

PERFORMANCE RETURNS FOR TOTAL

2nyste10 - New York State Teachers Retirement

From 07/31/2018 to 08/31/2018

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 08/31/2018
Total Portfolio	3.34	4.42	8.68	19.86	15.42	13.52	9.59	12.68	15.32	14.57				12.77	3.34
Total Equities	3.45	4.55	8.82	20.18										10.86	3.45
Total Cash	0.16	0.41	1.21	1.65										2.89	0.16
Russell 2000 Value	2.38	4.19	9.86	20.05	16.71	15.73	10.17	11.72	13.73	13.78	14.16	13.23	9.27	11.92	2.38

PERFORMANCE RETURNS FOR TOTAL

2nyste10 - New York State Teachers Retirement

From 07/31/2018 to 08/31/2018

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 08/31/2018
Total Portfolio	3.34	4.11	8.05	19.02	14.77	12.95	9.02	12.09	14.72	13.97				12.19	3.34
Total Equities	3.45	4.55	8.82	20.18										10.86	3.45
Total Cash	0.16	0.41	1.21	1.65										2.89	0.16
Russell 2000 Value	2.38	4.19	9.86	20.05	16.71	15.73	10.17	11.72	13.73	13.78	14.16	13.23	9.27	11.92	2.38

Transactions Listing

FROM Trade Date 07/31/2018 TO 08/31/2018

						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	ANIP		665	57.35	38,144.67	0.00	RAJA	0.010000	6.65	0.00	USD	1.0000000	000009	8/23/2018	123984
1131						38,144.67	0.00	0.00	6.65		0.00	USD	1.0000000	38,144.67	8/27/2018	
2nyste10	Buy	ANIP		148	57.467	8,506.58	0.00	RAJA	0.010000	1.48	0.00	USD	1.0000000	000009	8/24/2018	124333
1131						8,506.58	0.00	0.00	1.48		0.00	USD	1.0000000	8,506.58	8/28/2018	
2nyste10	Buy	ANIP		963	57.433	55,317.71	0.00	RAJA	0.010000	9.63	0.00	USD	1.0000000	000009	8/27/2018	124592
1131						55,317.71	0.00	0.00	9.63		0.00	USD	1.0000000	55,317.71	8/29/2018	
2nyste10	Buy	ATKR		424	25.676	10,891.03	0.00	PEN	0.010000	4.24	0.00	USD	1.0000000	000009	8/15/2018	122887
1131						10,891.03	0.00	0.00	4.24		0.00	USD	1.0000000	10,891.03	8/17/2018	
2nyste10	Buy	ATKR		1570	25.999	40,834.44	0.00	PEN	0.010000	15.70	0.00	USD	1.0000000	000009	8/16/2018	123035
1131						40,834.44	0.00	0.00	15.70		0.00	USD	1.0000000	40,834.44	8/20/2018	
2nyste10	Buy	ATKR		214	26.976	5,774.96	0.00	PEN	0.010000	2.14	0.00	USD	1.0000000	000009	8/17/2018	123476
1131						5,774.96	0.00	0.00	2.14		0.00	USD	1.0000000	5,774.96	8/21/2018	
2nyste10	Buy	CPE		4699	10.244	48,183.55	0.00	PEN	0.010000	46.99	0.00	USD	1.0000000	000009	8/15/2018	122888
1131						48,183.55	0.00	0.00	46.99		0.00	USD	1.0000000	48,183.55	8/17/2018	
2nyste10	Buy	CY		2824	17.791	50,269.18	0.00	WSA	0.010000	28.24	0.00	USD	1.0000000	000009	8/2/2018	121970
1131						50,269.18	0.00	0.00	28.24		0.00	USD	1.0000000	50,269.18	8/6/2018	
2nyste10	Buy	DK		2952	53.04	156,604.19	0.00	PEN	0.010000	29.52	0.00	USD	1.0000000	000009	7/31/2018	121516
1131						156,604.19	0.00	0.00	29.52		0.00	USD	1.0000000	156,604.19	8/2/2018	
2nyste10	Buy	HTBK		462	15.669	7,243.84	0.00	SANDLER	0.010000	4.62	0.00	USD	1.0000000	000009	8/20/2018	123571
1131						7,243.84	0.00	0.00	4.62		0.00	USD	1.0000000	7,243.84	8/22/2018	
2nyste10	Buy	HTBK		1579	15.961	25,217.58	0.00	SANDLER	0.010000	15.79	0.00	USD	1.0000000	000009	8/21/2018	123679
1131						25,217.58	0.00	0.00	15.79		0.00	USD	1.0000000	25,217.58	8/23/2018	
2nyste10	Buy	HTBK		635	15.972	10,148.44	0.00	SANDLER	0.010000	6.35	0.00	USD	1.0000000	000009	8/23/2018	123986
1131						10,148.44	0.00	0.00	6.35		0.00	USD	1.0000000	10,148.44	8/27/2018	
2nyste10	Buy	HTBK		163	15.993	2,608.44	0.00	SANDLER	0.010000	1.63	0.00	USD	1.0000000	000009	8/24/2018	124335
1131						2,608.44	0.00	0.00	1.63		0.00	USD	1.0000000	2,608.44	8/28/2018	
2nyste10	Buy	HTBK		1116	15.907	17,762.93	0.00	SANDLER	0.010000	11.16	0.00	USD	1.0000000	000009	8/27/2018	124594
1131						17,762.93	0.00	0.00	11.16		0.00	USD	1.0000000	17,762.93	8/29/2018	
2nyste10	Buy	HTBK		1116	15.839	17,687.82	0.00	SANDLER	0.010000	11.16	0.00	USD	1.0000000	000009	8/28/2018	124699
1131						17,687.82	0.00	0.00	11.16		0.00	USD	1.0000000	17,687.82	8/30/2018	
2nyste10	Buy	HTBK		1754	15.716	27,583.40	0.00	SANDLER	0.010000	17.54	0.00	USD	1.0000000	000009	8/29/2018	124876
1131						27,583.40	0.00	0.00	17.54		0.00	USD	1.0000000	27,583.40	8/31/2018	

Transactions Listing

FROM Trade Date 07/31/2018 TO 08/31/2018

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyste10	Buy	HTBK		1595	15.80	25,216.31	0.00	SANDLER	0.010000	15.95	0.00	USD	1.0000000	000009	8/30/2018	125271
1131						25,216.31	0.00	0.00	15.95		0.00	USD	1.0000000	25,216.31	9/4/2018	
2nyste10	Buy	HTBK		1757	15.773	27,730.73	0.00	SANDLER	0.010000	17.57	0.00	USD	1.0000000	000009	8/31/2018	125701
1131						27,730.73	0.00	0.00	17.57		0.00	USD	1.0000000	27,730.73	9/5/2018	
2nyste10	Buy	UIS		4326	15.041	65,111.92	0.00	WSA	0.010000	43.26	0.00	USD	1.0000000	000009	8/2/2018	121972
1131						65,111.92	0.00	0.00	43.26		0.00	USD	1.0000000	65,111.92	8/6/2018	
2nyste10	Buy	UIS		1276	15.276	19,504.30	0.00	WSA	0.010000	12.76	0.00	USD	1.0000000	000009	8/3/2018	122040
1131						19,504.30	0.00	0.00	12.76		0.00	USD	1.0000000	19,504.30	8/7/2018	
2nyste10	Buy	WAIR		603	13.645	8,233.97	0.00	PEN	0.010000	6.03	0.00	USD	1.0000000	000009	8/15/2018	122889
1131						8,233.97	0.00	0.00	6.03		0.00	USD	1.0000000	8,233.97	8/17/2018	
2nyste10	Buy	WAIR		2866	13.132	37,666.12	0.00	PEN	0.010000	28.66	0.00	USD	1.0000000	000009	8/16/2018	123036
1131						37,666.12	0.00	0.00	28.66		0.00	USD	1.0000000	37,666.12	8/20/2018	
2nyste10	Buy	WSM		1553	58.029	90,134.57	0.00	PEN	0.010000	15.53	0.00	USD	1.0000000	000009	8/13/2018	122442
1131						90,134.57	0.00	0.00	15.53		0.00	USD	1.0000000	90,134.57	8/15/2018	
2nyste10	Contribution	000009		49368.05	0.00	49,368.05	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/31/2018	121472
1131				Q2 2018 Mgmt Fee		49,368.05	0.00	0.00	0.00		0.00	USD	1.0000000	49,368.05	7/31/2018	
2nyste10	Income	000009	EMCOR GROUP INC	287.76	0.00	287.76	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/31/2018	121043
1131			EME	Div Accrued for EME		287.76	0.00	0.00	0.00		0.00	USD	1.0000000	287.76	7/31/2018	
2nyste10	Income	000009	WOLVERINE WORLD WIDE, INC.	449.04	0.00	449.04	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/1/2018	121636
1131			WWW	Div Accrued for WWW		449.04	0.00	0.00	0.00		0.00	USD	1.0000000	449.04	8/1/2018	
2nyste10	Income	000009		1731.81	0.00	1,731.81	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/1/2018	121921
1131				Interest		1,731.81	0.00	0.00	0.00		0.00	USD	1.0000000	1,731.81	8/1/2018	
2nyste10	Income	000009	ABM INDS INC	698.08	0.00	698.08	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/6/2018	122065
1131			ABM	Div Accrued for ABM		698.08	0.00	0.00	0.00		0.00	USD	1.0000000	698.08	8/6/2018	
2nyste10	Income	000009	H.B. FULLER COMPANY	667.9	0.00	667.90	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/9/2018	122303
1131			FUL	Div Accrued for FUL		667.90	0.00	0.00	0.00		0.00	USD	1.0000000	667.90	8/9/2018	
2nyste10	Income	000009	KADANT INC	1055.56	0.00	1,055.56	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/9/2018	122322
1131			KAI	Div Accrued for KAI		1,055.56	0.00	0.00	0.00		0.00	USD	1.0000000	1,055.56	8/9/2018	
2nyste10	Income	000009	LEGACYTEXAS FINANCIAL GROUP, INC.	1548.8	0.00	1,548.80	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/13/2018	122404
1131			LTXB	Div Accrued for LTXB		1,548.80	0.00	0.00	0.00		0.00	USD	1.0000000	1,548.80	8/13/2018	

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	AVX CORPORATION	1549.28	0.00	1,549.28	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/15/2018	122681
1131			AVX	Div Accrued for AVX		1,549.28	0.00	0.00	0.00		0.00	USD	1.0000000	1,549.28	8/15/2018	
2nyste10	Income	000009	KAISER ALUMINUM CORP	1342	0.00	1,342.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/15/2018	122739
1131			KALU	Div Accrued for KALU		1,342.00	0.00	0.00	0.00		0.00	USD	1.0000000	1,342.00	8/15/2018	
2nyste10	Income	000009	NORTHSTAR RLTY EUROPE CORP	1737.15	0.00	1,737.15	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/17/2018	123108
1131			NRE	Div Accrued for NRE		1,737.15	0.00	0.00	0.00		0.00	USD	1.0000000	1,737.15	8/17/2018	
2nyste10	Income	000009	UNION BANKSHARES CORPORATION	2030.44	0.00	2,030.44	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/17/2018	123130
1131			UBSH	Div Accrued for UBSH		2,030.44	0.00	0.00	0.00		0.00	USD	1.0000000	2,030.44	8/17/2018	
2nyste10	Income	000009	COLUMBUS MCKINNON CORPORATION	406.15	0.00	406.15	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/20/2018	123502
1131			CMCO	Div Accrued for CMCO		406.15	0.00	0.00	0.00		0.00	USD	1.0000000	406.15	8/20/2018	
2nyste10	Income	000009	FIRST INTERSTATE BANCSYSTEM	2215.92	0.00	2,215.92	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/21/2018	123591
1131			FIBK	Div Accrued for FIBK		2,215.92	0.00	0.00	0.00		0.00	USD	1.0000000	2,215.92	8/21/2018	
2nyste10	Income	000009	WINTRUST FINL CORP	665.95	0.00	665.95	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/23/2018	123895
1131			WTFC	Div Accrued for WTFC		665.95	0.00	0.00	0.00		0.00	USD	1.0000000	665.95	8/23/2018	
2nyste10	Income	000009	NEXSTAR BROADCASTING	2497.5	0.00	2,497.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/24/2018	124037
1131			NXST	Div Accrued for NXST		2,497.50	0.00	0.00	0.00		0.00	USD	1.0000000	2,497.50	8/24/2018	
2nyste10	Income	000009	WILLIAMS SONOMA INC	605.87	0.00	605.87	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/24/2018	124061
1131			WSM	Div Accrued for WSM		605.87	0.00	0.00	0.00		0.00	USD	1.0000000	605.87	8/24/2018	
2nyste10	Income	000009	CHEESECAKE FACTORY INCORPORATED	1053.36	0.00	1,053.36	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/28/2018	124623
1131			CAKE	Div Accrued for CAKE		1,053.36	0.00	0.00	0.00		0.00	USD	1.0000000	1,053.36	8/28/2018	
2nyste10	Income	000009	IDACORP INC	2045.53	0.00	2,045.53	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/30/2018	124903
1131			IDA	Div Accrued for IDA		2,045.53	0.00	0.00	0.00		0.00	USD	1.0000000	2,045.53	8/30/2018	
2nyste10	Income	000009	CHATHAM LODGING TRUST	1586.97	0.00	1,586.97	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/31/2018	125324
1131			CLDT	Div Accrued for CLDT		1,586.97	0.00	0.00	0.00		0.00	USD	1.0000000	1,586.97	8/31/2018	

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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	GUARANTY BANCORP	816.56	0.00	816.56	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/31/2018	125426
1131			GBNK	Div Accrued for GBNK		816.56	0.00	0.00	0.00		0.00	USD	1.0000000	816.56	8/31/2018	
2nyste10	Income	000009	HEARTLAND FINL USA INC	421.82	0.00	421.82	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/31/2018	125448
1131			HTLF	Div Accrued for HTLF		421.82	0.00	0.00	0.00		0.00	USD	1.0000000	421.82	8/31/2018	
2nyste10	Income	000009	SABRA HEALTH CARE REIT	4265.55	0.00	4,265.55	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/31/2018	125556
1131			SBRA	Div Accrued for SBRA		4,265.55	0.00	0.00	0.00		0.00	USD	1.0000000	4,265.55	8/31/2018	
2nyste10	Income	000009	TETRA TECH INC NEW	336.84	0.00	336.84	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/31/2018	125613
1131			TTEK	Div Accrued for TTEK		336.84	0.00	0.00	0.00		0.00	USD	1.0000000	336.84	8/31/2018	
2nyste10	Management	000009		49368.05	0.00	49,368.05	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/31/2018	121471
1131				Q2 2018 Mgmt Fee		49,368.05	0.00	0.00	0.00		0.00	USD	1.0000000	49,368.05	7/31/2018	
2nyste10	Sell	CARO		318	41.95	13,336.80	12,122.89	SANDLER	0.010000	3.18	0.00	USD	1.0000000	000009	8/20/2018	123570
1131						13,336.80	12,122.89	0.18	3.18		0.00	USD	1.0000000	13,336.80	8/22/2018	
2nyste10	Sell	CARO		605	42.139	25,487.64	22,997.74	SANDLER	0.010000	6.05	0.00	USD	1.0000000	000009	8/21/2018	123678
1131						25,487.64	22,997.74	0.34	6.05		0.00	USD	1.0000000	25,487.64	8/23/2018	
2nyste10	Sell	CARO		191	41.942	8,008.92	7,086.69	SANDLER	0.010000	1.91	0.00	USD	1.0000000	000009	8/23/2018	123985
1131						8,008.92	7,086.69	0.11	1.91		0.00	USD	1.0000000	8,008.92	8/27/2018	
2nyste10	Sell	CARO		64	41.803	2,674.72	2,374.60	SANDLER	0.010000	0.64	0.00	USD	1.0000000	000009	8/24/2018	124334
1131						2,674.72	2,374.60	0.04	0.64		0.00	USD	1.0000000	2,674.72	8/28/2018	
2nyste10	Sell	CARO		319	41.80	13,330.83	11,835.89	SANDLER	0.010000	3.19	0.00	USD	1.0000000	000009	8/27/2018	124593
1131						13,330.83	11,835.89	0.18	3.19		0.00	USD	1.0000000	13,330.83	8/29/2018	
2nyste10	Sell	CARO		366	41.597	15,220.61	13,516.20	SANDLER	0.010000	3.66	0.00	USD	1.0000000	000009	8/28/2018	124698
1131						15,220.61	13,516.20	0.20	3.66		0.00	USD	1.0000000	15,220.61	8/30/2018	
2nyste10	Sell	CARO		557	41.284	22,989.04	20,409.99	SANDLER	0.010000	5.57	0.00	USD	1.0000000	000009	8/29/2018	124875
1131						22,989.04	20,409.99	0.30	5.57		0.00	USD	1.0000000	22,989.04	8/31/2018	
2nyste10	Sell	CARO		526	41.103	21,614.37	19,045.88	SANDLER	0.010000	5.26	0.00	USD	1.0000000	000009	8/30/2018	125270
1131						21,614.37	19,045.88	0.29	5.26		0.00	USD	1.0000000	21,614.37	9/4/2018	
2nyste10	Sell	CARO		572	40.971	23,429.38	19,544.90	SANDLER	0.010000	5.72	0.00	USD	1.0000000	000009	8/31/2018	125700
1131						23,429.38	19,544.90	0.31	5.72		0.00	USD	1.0000000	23,429.38	9/5/2018	
2nyste10	Sell	PDCE		3043	55.322	168,311.31	131,198.51	SEAPORT	0.010000	30.43	0.00	USD	1.0000000	000009	8/7/2018	122194
1131						168,311.31	131,198.51	2.19	30.43		0.00	USD	1.0000000	168,311.3	8/9/2018	

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						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	TTEK		1656	66.122	109,480.71	43,862.80	PEN	0.010000	16.56	0.00	USD	1.0000000	000009	8/2/2018	121971
1131						109,480.71	43,862.80	1.42	16.56		0.00	USD	1.0000000	109,480.71	8/6/2018	
2nyste10	Sell	TTEK		2531	65.832	166,592.30	67,028.04	PEN	0.010000	25.31	0.00	USD	1.0000000	000009	8/3/2018	122039
1131						166,592.30	67,028.04	2.17	25.31		0.00	USD	1.0000000	166,592.30	8/7/2018	

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Global Portfolio Group - 2SCV, As of: 08/31/2018

Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	35,311,905.36	25,855,132.61	25,328.97
000009	PRINCIPAL CASH	000009	Liquid Assets		1,057,606.87		0.00
AAWW	ATLAS AIR WORLDWIDE HOLDINGS, INC.	049164205	Industrials	5,292	322,282.80	282,581.88	0.00
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	9,944	258,146.24	114,408.71	0.00
AKR	ACADIA REALTY TRUST	004239109	Real Estate	15,261	435,243.72	402,689.84	0.00
ANIP	ANI PHARMACEUTICALS, INC.	00182C103	Health Care	3,078	179,139.60	190,147.16	0.00
ASGN	ASGN INCORPORATED	00191U102	Industrials	3,207	296,936.13	121,242.22	0.00
ATKR	ATKORE INTERNATIONAL GROUP INC.	047649108	Industrials	9,807	268,515.66	233,140.63	0.00
AVNS	AVANOS MEDICAL INC.	05350V106	Health Care	6,558	472,831.80	267,330.71	0.00
AVX	AVX CORPORATION	002444107	Info. Technology	13,472	284,932.80	249,143.42	0.00
BANR	BANNER CORP	06652V208	Financials	5,723	368,160.59	78,169.10	0.00
BDC	BELDEN, INC.	077454106	Info. Technology	2,414	175,546.08	168,327.79	0.00
BGS	B&G FOODS, INC	05508R106	Consumer Staples	6,393	204,256.35	210,273.34	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	3,074	180,904.90	131,500.31	1,460.15
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	7,582	472,206.96	244,688.56	0.00
BMTC	BRYN MAWR BK CORP	117665109	Financials	8,294	404,747.20	251,648.95	2,073.50
CACI	CACI INTERNATIONAL INC CLASS A	127190304	Info. Technology	2,098	409,110.00	258,765.97	0.00
CAKE	CHEESECAKE FACTORY INCORPORATED	163072101	Cons. Discretionary	3,192	169,718.64	174,147.66	0.00
CARO	CAROLINA FINANCIAL	143873107	Financials	4,683	192,705.45	155,463.14	0.00
CASH	META FINANCIAL GROUP, INC.	59100U108	Financials	1,501	129,986.60	170,815.67	0.00
CBZ	CBIZ INC	124805102	Industrials	26,157	625,152.30	233,846.46	0.00
CHFC	CHEMICAL FINANCIAL CORPORATION	163731102	Financials	4,397	251,156.64	251,963.69	0.00
CJ	C&J ENERGY SERVICES, INC	12674R100	Energy	7,211	151,070.45	248,613.84	0.00

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Global Portfolio Group - 2SCV, As of: 08/31/2018

Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
CLDT	CHATHAM LODGING TRUST	16208T102	Real Estate	14,427	309,459.15	310,571.45	1,586.97
CMCO	COLUMBUS MCKINNON CORPORATION	199333105	Industrials	8,123	345,471.19	314,598.08	0.00
CNDT	CONDUENT INC	206787103	Info. Technology	9,925	230,061.50	166,401.83	0.00
CNO	CNO FINANCIAL INC	12621E103	Financials	14,494	313,215.34	87,210.40	0.00
COR	CORESITE REALTY CORP	21870Q105	Real Estate	3,030	352,904.10	205,850.86	0.00
CPE	CALLON PETROLEUM CO	13123X102	Energy	50,747	573,441.10	475,574.08	0.00
CSFL	CENTERSTATE BANKS INC	15201P109	Financials	19,288	590,598.56	270,573.55	0.00
CY	CYPRESS SEMICONDUCTOR	232806109	Info. Technology	29,113	501,034.73	209,075.06	0.00
DK	DELEK US HOLDINGS INC.	24665A103	Energy	6,442	351,089.00	330,297.16	1,610.50
DPLO	DIPLOMAT PHARMACY, INC	25456K101	Health Care	6,374	131,686.84	100,148.49	0.00
EBS	EMERGENT BIO SOLUTIONS INC.	29089Q105	Health Care	6,577	407,774.00	335,139.03	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	6,953	391,453.90	303,511.56	0.00
EGBN	EAGLE BANCORP, INC	268948106	Financials	5,611	302,152.35	352,581.74	0.00
EME	EMCOR GROUP INC	29084Q100	Industrials	3,597	288,119.70	101,730.00	0.00
ETM	ENTERCOM COMM CORP CL A	293639100	Cons. Discretionary	15,890	124,736.50	182,655.06	1,430.10
FIBK	FIRST INTERSTATE BANCSYSTEM	32055Y201	Financials	7,914	367,605.30	313,672.21	0.00
FNB	FNB CORP	302520101	Financials	20,876	280,782.20	246,450.84	2,505.12
FNSR	FINISAR CORPORATION	31787A507	Info. Technology	8,280	168,912.00	198,734.15	0.00
FOE	FERRO CORP	315405100	Materials	17,656	387,549.20	234,582.02	0.00
FSB	FRANKLIN FINANCIAL NETWORK, INC.	35352P104	Financials	7,730	298,764.50	291,685.50	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	4,309	245,569.91	227,335.67	0.00
GBNK	GUARANTY BANCORP	40075T607	Financials	5,025	157,031.25	104,241.85	0.00
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	10,223	464,942.04	235,250.88	0.00

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Global Portfolio Group - 2SCV, As of: 08/31/2018

Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
HPP	HUDSON PACIFIC PROPERTIES, INC.	444097109	Real Estate	11,581	391,901.04	278,297.28	0.00
HRTG	HERITAGE INSURANCE HOLDINGS, INC	42727J102	Financials	20,432	299,328.80	270,583.99	0.00
HTBK	HERITAGE COMMERCE CORP	426927109	Financials	10,177	161,203.68	161,199.49	0.00
HTLD	HEARTLAND EXPRESS, INC.	422347104	Industrials	17,338	354,562.10	337,737.02	0.00
HTLF	HEARTLAND FINL USA INC	42234Q102	Financials	3,013	183,190.40	102,517.40	0.00
IBKC	IBERIABANK CORP	450828108	Financials	5,203	450,839.95	314,077.15	0.00
IDA	IDACORP INC	451107106	Utilities	3,467	339,245.95	206,476.79	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	40,839	421,866.87	399,825.92	0.00
JCAP	JERNIGAN CAPITAL, INC.	476405105	Real Estate	15,376	307,673.76	291,805.18	0.00
KAI	KADANT INC	48282T104	Industrials	4,798	484,837.90	174,249.13	0.00
KALU	KAISER ALUMINUM CORP	483007704	Materials	2,440	267,399.60	148,781.22	0.00
KMG	KMG CHEMICALS, INC.	482564101	Materials	2,480	192,150.40	159,419.93	0.00
KS	KAPSTONE PAPER & PACKAGING CORP	48562P103	Materials	2,362	81,134.70	28,766.08	0.00
LTXB	LEGACYTEXAS FINANCIAL GROUP, INC.	52471Y106	Financials	9,680	447,893.60	379,801.59	0.00
MDR	MCDERMOTT INTERNATIONAL, INC.	580037703	Energy	9,774	189,029.16	175,095.72	0.00
MKSI	MKS INSTRUMENT INC	55306N104	Info. Technology	2,710	251,759.00	125,974.85	542.00
MOD	MODINE MANUFACTURING CO	607828100	Cons. Discretionary	18,503	311,775.55	263,655.22	0.00
MTRN	MATERION CORP	576690101	Materials	7,706	491,642.80	271,441.60	809.13
MYRG	MYR GROUP INC	55405W104	Industrials	6,038	209,941.26	121,906.87	0.00
NJR	NEW JERSEY RESOURCES CORPORATION	646025106	Utilities	4,051	184,725.60	162,576.58	0.00
NRE	NORTHSTAR RLTY EUROPE CORP	66706L101	Real Estate	11,581	158,891.32	147,686.41	0.00
NSA	NATIONAL STORAGE AFFILIATES TRUST	637870106	Real Estate	12,275	348,119.00	196,404.16	0.00

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Global Portfolio Group - 2SCV, As of: 08/31/2018

Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
NUVA	NUVASIVE, INC.	670704105	Health Care	3,150	221,098.50	176,387.84	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Cons. Discretionary	6,660	546,120.00	430,776.86	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	10,653	390,965.10	295,407.69	0.00
PAG	PENSKE AUTOMOTIVE GROUP, INC.	70959W103	Cons. Discretionary	6,592	346,936.96	303,393.97	2,373.12
PDCE	PDC ENERGY	69327R101	Energy	5,935	312,715.15	206,458.96	0.00
PEB	PEBBLEBROOK HOTEL	70509V100	Real Estate	11,326	437,296.86	419,909.47	0.00
PFBC	PREFERRED BANK	740367404	Financials	5,296	324,168.16	284,912.99	0.00
PGNX	PROGENICS PHARMA INC	743187106	Health Care	54,971	430,422.93	287,695.65	0.00
PLAB	PHOTRONICS INC	719405102	Info. Technology	12,805	137,013.50	128,940.42	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	2,746	173,794.34	103,005.25	0.00
POR	PORTLAND GENERAL	736508847	Utilities	4,552	211,212.80	180,955.92	0.00
PRGS	PROGRESS SOFTWARE CORP	743312100	Info. Technology	5,243	214,595.99	102,032.95	734.02
PRI	PRIMERICA	74164M108	Financials	2,640	322,740.00	148,296.46	660.00
PWR	QUANTA SERVICES INC.	74762E102	Industrials	5,235	181,078.65	174,126.77	0.00
QTS	QTS REALTY TRUST INC	74736A103	Real Estate	4,802	219,595.46	165,158.55	0.00
RDNT	RADNET, INC.	750491102	Health Care	13,189	182,667.65	171,015.66	0.00
REI	RING ENERGY, INC.	76680V108	Energy	40,817	481,640.60	356,071.21	0.00
REXR	REXFORD INDUSTRIAL REALTY	76169C100	Real Estate	14,196	461,370.00	250,889.86	0.00
ROCK	GIBRALTAR INDS INC	374689107	Industrials	10,325	468,755.00	228,008.69	0.00
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	9,479	223,514.82	189,477.64	0.00
SEAS	SEAWORLD ENTERTAINMENT, INC	81282V100	Cons. Discretionary	14,987	439,418.84	238,906.51	0.00
SF	STIFEL FINANCIAL CORP	860630102	Financials	5,017	280,299.79	285,176.85	602.04
SFNC	SIMMONS FIRST NATIONAL CORPORATION CLASS A	828730200	Financials	5,469	172,820.40	171,883.66	0.00
SIGI	SELECTIVE INS GROUP	816300107	Financials	6,369	408,889.80	218,059.13	1,146.42

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Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	7,826	259,666.68	241,510.67	0.00
SKYW	SKYWEST INC	830879102	Industrials	8,146	531,933.80	99,069.70	0.00
SLCA	U.S. SILICA HOLDINGS, INC	90346E103	Energy	4,752	100,694.88	170,891.34	0.00
SPN	SUPERIOR ENERGY SERVICES	868157108	Energy	14,939	134,451.00	274,282.87	0.00
SR	SPIRE, INC	84857L101	Utilities	3,332	248,400.60	122,169.87	0.00
STBZ	STATE BANK & TRUST	856190103	Financials	13,008	423,800.64	207,400.30	2,601.60
SYNH	SYNEOS HEALTH, INC. CLASS A	87166B102	Health Care	3,805	189,679.25	158,254.51	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	9,740	413,463.00	292,274.59	0.00
TECD	TECH DATA CORPORATION	878237106	Info. Technology	1,907	138,734.25	175,244.33	0.00
TERP	TERRAFORM POWER, INC CLASS A	88104R209	Utilities	14,762	165,039.16	169,279.34	2,804.78
TKR	TIMKEN CO	887389104	Industrials	3,232	157,236.80	109,802.35	904.96
TMST	TIMKEN STEEL	887399103	Materials	10,555	147,875.55	132,826.70	0.00
TOWR	TOWER INTERNATIONAL, INC	891826109	Cons. Discretionary	6,713	226,899.40	154,537.22	805.56
TTEK	TETRA TECH INC NEW	88162G103	Industrials	2,807	195,928.60	73,635.55	0.00
TWNK	HOSTESS BRANDS, INC. CLASS A	44109J106	Consumer Staples	12,161	143,013.36	174,170.21	0.00
UBSH	UNION BANKSHARES CORPORATION	90539J109	Financials	8,828	367,244.80	333,807.45	0.00
UCBI	UNITED CMNTY BKS GA CAP STK	90984P303	Financials	13,724	416,386.16	119,343.50	0.00
UIS	UNISYS CORPORATION	909214306	Info. Technology	17,638	328,066.80	254,688.48	0.00
UMPQ	UMPQUA HOLDINGS CORP	904214103	Financials	15,407	329,709.80	302,434.76	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	5,570	270,423.50	156,890.17	0.00
WAIR	WESCO AIRCRAFT HOLDINGS, INC.	950814103	Industrials	18,434	223,973.10	214,029.49	0.00
WD	WALKER & DUNLOP, INC.	93148P102	Financials	2,716	148,022.00	159,836.06	679.00
WSM	WILLIAMS SONOMA INC	969904101	Cons. Discretionary	2,962	208,021.26	176,980.54	0.00

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Global Portfolio Group - 2SCV, As of: 08/31/2018

Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
WTFC	WINTRUST FINL CORP	97650W108	Financials	3,505	310,367.75	103,257.67	0.00
WWW	WOLVERINE WORLD WIDE, INC.	978097103	Cons. Discretionary	5,613	219,917.34	148,899.01	0.00