

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 06/30/2021 to 07/30/2021

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 07/30/2021
Total Portfolio	-2.72	-2.72	23.40	68.02	18.80	9.45	10.42	11.58	10.22					9.29	-2.72
Total Equities	-2.76	-2.76	24.01	69.73	19.20	9.67	10.62							9.54	-2.76
Total Cash	0.00	0.00	0.00	0.00	0.00	0.55	0.86							1.43	0.00
S&P 500															
Russell 2000 Value	-3.58	-3.58	22.16	63.70	17.33	8.30	9.79	11.61	10.59	9.67	9.48	11.98	10.82	9.50	-3.58

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 06/30/2021 to 07/30/2021

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 07/30/2021
Total Portfolio	-2.86	-2.86	22.90	67.13	18.15	8.85	9.78	10.95	9.64					8.73	-2.86
Total Equities	-2.76	-2.76	24.01	69.73	19.20	9.67	10.62							9.54	-2.76
Total Cash	0.00	0.00	0.00	0.00	0.00	0.55	0.86							1.43	0.00
S&P 500															
Russell 2000 Value	-3.58	-3.58	22.16	63.70	17.33	8.30	9.79	11.61	10.59	9.67	9.48	11.98	10.82	9.50	-3.58

Transactions Listing

FROM Trade Date 06/30/2021 TO 07/30/2021

						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	AGIO		3778	55.834	210,978.25	0.00	PNSR	0.009500	35.89	0.00	USD	1.0000000	000009	7/1/2021	294846
1129						210,978.25	0.00	0.00	35.89		0.00	USD	1.0000000	210,978.25	7/6/2021	
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	
2nyscm10	Buy	TVTY		2790	24.581	68,608.34	0.00	PNSR	0.009500	26.51	0.00	USD	1.0000000	000009	7/27/2021	296123
1129						68,608.34	0.00	0.00	26.51		0.00	USD	1.0000000	68,608.34	7/29/2021	
2nyscm10	Buy	TVTY		4698	24.791	116,512.28	0.00	PNSR	0.009500	44.63	0.00	USD	1.0000000	000009	7/28/2021	296143
1129						116,512.28	0.00	0.00	44.63		0.00	USD	1.0000000	116,512.28	7/30/2021	
2nyscm10	Buy	TVTY		3447	25.311	87,280.80	0.00	PNSR	0.009500	32.75	0.00	USD	1.0000000	000009	7/29/2021	296183
1129						87,280.80	0.00	0.00	32.75		0.00	USD	1.0000000	87,280.80	8/2/2021	
2nyscm10	Buy	TVTY		5125	25.331	129,868.02	0.00	PNSR	0.009500	48.69	0.00	USD	1.0000000	000009	7/30/2021	296312
1129						129,868.02	0.00	0.00	48.69		0.00	USD	1.0000000	129,868.02	8/3/2021	
2nyscm10	Contribution	000009		113841.13	0.00	113,841.13	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/30/2021	296303
1129				2Q 2021 Mgmt Fee		113,841.13	0.00	0.00	0.00		0.00	USD	1.0000000	113,841.13	7/30/2021	
2nyscm10	Distribution	000009		4083.48	0.00	4,083.48	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	6/30/2021	296416
1129				INTERFUND TRANSFERS DEBIT		4,083.48	0.00	0.00	0.00		0.00	USD	1.0000000	4,083.48	6/30/2021	
2nyscm10	Distribution	000009		6761.53	0.00	6,761.53	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/1/2021	296421
1129				INTERFUND TRANSFERS DEBIT		6,761.53	0.00	0.00	0.00		0.00	USD	1.0000000	6,761.53	7/1/2021	
2nyscm10	Distribution	000009		8293.95	0.00	8,293.95	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/2/2021	296422
1129				INTERFUND TRANSFERS DEBIT		8,293.95	0.00	0.00	0.00		0.00	USD	1.0000000	8,293.95	7/2/2021	
2nyscm10	Distribution	000009		6031.54	0.00	6,031.54	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/6/2021	296423
1129				INTERFUND TRANSFERS DEBIT		6,031.54	0.00	0.00	0.00		0.00	USD	1.0000000	6,031.54	7/6/2021	
2nyscm10	Distribution	000009		27257.43	0.00	27,257.43	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/8/2021	296424
1129				INTERFUND TRANSFERS DEBIT		27,257.43	0.00	0.00	0.00		0.00	USD	1.0000000	27,257.43	7/8/2021	
2nyscm10	Distribution	000009		9593.53	0.00	9,593.53	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/9/2021	296425
1129				INTERFUND TRANSFERS DEBIT		9,593.53	0.00	0.00	0.00		0.00	USD	1.0000000	9,593.53	7/9/2021	

Transactions Listing

FROM Trade Date 06/30/2021 TO 07/30/2021

						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	Distribution	000009		7075.6	0.00	7,075.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/21/2021	296426
1129				INTERFUND TRANSFERS DEBIT		7,075.60	0.00	0.00	0.00		0.00	USD	1.0000000	7,075.60	7/21/2021	
2nyscm10	Distribution	000009		49416.36	0.00	49,416.36	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/15/2021	296427
1129				INTERFUND TRANSFERS DEBIT		49,416.36	0.00	0.00	0.00		0.00	USD	1.0000000	49,416.36	7/15/2021	
2nyscm10	Distribution	000009		2839.2	0.00	2,839.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/26/2021	296428
1129				INTERFUND TRANSFERS DEBIT		2,839.20	0.00	0.00	0.00		0.00	USD	1.0000000	2,839.20	7/26/2021	
2nyscm10	Distribution	000009		7374.78	0.00	7,374.78	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/23/2021	296429
1129				INTERFUND TRANSFERS DEBIT		7,374.78	0.00	0.00	0.00		0.00	USD	1.0000000	7,374.78	7/23/2021	
2nyscm10	Distribution	000009		2166.62	0.00	2,166.62	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/29/2021	296430
1129				INTERFUND TRANSFERS DEBIT		2,166.62	0.00	0.00	0.00		0.00	USD	1.0000000	2,166.62	7/29/2021	
2nyscm10	Distribution	000009		2438.1	0.00	2,438.10	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/30/2021	296431
1129				INTERFUND TRANSFERS DEBIT		2,438.10	0.00	0.00	0.00		0.00	USD	1.0000000	2,438.10	7/30/2021	
2nyscm10	Distribution	000009		3429.6	0.00	3,429.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/7/2021	296432
1129				1,408,894.72		3,429.60	0.00	0.00	0.00		0.00	USD	1.0000000	3,429.60	7/7/2021	
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	Income	000009	BANC OF CALIFORNIA INCORPORATED	3661.26	0.00	3,661.26	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/1/2021	294745
1129			BANC	Div Accrued for BANC		3,661.26	0.00	0.00	0.00		0.00	USD	1.0000000	3,661.26	7/1/2021	
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	7/1/2021	294762
1129			CASH	Div Accrued for CASH		1,420.10	0.00	0.00	0.00		0.00	USD	1.0000000	1,420.10	7/1/2021	
2nyscm10	Income	000009	TEGNA, INC.	1680.17	0.00	1,680.17	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/1/2021	294793
1129			TGNA	Div Accrued for TGNA		1,680.17	0.00	0.00	0.00		0.00	USD	1.0000000	1,680.17	7/1/2021	
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	7/2/2021	294889
1129			SJI	Div Accrued for SJI		8,293.95	0.00	0.00	0.00		0.00	USD	1.0000000	8,293.95	7/2/2021	
2nyscm10	Income	000009	AARON S, INC.	2591.5	0.00	2,591.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/6/2021	294965
1129			AAN	Div Accrued for AAN		2,591.50	0.00	0.00	0.00		0.00	USD	1.0000000	2,591.50	7/6/2021	

Transactions Listing

FROM Trade Date 06/30/2021 TO 07/30/2021

						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	HERITAGE INSURANCE HOLDINGS, INC	3440.04	0.00	3,440.04	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/6/2021	294975
1129			HRTG	Div Accrued for HRTG		3,440.04	0.00	0.00	0.00		0.00	USD	1.0000000	3,440.04	7/6/2021	
2nyscm10	Income	000009	EDGEWELL PERSONAL CARE CO.	3429.6	0.00	3,429.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/7/2021	295025
1129			EPC	Div Accrued for EPC		3,429.60	0.00	0.00	0.00		0.00	USD	1.0000000	3,429.60	7/7/2021	
2nyscm10	Income	000009	ARMADA HOFFLER PROPERTIES	13039.84	0.00	13,039.84	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/8/2021	295074
1129			AHH	Div Accrued for AHH		13,039.84	0.00	0.00	0.00		0.00	USD	1.0000000	13,039.84	7/8/2021	
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	7/8/2021	295093
1129			AVNT	Div Accrued for AVNT		5,082.79	0.00	0.00	0.00		0.00	USD	1.0000000	5,082.79	7/8/2021	
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	7/8/2021	295117
1129			GMRE	Div Accrued for GMRE		9,134.80	0.00	0.00	0.00		0.00	USD	1.0000000	9,134.80	7/8/2021	
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	7/9/2021	295152
1129			ABCB	Div Accrued for ABCB		3,682.35	0.00	0.00	0.00		0.00	USD	1.0000000	3,682.35	7/9/2021	
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	7/9/2021	295219
1129			ROIC	Div Accrued for ROIC		5,911.18	0.00	0.00	0.00		0.00	USD	1.0000000	5,911.18	7/9/2021	
2nyscm10	Income	000009	AMERICAN FINANCE TRUST, INC.	25347	0.00	25,347.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/15/2021	295399
1129			AFIN	Div Accrued for AFIN		25,347.00	0.00	0.00	0.00		0.00	USD	1.0000000	25,347.00	7/15/2021	
2nyscm10	Income	000009	INNOVATIVE INDUSTRIAL PROPERTIES INC	6041	0.00	6,041.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/15/2021	295541
1129			IIPR	Div Accrued for IIPR		6,041.00	0.00	0.00	0.00		0.00	USD	1.0000000	6,041.00	7/15/2021	
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	7/15/2021	295564
1129			LADR	Div Accrued for LADR		13,561.40	0.00	0.00	0.00		0.00	USD	1.0000000	13,561.40	7/15/2021	
2nyscm10	Income	000009	PEBBLEBROOK HOTEL	358.77	0.00	358.77	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/15/2021	295583
1129			PEB	Div Accrued for PEB		358.77	0.00	0.00	0.00		0.00	USD	1.0000000	358.77	7/15/2021	
2nyscm10	Income	000009	PORTLAND GENERAL	4108.22	0.00	4,108.22	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/15/2021	295612
1129			POR	Div Accrued for POR		4,108.22	0.00	0.00	0.00		0.00	USD	1.0000000	4,108.22	7/15/2021	

Transactions Listing

FROM Trade Date 06/30/2021 TO 07/30/2021

						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	PREFERRED BANK	7075.6	0.00	7,075.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/21/2021	295869
1129			PFBC	Div Accrued for PFBC		7,075.60	0.00	0.00	0.00		0.00	USD	1.0000000	7,075.60	7/21/2021	
2nyscm10	Income	000009	AMERICAN EAGLE OUTFITTERS INC	2191.5	0.00	2,191.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/23/2021	295901
1129			AEO	Div Accrued for AEO		2,191.50	0.00	0.00	0.00		0.00	USD	1.0000000	2,191.50	7/23/2021	
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	7/23/2021	295913
1129			IRT	Div Accrued for IRT		5,183.28	0.00	0.00	0.00		0.00	USD	1.0000000	5,183.28	7/23/2021	
2nyscm10	Income	000009	DIME COMMUNITY BANCSHARES, INC.	2839.2	0.00	2,839.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/26/2021	295978
1129			DCOM	Div Accrued for DCOM		2,839.20	0.00	0.00	0.00		0.00	USD	1.0000000	2,839.20	7/26/2021	
2nyscm10	Income	000009	H.B. FULLER COMPANY	2166.61	0.00	2,166.61	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/29/2021	296153
1129			FUL	Div Accrued for FUL		2,166.61	0.00	0.00	0.00		0.00	USD	1.0000000	2,166.61	7/29/2021	
2nyscm10	Income	000009	METHODE ELECTRONICS, INC.	2438.1	0.00	2,438.10	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/30/2021	296256
1129			MEI	Div Accrued for MEI		2,438.10	0.00	0.00	0.00		0.00	USD	1.0000000	2,438.10	7/30/2021	
2nyscm10	Income	000009		257.51	0.00	257.51	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/1/2021	296409
1129						257.51	0.00	0.00	0.00		0.00	USD	1.0000000	257.51	7/1/2021	
2nyscm10	Management	000009		113841.13	0.00	113,841.13	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/30/2021	296302
1129				2Q 2021 Mgmt Fee		113,841.13	0.00	0.00	0.00		0.00	USD	1.0000000	113,841.13	7/30/2021	
2nyscm10	Sell	FSS		5956	40.67	242,175.08	186,460.94	PNSR	0.009500	56.58	0.00	USD	1.0000000	000009	7/1/2021	294847
1129						242,175.08	186,460.94	1.24	56.58		0.00	USD	1.0000000	242,175.08	7/6/2021	
2nyscm10	Sell	FSS		2568	40.064	102,859.95	65,830.68	PNSR	0.009500	24.40	0.00	USD	1.0000000	000009	7/2/2021	294946
1129						102,859.95	65,830.68	0.52	24.40		0.00	USD	1.0000000	102,859.95	7/7/2021	
2nyscm10	Sell	FSS		3560	38.989	138,766.31	91,158.25	PNSR	0.009500	33.82	0.00	USD	1.0000000	000009	7/6/2021	295015
1129						138,766.31	91,158.25	0.71	33.82		0.00	USD	1.0000000	138,766.31	7/8/2021	
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	TPIC		5279	37.631	198,605.00	116,635.09	PNSR	0.009500	50.15	0.00	USD	1.0000000	000009	7/26/2021	295991
1129						198,605.00	116,635.09	1.01	50.15		0.00	USD	1.0000000	198,605.00	7/28/2021	

Transactions Listing

FROM Trade Date 06/30/2021 TO 07/30/2021

						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	TPIC		4280	36.526	156,291.10	93,700.75	PNSR	0.009500	40.66	0.00	USD	1.0000000	000009	7/27/2021	296122
1129						156,291.10	93,700.75	0.80	40.66		0.00	USD	1.0000000	156,291.10	7/29/2021	
														0		

Portfolio Holdings

Back Office

Manager - ALL, As of: 07/30/2021

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	80,487,333.58	61,517,796.73	2,982.87
000009	PRINCIPAL CASH	000009	Liquid Assets		1,188,316.30		0.00
AAN	AARON S, INC.	00258W108	Cons. Discretionary	25,915	748,166.05	619,895.90	0.00
ABCB	AMERIS BANCORP	03076K108	Financials	24,549	1,193,326.89	963,792.20	0.00
ABG	ASBURY AUTOMOTIVE GROUP, INC.	043436104	Cons. Discretionary	5,090	1,045,791.40	489,595.69	0.00
AEIS	ADVANCED ENERGY INDUSTRIES, INC.	007973100	Info. Technology	6,706	695,747.50	442,055.79	0.00
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	12,175	419,672.25	140,077.03	0.00
AFIN	AMERICAN FINANCE TRUST, INC.	02607T109	Real Estate	119,280	1,010,301.60	974,348.51	0.00
AGIO	AGIOS PHARMACEUTICALS, INC.	00847X104	Health Care	7,516	361,444.44	423,573.67	0.00
AHH	ARMADA HOFFLER PROPERTIES	04208T108	Real Estate	81,499	1,059,487.00	962,898.95	0.00
AIR	AAR CORP.	000361105	Industrials	18,538	662,918.88	714,243.50	0.00
APG	API GROUP CORPORATION	00187Y100	Industrials	34,648	794,132.16	563,562.65	0.00
ARNC	ARCONIC CORP.	03966V107	Materials	18,300	657,702.00	588,377.45	0.00
ASIX	ADVANSIX, INC.	00773T101	Materials	13,639	456,224.55	431,770.16	0.00
ATKR	ATKORE INC.	047649108	Industrials	16,110	1,210,022.10	375,924.28	0.00
ATSG	AIR TRANSPORT SERVICES GROUP, INC.	00922R105	Industrials	24,398	590,431.60	474,081.45	0.00
AUB	ATLANTIC UNION BANKSHARES	04911A107	Financials	25,923	919,488.81	887,467.95	0.00
AVNT	AVIENT CORP	05368V106	Materials	23,919	1,160,549.88	765,027.08	0.00
BANC	BANC OF CALIFORNIA INCORPORATED	05990K106	Financials	61,021	1,044,679.52	1,089,883.46	0.00
BBIO	BRIDGEBIO PHARMA, INC.	10806X102	Health Care	6,965	372,279.25	417,800.40	0.00
BJRI	BJS RESTAURANTS, INC.	09180C106	Cons. Discretionary	10,558	428,443.64	263,715.61	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	10,220	691,383.00	527,421.71	0.00

Portfolio Holdings

Back Office

Manager - ALL, As of: 07/30/2021

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	431,840.74	76,810.89	0.00
BV	BRIGHTVIEW HOLDINGS, INC.	10948C107	Industrials	43,451	696,519.53	542,791.90	0.00
CASH	META FINANCIAL GROUP, INC.	59100U108	Financials	28,402	1,411,579.40	801,809.86	0.00
CHRS	COHERUS BIOSCIENCES, INC.	19249H103	Health Care	31,245	407,747.25	517,963.79	0.00
CHX	CHAMPION X CORPORATION	15872M104	Energy	68,909	1,601,445.16	761,682.61	0.00
CNR	CORNERSTONE BLDG BRANDS	21925D109	Industrials	58,875	990,277.50	696,394.05	0.00
COHU	Cohu, Inc.	192576106	Info. Technology	12,045	426,513.45	416,162.73	0.00
DAN	DANA INCORPORATED	235825205	Cons. Discretionary	37,306	901,312.96	606,521.86	0.00
DBI	DESIGNER BRANDS INC	250565108	Cons. Discretionary	21,181	308,607.17	423,863.58	0.00
DCOM	DIME COMMUNITY BANCSHARES, INC.	25432X102	Financials	11,830	390,626.60	415,594.94	0.00
DLX	DELUXE CORP	248019101	Industrials	9,172	402,650.80	413,122.47	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	22,686	1,011,115.02	915,681.19	0.00
EPC	EDGEWELL PERSONAL CARE CO.	28035Q102	Consumer Staples	22,864	939,253.12	861,601.97	0.00
FBK	FB FINANCIAL CORPORATION	30257X104	Financials	9,956	376,436.36	358,115.23	0.00
FLXN	FLEXION THERAPEUTICS, INC.	33938J106	Health Care	48,678	288,660.54	561,639.35	0.00
FNB	FNB CORP	302520101	Financials	39,959	457,930.14	314,699.16	0.00
FRME	FIRST MERCHANTS CORPORATION	320817109	Financials	19,384	789,510.32	653,361.72	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	12,935	835,859.70	606,041.35	0.00
GFF	GRIFFON CORPORATION	398433102	Industrials	30,747	710,870.64	781,174.60	0.00
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	17,352	518,130.72	239,396.87	0.00
GMRE	GLOBAL MEDICAL REIT INC	37954A204	Real Estate	72,038	1,120,911.28	1,005,973.00	0.00
GWB	GREAT WESTERN BANCORP, INC.	391416104	Financials	36,909	1,136,797.20	865,028.42	0.00
HGV	HILTON GRAND VA	43283X105	Cons. Discretionary	20,309	825,967.03	606,801.10	0.00

Portfolio Holdings

Back Office

Manager - ALL, As of: 07/30/2021

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	32,579	888,103.54	831,703.74	0.00
HRTG	HERITAGE INSURANCE HOLDINGS, INC	42727J102	Financials	57,334	420,831.56	829,429.18	0.00
IBTX	INDEPENDENT BANK GROUP, INC.	45384B106	Financials	14,936	1,041,039.20	665,630.70	0.00
IIPR	INNOVATIVE INDUSTRIAL PROPERTIES INC	45781V101	Real Estate	4,315	927,681.85	805,277.53	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	43,194	832,780.32	412,291.74	0.00
ITGR	INTEGER HOLDINGS CORPORATION	45826H109	Health Care	8,971	878,171.19	737,883.73	0.00
KAI	KADANT INC	48282T104	Industrials	4,850	873,630.50	320,521.19	1,212.50
KFRC	KFORCE INC.	493732101	Industrials	14,620	912,726.60	476,081.89	0.00
KOP	KOPPERS HOLDINGS INC.	50060P106	Materials	13,054	400,888.34	393,224.50	0.00
LADR	LADDER CAPITAL CORP. CLASS A	505743104	Financials	67,807	774,355.94	706,580.43	0.00
LZB	LAZBOY INCORPORATED	505336107	Cons. Discretionary	15,480	519,818.40	514,341.55	0.00
MEI	METHODE ELECTRONICS, INC.	591520200	Info. Technology	17,415	832,959.45	500,218.43	0.00
MGY	MAGNOLIA OIL & GAS CORP. CLASS A	559663109	Energy	82,087	1,149,218.00	716,293.67	0.00
MOD	MODINE MANUFACTURING CO	607828100	Cons. Discretionary	40,681	680,593.13	304,182.40	0.00
MODV	MODIVCARE INC.	60783X104	Health Care	5,794	984,980.00	918,092.69	0.00
MTRN	MATERION CORP	576690101	Materials	11,526	822,495.36	494,010.60	0.00
MYGN	MYRIAD GENETICS INC	62855J104	Health Care	13,392	423,588.96	430,580.65	0.00
MYRG	MYR GROUP INC	55405W104	Industrials	14,259	1,363,588.17	409,798.29	0.00
NOG	Northern Oil and Gas, Inc.	665531307	Energy	20,712	357,696.24	415,462.71	0.00
NPO	ENPRO INDUSTRIES, INC.	29355X107	Industrials	9,021	840,035.52	804,709.16	0.00
NVTA	INVITAE CORP.	46185L103	Health Care	12,648	354,017.52	430,640.37	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Communication Services	9,070	1,333,924.90	581,181.88	0.00

Portfolio Holdings

Back Office

Manager - ALL, As of: 07/30/2021

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
OFIX	ORTHOFIX MEDICAL, INC.	68752M108	Health Care	20,077	797,859.98	858,574.48	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	14,895	908,595.00	410,636.87	0.00
ONTO	ONTO INNOVATION INC	683344105	Info. Technology	11,827	828,836.16	696,685.19	0.00
OTTR	OTTER TAIL CORPORATION	689648103	Utilities	13,969	709,485.51	634,592.01	0.00
PDCE	PDC ENERGY	69327R101	Energy	27,244	1,077,500.20	577,432.03	0.00
PEB	PEBBLEBROOK HOTEL	70509V100	Real Estate	35,877	806,873.73	419,418.24	0.00
PFBC	PREFERRED BANK	740367404	Financials	18,620	1,098,207.60	885,495.45	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	6,965	629,078.80	349,387.91	0.00
POR	PORTLAND GENERAL	736508847	Utilities	9,554	467,190.60	339,906.17	0.00
PPBI	PACIFIC PREMIER BANCORP	69478X105	Financials	9,918	376,685.64	180,660.73	0.00
PRG	PROG HOLDINGS INC.	74319R101	Financials	12,461	545,417.97	637,370.96	0.00
PRI	PRIMERICA	74164M108	Financials	2,569	375,639.18	144,308.18	0.00
R	RYDER SYSTEM, INC.	783549108	Industrials	5,447	414,789.05	424,376.31	0.00
REZI	RESIDEO TECHNOLOGIES, INC.	76118Y104	Industrials	19,008	560,736.00	577,422.95	0.00
RHP	RYMAN HOSPITALITY PROPERTIES, INC.	78377T107	Real Estate	7,164	549,478.80	594,941.58	0.00
ROIC	RETAIL OPPORTUNITY INVESTMENTS	76131N101	Real Estate	58,298	1,030,125.66	737,237.58	0.00
RRC	RANGE RES CORP	75281A109	Energy	70,876	1,079,441.48	718,732.25	0.00
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	44,611	829,318.49	862,055.04	0.00
SCHL	SCHOLASTIC CORPORATION	807066105	Communication Services	22,282	748,898.02	779,938.56	0.00
SEM	SELECT MEDICAL HOLDINGS CORPORATION	81619Q105	Health Care	25,349	1,000,018.05	653,539.38	0.00
SF	STIFEL FINANCIAL CORP	860630102	Financials	5,897	392,386.38	187,872.97	0.00
SGMS	SCIENTIFIC GAMES CORP CL A	80874P109	Cons. Discretionary	5,521	340,700.91	183,312.67	0.00
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	27,418	690,111.06	716,354.35	0.00
SKYW	SKYWEST INC	830879102	Industrials	7,888	319,385.12	122,779.09	0.00

Portfolio Holdings

Back Office

Manager - ALL, As of: 07/30/2021

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
SNEX	STONEX GROUP INC.	861896108	Financials	5,777	372,789.81	319,823.39	0.00
SPB	SPECTRUM BRANDS HOLDINGS, INC.	84790A105	Consumer Staples	8,688	758,896.80	446,683.13	0.00
STL	STERLING BANCORP	85917A100	Financials	25,291	549,067.61	309,993.63	1,770.37
STRL	STERLING CONSTRUCTION COMPANY, INC.	859241101	Industrials	55,784	1,225,016.64	876,103.59	0.00
TBBK	BANCORP INC.	05969A105	Financials	64,087	1,497,713.19	793,744.31	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	11,550	885,423.00	323,450.19	0.00
TCBI	TEXAS CAPITAL BANCSHARES, INC.	88224Q107	Financials	6,094	383,800.12	429,045.66	0.00
TGNA	TEGNA, INC.	87901J105	Communication Services	17,686	313,395.92	277,120.65	0.00
TPH	TRI POINTE HOMES, INC	87265H109	Cons. Discretionary	28,703	692,316.36	476,771.43	0.00
TVTY	TIVITY HEALTH, INC.	88870R102	Health Care	16,060	402,784.80	402,269.44	0.00
TWNK	HOSTESS BRANDS, INC. CLASS A	44109J106	Consumer Staples	51,456	827,927.04	743,723.79	0.00
UIS	UNISYS CORPORATION	909214306	Info. Technology	33,106	739,919.10	504,416.75	0.00
UMPQ	UMPQUA HOLDINGS CORP	904214103	Financials	52,426	989,278.62	856,498.53	0.00
VREX	VAREX IMAGING CORPORATION	92214X106	Health Care	33,809	922,985.70	874,380.80	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	10,246	437,196.82	313,192.90	0.00
VSH	VISHAY INTERTECHNOLOGY, INC.	928298108	Info. Technology	37,464	829,078.32	871,149.93	0.00
WCC	WESCO INTERNATIONAL, INC.	95082P105	Industrials	7,316	778,788.20	562,198.25	0.00