

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 10/31/2019 to 11/29/2019

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 11/29/2019
Total Portfolio	3.26	5.35	22.50	6.34	1.08	4.88	7.10							5.80	3.26
Total Equities	3.33	5.50	23.58	6.71	1.15									3.88	3.33
Total Cash	0.00	0.00	0.71	0.90	1.49									2.25	0.00
Russell 2000 Value	2.34	4.82	18.25	3.96	1.02	4.98	8.52	6.83	6.24	10.24	10.83	9.67	10.99	6.56	2.34

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 10/31/2019 to 11/29/2019

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 11/29/2019
Total Portfolio	3.26	5.21	21.86	5.78	0.46	4.31	6.56							5.28	3.26
Total Equities	3.33	5.50	23.58	6.71	1.15									3.88	3.33
Total Cash	0.00	0.00	0.71	0.90	1.49									2.25	0.00
Russell 2000 Value	2.34	4.82	18.25	3.96	1.02	4.98	8.52	6.83	6.24	10.24	10.83	9.67	10.99	6.56	2.34

Transactions Listing

FROM Trade Date 10/31/2019 TO 11/29/2019

						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		2904	44.174	128,310.92	0.00	RAJA	0.010000	29.04	0.00	USD	1.0000000	000009	11/4/2019	206110
1129						128,310.92	0.00	0.00	29.04		0.00	USD	1.0000000	128,310.92	11/6/2019	
2nyscm10	Buy	ADT		7290	7.875	57,479.46	0.00	RAJA	0.010000	72.90	0.00	USD	1.0000000	000009	11/13/2019	206991
1129						57,479.46	0.00	0.00	72.90		0.00	USD	1.0000000	57,479.46	11/15/2019	
2nyscm10	Buy	ADT		3825	8.481	32,478.84	0.00	RAJA	0.010000	38.25	0.00	USD	1.0000000	000009	11/19/2019	208138
1129						32,478.84	0.00	0.00	38.25		0.00	USD	1.0000000	32,478.84	11/21/2019	
2nyscm10	Buy	AEIS		4623	65.759	304,039.45	0.00	PEN	0.008000	36.98	0.00	USD	1.0000000	000009	11/18/2019	207811
1129						304,039.45	0.00	0.00	36.98		0.00	USD	1.0000000	304,039.45	11/20/2019	
2nyscm10	Buy	CHRS		9645	19.24	185,642.14	0.00	PEN	0.008000	77.16	0.00	USD	1.0000000	000009	11/25/2019	208768
1129						185,642.14	0.00	0.00	77.16		0.00	USD	1.0000000	185,642.14	11/27/2019	
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	DBI		15562	18.493	287,943.69	0.00	SANDLER	0.010000	155.62	0.00	USD	1.0000000	000009	11/6/2019	206451
1129						287,943.69	0.00	0.00	155.62		0.00	USD	1.0000000	287,943.69	11/8/2019	
2nyscm10	Buy	EPRT		7855	25.71	202,028.24	0.00	WSA	0.010000	78.55	0.00	USD	1.0000000	000009	11/1/2019	205921
1129						202,028.24	0.00	0.00	78.55		0.00	USD	1.0000000	202,028.24	11/5/2019	
2nyscm10	Buy	FBK		920	38.605	35,525.52	0.00	RAJA	0.010000	9.20	0.00	USD	1.0000000	000009	11/4/2019	206111
1129						35,525.52	0.00	0.00	9.20		0.00	USD	1.0000000	35,525.52	11/6/2019	
2nyscm10	Buy	FBK		2154	38.92	83,855.00	0.00	RAJA	0.010000	21.54	0.00	USD	1.0000000	000009	11/5/2019	206263
1129						83,855.00	0.00	0.00	21.54		0.00	USD	1.0000000	83,855.00	11/7/2019	
2nyscm10	Buy	FRME		1701	40.886	69,564.10	0.00	RAJA	0.010000	17.01	0.00	USD	1.0000000	000009	11/4/2019	206112
1129						69,564.10	0.00	0.00	17.01		0.00	USD	1.0000000	69,564.10	11/6/2019	
2nyscm10	Buy	FRME		3051	41.481	126,589.35	0.00	RAJA	0.010000	30.51	0.00	USD	1.0000000	000009	11/5/2019	206264
1129						126,589.35	0.00	0.00	30.51		0.00	USD	1.0000000	126,589.35	11/7/2019	
2nyscm10	Buy	GBT		2723	56.234	153,153.50	0.00	WSA	0.010000	27.23	0.00	USD	1.0000000	000009	11/21/2019	208396
1129						153,153.50	0.00	0.00	27.23		0.00	USD	1.0000000	153,153.50	11/25/2019	
2nyscm10	Buy	GBT		417	58.407	24,358.89	0.00	PEN	0.008000	3.34	0.00	USD	1.0000000	000009	11/25/2019	208769
1129						24,358.89	0.00	0.00	3.34		0.00	USD	1.0000000	24,358.89	11/27/2019	

Transactions Listing

FROM Trade Date 10/31/2019 TO 11/29/2019

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyscm10	Buy	HRTG		5009	15.35	76,936.24	0.00	RAJA	0.010000	50.09	0.00	USD	1.0000000	000009	11/1/2019	205922
1129						76,936.24	0.00	0.00	50.09		0.00	USD	1.0000000	76,936.24	11/5/2019	
2nyscm10	Buy	IBTX		4886	56.766	277,409.00	0.00	SANDLER	0.010000	48.86	0.00	USD	1.0000000	000009	11/20/2019	208271
1129						277,409.00	0.00	0.00	48.86		0.00	USD	1.0000000	277,409.00	11/22/2019	
2nyscm10	Buy	IBTX		476	56.85	27,065.55	0.00	SANDLER	0.010000	4.76	0.00	USD	1.0000000	000009	11/21/2019	208397
1129						27,065.55	0.00	0.00	4.76		0.00	USD	1.0000000	27,065.55	11/25/2019	
2nyscm10	Buy	ICPT		1607	96.175	154,569.13	0.00	RAJA	0.010000	16.07	0.00	USD	1.0000000	000009	11/25/2019	208770
1129						154,569.13	0.00	0.00	16.07		0.00	USD	1.0000000	154,569.13	11/27/2019	
2nyscm10	Buy	MGLN		2359	77.351	182,494.36	0.00	WSA	0.010000	23.59	0.00	USD	1.0000000	000009	11/22/2019	208698
1129						182,494.36	0.00	0.00	23.59		0.00	USD	1.0000000	182,494.36	11/26/2019	
2nyscm10	Buy	NUAN		7821	17.714	138,617.06	0.00	WSA	0.010000	78.21	0.00	USD	1.0000000	000009	11/21/2019	208398
1129						138,617.06	0.00	0.00	78.21		0.00	USD	1.0000000	138,617.06	11/25/2019	
2nyscm10	Buy	PENN		12979	21.925	284,693.07	0.00	SANDLER	0.010000	129.79	0.00	USD	1.0000000	000009	11/6/2019	206455
1129						284,693.07	0.00	0.00	129.79		0.00	USD	1.0000000	284,693.07	11/8/2019	
2nyscm10	Buy	PNFP		2611	60.649	158,380.13	0.00	RAJA	0.010000	26.11	0.00	USD	1.0000000	000009	11/4/2019	206113
1129						158,380.13	0.00	0.00	26.11		0.00	USD	1.0000000	158,380.13	11/6/2019	
2nyscm10	Buy	TRNO		5295	56.41	298,746.02	0.00	WSA	0.010000	52.95	0.00	USD	1.0000000	000009	11/1/2019	205924
1129						298,746.02	0.00	0.00	52.95		0.00	USD	1.0000000	298,746.02	11/5/2019	
2nyscm10	Buy	WTFC		2661	66.557	177,135.59	0.00	RAJA	0.010000	26.61	0.00	USD	1.0000000	000009	11/4/2019	206116
1129						177,135.59	0.00	0.00	26.61		0.00	USD	1.0000000	177,135.59	11/6/2019	
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	Distribution	000009		2000.31	1.00	2,000.31	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/7/2019	206800
1129				INTERFUND TRANSFERS DEBIT		2,000.31	0.00	0.00	0.00		0.00	USD	1.0000000	2,000.31	11/7/2019	
2nyscm10	Distribution	000009		1055	1.00	1,055.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/14/2019	207424
1129				INTERFUND TRANSFERS DEBIT		1,055.00	0.00	0.00	0.00		0.00	USD	1.0000000	1,055.00	11/14/2019	

Transactions Listing

FROM Trade Date 10/31/2019 TO 11/29/2019

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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		7361.14	1.00	7,361.14	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/15/2019	207467
1129				INTERFUND TRANSFERS DEBIT		7,361.14	0.00	0.00	0.00		0.00	USD	1.0000000	7,361.14	11/15/2019	
2nyscm10	Distribution	000009		908.88	1.00	908.88	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/18/2019	207856
1129				INTERFUND TRANSFERS DEBIT		908.88	0.00	0.00	0.00		0.00	USD	1.0000000	908.88	11/18/2019	
2nyscm10	Distribution	000009		4589.55	1.00	4,589.55	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/19/2019	208188
1129				INTERFUND TRANSFERS DEBIT		4,589.55	0.00	0.00	0.00		0.00	USD	1.0000000	4,589.55	11/19/2019	
2nyscm10	Distribution	000009		2304	1.00	2,304.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/21/2019	208548
1129				INTERFUND TRANSFERS DEBIT		2,304.00	0.00	0.00	0.00		0.00	USD	1.0000000	2,304.00	11/21/2019	
2nyscm10	Distribution	000009		14637.39	1.00	14,637.39	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/22/2019	208737
1129				INTERFUND TRANSFERS DEBIT		14,637.39	0.00	0.00	0.00		0.00	USD	1.0000000	14,637.39	11/22/2019	
2nyscm10	Distribution	000009		2143.44	1.00	2,143.44	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/26/2019	208928
1129				INTERFUND TRANSFERS DEBIT		2,143.44	0.00	0.00	0.00		0.00	USD	1.0000000	2,143.44	11/26/2019	
2nyscm10	Distribution	000009		18070.27	1.00	18,070.27	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/29/2019	209777
1129				INTERFUND TRANSFERS DEBIT		18,070.27	0.00	0.00	0.00		0.00	USD	1.0000000	18,070.27	11/29/2019	
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	Income	000009		3762.59	1.00	3,762.59	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/1/2019	206000
1129				CASH CREDIT FOR INTEREST		3,762.59	0.00	0.00	0.00		0.00	USD	1.0000000	3,762.59	11/1/2019	
2nyscm10	Income	000009	KADANT INC	2000.31	0.00	2,000.31	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/7/2019	206633
1129			KAI	Div Accrued for KAI		2,000.31	0.00	0.00	0.00		0.00	USD	1.0000000	2,000.31	11/7/2019	
2nyscm10	Income	000009	INDEPENDENT BANK GROUP, INC.	1055	0.00	1,055.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/14/2019	207068
1129			IBTX	Div Accrued for IBTX		1,055.00	0.00	0.00	0.00		0.00	USD	1.0000000	1,055.00	11/14/2019	
2nyscm10	Income	000009	FB FINANCIAL CORPORATION	513.68	0.00	513.68	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/15/2019	207317
1129			FBK	Div Accrued for FBK		513.68	0.00	0.00	0.00		0.00	USD	1.0000000	513.68	11/15/2019	
2nyscm10	Income	000009	KAISER ALUMINUM CORP	2737.2	0.00	2,737.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/15/2019	207337
1129			KALU	Div Accrued for KALU		2,737.20	0.00	0.00	0.00		0.00	USD	1.0000000	2,737.20	11/15/2019	

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FROM Trade Date 10/31/2019 TO 11/29/2019

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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	PACIFIC PREMIER BANCORP	4110.26	0.00	4,110.26	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/15/2019	207389
1129			PPBI	Div Accrued for PPBI		4,110.26	0.00	0.00	0.00		0.00	USD	1.0000000	4,110.26	11/15/2019	
2nyscm10	Income	000009	COLUMBUS MCKINNON CORPORATION	908.88	0.00	908.88	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/18/2019	207442
1129			CMCO	Div Accrued for CMCO		908.88	0.00	0.00	0.00		0.00	USD	1.0000000	908.88	11/18/2019	
2nyscm10	Income	000009	FIRST INTERSTATE BANCSYSTEM	4589.55	0.00	4,589.55	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/19/2019	207841
1129			FIBK	Div Accrued for FIBK		4,589.55	0.00	0.00	0.00		0.00	USD	1.0000000	4,589.55	11/19/2019	
2nyscm10	Income	000009	WINTRUST FINL CORP	2304	0.00	2,304.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/21/2019	208327
1129			WTFC	Div Accrued for WTFC		2,304.00	0.00	0.00	0.00		0.00	USD	1.0000000	2,304.00	11/21/2019	
2nyscm10	Income	000009	ATLANTIC UNION BANKSHARES	6635.5	0.00	6,635.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/22/2019	208441
1129			AUB	Div Accrued for AUB		6,635.50	0.00	0.00	0.00		0.00	USD	1.0000000	6,635.50	11/22/2019	
2nyscm10	Income	000009	AVX CORPORATION	2400.74	0.00	2,400.74	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/22/2019	208471
1129			AVX	Div Accrued for AVX		2,400.74	0.00	0.00	0.00		0.00	USD	1.0000000	2,400.74	11/22/2019	
2nyscm10	Income	000009	NEXSTAR BROADCASTING	5601.15	0.00	5,601.15	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/22/2019	208497
1129			NXST	Div Accrued for NXST		5,601.15	0.00	0.00	0.00		0.00	USD	1.0000000	5,601.15	11/22/2019	
2nyscm10	Income	000009	CHEESECAKE FACTORY INCORPORATED	2143.44	0.00	2,143.44	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/26/2019	208806
1129			CAKE	Div Accrued for CAKE		2,143.44	0.00	0.00	0.00		0.00	USD	1.0000000	2,143.44	11/26/2019	
2nyscm10	Income	000009	MAXIMUS, INC.	1233.4	0.00	1,233.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/29/2019	209198
1129			MMS	Div Accrued for MMS		1,233.40	0.00	0.00	0.00		0.00	USD	1.0000000	1,233.40	11/29/2019	
2nyscm10	Income	000009	PINNACLE FINANCIAL PARTNERS, INC.	1684.32	0.00	1,684.32	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/29/2019	209221
1129			PNFP	Div Accrued for PNFP		1,684.32	0.00	0.00	0.00		0.00	USD	1.0000000	1,684.32	11/29/2019	
2nyscm10	Income	000009	SABRA HEALTH CARE REIT	11715.75	0.00	11,715.75	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/29/2019	209266
1129			SBRA	Div Accrued for SBRA		11,715.75	0.00	0.00	0.00		0.00	USD	1.0000000	11,715.75	11/29/2019	
2nyscm10	Income	000009	WILLIAMS SONOMA INC	3436.8	0.00	3,436.80	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/29/2019	209335
1129			WSM	Div Accrued for WSM		3,436.80	0.00	0.00	0.00		0.00	USD	1.0000000	3,436.80	11/29/2019	

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyscm10	Sell	AKR		6584	27.86	183,376.40	227,824.84	PEN	0.008000	52.67	0.00	USD	1.0000000	000009	11/5/2019	206262
1129						183,376.40	227,824.84	3.80	52.67		0.00	USD	1.0000000	183,376.40	11/7/2019	
2nyscm10	Sell	AVX		20876	20.254	422,609.16	353,419.57	WSA	0.010000	208.76	0.00	USD	1.0000000	000009	11/27/2019	209487
1129				Correction from DTC Station		422,609.16	353,419.57	8.76	208.76		0.00	USD	1.0000000	422,609.16	12/2/2019	
2nyscm10	Sell	BLD		2910	108.177	314,759.16	100,436.32	SANDLER	0.010000	29.10	0.00	USD	1.0000000	000009	11/6/2019	206450
1129						314,759.16	100,436.32	6.52	29.10		0.00	USD	1.0000000	314,759.16	11/8/2019	
2nyscm10	Sell	CADE		17782	16.086	285,852.17	292,267.54	SANDLER	0.010000	177.82	0.00	USD	1.0000000	000009	11/20/2019	208270
1129						285,852.17	292,267.54	5.93	177.82		0.00	USD	1.0000000	285,852.17	11/22/2019	
2nyscm10	Sell	CCMP		2483	134.939	335,026.24	270,275.84	PEN	0.008000	19.86	0.00	USD	1.0000000	000009	11/18/2019	207812
1129						335,026.24	270,275.84	6.94	19.86		0.00	USD	1.0000000	335,026.24	11/20/2019	
2nyscm10	Sell	IRT		5996	14.374	86,134.96	61,894.80	PEN	0.008000	47.97	0.00	USD	1.0000000	000009	11/5/2019	206265
1129						86,134.96	61,894.80	1.78	47.97		0.00	USD	1.0000000	86,134.96	11/7/2019	
2nyscm10	Sell	IRT		2884	14.514	41,829.82	29,574.75	SANDLER	0.010000	28.84	0.00	USD	1.0000000	000009	11/6/2019	206452
1129						41,829.82	29,574.75	0.87	28.84		0.00	USD	1.0000000	41,829.82	11/8/2019	
2nyscm10	Sell	JCAP		3691	17.981	66,336.60	79,251.64	PEN	0.008000	29.53	0.00	USD	1.0000000	000009	11/5/2019	206266
1129						66,336.60	79,251.64	1.37	29.53		0.00	USD	1.0000000	66,336.60	11/7/2019	
2nyscm10	Sell	JCAP		4631	17.579	81,360.81	95,682.74	RAJA	0.010000	46.31	0.00	USD	1.0000000	000009	11/6/2019	206453
1129						81,360.81	95,682.74	1.69	46.31		0.00	USD	1.0000000	81,360.81	11/8/2019	
2nyscm10	Sell	JCAP		4353	17.448	75,914.75	89,624.35	PEN	0.008000	34.82	0.00	USD	1.0000000	000009	11/7/2019	206775
1129						75,914.75	89,624.35	1.57	34.82		0.00	USD	1.0000000	75,914.75	11/12/2019	
2nyscm10	Sell	JCAP		1750	17.32	30,291.17	34,165.40	WSA	0.010000	17.50	0.00	USD	1.0000000	000009	11/26/2019	208859
1129						30,291.17	34,165.40	0.63	17.50		0.00	USD	1.0000000	30,291.17	11/29/2019	
2nyscm10	Sell	JCAP		1153	17.348	19,990.06	22,424.46	WSA	0.010000	11.53	0.00	USD	1.0000000	000009	11/27/2019	209488
1129				Correction from DTC Station		19,990.06	22,424.46	0.42	11.53		0.00	USD	1.0000000	19,990.06	12/2/2019	
2nyscm10	Sell	LEG		7596	54.306	412,421.60	293,561.84	SANDLER	0.010000	75.96	0.00	USD	1.0000000	000009	11/6/2019	206454
1129						412,421.60	293,561.84	8.54	75.96		0.00	USD	1.0000000	412,421.60	11/8/2019	
2nyscm10	Sell	PEB		21117	26.228	553,640.37	782,350.72	WSA	0.010000	211.17	0.00	USD	1.0000000	000009	11/1/2019	206267
1129				Correction from DTC Station		553,640.37	782,350.72	11.47	211.17		0.00	USD	1.0000000	553,640.37	11/5/2019	

Transactions Listing

FROM Trade Date 10/31/2019 TO 11/29/2019

						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	REXR		4122	47.29	194,893.60	89,938.29	PEN	0.008000	32.98	0.00	USD	1.0000000	000009	11/4/2019	206114
1129						194,893.60	89,938.29	4.04	32.98		0.00	USD	1.0000000	194,893.60	11/6/2019	
2nyscm10	Sell	REXR		1282	46.584	59,708.68	21,658.23	PEN	0.008000	10.26	0.00	USD	1.0000000	000009	11/5/2019	206268
1129						59,708.68	21,658.23	1.24	10.26		0.00	USD	1.0000000	59,708.68	11/7/2019	
2nyscm10	Sell	SBRA		2840	23.975	68,066.01	60,845.30	PEN	0.008000	22.72	0.00	USD	1.0000000	000009	11/4/2019	206115
1129						68,066.01	60,845.30	1.41	22.72		0.00	USD	1.0000000	68,066.01	11/6/2019	
2nyscm10	Sell	SBRA		1927	23.428	45,130.18	41,284.82	PEN	0.008000	15.42	0.00	USD	1.0000000	000009	11/5/2019	206269
1129						45,130.18	41,284.82	0.93	15.42		0.00	USD	1.0000000	45,130.18	11/7/2019	
2nyscm10	Sell	TECD		1170	129.178	151,123.31	107,517.50	WSA	0.010000	11.70	0.00	USD	1.0000000	000009	11/21/2019	208399
1129						151,123.31	107,517.50	3.13	11.70		0.00	USD	1.0000000	151,123.31	11/25/2019	
2nyscm10	Sell	TECD		2384	144.415	344,253.91	219,078.39	WSA	0.010000	23.84	0.00	USD	1.0000000	000009	11/29/2019	209489
1129						344,253.91	219,078.39	7.13	23.84		0.00	USD	1.0000000	344,253.91	12/3/2019	

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Manager - ALL, As of: 11/29/2019

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	61,591,283.64	50,888,264.10	56,459.08
000009	PRINCIPAL CASH	000009	Liquid Assets		1,884,441.15		0.00
ABCB	AMERIS BANCORP	03076K108	Financials	19,537	852,790.05	785,571.59	0.00
ACHC	ACADIA HEALTHCARE COMPANY, INC.	00404A109	Health Care	9,060	291,369.60	296,938.78	0.00
ADT	ADT, INC.	00090Q103	Industrials	61,105	564,610.20	381,781.61	0.00
AEIS	ADVANCED ENERGY INDUSTRIES, INC.	007973100	Info. Technology	4,623	296,842.83	304,039.45	0.00
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	32,619	488,306.43	514,929.85	0.00
AKR	ACADIA REALTY TRUST	004239109	Real Estate	21,868	587,811.84	672,965.22	0.00
ANIP	ANI PHARMACEUTICALS, INC.	00182C103	Health Care	8,641	532,458.42	501,515.95	0.00
ATKR	ATKORE INTERNATIONAL GROUP INC.	047649108	Industrials	24,429	1,019,177.88	588,794.69	0.00
ATSG	AIR TRANSPORT SERVICES GROUP, INC.	00922R105	Industrials	13,474	331,595.14	294,139.32	0.00
AUB	ATLANTIC UNION BANKSHARES	04911A107	Financials	26,542	1,003,287.60	911,140.30	0.00
BANR	BANNER CORP	06652V208	Financials	5,441	297,241.83	245,347.32	0.00
BDC	BELDEN, INC.	077454106	Info. Technology	5,758	309,434.92	348,370.52	0.00
BGS	B&G FOODS, INC	05508R106	Consumer Staples	27,910	462,189.60	772,257.04	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	5,742	439,664.94	274,547.38	3,071.98
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	11,213	1,236,569.64	359,185.76	0.00
CACI	CACI INTERNATIONAL INC CLASS A	127190304	Info. Technology	2,652	634,676.64	326,261.09	0.00
CADE	CADENCE BANCORPORATION CLASS A	12739A100	Financials	15,158	250,258.58	248,859.53	2,652.65
CAKE	CHEESECAKE FACTORY INCORPORATED	163072101	Cons. Discretionary	5,954	259,653.94	324,770.52	0.00
CASH	META FINANCIAL GROUP, INC.	59100U108	Financials	29,080	1,034,375.60	827,941.14	0.00
CBZ	CBIZ INC	124805102	Industrials	24,298	652,644.28	218,730.60	0.00

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Manager - ALL, As of: 11/29/2019

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
CHRS	COHERUS BIOSCIENCES, INC.	19249H103	Health Care	9,645	173,513.55	185,642.14	0.00
CMCO	COLUMBUS MCKINNON CORPORATION	199333105	Industrials	15,148	622,279.84	586,271.30	0.00
CPE	CALLON PETROLEUM CO	13123X102	Energy	94,582	345,224.30	898,391.09	0.00
CRUS	CIRRUS LOGIC, INC.	172755100	Info. Technology	6,874	492,865.80	394,930.38	0.00
CSFL	CENTERSTATE BANKS INC	15201P109	Financials	36,206	920,718.58	510,237.24	0.00
CUB	CUBIC CORPORATION	229669106	Industrials	4,618	275,001.90	287,873.76	0.00
DBI	DESIGNER BRANDS INC	250565108	Cons. Discretionary	32,674	539,121.00	586,176.76	0.00
EBS	EMERGENT BIO SOLUTIONS INC.	29089Q105	Health Care	10,133	555,896.38	508,009.66	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	17,580	794,616.00	770,486.01	0.00
EME	EMCOR GROUP INC	29084Q100	Industrials	6,695	595,386.35	343,952.83	0.00
EPRT	ESSENTIAL PROPERTIES REALTY TRUST, INC.	29670E107	Real Estate	34,920	911,062.80	758,558.54	0.00
FBK	FB FINANCIAL CORPORATION	30257X104	Financials	9,495	365,557.50	348,398.78	0.00
FBP	FIRST BANCORP	318672706	Financials	45,315	475,807.50	488,664.16	2,265.75
FIBK	FIRST INTERSTATE BANCSYSTEM	32055Y201	Financials	14,805	623,290.50	587,195.89	0.00
FNB	FNB CORP	302520101	Financials	76,169	946,018.98	682,128.27	0.00
FOE	FERRO CORP	315405100	Materials	17,824	257,022.08	229,633.07	0.00
FRME	FIRST MERCHANTS CORPORATION	320817109	Financials	17,510	708,979.90	661,625.66	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	3,143	156,772.84	165,067.94	0.00
GBT	GLOBAL BLOOD THERAPEUTICS INC.	37890U108	Health Care	3,140	208,810.00	177,512.39	0.00
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	10,595	313,612.00	212,078.93	0.00
HGV	HILTON GRAND VA	43283X105	Cons. Discretionary	18,301	633,763.63	585,393.29	0.00
HRTG	HERITAGE INSURANCE HOLDINGS, INC	42727J102	Financials	58,624	802,562.56	851,765.44	0.00

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Manager - ALL, As of: 11/29/2019

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
HUBG	HUB GROUP, INC. CLASS A	443320106	Industrials	9,070	463,204.90	395,572.85	0.00
IBTX	INDEPENDENT BANK GROUP, INC.	45384B106	Financials	9,582	552,210.66	499,044.85	0.00
ICPT	INTERCEPT PHARMACEUTICALS, INC.	45845P108	Health Care	1,607	174,150.59	154,569.13	0.00
IDA	IDACORP INC	451107106	Utilities	6,447	677,257.35	434,544.28	4,319.49
INSW	INTERNATIONAL SEAWAYS, INC.	Y41053102	Energy	11,668	308,968.64	280,246.40	0.00
INT	WORLD FUEL SERVICES CORPORATION	981475106	Energy	7,464	316,473.60	283,854.21	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	67,288	1,005,282.72	653,752.88	0.00
JAG	JAGGED PEAK ENERGY, INC.	47009K107	Energy	51,759	345,232.53	645,182.24	0.00
JCAP	JERNIGAN CAPITAL, INC.	476405105	Real Estate	26,562	464,303.76	502,774.64	0.00
KAI	KADANT INC	48282T104	Industrials	8,697	847,087.80	443,273.76	0.00
KALU	KAISER ALUMINUM CORP	483007704	Materials	4,562	499,903.96	348,979.31	0.00
KMPR	KEMPER CORPORATION	488401100	Financials	8,019	592,764.48	565,404.48	2,245.32
KOP	KOPPERS HOLDINGS INC.	50060P106	Materials	15,166	561,900.30	460,885.37	0.00
MEI	METHODE ELECTRONICS, INC.	591520200	Info. Technology	8,116	301,996.36	299,733.48	0.00
MGLN	MAGELLAN HEALTH, INC.	559079207	Health Care	2,359	183,365.07	182,494.36	0.00
MKSI	MKS INSTRUMENT INC	55306N104	Info. Technology	5,030	534,588.40	233,899.90	1,006.00
MMS	MAXIMUS, INC.	577933104	Info. Technology	4,405	328,833.25	293,055.83	0.00
MTRN	MATERION CORP	576690101	Materials	14,366	845,582.76	528,342.21	1,580.26
MUR	MURPHY OIL CORPORATION	626717102	Energy	20,270	466,412.70	572,296.84	5,067.50
MYRG	MYR GROUP INC	55405W104	Industrials	13,821	474,889.56	408,768.60	0.00
NJR	NEW JERSEY RESOURCES CORPORATION	646025106	Utilities	7,540	320,751.60	302,611.32	0.00
NSA	NATIONAL STORAGE AFFILIATES TRUST	637870106	Real Estate	22,783	763,230.50	373,112.09	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
NUAN	NUANCE COMMUNICATIONS, INC	67020Y100	Info. Technology	25,398	455,386.14	392,815.87	0.00
NUVA	NUVASIVE, INC.	670704105	Health Care	8,616	622,419.84	487,046.13	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Communication Services	12,447	1,340,666.37	810,911.74	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	34,928	1,505,047.52	1,054,985.52	8,732.00
PDCE	PDC ENERGY	69327R101	Energy	11,586	263,349.78	450,675.33	0.00
PDCO	PATTERSON COMPANIES, INC.	703395103	Health Care	14,607	284,252.22	344,862.08	0.00
PENN	PENN NATIONAL GAMING, INC.	707569109	Cons. Discretionary	27,872	641,892.16	566,835.49	0.00
PFBC	PREFERRED BANK	740367404	Financials	12,173	671,340.95	636,525.20	0.00
PLAB	PHOTRONICS INC	719405102	Info. Technology	29,470	346,567.20	294,860.77	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	5,102	387,241.80	209,008.37	0.00
PNFP	PINNACLE FINANCIAL PARTNERS, INC.	72346Q104	Financials	13,138	806,935.96	734,475.76	0.00
POR	PORTLAND GENERAL	736508847	Utilities	8,484	470,946.84	304,855.57	0.00
PPBI	PACIFIC PREMIER BANCORP	69478X105	Financials	18,683	598,603.32	566,321.49	0.00
PRGS	PROGRESS SOFTWARE CORP	743312100	Info. Technology	9,720	408,337.20	259,910.85	1,603.80
PRI	PRIMERICA	74164M108	Financials	4,943	661,571.12	277,662.64	1,680.62
PSB	PS BUSINESS PARKS, INC.	69360J107	Real Estate	3,529	623,186.11	547,704.27	0.00
PWR	QUANTA SERVICES INC.	74762E102	Industrials	17,388	724,036.32	586,050.14	0.00
QTS	QTS REALTY TRUST INC	74736A103	Real Estate	15,928	845,298.96	580,658.72	0.00
REXR	REXFORD INDUSTRIAL REALTY	76169C100	Real Estate	21,066	1,008,218.76	348,203.17	0.00
ROCK	GIBRALTAR INDS INC	374689107	Industrials	8,863	462,825.86	184,943.45	0.00
RUTH	RUTH'S HOSPITALITY GROUP, INC.	783332109	Cons. Discretionary	27,270	637,299.90	616,252.93	3,545.10
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	26,035	580,059.80	526,526.67	0.00
SF	STIFEL FINANCIAL CORP	860630102	Financials	9,407	588,125.64	552,244.48	1,411.05
SIGI	SELECTIVE INS GROUP	816300107	Financials	7,051	466,917.22	229,289.68	1,621.73

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Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
SIX	SIX FLAGS ENTERTAINMENT CORPORATION	83001A102	Cons. Discretionary	5,864	254,966.72	302,725.08	4,867.12
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	14,563	454,948.12	438,456.90	0.00
SKYW	SKYWEST INC	830879102	Industrials	15,218	953,255.52	236,872.74	0.00
SNX	SYNNEX CORP	87162W100	Info. Technology	6,361	781,194.41	510,063.77	0.00
SR	SPIRE, INC	84857L101	Utilities	6,191	479,307.22	312,173.63	0.00
SYNH	SYNEOS HEALTH, INC. CLASS A	87166B102	Health Care	12,921	709,492.11	518,361.01	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	18,240	654,086.40	545,577.60	0.00
TCF	TCF FINANCIAL CORP NEW NPV	872307103	Financials	10,189	432,930.61	562,176.17	3,566.15
TERP	TERRAFORM POWER, INC CLASS A	88104R209	Utilities	27,516	426,773.16	315,948.36	5,541.72
TGNA	TEGNA, INC.	87901J105	Communication Services	18,108	277,957.80	283,753.18	0.00
TKR	TIMKEN CO	887389104	Industrials	6,003	315,697.77	213,368.63	1,680.84
TRNO	TERRENO REALTY CORPORATION	88146M101	Real Estate	5,295	305,627.40	298,746.02	0.00
TVTY	TIVITY HEALTH, INC.	88870R102	Health Care	15,129	342,671.85	272,838.31	0.00
TWNK	HOSTESS BRANDS, INC. CLASS A	44109J106	Consumer Staples	42,257	568,356.65	596,264.02	0.00
UMPQ	UMPQUA HOLDINGS CORP	904214103	Financials	28,829	471,930.73	566,381.20	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	10,491	509,967.51	629,700.90	0.00
WPX	WPX ENERGY INC	98212B103	Energy	50,761	499,488.24	562,895.14	0.00
WSBC	WESBANCO, INC.	950810101	Financials	12,436	453,665.28	471,043.40	0.00
WSM	WILLIAMS SONOMA INC	969904101	Cons. Discretionary	7,160	496,904.00	430,127.52	0.00
WTFC	WINTRUST FINL CORP	97650W108	Financials	9,216	625,858.56	492,242.83	0.00