

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 11/29/2019 to 12/31/2019

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 12/31/2019
Total Portfolio	2.57	8.06	25.66	25.66	2.29	4.56	9.21							6.25	2.57
Total Equities	2.63	8.28	26.84	26.84	2.38	4.67								4.66	2.63
Total Cash	0.00	0.00	0.71	0.71	1.41	2.19								2.18	0.00
Russell 2000 Value	3.50	8.49	22.39	22.39	3.27	4.77	10.95	6.99	6.52	10.13	11.09	9.12	10.56	7.20	3.50

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 11/29/2019 to 12/31/2019

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 12/31/2019
Total Portfolio	2.57	7.92	25.00	25.00	1.66	3.99	8.66							5.74	2.57
Total Equities	2.63	8.28	26.84	26.84	2.38	4.67								4.66	2.63
Total Cash	0.00	0.00	0.71	0.71	1.41	2.19								2.18	0.00
Russell 2000 Value	3.50	8.49	22.39	22.39	3.27	4.77	10.95	6.99	6.52	10.13	11.09	9.12	10.56	7.20	3.50

Transactions Listing

FROM Trade Date 11/29/2019 TO 12/31/2019

						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	CLI		14139	22.654	320,443.47	0.00	WSA	0.010000	141.39	0.00	USD	1.0000000	000009	12/20/2019	214780
1129						320,443.47	0.00	0.00	141.39		0.00	USD	1.0000000	320,443.47	12/24/2019	
2nyscm10	Buy	CPE		13226	4.814	63,796.93	0.00	SEAPORT	0.010000	132.26	0.00	USD	1.0000000	000009	12/23/2019	215187
1129						63,796.93	0.00	0.00	132.26		0.00	USD	1.0000000	63,796.93	12/26/2019	
2nyscm10	Buy	CPE		14182	4.679	66,502.23	0.00	SEAPORT	0.010000	141.82	0.00	USD	1.0000000	000009	12/24/2019	215359
1129						66,502.23	0.00	0.00	141.82		0.00	USD	1.0000000	66,502.23	12/27/2019	
2nyscm10	Buy	CPE		10586	4.729	50,161.76	0.00	SEAPORT	0.010000	105.86	0.00	USD	1.0000000	000009	12/27/2019	215552
1129						50,161.76	0.00	0.00	105.86		0.00	USD	1.0000000	50,161.76	12/31/2019	
2nyscm10	Buy	GT		19327	16.171	312,722.46	0.00	WSA	0.010000	193.27	0.00	USD	1.0000000	000009	12/10/2019	210811
1129						312,722.46	0.00	0.00	193.27		0.00	USD	1.0000000	312,722.46	12/12/2019	
2nyscm10	Buy	IBTX		2403	61.186	147,053.51	0.00	SANDLER	0.010000	24.03	0.00	USD	1.0000000	000009	12/9/2019	210643
1129						147,053.51	0.00	0.00	24.03		0.00	USD	1.0000000	147,053.51	12/11/2019	
2nyscm10	Buy	MGLN		348	77.917	27,118.56	0.00	WSA	0.010000	3.48	0.00	USD	1.0000000	000009	12/11/2019	211016
1129						27,118.56	0.00	0.00	3.48		0.00	USD	1.0000000	27,118.56	12/13/2019	
2nyscm10	Buy	MGLN		1262	77.758	98,143.34	0.00	WSA	0.010000	12.62	0.00	USD	1.0000000	000009	12/12/2019	211237
1129						98,143.34	0.00	0.00	12.62		0.00	USD	1.0000000	98,143.34	12/16/2019	
2nyscm10	Buy	PFBC		955	56.962	54,408.07	0.00	RAJA	0.010000	9.55	0.00	USD	1.0000000	000009	12/13/2019	211718
1129						54,408.07	0.00	0.00	9.55		0.00	USD	1.0000000	54,408.07	12/17/2019	
2nyscm10	Buy	PFBC		742	58.224	43,209.55	0.00	RAJA	0.010000	7.42	0.00	USD	1.0000000	000009	12/16/2019	212593
1129						43,209.55	0.00	0.00	7.42		0.00	USD	1.0000000	43,209.55	12/18/2019	
2nyscm10	Buy	STL		15705	20.401	320,557.90	0.00	SANDLER	0.010000	157.05	0.00	USD	1.0000000	000009	12/4/2019	210234
1129						320,557.90	0.00	0.00	157.05		0.00	USD	1.0000000	320,557.90	12/6/2019	
2nyscm10	Buy	STL		5317	20.446	108,762.43	0.00	SANDLER	0.010000	53.17	0.00	USD	1.0000000	000009	12/5/2019	210343
1129						108,762.43	0.00	0.00	53.17		0.00	USD	1.0000000	108,762.43	12/9/2019	
2nyscm10	Buy	STL		2416	21.124	51,060.71	0.00	RAJA	0.010000	24.16	0.00	USD	1.0000000	000009	12/13/2019	211719
1129						51,060.71	0.00	0.00	24.16		0.00	USD	1.0000000	51,060.71	12/17/2019	
2nyscm10	Buy	STL		2966	21.425	63,574.73	0.00	RAJA	0.010000	29.66	0.00	USD	1.0000000	000009	12/16/2019	212594
1129						63,574.73	0.00	0.00	29.66		0.00	USD	1.0000000	63,574.73	12/18/2019	
2nyscm10	Buy	STRL		6790	14.15	96,147.08	0.00	WSA	0.010000	67.90	0.00	USD	1.0000000	000009	12/6/2019	210517
1129						96,147.08	0.00	0.00	67.90		0.00	USD	1.0000000	96,147.08	12/10/2019	

Transactions Listing

FROM Trade Date 11/29/2019 TO 12/31/2019

						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	STRL		6790	14.32	97,297.31	0.00	WSA	0.010000	67.90	0.00	USD	1.0000000	000009	12/9/2019	210644
1129						97,297.31	0.00	0.00	67.90		0.00	USD	1.0000000	97,297.31	12/11/2019	
2nyscm10	Buy	STRL		5748	14.555	83,719.62	0.00	WSA	0.010000	57.48	0.00	USD	1.0000000	000009	12/10/2019	210812
1129						83,719.62	0.00	0.00	57.48		0.00	USD	1.0000000	83,719.62	12/12/2019	
2nyscm10	Buy	STRL		2087	14.371	30,013.98	0.00	WSA	0.010000	20.87	0.00	USD	1.0000000	000009	12/11/2019	211017
1129						30,013.98	0.00	0.00	20.87		0.00	USD	1.0000000	30,013.98	12/13/2019	
2nyscm10	Buy	WPX		4115	11.46	47,199.05	0.00	SEAPORT	0.010000	41.15	0.00	USD	1.0000000	000009	12/16/2019	212595
1129						47,199.05	0.00	0.00	41.15		0.00	USD	1.0000000	47,199.05	12/18/2019	
2nyscm10	Buy	WPX		3686	13.40	49,427.42	0.00	SEAPORT	0.010000	36.86	0.00	USD	1.0000000	000009	12/23/2019	215188
1129						49,427.42	0.00	0.00	36.86		0.00	USD	1.0000000	49,427.42	12/26/2019	
2nyscm10	Buy	WSBC		1269	36.633	46,499.33	0.00	RAJA	0.010000	12.69	0.00	USD	1.0000000	000009	12/13/2019	211720
1129						46,499.33	0.00	0.00	12.69		0.00	USD	1.0000000	46,499.33	12/17/2019	
2nyscm10	Buy	WSBC		1484	37.357	55,453.07	0.00	RAJA	0.010000	14.84	0.00	USD	1.0000000	000009	12/16/2019	212596
1129						55,453.07	0.00	0.00	14.84		0.00	USD	1.0000000	55,453.07	12/18/2019	
2nyscm10	Buy	WTFC		1164	68.568	79,824.56	0.00	RAJA	0.010000	11.64	0.00	USD	1.0000000	000009	12/13/2019	211721
1129						79,824.56	0.00	0.00	11.64		0.00	USD	1.0000000	79,824.56	12/17/2019	
2nyscm10	Buy	WTFC		1257	69.742	87,678.64	0.00	RAJA	0.010000	12.57	0.00	USD	1.0000000	000009	12/16/2019	212597
1129						87,678.64	0.00	0.00	12.57		0.00	USD	1.0000000	87,678.64	12/18/2019	
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	Distribution	000009		17646.85	1.00	17,646.85	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/2/2019	209890
1129				INTERFUND TRANSFERS DEBIT		17,646.85	0.00	0.00	0.00		0.00	USD	1.0000000	17,646.85	12/2/2019	
2nyscm10	Distribution	000009		5506.42	1.00	5,506.42	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/4/2019	210292
1129				INTERFUND TRANSFERS DEBIT		5,506.42	0.00	0.00	0.00		0.00	USD	1.0000000	5,506.42	12/4/2019	
2nyscm10	Distribution	000009		3545.1	1.00	3,545.10	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/5/2019	210472
1129				INTERFUND TRANSFERS DEBIT		3,545.10	0.00	0.00	0.00		0.00	USD	1.0000000	3,545.10	12/5/2019	
2nyscm10	Distribution	000009		1006	1.00	1,006.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/6/2019	210560
1129				INTERFUND TRANSFERS DEBIT		1,006.00	0.00	0.00	0.00		0.00	USD	1.0000000	1,006.00	12/6/2019	

Transactions Listing

FROM Trade Date 11/29/2019 TO 12/31/2019

						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		4867.12	1.00	4,867.12	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/9/2019	210763
1129				INTERFUND TRANSFERS DEBIT		4,867.12	0.00	0.00	0.00		0.00	USD	1.0000000	4,867.12	12/9/2019	
2nyscm10	Distribution	000009		13065.27	1.00	13,065.27	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/13/2019	211951
1129				INTERFUND TRANSFERS DEBIT		13,065.27	0.00	0.00	0.00		0.00	USD	1.0000000	13,065.27	12/13/2019	
2nyscm10	Distribution	000009		226.58	0.00	226.58	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/13/2019	211977
1129				FBP 10% tax withholding on dividend payment pd 12/13		226.58	0.00	0.00	0.00		0.00	USD	1.0000000	226.58	12/13/2019	
2nyscm10	Distribution	000009		17696.85	1.00	17,696.85	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/16/2019	212952
1129				INTERFUND TRANSFERS DEBIT		17,696.85	0.00	0.00	0.00		0.00	USD	1.0000000	17,696.85	12/16/2019	
2nyscm10	Distribution	000009		2039.17	1.00	2,039.17	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/16/2019	212953
1129				INTERFUND TRANSFERS DEBIT		2,039.17	0.00	0.00	0.00		0.00	USD	1.0000000	2,039.17	12/16/2019	
2nyscm10	Distribution	000009		4552.6	1.00	4,552.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/20/2019	215172
1129				INTERFUND TRANSFERS DEBIT		4,552.60	0.00	0.00	0.00		0.00	USD	1.0000000	4,552.60	12/20/2019	
2nyscm10	Distribution	000009		42773.5	1.00	42,773.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/23/2019	215337
1129				INTERFUND TRANSFERS DEBIT		42,773.50	0.00	0.00	0.00		0.00	USD	1.0000000	42,773.50	12/23/2019	
2nyscm10	Distribution	000009		4296.09	1.00	4,296.09	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/27/2019	215910
1129				INTERFUND TRANSFERS DEBIT		4,296.09	0.00	0.00	0.00		0.00	USD	1.0000000	4,296.09	12/27/2019	
2nyscm10	Distribution	000009		3705.45	1.00	3,705.45	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/30/2019	216318
1129				INTERFUND TRANSFERS DEBIT		3,705.45	0.00	0.00	0.00		0.00	USD	1.0000000	3,705.45	12/30/2019	
2nyscm10	Distribution	000009		14489.65	1.00	14,489.65	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/31/2019	217031
1129				INTERFUND TRANSFERS DEBIT		14,489.65	0.00	0.00	0.00		0.00	USD	1.0000000	14,489.65	12/31/2019	
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	

Transactions Listing

FROM Trade Date 11/29/2019 TO 12/31/2019

						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	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	
2nyscm10	Income	000009	IDACORP INC	4319.49	0.00	4,319.49	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/2/2019	209582
1129			IDA	Div Accrued for IDA		4,319.49	0.00	0.00	0.00		0.00	USD	1.0000000	4,319.49	12/2/2019	
2nyscm10	Income	000009	MURPHY OIL CORPORATION	5067.5	0.00	5,067.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/2/2019	209611
1129			MUR	Div Accrued for MUR		5,067.50	0.00	0.00	0.00		0.00	USD	1.0000000	5,067.50	12/2/2019	
2nyscm10	Income	000009	SELECTIVE INS GROUP	1621.73	0.00	1,621.73	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/2/2019	209651
1129			SIGI	Div Accrued for SIGI		1,621.73	0.00	0.00	0.00		0.00	USD	1.0000000	1,621.73	12/2/2019	
2nyscm10	Income	000009	TCF FINANCIAL CORP NEW NPV	3566.15	0.00	3,566.15	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/2/2019	209665
1129			TCF	Div Accrued for TCF		3,566.15	0.00	0.00	0.00		0.00	USD	1.0000000	3,566.15	12/2/2019	
2nyscm10	Income	000009		2924.76	1.00	2,924.76	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/2/2019	209891
1129				CASH CREDIT FOR INTEREST		2,924.76	0.00	0.00	0.00		0.00	USD	1.0000000	2,924.76	12/2/2019	
2nyscm10	Income	000009	BLACK HILLS CORP	3071.98	0.00	3,071.98	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/1/2019	209942
1129			BKH	Div Accrued for BKH		3,071.98	0.00	0.00	0.00		0.00	USD	1.0000000	3,071.98	12/1/2019	
2nyscm10	Income	000009	KEMPER CORPORATION	2245.32	0.00	2,245.32	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/4/2019	210098
1129			KMPR	Div Accrued for KMPR		2,245.32	0.00	0.00	0.00		0.00	USD	1.0000000	2,245.32	12/4/2019	
2nyscm10	Income	000009	MATERION CORP	1580.26	0.00	1,580.26	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/4/2019	210115
1129			MTRN	Div Accrued for MTRN		1,580.26	0.00	0.00	0.00		0.00	USD	1.0000000	1,580.26	12/4/2019	
2nyscm10	Income	000009	TIMKEN CO	1680.84	0.00	1,680.84	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/4/2019	210131
1129			TKR	Div Accrued for TKR		1,680.84	0.00	0.00	0.00		0.00	USD	1.0000000	1,680.84	12/4/2019	
2nyscm10	Income	000009	RUTH'S HOSPITALITY GROUP, INC.	3545.1	0.00	3,545.10	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/5/2019	210274
1129			RUTH	Div Accrued for RUTH		3,545.10	0.00	0.00	0.00		0.00	USD	1.0000000	3,545.10	12/5/2019	
2nyscm10	Income	000009	MKS INSTRUMENT INC	1006	0.00	1,006.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/6/2019	210415
1129			MKSI	Div Accrued for MKSI		1,006.00	0.00	0.00	0.00		0.00	USD	1.0000000	1,006.00	12/6/2019	

Transactions Listing

FROM Trade Date 11/29/2019 TO 12/31/2019

						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	SIX FLAGS ENTERTAINMENT CORPORATION	4867.12	0.00	4,867.12	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/9/2019	210547
1129			SIX	Div Accrued for SIX		4,867.12	0.00	0.00	0.00		0.00	USD	1.0000000	4,867.12	12/9/2019	
2nyscm10	Income	000009	CADENCE BANCORPORATION CLASS A	2652.65	0.00	2,652.65	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/13/2019	211259
1129			CADE	Div Accrued for CADE		2,652.65	0.00	0.00	0.00		0.00	USD	1.0000000	2,652.65	12/13/2019	
2nyscm10	Income	000009	FIRST BANCORP	2265.75	0.00	2,265.75	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/13/2019	211300
1129			FBP	Div Accrued for FBP		2,265.75	0.00	0.00	0.00		0.00	USD	1.0000000	2,265.75	12/13/2019	
2nyscm10	Income	000009	ONE MAIN HOLDINGS	8732	0.00	8,732.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/13/2019	211331
1129			OMF	Div Accrued for OMF		8,732.00	0.00	0.00	0.00		0.00	USD	1.0000000	8,732.00	12/13/2019	
2nyscm10	Income	000009	PRIMERICA	1680.62	0.00	1,680.62	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/13/2019	211343
1129			PRI	Div Accrued for PRI		1,680.62	0.00	0.00	0.00		0.00	USD	1.0000000	1,680.62	12/13/2019	
2nyscm10	Income	000009	FNB CORP	9140.28	0.00	9,140.28	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/15/2019	211847
1129			FNB	Div Accrued for FNB		9,140.28	0.00	0.00	0.00		0.00	USD	1.0000000	9,140.28	12/15/2019	
2nyscm10	Income	000009	PROGRESS SOFTWARE CORP	1603.8	0.00	1,603.80	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/16/2019	211873
1129			PRGS	Div Accrued for PRGS		1,603.80	0.00	0.00	0.00		0.00	USD	1.0000000	1,603.80	12/16/2019	
2nyscm10	Income	000009	STIFEL FINANCIAL CORP	1411.05	0.00	1,411.05	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/16/2019	211891
1129			SF	Div Accrued for SF		1,411.05	0.00	0.00	0.00		0.00	USD	1.0000000	1,411.05	12/16/2019	
2nyscm10	Income	000009	TERRAFORM POWER, INC CLASS A	5541.72	0.00	5,541.72	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/16/2019	211933
1129			TERP	Div Accrued for TERP		5,541.72	0.00	0.00	0.00		0.00	USD	1.0000000	5,541.72	12/16/2019	
2nyscm10	Income	000009	FIRST MERCHANTS CORPORATION	4552.6	0.00	4,552.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/20/2019	214486
1129			FRME	Div Accrued for FRME		4,552.60	0.00	0.00	0.00		0.00	USD	1.0000000	4,552.60	12/20/2019	
2nyscm10	Income	000009	ADT, INC.	42773.5	0.00	42,773.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/23/2019	214896
1129			ADT	Div Accrued for ADT		42,773.50	0.00	0.00	0.00		0.00	USD	1.0000000	42,773.50	12/23/2019	
2nyscm10	Income	000009	SOUTH JERSEY INDS INC	4296.09	0.00	4,296.09	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/27/2019	215520
1129			SJI	Div Accrued for SJI		4,296.09	0.00	0.00	0.00		0.00	USD	1.0000000	4,296.09	12/27/2019	
2nyscm10	Income	000009	PS BUSINESS PARKS, INC.	3705.45	0.00	3,705.45	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/30/2019	215775
1129			PSB	Div Accrued for PSB		3,705.45	0.00	0.00	0.00		0.00	USD	1.0000000	3,705.45	12/30/2019	

Transactions Listing

FROM Trade Date 11/29/2019 TO 12/31/2019

						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	CENTERSTATE BANKS INC	3982.66	0.00	3,982.66	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/31/2019	215983
1129			CSFL	Div Accrued for CSFL		3,982.66	0.00	0.00	0.00		0.00	USD	1.0000000	3,982.66	12/31/2019	
2nyscm10	Income	000009	ENTERPRISE FINANCIAL SERVICES	2988.6	0.00	2,988.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/31/2019	216001
1129			EFSC	Div Accrued for EFSC		2,988.60	0.00	0.00	0.00		0.00	USD	1.0000000	2,988.60	12/31/2019	
2nyscm10	Income	000009	NATIONAL STORAGE AFFILIATES TRUST	7518.39	0.00	7,518.39	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/31/2019	216191
1129			NSA	Div Accrued for NSA		7,518.39	0.00	0.00	0.00		0.00	USD	1.0000000	7,518.39	12/31/2019	
2nyscm10	Sell	DBI		11239	14.283	160,430.04	207,955.22	PEN	0.008000	89.91	0.00	USD	1.0000000	000009	12/10/2019	210810
1129						160,430.04	207,955.22	3.32	89.91		0.00	USD	1.0000000	160,430.04	12/12/2019	
2nyscm10	Sell	EBS		1565	53.605	83,877.41	82,356.13	PEN	0.008000	12.52	0.00	USD	1.0000000	000009	12/2/2019	209829
1129						83,877.41	82,356.13	1.74	12.52		0.00	USD	1.0000000	83,877.41	12/4/2019	
2nyscm10	Sell	HUBG		2884	51.115	147,384.91	134,562.55	RAJA	0.010000	28.84	0.00	USD	1.0000000	000009	12/19/2019	214205
1129						147,384.91	134,562.55	3.06	28.84		0.00	USD	1.0000000	147,384.91	12/23/2019	
2nyscm10	Sell	JCAP		3965	17.565	69,604.92	77,095.18	RAJA	0.010000	39.65	0.00	USD	1.0000000	000009	12/13/2019	211716
1129						69,604.92	77,095.18	1.45	39.65		0.00	USD	1.0000000	69,604.92	12/17/2019	
2nyscm10	Sell	JCAP		5086	17.595	89,434.94	98,465.17	RAJA	0.010000	50.86	0.00	USD	1.0000000	000009	12/16/2019	212591
1129						89,434.94	98,465.17	1.86	50.86		0.00	USD	1.0000000	89,434.94	12/18/2019	
2nyscm10	Sell	NSA		6075	31.925	193,880.82	111,692.41	RAJA	0.010000	60.75	0.00	USD	1.0000000	000009	12/13/2019	211717
1129						193,880.82	111,692.41	4.02	60.75		0.00	USD	1.0000000	193,880.82	12/17/2019	
2nyscm10	Sell	NSA		7007	32.003	224,171.70	109,770.74	RAJA	0.010000	70.07	0.00	USD	1.0000000	000009	12/16/2019	212592
1129						224,171.70	109,770.74	4.65	70.07		0.00	USD	1.0000000	224,171.70	12/18/2019	
2nyscm10	Sell	TCF		7551	42.431	320,315.84	434,866.09	SANDLER	0.010000	75.51	0.00	USD	1.0000000	000009	12/4/2019	210235
1129						320,315.84	434,866.09	6.64	75.51		0.00	USD	1.0000000	320,315.84	12/6/2019	
2nyscm10	Sell	TCF		2638	42.724	112,677.72	127,310.08	SANDLER	0.010000	26.38	0.00	USD	1.0000000	000009	12/5/2019	210344
1129						112,677.72	127,310.08	2.34	26.38		0.00	USD	1.0000000	112,677.72	12/9/2019	
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	

Portfolio Holdings

Back Office

Manager - ALL, As of: 12/31/2019

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	63,000,046.73	50,908,893.59	97,989.03
000009	PRINCIPAL CASH	000009	Liquid Assets		888,368.50		0.00
ABCB	AMERIS BANCORP	03076K108	Financials	19,537	831,103.98	785,571.59	2,930.55
ACHC	ACADIA HEALTHCARE COMPANY, INC.	00404A109	Health Care	9,060	300,973.20	296,938.78	0.00
ADT	ADT, INC.	00090Q103	Industrials	61,105	484,562.65	381,781.61	2,138.68
AEIS	ADVANCED ENERGY INDUSTRIES, INC.	007973100	Info. Technology	4,623	329,157.60	304,039.45	0.00
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	32,619	479,499.30	514,929.85	0.00
AKR	ACADIA REALTY TRUST	004239109	Real Estate	21,868	567,037.24	672,965.22	6,341.72
ANIP	ANI PHARMACEUTICALS, INC.	00182C103	Health Care	8,641	532,890.47	501,515.95	0.00
ATKR	ATKORE INTERNATIONAL GROUP INC.	047649108	Industrials	24,429	988,397.34	588,794.69	0.00
ATSG	AIR TRANSPORT SERVICES GROUP, INC.	00922R105	Industrials	13,474	316,100.04	294,139.32	0.00
AUB	ATLANTIC UNION BANKSHARES	04911A107	Financials	26,542	996,652.10	911,140.30	0.00
BANR	BANNER CORP	06652V208	Financials	5,441	307,906.19	245,347.32	0.00
BDC	BELDEN, INC.	077454106	Info. Technology	5,758	316,690.00	348,370.52	287.90
BGS	B&G FOODS, INC	05508R106	Consumer Staples	27,910	500,426.30	772,257.04	13,257.25
BKH	BLACK HILLS CORP	092113109	Utilities	5,742	450,976.68	274,547.38	0.00
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	11,213	1,155,836.04	359,185.76	0.00
CACI	CACI INTERNATIONAL INC CLASS A	127190304	Info. Technology	2,652	662,973.48	326,261.09	0.00
CADE	CADENCE BANCORPORATION CLASS A	12739A100	Financials	15,158	274,814.54	248,859.53	0.00
CAKE	CHEESECAKE FACTORY INCORPORATED	163072101	Cons. Discretionary	5,954	231,372.44	324,770.52	0.00
CASH	META FINANCIAL GROUP, INC.	59100U108	Financials	29,080	1,061,710.80	827,941.14	1,454.00
CBZ	CBIZ INC	124805102	Industrials	24,298	655,074.08	218,730.60	0.00

Portfolio Holdings

Back Office

Manager - ALL, As of: 12/31/2019

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	173,658.23	185,642.14	0.00
CLI	MACK-CALI REALTY CORPORATION	554489104	Real Estate	14,139	327,035.07	320,443.47	0.00
CMCO	COLUMBUS MCKINNON CORPORATION	199333105	Industrials	15,148	606,374.44	586,271.30	0.00
CPE	CALLON PETROLEUM CO	13123X102	Energy	132,576	640,342.08	1,078,852.01	0.00
CRUS	CIRRUS LOGIC, INC.	172755100	Info. Technology	6,874	566,486.34	394,930.38	0.00
CSFL	CENTERSTATE BANKS INC	15201P109	Financials	36,206	904,425.88	510,237.24	0.00
CUB	CUBIC CORPORATION	229669106	Industrials	4,618	293,566.26	287,873.76	0.00
DBI	DESIGNER BRANDS INC	250565108	Cons. Discretionary	21,435	337,386.90	378,221.54	5,358.75
EBS	EMERGENT BIO SOLUTIONS INC.	29089Q105	Health Care	8,568	462,243.60	425,653.53	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	17,580	847,531.80	770,486.01	0.00
EME	EMCOR GROUP INC	29084Q100	Industrials	6,695	577,778.50	343,952.83	0.00
EPRT	ESSENTIAL PROPERTIES REALTY TRUST, INC.	29670E107	Real Estate	34,920	866,365.20	758,558.54	8,031.60
FBK	FB FINANCIAL CORPORATION	30257X104	Financials	9,495	375,907.05	348,398.78	0.00
FBP	FIRST BANCORP	318672706	Financials	45,315	479,885.85	488,664.16	0.00
FIBK	FIRST INTERSTATE BANCYSYSTEM	32055Y201	Financials	14,805	620,625.60	587,195.89	0.00
FNB	FNB CORP	302520101	Financials	76,169	967,346.30	682,128.27	0.00
FOE	FERRO CORP	315405100	Materials	17,824	264,329.92	229,633.07	0.00
FRME	FIRST MERCHANTS CORPORATION	320817109	Financials	17,510	728,240.90	661,625.66	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	3,143	162,084.51	165,067.94	0.00
GBT	GLOBAL BLOOD THERAPEUTICS INC.	37890U108	Health Care	3,140	249,598.60	177,512.39	0.00
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	10,595	354,932.50	212,078.93	0.00
GT	GOODYEAR TIRE & RUBBER COMPANY	382550101	Cons. Discretionary	19,327	300,631.49	312,722.46	0.00

Portfolio Holdings

Back Office

Manager - ALL, As of: 12/31/2019

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
HGV	HILTON GRAND VA	43283X105	Cons. Discretionary	18,301	629,371.39	585,393.29	0.00
HRTG	HERITAGE INSURANCE HOLDINGS, INC	42727J102	Financials	58,624	776,768.00	851,765.44	3,517.44
HUBG	HUB GROUP, INC. CLASS A	443320106	Industrials	6,186	317,279.94	261,010.30	0.00
IBTX	INDEPENDENT BANK GROUP, INC.	45384B106	Financials	11,985	664,448.40	646,098.36	0.00
ICPT	INTERCEPT PHARMACEUTICALS, INC.	45845P108	Health Care	1,607	199,139.44	154,569.13	0.00
IDA	IDACORP INC	451107106	Utilities	6,447	688,539.60	434,544.28	0.00
INSW	INTERNATIONAL SEAWAYS, INC.	Y41053102	Energy	11,668	347,239.68	280,246.40	0.00
INT	WORLD FUEL SERVICES CORPORATION	981475106	Energy	7,464	324,086.88	283,854.21	746.40
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	67,288	947,415.04	653,752.88	12,111.84
JAG	JAGGED PEAK ENERGY, INC.	47009K107	Energy	51,759	439,433.91	645,182.24	0.00
JCAP	JERNIGAN CAPITAL, INC.	476405105	Real Estate	17,511	335,160.54	327,214.29	6,128.85
KAI	KADANT INC	48282T104	Industrials	8,697	916,141.98	443,273.76	0.00
KALU	KAISER ALUMINUM CORP	483007704	Materials	4,562	505,880.18	348,979.31	0.00
KMPR	KEMPER CORPORATION	488401100	Financials	8,019	621,472.50	565,404.48	0.00
KOP	KOPPERS HOLDINGS INC.	50060P106	Materials	15,166	579,644.52	460,885.37	0.00
MEI	METHODE ELECTRONICS, INC.	591520200	Info. Technology	8,116	319,364.60	299,733.48	0.00
MGLN	MAGELLAN HEALTH, INC.	559079207	Health Care	3,969	310,574.25	307,756.26	0.00
MKSI	MKS INSTRUMENT INC	55306N104	Info. Technology	5,030	553,350.30	233,899.90	0.00
MMS	MAXIMUS, INC.	577933104	Info. Technology	4,405	327,687.95	293,055.83	0.00
MTRN	MATERION CORP	576690101	Materials	14,366	854,058.70	528,342.21	0.00
MUR	MURPHY OIL CORPORATION	626717102	Energy	20,270	543,236.00	572,296.84	0.00
MYRG	MYR GROUP INC	55405W104	Industrials	13,821	450,426.39	408,768.60	0.00

Portfolio Holdings

Back Office

Manager - ALL, As of: 12/31/2019

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
NJR	NEW JERSEY RESOURCES CORPORATION	646025106	Utilities	7,540	336,057.80	302,611.32	2,356.26
NSA	NATIONAL STORAGE AFFILIATES TRUST	637870106	Real Estate	9,701	326,147.62	151,648.94	0.00
NUAN	NUANCE COMMUNICATIONS, INC	67020Y100	Info. Technology	25,398	452,846.34	392,815.87	0.00
NUVA	NUVASIVE, INC.	670704105	Health Care	8,616	666,361.44	487,046.13	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Communication Services	12,447	1,459,410.75	810,911.74	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	34,928	1,472,215.20	1,054,985.52	0.00
PDCE	PDC ENERGY	69327R101	Energy	11,586	303,205.62	450,675.33	0.00
PDCO	PATTERSON COMPANIES, INC.	703395103	Health Care	14,607	299,151.36	344,862.08	0.00
PENN	PENN NATIONAL GAMING, INC.	707569109	Cons. Discretionary	27,872	712,408.32	566,835.49	0.00
PFBC	PREFERRED BANK	740367404	Financials	13,870	833,448.30	734,142.82	0.00
PLAB	PHOTRONICS INC	719405102	Info. Technology	29,470	464,447.20	294,860.77	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	5,102	392,547.88	209,008.37	0.00
PNFP	PINNACLE FINANCIAL PARTNERS, INC.	72346Q104	Financials	13,138	840,832.00	734,475.76	0.00
POR	PORTLAND GENERAL	736508847	Utilities	8,484	473,322.36	304,855.57	3,266.34
PPBI	PACIFIC PREMIER BANCORP	69478X105	Financials	18,683	609,159.22	566,321.49	0.00
PRGS	PROGRESS SOFTWARE CORP	743312100	Info. Technology	9,720	403,866.00	259,910.85	0.00
PRI	PRIMERICA	74164M108	Financials	4,943	645,358.08	277,662.64	0.00
PSB	PS BUSINESS PARKS, INC.	69360J107	Real Estate	3,529	581,826.23	547,704.27	0.00
PWR	QUANTA SERVICES INC.	74762E102	Industrials	17,388	707,865.48	586,050.14	869.40
QTS	QTS REALTY TRUST INC	74736A103	Real Estate	15,928	864,412.56	580,658.72	7,008.32
REXR	REXFORD INDUSTRIAL REALTY	76169C100	Real Estate	21,066	962,084.22	348,203.17	3,897.21
ROCK	GIBRALTAR INDS INC	374689107	Industrials	8,863	447,049.72	184,943.45	0.00
RUTH	RUTH'S HOSPITALITY GROUP, INC.	783332109	Cons. Discretionary	27,270	593,531.55	616,252.93	0.00

Portfolio Holdings

Back Office

Manager - ALL, As of: 12/31/2019

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	26,035	555,586.90	526,526.67	0.00
SF	STIFEL FINANCIAL CORP	860630102	Financials	9,407	570,534.55	552,244.48	0.00
SIGI	SELECTIVE INS GROUP	816300107	Financials	7,051	459,654.69	229,289.68	0.00
SIX	SIX FLAGS ENTERTAINMENT CORPORATION	83001A102	Cons. Discretionary	5,864	264,525.04	302,725.08	0.00
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	14,563	480,287.74	438,456.90	0.00
SKYW	SKYWEST INC	830879102	Industrials	15,218	983,539.34	236,872.74	1,826.16
SNX	SYNNEX CORP	87162W100	Info. Technology	6,361	819,296.80	510,063.77	0.00
SR	SPIRE, INC	84857L101	Utilities	6,191	515,772.21	312,173.63	3,853.90
STL	STERLING BANCORP	85917A100	Financials	26,404	556,596.32	543,955.77	0.00
STRL	STERLING CONSTRUCTION COMPANY, INC.	859241101	Industrials	21,415	301,523.20	307,177.99	0.00
SYNH	SYNEOS HEALTH, INC. CLASS A	87166B102	Health Care	12,921	768,476.48	518,361.01	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	18,240	693,484.80	545,577.60	0.00
TERP	TERRAFORM POWER, INC CLASS A	88104R209	Utilities	27,516	423,471.24	315,948.36	0.00
TGNA	TEGNA, INC.	87901J105	Communication Services	18,108	302,222.52	283,753.18	1,267.56
TKR	TIMKEN CO	887389104	Industrials	6,003	338,028.93	213,368.63	0.00
TRNO	TERRENO REALTY CORPORATION	88146M101	Real Estate	5,295	286,671.30	298,746.02	1,429.65
TVTY	TIVITY HEALTH, INC.	88870R102	Health Care	15,129	307,799.51	272,838.31	0.00
TWNK	HOSTESS BRANDS, INC. CLASS A	44109J106	Consumer Staples	42,257	614,416.78	596,264.02	0.00
UMPQ	UMPQUA HOLDINGS CORP	904214103	Financials	28,829	510,273.30	566,381.20	6,054.09
VRNT	VERINT SYS INC	92343X100	Info. Technology	10,491	580,781.76	629,700.90	0.00
WPX	WPX ENERGY INC	98212B103	Energy	58,562	804,641.88	659,521.61	0.00
WSBC	WESBANCO, INC.	950810101	Financials	15,189	573,992.31	572,995.80	3,855.16
WSM	WILLIAMS SONOMA INC	969904101	Cons. Discretionary	7,160	525,830.40	430,127.52	0.00

Portfolio Holdings

Back Office

Manager - ALL, As of: 12/31/2019

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
WTFC	WINTRUST FINL CORP	97650W108	Financials	11,637	825,063.30	659,746.03	0.00