

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 07/31/2017 to 08/31/2017

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 08/31/2017
Total Portfolio	-2.23	-1.11	-0.79	11.74	11.17									6.24	-2.23
Total Equities	-2.32	-1.20	-0.94											-0.94	-2.32
Total Cash	0.07	0.19	3.19											3.19	0.07
Russell 2000 Value	-2.46	-1.84	-1.31	13.47	13.63	7.07	9.72	12.51	12.77	13.35	12.41	8.14	6.46	7.61	-2.46

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 07/31/2017 to 08/31/2017

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 08/31/2017
Total Portfolio	-2.23	-1.24	-1.06	11.30	10.73									5.83	-2.23
Total Equities	-2.32	-1.20	-0.94											-0.94	-2.32
Total Cash	0.07	0.19	3.19											3.19	0.07
Russell 2000 Value	-2.46	-1.84	-1.31	13.47	13.63	7.07	9.72	12.51	12.77	13.35	12.41	8.14	6.46	7.61	-2.46

Transactions Listing

FROM Trade Date 07/31/2017 TO 08/31/2017

						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	AEO		29795	11.495	342,800.41	0.00	TMC	0.010000	297.95	0.00	USD	1.0000000	000009	8/16/2017	63385
1129						342,800.41	0.00	0.00	297.95		0.00	USD	1.0000000	342,800.41	8/21/2017	
2nyscm10	Buy	CARO		473	32.656	15,450.97	0.00	SANDLER	0.010000	4.73	0.00	USD	1.0000000	000009	8/16/2017	63386
1129						15,450.97	0.00	0.00	4.73		0.00	USD	1.0000000	15,450.97	8/21/2017	
2nyscm10	Buy	CARO		2083	32.357	67,419.84	0.00	SANDLER	0.010000	20.83	0.00	USD	1.0000000	000009	8/17/2017	63737
1129						67,419.84	0.00	0.00	20.83		0.00	USD	1.0000000	67,419.84	8/22/2017	
2nyscm10	Buy	CARO		473	32.631	15,439.19	0.00	SANDLER	0.010000	4.73	0.00	USD	1.0000000	000009	8/18/2017	64103
1129						15,439.19	0.00	0.00	4.73		0.00	USD	1.0000000	15,439.19	8/23/2017	
2nyscm10	Buy	CARO		234	32.967	7,716.52	0.00	RAJA	0.010000	2.34	0.00	USD	1.0000000	000009	8/21/2017	64268
1129						7,716.52	0.00	0.00	2.34		0.00	USD	1.0000000	7,716.52	8/24/2017	
2nyscm10	Buy	CARO		902	33.066	29,834.73	0.00	SANDLER	0.010000	9.02	0.00	USD	1.0000000	000009	8/22/2017	64466
1129						29,834.73	0.00	0.00	9.02		0.00	USD	1.0000000	29,834.73	8/25/2017	
2nyscm10	Buy	CARO		1004	33.326	33,469.44	0.00	SANDLER	0.010000	10.04	0.00	USD	1.0000000	000009	8/23/2017	64577
1129						33,469.44	0.00	0.00	10.04		0.00	USD	1.0000000	33,469.44	8/28/2017	
2nyscm10	Buy	CARO		1117	33.536	37,470.99	0.00	SANDLER	0.010000	11.17	0.00	USD	1.0000000	000009	8/24/2017	64894
1129						37,470.99	0.00	0.00	11.17		0.00	USD	1.0000000	37,470.99	8/29/2017	
2nyscm10	Buy	CARO		316	33.804	10,685.26	0.00	SANDLER	0.010000	3.16	0.00	USD	1.0000000	000009	8/25/2017	65580
1129						10,685.26	0.00	0.00	3.16		0.00	USD	1.0000000	10,685.26	8/30/2017	
2nyscm10	Buy	CARO		852	34.061	29,028.75	0.00	SANDLER	0.010000	8.52	0.00	USD	1.0000000	000009	8/28/2017	65668
1129						29,028.75	0.00	0.00	8.52		0.00	USD	1.0000000	29,028.75	8/31/2017	
2nyscm10	Buy	CARO		1358	33.992	46,174.85	0.00	SANDLER	0.010000	13.58	0.00	USD	1.0000000	000009	8/29/2017	65920
1129						46,174.85	0.00	0.00	13.58		0.00	USD	1.0000000	46,174.85	9/1/2017	
2nyscm10	Buy	CARO		1048	34.179	35,830.28	0.00	SANDLER	0.010000	10.48	0.00	USD	1.0000000	000009	8/30/2017	66274
1129						35,830.28	0.00	0.00	10.48		0.00	USD	1.0000000	35,830.28	9/5/2017	
2nyscm10	Buy	EDR		5454	38.383	209,393.79	0.00	PEN	0.010000	54.54	0.00	USD	1.0000000	000009	8/22/2017	64468
1129						209,393.79	0.00	0.00	54.54		0.00	USD	1.0000000	209,393.79	8/25/2017	
2nyscm10	Buy	EDR		3061	38.612	118,222.25	0.00	PEN	0.010000	30.61	0.00	USD	1.0000000	000009	8/23/2017	64578
1129						118,222.25	0.00	0.00	30.61		0.00	USD	1.0000000	118,222.25	8/28/2017	
2nyscm10	Buy	GIII		3918	26.401	103,479.08	0.00	PEN	0.010000	39.18	0.00	USD	1.0000000	000009	8/11/2017	62862
1129						103,479.08	0.00	0.00	39.18		0.00	USD	1.0000000	103,479.08	8/16/2017	

Transactions Listing

FROM Trade Date 07/31/2017 TO 08/31/2017

						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	HYH		1080	45.246	48,876.91	0.00	PEN	0.010000	10.80	0.00	USD	1.0000000	000009	8/31/2017	66673
1129						48,876.91	0.00	0.00	10.80		0.00	USD	1.0000000	48,876.91	9/6/2017	
2nyscm10	Buy	KS		5651	21.30	120,422.81	0.00	PEN	0.010000	56.51	0.00	USD	1.0000000	000009	8/29/2017	65922
1129						120,422.81	0.00	0.00	56.51		0.00	USD	1.0000000	120,422.81	9/1/2017	
2nyscm10	Buy	KS		3607	21.812	78,713.04	0.00	PEN	0.010000	36.07	0.00	USD	1.0000000	000009	8/30/2017	66276
1129						78,713.04	0.00	0.00	36.07		0.00	USD	1.0000000	78,713.04	9/5/2017	
2nyscm10	Buy	MGNX		354	18.734	6,635.45	0.00	RAJA	0.010000	3.54	0.00	USD	1.0000000	000009	8/31/2017	66674
1129						6,635.45	0.00	0.00	3.54		0.00	USD	1.0000000	6,635.45	9/6/2017	
2nyscm10	Buy	NEO		1447	9.308	13,483.15	0.00	RAJA	0.010000	14.47	0.00	USD	1.0000000	000009	8/29/2017	65923
1129						13,483.15	0.00	0.00	14.47		0.00	USD	1.0000000	13,483.15	9/1/2017	
2nyscm10	Buy	NEO		4382	9.532	41,811.73	0.00	RAJA	0.010000	43.82	0.00	USD	1.0000000	000009	8/30/2017	66277
1129						41,811.73	0.00	0.00	43.82		0.00	USD	1.0000000	41,811.73	9/5/2017	
2nyscm10	Buy	NEO		2079	10.049	20,911.83	0.00	RAJA	0.010000	20.79	0.00	USD	1.0000000	000009	8/31/2017	66675
1129						20,911.83	0.00	0.00	20.79		0.00	USD	1.0000000	20,911.83	9/6/2017	
2nyscm10	Buy	OMF		7453	27.357	203,967.74	0.00	PEN	0.010000	74.53	0.00	USD	1.0000000	000009	8/31/2017	66676
1129						203,967.74	0.00	0.00	74.53		0.00	USD	1.0000000	203,967.74	9/6/2017	
2nyscm10	Buy	PDCE		5221	40.946	213,833.36	0.00	SEAPORT	0.010000	52.21	0.00	USD	1.0000000	000009	8/11/2017	62864
1129						213,833.36	0.00	0.00	52.21		0.00	USD	1.0000000	213,833.36	8/16/2017	
2nyscm10	Buy	PFBC		1312	54.491	71,505.05	0.00	RAJA	0.010000	13.12	0.00	USD	1.0000000	000009	8/16/2017	63387
1129						71,505.05	0.00	0.00	13.12		0.00	USD	1.0000000	71,505.05	8/21/2017	
2nyscm10	Buy	PFBC		3226	54.195	174,865.98	0.00	RAJA	0.010000	32.26	0.00	USD	1.0000000	000009	8/17/2017	63738
1129						174,865.98	0.00	0.00	32.26		0.00	USD	1.0000000	174,865.98	8/22/2017	
2nyscm10	Buy	PFBC		718	53.913	38,716.50	0.00	RAJA	0.010000	7.18	0.00	USD	1.0000000	000009	8/18/2017	64104
1129						38,716.50	0.00	0.00	7.18		0.00	USD	1.0000000	38,716.50	8/23/2017	
2nyscm10	Buy	PFBC		504	53.769	27,104.46	0.00	RAJA	0.010000	5.04	0.00	USD	1.0000000	000009	8/21/2017	64269
1129						27,104.46	0.00	0.00	5.04		0.00	USD	1.0000000	27,104.46	8/24/2017	
2nyscm10	Buy	PFBC		157	53.988	8,477.62	0.00	RAJA	0.010000	1.57	0.00	USD	1.0000000	000009	8/22/2017	64469
1129						8,477.62	0.00	0.00	1.57		0.00	USD	1.0000000	8,477.62	8/25/2017	
2nyscm10	Buy	PFBC		260	54.429	14,154.17	0.00	SANDLER	0.010000	2.60	0.00	USD	1.0000000	000009	8/23/2017	64579
1129						14,154.17	0.00	0.00	2.60		0.00	USD	1.0000000	14,154.17	8/28/2017	

Transactions Listing

FROM Trade Date 07/31/2017 TO 08/31/2017

						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	PFBC		306	54.603	16,711.67	0.00	SANDLER	0.010000	3.06	0.00	USD	1.0000000	000009	8/24/2017	64895
1129						16,711.67	0.00	0.00	3.06		0.00	USD	1.0000000	16,711.67	8/29/2017	
2nyscm10	Buy	ROCK		933	28.523	26,621.66	0.00	SEAPORT	0.010000	9.33	0.00	USD	1.0000000	000009	8/29/2017	65924
1129						26,621.66	0.00	0.00	9.33		0.00	USD	1.0000000	26,621.66	9/1/2017	
2nyscm10	Buy	ROCK		2083	29.03	60,489.28	0.00	SEAPORT	0.010000	20.83	0.00	USD	1.0000000	000009	8/30/2017	66278
1129						60,489.28	0.00	0.00	20.83		0.00	USD	1.0000000	60,489.28	9/5/2017	
2nyscm10	Buy	SBRA		8866	21.414	189,948.73	0.00	PEN	0.010000	88.66	0.00	USD	1.0000000	000009	8/22/2017	64470
1129						189,948.73	0.00	0.00	88.66		0.00	USD	1.0000000	189,948.73	8/25/2017	
2nyscm10	Contribution	000009		93331.06	0.00	93,331.06	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/31/2017	67393
1129				Q2 2017 Mgmt Fee		93,331.06	0.00	0.00	0.00		0.00	USD	1.0000000	93,331.06	7/31/2017	
2nyscm10	Distribution	000009		766.8	1.00	766.80	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/1/2017	61852
1129				INTERFUND TRANSFERS DEBIT		766.80	0.00	0.00	0.00		0.00	USD	1.0000000	766.80	8/1/2017	
2nyscm10	Distribution	000009		1548.53	1.00	1,548.53	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/7/2017	62456
1129				INTERFUND TRANSFERS DEBIT		1,548.53	0.00	0.00	0.00		0.00	USD	1.0000000	1,548.53	8/7/2017	
2nyscm10	Distribution	000009		3763.44	1.00	3,763.44	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/10/2017	62810
1129				INTERFUND TRANSFERS DEBIT		3,763.44	0.00	0.00	0.00		0.00	USD	1.0000000	3,763.44	8/10/2017	
2nyscm10	Distribution	000009		4335.36	1.00	4,335.36	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/11/2017	62969
1129				INTERFUND TRANSFERS DEBIT		4,335.36	0.00	0.00	0.00		0.00	USD	1.0000000	4,335.36	8/11/2017	
2nyscm10	Distribution	000009		7263.92	1.00	7,263.92	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/14/2017	63261
1129				INTERFUND TRANSFERS DEBIT		7,263.92	0.00	0.00	0.00		0.00	USD	1.0000000	7,263.92	8/14/2017	
2nyscm10	Distribution	000009		6857.12	1.00	6,857.12	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/15/2017	63305
1129				INTERFUND TRANSFERS DEBIT		6,857.12	0.00	0.00	0.00		0.00	USD	1.0000000	6,857.12	8/15/2017	
2nyscm10	Distribution	000009		6187.74	1.00	6,187.74	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/18/2017	64188
1129				INTERFUND TRANSFERS DEBIT		6,187.74	0.00	0.00	0.00		0.00	USD	1.0000000	6,187.74	8/18/2017	
2nyscm10	Distribution	000009		4955.34	1.00	4,955.34	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/21/2017	64306
1129				INTERFUND TRANSFERS DEBIT		4,955.34	0.00	0.00	0.00		0.00	USD	1.0000000	4,955.34	8/21/2017	

Transactions Listing

FROM Trade Date 07/31/2017 TO 08/31/2017

						Amount	Cost				Other Charges					
Account	Trans Type	Identifier	Secondary Sec. Name	Shares/PAR	Price	Portfolio	Portfolio	Broker	CR	Amount	Port.	FX	USD/Curr	Cash Acct	TD	Ref #
INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyscm10	Distribution	000009		6697.25	1.00	6,697.25	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/24/2017	65279
1129				INTERFUND TRANSFERS DEBIT		6,697.25	0.00	0.00	0.00		0.00	USD	1.0000000	6,697.25	8/24/2017	
2nyscm10	Distribution	000009		6776.96	1.00	6,776.96	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/25/2017	65627
1129				INTERFUND TRANSFERS DEBIT		6,776.96	0.00	0.00	0.00		0.00	USD	1.0000000	6,776.96	8/25/2017	
2nyscm10	Distribution	000009		1098.4	1.00	1,098.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/29/2017	66186
1129				INTERFUND TRANSFERS DEBIT		1,098.40	0.00	0.00	0.00		0.00	USD	1.0000000	1,098.40	8/29/2017	
2nyscm10	Distribution	000009		13768.34	1.00	13,768.34	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/30/2017	66495
1129				INTERFUND TRANSFERS DEBIT		13,768.34	0.00	0.00	0.00		0.00	USD	1.0000000	13,768.34	8/30/2017	
2nyscm10	Income	000009	WOLVERINE WORLD WIDE, INC.	766.8	0.00	766.80	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/1/2017	61712
1129			WWW	Div Accrued for WWW		766.80	0.00	0.00	0.00		0.00	USD	1.0000000	766.80	8/1/2017	
2nyscm10	Income	000009		1180.73	1.00	1,180.73	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/1/2017	61853
1129				CASH CREDIT FOR INTEREST		1,180.73	0.00	0.00	0.00		0.00	USD	1.0000000	1,180.73	8/1/2017	
2nyscm10	Income	000009	ABM INDS INC	1548.53	0.00	1,548.53	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/7/2017	62291
1129			ABM	Div Accrued for ABM		1,548.53	0.00	0.00	0.00		0.00	USD	1.0000000	1,548.53	8/7/2017	
2nyscm10	Income	000009	H.B. FULLER COMPANY	1469.4	0.00	1,469.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/10/2017	62677
1129			FUL	Div Accrued for FUL		1,469.40	0.00	0.00	0.00		0.00	USD	1.0000000	1,469.40	8/10/2017	
2nyscm10	Income	000009	KADANT INC	2294.04	0.00	2,294.04	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/10/2017	62702
1129			KAI	Div Accrued for KAI		2,294.04	0.00	0.00	0.00		0.00	USD	1.0000000	2,294.04	8/10/2017	
2nyscm10	Income	000009	FIRST INTERSTATE BANCYSYSTEM	4335.36	0.00	4,335.36	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/11/2017	62766
1129			FIBK	Div Accrued for FIBK		4,335.36	0.00	0.00	0.00		0.00	USD	1.0000000	4,335.36	8/11/2017	
2nyscm10	Income	000009	HOPE BANCORP, INC.	4636.97	0.00	4,636.97	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/14/2017	62901
1129			HOPE	Div Accrued for HOPE		4,636.97	0.00	0.00	0.00		0.00	USD	1.0000000	4,636.97	8/14/2017	
2nyscm10	Income	000009	LEGACYTEXAS FINANCIAL GROUP, INC.	2626.95	0.00	2,626.95	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/14/2017	62942
1129			LTXB	Div Accrued for LTXB		2,626.95	0.00	0.00	0.00		0.00	USD	1.0000000	2,626.95	8/14/2017	

Transactions Listing

FROM Trade Date 07/31/2017 TO 08/31/2017

						Amount	Cost				Other Charges					
Account	Trans Type	Identifier	Secondary Sec. Name	Shares/PAR	Price	Portfolio	Portfolio	Broker	CR	Amount	Port.	FX	USD/Curr	Cash Acct	TD	Ref #
INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyscm10	Income	000009	INDEPENDENCE REALTY TRUST, INC.	4065.12	0.00	4,065.12	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/15/2017	63127
1129			IRT	Div Accrued for IRT		4,065.12	0.00	0.00	0.00		0.00	USD	1.0000000	4,065.12	8/15/2017	
2nyscm10	Income	000009	KAISER ALUMINUM CORP	2792	0.00	2,792.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/15/2017	63160
1129			KALU	Div Accrued for KALU		2,792.00	0.00	0.00	0.00		0.00	USD	1.0000000	2,792.00	8/15/2017	
2nyscm10	Income	000009	BOSTON PRIVATE FINANCIAL HOLDINGS	2246.64	0.00	2,246.64	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/18/2017	63824
1129			BPFH	Div Accrued for BPFH		2,246.64	0.00	0.00	0.00		0.00	USD	1.0000000	2,246.64	8/18/2017	
2nyscm10	Income	000009	NORTHSTAR RLTY EUROPE CORP	3941.1	0.00	3,941.10	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/18/2017	63898
1129			NRE	Div Accrued for NRE		3,941.10	0.00	0.00	0.00		0.00	USD	1.0000000	3,941.10	8/18/2017	
2nyscm10	Income	000009	SABRA HEALTH CARE REIT	2747.77	1.00	2,747.77	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/18/2017	64189
1129			SBRA	INCOME DIVIDEND CREDIT		2,747.77	0.00	0.00	0.00		0.00	USD	1.0000000	2,747.77	8/18/2017	
2nyscm10	Income	000009	SABRA HEALTH CARE REIT	2207.57	1.00	2,207.57	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/18/2017	64190
1129			SBRA	INCOME DIVIDEND CREDIT		2,207.57	0.00	0.00	0.00		0.00	USD	1.0000000	2,207.57	8/18/2017	
2nyscm10	Income	000009	HERITAGE FINANCIAL CORP	1678.95	0.00	1,678.95	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/24/2017	64622
1129			HFWA	Div Accrued for HFWA		1,678.95	0.00	0.00	0.00		0.00	USD	1.0000000	1,678.95	8/24/2017	
2nyscm10	Income	000009	HERITAGE COMMERCE CORP	3225.6	0.00	3,225.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/24/2017	64643
1129			HTBK	Div Accrued for HTBK		3,225.60	0.00	0.00	0.00		0.00	USD	1.0000000	3,225.60	8/24/2017	
2nyscm10	Income	000009	WINTRUST FINL CORP	1792.7	0.00	1,792.70	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/24/2017	64661
1129			WTFC	Div Accrued for WTFC		1,792.70	0.00	0.00	0.00		0.00	USD	1.0000000	1,792.70	8/24/2017	
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	8/25/2017	65192
1129			CLDT	Div Accrued for CLDT		1,792.56	0.00	0.00	0.00		0.00	USD	1.0000000	1,792.56	8/25/2017	
2nyscm10	Income	000009	NEXSTAR BROADCASTING	3030.9	0.00	3,030.90	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/25/2017	65250
1129			NXST	Div Accrued for NXST		3,030.90	0.00	0.00	0.00		0.00	USD	1.0000000	3,030.90	8/25/2017	
2nyscm10	Income	000009	GUARANTY BANCORP	1953.5	0.00	1,953.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/25/2017	65602
1129			GBNK	Div Accrued for GBNK		1,953.50	0.00	0.00	0.00		0.00	USD	1.0000000	1,953.50	8/25/2017	

Transactions Listing

FROM Trade Date 07/31/2017 TO 08/31/2017

						Amount	Cost				Other Charges					
Account	Trans Type	Identifier	Secondary Sec. Name	Shares/PAR	Price	Portfolio	Portfolio	Broker	CR	Amount	Port.	FX	USD/Curr	Cash Acct	TD	Ref #
INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyscm10	Income	000009	ASTEC INDS INC	1098.4	0.00	1,098.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/29/2017	65700
1129			ASTE	Div Accrued for ASTE		1,098.40	0.00	0.00	0.00		0.00	USD	1.0000000	1,098.40	8/29/2017	
2nyscm10	Income	000009	ENTERCOM COMM CORP CL A	7265.8	0.00	7,265.80	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/30/2017	66096
1129			ETM	Div Accrued for ETM		7,265.80	0.00	0.00	0.00		0.00	USD	1.0000000	7,265.80	8/30/2017	
2nyscm10	Income	000009	IDACORP INC	4330.7	0.00	4,330.70	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/30/2017	66123
1129			IDA	Div Accrued for IDA		4,330.70	0.00	0.00	0.00		0.00	USD	1.0000000	4,330.70	8/30/2017	
2nyscm10	Income	000009	SNYDERS LANCE INC	2171.84	0.00	2,171.84	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/30/2017	66141
1129			LNCE	Div Accrued for LNCE		2,171.84	0.00	0.00	0.00		0.00	USD	1.0000000	2,171.84	8/30/2017	
2nyscm10	Management	000009		93331.06	0.00	93,331.06	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/31/2017	67392
1129				Q2 2017 Mgmt Fee		93,331.06	0.00	0.00	0.00		0.00	USD	1.0000000	93,331.06	7/31/2017	
2nyscm10	Sell	CLNS		46025	13.046	599,954.22	545,226.71	TMC	0.010000	460.25	0.00	USD	1.0000000	000009	8/22/2017	64467
1129						599,954.22	545,226.71	13.87	460.25		0.00	USD	1.0000000	599,954.22	8/25/2017	
2nyscm10	Sell	ESL		1271	86.087	109,401.34	141,925.71	PEN	0.010000	12.71	0.00	USD	1.0000000	000009	8/10/2017	62744
1129						109,401.34	141,925.71	2.53	12.71		0.00	USD	1.0000000	109,401.34	8/15/2017	
2nyscm10	Sell	ESL		1411	86.116	121,492.61	157,558.75	PEN	0.010000	14.11	0.00	USD	1.0000000	000009	8/11/2017	62861
1129						121,492.61	157,558.75	2.81	14.11		0.00	USD	1.0000000	121,492.61	8/16/2017	
2nyscm10	Sell	ESL		1365	86.464	118,007.25	152,422.18	PEN	0.010000	13.65	0.00	USD	1.0000000	000009	8/14/2017	63002
1129						118,007.25	152,422.18	2.73	13.65		0.00	USD	1.0000000	118,007.25	8/17/2017	
2nyscm10	Sell	FGL		12143	31.117	377,719.93	338,901.42	RAJA	0.010000	121.43	0.00	USD	1.0000000	000009	8/3/2017	62055
1129						377,719.93	338,901.42	8.73	121.43		0.00	USD	1.0000000	377,719.93	8/8/2017	
2nyscm10	Sell	GNBC		1376	20.481	28,167.85	24,534.49	SANDLER	0.010000	13.76	0.00	USD	1.0000000	000009	8/29/2017	65921
1129						28,167.85	24,534.49	0.66	13.76		0.00	USD	1.0000000	28,167.85	9/1/2017	
2nyscm10	Sell	GNBC		3406	20.489	69,750.54	60,552.50	SANDLER	0.010000	34.06	0.00	USD	1.0000000	000009	8/30/2017	66275
1129						69,750.54	60,552.50	1.62	34.06		0.00	USD	1.0000000	69,750.54	9/5/2017	
2nyscm10	Sell	GNBC		864	20.457	17,665.71	15,082.50	SANDLER	0.010000	8.64	0.00	USD	1.0000000	000009	8/31/2017	66672
1129						17,665.71	15,082.50	0.41	8.64		0.00	USD	1.0000000	17,665.71	9/6/2017	
2nyscm10	Sell	MOD		8612	15.601	134,264.01	143,827.29	SEAPORT	0.010000	86.12	0.00	USD	1.0000000	000009	8/11/2017	63003
1129				Correction from DTC Station		134,264.01	143,827.29	3.10	86.12		0.00	USD	1.0000000	134,264.01	8/16/2017	

Transactions Listing

FROM Trade Date 07/31/2017 TO 08/31/2017

						Amount	Cost				Other Charges					
Account	Trans Type	Identifier	Secondary Sec. Name	Shares/PAR	Price	Portfolio	Portfolio	Broker	CR	Amount	Port.	FX	USD/Curr	Cash Acct	TD	Ref #
INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyscm10	Sell	PMC		17854	28.883	515,491.98	526,098.31	LOOP	0.010000	178.54	0.00	USD	1.0000000	000009	8/2/2017	61961
1129						515,491.98	526,098.31	11.92	178.54		0.00	USD	1.0000000	515,491.98	8/7/2017	
2nyscm10	Sell	SNV		4288	42.84	183,651.65	121,328.96	RAJA	0.010000	42.88	0.00	USD	1.0000000	000009	8/16/2017	63388
1129						183,651.65	121,328.96	4.25	42.88		0.00	USD	1.0000000	183,651.65	8/21/2017	
2nyscm10	Sell	SNV		1816	42.359	76,904.55	51,383.72	RAJA	0.010000	18.16	0.00	USD	1.0000000	000009	8/17/2017	63739
1129						76,904.55	51,383.72	1.78	18.16		0.00	USD	1.0000000	76,904.55	8/22/2017	
2nyscm10	Sell	SNV		3435	41.674	143,113.90	97,193.33	RAJA	0.010000	34.35	0.00	USD	1.0000000	000009	8/18/2017	64105
1129						143,113.90	97,193.33	3.31	34.35		0.00	USD	1.0000000	143,113.90	8/23/2017	
2nyscm10	Sell	SNV		2302	42.132	96,962.82	65,135.09	SANDLER	0.010000	23.02	0.00	USD	1.0000000	000009	8/28/2017	65669
1129						96,962.82	65,135.09	2.25	23.02		0.00	USD	1.0000000	96,962.82	8/31/2017	
2nyscm10	Sell	SNV		2365	41.831	98,904.61	66,917.68	SANDLER	0.010000	23.65	0.00	USD	1.0000000	000009	8/29/2017	65925
1129						98,904.61	66,917.68	2.29	23.65		0.00	USD	1.0000000	98,904.61	9/1/2017	
2nyscm10	Sell	SNV		2399	42.243	101,314.62	67,879.70	SANDLER	0.010000	23.99	0.00	USD	1.0000000	000009	8/30/2017	66279
1129						101,314.62	67,879.70	2.35	23.99		0.00	USD	1.0000000	101,314.62	9/5/2017	
2nyscm10	Sell	SXT		2400	72.192	173,233.28	155,829.36	PEN	0.010000	24.00	0.00	USD	1.0000000	000009	8/31/2017	66677
1129						173,233.28	155,829.36	4.00	24.00		0.00	USD	1.0000000	173,233.28	9/6/2017	

Portfolio Holdings

Back Office

Global Portfolio Group - 2SCV, As of: 08/31/2017

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	66,796,745.99	57,759,400.98	65,591.36
000009	PRINCIPAL CASH	000009	Liquid Assets		2,113,752.47		0.00
AAWW	ATLAS AIR WORLDWIDE HOLDINGS, INC.	049164205	Industrials	12,010	802,268.00	651,978.87	0.00
ABM	ABM INDS INC	000957100	Industrials	9,109	404,712.87	293,688.42	0.00
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	29,795	356,050.25	342,800.41	0.00
AKR	ACADIA REALTY TRUST	004239109	Real Estate	21,095	605,215.55	729,946.06	0.00
ASGN	ON ASSIGNMENT INC	682159108	Industrials	7,342	350,213.40	280,313.90	0.00
ASTE	ASTEC INDS INC	046224101	Industrials	10,984	545,685.12	473,100.31	0.00
BABY	NATUS MEDICAL INCORPORATED	639050103	Health Care	9,083	305,188.80	349,929.34	0.00
BANR	BANNER CORP	06652V208	Financials	19,847	1,093,966.64	898,914.23	0.00
BAS	BASIC ENERGY SERVICES, INC.	06985P209	Energy	10,494	149,434.56	347,660.61	0.00
BGC	GENERAL CABLE CORPORATION	369300108	Industrials	19,037	322,677.15	333,398.54	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	7,021	494,137.98	338,049.73	3,124.35
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	17,278	1,025,449.30	568,514.39	0.00
BMTC	BRYN MAWR BK CORP	117665109	Financials	18,969	776,780.55	586,450.65	4,173.18
BPFH	BOSTON PRIVATE FINANCIAL HOLDINGS	101119105	Financials	20,424	300,232.80	340,651.40	0.00
BRKS	BROOKS AUTOMATION, INC.	114340102	Info. Technology	21,397	557,819.79	484,240.00	0.00
CACI	CACI INTERNATIONAL INC CLASS A	127190304	Info. Technology	5,429	704,684.20	678,915.81	0.00
CARO	CAROLINA FINANC	143873107	Financials	9,860	335,535.80	328,520.82	0.00
CASS	CASS INFORMATION SYSTEMS	14808P109	Info. Technology	4,564	279,408.08	316,892.88	1,049.72
CBZ	CBIZ INC	124805102	Industrials	59,608	903,061.20	537,198.92	0.00
CLDT	CHATHAM LODGING TRUST	16208T102	Real Estate	16,296	330,482.88	345,713.02	1,792.56
CNDT	CONDUENT INC	206787103	Info. Technology	22,619	373,439.69	379,442.88	0.00

Portfolio Holdings

Back Office

Global Portfolio Group - 2SCV, As of: 08/31/2017

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
CNO	CNO FINANCIAL INC	12621E103	Financials	64,044	1,431,383.40	1,111,906.31	0.00
COR	CORESITE REALTY CORP	21870Q105	Real Estate	11,326	1,345,075.76	546,178.38	0.00
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	487,158.28	369,117.75	0.00
CPK	CHESAPEAKE UTILITIES CORP.	165303108	Utilities	9,750	774,637.50	474,698.19	0.00
CPN	CALPINE	131347304	Utilities	38,648	568,125.60	464,184.62	0.00
CRZO	CARRIZO OIL & GAS	144577103	Energy	13,861	186,291.84	451,575.58	0.00
CSFL	CENTERSTATE BANKS INC	15201P109	Financials	44,303	1,084,094.41	634,226.77	0.00
CY	CYPRESS SEMICONDUCTOR	232806109	Info. Technology	60,020	821,673.80	801,308.55	0.00
DLX	DELUXE CORP	248019101	Industrials	7,337	508,820.95	470,092.60	2,201.10
EDR	EDUCATION RLTY TR INC	28140H203	Real Estate	8,515	329,019.60	327,616.04	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	15,857	605,737.40	698,457.12	0.00
EME	EMCOR GROUP INC	29084Q100	Industrials	8,195	541,197.80	439,804.19	0.00
ESL	ESTERLINE TECHNOLOGIES	297425100	Industrials	3,832	327,252.80	384,171.92	0.00
ETM	ENTERCOM COMM CORP CL A	293639100	Cons. Discretionary	36,329	374,188.70	424,665.63	2,724.67
FAF	FIRST AMERICAN FINANCIAL	31847R102	Financials	16,596	814,199.76	690,528.29	0.00
FIBK	FIRST INTERSTATE BANCSYSTEM	32055Y201	Financials	18,064	635,852.80	724,033.53	0.00
FNB	FNB CORP	302520101	Financials	75,941	963,691.29	625,647.14	9,112.92
FOE	FERRO CORP	315405100	Materials	40,328	777,120.56	549,577.65	0.00
FSB	FRANKLIN FINANCIAL NETWORK, INC.	35352P104	Financials	25,225	824,857.50	992,687.42	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	9,796	491,661.24	517,906.99	0.00
GBNK	GUARANTY BANCORP	40075T607	Financials	15,628	403,202.40	324,387.41	0.00
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	37,983	1,044,532.50	790,956.77	0.00
GNBC	GREEN BANCORP, INC.	39260X100	Financials	33,837	678,431.85	590,007.33	0.00

Portfolio Holdings

Back Office

Global Portfolio Group - 2SCV, As of: 08/31/2017

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
HFWA	HERITAGE FINANCIAL CORP	42722X106	Financials	12,915	337,727.25	212,166.32	0.00
HOPE	HOPE BANCORP, INC.	43940T109	Financials	35,669	575,697.66	670,128.58	0.00
HPP	HUDSON PACIFIC PROPERTIES, INC.	444097109	Real Estate	20,248	668,184.00	656,126.26	0.00
HTBK	HERITAGE COMMERCE CORP	426927109	Financials	32,256	432,230.40	289,187.09	0.00
HTLF	HEARTLAND FINL USA INC	42234Q102	Financials	6,875	312,812.50	234,149.96	756.25
HYH	HALYARD HEALTH INC	40650V100	Health Care	9,828	445,110.12	390,516.94	0.00
IBKC	IBERIABANK CORP	450828108	Financials	13,843	1,060,373.80	869,078.20	0.00
IDA	IDACORP INC	451107106	Utilities	7,874	700,628.52	555,468.68	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	67,752	697,168.08	656,103.76	4,065.12
KAI	KADANT INC	48282T104	Industrials	10,924	948,749.40	583,464.49	0.00
KALU	KAISER ALUMINUM CORP	483007704	Materials	5,584	537,850.88	427,159.26	0.00
KND	KINDRED HEALTHCARE, INC.	494580103	Health Care	29,064	235,418.40	332,608.83	0.00
KS	KAPSTONE PAPER & PACKAGING CORP	48562P103	Materials	31,043	694,431.91	464,448.83	0.00
LNCE	SNYDERS LANCE INC	833551104	Consumer Staples	13,574	482,148.48	514,874.01	0.00
LTXB	LEGACYTEXAS FINANCIAL GROUP, INC.	52471Y106	Financials	17,513	630,292.87	661,151.51	0.00
MDP	MEREDITH CORP	589433101	Cons. Discretionary	10,332	561,544.20	565,003.30	5,372.64
MGNX	MACROGENICS, INC.	556099109	Health Care	354	6,694.14	6,635.45	0.00
MKSI	MKS INSTRUMENT INC	55306N104	Info. Technology	12,156	1,001,046.60	578,380.08	2,127.30
MOD	MODINE MANUFACTURING CO	607828100	Cons. Discretionary	41,974	677,880.10	616,975.53	0.00
MTRN	MATERION CORP	576690101	Materials	17,582	671,632.40	658,005.23	1,758.20
MYRG	MYR GROUP INC	55405W104	Industrials	13,757	355,068.17	400,721.88	0.00
NCR	NCR CORP NEW	62886E108	Info. Technology	31,582	1,153,690.46	794,987.16	0.00
NEO	NEOGENOMICS INC.	64049M209	Health Care	7,908	79,949.88	76,206.71	0.00

Portfolio Holdings

Back Office

Global Portfolio Group - 2SCV, As of: 08/31/2017

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
NRE	NORTHSTAR RLTY EUROPE CORP	66706L101	Real Estate	26,274	326,585.82	335,137.89	0.00
NSA	NATIONAL STORAGE AFFILIATES TRUST	637870106	Real Estate	27,877	622,214.64	471,773.19	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Cons. Discretionary	10,103	608,200.60	662,064.84	0.00
ODP	OFFICE DEPOT INC	676220106	Cons. Discretionary	165,010	707,892.90	584,710.77	4,125.25
OMF	ONE MAIN HOLDINGS	68268W103	Financials	20,012	547,728.44	558,774.56	0.00
PAG	PENSKE AUTOMOTIVE GROUP, INC.	70959W103	Cons. Discretionary	7,589	321,470.04	335,416.35	2,428.48
PDCE	PDC ENERGY	69327R101	Energy	16,428	646,113.24	789,323.21	0.00
PFBC	PREFERRED BANK	740367404	Financials	16,996	914,384.80	920,290.10	0.00
PGNX	PROGENICS PHARMA INC	743187106	Health Care	95,728	644,249.44	572,348.23	0.00
PLAB	PHOTRONICS INC	719405102	Info. Technology	29,288	231,375.20	296,256.20	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	6,245	325,239.60	255,871.94	0.00
POR	PORTLAND GENERAL	736508847	Utilities	10,375	492,916.25	372,804.88	0.00
PPBI	PACIFIC PREMIER BANCORP	69478X105	Financials	32,311	1,143,809.40	745,002.61	0.00
PRGS	PROGRESS SOFTWARE CORP	743312100	Info. Technology	11,897	399,501.26	318,123.40	1,487.13
PRI	PRIMERICA	74164M108	Financials	6,048	462,974.40	339,733.70	1,209.60
PRXL	PAREXEL INTL CORP	699462107	Health Care	4,515	396,823.35	311,001.42	0.00
REI	RING ENERGY, INC.	76680V108	Energy	85,262	1,016,323.04	803,412.56	0.00
REN	RESOLUTE ENERGY CORP	76116A306	Energy	8,073	238,557.15	341,104.44	0.00
REXR	REXFORD INDUSTRIAL REALTY	76169C100	Real Estate	29,943	899,787.15	498,172.10	0.00
ROCK	GIBRALTAR INDS INC	374689107	Industrials	23,386	684,040.50	554,815.65	0.00
RRGB	RED ROBIN GOURMET BURGERS	75689M101	Cons. Discretionary	6,188	352,716.00	349,095.44	0.00
SBGI	SINCLAIR BROADCAST GRP CL A	829226109	Cons. Discretionary	24,817	750,714.25	743,101.31	4,467.06
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	22,635	494,574.75	507,859.38	0.00

Portfolio Holdings

Back Office

Global Portfolio Group - 2SCV, As of: 08/31/2017

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
SF	STIFEL FINANCIAL CORP	860630102	Financials	6,533	311,950.75	340,856.66	653.30
SFR	STARWOOD WAYPOINT HOMES	85572F105	Real Estate	9,907	368,837.61	335,750.21	0.00
SIGI	SELECTIVE INS GROUP	816300107	Financials	14,545	733,068.00	523,718.63	2,327.20
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	17,790	638,305.20	559,590.34	0.00
SKYW	SKYWEST INC	830879102	Industrials	18,556	643,893.20	288,829.71	0.00
SPN	SUPERIOR ENERGY SERVICES	868157108	Energy	38,818	319,860.32	719,619.31	0.00
SR	SPIRE, INC	84857L101	Utilities	7,574	579,411.00	382,019.96	0.00
SRG	SERITAGE GROWTH PROPERTIES	81752R100	Real Estate	6,172	296,626.32	287,618.50	0.00
STBZ	STATE BANK & TRUST	856190103	Financials	29,830	801,532.10	622,459.63	4,176.20
SXT	SENSIENT TECH CORP	81725T100	Materials	1,608	116,017.20	104,405.67	1,202.40
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	10,748	303,093.60	300,384.24	0.00
TKR	TIMKEN CO	887389104	Industrials	7,321	328,346.85	268,463.66	1,976.67
TMST	TIMKEN STEEL	887399103	Materials	24,093	357,299.19	309,518.85	0.00
TOWR	TOWER INTERNATIONAL, INC	891826109	Cons. Discretionary	15,306	343,619.70	353,445.49	1,683.66
TTEK	TETRA TECH INC NEW	88162G103	Industrials	15,964	680,066.40	401,373.63	1,596.40
UCBI	UNITED CMNTY BKS GA CAP STK	90984P303	Financials	44,859	1,171,268.49	836,247.36	0.00
USNA	USANA HEALTH SCIENCES	90328M107	Consumer Staples	8,158	482,953.60	550,813.78	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	12,838	509,668.60	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	932,332.05	615,680.99	0.00
WWW	WOLVERINE WORLD WIDE, INC.	978097103	Cons. Discretionary	12,780	336,114.00	339,156.88	0.00