

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 07/31/2019 to 08/30/2019

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 08/30/2019
Total Portfolio	-5.17	-4.75	11.29	-14.76	1.08	4.47	5.97							3.87	-5.17
Total Equities	-5.29	-4.86	11.97	-14.99	1.09									0.46	-5.29
Total Cash	0.00	0.00	0.71	1.50	1.69									2.46	0.00
Russell 2000 Value	-5.58	-5.43	7.31	-14.89	1.08	5.05	7.17	4.63	6.76	9.12	9.73	10.50	10.05	4.63	-5.58

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 07/31/2019 to 08/30/2019

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 08/30/2019
Total Portfolio	-5.17	-4.88	10.85	-15.22	0.46	3.91	5.44							3.36	-5.17
Total Equities	-5.29	-4.86	11.97	-14.99	1.09									0.46	-5.29
Total Cash	0.00	0.00	0.71	1.50	1.69									2.46	0.00
Russell 2000 Value	-5.58	-5.43	7.31	-14.89	1.08	5.05	7.17	4.63	6.76	9.12	9.73	10.50	10.05	4.63	-5.58

Transactions Listing

FROM Trade Date 07/31/2019 TO 08/30/2019

						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	Buy	BGS		3707	19.911	73,838.62	0.00	PEN	0.008000	29.66	0.00	USD	1.0000000	000009	8/5/2019	189376
1129						73,838.62	0.00	0.00	29.66		0.00	USD	1.0000000	73,838.62	8/7/2019	
2nyscm10	Buy	BGS		6893	19.933	137,455.38	0.00	PEN	0.008000	55.14	0.00	USD	1.0000000	000009	8/6/2019	189557
1129						137,455.38	0.00	0.00	55.14		0.00	USD	1.0000000	137,455.38	8/8/2019	
2nyscm10	Buy	EPRT		4538	21.015	95,401.46	0.00	PEN	0.008000	36.30	0.00	USD	1.0000000	000009	8/9/2019	190254
1129						95,401.46	0.00	0.00	36.30		0.00	USD	1.0000000	95,401.46	8/13/2019	
2nyscm10	Buy	EPRT		4583	21.46	98,386.92	0.00	PEN	0.008000	36.66	0.00	USD	1.0000000	000009	8/12/2019	190306
1129						98,386.92	0.00	0.00	36.66		0.00	USD	1.0000000	98,386.92	8/14/2019	
2nyscm10	Buy	EPRT		3057	21.809	66,695.18	0.00	PEN	0.008000	24.46	0.00	USD	1.0000000	000009	8/13/2019	190395
1129						66,695.18	0.00	0.00	24.46		0.00	USD	1.0000000	66,695.18	8/15/2019	
2nyscm10	Buy	HUBG		1498	41.814	62,649.95	0.00	PEN	0.008000	11.98	0.00	USD	1.0000000	000009	8/6/2019	189558
1129						62,649.95	0.00	0.00	11.98		0.00	USD	1.0000000	62,649.95	8/8/2019	
2nyscm10	Buy	HUBG		1381	41.718	57,624.02	0.00	PEN	0.008000	11.05	0.00	USD	1.0000000	000009	8/7/2019	189745
1129						57,624.02	0.00	0.00	11.05		0.00	USD	1.0000000	57,624.02	8/9/2019	
2nyscm10	Buy	HUBG		3845	42.549	163,632.05	0.00	PEN	0.008000	30.76	0.00	USD	1.0000000	000009	8/8/2019	190102
1129						163,632.05	0.00	0.00	30.76		0.00	USD	1.0000000	163,632.05	8/12/2019	
2nyscm10	Buy	INT		2037	37.50	76,407.67	0.00	SEAPORT	0.010000	20.37	0.00	USD	1.0000000	000009	8/16/2019	191480
1129						76,407.67	0.00	0.00	20.37		0.00	USD	1.0000000	76,407.67	8/20/2019	
2nyscm10	Buy	INT		5448	38.215	208,249.26	0.00	SEAPORT	0.010000	54.48	0.00	USD	1.0000000	000009	8/19/2019	192001
1129						208,249.26	0.00	0.00	54.48		0.00	USD	1.0000000	208,249.26	8/21/2019	
2nyscm10	Buy	KMPR		1728	70.327	121,542.16	0.00	SANDLER	0.010000	17.28	0.00	USD	1.0000000	000009	8/29/2019	193053
1129						121,542.16	0.00	0.00	17.28		0.00	USD	1.0000000	121,542.16	9/3/2019	
2nyscm10	Buy	MYRG		729	31.453	22,935.29	0.00	PEN	0.008000	5.83	0.00	USD	1.0000000	000009	8/1/2019	189232
1129						22,935.29	0.00	0.00	5.83		0.00	USD	1.0000000	22,935.29	8/5/2019	
2nyscm10	Buy	MYRG		1976	31.484	62,228.59	0.00	PEN	0.008000	15.81	0.00	USD	1.0000000	000009	8/2/2019	189329
1129						62,228.59	0.00	0.00	15.81		0.00	USD	1.0000000	62,228.59	8/6/2019	
2nyscm10	Buy	PENN		7465	18.769	140,171.80	0.00	PEN	0.008000	59.72	0.00	USD	1.0000000	000009	8/29/2019	193054
1129						140,171.80	0.00	0.00	59.72		0.00	USD	1.0000000	140,171.80	9/3/2019	

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyscm10	Buy	PENN		7464	19.105	142,658.68	0.00	PEN	0.008000	59.71	0.00	USD	1.0000000	000009	8/30/2019	193489
1129						142,658.68	0.00	0.00	59.71		0.00	USD	1.0000000	142,658.68	9/4/2019	
2nyscm10	Buy	PLAB		1746	9.67	16,896.92	0.00	PEN	0.008000	13.97	0.00	USD	1.0000000	000009	8/21/2019	192144
1129						16,896.92	0.00	0.00	13.97		0.00	USD	1.0000000	16,896.92	8/23/2019	
2nyscm10	Buy	PLAB		1848	9.751	18,033.89	0.00	PEN	0.008000	14.78	0.00	USD	1.0000000	000009	8/22/2019	192288
1129						18,033.89	0.00	0.00	14.78		0.00	USD	1.0000000	18,033.89	8/26/2019	
2nyscm10	Buy	PLAB		1847	9.493	17,548.54	0.00	PEN	0.008000	14.78	0.00	USD	1.0000000	000009	8/23/2019	192392
1129						17,548.54	0.00	0.00	14.78		0.00	USD	1.0000000	17,548.54	8/27/2019	
2nyscm10	Buy	RUTH		2219	20.694	45,937.07	0.00	PEN	0.008000	17.75	0.00	USD	1.0000000	000009	8/6/2019	189560
1129						45,937.07	0.00	0.00	17.75		0.00	USD	1.0000000	45,937.07	8/8/2019	
2nyscm10	Buy	RUTH		1746	20.355	35,554.32	0.00	PEN	0.008000	13.97	0.00	USD	1.0000000	000009	8/7/2019	189747
1129						35,554.32	0.00	0.00	13.97		0.00	USD	1.0000000	35,554.32	8/9/2019	
2nyscm10	Buy	RUTH		1071	20.985	22,483.83	0.00	PEN	0.008000	8.57	0.00	USD	1.0000000	000009	8/8/2019	190104
1129						22,483.83	0.00	0.00	8.57		0.00	USD	1.0000000	22,483.83	8/12/2019	
2nyscm10	Buy	TVTY		7072	17.957	127,050.61	0.00	PEN	0.008000	56.58	0.00	USD	1.0000000	000009	8/14/2019	190468
1129						127,050.61	0.00	0.00	56.58		0.00	USD	1.0000000	127,050.61	8/16/2019	
2nyscm10	Buy	TVTY		4879	18.10	88,349.42	0.00	PEN	0.008000	39.03	0.00	USD	1.0000000	000009	8/15/2019	190769
1129						88,349.42	0.00	0.00	39.03		0.00	USD	1.0000000	88,349.42	8/19/2019	
2nyscm10	Buy	TVTY		3223	18.066	58,253.14	0.00	PEN	0.008000	25.78	0.00	USD	1.0000000	000009	8/16/2019	191481
1129						58,253.14	0.00	0.00	25.78		0.00	USD	1.0000000	58,253.14	8/20/2019	
2nyscm10	Buy	UIS		4104	12.453	51,140.76	0.00	PEN	0.008000	32.83	0.00	USD	1.0000000	000009	8/1/2019	189233
1129						51,140.76	0.00	0.00	32.83		0.00	USD	1.0000000	51,140.76	8/5/2019	
2nyscm10	Buy	WPX		26534	10.538	279,819.60	0.00	PEN	0.008000	212.27	0.00	USD	1.0000000	000009	8/21/2019	192145
1129						279,819.60	0.00	0.00	212.27		0.00	USD	1.0000000	279,819.60	8/23/2019	
2nyscm10	Contribution	000009		81429.13	0.00	81,429.13	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/31/2019	189614
1129				Q2 2019 Mgmt Fee		81,429.13	0.00	0.00	0.00		0.00	USD	1.0000000	81,429.13	7/31/2019	
2nyscm10	Distribution	000009		1088.9	1.00	1,088.90	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/1/2019	189280
1129				INTERFUND TRANSFERS DEBIT		1,088.90	0.00	0.00	0.00		0.00	USD	1.0000000	1,088.90	8/1/2019	
2nyscm10	Distribution	000009		2015.03	1.00	2,015.03	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/8/2019	190234
1129				INTERFUND TRANSFERS DEBIT		2,015.03	0.00	0.00	0.00		0.00	USD	1.0000000	2,015.03	8/8/2019	

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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		506.88	1.00	506.88	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/13/2019	190424
1129				INTERFUND TRANSFERS DEBIT		506.88	0.00	0.00	0.00		0.00	USD	1.0000000	506.88	8/13/2019	
2nyscm10	Distribution	000009		11323.54	1.00	11,323.54	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/15/2019	190856
1129				INTERFUND TRANSFERS DEBIT		11,323.54	0.00	0.00	0.00		0.00	USD	1.0000000	11,323.54	8/15/2019	
2nyscm10	Distribution	000009		7207.34	1.00	7,207.34	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/16/2019	191637
1129				INTERFUND TRANSFERS DEBIT		7,207.34	0.00	0.00	0.00		0.00	USD	1.0000000	7,207.34	8/16/2019	
2nyscm10	Distribution	000009		915.66	1.00	915.66	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/19/2019	192028
1129				INTERFUND TRANSFERS DEBIT		915.66	0.00	0.00	0.00		0.00	USD	1.0000000	915.66	8/19/2019	
2nyscm10	Distribution	000009		4620.86	1.00	4,620.86	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/21/2019	192249
1129				INTERFUND TRANSFERS DEBIT		4,620.86	0.00	0.00	0.00		0.00	USD	1.0000000	4,620.86	8/21/2019	
2nyscm10	Distribution	000009		1650.5	1.00	1,650.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/22/2019	192362
1129				INTERFUND TRANSFERS DEBIT		1,650.50	0.00	0.00	0.00		0.00	USD	1.0000000	1,650.50	8/22/2019	
2nyscm10	Distribution	000009		5640.75	1.00	5,640.75	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/23/2019	192441
1129				INTERFUND TRANSFERS DEBIT		5,640.75	0.00	0.00	0.00		0.00	USD	1.0000000	5,640.75	8/23/2019	
2nyscm10	Distribution	000009		2158.2	1.00	2,158.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/27/2019	192605
1129				INTERFUND TRANSFERS DEBIT		2,158.20	0.00	0.00	0.00		0.00	USD	1.0000000	2,158.20	8/27/2019	
2nyscm10	Distribution	000009		24304.06	1.00	24,304.06	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/30/2019	194884
1129				INTERFUND TRANSFERS DEBIT		24,304.06	0.00	0.00	0.00		0.00	USD	1.0000000	24,304.06	8/30/2019	
2nyscm10	Income	000009	WOLVERINE WORLD WIDE, INC.	1088.9	0.00	1,088.90	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/1/2019	189055
1129			WWW	Div Accrued for WWW		1,088.90	0.00	0.00	0.00		0.00	USD	1.0000000	1,088.90	8/1/2019	
2nyscm10	Income	000009		3696.07	1.00	3,696.07	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/1/2019	189281
1129				CASH CREDIT FOR INTEREST		3,696.07	0.00	0.00	0.00		0.00	USD	1.0000000	3,696.07	8/1/2019	
2nyscm10	Income	000009	KADANT INC	2015.03	0.00	2,015.03	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/8/2019	189911
1129			KAI	Div Accrued for KAI		2,015.03	0.00	0.00	0.00		0.00	USD	1.0000000	2,015.03	8/8/2019	
2nyscm10	Income	000009	H.B. FULLER COMPANY	506.88	0.00	506.88	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/13/2019	190339
1129			FUL	Div Accrued for FUL		506.88	0.00	0.00	0.00		0.00	USD	1.0000000	506.88	8/13/2019	

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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	AVX CORPORATION	3363.29	0.00	3,363.29	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/15/2019	190575
1129			AVX	Div Accrued for AVX		3,363.29	0.00	0.00	0.00		0.00	USD	1.0000000	3,363.29	8/15/2019	
2nyscm10	Income	000009	INDEPENDENT BANK GROUP, INC.	1062.75	0.00	1,062.75	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/15/2019	190637
1129			IBTX	Div Accrued for IBTX		1,062.75	0.00	0.00	0.00		0.00	USD	1.0000000	1,062.75	8/15/2019	
2nyscm10	Income	000009	KAISER ALUMINUM CORP	2758.2	0.00	2,758.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/15/2019	190660
1129			KALU	Div Accrued for KALU		2,758.20	0.00	0.00	0.00		0.00	USD	1.0000000	2,758.20	8/15/2019	
2nyscm10	Income	000009	PACIFIC PREMIER BANCORP	4139.3	0.00	4,139.30	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/15/2019	190726
1129			PPBI	Div Accrued for PPBI		4,139.30	0.00	0.00	0.00		0.00	USD	1.0000000	4,139.30	8/15/2019	
2nyscm10	Income	000009	ATLANTIC UNION BANKSHARES	6683.5	0.00	6,683.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/16/2019	190792
1129			AUB	Div Accrued for AUB		6,683.50	0.00	0.00	0.00		0.00	USD	1.0000000	6,683.50	8/16/2019	
2nyscm10	Income	000009	FB FINANCIAL CORPORATION	523.84	0.00	523.84	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/16/2019	190832
1129			FBK	Div Accrued for FBK		523.84	0.00	0.00	0.00		0.00	USD	1.0000000	523.84	8/16/2019	
2nyscm10	Income	000009	COLUMBUS MCKINNON CORPORATION	915.66	0.00	915.66	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/19/2019	191613
1129			CMCO	Div Accrued for CMCO		915.66	0.00	0.00	0.00		0.00	USD	1.0000000	915.66	8/19/2019	
2nyscm10	Income	000009	FIRST INTERSTATE BANCSYSTEM	4620.86	0.00	4,620.86	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/21/2019	192090
1129			FIBK	Div Accrued for FIBK		4,620.86	0.00	0.00	0.00		0.00	USD	1.0000000	4,620.86	8/21/2019	
2nyscm10	Income	000009	WINTRUST FINL CORP	1650.5	0.00	1,650.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/22/2019	192235
1129			WTFC	Div Accrued for WTFC		1,650.50	0.00	0.00	0.00		0.00	USD	1.0000000	1,650.50	8/22/2019	
2nyscm10	Income	000009	NEXSTAR BROADCASTING	5640.75	0.00	5,640.75	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/23/2019	192353
1129			NXST	Div Accrued for NXST		5,640.75	0.00	0.00	0.00		0.00	USD	1.0000000	5,640.75	8/23/2019	
2nyscm10	Income	000009	CHEESECAKE FACTORY INCORPORATED	2158.2	0.00	2,158.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/27/2019	192509
1129			CAKE	Div Accrued for CAKE		2,158.20	0.00	0.00	0.00		0.00	USD	1.0000000	2,158.20	8/27/2019	
2nyscm10	Income	000009	IDACORP INC	4088.7	0.00	4,088.70	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/30/2019	193211
1129			IDA	Div Accrued for IDA		4,088.70	0.00	0.00	0.00		0.00	USD	1.0000000	4,088.70	8/30/2019	

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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	MAXIMUS, INC.	1109	0.00	1,109.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/30/2019	193282
1129			MMS	Div Accrued for MMS		1,109.00	0.00	0.00	0.00		0.00	USD	1.0000000	1,109.00	8/30/2019	
2nyscm10	Income	000009	PINNACLE FINANCIAL PARTNERS, INC.	1696.16	0.00	1,696.16	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/30/2019	193308
1129			PNFP	Div Accrued for PNFP		1,696.16	0.00	0.00	0.00		0.00	USD	1.0000000	1,696.16	8/30/2019	
2nyscm10	Income	000009	SABRA HEALTH CARE REIT	13951.8	0.00	13,951.80	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/30/2019	193328
1129			SBRA	Div Accrued for SBRA		13,951.80	0.00	0.00	0.00		0.00	USD	1.0000000	13,951.80	8/30/2019	
2nyscm10	Income	000009	WILLIAMS SONOMA INC	3458.4	0.00	3,458.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/30/2019	193419
1129			WSM	Div Accrued for WSM		3,458.40	0.00	0.00	0.00		0.00	USD	1.0000000	3,458.40	8/30/2019	
2nyscm10	Management	000009		81429.13	0.00	81,429.13	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/31/2019	189613
1129				Q2 2019 Mgmt Fee		81,429.13	0.00	0.00	0.00		0.00	USD	1.0000000	81,429.13	7/31/2019	
2nyscm10	Sell	AAWW		2192	30.259	66,308.82	127,184.73	PEN	0.008000	17.54	0.00	USD	1.0000000	000009	8/6/2019	189556
1129						66,308.82	127,184.73	1.37	17.54		0.00	USD	1.0000000	66,308.82	8/8/2019	
2nyscm10	Sell	AAWW		2022	29.732	60,099.88	110,427.18	PEN	0.008000	16.18	0.00	USD	1.0000000	000009	8/7/2019	189744
1129						60,099.88	110,427.18	1.24	16.18		0.00	USD	1.0000000	60,099.88	8/9/2019	
2nyscm10	Sell	AAWW		5629	30.29	170,454.98	290,181.23	PEN	0.008000	45.03	0.00	USD	1.0000000	000009	8/8/2019	190101
1129						170,454.98	290,181.23	3.53	45.03		0.00	USD	1.0000000	170,454.98	8/12/2019	
2nyscm10	Sell	AVX		1208	13.883	16,760.77	22,212.70	PEN	0.008000	9.66	0.00	USD	1.0000000	000009	8/21/2019	192143
1129						16,760.77	22,212.70	0.35	9.66		0.00	USD	1.0000000	16,760.77	8/23/2019	
2nyscm10	Sell	AVX		3024	13.916	42,056.32	55,605.32	PEN	0.008000	24.19	0.00	USD	1.0000000	000009	8/22/2019	192287
1129						42,056.32	55,605.32	0.87	24.19		0.00	USD	1.0000000	42,056.32	8/26/2019	
2nyscm10	Sell	AVX		1434	13.421	19,233.13	26,073.39	PEN	0.008000	11.47	0.00	USD	1.0000000	000009	8/23/2019	192391
1129						19,233.13	26,073.39	0.40	11.47		0.00	USD	1.0000000	19,233.13	8/27/2019	
2nyscm10	Sell	AVX		1686	13.291	22,394.51	30,560.16	PEN	0.008000	13.49	0.00	USD	1.0000000	000009	8/26/2019	192471
1129						22,394.51	30,560.16	0.46	13.49		0.00	USD	1.0000000	22,394.51	8/28/2019	
2nyscm10	Sell	AVX		967	13.163	12,720.23	17,271.10	PEN	0.008000	7.74	0.00	USD	1.0000000	000009	8/27/2019	192573
1129						12,720.23	17,271.10	0.26	7.74		0.00	USD	1.0000000	12,720.23	8/29/2019	
2nyscm10	Sell	CACI		1284	207.578	266,514.49	173,189.60	PEN	0.008000	10.27	0.00	USD	1.0000000	000009	8/16/2019	191479
1129						266,514.49	173,189.60	5.52	10.27		0.00	USD	1.0000000	266,514.49	8/20/2019	

Transactions Listing

FROM Trade Date 07/31/2019 TO 08/30/2019

						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	ETM		29906	3.289	98,104.59	346,355.96	PEN	0.008000	239.25	0.00	USD	1.0000000	000009	8/12/2019	190307
1129						98,104.59	346,355.96	2.04	239.25		0.00	USD	1.0000000	98,104.59	8/14/2019	
2nyscm10	Sell	PAG		2955	44.847	132,495.32	130,604.20	PEN	0.008000	23.64	0.00	USD	1.0000000	000009	8/6/2019	189559
1129						132,495.32	130,604.20	2.74	23.64		0.00	USD	1.0000000	132,495.32	8/8/2019	
2nyscm10	Sell	PAG		2293	44.203	101,337.50	101,345.33	PEN	0.008000	18.34	0.00	USD	1.0000000	000009	8/7/2019	189746
1129						101,337.50	101,345.33	2.10	18.34		0.00	USD	1.0000000	101,337.50	8/9/2019	
2nyscm10	Sell	PAG		1405	44.571	62,610.00	62,097.77	PEN	0.008000	11.24	0.00	USD	1.0000000	000009	8/8/2019	190103
1129						62,610.00	62,097.77	1.30	11.24		0.00	USD	1.0000000	62,610.00	8/12/2019	
2nyscm10	Sell	SIGI		1372	79.583	109,171.89	87,963.54	SANDLER	0.010000	13.72	0.00	USD	1.0000000	000009	8/29/2019	193055
1129						109,171.89	87,963.54	2.27	13.72		0.00	USD	1.0000000	109,171.89	9/3/2019	
2nyscm10	Sell	TMST		2049	5.417	11,082.61	27,773.99	PEN	0.008000	16.39	0.00	USD	1.0000000	000009	8/26/2019	192472
1129						11,082.61	27,773.99	0.23	16.39		0.00	USD	1.0000000	11,082.61	8/28/2019	
2nyscm10	Sell	TMST		2658	5.19	13,773.74	33,655.61	PEN	0.008000	21.26	0.00	USD	1.0000000	000009	8/27/2019	192574
1129						13,773.74	33,655.61	0.29	21.26		0.00	USD	1.0000000	13,773.74	8/29/2019	
2nyscm10	Sell	TMST		4446	5.352	23,758.04	55,954.67	PEN	0.008000	35.57	0.00	USD	1.0000000	000009	8/28/2019	192634
1129						23,758.04	55,954.67	0.49	35.57		0.00	USD	1.0000000	23,758.04	8/30/2019	
2nyscm10	Sell	TMST		4058	5.497	22,264.56	51,063.44	WSA	0.010000	40.58	0.00	USD	1.0000000	000009	8/29/2019	193490
1129			Correction from DTC Station			22,264.56	51,063.44	0.47	40.58		0.00	USD	1.0000000	22,264.56	9/3/2019	
2nyscm10	Sell	TMST		1366	5.309	7,237.86	17,188.92	WSA	0.010000	13.66	0.00	USD	1.0000000	000009	8/30/2019	194972
1129			Correction from DTC Station			7,237.86	17,188.92	0.16	13.66		0.00	USD	1.0000000	7,237.86	9/4/2019	
2nyscm10	Sell	UIS		8411	7.103	59,678.17	127,057.39	PEN	0.008000	67.29	0.00	USD	1.0000000	000009	8/26/2019	192473
1129						59,678.17	127,057.39	1.24	67.29		0.00	USD	1.0000000	59,678.17	8/28/2019	
2nyscm10	Sell	UIS		8387	6.915	57,927.81	124,307.64	PEN	0.008000	67.10	0.00	USD	1.0000000	000009	8/27/2019	192575
1129						57,927.81	124,307.64	1.20	67.10		0.00	USD	1.0000000	57,927.81	8/29/2019	
2nyscm10	Sell	UIS		14488	6.88	99,560.93	203,347.63	PEN	0.008000	115.90	0.00	USD	1.0000000	000009	8/28/2019	192635
1129						99,560.93	203,347.63	2.06	115.90		0.00	USD	1.0000000	99,560.93	8/30/2019	
2nyscm10	Sell	UIS		15923	6.905	109,789.99	213,278.70	WSA	0.010000	159.23	0.00	USD	1.0000000	000009	8/29/2019	193057
1129						109,789.99	213,278.70	2.28	159.23		0.00	USD	1.0000000	109,789.99	9/3/2019	
2nyscm10	Sell	WLL		16797	8.585	144,058.17	309,669.49	PEN	0.008000	134.38	0.00	USD	1.0000000	000009	8/16/2019	191482
1129						144,058.17	309,669.49	2.98	134.38		0.00	USD	1.0000000	144,058.17	8/20/2019	

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Manager - ALL, As of: 08/30/2019

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	56,218,119.58	50,950,124.35	124,611.86
000009	PRINCIPAL CASH	000009	Liquid Assets		1,053,403.60		0.00
AAWW	ATLAS AIR WORLDWIDE HOLDINGS, INC.	049164205	Industrials	8,992	232,443.20	436,979.50	0.00
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	32,806	551,796.92	519,633.65	0.00
AKR	ACADIA REALTY TRUST	004239109	Real Estate	28,667	784,042.45	908,229.66	0.00
ANIP	ANI PHARMACEUTICALS, INC.	00182C103	Health Care	8,702	569,981.00	505,654.39	0.00
ATKR	ATKORE INTERNATIONAL GROUP INC.	047649108	Industrials	24,606	713,820.06	593,516.49	0.00
AUB	ATLANTIC UNION BANKSHARES	04911A107	Financials	26,734	965,364.74	918,529.34	0.00
AVX	AVX CORPORATION	002444107	Info. Technology	20,927	283,560.85	354,330.46	0.00
BANR	BANNER CORP	06652V208	Financials	5,477	295,265.07	246,977.85	0.00
BDC	BELDEN, INC.	077454106	Info. Technology	10,292	469,418.12	664,367.59	0.00
BGS	B&G FOODS, INC	05508R106	Consumer Staples	27,996	473,972.28	775,282.06	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	5,780	443,383.80	276,434.08	2,918.90
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	14,223	1,317,334.26	463,073.50	0.00
CACI	CACI INTERNATIONAL INC CLASS A	127190304	Info. Technology	2,652	589,513.08	326,261.09	0.00
CADE	CADENCE BANCORPORATION CLASS A	12739A100	Financials	45,062	692,602.94	752,869.43	7,885.85
CAKE	CHEESECAKE FACTORY INCORPORATED	163072101	Cons. Discretionary	5,995	227,750.05	327,026.31	0.00
CASH	META FINANCIAL GROUP, INC.	59100U108	Financials	29,272	904,797.52	835,341.15	0.00
CBZ	CBIZ INC	124805102	Industrials	49,069	1,096,201.46	441,893.68	0.00
CCMP	CABOT MICROELECTRONICS CORPORATION	12709P103	Info. Technology	2,503	311,998.95	272,719.65	0.00
CMCO	COLUMBUS MCKINNON CORPORATION	199333105	Industrials	15,261	493,998.57	591,068.04	0.00
CPE	CALLON PETROLEUM CO	13123X102	Energy	95,330	391,806.30	907,239.63	0.00

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Manager - ALL, As of: 08/30/2019

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
CSFL	CENTERSTATE BANKS INC	15201P109	Financials	36,470	824,951.40	514,079.55	0.00
CUB	CUBIC CORPORATION	229669106	Industrials	4,650	322,105.50	289,871.51	627.75
EBS	EMERGENT BIO SOLUTIONS INC.	29089Q105	Health Care	10,213	447,329.40	512,429.89	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	13,085	515,810.70	571,841.91	0.00
EGBN	EAGLE BANCORP, INC	268948106	Financials	15,908	648,091.92	926,239.64	0.00
EME	EMCOR GROUP INC	29084Q100	Industrials	6,746	589,870.24	347,211.78	0.00
EPRT	ESSENTIAL PROPERTIES REALITY TRUST, INC.	29670E107	Real Estate	27,147	616,508.37	558,319.31	0.00
FBK	FB FINANCIAL CORPORATION	30257X104	Financials	6,548	234,876.76	233,665.67	0.00
FBP	FIRST BANCORP	318672706	Financials	27,020	258,851.60	297,546.08	810.60
FIBK	FIRST INTERSTATE BANCSYSTEM	32055Y201	Financials	14,906	581,334.00	591,414.73	0.00
FNB	FNB CORP	302520101	Financials	76,727	824,815.25	687,716.97	0.00
FNSR	FINISAR CORPORATION	31787A507	Info. Technology	15,588	352,444.68	375,633.60	0.00
FOE	FERRO CORP	315405100	Materials	33,198	338,287.62	446,340.24	0.00
FRME	FIRST MERCHANTS CORPORATION	320817109	Financials	12,831	458,323.32	468,205.14	3,336.06
FUL	H.B. FULLER COMPANY	359694106	Materials	3,168	134,988.48	166,388.27	0.00
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	10,429	213,898.79	207,940.55	0.00
HGV	HILTON GRAND VA	43283X105	Cons. Discretionary	18,436	622,583.72	589,775.84	0.00
HRTG	HERITAGE INSURANCE HOLDINGS, INC	42727J102	Financials	53,990	707,808.90	781,341.45	0.00
HUBG	HUB GROUP, INC. CLASS A	443320106	Industrials	6,724	289,535.44	283,906.02	0.00
IBKC	IBERIABANK CORP	450828108	Financials	11,755	810,977.45	774,372.86	0.00
IBTX	INDEPENDENT BANK GROUP, INC.	45384B106	Financials	4,251	207,916.41	196,001.12	0.00
IDA	IDACORP INC	451107106	Utilities	6,490	712,666.90	438,188.11	0.00

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Manager - ALL, As of: 08/30/2019

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
INT	WORLD FUEL SERVICES CORPORATION	981475106	Energy	7,485	287,424.00	284,656.93	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	76,717	1,067,133.47	750,896.40	0.00
JAG	JAGGED PEAK ENERGY, INC.	47009K107	Energy	52,172	359,986.80	651,174.79	0.00
JCAP	JERNIGAN CAPITAL, INC.	476405105	Real Estate	42,448	819,670.88	830,544.68	0.00
KAI	KADANT INC	48282T104	Industrials	8,761	720,942.69	447,282.16	0.00
KALU	KAISER ALUMINUM CORP	483007704	Materials	4,597	406,512.71	351,656.71	0.00
KMPR	Kemper Corporation	488401100	Financials	1,728	120,925.44	121,542.16	0.00
KOP	KOPPERS HOLDINGS INC.	50060P106	Materials	13,027	345,345.77	397,958.06	0.00
LEG	LEGGETT & PLATT, INCORPORATED	524660107	Cons. Discretionary	7,633	283,871.27	294,991.78	0.00
MDR	MCDERMOTT INTERNATIONAL, INC.	580037703	Energy	49,473	233,512.56	611,032.83	0.00
MKSI	MKS INSTRUMENT INC	55306N104	Info. Technology	5,069	396,852.01	235,717.89	1,013.80
MMS	MAXIMUS, INC.	577933104	Info. Technology	4,436	341,305.84	295,118.20	0.00
MTRN	MATERION CORP	576690101	Materials	14,473	851,591.32	532,407.32	1,592.03
MUR	MURPHY OIL CORPORATION	626717102	Energy	20,420	372,256.60	576,691.18	5,105.00
MYRG	MYR GROUP INC	55405W104	Industrials	13,873	397,738.91	410,406.19	0.00
NJR	NEW JERSEY RESOURCES CORPORATION	646025106	Utilities	7,590	347,166.60	304,618.46	0.00
NSA	NATIONAL STORAGE AFFILIATES TRUST	637870106	Real Estate	22,948	767,840.08	376,307.83	0.00
NUAN	NUANCE COMMUNICATIONS, INC	67020Y100	Info. Technology	17,642	296,562.02	294,925.99	0.00
NUVA	NUVASIVE, INC.	670704105	Health Care	8,665	550,400.80	489,875.28	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Communication Services	12,535	1,239,586.15	816,991.09	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	35,126	1,259,267.10	1,061,681.70	79,033.50
PAG	PENSKE AUTOMOTIVE GROUP, INC.	70959W103	Cons. Discretionary	0	0.00	0.00	562.00

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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	371,816.90	455,162.88	0.00
PDCO	PATTERSON COMPANIES, INC.	703395103	Health Care	14,712	245,984.64	347,362.07	0.00
PEB	PEBBLEBROOK HOTEL	70509V100	Real Estate	21,276	573,813.72	788,611.14	0.00
PENN	PENN NATIONAL GAMING, INC.	707569109	Cons. Discretionary	14,929	286,188.93	282,830.48	0.00
PFBC	PREFERRED BANK	740367404	Financials	12,254	612,209.84	640,917.90	0.00
PGNX	PROGENICS PHARMA INC	743187106	Health Care	70,191	308,840.40	413,924.35	0.00
PLAB	PHOTRONICS INC	719405102	Info. Technology	29,551	319,150.80	295,690.56	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	5,141	294,116.61	210,607.39	0.00
PNFP	PINNACLE FINANCIAL PARTNERS, INC.	72346Q104	Financials	10,601	558,354.67	580,331.03	0.00
POR	PORTLAND GENERAL	736508847	Utilities	8,541	485,897.49	306,903.75	0.00
PPBI	PACIFIC PREMIER BANCORP	69478X105	Financials	18,815	554,289.90	570,421.61	0.00
PRGS	PROGRESS SOFTWARE CORP	743312100	Info. Technology	9,795	370,055.10	261,916.33	1,518.22
PRI	PRIMERICA	74164M108	Financials	4,978	593,228.26	279,628.69	1,692.52
PSB	PS BUSINESS PARKS, INC.	69360J107	Real Estate	3,552	637,974.72	551,475.16	0.00
PWR	QUANTA SERVICES INC.	74762E102	Industrials	17,521	593,961.90	590,611.97	0.00
QTS	QTS REALTY TRUST INC	74736A103	Real Estate	16,041	786,971.46	585,093.28	0.00
REXR	REXFORD INDUSTRIAL REALTY	76169C100	Real Estate	26,667	1,178,414.73	466,034.27	0.00
ROCK	GIBRALTAR INDS INC	374689107	Industrials	8,930	359,611.10	186,385.96	0.00
RUTH	RUTH'S HOSPITALITY GROUP, INC.	783332109	Cons. Discretionary	27,354	532,035.30	618,277.35	3,556.02
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	31,004	670,306.48	632,984.52	0.00
SF	STIFEL FINANCIAL CORP	860630102	Financials	9,477	506,261.34	556,992.41	1,421.55
SIGI	SELECTIVE INS GROUP	816300107	Financials	11,965	952,772.95	419,406.95	2,667.40
SIX	SIX FLAGS ENTERTAINMENT CORPORATION	83001A102	Cons. Discretionary	11,006	651,225.02	581,822.56	0.00
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	14,665	474,266.10	442,278.35	0.00

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Manager - ALL, As of: 08/30/2019

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
SKYW	SKYWEST INC	830879102	Industrials	15,335	878,082.10	238,693.88	0.00
SNX	SYNNEX CORP	87162W100	Info. Technology	6,408	537,054.48	513,832.52	0.00
SR	SPIRE, INC	84857L101	Utilities	6,235	529,351.50	314,395.78	0.00
SYNH	SYNEOS HEALTH, INC. CLASS A	87166B102	Health Care	13,021	683,993.13	522,520.13	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	18,366	550,796.34	549,752.19	0.00
TCF	TCF FINANCIAL CORP NEW NPV	872307103	Financials	10,264	395,779.84	566,589.44	3,592.40
TECD	TECH DATA CORPORATION	878237106	Info. Technology	3,582	332,158.86	329,168.96	0.00
TERP	TERRAFORM POWER, INC CLASS A	88104R209	Utilities	27,730	470,300.80	318,422.26	5,584.82
TGNA	TEGNA, INC.	87901J105	Communication Services	18,228	260,842.68	285,639.21	0.00
TKR	TIMKEN CO	887389104	Industrials	6,048	243,008.64	215,249.72	1,693.44
TMST	TIMKEN STEEL	887399103	Materials	5,256	27,436.32	66,138.35	0.00
TVTY	TIVITY HEALTH, INC.	88870R102	Health Care	15,174	277,077.24	273,653.17	0.00
TWNK	HOSTESS BRANDS, INC. CLASS A	44109J106	Consumer Staples	42,500	595,850.00	599,758.00	0.00
UMPQ	UMPQUA HOLDINGS CORP	904214103	Financials	29,034	456,124.14	570,619.55	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	10,569	563,222.01	634,397.05	0.00
WPX	WPX ENERGY INC	98212B103	Energy	26,534	285,505.84	279,819.60	0.00
WSM	WILLIAMS SONOMA INC	969904101	Cons. Discretionary	7,205	474,089.00	432,901.17	0.00
WTFC	WINTRUST FINL CORP	97650W108	Financials	6,602	414,803.66	317,367.55	0.00
WWW	WOLVERINE WORLD WIDE, INC.	978097103	Cons. Discretionary	10,889	282,569.55	289,795.84	0.00