

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 12/31/2019 to 01/31/2020

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 01/31/2020
Total Portfolio	-3.86	-3.86	-3.86	8.36	-0.81	3.21	9.93							5.28	-3.86
Total Equities	-3.93	-3.93	-3.93	8.84	-0.74	3.23								3.18	-3.93
Total Cash	0.00	0.00	0.00	0.46	1.32	2.17								2.12	0.00
Russell 2000 Value	-5.39	-5.39	-5.39	4.38	-0.17	3.10	11.34	6.71	6.24	8.37	9.44	8.44	10.28	5.86	-5.39

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 12/31/2019 to 01/31/2020

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 01/31/2020
Total Portfolio	-4.00	-4.00	-4.00	7.77	-1.42	2.60	9.33							4.75	-4.00
Total Equities	-3.93	-3.93	-3.93	8.84	-0.74	3.23								3.18	-3.93
Total Cash	0.00	0.00	0.00	0.46	1.32	2.17								2.12	0.00
Russell 2000 Value	-5.39	-5.39	-5.39	4.38	-0.17	3.10	11.34	6.71	6.24	8.37	9.44	8.44	10.28	5.86	-5.39

Transactions Listing

FROM Trade Date 12/31/2019 TO 01/31/2020

						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	ADT		16132	6.388	103,207.70	0.00	RAJA	0.010000	161.32	0.00	USD	1.0000000	000009	1/14/2020	219860
1129						103,207.70	0.00	0.00	161.32		0.00	USD	1.0000000	103,207.70	1/16/2020	
2nyscm10	Buy	ADT		1900	6.361	12,101.86	0.00	PEN	0.008000	15.20	0.00	USD	1.0000000	000009	1/15/2020	220559
1129						12,101.86	0.00	0.00	15.20		0.00	USD	1.0000000	12,101.86	1/17/2020	
2nyscm10	Buy	ATGE		4399	35.958	158,224.11	0.00	WSA	0.010000	43.99	0.00	USD	1.0000000	000009	1/23/2020	221718
1129						158,224.11	0.00	0.00	43.99		0.00	USD	1.0000000	158,224.11	1/27/2020	
2nyscm10	Buy	ATGE		4495	35.424	159,277.63	0.00	WSA	0.010000	44.95	0.00	USD	1.0000000	000009	1/24/2020	221944
1129						159,277.63	0.00	0.00	44.95		0.00	USD	1.0000000	159,277.63	1/28/2020	
2nyscm10	Buy	BMCH		2383	29.894	71,260.28	0.00	WSA	0.010000	23.83	0.00	USD	1.0000000	000009	1/9/2020	218374
1129						71,260.28	0.00	0.00	23.83		0.00	USD	1.0000000	71,260.28	1/13/2020	
2nyscm10	Buy	BMCH		4082	29.731	121,402.35	0.00	WSA	0.010000	40.82	0.00	USD	1.0000000	000009	1/10/2020	218596
1129						121,402.35	0.00	0.00	40.82		0.00	USD	1.0000000	121,402.35	1/14/2020	
2nyscm10	Buy	BMCH		4039	30.012	121,259.26	0.00	WSA	0.010000	40.39	0.00	USD	1.0000000	000009	1/13/2020	219734
1129						121,259.26	0.00	0.00	40.39		0.00	USD	1.0000000	121,259.26	1/15/2020	
2nyscm10	Buy	GMRE		13509	14.591	197,238.15	0.00	CITI	0.010000	135.09	0.00	USD	1.0000000	000009	1/16/2020	220997
1129						197,238.15	0.00	0.00	135.09		0.00	USD	1.0000000	197,238.15	1/21/2020	
2nyscm10	Buy	GMRE		8940	14.795	132,360.28	0.00	CITI	0.010000	89.40	0.00	USD	1.0000000	000009	1/17/2020	221385
1129						132,360.28	0.00	0.00	89.40		0.00	USD	1.0000000	132,360.28	1/22/2020	
2nyscm10	Buy	GMRE		5910	14.834	87,725.09	0.00	CITI	0.010000	59.10	0.00	USD	1.0000000	000009	1/21/2020	221550
1129						87,725.09	0.00	0.00	59.10		0.00	USD	1.0000000	87,725.09	1/23/2020	
2nyscm10	Buy	GMRE		6422	14.714	94,556.89	0.00	CITI	0.010000	64.22	0.00	USD	1.0000000	000009	1/22/2020	221653
1129						94,556.89	0.00	0.00	64.22		0.00	USD	1.0000000	94,556.89	1/24/2020	
2nyscm10	Buy	GMRE		3206	14.959	47,985.17	0.00	PEN	0.008000	25.65	0.00	USD	1.0000000	000009	1/23/2020	221719
1129						47,985.17	0.00	0.00	25.65		0.00	USD	1.0000000	47,985.17	1/27/2020	
2nyscm10	Buy	JAG		19811	8.852	175,555.18	0.00	SEAPORT	0.010000	198.11	0.00	USD	1.0000000	000009	1/3/2020	217821
1129						175,555.18	0.00	0.00	198.11		0.00	USD	1.0000000	175,555.18	1/7/2020	
2nyscm10	Buy	KNL		6545	24.153	158,131.13	0.00	PEN	0.008000	52.36	0.00	USD	1.0000000	000009	1/10/2020	218597
1129						158,131.13	0.00	0.00	52.36		0.00	USD	1.0000000	158,131.13	1/14/2020	

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyscm10	Buy	KNL		2977	24.624	73,328.28	0.00	PEN	0.008000	23.82	0.00	USD	1.0000000	000009	1/13/2020	219735
1129						73,328.28	0.00	0.00	23.82		0.00	USD	1.0000000	73,328.28	1/15/2020	
2nyscm10	Buy	KNL		3161	25.00	79,049.03	0.00	PEN	0.008000	25.29	0.00	USD	1.0000000	000009	1/14/2020	219862
1129						79,049.03	0.00	0.00	25.29		0.00	USD	1.0000000	79,049.03	1/16/2020	
2nyscm10	Buy	LCI		4458	9.987	44,567.52	0.00	RAJA	0.010000	44.58	0.00	USD	1.0000000	000009	1/16/2020	220998
1129						44,567.52	0.00	0.00	44.58		0.00	USD	1.0000000	44,567.52	1/21/2020	
2nyscm10	Buy	LCI		11675	9.77	114,181.50	0.00	RAJA	0.010000	116.75	0.00	USD	1.0000000	000009	1/17/2020	221386
1129						114,181.50	0.00	0.00	116.75		0.00	USD	1.0000000	114,181.50	1/22/2020	
2nyscm10	Buy	SPB		3497	63.911	223,526.15	0.00	PEN	0.008000	27.98	0.00	USD	1.0000000	000009	1/16/2020	220999
1129						223,526.15	0.00	0.00	27.98		0.00	USD	1.0000000	223,526.15	1/21/2020	
2nyscm10	Buy	SPB		3490	63.938	223,172.24	0.00	PEN	0.008000	27.92	0.00	USD	1.0000000	000009	1/17/2020	221387
1129						223,172.24	0.00	0.00	27.92		0.00	USD	1.0000000	223,172.24	1/22/2020	
2nyscm10	Buy	STL		12996	20.786	270,264.82	0.00	RAJA	0.010000	129.96	0.00	USD	1.0000000	000009	1/23/2020	221721
1129						270,264.82	0.00	0.00	129.96		0.00	USD	1.0000000	270,264.82	1/27/2020	
2nyscm10	Buy	WPX		1989	14.115	28,094.03	0.00	SEAPORT	0.010000	19.89	0.00	USD	1.0000000	000009	1/3/2020	217822
1129						28,094.03	0.00	0.00	19.89		0.00	USD	1.0000000	28,094.03	1/7/2020	
2nyscm10	Contribution	000009		14.57	0.00	14.57	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/10/2020	222601
1129				Cash in Lieu for fractional shrs of PE		14.57	0.00	0.00	0.00		0.00	USD	1.0000000	14.57	1/10/2020	
2nyscm10	Contribution	000009		86625.07	0.00	86,625.07	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/31/2020	222956
1129				Q4 2019 Mgmt Fee		86,625.07	0.00	0.00	0.00		0.00	USD	1.0000000	86,625.07	1/31/2020	
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	Distribution	000009		8932.98	1.00	8,932.98	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/2/2020	217617
1129				INTERFUND TRANSFERS DEBIT		8,932.98	0.00	0.00	0.00		0.00	USD	1.0000000	8,932.98	1/2/2020	
2nyscm10	Distribution	000009		14868.77	1.00	14,868.77	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/3/2020	217851
1129				INTERFUND TRANSFERS DEBIT		14,868.77	0.00	0.00	0.00		0.00	USD	1.0000000	14,868.77	1/3/2020	
2nyscm10	Distribution	000009		9122.38	1.00	9,122.38	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/7/2020	218107
1129				INTERFUND TRANSFERS DEBIT		9,122.38	0.00	0.00	0.00		0.00	USD	1.0000000	9,122.38	1/7/2020	

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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		6504.75	1.00	6,504.75	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/10/2020	219368
1129				INTERFUND TRANSFERS DEBIT		6,504.75	0.00	0.00	0.00		0.00	USD	1.0000000	6,504.75	1/10/2020	
2nyscm10	Distribution	000009		14.32	1.00	14.32	14.32	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/10/2020	219671
1129				Free Delivery of PE		14.32	14.32	0.00	0.00		0.00	USD	1.0000000	14.32	1/10/2020	219670
2nyscm10	Distribution	000009		1429.65	1.00	1,429.65	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/14/2020	220529
1129				INTERFUND TRANSFERS DEBIT		1,429.65	0.00	0.00	0.00		0.00	USD	1.0000000	1,429.65	1/14/2020	
2nyscm10	Distribution	000009		33719.81	1.00	33,719.81	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/15/2020	220615
1129				INTERFUND TRANSFERS DEBIT		33,719.81	0.00	0.00	0.00		0.00	USD	1.0000000	33,719.81	1/15/2020	
2nyscm10	Distribution	000009		869.4	1.00	869.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/16/2020	221092
1129				INTERFUND TRANSFERS DEBIT		869.40	0.00	0.00	0.00		0.00	USD	1.0000000	869.40	1/16/2020	
2nyscm10	Distribution	000009		4485.12	1.00	4,485.12	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/17/2020	221487
1129				INTERFUND TRANSFERS DEBIT		4,485.12	0.00	0.00	0.00		0.00	USD	1.0000000	4,485.12	1/17/2020	
2nyscm10	Distribution	000009		11832.81	1.00	11,832.81	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/21/2020	221579
1129				INTERFUND TRANSFERS DEBIT		11,832.81	0.00	0.00	0.00		0.00	USD	1.0000000	11,832.81	1/21/2020	
2nyscm10	Distribution	000009		15909.66	1.00	15,909.66	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/24/2020	222070
1129				INTERFUND TRANSFERS DEBIT		15,909.66	0.00	0.00	0.00		0.00	USD	1.0000000	15,909.66	1/24/2020	
2nyscm10	Distribution	000009		13257.26	1.00	13,257.26	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/30/2020	222925
1129				INTERFUND TRANSFERS DEBIT		13,257.26	0.00	0.00	0.00		0.00	USD	1.0000000	13,257.26	1/30/2020	
2nyscm10	Distribution	000009		3972.76	1.00	3,972.76	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/31/2020	223104
1129				INTERFUND TRANSFERS DEBIT		3,972.76	0.00	0.00	0.00		0.00	USD	1.0000000	3,972.76	1/31/2020	
2nyscm10	Free Delivery	PE		0.7900000000000000873	18.13	14.32	25.64	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/10/2020	219670
1129				Sell Fractions		14.32	25.64	0.00	0.00		0.00	USD	1.0000000	14.32	1/10/2020	219671
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	

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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	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	Income	000009	META FINANCIAL GROUP, INC.	1454	0.00	1,454.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/2/2020	216911
1129			CASH	Div Accrued for CASH		1,454.00	0.00	0.00	0.00		0.00	USD	1.0000000	1,454.00	1/2/2020	
2nyscm10	Income	000009	TEGNA, INC.	1267.56	0.00	1,267.56	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/2/2020	216976
1129			TGNA	Div Accrued for TGNA		1,267.56	0.00	0.00	0.00		0.00	USD	1.0000000	1,267.56	1/2/2020	
2nyscm10	Income	000009	WESBANCO, INC.	3855.16	0.00	3,855.16	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/2/2020	217005
1129			WSBC	Div Accrued for WSBC		3,855.16	0.00	0.00	0.00		0.00	USD	1.0000000	3,855.16	1/2/2020	
2nyscm10	Income	000009	ADT, INC.	2138.68	0.00	2,138.68	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/3/2020	217519
1129			ADT	Div Accrued for ADT		2,138.68	0.00	0.00	0.00		0.00	USD	1.0000000	2,138.68	1/3/2020	
2nyscm10	Income	000009	DESIGNER BRANDS INC	5358.75	0.00	5,358.75	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/3/2020	217542
1129			DBI	Div Accrued for DBI		5,358.75	0.00	0.00	0.00		0.00	USD	1.0000000	5,358.75	1/3/2020	
2nyscm10	Income	000009	HERITAGE INSURANCE HOLDINGS, INC	3517.44	0.00	3,517.44	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/3/2020	217568
1129			HRTG	Div Accrued for HRTG		3,517.44	0.00	0.00	0.00		0.00	USD	1.0000000	3,517.44	1/3/2020	
2nyscm10	Income	000009	SPIRE, INC	3853.9	0.00	3,853.90	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/3/2020	217596
1129			SR	Div Accrued for SR		3,853.90	0.00	0.00	0.00		0.00	USD	1.0000000	3,853.90	1/3/2020	
2nyscm10	Income	000009		2489.95	1.00	2,489.95	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/2/2020	217618
1129				CASH CREDIT FOR INTEREST		2,489.95	0.00	0.00	0.00		0.00	USD	1.0000000	2,489.95	1/2/2020	
2nyscm10	Income	000009	NEW JERSEY RESOURCES CORPORATION	2356.26	0.00	2,356.26	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/2/2020	217637
1129			NJR	Div Accrued for NJR		2,356.26	0.00	0.00	0.00		0.00	USD	1.0000000	2,356.26	1/2/2020	
2nyscm10	Income	000009	BELDEN, INC.	287.9	0.00	287.90	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/7/2020	217907
1129			BDC	Div Accrued for BDC		287.90	0.00	0.00	0.00		0.00	USD	1.0000000	287.90	1/7/2020	
2nyscm10	Income	000009	QTS REALTY TRUST INC	7008.32	0.00	7,008.32	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/7/2020	217928
1129			QTS	Div Accrued for QTS		7,008.32	0.00	0.00	0.00		0.00	USD	1.0000000	7,008.32	1/7/2020	

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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	SKYWEST INC	1826.16	0.00	1,826.16	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/7/2020	217980
1129			SKYW	Div Accrued for SKYW		1,826.16	0.00	0.00	0.00		0.00	USD	1.0000000	1,826.16	1/7/2020	
2nyscm10	Income	000009	AMERIS BANCORP	2930.55	0.00	2,930.55	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/10/2020	218418
1129			ABCB	Div Accrued for ABCB		2,930.55	0.00	0.00	0.00		0.00	USD	1.0000000	2,930.55	1/10/2020	
2nyscm10	Income	000009	MACK-CALI REALTY CORPORATION	2827.8	0.00	2,827.80	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/10/2020	218449
1129			CLI	Div Accrued for CLI		2,827.80	0.00	0.00	0.00		0.00	USD	1.0000000	2,827.80	1/10/2020	
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	1/10/2020	218508
1129			INT	Div Accrued for INT		746.40	0.00	0.00	0.00		0.00	USD	1.0000000	746.40	1/10/2020	
2nyscm10	Income	000009	TERRENO REALTY CORPORATION	1429.65	0.00	1,429.65	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/14/2020	219807
1129			TRNO	Div Accrued for TRNO		1,429.65	0.00	0.00	0.00		0.00	USD	1.0000000	1,429.65	1/14/2020	
2nyscm10	Income	000009	ACADIA REALTY TRUST	6341.72	0.00	6,341.72	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/15/2020	219926
1129			AKR	Div Accrued for AKR		6,341.72	0.00	0.00	0.00		0.00	USD	1.0000000	6,341.72	1/15/2020	
2nyscm10	Income	000009	ESSENTIAL PROPERTIES REALTY TRUST, INC.	8031.6	0.00	8,031.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/15/2020	220094
1129			EPRT	Div Accrued for EPRT		8,031.60	0.00	0.00	0.00		0.00	USD	1.0000000	8,031.60	1/15/2020	
2nyscm10	Income	000009	JERNIGAN CAPITAL, INC.	6128.85	0.00	6,128.85	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/15/2020	220193
1129			JCAP	Div Accrued for JCAP		6,128.85	0.00	0.00	0.00		0.00	USD	1.0000000	6,128.85	1/15/2020	
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	1/15/2020	220316
1129			POR	Div Accrued for POR		3,266.34	0.00	0.00	0.00		0.00	USD	1.0000000	3,266.34	1/15/2020	
2nyscm10	Income	000009	REXFORD INDUSTRIAL REALTY	3897.21	0.00	3,897.21	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/15/2020	220364
1129			REXR	Div Accrued for REXR		3,897.21	0.00	0.00	0.00		0.00	USD	1.0000000	3,897.21	1/15/2020	
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	1/15/2020	220463
1129			UMPQ	Div Accrued for UMPQ		6,054.09	0.00	0.00	0.00		0.00	USD	1.0000000	6,054.09	1/15/2020	
2nyscm10	Income	000009	QUANTA SERVICES INC.	869.4	0.00	869.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/16/2020	220604
1129			PWR	Div Accrued for PWR		869.40	0.00	0.00	0.00		0.00	USD	1.0000000	869.40	1/16/2020	

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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	BANNER CORP	2230.81	0.00	2,230.81	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/21/2020	221445
1129			BANR	Div Accrued for BANR		2,230.81	0.00	0.00	0.00		0.00	USD	1.0000000	2,230.81	1/21/2020	
2nyscm10	Income	000009	BANNER CORP	5441	0.00	5,441.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/21/2020	221446
1129			BANR	Div Accrued for BANR		5,441.00	0.00	0.00	0.00		0.00	USD	1.0000000	5,441.00	1/21/2020	
2nyscm10	Income	000009	PREFERRED BANK	4161	0.00	4,161.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/21/2020	221475
1129			PFBC	Div Accrued for PFBC		4,161.00	0.00	0.00	0.00		0.00	USD	1.0000000	4,161.00	1/21/2020	
2nyscm10	Income	000009	AMERICAN EAGLE OUTFITTERS INC	4485.12	0.00	4,485.12	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/17/2020	221504
1129			AEO	Div Accrued for AEO		4,485.12	0.00	0.00	0.00		0.00	USD	1.0000000	4,485.12	1/17/2020	
2nyscm10	Income	000009	INDEPENDENCE REALTY TRUST, INC.	12111.84	0.00	12,111.84	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/24/2020	221795
1129			IRT	Div Accrued for IRT		12,111.84	0.00	0.00	0.00		0.00	USD	1.0000000	12,111.84	1/24/2020	
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	1/24/2020	221820
1129			PDCO	Div Accrued for PDCO		3,797.82	0.00	0.00	0.00		0.00	USD	1.0000000	3,797.82	1/24/2020	
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	1/31/2020	222688
1129			EME	Div Accrued for EME		535.60	0.00	0.00	0.00		0.00	USD	1.0000000	535.60	1/31/2020	
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	1/31/2020	222833
1129			MEI	Div Accrued for MEI		892.76	0.00	0.00	0.00		0.00	USD	1.0000000	892.76	1/31/2020	
2nyscm10	Income	000009	SYNNEX CORP	2544.4	0.00	2,544.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/31/2020	222866
1129			SNX	Div Accrued for SNX		2,544.40	0.00	0.00	0.00		0.00	USD	1.0000000	2,544.40	1/31/2020	
2nyscm10	Income	000009	B&G FOODS, INC	13257.26	0.00	13,257.26	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/30/2020	222928
1129			BGS	Div Accrued for BGS		13,257.26	0.00	0.00	0.00		0.00	USD	1.0000000	13,257.26	1/30/2020	
2nyscm10	Management	000009		86625.07	0.00	86,625.07	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/31/2020	222955
1129				Q4 2019 Mgmt Fee		86,625.07	0.00	0.00	0.00		0.00	USD	1.0000000	86,625.07	1/31/2020	
2nyscm10	Sell	AKR		8747	25.449	222,526.06	302,670.69	PEN	0.008000	69.98	0.00	USD	1.0000000	000009	1/16/2020	220995
1129						222,526.06	302,670.69	4.61	69.98		0.00	USD	1.0000000	222,526.06	1/21/2020	
2nyscm10	Sell	AKR		6869	25.619	175,914.89	201,557.86	PEN	0.008000	54.95	0.00	USD	1.0000000	000009	1/17/2020	221383
1129						175,914.89	201,557.86	3.64	54.95		0.00	USD	1.0000000	175,914.89	1/22/2020	
2nyscm10	Sell	AKR		6252	25.561	159,750.92	168,736.67	PEN	0.008000	50.02	0.00	USD	1.0000000	000009	1/21/2020	221549
1129						159,750.92	168,736.67	3.31	50.02		0.00	USD	1.0000000	159,750.92	1/23/2020	

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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	ANIP		199	55.371	11,017.01	13,500.82	PEN	0.008000	1.59	0.00	USD	1.0000000	000009	1/7/2020	218061
1129						11,017.01	13,500.82	0.23	1.59		0.00	USD	1.0000000	11,017.01	1/9/2020	
2nyscm10	Sell	ANIP		1191	54.006	64,309.69	80,690.13	PEN	0.008000	9.53	0.00	USD	1.0000000	000009	1/8/2020	218146
1129						64,309.69	80,690.13	1.33	9.53		0.00	USD	1.0000000	64,309.69	1/10/2020	
2nyscm10	Sell	ANIP		3061	54.875	167,944.41	185,759.30	PEN	0.008000	24.49	0.00	USD	1.0000000	000009	1/9/2020	218372
1129						167,944.41	185,759.30	3.48	24.49		0.00	USD	1.0000000	167,944.41	1/13/2020	
2nyscm10	Sell	ANIP		1524	57.074	86,966.18	86,405.69	PEN	0.008000	12.19	0.00	USD	1.0000000	000009	1/10/2020	218593
1129						86,966.18	86,405.69	1.80	12.19		0.00	USD	1.0000000	86,966.18	1/14/2020	
2nyscm10	Sell	ANIP		1049	56.685	59,453.05	55,667.23	PEN	0.008000	8.39	0.00	USD	1.0000000	000009	1/13/2020	219732
1129						59,453.05	55,667.23	1.23	8.39		0.00	USD	1.0000000	59,453.05	1/15/2020	
2nyscm10	Sell	ANIP		1617	57.66	93,220.86	79,492.78	PEN	0.008000	12.94	0.00	USD	1.0000000	000009	1/14/2020	219861
1129						93,220.86	79,492.78	1.93	12.94		0.00	USD	1.0000000	93,220.86	1/16/2020	
2nyscm10	Sell	BGS		14351	15.627	224,142.19	480,605.13	PEN	0.008000	114.81	0.00	USD	1.0000000	000009	1/16/2020	220996
1129						224,142.19	480,605.13	4.64	114.81		0.00	USD	1.0000000	224,142.19	1/21/2020	
2nyscm10	Sell	BGS		13559	15.711	212,917.99	291,651.91	PEN	0.008000	108.47	0.00	USD	1.0000000	000009	1/17/2020	221384
1129						212,917.99	291,651.91	4.41	108.47		0.00	USD	1.0000000	212,917.99	1/22/2020	
2nyscm10	Sell	BLD		669	106.292	71,100.91	23,090.00	WSA	0.010000	6.69	0.00	USD	1.0000000	000009	1/9/2020	218594
1129				Correction from DTC Station		71,100.91	23,090.00	1.48	6.69		0.00	USD	1.0000000	71,100.91	1/13/2020	
2nyscm10	Sell	BLD		1146	104.94	120,247.40	39,553.27	WSA	0.010000	11.46	0.00	USD	1.0000000	000009	1/10/2020	218595
1129						120,247.40	39,553.27	2.49	11.46		0.00	USD	1.0000000	120,247.40	1/14/2020	
2nyscm10	Sell	BLD		1016	104.867	106,532.20	33,488.06	WSA	0.010000	10.16	0.00	USD	1.0000000	000009	1/13/2020	219733
1129						106,532.20	33,488.06	2.21	10.16		0.00	USD	1.0000000	106,532.20	1/15/2020	
2nyscm10	Sell	GBT		3140	70.569	221,556.01	177,512.39	PEN	0.008000	25.12	0.00	USD	1.0000000	000009	1/27/2020	222321
1129						221,556.01	177,512.39	4.59	25.12		0.00	USD	1.0000000	221,556.01	1/29/2020	
2nyscm10	Sell	SIX		5864	37.076	217,351.10	302,725.08	PIPER	0.010000	58.64	0.00	USD	1.0000000	000009	1/23/2020	221720
1129						217,351.10	302,725.08	4.51	58.64		0.00	USD	1.0000000	217,351.10	1/27/2020	
2nyscm10	Sell	SYNH		2575	60.32	155,298.89	107,097.34	PEN	0.008000	20.60	0.00	USD	1.0000000	000009	1/10/2020	218598
1129						155,298.89	107,097.34	3.22	20.60		0.00	USD	1.0000000	155,298.89	1/14/2020	

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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	TKR		6003	57.677	346,164.83	213,368.63	RAJA	0.010000	60.03	0.00	USD	1.0000000	000009	1/10/2020	218599
1129						346,164.83	213,368.63	7.17	60.03		0.00	USD	1.0000000	346,164.83	1/14/2020	
2nyscm10	Sell	WSBC		4571	34.80	159,022.25	173,694.30	RAJA	0.010000	45.71	0.00	USD	1.0000000	000009	1/28/2020	222359
1129						159,022.25	173,694.30	3.30	45.71		0.00	USD	1.0000000	159,022.25	1/30/2020	
2nyscm10	Sell	WTFC		4740	64.041	303,500.65	321,872.77	RAJA	0.010000	47.40	0.00	USD	1.0000000	000009	1/23/2020	221722
1129						303,500.65	321,872.77	6.29	47.40		0.00	USD	1.0000000	303,500.65	1/27/2020	

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Manager - ALL, As of: 01/31/2020

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	60,521,765.82	50,751,169.91	19,517.60
000009	PRINCIPAL CASH	000009	Liquid Assets		1,373,341.86		0.00
ABCB	AMERIS BANCORP	03076K108	Financials	19,537	785,192.03	785,571.59	0.00
ACHC	ACADIA HEALTHCARE COMPANY, INC.	00404A109	Health Care	9,060	291,097.80	296,938.78	0.00
ADT	ADT, INC.	00090Q103	Industrials	79,137	490,649.40	497,091.17	0.00
AEIS	ADVANCED ENERGY INDUSTRIES, INC.	007973100	Info. Technology	4,623	323,332.62	304,039.45	0.00
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	32,619	469,713.60	514,929.85	0.00
ATGE	ADTALEM GLOBAL EDUCATION INC.	00737L103	Cons. Discretionary	8,894	306,931.94	317,501.74	0.00
ATKR	ATKORE INTERNATIONAL GROUP INC.	047649108	Industrials	24,429	969,831.30	588,794.69	0.00
ATSG	AIR TRANSPORT SERVICES GROUP, INC.	00922R105	Industrials	13,474	282,549.78	294,139.32	0.00
AUB	ATLANTIC UNION BANKSHARES	04911A107	Financials	26,542	894,199.98	911,140.30	0.00
BANR	BANNER CORP	06652V208	Financials	5,441	280,483.55	245,347.32	0.00
BDC	BELDEN, INC.	077454106	Info. Technology	5,758	283,696.66	348,370.52	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	5,742	476,758.26	274,547.38	0.00
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	8,382	959,822.82	263,054.43	0.00
BMCH	BMC STOCK HOLDINGS, INC.	05591B109	Industrials	10,504	306,559.24	313,921.89	0.00
CACI	CACI INTERNATIONAL INC CLASS A	127190304	Info. Technology	2,652	709,250.88	326,261.09	0.00
CADE	CADENCE BANCORPORATION CLASS A	12739A100	Financials	15,158	236,919.54	248,859.53	0.00
CAKE	CHEESECAKE FACTORY INCORPORATED	163072101	Cons. Discretionary	5,954	228,633.60	324,770.52	0.00
CASH	META FINANCIAL GROUP, INC.	59100U108	Financials	29,080	1,082,357.60	827,941.14	0.00
CBZ	CBIZ INC	124805102	Industrials	24,298	656,046.00	218,730.60	0.00

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Manager - ALL, As of: 01/31/2020

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	173,995.80	185,642.14	0.00
CLI	MACK-CALI REALTY CORPORATION	554489104	Real Estate	14,139	310,492.44	320,443.47	0.00
CMCO	COLUMBUS MCKINNON CORPORATION	199333105	Industrials	15,148	530,028.52	586,271.30	0.00
CPE	CALLON PETROLEUM CO	13123X102	Energy	132,576	397,728.00	1,078,852.01	0.00
CRUS	CIRRUS LOGIC, INC.	172755100	Info. Technology	6,874	527,991.94	394,930.38	0.00
CSFL	CENTERSTATE BANKS INC	15201P109	Financials	36,206	816,807.36	510,237.24	0.00
CUB	CUBIC CORPORATION	229669106	Industrials	4,618	301,509.22	287,873.76	0.00
DBI	DESIGNER BRANDS INC	250565108	Cons. Discretionary	21,435	305,234.40	378,221.54	0.00
EBS	EMERGENT BIO SOLUTIONS INC.	29089Q105	Health Care	8,568	472,011.12	425,653.53	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	17,580	764,905.80	770,486.01	0.00
EME	EMCOR GROUP INC	29084Q100	Industrials	6,695	550,128.15	343,952.83	0.00
EPRT	ESSENTIAL PROPERTIES REALTY TRUST, INC.	29670E107	Real Estate	34,920	964,141.20	758,558.54	0.00
FBK	FB FINANCIAL CORPORATION	30257X104	Financials	9,495	338,496.75	348,398.78	0.00
FBP	FIRST BANCORP	318672706	Financials	45,315	420,070.05	488,664.16	0.00
FIBK	FIRST INTERSTATE BANCSYSTEM	32055Y201	Financials	14,805	569,992.50	587,195.89	0.00
FNB	FNB CORP	302520101	Financials	76,169	888,892.23	682,128.27	0.00
FOE	FERRO CORP	315405100	Materials	17,824	243,832.32	229,633.07	0.00
FRME	FIRST MERCHANTS CORPORATION	320817109	Financials	17,510	696,022.50	661,625.66	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	3,143	145,238.03	165,067.94	502.88
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	10,595	288,289.95	212,078.93	0.00
GMRE	GLOBAL MEDICAL REIT INC	37954A204	Real Estate	37,987	554,610.20	559,865.58	0.00
GT	GOODYEAR TIRE & RUBBER COMPANY	382550101	Cons. Discretionary	19,327	253,763.51	312,722.46	3,092.32

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Manager - ALL, As of: 01/31/2020

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	583,984.91	585,393.29	0.00
HRTG	HERITAGE INSURANCE HOLDINGS, INC	42727J102	Financials	58,624	707,005.44	851,765.44	0.00
HUBG	HUB GROUP, INC. CLASS A	443320106	Industrials	6,186	327,053.82	261,010.30	0.00
IBTX	INDEPENDENT BANK GROUP, INC.	45384B106	Financials	11,985	641,437.20	646,098.36	0.00
ICPT	INTERCEPT PHARMACEUTICALS, INC.	45845P108	Health Care	1,607	148,502.87	154,569.13	0.00
IDA	IDACORP INC	451107106	Utilities	6,447	723,288.93	434,544.28	0.00
INSW	INTERNATIONAL SEAWAYS, INC.	Y41053102	Energy	11,668	259,729.68	280,246.40	0.00
INT	WORLD FUEL SERVICES CORPORATION	981475106	Energy	7,464	291,991.68	283,854.21	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	67,288	987,114.96	653,752.88	0.00
JCAP	JERNIGAN CAPITAL, INC.	476405105	Real Estate	17,511	350,044.89	327,214.29	0.00
KAI	KADANT INC	48282T104	Industrials	8,697	927,100.20	443,273.76	2,000.31
KALU	KAISER ALUMINUM CORP	483007704	Materials	4,562	456,884.30	348,979.31	3,056.54
KMPR	KEMPER CORPORATION	488401100	Financials	8,019	596,773.98	565,404.48	0.00
KNL	KNOLL, INC.	498904200	Industrials	12,683	314,031.08	310,508.44	0.00
KOP	KOPPERS HOLDINGS INC.	50060P106	Materials	15,166	475,909.08	460,885.37	0.00
LCI	LANNET INC	516012101	Health Care	16,133	131,322.62	158,749.02	0.00
MEI	METHODE ELECTRONICS, INC.	591520200	Info. Technology	8,116	265,799.00	299,733.48	0.00
MGLN	MAGELLAN HEALTH, INC.	559079207	Health Care	3,969	290,570.49	307,756.26	0.00
MKSI	MKS INSTRUMENT INC	55306N104	Info. Technology	5,030	527,244.60	233,899.90	0.00
MMS	MAXIMUS, INC.	577933104	Info. Technology	4,405	316,058.75	293,055.83	0.00
MTRN	MATERION CORP	576690101	Materials	14,366	780,073.80	528,342.21	0.00
MUR	MURPHY OIL CORPORATION	626717102	Energy	20,270	424,859.20	572,296.84	0.00
MYRG	MYR GROUP INC	55405W104	Industrials	13,821	396,939.12	408,768.60	0.00

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Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
NJR	NEW JERSEY RESOURCES CORPORATION	646025106	Utilities	7,540	311,552.80	302,611.32	0.00
NSA	NATIONAL STORAGE AFFILIATES TRUST	637870106	Real Estate	9,701	331,289.15	151,648.94	0.00
NUAN	NUANCE COMMUNICATIONS, INC	67020Y100	Info. Technology	25,398	480,530.16	392,815.87	0.00
NUVA	NUVASIVE, INC.	670704105	Health Care	8,616	664,465.92	487,046.13	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Communication Services	12,447	1,507,954.05	810,911.74	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	34,928	1,479,899.36	1,054,985.52	0.00
PDCE	PDC ENERGY	69327R101	Energy	11,586	250,141.74	450,675.33	0.00
PDCO	PATTERSON COMPANIES, INC.	703395103	Health Care	14,607	321,500.07	344,862.08	0.00
PE	PARSLEY ENERGY, INC. CLASS A	701877102	Energy	31,991	532,330.24	820,711.78	0.00
PENN	PENN NATIONAL GAMING, INC.	707569109	Cons. Discretionary	27,872	831,421.76	566,835.49	0.00
PFBC	PREFERRED BANK	740367404	Financials	13,870	833,725.70	734,142.82	0.00
PLAB	PHOTRONICS INC	719405102	Info. Technology	29,470	376,626.60	294,860.77	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	5,102	362,854.24	209,008.37	0.00
PNFP	PINNACLE FINANCIAL PARTNERS, INC.	72346Q104	Financials	13,138	775,930.28	734,475.76	0.00
POR	PORTLAND GENERAL	736508847	Utilities	8,484	521,766.00	304,855.57	0.00
PPBI	PACIFIC PREMIER BANCORP	69478X105	Financials	18,683	556,753.40	566,321.49	4,670.75
PRGS	PROGRESS SOFTWARE CORP	743312100	Info. Technology	9,720	438,663.60	259,910.85	0.00
PRI	PRIMERICA	74164M108	Financials	4,943	586,042.08	277,662.64	0.00
PSB	PS BUSINESS PARKS, INC.	69360J107	Real Estate	3,529	591,319.24	547,704.27	0.00
PWR	QUANTA SERVICES INC.	74762E102	Industrials	17,388	680,740.20	586,050.14	0.00
QTS	QTS REALTY TRUST INC	74736A103	Real Estate	15,928	905,984.64	580,658.72	0.00
REXR	REXFORD INDUSTRIAL REALTY	76169C100	Real Estate	21,066	1,015,170.54	348,203.17	0.00
ROCK	GIBRALTAR INDS INC	374689107	Industrials	8,863	483,210.76	184,943.45	0.00

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RUTH	RUTH'S HOSPITALITY GROUP, INC.	783332109	Cons. Discretionary	27,270	559,035.00	616,252.93	0.00
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	26,035	559,752.50	526,526.67	0.00
SF	STIFEL FINANCIAL CORP	860630102	Financials	9,407	608,538.83	552,244.48	0.00
SIGI	SELECTIVE INS GROUP	816300107	Financials	7,051	467,128.75	229,289.68	0.00
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	14,563	448,540.40	438,456.90	0.00
SKYW	SKYWEST INC	830879102	Industrials	15,218	839,577.06	236,872.74	0.00
SNX	SYNNEX CORP	87162W100	Info. Technology	6,361	876,291.36	510,063.77	0.00
SPB	SPECTRUM BRANDS HOLDINGS, INC.	84790A105	Consumer Staples	6,987	429,071.67	446,698.39	0.00
SR	SPIRE, INC	84857L101	Utilities	6,191	522,025.12	312,173.63	0.00
STL	STERLING BANCORP	85917A100	Financials	39,400	788,000.00	814,220.59	2,758.00
STRL	STERLING CONSTRUCTION COMPANY, INC.	859241101	Industrials	21,415	282,142.63	307,177.99	0.00
SYNH	SYNEOS HEALTH, INC. CLASS A	87166B102	Health Care	10,346	634,830.56	411,263.67	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	18,240	710,995.20	545,577.60	0.00
TERP	TERRAFORM POWER, INC CLASS A	88104R209	Utilities	27,516	497,764.44	315,948.36	0.00
TGNA	TEGNA, INC.	87901J105	Communication Services	18,108	306,025.20	283,753.18	0.00
TRNO	TERRENO REALTY CORPORATION	88146M101	Real Estate	5,295	303,191.70	298,746.02	0.00
TVTY	TIVITY HEALTH, INC.	88870R102	Health Care	15,129	327,467.21	272,838.31	0.00
TWNK	HOSTESS BRANDS, INC. CLASS A	44109J106	Consumer Staples	42,257	567,088.94	596,264.02	0.00
UMPQ	UMPQUA HOLDINGS CORP	904214103	Financials	28,829	487,210.10	566,381.20	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	10,491	608,478.00	629,700.90	0.00
WPX	WPX ENERGY INC	98212B103	Energy	60,551	723,584.45	687,615.64	0.00
WSBC	WESBANCO, INC.	950810101	Financials	10,618	351,668.16	399,301.50	0.00

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WSM	WILLIAMS SONOMA INC	969904101	Cons. Discretionary	7,160	501,772.80	430,127.52	3,436.80
WTFC	WINTRUST FINL CORP	97650W108	Financials	6,897	436,442.16	337,873.26	0.00