

PERFORMANCE RETURNS FOR TOTAL

2nyste10 - New York State Teachers Retirement

From 05/31/2017 to 06/30/2017

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 06/30/2017
Total Portfolio	2.43	-0.04	-0.02	19.28	8.63	6.54	12.57	15.38	11.91					12.28	2.43
Total Equities	2.47	-0.10	0.05											0.05	2.47
Total Cash	0.17	2.86	3.00											3.00	0.17
Russell 2000 Value	3.50	0.67	0.54	24.86	10.29	7.02	10.71	13.39	10.77	13.50	14.88	9.53	5.92	11.37	3.50

PERFORMANCE RETURNS FOR TOTAL

2nyste10 - New York State Teachers Retirement

From 05/31/2017 to 06/30/2017

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 06/30/2017
Total Portfolio	2.43	-0.04	-0.02	18.97	8.27	6.10	12.08	14.86	11.38					11.78	2.43
Total Equities	2.47	-0.10	0.05											0.05	2.47
Total Cash	0.17	2.86	3.00											3.00	0.17
Russell 2000 Value	3.50	0.67	0.54	24.86	10.29	7.02	10.71	13.39	10.77	13.50	14.88	9.53	5.92	11.37	3.50

Transactions Listing

FROM Trade Date 05/31/2017 TO 06/30/2017

						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	AAWW		773	50.239	38,842.32	0.00	SEAPORT	0.010000	7.73	0.00	USD	1.0000000	000009	6/1/2017	48059
1131						38,842.32	0.00	0.00	7.73		0.00	USD	1.0000000	38,842.32	6/6/2017	
2nyste10	Buy	AAWW		1793	51.532	92,415.52	0.00	SEAPORT	0.010000	17.93	0.00	USD	1.0000000	000009	6/2/2017	48333
1131						92,415.52	0.00	0.00	17.93		0.00	USD	1.0000000	92,415.52	6/7/2017	
2nyste10	Buy	AAWW		1108	52.091	57,727.91	0.00	SEAPORT	0.010000	11.08	0.00	USD	1.0000000	000009	6/5/2017	48497
1131						57,727.91	0.00	0.00	11.08		0.00	USD	1.0000000	57,727.91	6/8/2017	
2nyste10	Buy	CACI		681	123.17	83,885.65	0.00	TMC	0.010000	6.81	0.00	USD	1.0000000	000009	6/6/2017	48722
1131						83,885.65	0.00	0.00	6.81		0.00	USD	1.0000000	83,885.65	6/9/2017	
2nyste10	Buy	CACI		46	123.596	5,685.89	0.00	TMC	0.010000	0.46	0.00	USD	1.0000000	000009	6/7/2017	49009
1131						5,685.89	0.00	0.00	0.46		0.00	USD	1.0000000	5,685.89	6/12/2017	
2nyste10	Buy	CNDT		4219	16.688	70,448.02	0.00	LOOP	0.010000	42.19	0.00	USD	1.0000000	000009	6/6/2017	48723
1131						70,448.02	0.00	0.00	42.19		0.00	USD	1.0000000	70,448.02	6/9/2017	
2nyste10	Buy	CNDT		8006	16.806	134,631.30	0.00	WED	0.010000	80.06	0.00	USD	1.0000000	000009	6/6/2017	48724
1131						134,631.30	0.00	0.00	80.06		0.00	USD	1.0000000	134,631.30	6/9/2017	
2nyste10	Buy	IRT		3764	9.963	37,539.12	0.00	WELLS	0.010000	37.64	0.00	USD	1.0000000	000009	6/26/2017	51762
1131						37,539.12	0.00	0.00	37.64		0.00	USD	1.0000000	37,539.12	6/29/2017	
2nyste10	Buy	IRT		3650	9.85	35,987.54	0.00	WELLS	0.010000	36.50	0.00	USD	1.0000000	000009	6/27/2017	52015
1131						35,987.54	0.00	0.00	36.50		0.00	USD	1.0000000	35,987.54	6/30/2017	
2nyste10	Buy	IRT		5523	9.90	54,732.93	0.00	WELLS	0.010000	55.23	0.00	USD	1.0000000	000009	6/28/2017	52388
1131						54,732.93	0.00	0.00	55.23		0.00	USD	1.0000000	54,732.93	7/3/2017	
2nyste10	Buy	IRT		4586	9.90	45,449.09	0.00	WELLS	0.010000	45.86	0.00	USD	1.0000000	000009	6/29/2017	52524
1131						45,449.09	0.00	0.00	45.86		0.00	USD	1.0000000	45,449.09	7/5/2017	
2nyste10	Buy	LTXB		134	36.234	4,856.64	0.00	SANDLER	0.010000	1.34	0.00	USD	1.0000000	000009	6/22/2017	51214
1131						4,856.64	0.00	0.00	1.34		0.00	USD	1.0000000	4,856.64	6/27/2017	
2nyste10	Buy	LTXB		775	36.221	28,079.10	0.00	SANDLER	0.010000	7.75	0.00	USD	1.0000000	000009	6/23/2017	51599
1131						28,079.10	0.00	0.00	7.75		0.00	USD	1.0000000	28,079.10	6/28/2017	
2nyste10	Buy	LTXB		704	36.321	25,577.31	0.00	SANDLER	0.010000	7.04	0.00	USD	1.0000000	000009	6/26/2017	51763
1131						25,577.31	0.00	0.00	7.04		0.00	USD	1.0000000	25,577.31	6/29/2017	
2nyste10	Buy	LTXB		1056	36.699	38,765.13	0.00	SANDLER	0.010000	10.56	0.00	USD	1.0000000	000009	6/27/2017	52016
1131						38,765.13	0.00	0.00	10.56		0.00	USD	1.0000000	38,765.13	6/30/2017	
2nyste10	Buy	LTXB		1057	37.228	39,360.78	0.00	SANDLER	0.010000	10.57	0.00	USD	1.0000000	000009	6/28/2017	52389
1131						39,360.78	0.00	0.00	10.57		0.00	USD	1.0000000	39,360.78	7/3/2017	

Transactions Listing

FROM Trade Date 05/31/2017 TO 06/30/2017

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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	LTXB		1965	38.399	75,472.70	0.00	SANDLER	0.010000	19.65	0.00	USD	1.0000000	000009	6/29/2017	52525
1131						75,472.70	0.00	0.00	19.65		0.00	USD	1.0000000	75,472.70	7/5/2017	
2nyste10	Buy	LTXB		2817	38.405	108,214.77	0.00	SANDLER	0.010000	28.17	0.00	USD	1.0000000	000009	6/30/2017	53032
1131						108,214.77	0.00	0.00	28.17		0.00	USD	1.0000000	108,214.77	7/6/2017	
2nyste10	Buy	MOD		8962	16.691	149,672.57	0.00	SEAPORT	0.010000	89.62	0.00	USD	1.0000000	000009	6/6/2017	48725
1131						149,672.57	0.00	0.00	89.62		0.00	USD	1.0000000	149,672.57	6/9/2017	
2nyste10	Buy	NRE		6323	12.729	80,548.06	0.00	PEN	0.010000	63.23	0.00	USD	1.0000000	000009	6/26/2017	51764
1131						80,548.06	0.00	0.00	63.23		0.00	USD	1.0000000	80,548.06	6/29/2017	
2nyste10	Buy	NRE		7888	12.759	100,720.29	0.00	PEN	0.010000	78.88	0.00	USD	1.0000000	000009	6/27/2017	52017
1131						100,720.29	0.00	0.00	78.88		0.00	USD	1.0000000	100,720.29	6/30/2017	
2nyste10	Buy	SFR		5359	33.88	181,617.58	0.00	PEN	0.010000	53.59	0.00	USD	1.0000000	000009	6/28/2017	52390
1131						181,617.58	0.00	0.00	53.59		0.00	USD	1.0000000	181,617.58	7/3/2017	
2nyste10	Buy	WEB		1804	23.594	42,581.62	0.00	TMC	0.010000	18.04	0.00	USD	1.0000000	000009	6/6/2017	48728
1131						42,581.62	0.00	0.00	18.04		0.00	USD	1.0000000	42,581.62	6/9/2017	
2nyste10	Buy	WEB		1489	23.834	35,504.16	0.00	TMC	0.010000	14.89	0.00	USD	1.0000000	000009	6/8/2017	49112
1131						35,504.16	0.00	0.00	14.89		0.00	USD	1.0000000	35,504.16	6/13/2017	
2nyste10	Buy	WEB		547	24.389	13,346.36	0.00	TMC	0.010000	5.47	0.00	USD	1.0000000	000009	6/9/2017	49269
1131						13,346.36	0.00	0.00	5.47		0.00	USD	1.0000000	13,346.36	6/14/2017	
2nyste10	Buy	WEB		1016	23.702	24,091.09	0.00	TMC	0.010000	10.16	0.00	USD	1.0000000	000009	6/12/2017	49725
1131						24,091.09	0.00	0.00	10.16		0.00	USD	1.0000000	24,091.09	6/15/2017	
2nyste10	Buy	WWW		1061	26.276	27,889.55	0.00	TMC	0.010000	10.61	0.00	USD	1.0000000	000009	6/23/2017	51601
1131						27,889.55	0.00	0.00	10.61		0.00	USD	1.0000000	27,889.55	6/28/2017	
2nyste10	Buy	WWW		5852	26.574	155,568.40	0.00	TMC	0.010000	58.52	0.00	USD	1.0000000	000009	6/26/2017	51767
1131						155,568.40	0.00	0.00	58.52		0.00	USD	1.0000000	155,568.40	6/29/2017	
2nyste10	Income	000009	SABRA HEALTH CARE REIT	3191.03	0.00	3,191.03	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/31/2017	47534
1131			SBRA	Div Accrued for SBRA		3,191.03	0.00	0.00	0.00		0.00	USD	1.0000000	3,191.03	5/31/2017	
2nyste10	Income	000009	BLACK HILLS CORP	1683.88	0.00	1,683.88	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/1/2017	47748
1131			BKH	Div Accrued for BKH		1,683.88	0.00	0.00	0.00		0.00	USD	1.0000000	1,683.88	6/1/2017	

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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	BRYN MAWR BK CORP	2147.04	0.00	2,147.04	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/1/2017	47768
1131			BMTC	Div Accrued for BMTC		2,147.04	0.00	0.00	0.00		0.00	USD	1.0000000	2,147.04	6/1/2017	
2nyste10	Income	000009	NATIONAL CINEMEDIA	930.82	0.00	930.82	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/1/2017	47801
1131			NCMI	Div Accrued for NCMI		930.82	0.00	0.00	0.00		0.00	USD	1.0000000	930.82	6/1/2017	
2nyste10	Income	000009	SELECTIVE INS GROUP	1254.24	0.00	1,254.24	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/1/2017	47848
1131			SIGI	Div Accrued for SIGI		1,254.24	0.00	0.00	0.00		0.00	USD	1.0000000	1,254.24	6/1/2017	
2nyste10	Income	000009	SENSIENT TECH CORP	1314.9	0.00	1,314.90	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/1/2017	47867
1131			SXT	Div Accrued for SXT		1,314.90	0.00	0.00	0.00		0.00	USD	1.0000000	1,314.90	6/1/2017	
2nyste10	Income	000009	TIMKEN CO	2563.65	0.00	2,563.65	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/1/2017	47874
1131			TKR	Div Accrued for TKR		2,563.65	0.00	0.00	0.00		0.00	USD	1.0000000	2,563.65	6/1/2017	
2nyste10	Income	000009	HEARTLAND FINL USA INC	408.43	0.00	408.43	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/2/2017	48190
1131			HTLF	Div Accrued for HTLF		408.43	0.00	0.00	0.00		0.00	USD	1.0000000	408.43	6/2/2017	
2nyste10	Income	000009	MATERION CORP	947.6	0.00	947.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/2/2017	48232
1131			MTRN	Div Accrued for MTRN		947.60	0.00	0.00	0.00		0.00	USD	1.0000000	947.60	6/2/2017	
2nyste10	Income	000009	TETRA TECH INC NEW	860.4	0.00	860.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/2/2017	48253
1131			TTEK	Div Accrued for TTEK		860.40	0.00	0.00	0.00		0.00	USD	1.0000000	860.40	6/2/2017	
2nyste10	Income	000009		664.72	0.00	664.72	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/1/2017	48318
1131				Interest Received		664.72	0.00	0.00	0.00		0.00	USD	1.0000000	664.72	6/1/2017	
2nyste10	Income	000009	DELUXE CORP	2094	0.00	2,094.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/5/2017	48417
1131			DLX	Div Accrued for DLX		2,094.00	0.00	0.00	0.00		0.00	USD	1.0000000	2,094.00	6/5/2017	
2nyste10	Income	000009	FIDELITY & GUAR	426.08	0.00	426.08	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/5/2017	48422
1131			FGL	Div Accrued for FGL		426.08	0.00	0.00	0.00		0.00	USD	1.0000000	426.08	6/5/2017	
2nyste10	Income	000009	MKS INSTRUMENT INC	1146.6	0.00	1,146.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/9/2017	49168
1131			MKSI	Div Accrued for MKSI		1,146.60	0.00	0.00	0.00		0.00	USD	1.0000000	1,146.60	6/9/2017	
2nyste10	Income	000009	TOWER INTERNATIONAL, INC	1490.61	0.00	1,490.61	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/9/2017	49190
1131			TOWR	Div Accrued for TOWR		1,490.61	0.00	0.00	0.00		0.00	USD	1.0000000	1,490.61	6/9/2017	

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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	STATE BANK & TRUST	2250.92	0.00	2,250.92	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/13/2017	49803
1131			STBZ	Div Accrued for STBZ		2,250.92	0.00	0.00	0.00		0.00	USD	1.0000000	2,250.92	6/13/2017	
2nyste10	Income	000009	CASS INFORMATION SYSTEMS	565.8	0.00	565.80	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/15/2017	49958
1131			CASS	Div Accrued for CASS		565.80	0.00	0.00	0.00		0.00	USD	1.0000000	565.80	6/15/2017	
2nyste10	Income	000009	ENTERCOM COMM CORP CL A	1468.5	0.00	1,468.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/15/2017	49997
1131			ETM	Div Accrued for ETM		1,468.50	0.00	0.00	0.00		0.00	USD	1.0000000	1,468.50	6/15/2017	
2nyste10	Income	000009	FIRST AMERICAN FINANCIAL	3046.4	0.00	3,046.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/15/2017	50016
1131			FAF	Div Accrued for FAF		3,046.40	0.00	0.00	0.00		0.00	USD	1.0000000	3,046.40	6/15/2017	
2nyste10	Income	000009	FNB CORP	5592.72	0.00	5,592.72	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/15/2017	50026
1131			FNB	Div Accrued for FNB		5,592.72	0.00	0.00	0.00		0.00	USD	1.0000000	5,592.72	6/15/2017	
2nyste10	Income	000009	INDEPENDENCE REALTY TRUST, INC.	1147.38	0.00	1,147.38	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/15/2017	50088
1131			IRT	Div Accrued for IRT		1,147.38	0.00	0.00	0.00		0.00	USD	1.0000000	1,147.38	6/15/2017	
2nyste10	Income	000009	MEREDITH CORP	2895.88	0.00	2,895.88	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/15/2017	50097
1131			MDP	Div Accrued for MDP		2,895.88	0.00	0.00	0.00		0.00	USD	1.0000000	2,895.88	6/15/2017	
2nyste10	Income	000009	OFFICE DEPOT INC	2223.4	0.00	2,223.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/15/2017	50158
1131			ODP	Div Accrued for ODP		2,223.40	0.00	0.00	0.00		0.00	USD	1.0000000	2,223.40	6/15/2017	
2nyste10	Income	000009	PROGRESS SOFTWARE CORP	801.63	0.00	801.63	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/15/2017	50193
1131			PRGS	Div Accrued for PRGS		801.63	0.00	0.00	0.00		0.00	USD	1.0000000	801.63	6/15/2017	
2nyste10	Income	000009	PRIMERICA	619.4	0.00	619.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/15/2017	50196
1131			PRI	Div Accrued for PRI		619.40	0.00	0.00	0.00		0.00	USD	1.0000000	619.40	6/15/2017	
2nyste10	Income	000009	SINCLAIR BROADCAST GRP CL A	2407.68	0.00	2,407.68	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/15/2017	50221
1131			SBG1	Div Accrued for SBGI		2,407.68	0.00	0.00	0.00		0.00	USD	1.0000000	2,407.68	6/15/2017	
2nyste10	Income	000009	BROOKS AUTOMATION, INC.	830.6	0.00	830.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/23/2017	51366
1131			BRKS	Div Accrued for BRKS		830.60	0.00	0.00	0.00		0.00	USD	1.0000000	830.60	6/23/2017	
2nyste10	Income	000009	CNO FINANCIAL INC	3106.62	0.00	3,106.62	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/23/2017	51374
1131			CNO	Div Accrued for CNO		3,106.62	0.00	0.00	0.00		0.00	USD	1.0000000	3,106.62	6/23/2017	

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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	GENERAL CABLE CORPORATION	1848.06	0.00	1,848.06	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/30/2017	52560
1131			BGC	Div Accrued for BGC		1,848.06	0.00	0.00	0.00		0.00	USD	1.0000000	1,848.06	6/30/2017	
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	6/30/2017	52625
1131			CLDT	Div Accrued for CLDT		966.13	0.00	0.00	0.00		0.00	USD	1.0000000	966.13	6/30/2017	
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	6/30/2017	52655
1131			CSFL	Div Accrued for CSFL		1,432.68	0.00	0.00	0.00		0.00	USD	1.0000000	1,432.68	6/30/2017	
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	6/30/2017	52689
1131			EFSC	Div Accrued for EFSC		941.93	0.00	0.00	0.00		0.00	USD	1.0000000	941.93	6/30/2017	
2nyste10	Income	000009	HUDSON PACIFIC PROPERTIES, INC.	2728.25	0.00	2,728.25	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/30/2017	52760
1131			HPP	Div Accrued for HPP		2,728.25	0.00	0.00	0.00		0.00	USD	1.0000000	2,728.25	6/30/2017	
2nyste10	Income	000009	NATIONAL STORAGE AFFILIATES TRUST	3906.5	0.00	3,906.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/30/2017	52839
1131			NSA	Div Accrued for NSA		3,906.50	0.00	0.00	0.00		0.00	USD	1.0000000	3,906.50	6/30/2017	
2nyste10	Income	000009	TRICO BANCSHARES	2078.42	0.00	2,078.42	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/30/2017	52943
1131			TCBK	Div Accrued for TCBK		2,078.42	0.00	0.00	0.00		0.00	USD	1.0000000	2,078.42	6/30/2017	
2nyste10	Sell	CLNS		12858	14.43	185,404.46	157,394.89	PEN	0.010000	128.58	0.00	USD	1.0000000	000009	6/26/2017	51761
1131						185,404.46	157,394.89	4.04	128.58		0.00	USD	1.0000000	185,404.46	6/29/2017	
2nyste10	Sell	SAIC		2345	76.718	179,876.11	121,350.47	PEN	0.010000	23.45	0.00	USD	1.0000000	000009	6/6/2017	48726
1131						179,876.11	121,350.47	3.92	23.45		0.00	USD	1.0000000	179,876.11	6/9/2017	
2nyste10	Sell	SAIC		3901	75.941	296,199.20	184,558.85	PEN	0.010000	39.01	0.00	USD	1.0000000	000009	6/7/2017	49010
1131						296,199.20	184,558.85	6.46	39.01		0.00	USD	1.0000000	296,199.20	6/12/2017	
2nyste10	Sell	SUI		1826	89.629	163,641.09	92,122.52	PEN	0.010000	18.26	0.00	USD	1.0000000	000009	6/26/2017	51765
1131						163,641.09	92,122.52	3.57	18.26		0.00	USD	1.0000000	163,641.09	6/29/2017	
2nyste10	Sell	SUI		2782	87.719	244,000.56	139,555.28	PEN	0.010000	27.82	0.00	USD	1.0000000	000009	6/28/2017	52391
1131						244,000.56	139,555.28	5.32	27.82		0.00	USD	1.0000000	244,000.56	7/3/2017	

Transactions Listing

FROM Trade Date 05/31/2017 TO 06/30/2017

						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	SUI		29	87.148	2,526.94	1,454.54	PEN	0.010000	0.29	0.00	USD	1.0000000	000009	6/29/2017	52526
1131						2,526.94	1,454.54	0.06	0.29		0.00	USD	1.0000000	2,526.94	7/5/2017	
2nyste10	Sell	TCBK		141	34.639	4,882.58	3,654.72	SANDLER	0.010000	1.41	0.00	USD	1.0000000	000009	6/22/2017	51215
1131						4,882.58	3,654.72	0.11	1.41		0.00	USD	1.0000000	4,882.58	6/27/2017	
2nyste10	Sell	TCBK		812	34.42	27,940.15	20,754.91	SANDLER	0.010000	8.12	0.00	USD	1.0000000	000009	6/23/2017	51600
1131						27,940.15	20,754.91	0.61	8.12		0.00	USD	1.0000000	27,940.15	6/28/2017	
2nyste10	Sell	TCBK		741	34.454	25,522.59	18,354.50	SANDLER	0.010000	7.41	0.00	USD	1.0000000	000009	6/26/2017	51766
1131						25,522.59	18,354.50	0.56	7.41		0.00	USD	1.0000000	25,522.59	6/29/2017	
2nyste10	Sell	TCBK		1117	34.68	38,725.99	27,667.98	SANDLER	0.010000	11.17	0.00	USD	1.0000000	000009	6/27/2017	52018
1131						38,725.99	27,667.98	0.85	11.17		0.00	USD	1.0000000	38,725.99	6/30/2017	
2nyste10	Sell	TCBK		1124	34.967	39,290.25	27,841.36	SANDLER	0.010000	11.24	0.00	USD	1.0000000	000009	6/28/2017	52392
1131						39,290.25	27,841.36	0.86	11.24		0.00	USD	1.0000000	39,290.25	7/3/2017	
2nyste10	Sell	TCBK		660	35.477	23,407.67	16,348.14	SANDLER	0.010000	6.60	0.00	USD	1.0000000	000009	6/29/2017	53033
1131				Correction from DTC Station		23,407.67	16,348.14	0.55	6.60		0.00	USD	1.0000000	23,407.67	7/5/2017	
2nyste10	Sell	TCBK		597	35.327	21,083.76	14,661.69	SANDLER	0.010000	5.97	0.00	USD	1.0000000	000009	6/30/2017	53505
1131				Correction from DTC Station		21,083.76	14,661.69	0.49	5.97		0.00	USD	1.0000000	21,083.76	7/6/2017	
2nyste10	Sell	TOWR		2597	23.378	60,684.34	61,411.53	SEAPORT	0.010000	25.97	0.00	USD	1.0000000	000009	6/6/2017	49011
1131				Correction from DTC Station		60,684.34	61,411.53	1.32	25.97		0.00	USD	1.0000000	60,684.34	6/9/2017	
2nyste10	Sell	TOWR		2681	23.202	62,177.46	62,785.16	SEAPORT	0.010000	26.81	0.00	USD	1.0000000	000009	6/7/2017	49012
1131						62,177.46	62,785.16	1.36	26.81		0.00	USD	1.0000000	62,177.46	6/12/2017	

Portfolio Holdings

Back Office

Global Portfolio Group - 2SCV, As of: 06/30/2017

Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	36,640,442.17	27,681,989.91	44,294.56
000009	PRINCIPAL CASH	000009	Liquid Assets		350,047.17		0.00
AAWW	ATLAS AIR WORLDWIDE HOLDINGS, INC.	049164205	Industrials	3,674	191,599.10	188,985.75	0.00
ABM	ABM INDS INC	000957100	Industrials	4,909	203,821.68	158,132.46	0.00
AKR	ACADIA REALTY TRUST	004239109	Real Estate	11,370	316,086.00	309,856.12	2,956.20
ASGN	ON ASSIGNMENT INC	682159108	Industrials	3,957	214,271.55	150,573.89	0.00
ASTE	ASTEC INDS INC	046224101	Industrials	5,923	328,785.73	252,810.84	0.00
BANR	BANNER CORP	06652V208	Financials	10,697	609,942.94	235,784.39	0.00
BAS	BASIC ENERGY SERVICES, INC.	06985P209	Energy	5,661	140,958.90	187,545.93	0.00
BGC	GENERAL CABLE CORPORATION	369300108	Industrials	10,267	167,865.45	179,808.10	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	3,784	255,306.48	161,930.34	0.00
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	9,312	494,187.84	304,398.13	0.00
BMTC	BRYN MAWR BK CORP	117665109	Financials	10,224	434,520.00	314,025.71	0.00
BPFH	BOSTON PRIVATE FINANCIAL HOLDINGS	101119105	Financials	11,008	168,972.80	183,000.66	0.00
BRKS	BROOKS AUTOMATION, INC.	114340102	Info. Technology	8,306	180,157.14	182,059.50	0.00
CACI	CACI INTERNATIONAL INC CLASS A	127190304	Info. Technology	2,934	366,896.70	364,120.84	0.00
CASS	CASS INFORMATION SYSTEMS	14808P109	Info. Technology	2,460	161,474.40	169,975.02	0.00
CBZ	CBIZ INC	124805102	Industrials	32,127	481,905.00	288,491.97	0.00
CLDT	CHATHAM LODGING TRUST	16208T102	Real Estate	8,783	176,450.47	186,177.01	966.13
CLNS	COLONY NORTHSTA	19625W104	Real Estate	24,894	350,756.46	244,019.18	6,721.38
CNDT	CONDUENT INC	206787103	Info. Technology	12,225	194,866.50	205,079.32	0.00
CNO	CNO FINANCIAL INC	12621E103	Financials	34,518	720,735.84	369,638.90	0.00
COR	CORESITE REALTY CORP	21870Q105	Real Estate	6,104	631,947.12	146,848.08	5,493.60

Portfolio Holdings

Back Office

Global Portfolio Group - 2SCV, As of: 06/30/2017

Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
COWN	COWEN GROUP, INC. CLASS A	223622606	Financials	11,849	192,546.25	189,349.64	0.00
CPE	CALLON PETE CO DEL	13123X102	Energy	25,344	268,899.84	196,400.79	0.00
CPK	CHESAPEAKE UTILITIES CORP.	165303108	Utilities	5,255	393,862.25	198,893.75	1,707.88
CPN	CALPINE	131347304	Utilities	14,823	200,555.19	170,494.14	0.00
CRZO	CARRIZO OIL & GAS	144577103	Energy	7,471	130,144.82	165,844.46	0.00
CSFL	CENTERSTATE BANKS INC	15201P109	Financials	23,878	593,607.08	337,613.68	0.00
CY	CYPRESS SEMICONDUCTOR	232806109	Info. Technology	32,349	441,563.85	216,762.38	3,558.39
DLX	DELUXE CORP	248019101	Industrials	6,980	483,155.60	384,106.79	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	8,563	349,370.40	377,034.21	0.00
EME	EMCOR GROUP INC	29084Q100	Industrials	4,417	288,783.46	154,057.50	0.00
ESL	ESTERLINE TECHNOLOGIES	297425100	Industrials	4,246	402,520.80	294,914.64	0.00
ETM	ENTERCOM COMM CORP CL A	293639100	Cons. Discretionary	19,580	202,653.00	227,588.89	0.00
EVHC	ENVISION HEALTHCARE	29414D100	Health Care	3,561	223,167.87	234,670.54	0.00
FAF	FIRST AMERICAN FINANCIAL	31847R102	Financials	8,960	400,422.40	372,834.16	0.00
FGL	FIDELITY & GUAR	315785105	Financials	6,555	203,532.75	182,944.81	0.00
FIBK	FIRST INTERSTATE BANCSYSTEM	32055Y201	Financials	9,754	362,848.80	390,604.02	0.00
FNB	FNB CORP	302520101	Financials	46,606	659,940.96	553,519.06	0.00
FOE	FERRO CORP	315405100	Materials	21,736	397,551.44	293,657.56	0.00
FSB	FRANKLIN FINANCIAL NETWORK, INC.	35352P104	Financials	13,621	561,866.25	536,115.91	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	5,289	270,320.79	279,555.94	0.00
GBNK	GUARANTY BANCORP	40075T607	Financials	8,423	229,105.60	174,818.31	0.00
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	18,398	459,030.10	371,315.53	0.00
GNBC	GREEN BANCORP, INC.	39260X100	Financials	21,292	413,064.80	372,192.10	0.00
HFWA	HERITAGE FINANCIAL CORP	42722X106	Financials	6,974	184,811.00	101,945.78	0.00

Portfolio Holdings

Back Office

Global Portfolio Group - 2SCV, As of: 06/30/2017

Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
HOPE	HOPE BANCORP, INC.	43940T109	Financials	19,262	359,236.30	361,883.43	0.00
HPP	HUDSON PACIFIC PROPERTIES, INC.	444097109	Real Estate	10,913	373,115.47	223,986.71	0.00
HTBK	HERITAGE COMMERCE CORP	426927109	Financials	17,385	239,565.30	108,022.66	0.00
HTLF	HEARTLAND FINL USA INC	42234Q102	Financials	3,713	174,882.30	126,416.66	0.00
IBKC	IBERIABANK CORP	450828108	Financials	7,461	608,071.50	430,945.14	2,685.96
IDA	IDACORP INC	451107106	Utilities	4,247	362,481.45	272,574.23	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	36,646	361,696.02	354,898.38	1,592.22
KAI	KADANT INC	48282T104	Industrials	5,888	442,777.60	242,265.10	0.00
KALU	KAISER ALUMINUM CORP	483007704	Materials	3,010	266,445.20	187,386.73	0.00
KS	KAPSTONE PAPER & PACKAGING CORP	48562P103	Materials	11,742	242,237.46	143,002.30	1,174.20
LNCE	SNYDERS LANCE INC	833551104	Consumer Staples	7,316	253,279.92	277,289.17	0.00
LTXB	LEGACYTEXAS FINANCIAL GROUP, INC.	52471Y106	Financials	8,508	324,410.04	320,326.43	0.00
MDP	MEREDITH CORP	589433101	Cons. Discretionary	5,569	331,077.05	214,769.00	0.00
MKSI	MKS INSTRUMENT INC	55306N104	Info. Technology	6,552	440,949.60	310,260.07	0.00
MOD	MODINE MANUFACTURING CO	607828100	Cons. Discretionary	27,341	452,493.55	411,256.89	0.00
MTRN	MATERION CORP	576690101	Materials	9,476	354,402.40	339,340.18	0.00
MYRG	MYR GROUP INC	55405W104	Industrials	7,398	229,485.96	151,120.49	0.00
NCR	NCR CORP NEW	62886E108	Info. Technology	17,022	695,178.48	427,230.75	0.00
NRE	NORTHSTAR RLTY EUROPE CORP	66706L101	Real Estate	14,211	180,195.48	181,268.35	0.00
NSA	NATIONAL STORAGE AFFILIATES TRUST	637870106	Real Estate	15,025	347,227.75	249,481.47	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Cons. Discretionary	5,445	325,611.00	353,965.06	0.00
ODP	OFFICE DEPOT INC	676220106	Cons. Discretionary	88,936	501,599.04	314,353.35	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	6,772	166,523.48	191,317.12	0.00

Portfolio Holdings

Back Office

Global Portfolio Group - 2SCV, As of: 06/30/2017

Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
PAG	PENSKE AUTOMOTIVE GROUP, INC.	70959W103	Cons. Discretionary	4,080	179,152.80	180,326.62	0.00
PDCE	PDC ENERGY	69327R101	Energy	6,040	260,384.40	216,153.66	0.00
PFBC	PREFERRED BANK	740367404	Financials	5,676	303,495.72	307,072.87	0.00
PGNX	PROGENICS PHARMA INC	743187106	Health Care	51,595	350,330.05	266,569.32	0.00
PLAB	PHOTRONICS INC	719405102	Info. Technology	15,785	148,379.00	159,468.44	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	3,366	176,950.62	126,360.28	0.00
PMC	PHARMERICA	71714F104	Health Care	9,623	252,603.75	248,573.68	0.00
POR	PORTLAND GENERAL	736508847	Utilities	5,592	255,498.48	222,408.55	1,901.28
PPBI	PACIFIC PREMIER BANCORP	69478X105	Financials	17,423	642,908.70	377,891.88	0.00
PRGS	PROGRESS SOFTWARE CORP	743312100	Info. Technology	6,413	198,097.57	125,276.52	0.00
PRI	PRIMERICA	74164M108	Financials	3,260	246,945.00	183,123.66	0.00
PRXL	PAREXEL INTL CORP	699462107	Health Care	2,433	211,452.03	167,461.19	0.00
REI	RING ENERGY, INC.	76680V108	Energy	41,785	543,205.00	367,203.21	0.00
REN	RESOLUTE ENERGY CORP	76116A306	Energy	4,351	129,529.27	183,840.63	0.00
REXR	REXFORD INDUSTRIAL REALTY	76169C100	Real Estate	16,139	442,854.16	267,973.11	2,340.15
ROCK	GIBRALTAR INDS INC	374689107	Industrials	10,979	391,401.35	245,931.69	0.00
RRGB	Red Robin Gourmet Burgers, Inc.	75689M101	Cons. Discretionary	3,335	217,608.75	187,510.26	0.00
SBGI	SINCLAIR BROADCAST GRP CL A	829226109	Cons. Discretionary	13,376	440,070.40	372,831.29	0.00
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	7,421	178,846.10	150,099.21	0.00
SF	STIFEL FINANCIAL CORP	860630102	Financials	3,521	161,895.58	183,706.76	0.00
SFR	COLONY STARWOOD HOMES	19625X102	Real Estate	5,359	183,867.29	181,617.58	0.00
SIGI	SELECTIVE INS GROUP	816300107	Financials	7,839	392,341.95	277,461.33	0.00
SIMO	SILICON MOTION TECHNOLOGY CORP	82706C108	Info. Technology	5,325	256,824.75	151,994.67	0.00
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	9,596	327,895.32	307,950.10	2,614.91

Portfolio Holdings

Back Office

Global Portfolio Group - 2SCV, As of: 06/30/2017

Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
SKYW	SKYWEST INC	830879102	Industrials	16,433	576,798.30	214,976.37	1,314.64
SNV	SYNOVUS FINL CORP	87161C501	Financials	12,126	536,454.24	236,581.01	1,818.90
SPN	SUPERIOR ENERGY SERVICES	868157108	Energy	20,922	218,216.46	386,948.74	0.00
SR	SPIRE, INC	84857L101	Utilities	4,082	284,719.50	163,137.80	2,143.05
SRG	SERITAGE GROWTH PROPERTIES	81752R100	Real Estate	3,326	139,525.70	154,799.31	831.50
STBZ	STATE BANK & TRUST	856190103	Financials	16,078	436,035.36	259,498.20	0.00
SUI	SUN COMMUNITIES INC	866674104	Real Estate	0	0.00	0.00	1,883.37
SXT	SENSIENT TECH CORP	81725T100	Materials	4,383	352,962.99	153,192.87	0.00
TCBK	TRICO BANCSHARES	896095106	Financials	7,034	247,245.10	162,626.08	0.00
TKR	TIMKEN CO	887389104	Industrials	9,495	439,143.75	347,633.68	0.00
TMST	TIMKEN STEEL	887399103	Materials	12,985	199,579.45	165,492.90	0.00
TOWR	TOWER INTERNATIONAL, INC	891826109	Cons. Discretionary	8,273	185,728.85	190,708.92	0.00
TTEK	TETRA TECH INC NEW	88162G103	Industrials	8,604	393,633.00	227,538.14	0.00
UCBI	UNITED CMNTY BKS GA CAP STK	90984P303	Financials	24,178	672,148.40	273,088.29	2,176.02
USNA	USANA HEALTH SCIENCES	90328M107	Consumer Staples	4,397	281,847.70	293,443.46	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	6,920	281,644.00	209,731.16	0.00
WEB	WEB.COM GROUP INC	94733A104	Info. Technology	11,588	293,176.40	266,232.19	0.00
WTFC	WINTRUST FINL CORP	97650W108	Financials	6,902	527,588.88	230,192.76	0.00
WWW	WOLVERINE WORLD WIDE, INC.	978097103	Cons. Discretionary	6,913	193,633.13	183,457.95	414.78