

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 10/30/2020 to 11/30/2020

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 11/30/2020
Total Portfolio	17.75	23.53	-2.70	-0.20	3.02	0.65	3.59	5.60						4.72	17.75
Total Equities	18.10	23.98	-2.86	-0.31	3.14	0.66								2.79	18.10
Total Cash	0.00	0.00	0.00	0.00	0.45	0.99								1.67	0.00
Russell 2000 Value	19.31	23.57	-3.05	0.35	2.14	0.80	3.80	6.83	5.72	5.38	8.95	9.62	8.70	5.44	19.31

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 10/30/2020 to 11/30/2020

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 11/30/2020
Total Portfolio	17.75	23.37	-3.24	-0.75	2.46	0.05	3.02	5.05						4.19	17.75
Total Equities	18.10	23.98	-2.86	-0.31	3.14	0.66								2.79	18.10
Total Cash	0.00	0.00	0.00	0.00	0.45	0.99								1.67	0.00
Russell 2000 Value	19.31	23.57	-3.05	0.35	2.14	0.80	3.80	6.83	5.72	5.38	8.95	9.62	8.70	5.44	19.31

Transactions Listing

FROM Trade Date 10/30/2020 TO 11/30/2020

						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	AHH		7488	11.502	86,184.63	0.00	PEN	0.008000	59.90	0.00	USD	1.0000000	000009	11/24/2020	268888
1129						86,184.63	0.00	0.00	59.90		0.00	USD	1.0000000	86,184.63	11/27/2020	
2nyscm10	Buy	AHH		4515	11.23	50,739.12	0.00	PEN	0.008000	36.12	0.00	USD	1.0000000	000009	11/25/2020	269032
1129						50,739.12	0.00	0.00	36.12		0.00	USD	1.0000000	50,739.12	11/30/2020	
2nyscm10	Buy	AHH		5241	10.669	55,958.68	0.00	PEN	0.008000	41.93	0.00	USD	1.0000000	000009	11/30/2020	269427
1129						55,958.68	0.00	0.00	41.93		0.00	USD	1.0000000	55,958.68	12/2/2020	
2nyscm10	Buy	AVNT		2314	37.768	87,418.75	0.00	WSA	0.010000	23.14	0.00	USD	1.0000000	000009	11/24/2020	268889
1129						87,418.75	0.00	0.00	23.14		0.00	USD	1.0000000	87,418.75	11/27/2020	
2nyscm10	Buy	AVNT		2711	37.43	101,499.03	0.00	WSA	0.010000	27.11	0.00	USD	1.0000000	000009	11/25/2020	269033
1129						101,499.03	0.00	0.00	27.11		0.00	USD	1.0000000	101,499.03	11/30/2020	
2nyscm10	Buy	AVNT		1852	36.763	68,103.60	0.00	WSA	0.010000	18.52	0.00	USD	1.0000000	000009	11/30/2020	269428
1129						68,103.60	0.00	0.00	18.52		0.00	USD	1.0000000	68,103.60	12/2/2020	
2nyscm10	Buy	BV		1135	14.841	16,853.39	0.00	PEN	0.008000	9.08	0.00	USD	1.0000000	000009	11/24/2020	268890
1129						16,853.39	0.00	0.00	9.08		0.00	USD	1.0000000	16,853.39	11/27/2020	
2nyscm10	Buy	BV		684	14.896	10,194.27	0.00	PEN	0.008000	5.47	0.00	USD	1.0000000	000009	11/25/2020	269034
1129						10,194.27	0.00	0.00	5.47		0.00	USD	1.0000000	10,194.27	11/30/2020	
2nyscm10	Buy	BV		1095	13.839	15,162.68	0.00	PEN	0.008000	8.76	0.00	USD	1.0000000	000009	11/30/2020	269429
1129						15,162.68	0.00	0.00	8.76		0.00	USD	1.0000000	15,162.68	12/2/2020	
2nyscm10	Buy	CHX		10012	9.272	92,928.38	0.00	BMRK	0.010000	100.12	0.00	USD	1.0000000	000009	11/3/2020	266640
1129						92,928.38	0.00	0.00	100.12		0.00	USD	1.0000000	92,928.38	11/5/2020	
2nyscm10	Buy	CHX		6950	12.942	90,015.01	0.00	BMRK	0.010000	69.50	0.00	USD	1.0000000	000009	11/23/2020	268745
1129						90,015.01	0.00	0.00	69.50		0.00	USD	1.0000000	90,015.01	11/25/2020	
2nyscm10	Buy	CHX		3349	13.675	45,831.73	0.00	BMRK	0.010000	33.49	0.00	USD	1.0000000	000009	11/24/2020	268891
1129						45,831.73	0.00	0.00	33.49		0.00	USD	1.0000000	45,831.73	11/27/2020	
2nyscm10	Buy	FLXN		6732	11.524	77,647.55	0.00	BMRK	0.009999	67.31	0.00	USD	1.0000000	000009	11/17/2020	268409
1129				Correction from DTC Station		77,647.55	0.00	0.00	67.31		0.00	USD	1.0000000	77,647.55	11/19/2020	
2nyscm10	Buy	FOE		1531	12.922	19,796.29	0.00	PEN	0.008000	12.25	0.00	USD	1.0000000	000009	10/30/2020	266242
1129						19,796.29	0.00	0.00	12.25		0.00	USD	1.0000000	19,796.29	11/3/2020	
2nyscm10	Buy	FOE		4206	14.621	61,539.67	0.00	WSA	0.010000	42.06	0.00	USD	1.0000000	000009	11/24/2020	268892
1129						61,539.67	0.00	0.00	42.06		0.00	USD	1.0000000	61,539.67	11/27/2020	
2nyscm10	Buy	FOE		4642	14.521	67,451.51	0.00	WSA	0.010000	46.42	0.00	USD	1.0000000	000009	11/25/2020	269035
1129						67,451.51	0.00	0.00	46.42		0.00	USD	1.0000000	67,451.51	11/30/2020	

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyscm10	Buy	FOE		3429	14.346	49,225.70	0.00	WSA	0.010000	34.29	0.00	USD	1.0000000	000009	11/30/2020	269430
1129						49,225.70	0.00	0.00	34.29		0.00	USD	1.0000000	49,225.70	12/2/2020	
2nyscm10	Buy	KFRC		1039	42.399	44,061.29	0.00	PEN	0.008000	8.31	0.00	USD	1.0000000	000009	11/24/2020	268893
1129						44,061.29	0.00	0.00	8.31		0.00	USD	1.0000000	44,061.29	11/27/2020	
2nyscm10	Buy	KFRC		638	42.065	26,842.25	0.00	PEN	0.008000	5.10	0.00	USD	1.0000000	000009	11/25/2020	269036
1129						26,842.25	0.00	0.00	5.10		0.00	USD	1.0000000	26,842.25	11/30/2020	
2nyscm10	Buy	KFRC		499	41.553	20,738.94	0.00	PEN	0.008000	3.99	0.00	USD	1.0000000	000009	11/30/2020	269431
1129						20,738.94	0.00	0.00	3.99		0.00	USD	1.0000000	20,738.94	12/2/2020	
2nyscm10	Buy	SEM		5770	23.481	135,544.80	0.00	PIPER	0.010000	57.70	0.00	USD	1.0000000	000009	11/5/2020	266990
1129						135,544.80	0.00	0.00	57.70		0.00	USD	1.0000000	135,544.80	11/9/2020	
2nyscm10	Buy	SEM		5769	23.469	135,449.20	0.00	PIPER	0.010000	57.69	0.00	USD	1.0000000	000009	11/6/2020	267090
1129						135,449.20	0.00	0.00	57.69		0.00	USD	1.0000000	135,449.20	11/10/2020	
2nyscm10	Buy	SEM		3297	24.518	80,868.48	0.00	BMRK	0.009997	32.96	0.00	USD	1.0000000	000009	11/11/2020	267551
1129				Correction from DTC Station		80,868.48	0.00	0.00	32.96		0.00	USD	1.0000000	80,868.48	11/13/2020	
2nyscm10	Buy	SEM		3180	23.869	75,934.90	0.00	BMRK	0.010000	31.80	0.00	USD	1.0000000	000009	11/12/2020	267552
1129						75,934.90	0.00	0.00	31.80		0.00	USD	1.0000000	75,934.90	11/16/2020	
2nyscm10	Buy	UIS		4604	13.168	60,663.68	0.00	PEN	0.008000	36.83	0.00	USD	1.0000000	000009	10/30/2020	266243
1129						60,663.68	0.00	0.00	36.83		0.00	USD	1.0000000	60,663.68	11/3/2020	
2nyscm10	Contribution	000009		66940.86	0.00	66,940.86	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/30/2020	266265
1129				Q3 2020 Mgmt Fee		66,940.86	0.00	0.00	0.00		0.00	USD	1.0000000	66,940.86	10/30/2020	
2nyscm10	Distribution	000009		2261.92	1.00	2,261.92	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/30/2020	266467
1129				INTERFUND TRANSFERS DEBIT		2,261.92	0.00	0.00	0.00		0.00	USD	1.0000000	2,261.92	10/30/2020	
2nyscm10	Distribution	000009		2873.79	1.00	2,873.79	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/2/2020	266564
1129				INTERFUND TRANSFERS DEBIT		2,873.79	0.00	0.00	0.00		0.00	USD	1.0000000	2,873.79	11/2/2020	
2nyscm10	Distribution	000009		3549.79	1.00	3,549.79	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/12/2020	267602
1129				INTERFUND TRANSFERS DEBIT		3,549.79	0.00	0.00	0.00		0.00	USD	1.0000000	3,549.79	11/12/2020	
2nyscm10	Distribution	000009		14286.06	1.00	14,286.06	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/13/2020	267786
1129				INTERFUND TRANSFERS DEBIT		14,286.06	0.00	0.00	0.00		0.00	USD	1.0000000	14,286.06	11/13/2020	

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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		4706.31	1.00	4,706.31	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/16/2020	267838
1129				INTERFUND TRANSFERS DEBIT		4,706.31	0.00	0.00	0.00		0.00	USD	1.0000000	4,706.31	11/16/2020	
2nyscm10	Distribution	000009		9913.95	1.00	9,913.95	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/17/2020	268248
1129				INTERFUND TRANSFERS DEBIT		9,913.95	0.00	0.00	0.00		0.00	USD	1.0000000	9,913.95	11/17/2020	
2nyscm10	Distribution	000009		5268.6	1.00	5,268.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/19/2020	268515
1129				INTERFUND TRANSFERS DEBIT		5,268.60	0.00	0.00	0.00		0.00	USD	1.0000000	5,268.60	11/19/2020	
2nyscm10	Distribution	000009		6807.92	1.00	6,807.92	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/20/2020	268689
1129				INTERFUND TRANSFERS DEBIT		6,807.92	0.00	0.00	0.00		0.00	USD	1.0000000	6,807.92	11/20/2020	
2nyscm10	Distribution	000009		896.04	1.00	896.04	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/23/2020	268760
1129				INTERFUND TRANSFERS DEBIT		896.04	0.00	0.00	0.00		0.00	USD	1.0000000	896.04	11/23/2020	
2nyscm10	Distribution	000009		960.24	1.00	960.24	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/25/2020	269101
1129				INTERFUND TRANSFERS DEBIT		960.24	0.00	0.00	0.00		0.00	USD	1.0000000	960.24	11/25/2020	
2nyscm10	Distribution	000009		9562.67	1.00	9,562.67	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/27/2020	269371
1129				INTERFUND TRANSFERS DEBIT		9,562.67	0.00	0.00	0.00		0.00	USD	1.0000000	9,562.67	11/27/2020	
2nyscm10	Distribution	000009		19734.53	1.00	19,734.53	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/30/2020	269695
1129				INTERFUND TRANSFERS DEBIT		19,734.53	0.00	0.00	0.00		0.00	USD	1.0000000	19,734.53	11/30/2020	
2nyscm10	Income	000009	EMCOR GROUP INC	523.04	0.00	523.04	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/30/2020	265883
1129			EME	Div Accrued for EME		523.04	0.00	0.00	0.00		0.00	USD	1.0000000	523.04	10/30/2020	
2nyscm10	Income	000009	METHODE ELECTRONICS, INC.	1738.88	0.00	1,738.88	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/30/2020	266002
1129			MEI	Div Accrued for MEI		1,738.88	0.00	0.00	0.00		0.00	USD	1.0000000	1,738.88	10/30/2020	
2nyscm10	Income	000009	ABM INDS INC	2873.79	0.00	2,873.79	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/2/2020	266289
1129			ABM	Div Accrued for ABM		2,873.79	0.00	0.00	0.00		0.00	USD	1.0000000	2,873.79	11/2/2020	
2nyscm10	Income	000009		394.95	1.00	394.95	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/2/2020	266565
1129				CASH CREDIT FOR INTEREST		394.95	0.00	0.00	0.00		0.00	USD	1.0000000	394.95	11/2/2020	
2nyscm10	Income	000009	BANNER CORP	2385.79	0.00	2,385.79	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/12/2020	267463
1129			BANR	Div Accrued for BANR		2,385.79	0.00	0.00	0.00		0.00	USD	1.0000000	2,385.79	11/12/2020	

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyscm10	Income	000009	KADANT INC	1164	0.00	1,164.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/12/2020	267497
1129			KAI	Div Accrued for KAI		1,164.00	0.00	0.00	0.00		0.00	USD	1.0000000	1,164.00	11/12/2020	
2nyscm10	Income	000009	KAISER ALUMINUM CORP	3879.3	0.00	3,879.30	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/13/2020	267576
1129			KALU	Div Accrued for KALU		3,879.30	0.00	0.00	0.00		0.00	USD	1.0000000	3,879.30	11/13/2020	
2nyscm10	Income	000009	PACIFIC PREMIER BANCORP	10406.76	0.00	10,406.76	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/13/2020	267595
1129			PPBI	Div Accrued for PPBI		10,406.76	0.00	0.00	0.00		0.00	USD	1.0000000	10,406.76	11/13/2020	
2nyscm10	Income	000009	STERLING BANCORP	4706.31	0.00	4,706.31	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/16/2020	267772
1129			STL	Div Accrued for STL		4,706.31	0.00	0.00	0.00		0.00	USD	1.0000000	4,706.31	11/16/2020	
2nyscm10	Income	000009	ONE MAIN HOLDINGS	9913.95	0.00	9,913.95	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/17/2020	267831
1129			OMF	Div Accrued for OMF		9,913.95	0.00	0.00	0.00		0.00	USD	1.0000000	9,913.95	11/17/2020	
2nyscm10	Income	000009	INDEPENDENT BANK GROUP, INC.	5268.6	0.00	5,268.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/19/2020	268430
1129			IBTX	Div Accrued for IBTX		5,268.60	0.00	0.00	0.00		0.00	USD	1.0000000	5,268.60	11/19/2020	
2nyscm10	Income	000009	NEXSTAR BROADCASTING	6807.92	0.00	6,807.92	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/20/2020	268500
1129			NXST	Div Accrued for NXST		6,807.92	0.00	0.00	0.00		0.00	USD	1.0000000	6,807.92	11/20/2020	
2nyscm10	Income	000009	FB FINANCIAL CORPORATION	896.04	0.00	896.04	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/23/2020	268662
1129			FBK	Div Accrued for FBK		896.04	0.00	0.00	0.00		0.00	USD	1.0000000	896.04	11/23/2020	
2nyscm10	Income	000009	STANDEX INTERNATIONAL CORPORATION	960.24	0.00	960.24	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/25/2020	268957
1129			SXI	Div Accrued for SXI		960.24	0.00	0.00	0.00		0.00	USD	1.0000000	960.24	11/25/2020	
2nyscm10	Income	000009	ATLANTIC UNION BANKSHARES	6480.75	0.00	6,480.75	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/27/2020	269070
1129			AUB	Div Accrued for AUB		6,480.75	0.00	0.00	0.00		0.00	USD	1.0000000	6,480.75	11/27/2020	
2nyscm10	Income	000009	PINNACLE FINANCIAL PARTNERS, INC.	3081.92	0.00	3,081.92	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/27/2020	269085
1129			PNFP	Div Accrued for PNFP		3,081.92	0.00	0.00	0.00		0.00	USD	1.0000000	3,081.92	11/27/2020	
2nyscm10	Income	000009	MATERION CORP	1080.77	0.00	1,080.77	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/30/2020	269298
1129			MTRN	Div Accrued for MTRN		1,080.77	0.00	0.00	0.00		0.00	USD	1.0000000	1,080.77	11/30/2020	

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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	SABRA HEALTH CARE REIT	7644.3	0.00	7,644.30	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/30/2020	269326
1129			SBRA	Div Accrued for SBRA		7,644.30	0.00	0.00	0.00		0.00	USD	1.0000000	7,644.30	11/30/2020	
2nyscm10	Income	000009	UMPQUA HOLDINGS CORP	11009.46	0.00	11,009.46	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/30/2020	269358
1129			UMPQ	Div Accrued for UMPQ		11,009.46	0.00	0.00	0.00		0.00	USD	1.0000000	11,009.46	11/30/2020	
2nyscm10	Management	000009		66940.86	0.00	66,940.86	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/30/2020	266264
1129				Q3 2020 Mgmt Fee		66,940.86	0.00	0.00	0.00		0.00	USD	1.0000000	66,940.86	10/30/2020	
2nyscm10	Sell	ABM		3689	40.143	148,054.75	114,175.00	PEN	0.008000	29.51	0.00	USD	1.0000000	000009	11/24/2020	268887
1129						148,054.75	114,175.00	3.27	29.51		0.00	USD	1.0000000	148,054.75	11/27/2020	
2nyscm10	Sell	ABM		2208	40.45	89,294.85	59,964.64	PEN	0.008000	17.66	0.00	USD	1.0000000	000009	11/25/2020	269031
1129						89,294.85	59,964.64	1.97	17.66		0.00	USD	1.0000000	89,294.85	11/30/2020	
2nyscm10	Sell	ABM		2797	38.883	108,730.69	71,591.54	PEN	0.008000	22.38	0.00	USD	1.0000000	000009	11/30/2020	269426
1129						108,730.69	71,591.54	2.40	22.38		0.00	USD	1.0000000	108,730.69	12/2/2020	
2nyscm10	Sell	AEIS		1652	86.181	142,351.68	115,850.79	BMRK	0.009994	16.51	0.00	USD	1.0000000	000009	11/11/2020	267550
1129				Correction from DTC Station		142,351.68	115,850.79	3.15	16.51		0.00	USD	1.0000000	142,351.68	11/13/2020	
2nyscm10	Sell	FOLD		9200	21.031	193,392.60	127,304.92	PIPER	0.010000	92.00	0.00	USD	1.0000000	000009	11/5/2020	266989
1129						193,392.60	127,304.92	4.28	92.00		0.00	USD	1.0000000	193,392.60	11/9/2020	
2nyscm10	Sell	MUSA		1057	131.293	138,762.53	120,480.98	BMRK	0.010000	10.57	0.00	USD	1.0000000	000009	11/23/2020	268746
1129						138,762.53	120,480.98	3.07	10.57		0.00	USD	1.0000000	138,762.53	11/25/2020	
2nyscm10	Sell	MUSA		1057	131.194	138,658.74	120,480.98	BMRK	0.010000	10.57	0.00	USD	1.0000000	000009	11/24/2020	268894
1129						138,658.74	120,480.98	3.07	10.57		0.00	USD	1.0000000	138,658.74	11/27/2020	
2nyscm10	Sell	SCL		1569	124.476	195,283.15	155,715.33	WSA	0.010000	15.69	0.00	USD	1.0000000	000009	11/24/2020	268895
1129						195,283.15	155,715.33	4.32	15.69		0.00	USD	1.0000000	195,283.15	11/27/2020	
2nyscm10	Sell	SCL		962	119.90	115,331.25	92,557.65	WSA	0.010000	9.62	0.00	USD	1.0000000	000009	11/25/2020	269037
1129						115,331.25	92,557.65	2.55	9.62		0.00	USD	1.0000000	115,331.25	11/30/2020	
2nyscm10	Sell	SCL		1085	117.102	127,042.34	103,269.54	WSA	0.010000	10.85	0.00	USD	1.0000000	000009	11/30/2020	269432
1129						127,042.34	103,269.54	2.81	10.85		0.00	USD	1.0000000	127,042.34	12/2/2020	

Transactions Listing

FROM Trade Date 10/30/2020 TO 11/30/2020

						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	SYNA		817	76.902	62,819.55	63,790.22	BMRK	0.009988	8.16	0.00	USD	1.0000000	000009	11/17/2020	268410
1129				Correction from DTC Station		62,819.55	63,790.22	1.39	8.16		0.00	USD	1.0000000	62,819.55	11/19/2020	

Portfolio Holdings

Back Office

Global Portfolio Group - 2SCV, As of: 11/30/2020

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	60,003,534.64	50,704,254.67	40,200.80
000009	PRINCIPAL CASH	000009	Liquid Assets		1,075,769.80		0.00
ABCB	AMERIS BANCORP	03076K108	Financials	15,575	529,705.75	551,796.46	0.00
ABG	ASBURY AUTOMOTIVE GROUP, INC.	043436104	Cons. Discretionary	6,904	778,564.08	696,581.59	0.00
ABM	ABM INDS INC	000957100	Industrials	1,865	71,802.50	47,621.47	0.00
AEIS	ADVANCED ENERGY INDUSTRIES, INC.	007973100	Info. Technology	6,706	646,860.76	442,055.79	0.00
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	43,704	786,234.96	534,623.68	0.00
AFIN	AMERICAN FINANCE TRUST, INC.	02607T109	Real Estate	85,701	632,473.38	690,923.61	0.00
AHH	ARMADA HOFFLER PROPERTIES	04208T108	Real Estate	51,838	550,001.18	560,601.96	0.00
ATKR	ATKORE INTERNATIONAL GROUP INC.	047649108	Industrials	16,110	627,967.80	375,924.28	0.00
ATSG	AIR TRANSPORT SERVICES GROUP, INC.	00922R105	Industrials	24,398	749,994.52	474,081.45	0.00
AUB	ATLANTIC UNION BANKSHARES	04911A107	Financials	25,923	775,356.93	887,467.95	0.00
AVNS	AVANOS MEDICAL INC.	05350V106	Health Care	16,308	691,296.12	530,415.39	0.00
AVNT	AVIENT CORP	05368V106	Materials	16,465	601,795.75	460,278.35	0.00
BANR	BANNER CORP	06652V208	Financials	5,819	240,499.27	257,558.49	0.00
BEAT	BIOTELEMETRY, INC.	090672106	Health Care	6,256	346,644.96	273,402.21	0.00
BJRI	BJS RESTAURANTS, INC.	09180C106	Cons. Discretionary	10,558	348,730.74	263,715.61	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	10,220	621,682.60	527,421.71	5,774.30
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	2,883	502,305.09	90,021.47	0.00
BMCH	BMC STOCK HOLDINGS, INC.	05591B109	Industrials	16,704	817,493.76	472,938.04	0.00
BOOT	BOOT BARN HOLDINGS, INC.	099406100	Cons. Discretionary	23,573	972,621.98	391,465.56	0.00
BV	BRIGHTVIEW HOLDINGS, INC.	10948C107	Industrials	41,841	570,711.24	520,571.00	0.00

Portfolio Holdings

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Global Portfolio Group - 2SCV, As of: 11/30/2020

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
BXMT	BLACKSTONE MORTGAGE TRUST, INC. CLASS A	09257W100	Financials	31,406	815,927.88	682,205.91	0.00
CASH	META FINANCIAL GROUP, INC.	59100U108	Financials	28,402	940,106.20	801,809.86	0.00
CHRS	COHERUS BIOSCIENCES, INC.	19249H103	Health Care	11,764	217,163.44	220,180.30	0.00
CHX	CHAMPION X CORPORATION	15872M104	Energy	68,909	818,638.92	761,682.61	0.00
CRUS	CIRRUS LOGIC, INC.	172755100	Info. Technology	4,440	355,644.00	245,748.23	0.00
CWEN	CLEARWAY ENERGY, INC CLASS C	18539C204	Utilities	31,420	919,663.40	636,002.73	9,991.56
DAN	DANA INCORPORATED	235825205	Cons. Discretionary	37,306	628,233.04	606,521.86	0.00
EBS	EMERGENT BIO SOLUTIONS INC.	29089Q105	Health Care	2,439	199,827.27	119,306.25	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	22,686	771,550.86	915,681.19	0.00
EME	EMCOR GROUP INC	29084Q100	Industrials	6,538	563,444.84	333,920.40	0.00
EPC	EDGEWELL PERSONAL CARE CO.	28035Q102	Consumer Staples	8,718	302,950.50	234,761.79	0.00
FBK	FB FINANCIAL CORPORATION	30257X104	Financials	9,956	317,795.52	358,115.23	0.00
FLXN	FLEXION THERAPEUTICS, INC.	33938J106	Health Care	26,452	283,300.92	321,558.60	0.00
FNB	FNB CORP	302520101	Financials	89,214	787,759.62	776,397.70	0.00
FOE	FERRO CORP	315405100	Materials	42,014	601,220.34	576,259.09	0.00
FRME	FIRST MERCHANTS CORPORATION	320817109	Financials	19,384	645,874.88	653,361.72	0.00
FSS	FEDERAL SIGNAL CORPORATION	313855108	Industrials	12,084	374,966.52	343,449.87	966.72
FUL	H.B. FULLER COMPANY	359694106	Materials	10,305	539,260.65	453,059.02	0.00
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	17,352	353,460.24	239,396.87	0.00
GMRE	GLOBAL MEDICAL REIT INC	37954A204	Real Estate	55,097	754,277.93	751,175.25	0.00
HGV	HILTON GRAND VA	43283X105	Cons. Discretionary	16,710	463,535.40	462,666.55	0.00
HL	HECLA MINING COMPANY	422704106	Materials	43,124	206,132.72	258,362.54	377.34

Portfolio Holdings

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Global Portfolio Group - 2SCV, As of: 11/30/2020

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
HPP	HUDSON PACIFIC PROPERTIES, INC.	444097109	Real Estate	16,021	416,546.00	357,210.30	0.00
HRTG	HERITAGE INSURANCE HOLDINGS, INC	42727J102	Financials	57,334	592,833.56	829,429.18	0.00
HUBG	HUB GROUP, INC. CLASS A	443320106	Industrials	9,831	536,969.22	511,780.30	0.00
IBTX	INDEPENDENT BANK GROUP, INC.	45384B106	Financials	17,562	985,403.82	824,436.30	0.00
ICFI	ICF INTERNATIONAL, INC.	44925C103	Industrials	5,242	379,678.06	343,854.95	0.00
ICUI	ICU MEDICAL, INC.	44930G107	Health Care	1,743	328,904.10	331,790.01	0.00
IIVI	II-VI INCORPORATED	902104108	Info. Technology	6,569	444,392.85	250,234.86	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	65,880	848,534.40	639,362.00	0.00
KAI	KADANT INC	48282T104	Industrials	4,850	620,363.50	320,521.19	0.00
KAMN	KAMAN CORPORATION CLASS A	483548103	Industrials	5,435	284,196.15	257,958.86	0.00
KBR	KBR, INC.	48242W106	Info. Technology	10,148	281,809.96	255,727.57	0.00
KFRC	KFORCE INC.	493732101	Industrials	14,426	592,187.30	468,109.09	0.00
KOP	KOPPERS HOLDINGS INC.	50060P106	Materials	13,054	353,371.78	393,224.50	0.00
KPTI	KARYOPHARM THERAPEUTICS, INC.	48576U106	Health Care	16,175	274,813.25	277,395.67	0.00
KSS	KOHL S CORPORATION	500255104	Cons. Discretionary	17,946	577,861.20	378,916.68	0.00
LZB	LAZBOY INCORPORATED	505336107	Cons. Discretionary	15,480	573,379.20	514,341.55	0.00
MEI	METHODE ELECTRONICS, INC.	591520200	Info. Technology	17,415	609,873.30	500,218.43	0.00
MGLN	MAGELLAN HEALTH, INC.	559079207	Health Care	3,891	307,583.55	301,677.96	0.00
MOD	MODINE MANUFACTURING CO	607828100	Cons. Discretionary	46,468	507,430.56	353,844.77	0.00
MTRN	MATERION CORP	576690101	Materials	9,398	547,903.40	341,895.73	0.00
MUSA	MURPHY USA, INC.	626755102	Cons. Discretionary	0	0.00	0.00	528.50
MYRG	MYR GROUP INC	55405W104	Industrials	20,182	1,031,905.66	616,014.57	0.00
NP	NEENAH INC	640079109	Materials	6,828	331,226.28	319,672.80	3,209.16

Portfolio Holdings

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Global Portfolio Group - 2SCV, As of: 11/30/2020

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	12,157	1,279,524.25	790,877.53	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	22,031	858,988.69	621,007.99	0.00
PDCE	PDC ENERGY	69327R101	Energy	25,417	424,972.24	581,933.28	0.00
PE	PARSLEY ENERGY, INC. CLASS A	701877102	Energy	66,126	828,558.78	1,107,778.77	0.00
PEB	PEBBLEBROOK HOTEL	70509V100	Real Estate	35,877	663,724.50	419,418.24	0.00
PFBC	PREFERRED BANK	740367404	Financials	15,279	561,808.83	737,687.48	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	6,965	520,355.15	349,387.91	0.00
PNFP	PINNACLE FINANCIAL PARTNERS, INC.	72346Q104	Financials	19,262	1,043,229.92	920,620.31	0.00
POR	PORTLAND GENERAL	736508847	Utilities	9,554	395,344.52	339,906.17	0.00
PPBI	PACIFIC PREMIER BANCORP	69478X105	Financials	37,167	1,071,152.94	958,775.21	0.00
PRGS	PROGRESS SOFTWARE CORP	743312100	Info. Technology	9,494	380,709.40	253,867.65	1,661.45
PRI	PRIMERICA	74164M108	Financials	4,827	628,813.29	271,146.58	1,930.80
QTS	QTS REALTY TRUST INC	74736A103	Real Estate	6,422	381,531.02	220,876.35	0.00
ROCK	GIBRALTAR INDS INC	374689107	Industrials	5,249	343,599.54	107,134.03	0.00
ROIC	RETAIL OPPORTUNITY INVESTMENTS	76131N101	Real Estate	43,680	566,966.40	496,807.76	0.00
RUTH	RUTH'S HOSPITALITY GROUP, INC.	783332109	Cons. Discretionary	23,928	372,558.96	264,533.61	0.00
RXN	REXNORD CORPORATION	76169B102	Industrials	17,909	671,766.59	528,134.98	1,432.72
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	25,481	419,926.88	514,657.56	0.00
SCL	STEPAN COMPANY	858586100	Materials	0	0.00	0.00	330.93
SEM	SELECT MEDICAL HOLDINGS CORPORATION	81619Q105	Health Care	18,016	434,185.60	427,797.38	0.00
SF	STIFEL FINANCIAL CORP	860630102	Financials	12,254	849,202.20	680,897.44	2,083.18
SGMS	SCIENTIFIC GAMES CORP CL A	80874P109	Cons. Discretionary	14,521	541,342.88	507,769.58	0.00
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	27,418	631,162.36	716,354.35	0.00

Portfolio Holdings

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Global Portfolio Group - 2SCV, As of: 11/30/2020

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	7,888	338,631.84	122,779.09	0.00
SPB	SPECTRUM BRANDS HOLDINGS, INC.	84790A105	Consumer Staples	12,822	856,894.26	701,441.28	5,385.24
STL	STERLING BANCORP	85917A100	Financials	67,233	1,074,383.34	1,154,961.23	0.00
STRL	STERLING CONSTRUCTION COMPANY, INC.	859241101	Industrials	45,106	721,244.94	659,961.65	0.00
SXI	STANDEX INTERNATIONAL CORPORATION	854231107	Industrials	4,001	301,915.46	223,713.34	0.00
SYNA	SYNAPTICS INCORPORATED	87157D109	Info. Technology	3,925	305,247.25	265,785.74	0.00
TBBK	BANCORP INC.	05969A105	Financials	28,437	335,556.60	255,219.59	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	11,550	524,832.00	323,450.19	0.00
TCF	TCF FINANCIAL CORP	872307103	Financials	18,654	626,774.40	477,124.00	6,528.90
TGNA	TEGNA, INC.	87901J105	Communication Services	17,686	254,855.26	277,120.65	0.00
TPH	TRI POINTE GROUP INC	87265H109	Cons. Discretionary	28,703	501,728.44	476,771.43	0.00
TPIC	TPI COMPOSITES, INC.	87266J104	Industrials	16,914	680,450.22	373,051.23	0.00
TRNO	TERRENO REALTY CORPORATION	88146M101	Real Estate	12,719	736,938.86	687,806.77	0.00
TWNK	HOSTESS BRANDS, INC. CLASS A	44109J106	Consumer Staples	41,271	559,222.05	582,086.82	0.00
UIS	UNISYS CORPORATION	909214306	Info. Technology	26,809	390,875.22	344,736.48	0.00
UMPQ	UMPQUA HOLDINGS CORP	904214103	Financials	52,426	728,197.14	856,498.53	0.00
VIVO	MERIDIAN BIOSCIENCE, INC.	589584101	Health Care	20,441	386,334.90	224,949.59	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	10,246	583,612.16	614,950.19	0.00