

PERFORMANCE RETURNS FOR TOTAL

2nyste10 - New York State Teachers Retirement

From 07/31/2017 to 08/31/2017

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 08/31/2017
Total Portfolio	-2.23	-1.12	-1.14	11.28	10.55	6.41	10.98	14.46	13.73					11.77	-2.23
Total Equities	-2.33	-1.21	-1.17											-1.17	-2.33
Total Cash	0.06	0.16	3.17											3.17	0.06
Russell 2000 Value	-2.46	-1.84	-1.31	13.47	13.63	7.07	9.72	12.51	12.77	13.35	12.41	8.14	6.46	10.77	-2.46

PERFORMANCE RETURNS FOR TOTAL

2nyste10 - New York State Teachers Retirement

From 07/31/2017 to 08/31/2017

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 08/31/2017
Total Portfolio	-2.23	-1.25	-1.42	10.82	10.11	5.93	10.45	13.91	13.17					11.23	-2.23
Total Equities	-2.33	-1.21	-1.17											-1.17	-2.33
Total Cash	0.06	0.16	3.17											3.17	0.06
Russell 2000 Value	-2.46	-1.84	-1.31	13.47	13.63	7.07	9.72	12.51	12.77	13.35	12.41	8.14	6.46	10.77	-2.46

Transactions Listing

FROM Trade Date 07/31/2017 TO 08/31/2017

						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	AEO		16155	11.495	185,868.12	0.00	TMC	0.010000	161.55	0.00	USD	1.0000000	000009	8/16/2017	63393
1131						185,868.12	0.00	0.00	161.55		0.00	USD	1.0000000	185,868.12	8/21/2017	
2nyste10	Buy	CARO		257	32.656	8,395.14	0.00	SANDLER	0.010000	2.57	0.00	USD	1.0000000	000009	8/16/2017	63394
1131						8,395.14	0.00	0.00	2.57		0.00	USD	1.0000000	8,395.14	8/21/2017	
2nyste10	Buy	CARO		1129	32.357	36,542.00	0.00	SANDLER	0.010000	11.29	0.00	USD	1.0000000	000009	8/17/2017	63743
1131						36,542.00	0.00	0.00	11.29		0.00	USD	1.0000000	36,542.00	8/22/2017	
2nyste10	Buy	CARO		257	32.631	8,388.74	0.00	SANDLER	0.010000	2.57	0.00	USD	1.0000000	000009	8/18/2017	64109
1131						8,388.74	0.00	0.00	2.57		0.00	USD	1.0000000	8,388.74	8/23/2017	
2nyste10	Buy	CARO		127	32.967	4,188.03	0.00	RAJA	0.010000	1.27	0.00	USD	1.0000000	000009	8/21/2017	64272
1131						4,188.03	0.00	0.00	1.27		0.00	USD	1.0000000	4,188.03	8/24/2017	
2nyste10	Buy	CARO		489	33.066	16,174.26	0.00	SANDLER	0.010000	4.89	0.00	USD	1.0000000	000009	8/22/2017	64476
1131						16,174.26	0.00	0.00	4.89		0.00	USD	1.0000000	16,174.26	8/25/2017	
2nyste10	Buy	CARO		545	33.326	18,168.17	0.00	SANDLER	0.010000	5.45	0.00	USD	1.0000000	000009	8/23/2017	64583
1131						18,168.17	0.00	0.00	5.45		0.00	USD	1.0000000	18,168.17	8/28/2017	
2nyste10	Buy	CARO		606	33.536	20,328.94	0.00	SANDLER	0.010000	6.06	0.00	USD	1.0000000	000009	8/24/2017	64898
1131						20,328.94	0.00	0.00	6.06		0.00	USD	1.0000000	20,328.94	8/29/2017	
2nyste10	Buy	CARO		171	33.804	5,782.21	0.00	SANDLER	0.010000	1.71	0.00	USD	1.0000000	000009	8/25/2017	65582
1131						5,782.21	0.00	0.00	1.71		0.00	USD	1.0000000	5,782.21	8/30/2017	
2nyste10	Buy	CARO		462	34.061	15,740.94	0.00	SANDLER	0.010000	4.62	0.00	USD	1.0000000	000009	8/28/2017	65672
1131						15,740.94	0.00	0.00	4.62		0.00	USD	1.0000000	15,740.94	8/31/2017	
2nyste10	Buy	CARO		736	33.992	25,025.55	0.00	SANDLER	0.010000	7.36	0.00	USD	1.0000000	000009	8/29/2017	65932
1131						25,025.55	0.00	0.00	7.36		0.00	USD	1.0000000	25,025.55	9/1/2017	
2nyste10	Buy	CARO		569	34.179	19,453.65	0.00	SANDLER	0.010000	5.69	0.00	USD	1.0000000	000009	8/30/2017	66286
1131						19,453.65	0.00	0.00	5.69		0.00	USD	1.0000000	19,453.65	9/5/2017	
2nyste10	Buy	EDR		2958	38.383	113,565.61	0.00	PEN	0.010000	29.58	0.00	USD	1.0000000	000009	8/22/2017	64478
1131						113,565.61	0.00	0.00	29.58		0.00	USD	1.0000000	113,565.61	8/25/2017	
2nyste10	Buy	EDR		1660	38.612	64,112.69	0.00	PEN	0.010000	16.60	0.00	USD	1.0000000	000009	8/23/2017	64584
1131						64,112.69	0.00	0.00	16.60		0.00	USD	1.0000000	64,112.69	8/28/2017	
2nyste10	Buy	GIII		2192	26.401	57,893.35	0.00	PEN	0.010000	21.92	0.00	USD	1.0000000	000009	8/11/2017	62870
1131						57,893.35	0.00	0.00	21.92		0.00	USD	1.0000000	57,893.35	8/16/2017	

Transactions Listing

FROM Trade Date 07/31/2017 TO 08/31/2017

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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	HYH		587	45.246	26,565.51	0.00	PEN	0.010000	5.87	0.00	USD	1.0000000	000009	8/31/2017	66685
1131						26,565.51	0.00	0.00	5.87		0.00	USD	1.0000000	26,565.51	9/6/2017	
2nyste10	Buy	KS		3110	21.30	66,274.10	0.00	PEN	0.010000	31.10	0.00	USD	1.0000000	000009	8/29/2017	65934
1131						66,274.10	0.00	0.00	31.10		0.00	USD	1.0000000	66,274.10	9/1/2017	
2nyste10	Buy	KS		1986	21.812	43,339.09	0.00	PEN	0.010000	19.86	0.00	USD	1.0000000	000009	8/30/2017	66288
1131						43,339.09	0.00	0.00	19.86		0.00	USD	1.0000000	43,339.09	9/5/2017	
2nyste10	Buy	MGNX		192	18.734	3,598.89	0.00	RAJA	0.010000	1.92	0.00	USD	1.0000000	000009	8/31/2017	66686
1131						3,598.89	0.00	0.00	1.92		0.00	USD	1.0000000	3,598.89	9/6/2017	
2nyste10	Buy	NEO		785	9.308	7,314.63	0.00	RAJA	0.010000	7.85	0.00	USD	1.0000000	000009	8/29/2017	65935
1131						7,314.63	0.00	0.00	7.85		0.00	USD	1.0000000	7,314.63	9/1/2017	
2nyste10	Buy	NEO		2377	9.532	22,680.62	0.00	RAJA	0.010000	23.77	0.00	USD	1.0000000	000009	8/30/2017	66289
1131						22,680.62	0.00	0.00	23.77		0.00	USD	1.0000000	22,680.62	9/5/2017	
2nyste10	Buy	NEO		1128	10.049	11,346.10	0.00	RAJA	0.010000	11.28	0.00	USD	1.0000000	000009	8/31/2017	66687
1131						11,346.10	0.00	0.00	11.28		0.00	USD	1.0000000	11,346.10	9/6/2017	
2nyste10	Buy	OMF		4069	27.357	111,357.14	0.00	PEN	0.010000	40.69	0.00	USD	1.0000000	000009	8/31/2017	66688
1131						111,357.14	0.00	0.00	40.69		0.00	USD	1.0000000	111,357.14	9/6/2017	
2nyste10	Buy	PDCE		2865	40.946	117,340.09	0.00	SEAPORT	0.010000	28.65	0.00	USD	1.0000000	000009	8/11/2017	62872
1131						117,340.09	0.00	0.00	28.65		0.00	USD	1.0000000	117,340.09	8/16/2017	
2nyste10	Buy	PFBC		716	54.491	39,022.57	0.00	RAJA	0.010000	7.16	0.00	USD	1.0000000	000009	8/16/2017	63395
1131						39,022.57	0.00	0.00	7.16		0.00	USD	1.0000000	39,022.57	8/21/2017	
2nyste10	Buy	PFBC		1761	54.195	95,455.36	0.00	RAJA	0.010000	17.61	0.00	USD	1.0000000	000009	8/17/2017	63744
1131						95,455.36	0.00	0.00	17.61		0.00	USD	1.0000000	95,455.36	8/22/2017	
2nyste10	Buy	PFBC		392	53.913	21,137.70	0.00	RAJA	0.010000	3.92	0.00	USD	1.0000000	000009	8/18/2017	64110
1131						21,137.70	0.00	0.00	3.92		0.00	USD	1.0000000	21,137.70	8/23/2017	
2nyste10	Buy	PFBC		275	53.769	14,789.14	0.00	RAJA	0.010000	2.75	0.00	USD	1.0000000	000009	8/21/2017	64273
1131						14,789.14	0.00	0.00	2.75		0.00	USD	1.0000000	14,789.14	8/24/2017	
2nyste10	Buy	PFBC		86	53.988	4,643.79	0.00	RAJA	0.010000	0.86	0.00	USD	1.0000000	000009	8/22/2017	64479
1131						4,643.79	0.00	0.00	0.86		0.00	USD	1.0000000	4,643.79	8/25/2017	
2nyste10	Buy	PFBC		143	54.429	7,784.79	0.00	SANDLER	0.010000	1.43	0.00	USD	1.0000000	000009	8/23/2017	64585
1131						7,784.79	0.00	0.00	1.43		0.00	USD	1.0000000	7,784.79	8/28/2017	

Transactions Listing

FROM Trade Date 07/31/2017 TO 08/31/2017

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyste10	Buy	PFBC		168	54.603	9,175.03	0.00	SANDLER	0.010000	1.68	0.00	USD	1.0000000	000009	8/24/2017	64899
1131						9,175.03	0.00	0.00	1.68		0.00	USD	1.0000000	9,175.03	8/29/2017	
2nyste10	Buy	ROCK		528	28.523	15,065.64	0.00	SEAPORT	0.010000	5.28	0.00	USD	1.0000000	000009	8/29/2017	65936
1131						15,065.64	0.00	0.00	5.28		0.00	USD	1.0000000	15,065.64	9/1/2017	
2nyste10	Buy	ROCK		1178	29.03	34,208.53	0.00	SEAPORT	0.010000	11.78	0.00	USD	1.0000000	000009	8/30/2017	66290
1131						34,208.53	0.00	0.00	11.78		0.00	USD	1.0000000	34,208.53	9/5/2017	
2nyste10	Buy	SBRA		4855	21.414	104,015.46	0.00	PEN	0.010000	48.55	0.00	USD	1.0000000	000009	8/22/2017	64480
1131						104,015.46	0.00	0.00	48.55		0.00	USD	1.0000000	104,015.46	8/25/2017	
2nyste10	Contribution	000009		50108.94	0.00	50,108.94	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/31/2017	67397
1131				Q2 2017 Mgmt Fee		50,108.94	0.00	0.00	0.00		0.00	USD	1.0000000	50,108.94	7/31/2017	
2nyste10	Income	000009	WOLVERINE WORLD WIDE, INC.	414.78	0.00	414.78	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/1/2017	61714
1131			WWW	Div Accrued for WWW		414.78	0.00	0.00	0.00		0.00	USD	1.0000000	414.78	8/1/2017	
2nyste10	Income	000009		627.3	0.00	627.30	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/1/2017	61947
1131				Interest		627.30	0.00	0.00	0.00		0.00	USD	1.0000000	627.30	8/1/2017	
2nyste10	Income	000009	ABM INDS INC	834.53	0.00	834.53	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/7/2017	62293
1131			ABM	Div Accrued for ABM		834.53	0.00	0.00	0.00		0.00	USD	1.0000000	834.53	8/7/2017	
2nyste10	Income	000009	H.B. FULLER COMPANY	793.35	0.00	793.35	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/10/2017	62679
1131			FUL	Div Accrued for FUL		793.35	0.00	0.00	0.00		0.00	USD	1.0000000	793.35	8/10/2017	
2nyste10	Income	000009	KADANT INC	1236.48	0.00	1,236.48	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/10/2017	62704
1131			KAI	Div Accrued for KAI		1,236.48	0.00	0.00	0.00		0.00	USD	1.0000000	1,236.48	8/10/2017	
2nyste10	Income	000009	FIRST INTERSTATE BANCSYSTEM	2340.96	0.00	2,340.96	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/11/2017	62768
1131			FIBK	Div Accrued for FIBK		2,340.96	0.00	0.00	0.00		0.00	USD	1.0000000	2,340.96	8/11/2017	
2nyste10	Income	000009	HOPE BANCORP, INC.	2504.06	0.00	2,504.06	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/14/2017	62903
1131			HOPE	Div Accrued for HOPE		2,504.06	0.00	0.00	0.00		0.00	USD	1.0000000	2,504.06	8/14/2017	
2nyste10	Income	000009	LEGACYTEXAS FINANCIAL GROUP, INC.	1420.95	0.00	1,420.95	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/14/2017	62940
1131			LTXB	Div Accrued for LTXB		1,420.95	0.00	0.00	0.00		0.00	USD	1.0000000	1,420.95	8/14/2017	

Transactions Listing

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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	INDEPENDENCE REALTY TRUST, INC.	2198.76	0.00	2,198.76	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/15/2017	63129
1131			IRT	Div Accrued for IRT		2,198.76	0.00	0.00	0.00		0.00	USD	1.0000000	2,198.76	8/15/2017	
2nyste10	Income	000009	KAISER ALUMINUM CORP	1505	0.00	1,505.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/15/2017	63162
1131			KALU	Div Accrued for KALU		1,505.00	0.00	0.00	0.00		0.00	USD	1.0000000	1,505.00	8/15/2017	
2nyste10	Income	000009	BOSTON PRIVATE FINANCIAL HOLDINGS	1210.88	0.00	1,210.88	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/18/2017	63826
1131			BPFH	Div Accrued for BPFH		1,210.88	0.00	0.00	0.00		0.00	USD	1.0000000	1,210.88	8/18/2017	
2nyste10	Income	000009	NORTHSTAR RLTY EUROPE CORP	2131.65	0.00	2,131.65	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/18/2017	63900
1131			NRE	Div Accrued for NRE		2,131.65	0.00	0.00	0.00		0.00	USD	1.0000000	2,131.65	8/18/2017	
2nyste10	Income	000009	Equity - SABRA HEALTH CARE REIT	2670.74	0.00	2,670.74	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/18/2017	64219
1131			SBRA			2,670.74	0.00	0.00	0.00		0.00	USD	1.0000000	2,670.74	8/18/2017	
2nyste10	Income	000009	HERITAGE FINANCIAL CORP	906.62	0.00	906.62	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/24/2017	64613
1131			HFWA	Div Accrued for HFWA		906.62	0.00	0.00	0.00		0.00	USD	1.0000000	906.62	8/24/2017	
2nyste10	Income	000009	HERITAGE COMMERCE CORP	1738.5	0.00	1,738.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/24/2017	64652
1131			HTBK	Div Accrued for HTBK		1,738.50	0.00	0.00	0.00		0.00	USD	1.0000000	1,738.50	8/24/2017	
2nyste10	Income	000009	WINTRUST FINL CORP	966.28	0.00	966.28	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/24/2017	64664
1131			WTFC	Div Accrued for WTFC		966.28	0.00	0.00	0.00		0.00	USD	1.0000000	966.28	8/24/2017	
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	8/25/2017	65194
1131			CLDT	Div Accrued for CLDT		966.13	0.00	0.00	0.00		0.00	USD	1.0000000	966.13	8/25/2017	
2nyste10	Income	000009	NEXSTAR BROADCASTING	1633.5	0.00	1,633.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/25/2017	65254
1131			NXST	Div Accrued for NXST		1,633.50	0.00	0.00	0.00		0.00	USD	1.0000000	1,633.50	8/25/2017	
2nyste10	Income	000009	GUARANTY BANCORP	1052.88	0.00	1,052.88	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/25/2017	65604
1131			GBNK	Div Accrued for GBNK		1,052.88	0.00	0.00	0.00		0.00	USD	1.0000000	1,052.88	8/25/2017	
2nyste10	Income	000009	ASTEC INDS INC	592.3	0.00	592.30	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/29/2017	65704
1131			ASTE	Div Accrued for ASTE		592.30	0.00	0.00	0.00		0.00	USD	1.0000000	592.30	8/29/2017	

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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	ENTERCOM COMM CORP CL A	3916	0.00	3,916.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/30/2017	66100
1131			ETM	Div Accrued for ETM		3,916.00	0.00	0.00	0.00		0.00	USD	1.0000000	3,916.00	8/30/2017	
2nyste10	Income	000009	IDACORP INC	2335.85	0.00	2,335.85	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/30/2017	66125
1131			IDA	Div Accrued for IDA		2,335.85	0.00	0.00	0.00		0.00	USD	1.0000000	2,335.85	8/30/2017	
2nyste10	Income	000009	SNYDERS LANCE INC	1170.56	0.00	1,170.56	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/30/2017	66143
1131			LNCE	Div Accrued for LNCE		1,170.56	0.00	0.00	0.00		0.00	USD	1.0000000	1,170.56	8/30/2017	
2nyste10	Management	000009		50108.94	0.00	50,108.94	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/31/2017	67396
1131				Q2 2017 Mgmt Fee		50,108.94	0.00	0.00	0.00		0.00	USD	1.0000000	50,108.94	7/31/2017	
2nyste10	Sell	CLNS		24894	13.046	324,503.21	244,019.18	TMC	0.010000	248.94	0.00	USD	1.0000000	000009	8/22/2017	64477
1131						324,503.21	244,019.18	7.51	248.94		0.00	USD	1.0000000	324,503.21	8/25/2017	
2nyste10	Sell	ESL		681	86.087	58,617.09	64,264.34	PEN	0.010000	6.81	0.00	USD	1.0000000	000009	8/10/2017	62746
1131						58,617.09	64,264.34	1.35	6.81		0.00	USD	1.0000000	58,617.09	8/15/2017	
2nyste10	Sell	ESL		756	86.116	65,094.56	58,767.59	PEN	0.010000	7.56	0.00	USD	1.0000000	000009	8/11/2017	62869
1131						65,094.56	58,767.59	1.50	7.56		0.00	USD	1.0000000	65,094.56	8/16/2017	
2nyste10	Sell	ESL		732	86.464	63,283.01	44,791.08	PEN	0.010000	7.32	0.00	USD	1.0000000	000009	8/14/2017	63005
1131						63,283.01	44,791.08	1.46	7.32		0.00	USD	1.0000000	63,283.01	8/17/2017	
2nyste10	Sell	FGL		6555	31.117	203,899.70	182,944.81	RAJA	0.010000	65.55	0.00	USD	1.0000000	000009	8/3/2017	62057
1131						203,899.70	182,944.81	4.72	65.55		0.00	USD	1.0000000	203,899.70	8/8/2017	
2nyste10	Sell	GNBC		728	20.481	14,902.76	12,980.46	SANDLER	0.010000	7.28	0.00	USD	1.0000000	000009	8/29/2017	65933
1131						14,902.76	12,980.46	0.35	7.28		0.00	USD	1.0000000	14,902.76	9/1/2017	
2nyste10	Sell	GNBC		1802	20.489	36,902.66	32,052.85	SANDLER	0.010000	18.02	0.00	USD	1.0000000	000009	8/30/2017	66287
1131						36,902.66	32,052.85	0.86	18.02		0.00	USD	1.0000000	36,902.66	9/5/2017	
2nyste10	Sell	GNBC		457	20.457	9,344.01	7,977.67	SANDLER	0.010000	4.57	0.00	USD	1.0000000	000009	8/31/2017	66684
1131						9,344.01	7,977.67	0.22	4.57		0.00	USD	1.0000000	9,344.01	9/6/2017	
2nyste10	Sell	MOD		4588	15.601	71,528.48	76,623.27	SEAPORT	0.010000	45.88	0.00	USD	1.0000000	000009	8/11/2017	63006
1131				Correction from DTC Station		71,528.48	76,623.27	1.65	45.88		0.00	USD	1.0000000	71,528.48	8/16/2017	
2nyste10	Sell	PMC		9623	28.883	277,841.34	248,573.68	LOOP	0.010000	96.23	0.00	USD	1.0000000	000009	8/2/2017	61963
1131						277,841.34	248,573.68	6.43	96.23		0.00	USD	1.0000000	277,841.34	8/7/2017	
2nyste10	Sell	SNV		2323	42.84	99,492.25	42,992.28	RAJA	0.010000	23.23	0.00	USD	1.0000000	000009	8/16/2017	63396
1131						99,492.25	42,992.28	2.30	23.23		0.00	USD	1.0000000	99,492.25	8/21/2017	

Transactions Listing

FROM Trade Date 07/31/2017 TO 08/31/2017

						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	Sell	SNV		984	42.359	41,670.74	17,514.14	RAJA	0.010000	9.84	0.00	USD	1.0000000	000009	8/17/2017	63745
1131						41,670.74	17,514.14	0.97	9.84		0.00	USD	1.0000000	41,670.74	8/22/2017	
2nyste10	Sell	SNV		1862	41.674	77,577.31	33,141.58	RAJA	0.010000	18.62	0.00	USD	1.0000000	000009	8/18/2017	64111
1131						77,577.31	33,141.58	1.80	18.62		0.00	USD	1.0000000	77,577.31	8/23/2017	
2nyste10	Sell	SNV		1247	42.132	52,525.04	22,195.25	SANDLER	0.010000	12.47	0.00	USD	1.0000000	000009	8/28/2017	65673
1131						52,525.04	22,195.25	1.22	12.47		0.00	USD	1.0000000	52,525.04	8/31/2017	
2nyste10	Sell	SNV		1282	41.831	53,613.41	22,818.21	SANDLER	0.010000	12.82	0.00	USD	1.0000000	000009	8/29/2017	65937
1131						53,613.41	22,818.21	1.24	12.82		0.00	USD	1.0000000	53,613.41	9/1/2017	
2nyste10	Sell	SNV		1300	42.243	54,901.63	23,138.60	SANDLER	0.010000	13.00	0.00	USD	1.0000000	000009	8/30/2017	66291
1131						54,901.63	23,138.60	1.27	13.00		0.00	USD	1.0000000	54,901.63	9/5/2017	
2nyste10	Sell	SXT		1293	72.192	93,329.42	45,192.42	PEN	0.010000	12.93	0.00	USD	1.0000000	000009	8/31/2017	66689
1131						93,329.42	45,192.42	2.16	12.93		0.00	USD	1.0000000	93,329.42	9/6/2017	

Portfolio Holdings

Back Office

Global Portfolio Group - 2SCV, As of: 08/31/2017

Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	36,236,140.40	28,711,922.84	36,050.62
000009	PRINCIPAL CASH	000009	Liquid Assets		1,250,597.81		0.00
AAWW	ATLAS AIR WORLDWIDE HOLDINGS, INC.	049164205	Industrials	6,502	434,333.60	353,022.76	0.00
ABM	ABM INDS INC	000957100	Industrials	4,909	218,106.87	158,132.46	0.00
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	16,155	193,052.25	185,868.12	0.00
AKR	ACADIA REALTY TRUST	004239109	Real Estate	11,370	326,205.30	309,856.12	0.00
ASGN	ON ASSIGNMENT INC	682159108	Industrials	3,957	188,748.90	150,573.89	0.00
ASTE	ASTEC INDS INC	046224101	Industrials	5,923	294,254.64	252,810.84	0.00
BABY	NATUS MEDICAL INCORPORATED	639050103	Health Care	4,920	165,312.00	189,547.15	0.00
BANR	BANNER CORP	06652V208	Financials	10,697	589,618.64	235,784.39	0.00
BAS	BASIC ENERGY SERVICES, INC.	06985P209	Energy	5,661	80,612.64	187,545.93	0.00
BGC	GENERAL CABLE CORPORATION	369300108	Industrials	10,267	174,025.65	179,808.10	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	3,784	266,317.92	161,930.34	1,683.88
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	9,312	552,667.20	304,398.13	0.00
BMTC	BRYN MAWR BK CORP	117665109	Financials	10,224	418,672.80	314,025.71	2,249.28
BPFH	BOSTON PRIVATE FINANCIAL HOLDINGS	101119105	Financials	11,008	161,817.60	183,000.66	0.00
BRKS	BROOKS AUTOMATION, INC.	114340102	Info. Technology	11,583	301,968.81	262,205.46	0.00
CACI	CACI INTERNATIONAL INC CLASS A	127190304	Info. Technology	2,934	380,833.20	364,120.84	0.00
CARO	CAROLINA FINANC	143873107	Financials	5,348	181,992.44	178,187.63	0.00
CASS	CASS INFORMATION SYSTEMS	14808P109	Info. Technology	2,460	150,601.20	169,975.02	565.80
CBZ	CBIZ INC	124805102	Industrials	32,127	486,724.05	288,491.97	0.00
CLDT	CHATHAM LODGING TRUST	16208T102	Real Estate	8,783	178,119.24	186,177.01	966.13
CNDT	CONDUENT INC	206787103	Info. Technology	12,225	201,834.75	205,079.32	0.00

Portfolio Holdings

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Global Portfolio Group - 2SCV, As of: 08/31/2017

Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
CNO	CNO FINANCIAL INC	12621E103	Financials	34,518	771,477.30	369,638.90	0.00
COR	CORESITE REALTY CORP	21870Q105	Real Estate	6,104	724,911.04	146,848.08	0.00
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	262,563.84	196,400.79	0.00
CPK	CHESAPEAKE UTILITIES CORP.	165303108	Utilities	5,255	417,509.75	198,893.75	0.00
CPN	CALPINE	131347304	Utilities	20,923	307,568.10	251,414.30	0.00
CRZO	CARRIZO OIL & GAS	144577103	Energy	7,471	100,410.24	165,844.46	0.00
CSFL	CENTERSTATE BANKS INC	15201P109	Financials	23,878	584,294.66	337,613.68	0.00
CY	CYPRESS SEMICONDUCTOR	232806109	Info. Technology	32,349	442,857.81	216,762.38	0.00
DLX	DELUXE CORP	248019101	Industrials	3,971	275,388.85	210,094.32	1,191.30
EDR	EDUCATION RLTY TR INC	28140H203	Real Estate	4,618	178,439.52	177,678.30	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	8,563	327,106.60	377,034.21	0.00
EME	EMCOR GROUP INC	29084Q100	Industrials	4,417	291,698.68	154,057.50	0.00
ESL	ESTERLINE TECHNOLOGIES	297425100	Industrials	2,077	177,375.80	127,091.63	0.00
ETM	ENTERCOM COMM CORP CL A	293639100	Cons. Discretionary	19,580	201,674.00	227,588.89	1,468.50
FAF	FIRST AMERICAN FINANCIAL	31847R102	Financials	8,960	439,577.60	372,834.16	0.00
FIBK	FIRST INTERSTATE BANCSYSTEM	32055Y201	Financials	9,754	343,340.80	390,604.02	0.00
FNB	FNB CORP	302520101	Financials	46,606	591,430.14	553,519.06	5,592.72
FOE	FERRO CORP	315405100	Materials	21,736	418,852.72	293,657.56	0.00
FSB	FRANKLIN FINANCIAL NETWORK, INC.	35352P104	Financials	13,621	445,406.70	536,115.91	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	5,289	265,454.91	279,555.94	0.00
GBNK	GUARANTY BANCORP	40075T607	Financials	8,423	217,313.40	174,818.31	0.00
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	20,590	566,225.00	429,208.88	0.00
GNBC	GREEN BANCORP, INC.	39260X100	Financials	18,305	367,015.25	319,181.12	0.00

Portfolio Holdings

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Global Portfolio Group - 2SCV, As of: 08/31/2017

Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
HFWA	HERITAGE FINANCIAL CORP	42722X106	Financials	6,974	182,370.10	101,945.78	0.00
HOPE	HOPE BANCORP, INC.	43940T109	Financials	19,262	310,888.68	361,883.43	0.00
HPP	HUDSON PACIFIC PROPERTIES, INC.	444097109	Real Estate	10,913	360,129.00	223,986.71	0.00
HTBK	HERITAGE COMMERCE CORP	426927109	Financials	17,385	232,959.00	108,022.66	0.00
HTLF	HEARTLAND FINL USA INC	42234Q102	Financials	3,713	168,941.50	126,416.66	408.43
HYH	HALYARD HEALTH INC	40650V100	Health Care	5,323	241,078.67	211,522.87	0.00
IBKC	IBERIABANK CORP	450828108	Financials	7,461	571,512.60	430,945.14	0.00
IDA	IDACORP INC	451107106	Utilities	4,247	377,898.06	272,574.23	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	36,646	377,087.34	354,898.38	2,198.76
KAI	KADANT INC	48282T104	Industrials	5,888	511,372.80	242,265.10	0.00
KALU	KAISER ALUMINUM CORP	483007704	Materials	3,010	289,923.20	187,386.73	0.00
KND	KINDRED HEALTHCARE, INC.	494580103	Health Care	15,729	127,404.90	180,002.31	0.00
KS	KAPSTONE PAPER & PACKAGING CORP	48562P103	Materials	16,838	376,666.06	252,615.49	0.00
LNCE	SNYDERS LANCE INC	833551104	Consumer Staples	7,316	259,864.32	277,289.17	0.00
LTXB	LEGACYTEXAS FINANCIAL GROUP, INC.	52471Y106	Financials	9,473	340,933.27	357,623.61	0.00
MDP	MEREDITH CORP	589433101	Cons. Discretionary	5,569	302,675.15	214,769.00	2,895.88
MGNX	MACROGENICS, INC.	556099109	Health Care	192	3,630.72	3,598.89	0.00
MKSI	MKS INSTRUMENT INC	55306N104	Info. Technology	6,552	539,557.20	310,260.07	1,146.60
MOD	MODINE MANUFACTURING CO	607828100	Cons. Discretionary	22,753	367,460.95	334,633.62	0.00
MTRN	MATERION CORP	576690101	Materials	9,476	361,983.20	339,340.18	947.60
MYRG	MYR GROUP INC	55405W104	Industrials	7,398	190,942.38	151,120.49	0.00
NCR	NCR CORP NEW	62886E108	Info. Technology	17,022	621,813.66	427,230.75	0.00
NEO	NEOGENOMICS INC.	64049M209	Health Care	4,290	43,371.90	41,341.35	0.00

Portfolio Holdings

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Global Portfolio Group - 2SCV, As of: 08/31/2017

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	176,642.73	181,268.35	0.00
NSA	NATIONAL STORAGE AFFILIATES TRUST	637870106	Real Estate	15,025	335,358.00	249,481.47	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Cons. Discretionary	5,445	327,789.00	353,965.06	0.00
ODP	OFFICE DEPOT INC	676220106	Cons. Discretionary	88,936	381,535.44	314,353.35	2,223.40
OMF	ONE MAIN HOLDINGS	68268W103	Financials	10,841	296,718.17	302,674.26	0.00
PAG	PENSKE AUTOMOTIVE GROUP, INC.	70959W103	Cons. Discretionary	4,080	172,828.80	180,326.62	1,305.60
PDCE	PDC ENERGY	69327R101	Energy	8,905	350,233.65	333,493.75	0.00
PFBC	PREFERRED BANK	740367404	Financials	9,217	495,874.60	499,081.25	0.00
PGNX	PROGENICS PHARMA INC	743187106	Health Care	51,595	347,234.35	266,569.32	0.00
PLAB	PHOTRONICS INC	719405102	Info. Technology	15,785	124,701.50	159,468.44	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	3,366	175,301.28	126,360.28	0.00
POR	PORTLAND GENERAL	736508847	Utilities	5,592	265,675.92	222,408.55	0.00
PPBI	PACIFIC PREMIER BANCORP	69478X105	Financials	17,423	616,774.20	377,891.88	0.00
PRGS	PROGRESS SOFTWARE CORP	743312100	Info. Technology	6,413	215,348.54	125,276.52	801.63
PRI	PRIMERICA	74164M108	Financials	3,260	249,553.00	183,123.66	652.00
PRXL	PAREXEL INTL CORP	699462107	Health Care	2,433	213,836.37	167,461.19	0.00
REI	RING ENERGY, INC.	76680V108	Energy	46,186	550,537.12	422,215.71	0.00
REN	RESOLUTE ENERGY CORP	76116A306	Energy	4,351	128,572.05	183,840.63	0.00
REXR	REXFORD INDUSTRIAL REALTY	76169C100	Real Estate	16,139	484,976.95	267,973.11	0.00
ROCK	GIBRALTAR INDS INC	374689107	Industrials	12,685	371,036.25	295,205.86	0.00
RRGB	RED ROBIN GOURMET BURGERS	75689M101	Cons. Discretionary	3,335	190,095.00	187,510.26	0.00
SBGI	SINCLAIR BROADCAST GRP CL A	829226109	Cons. Discretionary	13,376	404,624.00	372,831.29	2,407.68
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	12,276	268,230.60	254,114.67	0.00

Portfolio Holdings

Back Office

Global Portfolio Group - 2SCV, As of: 08/31/2017

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	3,521	168,127.75	183,706.76	352.10
SFR	STARWOOD WAYPOINT HOMES	85572F105	Real Estate	5,359	199,515.57	181,617.58	0.00
SIGI	SELECTIVE INS GROUP	816300107	Financials	7,839	395,085.60	277,461.33	1,254.24
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	9,596	344,304.48	307,950.10	0.00
SKYW	SKYWEST INC	830879102	Industrials	10,046	348,596.20	122,412.72	0.00
SPN	SUPERIOR ENERGY SERVICES	868157108	Energy	20,922	172,397.28	386,948.74	0.00
SR	SPIRE, INC	84857L101	Utilities	4,082	312,273.00	163,137.80	0.00
SRG	SERITAGE GROWTH PROPERTIES	81752R100	Real Estate	3,326	159,847.56	154,799.31	0.00
STBZ	STATE BANK & TRUST	856190103	Financials	16,078	432,015.86	259,498.20	2,250.92
SXT	SENSIENT TECH CORP	81725T100	Materials	867	62,554.05	30,303.04	648.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	5,825	164,265.00	162,796.63	0.00
TKR	TIMKEN CO	887389104	Industrials	3,962	177,695.70	135,891.31	1,069.74
TMST	TIMKEN STEEL	887399103	Materials	12,985	192,567.55	165,492.90	0.00
TOWR	TOWER INTERNATIONAL, INC	891826109	Cons. Discretionary	8,273	185,728.85	190,708.92	910.03
TTEK	TETRA TECH INC NEW	88162G103	Industrials	8,604	366,530.40	227,538.14	860.40
UCBI	UNITED CMNTY BKS GA CAP STK	90984P303	Financials	24,178	631,287.58	273,088.29	0.00
USNA	USANA HEALTH SCIENCES	90328M107	Consumer Staples	4,397	260,302.40	293,443.46	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	6,920	274,724.00	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	502,534.62	230,192.76	0.00
WWW	WOLVERINE WORLD WIDE, INC.	978097103	Cons. Discretionary	6,913	181,811.90	183,457.95	0.00