

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 01/31/2019 to 02/28/2019

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 02/28/2019
Total Portfolio	4.10	16.06	16.06	-1.92	1.93	11.90								5.48	4.10
Total Equities	4.27	16.73	16.73	-1.99	1.80									2.52	4.27
Total Cash	0.22	0.46	0.46	2.31	3.09									2.93	0.22
Russell 2000 Value	3.89	15.25	15.25	4.42	3.69	14.95	7.11	6.48	9.53	10.56	8.80	10.87	15.43	7.15	3.89

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 01/31/2019 to 02/28/2019

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 02/28/2019
Total Portfolio	4.10	15.92	15.92	-2.59	1.30	11.29								4.97	4.10
Total Equities	4.27	16.73	16.73	-1.99	1.80									2.52	4.27
Total Cash	0.22	0.46	0.46	2.31	3.09									2.93	0.22
Russell 2000 Value	3.89	15.25	15.25	4.42	3.69	14.95	7.11	6.48	9.53	10.56	8.80	10.87	15.43	7.15	3.89

Transactions Listing

FROM Trade Date 01/31/2019 TO 02/28/2019

						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	CASH		4808	23.44	112,747.60	0.00	PEN	0.010000	48.08	0.00	USD	1.0000000	000009	1/31/2019	154731
1129						112,747.60	0.00	0.00	48.08		0.00	USD	1.0000000	112,747.60	2/4/2019	
2nyscm10	Buy	CASH		989	23.629	23,378.58	0.00	PEN	0.010000	9.89	0.00	USD	1.0000000	000009	2/1/2019	155053
1129						23,378.58	0.00	0.00	9.89		0.00	USD	1.0000000	23,378.58	2/5/2019	
2nyscm10	Buy	CHFC		1959	45.339	88,838.69	0.00	SANDLER	0.010000	19.59	0.00	USD	1.0000000	000009	2/13/2019	155751
1129						88,838.69	0.00	0.00	19.59		0.00	USD	1.0000000	88,838.69	2/15/2019	
2nyscm10	Buy	CNDT		10307	15.205	156,817.91	0.00	PEN	0.010000	103.07	0.00	USD	1.0000000	000009	2/20/2019	157122
1129						156,817.91	0.00	0.00	103.07		0.00	USD	1.0000000	156,817.91	2/22/2019	
2nyscm10	Buy	CNDT		10296	15.191	156,513.61	0.00	PEN	0.010000	102.96	0.00	USD	1.0000000	000009	2/21/2019	157297
1129						156,513.61	0.00	0.00	102.96		0.00	USD	1.0000000	156,513.61	2/25/2019	
2nyscm10	Buy	OMF		2570	33.809	86,915.09	0.00	SANDLER	0.010000	25.70	0.00	USD	1.0000000	000009	2/13/2019	155753
1129						86,915.09	0.00	0.00	25.70		0.00	USD	1.0000000	86,915.09	2/15/2019	
2nyscm10	Buy	PDCE		3811	39.059	148,890.82	0.00	SEAPORT	0.010000	38.11	0.00	USD	1.0000000	000009	2/20/2019	157123
1129						148,890.82	0.00	0.00	38.11		0.00	USD	1.0000000	148,890.82	2/22/2019	
2nyscm10	Buy	SIGI		1042	65.551	68,314.87	0.00	SANDLER	0.010000	10.42	0.00	USD	1.0000000	000009	2/13/2019	155754
1129						68,314.87	0.00	0.00	10.42		0.00	USD	1.0000000	68,314.87	2/15/2019	
2nyscm10	Buy	SIGI		308	65.857	20,287.10	0.00	SANDLER	0.010000	3.08	0.00	USD	1.0000000	000009	2/14/2019	156009
1129						20,287.10	0.00	0.00	3.08		0.00	USD	1.0000000	20,287.10	2/19/2019	
2nyscm10	Buy	UIS		4064	13.745	55,900.73	0.00	PEN	0.010000	40.64	0.00	USD	1.0000000	000009	2/15/2019	156380
1129						55,900.73	0.00	0.00	40.64		0.00	USD	1.0000000	55,900.73	2/20/2019	
2nyscm10	Buy	UIS		5898	14.027	82,791.41	0.00	PEN	0.010000	58.98	0.00	USD	1.0000000	000009	2/19/2019	156788
1129						82,791.41	0.00	0.00	58.98		0.00	USD	1.0000000	82,791.41	2/21/2019	
2nyscm10	Distribution	000009		2417.63	1.00	2,417.63	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/31/2019	154885
1129				INTERFUND TRANSFERS DEBIT		2,417.63	0.00	0.00	0.00		0.00	USD	1.0000000	2,417.63	1/31/2019	
2nyscm10	Distribution	000009		1474.32	1.00	1,474.32	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/1/2019	155132
1129				INTERFUND TRANSFERS DEBIT		1,474.32	0.00	0.00	0.00		0.00	USD	1.0000000	1,474.32	2/1/2019	
2nyscm10	Distribution	000009		1961.52	1.00	1,961.52	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/6/2019	155329
1129				INTERFUND TRANSFERS DEBIT		1,961.52	0.00	0.00	0.00		0.00	USD	1.0000000	1,961.52	2/6/2019	

Transactions Listing

FROM Trade Date 01/31/2019 TO 02/28/2019

						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		767.75	1.00	767.75	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/11/2019	155661
1129				INTERFUND TRANSFERS DEBIT		767.75	0.00	0.00	0.00		0.00	USD	1.0000000	767.75	2/11/2019	
2nyscm10	Distribution	000009		2775	1.00	2,775.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/15/2019	156502
1129				INTERFUND TRANSFERS DEBIT		2,775.00	0.00	0.00	0.00		0.00	USD	1.0000000	2,775.00	2/15/2019	
2nyscm10	Distribution	000009		4573.75	1.00	4,573.75	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/19/2019	157059
1129				INTERFUND TRANSFERS DEBIT		4,573.75	0.00	0.00	0.00		0.00	USD	1.0000000	4,573.75	2/19/2019	
2nyscm10	Distribution	000009		7885.46	1.00	7,885.46	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/21/2019	157537
1129				INTERFUND TRANSFERS DEBIT		7,885.46	0.00	0.00	0.00		0.00	USD	1.0000000	7,885.46	2/21/2019	
2nyscm10	Distribution	000009		15975.87	1.00	15,975.87	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/22/2019	157598
1129				INTERFUND TRANSFERS DEBIT		15,975.87	0.00	0.00	0.00		0.00	USD	1.0000000	15,975.87	2/22/2019	
2nyscm10	Distribution	000009		14901.74	1.00	14,901.74	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/28/2019	160364
1129				INTERFUND TRANSFERS DEBIT		14,901.74	0.00	0.00	0.00		0.00	USD	1.0000000	14,901.74	2/28/2019	
2nyscm10	Income	000009	SYNNEX CORP	2417.63	0.00	2,417.63	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/31/2019	154455
1129			SNX	Div Accrued for SNX		2,417.63	0.00	0.00	0.00		0.00	USD	1.0000000	2,417.63	1/31/2019	
2nyscm10	Income	000009	WOLVERINE WORLD WIDE, INC.	1474.32	0.00	1,474.32	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/1/2019	154837
1129			WWW	Div Accrued for WWW		1,474.32	0.00	0.00	0.00		0.00	USD	1.0000000	1,474.32	2/1/2019	
2nyscm10	Income	000009		4777.04	1.00	4,777.04	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/1/2019	155133
1129				CASH CREDIT FOR INTEREST		4,777.04	0.00	0.00	0.00		0.00	USD	1.0000000	4,777.04	2/1/2019	
2nyscm10	Income	000009	KADANT INC	1961.52	0.00	1,961.52	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/6/2019	155230
1129			KAI	Div Accrued for KAI		1,961.52	0.00	0.00	0.00		0.00	USD	1.0000000	1,961.52	2/6/2019	
2nyscm10	Income	000009	COLUMBUS MCKINNON CORPORATION	767.75	0.00	767.75	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/11/2019	155597
1129			CMCO	Div Accrued for CMCO		767.75	0.00	0.00	0.00		0.00	USD	1.0000000	767.75	2/11/2019	
2nyscm10	Income	000009	KAISER ALUMINUM CORP	2775	0.00	2,775.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/15/2019	156119
1129			KALU	Div Accrued for KALU		2,775.00	0.00	0.00	0.00		0.00	USD	1.0000000	2,775.00	2/15/2019	

Transactions Listing

FROM Trade Date 01/31/2019 TO 02/28/2019

						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	Income	000009	LEGACYTEXAS FINANCIAL GROUP, INC.	4573.75	0.00	4,573.75	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/19/2019	156400
1129			LTXB	Div Accrued for LTXB		4,573.75	0.00	0.00	0.00		0.00	USD	1.0000000	4,573.75	2/19/2019	
2nyscm10	Income	000009	FIRST INTERSTATE BANCSYSTEM	4649.38	0.00	4,649.38	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/21/2019	157153
1129			FIBK	Div Accrued for FIBK		4,649.38	0.00	0.00	0.00		0.00	USD	1.0000000	4,649.38	2/21/2019	
2nyscm10	Income	000009	H.B. FULLER COMPANY	493.83	0.00	493.83	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/21/2019	157159
1129			FUL	Div Accrued for FUL		493.83	0.00	0.00	0.00		0.00	USD	1.0000000	493.83	2/21/2019	
2nyscm10	Income	000009	INDEPENDENT BANK GROUP, INC.	1081.75	0.00	1,081.75	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/21/2019	157189
1129			IBTX	Div Accrued for IBTX		1,081.75	0.00	0.00	0.00		0.00	USD	1.0000000	1,081.75	2/21/2019	
2nyscm10	Income	000009	WINTRUST FINL CORP	1660.5	0.00	1,660.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/21/2019	157211
1129			WTFC	Div Accrued for WTFC		1,660.50	0.00	0.00	0.00		0.00	USD	1.0000000	1,660.50	2/21/2019	
2nyscm10	Income	000009	NEXSTAR BROADCASTING	5675.4	0.00	5,675.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/22/2019	157468
1129			NXST	Div Accrued for NXST		5,675.40	0.00	0.00	0.00		0.00	USD	1.0000000	5,675.40	2/22/2019	
2nyscm10	Income	000009	PINNACLE FINANCIAL PARTNERS, INC.	1706.56	0.00	1,706.56	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/22/2019	157479
1129			PNFP	Div Accrued for PNFP		1,706.56	0.00	0.00	0.00		0.00	USD	1.0000000	1,706.56	2/22/2019	
2nyscm10	Income	000009	UNION BANKSHARES CORPORATION	6186.77	0.00	6,186.77	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/22/2019	157487
1129			UBSH	Div Accrued for UBSH		6,186.77	0.00	0.00	0.00		0.00	USD	1.0000000	6,186.77	2/22/2019	
2nyscm10	Income	000009	WILLIAMS SONOMA INC	2407.14	0.00	2,407.14	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/22/2019	157517
1129			WSM	Div Accrued for WSM		2,407.14	0.00	0.00	0.00		0.00	USD	1.0000000	2,407.14	2/22/2019	
2nyscm10	Income	000009	IDACORP INC	4113.9	0.00	4,113.90	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/28/2019	159119
1129			IDA	Div Accrued for IDA		4,113.90	0.00	0.00	0.00		0.00	USD	1.0000000	4,113.90	2/28/2019	
2nyscm10	Income	000009	MAXIMUS, INC.	1115.75	0.00	1,115.75	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/28/2019	159166
1129			MMS	Div Accrued for MMS		1,115.75	0.00	0.00	0.00		0.00	USD	1.0000000	1,115.75	2/28/2019	
2nyscm10	Income	000009	SABRA HEALTH CARE REIT	8018.1	0.00	8,018.10	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/28/2019	159179
1129			SBRA	Div Accrued for SBRA		8,018.10	0.00	0.00	0.00		0.00	USD	1.0000000	8,018.10	2/28/2019	

Transactions Listing

FROM Trade Date 01/31/2019 TO 02/28/2019

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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	TOWER INTERNATIONAL, INC	1653.99	0.00	1,653.99	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/28/2019	159257
1129			TOWR	Div Accrued for TOWR		1,653.99	0.00	0.00	0.00		0.00	USD	1.0000000	1,653.99	2/28/2019	
2nyscm10	Sell	CNO		15741	17.097	268,962.97	273,288.94	RAJA	0.010000	157.41	0.00	USD	1.0000000	000009	2/13/2019	155752
1129						268,962.97	273,288.94	3.50	157.41		0.00	USD	1.0000000	268,962.97	2/15/2019	
2nyscm10	Sell	HTLF		2789	45.184	125,987.81	94,870.87	PEN	0.010000	27.89	0.00	USD	1.0000000	000009	1/31/2019	154732
1129						125,987.81	94,870.87	1.64	27.89		0.00	USD	1.0000000	125,987.81	2/4/2019	
2nyscm10	Sell	HTLF		675	45.94	31,002.15	22,895.39	PEN	0.010000	6.75	0.00	USD	1.0000000	000009	2/1/2019	155054
1129						31,002.15	22,895.39	0.40	6.75		0.00	USD	1.0000000	31,002.15	2/5/2019	
2nyscm10	Sell	PGNX		10285	4.641	47,631.27	64,361.48	PEN	0.010000	102.85	0.00	USD	1.0000000	000009	2/21/2019	157298
1129						47,631.27	64,361.48	0.62	102.85		0.00	USD	1.0000000	47,631.27	2/25/2019	
2nyscm10	Sell	PGNX		9065	4.507	40,763.87	56,726.96	PEN	0.010000	90.65	0.00	USD	1.0000000	000009	2/22/2019	157554
1129						40,763.87	56,726.96	0.53	90.65		0.00	USD	1.0000000	40,763.87	2/26/2019	
2nyscm10	Sell	PGNX		9541	4.435	42,218.38	59,404.87	PEN	0.010000	95.41	0.00	USD	1.0000000	000009	2/25/2019	157707
1129						42,218.38	59,404.87	0.55	95.41		0.00	USD	1.0000000	42,218.38	2/27/2019	
2nyscm10	Sell	PGNX		4400	4.347	19,082.55	27,296.28	PEN	0.010000	44.00	0.00	USD	1.0000000	000009	2/26/2019	157743
1129						19,082.55	27,296.28	0.25	44.00		0.00	USD	1.0000000	19,082.55	2/28/2019	

Portfolio Holdings

Back Office

Global Portfolio Group - 2SCV, As of: 02/28/2019

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	59,248,893.93	52,257,862.33	47,263.59
000009	PRINCIPAL CASH	000009	Liquid Assets		1,767,409.44		0.00
AAWW	ATLAS AIR WORLDWIDE HOLDINGS, INC.	049164205	Industrials	13,787	740,913.38	728,224.93	0.00
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	26,738	545,455.20	412,628.16	0.00
AKR	ACADIA REALTY TRUST	004239109	Real Estate	28,843	821,737.07	914,319.75	0.00
ANIP	ANI PHARMACEUTICALS, INC.	00182C103	Health Care	8,755	575,991.45	509,250.08	0.00
ASGN	ASGN INCORPORATED	00191U102	Industrials	6,081	391,677.21	230,997.58	0.00
ATKR	ATKORE INTERNATIONAL GROUP INC.	047649108	Industrials	24,757	571,886.70	597,591.35	0.00
AVX	AVX CORPORATION	002444107	Info. Technology	36,703	667,994.60	653,978.91	4,220.85
BANR	BANNER CORP	06652V208	Financials	10,817	672,060.21	488,907.08	0.00
BDC	BELDEN, INC.	077454106	Info. Technology	4,568	282,256.72	318,779.09	0.00
BGS	B&G FOODS, INC	05508R106	Consumer Staples	17,503	430,923.86	567,751.75	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	5,815	412,748.70	278,171.83	2,936.57
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	14,310	851,445.00	466,076.24	0.00
CACI	CACI INTERNATIONAL INC CLASS A	127190304	Info. Technology	3,960	721,749.60	503,281.76	0.00
CADE	CADENCE BANCORPORATION CLASS A	12739A100	Financials	45,339	906,326.61	757,850.61	7,934.32
CAKE	CHEESECAKE FACTORY INCORPORATED	163072101	Cons. Discretionary	6,032	285,313.60	329,062.02	0.00
CASH	META FINANCIAL GROUP, INC.	59100U108	Financials	23,659	552,437.65	683,451.72	0.00
CBZ	CBIZ INC	124805102	Industrials	49,371	1,018,523.73	444,624.70	0.00
CCMP	CABOT MICROELECTRONICS CORPORATION	12709P103	Info. Technology	933	105,522.30	81,666.60	0.00
CHFC	CHEMICAL FINANCIAL CORPORATION	163731102	Financials	10,310	472,507.30	569,296.25	3,505.40
CJ	C&J ENERGY SERVICES, INC	12674R100	Energy	13,549	233,991.23	470,795.49	0.00

Portfolio Holdings

Back Office

Global Portfolio Group - 2SCV, As of: 02/28/2019

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
CMCO	COLUMBUS MCKINNON CORPORATION	199333105	Industrials	15,355	575,044.75	595,058.25	0.00
CNDT	CONDUENT INC	206787103	Info. Technology	20,603	301,215.86	313,331.52	0.00
CPE	CALLON PETROLEUM CO	13123X102	Energy	95,916	733,757.40	914,171.78	0.00
CSFL	CENTERSTATE BANKS INC	15201P109	Financials	36,694	970,923.24	517,339.69	0.00
CY	CYPRESS SEMICONDUCTOR	232806109	Info. Technology	55,025	849,035.75	737,036.20	0.00
EBS	EMERGENT BIO SOLUTIONS INC.	29089Q105	Health Care	12,430	725,290.50	634,925.56	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	13,165	594,794.70	575,494.98	0.00
EGBN	EAGLE BANCORP, INC	268948106	Financials	16,005	947,335.95	932,499.40	0.00
EME	EMCOR GROUP INC	29084Q100	Industrials	6,787	489,546.31	349,831.72	0.00
ETM	ENTERCOM COMM CORP CL A	293639100	Communication Services	30,090	185,354.40	348,598.97	0.00
FIBK	FIRST INTERSTATE BANCSYSTEM	32055Y201	Financials	14,998	624,516.72	595,257.78	0.00
FNB	FNB CORP	302520101	Financials	77,198	944,903.52	692,434.32	0.00
FNSR	FINISAR CORPORATION	31787A507	Info. Technology	15,684	384,101.16	377,994.64	0.00
FOE	FERRO CORP	315405100	Materials	33,402	647,664.78	449,294.02	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	3,186	160,829.28	167,338.91	0.00
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	19,324	688,127.64	439,705.92	0.00
HGV	HILTON GRAND VA	43283X105	Cons. Discretionary	18,550	589,704.50	593,476.66	0.00
HRTG	HERITAGE INSURANCE HOLDINGS, INC	42727J102	Financials	54,322	810,484.24	787,106.96	0.00
HTLD	HEARTLAND EXPRESS, INC.	422347104	Industrials	32,768	658,309.12	638,037.93	0.00
IBKC	IBERIABANK CORP	450828108	Financials	11,828	925,304.44	780,494.12	0.00
IBTX	INDEPENDENT BANK GROUP, INC.	45384B106	Financials	4,327	250,792.92	199,508.94	0.00
IDA	IDACORP INC	451107106	Utilities	6,530	642,617.30	441,577.72	0.00

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Global Portfolio Group - 2SCV, As of: 02/28/2019

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	77,188	799,667.68	755,764.23	0.00
JAG	JAGGED PEAK ENERGY, INC.	47009K107	Energy	52,490	497,080.30	655,788.91	0.00
JCAP	JERNIGAN CAPITAL, INC.	476405105	Real Estate	38,196	819,304.20	739,284.43	0.00
KAI	KADANT INC	48282T104	Industrials	8,815	770,871.75	450,664.24	0.00
KALU	KAISER ALUMINUM CORP	483007704	Materials	4,625	506,345.00	353,798.63	0.00
KOP	KOPPERS HOLDINGS INC.	50060P106	Materials	13,107	322,301.13	400,520.97	0.00
LTXB	LEGACYTEXAS FINANCIAL GROUP, INC.	52471Y106	Financials	18,295	763,450.35	716,372.64	0.00
MDR	MCDERMOTT INTERNATIONAL, INC.	580037703	Energy	32,153	272,657.44	464,171.34	0.00
MKSI	MKS INSTRUMENT INC	55306N104	Info. Technology	5,100	422,637.00	237,162.96	1,020.00
MMS	MAXIMUS, INC.	577933104	Info. Technology	4,463	315,444.84	296,914.46	0.00
MTRN	MATERION CORP	576690101	Materials	14,562	841,392.36	535,788.58	1,529.01
MUR	MURPHY OIL CORPORATION	626717102	Energy	10,134	292,872.60	276,156.57	2,533.50
MYRG	MYR GROUP INC	55405W104	Industrials	11,237	376,888.98	327,251.78	0.00
NJR	NEW JERSEY RESOURCES CORPORATION	646025106	Utilities	7,637	369,630.80	306,505.17	0.00
NRE	NORTHSTAR RLTY EUROPE CORP	66706L101	Real Estate	21,829	391,612.26	278,380.57	0.00
NSA	NATIONAL STORAGE AFFILIATES TRUST	637870106	Real Estate	23,089	653,880.48	379,038.73	0.00
NUVA	NUVASIVE, INC.	670704105	Health Care	5,953	350,631.70	333,310.42	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Communication Services	12,612	1,232,570.76	822,310.52	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	22,806	752,598.00	648,441.62	5,701.50
PAG	PENSKE AUTOMOTIVE GROUP, INC.	70959W103	Cons. Discretionary	12,461	553,766.84	574,134.15	4,735.18
PDCE	PDC ENERGY	69327R101	Energy	11,726	434,682.82	457,814.62	0.00
PDCO	PATTERSON COMPANIES, INC.	703395103	Health Care	14,802	333,785.10	349,504.92	0.00

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Global Portfolio Group - 2SCV, As of: 02/28/2019

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
PEB	PEBBLEBROOK HOTEL	70509V100	Real Estate	21,406	685,206.06	793,729.72	0.00
PFBC	PREFERRED BANK	740367404	Financials	10,009	512,660.98	538,554.65	0.00
PGNX	PROGENICS PHARMA INC	743187106	Health Care	70,521	311,702.82	415,971.57	0.00
PLAB	PHOTRONICS INC	719405102	Info. Technology	24,258	237,970.98	244,727.37	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	5,172	319,422.72	211,878.41	0.00
PNFP	PINNACLE FINANCIAL PARTNERS, INC.	72346Q104	Financials	10,666	625,987.54	584,051.32	0.00
POR	PORTLAND GENERAL	736508847	Utilities	8,593	430,853.02	308,772.27	0.00
PPBI	PACIFIC PREMIER BANCORP	69478X105	Financials	18,931	565,090.35	574,024.74	4,164.82
PRGS	PROGRESS SOFTWARE CORP	743312100	Info. Technology	9,855	362,466.90	263,520.72	1,527.53
PRI	PRIMERICA	74164M108	Financials	5,009	626,325.36	281,370.05	1,703.06
PWR	QUANTA SERVICES INC.	74762E102	Industrials	17,628	628,261.92	594,282.02	0.00
QTS	QTS REALTY TRUST INC	74736A103	Real Estate	16,139	673,480.47	588,939.18	0.00
REI	RING ENERGY, INC.	76680V108	Energy	85,567	527,948.39	754,827.28	0.00
REXR	REXFORD INDUSTRIAL REALTY	76169C100	Real Estate	26,831	919,766.68	471,224.48	0.00
ROCK	GIBRALTAR INDS INC	374689107	Industrials	8,985	363,892.50	187,570.11	0.00
RUTH	RUTH'S HOSPITALITY GROUP, INC.	783332109	Cons. Discretionary	22,454	570,780.68	517,579.76	0.00
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	17,818	322,862.16	376,939.64	0.00
SF	STIFEL FINANCIAL CORP	860630102	Financials	9,535	518,990.05	560,926.41	1,430.25
SFNC	SIMMONS FIRST NATIONAL CORPORATION CLASS A	828730200	Financials	10,453	280,453.99	329,033.69	0.00
SIGI	SELECTIVE INS GROUP	816300107	Financials	13,397	883,666.12	511,322.52	2,617.80
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	14,755	427,157.25	445,650.22	0.00
SKYW	SKYWEST INC	830879102	Industrials	15,429	833,783.16	240,157.02	0.00
SNX	SYNNEX CORP	87162W100	Info. Technology	6,447	632,579.64	516,959.78	0.00
SR	SPIRE, INC	84857L101	Utilities	6,273	497,574.36	316,314.91	0.00

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Global Portfolio Group - 2SCV, As of: 02/28/2019

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
SYNH	SYNEOS HEALTH, INC. CLASS A	87166B102	Health Care	13,101	547,228.77	525,847.43	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	17,577	595,332.99	526,012.21	0.00
TECD	TECH DATA CORPORATION	878237106	Info. Technology	3,604	368,400.88	331,190.66	0.00
TERP	TERRAFORM POWER, INC CLASS A	88104R209	Utilities	27,900	349,029.00	320,387.51	0.00
TIER	TIER REIT, INC.	88650V208	Real Estate	12,495	303,003.75	269,083.10	0.00
TKR	TIMKEN CO	887389104	Industrials	6,085	264,028.15	216,796.39	1,703.80
TMST	TIMKEN STEEL	887399103	Materials	19,955	248,639.30	253,428.68	0.00
TOWR	TOWER INTERNATIONAL, INC	891826109	Cons. Discretionary	12,723	326,344.95	293,153.25	0.00
TWNK	HOSTESS BRANDS, INC. CLASS A	44109J106	Consumer Staples	22,984	279,025.76	329,166.39	0.00
UBSH	UNION BANKSHARES CORPORATION	90539J109	Financials	26,899	956,797.43	924,896.13	0.00
UIS	UNISYS CORPORATION	909214306	Info. Technology	43,299	584,969.49	619,815.99	0.00
UMPQ	UMPQUA HOLDINGS CORP	904214103	Financials	29,212	531,074.16	574,299.68	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	10,633	566,207.25	638,250.30	0.00
WAIR	WESCO AIRCRAFT HOLDINGS, INC.	950814103	Industrials	34,842	295,808.58	403,899.82	0.00
WSM	WILLIAMS SONOMA INC	969904101	Cons. Discretionary	5,598	325,579.68	334,425.17	0.00
WTFC	WINTRUST FINL CORP	97650W108	Financials	6,642	489,316.14	319,291.22	0.00
WWW	WOLVERINE WORLD WIDE, INC.	978097103	Cons. Discretionary	18,362	656,625.12	535,878.77	0.00