

PERFORMANCE RETURNS FOR TOTAL

2nyste10 - New York State Teachers Retirement

From 12/31/2019 to 01/31/2020

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 01/31/2020
Total Portfolio	-3.84	-3.84	-3.84	8.33	-0.75	3.11	9.82	6.25	6.59	10.21	10.28	9.28		9.77	-3.84
Total Equities	-3.93	-3.93	-3.93	8.83	-0.75	3.14								3.09	-3.93
Total Cash	0.00	0.00	0.00	0.43	1.23	2.06								2.01	0.00
Russell 2000 Value	-5.39	-5.39	-5.39	4.38	-0.17	3.10	11.34	6.71	6.24	8.37	9.44	8.44	10.28	8.97	-5.39

PERFORMANCE RETURNS FOR TOTAL

2nyste10 - New York State Teachers Retirement

From 12/31/2019 to 01/31/2020

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 01/31/2020
Total Portfolio	-3.97	-3.97	-3.97	7.75	-1.38	2.49	9.22	5.70	6.03	9.63	9.70	8.70		9.19	-3.97
Total Equities	-3.93	-3.93	-3.93	8.83	-0.75	3.14								3.09	-3.93
Total Cash	0.00	0.00	0.00	0.43	1.23	2.06								2.01	0.00
Russell 2000 Value	-5.39	-5.39	-5.39	4.38	-0.17	3.10	11.34	6.71	6.24	8.37	9.44	8.44	10.28	8.97	-5.39

Transactions Listing

FROM Trade Date 12/31/2019 TO 01/31/2020

						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	ADT		8806	6.388	56,338.15	0.00	RAJA	0.010000	88.06	0.00	USD	1.0000000	000009	1/14/2020	219866
1131						56,338.15	0.00	0.00	88.06		0.00	USD	1.0000000	56,338.15	1/16/2020	
2nyste10	Buy	ADT		1042	6.361	6,636.92	0.00	PEN	0.008000	8.34	0.00	USD	1.0000000	000009	1/15/2020	220560
1131						6,636.92	0.00	0.00	8.34		0.00	USD	1.0000000	6,636.92	1/17/2020	
2nyste10	Buy	ATGE		2376	35.958	85,460.44	0.00	WSA	0.010000	23.76	0.00	USD	1.0000000	000009	1/23/2020	221728
1131						85,460.44	0.00	0.00	23.76		0.00	USD	1.0000000	85,460.44	1/27/2020	
2nyste10	Buy	ATGE		2428	35.424	86,034.72	0.00	WSA	0.010000	24.28	0.00	USD	1.0000000	000009	1/24/2020	221946
1131						86,034.72	0.00	0.00	24.28		0.00	USD	1.0000000	86,034.72	1/28/2020	
2nyste10	Buy	BMCH		1286	29.894	38,456.03	0.00	WSA	0.010000	12.86	0.00	USD	1.0000000	000009	1/9/2020	218380
1131						38,456.03	0.00	0.00	12.86		0.00	USD	1.0000000	38,456.03	1/13/2020	
2nyste10	Buy	BMCH		2203	29.731	65,519.20	0.00	WSA	0.010000	22.03	0.00	USD	1.0000000	000009	1/10/2020	218610
1131						65,519.20	0.00	0.00	22.03		0.00	USD	1.0000000	65,519.20	1/14/2020	
2nyste10	Buy	BMCH		2179	30.012	65,418.16	0.00	WSA	0.010000	21.79	0.00	USD	1.0000000	000009	1/13/2020	219743
1131						65,418.16	0.00	0.00	21.79		0.00	USD	1.0000000	65,418.16	1/15/2020	
2nyste10	Buy	GMRE		7294	14.591	106,496.05	0.00	CITI	0.010000	72.94	0.00	USD	1.0000000	000009	1/16/2020	221007
1131						106,496.05	0.00	0.00	72.94		0.00	USD	1.0000000	106,496.05	1/21/2020	
2nyste10	Buy	GMRE		4827	14.795	71,465.67	0.00	CITI	0.010000	48.27	0.00	USD	1.0000000	000009	1/17/2020	221395
1131						71,465.67	0.00	0.00	48.27		0.00	USD	1.0000000	71,465.67	1/22/2020	
2nyste10	Buy	GMRE		3192	14.834	47,380.45	0.00	CITI	0.010000	31.92	0.00	USD	1.0000000	000009	1/21/2020	221554
1131						47,380.45	0.00	0.00	31.92		0.00	USD	1.0000000	47,380.45	1/23/2020	
2nyste10	Buy	GMRE		3468	14.714	51,062.49	0.00	CITI	0.010000	34.68	0.00	USD	1.0000000	000009	1/22/2020	221655
1131						51,062.49	0.00	0.00	34.68		0.00	USD	1.0000000	51,062.49	1/24/2020	
2nyste10	Buy	GMRE		1738	14.959	26,013.16	0.00	PEN	0.008000	13.90	0.00	USD	1.0000000	000009	1/23/2020	221729
1131						26,013.16	0.00	0.00	13.90		0.00	USD	1.0000000	26,013.16	1/27/2020	
2nyste10	Buy	JAG		10835	8.852	96,014.35	0.00	SEAPORT	0.010000	108.35	0.00	USD	1.0000000	000009	1/3/2020	217825
1131						96,014.35	0.00	0.00	108.35		0.00	USD	1.0000000	96,014.35	1/7/2020	
2nyste10	Buy	KNL		3532	24.153	85,335.24	0.00	PEN	0.008000	28.26	0.00	USD	1.0000000	000009	1/10/2020	218611
1131						85,335.24	0.00	0.00	28.26		0.00	USD	1.0000000	85,335.24	1/14/2020	
2nyste10	Buy	KNL		1607	24.624	39,582.99	0.00	PEN	0.008000	12.86	0.00	USD	1.0000000	000009	1/13/2020	219744
1131						39,582.99	0.00	0.00	12.86		0.00	USD	1.0000000	39,582.99	1/15/2020	
2nyste10	Buy	KNL		1706	25.00	42,662.97	0.00	PEN	0.008000	13.65	0.00	USD	1.0000000	000009	1/14/2020	219869
1131						42,662.97	0.00	0.00	13.65		0.00	USD	1.0000000	42,662.97	1/16/2020	

Transactions Listing

FROM Trade Date 12/31/2019 TO 01/31/2020

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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	LCI		2407	9.987	24,063.26	0.00	RAJA	0.010000	24.07	0.00	USD	1.0000000	000009	1/16/2020	221008
1131						24,063.26	0.00	0.00	24.07		0.00	USD	1.0000000	24,063.26	1/21/2020	
2nyste10	Buy	LCI		6304	9.77	61,653.12	0.00	RAJA	0.010000	63.04	0.00	USD	1.0000000	000009	1/17/2020	221396
1131						61,653.12	0.00	0.00	63.04		0.00	USD	1.0000000	61,653.12	1/22/2020	
2nyste10	Buy	SPB		1888	63.911	120,679.82	0.00	PEN	0.008000	15.10	0.00	USD	1.0000000	000009	1/16/2020	221009
1131						120,679.82	0.00	0.00	15.10		0.00	USD	1.0000000	120,679.82	1/21/2020	
2nyste10	Buy	SPB		1885	63.938	120,538.59	0.00	PEN	0.008000	15.08	0.00	USD	1.0000000	000009	1/17/2020	221397
1131						120,538.59	0.00	0.00	15.08		0.00	USD	1.0000000	120,538.59	1/22/2020	
2nyste10	Buy	STL		7061	20.786	146,840.56	0.00	RAJA	0.010000	70.61	0.00	USD	1.0000000	000009	1/23/2020	221731
1131						146,840.56	0.00	0.00	70.61		0.00	USD	1.0000000	146,840.56	1/27/2020	
2nyste10	Buy	WPX		1111	14.115	15,692.54	0.00	SEAPORT	0.010000	11.11	0.00	USD	1.0000000	000009	1/3/2020	217826
1131						15,692.54	0.00	0.00	11.11		0.00	USD	1.0000000	15,692.54	1/7/2020	
2nyste10	Contribution	000009		3.94	0.00	3.94	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/29/2020	222615
1131				Cash in Lieu for fractional shrs of PE		3.94	0.00	0.00	0.00		0.00	USD	1.0000000	3.94	1/29/2020	
2nyste10	Contribution	000009		45078.47	0.00	45,078.47	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/31/2020	222960
1131				Q4 2019 Mgmt Fee		45,078.47	0.00	0.00	0.00		0.00	USD	1.0000000	45,078.47	1/31/2020	
2nyste10	Distribution	000009		4.04	1.00	4.04	4.04	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/10/2020	219675
1131				Free Delivery of PE		4.04	4.04	0.00	0.00		0.00	USD	1.0000000	4.04	1/10/2020	219674
2nyste10	Free Delivery	PE		0.2230000000001775	18.13	4.04	7.24	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/10/2020	219674
1131				Sell Fractions		4.04	7.24	0.00	0.00		0.00	USD	1.0000000	4.04	1/10/2020	219675
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	12/31/2019	215985
1131			CSFL	Div Accrued for CSFL		2,121.68	0.00	0.00	0.00		0.00	USD	1.0000000	2,121.68	12/31/2019	
2nyste10	Income	000009	ENTERPRISE FINANCIAL SERVICES	1607.01	0.00	1,607.01	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/31/2019	216003
1131			EFSC	Div Accrued for EFSC		1,607.01	0.00	0.00	0.00		0.00	USD	1.0000000	1,607.01	12/31/2019	
2nyste10	Income	000009	NATIONAL STORAGE AFFILIATES TRUST	4050.75	0.00	4,050.75	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/31/2019	216189
1131			NSA	Div Accrued for NSA		4,050.75	0.00	0.00	0.00		0.00	USD	1.0000000	4,050.75	12/31/2019	

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyste10	Income	000009	META FINANCIAL GROUP, INC.	780	0.00	780.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/2/2020	216913
1131			CASH	Div Accrued for CASH		780.00	0.00	0.00	0.00		0.00	USD	1.0000000	780.00	1/2/2020	
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	1/2/2020	216936
1131			NJR	Div Accrued for NJR		1,265.94	0.00	0.00	0.00		0.00	USD	1.0000000	1,265.94	1/2/2020	
2nyste10	Income	000009	TEGNA, INC.	679.98	0.00	679.98	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/2/2020	216978
1131			TGNA	Div Accrued for TGNA		679.98	0.00	0.00	0.00		0.00	USD	1.0000000	679.98	1/2/2020	
2nyste10	Income	000009	WESBANCO, INC.	2068.32	0.00	2,068.32	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/2/2020	217007
1131			WSBC	Div Accrued for WSBC		2,068.32	0.00	0.00	0.00		0.00	USD	1.0000000	2,068.32	1/2/2020	
2nyste10	Income	000009	ADT, INC.	1150.17	0.00	1,150.17	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/3/2020	217521
1131			ADT	Div Accrued for ADT		1,150.17	0.00	0.00	0.00		0.00	USD	1.0000000	1,150.17	1/3/2020	
2nyste10	Income	000009	DESIGNER BRANDS INC	2885.75	0.00	2,885.75	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/3/2020	217544
1131			DBI	Div Accrued for DBI		2,885.75	0.00	0.00	0.00		0.00	USD	1.0000000	2,885.75	1/3/2020	
2nyste10	Income	000009	HERITAGE INSURANCE HOLDINGS, INC	1888.98	0.00	1,888.98	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/3/2020	217570
1131			HRTG	Div Accrued for HRTG		1,888.98	0.00	0.00	0.00		0.00	USD	1.0000000	1,888.98	1/3/2020	
2nyste10	Income	000009	SPIRE, INC	2074.17	0.00	2,074.17	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/3/2020	217598
1131			SR	Div Accrued for SR		2,074.17	0.00	0.00	0.00		0.00	USD	1.0000000	2,074.17	1/3/2020	
2nyste10	Income	000009		1342.11	0.00	1,342.11	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/2/2020	217649
1131				Interest		1,342.11	0.00	0.00	0.00		0.00	USD	1.0000000	1,342.11	1/2/2020	
2nyste10	Income	000009	BELDEN, INC.	154.45	0.00	154.45	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/7/2020	217893
1131			BDC	Div Accrued for BDC		154.45	0.00	0.00	0.00		0.00	USD	1.0000000	154.45	1/7/2020	
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	1/7/2020	217930
1131			QTS	Div Accrued for QTS		3,757.60	0.00	0.00	0.00		0.00	USD	1.0000000	3,757.60	1/7/2020	
2nyste10	Income	000009	SKYWEST INC	977.52	0.00	977.52	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/7/2020	217982
1131			SKYW	Div Accrued for SKYW		977.52	0.00	0.00	0.00		0.00	USD	1.0000000	977.52	1/7/2020	
2nyste10	Income	000009	AMERIS BANCORP	1576.05	0.00	1,576.05	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/10/2020	218420
1131			ABCB	Div Accrued for ABCB		1,576.05	0.00	0.00	0.00		0.00	USD	1.0000000	1,576.05	1/10/2020	
2nyste10	Income	000009	MACK-CALI REALTY CORPORATION	1523.4	0.00	1,523.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/10/2020	218451
1131			CLI	Div Accrued for CLI		1,523.40	0.00	0.00	0.00		0.00	USD	1.0000000	1,523.40	1/10/2020	

Transactions Listing

FROM Trade Date 12/31/2019 TO 01/31/2020

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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	WORLD FUEL SERVICES CORPORATION	400.4	0.00	400.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/10/2020	218510
1131			INT	Div Accrued for INT		400.40	0.00	0.00	0.00		0.00	USD	1.0000000	400.40	1/10/2020	
2nyste10	Income	000009	TERRENO REALTY CORPORATION	768.96	0.00	768.96	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/14/2020	219809
1131			TRNO	Div Accrued for TRNO		768.96	0.00	0.00	0.00		0.00	USD	1.0000000	768.96	1/14/2020	
2nyste10	Income	000009	ACADIA REALTY TRUST	3410.69	0.00	3,410.69	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/15/2020	219914
1131			AKR	Div Accrued for AKR		3,410.69	0.00	0.00	0.00		0.00	USD	1.0000000	3,410.69	1/15/2020	
2nyste10	Income	000009	ESSENTIAL PROPERTIES REALTY TRUST, INC.	4319.86	0.00	4,319.86	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/15/2020	220087
1131			EPRT	Div Accrued for EPRT		4,319.86	0.00	0.00	0.00		0.00	USD	1.0000000	4,319.86	1/15/2020	
2nyste10	Income	000009	JERNIGAN CAPITAL, INC.	3301.2	0.00	3,301.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/15/2020	220198
1131			JCAP	Div Accrued for JCAP		3,301.20	0.00	0.00	0.00		0.00	USD	1.0000000	3,301.20	1/15/2020	
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	1/15/2020	220318
1131			POR	Div Accrued for POR		1,752.52	0.00	0.00	0.00		0.00	USD	1.0000000	1,752.52	1/15/2020	
2nyste10	Income	000009	REXFORD INDUSTRIAL REALTY	2095.13	0.00	2,095.13	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/15/2020	220353
1131			REXR	Div Accrued for REXR		2,095.13	0.00	0.00	0.00		0.00	USD	1.0000000	2,095.13	1/15/2020	
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	1/15/2020	220459
1131			UMPQ	Div Accrued for UMPQ		3,235.47	0.00	0.00	0.00		0.00	USD	1.0000000	3,235.47	1/15/2020	
2nyste10	Income	000009	QUANTA SERVICES INC.	466.3	0.00	466.30	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/16/2020	220591
1131			PWR	Div Accrued for PWR		466.30	0.00	0.00	0.00		0.00	USD	1.0000000	466.30	1/16/2020	
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	1/17/2020	221049
1131			AEO	Div Accrued for AEO		2,406.11	0.00	0.00	0.00		0.00	USD	1.0000000	2,406.11	1/17/2020	
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	1/21/2020	221449
1131			BANR	Div Accrued for BANR		1,196.79	0.00	0.00	0.00		0.00	USD	1.0000000	1,196.79	1/21/2020	
2nyste10	Income	000009	BANNER CORP	2919	0.00	2,919.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/21/2020	221450
1131			BANR	Div Accrued for BANR		2,919.00	0.00	0.00	0.00		0.00	USD	1.0000000	2,919.00	1/21/2020	

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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	PREFERRED BANK	2240.1	0.00	2,240.10	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/21/2020	221477
1131			PFBC	Div Accrued for PFBC		2,240.10	0.00	0.00	0.00		0.00	USD	1.0000000	2,240.10	1/21/2020	
2nyste10	Income	000009	INDEPENDENCE REALTY TRUST, INC.	6513.66	0.00	6,513.66	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/24/2020	221797
1131			IRT	Div Accrued for IRT		6,513.66	0.00	0.00	0.00		0.00	USD	1.0000000	6,513.66	1/24/2020	
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	1/24/2020	221822
1131			PDCO	Div Accrued for PDCO		2,036.06	0.00	0.00	0.00		0.00	USD	1.0000000	2,036.06	1/24/2020	
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	1/30/2020	222452
1131			BGS	Div Accrued for BGS		7,112.65	0.00	0.00	0.00		0.00	USD	1.0000000	7,112.65	1/30/2020	
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	1/31/2020	222690
1131			EME	Div Accrued for EME		287.76	0.00	0.00	0.00		0.00	USD	1.0000000	287.76	1/31/2020	
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	1/31/2020	222831
1131			MEI	Div Accrued for MEI		478.06	0.00	0.00	0.00		0.00	USD	1.0000000	478.06	1/31/2020	
2nyste10	Income	000009	SYNNEX CORP	1364.8	0.00	1,364.80	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/31/2020	222867
1131			SNX	Div Accrued for SNX		1,364.80	0.00	0.00	0.00		0.00	USD	1.0000000	1,364.80	1/31/2020	
2nyste10	Management	000009		45078.47	0.00	45,078.47	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/31/2020	222959
1131				Q4 2019 Mgmt Fee		45,078.47	0.00	0.00	0.00		0.00	USD	1.0000000	45,078.47	1/31/2020	
2nyste10	Sell	AKR		4704	25.449	119,671.05	132,954.48	PEN	0.008000	37.63	0.00	USD	1.0000000	000009	1/16/2020	221005
1131						119,671.05	132,954.48	2.48	37.63		0.00	USD	1.0000000	119,671.05	1/21/2020	
2nyste10	Sell	AKR		3694	25.619	94,603.23	90,117.60	PEN	0.008000	29.55	0.00	USD	1.0000000	000009	1/17/2020	221393
1131						94,603.23	90,117.60	1.96	29.55		0.00	USD	1.0000000	94,603.23	1/22/2020	
2nyste10	Sell	AKR		3363	25.561	85,931.28	61,880.21	PEN	0.008000	26.90	0.00	USD	1.0000000	000009	1/21/2020	221553
1131						85,931.28	61,880.21	1.78	26.90		0.00	USD	1.0000000	85,931.28	1/23/2020	
2nyste10	Sell	ANIP		106	55.371	5,868.36	7,191.39	PEN	0.008000	0.85	0.00	USD	1.0000000	000009	1/7/2020	218063
1131						5,868.36	7,191.39	0.12	0.85		0.00	USD	1.0000000	5,868.36	1/9/2020	
2nyste10	Sell	ANIP		639	54.006	34,503.69	43,301.52	PEN	0.008000	5.11	0.00	USD	1.0000000	000009	1/8/2020	218148
1131						34,503.69	43,301.52	0.71	5.11		0.00	USD	1.0000000	34,503.69	1/10/2020	
2nyste10	Sell	ANIP		1641	54.875	90,034.89	99,958.62	PEN	0.008000	13.13	0.00	USD	1.0000000	000009	1/9/2020	218378
1131						90,034.89	99,958.62	1.86	13.13		0.00	USD	1.0000000	90,034.89	1/13/2020	
2nyste10	Sell	ANIP		817	57.074	46,621.62	46,331.16	PEN	0.008000	6.54	0.00	USD	1.0000000	000009	1/10/2020	218607
1131						46,621.62	46,331.16	0.97	6.54		0.00	USD	1.0000000	46,621.62	1/14/2020	

Transactions Listing

FROM Trade Date 12/31/2019 TO 01/31/2020

						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	ANIP		562	56.685	31,851.87	29,823.17	PEN	0.008000	4.50	0.00	USD	1.0000000	000009	1/13/2020	219741
1131						31,851.87	29,823.17	0.66	4.50		0.00	USD	1.0000000	31,851.87	1/15/2020	
2nyste10	Sell	ANIP		867	57.66	49,982.99	42,645.51	PEN	0.008000	6.94	0.00	USD	1.0000000	000009	1/14/2020	219867
1131						49,982.99	42,645.51	1.03	6.94		0.00	USD	1.0000000	49,982.99	1/16/2020	
2nyste10	Sell	BGS		7700	15.627	120,263.04	255,556.87	PEN	0.008000	61.60	0.00	USD	1.0000000	000009	1/16/2020	221006
1131						120,263.04	255,556.87	2.49	61.60		0.00	USD	1.0000000	120,263.04	1/21/2020	
2nyste10	Sell	BGS		7274	15.711	114,224.16	155,854.00	PEN	0.008000	58.19	0.00	USD	1.0000000	000009	1/17/2020	221394
1131						114,224.16	155,854.00	2.37	58.19		0.00	USD	1.0000000	114,224.16	1/22/2020	
2nyste10	Sell	BLD		356	106.292	37,835.46	12,287.05	WSA	0.010000	3.56	0.00	USD	1.0000000	000009	1/9/2020	218608
1131				Correction from DTC Station		37,835.46	12,287.05	0.79	3.56		0.00	USD	1.0000000	37,835.46	1/13/2020	
2nyste10	Sell	BLD		610	104.94	64,006.03	19,922.50	WSA	0.010000	6.10	0.00	USD	1.0000000	000009	1/10/2020	218609
1131						64,006.03	19,922.50	1.33	6.10		0.00	USD	1.0000000	64,006.03	1/14/2020	
2nyste10	Sell	BLD		540	104.867	56,621.44	17,059.30	WSA	0.010000	5.40	0.00	USD	1.0000000	000009	1/13/2020	219868
1131				Correction from DTC Station		56,621.44	17,059.30	1.18	5.40		0.00	USD	1.0000000	56,621.44	1/15/2020	
2nyste10	Sell	GBT		1690	70.569	119,245.11	95,541.34	PEN	0.008000	13.52	0.00	USD	1.0000000	000009	1/27/2020	222323
1131						119,245.11	95,541.34	2.47	13.52		0.00	USD	1.0000000	119,245.11	1/29/2020	
2nyste10	Sell	SIX		3148	37.076	116,681.66	162,584.40	PIPER	0.010000	31.48	0.00	USD	1.0000000	000009	1/23/2020	221730
1131						116,681.66	162,584.40	2.42	31.48		0.00	USD	1.0000000	116,681.66	1/27/2020	
2nyste10	Sell	SYNH		1349	60.32	81,358.54	56,106.53	PEN	0.008000	10.79	0.00	USD	1.0000000	000009	1/10/2020	218612
1131						81,358.54	56,106.53	1.68	10.79		0.00	USD	1.0000000	81,358.54	1/14/2020	
2nyste10	Sell	TKR		3232	57.677	186,374.27	109,802.35	RAJA	0.010000	32.32	0.00	USD	1.0000000	000009	1/10/2020	218613
1131						186,374.27	109,802.35	3.86	32.32		0.00	USD	1.0000000	186,374.27	1/14/2020	
2nyste10	Sell	WSBC		2444	34.80	85,025.23	92,870.52	RAJA	0.010000	24.44	0.00	USD	1.0000000	000009	1/28/2020	222361
1131						85,025.23	92,870.52	1.77	24.44		0.00	USD	1.0000000	85,025.23	1/30/2020	
2nyste10	Sell	WTFC		2542	64.041	162,763.43	172,649.67	RAJA	0.010000	25.42	0.00	USD	1.0000000	000009	1/23/2020	221732
1131						162,763.43	172,649.67	3.37	25.42		0.00	USD	1.0000000	162,763.43	1/27/2020	

Portfolio Holdings

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Manager - ALL, As of: 01/31/2020

Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	32,715,842.69	26,717,370.55	10,482.44
000009	PRINCIPAL CASH	000009	Liquid Assets		954,584.60		0.00
ABCB	AMERIS BANCORP	03076K108	Financials	10,507	422,276.33	422,664.53	0.00
ACHC	ACADIA HEALTHCARE COMPANY, INC.	00404A109	Health Care	4,861	156,183.93	159,317.82	0.00
ADT	ADT, INC.	00090Q103	Industrials	42,710	264,802.00	268,572.29	0.00
AEIS	ADVANCED ENERGY INDUSTRIES, INC.	007973100	Info. Technology	2,487	173,940.78	163,561.79	0.00
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	17,499	251,985.60	279,893.49	0.00
ATGE	ADTALEM GLOBAL EDUCATION INC.	00737L103	Cons. Discretionary	4,804	165,786.04	171,495.16	0.00
ATKR	ATKORE INTERNATIONAL GROUP INC.	047649108	Industrials	13,099	520,030.30	316,433.30	0.00
ATSG	AIR TRANSPORT SERVICES GROUP, INC.	00922R105	Industrials	7,229	151,592.13	157,809.97	0.00
AUB	ATLANTIC UNION BANKSHARES	04911A107	Financials	14,234	479,543.46	488,127.76	0.00
BANR	BANNER CORP	06652V208	Financials	2,919	150,474.45	37,867.74	0.00
BDC	BELDEN, INC.	077454106	Info. Technology	3,089	152,195.03	186,890.68	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	3,074	255,234.22	131,500.31	0.00
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	4,524	518,043.24	141,853.67	0.00
BMCH	BMC STOCK HOLDINGS, INC.	05591B109	Industrials	5,668	165,420.58	169,393.39	0.00
CACI	CACI INTERNATIONAL INC CLASS A	127190304	Info. Technology	1,419	379,497.36	174,537.30	0.00
CADE	CADENCE BANCORPORATION CLASS A	12739A100	Financials	8,154	127,447.02	96,013.10	0.00
CAKE	CHEESECAKE FACTORY INCORPORATED	163072101	Cons. Discretionary	3,192	122,572.80	174,147.66	0.00
CASH	META FINANCIAL GROUP, INC.	59100U108	Financials	15,600	580,632.00	446,008.02	0.00
CBZ	CBIZ INC	124805102	Industrials	13,038	352,026.00	114,909.72	0.00

Portfolio Holdings

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Manager - ALL, As of: 01/31/2020

Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
CHRS	COHERUS BIOSCIENCES, INC.	19249H103	Health Care	5,190	93,627.60	99,894.53	0.00
CLI	MACK-CALI REALTY CORPORATION	554489104	Real Estate	7,617	167,269.32	172,630.16	0.00
CMCO	COLUMBUS MCKINNON CORPORATION	199333105	Industrials	8,123	284,223.77	314,598.08	0.00
CPE	CALLON PETROLEUM CO	13123X102	Energy	71,480	214,440.00	574,049.58	0.00
CRUS	CIRRUS LOGIC, INC.	172755100	Info. Technology	3,696	283,889.76	212,380.90	0.00
CSFL	CENTERSTATE BANKS INC	15201P109	Financials	19,288	435,137.28	270,573.55	0.00
CUB	CUBIC CORPORATION	229669106	Industrials	2,475	161,592.75	154,286.47	0.00
DBI	DESIGNER BRANDS INC	250565108	Cons. Discretionary	11,543	164,372.32	203,713.31	0.00
EBS	EMERGENT BIO SOLUTIONS INC.	29089Q105	Health Care	4,611	254,019.99	228,230.47	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	9,453	411,300.03	414,068.32	0.00
EME	EMCOR GROUP INC	29084Q100	Industrials	3,597	295,565.49	101,730.00	0.00
EPRT	ESSENTIAL PROPERTIES REALTY TRUST, INC.	29670E107	Real Estate	18,782	518,571.02	408,265.58	0.00
FBK	FB FINANCIAL CORPORATION	30257X104	Financials	5,106	182,028.90	187,300.46	0.00
FBP	FIRST BANCORP	318672706	Financials	24,356	225,780.12	262,637.46	0.00
FIBK	FIRST INTERSTATE BANCSYSTEM	32055Y201	Financials	7,914	304,689.00	313,672.21	0.00
FNB	FNB CORP	302520101	Financials	40,848	476,696.16	443,022.54	0.00
FOE	FERRO CORP	315405100	Materials	9,563	130,821.84	122,983.63	0.00
FRME	FIRST MERCHANTS CORPORATION	320817109	Financials	9,415	374,246.25	355,863.77	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	1,687	77,956.27	88,546.00	269.92
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	5,554	151,124.34	110,736.24	0.00
GMRE	GLOBAL MEDICAL REIT INC	37954A204	Real Estate	20,519	299,577.40	302,417.82	0.00
GT	GOODYEAR TIRE & RUBBER COMPANY	382550101	Cons. Discretionary	10,408	136,657.04	168,407.68	1,665.28

Portfolio Holdings

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Manager - ALL, As of: 01/31/2020

Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
HGV	HILTON GRAND VA	43283X105	Cons. Discretionary	9,815	313,196.65	314,008.67	0.00
HRTG	HERITAGE INSURANCE HOLDINGS, INC	42727J102	Financials	31,483	379,684.98	447,875.87	0.00
HUBG	HUB GROUP, INC. CLASS A	443320106	Industrials	3,333	176,215.71	140,640.35	0.00
IBTX	INDEPENDENT BANK GROUP, INC.	45384B106	Financials	6,453	345,364.56	347,994.68	0.00
ICPT	INTERCEPT PHARMACEUTICALS, INC.	45845P108	Health Care	865	79,934.65	83,199.94	0.00
IDA	IDACORP INC	451107106	Utilities	3,467	388,962.73	206,476.79	0.00
INSW	INTERNATIONAL SEAWAYS, INC.	Y41053102	Energy	6,265	139,458.90	150,475.10	0.00
INT	WORLD FUEL SERVICES CORPORATION	981475106	Energy	4,004	156,636.48	152,273.86	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	36,187	530,863.29	351,801.48	0.00
JCAP	JERNIGAN CAPITAL, INC.	476405105	Real Estate	9,432	188,545.68	176,416.31	0.00
KAI	KADANT INC	48282T104	Industrials	4,674	498,248.40	166,600.87	1,075.02
KALU	KAISER ALUMINUM CORP	483007704	Materials	2,440	244,366.00	148,781.22	1,634.80
KMPR	KEMPER CORPORATION	488401100	Financials	4,302	320,154.84	303,358.42	0.00
KNL	KNOLL, INC.	498904200	Industrials	6,845	169,482.20	167,581.20	0.00
KOP	KOPPERS HOLDINGS INC.	50060P106	Materials	8,137	255,339.06	247,403.25	0.00
LCI	LANNET INC	516012101	Health Care	8,711	70,907.54	85,716.38	0.00
MEI	METHODE ELECTRONICS, INC.	591520200	Info. Technology	4,346	142,331.50	160,502.97	0.00
MGLN	MAGELLAN HEALTH, INC.	559079207	Health Care	2,137	156,449.77	165,703.55	0.00
MKSI	MKS INSTRUMENT INC	55306N104	Info. Technology	2,710	284,062.20	125,974.85	0.00
MMS	MAXIMUS, INC.	577933104	Info. Technology	2,362	169,473.50	157,139.14	0.00
MTRN	MATERION CORP	576690101	Materials	7,706	418,435.80	271,441.60	0.00
MUR	MURPHY OIL CORPORATION	626717102	Energy	10,870	227,835.20	307,049.95	0.00
MYRG	MYR GROUP INC	55405W104	Industrials	7,428	213,332.16	165,669.44	0.00

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Manager - ALL, As of: 01/31/2020

Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
NJR	NEW JERSEY RESOURCES CORPORATION	646025106	Utilities	4,051	167,387.32	162,576.58	0.00
NSA	NATIONAL STORAGE AFFILIATES TRUST	637870106	Real Estate	5,225	178,433.75	81,678.77	0.00
NUAN	NUANCE COMMUNICATIONS, INC	67020Y100	Info. Technology	13,663	258,503.96	211,408.75	0.00
NUVA	NUVASIVE, INC.	670704105	Health Care	4,622	356,448.64	261,345.12	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Communication Services	6,660	806,859.00	430,776.86	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	18,738	793,929.06	567,008.45	0.00
PDCE	PDC ENERGY	69327R101	Energy	6,215	134,181.85	215,728.41	0.00
PDCO	PATTERSON COMPANIES, INC.	703395103	Health Care	7,831	172,360.31	184,916.62	0.00
PE	PARSLEY ENERGY, INC. CLASS A	701877102	Energy	17,258	287,173.12	442,737.74	0.00
PENN	PENN NATIONAL GAMING, INC.	707569109	Cons. Discretionary	14,989	447,121.87	304,893.32	0.00
PFBC	PREFERRED BANK	740367404	Financials	7,467	448,841.37	395,361.58	0.00
PLAB	PHOTRONICS INC	719405102	Info. Technology	15,810	202,051.80	157,924.18	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	2,746	195,295.52	103,005.25	0.00
PNFP	PINNACLE FINANCIAL PARTNERS, INC.	72346Q104	Financials	7,065	417,258.90	395,294.74	0.00
POR	PORTLAND GENERAL	736508847	Utilities	4,552	279,948.00	180,955.92	0.00
PPBI	PACIFIC PREMIER BANCORP	69478X105	Financials	10,016	298,476.80	303,725.97	2,504.00
PRGS	PROGRESS SOFTWARE CORP	743312100	Info. Technology	5,243	236,616.59	102,032.95	0.00
PRI	PRIMERICA	74164M108	Financials	2,640	312,998.40	148,296.46	0.00
PSB	PS BUSINESS PARKS, INC.	69360J107	Real Estate	1,893	317,191.08	293,935.18	0.00
PWR	QUANTA SERVICES INC.	74762E102	Industrials	9,326	365,112.90	314,446.02	0.00
QTS	QTS REALTY TRUST INC	74736A103	Real Estate	8,540	485,755.20	311,852.25	0.00
REXR	REXFORD INDUSTRIAL REALTY	76169C100	Real Estate	11,325	545,751.75	186,644.92	0.00
ROCK	GIBRALTAR INDS INC	374689107	Industrials	4,754	259,188.08	98,786.32	0.00

Portfolio Holdings

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Manager - ALL, As of: 01/31/2020

Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
RUTH	RUTH'S HOSPITALITY GROUP, INC.	783332109	Cons. Discretionary	14,630	299,915.00	330,626.57	0.00
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	13,994	300,871.00	273,273.82	0.00
SF	STIFEL FINANCIAL CORP	860630102	Financials	5,017	324,549.73	285,176.85	0.00
SIGI	SELECTIVE INS GROUP	816300107	Financials	3,783	250,623.75	122,770.69	0.00
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	7,826	241,040.80	241,510.67	0.00
SKYW	SKYWEST INC	830879102	Industrials	8,146	449,414.82	99,069.70	0.00
SNX	SYNNEX CORP	87162W100	Info. Technology	3,412	470,037.12	273,594.97	0.00
SPB	SPECTRUM BRANDS HOLDINGS, INC.	84790A105	Consumer Staples	3,773	231,699.93	241,218.41	0.00
SR	SPIRE, INC	84857L101	Utilities	3,332	280,954.24	122,169.87	0.00
STL	STERLING BANCORP	85917A100	Financials	21,282	425,640.00	439,814.53	1,489.74
STRL	STERLING CONSTRUCTION COMPANY, INC.	859241101	Industrials	11,533	151,947.28	165,430.07	0.00
SYNH	SYNEOS HEALTH, INC. CLASS A	87166B102	Health Care	5,583	342,572.88	221,983.12	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	9,740	379,665.20	292,274.59	0.00
TERP	TERRAFORM POWER, INC CLASS A	88104R209	Utilities	14,762	267,044.58	169,279.34	0.00
TGNA	TEGNA, INC.	87901J105	Communication Services	9,714	164,166.60	152,221.87	0.00
TRNO	TERRENO REALTY CORPORATION	88146M101	Real Estate	2,848	163,076.48	160,685.30	0.00
TVTY	TIVITY HEALTH, INC.	88870R102	Health Care	8,117	175,692.47	146,384.79	0.00
TWNK	HOSTESS BRANDS, INC. CLASS A	44109J106	Consumer Staples	22,670	304,231.40	319,917.41	0.00
UMPQ	UMPQUA HOLDINGS CORP	904214103	Financials	15,407	260,378.30	302,434.76	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	5,570	323,060.00	156,890.17	0.00
WPX	WPX ENERGY INC	98212B103	Energy	32,664	390,334.80	371,148.52	0.00
WSBC	WESBANCO, INC.	950810101	Financials	5,737	190,009.44	215,731.10	0.00

Portfolio Holdings

Back Office

Manager - ALL, As of: 01/31/2020

Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
WSM	WILLIAMS SONOMA INC	969904101	Cons. Discretionary	3,841	269,177.28	230,851.64	1,843.68
WTFC	WINTRUST FINL CORP	97650W108	Financials	3,725	235,718.00	117,902.48	0.00