

PERFORMANCE RETURNS FOR TOTAL

2nyste10 - New York State Teachers Retirement

From 06/30/2017 to 07/31/2017

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 07/31/2017
Total Portfolio	1.14	1.14	1.11	16.04	9.26	8.95	10.71	15.58	12.38					12.31	1.14
Total Equities	1.15	1.15	1.19											1.19	1.15
Total Cash	0.10	0.10	3.10											3.10	0.10
Russell 2000 Value	0.63	0.63	1.18	19.21	12.19	9.50	9.17	13.76	11.51	12.49	13.41	9.00	6.94	11.33	0.63

PERFORMANCE RETURNS FOR TOTAL

2nyste10 - New York State Teachers Retirement

From 06/30/2017 to 07/31/2017

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 07/31/2017
Total Portfolio	1.14	1.14	0.96	15.57	8.90	8.50	10.22	15.05	11.85					11.78	1.14
Total Equities	1.15	1.15	1.19											1.19	1.15
Total Cash	0.10	0.10	3.10											3.10	0.10
Russell 2000 Value	0.63	0.63	1.18	19.21	12.19	9.50	9.17	13.76	11.51	12.49	13.41	9.00	6.94	11.33	0.63

Transactions Listing

8/8/2017

FROM Trade Date 06/30/2017 TO 07/31/2017

						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		832	57.488	47,838.67	0.00	SEAPORT	0.010000	8.32	0.00	USD	1.0000000	000009	7/11/2017	55177
1131						47,838.67	0.00	0.00	8.32		0.00	USD	1.0000000	47,838.67	7/14/2017	
2nyste10	Buy	AAWW		1996	58.206	116,198.34	0.00	SEAPORT	0.010000	19.96	0.00	USD	1.0000000	000009	7/12/2017	55861
1131						116,198.34	0.00	0.00	19.96		0.00	USD	1.0000000	116,198.34	7/17/2017	
2nyste10	Buy	BABY		1716	37.951	65,140.73	0.00	RAJA	0.010000	17.16	0.00	USD	1.0000000	000009	7/18/2017	57294
1131						65,140.73	0.00	0.00	17.16		0.00	USD	1.0000000	65,140.73	7/21/2017	
2nyste10	Buy	BABY		1433	38.616	55,350.77	0.00	RAJA	0.010000	14.33	0.00	USD	1.0000000	000009	7/19/2017	57878
1131						55,350.77	0.00	0.00	14.33		0.00	USD	1.0000000	55,350.77	7/24/2017	
2nyste10	Buy	BABY		782	38.949	30,466.25	0.00	RAJA	0.010000	7.82	0.00	USD	1.0000000	000009	7/20/2017	59898
1131						30,466.25	0.00	0.00	7.82		0.00	USD	1.0000000	30,466.25	7/25/2017	
2nyste10	Buy	BABY		989	39.009	38,589.40	0.00	RAJA	0.010000	9.89	0.00	USD	1.0000000	000009	7/21/2017	60004
1131						38,589.40	0.00	0.00	9.89		0.00	USD	1.0000000	38,589.40	7/26/2017	
2nyste10	Buy	BRKS		1630	24.232	39,513.65	0.00	TMC	0.010000	16.30	0.00	USD	1.0000000	000009	7/11/2017	55178
1131						39,513.65	0.00	0.00	16.30		0.00	USD	1.0000000	39,513.65	7/14/2017	
2nyste10	Buy	BRKS		1647	24.661	40,632.31	0.00	TMC	0.010000	16.47	0.00	USD	1.0000000	000009	7/12/2017	55862
1131						40,632.31	0.00	0.00	16.47		0.00	USD	1.0000000	40,632.31	7/17/2017	
2nyste10	Buy	CPN		6100	13.256	80,920.16	0.00	LOOP	0.010000	61.00	0.00	USD	1.0000000	000009	7/11/2017	55179
1131						80,920.16	0.00	0.00	61.00		0.00	USD	1.0000000	80,920.16	7/14/2017	
2nyste10	Buy	HYH		2028	39.003	79,117.76	0.00	RAJA	0.010000	20.28	0.00	USD	1.0000000	000009	7/7/2017	54523
1131						79,117.76	0.00	0.00	20.28		0.00	USD	1.0000000	79,117.76	7/12/2017	
2nyste10	Buy	HYH		1264	39.113	49,450.97	0.00	RAJA	0.010000	12.64	0.00	USD	1.0000000	000009	7/10/2017	54765
1131						49,450.97	0.00	0.00	12.64		0.00	USD	1.0000000	49,450.97	7/13/2017	
2nyste10	Buy	HYH		1444	39.04	56,388.63	0.00	RAJA	0.010000	14.44	0.00	USD	1.0000000	000009	7/11/2017	55180
1131						56,388.63	0.00	0.00	14.44		0.00	USD	1.0000000	56,388.63	7/14/2017	
2nyste10	Buy	KND		3609	11.803	42,631.31	0.00	RAJA	0.010000	36.09	0.00	USD	1.0000000	000009	7/3/2017	53503
1131						42,631.31	0.00	0.00	36.09		0.00	USD	1.0000000	42,631.31	7/7/2017	
2nyste10	Buy	KND		8510	11.442	97,459.92	0.00	RAJA	0.010000	85.10	0.00	USD	1.0000000	000009	7/5/2017	53858
1131						97,459.92	0.00	0.00	85.10		0.00	USD	1.0000000	97,459.92	7/10/2017	
2nyste10	Buy	KND		3610	11.046	39,911.08	0.00	RAJA	0.010000	36.10	0.00	USD	1.0000000	000009	7/6/2017	54253
1131						39,911.08	0.00	0.00	36.10		0.00	USD	1.0000000	39,911.08	7/11/2017	
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	LTXB		352	38.868	13,684.88	0.00	SANDLER	0.010000	3.52	0.00	USD	1.0000000	000009	7/3/2017	53504
1131						13,684.88	0.00	0.00	3.52		0.00	USD	1.0000000	13,684.88	7/7/2017	
2nyste10	Buy	LTXB		176	38.92	6,851.73	0.00	SANDLER	0.010000	1.76	0.00	USD	1.0000000	000009	7/5/2017	53859
1131						6,851.73	0.00	0.00	1.76		0.00	USD	1.0000000	6,851.73	7/10/2017	
2nyste10	Buy	LTXB		437	38.344	16,760.57	0.00	SANDLER	0.010000	4.37	0.00	USD	1.0000000	000009	7/6/2017	54254
1131						16,760.57	0.00	0.00	4.37		0.00	USD	1.0000000	16,760.57	7/11/2017	
2nyste10	Buy	REI		4401	12.50	55,012.50	0.00	SEAPORT	0.000000	0.00	0.00	USD	1.0000000	000009	7/18/2017	57295
1131						55,012.50	0.00	0.00	0.00		0.00	USD	1.0000000	55,012.50	7/21/2017	
2nyste10	Buy	TBK		397	27.50	10,917.50	0.00	SANDLER	0.000000	0.00	0.00	USD	1.0000000	000009	7/27/2017	61066
1131						10,917.50	0.00	0.00	0.00		0.00	USD	1.0000000	10,917.50	8/1/2017	
2nyste10	Buy	TBK		4169	27.919	116,434.75	0.00	SANDLER	0.010000	41.69	0.00	USD	1.0000000	000009	7/27/2017	61067
1131						116,434.75	0.00	0.00	41.69		0.00	USD	1.0000000	116,434.75	8/1/2017	
2nyste10	Buy	TBK		1259	28.143	35,444.38	0.00	SANDLER	0.010000	12.59	0.00	USD	1.0000000	000009	7/28/2017	61334
1131						35,444.38	0.00	0.00	12.59		0.00	USD	1.0000000	35,444.38	8/2/2017	
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	Income	000009	SYNOVUS FINL CORP	1818.9	0.00	1,818.90	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/3/2017	53240
1131			SNV	Div Accrued for SNV		1,818.90	0.00	0.00	0.00		0.00	USD	1.0000000	1,818.90	7/3/2017	
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	7/5/2017	53553
1131			CPK	Div Accrued for CPK		1,707.88	0.00	0.00	0.00		0.00	USD	1.0000000	1,707.88	7/5/2017	
2nyste10	Income	000009	SOUTH JERSEY INDS INC	2614.91	0.00	2,614.91	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/5/2017	53573
1131			SJI	Div Accrued for SJI		2,614.91	0.00	0.00	0.00		0.00	USD	1.0000000	2,614.91	7/5/2017	
2nyste10	Income	000009	SPIRE, INC	2143.05	0.00	2,143.05	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/5/2017	53593
1131			SR	Div Accrued for SR		2,143.05	0.00	0.00	0.00		0.00	USD	1.0000000	2,143.05	7/5/2017	
2nyste10	Income	000009	UNITED CMNTY BKS GA CAP STK	2176.02	0.00	2,176.02	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/5/2017	53626
1131			UCBI	Div Accrued for UCBI		2,176.02	0.00	0.00	0.00		0.00	USD	1.0000000	2,176.02	7/5/2017	
2nyste10	Income	000009		484.17	0.00	484.17	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/3/2017	53754
1131				Interest Received		484.17	0.00	0.00	0.00		0.00	USD	1.0000000	484.17	7/3/2017	
2nyste10	Income	000009	SKYWEST INC	1314.64	0.00	1,314.64	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/7/2017	54299
1131			SKYW	Div Accrued for SKYW		1,314.64	0.00	0.00	0.00		0.00	USD	1.0000000	1,314.64	7/7/2017	
2nyste10	Income	000009	KAPSTONE PAPER & PACKAGING CORP	1174.2	0.00	1,174.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/12/2017	55362
1131			KS	Div Accrued for KS		1,174.20	0.00	0.00	0.00		0.00	USD	1.0000000	1,174.20	7/12/2017	
2nyste10	Income	000009	SERITAGE GROWTH PROPERTIES	831.5	0.00	831.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/13/2017	55939
1131			SRG	Div Accrued for SRG		831.50	0.00	0.00	0.00		0.00	USD	1.0000000	831.50	7/13/2017	
2nyste10	Income	000009	ACADIA REALTY TRUST	2956.2	0.00	2,956.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/14/2017	56101
1131			AKR	Div Accrued for AKR		2,956.20	0.00	0.00	0.00		0.00	USD	1.0000000	2,956.20	7/14/2017	
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	7/17/2017	56783
1131			POR	Div Accrued for POR		1,901.28	0.00	0.00	0.00		0.00	USD	1.0000000	1,901.28	7/17/2017	
2nyste10	Income	000009	BANNER CORP	10697	0.00	10,697.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/18/2017	57102
1131			BANR	Div Accrued for BANR		10,697.00	0.00	0.00	0.00		0.00	USD	1.0000000	10,697.00	7/18/2017	
2nyste10	Income	000009	COLONY NORTHSTA	6721.38	0.00	6,721.38	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/17/2017	58278
1131			CLNS	Div Accrued for CLNS		6,721.38	0.00	0.00	0.00		0.00	USD	1.0000000	6,721.38	7/17/2017	
2nyste10	Income	000009	CORESITE REALTY CORP	5493.6	0.00	5,493.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/17/2017	58325
1131			COR	Div Accrued for COR		5,493.60	0.00	0.00	0.00		0.00	USD	1.0000000	5,493.60	7/17/2017	
2nyste10	Income	000009	INDEPENDENCE REALTY TRUST, INC.	1592.22	0.00	1,592.22	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/17/2017	58715
1131			IRT	Div Accrued for IRT		1,592.22	0.00	0.00	0.00		0.00	USD	1.0000000	1,592.22	7/17/2017	

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	7/20/2017	58793
1131			CY	Div Accrued for CY		3,558.39	0.00	0.00	0.00		0.00	USD	1.0000000	3,558.39	7/20/2017	
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	7/17/2017	59175
1131			REXR	Div Accrued for REXR		2,340.16	0.00	0.00	0.00		0.00	USD	1.0000000	2,340.16	7/17/2017	
2nyste10	Income	000009	SUN COMMUNITIES INC	1883.37	0.00	1,883.37	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/17/2017	59546
1131			SUI	Div Accrued for SUI		1,883.37	0.00	0.00	0.00		0.00	USD	1.0000000	1,883.37	7/17/2017	
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	7/18/2017	59640
1131			BANR	Div Accrued for BANR		2,674.25	0.00	0.00	0.00		0.00	USD	1.0000000	2,674.25	7/18/2017	
2nyste10	Income	000009	PREFERRED BANK	1135.2	0.00	1,135.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/21/2017	59947
1131			PFBC	Div Accrued for PFBC		1,135.20	0.00	0.00	0.00		0.00	USD	1.0000000	1,135.20	7/21/2017	
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	7/28/2017	61135
1131			CLDT	Div Accrued for CLDT		966.13	0.00	0.00	0.00		0.00	USD	1.0000000	966.13	7/28/2017	
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	7/28/2017	61167
1131			EME	Div Accrued for EME		353.36	0.00	0.00	0.00		0.00	USD	1.0000000	353.36	7/28/2017	
2nyste10	Income	000009	IBERIABANK CORP	2685.96	0.00	2,685.96	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/28/2017	61192
1131			IBKC	Div Accrued for IBKC		2,685.96	0.00	0.00	0.00		0.00	USD	1.0000000	2,685.96	7/28/2017	
2nyste10	Sell	DLX		917	69.261	63,501.24	60,358.25	SEAPORT	0.010000	9.17	0.00	USD	1.0000000	000009	7/3/2017	53856
1131				Correction from DTC Station		63,501.24	60,358.25	1.47	9.17		0.00	USD	1.0000000	63,501.24	7/7/2017	
2nyste10	Sell	DLX		2092	68.338	142,938.67	113,654.22	SEAPORT	0.010000	20.92	0.00	USD	1.0000000	000009	7/5/2017	54170
1131				Correction from DTC Station		142,938.67	113,654.22	3.30	20.92		0.00	USD	1.0000000	142,938.67	7/10/2017	
2nyste10	Sell	EVHC		2439	58.124	141,737.25	161,282.11	LOOP	0.010000	24.39	0.00	USD	1.0000000	000009	7/26/2017	60333
1131						141,737.25	161,282.11	3.28	24.39		0.00	USD	1.0000000	141,737.25	7/31/2017	
2nyste10	Sell	EVHC		1122	57.172	64,134.72	73,388.43	LOOP	0.010000	11.22	0.00	USD	1.0000000	000009	7/27/2017	61064
1131						64,134.72	73,388.43	1.49	11.22		0.00	USD	1.0000000	64,134.72	8/1/2017	
2nyste10	Sell	SIMO		1924	43.08	82,865.54	54,917.89	PEN	0.010000	19.24	0.00	USD	1.0000000	000009	7/11/2017	55181
1131						82,865.54	54,917.89	1.91	19.24		0.00	USD	1.0000000	82,865.54	7/14/2017	
2nyste10	Sell	SIMO		3401	42.314	143,871.90	97,076.78	PEN	0.010000	34.01	0.00	USD	1.0000000	000009	7/12/2017	55863
1131						143,871.90	97,076.78	3.32	34.01		0.00	USD	1.0000000	143,871.90	7/17/2017	
2nyste10	Sell	SKYW		4204	36.916	155,147.97	65,632.50	TMC	0.010000	42.04	0.00	USD	1.0000000	000009	7/12/2017	55864
1131						155,147.97	65,632.50	3.59	42.04		0.00	USD	1.0000000	155,147.97	7/17/2017	
2nyste10	Sell	SKYW		1092	36.793	40,166.54	13,473.42	TMC	0.010000	10.92	0.00	USD	1.0000000	000009	7/13/2017	56049
1131						40,166.54	13,473.42	0.93	10.92		0.00	USD	1.0000000	40,166.54	7/18/2017	
2nyste10	Sell	SKYW		1091	36.625	39,946.14	13,457.73	TMC	0.010000	10.91	0.00	USD	1.0000000	000009	7/14/2017	56361
1131						39,946.14	13,457.73	0.93	10.91		0.00	USD	1.0000000	39,946.14	7/19/2017	

2nyste10	Sell	SNV	2646	43.53	115,150.99	65,459.59	TMC	0.010000	26.46	0.00	USD	1.0000000	000009	7/27/2017	61065
1131					115,150.99	65,459.59	2.67	26.46		0.00	USD	1.0000000	115,150.99	8/1/2017	
2nyste10	Sell	SNV	482	43.034	20,737.04	9,321.36	TMC	0.010000	4.82	0.00	USD	1.0000000	000009	7/28/2017	61333
1131					20,737.04	9,321.36	0.48	4.82		0.00	USD	1.0000000	20,737.04	8/2/2017	
2nyste10	Sell	SXT	945	81.77	77,261.04	33,029.26	PEN	0.010000	9.45	0.00	USD	1.0000000	000009	7/18/2017	57296
1131					77,261.04	33,029.26	1.78	9.45		0.00	USD	1.0000000	77,261.04	7/21/2017	
2nyste10	Sell	SXT	685	81.925	56,110.27	23,941.85	PEN	0.010000	6.85	0.00	USD	1.0000000	000009	7/19/2017	57879
1131					56,110.27	23,941.85	1.30	6.85		0.00	USD	1.0000000	56,110.27	7/24/2017	
2nyste10	Sell	SXT	593	81.356	48,237.13	20,726.30	PEN	0.010000	5.93	0.00	USD	1.0000000	000009	7/20/2017	59899
1131					48,237.13	20,726.30	1.11	5.93		0.00	USD	1.0000000	48,237.13	7/25/2017	
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	TCBK	984	36.03	35,442.56	22,750.08	SANDLER	0.010000	9.84	0.00	USD	1.0000000	000009	7/3/2017	53860
1131				Correction from DTC Station	35,442.56	22,750.08	0.82	9.84		0.00	USD	1.0000000	35,442.56	7/7/2017	
2nyste10	Sell	TCBK	379	35.605	13,490.11	8,762.48	SANDLER	0.010000	3.79	0.00	USD	1.0000000	000009	7/5/2017	54171
1131				Correction from DTC Station	13,490.11	8,762.48	0.32	3.79		0.00	USD	1.0000000	13,490.11	7/10/2017	
2nyste10	Sell	TCBK	643	35.326	22,707.79	14,866.16	SANDLER	0.010000	6.43	0.00	USD	1.0000000	000009	7/6/2017	54524
1131				Correction from DTC Station	22,707.79	14,866.16	0.53	6.43		0.00	USD	1.0000000	22,707.79	7/11/2017	
2nyste10	Sell	TCBK	759	35.603	27,014.76	17,548.08	SANDLER	0.010000	7.59	0.00	USD	1.0000000	000009	7/7/2017	54766
1131				Correction from DTC Station	27,014.76	17,548.08	0.63	7.59		0.00	USD	1.0000000	27,014.76	7/12/2017	
2nyste10	Sell	TCBK	506	35.565	17,990.41	11,698.72	SANDLER	0.010000	5.06	0.00	USD	1.0000000	000009	7/10/2017	54767
1131					17,990.41	11,698.72	0.42	5.06		0.00	USD	1.0000000	17,990.41	7/13/2017	
2nyste10	Sell	TCBK	939	35.205	33,047.34	21,709.68	SANDLER	0.010000	9.39	0.00	USD	1.0000000	000009	7/11/2017	55182
1131					33,047.34	21,709.68	0.77	9.39		0.00	USD	1.0000000	33,047.34	7/14/2017	
2nyste10	Sell	TCBK	921	35.329	32,528.04	21,293.52	SANDLER	0.010000	9.21	0.00	USD	1.0000000	000009	7/12/2017	55865
1131					32,528.04	21,293.52	0.76	9.21		0.00	USD	1.0000000	32,528.04	7/17/2017	
2nyste10	Sell	TCBK	1381	35.242	48,653.57	31,928.72	SANDLER	0.010000	13.81	0.00	USD	1.0000000	000009	7/13/2017	56050
1131					48,653.57	31,928.72	1.13	13.81		0.00	USD	1.0000000	48,653.57	7/18/2017	
2nyste10	Sell	TCBK	522	35.063	18,297.13	12,068.64	SANDLER	0.010000	5.22	0.00	USD	1.0000000	000009	7/14/2017	56362
1131					18,297.13	12,068.64	0.43	5.22		0.00	USD	1.0000000	18,297.13	7/19/2017	
2nyste10	Sell	TKR	2276	46.387	105,550.70	95,342.75	SEAPORT	0.010000	22.76	0.00	USD	1.0000000	000009	7/3/2017	53862
1131				Correction from DTC Station	105,550.70	95,342.75	2.44	22.76		0.00	USD	1.0000000	105,550.70	7/7/2017	
2nyste10	Sell	TKR	3257	46.085	150,061.18	116,399.62	SEAPORT	0.010000	32.57	0.00	USD	1.0000000	000009	7/5/2017	54172

1131	Correction from DTC Station	150,061.18	116,399.62	3.47	32.57	0.00	USD	1.0000000	150,061.18	7/10/2017
------	-----------------------------	------------	------------	------	-------	------	-----	-----------	------------	-----------

Portfolio Holdings

Back Office

Global Portfolio Group - 2SCV, As of: 07/31/2017

Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	37,084,277.65	28,257,715.57	16,464.28
000009	PRINCIPAL CASH	000009	Liquid Assets		971,144.71		0.00
AAWW	ATLAS AIR WORLDWIDE HOLDINGS, INC.	049164205	Industrials	6,502	386,218.80	353,022.76	0.00
ABM	ABM INDS INC	000957100	Industrials	4,909	219,039.58	158,132.46	834.53
AKR	ACADIA REALTY TRUST	004239109	Real Estate	11,370	338,143.80	309,856.12	0.00
ASGN	ON ASSIGNMENT INC	682159108	Industrials	3,957	194,882.25	150,573.89	0.00
ASTE	ASTEC INDS INC	046224101	Industrials	5,923	297,749.21	252,810.84	0.00
BABY	NATUS MEDICAL INCORPORATED	639050103	Health Care	4,920	173,184.00	189,547.15	0.00
BANR	BANNER CORP	06652V208	Financials	10,697	617,965.69	235,784.39	0.00
BAS	BASIC ENERGY SERVICES, INC.	06985P209	Energy	5,661	126,806.40	187,545.93	0.00
BGC	GENERAL CABLE CORPORATION	369300108	Industrials	10,267	198,153.10	179,808.10	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	3,784	263,593.44	161,930.34	0.00
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	9,312	491,487.36	304,398.13	0.00
BMTC	BRYN MAWR BK CORP	117665109	Financials	10,224	434,008.80	314,025.71	2,249.28
BPFH	BOSTON PRIVATE FINANCIAL HOLDINGS	101119105	Financials	11,008	168,972.80	183,000.66	0.00
BRKS	BROOKS AUTOMATION, INC.	114340102	Info. Technology	11,583	284,478.48	262,205.46	0.00

CACI	CACI INTERNATIONAL INC CLASS A	127190304 Info. Technology	2,934	367,043.40	364,120.84	0.00
CASS	CASS INFORMATION SYSTEMS	14808P109 Info. Technology	2,460	162,261.60	169,975.02	0.00
CBZ	CBIZ INC	124805102 Industrials	32,127	477,085.95	288,491.97	0.00
CLDT	CHATHAM LODGING TRUST	16208T102 Real Estate	8,783	181,632.44	186,177.01	966.13
CLNS	COLONY NORTHSTA	19625W104 Real Estate	24,894	364,448.16	244,019.18	0.00
CNDT	CONDUENT INC	206787103 Info. Technology	12,225	201,834.75	205,079.32	0.00
CNO	CNO FINANCIAL INC	12621E103 Financials	34,518	789,771.84	369,638.90	0.00
COR	CORESITE REALTY CORP	21870Q105 Real Estate	6,104	662,772.32	146,848.08	0.00
COWN	COWEN GROUP, INC. CLASS A	223622606 Financials	11,849	189,584.00	189,349.64	0.00
CPE	CALLON PETE CO DEL	13123X102 Energy	25,344	286,894.08	196,400.79	0.00
CPK	CHESAPEAKE UTILITIES CORP.	165303108 Utilities	5,255	405,948.75	198,893.75	0.00
CPN	CALPINE	131347304 Utilities	20,923	300,872.74	251,414.30	0.00
CRZO	CARRIZO OIL & GAS	144577103 Energy	7,471	117,742.96	165,844.46	0.00
CSFL	CENTERSTATE BANKS INC	15201P109 Financials	23,878	596,711.22	337,613.68	0.00
CY	CYPRESS SEMICONDUCTOR	232806109 Info. Technology	32,349	459,355.80	216,762.38	0.00
DLX	DELUXE CORP	248019101 Industrials	3,971	286,706.20	210,094.32	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105 Financials	8,563	338,666.65	377,034.21	0.00

EME	EMCOR GROUP INC	29084Q100 Industrials	4,417	298,147.50	154,057.50	0.00
ESL	ESTERLINE TECHNOLOGIES	297425100 Industrials	4,246	409,739.00	294,914.64	0.00
ETM	ENTERCOM COMM CORP CL A	293639100 Cons. Discretionary	19,580	192,863.00	227,588.89	0.00
FAF	FIRST AMERICAN FINANCIAL	31847R102 Financials	8,960	433,753.60	372,834.16	0.00
FGL	FIDELITY & GUAR	315785105 Financials	6,555	204,188.25	182,944.81	0.00
FIBK	FIRST INTERSTATE BANCSYSTEM	32055Y201 Financials	9,754	356,508.70	390,604.02	2,340.96
FNB	FNB CORP	302520101 Financials	46,606	638,502.20	553,519.06	0.00
FOE	FERRO CORP	315405100 Materials	21,736	418,200.64	293,657.56	0.00
FSB	FRANKLIN FINANCIAL NETWORK, INC.	35352P104 Financials	13,621	470,605.55	536,115.91	0.00
FUL	H.B. FULLER COMPANY	359694106 Materials	5,289	272,489.28	279,555.94	793.35
GBNK	GUARANTY BANCORP	40075T607 Financials	8,423	224,472.95	174,818.31	0.00
GIII	G-III APPAREL GROUP, LTD.	36237H101 Cons. Discretionary	18,398	478,899.94	371,315.53	0.00
GNBC	GREEN BANCORP, INC.	39260X100 Financials	21,292	478,005.40	372,192.10	0.00
HFWA	HERITAGE FINANCIAL CORP	42722X106 Financials	6,974	189,692.80	101,945.78	0.00
HOPE	HOPE BANCORP, INC.	43940T109 Financials	19,262	339,589.06	361,883.43	2,504.06
HPP	HUDSON PACIFIC PROPERTIES, INC.	444097109 Real Estate	10,913	357,073.36	223,986.71	0.00
HTBK	HERITAGE COMMERCE CORP	426927109 Financials	17,385	241,477.65	108,022.66	0.00
HTLF	HEARTLAND FINL USA INC	42234Q102 Financials	3,713	174,882.30	126,416.66	0.00

HYH	HALYARD HEALTH INC	40650V100 Health Care	4,736	190,481.92	184,957.36	0.00
IBKC	IBERIABANK CORP	450828108 Financials	7,461	603,221.85	430,945.14	0.00
IDA	IDACORP INC	451107106 Utilities	4,247	366,770.92	272,574.23	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106 Real Estate	36,646	370,857.52	354,898.38	2,198.76
KAI	KADANT INC	48282T104 Industrials	5,888	459,558.40	242,265.10	1,236.48
KALU	KAISER ALUMINUM CORP	483007704 Materials	3,010	292,842.90	187,386.73	1,505.00
KND	KINDRED HEALTHCARE, INC.	494580103 Health Care	15,729	140,774.55	180,002.31	0.00
KS	KAPSTONE PAPER & PACKAGING CORP	48562P103 Materials	11,742	268,422.12	143,002.30	0.00
LNCE	SNYDERS LANCE INC	833551104 Consumer Staples	7,316	254,523.64	277,289.17	0.00
LTXB	LEGACYTEXAS FINANCIAL GROUP, INC.	52471Y106 Financials	9,473	366,794.56	357,623.61	1,420.95
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	548,074.80	310,260.07	0.00
MOD	MODINE MANUFACTURING CO	607828100 Cons. Discretionary	27,341	444,291.25	411,256.89	0.00
MTRN	MATERION CORP	576690101 Materials	9,476	364,352.20	339,340.18	0.00
MYRG	MYR GROUP INC	55405W104 Industrials	7,398	235,330.38	151,120.49	0.00
NCR	NCR CORP NEW	62886E108 Info. Technology	17,022	644,282.70	427,230.75	0.00
NRE	NORTHSTAR RLTY EUROPE CORP	66706L101 Real Estate	14,211	183,464.01	181,268.35	0.00

NSA	NATIONAL STORAGE AFFILIATES TRUST	637870106 Real Estate	15,025	344,974.00	249,481.47	0.00
NXST	NEXSTAR BROADCASTING	65336K103 Cons. Discretionary	5,445	356,103.00	353,965.06	0.00
ODP	OFFICE DEPOT INC	676220106 Cons. Discretionary	88,936	522,054.32	314,353.35	0.00
OMF	ONE MAIN HOLDINGS	68268W103 Financials	6,772	181,083.28	191,317.12	0.00
PAG	PENSKE AUTOMOTIVE GROUP, INC.	70959W103 Cons. Discretionary	4,080	177,643.20	180,326.62	0.00
PDCE	PDC ENERGY	69327R101 Energy	6,040	284,846.40	216,153.66	0.00
PFBC	PREFERRED BANK	740367404 Financials	5,676	318,707.40	307,072.87	0.00
PGNX	PROGENICS PHARMA INC	743187106 Health Care	51,595	311,117.85	266,569.32	0.00
PLAB	PHOTRONICS INC	719405102 Info. Technology	15,785	158,639.25	159,468.44	0.00
PLXS	PLEXUS CORP	729132100 Info. Technology	3,366	180,451.26	126,360.28	0.00
PMC	PHARMERICA	71714F104 Health Care	9,623	242,018.45	248,573.68	0.00
POR	PORTLAND GENERAL	736508847 Utilities	5,592	249,906.48	222,408.55	0.00
PPBI	PACIFIC PREMIER BANCORP	69478X105 Financials	17,423	625,485.70	377,891.88	0.00
PRGS	PROGRESS SOFTWARE CORP	743312100 Info. Technology	6,413	205,280.13	125,276.52	0.00
PRI	PRIMERICA	74164M108 Financials	3,260	264,223.00	183,123.66	0.00
PRXL	PAREXEL INTL CORP	699462107 Health Care	2,433	212,936.16	167,461.19	0.00
REI	RING ENERGY, INC.	76680V108 Energy	46,186	603,189.16	422,215.71	0.00
REN	RESOLUTE ENERGY CORP	76116A306 Energy	4,351	147,759.96	183,840.63	0.00

REXR	REXFORD INDUSTRIAL REALTY	76169C100 Real Estate	16,139	460,284.28	267,973.11	0.00
ROCK	GIBRALTAR INDS INC	374689107 Industrials	10,979	327,723.15	245,931.69	0.00
RRGB	RED ROBIN GOURMET BURGERS	75689M101 Cons. Discretionary	3,335	199,433.00	187,510.26	0.00
SBGI	SINCLAIR BROADCAST GRP CL A	829226109 Cons. Discretionary	13,376	482,204.80	372,831.29	0.00
SBRA	SABRA HEALTH CARE REIT	78573L106 Real Estate	7,421	172,167.20	150,099.21	0.00
SF	STIFEL FINANCIAL CORP	860630102 Financials	3,521	179,042.85	183,706.76	0.00
SFR	STARWOOD WAYPOINT HOMES	85572F105 Real Estate	5,359	187,350.64	181,617.58	0.00
SIGI	SELECTIVE INS GROUP	816300107 Financials	7,839	397,045.35	277,461.33	0.00
SJI	SOUTH JERSEY INDS INC	838518108 Utilities	9,596	325,976.12	307,950.10	0.00
SKYW	SKYWEST INC	830879102 Industrials	10,046	366,679.00	122,412.72	0.00
SNV	SYNOVUS FINL CORP	87161C501 Financials	8,998	391,233.04	161,800.06	0.00
SPN	SUPERIOR ENERGY SERVICES	868157108 Energy	20,922	225,120.72	386,948.74	0.00
SR	SPIRE, INC	84857L101 Utilities	4,082	296,353.20	163,137.80	0.00
SRG	SERITAGE GROWTH PROPERTIES	81752R100 Real Estate	3,326	155,557.02	154,799.31	0.00
STBZ	STATE BANK & TRUST	856190103 Financials	16,078	441,341.10	259,498.20	0.00
SXT	SENSIENT TECH CORP	81725T100 Materials	2,160	160,617.60	75,495.46	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300 Financials	5,825	165,430.00	162,796.63	0.00
TKR	TIMKEN CO	887389104 Industrials	3,962	180,271.00	135,891.31	0.00

TMST	TIMKEN STEEL	887399103 Materials	12,985	206,331.65	165,492.90	0.00
TOWR	TOWER INTERNATIONAL, INC	891826109 Cons. Discretionary	8,273	204,343.10	190,708.92	0.00
TTEK	TETRA TECH INC NEW	88162G103 Industrials	8,604	408,259.80	227,538.14	0.00
UCBI	UNITED CMNTY BKS GA CAP STK	90984P303 Financials	24,178	671,181.28	273,088.29	0.00
USNA	USANA HEALTH SCIENCES	90328M107 Consumer Staples	4,397	251,068.70	293,443.46	0.00
VRNT	VERINT SYS INC	92343X100 Info. Technology	6,920	274,378.00	209,731.16	0.00
WEB	WEB.COM GROUP INC	94733A104 Info. Technology	11,588	254,356.60	266,232.19	0.00
WTFC	WINTRUST FINL CORP	97650W108 Financials	6,902	519,789.62	230,192.76	0.00
WWW	WOLVERINE WORLD WIDE, INC.	978097103 Cons. Discretionary	6,913	194,946.60	183,457.95	414.78