

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 05/29/2020 to 06/30/2020

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 06/30/2020
Total Portfolio	1.98	21.42	-22.91	-17.09	-11.97	-4.19	1.28	0.97						0.58	1.98
Total Equities	2.04	22.00	-23.35	-17.40	-12.15	-4.29								-3.62	2.04
Total Cash	0.00	0.00	0.00	0.00	0.97	1.19								1.87	0.00
Russell 2000 Value	2.90	18.91	-23.50	-17.48	-12.04	-4.35	2.24	1.26	1.18	3.98	6.38	5.48	7.82	1.25	2.90

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 05/29/2020 to 06/30/2020

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 06/30/2020
Total Portfolio	1.98	21.24	-23.13	-17.56	-12.52	-4.76	0.73	0.44						0.08	1.98
Total Equities	2.04	22.00	-23.35	-17.40	-12.15	-4.29								-3.62	2.04
Total Cash	0.00	0.00	0.00	0.00	0.97	1.19								1.87	0.00
Russell 2000 Value	2.90	18.91	-23.50	-17.48	-12.04	-4.35	2.24	1.26	1.18	3.98	6.38	5.48	7.82	1.25	2.90

Transactions Listing

FROM Trade Date 05/29/2020 TO 06/30/2020

						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	ABCB		3923	25.573	100,360.15	0.00	RAJA	0.010000	39.23	0.00	USD	1.0000000	000009	6/16/2020	244430
1129						100,360.15	0.00	0.00	39.23		0.00	USD	1.0000000	100,360.15	6/18/2020	
2nyscm10	Buy	ABM		6737	35.197	237,190.23	0.00	PIPER	0.010000	67.37	0.00	USD	1.0000000	000009	6/26/2020	245799
1129						237,190.23	0.00	0.00	67.37		0.00	USD	1.0000000	237,190.23	6/30/2020	
2nyscm10	Buy	AFIN		7349	8.919	65,606.73	0.00	PEN	0.008000	58.79	0.00	USD	1.0000000	000009	6/16/2020	244432
1129						65,606.73	0.00	0.00	58.79		0.00	USD	1.0000000	65,606.73	6/18/2020	
2nyscm10	Buy	AFIN		8574	8.672	74,424.89	0.00	PEN	0.008000	68.59	0.00	USD	1.0000000	000009	6/17/2020	244807
1129						74,424.89	0.00	0.00	68.59		0.00	USD	1.0000000	74,424.89	6/19/2020	
2nyscm10	Buy	AFIN		10679	8.522	91,094.00	0.00	PEN	0.008000	85.43	0.00	USD	1.0000000	000009	6/18/2020	244902
1129						91,094.00	0.00	0.00	85.43		0.00	USD	1.0000000	91,094.00	6/22/2020	
2nyscm10	Buy	AVNS		2169	31.744	68,869.22	0.00	PEN	0.008000	17.35	0.00	USD	1.0000000	000009	6/5/2020	242736
1129						68,869.22	0.00	0.00	17.35		0.00	USD	1.0000000	68,869.22	6/9/2020	
2nyscm10	Buy	AVNS		1165	33.769	39,352.30	0.00	RAJA	0.010000	11.65	0.00	USD	1.0000000	000009	6/9/2020	243321
1129						39,352.30	0.00	0.00	11.65		0.00	USD	1.0000000	39,352.30	6/11/2020	
2nyscm10	Buy	AVNS		387	32.115	12,432.41	0.00	RAJA	0.010000	3.87	0.00	USD	1.0000000	000009	6/10/2020	243458
1129						12,432.41	0.00	0.00	3.87		0.00	USD	1.0000000	12,432.41	6/12/2020	
2nyscm10	Buy	BXMT		3599	25.374	91,356.30	0.00	RAJA	0.010000	35.99	0.00	USD	1.0000000	000009	6/16/2020	244433
1129						91,356.30	0.00	0.00	35.99		0.00	USD	1.0000000	91,356.30	6/18/2020	
2nyscm10	Buy	BXMT		6185	23.916	147,983.55	0.00	WSA	0.010000	61.85	0.00	USD	1.0000000	000009	6/29/2020	246317
1129						147,983.55	0.00	0.00	61.85		0.00	USD	1.0000000	147,983.55	7/1/2020	
2nyscm10	Buy	CHX		24546	9.828	241,436.91	0.00	PEN	0.008000	196.37	0.00	USD	1.0000000	000009	6/2/2020	242190
1129						241,436.91	0.00	0.00	196.37		0.00	USD	1.0000000	241,436.91	6/4/2020	
2nyscm10	Buy	CHX		14688	13.676	200,987.65	0.00	PEN	0.008000	117.50	0.00	USD	1.0000000	000009	6/8/2020	242982
1129						200,987.65	0.00	0.00	117.50		0.00	USD	1.0000000	200,987.65	6/10/2020	
2nyscm10	Buy	CHX		9448	9.689	91,632.37	0.00	RAJA	0.010000	94.48	0.00	USD	1.0000000	000009	6/29/2020	246318
1129						91,632.37	0.00	0.00	94.48		0.00	USD	1.0000000	91,632.37	7/1/2020	
2nyscm10	Buy	CWEN		7790	23.521	183,302.60	0.00	RAJA	0.010000	77.90	0.00	USD	1.0000000	000009	6/16/2020	244434
1129						183,302.60	0.00	0.00	77.90		0.00	USD	1.0000000	183,302.60	6/18/2020	

Transactions Listing

FROM Trade Date 05/29/2020 TO 06/30/2020

						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	GIII		17507	13.789	241,535.33	0.00	PEN	0.008000	140.06	0.00	USD	1.0000000	000009	6/18/2020	244903
1129						241,535.33	0.00	0.00	140.06		0.00	USD	1.0000000	241,535.33	6/22/2020	
2nyscm10	Buy	ICFI		3181	66.283	210,871.67	0.00	PEN	0.008000	25.45	0.00	USD	1.0000000	000009	6/16/2020	244435
1129						210,871.67	0.00	0.00	25.45		0.00	USD	1.0000000	210,871.67	6/18/2020	
2nyscm10	Buy	ICFI		2071	64.524	133,646.19	0.00	PEN	0.008000	16.57	0.00	USD	1.0000000	000009	6/17/2020	244808
1129						133,646.19	0.00	0.00	16.57		0.00	USD	1.0000000	133,646.19	6/19/2020	
2nyscm10	Buy	JCAP		5632	16.049	90,433.59	0.00	PEN	0.008000	45.06	0.00	USD	1.0000000	000009	6/8/2020	242983
1129						90,433.59	0.00	0.00	45.06		0.00	USD	1.0000000	90,433.59	6/10/2020	
2nyscm10	Buy	JCAP		5717	15.586	89,152.62	0.00	PEN	0.008000	45.74	0.00	USD	1.0000000	000009	6/9/2020	243322
1129						89,152.62	0.00	0.00	45.74		0.00	USD	1.0000000	89,152.62	6/11/2020	
2nyscm10	Buy	JCAP		4359	15.216	66,359.67	0.00	PEN	0.008000	34.87	0.00	USD	1.0000000	000009	6/10/2020	243459
1129						66,359.67	0.00	0.00	34.87		0.00	USD	1.0000000	66,359.67	6/12/2020	
2nyscm10	Buy	KAI		1310	96.012	125,788.29	0.00	BMRK	0.009992	13.09	0.00	USD	1.0000000	000009	6/24/2020	245540
1129				Correction from DTC Station		125,788.29	0.00	0.00	13.09		0.00	USD	1.0000000	125,788.29	6/26/2020	
2nyscm10	Buy	KAI		520	95.394	49,609.87	0.00	BMRK	0.010000	5.20	0.00	USD	1.0000000	000009	6/25/2020	245541
1129						49,609.87	0.00	0.00	5.20		0.00	USD	1.0000000	49,609.87	6/29/2020	
2nyscm10	Buy	MOD		5603	5.259	29,522.77	0.00	BMRK	0.010000	56.03	0.00	USD	1.0000000	000009	6/18/2020	244905
1129						29,522.77	0.00	0.00	56.03		0.00	USD	1.0000000	29,522.77	6/22/2020	
2nyscm10	Buy	MOD		4747	5.148	24,484.07	0.00	BMRK	0.009998	47.46	0.00	USD	1.0000000	000009	6/19/2020	245285
1129				Correction from DTC Station		24,484.07	0.00	0.00	47.46		0.00	USD	1.0000000	24,484.07	6/23/2020	
2nyscm10	Buy	MUSA		2114	113.976	240,961.96	0.00	PEN	0.008000	16.91	0.00	USD	1.0000000	000009	6/18/2020	244906
1129						240,961.96	0.00	0.00	16.91		0.00	USD	1.0000000	240,961.96	6/22/2020	
2nyscm10	Buy	NP		2245	53.175	119,396.51	0.00	PEN	0.008000	17.96	0.00	USD	1.0000000	000009	6/2/2020	242192
1129						119,396.51	0.00	0.00	17.96		0.00	USD	1.0000000	119,396.51	6/4/2020	
2nyscm10	Buy	NUVA		1960	65.858	129,101.67	0.00	RAJA	0.010000	19.60	0.00	USD	1.0000000	000009	6/9/2020	243323
1129						129,101.67	0.00	0.00	19.60		0.00	USD	1.0000000	129,101.67	6/11/2020	
2nyscm10	Buy	PDCE		2193	14.056	30,841.91	0.00	PEN	0.008000	17.54	0.00	USD	1.0000000	000009	6/2/2020	242193
1129						30,841.91	0.00	0.00	17.54		0.00	USD	1.0000000	30,841.91	6/4/2020	

Transactions Listing

FROM Trade Date 05/29/2020 TO 06/30/2020

						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	PE		4502	12.959	58,376.09	0.00	PEN	0.008000	36.02	0.00	USD	1.0000000	000009	6/8/2020	242984
1129						58,376.09	0.00	0.00	36.02		0.00	USD	1.0000000	58,376.09	6/10/2020	
2nyscm10	Buy	PE		4167	10.639	44,375.22	0.00	RAJA	0.010000	41.67	0.00	USD	1.0000000	000009	6/29/2020	246320
1129						44,375.22	0.00	0.00	41.67		0.00	USD	1.0000000	44,375.22	7/1/2020	
2nyscm10	Buy	ROIC		21478	11.225	241,266.67	0.00	PEN	0.008000	171.82	0.00	USD	1.0000000	000009	6/22/2020	245287
1129						241,266.67	0.00	0.00	171.82		0.00	USD	1.0000000	241,266.67	6/24/2020	
2nyscm10	Buy	RXN		10066	29.627	298,303.90	0.00	PEN	0.008000	80.53	0.00	USD	1.0000000	000009	6/18/2020	244907
1129						298,303.90	0.00	0.00	80.53		0.00	USD	1.0000000	298,303.90	6/22/2020	
2nyscm10	Buy	SCL		1373	95.169	130,681.18	0.00	WSA	0.010000	13.73	0.00	USD	1.0000000	000009	6/29/2020	246321
1129						130,681.18	0.00	0.00	13.73		0.00	USD	1.0000000	130,681.18	7/1/2020	
2nyscm10	Buy	SCL		1093	96.646	105,644.79	0.00	WSA	0.010000	10.93	0.00	USD	1.0000000	000009	6/30/2020	246786
1129						105,644.79	0.00	0.00	10.93		0.00	USD	1.0000000	105,644.79	7/2/2020	
2nyscm10	Buy	SF		3016	46.448	140,115.82	0.00	RAJA	0.010000	30.16	0.00	USD	1.0000000	000009	6/29/2020	246322
1129						140,115.82	0.00	0.00	30.16		0.00	USD	1.0000000	140,115.82	7/1/2020	
2nyscm10	Buy	STL		10487	12.935	135,754.22	0.00	RAJA	0.010000	104.87	0.00	USD	1.0000000	000009	6/16/2020	244437
1129						135,754.22	0.00	0.00	104.87		0.00	USD	1.0000000	135,754.22	6/18/2020	
2nyscm10	Buy	SXI		2719	55.114	149,875.90	0.00	PEN	0.008000	21.75	0.00	USD	1.0000000	000009	6/26/2020	245801
1129						149,875.90	0.00	0.00	21.75		0.00	USD	1.0000000	149,875.90	6/30/2020	
2nyscm10	Buy	SXI		1282	57.588	73,837.44	0.00	PEN	0.008000	10.26	0.00	USD	1.0000000	000009	6/29/2020	246324
1129						73,837.44	0.00	0.00	10.26		0.00	USD	1.0000000	73,837.44	7/1/2020	
2nyscm10	Buy	TPIC		11996	22.113	265,388.70	0.00	BMRK	0.009999	119.95	0.00	USD	1.0000000	000009	6/24/2020	245545
1129				Correction from DTC Station		265,388.70	0.00	0.00	119.95		0.00	USD	1.0000000	265,388.70	6/26/2020	
2nyscm10	Buy	TPIC		4943	21.883	108,215.61	0.00	BMRK	0.009998	49.42	0.00	USD	1.0000000	000009	6/25/2020	245802
1129				Correction from DTC Station		108,215.61	0.00	0.00	49.42		0.00	USD	1.0000000	108,215.61	6/29/2020	
2nyscm10	Buy	TRNO		3309	52.882	175,019.30	0.00	PIPER	0.010000	33.09	0.00	USD	1.0000000	000009	6/22/2020	245289
1129						175,019.30	0.00	0.00	33.09		0.00	USD	1.0000000	175,019.30	6/24/2020	

Transactions Listing

FROM Trade Date 05/29/2020 TO 06/30/2020

						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		10.23	0.00	10.23	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/9/2020	243428
1129				Cash in Lieu for fractional shrs of SSB		10.23	0.00	0.00	0.00		0.00	USD	1.0000000	10.23	6/9/2020	
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	Distribution	000009		17802.44	1.00	17,802.44	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/1/2020	242105
1129				INTERFUND TRANSFERS DEBIT		17,802.44	0.00	0.00	0.00		0.00	USD	1.0000000	17,802.44	6/1/2020	
2nyscm10	Distribution	000009		4835.39	1.00	4,835.39	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/2/2020	242365
1129				INTERFUND TRANSFERS DEBIT		4,835.39	0.00	0.00	0.00		0.00	USD	1.0000000	4,835.39	6/2/2020	
2nyscm10	Distribution	000009		6530	1.00	6,530.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/3/2020	242449
1129				INTERFUND TRANSFERS DEBIT		6,530.00	0.00	0.00	0.00		0.00	USD	1.0000000	6,530.00	6/3/2020	
2nyscm10	Distribution	000009		3554.46	1.00	3,554.46	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/4/2020	242612
1129				INTERFUND TRANSFERS DEBIT		3,554.46	0.00	0.00	0.00		0.00	USD	1.0000000	3,554.46	6/4/2020	
2nyscm10	Distribution	000009		990.2	1.00	990.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/5/2020	242896
1129				INTERFUND TRANSFERS DEBIT		990.20	0.00	0.00	0.00		0.00	USD	1.0000000	990.20	6/5/2020	
2nyscm10	Distribution	000009		13.27	1.00	13.27	13.27	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/8/2020	243233
1129				Free Delivery of SSB		13.27	13.27	0.00	0.00		0.00	USD	1.0000000	13.27	6/8/2020	243232
2nyscm10	Distribution	000009		1625.87	1.00	1,625.87	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/10/2020	243603
1129				INTERFUND TRANSFERS DEBIT		1,625.87	0.00	0.00	0.00		0.00	USD	1.0000000	1,625.87	6/10/2020	
2nyscm10	Distribution	000009		7302.9	1.00	7,302.90	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/12/2020	243992
1129				INTERFUND TRANSFERS DEBIT		7,302.90	0.00	0.00	0.00		0.00	USD	1.0000000	7,302.90	6/12/2020	
2nyscm10	Distribution	000009		23266.49	1.00	23,266.49	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/15/2020	244145
1129				INTERFUND TRANSFERS DEBIT		23,266.49	0.00	0.00	0.00		0.00	USD	1.0000000	23,266.49	6/15/2020	
2nyscm10	Distribution	000009		9838.26	1.00	9,838.26	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/19/2020	245141
1129				INTERFUND TRANSFERS DEBIT		9,838.26	0.00	0.00	0.00		0.00	USD	1.0000000	9,838.26	6/19/2020	
2nyscm10	Distribution	000009		4020	1.00	4,020.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/29/2020	246727
1129				INTERFUND TRANSFERS DEBIT		4,020.00	0.00	0.00	0.00		0.00	USD	1.0000000	4,020.00	6/29/2020	

						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 1129	Distribution	000009		7920.03	1.00	7,920.03	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/30/2020	246989
				INTERFUND TRANSFERS DEBIT		7,920.03	0.00	0.00	0.00		0.00	USD	1.0000000	7,920.03	6/30/2020	
2nyscm10 1129	Free Delivery	SSB		0.1631999999999999951	81.32	13.27	7.91	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/8/2020	243232
				Sell Fractions		13.27	7.91	0.00	0.00		0.00	USD	1.0000000	13.27	6/8/2020	243233
2nyscm10 1129	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
			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 1129	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
			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 1129	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
			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 1129	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
			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 1129	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
			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 1129	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
			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 1129	Income	000009	BLACK HILLS CORP	3757.31	0.00	3,757.31	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/1/2020	241689
			BKH	Div Accrued for BKH		3,757.31	0.00	0.00	0.00		0.00	USD	1.0000000	3,757.31	6/1/2020	
2nyscm10 1129	Income	000009	IDACORP INC	4251.15	0.00	4,251.15	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/1/2020	241716
			IDA	Div Accrued for IDA		4,251.15	0.00	0.00	0.00		0.00	USD	1.0000000	4,251.15	6/1/2020	
2nyscm10 1129	Income	000009	MURPHY OIL CORPORATION	3236.38	0.00	3,236.38	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/1/2020	241739
			MUR	Div Accrued for MUR		3,236.38	0.00	0.00	0.00		0.00	USD	1.0000000	3,236.38	6/1/2020	
2nyscm10 1129	Income	000009	TCF FINANCIAL CORP NEW NPV	6557.6	0.00	6,557.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/1/2020	241767
			TCF	Div Accrued for TCF		6,557.60	0.00									

Transactions Listing

FROM Trade Date 05/29/2020 TO 06/30/2020

						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	KEMPER CORPORATION	2087.4	0.00	2,087.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/2/2020	242060
1129			KMPR	Div Accrued for KMPR		2,087.40	0.00	0.00	0.00		0.00	USD	1.0000000	2,087.40	6/2/2020	
2nyscm10	Income	000009	NEENAH INC	2162.47	0.00	2,162.47	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/2/2020	242075
1129			NP	Div Accrued for NP		2,162.47	0.00	0.00	0.00		0.00	USD	1.0000000	2,162.47	6/2/2020	
2nyscm10	Income	000009		816.74	1.00	816.74	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/1/2020	242106
1129				CASH CREDIT FOR INTEREST		816.74	0.00	0.00	0.00		0.00	USD	1.0000000	816.74	6/1/2020	
2nyscm10	Income	000009	ATLANTIC UNION BANKSHARES	6530	0.00	6,530.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/3/2020	242344
1129			AUB	Div Accrued for AUB		6,530.00	0.00	0.00	0.00		0.00	USD	1.0000000	6,530.00	6/3/2020	
2nyscm10	Income	000009	SPECTRUM BRANDS HOLDINGS, INC.	3554.46	0.00	3,554.46	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/4/2020	242429
1129			SPB	Div Accrued for SPB		3,554.46	0.00	0.00	0.00		0.00	USD	1.0000000	3,554.46	6/4/2020	
2nyscm10	Income	000009	MKS INSTRUMENT INC	990.2	0.00	990.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/5/2020	242543
1129			MKSI	Div Accrued for MKSI		990.20	0.00	0.00	0.00		0.00	USD	1.0000000	990.20	6/5/2020	
2nyscm10	Income	000009	MATERION CORP	1625.87	0.00	1,625.87	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/10/2020	243394
1129			MTRN	Div Accrued for MTRN		1,625.87	0.00	0.00	0.00		0.00	USD	1.0000000	1,625.87	6/10/2020	
2nyscm10	Income	000009	ONE MAIN HOLDINGS	7302.9	0.00	7,302.90	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/12/2020	243659
1129			OMF	Div Accrued for OMF		7,302.90	0.00	0.00	0.00		0.00	USD	1.0000000	7,302.90	6/12/2020	
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	6/15/2020	243804
1129			AFIN	Div Accrued for AFIN		4,197.49	0.00	0.00	0.00		0.00	USD	1.0000000	4,197.49	6/15/2020	
2nyscm10	Income	000009	CLEARWAY ENERGY, INC CLASS C	4975.95	0.00	4,975.95	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/15/2020	243826
1129			CWEN	Div Accrued for CWEN		4,975.95	0.00	0.00	0.00		0.00	USD	1.0000000	4,975.95	6/15/2020	
2nyscm10	Income	000009	FNB CORP	8995.2	0.00	8,995.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/15/2020	243868
1129			FNB	Div Accrued for FNB		8,995.20	0.00	0.00	0.00		0.00	USD	1.0000000	8,995.20	6/15/2020	
2nyscm10	Income	000009	PROGRESS SOFTWARE CORP	1578.39	0.00	1,578.39	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/15/2020	243910
1129			PRGS	Div Accrued for PRGS		1,578.39	0.00	0.00	0.00		0.00	USD	1.0000000	1,578.39	6/15/2020	
2nyscm10	Income	000009	PRIMERICA	1945.6	0.00	1,945.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/15/2020	243924
1129			PRI	Div Accrued for PRI		1,945.60	0.00	0.00	0.00		0.00	USD	1.0000000	1,945.60	6/15/2020	

Transactions Listing

FROM Trade Date 05/29/2020 TO 06/30/2020

						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	STIFEL FINANCIAL CORP	1573.86	0.00	1,573.86	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/15/2020	243940
1129			SF	Div Accrued for SF		1,573.86	0.00	0.00	0.00		0.00	USD	1.0000000	1,573.86	6/15/2020	
2nyscm10	Income	000009	FIRST MERCHANTS CORPORATION	4490.46	0.00	4,490.46	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/19/2020	244991
1129			FRME	Div Accrued for FRME		4,490.46	0.00	0.00	0.00		0.00	USD	1.0000000	4,490.46	6/19/2020	
2nyscm10	Income	000009	KFORCE INC.	2468.8	0.00	2,468.80	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/19/2020	245040
1129			KFRC	Div Accrued for KFRC		2,468.80	0.00	0.00	0.00		0.00	USD	1.0000000	2,468.80	6/19/2020	
2nyscm10	Income	000009	PARSLEY ENERGY, INC. CLASS A	2879	0.00	2,879.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/19/2020	245064
1129			PE	Div Accrued for PE		2,879.00	0.00	0.00	0.00		0.00	USD	1.0000000	2,879.00	6/19/2020	
2nyscm10	Income	000009	HUDSON PACIFIC PROPERTIES, INC.	4020	0.00	4,020.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/29/2020	245830
1129			HPP	Div Accrued for HPP		4,020.00	0.00	0.00	0.00		0.00	USD	1.0000000	4,020.00	6/29/2020	
2nyscm10	Income	000009	ENTERPRISE FINANCIAL SERVICES	3121.02	0.00	3,121.02	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/30/2020	246425
1129			EFSC	Div Accrued for EFSC		3,121.02	0.00	0.00	0.00		0.00	USD	1.0000000	3,121.02	6/30/2020	
2nyscm10	Income	000009	KNOLL, INC.	717.24	0.00	717.24	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/30/2020	246546
1129			KNL	Div Accrued for KNL		717.24	0.00	0.00	0.00		0.00	USD	1.0000000	717.24	6/30/2020	
2nyscm10	Income	000009	SPARTANNASH COMPANY	4081.77	0.00	4,081.77	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/30/2020	246687
1129			SPTN	Div Accrued for SPTN		4,081.77	0.00	0.00	0.00		0.00	USD	1.0000000	4,081.77	6/30/2020	
2nyscm10	Sell	ADT		41244	8.456	348,330.87	239,775.87	PIPER	0.010000	412.44	0.00	USD	1.0000000	000009	6/16/2020	244431
1129						348,330.87	239,775.87	7.71	412.44		0.00	USD	1.0000000	348,330.87	6/18/2020	
2nyscm10	Sell	IDA		7323	87.863	643,335.50	514,323.12	RAJA	0.010000	73.23	0.00	USD	1.0000000	000009	6/16/2020	244436
1129						643,335.50	514,323.12	14.22	73.23		0.00	USD	1.0000000	643,335.50	6/18/2020	
2nyscm10	Sell	INSW		6699	21.407	143,349.40	161,526.03	PEN	0.008000	53.59	0.00	USD	1.0000000	000009	6/2/2020	242191
1129						143,349.40	161,526.03	3.17	53.59		0.00	USD	1.0000000	143,349.40	6/4/2020	
2nyscm10	Sell	INSW		6983	20.992	146,530.13	160,592.83	PEN	0.008000	55.86	0.00	USD	1.0000000	000009	6/3/2020	242397
1129						146,530.13	160,592.83	3.24	55.86		0.00	USD	1.0000000	146,530.13	6/5/2020	
2nyscm10	Sell	MKSI		2776	109.924	305,114.79	129,226.84	WSA	0.010000	27.76	0.00	USD	1.0000000	000009	6/18/2020	245109
1129				Correction from DTC Station		305,114.79	129,226.84	6.75	27.76		0.00	USD	1.0000000	305,114.79	6/22/2020	

Transactions Listing

FROM Trade Date 05/29/2020 TO 06/30/2020

						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	MKSI		1522	113.191	172,257.06	70,670.11	WSA	0.010000	15.22	0.00	USD	1.0000000	000009	6/24/2020	245389
1129						172,257.06	70,670.11	3.81	15.22		0.00	USD	1.0000000	172,257.06	6/26/2020	
2nyscm10	Sell	MKSI		653	112.158	73,231.15	30,320.36	WSA	0.010000	6.53	0.00	USD	1.0000000	000009	6/25/2020	245542
1129						73,231.15	30,320.36	1.62	6.53		0.00	USD	1.0000000	73,231.15	6/29/2020	
2nyscm10	Sell	NUAN		8138	24.704	200,957.76	142,190.23	WSA	0.010000	81.38	0.00	USD	1.0000000	000009	6/24/2020	245543
1129				Correction from DTC Station		200,957.76	142,190.23	4.45	81.38		0.00	USD	1.0000000	200,957.76	6/26/2020	
2nyscm10	Sell	NUAN		3821	24.69	94,299.81	55,663.57	WSA	0.010000	38.21	0.00	USD	1.0000000	000009	6/25/2020	245800
1129				Correction from DTC Station		94,299.81	55,663.57	2.09	38.21		0.00	USD	1.0000000	94,299.81	6/29/2020	
2nyscm10	Sell	NUAN		13104	25.273	331,067.86	189,024.64	PEN	0.008000	104.83	0.00	USD	1.0000000	000009	6/29/2020	246319
1129						331,067.86	189,024.64	7.32	104.83		0.00	USD	1.0000000	331,067.86	7/1/2020	
2nyscm10	Sell	PENN		11632	32.432	377,144.13	220,351.36	PEN	0.008000	93.06	0.00	USD	1.0000000	000009	6/3/2020	242398
1129						377,144.13	220,351.36	8.34	93.06		0.00	USD	1.0000000	377,144.13	6/5/2020	
2nyscm10	Sell	REXR		2074	42.519	88,165.87	34,318.68	PEN	0.008000	16.59	0.00	USD	1.0000000	000009	6/8/2020	242985
1129						88,165.87	34,318.68	1.95	16.59		0.00	USD	1.0000000	88,165.87	6/10/2020	
2nyscm10	Sell	REXR		2106	41.829	88,073.71	34,848.19	PEN	0.008000	16.85	0.00	USD	1.0000000	000009	6/9/2020	243324
1129						88,073.71	34,848.19	1.95	16.85		0.00	USD	1.0000000	88,073.71	6/11/2020	
2nyscm10	Sell	REXR		2144	41.361	88,658.87	35,476.98	PEN	0.008000	17.15	0.00	USD	1.0000000	000009	6/10/2020	243460
1129						88,658.87	35,476.98	1.96	17.15		0.00	USD	1.0000000	88,658.87	6/12/2020	
2nyscm10	Sell	REXR		9509	40.29	383,012.15	155,505.62	PIPER	0.010000	95.09	0.00	USD	1.0000000	000009	6/22/2020	245286
1129						383,012.15	155,505.62	8.47	95.09		0.00	USD	1.0000000	383,012.15	6/24/2020	
2nyscm10	Sell	SNX		2248	117.56	264,251.28	180,258.35	PEN	0.008000	17.98	0.00	USD	1.0000000	000009	6/29/2020	246323
1129						264,251.28	180,258.35	5.84	17.98		0.00	USD	1.0000000	264,251.28	7/1/2020	
2nyscm10	Sell	STOR		2944	25.594	75,324.69	59,493.23	PEN	0.008000	23.55	0.00	USD	1.0000000	000009	6/16/2020	244438
1129						75,324.69	59,493.23	1.67	23.55		0.00	USD	1.0000000	75,324.69	6/18/2020	
2nyscm10	Sell	STOR		3434	25.547	87,698.64	66,184.59	PEN	0.008000	27.47	0.00	USD	1.0000000	000009	6/17/2020	244809
1129						87,698.64	66,184.59	1.94	27.47		0.00	USD	1.0000000	87,698.64	6/19/2020	
2nyscm10	Sell	STOR		3530	25.098	88,563.98	58,352.66	PEN	0.008000	28.24	0.00	USD	1.0000000	000009	6/18/2020	244908
1129						88,563.98	58,352.66	1.96	28.24		0.00	USD	1.0000000	88,563.98	6/22/2020	

Transactions Listing

FROM Trade Date 05/29/2020 TO 06/30/2020

						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	STOR		15351	24.10	369,834.25	253,759.71	PEN	0.008000	122.81	0.00	USD	1.0000000	000009	6/22/2020	245288
1129						369,834.25	253,759.71	8.18	122.81		0.00	USD	1.0000000	369,834.25	6/24/2020	
2nyscm10	Sell	SYNH		902	61.439	55,409.63	34,583.67	PEN	0.008000	7.22	0.00	USD	1.0000000	000009	6/5/2020	242737
1129						55,409.63	34,583.67	1.22	7.22		0.00	USD	1.0000000	55,409.63	6/9/2020	
2nyscm10	Sell	SYNH		4357	58.483	254,769.94	166,945.13	PEN	0.008000	34.86	0.00	USD	1.0000000	000009	6/9/2020	243325
1129						254,769.94	166,945.13	5.63	34.86		0.00	USD	1.0000000	254,769.94	6/11/2020	
2nyscm10	Sell	WSM		3871	86.248	333,819.14	232,351.44	WSA	0.010000	38.71	0.00	USD	1.0000000	000009	6/18/2020	244909
1129						333,819.14	232,351.44	7.38	38.71		0.00	USD	1.0000000	333,819.14	6/22/2020	

Portfolio Holdings

Back Office

Global Portfolio Group - 2SCV, As of: 06/30/2020

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	47,932,530.95	49,683,555.37	67,833.84
000009	PRINCIPAL CASH	000009	Liquid Assets		992,393.31		0.00
ABCB	AMERIS BANCORP	03076K108	Financials	23,197	547,217.23	874,311.30	3,479.55
ABM	ABM INDS INC	000957100	Industrials	15,558	564,755.40	469,352.94	0.00
AEIS	ADVANCED ENERGY INDUSTRIES, INC.	007973100	Info. Technology	5,403	366,269.37	350,679.53	0.00
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	22,128	241,195.20	274,091.72	0.00
AFIN	AMERICAN FINANCE TRUST, INC.	02607T109	Real Estate	85,861	681,307.03	692,351.98	0.00
ATGE	ADTALEM GLOBAL EDUCATION INC.	00737L103	Cons. Discretionary	18,063	562,662.45	575,009.43	0.00
ATKR	ATKORE INTERNATIONAL GROUP INC.	047649108	Industrials	24,041	657,521.35	578,703.12	0.00
ATSG	AIR TRANSPORT SERVICES GROUP, INC.	00922R105	Industrials	24,511	545,859.97	476,536.27	0.00
AUB	ATLANTIC UNION BANKSHARES	04911A107	Financials	26,120	604,939.20	895,001.80	0.00
AVNS	AVANOS MEDICAL INC.	05350V106	Health Care	11,674	343,098.86	379,182.95	0.00
BANR	BANNER CORP	06652V208	Financials	5,863	222,794.00	259,551.36	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	7,023	397,923.18	351,097.83	0.00
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	6,601	750,995.77	206,790.32	0.00
BLMN	BLOOMIN BRANDS, INC.	094235108	Cons. Discretionary	20,545	219,009.70	380,643.00	0.00
BMCH	BMC STOCK HOLDINGS, INC.	05591B109	Industrials	16,831	423,131.34	476,750.85	0.00
BOOT	BOOT BARN HOLDINGS, INC.	099406100	Cons. Discretionary	23,671	510,346.76	393,256.04	0.00
BXMT	BLACKSTONE MORTGAGE TRUST, INC. CLASS A	09257W100	Financials	31,455	757,750.95	683,449.72	15,667.40
CACI	CACI INTERNATIONAL INC CLASS A	127190304	Info. Technology	2,603	564,538.64	320,225.27	0.00
CASH	META FINANCIAL GROUP, INC.	59100U108	Financials	28,618	519,989.06	810,134.87	1,430.90
CHRS	COHERUS BIOSCIENCES, INC.	19249H103	Health Care	11,848	211,605.28	221,797.09	0.00

Portfolio Holdings

Back Office

Global Portfolio Group - 2SCV, As of: 06/30/2020

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
CHX	CHAMPION X CORPORATION	15872M104	Energy	48,682	475,136.32	534,056.93	0.00
CRUS	CIRRUS LOGIC, INC.	172755100	Info. Technology	6,780	418,868.40	388,931.14	0.00
CUB	CUBIC CORPORATION	229669106	Industrials	4,891	234,914.73	298,943.70	0.00
CWEN	CLEARWAY ENERGY, INC CLASS C	18539C204	Utilities	31,485	726,044.10	637,532.21	0.00
DAN	DANA INCORPORATED	235825205	Cons. Discretionary	30,545	372,343.55	513,055.82	0.00
DBI	DESIGNER BRANDS INC	250565108	Cons. Discretionary	36,294	245,710.38	481,978.01	0.00
EBS	EMERGENT BIO SOLUTIONS INC.	29089Q105	Health Care	8,112	641,496.96	402,488.73	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	17,339	539,589.68	759,481.13	0.00
EME	EMCOR GROUP INC	29084Q100	Industrials	6,588	435,730.32	337,115.44	0.00
FBK	FB FINANCIAL CORPORATION	30257X104	Financials	10,000	247,700.00	359,736.45	0.00
FIBK	FIRST INTERSTATE BANCSYSTEM	32055Y201	Financials	14,570	451,087.20	577,379.77	0.00
FNB	FNB CORP	302520101	Financials	74,960	562,200.00	670,019.41	0.00
FRME	FIRST MERCHANTS CORPORATION	320817109	Financials	17,271	476,161.47	651,709.29	0.00
FSS	FEDERAL SIGNAL CORPORATION	313855108	Industrials	7,319	217,593.87	187,520.22	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	5,485	244,631.00	234,279.77	0.00
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	17,507	232,668.03	241,535.33	0.00
GMRE	GLOBAL MEDICAL REIT INC	37954A204	Real Estate	55,411	627,806.63	755,874.98	11,082.20
HGV	HILTON GRAND VA	43283X105	Cons. Discretionary	12,205	238,607.75	361,996.12	0.00
HPP	HUDSON PACIFIC PROPERTIES, INC.	444097109	Real Estate	16,080	404,572.80	358,705.98	0.00
HRTG	HERITAGE INSURANCE HOLDINGS, INC	42727J102	Financials	57,771	756,222.39	836,966.34	3,466.26
IBTX	INDEPENDENT BANK GROUP, INC.	45384B106	Financials	17,662	715,664.24	830,555.88	0.00
ICFI	ICF INTERNATIONAL, INC.	44925C103	Industrials	5,252	340,487.16	344,517.86	0.00

Portfolio Holdings

Back Office

Global Portfolio Group - 2SCV, As of: 06/30/2020

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	138,603.63	246,955.56	0.00
ICUI	ICU MEDICAL, INC.	44930G107	Health Care	1,753	323,095.43	333,851.38	0.00
IIVI	II-VI INCORPORATED	902104108	Info. Technology	5,153	243,324.66	185,850.19	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	66,382	762,729.18	644,492.84	0.00
JCAP	JERNIGAN CAPITAL, INC.	476405105	Real Estate	33,011	451,590.48	569,140.13	7,592.53
KAI	KADANT INC	48282T104	Industrials	4,850	483,351.00	320,521.19	0.00
KALU	KAISER ALUMINUM CORP	483007704	Materials	5,834	429,499.08	480,764.87	0.00
KFRC	KFORCE INC.	493732101	Industrials	12,344	361,062.00	379,507.87	0.00
KMPR	KEMPER CORPORATION	488401100	Financials	6,958	504,594.16	474,581.66	0.00
KNL	KNOLL, INC.	498904200	Industrials	17,931	218,578.89	389,004.65	0.00
KOP	KOPPERS HOLDINGS INC.	50060P106	Materials	13,153	247,802.52	396,396.10	0.00
LCI	LANNET INC	516012101	Health Care	15,981	116,022.06	157,229.45	0.00
MEI	METHODE ELECTRONICS, INC.	591520200	Info. Technology	7,972	249,204.72	294,406.32	0.00
MGLN	MAGELLAN HEALTH, INC.	559079207	Health Care	3,921	286,154.58	304,015.77	0.00
MMS	MAXIMUS, INC.	577933104	Info. Technology	4,335	305,400.75	288,398.87	0.00
MOD	MODINE MANUFACTURING CO	607828100	Cons. Discretionary	46,553	256,972.56	354,586.49	0.00
MTRN	MATERION CORP	576690101	Materials	14,138	869,345.62	519,680.10	0.00
MUR	MURPHY OIL CORPORATION	626717102	Energy	25,891	357,295.80	602,403.09	0.00
MUSA	MURPHY USA, INC.	626755102	Cons. Discretionary	2,114	238,015.26	240,961.96	0.00
MYRG	MYR GROUP INC	55405W104	Industrials	17,306	552,234.46	504,280.00	0.00
NP	NEENAH INC	640079109	Materials	6,846	338,603.16	320,630.10	0.00
NUVA	NUVASIVE, INC.	670704105	Health Care	5,951	331,232.66	342,903.86	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Communication Services	12,249	1,025,118.81	797,233.21	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	22,130	543,070.20	624,288.58	0.00

Portfolio Holdings

Back Office

Global Portfolio Group - 2SCV, As of: 06/30/2020

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
OSK	OSHKOSH CORP	688239201	Industrials	6,482	464,240.84	423,536.60	0.00
PDCE	PDC ENERGY	69327R101	Energy	25,504	317,269.76	585,496.49	0.00
PE	PARSLEY ENERGY, INC. CLASS A	701877102	Energy	66,249	707,539.32	1,111,771.40	0.00
PEB	PEBBLEBROOK HOTEL	70509V100	Real Estate	35,877	490,079.82	419,418.24	358.77
PENN	PENN NATIONAL GAMING, INC.	707569109	Cons. Discretionary	15,246	465,612.84	188,188.50	0.00
PFBC	PREFERRED BANK	740367404	Financials	13,700	587,045.00	724,243.06	0.00
PLAB	PHOTRONICS INC	719405102	Info. Technology	18,453	205,381.89	182,157.51	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	5,021	354,281.76	205,687.33	0.00
PNFP	PINNACLE FINANCIAL PARTNERS, INC.	72346Q104	Financials	15,623	656,009.77	833,186.38	0.00
POL	POLYONE CORPORATION	73179P106	Materials	9,630	252,594.90	204,148.00	1,950.08
POR	PORTLAND GENERAL	736508847	Utilities	10,235	427,925.35	384,711.86	3,940.47
PPBI	PACIFIC PREMIER BANCORP	69478X105	Financials	31,191	676,220.88	836,314.20	0.00
PRGS	PROGRESS SOFTWARE CORP	743312100	Info. Technology	9,566	370,682.50	255,792.92	0.00
PRI	PRIMERICA	74164M108	Financials	4,864	567,142.40	273,224.98	0.00
PWR	QUANTA SERVICES INC.	74762E102	Industrials	11,363	445,770.49	379,395.66	568.15
QTS	QTS REALTY TRUST INC	74736A103	Real Estate	8,948	573,477.32	307,754.83	4,205.56
ROCK	GIBRALTAR INDS INC	374689107	Industrials	5,289	253,924.89	107,995.23	0.00
ROIC	RETAIL OPPORTUNITY INVESTMENTS	76131N101	Real Estate	21,478	243,345.74	241,266.67	0.00
RXN	REXNORD CORPORATION	76169B102	Industrials	17,942	523,009.30	529,124.53	0.00
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	25,675	370,490.25	518,813.89	0.00
SCL	STEPAN COMPANY	858586100	Materials	2,466	239,448.60	236,325.97	0.00
SF	STIFEL FINANCIAL CORP	860630102	Financials	12,274	582,155.82	682,253.99	0.00
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	17,180	429,328.20	508,099.94	5,068.11
SKYW	SKYWEST INC	830879102	Industrials	7,926	258,546.12	123,370.57	0.00

Portfolio Holdings

Back Office

Global Portfolio Group - 2SCV, As of: 06/30/2020

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
SNX	SYNNEX CORP	87162W100	Info. Technology	4,012	480,517.24	321,706.62	0.00
SPB	SPECTRUM BRANDS HOLDINGS, INC.	84790A105	Consumer Staples	8,463	388,451.70	451,043.69	0.00
SPTN	SPARTANNASH COMPANY	847215100	Consumer Staples	21,204	450,585.00	271,993.33	0.00
SSB	SOUTH STATE CORPORATION	840441109	Financials	10,693	509,628.38	501,875.22	0.00
STL	STERLING BANCORP	85917A100	Financials	49,527	580,456.44	942,258.39	0.00
STRL	STERLING CONSTRUCTION COMPANY, INC.	859241101	Industrials	37,946	397,294.62	550,385.51	0.00
SXI	STANDEX INTERNATIONAL CORPORATION	854231107	Industrials	4,001	230,257.55	223,713.34	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	17,951	435,670.77	536,002.54	0.00
TCF	TCF FINANCIAL CORP NEW NPV	872307103	Financials	18,736	551,213.12	479,657.56	0.00
TGNA	TEGNA, INC.	87901J105	Communication Services	17,821	198,525.94	279,242.43	1,247.47
TPIC	TPI COMPOSITES, INC.	87266J104	Industrials	16,939	395,864.43	373,604.31	0.00
TRNO	TERRENO REALTY CORPORATION	88146M101	Real Estate	12,741	670,686.24	689,048.02	3,440.07
TWNK	HOSTESS BRANDS, INC. CLASS A	44109J106	Consumer Staples	41,586	508,180.92	586,616.05	0.00
UMPQ	UMPQUA HOLDINGS CORP	904214103	Financials	28,371	301,867.44	556,912.10	0.00
VIVO	MERIDIAN BIOSCIENCE, INC.	589584101	Health Care	20,530	478,143.70	226,307.49	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	10,324	466,438.32	619,646.33	0.00
WSBC	WESBANCO, INC.	950810101	Financials	13,551	275,220.81	466,932.59	4,336.32
WSM	WILLIAMS SONOMA INC	969904101	Cons. Discretionary	2,787	228,561.87	146,555.65	0.00