

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 07/31/2018 to 08/31/2018

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 08/31/2018
Total Portfolio	3.35	4.44	8.70	19.87	15.65	13.95								9.97	3.35
Total Equities	3.45	4.55	8.85	20.21										11.03	3.45
Total Cash	0.17	0.45	1.32	1.88										3.04	0.17
Russell 2000 Value	2.38	4.19	9.86	20.05	16.71	15.73	10.17	11.72	13.73	13.78	14.16	13.23	9.27	11.06	2.38

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 07/31/2018 to 08/31/2018

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 08/31/2018
Total Portfolio	3.35	4.15	8.10	19.04	15.03	13.39								9.44	3.35
Total Equities	3.45	4.55	8.85	20.21										11.03	3.45
Total Cash	0.17	0.45	1.32	1.88										3.04	0.17
Russell 2000 Value	2.38	4.19	9.86	20.05	16.71	15.73	10.17	11.72	13.73	13.78	14.16	13.23	9.27	11.06	2.38

Transactions Listing

FROM Trade Date 07/31/2018 TO 08/31/2018

						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	ANIP		1264	57.35	72,503.55	0.00	RAJA	0.010000	12.64	0.00	USD	1.0000000	000009	8/23/2018	123978
1129						72,503.55	0.00	0.00	12.64		0.00	USD	1.0000000	72,503.55	8/27/2018	
2nyscm10	Buy	ANIP		281	57.467	16,151.01	0.00	RAJA	0.010000	2.81	0.00	USD	1.0000000	000009	8/24/2018	124327
1129						16,151.01	0.00	0.00	2.81		0.00	USD	1.0000000	16,151.01	8/28/2018	
2nyscm10	Buy	ANIP		1832	57.433	105,235.76	0.00	RAJA	0.010000	18.32	0.00	USD	1.0000000	000009	8/27/2018	124477
1129						105,235.76	0.00	0.00	18.32		0.00	USD	1.0000000	105,235.76	8/29/2018	
2nyscm10	Buy	ATKR		807	25.676	20,728.92	0.00	PEN	0.010000	8.07	0.00	USD	1.0000000	000009	8/15/2018	122881
1129						20,728.92	0.00	0.00	8.07		0.00	USD	1.0000000	20,728.92	8/17/2018	
2nyscm10	Buy	ATKR		2987	25.999	77,689.48	0.00	PEN	0.010000	29.87	0.00	USD	1.0000000	000009	8/16/2018	123031
1129						77,689.48	0.00	0.00	29.87		0.00	USD	1.0000000	77,689.48	8/20/2018	
2nyscm10	Buy	ATKR		407	26.976	10,983.22	0.00	PEN	0.010000	4.07	0.00	USD	1.0000000	000009	8/17/2018	123474
1129						10,983.22	0.00	0.00	4.07		0.00	USD	1.0000000	10,983.22	8/21/2018	
2nyscm10	Buy	CPE		8760	10.244	89,825.04	0.00	PEN	0.010000	87.60	0.00	USD	1.0000000	000009	8/15/2018	122882
1129						89,825.04	0.00	0.00	87.60		0.00	USD	1.0000000	89,825.04	8/17/2018	
2nyscm10	Buy	CY		5159	17.791	91,833.81	0.00	WSA	0.010000	51.59	0.00	USD	1.0000000	000009	8/2/2018	121965
1129						91,833.81	0.00	0.00	51.59		0.00	USD	1.0000000	91,833.81	8/6/2018	
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	HTBK		881	15.669	13,813.46	0.00	SANDLER	0.010000	8.81	0.00	USD	1.0000000	000009	8/20/2018	123567
1129						13,813.46	0.00	0.00	8.81		0.00	USD	1.0000000	13,813.46	8/22/2018	
2nyscm10	Buy	HTBK		3007	15.961	48,023.59	0.00	SANDLER	0.010000	30.07	0.00	USD	1.0000000	000009	8/21/2018	123675
1129						48,023.59	0.00	0.00	30.07		0.00	USD	1.0000000	48,023.59	8/23/2018	
2nyscm10	Buy	HTBK		1209	15.972	19,322.00	0.00	SANDLER	0.010000	12.09	0.00	USD	1.0000000	000009	8/23/2018	123980
1129						19,322.00	0.00	0.00	12.09		0.00	USD	1.0000000	19,322.00	8/27/2018	
2nyscm10	Buy	HTBK		310	15.993	4,960.84	0.00	SANDLER	0.010000	3.10	0.00	USD	1.0000000	000009	8/24/2018	124329
1129						4,960.84	0.00	0.00	3.10		0.00	USD	1.0000000	4,960.84	8/28/2018	
2nyscm10	Buy	HTBK		2126	15.907	33,838.69	0.00	SANDLER	0.010000	21.26	0.00	USD	1.0000000	000009	8/27/2018	124479
1129						33,838.69	0.00	0.00	21.26		0.00	USD	1.0000000	33,838.69	8/29/2018	
2nyscm10	Buy	HTBK		2126	15.839	33,695.61	0.00	SANDLER	0.010000	21.26	0.00	USD	1.0000000	000009	8/28/2018	124695
1129						33,695.61	0.00	0.00	21.26		0.00	USD	1.0000000	33,695.61	8/30/2018	

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyscm10	Buy	HTBK		3341	15.716	52,540.57	0.00	SANDLER	0.010000	33.41	0.00	USD	1.0000000	000009	8/29/2018	124872
1129						52,540.57	0.00	0.00	33.41		0.00	USD	1.0000000	52,540.57	8/31/2018	
2nyscm10	Buy	HTBK		3037	15.80	48,013.76	0.00	SANDLER	0.010000	30.37	0.00	USD	1.0000000	000009	8/30/2018	125267
1129						48,013.76	0.00	0.00	30.37		0.00	USD	1.0000000	48,013.76	9/4/2018	
2nyscm10	Buy	HTBK		3344	15.773	52,778.35	0.00	SANDLER	0.010000	33.44	0.00	USD	1.0000000	000009	8/31/2018	125697
1129						52,778.35	0.00	0.00	33.44		0.00	USD	1.0000000	52,778.35	9/5/2018	
2nyscm10	Buy	UIS		8215	15.041	123,646.43	0.00	WSA	0.010000	82.15	0.00	USD	1.0000000	000009	8/2/2018	121967
1129						123,646.43	0.00	0.00	82.15		0.00	USD	1.0000000	123,646.43	8/6/2018	
2nyscm10	Buy	UIS		2424	15.276	37,052.05	0.00	WSA	0.010000	24.24	0.00	USD	1.0000000	000009	8/3/2018	122036
1129						37,052.05	0.00	0.00	24.24		0.00	USD	1.0000000	37,052.05	8/7/2018	
2nyscm10	Buy	WAIR		1142	13.645	15,594.01	0.00	PEN	0.010000	11.42	0.00	USD	1.0000000	000009	8/15/2018	122883
1129						15,594.01	0.00	0.00	11.42		0.00	USD	1.0000000	15,594.01	8/17/2018	
2nyscm10	Buy	WAIR		5426	13.132	71,310.66	0.00	PEN	0.010000	54.26	0.00	USD	1.0000000	000009	8/16/2018	123032
1129						71,310.66	0.00	0.00	54.26		0.00	USD	1.0000000	71,310.66	8/20/2018	
2nyscm10	Buy	WSM		2951	58.029	171,273.09	0.00	PEN	0.010000	29.51	0.00	USD	1.0000000	000009	8/13/2018	122440
1129						171,273.09	0.00	0.00	29.51		0.00	USD	1.0000000	171,273.09	8/15/2018	
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		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	Distribution	000009		859.44	1.00	859.44	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/1/2018	121913
1129				INTERFUND TRANSFERS DEBIT		859.44	0.00	0.00	0.00		0.00	USD	1.0000000	859.44	8/1/2018	
2nyscm10	Distribution	000009		1335.78	1.00	1,335.78	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/6/2018	122164
1129				INTERFUND TRANSFERS DEBIT		1,335.78	0.00	0.00	0.00		0.00	USD	1.0000000	1,335.78	8/6/2018	
2nyscm10	Distribution	000009		3289.45	1.00	3,289.45	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/9/2018	122378
1129				INTERFUND TRANSFERS DEBIT		3,289.45	0.00	0.00	0.00		0.00	USD	1.0000000	3,289.45	8/9/2018	
2nyscm10	Distribution	000009		2951.2	1.00	2,951.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/13/2018	122490
1129				INTERFUND TRANSFERS DEBIT		2,951.20	0.00	0.00	0.00		0.00	USD	1.0000000	2,951.20	8/13/2018	

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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		5526.17	1.00	5,526.17	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/15/2018	122993
1129				INTERFUND TRANSFERS DEBIT		5,526.17	0.00	0.00	0.00		0.00	USD	1.0000000	5,526.17	8/15/2018	
2nyscm10	Distribution	000009		7205.11	1.00	7,205.11	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/17/2018	123541
1129				INTERFUND TRANSFERS DEBIT		7,205.11	0.00	0.00	0.00		0.00	USD	1.0000000	7,205.11	8/17/2018	
2nyscm10	Distribution	000009		776.15	1.00	776.15	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/20/2018	123648
1129				INTERFUND TRANSFERS DEBIT		776.15	0.00	0.00	0.00		0.00	USD	1.0000000	776.15	8/20/2018	
2nyscm10	Distribution	000009		4249	1.00	4,249.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/21/2018	123722
1129				INTERFUND TRANSFERS DEBIT		4,249.00	0.00	0.00	0.00		0.00	USD	1.0000000	4,249.00	8/21/2018	
2nyscm10	Distribution	000009		1276.42	1.00	1,276.42	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/23/2018	124084
1129				INTERFUND TRANSFERS DEBIT		1,276.42	0.00	0.00	0.00		0.00	USD	1.0000000	1,276.42	8/23/2018	
2nyscm10	Distribution	000009		5942.51	1.00	5,942.51	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/24/2018	124441
1129				INTERFUND TRANSFERS DEBIT		5,942.51	0.00	0.00	0.00		0.00	USD	1.0000000	5,942.51	8/24/2018	
2nyscm10	Distribution	000009		2011.35	1.00	2,011.35	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/28/2018	124747
1129				INTERFUND TRANSFERS DEBIT		2,011.35	0.00	0.00	0.00		0.00	USD	1.0000000	2,011.35	8/28/2018	
2nyscm10	Distribution	000009		3898.13	1.00	3,898.13	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/30/2018	125655
1129				INTERFUND TRANSFERS DEBIT		3,898.13	0.00	0.00	0.00		0.00	USD	1.0000000	3,898.13	8/30/2018	
2nyscm10	Distribution	000009		14152.81	1.00	14,152.81	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/31/2018	125952
1129				INTERFUND TRANSFERS DEBIT		14,152.81	0.00	0.00	0.00		0.00	USD	1.0000000	14,152.81	8/31/2018	
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	Income	000009	WOLVERINE WORLD WIDE, INC.	859.44	0.00	859.44	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/1/2018	121626
1129			WWW	Div Accrued for WWW		859.44	0.00	0.00	0.00		0.00	USD	1.0000000	859.44	8/1/2018	
2nyscm10	Income	000009		3161	1.00	3,161.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/1/2018	121914
1129				CASH CREDIT FOR INTEREST		3,161.00	0.00	0.00	0.00		0.00	USD	1.0000000	3,161.00	8/1/2018	
2nyscm10	Income	000009	ABM INDS INC	1335.78	0.00	1,335.78	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/6/2018	122063
1129			ABM	Div Accrued for ABM		1,335.78	0.00	0.00	0.00		0.00	USD	1.0000000	1,335.78	8/6/2018	

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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	KADANT INC	2014.1	0.00	2,014.10	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/9/2018	122320
1129			KAI	Div Accrued for KAI		2,014.10	0.00	0.00	0.00		0.00	USD	1.0000000	2,014.10	8/9/2018	
2nyscm10	Income	000009	H.B. FULLER COMPANY	1275.35	0.00	1,275.35	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/9/2018	122380
1129			FUL	Div Accrued for FUL		1,275.35	0.00	0.00	0.00		0.00	USD	1.0000000	1,275.35	8/9/2018	
2nyscm10	Income	000009	LEGACYTEXAS FINANCIAL GROUP, INC.	2951.2	0.00	2,951.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/13/2018	122402
1129			LTXB	Div Accrued for LTXB		2,951.20	0.00	0.00	0.00		0.00	USD	1.0000000	2,951.20	8/13/2018	
2nyscm10	Income	000009	AVX CORPORATION	2952.17	0.00	2,952.17	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/15/2018	122679
1129			AVX	Div Accrued for AVX		2,952.17	0.00	0.00	0.00		0.00	USD	1.0000000	2,952.17	8/15/2018	
2nyscm10	Income	000009	KAISER ALUMINUM CORP	2574	0.00	2,574.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/15/2018	122737
1129			KALU	Div Accrued for KALU		2,574.00	0.00	0.00	0.00		0.00	USD	1.0000000	2,574.00	8/15/2018	
2nyscm10	Income	000009	NORTHSTAR RLTY EUROPE CORP	3313.05	0.00	3,313.05	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/17/2018	123106
1129			NRE	Div Accrued for NRE		3,313.05	0.00	0.00	0.00		0.00	USD	1.0000000	3,313.05	8/17/2018	
2nyscm10	Income	000009	UNION BANKSHARES CORPORATION	3892.06	0.00	3,892.06	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/17/2018	123128
1129			UBSH	Div Accrued for UBSH		3,892.06	0.00	0.00	0.00		0.00	USD	1.0000000	3,892.06	8/17/2018	
2nyscm10	Income	000009	COLUMBUS MCKINNON CORPORATION	776.15	0.00	776.15	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/20/2018	123501
1129			CMCO	Div Accrued for CMCO		776.15	0.00	0.00	0.00		0.00	USD	1.0000000	776.15	8/20/2018	
2nyscm10	Income	000009	FIRST INTERSTATE BANCSYSTEM	4249	0.00	4,249.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/21/2018	123589
1129			FIBK	Div Accrued for FIBK		4,249.00	0.00	0.00	0.00		0.00	USD	1.0000000	4,249.00	8/21/2018	
2nyscm10	Income	000009	WINTRUST FINL CORP	1276.42	0.00	1,276.42	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/23/2018	123893
1129			WTFC	Div Accrued for WTFC		1,276.42	0.00	0.00	0.00		0.00	USD	1.0000000	1,276.42	8/23/2018	
2nyscm10	Income	000009	NEXSTAR BROADCASTING	4785.38	0.00	4,785.38	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/24/2018	124035
1129			NXST	Div Accrued for NXST		4,785.38	0.00	0.00	0.00		0.00	USD	1.0000000	4,785.38	8/24/2018	
2nyscm10	Income	000009	WILLIAMS SONOMA INC	1157.13	0.00	1,157.13	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/24/2018	124059
1129			WSM	Div Accrued for WSM		1,157.13	0.00	0.00	0.00		0.00	USD	1.0000000	1,157.13	8/24/2018	

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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	CHEESECAKE FACTORY INCORPORATED	2011.35	0.00	2,011.35	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/28/2018	124621
1129			CAKE	Div Accrued for CAKE		2,011.35	0.00	0.00	0.00		0.00	USD	1.0000000	2,011.35	8/28/2018	
2nyscm10	Income	000009	IDACORP INC	3898.13	0.00	3,898.13	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/30/2018	124901
1129			IDA	Div Accrued for IDA		3,898.13	0.00	0.00	0.00		0.00	USD	1.0000000	3,898.13	8/30/2018	
2nyscm10	Income	000009	CHATHAM LODGING TRUST	3027.31	0.00	3,027.31	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/31/2018	125322
1129			CLDT	Div Accrued for CLDT		3,027.31	0.00	0.00	0.00		0.00	USD	1.0000000	3,027.31	8/31/2018	
2nyscm10	Income	000009	GUARANTY BANCORP	1562.76	0.00	1,562.76	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/31/2018	125424
1129			GBNK	Div Accrued for GBNK		1,562.76	0.00	0.00	0.00		0.00	USD	1.0000000	1,562.76	8/31/2018	
2nyscm10	Income	000009	HEARTLAND FINL USA INC	808.5	0.00	808.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/31/2018	125446
1129			HTLF	Div Accrued for HTLF		808.50	0.00	0.00	0.00		0.00	USD	1.0000000	808.50	8/31/2018	
2nyscm10	Income	000009	SABRA HEALTH CARE REIT	8112.6	0.00	8,112.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/31/2018	125554
1129			SBRA	Div Accrued for SBRA		8,112.60	0.00	0.00	0.00		0.00	USD	1.0000000	8,112.60	8/31/2018	
2nyscm10	Income	000009	TETRA TECH INC NEW	641.64	0.00	641.64	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/31/2018	125611
1129			TTEK	Div Accrued for TTEK		641.64	0.00	0.00	0.00		0.00	USD	1.0000000	641.64	8/31/2018	
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	CARO		608	41.95	25,499.30	23,178.36	SANDLER	0.010000	6.08	0.00	USD	1.0000000	000009	8/20/2018	123566
1129						25,499.30	23,178.36	0.34	6.08		0.00	USD	1.0000000	25,499.30	8/22/2018	
2nyscm10	Sell	CARO		1155	42.139	48,658.24	44,031.26	SANDLER	0.010000	11.55	0.00	USD	1.0000000	000009	8/21/2018	123674
1129						48,658.24	44,031.26	0.64	11.55		0.00	USD	1.0000000	48,658.24	8/23/2018	
2nyscm10	Sell	CARO		365	41.942	15,305.02	13,899.35	SANDLER	0.010000	3.65	0.00	USD	1.0000000	000009	8/23/2018	123979
1129						15,305.02	13,899.35	0.20	3.65		0.00	USD	1.0000000	15,305.02	8/27/2018	
2nyscm10	Sell	CARO		122	41.803	5,098.69	4,526.58	SANDLER	0.010000	1.22	0.00	USD	1.0000000	000009	8/24/2018	124328
1129						5,098.69	4,526.58	0.07	1.22		0.00	USD	1.0000000	5,098.69	8/28/2018	
2nyscm10	Sell	CARO		608	41.80	25,407.98	22,558.68	SANDLER	0.010000	6.08	0.00	USD	1.0000000	000009	8/27/2018	124478
1129						25,407.98	22,558.68	0.34	6.08		0.00	USD	1.0000000	25,407.98	8/29/2018	
2nyscm10	Sell	CARO		699	41.597	29,068.86	25,935.07	SANDLER	0.010000	6.99	0.00	USD	1.0000000	000009	8/28/2018	124694
1129						29,068.86	25,935.07	0.38	6.99		0.00	USD	1.0000000	29,068.86	8/30/2018	

Transactions Listing

FROM Trade Date 07/31/2018 TO 08/31/2018

						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	CARO		1063	41.284	43,873.15	39,019.33	SANDLER	0.010000	10.63	0.00	USD	1.0000000	000009	8/29/2018	124871
1129						43,873.15	39,019.33	0.58	10.63		0.00	USD	1.0000000	43,873.15	8/31/2018	
2nyscm10	Sell	CARO		1002	41.103	41,174.15	36,715.99	SANDLER	0.010000	10.02	0.00	USD	1.0000000	000009	8/30/2018	125266
1129						41,174.15	36,715.99	0.54	10.02		0.00	USD	1.0000000	41,174.15	9/4/2018	
2nyscm10	Sell	CARO		1092	40.971	44,728.82	37,707.54	SANDLER	0.010000	10.92	0.00	USD	1.0000000	000009	8/31/2018	125696
1129						44,728.82	37,707.54	0.59	10.92		0.00	USD	1.0000000	44,728.82	9/5/2018	
2nyscm10	Sell	PDCE		5799	55.322	320,748.38	316,598.03	SEAPORT	0.010000	57.99	0.00	USD	1.0000000	000009	8/7/2018	122383
1129						320,748.38	316,598.03	4.18	57.99		0.00	USD	1.0000000	320,748.38	8/9/2018	
2nyscm10	Sell	TTEK		3177	66.122	210,036.36	82,968.86	PEN	0.010000	31.77	0.00	USD	1.0000000	000009	8/2/2018	121966
1129						210,036.36	82,968.86	2.73	31.77		0.00	USD	1.0000000	210,036.36	8/6/2018	
2nyscm10	Sell	TTEK		4854	65.832	319,493.90	119,047.75	PEN	0.010000	48.54	0.00	USD	1.0000000	000009	8/3/2018	122035
1129						319,493.90	119,047.75	4.15	48.54		0.00	USD	1.0000000	319,493.90	8/7/2018	

Portfolio Holdings

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Global Portfolio Group - 2SCV, As of: 08/31/2018

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	67,221,653.36	52,609,917.67	48,469.50
000009	PRINCIPAL CASH	000009	Liquid Assets		1,798,506.29		0.00
AAWW	ATLAS AIR WORLDWIDE HOLDINGS, INC.	049164205	Industrials	10,104	615,333.60	541,019.94	0.00
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	19,045	494,408.20	219,118.44	0.00
AKR	ACADIA REALTY TRUST	004239109	Real Estate	29,111	830,245.72	923,593.30	0.00
ANIP	ANI PHARMACEUTICALS, INC.	00182C103	Health Care	5,863	341,226.60	362,255.40	0.00
ASGN	ASGN INCORPORATED	00191U102	Industrials	6,153	569,706.27	233,813.42	0.00
ATKR	ATKORE INTERNATIONAL GROUP INC.	047649108	Industrials	18,681	511,485.78	444,086.57	0.00
AVNS	AVANOS MEDICAL INC.	05350V106	Health Care	12,525	903,052.50	512,399.72	0.00
AVX	AVX CORPORATION	002444107	Info. Technology	25,671	542,941.65	474,705.15	0.00
BANR	BANNER CORP	06652V208	Financials	10,930	703,126.90	494,037.84	0.00
BDC	BELDEN, INC.	077454106	Info. Technology	4,622	336,111.84	322,561.29	0.00
BGS	B&G FOODS, INC	05508R106	Consumer Staples	12,203	389,885.85	406,576.84	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	5,884	346,273.40	281,597.68	2,794.90
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	14,480	901,814.40	471,943.65	0.00
BMTC	BRYN MAWR BK CORP	117665109	Financials	15,897	775,773.60	487,010.62	3,974.25
CACI	CACI INTERNATIONAL INC CLASS A	127190304	Info. Technology	4,007	781,365.00	510,784.28	0.00
CAKE	CHEESECAKE FACTORY INCORPORATED	163072101	Cons. Discretionary	6,095	324,071.15	332,528.24	0.00
CARO	CAROLINA FINANCIAL	143873107	Financials	8,920	367,058.00	296,382.97	0.00
CASH	META FINANCIAL GROUP, INC.	59100U108	Financials	2,869	248,455.40	325,849.01	0.00
CBZ	CBIZ INC	124805102	Industrials	49,954	1,193,900.60	449,896.83	0.00
CHFC	CHEMICAL FINANCIAL CORPORATION	163731102	Financials	8,449	482,606.88	486,224.23	0.00
CJ	C&J ENERGY SERVICES, INC	12674R100	Energy	13,709	287,203.55	476,567.84	0.00

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Global Portfolio Group - 2SCV, As of: 08/31/2018

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
CLDT	CHATHAM LODGING TRUST	16208T102	Real Estate	27,521	590,325.45	597,756.04	3,027.31
CMCO	COLUMBUS MCKINNON CORPORATION	199333105	Industrials	15,523	660,193.19	602,189.68	0.00
CNDT	CONDUENT INC	206787103	Info. Technology	19,024	440,976.32	318,988.28	0.00
CNO	CNO FINANCIAL INC	12621E103	Financials	27,966	604,345.26	485,534.50	0.00
COR	CORESITE REALTY CORP	21870Q105	Real Estate	5,781	673,313.07	471,864.75	0.00
CPE	CALLON PETROLEUM CO	13123X102	Energy	96,662	1,092,280.60	922,996.66	0.00
CSFL	CENTERSTATE BANKS INC	15201P109	Financials	37,128	1,136,859.36	523,656.21	0.00
CY	CYPRESS SEMICONDUCTOR	232806109	Info. Technology	55,459	954,449.39	744,761.70	0.00
DK	DELEK US HOLDINGS INC.	24665A103	Energy	12,272	668,824.00	629,167.88	3,068.00
DPLO	DIPLOMAT PHARMACY, INC	25456K101	Health Care	12,169	251,411.54	191,954.38	0.00
EBS	EMERGENT BIO SOLUTIONS INC.	29089Q105	Health Care	12,560	778,720.00	642,108.44	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	13,321	749,972.30	582,618.47	0.00
EGBN	EAGLE BANCORP, INC	268948106	Financials	10,750	578,887.50	678,962.29	0.00
EME	EMCOR GROUP INC	29084Q100	Industrials	6,868	550,126.80	355,007.69	0.00
ETM	ENTERCOM COMM CORP CL A	293639100	Cons. Discretionary	30,445	238,993.25	352,926.53	2,740.05
FIBK	FIRST INTERSTATE BANCSYSTEM	32055Y201	Financials	15,175	704,878.75	602,664.23	0.00
FNB	FNB CORP	302520101	Financials	40,030	538,403.50	326,611.03	4,803.60
FNSR	FINISAR CORPORATION	31787A507	Info. Technology	15,869	323,727.60	382,544.57	0.00
FOE	FERRO CORP	315405100	Materials	33,797	741,844.15	455,013.34	0.00
FSB	FRANKLIN FINANCIAL NETWORK, INC.	35352P104	Financials	14,764	570,628.60	557,427.69	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	8,228	468,913.72	434,354.23	0.00
GBNK	GUARANTY BANCORP	40075T607	Financials	9,617	300,531.25	199,538.94	0.00
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	19,536	888,497.28	448,597.71	0.00

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Global Portfolio Group - 2SCV, As of: 08/31/2018

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
HPP	HUDSON PACIFIC PROPERTIES, INC.	444097109	Real Estate	22,091	747,559.44	732,247.54	0.00
HRTG	HERITAGE INSURANCE HOLDINGS, INC	42727J102	Financials	39,023	571,686.95	538,427.05	0.00
HTBK	HERITAGE COMMERCE CORP	426927109	Financials	19,381	306,995.04	306,986.87	0.00
HTLD	HEARTLAND EXPRESS, INC.	422347104	Industrials	33,045	675,770.25	643,739.78	0.00
HTLF	HEARTLAND FINL USA INC	42234Q102	Financials	5,775	351,120.00	196,593.98	0.00
IBKC	IBERIABANK CORP	450828108	Financials	9,914	859,048.10	652,631.69	0.00
IDA	IDACORP INC	451107106	Utilities	6,607	646,494.95	448,102.72	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	77,959	805,316.47	763,732.59	0.00
JCAP	JERNIGAN CAPITAL, INC.	476405105	Real Estate	29,351	587,313.51	557,017.34	0.00
KAI	KADANT INC	48282T104	Industrials	9,155	925,112.75	471,958.85	0.00
KALU	KAISER ALUMINUM CORP	483007704	Materials	4,680	512,881.20	358,005.97	0.00
KMG	KMG CHEMICALS, INC.	482564101	Materials	4,725	366,093.00	308,017.48	0.00
KS	KAPSTONE PAPER & PACKAGING CORP	48562P103	Materials	4,510	154,918.50	54,925.94	0.00
LTXB	LEGACYTEXAS FINANCIAL GROUP, INC.	52471Y106	Financials	18,445	853,450.15	723,211.70	0.00
MDR	MCDERMOTT INTERNATIONAL, INC.	580037703	Energy	18,624	360,188.16	333,638.51	0.00
MKSI	MKS INSTRUMENT INC	55306N104	Info. Technology	5,160	479,364.00	239,959.87	1,032.00
MOD	MODINE MANUFACTURING CO	607828100	Cons. Discretionary	35,366	595,917.10	506,616.65	0.00
MTRN	MATERION CORP	576690101	Materials	14,734	940,029.20	542,323.15	1,547.07
MYRG	MYR GROUP INC	55405W104	Industrials	11,370	395,334.90	331,125.10	0.00
NJR	NEW JERSEY RESOURCES CORPORATION	646025106	Utilities	7,727	352,351.20	310,118.02	0.00
NRE	NORTHSTAR RLTY EUROPE CORP	66706L101	Real Estate	22,087	303,033.64	281,674.92	0.00
NSA	NATIONAL STORAGE AFFILIATES TRUST	637870106	Real Estate	23,362	662,546.32	384,326.22	0.00

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Global Portfolio Group - 2SCV, As of: 08/31/2018

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	422,122.66	336,762.71	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Cons. Discretionary	12,761	1,046,402.00	832,603.96	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	20,475	751,432.50	568,278.57	0.00
PAG	PENSKE AUTOMOTIVE GROUP, INC.	70959W103	Cons. Discretionary	12,609	663,611.67	581,399.29	4,539.24
PDCE	PDC ENERGY	69327R101	Energy	11,309	595,871.21	524,290.31	0.00
PEB	PEBBLEBROOK HOTEL	70509V100	Real Estate	21,620	834,748.20	802,155.69	0.00
PFBC	PREFERRED BANK	740367404	Financials	10,102	618,343.42	543,598.12	0.00
PGNX	PROGENICS PHARMA INC	743187106	Health Care	105,038	822,447.54	631,433.22	0.00
PLAB	PHOTRONICS INC	719405102	Info. Technology	24,544	262,620.80	247,657.24	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	5,234	331,259.86	214,420.44	0.00
POR	PORTLAND GENERAL	736508847	Utilities	8,695	403,448.00	312,437.44	0.00
PRGS	PROGRESS SOFTWARE CORP	743312100	Info. Technology	9,972	408,153.96	266,649.28	1,396.08
PRI	PRIMERICA	74164M108	Financials	5,068	619,563.00	284,684.25	1,267.00
PWR	QUANTA SERVICES INC.	74762E102	Industrials	9,976	345,069.84	331,822.25	0.00
QTS	QTS REALTY TRUST INC	74736A103	Real Estate	9,158	418,795.34	314,977.51	0.00
RDNT	RADNET, INC.	750491102	Health Care	25,217	349,255.45	328,549.11	0.00
REI	RING ENERGY, INC.	76680V108	Energy	78,131	921,945.80	732,997.22	0.00
REXR	REXFORD INDUSTRIAL REALTY	76169C100	Real Estate	27,099	880,717.50	479,706.04	0.00
ROCK	GIBRALTAR INDS INC	374689107	Industrials	19,717	895,151.80	449,809.11	0.00
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	18,028	425,100.24	381,438.76	0.00
SEAS	SEAWORLD ENTERTAINMENT, INC	81282V100	Cons. Discretionary	28,648	839,959.36	463,248.19	0.00
SF	STIFEL FINANCIAL CORP	860630102	Financials	9,647	538,977.89	568,523.10	1,157.64
SFNC	SIMMONS FIRST NATIONAL CORPORATION CLASS A	828730200	Financials	10,453	330,314.80	329,033.69	0.00
SIGI	SELECTIVE INS GROUP	816300107	Financials	12,189	782,533.80	428,458.73	2,194.02

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Global Portfolio Group - 2SCV, As of: 08/31/2018

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	495,344.22	452,169.16	0.00
SKYW	SKYWEST INC	830879102	Industrials	15,612	1,019,463.60	243,005.47	0.00
SLCA	U.S. SILICA HOLDINGS, INC	90346E103	Energy	9,080	192,405.20	327,709.22	0.00
SPN	SUPERIOR ENERGY SERVICES	868157108	Energy	28,595	257,355.00	527,110.00	0.00
SR	SPIRE, INC	84857L101	Utilities	6,347	473,168.85	320,052.17	0.00
STBZ	STATE BANK & TRUST	856190103	Financials	24,999	814,467.42	521,651.63	4,999.80
SYNH	SYNEOS HEALTH, INC. CLASS A	87166B102	Health Care	7,281	362,957.85	302,825.53	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	17,577	746,143.65	526,012.21	0.00
TECD	TECH DATA CORPORATION	878237106	Info. Technology	3,647	265,319.25	335,142.16	0.00
TERP	TERRAFORM POWER, INC CLASS A	88104R209	Utilities	28,230	315,611.40	324,202.41	5,363.70
TKR	TIMKEN CO	887389104	Industrials	6,157	299,538.05	219,806.13	1,723.96
TMST	TIMKEN STEEL	887399103	Materials	20,191	282,875.91	256,627.64	0.00
TOWR	TOWER INTERNATIONAL, INC	891826109	Cons. Discretionary	12,874	435,141.20	296,662.65	1,544.88
TTEK	TETRA TECH INC NEW	88162G103	Industrials	5,347	373,220.60	131,138.92	0.00
TWNK	HOSTESS BRANDS, INC. CLASS A	44109J106	Consumer Staples	23,183	272,632.08	332,027.71	0.00
UBSH	UNION BANKSHARES CORPORATION	90539J109	Financials	16,922	703,955.20	640,355.17	0.00
UCBI	UNITED CMNTY BKS GA CAP STK	90984P303	Financials	26,335	799,003.90	483,652.28	0.00
UIS	UNISYS CORPORATION	909214306	Info. Technology	33,599	624,941.40	485,128.65	0.00
UMPQ	UMPQUA HOLDINGS CORP	904214103	Financials	29,558	632,541.20	581,453.20	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	10,759	522,349.45	645,836.38	0.00
WAIR	WESCO AIRCRAFT HOLDINGS, INC.	950814103	Industrials	35,114	426,635.10	407,613.98	0.00
WD	WALKER & DUNLOP, INC.	93148P102	Financials	5,184	282,528.00	305,624.98	1,296.00
WSM	WILLIAMS SONOMA INC	969904101	Cons. Discretionary	5,642	396,237.66	337,137.18	0.00

Portfolio Holdings

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Global Portfolio Group - 2SCV, As of: 08/31/2018

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	594,878.90	322,946.20	0.00
WWW	WOLVERINE WORLD WIDE, INC.	978097103	Cons. Discretionary	10,743	420,910.74	285,005.68	0.00