

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 09/30/2019 to 10/31/2019

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 10/31/2019
Total Portfolio	2.02	2.02	18.63	4.93	0.40	8.18	6.94							5.17	2.02
Total Equities	2.10	2.10	19.60	5.30	0.47									2.79	2.10
Total Cash	0.00	0.00	0.71	1.09	1.56									2.31	0.00
Russell 2000 Value	2.42	2.42	15.55	3.22	1.30	8.60	8.65	6.24	6.51	9.93	10.48	9.69	11.08	6.14	2.42

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 09/30/2019 to 10/31/2019

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 10/31/2019
Total Portfolio	1.89	1.89	18.01	4.38	-0.22	7.55	6.39							4.64	1.89
Total Equities	2.10	2.10	19.60	5.30	0.47									2.79	2.10
Total Cash	0.00	0.00	0.71	1.09	1.56									2.31	0.00
Russell 2000 Value	2.42	2.42	15.55	3.22	1.30	8.60	8.65	6.24	6.51	9.93	10.48	9.69	11.08	6.14	2.42

Transactions Listing

FROM Trade Date 09/30/2019 TO 10/31/2019

						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	Buy	ABCB		2847	42.705	121,609.89	0.00	SANDLER	0.010000	28.47	0.00	USD	1.0000000	000009	10/24/2019	204505
1129						121,609.89	0.00	0.00	28.47		0.00	USD	1.0000000	121,609.89	10/28/2019	
2nyscm10	Buy	CRUS		5167	55.341	285,986.74	0.00	PEN	0.008000	41.34	0.00	USD	1.0000000	000009	10/7/2019	201672
1129						285,986.74	0.00	0.00	41.34		0.00	USD	1.0000000	285,986.74	10/9/2019	
2nyscm10	Buy	CRUS		1707	63.812	108,943.64	0.00	RAJA	0.010000	17.07	0.00	USD	1.0000000	000009	10/31/2019	205584
1129						108,943.64	0.00	0.00	17.07		0.00	USD	1.0000000	108,943.64	11/4/2019	
2nyscm10	Buy	EFSC		1829	44.091	80,660.00	0.00	SANDLER	0.010000	18.29	0.00	USD	1.0000000	000009	10/24/2019	204506
1129						80,660.00	0.00	0.00	18.29		0.00	USD	1.0000000	80,660.00	10/28/2019	
2nyscm10	Buy	EFSC		1328	44.145	58,638.24	0.00	SANDLER	0.010000	13.28	0.00	USD	1.0000000	000009	10/25/2019	204708
1129						58,638.24	0.00	0.00	13.28		0.00	USD	1.0000000	58,638.24	10/29/2019	
2nyscm10	Buy	EFSC		555	44.514	24,710.82	0.00	SANDLER	0.010000	5.55	0.00	USD	1.0000000	000009	10/29/2019	205129
1129						24,710.82	0.00	0.00	5.55		0.00	USD	1.0000000	24,710.82	10/31/2019	
2nyscm10	Buy	EFSC		877	44.377	38,927.40	0.00	SANDLER	0.010000	8.77	0.00	USD	1.0000000	000009	10/30/2019	205270
1129						38,927.40	0.00	0.00	8.77		0.00	USD	1.0000000	38,927.40	11/1/2019	
2nyscm10	Buy	FBP		10162	10.443	106,218.31	0.00	RAJA	0.010000	101.62	0.00	USD	1.0000000	000009	10/23/2019	204441
1129						106,218.31	0.00	0.00	101.62		0.00	USD	1.0000000	106,218.31	10/25/2019	
2nyscm10	Buy	FBP		8285	10.44	86,581.56	0.00	SANDLER	0.010000	82.85	0.00	USD	1.0000000	000009	10/24/2019	204507
1129						86,581.56	0.00	0.00	82.85		0.00	USD	1.0000000	86,581.56	10/28/2019	
2nyscm10	Buy	HUBG		2366	47.548	112,517.97	0.00	PEN	0.008000	18.93	0.00	USD	1.0000000	000009	10/7/2019	201673
1129						112,517.97	0.00	0.00	18.93		0.00	USD	1.0000000	112,517.97	10/9/2019	
2nyscm10	Buy	INSW		3585	23.803	85,362.79	0.00	PEN	0.008000	28.68	0.00	USD	1.0000000	000009	10/7/2019	201675
1129						85,362.79	0.00	0.00	28.68		0.00	USD	1.0000000	85,362.79	10/9/2019	
2nyscm10	Buy	INSW		4921	24.109	118,678.77	0.00	PEN	0.008000	39.37	0.00	USD	1.0000000	000009	10/8/2019	201794
1129						118,678.77	0.00	0.00	39.37		0.00	USD	1.0000000	118,678.77	10/10/2019	
2nyscm10	Buy	INSW		3162	24.092	76,204.84	0.00	PEN	0.008000	25.30	0.00	USD	1.0000000	000009	10/9/2019	201853
1129						76,204.84	0.00	0.00	25.30		0.00	USD	1.0000000	76,204.84	10/11/2019	
2nyscm10	Contribution	000009		2.24	0.00	2.24	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/4/2019	201731
1129				Cash in lieu for fractional shrs of CRNC		2.24	0.00	0.00	0.00		0.00	USD	1.0000000	2.24	10/4/2019	

Transactions Listing

FROM Trade Date 09/30/2019 TO 10/31/2019

						Amount	Cost				Other Charges					
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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyscm10	Contribution	000009		80556.69	0.00	80,556.69	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/30/2019	205308
1129				Q3 2019 Mgmt Fee		80,556.69	0.00	0.00	0.00		0.00	USD	1.0000000	80,556.69	10/30/2019	
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	Distribution	000009		5111.44	1.00	5,111.44	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/1/2019	200959
1129				INTERFUND TRANSFERS DEBIT		5,111.44	0.00	0.00	0.00		0.00	USD	1.0000000	5,111.44	10/1/2019	
2nyscm10	Distribution	000009		8481.32	1.00	8,481.32	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/2/2019	201053
1129				INTERFUND TRANSFERS DEBIT		8,481.32	0.00	0.00	0.00		0.00	USD	1.0000000	8,481.32	10/2/2019	
2nyscm10	Distribution	000009		3239.4	1.00	3,239.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/3/2019	201381
1129				INTERFUND TRANSFERS DEBIT		3,239.40	0.00	0.00	0.00		0.00	USD	1.0000000	3,239.40	10/3/2019	
2nyscm10	Distribution	000009		8884.2	1.00	8,884.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/4/2019	201472
1129				INTERFUND TRANSFERS DEBIT		8,884.20	0.00	0.00	0.00		0.00	USD	1.0000000	8,884.20	10/4/2019	
2nyscm10	Distribution	000009		1.75	1.00	1.75	1.75	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/2/2019	201612
1129				Free Delivery of CRNC		1.75	1.75	0.00	0.00		0.00	USD	1.0000000	1.75	10/2/2019	201611
2nyscm10	Distribution	000009		514.6	1.00	514.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/7/2019	201730
1129				INTERFUND TRANSFERS DEBIT		514.60	0.00	0.00	0.00		0.00	USD	1.0000000	514.60	10/7/2019	
2nyscm10	Distribution	000009		2067.9	1.00	2,067.90	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/10/2019	202212
1129				INTERFUND TRANSFERS DEBIT		2,067.90	0.00	0.00	0.00		0.00	USD	1.0000000	2,067.90	10/10/2019	
2nyscm10	Distribution	000009		746.4	1.00	746.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/11/2019	203214
1129				INTERFUND TRANSFERS DEBIT		746.40	0.00	0.00	0.00		0.00	USD	1.0000000	746.40	10/11/2019	
2nyscm10	Distribution	000009		54660.42	1.00	54,660.42	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/15/2019	203247
1129				INTERFUND TRANSFERS DEBIT		54,660.42	0.00	0.00	0.00		0.00	USD	1.0000000	54,660.42	10/15/2019	
2nyscm10	Distribution	000009		2230.81	1.00	2,230.81	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/18/2019	203867
1129				INTERFUND TRANSFERS DEBIT		2,230.81	0.00	0.00	0.00		0.00	USD	1.0000000	2,230.81	10/18/2019	

Transactions Listing

FROM Trade Date 09/30/2019 TO 10/31/2019

						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	Distribution	000009		3651.9	1.00	3,651.90	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/21/2019	204360
1129				INTERFUND TRANSFERS DEBIT		3,651.90	0.00	0.00	0.00		0.00	USD	1.0000000	3,651.90	10/21/2019	
2nyscm10	Distribution	000009		25271.31	1.00	25,271.31	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/25/2019	204741
1129				INTERFUND TRANSFERS DEBIT		25,271.31	0.00	0.00	0.00		0.00	USD	1.0000000	25,271.31	10/25/2019	
2nyscm10	Distribution	000009		14835.71	1.00	14,835.71	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/30/2019	205544
1129				INTERFUND TRANSFERS DEBIT		14,835.71	0.00	0.00	0.00		0.00	USD	1.0000000	14,835.71	10/30/2019	
2nyscm10	Distribution	000009		502.88	1.00	502.88	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/31/2019	205707
1129				INTERFUND TRANSFERS DEBIT		502.88	0.00	0.00	0.00		0.00	USD	1.0000000	502.88	10/31/2019	
2nyscm10	Free Delivery	CRNC		0.125	14.00	1.75	2.27	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/2/2019	201611
1129				Sell Fractions		1.75	2.27	0.00	0.00		0.00	USD	1.0000000	1.75	10/2/2019	201612
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	
2nyscm10	Income	000009	META FINANCIAL GROUP, INC.	1463.6	0.00	1,463.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/1/2019	200538
1129			CASH	Div Accrued for CASH		1,463.60	0.00	0.00	0.00		0.00	USD	1.0000000	1,463.60	10/1/2019	
2nyscm10	Income	000009	NEW JERSEY RESOURCES CORPORATION	2371.88	0.00	2,371.88	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/1/2019	200563
1129			NJR	Div Accrued for NJR		2,371.88	0.00	0.00	0.00		0.00	USD	1.0000000	2,371.88	10/1/2019	
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	10/1/2019	200589
1129			TGNA	Div Accrued for TGNA		1,275.96	0.00	0.00	0.00		0.00	USD	1.0000000	1,275.96	10/1/2019	
2nyscm10	Income	000009	ADT, Inc.	570.89	0.00	570.89	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/2/2019	200871
1129			ADT	Div Accrued for ADT		570.89	0.00	0.00	0.00		0.00	USD	1.0000000	570.89	10/2/2019	
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	10/2/2019	200901
1129			SJI	Div Accrued for SJI		4,216.19	0.00	0.00	0.00		0.00	USD	1.0000000	4,216.19	10/2/2019	
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	10/2/2019	200922
1129			SR	Div Accrued for SR		3,694.24	0.00	0.00	0.00		0.00	USD	1.0000000	3,694.24	10/2/2019	

Transactions Listing

FROM Trade Date 09/30/2019 TO 10/31/2019

						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		2369.73	1.00	2,369.73	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/1/2019	200960
1129				CASH CREDIT FOR INTEREST		2,369.73	0.00	0.00	0.00		0.00	USD	1.0000000	2,369.73	10/1/2019	
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	10/3/2019	201031
1129			HRTG	Div Accrued for HRTG		3,239.40	0.00	0.00	0.00		0.00	USD	1.0000000	3,239.40	10/3/2019	
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	10/4/2019	201352
1129			QTS	Div Accrued for QTS		7,058.04	0.00	0.00	0.00		0.00	USD	1.0000000	7,058.04	10/4/2019	
2nyscm10	Income	000009	SKYWEST INC	1826.16	0.00	1,826.16	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/4/2019	201363
1129			SKYW	Div Accrued for SKYW		1,826.16	0.00	0.00	0.00		0.00	USD	1.0000000	1,826.16	10/4/2019	
2nyscm10	Income	000009	BELDEN, INC.	514.6	0.00	514.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/7/2019	201439
1129			BDC	Div Accrued for BDC		514.60	0.00	0.00	0.00		0.00	USD	1.0000000	514.60	10/7/2019	
2nyscm10	Income	000009	AMERIS BANCORP	2067.9	0.00	2,067.90	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/10/2019	201877
1129			ABCB	Div Accrued for ABCB		2,067.90	0.00	0.00	0.00		0.00	USD	1.0000000	2,067.90	10/10/2019	
2nyscm10	Income	000009	WORLD FUEL SERVICES CORPORATION	746.4	0.00	746.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/11/2019	202172
1129			INT	Div Accrued for INT		746.40	0.00	0.00	0.00		0.00	USD	1.0000000	746.40	10/11/2019	
2nyscm10	Income	000009	ACADIA REALTY TRUST	7966.56	0.00	7,966.56	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/15/2019	202510
1129			AKR	Div Accrued for AKR		7,966.56	0.00	0.00	0.00		0.00	USD	1.0000000	7,966.56	10/15/2019	
2nyscm10	Income	000009	ESSENTIAL PROPERTIES REALTY TRUST, INC.	5954.3	0.00	5,954.30	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/15/2019	202728
1129			EPRT	Div Accrued for EPRT		5,954.30	0.00	0.00	0.00		0.00	USD	1.0000000	5,954.30	10/15/2019	
2nyscm10	Income	000009	JERNIGAN CAPITAL, INC.	14749	0.00	14,749.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/15/2019	202807
1129			JCAP	Div Accrued for JCAP		14,749.00	0.00	0.00	0.00		0.00	USD	1.0000000	14,749.00	10/15/2019	
2nyscm10	Income	000009	LEGGETT & PLATT, INCORPORATED	3053.2	0.00	3,053.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/15/2019	202878
1129			LEG	Div Accrued for LEG		3,053.20	0.00	0.00	0.00		0.00	USD	1.0000000	3,053.20	10/15/2019	
2nyscm10	Income	000009	PEBBLEBROOK HOTEL	8024.46	0.00	8,024.46	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/15/2019	202925
1129			PEB	Div Accrued for PEB		8,024.46	0.00	0.00	0.00		0.00	USD	1.0000000	8,024.46	10/15/2019	

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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	PORTLAND GENERAL	3266.34	0.00	3,266.34	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/15/2019	202985
1129			POR	Div Accrued for POR		3,266.34	0.00	0.00	0.00		0.00	USD	1.0000000	3,266.34	10/15/2019	
2nyscm10	Income	000009	QUANTA SERVICES INC.	695.52	0.00	695.52	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/15/2019	203008
1129			PWR	Div Accrued for PWR		695.52	0.00	0.00	0.00		0.00	USD	1.0000000	695.52	10/15/2019	
2nyscm10	Income	000009	REXFORD INDUSTRIAL REALTY	4896.95	0.00	4,896.95	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/15/2019	203039
1129			REXR	Div Accrued for REXR		4,896.95	0.00	0.00	0.00		0.00	USD	1.0000000	4,896.95	10/15/2019	
2nyscm10	Income	000009	UMPQUA HOLDINGS CORP	6054.09	0.00	6,054.09	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/15/2019	203163
1129			UMPQ	Div Accrued for UMPQ		6,054.09	0.00	0.00	0.00		0.00	USD	1.0000000	6,054.09	10/15/2019	
2nyscm10	Income	000009	BANNER CORP	2230.81	0.00	2,230.81	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/18/2019	203742
1129			BANR	Div Accrued for BANR		2,230.81	0.00	0.00	0.00		0.00	USD	1.0000000	2,230.81	10/18/2019	
2nyscm10	Income	000009	PREFERRED BANK	3651.9	0.00	3,651.90	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/21/2019	203802
1129			PFBC	Div Accrued for PFBC		3,651.90	0.00	0.00	0.00		0.00	USD	1.0000000	3,651.90	10/21/2019	
2nyscm10	Income	000009	AMERICAN EAGLE OUTFITTERS INC	4485.11	0.00	4,485.11	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/25/2019	204545
1129			AEO	Div Accrued for AEO		4,485.11	0.00	0.00	0.00		0.00	USD	1.0000000	4,485.11	10/25/2019	
2nyscm10	Income	000009	INDEPENDENCE REALTY TRUST, INC.	13710.24	0.00	13,710.24	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/25/2019	204589
1129			IRT	Div Accrued for IRT		13,710.24	0.00	0.00	0.00		0.00	USD	1.0000000	13,710.24	10/25/2019	
2nyscm10	Income	000009	METHODE ELECTRONICS, INC.	892.76	0.00	892.76	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/25/2019	204614
1129			MEI	Div Accrued for MEI		892.76	0.00	0.00	0.00		0.00	USD	1.0000000	892.76	10/25/2019	
2nyscm10	Income	000009	PATTERSON COMPANIES, INC.	3797.82	0.00	3,797.82	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/25/2019	204636
1129			PDCO	Div Accrued for PDCO		3,797.82	0.00	0.00	0.00		0.00	USD	1.0000000	3,797.82	10/25/2019	
2nyscm10	Income	000009	SYNNEX CORP	2385.38	0.00	2,385.38	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/25/2019	204648
1129			SNX	Div Accrued for SNX		2,385.38	0.00	0.00	0.00		0.00	USD	1.0000000	2,385.38	10/25/2019	
2nyscm10	Income	000009	B&G FOODS, INC	13257.25	0.00	13,257.25	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/30/2019	205157
1129			BGS	Div Accrued for BGS		13,257.25	0.00	0.00	0.00		0.00	USD	1.0000000	13,257.25	10/30/2019	
2nyscm10	Income	000009	CABOT MICROELECTRONICS CORPORATION	1042.86	0.00	1,042.86	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/30/2019	205173
1129			CCMP	Div Accrued for CCMP		1,042.86	0.00	0.00	0.00		0.00	USD	1.0000000	1,042.86	10/30/2019	

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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	Income	000009	EMCOR GROUP INC	535.6	0.00	535.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/30/2019	205182
1129			EME	Div Accrued for EME		535.60	0.00	0.00	0.00		0.00	USD	1.0000000	535.60	10/30/2019	
2nyscm10	Income	000009	H.B. FULLER COMPANY	502.88	0.00	502.88	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/31/2019	205452
1129			FUL	Div Accrued for FUL		502.88	0.00	0.00	0.00		0.00	USD	1.0000000	502.88	10/31/2019	
2nyscm10	Management	000009		80556.69	0.00	80,556.69	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/30/2019	205307
1129				Q3 2019 Mgmt Fee		80,556.69	0.00	0.00	0.00		0.00	USD	1.0000000	80,556.69	10/30/2019	
2nyscm10	Sell	CADE		10049	16.333	164,029.44	176,713.48	RAJA	0.010000	100.49	0.00	USD	1.0000000	000009	10/10/2019	202119
1129						164,029.44	176,713.48	3.40	100.49		0.00	USD	1.0000000	164,029.44	10/15/2019	
2nyscm10	Sell	CADE		1752	16.053	28,105.87	29,256.47	RAJA	0.010000	17.52	0.00	USD	1.0000000	000009	10/23/2019	204440
1129						28,105.87	29,256.47	0.59	17.52		0.00	USD	1.0000000	28,105.87	10/25/2019	
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	CBZ		572	27.759	15,873.18	5,149.14	PEN	0.008000	4.58	0.00	USD	1.0000000	000009	10/30/2019	205269
1129						15,873.18	5,149.14	0.33	4.58		0.00	USD	1.0000000	15,873.18	11/1/2019	
2nyscm10	Sell	CRNC		2197	14.088	30,932.90	39,628.93	PEN	0.008000	17.58	0.00	USD	1.0000000	000009	10/8/2019	201793
1129						30,932.90	39,628.93	0.64	17.58		0.00	USD	1.0000000	30,932.90	10/10/2019	
2nyscm10	Sell	IIVI		3345	32.474	108,595.18	123,350.06	PEN	0.008000	26.76	0.00	USD	1.0000000	000009	10/7/2019	201674
1129						108,595.18	123,350.06	2.25	26.76		0.00	USD	1.0000000	108,595.18	10/9/2019	
2nyscm10	Sell	PGNX		7710	5.315	40,914.58	47,830.53	PEN	0.008000	61.68	0.00	USD	1.0000000	000009	10/7/2019	201676
1129						40,914.58	47,830.53	0.85	61.68		0.00	USD	1.0000000	40,914.58	10/9/2019	
2nyscm10	Sell	PGNX		15460	5.031	77,658.61	95,176.79	PEN	0.008000	123.68	0.00	USD	1.0000000	000009	10/8/2019	201795
1129						77,658.61	95,176.79	1.61	123.68		0.00	USD	1.0000000	77,658.61	10/10/2019	
2nyscm10	Sell	PGNX		5715	4.833	27,574.88	35,155.25	PEN	0.008000	45.72	0.00	USD	1.0000000	000009	10/9/2019	201854
1129						27,574.88	35,155.25	0.57	45.72		0.00	USD	1.0000000	27,574.88	10/11/2019	
2nyscm10	Sell	PGNX		18184	5.216	94,696.68	111,857.06	PEN	0.008000	145.47	0.00	USD	1.0000000	000009	10/11/2019	202238
1129						94,696.68	111,857.06	1.96	145.47		0.00	USD	1.0000000	94,696.68	10/16/2019	
2nyscm10	Sell	PGNX		3089	5.25	16,191.89	19,001.67	PEN	0.008000	24.71	0.00	USD	1.0000000	000009	10/14/2019	202479
1129						16,191.89	19,001.67	0.34	24.71		0.00	USD	1.0000000	16,191.89	10/16/2019	
2nyscm10	Sell	PGNX		3780	5.063	19,105.99	21,162.14	PEN	0.008000	30.24	0.00	USD	1.0000000	000009	10/28/2019	204891
1129						19,105.99	21,162.14	0.40	30.24		0.00	USD	1.0000000	19,105.99	10/30/2019	

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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	PGNX		10157	5.215	52,888.43	52,954.80	PEN	0.008000	81.26	0.00	USD	1.00000000	000009	10/29/2019	205130
1129						52,888.43	52,954.80	1.10	81.26		0.00	USD	1.00000000	52,888.43	10/31/2019	
2nyscm10	Sell	PGNX		5453	5.233	28,492.97	26,797.13	PEN	0.008000	43.62	0.00	USD	1.00000000	000009	10/30/2019	205271
1129						28,492.97	26,797.13	0.59	43.62		0.00	USD	1.00000000	28,492.97	11/1/2019	
2nyscm10	Sell	SIX		5089	48.452	246,524.89	276,220.75	PEN	0.008000	40.71	0.00	USD	1.00000000	000009	10/3/2019	201288
1129						246,524.89	276,220.75	5.10	40.71		0.00	USD	1.00000000	246,524.89	10/7/2019	

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Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	59,737,422.30	50,384,859.89	14,482.57
000009	PRINCIPAL CASH	000009	Liquid Assets		1,574,974.85		0.00
ABCB	AMERIS BANCORP	03076K108	Financials	16,633	712,724.05	657,260.67	0.00
ACHC	ACADIA HEALTHCARE COMPANY, INC.	00404A109	Health Care	9,060	271,709.40	296,938.78	0.00
ADT	ADT, INC.	00090Q103	Industrials	49,990	386,922.60	291,823.31	0.00
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	32,619	501,680.22	514,929.85	0.00
AKR	ACADIA REALTY TRUST	004239109	Real Estate	28,452	796,086.96	900,790.06	0.00
ANIP	ANI PHARMACEUTICALS, INC.	00182C103	Health Care	8,641	674,948.51	501,515.95	0.00
ATKR	ATKORE INTERNATIONAL GROUP INC.	047649108	Industrials	24,429	847,686.30	588,794.69	0.00
ATSG	AIR TRANSPORT SERVICES GROUP, INC.	00922R105	Industrials	13,474	281,741.34	294,139.32	0.00
AUB	ATLANTIC UNION BANKSHARES	04911A107	Financials	26,542	978,338.12	911,140.30	0.00
AVX	AVX CORPORATION	002444107	Info. Technology	20,876	319,820.32	353,419.57	0.00
BANR	BANNER CORP	06652V208	Financials	5,441	293,705.18	245,347.32	0.00
BDC	BELDEN, INC.	077454106	Info. Technology	5,758	295,270.24	348,370.52	0.00
BGS	B&G FOODS, INC	05508R106	Consumer Staples	27,910	434,000.50	772,257.04	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	5,742	452,641.86	274,547.38	0.00
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	14,123	1,467,803.39	459,622.08	0.00
CACI	CACI INTERNATIONAL INC CLASS A	127190304	Info. Technology	2,652	593,385.00	326,261.09	0.00
CADE	CADENCE BANCORPORATION CLASS A	12739A100	Financials	32,940	506,617.20	541,127.07	0.00
CAKE	CHEESECAKE FACTORY INCORPORATED	163072101	Cons. Discretionary	5,954	248,817.66	324,770.52	0.00
CASH	META FINANCIAL GROUP, INC.	59100U108	Financials	29,080	920,672.80	827,941.14	0.00
CBZ	CBIZ INC	124805102	Industrials	24,298	665,036.26	218,730.60	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
CCMP	CABOT MICROELECTRONICS CORPORATION	12709P103	Info. Technology	2,483	375,230.96	270,275.84	0.00
CMCO	COLUMBUS MCKINNON CORPORATION	199333105	Industrials	15,148	568,352.96	586,271.30	0.00
CPE	CALLON PETROLEUM CO	13123X102	Energy	94,582	359,411.60	898,391.09	0.00
CRUS	CIRRUS LOGIC, INC.	172755100	Info. Technology	6,874	467,157.04	394,930.38	0.00
CSFL	CENTERSTATE BANKS INC	15201P109	Financials	36,206	918,184.16	510,237.24	0.00
CUB	CUBIC CORPORATION	229669106	Industrials	4,618	340,531.32	287,873.76	0.00
DBI	DESIGNER BRANDS INC	250565108	Cons. Discretionary	17,112	282,348.00	298,233.07	0.00
EBS	EMERGENT BIO SOLUTIONS INC.	29089Q105	Health Care	10,133	579,202.28	508,009.66	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	17,580	770,004.00	770,486.01	0.00
EME	EMCOR GROUP INC	29084Q100	Industrials	6,695	587,218.45	343,952.83	0.00
EPRT	ESSENTIAL PROPERTIES REALTY TRUST, INC.	29670E107	Real Estate	27,065	694,487.90	556,530.30	0.00
FBK	FB FINANCIAL CORPORATION	30257X104	Financials	6,421	241,879.07	229,018.26	513.68
FBP	FIRST BANCORP	318672706	Financials	45,315	476,713.80	488,664.16	0.00
FIBK	FIRST INTERSTATE BANCSYSTEM	32055Y201	Financials	14,805	621,217.80	587,195.89	0.00
FNB	FNB CORP	302520101	Financials	76,169	918,598.14	682,128.27	0.00
FOE	FERRO CORP	315405100	Materials	17,824	198,381.12	229,633.07	0.00
FRME	FIRST MERCHANTS CORPORATION	320817109	Financials	12,758	504,578.90	465,472.21	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	3,143	153,378.40	165,067.94	0.00
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	10,595	266,040.45	212,078.93	0.00
HGV	HILTON GRAND VA	43283X105	Cons. Discretionary	18,301	635,593.73	585,393.29	0.00
HRTG	HERITAGE INSURANCE HOLDINGS, INC	42727J102	Financials	53,615	714,151.80	774,829.20	0.00
HUBG	HUB GROUP, INC. CLASS A	443320106	Industrials	9,070	415,406.00	395,572.85	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	4,220	225,643.40	194,570.30	0.00
IDA	IDACORP INC	451107106	Utilities	6,447	693,826.14	434,544.28	0.00
INSW	INTERNATIONAL SEAWAYS, INC.	Y41053102	Energy	11,668	293,333.52	280,246.40	0.00
INT	WORLD FUEL SERVICES CORPORATION	981475106	Energy	7,464	311,771.28	283,854.21	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	76,168	1,172,987.20	745,222.43	0.00
JAG	JAGGED PEAK ENERGY, INC.	47009K107	Energy	51,759	366,971.31	645,182.24	0.00
JCAP	JERNIGAN CAPITAL, INC.	476405105	Real Estate	42,140	800,238.60	823,923.23	0.00
KAI	KADANT INC	48282T104	Industrials	8,697	789,687.60	443,273.76	2,000.31
KALU	KAISER ALUMINUM CORP	483007704	Materials	4,562	488,498.96	348,979.31	2,737.20
KMPR	KEMPER CORPORATION	488401100	Financials	8,019	576,405.72	565,404.48	0.00
KOP	KOPPERS HOLDINGS INC.	50060P106	Materials	15,166	486,828.60	460,885.37	0.00
LEG	LEGGETT & PLATT, INCORPORATED	524660107	Cons. Discretionary	7,596	389,674.80	293,561.84	0.00
MEI	METHODE ELECTRONICS, INC.	591520200	Info. Technology	8,116	279,190.40	299,733.48	0.00
MKSI	MKS INSTRUMENT INC	55306N104	Info. Technology	5,030	544,346.60	233,899.90	0.00
MMS	MAXIMUS, INC.	577933104	Info. Technology	4,405	338,039.70	293,055.83	0.00
MTRN	MATERION CORP	576690101	Materials	14,366	816,563.44	528,342.21	0.00
MUR	MURPHY OIL CORPORATION	626717102	Energy	20,270	418,170.10	572,296.84	0.00
MYRG	MYR GROUP INC	55405W104	Industrials	13,821	475,580.61	408,768.60	0.00
NJR	NEW JERSEY RESOURCES CORPORATION	646025106	Utilities	7,540	328,744.00	302,611.32	0.00
NSA	NATIONAL STORAGE AFFILIATES TRUST	637870106	Real Estate	22,783	778,495.11	373,112.09	0.00
NUAN	NUANCE COMMUNICATIONS, INC	67020Y100	Info. Technology	17,577	286,856.64	254,198.81	0.00
NUVA	NUVASIVE, INC.	670704105	Health Care	8,616	607,772.64	487,046.13	0.00

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Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
NXST	NEXSTAR BROADCASTING	65336K103	Communication Services	12,447	1,210,968.63	810,911.74	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	34,928	1,397,120.00	1,054,985.52	0.00
PDCE	PDC ENERGY	69327R101	Energy	11,586	231,140.70	450,675.33	0.00
PDCO	PATTERSON COMPANIES, INC.	703395103	Health Care	14,607	250,217.91	344,862.08	0.00
PEB	PEBBLEBROOK HOTEL	70509V100	Real Estate	21,117	542,918.07	782,350.72	0.00
PENN	PENN NATIONAL GAMING, INC.	707569109	Cons. Discretionary	14,893	317,444.30	282,142.42	0.00
PFBC	PREFERRED BANK	740367404	Financials	12,173	648,942.63	636,525.20	0.00
PLAB	PHOTRONICS INC	719405102	Info. Technology	29,470	347,746.00	294,860.77	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	5,102	377,241.88	209,008.37	0.00
PNFP	PINNACLE FINANCIAL PARTNERS, INC.	72346Q104	Financials	10,527	619,198.14	576,095.63	1,684.32
POR	PORTLAND GENERAL	736508847	Utilities	8,484	482,569.92	304,855.57	0.00
PPBI	PACIFIC PREMIER BANCORP	69478X105	Financials	18,683	630,644.67	566,321.49	4,110.26
PRGS	PROGRESS SOFTWARE CORP	743312100	Info. Technology	9,720	387,633.60	259,910.85	0.00
PRI	PRIMERICA	74164M108	Financials	4,943	623,707.74	277,662.64	0.00
PSB	PS BUSINESS PARKS, INC.	69360J107	Real Estate	3,529	637,160.95	547,704.27	0.00
PWR	QUANTA SERVICES INC.	74762E102	Industrials	17,388	731,165.40	586,050.14	0.00
QTS	QTS REALTY TRUST INC	74736A103	Real Estate	15,928	853,581.52	580,658.72	0.00
REXR	REXFORD INDUSTRIAL REALTY	76169C100	Real Estate	26,470	1,272,942.30	459,799.69	0.00
ROCK	GIBRALTAR INDS INC	374689107	Industrials	8,863	471,777.49	184,943.45	0.00
RUTH	RUTH'S HOSPITALITY GROUP, INC.	783332109	Cons. Discretionary	27,270	561,216.60	616,252.93	0.00
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	30,802	757,729.20	628,656.79	0.00
SF	STIFEL FINANCIAL CORP	860630102	Financials	9,407	526,603.86	552,244.48	0.00
SIGI	SELECTIVE INS GROUP	816300107	Financials	7,051	487,365.12	229,289.68	0.00
SIX	SIX FLAGS ENTERTAINMENT CORPORATION	83001A102	Cons. Discretionary	5,864	247,402.16	302,725.08	0.00

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Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	14,563	468,346.08	438,456.90	0.00
SKYW	SKYWEST INC	830879102	Industrials	15,218	906,231.90	236,872.74	0.00
SNX	SYNNEX CORP	87162W100	Info. Technology	6,361	748,944.14	510,063.77	0.00
SR	SPIRE, INC	84857L101	Utilities	6,191	520,415.46	312,173.63	0.00
SYNH	SYNEOS HEALTH, INC. CLASS A	87166B102	Health Care	12,921	647,988.15	518,361.01	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	18,240	591,888.00	545,577.60	0.00
TCF	TCF FINANCIAL CORP NEW NPV	872307103	Financials	10,189	403,382.51	562,176.17	0.00
TECD	TECH DATA CORPORATION	878237106	Info. Technology	3,554	431,811.00	326,595.89	0.00
TERP	TERRAFORM POWER, INC CLASS A	88104R209	Utilities	27,516	467,221.68	315,948.36	0.00
TGNA	TEGNA, INC.	87901J105	Communication Services	18,108	272,163.24	283,753.18	0.00
TKR	TIMKEN CO	887389104	Industrials	6,003	294,147.00	213,368.63	0.00
TVTY	TIVITY HEALTH, INC.	88870R102	Health Care	15,129	245,241.09	272,838.31	0.00
TWNK	HOSTESS BRANDS, INC. CLASS A	44109J106	Consumer Staples	42,257	540,044.46	596,264.02	0.00
UMPQ	UMPQUA HOLDINGS CORP	904214103	Financials	28,829	456,074.78	566,381.20	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	10,491	476,186.49	629,700.90	0.00
WPX	WPX ENERGY INC	98212B103	Energy	50,761	506,594.78	562,895.14	0.00
WSBC	WESBANCO, INC.	950810101	Financials	12,436	467,469.24	471,043.40	0.00
WSM	WILLIAMS SONOMA INC	969904101	Cons. Discretionary	7,160	478,216.40	430,127.52	3,436.80
WTFC	WINTRUST FINL CORP	97650W108	Financials	6,555	418,340.10	315,107.24	0.00