

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 03/31/2020 to 04/30/2020

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 04/30/2020
Total Portfolio	13.90	13.90	-27.69	-23.88	-13.01	-6.33	0.18	-0.05						-0.65	13.90
Total Equities	14.24	14.24	-28.23	-24.26	-13.21	-6.50								-5.68	14.24
Total Cash	0.00	0.00	0.00	0.00	1.12	1.25								1.97	0.00
Russell 2000 Value	12.34	12.34	-27.72	-23.84	-11.78	-6.06	1.33	0.30	1.05	3.52	5.42	4.32	5.30	0.17	12.34

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 03/31/2020 to 04/30/2020

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 04/30/2020
Total Portfolio	13.73	13.73	-27.90	-24.30	-13.55	-6.89	-0.36	-0.57						-1.15	13.73
Total Equities	14.24	14.24	-28.23	-24.26	-13.21	-6.50								-5.68	14.24
Total Cash	0.00	0.00	0.00	0.00	1.12	1.25								1.97	0.00
Russell 2000 Value	12.34	12.34	-27.72	-23.84	-11.78	-6.06	1.33	0.30	1.05	3.52	5.42	4.32	5.30	0.17	12.34

Transactions Listing

FROM Trade Date 03/31/2020 TO 04/30/2020

						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	ABM		4556	25.526	116,334.27	0.00	PEN	0.008000	36.45	0.00	USD	1.0000000	000009	4/6/2020	234415
1129						116,334.27	0.00	0.00	36.45		0.00	USD	1.0000000	116,334.27	4/8/2020	
2nyscm10	Buy	ABM		4265	27.15	115,828.44	0.00	PEN	0.008000	34.12	0.00	USD	1.0000000	000009	4/7/2020	234669
1129						115,828.44	0.00	0.00	34.12		0.00	USD	1.0000000	115,828.44	4/9/2020	
2nyscm10	Buy	AFIN		9940	7.121	70,886.12	0.00	RAJA	0.010000	99.40	0.00	USD	1.0000000	000009	4/27/2020	237636
1129						70,886.12	0.00	0.00	99.40		0.00	USD	1.0000000	70,886.12	4/29/2020	
2nyscm10	Buy	AFIN		14457	7.598	109,987.41	0.00	RAJA	0.010000	144.57	0.00	USD	1.0000000	000009	4/28/2020	237844
1129						109,987.41	0.00	0.00	144.57		0.00	USD	1.0000000	109,987.41	4/30/2020	
2nyscm10	Buy	AFIN		13387	8.559	114,711.86	0.00	RAJA	0.010000	133.87	0.00	USD	1.0000000	000009	4/29/2020	238041
1129						114,711.86	0.00	0.00	133.87		0.00	USD	1.0000000	114,711.86	5/1/2020	
2nyscm10	Buy	AFIN		21475	7.703	165,640.97	0.00	RAJA	0.010000	214.75	0.00	USD	1.0000000	000009	4/30/2020	238459
1129						165,640.97	0.00	0.00	214.75		0.00	USD	1.0000000	165,640.97	5/4/2020	
2nyscm10	Buy	ATGE		1305	25.968	33,901.81	0.00	WSA	0.010000	13.05	0.00	USD	1.0000000	000009	4/1/2020	234007
1129						33,901.81	0.00	0.00	13.05		0.00	USD	1.0000000	33,901.81	4/3/2020	
2nyscm10	Buy	BOOT		13529	15.363	207,959.67	0.00	PEN	0.008000	108.23	0.00	USD	1.0000000	000009	4/17/2020	237090
1129						207,959.67	0.00	0.00	108.23		0.00	USD	1.0000000	207,959.67	4/21/2020	
2nyscm10	Buy	BXMT		8630	17.263	149,044.42	0.00	PEN	0.008000	69.04	0.00	USD	1.0000000	000009	4/6/2020	234416
1129						149,044.42	0.00	0.00	69.04		0.00	USD	1.0000000	149,044.42	4/8/2020	
2nyscm10	Buy	CHRS		2327	16.553	38,541.64	0.00	RAJA	0.010000	23.27	0.00	USD	1.0000000	000009	3/31/2020	233656
1129						38,541.64	0.00	0.00	23.27		0.00	USD	1.0000000	38,541.64	4/2/2020	
2nyscm10	Buy	FSS		4227	25.627	108,359.15	0.00	PEN	0.008000	33.82	0.00	USD	1.0000000	000009	4/1/2020	234009
1129						108,359.15	0.00	0.00	33.82		0.00	USD	1.0000000	108,359.15	4/3/2020	
2nyscm10	Buy	FSS		3092	25.592	79,161.07	0.00	WSA	0.010000	30.92	0.00	USD	1.0000000	000009	4/2/2020	234191
1129						79,161.07	0.00	0.00	30.92		0.00	USD	1.0000000	79,161.07	4/6/2020	
2nyscm10	Buy	GMRE		10282	11.009	113,299.41	0.00	WSA	0.010000	102.82	0.00	USD	1.0000000	000009	4/8/2020	234973
1129						113,299.41	0.00	0.00	102.82		0.00	USD	1.0000000	113,299.41	4/13/2020	
2nyscm10	Buy	GMRE		7489	11.728	87,903.64	0.00	WSA	0.010000	74.89	0.00	USD	1.0000000	000009	4/9/2020	235392
1129						87,903.64	0.00	0.00	74.89		0.00	USD	1.0000000	87,903.64	4/14/2020	

Transactions Listing

FROM Trade Date 03/31/2020 TO 04/30/2020

						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	IBTX		4988	29.364	146,509.53	0.00	PEN	0.008000	39.90	0.00	USD	1.0000000	000009	4/9/2020	235393
1129						146,509.53	0.00	0.00	39.90		0.00	USD	1.0000000	146,509.53	4/14/2020	
2nyscm10	Buy	ICPT		1307	72.221	94,406.31	0.00	WSA	0.010000	13.07	0.00	USD	1.0000000	000009	4/14/2020	235770
1129						94,406.31	0.00	0.00	13.07		0.00	USD	1.0000000	94,406.31	4/16/2020	
2nyscm10	Buy	ICUI		413	197.203	81,448.76	0.00	WSA	0.010000	4.13	0.00	USD	1.0000000	000009	3/31/2020	233657
1129						81,448.76	0.00	0.00	4.13		0.00	USD	1.0000000	81,448.76	4/2/2020	
2nyscm10	Buy	ICUI		237	206.127	48,854.45	0.00	WSA	0.010000	2.37	0.00	USD	1.0000000	000009	4/3/2020	234297
1129						48,854.45	0.00	0.00	2.37		0.00	USD	1.0000000	48,854.45	4/7/2020	
2nyscm10	Buy	INSW		2189	21.049	46,092.90	0.00	PEN	0.008000	17.51	0.00	USD	1.0000000	000009	4/7/2020	234672
1129						46,092.90	0.00	0.00	17.51		0.00	USD	1.0000000	46,092.90	4/9/2020	
2nyscm10	Buy	MUR		5942	6.641	39,510.14	0.00	PEN	0.008000	47.54	0.00	USD	1.0000000	000009	4/7/2020	234675
1129						39,510.14	0.00	0.00	47.54		0.00	USD	1.0000000	39,510.14	4/9/2020	
2nyscm10	Buy	NP		2373	43.632	103,563.42	0.00	WSA	0.010000	23.73	0.00	USD	1.0000000	000009	4/23/2020	237358
1129						103,563.42	0.00	0.00	23.73		0.00	USD	1.0000000	103,563.42	4/27/2020	
2nyscm10	Buy	NP		2228	43.828	97,670.17	0.00	WSA	0.010000	22.28	0.00	USD	1.0000000	000009	4/24/2020	237576
1129						97,670.17	0.00	0.00	22.28		0.00	USD	1.0000000	97,670.17	4/28/2020	
2nyscm10	Buy	NUVA		1582	50.733	80,275.43	0.00	RAJA	0.010000	15.82	0.00	USD	1.0000000	000009	3/31/2020	233658
1129						80,275.43	0.00	0.00	15.82		0.00	USD	1.0000000	80,275.43	4/2/2020	
2nyscm10	Buy	OSK		2978	72.773	216,746.29	0.00	PIPER	0.010000	29.78	0.00	USD	1.0000000	000009	4/29/2020	238045
1129						216,746.29	0.00	0.00	29.78		0.00	USD	1.0000000	216,746.29	5/1/2020	
2nyscm10	Buy	PDCE		4317	8.763	37,863.55	0.00	PEN	0.008000	34.54	0.00	USD	1.0000000	000009	4/7/2020	234676
1129						37,863.55	0.00	0.00	34.54		0.00	USD	1.0000000	37,863.55	4/9/2020	
2nyscm10	Buy	PDCE		7592	9.704	73,731.99	0.00	PEN	0.008000	60.74	0.00	USD	1.0000000	000009	4/9/2020	235395
1129						73,731.99	0.00	0.00	60.74		0.00	USD	1.0000000	73,731.99	4/14/2020	
2nyscm10	Buy	PE		4973	7.426	36,970.27	0.00	PEN	0.008000	39.78	0.00	USD	1.0000000	000009	4/7/2020	234677
1129						36,970.27	0.00	0.00	39.78		0.00	USD	1.0000000	36,970.27	4/9/2020	
2nyscm10	Buy	PE		20949	7.732	162,147.35	0.00	PEN	0.008000	167.59	0.00	USD	1.0000000	000009	4/9/2020	235396
1129						162,147.35	0.00	0.00	167.59		0.00	USD	1.0000000	162,147.35	4/14/2020	
2nyscm10	Buy	PEB		29763	11.166	332,565.81	0.00	PEN	0.008000	238.10	0.00	USD	1.0000000	000009	4/8/2020	234974
1129						332,565.81	0.00	0.00	238.10		0.00	USD	1.0000000	332,565.81	4/13/2020	

Transactions Listing

FROM Trade Date 03/31/2020 TO 04/30/2020

						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	PENN		8097	11.066	89,680.75	0.00	RAJA	0.010000	80.97	0.00	USD	1.0000000	000009	4/7/2020	234678
1129						89,680.75	0.00	0.00	80.97		0.00	USD	1.0000000	89,680.75	4/9/2020	
2nyscm10	Buy	PENN		5552	12.332	68,520.56	0.00	RAJA	0.010000	55.52	0.00	USD	1.0000000	000009	4/8/2020	234975
1129						68,520.56	0.00	0.00	55.52		0.00	USD	1.0000000	68,520.56	4/13/2020	
2nyscm10	Buy	PNFP		2663	41.112	109,507.89	0.00	RAJA	0.010000	26.63	0.00	USD	1.0000000	000009	4/29/2020	238046
1129						109,507.89	0.00	0.00	26.63		0.00	USD	1.0000000	109,507.89	5/1/2020	
2nyscm10	Buy	POL		6729	21.182	142,602.99	0.00	RAJA	0.010000	67.29	0.00	USD	1.0000000	000009	4/23/2020	237359
1129						142,602.99	0.00	0.00	67.29		0.00	USD	1.0000000	142,602.99	4/27/2020	
2nyscm10	Buy	POL		2901	21.205	61,545.01	0.00	RAJA	0.010000	29.01	0.00	USD	1.0000000	000009	4/24/2020	237577
1129						61,545.01	0.00	0.00	29.01		0.00	USD	1.0000000	61,545.01	4/28/2020	
2nyscm10	Buy	PPBI		8626	17.815	153,758.45	0.00	RAJA	0.010000	86.26	0.00	USD	1.0000000	000009	4/7/2020	234679
1129						153,758.45	0.00	0.00	86.26		0.00	USD	1.0000000	153,758.45	4/9/2020	
2nyscm10	Buy	STOR		19754	16.523	326,543.50	0.00	PEN	0.008000	158.03	0.00	USD	1.0000000	000009	4/8/2020	234978
1129						326,543.50	0.00	0.00	158.03		0.00	USD	1.0000000	326,543.50	4/13/2020	
2nyscm10	Buy	TCF		8260	25.153	207,848.86	0.00	RAJA	0.010000	82.60	0.00	USD	1.0000000	000009	4/7/2020	234680
1129						207,848.86	0.00	0.00	82.60		0.00	USD	1.0000000	207,848.86	4/9/2020	
2nyscm10	Buy	TCF		2993	30.887	92,475.02	0.00	RAJA	0.010000	29.93	0.00	USD	1.0000000	000009	4/29/2020	238048
1129						92,475.02	0.00	0.00	29.93		0.00	USD	1.0000000	92,475.02	5/1/2020	
2nyscm10	Buy	TRNO		4208	52.104	219,288.55	0.00	PEN	0.008000	33.66	0.00	USD	1.0000000	000009	4/8/2020	234979
1129						219,288.55	0.00	0.00	33.66		0.00	USD	1.0000000	219,288.55	4/13/2020	
2nyscm10	Buy	VIVO		9671	10.642	102,996.15	0.00	PEN	0.008000	77.37	0.00	USD	1.0000000	000009	4/17/2020	237093
1129						102,996.15	0.00	0.00	77.37		0.00	USD	1.0000000	102,996.15	4/21/2020	
2nyscm10	Buy	VIVO		9671	10.868	105,185.67	0.00	PEN	0.008000	77.37	0.00	USD	1.0000000	000009	4/20/2020	237223
1129						105,185.67	0.00	0.00	77.37		0.00	USD	1.0000000	105,185.67	4/22/2020	
2nyscm10	Buy	WSBC		3026	23.506	71,159.72	0.00	RAJA	0.010000	30.26	0.00	USD	1.0000000	000009	4/7/2020	234681
1129						71,159.72	0.00	0.00	30.26		0.00	USD	1.0000000	71,159.72	4/9/2020	
2nyscm10	Buy	WSM		1412	47.265	66,752.02	0.00	RAJA	0.010000	14.12	0.00	USD	1.0000000	000009	4/8/2020	234980
1129						66,752.02	0.00	0.00	14.12		0.00	USD	1.0000000	66,752.02	4/13/2020	

Transactions Listing

FROM Trade Date 03/31/2020 TO 04/30/2020

						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	Contribution	000009		70854.5	0.00	70,854.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/30/2020	238425
1129				Q1 2020 Mgmt Fee		70,854.50	0.00	0.00	0.00		0.00	USD	1.0000000	70,854.50	4/30/2020	
2nyscm10	Distribution	000009		17820.92	1.00	17,820.92	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/31/2020	233860
1129				INTERFUND TRANSFERS DEBIT		17,820.92	0.00	0.00	0.00		0.00	USD	1.0000000	17,820.92	3/31/2020	
2nyscm10	Distribution	000009		8475.57	1.00	8,475.57	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/1/2020	234123
1129				INTERFUND TRANSFERS DEBIT		8,475.57	0.00	0.00	0.00		0.00	USD	1.0000000	8,475.57	4/1/2020	
2nyscm10	Distribution	000009		5453.71	1.00	5,453.71	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/1/2020	234124
1129				INTERFUND TRANSFERS DEBIT		5,453.71	0.00	0.00	0.00		0.00	USD	1.0000000	5,453.71	4/1/2020	
2nyscm10	Distribution	000009		10892.25	1.00	10,892.25	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/2/2020	234242
1129				INTERFUND TRANSFERS DEBIT		10,892.25	0.00	0.00	0.00		0.00	USD	1.0000000	10,892.25	4/2/2020	
2nyscm10	Distribution	000009		3517.44	1.00	3,517.44	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/3/2020	234377
1129				INTERFUND TRANSFERS DEBIT		3,517.44	0.00	0.00	0.00		0.00	USD	1.0000000	3,517.44	4/3/2020	
2nyscm10	Distribution	000009		7655.15	1.00	7,655.15	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/7/2020	234850
1129				INTERFUND TRANSFERS DEBIT		7,655.15	0.00	0.00	0.00		0.00	USD	1.0000000	7,655.15	4/7/2020	
2nyscm10	Distribution	000009		268.38	1.00	268.38	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/7/2020	234851
1129				INTERFUND TRANSFERS DEBIT		268.38	0.00	0.00	0.00		0.00	USD	1.0000000	268.38	4/7/2020	
2nyscm10	Distribution	000009		1243.9	1.00	1,243.90	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/7/2020	234852
1129				INTERFUND TRANSFERS DEBIT		1,243.90	0.00	0.00	0.00		0.00	USD	1.0000000	1,243.90	4/7/2020	
2nyscm10	Distribution	000009		8262.5	1.00	8,262.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/9/2020	235543
1129				INTERFUND TRANSFERS DEBIT		8,262.50	0.00	0.00	0.00		0.00	USD	1.0000000	8,262.50	4/9/2020	
2nyscm10	Distribution	000009		6419.18	1.00	6,419.18	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/10/2020	235544
1129				INTERFUND TRANSFERS DEBIT		6,419.18	0.00	0.00	0.00		0.00	USD	1.0000000	6,419.18	4/10/2020	
2nyscm10	Distribution	000009		2794.8	1.00	2,794.80	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/14/2020	236284
1129				INTERFUND TRANSFERS DEBIT		2,794.80	0.00	0.00	0.00		0.00	USD	1.0000000	2,794.80	4/14/2020	
2nyscm10	Distribution	000009		31920.09	1.00	31,920.09	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/15/2020	236487
1129				INTERFUND TRANSFERS DEBIT		31,920.09	0.00	0.00	0.00		0.00	USD	1.0000000	31,920.09	4/15/2020	

Transactions Listing

FROM Trade Date 03/31/2020 TO 04/30/2020

						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	Distribution	000009		2403.83	1.00	2,403.83	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/17/2020	237147
1129				INTERFUND TRANSFERS DEBIT		2,403.83	0.00	0.00	0.00		0.00	USD	1.0000000	2,403.83	4/17/2020	
2nyscm10	Distribution	000009		4110	1.00	4,110.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/21/2020	237291
1129				INTERFUND TRANSFERS DEBIT		4,110.00	0.00	0.00	0.00		0.00	USD	1.0000000	4,110.00	4/21/2020	
2nyscm10	Distribution	000009		15686.26	1.00	15,686.26	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/24/2020	237607
1129				INTERFUND TRANSFERS DEBIT		15,686.26	0.00	0.00	0.00		0.00	USD	1.0000000	15,686.26	4/24/2020	
2nyscm10	Distribution	000009		1418.35	1.00	1,418.35	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/30/2020	238596
1129				INTERFUND TRANSFERS DEBIT		1,418.35	0.00	0.00	0.00		0.00	USD	1.0000000	1,418.35	4/30/2020	
2nyscm10	Income	000009	CENTERSTATE BANKS INC	5068.84	0.00	5,068.84	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/31/2020	232934
1129			CSFL	Div Accrued for CSFL		5,068.84	0.00	0.00	0.00		0.00	USD	1.0000000	5,068.84	3/31/2020	
2nyscm10	Income	000009	ENTERPRISE FINANCIAL SERVICES	3164.4	0.00	3,164.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/31/2020	232958
1129			EFSC	Div Accrued for EFSC		3,164.40	0.00	0.00	0.00		0.00	USD	1.0000000	3,164.40	3/31/2020	
2nyscm10	Income	000009	KNOLL, INC.	2680.9	0.00	2,680.90	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/31/2020	233131
1129			KNL	Div Accrued for KNL		2,680.90	0.00	0.00	0.00		0.00	USD	1.0000000	2,680.90	3/31/2020	
2nyscm10	Income	000009	NATIONAL STORAGE AFFILIATES TRUST	3201.33	0.00	3,201.33	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/31/2020	233184
1129			NSA	Div Accrued for NSA		3,201.33	0.00	0.00	0.00		0.00	USD	1.0000000	3,201.33	3/31/2020	
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	3/31/2020	233280
1129			PSB	Div Accrued for PSB		3,705.45	0.00	0.00	0.00		0.00	USD	1.0000000	3,705.45	3/31/2020	
2nyscm10	Income	000009	TERRAFORM POWER, INC CLASS A	5453.71	0.00	5,453.71	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/31/2020	233343
1129			TERP	Div Accrued for TERP		5,453.71	0.00	0.00	0.00		0.00	USD	1.0000000	5,453.71	3/31/2020	
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	4/1/2020	233728
1129			CASH	Div Accrued for CASH		1,454.00	0.00	0.00	0.00		0.00	USD	1.0000000	1,454.00	4/1/2020	
2nyscm10	Income	000009	NEW JERSEY RESOURCES CORPORATION	2356.25	0.00	2,356.25	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/1/2020	233769
1129			NJR	Div Accrued for NJR		2,356.25	0.00	0.00	0.00		0.00	USD	1.0000000	2,356.25	4/1/2020	

Transactions Listing

FROM Trade Date 03/31/2020 TO 04/30/2020

						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	Income	000009	TEGNA, INC.	1267.56	0.00	1,267.56	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/1/2020	233795
1129			TGNA	Div Accrued for TGNA		1,267.56	0.00	0.00	0.00		0.00	USD	1.0000000	1,267.56	4/1/2020	
2nyscm10	Income	000009	WESBANCO, INC.	3397.76	0.00	3,397.76	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/1/2020	233832
1129			WSBC	Div Accrued for WSBC		3,397.76	0.00	0.00	0.00		0.00	USD	1.0000000	3,397.76	4/1/2020	
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	4/2/2020	234096
1129			SJI	Div Accrued for SJI		4,296.09	0.00	0.00	0.00		0.00	USD	1.0000000	4,296.09	4/2/2020	
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	4/2/2020	234108
1129			SR	Div Accrued for SR		3,853.90	0.00	0.00	0.00		0.00	USD	1.0000000	3,853.90	4/2/2020	
2nyscm10	Income	000009		2000.89	1.00	2,000.89	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/1/2020	234125
1129				CASH CREDIT FOR INTEREST		2,000.89	0.00	0.00	0.00		0.00	USD	1.0000000	2,000.89	4/1/2020	
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	4/3/2020	234235
1129			HRTG	Div Accrued for HRTG		3,517.44	0.00	0.00	0.00		0.00	USD	1.0000000	3,517.44	4/3/2020	
2nyscm10	Income	000009	ADT, INC.	2742.26	0.00	2,742.26	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/2/2020	234261
1129			ADT	Div Accrued for ADT		2,742.26	0.00	0.00	0.00		0.00	USD	1.0000000	2,742.26	4/2/2020	
2nyscm10	Income	000009	SKYWEST INC	1512.28	0.00	1,512.28	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/6/2020	234345
1129			SKYW	Div Accrued for SKYW		1,512.28	0.00	0.00	0.00		0.00	USD	1.0000000	1,512.28	4/6/2020	
2nyscm10	Income	000009	BELDEN, INC.	287.9	0.00	287.90	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/7/2020	234476
1129			BDC	Div Accrued for BDC		287.90	0.00	0.00	0.00		0.00	USD	1.0000000	287.90	4/7/2020	
2nyscm10	Income	000009	QTS REALTY TRUST INC	7367.25	0.00	7,367.25	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/7/2020	234535
1129			QTS	Div Accrued for QTS		7,367.25	0.00	0.00	0.00		0.00	USD	1.0000000	7,367.25	4/7/2020	
2nyscm10	Income	000009	GLOBAL MEDICAL REIT INC	7528	0.00	7,528.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/9/2020	235214
1129			GMRE	Div Accrued for GMRE		7,528.00	0.00	0.00	0.00		0.00	USD	1.0000000	7,528.00	4/9/2020	
2nyscm10	Income	000009	WORLD FUEL SERVICES CORPORATION	734.5	0.00	734.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/9/2020	235248
1129			INT	Div Accrued for INT		734.50	0.00	0.00	0.00		0.00	USD	1.0000000	734.50	4/9/2020	
2nyscm10	Income	000009	AMERIS BANCORP	2891.1	0.00	2,891.10	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/10/2020	235466
1129			ABCB	Div Accrued for ABCB		2,891.10	0.00	0.00	0.00		0.00	USD	1.0000000	2,891.10	4/10/2020	

Transactions Listing

FROM Trade Date 03/31/2020 TO 04/30/2020

						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	Income	000009	DESIGNER BRANDS INC	2117.6	0.00	2,117.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/10/2020	235481
1129			DBI	Div Accrued for DBI		2,117.60	0.00	0.00	0.00		0.00	USD	1.0000000	2,117.60	4/10/2020	
2nyscm10	Income	000009	TERRENO REALTY CORPORATION	1410.48	0.00	1,410.48	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/10/2020	235537
1129			TRNO	Div Accrued for TRNO		1,410.48	0.00	0.00	0.00		0.00	USD	1.0000000	1,410.48	4/10/2020	
2nyscm10	Income	000009	MACK-CALI REALTY CORPORATION	2794.8	0.00	2,794.80	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/14/2020	235717
1129			CLI	Div Accrued for CLI		2,794.80	0.00	0.00	0.00		0.00	USD	1.0000000	2,794.80	4/14/2020	
2nyscm10	Income	000009	BLACKSTONE MORTGAGE TRUST, INC. CLASS A	5521.72	0.00	5,521.72	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/15/2020	235874
1129			BXMT	Div Accrued for BXMT		5,521.72	0.00	0.00	0.00		0.00	USD	1.0000000	5,521.72	4/15/2020	
2nyscm10	Income	000009	ESSENTIAL PROPERTIES REALTY TRUST, INC.	7923.96	0.00	7,923.96	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/15/2020	235950
1129			EPRT	Div Accrued for EPRT		7,923.96	0.00	0.00	0.00		0.00	USD	1.0000000	7,923.96	4/15/2020	
2nyscm10	Income	000009	JERNIGAN CAPITAL, INC.	3979.69	0.00	3,979.69	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/15/2020	236008
1129			JCAP	Div Accrued for JCAP		3,979.69	0.00	0.00	0.00		0.00	USD	1.0000000	3,979.69	4/15/2020	
2nyscm10	Income	000009	PORTLAND GENERAL	3214.37	0.00	3,214.37	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/15/2020	236116
1129			POR	Div Accrued for POR		3,214.37	0.00	0.00	0.00		0.00	USD	1.0000000	3,214.37	4/15/2020	
2nyscm10	Income	000009	QUANTA SERVICES INC.	855.6	0.00	855.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/15/2020	236137
1129			PWR	Div Accrued for PWR		855.60	0.00	0.00	0.00		0.00	USD	1.0000000	855.60	4/15/2020	
2nyscm10	Income	000009	REXFORD INDUSTRIAL REALTY	4466.84	0.00	4,466.84	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/15/2020	236174
1129			REXR	Div Accrued for REXR		4,466.84	0.00	0.00	0.00		0.00	USD	1.0000000	4,466.84	4/15/2020	
2nyscm10	Income	000009	UMPQUA HOLDINGS CORP	5957.91	0.00	5,957.91	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/15/2020	236251
1129			UMPQ	Div Accrued for UMPQ		5,957.91	0.00	0.00	0.00		0.00	USD	1.0000000	5,957.91	4/15/2020	
2nyscm10	Income	000009	BANNER CORP	2403.83	0.00	2,403.83	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/17/2020	236779
1129			BANR	Div Accrued for BANR		2,403.83	0.00	0.00	0.00		0.00	USD	1.0000000	2,403.83	4/17/2020	
2nyscm10	Income	000009	PREFERRED BANK	4110	0.00	4,110.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/21/2020	237240
1129			PFBC	Div Accrued for PFBC		4,110.00	0.00	0.00	0.00		0.00	USD	1.0000000	4,110.00	4/21/2020	

Transactions Listing

FROM Trade Date 03/31/2020 TO 04/30/2020

						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	Income	000009	INDEPENDENCE REALTY TRUST, INC.	11948.76	0.00	11,948.76	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/24/2020	237420
1129			IRT	Div Accrued for IRT		11,948.76	0.00	0.00	0.00		0.00	USD	1.0000000	11,948.76	4/24/2020	
2nyscm10	Income	000009	PATTERSON COMPANIES, INC.	3737.5	0.00	3,737.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/24/2020	237444
1129			PDCO	Div Accrued for PDCO		3,737.50	0.00	0.00	0.00		0.00	USD	1.0000000	3,737.50	4/24/2020	
2nyscm10	Income	000009	EMCOR GROUP INC	527.04	0.00	527.04	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/30/2020	238182
1129			EME	Div Accrued for EME		527.04	0.00	0.00	0.00		0.00	USD	1.0000000	527.04	4/30/2020	
2nyscm10	Income	000009	H.B. FULLER COMPANY	891.31	0.00	891.31	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/30/2020	238278
1129			FUL	Div Accrued for FUL		891.31	0.00	0.00	0.00		0.00	USD	1.0000000	891.31	4/30/2020	
2nyscm10	Management	000009		70854.5	0.00	70,854.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/30/2020	238424
1129				Q1 2020 Mgmt Fee		70,854.50	0.00	0.00	0.00		0.00	USD	1.0000000	70,854.50	4/30/2020	
2nyscm10	Sell	ATSG		5868	18.445	108,174.77	129,000.90	PIPER	0.010000	58.68	0.00	USD	1.0000000	000009	4/17/2020	237089
1129						108,174.77	129,000.90	2.40	58.68		0.00	USD	1.0000000	108,174.77	4/21/2020	
2nyscm10	Sell	BDC		5666	34.792	197,070.45	342,804.34	RAJA	0.010000	56.66	0.00	USD	1.0000000	000009	4/29/2020	238042
1129						197,070.45	342,804.34	4.36	56.66		0.00	USD	1.0000000	197,070.45	5/1/2020	
2nyscm10	Sell	CBZ		6093	20.978	127,769.83	54,849.19	PEN	0.008000	48.74	0.00	USD	1.0000000	000009	4/6/2020	234417
1129						127,769.83	54,849.19	2.82	48.74		0.00	USD	1.0000000	127,769.83	4/8/2020	
2nyscm10	Sell	CBZ		4062	21.665	87,969.20	36,566.12	PEN	0.008000	32.50	0.00	USD	1.0000000	000009	4/7/2020	234670
1129						87,969.20	36,566.12	1.94	32.50		0.00	USD	1.0000000	87,969.20	4/9/2020	
2nyscm10	Sell	CLI		13974	15.866	221,559.86	316,703.94	RAJA	0.010000	139.74	0.00	USD	1.0000000	000009	4/8/2020	234971
1129						221,559.86	316,703.94	4.90	139.74		0.00	USD	1.0000000	221,559.86	4/13/2020	
2nyscm10	Sell	CMCO		2270	22.248	50,482.77	94,838.81	PEN	0.008000	18.16	0.00	USD	1.0000000	000009	4/1/2020	234008
1129						50,482.77	94,838.81	1.12	18.16		0.00	USD	1.0000000	50,482.77	4/3/2020	
2nyscm10	Sell	CMCO		2440	21.48	52,385.15	95,164.54	WSA	0.010000	24.40	0.00	USD	1.0000000	000009	4/2/2020	234190
1129						52,385.15	95,164.54	1.16	24.40		0.00	USD	1.0000000	52,385.15	4/6/2020	
2nyscm10	Sell	CMCO		1241	19.776	24,528.44	47,480.66	WSA	0.010000	12.41	0.00	USD	1.0000000	000009	4/3/2020	234418
1129				Correction from DTC Station		24,528.44	47,480.66	0.55	12.41		0.00	USD	1.0000000	24,528.44	4/7/2020	
2nyscm10	Sell	CMCO		3582	24.75	88,624.24	136,963.44	PEN	0.008000	28.66	0.00	USD	1.0000000	000009	4/23/2020	237356
1129						88,624.24	136,963.44	1.96	28.66		0.00	USD	1.0000000	88,624.24	4/27/2020	

Transactions Listing

FROM Trade Date 03/31/2020 TO 04/30/2020

						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	Sell	CMCO		791	24.384	19,280.75	29,897.11	PEN	0.008000	6.33	0.00	USD	1.0000000	000009	4/24/2020	237575
1129						19,280.75	29,897.11	0.43	6.33		0.00	USD	1.0000000	19,280.75	4/28/2020	
2nyscm10	Sell	CMCO		2478	25.434	63,003.00	92,956.27	PEN	0.008000	19.82	0.00	USD	1.0000000	000009	4/27/2020	237637
1129						63,003.00	92,956.27	1.39	19.82		0.00	USD	1.0000000	63,003.00	4/29/2020	
2nyscm10	Sell	CMCO		2105	26.732	56,252.99	78,740.26	PEN	0.008000	16.84	0.00	USD	1.0000000	000009	4/28/2020	237845
1129						56,252.99	78,740.26	1.24	16.84		0.00	USD	1.0000000	56,252.99	4/30/2020	
2nyscm10	Sell	DCO		303	23.775	7,200.76	14,268.39	WSA	0.010000	3.03	0.00	USD	1.0000000	000009	4/7/2020	234671
1129						7,200.76	14,268.39	0.16	3.03		0.00	USD	1.0000000	7,200.76	4/9/2020	
2nyscm10	Sell	DCO		3866	22.999	88,872.34	179,205.11	WSA	0.010000	38.66	0.00	USD	1.0000000	000009	4/8/2020	235390
1129				Correction from DTC Station		88,872.34	179,205.11	1.97	38.66		0.00	USD	1.0000000	88,872.34	4/13/2020	
2nyscm10	Sell	DCO		2780	24.71	68,664.76	107,842.77	WSA	0.010000	27.80	0.00	USD	1.0000000	000009	4/9/2020	235391
1129						68,664.76	107,842.77	1.52	27.80		0.00	USD	1.0000000	68,664.76	4/14/2020	
2nyscm10	Sell	EPRT		5606	11.736	65,736.18	144,184.64	RAJA	0.010000	56.06	0.00	USD	1.0000000	000009	4/27/2020	237638
1129						65,736.18	144,184.64	1.46	56.06		0.00	USD	1.0000000	65,736.18	4/29/2020	
2nyscm10	Sell	EPRT		8242	12.596	103,733.16	185,549.70	RAJA	0.010000	82.42	0.00	USD	1.0000000	000009	4/28/2020	237846
1129						103,733.16	185,549.70	2.30	82.42		0.00	USD	1.0000000	103,733.16	4/30/2020	
2nyscm10	Sell	EPRT		7631	14.295	109,008.70	159,459.65	RAJA	0.010000	76.31	0.00	USD	1.0000000	000009	4/29/2020	238043
1129						109,008.70	159,459.65	2.42	76.31		0.00	USD	1.0000000	109,008.70	5/1/2020	
2nyscm10	Sell	EPRT		12973	14.341	185,906.75	257,327.73	RAJA	0.010000	129.73	0.00	USD	1.0000000	000009	4/30/2020	238460
1129						185,906.75	257,327.73	4.12	129.73		0.00	USD	1.0000000	185,906.75	5/4/2020	
2nyscm10	Sell	FBK		4802	22.989	110,342.72	183,182.88	RAJA	0.010000	48.02	0.00	USD	1.0000000	000009	4/29/2020	238044
1129						110,342.72	183,182.88	2.44	48.02		0.00	USD	1.0000000	110,342.72	5/1/2020	
2nyscm10	Sell	FBK		2125	22.118	46,978.04	78,647.91	RAJA	0.010000	21.25	0.00	USD	1.0000000	000009	4/30/2020	238461
1129						46,978.04	78,647.91	1.04	21.25		0.00	USD	1.0000000	46,978.04	5/4/2020	
2nyscm10	Sell	FOE		17542	9.092	159,346.25	225,953.67	PEN	0.008000	140.34	0.00	USD	1.0000000	000009	4/23/2020	237357
1129						159,346.25	225,953.67	3.52	140.34		0.00	USD	1.0000000	159,346.25	4/27/2020	
2nyscm10	Sell	HUBG		1897	44.244	83,913.08	80,730.82	PEN	0.008000	15.18	0.00	USD	1.0000000	000009	4/1/2020	234010
1129						83,913.08	80,730.82	1.85	15.18		0.00	USD	1.0000000	83,913.08	4/3/2020	

Transactions Listing

FROM Trade Date 03/31/2020 TO 04/30/2020

						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	Sell	INT		7345	24.093	176,898.21	279,305.45	PEN	0.008000	58.76	0.00	USD	1.0000000	000009	4/7/2020	234673
1129						176,898.21	279,305.45	3.91	58.76		0.00	USD	1.0000000	176,898.21	4/9/2020	
2nyscm10	Sell	KMPR		3110	66.528	206,865.47	222,461.27	RAJA	0.010000	31.10	0.00	USD	1.0000000	000009	4/7/2020	234674
1129						206,865.47	222,461.27	4.58	31.10		0.00	USD	1.0000000	206,865.47	4/9/2020	
2nyscm10	Sell	NJR		7420	35.435	262,850.65	297,794.18	WSA	0.010000	74.20	0.00	USD	1.0000000	000009	4/9/2020	235571
1129				Correction from DTC Station		262,850.65	297,794.18	5.82	74.20		0.00	USD	1.0000000	262,850.65	4/14/2020	
2nyscm10	Sell	OMF		12244	18.303	223,975.76	411,961.16	RAJA	0.010000	122.44	0.00	USD	1.0000000	000009	4/21/2020	237271
1129						223,975.76	411,961.16	4.96	122.44		0.00	USD	1.0000000	223,975.76	4/23/2020	
2nyscm10	Sell	PDCO		14375	15.441	221,820.03	339,338.30	PIPER	0.010000	143.75	0.00	USD	1.0000000	000009	4/17/2020	237091
1129						221,820.03	339,338.30	4.91	143.75		0.00	USD	1.0000000	221,820.03	4/21/2020	
2nyscm10	Sell	PSB		3473	128.233	445,308.28	538,522.97	RAJA	0.010000	34.73	0.00	USD	1.0000000	000009	4/8/2020	234976
1129						445,308.28	538,522.97	9.85	34.73		0.00	USD	1.0000000	445,308.28	4/13/2020	
2nyscm10	Sell	PWR		5749	36.778	211,375.70	197,187.82	PIPER	0.010000	57.49	0.00	USD	1.0000000	000009	4/29/2020	238047
1129						211,375.70	197,187.82	4.68	57.49		0.00	USD	1.0000000	211,375.70	5/1/2020	
2nyscm10	Sell	QTS		6727	59.001	396,820.31	262,975.18	RAJA	0.010000	67.27	0.00	USD	1.0000000	000009	4/8/2020	234977
1129						396,820.31	262,975.18	8.78	67.27		0.00	USD	1.0000000	396,820.31	4/13/2020	
2nyscm10	Sell	SIGI		2744	52.187	143,176.02	90,420.61	PEN	0.008000	21.95	0.00	USD	1.0000000	000009	4/9/2020	235397
1129						143,176.02	90,420.61	3.16	21.95		0.00	USD	1.0000000	143,176.02	4/14/2020	
2nyscm10	Sell	SKYW		2876	25.95	74,602.65	44,765.80	PIPER	0.010000	28.76	0.00	USD	1.0000000	000009	4/17/2020	237092
1129						74,602.65	44,765.80	1.65	28.76		0.00	USD	1.0000000	74,602.65	4/21/2020	
2nyscm10	Sell	SYNH		608	40.426	24,572.07	25,287.45	RAJA	0.010000	6.08	0.00	USD	1.0000000	000009	3/31/2020	233659
1129						24,572.07	25,287.45	0.55	6.08		0.00	USD	1.0000000	24,572.07	4/2/2020	
2nyscm10	Sell	SYNH		2109	33.583	70,803.25	85,876.28	WSA	0.010000	21.09	0.00	USD	1.0000000	000009	4/3/2020	234298
1129						70,803.25	85,876.28	1.57	21.09		0.00	USD	1.0000000	70,803.25	4/7/2020	
2nyscm10	Sell	WTFC		6835	36.51	249,471.30	333,746.09	RAJA	0.010000	68.35	0.00	USD	1.0000000	000009	4/7/2020	234682
1129						249,471.30	333,746.09	5.52	68.35		0.00	USD	1.0000000	249,471.30	4/9/2020	

Portfolio Holdings

Back Office

Manager - ALL, As of: 04/30/2020

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	45,157,450.31	47,301,134.57	12,070.50
000009	PRINCIPAL CASH	000009	Liquid Assets		1,200,010.74		0.00
ABCB	AMERIS BANCORP	03076K108	Financials	19,274	490,137.82	773,951.15	0.00
ABM	ABM INDS INC	000957100	Industrials	8,821	304,236.29	232,162.71	0.00
ADT	ADT, INC.	00090Q103	Industrials	78,350	448,945.50	490,408.60	0.00
AEIS	ADVANCED ENERGY INDUSTRIES, INC.	007973100	Info. Technology	4,561	253,591.60	299,961.91	0.00
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	22,128	175,917.60	274,091.72	0.00
AFIN	AMERICAN FINANCE TRUST, INC.	02607T109	Real Estate	59,259	456,886.89	461,226.36	0.00
ATGE	ADTALEM GLOBAL EDUCATION INC.	00737L103	Cons. Discretionary	18,063	573,861.51	575,009.43	0.00
ATKR	ATKORE INTERNATIONAL GROUP INC.	047649108	Industrials	24,041	585,157.94	578,703.12	0.00
ATSG	AIR TRANSPORT SERVICES GROUP, INC.	00922R105	Industrials	24,511	496,102.64	476,536.27	0.00
AUB	ATLANTIC UNION BANKSHARES	04911A107	Financials	26,120	623,484.40	895,001.80	0.00
AVNS	AVANOS MEDICAL INC.	05350V106	Health Care	7,953	246,940.65	258,529.02	0.00
BANR	BANNER CORP	06652V208	Financials	5,863	225,315.09	259,551.36	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	5,651	350,022.94	270,029.23	0.00
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	8,376	780,559.44	262,864.88	0.00
BLMN	BLOOMIN BRANDS, INC.	094235108	Cons. Discretionary	20,545	247,567.25	380,643.00	0.00
BMCH	BMC STOCK HOLDINGS, INC.	05591B109	Industrials	16,831	357,658.75	476,750.85	0.00
BOOT	BOOT BARN HOLDINGS, INC.	099406100	Cons. Discretionary	13,529	249,745.34	207,959.67	0.00
BXMT	BLACKSTONE MORTGAGE TRUST, INC. CLASS A	09257W100	Financials	17,536	412,622.08	342,575.36	0.00
CACI	CACI INTERNATIONAL INC CLASS A	127190304	Info. Technology	2,603	651,114.42	320,225.27	0.00
CASH	META FINANCIAL GROUP, INC.	59100U108	Financials	28,618	527,143.56	810,134.87	0.00

Portfolio Holdings

Back Office

Manager - ALL, As of: 04/30/2020

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	11,848	196,676.80	221,797.09	0.00
CRUS	CIRRUS LOGIC, INC.	172755100	Info. Technology	6,780	512,568.00	388,931.14	0.00
CSFL	CENTERSTATE BANKS INC	15201P109	Financials	35,632	619,640.48	501,883.13	0.00
CUB	CUBIC CORPORATION	229669106	Industrials	4,891	186,885.11	298,943.70	0.00
CWEN	CLEARWAY ENERGY, INC CLASS C	18539C204	Utilities	20,084	402,282.52	376,876.21	0.00
DAN	DANA INCORPORATED	235825205	Cons. Discretionary	30,545	351,267.50	513,055.82	0.00
DBI	DESIGNER BRANDS INC	250565108	Cons. Discretionary	21,176	134,467.60	373,429.26	0.00
EBS	EMERGENT BIO SOLUTIONS INC.	29089Q105	Health Care	8,459	625,543.05	420,116.33	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	17,339	533,000.86	759,481.13	0.00
EME	EMCOR GROUP INC	29084Q100	Industrials	6,588	418,535.64	337,115.44	0.00
FBK	FB FINANCIAL CORPORATION	30257X104	Financials	10,000	223,400.00	359,736.45	0.00
FIBK	FIRST INTERSTATE BANCYSYSTEM	32055Y201	Financials	14,570	492,466.00	577,379.77	0.00
FNB	FNB CORP	302520101	Financials	74,960	606,426.40	670,019.41	0.00
FRME	FIRST MERCHANTS CORPORATION	320817109	Financials	17,271	488,942.01	651,709.29	0.00
FSS	FEDERAL SIGNAL CORPORATION	313855108	Industrials	7,319	197,100.67	187,520.22	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	5,485	201,793.15	234,279.77	0.00
GMRE	GLOBAL MEDICAL REIT INC	37954A204	Real Estate	55,411	577,382.62	755,874.98	0.00
HGV	HILTON GRAND VA	43283X105	Cons. Discretionary	12,205	251,423.00	361,996.12	0.00
HRTG	HERITAGE INSURANCE HOLDINGS, INC	42727J102	Financials	57,771	655,123.14	836,966.34	0.00
HUBG	HUB GROUP, INC. CLASS A	443320106	Industrials	4,217	202,879.87	177,215.37	0.00
IBTX	INDEPENDENT BANK GROUP, INC.	45384B106	Financials	17,662	535,335.22	830,555.88	0.00
ICPT	INTERCEPT PHARMACEUTICALS, INC.	45845P108	Health Care	2,893	236,994.56	246,955.56	0.00

Portfolio Holdings

Back Office

Manager - ALL, As of: 04/30/2020

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
ICUI	ICU MEDICAL, INC.	44930G107	Health Care	1,753	384,450.43	333,851.38	0.00
IDA	IDACORP INC	451107106	Utilities	6,345	582,344.10	425,900.77	0.00
INSW	INTERNATIONAL SEAWAYS, INC.	Y41053102	Energy	13,682	331,104.40	322,118.86	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	66,382	668,466.74	644,492.84	0.00
JCAP	JERNIGAN CAPITAL, INC.	476405105	Real Estate	17,303	228,399.60	323,194.25	0.00
KAI	KADANT INC	48282T104	Industrials	3,020	253,951.80	145,123.03	724.80
KALU	KAISER ALUMINUM CORP	483007704	Materials	5,834	421,389.82	480,764.87	3,908.78
KFRC	KFORCE INC.	493732101	Industrials	12,344	369,702.80	379,507.87	0.00
KMPR	KEMPER CORPORATION	488401100	Financials	4,782	321,446.04	333,503.53	0.00
KNL	KNOLL, INC.	498904200	Industrials	17,931	209,075.46	389,004.65	0.00
KOP	KOPPERS HOLDINGS INC.	50060P106	Materials	13,153	207,291.28	396,396.10	0.00
LCI	LANNET INC	516012101	Health Care	15,981	152,458.74	157,229.45	0.00
MEI	METHODE ELECTRONICS, INC.	591520200	Info. Technology	7,972	239,319.44	294,406.32	876.92
MGLN	MAGELLAN HEALTH, INC.	559079207	Health Care	3,921	238,122.33	304,015.77	0.00
MKSI	MKS INSTRUMENT INC	55306N104	Info. Technology	4,951	496,238.73	230,217.31	0.00
MMS	MAXIMUS, INC.	577933104	Info. Technology	4,335	291,832.20	288,398.87	0.00
MOD	MODINE MANUFACTURING CO	607828100	Cons. Discretionary	36,203	167,619.89	300,579.65	0.00
MTRN	MATERION CORP	576690101	Materials	14,138	731,500.12	519,680.10	0.00
MUR	MURPHY OIL CORPORATION	626717102	Energy	25,891	307,067.26	602,403.09	0.00
MYRG	MYR GROUP INC	55405W104	Industrials	13,602	408,060.00	401,871.81	0.00
NP	NEENAH INC	640079109	Materials	4,601	224,804.86	201,233.59	0.00
NSA	NATIONAL STORAGE AFFILIATES TRUST	637870106	Real Estate	9,586	273,009.28	149,851.23	0.00
NUAN	NUANCE COMMUNICATIONS, INC	67020Y100	Info. Technology	25,063	506,272.60	386,878.43	0.00
NUVA	NUVASIVE, INC.	670704105	Health Care	3,991	242,972.08	213,802.19	0.00

Portfolio Holdings

Back Office

Manager - ALL, As of: 04/30/2020

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
NXST	NEXSTAR BROADCASTING	65336K103	Communication Services	12,249	857,919.96	797,233.21	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	22,130	535,767.30	624,288.58	0.00
OSK	OSHKOSH CORP	688239201	Industrials	6,482	437,729.46	423,536.60	0.00
PDCE	PDC ENERGY	69327R101	Energy	23,311	302,809.89	554,654.58	0.00
PE	PARSLEY ENERGY, INC. CLASS A	701877102	Energy	57,580	544,131.00	1,009,020.09	0.00
PEB	PEBBLEBROOK HOTEL	70509V100	Real Estate	29,763	352,393.92	332,565.81	0.00
PENN	PENN NATIONAL GAMING, INC.	707569109	Cons. Discretionary	32,857	585,511.74	534,992.82	0.00
PFBC	PREFERRED BANK	740367404	Financials	13,700	522,655.00	724,243.06	0.00
PLAB	PHOTRONICS INC	719405102	Info. Technology	29,002	346,573.90	290,066.44	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	5,021	314,766.49	205,687.33	0.00
PNFP	PINNACLE FINANCIAL PARTNERS, INC.	72346Q104	Financials	15,623	628,825.75	833,186.38	2,499.68
POL	POLYONE CORPORATION	73179P106	Materials	9,630	224,282.70	204,148.00	0.00
POR	PORTLAND GENERAL	736508847	Utilities	8,349	390,649.71	300,004.62	0.00
PPBI	PACIFIC PREMIER BANCORP	69478X105	Financials	31,191	665,927.85	836,314.20	0.00
PRGS	PROGRESS SOFTWARE CORP	743312100	Info. Technology	9,566	391,345.06	255,792.92	0.00
PRI	PRIMERICA	74164M108	Financials	4,864	505,418.24	273,224.98	0.00
PWR	QUANTA SERVICES INC.	74762E102	Industrials	11,363	413,158.68	379,395.66	0.00
QTS	QTS REALTY TRUST INC	74736A103	Real Estate	8,948	559,518.44	307,754.83	0.00
REXR	REXFORD INDUSTRIAL REALTY	76169C100	Real Estate	20,776	845,998.72	343,303.88	0.00
ROCK	GIBRALTAR INDS INC	374689107	Industrials	5,289	244,880.70	107,995.23	0.00
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	25,675	329,153.50	518,813.89	0.00
SF	STIFEL FINANCIAL CORP	860630102	Financials	9,258	409,944.24	542,138.17	0.00
SIGI	SELECTIVE INS GROUP	816300107	Financials	4,195	210,295.35	135,173.17	0.00
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	14,332	409,751.88	429,802.44	0.00

Portfolio Holdings

Back Office

Manager - ALL, As of: 04/30/2020

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
SKYW	SKYWEST INC	830879102	Industrials	7,926	245,309.70	123,370.57	0.00
SNX	SYNNEX CORP	87162W100	Info. Technology	6,260	548,125.60	501,964.97	0.00
SPB	SPECTRUM BRANDS HOLDINGS, INC.	84790A105	Consumer Staples	6,233	268,392.98	358,606.62	0.00
SPTN	SPARTANNASH COMPANY	847215100	Consumer Staples	21,204	363,648.60	271,993.33	0.00
SR	SPIRE, INC	84857L101	Utilities	6,092	444,472.32	307,173.78	0.00
STL	STERLING BANCORP	85917A100	Financials	39,040	481,363.20	806,504.17	0.00
STOR	STORE CAPITAL CORPORATION	862121100	Real Estate	19,754	396,462.78	326,543.50	0.00
STRL	STERLING CONSTRUCTION COMPANY, INC.	859241101	Industrials	37,946	374,906.48	550,385.51	0.00
SYNH	SYNEOS HEALTH, INC. CLASS A	87166B102	Health Care	5,259	293,399.61	201,528.80	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	17,951	497,422.21	536,002.54	0.00
TCF	TCF FINANCIAL CORP NEW NPV	872307103	Financials	18,736	556,271.84	479,657.56	0.00
TGNA	TEGNA, INC.	87901J105	Communication Services	17,821	191,041.12	279,242.43	0.00
TRNO	TERRENO REALTY CORPORATION	88146M101	Real Estate	9,432	517,062.24	514,028.72	0.00
TWNK	HOSTESS BRANDS, INC. CLASS A	44109J106	Consumer Staples	41,586	499,863.72	586,616.05	0.00
UMPQ	UMPQUA HOLDINGS CORP	904214103	Financials	28,371	355,346.78	556,912.10	0.00
VIVO	MERIDIAN BIOSCIENCE, INC.	589584101	Health Care	19,342	232,104.00	208,181.82	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	10,324	441,247.76	619,646.33	0.00
WSBC	WESBANCO, INC.	950810101	Financials	13,551	334,438.68	466,932.59	0.00
WSM	WILLIAMS SONOMA INC	969904101	Cons. Discretionary	8,459	523,104.56	489,914.60	4,060.32