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Lead Portfolio Manager

Gregory R. Lai, CFA
949-251-2358
greg.lai@aiallc.com

Primary Contact

Rachel J. Yu
949-251-2367
rachel.yu@aiallc.com

Portfolio Administrator

Joshua Katz, CFA
949-251-2354
josh.katz@aiallc.com

Affinity Investment Advisors, LLC
4041 MacArthur Blvd
Suite 150
Newport Beach, CA 92660

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Portfolio Summary

Market Value Summary

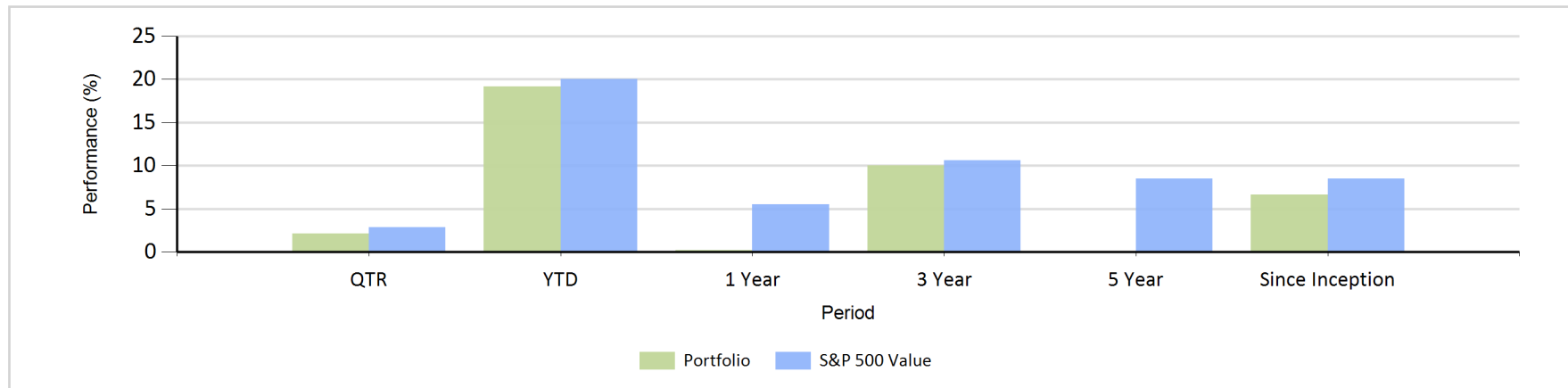
	QTR (\$)	YTD (\$)
Beginning Value	25,706,278.64	22,028,553.30
Contributions	-	-
Withdrawals	-	-
Realized Gain/Loss	-350,858.04	207,458.30
Unrealized Gain/Loss	699,428.35	3,458,233.97
Interest	949.08	4,081.75
Dividends	194,012.72	551,483.43
Ending Market Value	26,249,810.75	26,249,810.75

Performance Table

Period	Portfolio Gross Return (%)	S&P 500 Value Index (%)	Excess Return (%)
QTR	2.11	2.83	-0.72
YTD	19.16	20.00	-0.84
1 Year	0.20	5.54	-5.34
3 Year	9.99	10.60	-0.61
5 Year	-	8.47	-
Since Inception	6.66	8.49	-1.84

(returns for periods greater than 1 year have been annualized)

Performance Chart



All gross performance returns and total return index data are as of 9/30/2019. Returns for periods greater than 1 year have been annualized. Performance Inception date is 3/31/2015. Sources: Affinity and S&P Dow Jones. Gross of fees returns are before deduction of management fees but after trading commissions. Net returns will be lower. Past performance is not a guarantee of future results.

Performance Analysis

- Performance
- Contributing Factors

Performance Drivers and Detractors

- Affinity's performance objective is to seek to achieve consistently superior returns relative to the client-selected benchmark with a similar risk profile.
- Factors that should impact performance are attractive valuation, improving expectations on company fundamentals, favorable price momentum.

Largest Holdings

Security Name	Avg. Weight (%)	Return (%)
APPLE INC	9.01	13.60
JPMORGAN CHASE & CO	4.79	6.01
AT+T INC	3.78	14.64
CHEVRON CORP	3.45	-3.71
CITIGROUP INC	3.23	-0.61
UNITEDHEALTH GROUP INC	3.23	-10.53
BANK OF AMERICA CORP	2.97	1.23
TARGET CORP COM	2.65	24.39
TYSON FOODS	2.17	7.12
BEST BUY CO INC	2.07	-0.32

Worst Performers

Security Name	Avg. Weight (%)	Return (%)
DXC TECHNOLOGY CO	0.80	-46.15
PFIZER INC	1.32	-19.66
CATERPILLAR INC	1.12	-14.80
DUPONT DE NUMOURS INC	0.43	-12.83
DOW, INC.	0.29	-12.03
ALTRIA GROUP INC	1.59	-11.89
UNITEDHEALTH GROUP INC	3.23	-10.53
ROYAL CARIBBEAN CRUISES LTD	1.57	-10.01
PRUDENTIAL FINANCIAL INC	1.74	-9.86
CISCO SYSTEMS INC	1.25	-9.16

Bottom Contributors

Security Name	Avg. Weight (%)	Contribution (%)
PFIZER INC	1.32	-0.54
DXC TECHNOLOGY CO	0.80	-0.48
UNITEDHEALTH GROUP INC	3.23	-0.35
CATERPILLAR INC	1.12	-0.34
PRUDENTIAL FINANCIAL INC	1.74	-0.20
ALTRIA GROUP INC	1.59	-0.20
PHILIP MORRIS INTL INC	0.82	-0.18
ROYAL CARIBBEAN CRUISES LTD	1.57	-0.18
PNC FINANCIAL SERVICES GROUP	1.02	-0.17
CHEVRON CORP	3.45	-0.13

Best Performers

Security Name	Avg. Weight (%)	Return (%)
TARGET CORP COM	2.65	24.39
CVS HEALTH CORP	1.66	16.78
PULTE CORP	1.71	15.95
AT+T INC	3.78	14.64
CELANESE CORP	1.77	14.07
APPLE INC	9.01	13.60
BRISTOL MYERS	1.29	12.80
HOME DEPOT INC	2.05	12.24
PERSPECTA INC COM	0.23	11.84
MARATHON PETROLEUM CORP	1.70	9.95

Top Contributors

Security Name	Avg. Weight (%)	Contribution (%)
APPLE INC	9.01	1.15
TARGET CORP COM	2.65	0.62
AT+T INC	3.78	0.53
JPMORGAN CHASE & CO	4.79	0.28
PULTE CORP	1.71	0.27
CVS HEALTH CORP	1.66	0.26
HOME DEPOT INC	2.05	0.25
CELANESE CORP	1.77	0.24
HARTFORD FINL SVCS	1.92	0.17
MARATHON PETROLEUM CORP	1.70	0.17

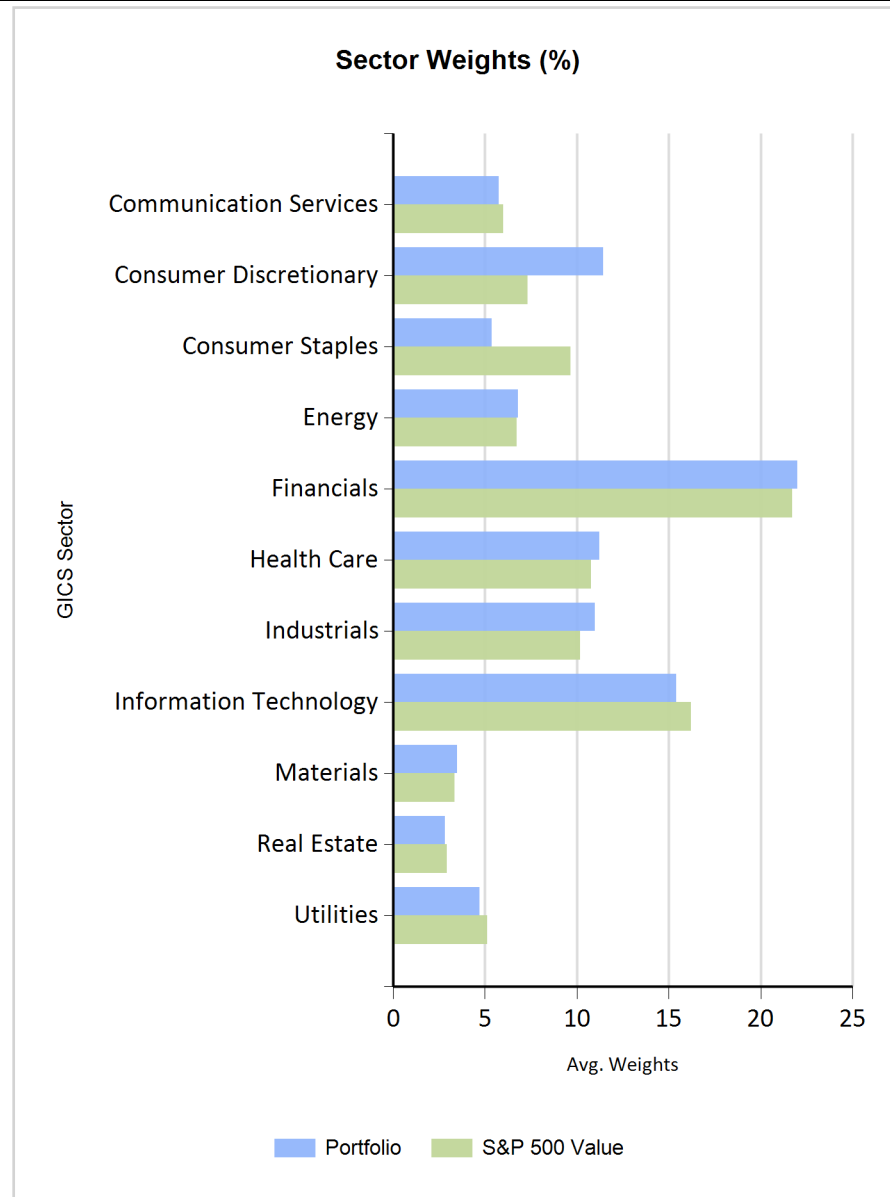
Portfolio Structure

Current Portfolio Structure

Portfolios are built to maximize return and manage risk relative to the benchmark. Portfolios are monitored continuously and adjusted as necessary. Low Turnover and controlled exposure to multiple risk factors is paramount. Additionally, sector exposure is tied to the benchmark as well as other characteristics including dividend yield, price-to-book, and growth rates.

Portfolio Characteristics vs. S&P 500 Value

Characteristics	Portfolio	S&P 500 Value
Weighted Average Market Cap (\$Bil)	215.2	190.3
Forecast P/E Ratio (x)	12.4	14.9
Price / Book	2.1	2.4
Operating Profit Margin	13.3	12.8
EPS Growth - Next 5 Years (%)	7.8	7.1
Dividend Yield (%)	2.8	2.5
Weight of Top 15 Holdings (%)	48.0	
Number of Holdings	50	382



Performance Attribution

Equity Performance Attribution - by GICS Sector

New York State Teachers Retirement vs. S&P 500 Value

Jun 30, 2019 to Sep 30, 2019

Sector Name	New York State Teachers Retirement		S&P 500 Value		Attribution Analysis					
	Avg. Weight	Total Return	Avg. Weight	Total Return	Selection Effect	Allocation Effect	Active Contrib.	Passive Contrib.	Sector Contrib.	Contrib. To Return
Communication Services	5.76	11.87	6.01	4.85	0.38	-0.01	0.37	0.11	0.11	0.49
Consumer Discretionary	11.45	7.05	7.31	4.41	0.31	0.06	0.38	0.11	0.18	0.49
Consumer Staples	5.38	-3.85	9.66	5.37	-0.55	-0.10	-0.65	0.22	0.13	-0.42
Energy	6.79	0.86	6.72	-5.85	0.48	0.00	0.48	-0.61	-0.62	-0.13
Financials	21.99	0.77	21.71	2.17	-0.31	-0.02	-0.32	-0.13	-0.14	-0.45
Health Care	11.24	-2.13	10.79	-2.69	0.03	0.00	0.03	-0.62	-0.62	-0.59
Industrials	10.98	-2.13	10.19	0.33	-0.26	0.00	-0.27	-0.26	-0.26	-0.52
Information Technology	15.40	5.04	16.20	8.50	-0.51	-0.05	-0.56	0.92	0.87	0.36
Materials	3.48	3.50	3.35	-1.07	0.17	0.00	0.17	-0.14	-0.14	0.03
Real Estate	2.81	4.26	2.93	7.14	-0.07	-0.01	-0.08	0.12	0.11	0.04
Utilities	4.72	4.04	5.13	8.52	-0.20	-0.03	-0.23	0.27	0.24	0.04
Total		2.16		2.83	-0.53	-0.15	-0.67	0.00	-0.15	-0.67

Performance Attribution

Equity Performance Attribution - by GICS Sector (Sorted by Contribution)

New York State Teachers Retirement vs. S&P 500 Value

Jun 30, 2019 to Sep 30, 2019

Sector Name	New York State Teachers Retirement		S&P 500 Value		Attribution Analysis					
	Avg. Weight	Total Return	Avg. Weight	Total Return	Selection Effect	Allocation Effect	Active Contrib.	Passive Contrib.	Sector Contrib.	Contrib. To Return
Information Technology	15.40	5.04	16.20	8.50	-0.51	-0.05	-0.56	0.92	0.87	0.36
Utilities	4.72	4.04	5.13	8.52	-0.20	-0.03	-0.23	0.27	0.24	0.04
Consumer Discretionary	11.45	7.05	7.31	4.41	0.31	0.06	0.38	0.11	0.18	0.49
Consumer Staples	5.38	-3.85	9.66	5.37	-0.55	-0.10	-0.65	0.22	0.13	-0.42
Communication Services	5.76	11.87	6.01	4.85	0.38	-0.01	0.37	0.11	0.11	0.49
Real Estate	2.81	4.26	2.93	7.14	-0.07	-0.01	-0.08	0.12	0.11	0.04
Financials	21.99	0.77	21.71	2.17	-0.31	-0.02	-0.32	-0.13	-0.14	-0.45
Materials	3.48	3.50	3.35	-1.07	0.17	0.00	0.17	-0.14	-0.14	0.03
Industrials	10.98	-2.13	10.19	0.33	-0.26	0.00	-0.27	-0.26	-0.26	-0.52
Health Care	11.24	-2.13	10.79	-2.69	0.03	0.00	0.03	-0.62	-0.62	-0.59
Energy	6.79	0.86	6.72	-5.85	0.48	0.00	0.48	-0.61	-0.62	-0.13
Total		2.16		2.83	-0.53	-0.15	-0.67	0.00	-0.15	-0.67

Portfolio Appraisal

		Quantity	Ticker	Cusip	Security Name	Unit Cost (\$)	Total Cost (\$)	Price(\$)	Market Value (\$)	Unrealized Gain/Loss(\$)	% of Assets
Equity Investments	Business Services	4,710	DXC	23355L106	DXC TECHNOLOGY CO	64.25	302,640.76	29.50	138,945.00	-163,695.76	0.53
		2,355	PRSP	715347100	PERSPECTA INC COM	20.40	48,030.52	26.12	61,512.60	13,482.08	0.23
		5,040	RHI	770323103	ROBERT HALF INTL	58.76	296,142.34	55.66	280,526.40	-15,615.94	1.07
		Total Business Services					646,813.62		480,984.00	-165,829.62	1.83
	Capital Goods	1,280	BA	097023105	BOEING CO	149.90	191,874.84	380.47	487,001.60	295,126.76	1.86
		1,420	LMT	539830109	LOCKHEED MARTIN CORP	369.97	525,355.13	390.06	553,885.20	28,530.07	2.11
		7,790	PCAR	693718108	PACCAR INC	68.05	530,109.44	70.01	545,377.90	15,268.46	2.08
		4,370	URI	911363109	UNITED RENTALS INC	113.89	497,695.22	124.64	544,676.80	46,981.58	2.07
		Total Capital Goods					1,745,034.63		2,130,941.50	385,906.87	8.12
	Communication Services	27,430	T	00206R102	AT+T INC	32.10	880,619.70	37.84	1,037,951.20	157,331.50	3.95
		8,728	VZ	92343V104	VERIZON COMMUNICATIONS INC	53.75	469,127.53	60.36	526,822.08	57,694.55	2.01
		Total Communication Services					1,349,747.23		1,564,773.28	215,026.05	5.96
	Consumer Durables	13,100	PHM	745867101	PULTE CORP	31.20	408,772.40	36.55	478,805.00	70,032.60	1.82
		Total Consumer Durables					408,772.40		478,805.00	70,032.60	1.82
	Consumer Non-Durables	8,767	MO	02209S103	ALTRIA GROUP INC	56.77	497,672.62	40.90	358,570.30	-139,102.32	1.37
		5,660	PM	718172109	PHILIP MORRIS INTL INC	83.75	474,039.72	75.93	429,763.80	-44,275.92	1.64
		4,230	PVH	693656100	PVH CORP	117.27	496,034.12	88.23	373,212.90	-122,821.22	1.42
		6,470	TSN	902494103	TYSON FOODS	81.65	528,278.43	86.14	557,325.80	29,047.37	2.12
		Total Consumer Non-Durables					1,996,024.89		1,718,872.80	-277,152.09	6.55
	Consumer Services	3,620	RCL	V7780T103	ROYAL CARIBBEAN CRUISES LTD	121.22	438,827.62	108.33	392,154.60	-46,673.02	1.49
		Total Consumer Services					438,827.62		392,154.60	-46,673.02	1.49
	Energy	7,200	CVX	166764100	CHEVRON CORP	110.21	793,537.83	118.60	853,920.00	60,382.17	3.25
		8,230	MPC	56585A102	MARATHON PETROLEUM CORP	50.57	416,160.75	60.75	499,972.50	83,811.75	1.90
		5,165	VLO	91913Y100	VALERO ENERGY CORP	62.81	324,437.35	85.24	440,264.60	115,827.25	1.68
		Total Energy					1,534,135.93		1,794,157.10	260,021.17	6.83
	Financials	4,070	ALL	020002101	ALLSTATE CORP	101.73	414,051.68	108.68	442,327.60	28,275.92	1.69
		3,520	AXP	025816109	AMERICAN EXPRESS	62.87	221,316.13	118.28	416,345.60	195,029.47	1.59
		26,210	BAC	060505104	BANK OF AMERICA CORP	20.11	527,022.60	29.17	764,545.70	237,523.10	2.91

Affinity Investment Advisors, LLC - Value Equity

New York State Teachers Retirement

Jun 30, 2019 to Sep 30, 2019

		Quantity	Ticker	Cusip	Security Name	Unit Cost (\$)	Total Cost (\$)	Price(\$)	Market Value (\$)	Unrealized Gain/Loss(\$)	% of Assets
Equity Investments	Financials	5,250	COF	14040H105	CAPITAL ONE FINL CORP	76.90	403,701.38	90.98	477,645.00	73,943.62	1.82
		12,080	C	172967424	CITIGROUP INC	67.64	817,139.52	69.08	834,486.40	17,346.88	3.18
		8,330	HIG	416515104	HARTFORD FINL SVCS	49.39	411,386.21	60.61	504,881.30	93,495.09	1.92
		10,760	JPM	46625H100	JPMORGAN CHASE & CO	60.22	647,914.91	117.69	1,266,344.40	618,429.49	4.82
		11,150	MS	617446448	MORGAN STANLEY	52.82	588,925.16	42.67	475,770.50	-113,154.66	1.81
		4,860	PRU	744320102	PRUDENTIAL FINANCIAL INC	77.86	378,419.66	89.95	437,157.00	58,737.34	1.67
	Total Financials						4,409,877.25		5,619,503.50	1,209,626.25	21.41
	Health Care	6,020	ABBV	00287Y109	ABBVIE INC	65.64	395,136.62	75.72	455,834.40	60,697.78	1.74
		2,810	AGN	G0177J108	ALLERGAN INC	271.99	764,282.15	168.29	472,894.90	-291,387.25	1.80
		6,980	BMJ	110122108	BRISTOL MYERS	58.67	409,519.39	50.71	353,955.80	-55,563.59	1.35
		7,136	CVS	126650100	CVS HEALTH CORP	72.51	517,418.43	63.07	450,067.52	-67,350.91	1.71
		3,370	MRK	58933Y105	MERCK & CO INC	83.02	279,773.69	84.18	283,686.60	3,912.91	1.08
		3,390	UNH	91324P102	UNITEDHEALTH GROUP INC	210.23	712,664.65	217.32	736,714.80	24,050.15	2.81
	Total Health Care						3,078,794.93		2,753,154.02	-325,640.91	10.49
	Materials	152	ASIX	00773T101	ADVANSIX INC COM	24.47	3,719.32	25.72	3,909.44	190.12	0.01
		3,990	CE	150870103	CELANESE CORP	63.39	252,924.00	122.29	487,937.10	235,013.10	1.86
		8,600	CF	125269100	CF INDUSTRIES HOLDINGS INC	46.74	401,993.24	49.20	423,120.00	21,126.76	1.61
	Total Materials						658,636.56		914,966.54	256,329.98	3.48
	Real Estate	7,640	CBRE	12504L109	CBRE GROUP INC CL A	27.79	212,307.29	53.01	404,996.40	192,689.11	1.54
		13,810	SVC	81761L102	SERVICE PROPERTIES TRUST	24.98	344,938.37	25.79	356,159.90	11,221.53	1.36
	Total Real Estate						557,245.66		761,156.30	203,910.64	2.90
	Retail	7,530	BBY	086516101	BEST BUY CO INC	59.24	446,095.28	68.99	519,494.70	73,399.42	1.98
		2,390	HD	437076102	HOME DEPOT INC	119.87	286,492.22	232.02	554,527.80	268,035.58	2.11
		7,100	TGT	87612E106	TARGET CORP COM	80.84	573,954.77	106.91	759,061.00	185,106.23	2.89
	Total Retail						1,306,542.27		1,833,083.50	526,541.23	6.98
	Technology	10,752	AAPL	037833100	APPLE INC	159.50	1,714,923.43	223.97	2,408,125.44	693,202.01	9.17
		880	AVGO	11135F101	BROADCOM INC	145.00	127,597.92	276.07	242,941.60	115,343.68	0.93
		6,080	CSCO	17275R102	CISCO SYSTEMS INC	26.05	158,385.54	49.41	300,412.80	142,027.26	1.14
		8,370	INTC	458140100	INTEL CORP	48.66	407,282.52	51.53	431,306.10	24,023.58	1.64
		2,800	MSFT	594918104	MICROSOFT CORP	101.91	285,339.32	139.03	389,284.00	103,944.68	1.48
	Total Technology						2,693,528.73		3,772,069.94	1,078,541.21	14.36
	Transportation	8,600	DAL	247361702	DELTA AIRLINES INC	42.33	364,080.83	57.60	495,360.00	131,279.17	1.89
Total Transportation							364,080.83		495,360.00	131,279.17	1.89

Affinity Investment Advisors, LLC - Value Equity

New York State Teachers Retirement

Jun 30, 2019 to Sep 30, 2019

		Quantity	Ticker	Cusip	Security Name	Unit Cost (\$)	Total Cost (\$)	Price(\$)	Market Value (\$)	Unrealized Gain/Loss(\$)	% of Assets
Equity Investments	Utilities	4,940	AEP	025537101	AMERICAN ELECTRIC POWER INC.	57.27	282,915.59	93.69	462,828.60	179,913.01	1.76
		8,570	EXC	30161N101	EXELON CORP	36.75	314,947.50	48.31	414,016.70	99,069.20	1.58
		11,430	PPL	69351T106	PPL CORP	28.66	327,634.09	31.49	359,930.70	32,296.61	1.37
	Total Utilities						925,497.18		1,236,776.00	311,278.82	4.71
							22,113,559.73		25,946,758.08	3,833,198.35	98.82
Cash & Cash Equivalents	DIVIDEND ACCRUAL ACCOUNT						36,580.86		36,580.86		0.14
	INTEREST ACCRUAL ACCOUNT						425.37		425.37		0.00
	MONEY MARKET ACCOUNTS						266,046.44		266,046.44		1.01
	Total						303,052.67		303,052.67		1.15
							303,052.67		303,052.67		1.15
Grand Total							22,416,612.40		26,249,810.75	3,833,198.35	100.00

Affinity Investment Advisors, LLC - Value Equity

New York State Teachers Retirement

Jun 30, 2019 to Sep 30, 2019

Purchases and Sales

	Trade Date	Settlement Date	Quantity	Security Name	Symbol	Price (\$)	Commission (\$)	Total (\$)
Purchases	8/15/2019	8/19/2019	1,740	ABBVIE INC	ABBV	62.76	17.40	109,197.53
	8/15/2019	8/19/2019	4,070	ALLSTATE CORP	ALL	101.73	40.70	414,051.68
	8/15/2019	8/19/2019	8,600	CF INDUSTRIES HOLDINGS INC	CF	46.74	86.00	401,993.24
	8/15/2019	8/19/2019	2,380	HOSPITALITY PROPERTIES TRUST	HPT	24.33	23.80	57,912.78
	8/15/2019	8/19/2019	1,420	LOCKHEED MARTIN CORP	LMT	369.97	14.20	525,355.13
	8/15/2019	8/19/2019	3,370	MERCK & CO INC	MRK	83.02	33.70	279,773.69
	8/15/2019	8/19/2019	440	PACCAR INC	PCAR	63.21	4.40	27,811.17
	8/15/2019	8/19/2019	5,660	PHILIP MORRIS INTL INC	PM	83.75	56.60	474,039.72
	8/15/2019	8/19/2019	960	UNITED RENTALS INC	URI	103.28	9.60	99,149.86
Total Purchases							286.40	2,389,284.80
Sales	8/15/2019	8/19/2019	405	APPLE INC	AAPL	200.56	4.05	81,226.85
	8/15/2019	8/19/2019	3,650	PNC FINANCIAL SERVICES GROUP	PNC	123.70	36.50	451,494.92
	8/15/2019	8/19/2019	3,450	JM SMUCKER	SJM	113.27	34.50	390,783.75
	8/15/2019	8/19/2019	16,050	PFIZER INC	PFE	34.14	160.50	547,980.58
	8/15/2019	8/19/2019	2,963	CORTEVA INC	CTVA	28.03	29.63	83,065.97
	8/15/2019	8/19/2019	2,963	DUPONT DE NUMOURS INC	DD	64.57	29.63	191,316.63
	8/15/2019	8/19/2019	2,963	DOW, INC.	DOW	43.05	29.63	127,563.38
	8/15/2019	8/19/2019	290	AMERICAN EXPRESS	AXP	121.47	2.90	35,225.10
	8/15/2019	8/19/2019	4,250	CATERPILLAR INC	CAT	114.26	42.50	485,589.83
Total Sales							369.84	2,394,247.01

Income and Expenses

	Security Name	Rate Per Share (\$)	Ex Date	Pay Date	Net Amount (\$)
Income	ABBVIE INC	4.28	7/12/2019	8/15/2019	4,579.60
	ALLERGAN INC	2.96	8/12/2019	9/13/2019	2,079.40
	ALLSTATE CORP	2.00	8/29/2019	10/1/2019	2,035.00
	ALTRIA GROUP INC	3.20	9/13/2019	10/10/2019	7,364.28
	AMERICAN ELECTRIC POWER INC.	2.68	8/8/2019	9/10/2019	3,309.80
	AMERICAN EXPRESS	1.56	7/3/2019	8/9/2019	1,485.90
	APPLE INC	3.08	8/9/2019	8/15/2019	8,590.89
	AT+T INC	2.04	7/9/2019	8/1/2019	13,989.30
	BANK OF AMERICA CORP	0.60	9/5/2019	9/27/2019	4,717.80
	BEST BUY CO INC	2.00	9/18/2019	10/10/2019	3,765.00
	BOEING CO	8.22	8/8/2019	9/6/2019	2,630.40
	BRISTOL MYERS	1.64	7/3/2019	8/1/2019	2,861.80
	BROADCOM INC	10.60	9/20/2019	10/1/2019	2,332.00
	CAPITAL ONE FINL CORP	1.60	8/2/2019	8/15/2019	2,100.00
	CATERPILLAR INC	4.12	7/19/2019	8/20/2019	4,377.50
	CELANESE CORP	2.48	7/25/2019	8/5/2019	2,473.80
	CHEVRON CORP	4.76	8/16/2019	9/10/2019	8,568.00
	CISCO SYSTEMS INC	1.40	7/3/2019	7/24/2019	2,128.00
	CITIGROUP INC	1.80	8/2/2019	8/23/2019	6,160.80
	CORTEVA INC	0.52	7/30/2019	9/13/2019	385.19
	CVS HEALTH CORP	2.00	7/24/2019	8/2/2019	3,568.00
	DELTA AIRLINES INC	1.40	7/24/2019	8/15/2019	3,461.50
	DUPONT DE NUMOURS INC	1.20	7/30/2019	9/13/2019	888.90
	DXC TECHNOLOGY CO	0.84	9/3/2019	10/15/2019	989.10
	EXELON CORP	1.45	8/14/2019	9/10/2019	3,106.63
	HARTFORD FINL SVCS	1.20	8/30/2019	10/1/2019	2,499.00
	HOME DEPOT INC	5.44	9/4/2019	9/19/2019	3,250.40
	HOSPITALITY PROPERTIES TRUST	2.16	7/26/2019	8/15/2019	6,172.20
	INTEL CORP	1.26	8/6/2019	9/1/2019	2,636.55
	JM SMUCKER	3.40	8/15/2019	9/3/2019	3,036.00
	JPMORGAN CHASE & CO	3.20	7/3/2019	7/31/2019	8,608.00
	LOCKHEED MARTIN CORP	8.80	8/30/2019	9/27/2019	3,124.00
	MARATHON PETROLEUM CORP	2.12	8/20/2019	9/10/2019	4,361.90

Affinity Investment Advisors, LLC - Value Equity

New York State Teachers Retirement

Jun 30, 2019 to Sep 30, 2019

	Security Name	Rate Per Share (\$)	Ex Date	Pay Date	Net Amount (\$)
Income	MERCK & CO INC	2.20	9/13/2019	10/7/2019	1,853.50
	MICROSOFT CORP	1.84	8/14/2019	9/12/2019	1,288.00
	MONEY MARKET ACCOUNTS		7/19/2019	7/22/2019	136.43
	MONEY MARKET ACCOUNTS		7/22/2019	7/22/2019	-136.43
	MONEY MARKET ACCOUNTS		7/31/2019	8/1/2019	205.12
	MONEY MARKET ACCOUNTS		8/31/2019	9/3/2019	318.59
	MONEY MARKET ACCOUNTS		9/20/2019	9/23/2019	305.98
	MONEY MARKET ACCOUNTS		9/23/2019	9/23/2019	-305.98
	MONEY MARKET ACCOUNTS		9/30/2019	10/1/2019	425.37
	MONEY MARKET ACCOUNTS		8/16/2019	8/19/2019	168.41
	MONEY MARKET ACCOUNTS		8/19/2019	8/19/2019	-168.41
	MORGAN STANLEY	1.20	7/30/2019	8/15/2019	3,902.50
	PACCAR INC	1.28	8/13/2019	9/4/2019	2,352.00
	PERSPECTA INC COM	0.24	9/3/2019	10/15/2019	141.30
	PFIZER INC	1.44	8/1/2019	9/3/2019	5,778.00
	PHILIP MORRIS INTL INC	4.56	9/24/2019	10/11/2019	6,622.20
	PNC FINANCIAL SERVICES GROUP	3.80	7/18/2019	8/5/2019	4,197.50
	PPL CORP	1.65	9/9/2019	10/1/2019	4,714.88
	PRUDENTIAL FINANCIAL INC	4.00	8/19/2019	9/12/2019	4,860.00
	PULTE CORP	0.44	9/17/2019	10/3/2019	1,441.00
	PVH CORP	0.15	8/29/2019	9/26/2019	158.63
	ROBERT HALF INTL	1.24	8/22/2019	9/16/2019	1,562.40
	ROYAL CARIBBEAN CRUISES LTD	2.80	9/19/2019	10/11/2019	2,823.60
	TARGET CORP COM	2.64	8/20/2019	9/10/2019	4,686.00
	TYSON FOODS	1.50	8/29/2019	9/13/2019	2,426.25
	UNITEDHEALTH GROUP INC	4.32	9/13/2019	9/24/2019	3,661.20
	VALERO ENERGY CORP	3.60	8/5/2019	9/4/2019	4,648.50
	VERIZON COMMUNICATIONS INC	2.41	7/9/2019	8/1/2019	5,258.62
	Total				194,961.80
	Net Income				194,961.80

Affinity Investment Advisors, LLC - Value Equity

New York State Teachers Retirement

Jun 30, 2019 to Sep 30, 2019

Realized Gain & Loss

Trade Date	Settlement Date	Quantity	Security Name	Symbol	Cost Basis(\$)	Proceeds (\$)	Commission (\$)	Total (\$)
8/15/2019	8/19/2019	405	APPLE INC	AAPL	64,596.73	81,226.85	4.05	16,630.12
8/15/2019	8/19/2019	290	AMERICAN EXPRESS	AXP	18,233.43	35,225.10	2.90	16,991.67
8/15/2019	8/19/2019	4,250	CATERPILLAR INC	CAT	598,804.96	485,589.83	42.50	-113,215.13
8/15/2019	8/19/2019	2,963	CORTEVA INC	CTVA	90,453.24	83,065.97	29.63	-7,387.27
8/15/2019	8/19/2019	2,963	DUPONT DE NUMOURS INC	DD	205,435.66	191,316.63	29.63	-14,119.03
8/15/2019	8/19/2019	2,963	DOW, INC.	DOW	143,898.40	127,563.38	29.63	-16,335.02
8/15/2019	8/19/2019	16,050	PFIZER INC	PFE	541,887.13	547,980.58	160.50	6,093.45
8/15/2019	8/19/2019	3,650	PNC FINANCIAL SERVICES GROUP	PNC	429,910.87	451,494.92	36.50	21,584.05
8/15/2019	8/19/2019	3,450	JM SMUCKER	SJM	397,472.08	390,783.75	34.50	-6,688.33
Gains								61,299.29
Losses								-157,744.78
Realized Gains & Losses								-96,445.49