

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 01/31/2018 to 02/28/2018

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 02/28/2018
Total Portfolio	-3.62	-1.48	-1.48	5.93	19.59									8.16	-3.62
Total Equities	-3.71	-1.58	-1.58	5.74										6.55	-3.71
Total Cash	0.08	0.27	0.27	3.87										3.46	0.08
Russell 2000 Value	-5.00	-3.83	-3.83	2.96	20.61	8.03	7.00	10.59	11.61	9.44	11.70	16.72	8.64	8.09	-5.00

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 01/31/2018 to 02/28/2018

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 02/28/2018
Total Portfolio	-3.62	-1.61	-1.61	5.35	19.04									7.71	-3.62
Total Equities	-3.71	-1.58	-1.58	5.74										6.55	-3.71
Total Cash	0.08	0.27	0.27	3.87										3.46	0.08
Russell 2000 Value	-5.00	-3.83	-3.83	2.96	20.61	8.03	7.00	10.59	11.61	9.44	11.70	16.72	8.64	8.09	-5.00

Transactions Listing

FROM Trade Date 01/31/2018 TO 02/28/2018

						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	CMCO		3908	37.396	146,183.82	0.00	SEAPORT	0.010000	39.08	0.00	USD	1.0000000	000009	2/7/2018	95970
1129						146,183.82	0.00	0.00	39.08		0.00	USD	1.0000000	146,183.82	2/9/2018	
2nyscm10	Buy	COWN		3159	14.142	44,707.43	0.00	PEN	0.010000	31.59	0.00	USD	1.0000000	000009	2/16/2018	96983
1129						44,707.43	0.00	0.00	31.59		0.00	USD	1.0000000	44,707.43	2/21/2018	
2nyscm10	Buy	QTS		9188	34.384	316,009.32	0.00	PEN	0.010000	91.88	0.00	USD	1.0000000	000009	2/22/2018	97504
1129						316,009.32	0.00	0.00	91.88		0.00	USD	1.0000000	316,009.32	2/26/2018	
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	Contribution	000009		85802.73	0.00	85,802.73	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/31/2018	97371
1129				Q4 2017 Mgmt Fee		85,802.73	0.00	0.00	0.00		0.00	USD	1.0000000	85,802.73	1/31/2018	
2nyscm10	Distribution	000009		646.08	1.00	646.08	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/1/2018	95443
1129				INTERFUND TRANSFERS DEBIT		646.08	0.00	0.00	0.00		0.00	USD	1.0000000	646.08	2/1/2018	
2nyscm10	Distribution	000009		1338.23	1.00	1,338.23	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/5/2018	95665
1129				INTERFUND TRANSFERS DEBIT		1,338.23	0.00	0.00	0.00		0.00	USD	1.0000000	1,338.23	2/5/2018	
2nyscm10	Distribution	000009		1926.33	1.00	1,926.33	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/8/2018	96228
1129				INTERFUND TRANSFERS DEBIT		1,926.33	0.00	0.00	0.00		0.00	USD	1.0000000	1,926.33	2/8/2018	
2nyscm10	Distribution	000009		1992.9	1.00	1,992.90	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/13/2018	96559
1129				INTERFUND TRANSFERS DEBIT		1,992.90	0.00	0.00	0.00		0.00	USD	1.0000000	1,992.90	2/13/2018	
2nyscm10	Distribution	000009		6615.26	1.00	6,615.26	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/15/2018	96955
1129				INTERFUND TRANSFERS DEBIT		6,615.26	0.00	0.00	0.00		0.00	USD	1.0000000	6,615.26	2/15/2018	
2nyscm10	Distribution	000009		7958.57	0.00	7,958.57	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/20/2018	97334
1129				MISCELLANEOUS DISBURSEMENT - CUSTODY		7,958.57	0.00	0.00	0.00		0.00	USD	1.0000000	7,958.57	2/20/2018	
2nyscm10	Distribution	000009		2361.44	0.00	2,361.44	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/20/2018	97335
1129				MISCELLANEOUS DISBURSEMENT - CUSTODY		2,361.44	0.00	0.00	0.00		0.00	USD	1.0000000	2,361.44	2/20/2018	

Transactions Listing

FROM Trade Date 01/31/2018 TO 02/28/2018

						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	Distribution	000009		6303.09	0.00	6,303.09	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/22/2018	97571
1129				INTERFUND TRANSFERS DEBIT		6,303.09	0.00	0.00	0.00		0.00	USD	1.0000000	6,303.09	2/22/2018	
2nyscm10	Distribution	000009		2374.57	1.00	2,374.57	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/23/2018	97644
1129				INTERFUND TRANSFERS DEBIT		2,374.57	0.00	0.00	0.00		0.00	USD	1.0000000	2,374.57	2/23/2018	
2nyscm10	Distribution	000009		13598.08	1.00	13,598.08	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/28/2018	98470
1129				INTERFUND TRANSFERS DEBIT		13,598.08	0.00	0.00	0.00		0.00	USD	1.0000000	13,598.08	2/28/2018	
2nyscm10	Income	000009	WOLVERINE WORLD WIDE, INC.	646.08	0.00	646.08	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/1/2018	95161
1129			WWW	Div Accrued for WWW		646.08	0.00	0.00	0.00		0.00	USD	1.0000000	646.08	2/1/2018	
2nyscm10	Income	000009		1185.17	1.00	1,185.17	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/1/2018	95444
1129				CASH CREDIT FOR INTEREST		1,185.17	0.00	0.00	0.00		0.00	USD	1.0000000	1,185.17	2/1/2018	
2nyscm10	Income	000009	ABM INDS INC	1338.23	0.00	1,338.23	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/5/2018	95550
1129			ABM	Div Accrued for ABM		1,338.23	0.00	0.00	0.00		0.00	USD	1.0000000	1,338.23	2/5/2018	
2nyscm10	Income	000009	KADANT INC	1926.33	0.00	1,926.33	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/8/2018	96138
1129			KAI	Div Accrued for KAI		1,926.33	0.00	0.00	0.00		0.00	USD	1.0000000	1,926.33	2/8/2018	
2nyscm10	Income	000009	DIME COMMUNITY BANCSHARES, INC.	1992.9	0.00	1,992.90	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/13/2018	96376
1129			DCOM	Div Accrued for DCOM		1,992.90	0.00	0.00	0.00		0.00	USD	1.0000000	1,992.90	2/13/2018	
2nyscm10	Income	000009	EDUCATION RLTY TR INC	2803.71	0.00	2,803.71	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/15/2018	96708
1129			EDR	Div Accrued for EDR		2,803.71	0.00	0.00	0.00		0.00	USD	1.0000000	2,803.71	2/15/2018	
2nyscm10	Income	000009	H.B. FULLER COMPANY	1236.45	0.00	1,236.45	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/15/2018	96731
1129			FUL	Div Accrued for FUL		1,236.45	0.00	0.00	0.00		0.00	USD	1.0000000	1,236.45	2/15/2018	
2nyscm10	Income	000009	KAISER ALUMINUM CORP	2575.1	0.00	2,575.10	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/15/2018	96759
1129			KALU	Div Accrued for KALU		2,575.10	0.00	0.00	0.00		0.00	USD	1.0000000	2,575.10	2/15/2018	
2nyscm10	Income	000009	LEGACYTEXAS FINANCIAL GROUP, INC.	2361.44	0.00	2,361.44	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/16/2018	96909
1129			LTXB	Div Accrued for LTXB		2,361.44	0.00	0.00	0.00		0.00	USD	1.0000000	2,361.44	2/16/2018	

Transactions Listing

FROM Trade Date 01/31/2018 TO 02/28/2018

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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	COLUMBUS MCKINNON CORPORATION	484.2	0.00	484.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/20/2018	97012
1129			CMCO	Div Accrued for CMCO		484.20	0.00	0.00	0.00		0.00	USD	1.0000000	484.20	2/20/2018	
2nyscm10	Income	000009	HOPE BANCORP, INC.	3906.89	0.00	3,906.89	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/19/2018	97017
1129			HOPE	Div Accrued for HOPE		3,906.89	0.00	0.00	0.00		0.00	USD	1.0000000	3,906.89	2/19/2018	
2nyscm10	Income	000009	UNION BANKSHARES CORPORATION	3567.48	0.00	3,567.48	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/20/2018	97040
1129			UBSH	Div Accrued for UBSH		3,567.48	0.00	0.00	0.00		0.00	USD	1.0000000	3,567.48	2/20/2018	
2nyscm10	Income	000009	FIRST INTERSTATE BANCSYSTEM	4259.64	0.00	4,259.64	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/22/2018	97390
1129			FIBK	Div Accrued for FIBK		4,259.64	0.00	0.00	0.00		0.00	USD	1.0000000	4,259.64	2/22/2018	
2nyscm10	Income	000009	WINTRUST FINL CORP	2043.45	0.00	2,043.45	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/22/2018	97415
1129			WTFC	Div Accrued for WTFC		2,043.45	0.00	0.00	0.00		0.00	USD	1.0000000	2,043.45	2/22/2018	
2nyscm10	Income	000009	CHATHAM LODGING TRUST	2374.57	0.00	2,374.57	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/23/2018	97662
1129			CLDT	Div Accrued for CLDT		2,374.57	0.00	0.00	0.00		0.00	USD	1.0000000	2,374.57	2/23/2018	
2nyscm10	Income	000009	IDACORP INC	3904.03	0.00	3,904.03	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/28/2018	97840
1129			IDA	Div Accrued for IDA		3,904.03	0.00	0.00	0.00		0.00	USD	1.0000000	3,904.03	2/28/2018	
2nyscm10	Income	000009	SABRA HEALTH CARE REIT	8145.45	0.00	8,145.45	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/28/2018	97962
1129			SBRA	Div Accrued for SBRA		8,145.45	0.00	0.00	0.00		0.00	USD	1.0000000	8,145.45	2/28/2018	
2nyscm10	Income	000009	TOWER INTERNATIONAL, INC	1548.6	0.00	1,548.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/28/2018	98061
1129			TOWR	Div Accrued for TOWR		1,548.60	0.00	0.00	0.00		0.00	USD	1.0000000	1,548.60	2/28/2018	
2nyscm10	Management	000009		85802.73	0.00	85,802.73	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/31/2018	97370
1129				Q4 2017 Mgmt Fee		85,802.73	0.00	0.00	0.00		0.00	USD	1.0000000	85,802.73	1/31/2018	
2nyscm10	Sell	COR		2724	91.569	249,401.23	130,932.88	PEN	0.010000	27.24	0.00	USD	1.0000000	000009	2/22/2018	97503
1129						249,401.23	130,932.88	5.76	27.24		0.00	USD	1.0000000	249,401.23	2/26/2018	
2nyscm10	Sell	USNA		2522	76.419	192,699.30	180,325.89	PEN	0.010000	25.22	0.00	USD	1.0000000	000009	2/7/2018	95971
1129						192,699.30	180,325.89	4.45	25.22		0.00	USD	1.0000000	192,699.30	2/9/2018	

Portfolio Holdings

Back Office

Global Portfolio Group - 2SCV, As of: 02/28/2018

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	61,391,157.40	50,307,124.59	40,249.48
000009	PRINCIPAL CASH	000009	Liquid Assets		1,392,248.68		0.00
AAWW	ATLAS AIR WORLDWIDE HOLDINGS, INC.	049164205	Industrials	10,125	616,106.25	542,242.47	0.00
ABM	ABM INDS INC	000957100	Industrials	7,647	268,868.52	246,237.74	0.00
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	22,517	433,902.59	259,064.84	0.00
AKR	ACADIA REALTY TRUST	004239109	Real Estate	17,726	426,842.08	613,369.23	0.00
ASGN	ON ASSIGNMENT INC	682159108	Industrials	6,161	472,487.09	234,126.29	0.00
ASTE	ASTEC INDS INC	046224101	Industrials	9,258	545,296.20	368,271.01	0.00
BANR	BANNER CORP	06652V208	Financials	16,676	921,849.28	754,934.97	0.00
BAS	BASIC ENERGY SERVICES, INC.	06985P209	Energy	14,567	235,694.06	360,519.37	0.00
BGS	B&G FOODS, INC	05508R106	Consumer Staples	9,510	263,427.00	334,511.40	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	5,891	299,203.89	281,945.23	2,798.22
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	14,515	1,010,824.60	473,151.65	0.00
BMTC	BRYN MAWR BK CORP	117665109	Financials	15,938	694,099.90	488,337.78	3,506.36
CACI	CACI INTERNATIONAL INC CLASS A	127190304	Info. Technology	4,568	680,860.40	566,204.62	0.00
CARO	CAROLINA FINANC	143873107	Financials	16,826	653,017.06	589,396.91	0.00
CBZ	CBIZ INC	124805102	Industrials	50,109	904,467.45	451,298.51	0.00
CHFC	CHEMICAL FINANCIAL CORPORATION	163731102	Financials	8,565	472,702.35	493,050.09	0.00
CJ	C&J ENERGY SERVICES, INC	12674R100	Energy	13,771	330,504.00	478,804.63	0.00
CLDT	CHATHAM LODGING TRUST	16208T102	Real Estate	21,587	392,667.53	469,827.38	2,374.57
CMCO	COLUMBUS MCKINNON CORPORATION	199333105	Industrials	12,105	429,727.50	459,037.82	0.00
CNDT	CONDUENT INC	206787103	Info. Technology	19,074	360,498.60	319,829.10	0.00
CNO	CNO FINANCIAL INC	12621E103	Financials	53,839	1,213,531.06	934,731.18	0.00

Portfolio Holdings

Back Office

Global Portfolio Group - 2SCV, As of: 02/28/2018

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	2,738	256,961.30	131,605.81	0.00
COWN	COWEN GROUP, INC. CLASS A	223622606	Financials	21,631	310,404.85	339,697.86	0.00
CPE	CALLON PETE CO DEL	13123X102	Energy	54,938	580,694.66	456,990.08	0.00
CSFL	CENTERSTATE BANKS INC	15201P109	Financials	37,240	1,014,417.60	525,286.28	0.00
CY	CYPRESS SEMICONDUCTOR	232806109	Info. Technology	50,456	881,466.32	655,309.31	0.00
DCOM	DIME COMMUNITY BANCSHARES, INC.	253922108	Financials	14,235	256,230.00	309,217.77	0.00
DLX	DELUXE CORP	248019101	Industrials	6,179	438,709.00	395,897.80	1,853.70
DPLO	DIPLOMAT PHARMACY, INC	25456K101	Health Care	43,350	903,414.00	776,621.32	0.00
EBS	EMERGENT BIO SOLUTIONS INC.	29089Q105	Health Care	9,073	450,928.10	451,307.53	0.00
EDR	EDUCATION RLTY TR INC	28140H203	Real Estate	7,189	223,865.46	276,403.14	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	13,353	625,588.05	584,079.70	0.00
EGBN	EAGLE BANCORP, INC	268948106	Financials	5,264	321,367.20	339,704.87	0.00
EME	EMCOR GROUP INC	29084Q100	Industrials	6,878	524,860.18	355,646.70	0.00
ETM	ENTERCOM COMM CORP CL A	293639100	Cons. Discretionary	30,534	302,286.60	354,011.47	0.00
EXPR	EXPRESS, INC.	30219E103	Cons. Discretionary	39,305	283,782.10	320,845.09	0.00
FAF	FIRST AMERICAN FINANCIAL	31847R102	Financials	13,973	810,853.19	576,963.67	0.00
FIBK	FIRST INTERSTATE BANCSYSTEM	32055Y201	Financials	15,213	600,913.50	604,254.32	0.00
FNB	FNB CORP	302520101	Financials	40,186	563,407.72	327,909.66	0.00
FNSR	FINISAR CORPORATION	31787A507	Info. Technology	15,952	287,136.00	384,585.89	0.00
FOE	FERRO CORP	315405100	Materials	33,897	725,056.83	456,461.27	0.00
FSB	FRANKLIN FINANCIAL NETWORK, INC.	35352P104	Financials	14,804	459,664.20	558,970.12	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	8,243	415,364.77	435,153.52	0.00
FWRD	FORWARD AIR CORPORATION	349853101	Industrials	5,331	287,874.00	291,422.11	0.00

Portfolio Holdings

Back Office

Global Portfolio Group - 2SCV, As of: 02/28/2018

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	360,363.60	272,462.41	2,133.30
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	16,935	625,070.85	338,057.30	0.00
GNBC	GREEN BANCORP, INC.	39260X100	Financials	14,108	307,554.40	245,606.06	0.00
HASI	HANNON ARMSTRONG SUSTAINABLE INFRASTRUCTURE CAPITA	41068X100	Financials	12,968	228,236.80	310,190.20	0.00
HOPE	HOPE BANCORP, INC.	43940T109	Financials	30,053	542,757.18	563,518.93	0.00
HPP	HUDSON PACIFIC PROPERTIES, INC.	444097109	Real Estate	17,013	537,100.41	551,079.67	0.00
HRTG	HERITAGE INSURANCE HOLDINGS, INC	42727J102	Financials	23,238	387,609.84	269,087.77	0.00
HTLF	HEARTLAND FINL USA INC	42234Q102	Financials	5,782	308,469.70	196,832.97	751.66
HYH	HALYARD HEALTH INC	40650V100	Health Care	12,555	619,965.90	513,756.03	0.00
IBKC	IBERIABANK CORP	450828108	Financials	8,060	651,248.00	496,872.35	0.00
IDA	IDACORP INC	451107106	Utilities	6,617	536,307.85	448,950.12	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	57,133	486,773.16	550,429.14	0.00
KAI	KADANT INC	48282T104	Industrials	9,173	875,104.20	473,086.21	0.00
KALU	KAISER ALUMINUM CORP	483007704	Materials	4,682	469,932.34	358,158.96	0.00
KS	KAPSTONE PAPER & PACKAGING CORP	48562P103	Materials	26,248	915,792.72	360,419.51	0.00
LTXB	LEGACYTEXAS FINANCIAL GROUP, INC.	52471Y106	Financials	14,759	618,254.51	554,887.70	0.00
MKSI	MKS INSTRUMENT INC	55306N104	Info. Technology	10,209	1,136,772.15	482,752.98	1,837.62
MOD	MODINE MANUFACTURING CO	607828100	Cons. Discretionary	35,472	815,856.00	508,386.93	0.00
MTRN	MATERION CORP	576690101	Materials	14,771	744,458.40	543,728.84	1,477.10
MYRG	MYR GROUP INC	55405W104	Industrials	11,396	368,660.60	331,882.29	0.00
NCR	NCR CORP NEW	62886E108	Info. Technology	8,200	270,600.00	199,149.30	0.00
NJR	NEW JERSEY RESOURCES CORPORATION	646025106	Utilities	7,761	295,694.10	311,482.88	0.00

Portfolio Holdings

Back Office

Global Portfolio Group - 2SCV, As of: 02/28/2018

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	227,681.44	282,453.82	0.00
NSA	NATIONAL STORAGE AFFILIATES TRUST	637870106	Real Estate	23,428	574,688.84	385,604.51	0.00
NUAN	NUANCE COMMUNICATIONS, INC	67020Y100	Info. Technology	18,498	297,077.88	311,201.10	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Cons. Discretionary	12,791	913,916.95	834,676.46	4,796.63
OMF	ONE MAIN HOLDINGS	68268W103	Financials	20,531	629,480.46	569,860.64	0.00
PAG	PENSKE AUTOMOTIVE GROUP, INC.	70959W103	Cons. Discretionary	12,639	578,866.20	582,871.95	4,297.26
PDCE	PDC ENERGY	69327R101	Energy	13,875	728,853.75	656,486.75	0.00
PEB	PEBBLEBROOK HOTEL	70509V100	Real Estate	16,103	547,663.03	584,847.49	0.00
PFBC	PREFERRED BANK	740367404	Financials	14,364	895,308.12	775,595.08	0.00
PGNX	PROGENICS PHARMA INC	743187106	Health Care	105,460	704,472.80	634,074.01	0.00
PLAB	PHOTRONICS INC	719405102	Info. Technology	24,614	191,989.20	248,374.34	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	5,240	316,076.80	214,666.44	0.00
POR	PORTLAND GENERAL	736508847	Utilities	8,712	346,127.76	313,048.30	0.00
PPBI	PACIFIC PREMIER BANCORP	69478X105	Financials	18,413	774,266.65	407,109.55	0.00
PRGS	PROGRESS SOFTWARE CORP	743312100	Info. Technology	9,994	468,418.78	267,237.56	1,399.16
PRI	PRIMERICA	74164M108	Financials	5,074	494,715.00	285,021.29	1,268.50
QTS	QTS REALTY TRUST INC	74736A103	Real Estate	9,188	296,496.76	316,009.32	0.00
REI	RING ENERGY, INC.	76680V108	Energy	78,514	1,065,434.98	738,620.23	0.00
REXR	REXFORD INDUSTRIAL REALTY	76169C100	Real Estate	25,166	679,482.00	417,468.98	0.00
ROCK	GIBRALTAR INDS INC	374689107	Industrials	19,771	686,053.70	451,288.99	0.00
RRGB	RED ROBIN GOURMET BURGERS	75689M101	Cons. Discretionary	5,192	278,550.80	291,607.51	0.00
SBGI	SINCLAIR BROADCAST GRP CL A	829226109	Cons. Discretionary	26,126	883,058.80	782,748.71	0.00

Portfolio Holdings

Back Office

Global Portfolio Group - 2SCV, As of: 02/28/2018

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	18,101	305,544.88	383,002.74	0.00
SF	STIFEL FINANCIAL CORP	860630102	Financials	9,686	618,644.82	571,168.38	1,162.32
SIGI	SELECTIVE INS GROUP	816300107	Financials	12,219	694,650.15	429,671.02	2,199.42
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	14,968	392,311.28	453,630.30	0.00
SKYW	SKYWEST INC	830879102	Industrials	15,652	857,729.60	243,628.08	0.00
SLCA	U.S. SILICA HOLDINGS, INC	90346E103	Energy	9,120	236,116.80	329,175.98	0.00
SPN	SUPERIOR ENERGY SERVICES	868157108	Energy	28,709	245,461.95	529,256.73	0.00
SR	SPIRE, INC	84857L101	Utilities	6,356	430,936.80	320,506.70	0.00
STBZ	STATE BANK & TRUST	856190103	Financials	25,071	725,554.74	523,154.05	0.00
SYNT	SYNTEL INC	87162H103	Info. Technology	12,671	340,216.35	306,582.81	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	17,577	719,778.15	526,012.21	0.00
TECD	TECH DATA CORPORATION	878237106	Info. Technology	6,004	620,453.36	569,469.85	0.00
TERP	TERRAFORM POWER, INC CLASS A	88104R209	Utilities	28,356	326,377.56	325,659.01	5,387.64
TKR	TIMKEN CO	887389104	Industrials	6,166	270,070.80	220,182.35	1,664.82
TMST	TIMKEN STEEL	887399103	Materials	20,247	331,240.92	257,386.71	0.00
TOWR	TOWER INTERNATIONAL, INC	891826109	Cons. Discretionary	12,905	336,820.50	297,383.57	0.00
TTEK	TETRA TECH INC NEW	88162G103	Industrials	13,412	656,517.40	334,047.44	1,341.20
UBSH	UNION BANKSHARES CORPORATION	90539J109	Financials	16,988	635,011.44	642,901.89	0.00
UCBI	UNITED CMNTY BKS GA CAP STK	90984P303	Financials	26,412	816,394.92	485,117.94	0.00
UMPQ	UMPQUA HOLDINGS CORP	904214103	Financials	29,646	631,756.26	583,272.59	0.00
USNA	USANA HEALTH SCIENCES	90328M107	Consumer Staples	4,327	330,582.80	274,732.05	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	10,783	419,458.70	647,281.35	0.00
WTFC	WINTRUST FINL CORP	97650W108	Financials	10,755	908,905.05	517,092.79	0.00
WWW	WOLVERINE WORLD WIDE, INC.	978097103	Cons. Discretionary	10,768	315,287.04	285,670.28	0.00