

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 12/31/2020 to 01/29/2021

Time Weighted Return / Annualized / Gross of Fees

Level Description	MTD	QTD	YTD	1 Year	2 Year	3 Year	4 Year	5 Year	6 Year	7 Year	8 Year	9 Year	10 Year	ITD	Since 01/29/2021
Total Portfolio	1.78	1.78	1.78	13.07	10.69	3.62	5.59	10.55						6.57	1.78
Total Equities	1.83	1.83	1.83	13.19	10.99	3.70	5.63							5.55	1.83
Total Cash	0.00	0.00	0.00	0.00	0.23	0.88	1.62							1.60	0.00
Russell 2000 Value	5.26	5.26	5.26	16.42	10.23	5.08	6.28	12.34	8.27	7.64	9.34	10.20	9.21	7.59	5.26

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 12/31/2020 to 01/29/2021

Time Weighted Return / Annualized / Net of Fees

Level Description	MTD	QTD	YTD	1 Year	2 Year	3 Year	4 Year	5 Year	6 Year	7 Year	8 Year	9 Year	10 Year	ITD	Since 01/29/2021
Total Portfolio	1.65	1.65	1.65	12.46	10.09	3.01	4.98	9.95						6.03	1.65
Total Equities	1.83	1.83	1.83	13.19	10.99	3.70	5.63							5.55	1.83
Total Cash	0.00	0.00	0.00	0.00	0.23	0.88	1.62							1.60	0.00
Russell 2000 Value	5.26	5.26	5.26	16.42	10.23	5.08	6.28	12.34	8.27	7.64	9.34	10.20	9.21	7.59	5.26

Transactions Listing

FROM Trade Date 12/31/2020 TO 01/29/2021

						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	AVNT		2473	45.406	112,312.28	0.00	PNSR	0.009500	23.49	0.00	USD	1.0000000	000009	1/7/2021	277349
1129						112,312.28	0.00	0.00	23.49		0.00	USD	1.0000000	112,312.28	1/11/2021	
2nyscm10	Buy	BANC		6851	17.281	118,457.90	0.00	PIPR	0.010000	68.51	0.00	USD	1.0000000	000009	1/13/2021	282645
1129						118,457.90	0.00	0.00	68.51		0.00	USD	1.0000000	118,457.90	1/15/2021	
2nyscm10	Buy	BANC		7300	17.688	129,196.86	0.00	PIPR	0.010000	73.00	0.00	USD	1.0000000	000009	1/14/2021	282762
1129						129,196.86	0.00	0.00	73.00		0.00	USD	1.0000000	129,196.86	1/19/2021	
2nyscm10	Buy	BANC		5298	17.41	92,292.75	0.00	PIPR	0.010000	52.98	0.00	USD	1.0000000	000009	1/15/2021	283215
1129						92,292.75	0.00	0.00	52.98		0.00	USD	1.0000000	92,292.75	1/20/2021	
2nyscm10	Buy	BANC		4193	17.52	73,503.29	0.00	PIPR	0.010000	41.93	0.00	USD	1.0000000	000009	1/19/2021	283469
1129						73,503.29	0.00	0.00	41.93		0.00	USD	1.0000000	73,503.29	1/21/2021	
2nyscm10	Buy	BANC		4171	17.94	74,859.02	0.00	PIPR	0.008000	33.37	0.00	USD	1.0000000	000009	1/20/2021	283660
1129						74,859.02	0.00	0.00	33.37		0.00	USD	1.0000000	74,859.02	1/22/2021	
2nyscm10	Buy	BANC		4971	18.067	89,856.79	0.00	PNSR	0.009500	47.22	0.00	USD	1.0000000	000009	1/21/2021	283887
1129						89,856.79	0.00	0.00	47.22		0.00	USD	1.0000000	89,856.79	1/25/2021	
2nyscm10	Buy	CNR		12006	11.319	136,009.97	0.00	PNSR	0.009500	114.06	0.00	USD	1.0000000	000009	1/7/2021	277352
1129						136,009.97	0.00	0.00	114.06		0.00	USD	1.0000000	136,009.97	1/11/2021	
2nyscm10	Buy	CNR		7711	11.28	87,056.41	0.00	PNSR	0.009500	73.25	0.00	USD	1.0000000	000009	1/8/2021	277770
1129						87,056.41	0.00	0.00	73.25		0.00	USD	1.0000000	87,056.41	1/12/2021	
2nyscm10	Buy	FUL		2010	56.577	113,738.07	0.00	PNSR	0.009500	19.10	0.00	USD	1.0000000	000009	1/7/2021	277354
1129						113,738.07	0.00	0.00	19.10		0.00	USD	1.0000000	113,738.07	1/11/2021	
2nyscm10	Buy	GWB		1971	24.618	48,542.38	0.00	RAJA	0.010000	19.71	0.00	USD	1.0000000	000009	1/28/2021	284269
1129						48,542.38	0.00	0.00	19.71		0.00	USD	1.0000000	48,542.38	2/1/2021	
2nyscm10	Buy	GWB		4602	24.223	111,517.97	0.00	RAJA	0.010000	46.02	0.00	USD	1.0000000	000009	1/29/2021	284398
1129						111,517.97	0.00	0.00	46.02		0.00	USD	1.0000000	111,517.97	2/2/2021	
2nyscm10	Buy	IIPR		2572	183.982	473,226.91	0.00	PNSR	0.009500	24.43	0.00	USD	1.0000000	000009	1/12/2021	282591
1129						473,226.91	0.00	0.00	24.43		0.00	USD	1.0000000	473,226.91	1/14/2021	
2nyscm10	Buy	IIPR		857	188.45	161,509.70	0.00	PNSR	0.009500	8.14	0.00	USD	1.0000000	000009	1/13/2021	282647
1129						161,509.70	0.00	0.00	8.14		0.00	USD	1.0000000	161,509.70	1/15/2021	

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyscm10	Buy	ITGR		2575	83.241	214,370.55	0.00	PNSR	0.009500	24.46	0.00	USD	1.0000000	000009	1/7/2021	277355
1129						214,370.55	0.00	0.00	24.46		0.00	USD	1.0000000	214,370.55	1/11/2021	
2nyscm10	Buy	MGY		33387	8.507	284,353.74	0.00	PNSR	0.009500	317.18	0.00	USD	1.0000000	000009	1/7/2021	277356
1129						284,353.74	0.00	0.00	317.18		0.00	USD	1.0000000	284,353.74	1/11/2021	
2nyscm10	Buy	MGY		10954	8.88	97,374.48	0.00	PNSR	0.009500	104.06	0.00	USD	1.0000000	000009	1/14/2021	282763
1129						97,374.48	0.00	0.00	104.06		0.00	USD	1.0000000	97,374.48	1/19/2021	
2nyscm10	Buy	MGY		37746	8.854	334,565.45	0.00	PNSR	0.009500	358.59	0.00	USD	1.0000000	000009	1/15/2021	283217
1129						334,565.45	0.00	0.00	358.59		0.00	USD	1.0000000	334,565.45	1/20/2021	
2nyscm10	Buy	MODV		2168	166.612	361,231.07	0.00	PNSR	0.008000	17.34	0.00	USD	1.0000000	000009	1/20/2021	283663
1129						361,231.07	0.00	0.00	17.34		0.00	USD	1.0000000	361,231.07	1/22/2021	
2nyscm10	Buy	ONTO		4428	56.604	250,686.35	0.00	BNCH	0.010000	44.28	0.00	USD	1.0000000	000009	1/15/2021	283218
1129						250,686.35	0.00	0.00	44.28		0.00	USD	1.0000000	250,686.35	1/20/2021	
2nyscm10	Buy	ONTO		4994	58.081	290,107.94	0.00	BNCH	0.009998	49.93	0.00	USD	1.0000000	000009	1/19/2021	283891
1129				Correction from DTC Station		290,107.94	0.00	0.00	49.93		0.00	USD	1.0000000	290,107.94	1/21/2021	
2nyscm10	Buy	PDCE		3951	24.667	97,497.24	0.00	PNSR	0.009500	37.53	0.00	USD	1.0000000	000009	1/7/2021	277357
1129						97,497.24	0.00	0.00	37.53		0.00	USD	1.0000000	97,497.24	1/11/2021	
2nyscm10	Buy	RRC		70876	10.131	718,732.25	0.00	PNSR	0.009500	673.32	0.00	USD	1.0000000	000009	1/15/2021	283221
1129						718,732.25	0.00	0.00	673.32		0.00	USD	1.0000000	718,732.25	1/20/2021	
2nyscm10	Buy	SEM		7333	30.775	225,742.00	0.00	PNSR	0.009500	69.66	0.00	USD	1.0000000	000009	1/7/2021	277358
1129						225,742.00	0.00	0.00	69.66		0.00	USD	1.0000000	225,742.00	1/11/2021	
2nyscm10	Buy	TBBK		9248	16.75	154,990.01	0.00	PNSR	0.009500	87.86	0.00	USD	1.0000000	000009	1/21/2021	283893
1129						154,990.01	0.00	0.00	87.86		0.00	USD	1.0000000	154,990.01	1/25/2021	
2nyscm10	Buy	TBBK		7577	16.979	128,718.83	0.00	PNSR	0.009500	71.98	0.00	USD	1.0000000	000009	1/22/2021	284052
1129						128,718.83	0.00	0.00	71.98		0.00	USD	1.0000000	128,718.83	1/26/2021	
2nyscm10	Buy	VIVO		2448	21.855	53,524.30	0.00	PNSR	0.009500	23.26	0.00	USD	1.0000000	000009	1/7/2021	277360
1129						53,524.30	0.00	0.00	23.26		0.00	USD	1.0000000	53,524.30	1/11/2021	

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyscm10	Contribution	000009		131.07	0.00	131.07	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/13/2021	282714
1129				Cash in Lieu for fractional shrs of PXD		131.07	0.00	0.00	0.00		0.00	USD	1.0000000	131.07	1/13/2021	
2nyscm10	Contribution	000009		90403.74	0.00	90,403.74	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/29/2021	284359
1129				Q4 2020 Mgmt Fee		90,403.74	0.00	0.00	0.00		0.00	USD	1.0000000	90,403.74	1/29/2021	
2nyscm10	Distribution	000009		7589.98	1.00	7,589.98	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/31/2020	276097
1129				INTERFUND TRANSFERS DEBIT		7,589.98	0.00	0.00	0.00		0.00	USD	1.0000000	7,589.98	12/31/2020	
2nyscm10	Distribution	000009		6009.3	1.00	6,009.30	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/31/2020	276098
1129				INTERFUND TRANSFERS DEBIT		6,009.30	0.00	0.00	0.00		0.00	USD	1.0000000	6,009.30	12/31/2020	
2nyscm10	Distribution	000009		2658.12	1.00	2,658.12	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/4/2021	277034
1129				INTERFUND TRANSFERS DEBIT		2,658.12	0.00	0.00	0.00		0.00	USD	1.0000000	2,658.12	1/4/2021	
2nyscm10	Distribution	000009		7128.55	1.00	7,128.55	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/5/2021	277122
1129				INTERFUND TRANSFERS DEBIT		7,128.55	0.00	0.00	0.00		0.00	USD	1.0000000	7,128.55	1/5/2021	
2nyscm10	Distribution	000009		1307.7	1.00	1,307.70	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/6/2021	277240
1129				INTERFUND TRANSFERS DEBIT		1,307.70	0.00	0.00	0.00		0.00	USD	1.0000000	1,307.70	1/6/2021	
2nyscm10	Distribution	000009		9138.63	1.00	9,138.63	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/7/2021	277416
1129				INTERFUND TRANSFERS DEBIT		9,138.63	0.00	0.00	0.00		0.00	USD	1.0000000	9,138.63	1/7/2021	
2nyscm10	Distribution	000009		4557.28	1.00	4,557.28	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/8/2021	281865
1129				INTERFUND TRANSFERS DEBIT		4,557.28	0.00	0.00	0.00		0.00	USD	1.0000000	4,557.28	1/8/2021	
2nyscm10	Distribution	000009		11248.25	1.00	11,248.25	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/11/2021	282437
1129				INTERFUND TRANSFERS DEBIT		11,248.25	0.00	0.00	0.00		0.00	USD	1.0000000	11,248.25	1/11/2021	
2nyscm10	Distribution	000009		127.23	1.00	127.23	127.23	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/13/2021	282707
1129				Free Delivery of PXD		127.23	127.23	0.00	0.00		0.00	USD	1.0000000	127.23	1/13/2021	282706
2nyscm10	Distribution	000009		1087	1.00	1,087.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/14/2021	283161
1129				INTERFUND TRANSFERS DEBIT		1,087.00	0.00	0.00	0.00		0.00	USD	1.0000000	1,087.00	1/14/2021	
2nyscm10	Distribution	000009		52007.81	1.00	52,007.81	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/15/2021	283237
1129				INTERFUND TRANSFERS DEBIT		52,007.81	0.00	0.00	0.00		0.00	USD	1.0000000	52,007.81	1/15/2021	

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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		5586	1.00	5,586.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/21/2021	284013
1129				INTERFUND TRANSFERS DEBIT		5,586.00	0.00	0.00	0.00		0.00	USD	1.0000000	5,586.00	1/21/2021	
2nyscm10	Distribution	000009		7243.08	1.00	7,243.08	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/22/2021	284061
1129				INTERFUND TRANSFERS DEBIT		7,243.08	0.00	0.00	0.00		0.00	USD	1.0000000	7,243.08	1/22/2021	
2nyscm10	Distribution	000009		1915.65	1.00	1,915.65	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/29/2021	284454
1129				INTERFUND TRANSFERS DEBIT		1,915.65	0.00	0.00	0.00		0.00	USD	1.0000000	1,915.65	1/29/2021	
2nyscm10	Free Delivery	PXD		0.975200000000 768	130.47	127.23	252.84	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/13/2021	282706
1129				Sell Fractions		127.23	252.84	0.00	0.00		0.00	USD	1.0000000	127.23	1/13/2021	282707
2nyscm10	Income	000009	ENTERPRISE FINANCIAL SERVICES	4083.48	0.00	4,083.48	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/31/2020	275422
1129			EFSC	Div Accrued for EFSC		4,083.48	0.00	0.00	0.00		0.00	USD	1.0000000	4,083.48	12/31/2020	
2nyscm10	Income	000009	HUDSON PACIFIC PROPERTIES, INC.	3506.5	0.00	3,506.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/31/2020	275493
1129			HPP	Div Accrued for HPP		3,506.50	0.00	0.00	0.00		0.00	USD	1.0000000	3,506.50	12/31/2020	
2nyscm10	Income	000009	META FINANCIAL GROUP, INC.	1420.1	0.00	1,420.10	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/4/2021	276037
1129			CASH	Div Accrued for CASH		1,420.10	0.00	0.00	0.00		0.00	USD	1.0000000	1,420.10	1/4/2021	
2nyscm10	Income	000009	TEGNA, INC.	1238.02	0.00	1,238.02	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/4/2021	276060
1129			TGNA	Div Accrued for TGNA		1,238.02	0.00	0.00	0.00		0.00	USD	1.0000000	1,238.02	1/4/2021	
2nyscm10	Income	000009	HERITAGE INSURANCE HOLDINGS, INC	3440.04	0.00	3,440.04	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/5/2021	276982
1129			HRTG	Div Accrued for HRTG		3,440.04	0.00	0.00	0.00		0.00	USD	1.0000000	3,440.04	1/5/2021	
2nyscm10	Income	000009	TERRENO REALTY CORPORATION	3688.51	0.00	3,688.51	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/5/2021	277028
1129			TRNO	Div Accrued for TRNO		3,688.51	0.00	0.00	0.00		0.00	USD	1.0000000	3,688.51	1/5/2021	
2nyscm10	Income	000009		373.83	1.00	373.83	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/4/2021	277035
1129				CASH CREDIT FOR INTEREST		373.83	0.00	0.00	0.00		0.00	USD	1.0000000	373.83	1/4/2021	
2nyscm10	Income	000009	ARMADA HOFFLER PROPERTIES	6120.29	0.00	6,120.29	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/7/2021	277184
1129			AHH	Div Accrued for AHH		6,120.29	0.00	0.00	0.00		0.00	USD	1.0000000	6,120.29	1/7/2021	

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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	QTS REALTY TRUST INC	3018.34	0.00	3,018.34	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/7/2021	277220
1129			QTS	Div Accrued for QTS		3,018.34	0.00	0.00	0.00		0.00	USD	1.0000000	3,018.34	1/7/2021	
2nyscm10	Income	000009	EDGEWELL PERSONAL CARE CO.	1307.7	0.00	1,307.70	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/6/2021	277266
1129			EPC	Div Accrued for EPC		1,307.70	0.00	0.00	0.00		0.00	USD	1.0000000	1,307.70	1/6/2021	
2nyscm10	Income	000009	AVIENT CORP	4557.28	0.00	4,557.28	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/8/2021	277391
1129			AVNT	Div Accrued for AVNT		4,557.28	0.00	0.00	0.00		0.00	USD	1.0000000	4,557.28	1/8/2021	
2nyscm10	Income	000009	AMERIS BANCORP	2336.25	0.00	2,336.25	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/11/2021	281818
1129			ABCB	Div Accrued for ABCB		2,336.25	0.00	0.00	0.00		0.00	USD	1.0000000	2,336.25	1/11/2021	
2nyscm10	Income	000009	GLOBAL MEDICAL REIT INC	8912	0.00	8,912.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/11/2021	281849
1129			GMRE	Div Accrued for GMRE		8,912.00	0.00	0.00	0.00		0.00	USD	1.0000000	8,912.00	1/11/2021	
2nyscm10	Income	000009	KAMAN CORPORATION CLASS A	1087	0.00	1,087.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/14/2021	282665
1129			KAMN	Div Accrued for KAMN		1,087.00	0.00	0.00	0.00		0.00	USD	1.0000000	1,087.00	1/14/2021	
2nyscm10	Income	000009	AMERICAN FINANCE TRUST, INC.	18211.46	0.00	18,211.46	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/15/2021	282774
1129			AFIN	Div Accrued for AFIN		18,211.46	0.00	0.00	0.00		0.00	USD	1.0000000	18,211.46	1/15/2021	
2nyscm10	Income	000009	BLACKSTONE MORTGAGE TRUST, INC. CLASS A	19471.72	0.00	19,471.72	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/15/2021	282838
1129			BXMT	Div Accrued for BXMT		19,471.72	0.00	0.00	0.00		0.00	USD	1.0000000	19,471.72	1/15/2021	
2nyscm10	Income	000009	KBR, INC.	1014.8	0.00	1,014.80	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/15/2021	282938
1129			KBR	Div Accrued for KBR		1,014.80	0.00	0.00	0.00		0.00	USD	1.0000000	1,014.80	1/15/2021	
2nyscm10	Income	000009	LADDER CAPITAL CORP. CLASS A	9057.8	0.00	9,057.80	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/15/2021	282955
1129			LADR	Div Accrued for LADR		9,057.80	0.00	0.00	0.00		0.00	USD	1.0000000	9,057.80	1/15/2021	
2nyscm10	Income	000009	PEBBLEBROOK HOTEL	358.77	0.00	358.77	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/15/2021	282977
1129			PEB	Div Accrued for PEB		358.77	0.00	0.00	0.00		0.00	USD	1.0000000	358.77	1/15/2021	
2nyscm10	Income	000009	PORTLAND GENERAL	3893.26	0.00	3,893.26	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/15/2021	283013
1129			POR	Div Accrued for POR		3,893.26	0.00	0.00	0.00		0.00	USD	1.0000000	3,893.26	1/15/2021	

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FROM Trade Date 12/31/2020 TO 01/29/2021

						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	PREFERRED BANK	5586	0.00	5,586.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/21/2021	283787
1129			PFBC	Div Accrued for PFBC		5,586.00	0.00	0.00	0.00		0.00	USD	1.0000000	5,586.00	1/21/2021	
2nyscm10	Income	000009	INDEPENDENCE REALTY TRUST, INC.	7243.08	0.00	7,243.08	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/22/2021	283980
1129			IRT	Div Accrued for IRT		7,243.08	0.00	0.00	0.00		0.00	USD	1.0000000	7,243.08	1/22/2021	
2nyscm10	Income	000009	METHODE ELECTRONICS, INC.	1915.65	0.00	1,915.65	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/29/2021	284314
1129			MEI	Div Accrued for MEI		1,915.65	0.00	0.00	0.00		0.00	USD	1.0000000	1,915.65	1/29/2021	
2nyscm10	Management	000009		90403.74	0.00	90,403.74	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/29/2021	284358
1129				Q4 2020 Mgmt Fee		90,403.74	0.00	0.00	0.00		0.00	USD	1.0000000	90,403.74	1/29/2021	
2nyscm10	Sell	BANR		2701	50.756	137,063.00	122,244.56	PIPR	0.010000	27.01	0.00	USD	1.0000000	000009	1/13/2021	282646
1129						137,063.00	122,244.56	3.03	27.01		0.00	USD	1.0000000	137,063.00	1/15/2021	
2nyscm10	Sell	BANR		1851	51.333	94,995.85	83,144.33	PIPR	0.010000	18.51	0.00	USD	1.0000000	000009	1/15/2021	283216
1129						94,995.85	83,144.33	2.10	18.51		0.00	USD	1.0000000	94,995.85	1/20/2021	
2nyscm10	Sell	BANR		747	51.385	38,376.35	33,554.19	PIPR	0.010000	7.47	0.00	USD	1.0000000	000009	1/19/2021	283470
1129						38,376.35	33,554.19	0.85	7.47		0.00	USD	1.0000000	38,376.35	1/21/2021	
2nyscm10	Sell	BANR		206	51.316	10,569.10	7,842.22	PIPR	0.008000	1.65	0.00	USD	1.0000000	000009	1/20/2021	283661
1129						10,569.10	7,842.22	0.24	1.65		0.00	USD	1.0000000	10,569.10	1/22/2021	
2nyscm10	Sell	BANR		314	50.463	15,841.99	10,773.19	PNSR	0.009500	2.98	0.00	USD	1.0000000	000009	1/21/2021	283888
1129						15,841.99	10,773.19	0.35	2.98		0.00	USD	1.0000000	15,841.99	1/25/2021	
2nyscm10	Sell	BEAT		6256	71.952	450,063.58	273,402.21	PNSR	0.009500	59.43	0.00	USD	1.0000000	000009	1/7/2021	277350
1129						450,063.58	273,402.21	9.95	59.43		0.00	USD	1.0000000	450,063.58	1/11/2021	
2nyscm10	Sell	BLDR		10949	41.844	458,027.06	249,556.28	BNCH	0.009999	109.48	0.00	USD	1.0000000	000009	1/7/2021	277768
1129				Correction from DTC Station		458,027.06	249,556.28	10.13	109.48		0.00	USD	1.0000000	458,027.06	1/11/2021	
2nyscm10	Sell	BOOT		4559	53.123	242,137.27	83,293.84	PNSR	0.009500	43.31	0.00	USD	1.0000000	000009	1/11/2021	281907
1129						242,137.27	83,293.84	5.35	43.31		0.00	USD	1.0000000	242,137.27	1/13/2021	
2nyscm10	Sell	FNB		27376	10.448	285,766.27	270,391.58	PNSR	0.009500	260.07	0.00	USD	1.0000000	000009	1/21/2021	283889
1129						285,766.27	270,391.58	6.32	260.07		0.00	USD	1.0000000	285,766.27	1/25/2021	

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						Amount	Cost				Other Charges					
Account	Trans Type	Identifier	Secondary Sec. Name	Shares/PAR	Price	Portfolio	Portfolio	Broker	CR	Amount	Port.	FX	USD/Curr	Cash Acct	TD	Ref #
INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyscm10	Sell	FNB		21879	10.365	226,560.79	191,306.96	PNSR	0.009500	207.85	0.00	USD	1.0000000	000009	1/22/2021	284051
1129						226,560.79	191,306.96	5.01	207.85		0.00	USD	1.0000000	226,560.79	1/26/2021	
2nyscm10	Sell	ICUI		1743	217.414	378,929.77	331,790.01	PNSR	0.007998	13.94	0.00	USD	1.0000000	000009	1/20/2021	283890
1129				Correction from DTC Station		378,929.77	331,790.01	8.37	13.94		0.00	USD	1.0000000	378,929.77	1/22/2021	
2nyscm10	Sell	PPBI		5190	34.444	178,710.58	158,014.96	RAJA	0.010000	51.90	0.00	USD	1.0000000	000009	1/28/2021	284270
1129						178,710.58	158,014.96	3.96	51.90		0.00	USD	1.0000000	178,710.58	2/1/2021	
2nyscm10	Sell	PPBI		12111	33.551	406,200.02	337,995.43	RAJA	0.010000	121.11	0.00	USD	1.0000000	000009	1/29/2021	284399
1129						406,200.02	337,995.43	8.98	121.11		0.00	USD	1.0000000	406,200.02	2/2/2021	
2nyscm10	Sell	PRGS		2640	45.033	118,858.63	70,593.07	BNCH	0.009996	26.39	0.00	USD	1.0000000	000009	1/15/2021	283472
1129				Correction from DTC Station		118,858.63	70,593.07	2.63	26.39		0.00	USD	1.0000000	118,858.63	1/20/2021	
2nyscm10	Sell	PRGS		6854	42.798	293,263.15	183,274.58	BNCH	0.010000	68.54	0.00	USD	1.0000000	000009	1/19/2021	283473
1129						293,263.15	183,274.58	6.49	68.54		0.00	USD	1.0000000	293,263.15	1/21/2021	
2nyscm10	Sell	PXD		5544	128.463	712,127.69	940,026.16	PNSR	0.009500	52.67	0.00	USD	1.0000000	000009	1/15/2021	283220
1129						712,127.69	940,026.16	15.74	52.67		0.00	USD	1.0000000	712,127.69	1/20/2021	
2nyscm10	Sell	PXD		2467	131.889	325,343.97	151,645.70	PNSR	0.008002	19.74	0.00	USD	1.0000000	000009	1/20/2021	283892
1129				Correction from DTC Station		325,343.97	151,645.70	7.19	19.74		0.00	USD	1.0000000	325,343.97	1/22/2021	
2nyscm10	Sell	SPB		4134	79.501	328,609.36	254,758.15	PNSR	0.009500	39.27	0.00	USD	1.0000000	000009	1/7/2021	277359
1129						328,609.36	254,758.15	7.26	39.27		0.00	USD	1.0000000	328,609.36	1/11/2021	
2nyscm10	Sell	TRNO		8427	54.908	462,620.27	457,682.94	PNSR	0.009500	80.06	0.00	USD	1.0000000	000009	1/12/2021	282592
1129						462,620.27	457,682.94	10.23	80.06		0.00	USD	1.0000000	462,620.27	1/14/2021	
2nyscm10	Sell	TRNO		2793	55.465	154,884.35	145,549.65	PNSR	0.009500	26.53	0.00	USD	1.0000000	000009	1/13/2021	282648
1129						154,884.35	145,549.65	3.42	26.53		0.00	USD	1.0000000	154,884.35	1/15/2021	

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Manager - ALL, As of: 01/29/2021

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	66,889,425.31	52,818,561.16	5,870.31
000009	PRINCIPAL CASH	000009	Liquid Assets		1,611,841.63		0.00
ABCB	AMERIS BANCORP	03076K108	Financials	15,575	609,138.25	551,796.46	0.00
ABG	ASBURY AUTOMOTIVE GROUP, INC.	043436104	Cons. Discretionary	6,904	984,579.44	696,581.59	0.00
AEIS	ADVANCED ENERGY INDUSTRIES, INC.	007973100	Info. Technology	6,706	687,901.48	442,055.79	0.00
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	43,704	991,643.76	534,623.68	0.00
AFIN	AMERICAN FINANCE TRUST, INC.	02607T109	Real Estate	85,701	623,903.28	690,923.61	0.00
AHH	ARMADA HOFFLER PROPERTIES	04208T108	Real Estate	55,639	598,119.25	602,010.06	0.00
AIR	AAR CORP.	000361105	Industrials	9,239	309,968.45	317,466.93	0.00
APG	API GROUP CORPORATION	00187Y100	Industrials	34,648	620,545.68	563,562.65	0.00
ARNC	ARCONIC CORP.	03966V107	Materials	13,228	333,345.60	405,280.79	0.00
ATKR	ATKORE INTERNATIONAL GROUP INC.	047649108	Industrials	16,110	714,639.60	375,924.28	0.00
ATSG	AIR TRANSPORT SERVICES GROUP, INC.	00922R105	Industrials	24,398	619,953.18	474,081.45	0.00
AUB	ATLANTIC UNION BANKSHARES	04911A107	Financials	25,923	851,311.32	887,467.95	0.00
AVNS	AVANOS MEDICAL INC.	05350V106	Health Care	16,308	738,752.40	530,415.39	0.00
AVNT	AVIENT CORP	05368V106	Materials	23,919	919,207.17	765,027.08	0.00
BANC	BANC OF CALIFORNIA INCORPORATED	05990K106	Financials	32,784	552,410.40	578,166.61	0.00
BJRI	BJS RESTAURANTS, INC.	09180C106	Cons. Discretionary	10,558	493,480.92	263,715.61	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	10,220	604,206.40	527,421.71	0.00
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	1,793	358,510.35	55,847.47	0.00
BLDR	BUILDERS FIRSTSOURCE, INC.	12008R107	Industrials	10,975	419,793.75	223,381.76	0.00
BOOT	BOOT BARN HOLDINGS, INC.	099406100	Cons. Discretionary	19,014	1,088,361.36	308,171.72	0.00

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Manager - ALL, As of: 01/29/2021

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
BV	BRIGHTVIEW HOLDINGS, INC.	10948C107	Industrials	43,451	616,135.18	542,791.90	0.00
BXMT	BLACKSTONE MORTGAGE TRUST, INC. CLASS A	09257W100	Financials	31,406	837,283.96	682,205.91	0.00
CASH	META FINANCIAL GROUP, INC.	59100U108	Financials	28,402	1,097,169.26	801,809.86	0.00
CHRS	COHERUS BIOSCIENCES, INC.	19249H103	Health Care	11,764	221,163.20	220,180.30	0.00
CHX	CHAMPION X CORPORATION	15872M104	Energy	68,909	1,053,618.61	761,682.61	0.00
CNR	CORNERSTONE BLDG BRANDS	21925D109	Industrials	19,717	224,379.46	223,066.38	0.00
CRUS	CIRRUS LOGIC, INC.	172755100	Info. Technology	4,440	415,983.60	245,748.23	0.00
CWEN	CLEARWAY ENERGY, INC CLASS C	18539C204	Utilities	31,420	973,391.60	636,002.73	0.00
DAN	DANA INCORPORATED	235825205	Cons. Discretionary	37,306	722,244.16	606,521.86	0.00
EBS	EMERGENT BIO SOLUTIONS INC.	29089Q105	Health Care	3,651	390,109.35	230,626.26	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	22,686	801,042.66	915,681.19	0.00
EPC	EDGEWELL PERSONAL CARE CO.	28035Q102	Consumer Staples	8,718	291,181.20	234,761.79	0.00
FBK	FB FINANCIAL CORPORATION	30257X104	Financials	9,956	371,956.16	358,115.23	0.00
FLXN	FLEXION THERAPEUTICS, INC.	33938J106	Health Care	26,452	321,920.84	321,558.60	0.00
FNB	FNB CORP	302520101	Financials	39,959	393,995.74	314,699.16	0.00
FOE	FERRO CORP	315405100	Materials	42,014	579,373.06	576,259.09	0.00
FRME	FIRST MERCHANTS CORPORATION	320817109	Financials	19,384	730,195.28	653,361.72	0.00
FSS	FEDERAL SIGNAL CORPORATION	313855108	Industrials	12,084	395,025.96	343,449.87	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	12,315	626,710.35	566,797.09	0.00
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	17,352	469,198.08	239,396.87	0.00
GMRE	GLOBAL MEDICAL REIT INC	37954A204	Real Estate	44,560	558,782.40	594,533.53	0.00
GWB	GREAT WESTERN BANCORP, INC.	391416104	Financials	27,178	652,272.00	545,991.57	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
HGV	HILTON GRAND VA	43283X105	Cons. Discretionary	16,710	496,621.20	462,666.55	0.00
HL	HECLA MINING COMPANY	422704106	Materials	43,124	245,375.56	258,362.54	0.00
HPP	HUDSON PACIFIC PROPERTIES, INC.	444097109	Real Estate	14,026	328,769.44	306,636.06	0.00
HRTG	HERITAGE INSURANCE HOLDINGS, INC	42727J102	Financials	57,334	534,352.88	829,429.18	0.00
HUBG	HUB GROUP, INC. CLASS A	443320106	Industrials	9,831	517,405.53	511,780.30	0.00
IBTX	INDEPENDENT BANK GROUP, INC.	45384B106	Financials	17,562	1,078,658.04	824,436.30	0.00
IIPR	INNOVATIVE INDUSTRIAL PROPERTIES INC	45781V101	Real Estate	3,429	641,634.48	634,736.61	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	60,359	801,567.52	583,086.88	0.00
ITGR	INTEGER HOLDINGS CORPORATION	45826H109	Health Care	6,703	494,681.40	541,118.18	0.00
KAI	KADANT INC	48282T104	Industrials	4,850	693,307.50	320,521.19	1,164.00
KAMN	KAMAN CORPORATION CLASS A	483548103	Industrials	5,435	273,706.60	257,958.86	0.00
KBR	KBR, INC.	48242W106	Info. Technology	10,148	294,799.40	255,727.57	0.00
KFRC	KFORCE INC.	493732101	Industrials	14,620	623,543.00	476,081.89	0.00
KOP	KOPPERS HOLDINGS INC.	50060P106	Materials	13,054	434,437.12	393,224.50	0.00
KPTI	KARYOPHARM THERAPEUTICS, INC.	48576U106	Health Care	16,175	246,345.25	277,395.67	0.00
KSS	KOHL S CORPORATION	500255104	Cons. Discretionary	17,946	790,700.76	378,916.68	0.00
LADR	LADDER CAPITAL CORP. CLASS A	505743104	Financials	45,289	445,190.87	447,930.72	0.00
LZB	LAZBOY INCORPORATED	505336107	Cons. Discretionary	15,480	599,385.60	514,341.55	0.00
MEI	METHODE ELECTRONICS, INC.	591520200	Info. Technology	17,415	657,416.25	500,218.43	0.00
MGY	MAGNOLIA OIL & GAS CORP. CLASS A	559663109	Energy	82,087	695,276.89	716,293.67	0.00
MOD	MODINE MANUFACTURING CO	607828100	Cons. Discretionary	40,681	510,546.55	304,182.40	0.00

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Manager - ALL, As of: 01/29/2021

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
MODV	MODIVCARE INC.	60783X104	Health Care	2,168	343,779.76	361,231.07	0.00
MTRN	MATERION CORP	576690101	Materials	9,398	640,849.62	341,895.73	0.00
MYRG	MYR GROUP INC	55405W104	Industrials	14,259	792,942.99	409,798.29	0.00
NP	NEENAH INC	640079109	Materials	6,828	347,681.76	319,672.80	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Communication Services	9,070	1,030,986.90	581,181.88	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	22,031	1,025,763.36	621,007.99	0.00
ONTO	ONTO INNOVATION INC	683344105	Info. Technology	9,422	509,259.10	540,794.29	0.00
PDCE	PDC ENERGY	69327R101	Energy	29,368	637,579.28	679,430.52	0.00
PEB	PEBBLEBROOK HOTEL	70509V100	Real Estate	35,877	659,419.26	419,418.24	0.00
PFBC	PREFERRED BANK	740367404	Financials	18,620	899,159.80	885,495.45	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	6,965	535,747.80	349,387.91	0.00
PNFP	PINNACLE FINANCIAL PARTNERS, INC.	72346Q104	Financials	19,262	1,320,024.86	920,620.31	0.00
POR	PORTLAND GENERAL	736508847	Utilities	9,554	404,038.66	339,906.17	0.00
PPBI	PACIFIC PREMIER BANCORP	69478X105	Financials	12,350	410,637.50	231,300.32	0.00
PRI	PRIMERICA	74164M108	Financials	4,827	672,449.37	271,146.58	0.00
PXD	PIONEER NATURAL RESOURCES CO.	723787107	Energy	267	32,280.30	15,854.07	0.00
QTS	QTS REALTY TRUST INC	74736A103	Real Estate	6,422	418,072.20	220,876.35	0.00
ROCK	GIBRALTAR INDS INC	374689107	Industrials	5,249	470,467.87	107,134.03	0.00
ROIC	RETAIL OPPORTUNITY INVESTMENTS	76131N101	Real Estate	43,680	615,451.20	496,807.76	0.00
RRC	RANGE RES CORP	75281A109	Energy	70,876	652,767.96	718,732.25	0.00
RUTH	RUTH'S HOSPITALITY GROUP, INC.	783332109	Cons. Discretionary	23,928	435,250.32	264,533.61	0.00
RXN	REXNORD CORPORATION	76169B102	Industrials	17,909	678,034.74	528,134.98	0.00
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	36,090	605,951.10	704,996.82	0.00

Portfolio Holdings

Back Office

Manager - ALL, As of: 01/29/2021

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
SEM	SELECT MEDICAL HOLDINGS CORPORATION	81619Q105	Health Care	25,349	651,469.30	653,539.38	0.00
SF	STIFEL FINANCIAL CORP	860630102	Financials	18,381	952,503.42	680,897.44	0.00
SGMS	SCIENTIFIC GAMES CORP CL A	80874P109	Cons. Discretionary	14,521	569,513.62	507,769.58	0.00
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	27,418	633,355.80	716,354.35	0.00
SKYW	SKYWEST INC	830879102	Industrials	7,888	307,553.12	122,779.09	0.00
SNEX	STONEX GROUP INC.	861896108	Financials	5,777	309,185.04	319,823.39	0.00
SPB	SPECTRUM BRANDS HOLDINGS, INC.	84790A105	Consumer Staples	8,688	656,552.16	446,683.13	0.00
STL	STERLING BANCORP	85917A100	Financials	67,233	1,241,121.18	1,154,961.23	4,706.31
STRL	STERLING CONSTRUCTION COMPANY, INC.	859241101	Industrials	45,106	923,319.82	659,961.65	0.00
SXI	STANDEX INTERNATIONAL CORPORATION	854231107	Industrials	4,001	327,721.91	223,713.34	0.00
SYNA	SYNAPTICS INCORPORATED	87157D109	Info. Technology	3,925	389,438.50	265,785.74	0.00
TBBK	BANCORP INC.	05969A105	Financials	64,087	1,074,738.99	793,744.31	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	11,550	662,277.00	323,450.19	0.00
TGNA	TEGNA, INC.	87901J105	Communication Services	17,686	283,506.58	277,120.65	0.00
TPH	TRI POINTE HOMES, INC	87265H109	Cons. Discretionary	28,703	579,800.60	476,771.43	0.00
TPIC	TPI COMPOSITES, INC.	87266J104	Industrials	16,914	1,013,317.74	373,051.23	0.00
TWNK	HOSTESS BRANDS, INC. CLASS A	44109J106	Consumer Staples	41,271	633,509.85	582,086.82	0.00
UIS	UNISYS CORPORATION	909214306	Info. Technology	26,809	640,467.01	344,736.48	0.00
UMPQ	UMPQUA HOLDINGS CORP	904214103	Financials	52,426	760,701.26	856,498.53	0.00
VIVO	MERIDIAN BIOSCIENCE, INC.	589584101	Health Care	22,889	505,846.90	278,473.89	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	10,246	756,462.18	614,950.19	0.00