

PERFORMANCE RETURNS FOR TOTAL

2nyste10 - New York State Teachers Retirement

From 09/30/2019 to 10/31/2019

Time Weighted Return / Annualized / Gross of Fees

Level Description	MTD	QTD	YTD	1 Year	2 Year	3 Year	4 Year	5 Year	6 Year	7 Year	8 Year	9 Year	10 Year	ITD	Since 10/31/2019
Total Portfolio	2.02	2.02	18.54	4.94	0.45	8.06	6.82	5.96	6.85	11.34	10.91			9.83	2.02
Total Equities	2.10	2.10	19.58	5.27	0.44									2.70	2.10
Total Cash	0.00	0.00	0.66	1.02	1.42									2.19	0.00
Russell 2000 Value	2.42	2.42	15.55	3.22	1.30	8.60	8.65	6.24	6.51	9.93	10.48	9.69	11.08	9.21	2.42

PERFORMANCE RETURNS FOR TOTAL

2nyste10 - New York State Teachers Retirement

From 09/30/2019 to 10/31/2019

Time Weighted Return / Annualized / Net of Fees

Level Description	MTD	QTD	YTD	1 Year	2 Year	3 Year	4 Year	5 Year	6 Year	7 Year	8 Year	9 Year	10 Year	ITD	Since 10/31/2019
Total Portfolio	1.88	1.88	17.91	4.39	-0.18	7.41	6.27	5.41	6.29	10.75	10.33			9.26	1.88
Total Equities	2.10	2.10	19.58	5.27	0.44									2.70	2.10
Total Cash	0.00	0.00	0.66	1.02	1.42									2.19	0.00
Russell 2000 Value	2.42	2.42	15.55	3.22	1.30	8.60	8.65	6.24	6.51	9.93	10.48	9.69	11.08	9.21	2.42

Transactions Listing

FROM Trade Date 09/30/2019 TO 10/31/2019

						Amount	Cost				Other Charges					
Account	Trans Type	Identifier	Secondary Sec. Name	Shares/PAR	Price	Portfolio	Portfolio	Broker	CR	Amount	Port.	FX	USD/Curr	Cash Acct	TD	Ref #
INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyste10	Buy	ABCB		1574	42.705	67,233.57	0.00	SANDLER	0.010000	15.74	0.00	USD	1.0000000	000009	10/24/2019	204511
1131						67,233.57	0.00	0.00	15.74		0.00	USD	1.0000000	67,233.57	10/28/2019	
2nyste10	Buy	CRUS		2774	55.341	153,537.29	0.00	PEN	0.008000	22.19	0.00	USD	1.0000000	000009	10/7/2019	201682
1131						153,537.29	0.00	0.00	22.19		0.00	USD	1.0000000	153,537.29	10/9/2019	
2nyste10	Buy	CRUS		922	63.812	58,843.61	0.00	RAJA	0.010000	9.22	0.00	USD	1.0000000	000009	10/31/2019	205586
1131						58,843.61	0.00	0.00	9.22		0.00	USD	1.0000000	58,843.61	11/4/2019	
2nyste10	Buy	EFSC		995	44.091	43,880.10	0.00	SANDLER	0.010000	9.95	0.00	USD	1.0000000	000009	10/24/2019	204512
1131						43,880.10	0.00	0.00	9.95		0.00	USD	1.0000000	43,880.10	10/28/2019	
2nyste10	Buy	EFSC		722	44.145	31,880.13	0.00	SANDLER	0.010000	7.22	0.00	USD	1.0000000	000009	10/25/2019	204710
1131						31,880.13	0.00	0.00	7.22		0.00	USD	1.0000000	31,880.13	10/29/2019	
2nyste10	Buy	EFSC		303	44.514	13,490.77	0.00	SANDLER	0.010000	3.03	0.00	USD	1.0000000	000009	10/29/2019	205133
1131						13,490.77	0.00	0.00	3.03		0.00	USD	1.0000000	13,490.77	10/31/2019	
2nyste10	Buy	EFSC		480	44.377	21,305.76	0.00	SANDLER	0.010000	4.80	0.00	USD	1.0000000	000009	10/30/2019	205276
1131						21,305.76	0.00	0.00	4.80		0.00	USD	1.0000000	21,305.76	11/1/2019	
2nyste10	Buy	FBP		5476	10.443	57,237.89	0.00	RAJA	0.010000	54.76	0.00	USD	1.0000000	000009	10/23/2019	204445
1131						57,237.89	0.00	0.00	54.76		0.00	USD	1.0000000	57,237.89	10/25/2019	
2nyste10	Buy	FBP		4466	10.44	46,671.49	0.00	SANDLER	0.010000	44.66	0.00	USD	1.0000000	000009	10/24/2019	204513
1131						46,671.49	0.00	0.00	44.66		0.00	USD	1.0000000	46,671.49	10/28/2019	
2nyste10	Buy	HUBG		1273	47.548	60,539.04	0.00	PEN	0.008000	10.18	0.00	USD	1.0000000	000009	10/7/2019	201683
1131						60,539.04	0.00	0.00	10.18		0.00	USD	1.0000000	60,539.04	10/9/2019	
2nyste10	Buy	INSW		1925	23.803	45,836.37	0.00	PEN	0.008000	15.40	0.00	USD	1.0000000	000009	10/7/2019	201685
1131						45,836.37	0.00	0.00	15.40		0.00	USD	1.0000000	45,836.37	10/9/2019	
2nyste10	Buy	INSW		2642	24.109	63,716.59	0.00	PEN	0.008000	21.14	0.00	USD	1.0000000	000009	10/8/2019	201800
1131						63,716.59	0.00	0.00	21.14		0.00	USD	1.0000000	63,716.59	10/10/2019	
2nyste10	Buy	INSW		1698	24.092	40,922.14	0.00	PEN	0.008000	13.58	0.00	USD	1.0000000	000009	10/9/2019	201857
1131						40,922.14	0.00	0.00	13.58		0.00	USD	1.0000000	40,922.14	10/11/2019	
2nyste10	Contribution	000009		28.94	0.00	28.94	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/9/2019	203877
1131				Cash in Lieu for fractional shrs of CRNC		28.94	0.00	0.00	0.00		0.00	USD	1.0000000	28.94	10/9/2019	
2nyste10	Contribution	000009		9.95	0.00	9.95	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/17/2019	203881
1131				Cash in Lieu for fractional shrs of IIVI		9.95	0.00	0.00	0.00		0.00	USD	1.0000000	9.95	10/17/2019	

Transactions Listing

FROM Trade Date 09/30/2019 TO 10/31/2019

						Amount	Cost				Other Charges					
Account	Trans Type	Identifier	Secondary Sec. Name	Shares/PAR	Price	Portfolio	Portfolio	Broker	CR	Amount	Port.	FX	USD/Curr	Cash Acct	TD	Ref #
INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyste10	Contribution	000009		42838.69	0.00	42,838.69	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/30/2019	205314
1131				Q3 2019 Mgmt Fee		42,838.69	0.00	0.00	0.00		0.00	USD	1.0000000	42,838.69	10/30/2019	
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	Distribution	000009		8.75	1.00	8.75	8.75	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/2/2019	201616
1131				Free Delivery of CRNC		8.75	8.75	0.00	0.00		0.00	USD	1.0000000	8.75	10/2/2019	201615
2nyste10	Distribution	000009		0.02	0.00	0.02	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/2/2019	201739
1131						0.02	0.00	0.00	0.00		0.00	USD	1.0000000	0.02	10/2/2019	
2nyste10	Free Delivery	CRNC		0.625	14.00	8.75	11.37	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/2/2019	201615
1131				Sell Fractions		8.75	11.37	0.00	0.00		0.00	USD	1.0000000	8.75	10/2/2019	201616
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
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	Income	000009	META FINANCIAL GROUP, INC.	780	0.00	780.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/1/2019	200540
1131			CASH	Div Accrued for CASH		780.00	0.00	0.00	0.00		0.00	USD	1.0000000	780.00	10/1/2019	
2nyste10	Income	000009	NEW JERSEY RESOURCES CORPORATION	1265.94	0.00	1,265.94	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/1/2019	200565
1131			NJR	Div Accrued for NJR		1,265.94	0.00	0.00	0.00		0.00	USD	1.0000000	1,265.94	10/1/2019	
2nyste10	Income	000009	TEGNA, INC.	679.98	0.00	679.98	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/1/2019	200591
1131			TGNA	Div Accrued for TGNA		679.98	0.00	0.00	0.00		0.00	USD	1.0000000	679.98	10/1/2019	
2nyste10	Income	000009	ADT, Inc.	305.73	0.00	305.73	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/2/2019	200873
1131			ADT	Div Accrued for ADT		305.73	0.00	0.00	0.00		0.00	USD	1.0000000	305.73	10/2/2019	
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	10/2/2019	200903
1131			SJI	Div Accrued for SJI		2,249.98	0.00	0.00	0.00		0.00	USD	1.0000000	2,249.98	10/2/2019	
2nyste10	Income	000009	SPIRE, INC	1974.21	0.00	1,974.21	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/2/2019	200920
1131			SR	Div Accrued for SR		1,974.21	0.00	0.00	0.00		0.00	USD	1.0000000	1,974.21	10/2/2019	

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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		1399.99	0.00	1,399.99	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/1/2019	200972
1131				Interest		1,399.99	0.00	0.00	0.00		0.00	USD	1.0000000	1,399.99	10/1/2019	
2nyste10	Income	000009	HERITAGE INSURANCE HOLDINGS, INC	1724.52	0.00	1,724.52	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/3/2019	201033
1131			HRTG	Div Accrued for HRTG		1,724.52	0.00	0.00	0.00		0.00	USD	1.0000000	1,724.52	10/3/2019	
2nyste10	Income	000009	QTS REALTY TRUST INC	3757.6	0.00	3,757.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/4/2019	201315
1131			QTS	Div Accrued for QTS		3,757.60	0.00	0.00	0.00		0.00	USD	1.0000000	3,757.60	10/4/2019	
2nyste10	Income	000009	SKYWEST INC	977.52	0.00	977.52	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/4/2019	201365
1131			SKYW	Div Accrued for SKYW		977.52	0.00	0.00	0.00		0.00	USD	1.0000000	977.52	10/4/2019	
2nyste10	Income	000009	BELDEN, INC.	275.7	0.00	275.70	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/7/2019	201425
1131			BDC	Div Accrued for BDC		275.70	0.00	0.00	0.00		0.00	USD	1.0000000	275.70	10/7/2019	
2nyste10	Income	000009	AMERIS BANCORP	1104.9	0.00	1,104.90	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/10/2019	201879
1131			ABCB	Div Accrued for ABCB		1,104.90	0.00	0.00	0.00		0.00	USD	1.0000000	1,104.90	10/10/2019	
2nyste10	Income	000009	WORLD FUEL SERVICES CORPORATION	400.4	0.00	400.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/11/2019	202174
1131			INT	Div Accrued for INT		400.40	0.00	0.00	0.00		0.00	USD	1.0000000	400.40	10/11/2019	
2nyste10	Income	000009	ACADIA REALTY TRUST	4273.08	0.00	4,273.08	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/15/2019	202512
1131			AKR	Div Accrued for AKR		4,273.08	0.00	0.00	0.00		0.00	USD	1.0000000	4,273.08	10/15/2019	
2nyste10	Income	000009	ESSENTIAL PROPERTIES REALTY TRUST, INC.	3194.4	0.00	3,194.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/15/2019	202729
1131			EPRT	Div Accrued for EPRT		3,194.40	0.00	0.00	0.00		0.00	USD	1.0000000	3,194.40	10/15/2019	
2nyste10	Income	000009	JERNIGAN CAPITAL, INC.	7908.6	0.00	7,908.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/15/2019	202813
1131			JCAP	Div Accrued for JCAP		7,908.60	0.00	0.00	0.00		0.00	USD	1.0000000	7,908.60	10/15/2019	
2nyste10	Income	000009	LEGGETT & PLATT, INCORPORATED	1630	0.00	1,630.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/15/2019	202880
1131			LEG	Div Accrued for LEG		1,630.00	0.00	0.00	0.00		0.00	USD	1.0000000	1,630.00	10/15/2019	
2nyste10	Income	000009	PEBBLEBROOK HOTEL	4303.88	0.00	4,303.88	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/15/2019	202924
1131			PEB	Div Accrued for PEB		4,303.88	0.00	0.00	0.00		0.00	USD	1.0000000	4,303.88	10/15/2019	

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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	Income	000009	PORTLAND GENERAL	1752.52	0.00	1,752.52	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/15/2019	202987
1131			POR	Div Accrued for POR		1,752.52	0.00	0.00	0.00		0.00	USD	1.0000000	1,752.52	10/15/2019	
2nyste10	Income	000009	QUANTA SERVICES INC.	373.04	0.00	373.04	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/15/2019	203009
1131			PWR	Div Accrued for PWR		373.04	0.00	0.00	0.00		0.00	USD	1.0000000	373.04	10/15/2019	
2nyste10	Income	000009	REXFORD INDUSTRIAL REALTY	2626.26	0.00	2,626.26	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/15/2019	203040
1131			REXR	Div Accrued for REXR		2,626.26	0.00	0.00	0.00		0.00	USD	1.0000000	2,626.26	10/15/2019	
2nyste10	Income	000009	UMPQUA HOLDINGS CORP	3235.47	0.00	3,235.47	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/15/2019	203165
1131			UMPQ	Div Accrued for UMPQ		3,235.47	0.00	0.00	0.00		0.00	USD	1.0000000	3,235.47	10/15/2019	
2nyste10	Income	000009	BANNER CORP	1196.79	0.00	1,196.79	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/18/2019	203744
1131			BANR	Div Accrued for BANR		1,196.79	0.00	0.00	0.00		0.00	USD	1.0000000	1,196.79	10/18/2019	
2nyste10	Income	000009	PREFERRED BANK	1959	0.00	1,959.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/21/2019	203804
1131			PFBC	Div Accrued for PFBC		1,959.00	0.00	0.00	0.00		0.00	USD	1.0000000	1,959.00	10/21/2019	
2nyste10	Income	000009	AMERICAN EAGLE OUTFITTERS INC	2406.11	0.00	2,406.11	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/25/2019	204547
1131			AEO	Div Accrued for AEO		2,406.11	0.00	0.00	0.00		0.00	USD	1.0000000	2,406.11	10/25/2019	
2nyste10	Income	000009	INDEPENDENCE REALTY TRUST, INC.	7351.02	0.00	7,351.02	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/25/2019	204591
1131			IRT	Div Accrued for IRT		7,351.02	0.00	0.00	0.00		0.00	USD	1.0000000	7,351.02	10/25/2019	
2nyste10	Income	000009	METHODE ELECTRONICS, INC.	478.06	0.00	478.06	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/25/2019	204611
1131			MEI	Div Accrued for MEI		478.06	0.00	0.00	0.00		0.00	USD	1.0000000	478.06	10/25/2019	
2nyste10	Income	000009	PATTERSON COMPANIES, INC.	2036.06	0.00	2,036.06	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/25/2019	204626
1131			PDCO	Div Accrued for PDCO		2,036.06	0.00	0.00	0.00		0.00	USD	1.0000000	2,036.06	10/25/2019	
2nyste10	Income	000009	SYNNEX CORP	1279.5	0.00	1,279.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/25/2019	204658
1131			SNX	Div Accrued for SNX		1,279.50	0.00	0.00	0.00		0.00	USD	1.0000000	1,279.50	10/25/2019	
2nyste10	Income	000009	B&G FOODS, INC	7112.65	0.00	7,112.65	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/30/2019	205159
1131			BGS	Div Accrued for BGS		7,112.65	0.00	0.00	0.00		0.00	USD	1.0000000	7,112.65	10/30/2019	
2nyste10	Income	000009	CABOT MICROELECTRONICS CORPORATION	558.6	0.00	558.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/30/2019	205175
1131			CCMP	Div Accrued for CCMP		558.60	0.00	0.00	0.00		0.00	USD	1.0000000	558.60	10/30/2019	

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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	EMCOR GROUP INC	287.76	0.00	287.76	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/30/2019	205184
1131			EME	Div Accrued for EME		287.76	0.00	0.00	0.00		0.00	USD	1.0000000	287.76	10/30/2019	
2nyste10	Income	000009	H.B. FULLER COMPANY	269.92	0.00	269.92	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/31/2019	205454
1131			FUL	Div Accrued for FUL		269.92	0.00	0.00	0.00		0.00	USD	1.0000000	269.92	10/31/2019	
2nyste10	Management	000009		42838.69	0.00	42,838.69	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/30/2019	205313
1131				Q3 2019 Mgmt Fee		42,838.69	0.00	0.00	0.00		0.00	USD	1.0000000	42,838.69	10/30/2019	
2nyste10	Sell	CADE		5279	16.333	86,168.91	93,682.57	RAJA	0.010000	52.79	0.00	USD	1.0000000	000009	10/10/2019	202121
1131						86,168.91	93,682.57	1.79	52.79		0.00	USD	1.0000000	86,168.91	10/15/2019	
2nyste10	Sell	CADE		941	16.053	15,095.67	15,713.66	RAJA	0.010000	9.41	0.00	USD	1.0000000	000009	10/23/2019	204444
1131						15,095.67	15,713.66	0.32	9.41		0.00	USD	1.0000000	15,095.67	10/25/2019	
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	CBZ		307	27.759	8,519.34	2,772.88	PEN	0.008000	2.46	0.00	USD	1.0000000	000009	10/30/2019	205275
1131						8,519.34	2,772.88	0.18	2.46		0.00	USD	1.0000000	8,519.34	11/1/2019	
2nyste10	Sell	CRNC		1178	14.088	16,585.79	21,249.05	PEN	0.008000	9.42	0.00	USD	1.0000000	000009	10/8/2019	201799
1131						16,585.79	21,249.05	0.34	9.42		0.00	USD	1.0000000	16,585.79	10/10/2019	
2nyste10	Sell	IIVI		1776	32.474	57,657.71	65,230.33	PEN	0.008000	14.21	0.00	USD	1.0000000	000009	10/7/2019	201684
1131						57,657.71	65,230.33	1.19	14.21		0.00	USD	1.0000000	57,657.71	10/9/2019	
2nyste10	Sell	PGNX		4143	5.315	21,985.62	22,329.46	PEN	0.008000	33.14	0.00	USD	1.0000000	000009	10/7/2019	201686
1131						21,985.62	22,329.46	0.46	33.14		0.00	USD	1.0000000	21,985.62	10/9/2019	
2nyste10	Sell	PGNX		8308	5.031	41,732.71	41,682.37	PEN	0.008000	66.46	0.00	USD	1.0000000	000009	10/8/2019	201801
1131						41,732.71	41,682.37	0.87	66.46		0.00	USD	1.0000000	41,732.71	10/10/2019	
2nyste10	Sell	PGNX		3071	4.833	14,817.57	14,609.05	PEN	0.008000	24.57	0.00	USD	1.0000000	000009	10/9/2019	201858
1131						14,817.57	14,609.05	0.31	24.57		0.00	USD	1.0000000	14,817.57	10/11/2019	
2nyste10	Sell	PGNX		9772	5.216	50,889.56	45,866.02	PEN	0.008000	78.18	0.00	USD	1.0000000	000009	10/11/2019	202240
1131						50,889.56	45,866.02	1.06	78.18		0.00	USD	1.0000000	50,889.56	10/16/2019	
2nyste10	Sell	PGNX		1660	5.25	8,701.37	7,463.53	PEN	0.008000	13.28	0.00	USD	1.0000000	000009	10/14/2019	202481
1131						8,701.37	7,463.53	0.18	13.28		0.00	USD	1.0000000	8,701.37	10/16/2019	
2nyste10	Sell	PGNX		2031	5.063	10,265.68	9,131.58	PEN	0.008000	16.25	0.00	USD	1.0000000	000009	10/28/2019	204893
1131						10,265.68	9,131.58	0.21	16.25		0.00	USD	1.0000000	10,265.68	10/30/2019	
2nyste10	Sell	PGNX		5458	5.215	28,420.31	24,279.56	PEN	0.008000	43.66	0.00	USD	1.0000000	000009	10/29/2019	205134
1131						28,420.31	24,279.56	0.59	43.66		0.00	USD	1.0000000	28,420.31	10/31/2019	

Transactions Listing

FROM Trade Date 09/30/2019 TO 10/31/2019

						Amount	Cost				Other Charges					
Account	Trans Type	Identifier	Secondary Sec. Name	Shares/PAR	Price	Portfolio	Portfolio	Broker	CR	Amount	Port.	FX	USD/Curr	Cash Acct	TD	Ref #
INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyste10	Sell	PGNX		2930	5.233	15,309.81	12,978.73	PEN	0.008000	23.44	0.00	USD	1.0000000	000009	10/30/2019	205277
1131						15,309.81	12,978.73	0.32	23.44		0.00	USD	1.0000000	15,309.81	11/1/2019	
2nyste10	Sell	SIX		2728	48.452	132,151.68	148,070.38	PEN	0.008000	21.82	0.00	USD	1.0000000	000009	10/3/2019	201290
1131						132,151.68	148,070.38	2.74	21.82		0.00	USD	1.0000000	132,151.68	10/7/2019	

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Manager - ALL, As of: 10/31/2019

Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	32,129,902.98	26,238,971.37	7,768.46
000009	PRINCIPAL CASH	000009	Liquid Assets		938,889.77		0.00
ABCB	AMERIS BANCORP	03076K108	Financials	8,940	383,079.00	353,427.89	0.00
ACHC	ACADIA HEALTHCARE COMPANY, INC.	00404A109	Health Care	4,861	145,781.39	159,317.82	0.00
ADT	ADT, INC.	00090Q103	Industrials	26,768	207,184.32	156,261.47	0.00
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	17,499	269,134.62	279,893.49	0.00
AKR	ACADIA REALTY TRUST	004239109	Real Estate	15,261	427,002.78	402,689.84	0.00
ANIP	ANI PHARMACEUTICALS, INC.	00182C103	Health Care	4,632	361,805.52	269,251.37	0.00
ATKR	ATKORE INTERNATIONAL GROUP INC.	047649108	Industrials	13,099	454,535.30	316,433.30	0.00
ATSG	AIR TRANSPORT SERVICES GROUP, INC.	00922R105	Industrials	7,229	151,158.39	157,809.97	0.00
AUB	ATLANTIC UNION BANKSHARES	04911A107	Financials	14,234	524,665.24	488,127.76	0.00
AVX	AVX CORPORATION	002444107	Info. Technology	11,200	171,584.00	189,697.79	0.00
BANR	BANNER CORP	06652V208	Financials	2,919	157,567.62	37,867.74	0.00
BDC	BELDEN, INC.	077454106	Info. Technology	3,089	158,403.92	186,890.68	0.00
BGS	B&G FOODS, INC	05508R106	Consumer Staples	14,974	232,845.70	411,410.87	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	3,074	242,323.42	131,500.31	0.00
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	7,582	787,997.26	244,688.56	0.00
CACI	CACI INTERNATIONAL INC CLASS A	127190304	Info. Technology	1,419	317,501.25	174,537.30	0.00
CADE	CADENCE BANCORPORATION CLASS A	12739A100	Financials	17,687	272,026.06	226,668.03	0.00
CAKE	CHEESECAKE FACTORY INCORPORATED	163072101	Cons. Discretionary	3,192	133,393.68	174,147.66	0.00
CASH	META FINANCIAL GROUP, INC.	59100U108	Financials	15,600	493,896.00	446,008.02	0.00
CBZ	CBIZ INC	124805102	Industrials	13,038	356,850.06	114,909.72	0.00

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Manager - ALL, As of: 10/31/2019

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	200,989.60	144,335.50	0.00
CMCO	COLUMBUS MCKINNON CORPORATION	199333105	Industrials	8,123	304,774.96	314,598.08	0.00
CPE	CALLON PETROLEUM CO	13123X102	Energy	50,747	192,838.60	475,574.08	0.00
CRUS	CIRRUS LOGIC, INC.	172755100	Info. Technology	3,696	251,180.16	212,380.90	0.00
CSFL	CENTERSTATE BANKS INC	15201P109	Financials	19,288	489,143.68	270,573.55	0.00
CUB	CUBIC CORPORATION	229669106	Industrials	2,475	182,506.50	154,286.47	0.00
DBI	DESIGNER BRANDS INC	250565108	Cons. Discretionary	9,181	151,486.50	160,009.22	0.00
EBS	EMERGENT BIO SOLUTIONS INC.	29089Q105	Health Care	5,437	310,778.92	272,150.73	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	9,453	414,041.40	414,068.32	0.00
EME	EMCOR GROUP INC	29084Q100	Industrials	3,597	315,492.87	101,730.00	0.00
EPRT	ESSENTIAL PROPERTIES REALTY TRUST, INC.	29670E107	Real Estate	14,520	372,583.20	298,648.22	0.00
FBK	FB FINANCIAL CORPORATION	30257X104	Financials	3,490	131,468.30	124,542.30	279.20
FBP	FIRST BANCORP	318672706	Financials	24,356	256,225.12	262,637.46	0.00
FIBK	FIRST INTERSTATE BANCSYSTEM	32055Y201	Financials	7,914	332,071.44	313,672.21	0.00
FNB	FNB CORP	302520101	Financials	40,848	492,626.88	443,022.54	0.00
FOE	FERRO CORP	315405100	Materials	9,563	106,436.19	122,983.63	0.00
FRME	FIRST MERCHANTS CORPORATION	320817109	Financials	6,845	270,719.75	249,779.13	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	1,687	82,325.60	88,546.00	0.00
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	5,554	139,460.94	110,736.24	0.00
HGV	HILTON GRAND VA	43283X105	Cons. Discretionary	9,815	340,874.95	314,008.67	0.00
HRTG	HERITAGE INSURANCE HOLDINGS, INC	42727J102	Financials	28,742	382,843.44	405,775.21	0.00
HUBG	HUB GROUP, INC. CLASS A	443320106	Industrials	4,870	223,046.00	212,414.47	0.00

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Manager - ALL, As of: 10/31/2019

Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
IBTX	INDEPENDENT BANK GROUP, INC.	45384B106	Financials	2,261	120,895.67	104,230.31	0.00
IDA	IDACORP INC	451107106	Utilities	3,467	373,118.54	206,476.79	0.00
INSW	INTERNATIONAL SEAWAYS, INC.	Y41053102	Energy	6,265	157,502.10	150,475.10	0.00
INT	WORLD FUEL SERVICES CORPORATION	981475106	Energy	4,004	167,247.08	152,273.86	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	40,839	628,920.60	399,825.92	0.00
JAG	JAGGED PEAK ENERGY, INC.	47009K107	Energy	27,774	196,917.66	346,730.63	0.00
JCAP	JERNIGAN CAPITAL, INC.	476405105	Real Estate	22,596	429,098.04	442,630.55	0.00
KAI	KADANT INC	48282T104	Industrials	4,674	424,399.20	166,600.87	1,075.02
KALU	KAISER ALUMINUM CORP	483007704	Materials	2,440	261,275.20	148,781.22	1,464.00
KMPR	KEMPER CORPORATION	488401100	Financials	4,302	309,227.76	303,358.42	0.00
KOP	KOPPERS HOLDINGS INC.	50060P106	Materials	8,137	261,197.70	247,403.25	0.00
LEG	LEGGETT & PLATT, INCORPORATED	524660107	Cons. Discretionary	4,075	209,047.50	157,486.12	0.00
MEI	METHODE ELECTRONICS, INC.	591520200	Info. Technology	4,346	149,502.40	160,502.97	0.00
MKSI	MKS INSTRUMENT INC	55306N104	Info. Technology	2,710	293,276.20	125,974.85	0.00
MMS	MAXIMUS, INC.	577933104	Info. Technology	2,362	181,259.88	157,139.14	0.00
MTRN	MATERION CORP	576690101	Materials	7,706	438,009.04	271,441.60	0.00
MUR	MURPHY OIL CORPORATION	626717102	Energy	10,870	224,248.10	307,049.95	0.00
MYRG	MYR GROUP INC	55405W104	Industrials	7,428	255,597.48	165,669.44	0.00
NJR	NEW JERSEY RESOURCES CORPORATION	646025106	Utilities	4,051	176,623.60	162,576.58	0.00
NSA	NATIONAL STORAGE AFFILIATES TRUST	637870106	Real Estate	12,275	419,436.75	196,404.16	0.00
NUAN	NUANCE COMMUNICATIONS, INC	67020Y100	Info. Technology	9,429	153,881.28	136,366.60	0.00
NUVA	NUVASIVE, INC.	670704105	Health Care	4,622	326,035.88	261,345.12	0.00

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Manager - ALL, As of: 10/31/2019

Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
NXST	NEXSTAR BROADCASTING	65336K103	Communication Services	6,660	647,951.40	430,776.86	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	18,738	749,520.00	567,008.45	0.00
PDCE	PDC ENERGY	69327R101	Energy	6,215	123,989.25	215,728.41	0.00
PDCO	PATTERSON COMPANIES, INC.	703395103	Health Care	7,831	134,145.03	184,916.62	0.00
PEB	PEBBLEBROOK HOTEL	70509V100	Real Estate	11,326	291,191.46	419,909.47	0.00
PENN	PENN NATIONAL GAMING, INC.	707569109	Cons. Discretionary	7,990	170,306.85	151,370.95	0.00
PFBC	PREFERRED BANK	740367404	Financials	6,530	348,114.30	341,460.28	0.00
PLAB	PHOTRONICS INC	719405102	Info. Technology	15,810	186,558.00	157,924.18	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	2,746	203,039.24	103,005.25	0.00
PNFP	PINNACLE FINANCIAL PARTNERS, INC.	72346Q104	Financials	5,644	331,980.08	309,098.59	903.04
POR	PORTLAND GENERAL	736508847	Utilities	4,552	258,917.76	180,955.92	0.00
PPBI	PACIFIC PREMIER BANCORP	69478X105	Financials	10,016	338,090.08	303,725.97	2,203.52
PRGS	PROGRESS SOFTWARE CORP	743312100	Info. Technology	5,243	209,090.84	102,032.95	0.00
PRI	PRIMERICA	74164M108	Financials	2,640	333,115.20	148,296.46	0.00
PSB	PS BUSINESS PARKS, INC.	69360J107	Real Estate	1,893	341,781.15	293,935.18	0.00
PWR	QUANTA SERVICES INC.	74762E102	Industrials	9,326	392,158.30	314,446.02	0.00
QTS	QTS REALTY TRUST INC	74736A103	Real Estate	8,540	457,658.60	311,852.25	0.00
REXR	REXFORD INDUSTRIAL REALTY	76169C100	Real Estate	14,196	682,685.64	250,889.86	0.00
ROCK	GIBRALTAR INDS INC	374689107	Industrials	4,754	253,055.42	98,786.32	0.00
RUTH	RUTH'S HOSPITALITY GROUP, INC.	783332109	Cons. Discretionary	14,630	301,085.40	330,626.57	0.00
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	16,507	406,072.20	325,984.25	0.00
SF	STIFEL FINANCIAL CORP	860630102	Financials	5,017	280,851.66	285,176.85	0.00
SIGI	SELECTIVE INS GROUP	816300107	Financials	3,783	261,480.96	122,770.69	0.00
SIX	SIX FLAGS ENTERTAINMENT CORPORATION	83001A102	Cons. Discretionary	3,148	132,814.12	162,584.40	0.00

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Manager - ALL, As of: 10/31/2019

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	251,684.16	241,510.67	0.00
SKYW	SKYWEST INC	830879102	Industrials	8,146	485,094.30	99,069.70	0.00
SNX	SYNNEX CORP	87162W100	Info. Technology	3,412	401,728.88	273,594.97	0.00
SR	SPIRE, INC	84857L101	Utilities	3,332	280,087.92	122,169.87	0.00
SYNH	SYNEOS HEALTH, INC. CLASS A	87166B102	Health Care	6,932	347,639.80	278,089.65	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	9,740	316,063.00	292,274.59	0.00
TCF	TCF FINANCIAL CORP NEW NPV	872307103	Financials	5,464	216,319.76	300,351.07	0.00
TECD	TECH DATA CORPORATION	878237106	Info. Technology	1,907	231,700.50	175,244.33	0.00
TERP	TERRAFORM POWER, INC CLASS A	88104R209	Utilities	14,762	250,658.76	169,279.34	0.00
TGNA	TEGNA, INC.	87901J105	Communication Services	9,714	146,001.42	152,221.87	0.00
TKR	TIMKEN CO	887389104	Industrials	3,232	158,368.00	109,802.35	0.00
TVTY	TIVITY HEALTH, INC.	88870R102	Health Care	8,117	131,576.57	146,384.79	0.00
TWNK	HOSTESS BRANDS, INC. CLASS A	44109J106	Consumer Staples	22,670	289,722.60	319,917.41	0.00
UMPQ	UMPQUA HOLDINGS CORP	904214103	Financials	15,407	243,738.74	302,434.76	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	5,570	252,822.30	156,890.17	0.00
WPX	WPX ENERGY INC	98212B103	Energy	27,230	271,755.40	301,999.93	0.00
WSBC	WESBANCO, INC.	950810101	Financials	6,672	250,800.48	252,718.10	0.00
WSM	WILLIAMS SONOMA INC	969904101	Cons. Discretionary	3,841	256,540.39	230,851.64	1,843.68
WTFC	WINTRUST FINL CORP	97650W108	Financials	3,505	223,689.10	103,257.67	0.00