

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 08/30/2019 to 09/30/2019

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 09/30/2019
Total Portfolio	4.46	-0.48	16.28	-7.43	-0.21	6.02	7.62							4.80	4.46
Total Equities	4.59	-0.47	17.14	-7.47	-0.18									2.11	4.59
Total Cash	0.00	0.00	0.71	1.28	1.63									2.39	0.00
Russell 2000 Value	5.13	-0.57	12.82	-8.24	0.16	6.54	9.48	7.17	6.66	9.35	12.02	9.86	10.06	5.70	5.13

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 08/30/2019 to 09/30/2019

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 09/30/2019
Total Portfolio	4.46	-0.61	15.82	-7.93	-0.83	5.45	7.08							4.30	4.46
Total Equities	4.59	-0.47	17.14	-7.47	-0.18									2.11	4.59
Total Cash	0.00	0.00	0.71	1.28	1.63									2.39	0.00
Russell 2000 Value	5.13	-0.57	12.82	-8.24	0.16	6.54	9.48	7.17	6.66	9.35	12.02	9.86	10.06	5.70	5.13

Transactions Listing

FROM Trade Date 08/30/2019 TO 09/30/2019

						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	ABCB		1746	37.478	65,450.91	0.00	PEN	0.008000	13.97	0.00	USD	1.0000000	000009	9/11/2019	196196
1129						65,450.91	0.00	0.00	13.97		0.00	USD	1.0000000	65,450.91	9/13/2019	
2nyscm10	Buy	ABCB		3067	38.288	117,452.92	0.00	PEN	0.008000	24.54	0.00	USD	1.0000000	000009	9/12/2019	196433
1129						117,452.92	0.00	0.00	24.54		0.00	USD	1.0000000	117,452.92	9/16/2019	
2nyscm10	Buy	ABCB		2911	39.455	114,877.38	0.00	PEN	0.008000	23.29	0.00	USD	1.0000000	000009	9/13/2019	196694
1129						114,877.38	0.00	0.00	23.29		0.00	USD	1.0000000	114,877.38	9/17/2019	
2nyscm10	Buy	ABCB		3361	39.142	131,588.19	0.00	RAJA	0.010000	33.61	0.00	USD	1.0000000	000009	9/18/2019	197924
1129						131,588.19	0.00	0.00	33.61		0.00	USD	1.0000000	131,588.19	9/20/2019	
2nyscm10	Buy	ABCB		2701	39.341	106,281.38	0.00	PEN	0.008000	21.61	0.00	USD	1.0000000	000009	9/19/2019	198164
1129						106,281.38	0.00	0.00	21.61		0.00	USD	1.0000000	106,281.38	9/23/2019	
2nyscm10	Buy	ACHC		9060	32.767	296,938.78	0.00	PEN	0.008000	72.48	0.00	USD	1.0000000	000009	9/20/2019	198419
1129						296,938.78	0.00	0.00	72.48		0.00	USD	1.0000000	296,938.78	9/24/2019	
2nyscm10	Buy	ADT		16311	5.627	91,946.74	0.00	RAJA	0.010000	163.11	0.00	USD	1.0000000	000009	9/9/2019	195795
1129						91,946.74	0.00	0.00	163.11		0.00	USD	1.0000000	91,946.74	9/11/2019	
2nyscm10	Buy	ADT		8884	5.897	52,461.79	0.00	PEN	0.008000	71.07	0.00	USD	1.0000000	000009	9/10/2019	196113
1129						52,461.79	0.00	0.00	71.07		0.00	USD	1.0000000	52,461.79	9/12/2019	
2nyscm10	Buy	ADT		15973	5.943	95,055.32	0.00	PEN	0.008000	127.78	0.00	USD	1.0000000	000009	9/11/2019	196197
1129						95,055.32	0.00	0.00	127.78		0.00	USD	1.0000000	95,055.32	9/13/2019	
2nyscm10	Buy	ADT		8822	5.927	52,359.46	0.00	PEN	0.008000	70.58	0.00	USD	1.0000000	000009	9/12/2019	196434
1129						52,359.46	0.00	0.00	70.58		0.00	USD	1.0000000	52,359.46	9/16/2019	
2nyscm10	Buy	ATSG		4168	21.714	90,546.05	0.00	SEAPORT	0.010000	41.68	0.00	USD	1.0000000	000009	9/18/2019	197925
1129						90,546.05	0.00	0.00	41.68		0.00	USD	1.0000000	90,546.05	9/20/2019	
2nyscm10	Buy	ATSG		4828	22.044	106,475.75	0.00	SEAPORT	0.010000	48.28	0.00	USD	1.0000000	000009	9/19/2019	198169
1129						106,475.75	0.00	0.00	48.28		0.00	USD	1.0000000	106,475.75	9/23/2019	
2nyscm10	Buy	ATSG		4478	21.678	97,117.52	0.00	SEAPORT	0.010000	44.78	0.00	USD	1.0000000	000009	9/20/2019	198420
1129						97,117.52	0.00	0.00	44.78		0.00	USD	1.0000000	97,117.52	9/24/2019	
2nyscm10	Buy	DBI		17112	17.418	298,233.07	0.00	RAJA	0.010000	171.12	0.00	USD	1.0000000	000009	9/25/2019	198865
1129						298,233.07	0.00	0.00	171.12		0.00	USD	1.0000000	298,233.07	9/27/2019	

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyscm10	Buy	GIII		166	24.92	4,138.38	0.00	CITI	0.010000	1.66	0.00	USD	1.0000000	000009	9/19/2019	198198
1129						4,138.38	0.00	0.00	1.66		0.00	USD	1.0000000	4,138.38	9/23/2019	
2nyscm10	Buy	KMPR		2508	69.245	173,692.04	0.00	SANDLER	0.010000	25.08	0.00	USD	1.0000000	000009	9/3/2019	194970
1129						173,692.04	0.00	0.00	25.08		0.00	USD	1.0000000	173,692.04	9/5/2019	
2nyscm10	Buy	KMPR		2719	70.268	191,085.07	0.00	SANDLER	0.010000	27.19	0.00	USD	1.0000000	000009	9/4/2019	195373
1129						191,085.07	0.00	0.00	27.19		0.00	USD	1.0000000	191,085.07	9/6/2019	
2nyscm10	Buy	KMPR		1078	74.318	80,125.80	0.00	SANDLER	0.010000	10.78	0.00	USD	1.0000000	000009	9/5/2019	195563
1129						80,125.80	0.00	0.00	10.78		0.00	USD	1.0000000	80,125.80	9/9/2019	
2nyscm10	Buy	KOP		1199	29.74	35,670.13	0.00	SEAPORT	0.010000	11.99	0.00	USD	1.0000000	000009	9/23/2019	198534
1129						35,670.13	0.00	0.00	11.99		0.00	USD	1.0000000	35,670.13	9/25/2019	
2nyscm10	Buy	KOP		1037	29.271	30,364.71	0.00	SEAPORT	0.010000	10.37	0.00	USD	1.0000000	000009	9/24/2019	198642
1129						30,364.71	0.00	0.00	10.37		0.00	USD	1.0000000	30,364.71	9/26/2019	
2nyscm10	Buy	MEI		1149	36.738	42,221.27	0.00	PEN	0.008000	9.19	0.00	USD	1.0000000	000009	9/11/2019	196198
1129						42,221.27	0.00	0.00	9.19		0.00	USD	1.0000000	42,221.27	9/13/2019	
2nyscm10	Buy	MEI		3479	36.986	128,702.82	0.00	PEN	0.008000	27.83	0.00	USD	1.0000000	000009	9/12/2019	196435
1129						128,702.82	0.00	0.00	27.83		0.00	USD	1.0000000	128,702.82	9/16/2019	
2nyscm10	Buy	MEI		3488	36.921	128,809.39	0.00	PEN	0.008000	27.90	0.00	USD	1.0000000	000009	9/13/2019	196695
1129						128,809.39	0.00	0.00	27.90		0.00	USD	1.0000000	128,809.39	9/17/2019	
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	WPX		24227	11.674	283,075.54	0.00	SEAPORT	0.010000	242.27	0.00	USD	1.0000000	000009	9/17/2019	197831
1129						283,075.54	0.00	0.00	242.27		0.00	USD	1.0000000	283,075.54	9/19/2019	
2nyscm10	Buy	WSBC		3210	37.705	121,065.15	0.00	RAJA	0.010000	32.10	0.00	USD	1.0000000	000009	9/18/2019	197928
1129						121,065.15	0.00	0.00	32.10		0.00	USD	1.0000000	121,065.15	9/20/2019	
2nyscm10	Buy	WSBC		3217	37.827	121,722.92	0.00	RAJA	0.010000	32.17	0.00	USD	1.0000000	000009	9/19/2019	198263
1129						121,722.92	0.00	0.00	32.17		0.00	USD	1.0000000	121,722.92	9/23/2019	
2nyscm10	Buy	WSBC		3126	37.932	118,607.63	0.00	RAJA	0.010000	31.26	0.00	USD	1.0000000	000009	9/20/2019	198423
1129						118,607.63	0.00	0.00	31.26		0.00	USD	1.0000000	118,607.63	9/24/2019	

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyscm10	Buy	WSBC		2883	38.023	109,647.70	0.00	RAJA	0.010000	28.83	0.00	USD	1.0000000	000009	9/23/2019	198535
1129						109,647.70	0.00	0.00	28.83		0.00	USD	1.0000000	109,647.70	9/25/2019	
2nyscm10	Contribution	000009		6.93	0.00	6.93	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/27/2019	200447
1129				Cash in Lieu for fractional shrs of IIVI		6.93	0.00	0.00	0.00		0.00	USD	1.0000000	6.93	9/27/2019	
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	Distribution	000009		14283.7	1.00	14,283.70	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/3/2019	195063
1129				INTERFUND TRANSFERS DEBIT		14,283.70	0.00	0.00	0.00		0.00	USD	1.0000000	14,283.70	9/3/2019	
2nyscm10	Distribution	000009		2255.44	1.00	2,255.44	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/4/2019	195514
1129				INTERFUND TRANSFERS DEBIT		2,255.44	0.00	0.00	0.00		0.00	USD	1.0000000	2,255.44	9/4/2019	
2nyscm10	Distribution	000009		5148.05	1.00	5,148.05	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/5/2019	195642
1129				INTERFUND TRANSFERS DEBIT		5,148.05	0.00	0.00	0.00		0.00	USD	1.0000000	5,148.05	9/5/2019	
2nyscm10	Distribution	000009		1013.8	1.00	1,013.80	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/6/2019	195738
1129				INTERFUND TRANSFERS DEBIT		1,013.80	0.00	0.00	0.00		0.00	USD	1.0000000	1,013.80	9/6/2019	
2nyscm10	Distribution	000009		627.76	1.00	627.76	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/9/2019	195895
1129				INTERFUND TRANSFERS DEBIT		627.76	0.00	0.00	0.00		0.00	USD	1.0000000	627.76	9/9/2019	
2nyscm10	Distribution	000009		88611.87	1.00	88,611.87	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/13/2019	196846
1129				INTERFUND TRANSFERS DEBIT		88,611.87	0.00	0.00	0.00		0.00	USD	1.0000000	88,611.87	9/13/2019	
2nyscm10	Distribution	000009		21171.94	1.00	21,171.94	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/16/2019	196966
1129				INTERFUND TRANSFERS DEBIT		21,171.94	0.00	0.00	0.00		0.00	USD	1.0000000	21,171.94	9/16/2019	
2nyscm10	Distribution	000009		729.54	1.00	729.54	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/16/2019	196967
1129				INTERFUND TRANSFERS DEBIT		729.54	0.00	0.00	0.00		0.00	USD	1.0000000	729.54	9/16/2019	
2nyscm10	Distribution	000009		5584.82	1.00	5,584.82	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/17/2019	197855
1129				INTERFUND TRANSFERS DEBIT		5,584.82	0.00	0.00	0.00		0.00	USD	1.0000000	5,584.82	9/17/2019	

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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		3336.06	1.00	3,336.06	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/20/2019	198460
1129				INTERFUND TRANSFERS DEBIT		3,336.06	0.00	0.00	0.00		0.00	USD	1.0000000	3,336.06	9/20/2019	
2nyscm10	Distribution	000009		5823.2	1.00	5,823.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/27/2019	200406
1129				INTERFUND TRANSFERS DEBIT		5,823.20	0.00	0.00	0.00		0.00	USD	1.0000000	5,823.20	9/27/2019	
2nyscm10	Distribution	000009		0.48	1.00	0.48	0.48	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/27/2019	200436
1129				Free Delivery of IIVI		0.48	0.48	0.00	0.00		0.00	USD	1.0000000	0.48	9/27/2019	200435
2nyscm10	Distribution	000009		11355.06	1.00	11,355.06	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/30/2019	200638
1129				INTERFUND TRANSFERS DEBIT		11,355.06	0.00	0.00	0.00		0.00	USD	1.0000000	11,355.06	9/30/2019	
2nyscm10	Distribution	000009		81.06	0.00	81.06	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/30/2019	200775
1129				FBP 10% tax withholding on dividend payment pd 9/13		81.06	0.00	0.00	0.00		0.00	USD	1.0000000	81.06	9/30/2019	
2nyscm10	Free Delivery	IIVI		0.013331999999912	36.31	0.48	0.50	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/27/2019	200435
1129				Sell Fractions		0.48	0.50	0.00	0.00		0.00	USD	1.0000000	0.48	9/27/2019	200436
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	
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	Income	000009	BLACK HILLS CORP	2918.9	0.00	2,918.90	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/1/2019	194681
1129			BKH	Div Accrued for BKH		2,918.90	0.00	0.00	0.00		0.00	USD	1.0000000	2,918.90	9/1/2019	
2nyscm10	Income	000009	MURPHY OIL CORPORATION	5105	0.00	5,105.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/3/2019	194731
1129			MUR	Div Accrued for MUR		5,105.00	0.00	0.00	0.00		0.00	USD	1.0000000	5,105.00	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	Income	000009	SELECTIVE INS GROUP	2667.4	0.00	2,667.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/3/2019	194772
1129			SIGI	Div Accrued for SIGI		2,667.40	0.00	0.00	0.00		0.00	USD	1.0000000	2,667.40	9/3/2019	
2nyscm10	Income	000009	TCF FINANCIAL CORP NEW NPV	3592.4	0.00	3,592.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/3/2019	194779
1129			TCF	Div Accrued for TCF		3,592.40	0.00	0.00	0.00		0.00	USD	1.0000000	3,592.40	9/3/2019	
2nyscm10	Income	000009	PENSKE AUTOMOTIVE GROUP, INC.	562	0.00	562.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/4/2019	195026
1129			PAG	Div Accrued for PAG		562.00	0.00	0.00	0.00		0.00	USD	1.0000000	562.00	9/4/2019	
2nyscm10	Income	000009	TIMKEN CO	1693.44	0.00	1,693.44	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/4/2019	195051
1129			TKR	Div Accrued for TKR		1,693.44	0.00	0.00	0.00		0.00	USD	1.0000000	1,693.44	9/4/2019	
2nyscm10	Income	000009		2643.4	1.00	2,643.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/3/2019	195064
1129				CASH CREDIT FOR INTEREST		2,643.40	0.00	0.00	0.00		0.00	USD	1.0000000	2,643.40	9/3/2019	
2nyscm10	Income	000009	MATERION CORP	1592.03	0.00	1,592.03	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/5/2019	195482
1129			MTRN	Div Accrued for MTRN		1,592.03	0.00	0.00	0.00		0.00	USD	1.0000000	1,592.03	9/5/2019	
2nyscm10	Income	000009	RUTH'S HOSPITALITY GROUP, INC.	3556.02	0.00	3,556.02	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/5/2019	195500
1129			RUTH	Div Accrued for RUTH		3,556.02	0.00	0.00	0.00		0.00	USD	1.0000000	3,556.02	9/5/2019	
2nyscm10	Income	000009	MKS INSTRUMENT INC	1013.8	0.00	1,013.80	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/6/2019	195614
1129			MKSI	Div Accrued for MKSI		1,013.80	0.00	0.00	0.00		0.00	USD	1.0000000	1,013.80	9/6/2019	
2nyscm10	Income	000009	CUBIC CORPORATION	627.76	0.00	627.76	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/9/2019	195970
1129			CUB	Div Accrued for CUB		627.76	0.00	0.00	0.00		0.00	USD	1.0000000	627.76	9/9/2019	
2nyscm10	Income	000009	CADENCE BANCORPORATION CLASS A	7885.85	0.00	7,885.85	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/13/2019	196568
1129			CADE	Div Accrued for CADE		7,885.85	0.00	0.00	0.00		0.00	USD	1.0000000	7,885.85	9/13/2019	
2nyscm10	Income	000009	FIRST BANCORP	810.6	0.00	810.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/13/2019	196590
1129			FBP	Div Accrued for FBP		810.60	0.00	0.00	0.00		0.00	USD	1.0000000	810.60	9/13/2019	
2nyscm10	Income	000009	ONE MAIN HOLDINGS	8781.5	0.00	8,781.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/13/2019	196630
1129			OMF	Div Accrued for OMF		8,781.50	0.00	0.00	0.00		0.00	USD	1.0000000	8,781.50	9/13/2019	

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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	ONE MAIN HOLDINGS	70252	0.00	70,252.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/13/2019	196631
1129			OMF	Div Accrued for OMF		70,252.00	0.00	0.00	0.00		0.00	USD	1.0000000	70,252.00	9/13/2019	
2nyscm10	Income	000009	PRIMERICA	1692.52	0.00	1,692.52	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/13/2019	196654
1129			PRI	Div Accrued for PRI		1,692.52	0.00	0.00	0.00		0.00	USD	1.0000000	1,692.52	9/13/2019	
2nyscm10	Income	000009	FNB CORP	9207.24	0.00	9,207.24	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/15/2019	196752
1129			FNB	Div Accrued for FNB		9,207.24	0.00	0.00	0.00		0.00	USD	1.0000000	9,207.24	9/15/2019	
2nyscm10	Income	000009	PROGRESS SOFTWARE CORP	1518.23	0.00	1,518.23	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/16/2019	196776
1129			PRGS	Div Accrued for PRGS		1,518.23	0.00	0.00	0.00		0.00	USD	1.0000000	1,518.23	9/16/2019	
2nyscm10	Income	000009	STIFEL FINANCIAL CORP	1421.55	0.00	1,421.55	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/16/2019	196793
1129			SF	Div Accrued for SF		1,421.55	0.00	0.00	0.00		0.00	USD	1.0000000	1,421.55	9/16/2019	
2nyscm10	Income	000009	SIX FLAGS ENTERTAINMENT CORPORATION	9024.92	0.00	9,024.92	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/16/2019	196811
1129			SIX	Div Accrued for SIX		9,024.92	0.00	0.00	0.00		0.00	USD	1.0000000	9,024.92	9/16/2019	
2nyscm10	Income	000009	TERRAFORM POWER, INC CLASS A	5584.82	0.00	5,584.82	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/17/2019	196957
1129			TERP	Div Accrued for TERP		5,584.82	0.00	0.00	0.00		0.00	USD	1.0000000	5,584.82	9/17/2019	
2nyscm10	Income	000009	FIRST MERCHANTS CORPORATION	3336.06	0.00	3,336.06	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/20/2019	198329
1129			FRME	Div Accrued for FRME		3,336.06	0.00	0.00	0.00		0.00	USD	1.0000000	3,336.06	9/20/2019	
2nyscm10	Income	000009	ENTERPRISE FINANCIAL SERVICES	2093.6	0.00	2,093.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/27/2019	199026
1129			EFSC	Div Accrued for EFSC		2,093.60	0.00	0.00	0.00		0.00	USD	1.0000000	2,093.60	9/27/2019	
2nyscm10	Income	000009	PS BUSINESS PARKS, INC.	3729.6	0.00	3,729.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/27/2019	199062
1129			PSB	Div Accrued for PSB		3,729.60	0.00	0.00	0.00		0.00	USD	1.0000000	3,729.60	9/27/2019	
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	9/30/2019	199703
1129			CSFL	Div Accrued for CSFL		4,011.70	0.00	0.00	0.00		0.00	USD	1.0000000	4,011.70	9/30/2019	
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	9/30/2019	200019
1129			NSA	Div Accrued for NSA		7,343.36	0.00	0.00	0.00		0.00	USD	1.0000000	7,343.36	9/30/2019	

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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	Sell	AAWW		6115	25.287	154,578.50	304,217.51	PEN	0.008000	48.92	0.00	USD	1.0000000	000009	9/18/2019	197923
1129						154,578.50	304,217.51	3.20	48.92		0.00	USD	1.0000000	154,578.50	9/20/2019	
2nyscm10	Sell	AAWW		2877	24.721	71,098.98	132,761.99	PEN	0.008000	23.02	0.00	USD	1.0000000	000009	9/19/2019	198163
1129						71,098.98	132,761.99	1.47	23.02		0.00	USD	1.0000000	71,098.98	9/23/2019	
2nyscm10	Sell	AEO		187	16.645	3,110.71	4,703.80	CITI	0.010000	1.87	0.00	USD	1.0000000	000009	9/19/2019	198165
1129						3,110.71	4,703.80	0.07	1.87		0.00	USD	1.0000000	3,110.71	9/23/2019	
2nyscm10	Sell	AKR		215	28.83	6,196.17	7,439.60	CITI	0.010000	2.15	0.00	USD	1.0000000	000009	9/19/2019	198166
1129						6,196.17	7,439.60	0.13	2.15		0.00	USD	1.0000000	6,196.17	9/23/2019	
2nyscm10	Sell	ANIP		61	73.05	4,455.34	4,138.44	CITI	0.010000	0.61	0.00	USD	1.0000000	000009	9/19/2019	198167
1129						4,455.34	4,138.44	0.10	0.61		0.00	USD	1.0000000	4,455.34	9/23/2019	
2nyscm10	Sell	ATKR		177	30.864	5,461.09	4,721.80	CITI	0.010000	1.77	0.00	USD	1.0000000	000009	9/19/2019	198168
1129						5,461.09	4,721.80	0.12	1.77		0.00	USD	1.0000000	5,461.09	9/23/2019	
2nyscm10	Sell	AUB		192	39.842	7,647.53	7,389.04	CITI	0.010000	1.92	0.00	USD	1.0000000	000009	9/19/2019	198170
1129						7,647.53	7,389.04	0.16	1.92		0.00	USD	1.0000000	7,647.53	9/23/2019	
2nyscm10	Sell	AVX		51	16.03	817.00	910.89	CITI	0.010000	0.51	0.00	USD	1.0000000	000009	9/19/2019	198171
1129						817.00	910.89	0.02	0.51		0.00	USD	1.0000000	817.00	9/23/2019	
2nyscm10	Sell	BANR		36	57.53	2,070.67	1,630.53	CITI	0.010000	0.36	0.00	USD	1.0000000	000009	9/19/2019	198172
1129						2,070.67	1,630.53	0.05	0.36		0.00	USD	1.0000000	2,070.67	9/23/2019	
2nyscm10	Sell	BDC		83	53.27	4,420.48	5,813.39	CITI	0.010000	0.83	0.00	USD	1.0000000	000009	9/19/2019	198173
1129						4,420.48	5,813.39	0.10	0.83		0.00	USD	1.0000000	4,420.48	9/23/2019	
2nyscm10	Sell	BDC		4451	50.595	225,157.18	310,183.68	PEN	0.008000	35.61	0.00	USD	1.0000000	000009	9/23/2019	198530
1129						225,157.18	310,183.68	4.66	35.61		0.00	USD	1.0000000	225,157.18	9/25/2019	
2nyscm10	Sell	BGS		86	19.23	1,652.87	3,025.02	CITI	0.010000	0.86	0.00	USD	1.0000000	000009	9/19/2019	198174
1129						1,652.87	3,025.02	0.04	0.86		0.00	USD	1.0000000	1,652.87	9/23/2019	
2nyscm10	Sell	BKH		38	77.09	2,928.97	1,886.70	CITI	0.010000	0.38	0.00	USD	1.0000000	000009	9/19/2019	198175
1129						2,928.97	1,886.70	0.07	0.38		0.00	USD	1.0000000	2,928.97	9/23/2019	
2nyscm10	Sell	BLD		100	95.851	9,583.89	3,451.42	CITI	0.010000	1.00	0.00	USD	1.0000000	000009	9/19/2019	198176
1129						9,583.89	3,451.42	0.20	1.00		0.00	USD	1.0000000	9,583.89	9/23/2019	
2nyscm10	Sell	CADE		321	18.108	5,809.33	5,772.41	CITI	0.010000	3.21	0.00	USD	1.0000000	000009	9/19/2019	198177
1129						5,809.33	5,772.41	0.13	3.21		0.00	USD	1.0000000	5,809.33	9/23/2019	

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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	CAKE		41	41.40	1,696.95	2,255.79	CITI	0.010000	0.41	0.00	USD	1.0000000	000009	9/19/2019	198178
1129						1,696.95	2,255.79	0.04	0.41		0.00	USD	1.0000000	1,696.95	9/23/2019	
2nyscm10	Sell	CASH		192	34.345	6,592.18	7,400.01	CITI	0.010000	1.92	0.00	USD	1.0000000	000009	9/19/2019	198179
1129						6,592.18	7,400.01	0.14	1.92		0.00	USD	1.0000000	6,592.18	9/23/2019	
2nyscm10	Sell	CBZ		354	24.264	8,585.84	3,201.26	CITI	0.010000	3.54	0.00	USD	1.0000000	000009	9/19/2019	198180
1129						8,585.84	3,201.26	0.18	3.54		0.00	USD	1.0000000	8,585.84	9/23/2019	
2nyscm10	Sell	CBZ		4922	24.532	120,704.13	44,467.84	PEN	0.008000	39.38	0.00	USD	1.0000000	000009	9/20/2019	198421
1129						120,704.13	44,467.84	2.50	39.38		0.00	USD	1.0000000	120,704.13	9/24/2019	
2nyscm10	Sell	CBZ		5298	24.496	129,735.80	47,692.60	PEN	0.008000	42.38	0.00	USD	1.0000000	000009	9/23/2019	198531
1129						129,735.80	47,692.60	2.69	42.38		0.00	USD	1.0000000	129,735.80	9/25/2019	
2nyscm10	Sell	CBZ		2737	24.345	66,607.62	24,638.47	PEN	0.008000	21.90	0.00	USD	1.0000000	000009	9/24/2019	198639
1129						66,607.62	24,638.47	1.38	21.90		0.00	USD	1.0000000	66,607.62	9/26/2019	
2nyscm10	Sell	CBZ		2737	24.099	65,935.97	24,638.47	PEN	0.008000	21.90	0.00	USD	1.0000000	000009	9/25/2019	198864
1129						65,935.97	24,638.47	1.37	21.90		0.00	USD	1.0000000	65,935.97	9/27/2019	
2nyscm10	Sell	CBZ		2950	23.658	69,766.06	26,555.90	PEN	0.008000	23.60	0.00	USD	1.0000000	000009	9/26/2019	198999
1129						69,766.06	26,555.90	1.44	23.60		0.00	USD	1.0000000	69,766.06	9/30/2019	
2nyscm10	Sell	CBZ		2831	23.414	66,259.88	25,484.66	PEN	0.008000	22.65	0.00	USD	1.0000000	000009	9/27/2019	199371
1129						66,259.88	25,484.66	1.37	22.65		0.00	USD	1.0000000	66,259.88	10/1/2019	
2nyscm10	Sell	CBZ		2370	23.46	55,579.62	21,334.74	PEN	0.008000	18.96	0.00	USD	1.0000000	000009	9/30/2019	200501
1129						55,579.62	21,334.74	1.15	18.96		0.00	USD	1.0000000	55,579.62	10/2/2019	
2nyscm10	Sell	CCMP		20	144.10	2,881.74	2,443.81	CITI	0.010000	0.20	0.00	USD	1.0000000	000009	9/19/2019	198181
1129						2,881.74	2,443.81	0.06	0.20		0.00	USD	1.0000000	2,881.74	9/23/2019	
2nyscm10	Sell	CMCO		113	37.947	4,286.78	4,796.74	CITI	0.010000	1.13	0.00	USD	1.0000000	000009	9/19/2019	198182
1129						4,286.78	4,796.74	0.09	1.13		0.00	USD	1.0000000	4,286.78	9/23/2019	
2nyscm10	Sell	CPE		748	4.647	3,468.10	8,848.54	CITI	0.010000	7.48	0.00	USD	1.0000000	000009	9/19/2019	198183
1129						3,468.10	8,848.54	0.08	7.48		0.00	USD	1.0000000	3,468.10	9/23/2019	
2nyscm10	Sell	CSFL		264	24.671	6,510.36	3,842.31	CITI	0.010000	2.64	0.00	USD	1.0000000	000009	9/19/2019	198184
1129						6,510.36	3,842.31	0.14	2.64		0.00	USD	1.0000000	6,510.36	9/23/2019	
2nyscm10	Sell	CUB		32	72.82	2,329.87	1,997.75	CITI	0.010000	0.32	0.00	USD	1.0000000	000009	9/19/2019	198185
1129						2,329.87	1,997.75	0.05	0.32		0.00	USD	1.0000000	2,329.87	9/23/2019	

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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	EBS		80	52.878	4,229.35	4,420.23	CITI	0.010000	0.80	0.00	USD	1.0000000	000009	9/19/2019	198186
1129						4,229.35	4,420.23	0.09	0.80		0.00	USD	1.0000000	4,229.35	9/23/2019	
2nyscm10	Sell	EFSC		94	41.924	3,939.82	4,292.36	CITI	0.010000	0.94	0.00	USD	1.0000000	000009	9/19/2019	198187
1129						3,939.82	4,292.36	0.09	0.94		0.00	USD	1.0000000	3,939.82	9/23/2019	
2nyscm10	Sell	EGBN		3479	45.00	156,515.92	224,512.39	SANDLER	0.010000	34.79	0.00	USD	1.0000000	000009	9/18/2019	197926
1129						156,515.92	224,512.39	3.25	34.79		0.00	USD	1.0000000	156,515.92	9/20/2019	
2nyscm10	Sell	EGBN		2663	44.508	118,496.51	169,584.60	SANDLER	0.010000	26.63	0.00	USD	1.0000000	000009	9/19/2019	198188
1129						118,496.51	169,584.60	2.46	26.63		0.00	USD	1.0000000	118,496.51	9/23/2019	
2nyscm10	Sell	EGBN		4647	44.425	206,392.23	285,099.60	SANDLER	0.010000	46.47	0.00	USD	1.0000000	000009	9/20/2019	198422
1129						206,392.23	285,099.60	4.28	46.47		0.00	USD	1.0000000	206,392.23	9/24/2019	
2nyscm10	Sell	EGBN		2560	44.149	112,999.13	124,725.10	PEN	0.008000	20.48	0.00	USD	1.0000000	000009	9/23/2019	198532
1129						112,999.13	124,725.10	2.34	20.48		0.00	USD	1.0000000	112,999.13	9/25/2019	
2nyscm10	Sell	EGBN		2559	43.304	110,791.66	122,317.95	PEN	0.008000	20.47	0.00	USD	1.0000000	000009	9/24/2019	198640
1129						110,791.66	122,317.95	2.29	20.47		0.00	USD	1.0000000	110,791.66	9/26/2019	
2nyscm10	Sell	EME		51	86.78	4,425.17	3,258.95	CITI	0.010000	0.51	0.00	USD	1.0000000	000009	9/19/2019	198189
1129						4,425.17	3,258.95	0.10	0.51		0.00	USD	1.0000000	4,425.17	9/23/2019	
2nyscm10	Sell	EPRT		82	22.84	1,872.02	1,789.01	CITI	0.010000	0.82	0.00	USD	1.0000000	000009	9/19/2019	198190
1129						1,872.02	1,789.01	0.04	0.82		0.00	USD	1.0000000	1,872.02	9/23/2019	
2nyscm10	Sell	FBK		127	38.427	4,878.79	4,647.41	CITI	0.010000	1.27	0.00	USD	1.0000000	000009	9/19/2019	198191
1129						4,878.79	4,647.41	0.11	1.27		0.00	USD	1.0000000	4,878.79	9/23/2019	
2nyscm10	Sell	FBP		152	9.973	1,514.35	1,681.79	CITI	0.010000	1.52	0.00	USD	1.0000000	000009	9/19/2019	198192
1129						1,514.35	1,681.79	0.04	1.52		0.00	USD	1.0000000	1,514.35	9/23/2019	
2nyscm10	Sell	FIBK		101	40.809	4,120.63	4,218.84	CITI	0.010000	1.01	0.00	USD	1.0000000	000009	9/19/2019	198193
1129						4,120.63	4,218.84	0.09	1.01		0.00	USD	1.0000000	4,120.63	9/23/2019	
2nyscm10	Sell	FNB		558	11.485	6,403.13	5,588.70	CITI	0.010000	5.58	0.00	USD	1.0000000	000009	9/19/2019	198194
1129						6,403.13	5,588.70	0.14	5.58		0.00	USD	1.0000000	6,403.13	9/23/2019	
2nyscm10	Sell	FOE		266	12.215	3,246.43	3,851.49	CITI	0.010000	2.66	0.00	USD	1.0000000	000009	9/19/2019	198195
1129						3,246.43	3,851.49	0.07	2.66		0.00	USD	1.0000000	3,246.43	9/23/2019	

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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	Sell	FOE		10087	11.729	118,224.25	146,052.70	PEN	0.008000	80.70	0.00	USD	1.0000000	000009	9/23/2019	198533
1129						118,224.25	146,052.70	2.45	80.70		0.00	USD	1.0000000	118,224.25	9/25/2019	
2nyscm10	Sell	FOE		2783	11.445	31,827.40	37,602.68	PEN	0.008000	22.26	0.00	USD	1.0000000	000009	9/24/2019	198641
1129						31,827.40	37,602.68	0.66	22.26		0.00	USD	1.0000000	31,827.40	9/26/2019	
2nyscm10	Sell	FOE		2238	11.562	25,857.99	29,200.30	PEN	0.008000	17.90	0.00	USD	1.0000000	000009	9/25/2019	198866
1129						25,857.99	29,200.30	0.54	17.90		0.00	USD	1.0000000	25,857.99	9/27/2019	
2nyscm10	Sell	FRME		73	39.252	2,864.61	2,732.93	CITI	0.010000	0.73	0.00	USD	1.0000000	000009	9/19/2019	198196
1129						2,864.61	2,732.93	0.06	0.73		0.00	USD	1.0000000	2,864.61	9/23/2019	
2nyscm10	Sell	FUL		25	48.22	1,205.22	1,320.33	CITI	0.010000	0.25	0.00	USD	1.0000000	000009	9/19/2019	198197
1129						1,205.22	1,320.33	0.03	0.25		0.00	USD	1.0000000	1,205.22	9/23/2019	
2nyscm10	Sell	HGV		135	33.705	4,548.73	4,382.55	CITI	0.010000	1.35	0.00	USD	1.0000000	000009	9/19/2019	198199
1129						4,548.73	4,382.55	0.10	1.35		0.00	USD	1.0000000	4,548.73	9/23/2019	
2nyscm10	Sell	HRTG		375	14.963	5,607.22	6,512.25	CITI	0.010000	3.75	0.00	USD	1.0000000	000009	9/19/2019	198200
1129						5,607.22	6,512.25	0.12	3.75		0.00	USD	1.0000000	5,607.22	9/23/2019	
2nyscm10	Sell	HUBG		20	45.88	917.38	851.14	CITI	0.010000	0.20	0.00	USD	1.0000000	000009	9/19/2019	198201
1129						917.38	851.14	0.02	0.20		0.00	USD	1.0000000	917.38	9/23/2019	
2nyscm10	Sell	IBKC		3555	70.292	249,855.16	268,092.55	PEN	0.008000	28.44	0.00	USD	1.0000000	000009	9/5/2019	195562
1129						249,855.16	268,092.55	5.17	28.44		0.00	USD	1.0000000	249,855.16	9/9/2019	
2nyscm10	Sell	IBKC		4100	69.271	283,972.83	263,305.73	PEN	0.008000	32.80	0.00	USD	1.0000000	000009	9/6/2019	195667
1129						283,972.83	263,305.73	5.88	32.80		0.00	USD	1.0000000	283,972.83	9/10/2019	
2nyscm10	Sell	IBKC		4100	71.177	291,784.81	242,974.58	PEN	0.008000	32.80	0.00	USD	1.0000000	000009	9/9/2019	195796
1129						291,784.81	242,974.58	6.04	32.80		0.00	USD	1.0000000	291,784.81	9/11/2019	
2nyscm10	Sell	IBTX		31	54.19	1,679.54	1,430.82	CITI	0.010000	0.31	0.00	USD	1.0000000	000009	9/19/2019	198202
1129						1,679.54	1,430.82	0.04	0.31		0.00	USD	1.0000000	1,679.54	9/23/2019	
2nyscm10	Sell	IDA		43	110.62	4,756.13	3,643.83	CITI	0.010000	0.43	0.00	USD	1.0000000	000009	9/19/2019	198203
1129						4,756.13	3,643.83	0.10	0.43		0.00	USD	1.0000000	4,756.13	9/23/2019	
2nyscm10	Sell	INT		21	40.40	848.17	802.72	CITI	0.010000	0.21	0.00	USD	1.0000000	000009	9/19/2019	198204
1129						848.17	802.72	0.02	0.21		0.00	USD	1.0000000	848.17	9/23/2019	
2nyscm10	Sell	IRT		549	14.496	7,952.64	5,673.97	CITI	0.010000	5.49	0.00	USD	1.0000000	000009	9/19/2019	198205
1129						7,952.64	5,673.97	0.17	5.49		0.00	USD	1.0000000	7,952.64	9/23/2019	

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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	JAG		413	7.669	3,163.18	5,992.55	CITI	0.010000	4.13	0.00	USD	1.0000000	000009	9/19/2019	198206
1129						3,163.18	5,992.55	0.07	4.13		0.00	USD	1.0000000	3,163.18	9/23/2019	
2nyscm10	Sell	JCAP		308	19.713	6,068.39	6,621.45	CITI	0.010000	3.08	0.00	USD	1.0000000	000009	9/19/2019	198207
1129						6,068.39	6,621.45	0.13	3.08		0.00	USD	1.0000000	6,068.39	9/23/2019	
2nyscm10	Sell	KAI		64	87.48	5,597.95	4,008.40	CITI	0.010000	0.64	0.00	USD	1.0000000	000009	9/19/2019	198208
1129						5,597.95	4,008.40	0.12	0.64		0.00	USD	1.0000000	5,597.95	9/23/2019	
2nyscm10	Sell	KALU		35	99.50	3,482.07	2,677.40	CITI	0.010000	0.35	0.00	USD	1.0000000	000009	9/19/2019	198209
1129						3,482.07	2,677.40	0.08	0.35		0.00	USD	1.0000000	3,482.07	9/23/2019	
2nyscm10	Sell	KMPR		14	77.63	1,086.65	1,040.59	CITI	0.010000	0.14	0.00	USD	1.0000000	000009	9/19/2019	198210
1129						1,086.65	1,040.59	0.03	0.14		0.00	USD	1.0000000	1,086.65	9/23/2019	
2nyscm10	Sell	KOP		97	30.30	2,938.06	3,107.53	CITI	0.010000	0.97	0.00	USD	1.0000000	000009	9/19/2019	198211
1129						2,938.06	3,107.53	0.07	0.97		0.00	USD	1.0000000	2,938.06	9/23/2019	
2nyscm10	Sell	LEG		37	41.69	1,542.12	1,429.94	CITI	0.010000	0.37	0.00	USD	1.0000000	000009	9/19/2019	198212
1129						1,542.12	1,429.94	0.04	0.37		0.00	USD	1.0000000	1,542.12	9/23/2019	
2nyscm10	Sell	MDR		16491	2.179	35,794.62	295,447.69	PEN	0.008000	131.93	0.00	USD	1.0000000	000009	9/18/2019	197927
1129						35,794.62	295,447.69	0.74	131.93		0.00	USD	1.0000000	35,794.62	9/20/2019	
2nyscm10	Sell	MDR		32982	1.586	52,051.11	315,585.14	PEN	0.008000	263.86	0.00	USD	1.0000000	000009	9/19/2019	198213
1129						52,051.11	315,585.14	1.08	263.86		0.00	USD	1.0000000	52,051.11	9/23/2019	
2nyscm10	Sell	MKSI		39	94.29	3,676.84	1,817.99	CITI	0.010000	0.39	0.00	USD	1.0000000	000009	9/19/2019	198214
1129						3,676.84	1,817.99	0.08	0.39		0.00	USD	1.0000000	3,676.84	9/23/2019	
2nyscm10	Sell	MMS		31	80.20	2,485.83	2,062.37	CITI	0.010000	0.31	0.00	USD	1.0000000	000009	9/19/2019	198215
1129						2,485.83	2,062.37	0.06	0.31		0.00	USD	1.0000000	2,485.83	9/23/2019	
2nyscm10	Sell	MTRN		107	65.18	6,973.04	4,065.11	CITI	0.010000	1.07	0.00	USD	1.0000000	000009	9/19/2019	198216
1129						6,973.04	4,065.11	0.15	1.07		0.00	USD	1.0000000	6,973.04	9/23/2019	
2nyscm10	Sell	MUR		150	22.969	3,443.70	4,394.34	CITI	0.010000	1.50	0.00	USD	1.0000000	000009	9/19/2019	198217
1129						3,443.70	4,394.34	0.08	1.50		0.00	USD	1.0000000	3,443.70	9/23/2019	
2nyscm10	Sell	MYRG		52	32.631	1,696.24	1,637.59	CITI	0.010000	0.52	0.00	USD	1.0000000	000009	9/19/2019	198218
1129						1,696.24	1,637.59	0.04	0.52		0.00	USD	1.0000000	1,696.24	9/23/2019	
2nyscm10	Sell	NJR		50	44.73	2,235.95	2,007.14	CITI	0.010000	0.50	0.00	USD	1.0000000	000009	9/19/2019	198219
1129						2,235.95	2,007.14	0.05	0.50		0.00	USD	1.0000000	2,235.95	9/23/2019	
2nyscm10	Sell	NSA		165	33.366	5,503.67	3,195.74	CITI	0.010000	1.65	0.00	USD	1.0000000	000009	9/19/2019	198220
1129						5,503.67	3,195.74	0.12	1.65		0.00	USD	1.0000000	5,503.67	9/23/2019	

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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	NUAN		65	17.144	1,113.65	1,095.97	CITI	0.010000	0.65	0.00	USD	1.0000000	000009	9/19/2019	198221
1129						1,113.65	1,095.97	0.03	0.65		0.00	USD	1.0000000	1,113.65	9/23/2019	
2nyscm10	Sell	NUVA		49	65.26	3,197.18	2,829.15	CITI	0.010000	0.49	0.00	USD	1.0000000	000009	9/19/2019	198222
1129						3,197.18	2,829.15	0.07	0.49		0.00	USD	1.0000000	3,197.18	9/23/2019	
2nyscm10	Sell	NXST		88	101.549	8,935.21	6,079.35	CITI	0.010000	0.88	0.00	USD	1.0000000	000009	9/19/2019	198223
1129						8,935.21	6,079.35	0.19	0.88		0.00	USD	1.0000000	8,935.21	9/23/2019	
2nyscm10	Sell	OMF		198	38.183	7,558.05	6,696.18	CITI	0.010000	1.98	0.00	USD	1.0000000	000009	9/19/2019	198224
1129						7,558.05	6,696.18	0.16	1.98		0.00	USD	1.0000000	7,558.05	9/23/2019	
2nyscm10	Sell	PDCE		88	31.773	2,795.06	4,487.55	CITI	0.010000	0.88	0.00	USD	1.0000000	000009	9/19/2019	198225
1129						2,795.06	4,487.55	0.06	0.88		0.00	USD	1.0000000	2,795.06	9/23/2019	
2nyscm10	Sell	PDCO		105	17.674	1,854.68	2,499.99	CITI	0.010000	1.05	0.00	USD	1.0000000	000009	9/19/2019	198226
1129						1,854.68	2,499.99	0.04	1.05		0.00	USD	1.0000000	1,854.68	9/23/2019	
2nyscm10	Sell	PEB		159	28.001	4,450.47	6,260.42	CITI	0.010000	1.59	0.00	USD	1.0000000	000009	9/19/2019	198227
1129						4,450.47	6,260.42	0.10	1.59		0.00	USD	1.0000000	4,450.47	9/23/2019	
2nyscm10	Sell	PENN		36	19.835	713.68	688.06	CITI	0.010000	0.36	0.00	USD	1.0000000	000009	9/19/2019	198228
1129						713.68	688.06	0.02	0.36		0.00	USD	1.0000000	713.68	9/23/2019	
2nyscm10	Sell	PFBC		81	53.572	4,338.42	4,392.70	CITI	0.010000	0.81	0.00	USD	1.0000000	000009	9/19/2019	198229
1129						4,338.42	4,392.70	0.09	0.81		0.00	USD	1.0000000	4,338.42	9/23/2019	
2nyscm10	Sell	PGNX		643	5.385	3,456.05	3,988.98	CITI	0.010000	6.43	0.00	USD	1.0000000	000009	9/19/2019	198230
1129						3,456.05	3,988.98	0.08	6.43		0.00	USD	1.0000000	3,456.05	9/23/2019	
2nyscm10	Sell	PLAB		81	10.932	884.69	829.79	CITI	0.010000	0.81	0.00	USD	1.0000000	000009	9/19/2019	198231
1129						884.69	829.79	0.02	0.81		0.00	USD	1.0000000	884.69	9/23/2019	
2nyscm10	Sell	PLXS		39	63.94	2,493.21	1,599.02	CITI	0.010000	0.39	0.00	USD	1.0000000	000009	9/19/2019	198232
1129						2,493.21	1,599.02	0.06	0.39		0.00	USD	1.0000000	2,493.21	9/23/2019	
2nyscm10	Sell	PNFP		74	56.488	4,179.27	4,235.40	CITI	0.010000	0.74	0.00	USD	1.0000000	000009	9/19/2019	198233
1129						4,179.27	4,235.40	0.09	0.74		0.00	USD	1.0000000	4,179.27	9/23/2019	
2nyscm10	Sell	POR		57	56.36	3,211.88	2,048.18	CITI	0.010000	0.57	0.00	USD	1.0000000	000009	9/19/2019	198234
1129						3,211.88	2,048.18	0.07	0.57		0.00	USD	1.0000000	3,211.88	9/23/2019	
2nyscm10	Sell	PPBI		132	32.08	4,233.19	4,100.12	CITI	0.010000	1.32	0.00	USD	1.0000000	000009	9/19/2019	198235
1129						4,233.19	4,100.12	0.09	1.32		0.00	USD	1.0000000	4,233.19	9/23/2019	
2nyscm10	Sell	PRGS		75	40.281	3,020.29	2,005.48	CITI	0.010000	0.75	0.00	USD	1.0000000	000009	9/19/2019	198236
1129						3,020.29	2,005.48	0.07	0.75		0.00	USD	1.0000000	3,020.29	9/23/2019	

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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	PRI		35	125.846	4,404.14	1,966.05	CITI	0.010000	0.35	0.00	USD	1.0000000	000009	9/19/2019	198237
1129						4,404.14	1,966.05	0.10	0.35		0.00	USD	1.0000000	4,404.14	9/23/2019	
2nyscm10	Sell	PSB		23	180.55	4,152.33	3,770.89	CITI	0.010000	0.23	0.00	USD	1.0000000	000009	9/19/2019	198238
1129						4,152.33	3,770.89	0.09	0.23		0.00	USD	1.0000000	4,152.33	9/23/2019	
2nyscm10	Sell	PWR		133	38.07	5,061.90	4,561.83	CITI	0.010000	1.33	0.00	USD	1.0000000	000009	9/19/2019	198239
1129						5,061.90	4,561.83	0.11	1.33		0.00	USD	1.0000000	5,061.90	9/23/2019	
2nyscm10	Sell	QTS		113	49.139	5,551.45	4,434.56	CITI	0.010000	1.13	0.00	USD	1.0000000	000009	9/19/2019	198240
1129						5,551.45	4,434.56	0.12	1.13		0.00	USD	1.0000000	5,551.45	9/23/2019	
2nyscm10	Sell	REXR		197	44.52	8,768.28	6,234.58	CITI	0.010000	1.97	0.00	USD	1.0000000	000009	9/19/2019	198241
1129						8,768.28	6,234.58	0.19	1.97		0.00	USD	1.0000000	8,768.28	9/23/2019	
2nyscm10	Sell	ROCK		67	46.811	3,135.60	1,442.51	CITI	0.010000	0.67	0.00	USD	1.0000000	000009	9/19/2019	198242
1129						3,135.60	1,442.51	0.07	0.67		0.00	USD	1.0000000	3,135.60	9/23/2019	
2nyscm10	Sell	RUTH		84	19.935	1,673.66	2,024.42	CITI	0.010000	0.84	0.00	USD	1.0000000	000009	9/19/2019	198243
1129						1,673.66	2,024.42	0.04	0.84		0.00	USD	1.0000000	1,673.66	9/23/2019	
2nyscm10	Sell	SBRA		202	22.582	4,559.34	4,327.73	CITI	0.010000	2.02	0.00	USD	1.0000000	000009	9/19/2019	198244
1129						4,559.34	4,327.73	0.10	2.02		0.00	USD	1.0000000	4,559.34	9/23/2019	
2nyscm10	Sell	SF		70	58.172	4,071.25	4,747.93	CITI	0.010000	0.70	0.00	USD	1.0000000	000009	9/19/2019	198245
1129						4,071.25	4,747.93	0.09	0.70		0.00	USD	1.0000000	4,071.25	9/23/2019	
2nyscm10	Sell	SIGI		1996	78.667	156,995.11	80,628.94	SANDLER	0.010000	19.96	0.00	USD	1.0000000	000009	9/3/2019	194971
1129						156,995.11	80,628.94	3.26	19.96		0.00	USD	1.0000000	156,995.11	9/5/2019	
2nyscm10	Sell	SIGI		2059	78.878	162,386.25	81,142.10	SANDLER	0.010000	20.59	0.00	USD	1.0000000	000009	9/4/2019	195374
1129						162,386.25	81,142.10	3.37	20.59		0.00	USD	1.0000000	162,386.25	9/6/2019	
2nyscm10	Sell	SIGI		846	79.524	67,267.70	27,917.24	SANDLER	0.010000	8.46	0.00	USD	1.0000000	000009	9/5/2019	195564
1129						67,267.70	27,917.24	1.40	8.46		0.00	USD	1.0000000	67,267.70	9/9/2019	
2nyscm10	Sell	SIGI		13	75.67	983.55	428.99	CITI	0.010000	0.13	0.00	USD	1.0000000	000009	9/19/2019	198246
1129						983.55	428.99	0.03	0.13		0.00	USD	1.0000000	983.55	9/23/2019	
2nyscm10	Sell	SIX		53	53.77	2,849.22	2,876.73	CITI	0.010000	0.53	0.00	USD	1.0000000	000009	9/19/2019	198247
1129						2,849.22	2,876.73	0.06	0.53		0.00	USD	1.0000000	2,849.22	9/23/2019	
2nyscm10	Sell	SJI		102	33.14	3,379.19	3,821.45	CITI	0.010000	1.02	0.00	USD	1.0000000	000009	9/19/2019	198248
1129						3,379.19	3,821.45	0.07	1.02		0.00	USD	1.0000000	3,379.19	9/23/2019	

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyscm10	Sell	SKYW		117	59.501	6,960.31	1,821.14	CITI	0.010000	1.17	0.00	USD	1.0000000	000009	9/19/2019	198249
1129						6,960.31	1,821.14	0.15	1.17		0.00	USD	1.0000000	6,960.31	9/23/2019	
2nyscm10	Sell	SNX		47	97.52	4,582.87	3,768.75	CITI	0.010000	0.47	0.00	USD	1.0000000	000009	9/19/2019	198250
1129						4,582.87	3,768.75	0.10	0.47		0.00	USD	1.0000000	4,582.87	9/23/2019	
2nyscm10	Sell	SR		44	86.944	3,825.03	2,222.15	CITI	0.010000	0.44	0.00	USD	1.0000000	000009	9/19/2019	198251
1129						3,825.03	2,222.15	0.08	0.44		0.00	USD	1.0000000	3,825.03	9/23/2019	
2nyscm10	Sell	SYNH		100	55.408	5,539.72	4,159.12	CITI	0.010000	1.00	0.00	USD	1.0000000	000009	9/19/2019	198252
1129						5,539.72	4,159.12	0.12	1.00		0.00	USD	1.0000000	5,539.72	9/23/2019	
2nyscm10	Sell	TBK		126	32.385	4,079.12	4,174.59	CITI	0.010000	1.26	0.00	USD	1.0000000	000009	9/19/2019	198253
1129						4,079.12	4,174.59	0.09	1.26		0.00	USD	1.0000000	4,079.12	9/23/2019	
2nyscm10	Sell	TCF		75	40.292	3,021.04	4,413.27	CITI	0.010000	0.75	0.00	USD	1.0000000	000009	9/19/2019	198254
1129						3,021.04	4,413.27	0.07	0.75		0.00	USD	1.0000000	3,021.04	9/23/2019	
2nyscm10	Sell	TECD		28	104.30	2,920.05	2,573.07	CITI	0.010000	0.28	0.00	USD	1.0000000	000009	9/19/2019	198255
1129						2,920.05	2,573.07	0.07	0.28		0.00	USD	1.0000000	2,920.05	9/23/2019	
2nyscm10	Sell	TERP		214	17.665	3,778.09	2,473.90	CITI	0.010000	2.14	0.00	USD	1.0000000	000009	9/19/2019	198256
1129						3,778.09	2,473.90	0.08	2.14		0.00	USD	1.0000000	3,778.09	9/23/2019	
2nyscm10	Sell	TGNA		120	14.973	1,795.47	1,886.03	CITI	0.010000	1.20	0.00	USD	1.0000000	000009	9/19/2019	198257
1129						1,795.47	1,886.03	0.04	1.20		0.00	USD	1.0000000	1,795.47	9/23/2019	
2nyscm10	Sell	TKR		45	44.85	2,017.75	1,881.09	CITI	0.010000	0.45	0.00	USD	1.0000000	000009	9/19/2019	198258
1129						2,017.75	1,881.09	0.05	0.45		0.00	USD	1.0000000	2,017.75	9/23/2019	
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	TMST		1752	4.96	8,674.84	22,046.12	PEN	0.008000	14.02	0.00	USD	1.0000000	000009	9/3/2019	194973
1129						8,674.84	22,046.12	0.18	14.02		0.00	USD	1.0000000	8,674.84	9/5/2019	
2nyscm10	Sell	TMST		3504	5.274	18,449.93	44,092.23	PEN	0.008000	28.03	0.00	USD	1.0000000	000009	9/4/2019	195375
1129						18,449.93	44,092.23	0.38	28.03		0.00	USD	1.0000000	18,449.93	9/6/2019	
2nyscm10	Sell	TVTY		45	18.139	815.80	814.86	CITI	0.010000	0.45	0.00	USD	1.0000000	000009	9/19/2019	198259
1129						815.80	814.86	0.02	0.45		0.00	USD	1.0000000	815.80	9/23/2019	
2nyscm10	Sell	TWNK		243	14.181	3,443.52	3,493.98	CITI	0.010000	2.43	0.00	USD	1.0000000	000009	9/19/2019	198260
1129						3,443.52	3,493.98	0.08	2.43		0.00	USD	1.0000000	3,443.52	9/23/2019	
2nyscm10	Sell	UMPQ		205	16.965	3,475.78	4,238.35	CITI	0.010000	2.05	0.00	USD	1.0000000	000009	9/19/2019	198261
1129						3,475.78	4,238.35	0.08	2.05		0.00	USD	1.0000000	3,475.78	9/23/2019	

Transactions Listing

FROM Trade Date 08/30/2019 TO 09/30/2019

						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	VRNT		78	45.853	3,575.64	4,696.15	CITI	0.010000	0.78	0.00	USD	1.0000000	000009	9/19/2019	198262
1129						3,575.64	4,696.15	0.08	0.78		0.00	USD	1.0000000	3,575.64	9/23/2019	
2nyscm10	Sell	WSM		45	65.03	2,925.83	2,773.65	CITI	0.010000	0.45	0.00	USD	1.0000000	000009	9/19/2019	198264
1129						2,925.83	2,773.65	0.07	0.45		0.00	USD	1.0000000	2,925.83	9/23/2019	
2nyscm10	Sell	WTFC		47	66.597	3,129.50	2,260.31	CITI	0.010000	0.47	0.00	USD	1.0000000	000009	9/19/2019	198265
1129						3,129.50	2,260.31	0.07	0.47		0.00	USD	1.0000000	3,129.50	9/23/2019	
2nyscm10	Sell	WWW		63	28.395	1,788.22	2,066.99	CITI	0.010000	0.63	0.00	USD	1.0000000	000009	9/19/2019	198266
1129						1,788.22	2,066.99	0.04	0.63		0.00	USD	1.0000000	1,788.22	9/23/2019	
2nyscm10	Sell	WWW		10826	28.224	305,438.43	287,728.85	WSA	0.010000	108.26	0.00	USD	1.0000000	000009	9/25/2019	199000
1129				Correction from DTC Station		305,438.43	287,728.85	6.33	108.26		0.00	USD	1.0000000	305,438.43	9/27/2019	

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Manager - ALL, As of: 09/30/2019

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	58,586,679.39	50,491,158.87	110,673.17
000009	PRINCIPAL CASH	000009	Liquid Assets		1,926,058.32		0.00
ABCB	AMERIS BANCORP	03076K108	Financials	13,786	554,748.64	535,650.78	2,067.90
ACHC	ACADIA HEALTHCARE COMPANY, INC.	00404A109	Health Care	9,060	281,584.80	296,938.78	0.00
ADT	ADT, INC.	00090Q103	Industrials	49,990	313,437.30	291,823.31	570.89
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	32,619	529,080.18	514,929.85	0.00
AKR	ACADIA REALTY TRUST	004239109	Real Estate	28,452	813,158.16	900,790.06	7,966.56
ANIP	ANI PHARMACEUTICALS, INC.	00182C103	Health Care	8,641	629,756.08	501,515.95	0.00
ATKR	ATKORE INTERNATIONAL GROUP INC.	047649108	Industrials	24,429	741,420.15	588,794.69	0.00
ATSG	AIR TRANSPORT SERVICES GROUP, INC.	00922R105	Industrials	13,474	283,223.48	294,139.32	0.00
AUB	ATLANTIC UNION BANKSHARES	04911A107	Financials	26,542	988,556.79	911,140.30	0.00
AVX	AVX CORPORATION	002444107	Info. Technology	20,876	317,315.20	353,419.57	0.00
BANR	BANNER CORP	06652V208	Financials	5,441	305,620.97	245,347.32	0.00
BDC	BELDEN, INC.	077454106	Info. Technology	5,758	307,131.72	348,370.52	514.60
BGS	B&G FOODS, INC	05508R106	Consumer Staples	27,910	527,778.10	772,257.04	13,257.25
BKH	BLACK HILLS CORP	092113109	Utilities	5,742	440,583.66	274,547.38	0.00
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	14,123	1,361,880.89	459,622.08	0.00
CACI	CACI INTERNATIONAL INC CLASS A	127190304	Info. Technology	2,652	613,301.52	326,261.09	0.00
CADE	CADENCE BANCORPORATION CLASS A	12739A100	Financials	44,741	784,757.14	747,097.02	0.00
CAKE	CHEESECAKE FACTORY INCORPORATED	163072101	Cons. Discretionary	5,954	248,162.72	324,770.52	0.00
CASH	META FINANCIAL GROUP, INC.	59100U108	Financials	29,080	948,298.80	827,941.14	1,463.60
CBZ	CBIZ INC	124805102	Industrials	24,870	584,445.00	223,879.74	0.00

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Manager - ALL, As of: 09/30/2019

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
CCMP	CABOT MICROELECTRONICS CORPORATION	12709P103	Info. Technology	2,483	350,624.43	270,275.84	0.00
CMCO	COLUMBUS MCKINNON CORPORATION	199333105	Industrials	15,148	551,841.64	586,271.30	0.00
CPE	CALLON PETROLEUM CO	13123X102	Energy	94,582	410,485.88	898,391.09	0.00
CSFL	CENTERSTATE BANKS INC	15201P109	Financials	36,206	868,400.91	510,237.24	0.00
CUB	CUBIC CORPORATION	229669106	Industrials	4,618	325,245.74	287,873.76	0.00
DBI	DESIGNER BRANDS INC	250565108	Cons. Discretionary	17,112	292,957.44	298,233.07	0.00
EBS	EMERGENT BIO SOLUTIONS INC.	29089Q105	Health Care	10,133	529,753.24	508,009.66	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	12,991	529,383.25	567,549.55	0.00
EME	EMCOR GROUP INC	29084Q100	Industrials	6,695	576,573.40	343,952.83	0.00
EPRT	ESSENTIAL PROPERTIES REALTY TRUST, INC.	29670E107	Real Estate	27,065	620,059.15	556,530.30	5,954.30
FBK	FB FINANCIAL CORPORATION	30257X104	Financials	6,421	241,108.55	229,018.26	0.00
FBP	FIRST BANCORP	318672706	Financials	26,868	268,142.64	295,864.29	0.00
FIBK	FIRST INTERSTATE BANCSYSTEM	32055Y201	Financials	14,805	595,753.20	587,195.89	0.00
FNB	FNB CORP	302520101	Financials	76,169	878,228.57	682,128.27	0.00
FOE	FERRO CORP	315405100	Materials	17,824	211,392.64	229,633.07	0.00
FRME	FIRST MERCHANTS CORPORATION	320817109	Financials	12,758	480,147.33	465,472.21	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	3,143	146,338.08	165,067.94	0.00
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	10,595	273,033.15	212,078.93	0.00
HGV	HILTON GRAND VA	43283X105	Cons. Discretionary	18,301	585,632.00	585,393.29	0.00
HRTG	HERITAGE INSURANCE HOLDINGS, INC	42727J102	Financials	53,615	801,544.25	774,829.20	3,239.40
HUBG	HUB GROUP, INC. CLASS A	443320106	Industrials	6,704	311,736.00	283,054.88	0.00
IBTX	INDEPENDENT BANK GROUP, INC.	45384B106	Financials	4,220	222,014.20	194,570.30	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
IDA	IDACORP INC	451107106	Utilities	6,447	726,383.49	434,544.28	0.00
IIVI	II-VI INCORPORATED	902104108	Info. Technology	3,345	117,777.45	123,350.06	0.00
INT	WORLD FUEL SERVICES CORPORATION	981475106	Energy	7,464	298,112.16	283,854.21	746.40
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	76,168	1,089,964.08	745,222.43	13,710.24
JAG	JAGGED PEAK ENERGY, INC.	47009K107	Energy	51,759	375,770.34	645,182.24	0.00
JCAP	JERNIGAN CAPITAL, INC.	476405105	Real Estate	42,140	811,195.00	823,923.23	14,749.00
KAI	KADANT INC	48282T104	Industrials	8,697	763,509.63	443,273.76	0.00
KALU	KAISER ALUMINUM CORP	483007704	Materials	4,562	451,501.14	348,979.31	0.00
KMPR	KEMPER CORPORATION	488401100	Financials	8,019	625,081.05	565,404.48	0.00
KOP	KOPPERS HOLDINGS INC.	50060P106	Materials	15,166	442,998.86	460,885.37	0.00
LEG	LEGGETT & PLATT, INCORPORATED	524660107	Cons. Discretionary	7,596	310,980.24	293,561.84	3,053.20
MEI	METHODE ELECTRONICS, INC.	591520200	Info. Technology	8,116	273,022.24	299,733.48	0.00
MKSI	MKS INSTRUMENT INC	55306N104	Info. Technology	5,030	464,168.40	233,899.90	0.00
MMS	MAXIMUS, INC.	577933104	Info. Technology	4,405	340,330.30	293,055.83	0.00
MTRN	MATERION CORP	576690101	Materials	14,366	881,497.76	528,342.21	0.00
MUR	MURPHY OIL CORPORATION	626717102	Energy	20,270	448,169.70	572,296.84	0.00
MYRG	MYR GROUP INC	55405W104	Industrials	13,821	432,459.09	408,768.60	0.00
NJR	NEW JERSEY RESOURCES CORPORATION	646025106	Utilities	7,540	340,958.80	302,611.32	2,371.88
NSA	NATIONAL STORAGE AFFILIATES TRUST	637870106	Real Estate	22,783	760,268.71	373,112.09	0.00
NUAN	NUANCE COMMUNICATIONS, INC	67020Y100	Info. Technology	17,577	286,680.87	293,830.02	0.00
NUVA	NUVASIVE, INC.	670704105	Health Care	8,616	546,082.08	487,046.13	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Communication Services	12,447	1,273,452.57	810,911.74	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	34,928	1,281,159.04	1,054,985.52	0.00

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Manager - ALL, As of: 09/30/2019

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	11,586	321,511.50	450,675.33	0.00
PDCO	PATTERSON COMPANIES, INC.	703395103	Health Care	14,607	260,296.74	344,862.08	0.00
PEB	PEBBLEBROOK HOTEL	70509V100	Real Estate	21,117	587,474.94	782,350.72	8,024.46
PENN	PENN NATIONAL GAMING, INC.	707569109	Cons. Discretionary	14,893	277,382.13	282,142.42	0.00
PFBC	PREFERRED BANK	740367404	Financials	12,173	637,621.74	636,525.20	0.00
PGNX	PROGENICS PHARMA INC	743187106	Health Care	69,548	351,565.14	409,935.37	0.00
PLAB	PHOTRONICS INC	719405102	Info. Technology	29,470	320,633.60	294,860.77	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	5,102	318,926.02	209,008.37	0.00
PNFP	PINNACLE FINANCIAL PARTNERS, INC.	72346Q104	Financials	10,527	597,407.25	576,095.63	0.00
POR	PORTLAND GENERAL	736508847	Utilities	8,484	478,243.08	304,855.57	3,266.34
PPBI	PACIFIC PREMIER BANCORP	69478X105	Financials	18,683	582,722.77	566,321.49	0.00
PRGS	PROGRESS SOFTWARE CORP	743312100	Info. Technology	9,720	369,943.20	259,910.85	0.00
PRI	PRIMERICA	74164M108	Financials	4,943	628,897.89	277,662.64	0.00
PSB	PS BUSINESS PARKS, INC.	69360J107	Real Estate	3,529	642,101.55	547,704.27	0.00
PWR	QUANTA SERVICES INC.	74762E102	Industrials	17,388	657,266.40	586,050.14	695.52
QTS	QTS REALTY TRUST INC	74736A103	Real Estate	15,928	818,858.48	580,658.72	7,058.04
REXR	REXFORD INDUSTRIAL REALTY	76169C100	Real Estate	26,470	1,165,209.40	459,799.69	4,896.95
ROCK	GIBRALTAR INDS INC	374689107	Industrials	8,863	407,166.22	184,943.45	0.00
RUTH	RUTH'S HOSPITALITY GROUP, INC.	783332109	Cons. Discretionary	27,270	556,717.05	616,252.93	0.00
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	30,802	707,213.92	628,656.79	0.00
SF	STIFEL FINANCIAL CORP	860630102	Financials	9,407	539,773.66	552,244.48	0.00
SIGI	SELECTIVE INS GROUP	816300107	Financials	7,051	530,164.69	229,289.68	0.00
SIX	SIX FLAGS ENTERTAINMENT CORPORATION	83001A102	Cons. Discretionary	10,953	556,302.87	578,945.83	0.00
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	14,563	479,268.33	438,456.90	4,216.19

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Manager - ALL, As of: 09/30/2019

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	15,218	873,513.20	236,872.74	1,826.16
SNX	SYNNEX CORP	87162W100	Info. Technology	6,361	718,156.90	510,063.77	0.00
SR	SPIRE, INC	84857L101	Utilities	6,191	540,102.84	312,173.63	3,694.24
SYNH	SYNEOS HEALTH, INC. CLASS A	87166B102	Health Care	12,921	687,526.41	518,361.01	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	18,240	581,673.60	545,577.60	0.00
TCF	TCF FINANCIAL CORP NEW NPV	872307103	Financials	10,189	387,895.23	562,176.17	0.00
TECD	TECH DATA CORPORATION	878237106	Info. Technology	3,554	370,468.96	326,595.89	0.00
TERP	TERRAFORM POWER, INC CLASS A	88104R209	Utilities	27,516	501,479.10	315,948.36	0.00
TGNA	TEGNA, INC.	87901J105	Communication Services	18,108	281,217.24	283,753.18	1,275.96
TKR	TIMKEN CO	887389104	Industrials	6,003	261,190.53	213,368.63	0.00
TVTY	TIVITY HEALTH, INC.	88870R102	Health Care	15,129	251,595.27	272,838.31	0.00
TWNK	HOSTESS BRANDS, INC. CLASS A	44109J106	Consumer Staples	42,257	590,964.15	596,264.02	0.00
UMPQ	UMPQUA HOLDINGS CORP	904214103	Financials	28,829	474,525.34	566,381.20	6,054.09
VRNT	VERINT SYS INC	92343X100	Info. Technology	10,491	448,804.98	629,700.90	0.00
WPX	WPX ENERGY INC	98212B103	Energy	50,761	537,558.99	562,895.14	0.00
WSBC	WESBANCO, INC.	950810101	Financials	12,436	464,733.32	471,043.40	0.00
WSM	WILLIAMS SONOMA INC	969904101	Cons. Discretionary	7,160	486,736.80	430,127.52	0.00
WTFC	WINTRUST FINL CORP	97650W108	Financials	6,555	423,649.65	315,107.24	0.00