

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 08/31/2021 to 09/30/2021

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 09/30/2021
Total Portfolio	-0.41	-1.01	25.57	70.27	20.39	10.29	9.60	11.55	11.72					9.33	-0.41
Total Equities	-0.40	-1.02	26.23	72.04	20.81	10.54	9.81							9.59	-0.40
Total Cash	0.00	0.00	0.00	0.00	0.00	0.42	0.81							1.37	0.00
S&P 500															
Russell 2000 Value	-2.00	-2.98	22.92	63.92	18.12	8.58	8.77	11.03	12.29	10.19	9.41	11.24	13.22	9.35	-2.00

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 08/31/2021 to 09/30/2021

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 09/30/2021
Total Portfolio	-0.41	-1.15	25.07	69.36	19.73	9.69	8.97	10.94	11.14					8.79	-0.41
Total Equities	-0.40	-1.02	26.23	72.04	20.81	10.54	9.81							9.59	-0.40
Total Cash	0.00	0.00	0.00	0.00	0.00	0.42	0.81							1.37	0.00
S&P 500															
Russell 2000 Value	-2.00	-2.98	22.92	63.92	18.12	8.58	8.77	11.03	12.29	10.19	9.41	11.24	13.22	9.35	-2.00

Transactions Listing

FROM Trade Date 08/31/2021 TO 09/30/2021

						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	CDMO		5089	21.998	111,997.19	0.00	PIPR	0.010000	50.89	0.00	USD	1.0000000	000009	9/23/2021	299622
1129						111,997.19	0.00	0.00	50.89		0.00	USD	1.0000000	111,997.19	9/27/2021	
2nyscm10	Buy	CDMO		6897	21.903	151,135.34	0.00	PIPR	0.010000	68.97	0.00	USD	1.0000000	000009	9/24/2021	299680
1129						151,135.34	0.00	0.00	68.97		0.00	USD	1.0000000	151,135.34	9/28/2021	
2nyscm10	Buy	CDMO		6666	21.869	145,842.75	0.00	PIPR	0.010000	66.66	0.00	USD	1.0000000	000009	9/27/2021	299749
1129						145,842.75	0.00	0.00	66.66		0.00	USD	1.0000000	145,842.75	9/29/2021	
2nyscm10	Buy	CHRS		8432	17.299	145,948.64	0.00	BNCH	0.010000	84.32	0.00	USD	1.0000000	000009	9/23/2021	299623
1129						145,948.64	0.00	0.00	84.32		0.00	USD	1.0000000	145,948.64	9/27/2021	
2nyscm10	Buy	CHRS		6806	17.676	120,369.55	0.00	BNCH	0.010000	68.06	0.00	USD	1.0000000	000009	9/24/2021	299681
1129						120,369.55	0.00	0.00	68.06		0.00	USD	1.0000000	120,369.55	9/28/2021	
2nyscm10	Buy	CHRS		10741	18.048	193,957.76	0.00	BNCH	0.010000	107.41	0.00	USD	1.0000000	000009	9/27/2021	299750
1129						193,957.76	0.00	0.00	107.41		0.00	USD	1.0000000	193,957.76	9/29/2021	
2nyscm10	Buy	HTLF		3565	46.297	165,081.25	0.00	PNSR	0.009500	33.87	0.00	USD	1.0000000	000009	9/10/2021	298691
1129						165,081.25	0.00	0.00	33.87		0.00	USD	1.0000000	165,081.25	9/14/2021	
2nyscm10	Buy	HTLF		2672	46.503	124,280.86	0.00	PNSR	0.009500	25.38	0.00	USD	1.0000000	000009	9/13/2021	298755
1129						124,280.86	0.00	0.00	25.38		0.00	USD	1.0000000	124,280.86	9/15/2021	
2nyscm10	Buy	HTLF		3853	46.302	178,438.21	0.00	PNSR	0.009500	36.60	0.00	USD	1.0000000	000009	9/14/2021	298841
1129						178,438.21	0.00	0.00	36.60		0.00	USD	1.0000000	178,438.21	9/16/2021	
2nyscm10	Buy	HTLF		2044	46.761	95,599.52	0.00	PIPR	0.010000	20.44	0.00	USD	1.0000000	000009	9/15/2021	299204
1129						95,599.52	0.00	0.00	20.44		0.00	USD	1.0000000	95,599.52	9/17/2021	
2nyscm10	Buy	KFRC		996	60.253	60,021.75	0.00	PNSR	0.009500	9.46	0.00	USD	1.0000000	000009	9/9/2021	298631
1129						60,021.75	0.00	0.00	9.46		0.00	USD	1.0000000	60,021.75	9/13/2021	
2nyscm10	Buy	KFRC		172	59.995	10,320.80	0.00	PNSR	0.009500	1.63	0.00	USD	1.0000000	000009	9/10/2021	298692
1129						10,320.80	0.00	0.00	1.63		0.00	USD	1.0000000	10,320.80	9/14/2021	
2nyscm10	Buy	KFRC		712	59.777	42,567.91	0.00	PNSR	0.009500	6.76	0.00	USD	1.0000000	000009	9/13/2021	298756
1129						42,567.91	0.00	0.00	6.76		0.00	USD	1.0000000	42,567.91	9/15/2021	
2nyscm10	Buy	KFRC		548	59.766	32,757.03	0.00	PNSR	0.009500	5.21	0.00	USD	1.0000000	000009	9/14/2021	298842
1129						32,757.03	0.00	0.00	5.21		0.00	USD	1.0000000	32,757.03	9/16/2021	

Transactions Listing

FROM Trade Date 08/31/2021 TO 09/30/2021

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyscm10	Buy	REVG		5728	15.376	88,129.87	0.00	PNSR	0.009500	54.42	0.00	USD	1.0000000	000009	9/9/2021	298632
1129						88,129.87	0.00	0.00	54.42		0.00	USD	1.0000000	88,129.87	9/13/2021	
2nyscm10	Buy	REVG		1017	16.696	16,989.80	0.00	PNSR	0.009500	9.66	0.00	USD	1.0000000	000009	9/10/2021	298693
1129						16,989.80	0.00	0.00	9.66		0.00	USD	1.0000000	16,989.80	9/14/2021	
2nyscm10	Buy	REVG		4400	17.051	75,066.20	0.00	PNSR	0.009500	41.80	0.00	USD	1.0000000	000009	9/13/2021	298757
1129						75,066.20	0.00	0.00	41.80		0.00	USD	1.0000000	75,066.20	9/15/2021	
2nyscm10	Buy	REVG		3057	16.915	51,737.58	0.00	PNSR	0.009500	29.04	0.00	USD	1.0000000	000009	9/14/2021	298844
1129						51,737.58	0.00	0.00	29.04		0.00	USD	1.0000000	51,737.58	9/16/2021	
2nyscm10	Buy	RUTH		3475	20.668	71,857.09	0.00	PIPR	0.010000	34.75	0.00	USD	1.0000000	000009	9/1/2021	298402
1129						71,857.09	0.00	0.00	34.75		0.00	USD	1.0000000	71,857.09	9/3/2021	
2nyscm10	Buy	RUTH		4224	20.797	87,887.08	0.00	PIPR	0.010000	42.24	0.00	USD	1.0000000	000009	9/2/2021	298449
1129						87,887.08	0.00	0.00	42.24		0.00	USD	1.0000000	87,887.08	9/7/2021	
2nyscm10	Buy	RUTH		5673	20.415	115,866.48	0.00	PNSR	0.009500	53.89	0.00	USD	1.0000000	000009	9/3/2021	298517
1129						115,866.48	0.00	0.00	53.89		0.00	USD	1.0000000	115,866.48	9/8/2021	
2nyscm10	Buy	RUTH		6659	20.024	133,400.41	0.00	PNSR	0.009500	63.26	0.00	USD	1.0000000	000009	9/7/2021	298567
1129						133,400.41	0.00	0.00	63.26		0.00	USD	1.0000000	133,400.41	9/9/2021	
2nyscm10	Buy	VRNT		3842	43.838	168,464.78	0.00	PIPR	0.010000	38.42	0.00	USD	1.0000000	000009	9/14/2021	298846
1129						168,464.78	0.00	0.00	38.42		0.00	USD	1.0000000	168,464.78	9/16/2021	
2nyscm10	Buy	VRNT		4377	44.392	194,344.05	0.00	PNSR	0.009500	41.58	0.00	USD	1.0000000	000009	9/15/2021	299207
1129						194,344.05	0.00	0.00	41.58		0.00	USD	1.0000000	194,344.05	9/17/2021	
2nyscm10	Distribution	000009		24392.76	1.00	24,392.76	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/31/2021	298369
1129				INTERFUND TRANSFERS DEBIT		24,392.76	0.00	0.00	0.00		0.00	USD	1.0000000	24,392.76	8/31/2021	
2nyscm10	Distribution	000009		12341.26	1.00	12,341.26	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/1/2021	298416
1129				INTERFUND TRANSFERS DEBIT		12,341.26	0.00	0.00	0.00		0.00	USD	1.0000000	12,341.26	9/1/2021	
2nyscm10	Distribution	000009		5568.72	1.00	5,568.72	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/3/2021	298547
1129				INTERFUND TRANSFERS DEBIT		5,568.72	0.00	0.00	0.00		0.00	USD	1.0000000	5,568.72	9/3/2021	
2nyscm10	Distribution	000009		5577	1.00	5,577.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/7/2021	298581
1129				INTERFUND TRANSFERS DEBIT		5,577.00	0.00	0.00	0.00		0.00	USD	1.0000000	5,577.00	9/7/2021	

Transactions Listing

FROM Trade Date 08/31/2021 TO 09/30/2021

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyscm10	Distribution	000009		5447.91	1.00	5,447.91	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/10/2021	298719
1129				INTERFUND TRANSFERS DEBIT		5,447.91	0.00	0.00	0.00		0.00	USD	1.0000000	5,447.91	9/10/2021	
2nyscm10	Distribution	000009		1207.43	1.00	1,207.43	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/14/2021	298956
1129				INTERFUND TRANSFERS DEBIT		1,207.43	0.00	0.00	0.00		0.00	USD	1.0000000	1,207.43	9/14/2021	
2nyscm10	Distribution	000009		13779.6	1.00	13,779.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/15/2021	299240
1129				INTERFUND TRANSFERS DEBIT		13,779.60	0.00	0.00	0.00		0.00	USD	1.0000000	13,779.60	9/15/2021	
2nyscm10	Distribution	000009		1341.84	1.00	1,341.84	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/16/2021	299428
1129				INTERFUND TRANSFERS DEBIT		1,341.84	0.00	0.00	0.00		0.00	USD	1.0000000	1,341.84	9/16/2021	
2nyscm10	Distribution	000009		11616.82	1.00	11,616.82	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/17/2021	299508
1129				INTERFUND TRANSFERS DEBIT		11,616.82	0.00	0.00	0.00		0.00	USD	1.0000000	11,616.82	9/17/2021	
2nyscm10	Distribution	000009		2163.6	1.00	2,163.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/22/2021	299590
1129				INTERFUND TRANSFERS DEBIT		2,163.60	0.00	0.00	0.00		0.00	USD	1.0000000	2,163.60	9/22/2021	
2nyscm10	Distribution	000009		3801.2	1.00	3,801.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/24/2021	299731
1129				INTERFUND TRANSFERS DEBIT		3,801.20	0.00	0.00	0.00		0.00	USD	1.0000000	3,801.20	9/24/2021	
2nyscm10	Distribution	000009		7208.04	1.00	7,208.04	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/28/2021	299908
1129				INTERFUND TRANSFERS DEBIT		7,208.04	0.00	0.00	0.00		0.00	USD	1.0000000	7,208.04	9/28/2021	
2nyscm10	Distribution	000009		12481.07	1.00	12,481.07	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/30/2021	300278
1129				INTERFUND TRANSFERS DEBIT		12,481.07	0.00	0.00	0.00		0.00	USD	1.0000000	12,481.07	9/30/2021	
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	8/31/2021	298257
1129			SBRA	Div Accrued for SBRA		13,383.30	0.00	0.00	0.00		0.00	USD	1.0000000	13,383.30	8/31/2021	
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	8/31/2021	298276
1129			UMPQ	Div Accrued for UMPQ		11,009.46	0.00	0.00	0.00		0.00	USD	1.0000000	11,009.46	8/31/2021	
2nyscm10	Income	000009	BLACK HILLS CORP	5774.3	0.00	5,774.30	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/1/2021	298312
1129			BKH	Div Accrued for BKH		5,774.30	0.00	0.00	0.00		0.00	USD	1.0000000	5,774.30	9/1/2021	

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	Income	000009	MAGNOLIA OIL & GAS CORP. CLASS A	6566.96	0.00	6,566.96	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/1/2021	298329
1129			MGY	Div Accrued for MGY		6,566.96	0.00	0.00	0.00		0.00	USD	1.0000000	6,566.96	9/1/2021	
2nyscm10	Income	000009		130.9	1.00	130.90	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/1/2021	298417
1129				CASH CREDIT FOR INTEREST		130.90	0.00	0.00	0.00		0.00	USD	1.0000000	130.90	9/1/2021	
2nyscm10	Income	000009	ADVANCED ENERGY INDUSTRIES, INC.	455	0.00	455.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/3/2021	298465
1129			AEIS	Div Accrued for AEIS		455.00	0.00	0.00	0.00		0.00	USD	1.0000000	455.00	9/3/2021	
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	9/3/2021	298470
1129			DAN	Div Accrued for DAN		3,730.60	0.00	0.00	0.00		0.00	USD	1.0000000	3,730.60	9/3/2021	
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	9/3/2021	298487
1129			MTRN	Div Accrued for MTRN		1,383.12	0.00	0.00	0.00		0.00	USD	1.0000000	1,383.12	9/3/2021	
2nyscm10	Income	000009	DELUXE CORP	5577	0.00	5,577.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/7/2021	298534
1129			DLX	Div Accrued for DLX		5,577.00	0.00	0.00	0.00		0.00	USD	1.0000000	5,577.00	9/7/2021	
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	9/10/2021	298650
1129			OTTR	Div Accrued for OTTR		5,447.91	0.00	0.00	0.00		0.00	USD	1.0000000	5,447.91	9/10/2021	
2nyscm10	Income	000009	PRIMERICA	1207.43	0.00	1,207.43	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/14/2021	298788
1129			PRI	Div Accrued for PRI		1,207.43	0.00	0.00	0.00		0.00	USD	1.0000000	1,207.43	9/14/2021	
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	9/15/2021	298878
1129			FNB	Div Accrued for FNB		4,795.08	0.00	0.00	0.00		0.00	USD	1.0000000	4,795.08	9/15/2021	
2nyscm10	Income	000009	LAZBOY INCORPORATED	2322	0.00	2,322.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/15/2021	298888
1129			LZB	Div Accrued for LZB		2,322.00	0.00	0.00	0.00		0.00	USD	1.0000000	2,322.00	9/15/2021	
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	9/15/2021	298896
1129			NPO	Div Accrued for NPO		2,435.67	0.00	0.00	0.00		0.00	USD	1.0000000	2,435.67	9/15/2021	
2nyscm10	Income	000009	SCHOLASTIC CORPORATION	3342.3	0.00	3,342.30	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/15/2021	298907
1129			SCHL	Div Accrued for SCHL		3,342.30	0.00	0.00	0.00		0.00	USD	1.0000000	3,342.30	9/15/2021	
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	9/15/2021	298915
1129			SF	Div Accrued for SF		884.55	0.00	0.00	0.00		0.00	USD	1.0000000	884.55	9/15/2021	

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyscm10	Income	000009	GRIFFON CORPORATION	1341.84	0.00	1,341.84	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/16/2021	299230
1129			GFF	Div Accrued for GFF		1,341.84	0.00	0.00	0.00		0.00	USD	1.0000000	1,341.84	9/16/2021	
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	9/17/2021	299384
1129			FRME	Div Accrued for FRME		5,621.36	0.00	0.00	0.00		0.00	USD	1.0000000	5,621.36	9/17/2021	
2nyscm10	Income	000009	RYDER SYSTEM, INC.	5995.46	0.00	5,995.46	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/17/2021	299398
1129			R	Div Accrued for R		5,995.46	0.00	0.00	0.00		0.00	USD	1.0000000	5,995.46	9/17/2021	
2nyscm10	Income	000009	PDC ENERGY	2163.6	0.00	2,163.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/22/2021	299558
1129			PDCE	Div Accrued for PDCE		2,163.60	0.00	0.00	0.00		0.00	USD	1.0000000	2,163.60	9/22/2021	
2nyscm10	Income	000009	KFORCE INC.	3801.2	0.00	3,801.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/24/2021	299645
1129			KFRC	Div Accrued for KFRC		3,801.20	0.00	0.00	0.00		0.00	USD	1.0000000	3,801.20	9/24/2021	
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	9/28/2021	299768
1129			SPB	Div Accrued for SPB		3,648.96	0.00	0.00	0.00		0.00	USD	1.0000000	3,648.96	9/28/2021	
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	9/28/2021	299777
1129			VSH	Div Accrued for VSH		3,559.08	0.00	0.00	0.00		0.00	USD	1.0000000	3,559.08	9/28/2021	
2nyscm10	Income	000009	ENTERPRISE FINANCIAL SERVICES	4310.34	0.00	4,310.34	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/30/2021	299969
1129			EFSC	Div Accrued for EFSC		4,310.34	0.00	0.00	0.00		0.00	USD	1.0000000	4,310.34	9/30/2021	
2nyscm10	Income	000009	HUDSON PACIFIC PROPERTIES, INC.	8144.75	0.00	8,144.75	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/30/2021	300043
1129			HPP	Div Accrued for HPP		8,144.75	0.00	0.00	0.00		0.00	USD	1.0000000	8,144.75	9/30/2021	
2nyscm10	Income	000009	Owens & Minor, Inc.	25.98	0.00	25.98	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	9/30/2021	300114
1129			OMI	Div Accrued for OMI		25.98	0.00	0.00	0.00		0.00	USD	1.0000000	25.98	9/30/2021	
2nyscm10	Sell	BANC		3259	17.324	56,427.01	63,251.97	PIPR	0.010000	32.59	0.00	USD	1.0000000	000009	9/10/2021	298689
1129						56,427.01	63,251.97	0.29	32.59		0.00	USD	1.0000000	56,427.01	9/14/2021	
2nyscm10	Sell	BANC		4822	17.354	83,632.82	91,190.16	PIPR	0.010000	48.22	0.00	USD	1.0000000	000009	9/13/2021	298753
1129						83,632.82	91,190.16	0.43	48.22		0.00	USD	1.0000000	83,632.82	9/15/2021	
2nyscm10	Sell	BANC		2237	16.874	37,725.92	40,436.46	PNSR	0.009500	21.25	0.00	USD	1.0000000	000009	9/14/2021	298839
1129						37,725.92	40,436.46	0.19	21.25		0.00	USD	1.0000000	37,725.92	9/16/2021	

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FROM Trade Date 08/31/2021 TO 09/30/2021

						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	BANC		4683	17.036	79,734.22	84,212.88	PNSR	0.009500	44.49	0.00	USD	1.0000000	000009	9/15/2021	299202
1129						79,734.22	84,212.88	0.41	44.49		0.00	USD	1.0000000	79,734.22	9/17/2021	
2nyscm10	Sell	BOOT		843	89.641	75,558.21	12,958.09	PIPR	0.010000	8.43	0.00	USD	1.0000000	000009	9/1/2021	298401
1129						75,558.21	12,958.09	0.39	8.43		0.00	USD	1.0000000	75,558.21	9/3/2021	
2nyscm10	Sell	BOOT		1052	87.297	91,825.14	16,170.71	PIPR	0.010000	10.52	0.00	USD	1.0000000	000009	9/2/2021	298448
1129						91,825.14	16,170.71	0.47	10.52		0.00	USD	1.0000000	91,825.14	9/7/2021	
2nyscm10	Sell	BOOT		1241	85.80	106,465.59	19,075.91	PNSR	0.009500	11.79	0.00	USD	1.0000000	000009	9/3/2021	298516
1129						106,465.59	19,075.91	0.54	11.79		0.00	USD	1.0000000	106,465.59	9/8/2021	
2nyscm10	Sell	BOOT		1861	85.027	158,217.32	28,606.18	PNSR	0.009500	17.68	0.00	USD	1.0000000	000009	9/7/2021	298566
1129						158,217.32	28,606.18	0.81	17.68		0.00	USD	1.0000000	158,217.32	9/9/2021	
2nyscm10	Sell	GFF		6661	23.737	158,045.40	165,324.12	PNSR	0.009500	63.28	0.00	USD	1.0000000	000009	9/9/2021	298630
1129						158,045.40	165,324.12	0.81	63.28		0.00	USD	1.0000000	158,045.40	9/13/2021	
2nyscm10	Sell	GFF		1374	23.451	32,208.88	33,619.06	PNSR	0.009500	13.05	0.00	USD	1.0000000	000009	9/10/2021	298690
1129						32,208.88	33,619.06	0.16	13.05		0.00	USD	1.0000000	32,208.88	9/14/2021	
2nyscm10	Sell	GFF		5242	23.434	122,792.69	126,490.50	PNSR	0.009500	49.80	0.00	USD	1.0000000	000009	9/13/2021	298754
1129						122,792.69	126,490.50	0.63	49.80		0.00	USD	1.0000000	122,792.69	9/15/2021	
2nyscm10	Sell	GFF		3496	23.092	80,695.66	82,178.38	PNSR	0.009500	33.21	0.00	USD	1.0000000	000009	9/14/2021	298840
1129						80,695.66	82,178.38	0.41	33.21		0.00	USD	1.0000000	80,695.66	9/16/2021	
2nyscm10	Sell	HRTG		5298	6.102	32,275.26	90,966.22	PNSR	0.009500	50.33	0.00	USD	1.0000000	000009	9/15/2021	299203
1129						32,275.26	90,966.22	0.16	50.33		0.00	USD	1.0000000	32,275.26	9/17/2021	
2nyscm10	Sell	HRTG		930	5.763	5,350.91	15,857.76	PNSR	0.009500	8.84	0.00	USD	1.0000000	000009	9/16/2021	299268
1129						5,350.91	15,857.76	0.03	8.84		0.00	USD	1.0000000	5,350.91	9/20/2021	
2nyscm10	Sell	MEI		4047	42.713	172,816.94	121,800.61	PIPR	0.010000	40.47	0.00	USD	1.0000000	000009	9/14/2021	298843
1129						172,816.94	121,800.61	0.89	40.47		0.00	USD	1.0000000	172,816.94	9/16/2021	
2nyscm10	Sell	MEI		4008	42.415	169,958.37	119,837.28	PNSR	0.009500	38.08	0.00	USD	1.0000000	000009	9/15/2021	299205
1129						169,958.37	119,837.28	0.87	38.08		0.00	USD	1.0000000	169,958.37	9/17/2021	
2nyscm10	Sell	MEI		1837	43.392	79,692.33	52,540.55	PNSR	0.009500	17.45	0.00	USD	1.0000000	000009	9/23/2021	299624
1129						79,692.33	52,540.55	0.41	17.45		0.00	USD	1.0000000	79,692.33	9/27/2021	

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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	MEI		2453	42.941	105,309.94	67,497.98	PNSR	0.009500	23.30	0.00	USD	1.0000000	000009	9/24/2021	299682
1129						105,309.94	67,497.98	0.54	23.30		0.00	USD	1.0000000	105,309.94	9/28/2021	
2nyscm10	Sell	MEI		5070	43.243	219,190.69	138,542.01	PNSR	0.009500	48.17	0.00	USD	1.0000000	000009	9/27/2021	299751
1129						219,190.69	138,542.01	1.12	48.17		0.00	USD	1.0000000	219,190.69	9/29/2021	
2nyscm10	Sell	MODV		1093	175.759	192,092.90	180,971.52	PNSR	0.009500	10.38	0.00	USD	1.0000000	000009	9/23/2021	299625
1129						192,092.90	180,971.52	0.98	10.38		0.00	USD	1.0000000	192,092.90	9/27/2021	
2nyscm10	Sell	MODV		1049	173.195	181,670.13	169,910.85	PNSR	0.009500	9.97	0.00	USD	1.0000000	000009	9/24/2021	299683
1129						181,670.13	169,910.85	0.93	9.97		0.00	USD	1.0000000	181,670.13	9/28/2021	
2nyscm10	Sell	STL		7587	22.36	169,574.65	100,148.10	PNSR	0.009500	72.08	0.00	USD	1.0000000	000009	9/10/2021	298694
1129						169,574.65	100,148.10	0.87	72.08		0.00	USD	1.0000000	169,574.65	9/14/2021	
2nyscm10	Sell	STL		6094	22.54	137,297.12	78,886.83	PNSR	0.009500	57.89	0.00	USD	1.0000000	000009	9/13/2021	298758
1129						137,297.12	78,886.83	0.70	57.89		0.00	USD	1.0000000	137,297.12	9/15/2021	
2nyscm10	Sell	STL		8342	22.038	183,763.31	94,613.64	PNSR	0.009500	79.25	0.00	USD	1.0000000	000009	9/14/2021	298845
1129						183,763.31	94,613.64	0.94	79.25		0.00	USD	1.0000000	183,763.31	9/16/2021	
2nyscm10	Sell	STL		3268	22.438	73,293.34	36,345.06	PIPR	0.010000	32.68	0.00	USD	1.0000000	000009	9/15/2021	299206
1129						73,293.34	36,345.06	0.38	32.68		0.00	USD	1.0000000	73,293.34	9/17/2021	

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Manager - ALL, As of: 09/30/2021

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	81,604,022.60	62,417,726.03	100,529.84
000009	PRINCIPAL CASH	000009	Liquid Assets		1,112,718.44		0.00
AAN	AARON S, INC.	00258W108	Cons. Discretionary	25,915	713,699.10	619,895.90	2,591.50
ABCB	AMERIS BANCORP	03076K108	Financials	24,549	1,273,602.12	963,792.20	3,682.35
ABG	ASBURY AUTOMOTIVE GROUP, INC.	043436104	Cons. Discretionary	5,090	1,001,406.60	489,595.69	0.00
AEIS	ADVANCED ENERGY INDUSTRIES, INC.	007973100	Info. Technology	4,550	399,262.50	294,580.54	0.00
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	12,175	314,115.00	140,077.03	0.00
AFIN	AMERICAN FINANCE TRUST, INC.	02607T109	Real Estate	119,280	959,011.20	974,348.51	0.00
AGIO	AGIOS PHARMACEUTICALS, INC.	00847X104	Health Care	7,516	346,863.40	423,573.67	0.00
AHH	ARMADA HOFFLER PROPERTIES	04208T108	Real Estate	81,499	1,089,641.63	962,898.95	13,039.84
AIR	AAR CORP.	000361105	Industrials	18,538	601,187.34	714,243.50	0.00
APG	API GROUP CORPORATION	00187Y100	Industrials	34,648	705,086.80	563,562.65	0.00
ARNC	ARCONIC CORP.	03966V107	Materials	18,300	577,182.00	588,377.45	0.00
ASIX	ADVANSIX, INC.	00773T101	Materials	13,639	542,150.25	431,770.16	0.00
ATKR	ATKORE INC.	047649108	Industrials	16,110	1,400,281.20	375,924.28	0.00
ATSG	AIR TRANSPORT SERVICES GROUP, INC.	00922R105	Industrials	24,398	629,712.38	474,081.45	0.00
AUB	ATLANTIC UNION BANKSHARES	04911A107	Financials	25,923	955,262.55	887,467.95	0.00
AVNT	AVIENT CORP	05368V106	Materials	23,919	1,108,645.65	765,027.08	5,082.79
BANC	BANC OF CALIFORNIA INCORPORATED	05990K106	Financials	46,020	850,909.80	810,791.99	3,176.40
BBIO	BRIDGEBIO PHARMA, INC.	10806X102	Health Care	6,965	326,449.55	417,800.40	0.00
BJRI	BJS RESTAURANTS, INC.	09180C106	Cons. Discretionary	10,558	440,902.08	263,715.61	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	10,220	641,407.20	527,421.71	0.00

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Manager - ALL, As of: 09/30/2021

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
BV	BRIGHTVIEW HOLDINGS, INC.	10948C107	Industrials	43,451	641,336.76	542,791.90	0.00
CASH	META FINANCIAL GROUP, INC.	59100U108	Financials	28,402	1,490,536.96	801,809.86	1,420.10
CDMO	AVID BIOSERVICES, INC.	05368M106	Health Care	18,652	402,323.64	408,975.28	0.00
CHRS	COHERUS BIOSCIENCES, INC.	19249H103	Health Care	64,587	1,037,913.09	1,084,419.36	0.00
CHX	CHAMPION X CORPORATION	15872M104	Energy	68,909	1,540,805.24	761,682.61	0.00
CNR	CORNERSTONE BLDG BRANDS	21925D109	Industrials	40,848	596,789.28	477,641.81	0.00
COHU	Cohu, Inc.	192576106	Info. Technology	12,045	384,717.30	416,162.73	0.00
DAN	DANA INCORPORATED	235825205	Cons. Discretionary	37,306	829,685.44	606,521.86	0.00
DBI	DESIGNER BRANDS INC	250565108	Cons. Discretionary	21,181	295,051.33	423,863.58	0.00
DCOM	DIME COMMUNITY BANCSHARES, INC.	25432X102	Financials	11,830	386,367.80	415,594.94	0.00
DLX	DELUXE CORP	248019101	Industrials	18,590	667,195.10	814,495.03	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	22,686	1,027,222.08	915,681.19	0.00
EPC	EDGEWELL PERSONAL CARE CO.	28035Q102	Consumer Staples	22,864	829,963.20	861,601.97	3,429.60
FBK	FB FINANCIAL CORPORATION	30257X104	Financials	9,956	426,913.28	358,115.23	0.00
FNB	FNB CORP	302520101	Financials	39,959	464,323.58	314,699.16	0.00
FRME	FIRST MERCHANTS CORPORATION	320817109	Financials	19,384	811,026.56	653,361.72	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	12,935	835,083.60	606,041.35	0.00
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	17,352	491,061.60	239,396.87	0.00
GMRE	GLOBAL MEDICAL REIT INC	37954A204	Real Estate	72,038	1,058,958.60	1,005,973.00	14,767.79
GWB	GREAT WESTERN BANCORP, INC.	391416104	Financials	36,909	1,208,400.66	865,028.42	0.00
HGV	HILTON GRAND VA	43283X105	Cons. Discretionary	20,309	966,099.13	606,801.10	0.00
HPP	HUDSON PACIFIC PROPERTIES, INC.	444097109	Real Estate	32,579	855,850.33	831,703.74	0.00

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Manager - ALL, As of: 09/30/2021

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
HRTG	HERITAGE INSURANCE HOLDINGS, INC	42727J102	Financials	51,106	348,031.86	722,605.20	3,440.04
HTLF	HEARTLAND FINL USA INC	42234Q102	Financials	12,134	583,402.72	563,399.84	0.00
IBTX	INDEPENDENT BANK GROUP, INC.	45384B106	Financials	14,936	1,061,053.44	665,630.70	0.00
IIPR	INNOVATIVE INDUSTRIAL PROPERTIES INC	45781V101	Real Estate	4,315	997,498.55	805,277.53	6,472.50
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	43,194	878,997.90	412,291.74	5,183.28
ITGR	INTEGER HOLDINGS CORPORATION	45826H109	Health Care	8,971	801,469.14	737,883.73	0.00
KAI	KADANT INC	48282T104	Industrials	2,808	573,112.80	134,843.87	0.00
KFRC	KFORCE INC.	493732101	Industrials	17,048	1,016,742.72	621,749.38	0.00
KOP	KOPPERS HOLDINGS INC.	50060P106	Materials	13,054	408,068.04	393,224.50	0.00
LADR	LADDER CAPITAL CORP. CLASS A	505743104	Financials	67,807	749,267.35	706,580.43	13,561.40
LZB	LAZBOY INCORPORATED	505336107	Cons. Discretionary	15,480	498,920.40	514,341.55	0.00
MGY	MAGNOLIA OIL & GAS CORP. CLASS A	559663109	Energy	82,087	1,460,327.73	716,293.67	0.00
MOD	MODINE MANUFACTURING CO	607828100	Cons. Discretionary	40,681	460,915.73	304,182.40	0.00
MODV	MODIVCARE INC.	60783X104	Health Care	2,305	418,634.10	342,773.86	0.00
MTRN	MATERION CORP	576690101	Materials	11,526	791,144.64	494,010.60	0.00
MYGN	MYRIAD GENETICS INC	62855J104	Health Care	16,636	537,176.44	538,127.71	0.00
MYRG	MYR GROUP INC	55405W104	Industrials	14,259	1,418,770.50	409,798.29	0.00
NOG	Northern Oil and Gas, Inc.	665531307	Energy	40,266	861,692.40	750,764.92	1,811.97
NPO	ENPRO INDUSTRIES, INC.	29355X107	Industrials	9,021	785,909.52	804,709.16	0.00
NVTA	INVITAE CORP.	46185L103	Health Care	12,648	359,582.64	430,640.37	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Communication Services	9,070	1,378,277.20	581,181.88	0.00
OFIX	ORTHOFIX MEDICAL, INC.	68752M108	Health Care	20,077	765,335.24	858,574.48	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
OMF	ONE MAIN HOLDINGS	68268W103	Financials	14,895	824,140.35	410,636.87	0.00
OMI	Owens & Minor, Inc.	690732102	Health Care	10,390	325,103.10	398,141.90	0.00
ONTO	ONTO INNOVATION INC	683344105	Info. Technology	9,610	694,322.50	552,980.36	0.00
OTTR	OTTER TAIL CORPORATION	689648103	Utilities	13,969	781,844.93	634,592.01	0.00
PDCE	PDC ENERGY	69327R101	Energy	18,030	854,441.70	239,367.13	0.00
PEB	PEBBLEBROOK HOTEL	70509V100	Real Estate	35,877	804,003.57	419,418.24	358.77
PFBC	PREFERRED BANK	740367404	Financials	18,620	1,241,581.60	885,495.45	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	6,965	622,740.65	349,387.91	0.00
POR	PORTLAND GENERAL	736508847	Utilities	9,554	448,942.46	339,906.17	4,108.22
PPBI	PACIFIC PREMIER BANCORP	69478X105	Financials	9,918	411,001.92	180,660.73	0.00
PRG	PROG HOLDINGS INC.	74319R101	Financials	12,461	523,486.61	637,370.96	0.00
PRI	PRIMERICA	74164M108	Financials	2,569	394,675.47	144,308.18	0.00
R	RYDER SYSTEM, INC.	783549108	Industrials	10,337	854,973.27	805,898.51	0.00
REVG	REV GROUP, INC.	749527107	Industrials	40,328	692,028.48	628,621.01	2,016.40
REZI	RESIDEO TECHNOLOGIES, INC.	76118Y104	Industrials	19,008	471,208.32	577,422.95	0.00
RHP	RYMAN HOSPITALITY PROPERTIES, INC.	78377T107	Real Estate	7,164	599,626.80	594,941.58	0.00
ROIC	RETAIL OPPORTUNITY INVESTMENTS	76131N101	Real Estate	58,298	1,015,551.16	737,237.58	6,412.78
RRC	RANGE RES CORP	75281A109	Energy	70,876	1,603,923.88	718,732.25	0.00
RUTH	RUTH'S HOSPITALITY GROUP, INC.	783332109	Cons. Discretionary	20,031	414,842.01	409,011.06	0.00
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	44,611	656,673.92	862,055.04	0.00
SCHL	SCHOLASTIC CORPORATION	807066105	Communication Services	22,282	794,353.30	779,938.56	0.00
SEM	SELECT MEDICAL HOLDINGS CORPORATION	81619Q105	Health Care	25,349	916,873.33	653,539.38	0.00
SF	STIFEL FINANCIAL CORP	860630102	Financials	5,897	400,760.12	187,872.97	0.00

Portfolio Holdings

Back Office

Manager - ALL, As of: 09/30/2021

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	27,418	582,906.68	716,354.35	8,293.94
SKYW	SKYWEST INC	830879102	Industrials	19,453	959,811.02	599,432.88	0.00
SNEX	STONEX GROUP INC.	861896108	Financials	5,777	380,704.30	319,823.39	0.00
SPB	SPECTRUM BRANDS HOLDINGS, INC.	84790A105	Consumer Staples	8,688	831,180.96	446,683.13	0.00
STRL	STERLING CONSTRUCTION COMPANY, INC.	859241101	Industrials	55,784	1,264,623.28	876,103.59	0.00
TBBK	BANCORP INC.	05969A105	Financials	64,087	1,631,014.15	793,744.31	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	11,550	1,156,501.50	323,450.19	0.00
TCBI	TEXAS CAPITAL BANCSHARES, INC.	88224Q107	Financials	6,094	365,761.88	429,045.66	0.00
TGNA	TEGNA, INC.	87901J105	Communication Services	17,686	348,767.92	277,120.65	1,680.17
TPH	TRI POINTE HOMES, INC	87265H109	Cons. Discretionary	28,703	603,337.06	476,771.43	0.00
TVTY	TIVITY HEALTH, INC.	88870R102	Health Care	16,060	370,343.60	402,269.44	0.00
TWNK	HOSTESS BRANDS, INC. CLASS A	44109J106	Consumer Staples	51,456	893,790.72	743,723.79	0.00
UIS	UNISYS CORPORATION	909214306	Info. Technology	41,301	1,038,307.14	702,523.50	0.00
UMPQ	UMPQUA HOLDINGS CORP	904214103	Financials	52,426	1,061,626.50	856,498.53	0.00
VREX	VAREX IMAGING CORPORATION	92214X106	Health Care	33,809	953,413.80	874,380.80	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	18,465	827,047.35	676,001.73	0.00
VSH	VISHAY INTERTECHNOLOGY, INC.	928298108	Info. Technology	37,464	752,651.76	871,149.93	0.00
WCC	WESCO INTERNATIONAL, INC.	95082P105	Industrials	7,316	843,681.12	562,198.25	0.00