

PERFORMANCE RETURNS FOR TOTAL

2nyste10 - New York State Teachers Retirement

From 11/30/2017 to 12/29/2017

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 12/29/2017
Total Portfolio	0.17	2.89	9.03	9.03	16.44	9.32	8.81	15.77	15.06	11.94				12.74	0.17
Total Equities	0.16	2.92	9.15	9.15										9.15	0.16
Total Cash	0.11	0.34	3.62	3.62										3.62	0.11
Russell 2000 Value	-0.95	2.05	7.84	7.84	19.19	9.55	8.19	13.01	13.83	10.84	12.47	13.34	8.17	11.63	-0.95

PERFORMANCE RETURNS FOR TOTAL

2nyste10 - New York State Teachers Retirement

From 11/30/2017 to 12/29/2017

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 12/29/2017
Total Portfolio	0.17	2.75	8.58	8.58	15.97	8.82	8.28	15.21	14.50	11.40				12.21	0.17
Total Equities	0.16	2.92	9.15	9.15										9.15	0.16
Total Cash	0.11	0.34	3.62	3.62										3.62	0.11
Russell 2000 Value	-0.95	2.05	7.84	7.84	19.19	9.55	8.19	13.01	13.83	10.84	12.47	13.34	8.17	11.63	-0.95

Transactions Listing

FROM Trade Date 11/30/2017 TO 12/29/2017

						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	BAS		1043	24.38	25,438.77	0.00	SEAPORT	0.010000	10.43	0.00	USD	1.0000000	000009	12/21/2017	87808
1131						25,438.77	0.00	0.00	10.43		0.00	USD	1.0000000	25,438.77	12/26/2017	
2nyste10	Buy	BAS		954	24.333	23,223.22	0.00	SEAPORT	0.010000	9.54	0.00	USD	1.0000000	000009	12/22/2017	88105
1131						23,223.22	0.00	0.00	9.54		0.00	USD	1.0000000	23,223.22	12/27/2017	
2nyste10	Buy	CHFC		1742	56.876	99,095.76	0.00	SANDLER	0.010000	17.42	0.00	USD	1.0000000	000009	12/4/2017	83397
1131						99,095.76	0.00	0.00	17.42		0.00	USD	1.0000000	99,095.76	12/6/2017	
2nyste10	Buy	CHFC		1413	56.649	80,059.03	0.00	SANDLER	0.010000	14.13	0.00	USD	1.0000000	000009	12/5/2017	83660
1131						80,059.03	0.00	0.00	14.13		0.00	USD	1.0000000	80,059.03	12/7/2017	
2nyste10	Buy	CMCO		1054	37.787	39,837.62	0.00	SEAPORT	0.010000	10.54	0.00	USD	1.0000000	000009	12/14/2017	85028
1131						39,837.62	0.00	0.00	10.54		0.00	USD	1.0000000	39,837.62	12/18/2017	
2nyste10	Buy	CMCO		4192	38.25	160,385.92	0.00	SEAPORT	0.010000	41.92	0.00	USD	1.0000000	000009	12/15/2017	86194
1131						160,385.92	0.00	0.00	41.92		0.00	USD	1.0000000	160,385.92	12/19/2017	
2nyste10	Buy	DPLO		3221	17.508	56,426.44	0.00	PEN	0.010000	32.21	0.00	USD	1.0000000	000009	11/30/2017	82600
1131						56,426.44	0.00	0.00	32.21		0.00	USD	1.0000000	56,426.44	12/4/2017	
2nyste10	Buy	DPLO		3205	17.673	56,672.73	0.00	PEN	0.010000	32.05	0.00	USD	1.0000000	000009	12/1/2017	83128
1131						56,672.73	0.00	0.00	32.05		0.00	USD	1.0000000	56,672.73	12/5/2017	
2nyste10	Buy	FNSR		5417	24.584	133,226.78	0.00	PEN	0.010000	54.17	0.00	USD	1.0000000	000009	12/13/2017	84956
1131						133,226.78	0.00	0.00	54.17		0.00	USD	1.0000000	133,226.78	12/15/2017	
2nyste10	Buy	HASI		2600	23.54	61,230.78	0.00	PEN	0.010000	26.00	0.00	USD	1.0000000	000009	12/27/2017	88325
1131						61,230.78	0.00	0.00	26.00		0.00	USD	1.0000000	61,230.78	12/29/2017	
2nyste10	Buy	HASI		165	24.004	3,962.33	0.00	PEN	0.010000	1.65	0.00	USD	1.0000000	000009	12/28/2017	88716
1131						3,962.33	0.00	0.00	1.65		0.00	USD	1.0000000	3,962.33	1/2/2018	
2nyste10	Buy	HASI		3000	24.077	72,259.80	0.00	PEN	0.010000	30.00	0.00	USD	1.0000000	000009	12/29/2017	89589
1131						72,259.80	0.00	0.00	30.00		0.00	USD	1.0000000	72,259.80	1/3/2018	
2nyste10	Buy	NJR		2563	40.133	102,886.00	0.00	SEAPORT	0.010000	25.63	0.00	USD	1.0000000	000009	12/29/2017	89590
1131						102,886.00	0.00	0.00	25.63		0.00	USD	1.0000000	102,886.00	1/3/2018	
2nyste10	Buy	REI		579	14.49	8,395.27	0.00	SEAPORT	0.010000	5.79	0.00	USD	1.0000000	000009	12/21/2017	87809
1131						8,395.27	0.00	0.00	5.79		0.00	USD	1.0000000	8,395.27	12/26/2017	
2nyste10	Buy	REI		3502	14.672	51,414.61	0.00	SEAPORT	0.010000	35.02	0.00	USD	1.0000000	000009	12/22/2017	88106
1131						51,414.61	0.00	0.00	35.02		0.00	USD	1.0000000	51,414.61	12/27/2017	

Transactions Listing

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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	Buy	TBK		2161	33.122	71,597.60	0.00	SANDLER	0.010000	21.61	0.00	USD	1.0000000	000009	11/30/2017	82602
1131						71,597.60	0.00	0.00	21.61		0.00	USD	1.0000000	71,597.60	12/4/2017	
2nyste10	Buy	TBK		1579	32.833	51,859.10	0.00	SANDLER	0.010000	15.79	0.00	USD	1.0000000	000009	12/1/2017	83130
1131						51,859.10	0.00	0.00	15.79		0.00	USD	1.0000000	51,859.10	12/5/2017	
2nyste10	Buy	TBK		1290	34.397	44,385.29	0.00	SANDLER	0.010000	12.90	0.00	USD	1.0000000	000009	12/4/2017	83398
1131						44,385.29	0.00	0.00	12.90		0.00	USD	1.0000000	44,385.29	12/6/2017	
2nyste10	Buy	TBK		1175	34.527	40,581.09	0.00	SANDLER	0.010000	11.75	0.00	USD	1.0000000	000009	12/5/2017	83661
1131						40,581.09	0.00	0.00	11.75		0.00	USD	1.0000000	40,581.09	12/7/2017	
2nyste10	Buy	UBSH		2178	37.643	82,008.45	0.00	RAJA	0.010000	21.78	0.00	USD	1.0000000	000009	11/30/2017	82603
1131						82,008.45	0.00	0.00	21.78		0.00	USD	1.0000000	82,008.45	12/4/2017	
2nyste10	Buy	UBSH		2561	37.336	95,643.36	0.00	RAJA	0.010000	25.61	0.00	USD	1.0000000	000009	12/1/2017	83131
1131						95,643.36	0.00	0.00	25.61		0.00	USD	1.0000000	95,643.36	12/5/2017	
2nyste10	Buy	UBSH		521	38.721	20,178.80	0.00	RAJA	0.010000	5.21	0.00	USD	1.0000000	000009	12/4/2017	83399
1131						20,178.80	0.00	0.00	5.21		0.00	USD	1.0000000	20,178.80	12/6/2017	
2nyste10	Cash Flow	CASS	CASS INFORMATION SYSTEMS	1	1.00	246.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/15/2017	85330
1131			CASS	Dividend Shares for CASS		246.00	0.00	0.00	0.00		0.00	USD	1.0000000	246.00	12/15/2017	85329
2nyste10	Dividend Shares	CASS	CASS INFORMATION SYSTEMS	246	1.00	246.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/15/2017	85329
1131			CASS	Dividend Shares for CASS		246.00	0.00	0.00	0.00		0.00	USD	1.0000000	246.00	12/15/2017	85330
2nyste10	Income	000009	IDACORP INC	2505.73	0.00	2,505.73	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/30/2017	82235
1131			IDA	Div Accrued for IDA		2,505.73	0.00	0.00	0.00		0.00	USD	1.0000000	2,505.73	11/30/2017	
2nyste10	Income	000009	SABRA HEALTH CARE REIT	9410.85	0.00	9,410.85	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/30/2017	82289
1131			SBRA	Div Accrued for SBRA		9,410.85	0.00	0.00	0.00		0.00	USD	1.0000000	9,410.85	11/30/2017	
2nyste10	Income	000009	BLACK HILLS CORP	1797.4	0.00	1,797.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/1/2017	82653
1131			BKH	Div Accrued for BKH		1,797.40	0.00	0.00	0.00		0.00	USD	1.0000000	1,797.40	12/1/2017	
2nyste10	Income	000009	BRYN MAWR BK CORP	2249.28	0.00	2,249.28	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/1/2017	82690
1131			BMTC	Div Accrued for BMTC		2,249.28	0.00	0.00	0.00		0.00	USD	1.0000000	2,249.28	12/1/2017	
2nyste10	Income	000009	HEARTLAND FINL USA INC	408.43	0.00	408.43	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/1/2017	82706
1131			HTLF	Div Accrued for HTLF		408.43	0.00	0.00	0.00		0.00	USD	1.0000000	408.43	12/1/2017	

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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	MATERION CORP	947.6	0.00	947.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/1/2017	82779
1131			MTRN	Div Accrued for MTRN		947.60	0.00	0.00	0.00		0.00	USD	1.0000000	947.60	12/1/2017	
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	12/1/2017	82816
1131			NXST	Div Accrued for NXST		1,633.50	0.00	0.00	0.00		0.00	USD	1.0000000	1,633.50	12/1/2017	
2nyste10	Income	000009	PENSKE AUTOMOTIVE GROUP, INC.	2676.96	0.00	2,676.96	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/1/2017	82824
1131			PAG	Div Accrued for PAG		2,676.96	0.00	0.00	0.00		0.00	USD	1.0000000	2,676.96	12/1/2017	
2nyste10	Income	000009	SELECTIVE INS GROUP	1411.02	0.00	1,411.02	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/1/2017	82866
1131			SIGI	Div Accrued for SIGI		1,411.02	0.00	0.00	0.00		0.00	USD	1.0000000	1,411.02	12/1/2017	
2nyste10	Income	000009	TIMKEN CO	1069.74	0.00	1,069.74	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/1/2017	82874
1131			TKR	Div Accrued for TKR		1,069.74	0.00	0.00	0.00		0.00	USD	1.0000000	1,069.74	12/1/2017	
2nyste10	Income	000009	DELUXE CORP	1191.3	0.00	1,191.30	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/4/2017	83196
1131			DLX	Div Accrued for DLX		1,191.30	0.00	0.00	0.00		0.00	USD	1.0000000	1,191.30	12/4/2017	
2nyste10	Income	000009		901.13	0.00	901.13	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/1/2017	83272
1131				Interest		901.13	0.00	0.00	0.00		0.00	USD	1.0000000	901.13	12/1/2017	
2nyste10	Income	000009	FORWARD AIR CORPORATION	513.9	0.00	513.90	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/8/2017	84326
1131			FWRD	Div Accrued for FWRD		513.90	0.00	0.00	0.00		0.00	USD	1.0000000	513.90	12/8/2017	
2nyste10	Income	000009	MKS INSTRUMENT INC	1179.36	0.00	1,179.36	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/8/2017	84354
1131			MKSI	Div Accrued for MKSI		1,179.36	0.00	0.00	0.00		0.00	USD	1.0000000	1,179.36	12/8/2017	
2nyste10	Income	000009	TOWER INTERNATIONAL, INC	992.76	0.00	992.76	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/8/2017	84375
1131			TOWR	Div Accrued for TOWR		992.76	0.00	0.00	0.00		0.00	USD	1.0000000	992.76	12/8/2017	
2nyste10	Income	000009	STATE BANK & TRUST	2250.92	0.00	2,250.92	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/12/2017	84732
1131			STBZ	Div Accrued for STBZ		2,250.92	0.00	0.00	0.00		0.00	USD	1.0000000	2,250.92	12/12/2017	
2nyste10	Income	000009	ENTERCOM COMM CORP CL A	1762.2	0.00	1,762.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/15/2017	85393
1131			ETM	Div Accrued for ETM		1,762.20	0.00	0.00	0.00		0.00	USD	1.0000000	1,762.20	12/15/2017	
2nyste10	Income	000009	FIRST AMERICAN FINANCIAL	3404.8	0.00	3,404.80	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/15/2017	85412
1131			FAF	Div Accrued for FAF		3,404.80	0.00	0.00	0.00		0.00	USD	1.0000000	3,404.80	12/15/2017	

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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	FNB CORP	5592.72	0.00	5,592.72	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/15/2017	85439
1131			FNB	Div Accrued for FNB		5,592.72	0.00	0.00	0.00		0.00	USD	1.0000000	5,592.72	12/15/2017	
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	12/15/2017	85560
1131			HRTG	Div Accrued for HRTG		894.36	0.00	0.00	0.00		0.00	USD	1.0000000	894.36	12/15/2017	
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	12/15/2017	85586
1131			IRT	Div Accrued for IRT		2,198.76	0.00	0.00	0.00		0.00	USD	1.0000000	2,198.76	12/15/2017	
2nyste10	Income	000009	PROGRESS SOFTWARE CORP	897.82	0.00	897.82	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/15/2017	85667
1131			PRGS	Div Accrued for PRGS		897.82	0.00	0.00	0.00		0.00	USD	1.0000000	897.82	12/15/2017	
2nyste10	Income	000009	PRIMERICA	652	0.00	652.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/15/2017	85696
1131			PRI	Div Accrued for PRI		652.00	0.00	0.00	0.00		0.00	USD	1.0000000	652.00	12/15/2017	
2nyste10	Income	000009	SINCLAIR BROADCAST GRP CL A	3016.62	0.00	3,016.62	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/15/2017	85716
1131			SBGI	Div Accrued for SBGI		3,016.62	0.00	0.00	0.00		0.00	USD	1.0000000	3,016.62	12/15/2017	
2nyste10	Income	000009	STIFEL FINANCIAL CORP	352.1	0.00	352.10	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/15/2017	85729
1131			SF	Div Accrued for SF		352.10	0.00	0.00	0.00		0.00	USD	1.0000000	352.10	12/15/2017	
2nyste10	Income	000009	TETRA TECH INC NEW	860.4	0.00	860.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/15/2017	85786
1131			TTEK	Div Accrued for TTEK		860.40	0.00	0.00	0.00		0.00	USD	1.0000000	860.40	12/15/2017	
2nyste10	Income	000009	CASS INFORMATION SYSTEMS	649.43	0.00	649.43	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/15/2017	87774
1131			CASS	Div Accrued for CASS		649.43	0.00	0.00	0.00		0.00	USD	1.0000000	649.43	12/15/2017	
2nyste10	Income	000009	BROOKS AUTOMATION, INC.	691.3	0.00	691.30	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/22/2017	87826
1131			BRKS	Div Accrued for BRKS		691.30	0.00	0.00	0.00		0.00	USD	1.0000000	691.30	12/22/2017	
2nyste10	Income	000009	CNO FINANCIAL INC	3106.62	0.00	3,106.62	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/26/2017	88134
1131			CNO	Div Accrued for CNO		3,106.62	0.00	0.00	0.00		0.00	USD	1.0000000	3,106.62	12/26/2017	
2nyste10	Income	000009	SOUTH JERSEY INDS INC	2686.88	0.00	2,686.88	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/27/2017	88265
1131			SJI	Div Accrued for SJI		2,686.88	0.00	0.00	0.00		0.00	USD	1.0000000	2,686.88	12/27/2017	

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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	HUDSON PACIFIC PROPERTIES, INC.	2728.25	0.00	2,728.25	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/28/2017	88532
1131			HPP	Div Accrued for HPP		2,728.25	0.00	0.00	0.00		0.00	USD	1.0000000	2,728.25	12/28/2017	
2nyste10	Income	000009	AMERICAN EAGLE OUTFITTERS INC	1531.75	0.00	1,531.75	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/29/2017	88769
1131			AEO	Div Accrued for AEO		1,531.75	0.00	0.00	0.00		0.00	USD	1.0000000	1,531.75	12/29/2017	
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	12/29/2017	88839
1131			CLDT	Div Accrued for CLDT		966.13	0.00	0.00	0.00		0.00	USD	1.0000000	966.13	12/29/2017	
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	12/29/2017	88882
1131			CSFL	Div Accrued for CSFL		1,432.68	0.00	0.00	0.00		0.00	USD	1.0000000	1,432.68	12/29/2017	
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	12/29/2017	88911
1131			EFSC	Div Accrued for EFSC		941.93	0.00	0.00	0.00		0.00	USD	1.0000000	941.93	12/29/2017	
2nyste10	Income	000009	HEARTLAND FINL USA INC	259.91	0.00	259.91	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/29/2017	89046
1131			HTLF	Div Accrued for HTLF		259.91	0.00	0.00	0.00		0.00	USD	1.0000000	259.91	12/29/2017	
2nyste10	Income	000009	NATIONAL STORAGE AFFILIATES TRUST	4207	0.00	4,207.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/29/2017	89121
1131			NSA	Div Accrued for NSA		4,207.00	0.00	0.00	0.00		0.00	USD	1.0000000	4,207.00	12/29/2017	
2nyste10	Sell	AEO		3901	16.15	62,962.24	44,882.17	LOOP	0.010000	39.01	0.00	USD	1.0000000	000009	12/5/2017	83657
1131						62,962.24	44,882.17	1.46	39.01		0.00	USD	1.0000000	62,962.24	12/7/2017	
2nyste10	Sell	BGC		10267	29.81	305,953.64	179,808.10	PEN	0.010000	102.67	0.00	USD	1.0000000	000009	12/5/2017	83658
1131						305,953.64	179,808.10	7.07	102.67		0.00	USD	1.0000000	305,953.64	12/7/2017	
2nyste10	Sell	BPFH		6204	16.681	103,421.38	103,494.35	SANDLER	0.010000	62.04	0.00	USD	1.0000000	000009	12/4/2017	83396
1131						103,421.38	103,494.35	2.40	62.04		0.00	USD	1.0000000	103,421.38	12/6/2017	
2nyste10	Sell	BPFH		4804	16.101	77,299.37	79,506.31	SANDLER	0.010000	48.04	0.00	USD	1.0000000	000009	12/5/2017	83659
1131						77,299.37	79,506.31	1.79	48.04		0.00	USD	1.0000000	77,299.37	12/7/2017	
2nyste10	Sell	BRKS		3368	25.004	84,176.49	74,043.58	PEN	0.010000	33.68	0.00	USD	1.0000000	000009	11/30/2017	82599
1131						84,176.49	74,043.58	1.95	33.68		0.00	USD	1.0000000	84,176.49	12/4/2017	
2nyste10	Sell	BRKS		3545	23.233	82,323.64	77,322.97	PEN	0.010000	35.45	0.00	USD	1.0000000	000009	12/1/2017	83127
1131						82,323.64	77,322.97	1.90	35.45		0.00	USD	1.0000000	82,323.64	12/5/2017	

Transactions Listing

FROM Trade Date 11/30/2017 TO 12/29/2017

						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	CPN		20923	15.121	316,168.51	251,414.30	TMC	0.010000	209.23	0.00	USD	1.0000000	000009	12/29/2017	89588
1131						316,168.51	251,414.30	7.31	209.23		0.00	USD	1.0000000	316,168.51	1/3/2018	
2nyste10	Sell	PPBI		6055	39.766	240,716.40	143,831.32	SANDLER	0.010000	60.55	0.00	USD	1.0000000	000009	11/30/2017	82601
1131						240,716.40	143,831.32	5.57	60.55		0.00	USD	1.0000000	240,716.40	12/4/2017	
2nyste10	Sell	PPBI		1348	39.103	52,695.47	30,438.76	SANDLER	0.010000	13.48	0.00	USD	1.0000000	000009	12/1/2017	83129
1131						52,695.47	30,438.76	1.22	13.48		0.00	USD	1.0000000	52,695.47	12/5/2017	
2nyste10	Sell	WEB		1241	23.018	28,551.90	29,273.05	TMC	0.010000	12.41	0.00	USD	1.0000000	000009	11/30/2017	82604
1131						28,551.90	29,273.05	0.66	12.41		0.00	USD	1.0000000	28,551.90	12/4/2017	
2nyste10	Sell	WEB		1961	22.684	44,461.70	44,483.32	TMC	0.010000	19.61	0.00	USD	1.0000000	000009	12/1/2017	83132
1131						44,461.70	44,483.32	1.03	19.61		0.00	USD	1.0000000	44,461.70	12/5/2017	
2nyste10	Sell	WEB		1272	22.006	27,978.64	28,317.52	TMC	0.010000	12.72	0.00	USD	1.0000000	000009	12/4/2017	83400
1131						27,978.64	28,317.52	0.65	12.72		0.00	USD	1.0000000	27,978.64	12/6/2017	
2nyste10	Sell	WEB		1738	21.769	37,816.61	38,691.70	TMC	0.010000	17.38	0.00	USD	1.0000000	000009	12/5/2017	83662
1131						37,816.61	38,691.70	0.88	17.38		0.00	USD	1.0000000	37,816.61	12/7/2017	
2nyste10	Sell	WEB		1737	21.429	37,203.25	38,669.44	TMC	0.010000	17.37	0.00	USD	1.0000000	000009	12/6/2017	83807
1131						37,203.25	38,669.44	0.86	17.37		0.00	USD	1.0000000	37,203.25	12/8/2017	

Portfolio Holdings

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Global Portfolio Group - 2SCV, As of: 12/29/2017

Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	39,970,164.49	30,016,743.59	35,880.25
000009	PRINCIPAL CASH	000009	Liquid Assets		837,764.50		0.00
AAWW	ATLAS AIR WORLDWIDE HOLDINGS, INC.	049164205	Industrials	6,502	381,342.30	353,022.76	0.00
ABM	ABM INDS INC	000957100	Industrials	4,909	185,167.48	158,132.46	0.00
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	12,254	230,375.20	140,985.95	0.00
AKR	ACADIA REALTY TRUST	004239109	Real Estate	11,370	311,083.20	309,856.12	3,069.90
ASGN	ON ASSIGNMENT INC	682159108	Industrials	3,957	254,316.39	150,573.89	0.00
ASTE	ASTEC INDS INC	046224101	Industrials	5,923	346,495.50	252,810.84	0.00
BABY	NATUS MEDICAL INCORPORATED	639050103	Health Care	4,920	187,944.00	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	12,547	294,478.09	346,379.00	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	3,784	227,456.24	161,930.34	0.00
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	9,312	705,290.88	304,398.13	0.00
BMTC	BRYN MAWR BK CORP	117665109	Financials	10,224	451,900.80	314,025.71	0.00
CACI	CACI INTERNATIONAL INC CLASS A	127190304	Info. Technology	2,934	388,314.90	364,120.84	0.00
CARO	CAROLINA FINANC	143873107	Financials	10,797	401,108.55	383,434.33	539.85
CASS	CASS INFORMATION SYSTEMS	14808P109	Info. Technology	2,706	157,516.26	170,221.02	0.00
CBZ	CBIZ INC	124805102	Industrials	32,127	496,362.15	288,491.97	0.00
CHFC	CHEMICAL FINANCIAL CORPORATION	163731102	Financials	3,155	168,697.85	179,154.79	0.00
CLDT	CHATHAM LODGING TRUST	16208T102	Real Estate	8,783	199,901.08	186,177.01	966.13
CMCO	COLUMBUS MCKINNON CORPORATION	199333105	Industrials	5,246	209,735.08	200,223.54	0.00
CNDT	CONDUENT INC	206787103	Info. Technology	12,225	197,556.00	205,079.32	0.00
CNO	CNO FINANCIAL INC	12621E103	Financials	34,518	852,249.42	369,638.90	0.00

Portfolio Holdings

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Global Portfolio Group - 2SCV, As of: 12/29/2017

Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
COR	CORESITE REALTY CORP	21870Q105	Real Estate	3,511	399,902.90	68,884.04	3,440.78
COWN	COWEN GROUP, INC. CLASS A	223622606	Financials	11,849	161,738.85	189,349.64	0.00
CPE	CALLON PETE CO DEL	13123X102	Energy	35,238	428,141.70	306,439.16	0.00
CPK	CHESAPEAKE UTILITIES CORP.	165303108	Utilities	5,255	412,780.25	198,893.75	1,707.88
CSFL	CENTERSTATE BANKS INC	15201P109	Financials	23,878	614,380.94	337,613.68	0.00
CY	CYPRESS SEMICONDUCTOR	232806109	Info. Technology	32,349	492,998.76	216,762.38	3,558.39
DCOM	DIME COMMUNITY BANCSHARES, INC.	253922108	Financials	9,136	191,399.20	198,959.79	0.00
DLX	DELUXE CORP	248019101	Industrials	3,971	305,131.64	210,094.32	0.00
DPLO	DIPLOMAT PHARMACY, INC	25456K101	Health Care	23,587	473,391.09	422,472.44	0.00
EDR	EDUCATION RLTY TR INC	28140H203	Real Estate	4,618	161,260.56	177,678.30	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	8,563	386,619.45	377,034.21	0.00
EME	EMCOR GROUP INC	29084Q100	Industrials	4,417	361,089.75	154,057.50	0.00
ETM	ENTERCOM COMM CORP CL A	293639100	Cons. Discretionary	19,580	211,464.00	227,588.89	0.00
EXPR	EXPRESS, INC.	30219E103	Cons. Discretionary	25,210	255,881.50	207,061.86	0.00
FAF	FIRST AMERICAN FINANCIAL	31847R102	Financials	8,960	502,118.40	372,834.16	0.00
FIBK	FIRST INTERSTATE BANCSYSTEM	32055Y201	Financials	9,754	390,647.70	390,604.02	0.00
FNB	FNB CORP	302520101	Financials	46,606	644,094.92	553,519.06	0.00
FNSR	FINISAR CORPORATION	31787A507	Info. Technology	10,210	207,773.50	246,200.96	0.00
FOE	FERRO CORP	315405100	Materials	21,736	512,752.24	293,657.56	0.00
FSB	FRANKLIN FINANCIAL NETWORK, INC.	35352P104	Financials	13,621	464,476.10	536,115.91	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	5,289	284,918.43	279,555.94	0.00
FWRD	FORWARD AIR CORPORATION	349853101	Industrials	3,426	196,789.44	187,383.59	0.00
GBNK	GUARANTY BANCORP	40075T607	Financials	8,423	232,895.95	174,818.31	0.00

Portfolio Holdings

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Global Portfolio Group - 2SCV, As of: 12/29/2017

Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	20,590	759,565.10	429,208.88	0.00
GNBC	GREEN BANCORP, INC.	39260X100	Financials	18,305	371,591.50	319,181.12	0.00
HASI	HANNON ARMSTRONG SUSTAINABLE INFRASTRUCTURE CAPITA	41068X100	Financials	5,765	138,705.90	137,452.91	0.00
HOPE	HOPE BANCORP, INC.	43940T109	Financials	19,262	351,531.50	361,883.43	0.00
HPP	HUDSON PACIFIC PROPERTIES, INC.	444097109	Real Estate	10,913	373,770.25	223,986.71	0.00
HRTG	HERITAGE INSURANCE HOLDINGS, INC	42727J102	Financials	14,906	268,606.12	174,508.18	0.00
HTLF	HEARTLAND FINL USA INC	42234Q102	Financials	3,713	199,202.45	126,416.66	0.00
HYH	HALYARD HEALTH INC	40650V100	Health Care	8,058	372,118.44	335,240.86	0.00
IBKC	IBERIABANK CORP	450828108	Financials	5,176	401,140.00	287,375.90	1,915.12
IDA	IDACORP INC	451107106	Utilities	4,247	388,005.92	272,574.23	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	36,646	369,758.14	354,898.38	2,198.76
KAI	KADANT INC	48282T104	Industrials	5,888	591,155.20	242,265.10	0.00
KALU	KAISER ALUMINUM CORP	483007704	Materials	3,010	321,618.50	187,386.73	0.00
KS	KAPSTONE PAPER & PACKAGING CORP	48562P103	Materials	16,838	382,054.22	252,615.49	1,683.80
LNCE	SNYDERS LANCE INC	833551104	Consumer Staples	7,316	366,385.28	277,289.17	0.00
LTXB	LEGACYTEXAS FINANCIAL GROUP, INC.	52471Y106	Financials	9,473	399,855.33	357,623.61	0.00
MKSI	MKS INSTRUMENT INC	55306N104	Info. Technology	6,552	619,164.00	310,260.07	0.00
MOD	MODINE MANUFACTURING CO	607828100	Cons. Discretionary	22,753	459,610.60	334,633.62	0.00
MTRN	MATERION CORP	576690101	Materials	9,476	460,533.60	339,340.18	0.00
MYRG	MYR GROUP INC	55405W104	Industrials	7,398	264,330.54	151,120.49	0.00
NCR	NCR CORP NEW	62886E108	Info. Technology	5,265	178,957.35	127,868.43	0.00
NEO	NEOGENOMICS INC.	64049M209	Health Care	17,736	157,140.96	184,986.84	0.00

Portfolio Holdings

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Global Portfolio Group - 2SCV, As of: 12/29/2017

Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
NJR	NEW JERSEY RESOURCES CORPORATION	646025106	Utilities	2,563	103,032.60	102,886.00	0.00
NRE	NORTHSTAR RLTY EUROPE CORP	66706L101	Real Estate	14,211	190,853.73	181,268.35	0.00
NSA	NATIONAL STORAGE AFFILIATES TRUST	637870106	Real Estate	15,025	409,581.50	249,481.47	0.00
NUAN	NUANCE COMMUNICATIONS, INC	67020Y100	Info. Technology	11,871	194,090.85	199,711.77	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Cons. Discretionary	8,210	642,022.00	537,856.28	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	13,173	342,366.27	366,600.71	0.00
PAG	PENSKE AUTOMOTIVE GROUP, INC.	70959W103	Cons. Discretionary	8,112	388,159.20	378,008.95	0.00
PDCE	PDC ENERGY	69327R101	Energy	8,905	458,963.70	333,493.75	0.00
PEB	PEBBLEBROOK HOTEL	70509V100	Real Estate	10,332	384,040.44	376,935.36	3,926.16
PFBC	PREFERRED BANK	740367404	Financials	9,217	541,775.26	499,081.25	0.00
PGNX	PROGENICS PHARMA INC	743187106	Health Care	51,595	306,990.25	266,569.32	0.00
PLAB	PHOTRONICS INC	719405102	Info. Technology	15,785	134,567.13	159,468.44	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	3,366	204,383.52	126,360.28	0.00
POR	PORTLAND GENERAL	736508847	Utilities	5,592	254,883.36	222,408.55	1,901.28
PPBI	PACIFIC PREMIER BANCORP	69478X105	Financials	10,020	400,800.00	203,621.80	0.00
PRGS	PROGRESS SOFTWARE CORP	743312100	Info. Technology	6,413	273,001.41	125,276.52	0.00
PRI	PRIMERICA	74164M108	Financials	3,260	331,053.00	183,123.66	0.00
REI	RING ENERGY, INC.	76680V108	Energy	50,267	698,711.30	482,025.59	0.00
REN	RESOLUTE ENERGY CORP	76116A306	Energy	4,351	136,925.97	183,840.63	0.00
REXR	REXFORD INDUSTRIAL REALTY	76169C100	Real Estate	16,139	470,613.24	267,973.11	2,340.15
ROCK	GIBRALTAR INDS INC	374689107	Industrials	12,685	418,605.00	295,205.86	0.00
RRGB	RED ROBIN GOURMET BURGERS	75689M101	Cons. Discretionary	3,335	188,094.00	187,510.26	0.00

Portfolio Holdings

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Global Portfolio Group - 2SCV, As of: 12/29/2017

Portfolio:2nyste10 - New York State Teachers Retirement

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
SBGI	SINCLAIR BROADCAST GRP CL A	829226109	Cons. Discretionary	16,759	634,328.15	485,592.35	0.00
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	18,094	339,624.38	376,147.80	0.00
SF	STIFEL FINANCIAL CORP	860630102	Financials	3,521	209,710.76	183,706.76	0.00
SIGI	SELECTIVE INS GROUP	816300107	Financials	7,839	460,149.30	277,461.33	0.00
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	9,596	299,683.08	307,950.10	0.00
SKYW	SKYWEST INC	830879102	Industrials	10,046	533,442.60	122,412.72	803.68
SPN	SUPERIOR ENERGY SERVICES	868157108	Energy	20,922	201,478.86	386,948.74	0.00
SR	SPIRE, INC	84857L101	Utilities	4,082	306,762.30	163,137.80	2,296.13
STBZ	STATE BANK & TRUST	856190103	Financials	16,078	479,767.52	259,498.20	0.00
SYNT	SYNTEL INC	87162H103	Info. Technology	8,132	186,954.68	196,811.30	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	12,030	378,945.00	371,219.71	0.00
TECD	TECH DATA CORPORATION	878237106	Info. Technology	3,858	377,968.26	369,135.60	0.00
TKR	TIMKEN CO	887389104	Industrials	3,962	194,732.30	135,891.31	0.00
TMST	TIMKEN STEEL	887399103	Materials	12,985	197,242.15	165,492.90	0.00
TOWR	TOWER INTERNATIONAL, INC	891826109	Cons. Discretionary	8,273	252,740.15	190,708.92	0.00
TTEK	TETRA TECH INC NEW	88162G103	Industrials	8,604	414,282.60	227,538.14	0.00
UBSH	UNION BANKSHARES CORPORATION	90539J109	Financials	5,260	190,254.20	197,830.61	0.00
UCBI	UNITED CMNTY BKS GA CAP STK	90984P303	Financials	16,944	476,804.16	158,921.30	1,694.40
UMPQ	UMPQUA HOLDINGS CORP	904214103	Financials	19,017	395,553.60	377,355.34	3,423.06
USNA	USANA HEALTH SCIENCES	90328M107	Consumer Staples	4,397	325,597.85	293,443.46	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	6,920	289,602.00	209,731.16	0.00
WTFC	WINTRUST FINL CORP	97650W108	Financials	6,902	568,517.74	230,192.76	0.00
WWW	WOLVERINE WORLD WIDE, INC.	978097103	Cons. Discretionary	6,913	220,386.44	183,457.95	414.78