

PERFORMANCE RETURNS FOR TOTAL

2nyste10 - New York State Teachers Retirement

From 09/29/2017 to 10/31/2017

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 10/31/2017
Total Portfolio	0.78	0.78	6.79	25.20	13.65	9.85	10.24	16.04	14.66					12.72	0.78
Total Equities	0.78	0.78	6.88											6.88	0.78
Total Cash	0.10	0.10	3.38											3.38	0.10
Russell 2000 Value	0.13	0.13	5.81	24.81	16.54	9.67	9.22	13.58	13.73	12.21	13.67	12.31	7.04	11.61	0.13

PERFORMANCE RETURNS FOR TOTAL

2nyste10 - New York State Teachers Retirement

From 09/29/2017 to 10/31/2017

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 10/31/2017
Total Portfolio	0.78	0.78	6.49	24.68	13.27	9.40	9.75	15.51	14.12					12.19	0.78
Total Equities	0.78	0.78	6.88											6.88	0.78
Total Cash	0.10	0.10	3.38											3.38	0.10
Russell 2000 Value	0.13	0.13	5.81	24.81	16.54	9.67	9.22	13.58	13.73	12.21	13.67	12.31	7.04	11.61	0.13

Transactions Listing

FROM Trade Date 09/29/2017 TO 10/31/2017

						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	CARO		1128	36.633	41,332.97	0.00	SANDLER	0.010000	11.28	0.00	USD	1.0000000	000009	10/23/2017	76312
1131						41,332.97	0.00	0.00	11.28		0.00	USD	1.0000000	41,332.97	10/25/2017	
2nyste10	Buy	CARO		867	37.093	32,168.39	0.00	SANDLER	0.010000	8.67	0.00	USD	1.0000000	000009	10/24/2017	76379
1131						32,168.39	0.00	0.00	8.67		0.00	USD	1.0000000	32,168.39	10/26/2017	
2nyste10	Buy	CARO		1424	38.162	54,357.07	0.00	SANDLER	0.010000	14.24	0.00	USD	1.0000000	000009	10/25/2017	76458
1131						54,357.07	0.00	0.00	14.24		0.00	USD	1.0000000	54,357.07	10/27/2017	
2nyste10	Buy	CARO		2030	38.112	77,388.27	0.00	SANDLER	0.010000	20.30	0.00	USD	1.0000000	000009	10/26/2017	76651
1131						77,388.27	0.00	0.00	20.30		0.00	USD	1.0000000	77,388.27	10/30/2017	
2nyste10	Buy	CPE		6849	11.092	76,037.60	0.00	PEN	0.010000	68.49	0.00	USD	1.0000000	000009	10/17/2017	75505
1131						76,037.60	0.00	0.00	68.49		0.00	USD	1.0000000	76,037.60	10/19/2017	
2nyste10	Buy	CPE		3045	11.156	34,000.77	0.00	PEN	0.010000	30.45	0.00	USD	1.0000000	000009	10/18/2017	75935
1131						34,000.77	0.00	0.00	30.45		0.00	USD	1.0000000	34,000.77	10/20/2017	
2nyste10	Buy	DCOM		1957	21.519	42,131.27	0.00	RAJA	0.010000	19.57	0.00	USD	1.0000000	000009	9/29/2017	72313
1131						42,131.27	0.00	0.00	19.57		0.00	USD	1.0000000	42,131.27	10/3/2017	
2nyste10	Buy	DCOM		1621	21.627	35,073.74	0.00	RAJA	0.010000	16.21	0.00	USD	1.0000000	000009	10/2/2017	72716
1131						35,073.74	0.00	0.00	16.21		0.00	USD	1.0000000	35,073.74	10/4/2017	
2nyste10	Buy	DCOM		1822	21.813	39,762.05	0.00	RAJA	0.010000	18.22	0.00	USD	1.0000000	000009	10/3/2017	73106
1131						39,762.05	0.00	0.00	18.22		0.00	USD	1.0000000	39,762.05	10/5/2017	
2nyste10	Buy	DCOM		1092	21.681	23,686.03	0.00	RAJA	0.010000	10.92	0.00	USD	1.0000000	000009	10/4/2017	73337
1131						23,686.03	0.00	0.00	10.92		0.00	USD	1.0000000	23,686.03	10/6/2017	
2nyste10	Buy	DCOM		829	22.038	18,278.12	0.00	RAJA	0.010000	8.29	0.00	USD	1.0000000	000009	10/5/2017	73600
1131						18,278.12	0.00	0.00	8.29		0.00	USD	1.0000000	18,278.12	10/10/2017	
2nyste10	Buy	DCOM		1038	22.083	22,932.02	0.00	RAJA	0.010000	10.38	0.00	USD	1.0000000	000009	10/6/2017	73862
1131						22,932.02	0.00	0.00	10.38		0.00	USD	1.0000000	22,932.02	10/11/2017	
2nyste10	Buy	DCOM		777	21.993	17,096.56	0.00	RAJA	0.010000	7.77	0.00	USD	1.0000000	000009	10/9/2017	73929
1131						17,096.56	0.00	0.00	7.77		0.00	USD	1.0000000	17,096.56	10/11/2017	
2nyste10	Buy	FNSR		4117	23.547	96,982.93	0.00	LOOP	0.010000	41.17	0.00	USD	1.0000000	000009	10/31/2017	77518
1131						96,982.93	0.00	0.00	41.17		0.00	USD	1.0000000	96,982.93	11/2/2017	
2nyste10	Buy	PAG		2944	49.079	144,517.43	0.00	PEN	0.010000	29.44	0.00	USD	1.0000000	000009	10/26/2017	76652
1131						144,517.43	0.00	0.00	29.44		0.00	USD	1.0000000	144,517.43	10/30/2017	
2nyste10	Buy	PAG		1088	48.855	53,164.90	0.00	PEN	0.010000	10.88	0.00	USD	1.0000000	000009	10/27/2017	76913
1131						53,164.90	0.00	0.00	10.88		0.00	USD	1.0000000	53,164.90	10/31/2017	

Transactions Listing

FROM Trade Date 09/29/2017 TO 10/31/2017

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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	SYNT		6567	24.228	159,168.98	0.00	PEN	0.010000	65.67	0.00	USD	1.0000000	000009	10/20/2017	76223
1131						159,168.98	0.00	0.00	65.67		0.00	USD	1.0000000	159,168.98	10/24/2017	
2nyste10	Buy	SYNT		1565	24.043	37,642.32	0.00	PEN	0.010000	15.65	0.00	USD	1.0000000	000009	10/23/2017	76314
1131						37,642.32	0.00	0.00	15.65		0.00	USD	1.0000000	37,642.32	10/25/2017	
2nyste10	Buy	TECD		2116	91.885	194,450.45	0.00	PEN	0.010000	21.16	0.00	USD	1.0000000	000009	10/20/2017	76224
1131						194,450.45	0.00	0.00	21.16		0.00	USD	1.0000000	194,450.45	10/24/2017	
2nyste10	Buy	UMPQ		7049	20.665	145,737.37	0.00	RAJA	0.010000	70.49	0.00	USD	1.0000000	000009	10/26/2017	76654
1131						145,737.37	0.00	0.00	70.49		0.00	USD	1.0000000	145,737.37	10/30/2017	
2nyste10	Buy	UMPQ		2027	20.805	42,192.21	0.00	RAJA	0.010000	20.27	0.00	USD	1.0000000	000009	10/27/2017	76915
1131						42,192.21	0.00	0.00	20.27		0.00	USD	1.0000000	42,192.21	10/31/2017	
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	9/29/2017	71810
1131			BGC	Div Accrued for BGC		1,848.06	0.00	0.00	0.00		0.00	USD	1.0000000	1,848.06	9/29/2017	
2nyste10	Income	000009	BROOKS AUTOMATION, INC.	1158.3	0.00	1,158.30	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/29/2017	71819
1131			BRKS	Div Accrued for BRKS		1,158.30	0.00	0.00	0.00		0.00	USD	1.0000000	1,158.30	9/29/2017	
2nyste10	Income	000009	CHATHAM LODGING TRUST	966.13	0.00	966.13	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/29/2017	71868
1131			CLDT	Div Accrued for CLDT		966.13	0.00	0.00	0.00		0.00	USD	1.0000000	966.13	9/29/2017	
2nyste10	Income	000009	ENTERPRISE FINANCIAL SERVICES	941.93	0.00	941.93	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/29/2017	71918
1131			EFSC	Div Accrued for EFSC		941.93	0.00	0.00	0.00		0.00	USD	1.0000000	941.93	9/29/2017	
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	9/29/2017	72065
1131			HPP	Div Accrued for HPP		2,728.25	0.00	0.00	0.00		0.00	USD	1.0000000	2,728.25	9/29/2017	
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	9/29/2017	72125
1131			NSA	Div Accrued for NSA		3,906.50	0.00	0.00	0.00		0.00	USD	1.0000000	3,906.50	9/29/2017	
2nyste10	Income	000009	HERITAGE INSURANCE HOLDINGS, INC	894.36	0.00	894.36	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/2/2017	72409
1131			HRTG	Div Accrued for HRTG		894.36	0.00	0.00	0.00		0.00	USD	1.0000000	894.36	10/2/2017	

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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	SOUTH JERSEY INDS INC	2614.91	0.00	2,614.91	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/3/2017	72756
1131			SJI	Div Accrued for SJI		2,614.91	0.00	0.00	0.00		0.00	USD	1.0000000	2,614.91	10/3/2017	
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	10/3/2017	72769
1131			SR	Div Accrued for SR		2,143.05	0.00	0.00	0.00		0.00	USD	1.0000000	2,143.05	10/3/2017	
2nyste10	Income	000009	Equity - CENTERSTATE BANKS INC	1432.68	0.00	1,432.68	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/29/2017	72931
1131			CSFL			1,432.68	0.00	0.00	0.00		0.00	USD	1.0000000	1,432.68	9/29/2017	
2nyste10	Income	000009		831.84	0.00	831.84	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/2/2017	72932
1131				Interest		831.84	0.00	0.00	0.00		0.00	USD	1.0000000	831.84	10/2/2017	
2nyste10	Income	000009	CAROLINA FINANC	213.92	0.00	213.92	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/5/2017	73392
1131			CARO	Div Accrued for CARO		213.92	0.00	0.00	0.00		0.00	USD	1.0000000	213.92	10/5/2017	
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	10/5/2017	73399
1131			CPK	Div Accrued for CPK		1,707.88	0.00	0.00	0.00		0.00	USD	1.0000000	1,707.88	10/5/2017	
2nyste10	Income	000009	SKYWEST INC	803.68	0.00	803.68	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/5/2017	73451
1131			SKYW	Div Accrued for SKYW		803.68	0.00	0.00	0.00		0.00	USD	1.0000000	803.68	10/5/2017	
2nyste10	Income	000009	UNITED CMNTY BKS GA CAP STK	2417.8	0.00	2,417.80	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/5/2017	73483
1131			UCBI	Div Accrued for UCBI		2,417.80	0.00	0.00	0.00		0.00	USD	1.0000000	2,417.80	10/5/2017	
2nyste10	Income	000009	KAPSTONE PAPER & PACKAGING CORP	1683.8	0.00	1,683.80	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/12/2017	74085
1131			KS	Div Accrued for KS		1,683.80	0.00	0.00	0.00		0.00	USD	1.0000000	1,683.80	10/12/2017	
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	10/12/2017	74137
1131			SRG	Div Accrued for SRG		831.50	0.00	0.00	0.00		0.00	USD	1.0000000	831.50	10/12/2017	
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	10/13/2017	74357
1131			AKR	Div Accrued for AKR		2,956.20	0.00	0.00	0.00		0.00	USD	1.0000000	2,956.20	10/13/2017	
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	10/13/2017	74409
1131			IRT	Div Accrued for IRT		2,198.76	0.00	0.00	0.00		0.00	USD	1.0000000	2,198.76	10/13/2017	

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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	STARWOOD WAYPOINT HOMES	1178.98	0.00	1,178.98	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/13/2017	74497
1131			SFR	Div Accrued for SFR		1,178.98	0.00	0.00	0.00		0.00	USD	1.0000000	1,178.98	10/13/2017	
2nyste10	Income	000009	CORESITE REALTY CORP	4688.1	0.00	4,688.10	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/16/2017	74728
1131			COR	Div Accrued for COR		4,688.10	0.00	0.00	0.00		0.00	USD	1.0000000	4,688.10	10/16/2017	
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	10/16/2017	74965
1131			POR	Div Accrued for POR		1,901.28	0.00	0.00	0.00		0.00	USD	1.0000000	1,901.28	10/16/2017	
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	10/16/2017	74987
1131			REXR	Div Accrued for REXR		2,340.16	0.00	0.00	0.00		0.00	USD	1.0000000	2,340.16	10/16/2017	
2nyste10	Income	000009	UMPQUA HOLDINGS CORP	1789.38	0.00	1,789.38	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/16/2017	75132
1131			UMPQ	Div Accrued for UMPQ		1,789.38	0.00	0.00	0.00		0.00	USD	1.0000000	1,789.38	10/16/2017	
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	10/18/2017	75669
1131			BANR	Div Accrued for BANR		2,674.25	0.00	0.00	0.00		0.00	USD	1.0000000	2,674.25	10/18/2017	
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	10/19/2017	75965
1131			CY	Div Accrued for CY		3,558.39	0.00	0.00	0.00		0.00	USD	1.0000000	3,558.39	10/19/2017	
2nyste10	Income	000009	AMERICAN EAGLE OUTFITTERS INC	2019.38	0.00	2,019.38	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/20/2017	76056
1131			AEO	Div Accrued for AEO		2,019.38	0.00	0.00	0.00		0.00	USD	1.0000000	2,019.38	10/20/2017	
2nyste10	Income	000009	PREFERRED BANK	1843.4	0.00	1,843.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/20/2017	76094
1131			PFBC	Div Accrued for PFBC		1,843.40	0.00	0.00	0.00		0.00	USD	1.0000000	1,843.40	10/20/2017	
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	10/27/2017	76704
1131			CLDT	Div Accrued for CLDT		966.13	0.00	0.00	0.00		0.00	USD	1.0000000	966.13	10/27/2017	
2nyste10	Income	000009	IBERIABANK CORP	2760.57	0.00	2,760.57	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/27/2017	76742
1131			IBKC	Div Accrued for IBKC		2,760.57	0.00	0.00	0.00		0.00	USD	1.0000000	2,760.57	10/27/2017	
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	10/30/2017	77059
1131			EME	Div Accrued for EME		353.36	0.00	0.00	0.00		0.00	USD	1.0000000	353.36	10/30/2017	
2nyste10	Sell	CRZO		7471	16.088	120,118.95	165,844.46	SEAPORT	0.010000	74.71	0.00	USD	1.0000000	000009	10/11/2017	74065
1131						120,118.95	165,844.46	2.78	74.71		0.00	USD	1.0000000	120,118.95	10/13/2017	

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyste10	Sell	HFWA		787	29.58	23,271.36	11,504.35	RAJA	0.010000	7.87	0.00	USD	1.0000000	000009	9/29/2017	72314
1131						23,271.36	11,504.35	0.54	7.87		0.00	USD	1.0000000	23,271.36	10/3/2017	
2nyste10	Sell	HFWA		2188	29.514	64,552.81	31,984.14	RAJA	0.010000	21.88	0.00	USD	1.0000000	000009	10/2/2017	72717
1131						64,552.81	31,984.14	1.50	21.88		0.00	USD	1.0000000	64,552.81	10/4/2017	
2nyste10	Sell	HFWA		1475	29.474	43,458.24	21,561.52	RAJA	0.010000	14.75	0.00	USD	1.0000000	000009	10/3/2017	73107
1131						43,458.24	21,561.52	1.01	14.75		0.00	USD	1.0000000	43,458.24	10/5/2017	
2nyste10	Sell	HFWA		490	29.403	14,402.18	7,162.81	RAJA	0.010000	4.90	0.00	USD	1.0000000	000009	10/4/2017	73338
1131						14,402.18	7,162.81	0.34	4.90		0.00	USD	1.0000000	14,402.18	10/6/2017	
2nyste10	Sell	HFWA		1252	29.333	36,711.67	18,301.70	RAJA	0.010000	12.52	0.00	USD	1.0000000	000009	10/5/2017	73601
1131						36,711.67	18,301.70	0.85	12.52		0.00	USD	1.0000000	36,711.67	10/10/2017	
2nyste10	Sell	HFWA		782	29.232	22,850.92	11,431.26	RAJA	0.010000	7.82	0.00	USD	1.0000000	000009	10/6/2017	73863
1131						22,850.92	11,431.26	0.53	7.82		0.00	USD	1.0000000	22,850.92	10/11/2017	
2nyste10	Sell	HTBK		949	14.275	13,537.36	5,890.63	PEN	0.010000	9.49	0.00	USD	1.0000000	000009	9/29/2017	72315
1131						13,537.36	5,890.63	0.31	9.49		0.00	USD	1.0000000	13,537.36	10/3/2017	
2nyste10	Sell	HTBK		2624	14.298	37,491.37	16,287.69	PEN	0.010000	26.24	0.00	USD	1.0000000	000009	10/2/2017	72718
1131						37,491.37	16,287.69	0.87	26.24		0.00	USD	1.0000000	37,491.37	10/4/2017	
2nyste10	Sell	HTBK		1156	14.31	16,529.96	7,175.53	PEN	0.010000	11.56	0.00	USD	1.0000000	000009	10/3/2017	73108
1131						16,529.96	7,175.53	0.38	11.56		0.00	USD	1.0000000	16,529.96	10/5/2017	
2nyste10	Sell	HTBK		1109	14.307	15,854.45	6,881.74	PEN	0.010000	11.09	0.00	USD	1.0000000	000009	10/4/2017	73339
1131						15,854.45	6,881.74	0.37	11.09		0.00	USD	1.0000000	15,854.45	10/6/2017	
2nyste10	Sell	IBKC		2285	73.414	167,724.03	143,569.24	SANDLER	0.010000	22.85	0.00	USD	1.0000000	000009	10/23/2017	76313
1131						167,724.03	143,569.24	3.88	22.85		0.00	USD	1.0000000	167,724.03	10/25/2017	
2nyste10	Sell	NCR		11757	32.33	379,975.11	299,362.32	PEN	0.010000	117.57	0.00	USD	1.0000000	000009	10/20/2017	76222
1131						379,975.11	299,362.32	8.78	117.57		0.00	USD	1.0000000	379,975.11	10/24/2017	
2nyste10	Sell	ODP		32081	3.837	122,755.11	115,725.79	PEN	0.010000	320.81	0.00	USD	1.0000000	000009	10/4/2017	73340
1131						122,755.11	115,725.79	2.84	320.81		0.00	USD	1.0000000	122,755.11	10/6/2017	
2nyste10	Sell	ODP		6499	3.806	24,668.98	23,166.81	PEN	0.010000	64.99	0.00	USD	1.0000000	000009	10/5/2017	73602
1131						24,668.98	23,166.81	0.57	64.99		0.00	USD	1.0000000	24,668.98	10/10/2017	
2nyste10	Sell	ODP		17269	3.758	64,726.17	60,462.23	TMC	0.010000	172.69	0.00	USD	1.0000000	000009	10/10/2017	73986
1131						64,726.17	60,462.23	1.50	172.69		0.00	USD	1.0000000	64,726.17	10/12/2017	

Transactions Listing

FROM Trade Date 09/29/2017 TO 10/31/2017

						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	ODP		33087	3.71	122,405.83	114,998.52	TMC	0.010000	330.87	0.00	USD	1.0000000	000009	10/11/2017	74066
1131						122,405.83	114,998.52	2.84	330.87		0.00	USD	1.0000000	122,405.83	10/13/2017	
2nyste10	Sell	SRG		1287	43.373	55,807.15	59,979.74	PEN	0.010000	12.87	0.00	USD	1.0000000	000009	10/17/2017	75506
1131						55,807.15	59,979.74	1.29	12.87		0.00	USD	1.0000000	55,807.15	10/19/2017	
2nyste10	Sell	SRG		2039	43.01	87,674.36	94,819.57	PEN	0.010000	20.39	0.00	USD	1.0000000	000009	10/18/2017	75936
1131						87,674.36	94,819.57	2.03	20.39		0.00	USD	1.0000000	87,674.36	10/20/2017	
2nyste10	Sell	UCBI		2198	28.219	62,001.50	34,688.84	RAJA	0.010000	21.98	0.00	USD	1.0000000	000009	10/26/2017	76653
1131						62,001.50	34,688.84	1.44	21.98		0.00	USD	1.0000000	62,001.50	10/30/2017	
2nyste10	Sell	UCBI		1408	28.141	39,607.95	22,221.05	RAJA	0.010000	14.08	0.00	USD	1.0000000	000009	10/27/2017	76914
1131						39,607.95	22,221.05	0.92	14.08		0.00	USD	1.0000000	39,607.95	10/31/2017	
2nyste10	Sell	UCBI		1035	27.391	28,338.99	16,334.37	RAJA	0.010000	10.35	0.00	USD	1.0000000	000009	10/30/2017	77215
1131						28,338.99	16,334.37	0.66	10.35		0.00	USD	1.0000000	28,338.99	11/1/2017	
2nyste10	Sell	UCBI		1349	27.501	37,084.90	21,289.92	RAJA	0.010000	13.49	0.00	USD	1.0000000	000009	10/31/2017	77519
1131						37,084.90	21,289.92	0.86	13.49		0.00	USD	1.0000000	37,084.90	11/2/2017	

Portfolio Holdings

Back Office

Global Portfolio Group - 2SCV, As of: 10/31/2017

Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	39,166,377.55	29,391,027.79	17,433.84
000009	PRINCIPAL CASH	000009	Liquid Assets		1,000,245.65		0.00
AAWW	ATLAS AIR WORLDWIDE HOLDINGS, INC.	049164205	Industrials	6,502	398,897.70	353,022.76	0.00
ABM	ABM INDS INC	000957100	Industrials	4,909	206,030.73	158,132.46	834.53
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	16,155	210,338.10	185,868.12	0.00
AKR	ACADIA REALTY TRUST	004239109	Real Estate	11,370	320,065.50	309,856.12	0.00
ASGN	ON ASSIGNMENT INC	682159108	Industrials	3,957	242,247.54	150,573.89	0.00
ASTE	ASTEC INDS INC	046224101	Industrials	5,923	307,699.85	252,810.84	0.00
BABY	NATUS MEDICAL INCORPORATED	639050103	Health Care	4,920	208,608.00	189,547.15	0.00
BANR	BANNER CORP	06652V208	Financials	10,697	613,152.04	235,784.39	0.00
BAS	BASIC ENERGY SERVICES, INC.	06985P209	Energy	5,661	106,766.46	187,545.93	0.00
BGC	GENERAL CABLE CORPORATION	369300108	Industrials	10,267	215,093.65	179,808.10	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	3,784	246,943.84	161,930.34	0.00
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	9,312	614,498.88	304,398.13	0.00
BMTC	BRYN MAWR BK CORP	117665109	Financials	10,224	448,322.40	314,025.71	2,249.28
BPFH	BOSTON PRIVATE FINANCIAL HOLDINGS	101119105	Financials	11,008	175,027.20	183,000.66	0.00
BRKS	BROOKS AUTOMATION, INC.	114340102	Info. Technology	11,583	398,339.37	262,205.46	0.00
CACI	CACI INTERNATIONAL INC CLASS A	127190304	Info. Technology	2,934	421,762.50	364,120.84	0.00
CARO	CAROLINA FINANC	143873107	Financials	10,797	397,869.45	383,434.33	0.00
CASS	CASS INFORMATION SYSTEMS	14808P109	Info. Technology	2,460	158,670.00	169,975.02	0.00
CBZ	CBIZ INC	124805102	Industrials	32,127	544,552.65	288,491.97	0.00
CLDT	CHATHAM LODGING TRUST	16208T102	Real Estate	8,783	191,030.25	186,177.01	966.13
CNDT	CONDUENT INC	206787103	Info. Technology	12,225	189,243.00	205,079.32	0.00

Portfolio Holdings

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Global Portfolio Group - 2SCV, As of: 10/31/2017

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	827,396.46	369,638.90	0.00
COR	CORESITE REALTY CORP	21870Q105	Real Estate	3,511	388,843.25	68,884.04	0.00
COWN	COWEN GROUP, INC. CLASS A	223622606	Financials	11,849	177,735.00	189,349.64	0.00
CPE	CALLON PETE CO DEL	13123X102	Energy	35,238	390,789.42	306,439.16	0.00
CPK	CHESAPEAKE UTILITIES CORP.	165303108	Utilities	5,255	423,290.25	198,893.75	0.00
CPN	CALPINE	131347304	Utilities	20,923	312,589.62	251,414.30	0.00
CSFL	CENTERSTATE BANKS INC	15201P109	Financials	23,878	636,109.92	337,613.68	0.00
CY	CYPRESS SEMICONDUCTOR	232806109	Info. Technology	32,349	513,055.14	216,762.38	0.00
DCOM	DIME COMMUNITY BANCSHARES, INC.	253922108	Financials	9,136	201,448.80	198,959.79	0.00
DLX	DELUXE CORP	248019101	Industrials	3,971	276,580.15	210,094.32	0.00
DPLO	DIPLOMAT PHARMACY, INC	25456K101	Health Care	9,418	198,248.90	185,627.60	0.00
EDR	EDUCATION RLTY TR INC	28140H203	Real Estate	4,618	161,168.20	177,678.30	1,801.02
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	8,563	373,346.80	377,034.21	0.00
EME	EMCOR GROUP INC	29084Q100	Industrials	4,417	355,612.67	154,057.50	0.00
ESL	ESTERLINE TECHNOLOGIES	297425100	Industrials	2,077	197,003.45	127,091.63	0.00
ETM	ENTERCOM COMM CORP CL A	293639100	Cons. Discretionary	19,580	216,359.00	227,588.89	0.00
FAF	FIRST AMERICAN FINANCIAL	31847R102	Financials	8,960	487,603.20	372,834.16	0.00
FIBK	FIRST INTERSTATE BANCSYSTEM	32055Y201	Financials	9,754	383,332.20	390,604.02	2,340.96
FNB	FNB CORP	302520101	Financials	46,606	628,714.94	553,519.06	0.00
FNSR	FINISAR CORPORATION	31787A507	Info. Technology	4,117	96,914.18	96,982.93	0.00
FOE	FERRO CORP	315405100	Materials	21,736	517,751.52	293,657.56	0.00
FSB	FRANKLIN FINANCIAL NETWORK, INC.	35352P104	Financials	13,621	467,200.30	536,115.91	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	5,289	300,785.43	279,555.94	793.35

Portfolio Holdings

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Global Portfolio Group - 2SCV, As of: 10/31/2017

Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
FWRD	FORWARD AIR CORPORATION	349853101	Industrials	3,426	196,789.44	187,383.59	0.00
GBNK	GUARANTY BANCORP	40075T607	Financials	8,423	239,634.35	174,818.31	0.00
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	20,590	521,750.60	429,208.88	0.00
GNBC	GREEN BANCORP, INC.	39260X100	Financials	18,305	405,455.75	319,181.12	0.00
HOPE	HOPE BANCORP, INC.	43940T109	Financials	19,262	355,383.90	361,883.43	2,504.06
HPP	HUDSON PACIFIC PROPERTIES, INC.	444097109	Real Estate	10,913	369,077.66	223,986.71	0.00
HRTG	HERITAGE INSURANCE HOLDINGS, INC	42727J102	Financials	14,906	239,092.24	174,508.18	0.00
HTLF	HEARTLAND FINL USA INC	42234Q102	Financials	3,713	182,865.25	126,416.66	0.00
HYH	HALYARD HEALTH INC	40650V100	Health Care	8,058	339,644.70	335,240.86	0.00
IBKC	IBERIABANK CORP	450828108	Financials	5,176	381,730.00	287,375.90	0.00
IDA	IDACORP INC	451107106	Utilities	4,247	390,851.41	272,574.23	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	36,646	371,956.90	354,898.38	2,198.76
KAI	KADANT INC	48282T104	Industrials	5,888	668,876.80	242,265.10	1,236.48
KALU	KAISER ALUMINUM CORP	483007704	Materials	3,010	298,531.80	187,386.73	1,505.00
KS	KAPSTONE PAPER & PACKAGING CORP	48562P103	Materials	16,838	378,181.48	252,615.49	0.00
LNCE	SNYDERS LANCE INC	833551104	Consumer Staples	7,316	275,301.08	277,289.17	0.00
LTXB	LEGACYTEXAS FINANCIAL GROUP, INC.	52471Y106	Financials	9,473	377,877.97	357,623.61	0.00
MDP	MEREDITH CORP	589433101	Cons. Discretionary	5,569	295,157.00	214,769.00	0.00
MKSI	MKS INSTRUMENT INC	55306N104	Info. Technology	6,552	711,874.80	310,260.07	0.00
MOD	MODINE MANUFACTURING CO	607828100	Cons. Discretionary	22,753	478,950.65	334,633.62	0.00
MTRN	MATERION CORP	576690101	Materials	9,476	486,592.60	339,340.18	0.00
MYRG	MYR GROUP INC	55405W104	Industrials	7,398	235,922.22	151,120.49	0.00
NCR	NCR CORP NEW	62886E108	Info. Technology	5,265	168,953.85	127,868.43	0.00

Portfolio Holdings

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Global Portfolio Group - 2SCV, As of: 10/31/2017

Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
NEO	NEOGENOMICS INC.	64049M209	Health Care	17,736	153,771.12	184,986.84	0.00
NRE	NORTHSTAR RLTY EUROPE CORP	66706L101	Real Estate	14,211	191,422.17	181,268.35	0.00
NSA	NATIONAL STORAGE AFFILIATES TRUST	637870106	Real Estate	15,025	372,469.75	249,481.47	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Cons. Discretionary	5,445	347,391.00	353,965.06	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	13,173	418,506.21	366,600.71	0.00
PAG	PENSKE AUTOMOTIVE GROUP, INC.	70959W103	Cons. Discretionary	8,112	378,181.44	378,008.95	0.00
PDCE	PDC ENERGY	69327R101	Energy	8,905	453,531.65	333,493.75	0.00
PEB	PEBBLEBROOK HOTEL	70509V100	Real Estate	5,350	190,781.00	192,848.24	0.00
PFBC	PREFERRED BANK	740367404	Financials	9,217	568,965.41	499,081.25	0.00
PGNX	PROGENICS PHARMA INC	743187106	Health Care	51,595	319,373.05	266,569.32	0.00
PLAB	PHOTRONICS INC	719405102	Info. Technology	15,785	153,114.50	159,468.44	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	3,366	206,773.38	126,360.28	0.00
POR	PORTLAND GENERAL	736508847	Utilities	5,592	266,962.08	222,408.55	0.00
PPBI	PACIFIC PREMIER BANCORP	69478X105	Financials	17,423	703,889.20	377,891.88	0.00
PRGS	PROGRESS SOFTWARE CORP	743312100	Info. Technology	6,413	271,462.29	125,276.52	0.00
PRI	PRIMERICA	74164M108	Financials	3,260	288,510.00	183,123.66	0.00
REI	RING ENERGY, INC.	76680V108	Energy	46,186	591,642.66	422,215.71	0.00
REN	RESOLUTE ENERGY CORP	76116A306	Energy	4,351	130,660.53	183,840.63	0.00
REXR	REXFORD INDUSTRIAL REALTY	76169C100	Real Estate	16,139	479,166.91	267,973.11	0.00
ROCK	GIBRALTAR INDS INC	374689107	Industrials	12,685	421,776.25	295,205.86	0.00
RRGB	RED ROBIN GOURMET BURGERS	75689M101	Cons. Discretionary	3,335	228,114.00	187,510.26	0.00
SBGI	SINCLAIR BROADCAST GRP CL A	829226109	Cons. Discretionary	13,376	424,019.20	372,831.29	0.00
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	18,094	360,432.48	376,147.80	0.00

Portfolio Holdings

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Global Portfolio Group - 2SCV, As of: 10/31/2017

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	186,718.63	183,706.76	0.00
SFR	STARWOOD WAYPOINT HOMES	85572F105	Real Estate	5,359	194,585.29	181,617.58	589.49
SIGI	SELECTIVE INS GROUP	816300107	Financials	7,839	467,204.40	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	473,166.60	122,412.72	0.00
SPN	SUPERIOR ENERGY SERVICES	868157108	Energy	20,922	184,532.04	386,948.74	0.00
SR	SPIRE, INC	84857L101	Utilities	4,082	322,273.90	163,137.80	0.00
STBZ	STATE BANK & TRUST	856190103	Financials	16,078	464,814.98	259,498.20	0.00
SYNT	SYNTEL INC	87162H103	Info. Technology	8,132	189,963.52	196,811.30	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	5,825	180,575.00	162,796.63	0.00
TECD	TECH DATA CORPORATION	878237106	Info. Technology	2,116	196,301.32	194,450.45	0.00
TKR	TIMKEN CO	887389104	Industrials	3,962	186,808.30	135,891.31	0.00
TMST	TIMKEN STEEL	887399103	Materials	12,985	181,790.00	165,492.90	0.00
TOWR	TOWER INTERNATIONAL, INC	891826109	Cons. Discretionary	8,273	251,499.20	190,708.92	0.00
TTEK	TETRA TECH INC NEW	88162G103	Industrials	8,604	423,747.00	227,538.14	0.00
UCBI	UNITED CMNTY BKS GA CAP STK	90984P303	Financials	18,188	498,714.96	178,554.11	0.00
UMPQ	UMPQUA HOLDINGS CORP	904214103	Financials	19,017	389,087.82	377,355.34	0.00
USNA	USANA HEALTH SCIENCES	90328M107	Consumer Staples	4,397	288,882.90	293,443.46	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	6,920	292,024.00	209,731.16	0.00
WEB	WEB.COM GROUP INC	94733A104	Info. Technology	11,588	279,270.80	266,232.19	0.00
WTFC	WINTRUST FINL CORP	97650W108	Financials	6,902	561,063.58	230,192.76	0.00
WWW	WOLVERINE WORLD WIDE, INC.	978097103	Cons. Discretionary	6,913	188,724.90	183,457.95	414.78