

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 05/31/2019 to 06/28/2019

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 06/28/2019
Total Portfolio	7.43	2.77	17.42	-6.07	3.25	8.44	6.20							5.34	7.43
Total Equities	7.75	2.97	18.29	-6.10	3.28									2.73	7.75
Total Cash	0.00	0.19	0.90	2.15	1.88									2.71	0.00
Russell 2000 Value	6.37	1.38	13.47	-6.24	2.98	9.81	6.57	5.39	8.07	10.31	8.77	11.07	12.40	6.20	6.37

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 05/31/2019 to 06/28/2019

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 06/28/2019
Total Portfolio	7.43	2.63	17.12	-6.71	2.62	7.86	5.66							4.83	7.43
Total Equities	7.75	2.97	18.29	-6.10	3.28									2.73	7.75
Total Cash	0.00	0.19	0.90	2.15	1.88									2.71	0.00
Russell 2000 Value	6.37	1.38	13.47	-6.24	2.98	9.81	6.57	5.39	8.07	10.31	8.77	11.07	12.40	6.20	6.37

Transactions Listing

FROM Trade Date 05/31/2019 TO 06/28/2019

						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	AEO		6231	17.823	111,105.59	0.00	PEN	0.008000	49.85	0.00	USD	1.0000000	000009	6/20/2019	179148
1129						111,105.59	0.00	0.00	49.85		0.00	USD	1.0000000	111,105.59	6/24/2019	
2nyscm10	Buy	CASH		536	27.25	14,611.47	0.00	RAJA	0.010000	5.36	0.00	USD	1.0000000	000009	6/4/2019	176446
1129						14,611.47	0.00	0.00	5.36		0.00	USD	1.0000000	14,611.47	6/6/2019	
2nyscm10	Buy	CASH		1717	27.344	46,966.13	0.00	sandler	0.010000	17.17	0.00	USD	1.0000000	000009	6/5/2019	176608
1129						46,966.13	0.00	0.00	17.17		0.00	USD	1.0000000	46,966.13	6/7/2019	
2nyscm10	Buy	CASH		2083	27.16	56,594.07	0.00	sandler	0.010000	20.83	0.00	USD	1.0000000	000009	6/6/2019	176777
1129						56,594.07	0.00	0.00	20.83		0.00	USD	1.0000000	56,594.07	6/10/2019	
2nyscm10	Buy	CASH		1389	27.373	38,034.43	0.00	sandler	0.010000	13.89	0.00	USD	1.0000000	000009	6/7/2019	176953
1129						38,034.43	0.00	0.00	13.89		0.00	USD	1.0000000	38,034.43	6/11/2019	
2nyscm10	Buy	FBK		248	34.698	8,607.61	0.00	RAJA	0.010000	2.48	0.00	USD	1.0000000	000009	5/31/2019	175451
1129						8,607.61	0.00	0.00	2.48		0.00	USD	1.0000000	8,607.61	6/4/2019	
2nyscm10	Buy	FBK		904	35.302	31,922.14	0.00	RAJA	0.010000	9.04	0.00	USD	1.0000000	000009	6/3/2019	175947
1129						31,922.14	0.00	0.00	9.04		0.00	USD	1.0000000	31,922.14	6/5/2019	
2nyscm10	Buy	FBK		2633	35.40	93,234.53	0.00	RAJA	0.010000	26.33	0.00	USD	1.0000000	000009	6/4/2019	176447
1129						93,234.53	0.00	0.00	26.33		0.00	USD	1.0000000	93,234.53	6/6/2019	
2nyscm10	Buy	FBK		1979	36.584	72,419.13	0.00	SANDLER	0.010000	19.79	0.00	USD	1.0000000	000009	6/28/2019	181054
1129						72,419.13	0.00	0.00	19.79		0.00	USD	1.0000000	72,419.13	7/2/2019	
2nyscm10	Buy	FBP		5904	10.815	63,910.21	0.00	SANDLER	0.010000	59.04	0.00	USD	1.0000000	000009	6/27/2019	180745
1129						63,910.21	0.00	0.00	59.04		0.00	USD	1.0000000	63,910.21	7/1/2019	
2nyscm10	Buy	FBP		21116	11.054	233,635.87	0.00	SANDLER	0.010000	211.16	0.00	USD	1.0000000	000009	6/28/2019	181055
1129						233,635.87	0.00	0.00	211.16		0.00	USD	1.0000000	233,635.87	7/2/2019	
2nyscm10	Buy	FRME		1603	35.968	57,673.05	0.00	RAJA	0.010000	16.03	0.00	USD	1.0000000	000009	6/13/2019	177813
1129						57,673.05	0.00	0.00	16.03		0.00	USD	1.0000000	57,673.05	6/17/2019	
2nyscm10	Buy	FRME		1924	35.721	68,745.48	0.00	RAJA	0.010000	19.24	0.00	USD	1.0000000	000009	6/14/2019	177846
1129						68,745.48	0.00	0.00	19.24		0.00	USD	1.0000000	68,745.48	6/18/2019	
2nyscm10	Buy	FRME		2327	35.798	83,324.52	0.00	RAJA	0.010000	23.27	0.00	USD	1.0000000	000009	6/17/2019	178082
1129						83,324.52	0.00	0.00	23.27		0.00	USD	1.0000000	83,324.52	6/19/2019	
2nyscm10	Buy	FRME		1127	36.391	41,024.15	0.00	RAJA	0.010000	11.27	0.00	USD	1.0000000	000009	6/18/2019	178537
1129						41,024.15	0.00	0.00	11.27		0.00	USD	1.0000000	41,024.15	6/20/2019	

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyscm10	Buy	FRME		1127	36.497	41,143.61	0.00	RAJA	0.010000	11.27	0.00	USD	1.0000000	000009	6/19/2019	178642
1129						41,143.61	0.00	0.00	11.27		0.00	USD	1.0000000	41,143.61	6/21/2019	
2nyscm10	Buy	FRME		621	36.586	22,726.12	0.00	RAJA	0.010000	6.21	0.00	USD	1.0000000	000009	6/27/2019	180165
1129						22,726.12	0.00	0.00	6.21		0.00	USD	1.0000000	22,726.12	7/1/2019	
2nyscm10	Buy	FRME		4102	37.427	153,568.21	0.00	SANDLER	0.010000	41.02	0.00	USD	1.0000000	000009	6/28/2019	181056
1129						153,568.21	0.00	0.00	41.02		0.00	USD	1.0000000	153,568.21	7/2/2019	
2nyscm10	Buy	MDR		5225	7.731	40,444.64	0.00	SEAPORT	0.010000	52.25	0.00	USD	1.0000000	000009	6/13/2019	177651
1129						40,444.64	0.00	0.00	52.25		0.00	USD	1.0000000	40,444.64	6/17/2019	
2nyscm10	Buy	MDR		12291	8.936	109,929.48	0.00	PEN	0.008000	98.33	0.00	USD	1.0000000	000009	6/26/2019	179767
1129						109,929.48	0.00	0.00	98.33		0.00	USD	1.0000000	109,929.48	6/28/2019	
2nyscm10	Buy	NUVA		964	57.728	55,659.24	0.00	WSA	0.010000	9.64	0.00	USD	1.0000000	000009	6/24/2019	179470
1129						55,659.24	0.00	0.00	9.64		0.00	USD	1.0000000	55,659.24	6/26/2019	
2nyscm10	Buy	NUVA		1784	57.694	102,943.04	0.00	WSA	0.010000	17.84	0.00	USD	1.0000000	000009	6/25/2019	179610
1129						102,943.04	0.00	0.00	17.84		0.00	USD	1.0000000	102,943.04	6/27/2019	
2nyscm10	Buy	OMF		4988	33.127	165,288.85	0.00	SANDLER	0.010000	49.88	0.00	USD	1.0000000	000009	6/27/2019	180167
1129						165,288.85	0.00	0.00	49.88		0.00	USD	1.0000000	165,288.85	7/1/2019	
2nyscm10	Buy	OMF		7435	33.808	251,434.60	0.00	SANDLER	0.010000	74.35	0.00	USD	1.0000000	000009	6/28/2019	181058
1129						251,434.60	0.00	0.00	74.35		0.00	USD	1.0000000	251,434.60	7/2/2019	
2nyscm10	Buy	PFBC		52	46.799	2,434.05	0.00	RAJA	0.010000	0.52	0.00	USD	1.0000000	000009	6/4/2019	176449
1129						2,434.05	0.00	0.00	0.52		0.00	USD	1.0000000	2,434.05	6/6/2019	
2nyscm10	Buy	PFBC		893	45.514	40,652.93	0.00	sandler	0.010000	8.93	0.00	USD	1.0000000	000009	6/5/2019	176609
1129						40,652.93	0.00	0.00	8.93		0.00	USD	1.0000000	40,652.93	6/7/2019	
2nyscm10	Buy	PFBC		687	45.753	31,439.39	0.00	sandler	0.010000	6.87	0.00	USD	1.0000000	000009	6/6/2019	176778
1129						31,439.39	0.00	0.00	6.87		0.00	USD	1.0000000	31,439.39	6/10/2019	
2nyscm10	Buy	PFBC		337	45.624	15,378.76	0.00	sandler	0.010000	3.37	0.00	USD	1.0000000	000009	6/7/2019	176954
1129						15,378.76	0.00	0.00	3.37		0.00	USD	1.0000000	15,378.76	6/11/2019	
2nyscm10	Buy	PFBC		337	46.774	15,766.21	0.00	sandler	0.010000	3.37	0.00	USD	1.0000000	000009	6/10/2019	177369
1129						15,766.21	0.00	0.00	3.37		0.00	USD	1.0000000	15,766.21	6/12/2019	
2nyscm10	Buy	PSB		164	160.176	26,270.50	0.00	sandler	0.010000	1.64	0.00	USD	1.0000000	000009	6/4/2019	176450
1129						26,270.50	0.00	0.00	1.64		0.00	USD	1.0000000	26,270.50	6/6/2019	

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyscm10	Buy	PSB		532	163.942	87,222.36	0.00	sandler	0.010000	5.32	0.00	USD	1.0000000	000009	6/5/2019	176610
1129						87,222.36	0.00	0.00	5.32		0.00	USD	1.0000000	87,222.36	6/7/2019	
2nyscm10	Buy	TGNA		6983	15.587	108,902.67	0.00	PEN	0.008000	55.86	0.00	USD	1.0000000	000009	6/4/2019	176452
1129						108,902.67	0.00	0.00	55.86		0.00	USD	1.0000000	108,902.67	6/6/2019	
2nyscm10	Buy	TGNA		11245	15.709	176,736.54	0.00	PEN	0.008000	89.96	0.00	USD	1.0000000	000009	6/5/2019	176611
1129						176,736.54	0.00	0.00	89.96		0.00	USD	1.0000000	176,736.54	6/7/2019	
2nyscm10	Buy	TOWR		1005	18.668	18,771.39	0.00	SEAPORT	0.010000	10.05	0.00	USD	1.0000000	000009	6/21/2019	179369
1129						18,771.39	0.00	0.00	10.05		0.00	USD	1.0000000	18,771.39	6/25/2019	
2nyscm10	Buy	TOWR		1225	18.77	23,005.38	0.00	SEAPORT	0.010000	12.25	0.00	USD	1.0000000	000009	6/24/2019	179473
1129						23,005.38	0.00	0.00	12.25		0.00	USD	1.0000000	23,005.38	6/26/2019	
2nyscm10	Buy	TOWR		466	18.606	8,675.24	0.00	WSA	0.010000	4.66	0.00	USD	1.0000000	000009	6/25/2019	179612
1129						8,675.24	0.00	0.00	4.66		0.00	USD	1.0000000	8,675.24	6/27/2019	
2nyscm10	Buy	TOWR		350	19.292	6,755.74	0.00	WSA	0.010000	3.50	0.00	USD	1.0000000	000009	6/26/2019	179770
1129						6,755.74	0.00	0.00	3.50		0.00	USD	1.0000000	6,755.74	6/28/2019	
2nyscm10	Buy	TWNK		9829	13.836	136,088.40	0.00	WSA	0.010000	98.29	0.00	USD	1.0000000	000009	6/20/2019	179150
1129						136,088.40	0.00	0.00	98.29		0.00	USD	1.0000000	136,088.40	6/24/2019	
2nyscm10	Buy	TWNK		9828	13.882	136,530.58	0.00	WSA	0.010000	98.28	0.00	USD	1.0000000	000009	6/21/2019	179370
1129						136,530.58	0.00	0.00	98.28		0.00	USD	1.0000000	136,530.58	6/25/2019	
2nyscm10	Buy	WLL		16797	18.426	309,669.49	0.00	SEAPORT	0.010000	167.97	0.00	USD	1.0000000	000009	6/26/2019	179771
1129						309,669.49	0.00	0.00	167.97		0.00	USD	1.0000000	309,669.49	6/28/2019	
2nyscm10	Buy	WSM		1641	61.279	100,571.64	0.00	PEN	0.008000	13.13	0.00	USD	1.0000000	000009	6/13/2019	177653
1129						100,571.64	0.00	0.00	13.13		0.00	USD	1.0000000	100,571.64	6/17/2019	
2nyscm10	Distribution	000009		25647.92	1.00	25,647.92	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/31/2019	175882
1129				INTERFUND TRANSFERS DEBIT		25,647.92	0.00	0.00	0.00		0.00	USD	1.0000000	25,647.92	5/31/2019	
2nyscm10	Distribution	000009		10720.98	1.00	10,720.98	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/3/2019	176196
1129				INTERFUND TRANSFERS DEBIT		10,720.98	0.00	0.00	0.00		0.00	USD	1.0000000	10,720.98	6/3/2019	
2nyscm10	Distribution	000009		4288.11	1.00	4,288.11	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/4/2019	176566
1129				INTERFUND TRANSFERS DEBIT		4,288.11	0.00	0.00	0.00		0.00	USD	1.0000000	4,288.11	6/4/2019	

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyscm10	Distribution	000009		1592.03	1.00	1,592.03	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/5/2019	176745
1129				INTERFUND TRANSFERS DEBIT		1,592.03	0.00	0.00	0.00		0.00	USD	1.0000000	1,592.03	6/5/2019	
2nyscm10	Distribution	000009		2901.34	1.00	2,901.34	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/6/2019	176917
1129				INTERFUND TRANSFERS DEBIT		2,901.34	0.00	0.00	0.00		0.00	USD	1.0000000	2,901.34	6/6/2019	
2nyscm10	Distribution	000009		2667.79	1.00	2,667.79	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/7/2019	177050
1129				INTERFUND TRANSFERS DEBIT		2,667.79	0.00	0.00	0.00		0.00	USD	1.0000000	2,667.79	6/7/2019	
2nyscm10	Distribution	000009		4738.78	1.00	4,738.78	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/10/2019	177442
1129				INTERFUND TRANSFERS DEBIT		4,738.78	0.00	0.00	0.00		0.00	USD	1.0000000	4,738.78	6/10/2019	
2nyscm10	Distribution	000009		18753.89	1.00	18,753.89	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/14/2019	178048
1129				INTERFUND TRANSFERS DEBIT		18,753.89	0.00	0.00	0.00		0.00	USD	1.0000000	18,753.89	6/14/2019	
2nyscm10	Distribution	000009		17731.84	0.00	17,731.84	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/17/2019	178583
1129				INTERFUND TRANSFER DEBT		17,731.84	0.00	0.00	0.00		0.00	USD	1.0000000	17,731.84	6/17/2019	
2nyscm10	Distribution	000009		3489.76	1.00	3,489.76	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/21/2019	179417
1129				INTERFUND TRANSFERS DEBIT		3,489.76	0.00	0.00	0.00		0.00	USD	1.0000000	3,489.76	6/21/2019	
2nyscm10	Distribution	000009		3729.6	1.00	3,729.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/27/2019	180717
1129				INTERFUND TRANSFERS DEBIT		3,729.60	0.00	0.00	0.00		0.00	USD	1.0000000	3,729.60	6/27/2019	
2nyscm10	Distribution	000009		20204.44	1.00	20,204.44	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/28/2019	181628
1129				INTERFUND TRANSFERS DEBIT		20,204.44	0.00	0.00	0.00		0.00	USD	1.0000000	20,204.44	6/28/2019	
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	5/31/2019	175049
1129			AUB	Div Accrued for AUB		6,186.77	0.00	0.00	0.00		0.00	USD	1.0000000	6,186.77	5/31/2019	
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	5/31/2019	175227
1129			MMS	Div Accrued for MMS		1,115.75	0.00	0.00	0.00		0.00	USD	1.0000000	1,115.75	5/31/2019	
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	5/31/2019	175253
1129			PNFP	Div Accrued for PNFP		1,706.56	0.00	0.00	0.00		0.00	USD	1.0000000	1,706.56	5/31/2019	

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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	SABRA HEALTH CARE REIT	13951.8	0.00	13,951.80	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/31/2019	175302
1129			SBRA	Div Accrued for SBRA		13,951.80	0.00	0.00	0.00		0.00	USD	1.0000000	13,951.80	5/31/2019	
2nyscm10	Income	000009	WILLIAMS SONOMA INC	2687.04	0.00	2,687.04	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/31/2019	175370
1129			WSM	Div Accrued for WSM		2,687.04	0.00	0.00	0.00		0.00	USD	1.0000000	2,687.04	5/31/2019	
2nyscm10	Income	000009	BLACK HILLS CORP	2936.58	0.00	2,936.58	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/1/2019	175476
1129			BKH	Div Accrued for BKH		2,936.58	0.00	0.00	0.00		0.00	USD	1.0000000	2,936.58	6/1/2019	
2nyscm10	Income	000009	MURPHY OIL CORPORATION	5105	0.00	5,105.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/3/2019	175542
1129			MUR	Div Accrued for MUR		5,105.00	0.00	0.00	0.00		0.00	USD	1.0000000	5,105.00	6/3/2019	
2nyscm10	Income	000009	SELECTIVE INS GROUP	2679.4	0.00	2,679.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/3/2019	175567
1129			SIGI	Div Accrued for SIGI		2,679.40	0.00	0.00	0.00		0.00	USD	1.0000000	2,679.40	6/3/2019	
2nyscm10	Income	000009	PENSKE AUTOMOTIVE GROUP, INC.	2594.67	0.00	2,594.67	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/4/2019	176094
1129			PAG	Div Accrued for PAG		2,594.67	0.00	0.00	0.00		0.00	USD	1.0000000	2,594.67	6/4/2019	
2nyscm10	Income	000009	TIMKEN CO	1693.44	0.00	1,693.44	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/4/2019	176107
1129			TKR	Div Accrued for TKR		1,693.44	0.00	0.00	0.00		0.00	USD	1.0000000	1,693.44	6/4/2019	
2nyscm10	Income	000009		3287.38	1.00	3,287.38	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/3/2019	176197
1129				CASH CREDIT FOR INTEREST		3,287.38	0.00	0.00	0.00		0.00	USD	1.0000000	3,287.38	6/3/2019	
2nyscm10	Income	000009	MATERION CORP	1592.03	0.00	1,592.03	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/5/2019	176525
1129			MTRN	Div Accrued for MTRN		1,592.03	0.00	0.00	0.00		0.00	USD	1.0000000	1,592.03	6/5/2019	
2nyscm10	Income	000009	RUTH'S HOSPITALITY GROUP, INC.	2901.34	0.00	2,901.34	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/6/2019	176669
1129			RUTH	Div Accrued for RUTH		2,901.34	0.00	0.00	0.00		0.00	USD	1.0000000	2,901.34	6/6/2019	
2nyscm10	Income	000009	MKS INSTRUMENT INC	1013.8	0.00	1,013.80	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/7/2019	176821
1129			MKSI	Div Accrued for MKSI		1,013.80	0.00	0.00	0.00		0.00	USD	1.0000000	1,013.80	6/7/2019	
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	6/7/2019	176886
1129			TOWR	Div Accrued for TOWR		1,653.99	0.00	0.00	0.00		0.00	USD	1.0000000	1,653.99	6/7/2019	

Transactions Listing

FROM Trade Date 05/31/2019 TO 06/28/2019

						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	SIX FLAGS ENTERTAINMENT CORPORATION	4738.78	0.00	4,738.78	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/10/2019	177015
1129			SIX	Div Accrued for SIX		4,738.78	0.00	0.00	0.00		0.00	USD	1.0000000	4,738.78	6/10/2019	
2nyscm10	Income	000009	EAGLE BANCORP, INC	3499.76	0.00	3,499.76	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/14/2019	177744
1129			EGBN	Div Accrued for EGBN		3,499.76	0.00	0.00	0.00		0.00	USD	1.0000000	3,499.76	6/14/2019	
2nyscm10	Income	000009	ONE MAIN HOLDINGS	5675.75	0.00	5,675.75	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/14/2019	177765
1129			OMF	Div Accrued for OMF		5,675.75	0.00	0.00	0.00		0.00	USD	1.0000000	5,675.75	6/14/2019	
2nyscm10	Income	000009	PRIMERICA	1692.52	0.00	1,692.52	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/14/2019	177783
1129			PRI	Div Accrued for PRI		1,692.52	0.00	0.00	0.00		0.00	USD	1.0000000	1,692.52	6/14/2019	
2nyscm10	Income	000009	FNB CORP	9207.24	0.00	9,207.24	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/15/2019	177939
1129			FNB	Div Accrued for FNB		9,207.24	0.00	0.00	0.00		0.00	USD	1.0000000	9,207.24	6/15/2019	
2nyscm10	Income	000009	PROGRESS SOFTWARE CORP	1518.23	0.00	1,518.23	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/17/2019	177971
1129			PRGS	Div Accrued for PRGS		1,518.23	0.00	0.00	0.00		0.00	USD	1.0000000	1,518.23	6/17/2019	
2nyscm10	Income	000009	STIFEL FINANCIAL CORP	1421.55	0.00	1,421.55	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/17/2019	177994
1129			SF	Div Accrued for SF		1,421.55	0.00	0.00	0.00		0.00	USD	1.0000000	1,421.55	6/17/2019	
2nyscm10	Income	000009	TERRAFORM POWER, INC CLASS A	5584.82	0.00	5,584.82	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/17/2019	178012
1129			TERP	Div Accrued for TERP		5,584.82	0.00	0.00	0.00		0.00	USD	1.0000000	5,584.82	6/17/2019	
2nyscm10	Income	000009	CADENCE BANCORPORATION CLASS A	7885.86	0.00	7,885.86	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/14/2019	178584
1129			CADE	Div Accrued for CADE		7,885.86	0.00	0.00	0.00		0.00	USD	1.0000000	7,885.86	6/14/2019	
2nyscm10	Income	000009	CHEMICAL FINANCIAL CORPORATION	3489.76	0.00	3,489.76	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/21/2019	179202
1129			CHFC	Div Accrued for CHFC		3,489.76	0.00	0.00	0.00		0.00	USD	1.0000000	3,489.76	6/21/2019	
2nyscm10	Income	000009	AVX CORPORATION	4195.09	0.00	4,195.09	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/28/2019	180210
1129			AVX	Div Accrued for AVX		4,195.09	0.00	0.00	0.00		0.00	USD	1.0000000	4,195.09	6/28/2019	
2nyscm10	Income	000009	CENTERSTATE BANKS INC	4011.7	0.00	4,011.70	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/28/2019	180262
1129			CSFL	Div Accrued for CSFL		4,011.70	0.00	0.00	0.00		0.00	USD	1.0000000	4,011.70	6/28/2019	

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						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	ENTERPRISE FINANCIAL SERVICES	1962.75	0.00	1,962.75	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/28/2019	180281
1129			EFSC	Div Accrued for EFSC		1,962.75	0.00	0.00	0.00		0.00	USD	1.0000000	1,962.75	6/28/2019	
2nyscm10	Income	000009	ENTERCOM COMM CORP CL A	2691.54	0.00	2,691.54	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/28/2019	180295
1129			ETM	Div Accrued for ETM		2,691.54	0.00	0.00	0.00		0.00	USD	1.0000000	2,691.54	6/28/2019	
2nyscm10	Income	000009	NATIONAL STORAGE AFFILIATES TRUST	7343.36	0.00	7,343.36	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/28/2019	180554
1129			NSA	Div Accrued for NSA		7,343.36	0.00	0.00	0.00		0.00	USD	1.0000000	7,343.36	6/28/2019	
2nyscm10	Income	000009	PS BUSINESS PARKS, INC.	3729.6	0.00	3,729.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/27/2019	180756
1129			PSB	Div Accrued for PSB		3,729.60	0.00	0.00	0.00		0.00	USD	1.0000000	3,729.60	6/27/2019	
2nyscm10	Sell	AMRX		5491	6.571	36,027.90	68,243.24	WSA	0.010000	54.91	0.00	USD	1.0000000	000009	6/24/2019	179469
1129						36,027.90	68,243.24	0.75	54.91		0.00	USD	1.0000000	36,027.90	6/26/2019	
2nyscm10	Sell	AMRX		11793	6.589	77,584.54	146,216.44	WSA	0.010000	117.93	0.00	USD	1.0000000	000009	6/25/2019	179609
1129						77,584.54	146,216.44	1.61	117.93		0.00	USD	1.0000000	77,584.54	6/27/2019	
2nyscm10	Sell	AMRX		5954	6.743	40,085.66	71,908.45	WSA	0.010000	59.54	0.00	USD	1.0000000	000009	6/26/2019	180163
1129				Correction from DTC Station		40,085.66	71,908.45	0.84	59.54		0.00	USD	1.0000000	40,085.66	6/28/2019	
2nyscm10	Sell	BANR		670	51.436	34,454.77	30,405.83	sandler	0.010000	6.70	0.00	USD	1.0000000	000009	6/7/2019	176952
1129						34,454.77	30,405.83	0.72	6.70		0.00	USD	1.0000000	34,454.77	6/11/2019	
2nyscm10	Sell	BANR		670	52.049	34,865.13	30,345.98	sandler	0.010000	6.70	0.00	USD	1.0000000	000009	6/10/2019	177368
1129						34,865.13	30,345.98	0.73	6.70		0.00	USD	1.0000000	34,865.13	6/12/2019	
2nyscm10	Sell	BANR		1073	52.301	56,106.64	48,598.85	RAJA	0.010000	10.73	0.00	USD	1.0000000	000009	6/11/2019	177498
1129						56,106.64	48,598.85	1.17	10.73		0.00	USD	1.0000000	56,106.64	6/13/2019	
2nyscm10	Sell	BANR		705	52.213	36,801.99	31,931.21	RAJA	0.010000	7.05	0.00	USD	1.0000000	000009	6/12/2019	177580
1129						36,801.99	31,931.21	0.77	7.05		0.00	USD	1.0000000	36,801.99	6/14/2019	
2nyscm10	Sell	BANR		1215	52.508	63,783.86	55,030.39	RAJA	0.010000	12.15	0.00	USD	1.0000000	000009	6/13/2019	177649
1129						63,783.86	55,030.39	1.33	12.15		0.00	USD	1.0000000	63,783.86	6/17/2019	
2nyscm10	Sell	BANR		941	52.216	49,124.45	42,620.24	RAJA	0.010000	9.41	0.00	USD	1.0000000	000009	6/14/2019	177845
1129						49,124.45	42,620.24	1.02	9.41		0.00	USD	1.0000000	49,124.45	6/18/2019	
2nyscm10	Sell	CY		54690	21.995	1,202,340.21	731,072.97	RAJA	0.010000	546.90	0.00	USD	1.0000000	000009	6/3/2019	175946
1129						1,202,340.21	731,072.97	24.91	546.90		0.00	USD	1.0000000	1,202,340.21	6/5/2019	

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FROM Trade Date 05/31/2019 TO 06/28/2019

						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	Sell	GIII		4389	26.564	116,542.21	87,777.81	RAJA	0.010000	43.89	0.00	USD	1.0000000	000009	6/4/2019	176448
1129						116,542.21	87,777.81	2.42	43.89		0.00	USD	1.0000000	116,542.21	6/6/2019	
2nyscm10	Sell	LTXB		9092	40.527	368,368.39	374,106.97	SANDLER	0.010000	90.92	0.00	USD	1.0000000	000009	6/27/2019	180166
1129						368,368.39	374,106.97	7.63	90.92		0.00	USD	1.0000000	368,368.39	7/1/2019	
2nyscm10	Sell	LTXB		9092	40.717	370,100.37	337,204.77	SANDLER	0.010000	90.92	0.00	USD	1.0000000	000009	6/28/2019	181057
1129						370,100.37	337,204.77	7.67	90.92		0.00	USD	1.0000000	370,100.37	7/2/2019	
2nyscm10	Sell	REI		15308	3.37	51,438.40	155,436.89	RAJA	0.010000	153.08	0.00	USD	1.0000000	000009	6/13/2019	177652
1129						51,438.40	155,436.89	1.07	153.08		0.00	USD	1.0000000	51,438.40	6/17/2019	
2nyscm10	Sell	REI		7899	3.381	26,623.81	74,436.22	RAJA	0.010000	78.99	0.00	USD	1.0000000	000009	6/14/2019	177847
1129						26,623.81	74,436.22	0.56	78.99		0.00	USD	1.0000000	26,623.81	6/18/2019	
2nyscm10	Sell	REI		3949	3.288	12,943.37	37,029.94	RAJA	0.010000	39.49	0.00	USD	1.0000000	000009	6/17/2019	178083
1129						12,943.37	37,029.94	0.27	39.49		0.00	USD	1.0000000	12,943.37	6/19/2019	
2nyscm10	Sell	REI		7637	3.38	25,735.40	70,887.63	SEAPORT	0.010000	76.37	0.00	USD	1.0000000	000009	6/18/2019	178643
1129				Correction from DTC Station		25,735.40	70,887.63	0.53	76.37		0.00	USD	1.0000000	25,735.40	6/20/2019	
2nyscm10	Sell	REI		3514	3.237	11,339.79	29,874.97	SEAPORT	0.010000	35.14	0.00	USD	1.0000000	000009	6/19/2019	178644
1129						11,339.79	29,874.97	0.24	35.14		0.00	USD	1.0000000	11,339.79	6/21/2019	
2nyscm10	Sell	REI		13308	3.297	43,743.82	110,481.78	SEAPORT	0.010000	133.08	0.00	USD	1.0000000	000009	6/20/2019	179149
1129						43,743.82	110,481.78	0.91	133.08		0.00	USD	1.0000000	43,743.82	6/24/2019	
2nyscm10	Sell	REI		9409	3.187	29,891.77	76,297.58	SEAPORT	0.010000	94.09	0.00	USD	1.0000000	000009	6/21/2019	179471
1129				Correction from DTC Station		29,891.77	76,297.58	0.62	94.09		0.00	USD	1.0000000	29,891.77	6/25/2019	
2nyscm10	Sell	REI		9385	3.229	30,212.50	75,950.61	SEAPORT	0.010000	93.85	0.00	USD	1.0000000	000009	6/24/2019	179472
1129						30,212.50	75,950.61	0.63	93.85		0.00	USD	1.0000000	30,212.50	6/26/2019	
2nyscm10	Sell	REI		8584	3.267	27,958.37	69,458.30	SEAPORT	0.010000	85.84	0.00	USD	1.0000000	000009	6/25/2019	179768
1129				Correction from DTC Station		27,958.37	69,458.30	0.58	85.84		0.00	USD	1.0000000	27,958.37	6/27/2019	
2nyscm10	Sell	REI		6052	3.274	19,754.53	48,970.36	SEAPORT	0.010000	60.52	0.00	USD	1.0000000	000009	6/26/2019	180168
1129				Correction from DTC Station		19,754.53	48,970.36	0.41	60.52		0.00	USD	1.0000000	19,754.53	6/28/2019	
2nyscm10	Sell	SFNC		3082	22.955	70,715.64	97,665.49	RAJA	0.010000	30.82	0.00	USD	1.0000000	000009	6/3/2019	175948
1129						70,715.64	97,665.49	1.47	30.82		0.00	USD	1.0000000	70,715.64	6/5/2019	
2nyscm10	Sell	SFNC		3595	23.48	84,372.18	113,299.58	RAJA	0.010000	35.95	0.00	USD	1.0000000	000009	6/4/2019	176451
1129						84,372.18	113,299.58	1.75	35.95		0.00	USD	1.0000000	84,372.18	6/6/2019	

Transactions Listing

FROM Trade Date 05/31/2019 TO 06/28/2019

						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	Sell	SFNC		1798	23.275	41,829.78	56,395.90	RAJA	0.010000	17.98	0.00	USD	1.0000000	000009	6/18/2019	178539
1129						41,829.78	56,395.90	0.87	17.98		0.00	USD	1.0000000	41,829.78	6/20/2019	
2nyscm10	Sell	SFNC		1797	23.022	41,351.16	55,937.01	RAJA	0.010000	17.97	0.00	USD	1.0000000	000009	6/19/2019	178645
1129						41,351.16	55,937.01	0.86	17.97		0.00	USD	1.0000000	41,351.16	6/21/2019	
2nyscm10	Sell	WWW		3681	26.851	98,800.78	121,640.63	WSA	0.010000	36.81	0.00	USD	1.0000000	000009	6/20/2019	179151
1129						98,800.78	121,640.63	2.05	36.81		0.00	USD	1.0000000	98,800.78	6/24/2019	
2nyscm10	Sell	WWW		3680	26.812	98,628.57	120,738.22	WSA	0.010000	36.80	0.00	USD	1.0000000	000009	6/21/2019	179474
1129				Correction from DTC Station		98,628.57	120,738.22	2.05	36.80		0.00	USD	1.0000000	98,628.57	6/25/2019	

Portfolio Holdings

Back Office

Manager - ALL, As of: 06/28/2019

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	59,221,182.65	52,097,807.48	101,283.11
000009	PRINCIPAL CASH	000009	Liquid Assets		1,682,672.57		0.00
AAWW	ATLAS AIR WORLDWIDE HOLDINGS, INC.	049164205	Industrials	18,835	840,794.40	964,772.64	0.00
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	32,806	554,421.40	519,633.65	0.00
AKR	ACADIA REALTY TRUST	004239109	Real Estate	28,667	784,615.79	908,229.66	8,026.76
ANIP	ANI PHARMACEUTICALS, INC.	00182C103	Health Care	8,702	715,304.40	505,654.39	0.00
ATKR	ATKORE INTERNATIONAL GROUP INC.	047649108	Industrials	24,606	636,557.22	593,516.49	0.00
AUB	ATLANTIC UNION BANKSHARES CORPORATION	04911A107	Financials	26,734	944,512.22	918,529.34	0.00
AVX	AVX CORPORATION	002444107	Info. Technology	36,479	605,551.40	649,448.42	0.00
BANR	BANNER CORP	06652V208	Financials	5,477	296,579.55	246,977.85	0.00
BDC	BELDEN, INC.	077454106	Info. Technology	10,292	613,094.44	664,367.59	514.60
BGS	B&G FOODS, INC	05508R106	Consumer Staples	17,396	361,836.80	563,988.06	8,263.10
BKH	BLACK HILLS CORP	092113109	Utilities	5,780	451,822.60	276,434.08	0.00
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	14,223	1,177,095.48	463,073.50	0.00
CACI	CACI INTERNATIONAL INC CLASS A	127190304	Info. Technology	3,936	805,266.24	499,450.69	0.00
CADE	CADENCE BANCORPORATION CLASS A	12739A100	Financials	45,062	937,289.60	752,869.43	0.00
CAKE	CHEESECAKE FACTORY INCORPORATED	163072101	Cons. Discretionary	5,995	262,101.40	327,026.31	0.00
CASH	META FINANCIAL GROUP, INC.	59100U108	Financials	29,272	821,079.60	835,341.15	1,394.15
CBZ	CBIZ INC	124805102	Industrials	49,069	961,261.71	441,893.68	0.00
CCMP	CABOT MICROELECTRONICS CORPORATION	12709P103	Info. Technology	2,503	275,530.24	272,719.65	1,051.26
CHFC	CHEMICAL FINANCIAL CORPORATION	163731102	Financials	10,264	421,953.04	566,589.44	0.00
CJ	C&J ENERGY SERVICES, INC	12674R100	Energy	13,466	158,629.48	467,801.08	0.00

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CMCO	COLUMBUS MCKINNON CORPORATION	199333105	Industrials	15,261	640,504.17	591,068.04	0.00
CPE	CALLON PETROLEUM CO	13123X102	Energy	95,330	628,224.70	907,239.63	0.00
CSFL	CENTERSTATE BANKS INC	15201P109	Financials	36,470	839,904.10	514,079.55	0.00
CUB	CUBIC CORPORATION	229669106	Industrials	4,650	299,832.00	289,871.51	0.00
EBS	EMERGENT BIO SOLUTIONS INC.	29089Q105	Health Care	10,213	493,390.03	512,429.89	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	13,085	544,336.00	571,841.91	0.00
EGBN	EAGLE BANCORP, INC	268948106	Financials	15,908	861,100.04	926,239.64	0.00
EME	EMCOR GROUP INC	29084Q100	Industrials	6,746	594,322.60	347,211.78	0.00
ETM	ENTERCOM COMM CORP CL A	293639100	Communication Services	29,906	173,454.80	346,355.96	0.00
FBK	FB FINANCIAL CORPORATION	30257X104	Financials	6,548	239,656.80	233,665.67	0.00
FBP	FIRST BANCORP	318672706	Financials	27,020	298,300.80	297,546.08	0.00
FIBK	FIRST INTERSTATE BANCSYSTEM	32055Y201	Financials	14,906	590,426.66	591,414.73	0.00
FNB	FNB CORP	302520101	Financials	76,727	903,076.79	687,716.97	0.00
FNSR	FINISAR CORPORATION	31787A507	Info. Technology	15,588	356,497.56	375,633.60	0.00
FOE	FERRO CORP	315405100	Materials	33,198	524,528.40	446,340.24	0.00
FRME	FIRST MERCHANTS CORPORATION	320817109	Financials	12,831	486,294.90	468,205.14	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	3,168	146,995.20	166,388.27	0.00
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	10,429	306,821.18	207,940.55	0.00
HGV	HILTON GRAND VA	43283X105	Cons. Discretionary	18,436	586,633.52	589,775.84	0.00
HRTG	HERITAGE INSURANCE HOLDINGS, INC	42727J102	Financials	53,990	831,985.90	781,341.45	3,239.40
IBKC	IBERIABANK CORP	450828108	Financials	11,755	891,616.75	774,372.86	5,054.65
IBTX	INDEPENDENT BANK GROUP, INC.	45384B106	Financials	4,251	233,634.96	196,001.12	0.00

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IDA	IDACORP INC	451107106	Utilities	6,490	651,790.70	438,188.11	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	76,717	887,615.69	750,896.40	13,809.06
JAG	JAGGED PEAK ENERGY, INC.	47009K107	Energy	52,172	431,462.44	651,174.79	0.00
JCAP	JERNIGAN CAPITAL, INC.	476405105	Real Estate	42,448	870,184.00	830,544.68	14,856.80
KAI	KADANT INC	48282T104	Industrials	8,761	795,586.41	447,282.16	0.00
KALU	KAISER ALUMINUM CORP	483007704	Materials	4,597	448,713.17	351,656.71	0.00
KOP	KOPPERS HOLDINGS INC.	50060P106	Materials	13,027	382,472.72	397,958.06	0.00
MDR	MCDERMOTT INTERNATIONAL, INC.	580037703	Energy	49,473	477,909.18	611,032.83	0.00
MKSI	MKS INSTRUMENT INC	55306N104	Info. Technology	5,069	394,824.41	235,717.89	0.00
MMS	MAXIMUS, INC.	577933104	Info. Technology	4,436	321,787.44	295,118.20	0.00
MTRN	MATERION CORP	576690101	Materials	14,473	981,414.13	532,407.32	0.00
MUR	MURPHY OIL CORPORATION	626717102	Energy	20,420	503,353.00	576,691.18	0.00
MYRG	MYR GROUP INC	55405W104	Industrials	11,168	417,124.80	325,242.31	0.00
NJR	NEW JERSEY RESOURCES CORPORATION	646025106	Utilities	7,590	377,754.30	304,618.46	2,220.07
NRE	NORTHSTAR RLTY EUROPE CORP	66706L101	Real Estate	21,696	356,465.28	276,682.32	0.00
NSA	NATIONAL STORAGE AFFILIATES TRUST	637870106	Real Estate	22,948	664,115.12	376,307.83	0.00
NUVA	NUVASIVE, INC.	670704105	Health Care	8,665	507,249.10	489,875.28	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Communication Services	12,535	1,266,035.00	816,991.09	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	35,126	1,187,610.06	1,061,681.70	0.00
PAG	PENSKE AUTOMOTIVE GROUP, INC.	70959W103	Cons. Discretionary	6,653	314,686.90	294,047.30	0.00
PDCE	PDC ENERGY	69327R101	Energy	11,674	420,964.44	455,162.88	0.00
PDCO	PATTERSON COMPANIES, INC.	703395103	Health Care	14,712	336,904.80	347,362.07	0.00
PEB	PEBBLEBROOK HOTEL	70509V100	Real Estate	21,276	599,557.68	788,611.14	8,084.88

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PFBC	PREFERRED BANK	740367404	Financials	12,254	579,001.50	640,917.90	0.00
PGNX	PROGENICS PHARMA INC	743187106	Health Care	70,191	433,078.47	413,924.35	0.00
PLAB	PHOTRONICS INC	719405102	Info. Technology	24,110	197,702.00	243,211.21	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	5,141	300,080.17	210,607.39	0.00
PNFP	PINNACLE FINANCIAL PARTNERS, INC.	72346Q104	Financials	10,601	609,345.48	580,331.03	0.00
POR	PORTLAND GENERAL	736508847	Utilities	8,541	462,665.97	306,903.75	3,288.28
PPBI	PACIFIC PREMIER BANCORP	69478X105	Financials	18,815	581,007.20	570,421.61	0.00
PRGS	PROGRESS SOFTWARE CORP	743312100	Info. Technology	9,795	427,257.90	261,916.33	0.00
PRI	PRIMERICA	74164M108	Financials	4,978	597,111.10	279,628.69	0.00
PSB	PS BUSINESS PARKS, INC.	69360J107	Real Estate	3,552	598,618.56	551,475.16	0.00
PWR	QUANTA SERVICES INC.	74762E102	Industrials	17,521	669,126.99	590,611.97	700.84
QTS	QTS REALTY TRUST INC	74736A103	Real Estate	16,041	740,773.38	585,093.28	7,058.04
REXR	REXFORD INDUSTRIAL REALTY	76169C100	Real Estate	26,667	1,076,546.79	466,034.27	4,933.39
ROCK	GIBRALTAR INDS INC	374689107	Industrials	8,930	360,414.80	186,385.96	0.00
RUTH	RUTH'S HOSPITALITY GROUP, INC.	783332109	Cons. Discretionary	22,318	506,841.78	514,302.13	0.00
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	31,004	610,468.76	632,984.52	0.00
SF	STIFEL FINANCIAL CORP	860630102	Financials	9,477	559,711.62	556,992.41	0.00
SFNC	SIMMONS FIRST NATIONAL CORPORATION CLASS A	828730200	Financials	0	0.00	0.00	575.20
SIGI	SELECTIVE INS GROUP	816300107	Financials	13,337	998,807.93	507,370.49	0.00
SIX	SIX FLAGS ENTERTAINMENT CORPORATION	83001A102	Cons. Discretionary	5,779	287,100.72	298,111.45	0.00
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	14,665	494,650.45	442,278.35	4,216.19
SKYW	SKYWEST INC	830879102	Industrials	15,335	930,374.45	238,693.88	1,840.20
SNX	SYNNEX CORP	87162W100	Info. Technology	6,408	630,547.20	513,832.52	0.00

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SR	SPIRE, INC	84857L101	Utilities	6,235	523,241.20	314,395.78	3,694.24
SYNH	SYNEOS HEALTH, INC. CLASS A	87166B102	Health Care	13,021	665,242.89	522,520.13	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	18,366	533,532.30	549,752.19	0.00
TECD	TECH DATA CORPORATION	878237106	Info. Technology	3,582	374,677.20	329,168.96	0.00
TERP	TERRAFORM POWER, INC CLASS A	88104R209	Utilities	27,730	396,539.00	318,422.26	0.00
TGNA	TEGNA, INC.	87901J105	Communication Services	18,228	276,154.20	285,639.21	1,275.96
TKR	TIMKEN CO	887389104	Industrials	6,048	310,504.32	215,249.72	0.00
TMST	TIMKEN STEEL	887399103	Materials	19,833	161,242.29	251,774.98	0.00
TOWR	TOWER INTERNATIONAL, INC	891826109	Cons. Discretionary	15,692	305,994.00	348,575.54	0.00
TWNK	HOSTESS BRANDS, INC. CLASS A	44109J106	Consumer Staples	42,500	613,700.00	599,758.00	0.00
UIS	UNISYS CORPORATION	909214306	Info. Technology	43,105	418,980.60	616,850.60	0.00
UMPQ	UMPQUA HOLDINGS CORP	904214103	Financials	29,034	481,674.06	570,619.55	6,097.14
VRNT	VERINT SYS INC	92343X100	Info. Technology	10,569	568,400.82	634,397.05	0.00
WLL	WHITING PETROLEUM CORPORATION	966387409	Energy	16,797	313,767.96	309,669.49	0.00
WSM	WILLIAMS SONOMA INC	969904101	Cons. Discretionary	7,205	468,325.00	432,901.17	0.00
WTFC	WINTRUST FINL CORP	97650W108	Financials	6,602	483,002.32	317,367.55	0.00
WWW	WOLVERINE WORLD WIDE, INC.	978097103	Cons. Discretionary	10,889	299,883.06	289,795.84	1,088.90