

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 11/30/2018 to 12/31/2018

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
Total Portfolio	-13.19	-20.39	-16.74	-16.74	-4.62	4.23							
Total Equities	-13.65	-21.01	-17.36	-17.36	-4.92								
Total Cash	0.19	0.56	2.11	2.11	2.93								
Russell 2000 Value	-12.09	-18.67	-12.86	-12.86	-3.06	7.37	3.45	3.61	8.21	9.57	7.56	9.32	10.40



ITD	Since 12/31/2018
1.66	-13.19
-4.91	-13.65
2.93	0.19
3.53	-12.09