PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 03/31/2021 to 04/30/2021

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 04/30/2021
Total Portfolio	3.80	3.80	24.24	83.49	18.18	11.56	10.82	13.07	10.60					9.81	3.80
Total Equities	3.87	3.87	24.78	85.65	18.58	11.83	10.99							10.27	3.87
Total Cash	0.00	0.00	0.00	0.00	0.00	0.75	0.94							1.51	0.00
Russell 2000 Value	2.02	2.02	23.62	78.96	16.74	11.68	10.37	13.54	10.47	9.65	10.85	11.80	10.10	10.12	2.02

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 03/31/2021 to 04/30/2021

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 04/30/2021
Total Portfolio	3.66	3.66	23.91	82.53	17.54	10.90	10.18	12.46	10.02					9.25	3.66
Total Equities	3.87	3.87	24.78	85.65	18.58	11.83	10.99							10.27	3.87
Total Cash	0.00	0.00	0.00	0.00	0.00	0.75	0.94							1.51	0.00
Russell 2000 Value	2.02	2.02	23.62	78.96	16.74	11.68	10.37	13.54	10.47	9.65	10.85	11.80	10.10	10.12	2.02

Transactions Listing

FROM Trade Date 03/31/2021 TO 04/30/2021

						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	FUL		1879	63.288	118,935.44	0.00	PNSR	0.009500	17.85	0.00	USD	1.0000000	000009	3/31/2021	289027
1129						118,935.44	0.00	0.00	17.85		0.00	USD	1.0000000	118,935.44	4/5/2021	
2nyscm10	Buy	GFF		10122	27.419	277,629.25	0.00	PNSR	0.009500	96.16	0.00	USD	1.0000000	000009	4/30/2021	291104
1129						277,629.25	0.00	0.00	96.16		0.00	USD	1.0000000	277,629.25	5/4/2021	
2nyscm10	Buy	MTRN		835	72.021	60,145.21	0.00	PNSR	0.009500	7.93	0.00	USD	1.0000000	000009	4/29/2021	290965
1129						60,145.21	0.00	0.00	7.93		0.00	USD	1.0000000	60,145.21	5/3/2021	
2nyscm10	Buy	MTRN		1293	71.119	91,969.66	0.00	PNSR	0.009500	12.28	0.00	USD	1.0000000	000009	4/30/2021	291105
1129						91,969.66	0.00	0.00	12.28		0.00	USD	1.0000000	91,969.66	5/4/2021	
2nyscm10	Buy	OFIX		2829	43.254	122,391.88	0.00	PNSR	0.009500	26.88	0.00	USD	1.0000000	000009	4/13/2021	290061
1129						122,391.88	0.00	0.00	26.88		0.00	USD	1.0000000	122,391.88	4/15/2021	
2nyscm10	Buy	OFIX		121	42.98	5,201.72	0.00	PNSR	0.009500	1.15	0.00	USD	1.0000000	000009	4/14/2021	290091
1129						5,201.72	0.00	0.00	1.15		0.00	USD	1.0000000	5,201.72	4/16/2021	
2nyscm10	Buy	OFIX		1491	43.458	64,809.29	0.00	PNSR	0.009500	14.16	0.00	USD	1.0000000	000009	4/15/2021	290439
1129						64,809.29	0.00	0.00	14.16		0.00	USD	1.0000000	64,809.29	4/19/2021	
2nyscm10	Buy	OFIX		1558	43.432	67,681.70	0.00	PNSR	0.009500	14.80	0.00	USD	1.0000000	000009	4/19/2021	290617
1129						67,681.70	0.00	0.00	14.80		0.00	USD	1.0000000	67,681.70	4/21/2021	
2nyscm10	Buy	OFIX		969	43.828	42,478.45	0.00	PNSR	0.009500	9.21	0.00	USD	1.0000000	000009	4/20/2021	290654
1129						42,478.45	0.00	0.00	9.21		0.00	USD	1.0000000	42,478.45	4/22/2021	
2nyscm10	Buy	OFIX		486	44.856	21,804.78	0.00	PNSR	0.009500	4.62	0.00	USD	1.0000000	000009	4/21/2021	290688
1129						21,804.78	0.00	0.00	4.62		0.00	USD	1.0000000	21,804.78	4/23/2021	
2nyscm10	Buy	OFIX		738	44.502	32,849.56	0.00	PNSR	0.009500	7.01	0.00	USD	1.0000000	000009	4/22/2021	290720
1129						32,849.56	0.00	0.00	7.01		0.00	USD	1.0000000	32,849.56	4/26/2021	
2nyscm10	Buy	OFIX		685	44.932	30,785.00	0.00	PNSR	0.009500	6.51	0.00	USD	1.0000000	000009	4/23/2021	290805
1129						30,785.00	0.00	0.00	6.51		0.00	USD	1.0000000	30,785.00	4/27/2021	
2nyscm10	Buy	PRG		5098	51.863	264,447.53	0.00	PNSR	0.009500	48.43	0.00	USD	1.0000000	000009	4/29/2021	290966
1129						264,447.53	0.00	0.00	48.43		0.00	USD	1.0000000	264,447.53	5/3/2021	
2nyscm10	Buy	USCR		5455	74.25	405,086.12	0.00	PNSR	0.009500	51.82	0.00	USD	1.0000000	000009	3/31/2021	289030
1129						405,086.12	0.00	0.00	51.82		0.00	USD	1.0000000	405,086.12	4/5/2021	

Transactions Listing

FROM Trade Date 03/31/2021 TO 04/30/2021

						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	Contribution	000009		107747.38	0.00	107,747.38	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/30/2021	291085
1129				Q1 2021 Mgmt Fee		107,747.38	0.00	0.00	0.00		0.00	USD	1.0000000	107,747.38	4/30/2021	
2nyscm10	Distribution	000009		9657.54	1.00	9,657.54	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/31/2021	289121
1129				INTERFUND TRANSFERS DEBIT		9,657.54	0.00	0.00	0.00		0.00	USD	1.0000000	9,657.54	3/31/2021	
2nyscm10	Distribution	000009		5022.78	1.00	5,022.78	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/1/2021	289298
1129				INTERFUND TRANSFERS DEBIT		5,022.78	0.00	0.00	0.00		0.00	USD	1.0000000	5,022.78	4/1/2021	
2nyscm10	Distribution	000009		8293.95	1.00	8,293.95	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/5/2021	289388
1129				INTERFUND TRANSFERS DEBIT		8,293.95	0.00	0.00	0.00		0.00	USD	1.0000000	8,293.95	4/5/2021	
2nyscm10	Distribution	000009		6501.64	1.00	6,501.64	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/6/2021	289616
1129				INTERFUND TRANSFERS DEBIT		6,501.64	0.00	0.00	0.00		0.00	USD	1.0000000	6,501.64	4/6/2021	
2nyscm10	Distribution	000009		22563.44	1.00	22,563.44	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/8/2021	290009
1129				INTERFUND TRANSFERS DEBIT		22,563.44	0.00	0.00	0.00		0.00	USD	1.0000000	22,563.44	4/8/2021	
2nyscm10	Distribution	000009		9593.53	1.00	9,593.53	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/9/2021	290026
1129				INTERFUND TRANSFERS DEBIT		9,593.53	0.00	0.00	0.00		0.00	USD	1.0000000	9,593.53	4/9/2021	
2nyscm10	Distribution	000009		45328.6	1.00	45,328.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/15/2021	290454
1129				INTERFUND TRANSFERS DEBIT		45,328.60	0.00	0.00	0.00		0.00	USD	1.0000000	45,328.60	4/15/2021	
2nyscm10	Distribution	000009		7075.6	1.00	7,075.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/21/2021	290706
1129				INTERFUND TRANSFERS DEBIT		7,075.60	0.00	0.00	0.00		0.00	USD	1.0000000	7,075.60	4/21/2021	
2nyscm10	Distribution	000009		5183.28	1.00	5,183.28	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/23/2021	290823
1129				INTERFUND TRANSFERS DEBIT		5,183.28	0.00	0.00	0.00		0.00	USD	1.0000000	5,183.28	4/23/2021	
2nyscm10	Distribution	000009		1915.65	1.00	1,915.65	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/30/2021	291157
1129				INTERFUND TRANSFERS DEBIT		1,915.65	0.00	0.00	0.00		0.00	USD	1.0000000	1,915.65	4/30/2021	
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	3/31/2021	288772
1129			EFSC	Div Accrued for EFSC		4,083.48	0.00	0.00	0.00		0.00	USD	1.0000000	4,083.48	3/31/2021	

Transactions Listing

FROM Trade Date 03/31/2021 TO 04/30/2021

						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	FEDERAL SIGNAL CORPORATION	1087.56	0.00	1,087.56	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/31/2021	288814
1129			FSS	Div Accrued for FSS		1,087.56	0.00	0.00	0.00		0.00	USD	1.0000000	1,087.56	3/31/2021	
2nyscm10	Income	000009	KOHL S CORPORATION	4486.5	0.00	4,486.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/31/2021	288862
1129			KSS	Div Accrued for KSS		4,486.50	0.00	0.00	0.00		0.00	USD	1.0000000	4,486.50	3/31/2021	
2nyscm10	Income	000009	BANC OF CALIFORNIA INCORPORATED	2364.66	0.00	2,364.66	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/1/2021	289047
1129			BANC	Div Accrued for BANC		2,364.66	0.00	0.00	0.00		0.00	USD	1.0000000	2,364.66	4/1/2021	
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	4/1/2021	289064
1129			CASH	Div Accrued for CASH		1,420.10	0.00	0.00	0.00		0.00	USD	1.0000000	1,420.10	4/1/2021	
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	4/1/2021	289095
1129			TGNA	Div Accrued for TGNA		1,238.02	0.00	0.00	0.00		0.00	USD	1.0000000	1,238.02	4/1/2021	
2nyscm10	Income	000009	SOUTH JERSEY INDS INC	8293.95	0.00	8,293.95	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/5/2021	289292
1129			SJI	Div Accrued for SJI		8,293.95	0.00	0.00	0.00		0.00	USD	1.0000000	8,293.95	4/5/2021	
2nyscm10	Income	000009		262.64	1.00	262.64	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/1/2021	289299
1129				CASH CREDIT FOR INTEREST		262.64	0.00	0.00	0.00		0.00	USD	1.0000000	262.64	4/1/2021	
2nyscm10	Income	000009	AARON S, INC.	1753.9	0.00	1,753.90	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/6/2021	289321
1129			AAN	Div Accrued for AAN		1,753.90	0.00	0.00	0.00		0.00	USD	1.0000000	1,753.90	4/6/2021	
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	4/6/2021	289330
1129			EPC	Div Accrued for EPC		1,307.70	0.00	0.00	0.00		0.00	USD	1.0000000	1,307.70	4/6/2021	
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	4/6/2021	289342
1129			HRTG	Div Accrued for HRTG		3,440.04	0.00	0.00	0.00		0.00	USD	1.0000000	3,440.04	4/6/2021	
2nyscm10	Income	000009	ARMADA HOFFLER PROPERTIES	8345.85	0.00	8,345.85	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/8/2021	289643
1129			AHH	Div Accrued for AHH		8,345.85	0.00	0.00	0.00		0.00	USD	1.0000000	8,345.85	4/8/2021	
2nyscm10	Income	000009	AVIENT CORP	5082.79	0.00	5,082.79	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/8/2021	289665
1129			AVNT	Div Accrued for AVNT		5,082.79	0.00	0.00	0.00		0.00	USD	1.0000000	5,082.79	4/8/2021	

Transactions Listing

FROM Trade Date 03/31/2021 TO 04/30/2021

						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	GLOBAL MEDICAL REIT INC	9134.8	0.00	9,134.80	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/8/2021	289693
1129			GMRE	Div Accrued for GMRE		9,134.80	0.00	0.00	0.00		0.00	USD	1.0000000	9,134.80	4/8/2021	
2nyscm10	Income	000009	AMERIS BANCORP	3682.35	0.00	3,682.35	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/9/2021	289932
1129			ABCB	Div Accrued for ABCB		3,682.35	0.00	0.00	0.00		0.00	USD	1.0000000	3,682.35	4/9/2021	
2nyscm10	Income	000009	RETAIL OPPORTUNITY INVESTMENTS	5911.18	0.00	5,911.18	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/9/2021	289975
1129			ROIC	Div Accrued for ROIC		5,911.18	0.00	0.00	0.00		0.00	USD	1.0000000	5,911.18	4/9/2021	
2nyscm10	Income	000009	AMERICAN FINANCE TRUST, INC.	22988.89	0.00	22,988.89	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/15/2021	290104
1129			AFIN	Div Accrued for AFIN		22,988.89	0.00	0.00	0.00		0.00	USD	1.0000000	22,988.89	4/15/2021	
2nyscm10	Income	000009	INNOVATIVE INDUSTRIAL PROPERTIES INC	4526.28	0.00	4,526.28	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/15/2021	290235
1129			IIPR	Div Accrued for IIPR		4,526.28	0.00	0.00	0.00		0.00	USD	1.0000000	4,526.28	4/15/2021	
2nyscm10	Income	000009	LADDER CAPITAL CORP. CLASS A	13561.4	0.00	13,561.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/15/2021	290265
1129			LADR	Div Accrued for LADR		13,561.40	0.00	0.00	0.00		0.00	USD	1.0000000	13,561.40	4/15/2021	
2nyscm10	Income	000009	PEBBLEBROOK HOTEL	358.77	0.00	358.77	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/15/2021	290278
1129			PEB	Div Accrued for PEB		358.77	0.00	0.00	0.00		0.00	USD	1.0000000	358.77	4/15/2021	
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	4/15/2021	290317
1129			POR	Div Accrued for POR		3,893.26	0.00	0.00	0.00		0.00	USD	1.0000000	3,893.26	4/15/2021	
2nyscm10	Income	000009	PREFERRED BANK	7075.6	0.00	7,075.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/21/2021	290667
1129			PFBC	Div Accrued for PFBC		7,075.60	0.00	0.00	0.00		0.00	USD	1.0000000	7,075.60	4/21/2021	
2nyscm10	Income	000009	INDEPENDENCE REALTY TRUST, INC.	5183.28	0.00	5,183.28	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/23/2021	290755
1129			IRT	Div Accrued for IRT		5,183.28	0.00	0.00	0.00		0.00	USD	1.0000000	5,183.28	4/23/2021	
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	4/30/2021	291038
1129			MEI	Div Accrued for MEI		1,915.65	0.00	0.00	0.00		0.00	USD	1.0000000	1,915.65	4/30/2021	
2nyscm10	Management	000009		107747.38	0.00	107,747.38	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/30/2021	291084
1129				Q1 2021 Mgmt Fee		107,747.38	0.00	0.00	0.00		0.00	USD	1.0000000	107,747.38	4/30/2021	

Transactions Listing

FROM Trade Date 03/31/2021 TO 04/30/2021

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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	Sell	HL		43124	5.676	244,373.83	258,362.54	PNSR	0.009500	409.68	0.00	USD	1.0000000	000009	3/31/2021	289028
1129						244,373.83	258,362.54	1.25	409.68		0.00	USD	1.0000000	244,373.83	4/5/2021	
2nyscm10	Sell	NP		2071	51.664	106,975.72	90,383.41	PNSR	0.009500	19.67	0.00	USD	1.0000000	000009	3/31/2021	289029
1129						106,975.72	90,383.41	0.55	19.67		0.00	USD	1.0000000	106,975.72	4/5/2021	
2nyscm10	Sell	SF		6467	68.956	445,873.45	283,734.76	PNSR	0.009500	61.44	0.00	USD	1.0000000	000009	4/30/2021	291106
1129						445,873.45	283,734.76	2.27	61.44		0.00	USD	1.0000000	445,873.45	5/4/2021	
2nyscm10	Sell	VIVO		4725	24.252	114,543.81	51,390.99	PNSR	0.009500	44.89	0.00	USD	1.0000000	000009	4/13/2021	290062
1129						114,543.81	51,390.99	0.58	44.89		0.00	USD	1.0000000	114,543.81	4/15/2021	
2nyscm10	Sell	VIVO		139	24.185	3,360.35	1,511.82	PNSR	0.009500	1.32	0.00	USD	1.0000000	000009	4/14/2021	290092
1129						3,360.35	1,511.82	0.02	1.32		0.00	USD	1.0000000	3,360.35	4/16/2021	
2nyscm10	Sell	VIVO		2738	23.739	64,970.22	29,483.68	PNSR	0.009500	26.01	0.00	USD	1.0000000	000009	4/15/2021	290440
1129						64,970.22	29,483.68	0.33	26.01		0.00	USD	1.0000000	64,970.22	4/19/2021	
2nyscm10	Sell	VIVO		2992	22.536	67,397.46	31,864.80	PNSR	0.009500	28.42	0.00	USD	1.0000000	000009	4/19/2021	290618
1129						67,397.46	31,864.80	0.34	28.42		0.00	USD	1.0000000	67,397.46	4/21/2021	
2nyscm10	Sell	VIVO		1722	22.168	38,156.23	18,339.30	PNSR	0.009500	16.36	0.00	USD	1.0000000	000009	4/20/2021	290655
1129						38,156.23	18,339.30	0.19	16.36		0.00	USD	1.0000000	38,156.23	4/22/2021	
2nyscm10	Sell	VIVO		992	22.485	22,295.49	10,564.80	PNSR	0.009500	9.42	0.00	USD	1.0000000	000009	4/21/2021	290689
1129						22,295.49	10,564.80	0.11	9.42		0.00	USD	1.0000000	22,295.49	4/23/2021	
2nyscm10	Sell	VIVO		1448	22.731	32,900.27	15,421.20	PNSR	0.009500	13.76	0.00	USD	1.0000000	000009	4/22/2021	290721
1129						32,900.27	15,421.20	0.17	13.76		0.00	USD	1.0000000	32,900.27	4/26/2021	
2nyscm10	Sell	VIVO		1210	21.979	26,582.59	12,886.50	PNSR	0.009500	11.50	0.00	USD	1.0000000	000009	4/23/2021	290806
1129						26,582.59	12,886.50	0.14	11.50		0.00	USD	1.0000000	26,582.59	4/27/2021	

Portfolio Holdings

Back Office

Manager - ALL, As of: 04/30/2021

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	**81,297,790.79**	**56,493,299.92**	**10,317.81**
000009	PRINCIPAL CASH	000009	Liquid Assets		1,074,999.00		0.00
AAN	AARON S, INC.	00258W108	Cons. Discretionary	17,539	541,779.71	363,013.40	0.00
ABCB	AMERIS BANCORP	03076K108	Financials	24,549	1,327,855.41	963,792.20	0.00
ABG	ASBURY AUTOMOTIVE GROUP, INC.	043436104	Cons. Discretionary	6,904	1,371,203.44	696,581.59	0.00
AEIS	ADVANCED ENERGY INDUSTRIES, INC.	007973100	Info. Technology	6,706	739,738.86	442,055.79	0.00
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	43,704	1,510,847.28	534,623.68	0.00
AFIN	AMERICAN FINANCE TRUST, INC.	02607T109	Real Estate	108,183	1,082,911.83	880,629.31	0.00
AHH	ARMADA HOFFLER PROPERTIES	04208T108	Real Estate	55,639	758,359.57	602,010.06	0.00
AIR	AAR CORP.	000361105	Industrials	18,538	745,969.12	714,243.50	0.00
APG	API GROUP CORPORATION	00187Y100	Industrials	34,648	736,616.48	563,562.65	0.00
ARNC	ARCONIC CORP.	03966V107	Materials	13,228	378,320.80	405,280.79	0.00
ATKR	ATKORE INC.	047649108	Industrials	16,110	1,261,090.80	375,924.28	0.00
ATSG	AIR TRANSPORT SERVICES GROUP, INC.	00922R105	Industrials	24,398	642,155.36	474,081.45	0.00
AUB	ATLANTIC UNION BANKSHARES	04911A107	Financials	25,923	1,002,442.41	887,467.95	0.00
AVNS	AVANOS MEDICAL INC.	05350V106	Health Care	16,308	704,668.68	530,415.39	0.00
AVNT	AVIENT CORP	05368V106	Materials	23,919	1,214,367.63	765,027.08	0.00
BANC	BANC OF CALIFORNIA INCORPORATED	05990K106	Financials	39,411	705,456.90	706,325.95	0.00
BJRI	BJS RESTAURANTS, INC.	09180C106	Cons. Discretionary	10,558	643,932.42	263,715.61	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	10,220	704,975.60	527,421.71	0.00
BOOT	BOOT BARN HOLDINGS, INC.	099406100	Cons. Discretionary	13,347	941,497.38	205,162.08	0.00
BV	BRIGHTVIEW HOLDINGS, INC.	10948C107	Industrials	43,451	779,076.43	542,791.90	0.00

Portfolio Holdings

Back Office

Manager - ALL, As of: 04/30/2021

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	1,399,082.52	801,809.86	0.00
CHRS	COHERUS BIOSCIENCES, INC.	19249H103	Health Care	23,962	354,637.60	418,963.79	0.00
CHX	CHAMPION X CORPORATION	15872M104	Energy	68,909	1,447,778.09	761,682.61	0.00
CNR	CORNERSTONE BLDG BRANDS	21925D109	Industrials	58,875	827,782.50	696,394.05	0.00
DAN	DANA INCORPORATED	235825205	Cons. Discretionary	37,306	943,841.80	606,521.86	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	22,686	1,114,563.18	915,681.19	0.00
EPC	EDGEWELL PERSONAL CARE CO.	28035Q102	Consumer Staples	8,718	333,027.60	234,761.79	0.00
FBK	FB FINANCIAL CORPORATION	30257X104	Financials	9,956	417,753.76	358,115.23	0.00
FLXN	FLEXION THERAPEUTICS, INC.	33938J106	Health Care	41,252	320,115.52	494,967.24	0.00
FNB	FNB CORP	302520101	Financials	39,959	515,071.51	314,699.16	0.00
FOE	FERRO CORP	315405100	Materials	42,014	699,953.24	576,259.09	0.00
FRME	FIRST MERCHANTS CORPORATION	320817109	Financials	19,384	895,734.64	653,361.72	0.00
FSS	FEDERAL SIGNAL CORPORATION	313855108	Industrials	12,084	500,640.12	343,449.87	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	18,653	1,246,393.46	970,124.07	3,124.38
GFF	GRIFFON CORPORATION	398433102	Industrials	30,747	833,858.64	781,174.60	0.00
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	17,352	563,766.48	239,396.87	0.00
GMRE	GLOBAL MEDICAL REIT INC	37954A204	Real Estate	44,560	639,881.60	594,533.53	0.00
GWB	GREAT WESTERN BANCORP, INC.	391416104	Financials	28,102	928,771.10	568,665.24	0.00
HGV	HILTON GRAND VA	43283X105	Cons. Discretionary	20,309	904,969.04	606,801.10	0.00
HPP	HUDSON PACIFIC PROPERTIES, INC.	444097109	Real Estate	23,236	653,163.96	569,199.35	0.00
HRTG	HERITAGE INSURANCE HOLDINGS, INC	42727J102	Financials	57,334	522,312.74	829,429.18	0.00
HUBG	HUB GROUP, INC. CLASS A	443320106	Industrials	9,831	646,093.32	511,780.30	0.00

Portfolio Holdings

Back Office

Manager - ALL, As of: 04/30/2021

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
IBTX	INDEPENDENT BANK GROUP, INC.	45384B106	Financials	14,936	1,127,817.36	665,630.70	0.00
IIPR	INNOVATIVE INDUSTRIAL PROPERTIES INC	45781V101	Real Estate	3,429	627,952.77	634,736.61	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	43,194	727,386.96	412,291.74	0.00
ITGR	INTEGER HOLDINGS CORPORATION	45826H109	Health Care	8,971	842,197.48	737,883.73	0.00
KAI	KADANT INC	48282T104	Industrials	4,850	863,445.50	320,521.19	1,212.50
KFRC	KFORCE INC.	493732101	Industrials	14,620	819,304.80	476,081.89	0.00
KOP	KOPPERS HOLDINGS INC.	50060P106	Materials	13,054	433,914.96	393,224.50	0.00
KPTI	KARYOPHARM THERAPEUTICS, INC.	48576U106	Health Care	16,175	151,074.50	277,395.67	0.00
KSS	KOHL S CORPORATION	500255104	Cons. Discretionary	17,946	1,052,712.36	378,916.68	0.00
LADR	LADDER CAPITAL CORP. CLASS A	505743104	Financials	67,807	806,225.23	706,580.43	0.00
LZB	LAZBOY INCORPORATED	505336107	Cons. Discretionary	15,480	688,240.80	514,341.55	0.00
MEI	METHODE ELECTRONICS, INC.	591520200	Info. Technology	17,415	782,455.95	500,218.43	0.00
MGY	MAGNOLIA OIL & GAS CORP. CLASS A	559663109	Energy	82,087	924,299.62	716,293.67	0.00
MOD	MODINE MANUFACTURING CO	607828100	Cons. Discretionary	40,681	662,286.68	304,182.40	0.00
MODV	MODIVCARE INC.	60783X104	Health Care	2,931	410,574.48	465,254.60	0.00
MTRN	MATERION CORP	576690101	Materials	11,526	816,156.06	494,010.60	0.00
MYRG	MYR GROUP INC	55405W104	Industrials	14,259	1,110,776.10	409,798.29	0.00
NPO	ENPRO INDUSTRIES, INC.	29355X107	Industrials	4,482	383,883.30	380,762.73	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Communication Services	9,070	1,337,008.70	581,181.88	0.00
OFIX	ORTHOFIX MEDICAL, INC.	68752M108	Health Care	8,877	393,694.95	388,002.38	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	22,031	1,252,902.97	621,007.99	0.00
ONTO	ONTO INNOVATION INC	683344105	Info. Technology	11,827	810,386.04	696,685.19	0.00

Portfolio Holdings

Back Office

Manager - ALL, As of: 04/30/2021

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
OTTR	OTTER TAIL CORPORATION	689648103	Utilities	13,969	659,755.87	634,592.01	0.00
PDCE	PDC ENERGY	69327R101	Energy	22,402	817,897.02	397,918.75	0.00
PEB	PEBBLEBROOK HOTEL	70509V100	Real Estate	35,877	856,742.76	419,418.24	0.00
PFBC	PREFERRED BANK	740367404	Financials	18,620	1,220,354.80	885,495.45	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	6,965	643,844.60	349,387.91	0.00
PNFP	PINNACLE FINANCIAL PARTNERS, INC.	72346Q104	Financials	8,900	779,996.00	382,152.20	0.00
POR	PORTLAND GENERAL	736508847	Utilities	9,554	485,916.44	339,906.17	0.00
PPBI	PACIFIC PREMIER BANCORP	69478X105	Financials	9,918	436,689.54	180,660.73	0.00
PRG	PROG HOLDINGS INC.	74319R101	Financials	12,461	634,763.34	637,370.96	0.00
PRI	PRIMERICA	74164M108	Financials	4,827	771,209.79	271,146.58	0.00
REGI	RENEWABLE ENERGY GROUP, INC.	75972A301	Energy	3,309	183,715.68	369,904.84	0.00
REZI	RESIDEO TECHNOLOGIES, INC.	76118Y104	Industrials	19,008	570,430.08	577,422.95	0.00
ROIC	RETAIL OPPORTUNITY INVESTMENTS	76131N101	Real Estate	53,738	945,788.80	655,988.16	0.00
RRC	RANGE RES CORP	75281A109	Energy	70,876	696,002.32	718,732.25	0.00
RUTH	RUTH`S HOSPITALITY GROUP, INC.	783332109	Cons. Discretionary	23,928	624,760.08	264,533.61	0.00
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	44,611	810,581.87	862,055.04	0.00
SCHL	SCHOLASTIC CORPORATION	807066105	Communication Services	13,005	394,441.65	408,918.82	1,950.75
SEM	SELECT MEDICAL HOLDINGS CORPORATION	81619Q105	Health Care	25,349	956,164.28	653,539.38	0.00
SF	STIFEL FINANCIAL CORP	860630102	Financials	11,914	824,329.66	397,162.68	0.00
SGMS	SCIENTIFIC GAMES CORP CL A	80874P109	Cons. Discretionary	16,935	991,036.20	625,272.48	0.00
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	27,418	678,595.50	716,354.35	0.00
SKYW	SKYWEST INC	830879102	Industrials	7,888	391,718.08	122,779.09	0.00
SNEX	STONEX GROUP INC.	861896108	Financials	5,777	366,955.04	319,823.39	0.00

Portfolio Holdings

Back Office

Manager - ALL, As of: 04/30/2021

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
SPB	SPECTRUM BRANDS HOLDINGS, INC.	84790A105	Consumer Staples	8,688	765,760.32	446,683.13	0.00
STL	STERLING BANCORP	85917A100	Financials	57,574	1,446,834.62	951,673.09	4,030.18
STRL	STERLING CONSTRUCTION COMPANY, INC.	859241101	Industrials	55,784	1,163,096.40	876,103.59	0.00
SYNA	SYNAPTICS INCORPORATED	87157D109	Info. Technology	6,422	898,245.14	570,032.70	0.00
TBBK	BANCORP INC.	05969A105	Financials	64,087	1,423,051.84	793,744.31	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	11,550	1,023,676.50	323,450.19	0.00
TGNA	TEGNA, INC.	87901J105	Communication Services	17,686	354,781.16	277,120.65	0.00
TPH	TRI POINTE HOMES, INC	87265H109	Cons. Discretionary	28,703	683,705.46	476,771.43	0.00
TPIC	TPI COMPOSITES, INC.	87266J104	Industrials	9,559	508,060.85	210,335.84	0.00
TWNK	HOSTESS BRANDS, INC. CLASS A	44109J106	Consumer Staples	41,271	631,033.59	582,086.82	0.00
UIS	UNISYS CORPORATION	909214306	Info. Technology	26,809	643,416.00	344,736.48	0.00
UMPQ	UMPQUA HOLDINGS CORP	904214103	Financials	52,426	977,220.64	856,498.53	0.00
USCR	U.S. CONCRETE, INC.	90333L201	Materials	5,455	345,901.55	405,086.12	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	10,246	497,648.22	313,192.90	0.00
VSH	VISHAY INTERTECHNOLOGY, INC.	928298108	Info. Technology	37,464	920,490.48	871,149.93	0.00
WCC	WESCO INTERNATIONAL, INC.	95082P105	Industrials	7,316	671,023.52	562,198.25	0.00