

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 01/29/2021 to 02/26/2021

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 02/26/2021
Total Portfolio	11.60	13.59	13.59	39.97	14.61	8.81	8.08	12.97						8.47	11.60
Total Equities	11.88	13.92	13.92	40.87	14.97	9.02	8.19							8.33	11.88
Total Cash	0.00	0.00	0.00	0.00	0.12	0.85	1.59							1.57	0.00
Russell 2000 Value	9.39	15.15	15.15	41.06	13.12	10.14	8.30	14.22	9.08	8.33	10.42	11.12	9.65	9.12	9.39

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 01/29/2021 to 02/26/2021

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 02/26/2021
Total Portfolio	11.60	13.44	13.44	39.20	13.98	8.17	7.46	12.36						7.92	11.60
Total Equities	11.88	13.92	13.92	40.87	14.97	9.02	8.19							8.33	11.88
Total Cash	0.00	0.00	0.00	0.00	0.12	0.85	1.59							1.57	0.00
Russell 2000 Value	9.39	15.15	15.15	41.06	13.12	10.14	8.30	14.22	9.08	8.33	10.42	11.12	9.65	9.12	9.39

Transactions Listing

FROM Trade Date 01/29/2021 TO 02/26/2021

						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	AAN		9145	20.524	187,782.52	0.00	PNSR	0.009500	86.88	0.00	USD	1.0000000	000009	2/17/2021	285878
1129						187,782.52	0.00	0.00	86.88		0.00	USD	1.0000000	187,782.52	2/19/2021	
2nyscm10	Buy	AAN		3199	20.47	65,514.24	0.00	PNSR	0.009500	30.39	0.00	USD	1.0000000	000009	2/18/2021	285923
1129						65,514.24	0.00	0.00	30.39		0.00	USD	1.0000000	65,514.24	2/22/2021	
2nyscm10	Buy	AAN		4142	20.96	86,854.43	0.00	PNSR	0.009500	39.35	0.00	USD	1.0000000	000009	2/19/2021	285953
1129						86,854.43	0.00	0.00	39.35		0.00	USD	1.0000000	86,854.43	2/23/2021	
2nyscm10	Buy	AAN		1053	21.702	22,862.21	0.00	PNSR	0.009500	10.00	0.00	USD	1.0000000	000009	2/22/2021	285981
1129						22,862.21	0.00	0.00	10.00		0.00	USD	1.0000000	22,862.21	2/24/2021	
2nyscm10	Buy	ABCB		2984	45.193	134,885.16	0.00	PIPR	0.010000	29.84	0.00	USD	1.0000000	000009	2/9/2021	285185
1129						134,885.16	0.00	0.00	29.84		0.00	USD	1.0000000	134,885.16	2/11/2021	
2nyscm10	Buy	ABCB		5990	46.252	277,110.58	0.00	PIPR	0.010000	59.90	0.00	USD	1.0000000	000009	2/10/2021	285351
1129						277,110.58	0.00	0.00	59.90		0.00	USD	1.0000000	277,110.58	2/12/2021	
2nyscm10	Buy	AFIN		13060	8.319	108,775.43	0.00	PNSR	0.009500	124.07	0.00	USD	1.0000000	000009	2/12/2021	285435
1129						108,775.43	0.00	0.00	124.07		0.00	USD	1.0000000	108,775.43	2/17/2021	
2nyscm10	Buy	AFIN		9422	8.58	80,930.27	0.00	PNSR	0.009500	89.51	0.00	USD	1.0000000	000009	2/16/2021	285525
1129						80,930.27	0.00	0.00	89.51		0.00	USD	1.0000000	80,930.27	2/18/2021	
2nyscm10	Buy	BANC		2373	19.205	45,596.01	0.00	RAJA	0.010000	23.73	0.00	USD	1.0000000	000009	2/9/2021	285186
1129						45,596.01	0.00	0.00	23.73		0.00	USD	1.0000000	45,596.01	2/11/2021	
2nyscm10	Buy	BANC		4254	19.398	82,563.33	0.00	RAJA	0.010000	42.54	0.00	USD	1.0000000	000009	2/10/2021	285352
1129						82,563.33	0.00	0.00	42.54		0.00	USD	1.0000000	82,563.33	2/12/2021	
2nyscm10	Buy	CNR		3263	11.716	38,260.96	0.00	PNSR	0.009500	31.00	0.00	USD	1.0000000	000009	2/1/2021	284588
1129						38,260.96	0.00	0.00	31.00		0.00	USD	1.0000000	38,260.96	2/3/2021	
2nyscm10	Buy	CNR		7378	12.056	89,021.47	0.00	PNSR	0.009500	70.09	0.00	USD	1.0000000	000009	2/2/2021	284712
1129						89,021.47	0.00	0.00	70.09		0.00	USD	1.0000000	89,021.47	2/4/2021	
2nyscm10	Buy	CNR		28517	12.125	346,045.24	0.00	PNSR	0.009500	270.91	0.00	USD	1.0000000	000009	2/3/2021	284812
1129						346,045.24	0.00	0.00	270.91		0.00	USD	1.0000000	346,045.24	2/5/2021	
2nyscm10	Buy	EBS		2232	115.886	258,678.31	0.00	PNSR	0.009500	21.20	0.00	USD	1.0000000	000009	2/2/2021	284714
1129						258,678.31	0.00	0.00	21.20		0.00	USD	1.0000000	258,678.31	2/4/2021	

Transactions Listing

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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	GFF		3592	23.496	84,434.99	0.00	RAJA	0.010000	35.92	0.00	USD	1.0000000	000009	2/3/2021	284814
1129						84,434.99	0.00	0.00	35.92		0.00	USD	1.0000000	84,434.99	2/5/2021	
2nyscm10	Buy	GFF		2993	24.001	71,864.32	0.00	RAJA	0.010000	29.93	0.00	USD	1.0000000	000009	2/4/2021	284894
1129						71,864.32	0.00	0.00	29.93		0.00	USD	1.0000000	71,864.32	2/8/2021	
2nyscm10	Buy	GFF		3109	24.315	75,623.32	0.00	PNSR	0.009500	29.54	0.00	USD	1.0000000	000009	2/5/2021	285057
1129						75,623.32	0.00	0.00	29.54		0.00	USD	1.0000000	75,623.32	2/9/2021	
2nyscm10	Buy	GFF		3164	24.803	78,506.44	0.00	PNSR	0.009500	30.06	0.00	USD	1.0000000	000009	2/8/2021	285106
1129						78,506.44	0.00	0.00	30.06		0.00	USD	1.0000000	78,506.44	2/10/2021	
2nyscm10	Buy	GFF		2973	24.788	73,722.67	0.00	PNSR	0.009500	28.24	0.00	USD	1.0000000	000009	2/9/2021	285188
1129						73,722.67	0.00	0.00	28.24		0.00	USD	1.0000000	73,722.67	2/11/2021	
2nyscm10	Buy	GFF		4794	24.895	119,393.61	0.00	PNSR	0.009500	45.54	0.00	USD	1.0000000	000009	2/10/2021	285353
1129						119,393.61	0.00	0.00	45.54		0.00	USD	1.0000000	119,393.61	2/12/2021	
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	GWB		924	24.529	22,673.67	0.00	RAJA	0.010000	9.24	0.00	USD	1.0000000	000009	2/1/2021	284589
1129						22,673.67	0.00	0.00	9.24		0.00	USD	1.0000000	22,673.67	2/3/2021	
2nyscm10	Buy	ITGR		2268	86.747	196,765.55	0.00	BNCH	0.009996	22.67	0.00	USD	1.0000000	000009	2/24/2021	286377
1129				Correction from DTC Station		196,765.55	0.00	0.00	22.67		0.00	USD	1.0000000	196,765.55	2/26/2021	
2nyscm10	Buy	LADR		17871	11.458	204,932.11	0.00	PNSR	0.009500	169.77	0.00	USD	1.0000000	000009	2/26/2021	286624
1129						204,932.11	0.00	0.00	169.77		0.00	USD	1.0000000	204,932.11	3/2/2021	
2nyscm10	Buy	ONTO		2405	64.81	155,890.90	0.00	PNSR	0.009500	22.85	0.00	USD	1.0000000	000009	2/25/2021	286404
1129						155,890.90	0.00	0.00	22.85		0.00	USD	1.0000000	155,890.90	3/1/2021	
2nyscm10	Buy	PRG		7363	50.639	372,923.43	0.00	PNSR	0.009500	69.95	0.00	USD	1.0000000	000009	2/26/2021	286626
1129						372,923.43	0.00	0.00	69.95		0.00	USD	1.0000000	372,923.43	3/2/2021	
2nyscm10	Buy	REGI		3309	111.778	369,904.84	0.00	PIPR	0.010000	33.09	0.00	USD	1.0000000	000009	2/9/2021	285189
1129						369,904.84	0.00	0.00	33.09		0.00	USD	1.0000000	369,904.84	2/11/2021	
2nyscm10	Buy	ROIC		9464	15.817	149,779.16	0.00	PNSR	0.009500	89.91	0.00	USD	1.0000000	000009	2/12/2021	285437
1129						149,779.16	0.00	0.00	89.91		0.00	USD	1.0000000	149,779.16	2/17/2021	

Transactions Listing

FROM Trade Date 01/29/2021 TO 02/26/2021

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyscm10	Buy	ROIC		594	15.818	9,401.24	0.00	PNSR	0.009500	5.64	0.00	USD	1.0000000	000009	2/16/2021	285526
1129						9,401.24	0.00	0.00	5.64		0.00	USD	1.0000000	9,401.24	2/18/2021	
2nyscm10	Buy	SYNA		2497	121.836	304,246.96	0.00	PNSR	0.009500	23.72	0.00	USD	1.0000000	000009	2/5/2021	285060
1129						304,246.96	0.00	0.00	23.72		0.00	USD	1.0000000	304,246.96	2/9/2021	
2nyscm10	Buy	VSH		9099	22.769	207,258.84	0.00	PNSR	0.009500	86.44	0.00	USD	1.0000000	000009	2/2/2021	284715
1129						207,258.84	0.00	0.00	86.44		0.00	USD	1.0000000	207,258.84	2/4/2021	
2nyscm10	Buy	VSH		9100	22.867	208,180.70	0.00	BNCH	0.010000	91.00	0.00	USD	1.0000000	000009	2/3/2021	284816
1129						208,180.70	0.00	0.00	91.00		0.00	USD	1.0000000	208,180.70	2/5/2021	
2nyscm10	Buy	VSH		46	23.01	1,058.90	0.00	PNSR	0.009500	0.44	0.00	USD	1.0000000	000009	2/4/2021	284896
1129						1,058.90	0.00	0.00	0.44		0.00	USD	1.0000000	1,058.90	2/8/2021	
2nyscm10	Buy	VSH		13821	23.304	322,215.88	0.00	PNSR	0.009500	131.30	0.00	USD	1.0000000	000009	2/9/2021	285191
1129						322,215.88	0.00	0.00	131.30		0.00	USD	1.0000000	322,215.88	2/11/2021	
2nyscm10	Buy	VSH		5398	24.525	132,435.61	0.00	PNSR	0.009500	51.28	0.00	USD	1.0000000	000009	2/25/2021	286405
1129						132,435.61	0.00	0.00	51.28		0.00	USD	1.0000000	132,435.61	3/1/2021	
2nyscm10	Buy	WCC		4765	75.515	359,876.15	0.00	PNSR	0.009500	45.27	0.00	USD	1.0000000	000009	2/9/2021	285192
1129						359,876.15	0.00	0.00	45.27		0.00	USD	1.0000000	359,876.15	2/11/2021	
2nyscm10	Buy	WCC		2551	79.301	202,322.10	0.00	PNSR	0.009500	24.23	0.00	USD	1.0000000	000009	2/10/2021	285355
1129						202,322.10	0.00	0.00	24.23		0.00	USD	1.0000000	202,322.10	2/12/2021	
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	Contribution	000009		286990.46	1.00	286,990.46	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/2/2021	284769
1129				Free Receipt of CGNT		286,990.46	0.00	0.00	0.00		0.00	USD	1.0000000	286,990.46	2/2/2021	284768
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	Distribution	000009		1164	1.00	1,164.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/4/2021	284916
1129				INTERFUND TRANSFERS DEBIT		1,164.00	0.00	0.00	0.00		0.00	USD	1.0000000	1,164.00	2/4/2021	

Transactions Listing

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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	2/16/2021	285634
1129				INTERFUND TRANSFERS DEBIT		4,706.31	0.00	0.00	0.00		0.00	USD	1.0000000	4,706.31	2/16/2021	
2nyscm10	Distribution	000009		2975.4	1.00	2,975.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/16/2021	285635
1129				INTERFUND TRANSFERS DEBIT		2,975.40	0.00	0.00	0.00		0.00	USD	1.0000000	2,975.40	2/16/2021	
2nyscm10	Distribution	000009		2001.19	1.00	2,001.19	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/18/2021	285939
1129				INTERFUND TRANSFERS DEBIT		2,001.19	0.00	0.00	0.00		0.00	USD	1.0000000	2,001.19	2/18/2021	
2nyscm10	Distribution	000009		1095.16	1.00	1,095.16	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/22/2021	285987
1129				INTERFUND TRANSFERS DEBIT		1,095.16	0.00	0.00	0.00		0.00	USD	1.0000000	1,095.16	2/22/2021	
2nyscm10	Distribution	000009		83337.34	1.00	83,337.34	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/25/2021	286555
1129				INTERFUND TRANSFERS DEBIT		83,337.34	0.00	0.00	0.00		0.00	USD	1.0000000	83,337.34	2/25/2021	
2nyscm10	Distribution	000009		38414.39	1.00	38,414.39	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/26/2021	286702
1129				INTERFUND TRANSFERS DEBIT		38,414.39	0.00	0.00	0.00		0.00	USD	1.0000000	38,414.39	2/26/2021	
2nyscm10	Distribution	000009		9913.95	1.00	9,913.95	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/26/2021	286703
1129				INTERFUND TRANSFERS DEBIT		9,913.95	0.00	0.00	0.00		0.00	USD	1.0000000	9,913.95	2/26/2021	
2nyscm10	Free Receipt	CGNT		10246	28.01	286,990.46	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/2/2021	284768
1129				Shrs received from VRNTspin off distribution		286,990.46	0.00	0.00	0.00		0.00	USD	1.0000000	286,990.46	2/2/2021	284769
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	Income	000009		313.69	1.00	313.69	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/1/2021	284624
1129				CASH CREDIT FOR INTEREST		313.69	0.00	0.00	0.00		0.00	USD	1.0000000	313.69	2/1/2021	
2nyscm10	Income	000009	KADANT INC	1164	0.00	1,164.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/4/2021	284836
1129			KAI	Div Accrued for KAI		1,164.00	0.00	0.00	0.00		0.00	USD	1.0000000	1,164.00	2/4/2021	
2nyscm10	Income	000009	PACIFIC PREMIER BANCORP	2975.4	0.00	2,975.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/12/2021	285395
1129			PPBI	Div Accrued for PPBI		2,975.40	0.00	0.00	0.00		0.00	USD	1.0000000	2,975.40	2/12/2021	
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	2/16/2021	285493
1129			STL	Div Accrued for STL		4,706.31	0.00	0.00	0.00		0.00	USD	1.0000000	4,706.31	2/16/2021	

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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	H.B. FULLER COMPANY	2001.19	0.00	2,001.19	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/18/2021	285821
1129			FUL	Div Accrued for FUL		2,001.19	0.00	0.00	0.00		0.00	USD	1.0000000	2,001.19	2/18/2021	
2nyscm10	Income	000009	FB FINANCIAL CORPORATION	1095.16	0.00	1,095.16	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/22/2021	285968
1129			FBK	Div Accrued for FBK		1,095.16	0.00	0.00	0.00		0.00	USD	1.0000000	1,095.16	2/22/2021	
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	2/25/2021	286111
1129			IBTX	Div Accrued for IBTX		5,268.60	0.00	0.00	0.00		0.00	USD	1.0000000	5,268.60	2/25/2021	
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	2/25/2021	286126
1129			OMF	Div Accrued for OMF		9,913.95	0.00	0.00	0.00		0.00	USD	1.0000000	9,913.95	2/25/2021	
2nyscm10	Income	000009	ONE MAIN HOLDINGS	77108.5	0.00	77,108.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/25/2021	286127
1129			OMF	Div Accrued for OMF		77,108.50	0.00	0.00	0.00		0.00	USD	1.0000000	77,108.50	2/25/2021	
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	2/25/2021	286143
1129			SXI	Div Accrued for SXI		960.24	0.00	0.00	0.00		0.00	USD	1.0000000	960.24	2/25/2021	
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	2/26/2021	286417
1129			AUB	Div Accrued for AUB		6,480.75	0.00	0.00	0.00		0.00	USD	1.0000000	6,480.75	2/26/2021	
2nyscm10	Income	000009	GREAT WESTERN BANCORP, INC.	281.02	0.00	281.02	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/26/2021	286439
1129			GWB	Div Accrued for GWB		281.02	0.00	0.00	0.00		0.00	USD	1.0000000	281.02	2/26/2021	
2nyscm10	Income	000009	NEXSTAR BROADCASTING	6349	0.00	6,349.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/26/2021	286470
1129			NXST	Div Accrued for NXST		6,349.00	0.00	0.00	0.00		0.00	USD	1.0000000	6,349.00	2/26/2021	
2nyscm10	Income	000009	PINNACLE FINANCIAL PARTNERS, INC.	3467.16	0.00	3,467.16	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/26/2021	286493
1129			PNFP	Div Accrued for PNFP		3,467.16	0.00	0.00	0.00		0.00	USD	1.0000000	3,467.16	2/26/2021	
2nyscm10	Income	000009	SABRA HEALTH CARE REIT	10827	0.00	10,827.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/26/2021	286528
1129			SBRA	Div Accrued for SBRA		10,827.00	0.00	0.00	0.00		0.00	USD	1.0000000	10,827.00	2/26/2021	
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	2/26/2021	286537
1129			UMPQ	Div Accrued for UMPQ		11,009.46	0.00	0.00	0.00		0.00	USD	1.0000000	11,009.46	2/26/2021	

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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	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	BLD		896	211.419	189,418.72	27,919.82	PNSR	0.009500	8.51	0.00	USD	1.0000000	000009	2/17/2021	285799
1129						189,418.72	27,919.82	4.19	8.51		0.00	USD	1.0000000	189,418.72	2/19/2021	
2nyscm10	Sell	BLD		323	209.501	67,664.38	10,056.44	PNSR	0.009500	3.07	0.00	USD	1.0000000	000009	2/18/2021	285924
1129						67,664.38	10,056.44	1.50	3.07		0.00	USD	1.0000000	67,664.38	2/22/2021	
2nyscm10	Sell	BLD		574	212.009	121,684.91	17,871.21	PNSR	0.009500	5.45	0.00	USD	1.0000000	000009	2/19/2021	285954
1129						121,684.91	17,871.21	2.69	5.45		0.00	USD	1.0000000	121,684.91	2/23/2021	
2nyscm10	Sell	BLDR		3846	38.49	147,994.27	83,173.20	PNSR	0.009500	36.54	0.00	USD	1.0000000	000009	2/1/2021	284587
1129						147,994.27	83,173.20	3.27	36.54		0.00	USD	1.0000000	147,994.27	2/3/2021	
2nyscm10	Sell	BLDR		2094	39.39	82,460.32	41,183.44	PNSR	0.009500	19.89	0.00	USD	1.0000000	000009	2/2/2021	284711
1129						82,460.32	41,183.44	1.82	19.89		0.00	USD	1.0000000	82,460.32	2/4/2021	
2nyscm10	Sell	BLDR		5035	40.317	202,941.76	99,025.12	PNSR	0.009500	47.83	0.00	USD	1.0000000	000009	2/3/2021	284811
1129						202,941.76	99,025.12	4.49	47.83		0.00	USD	1.0000000	202,941.76	2/5/2021	
2nyscm10	Sell	BXMT		31406	28.752	902,679.55	682,205.91	PNSR	0.009500	298.36	0.00	USD	1.0000000	000009	2/9/2021	285187
1129						902,679.55	682,205.91	19.96	298.36		0.00	USD	1.0000000	902,679.55	2/11/2021	
2nyscm10	Sell	CGNT		10246	29.428	301,407.09	0.00	BNCH	0.009999	102.45	0.00	USD	1.0000000	000009	2/17/2021	285925
1129				Correction from DTC Station		301,407.09	0.00	6.67	102.45		0.00	USD	1.0000000	301,407.09	2/19/2021	
2nyscm10	Sell	CRUS		2220	90.637	201,188.38	122,874.12	PNSR	0.009500	21.09	0.00	USD	1.0000000	000009	2/2/2021	284713
1129						201,188.38	122,874.12	4.45	21.09		0.00	USD	1.0000000	201,188.38	2/4/2021	
2nyscm10	Sell	CRUS		2219	86.968	192,955.75	122,818.76	BNCH	0.010000	22.19	0.00	USD	1.0000000	000009	2/3/2021	284813
1129						192,955.75	122,818.76	4.27	22.19		0.00	USD	1.0000000	192,955.75	2/5/2021	
2nyscm10	Sell	CRUS		1	86.01	85.99	55.35	PNSR	0.009500	0.01	0.00	USD	1.0000000	000009	2/4/2021	284893
1129						85.99	55.35	0.01	0.01		0.00	USD	1.0000000	85.99	2/8/2021	
2nyscm10	Sell	IBTX		2626	70.816	185,935.87	158,805.60	PNSR	0.009500	24.95	0.00	USD	1.0000000	000009	2/26/2021	286623
1129						185,935.87	158,805.60	0.95	24.95		0.00	USD	1.0000000	185,935.87	3/2/2021	

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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	KBR		9249	30.463	281,660.04	233,072.95	PNSR	0.009500	87.87	0.00	USD	1.0000000	000009	2/5/2021	285058
1129						281,660.04	233,072.95	6.23	87.87		0.00	USD	1.0000000	281,660.04	2/9/2021	
2nyscm10	Sell	KBR		899	30.628	27,525.33	22,654.62	PNSR	0.009500	8.54	0.00	USD	1.0000000	000009	2/8/2021	285107
1129						27,525.33	22,654.62	0.61	8.54		0.00	USD	1.0000000	27,525.33	2/10/2021	
2nyscm10	Sell	PNFP		2399	81.516	195,531.89	132,933.81	PNSR	0.009500	22.79	0.00	USD	1.0000000	000009	2/26/2021	286625
1129						195,531.89	132,933.81	1.00	22.79		0.00	USD	1.0000000	195,531.89	3/2/2021	
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	PPBI		2432	33.084	80,432.97	50,639.59	RAJA	0.010000	24.32	0.00	USD	1.0000000	000009	2/1/2021	284590
1129						80,432.97	50,639.59	1.78	24.32		0.00	USD	1.0000000	80,432.97	2/3/2021	
2nyscm10	Sell	QTS		6422	63.163	405,561.53	220,876.35	PNSR	0.009500	61.01	0.00	USD	1.0000000	000009	2/12/2021	285436
1129						405,561.53	220,876.35	8.96	61.01		0.00	USD	1.0000000	405,561.53	2/17/2021	
2nyscm10	Sell	ROCK		899	91.937	82,640.72	18,904.65	RAJA	0.010000	8.99	0.00	USD	1.0000000	000009	2/3/2021	284815
1129						82,640.72	18,904.65	1.83	8.99		0.00	USD	1.0000000	82,640.72	2/5/2021	
2nyscm10	Sell	ROCK		756	93.944	71,012.31	15,696.07	RAJA	0.010000	7.56	0.00	USD	1.0000000	000009	2/4/2021	284895
1129						71,012.31	15,696.07	1.57	7.56		0.00	USD	1.0000000	71,012.31	2/8/2021	
2nyscm10	Sell	ROCK		3594	94.585	339,896.48	72,533.31	PNSR	0.009500	34.14	0.00	USD	1.0000000	000009	2/5/2021	285059
1129						339,896.48	72,533.31	7.51	34.14		0.00	USD	1.0000000	339,896.48	2/9/2021	
2nyscm10	Sell	RXN		8734	41.297	360,596.18	259,028.64	PNSR	0.009500	82.97	0.00	USD	1.0000000	000009	2/9/2021	285190
1129						360,596.18	259,028.64	7.97	82.97		0.00	USD	1.0000000	360,596.18	2/11/2021	
2nyscm10	Sell	RXN		9175	40.87	374,889.55	269,106.34	PNSR	0.009500	87.16	0.00	USD	1.0000000	000009	2/10/2021	285354
1129						374,889.55	269,106.34	8.29	87.16		0.00	USD	1.0000000	374,889.55	2/12/2021	
2nyscm10	Sell	STL		9659	21.996	212,361.69	203,288.14	PNSR	0.009500	91.76	0.00	USD	1.0000000	000009	2/26/2021	286627
1129						212,361.69	203,288.14	1.08	91.76		0.00	USD	1.0000000	212,361.69	3/2/2021	
2nyscm10	Sell	TPIC		7355	61.314	450,890.09	162,715.39	PNSR	0.009500	69.87	0.00	USD	1.0000000	000009	2/23/2021	286035
1129				Correction from DTC Station		450,890.09	162,715.39	2.30	69.87		0.00	USD	1.0000000	450,890.09	2/25/2021	

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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	VIVO		6923	21.807	150,896.40	107,010.80	BNCH	0.010000	69.23	0.00	USD	1.0000000	000009	2/24/2021	286098
1129						150,896.40	107,010.80	0.77	69.23		0.00	USD	1.0000000	150,896.40	2/26/2021	

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Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	74,794,935.26	55,314,737.40	31,239.71
000009	PRINCIPAL CASH	000009	Liquid Assets		1,694,175.94		0.00
AAN	AARON S, INC.	00258W108	Cons. Discretionary	17,539	385,156.44	363,013.40	0.00
ABCB	AMERIS BANCORP	03076K108	Financials	24,549	1,169,514.36	963,792.20	0.00
ABG	ASBURY AUTOMOTIVE GROUP, INC.	043436104	Cons. Discretionary	6,904	1,169,882.80	696,581.59	0.00
AEIS	ADVANCED ENERGY INDUSTRIES, INC.	007973100	Info. Technology	6,706	700,441.70	442,055.79	670.60
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	43,704	1,123,192.80	534,623.68	0.00
AFIN	AMERICAN FINANCE TRUST, INC.	02607T109	Real Estate	108,183	958,501.38	880,629.31	0.00
AHH	ARMADA HOFFLER PROPERTIES	04208T108	Real Estate	55,639	718,299.49	602,010.06	0.00
AIR	AAR CORP.	000361105	Industrials	9,239	367,527.42	317,466.93	0.00
APG	API GROUP CORPORATION	00187Y100	Industrials	34,648	640,988.00	563,562.65	0.00
ARNC	ARCONIC CORP.	03966V107	Materials	13,228	289,957.76	405,280.79	0.00
ATKR	ATKORE INC.	047649108	Industrials	16,110	1,089,841.50	375,924.28	0.00
ATSG	AIR TRANSPORT SERVICES GROUP, INC.	00922R105	Industrials	24,398	647,522.92	474,081.45	0.00
AUB	ATLANTIC UNION BANKSHARES	04911A107	Financials	25,923	952,151.79	887,467.95	0.00
AVNS	AVANOS MEDICAL INC.	05350V106	Health Care	16,308	749,841.84	530,415.39	0.00
AVNT	AVIENT CORP	05368V106	Materials	23,919	1,033,779.18	765,027.08	0.00
BANC	BANC OF CALIFORNIA INCORPORATED	05990K106	Financials	39,411	731,468.16	706,325.95	0.00
BJRI	BJS RESTAURANTS, INC.	09180C106	Cons. Discretionary	10,558	586,285.74	263,715.61	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	10,220	604,615.20	527,421.71	5,774.30
BOOT	BOOT BARN HOLDINGS, INC.	099406100	Cons. Discretionary	19,014	1,148,825.88	308,171.72	0.00
BV	BRIGHTVIEW HOLDINGS, INC.	10948C107	Industrials	43,451	691,305.41	542,791.90	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
CASH	META FINANCIAL GROUP, INC.	59100U108	Financials	28,402	1,257,924.58	801,809.86	0.00
CHRS	COHERUS BIOSCIENCES, INC.	19249H103	Health Care	11,764	191,047.36	220,180.30	0.00
CHX	CHAMPION X CORPORATION	15872M104	Energy	68,909	1,465,694.43	761,682.61	0.00
CNR	CORNERSTONE BLDG BRANDS	21925D109	Industrials	58,875	670,586.25	696,394.05	0.00
CWEN	CLEARWAY ENERGY, INC CLASS C	18539C204	Utilities	31,420	862,793.20	636,002.73	10,180.08
DAN	DANA INCORPORATED	235825205	Cons. Discretionary	37,306	888,255.86	606,521.86	0.00
EBS	EMERGENT BIO SOLUTIONS INC.	29089Q105	Health Care	5,883	564,768.00	489,304.57	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	22,686	975,498.00	915,681.19	0.00
EPC	EDGEWELL PERSONAL CARE CO.	28035Q102	Consumer Staples	8,718	266,683.62	234,761.79	0.00
FBK	FB FINANCIAL CORPORATION	30257X104	Financials	9,956	422,233.96	358,115.23	0.00
FLXN	FLEXION THERAPEUTICS, INC.	33938J106	Health Care	26,452	291,501.04	321,558.60	0.00
FNB	FNB CORP	302520101	Financials	39,959	472,714.97	314,699.16	0.00
FOE	FERRO CORP	315405100	Materials	42,014	666,762.18	576,259.09	0.00
FRME	FIRST MERCHANTS CORPORATION	320817109	Financials	19,384	815,097.20	653,361.72	0.00
FSS	FEDERAL SIGNAL CORPORATION	313855108	Industrials	12,084	439,978.44	343,449.87	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	12,315	690,502.05	566,797.09	0.00
GFF	GRIFFON CORPORATION	398433102	Industrials	20,625	507,375.00	503,545.35	1,650.00
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	17,352	499,564.08	239,396.87	0.00
GMRE	GLOBAL MEDICAL REIT INC	37954A204	Real Estate	44,560	600,223.20	594,533.53	0.00
GWB	GREAT WESTERN BANCORP, INC.	391416104	Financials	28,102	753,976.66	568,665.24	0.00
HGV	HILTON GRAND VA	43283X105	Cons. Discretionary	16,710	660,212.10	462,666.55	0.00
HL	HECLA MINING COMPANY	422704106	Materials	43,124	281,599.72	258,362.54	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
HPP	HUDSON PACIFIC PROPERTIES, INC.	444097109	Real Estate	14,026	358,925.34	306,636.06	0.00
HRTG	HERITAGE INSURANCE HOLDINGS, INC	42727J102	Financials	57,334	556,713.14	829,429.18	0.00
HUBG	HUB GROUP, INC. CLASS A	443320106	Industrials	9,831	566,068.98	511,780.30	0.00
IBTX	INDEPENDENT BANK GROUP, INC.	45384B106	Financials	14,936	1,040,889.84	665,630.70	0.00
IIPR	INNOVATIVE INDUSTRIAL PROPERTIES INC	45781V101	Real Estate	3,429	668,655.00	634,736.61	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	60,359	847,440.36	583,086.88	0.00
ITGR	INTEGER HOLDINGS CORPORATION	45826H109	Health Care	8,971	791,152.49	737,883.73	0.00
KAI	KADANT INC	48282T104	Industrials	4,850	843,900.00	320,521.19	0.00
KAMN	KAMAN CORPORATION CLASS A	483548103	Industrials	5,435	264,467.10	257,958.86	0.00
KFRC	KFORCE INC.	493732101	Industrials	14,620	750,737.00	476,081.89	0.00
KOP	KOPPERS HOLDINGS INC.	50060P106	Materials	13,054	436,134.14	393,224.50	0.00
KPTI	KARYOPHARM THERAPEUTICS, INC.	48576U106	Health Care	16,175	223,538.50	277,395.67	0.00
KSS	KOHL S CORPORATION	500255104	Cons. Discretionary	17,946	991,516.50	378,916.68	0.00
LADR	LADDER CAPITAL CORP. CLASS A	505743104	Financials	63,160	722,550.40	652,862.83	0.00
LZB	LAZBOY INCORPORATED	505336107	Cons. Discretionary	15,480	659,602.80	514,341.55	0.00
MEI	METHODE ELECTRONICS, INC.	591520200	Info. Technology	17,415	677,965.95	500,218.43	0.00
MGY	MAGNOLIA OIL & GAS CORP. CLASS A	559663109	Energy	82,087	989,969.22	716,293.67	0.00
MOD	MODINE MANUFACTURING CO	607828100	Cons. Discretionary	40,681	564,245.47	304,182.40	0.00
MODV	MODIVCARE INC.	60783X104	Health Care	2,168	278,067.68	361,231.07	0.00
MTRN	MATERION CORP	576690101	Materials	9,398	643,575.04	341,895.73	1,080.77
MYRG	MYR GROUP INC	55405W104	Industrials	14,259	840,568.05	409,798.29	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
NP	NEENAH INC	640079109	Materials	6,828	377,724.96	319,672.80	3,209.16
NXST	NEXSTAR BROADCASTING	65336K103	Communication Services	9,070	1,247,578.50	581,181.88	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	22,031	1,033,474.21	621,007.99	0.00
ONTO	ONTO INNOVATION INC	683344105	Info. Technology	11,827	738,714.42	696,685.19	0.00
PDCE	PDC ENERGY	69327R101	Energy	29,368	1,026,411.60	679,430.52	0.00
PEB	PEBBLEBROOK HOTEL	70509V100	Real Estate	35,877	812,972.82	419,418.24	0.00
PFBC	PREFERRED BANK	740367404	Financials	18,620	1,079,029.00	885,495.45	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	6,965	584,920.70	349,387.91	0.00
PNFP	PINNACLE FINANCIAL PARTNERS, INC.	72346Q104	Financials	16,863	1,368,769.71	787,686.50	0.00
POR	PORTLAND GENERAL	736508847	Utilities	9,554	402,796.64	339,906.17	0.00
PPBI	PACIFIC PREMIER BANCORP	69478X105	Financials	9,918	399,695.40	180,660.73	0.00
PRG	PROG HOLDINGS INC.	74319R101	Financials	7,363	368,150.00	372,923.43	0.00
PRI	PRIMERICA	74164M108	Financials	4,827	681,717.21	271,146.58	2,268.69
PXD	PIONEER NATURAL RESOURCES CO.	723787107	Energy	267	39,668.19	15,854.08	0.00
REGI	RENEWABLE ENERGY GROUP, INC.	75972A301	Energy	3,309	257,340.93	369,904.84	0.00
ROIC	RETAIL OPPORTUNITY INVESTMENTS	76131N101	Real Estate	53,738	849,597.78	655,988.16	0.00
RRC	RANGE RES CORP	75281A109	Energy	70,876	683,244.64	718,732.25	0.00
RUTH	RUTH'S HOSPITALITY GROUP, INC.	783332109	Cons. Discretionary	23,928	545,678.04	264,533.61	0.00
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	36,090	621,469.80	704,996.82	0.00
SEM	SELECT MEDICAL HOLDINGS CORPORATION	81619Q105	Health Care	25,349	802,295.85	653,539.38	0.00
SF	STIFEL FINANCIAL CORP	860630102	Financials	18,381	1,122,711.48	680,897.44	2,757.15
SGMS	SCIENTIFIC GAMES CORP CL A	80874P109	Cons. Discretionary	14,521	680,018.43	507,769.58	0.00
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	27,418	688,465.98	716,354.35	0.00

Portfolio Holdings

Back Office

Manager - ALL, As of: 02/26/2021

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	444,646.56	122,779.09	0.00
SNEX	STONEX GROUP INC.	861896108	Financials	5,777	333,275.13	319,823.39	0.00
SPB	SPECTRUM BRANDS HOLDINGS, INC.	84790A105	Consumer Staples	8,688	673,754.40	446,683.13	3,648.96
STL	STERLING BANCORP	85917A100	Financials	57,574	1,256,840.42	951,673.09	0.00
STRL	STERLING CONSTRUCTION COMPANY, INC.	859241101	Industrials	45,106	1,027,514.68	659,961.65	0.00
SXI	STANDEX INTERNATIONAL CORPORATION	854231107	Industrials	4,001	392,338.06	223,713.34	0.00
SYNA	SYNAPTICS INCORPORATED	87157D109	Info. Technology	6,422	860,740.66	570,032.70	0.00
TBBK	BANCORP INC.	05969A105	Financials	64,087	1,299,043.49	793,744.31	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	11,550	885,885.00	323,450.19	0.00
TGNA	TEGNA, INC.	87901J105	Communication Services	17,686	322,415.78	277,120.65	0.00
TPH	TRI POINTE HOMES, INC	87265H109	Cons. Discretionary	28,703	545,357.00	476,771.43	0.00
TPIC	TPI COMPOSITES, INC.	87266J104	Industrials	9,559	455,581.94	210,335.84	0.00
TWNK	HOSTESS BRANDS, INC. CLASS A	44109J106	Consumer Staples	41,271	593,889.69	582,086.82	0.00
UIS	UNISYS CORPORATION	909214306	Info. Technology	26,809	658,160.95	344,736.48	0.00
UMPQ	UMPQUA HOLDINGS CORP	904214103	Financials	52,426	894,911.82	856,498.53	0.00
VIVO	MERIDIAN BIOSCIENCE, INC.	589584101	Health Care	15,966	336,563.28	171,463.09	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	10,246	505,025.34	614,950.19	0.00
VSH	VISHAY INTERTECHNOLOGY, INC.	928298108	Info. Technology	37,464	894,265.68	871,149.93	0.00
WCC	WESCO INTERNATIONAL, INC.	95082P105	Industrials	7,316	587,328.48	562,198.25	0.00