

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 11/30/2021 to 12/31/2021

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 12/31/2021
Total Portfolio	4.57	6.32	33.51	33.51	19.41	21.46	10.52	10.26	12.51					9.96	4.57
Total Equities	4.66	6.40	34.31	34.31	19.76	22.07	10.73	10.46						10.45	4.66
Total Cash	0.00	0.00	0.00	0.00	0.00	0.24	0.70	1.31						1.30	0.00
Russell 2000 Value	4.08	4.36	28.27	28.27	15.85	17.99	9.38	9.07	12.56	9.45	8.78	11.38	12.03	9.67	4.08

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 11/30/2021 to 12/31/2021

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 12/31/2021
Total Portfolio	4.57	6.18	32.79	32.79	18.76	20.81	9.88	9.66	11.93					9.41	4.57
Total Equities	4.66	6.40	34.31	34.31	19.76	22.07	10.73	10.46						10.45	4.66
Total Cash	0.00	0.00	0.00	0.00	0.00	0.24	0.70	1.31						1.30	0.00
Russell 2000 Value	4.08	4.36	28.27	28.27	15.85	17.99	9.38	9.07	12.56	9.45	8.78	11.38	12.03	9.67	4.08

Transactions Listing

FROM Trade Date 11/30/2021 TO 12/31/2021

						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	AEO		11519	26.008	299,696.73	0.00	PNSR	0.009500	109.43	0.00	USD	1.0000000	000009	11/30/2021	303760
1129						299,696.73	0.00	0.00	109.43		0.00	USD	1.0000000	299,696.73	12/2/2021	
2nyscm10	Buy	BANR		1974	58.751	115,994.81	0.00	RAJA	0.010000	19.74	0.00	USD	1.0000000	000009	12/7/2021	304043
1129						115,994.81	0.00	0.00	19.74		0.00	USD	1.0000000	115,994.81	12/9/2021	
2nyscm10	Buy	BANR		1438	58.571	84,239.48	0.00	RAJA	0.010000	14.38	0.00	USD	1.0000000	000009	12/8/2021	304164
1129						84,239.48	0.00	0.00	14.38		0.00	USD	1.0000000	84,239.48	12/10/2021	
2nyscm10	Buy	BANR		1540	57.79	89,012.15	0.00	RAJA	0.010000	15.40	0.00	USD	1.0000000	000009	12/9/2021	304206
1129						89,012.15	0.00	0.00	15.40		0.00	USD	1.0000000	89,012.15	12/13/2021	
2nyscm10	Buy	BANR		1663	57.848	96,218.19	0.00	RAJA	0.010000	16.63	0.00	USD	1.0000000	000009	12/10/2021	304249
1129						96,218.19	0.00	0.00	16.63		0.00	USD	1.0000000	96,218.19	12/14/2021	
2nyscm10	Buy	BANR		1744	57.611	100,490.50	0.00	PNSR	0.009500	16.57	0.00	USD	1.0000000	000009	12/13/2021	304373
1129						100,490.50	0.00	0.00	16.57		0.00	USD	1.0000000	100,490.50	12/15/2021	
2nyscm10	Buy	BANR		1792	58.694	105,196.85	0.00	RAJA	0.010000	17.92	0.00	USD	1.0000000	000009	12/14/2021	304428
1129						105,196.85	0.00	0.00	17.92		0.00	USD	1.0000000	105,196.85	12/16/2021	
2nyscm10	Buy	CDMO		8763	26.236	229,989.32	0.00	PIPR	0.010000	87.63	0.00	USD	1.0000000	000009	12/20/2021	305003
1129						229,989.32	0.00	0.00	87.63		0.00	USD	1.0000000	229,989.32	12/22/2021	
2nyscm10	Buy	CUBI		10370	58.895	610,846.92	0.00	RAJA	0.010000	103.70	0.00	USD	1.0000000	000009	12/2/2021	303883
1129						610,846.92	0.00	0.00	103.70		0.00	USD	1.0000000	610,846.92	12/6/2021	
2nyscm10	Buy	CUBI		4014	58.913	236,515.32	0.00	RAJA	0.010000	40.14	0.00	USD	1.0000000	000009	12/3/2021	303958
1129						236,515.32	0.00	0.00	40.14		0.00	USD	1.0000000	236,515.32	12/7/2021	
2nyscm10	Buy	PTEN		50265	8.356	420,491.86	0.00	PNSR	0.009500	477.52	0.00	USD	1.0000000	000009	12/16/2021	304679
1129						420,491.86	0.00	0.00	477.52		0.00	USD	1.0000000	420,491.86	12/20/2021	
2nyscm10	Buy	VECO		8422	25.966	218,763.98	0.00	PNSR	0.009500	80.01	0.00	USD	1.0000000	000009	12/20/2021	305004
1129						218,763.98	0.00	0.00	80.01		0.00	USD	1.0000000	218,763.98	12/22/2021	
2nyscm10	Buy	VECO		7019	26.395	185,333.89	0.00	BNCH	0.010000	70.19	0.00	USD	1.0000000	000009	12/21/2021	305140
1129						185,333.89	0.00	0.00	70.19		0.00	USD	1.0000000	185,333.89	12/23/2021	

Transactions Listing

FROM Trade Date 11/30/2021 TO 12/31/2021

						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		33604.29	1.00	33,604.29	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/30/2021	303822
1129				INTERFUND TRANSFERS DEBIT		33,604.29	0.00	0.00	0.00		0.00	USD	1.0000000	33,604.29	11/30/2021	
2nyscm10	Distribution	000009		6029.14	1.00	6,029.14	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/1/2021	303855
1129				INTERFUND TRANSFERS DEBIT		6,029.14	0.00	0.00	0.00		0.00	USD	1.0000000	6,029.14	12/1/2021	
2nyscm10	Distribution	000009		2233.88	1.00	2,233.88	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/3/2021	303988
1129				INTERFUND TRANSFERS DEBIT		2,233.88	0.00	0.00	0.00		0.00	USD	1.0000000	2,233.88	12/3/2021	
2nyscm10	Distribution	000009		5573.1	1.00	5,573.10	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/6/2021	304017
1129				INTERFUND TRANSFERS DEBIT		5,573.10	0.00	0.00	0.00		0.00	USD	1.0000000	5,573.10	12/6/2021	
2nyscm10	Distribution	000009		5426.07	1.00	5,426.07	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/9/2021	304266
1129				INTERFUND TRANSFERS DEBIT		5,426.07	0.00	0.00	0.00		0.00	USD	1.0000000	5,426.07	12/9/2021	
2nyscm10	Distribution	000009		4831.73	1.00	4,831.73	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/13/2021	304562
1129				INTERFUND TRANSFERS DEBIT		4,831.73	0.00	0.00	0.00		0.00	USD	1.0000000	4,831.73	12/13/2021	
2nyscm10	Distribution	000009		14682.86	1.00	14,682.86	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/14/2021	304586
1129				INTERFUND TRANSFERS DEBIT		14,682.86	0.00	0.00	0.00		0.00	USD	1.0000000	14,682.86	12/14/2021	
2nyscm10	Distribution	000009		20767.37	1.00	20,767.37	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/16/2021	304932
1129				INTERFUND TRANSFERS DEBIT		20,767.37	0.00	0.00	0.00		0.00	USD	1.0000000	20,767.37	12/16/2021	
2nyscm10	Distribution	000009		4428.06	1.00	4,428.06	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/23/2021	305318
1129				INTERFUND TRANSFERS DEBIT		4,428.06	0.00	0.00	0.00		0.00	USD	1.0000000	4,428.06	12/23/2021	
2nyscm10	Distribution	000009		23856.2	1.00	23,856.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/28/2021	305527
1129				INTERFUND TRANSFERS DEBIT		23,856.20	0.00	0.00	0.00		0.00	USD	1.0000000	23,856.20	12/28/2021	
2nyscm10	Distribution	000009		8120.5	1.00	8,120.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/29/2021	305781
1129				INTERFUND TRANSFERS DEBIT		8,120.50	0.00	0.00	0.00		0.00	USD	1.0000000	8,120.50	12/29/2021	
2nyscm10	Distribution	000009		4526.83	1.00	4,526.83	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/30/2021	305816
1129				INTERFUND TRANSFERS DEBIT		4,526.83	0.00	0.00	0.00		0.00	USD	1.0000000	4,526.83	12/30/2021	

Transactions Listing

FROM Trade Date 11/30/2021 TO 12/31/2021

						Amount	Cost				Other Charges					
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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		4163.71	1.00	4,163.71	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/31/2021	305990
1129				INTERFUND TRANSFERS DEBIT		4,163.71	0.00	0.00	0.00		0.00	USD	1.0000000	4,163.71	12/31/2021	
2nyscm10	Income	000009	HEARTLAND FINL USA INC	5752.62	0.00	5,752.62	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/30/2021	303655
1129			HTLF	Div Accrued for HTLF		5,752.62	0.00	0.00	0.00		0.00	USD	1.0000000	5,752.62	11/30/2021	
2nyscm10	Income	000009	SABRA HEALTH CARE REIT	16917.6	0.00	16,917.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/30/2021	303708
1129			SBRA	Div Accrued for SBRA		16,917.60	0.00	0.00	0.00		0.00	USD	1.0000000	16,917.60	11/30/2021	
2nyscm10	Income	000009	UMPQUA HOLDINGS CORP	10934.07	0.00	10,934.07	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/30/2021	303721
1129			UMPQ	Div Accrued for UMPQ		10,934.07	0.00	0.00	0.00		0.00	USD	1.0000000	10,934.07	11/30/2021	
2nyscm10	Income	000009	BLACK HILLS CORP	6029.14	0.00	6,029.14	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/1/2021	303778
1129			BKH	Div Accrued for BKH		6,029.14	0.00	0.00	0.00		0.00	USD	1.0000000	6,029.14	12/1/2021	
2nyscm10	Income	000009		309.03	1.00	309.03	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/1/2021	303856
1129				CASH CREDIT FOR INTEREST		309.03	0.00	0.00	0.00		0.00	USD	1.0000000	309.03	12/1/2021	
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	12/3/2021	303913
1129			AEIS	Div Accrued for AEIS		455.00	0.00	0.00	0.00		0.00	USD	1.0000000	455.00	12/3/2021	
2nyscm10	Income	000009	MATERION CORP	1778.88	0.00	1,778.88	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/3/2021	303924
1129			MTRN	Div Accrued for MTRN		1,778.88	0.00	0.00	0.00		0.00	USD	1.0000000	1,778.88	12/3/2021	
2nyscm10	Income	000009	DELUXE CORP	5573.1	0.00	5,573.10	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/6/2021	303976
1129			DLX	Div Accrued for DLX		5,573.10	0.00	0.00	0.00		0.00	USD	1.0000000	5,573.10	12/6/2021	
2nyscm10	Income	000009	OTTER TAIL CORPORATION	5426.07	0.00	5,426.07	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/10/2021	304227
1129			OTTR	Div Accrued for OTTR		5,426.07	0.00	0.00	0.00		0.00	USD	1.0000000	5,426.07	12/10/2021	
2nyscm10	Income	000009	PRIMERICA	1204.61	0.00	1,204.61	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/14/2021	304396
1129			PRI	Div Accrued for PRI		1,204.61	0.00	0.00	0.00		0.00	USD	1.0000000	1,204.61	12/14/2021	
2nyscm10	Income	000009	SPECTRUM BRANDS HOLDINGS, INC.	3627.12	0.00	3,627.12	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/14/2021	304402
1129			SPB	Div Accrued for SPB		3,627.12	0.00	0.00	0.00		0.00	USD	1.0000000	3,627.12	12/14/2021	
2nyscm10	Income	000009	FNB CORP	4771.56	0.00	4,771.56	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/15/2021	304469
1129			FNB	Div Accrued for FNB		4,771.56	0.00	0.00	0.00		0.00	USD	1.0000000	4,771.56	12/15/2021	

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FROM Trade Date 11/30/2021 TO 12/31/2021

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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	LAZBOY INCORPORATED	2534.57	0.00	2,534.57	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/15/2021	304481
1129			LZB	Div Accrued for LZB		2,534.57	0.00	0.00	0.00		0.00	USD	1.0000000	2,534.57	12/15/2021	
2nyscm10	Income	000009	ENPRO INDUSTRIES, INC.	3162.78	0.00	3,162.78	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/15/2021	304488
1129			NPO	Div Accrued for NPO		3,162.78	0.00	0.00	0.00		0.00	USD	1.0000000	3,162.78	12/15/2021	
2nyscm10	Income	000009	SCHOLASTIC CORPORATION	3331.35	0.00	3,331.35	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/15/2021	304504
1129			SCHL	Div Accrued for SCHL		3,331.35	0.00	0.00	0.00		0.00	USD	1.0000000	3,331.35	12/15/2021	
2nyscm10	Income	000009	STIFEL FINANCIAL CORP	882.6	0.00	882.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/15/2021	304511
1129			SF	Div Accrued for SF		882.60	0.00	0.00	0.00		0.00	USD	1.0000000	882.60	12/15/2021	
2nyscm10	Income	000009	FIRST MERCHANTS CORPORATION	8348.81	0.00	8,348.81	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/17/2021	304706
1129			FRME	Div Accrued for FRME		8,348.81	0.00	0.00	0.00		0.00	USD	1.0000000	8,348.81	12/17/2021	
2nyscm10	Income	000009	RYDER SYSTEM, INC.	8695.36	0.00	8,695.36	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/17/2021	304750
1129			R	Div Accrued for R		8,695.36	0.00	0.00	0.00		0.00	USD	1.0000000	8,695.36	12/17/2021	
2nyscm10	Income	000009	VISHAY INTERTECHNOLOGY, INC.	3723.2	0.00	3,723.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/17/2021	304759
1129			VSH	Div Accrued for VSH		3,723.20	0.00	0.00	0.00		0.00	USD	1.0000000	3,723.20	12/17/2021	
2nyscm10	Income	000009	KFORCE INC.	4428.06	0.00	4,428.06	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/24/2021	305309
1129			KFRC	Div Accrued for KFRC		4,428.06	0.00	0.00	0.00		0.00	USD	1.0000000	4,428.06	12/24/2021	
2nyscm10	Income	000009	AMERICAN EAGLE OUTFITTERS INC	4258.62	0.00	4,258.62	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/29/2021	305382
1129			AEO	Div Accrued for AEO		4,258.62	0.00	0.00	0.00		0.00	USD	1.0000000	4,258.62	12/29/2021	
2nyscm10	Income	000009	PDC ENERGY	2161.92	0.00	2,161.92	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/29/2021	305399
1129			PDCE	Div Accrued for PDCE		2,161.92	0.00	0.00	0.00		0.00	USD	1.0000000	2,161.92	12/29/2021	
2nyscm10	Income	000009	PDC ENERGY	9008	0.00	9,008.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/29/2021	305400
1129			PDCE	Div Accrued for PDCE		9,008.00	0.00	0.00	0.00		0.00	USD	1.0000000	9,008.00	12/29/2021	
2nyscm10	Income	000009	SOUTH JERSEY INDS INC	8427.66	0.00	8,427.66	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/29/2021	305411
1129			SJI	Div Accrued for SJI		8,427.66	0.00	0.00	0.00		0.00	USD	1.0000000	8,427.66	12/29/2021	
2nyscm10	Income	000009	HUDSON PACIFIC PROPERTIES, INC.	8120.5	0.00	8,120.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/30/2021	305476
1129			HPP	Div Accrued for HPP		8,120.50	0.00	0.00	0.00		0.00	USD	1.0000000	8,120.50	12/30/2021	

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyscm10	Income	000009	ENTERPRISE FINANCIAL SERVICES	4489.4	0.00	4,489.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/31/2021	305649
1129			EFSC	Div Accrued for EFSC		4,489.40	0.00	0.00	0.00		0.00	USD	1.0000000	4,489.40	12/31/2021	
2nyscm10	Income	000009	Owens & Minor, Inc.	37.43	0.00	37.43	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/31/2021	305710
1129			OMI	Div Accrued for OMI		37.43	0.00	0.00	0.00		0.00	USD	1.0000000	37.43	12/31/2021	
2nyscm10	Sell	AGIO		7493	33.844	253,513.86	422,257.52	PIPR	0.010000	74.93	0.00	USD	1.0000000	000009	12/20/2021	305002
1129						253,513.86	422,257.52	1.30	74.93		0.00	USD	1.0000000	253,513.86	12/22/2021	
2nyscm10	Sell	MGY		22045	19.124	421,385.82	195,668.75	PNSR	0.009500	209.43	0.00	USD	1.0000000	000009	12/16/2021	304678
1129						421,385.82	195,668.75	2.15	209.43		0.00	USD	1.0000000	421,385.82	12/20/2021	
2nyscm10	Sell	MODV		947	137.862	130,545.45	132,512.54	PNSR	0.009500	9.00	0.00	USD	1.0000000	000009	11/30/2021	303761
1129						130,545.45	132,512.54	0.67	9.00		0.00	USD	1.0000000	130,545.45	12/2/2021	
2nyscm10	Sell	OFIX		3950	30.908	122,048.45	170,158.78	PNSR	0.009500	37.53	0.00	USD	1.0000000	000009	12/3/2021	303959
1129						122,048.45	170,158.78	0.62	37.53		0.00	USD	1.0000000	122,048.45	12/7/2021	
2nyscm10	Sell	OFIX		4648	31.141	144,697.54	196,234.22	PNSR	0.009500	44.16	0.00	USD	1.0000000	000009	12/6/2021	304004
1129						144,697.54	196,234.22	0.74	44.16		0.00	USD	1.0000000	144,697.54	12/8/2021	
2nyscm10	Sell	OFIX		3606	31.379	113,116.03	151,248.81	PNSR	0.009500	34.26	0.00	USD	1.0000000	000009	12/7/2021	304044
1129						113,116.03	151,248.81	0.58	34.26		0.00	USD	1.0000000	113,116.03	12/9/2021	
2nyscm10	Sell	OFIX		1997	30.373	60,635.40	82,739.40	PNSR	0.009500	18.97	0.00	USD	1.0000000	000009	12/8/2021	304165
1129						60,635.40	82,739.40	0.31	18.97		0.00	USD	1.0000000	60,635.40	12/10/2021	
2nyscm10	Sell	SF		5884	71.907	423,042.14	187,420.79	RAJA	0.010000	58.84	0.00	USD	1.0000000	000009	12/2/2021	303884
1129						423,042.14	187,420.79	2.16	58.84		0.00	USD	1.0000000	423,042.14	12/6/2021	
2nyscm10	Sell	UMPQ		21791	19.406	422,664.80	430,600.38	PNSR	0.009500	207.01	0.00	USD	1.0000000	000009	12/2/2021	303885
1129						422,664.80	430,600.38	2.16	207.01		0.00	USD	1.0000000	422,664.80	12/6/2021	
2nyscm10	Sell	UMPQ		5868	19.755	115,861.30	111,814.74	RAJA	0.010000	58.68	0.00	USD	1.0000000	000009	12/7/2021	304045
1129						115,861.30	111,814.74	0.60	58.68		0.00	USD	1.0000000	115,861.30	12/9/2021	
2nyscm10	Sell	UMPQ		4267	19.727	84,132.01	57,615.89	RAJA	0.010000	42.67	0.00	USD	1.0000000	000009	12/8/2021	304166
1129						84,132.01	57,615.89	0.43	42.67		0.00	USD	1.0000000	84,132.01	12/10/2021	

Transactions Listing

FROM Trade Date 11/30/2021 TO 12/31/2021

						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	UMPQ		4557	19.545	89,022.36	60,686.03	RAJA	0.010000	45.57	0.00	USD	1.0000000	000009	12/9/2021	304207
1129						89,022.36	60,686.03	0.46	45.57		0.00	USD	1.0000000	89,022.36	12/13/2021	
2nyscm10	Sell	UMPQ		4910	19.609	96,228.14	65,058.69	RAJA	0.010000	49.10	0.00	USD	1.0000000	000009	12/10/2021	304250
1129						96,228.14	65,058.69	0.50	49.10		0.00	USD	1.0000000	96,228.14	12/14/2021	
2nyscm10	Sell	UMPQ		5285	19.258	101,728.86	64,943.56	PNSR	0.009500	50.21	0.00	USD	1.0000000	000009	12/13/2021	304374
1129						101,728.86	64,943.56	0.52	50.21		0.00	USD	1.0000000	101,728.86	12/15/2021	
2nyscm10	Sell	UMPQ		5389	19.532	105,202.98	58,356.95	RAJA	0.010000	53.89	0.00	USD	1.0000000	000009	12/14/2021	304429
1129						105,202.98	58,356.95	0.54	53.89		0.00	USD	1.0000000	105,202.98	12/16/2021	

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Manager - ALL, As of: 12/31/2021

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	86,451,085.06	64,370,885.94	89,680.43
000009	PRINCIPAL CASH	000009	Liquid Assets		1,726,877.17		0.00
AAN	AARON S, INC.	00258W108	Cons. Discretionary	25,807	636,142.55	616,570.22	2,580.70
ABCB	AMERIS BANCORP	03076K108	Financials	16,210	805,312.80	580,500.24	2,431.50
ABG	ASBURY AUTOMOTIVE GROUP, INC.	043436104	Cons. Discretionary	5,075	876,604.75	487,886.63	0.00
AEIS	ADVANCED ENERGY INDUSTRIES, INC.	007973100	Info. Technology	4,550	414,323.00	294,580.54	0.00
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	23,659	599,045.88	439,371.07	0.00
AFIN	AMERICAN FINANCE TRUST, INC.	02607T109	Real Estate	118,923	1,085,766.99	971,161.46	0.00
AHH	ARMADA HOFFLER PROPERTIES	04208T108	Real Estate	81,261	1,236,792.42	959,571.76	13,814.37
AIR	AAR CORP.	000361105	Industrials	18,466	720,727.98	711,148.04	0.00
APG	API GROUP CORPORATION	00187Y100	Industrials	23,403	603,095.31	378,484.57	0.00
ARNC	ARCONIC CORP.	03966V107	Materials	18,259	602,729.59	586,897.37	0.00
ASIX	ADVANSIX, INC.	00773T101	Materials	13,587	641,985.75	430,086.75	0.00
ATKR	ATKORE INC.	047649108	Industrials	15,983	1,777,149.77	372,711.15	0.00
ATSG	AIR TRANSPORT SERVICES GROUP, INC.	00922R105	Industrials	24,140	709,233.20	468,476.63	0.00
AUB	ATLANTIC UNION BANKSHARES	04911A107	Financials	25,650	956,488.50	877,027.64	0.00
AVNT	AVIENT CORP	05368V106	Materials	23,777	1,330,323.15	758,578.09	5,647.04
BANC	BANC OF CALIFORNIA INCORPORATED	05990K106	Financials	45,976	902,049.12	810,002.30	2,758.56
BANR	BANNER CORP	06652V208	Financials	10,151	615,861.17	591,151.98	0.00
BBIO	BRIDGEBIO PHARMA, INC.	10806X102	Health Care	6,943	115,809.24	416,480.71	0.00
BJRI	BJS RESTAURANTS, INC.	09180C106	Cons. Discretionary	10,453	361,151.15	261,092.94	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	10,133	715,085.81	522,281.06	0.00

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Manager - ALL, As of: 12/31/2021

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	43,145	607,481.60	538,231.31	0.00
CASH	META FINANCIAL GROUP, INC.	59100U108	Financials	28,103	1,676,624.98	790,285.90	1,405.15
CDMO	AVID BIOSERVICES, INC.	05368M106	Health Care	15,524	452,990.32	377,913.82	0.00
CHRS	COHERUS BIOSCIENCES, INC.	19249H103	Health Care	64,549	1,030,202.04	1,083,687.95	0.00
CHX	CHAMPION X CORPORATION	15872M104	Energy	55,049	1,112,540.29	572,020.46	0.00
CNR	CORNERSTONE BLDG BRANDS	21925D109	Industrials	40,820	711,900.80	477,302.04	0.00
COHU	Cohu, Inc.	192576106	Info. Technology	17,580	669,622.20	624,001.10	0.00
CUBI	CUSTOMERS BANCORP, INC.	23204G100	Financials	14,384	940,282.08	847,362.24	0.00
DAN	DANA INCORPORATED	235825205	Cons. Discretionary	37,002	844,385.64	601,286.46	0.00
DBI	DESIGNER BRANDS INC	250565108	Cons. Discretionary	21,098	299,802.58	422,202.63	0.00
DCOM	DIME COMMUNITY BANCSHARES, INC.	25432X102	Financials	24,017	844,437.72	864,878.62	0.00
DLX	DELUXE CORP	248019101	Industrials	18,577	596,507.47	813,909.49	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	22,447	1,057,029.23	904,767.64	0.00
EPC	EDGEWELL PERSONAL CARE CO.	28035Q102	Consumer Staples	22,776	1,041,090.96	857,649.49	3,416.40
FBK	FB FINANCIAL CORPORATION	30257X104	Financials	9,851	431,670.82	354,246.40	0.00
FFWM	FIRST FOUNDATION, INC	32026V104	Financials	15,713	390,625.18	423,957.47	0.00
FNB	FNB CORP	302520101	Financials	39,763	482,325.19	313,067.55	0.00
FRME	FIRST MERCHANTS CORPORATION	320817109	Financials	28,789	1,205,971.21	1,054,406.39	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	12,896	1,044,576.00	603,572.76	0.00
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	17,291	477,923.24	238,555.28	0.00
GMRE	GLOBAL MEDICAL REIT INC	37954A204	Real Estate	71,823	1,274,858.25	1,002,736.80	14,723.71
HGV	HILTON GRAND VA	43283X105	Cons. Discretionary	20,217	1,053,507.87	603,116.64	0.00
HPP	HUDSON PACIFIC PROPERTIES, INC.	444097109	Real Estate	32,482	802,630.22	828,914.03	0.00

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Manager - ALL, As of: 12/31/2021

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
HTLF	HEARTLAND FINL USA INC	42234Q102	Financials	21,306	1,078,296.66	1,030,329.99	0.00
IBTX	INDEPENDENT BANK GROUP, INC.	45384B106	Financials	14,860	1,072,149.00	661,312.42	0.00
IIPR	INNOVATIVE INDUSTRIAL PROPERTIES INC	45781V101	Real Estate	1,675	440,374.25	308,186.26	2,512.50
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	42,998	1,110,638.34	410,349.38	5,159.76
ITGR	INTEGER HOLDINGS CORPORATION	45826H109	Health Care	10,215	874,301.85	834,329.61	0.00
KAI	KADANT INC	48282T104	Industrials	2,808	647,187.84	134,843.87	0.00
KFRC	KFORCE INC.	493732101	Industrials	17,031	1,281,071.82	620,724.91	0.00
LADR	LADDER CAPITAL CORP. CLASS A	505743104	Financials	67,464	808,893.36	702,561.50	13,492.80
LZB	LAZBOY INCORPORATED	505336107	Cons. Discretionary	15,361	557,757.91	510,380.60	0.00
MGY	MAGNOLIA OIL & GAS CORP. CLASS A	559663109	Energy	59,580	1,124,274.60	516,518.02	0.00
MOD	MODINE MANUFACTURING CO	607828100	Cons. Discretionary	40,422	407,857.98	302,003.48	0.00
MTRN	MATERION CORP	576690101	Materials	14,824	1,362,918.56	797,948.70	0.00
MYGN	MYRIAD GENETICS INC	62855J104	Health Care	16,636	459,153.60	538,127.71	0.00
MYRG	MYR GROUP INC	55405W104	Industrials	7,996	883,957.80	227,402.82	0.00
NOG	Northern Oil and Gas, Inc.	665531307	Energy	40,235	828,036.30	750,127.79	3,218.80
NPO	ENPRO INDUSTRIES, INC.	29355X107	Industrials	11,714	1,289,359.98	1,085,853.03	0.00
NVTA	INVITAE CORP.	46185L103	Health Care	12,610	192,554.70	429,346.54	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Communication Services	9,011	1,360,480.78	577,260.85	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	14,863	743,744.52	409,732.83	0.00
OMI	Owens & Minor, Inc.	690732102	Health Care	14,972	651,282.00	590,725.65	0.00
ONTO	ONTO INNOVATION INC	683344105	Info. Technology	9,610	972,820.30	552,980.36	0.00
OTTR	OTTER TAIL CORPORATION	689648103	Utilities	13,913	993,666.46	632,012.04	0.00
PDCE	PDC ENERGY	69327R101	Energy	18,016	878,820.48	239,021.66	0.00

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Manager - ALL, As of: 12/31/2021

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
PEB	PEBBLEBROOK HOTEL	70509V100	Real Estate	44,632	998,417.84	645,643.35	446.32
PFBC	PREFERRED BANK	740367404	Financials	18,493	1,327,612.47	878,611.39	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	6,914	662,983.46	345,650.18	0.00
POR	PORTLAND GENERAL	736508847	Utilities	9,477	501,522.84	337,139.33	4,075.11
PRG	PROG HOLDINGS INC.	74319R101	Financials	12,433	560,852.63	635,918.52	0.00
PRI	PRIMERICA	74164M108	Financials	2,563	392,831.01	143,971.14	0.00
PRIM	PRIMORIS SERVICES CORPORATION	74164F103	Industrials	25,352	607,940.96	646,467.90	1,521.12
PTEN	PATTERSON-UTI ENERGY, INC.	703481101	Energy	50,265	424,739.25	420,491.86	0.00
R	RYDER SYSTEM, INC.	783549108	Industrials	14,992	1,235,790.56	1,210,937.84	0.00
REVG	REV GROUP, INC.	749527107	Industrials	40,289	570,089.35	627,955.65	2,014.45
REZI	RESIDEO TECHNOLOGIES, INC.	76118Y104	Industrials	18,922	492,539.66	574,806.43	0.00
RHP	RYMAN HOSPITALITY PROPERTIES, INC.	78377T107	Real Estate	11,737	1,079,334.52	997,980.85	0.00
ROIC	RETAIL OPPORTUNITY INVESTMENTS	76131N101	Real Estate	58,123	1,139,210.80	734,102.11	10,462.14
RRC	RANGE RES CORP	75281A109	Energy	58,586	1,044,588.38	594,103.05	0.00
RUTH	RUTH'S HOSPITALITY GROUP, INC.	783332109	Cons. Discretionary	20,031	398,616.90	409,011.06	0.00
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	56,392	763,547.68	1,033,901.26	0.00
SCHL	SCHOLASTIC CORPORATION	807066105	Communication Services	22,209	887,471.64	777,017.20	0.00
SEM	SELECT MEDICAL HOLDINGS CORPORATION	81619Q105	Health Care	29,398	864,301.20	769,258.32	0.00
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	27,186	710,098.32	707,662.42	0.00
SKYW	SKYWEST INC	830879102	Industrials	9,866	387,733.80	204,302.76	0.00
SNEX	STONEX GROUP INC.	861896108	Financials	5,741	351,636.25	317,775.12	0.00
SPB	SPECTRUM BRANDS HOLDINGS, INC.	84790A105	Consumer Staples	8,636	878,453.92	443,682.31	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
STRL	STERLING CONSTRUCTION COMPANY, INC.	859241101	Industrials	55,538	1,460,649.40	871,124.11	0.00
TBBK	BANCORP INC.	05969A105	Financials	63,773	1,614,094.63	788,410.05	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	11,474	1,366,323.92	321,266.69	0.00
TCBI	TEXAS CAPITAL BANCSHARES, INC.	88224Q107	Financials	6,074	365,958.50	427,636.80	0.00
TPH	TRI POINTE HOMES, INC	87265H109	Cons. Discretionary	42,273	1,178,993.97	814,780.63	0.00
TVTY	TIVITY HEALTH, INC.	88870R102	Health Care	26,747	707,190.68	656,601.97	0.00
TWNK	HOSTESS BRANDS, INC. CLASS A	44109J106	Consumer Staples	51,257	1,046,667.94	740,565.64	0.00
UIS	UNISYS CORPORATION	909214306	Info. Technology	41,266	848,841.62	701,631.71	0.00
VECO	Veeco Instruments Inc.	922417100	Info. Technology	15,441	439,605.27	404,097.87	0.00
VREX	VAREX IMAGING CORPORATION	92214X106	Health Care	33,700	1,063,235.00	871,472.35	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	18,447	968,651.97	675,202.51	0.00
VSH	VISHAY INTERTECHNOLOGY, INC.	928298108	Info. Technology	37,232	814,263.84	865,458.00	0.00
WCC	WESCO INTERNATIONAL, INC.	95082P105	Industrials	7,270	956,659.30	558,549.95	0.00
WTM	WHITE MOUNTAINS INSURANCE GROUP LTD	G9618E107	Financials	827	838,495.30	896,606.80	0.00