000	1,912.40	9/3/2019	
2nyste10	Income	000009	PENSKE AUTOMOTIVE GROUP, INC.	299.2	0.00	299.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/4/2019	195027
1131			PAG	Div Accrued for PAG		299.20	0.00	0.00	0.00		0.00	USD	1.0000000	299.20	9/4/2019	
2nyste10	Income	000009	TIMKEN CO	904.96	0.00	904.96	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/4/2019	195053
1131			TKR	Div Accrued for TKR		904.96	0.00	0.00	0.00		0.00	USD	1.0000000	904.96	9/4/2019	
2nyste10	Income	000009		1547.07	0.00	1,547.07	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/3/2019	195135
1131				Interest		1,547.07	0.00	0.00	0.00		0.00	USD	1.0000000	1,547.07	9/3/2019	
2nyste10	Income	000009	MATERION CORP	847.66	0.00	847.66	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/5/2019	195484
1131			MTRN	Div Accrued for MTRN		847.66	0.00	0.00	0.00		0.00	USD	1.0000000	847.66	9/5/2019	

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FROM Trade Date 08/30/2019 TO 09/30/2019

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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	RUTH'S HOSPITALITY GROUP, INC.	1901.9	0.00	1,901.90	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/5/2019	195502
1131			RUTH	Div Accrued for RUTH		1,901.90	0.00	0.00	0.00		0.00	USD	1.0000000	1,901.90	9/5/2019	
2nyste10	Income	000009	MKS INSTRUMENT INC	542	0.00	542.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/6/2019	195616
1131			MKSI	Div Accrued for MKSI		542.00	0.00	0.00	0.00		0.00	USD	1.0000000	542.00	9/6/2019	
2nyste10	Income	000009	CUBIC CORPORATION	334.13	0.00	334.13	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/9/2019	195706
1131			CUB	Div Accrued for CUB		334.13	0.00	0.00	0.00		0.00	USD	1.0000000	334.13	9/9/2019	
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	9/13/2019	196570
1131			CADE	Div Accrued for CADE		4,183.73	0.00	0.00	0.00		0.00	USD	1.0000000	4,183.73	9/13/2019	
2nyste10	Income	000009	FIRST BANCORP	432.42	0.00	432.42	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/13/2019	196592
1131			FBP	Div Accrued for FBP		432.42	0.00	0.00	0.00		0.00	USD	1.0000000	432.42	9/13/2019	
2nyste10	Income	000009	ONE MAIN HOLDINGS	4684.5	0.00	4,684.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/13/2019	196634
1131			OMF	Div Accrued for OMF		4,684.50	0.00	0.00	0.00		0.00	USD	1.0000000	4,684.50	9/13/2019	
2nyste10	Income	000009	ONE MAIN HOLDINGS	37476	0.00	37,476.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/13/2019	196635
1131			OMF	Div Accrued for OMF		37,476.00	0.00	0.00	0.00		0.00	USD	1.0000000	37,476.00	9/13/2019	
2nyste10	Income	000009	PRIMERICA	897.6	0.00	897.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/13/2019	196656
1131			PRI	Div Accrued for PRI		897.60	0.00	0.00	0.00		0.00	USD	1.0000000	897.60	9/13/2019	
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	9/15/2019	196754
1131			FNB	Div Accrued for FNB		4,901.76	0.00	0.00	0.00		0.00	USD	1.0000000	4,901.76	9/15/2019	
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	9/16/2019	196778
1131			PRGS	Div Accrued for PRGS		812.67	0.00	0.00	0.00		0.00	USD	1.0000000	812.67	9/16/2019	
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	9/16/2019	196795
1131			SF	Div Accrued for SF		752.55	0.00	0.00	0.00		0.00	USD	1.0000000	752.55	9/16/2019	
2nyste10	Income	000009	SIX FLAGS ENTERTAINMENT CORPORATION	4818.32	0.00	4,818.32	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/16/2019	196813
1131			SIX	Div Accrued for SIX		4,818.32	0.00	0.00	0.00		0.00	USD	1.0000000	4,818.32	9/16/2019	

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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	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	9/17/2019	196959
1131			TERP	Div Accrued for TERP		2,973.07	0.00	0.00	0.00		0.00	USD	1.0000000	2,973.07	9/17/2019	
2nyste10	Income	000009	FIRST MERCHANTS CORPORATION	1779.7	0.00	1,779.70	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/20/2019	198331
1131			FRME	Div Accrued for FRME		1,779.70	0.00	0.00	0.00		0.00	USD	1.0000000	1,779.70	9/20/2019	
2nyste10	Income	000009	ENTERPRISE FINANCIAL SERVICES	1112.48	0.00	1,112.48	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/27/2019	199028
1131			EFSC	Div Accrued for EFSC		1,112.48	0.00	0.00	0.00		0.00	USD	1.0000000	1,112.48	9/27/2019	
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	9/27/2019	199064
1131			PSB	Div Accrued for PSB		1,987.65	0.00	0.00	0.00		0.00	USD	1.0000000	1,987.65	9/27/2019	
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	9/30/2019	199705
1131			CSFL	Div Accrued for CSFL		2,121.68	0.00	0.00	0.00		0.00	USD	1.0000000	2,121.68	9/30/2019	
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	9/30/2019	200017
1131			NSA	Div Accrued for NSA		3,928.00	0.00	0.00	0.00		0.00	USD	1.0000000	3,928.00	9/30/2019	
2nyste10	Sell	AAWW		3270	25.287	82,660.95	162,758.99	PEN	0.008000	26.16	0.00	USD	1.0000000	000009	9/18/2019	197935
1131						82,660.95	162,758.99	1.71	26.16		0.00	USD	1.0000000	82,660.95	9/20/2019	
2nyste10	Sell	AAWW		1539	24.721	38,033.13	71,112.55	PEN	0.008000	12.31	0.00	USD	1.0000000	000009	9/19/2019	198273
1131						38,033.13	71,112.55	0.79	12.31		0.00	USD	1.0000000	38,033.13	9/23/2019	
2nyste10	Sell	BDC		2425	50.595	122,670.45	168,993.31	PEN	0.008000	19.40	0.00	USD	1.0000000	000009	9/23/2019	198542
1131						122,670.45	168,993.31	2.54	19.40		0.00	USD	1.0000000	122,670.45	9/25/2019	
2nyste10	Sell	CBZ		2645	24.532	64,864.38	24,026.55	PEN	0.008000	21.16	0.00	USD	1.0000000	000009	9/20/2019	198430
1131						64,864.38	24,026.55	1.34	21.16		0.00	USD	1.0000000	64,864.38	9/24/2019	
2nyste10	Sell	CBZ		2847	24.496	69,716.46	25,817.74	PEN	0.008000	22.78	0.00	USD	1.0000000	000009	9/23/2019	198543
1131						69,716.46	25,817.74	1.44	22.78		0.00	USD	1.0000000	69,716.46	9/25/2019	
2nyste10	Sell	CBZ		1471	24.345	35,798.25	13,339.61	PEN	0.008000	11.77	0.00	USD	1.0000000	000009	9/24/2019	198647
1131						35,798.25	13,339.61	0.74	11.77		0.00	USD	1.0000000	35,798.25	9/26/2019	
2nyste10	Sell	CBZ		1471	24.099	35,437.28	13,339.62	PEN	0.008000	11.77	0.00	USD	1.0000000	000009	9/25/2019	198872
1131						35,437.28	13,339.62	0.73	11.77		0.00	USD	1.0000000	35,437.28	9/27/2019	

Transactions Listing

FROM Trade Date 08/30/2019 TO 09/30/2019

						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	CBZ		1585	23.658	37,484.47	14,358.38	PEN	0.008000	12.68	0.00	USD	1.0000000	000009	9/26/2019	199003
1131						37,484.47	14,358.38	0.78	12.68		0.00	USD	1.0000000	37,484.47	9/30/2019	
2nyste10	Sell	CBZ		1521	23.414	35,599.18	13,767.94	PEN	0.008000	12.17	0.00	USD	1.0000000	000009	9/27/2019	199373
1131						35,599.18	13,767.94	0.74	12.17		0.00	USD	1.0000000	35,599.18	10/1/2019	
2nyste10	Sell	CBZ		1272	23.46	29,830.07	11,514.02	PEN	0.008000	10.18	0.00	USD	1.0000000	000009	9/30/2019	200503
1131						29,830.07	11,514.02	0.62	10.18		0.00	USD	1.0000000	29,830.07	10/2/2019	
2nyste10	Sell	EGBN		1852	45.00	83,319.19	119,516.23	SANDLER	0.010000	18.52	0.00	USD	1.0000000	000009	9/18/2019	197938
1131						83,319.19	119,516.23	1.73	18.52		0.00	USD	1.0000000	83,319.19	9/20/2019	
2nyste10	Sell	EGBN		1418	44.508	63,097.28	88,754.43	SANDLER	0.010000	14.18	0.00	USD	1.0000000	000009	9/19/2019	198276
1131						63,097.28	88,754.43	1.31	14.18		0.00	USD	1.0000000	63,097.28	9/23/2019	
2nyste10	Sell	EGBN		2474	44.425	109,880.43	150,883.62	SANDLER	0.010000	24.74	0.00	USD	1.0000000	000009	9/20/2019	198431
1131						109,880.43	150,883.62	2.28	24.74		0.00	USD	1.0000000	109,880.43	9/24/2019	
2nyste10	Sell	EGBN		1363	44.149	60,163.21	66,354.77	PEN	0.008000	10.90	0.00	USD	1.0000000	000009	9/23/2019	198544
1131						60,163.21	66,354.77	1.25	10.90		0.00	USD	1.0000000	60,163.21	9/25/2019	
2nyste10	Sell	EGBN		1362	43.304	58,967.66	65,095.72	PEN	0.008000	10.90	0.00	USD	1.0000000	000009	9/24/2019	198648
1131						58,967.66	65,095.72	1.22	10.90		0.00	USD	1.0000000	58,967.66	9/26/2019	
2nyste10	Sell	FOE		5404	11.729	63,337.35	76,513.66	PEN	0.008000	43.23	0.00	USD	1.0000000	000009	9/23/2019	198545
1131						63,337.35	76,513.66	1.31	43.23		0.00	USD	1.0000000	63,337.35	9/25/2019	
2nyste10	Sell	FOE		1491	11.445	17,051.62	19,453.82	PEN	0.008000	11.93	0.00	USD	1.0000000	000009	9/24/2019	198649
1131						17,051.62	19,453.82	0.35	11.93		0.00	USD	1.0000000	17,051.62	9/26/2019	
2nyste10	Sell	FOE		1198	11.562	13,841.77	15,630.91	PEN	0.008000	9.58	0.00	USD	1.0000000	000009	9/25/2019	198874
1131						13,841.77	15,630.91	0.29	9.58		0.00	USD	1.0000000	13,841.77	9/27/2019	
2nyste10	Sell	IBKC		1893	70.292	133,045.24	143,714.34	PEN	0.008000	15.14	0.00	USD	1.0000000	000009	9/5/2019	195568
1131						133,045.24	143,714.34	2.75	15.14		0.00	USD	1.0000000	133,045.24	9/9/2019	
2nyste10	Sell	IBKC		2183	69.271	151,198.22	125,605.41	PEN	0.008000	17.46	0.00	USD	1.0000000	000009	9/6/2019	195669
1131						151,198.22	125,605.41	3.13	17.46		0.00	USD	1.0000000	151,198.22	9/10/2019	
2nyste10	Sell	IBKC		2183	71.177	155,357.62	115,405.07	PEN	0.008000	17.46	0.00	USD	1.0000000	000009	9/9/2019	195800
1131						155,357.62	115,405.07	3.22	17.46		0.00	USD	1.0000000	155,357.62	9/11/2019	
2nyste10	Sell	MDR		8797	2.179	19,094.36	157,605.56	PEN	0.008000	70.38	0.00	USD	1.0000000	000009	9/18/2019	197939
1131						19,094.36	157,605.56	0.40	70.38		0.00	USD	1.0000000	19,094.36	9/20/2019	

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						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	MDR		17594	1.586	27,766.27	168,321.51	PEN	0.008000	140.75	0.00	USD	1.0000000	000009	9/19/2019	198277
1131						27,766.27	168,321.51	0.58	140.75		0.00	USD	1.0000000	27,766.27	9/23/2019	
2nyste10	Sell	SIGI		1056	78.667	83,059.54	42,698.77	SANDLER	0.010000	10.56	0.00	USD	1.0000000	000009	9/3/2019	194979
1131						83,059.54	42,698.77	1.72	10.56		0.00	USD	1.0000000	83,059.54	9/5/2019	
2nyste10	Sell	SIGI		1087	78.878	85,727.95	38,101.32	SANDLER	0.010000	10.87	0.00	USD	1.0000000	000009	9/4/2019	195380
1131						85,727.95	38,101.32	1.78	10.87		0.00	USD	1.0000000	85,727.95	9/6/2019	
2nyste10	Sell	SIGI		447	79.524	35,542.15	14,750.60	SANDLER	0.010000	4.47	0.00	USD	1.0000000	000009	9/5/2019	195570
1131						35,542.15	14,750.60	0.74	4.47		0.00	USD	1.0000000	35,542.15	9/9/2019	
2nyste10	Sell	TMST		727	5.309	3,852.07	9,148.13	WSA	0.010000	7.27	0.00	USD	1.0000000	000009	8/30/2019	193495
1131						3,852.07	9,148.13	0.08	7.27		0.00	USD	1.0000000	3,852.07	9/4/2019	
2nyste10	Sell	TMST		932	4.96	4,614.69	11,727.73	PEN	0.008000	7.46	0.00	USD	1.0000000	000009	9/3/2019	194980
1131						4,614.69	11,727.73	0.10	7.46		0.00	USD	1.0000000	4,614.69	9/5/2019	
2nyste10	Sell	TMST		1865	5.274	9,819.96	23,468.04	PEN	0.008000	14.92	0.00	USD	1.0000000	000009	9/4/2019	195381
1131						9,819.96	23,468.04	0.20	14.92		0.00	USD	1.0000000	9,819.96	9/6/2019	
2nyste10	Sell	WWW		5808	28.224	163,863.51	155,296.82	WSA	0.010000	58.08	0.00	USD	1.0000000	000009	9/25/2019	199004
1131				Correction from DTC Station		163,863.51	155,296.82	3.40	58.08		0.00	USD	1.0000000	163,863.51	9/27/2019	

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Manager - ALL, As of: 09/30/2019

Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	31,442,592.50	26,184,572.10	59,257.39
000009	PRINCIPAL CASH	000009	Liquid Assets		1,064,514.71		0.00
ABCB	AMERIS BANCORP	03076K108	Financials	7,366	296,407.84	286,194.32	1,104.90
ACHC	ACADIA HEALTHCARE COMPANY, INC.	00404A109	Health Care	4,861	151,079.88	159,317.82	0.00
ADT	ADT, INC.	00090Q103	Industrials	26,768	167,835.36	156,261.47	305.73
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	17,499	283,833.78	279,893.49	0.00
AKR	ACADIA REALTY TRUST	004239109	Real Estate	15,261	436,159.38	402,689.84	4,273.08
ANIP	ANI PHARMACEUTICALS, INC.	00182C103	Health Care	4,632	337,580.16	269,251.37	0.00
ATKR	ATKORE INTERNATIONAL GROUP INC.	047649108	Industrials	13,099	397,554.65	316,433.30	0.00
ATSG	AIR TRANSPORT SERVICES GROUP, INC.	00922R105	Industrials	7,229	151,953.58	157,809.97	0.00
AUB	ATLANTIC UNION BANKSHARES	04911A107	Financials	14,234	530,145.33	488,127.76	0.00
AVX	AVX CORPORATION	002444107	Info. Technology	11,200	170,240.00	189,697.79	0.00
BANR	BANNER CORP	06652V208	Financials	2,919	163,960.23	37,867.74	0.00
BDC	BELDEN, INC.	077454106	Info. Technology	3,089	164,767.26	186,890.68	275.70
BGS	B&G FOODS, INC	05508R106	Consumer Staples	14,974	283,158.34	411,410.87	7,112.65
BKH	BLACK HILLS CORP	092113109	Utilities	3,074	235,868.02	131,500.31	0.00
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	7,582	731,132.26	244,688.56	0.00
CACI	CACI INTERNATIONAL INC CLASS A	127190304	Info. Technology	1,419	328,157.94	174,537.30	0.00
CADE	CADENCE BANCORPORATION CLASS A	12739A100	Financials	23,907	419,328.78	336,064.26	0.00
CAKE	CHEESECAKE FACTORY INCORPORATED	163072101	Cons. Discretionary	3,192	133,042.56	174,147.66	0.00
CASH	META FINANCIAL GROUP, INC.	59100U108	Financials	15,600	508,716.00	446,008.02	780.00
CBZ	CBIZ INC	124805102	Industrials	13,345	313,607.50	117,682.60	0.00

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Manager - ALL, As of: 09/30/2019

Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
CCMP	CABOT MICROELECTRONICS CORPORATION	12709P103	Info. Technology	1,330	187,809.30	144,335.50	0.00
CMCO	COLUMBUS MCKINNON CORPORATION	199333105	Industrials	8,123	295,920.89	314,598.08	0.00
CPE	CALLON PETROLEUM CO	13123X102	Energy	50,747	220,241.98	475,574.08	0.00
CSFL	CENTERSTATE BANKS INC	15201P109	Financials	19,288	462,622.68	270,573.55	0.00
CUB	CUBIC CORPORATION	229669106	Industrials	2,475	174,314.25	154,286.47	0.00
DBI	DESIGNER BRANDS INC	250565108	Cons. Discretionary	9,181	157,178.72	160,009.22	0.00
EBS	EMERGENT BIO SOLUTIONS INC.	29089Q105	Health Care	5,437	284,246.36	272,150.73	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	6,953	283,334.75	303,511.56	0.00
EME	EMCOR GROUP INC	29084Q100	Industrials	3,597	309,773.64	101,730.00	0.00
EPRT	ESSENTIAL PROPERTIES REALTY TRUST, INC.	29670E107	Real Estate	14,520	332,653.20	298,648.22	3,194.40
FBK	FB FINANCIAL CORPORATION	30257X104	Financials	3,490	131,049.50	124,542.30	0.00
FBP	FIRST BANCORP	318672706	Financials	14,414	143,851.72	158,728.08	0.00
FIBK	FIRST INTERSTATE BANCSYSTEM	32055Y201	Financials	7,914	318,459.36	313,672.21	0.00
FNB	FNB CORP	302520101	Financials	40,848	470,977.44	443,022.54	0.00
FOE	FERRO CORP	315405100	Materials	9,563	113,417.18	122,983.63	0.00
FRME	FIRST MERCHANTS CORPORATION	320817109	Financials	6,845	257,611.58	249,779.13	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	1,687	78,546.72	88,546.00	0.00
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	5,554	143,126.58	110,736.24	0.00
HGV	HILTON GRAND VA	43283X105	Cons. Discretionary	9,815	314,080.00	314,008.67	0.00
HRTG	HERITAGE INSURANCE HOLDINGS, INC	42727J102	Financials	28,742	429,692.90	405,775.21	1,724.52
HUBG	HUB GROUP, INC. CLASS A	443320106	Industrials	3,597	167,260.50	151,875.43	0.00
IBTX	INDEPENDENT BANK GROUP, INC.	45384B106	Financials	2,261	118,951.21	104,230.31	0.00

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Manager - ALL, As of: 09/30/2019

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	390,626.89	206,476.79	0.00
IIVI	II-VI INCORPORATED	902104108	Info. Technology	1,776	62,532.96	65,230.33	0.00
INT	WORLD FUEL SERVICES CORPORATION	981475106	Energy	4,004	159,919.76	152,273.86	400.40
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	40,839	584,406.09	399,825.92	7,351.02
JAG	JAGGED PEAK ENERGY, INC.	47009K107	Energy	27,774	201,639.24	346,730.63	0.00
JCAP	JERNIGAN CAPITAL, INC.	476405105	Real Estate	22,596	434,973.00	442,630.55	7,908.60
KAI	KADANT INC	48282T104	Industrials	4,674	410,330.46	166,600.87	0.00
KALU	KAISER ALUMINUM CORP	483007704	Materials	2,440	241,486.80	148,781.22	0.00
KMPR	KEMPER CORPORATION	488401100	Financials	4,302	335,340.90	303,358.42	0.00
KOP	KOPPERS HOLDINGS INC.	50060P106	Materials	8,137	237,681.77	247,403.25	0.00
LEG	LEGGETT & PLATT, INCORPORATED	524660107	Cons. Discretionary	4,075	166,830.50	157,486.12	1,630.00
MEI	METHODE ELECTRONICS, INC.	591520200	Info. Technology	4,346	146,199.44	160,502.97	0.00
MKSI	MKS INSTRUMENT INC	55306N104	Info. Technology	2,710	250,078.80	125,974.85	0.00
MMS	MAXIMUS, INC.	577933104	Info. Technology	2,362	182,488.12	157,139.14	0.00
MTRN	MATERION CORP	576690101	Materials	7,706	472,840.16	271,441.60	0.00
MUR	MURPHY OIL CORPORATION	626717102	Energy	10,870	240,335.70	307,049.95	0.00
MYRG	MYR GROUP INC	55405W104	Industrials	7,428	232,422.12	165,669.44	0.00
NJR	NEW JERSEY RESOURCES CORPORATION	646025106	Utilities	4,051	183,186.22	162,576.58	1,265.94
NSA	NATIONAL STORAGE AFFILIATES TRUST	637870106	Real Estate	12,275	409,616.75	196,404.16	0.00
NUAN	NUANCE COMMUNICATIONS, INC	67020Y100	Info. Technology	9,429	153,786.99	157,627.02	0.00
NUVA	NUVASIVE, INC.	670704105	Health Care	4,622	292,942.36	261,345.12	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Communication Services	6,660	681,384.60	430,776.86	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	18,738	687,309.84	567,008.45	0.00

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Manager - ALL, As of: 09/30/2019

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	172,466.25	215,728.41	0.00
PDCO	PATTERSON COMPANIES, INC.	703395103	Health Care	7,831	139,548.42	184,916.62	0.00
PEB	PEBBLEBROOK HOTEL	70509V100	Real Estate	11,326	315,089.32	419,909.47	4,303.88
PENN	PENN NATIONAL GAMING, INC.	707569109	Cons. Discretionary	7,990	148,813.75	151,370.95	0.00
PFBC	PREFERRED BANK	740367404	Financials	6,530	342,041.40	341,460.28	0.00
PGNX	PROGENICS PHARMA INC	743187106	Health Care	37,373	188,920.52	178,340.30	0.00
PLAB	PHOTRONICS INC	719405102	Info. Technology	15,810	172,012.80	157,924.18	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	2,746	171,652.46	103,005.25	0.00
PNFP	PINNACLE FINANCIAL PARTNERS, INC.	72346Q104	Financials	5,644	320,297.00	309,098.59	0.00
POR	PORTLAND GENERAL	736508847	Utilities	4,552	256,596.24	180,955.92	1,752.52
PPBI	PACIFIC PREMIER BANCORP	69478X105	Financials	10,016	312,399.04	303,725.97	0.00
PRGS	PROGRESS SOFTWARE CORP	743312100	Info. Technology	5,243	199,548.58	102,032.95	0.00
PRI	PRIMERICA	74164M108	Financials	2,640	335,887.20	148,296.46	0.00
PSB	PS BUSINESS PARKS, INC.	69360J107	Real Estate	1,893	344,431.35	293,935.18	0.00
PWR	QUANTA SERVICES INC.	74762E102	Industrials	9,326	352,522.80	314,446.02	373.04
QTS	QTS REALTY TRUST INC	74736A103	Real Estate	8,540	439,041.40	311,852.25	3,757.60
REXR	REXFORD INDUSTRIAL REALTY	76169C100	Real Estate	14,196	624,907.92	250,889.86	2,626.26
ROCK	GIBRALTAR INDS INC	374689107	Industrials	4,754	218,398.76	98,786.32	0.00
RUTH	RUTH'S HOSPITALITY GROUP, INC.	783332109	Cons. Discretionary	14,630	298,671.45	330,626.57	0.00
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	16,507	379,000.72	325,984.25	0.00
SF	STIFEL FINANCIAL CORP	860630102	Financials	5,017	287,875.46	285,176.85	0.00
SIGI	SELECTIVE INS GROUP	816300107	Financials	3,783	284,443.77	122,770.69	0.00
SIX	SIX FLAGS ENTERTAINMENT CORPORATION	83001A102	Cons. Discretionary	5,876	298,442.04	310,654.78	0.00
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	7,826	257,553.66	241,510.67	2,249.97

Portfolio Holdings

Back Office

Manager - ALL, As of: 09/30/2019

Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
SKYW	SKYWEST INC	830879102	Industrials	8,146	467,580.40	99,069.70	977.52
SNX	SYNNEX CORP	87162W100	Info. Technology	3,412	385,214.80	273,594.97	0.00
SR	SPIRE, INC	84857L101	Utilities	3,332	290,683.68	122,169.87	1,974.21
SYNH	SYNEOS HEALTH, INC. CLASS A	87166B102	Health Care	6,932	368,851.72	278,089.65	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	9,740	310,608.60	292,274.59	0.00
TCF	TCF FINANCIAL CORP NEW NPV	872307103	Financials	5,464	208,014.48	300,351.07	0.00
TECD	TECH DATA CORPORATION	878237106	Info. Technology	1,907	198,785.68	175,244.33	0.00
TERP	TERRAFORM POWER, INC CLASS A	88104R209	Utilities	14,762	269,037.45	169,279.34	0.00
TGNA	TEGNA, INC.	87901J105	Communication Services	9,714	150,858.42	152,221.87	679.98
TKR	TIMKEN CO	887389104	Industrials	3,232	140,624.32	109,802.35	0.00
TVTY	TIVITY HEALTH, INC.	88870R102	Health Care	8,117	134,985.71	146,384.79	0.00
TWNK	HOSTESS BRANDS, INC. CLASS A	44109J106	Consumer Staples	22,670	317,039.95	319,917.41	0.00
UMPQ	UMPQUA HOLDINGS CORP	904214103	Financials	15,407	253,599.22	302,434.76	3,235.47
VRNT	VERINT SYS INC	92343X100	Info. Technology	5,570	238,284.60	156,890.17	0.00
WPX	WPX ENERGY INC	98212B103	Energy	27,230	288,365.70	301,999.93	0.00
WSBC	WESBANCO, INC.	950810101	Financials	6,672	249,332.64	252,718.10	0.00
WSM	WILLIAMS SONOMA INC	969904101	Cons. Discretionary	3,841	261,111.18	230,851.64	0.00
WTFC	WINTRUST FINL CORP	97650W108	Financials	3,505	226,528.15	103,257.67	0.00