PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 06/28/2019 to 07/31/2019

Time Weighted Return / Annualized / Gross of Fees

Level Description	MTD	QTD	YTD	1 Year	2 Year	3 Year	4 Year	5 Year	6 Year	7 Year	8 Year	9 Year	10 Year	ITD	Since 07/31/2019
Total Portfolio	0.44	0.44	17.35	-7.10	2.64	7.02	6.16							5.21	0.44
Total Equities	0.45	0.45	18.22	-7.15	2.66									2.61	0.45
Total Cash	0.00	0.00	0.71	1.67	1.73									2.54	0.00
Russell 2000 Value	0.16	0.16	13.65	-7.71	2.74	7.96	7.36	6.74	6.98	10.50	9.25	10.24	11.19	6.11	0.16

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 06/28/2019 to 07/31/2019

Time Weighted Return / Annualized / Net of Fees

Level Description	MTD	QTD	YTD	1 Year	2 Year	3 Year	4 Year	5 Year	6 Year	7 Year	8 Year	9 Year	10 Year	ITD	Since 07/31/2019
Total Portfolio	0.44	0.44	17.05	-7.48	2.07	6.45	5.66							4.72	0.44
Total Equities	0.45	0.45	18.22	-7.15	2.66									2.61	0.45
Total Cash	0.00	0.00	0.71	1.67	1.73									2.54	0.00
Russell 2000 Value	0.16	0.16	13.65	-7.71	2.74	7.96	7.36	6.74	6.98	10.50	9.25	10.24	11.19	6.11	0.16

Transactions Listing

FROM Trade Date 06/28/2019 TO 07/31/2019

Account	Trans Type	Identifier	Secondary Sec. Name	Shares/PAR	Price	Amount Portfolio	Cost Portfolio	Broker	CR	Amount	Other Charges 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	EPRT		4464	19.891	88,838.51	0.00	WSA	0.010000	44.64	0.00	USD	1.0000000	000009	7/16/2019	185622
1129						88,838.51	0.00	0.00	44.64		0.00	USD	1.0000000	88,838.51	7/18/2019	
2nyscm10	Buy	EPRT		8258	19.776	163,395.27	0.00	WSA	0.010000	82.58	0.00	USD	1.0000000	000009	7/17/2019	186136
1129						163,395.27	0.00	0.00	82.58		0.00	USD	1.0000000	163,395.27	7/19/2019	
2nyscm10	Buy	EPRT		2247	20.285	45,601.97	0.00	WSA	0.010000	22.47	0.00	USD	1.0000000	000009	7/18/2019	186220
1129						45,601.97	0.00	0.00	22.47		0.00	USD	1.0000000	45,601.97	7/22/2019	
2nyscm10	Buy	FBK		1979	36.584	72,419.13	0.00	SANDLER	0.010000	19.79	0.00	USD	1.0000000	000009	6/28/2019	181054
1129						72,419.13	0.00	0.00	19.79		0.00	USD	1.0000000	72,419.13	7/2/2019	
2nyscm10	Buy	FBP		21116	11.054	233,635.87	0.00	SANDLER	0.010000	211.16	0.00	USD	1.0000000	000009	6/28/2019	181055
1129						233,635.87	0.00	0.00	211.16		0.00	USD	1.0000000	233,635.87	7/2/2019	
2nyscm10	Buy	FRME		4102	37.427	153,568.21	0.00	SANDLER	0.010000	41.02	0.00	USD	1.0000000	000009	6/28/2019	181056
1129						153,568.21	0.00	0.00	41.02		0.00	USD	1.0000000	153,568.21	7/2/2019	
2nyscm10	Buy	LEG		7633	38.639	294,991.78	0.00	PEN	0.008000	61.06	0.00	USD	1.0000000	000009	7/15/2019	184883
1129						294,991.78	0.00	0.00	61.06		0.00	USD	1.0000000	294,991.78	7/17/2019	
2nyscm10	Buy	NUAN		4089	16.853	68,944.63	0.00	PEN	0.008000	32.71	0.00	USD	1.0000000	000009	7/26/2019	186837
1129						68,944.63	0.00	0.00	32.71		0.00	USD	1.0000000	68,944.63	7/30/2019	
2nyscm10	Buy	NUAN		13553	16.666	225,981.36	0.00	PEN	0.008000	108.42	0.00	USD	1.0000000	000009	7/29/2019	186930
1129						225,981.36	0.00	0.00	108.42		0.00	USD	1.0000000	225,981.36	7/31/2019	
2nyscm10	Buy	OMF		7435	33.808	251,434.60	0.00	SANDLER	0.010000	74.35	0.00	USD	1.0000000	000009	6/28/2019	181058
1129						251,434.60	0.00	0.00	74.35		0.00	USD	1.0000000	251,434.60	7/2/2019	
2nyscm10	Buy	SIX		5227	54.27	283,711.11	0.00	PEN	0.008000	41.82	0.00	USD	1.0000000	000009	7/15/2019	184884
1129						283,711.11	0.00	0.00	41.82		0.00	USD	1.0000000	283,711.11	7/17/2019	
2nyscm10	Distribution	000009		20204.44	1.00	20,204.44	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/28/2019	181628
1129				INTERFUND TRANSFERS DEBIT		20,204.44	0.00	0.00	0.00		0.00	USD	1.0000000	20,204.44	6/28/2019	
2nyscm10	Distribution	000009		4890.19	1.00	4,890.19	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/1/2019	181879
1129				INTERFUND TRANSFERS DEBIT		4,890.19	0.00	0.00	0.00		0.00	USD	1.0000000	4,890.19	7/1/2019	

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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	Distribution	000009		7910.43	1.00	7,910.43	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/2/2019	182271
1129				INTERFUND TRANSFERS DEBIT		7,910.43	0.00	0.00	0.00		0.00	USD	1.0000000	7,910.43	7/2/2019	
2nyscm10	Distribution	000009		3239.4	1.00	3,239.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/3/2019	182355
1129				INTERFUND TRANSFERS DEBIT		3,239.40	0.00	0.00	0.00		0.00	USD	1.0000000	3,239.40	7/3/2019	
2nyscm10	Distribution	000009		2415.4	1.00	2,415.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/5/2019	182417
1129				INTERFUND TRANSFERS DEBIT		2,415.40	0.00	0.00	0.00		0.00	USD	1.0000000	2,415.40	7/5/2019	
2nyscm10	Distribution	000009		7572.64	1.00	7,572.64	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/9/2019	182762
1129				INTERFUND TRANSFERS DEBIT		7,572.64	0.00	0.00	0.00		0.00	USD	1.0000000	7,572.64	7/9/2019	
2nyscm10	Distribution	000009		45988.11	1.00	45,988.11	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/15/2019	185020
1129				INTERFUND TRANSFERS DEBIT		45,988.11	0.00	0.00	0.00		0.00	USD	1.0000000	45,988.11	7/15/2019	
2nyscm10	Distribution	000009		2245.57	1.00	2,245.57	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/18/2019	186243
1129				INTERFUND TRANSFERS DEBIT		2,245.57	0.00	0.00	0.00		0.00	USD	1.0000000	2,245.57	7/18/2019	
2nyscm10	Distribution	000009		3676.2	1.00	3,676.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/22/2019	186394
1129				INTERFUND TRANSFERS DEBIT		3,676.20	0.00	0.00	0.00		0.00	USD	1.0000000	3,676.20	7/22/2019	
2nyscm10	Distribution	000009		13809.06	1.00	13,809.06	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/25/2019	186800
1129				INTERFUND TRANSFERS DEBIT		13,809.06	0.00	0.00	0.00		0.00	USD	1.0000000	13,809.06	7/25/2019	
2nyscm10	Distribution	000009		15793.6	1.00	15,793.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/26/2019	186891
1129				INTERFUND TRANSFERS DEBIT		15,793.60	0.00	0.00	0.00		0.00	USD	1.0000000	15,793.60	7/26/2019	
2nyscm10	Distribution	000009		9854.04	1.00	9,854.04	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/30/2019	188731
1129				INTERFUND TRANSFERS DEBIT		9,854.04	0.00	0.00	0.00		0.00	USD	1.0000000	9,854.04	7/30/2019	
2nyscm10	Income	000009	AVX CORPORATION	4195.09	0.00	4,195.09	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/28/2019	180210
1129			AVX	Div Accrued for AVX		4,195.09	0.00	0.00	0.00		0.00	USD	1.0000000	4,195.09	6/28/2019	
2nyscm10	Income	000009	CENTERSTATE BANKS INC	4011.7	0.00	4,011.70	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/28/2019	180262
1129			CSFL	Div Accrued for CSFL		4,011.70	0.00	0.00	0.00		0.00	USD	1.0000000	4,011.70	6/28/2019	

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Transactions Listing

FROM Trade Date 06/28/2019 TO 07/31/2019

						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	1962.75	0.00	1,962.75	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/28/2019	180281
1129			EFSC	Div Accrued for EFSC		1,962.75	0.00	0.00	0.00		0.00	USD	1.0000000	1,962.75	6/28/2019	
2nyscm10	Income	000009	ENTERCOM COMM CORP CL A	2691.54	0.00	2,691.54	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/28/2019	180295
1129			ETM	Div Accrued for ETM		2,691.54	0.00	0.00	0.00		0.00	USD	1.0000000	2,691.54	6/28/2019	
2nyscm10	Income	000009	NATIONAL STORAGE AFFILIATES TRUST	7343.36	0.00	7,343.36	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/28/2019	180554
1129			NSA	Div Accrued for NSA		7,343.36	0.00	0.00	0.00		0.00	USD	1.0000000	7,343.36	6/28/2019	
2nyscm10	Income	000009	META FINANCIAL GROUP, INC.	1394.15	0.00	1,394.15	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/1/2019	181197
1129			CASH	Div Accrued for CASH		1,394.15	0.00	0.00	0.00		0.00	USD	1.0000000	1,394.15	7/1/2019	
2nyscm10	Income	000009	NEW JERSEY RESOURCES CORPORATION	2220.08	0.00	2,220.08	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/1/2019	181308
1129			NJR	Div Accrued for NJR		2,220.08	0.00	0.00	0.00		0.00	USD	1.0000000	2,220.08	7/1/2019	
2nyscm10	Income	000009	SOUTH JERSEY INDS INC	4216.19	0.00	4,216.19	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/2/2019	181834
1129			SJI	Div Accrued for SJI		4,216.19	0.00	0.00	0.00		0.00	USD	1.0000000	4,216.19	7/2/2019	
2nyscm10	Income	000009	SPIRE, INC	3694.24	0.00	3,694.24	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/2/2019	181852
1129			SR	Div Accrued for SR		3,694.24	0.00	0.00	0.00		0.00	USD	1.0000000	3,694.24	7/2/2019	
2nyscm10	Income	000009		5013.88	1.00	5,013.88	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/1/2019	181881
1129				CASH CREDIT FOR INTEREST		5,013.88	0.00	0.00	0.00		0.00	USD	1.0000000	5,013.88	7/1/2019	
2nyscm10	Income	000009	TEGNA, INC.	1275.96	0.00	1,275.96	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/1/2019	182020
1129			TGNA	Div Accrued for TGNA		1,275.96	0.00	0.00	0.00		0.00	USD	1.0000000	1,275.96	7/1/2019	
2nyscm10	Income	000009	HERITAGE INSURANCE HOLDINGS, INC	3239.4	0.00	3,239.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/3/2019	182235
1129			HRTG	Div Accrued for HRTG		3,239.40	0.00	0.00	0.00		0.00	USD	1.0000000	3,239.40	7/3/2019	
2nyscm10	Income	000009	SIMMONS FIRST NATIONAL CORPORATION CLASS A	575.2	0.00	575.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/5/2019	182314
1129			SFNC	Div Accrued for SFNC		575.20	0.00	0.00	0.00		0.00	USD	1.0000000	575.20	7/5/2019	
2nyscm10	Income	000009	SKYWEST INC	1840.2	0.00	1,840.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/5/2019	182336
1129			SKYW	Div Accrued for SKYW		1,840.20	0.00	0.00	0.00		0.00	USD	1.0000000	1,840.20	7/5/2019	

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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	BELDEN, INC.	514.6	0.00	514.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/9/2019	182458
1129			BDC	Div Accrued for BDC		514.60	0.00	0.00	0.00		0.00	USD	1.0000000	514.60	7/9/2019	
2nyscm10	Income	000009	QTS REALTY TRUST INC	7058.04	0.00	7,058.04	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/9/2019	182523
1129			QTS	Div Accrued for QTS		7,058.04	0.00	0.00	0.00		0.00	USD	1.0000000	7,058.04	7/9/2019	
2nyscm10	Income	000009	ACADIA REALTY TRUST	8026.76	0.00	8,026.76	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/15/2019	184210
1129			AKR	Div Accrued for AKR		8,026.76	0.00	0.00	0.00		0.00	USD	1.0000000	8,026.76	7/15/2019	
2nyscm10	Income	000009	JERNIGAN CAPITAL, INC.	14856.8	0.00	14,856.80	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/15/2019	184441
1129			JCAP	Div Accrued for JCAP		14,856.80	0.00	0.00	0.00		0.00	USD	1.0000000	14,856.80	7/15/2019	
2nyscm10	Income	000009	PEBBLEBROOK HOTEL	8084.88	0.00	8,084.88	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/15/2019	184510
1129			PEB	Div Accrued for PEB		8,084.88	0.00	0.00	0.00		0.00	USD	1.0000000	8,084.88	7/15/2019	
2nyscm10	Income	000009	PORTLAND GENERAL	3288.29	0.00	3,288.29	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/15/2019	184590
1129			POR	Div Accrued for POR		3,288.29	0.00	0.00	0.00		0.00	USD	1.0000000	3,288.29	7/15/2019	
2nyscm10	Income	000009	QUANTA SERVICES INC.	700.84	0.00	700.84	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/15/2019	184611
1129			PWR	Div Accrued for PWR		700.84	0.00	0.00	0.00		0.00	USD	1.0000000	700.84	7/15/2019	
2nyscm10	Income	000009	REXFORD INDUSTRIAL REALTY	4933.4	0.00	4,933.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/15/2019	184633
1129			REXR	Div Accrued for REXR		4,933.40	0.00	0.00	0.00		0.00	USD	1.0000000	4,933.40	7/15/2019	
2nyscm10	Income	000009	UMPQUA HOLDINGS CORP	6097.14	0.00	6,097.14	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/15/2019	184786
1129			UMPQ	Div Accrued for UMPQ		6,097.14	0.00	0.00	0.00		0.00	USD	1.0000000	6,097.14	7/15/2019	
2nyscm10	Income	000009	BANNER CORP	2245.57	0.00	2,245.57	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/18/2019	186167
1129			BANR	Div Accrued for BANR		2,245.57	0.00	0.00	0.00		0.00	USD	1.0000000	2,245.57	7/18/2019	
2nyscm10	Income	000009	PREFERRED BANK	3676.2	0.00	3,676.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/22/2019	186265
1129			PFBC	Div Accrued for PFBC		3,676.20	0.00	0.00	0.00		0.00	USD	1.0000000	3,676.20	7/22/2019	
2nyscm10	Income	000009	INDEPENDENCE REALTY TRUST, INC.	13809.06	0.00	13,809.06	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/25/2019	186496
1129			IRT	Div Accrued for IRT		13,809.06	0.00	0.00	0.00		0.00	USD	1.0000000	13,809.06	7/25/2019	
2nyscm10	Income	000009	AMERICAN EAGLE OUTFITTERS INC	4510.83	0.00	4,510.83	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/26/2019	186727
1129			AEO	Div Accrued for AEO		4,510.83	0.00	0.00	0.00		0.00	USD	1.0000000	4,510.83	7/26/2019	

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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	IBERIABANK CORP	5054.65	0.00	5,054.65	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/26/2019	186751
1129			IBKC	Div Accrued for IBKC		5,054.65	0.00	0.00	0.00		0.00	USD	1.0000000	5,054.65	7/26/2019	
2nyscm10	Income	000009	PATTERSON COMPANIES, INC.	3825.12	0.00	3,825.12	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/26/2019	186770
1129			PDCO	Div Accrued for PDCO		3,825.12	0.00	0.00	0.00		0.00	USD	1.0000000	3,825.12	7/26/2019	
2nyscm10	Income	000009	SYNNEX CORP	2403	0.00	2,403.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/26/2019	186787
1129			SNX	Div Accrued for SNX		2,403.00	0.00	0.00	0.00		0.00	USD	1.0000000	2,403.00	7/26/2019	
2nyscm10	Income	000009	B&G FOODS, INC	8263.1	0.00	8,263.10	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/30/2019	187059
1129			BGS	Div Accrued for BGS		8,263.10	0.00	0.00	0.00		0.00	USD	1.0000000	8,263.10	7/30/2019	
2nyscm10	Income	000009	CABOT MICROELECTRONICS CORPORATION	1051.26	0.00	1,051.26	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/30/2019	187081
1129			CCMP	Div Accrued for CCMP		1,051.26	0.00	0.00	0.00		0.00	USD	1.0000000	1,051.26	7/30/2019	
2nyscm10	Income	000009	EMCOR GROUP INC	539.68	0.00	539.68	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/30/2019	187103
1129			EME	Div Accrued for EME		539.68	0.00	0.00	0.00		0.00	USD	1.0000000	539.68	7/30/2019	
2nyscm10	Sell	AVX		4506	15.798	71,148.72	90,199.67	PEN	0.008000	36.05	0.00	USD	1.0000000	000009	7/26/2019	186835
1129						71,148.72	90,199.67	1.47	36.05		0.00	USD	1.0000000	71,148.72	7/30/2019	
2nyscm10	Sell	AVX		2727	15.276	41,635.52	53,195.62	PEN	0.008000	21.82	0.00	USD	1.0000000	000009	7/29/2019	186928
1129						41,635.52	53,195.62	0.86	21.82		0.00	USD	1.0000000	41,635.52	7/31/2019	
2nyscm10	Sell	CJ		9067	9.551	86,525.49	317,671.59	PEN	0.008000	72.54	0.00	USD	1.0000000	000009	7/26/2019	186836
1129						86,525.49	317,671.59	1.79	72.54		0.00	USD	1.0000000	86,525.49	7/30/2019	
2nyscm10	Sell	CJ		1707	9.163	15,627.94	58,303.10	PEN	0.008000	13.66	0.00	USD	1.0000000	000009	7/29/2019	186929
1129						15,627.94	58,303.10	0.32	13.66		0.00	USD	1.0000000	15,627.94	7/31/2019	
2nyscm10	Sell	CJ		2692	10.219	27,486.63	91,826.39	PEN	0.008000	21.54	0.00	USD	1.0000000	000009	7/30/2019	188111
1129						27,486.63	91,826.39	0.57	21.54		0.00	USD	1.0000000	27,486.63	8/1/2019	
2nyscm10	Sell	LTXB		9092	40.717	370,100.37	337,204.77	SANDLER	0.010000	90.92	0.00	USD	1.0000000	000009	6/28/2019	181057
1129						370,100.37	337,204.77	7.67	90.92		0.00	USD	1.0000000	370,100.37	7/2/2019	
2nyscm10	Sell	NRE		10848	17.001	184,312.38	138,490.73	WSA	0.010000	108.48	0.00	USD	1.0000000	000009	7/16/2019	185623
1129						184,312.38	138,490.73	3.82	108.48		0.00	USD	1.0000000	184,312.38	7/18/2019	
2nyscm10	Sell	NRE		10848	17.003	184,334.07	138,191.59	WSA	0.010000	108.48	0.00	USD	1.0000000	000009	7/17/2019	186137
1129						184,334.07	138,191.59	3.82	108.48		0.00	USD	1.0000000	184,334.07	7/19/2019	

Transactions Listing

FROM Trade Date 06/28/2019 TO 07/31/2019

						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	TOWR		15692	30.852	483,965.78	348,575.54	SEAPORT	0.010000	156.92	0.00	USD	1.0000000	000009	7/12/2019	184885
1129				Correction from DTC Station		483,965.78	348,575.54	10.02	156.92		0.00	USD	1.0000000	483,965.78	7/16/2019	

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Manager - ALL, As of: 07/31/2019

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	**59,449,959.32**	**51,961,403.66**	**13,714.54**
000009	PRINCIPAL CASH	000009	Liquid Assets		1,611,258.35		0.00
AAWW	ATLAS AIR WORLDWIDE HOLDINGS, INC.	049164205	Industrials	18,835	859,817.75	964,772.64	0.00
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	32,806	580,338.14	519,633.65	0.00
AKR	ACADIA REALTY TRUST	004239109	Real Estate	28,667	804,682.69	908,229.66	0.00
ANIP	ANI PHARMACEUTICALS, INC.	00182C103	Health Care	8,702	736,102.18	505,654.39	0.00
ATKR	ATKORE INTERNATIONAL GROUP INC.	047649108	Industrials	24,606	671,497.74	593,516.49	0.00
AUB	ATLANTIC UNION BANKSHARES	04911A107	Financials	26,734	1,016,694.02	918,529.34	0.00
AVX	AVX CORPORATION	002444107	Info. Technology	29,246	445,416.58	506,053.13	3,363.29
BANR	BANNER CORP	06652V208	Financials	5,477	324,567.02	246,977.85	0.00
BDC	BELDEN, INC.	077454106	Info. Technology	10,292	467,874.32	664,367.59	0.00
BGS	B&G FOODS, INC	05508R106	Consumer Staples	17,396	317,998.88	563,988.06	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	5,780	457,487.00	276,434.08	0.00
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	14,223	1,153,911.99	463,073.50	0.00
CACI	CACI INTERNATIONAL INC CLASS A	127190304	Info. Technology	3,936	846,830.40	499,450.69	0.00
CADE	CADENCE BANCORPORATION CLASS A	12739A100	Financials	45,062	772,362.68	752,869.43	0.00
CAKE	CHEESECAKE FACTORY INCORPORATED	163072101	Cons. Discretionary	5,995	258,264.60	327,026.31	0.00
CASH	META FINANCIAL GROUP, INC.	59100U108	Financials	29,272	903,626.64	835,341.15	0.00
CBZ	CBIZ INC	124805102	Industrials	49,069	1,146,742.53	441,893.68	0.00
CCMP	CABOT MICROELECTRONICS CORPORATION	12709P103	Info. Technology	2,503	304,489.95	272,719.65	0.00
CHFC	CHEMICAL FINANCIAL CORPORATION	163731102	Financials	10,264	431,498.56	566,589.44	0.00

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Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
CMCO	COLUMBUS MCKINNON CORPORATION	199333105	Industrials	15,261	586,632.84	591,068.04	0.00
CPE	CALLON PETROLEUM CO	13123X102	Energy	95,330	469,023.60	907,239.63	0.00
CSFL	CENTERSTATE BANKS INC	15201P109	Financials	36,470	886,950.40	514,079.55	0.00
CUB	CUBIC CORPORATION	229669106	Industrials	4,650	307,830.00	289,871.51	0.00
EBS	EMERGENT BIO SOLUTIONS INC.	29089Q105	Health Care	10,213	450,801.82	512,429.89	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	13,085	545,382.80	571,841.91	0.00
EGBN	EAGLE BANCORP, INC	268948106	Financials	15,908	641,251.48	926,239.64	0.00
EME	EMCOR GROUP INC	29084Q100	Industrials	6,746	569,294.94	347,211.78	0.00
EPRT	Essential Properties Realty Trust, Inc.	29670E107	Real Estate	14,969	316,145.28	297,835.75	0.00
ETM	ENTERCOM COMM CORP CL A	293639100	Communication Services	29,906	169,866.08	346,355.96	0.00
FBK	FB FINANCIAL CORPORATION	30257X104	Financials	6,548	248,889.48	233,665.67	523.84
FBP	FIRST BANCORP	318672706	Financials	27,020	290,735.20	297,546.08	0.00
FIBK	FIRST INTERSTATE BANCSYSTEM	32055Y201	Financials	14,906	596,687.18	591,414.73	0.00
FNB	FNB CORP	302520101	Financials	76,727	924,560.35	687,716.97	0.00
FNSR	FINISAR CORPORATION	31787A507	Info. Technology	15,588	366,785.64	375,633.60	0.00
FOE	FERRO CORP	315405100	Materials	33,198	489,006.54	446,340.24	0.00
FRME	FIRST MERCHANTS CORPORATION	320817109	Financials	12,831	505,669.71	468,205.14	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	3,168	151,462.08	166,388.27	506.88
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	10,429	298,895.14	207,940.55	0.00
HGV	HILTON GRAND VA	43283X105	Cons. Discretionary	18,436	602,857.20	589,775.84	0.00
HRTG	HERITAGE INSURANCE HOLDINGS, INC	42727J102	Financials	53,990	725,625.60	781,341.45	0.00
IBKC	IBERIABANK CORP	450828108	Financials	11,755	923,590.35	774,372.86	0.00

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Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
IBTX	INDEPENDENT BANK GROUP, INC.	45384B106	Financials	4,251	241,499.31	196,001.12	0.00
IDA	IDACORP INC	451107106	Utilities	6,490	662,369.40	438,188.11	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	76,717	947,454.95	750,896.40	0.00
JAG	JAGGED PEAK ENERGY, INC.	47009K107	Energy	52,172	382,942.48	651,174.79	0.00
JCAP	JERNIGAN CAPITAL, INC.	476405105	Real Estate	42,448	842,168.32	830,544.68	0.00
KAI	KADANT INC	48282T104	Industrials	8,761	818,803.06	447,282.16	2,015.03
KALU	KAISER ALUMINUM CORP	483007704	Materials	4,597	442,553.19	351,656.71	2,758.20
KOP	KOPPERS HOLDINGS INC.	50060P106	Materials	13,027	355,637.10	397,958.06	0.00
LEG	LEGGETT & PLATT, INCORPORATED	524660107	Cons. Discretionary	7,633	305,091.01	294,991.78	0.00
MDR	MCDERMOTT INTERNATIONAL, INC.	580037703	Energy	49,473	317,616.66	611,032.83	0.00
MKSI	MKS INSTRUMENT INC	55306N104	Info. Technology	5,069	431,523.97	235,717.89	0.00
MMS	MAXIMUS, INC.	577933104	Info. Technology	4,436	326,090.36	295,118.20	0.00
MTRN	MATERION CORP	576690101	Materials	14,473	899,207.49	532,407.32	0.00
MUR	MURPHY OIL CORPORATION	626717102	Energy	20,420	490,896.80	576,691.18	0.00
MYRG	MYR GROUP INC	55405W104	Industrials	11,168	403,388.16	325,242.31	0.00
NJR	NEW JERSEY RESOURCES CORPORATION	646025106	Utilities	7,590	378,513.30	304,618.46	0.00
NSA	NATIONAL STORAGE AFFILIATES TRUST	637870106	Real Estate	22,948	695,094.92	376,307.83	0.00
NUAN	NUANCE COMMUNICATIONS, INC	67020Y100	Info. Technology	17,642	293,562.88	294,925.99	0.00
NUVA	NUVASIVE, INC.	670704105	Health Care	8,665	577,089.00	489,875.28	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Communication Services	12,535	1,275,686.95	816,991.09	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	35,126	1,455,972.70	1,061,681.70	0.00
PAG	PENSKE AUTOMOTIVE GROUP, INC.	70959W103	Cons. Discretionary	6,653	305,838.41	294,047.30	0.00

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Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
PDCE	PDC ENERGY	69327R101	Energy	11,674	335,394.02	455,162.88	0.00
PDCO	PATTERSON COMPANIES, INC.	703395103	Health Care	14,712	291,297.60	347,362.07	0.00
PEB	PEBBLEBROOK HOTEL	70509V100	Real Estate	21,276	595,515.24	788,611.14	0.00
PFBC	PREFERRED BANK	740367404	Financials	12,254	664,044.26	640,917.90	0.00
PGNX	PROGENICS PHARMA INC	743187106	Health Care	70,191	377,627.58	413,924.35	0.00
PLAB	PHOTRONICS INC	719405102	Info. Technology	24,110	232,179.30	243,211.21	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	5,141	306,969.11	210,607.39	0.00
PNFP	PINNACLE FINANCIAL PARTNERS, INC.	72346Q104	Financials	10,601	643,904.74	580,331.03	0.00
POR	PORTLAND GENERAL	736508847	Utilities	8,541	468,473.85	306,903.75	0.00
PPBI	PACIFIC PREMIER BANCORP	69478X105	Financials	18,815	595,118.45	570,421.61	0.00
PRGS	PROGRESS SOFTWARE CORP	743312100	Info. Technology	9,795	424,025.55	261,916.33	0.00
PRI	PRIMERICA	74164M108	Financials	4,978	610,750.82	279,628.69	0.00
PSB	PS BUSINESS PARKS, INC.	69360J107	Real Estate	3,552	621,600.00	551,475.16	0.00
PWR	QUANTA SERVICES INC.	74762E102	Industrials	17,521	655,635.82	590,611.97	0.00
QTS	QTS REALTY TRUST INC	74736A103	Real Estate	16,041	742,377.48	585,093.28	0.00
REXR	REXFORD INDUSTRIAL REALTY	76169C100	Real Estate	26,667	1,104,013.80	466,034.27	0.00
ROCK	GIBRALTAR INDS INC	374689107	Industrials	8,930	370,059.20	186,385.96	0.00
RUTH	RUTH`S HOSPITALITY GROUP, INC.	783332109	Cons. Discretionary	22,318	497,021.86	514,302.13	0.00
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	31,004	639,922.56	632,984.52	0.00
SF	STIFEL FINANCIAL CORP	860630102	Financials	9,477	566,819.37	556,992.41	0.00
SIGI	SELECTIVE INS GROUP	816300107	Financials	13,337	1,002,942.40	507,370.49	0.00
SIX	SIX FLAGS ENTERTAINMENT CORPORATION	83001A102	Cons. Discretionary	11,006	581,446.98	581,822.56	0.00
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	14,665	499,343.25	442,278.35	0.00
SKYW	SKYWEST INC	830879102	Industrials	15,335	930,987.85	238,693.88	0.00

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Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
SNX	SYNNEX CORP	87162W100	Info. Technology	6,408	631,444.32	513,832.52	0.00
SR	SPIRE, INC	84857L101	Utilities	6,235	513,826.35	314,395.78	0.00
SYNH	SYNEOS HEALTH, INC. CLASS A	87166B102	Health Care	13,021	665,242.89	522,520.13	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	18,366	573,202.86	549,752.19	0.00
TECD	TECH DATA CORPORATION	878237106	Info. Technology	3,582	362,999.88	329,168.96	0.00
TERP	TERRAFORM POWER, INC CLASS A	88104R209	Utilities	27,730	427,319.30	318,422.26	0.00
TGNA	TEGNA, INC.	87901J105	Communication Services	18,228	276,883.32	285,639.21	0.00
TKR	TIMKEN CO	887389104	Industrials	6,048	276,454.08	215,249.72	0.00
TMST	TIMKEN STEEL	887399103	Materials	19,833	138,632.67	251,774.98	0.00
TWNK	HOSTESS BRANDS, INC. CLASS A	44109J106	Consumer Staples	42,500	600,100.00	599,758.00	0.00
UIS	UNISYS CORPORATION	909214306	Info. Technology	43,105	534,070.95	616,850.60	0.00
UMPQ	UMPQUA HOLDINGS CORP	904214103	Financials	29,034	506,933.64	570,619.55	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	10,569	611,628.03	634,397.05	0.00
WLL	WHITING PETROLEUM CORPORATION	966387409	Energy	16,797	296,970.96	309,669.49	0.00
WSM	WILLIAMS SONOMA INC	969904101	Cons. Discretionary	7,205	480,429.40	432,901.17	3,458.40
WTFC	WINTRUST FINL CORP	97650W108	Financials	6,602	472,307.08	317,367.55	0.00
WWW	WOLVERINE WORLD WIDE, INC.	978097103	Cons. Discretionary	10,889	295,636.35	289,795.84	1,088.90