

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 12/29/2017 to 01/31/2018

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 01/31/2018
Total Portfolio	2.23	2.23	2.23	11.73	21.91									9.78	2.23
Total Equities	2.21	2.21	2.21	11.66										10.81	2.21
Total Cash	0.19	0.19	0.19	3.89										3.63	0.19
Russell 2000 Value	1.23	1.23	1.23	9.95	24.17	11.56	9.60	11.98	12.85	11.03	13.06	15.46	8.76	10.26	1.23

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 12/29/2017 to 01/31/2018

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 01/31/2018
Total Portfolio	2.23	2.23	2.23	11.27	21.42									9.36	2.23
Total Equities	2.21	2.21	2.21	11.66										10.81	2.21
Total Cash	0.19	0.19	0.19	3.89										3.63	0.19
Russell 2000 Value	1.23	1.23	1.23	9.95	24.17	11.56	9.60	11.98	12.85	11.03	13.06	15.46	8.76	10.26	1.23

Transactions Listing

FROM Trade Date 12/29/2017 TO 01/31/2018

						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 #
2nyscm10	Buy	BGS		9510	35.165	334,511.40	0.00	RAJA	0.010000	95.10	0.00	USD	1.0000000	000009	1/9/2018	90941
1129						334,511.40	0.00	0.00	95.10		0.00	USD	1.0000000	334,511.40	1/11/2018	
2nyscm10	Buy	CHFC		1264	58.834	74,378.31	0.00	SANDLER	0.010000	12.64	0.00	USD	1.0000000	000009	1/25/2018	94202
1129						74,378.31	0.00	0.00	12.64		0.00	USD	1.0000000	74,378.31	1/29/2018	
2nyscm10	Buy	CHFC		2179	58.612	127,737.99	0.00	SANDLER	0.010000	21.79	0.00	USD	1.0000000	000009	1/26/2018	94431
1129						127,737.99	0.00	0.00	21.79		0.00	USD	1.0000000	127,737.99	1/30/2018	
2nyscm10	Buy	CJ		2122	34.089	72,357.87	0.00	SEAPORT	0.010000	21.22	0.00	USD	1.0000000	000009	1/4/2018	90485
1129						72,357.87	0.00	0.00	21.22		0.00	USD	1.0000000	72,357.87	1/8/2018	
2nyscm10	Buy	CJ		7189	34.145	245,542.45	0.00	SEAPORT	0.010000	71.89	0.00	USD	1.0000000	000009	1/5/2018	90805
1129						245,542.45	0.00	0.00	71.89		0.00	USD	1.0000000	245,542.45	1/9/2018	
2nyscm10	Buy	CJ		4460	36.067	160,904.31	0.00	SEAPORT	0.010000	44.60	0.00	USD	1.0000000	000009	1/11/2018	91377
1129						160,904.31	0.00	0.00	44.60		0.00	USD	1.0000000	160,904.31	1/16/2018	
2nyscm10	Buy	CLDT		2242	22.603	50,699.02	0.00	TMC	0.010000	22.42	0.00	USD	1.0000000	000009	1/19/2018	93470
1129						50,699.02	0.00	0.00	22.42		0.00	USD	1.0000000	50,699.02	1/23/2018	
2nyscm10	Buy	CLDT		2827	22.618	63,968.23	0.00	TMC	0.010000	28.27	0.00	USD	1.0000000	000009	1/22/2018	93668
1129						63,968.23	0.00	0.00	28.27		0.00	USD	1.0000000	63,968.23	1/24/2018	
2nyscm10	Buy	CLDT		1696	22.83	38,737.32	0.00	TMC	0.010000	16.96	0.00	USD	1.0000000	000009	1/23/2018	93841
1129						38,737.32	0.00	0.00	16.96		0.00	USD	1.0000000	38,737.32	1/25/2018	
2nyscm10	Buy	CLDT		1131	23.224	26,277.31	0.00	TMC	0.010000	11.31	0.00	USD	1.0000000	000009	1/24/2018	94012
1129						26,277.31	0.00	0.00	11.31		0.00	USD	1.0000000	26,277.31	1/26/2018	
2nyscm10	Buy	EBS		1943	48.70	94,642.75	0.00	PEN	0.010000	19.43	0.00	USD	1.0000000	000009	1/16/2018	92487
1129						94,642.75	0.00	0.00	19.43		0.00	USD	1.0000000	94,642.75	1/18/2018	
2nyscm10	Buy	EBS		2304	49.744	114,632.52	0.00	PEN	0.010000	23.04	0.00	USD	1.0000000	000009	1/17/2018	92775
1129						114,632.52	0.00	0.00	23.04		0.00	USD	1.0000000	114,632.52	1/19/2018	
2nyscm10	Buy	EBS		2483	49.715	123,466.68	0.00	PEN	0.010000	24.83	0.00	USD	1.0000000	000009	1/18/2018	93316
1129						123,466.68	0.00	0.00	24.83		0.00	USD	1.0000000	123,466.68	1/22/2018	
2nyscm10	Buy	EBS		897	50.279	45,108.78	0.00	PEN	0.010000	8.97	0.00	USD	1.0000000	000009	1/22/2018	93669
1129						45,108.78	0.00	0.00	8.97		0.00	USD	1.0000000	45,108.78	1/24/2018	

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyscm10	Buy	EBS		1446	50.79	73,456.80	0.00	PEN	0.010000	14.46	0.00	USD	1.0000000	000009	1/23/2018	93842
1129						73,456.80	0.00	0.00	14.46		0.00	USD	1.0000000	73,456.80	1/25/2018	
2nyscm10	Buy	EGBN		5264	64.524	339,704.87	0.00	SANDLER	0.010000	52.64	0.00	USD	1.0000000	000009	1/19/2018	93472
1129						339,704.87	0.00	0.00	52.64		0.00	USD	1.0000000	339,704.87	1/23/2018	
2nyscm10	Buy	HASI		4685	24.077	112,845.72	0.00	PEN	0.010000	46.85	0.00	USD	1.0000000	000009	12/29/2017	89583
1129						112,845.72	0.00	0.00	46.85		0.00	USD	1.0000000	112,845.72	1/3/2018	
2nyscm10	Buy	HASI		3965	24.085	95,535.09	0.00	PEN	0.010000	39.65	0.00	USD	1.0000000	000009	1/2/2018	90007
1129						95,535.09	0.00	0.00	39.65		0.00	USD	1.0000000	95,535.09	1/4/2018	
2nyscm10	Buy	NCSM		521	17.011	8,868.10	0.00	RAJA	0.010000	5.21	0.00	USD	1.0000000	000009	1/3/2018	90330
1129						8,868.10	0.00	0.00	5.21		0.00	USD	1.0000000	8,868.10	1/5/2018	
2nyscm10	Buy	NJR		4003	40.133	160,691.63	0.00	SEAPORT	0.010000	40.03	0.00	USD	1.0000000	000009	12/29/2017	89584
1129						160,691.63	0.00	0.00	40.03		0.00	USD	1.0000000	160,691.63	1/3/2018	
2nyscm10	Buy	NJR		3758	40.115	150,791.25	0.00	SEAPORT	0.010000	37.58	0.00	USD	1.0000000	000009	1/2/2018	90008
1129						150,791.25	0.00	0.00	37.58		0.00	USD	1.0000000	150,791.25	1/4/2018	
2nyscm10	Buy	PGNX		24979	6.248	156,313.59	0.00	WED	0.010000	249.79	0.00	USD	1.0000000	000009	1/19/2018	93475
1129						156,313.59	0.00	0.00	249.79		0.00	USD	1.0000000	156,313.59	1/23/2018	
2nyscm10	Buy	SF		4204	67.818	285,147.23	0.00	SANDLER	0.010000	42.04	0.00	USD	1.0000000	000009	1/31/2018	95064
1129						285,147.23	0.00	0.00	42.04		0.00	USD	1.0000000	285,147.23	2/2/2018	
2nyscm10	Buy	SLCA		5194	35.649	185,213.88	0.00	SEAPORT	0.010000	51.94	0.00	USD	1.0000000	000009	1/3/2018	90331
1129						185,213.88	0.00	0.00	51.94		0.00	USD	1.0000000	185,213.88	1/5/2018	
2nyscm10	Buy	SLCA		3926	36.659	143,962.10	0.00	SEAPORT	0.010000	39.26	0.00	USD	1.0000000	000009	1/4/2018	90487
1129						143,962.10	0.00	0.00	39.26		0.00	USD	1.0000000	143,962.10	1/8/2018	
2nyscm10	Buy	TERP		12543	11.379	142,855.99	0.00	SEAPORT	0.010000	125.43	0.00	USD	1.0000000	000009	1/10/2018	91252
1129						142,855.99	0.00	0.00	125.43		0.00	USD	1.0000000	142,855.99	1/12/2018	
2nyscm10	Buy	TERP		15813	11.55	182,803.02	0.00	SEAPORT	0.010000	158.13	0.00	USD	1.0000000	000009	1/11/2018	91379
1129						182,803.02	0.00	0.00	158.13		0.00	USD	1.0000000	182,803.02	1/16/2018	

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyscm10	Buy	UBSH		392	38.577	15,125.95	0.00	RAJA	0.010000	3.92	0.00	USD	1.0000000	000009	1/23/2018	93847
1129						15,125.95	0.00	0.00	3.92		0.00	USD	1.0000000	15,125.95	1/25/2018	
2nyscm10	Buy	UBSH		6559	38.233	250,835.18	0.00	RAJA	0.010000	65.59	0.00	USD	1.0000000	000009	1/24/2018	94015
1129						250,835.18	0.00	0.00	65.59		0.00	USD	1.0000000	250,835.18	1/26/2018	
2nyscm10	Buy	UBSH		1329	38.00	50,502.00	0.00	RAJA	0.000000	0.00	0.00	USD	1.0000000	000009	1/24/2018	94016
1129						50,502.00	0.00	0.00	0.00		0.00	USD	1.0000000	50,502.00	1/26/2018	
2nyscm10	Distribution	000009		15259.16	1.00	15,259.16	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/29/2017	89941
1129				INTERFUND TRANSFERS DEBIT		15,259.16	0.00	0.00	0.00		0.00	USD	1.0000000	15,259.16	12/29/2017	
2nyscm10	Distribution	000009		3575.25	1.00	3,575.25	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/3/2018	90366
1129				INTERFUND TRANSFERS DEBIT		3,575.25	0.00	0.00	0.00		0.00	USD	1.0000000	3,575.25	1/3/2018	
2nyscm10	Distribution	000009		7394.79	1.00	7,394.79	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/5/2018	90863
1129				INTERFUND TRANSFERS DEBIT		7,394.79	0.00	0.00	0.00		0.00	USD	1.0000000	7,394.79	1/5/2018	
2nyscm10	Distribution	000009		91.68	1.00	91.68	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/5/2018	90864
1129				INTERFUND TRANSFERS DEBIT		91.68	0.00	0.00	0.00		0.00	USD	1.0000000	91.68	1/5/2018	
2nyscm10	Distribution	000009		13529.96	1.00	13,529.96	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/12/2018	92436
1129				INTERFUND TRANSFERS DEBIT		13,529.96	0.00	0.00	0.00		0.00	USD	1.0000000	13,529.96	1/12/2018	
2nyscm10	Distribution	000009		20728.17	1.00	20,728.17	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/16/2018	92693
1129				INTERFUND TRANSFERS DEBIT		20,728.17	0.00	0.00	0.00		0.00	USD	1.0000000	20,728.17	1/16/2018	
2nyscm10	Distribution	000009		9719.16	1.00	9,719.16	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/18/2018	93374
1129				INTERFUND TRANSFERS DEBIT		9,719.16	0.00	0.00	0.00		0.00	USD	1.0000000	9,719.16	1/18/2018	
2nyscm10	Distribution	000009		3160.08	1.00	3,160.08	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/22/2018	93734
1129				INTERFUND TRANSFERS DEBIT		3,160.08	0.00	0.00	0.00		0.00	USD	1.0000000	3,160.08	1/22/2018	
2nyscm10	Distribution	000009		4488.21	1.00	4,488.21	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/26/2018	94493
1129				INTERFUND TRANSFERS DEBIT		4,488.21	0.00	0.00	0.00		0.00	USD	1.0000000	4,488.21	1/26/2018	
2nyscm10	Distribution	000009		550.24	1.00	550.24	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/30/2018	94934
1129				INTERFUND TRANSFERS DEBIT		550.24	0.00	0.00	0.00		0.00	USD	1.0000000	550.24	1/30/2018	

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyscm10	Income	000009	AMERICAN EAGLE OUTFITTERS INC	2814.63	0.00	2,814.63	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/29/2017	88767
1129			AEO	Div Accrued for AEO		2,814.63	0.00	0.00	0.00		0.00	USD	1.0000000	2,814.63	12/29/2017	
2nyscm10	Income	000009	CHATHAM LODGING TRUST	1776.72	0.00	1,776.72	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/29/2017	88837
1129			CLDT	Div Accrued for CLDT		1,776.72	0.00	0.00	0.00		0.00	USD	1.0000000	1,776.72	12/29/2017	
2nyscm10	Income	000009	CENTERSTATE BANKS INC	2234.4	0.00	2,234.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/29/2017	88887
1129			CSFL	Div Accrued for CSFL		2,234.40	0.00	0.00	0.00		0.00	USD	1.0000000	2,234.40	12/29/2017	
2nyscm10	Income	000009	ENTERPRISE FINANCIAL SERVICES	1468.83	0.00	1,468.83	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/29/2017	88919
1129			EFSC	Div Accrued for EFSC		1,468.83	0.00	0.00	0.00		0.00	USD	1.0000000	1,468.83	12/29/2017	
2nyscm10	Income	000009	HEARTLAND FINL USA INC	404.74	0.00	404.74	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/29/2017	89044
1129			HTLF	Div Accrued for HTLF		404.74	0.00	0.00	0.00		0.00	USD	1.0000000	404.74	12/29/2017	
2nyscm10	Income	000009	NATIONAL STORAGE AFFILIATES TRUST	6559.84	0.00	6,559.84	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/29/2017	89130
1129			NSA	Div Accrued for NSA		6,559.84	0.00	0.00	0.00		0.00	USD	1.0000000	6,559.84	12/29/2017	
2nyscm10	Income	000009	SPIRE, INC	3575.25	0.00	3,575.25	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/3/2018	90078
1129			SR	Div Accrued for SR		3,575.25	0.00	0.00	0.00		0.00	USD	1.0000000	3,575.25	1/3/2018	
2nyscm10	Income	000009		1861.85	1.00	1,861.85	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/2/2018	90149
1129				CASH CREDIT FOR INTEREST		1,861.85	0.00	0.00	0.00		0.00	USD	1.0000000	1,861.85	1/2/2018	
2nyscm10	Income	000009	CAROLINA FINANC	841.3	0.00	841.30	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/5/2018	90528
1129			CARO	Div Accrued for CARO		841.30	0.00	0.00	0.00		0.00	USD	1.0000000	841.30	1/5/2018	
2nyscm10	Income	000009	CHESAPEAKE UTILITIES CORP.	2660.13	0.00	2,660.13	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/5/2018	90547
1129			CPK	Div Accrued for CPK		2,660.13	0.00	0.00	0.00		0.00	USD	1.0000000	2,660.13	1/5/2018	
2nyscm10	Income	000009	SKYWEST INC	1252.16	0.00	1,252.16	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/5/2018	90603
1129			SKYW	Div Accrued for SKYW		1,252.16	0.00	0.00	0.00		0.00	USD	1.0000000	1,252.16	1/5/2018	
2nyscm10	Income	000009	UNITED CMNTY BKS GA CAP STK	2641.2	0.00	2,641.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/5/2018	90626
1129			UCBI	Div Accrued for UCBI		2,641.20	0.00	0.00	0.00		0.00	USD	1.0000000	2,641.20	1/5/2018	
2nyscm10	Income	000009	ACADIA REALTY TRUST	4786.02	0.00	4,786.02	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/12/2018	91415
1129			AKR	Div Accrued for AKR		4,786.02	0.00	0.00	0.00		0.00	USD	1.0000000	4,786.02	1/12/2018	

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyscm10	Income	000009	KAPSTONE PAPER & PACKAGING CORP	2624.8	0.00	2,624.80	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/12/2018	91524
1129			KS	Div Accrued for KS		2,624.80	0.00	0.00	0.00		0.00	USD	1.0000000	2,624.80	1/12/2018	
2nyscm10	Income	000009	PEBBLEBROOK HOTEL	6119.14	0.00	6,119.14	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/12/2018	91576
1129			PEB	Div Accrued for PEB		6,119.14	0.00	0.00	0.00		0.00	USD	1.0000000	6,119.14	1/12/2018	
2nyscm10	Income	000009	CORESITRE REALTY CORP	5352.76	0.00	5,352.76	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/16/2018	91979
1129			COR	Div Accrued for COR		5,352.76	0.00	0.00	0.00		0.00	USD	1.0000000	5,352.76	1/16/2018	
2nyscm10	Income	000009	INDEPENDENCE REALTY TRUST, INC.	3427.98	0.00	3,427.98	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/15/2018	92109
1129			IRT	Div Accrued for IRT		3,427.98	0.00	0.00	0.00		0.00	USD	1.0000000	3,427.98	1/15/2018	
2nyscm10	Income	000009	PORTLAND GENERAL	2962.08	0.00	2,962.08	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/16/2018	92192
1129			POR	Div Accrued for POR		2,962.08	0.00	0.00	0.00		0.00	USD	1.0000000	2,962.08	1/16/2018	
2nyscm10	Income	000009	REXFORD INDUSTRIAL REALTY	3649.07	0.00	3,649.07	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/15/2018	92209
1129			REXR	Div Accrued for REXR		3,649.07	0.00	0.00	0.00		0.00	USD	1.0000000	3,649.07	1/15/2018	
2nyscm10	Income	000009	UMPQUA HOLDINGS CORP	5336.28	0.00	5,336.28	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/15/2018	92365
1129			UMPQ	Div Accrued for UMPQ		5,336.28	0.00	0.00	0.00		0.00	USD	1.0000000	5,336.28	1/15/2018	
2nyscm10	Income	000009	BANNER CORP	4169	0.00	4,169.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/18/2018	93034
1129			BANR	Div Accrued for BANR		4,169.00	0.00	0.00	0.00		0.00	USD	1.0000000	4,169.00	1/18/2018	
2nyscm10	Income	000009	CYPRESS SEMICONDUCTOR	5550.16	0.00	5,550.16	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/18/2018	93051
1129			CY	Div Accrued for CY		5,550.16	0.00	0.00	0.00		0.00	USD	1.0000000	5,550.16	1/18/2018	
2nyscm10	Income	000009	PREFERRED BANK	3160.08	0.00	3,160.08	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/22/2018	93554
1129			PFBC	Div Accrued for PFBC		3,160.08	0.00	0.00	0.00		0.00	USD	1.0000000	3,160.08	1/22/2018	
2nyscm10	Income	000009	CHATHAM LODGING TRUST	1506.01	0.00	1,506.01	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/26/2018	94284
1129			CLDT	Div Accrued for CLDT		1,506.01	0.00	0.00	0.00		0.00	USD	1.0000000	1,506.01	1/26/2018	
2nyscm10	Income	000009	IBERIABANK CORP	2982.2	0.00	2,982.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/26/2018	94320
1129			IBKC	Div Accrued for IBKC		2,982.20	0.00	0.00	0.00		0.00	USD	1.0000000	2,982.20	1/26/2018	
2nyscm10	Income	000009	EMCOR GROUP INC	550.24	0.00	550.24	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/30/2018	94556
1129			EME	Div Accrued for EME		550.24	0.00	0.00	0.00		0.00	USD	1.0000000	550.24	1/30/2018	

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FROM Trade Date 12/29/2017 TO 01/31/2018

						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 #
2nyscm10	Sell	BABY		7659	28.554	218,612.68	294,366.85	PEN	0.010000	76.59	0.00	USD	1.0000000	000009	1/10/2018	91251
1129						218,612.68	294,366.85	5.05	76.59		0.00	USD	1.0000000	218,612.68	1/12/2018	
2nyscm10	Sell	BAS		3250	21.476	69,763.21	107,692.36	KLRG	0.010000	32.50	0.00	USD	1.0000000	000009	1/25/2018	94428
1129				Correction from DTC Station		69,763.21	107,692.36	1.62	32.50		0.00	USD	1.0000000	69,763.21	1/29/2018	
2nyscm10	Sell	BAS		1780	20.938	37,251.50	58,939.89	KLRG	0.010000	17.80	0.01	USD	1.0000000	000009	1/26/2018	94936
1129						37,251.50	58,939.89	0.86	17.80		0.01	USD	1.0000000	37,251.50	1/30/2018	
2nyscm10	Sell	CASS		278	58.021	16,126.58	19,947.60	PEN	0.010000	2.78	0.00	USD	1.0000000	000009	1/19/2018	93469
1129						16,126.58	19,947.60	0.37	2.78		0.00	USD	1.0000000	16,126.58	1/23/2018	
2nyscm10	Sell	CASS		293	58.064	17,009.34	21,019.70	PEN	0.010000	2.93	0.00	USD	1.0000000	000009	1/22/2018	93667
1129						17,009.34	21,019.70	0.39	2.93		0.00	USD	1.0000000	17,009.34	1/24/2018	
2nyscm10	Sell	CASS		1071	57.973	62,076.41	76,192.49	PEN	0.010000	10.71	0.00	USD	1.0000000	000009	1/23/2018	93840
1129						62,076.41	76,192.49	1.43	10.71		0.00	USD	1.0000000	62,076.41	1/25/2018	
2nyscm10	Sell	CASS		139	57.955	8,054.12	9,755.73	PEN	0.010000	1.39	0.00	USD	1.0000000	000009	1/24/2018	94011
1129						8,054.12	9,755.73	0.19	1.39		0.00	USD	1.0000000	8,054.12	1/26/2018	
2nyscm10	Sell	CASS		2222	57.217	127,110.13	137,089.42	PEN	0.010000	22.22	0.00	USD	1.0000000	000009	1/25/2018	94201
1129						127,110.13	137,089.42	2.94	22.22		0.00	USD	1.0000000	127,110.13	1/29/2018	
2nyscm10	Sell	CASS		204	57.926	11,814.51	204.00	PEN	0.010000	2.04	0.00	USD	1.0000000	000009	1/26/2018	94430
1129						11,814.51	204.00	0.27	2.04		0.00	USD	1.0000000	11,814.51	1/30/2018	
2nyscm10	Sell	CPK		3697	73.691	272,390.89	180,130.17	PEN	0.010000	36.97	0.00	USD	1.0000000	000009	1/11/2018	91378
1129						272,390.89	180,130.17	6.29	36.97		0.00	USD	1.0000000	272,390.89	1/16/2018	
2nyscm10	Sell	CPK		714	73.658	52,583.25	34,724.03	PEN	0.010000	7.14	0.00	USD	1.0000000	000009	1/12/2018	91774
1129						52,583.25	34,724.03	1.21	7.14		0.00	USD	1.0000000	52,583.25	1/17/2018	
2nyscm10	Sell	CPK		438	72.125	31,585.68	21,301.30	PEN	0.010000	4.38	0.00	USD	1.0000000	000009	1/16/2018	92486
1129						31,585.68	21,301.30	0.73	4.38		0.00	USD	1.0000000	31,585.68	1/18/2018	
2nyscm10	Sell	CPK		1502	71.88	107,946.10	73,046.92	PEN	0.010000	15.02	0.00	USD	1.0000000	000009	1/17/2018	92774
1129						107,946.10	73,046.92	2.49	15.02		0.00	USD	1.0000000	107,946.10	1/19/2018	
2nyscm10	Sell	CPK		1155	69.537	80,302.06	56,171.23	PEN	0.010000	11.55	0.00	USD	1.0000000	000009	1/18/2018	93315
1129						80,302.06	56,171.23	1.86	11.55		0.00	USD	1.0000000	80,302.06	1/22/2018	
2nyscm10	Sell	CPK		679	69.458	47,153.90	33,021.87	PEN	0.010000	6.79	0.00	USD	1.0000000	000009	1/19/2018	93471
1129						47,153.90	33,021.87	1.09	6.79		0.00	USD	1.0000000	47,153.90	1/23/2018	

Transactions Listing

FROM Trade Date 12/29/2017 TO 01/31/2018

						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 #
2nyscm10	Sell	CPN		32610	15.121	492,771.35	384,086.93	TMC	0.010000	326.10	0.00	USD	1.0000000	000009	12/29/2017	89582
1129						492,771.35	384,086.93	11.40	326.10		0.00	USD	1.0000000	492,771.35	1/3/2018	
2nyscm10	Sell	FNB		16971	14.588	247,397.52	141,275.72	RAJA	0.010000	169.71	0.00	USD	1.0000000	000009	1/23/2018	93843
1129						247,397.52	141,275.72	5.72	169.71		0.00	USD	1.0000000	247,397.52	1/25/2018	
2nyscm10	Sell	FNB		5990	14.516	86,888.93	49,863.98	RAJA	0.010000	59.90	0.00	USD	1.0000000	000009	1/24/2018	94013
1129						86,888.93	49,863.98	2.01	59.90		0.00	USD	1.0000000	86,888.93	1/26/2018	
2nyscm10	Sell	FSB		2242	34.297	76,869.90	96,104.24	SANDLER	0.010000	22.42	0.00	USD	1.0000000	000009	1/25/2018	94203
1129						76,869.90	96,104.24	1.78	22.42		0.00	USD	1.0000000	76,869.90	1/29/2018	
2nyscm10	Sell	FSB		4204	33.181	139,446.81	166,314.87	SANDLER	0.010000	42.04	0.00	USD	1.0000000	000009	1/26/2018	94432
1129						139,446.81	166,314.87	3.23	42.04		0.00	USD	1.0000000	139,446.81	1/30/2018	
2nyscm10	Sell	GIIL		7624	38.373	292,471.23	156,287.43	PEN	0.010000	76.24	0.00	USD	1.0000000	000009	1/23/2018	93844
1129						292,471.23	156,287.43	6.76	76.24		0.00	USD	1.0000000	292,471.23	1/25/2018	
2nyscm10	Sell	GIIL		4318	37.897	163,593.15	88,220.25	PEN	0.010000	43.18	0.00	USD	1.0000000	000009	1/24/2018	94014
1129						163,593.15	88,220.25	3.78	43.18		0.00	USD	1.0000000	163,593.15	1/26/2018	
2nyscm10	Sell	GIIL		3221	38.169	122,907.30	64,590.39	PEN	0.010000	32.21	0.00	USD	1.0000000	000009	1/25/2018	94204
1129						122,907.30	64,590.39	2.84	32.21		0.00	USD	1.0000000	122,907.30	1/29/2018	
2nyscm10	Sell	GNBC		6153	23.062	141,833.21	107,410.46	SANDLER	0.010000	61.53	0.00	USD	1.0000000	000009	1/19/2018	93473
1129						141,833.21	107,410.46	3.28	61.53		0.00	USD	1.0000000	141,833.21	1/23/2018	
2nyscm10	Sell	GNBC		3189	22.702	72,361.83	55,669.10	SANDLER	0.010000	31.89	0.00	USD	1.0000000	000009	1/22/2018	93670
1129						72,361.83	55,669.10	1.68	31.89		0.00	USD	1.0000000	72,361.83	1/24/2018	
2nyscm10	Sell	GNBC		5092	22.506	114,546.98	88,889.01	SANDLER	0.010000	50.92	0.00	USD	1.0000000	000009	1/23/2018	93845
1129						114,546.98	88,889.01	2.65	50.92		0.00	USD	1.0000000	114,546.98	1/25/2018	
2nyscm10	Sell	LNCE		11401	49.995	569,866.96	432,017.74	LOOP	0.010000	114.01	0.00	USD	1.0000000	000009	1/8/2018	90889
1129						569,866.96	432,017.74	13.17	114.01		0.00	USD	1.0000000	569,866.96	1/10/2018	
2nyscm10	Sell	NCSM		521	17.064	8,884.92	8,868.10	RAJA	0.010000	5.21	0.00	USD	1.0000000	000009	1/4/2018	90486
1129						8,884.92	8,868.10	0.21	5.21		0.00	USD	1.0000000	8,884.92	1/8/2018	
2nyscm10	Sell	NEO		1565	8.094	12,651.17	17,265.24	PEN	0.010000	15.65	0.00	USD	1.0000000	000009	1/16/2018	92488
1129						12,651.17	17,265.24	0.29	15.65		0.00	USD	1.0000000	12,651.17	1/18/2018	

Transactions Listing

FROM Trade Date 12/29/2017 TO 01/31/2018

						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 #
2nyscm10	Sell	NEO		725	7.977	5,776.02	7,998.27	PEN	0.010000	7.25	0.00	USD	1.0000000	000009	1/17/2018	92776
1129						5,776.02	7,998.27	0.13	7.25		0.00	USD	1.0000000	5,776.02	1/19/2018	
2nyscm10	Sell	NEO		11502	7.997	91,868.95	122,716.96	PEN	0.010000	115.02	0.00	USD	1.0000000	000009	1/18/2018	93317
1129						91,868.95	122,716.96	2.12	115.02		0.00	USD	1.0000000	91,868.95	1/22/2018	
2nyscm10	Sell	NEO		10424	8.045	83,754.90	104,840.31	PEN	0.010000	104.24	0.00	USD	1.0000000	000009	1/19/2018	93474
1129						83,754.90	104,840.31	1.94	104.24		0.00	USD	1.0000000	83,754.90	1/23/2018	
2nyscm10	Sell	NEO		1576	7.941	12,498.81	15,037.72	PEN	0.010000	15.76	0.00	USD	1.0000000	000009	1/22/2018	93671
1129						12,498.81	15,037.72	0.29	15.76		0.00	USD	1.0000000	12,498.81	1/24/2018	
2nyscm10	Sell	NEO		1858	7.576	14,056.93	17,404.79	PEN	0.010000	18.58	0.00	USD	1.0000000	000009	1/23/2018	93846
1129						14,056.93	17,404.79	0.33	18.58		0.00	USD	1.0000000	14,056.93	1/25/2018	
2nyscm10	Sell	REN		6776	33.048	223,861.66	286,302.95	KLRG	0.010000	67.76	0.00	USD	1.0000000	000009	1/25/2018	94433
1129				Correction from DTC Station		223,861.66	286,302.95	5.18	67.76		0.00	USD	1.0000000	223,861.66	1/29/2018	
2nyscm10	Sell	SBRA		5634	17.706	99,694.14	127,997.15	TMC	0.010000	56.34	0.00	USD	1.0000000	000009	1/19/2018	93476
1129						99,694.14	127,997.15	2.31	56.34		0.00	USD	1.0000000	99,694.14	1/23/2018	
2nyscm10	Sell	SBRA		4471	17.862	79,812.21	99,138.38	TMC	0.010000	44.71	0.00	USD	1.0000000	000009	1/22/2018	93672
1129						79,812.21	99,138.38	1.85	44.71		0.00	USD	1.0000000	79,812.21	1/24/2018	
2nyscm10	Sell	SPN		3919	11.198	43,842.79	73,798.69	KLRG	0.010000	39.19	0.00	USD	1.0000000	000009	1/25/2018	94434
1129				Correction from DTC Station		43,842.79	73,798.69	1.02	39.19		0.00	USD	1.0000000	43,842.79	1/29/2018	

Portfolio Holdings

Back Office

Global Portfolio Group - 2SCV, As of: 01/31/2018

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	63,775,197.46	50,175,097.66	12,900.46
000009	PRINCIPAL CASH	000009	Liquid Assets		1,455,863.55		0.00
AAWW	ATLAS AIR WORLDWIDE HOLDINGS, INC.	049164205	Industrials	10,125	570,037.50	542,242.47	0.00
ABM	ABM INDS INC	000957100	Industrials	7,647	290,815.41	246,237.74	1,338.22
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	22,517	405,306.00	259,064.84	0.00
AKR	ACADIA REALTY TRUST	004239109	Real Estate	17,726	435,350.56	613,369.23	0.00
ASGN	ON ASSIGNMENT INC	682159108	Industrials	6,161	471,747.77	234,126.29	0.00
ASTE	ASTEC INDS INC	046224101	Industrials	9,258	577,699.20	368,271.01	0.00
BANR	BANNER CORP	06652V208	Financials	16,676	906,173.84	754,934.97	0.00
BAS	BASIC ENERGY SERVICES, INC.	06985P209	Energy	14,567	283,910.83	360,519.37	0.00
BGS	B&G FOODS, INC	05508R106	Consumer Staples	9,510	313,830.00	334,511.40	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	5,891	327,245.05	281,945.23	0.00
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	14,515	1,110,978.10	473,151.65	0.00
BMTC	BRYN MAWR BK CORP	117665109	Financials	15,938	715,616.20	488,337.78	0.00
CACI	CACI INTERNATIONAL INC CLASS A	127190304	Info. Technology	4,568	642,032.40	566,204.62	0.00
CARO	CAROLINA FINANC	143873107	Financials	16,826	693,904.24	589,396.91	0.00
CBZ	CBIZ INC	124805102	Industrials	50,109	826,798.50	451,298.51	0.00
CHFC	CHEMICAL FINANCIAL CORPORATION	163731102	Financials	8,565	500,281.65	493,050.09	0.00
CJ	C&J ENERGY SERVICES, INC	12674R100	Energy	13,771	421,668.02	478,804.63	0.00
CLDT	CHATHAM LODGING TRUST	16208T102	Real Estate	21,587	483,548.80	469,827.38	2,374.57
CMCO	COLUMBUS MCKINNON CORPORATION	199333105	Industrials	8,197	335,667.15	312,854.00	0.00
CNDT	CONDUENT INC	206787103	Info. Technology	19,074	312,813.60	319,829.10	0.00
CNO	CNO FINANCIAL INC	12621E103	Financials	53,839	1,323,901.01	934,731.18	0.00

Portfolio Holdings

Back Office

Global Portfolio Group - 2SCV, As of: 01/31/2018

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
COR	CORESITE REALTY CORP	21870Q105	Real Estate	5,462	591,643.84	262,538.69	0.00
COWN	COWEN GROUP, INC. CLASS A	223622606	Financials	18,472	239,212.40	294,990.43	0.00
CPE	CALLON PETE CO DEL	13123X102	Energy	54,938	623,546.30	456,990.08	0.00
CSFL	CENTERSTATE BANKS INC	15201P109	Financials	37,240	967,867.60	525,286.28	0.00
CY	CYPRESS SEMICONDUCTOR	232806109	Info. Technology	50,456	872,384.24	655,309.31	0.00
DCOM	DIME COMMUNITY BANCSHARES, INC.	253922108	Financials	14,235	270,465.00	309,217.77	0.00
DLX	DELUXE CORP	248019101	Industrials	6,179	458,914.33	395,897.80	0.00
DPLO	DIPLOMAT PHARMACY, INC	25456K101	Health Care	43,350	1,170,016.50	776,621.32	0.00
EBS	EMERGENT BIO SOLUTIONS INC.	29089Q105	Health Care	9,073	442,671.67	451,307.53	0.00
EDR	EDUCATION RLTY TR INC	28140H203	Real Estate	7,189	237,452.67	276,403.14	2,803.71
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	13,353	649,623.45	584,079.70	0.00
EGBN	EAGLE BANCORP, INC	268948106	Financials	5,264	331,632.00	339,704.87	0.00
EME	EMCOR GROUP INC	29084Q100	Industrials	6,878	559,043.84	355,646.70	0.00
ETM	ENTERCOM COMM CORP CL A	293639100	Cons. Discretionary	30,534	337,400.70	354,011.47	0.00
EXPR	EXPRESS, INC.	30219E103	Cons. Discretionary	39,305	274,348.90	320,845.09	0.00
FAF	FIRST AMERICAN FINANCIAL	31847R102	Financials	13,973	825,385.11	576,963.67	0.00
FIBK	FIRST INTERSTATE BANCSYSTEM	32055Y201	Financials	15,213	636,664.05	604,254.32	0.00
FNB	FNB CORP	302520101	Financials	40,186	576,669.10	327,909.66	0.00
FNSR	FINISAR CORPORATION	31787A507	Info. Technology	15,952	286,497.92	384,585.89	0.00
FOE	FERRO CORP	315405100	Materials	33,897	797,257.44	456,461.27	0.00
FSB	FRANKLIN FINANCIAL NETWORK, INC.	35352P104	Financials	14,804	477,429.00	558,970.12	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	8,243	427,399.55	435,153.52	1,236.45
FWRD	FORWARD AIR CORPORATION	349853101	Industrials	5,331	323,645.01	291,422.11	0.00

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Global Portfolio Group - 2SCV, As of: 01/31/2018

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
GBNK	GUARANTY BANCORP	40075T607	Financials	13,128	372,178.80	272,462.41	0.00
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	16,935	632,522.25	338,057.30	0.00
GNBC	GREEN BANCORP, INC.	39260X100	Financials	14,108	336,475.80	245,606.06	0.00
HASI	HANNON ARMSTRONG SUSTAINABLE INFRASTRUCTURE CAPITA	41068X100	Financials	12,968	281,924.32	310,190.20	0.00
HOPE	HOPE BANCORP, INC.	43940T109	Financials	30,053	572,209.12	563,518.93	0.00
HPP	HUDSON PACIFIC PROPERTIES, INC.	444097109	Real Estate	17,013	543,905.61	551,079.67	0.00
HRTG	HERITAGE INSURANCE HOLDINGS, INC	42727J102	Financials	23,238	395,743.14	269,087.77	0.00
HTLF	HEARTLAND FINL USA INC	42234Q102	Financials	5,782	307,313.30	196,832.97	0.00
HYH	HALYARD HEALTH INC	40650V100	Health Care	12,555	612,809.55	513,756.03	0.00
IBKC	IBERIABANK CORP	450828108	Financials	8,060	681,070.00	496,872.35	0.00
IDA	IDACORP INC	451107106	Utilities	6,617	570,914.76	448,950.12	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	57,133	525,052.27	550,429.14	0.00
KAI	KADANT INC	48282T104	Industrials	9,173	919,593.25	473,086.21	1,926.33
KALU	KAISER ALUMINUM CORP	483007704	Materials	4,682	516,143.68	358,158.96	2,575.10
KS	KAPSTONE PAPER & PACKAGING CORP	48562P103	Materials	26,248	909,230.72	360,419.51	0.00
LTXB	LEGACYTEXAS FINANCIAL GROUP, INC.	52471Y106	Financials	14,759	649,986.36	554,887.70	0.00
MKSI	MKS INSTRUMENT INC	55306N104	Info. Technology	10,209	1,044,380.70	482,752.98	0.00
MOD	MODINE MANUFACTURING CO	607828100	Cons. Discretionary	35,472	828,271.20	508,386.93	0.00
MTRN	MATERION CORP	576690101	Materials	14,771	734,118.70	543,728.84	0.00
MYRG	MYR GROUP INC	55405W104	Industrials	11,396	386,096.48	331,882.29	0.00
NCR	NCR CORP NEW	62886E108	Info. Technology	8,200	307,582.00	199,149.30	0.00
NJR	NEW JERSEY RESOURCES CORPORATION	646025106	Utilities	7,761	301,126.80	311,482.88	0.00

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Global Portfolio Group - 2SCV, As of: 01/31/2018

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
NRE	NORTHSTAR RLTY EUROPE CORP	66706L101	Real Estate	22,148	264,225.64	282,453.82	0.00
NSA	NATIONAL STORAGE AFFILIATES TRUST	637870106	Real Estate	23,428	594,368.36	385,604.51	0.00
NUAN	NUANCE COMMUNICATIONS, INC	67020Y100	Info. Technology	18,498	329,449.38	311,201.10	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Cons. Discretionary	12,791	960,604.10	834,676.46	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	20,531	671,569.01	569,860.64	0.00
PAG	PENSKE AUTOMOTIVE GROUP, INC.	70959W103	Cons. Discretionary	12,639	659,629.41	582,871.95	0.00
PDCE	PDC ENERGY	69327R101	Energy	13,875	719,418.75	656,486.75	0.00
PEB	PEBBLEBROOK HOTEL	70509V100	Real Estate	16,103	628,017.00	584,847.49	0.00
PFBC	PREFERRED BANK	740367404	Financials	14,364	925,328.88	775,595.08	0.00
PGNX	PROGENICS PHARMA INC	743187106	Health Care	105,460	616,941.00	634,074.01	0.00
PLAB	PHOTRONICS INC	719405102	Info. Technology	24,614	206,757.60	248,374.34	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	5,240	313,090.00	214,666.44	0.00
POR	PORTLAND GENERAL	736508847	Utilities	8,712	368,953.20	313,048.30	0.00
PPBI	PACIFIC PREMIER BANCORP	69478X105	Financials	18,413	750,329.75	407,109.55	0.00
PRGS	PROGRESS SOFTWARE CORP	743312100	Info. Technology	9,994	498,001.02	267,237.56	0.00
PRI	PRIMERICA	74164M108	Financials	5,074	512,474.00	285,021.29	0.00
REI	RING ENERGY, INC.	76680V108	Energy	78,514	1,083,493.20	738,620.23	0.00
REXR	REXFORD INDUSTRIAL REALTY	76169C100	Real Estate	25,166	747,178.54	417,468.98	0.00
ROCK	GIBRALTAR INDS INC	374689107	Industrials	19,771	733,504.10	451,288.99	0.00
RRGB	RED ROBIN GOURMET BURGERS	75689M101	Cons. Discretionary	5,192	273,358.80	291,607.51	0.00
SBGI	SINCLAIR BROADCAST GRP CL A	829226109	Cons. Discretionary	26,126	969,274.60	782,748.71	0.00
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	18,101	327,628.10	383,002.74	0.00

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Global Portfolio Group - 2SCV, As of: 01/31/2018

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
SF	STIFEL FINANCIAL CORP	860630102	Financials	9,686	653,998.72	571,168.38	0.00
SIGI	SELECTIVE INS GROUP	816300107	Financials	12,219	711,756.75	429,671.02	0.00
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	14,968	440,657.92	453,630.30	0.00
SKYW	SKYWEST INC	830879102	Industrials	15,652	872,599.00	243,628.08	0.00
SLCA	U.S. SILICA HOLDINGS, INC	90346E103	Energy	9,120	303,604.80	329,175.98	0.00
SPN	SUPERIOR ENERGY SERVICES	868157108	Energy	28,709	300,009.05	529,256.73	0.00
SR	SPIRE, INC	84857L101	Utilities	6,356	422,674.00	320,506.70	0.00
STBZ	STATE BANK & TRUST	856190103	Financials	25,071	764,916.21	523,154.05	0.00
SYNT	SYNTEL INC	87162H103	Info. Technology	12,671	285,731.05	306,582.81	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	17,577	676,714.50	526,012.21	0.00
TECD	TECH DATA CORPORATION	878237106	Info. Technology	6,004	602,021.08	569,469.85	0.00
TERP	TERRAFORM POWER, INC CLASS A	88104R209	Utilities	28,356	309,080.40	325,659.01	0.00
TKR	TIMKEN CO	887389104	Industrials	6,166	324,023.30	220,182.35	0.00
TMST	TIMKEN STEEL	887399103	Materials	20,247	327,798.93	257,386.71	0.00
TOWR	TOWER INTERNATIONAL, INC	891826109	Cons. Discretionary	12,905	389,731.00	297,383.57	0.00
TTEK	TETRA TECH INC NEW	88162G103	Industrials	13,412	666,576.40	334,047.44	0.00
UBSH	UNION BANKSHARES CORPORATION	90539J109	Financials	16,988	641,297.00	642,901.89	0.00
UCBI	UNITED CMNTY BKS GA CAP STK	90984P303	Financials	26,412	836,732.16	485,117.94	0.00
UMPQ	UMPQUA HOLDINGS CORP	904214103	Financials	29,646	641,835.90	583,272.59	0.00
USNA	USANA HEALTH SCIENCES	90328M107	Consumer Staples	6,849	511,277.85	455,057.94	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	10,783	450,190.25	647,281.35	0.00
WTFC	WINTRUST FINL CORP	97650W108	Financials	10,755	923,854.50	517,092.79	0.00
WWW	WOLVERINE WORLD WIDE, INC.	978097103	Cons. Discretionary	10,768	353,513.44	285,670.28	646.08