

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 12/31/2021 to 01/31/2022

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 01/31/2022
Total Portfolio	-3.89	-3.89	-3.89	26.07	19.39	15.60	8.83	9.40	13.00					9.20	-3.89
Total Equities	-3.94	-3.94	-3.94	26.70	19.75	16.00	9.02	9.55						9.40	-3.94
Total Cash	0.00	0.00	0.00	0.00	0.00	0.15	0.66	1.29						1.28	0.00
Russell 2000 Value	-5.83	-5.83	-5.83	14.75	15.58	11.72	7.42	7.92	12.74	9.18	8.50	9.93	10.64	8.60	-5.83

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 12/31/2021 to 01/31/2022

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 01/31/2022
Total Portfolio	-4.03	-4.03	-4.03	25.38	18.74	14.97	8.19	8.77	12.38					8.64	-4.03
Total Equities	-3.94	-3.94	-3.94	26.70	19.75	16.00	9.02	9.55						9.40	-3.94
Total Cash	0.00	0.00	0.00	0.00	0.00	0.15	0.66	1.29						1.28	0.00
Russell 2000 Value	-5.83	-5.83	-5.83	14.75	15.58	11.72	7.42	7.92	12.74	9.18	8.50	9.93	10.64	8.60	-5.83

Transactions Listing

FROM Trade Date 12/31/2021 TO 01/31/2022

						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		13830	24.138	333,962.70	0.00	PNSR	0.009500	131.39	0.00	USD	1.0000000	000009	1/13/2022	306519
1129						333,962.70	0.00	0.00	131.39		0.00	USD	1.0000000	333,962.70	1/18/2022	
2nyscm10	Buy	GDEN		4553	46.209	210,431.92	0.00	PNSR	0.009500	43.25	0.00	USD	1.0000000	000009	1/26/2022	307461
1129						210,431.92	0.00	0.00	43.25		0.00	USD	1.0000000	210,431.92	1/28/2022	
2nyscm10	Buy	GDEN		4584	44.612	204,543.12	0.00	PNSR	0.009500	43.55	0.00	USD	1.0000000	000009	1/27/2022	307495
1129						204,543.12	0.00	0.00	43.55		0.00	USD	1.0000000	204,543.12	1/31/2022	
2nyscm10	Buy	GDEN		2840	43.24	122,829.72	0.00	PNSR	0.009500	26.98	0.00	USD	1.0000000	000009	1/28/2022	307568
1129						122,829.72	0.00	0.00	26.98		0.00	USD	1.0000000	122,829.72	2/1/2022	
2nyscm10	Buy	GDEN		1804	45.225	81,602.32	0.00	PNSR	0.009500	17.14	0.00	USD	1.0000000	000009	1/31/2022	307720
1129						81,602.32	0.00	0.00	17.14		0.00	USD	1.0000000	81,602.32	2/2/2022	
2nyscm10	Buy	JBLU		29020	13.709	398,113.77	0.00	BNCH	0.010000	290.20	0.00	USD	1.0000000	000009	1/28/2022	307569
1129						398,113.77	0.00	0.00	290.20		0.00	USD	1.0000000	398,113.77	2/1/2022	
2nyscm10	Buy	NXGN		22231	18.075	402,034.29	0.00	PNSR	0.009500	211.19	0.00	USD	1.0000000	000009	1/5/2022	306128
1129						402,034.29	0.00	0.00	211.19		0.00	USD	1.0000000	402,034.29	1/7/2022	
2nyscm10	Buy	NXGN		21057	19.098	402,357.16	0.00	PIPR	0.010000	210.57	0.00	USD	1.0000000	000009	1/28/2022	307570
1129						402,357.16	0.00	0.00	210.57		0.00	USD	1.0000000	402,357.16	2/1/2022	
2nyscm10	Buy	OMI		4560	45.331	206,753.59	0.00	PNSR	0.009500	43.32	0.00	USD	1.0000000	000009	1/10/2022	306400
1129						206,753.59	0.00	0.00	43.32		0.00	USD	1.0000000	206,753.59	1/12/2022	
2nyscm10	Buy	PCRX		6467	62.282	402,836.55	0.00	PNSR	0.009500	61.44	0.00	USD	1.0000000	000009	1/24/2022	307360
1129						402,836.55	0.00	0.00	61.44		0.00	USD	1.0000000	402,836.55	1/26/2022	
2nyscm10	Buy	PRIM		5470	25.443	139,226.27	0.00	PNSR	0.009500	51.97	0.00	USD	1.0000000	000009	1/6/2022	306206
1129						139,226.27	0.00	0.00	51.97		0.00	USD	1.0000000	139,226.27	1/10/2022	
2nyscm10	Buy	PRIM		2406	25.377	61,080.88	0.00	PNSR	0.009500	22.86	0.00	USD	1.0000000	000009	1/7/2022	306284
1129						61,080.88	0.00	0.00	22.86		0.00	USD	1.0000000	61,080.88	1/11/2022	
2nyscm10	Buy	PRIM		7086	25.256	179,032.04	0.00	PNSR	0.009500	67.32	0.00	USD	1.0000000	000009	1/10/2022	306401
1129						179,032.04	0.00	0.00	67.32		0.00	USD	1.0000000	179,032.04	1/12/2022	

Transactions Listing

FROM Trade Date 12/31/2021 TO 01/31/2022

						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	PRIM		3270	25.545	83,563.55	0.00	PNSR	0.009500	31.07	0.00	USD	1.0000000	000009	1/11/2022	306466
1129						83,563.55	0.00	0.00	31.07		0.00	USD	1.0000000	83,563.55	1/13/2022	
2nyscm10	Buy	PTEN		19520	9.56	186,798.59	0.00	PNSR	0.009500	185.44	0.00	USD	1.0000000	000009	1/4/2022	306012
1129						186,798.59	0.00	0.00	185.44		0.00	USD	1.0000000	186,798.59	1/6/2022	
2nyscm10	Buy	TCBI		3220	63.047	203,043.54	0.00	RAJA	0.010000	32.20	0.00	USD	1.0000000	000009	1/24/2022	307362
1129						203,043.54	0.00	0.00	32.20		0.00	USD	1.0000000	203,043.54	1/26/2022	
2nyscm10	Buy	TCBI		3688	63.816	235,391.03	0.00	RAJA	0.010000	36.88	0.00	USD	1.0000000	000009	1/25/2022	307424
1129						235,391.03	0.00	0.00	36.88		0.00	USD	1.0000000	235,391.03	1/27/2022	
2nyscm10	Contribution	000009		118883.06	0.00	118,883.06	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/31/2022	307840
1129				Mgmt Fee 4Q 2021		118,883.06	0.00	0.00	0.00		0.00	USD	1.0000000	118,883.06	1/31/2022	
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	Distribution	000009		2580.7	1.00	2,580.70	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/3/2022	306061
1129				INTERFUND TRANSFERS DEBIT		2,580.70	0.00	0.00	0.00		0.00	USD	1.0000000	2,580.70	1/3/2022	
2nyscm10	Distribution	000009		17230.77	1.00	17,230.77	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/5/2022	306261
1129				INTERFUND TRANSFERS DEBIT		17,230.77	0.00	0.00	0.00		0.00	USD	1.0000000	17,230.77	1/5/2022	
2nyscm10	Distribution	000009		12040.57	1.00	12,040.57	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/6/2022	306369
1129				INTERFUND TRANSFERS DEBIT		12,040.57	0.00	0.00	0.00		0.00	USD	1.0000000	12,040.57	1/6/2022	
2nyscm10	Distribution	000009		2431.5	1.00	2,431.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/7/2022	306450
1129				INTERFUND TRANSFERS DEBIT		2,431.50	0.00	0.00	0.00		0.00	USD	1.0000000	2,431.50	1/7/2022	
2nyscm10	Distribution	000009		14723.72	1.00	14,723.72	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/11/2022	306481
1129				INTERFUND TRANSFERS DEBIT		14,723.72	0.00	0.00	0.00		0.00	USD	1.0000000	14,723.72	1/11/2022	
2nyscm10	Distribution	000009		10116.68	1.00	10,116.68	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/13/2022	307061
1129				INTERFUND TRANSFERS DEBIT		10,116.68	0.00	0.00	0.00		0.00	USD	1.0000000	10,116.68	1/13/2022	
2nyscm10	Distribution	000009		22275.33	1.00	22,275.33	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/14/2022	307080
1129				INTERFUND TRANSFERS DEBIT		22,275.33	0.00	0.00	0.00		0.00	USD	1.0000000	22,275.33	1/14/2022	

Transactions Listing

FROM Trade Date 12/31/2021 TO 01/31/2022

						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		25271.14	1.00	25,271.14	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/19/2022	307222
1129				INTERFUND TRANSFERS DEBIT		25,271.14	0.00	0.00	0.00		0.00	USD	1.0000000	25,271.14	1/19/2022	
2nyscm10	Distribution	000009		8850.65	1.00	8,850.65	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/20/2022	307329
1129				INTERFUND TRANSFERS DEBIT		8,850.65	0.00	0.00	0.00		0.00	USD	1.0000000	8,850.65	1/20/2022	
2nyscm10	Distribution	000009		5764.08	1.00	5,764.08	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/21/2022	307392
1129				INTERFUND TRANSFERS DEBIT		5,764.08	0.00	0.00	0.00		0.00	USD	1.0000000	5,764.08	1/21/2022	
2nyscm10	Distribution	000009		3218.8	1.00	3,218.80	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/28/2022	307865
1129				INTERFUND TRANSFERS DEBIT		3,218.80	0.00	0.00	0.00		0.00	USD	1.0000000	3,218.80	1/28/2022	
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	Income	000009	BANC OF CALIFORNIA INCORPORATED	2758.56	0.00	2,758.56	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/3/2022	305790
1129			BANC	Div Accrued for BANC		2,758.56	0.00	0.00	0.00		0.00	USD	1.0000000	2,758.56	1/3/2022	
2nyscm10	Income	000009	META FINANCIAL GROUP, INC.	1405.15	0.00	1,405.15	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/3/2022	305802
1129			CASH	Div Accrued for CASH		1,405.15	0.00	0.00	0.00		0.00	USD	1.0000000	1,405.15	1/3/2022	
2nyscm10	Income	000009	AARON S, INC.	2580.7	0.00	2,580.70	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/4/2022	305971
1129			AAN	Div Accrued for AAN		2,580.70	0.00	0.00	0.00		0.00	USD	1.0000000	2,580.70	1/4/2022	
2nyscm10	Income	000009		395.79	1.00	395.79	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/3/2022	305991
1129				CASH CREDIT FOR INTEREST		395.79	0.00	0.00	0.00		0.00	USD	1.0000000	395.79	1/3/2022	
2nyscm10	Income	000009	ARMADA HOFFLER PROPERTIES	13814.37	0.00	13,814.37	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/6/2022	306158
1129			AHH	Div Accrued for AHH		13,814.37	0.00	0.00	0.00		0.00	USD	1.0000000	13,814.37	1/6/2022	
2nyscm10	Income	000009	EDGEWELL PERSONAL CARE CO.	3416.4	0.00	3,416.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/6/2022	306172
1129			EPC	Div Accrued for EPC		3,416.40	0.00	0.00	0.00		0.00	USD	1.0000000	3,416.40	1/6/2022	

Transactions Listing

FROM Trade Date 12/31/2021 TO 01/31/2022

						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	Income	000009	AVIENT CORP	5647.04	0.00	5,647.04	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/7/2022	306223
1129			AVNT	Div Accrued for AVNT		5,647.04	0.00	0.00	0.00		0.00	USD	1.0000000	5,647.04	1/7/2022	
2nyscm10	Income	000009	RETAIL OPPORTUNITY INVESTMENTS	6393.53	0.00	6,393.53	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/7/2022	306237
1129			ROIC	Div Accrued for ROIC		6,393.53	0.00	0.00	0.00		0.00	USD	1.0000000	6,393.53	1/7/2022	
2nyscm10	Income	000009	AMERIS BANCORP	2431.5	0.00	2,431.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/10/2022	306310
1129			ABCB	Div Accrued for ABCB		2,431.50	0.00	0.00	0.00		0.00	USD	1.0000000	2,431.50	1/10/2022	
2nyscm10	Income	000009	GLOBAL MEDICAL REIT INC	14723.72	0.00	14,723.72	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/10/2022	306336
1129			GMRE	Div Accrued for GMRE		14,723.72	0.00	0.00	0.00		0.00	USD	1.0000000	14,723.72	1/10/2022	
2nyscm10	Income	000009	INNOVATIVE INDUSTRIAL PROPERTIES INC	2512.5	0.00	2,512.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/14/2022	306679
1129			IIPR	Div Accrued for IIPR		2,512.50	0.00	0.00	0.00		0.00	USD	1.0000000	2,512.50	1/14/2022	
2nyscm10	Income	000009	PRIMORIS SERVICES CORPORATION	1521.12	0.00	1,521.12	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/14/2022	306709
1129			PRIM	Div Accrued for PRIM		1,521.12	0.00	0.00	0.00		0.00	USD	1.0000000	1,521.12	1/14/2022	
2nyscm10	Income	000009	REV GROUP, INC.	2014.45	0.00	2,014.45	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/14/2022	306714
1129			REVG	Div Accrued for REVG		2,014.45	0.00	0.00	0.00		0.00	USD	1.0000000	2,014.45	1/14/2022	
2nyscm10	Income	000009	RETAIL OPPORTUNITY INVESTMENTS	4068.61	0.00	4,068.61	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/14/2022	306745
1129			ROIC	Div Accrued for ROIC		4,068.61	0.00	0.00	0.00		0.00	USD	1.0000000	4,068.61	1/14/2022	
2nyscm10	Income	000009	AMERICAN FINANCE TRUST, INC.	25271.14	0.00	25,271.14	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/18/2022	306790
1129			AFIN	Div Accrued for AFIN		25,271.14	0.00	0.00	0.00		0.00	USD	1.0000000	25,271.14	1/18/2022	
2nyscm10	Income	000009	INDEPENDENCE REALTY TRUST, INC.	4261.1	0.00	4,261.10	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/18/2022	306869
1129			IRT	Div Accrued for IRT		4,261.10	0.00	0.00	0.00		0.00	USD	1.0000000	4,261.10	1/18/2022	
2nyscm10	Income	000009	LADDER CAPITAL CORP. CLASS A	13492.8	0.00	13,492.80	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/18/2022	306911
1129			LADR	Div Accrued for LADR		13,492.80	0.00	0.00	0.00		0.00	USD	1.0000000	13,492.80	1/18/2022	
2nyscm10	Income	000009	PEBBLEBROOK HOTEL	446.32	0.00	446.32	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/18/2022	306919
1129			PEB	Div Accrued for PEB		446.32	0.00	0.00	0.00		0.00	USD	1.0000000	446.32	1/18/2022	

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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	PORTLAND GENERAL	4075.11	0.00	4,075.11	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/18/2022	306952
1129			POR	Div Accrued for POR		4,075.11	0.00	0.00	0.00		0.00	USD	1.0000000	4,075.11	1/18/2022	
2nyscm10	Income	000009	INDEPENDENCE REALTY TRUST, INC.	898.66	0.00	898.66	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/21/2022	307225
1129			IRT	Div Accrued for IRT		898.66	0.00	0.00	0.00		0.00	USD	1.0000000	898.66	1/21/2022	
2nyscm10	Income	000009	PREFERRED BANK	7951.99	0.00	7,951.99	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/21/2022	307265
1129			PFBC	Div Accrued for PFBC		7,951.99	0.00	0.00	0.00		0.00	USD	1.0000000	7,951.99	1/21/2022	
2nyscm10	Income	000009	DIME COMMUNITY BANCSHARES, INC.	5764.08	0.00	5,764.08	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/24/2022	307319
1129			DCOM	Div Accrued for DCOM		5,764.08	0.00	0.00	0.00		0.00	USD	1.0000000	5,764.08	1/24/2022	
2nyscm10	Income	000009	Northern Oil and Gas, Inc.	3218.8	0.00	3,218.80	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/31/2022	307681
1129			NOG	Div Accrued for NOG		3,218.80	0.00	0.00	0.00		0.00	USD	1.0000000	3,218.80	1/31/2022	
2nyscm10	Management	000009		118883.06	0.00	118,883.06	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/31/2022	307839
1129				Mgmt Fee 4Q 2021		118,883.06	0.00	0.00	0.00		0.00	USD	1.0000000	118,883.06	1/31/2022	
2nyscm10	Sell	APG		9568	22.077	211,142.67	157,476.84	PNSR	0.009500	90.90	0.00	USD	1.0000000	000009	1/26/2022	307460
1129						211,142.67	157,476.84	1.08	90.90		0.00	USD	1.0000000	211,142.67	1/28/2022	
2nyscm10	Sell	APG		9629	21.561	207,519.29	153,938.02	PNSR	0.009500	91.48	0.00	USD	1.0000000	000009	1/27/2022	307494
1129						207,519.29	153,938.02	1.06	91.48		0.00	USD	1.0000000	207,519.29	1/31/2022	
2nyscm10	Sell	APG		4206	21.044	88,470.65	67,069.71	PNSR	0.009500	39.96	0.00	USD	1.0000000	000009	1/28/2022	307567
1129						88,470.65	67,069.71	0.45	39.96		0.00	USD	1.0000000	88,470.65	2/1/2022	
2nyscm10	Sell	BBIO		6943	10.655	73,907.16	416,480.71	PIPR	0.010000	69.43	0.00	USD	1.0000000	000009	1/21/2022	307285
1129						73,907.16	416,480.71	0.38	69.43		0.00	USD	1.0000000	73,907.16	1/25/2022	
2nyscm10	Sell	CHRS		15676	12.372	193,790.43	294,255.44	PNSR	0.009500	148.92	0.00	USD	1.0000000	000009	1/24/2022	307358
1129						193,790.43	294,255.44	0.99	148.92		0.00	USD	1.0000000	193,790.43	1/26/2022	
2nyscm10	Sell	MYRG		1381	105.032	145,034.92	40,218.45	PNSR	0.009500	13.12	0.00	USD	1.0000000	000009	1/6/2022	306205
1129						145,034.92	40,218.45	0.74	13.12		0.00	USD	1.0000000	145,034.92	1/10/2022	
2nyscm10	Sell	MYRG		598	103.051	61,618.75	17,415.37	PNSR	0.009500	5.68	0.00	USD	1.0000000	000009	1/7/2022	306283
1129						61,618.75	17,415.37	0.31	5.68		0.00	USD	1.0000000	61,618.75	1/11/2022	

Transactions Listing

FROM Trade Date 12/31/2021 TO 01/31/2022

						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	MYRG		1854	101.017	187,267.50	53,993.49	PNSR	0.009500	17.61	0.00	USD	1.0000000	000009	1/10/2022	306399
1129						187,267.50	53,993.49	0.96	17.61		0.00	USD	1.0000000	187,267.50	1/12/2022	
2nyscm10	Sell	MYRG		1633	99.552	162,551.75	45,826.07	PNSR	0.009500	15.51	0.00	USD	1.0000000	000009	1/13/2022	306520
1129						162,551.75	45,826.07	0.83	15.51		0.00	USD	1.0000000	162,551.75	1/18/2022	
2nyscm10	Sell	MYRG		2253	97.582	219,828.60	62,290.94	PNSR	0.009500	21.40	0.00	USD	1.0000000	000009	1/14/2022	306779
1129						219,828.60	62,290.94	1.12	21.40		0.00	USD	1.0000000	219,828.60	1/19/2022	
2nyscm10	Sell	MYRG		277	95.374	26,415.81	7,658.50	PNSR	0.009500	2.63	0.00	USD	1.0000000	000009	1/18/2022	307070
1129						26,415.81	7,658.50	0.13	2.63		0.00	USD	1.0000000	26,415.81	1/20/2022	
2nyscm10	Sell	NVTA		12610	10.075	126,922.78	429,346.54	BNCH	0.010000	126.10	0.00	USD	1.0000000	000009	1/24/2022	307359
1129						126,922.78	429,346.54	0.65	126.10		0.00	USD	1.0000000	126,922.78	1/26/2022	
2nyscm10	Sell	ONTO		4826	82.235	396,817.75	281,613.51	PIPR	0.010000	48.26	0.00	USD	1.0000000	000009	1/28/2022	307571
1129						396,817.75	281,613.51	2.03	48.26		0.00	USD	1.0000000	396,817.75	2/1/2022	
2nyscm10	Sell	SKYW		9866	36.185	356,901.71	204,302.76	BNCH	0.010000	98.66	0.00	USD	1.0000000	000009	1/28/2022	307572
1129						356,901.71	204,302.76	1.83	98.66		0.00	USD	1.0000000	356,901.71	2/1/2022	
2nyscm10	Sell	TBBK		7383	28.872	213,089.27	125,395.69	RAJA	0.010000	73.83	0.00	USD	1.0000000	000009	1/24/2022	307361
1129						213,089.27	125,395.69	1.09	73.83		0.00	USD	1.0000000	213,089.27	1/26/2022	
2nyscm10	Sell	TBBK		8453	28.301	239,140.90	141,666.36	RAJA	0.010000	84.53	0.00	USD	1.0000000	000009	1/25/2022	307423
1129						239,140.90	141,666.36	1.23	84.53		0.00	USD	1.0000000	239,140.90	1/27/2022	
2nyscm10	Sell	TVTY		3125	24.907	77,803.35	79,187.82	PIPR	0.010000	31.25	0.00	USD	1.0000000	000009	1/7/2022	306285
1129						77,803.35	79,187.82	0.40	31.25		0.00	USD	1.0000000	77,803.35	1/11/2022	
2nyscm10	Sell	TVTY		6098	24.634	150,155.77	154,100.66	PIPR	0.010000	60.98	0.00	USD	1.0000000	000009	1/10/2022	306402
1129						150,155.77	154,100.66	0.77	60.98		0.00	USD	1.0000000	150,155.77	1/12/2022	
2nyscm10	Sell	VREX		3675	29.461	108,232.98	98,060.02	PNSR	0.009500	34.91	0.00	USD	1.0000000	000009	1/10/2022	306403
1129						108,232.98	98,060.02	0.55	34.91		0.00	USD	1.0000000	108,232.98	1/12/2022	
2nyscm10	Sell	VREX		997	29.663	29,564.69	26,602.95	PNSR	0.009500	9.47	0.00	USD	1.0000000	000009	1/11/2022	306467
1129						29,564.69	26,602.95	0.15	9.47		0.00	USD	1.0000000	29,564.69	1/13/2022	

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Manager - ALL, As of: 01/31/2022

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	83,052,347.25	64,794,722.32	4,033.35
000009	PRINCIPAL CASH	000009	Liquid Assets		1,154,012.36		0.00
AAN	AARON S, INC.	00258W108	Cons. Discretionary	25,807	546,334.19	616,570.22	0.00
ABCB	AMERIS BANCORP	03076K108	Financials	16,210	799,315.10	580,500.24	0.00
ABG	ASBURY AUTOMOTIVE GROUP, INC.	043436104	Cons. Discretionary	5,075	816,922.75	487,886.63	0.00
AEIS	ADVANCED ENERGY INDUSTRIES, INC.	007973100	Info. Technology	4,550	392,119.00	294,580.54	0.00
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	37,489	855,873.87	773,333.77	0.00
AFIN	AMERICAN FINANCE TRUST, INC.	02607T109	Real Estate	118,923	982,303.98	971,161.46	0.00
AHH	ARMADA HOFFLER PROPERTIES	04208T108	Real Estate	81,261	1,140,091.83	959,571.76	0.00
AIR	AAR CORP.	000361105	Industrials	18,466	743,625.82	711,148.04	0.00
ARNC	ARCONIC CORP.	03966V107	Materials	18,259	564,750.87	586,897.37	0.00
ASIX	ADVANSIX, INC.	00773T101	Materials	13,587	571,876.83	430,086.75	0.00
ATKR	ATKORE INC.	047649108	Industrials	15,983	1,722,647.74	372,711.15	0.00
ATSG	AIR TRANSPORT SERVICES GROUP, INC.	00922R105	Industrials	24,140	648,159.00	468,476.63	0.00
AUB	ATLANTIC UNION BANKSHARES	04911A107	Financials	25,650	1,044,468.00	877,027.64	0.00
AVNT	AVIENT CORP	05368V106	Materials	23,777	1,183,381.29	758,578.09	0.00
BANC	BANC OF CALIFORNIA INCORPORATED	05990K106	Financials	45,976	888,256.32	810,002.30	0.00
BANR	BANNER CORP	06652V208	Financials	10,151	630,478.61	591,151.98	0.00
BJRI	BJS RESTAURANTS, INC.	09180C106	Cons. Discretionary	10,453	314,530.77	261,092.94	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	10,133	686,409.42	522,281.06	0.00
BV	BRIGHTVIEW HOLDINGS, INC.	10948C107	Industrials	43,145	572,534.15	538,231.31	0.00
CASH	META FINANCIAL GROUP, INC.	59100U108	Financials	28,103	1,671,004.38	790,285.90	0.00

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Manager - ALL, As of: 01/31/2022

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
CDMO	AVID BIOSERVICES, INC.	05368M106	Health Care	15,524	292,937.88	377,913.82	0.00
CHRS	COHERUS BIOSCIENCES, INC.	19249H103	Health Care	48,873	604,070.28	789,432.51	0.00
CHX	CHAMPION X CORPORATION	15872M104	Energy	55,049	1,233,097.60	572,020.46	0.00
CNR	CORNERSTONE BLDG BRANDS	21925D109	Industrials	40,820	602,095.00	477,302.04	0.00
COHU	Cohu, Inc.	192576106	Info. Technology	17,580	579,788.40	624,001.10	0.00
CUBI	CUSTOMERS BANCORP, INC.	23204G100	Financials	14,384	838,587.20	847,362.24	0.00
DAN	DANA INCORPORATED	235825205	Cons. Discretionary	37,002	801,463.32	601,286.46	0.00
DBI	DESIGNER BRANDS INC	250565108	Cons. Discretionary	21,098	277,860.66	422,202.63	0.00
DCOM	DIME COMMUNITY BANCSHARES, INC.	25432X102	Financials	24,017	839,634.32	864,878.62	0.00
DLX	DELUXE CORP	248019101	Industrials	18,577	559,167.70	813,909.49	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	22,447	1,112,024.38	904,767.64	0.00
EPC	EDGEWELL PERSONAL CARE CO.	28035Q102	Consumer Staples	22,776	1,043,140.80	857,649.49	0.00
FBK	FB FINANCIAL CORPORATION	30257X104	Financials	9,851	438,566.52	354,246.40	0.00
FFWM	FIRST FOUNDATION, INC	32026V104	Financials	15,713	410,894.95	423,957.47	0.00
FNB	FNB CORP	302520101	Financials	39,763	513,737.96	313,067.55	0.00
FRME	FIRST MERCHANTS CORPORATION	320817109	Financials	28,789	1,221,517.27	1,054,406.39	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	12,896	925,545.92	603,572.76	0.00
GDEN	Golden Entertainment, Inc.	381013101	Cons. Discretionary	13,781	619,869.38	619,407.08	0.00
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	17,291	469,796.47	238,555.28	0.00
GMRE	GLOBAL MEDICAL REIT INC	37954A204	Real Estate	71,823	1,214,526.93	1,002,736.80	0.00
HGV	HILTON GRAND VA	43283X105	Cons. Discretionary	20,217	987,802.62	603,116.64	0.00
HPP	HUDSON PACIFIC PROPERTIES, INC.	444097109	Real Estate	32,482	767,549.66	828,914.03	0.00
HTLF	HEARTLAND FINL USA INC	42234Q102	Financials	21,306	1,108,551.18	1,030,329.99	0.00

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Manager - ALL, As of: 01/31/2022

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
IBTX	INDEPENDENT BANK GROUP, INC.	45384B106	Financials	14,860	1,128,171.20	661,312.42	0.00
IIPR	INNOVATIVE INDUSTRIAL PROPERTIES INC	45781V101	Real Estate	1,675	331,968.25	308,186.26	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	42,998	988,524.02	410,349.38	0.00
ITGR	INTEGER HOLDINGS CORPORATION	45826H109	Health Care	10,215	800,958.15	834,329.61	0.00
JBLU	JETBLUE AIRWAYS CORPORATION	477143101	Industrials	29,020	424,562.60	398,113.77	0.00
KAI	KADANT INC	48282T104	Industrials	2,808	586,815.84	134,843.87	702.00
KFRC	KFORCE INC.	493732101	Industrials	17,031	1,169,518.77	620,724.91	0.00
LADR	LADDER CAPITAL CORP. CLASS A	505743104	Financials	67,464	802,146.96	702,561.50	0.00
LZB	LAZBOY INCORPORATED	505336107	Cons. Discretionary	15,361	563,902.31	510,380.60	0.00
MGY	MAGNOLIA OIL & GAS CORP. CLASS A	559663109	Energy	59,580	1,288,715.40	516,518.02	0.00
MOD	MODINE MANUFACTURING CO	607828100	Cons. Discretionary	40,422	369,861.30	302,003.48	0.00
MTRN	MATERION CORP	576690101	Materials	14,824	1,228,168.40	797,948.70	0.00
MYGN	MYRIAD GENETICS INC	62855J104	Health Care	16,636	437,360.44	538,127.71	0.00
NOG	Northern Oil and Gas, Inc.	665531307	Energy	40,235	946,327.20	750,127.79	0.00
NPO	ENPRO INDUSTRIES, INC.	29355X107	Industrials	11,714	1,230,204.28	1,085,853.03	0.00
NXGN	NEXTGEN HEALTHCARE, INC.	65343C102	Health Care	43,288	835,891.28	804,391.45	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Communication Services	9,011	1,490,239.18	577,260.85	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	14,863	767,822.58	409,732.83	0.00
OMI	Owens & Minor, Inc.	690732102	Health Care	19,532	822,101.88	797,479.24	0.00
ONTO	ONTO INNOVATION INC	683344105	Info. Technology	4,784	437,927.36	271,366.85	0.00
OTTR	OTTER TAIL CORPORATION	689648103	Utilities	13,913	882,084.20	632,012.04	0.00
PCRX	PACIRA PHARMACEUTICALS, INC.	695127100	Health Care	6,467	405,933.59	402,836.55	0.00

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Manager - ALL, As of: 01/31/2022

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
PDCE	PDC ENERGY	69327R101	Energy	18,016	1,067,808.32	239,021.66	0.00
PEB	PEBBLEBROOK HOTEL	70509V100	Real Estate	44,632	966,282.80	645,643.35	0.00
PFBC	PREFERRED BANK	740367404	Financials	18,493	1,443,563.58	878,611.39	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	6,914	535,973.28	345,650.18	0.00
POR	PORTLAND GENERAL	736508847	Utilities	9,477	497,921.58	337,139.33	0.00
PRG	PROG HOLDINGS INC.	74319R101	Financials	12,433	494,957.73	635,918.52	0.00
PRI	PRIMERICA	74164M108	Financials	2,563	395,573.42	143,971.14	0.00
PRIM	PRIMORIS SERVICES CORPORATION	74164F103	Industrials	43,584	1,120,980.48	1,109,370.64	0.00
PTEN	PATTERSON-UTI ENERGY, INC.	703481101	Energy	69,785	695,058.60	607,290.45	0.00
R	RYDER SYSTEM, INC.	783549108	Industrials	14,992	1,097,264.48	1,210,937.84	0.00
REVG	REV GROUP, INC.	749527107	Industrials	40,289	541,081.27	627,955.65	0.00
REZI	RESIDEO TECHNOLOGIES, INC.	76118Y104	Industrials	18,922	468,887.16	574,806.43	0.00
RHP	RYMAN HOSPITALITY PROPERTIES, INC.	78377T107	Real Estate	11,737	1,037,550.80	997,980.85	0.00
ROIC	RETAIL OPPORTUNITY INVESTMENTS	76131N101	Real Estate	58,123	1,077,019.19	734,102.11	0.00
RRC	RANGE RES CORP	75281A109	Energy	58,586	1,127,780.50	594,103.05	0.00
RUTH	RUTH'S HOSPITALITY GROUP, INC.	783332109	Cons. Discretionary	20,031	401,220.93	409,011.06	0.00
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	56,392	767,495.12	1,033,901.26	0.00
SCHL	SCHOLASTIC CORPORATION	807066105	Communication Services	22,209	911,013.18	777,017.20	3,331.35
SEM	SELECT MEDICAL HOLDINGS CORPORATION	81619Q105	Health Care	29,398	682,915.54	769,258.32	0.00
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	27,186	680,193.72	707,662.42	0.00
SNEX	STONEX GROUP INC.	861896108	Financials	5,741	376,667.01	317,775.12	0.00
SPB	SPECTRUM BRANDS HOLDINGS, INC.	84790A105	Consumer Staples	8,636	771,885.68	443,682.31	0.00

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Manager - ALL, As of: 01/31/2022

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	1,411,220.58	871,124.11	0.00
TBBK	BANCORP INC.	05969A105	Financials	47,937	1,429,481.34	521,348.00	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	11,474	1,003,745.52	321,266.69	0.00
TCBI	TEXAS CAPITAL BANCSHARES, INC.	88224Q107	Financials	12,982	813,971.40	866,071.37	0.00
TPH	TRI POINTE HOMES, INC	87265H109	Cons. Discretionary	42,273	1,006,520.13	814,780.63	0.00
TVTY	TIVITY HEALTH, INC.	88870R102	Health Care	17,524	445,810.56	423,313.49	0.00
TWNK	HOSTESS BRANDS, INC. CLASS A	44109J106	Consumer Staples	51,257	1,051,793.64	740,565.64	0.00
UIS	UNISYS CORPORATION	909214306	Info. Technology	41,266	753,104.50	701,631.71	0.00
VECO	Veeco Instruments Inc.	922417100	Info. Technology	15,441	424,473.09	404,097.87	0.00
VREX	VAREX IMAGING CORPORATION	92214X106	Health Care	29,028	757,630.80	746,809.38	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	18,447	946,884.51	675,202.51	0.00
VSH	VISHAY INTERTECHNOLOGY, INC.	928298108	Info. Technology	37,232	771,074.72	865,458.00	0.00
WCC	WESCO INTERNATIONAL, INC.	95082P105	Industrials	7,270	886,140.30	558,549.95	0.00
WTM	WHITE MOUNTAINS INSURANCE GROUP LTD	G9618E107	Financials	827	860,873.92	896,606.80	0.00