PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 02/28/2022 to 03/31/2022

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 03/31/2022
Total Portfolio	-0.08	-1.43	-1.43	9.95	48.79	15.62	10.36	9.90	12.14	9.24				9.37	-0.08
Total Equities	-0.08	-1.45	-1.45	10.18	49.99	15.99	10.59	10.06						9.63	-0.08
Total Cash	0.00	0.00	0.00	0.00	0.00	0.00	0.59	1.26						1.24	0.00
Russell 2000 Value	1.96	-2.40	-2.40	3.32	42.69	12.73	9.45	8.57	11.79	8.77	8.21	9.73	10.54	8.94	1.96

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 02/28/2022 to 03/31/2022

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 03/31/2022
Total Portfolio	-0.08	-1.57	-1.57	9.35	47.98	14.99	9.71	9.27	11.53	8.69				8.82	-0.08
Total Equities	-0.08	-1.45	-1.45	10.18	49.99	15.99	10.59	10.06						9.63	-0.08
Total Cash	0.00	0.00	0.00	0.00	0.00	0.00	0.59	1.26						1.24	0.00
Russell 2000 Value	1.96	-2.40	-2.40	3.32	42.69	12.73	9.45	8.57	11.79	8.77	8.21	9.73	10.54	8.94	1.96

Transactions Listing

FROM Trade Date 02/28/2022 TO 03/31/2022

						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	DAN		11593	18.134	210,336.43	0.00	PNSR	0.009500	110.13	0.00	USD	1.0000000	000009	3/2/2022	310413
1129						210,336.43	0.00	0.00	110.13		0.00	USD	1.0000000	210,336.43	3/4/2022	
2nyscm10	Buy	FOCS		9278	47.376	439,641.74	0.00	PNSR	0.009500	88.14	0.00	USD	1.0000000	000009	3/30/2022	311829
1129						439,641.74	0.00	0.00	88.14		0.00	USD	1.0000000	439,641.74	4/1/2022	
2nyscm10	Buy	PCRX		2483	68.083	169,072.69	0.00	PNSR	0.009500	23.59	0.00	USD	1.0000000	000009	3/1/2022	310313
1129						169,072.69	0.00	0.00	23.59		0.00	USD	1.0000000	169,072.69	3/3/2022	
2nyscm10	Buy	PCRX		628	70.452	44,249.95	0.00	PNSR	0.009500	5.97	0.00	USD	1.0000000	000009	3/2/2022	310414
1129						44,249.95	0.00	0.00	5.97		0.00	USD	1.0000000	44,249.95	3/4/2022	
2nyscm10	Buy	PCRX		772	72.643	56,087.96	0.00	PNSR	0.009500	7.33	0.00	USD	1.0000000	000009	3/21/2022	311185
1129						56,087.96	0.00	0.00	7.33		0.00	USD	1.0000000	56,087.96	3/23/2022	
2nyscm10	Buy	PCRX		1171	74.849	87,659.53	0.00	PNSR	0.009500	11.12	0.00	USD	1.0000000	000009	3/22/2022	311235
1129						87,659.53	0.00	0.00	11.12		0.00	USD	1.0000000	87,659.53	3/24/2022	
2nyscm10	Buy	PCRX		328	74.864	24,558.58	0.00	PNSR	0.009500	3.12	0.00	USD	1.0000000	000009	3/23/2022	311322
1129						24,558.58	0.00	0.00	3.12		0.00	USD	1.0000000	24,558.58	3/25/2022	
2nyscm10	Buy	PGTI		9824	21.745	213,715.23	0.00	PNSR	0.009500	93.33	0.00	USD	1.0000000	000009	3/1/2022	310314
1129						213,715.23	0.00	0.00	93.33		0.00	USD	1.0000000	213,715.23	3/3/2022	
2nyscm10	Buy	PGTI		10551	22.135	233,641.34	0.00	PNSR	0.009500	100.23	0.00	USD	1.0000000	000009	3/2/2022	310415
1129						233,641.34	0.00	0.00	100.23		0.00	USD	1.0000000	233,641.34	3/4/2022	
2nyscm10	Buy	PGTI		5005	22.167	110,992.88	0.00	PNSR	0.009500	47.55	0.00	USD	1.0000000	000009	3/3/2022	310480
1129						110,992.88	0.00	0.00	47.55		0.00	USD	1.0000000	110,992.88	3/7/2022	
2nyscm10	Buy	PGTI		2616	21.993	57,558.28	0.00	PNSR	0.009500	24.85	0.00	USD	1.0000000	000009	3/4/2022	310533
1129						57,558.28	0.00	0.00	24.85		0.00	USD	1.0000000	57,558.28	3/8/2022	
2nyscm10	Buy	UNFI		3401	41.784	142,140.03	0.00	PNSR	0.009500	32.31	0.00	USD	1.0000000	000009	3/28/2022	311706
1129						142,140.03	0.00	0.00	32.31		0.00	USD	1.0000000	142,140.03	3/30/2022	
2nyscm10	Buy	UNFI		7697	42.684	328,611.87	0.00	PNSR	0.009500	73.12	0.00	USD	1.0000000	000009	3/29/2022	311749
1129						328,611.87	0.00	0.00	73.12		0.00	USD	1.0000000	328,611.87	3/31/2022	
2nyscm10	Buy	UNFI		4629	43.082	199,468.24	0.00	PNSR	0.009500	43.98	0.00	USD	1.0000000	000009	3/30/2022	311830
1129						199,468.24	0.00	0.00	43.98		0.00	USD	1.0000000	199,468.24	4/1/2022	

Transactions Listing

FROM Trade Date 02/28/2022 TO 03/31/2022

						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	Distribution	000009		6029.14	1.00	6,029.14	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/28/2022	310345
1129				INTERFUND TRANSFERS DEBIT		6,029.14	0.00	0.00	0.00		0.00	USD	1.0000000	6,029.14	2/28/2022	
2nyscm10	Distribution	000009		1017.4	1.00	1,017.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/3/2022	310561
1129				INTERFUND TRANSFERS DEBIT		1,017.40	0.00	0.00	0.00		0.00	USD	1.0000000	1,017.40	3/3/2022	
2nyscm10	Distribution	000009		5573.1	1.00	5,573.10	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/4/2022	310586
1129				INTERFUND TRANSFERS DEBIT		5,573.10	0.00	0.00	0.00		0.00	USD	1.0000000	5,573.10	3/4/2022	
2nyscm10	Distribution	000009		5739.11	1.00	5,739.11	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/9/2022	310637
1129				INTERFUND TRANSFERS DEBIT		5,739.11	0.00	0.00	0.00		0.00	USD	1.0000000	5,739.11	3/9/2022	
2nyscm10	Distribution	000009		1778.88	1.00	1,778.88	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/10/2022	310660
1129				INTERFUND TRANSFERS DEBIT		1,778.88	0.00	0.00	0.00		0.00	USD	1.0000000	1,778.88	3/10/2022	
2nyscm10	Distribution	000009		1409.65	1.00	1,409.65	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/11/2022	310773
1129				INTERFUND TRANSFERS DEBIT		1,409.65	0.00	0.00	0.00		0.00	USD	1.0000000	1,409.65	3/11/2022	
2nyscm10	Distribution	000009		15962.98	1.00	15,962.98	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/14/2022	310822
1129				INTERFUND TRANSFERS DEBIT		15,962.98	0.00	0.00	0.00		0.00	USD	1.0000000	15,962.98	3/14/2022	
2nyscm10	Distribution	000009		6954.67	1.00	6,954.67	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/15/2022	311006
1129				INTERFUND TRANSFERS DEBIT		6,954.67	0.00	0.00	0.00		0.00	USD	1.0000000	6,954.67	3/15/2022	
2nyscm10	Distribution	000009		3967.32	1.00	3,967.32	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/16/2022	311063
1129				INTERFUND TRANSFERS DEBIT		3,967.32	0.00	0.00	0.00		0.00	USD	1.0000000	3,967.32	3/16/2022	
2nyscm10	Distribution	000009		17044.17	1.00	17,044.17	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/17/2022	311172
1129				INTERFUND TRANSFERS DEBIT		17,044.17	0.00	0.00	0.00		0.00	USD	1.0000000	17,044.17	3/17/2022	
2nyscm10	Distribution	000009		827	1.00	827.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/22/2022	311470
1129				INTERFUND TRANSFERS DEBIT		827.00	0.00	0.00	0.00		0.00	USD	1.0000000	827.00	3/22/2022	
2nyscm10	Distribution	000009		6748.02	1.00	6,748.02	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/23/2022	311542
1129				INTERFUND TRANSFERS DEBIT		6,748.02	0.00	0.00	0.00		0.00	USD	1.0000000	6,748.02	3/23/2022	

Transactions Listing

FROM Trade Date 02/28/2022 TO 03/31/2022

						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	Distribution	000009		9968.8	1.00	9,968.80	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/24/2022	311696
1129				INTERFUND TRANSFERS DEBIT		9,968.80	0.00	0.00	0.00		0.00	USD	1.0000000	9,968.80	3/24/2022	
2nyscm10	Distribution	000009		4163.71	1.00	4,163.71	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/31/2022	312502
1129				INTERFUND TRANSFERS DEBIT		4,163.71	0.00	0.00	0.00		0.00	USD	1.0000000	4,163.71	3/31/2022	
2nyscm10	Income	000009	NEXSTAR BROADCASTING	8109.9	0.00	8,109.90	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/28/2022	310070
1129			NXST	Div Accrued for NXST		8,109.90	0.00	0.00	0.00		0.00	USD	1.0000000	8,109.90	2/28/2022	
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	2/28/2022	310122
1129			SBRA	Div Accrued for SBRA		16,917.60	0.00	0.00	0.00		0.00	USD	1.0000000	16,917.60	2/28/2022	
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	3/1/2022	310176
1129			BKH	Div Accrued for BKH		6,029.14	0.00	0.00	0.00		0.00	USD	1.0000000	6,029.14	3/1/2022	
2nyscm10	Income	000009		310.22	1.00	310.22	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/1/2022	310346
1129				CASH CREDIT FOR INTEREST		310.22	0.00	0.00	0.00		0.00	USD	1.0000000	310.22	3/1/2022	
2nyscm10	Income	000009	ADVANCED ENERGY INDUSTRIES, INC.	1017.4	0.00	1,017.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/4/2022	310499
1129			AEIS	Div Accrued for AEIS		1,017.40	0.00	0.00	0.00		0.00	USD	1.0000000	1,017.40	3/4/2022	
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	3/7/2022	310557
1129			DLX	Div Accrued for DLX		5,573.10	0.00	0.00	0.00		0.00	USD	1.0000000	5,573.10	3/7/2022	
2nyscm10	Income	000009	OTTER TAIL CORPORATION	5739.11	0.00	5,739.11	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/10/2022	310605
1129			OTTR	Div Accrued for OTTR		5,739.11	0.00	0.00	0.00		0.00	USD	1.0000000	5,739.11	3/10/2022	
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	3/11/2022	310623
1129			MTRN	Div Accrued for MTRN		1,778.88	0.00	0.00	0.00		0.00	USD	1.0000000	1,778.88	3/11/2022	
2nyscm10	Income	000009	PRIMERICA	1409.65	0.00	1,409.65	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/14/2022	310654
1129			PRI	Div Accrued for PRI		1,409.65	0.00	0.00	0.00		0.00	USD	1.0000000	1,409.65	3/14/2022	
2nyscm10	Income	000009	ADVANSIX, INC.	1698.38	0.00	1,698.38	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/15/2022	310674
1129			ASIX	Div Accrued for ASIX		1,698.38	0.00	0.00	0.00		0.00	USD	1.0000000	1,698.38	3/15/2022	
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	3/15/2022	310683
1129			FNB	Div Accrued for FNB		4,771.56	0.00	0.00	0.00		0.00	USD	1.0000000	4,771.56	3/15/2022	

Transactions Listing

FROM Trade Date 02/28/2022 TO 03/31/2022

						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	Income	000009	LAZBOY INCORPORATED	2534.57	0.00	2,534.57	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/15/2022	310697
1129			LZB	Div Accrued for LZB		2,534.57	0.00	0.00	0.00		0.00	USD	1.0000000	2,534.57	3/15/2022	
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	3/15/2022	310716
1129			SCHL	Div Accrued for SCHL		3,331.35	0.00	0.00	0.00		0.00	USD	1.0000000	3,331.35	3/15/2022	
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	3/15/2022	310751
1129			SPB	Div Accrued for SPB		3,627.12	0.00	0.00	0.00		0.00	USD	1.0000000	3,627.12	3/15/2022	
2nyscm10	Income	000009	ENPRO INDUSTRIES, INC.	3279.92	0.00	3,279.92	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/16/2022	310784
1129			NPO	Div Accrued for NPO		3,279.92	0.00	0.00	0.00		0.00	USD	1.0000000	3,279.92	3/16/2022	
2nyscm10	Income	000009	SELECT MEDICAL HOLDINGS CORPORATION	3674.75	0.00	3,674.75	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/16/2022	310797
1129			SEM	Div Accrued for SEM		3,674.75	0.00	0.00	0.00		0.00	USD	1.0000000	3,674.75	3/16/2022	
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	3/18/2022	311021
1129			FRME	Div Accrued for FRME		8,348.81	0.00	0.00	0.00		0.00	USD	1.0000000	8,348.81	3/18/2022	
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	3/18/2022	311034
1129			R	Div Accrued for R		8,695.36	0.00	0.00	0.00		0.00	USD	1.0000000	8,695.36	3/18/2022	
2nyscm10	Income	000009	PATTERSON-UTI ENERGY, INC.	3967.32	1.00	3,967.32	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/17/2022	311064
1129			PTEN	INCOME DIVIDEND CREDIT		3,967.32	0.00	0.00	0.00		0.00	USD	1.0000000	3,967.32	3/17/2022	
2nyscm10	Income	000009	WHITE MOUNTAINS INSURANCE GROUP LTD	827	0.00	827.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/23/2022	311288
1129			WTM	Div Accrued for WTM		827.00	0.00	0.00	0.00		0.00	USD	1.0000000	827.00	3/23/2022	
2nyscm10	Income	000009	AMERICAN EAGLE OUTFITTERS INC	6748.02	0.00	6,748.02	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/24/2022	311449
1129			AEO	Div Accrued for AEO		6,748.02	0.00	0.00	0.00		0.00	USD	1.0000000	6,748.02	3/24/2022	
2nyscm10	Income	000009	DANA INCORPORATED	4859.5	0.00	4,859.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/25/2022	311505
1129			DAN	Div Accrued for DAN		4,859.50	0.00	0.00	0.00		0.00	USD	1.0000000	4,859.50	3/25/2022	
2nyscm10	Income	000009	KFORCE INC.	5109.3	0.00	5,109.30	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/25/2022	311522
1129			KFRC	Div Accrued for KFRC		5,109.30	0.00	0.00	0.00		0.00	USD	1.0000000	5,109.30	3/25/2022	

4/11/2022

Transactions Listing

FROM Trade Date 02/28/2022 TO 03/31/2022

						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	Income	000009	ENTERPRISE FINANCIAL SERVICES	4713.87	0.00	4,713.87	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/31/2022	312085
1129			EFSC	Div Accrued for EFSC		4,713.87	0.00	0.00	0.00		0.00	USD	1.0000000	4,713.87	3/31/2022	
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	3/31/2022	312158
1129			HPP	Div Accrued for HPP		8,120.50	0.00	0.00	0.00		0.00	USD	1.0000000	8,120.50	3/31/2022	
2nyscm10	Income	000009	CIVITAS RESOURCES INC.	7990.61	1.00	7,990.61	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/30/2022	312256
1129			CIVI	INCOME DIVIDEND CREDIT		7,990.61	0.00	0.00	0.00		0.00	USD	1.0000000	7,990.61	3/30/2022	
2nyscm10	Income	000009	CIVITAS RESOURCES INC.	917.14	1.00	917.14	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/30/2022	312257
1129			CIVI	INCOME DIVIDEND CREDIT		917.14	0.00	0.00	0.00		0.00	USD	1.0000000	917.14	3/30/2022	
2nyscm10	Income	000009	CIVITAS RESOURCES INC.	12957.75	1.00	12,957.75	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/30/2022	312258
1129			CIVI	INCOME DIVIDEND CREDIT		12,957.75	0.00	0.00	0.00		0.00	USD	1.0000000	12,957.75	3/30/2022	
2nyscm10	Income	000009	CIVITAS RESOURCES INC.	1487.25	1.00	1,487.25	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/30/2022	312259
1129			CIVI	INCOME DIVIDEND CREDIT		1,487.25	0.00	0.00	0.00		0.00	USD	1.0000000	1,487.25	3/30/2022	
2nyscm10	Sell	CNR		9900	21.748	215,205.10	120,133.53	PNSR	0.009500	94.05	0.00	USD	1.0000000	000009	3/1/2022	310312
1129						215,205.10	120,133.53	1.10	94.05		0.00	USD	1.0000000	215,205.10	3/3/2022	
2nyscm10	Sell	CNR		4197	21.409	89,813.66	50,678.88	PNSR	0.009500	39.87	0.00	USD	1.0000000	000009	3/2/2022	310412
1129						89,813.66	50,678.88	0.46	39.87		0.00	USD	1.0000000	89,813.66	3/4/2022	
2nyscm10	Sell	CNR		26723	24.312	649,432.40	306,489.63	PNSR	0.009500	253.87	0.00	USD	1.0000000	000009	3/22/2022	311234
1129						649,432.40	306,489.63	3.31	253.87		0.00	USD	1.0000000	649,432.40	3/24/2022	
2nyscm10	Sell	VREX		7375	23.371	172,290.19	195,026.64	PNSR	0.009500	70.06	0.00	USD	1.0000000	000009	3/1/2022	310315
1129						172,290.19	195,026.64	0.88	70.06		0.00	USD	1.0000000	172,290.19	3/3/2022	
2nyscm10	Sell	VREX		3639	24.244	88,187.08	95,556.48	PNSR	0.009500	34.57	0.00	USD	1.0000000	000009	3/2/2022	310416
1129						88,187.08	95,556.48	0.45	34.57		0.00	USD	1.0000000	88,187.08	3/4/2022	
2nyscm10	Sell	VREX		2480	22.797	56,512.96	64,032.67	PNSR	0.009500	23.56	0.00	USD	1.0000000	000009	3/21/2022	311186
1129						56,512.96	64,032.67	0.29	23.56		0.00	USD	1.0000000	56,512.96	3/23/2022	
2nyscm10	Sell	VREX		3811	23.162	88,234.11	97,806.00	PNSR	0.009500	36.20	0.00	USD	1.0000000	000009	3/22/2022	311236
1129						88,234.11	97,806.00	0.45	36.20		0.00	USD	1.0000000	88,234.11	3/24/2022	

Transactions Listing

FROM Trade Date 02/28/2022 TO 03/31/2022

						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	VREX		8900	22.38	199,097.32	224,762.82	PNSR	0.009500	84.55	0.00	USD	1.0000000	000009	3/23/2022	311323
1129						199,097.32	224,762.82	1.02	84.55		0.00	USD	1.0000000	199,097.32	3/25/2022	
2nyscm10	Sell	VREX		2823	22.16	62,529.69	69,624.77	PNSR	0.009500	26.82	0.00	USD	1.0000000	000009	3/24/2022	311484
1129						62,529.69	69,624.77	0.32	26.82		0.00	USD	1.0000000	62,529.69	3/28/2022	

Portfolio Holdings

Back Office

Manager - ALL, As of: 03/31/2022

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	**84,909,877.51**	**66,948,145.15**	**112,685.49**
000009	PRINCIPAL CASH	000009	Liquid Assets		728,761.25		0.00
AAN	AARON S, INC.	00258W108	Cons. Discretionary	25,807	518,204.56	616,570.22	2,903.29
ABCB	AMERIS BANCORP	03076K108	Financials	16,210	711,294.80	580,500.24	2,431.50
ABG	ASBURY AUTOMOTIVE GROUP, INC.	043436104	Cons. Discretionary	5,075	813,015.00	487,886.63	0.00
AEIS	ADVANCED ENERGY INDUSTRIES, INC.	007973100	Info. Technology	10,174	875,777.92	781,461.47	0.00
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	37,489	629,815.20	773,333.77	0.00
AHH	ARMADA HOFFLER PROPERTIES	04208T108	Real Estate	81,261	1,186,410.60	959,571.76	13,814.37
AIR	AAR CORP.	000361105	Industrials	18,466	894,308.38	711,148.04	0.00
ARNC	ARCONIC CORP.	03966V107	Materials	18,259	467,795.58	586,897.37	0.00
ASIX	ADVANSIX, INC.	00773T101	Materials	13,587	694,159.83	430,086.75	0.00
ATKR	ATKORE INC.	047649108	Industrials	15,983	1,573,366.52	372,711.15	0.00
ATSG	AIR TRANSPORT SERVICES GROUP, INC.	00922R105	Industrials	24,140	807,483.00	468,476.63	0.00
AUB	ATLANTIC UNION BANKSHARES	04911A107	Financials	14,920	547,414.80	469,240.07	0.00
AVNT	AVIENT CORP	05368V106	Materials	23,777	1,141,296.00	758,578.09	5,647.04
BANC	BANC OF CALIFORNIA INCORPORATED	05990K106	Financials	45,976	890,095.36	810,002.30	2,758.56
BANR	BANNER CORP	06652V208	Financials	10,151	594,138.03	591,151.98	0.00
BJRI	BJS RESTAURANTS, INC.	09180C106	Cons. Discretionary	10,453	295,819.90	261,092.94	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	10,133	780,443.66	522,281.06	0.00
BV	BRIGHTVIEW HOLDINGS, INC.	10948C107	Industrials	43,145	587,203.45	538,231.31	0.00
CASH	META FINANCIAL GROUP, INC.	59100U108	Financials	28,103	1,543,416.76	790,285.90	1,405.15
CDMO	AVID BIOSERVICES, INC.	05368M106	Health Care	21,670	441,417.90	492,795.47	0.00
CHRS	COHERUS BIOSCIENCES, INC.	19249H103	Health Care	48,873	630,950.43	789,432.51	0.00

Portfolio Holdings

Back Office

Manager - ALL, As of: 03/31/2022

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
CHX	CHAMPION X CORPORATION	15872M104	Energy	37,158	909,627.84	358,640.05	0.00
CIVI	CIVITAS RESOURCES INC.	17888H103	Energy	19,260	1,150,014.60	1,103,012.50	8,907.75
COHU	Cohu, Inc.	192576106	Info. Technology	17,580	520,368.00	624,001.10	0.00
CUBI	CUSTOMERS BANCORP, INC.	23204G100	Financials	14,384	749,981.76	847,362.24	0.00
DAN	DANA INCORPORATED	235825205	Cons. Discretionary	48,595	853,814.15	811,622.89	0.00
DBI	DESIGNER BRANDS INC	250565108	Cons. Discretionary	21,098	285,033.98	422,202.63	0.00
DCOM	DIME COMMUNITY BANCSHARES, INC.	25432X102	Financials	11,729	405,471.53	412,025.87	0.00
DLX	DELUXE CORP	248019101	Industrials	18,577	561,768.48	813,909.49	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	22,447	1,061,967.57	904,767.64	0.00
EPC	EDGEWELL PERSONAL CARE CO.	28035Q102	Consumer Staples	22,776	835,195.92	857,649.49	3,416.40
ESTE	Earthstone Energy, Inc. Class A	27032D304	Energy	103,767	1,310,577.21	1,368,925.40	0.00
FBK	FB FINANCIAL CORPORATION	30257X104	Financials	9,851	437,581.42	354,246.40	0.00
FFWM	FIRST FOUNDATION, INC	32026V104	Financials	30,759	747,136.11	825,030.40	0.00
FNB	FNB CORP	302520101	Financials	39,763	495,049.35	313,067.55	0.00
FOCS	Focus Financial Partners, Inc. Class A	34417P100	Financials	9,278	424,375.72	439,641.74	0.00
FRME	FIRST MERCHANTS CORPORATION	320817109	Financials	28,789	1,197,622.40	1,054,406.39	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	12,896	852,038.72	603,572.76	0.00
GDEN	Golden Entertainment, Inc.	381013101	Cons. Discretionary	15,779	916,286.53	726,223.16	0.00
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	17,291	467,721.55	238,555.28	0.00
GMRE	GLOBAL MEDICAL REIT INC	37954A204	Real Estate	71,823	1,172,151.36	1,002,736.80	15,082.83
HGV	HILTON GRAND VA	43283X105	Cons. Discretionary	20,217	1,051,486.17	603,116.64	0.00
HPP	HUDSON PACIFIC PROPERTIES, INC.	444097109	Real Estate	32,482	901,375.50	828,914.03	0.00
HTLF	HEARTLAND FINL USA INC	42234Q102	Financials	21,306	1,019,065.98	1,030,329.99	0.00

Portfolio Holdings

Back Office

Manager - ALL, As of: 03/31/2022

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	1,057,437.60	661,312.42	0.00
IIPR	INNOVATIVE INDUSTRIAL PROPERTIES INC	45781V101	Real Estate	1,675	344,045.00	308,186.26	2,931.25
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	42,998	1,136,867.12	410,349.38	5,159.76
ITGR	INTEGER HOLDINGS CORPORATION	45826H109	Health Care	10,215	823,022.55	834,329.61	0.00
JBLU	JETBLUE AIRWAYS CORPORATION	477143101	Industrials	29,020	433,849.00	398,113.77	0.00
KAI	KADANT INC	48282T104	Industrials	2,808	545,285.52	134,843.87	0.00
KFRC	KFORCE INC.	493732101	Industrials	17,031	1,259,783.07	620,724.91	0.00
LADR	LADDER CAPITAL CORP. CLASS A	505743104	Financials	67,464	800,797.68	702,561.50	13,492.80
LZB	LAZBOY INCORPORATED	505336107	Cons. Discretionary	15,361	405,069.57	510,380.60	0.00
MOD	MODINE MANUFACTURING CO	607828100	Cons. Discretionary	40,422	364,202.22	302,003.48	0.00
MTRN	MATERION CORP	576690101	Materials	14,824	1,271,009.76	797,948.70	0.00
MYGN	MYRIAD GENETICS INC	62855J104	Health Care	16,636	419,227.20	538,127.71	0.00
NOG	Northern Oil and Gas, Inc.	665531307	Energy	40,235	1,134,224.65	750,127.79	5,632.90
NPO	ENPRO INDUSTRIES, INC.	29355X107	Industrials	11,714	1,144,809.22	1,085,853.03	0.00
NXGN	NEXTGEN HEALTHCARE, INC.	65343C102	Health Care	43,288	905,152.08	804,391.45	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Communication Services	9,011	1,698,393.28	577,260.85	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	14,863	704,654.83	409,732.83	0.00
OMI	Owens & Minor, Inc.	690732102	Health Care	19,532	859,798.64	797,479.24	0.00
ONTO	ONTO INNOVATION INC	683344105	Info. Technology	4,784	415,681.76	271,366.85	0.00
OTTR	OTTER TAIL CORPORATION	689648103	Utilities	13,913	869,562.50	632,012.04	0.00
PCRX	PACIRA PHARMACEUTICALS, INC.	695127100	Health Care	11,849	904,315.68	784,465.26	0.00
PEB	PEBBLEBROOK HOTEL	70509V100	Real Estate	44,632	1,092,591.36	645,643.35	446.32

Portfolio Holdings

Back Office

Manager - ALL, As of: 03/31/2022

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
PFBC	PREFERRED BANK	740367404	Financials	18,493	1,370,146.37	878,611.39	0.00
PGTI	PGT INNOVATIONS, INC.	69336V101	Industrials	27,996	503,368.08	615,907.73	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	6,914	565,634.34	345,650.18	0.00
POR	PORTLAND GENERAL	736508847	Utilities	9,477	522,656.55	337,139.33	4,075.11
PRG	PROG HOLDINGS INC.	74319R101	Financials	12,433	357,697.41	635,918.52	0.00
PRI	PRIMERICA	74164M108	Financials	2,563	350,669.66	143,971.14	0.00
PRIM	PRIMORIS SERVICES CORPORATION	74164F103	Industrials	43,584	1,038,170.88	1,109,370.64	2,615.04
PTEN	PATTERSON-UTI ENERGY, INC.	703481101	Energy	99,183	1,535,352.84	979,345.46	3,967.32
R	RYDER SYSTEM, INC.	783549108	Industrials	14,992	1,189,315.36	1,210,937.84	0.00
REVG	REV GROUP, INC.	749527107	Industrials	40,289	539,872.60	627,955.65	2,014.45
REZI	RESIDEO TECHNOLOGIES, INC.	76118Y104	Industrials	18,922	450,911.26	574,806.43	0.00
RHP	RYMAN HOSPITALITY PROPERTIES, INC.	78377T107	Real Estate	11,737	1,088,841.49	997,980.85	0.00
ROIC	RETAIL OPPORTUNITY INVESTMENTS	76131N101	Real Estate	58,123	1,127,004.97	734,102.11	7,555.99
RRC	RANGE RES CORP	75281A109	Energy	58,586	1,779,842.68	594,103.05	0.00
RTL	THE NECESSITY RETAIL REIT	02607T109	Real Estate	118,923	940,680.93	971,161.46	0.00
RUTH	RUTH`S HOSPITALITY GROUP, INC.	783332109	Cons. Discretionary	20,031	458,309.28	409,011.06	0.00
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	56,392	839,676.88	1,033,901.26	0.00
SCHL	SCHOLASTIC CORPORATION	807066105	Communication Services	22,209	894,578.52	777,017.20	0.00
SEM	SELECT MEDICAL HOLDINGS CORPORATION	81619Q105	Health Care	29,398	705,258.02	769,258.32	0.00
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	27,186	939,276.30	707,662.42	8,427.66
SNEX	STONEX GROUP INC.	861896108	Financials	5,741	426,154.43	317,775.12	0.00
SPB	SPECTRUM BRANDS HOLDINGS, INC.	84790A105	Consumer Staples	8,636	766,185.92	443,682.31	0.00

Portfolio Holdings

Back Office

Manager - ALL, As of: 03/31/2022

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	1,488,418.40	871,124.11	0.00
TBBK	BANCORP INC.	05969A105	Financials	47,937	1,358,055.21	521,348.00	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	14,073	1,323,143.46	547,691.21	0.00
TCBI	TEXAS CAPITAL BANCSHARES, INC.	88224Q107	Financials	12,982	743,998.42	866,071.37	0.00
TPH	TRI POINTE HOMES, INC	87265H109	Cons. Discretionary	42,273	848,841.84	814,780.63	0.00
TVTY	TIVITY HEALTH, INC.	88870R102	Health Care	17,524	563,747.08	423,313.49	0.00
TWNK	HOSTESS BRANDS, INC. CLASS A	44109J106	Consumer Staples	51,257	1,124,578.58	740,565.64	0.00
UIS	UNISYS CORPORATION	909214306	Info. Technology	41,266	891,758.26	701,631.71	0.00
UNFI	UNITED NATURAL FOODS, INC.	911163103	Consumer Staples	15,727	650,311.45	670,220.14	0.00
VECO	Veeco Instruments Inc.	922417100	Info. Technology	15,441	419,840.79	404,097.87	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	18,447	953,709.90	675,202.51	0.00
WCC	WESCO INTERNATIONAL, INC.	95082P105	Industrials	7,270	946,117.80	558,549.95	0.00
WTM	WHITE MOUNTAINS INSURANCE GROUP LTD	G9618E107	Financials	827	939,670.48	896,606.80	0.00