PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 02/28/2018 to 03/29/2018

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 03/29/2018
Total Portfolio	0.64	-0.85	-0.85	8.11	15.86	7.83								8.16	0.64
Total Equities	0.63	-0.96	-0.96	7.97										6.66	0.63
Total Cash	0.17	0.44	0.44	3.98										3.37	0.17
Russell 2000 Value	1.24	-2.64	-2.64	5.13	16.62	7.87	6.99	9.96	11.27	9.42	10.76	15.78	8.61	8.31	1.24

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 02/28/2018 to 03/29/2018

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 03/29/2018
Total Portfolio	0.64	-0.98	-0.98	7.52	15.32	7.39								7.72	0.64
Total Equities	0.63	-0.96	-0.96	7.97										6.66	0.63
Total Cash	0.17	0.44	0.44	3.98										3.37	0.17
Russell 2000 Value	1.24	-2.64	-2.64	5.13	16.62	7.87	6.99	9.96	11.27	9.42	10.76	15.78	8.61	8.31	1.24

Transactions Listing

FROM Trade Date 02/28/2018 TO 03/29/2018

Account	Trans Type	Identifier	Secondary Sec. Name	Shares/PAR	Price	Amount Portfolio	Cost Portfolio	Broker	CR	Amount	Other Charges 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	CPE		11678	11.82	138,146.07	0.00	SEAPORT	0.010000	116.78	0.00	USD	1.0000000	000009	3/5/2018	99392
1129						138,146.07	0.00	0.00	116.78		0.00	USD	1.0000000	138,146.07	3/7/2018	
2nyscm10	Buy	HRTG		1531	17.187	26,328.30	0.00	SANDLER	0.010000	15.31	0.00	USD	1.0000000	000009	3/19/2018	100859
1129						26,328.30	0.00	0.00	15.31		0.00	USD	1.0000000	26,328.30	3/21/2018	
2nyscm10	Buy	HRTG		3141	17.106	53,761.04	0.00	SANDLER	0.010000	31.41	0.00	USD	1.0000000	000009	3/20/2018	101031
1129						53,761.04	0.00	0.00	31.41		0.00	USD	1.0000000	53,761.04	3/22/2018	
2nyscm10	Buy	KMG		906	61.443	55,676.33	0.00	PEN	0.010000	9.06	0.00	USD	1.0000000	000009	3/7/2018	99562
1129						55,676.33	0.00	0.00	9.06		0.00	USD	1.0000000	55,676.33	3/9/2018	
2nyscm10	Buy	KMG		1415	63.052	89,232.87	0.00	PEN	0.010000	14.15	0.00	USD	1.0000000	000009	3/8/2018	99648
1129						89,232.87	0.00	0.00	14.15		0.00	USD	1.0000000	89,232.87	3/12/2018	
2nyscm10	Buy	KMG		1421	66.913	95,097.87	0.00	PEN	0.010000	14.21	0.00	USD	1.0000000	000009	3/9/2018	99812
1129						95,097.87	0.00	0.00	14.21		0.00	USD	1.0000000	95,097.87	3/13/2018	
2nyscm10	Buy	KMG		819	69.283	56,751.21	0.00	PEN	0.010000	8.19	0.00	USD	1.0000000	000009	3/12/2018	99935
1129						56,751.21	0.00	0.00	8.19		0.00	USD	1.0000000	56,751.21	3/14/2018	
2nyscm10	Buy	KMG		176	68.687	12,090.72	0.00	PEN	0.010000	1.76	0.00	USD	1.0000000	000009	3/13/2018	100051
1129						12,090.72	0.00	0.00	1.76		0.00	USD	1.0000000	12,090.72	3/15/2018	
2nyscm10	Buy	RDNT		3992	13.194	52,709.97	0.00	RAJA	0.010000	39.92	0.00	USD	1.0000000	000009	3/20/2018	101032
1129						52,709.97	0.00	0.00	39.92		0.00	USD	1.0000000	52,709.97	3/22/2018	
2nyscm10	Buy	RDNT		1997	13.421	26,821.91	0.00	RAJA	0.010000	19.97	0.00	USD	1.0000000	000009	3/21/2018	101129
1129						26,821.91	0.00	0.00	19.97		0.00	USD	1.0000000	26,821.91	3/23/2018	
2nyscm10	Buy	SYNH		7301	41.581	303,657.35	0.00	PEN	0.010000	73.01	0.00	USD	1.0000000	000009	3/1/2018	98840
1129						303,657.35	0.00	0.00	73.01		0.00	USD	1.0000000	303,657.35	3/5/2018	
2nyscm10	Buy	WD		1629	58.251	94,907.01	0.00	SANDLER	0.010000	16.29	0.00	USD	1.0000000	000009	3/28/2018	101907
1129						94,907.01	0.00	0.00	16.29		0.00	USD	1.0000000	94,907.01	4/2/2018	
2nyscm10	Buy	WD		1925	59.413	114,388.70	0.00	SANDLER	0.010000	19.25	0.00	USD	1.0000000	000009	3/29/2018	102380
1129						114,388.70	0.00	0.00	19.25		0.00	USD	1.0000000	114,388.70	4/3/2018	
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	Distribution	000009		12801.27	1.00	12,801.27	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/1/2018	99138
1129				INTERFUND TRANSFERS DEBIT		12,801.27	0.00	0.00	0.00		0.00	USD	1.0000000	12,801.27	3/1/2018	

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Transactions Listing

FROM Trade Date 02/28/2018 TO 03/29/2018

						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		10687.61	1.00	10,687.61	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/2/2018	99359
1129				INTERFUND TRANSFERS DEBIT		10,687.61	0.00	0.00	0.00		0.00	USD	1.0000000	10,687.61	3/2/2018	
2nyscm10	Distribution	000009		1853.7	1.00	1,853.70	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/5/2018	99423
1129				INTERFUND TRANSFERS DEBIT		1,853.70	0.00	0.00	0.00		0.00	USD	1.0000000	1,853.70	3/5/2018	
2nyscm10	Distribution	000009		1477.1	1.00	1,477.10	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/7/2018	99617
1129				INTERFUND TRANSFERS DEBIT		1,477.10	0.00	0.00	0.00		0.00	USD	1.0000000	1,477.10	3/7/2018	
2nyscm10	Distribution	000009		1837.62	1.00	1,837.62	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/9/2018	99887
1129				INTERFUND TRANSFERS DEBIT		1,837.62	0.00	0.00	0.00		0.00	USD	1.0000000	1,837.62	3/9/2018	
2nyscm10	Distribution	000009		5014.2	1.00	5,014.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/13/2018	100128
1129				INTERFUND TRANSFERS DEBIT		5,014.20	0.00	0.00	0.00		0.00	USD	1.0000000	5,014.20	3/13/2018	
2nyscm10	Distribution	000009		12693.54	1.00	12,693.54	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/15/2018	100492
1129				INTERFUND TRANSFERS DEBIT		12,693.54	0.00	0.00	0.00		0.00	USD	1.0000000	12,693.54	3/15/2018	
2nyscm10	Distribution	000009		3666.7	1.00	3,666.70	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/16/2018	100582
1129				INTERFUND TRANSFERS DEBIT		3,666.70	0.00	0.00	0.00		0.00	USD	1.0000000	3,666.70	3/16/2018	
2nyscm10	Distribution	000009		69.63	1.00	69.63	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/19/2018	100905
1129				INTERFUND TRANSFERS DEBIT		69.63	0.00	0.00	0.00		0.00	USD	1.0000000	69.63	3/19/2018	
2nyscm10	Distribution	000009		13670.04	1.00	13,670.04	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/23/2018	101636
1129				INTERFUND TRANSFERS DEBIT		13,670.04	0.00	0.00	0.00		0.00	USD	1.0000000	13,670.04	3/23/2018	
2nyscm10	Distribution	000009		2748.06	1.00	2,748.06	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/28/2018	102355
1129				INTERFUND TRANSFERS DEBIT		2,748.06	0.00	0.00	0.00		0.00	USD	1.0000000	2,748.06	3/28/2018	
2nyscm10	Distribution	000009		11738.89	1.00	11,738.89	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/29/2018	102745
1129				INTERFUND TRANSFERS DEBIT		11,738.89	0.00	0.00	0.00		0.00	USD	1.0000000	11,738.89	3/29/2018	
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	

Transactions Listing

FROM Trade Date 02/28/2018 TO 03/29/2018

						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	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	Income	000009	BLACK HILLS CORP	2798.23	0.00	2,798.23	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/1/2018	98340
1129			BKH	Div Accrued for BKH		2,798.23	0.00	0.00	0.00		0.00	USD	1.0000000	2,798.23	3/1/2018	
2nyscm10	Income	000009	BRYN MAWR BK CORP	3506.36	0.00	3,506.36	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/1/2018	98365
1129			BMTC	Div Accrued for BMTC		3,506.36	0.00	0.00	0.00		0.00	USD	1.0000000	3,506.36	3/1/2018	
2nyscm10	Income	000009	PENSKE AUTOMOTIVE GROUP, INC.	4297.26	0.00	4,297.26	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/1/2018	98407
1129			PAG	Div Accrued for PAG		4,297.26	0.00	0.00	0.00		0.00	USD	1.0000000	4,297.26	3/1/2018	
2nyscm10	Income	000009	SELECTIVE INS GROUP	2199.42	0.00	2,199.42	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/1/2018	98447
1129			SIGI	Div Accrued for SIGI		2,199.42	0.00	0.00	0.00		0.00	USD	1.0000000	2,199.42	3/1/2018	
2nyscm10	Income	000009	GUARANTY BANCORP	2133.3	0.00	2,133.30	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/2/2018	98974
1129			GBNK	Div Accrued for GBNK		2,133.30	0.00	0.00	0.00		0.00	USD	1.0000000	2,133.30	3/2/2018	
2nyscm10	Income	000009	HEARTLAND FINL USA INC	751.66	0.00	751.66	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/2/2018	98994
1129			HTLF	Div Accrued for HTLF		751.66	0.00	0.00	0.00		0.00	USD	1.0000000	751.66	3/2/2018	
2nyscm10	Income	000009	NEXSTAR BROADCASTING	4796.63	0.00	4,796.63	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/2/2018	99062
1129			NXST	Div Accrued for NXST		4,796.63	0.00	0.00	0.00		0.00	USD	1.0000000	4,796.63	3/2/2018	
2nyscm10	Income	000009	TIMKEN CO	1664.82	0.00	1,664.82	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/2/2018	99103
1129			TKR	Div Accrued for TKR		1,664.82	0.00	0.00	0.00		0.00	USD	1.0000000	1,664.82	3/2/2018	
2nyscm10	Income	000009	TETRA TECH INC NEW	1341.2	0.00	1,341.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/2/2018	99122
1129			TTEK	Div Accrued for TTEK		1,341.20	0.00	0.00	0.00		0.00	USD	1.0000000	1,341.20	3/2/2018	
2nyscm10	Income	000009		1861.02	1.00	1,861.02	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/1/2018	99139
1129				CASH CREDIT FOR INTEREST		1,861.02	0.00	0.00	0.00		0.00	USD	1.0000000	1,861.02	3/1/2018	
2nyscm10	Income	000009	DELUXE CORP	1853.7	0.00	1,853.70	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/5/2018	99324
1129			DLX	Div Accrued for DLX		1,853.70	0.00	0.00	0.00		0.00	USD	1.0000000	1,853.70	3/5/2018	
2nyscm10	Income	000009	MATERION CORP	1477.1	0.00	1,477.10	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/7/2018	99476
1129			MTRN	Div Accrued for MTRN		1,477.10	0.00	0.00	0.00		0.00	USD	1.0000000	1,477.10	3/7/2018	

Transactions Listing

FROM Trade Date 02/28/2018 TO 03/29/2018

						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	Income	000009	MKS INSTRUMENT INC	1837.62	0.00	1,837.62	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/9/2018	99681
1129			MKSI	Div Accrued for MKSI		1,837.62	0.00	0.00	0.00		0.00	USD	1.0000000	1,837.62	3/9/2018	
2nyscm10	Income	000009	STATE BANK & TRUST	5014.2	0.00	5,014.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/13/2018	100001
1129			STBZ	Div Accrued for STBZ		5,014.20	0.00	0.00	0.00		0.00	USD	1.0000000	5,014.20	3/13/2018	
2nyscm10	Income	000009	FIRST AMERICAN FINANCIAL	5309.74	0.00	5,309.74	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/15/2018	100204
1129			FAF	Div Accrued for FAF		5,309.74	0.00	0.00	0.00		0.00	USD	1.0000000	5,309.74	3/15/2018	
2nyscm10	Income	000009	FNB CORP	4822.32	0.00	4,822.32	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/15/2018	100237
1129			FNB	Div Accrued for FNB		4,822.32	0.00	0.00	0.00		0.00	USD	1.0000000	4,822.32	3/15/2018	
2nyscm10	Income	000009	PROGRESS SOFTWARE CORP	1399.16	0.00	1,399.16	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/15/2018	100300
1129			PRGS	Div Accrued for PRGS		1,399.16	0.00	0.00	0.00		0.00	USD	1.0000000	1,399.16	3/15/2018	
2nyscm10	Income	000009	STIFEL FINANCIAL CORP	1162.32	0.00	1,162.32	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/15/2018	100315
1129			SF	Div Accrued for SF		1,162.32	0.00	0.00	0.00		0.00	USD	1.0000000	1,162.32	3/15/2018	
2nyscm10	Income	000009	CHEMICAL FINANCIAL CORPORATION	2398.2	0.00	2,398.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/16/2018	100432
1129			CHFC	Div Accrued for CHFC		2,398.20	0.00	0.00	0.00		0.00	USD	1.0000000	2,398.20	3/16/2018	
2nyscm10	Income	000009	PRIMERICA	1268.5	0.00	1,268.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/16/2018	100468
1129			PRI	Div Accrued for PRI		1,268.50	0.00	0.00	0.00		0.00	USD	1.0000000	1,268.50	3/16/2018	
2nyscm10	Income	000009	CNO FINANCIAL INC	4845.51	0.00	4,845.51	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/23/2018	101447
1129			CNO	Div Accrued for CNO		4,845.51	0.00	0.00	0.00		0.00	USD	1.0000000	4,845.51	3/23/2018	
2nyscm10	Income	000009	FORWARD AIR CORPORATION	799.65	0.00	799.65	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/23/2018	101470
1129			FWRD	Div Accrued for FWRD		799.65	0.00	0.00	0.00		0.00	USD	1.0000000	799.65	3/23/2018	
2nyscm10	Income	000009	NORTHSTAR RLTY EUROPE CORP	3322.2	0.00	3,322.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/23/2018	101502
1129			NRE	Div Accrued for NRE		3,322.20	0.00	0.00	0.00		0.00	USD	1.0000000	3,322.20	3/23/2018	
2nyscm10	Income	000009	SINCLAIR BROADCAST GRP CL A	4702.68	0.00	4,702.68	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/23/2018	101538
1129			SBGI	Div Accrued for SBGI		4,702.68	0.00	0.00	0.00		0.00	USD	1.0000000	4,702.68	3/23/2018	

Transactions Listing

FROM Trade Date 02/28/2018 TO 03/29/2018

						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	Income	000009	KMG CHEMICALS, INC.	69.63	0.00	69.63	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/19/2018	101591
1129			KMG	Div Accrued for KMG		69.63	0.00	0.00	0.00		0.00	USD	1.0000000	69.63	3/19/2018	
2nyscm10	Income	000009	ENTERCOM COMM CORP CL A	2748.06	0.00	2,748.06	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/28/2018	101759
1129			ETM	Div Accrued for ETM		2,748.06	0.00	0.00	0.00		0.00	USD	1.0000000	2,748.06	3/28/2018	
2nyscm10	Income	000009	ASTEC INDS INC	925.8	0.00	925.80	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/29/2018	101959
1129			ASTE	Div Accrued for ASTE		925.80	0.00	0.00	0.00		0.00	USD	1.0000000	925.80	3/29/2018	
2nyscm10	Income	000009	HUDSON PACIFIC PROPERTIES, INC.	4253.25	0.00	4,253.25	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/29/2018	102086
1129			HPP	Div Accrued for HPP		4,253.25	0.00	0.00	0.00		0.00	USD	1.0000000	4,253.25	3/29/2018	
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	3/29/2018	102222
1129			NSA	Div Accrued for NSA		6,559.84	0.00	0.00	0.00		0.00	USD	1.0000000	6,559.84	3/29/2018	
2nyscm10	Sell	CACI		1018	148.845	151,510.33	128,370.38	SEAPORT	0.010000	10.18	0.00	USD	1.0000000	000009	3/19/2018	101030
1129				Correction from DTC Station		151,510.33	128,370.38	3.50	10.18		0.00	USD	1.0000000	151,510.33	3/21/2018	
2nyscm10	Sell	COWN		7426	12.912	95,809.52	120,205.68	SANDLER	0.010000	74.26	0.00	USD	1.0000000	000009	3/28/2018	101906
1129						95,809.52	120,205.68	2.22	74.26		0.00	USD	1.0000000	95,809.52	4/2/2018	
2nyscm10	Sell	COWN		8645	13.241	114,377.62	137,964.56	SANDLER	0.010000	86.45	0.00	USD	1.0000000	000009	3/29/2018	102379
1129						114,377.62	137,964.56	2.65	86.45		0.00	USD	1.0000000	114,377.62	4/3/2018	
2nyscm10	Sell	KS		9086	34.882	316,835.13	151,408.66	PEN	0.010000	90.86	0.00	USD	1.0000000	000009	3/7/2018	99563
1129						316,835.13	151,408.66	7.32	90.86		0.00	USD	1.0000000	316,835.13	3/9/2018	
2nyscm10	Sell	KS		12059	34.907	420,816.82	146,862.94	PEN	0.010000	120.59	0.00	USD	1.0000000	000009	3/9/2018	99813
1129						420,816.82	146,862.94	9.72	120.59		0.00	USD	1.0000000	420,816.82	3/13/2018	
2nyscm10	Sell	KS		580	34.904	20,238.05	7,063.65	PEN	0.010000	5.80	0.00	USD	1.0000000	000009	3/12/2018	99936
1129						20,238.05	7,063.65	0.47	5.80		0.00	USD	1.0000000	20,238.05	3/14/2018	
2nyscm10	Sell	TECD		772	86.072	66,437.95	77,415.00	PEN	0.010000	7.72	0.00	USD	1.0000000	000009	3/19/2018	100860
1129						66,437.95	77,415.00	1.53	7.72		0.00	USD	1.0000000	66,437.95	3/21/2018	
2nyscm10	Sell	TECD		799	85.29	68,137.23	80,122.52	PEN	0.010000	7.99	0.00	USD	1.0000000	000009	3/20/2018	101033
1129						68,137.23	80,122.52	1.57	7.99		0.00	USD	1.0000000	68,137.23	3/22/2018	

Transactions Listing

FROM Trade Date 02/28/2018 TO 03/29/2018

						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	TECD		778	85.71	66,672.90	76,055.01	PEN	0.010000	7.78	0.00	USD	1.0000000	000009	3/21/2018	101130
1129						66,672.90	76,055.01	1.54	7.78		0.00	USD	1.0000000	66,672.90	3/23/2018	

Portfolio Holdings

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Global Portfolio Group - 2SCV, As of: 03/29/2018

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	**61,679,939.11**	**50,704,352.76**	**64,418.13**
000009	PRINCIPAL CASH	000009	Liquid Assets		1,595,375.90		0.00
AAWW	ATLAS AIR WORLDWIDE HOLDINGS, INC.	049164205	Industrials	10,125	612,056.25	542,242.47	0.00
ABM	ABM INDS INC	000957100	Industrials	7,647	256,021.56	246,237.74	0.00
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	22,517	448,763.81	259,064.84	0.00
AKR	ACADIA REALTY TRUST	004239109	Real Estate	17,726	436,059.60	613,369.23	4,786.02
ASGN	ON ASSIGNMENT INC	682159108	Industrials	6,161	504,462.68	234,126.29	0.00
ASTE	ASTEC INDS INC	046224101	Industrials	9,258	510,856.44	368,271.01	0.00
BANR	BANNER CORP	06652V208	Financials	16,676	925,351.24	754,934.97	0.00
BAS	BASIC ENERGY SERVICES, INC.	06985P209	Energy	14,567	210,347.48	360,519.37	0.00
BGS	B&G FOODS, INC	05508R106	Consumer Staples	9,510	225,387.00	334,511.40	4,422.15
BKH	BLACK HILLS CORP	092113109	Utilities	5,891	319,881.30	281,945.23	0.00
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	14,515	1,110,687.80	473,151.65	0.00
BMTC	BRYN MAWR BK CORP	117665109	Financials	15,938	700,475.10	488,337.78	0.00
CACI	CACI INTERNATIONAL INC CLASS A	127190304	Info. Technology	3,550	537,292.50	437,834.24	0.00
CARO	CAROLINA FINANC	143873107	Financials	16,826	660,925.28	589,396.91	841.30
CBZ	CBIZ INC	124805102	Industrials	50,109	914,489.25	451,298.51	0.00
CHFC	CHEMICAL FINANCIAL CORPORATION	163731102	Financials	8,565	468,334.20	493,050.09	0.00
CJ	C&J ENERGY SERVICES, INC	12674R100	Energy	13,771	355,567.22	478,804.63	0.00
CLDT	CHATHAM LODGING TRUST	16208T102	Real Estate	21,587	413,391.05	469,827.38	2,374.57
CMCO	COLUMBUS MCKINNON CORPORATION	199333105	Industrials	12,105	433,843.20	459,037.82	0.00
CNDT	CONDUENT INC	206787103	Info. Technology	19,074	355,539.36	319,829.10	0.00
CNO	CNO FINANCIAL INC	12621E103	Financials	53,839	1,166,691.13	934,731.18	0.00

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Global Portfolio Group - 2SCV, As of: 03/29/2018

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	274,511.88	131,605.81	2,683.24
COWN	COWEN GROUP, INC. CLASS A	223622606	Financials	5,560	73,392.00	81,527.62	0.00
CPE	CALLON PETE CO DEL	13123X102	Energy	66,616	881,995.84	595,136.15	0.00
CSFL	CENTERSTATE BANKS INC	15201P109	Financials	37,240	987,977.20	525,286.28	0.00
CY	CYPRESS SEMICONDUCTOR	232806109	Info. Technology	50,456	855,733.76	655,309.31	5,550.16
DCOM	DIME COMMUNITY BANCSHARES, INC.	253922108	Financials	14,235	261,924.00	309,217.77	0.00
DLX	DELUXE CORP	248019101	Industrials	6,179	457,307.79	395,897.80	0.00
DPLO	DIPLOMAT PHARMACY, INC	25456K101	Health Care	43,350	873,502.50	776,621.32	0.00
EBS	EMERGENT BIO SOLUTIONS INC.	29089Q105	Health Care	9,073	477,693.45	451,307.53	0.00
EDR	EDUCATION RLTY TR INC	28140H203	Real Estate	7,189	235,439.75	276,403.14	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	13,353	626,255.70	584,079.70	0.00
EGBN	EAGLE BANCORP, INC	268948106	Financials	5,264	315,050.40	339,704.87	0.00
EME	EMCOR GROUP INC	29084Q100	Industrials	6,878	536,002.54	355,646.70	0.00
ETM	ENTERCOM COMM CORP CL A	293639100	Cons. Discretionary	30,534	294,653.10	354,011.47	0.00
EXPR	EXPRESS, INC.	30219E103	Cons. Discretionary	39,305	281,423.80	320,845.09	0.00
FAF	FIRST AMERICAN FINANCIAL	31847R102	Financials	13,973	819,935.64	576,963.67	0.00
FIBK	FIRST INTERSTATE BANCSYSTEM	32055Y201	Financials	15,213	601,674.15	604,254.32	0.00
FNB	FNB CORP	302520101	Financials	40,186	540,501.70	327,909.66	0.00
FNSR	FINISAR CORPORATION	31787A507	Info. Technology	15,952	252,201.12	384,585.89	0.00
FOE	FERRO CORP	315405100	Materials	33,897	787,088.34	456,461.27	0.00
FSB	FRANKLIN FINANCIAL NETWORK, INC.	35352P104	Financials	14,804	482,610.40	558,970.12	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	8,243	409,924.39	435,153.52	0.00
FWRD	FORWARD AIR CORPORATION	349853101	Industrials	5,331	281,796.66	291,422.11	0.00

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Global Portfolio Group - 2SCV, As of: 03/29/2018

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	638,110.80	338,057.30	0.00
GNBC	GREEN BANCORP, INC.	39260X100	Financials	14,108	313,903.00	245,606.06	0.00
HASI	HANNON ARMSTRONG SUSTAINABLE INFRASTRUCTURE CAPITA	41068X100	Financials	12,968	252,876.00	310,190.20	0.00
HOPE	HOPE BANCORP, INC.	43940T109	Financials	30,053	546,664.07	563,518.93	0.00
HPP	HUDSON PACIFIC PROPERTIES, INC.	444097109	Real Estate	17,013	553,432.89	551,079.67	0.00
HRTG	HERITAGE INSURANCE HOLDINGS, INC	42727J102	Financials	27,910	423,115.60	349,177.11	1,394.28
HTLF	HEARTLAND FINL USA INC	42234Q102	Financials	5,782	306,735.10	196,832.97	0.00
HYH	HALYARD HEALTH INC	40650V100	Health Care	12,555	578,534.40	513,756.03	0.00
IBKC	IBERIABANK CORP	450828108	Financials	8,060	628,680.00	496,872.35	3,062.80
IDA	IDACORP INC	451107106	Utilities	6,617	584,082.59	448,950.12	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	57,133	524,480.94	550,429.14	0.00
KAI	KADANT INC	48282T104	Industrials	9,173	866,848.50	473,086.21	0.00
KALU	KAISER ALUMINUM CORP	483007704	Materials	4,682	472,413.80	358,158.96	0.00
KMG	KMG CHEMICALS, INC.	482564101	Materials	4,737	283,983.15	308,849.00	0.00
KS	KAPSTONE PAPER & PACKAGING CORP	48562P103	Materials	4,523	155,184.13	55,084.26	452.30
LTXB	LEGACYTEXAS FINANCIAL GROUP, INC.	52471Y106	Financials	14,759	631,980.38	554,887.70	0.00
MKSI	MKS INSTRUMENT INC	55306N104	Info. Technology	10,209	1,180,670.85	482,752.98	0.00
MOD	MODINE MANUFACTURING CO	607828100	Cons. Discretionary	35,472	750,232.80	508,386.93	0.00
MTRN	MATERION CORP	576690101	Materials	14,771	754,059.55	543,728.84	0.00
MYRG	MYR GROUP INC	55405W104	Industrials	11,396	351,224.72	331,882.29	0.00
NCR	NCR CORP NEW	62886E108	Info. Technology	8,200	258,464.00	199,149.30	0.00

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Global Portfolio Group - 2SCV, As of: 03/29/2018

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
NJR	NEW JERSEY RESOURCES CORPORATION	646025106	Utilities	7,761	311,216.10	311,482.88	2,114.88
NRE	NORTHSTAR RLTY EUROPE CORP	66706L101	Real Estate	22,148	288,366.96	282,453.82	0.00
NSA	NATIONAL STORAGE AFFILIATES TRUST	637870106	Real Estate	23,428	587,574.24	385,604.51	0.00
NUAN	NUANCE COMMUNICATIONS, INC	67020Y100	Info. Technology	18,498	291,343.50	311,201.10	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Cons. Discretionary	12,791	850,601.50	834,676.46	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	20,531	614,698.14	569,860.64	0.00
PAG	PENSKE AUTOMOTIVE GROUP, INC.	70959W103	Cons. Discretionary	12,639	560,286.87	582,871.95	0.00
PDCE	PDC ENERGY	69327R101	Energy	13,875	680,291.25	656,486.75	0.00
PEB	PEBBLEBROOK HOTEL	70509V100	Real Estate	16,103	553,138.05	584,847.49	6,119.14
PFBC	PREFERRED BANK	740367404	Financials	14,364	922,168.80	775,595.08	0.00
PGNX	PROGENICS PHARMA INC	743187106	Health Care	105,460	786,731.60	634,074.01	0.00
PLAB	PHOTRONICS INC	719405102	Info. Technology	24,614	203,065.50	248,374.34	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	5,240	312,985.20	214,666.44	0.00
POR	PORTLAND GENERAL	736508847	Utilities	8,712	352,923.12	313,048.30	2,962.08
PPBI	PACIFIC PREMIER BANCORP	69478X105	Financials	18,413	740,202.60	407,109.55	0.00
PRGS	PROGRESS SOFTWARE CORP	743312100	Info. Technology	9,994	384,269.30	267,237.56	0.00
PRI	PRIMERICA	74164M108	Financials	5,074	490,148.40	285,021.29	0.00
QTS	QTS REALTY TRUST INC	74736A103	Real Estate	9,188	332,789.36	316,009.32	3,767.08
RDNT	RADNET, INC.	750491102	Health Care	5,989	86,241.60	79,531.88	0.00
REI	RING ENERGY, INC.	76680V108	Energy	78,514	1,126,675.90	738,620.23	0.00
REXR	REXFORD INDUSTRIAL REALTY	76169C100	Real Estate	25,166	724,529.14	417,468.98	4,026.56
ROCK	GIBRALTAR INDS INC	374689107	Industrials	19,771	669,248.35	451,288.99	0.00

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Global Portfolio Group - 2SCV, As of: 03/29/2018

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
RRGB	RED ROBIN GOURMET BURGERS	75689M101	Cons. Discretionary	5,192	301,136.00	291,607.51	0.00
SBGI	SINCLAIR BROADCAST GRP CL A	829226109	Cons. Discretionary	26,126	817,743.80	782,748.71	0.00
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	18,101	319,482.65	383,002.74	0.00
SF	STIFEL FINANCIAL CORP	860630102	Financials	9,686	573,701.78	571,168.38	0.00
SIGI	SELECTIVE INS GROUP	816300107	Financials	12,219	741,693.30	429,671.02	0.00
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	14,968	421,498.88	453,630.30	4,191.04
SKYW	SKYWEST INC	830879102	Industrials	15,652	851,468.80	243,628.08	1,565.20
SLCA	U.S. SILICA HOLDINGS, INC	90346E103	Energy	9,120	232,742.40	329,175.98	570.00
SPN	SUPERIOR ENERGY SERVICES	868157108	Energy	28,709	242,016.87	529,256.73	0.00
SR	SPIRE, INC	84857L101	Utilities	6,356	459,538.80	320,506.70	3,575.25
STBZ	STATE BANK & TRUST	856190103	Financials	25,071	752,380.71	523,154.05	0.00
SYNH	SYNEOS HEALTH, INC. CLASS A	87166B102	Health Care	7,301	259,185.50	303,657.35	0.00
SYNT	SYNTEL INC	87162H103	Info. Technology	12,671	323,490.63	306,582.81	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	17,577	724,172.40	526,012.21	0.00
TECD	TECH DATA CORPORATION	878237106	Info. Technology	3,655	311,150.15	335,877.32	0.00
TERP	TERRAFORM POWER, INC CLASS A	88104R209	Utilities	28,356	304,259.88	325,659.01	0.00
TKR	TIMKEN CO	887389104	Industrials	6,166	281,169.60	220,182.35	0.00
TMST	TIMKEN STEEL	887399103	Materials	20,247	307,551.93	257,386.71	0.00
TOWR	TOWER INTERNATIONAL, INC	891826109	Cons. Discretionary	12,905	358,113.75	297,383.57	0.00
TTEK	TETRA TECH INC NEW	88162G103	Industrials	13,412	656,517.40	334,047.44	0.00
UBSH	UNION BANKSHARES CORPORATION	90539J109	Financials	16,988	623,629.48	642,901.89	0.00
UCBI	UNITED CMNTY BKS GA CAP STK	90984P303	Financials	26,412	835,939.80	485,117.94	3,169.44
UMPQ	UMPQUA HOLDINGS CORP	904214103	Financials	29,646	634,720.86	583,272.59	5,929.20

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Global Portfolio Group - 2SCV, As of: 03/29/2018

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
USNA	USANA HEALTH SCIENCES	90328M107	Consumer Staples	4,327	371,689.30	274,732.05	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	10,783	459,355.80	647,281.35	0.00
WD	WALKER & DUNLOP, INC.	93148P102	Financials	3,554	211,178.68	209,295.71	0.00
WTFC	WINTRUST FINL CORP	97650W108	Financials	10,755	925,467.75	517,092.79	0.00
WWW	WOLVERINE WORLD WIDE, INC.	978097103	Cons. Discretionary	10,768	311,195.20	285,670.28	861.44