

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 11/30/2017 to 12/29/2017

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 12/29/2017
Total Portfolio	0.16	2.85	9.40	9.40	16.68									9.24	0.16
Total Equities	0.19	2.92	9.39	9.39										9.39	0.19
Total Cash	0.15	0.43	3.76	3.76										3.76	0.15
Russell 2000 Value	-0.95	2.05	7.84	7.84	19.19	9.55	8.19	13.01	13.83	10.84	12.47	13.34	8.17	10.13	-0.95

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 11/30/2017 to 12/29/2017

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 12/29/2017
Total Portfolio	0.16	2.71	8.95	8.95	16.22									8.82	0.16
Total Equities	0.19	2.92	9.39	9.39										9.39	0.19
Total Cash	0.15	0.43	3.76	3.76										3.76	0.15
Russell 2000 Value	-0.95	2.05	7.84	7.84	19.19	9.55	8.19	13.01	13.83	10.84	12.47	13.34	8.17	10.13	-0.95

Transactions Listing

FROM Trade Date 11/30/2017 TO 12/29/2017

						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	BAS		1649	24.38	40,219.11	0.00	SEAPORT	0.010000	16.49	0.00	USD	1.0000000	000009	12/21/2017	87804
1129						40,219.11	0.00	0.00	16.49		0.00	USD	1.0000000	40,219.11	12/26/2017	
2nyscm10	Buy	BAS		1508	24.333	36,709.24	0.00	SEAPORT	0.010000	15.08	0.00	USD	1.0000000	000009	12/22/2017	88101
1129						36,709.24	0.00	0.00	15.08		0.00	USD	1.0000000	36,709.24	12/27/2017	
2nyscm10	Buy	CHFC		3198	56.876	181,922.07	0.00	SANDLER	0.010000	31.98	0.00	USD	1.0000000	000009	12/4/2017	83389
1129						181,922.07	0.00	0.00	31.98		0.00	USD	1.0000000	181,922.07	12/6/2017	
2nyscm10	Buy	CHFC		1924	56.649	109,011.72	0.00	SANDLER	0.010000	19.24	0.00	USD	1.0000000	000009	12/5/2017	83649
1129						109,011.72	0.00	0.00	19.24		0.00	USD	1.0000000	109,011.72	12/7/2017	
2nyscm10	Buy	CMCO		1647	37.787	62,251.00	0.00	SEAPORT	0.010000	16.47	0.00	USD	1.0000000	000009	12/14/2017	85027
1129						62,251.00	0.00	0.00	16.47		0.00	USD	1.0000000	62,251.00	12/18/2017	
2nyscm10	Buy	CMCO		6550	38.25	250,603.00	0.00	SEAPORT	0.010000	65.50	0.00	USD	1.0000000	000009	12/15/2017	86193
1129						250,603.00	0.00	0.00	65.50		0.00	USD	1.0000000	250,603.00	12/19/2017	
2nyscm10	Buy	DPLO		5917	17.508	103,655.78	0.00	PEN	0.010000	59.17	0.00	USD	1.0000000	000009	11/30/2017	82511
1129						103,655.78	0.00	0.00	59.17		0.00	USD	1.0000000	103,655.78	12/4/2017	
2nyscm10	Buy	DPLO		5889	17.673	104,132.83	0.00	PEN	0.010000	58.89	0.00	USD	1.0000000	000009	12/1/2017	83116
1129						104,132.83	0.00	0.00	58.89		0.00	USD	1.0000000	104,132.83	12/5/2017	
2nyscm10	Buy	FNSR		8491	24.584	208,829.35	0.00	PEN	0.010000	84.91	0.00	USD	1.0000000	000009	12/13/2017	84954
1129						208,829.35	0.00	0.00	84.91		0.00	USD	1.0000000	208,829.35	12/15/2017	
2nyscm10	Buy	HASI		4061	23.54	95,637.77	0.00	PEN	0.010000	40.61	0.00	USD	1.0000000	000009	12/27/2017	88323
1129						95,637.77	0.00	0.00	40.61		0.00	USD	1.0000000	95,637.77	12/29/2017	
2nyscm10	Buy	HASI		257	24.004	6,171.62	0.00	PEN	0.010000	2.57	0.00	USD	1.0000000	000009	12/28/2017	88714
1129						6,171.62	0.00	0.00	2.57		0.00	USD	1.0000000	6,171.62	1/2/2018	
2nyscm10	Buy	HASI		4685	24.077	112,845.72	0.00	PEN	0.010000	46.85	0.00	USD	1.0000000	000009	12/29/2017	89583
1129						112,845.72	0.00	0.00	46.85		0.00	USD	1.0000000	112,845.72	1/3/2018	
2nyscm10	Buy	IWN		85130	128.185	10,913,231.84	0.00	CITI	0.010000	851.30	0.00	USD	1.0000000	000009	11/30/2017	82967
1129						10,913,231.84	0.00	0.00	851.30		0.00	USD	1.0000000	10,913,231.84	12/4/2017	

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyscm10	Buy	NJR		4003	40.133	160,691.63	0.00	SEAPORT	0.010000	40.03	0.00	USD	1.0000000	000009	12/29/2017	89584
1129						160,691.63	0.00	0.00	40.03		0.00	USD	1.0000000	160,691.63	1/3/2018	
2nyscm10	Buy	REI		923	14.49	13,383.13	0.00	SEAPORT	0.010000	9.23	0.00	USD	1.0000000	000009	12/21/2017	87805
1129						13,383.13	0.00	0.00	9.23		0.00	USD	1.0000000	13,383.13	12/26/2017	
2nyscm10	Buy	REI		5587	14.672	82,025.54	0.00	SEAPORT	0.010000	55.87	0.00	USD	1.0000000	000009	12/22/2017	88102
1129						82,025.54	0.00	0.00	55.87		0.00	USD	1.0000000	82,025.54	12/27/2017	
2nyscm10	Buy	TBK		3970	33.122	131,532.85	0.00	SANDLER	0.010000	39.70	0.00	USD	1.0000000	000009	11/30/2017	82579
1129						131,532.85	0.00	0.00	39.70		0.00	USD	1.0000000	131,532.85	12/4/2017	
2nyscm10	Buy	TBK		2901	32.833	95,277.54	0.00	SANDLER	0.010000	29.01	0.00	USD	1.0000000	000009	12/1/2017	83118
1129						95,277.54	0.00	0.00	29.01		0.00	USD	1.0000000	95,277.54	12/5/2017	
2nyscm10	Buy	UBSH		4003	37.643	150,725.36	0.00	RAJA	0.010000	40.03	0.00	USD	1.0000000	000009	11/30/2017	82585
1129						150,725.36	0.00	0.00	40.03		0.00	USD	1.0000000	150,725.36	12/4/2017	
2nyscm10	Buy	UBSH		4705	37.336	175,713.40	0.00	RAJA	0.010000	47.05	0.00	USD	1.0000000	000009	12/1/2017	83119
1129						175,713.40	0.00	0.00	47.05		0.00	USD	1.0000000	175,713.40	12/5/2017	
2nyscm10	Cash Flow	CASS	CASS INFORMATION SYSTEMS	1	1.00	382.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/15/2017	85326
1129			CASS	Dividend Shares for CASS		382.50	0.00	0.00	0.00		0.00	USD	1.0000000	382.50	12/15/2017	85325
2nyscm10	Contribution	000009		74820.09	1.00	74,820.09	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/4/2017	83479
1129				CASH CREDIT FOR OTHER RECEIPTS		74,820.09	0.00	0.00	0.00		0.00	USD	1.0000000	74,820.09	12/4/2017	
2nyscm10	Contribution	000009		33.88	0.00	33.88	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/21/2017	88194
1129				Cash in Lieu for fractional shrs of CASS		33.88	0.00	0.00	0.00		0.00	USD	1.0000000	33.88	12/21/2017	
2nyscm10	Distribution	000009		21975.17	1.00	21,975.17	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/30/2017	82963
1129				INTERFUND TRANSFERS DEBIT		21,975.17	0.00	0.00	0.00		0.00	USD	1.0000000	21,975.17	11/30/2017	
2nyscm10	Distribution	000009		22571.88	1.00	22,571.88	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/1/2017	83258
1129				INTERFUND TRANSFERS DEBIT		22,571.88	0.00	0.00	0.00		0.00	USD	1.0000000	22,571.88	12/1/2017	
2nyscm10	Distribution	000009		2201.1	1.00	2,201.10	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/4/2017	83478
1129				INTERFUND TRANSFERS DEBIT		2,201.10	0.00	0.00	0.00		0.00	USD	1.0000000	2,201.10	12/4/2017	

Transactions Listing

FROM Trade Date 11/30/2017 TO 12/29/2017

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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	Distribution	000009		74820.09	1.00	74,820.09	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/5/2017	83776
1129				CASH DEBIT OTHER DISBURSEMENTS		74,820.09	0.00	0.00	0.00		0.00	USD	1.0000000	74,820.09	12/5/2017	
2nyscm10	Distribution	000009		54438	1.00	54,438.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/8/2017	84537
1129				CASH DEBIT OTHER DISBURSEMENTS		54,438.00	0.00	0.00	0.00		0.00	USD	1.0000000	54,438.00	12/8/2017	
2nyscm10	Distribution	000009		4951.86	1.00	4,951.86	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/8/2017	84538
1129				INTERFUND TRANSFERS DEBIT		4,951.86	0.00	0.00	0.00		0.00	USD	1.0000000	4,951.86	12/8/2017	
2nyscm10	Distribution	000009		10714461.8	1.00	10,714,461.80	10,714,461.80	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/8/2017	84541
1129				Free Delivery of IWN		10,714,461.80	10,714,461.80	0.00	0.00		0.00	USD	1.0000000	10,714,461.80	12/8/2017	84540
2nyscm10	Distribution	000009		3509.94	1.00	3,509.94	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/12/2017	84917
1129				INTERFUND TRANSFERS DEBIT		3,509.94	0.00	0.00	0.00		0.00	USD	1.0000000	3,509.94	12/12/2017	
2nyscm10	Distribution	000009		34727.3	1.00	34,727.30	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/15/2017	86617
1129				INTERFUND TRANSFERS DEBIT		34,727.30	0.00	0.00	0.00		0.00	USD	1.0000000	34,727.30	12/15/2017	
2nyscm10	Distribution	000009		33.88	1.00	33.88	33.88	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/18/2017	88076
1129				Free Delivery of CASS		33.88	33.88	0.00	0.00		0.00	USD	1.0000000	33.88	12/18/2017	88075
2nyscm10	Distribution	000009		1270.6	1.00	1,270.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/22/2017	88184
1129				INTERFUND TRANSFERS DEBIT		1,270.60	0.00	0.00	0.00		0.00	USD	1.0000000	1,270.60	12/22/2017	
2nyscm10	Distribution	000009		4845.51	1.00	4,845.51	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/26/2017	88276
1129				INTERFUND TRANSFERS DEBIT		4,845.51	0.00	0.00	0.00		0.00	USD	1.0000000	4,845.51	12/26/2017	
2nyscm10	Distribution	000009		4191.04	1.00	4,191.04	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/27/2017	88689
1129				INTERFUND TRANSFERS DEBIT		4,191.04	0.00	0.00	0.00		0.00	USD	1.0000000	4,191.04	12/27/2017	
2nyscm10	Distribution	000009		4253.25	1.00	4,253.25	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/28/2017	89465
1129				INTERFUND TRANSFERS DEBIT		4,253.25	0.00	0.00	0.00		0.00	USD	1.0000000	4,253.25	12/28/2017	
2nyscm10	Distribution	000009		15259.16	1.00	15,259.16	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/29/2017	89941
1129				INTERFUND TRANSFERS DEBIT		15,259.16	0.00	0.00	0.00		0.00	USD	1.0000000	15,259.16	12/29/2017	

Transactions Listing

FROM Trade Date 11/30/2017 TO 12/29/2017

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyscm10	Dividend Shares	CASS	CASS INFORMATION SYSTEMS	382.5	1.00	382.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/15/2017	85325
1129			CASS	Dividend Shares for CASS		382.50	0.00	0.00	0.00		0.00	USD	1.0000000	382.50	12/15/2017	85326
2nyscm10	Free Delivery	CASS		0.5	67.76	33.88	35.88	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/18/2017	88075
1129				Sell Fractions		33.88	35.88	0.00	0.00		0.00	USD	1.0000000	33.88	12/18/2017	88076
2nyscm10	Free Delivery	IWN		85130	125.86	10,714,461.80	10,913,231.84	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/8/2017	84540
1129						10,714,461.80	10,913,231.84	0.00	0.00		0.00	USD	1.0000000	10,714,461.80	12/8/2017	84541
2nyscm10	Income	000009	IDACORP INC	4645.66	0.00	4,645.66	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/30/2017	82233
1129			IDA	Div Accrued for IDA		4,645.66	0.00	0.00	0.00		0.00	USD	1.0000000	4,645.66	11/30/2017	
2nyscm10	Income	000009	SABRA HEALTH CARE REIT	17329.51	0.00	17,329.51	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/30/2017	82287
1129			SBRA	Div Accrued for SBRA		17,329.51	0.00	0.00	0.00		0.00	USD	1.0000000	17,329.51	11/30/2017	
2nyscm10	Income	000009	BLACK HILLS CORP	3334.98	0.00	3,334.98	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/1/2017	82651
1129			BKH	Div Accrued for BKH		3,334.98	0.00	0.00	0.00		0.00	USD	1.0000000	3,334.98	12/1/2017	
2nyscm10	Income	000009	BRYN MAWR BK CORP	4173.18	0.00	4,173.18	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/1/2017	82688
1129			BMTC	Div Accrued for BMTC		4,173.18	0.00	0.00	0.00		0.00	USD	1.0000000	4,173.18	12/1/2017	
2nyscm10	Income	000009	HEARTLAND FINL USA INC	756.25	0.00	756.25	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/1/2017	82708
1129			HTLF	Div Accrued for HTLF		756.25	0.00	0.00	0.00		0.00	USD	1.0000000	756.25	12/1/2017	
2nyscm10	Income	000009	MATERION CORP	1758.2	0.00	1,758.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/1/2017	82777
1129			MTRN	Div Accrued for MTRN		1,758.20	0.00	0.00	0.00		0.00	USD	1.0000000	1,758.20	12/1/2017	
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	12/1/2017	82814
1129			NXST	Div Accrued for NXST		3,030.90	0.00	0.00	0.00		0.00	USD	1.0000000	3,030.90	12/1/2017	
2nyscm10	Income	000009	PENSKE AUTOMOTIVE GROUP, INC.	4923.6	0.00	4,923.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/1/2017	82836
1129			PAG	Div Accrued for PAG		4,923.60	0.00	0.00	0.00		0.00	USD	1.0000000	4,923.60	12/1/2017	
2nyscm10	Income	000009	SELECTIVE INS GROUP	2618.1	0.00	2,618.10	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/1/2017	82864
1129			SIGI	Div Accrued for SIGI		2,618.10	0.00	0.00	0.00		0.00	USD	1.0000000	2,618.10	12/1/2017	
2nyscm10	Income	000009	TIMKEN CO	1976.67	0.00	1,976.67	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/1/2017	82876
1129			TKR	Div Accrued for TKR		1,976.67	0.00	0.00	0.00		0.00	USD	1.0000000	1,976.67	12/1/2017	

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyscm10	Income	000009	DELUXE CORP	2201.1	0.00	2,201.10	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/4/2017	83194
1129			DLX	Div Accrued for DLX		2,201.10	0.00	0.00	0.00		0.00	USD	1.0000000	2,201.10	12/4/2017	
2nyscm10	Income	000009		1783.56	1.00	1,783.56	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/1/2017	83259
1129				CASH CREDIT FOR INTEREST		1,783.56	0.00	0.00	0.00		0.00	USD	1.0000000	1,783.56	12/1/2017	
2nyscm10	Income	000009	FORWARD AIR CORPORATION	946.5	0.00	946.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/8/2017	84324
1129			FWRD	Div Accrued for FWRD		946.50	0.00	0.00	0.00		0.00	USD	1.0000000	946.50	12/8/2017	
2nyscm10	Income	000009	MKS INSTRUMENT INC	2168.64	0.00	2,168.64	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/8/2017	84352
1129			MKSI	Div Accrued for MKSI		2,168.64	0.00	0.00	0.00		0.00	USD	1.0000000	2,168.64	12/8/2017	
2nyscm10	Income	000009	TOWER INTERNATIONAL, INC	1836.72	0.00	1,836.72	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/8/2017	84368
1129			TOWR	Div Accrued for TOWR		1,836.72	0.00	0.00	0.00		0.00	USD	1.0000000	1,836.72	12/8/2017	
2nyscm10	Income	000009	STATE BANK & TRUST	3509.94	0.00	3,509.94	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/12/2017	84730
1129			STBZ	Div Accrued for STBZ		3,509.94	0.00	0.00	0.00		0.00	USD	1.0000000	3,509.94	12/12/2017	
2nyscm10	Income	000009	CASS INFORMATION SYSTEMS	918	0.00	918.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/15/2017	85289
1129			CASS	Div Accrued for CASS		918.00	0.00	0.00	0.00		0.00	USD	1.0000000	918.00	12/15/2017	
2nyscm10	Income	000009	ENTERCOM COMM CORP CL A	3240.54	0.00	3,240.54	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/15/2017	85391
1129			ETM	Div Accrued for ETM		3,240.54	0.00	0.00	0.00		0.00	USD	1.0000000	3,240.54	12/15/2017	
2nyscm10	Income	000009	FIRST AMERICAN FINANCIAL	5309.74	0.00	5,309.74	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/15/2017	85410
1129			FAF	Div Accrued for FAF		5,309.74	0.00	0.00	0.00		0.00	USD	1.0000000	5,309.74	12/15/2017	
2nyscm10	Income	000009	FNB CORP	8933.64	0.00	8,933.64	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/15/2017	85437
1129			FNB	Div Accrued for FNB		8,933.64	0.00	0.00	0.00		0.00	USD	1.0000000	8,933.64	12/15/2017	
2nyscm10	Income	000009	HERITAGE INSURANCE HOLDINGS, INC	1647.96	0.00	1,647.96	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/15/2017	85558
1129			HRTG	Div Accrued for HRTG		1,647.96	0.00	0.00	0.00		0.00	USD	1.0000000	1,647.96	12/15/2017	
2nyscm10	Income	000009	INDEPENDENCE REALTY TRUST, INC.	4041.48	0.00	4,041.48	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/15/2017	85584
1129			IRT	Div Accrued for IRT		4,041.48	0.00	0.00	0.00		0.00	USD	1.0000000	4,041.48	12/15/2017	

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						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	PROGRESS SOFTWARE CORP	1651.02	0.00	1,651.02	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/15/2017	85669
1129			PRGS	Div Accrued for PRGS		1,651.02	0.00	0.00	0.00		0.00	USD	1.0000000	1,651.02	12/15/2017	
2nyscm10	Income	000009	PRIMERICA	1209.6	0.00	1,209.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/15/2017	85698
1129			PRI	Div Accrued for PRI		1,209.60	0.00	0.00	0.00		0.00	USD	1.0000000	1,209.60	12/15/2017	
2nyscm10	Income	000009	SINCLAIR BROADCAST GRP CL A	5545.62	0.00	5,545.62	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/15/2017	85714
1129			SBGI	Div Accrued for SBGI		5,545.62	0.00	0.00	0.00		0.00	USD	1.0000000	5,545.62	12/15/2017	
2nyscm10	Income	000009	STIFEL FINANCIAL CORP	647.5	0.00	647.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/15/2017	85731
1129			SF	Div Accrued for SF		647.50	0.00	0.00	0.00		0.00	USD	1.0000000	647.50	12/15/2017	
2nyscm10	Income	000009	TETRA TECH INC NEW	1582.2	0.00	1,582.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/15/2017	85788
1129			TTEK	Div Accrued for TTEK		1,582.20	0.00	0.00	0.00		0.00	USD	1.0000000	1,582.20	12/15/2017	
2nyscm10	Income	000009	BROOKS AUTOMATION, INC.	1270.6	0.00	1,270.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/22/2017	87824
1129			BRKS	Div Accrued for BRKS		1,270.60	0.00	0.00	0.00		0.00	USD	1.0000000	1,270.60	12/22/2017	
2nyscm10	Income	000009	CNO FINANCIAL INC	4845.51	0.00	4,845.51	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/26/2017	88132
1129			CNO	Div Accrued for CNO		4,845.51	0.00	0.00	0.00		0.00	USD	1.0000000	4,845.51	12/26/2017	
2nyscm10	Income	000009	SOUTH JERSEY INDS INC	4191.04	0.00	4,191.04	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/27/2017	88263
1129			SJI	Div Accrued for SJI		4,191.04	0.00	0.00	0.00		0.00	USD	1.0000000	4,191.04	12/27/2017	
2nyscm10	Income	000009	HUDSON PACIFIC PROPERTIES, INC.	4253.25	0.00	4,253.25	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/28/2017	88530
1129			HPP	Div Accrued for HPP		4,253.25	0.00	0.00	0.00		0.00	USD	1.0000000	4,253.25	12/28/2017	
2nyscm10	Income	000009	AMERICAN EAGLE OUTFITTERS INC	2814.63	0.00	2,814.63	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/29/2017	88767
1129			AEO	Div Accrued for AEO		2,814.63	0.00	0.00	0.00		0.00	USD	1.0000000	2,814.63	12/29/2017	
2nyscm10	Income	000009	CHATHAM LODGING TRUST	1776.72	0.00	1,776.72	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/29/2017	88837
1129			CLDT	Div Accrued for CLDT		1,776.72	0.00	0.00	0.00		0.00	USD	1.0000000	1,776.72	12/29/2017	
2nyscm10	Income	000009	CENTERSTATE BANKS INC	2234.4	0.00	2,234.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/29/2017	88887
1129			CSFL	Div Accrued for CSFL		2,234.40	0.00	0.00	0.00		0.00	USD	1.0000000	2,234.40	12/29/2017	

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						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	ENTERPRISE FINANCIAL SERVICES	1468.83	0.00	1,468.83	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/29/2017	88919
1129			EFSC	Div Accrued for EFSC		1,468.83	0.00	0.00	0.00		0.00	USD	1.0000000	1,468.83	12/29/2017	
2nyscm10	Income	000009	HEARTLAND FINL USA INC	404.74	0.00	404.74	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/29/2017	89044
1129			HTLF	Div Accrued for HTLF		404.74	0.00	0.00	0.00		0.00	USD	1.0000000	404.74	12/29/2017	
2nyscm10	Income	000009	NATIONAL STORAGE AFFILIATES TRUST	6559.84	0.00	6,559.84	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/29/2017	89130
1129			NSA	Div Accrued for NSA		6,559.84	0.00	0.00	0.00		0.00	USD	1.0000000	6,559.84	12/29/2017	
2nyscm10	Income	000009	Equity - CASS INFORMATION SYSTEMS	91.68	0.00	91.68	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/28/2017	89466
1129			CASS			91.68	0.00	0.00	0.00		0.00	USD	1.0000000	91.68	12/28/2017	
2nyscm10	Sell	AAWW		1824	57.273	104,445.29	106,185.25	CITI	0.010000	18.24	0.00	USD	1.0000000	000009	11/30/2017	82480
1129						104,445.29	106,185.25	2.42	18.24		0.00	USD	1.0000000	104,445.29	12/4/2017	
2nyscm10	Sell	ABM		1381	42.609	58,828.00	44,821.74	CITI	0.010000	13.81	0.00	USD	1.0000000	000009	11/30/2017	82481
1129						58,828.00	44,821.74	1.36	13.81		0.00	USD	1.0000000	58,828.00	12/4/2017	
2nyscm10	Sell	AEO		4515	16.305	73,568.41	51,946.43	CITI	0.010000	45.15	0.00	USD	1.0000000	000009	11/30/2017	82482
1129						73,568.41	51,946.43	1.71	45.15		0.00	USD	1.0000000	73,568.41	12/4/2017	
2nyscm10	Sell	AEO		2665	16.15	43,013.17	30,661.62	LOOP	0.010000	26.65	0.00	USD	1.0000000	000009	12/5/2017	83646
1129						43,013.17	30,661.62	1.00	26.65		0.00	USD	1.0000000	43,013.17	12/7/2017	
2nyscm10	Sell	AKR		3182	28.17	89,601.45	110,106.11	CITI	0.010000	31.82	0.00	USD	1.0000000	000009	11/30/2017	82483
1129						89,601.45	110,106.11	2.08	31.82		0.00	USD	1.0000000	89,601.45	12/4/2017	
2nyscm10	Sell	ASGN		1116	64.069	71,487.85	43,645.53	CITI	0.010000	11.16	0.00	USD	1.0000000	000009	11/30/2017	82484
1129						71,487.85	43,645.53	1.66	11.16		0.00	USD	1.0000000	71,487.85	12/4/2017	
2nyscm10	Sell	ASTE		1669	55.47	92,560.10	101,354.74	CITI	0.010000	16.69	0.00	USD	1.0000000	000009	11/30/2017	82485
1129						92,560.10	101,354.74	2.14	16.69		0.00	USD	1.0000000	92,560.10	12/4/2017	
2nyscm10	Sell	BABY		1383	40.31	55,733.20	53,962.73	CITI	0.010000	13.83	0.00	USD	1.0000000	000009	11/30/2017	82486
1129						55,733.20	53,962.73	1.29	13.83		0.00	USD	1.0000000	55,733.20	12/4/2017	
2nyscm10	Sell	BANR		2995	57.842	173,203.13	135,987.98	CITI	0.010000	29.95	0.00	USD	1.0000000	000009	11/30/2017	82487
1129						173,203.13	135,987.98	4.01	29.95		0.00	USD	1.0000000	173,203.13	12/4/2017	

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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	Sell	BAS		2953	22.286	65,780.68	97,883.09	CITI	0.010000	29.53	0.00	USD	1.0000000	000009	11/30/2017	82488
1129						65,780.68	97,883.09	1.53	29.53		0.00	USD	1.0000000	65,780.68	12/4/2017	
2nyscm10	Sell	BGC		2875	21.445	61,624.20	51,251.47	CITI	0.010000	28.75	0.00	USD	1.0000000	000009	11/30/2017	82489
1129						61,624.20	51,251.47	1.43	28.75		0.00	USD	1.0000000	61,624.20	12/4/2017	
2nyscm10	Sell	BGC		16006	29.81	476,974.18	279,366.12	PEN	0.010000	160.06	0.00	USD	1.0000000	000009	12/5/2017	83647
1129						476,974.18	279,366.12	11.02	160.06		0.00	USD	1.0000000	476,974.18	12/7/2017	
2nyscm10	Sell	BKH		1068	58.528	62,495.45	53,026.20	CITI	0.010000	10.68	0.00	USD	1.0000000	000009	11/30/2017	82490
1129						62,495.45	53,026.20	1.45	10.68		0.00	USD	1.0000000	62,495.45	12/4/2017	
2nyscm10	Sell	BLD		2609	68.026	177,449.90	90,047.55	CITI	0.010000	26.09	0.00	USD	1.0000000	000009	11/30/2017	82491
1129						177,449.90	90,047.55	4.10	26.09		0.00	USD	1.0000000	177,449.90	12/4/2017	
2nyscm10	Sell	BMTC		2863	44.427	127,162.64	92,674.74	PEN	0.010000	28.63	0.00	USD	1.0000000	000009	11/30/2017	82492
1129						127,162.64	92,674.74	2.94	28.63		0.00	USD	1.0000000	127,162.64	12/4/2017	
2nyscm10	Sell	BPFH		3082	16.603	51,139.67	52,545.95	CITI	0.010000	30.82	0.00	USD	1.0000000	000009	11/30/2017	82493
1129						51,139.67	52,545.95	1.19	30.82		0.00	USD	1.0000000	51,139.67	12/4/2017	
2nyscm10	Sell	BPFH		9672	16.681	161,233.35	161,076.70	SANDLER	0.010000	96.72	0.00	USD	1.0000000	000009	12/4/2017	83388
1129						161,233.35	161,076.70	3.73	96.72		0.00	USD	1.0000000	161,233.35	12/6/2017	
2nyscm10	Sell	BPFH		7489	16.101	120,502.71	123,942.83	SANDLER	0.010000	74.89	0.00	USD	1.0000000	000009	12/5/2017	83648
1129						120,502.71	123,942.83	2.79	74.89		0.00	USD	1.0000000	120,502.71	12/7/2017	
2nyscm10	Sell	BRKS		6191	25.004	154,731.80	136,095.55	PEN	0.010000	61.91	0.00	USD	1.0000000	000009	11/30/2017	82494
1129						154,731.80	136,095.55	3.58	61.91		0.00	USD	1.0000000	154,731.80	12/4/2017	
2nyscm10	Sell	BRKS		6515	23.233	151,294.35	142,099.64	PEN	0.010000	65.15	0.00	USD	1.0000000	000009	12/1/2017	83115
1129						151,294.35	142,099.64	3.50	65.15		0.00	USD	1.0000000	151,294.35	12/5/2017	
2nyscm10	Sell	CACI		831	131.148	108,973.41	108,783.97	CITI	0.010000	8.31	0.00	USD	1.0000000	000009	11/30/2017	82495
1129						108,973.41	108,783.97	2.52	8.31		0.00	USD	1.0000000	108,973.41	12/4/2017	
2nyscm10	Sell	CARO		3022	38.816	117,268.72	115,335.18	CITI	0.010000	30.22	0.00	USD	1.0000000	000009	11/30/2017	82496
1129						117,268.72	115,335.18	2.71	30.22		0.00	USD	1.0000000	117,268.72	12/4/2017	
2nyscm10	Sell	CASS		698	68.358	47,705.66	50,088.40	PEN	0.010000	6.98	0.00	USD	1.0000000	000009	11/30/2017	82497
1129						47,705.66	50,088.40	1.10	6.98		0.00	USD	1.0000000	47,705.66	12/4/2017	

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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	Sell	CBZ		8970	14.864	133,238.20	81,116.61	CITI	0.010000	89.70	0.00	USD	1.0000000	000009	11/30/2017	82498
1129						133,238.20	81,116.61	3.08	89.70		0.00	USD	1.0000000	133,238.20	12/4/2017	
2nyscm10	Sell	CLDT		2461	22.63	55,667.27	52,495.84	CITI	0.010000	24.61	0.00	USD	1.0000000	000009	11/30/2017	82499
1129						55,667.27	52,495.84	1.29	24.61		0.00	USD	1.0000000	55,667.27	12/4/2017	
2nyscm10	Sell	CNDT		3424	15.402	52,702.02	57,579.01	CITI	0.010000	34.24	0.00	USD	1.0000000	000009	11/30/2017	82500
1129						52,702.02	57,579.01	1.22	34.24		0.00	USD	1.0000000	52,702.02	12/4/2017	
2nyscm10	Sell	CNO		9636	25.238	243,091.39	167,296.38	CITI	0.010000	96.36	0.00	USD	1.0000000	000009	11/30/2017	82501
1129						243,091.39	167,296.38	5.62	96.36		0.00	USD	1.0000000	243,091.39	12/4/2017	
2nyscm10	Sell	COR		991	113.594	112,558.84	47,633.80	CITI	0.010000	9.91	0.00	USD	1.0000000	000009	11/30/2017	82502
1129						112,558.84	47,633.80	2.61	9.91		0.00	USD	1.0000000	112,558.84	12/4/2017	
2nyscm10	Sell	COWN		3316	14.919	49,438.42	53,905.23	CITI	0.010000	33.16	0.00	USD	1.0000000	000009	11/30/2017	82503
1129						49,438.42	53,905.23	1.15	33.16		0.00	USD	1.0000000	49,438.42	12/4/2017	
2nyscm10	Sell	CPE		9833	11.023	108,286.35	109,513.71	CITI	0.010000	98.33	0.00	USD	1.0000000	000009	11/30/2017	82504
1129						108,286.35	109,513.71	2.51	98.33		0.00	USD	1.0000000	108,286.35	12/4/2017	
2nyscm10	Sell	CPK		1478	85.441	126,264.69	72,060.92	PEN	0.010000	14.78	0.00	USD	1.0000000	000009	11/30/2017	82505
1129						126,264.69	72,060.92	2.92	14.78		0.00	USD	1.0000000	126,264.69	12/4/2017	
2nyscm10	Sell	CPN		5843	15.03	87,761.58	77,510.90	CITI	0.010000	58.43	0.00	USD	1.0000000	000009	11/30/2017	82506
1129						87,761.58	77,510.90	2.03	58.43		0.00	USD	1.0000000	87,761.58	12/4/2017	
2nyscm10	Sell	CPN		32610	15.121	492,771.35	384,086.93	TMC	0.010000	326.10	0.00	USD	1.0000000	000009	12/29/2017	89582
1129						492,771.35	384,086.93	11.40	326.10		0.00	USD	1.0000000	492,771.35	1/3/2018	
2nyscm10	Sell	CSFL		6670	27.344	182,313.56	102,756.24	CITI	0.010000	66.70	0.00	USD	1.0000000	000009	11/30/2017	82507
1129						182,313.56	102,756.24	4.22	66.70		0.00	USD	1.0000000	182,313.56	12/4/2017	
2nyscm10	Sell	CY		9032	15.997	144,386.73	137,877.99	CITI	0.010000	90.32	0.00	USD	1.0000000	000009	11/30/2017	82508
1129						144,386.73	137,877.99	3.34	90.32		0.00	USD	1.0000000	144,386.73	12/4/2017	
2nyscm10	Sell	DCOM		2559	22.194	56,767.54	56,504.76	CITI	0.010000	25.59	0.00	USD	1.0000000	000009	11/30/2017	82509
1129						56,767.54	56,504.76	1.32	25.59		0.00	USD	1.0000000	56,767.54	12/4/2017	
2nyscm10	Sell	DLX		1119	71.196	79,655.73	71,696.01	CITI	0.010000	11.19	0.00	USD	1.0000000	000009	11/30/2017	82510
1129						79,655.73	71,696.01	1.85	11.19		0.00	USD	1.0000000	79,655.73	12/4/2017	

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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	Sell	EDR		1300	36.584	47,544.84	50,208.73	CITI	0.010000	13.00	0.00	USD	1.0000000	000009	11/30/2017	82512
1129						47,544.84	50,208.73	1.10	13.00		0.00	USD	1.0000000	47,544.84	12/4/2017	
2nyscm10	Sell	EFSC		2401	45.391	108,957.02	109,671.11	PEN	0.010000	24.01	0.00	USD	1.0000000	000009	11/30/2017	82513
1129						108,957.02	109,671.11	2.52	24.01		0.00	USD	1.0000000	108,957.02	12/4/2017	
2nyscm10	Sell	EME		1244	80.858	100,572.58	79,492.72	CITI	0.010000	12.44	0.00	USD	1.0000000	000009	11/30/2017	82514
1129						100,572.58	79,492.72	2.33	12.44		0.00	USD	1.0000000	100,572.58	12/4/2017	
2nyscm10	Sell	ETM		5472	11.789	64,454.83	66,712.56	CITI	0.010000	54.72	0.00	USD	1.0000000	000009	11/30/2017	82515
1129						64,454.83	66,712.56	1.50	54.72		0.00	USD	1.0000000	64,454.83	12/4/2017	
2nyscm10	Sell	EXPR		7039	9.733	68,441.42	59,801.23	CITI	0.010000	70.39	0.00	USD	1.0000000	000009	11/30/2017	82516
1129						68,441.42	59,801.23	1.59	70.39		0.00	USD	1.0000000	68,441.42	12/4/2017	
2nyscm10	Sell	FAF		2512	55.481	139,340.43	108,758.80	CITI	0.010000	25.12	0.00	USD	1.0000000	000009	11/30/2017	82517
1129						139,340.43	108,758.80	3.22	25.12		0.00	USD	1.0000000	139,340.43	12/4/2017	
2nyscm10	Sell	FIBK		2734	40.032	109,418.71	114,800.77	CITI	0.010000	27.34	0.00	USD	1.0000000	000009	11/30/2017	82518
1129						109,418.71	114,800.77	2.53	27.34		0.00	USD	1.0000000	109,418.71	12/4/2017	
2nyscm10	Sell	FNB		11300	14.326	161,771.58	94,126.07	CITI	0.010000	113.00	0.00	USD	1.0000000	000009	11/30/2017	82519
1129						161,771.58	94,126.07	3.74	113.00		0.00	USD	1.0000000	161,771.58	12/4/2017	
2nyscm10	Sell	FNSR		1348	20.136	27,129.08	31,876.89	CITI	0.010000	13.48	0.00	USD	1.0000000	000009	11/30/2017	82520
1129						27,129.08	31,876.89	0.63	13.48		0.00	USD	1.0000000	27,129.08	12/4/2017	
2nyscm10	Sell	FOE		6073	25.185	152,881.20	87,932.79	CITI	0.010000	60.73	0.00	USD	1.0000000	000009	11/30/2017	82521
1129						152,881.20	87,932.79	3.54	60.73		0.00	USD	1.0000000	152,881.20	12/4/2017	
2nyscm10	Sell	FSB		3812	35.059	133,605.22	164,201.30	PEN	0.010000	38.12	0.00	USD	1.0000000	000009	11/30/2017	82522
1129						133,605.22	164,201.30	3.09	38.12		0.00	USD	1.0000000	133,605.22	12/4/2017	
2nyscm10	Sell	FUL		1488	56.522	84,088.05	79,289.87	CITI	0.010000	14.88	0.00	USD	1.0000000	000009	11/30/2017	82523
1129						84,088.05	79,289.87	1.95	14.88		0.00	USD	1.0000000	84,088.05	12/4/2017	
2nyscm10	Sell	FWRD		967	56.476	54,601.64	53,042.46	CITI	0.010000	9.67	0.00	USD	1.0000000	000009	11/30/2017	82524
1129						54,601.64	53,042.46	1.27	9.67		0.00	USD	1.0000000	54,601.64	12/4/2017	
2nyscm10	Sell	GBNK		2361	29.11	68,702.33	49,037.97	CITI	0.010000	23.61	0.00	USD	1.0000000	000009	11/30/2017	82525
1129						68,702.33	49,037.97	1.59	23.61		0.00	USD	1.0000000	68,702.33	12/4/2017	

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						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	GIII		5751	30.626	176,065.67	140,262.30	CITI	0.010000	57.51	0.00	USD	1.0000000	000009	11/30/2017	82526
1129						176,065.67	140,262.30	4.07	57.51		0.00	USD	1.0000000	176,065.67	12/4/2017	
2nyscm10	Sell	GNBC		5115	22.741	116,265.86	89,290.51	CITI	0.010000	51.15	0.00	USD	1.0000000	000009	11/30/2017	82527
1129						116,265.86	89,290.51	2.69	51.15		0.00	USD	1.0000000	116,265.86	12/4/2017	
2nyscm10	Sell	HOPE		5386	18.847	101,451.58	102,243.51	CITI	0.010000	53.86	0.00	USD	1.0000000	000009	11/30/2017	82528
1129						101,451.58	102,243.51	2.35	53.86		0.00	USD	1.0000000	101,451.58	12/4/2017	
2nyscm10	Sell	HPP		3055	35.598	108,718.51	99,201.65	CITI	0.010000	30.55	0.00	USD	1.0000000	000009	11/30/2017	82529
1129						108,718.51	99,201.65	2.52	30.55		0.00	USD	1.0000000	108,718.51	12/4/2017	
2nyscm10	Sell	HRTG		4167	17.966	74,820.09	51,692.49	CITI	0.010000	41.67	0.00	USD	1.0000000	000009	11/30/2017	82530
1129						74,820.09	51,692.49	1.73	41.67		0.00	USD	1.0000000	74,820.09	12/4/2017	
2nyscm10	Sell	HTLF		1048	50.92	53,352.24	35,780.61	PEN	0.010000	10.48	0.00	USD	1.0000000	000009	11/30/2017	82531
1129						53,352.24	35,780.61	1.23	10.48		0.00	USD	1.0000000	53,352.24	12/4/2017	
2nyscm10	Sell	HYH		2258	48.495	109,475.47	102,254.31	CITI	0.010000	22.58	0.00	USD	1.0000000	000009	11/30/2017	82532
1129						109,475.47	102,254.31	2.53	22.58		0.00	USD	1.0000000	109,475.47	12/4/2017	
2nyscm10	Sell	IBKC		1455	78.57	114,301.57	93,288.20	CITI	0.010000	14.55	0.00	USD	1.0000000	000009	11/30/2017	82533
1129						114,301.57	93,288.20	2.65	14.55		0.00	USD	1.0000000	114,301.57	12/4/2017	
2nyscm10	Sell	IDA		1197	98.708	118,138.54	101,434.14	CITI	0.010000	11.97	0.00	USD	1.0000000	000009	11/30/2017	82534
1129						118,138.54	101,434.14	2.73	11.97		0.00	USD	1.0000000	118,138.54	12/4/2017	
2nyscm10	Sell	IRT		10225	10.369	105,918.33	101,745.18	CITI	0.010000	102.25	0.00	USD	1.0000000	000009	11/30/2017	82535
1129						105,918.33	101,745.18	2.45	102.25		0.00	USD	1.0000000	105,918.33	12/4/2017	
2nyscm10	Sell	KAI		1654	102.807	170,021.48	104,217.81	PEN	0.010000	16.54	0.00	USD	1.0000000	000009	11/30/2017	82537
1129						170,021.48	104,217.81	3.93	16.54		0.00	USD	1.0000000	170,021.48	12/4/2017	
2nyscm10	Sell	KALU		852	96.737	82,409.24	65,175.45	CITI	0.010000	8.52	0.00	USD	1.0000000	000009	11/30/2017	82538
1129						82,409.24	65,175.45	1.91	8.52		0.00	USD	1.0000000	82,409.24	12/4/2017	
2nyscm10	Sell	KS		4705	22.093	103,899.52	102,065.31	CITI	0.010000	47.05	0.00	USD	1.0000000	000009	11/30/2017	82539
1129						103,899.52	102,065.31	2.41	47.05		0.00	USD	1.0000000	103,899.52	12/4/2017	

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						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	LNCE		2052	38.574	79,131.70	78,242.55	CITI	0.010000	20.52	0.00	USD	1.0000000	000009	11/30/2017	82540
1129						79,131.70	78,242.55	1.83	20.52		0.00	USD	1.0000000	79,131.70	12/4/2017	
2nyscm10	Sell	LTXB		2652	42.002	111,360.73	102,292.92	CITI	0.010000	26.52	0.00	USD	1.0000000	000009	11/30/2017	82541
1129						111,360.73	102,292.92	2.58	26.52		0.00	USD	1.0000000	111,360.73	12/4/2017	
2nyscm10	Sell	MKSI		1839	94.962	174,612.32	90,313.13	CITI	0.010000	18.39	0.00	USD	1.0000000	000009	11/30/2017	82542
1129						174,612.32	90,313.13	4.04	18.39		0.00	USD	1.0000000	174,612.32	12/4/2017	
2nyscm10	Sell	MOD		6354	22.68	144,039.31	106,116.88	CITI	0.010000	63.54	0.00	USD	1.0000000	000009	11/30/2017	82543
1129						144,039.31	106,116.88	3.33	63.54		0.00	USD	1.0000000	144,039.31	12/4/2017	
2nyscm10	Sell	MTRN		2655	49.104	130,340.49	107,911.73	CITI	0.010000	26.55	0.00	USD	1.0000000	000009	11/30/2017	82544
1129						130,340.49	107,911.73	3.02	26.55		0.00	USD	1.0000000	130,340.49	12/4/2017	
2nyscm10	Sell	MYRG		2051	35.973	73,758.81	59,780.24	CITI	0.010000	20.51	0.00	USD	1.0000000	000009	11/30/2017	82545
1129						73,758.81	59,780.24	1.71	20.51		0.00	USD	1.0000000	73,758.81	12/4/2017	
2nyscm10	Sell	NCR		1480	31.359	46,395.59	35,944.02	CITI	0.010000	14.80	0.00	USD	1.0000000	000009	11/30/2017	82546
1129						46,395.59	35,944.02	1.08	14.80		0.00	USD	1.0000000	46,395.59	12/4/2017	
2nyscm10	Sell	NEO		4956	9.234	45,712.59	54,764.43	CITI	0.010000	49.56	0.00	USD	1.0000000	000009	11/30/2017	82547
1129						45,712.59	54,764.43	1.06	49.56		0.00	USD	1.0000000	45,712.59	12/4/2017	
2nyscm10	Sell	NRE		3973	14.546	57,750.98	50,730.44	CITI	0.010000	39.73	0.00	USD	1.0000000	000009	11/30/2017	82548
1129						57,750.98	50,730.44	1.34	39.73		0.00	USD	1.0000000	57,750.98	12/4/2017	
2nyscm10	Sell	NSA		4201	26.609	111,738.13	81,365.39	CITI	0.010000	42.01	0.00	USD	1.0000000	000009	11/30/2017	82549
1129						111,738.13	81,365.39	2.59	42.01		0.00	USD	1.0000000	111,738.13	12/4/2017	
2nyscm10	Sell	NUAN		3320	15.651	51,925.25	55,854.02	CITI	0.010000	33.20	0.00	USD	1.0000000	000009	11/30/2017	82550
1129						51,925.25	55,854.02	1.21	33.20		0.00	USD	1.0000000	51,925.25	12/4/2017	
2nyscm10	Sell	NXST		2301	67.596	155,510.64	158,961.14	CITI	0.010000	23.01	0.00	USD	1.0000000	000009	11/30/2017	82551
1129						155,510.64	158,961.14	3.60	23.01		0.00	USD	1.0000000	155,510.64	12/4/2017	
2nyscm10	Sell	OMF		3684	25.842	95,163.26	104,077.42	CITI	0.010000	36.84	0.00	USD	1.0000000	000009	11/30/2017	82552
1129						95,163.26	104,077.42	2.20	36.84		0.00	USD	1.0000000	95,163.26	12/4/2017	
2nyscm10	Sell	PAG		2273	48.625	110,498.65	111,578.84	CITI	0.010000	22.73	0.00	USD	1.0000000	000009	11/30/2017	82553
1129						110,498.65	111,578.84	2.56	22.73		0.00	USD	1.0000000	110,498.65	12/4/2017	

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						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	PDCE		2494	45.525	113,511.03	129,762.47	CITI	0.010000	24.94	0.00	USD	1.0000000	000009	11/30/2017	82554
1129						113,511.03	129,762.47	2.63	24.94		0.00	USD	1.0000000	113,511.03	12/4/2017	
2nyscm10	Sell	PEB		2892	38.227	110,521.58	108,119.74	CITI	0.010000	28.92	0.00	USD	1.0000000	000009	11/30/2017	82555
1129						110,521.58	108,119.74	2.56	28.92		0.00	USD	1.0000000	110,521.58	12/4/2017	
2nyscm10	Sell	PFBC		2580	63.266	163,196.45	141,825.97	PEN	0.010000	25.80	0.00	USD	1.0000000	000009	11/30/2017	82556
1129						163,196.45	141,825.97	3.77	25.80		0.00	USD	1.0000000	163,196.45	12/4/2017	
2nyscm10	Sell	PGNX		14397	5.724	82,258.23	89,314.67	CITI	0.010000	143.97	0.00	USD	1.0000000	000009	11/30/2017	82557
1129						82,258.23	89,314.67	1.91	143.97		0.00	USD	1.0000000	82,258.23	12/4/2017	
2nyscm10	Sell	PLAB		4414	9.863	43,487.93	45,218.34	CITI	0.010000	44.14	0.00	USD	1.0000000	000009	11/30/2017	82558
1129						43,487.93	45,218.34	1.01	44.14		0.00	USD	1.0000000	43,487.93	12/4/2017	
2nyscm10	Sell	PLXS		950	62.838	59,685.13	38,950.47	CITI	0.010000	9.50	0.00	USD	1.0000000	000009	11/30/2017	82559
1129						59,685.13	38,950.47	1.38	9.50		0.00	USD	1.0000000	59,685.13	12/4/2017	
2nyscm10	Sell	POR		1571	49.514	77,769.61	56,450.74	CITI	0.010000	15.71	0.00	USD	1.0000000	000009	11/30/2017	82560
1129						77,769.61	56,450.74	1.80	15.71		0.00	USD	1.0000000	77,769.61	12/4/2017	
2nyscm10	Sell	PPBI		11137	39.766	442,751.22	271,152.15	SANDLER	0.010000	111.37	0.00	USD	1.0000000	000009	11/30/2017	82561
1129						442,751.22	271,152.15	10.24	111.37		0.00	USD	1.0000000	442,751.22	12/4/2017	
2nyscm10	Sell	PPBI		2480	39.103	96,947.15	59,802.94	SANDLER	0.010000	24.80	0.00	USD	1.0000000	000009	12/1/2017	83117
1129						96,947.15	59,802.94	2.25	24.80		0.00	USD	1.0000000	96,947.15	12/5/2017	
2nyscm10	Sell	PRGS		1799	41.304	74,286.91	48,104.90	CITI	0.010000	17.99	0.00	USD	1.0000000	000009	11/30/2017	82562
1129						74,286.91	48,104.90	1.72	17.99		0.00	USD	1.0000000	74,286.91	12/4/2017	
2nyscm10	Sell	PRI		920	104.272	95,918.54	51,679.07	CITI	0.010000	9.20	0.00	USD	1.0000000	000009	11/30/2017	82563
1129						95,918.54	51,679.07	2.22	9.20		0.00	USD	1.0000000	95,918.54	12/4/2017	
2nyscm10	Sell	REI		12881	14.146	182,075.17	155,488.50	CITI	0.010000	128.81	0.00	USD	1.0000000	000009	11/30/2017	82564
1129						182,075.17	155,488.50	4.21	128.81		0.00	USD	1.0000000	182,075.17	12/4/2017	
2nyscm10	Sell	REN		1225	29.53	36,161.16	51,759.31	CITI	0.010000	12.25	0.00	USD	1.0000000	000009	11/30/2017	82565
1129						36,161.16	51,759.31	0.84	12.25		0.00	USD	1.0000000	36,161.16	12/4/2017	
2nyscm10	Sell	REXR		4511	31.202	140,703.85	76,209.29	CITI	0.010000	45.11	0.00	USD	1.0000000	000009	11/30/2017	82566
1129						140,703.85	76,209.29	3.26	45.11		0.00	USD	1.0000000	140,703.85	12/4/2017	

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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	Sell	ROCK		3547	32.975	116,923.08	101,551.97	CITI	0.010000	35.47	0.00	USD	1.0000000	000009	11/30/2017	82567
1129						116,923.08	101,551.97	2.71	35.47		0.00	USD	1.0000000	116,923.08	12/4/2017	
2nyscm10	Sell	RRGB		942	51.393	48,401.48	54,371.11	CITI	0.010000	9.42	0.00	USD	1.0000000	000009	11/30/2017	82568
1129						48,401.48	54,371.11	1.12	9.42		0.00	USD	1.0000000	48,401.48	12/4/2017	
2nyscm10	Sell	SBGI		4683	33.953	158,953.26	159,893.24	CITI	0.010000	46.83	0.00	USD	1.0000000	000009	11/30/2017	82569
1129						158,953.26	159,893.24	3.68	46.83		0.00	USD	1.0000000	158,953.26	12/4/2017	
2nyscm10	Sell	SBRA		5054	19.205	97,008.77	119,945.77	CITI	0.010000	50.54	0.00	USD	1.0000000	000009	11/30/2017	82570
1129						97,008.77	119,945.77	2.25	50.54		0.00	USD	1.0000000	97,008.77	12/4/2017	
2nyscm10	Sell	SF		993	56.188	55,783.27	51,809.38	CITI	0.010000	9.93	0.00	USD	1.0000000	000009	11/30/2017	82571
1129						55,783.27	51,809.38	1.29	9.93		0.00	USD	1.0000000	55,783.27	12/4/2017	
2nyscm10	Sell	SIGI		2197	61.243	134,524.69	88,825.68	CITI	0.010000	21.97	0.00	USD	1.0000000	000009	11/30/2017	82572
1129						134,524.69	88,825.68	3.11	21.97		0.00	USD	1.0000000	134,524.69	12/4/2017	
2nyscm10	Sell	SJI		2688	33.884	91,049.86	100,911.70	CITI	0.010000	26.88	0.00	USD	1.0000000	000009	11/30/2017	82573
1129						91,049.86	100,911.70	2.11	26.88		0.00	USD	1.0000000	91,049.86	12/4/2017	
2nyscm10	Sell	SKYW		2811	52.364	147,163.40	43,754.06	CITI	0.010000	28.11	0.00	USD	1.0000000	000009	11/30/2017	82574
1129						147,163.40	43,754.06	3.41	28.11		0.00	USD	1.0000000	147,163.40	12/4/2017	
2nyscm10	Sell	SPN		5845	9.587	55,978.60	110,067.20	CITI	0.010000	58.45	0.00	USD	1.0000000	000009	11/30/2017	82575
1129						55,978.60	110,067.20	1.30	58.45		0.00	USD	1.0000000	55,978.60	12/4/2017	
2nyscm10	Sell	SR		1150	81.979	94,261.60	58,079.02	CITI	0.010000	11.50	0.00	USD	1.0000000	000009	11/30/2017	82576
1129						94,261.60	58,079.02	2.18	11.50		0.00	USD	1.0000000	94,261.60	12/4/2017	
2nyscm10	Sell	STBZ		4494	30.458	136,830.60	93,775.85	PEN	0.010000	44.94	0.00	USD	1.0000000	000009	11/30/2017	82577
1129						136,830.60	93,775.85	3.16	44.94		0.00	USD	1.0000000	136,830.60	12/4/2017	
2nyscm10	Sell	SYNT		2278	25.582	58,251.89	55,213.48	CITI	0.010000	22.78	0.00	USD	1.0000000	000009	11/30/2017	82578
1129						58,251.89	55,213.48	1.35	22.78		0.00	USD	1.0000000	58,251.89	12/4/2017	
2nyscm10	Sell	TECD		1087	97.614	106,093.52	109,002.73	CITI	0.010000	10.87	0.00	USD	1.0000000	000009	11/30/2017	82580
1129						106,093.52	109,002.73	2.46	10.87		0.00	USD	1.0000000	106,093.52	12/4/2017	
2nyscm10	Sell	TKR		1115	49.748	55,456.47	46,609.23	CITI	0.010000	11.15	0.00	USD	1.0000000	000009	11/30/2017	82581
1129						55,456.47	46,609.23	1.29	11.15		0.00	USD	1.0000000	55,456.47	12/4/2017	

Transactions Listing

FROM Trade Date 11/30/2017 TO 12/29/2017

						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	TMST		3632	15.112	54,848.47	49,231.39	CITI	0.010000	36.32	0.00	USD	1.0000000	000009	11/30/2017	82582
1129						54,848.47	49,231.39	1.27	36.32		0.00	USD	1.0000000	54,848.47	12/4/2017	
2nyscm10	Sell	TOWR		2320	32.436	75,225.65	54,162.31	CITI	0.010000	23.20	0.00	USD	1.0000000	000009	11/30/2017	82583
1129						75,225.65	54,162.31	1.74	23.20		0.00	USD	1.0000000	75,225.65	12/4/2017	
2nyscm10	Sell	TTEK		2410	50.075	120,652.66	63,566.82	CITI	0.010000	24.10	0.00	USD	1.0000000	000009	11/30/2017	82584
1129						120,652.66	63,566.82	2.79	24.10		0.00	USD	1.0000000	120,652.66	12/4/2017	
2nyscm10	Sell	UCBI		4734	29.037	137,408.74	90,109.32	CITI	0.010000	47.34	0.00	USD	1.0000000	000009	11/30/2017	82586
1129						137,408.74	90,109.32	3.18	47.34		0.00	USD	1.0000000	137,408.74	12/4/2017	
2nyscm10	Sell	UMPQ		5311	22.183	117,755.42	110,323.69	CITI	0.010000	53.11	0.00	USD	1.0000000	000009	11/30/2017	82587
1129						117,755.42	110,323.69	2.73	53.11		0.00	USD	1.0000000	117,755.42	12/4/2017	
2nyscm10	Sell	USNA		1237	71.455	88,374.80	90,488.90	CITI	0.010000	12.37	0.00	USD	1.0000000	000009	11/30/2017	82588
1129						88,374.80	90,488.90	2.05	12.37		0.00	USD	1.0000000	88,374.80	12/4/2017	
2nyscm10	Sell	VRNT		1941	43.72	84,839.92	116,861.79	CITI	0.010000	19.41	0.00	USD	1.0000000	000009	11/30/2017	82589
1129						84,839.92	116,861.79	1.97	19.41		0.00	USD	1.0000000	84,839.92	12/4/2017	
2nyscm10	Sell	WEB		2280	23.018	52,456.34	53,687.02	TMC	0.010000	22.80	0.00	USD	1.0000000	000009	11/30/2017	82590
1129						52,456.34	53,687.02	1.22	22.80		0.00	USD	1.0000000	52,456.34	12/4/2017	
2nyscm10	Sell	WEB		3605	22.684	81,736.08	82,115.67	TMC	0.010000	36.05	0.00	USD	1.0000000	000009	12/1/2017	83120
1129						81,736.08	82,115.67	1.89	36.05		0.00	USD	1.0000000	81,736.08	12/5/2017	
2nyscm10	Sell	WEB		2338	22.006	51,426.16	52,049.02	TMC	0.010000	23.38	0.00	USD	1.0000000	000009	12/4/2017	83390
1129						51,426.16	52,049.02	1.19	23.38		0.00	USD	1.0000000	51,426.16	12/6/2017	
2nyscm10	Sell	WEB		3194	21.769	69,497.27	71,105.47	TMC	0.010000	31.94	0.00	USD	1.0000000	000009	12/5/2017	83650
1129						69,497.27	71,105.47	1.61	31.94		0.00	USD	1.0000000	69,497.27	12/7/2017	
2nyscm10	Sell	WEB		3193	21.429	68,388.00	71,083.20	TMC	0.010000	31.93	0.00	USD	1.0000000	000009	12/6/2017	83805
1129						68,388.00	71,083.20	1.59	31.93		0.00	USD	1.0000000	68,388.00	12/8/2017	
2nyscm10	Sell	WTFC		1936	84.926	164,393.58	93,105.73	CITI	0.010000	19.36	0.00	USD	1.0000000	000009	11/30/2017	82591
1129						164,393.58	93,105.73	3.80	19.36		0.00	USD	1.0000000	164,393.58	12/4/2017	
2nyscm10	Sell	WWW		1938	29.087	56,350.50	51,519.40	CITI	0.010000	19.38	0.00	USD	1.0000000	000009	11/30/2017	82592
1129						56,350.50	51,519.40	1.31	19.38		0.00	USD	1.0000000	56,350.50	12/4/2017	

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Global Portfolio Group - 2SCV, As of: 12/29/2017

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	62,401,981.80	49,760,276.12	55,912.62
000009	PRINCIPAL CASH	000009	Liquid Assets		1,243,506.69		0.00
AAWW	ATLAS AIR WORLDWIDE HOLDINGS, INC.	049164205	Industrials	10,125	593,831.25	542,242.47	0.00
ABM	ABM INDS INC	000957100	Industrials	7,647	288,444.84	246,237.74	0.00
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	22,517	423,319.60	259,064.84	0.00
AKR	ACADIA REALTY TRUST	004239109	Real Estate	17,726	484,983.36	613,369.23	4,786.02
ASGN	ON ASSIGNMENT INC	682159108	Industrials	6,161	395,967.47	234,126.29	0.00
ASTE	ASTEC INDS INC	046224101	Industrials	9,258	541,593.00	368,271.01	0.00
BABY	NATUS MEDICAL INCORPORATED	639050103	Health Care	7,659	292,573.80	294,366.85	0.00
BANR	BANNER CORP	06652V208	Financials	16,676	919,181.12	754,934.97	0.00
BAS	BASIC ENERGY SERVICES, INC.	06985P209	Energy	19,597	459,941.59	527,151.62	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	5,891	354,108.01	281,945.23	0.00
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	14,515	1,099,366.10	473,151.65	0.00
BMTC	BRYN MAWR BK CORP	117665109	Financials	15,938	704,459.60	488,337.78	0.00
CACI	CACI INTERNATIONAL INC CLASS A	127190304	Info. Technology	4,568	604,574.80	566,204.62	0.00
CARO	CAROLINA FINANC	143873107	Financials	16,826	625,085.90	589,396.91	841.30
CASS	CASS INFORMATION SYSTEMS	14808P109	Info. Technology	4,207	244,889.47	264,208.94	0.00
CBZ	CBIZ INC	124805102	Industrials	50,109	774,184.05	451,298.51	0.00
CHFC	CHEMICAL FINANCIAL CORPORATION	163731102	Financials	5,122	273,873.34	290,933.79	0.00
CLDT	CHATHAM LODGING TRUST	16208T102	Real Estate	13,691	311,607.16	290,145.50	1,506.01
CMCO	COLUMBUS MCKINNON CORPORATION	199333105	Industrials	8,197	327,716.06	312,854.00	0.00
CNDT	CONDUENT INC	206787103	Info. Technology	19,074	308,235.84	319,829.10	0.00
CNO	CNO FINANCIAL INC	12621E103	Financials	53,839	1,329,284.91	934,731.18	0.00

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Global Portfolio Group - 2SCV, As of: 12/29/2017

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
COR	CORESITE REALTY CORP	21870Q105	Real Estate	5,462	622,121.80	262,538.69	5,352.76
COWN	COWEN GROUP, INC. CLASS A	223622606	Financials	18,472	252,142.80	294,990.43	0.00
CPE	CALLON PETE CO DEL	13123X102	Energy	54,938	667,496.70	456,990.08	0.00
CPK	CHESAPEAKE UTILITIES CORP.	165303108	Utilities	8,185	642,931.75	398,395.52	2,660.13
CSFL	CENTERSTATE BANKS INC	15201P109	Financials	37,240	958,185.20	525,286.28	0.00
CY	CYPRESS SEMICONDUCTOR	232806109	Info. Technology	50,456	768,949.44	655,309.31	5,550.16
DCOM	DIME COMMUNITY BANCSHARES, INC.	253922108	Financials	14,235	298,223.25	309,217.77	0.00
DLX	DELUXE CORP	248019101	Industrials	6,179	474,794.36	395,897.80	0.00
DPLO	DIPLOMAT PHARMACY, INC	25456K101	Health Care	43,350	870,034.50	776,621.32	0.00
EDR	EDUCATION RLTY TR INC	28140H203	Real Estate	7,189	251,039.88	276,403.14	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	13,353	602,887.95	584,079.70	0.00
EME	EMCOR GROUP INC	29084Q100	Industrials	6,878	562,276.50	355,646.70	0.00
ETM	ENTERCOM COMM CORP CL A	293639100	Cons. Discretionary	30,534	329,767.20	354,011.47	0.00
EXPR	EXPRESS, INC.	30219E103	Cons. Discretionary	39,305	398,945.75	320,845.09	0.00
FAF	FIRST AMERICAN FINANCIAL	31847R102	Financials	13,973	783,046.92	576,963.67	0.00
FIBK	FIRST INTERSTATE BANCSYSTEM	32055Y201	Financials	15,213	609,280.65	604,254.32	0.00
FNB	FNB CORP	302520101	Financials	63,147	872,691.54	519,049.36	0.00
FNSR	FINISAR CORPORATION	31787A507	Info. Technology	15,952	324,623.20	384,585.89	0.00
FOE	FERRO CORP	315405100	Materials	33,897	799,630.23	456,461.27	0.00
FSB	FRANKLIN FINANCIAL NETWORK, INC.	35352P104	Financials	21,250	724,625.00	821,389.23	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	8,243	444,050.41	435,153.52	0.00
FWRD	FORWARD AIR CORPORATION	349853101	Industrials	5,331	306,212.64	291,422.11	0.00
GBNK	GUARANTY BANCORP	40075T607	Financials	13,128	362,989.20	272,462.41	0.00

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Global Portfolio Group - 2SCV, As of: 12/29/2017

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	32,098	1,184,095.22	647,155.37	0.00
GNBC	GREEN BANCORP, INC.	39260X100	Financials	28,542	579,402.60	497,574.63	0.00
HASI	HANNON ARMSTRONG SUSTAINABLE INFRASTRUCTURE CAPITA	41068X100	Financials	9,003	216,612.18	214,655.11	0.00
HOPE	HOPE BANCORP, INC.	43940T109	Financials	30,053	548,467.25	563,518.93	0.00
HPP	HUDSON PACIFIC PROPERTIES, INC.	444097109	Real Estate	17,013	582,695.25	551,079.67	0.00
HRTG	HERITAGE INSURANCE HOLDINGS, INC	42727J102	Financials	23,238	418,748.76	269,087.77	0.00
HTLF	HEARTLAND FINL USA INC	42234Q102	Financials	5,782	310,204.30	196,832.97	0.00
HYH	HALYARD HEALTH INC	40650V100	Health Care	12,555	579,789.90	513,756.03	0.00
IBKC	IBERIABANK CORP	450828108	Financials	8,060	624,650.00	496,872.35	2,982.20
IDA	IDACORP INC	451107106	Utilities	6,617	604,529.12	448,950.12	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	57,133	576,471.97	550,429.14	3,427.98
KAI	KADANT INC	48282T104	Industrials	9,173	920,969.20	473,086.21	0.00
KALU	KAISER ALUMINUM CORP	483007704	Materials	4,682	500,271.70	358,158.96	0.00
KS	KAPSTONE PAPER & PACKAGING CORP	48562P103	Materials	26,248	595,567.12	360,419.51	2,624.80
LNCE	SNYDERS LANCE INC	833551104	Consumer Staples	11,401	570,962.08	432,017.74	0.00
LTXB	LEGACYTEXAS FINANCIAL GROUP, INC.	52471Y106	Financials	14,759	622,977.39	554,887.70	0.00
MKSI	MKS INSTRUMENT INC	55306N104	Info. Technology	10,209	964,750.50	482,752.98	0.00
MOD	MODINE MANUFACTURING CO	607828100	Cons. Discretionary	35,472	716,534.40	508,386.93	0.00
MTRN	MATERION CORP	576690101	Materials	14,771	717,870.60	543,728.84	0.00
MYRG	MYR GROUP INC	55405W104	Industrials	11,396	407,179.08	331,882.29	0.00
NCR	NCR CORP NEW	62886E108	Info. Technology	8,200	278,718.00	199,149.30	0.00
NEO	NEOGENOMICS INC.	64049M209	Health Care	27,650	244,979.00	285,263.29	0.00

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Global Portfolio Group - 2SCV, As of: 12/29/2017

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
NJR	NEW JERSEY RESOURCES CORPORATION	646025106	Utilities	4,003	160,920.60	160,691.63	0.00
NRE	NORTHSTAR RLTY EUROPE CORP	66706L101	Real Estate	22,148	297,447.64	282,453.82	0.00
NSA	NATIONAL STORAGE AFFILIATES TRUST	637870106	Real Estate	23,428	638,647.28	385,604.51	0.00
NUAN	NUANCE COMMUNICATIONS, INC	67020Y100	Info. Technology	18,498	302,442.30	311,201.10	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Cons. Discretionary	12,791	1,000,256.20	834,676.46	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	20,531	533,600.69	569,860.64	0.00
PAG	PENSKE AUTOMOTIVE GROUP, INC.	70959W103	Cons. Discretionary	12,639	604,776.15	582,871.95	0.00
PDCE	PDC ENERGY	69327R101	Energy	13,875	715,117.50	656,486.75	0.00
PEB	PEBBLEBROOK HOTEL	70509V100	Real Estate	16,103	598,548.51	584,847.49	6,119.14
PFBC	PREFERRED BANK	740367404	Financials	14,364	844,315.92	775,595.08	0.00
PGNX	PROGENICS PHARMA INC	743187106	Health Care	80,481	478,861.95	477,760.42	0.00
PLAB	PHOTRONICS INC	719405102	Info. Technology	24,614	209,834.35	248,374.34	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	5,240	318,172.80	214,666.44	0.00
POR	PORTLAND GENERAL	736508847	Utilities	8,712	397,092.96	313,048.30	2,962.08
PPBI	PACIFIC PREMIER BANCORP	69478X105	Financials	18,413	736,520.00	407,109.55	0.00
PRGS	PROGRESS SOFTWARE CORP	743312100	Info. Technology	9,994	425,444.58	267,237.56	0.00
PRI	PRIMERICA	74164M108	Financials	5,074	515,264.70	285,021.29	0.00
REI	RING ENERGY, INC.	76680V108	Energy	78,514	1,091,344.60	738,620.23	0.00
REN	RESOLUTE ENERGY CORP	76116A306	Energy	6,776	213,240.72	286,302.95	0.00
REXR	REXFORD INDUSTRIAL REALTY	76169C100	Real Estate	25,166	733,840.56	417,468.98	3,649.07
ROCK	GIBRALTAR INDS INC	374689107	Industrials	19,771	652,443.00	451,288.99	0.00
RRGB	RED ROBIN GOURMET BURGERS	75689M101	Cons. Discretionary	5,192	292,828.80	291,607.51	0.00

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Global Portfolio Group - 2SCV, As of: 12/29/2017

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
SBGI	SINCLAIR BROADCAST GRP CL A	829226109	Cons. Discretionary	26,126	988,869.10	782,748.71	0.00
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	28,206	529,426.62	610,138.27	0.00
SF	STIFEL FINANCIAL CORP	860630102	Financials	5,482	326,507.92	286,021.15	0.00
SIGI	SELECTIVE INS GROUP	816300107	Financials	12,219	717,255.30	429,671.02	0.00
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	14,968	467,450.64	453,630.30	0.00
SKYW	SKYWEST INC	830879102	Industrials	15,652	831,121.20	243,628.08	1,252.16
SPN	SUPERIOR ENERGY SERVICES	868157108	Energy	32,628	314,207.64	603,055.42	0.00
SR	SPIRE, INC	84857L101	Utilities	6,356	477,653.40	320,506.70	3,575.25
STBZ	STATE BANK & TRUST	856190103	Financials	25,071	748,118.64	523,154.05	0.00
SYNT	SYNTEL INC	87162H103	Info. Technology	12,671	291,306.29	306,582.81	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	17,577	553,675.50	526,012.21	0.00
TECD	TECH DATA CORPORATION	878237106	Info. Technology	6,004	588,211.88	569,469.85	0.00
TKR	TIMKEN CO	887389104	Industrials	6,166	303,058.90	220,182.35	0.00
TMST	TIMKEN STEEL	887399103	Materials	20,247	307,551.93	257,386.71	0.00
TOWR	TOWER INTERNATIONAL, INC	891826109	Cons. Discretionary	12,905	394,247.75	297,383.57	0.00
TTEK	TETRA TECH INC NEW	88162G103	Industrials	13,412	645,787.80	334,047.44	0.00
UBSH	UNION BANKSHARES CORPORATION	90539J109	Financials	8,708	314,968.36	326,438.76	0.00
UCBI	UNITED CMNTY BKS GA CAP STK	90984P303	Financials	26,412	743,233.68	485,117.94	2,641.20
UMPQ	UMPQUA HOLDINGS CORP	904214103	Financials	29,646	616,636.80	583,272.59	5,336.28
USNA	USANA HEALTH SCIENCES	90328M107	Consumer Staples	6,849	507,168.45	455,057.94	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	10,783	451,268.55	647,281.35	0.00
WTFC	WINTRUST FINL CORP	97650W108	Financials	10,755	885,889.35	517,092.79	0.00
WWW	WOLVERINE WORLD WIDE, INC.	978097103	Cons. Discretionary	10,768	343,283.84	285,670.28	646.08