

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 04/30/2020 to 05/29/2020

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 05/29/2020
Total Portfolio	4.54	19.07	-24.40	-12.66	-12.87	-4.05	0.84	0.54						0.21	4.54
Total Equities	4.66	19.56	-24.88	-12.77	-13.07	-4.16								-4.28	4.66
Total Cash	0.00	0.00	0.00	0.00	1.05	1.22								1.92	0.00
Russell 2000 Value	2.87	15.56	-25.65	-14.69	-13.02	-4.16	1.59	0.71	1.43	3.50	6.63	4.86	6.54	0.72	2.87

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 04/30/2020 to 05/29/2020

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 05/29/2020
Total Portfolio	4.54	18.89	-24.62	-13.15	-13.41	-4.62	0.29	0.02						-0.29	4.54
Total Equities	4.66	19.56	-24.88	-12.77	-13.07	-4.16								-4.28	4.66
Total Cash	0.00	0.00	0.00	0.00	1.05	1.22								1.92	0.00
Russell 2000 Value	2.87	15.56	-25.65	-14.69	-13.02	-4.16	1.59	0.71	1.43	3.50	6.63	4.86	6.54	0.72	2.87

Transactions Listing

FROM Trade Date 04/30/2020 TO 05/29/2020

						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	AEIS		842	60.227	50,717.62	0.00	PEN	0.008000	6.74	0.00	USD	1.0000000	000009	5/7/2020	239120
1129						50,717.62	0.00	0.00	6.74		0.00	USD	1.0000000	50,717.62	5/11/2020	
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	BKH		1372	59.08	81,068.60	0.00	PEN	0.008000	10.98	0.00	USD	1.0000000	000009	5/11/2020	239338
1129						81,068.60	0.00	0.00	10.98		0.00	USD	1.0000000	81,068.60	5/13/2020	
2nyscm10	Buy	BOOT		10142	18.26	185,296.37	0.00	PIPER	0.010000	101.42	0.00	USD	1.0000000	000009	5/6/2020	238997
1129						185,296.37	0.00	0.00	101.42		0.00	USD	1.0000000	185,296.37	5/8/2020	
2nyscm10	Buy	BXMT		4135	24.545	101,534.51	0.00	RAJA	0.010000	41.35	0.00	USD	1.0000000	000009	5/8/2020	239218
1129						101,534.51	0.00	0.00	41.35		0.00	USD	1.0000000	101,534.51	5/12/2020	
2nyscm10	Buy	CWEN		3611	21.414	77,353.40	0.00	PEN	0.008000	28.89	0.00	USD	1.0000000	000009	5/11/2020	239339
1129						77,353.40	0.00	0.00	28.89		0.00	USD	1.0000000	77,353.40	5/13/2020	
2nyscm10	Buy	DBI		15118	7.172	108,548.75	0.00	PEN	0.008000	120.94	0.00	USD	1.0000000	000009	5/27/2020	240922
1129						108,548.75	0.00	0.00	120.94		0.00	USD	1.0000000	108,548.75	5/29/2020	
2nyscm10	Buy	HPP		7456	21.593	161,071.22	0.00	RAJA	0.010000	74.56	0.00	USD	1.0000000	000009	5/18/2020	240127
1129						161,071.22	0.00	0.00	74.56		0.00	USD	1.0000000	161,071.22	5/20/2020	
2nyscm10	Buy	HPP		5016	21.156	106,170.16	0.00	RAJA	0.010000	50.16	0.00	USD	1.0000000	000009	5/19/2020	240397
1129						106,170.16	0.00	0.00	50.16		0.00	USD	1.0000000	106,170.16	5/21/2020	
2nyscm10	Buy	HPP		3608	25.343	91,464.60	0.00	PEN	0.008000	28.86	0.00	USD	1.0000000	000009	5/28/2020	241179
1129						91,464.60	0.00	0.00	28.86		0.00	USD	1.0000000	91,464.60	6/1/2020	
2nyscm10	Buy	IDA		978	90.403	88,422.35	0.00	PEN	0.008000	7.82	0.00	USD	1.0000000	000009	5/11/2020	239340
1129						88,422.35	0.00	0.00	7.82		0.00	USD	1.0000000	88,422.35	5/13/2020	
2nyscm10	Buy	IIVI		3169	34.311	108,756.91	0.00	PEN	0.008000	25.35	0.00	USD	1.0000000	000009	5/7/2020	239122
1129						108,756.91	0.00	0.00	25.35		0.00	USD	1.0000000	108,756.91	5/11/2020	
2nyscm10	Buy	IIVI		1984	38.85	77,093.28	0.00	PEN	0.008000	15.87	0.00	USD	1.0000000	000009	5/15/2020	239915
1129						77,093.28	0.00	0.00	15.87		0.00	USD	1.0000000	77,093.28	5/19/2020	
2nyscm10	Buy	KMPR		2176	64.824	141,078.13	0.00	RAJA	0.010000	21.76	0.00	USD	1.0000000	000009	5/8/2020	239219
1129						141,078.13	0.00	0.00	21.76		0.00	USD	1.0000000	141,078.13	5/12/2020	

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyscm10	Buy	MYRG		3704	27.638	102,408.19	0.00	PIPER	0.010000	37.04	0.00	USD	1.0000000	000009	5/1/2020	238762
1129						102,408.19	0.00	0.00	37.04		0.00	USD	1.0000000	102,408.19	5/5/2020	
2nyscm10	Buy	PEB		6114	14.198	86,852.43	0.00	PEN	0.008000	48.91	0.00	USD	1.0000000	000009	5/28/2020	241180
1129						86,852.43	0.00	0.00	48.91		0.00	USD	1.0000000	86,852.43	6/1/2020	
2nyscm10	Buy	POR		1886	44.906	84,707.24	0.00	PEN	0.008000	15.09	0.00	USD	1.0000000	000009	5/11/2020	239341
1129						84,707.24	0.00	0.00	15.09		0.00	USD	1.0000000	84,707.24	5/13/2020	
2nyscm10	Buy	RXN		1667	28.111	46,878.21	0.00	BMRK	0.010000	16.67	0.00	USD	1.0000000	000009	5/22/2020	240863
1129						46,878.21	0.00	0.00	16.67		0.00	USD	1.0000000	46,878.21	5/27/2020	
2nyscm10	Buy	RXN		5612	29.577	166,040.55	0.00	BMRK	0.009998	56.11	0.00	USD	1.0000000	000009	5/26/2020	240923
1129				Correction from DTC Station		166,040.55	0.00	0.00	56.11		0.00	USD	1.0000000	166,040.55	5/28/2020	
2nyscm10	Buy	RXN		597	29.976	17,901.87	0.00	BMRK	0.009983	5.96	0.00	USD	1.0000000	000009	5/27/2020	241182
1129				Correction from DTC Station		17,901.87	0.00	0.00	5.96		0.00	USD	1.0000000	17,901.87	5/29/2020	
2nyscm10	Buy	SJI		2848	27.484	78,297.50	0.00	PEN	0.008000	22.78	0.00	USD	1.0000000	000009	5/11/2020	239342
1129						78,297.50	0.00	0.00	22.78		0.00	USD	1.0000000	78,297.50	5/13/2020	
2nyscm10	Buy	SPB		2230	41.442	92,437.07	0.00	PIPER	0.010000	22.30	0.00	USD	1.0000000	000009	5/1/2020	238763
1129						92,437.07	0.00	0.00	22.30		0.00	USD	1.0000000	92,437.07	5/5/2020	
2nyscm10	Buy	STOR		5505	20.20	111,246.69	0.00	PEN	0.008000	44.04	0.00	USD	1.0000000	000009	5/28/2020	241183
1129						111,246.69	0.00	0.00	44.04		0.00	USD	1.0000000	111,246.69	6/1/2020	
2nyscm10	Buy	VIVO		1188	15.249	18,125.67	0.00	PEN	0.008000	9.50	0.00	USD	1.0000000	000009	5/7/2020	239124
1129						18,125.67	0.00	0.00	9.50		0.00	USD	1.0000000	18,125.67	5/11/2020	
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		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	Distribution	000009		876.92	1.00	876.92	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/1/2020	238827
1129				INTERFUND TRANSFERS DEBIT		876.92	0.00	0.00	0.00		0.00	USD	1.0000000	876.92	5/1/2020	
2nyscm10	Distribution	000009		724.8	1.00	724.80	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/5/2020	238971
1129				INTERFUND TRANSFERS DEBIT		724.80	0.00	0.00	0.00		0.00	USD	1.0000000	724.80	5/5/2020	

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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		20892.5	1.00	20,892.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/15/2020	239932
1129				INTERFUND TRANSFERS DEBIT		20,892.50	0.00	0.00	0.00		0.00	USD	1.0000000	20,892.50	5/15/2020	
2nyscm10	Distribution	000009		9369.3	1.00	9,369.30	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/21/2020	240565
1129				INTERFUND TRANSFERS DEBIT		9,369.30	0.00	0.00	0.00		0.00	USD	1.0000000	9,369.30	5/21/2020	
2nyscm10	Distribution	000009		2732.8	1.00	2,732.80	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/22/2020	240829
1129				INTERFUND TRANSFERS DEBIT		2,732.80	0.00	0.00	0.00		0.00	USD	1.0000000	2,732.80	5/22/2020	
2nyscm10	Distribution	000009		900	1.00	900.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/26/2020	240895
1129				INTERFUND TRANSFERS DEBIT		900.00	0.00	0.00	0.00		0.00	USD	1.0000000	900.00	5/26/2020	
2nyscm10	Distribution	000009		24280.34	1.00	24,280.34	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/29/2020	241946
1129				INTERFUND TRANSFERS DEBIT		24,280.34	0.00	0.00	0.00		0.00	USD	1.0000000	24,280.34	5/29/2020	
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	Income	000009	METHODE ELECTRONICS, INC.	876.92	0.00	876.92	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/1/2020	238512
1129			MEI	Div Accrued for MEI		876.92	0.00	0.00	0.00		0.00	USD	1.0000000	876.92	5/1/2020	
2nyscm10	Income	000009		1057.87	1.00	1,057.87	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/1/2020	238828
1129				CASH CREDIT FOR INTEREST		1,057.87	0.00	0.00	0.00		0.00	USD	1.0000000	1,057.87	5/1/2020	
2nyscm10	Income	000009	KADANT INC	724.8	0.00	724.80	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/5/2020	238864
1129			KAI	Div Accrued for KAI		724.80	0.00	0.00	0.00		0.00	USD	1.0000000	724.80	5/5/2020	
2nyscm10	Income	000009	AMERICAN FINANCE TRUST, INC.	4197.49	0.00	4,197.49	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/15/2020	239620
1129			AFIN	Div Accrued for AFIN		4,197.49	0.00	0.00	0.00		0.00	USD	1.0000000	4,197.49	5/15/2020	
2nyscm10	Income	000009	CENTERSTATE BANKS INC	4988.48	0.00	4,988.48	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/15/2020	239659
1129			CSFL	Div Accrued for CSFL		4,988.48	0.00	0.00	0.00		0.00	USD	1.0000000	4,988.48	5/15/2020	
2nyscm10	Income	000009	KAISER ALUMINUM CORP	3908.78	0.00	3,908.78	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/15/2020	239682
1129			KALU	Div Accrued for KALU		3,908.78	0.00	0.00	0.00		0.00	USD	1.0000000	3,908.78	5/15/2020	

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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	PACIFIC PREMIER BANCORP	7797.75	0.00	7,797.75	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/15/2020	239750
1129			PPBI	Div Accrued for PPBI		7,797.75	0.00	0.00	0.00		0.00	USD	1.0000000	7,797.75	5/15/2020	
2nyscm10	Income	000009	FIRST INTERSTATE BANCOSYSTEM	4953.8	0.00	4,953.80	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/21/2020	240478
1129			FIBK	Div Accrued for FIBK		4,953.80	0.00	0.00	0.00		0.00	USD	1.0000000	4,953.80	5/21/2020	
2nyscm10	Income	000009	INDEPENDENT BANK GROUP, INC.	4415.5	0.00	4,415.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/21/2020	240487
1129			IBTX	Div Accrued for IBTX		4,415.50	0.00	0.00	0.00		0.00	USD	1.0000000	4,415.50	5/21/2020	
2nyscm10	Income	000009	STERLING BANCORP	2732.8	0.00	2,732.80	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/22/2020	240548
1129			STL	Div Accrued for STL		2,732.80	0.00	0.00	0.00		0.00	USD	1.0000000	2,732.80	5/22/2020	
2nyscm10	Income	000009	FB FINANCIAL CORPORATION	900	0.00	900.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/26/2020	240797
1129			FBK	Div Accrued for FBK		900.00	0.00	0.00	0.00		0.00	USD	1.0000000	900.00	5/26/2020	
2nyscm10	Income	000009	MAXIMUS, INC.	1213.8	0.00	1,213.80	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/29/2020	241472
1129			MMS	Div Accrued for MMS		1,213.80	0.00	0.00	0.00		0.00	USD	1.0000000	1,213.80	5/29/2020	
2nyscm10	Income	000009	NEXSTAR BROADCASTING	6859.44	0.00	6,859.44	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/29/2020	241473
1129			NXST	Div Accrued for NXST		6,859.44	0.00	0.00	0.00		0.00	USD	1.0000000	6,859.44	5/29/2020	
2nyscm10	Income	000009	OSHKOSH CORP	1944.6	0.00	1,944.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/29/2020	241506
1129			OSK	Div Accrued for OSK		1,944.60	0.00	0.00	0.00		0.00	USD	1.0000000	1,944.60	5/29/2020	
2nyscm10	Income	000009	PINNACLE FINANCIAL PARTNERS, INC.	2499.68	0.00	2,499.68	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/29/2020	241522
1129			PNFP	Div Accrued for PNFP		2,499.68	0.00	0.00	0.00		0.00	USD	1.0000000	2,499.68	5/29/2020	
2nyscm10	Income	000009	SABRA HEALTH CARE REIT	7702.5	0.00	7,702.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/29/2020	241566
1129			SBRA	Div Accrued for SBRA		7,702.50	0.00	0.00	0.00		0.00	USD	1.0000000	7,702.50	5/29/2020	
2nyscm10	Income	000009	WILLIAMS SONOMA INC	4060.32	0.00	4,060.32	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/29/2020	241587
1129			WSM	Div Accrued for WSM		4,060.32	0.00	0.00	0.00		0.00	USD	1.0000000	4,060.32	5/29/2020	
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	ADT		37106	6.477	239,962.89	250,632.73	BMRK	0.010000	371.06	0.00	USD	1.0000000	000009	5/22/2020	240848
1129						239,962.89	250,632.73	5.32	371.06		0.00	USD	1.0000000	239,962.89	5/27/2020	

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyscm10	Sell	BLD		1775	97.235	172,570.73	56,074.56	PIPER	0.010000	17.75	0.00	USD	1.0000000	000009	5/6/2020	238996
1129						172,570.73	56,074.56	3.82	17.75		0.00	USD	1.0000000	172,570.73	5/8/2020	
2nyscm10	Sell	EBS		347	79.554	27,601.71	17,627.60	PEN	0.008000	2.78	0.00	USD	1.0000000	000009	5/7/2020	239121
1129						27,601.71	17,627.60	0.61	2.78		0.00	USD	1.0000000	27,601.71	5/11/2020	
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		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	HUBG		4217	40.125	169,161.64	177,215.37	PIPER	0.010000	42.17	0.00	USD	1.0000000	000009	5/1/2020	238761
1129						169,161.64	177,215.37	3.74	42.17		0.00	USD	1.0000000	169,161.64	5/5/2020	
2nyscm10	Sell	NSA		5922	26.024	154,049.13	92,574.49	RAJA	0.010000	59.22	0.00	USD	1.0000000	000009	5/18/2020	240128
1129						154,049.13	92,574.49	3.41	59.22		0.00	USD	1.0000000	154,049.13	5/20/2020	
2nyscm10	Sell	NSA		3664	25.811	94,534.23	57,276.75	RAJA	0.010000	36.64	0.00	USD	1.0000000	000009	5/19/2020	240398
1129						94,534.23	57,276.75	2.10	36.64		0.00	USD	1.0000000	94,534.23	5/21/2020	
2nyscm10	Sell	PENN		5979	29.278	174,988.31	126,452.96	PIPER	0.010000	59.79	0.00	USD	1.0000000	000009	5/22/2020	240608
1129						174,988.31	126,452.96	3.87	59.79		0.00	USD	1.0000000	174,988.31	5/27/2020	
2nyscm10	Sell	PLAB		10549	11.631	122,610.43	107,908.93	PEN	0.008000	84.39	0.00	USD	1.0000000	000009	5/7/2020	239123
1129						122,610.43	107,908.93	2.71	84.39		0.00	USD	1.0000000	122,610.43	5/11/2020	
2nyscm10	Sell	REXR		4943	39.67	196,044.94	83,154.41	PEN	0.008000	39.54	0.00	USD	1.0000000	000009	5/28/2020	241181
1129						196,044.94	83,154.41	4.33	39.54		0.00	USD	1.0000000	196,044.94	6/1/2020	
2nyscm10	Sell	SIGI		4195	47.914	200,952.41	135,173.17	RAJA	0.010000	41.95	0.00	USD	1.0000000	000009	5/8/2020	239220
1129						200,952.41	135,173.17	4.45	41.95		0.00	USD	1.0000000	200,952.41	5/12/2020	
2nyscm10	Sell	SR		6092	71.397	434,889.13	307,173.78	PEN	0.008000	48.74	0.00	USD	1.0000000	000009	5/11/2020	239343
1129						434,889.13	307,173.78	9.61	48.74		0.00	USD	1.0000000	434,889.13	5/13/2020	
2nyscm10	Sell	WSM		1801	71.077	127,993.16	111,007.51	PEN	0.008000	14.41	0.00	USD	1.0000000	000009	5/27/2020	240925
1129						127,993.16	111,007.51	2.83	14.41		0.00	USD	1.0000000	127,993.16	5/29/2020	

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Global Portfolio Group - 2SCV, As of: 05/29/2020

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	47,095,013.69	47,895,278.90	61,710.26
000009	PRINCIPAL CASH	000009	Liquid Assets		1,132,956.00		0.00
ABCB	AMERIS BANCORP	03076K108	Financials	19,274	467,009.02	773,951.15	0.00
ABM	ABM INDS INC	000957100	Industrials	8,821	271,069.33	232,162.71	0.00
ADT	ADT, INC.	00090Q103	Industrials	41,244	292,007.52	239,775.87	0.00
AEIS	ADVANCED ENERGY INDUSTRIES, INC.	007973100	Info. Technology	5,403	361,082.49	350,679.53	0.00
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	22,128	202,692.48	274,091.72	0.00
AFIN	AMERICAN FINANCE TRUST, INC.	02607T109	Real Estate	59,259	433,775.88	461,226.36	0.00
ATGE	ADTALEM GLOBAL EDUCATION INC.	00737L103	Cons. Discretionary	18,063	604,387.98	575,009.43	0.00
ATKR	ATKORE INTERNATIONAL GROUP INC.	047649108	Industrials	24,041	645,260.44	578,703.12	0.00
ATSG	AIR TRANSPORT SERVICES GROUP, INC.	00922R105	Industrials	24,511	527,966.94	476,536.27	0.00
AUB	ATLANTIC UNION BANKSHARES	04911A107	Financials	26,120	604,678.00	895,001.80	6,530.00
AVNS	AVANOS MEDICAL INC.	05350V106	Health Care	7,953	231,114.18	258,529.02	0.00
BANR	BANNER CORP	06652V208	Financials	5,863	220,214.28	259,551.36	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	7,023	433,389.33	351,097.83	3,757.31
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	6,601	757,068.69	206,790.32	0.00
BLMN	BLOOMIN BRANDS, INC.	094235108	Cons. Discretionary	20,545	234,418.45	380,643.00	0.00
BMCH	BMC STOCK HOLDINGS, INC.	05591B109	Industrials	16,831	440,467.27	476,750.85	0.00
BOOT	BOOT BARN HOLDINGS, INC.	099406100	Cons. Discretionary	23,671	508,453.08	393,256.04	0.00
BXMT	BLACKSTONE MORTGAGE TRUST, INC. CLASS A	09257W100	Financials	21,671	511,218.89	444,109.87	0.00
CACI	CACI INTERNATIONAL INC CLASS A	127190304	Info. Technology	2,603	652,780.34	320,225.27	0.00
CASH	META FINANCIAL GROUP, INC.	59100U108	Financials	28,618	518,558.16	810,134.87	0.00

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Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
CHRS	COHERUS BIOSCIENCES, INC.	19249H103	Health Care	11,848	220,846.72	221,797.09	0.00
CRUS	CIRRUS LOGIC, INC.	172755100	Info. Technology	6,780	491,414.40	388,931.14	0.00
CSFL	CENTERSTATE BANKS INC	15201P109	Financials	35,632	562,985.60	501,883.13	0.00
CUB	CUBIC CORPORATION	229669106	Industrials	4,891	201,558.11	298,943.70	0.00
CWEN	CLEARWAY ENERGY, INC CLASS C	18539C204	Utilities	23,695	519,157.45	454,229.61	4,975.95
DAN	DANA INCORPORATED	235825205	Cons. Discretionary	30,545	386,088.80	513,055.82	0.00
DBI	DESIGNER BRANDS INC	250565108	Cons. Discretionary	36,294	222,482.22	481,978.01	0.00
EBS	EMERGENT BIO SOLUTIONS INC.	29089Q105	Health Care	8,112	677,270.88	402,488.73	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	17,339	509,246.43	759,481.13	0.00
EME	EMCOR GROUP INC	29084Q100	Industrials	6,588	418,667.40	337,115.44	0.00
FBK	FB FINANCIAL CORPORATION	30257X104	Financials	10,000	236,100.00	359,736.45	0.00
FIBK	FIRST INTERSTATE BANCSYSTEM	32055Y201	Financials	14,570	455,312.50	577,379.77	0.00
FNB	FNB CORP	302520101	Financials	74,960	555,453.60	670,019.41	8,995.20
FRME	FIRST MERCHANTS CORPORATION	320817109	Financials	17,271	484,624.26	651,709.29	0.00
FSS	FEDERAL SIGNAL CORPORATION	313855108	Industrials	7,319	213,275.66	187,520.22	585.52
FUL	H.B. FULLER COMPANY	359694106	Materials	5,485	206,345.70	234,279.77	0.00
GMRE	GLOBAL MEDICAL REIT INC	37954A204	Real Estate	55,411	594,005.92	755,874.98	0.00
HGV	HILTON GRAND VA	43283X105	Cons. Discretionary	12,205	262,895.70	361,996.12	0.00
HPP	HUDSON PACIFIC PROPERTIES, INC.	444097109	Real Estate	16,080	388,653.60	358,705.98	0.00
HRTG	HERITAGE INSURANCE HOLDINGS, INC	42727J102	Financials	57,771	724,448.34	836,966.34	0.00
IBTX	INDEPENDENT BANK GROUP, INC.	45384B106	Financials	17,662	669,036.56	830,555.88	0.00

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Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
ICPT	INTERCEPT PHARMACEUTICALS, INC.	45845P108	Health Care	2,893	209,048.18	246,955.56	0.00
ICUI	ICU MEDICAL, INC.	44930G107	Health Care	1,753	349,933.86	333,851.38	0.00
IDA	IDACORP INC	451107106	Utilities	7,323	682,723.29	514,323.12	4,251.15
IIVI	II-VI INCORPORATED	902104108	Info. Technology	5,153	244,922.09	185,850.19	0.00
INSW	INTERNATIONAL SEAWAYS, INC.	Y41053102	Energy	13,682	310,307.76	322,118.86	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	66,382	656,517.98	644,492.84	0.00
JCAP	JERNIGAN CAPITAL, INC.	476405105	Real Estate	17,303	208,847.21	323,194.25	0.00
KAI	KADANT INC	48282T104	Industrials	3,020	292,426.60	145,123.03	0.00
KALU	KAISER ALUMINUM CORP	483007704	Materials	5,834	418,589.50	480,764.87	0.00
KFRC	KFORCE INC.	493732101	Industrials	12,344	372,788.80	379,507.87	0.00
KMPR	KEMPER CORPORATION	488401100	Financials	6,958	441,137.20	474,581.66	2,087.40
KNL	KNOLL, INC.	498904200	Industrials	17,931	189,351.36	389,004.65	0.00
KOP	KOPPERS HOLDINGS INC.	50060P106	Materials	13,153	217,945.21	396,396.10	0.00
LCI	LANNET INC	516012101	Health Care	15,981	122,254.65	157,229.45	0.00
MEI	METHODE ELECTRONICS, INC.	591520200	Info. Technology	7,972	249,922.20	294,406.32	0.00
MGLN	MAGELLAN HEALTH, INC.	559079207	Health Care	3,921	294,035.79	304,015.77	0.00
MKSI	MKS INSTRUMENT INC	55306N104	Info. Technology	4,951	522,974.13	230,217.31	990.20
MMS	MAXIMUS, INC.	577933104	Info. Technology	4,335	312,206.70	288,398.87	0.00
MOD	MODINE MANUFACTURING CO	607828100	Cons. Discretionary	36,203	193,686.05	300,579.65	0.00
MTRN	MATERION CORP	576690101	Materials	14,138	742,245.00	519,680.10	1,625.87
MUR	MURPHY OIL CORPORATION	626717102	Energy	25,891	309,397.45	602,403.09	3,236.38
MYRG	MYR GROUP INC	55405W104	Industrials	17,306	498,585.86	504,280.00	0.00
NP	NEENAH INC	640079109	Materials	4,601	232,626.56	201,233.59	2,162.47
NUAN	NUANCE COMMUNICATIONS, INC	67020Y100	Info. Technology	25,063	573,441.44	386,878.43	0.00

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Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
NUVA	NUVASIVE, INC.	670704105	Health Care	3,991	241,854.60	213,802.19	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Communication Services	12,249	1,020,464.19	797,233.21	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	22,130	516,292.90	624,288.58	7,302.90
OSK	OSHKOSH CORP	688239201	Industrials	6,482	465,537.24	423,536.60	0.00
PDCE	PDC ENERGY	69327R101	Energy	23,311	283,927.98	554,654.58	0.00
PE	PARSLEY ENERGY, INC. CLASS A	701877102	Energy	57,580	526,281.20	1,009,020.09	0.00
PEB	PEBBLEBROOK HOTEL	70509V100	Real Estate	35,877	490,079.82	419,418.24	0.00
PENN	PENN NATIONAL GAMING, INC.	707569109	Cons. Discretionary	26,878	881,867.18	408,539.86	0.00
PFBC	PREFERRED BANK	740367404	Financials	13,700	514,709.00	724,243.06	0.00
PLAB	PHOTRONICS INC	719405102	Info. Technology	18,453	221,251.47	182,157.51	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	5,021	322,448.62	205,687.33	0.00
PNFP	PINNACLE FINANCIAL PARTNERS, INC.	72346Q104	Financials	15,623	622,576.55	833,186.38	0.00
POL	POLYONE CORPORATION	73179P106	Materials	9,630	238,631.40	204,148.00	0.00
POR	PORTLAND GENERAL	736508847	Utilities	10,235	482,170.85	384,711.86	0.00
PPBI	PACIFIC PREMIER BANCORP	69478X105	Financials	31,191	674,349.42	836,314.20	0.00
PRGS	PROGRESS SOFTWARE CORP	743312100	Info. Technology	9,566	386,466.40	255,792.92	1,578.39
PRI	PRIMERICA	74164M108	Financials	4,864	552,744.96	273,224.98	1,945.60
PWR	QUANTA SERVICES INC.	74762E102	Industrials	11,363	419,635.59	379,395.66	0.00
QTS	QTS REALTY TRUST INC	74736A103	Real Estate	8,948	613,832.80	307,754.83	0.00
REXR	REXFORD INDUSTRIAL REALTY	76169C100	Real Estate	15,833	630,153.40	260,149.47	0.00
ROCK	GIBRALTAR INDS INC	374689107	Industrials	5,289	232,768.89	107,995.23	0.00
RXN	REXNORD CORPORATION	76169B102	Industrials	7,876	237,067.60	230,820.63	0.00
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	25,675	345,585.50	518,813.89	0.00
SF	STIFEL FINANCIAL CORP	860630102	Financials	9,258	441,699.18	542,138.17	1,573.86

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Global Portfolio Group - 2SCV, As of: 05/29/2020

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	17,180	487,224.80	508,099.94	0.00
SKYW	SKYWEST INC	830879102	Industrials	7,926	254,186.82	123,370.57	0.00
SNX	SYNNEX CORP	87162W100	Info. Technology	6,260	667,629.00	501,964.97	0.00
SPB	SPECTRUM BRANDS HOLDINGS, INC.	84790A105	Consumer Staples	8,463	400,469.16	451,043.69	3,554.46
SPTN	SPARTANNASH COMPANY	847215100	Consumer Staples	21,204	453,977.64	271,993.33	0.00
STL	STERLING BANCORP	85917A100	Financials	39,040	480,192.00	806,504.17	0.00
STOR	STORE CAPITAL CORPORATION	862121100	Real Estate	25,259	488,509.06	437,790.19	0.00
STRL	STERLING CONSTRUCTION COMPANY, INC.	859241101	Industrials	37,946	343,411.30	550,385.51	0.00
SYNH	SYNEOS HEALTH, INC. CLASS A	87166B102	Health Care	5,259	320,746.41	201,528.80	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	17,951	440,697.05	536,002.54	0.00
TCF	TCF FINANCIAL CORP NEW NPV	872307103	Financials	18,736	541,845.12	479,657.56	6,557.60
TGNA	TEGNA, INC.	87901J105	Communication Services	17,821	208,862.12	279,242.43	0.00
TRNO	TERRENO REALTY CORPORATION	88146M101	Real Estate	9,432	482,824.08	514,028.72	0.00
TWNK	HOSTESS BRANDS, INC. CLASS A	44109J106	Consumer Staples	41,586	502,150.95	586,616.05	0.00
UMPQ	UMPQUA HOLDINGS CORP	904214103	Financials	28,371	323,145.69	556,912.10	0.00
VIVO	MERIDIAN BIOSCIENCE, INC.	589584101	Health Care	20,530	317,393.80	226,307.49	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	10,324	478,723.88	619,646.33	0.00
WSBC	WESBANCO, INC.	950810101	Financials	13,551	290,262.42	466,932.59	0.00
WSM	WILLIAMS SONOMA INC	969904101	Cons. Discretionary	6,658	554,012.18	378,907.09	0.00