

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 04/28/2017 to 05/31/2017

Time Weighted Return / Annualized / Gross of Fees

Level Description	MTD	QTD	YTD	1 Year	2 Year	3 Year	4 Year	5 Year	6 Year	7 Year	8 Year	9 Year	10 Year	ITD	Since 05/31/2017
Total Portfolio	-2.73	-2.37	-2.05	17.22	7.91									6.36	-2.73
Total Equities	-2.82	-2.49	-2.15											-2.15	-2.82
Total Cash	0.09	2.67	2.87											2.87	0.09
S&P 500															
Russell 2000 Value	-3.11	-2.73	-2.86	21.00	8.48	7.34	9.65	13.67	9.68		14.35	7.89	5.31	7.74	-3.11

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 04/28/2017 to 05/31/2017

Time Weighted Return / Annualized / Net of Fees

Level Description	MTD	QTD	YTD	1 Year	2 Year	3 Year	4 Year	5 Year	6 Year	7 Year	8 Year	9 Year	10 Year	ITD	Since 05/31/2017
Total Portfolio	-2.73	-2.37	-2.05	16.93	7.55									5.55	-2.73
Total Equities	-2.82	-2.49	-2.15											-2.15	-2.82
Total Cash	0.09	2.67	2.87											2.87	0.09
S&P 500															
Russell 2000 Value	-3.11	-2.73	-2.86	21.00	8.48	7.34	9.65	13.67	9.68		14.35	7.89	5.31	7.13	-3.11

Transactions Listing

FROM Trade Date 04/28/2017 TO 05/31/2017

						Amount	Cost				Other Charges					
Account	Trans Type	Identifier	Secondary Sec. Name	Shares/PAR	Price	Portfolio	Portfolio	Broker	CR	Amount	Port.	FX	USD/Curr	Cash Acct	TD	Ref #
INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyscm10	Buy	EFSC		215	42.819	9,208.13	0.00	SANDLER	0.010000	2.15	0.00	USD	1.0000000	000009	5/8/2017	43574
1129						9,208.13	0.00	0.00	2.15		0.00	USD	1.0000000	9,208.13	5/11/2017	
2nyscm10	Buy	EFSC		2643	42.847	113,270.52	0.00	SANDLER	0.010000	26.43	0.00	USD	1.0000000	000009	5/9/2017	43741
1129						113,270.52	0.00	0.00	26.43		0.00	USD	1.0000000	113,270.52	5/12/2017	
2nyscm10	Buy	EFSC		1562	42.67	66,666.00	0.00	SANDLER	0.010000	15.62	0.00	USD	1.0000000	000009	5/10/2017	44163
1129						66,666.00	0.00	0.00	15.62		0.00	USD	1.0000000	66,666.00	5/15/2017	
2nyscm10	Buy	EFSC		2571	42.567	109,466.50	0.00	SANDLER	0.010000	25.71	0.00	USD	1.0000000	000009	5/11/2017	44634
1129						109,466.50	0.00	0.00	25.71		0.00	USD	1.0000000	109,466.50	5/16/2017	
2nyscm10	Buy	EFSC		1108	42.262	46,837.27	0.00	SANDLER	0.010000	11.08	0.00	USD	1.0000000	000009	5/12/2017	44915
1129						46,837.27	0.00	0.00	11.08		0.00	USD	1.0000000	46,837.27	5/17/2017	
2nyscm10	Buy	FIBK		1588	38.285	60,812.94	0.00	RAJA	0.010000	15.88	0.00	USD	1.0000000	000009	5/1/2017	42465
1129						60,812.94	0.00	0.00	15.88		0.00	USD	1.0000000	60,812.94	5/4/2017	
2nyscm10	Buy	FIBK		1961	38.269	75,065.90	0.00	RAJA	0.010000	19.61	0.00	USD	1.0000000	000009	5/2/2017	42741
1129						75,065.90	0.00	0.00	19.61		0.00	USD	1.0000000	75,065.90	5/5/2017	
2nyscm10	Buy	FIBK		1095	38.698	42,384.71	0.00	RAJA	0.010000	10.95	0.00	USD	1.0000000	000009	5/3/2017	42900
1129						42,384.71	0.00	0.00	10.95		0.00	USD	1.0000000	42,384.71	5/8/2017	
2nyscm10	Buy	FIBK		893	38.939	34,781.72	0.00	RAJA	0.010000	8.93	0.00	USD	1.0000000	000009	5/4/2017	43050
1129						34,781.72	0.00	0.00	8.93		0.00	USD	1.0000000	34,781.72	5/9/2017	
2nyscm10	Buy	FIBK		2222	38.685	85,980.29	0.00	RAJA	0.010000	22.22	0.00	USD	1.0000000	000009	5/5/2017	43295
1129						85,980.29	0.00	0.00	22.22		0.00	USD	1.0000000	85,980.29	5/10/2017	
2nyscm10	Buy	FIBK		1317	38.889	51,229.72	0.00	RAJA	0.010000	13.17	0.00	USD	1.0000000	000009	5/8/2017	43575
1129						51,229.72	0.00	0.00	13.17		0.00	USD	1.0000000	51,229.72	5/11/2017	
2nyscm10	Buy	FIBK		732	39.155	28,669.07	0.00	RAJA	0.010000	7.32	0.00	USD	1.0000000	000009	5/9/2017	43742
1129						28,669.07	0.00	0.00	7.32		0.00	USD	1.0000000	28,669.07	5/12/2017	
2nyscm10	Buy	FSB		1616	42.673	68,975.08	0.00	RAJA	0.010000	16.16	0.00	USD	1.0000000	000009	5/1/2017	42466
1129						68,975.08	0.00	0.00	16.16		0.00	USD	1.0000000	68,975.08	5/4/2017	
2nyscm10	Buy	FSB		1794	43.022	77,198.87	0.00	RAJA	0.010000	17.94	0.00	USD	1.0000000	000009	5/2/2017	42742
1129						77,198.87	0.00	0.00	17.94		0.00	USD	1.0000000	77,198.87	5/5/2017	
2nyscm10	Buy	FSB		1370	42.956	58,863.01	0.00	RAJA	0.010000	13.70	0.00	USD	1.0000000	000009	5/3/2017	42901
1129						58,863.01	0.00	0.00	13.70		0.00	USD	1.0000000	58,863.01	5/8/2017	

Transactions Listing

FROM Trade Date 04/28/2017 TO 05/31/2017

						Amount	Cost				Other Charges					
Account	Trans Type	Identifier	Secondary Sec. Name	Shares/PAR	Price	Portfolio	Portfolio	Broker	CR	Amount	Port.	FX	USD/Curr	Cash Acct	TD	Ref #
INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyscm10	Buy	FSB		713	42.914	30,605.03	0.00	RAJA	0.010000	7.13	0.00	USD	1.0000000	000009	5/4/2017	43051
1129						30,605.03	0.00	0.00	7.13		0.00	USD	1.0000000	30,605.03	5/9/2017	
2nyscm10	Buy	FSB		1009	42.979	43,375.90	0.00	RAJA	0.010000	10.09	0.00	USD	1.0000000	000009	5/5/2017	43296
1129						43,375.90	0.00	0.00	10.09		0.00	USD	1.0000000	43,375.90	5/10/2017	
2nyscm10	Buy	FSB		641	43.529	27,908.63	0.00	RAJA	0.010000	6.41	0.00	USD	1.0000000	000009	5/8/2017	43576
1129						27,908.63	0.00	0.00	6.41		0.00	USD	1.0000000	27,908.63	5/11/2017	
2nyscm10	Buy	FUL		1383	53.256	73,666.60	0.00	PEN	0.010000	13.83	0.00	USD	1.0000000	000009	4/28/2017	42006
1129						73,666.60	0.00	0.00	13.83		0.00	USD	1.0000000	73,666.60	5/3/2017	
2nyscm10	Buy	GIII		9395	19.99	187,895.30	0.00	PEN	0.010000	93.95	0.00	USD	1.0000000	000009	5/22/2017	46508
1129						187,895.30	0.00	0.00	93.95		0.00	USD	1.0000000	187,895.30	5/25/2017	
2nyscm10	Buy	GIII		7918	19.909	157,721.81	0.00	PEN	0.010000	79.18	0.00	USD	1.0000000	000009	5/23/2017	46701
1129						157,721.81	0.00	0.00	79.18		0.00	USD	1.0000000	157,721.81	5/26/2017	
2nyscm10	Buy	GIII		3517	20.05	70,551.02	0.00	PEN	0.010000	35.17	0.00	USD	1.0000000	000009	5/25/2017	47094
1129						70,551.02	0.00	0.00	35.17		0.00	USD	1.0000000	70,551.02	5/31/2017	
2nyscm10	Buy	GIII		13235	20.489	271,309.56	0.00	PEN	0.010000	132.35	0.00	USD	1.0000000	000009	5/26/2017	47370
1129						271,309.56	0.00	0.00	132.35		0.00	USD	1.0000000	271,309.56	6/1/2017	
2nyscm10	Buy	HOPE		7625	18.485	141,102.15	0.00	FIG	0.020000	152.50	0.00	USD	1.0000000	000009	5/2/2017	42744
1129						141,102.15	0.00	0.00	152.50		0.00	USD	1.0000000	141,102.15	5/5/2017	
2nyscm10	Buy	HOPE		4531	18.645	84,570.21	0.00	FIG	0.020000	90.62	0.00	USD	1.0000000	000009	5/3/2017	42903
1129						84,570.21	0.00	0.00	90.62		0.00	USD	1.0000000	84,570.21	5/8/2017	
2nyscm10	Buy	HOPE		6371	18.963	120,941.97	0.00	FIG	0.020000	127.42	0.00	USD	1.0000000	000009	5/4/2017	43053
1129						120,941.97	0.00	0.00	127.42		0.00	USD	1.0000000	120,941.97	5/9/2017	
2nyscm10	Buy	HOPE		6078	18.829	114,504.66	0.00	PEN	0.010000	60.78	0.00	USD	1.0000000	000009	5/5/2017	43298
1129						114,504.66	0.00	0.00	60.78		0.00	USD	1.0000000	114,504.66	5/10/2017	
2nyscm10	Buy	HOPE		7023	18.83	132,312.62	0.00	PEN	0.010000	70.23	0.00	USD	1.0000000	000009	5/8/2017	43578
1129						132,312.62	0.00	0.00	70.23		0.00	USD	1.0000000	132,312.62	5/11/2017	
2nyscm10	Buy	HOPE		4041	18.97	76,696.97	0.00	PEN	0.010000	40.41	0.00	USD	1.0000000	000009	5/9/2017	43743
1129						76,696.97	0.00	0.00	40.41		0.00	USD	1.0000000	76,696.97	5/12/2017	

Transactions Listing

FROM Trade Date 04/28/2017 TO 05/31/2017

						Amount	Cost				Other Charges					
Account	Trans Type	Identifier	Secondary Sec. Name	Shares/PAR	Price	Portfolio	Portfolio	Broker	CR	Amount	Port.	FX	USD/Curr	Cash Acct	TD	Ref #
INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyscm10	Buy	PAG		7589	44.188	335,416.35	0.00	LOOP	0.010000	75.89	0.00	USD	1.0000000	000009	5/22/2017	46509
1129						335,416.35	0.00	0.00	75.89		0.00	USD	1.0000000	335,416.35	5/25/2017	
2nyscm10	Buy	PFBC		1638	53.405	87,493.93	0.00	SANDLER	0.010000	16.38	0.00	USD	1.0000000	000009	4/28/2017	42007
1129						87,493.93	0.00	0.00	16.38		0.00	USD	1.0000000	87,493.93	5/3/2017	
2nyscm10	Buy	PFBC		2063	53.604	110,605.89	0.00	SANDLER	0.010000	20.63	0.00	USD	1.0000000	000009	5/1/2017	42469
1129						110,605.89	0.00	0.00	20.63		0.00	USD	1.0000000	110,605.89	5/4/2017	
2nyscm10	Contribution	000009		296701.6	1.00	296,701.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/17/2017	46163
1129				CASH CREDIT FOR OTHER RECEIPTS		296,701.60	0.00	0.00	0.00		0.00	USD	1.0000000	296,701.60	5/17/2017	
2nyscm10	Distribution	000009		11023.92	1.00	11,023.92	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/28/2017	42233
1129				INTERFUND TRANSFERS DEBIT		11,023.92	0.00	0.00	0.00		0.00	USD	1.0000000	11,023.92	4/28/2017	
2nyscm10	Distribution	000009		1548.53	1.00	1,548.53	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/1/2017	42534
1129				INTERFUND TRANSFERS DEBIT		1,548.53	0.00	0.00	0.00		0.00	USD	1.0000000	1,548.53	5/1/2017	
2nyscm10	Distribution	000009		993.6	1.00	993.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/4/2017	43224
1129				INTERFUND TRANSFERS DEBIT		993.60	0.00	0.00	0.00		0.00	USD	1.0000000	993.60	5/4/2017	
2nyscm10	Distribution	000009		2294.04	1.00	2,294.04	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/11/2017	44704
1129				INTERFUND TRANSFERS DEBIT		2,294.04	0.00	0.00	0.00		0.00	USD	1.0000000	2,294.04	5/11/2017	
2nyscm10	Distribution	000009		1981.44	1.00	1,981.44	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/12/2017	45227
1129				INTERFUND TRANSFERS DEBIT		1,981.44	0.00	0.00	0.00		0.00	USD	1.0000000	1,981.44	5/12/2017	
2nyscm10	Distribution	000009		4711.34	1.00	4,711.34	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/15/2017	45396
1129				INTERFUND TRANSFERS DEBIT		4,711.34	0.00	0.00	0.00		0.00	USD	1.0000000	4,711.34	5/15/2017	
2nyscm10	Distribution	000009		1951.3	1.00	1,951.30	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/18/2017	45973
1129				INTERFUND TRANSFERS DEBIT		1,951.30	0.00	0.00	0.00		0.00	USD	1.0000000	1,951.30	5/18/2017	
2nyscm10	Distribution	000009		2246.64	1.00	2,246.64	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/19/2017	46469
1129				INTERFUND TRANSFERS DEBIT		2,246.64	0.00	0.00	0.00		0.00	USD	1.0000000	2,246.64	5/19/2017	
2nyscm10	Distribution	000009		296701.6	1.00	296,701.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/19/2017	46470
1129				CASH DEBIT OTHER DISBURSEMENTS		296,701.60	0.00	0.00	0.00		0.00	USD	1.0000000	296,701.60	5/19/2017	

Transactions Listing

FROM Trade Date 04/28/2017 TO 05/31/2017

						Amount	Cost				Other Charges					
Account	Trans Type	Identifier	Secondary Sec. Name	Shares/PAR	Price	Portfolio	Portfolio	Broker	CR	Amount	Port.	FX	USD/Curr	Cash Acct	TD	Ref #
INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyscm10	Distribution	000009		2030.21	1.00	2,030.21	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/24/2017	47052
1129				INTERFUND TRANSFERS DEBIT		2,030.21	0.00	0.00	0.00		0.00	USD	1.0000000	2,030.21	5/24/2017	
2nyscm10	Distribution	000009		5018.3	1.00	5,018.30	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/25/2017	47348
1129				INTERFUND TRANSFERS DEBIT		5,018.30	0.00	0.00	0.00		0.00	USD	1.0000000	5,018.30	5/25/2017	
2nyscm10	Distribution	000009		10047.2	1.00	10,047.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/26/2017	47439
1129				INTERFUND TRANSFERS DEBIT		10,047.20	0.00	0.00	0.00		0.00	USD	1.0000000	10,047.20	5/26/2017	
2nyscm10	Distribution	000009		4330.7	1.00	4,330.70	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/30/2017	47722
1129				INTERFUND TRANSFERS DEBIT		4,330.70	0.00	0.00	0.00		0.00	USD	1.0000000	4,330.70	5/30/2017	
2nyscm10	Distribution	000009		5920.67	1.00	5,920.67	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/31/2017	48009
1129				INTERFUND TRANSFERS DEBIT		5,920.67	0.00	0.00	0.00		0.00	USD	1.0000000	5,920.67	5/31/2017	
2nyscm10	Income	000009	CHATHAM LODGING TRUST	1792.56	0.00	1,792.56	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/28/2017	41635
1129			CLDT	Div Accrued for CLDT		1,792.56	0.00	0.00	0.00		0.00	USD	1.0000000	1,792.56	4/28/2017	
2nyscm10	Income	000009	EMCOR GROUP INC	655.6	0.00	655.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/28/2017	41670
1129			EME	Div Accrued for EME		655.60	0.00	0.00	0.00		0.00	USD	1.0000000	655.60	4/28/2017	
2nyscm10	Income	000009	IBERIABANK CORP	4983.48	0.00	4,983.48	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/28/2017	41687
1129			IBKC	Div Accrued for IBKC		4,983.48	0.00	0.00	0.00		0.00	USD	1.0000000	4,983.48	4/28/2017	
2nyscm10	Income	000009	SCIENCE APPLICATIONS INTERNATIONAL	3592.28	0.00	3,592.28	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/28/2017	41778
1129			SAIC	Div Accrued for SAIC		3,592.28	0.00	0.00	0.00		0.00	USD	1.0000000	3,592.28	4/28/2017	
2nyscm10	Income	000009	ABM INDS INC	1548.53	0.00	1,548.53	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/1/2017	42081
1129			ABM	Div Accrued for ABM		1,548.53	0.00	0.00	0.00		0.00	USD	1.0000000	1,548.53	5/1/2017	
2nyscm10	Income	000009		1486.93	1.00	1,486.93	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/1/2017	42535
1129				CASH CREDIT FOR INTEREST		1,486.93	0.00	0.00	0.00		0.00	USD	1.0000000	1,486.93	5/1/2017	
2nyscm10	Income	000009	H.B. FULLER COMPANY	993.6	0.00	993.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/4/2017	42966
1129			FUL	Div Accrued for FUL		993.60	0.00	0.00	0.00		0.00	USD	1.0000000	993.60	5/4/2017	
2nyscm10	Income	000009	KADANT INC	2294.04	0.00	2,294.04	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/11/2017	44238
1129			KAI	Div Accrued for KAI		2,294.04	0.00	0.00	0.00		0.00	USD	1.0000000	2,294.04	5/11/2017	

Transactions Listing

FROM Trade Date 04/28/2017 TO 05/31/2017

						Amount	Cost				Other Charges					
Account	Trans Type	Identifier	Secondary Sec. Name	Shares/PAR	Price	Portfolio	Portfolio	Broker	CR	Amount	Port.	FX	USD/Curr	Cash Acct	TD	Ref #
INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyscm10	Income	000009	FIRST INTERSTATE BANCSYSTEM	1981.44	0.00	1,981.44	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/12/2017	44688
1129			FIBK	Div Accrued for FIBK		1,981.44	0.00	0.00	0.00		0.00	USD	1.0000000	1,981.44	5/12/2017	
2nyscm10	Income	000009	INDEPENDENCE REALTY TRUST, INC.	1919.34	0.00	1,919.34	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/15/2017	45074
1129			IRT	Div Accrued for IRT		1,919.34	0.00	0.00	0.00		0.00	USD	1.0000000	1,919.34	5/15/2017	
2nyscm10	Income	000009	KAISER ALUMINUM CORP	2792	0.00	2,792.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/15/2017	45094
1129			KALU	Div Accrued for KALU		2,792.00	0.00	0.00	0.00		0.00	USD	1.0000000	2,792.00	5/15/2017	
2nyscm10	Income	000009	SILICON MOTION TECHNOLOGY CORP	1951.3	0.00	1,951.30	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/18/2017	45826
1129			SIMO	Div Accrued for SIMO		1,951.30	0.00	0.00	0.00		0.00	USD	1.0000000	1,951.30	5/18/2017	
2nyscm10	Income	000009	BOSTON PRIVATE FINANCIAL HOLDINGS	2246.64	0.00	2,246.64	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/19/2017	45882
1129			BPFH	Div Accrued for BPFH		2,246.64	0.00	0.00	0.00		0.00	USD	1.0000000	2,246.64	5/19/2017	
2nyscm10	Income	000009	HERITAGE FINANCIAL CORP	2030.21	0.00	2,030.21	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/24/2017	46716
1129			HFWA	Div Accrued for HFWA		2,030.21	0.00	0.00	0.00		0.00	USD	1.0000000	2,030.21	5/24/2017	
2nyscm10	Income	000009	HERITAGE COMMERCE CORP	3225.6	0.00	3,225.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/25/2017	47006
1129			HTBK	Div Accrued for HTBK		3,225.60	0.00	0.00	0.00		0.00	USD	1.0000000	3,225.60	5/25/2017	
2nyscm10	Income	000009	WINTRUST FINL CORP	1792.7	0.00	1,792.70	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/25/2017	47017
1129			WTFC	Div Accrued for WTFC		1,792.70	0.00	0.00	0.00		0.00	USD	1.0000000	1,792.70	5/25/2017	
2nyscm10	Income	000009	ASTEC INDS INC	1098.4	0.00	1,098.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/26/2017	47153
1129			ASTE	Div Accrued for ASTE		1,098.40	0.00	0.00	0.00		0.00	USD	1.0000000	1,098.40	5/26/2017	
2nyscm10	Income	000009	CHATHAM LODGING TRUST	1792.56	0.00	1,792.56	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/26/2017	47200
1129			CLDT	Div Accrued for CLDT		1,792.56	0.00	0.00	0.00		0.00	USD	1.0000000	1,792.56	5/26/2017	
2nyscm10	Income	000009	GUARANTY BANCORP	1953.5	0.00	1,953.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/26/2017	47256
1129			GBNK	Div Accrued for GBNK		1,953.50	0.00	0.00	0.00		0.00	USD	1.0000000	1,953.50	5/26/2017	
2nyscm10	Income	000009	SNYDERS LANCE INC	2171.84	0.00	2,171.84	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/26/2017	47277
1129			LNCE	Div Accrued for LNCE		2,171.84	0.00	0.00	0.00		0.00	USD	1.0000000	2,171.84	5/26/2017	

Transactions Listing

FROM Trade Date 04/28/2017 TO 05/31/2017

						Amount	Cost				Other Charges					
Account	Trans Type	Identifier	Secondary Sec. Name	Shares/PAR	Price	Portfolio	Portfolio	Broker	CR	Amount	Port.	FX	USD/Curr	Cash Acct	TD	Ref #
INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyscm10	Income	000009	NEXSTAR BROADCASTING	3030.9	0.00	3,030.90	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/26/2017	47299
1129			NXST	Div Accrued for NXST		3,030.90	0.00	0.00	0.00		0.00	USD	1.0000000	3,030.90	5/26/2017	
2nyscm10	Income	000009	IDACORP INC	4330.7	0.00	4,330.70	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/30/2017	47409
1129			IDA	Div Accrued for IDA		4,330.70	0.00	0.00	0.00		0.00	USD	1.0000000	4,330.70	5/30/2017	
2nyscm10	Income	000009	SABRA HEALTH CARE REIT	5920.67	0.00	5,920.67	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/31/2017	47532
1129			SBRA	Div Accrued for SBRA		5,920.67	0.00	0.00	0.00		0.00	USD	1.0000000	5,920.67	5/31/2017	
2nyscm10	Sell	CBF		1958	41.685	81,597.67	55,072.47	SANDLER	0.010000	19.58	0.00	USD	1.0000000	000009	4/28/2017	42005
1129						81,597.67	55,072.47	1.78	19.58		0.00	USD	1.0000000	81,597.67	5/3/2017	
2nyscm10	Sell	CBF		1737	41.943	72,836.03	48,856.43	SANDLER	0.010000	17.37	0.00	USD	1.0000000	000009	5/1/2017	42463
1129						72,836.03	48,856.43	1.59	17.37		0.00	USD	1.0000000	72,836.03	5/4/2017	
2nyscm10	Sell	COLM		5128	55.916	286,679.71	294,139.52	RAJA	0.010000	51.28	0.00	USD	1.0000000	000009	5/1/2017	42464
1129						286,679.71	294,139.52	6.26	51.28		0.00	USD	1.0000000	286,679.71	5/4/2017	
2nyscm10	Sell	COLM		670	56.581	37,901.81	38,430.86	RAJA	0.010000	6.70	0.00	USD	1.0000000	000009	5/2/2017	42740
1129						37,901.81	38,430.86	0.83	6.70		0.00	USD	1.0000000	37,901.81	5/5/2017	
2nyscm10	Sell	DKS		6527	40.984	267,431.46	247,875.22	LOOP	0.010000	65.27	0.00	USD	1.0000000	000009	5/22/2017	46507
1129						267,431.46	247,875.22	5.84	65.27		0.00	USD	1.0000000	267,431.46	5/25/2017	
2nyscm10	Sell	HFWA		1136	26.296	29,859.78	18,811.48	SANDLER	0.010000	11.36	0.00	USD	1.0000000	000009	5/1/2017	42467
1129						29,859.78	18,811.48	0.66	11.36		0.00	USD	1.0000000	29,859.78	5/4/2017	
2nyscm10	Sell	HFWA		1656	25.829	42,755.66	27,422.36	SANDLER	0.010000	16.56	0.00	USD	1.0000000	000009	5/2/2017	42743
1129						42,755.66	27,422.36	0.94	16.56		0.00	USD	1.0000000	42,755.66	5/5/2017	
2nyscm10	Sell	HFWA		3457	25.815	89,205.59	57,245.85	SANDLER	0.010000	34.57	0.00	USD	1.0000000	000009	5/3/2017	42902
1129						89,205.59	57,245.85	1.95	34.57		0.00	USD	1.0000000	89,205.59	5/8/2017	
2nyscm10	Sell	HFWA		1636	25.837	42,252.70	27,091.17	SANDLER	0.010000	16.36	0.00	USD	1.0000000	000009	5/4/2017	43052
1129						42,252.70	27,091.17	0.93	16.36		0.00	USD	1.0000000	42,252.70	5/9/2017	
2nyscm10	Sell	HFWA		2156	25.321	54,569.96	35,454.46	SANDLER	0.010000	21.56	0.00	USD	1.0000000	000009	5/5/2017	43297
1129						54,569.96	35,454.46	1.20	21.56		0.00	USD	1.0000000	54,569.96	5/10/2017	
2nyscm10	Sell	HFWA		2702	25.244	68,179.43	44,388.19	SANDLER	0.010000	27.02	0.00	USD	1.0000000	000009	5/8/2017	43577
1129						68,179.43	44,388.19	1.49	27.02		0.00	USD	1.0000000	68,179.43	5/11/2017	
2nyscm10	Sell	HTLF		4516	48.535	219,132.31	178,052.00	SANDLER	0.010000	45.16	0.00	USD	1.0000000	000009	5/1/2017	42468
1129						219,132.31	178,052.00	4.78	45.16		0.00	USD	1.0000000	219,132.31	5/4/2017	

Transactions Listing

FROM Trade Date 04/28/2017 TO 05/31/2017

						Amount	Cost				Other Charges					
Account	Trans Type	Identifier	Secondary Sec. Name	Shares/PAR	Price	Portfolio	Portfolio	Broker	CR	Amount	Port.	FX	USD/Curr	Cash Acct	TD	Ref #
INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyscm10	Sell	HTLF		2147	48.342	103,766.10	80,297.80	SANDLER	0.010000	21.47	0.00	USD	1.0000000	000009	5/2/2017	42745
1129						103,766.10	80,297.80	2.27	21.47		0.00	USD	1.0000000	103,766.10	5/5/2017	
2nyscm10	Sell	HTLF		2464	48.158	118,633.84	88,307.27	SANDLER	0.010000	24.64	0.00	USD	1.0000000	000009	5/3/2017	42904
1129						118,633.84	88,307.27	2.59	24.64		0.00	USD	1.0000000	118,633.84	5/8/2017	
2nyscm10	Sell	HTLF		934	49.341	46,074.25	33,275.91	PEN	0.010000	9.34	0.00	USD	1.0000000	000009	5/8/2017	43579
1129						46,074.25	33,275.91	1.00	9.34		0.00	USD	1.0000000	46,074.25	5/11/2017	
2nyscm10	Sell	HTLF		605	49.328	29,836.62	21,397.20	PEN	0.010000	6.05	0.00	USD	1.0000000	000009	5/9/2017	43744
1129						29,836.62	21,397.20	0.65	6.05		0.00	USD	1.0000000	29,836.62	5/12/2017	
2nyscm10	Sell	HTLF		1520	48.411	73,567.92	53,517.72	PEN	0.010000	15.20	0.00	USD	1.0000000	000009	5/10/2017	44164
1129						73,567.92	53,517.72	1.60	15.20		0.00	USD	1.0000000	73,567.92	5/15/2017	
2nyscm10	Sell	HTLF		1017	47.862	48,664.42	35,659.32	PEN	0.010000	10.17	0.00	USD	1.0000000	000009	5/11/2017	44635
1129						48,664.42	35,659.32	1.06	10.17		0.00	USD	1.0000000	48,664.42	5/16/2017	
2nyscm10	Sell	HTLF		827	47.21	39,033.14	28,953.08	PEN	0.010000	8.27	0.00	USD	1.0000000	000009	5/12/2017	44916
1129						39,033.14	28,953.08	0.85	8.27		0.00	USD	1.0000000	39,033.14	5/17/2017	
2nyscm10	Sell	HTLF		1559	47.389	73,862.56	54,006.59	PEN	0.010000	15.59	0.00	USD	1.0000000	000009	5/15/2017	45314
1129						73,862.56	54,006.59	1.61	15.59		0.00	USD	1.0000000	73,862.56	5/18/2017	
2nyscm10	Sell	HTLF		870	47.161	41,020.83	29,773.41	PEN	0.010000	8.70	0.00	USD	1.0000000	000009	5/16/2017	45458
1129						41,020.83	29,773.41	0.89	8.70		0.00	USD	1.0000000	41,020.83	5/19/2017	
2nyscm10	Sell	JCP		62532	4.755	296,701.60	574,714.47	LOOP	0.010000	625.32	0.00	USD	1.0000000	000009	5/12/2017	44917
1129						296,701.60	574,714.47	6.49	625.32		0.00	USD	1.0000000	296,701.60	5/17/2017	
2nyscm10	Sell	MYRG		2060	31.253	64,358.35	60,200.82	TMC	0.010000	20.60	0.00	USD	1.0000000	000009	5/11/2017	44636
1129						64,358.35	60,200.82	1.41	20.60		0.00	USD	1.0000000	64,358.35	5/16/2017	
2nyscm10	Sell	MYRG		750	31.023	23,259.39	21,917.78	TMC	0.010000	7.50	0.00	USD	1.0000000	000009	5/12/2017	44918
1129						23,259.39	21,917.78	0.51	7.50		0.00	USD	1.0000000	23,259.39	5/17/2017	
2nyscm10	Sell	MYRG		1387	30.105	41,741.26	40,533.27	TMC	0.010000	13.87	0.00	USD	1.0000000	000009	5/15/2017	45315
1129						41,741.26	40,533.27	0.92	13.87		0.00	USD	1.0000000	41,741.26	5/18/2017	
2nyscm10	Sell	MYRG		1837	29.166	53,557.67	53,683.94	TMC	0.010000	18.37	0.00	USD	1.0000000	000009	5/16/2017	45459
1129						53,557.67	53,683.94	1.17	18.37		0.00	USD	1.0000000	53,557.67	5/19/2017	
2nyscm10	Sell	NCMI		3655	8.355	30,499.57	60,809.24	TMC	0.010000	36.55	0.00	USD	1.0000000	000009	5/10/2017	44165
1129						30,499.57	60,809.24	0.67	36.55		0.00	USD	1.0000000	30,499.57	5/15/2017	

Transactions Listing

FROM Trade Date 04/28/2017 TO 05/31/2017

						Amount	Cost				Other Charges					
Account	Trans Type	Identifier	Secondary Sec. Name	Shares/PAR	Price	Portfolio	Portfolio	Broker	CR	Amount	Port.	FX	USD/Curr	Cash Acct	TD	Ref #
INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyscm10	Sell	NCMI		5015	8.065	40,395.94	82,976.47	TMC	0.010000	50.15	0.00	USD	1.0000000	000009	5/11/2017	44637
1129						40,395.94	82,976.47	0.89	50.15		0.00	USD	1.0000000	40,395.94	5/16/2017	
2nyscm10	Sell	NCMI		3251	7.90	25,649.83	53,781.94	TMC	0.010000	32.51	0.00	USD	1.0000000	000009	5/12/2017	44919
1129						25,649.83	53,781.94	0.56	32.51		0.00	USD	1.0000000	25,649.83	5/17/2017	
2nyscm10	Sell	NCMI		7998	7.781	62,152.70	128,782.40	TMC	0.010000	79.98	0.00	USD	1.0000000	000009	5/15/2017	45316
1129						62,152.70	128,782.40	1.36	79.98		0.00	USD	1.0000000	62,152.70	5/18/2017	
2nyscm10	Sell	NCMI		7850	7.49	58,719.07	117,954.73	TMC	0.010000	78.50	0.00	USD	1.0000000	000009	5/16/2017	45460
1129						58,719.07	117,954.73	1.29	78.50		0.00	USD	1.0000000	58,719.07	5/19/2017	
2nyscm10	Sell	RDN		18124	16.586	300,413.24	233,251.14	LOOP	0.010000	181.24	0.00	USD	1.0000000	000009	5/2/2017	42746
1129						300,413.24	233,251.14	6.56	181.24		0.00	USD	1.0000000	300,413.24	5/5/2017	
2nyscm10	Sell	RDN		5683	16.495	93,683.34	68,689.09	LOOP	0.010000	56.83	0.00	USD	1.0000000	000009	5/3/2017	42905
1129						93,683.34	68,689.09	2.05	56.83		0.00	USD	1.0000000	93,683.34	5/8/2017	

Portfolio Holdings

Back Office

Manager - ALL, As of: 05/31/2017

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	66,225,694.33	56,488,516.50	66,982.32
000009	PRINCIPAL CASH	000009	Liquid Assets		1,302,883.60		0.00
ABM	ABM INDS INC	000957100	Industrials	9,109	392,051.36	293,688.42	0.00
AKR	ACADIA REALTY TRUST	004239109	Real Estate	21,095	572,729.25	729,946.06	0.00
ASGN	ON ASSIGNMENT INC	682159108	Industrials	7,342	384,720.80	280,313.90	0.00
ASTE	ASTEC INDS INC	046224101	Industrials	10,984	614,774.48	473,100.31	0.00
BANR	BANNER CORP	06652V208	Financials	19,847	1,064,990.02	898,914.23	0.00
BAS	BASIC ENERGY SERVICES, INC.	06985P209	Energy	10,494	288,480.06	347,660.61	0.00
BGC	GENERAL CABLE CORPORATION	369300108	Industrials	19,037	315,062.35	333,398.54	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	7,021	488,240.34	338,049.73	3,124.35
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	17,278	925,236.90	568,514.39	0.00
BMTC	BRYN MAWR BK CORP	117665109	Financials	18,969	774,883.65	586,450.65	3,983.49
BPFH	BOSTON PRIVATE FINANCIAL HOLDINGS	101119105	Financials	20,424	296,148.00	340,651.40	0.00
BRKS	BROOKS AUTOMATION, INC.	114340102	Info. Technology	15,393	424,077.15	337,399.74	1,539.30
CACI	CACI INTERNATIONAL INC CLASS A	127190304	Info. Technology	4,095	504,094.50	514,557.76	0.00
CASS	CASS INFORMATION SYSTEMS	14808P109	Info. Technology	4,564	279,499.36	316,892.88	1,049.72
CBZ	CBIZ INC	124805102	Industrials	59,608	900,080.80	537,198.92	0.00
CLDT	CHATHAM LODGING TRUST	16208T102	Real Estate	16,296	323,475.60	345,713.02	1,792.56
CLNS	COLONY NORTHSTA	19625W104	Real Estate	70,045	989,735.85	1,098,403.07	0.00
CNO	CNO FINANCIAL INC	12621E103	Financials	64,044	1,312,261.56	1,111,906.31	0.00
COR	CORESITE REALTY CORP	21870Q105	Real Estate	11,326	1,192,401.28	546,178.38	0.00
COWN	COWEN GROUP, INC. CLASS A	223622606	Financials	21,983	330,844.15	352,065.60	0.00
CPE	CALLON PETE CO DEL	13123X102	Energy	47,023	532,300.36	369,117.75	0.00

Portfolio Holdings

Back Office

Manager - ALL, As of: 05/31/2017

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
CPK	CHESAPEAKE UTILITIES CORP.	165303108	Utilities	9,750	723,937.50	474,698.19	0.00
CPN	CALPINE	131347304	Utilities	27,503	353,413.55	316,339.51	0.00
CRZO	CARRIZO OIL & GAS	144577103	Energy	13,861	304,110.34	451,575.58	0.00
CSFL	CENTERSTATE BANKS INC	15201P109	Financials	44,303	1,065,044.12	634,226.77	0.00
CY	CYPRESS SEMICONDUCTOR	232806109	Info. Technology	60,020	839,679.80	801,308.55	0.00
DLX	DELUXE CORP	248019101	Industrials	12,950	882,672.00	837,517.30	3,885.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	15,857	635,865.70	698,457.12	0.00
EME	EMCOR GROUP INC	29084Q100	Industrials	8,195	516,448.90	439,804.19	0.00
ESL	ESTERLINE TECHNOLOGIES	297425100	Industrials	7,879	767,808.55	836,078.56	0.00
ETM	ENTERCOM COMM CORP CL A	293639100	Cons. Discretionary	36,329	374,188.70	424,665.63	2,724.67
EVHC	ENVISION HEALTHCARE	29414D100	Health Care	6,607	360,808.27	435,880.61	0.00
FAF	FIRST AMERICAN FINANCIAL	31847R102	Financials	16,596	722,257.92	690,528.29	0.00
FGL	FIDELITY & GUAR	315785105	Financials	12,143	374,611.55	338,901.42	789.30
FIBK	FIRST INTERSTATE BANCSYSTEM	32055Y201	Financials	18,064	630,433.60	724,033.53	0.00
FNB	FNB CORP	302520101	Financials	75,941	1,002,421.20	625,647.14	9,112.92
FOE	FERRO CORP	315405100	Materials	40,328	675,897.28	549,577.65	0.00
FSB	FRANKLIN FINANCIAL NETWORK, INC.	35352P104	Financials	25,225	983,775.00	992,687.42	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	9,796	497,147.00	517,906.99	0.00
GBNK	GUARANTY BANCORP	40075T607	Financials	15,628	394,607.00	324,387.41	0.00
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	34,065	666,652.05	687,477.69	0.00
GNBC	GREEN BANCORP, INC.	39260X100	Financials	39,483	752,151.15	690,176.82	0.00
HFWA	HERITAGE FINANCIAL CORP	42722X106	Financials	12,915	308,022.75	212,166.32	0.00
HOPE	HOPE BANCORP, INC.	43940T109	Financials	35,669	620,997.29	670,128.58	0.00

Portfolio Holdings

Back Office

Manager - ALL, As of: 05/31/2017

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
HPP	HUDSON PACIFIC PROPERTIES, INC.	444097109	Real Estate	20,248	663,324.48	656,126.26	0.00
HTBK	HERITAGE COMMERCE CORP	426927109	Financials	32,256	434,165.76	289,187.09	0.00
HTLF	HEARTLAND FINL USA INC	42234Q102	Financials	6,875	308,343.75	234,149.96	756.25
IBKC	IBERIABANK CORP	450828108	Financials	13,843	1,068,679.60	869,078.20	0.00
IDA	IDACORP INC	451107106	Utilities	7,874	687,400.20	555,468.68	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	35,427	340,453.47	335,660.06	2,125.62
KAI	KADANT INC	48282T104	Industrials	10,924	839,509.40	583,464.49	0.00
KALU	KAISER ALUMINUM CORP	483007704	Materials	5,584	459,898.24	427,159.26	0.00
KS	KAPSTONE PAPER & PACKAGING CORP	48562P103	Materials	21,785	460,317.05	265,312.98	0.00
LNCE	SNYDERS LANCE INC	833551104	Consumer Staples	13,574	498,844.50	514,874.01	0.00
MDP	MEREDITH CORP	589433101	Cons. Discretionary	10,332	558,961.20	565,003.30	5,372.64
MKSI	MKS INSTRUMENT INC	55306N104	Info. Technology	12,156	993,753.00	578,380.08	2,127.30
MOD	MODINE MANUFACTURING CO	607828100	Cons. Discretionary	34,072	517,894.40	485,005.81	0.00
MTRN	MATERION CORP	576690101	Materials	17,582	601,304.40	658,005.23	1,758.20
MYRG	MYR GROUP INC	55405W104	Industrials	13,757	403,905.52	400,721.88	0.00
NCMI	NATIONAL CINEMEDIA	635309107	Cons. Discretionary	0	0.00	0.00	1,727.00
NCR	NCR CORP NEW	62886E108	Info. Technology	31,582	1,216,854.46	794,987.16	0.00
NSA	NATIONAL STORAGE AFFILIATES TRUST	637870106	Real Estate	27,877	676,017.25	471,773.19	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Cons. Discretionary	10,103	577,891.60	662,064.84	0.00
ODP	OFFICE DEPOT INC	676220106	Cons. Discretionary	165,010	843,201.10	584,710.77	4,125.25
OMF	ONE MAIN HOLDINGS	68268W103	Financials	12,559	283,331.04	354,806.82	0.00
PAG	PENSKE AUTOMOTIVE GROUP, INC.	70959W103	Cons. Discretionary	7,589	321,394.15	335,416.35	0.00
PDCE	PDC ENERGY	69327R101	Energy	11,207	556,539.62	575,489.85	0.00

Portfolio Holdings

Back Office

Manager - ALL, As of: 05/31/2017

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
PFBC	PREFERRED BANK	740367404	Financials	10,513	524,703.83	568,754.65	0.00
PGNX	PROGENICS PHARMA INC	743187106	Health Care	95,728	609,787.36	572,348.23	0.00
PLAB	PHOTRONICS INC	719405102	Info. Technology	29,288	294,344.40	296,256.20	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	6,245	324,615.10	255,871.94	0.00
PMC	PHARMERICA	71714F104	Health Care	17,854	440,993.80	526,098.31	0.00
POR	PORTLAND GENERAL	736508847	Utilities	10,375	491,152.50	372,804.88	0.00
PPBI	PACIFIC PREMIER BANCORP	69478X105	Financials	32,311	1,098,574.00	745,002.61	0.00
PRGS	PROGRESS SOFTWARE CORP	743312100	Info. Technology	11,897	347,392.40	318,123.40	1,487.13
PRI	PRIMERICA	74164M108	Financials	6,048	436,665.60	339,733.70	1,149.12
PRXL	PAREXEL INTL CORP	699462107	Health Care	4,515	364,902.30	311,001.42	0.00
REI	RING ENERGY, INC.	76680V108	Energy	77,528	1,006,313.44	706,737.56	0.00
REN	RESOLUTE ENERGY CORP	76116A306	Energy	8,073	316,461.60	341,104.44	0.00
REXR	REXFORD INDUSTRIAL REALTY	76169C100	Real Estate	29,943	815,946.75	498,172.10	0.00
ROCK	GIBRALTAR INDS INC	374689107	Industrials	20,370	633,507.00	467,704.71	0.00
RRGB	Red Robin Gourmet Burgers, Inc.	75689M101	Cons. Discretionary	6,188	446,000.10	349,095.44	0.00
SAIC	SCIENCE APPLICATIONS INTERNATIONAL	808625107	Info. Technology	11,588	880,572.12	571,171.30	0.00
SBGI	SINCLAIR BROADCAST GRP CL A	829226109	Cons. Discretionary	24,817	804,070.80	743,101.31	4,467.06
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	13,769	322,607.67	317,910.65	0.00
SF	STIFEL FINANCIAL CORP	860630102	Financials	6,533	278,501.79	340,856.66	0.00
SIGI	SELECTIVE INS GROUP	816300107	Financials	14,545	743,249.50	523,718.63	2,327.20
SIMO	SILICON MOTION TECHNOLOGY CORP	82706C108	Info. Technology	9,880	516,230.00	263,657.69	0.00
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	17,790	647,733.90	559,590.34	0.00
SKYW	SKYWEST INC	830879102	Industrials	30,489	1,045,772.70	520,456.92	0.00
SNV	SYNOVUS FINL CORP	87161C501	Financials	22,498	919,718.24	658,218.29	0.00

Portfolio Holdings

Back Office

Manager - ALL, As of: 05/31/2017

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
SPN	SUPERIOR ENERGY SERVICES	868157108	Energy	38,818	402,542.66	719,619.31	0.00
SR	SPIRE, INC	84857L101	Utilities	7,574	536,617.90	382,019.96	0.00
SRG	SERITAGE GROWTH PROPERTIES	81752R100	Real Estate	6,172	242,251.00	287,618.50	0.00
STBZ	STATE BANK & TRUST	856190103	Financials	29,830	756,190.50	622,459.63	0.00
SUI	SUN COMMUNITIES INC	866674104	Real Estate	8,603	741,062.42	582,603.40	0.00
SXT	SENSIENT TECH CORP	81725T100	Materials	8,133	652,998.57	528,066.74	2,439.90
TCBK	TRICO BANCSHARES	896095106	Financials	22,684	791,217.92	554,643.19	0.00
TKR	TIMKEN CO	887389104	Industrials	17,616	812,978.40	698,815.25	4,756.32
TMST	TIMKEN STEEL	887399103	Materials	24,093	315,618.30	309,518.85	0.00
TOWR	TOWER INTERNATIONAL, INC	891826109	Cons. Discretionary	25,142	583,294.40	586,515.08	2,765.62
TTEK	TETRA TECH INC NEW	88162G103	Industrials	15,964	733,545.80	401,373.63	1,596.40
UCBI	UNITED CMNTY BKS GA CAP STK	90984P303	Financials	44,859	1,156,016.43	836,247.36	0.00
USNA	USANA HEALTH SCIENCES	90328M107	Consumer Staples	8,158	525,375.20	550,813.78	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	12,838	527,641.80	771,006.74	0.00
WEB	WEB.COM GROUP INC	94733A104	Info. Technology	12,490	284,147.50	279,999.90	0.00
WTFC	WINTRUST FINL CORP	97650W108	Financials	12,805	880,471.80	615,680.99	0.00