

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 06/29/2018 to 07/31/2018

Time Weighted Return / Annualized / Gross of Fees

Level Description	MTD	QTD	YTD	1 Year	2 Year	3 Year	4 Year	5 Year	6 Year	7 Year	8 Year	9 Year	10 Year	ITD	Since 07/31/2018
Total Portfolio	1.05	1.05	5.18	13.39	14.94	11.04								9.20	1.05
Total Equities	1.07	1.07	5.22	13.50										9.29	1.07
Total Cash	0.28	0.28	1.15	1.79										3.10	0.28
Russell 2000 Value	1.77	1.77	7.31	14.37	16.77	12.92	10.70	10.19	13.86	11.91	12.72	13.52	9.52	10.58	1.77

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 06/29/2018 to 07/31/2018

Time Weighted Return / Annualized / Net of Fees

Level Description	MTD	QTD	YTD	1 Year	2 Year	3 Year	4 Year	5 Year	6 Year	7 Year	8 Year	9 Year	10 Year	ITD	Since 07/31/2018
Total Portfolio	0.92	0.92	4.75	12.78	14.33	10.54								8.72	0.92
Total Equities	1.07	1.07	5.22	13.50										9.29	1.07
Total Cash	0.28	0.28	1.15	1.79										3.10	0.28
Russell 2000 Value	1.77	1.77	7.31	14.37	16.77	12.92	10.70	10.19	13.86	11.91	12.72	13.52	9.52	10.58	1.77

Transactions Listing

FROM Trade Date 06/29/2018 TO 07/31/2018

						Amount	Cost				Other Charges					
Account	Trans Type	Identifier	Secondary Sec. Name	Shares/PAR	Price	Portfolio	Portfolio	Broker	CR	Amount	Port.	FX	USD/Curr	Cash Acct	TD	Ref #
INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyscm10	Buy	AKR		3949	26.978	106,575.61	0.00	PEN	0.010000	39.49	0.00	USD	1.0000000	000009	7/12/2018	117547
1129						106,575.61	0.00	0.00	39.49		0.00	USD	1.0000000	106,575.61	7/16/2018	
2nyscm10	Buy	AKR		3450	27.078	93,452.57	0.00	PEN	0.010000	34.50	0.00	USD	1.0000000	000009	7/13/2018	117989
1129						93,452.57	0.00	0.00	34.50		0.00	USD	1.0000000	93,452.57	7/17/2018	
2nyscm10	Buy	AKR		604	26.71	16,139.06	0.00	PEN	0.010000	6.04	0.00	USD	1.0000000	000009	7/16/2018	118823
1129						16,139.06	0.00	0.00	6.04		0.00	USD	1.0000000	16,139.06	7/18/2018	
2nyscm10	Buy	ATKR		6768	22.965	155,492.77	0.00	PEN	0.010000	67.68	0.00	USD	1.0000000	000009	7/23/2018	120046
1129						155,492.77	0.00	0.00	67.68		0.00	USD	1.0000000	155,492.77	7/25/2018	
2nyscm10	Buy	ATKR		7712	23.226	179,192.18	0.00	PEN	0.010000	77.12	0.00	USD	1.0000000	000009	7/24/2018	120225
1129						179,192.18	0.00	0.00	77.12		0.00	USD	1.0000000	179,192.18	7/26/2018	
2nyscm10	Buy	AVX		3418	17.271	59,066.80	0.00	WSA	0.010000	34.18	0.00	USD	1.0000000	000009	7/5/2018	116789
1129						59,066.80	0.00	0.00	34.18		0.00	USD	1.0000000	59,066.80	7/9/2018	
2nyscm10	Buy	AVX		7400	17.851	132,167.70	0.00	WSA	0.010000	74.00	0.00	USD	1.0000000	000009	7/6/2018	117010
1129						132,167.70	0.00	0.00	74.00		0.00	USD	1.0000000	132,167.70	7/10/2018	
2nyscm10	Buy	AVX		2790	18.13	50,610.88	0.00	WSA	0.010000	27.90	0.00	USD	1.0000000	000009	7/9/2018	117151
1129						50,610.88	0.00	0.00	27.90		0.00	USD	1.0000000	50,610.88	7/11/2018	
2nyscm10	Buy	AVX		4760	18.378	87,526.88	0.00	WSA	0.010000	47.60	0.00	USD	1.0000000	000009	7/10/2018	117280
1129						87,526.88	0.00	0.00	47.60		0.00	USD	1.0000000	87,526.88	7/12/2018	
2nyscm10	Buy	AVX		4034	19.627	79,216.06	0.00	WSA	0.010000	40.34	0.00	USD	1.0000000	000009	7/27/2018	120891
1129						79,216.06	0.00	0.00	40.34		0.00	USD	1.0000000	79,216.06	7/31/2018	
2nyscm10	Buy	AVX		3269	20.215	66,116.83	0.00	WSA	0.010000	32.69	0.00	USD	1.0000000	000009	7/30/2018	120972
1129						66,116.83	0.00	0.00	32.69		0.00	USD	1.0000000	66,116.83	8/1/2018	
2nyscm10	Buy	CLDT		228	21.408	4,883.26	0.00	PEN	0.010000	2.28	0.00	USD	1.0000000	000009	7/12/2018	117549
1129						4,883.26	0.00	0.00	2.28		0.00	USD	1.0000000	4,883.26	7/16/2018	
2nyscm10	Buy	CLDT		733	21.522	15,783.03	0.00	PEN	0.010000	7.33	0.00	USD	1.0000000	000009	7/13/2018	117991
1129						15,783.03	0.00	0.00	7.33		0.00	USD	1.0000000	15,783.03	7/17/2018	
2nyscm10	Buy	CLDT		984	21.54	21,204.90	0.00	PEN	0.010000	9.84	0.00	USD	1.0000000	000009	7/16/2018	118825
1129						21,204.90	0.00	0.00	9.84		0.00	USD	1.0000000	21,204.90	7/18/2018	
2nyscm10	Buy	CLDT		2190	21.593	47,310.35	0.00	PEN	0.010000	21.90	0.00	USD	1.0000000	000009	7/17/2018	119362
1129						47,310.35	0.00	0.00	21.90		0.00	USD	1.0000000	47,310.35	7/19/2018	

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyscm10	Buy	CLDT		1885	21.606	40,745.22	0.00	PEN	0.010000	18.85	0.00	USD	1.0000000	000009	7/18/2018	119595
1129						40,745.22	0.00	0.00	18.85		0.00	USD	1.0000000	40,745.22	7/20/2018	
2nyscm10	Buy	COR		1031	113.56	117,090.57	0.00	PEN	0.010000	10.31	0.00	USD	1.0000000	000009	7/12/2018	117550
1129						117,090.57	0.00	0.00	10.31		0.00	USD	1.0000000	117,090.57	7/16/2018	
2nyscm10	Buy	COR		239	113.957	27,238.11	0.00	PEN	0.010000	2.39	0.00	USD	1.0000000	000009	7/13/2018	117992
1129						27,238.11	0.00	0.00	2.39		0.00	USD	1.0000000	27,238.11	7/17/2018	
2nyscm10	Buy	DK		5609	53.04	297,558.57	0.00	PEN	0.010000	56.09	0.00	USD	1.0000000	000009	7/31/2018	121514
1129						297,558.57	0.00	0.00	56.09		0.00	USD	1.0000000	297,558.57	8/2/2018	
2nyscm10	Buy	HPP		2787	35.677	99,458.55	0.00	PEN	0.010000	27.87	0.00	USD	1.0000000	000009	7/12/2018	117551
1129						99,458.55	0.00	0.00	27.87		0.00	USD	1.0000000	99,458.55	7/16/2018	
2nyscm10	Buy	HPP		1801	35.719	64,347.21	0.00	PEN	0.010000	18.01	0.00	USD	1.0000000	000009	7/13/2018	117993
1129						64,347.21	0.00	0.00	18.01		0.00	USD	1.0000000	64,347.21	7/17/2018	
2nyscm10	Buy	HPP		534	35.179	18,790.87	0.00	PEN	0.010000	5.34	0.00	USD	1.0000000	000009	7/16/2018	118826
1129						18,790.87	0.00	0.00	5.34		0.00	USD	1.0000000	18,790.87	7/18/2018	
2nyscm10	Buy	HTLD		15473	20.574	318,500.87	0.00	SEAPORT	0.010000	154.73	0.00	USD	1.0000000	000009	7/20/2018	119875
1129						318,500.87	0.00	0.00	154.73		0.00	USD	1.0000000	318,500.87	7/24/2018	
2nyscm10	Buy	IBKC		1869	83.843	156,721.07	0.00	RAJA	0.010000	18.69	0.00	USD	1.0000000	000009	7/23/2018	120049
1129						156,721.07	0.00	0.00	18.69		0.00	USD	1.0000000	156,721.07	7/25/2018	
2nyscm10	Buy	IRT		3532	10.325	36,503.57	0.00	PEN	0.010000	35.32	0.00	USD	1.0000000	000009	6/29/2018	116202
1129						36,503.57	0.00	0.00	35.32		0.00	USD	1.0000000	36,503.57	7/3/2018	
2nyscm10	Buy	JCAP		265	19.21	5,093.30	0.00	PEN	0.010000	2.65	0.00	USD	1.0000000	000009	6/29/2018	116203
1129						5,093.30	0.00	0.00	2.65		0.00	USD	1.0000000	5,093.30	7/3/2018	
2nyscm10	Buy	LTXB		3723	45.584	169,745.35	0.00	RAJA	0.010000	37.23	0.00	USD	1.0000000	000009	7/23/2018	120050
1129						169,745.35	0.00	0.00	37.23		0.00	USD	1.0000000	169,745.35	7/25/2018	
2nyscm10	Buy	MDR		6770	17.892	121,195.86	0.00	KLRG	0.010000	67.70	0.00	USD	1.0000000	000009	7/24/2018	120229
1129						121,195.86	0.00	0.00	67.70		0.00	USD	1.0000000	121,195.86	7/26/2018	
2nyscm10	Buy	MDR		11854	17.912	212,442.65	0.00	KLRG	0.010000	118.54	0.00	USD	1.0000000	000009	7/25/2018	120542
1129						212,442.65	0.00	0.00	118.54		0.00	USD	1.0000000	212,442.65	7/27/2018	

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyscm10	Buy	PWR		1665	33.029	55,009.44	0.00	PEN	0.010000	16.65	0.00	USD	1.0000000	000009	7/24/2018	120230
1129						55,009.44	0.00	0.00	16.65		0.00	USD	1.0000000	55,009.44	7/26/2018	
2nyscm10	Buy	PWR		8311	33.297	276,812.81	0.00	PEN	0.010000	83.11	0.00	USD	1.0000000	000009	7/25/2018	120543
1129						276,812.81	0.00	0.00	83.11		0.00	USD	1.0000000	276,812.81	7/27/2018	
2nyscm10	Buy	TWNK		5943	14.233	84,643.18	0.00	WSA	0.010000	59.43	0.00	USD	1.0000000	000009	7/19/2018	119710
1129						84,643.18	0.00	0.00	59.43		0.00	USD	1.0000000	84,643.18	7/23/2018	
2nyscm10	Buy	TWNK		6539	14.369	94,021.01	0.00	WSA	0.010000	65.39	0.00	USD	1.0000000	000009	7/20/2018	119877
1129						94,021.01	0.00	0.00	65.39		0.00	USD	1.0000000	94,021.01	7/24/2018	
2nyscm10	Buy	TWNK		10701	14.322	153,363.52	0.00	WSA	0.010000	107.01	0.00	USD	1.0000000	000009	7/23/2018	120051
1129						153,363.52	0.00	0.00	107.01		0.00	USD	1.0000000	153,363.52	7/25/2018	
2nyscm10	Buy	UIS		3604	13.303	47,980.41	0.00	PEN	0.010000	36.04	0.00	USD	1.0000000	000009	7/5/2018	116791
1129						47,980.41	0.00	0.00	36.04		0.00	USD	1.0000000	47,980.41	7/9/2018	
2nyscm10	Buy	UIS		12740	14.024	178,798.26	0.00	PEN	0.010000	127.40	0.00	USD	1.0000000	000009	7/6/2018	117012
1129						178,798.26	0.00	0.00	127.40		0.00	USD	1.0000000	178,798.26	7/10/2018	
2nyscm10	Buy	UIS		6616	14.75	97,651.50	0.00	PEN	0.010000	66.16	0.00	USD	1.0000000	000009	7/9/2018	117152
1129						97,651.50	0.00	0.00	66.16		0.00	USD	1.0000000	97,651.50	7/11/2018	
2nyscm10	Buy	WAIR		6025	11.018	66,443.70	0.00	WSA	0.010000	60.25	0.00	USD	1.0000000	000009	7/5/2018	116792
1129						66,443.70	0.00	0.00	60.25		0.00	USD	1.0000000	66,443.70	7/9/2018	
2nyscm10	Buy	WAIR		6943	11.151	77,491.52	0.00	WSA	0.010000	69.43	0.00	USD	1.0000000	000009	7/6/2018	117013
1129						77,491.52	0.00	0.00	69.43		0.00	USD	1.0000000	77,491.52	7/10/2018	
2nyscm10	Buy	WAIR		2741	11.382	31,224.10	0.00	WSA	0.010000	27.41	0.00	USD	1.0000000	000009	7/9/2018	117153
1129						31,224.10	0.00	0.00	27.41		0.00	USD	1.0000000	31,224.10	7/11/2018	
2nyscm10	Buy	WAIR		6168	11.413	70,456.45	0.00	WSA	0.010000	61.68	0.00	USD	1.0000000	000009	7/10/2018	117281
1129						70,456.45	0.00	0.00	61.68		0.00	USD	1.0000000	70,456.45	7/12/2018	
2nyscm10	Buy	WAIR		2432	11.25	27,385.05	0.00	WSA	0.010000	24.32	0.00	USD	1.0000000	000009	7/11/2018	117357
1129						27,385.05	0.00	0.00	24.32		0.00	USD	1.0000000	27,385.05	7/13/2018	
2nyscm10	Buy	WAIR		3344	11.22	37,551.78	0.00	WSA	0.010000	33.44	0.00	USD	1.0000000	000009	7/12/2018	117554
1129						37,551.78	0.00	0.00	33.44		0.00	USD	1.0000000	37,551.78	7/16/2018	
2nyscm10	Buy	WAIR		893	11.364	10,156.71	0.00	WSA	0.010000	8.93	0.00	USD	1.0000000	000009	7/13/2018	117997
1129						10,156.71	0.00	0.00	8.93		0.00	USD	1.0000000	10,156.71	7/17/2018	

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FROM Trade Date 06/29/2018 TO 07/31/2018

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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	Contribution	000009		88672.4	0.00	88,672.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/31/2018	121470
1129				Q2 2018 Mgmt Fee		88,672.40	0.00	0.00	0.00		0.00	USD	1.0000000	88,672.40	7/31/2018	
2nyscm10	Distribution	000009		18560.45	1.00	18,560.45	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/29/2018	116457
1129				INTERFUND TRANSFERS DEBIT		18,560.45	0.00	0.00	0.00		0.00	USD	1.0000000	18,560.45	6/29/2018	
2nyscm10	Distribution	000009		2478.58	1.00	2,478.58	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/2/2018	116600
1129				INTERFUND TRANSFERS DEBIT		2,478.58	0.00	0.00	0.00		0.00	USD	1.0000000	2,478.58	7/2/2018	
2nyscm10	Distribution	000009		7750.31	1.00	7,750.31	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/3/2018	116725
1129				INTERFUND TRANSFERS DEBIT		7,750.31	0.00	0.00	0.00		0.00	USD	1.0000000	7,750.31	7/3/2018	
2nyscm10	Distribution	000009		7079.4	1.00	7,079.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/5/2018	116958
1129				INTERFUND TRANSFERS DEBIT		7,079.40	0.00	0.00	0.00		0.00	USD	1.0000000	7,079.40	7/5/2018	
2nyscm10	Distribution	000009		8018.41	1.00	8,018.41	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/6/2018	117108
1129				INTERFUND TRANSFERS DEBIT		8,018.41	0.00	0.00	0.00		0.00	USD	1.0000000	8,018.41	7/6/2018	
2nyscm10	Distribution	000009		231.1	1.00	231.10	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/10/2018	117332
1129				INTERFUND TRANSFERS DEBIT		231.10	0.00	0.00	0.00		0.00	USD	1.0000000	231.10	7/10/2018	
2nyscm10	Distribution	000009		451	0.00	451.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/11/2018	117419
1129				MISC DISBURSEMENT CUSTODY INTERFUND TRANSFER DEBIT		451.00	0.00	0.00	0.00		0.00	USD	1.0000000	451.00	7/11/2018	
2nyscm10	Distribution	000009		15879.26	1.00	15,879.26	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/13/2018	118730
1129				INTERFUND TRANSFERS DEBIT		15,879.26	0.00	0.00	0.00		0.00	USD	1.0000000	15,879.26	7/13/2018	
2nyscm10	Distribution	000009		26261.31	1.00	26,261.31	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/16/2018	119164
1129				INTERFUND TRANSFERS DEBIT		26,261.31	0.00	0.00	0.00		0.00	USD	1.0000000	26,261.31	7/16/2018	
2nyscm10	Distribution	000009		14823.5	1.00	14,823.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/19/2018	119839
1129				INTERFUND TRANSFERS DEBIT		14,823.50	0.00	0.00	0.00		0.00	USD	1.0000000	14,823.50	7/19/2018	
2nyscm10	Distribution	000009		17614.37	1.00	17,614.37	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/20/2018	119975
1129				INTERFUND TRANSFERS DEBIT		17,614.37	0.00	0.00	0.00		0.00	USD	1.0000000	17,614.37	7/20/2018	

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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		8040.9	1.00	8,040.90	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/27/2018	120949
1129				INTERFUND TRANSFERS DEBIT		8,040.90	0.00	0.00	0.00		0.00	USD	1.0000000	8,040.90	7/27/2018	
2nyscm10	Distribution	000009		5796.43	1.00	5,796.43	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/30/2018	121296
1129				INTERFUND TRANSFERS DEBIT		5,796.43	0.00	0.00	0.00		0.00	USD	1.0000000	5,796.43	7/30/2018	
2nyscm10	Distribution	000009		549.44	1.00	549.44	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/31/2018	121678
1129				INTERFUND TRANSFERS DEBIT		549.44	0.00	0.00	0.00		0.00	USD	1.0000000	549.44	7/31/2018	
2nyscm10	Income	000009	CHATHAM LODGING TRUST	2365.11	0.00	2,365.11	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/29/2018	115565
1129			CLDT	Div Accrued for CLDT		2,365.11	0.00	0.00	0.00		0.00	USD	1.0000000	2,365.11	6/29/2018	
2nyscm10	Income	000009	CENTERSTATE BANKS INC	3712.8	0.00	3,712.80	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/29/2018	115590
1129			CSFL	Div Accrued for CSFL		3,712.80	0.00	0.00	0.00		0.00	USD	1.0000000	3,712.80	6/29/2018	
2nyscm10	Income	000009	ENTERPRISE FINANCIAL SERVICES	1465.31	0.00	1,465.31	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/29/2018	115625
1129			EFSC	Div Accrued for EFSC		1,465.31	0.00	0.00	0.00		0.00	USD	1.0000000	1,465.31	6/29/2018	
2nyscm10	Income	000009	HUDSON PACIFIC PROPERTIES, INC.	4242.25	0.00	4,242.25	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/29/2018	115775
1129			HPP	Div Accrued for HPP		4,242.25	0.00	0.00	0.00		0.00	USD	1.0000000	4,242.25	6/29/2018	
2nyscm10	Income	000009	NATIONAL STORAGE AFFILIATES TRUST	6774.98	0.00	6,774.98	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/29/2018	115864
1129			NSA	Div Accrued for NSA		6,774.98	0.00	0.00	0.00		0.00	USD	1.0000000	6,774.98	6/29/2018	
2nyscm10	Income	000009	META FINANCIAL GROUP, INC.	372.97	0.00	372.97	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/2/2018	116252
1129			CASH	Div Accrued for CASH		372.97	0.00	0.00	0.00		0.00	USD	1.0000000	372.97	7/2/2018	
2nyscm10	Income	000009	NEW JERSEY RESOURCES CORPORATION	2105.61	0.00	2,105.61	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/2/2018	116347
1129			NJR	Div Accrued for NJR		2,105.61	0.00	0.00	0.00		0.00	USD	1.0000000	2,105.61	7/2/2018	
2nyscm10	Income	000009	SOUTH JERSEY INDS INC	4180.12	0.00	4,180.12	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/3/2018	116512
1129			SJI	Div Accrued for SJI		4,180.12	0.00	0.00	0.00		0.00	USD	1.0000000	4,180.12	7/3/2018	
2nyscm10	Income	000009	SPIRE, INC	3570.19	0.00	3,570.19	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/3/2018	116527
1129			SR	Div Accrued for SR		3,570.19	0.00	0.00	0.00		0.00	USD	1.0000000	3,570.19	7/3/2018	

Transactions Listing

FROM Trade Date 06/29/2018 TO 07/31/2018

						Amount	Cost				Other Charges					
Account	Trans Type	Identifier	Secondary Sec. Name	Shares/PAR	Price	Portfolio	Portfolio	Broker	CR	Amount	Port.	FX	USD/Curr	Cash Acct	TD	Ref #
INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyscm10	Income	000009		4073.1	1.00	4,073.10	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/2/2018	116601
1129				CASH CREDIT FOR INTEREST		4,073.10	0.00	0.00	0.00		0.00	USD	1.0000000	4,073.10	7/2/2018	
2nyscm10	Income	000009	SIMMONS FIRST NATIONAL CORPORATION CLASS A	1567.95	0.00	1,567.95	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/5/2018	116661
1129			SFNC	Div Accrued for SFNC		1,567.95	0.00	0.00	0.00		0.00	USD	1.0000000	1,567.95	7/5/2018	
2nyscm10	Income	000009	SKYWEST INC	1561.2	0.00	1,561.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/5/2018	116669
1129			SKYW	Div Accrued for SKYW		1,561.20	0.00	0.00	0.00		0.00	USD	1.0000000	1,561.20	7/5/2018	
2nyscm10	Income	000009	UNITED CMNTY BKS GA CAP STK	3950.25	0.00	3,950.25	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/5/2018	116684
1129			UCBI	Div Accrued for UCBI		3,950.25	0.00	0.00	0.00		0.00	USD	1.0000000	3,950.25	7/5/2018	
2nyscm10	Income	000009	CAROLINA FINANC	1354.74	0.00	1,354.74	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/6/2018	116834
1129			CARO	Div Accrued for CARO		1,354.74	0.00	0.00	0.00		0.00	USD	1.0000000	1,354.74	7/6/2018	
2nyscm10	Income	000009	HERITAGE INSURANCE HOLDINGS, INC	2341.38	0.00	2,341.38	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/6/2018	116868
1129			HRTG	Div Accrued for HRTG		2,341.38	0.00	0.00	0.00		0.00	USD	1.0000000	2,341.38	7/6/2018	
2nyscm10	Income	000009	QTS REALTY TRUST INC	3754.78	0.00	3,754.78	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/6/2018	116884
1129			QTS	Div Accrued for QTS		3,754.78	0.00	0.00	0.00		0.00	USD	1.0000000	3,754.78	7/6/2018	
2nyscm10	Income	000009	BELDEN, INC.	231.1	0.00	231.10	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/10/2018	117185
1129			BDC	Div Accrued for BDC		231.10	0.00	0.00	0.00		0.00	USD	1.0000000	231.10	7/10/2018	
2nyscm10	Income	000009	U.S. SILICA HOLDINGS, INC	567.51	0.00	567.51	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/6/2018	117252
1129			SLCA	Div Accrued for SLCA		567.51	0.00	0.00	0.00		0.00	USD	1.0000000	567.51	7/6/2018	
2nyscm10	Income	000009	KAPSTONE PAPER & PACKAGING CORP	451	0.00	451.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/11/2018	117302
1129			KS	Div Accrued for KS		451.00	0.00	0.00	0.00		0.00	USD	1.0000000	451.00	7/11/2018	
2nyscm10	Income	000009	ACADIA REALTY TRUST	5699.16	0.00	5,699.16	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/13/2018	117633
1129			AKR	Div Accrued for AKR		5,699.16	0.00	0.00	0.00		0.00	USD	1.0000000	5,699.16	7/13/2018	
2nyscm10	Income	000009	JERNIGAN CAPITAL, INC.	10180.1	0.00	10,180.10	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/13/2018	117743
1129			JCAP	Div Accrued for JCAP		10,180.10	0.00	0.00	0.00		0.00	USD	1.0000000	10,180.10	7/13/2018	

Transactions Listing

FROM Trade Date 06/29/2018 TO 07/31/2018

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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	CORESITE REALTY CORP	4646.33	0.00	4,646.33	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/16/2018	118327
1129			COR	Div Accrued for COR		4,646.33	0.00	0.00	0.00		0.00	USD	1.0000000	4,646.33	7/16/2018	
2nyscm10	Income	000009	PEBBLEBROOK HOTEL	8215.6	0.00	8,215.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/16/2018	118455
1129			PEB	Div Accrued for PEB		8,215.60	0.00	0.00	0.00		0.00	USD	1.0000000	8,215.60	7/16/2018	
2nyscm10	Income	000009	PORTLAND GENERAL	3151.94	0.00	3,151.94	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/16/2018	118506
1129			POR	Div Accrued for POR		3,151.94	0.00	0.00	0.00		0.00	USD	1.0000000	3,151.94	7/16/2018	
2nyscm10	Income	000009	REXFORD INDUSTRIAL REALTY	4335.84	0.00	4,335.84	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/16/2018	118522
1129			REXR	Div Accrued for REXR		4,335.84	0.00	0.00	0.00		0.00	USD	1.0000000	4,335.84	7/16/2018	
2nyscm10	Income	000009	UMPQUA HOLDINGS CORP	5911.6	0.00	5,911.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/16/2018	118650
1129			UMPQ	Div Accrued for UMPQ		5,911.60	0.00	0.00	0.00		0.00	USD	1.0000000	5,911.60	7/16/2018	
2nyscm10	Income	000009	BANNER CORP	3825.5	0.00	3,825.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/19/2018	119634
1129			BANR	Div Accrued for BANR		3,825.50	0.00	0.00	0.00		0.00	USD	1.0000000	3,825.50	7/19/2018	
2nyscm10	Income	000009	BANNER CORP	5465	0.00	5,465.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/19/2018	119635
1129			BANR	Div Accrued for BANR		5,465.00	0.00	0.00	0.00		0.00	USD	1.0000000	5,465.00	7/19/2018	
2nyscm10	Income	000009	CYPRESS SEMICONDUCTOR	5533	0.00	5,533.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/19/2018	119660
1129			CY	Div Accrued for CY		5,533.00	0.00	0.00	0.00		0.00	USD	1.0000000	5,533.00	7/19/2018	
2nyscm10	Income	000009	INDEPENDENCE REALTY TRUST, INC.	14032.62	0.00	14,032.62	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/20/2018	119767
1129			IRT	Div Accrued for IRT		14,032.62	0.00	0.00	0.00		0.00	USD	1.0000000	14,032.62	7/20/2018	
2nyscm10	Income	000009	PREFERRED BANK	3581.75	0.00	3,581.75	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/20/2018	119791
1129			PFBC	Div Accrued for PFBC		3,581.75	0.00	0.00	0.00		0.00	USD	1.0000000	3,581.75	7/20/2018	
2nyscm10	Income	000009	AMERICAN EAGLE OUTFITTERS INC	2618.69	0.00	2,618.69	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/27/2018	120636
1129			AEO	Div Accrued for AEO		2,618.69	0.00	0.00	0.00		0.00	USD	1.0000000	2,618.69	7/27/2018	
2nyscm10	Income	000009	CHATHAM LODGING TRUST	2365.11	0.00	2,365.11	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/27/2018	120672
1129			CLDT	Div Accrued for CLDT		2,365.11	0.00	0.00	0.00		0.00	USD	1.0000000	2,365.11	7/27/2018	
2nyscm10	Income	000009	IBERIABANK CORP	3057.1	0.00	3,057.10	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/27/2018	120696
1129			IBKC	Div Accrued for IBKC		3,057.10	0.00	0.00	0.00		0.00	USD	1.0000000	3,057.10	7/27/2018	

Transactions Listing

FROM Trade Date 06/29/2018 TO 07/31/2018

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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	B&G FOODS, INC	5796.43	0.00	5,796.43	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/30/2018	120913
1129			BGS	Div Accrued for BGS		5,796.43	0.00	0.00	0.00		0.00	USD	1.0000000	5,796.43	7/30/2018	
2nyscm10	Income	000009	EMCOR GROUP INC	549.44	0.00	549.44	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/31/2018	121041
1129			EME	Div Accrued for EME		549.44	0.00	0.00	0.00		0.00	USD	1.0000000	549.44	7/31/2018	
2nyscm10	Management	000009		88672.4	0.00	88,672.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/31/2018	121469
1129				Q2 2018 Mgmt Fee		88,672.40	0.00	0.00	0.00		0.00	USD	1.0000000	88,672.40	7/31/2018	
2nyscm10	Sell	ABM		7633	29.884	228,023.75	245,783.36	PEN	0.010000	76.33	0.00	USD	1.0000000	000009	7/5/2018	116788
1129						228,023.75	245,783.36	2.97	76.33		0.00	USD	1.0000000	228,023.75	7/9/2018	
2nyscm10	Sell	ASTE		5712	48.46	276,741.09	238,042.83	PEN	0.010000	57.12	0.00	USD	1.0000000	000009	7/24/2018	120224
1129						276,741.09	238,042.83	3.60	57.12		0.00	USD	1.0000000	276,741.09	7/26/2018	
2nyscm10	Sell	ASTE		3527	48.777	171,997.56	129,218.90	PEN	0.010000	35.27	0.00	USD	1.0000000	000009	7/25/2018	120540
1129						171,997.56	129,218.90	2.24	35.27		0.00	USD	1.0000000	171,997.56	7/27/2018	
2nyscm10	Sell	CARO		239	42.439	10,140.30	10,420.14	SANDLER	0.010000	2.39	0.00	USD	1.0000000	000009	7/12/2018	117548
1129						10,140.30	10,420.14	0.14	2.39		0.00	USD	1.0000000	10,140.30	7/16/2018	
2nyscm10	Sell	CARO		1902	41.923	79,717.87	82,125.59	SANDLER	0.010000	19.02	0.00	USD	1.0000000	000009	7/13/2018	117990
1129						79,717.87	82,125.59	1.04	19.02		0.00	USD	1.0000000	79,717.87	7/17/2018	
2nyscm10	Sell	CARO		1167	42.101	49,119.32	49,858.84	SANDLER	0.010000	11.67	0.00	USD	1.0000000	000009	7/16/2018	118824
1129						49,119.32	49,858.84	0.64	11.67		0.00	USD	1.0000000	49,119.32	7/18/2018	
2nyscm10	Sell	CARO		999	41.871	41,818.89	42,562.92	SANDLER	0.010000	9.99	0.00	USD	1.0000000	000009	7/17/2018	119361
1129						41,818.89	42,562.92	0.55	9.99		0.00	USD	1.0000000	41,818.89	7/19/2018	
2nyscm10	Sell	CARO		2123	41.667	88,437.51	87,250.06	SANDLER	0.010000	21.23	0.00	USD	1.0000000	000009	7/18/2018	119594
1129						88,437.51	87,250.06	1.15	21.23		0.00	USD	1.0000000	88,437.51	7/20/2018	
2nyscm10	Sell	CARO		515	42.047	21,648.71	19,632.98	SANDLER	0.010000	5.15	0.00	USD	1.0000000	000009	7/19/2018	119709
1129						21,648.71	19,632.98	0.29	5.15		0.00	USD	1.0000000	21,648.71	7/23/2018	
2nyscm10	Sell	DLX		2895	64.431	186,496.95	185,486.99	PEN	0.010000	28.95	0.00	USD	1.0000000	000009	7/23/2018	120047
1129						186,496.95	185,486.99	2.42	28.95		0.00	USD	1.0000000	186,496.95	7/25/2018	
2nyscm10	Sell	DLX		1467	64.264	94,259.09	93,992.89	PEN	0.010000	14.67	0.00	USD	1.0000000	000009	7/24/2018	120226
1129						94,259.09	93,992.89	1.23	14.67		0.00	USD	1.0000000	94,259.09	7/26/2018	
2nyscm10	Sell	DLX		1808	64.294	116,223.42	115,841.28	PEN	0.010000	18.08	0.00	USD	1.0000000	000009	7/25/2018	120541
1129						116,223.42	115,841.28	1.51	18.08		0.00	USD	1.0000000	116,223.42	7/27/2018	

Transactions Listing

FROM Trade Date 06/29/2018 TO 07/31/2018

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyscm10	Sell	GBNK		2973	30.931	91,928.12	61,749.21	SANDLER	0.010000	29.73	0.00	USD	1.0000000	000009	7/23/2018	120048
1129						91,928.12	61,749.21	1.20	29.73		0.00	USD	1.0000000	91,928.12	7/25/2018	
2nyscm10	Sell	GBNK		507	30.212	15,312.26	10,530.39	SANDLER	0.010000	5.07	0.00	USD	1.0000000	000009	7/24/2018	120227
1129						15,312.26	10,530.39	0.20	5.07		0.00	USD	1.0000000	15,312.26	7/26/2018	
2nyscm10	Sell	GNBC		14051	24.666	346,432.73	244,611.03	SANDLER	0.010000	140.51	0.00	USD	1.0000000	000009	7/24/2018	120228
1129						346,432.73	244,611.03	4.51	140.51		0.00	USD	1.0000000	346,432.73	7/26/2018	
2nyscm10	Sell	NCR		8185	28.248	231,122.56	198,785.00	WSA	0.010000	81.85	0.00	USD	1.0000000	000009	7/27/2018	120892
1129						231,122.56	198,785.00	3.01	81.85		0.00	USD	1.0000000	231,122.56	7/31/2018	
2nyscm10	Sell	PFBC		768	65.633	50,398.03	41,890.02	SANDLER	0.010000	7.68	0.00	USD	1.0000000	000009	7/12/2018	117552
1129						50,398.03	41,890.02	0.66	7.68		0.00	USD	1.0000000	50,398.03	7/16/2018	
2nyscm10	Sell	PFBC		2553	64.938	165,758.77	139,064.07	SANDLER	0.010000	25.53	0.00	USD	1.0000000	000009	7/13/2018	117994
1129						165,758.77	139,064.07	2.16	25.53		0.00	USD	1.0000000	165,758.77	7/17/2018	
2nyscm10	Sell	PFBC		904	64.641	58,425.66	49,024.73	SANDLER	0.010000	9.04	0.00	USD	1.0000000	000009	7/16/2018	118827
1129						58,425.66	49,024.73	0.76	9.04		0.00	USD	1.0000000	58,425.66	7/18/2018	
2nyscm10	Sell	PPBI		1037	37.612	38,992.45	25,006.31	RAJA	0.010000	10.37	0.00	USD	1.0000000	000009	7/12/2018	117553
1129						38,992.45	25,006.31	0.51	10.37		0.00	USD	1.0000000	38,992.45	7/16/2018	
2nyscm10	Sell	PPBI		6815	37.283	254,011.50	162,627.10	RAJA	0.010000	68.15	0.00	USD	1.0000000	000009	7/13/2018	117995
1129						254,011.50	162,627.10	3.31	68.15		0.00	USD	1.0000000	254,011.50	7/17/2018	
2nyscm10	Sell	PPBI		4977	37.328	185,728.77	97,465.82	RAJA	0.010000	49.77	0.00	USD	1.0000000	000009	7/16/2018	118828
1129						185,728.77	97,465.82	2.42	49.77		0.00	USD	1.0000000	185,728.77	7/18/2018	
2nyscm10	Sell	PPBI		2743	37.25	102,147.72	53,502.21	RAJA	0.010000	27.43	0.00	USD	1.0000000	000009	7/17/2018	119363
1129						102,147.72	53,502.21	1.33	27.43		0.00	USD	1.0000000	102,147.72	7/19/2018	
2nyscm10	Sell	SBGI		26050	26.324	685,476.00	780,167.70	PEN	0.010000	260.50	0.00	USD	1.0000000	000009	7/20/2018	119876
1129						685,476.00	780,167.70	8.91	260.50		0.00	USD	1.0000000	685,476.00	7/24/2018	
2nyscm10	Sell	SYNT		2784	35.037	97,512.78	67,477.76	PEN	0.010000	27.84	0.00	USD	1.0000000	000009	7/5/2018	116790
1129						97,512.78	67,477.76	1.27	27.84		0.00	USD	1.0000000	97,512.78	7/9/2018	
2nyscm10	Sell	SYNT		9856	35.448	349,276.33	238,353.68	PEN	0.010000	98.56	0.00	USD	1.0000000	000009	7/6/2018	117011
1129						349,276.33	238,353.68	4.54	98.56		0.00	USD	1.0000000	349,276.33	7/10/2018	

Transactions Listing

FROM Trade Date 06/29/2018 TO 07/31/2018

						Amount	Cost				Other Charges					
Account	Trans Type	Identifier	Secondary Sec. Name	Shares/PAR	Price	Portfolio	Portfolio	Broker	CR	Amount	Port.	FX	USD/Curr	Cash Acct	TD	Ref #
INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyscm10	Sell	USNA		2167	108.722	235,576.05	137,588.25	WSA	0.010000	21.67	0.00	USD	1.0000000	000009	7/13/2018	118829
1129				Correction from DTC Station		235,576.05	137,588.25	3.07	21.67		0.00	USD	1.0000000	235,576.05	7/17/2018	
2nyscm10	Sell	USNA		2145	108.784	233,318.05	136,191.41	WSA	0.010000	21.45	0.00	USD	1.0000000	000009	7/16/2018	119364
1129				Correction from DTC Station		233,318.05	136,191.41	3.04	21.45		0.00	USD	1.0000000	233,318.05	7/18/2018	

Portfolio Holdings

Back Office

Global Portfolio Group - 2SCV, As of: 07/31/2018

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	65,118,522.58	52,243,850.62	22,120.70
000009	PRINCIPAL CASH	000009	Liquid Assets		1,877,066.34		0.00
AAWW	ATLAS AIR WORLDWIDE HOLDINGS, INC.	049164205	Industrials	10,104	677,473.20	541,019.94	0.00
ABM	ABM INDS INC	000957100	Industrials	0	0.00	0.00	1,335.77
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	19,045	479,553.10	219,118.44	0.00
AKR	ACADIA REALTY TRUST	004239109	Real Estate	29,111	788,325.88	923,593.30	0.00
ANIP	ANI PHARMACEUTICALS, INC.	00182C103	Health Care	2,486	166,437.70	168,365.08	0.00
ASGN	ASGN INCORPORATED	00191U102	Industrials	6,153	555,615.90	233,813.42	0.00
ATKR	ATKORE INTERNATIONAL GROUP INC.	047649108	Industrials	14,480	342,596.80	334,684.95	0.00
AVNS	AVANOS MEDICAL INC.	05350V106	Health Care	12,525	691,380.00	512,399.72	0.00
AVX	AVX CORPORATION	002444107	Info. Technology	25,671	533,443.38	474,705.15	2,952.16
BANR	BANNER CORP	06652V208	Financials	10,930	688,262.10	494,037.84	0.00
BDC	BELDEN, INC.	077454106	Info. Technology	4,622	299,274.50	322,561.29	0.00
BGS	B&G FOODS, INC	05508R106	Consumer Staples	12,203	383,174.20	406,576.84	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	5,884	352,863.48	281,597.68	0.00
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	14,480	1,075,574.40	471,943.65	0.00
BMTC	BRYN MAWR BK CORP	117665109	Financials	15,897	776,568.45	487,010.62	3,974.25
CACI	CACI INTERNATIONAL INC CLASS A	127190304	Info. Technology	4,007	702,026.40	510,784.28	0.00
CAKE	CHEESECAKE FACTORY INCORPORATED	163072101	Cons. Discretionary	6,095	341,502.85	332,528.24	0.00
CARO	CAROLINA FINANCIAL	143873107	Financials	15,634	652,719.50	543,955.13	0.00
CASH	META FINANCIAL GROUP, INC.	59100U108	Financials	2,869	256,775.50	325,849.01	0.00
CBZ	CBIZ INC	124805102	Industrials	49,954	1,098,988.00	449,896.83	0.00
CHFC	CHEMICAL FINANCIAL CORPORATION	163731102	Financials	8,449	479,903.20	486,224.23	0.00

Portfolio Holdings

Back Office

Global Portfolio Group - 2SCV, As of: 07/31/2018

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
CJ	C&J ENERGY SERVICES, INC	12674R100	Energy	13,709	318,871.34	476,567.84	0.00
CLDT	CHATHAM LODGING TRUST	16208T102	Real Estate	27,521	592,802.34	597,756.04	3,027.31
CMCO	COLUMBUS MCKINNON CORPORATION	199333105	Industrials	15,523	638,926.68	602,189.68	0.00
CNDT	CONDUENT INC	206787103	Info. Technology	19,024	341,671.04	318,988.28	0.00
CNO	CNO FINANCIAL INC	12621E103	Financials	27,966	569,108.10	485,534.50	0.00
COR	CORESITE REALTY CORP	21870Q105	Real Estate	5,781	648,050.10	471,864.75	0.00
CPE	CALLON PETROLEUM CO	13123X102	Energy	87,902	945,825.52	833,171.62	0.00
CSFL	CENTERSTATE BANKS INC	15201P109	Financials	37,128	1,030,302.00	523,656.21	0.00
CY	CYPRESS SEMICONDUCTOR	232806109	Info. Technology	50,300	895,843.00	652,927.89	0.00
DK	DELEK US HOLDINGS INC.	24665A103	Energy	12,272	654,343.04	629,167.88	0.00
DPLO	DIPLOMAT PHARMACY, INC	25456K101	Health Care	12,169	252,871.82	191,954.38	0.00
EBS	EMERGENT BIO SOLUTIONS INC.	29089Q105	Health Care	12,560	682,636.00	642,108.44	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	13,321	749,306.25	582,618.47	0.00
EGBN	EAGLE BANCORP, INC	268948106	Financials	10,750	581,037.50	678,962.29	0.00
EME	EMCOR GROUP INC	29084Q100	Industrials	6,868	528,492.60	355,007.69	0.00
ETM	ENTERCOM COMM CORP CL A	293639100	Cons. Discretionary	30,445	229,859.75	352,926.53	0.00
FIBK	FIRST INTERSTATE BANCSYSTEM	32055Y201	Financials	15,175	654,801.25	602,664.23	0.00
FNB	FNB CORP	302520101	Financials	40,030	513,584.90	326,611.03	0.00
FNSR	FINISAR CORPORATION	31787A507	Info. Technology	15,869	267,392.65	382,544.57	0.00
FOE	FERRO CORP	315405100	Materials	33,797	761,108.44	455,013.34	0.00
FSB	FRANKLIN FINANCIAL NETWORK, INC.	35352P104	Financials	14,764	578,010.60	557,427.69	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	8,228	466,363.04	434,354.23	1,275.34
GBNK	GUARANTY BANCORP	40075T607	Financials	9,617	288,990.85	199,538.94	0.00

Portfolio Holdings

Back Office

Global Portfolio Group - 2SCV, As of: 07/31/2018

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	19,536	892,795.20	448,597.71	0.00
HPP	HUDSON PACIFIC PROPERTIES, INC.	444097109	Real Estate	22,091	756,837.66	732,247.54	0.00
HRTG	HERITAGE INSURANCE HOLDINGS, INC	42727J102	Financials	39,023	670,024.91	538,427.05	0.00
HTLD	HEARTLAND EXPRESS, INC.	422347104	Industrials	33,045	634,133.55	643,739.78	0.00
HTLF	HEARTLAND FINL USA INC	42234Q102	Financials	5,775	339,281.25	196,593.98	0.00
IBKC	IBERIABANK CORP	450828108	Financials	9,914	823,853.40	652,631.69	0.00
IDA	IDACORP INC	451107106	Utilities	6,607	622,643.68	448,102.72	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	77,959	791,283.85	763,732.59	0.00
JCAP	JERNIGAN CAPITAL, INC.	476405105	Real Estate	29,351	533,894.69	557,017.34	0.00
KAI	KADANT INC	48282T104	Industrials	9,155	884,373.00	471,958.85	2,014.10
KALU	KAISER ALUMINUM CORP	483007704	Materials	4,680	522,381.60	358,005.97	2,574.00
KMG	KMG CHEMICALS, INC.	482564101	Materials	4,725	339,255.00	308,017.48	0.00
KS	KAPSTONE PAPER & PACKAGING CORP	48562P103	Materials	4,510	156,857.80	54,925.94	0.00
LTXB	LEGACYTEXAS FINANCIAL GROUP, INC.	52471Y106	Financials	18,445	808,444.35	723,211.70	2,951.20
MDR	MCDERMOTT INTERNATIONAL, INC.	580037703	Energy	18,624	335,418.24	333,638.51	0.00
MKSI	MKS INSTRUMENT INC	55306N104	Info. Technology	5,160	486,588.00	239,959.87	0.00
MOD	MODINE MANUFACTURING CO	607828100	Cons. Discretionary	35,366	617,136.70	506,616.65	0.00
MTRN	MATERION CORP	576690101	Materials	14,734	923,821.80	542,323.15	0.00
MYRG	MYR GROUP INC	55405W104	Industrials	11,370	419,439.30	331,125.10	0.00
NJR	NEW JERSEY RESOURCES CORPORATION	646025106	Utilities	7,727	357,373.75	310,118.02	0.00
NRE	NORTHSTAR RLTY EUROPE CORP	66706L101	Real Estate	22,087	302,371.03	281,674.92	0.00
NSA	NATIONAL STORAGE AFFILIATES TRUST	637870106	Real Estate	23,362	673,526.46	384,326.22	0.00

Portfolio Holdings

Back Office

Global Portfolio Group - 2SCV, As of: 07/31/2018

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
NUVA	NUVASIVE, INC.	670704105	Health Care	6,014	349,112.70	336,762.71	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Cons. Discretionary	12,761	950,056.45	832,603.96	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	20,475	680,793.75	568,278.57	0.00
PAG	PENSKE AUTOMOTIVE GROUP, INC.	70959W103	Cons. Discretionary	12,609	658,189.80	581,399.29	0.00
PDCE	PDC ENERGY	69327R101	Energy	17,108	1,077,461.84	840,888.34	0.00
PEB	PEBBLEBROOK HOTEL	70509V100	Real Estate	21,620	833,451.00	802,155.69	0.00
PFBC	PREFERRED BANK	740367404	Financials	10,102	628,748.48	543,598.12	0.00
PGNX	PROGENICS PHARMA INC	743187106	Health Care	105,038	838,728.43	631,433.22	0.00
PLAB	PHOTRONICS INC	719405102	Info. Technology	24,544	220,896.00	247,657.24	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	5,234	311,004.28	214,420.44	0.00
POR	PORTLAND GENERAL	736508847	Utilities	8,695	394,405.20	312,437.44	0.00
PRGS	PROGRESS SOFTWARE CORP	743312100	Info. Technology	9,972	366,869.88	266,649.28	0.00
PRI	PRIMERICA	74164M108	Financials	5,068	581,806.40	284,684.25	0.00
PWR	QUANTA SERVICES INC.	74762E102	Industrials	9,976	339,882.32	331,822.25	0.00
QTS	QTS REALTY TRUST INC	74736A103	Real Estate	9,158	391,504.50	314,977.51	0.00
RDNT	RADNET, INC.	750491102	Health Care	25,217	337,907.80	328,549.11	0.00
REI	RING ENERGY, INC.	76680V108	Energy	78,131	965,699.16	732,997.22	0.00
REXR	REXFORD INDUSTRIAL REALTY	76169C100	Real Estate	27,099	830,313.36	479,706.04	0.00
ROCK	GIBRALTAR INDS INC	374689107	Industrials	19,717	856,703.65	449,809.11	0.00
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	18,028	389,585.08	381,438.76	0.00
SEAS	SEAWORLD ENTERTAINMENT, INC	81282V100	Cons. Discretionary	28,648	610,202.40	463,248.19	0.00
SF	STIFEL FINANCIAL CORP	860630102	Financials	9,647	531,839.11	568,523.10	0.00
SFNC	SIMMONS FIRST NATIONAL CORPORATION CLASS A	828730200	Financials	10,453	311,499.40	329,033.69	0.00
SIGI	SELECTIVE INS GROUP	816300107	Financials	12,189	728,902.20	428,458.73	0.00

Portfolio Holdings

Back Office

Global Portfolio Group - 2SCV, As of: 07/31/2018

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	14,929	506,540.97	452,169.16	0.00
SKYW	SKYWEST INC	830879102	Industrials	15,612	935,158.80	243,005.47	0.00
SLCA	U.S. SILICA HOLDINGS, INC	90346E103	Energy	9,080	244,796.80	327,709.22	0.00
SPN	SUPERIOR ENERGY SERVICES	868157108	Energy	28,595	281,374.80	527,110.00	0.00
SR	SPIRE, INC	84857L101	Utilities	6,347	454,445.20	320,052.17	0.00
STBZ	STATE BANK & TRUST	856190103	Financials	24,999	786,218.55	521,651.63	0.00
SYNH	SYNEOS HEALTH, INC. CLASS A	87166B102	Health Care	7,281	358,771.28	302,825.53	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	17,577	674,077.95	526,012.21	0.00
TECD	TECH DATA CORPORATION	878237106	Info. Technology	3,647	304,196.27	335,142.16	0.00
TERP	TERRAFORM POWER, INC CLASS A	88104R209	Utilities	28,230	288,792.90	324,202.41	0.00
TKR	TIMKEN CO	887389104	Industrials	6,157	303,232.25	219,806.13	0.00
TMST	TIMKEN STEEL	887399103	Materials	20,191	280,654.90	256,627.64	0.00
TOWR	TOWER INTERNATIONAL, INC	891826109	Cons. Discretionary	12,874	415,830.20	296,662.65	0.00
TTEK	TETRA TECH INC NEW	88162G103	Industrials	13,378	813,382.40	333,155.53	0.00
TWNK	HOSTESS BRANDS, INC. CLASS A	44109J106	Consumer Staples	23,183	324,793.83	332,027.71	0.00
UBSH	UNION BANKSHARES CORPORATION	90539J109	Financials	16,922	685,510.22	640,355.17	0.00
UCBI	UNITED CMNTY BKS GA CAP STK	90984P303	Financials	26,335	790,840.05	483,652.28	0.00
UIS	UNISYS CORPORATION	909214306	Info. Technology	22,960	295,036.00	324,430.17	0.00
UMPQ	UMPQUA HOLDINGS CORP	904214103	Financials	29,558	629,585.40	581,453.20	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	10,759	483,079.10	645,836.38	0.00
WAIR	WESCO AIRCRAFT HOLDINGS, INC.	950814103	Industrials	28,546	341,124.70	320,709.31	0.00
WD	WALKER & DUNLOP, INC.	93148P102	Financials	5,184	307,203.84	305,624.98	0.00
WSM	WILLIAMS SONOMA INC	969904101	Cons. Discretionary	2,691	157,396.59	165,864.09	1,157.13

Portfolio Holdings

Back Office

Global Portfolio Group - 2SCV, As of: 07/31/2018

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
WTFC	WINTRUST FINL CORP	97650W108	Financials	6,718	589,370.14	322,946.20	0.00
WWW	WOLVERINE WORLD WIDE, INC.	978097103	Cons. Discretionary	10,743	380,087.34	285,005.68	859.44