

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 05/28/2021 to 06/30/2021

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 06/30/2021
Total Portfolio	-1.37	5.98	26.85	75.74	20.71	10.85	11.50	13.08	10.74					9.90	-1.37
Total Equities	-1.35	6.15	27.52	77.66	21.14	11.09	11.71							10.41	-1.35
Total Cash	0.00	0.00	0.00	0.00	0.00	0.65	0.89							1.45	0.00
Russell 2000 Value	-0.61	4.56	26.69	73.28	19.58	10.27	10.97	13.62	10.74	9.26	10.84	12.31	10.85	10.27	-0.61

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 05/28/2021 to 06/30/2021

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 06/30/2021
Total Portfolio	-1.37	5.84	26.52	74.82	20.05	10.19	10.86	12.47	10.16					9.35	-1.37
Total Equities	-1.35	6.15	27.52	77.66	21.14	11.09	11.71							10.41	-1.35
Total Cash	0.00	0.00	0.00	0.00	0.00	0.65	0.89							1.45	0.00
Russell 2000 Value	-0.61	4.56	26.69	73.28	19.58	10.27	10.97	13.62	10.74	9.26	10.84	12.31	10.85	10.27	-0.61

Transactions Listing

FROM Trade Date 05/28/2021 TO 06/30/2021

						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	AFIN		6064	8.371	50,819.96	0.00	PNSR	0.009500	57.61	0.00	USD	1.0000000	000009	6/24/2021	294016
1129						50,819.96	0.00	0.00	57.61		0.00	USD	1.0000000	50,819.96	6/28/2021	
2nyscm10	Buy	AFIN		4014	8.506	34,182.82	0.00	PNSR	0.009500	38.13	0.00	USD	1.0000000	000009	6/25/2021	294165
1129						34,182.82	0.00	0.00	38.13		0.00	USD	1.0000000	34,182.82	6/29/2021	
2nyscm10	Buy	AFIN		1019	8.544	8,716.42	0.00	PNSR	0.009500	9.68	0.00	USD	1.0000000	000009	6/28/2021	294340
1129						8,716.42	0.00	0.00	9.68		0.00	USD	1.0000000	8,716.42	6/30/2021	
2nyscm10	Buy	AGIO		2990	56.777	169,791.94	0.00	PNSR	0.009500	28.41	0.00	USD	1.0000000	000009	6/25/2021	294166
1129						169,791.94	0.00	0.00	28.41		0.00	USD	1.0000000	169,791.94	6/29/2021	
2nyscm10	Buy	AGIO		748	57.214	42,803.48	0.00	PNSR	0.009500	7.11	0.00	USD	1.0000000	000009	6/28/2021	294341
1129						42,803.48	0.00	0.00	7.11		0.00	USD	1.0000000	42,803.48	6/30/2021	
2nyscm10	Buy	AHH		5087	13.93	70,908.21	0.00	PNSR	0.009500	48.33	0.00	USD	1.0000000	000009	6/21/2021	293783
1129						70,908.21	0.00	0.00	48.33		0.00	USD	1.0000000	70,908.21	6/23/2021	
2nyscm10	Buy	AHH		6409	13.905	89,174.83	0.00	PNSR	0.009500	60.89	0.00	USD	1.0000000	000009	6/22/2021	293836
1129						89,174.83	0.00	0.00	60.89		0.00	USD	1.0000000	89,174.83	6/24/2021	
2nyscm10	Buy	AHH		14364	13.97	200,805.85	0.00	PNSR	0.009500	136.46	0.00	USD	1.0000000	000009	6/23/2021	293909
1129						200,805.85	0.00	0.00	136.46		0.00	USD	1.0000000	200,805.85	6/25/2021	
2nyscm10	Buy	BBIO		6965	59.976	417,800.40	0.00	PNSR	0.009500	66.17	0.00	USD	1.0000000	000009	6/29/2021	294426
1129						417,800.40	0.00	0.00	66.17		0.00	USD	1.0000000	417,800.40	7/1/2021	
2nyscm10	Buy	CHRS		7283	13.583	99,000.00	0.00	PIPR	0.010000	72.83	0.00	USD	1.0000000	000009	6/8/2021	293122
1129						99,000.00	0.00	0.00	72.83		0.00	USD	1.0000000	99,000.00	6/10/2021	
2nyscm10	Buy	COHU		4145	34.186	141,742.01	0.00	PIPR	0.010000	41.45	0.00	USD	1.0000000	000009	6/22/2021	293837
1129						141,742.01	0.00	0.00	41.45		0.00	USD	1.0000000	141,742.01	6/24/2021	
2nyscm10	Buy	COHU		7900	34.727	274,420.72	0.00	PIPR	0.010000	79.00	0.00	USD	1.0000000	000009	6/23/2021	293910
1129						274,420.72	0.00	0.00	79.00		0.00	USD	1.0000000	274,420.72	6/25/2021	
2nyscm10	Buy	FLXN		7426	8.968	66,672.11	0.00	PIPR	0.010000	74.26	0.00	USD	1.0000000	000009	6/8/2021	293123
1129						66,672.11	0.00	0.00	74.26		0.00	USD	1.0000000	66,672.11	6/10/2021	
2nyscm10	Buy	GMRE		7889	14.87	117,380.44	0.00	PNSR	0.009500	74.95	0.00	USD	1.0000000	000009	6/24/2021	294018
1129						117,380.44	0.00	0.00	74.95		0.00	USD	1.0000000	117,380.44	6/28/2021	

Transactions Listing

FROM Trade Date 05/28/2021 TO 06/30/2021

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyscm10	Buy	GMRE		16448	15.043	247,576.94	0.00	PNSR	0.009500	156.26	0.00	USD	1.0000000	000009	6/25/2021	294169
1129						247,576.94	0.00	0.00	156.26		0.00	USD	1.0000000	247,576.94	6/29/2021	
2nyscm10	Buy	GMRE		3141	14.789	46,482.09	0.00	PNSR	0.009500	29.84	0.00	USD	1.0000000	000009	6/28/2021	294343
1129						46,482.09	0.00	0.00	29.84		0.00	USD	1.0000000	46,482.09	6/30/2021	
2nyscm10	Buy	HPP		7585	28.046	212,800.21	0.00	PNSR	0.009500	72.06	0.00	USD	1.0000000	000009	6/24/2021	294019
1129						212,800.21	0.00	0.00	72.06		0.00	USD	1.0000000	212,800.21	6/28/2021	
2nyscm10	Buy	HPP		1481	28.173	41,737.69	0.00	PNSR	0.009500	14.07	0.00	USD	1.0000000	000009	6/25/2021	294170
1129						41,737.69	0.00	0.00	14.07		0.00	USD	1.0000000	41,737.69	6/29/2021	
2nyscm10	Buy	HPP		277	28.75	7,966.49	0.00	PNSR	0.009500	2.63	0.00	USD	1.0000000	000009	6/28/2021	294344
1129						7,966.49	0.00	0.00	2.63		0.00	USD	1.0000000	7,966.49	6/30/2021	
2nyscm10	Buy	IIPR		864	192.443	166,278.79	0.00	PNSR	0.009500	8.21	0.00	USD	1.0000000	000009	6/24/2021	294020
1129						166,278.79	0.00	0.00	8.21		0.00	USD	1.0000000	166,278.79	6/28/2021	
2nyscm10	Buy	IIPR		22	193.724	4,262.13	0.00	PNSR	0.009500	0.21	0.00	USD	1.0000000	000009	6/25/2021	294171
1129						4,262.13	0.00	0.00	0.21		0.00	USD	1.0000000	4,262.13	6/29/2021	
2nyscm10	Buy	MODV		1603	154.822	248,195.06	0.00	PNSR	0.009500	15.23	0.00	USD	1.0000000	000009	6/8/2021	293124
1129						248,195.06	0.00	0.00	15.23		0.00	USD	1.0000000	248,195.06	6/10/2021	
2nyscm10	Buy	MODV		1260	162.406	204,643.03	0.00	PNSR	0.009500	11.97	0.00	USD	1.0000000	000009	6/9/2021	293232
1129						204,643.03	0.00	0.00	11.97		0.00	USD	1.0000000	204,643.03	6/11/2021	
2nyscm10	Buy	MYGN		8582	32.101	275,569.74	0.00	PNSR	0.009500	81.53	0.00	USD	1.0000000	000009	6/25/2021	294172
1129						275,569.74	0.00	0.00	81.53		0.00	USD	1.0000000	275,569.74	6/29/2021	
2nyscm10	Buy	MYGN		4810	32.217	155,010.91	0.00	PNSR	0.009500	45.70	0.00	USD	1.0000000	000009	6/28/2021	294345
1129						155,010.91	0.00	0.00	45.70		0.00	USD	1.0000000	155,010.91	6/30/2021	
2nyscm10	Buy	NOG		13781	19.801	273,012.64	0.00	PNSR	0.009500	130.92	0.00	USD	1.0000000	000009	6/29/2021	294428
1129						273,012.64	0.00	0.00	130.92		0.00	USD	1.0000000	273,012.64	7/1/2021	
2nyscm10	Buy	NOG		6931	20.543	142,450.07	0.00	PNSR	0.009500	65.84	0.00	USD	1.0000000	000009	6/30/2021	294723
1129						142,450.07	0.00	0.00	65.84		0.00	USD	1.0000000	142,450.07	7/2/2021	

Transactions Listing

FROM Trade Date 05/28/2021 TO 06/30/2021

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyscm10	Buy	NVTA		12648	34.038	430,640.37	0.00	BNCH	0.010000	126.48	0.00	USD	1.0000000	000009	6/25/2021	294173
1129						430,640.37	0.00	0.00	126.48		0.00	USD	1.0000000	430,640.37	6/29/2021	
2nyscm10	Buy	OFIX		1736	41.356	71,810.16	0.00	PNSR	0.009500	16.49	0.00	USD	1.0000000	000009	6/8/2021	293125
1129						71,810.16	0.00	0.00	16.49		0.00	USD	1.0000000	71,810.16	6/10/2021	
2nyscm10	Buy	OFIX		2840	41.865	118,923.58	0.00	PNSR	0.009500	26.98	0.00	USD	1.0000000	000009	6/9/2021	293233
1129						118,923.58	0.00	0.00	26.98		0.00	USD	1.0000000	118,923.58	6/11/2021	
2nyscm10	Buy	OFIX		2714	42.108	114,306.35	0.00	PNSR	0.009500	25.78	0.00	USD	1.0000000	000009	6/10/2021	293296
1129						114,306.35	0.00	0.00	25.78		0.00	USD	1.0000000	114,306.35	6/14/2021	
2nyscm10	Buy	OFIX		2376	42.208	100,309.25	0.00	PNSR	0.009500	22.57	0.00	USD	1.0000000	000009	6/11/2021	293356
1129						100,309.25	0.00	0.00	22.57		0.00	USD	1.0000000	100,309.25	6/15/2021	
2nyscm10	Buy	OFIX		1534	42.509	65,222.76	0.00	PNSR	0.009500	14.57	0.00	USD	1.0000000	000009	6/14/2021	293383
1129						65,222.76	0.00	0.00	14.57		0.00	USD	1.0000000	65,222.76	6/16/2021	
2nyscm10	Buy	R		5447	77.90	424,376.31	0.00	BNCH	0.010000	54.47	0.00	USD	1.0000000	000009	6/16/2021	293603
1129						424,376.31	0.00	0.00	54.47		0.00	USD	1.0000000	424,376.31	6/18/2021	
2nyscm10	Buy	RHP		3003	82.954	249,138.19	0.00	PNSR	0.009500	28.53	0.00	USD	1.0000000	000009	6/24/2021	294021
1129						249,138.19	0.00	0.00	28.53		0.00	USD	1.0000000	249,138.19	6/28/2021	
2nyscm10	Buy	RHP		3329	83.496	277,989.15	0.00	PNSR	0.009500	31.63	0.00	USD	1.0000000	000009	6/25/2021	294174
1129						277,989.15	0.00	0.00	31.63		0.00	USD	1.0000000	277,989.15	6/29/2021	
2nyscm10	Buy	RHP		832	81.498	67,814.24	0.00	PNSR	0.009500	7.90	0.00	USD	1.0000000	000009	6/28/2021	294346
1129						67,814.24	0.00	0.00	7.90		0.00	USD	1.0000000	67,814.24	6/30/2021	
2nyscm10	Buy	ROIC		4403	17.804	78,434.60	0.00	PNSR	0.009500	41.83	0.00	USD	1.0000000	000009	6/24/2021	294022
1129						78,434.60	0.00	0.00	41.83		0.00	USD	1.0000000	78,434.60	6/28/2021	
2nyscm10	Buy	ROIC		130	17.932	2,332.34	0.00	PNSR	0.009500	1.24	0.00	USD	1.0000000	000009	6/25/2021	294175
1129						2,332.34	0.00	0.00	1.24		0.00	USD	1.0000000	2,332.34	6/29/2021	
2nyscm10	Buy	ROIC		27	17.86	482.48	0.00	PNSR	0.009500	0.26	0.00	USD	1.0000000	000009	6/28/2021	294347
1129						482.48	0.00	0.00	0.26		0.00	USD	1.0000000	482.48	6/30/2021	
2nyscm10	Buy	SCHL		8435	39.982	337,324.08	0.00	PNSR	0.009500	80.13	0.00	USD	1.0000000	000009	6/8/2021	293127
1129						337,324.08	0.00	0.00	80.13		0.00	USD	1.0000000	337,324.08	6/10/2021	

Transactions Listing

FROM Trade Date 05/28/2021 TO 06/30/2021

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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	Buy	SCHL		842	40.009	33,695.66	0.00	PNSR	0.009500	8.00	0.00	USD	1.0000000	000009	6/9/2021	293234
1129						33,695.66	0.00	0.00	8.00		0.00	USD	1.0000000	33,695.66	6/11/2021	
2nyscm10	Buy	TCBI		4003	70.434	281,983.33	0.00	PNSR	0.009500	38.03	0.00	USD	1.0000000	000009	6/7/2021	293003
1129						281,983.33	0.00	0.00	38.03		0.00	USD	1.0000000	281,983.33	6/9/2021	
2nyscm10	Buy	TCBI		2091	70.322	147,062.33	0.00	PNSR	0.009500	19.86	0.00	USD	1.0000000	000009	6/8/2021	293128
1129						147,062.33	0.00	0.00	19.86		0.00	USD	1.0000000	147,062.33	6/10/2021	
2nyscm10	Buy	UIS		2542	25.169	64,004.00	0.00	PIPR	0.010000	25.42	0.00	USD	1.0000000	000009	6/22/2021	293839
1129						64,004.00	0.00	0.00	25.42		0.00	USD	1.0000000	64,004.00	6/24/2021	
2nyscm10	Buy	UIS		3755	25.47	95,676.27	0.00	PIPR	0.010000	37.55	0.00	USD	1.0000000	000009	6/23/2021	293912
1129						95,676.27	0.00	0.00	37.55		0.00	USD	1.0000000	95,676.27	6/25/2021	
2nyscm10	Buy	VREX		2573	25.695	66,136.65	0.00	PNSR	0.009500	24.44	0.00	USD	1.0000000	000009	6/8/2021	293130
1129						66,136.65	0.00	0.00	24.44		0.00	USD	1.0000000	66,136.65	6/10/2021	
2nyscm10	Buy	VREX		8017	26.358	211,388.25	0.00	PNSR	0.009500	76.16	0.00	USD	1.0000000	000009	6/9/2021	293235
1129						211,388.25	0.00	0.00	76.16		0.00	USD	1.0000000	211,388.25	6/11/2021	
2nyscm10	Buy	VREX		6576	26.674	175,467.41	0.00	PNSR	0.009500	62.47	0.00	USD	1.0000000	000009	6/10/2021	293297
1129						175,467.41	0.00	0.00	62.47		0.00	USD	1.0000000	175,467.41	6/14/2021	
2nyscm10	Distribution	000009		36355.38	1.00	36,355.38	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/28/2021	292642
1129				INTERFUND TRANSFERS DEBIT		36,355.38	0.00	0.00	0.00		0.00	USD	1.0000000	36,355.38	5/28/2021	
2nyscm10	Distribution	000009		8942.94	1.00	8,942.94	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/1/2021	292757
1129				INTERFUND TRANSFERS DEBIT		8,942.94	0.00	0.00	0.00		0.00	USD	1.0000000	8,942.94	6/1/2021	
2nyscm10	Distribution	000009		1087.56	1.00	1,087.56	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/2/2021	292816
1129				INTERFUND TRANSFERS DEBIT		1,087.56	0.00	0.00	0.00		0.00	USD	1.0000000	1,087.56	6/2/2021	
2nyscm10	Distribution	000009		7929.04	1.00	7,929.04	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/4/2021	292985
1129				INTERFUND TRANSFERS DEBIT		7,929.04	0.00	0.00	0.00		0.00	USD	1.0000000	7,929.04	6/4/2021	
2nyscm10	Distribution	000009		9096.87	1.00	9,096.87	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/10/2021	293318
1129				INTERFUND TRANSFERS DEBIT		9,096.87	0.00	0.00	0.00		0.00	USD	1.0000000	9,096.87	6/10/2021	

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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		1383.12	1.00	1,383.12	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/11/2021	293373
1129				INTERFUND TRANSFERS DEBIT		1,383.12	0.00	0.00	0.00		0.00	USD	1.0000000	1,383.12	6/11/2021	
2nyscm10	Income	000009	DANA INCORPORATED	3730.6	0.00	3,730.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/28/2021	292416
1129			DAN	Div Accrued for DAN		3,730.60	0.00	0.00	0.00		0.00	USD	1.0000000	3,730.60	5/28/2021	
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	5/28/2021	292436
1129			GWB	Div Accrued for GWB		281.02	0.00	0.00	0.00		0.00	USD	1.0000000	281.02	5/28/2021	
2nyscm10	Income	000009	NEXSTAR BROADCASTING	6349	0.00	6,349.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/28/2021	292467
1129			NXST	Div Accrued for NXST		6,349.00	0.00	0.00	0.00		0.00	USD	1.0000000	6,349.00	5/28/2021	
2nyscm10	Income	000009	PINNACLE FINANCIAL PARTNERS, INC.	1602	0.00	1,602.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/28/2021	292482
1129			PNFP	Div Accrued for PNFP		1,602.00	0.00	0.00	0.00		0.00	USD	1.0000000	1,602.00	5/28/2021	
2nyscm10	Income	000009	SABRA HEALTH CARE REIT	13383.3	0.00	13,383.30	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	5/28/2021	292521
1129			SBRA	Div Accrued for SBRA		13,383.30	0.00	0.00	0.00		0.00	USD	1.0000000	13,383.30	5/28/2021	
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	5/28/2021	292535
1129			UMPQ	Div Accrued for UMPQ		11,009.46	0.00	0.00	0.00		0.00	USD	1.0000000	11,009.46	5/28/2021	
2nyscm10	Income	000009	SELECT MEDICAL HOLDINGS CORPORATION	3168.63	0.00	3,168.63	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/1/2021	292671
1129			SEM	Div Accrued for SEM		3,168.63	0.00	0.00	0.00		0.00	USD	1.0000000	3,168.63	6/1/2021	
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	6/2/2021	292730
1129			FSS	Div Accrued for FSS		1,087.56	0.00	0.00	0.00		0.00	USD	1.0000000	1,087.56	6/2/2021	
2nyscm10	Income	000009		286.74	1.00	286.74	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/1/2021	292758
1129				CASH CREDIT FOR INTEREST		286.74	0.00	0.00	0.00		0.00	USD	1.0000000	286.74	6/1/2021	
2nyscm10	Income	000009	BLACK HILLS CORP	5774.31	0.00	5,774.31	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/1/2021	292783
1129			BKH	Div Accrued for BKH		5,774.31	0.00	0.00	0.00		0.00	USD	1.0000000	5,774.31	6/1/2021	
2nyscm10	Income	000009	ADVANCED ENERGY INDUSTRIES, INC.	670.6	0.00	670.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/4/2021	292916
1129			AEIS	Div Accrued for AEIS		670.60	0.00	0.00	0.00		0.00	USD	1.0000000	670.60	6/4/2021	

Transactions Listing

FROM Trade Date 05/28/2021 TO 06/30/2021

						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	ATLANTIC UNION BANKSHARES	7258.44	0.00	7,258.44	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/4/2021	292928
1129			AUB	Div Accrued for AUB		7,258.44	0.00	0.00	0.00		0.00	USD	1.0000000	7,258.44	6/4/2021	
2nyscm10	Income	000009	OTTER TAIL CORPORATION	5447.91	0.00	5,447.91	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/10/2021	293262
1129			OTTR	Div Accrued for OTTR		5,447.91	0.00	0.00	0.00		0.00	USD	1.0000000	5,447.91	6/10/2021	
2nyscm10	Income	000009	SPECTRUM BRANDS HOLDINGS, INC.	3648.96	0.00	3,648.96	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/10/2021	293270
1129			SPB	Div Accrued for SPB		3,648.96	0.00	0.00	0.00		0.00	USD	1.0000000	3,648.96	6/10/2021	
2nyscm10	Income	000009	MATERION CORP	1383.12	0.00	1,383.12	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/11/2021	293310
1129			MTRN	Div Accrued for MTRN		1,383.12	0.00	0.00	0.00		0.00	USD	1.0000000	1,383.12	6/11/2021	
2nyscm10	Income	000009	PRIMERICA	1207.43	0.00	1,207.43	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/14/2021	293365
1129			PRI	Div Accrued for PRI		1,207.43	0.00	0.00	0.00		0.00	USD	1.0000000	1,207.43	6/14/2021	
2nyscm10	Income	000009	FNB CORP	4795.08	0.00	4,795.08	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/15/2021	293402
1129			FNB	Div Accrued for FNB		4,795.08	0.00	0.00	0.00		0.00	USD	1.0000000	4,795.08	6/15/2021	
2nyscm10	Income	000009	LAZBOY INCORPORATED	2322	0.00	2,322.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/15/2021	293406
1129			LZB	Div Accrued for LZB		2,322.00	0.00	0.00	0.00		0.00	USD	1.0000000	2,322.00	6/15/2021	
2nyscm10	Income	000009	SCHOLASTIC CORPORATION	1950.75	0.00	1,950.75	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/15/2021	293422
1129			SCHL	Div Accrued for SCHL		1,950.75	0.00	0.00	0.00		0.00	USD	1.0000000	1,950.75	6/15/2021	
2nyscm10	Income	000009	STIFEL FINANCIAL CORP	884.55	0.00	884.55	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/15/2021	293434
1129			SF	Div Accrued for SF		884.55	0.00	0.00	0.00		0.00	USD	1.0000000	884.55	6/15/2021	
2nyscm10	Income	000009	ENPRO INDUSTRIES, INC.	2435.67	0.00	2,435.67	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/16/2021	293560
1129			NPO	Div Accrued for NPO		2,435.67	0.00	0.00	0.00		0.00	USD	1.0000000	2,435.67	6/16/2021	
2nyscm10	Income	000009	GRIFFON CORPORATION	2459.76	0.00	2,459.76	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/17/2021	293615
1129			GFF	Div Accrued for GFF		2,459.76	0.00	0.00	0.00		0.00	USD	1.0000000	2,459.76	6/17/2021	
2nyscm10	Income	000009	FIRST MERCHANTS CORPORATION	5621.36	0.00	5,621.36	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/18/2021	293727
1129			FRME	Div Accrued for FRME		5,621.36	0.00	0.00	0.00		0.00	USD	1.0000000	5,621.36	6/18/2021	
2nyscm10	Income	000009	KOHL S CORPORATION	2557	0.00	2,557.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/23/2021	293868
1129			KSS	Div Accrued for KSS		2,557.00	0.00	0.00	0.00		0.00	USD	1.0000000	2,557.00	6/23/2021	

Transactions Listing

FROM Trade Date 05/28/2021 TO 06/30/2021

						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	PDC ENERGY	3269.28	0.00	3,269.28	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/24/2021	293937
1129			PDCE	Div Accrued for PDCE		3,269.28	0.00	0.00	0.00		0.00	USD	1.0000000	3,269.28	6/24/2021	
2nyscm10	Income	000009	KFORCE INC.	3362.6	0.00	3,362.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/25/2021	294062
1129			KFRC	Div Accrued for KFRC		3,362.60	0.00	0.00	0.00		0.00	USD	1.0000000	3,362.60	6/25/2021	
2nyscm10	Income	000009	HUDSON PACIFIC PROPERTIES, INC.	5809	0.00	5,809.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/28/2021	294234
1129			HPP	Div Accrued for HPP		5,809.00	0.00	0.00	0.00		0.00	USD	1.0000000	5,809.00	6/28/2021	
2nyscm10	Income	000009	VISHAY INTERTECHNOLOGY, INC.	3559.08	0.00	3,559.08	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/29/2021	294378
1129			VSH	Div Accrued for VSH		3,559.08	0.00	0.00	0.00		0.00	USD	1.0000000	3,559.08	6/29/2021	
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	6/30/2021	294586
1129			EFSC	Div Accrued for EFSC		4,083.48	0.00	0.00	0.00		0.00	USD	1.0000000	4,083.48	6/30/2021	
2nyscm10	Sell	ABG		1349	160.699	216,768.89	154,004.96	PNSR	0.009500	12.82	0.00	USD	1.0000000	000009	6/24/2021	294015
1129						216,768.89	154,004.96	1.11	12.82		0.00	USD	1.0000000	216,768.89	6/28/2021	
2nyscm10	Sell	ABG		388	165.429	64,182.32	44,207.75	PNSR	0.009500	3.69	0.00	USD	1.0000000	000009	6/25/2021	294164
1129						64,182.32	44,207.75	0.33	3.69		0.00	USD	1.0000000	64,182.32	6/29/2021	
2nyscm10	Sell	ABG		77	167.843	12,923.08	8,773.19	PNSR	0.009500	0.73	0.00	USD	1.0000000	000009	6/28/2021	294339
1129						12,923.08	8,773.19	0.07	0.73		0.00	USD	1.0000000	12,923.08	6/30/2021	
2nyscm10	Sell	AEO		2198	34.513	75,837.42	26,631.85	PNSR	0.009500	20.88	0.00	USD	1.0000000	000009	6/21/2021	293782
1129						75,837.42	26,631.85	0.39	20.88		0.00	USD	1.0000000	75,837.42	6/23/2021	
2nyscm10	Sell	AEO		2819	35.217	99,248.59	34,156.13	PNSR	0.009500	26.78	0.00	USD	1.0000000	000009	6/22/2021	293835
1129						99,248.59	34,156.13	0.51	26.78		0.00	USD	1.0000000	99,248.59	6/24/2021	
2nyscm10	Sell	AEO		7611	36.235	275,708.59	88,019.66	PNSR	0.009500	72.30	0.00	USD	1.0000000	000009	6/23/2021	293908
1129						275,708.59	88,019.66	1.41	72.30		0.00	USD	1.0000000	275,708.59	6/25/2021	
2nyscm10	Sell	BOOT		2816	83.764	235,851.19	43,285.86	PNSR	0.009500	26.75	0.00	USD	1.0000000	000009	6/24/2021	294017
1129						235,851.19	43,285.86	1.20	26.75		0.00	USD	1.0000000	235,851.19	6/28/2021	
2nyscm10	Sell	BOOT		3628	85.645	310,685.46	55,767.44	PNSR	0.009500	34.47	0.00	USD	1.0000000	000009	6/25/2021	294167
1129						310,685.46	55,767.44	1.58	34.47		0.00	USD	1.0000000	310,685.46	6/29/2021	

Transactions Listing

FROM Trade Date 05/28/2021 TO 06/30/2021

						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	Sell	BOOT		550	85.782	47,174.80	8,454.27	PNSR	0.009500	5.23	0.00	USD	1.0000000	000009	6/25/2021	294168
1129						47,174.80	8,454.27	0.24	5.23		0.00	USD	1.0000000	47,174.80	6/29/2021	
2nyscm10	Sell	BOOT		1356	82.88	112,372.24	20,843.62	PNSR	0.009500	12.88	0.00	USD	1.0000000	000009	6/28/2021	294342
1129						112,372.24	20,843.62	0.57	12.88		0.00	USD	1.0000000	112,372.24	6/30/2021	
2nyscm10	Sell	FUL		4008	63.286	253,611.32	255,714.75	PNSR	0.009500	38.08	0.00	USD	1.0000000	000009	6/29/2021	294427
1129						253,611.32	255,714.75	1.29	38.08		0.00	USD	1.0000000	253,611.32	7/1/2021	
2nyscm10	Sell	FUL		1710	63.037	107,777.15	108,367.97	PNSR	0.009500	16.25	0.00	USD	1.0000000	000009	6/30/2021	294722
1129						107,777.15	108,367.97	0.55	16.25		0.00	USD	1.0000000	107,777.15	7/2/2021	
2nyscm10	Sell	HUBG		8251	67.625	557,888.52	431,040.41	PNSR	0.009500	78.38	0.00	USD	1.0000000	000009	6/16/2021	293602
1129						557,888.52	431,040.41	2.85	78.38		0.00	USD	1.0000000	557,888.52	6/18/2021	
2nyscm10	Sell	HUBG		392	66.898	26,220.09	20,031.67	PNSR	0.009500	3.72	0.00	USD	1.0000000	000009	6/17/2021	293717
1129						26,220.09	20,031.67	0.13	3.72		0.00	USD	1.0000000	26,220.09	6/21/2021	
2nyscm10	Sell	HUBG		1188	64.153	76,201.85	60,708.22	PNSR	0.009500	11.29	0.00	USD	1.0000000	000009	6/18/2021	293758
1129						76,201.85	60,708.22	0.39	11.29		0.00	USD	1.0000000	76,201.85	6/22/2021	
2nyscm10	Sell	KSS		10228	54.813	560,517.11	213,710.57	PIPR	0.010000	102.28	0.00	USD	1.0000000	000009	6/11/2021	293355
1129						560,517.11	213,710.57	2.86	102.28		0.00	USD	1.0000000	560,517.11	6/15/2021	
2nyscm10	Sell	PNFP		3211	91.562	293,974.87	135,076.34	PNSR	0.009500	30.50	0.00	USD	1.0000000	000009	6/7/2021	293002
1129						293,974.87	135,076.34	1.50	30.50		0.00	USD	1.0000000	293,974.87	6/9/2021	
2nyscm10	Sell	PNFP		1334	90.783	121,090.83	54,856.75	PNSR	0.009500	12.67	0.00	USD	1.0000000	000009	6/8/2021	293126
1129						121,090.83	54,856.75	0.62	12.67		0.00	USD	1.0000000	121,090.83	6/10/2021	
2nyscm10	Sell	REGI		3309	62.488	206,737.32	369,904.84	BNCH	0.010000	33.09	0.00	USD	1.0000000	000009	6/29/2021	294429
1129						206,737.32	369,904.84	1.06	33.09		0.00	USD	1.0000000	206,737.32	7/1/2021	
2nyscm10	Sell	SGMS		6405	78.021	499,662.39	263,860.40	PNSR	0.009500	60.85	0.00	USD	1.0000000	000009	6/24/2021	294023
1129						499,662.39	263,860.40	2.55	60.85		0.00	USD	1.0000000	499,662.39	6/28/2021	
2nyscm10	Sell	SGMS		5009	76.84	384,838.50	178,099.41	RAJA	0.010000	50.09	0.00	USD	1.0000000	000009	6/25/2021	294176
1129						384,838.50	178,099.41	1.97	50.09		0.00	USD	1.0000000	384,838.50	6/29/2021	

Transactions Listing

FROM Trade Date 05/28/2021 TO 06/30/2021

						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	Sell	SYNA		1389	147.764	205,229.12	169,242.70	PIPR	0.010000	13.89	0.00	USD	1.0000000	000009	6/22/2021	293838
1129						205,229.12	169,242.70	1.05	13.89		0.00	USD	1.0000000	205,229.12	6/24/2021	
2nyscm10	Sell	SYNA		2512	147.645	370,857.72	234,049.55	PIPR	0.010000	25.12	0.00	USD	1.0000000	000009	6/23/2021	293911
1129						370,857.72	234,049.55	1.90	25.12		0.00	USD	1.0000000	370,857.72	6/25/2021	
2nyscm10	Sell	SYNA		2521	148.673	374,776.75	166,740.45	PIPR	0.010000	25.21	0.00	USD	1.0000000	000009	6/24/2021	294024
1129						374,776.75	166,740.45	1.92	25.21		0.00	USD	1.0000000	374,776.75	6/28/2021	
2nyscm10	Sell	USCR		7531	73.822	555,875.33	521,144.11	PIPR	0.010000	75.31	0.00	USD	1.0000000	000009	6/8/2021	293129
1129						555,875.33	521,144.11	2.84	75.31		0.00	USD	1.0000000	555,875.33	6/10/2021	

Portfolio Holdings

Back Office

Manager - ALL, As of: 06/30/2021

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	82,836,123.06	61,276,944.52	85,436.96
000009	PRINCIPAL CASH	000009	Liquid Assets		1,006,926.07		0.00
AAN	AARON S, INC.	00258W108	Cons. Discretionary	25,915	829,020.85	619,895.90	2,591.50
ABCB	AMERIS BANCORP	03076K108	Financials	24,549	1,242,915.87	963,792.20	3,682.35
ABG	ASBURY AUTOMOTIVE GROUP, INC.	043436104	Cons. Discretionary	5,090	872,273.30	489,595.69	0.00
AEIS	ADVANCED ENERGY INDUSTRIES, INC.	007973100	Info. Technology	6,706	755,833.26	442,055.79	0.00
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	12,175	456,927.75	140,077.03	0.00
AFIN	AMERICAN FINANCE TRUST, INC.	02607T109	Real Estate	119,280	1,011,494.40	974,348.51	0.00
AGIO	AGIOS PHARMACEUTICALS, INC.	00847X104	Health Care	3,738	206,001.18	212,595.42	0.00
AHH	ARMADA HOFFLER PROPERTIES	04208T108	Real Estate	81,499	1,083,121.71	962,898.95	13,039.84
AIR	AAR CORP.	000361105	Industrials	18,538	718,347.50	714,243.50	0.00
APG	API GROUP CORPORATION	00187Y100	Industrials	34,648	723,796.72	563,562.65	0.00
ARNC	ARCONIC CORP.	03966V107	Materials	18,300	651,846.00	588,377.45	0.00
ASIX	ADVANSIX, INC.	00773T101	Materials	13,639	407,260.54	431,770.16	0.00
ATKR	ATKORE INC.	047649108	Industrials	16,110	1,143,810.00	375,924.28	0.00
ATSG	AIR TRANSPORT SERVICES GROUP, INC.	00922R105	Industrials	24,398	566,765.54	474,081.45	0.00
AUB	ATLANTIC UNION BANKSHARES	04911A107	Financials	25,923	938,931.06	887,467.95	0.00
AVNT	AVIENT CORP	05368V106	Materials	23,919	1,175,858.04	765,027.08	5,082.79
BANC	BANC OF CALIFORNIA INCORPORATED	05990K106	Financials	61,021	1,070,308.34	1,089,883.46	3,661.26
BBIO	BRIDGEBIO PHARMA, INC.	10806X102	Health Care	6,965	424,586.40	417,800.40	0.00
BJRI	BJS RESTAURANTS, INC.	09180C106	Cons. Discretionary	10,558	518,820.12	263,715.61	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	10,220	670,738.60	527,421.71	0.00

Portfolio Holdings

Back Office

Manager - ALL, As of: 06/30/2021

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
BOOT	BOOT BARN HOLDINGS, INC.	099406100	Cons. Discretionary	4,997	419,997.85	76,810.89	0.00
BV	BRIGHTVIEW HOLDINGS, INC.	10948C107	Industrials	43,451	700,430.12	542,791.90	0.00
CASH	META FINANCIAL GROUP, INC.	59100U108	Financials	28,402	1,437,993.26	801,809.86	1,420.10
CHRS	COHERUS BIOSCIENCES, INC.	19249H103	Health Care	31,245	432,118.35	517,963.79	0.00
CHX	CHAMPION X CORPORATION	15872M104	Energy	68,909	1,767,515.85	761,682.61	0.00
CNR	CORNERSTONE BLDG BRANDS	21925D109	Industrials	58,875	1,070,347.50	696,394.05	0.00
COHU	Cohu, Inc.	192576106	Info. Technology	12,045	443,135.55	416,162.73	0.00
DAN	DANA INCORPORATED	235825205	Cons. Discretionary	37,306	886,390.56	606,521.86	0.00
DBI	DESIGNER BRANDS INC	250565108	Cons. Discretionary	21,181	350,545.55	423,863.58	0.00
DCOM	DIME COMMUNITY BANCSHARES, INC.	25432X102	Financials	11,830	397,724.60	415,594.94	0.00
DLX	DELUXE CORP	248019101	Industrials	9,172	438,146.44	413,122.47	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	22,686	1,052,403.54	915,681.19	0.00
EPC	EDGEWELL PERSONAL CARE CO.	28035Q102	Consumer Staples	22,864	1,003,729.60	861,601.97	3,429.60
FBK	FB FINANCIAL CORPORATION	30257X104	Financials	9,956	371,557.92	358,115.23	0.00
FLXN	FLEXION THERAPEUTICS, INC.	33938J106	Health Care	48,678	400,619.94	561,639.35	0.00
FNB	FNB CORP	302520101	Financials	39,959	492,694.47	314,699.16	0.00
FRME	FIRST MERCHANTS CORPORATION	320817109	Financials	19,384	807,731.28	653,361.72	0.00
FSS	FEDERAL SIGNAL CORPORATION	313855108	Industrials	12,084	486,139.32	343,449.87	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	12,935	822,795.35	606,041.35	0.00
GFF	GRIFFON CORPORATION	398433102	Industrials	30,747	788,045.61	781,174.60	0.00
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	17,352	570,186.72	239,396.87	0.00
GMRE	GLOBAL MEDICAL REIT INC	37954A204	Real Estate	72,038	1,063,280.88	1,005,973.00	9,134.80

Portfolio Holdings

Back Office

Manager - ALL, As of: 06/30/2021

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
GWB	GREAT WESTERN BANCORP, INC.	391416104	Financials	36,909	1,210,246.11	865,028.42	0.00
HGV	HILTON GRAND VA	43283X105	Cons. Discretionary	20,309	840,589.51	606,801.10	0.00
HPP	HUDSON PACIFIC PROPERTIES, INC.	444097109	Real Estate	32,579	906,347.78	831,703.74	0.00
HRTG	HERITAGE INSURANCE HOLDINGS, INC	42727J102	Financials	57,334	491,925.72	829,429.18	3,440.04
IBTX	INDEPENDENT BANK GROUP, INC.	45384B106	Financials	14,936	1,104,965.28	665,630.70	0.00
IIPR	INNOVATIVE INDUSTRIAL PROPERTIES INC	45781V101	Real Estate	4,315	824,251.30	805,277.53	6,041.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	43,194	787,426.62	412,291.74	0.00
ITGR	INTEGER HOLDINGS CORPORATION	45826H109	Health Care	8,971	845,068.20	737,883.73	0.00
KAI	KADANT INC	48282T104	Industrials	4,850	854,036.50	320,521.19	0.00
KFRC	KFORCE INC.	493732101	Industrials	14,620	920,036.60	476,081.89	0.00
KOP	KOPPERS HOLDINGS INC.	50060P106	Materials	13,054	422,296.90	393,224.50	0.00
LADR	LADDER CAPITAL CORP. CLASS A	505743104	Financials	67,807	782,492.78	706,580.43	13,561.40
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	856,992.15	500,218.43	0.00
MGY	MAGNOLIA OIL & GAS CORP. CLASS A	559663109	Energy	82,087	1,283,019.81	716,293.67	0.00
MOD	MODINE MANUFACTURING CO	607828100	Cons. Discretionary	40,681	674,897.79	304,182.40	0.00
MODV	MODIVCARE INC.	60783X104	Health Care	5,794	985,385.58	918,092.69	0.00
MTRN	MATERION CORP	576690101	Materials	11,526	868,484.10	494,010.60	0.00
MYGN	MYRIAD GENETICS INC	62855J104	Health Care	13,392	409,527.36	430,580.65	0.00
MYRG	MYR GROUP INC	55405W104	Industrials	14,259	1,296,428.28	409,798.29	0.00
NOG	Northern Oil and Gas, Inc.	665531307	Energy	20,712	430,188.24	415,462.71	0.00
NPO	ENPRO INDUSTRIES, INC.	29355X107	Industrials	9,021	876,390.15	804,709.16	0.00

Portfolio Holdings

Back Office

Manager - ALL, As of: 06/30/2021

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
NVTA	INVITAE CORP.	46185L103	Health Care	12,648	426,617.04	430,640.37	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Communication Services	9,070	1,341,271.60	581,181.88	0.00
OFIX	ORTHOFIX MEDICAL, INC.	68752M108	Health Care	20,077	805,288.47	858,574.48	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	14,895	892,359.45	410,636.87	0.00
ONTO	ONTO INNOVATION INC	683344105	Info. Technology	11,827	863,844.08	696,685.19	0.00
OTTR	OTTER TAIL CORPORATION	689648103	Utilities	13,969	681,826.89	634,592.01	0.00
PDCE	PDC ENERGY	69327R101	Energy	27,244	1,247,502.76	577,432.03	0.00
PEB	PEBBLEBROOK HOTEL	70509V100	Real Estate	35,877	844,903.35	419,418.24	358.77
PFBC	PREFERRED BANK	740367404	Financials	18,620	1,178,087.40	885,495.45	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	6,965	636,670.65	349,387.91	0.00
POR	PORTLAND GENERAL	736508847	Utilities	9,554	440,248.32	339,906.17	4,108.22
PPBI	PACIFIC PREMIER BANCORP	69478X105	Financials	9,918	419,432.22	180,660.73	0.00
PRG	PROG HOLDINGS INC.	74319R101	Financials	12,461	599,747.93	637,370.96	0.00
PRI	PRIMERICA	74164M108	Financials	2,569	393,416.66	144,308.18	0.00
R	RYDER SYSTEM, INC.	783549108	Industrials	5,447	404,875.51	424,376.31	0.00
REZI	RESIDEO TECHNOLOGIES, INC.	76118Y104	Industrials	19,008	570,240.00	577,422.95	0.00
RHP	RYMAN HOSPITALITY PROPERTIES, INC.	78377T107	Real Estate	7,164	565,669.44	594,941.58	0.00
ROIC	RETAIL OPPORTUNITY INVESTMENTS	76131N101	Real Estate	58,298	1,029,542.68	737,237.58	5,911.18
RRC	RANGE RES CORP	75281A109	Energy	70,876	1,187,881.76	718,732.25	0.00
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	44,611	811,920.20	862,055.04	0.00
SCHL	SCHOLASTIC CORPORATION	807066105	Communication Services	22,282	844,264.98	779,938.56	0.00
SEM	SELECT MEDICAL HOLDINGS CORPORATION	81619Q105	Health Care	25,349	1,071,248.74	653,539.38	0.00
SF	STIFEL FINANCIAL CORP	860630102	Financials	5,897	382,479.42	187,872.97	0.00
SGMS	SCIENTIFIC GAMES CORP CL A	80874P109	Cons. Discretionary	5,521	427,546.24	183,312.67	0.00

Portfolio Holdings

Back Office

Manager - ALL, As of: 06/30/2021

Portfolio:2nyscm10 - New York State Common Retirement Fund

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SJI	SOUTH JERSEY INDS INC	838518108	Utilities	27,418	710,948.74	716,354.35	8,293.94
SKYW	SKYWEST INC	830879102	Industrials	7,888	339,736.16	122,779.09	0.00
SNEX	STONEX GROUP INC.	861896108	Financials	5,777	350,490.59	319,823.39	0.00
SPB	SPECTRUM BRANDS HOLDINGS, INC.	84790A105	Consumer Staples	8,688	738,827.52	446,683.13	0.00
STL	STERLING BANCORP	85917A100	Financials	25,291	626,963.89	309,993.63	0.00
STRL	STERLING CONSTRUCTION COMPANY, INC.	859241101	Industrials	55,784	1,346,067.92	876,103.59	0.00
TBBK	BANCORP INC.	05969A105	Financials	64,087	1,474,641.87	793,744.31	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	11,550	857,587.50	323,450.19	0.00
TCBI	TEXAS CAPITAL BANCSHARES, INC.	88224Q107	Financials	6,094	386,908.06	429,045.66	0.00
TGNA	TEGNA, INC.	87901J105	Communication Services	17,686	331,789.36	277,120.65	1,680.17
TPH	TRI POINTE HOMES, INC	87265H109	Cons. Discretionary	28,703	615,105.29	476,771.43	0.00
TPIC	TPI COMPOSITES, INC.	87266J104	Industrials	9,559	462,846.78	210,335.84	0.00
TWNK	HOSTESS BRANDS, INC. CLASS A	44109J106	Consumer Staples	51,456	833,072.64	743,723.79	0.00
UIS	UNISYS CORPORATION	909214306	Info. Technology	33,106	837,912.86	504,416.75	0.00
UMPQ	UMPQUA HOLDINGS CORP	904214103	Financials	52,426	967,259.70	856,498.53	0.00
VREX	VAREX IMAGING CORPORATION	92214X106	Health Care	33,809	906,757.38	874,380.80	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	10,246	461,787.22	313,192.90	0.00
VSH	VISHAY INTERTECHNOLOGY, INC.	928298108	Info. Technology	37,464	844,813.20	871,149.93	0.00
WCC	WESCO INTERNATIONAL, INC.	95082P105	Industrials	7,316	752,231.12	562,198.25	0.00