

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 06/30/2017 to 07/31/2017

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 07/31/2017
Total Portfolio	1.15	1.15	1.47	16.52	9.88									7.49	1.15
Total Equities	1.16	1.16	1.41											1.41	1.16
Total Cash	0.12	0.12	3.11											3.11	0.12
Russell 2000 Value	0.63	0.63	1.18	19.21	12.19	9.50	9.17	13.76	11.51	12.49	13.41	9.00	6.94	9.03	0.63

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 06/30/2017 to 07/31/2017

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 07/31/2017
Total Portfolio	1.15	1.15	1.34	16.07	9.51									7.12	1.15
Total Equities	1.16	1.16	1.41											1.41	1.16
Total Cash	0.12	0.12	3.11											3.11	0.12
Russell 2000 Value	0.63	0.63	1.18	19.21	12.19	9.50	9.17	13.76	11.51	12.49	13.41	9.00	6.94	9.03	0.63

Transactions Listing

8/8/2017

FROM Trade Date 06/30/2017 TO 07/31/2017

						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	AAWW		1532	57.488	88,087.55	0.00	SEAPORT	0.010000	15.32	0.00	USD	1.0000000	000009	7/11/2017	55165
1129						88,087.55	0.00	0.00	15.32		0.00	USD	1.0000000	88,087.55	7/14/2017	
2nyscm10	Buy	AAWW		3677	58.206	214,058.76	0.00	SEAPORT	0.010000	36.77	0.00	USD	1.0000000	000009	7/12/2017	55852
1129						214,058.76	0.00	0.00	36.77		0.00	USD	1.0000000	214,058.76	7/17/2017	
2nyscm10	Buy	BABY		3169	37.951	120,297.78	0.00	RAJA	0.010000	31.69	0.00	USD	1.0000000	000009	7/18/2017	57288
1129						120,297.78	0.00	0.00	31.69		0.00	USD	1.0000000	120,297.78	7/21/2017	
2nyscm10	Buy	BABY		2645	38.616	102,165.24	0.00	RAJA	0.010000	26.45	0.00	USD	1.0000000	000009	7/19/2017	57874
1129						102,165.24	0.00	0.00	26.45		0.00	USD	1.0000000	102,165.24	7/24/2017	
2nyscm10	Buy	BABY		1444	38.949	56,257.37	0.00	RAJA	0.010000	14.44	0.00	USD	1.0000000	000009	7/20/2017	59894
1129						56,257.37	0.00	0.00	14.44		0.00	USD	1.0000000	56,257.37	7/25/2017	
2nyscm10	Buy	BABY		1825	39.009	71,208.95	0.00	RAJA	0.010000	18.25	0.00	USD	1.0000000	000009	7/21/2017	60002
1129						71,208.95	0.00	0.00	18.25		0.00	USD	1.0000000	71,208.95	7/26/2017	
2nyscm10	Buy	BRKS		2987	24.232	72,409.36	0.00	TMC	0.010000	29.87	0.00	USD	1.0000000	000009	7/11/2017	55166
1129						72,409.36	0.00	0.00	29.87		0.00	USD	1.0000000	72,409.36	7/14/2017	
2nyscm10	Buy	BRKS		3017	24.661	74,430.90	0.00	TMC	0.010000	30.17	0.00	USD	1.0000000	000009	7/12/2017	55853
1129						74,430.90	0.00	0.00	30.17		0.00	USD	1.0000000	74,430.90	7/17/2017	
2nyscm10	Buy	CPN		11145	13.256	147,845.11	0.00	LOOP	0.010000	111.45	0.00	USD	1.0000000	000009	7/11/2017	55167
1129						147,845.11	0.00	0.00	111.45		0.00	USD	1.0000000	147,845.11	7/14/2017	
2nyscm10	Buy	HYH		3745	39.003	146,102.56	0.00	RAJA	0.010000	37.45	0.00	USD	1.0000000	000009	7/7/2017	54517
1129						146,102.56	0.00	0.00	37.45		0.00	USD	1.0000000	146,102.56	7/12/2017	
2nyscm10	Buy	HYH		2335	39.113	91,351.27	0.00	RAJA	0.010000	23.35	0.00	USD	1.0000000	000009	7/10/2017	54759
1129						91,351.27	0.00	0.00	23.35		0.00	USD	1.0000000	91,351.27	7/13/2017	
2nyscm10	Buy	HYH		2668	39.04	104,186.20	0.00	RAJA	0.010000	26.68	0.00	USD	1.0000000	000009	7/11/2017	55168
1129						104,186.20	0.00	0.00	26.68		0.00	USD	1.0000000	104,186.20	7/14/2017	
2nyscm10	Buy	KND		6670	11.803	78,789.38	0.00	RAJA	0.010000	66.70	0.00	USD	1.0000000	000009	7/3/2017	53491
1129						78,789.38	0.00	0.00	66.70		0.00	USD	1.0000000	78,789.38	7/7/2017	
2nyscm10	Buy	KND		15725	11.442	180,088.99	0.00	RAJA	0.010000	157.25	0.00	USD	1.0000000	000009	7/5/2017	53842
1129						180,088.99	0.00	0.00	157.25		0.00	USD	1.0000000	180,088.99	7/10/2017	
2nyscm10	Buy	KND		6669	11.046	73,730.46	0.00	RAJA	0.010000	66.69	0.00	USD	1.0000000	000009	7/6/2017	54247
1129						73,730.46	0.00	0.00	66.69		0.00	USD	1.0000000	73,730.46	7/11/2017	
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	LTXB	651	38.868	25,309.25	0.00	SANDLER	0.010000	6.51	0.00	USD	1.0000000	000009	7/3/2017	53492
1129					25,309.25	0.00	0.00	6.51		0.00	USD	1.0000000	25,309.25	7/7/2017	
2nyscm10	Buy	LTXB	326	38.92	12,691.28	0.00	SANDLER	0.010000	3.26	0.00	USD	1.0000000	000009	7/5/2017	53843
1129					12,691.28	0.00	0.00	3.26		0.00	USD	1.0000000	12,691.28	7/10/2017	
2nyscm10	Buy	LTXB	807	38.344	30,951.44	0.00	SANDLER	0.010000	8.07	0.00	USD	1.0000000	000009	7/6/2017	54248
1129					30,951.44	0.00	0.00	8.07		0.00	USD	1.0000000	30,951.44	7/11/2017	
2nyscm10	Buy	REI	7734	12.50	96,675.00	0.00	SEAPORT	0.000000	0.00	0.00	USD	1.0000000	000009	7/18/2017	57289
1129					96,675.00	0.00	0.00	0.00		0.00	USD	1.0000000	96,675.00	7/21/2017	
2nyscm10	Buy	TBK	733	27.50	20,157.50	0.00	SANDLER	0.000000	0.00	0.00	USD	1.0000000	000009	7/27/2017	61058
1129					20,157.50	0.00	0.00	0.00		0.00	USD	1.0000000	20,157.50	8/1/2017	
2nyscm10	Buy	TBK	7691	27.919	214,799.63	0.00	SANDLER	0.010000	76.91	0.00	USD	1.0000000	000009	7/27/2017	61059
1129					214,799.63	0.00	0.00	76.91		0.00	USD	1.0000000	214,799.63	8/1/2017	
2nyscm10	Buy	TBK	2324	28.143	65,427.11	0.00	SANDLER	0.010000	23.24	0.00	USD	1.0000000	000009	7/28/2017	61330
1129					65,427.11	0.00	0.00	23.24		0.00	USD	1.0000000	65,427.11	8/2/2017	
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			25,787.97	0.00	0.00	0.00		0.00	USD	1.0000000	25,787.97	6/30/2017	
2nyscm10	Distribution	000009	3374.7	1.00	3,374.70	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/3/2017	53741
1129		INTERFUND TRANSFERS			3,374.70	0.00	0.00	0.00		0.00	USD	1.0000000	3,374.70	7/3/2017	
2nyscm10	Distribution	000009	16030.19	1.00	16,030.19	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/5/2017	54130
1129		INTERFUND TRANSFERS			16,030.19	0.00	0.00	0.00		0.00	USD	1.0000000	16,030.19	7/5/2017	
2nyscm10	Distribution	000009	2439.12	1.00	2,439.12	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/7/2017	54694
1129		INTERFUND TRANSFERS			2,439.12	0.00	0.00	0.00		0.00	USD	1.0000000	2,439.12	7/7/2017	
2nyscm10	Distribution	000009	2178.5	1.00	2,178.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/12/2017	55960
1129		INTERFUND TRANSFERS			2,178.50	0.00	0.00	0.00		0.00	USD	1.0000000	2,178.50	7/12/2017	
2nyscm10	Distribution	000009	1543	1.00	1,543.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/13/2017	56315
1129		INTERFUND TRANSFERS			1,543.00	0.00	0.00	0.00		0.00	USD	1.0000000	1,543.00	7/13/2017	
2nyscm10	Distribution	000009	5484.7	1.00	5,484.70	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/14/2017	56979
1129		INTERFUND TRANSFERS			5,484.70	0.00	0.00	0.00		0.00	USD	1.0000000	5,484.70	7/14/2017	
2nyscm10	Distribution	000009	36918.23	1.00	36,918.23	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/17/2017	57141
1129		INTERFUND TRANSFERS			36,918.23	0.00	0.00	0.00		0.00	USD	1.0000000	36,918.23	7/17/2017	
2nyscm10	Distribution	000009	24808.75	1.00	24,808.75	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/18/2017	57401
1129		INTERFUND TRANSFERS			24,808.75	0.00	0.00	0.00		0.00	USD	1.0000000	24,808.75	7/18/2017	
2nyscm10	Distribution	000009	6602.2	1.00	6,602.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/20/2017	59957
1129		INTERFUND TRANSFERS			6,602.20	0.00	0.00	0.00		0.00	USD	1.0000000	6,602.20	7/20/2017	
2nyscm10	Distribution	000009	2102.6	1.00	2,102.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/21/2017	60024
1129		INTERFUND TRANSFERS			2,102.60	0.00	0.00	0.00		0.00	USD	1.0000000	2,102.60	7/21/2017	
2nyscm10	Distribution	000009	7431.64	1.00	7,431.64	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/28/2017	61493

1129				INTERFUND TRANSFERS		7,431.64	0.00	0.00	0.00		0.00	USD	1.0000000	7,431.64	7/28/2017	
2nyscm10	Income	000009	GENERAL CABLE CORPORATION	3426.66	0.00	3,426.66	0.00	{NONE}	0.0000000	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}	0.0000000	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	
2nyscm10	Income	000009	CENTERSTATE BANKS INC	2658.18	0.00	2,658.18	0.00	{NONE}	0.0000000	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}	0.0000000	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}	0.0000000	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}	0.0000000	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}	0.0000000	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	Income	000009	SYNOVUS FINL CORP	3374.7	0.00	3,374.70	0.00	{NONE}	0.0000000	0.00	0.00	USD	1.0000000	000009	7/3/2017	53238
1129			SNV	Div Accrued for SNV		3,374.70	0.00	0.00	0.00		0.00	USD	1.0000000	3,374.70	7/3/2017	
2nyscm10	Income	000009	CHESAPEAKE UTILITIES CORP.	3168.75	0.00	3,168.75	0.00	{NONE}	0.0000000	0.00	0.00	USD	1.0000000	000009	7/5/2017	53551
1129			CPK	Div Accrued for CPK		3,168.75	0.00	0.00	0.00		0.00	USD	1.0000000	3,168.75	7/5/2017	
2nyscm10	Income	000009	SOUTH JERSEY INDS INC	4847.78	0.00	4,847.78	0.00	{NONE}	0.0000000	0.00	0.00	USD	1.0000000	000009	7/5/2017	53571
1129			SJI	Div Accrued for SJI		4,847.78	0.00	0.00	0.00		0.00	USD	1.0000000	4,847.78	7/5/2017	
2nyscm10	Income	000009	SPIRE, INC	3976.35	0.00	3,976.35	0.00	{NONE}	0.0000000	0.00	0.00	USD	1.0000000	000009	7/5/2017	53591
1129			SR	Div Accrued for SR		3,976.35	0.00	0.00	0.00		0.00	USD	1.0000000	3,976.35	7/5/2017	
2nyscm10	Income	000009	UNITED CMNTY BKS GA CAP STK	4037.31	0.00	4,037.31	0.00	{NONE}	0.0000000	0.00	0.00	USD	1.0000000	000009	7/5/2017	53628
1129			UCBI	Div Accrued for UCBI		4,037.31	0.00	0.00	0.00		0.00	USD	1.0000000	4,037.31	7/5/2017	
2nyscm10	Income	000009		1012.67	1.00	1,012.67	0.00	{NONE}	0.0000000	0.00	0.00	USD	1.0000000	000009	7/3/2017	53742
1129				CASH CREDIT FOR		1,012.67	0.00	0.00	0.00		0.00	USD	1.0000000	1,012.67	7/3/2017	
2nyscm10	Income	000009	SKYWEST INC	2439.12	0.00	2,439.12	0.00	{NONE}	0.0000000	0.00	0.00	USD	1.0000000	000009	7/7/2017	54297
1129			SKYW	Div Accrued for SKYW		2,439.12	0.00	0.00	0.00		0.00	USD	1.0000000	2,439.12	7/7/2017	

2nyscm10	Income	000009	KAPSTONE PAPER & PACKAGING CORP	2178.5	0.00	2,178.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/12/2017	55360
1129			KS	Div Accrued for KS		2,178.50	0.00	0.00	0.00		0.00	USD	1.0000000	2,178.50	7/12/2017	
2nyscm10	Income	000009	SERITAGE GROWTH PROPERTIES	1543	0.00	1,543.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/13/2017	55937
1129			SRG	Div Accrued for SRG		1,543.00	0.00	0.00	0.00		0.00	USD	1.0000000	1,543.00	7/13/2017	
2nyscm10	Income	000009	ACADIA REALTY TRUST	5484.7	0.00	5,484.70	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/14/2017	56099
1129			AKR	Div Accrued for AKR		5,484.70	0.00	0.00	0.00		0.00	USD	1.0000000	5,484.70	7/14/2017	
2nyscm10	Income	000009	PORTLAND GENERAL	3527.5	0.00	3,527.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/17/2017	56781
1129			POR	Div Accrued for POR		3,527.50	0.00	0.00	0.00		0.00	USD	1.0000000	3,527.50	7/17/2017	
2nyscm10	Income	000009	BANNER CORP	19847	0.00	19,847.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/18/2017	57098
1129			BANR	Div Accrued for BANR		19,847.00	0.00	0.00	0.00		0.00	USD	1.0000000	19,847.00	7/18/2017	
2nyscm10	Income	000009	COLONY NORTHSTA	12426.75	0.00	12,426.75	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/17/2017	58276
1129			CLNS	Div Accrued for CLNS		12,426.75	0.00	0.00	0.00		0.00	USD	1.0000000	12,426.75	7/17/2017	
2nyscm10	Income	000009	CORESITE REALTY CORP	10193.4	0.00	10,193.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/17/2017	58323
1129			COR	Div Accrued for COR		10,193.40	0.00	0.00	0.00		0.00	USD	1.0000000	10,193.40	7/17/2017	
2nyscm10	Income	000009	INDEPENDENCE REALTY TRUST, INC.	2946.18	0.00	2,946.18	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/17/2017	58713
1129			IRT	Div Accrued for IRT		2,946.18	0.00	0.00	0.00		0.00	USD	1.0000000	2,946.18	7/17/2017	
2nyscm10	Income	000009	CYPRESS SEMICONDUCTOR	6602.2	0.00	6,602.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/20/2017	58791
1129			CY	Div Accrued for CY		6,602.20	0.00	0.00	0.00		0.00	USD	1.0000000	6,602.20	7/20/2017	
2nyscm10	Income	000009	REXFORD INDUSTRIAL REALTY	4341.74	0.00	4,341.74	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/17/2017	59173
1129			REXR	Div Accrued for REXR		4,341.74	0.00	0.00	0.00		0.00	USD	1.0000000	4,341.74	7/17/2017	
2nyscm10	Income	000009	SUN COMMUNITIES INC	3482.66	0.00	3,482.66	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/17/2017	59544
1129			SUI	Div Accrued for SUI		3,482.66	0.00	0.00	0.00		0.00	USD	1.0000000	3,482.66	7/17/2017	
2nyscm10	Income	000009	BANNER CORP	4961.75	0.00	4,961.75	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/18/2017	59638
1129			BANR	Div Accrued for BANR		4,961.75	0.00	0.00	0.00		0.00	USD	1.0000000	4,961.75	7/18/2017	
2nyscm10	Income	000009	PREFERRED BANK	2102.6	0.00	2,102.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/21/2017	59945
1129			PFBC	Div Accrued for PFBC		2,102.60	0.00	0.00	0.00		0.00	USD	1.0000000	2,102.60	7/21/2017	
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	7/28/2017	61133
1129			CLDT	Div Accrued for CLDT		1,792.56	0.00	0.00	0.00		0.00	USD	1.0000000	1,792.56	7/28/2017	

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	7/28/2017	61165
1129			EME	Div Accrued for EME		655.60	0.00	0.00	0.00		0.00	USD	1.0000000	655.60	7/28/2017	
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	7/28/2017	61194
1129			IBKC	Div Accrued for IBKC		4,983.48	0.00	0.00	0.00		0.00	USD	1.0000000	4,983.48	7/28/2017	
2nyscm10	Sell	DLX		1710	69.261	118,415.62	114,286.82	SEAPORT	0.010000	17.10	0.00	USD	1.0000000	000009	7/3/2017	53840
1129				Correction from DTC Station		118,415.62	114,286.82	2.74	17.10		0.00	USD	1.0000000	118,415.62	7/7/2017	
2nyscm10	Sell	DLX		3903	68.338	266,677.63	253,137.88	SEAPORT	0.010000	39.03	0.00	USD	1.0000000	000009	7/5/2017	54164
1129				Correction from DTC Station		266,677.63	253,137.88	6.16	39.03		0.00	USD	1.0000000	266,677.63	7/10/2017	
2nyscm10	Sell	EVHC		4525	58.124	262,960.68	299,625.20	LOOP	0.010000	45.25	0.00	USD	1.0000000	000009	7/26/2017	60331
1129						262,960.68	299,625.20	6.08	45.25		0.00	USD	1.0000000	262,960.68	7/31/2017	
2nyscm10	Sell	EVHC		2082	57.172	119,009.37	136,255.41	LOOP	0.010000	20.82	0.00	USD	1.0000000	000009	7/27/2017	61056
1129						119,009.37	136,255.41	2.75	20.82		0.00	USD	1.0000000	119,009.37	8/1/2017	
2nyscm10	Sell	SIMO		3569	43.08	153,714.71	95,242.34	PEN	0.010000	35.69	0.00	USD	1.0000000	000009	7/11/2017	55169
1129						153,714.71	95,242.34	3.55	35.69		0.00	USD	1.0000000	153,714.71	7/14/2017	
2nyscm10	Sell	SIMO		6311	42.314	266,973.11	168,415.35	PEN	0.010000	63.11	0.00	USD	1.0000000	000009	7/12/2017	55854
1129						266,973.11	168,415.35	6.17	63.11		0.00	USD	1.0000000	266,973.11	7/17/2017	
2nyscm10	Sell	SKYW		729	36.44	26,556.63	21,426.91	TMC	0.010000	7.29	0.00	USD	1.0000000	000009	7/11/2017	55170
1129						26,556.63	21,426.91	0.62	7.29		0.00	USD	1.0000000	26,556.63	7/14/2017	
2nyscm10	Sell	SKYW		7378	36.916	272,283.95	150,036.94	TMC	0.010000	73.78	0.00	USD	1.0000000	000009	7/12/2017	55855
1129						272,283.95	150,036.94	6.30	73.78		0.00	USD	1.0000000	272,283.95	7/17/2017	
2nyscm10	Sell	SKYW		1914	36.793	70,401.80	30,120.04	TMC	0.010000	19.14	0.00	USD	1.0000000	000009	7/13/2017	56045
1129						70,401.80	30,120.04	1.63	19.14		0.00	USD	1.0000000	70,401.80	7/18/2017	
2nyscm10	Sell	SKYW		1912	36.625	70,006.45	30,043.32	TMC	0.010000	19.12	0.00	USD	1.0000000	000009	7/14/2017	56357
1129						70,006.45	30,043.32	1.62	19.12		0.00	USD	1.0000000	70,006.45	7/19/2017	
2nyscm10	Sell	SNV		4985	43.53	216,941.68	162,687.95	TMC	0.010000	49.85	0.00	USD	1.0000000	000009	7/27/2017	61057
1129						216,941.68	162,687.95	5.02	49.85		0.00	USD	1.0000000	216,941.68	8/1/2017	
2nyscm10	Sell	SNV		908	43.034	39,064.79	25,691.86	TMC	0.010000	9.08	0.00	USD	1.0000000	000009	7/28/2017	61329
1129						39,064.79	25,691.86	0.91	9.08		0.00	USD	1.0000000	39,064.79	8/2/2017	
2nyscm10	Sell	SXT		1753	81.77	143,321.27	113,820.36	PEN	0.010000	17.53	0.00	USD	1.0000000	000009	7/18/2017	57290
1129						143,321.27	113,820.36	3.31	17.53		0.00	USD	1.0000000	143,321.27	7/21/2017	
2nyscm10	Sell	SXT		1272	81.925	104,193.09	82,589.56	PEN	0.010000	12.72	0.00	USD	1.0000000	000009	7/19/2017	57875
1129						104,193.09	82,589.56	2.41	12.72		0.00	USD	1.0000000	104,193.09	7/24/2017	
2nyscm10	Sell	SXT		1100	81.356	89,478.64	71,421.79	PEN	0.010000	11.00	0.00	USD	1.0000000	000009	7/20/2017	59895
1129						89,478.64	71,421.79	2.07	11.00		0.00	USD	1.0000000	89,478.64	7/25/2017	
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	TCBK		1925	36.03	69,336.31	46,850.27	SANDLER	0.010000	19.25	0.00	USD	1.0000000	000009	7/3/2017	53844

1129				Correction from DTC Station	69,336.31	46,850.27	1.61	19.25		0.00	USD	1.0000000	69,336.31	7/7/2017	
2nyscm10	Sell	TCBK	698	35.605	24,844.59	16,986.87	SANDLER	0.010000	6.98	0.00	USD	1.0000000	000009	7/5/2017	54165
1129				Correction from DTC Station	24,844.59	16,986.87	0.58	6.98		0.00	USD	1.0000000	24,844.59	7/10/2017	
2nyscm10	Sell	TCBK	1182	35.326	41,742.78	28,755.70	SANDLER	0.010000	11.82	0.00	USD	1.0000000	000009	7/6/2017	54518
1129				Correction from DTC Station	41,742.78	28,755.70	0.97	11.82		0.00	USD	1.0000000	41,742.78	7/11/2017	
2nyscm10	Sell	TCBK	1395	35.603	49,651.64	33,937.56	SANDLER	0.010000	13.95	0.00	USD	1.0000000	000009	7/7/2017	54760
1129				Correction from DTC Station	49,651.64	33,937.56	1.15	13.95		0.00	USD	1.0000000	49,651.64	7/12/2017	
2nyscm10	Sell	TCBK	930	35.565	33,065.38	22,625.04	SANDLER	0.010000	9.30	0.00	USD	1.0000000	000009	7/10/2017	54761
1129					33,065.38	22,625.04	0.77	9.30		0.00	USD	1.0000000	33,065.38	7/13/2017	
2nyscm10	Sell	TCBK	1727	35.205	60,780.36	42,014.46	SANDLER	0.010000	17.27	0.00	USD	1.0000000	000009	7/11/2017	55171
1129					60,780.36	42,014.46	1.41	17.27		0.00	USD	1.0000000	60,780.36	7/14/2017	
2nyscm10	Sell	TCBK	1694	35.329	59,829.00	41,211.63	SANDLER	0.010000	16.94	0.00	USD	1.0000000	000009	7/12/2017	55856
1129					59,829.00	41,211.63	1.39	16.94		0.00	USD	1.0000000	59,829.00	7/17/2017	
2nyscm10	Sell	TCBK	2539	35.242	89,450.71	61,656.37	SANDLER	0.010000	25.39	0.00	USD	1.0000000	000009	7/13/2017	56046
1129					89,450.71	61,656.37	2.07	25.39		0.00	USD	1.0000000	89,450.71	7/18/2017	
2nyscm10	Sell	TCBK	960	35.063	33,649.91	23,284.80	SANDLER	0.010000	9.60	0.00	USD	1.0000000	000009	7/14/2017	56358
1129					33,649.91	23,284.80	0.78	9.60		0.00	USD	1.0000000	33,649.91	7/19/2017	
2nyscm10	Sell	TKR	4235	46.387	196,400.36	177,031.47	SEAPORT	0.010000	42.35	0.00	USD	1.0000000	000009	7/3/2017	53846
1129				Correction from DTC Station	196,400.36	177,031.47	4.54	42.35		0.00	USD	1.0000000	196,400.36	7/7/2017	
2nyscm10	Sell	TKR	6060	46.085	279,205.02	253,320.12	SEAPORT	0.010000	60.60	0.00	USD	1.0000000	000009	7/5/2017	54166
1129				Correction from DTC Station	279,205.02	253,320.12	6.45	60.60		0.00	USD	1.0000000	279,205.02	7/10/2017	

Portfolio Holdings

Back Office

Global Portfolio Group - 2SCV, As of: 07/31/2017

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	68,423,493.88	57,524,017.08	30,500.91
000009	PRINCIPAL CASH	000009	Liquid Assets		1,626,238.36		0.00
AAWW	ATLAS AIR WORLDWIDE HOLDINGS, INC.	049164205	Industrials	12,010	713,394.00	651,978.87	0.00
ABM	ABM INDS INC	000957100	Industrials	9,109	406,443.58	293,688.42	1,548.53
AKR	ACADIA REALTY TRUST	004239109	Real Estate	21,095	627,365.30	729,946.06	0.00
ASGN	ON ASSIGNMENT INC	682159108	Industrials	7,342	361,593.50	280,313.90	0.00
ASTE	ASTEC INDS INC	046224101	Industrials	10,984	552,165.68	473,100.31	0.00
BABY	NATUS MEDICAL INCORPORATED	639050103	Health Care	9,083	319,721.60	349,929.34	0.00
BANR	BANNER CORP	06652V208	Financials	19,847	1,146,561.19	898,914.23	0.00
BAS	BASIC ENERGY SERVICES, INC.	06985P209	Energy	10,494	235,065.60	347,660.61	0.00
BGC	GENERAL CABLE CORPORATION	369300108	Industrials	19,037	367,414.10	333,398.54	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	7,021	489,082.86	338,049.73	0.00
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	17,278	911,932.84	568,514.39	0.00
BMTC	BRYN MAWR BK CORP	117665109	Financials	18,969	805,234.05	586,450.65	4,173.18
BPFH	BOSTON PRIVATE FINANCIAL HOLDINGS	101119105	Financials	20,424	313,508.40	340,651.40	0.00
BRKS	BROOKS AUTOMATION, INC.	114340102	Info. Technology	21,397	525,510.32	484,240.00	0.00

CACI	CACI INTERNATIONAL INC CLASS A	127190304 Info. Technology	5,429	679,167.90	678,915.81	0.00
CASS	CASS INFORMATION SYSTEMS	14808P109 Info. Technology	4,564	301,041.44	316,892.88	0.00
CBZ	CBIZ INC	124805102 Industrials	59,608	885,178.80	537,198.92	0.00
CLDT	CHATHAM LODGING TRUST	16208T102 Real Estate	16,296	337,001.28	345,713.02	1,792.56
CLNS	COLONY NORTHSTA	19625W104 Real Estate	46,025	673,806.00	545,226.71	0.00
CNDT	CONDUENT INC	206787103 Info. Technology	22,619	373,439.69	379,442.88	0.00
CNO	CNO FINANCIAL INC	12621E103 Financials	64,044	1,465,326.72	1,111,906.31	0.00
COR	CORESITE REALTY CORP	21870Q105 Real Estate	11,326	1,229,777.08	546,178.38	0.00
COWN	COWEN GROUP, INC. CLASS A	223622606 Financials	21,983	351,728.00	352,065.60	0.00
CPE	CALLON PETE CO DEL	13123X102 Energy	47,023	532,300.36	369,117.75	0.00
CPK	CHESAPEAKE UTILITIES CORP.	165303108 Utilities	9,750	753,187.50	474,698.19	0.00
CPN	CALPINE	131347304 Utilities	38,648	555,758.24	464,184.62	0.00
CRZO	CARRIZO OIL & GAS	144577103 Energy	13,861	218,449.36	451,575.58	0.00
CSFL	CENTERSTATE BANKS INC	15201P109 Financials	44,303	1,107,131.97	634,226.77	0.00
CY	CYPRESS SEMICONDUCTOR	232806109 Info. Technology	60,020	852,284.00	801,308.55	0.00
DLX	DELUXE CORP	248019101 Industrials	7,337	529,731.40	470,092.60	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105 Financials	15,857	627,144.35	698,457.12	0.00

EME	EMCOR GROUP INC	29084Q100 Industrials	8,195	553,162.50	439,804.19	0.00
ESL	ESTERLINE TECHNOLOGIES	297425100 Industrials	7,879	760,323.50	836,078.56	0.00
ETM	ENTERCOM COMM CORP CL A	293639100 Cons. Discretionary	36,329	357,840.65	424,665.63	0.00
FAF	FIRST AMERICAN FINANCIAL	31847R102 Financials	16,596	803,412.36	690,528.29	0.00
FGL	FIDELITY & GUAR	315785105 Financials	12,143	378,254.45	338,901.42	0.00
FIBK	FIRST INTERSTATE BANCSYSTEM	32055Y201 Financials	18,064	660,239.20	724,033.53	4,335.36
FNB	FNB CORP	302520101 Financials	75,941	1,040,391.70	625,647.14	0.00
FOE	FERRO CORP	315405100 Materials	40,328	775,910.72	549,577.65	0.00
FSB	FRANKLIN FINANCIAL NETWORK, INC.	35352P104 Financials	25,225	871,523.75	992,687.42	0.00
FUL	H.B. FULLER COMPANY	359694106 Materials	9,796	504,689.92	517,906.99	1,469.40
GBNK	GUARANTY BANCORP	40075T607 Financials	15,628	416,486.20	324,387.41	0.00
GIII	G-III APPAREL GROUP, LTD.	36237H101 Cons. Discretionary	34,065	886,711.95	687,477.69	0.00
GNBC	GREEN BANCORP, INC.	39260X100 Financials	39,483	886,393.35	690,176.82	0.00
HFWA	HERITAGE FINANCIAL CORP	42722X106 Financials	12,915	351,288.00	212,166.32	0.00
HOPE	HOPE BANCORP, INC.	43940T109 Financials	35,669	628,844.47	670,128.58	4,636.97
HPP	HUDSON PACIFIC PROPERTIES, INC.	444097109 Real Estate	20,248	662,514.56	656,126.26	0.00
HTBK	HERITAGE COMMERCE CORP	426927109 Financials	32,256	448,035.84	289,187.09	0.00
HTLF	HEARTLAND FINL USA INC	42234Q102 Financials	6,875	323,812.50	234,149.96	0.00

HYH	HALYARD HEALTH INC	40650V100 Health Care	8,748	351,844.56	341,640.03	0.00
IBKC	IBERIABANK CORP	450828108 Financials	13,843	1,119,206.55	869,078.20	0.00
IDA	IDACORP INC	451107106 Utilities	7,874	679,998.64	555,468.68	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106 Real Estate	67,752	685,650.24	656,103.76	4,065.12
KAI	KADANT INC	48282T104 Industrials	10,924	852,618.20	583,464.49	2,294.04
KALU	KAISER ALUMINUM CORP	483007704 Materials	5,584	543,267.36	427,159.26	2,792.00
KND	KINDRED HEALTHCARE, INC.	494580103 Health Care	29,064	260,122.80	332,608.83	0.00
KS	KAPSTONE PAPER & PACKAGING CORP	48562P103 Materials	21,785	498,005.10	265,312.98	0.00
LNCE	SNYDERS LANCE INC	833551104 Consumer Staples	13,574	472,239.46	514,874.01	0.00
LTXB	LEGACYTEXAS FINANCIAL GROUP, INC.	52471Y106 Financials	17,513	678,103.36	661,151.51	2,626.95
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	1,016,849.40	578,380.08	0.00
MOD	MODINE MANUFACTURING CO	607828100 Cons. Discretionary	50,586	822,022.50	760,802.82	0.00
MTRN	MATERION CORP	576690101 Materials	17,582	676,027.90	658,005.23	0.00
MYRG	MYR GROUP INC	55405W104 Industrials	13,757	437,610.17	400,721.88	0.00
NCR	NCR CORP NEW	62886E108 Info. Technology	31,582	1,195,378.70	794,987.16	0.00
NRE	NORTHSTAR RLTY EUROPE CORP	66706L101 Real Estate	26,274	339,197.34	335,137.89	0.00

NSA	NATIONAL STORAGE AFFILIATES TRUST	637870106 Real Estate	27,877	640,055.92	471,773.19	0.00
NXST	NEXSTAR BROADCASTING	65336K103 Cons. Discretionary	10,103	660,736.20	662,064.84	0.00
ODP	OFFICE DEPOT INC	676220106 Cons. Discretionary	165,010	968,608.70	584,710.77	0.00
OMF	ONE MAIN HOLDINGS	68268W103 Financials	12,559	335,827.66	354,806.82	0.00
PAG	PENSKE AUTOMOTIVE GROUP, INC.	70959W103 Cons. Discretionary	7,589	330,425.06	335,416.35	0.00
PDCE	PDC ENERGY	69327R101 Energy	11,207	528,522.12	575,489.85	0.00
PFBC	PREFERRED BANK	740367404 Financials	10,513	590,304.95	568,754.65	0.00
PGNX	PROGENICS PHARMA INC	743187106 Health Care	95,728	577,239.84	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	334,794.45	255,871.94	0.00
PMC	PHARMERICA	71714F104 Health Care	17,854	449,028.10	526,098.31	0.00
POR	PORTLAND GENERAL	736508847 Utilities	10,375	463,658.75	372,804.88	0.00
PPBI	PACIFIC PREMIER BANCORP	69478X105 Financials	32,311	1,159,964.90	745,002.61	0.00
PRGS	PROGRESS SOFTWARE CORP	743312100 Info. Technology	11,897	380,822.97	318,123.40	0.00
PRI	PRIMERICA	74164M108 Financials	6,048	490,190.40	339,733.70	0.00
PRXL	PAREXEL INTL CORP	699462107 Health Care	4,515	395,152.80	311,001.42	0.00
REI	RING ENERGY, INC.	76680V108 Energy	85,262	1,113,521.72	803,412.56	0.00
REN	RESOLUTE ENERGY CORP	76116A306 Energy	8,073	274,159.08	341,104.44	0.00

REXR	REXFORD INDUSTRIAL REALTY	76169C100 Real Estate	29,943	853,974.36	498,172.10	0.00
ROCK	GIBRALTAR INDS INC	374689107 Industrials	20,370	608,044.50	467,704.71	0.00
RRGB	RED ROBIN GOURMET BURGERS	75689M101 Cons. Discretionary	6,188	370,042.40	349,095.44	0.00
SBGI	SINCLAIR BROADCAST GRP CL A	829226109 Cons. Discretionary	24,817	894,652.85	743,101.31	0.00
SBRA	SABRA HEALTH CARE REIT	78573L106 Real Estate	13,769	319,440.80	317,910.65	0.00
SF	STIFEL FINANCIAL CORP	860630102 Financials	6,533	332,203.05	340,856.66	0.00
SFR	STARWOOD WAYPOINT HOMES	85572F105 Real Estate	9,907	346,348.72	335,750.21	0.00
SIGI	SELECTIVE INS GROUP	816300107 Financials	14,545	736,704.25	523,718.63	0.00
SJI	SOUTH JERSEY INDS INC	838518108 Utilities	17,790	604,326.30	559,590.34	0.00
SKYW	SKYWEST INC	830879102 Industrials	18,556	677,294.00	288,829.71	0.00
SNV	SYNOVUS FINL CORP	87161C501 Financials	16,605	721,985.40	469,838.48	0.00
SPN	SUPERIOR ENERGY SERVICES	868157108 Energy	38,818	417,681.68	719,619.31	0.00
SR	SPIRE, INC	84857L101 Utilities	7,574	549,872.40	382,019.96	0.00
SRG	SERITAGE GROWTH PROPERTIES	81752R100 Real Estate	6,172	288,664.44	287,618.50	0.00
STBZ	STATE BANK & TRUST	856190103 Financials	29,830	818,833.50	622,459.63	0.00
SXT	SENSIENT TECH CORP	81725T100 Materials	4,008	298,034.88	260,235.03	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300 Financials	10,748	305,243.20	300,384.24	0.00
TKR	TIMKEN CO	887389104 Industrials	7,321	333,105.50	268,463.66	0.00

TMST	TIMKEN STEEL	887399103 Materials	24,093	382,837.77	309,518.85	0.00
TOWR	TOWER INTERNATIONAL, INC	891826109 Cons. Discretionary	15,306	378,058.20	353,445.49	0.00
TTEK	TETRA TECH INC NEW	88162G103 Industrials	15,964	757,491.80	401,373.63	0.00
UCBI	UNITED CMNTY BKS GA CAP STK	90984P303 Financials	44,859	1,245,285.84	836,247.36	0.00
USNA	USANA HEALTH SCIENCES	90328M107 Consumer Staples	8,158	465,821.80	550,813.78	0.00
VRNT	VERINT SYS INC	92343X100 Info. Technology	12,838	509,026.70	771,006.74	0.00
WEB	WEB.COM GROUP INC	94733A104 Info. Technology	21,436	470,520.20	492,823.07	0.00
WTFC	WINTRUST FINL CORP	97650W108 Financials	12,805	964,344.55	615,680.99	0.00
WWW	WOLVERINE WORLD WIDE, INC.	978097103 Cons. Discretionary	12,780	360,396.00	339,156.88	766.80