

PERFORMANCE RETURNS FOR TOTAL

2nyste10 - New York State Teachers Retirement

From 12/29/2017 to 01/31/2018

Time Weighted Return / Annualized / Gross of Fees

Level Description	MTD	QTD	YTD	1 Year	2 Year	3 Year	4 Year	5 Year	6 Year	7 Year	8 Year	9 Year	10 Year	ITD	Since 01/31/2018
Total Portfolio	2.18	2.18	2.18	11.30	21.60	11.24	10.50	14.96	14.25	12.35				12.91	2.18
Total Equities	2.16	2.16	2.16	11.36										10.54	2.16
Total Cash	0.15	0.15	0.15	3.76										3.46	0.15
Russell 2000 Value	1.23	1.23	1.23	9.95	24.17	11.56	9.60	11.98	12.85	11.03	13.06	15.46	8.76	11.67	1.23

PERFORMANCE RETURNS FOR TOTAL

2nyste10 - New York State Teachers Retirement

From 12/29/2017 to 01/31/2018

Time Weighted Return / Annualized / Net of Fees

Level Description	MTD	QTD	YTD	1 Year	2 Year	3 Year	4 Year	5 Year	6 Year	7 Year	8 Year	9 Year	10 Year	ITD	Since 01/31/2018
Total Portfolio	2.18	2.18	2.18	10.84	21.11	10.79	10.01	14.43	13.71	11.81				12.38	2.18
Total Equities	2.16	2.16	2.16	11.36										10.54	2.16
Total Cash	0.15	0.15	0.15	3.76										3.46	0.15
Russell 2000 Value	1.23	1.23	1.23	9.95	24.17	11.56	9.60	11.98	12.85	11.03	13.06	15.46	8.76	11.67	1.23

Transactions Listing

FROM Trade Date 12/29/2017 TO 01/31/2018

						Amount	Cost				Other Charges					
Account	Trans Type	Identifier	Secondary Sec. Name	Shares/PAR	Price	Portfolio	Portfolio	Broker	CR	Amount	Port.	FX	USD/Curr	Cash Acct	TD	Ref #
INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyste10	Buy	BGS		6091	35.165	214,249.10	0.00	RAJA	0.010000	60.91	0.00	USD	1.0000000	000009	1/9/2018	90943
1131						214,249.10	0.00	0.00	60.91		0.00	USD	1.0000000	214,249.10	1/11/2018	
2nyste10	Buy	CHFC		838	58.834	49,310.94	0.00	SANDLER	0.010000	8.38	0.00	USD	1.0000000	000009	1/25/2018	94216
1131						49,310.94	0.00	0.00	8.38		0.00	USD	1.0000000	49,310.94	1/29/2018	
2nyste10	Buy	CHFC		1444	58.612	84,650.60	0.00	SANDLER	0.010000	14.44	0.00	USD	1.0000000	000009	1/26/2018	94441
1131						84,650.60	0.00	0.00	14.44		0.00	USD	1.0000000	84,650.60	1/30/2018	
2nyste10	Buy	CJ		1359	34.089	46,340.41	0.00	SEAPORT	0.010000	13.59	0.00	USD	1.0000000	000009	1/4/2018	90491
1131						46,340.41	0.00	0.00	13.59		0.00	USD	1.0000000	46,340.41	1/8/2018	
2nyste10	Buy	CJ		4605	34.145	157,285.16	0.00	SEAPORT	0.010000	46.05	0.00	USD	1.0000000	000009	1/5/2018	90807
1131						157,285.16	0.00	0.00	46.05		0.00	USD	1.0000000	157,285.16	1/9/2018	
2nyste10	Buy	CJ		2857	36.067	103,072.56	0.00	SEAPORT	0.010000	28.57	0.00	USD	1.0000000	000009	1/11/2018	91383
1131						103,072.56	0.00	0.00	28.57		0.00	USD	1.0000000	103,072.56	1/16/2018	
2nyste10	Buy	CLDT		1434	22.603	32,427.47	0.00	TMC	0.010000	14.34	0.00	USD	1.0000000	000009	1/19/2018	93486
1131						32,427.47	0.00	0.00	14.34		0.00	USD	1.0000000	32,427.47	1/23/2018	
2nyste10	Buy	CLDT		1809	22.618	40,933.33	0.00	TMC	0.010000	18.09	0.00	USD	1.0000000	000009	1/22/2018	93680
1131						40,933.33	0.00	0.00	18.09		0.00	USD	1.0000000	40,933.33	1/24/2018	
2nyste10	Buy	CLDT		1085	22.83	24,781.83	0.00	TMC	0.010000	10.85	0.00	USD	1.0000000	000009	1/23/2018	93857
1131						24,781.83	0.00	0.00	10.85		0.00	USD	1.0000000	24,781.83	1/25/2018	
2nyste10	Buy	CLDT		723	23.224	16,797.97	0.00	TMC	0.010000	7.23	0.00	USD	1.0000000	000009	1/24/2018	94024
1131						16,797.97	0.00	0.00	7.23		0.00	USD	1.0000000	16,797.97	1/26/2018	
2nyste10	Buy	EBS		1244	48.70	60,594.74	0.00	PEN	0.010000	12.44	0.00	USD	1.0000000	000009	1/16/2018	92493
1131						60,594.74	0.00	0.00	12.44		0.00	USD	1.0000000	60,594.74	1/18/2018	
2nyste10	Buy	EBS		1476	49.744	73,436.46	0.00	PEN	0.010000	14.76	0.00	USD	1.0000000	000009	1/17/2018	92781
1131						73,436.46	0.00	0.00	14.76		0.00	USD	1.0000000	73,436.46	1/19/2018	
2nyste10	Buy	EBS		1590	49.715	79,062.43	0.00	PEN	0.010000	15.90	0.00	USD	1.0000000	000009	1/18/2018	93322
1131						79,062.43	0.00	0.00	15.90		0.00	USD	1.0000000	79,062.43	1/22/2018	
2nyste10	Buy	EBS		578	50.279	29,066.75	0.00	PEN	0.010000	5.78	0.00	USD	1.0000000	000009	1/22/2018	93681
1131						29,066.75	0.00	0.00	5.78		0.00	USD	1.0000000	29,066.75	1/24/2018	
2nyste10	Buy	EBS		927	50.79	47,091.60	0.00	PEN	0.010000	9.27	0.00	USD	1.0000000	000009	1/23/2018	93858
1131						47,091.60	0.00	0.00	9.27		0.00	USD	1.0000000	47,091.60	1/25/2018	

Transactions Listing

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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	EGBN		3374	64.524	217,736.37	0.00	SANDLER	0.010000	33.74	0.00	USD	1.0000000	000009	1/19/2018	93488
1131						217,736.37	0.00	0.00	33.74		0.00	USD	1.0000000	217,736.37	1/23/2018	
2nyste10	Buy	HASI		3000	24.077	72,259.80	0.00	PEN	0.010000	30.00	0.00	USD	1.0000000	000009	12/29/2017	89589
1131						72,259.80	0.00	0.00	30.00		0.00	USD	1.0000000	72,259.80	1/3/2018	
2nyste10	Buy	HASI		2541	24.085	61,224.38	0.00	PEN	0.010000	25.41	0.00	USD	1.0000000	000009	1/2/2018	90011
1131						61,224.38	0.00	0.00	25.41		0.00	USD	1.0000000	61,224.38	1/4/2018	
2nyste10	Buy	NCSM		334	17.011	5,685.11	0.00	RAJA	0.010000	3.34	0.00	USD	1.0000000	000009	1/3/2018	90334
1131						5,685.11	0.00	0.00	3.34		0.00	USD	1.0000000	5,685.11	1/5/2018	
2nyste10	Buy	NJR		2563	40.133	102,886.00	0.00	SEAPORT	0.010000	25.63	0.00	USD	1.0000000	000009	12/29/2017	89590
1131						102,886.00	0.00	0.00	25.63		0.00	USD	1.0000000	102,886.00	1/3/2018	
2nyste10	Buy	NJR		2408	40.115	96,621.96	0.00	SEAPORT	0.010000	24.08	0.00	USD	1.0000000	000009	1/2/2018	90012
1131						96,621.96	0.00	0.00	24.08		0.00	USD	1.0000000	96,621.96	1/4/2018	
2nyste10	Buy	PGNX		15986	6.248	100,037.19	0.00	WED	0.010000	159.86	0.00	USD	1.0000000	000009	1/19/2018	93491
1131						100,037.19	0.00	0.00	159.86		0.00	USD	1.0000000	100,037.19	1/23/2018	
2nyste10	Buy	SF		2686	67.818	182,184.93	0.00	SANDLER	0.010000	26.86	0.00	USD	1.0000000	000009	1/31/2018	95066
1131						182,184.93	0.00	0.00	26.86		0.00	USD	1.0000000	182,184.93	2/2/2018	
2nyste10	Buy	SLCA		3327	35.649	118,638.16	0.00	SEAPORT	0.010000	33.27	0.00	USD	1.0000000	000009	1/3/2018	90335
1131						118,638.16	0.00	0.00	33.27		0.00	USD	1.0000000	118,638.16	1/5/2018	
2nyste10	Buy	SLCA		2515	36.659	92,222.28	0.00	SEAPORT	0.010000	25.15	0.00	USD	1.0000000	000009	1/4/2018	90493
1131						92,222.28	0.00	0.00	25.15		0.00	USD	1.0000000	92,222.28	1/8/2018	
2nyste10	Buy	TERP		8034	11.379	91,501.64	0.00	SEAPORT	0.010000	80.34	0.00	USD	1.0000000	000009	1/10/2018	91256
1131						91,501.64	0.00	0.00	80.34		0.00	USD	1.0000000	91,501.64	1/12/2018	
2nyste10	Buy	TERP		10128	11.55	117,082.72	0.00	SEAPORT	0.010000	101.28	0.00	USD	1.0000000	000009	1/11/2018	91385
1131						117,082.72	0.00	0.00	101.28		0.00	USD	1.0000000	117,082.72	1/16/2018	
2nyste10	Buy	UBSH		266	38.577	10,264.04	0.00	RAJA	0.010000	2.66	0.00	USD	1.0000000	000009	1/23/2018	93863
1131						10,264.04	0.00	0.00	2.66		0.00	USD	1.0000000	10,264.04	1/25/2018	
2nyste10	Buy	UBSH		4458	38.233	170,486.85	0.00	RAJA	0.010000	44.58	0.00	USD	1.0000000	000009	1/24/2018	94027
1131						170,486.85	0.00	0.00	44.58		0.00	USD	1.0000000	170,486.85	1/26/2018	

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyste10	Buy	UBSH		904	38.00	34,352.00	0.00	RAJA	0.000000	0.00	0.00	USD	1.0000000	000009	1/24/2018	94028
1131						34,352.00	0.00	0.00	0.00		0.00	USD	1.0000000	34,352.00	1/26/2018	
2nyste10	Income	000009	AMERICAN EAGLE OUTFITTERS INC	1531.75	0.00	1,531.75	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/29/2017	88769
1131			AEO	Div Accrued for AEO		1,531.75	0.00	0.00	0.00		0.00	USD	1.0000000	1,531.75	12/29/2017	
2nyste10	Income	000009	CHATHAM LODGING TRUST	966.13	0.00	966.13	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/29/2017	88839
1131			CLDT	Div Accrued for CLDT		966.13	0.00	0.00	0.00		0.00	USD	1.0000000	966.13	12/29/2017	
2nyste10	Income	000009	CENTERSTATE BANKS INC	1432.68	0.00	1,432.68	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/29/2017	88882
1131			CSFL	Div Accrued for CSFL		1,432.68	0.00	0.00	0.00		0.00	USD	1.0000000	1,432.68	12/29/2017	
2nyste10	Income	000009	ENTERPRISE FINANCIAL SERVICES	941.93	0.00	941.93	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/29/2017	88911
1131			EFSC	Div Accrued for EFSC		941.93	0.00	0.00	0.00		0.00	USD	1.0000000	941.93	12/29/2017	
2nyste10	Income	000009	HEARTLAND FINL USA INC	259.91	0.00	259.91	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/29/2017	89046
1131			HTLF	Div Accrued for HTLF		259.91	0.00	0.00	0.00		0.00	USD	1.0000000	259.91	12/29/2017	
2nyste10	Income	000009	NATIONAL STORAGE AFFILIATES TRUST	4207	0.00	4,207.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/29/2017	89121
1131			NSA	Div Accrued for NSA		4,207.00	0.00	0.00	0.00		0.00	USD	1.0000000	4,207.00	12/29/2017	
2nyste10	Income	000009	SPIRE, INC	2296.13	0.00	2,296.13	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/3/2018	90080
1131			SR	Div Accrued for SR		2,296.13	0.00	0.00	0.00		0.00	USD	1.0000000	2,296.13	1/3/2018	
2nyste10	Income	000009		997.41	0.00	997.41	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/2/2018	90156
1131				Interest		997.41	0.00	0.00	0.00		0.00	USD	1.0000000	997.41	1/2/2018	
2nyste10	Income	000009	CAROLINA FINANC	539.85	0.00	539.85	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/5/2018	90530
1131			CARO	Div Accrued for CARO		539.85	0.00	0.00	0.00		0.00	USD	1.0000000	539.85	1/5/2018	
2nyste10	Income	000009	CHESAPEAKE UTILITIES CORP.	1707.88	0.00	1,707.88	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/5/2018	90549
1131			CPK	Div Accrued for CPK		1,707.88	0.00	0.00	0.00		0.00	USD	1.0000000	1,707.88	1/5/2018	
2nyste10	Income	000009	SKYWEST INC	803.68	0.00	803.68	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/5/2018	90619
1131			SKYW	Div Accrued for SKYW		803.68	0.00	0.00	0.00		0.00	USD	1.0000000	803.68	1/5/2018	
2nyste10	Income	000009	UNITED CMNTY BKS GA CAP STK	1694.4	0.00	1,694.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/5/2018	90624
1131			UCBI	Div Accrued for UCBI		1,694.40	0.00	0.00	0.00		0.00	USD	1.0000000	1,694.40	1/5/2018	

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyste10	Income	000009	ACADIA REALTY TRUST	3069.9	0.00	3,069.90	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/12/2018	91449
1131			AKR	Div Accrued for AKR		3,069.90	0.00	0.00	0.00		0.00	USD	1.0000000	3,069.90	1/12/2018	
2nyste10	Income	000009	KAPSTONE PAPER & PACKAGING CORP	1683.8	0.00	1,683.80	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/12/2018	91539
1131			KS	Div Accrued for KS		1,683.80	0.00	0.00	0.00		0.00	USD	1.0000000	1,683.80	1/12/2018	
2nyste10	Income	000009	PEBBLEBROOK HOTEL	3926.16	0.00	3,926.16	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/12/2018	91557
1131			PEB	Div Accrued for PEB		3,926.16	0.00	0.00	0.00		0.00	USD	1.0000000	3,926.16	1/12/2018	
2nyste10	Income	000009	CORESITE REALTY CORP	3440.78	0.00	3,440.78	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/16/2018	91965
1131			COR	Div Accrued for COR		3,440.78	0.00	0.00	0.00		0.00	USD	1.0000000	3,440.78	1/16/2018	
2nyste10	Income	000009	INDEPENDENCE REALTY TRUST, INC.	2198.76	0.00	2,198.76	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/15/2018	92089
1131			IRT	Div Accrued for IRT		2,198.76	0.00	0.00	0.00		0.00	USD	1.0000000	2,198.76	1/15/2018	
2nyste10	Income	000009	PORTLAND GENERAL	1901.28	0.00	1,901.28	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/16/2018	92194
1131			POR	Div Accrued for POR		1,901.28	0.00	0.00	0.00		0.00	USD	1.0000000	1,901.28	1/16/2018	
2nyste10	Income	000009	REXFORD INDUSTRIAL REALTY	2340.16	0.00	2,340.16	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/15/2018	92240
1131			REXR	Div Accrued for REXR		2,340.16	0.00	0.00	0.00		0.00	USD	1.0000000	2,340.16	1/15/2018	
2nyste10	Income	000009	UMPQUA HOLDINGS CORP	3423.06	0.00	3,423.06	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/15/2018	92371
1131			UMPQ	Div Accrued for UMPQ		3,423.06	0.00	0.00	0.00		0.00	USD	1.0000000	3,423.06	1/15/2018	
2nyste10	Income	000009	BANNER CORP	2674.25	0.00	2,674.25	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/18/2018	93036
1131			BANR	Div Accrued for BANR		2,674.25	0.00	0.00	0.00		0.00	USD	1.0000000	2,674.25	1/18/2018	
2nyste10	Income	000009	CYPRESS SEMICONDUCTOR	3558.39	0.00	3,558.39	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/18/2018	93053
1131			CY	Div Accrued for CY		3,558.39	0.00	0.00	0.00		0.00	USD	1.0000000	3,558.39	1/18/2018	
2nyste10	Income	000009	PREFERRED BANK	2027.74	0.00	2,027.74	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/22/2018	93556
1131			PFBC	Div Accrued for PFBC		2,027.74	0.00	0.00	0.00		0.00	USD	1.0000000	2,027.74	1/22/2018	
2nyste10	Income	000009	CHATHAM LODGING TRUST	966.13	0.00	966.13	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/26/2018	94273
1131			CLDT	Div Accrued for CLDT		966.13	0.00	0.00	0.00		0.00	USD	1.0000000	966.13	1/26/2018	

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyste10	Income	000009	IBERIABANK CORP	1915.12	0.00	1,915.12	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/26/2018	94321
1131			IBKC	Div Accrued for IBKC		1,915.12	0.00	0.00	0.00		0.00	USD	1.0000000	1,915.12	1/26/2018	
2nyste10	Income	000009	EMCOR GROUP INC	353.36	0.00	353.36	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/30/2018	94558
1131			EME	Div Accrued for EME		353.36	0.00	0.00	0.00		0.00	USD	1.0000000	353.36	1/30/2018	
2nyste10	Sell	BABY		4920	28.554	140,432.74	189,547.15	PEN	0.010000	49.20	0.00	USD	1.0000000	000009	1/10/2018	91255
1131						140,432.74	189,547.15	3.25	49.20		0.00	USD	1.0000000	140,432.74	1/12/2018	
2nyste10	Sell	BAS		2075	21.476	44,541.13	68,780.03	KLRG	0.010000	20.75	0.00	USD	1.0000000	000009	1/25/2018	94214
1131						44,541.13	68,780.03	1.03	20.75		0.00	USD	1.0000000	44,541.13	1/29/2018	
2nyste10	Sell	BAS		1137	20.938	23,794.93	37,673.88	KLRG	0.010000	11.37	0.00	USD	1.0000000	000009	1/26/2018	94439
1131						23,794.93	37,673.88	0.55	11.37		0.00	USD	1.0000000	23,794.93	1/30/2018	
2nyste10	Sell	CASS		179	58.021	10,383.66	12,845.02	PEN	0.010000	1.79	0.00	USD	1.0000000	000009	1/19/2018	93485
1131						10,383.66	12,845.02	0.24	1.79		0.00	USD	1.0000000	10,383.66	1/23/2018	
2nyste10	Sell	CASS		189	58.064	10,971.90	13,559.66	PEN	0.010000	1.89	0.00	USD	1.0000000	000009	1/22/2018	93679
1131						10,971.90	13,559.66	0.25	1.89		0.00	USD	1.0000000	10,971.90	1/24/2018	
2nyste10	Sell	CASS		689	57.973	39,935.24	49,111.49	PEN	0.010000	6.89	0.00	USD	1.0000000	000009	1/23/2018	93856
1131						39,935.24	49,111.49	0.92	6.89		0.00	USD	1.0000000	39,935.24	1/25/2018	
2nyste10	Sell	CASS		89	57.955	5,156.96	6,256.62	PEN	0.010000	0.89	0.00	USD	1.0000000	000009	1/24/2018	94023
1131						5,156.96	6,256.62	0.12	0.89		0.00	USD	1.0000000	5,156.96	1/26/2018	
2nyste10	Sell	CASS		1429	57.217	81,746.34	88,317.23	PEN	0.010000	14.29	0.00	USD	1.0000000	000009	1/25/2018	94215
1131						81,746.34	88,317.23	1.89	14.29		0.00	USD	1.0000000	81,746.34	1/29/2018	
2nyste10	Sell	CASS		131	57.926	7,586.76	131.00	PEN	0.010000	1.31	0.00	USD	1.0000000	000009	1/26/2018	94440
1131						7,586.76	131.00	0.18	1.31		0.00	USD	1.0000000	7,586.76	1/30/2018	
2nyste10	Sell	CPK		2374	73.691	174,913.70	90,362.40	PEN	0.010000	23.74	0.00	USD	1.0000000	000009	1/11/2018	91384
1131						174,913.70	90,362.40	4.04	23.74		0.00	USD	1.0000000	174,913.70	1/16/2018	
2nyste10	Sell	CPK		459	73.658	33,803.51	17,300.75	PEN	0.010000	4.59	0.00	USD	1.0000000	000009	1/12/2018	91776
1131						33,803.51	17,300.75	0.78	4.59		0.00	USD	1.0000000	33,803.51	1/17/2018	
2nyste10	Sell	CPK		281	72.125	20,263.87	10,584.56	PEN	0.010000	2.81	0.00	USD	1.0000000	000009	1/16/2018	92492
1131						20,263.87	10,584.56	0.47	2.81		0.00	USD	1.0000000	20,263.87	1/18/2018	
2nyste10	Sell	CPK		964	71.88	69,280.98	36,311.44	PEN	0.010000	9.64	0.00	USD	1.0000000	000009	1/17/2018	92780
1131						69,280.98	36,311.44	1.60	9.64		0.00	USD	1.0000000	69,280.98	1/19/2018	

Transactions Listing

FROM Trade Date 12/29/2017 TO 01/31/2018

						Amount	Cost				Other Charges					
Account	Trans Type	Identifier	Secondary Sec. Name	Shares/PAR	Price	Portfolio	Portfolio	Broker	CR	Amount	Port.	FX	USD/Curr	Cash Acct	TD	Ref #
INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyste10	Sell	CPK		741	69.537	51,518.47	27,911.59	PEN	0.010000	7.41	0.00	USD	1.0000000	000009	1/18/2018	93321
1131						51,518.47	27,911.59	1.19	7.41		0.00	USD	1.0000000	51,518.47	1/22/2018	
2nyste10	Sell	CPK		436	69.458	30,278.50	16,423.01	PEN	0.010000	4.36	0.00	USD	1.0000000	000009	1/19/2018	93487
1131						30,278.50	16,423.01	0.70	4.36		0.00	USD	1.0000000	30,278.50	1/23/2018	
2nyste10	Sell	CPN		20923	15.121	316,168.51	251,414.30	TMC	0.010000	209.23	0.00	USD	1.0000000	000009	12/29/2017	89588
1131						316,168.51	251,414.30	7.31	209.23		0.00	USD	1.0000000	316,168.51	1/3/2018	
2nyste10	Sell	FNB		15410	14.588	224,641.78	184,570.43	RAJA	0.010000	154.10	0.00	USD	1.0000000	000009	1/23/2018	93859
1131						224,641.78	184,570.43	5.20	154.10		0.00	USD	1.0000000	224,641.78	1/25/2018	
2nyste10	Sell	FNB		5440	14.516	78,910.81	64,887.13	RAJA	0.010000	54.40	0.00	USD	1.0000000	000009	1/24/2018	94025
1131						78,910.81	64,887.13	1.83	54.40		0.00	USD	1.0000000	78,910.81	1/26/2018	
2nyste10	Sell	FSB		1437	34.297	49,269.42	62,007.61	SANDLER	0.010000	14.37	0.00	USD	1.0000000	000009	1/25/2018	94217
1131						49,269.42	62,007.61	1.14	14.37		0.00	USD	1.0000000	49,269.42	1/29/2018	
2nyste10	Sell	FSB		2694	33.181	89,360.07	114,399.73	SANDLER	0.010000	26.94	0.00	USD	1.0000000	000009	1/26/2018	94442
1131						89,360.07	114,399.73	2.07	26.94		0.00	USD	1.0000000	89,360.07	1/30/2018	
2nyste10	Sell	GIH		4896	38.373	187,819.93	113,323.73	PEN	0.010000	48.96	0.00	USD	1.0000000	000009	1/23/2018	93860
1131						187,819.93	113,323.73	4.34	48.96		0.00	USD	1.0000000	187,819.93	1/25/2018	
2nyste10	Sell	GIH		2772	37.897	105,020.89	56,824.33	PEN	0.010000	27.72	0.00	USD	1.0000000	000009	1/24/2018	94026
1131						105,020.89	56,824.33	2.43	27.72		0.00	USD	1.0000000	105,020.89	1/26/2018	
2nyste10	Sell	GIH		2068	38.169	78,910.99	42,233.70	PEN	0.010000	20.68	0.00	USD	1.0000000	000009	1/25/2018	94218
1131						78,910.99	42,233.70	1.82	20.68		0.00	USD	1.0000000	78,910.99	1/29/2018	
2nyste10	Sell	GNBC		3950	23.062	91,051.71	68,953.57	SANDLER	0.010000	39.50	0.00	USD	1.0000000	000009	1/19/2018	93489
1131						91,051.71	68,953.57	2.11	39.50		0.00	USD	1.0000000	91,051.71	1/23/2018	
2nyste10	Sell	GNBC		2047	22.702	46,448.63	35,733.66	SANDLER	0.010000	20.47	0.00	USD	1.0000000	000009	1/22/2018	93682
1131						46,448.63	35,733.66	1.08	20.47		0.00	USD	1.0000000	46,448.63	1/24/2018	
2nyste10	Sell	GNBC		3268	22.506	73,515.23	57,048.17	SANDLER	0.010000	32.68	0.00	USD	1.0000000	000009	1/23/2018	93861
1131						73,515.23	57,048.17	1.70	32.68		0.00	USD	1.0000000	73,515.23	1/25/2018	
2nyste10	Sell	LNCE		7316	49.995	365,682.54	277,289.17	LOOP	0.010000	73.16	0.00	USD	1.0000000	000009	1/8/2018	90891
1131						365,682.54	277,289.17	8.45	73.16		0.00	USD	1.0000000	365,682.54	1/10/2018	
2nyste10	Sell	NCSM		334	17.064	5,695.90	5,685.11	RAJA	0.010000	3.34	0.00	USD	1.0000000	000009	1/4/2018	90492
1131						5,695.90	5,685.11	0.14	3.34		0.00	USD	1.0000000	5,695.90	1/8/2018	

Transactions Listing

FROM Trade Date 12/29/2017 TO 01/31/2018

						Amount	Cost				Other Charges					
Account	Trans Type	Identifier	Secondary Sec. Name	Shares/PAR	Price	Portfolio	Portfolio	Broker	CR	Amount	Port.	FX	USD/Curr	Cash Acct	TD	Ref #
INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyste10	Sell	NEO		1004	8.094	8,116.15	11,105.15	PEN	0.010000	10.04	0.00	USD	1.0000000	000009	1/16/2018	92494
1131						8,116.15	11,105.15	0.19	10.04		0.00	USD	1.0000000	8,116.15	1/18/2018	
2nyste10	Sell	NEO		465	7.977	3,704.61	5,143.32	PEN	0.010000	4.65	0.00	USD	1.0000000	000009	1/17/2018	92782
1131						3,704.61	5,143.32	0.09	4.65		0.00	USD	1.0000000	3,704.61	1/19/2018	
2nyste10	Sell	NEO		7378	7.997	58,929.68	80,066.26	PEN	0.010000	73.78	0.00	USD	1.0000000	000009	1/18/2018	93323
1131						58,929.68	80,066.26	1.36	73.78		0.00	USD	1.0000000	58,929.68	1/22/2018	
2nyste10	Sell	NEO		6687	8.045	53,728.81	67,836.89	PEN	0.010000	66.87	0.00	USD	1.0000000	000009	1/19/2018	93490
1131						53,728.81	67,836.89	1.24	66.87		0.00	USD	1.0000000	53,728.81	1/23/2018	
2nyste10	Sell	NEO		1011	7.941	8,017.95	9,646.66	PEN	0.010000	10.11	0.00	USD	1.0000000	000009	1/22/2018	93683
1131						8,017.95	9,646.66	0.19	10.11		0.00	USD	1.0000000	8,017.95	1/24/2018	
2nyste10	Sell	NEO		1191	7.576	9,010.66	11,188.56	PEN	0.010000	11.91	0.00	USD	1.0000000	000009	1/23/2018	93862
1131						9,010.66	11,188.56	0.21	11.91		0.00	USD	1.0000000	9,010.66	1/25/2018	
2nyste10	Sell	REN		4351	33.048	143,745.88	183,840.63	KLRG	0.010000	43.51	0.00	USD	1.0000000	000009	1/25/2018	94443
1131				Correction from DTC Station		143,745.88	183,840.63	3.33	43.51		0.00	USD	1.0000000	143,745.88	1/29/2018	
2nyste10	Sell	SBRA		3621	17.706	64,073.92	80,300.79	TMC	0.010000	36.21	0.00	USD	1.0000000	000009	1/19/2018	93492
1131						64,073.92	80,300.79	1.49	36.21		0.00	USD	1.0000000	64,073.92	1/23/2018	
2nyste10	Sell	SBRA		2874	17.862	51,304.02	61,573.72	TMC	0.010000	28.74	0.00	USD	1.0000000	000009	1/22/2018	93684
1131						51,304.02	61,573.72	1.19	28.74		0.00	USD	1.0000000	51,304.02	1/24/2018	
2nyste10	Sell	SPN		2523	11.198	28,225.40	47,510.61	KLRG	0.010000	25.23	0.00	USD	1.0000000	000009	1/25/2018	94444
1131				Correction from DTC Station		28,225.40	47,510.61	0.66	25.23		0.00	USD	1.0000000	28,225.40	1/29/2018	

Portfolio Holdings

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Global Portfolio Group - 2SCV, As of: 01/31/2018

Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	40,871,239.84	30,321,770.74	8,281.94
000009	PRINCIPAL CASH	000009	Liquid Assets		1,091,937.43		0.00
AAWW	ATLAS AIR WORLDWIDE HOLDINGS, INC.	049164205	Industrials	6,502	366,062.60	353,022.76	0.00
ABM	ABM INDS INC	000957100	Industrials	4,909	186,689.27	158,132.46	859.07
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	12,254	220,572.00	140,985.95	0.00
AKR	ACADIA REALTY TRUST	004239109	Real Estate	11,370	279,247.20	309,856.12	0.00
ASGN	ON ASSIGNMENT INC	682159108	Industrials	3,957	302,987.49	150,573.89	0.00
ASTE	ASTEC INDS INC	046224101	Industrials	5,923	369,595.20	252,810.84	0.00
BANR	BANNER CORP	06652V208	Financials	10,697	581,274.98	235,784.39	0.00
BAS	BASIC ENERGY SERVICES, INC.	06985P209	Energy	9,335	181,939.15	239,925.09	0.00
BGS	B&G FOODS, INC	05508R106	Consumer Staples	6,091	201,003.00	214,249.10	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	3,784	210,201.20	161,930.34	0.00
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	9,312	712,740.48	304,398.13	0.00
BMTC	BRYN MAWR BK CORP	117665109	Financials	10,224	459,057.60	314,025.71	0.00
CACI	CACI INTERNATIONAL INC CLASS A	127190304	Info. Technology	2,934	412,373.70	364,120.84	0.00
CARO	CAROLINA FINANC	143873107	Financials	10,797	445,268.28	383,434.33	0.00
CBZ	CBIZ INC	124805102	Industrials	32,127	530,095.50	288,491.97	0.00
CHFC	CHEMICAL FINANCIAL CORPORATION	163731102	Financials	5,437	317,575.17	313,116.33	0.00
CJ	C&J ENERGY SERVICES, INC	12674R100	Energy	8,821	270,099.02	306,698.13	0.00
CLDT	CHATHAM LODGING TRUST	16208T102	Real Estate	13,834	309,881.60	301,117.61	1,521.74
CMCO	COLUMBUS MCKINNON CORPORATION	199333105	Industrials	5,246	214,823.70	200,223.54	0.00
CNDT	CONDUENT INC	206787103	Info. Technology	12,225	200,490.00	205,079.32	0.00
CNO	CNO FINANCIAL INC	12621E103	Financials	34,518	848,797.62	369,638.90	0.00

Portfolio Holdings

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Global Portfolio Group - 2SCV, As of: 01/31/2018

Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
COR	CORESITE REALTY CORP	21870Q105	Real Estate	3,511	380,311.52	68,884.04	0.00
COWN	COWEN GROUP, INC. CLASS A	223622606	Financials	11,849	153,444.55	189,349.64	0.00
CPE	CALLON PETE CO DEL	13123X102	Energy	35,238	399,951.30	306,439.16	0.00
CSFL	CENTERSTATE BANKS INC	15201P109	Financials	23,878	620,589.22	337,613.68	0.00
CY	CYPRESS SEMICONDUCTOR	232806109	Info. Technology	32,349	559,314.21	216,762.38	0.00
DCOM	DIME COMMUNITY BANCSHARES, INC.	253922108	Financials	9,136	173,584.00	198,959.79	0.00
DLX	DELUXE CORP	248019101	Industrials	3,971	294,926.17	210,094.32	0.00
DPLO	DIPLOMAT PHARMACY, INC	25456K101	Health Care	23,587	636,613.13	422,472.44	0.00
EBS	EMERGENT BIO SOLUTIONS INC.	29089Q105	Health Care	5,815	283,713.85	289,251.98	0.00
EDR	EDUCATION RLTY TR INC	28140H203	Real Estate	4,618	152,532.54	177,678.30	1,801.02
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	8,563	416,589.95	377,034.21	0.00
EGBN	EAGLE BANCORP, INC	268948106	Financials	3,374	212,562.00	217,736.37	0.00
EME	EMCOR GROUP INC	29084Q100	Industrials	4,417	359,013.76	154,057.50	0.00
ETM	ENTERCOM COMM CORP CL A	293639100	Cons. Discretionary	19,580	216,359.00	227,588.89	0.00
EXPR	EXPRESS, INC.	30219E103	Cons. Discretionary	25,210	175,965.80	207,061.86	0.00
FAF	FIRST AMERICAN FINANCIAL	31847R102	Financials	8,960	529,267.20	372,834.16	0.00
FIBK	FIRST INTERSTATE BANCSYSTEM	32055Y201	Financials	9,754	408,204.90	390,604.02	0.00
FNB	FNB CORP	302520101	Financials	25,756	369,598.60	304,061.50	0.00
FNSR	FINISAR CORPORATION	31787A507	Info. Technology	10,210	183,371.60	246,200.96	0.00
FOE	FERRO CORP	315405100	Materials	21,736	511,230.72	293,657.56	0.00
FSB	FRANKLIN FINANCIAL NETWORK, INC.	35352P104	Financials	9,490	306,052.50	359,708.57	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	5,289	274,234.65	279,555.94	793.35
FWRD	FORWARD AIR CORPORATION	349853101	Industrials	3,426	207,992.46	187,383.59	0.00

Portfolio Holdings

Back Office

Global Portfolio Group - 2SCV, As of: 01/31/2018

Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
GBNK	GUARANTY BANCORP	40075T607	Financials	8,423	238,792.05	174,818.31	0.00
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	10,854	405,396.90	216,827.12	0.00
GNBC	GREEN BANCORP, INC.	39260X100	Financials	9,040	215,604.00	157,445.72	0.00
HASI	HANNON ARMSTRONG SUSTAINABLE INFRASTRUCTURE CAPITA	41068X100	Financials	8,306	180,572.44	198,677.29	0.00
HOPE	HOPE BANCORP, INC.	43940T109	Financials	19,262	366,748.48	361,883.43	0.00
HPP	HUDSON PACIFIC PROPERTIES, INC.	444097109	Real Estate	10,913	348,888.61	223,986.71	0.00
HRTG	HERITAGE INSURANCE HOLDINGS, INC	42727J102	Financials	14,906	253,849.18	174,508.18	0.00
HTLF	HEARTLAND FINL USA INC	42234Q102	Financials	3,713	197,345.95	126,416.66	0.00
HYH	HALYARD HEALTH INC	40650V100	Health Care	8,058	393,310.98	335,240.86	0.00
IBKC	IBERIABANK CORP	450828108	Financials	5,176	437,372.00	287,375.90	0.00
IDA	IDACORP INC	451107106	Utilities	4,247	366,431.16	272,574.23	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	36,646	336,776.74	354,898.38	0.00
KAI	KADANT INC	48282T104	Industrials	5,888	590,272.00	242,265.10	1,236.48
KALU	KAISER ALUMINUM CORP	483007704	Materials	3,010	331,822.40	187,386.73	1,655.50
KS	KAPSTONE PAPER & PACKAGING CORP	48562P103	Materials	16,838	583,268.32	252,615.49	0.00
LTXB	LEGACYTEXAS FINANCIAL GROUP, INC.	52471Y106	Financials	9,473	417,190.92	357,623.61	0.00
MKSI	MKS INSTRUMENT INC	55306N104	Info. Technology	6,552	670,269.60	310,260.07	0.00
MOD	MODINE MANUFACTURING CO	607828100	Cons. Discretionary	22,753	531,282.55	334,633.62	0.00
MTRN	MATERION CORP	576690101	Materials	9,476	470,957.20	339,340.18	0.00
MYRG	MYR GROUP INC	55405W104	Industrials	7,398	250,644.24	151,120.49	0.00
NCR	NCR CORP NEW	62886E108	Info. Technology	5,265	197,490.15	127,868.43	0.00
NJR	NEW JERSEY RESOURCES CORPORATION	646025106	Utilities	4,971	192,874.80	199,507.96	0.00

Portfolio Holdings

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Global Portfolio Group - 2SCV, As of: 01/31/2018

Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
NRE	NORTHSTAR RLTY EUROPE CORP	66706L101	Real Estate	14,211	169,537.23	181,268.35	0.00
NSA	NATIONAL STORAGE AFFILIATES TRUST	637870106	Real Estate	15,025	381,184.25	249,481.47	0.00
NUAN	NUANCE COMMUNICATIONS, INC	67020Y100	Info. Technology	11,871	211,422.51	199,711.77	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Cons. Discretionary	8,210	616,571.00	537,856.28	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	13,173	430,888.83	366,600.71	0.00
PAG	PENSKE AUTOMOTIVE GROUP, INC.	70959W103	Cons. Discretionary	8,112	423,365.28	378,008.95	0.00
PDCE	PDC ENERGY	69327R101	Energy	8,905	461,724.25	333,493.75	0.00
PEB	PEBBLEBROOK HOTEL	70509V100	Real Estate	10,332	402,948.00	376,935.36	0.00
PFBC	PREFERRED BANK	740367404	Financials	9,217	593,759.14	499,081.25	0.00
PGNX	PROGENICS PHARMA INC	743187106	Health Care	67,581	395,348.85	366,606.51	0.00
PLAB	PHOTRONICS INC	719405102	Info. Technology	15,785	132,594.00	159,468.44	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	3,366	201,118.50	126,360.28	0.00
POR	PORTLAND GENERAL	736508847	Utilities	5,592	236,821.20	222,408.55	0.00
PPBI	PACIFIC PREMIER BANCORP	69478X105	Financials	10,020	408,315.00	203,621.80	0.00
PRGS	PROGRESS SOFTWARE CORP	743312100	Info. Technology	6,413	319,559.79	125,276.52	0.00
PRI	PRIMERICA	74164M108	Financials	3,260	329,260.00	183,123.66	0.00
REI	RING ENERGY, INC.	76680V108	Energy	50,267	693,684.60	482,025.59	0.00
REXR	REXFORD INDUSTRIAL REALTY	76169C100	Real Estate	16,139	479,166.91	267,973.11	0.00
ROCK	GIBRALTAR INDS INC	374689107	Industrials	12,685	470,613.50	295,205.86	0.00
RRGB	RED ROBIN GOURMET BURGERS	75689M101	Cons. Discretionary	3,335	175,587.75	187,510.26	0.00
SBGI	SINCLAIR BROADCAST GRP CL A	829226109	Cons. Discretionary	16,759	621,758.90	485,592.35	0.00
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	11,599	209,941.90	234,273.29	0.00

Portfolio Holdings

Back Office

Global Portfolio Group - 2SCV, As of: 01/31/2018

Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
SF	STIFEL FINANCIAL CORP	860630102	Financials	6,207	419,096.64	365,891.69	0.00
SIGI	SELECTIVE INS GROUP	816300107	Financials	7,839	456,621.75	277,461.33	0.00
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	9,596	282,506.24	307,950.10	0.00
SKYW	SKYWEST INC	830879102	Industrials	10,046	560,064.50	122,412.72	0.00
SLCA	U.S. SILICA HOLDINGS, INC	90346E103	Energy	5,842	194,480.18	210,860.44	0.00
SPN	SUPERIOR ENERGY SERVICES	868157108	Energy	18,399	192,269.55	339,438.13	0.00
SR	SPIRE, INC	84857L101	Utilities	4,082	271,453.00	163,137.80	0.00
STBZ	STATE BANK & TRUST	856190103	Financials	16,078	490,539.78	259,498.20	0.00
SYNT	SYNTEL INC	87162H103	Info. Technology	8,132	183,376.60	196,811.30	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	12,030	463,155.00	371,219.71	0.00
TECD	TECH DATA CORPORATION	878237106	Info. Technology	3,858	386,841.66	369,135.60	0.00
TERP	TERRAFORM POWER, INC CLASS A	88104R209	Utilities	18,162	197,965.80	208,584.36	0.00
TKR	TIMKEN CO	887389104	Industrials	3,962	208,203.10	135,891.31	0.00
TMST	TIMKEN STEEL	887399103	Materials	12,985	210,227.15	165,492.90	0.00
TOWR	TOWER INTERNATIONAL, INC	891826109	Cons. Discretionary	8,273	249,844.60	190,708.92	0.00
TTEK	TETRA TECH INC NEW	88162G103	Industrials	8,604	427,618.80	227,538.14	0.00
UBSH	UNION BANKSHARES CORPORATION	90539J109	Financials	10,888	411,022.00	412,933.50	0.00
UCBI	UNITED CMNTY BKS GA CAP STK	90984P303	Financials	16,944	536,785.92	158,921.30	0.00
UMPQ	UMPQUA HOLDINGS CORP	904214103	Financials	19,017	411,718.05	377,355.34	0.00
USNA	USANA HEALTH SCIENCES	90328M107	Consumer Staples	4,397	328,236.05	293,443.46	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	6,920	288,910.00	209,731.16	0.00
WTFC	WINTRUST FINL CORP	97650W108	Financials	6,902	592,881.80	230,192.76	0.00
WWW	WOLVERINE WORLD WIDE, INC.	978097103	Cons. Discretionary	6,913	226,953.79	183,457.95	414.78