

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 05/31/2017 to 06/30/2017

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 06/30/2017
Total Portfolio	2.42	-0.01	0.32	19.77	9.29									7.24	2.42
Total Equities	2.46	-0.10	0.25											0.25	2.46
Total Cash	0.09	2.76	2.99											2.99	0.09
Russell 2000 Value	3.50	0.67	0.54	24.86	10.29	7.02	10.71	13.39	10.77	13.50	14.88	9.53	5.92	9.07	3.50

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 05/31/2017 to 06/30/2017

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 06/30/2017
Total Portfolio	2.42	-0.01	0.32	19.47	8.93									6.92	2.42
Total Equities	2.46	-0.10	0.25											0.25	2.46
Total Cash	0.09	2.76	2.99											2.99	0.09
Russell 2000 Value	3.50	0.67	0.54	24.86	10.29	7.02	10.71	13.39	10.77	13.50	14.88	9.53	5.92	9.07	3.50

Transactions Listing

FROM Trade Date 05/31/2017 TO 06/30/2017

						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	AAWW		1432	50.239	71,956.28	0.00	SEAPORT	0.010000	14.32	0.00	USD	1.0000000	000009	6/1/2017	48057
1129						71,956.28	0.00	0.00	14.32		0.00	USD	1.0000000	71,956.28	6/6/2017	
2nyscm10	Buy	AAWW		3319	51.532	171,069.23	0.00	SEAPORT	0.010000	33.19	0.00	USD	1.0000000	000009	6/2/2017	48331
1129						171,069.23	0.00	0.00	33.19		0.00	USD	1.0000000	171,069.23	6/7/2017	
2nyscm10	Buy	AAWW		2050	52.091	106,807.05	0.00	SEAPORT	0.010000	20.50	0.00	USD	1.0000000	000009	6/5/2017	48495
1129						106,807.05	0.00	0.00	20.50		0.00	USD	1.0000000	106,807.05	6/8/2017	
2nyscm10	Buy	CACI		1250	123.17	153,975.13	0.00	TMC	0.010000	12.50	0.00	USD	1.0000000	000009	6/6/2017	48707
1129						153,975.13	0.00	0.00	12.50		0.00	USD	1.0000000	153,975.13	6/9/2017	
2nyscm10	Buy	CACI		84	123.596	10,382.92	0.00	TMC	0.010000	0.84	0.00	USD	1.0000000	000009	6/7/2017	49002
1129						10,382.92	0.00	0.00	0.84		0.00	USD	1.0000000	10,382.92	6/12/2017	
2nyscm10	Buy	CNDT		7806	16.688	130,343.03	0.00	LOOP	0.010000	78.06	0.00	USD	1.0000000	000009	6/6/2017	48708
1129						130,343.03	0.00	0.00	78.06		0.00	USD	1.0000000	130,343.03	6/9/2017	
2nyscm10	Buy	CNDT		14813	16.806	249,099.85	0.00	WED	0.010000	148.13	0.00	USD	1.0000000	000009	6/6/2017	48709
1129						249,099.85	0.00	0.00	148.13		0.00	USD	1.0000000	249,099.85	6/9/2017	
2nyscm10	Buy	IRT		6944	9.963	69,253.90	0.00	WELLS	0.010000	69.44	0.00	USD	1.0000000	000009	6/26/2017	51748
1129						69,253.90	0.00	0.00	69.44		0.00	USD	1.0000000	69,253.90	6/29/2017	
2nyscm10	Buy	IRT		6732	9.85	66,374.83	0.00	WELLS	0.010000	67.32	0.00	USD	1.0000000	000009	6/27/2017	52007
1129						66,374.83	0.00	0.00	67.32		0.00	USD	1.0000000	66,374.83	6/30/2017	
2nyscm10	Buy	IRT		10189	9.90	100,972.99	0.00	WELLS	0.010000	101.89	0.00	USD	1.0000000	000009	6/28/2017	52378
1129						100,972.99	0.00	0.00	101.89		0.00	USD	1.0000000	100,972.99	7/3/2017	
2nyscm10	Buy	IRT		8460	9.90	83,841.98	0.00	WELLS	0.010000	84.60	0.00	USD	1.0000000	000009	6/29/2017	52516
1129						83,841.98	0.00	0.00	84.60		0.00	USD	1.0000000	83,841.98	7/5/2017	
2nyscm10	Buy	LTXB		247	36.234	8,952.17	0.00	SANDLER	0.010000	2.47	0.00	USD	1.0000000	000009	6/22/2017	51210
1129						8,952.17	0.00	0.00	2.47		0.00	USD	1.0000000	8,952.17	6/27/2017	
2nyscm10	Buy	LTXB		1432	36.221	51,882.94	0.00	SANDLER	0.010000	14.32	0.00	USD	1.0000000	000009	6/23/2017	51593
1129						51,882.94	0.00	0.00	14.32		0.00	USD	1.0000000	51,882.94	6/28/2017	
2nyscm10	Buy	LTXB		1302	36.321	47,303.48	0.00	SANDLER	0.010000	13.02	0.00	USD	1.0000000	000009	6/26/2017	51749
1129						47,303.48	0.00	0.00	13.02		0.00	USD	1.0000000	47,303.48	6/29/2017	

Transactions Listing

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyscm10	Buy	LTXB		1953	36.699	71,693.46	0.00	SANDLER	0.010000	19.53	0.00	USD	1.0000000	000009	6/27/2017	52008
1129						71,693.46	0.00	0.00	19.53		0.00	USD	1.0000000	71,693.46	6/30/2017	
2nyscm10	Buy	LTXB		1953	37.228	72,726.20	0.00	SANDLER	0.010000	19.53	0.00	USD	1.0000000	000009	6/28/2017	52379
1129						72,726.20	0.00	0.00	19.53		0.00	USD	1.0000000	72,726.20	7/3/2017	
2nyscm10	Buy	LTXB		3633	38.399	139,538.08	0.00	SANDLER	0.010000	36.33	0.00	USD	1.0000000	000009	6/29/2017	52517
1129						139,538.08	0.00	0.00	36.33		0.00	USD	1.0000000	139,538.08	7/5/2017	
2nyscm10	Buy	LTXB		5209	38.405	200,103.21	0.00	SANDLER	0.010000	52.09	0.00	USD	1.0000000	000009	6/30/2017	53024
1129						200,103.21	0.00	0.00	52.09		0.00	USD	1.0000000	200,103.21	7/6/2017	
2nyscm10	Buy	MOD		16514	16.691	275,797.01	0.00	SEAPORT	0.010000	165.14	0.00	USD	1.0000000	000009	6/6/2017	48710
1129						275,797.01	0.00	0.00	165.14		0.00	USD	1.0000000	275,797.01	6/9/2017	
2nyscm10	Buy	NRE		11691	12.729	148,930.48	0.00	PEN	0.010000	116.91	0.00	USD	1.0000000	000009	6/26/2017	51750
1129						148,930.48	0.00	0.00	116.91		0.00	USD	1.0000000	148,930.48	6/29/2017	
2nyscm10	Buy	NRE		14583	12.759	186,207.41	0.00	PEN	0.010000	145.83	0.00	USD	1.0000000	000009	6/27/2017	52009
1129						186,207.41	0.00	0.00	145.83		0.00	USD	1.0000000	186,207.41	6/30/2017	
2nyscm10	Buy	SFR		9907	33.88	335,750.21	0.00	PEN	0.010000	99.07	0.00	USD	1.0000000	000009	6/28/2017	52380
1129						335,750.21	0.00	0.00	99.07		0.00	USD	1.0000000	335,750.21	7/3/2017	
2nyscm10	Buy	WEB		3324	23.594	78,459.70	0.00	TMC	0.010000	33.24	0.00	USD	1.0000000	000009	6/6/2017	48713
1129						78,459.70	0.00	0.00	33.24		0.00	USD	1.0000000	78,459.70	6/9/2017	
2nyscm10	Buy	WEB		2745	23.834	65,452.60	0.00	TMC	0.010000	27.45	0.00	USD	1.0000000	000009	6/8/2017	49110
1129						65,452.60	0.00	0.00	27.45		0.00	USD	1.0000000	65,452.60	6/13/2017	
2nyscm10	Buy	WEB		1007	24.389	24,569.99	0.00	TMC	0.010000	10.07	0.00	USD	1.0000000	000009	6/9/2017	49266
1129						24,569.99	0.00	0.00	10.07		0.00	USD	1.0000000	24,569.99	6/14/2017	
2nyscm10	Buy	WEB		1870	23.702	44,340.88	0.00	TMC	0.010000	18.70	0.00	USD	1.0000000	000009	6/12/2017	49723
1129						44,340.88	0.00	0.00	18.70		0.00	USD	1.0000000	44,340.88	6/15/2017	
2nyscm10	Buy	WWW		1962	26.276	51,573.33	0.00	TMC	0.010000	19.62	0.00	USD	1.0000000	000009	6/23/2017	51595
1129						51,573.33	0.00	0.00	19.62		0.00	USD	1.0000000	51,573.33	6/28/2017	
2nyscm10	Buy	WWW		10818	26.574	287,583.55	0.00	TMC	0.010000	108.18	0.00	USD	1.0000000	000009	6/26/2017	51753
1129						287,583.55	0.00	0.00	108.18		0.00	USD	1.0000000	287,583.55	6/29/2017	

Transactions Listing

FROM Trade Date 05/31/2017 TO 06/30/2017

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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		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	Distribution	000009		18358.26	1.00	18,358.26	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/1/2017	48308
1129				INTERFUND TRANSFERS DEBIT		18,358.26	0.00	0.00	0.00		0.00	USD	1.0000000	18,358.26	6/1/2017	
2nyscm10	Distribution	000009		4110.85	1.00	4,110.85	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/2/2017	48463
1129				INTERFUND TRANSFERS DEBIT		4,110.85	0.00	0.00	0.00		0.00	USD	1.0000000	4,110.85	6/2/2017	
2nyscm10	Distribution	000009		4674.3	1.00	4,674.30	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/5/2017	48587
1129				INTERFUND TRANSFERS DEBIT		4,674.30	0.00	0.00	0.00		0.00	USD	1.0000000	4,674.30	6/5/2017	
2nyscm10	Distribution	000009		4892.92	1.00	4,892.92	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/9/2017	49543
1129				INTERFUND TRANSFERS DEBIT		4,892.92	0.00	0.00	0.00		0.00	USD	1.0000000	4,892.92	6/9/2017	
2nyscm10	Distribution	000009		4176.2	1.00	4,176.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/13/2017	49881
1129				INTERFUND TRANSFERS DEBIT		4,176.20	0.00	0.00	0.00		0.00	USD	1.0000000	4,176.20	6/13/2017	
2nyscm10	Distribution	000009		37256.78	1.00	37,256.78	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/15/2017	50363
1129				INTERFUND TRANSFERS DEBIT		37,256.78	0.00	0.00	0.00		0.00	USD	1.0000000	37,256.78	6/15/2017	
2nyscm10	Distribution	000009		7303.26	1.00	7,303.26	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/23/2017	51666
1129				INTERFUND TRANSFERS DEBIT		7,303.26	0.00	0.00	0.00		0.00	USD	1.0000000	7,303.26	6/23/2017	
2nyscm10	Distribution	000009		25787.97	1.00	25,787.97	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/30/2017	53355
1129				INTERFUND TRANSFERS DEBIT		25,787.97	0.00	0.00	0.00		0.00	USD	1.0000000	25,787.97	6/30/2017	
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	Income	000009	BLACK HILLS CORP	3124.35	0.00	3,124.35	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/1/2017	47746
1129			BKH	Div Accrued for BKH		3,124.35	0.00	0.00	0.00		0.00	USD	1.0000000	3,124.35	6/1/2017	
2nyscm10	Income	000009	BRYN MAWR BK CORP	3983.49	0.00	3,983.49	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/1/2017	47766
1129			BMTC	Div Accrued for BMTC		3,983.49	0.00	0.00	0.00		0.00	USD	1.0000000	3,983.49	6/1/2017	
2nyscm10	Income	000009	NATIONAL CINEMEDIA	1727	0.00	1,727.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/1/2017	47803
1129			NCMI	Div Accrued for NCMI		1,727.00	0.00	0.00	0.00		0.00	USD	1.0000000	1,727.00	6/1/2017	

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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	SELECTIVE INS GROUP	2327.2	0.00	2,327.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/1/2017	47846
1129			SIGI	Div Accrued for SIGI		2,327.20	0.00	0.00	0.00		0.00	USD	1.0000000	2,327.20	6/1/2017	
2nyscm10	Income	000009	SENSIENT TECH CORP	2439.9	0.00	2,439.90	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/1/2017	47865
1129			SXT	Div Accrued for SXT		2,439.90	0.00	0.00	0.00		0.00	USD	1.0000000	2,439.90	6/1/2017	
2nyscm10	Income	000009	TIMKEN CO	4756.32	0.00	4,756.32	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/1/2017	47891
1129			TKR	Div Accrued for TKR		4,756.32	0.00	0.00	0.00		0.00	USD	1.0000000	4,756.32	6/1/2017	
2nyscm10	Income	000009	HEARTLAND FINL USA INC	756.25	0.00	756.25	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/2/2017	48188
1129			HTLF	Div Accrued for HTLF		756.25	0.00	0.00	0.00		0.00	USD	1.0000000	756.25	6/2/2017	
2nyscm10	Income	000009	MATERION CORP	1758.2	0.00	1,758.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/2/2017	48230
1129			MTRN	Div Accrued for MTRN		1,758.20	0.00	0.00	0.00		0.00	USD	1.0000000	1,758.20	6/2/2017	
2nyscm10	Income	000009	TETRA TECH INC NEW	1596.4	0.00	1,596.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/2/2017	48251
1129			TTEK	Div Accrued for TTEK		1,596.40	0.00	0.00	0.00		0.00	USD	1.0000000	1,596.40	6/2/2017	
2nyscm10	Income	000009		1628.05	1.00	1,628.05	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/1/2017	48309
1129				CASH CREDIT FOR INTEREST		1,628.05	0.00	0.00	0.00		0.00	USD	1.0000000	1,628.05	6/1/2017	
2nyscm10	Income	000009	DELUXE CORP	3885	0.00	3,885.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/5/2017	48415
1129			DLX	Div Accrued for DLX		3,885.00	0.00	0.00	0.00		0.00	USD	1.0000000	3,885.00	6/5/2017	
2nyscm10	Income	000009	FIDELITY & GUAR	789.3	0.00	789.30	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/5/2017	48424
1129			FGL	Div Accrued for FGL		789.30	0.00	0.00	0.00		0.00	USD	1.0000000	789.30	6/5/2017	
2nyscm10	Income	000009	MKS INSTRUMENT INC	2127.3	0.00	2,127.30	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/9/2017	49166
1129			MKSI	Div Accrued for MKSI		2,127.30	0.00	0.00	0.00		0.00	USD	1.0000000	2,127.30	6/9/2017	
2nyscm10	Income	000009	TOWER INTERNATIONAL, INC	2765.62	0.00	2,765.62	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/9/2017	49183
1129			TOWR	Div Accrued for TOWR		2,765.62	0.00	0.00	0.00		0.00	USD	1.0000000	2,765.62	6/9/2017	
2nyscm10	Income	000009	STATE BANK & TRUST	4176.2	0.00	4,176.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/13/2017	49801
1129			STBZ	Div Accrued for STBZ		4,176.20	0.00	0.00	0.00		0.00	USD	1.0000000	4,176.20	6/13/2017	
2nyscm10	Income	000009	CASS INFORMATION SYSTEMS	1049.72	0.00	1,049.72	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/15/2017	49956
1129			CASS	Div Accrued for CASS		1,049.72	0.00	0.00	0.00		0.00	USD	1.0000000	1,049.72	6/15/2017	

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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	ENTERCOM COMM CORP CL A	2724.68	0.00	2,724.68	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/15/2017	49995
1129			ETM	Div Accrued for ETM		2,724.68	0.00	0.00	0.00		0.00	USD	1.0000000	2,724.68	6/15/2017	
2nyscm10	Income	000009	FIRST AMERICAN FINANCIAL	5642.64	0.00	5,642.64	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/15/2017	50014
1129			FAF	Div Accrued for FAF		5,642.64	0.00	0.00	0.00		0.00	USD	1.0000000	5,642.64	6/15/2017	
2nyscm10	Income	000009	FNB CORP	9112.92	0.00	9,112.92	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/15/2017	50024
1129			FNB	Div Accrued for FNB		9,112.92	0.00	0.00	0.00		0.00	USD	1.0000000	9,112.92	6/15/2017	
2nyscm10	Income	000009	INDEPENDENCE REALTY TRUST, INC.	2125.62	0.00	2,125.62	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/15/2017	50086
1129			IRT	Div Accrued for IRT		2,125.62	0.00	0.00	0.00		0.00	USD	1.0000000	2,125.62	6/15/2017	
2nyscm10	Income	000009	MEREDITH CORP	5372.64	0.00	5,372.64	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/15/2017	50099
1129			MDP	Div Accrued for MDP		5,372.64	0.00	0.00	0.00		0.00	USD	1.0000000	5,372.64	6/15/2017	
2nyscm10	Income	000009	OFFICE DEPOT INC	4125.25	0.00	4,125.25	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/15/2017	50156
1129			ODP	Div Accrued for ODP		4,125.25	0.00	0.00	0.00		0.00	USD	1.0000000	4,125.25	6/15/2017	
2nyscm10	Income	000009	PROGRESS SOFTWARE CORP	1487.13	0.00	1,487.13	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/15/2017	50195
1129			PRGS	Div Accrued for PRGS		1,487.13	0.00	0.00	0.00		0.00	USD	1.0000000	1,487.13	6/15/2017	
2nyscm10	Income	000009	PRIMERICA	1149.12	0.00	1,149.12	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/15/2017	50213
1129			PRI	Div Accrued for PRI		1,149.12	0.00	0.00	0.00		0.00	USD	1.0000000	1,149.12	6/15/2017	
2nyscm10	Income	000009	SINCLAIR BROADCAST GRP CL A	4467.06	0.00	4,467.06	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/15/2017	50219
1129			SBI	Div Accrued for SBI		4,467.06	0.00	0.00	0.00		0.00	USD	1.0000000	4,467.06	6/15/2017	
2nyscm10	Income	000009	BROOKS AUTOMATION, INC.	1539.3	0.00	1,539.30	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/23/2017	51364
1129			BRKS	Div Accrued for BRKS		1,539.30	0.00	0.00	0.00		0.00	USD	1.0000000	1,539.30	6/23/2017	
2nyscm10	Income	000009	CNO FINANCIAL INC	5763.96	0.00	5,763.96	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/23/2017	51372
1129			CNO	Div Accrued for CNO		5,763.96	0.00	0.00	0.00		0.00	USD	1.0000000	5,763.96	6/23/2017	
2nyscm10	Income	000009	GENERAL CABLE CORPORATION	3426.66	0.00	3,426.66	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/30/2017	52558
1129			BGC	Div Accrued for BGC		3,426.66	0.00	0.00	0.00		0.00	USD	1.0000000	3,426.66	6/30/2017	
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	6/30/2017	52623
1129			CLDT	Div Accrued for CLDT		1,792.56	0.00	0.00	0.00		0.00	USD	1.0000000	1,792.56	6/30/2017	

Transactions Listing

FROM Trade Date 05/31/2017 TO 06/30/2017

						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	CENTERSTATE BANKS INC	2658.18	0.00	2,658.18	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/30/2017	52653
1129			CSFL	Div Accrued for CSFL		2,658.18	0.00	0.00	0.00		0.00	USD	1.0000000	2,658.18	6/30/2017	
2nyscm10	Income	000009	ENTERPRISE FINANCIAL SERVICES	1744.27	0.00	1,744.27	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/30/2017	52681
1129			EFSC	Div Accrued for EFSC		1,744.27	0.00	0.00	0.00		0.00	USD	1.0000000	1,744.27	6/30/2017	
2nyscm10	Income	000009	HUDSON PACIFIC PROPERTIES, INC.	5062	0.00	5,062.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/30/2017	52758
1129			HPP	Div Accrued for HPP		5,062.00	0.00	0.00	0.00		0.00	USD	1.0000000	5,062.00	6/30/2017	
2nyscm10	Income	000009	NATIONAL STORAGE AFFILIATES TRUST	7248.02	0.00	7,248.02	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/30/2017	52818
1129			NSA	Div Accrued for NSA		7,248.02	0.00	0.00	0.00		0.00	USD	1.0000000	7,248.02	6/30/2017	
2nyscm10	Income	000009	TRICO BANCSHARES	3856.28	0.00	3,856.28	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/30/2017	52940
1129			TCBK	Div Accrued for TCBK		3,856.28	0.00	0.00	0.00		0.00	USD	1.0000000	3,856.28	6/30/2017	
2nyscm10	Sell	CLNS		24020	14.43	346,353.63	553,176.36	PEN	0.010000	240.20	0.00	USD	1.0000000	000009	6/26/2017	51747
1129						346,353.63	553,176.36	7.56	240.20		0.00	USD	1.0000000	346,353.63	6/29/2017	
2nyscm10	Sell	SAIC		4351	76.718	333,748.79	225,158.16	PEN	0.010000	43.51	0.00	USD	1.0000000	000009	6/6/2017	48711
1129						333,748.79	225,158.16	7.28	43.51		0.00	USD	1.0000000	333,748.79	6/9/2017	
2nyscm10	Sell	SAIC		7237	75.941	549,498.50	346,013.14	PEN	0.010000	72.37	0.00	USD	1.0000000	000009	6/7/2017	49003
1129						549,498.50	346,013.14	11.98	72.37		0.00	USD	1.0000000	549,498.50	6/12/2017	
2nyscm10	Sell	SUI		3405	89.629	305,146.73	230,596.47	PEN	0.010000	34.05	0.00	USD	1.0000000	000009	6/26/2017	51751
1129						305,146.73	230,596.47	6.65	34.05		0.00	USD	1.0000000	305,146.73	6/29/2017	
2nyscm10	Sell	SUI		5144	87.719	451,164.23	348,351.59	PEN	0.010000	51.44	0.00	USD	1.0000000	000009	6/28/2017	52381
1129						451,164.23	348,351.59	9.84	51.44		0.00	USD	1.0000000	451,164.23	7/3/2017	
2nyscm10	Sell	SUI		54	87.148	4,705.34	3,655.34	PEN	0.010000	0.54	0.00	USD	1.0000000	000009	6/29/2017	53025
1129				Correction from DTC Station		4,705.34	3,655.34	0.11	0.54		0.00	USD	1.0000000	4,705.34	7/5/2017	
2nyscm10	Sell	TCBK		261	34.639	9,037.97	6,464.94	SANDLER	0.010000	2.61	0.00	USD	1.0000000	000009	6/22/2017	51211
1129						9,037.97	6,464.94	0.20	2.61		0.00	USD	1.0000000	9,037.97	6/27/2017	
2nyscm10	Sell	TCBK		1506	34.42	51,820.02	37,303.47	SANDLER	0.010000	15.06	0.00	USD	1.0000000	000009	6/23/2017	51594
1129						51,820.02	37,303.47	1.14	15.06		0.00	USD	1.0000000	51,820.02	6/28/2017	

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FROM Trade Date 05/31/2017 TO 06/30/2017

						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	TCBK		1375	34.454	47,359.74	34,058.61	SANDLER	0.010000	13.75	0.00	USD	1.0000000	000009	6/26/2017	51752
1129						47,359.74	34,058.61	1.04	13.75		0.00	USD	1.0000000	47,359.74	6/29/2017	
2nyscm10	Sell	TCBK		2073	34.68	71,870.17	51,348.01	SANDLER	0.010000	20.73	0.00	USD	1.0000000	000009	6/27/2017	52010
1129						71,870.17	51,348.01	1.57	20.73		0.00	USD	1.0000000	71,870.17	6/30/2017	
2nyscm10	Sell	TCBK		2086	34.967	72,917.66	51,365.38	SANDLER	0.010000	20.86	0.00	USD	1.0000000	000009	6/28/2017	52382
1129						72,917.66	51,365.38	1.60	20.86		0.00	USD	1.0000000	72,917.66	7/3/2017	
2nyscm10	Sell	TCBK		1225	35.477	43,446.07	29,813.80	SANDLER	0.010000	12.25	0.00	USD	1.0000000	000009	6/29/2017	53026
1129				Correction from DTC Station		43,446.07	29,813.80	1.01	12.25		0.00	USD	1.0000000	43,446.07	7/5/2017	
2nyscm10	Sell	TCBK		1108	35.327	39,130.33	26,966.28	SANDLER	0.010000	11.08	0.00	USD	1.0000000	000009	6/30/2017	53493
1129				Correction from DTC Station		39,130.33	26,966.28	0.91	11.08		0.00	USD	1.0000000	39,130.33	7/6/2017	
2nyscm10	Sell	TOWR		4840	23.378	113,096.71	115,725.99	SEAPORT	0.010000	48.40	0.00	USD	1.0000000	000009	6/6/2017	48712
1129						113,096.71	115,725.99	2.47	48.40		0.00	USD	1.0000000	113,096.71	6/9/2017	
2nyscm10	Sell	TOWR		4996	23.202	115,866.70	117,343.60	SEAPORT	0.010000	49.96	0.00	USD	1.0000000	000009	6/7/2017	49004
1129						115,866.70	117,343.60	2.53	49.96		0.00	USD	1.0000000	115,866.70	6/12/2017	

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Global Portfolio Group - 2SCV, As of: 06/30/2017

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	67,704,569.97	56,867,524.95	82,113.47
000009	PRINCIPAL CASH	000009	Liquid Assets		554,291.30		0.00
AAWW	ATLAS AIR WORLDWIDE HOLDINGS, INC.	049164205	Industrials	6,801	354,672.15	349,832.56	0.00
ABM	ABM INDS INC	000957100	Industrials	9,109	378,205.68	293,688.42	0.00
AKR	ACADIA REALTY TRUST	004239109	Real Estate	21,095	586,441.00	729,946.06	5,484.70
ASGN	ON ASSIGNMENT INC	682159108	Industrials	7,342	397,569.30	280,313.90	0.00
ASTE	ASTEC INDS INC	046224101	Industrials	10,984	609,721.84	473,100.31	0.00
BANR	BANNER CORP	06652V208	Financials	19,847	1,131,675.94	898,914.23	0.00
BAS	BASIC ENERGY SERVICES, INC.	06985P209	Energy	10,494	261,300.60	347,660.61	0.00
BGC	GENERAL CABLE CORPORATION	369300108	Industrials	19,037	311,254.95	333,398.54	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	7,021	473,706.87	338,049.73	0.00
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	17,278	916,943.46	568,514.39	0.00
BMTC	BRYN MAWR BK CORP	117665109	Financials	18,969	806,182.50	586,450.65	0.00
BPFH	BOSTON PRIVATE FINANCIAL HOLDINGS	101119105	Financials	20,424	313,508.40	340,651.40	0.00
BRKS	BROOKS AUTOMATION, INC.	114340102	Info. Technology	15,393	333,874.17	337,399.74	0.00
CACI	CACI INTERNATIONAL INC CLASS A	127190304	Info. Technology	5,429	678,896.45	678,915.81	0.00
CASS	CASS INFORMATION SYSTEMS	14808P109	Info. Technology	4,564	299,580.96	316,892.88	0.00
CBZ	CBIZ INC	124805102	Industrials	59,608	894,120.00	537,198.92	0.00
CLDT	CHATHAM LODGING TRUST	16208T102	Real Estate	16,296	327,386.64	345,713.02	1,792.56
CLNS	COLONY NORTHSTA	19625W104	Real Estate	46,025	648,492.25	545,226.71	12,426.75
CNDT	CONDUENT INC	206787103	Info. Technology	22,619	360,546.86	379,442.88	0.00
CNO	CNO FINANCIAL INC	12621E103	Financials	64,044	1,337,238.72	1,111,906.31	0.00
COR	CORESITE REALTY CORP	21870Q105	Real Estate	11,326	1,172,580.78	546,178.38	10,193.40

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Global Portfolio Group - 2SCV, As of: 06/30/2017

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
COWN	COWEN GROUP, INC. CLASS A	223622606	Financials	21,983	357,223.75	352,065.60	0.00
CPE	CALLON PETE CO DEL	13123X102	Energy	47,023	498,914.03	369,117.75	0.00
CPK	CHESAPEAKE UTILITIES CORP.	165303108	Utilities	9,750	730,762.50	474,698.19	3,168.75
CPN	CALPINE	131347304	Utilities	27,503	372,115.59	316,339.51	0.00
CRZO	CARRIZO OIL & GAS	144577103	Energy	13,861	241,458.62	451,575.58	0.00
CSFL	CENTERSTATE BANKS INC	15201P109	Financials	44,303	1,101,372.58	634,226.77	0.00
CY	CYPRESS SEMICONDUCTOR	232806109	Info. Technology	60,020	819,273.00	801,308.55	6,602.20
DLX	DELUXE CORP	248019101	Industrials	12,950	896,399.00	837,517.30	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	15,857	646,965.60	698,457.12	0.00
EME	EMCOR GROUP INC	29084Q100	Industrials	8,195	535,789.10	439,804.19	0.00
ESL	ESTERLINE TECHNOLOGIES	297425100	Industrials	7,879	746,929.20	836,078.56	0.00
ETM	ENTERCOM COMM CORP CL A	293639100	Cons. Discretionary	36,329	376,005.15	424,665.63	0.00
EVHC	ENVISION HEALTHCARE	29414D100	Health Care	6,607	414,060.69	435,880.61	0.00
FAF	FIRST AMERICAN FINANCIAL	31847R102	Financials	16,596	741,675.24	690,528.29	0.00
FGL	FIDELITY & GUAR	315785105	Financials	12,143	377,040.15	338,901.42	0.00
FIBK	FIRST INTERSTATE BANCSYSTEM	32055Y201	Financials	18,064	671,980.80	724,033.53	0.00
FNB	FNB CORP	302520101	Financials	75,941	1,075,324.56	625,647.14	0.00
FOE	FERRO CORP	315405100	Materials	40,328	737,599.12	549,577.65	0.00
FSB	FRANKLIN FINANCIAL NETWORK, INC.	35352P104	Financials	25,225	1,040,531.25	992,687.42	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	9,796	500,673.56	517,906.99	0.00
GBNK	GUARANTY BANCORP	40075T607	Financials	15,628	425,081.60	324,387.41	0.00
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	34,065	849,921.75	687,477.69	0.00
GNBC	GREEN BANCORP, INC.	39260X100	Financials	39,483	765,970.20	690,176.82	0.00
HFWA	HERITAGE FINANCIAL CORP	42722X106	Financials	12,915	342,247.50	212,166.32	0.00

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Global Portfolio Group - 2SCV, As of: 06/30/2017

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
HOPE	HOPE BANCORP, INC.	43940T109	Financials	35,669	665,226.85	670,128.58	0.00
HPP	HUDSON PACIFIC PROPERTIES, INC.	444097109	Real Estate	20,248	692,279.12	656,126.26	0.00
HTBK	HERITAGE COMMERCE CORP	426927109	Financials	32,256	444,487.68	289,187.09	0.00
HTLF	HEARTLAND FINL USA INC	42234Q102	Financials	6,875	323,812.50	234,149.96	0.00
IBKC	IBERIABANK CORP	450828108	Financials	13,843	1,128,204.50	869,078.20	4,983.48
IDA	IDACORP INC	451107106	Utilities	7,874	672,045.90	555,468.68	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	67,752	668,712.24	656,103.76	2,946.18
KAI	KADANT INC	48282T104	Industrials	10,924	821,484.80	583,464.49	0.00
KALU	KAISER ALUMINUM CORP	483007704	Materials	5,584	494,295.68	427,159.26	0.00
KS	KAPSTONE PAPER & PACKAGING CORP	48562P103	Materials	21,785	449,424.55	265,312.98	2,178.50
LNCE	SNYDERS LANCE INC	833551104	Consumer Staples	13,574	469,931.88	514,874.01	0.00
LTXB	LEGACYTEXAS FINANCIAL GROUP, INC.	52471Y106	Financials	15,729	599,746.77	592,199.54	0.00
MDP	MEREDITH CORP	589433101	Cons. Discretionary	10,332	614,237.40	565,003.30	0.00
MKSI	MKS INSTRUMENT INC	55306N104	Info. Technology	12,156	818,098.80	578,380.08	0.00
MOD	MODINE MANUFACTURING CO	607828100	Cons. Discretionary	50,586	837,198.30	760,802.82	0.00
MTRN	MATERION CORP	576690101	Materials	17,582	657,566.80	658,005.23	0.00
MYRG	MYR GROUP INC	55405W104	Industrials	13,757	426,742.14	400,721.88	0.00
NCR	NCR CORP NEW	62886E108	Info. Technology	31,582	1,289,808.88	794,987.16	0.00
NRE	NORTHSTAR RLTY EUROPE CORP	66706L101	Real Estate	26,274	333,154.32	335,137.89	0.00
NSA	NATIONAL STORAGE AFFILIATES TRUST	637870106	Real Estate	27,877	644,237.47	471,773.19	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Cons. Discretionary	10,103	604,159.40	662,064.84	0.00
ODP	OFFICE DEPOT INC	676220106	Cons. Discretionary	165,010	930,656.40	584,710.77	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	12,559	308,825.81	354,806.82	0.00

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Global Portfolio Group - 2SCV, As of: 06/30/2017

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
PAG	PENSKE AUTOMOTIVE GROUP, INC.	70959W103	Cons. Discretionary	7,589	333,232.99	335,416.35	0.00
PDCE	PDC ENERGY	69327R101	Energy	11,207	483,133.77	575,489.85	0.00
PFBC	PREFERRED BANK	740367404	Financials	10,513	562,130.11	568,754.65	0.00
PGNX	PROGENICS PHARMA INC	743187106	Health Care	95,728	649,993.12	572,348.23	0.00
PLAB	PHOTRONICS INC	719405102	Info. Technology	29,288	275,307.20	296,256.20	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	6,245	328,299.65	255,871.94	0.00
PMC	PHARMERICA	71714F104	Health Care	17,854	468,667.50	526,098.31	0.00
POR	PORTLAND GENERAL	736508847	Utilities	10,375	474,033.75	372,804.88	3,527.50
PPBI	PACIFIC PREMIER BANCORP	69478X105	Financials	32,311	1,192,275.90	745,002.61	0.00
PRGS	PROGRESS SOFTWARE CORP	743312100	Info. Technology	11,897	367,498.33	318,123.40	0.00
PRI	PRIMERICA	74164M108	Financials	6,048	458,136.00	339,733.70	0.00
PRXL	PAREXEL INTL CORP	699462107	Health Care	4,515	392,398.65	311,001.42	0.00
REI	RING ENERGY, INC.	76680V108	Energy	77,528	1,007,864.00	706,737.56	0.00
REN	RESOLUTE ENERGY CORP	76116A306	Energy	8,073	240,333.21	341,104.44	0.00
REXR	REXFORD INDUSTRIAL REALTY	76169C100	Real Estate	29,943	821,635.92	498,172.10	4,341.73
ROCK	GIBRALTAR INDS INC	374689107	Industrials	20,370	726,190.50	467,704.71	0.00
RRGB	Red Robin Gourmet Burgers, Inc.	75689M101	Cons. Discretionary	6,188	403,767.00	349,095.44	0.00
SBGI	SINCLAIR BROADCAST GRP CL A	829226109	Cons. Discretionary	24,817	816,479.30	743,101.31	0.00
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	13,769	331,832.90	317,910.65	0.00
SF	STIFEL FINANCIAL CORP	860630102	Financials	6,533	300,387.34	340,856.66	0.00
SFR	COLONY STARWOOD HOMES	19625X102	Real Estate	9,907	339,909.17	335,750.21	0.00
SIGI	SELECTIVE INS GROUP	816300107	Financials	14,545	727,977.25	523,718.63	0.00
SIMO	SILICON MOTION TECHNOLOGY CORP	82706C108	Info. Technology	9,880	476,512.40	263,657.69	0.00
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	17,790	607,884.30	559,590.34	4,847.78

Portfolio Holdings

Back Office

Global Portfolio Group - 2SCV, As of: 06/30/2017

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
SKYW	SKYWEST INC	830879102	Industrials	30,489	1,070,163.90	520,456.92	2,439.12
SNV	SYNOVUS FINL CORP	87161C501	Financials	22,498	995,311.52	658,218.29	3,374.70
SPN	SUPERIOR ENERGY SERVICES	868157108	Energy	38,818	404,871.74	719,619.31	0.00
SR	SPIRE, INC	84857L101	Utilities	7,574	528,286.50	382,019.96	3,976.35
SRG	SERITAGE GROWTH PROPERTIES	81752R100	Real Estate	6,172	258,915.40	287,618.50	1,543.00
STBZ	STATE BANK & TRUST	856190103	Financials	29,830	808,989.60	622,459.63	0.00
SUI	SUN COMMUNITIES INC	866674104	Real Estate	0	0.00	0.00	3,482.66
SXT	SENSIENT TECH CORP	81725T100	Materials	8,133	654,950.49	528,066.74	0.00
TCBK	TRICO BANCSHARES	896095106	Financials	13,050	458,707.50	317,322.70	0.00
TKR	TIMKEN CO	887389104	Industrials	17,616	814,740.00	698,815.25	0.00
TMST	TIMKEN STEEL	887399103	Materials	24,093	370,309.41	309,518.85	0.00
TOWR	TOWER INTERNATIONAL, INC	891826109	Cons. Discretionary	15,306	343,619.70	353,445.49	0.00
TTEK	TETRA TECH INC NEW	88162G103	Industrials	15,964	730,353.00	401,373.63	0.00
UCBI	UNITED CMNTY BKS GA CAP STK	90984P303	Financials	44,859	1,247,080.20	836,247.36	4,037.31
USNA	USANA HEALTH SCIENCES	90328M107	Consumer Staples	8,158	522,927.80	550,813.78	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	12,838	522,506.60	771,006.74	0.00
WEB	WEB.COM GROUP INC	94733A104	Info. Technology	21,436	542,330.80	492,823.07	0.00
WTFC	WINTRUST FINL CORP	97650W108	Financials	12,805	978,814.20	615,680.99	0.00
WWW	WOLVERINE WORLD WIDE, INC.	978097103	Cons. Discretionary	12,780	357,967.80	339,156.88	766.80