

New York State Common Retirement Fd

2NYSCM10

As of 03/31/2024



Gross Performance for Selected Time Periods

	1 Month	QTD	YTD	1 Year	3 Year	5 Year	ITD
New York State Common Retirement Fd	4.15	4.83	4.83	23.16	6.39	11.10	8.31
RUSSELL 2000 VALUE	4.38	2.90	2.90	18.75	2.21	8.16	7.29

Returns for time periods greater than 1 year are annualized.
Returns are gross of fees.
Performance returns are preliminary.

New York State Common Retirement Fd

2NYSCM10

As of 03/31/2024



Net Performance for Selected Time Periods

	1 Month	QTD	YTD	1 Year	3 Year	5 Year	ITD
New York State Common Retirement Fd	4.15	4.68	4.68	22.48	5.82	10.50	7.76
RUSSELL 2000 VALUE	4.38	2.90	2.90	18.75	2.21	8.16	7.29

Returns for time periods greater than 1 year are annualized.
Account returns presented are net of fees. All other returns are gross of fees
Performance returns are preliminary.

2NYSCM10 - New York State Common Retirement Fd - PFCNYSCM

Account ID: PFCNYSCM

As of: 03/31/2024



ORIG ACCOUNT NUMBER	ENTITY ID	ENTITY NAME	TRANSACTION TYPE	PRIMARY ASSET ID	ISSUE DESCRIPTION	TRADE DATE	SETTLEMENT DATE	QUANTITY	LOCAL AMOUNT	TRADE DATE EXCHANGE RATE	BASE AMOUNT
USD											
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	144285103	Carpenter Technology Corporation	01/29/2024	03/07/2024	5,737.00	1,147.40	1.0000000000	1,147.40
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	807066105	Scholastic Corporation	01/30/2024	03/15/2024	7,394.00	1,478.80	1.0000000000	1,478.80
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	689648103	Otter Tail Corporation	02/14/2024	03/08/2024	13,767.00	6,436.07	1.0000000000	6,436.07
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	844895102	Southwest Gas Holdings Inc	02/14/2024	03/01/2024	5,735.00	3,555.70	1.0000000000	3,555.70
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	007973100	Advanced Energy Industries, Inc.	02/15/2024	03/01/2024	5,824.00	582.40	1.0000000000	582.40
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	554382101	The Macerich Company	02/15/2024	03/04/2024	49,272.00	8,376.24	1.0000000000	8,376.24
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	092113109	Black Hills Corporation	02/15/2024	03/01/2024	10,577.00	6,875.05	1.0000000000	6,875.05
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	783549108	Ryder System, Inc.	02/16/2024	03/15/2024	4,594.00	3,261.74	1.0000000000	3,261.74
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	84790A105	Spectrum Brands Holdings Inc	02/16/2024	03/12/2024	11,597.00	4,870.74	1.0000000000	4,870.74
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	488401100	Kemper Corporation	02/16/2024	03/05/2024	6,767.00	2,097.77	1.0000000000	2,097.77
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	42704L104	Herc Hlds Inc	02/20/2024	03/07/2024	6,131.00	4,077.12	1.0000000000	4,077.12
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	576690101	Materion Corp	02/21/2024	03/08/2024	14,704.00	1,911.52	1.0000000000	1,911.52
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	047649108	Atkore Inc	02/26/2024	03/15/2024	8,985.00	2,875.20	1.0000000000	2,875.20
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	78440X887	SI Green Realty Corp.	02/28/2024	03/15/2024	9,076.00	2,269.00	1.0000000000	2,269.00
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	008492100	Agree Realty Corp	02/28/2024	03/14/2024	7,513.00	1,855.71	1.0000000000	1,855.71
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	69318G106	Pbf Energy Inc	02/28/2024	03/14/2024	8,008.00	2,002.00	1.0000000000	2,002.00
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	235825205	Dana Incorporated	02/29/2024	03/22/2024	26,039.00	2,603.90	1.0000000000	2,603.90
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	320817109	First Merchants Corporation	02/29/2024	03/15/2024	32,198.00	10,947.32	1.0000000000	10,947.32
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	703481101	Patterson-Uti Energy Inc	02/29/2024	03/15/2024	70,932.00	5,674.56	1.0000000000	5,674.56
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	03/01/2024	03/01/2024	-182.46	-182.46	1.0000000000	-182.46
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	03/01/2024	03/01/2024	-11,013.15	-11,013.15	1.0000000000	-11,013.15
2NYSCM10	PFCNYSCM	NYSCCRF	MISCINC	CASHUSD	Us Dollars	03/01/2024	03/01/2024	6,223.66	6,223.66	1.0000000000	6,223.66

2NYSCM10 - New York State Common Retirement Fd - PFCNYSCM

Account ID: PFCNYSCM

As of: 03/31/2024



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2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	680033107	Old National Bancorp	03/04/2024	03/15/2024	51,783.00	7,249.62	1.0000000000	7,249.62
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	03/04/2024	03/04/2024	-8,376.24	-8,376.24	1.0000000000	-8,376.24
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	505336107	La-Z-Boy Inc	03/04/2024	03/15/2024	15,197.00	3,039.40	1.0000000000	3,039.40
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	25432X102	Dime Cmnty Bancshares Inc New	03/05/2024	03/07/2024	12,809.00	233,553.60	1.0000000000	233,553.60
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	302520101	F.N.B. Corporation	03/05/2024	03/15/2024	87,843.00	10,541.16	1.0000000000	10,541.16
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	29355X107	Enpro Inc	03/05/2024	03/20/2024	4,367.00	1,310.10	1.0000000000	1,310.10
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	03/05/2024	03/05/2024	-2,097.77	-2,097.77	1.0000000000	-2,097.77
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	604749101	Mirum Pharmaceuticals Inc	03/05/2024	03/07/2024	-7,511.00	-208,153.84	1.0000000000	-208,153.84
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	03/07/2024	03/07/2024	-5,224.52	-5,224.52	1.0000000000	-5,224.52
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	03/08/2024	03/08/2024	-8,347.59	-8,347.59	1.0000000000	-8,347.59
2NYSCM10	PFCNYSCM	NYSCCRF	CONTRIBUTION	CASHUSD	Us Dollars	03/08/2024	03/08/2024	182.46	182.46	1.0000000000	182.46
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	G9618E107	White Mountns Insu	03/08/2024	03/20/2024	620.00	620.00	1.0000000000	620.00
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	03237H101	Amylyx Pharmaceuticals Inc	03/11/2024	03/13/2024	10,313.00	37,371.96	1.0000000000	37,371.96
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	03/12/2024	03/12/2024	-4,870.74	-4,870.74	1.0000000000	-4,870.74
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	847215100	Spartannash Company	03/13/2024	03/28/2024	29,231.00	6,357.74	1.0000000000	6,357.74
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	466367109	Jack In The Box	03/14/2024	03/27/2024	9,266.00	4,077.04	1.0000000000	4,077.04
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	293712105	Enterprise Financial Services Corp	03/14/2024	03/29/2024	15,080.00	3,770.00	1.0000000000	3,770.00
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	75281A109	Range Resources Corp.	03/14/2024	03/29/2024	30,482.00	2,438.56	1.0000000000	2,438.56
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	17888H103	Civitas Res Inc	03/14/2024	03/28/2024	21,010.00	10,505.00	1.0000000000	10,505.00
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	17888H103	Civitas Res Inc	03/14/2024	03/28/2024	21,010.00	19,959.50	1.0000000000	19,959.50
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	03/14/2024	03/14/2024	-3,857.71	-3,857.71	1.0000000000	-3,857.71
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	637870106	National Storage Affiliates Trust	03/14/2024	03/29/2024	15,694.00	8,788.64	1.0000000000	8,788.64
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	493732101	Kforcecom Inc	03/14/2024	03/29/2024	9,337.00	3,548.06	1.0000000000	3,548.06

2NYSCM10 - New York State Common Retirement Fd - PFCNYSCM

Account ID: PFCNYSCM
As of: 03/31/2024



ORIG ACCOUNT NUMBER	ENTITY ID	ENTITY NAME	TRANSACTION TYPE	PRIMARY ASSET ID	ISSUE DESCRIPTION	TRADE DATE	SETTLEMENT DATE	QUANTITY	LOCAL AMOUNT	TRADE DATE EXCHANGE RATE	BASE AMOUNT
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	03/15/2024	03/15/2024	-47,336.80	-47,336.80	1.0000000000	-47,336.80
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	20602D101	Concentrix Corp	03/18/2024	03/20/2024	4,392.00	264,651.91	1.0000000000	264,651.91
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	03/20/2024	03/20/2024	-1,930.10	-1,930.10	1.0000000000	-1,930.10
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	03/22/2024	03/22/2024	-2,603.90	-2,603.90	1.0000000000	-2,603.90
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	03/27/2024	03/27/2024	-4,077.04	-4,077.04	1.0000000000	-4,077.04
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	05969A105	Bancorp Inc	03/27/2024	04/01/2024	7,150.00	237,209.37	1.0000000000	237,209.37
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	97650W108	Wintrust Financial Corporation	03/27/2024	04/01/2024	-1,897.00	-195,834.33	1.0000000000	-195,834.33
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	03/28/2024	03/28/2024	-36,822.24	-36,822.24	1.0000000000	-36,822.24
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	03/29/2024	03/29/2024	-18,545.26	-18,545.26	1.0000000000	-18,545.26
									375,022.33		375,022.33
									375,022.33		375,022.33

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As of 03/31/2024



Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
CASHUSD	Us Dollars	USD	2,425,079	1.00	2,425,079.38	1.00	2,425,079.38	0.00		2.72%
G9618E107	White Mountns Insu	WTM	620	1,794.30	1,112,466.00	1,084.17	672,184.06	0.00	Financials	1.25%
000361105	Aar Corp	AIR	18,272	59.87	1,093,944.64	38.51	703,676.86	0.00	Industrials	1.23%
00404A109	Acadia Healthcare Company, Inc.	ACHC	10,595	79.22	839,335.90	73.54	779,153.24	0.00	Health Care	0.94%
004225108	Acadia Pharmaceuticals Inc	ACAD	8,030	18.49	148,474.70	23.40	187,914.05	0.00	Health Care	0.17%
00737L103	Adtalem Global Education Inc	ATGE	17,473	51.40	898,112.20	48.78	869,381.67	0.00	Consumer Discretionary	1.01%
00751Y106	Advance Auto Parts	AAP	12,801	85.09	1,089,237.09	60.87	779,213.32	0.00	Consumer Discretionary	1.22%
007973100	Advanced Energy Industries, Inc.	AEIS	5,824	101.98	593,931.52	76.81	499,829.53	0.00	Information Technology	0.67%
008492100	Agree Realty Corp	ADC	7,513	57.12	429,142.56	56.41	423,792.55	1,855.71	Real Estate	0.48%
00922R105	Air Transport Services Group Inc.	ATSG	18,776	13.76	258,357.76	21.54	404,509.33	0.00	Industrials	0.29%
03076K108	Ameris Bancorp	ABCB	24,609	48.38	1,190,583.42	37.66	927,084.49	3,691.35	Financials	1.34%
03168L105	Amneal Pharmaceuticals Inc	AMRX	85,582	6.06	518,626.92	4.65	398,116.61	0.00	Health Care	0.58%
03676B102	Antero Midstream Corp	AM	37,262	14.06	523,903.72	10.56	393,661.41	0.00	Energy	0.59%
04208T108	Armada Hoffer Pptys Inc	AHH	86,749	10.40	902,189.60	11.81	1,024,101.25	17,783.55	Real Estate	1.01%
04316A108	Artisan Partners Asset Mgmt Inc	APAM	16,321	45.77	747,012.17	36.85	601,350.02	0.00	Financials	0.84%
043436104	Asbury Automotive Group, Inc.	ABG	4,104	235.78	967,641.12	96.14	394,539.25	0.00	Consumer Discretionary	1.09%
04546L106	Assetmark Finl Hldgs Inc	AMK	13,021	35.41	461,073.61	30.01	390,820.27	0.00	Financials	0.52%
047649108	Atkore Inc	ATKR	8,985	190.36	1,710,384.60	23.32	209,523.22	0.00	Industrials	1.92%
05368V106	Avient Corp	AVNT	23,525	43.40	1,020,985.00	31.90	750,538.32	6,057.69	Materials	1.15%
05464T104	Axsome Therapeutics Incorporation	AXSM	2,347	79.80	187,290.60	60.72	145,894.94	0.00	Health Care	0.21%
05969A105	Bancorp Inc	TBBK	12,206	33.46	408,412.76	28.33	459,979.91	0.00	Financials	0.46%
06652V208	Banner Corp	BANR	15,895	48.00	762,960.00	61.07	970,651.08	0.00	Financials	0.86%
092113109	Black Hills Corporation	BKH	10,577	54.60	577,504.20	60.19	664,803.93	0.00	Utilities	0.65%

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As of 03/31/2024



Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
099406100	Boot Barn Holdings Inc	BOOT	10,142	95.15	965,011.30	79.60	807,258.57	0.00	Consumer Discretionary	1.08%
144285103	Carpenter Technology Corporation	CRS	5,737	71.42	409,736.54	65.10	373,456.75	0.00	Materials	0.46%
15202L107	Centerspace	CSR	6,747	57.14	385,523.58	84.66	571,125.22	5,060.25	Real Estate	0.43%
15872M104	Championx Corp	CHX	26,573	35.89	953,704.97	15.26	405,397.04	0.00	Energy	1.07%
17888H103	Civitas Res Inc	CIVI	21,010	75.91	1,594,869.10	63.59	1,335,929.16	0.00	Energy	1.79%
19239V302	Cogent Communications Holdings, Inc.	CCOI	10,726	65.33	700,729.58	68.40	733,630.38	10,350.59	Communication Services	0.79%
19247G107	Coherent Corp	COHR	14,976	60.62	907,845.12	36.76	557,573.48	0.00	Information Technology	1.02%
200340107	Comerica Incorporated	CMA	14,259	54.99	784,102.41	39.80	567,515.99	10,123.89	Financials	0.88%
235825205	Dana Incorporated	DAN	26,039	12.70	330,695.30	16.70	445,085.48	0.00	Consumer Discretionary	0.37%
264147109	Ducommun Incorporated	DCO	6,873	51.30	352,584.90	54.05	371,506.98	0.00	Industrials	0.40%
28035Q102	Edgewell Personal Care Co	EPC	15,560	38.64	601,238.40	39.35	612,233.25	2,334.00	Consumer Staples	0.68%
28414H103	Elanco Animal Health Inc	ELAN	51,695	16.28	841,594.60	14.05	726,435.99	0.00	Health Care	0.95%
29261A100	Encompass Health Corporation	EHC	11,959	82.58	987,574.22	63.08	754,416.85	1,793.85	Health Care	1.11%
29355X107	Enpro Inc	NPO	4,367	168.77	737,018.59	92.70	404,807.93	0.00	Industrials	0.83%
293712105	Enterprise Financial Services Corp	EFSC	15,080	40.56	611,644.80	41.59	643,377.47	0.00	Financials	0.69%
294268107	Eplus Inc	PLUS	4,232	78.54	332,381.28	59.83	278,583.62	0.00	Information Technology	0.37%
294600101	Equitrans Midstream Corporation	ETRN	80,693	12.49	1,007,855.57	10.59	854,385.55	0.00	Energy	1.13%
30161Q104	Exelixis, Inc.	EXEL	19,205	23.73	455,734.65	18.17	380,244.60	0.00	Health Care	0.51%
302520101	F.N.B. Corporation	FNB	87,843	14.10	1,238,586.30	10.97	963,560.54	0.00	Financials	1.39%
320517105	First Horizon Corp	FHN	70,721	15.40	1,089,103.40	12.03	850,746.63	10,608.15	Financials	1.22%
320817109	First Merchants Corporation	FRME	32,198	34.90	1,123,710.20	37.13	1,195,408.55	0.00	Financials	1.26%
359694106	H.B. Fuller Company	FUL	15,827	79.74	1,262,044.98	50.77	803,737.72	0.00	Materials	1.42%
36237H101	G-iii Apparel Gp	GIII	17,106	29.01	496,245.06	13.80	236,002.93	0.00	Consumer Discretionary	0.56%

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37954A204	Global Medical Reit Inc	GMRE	81,643	8.75	714,376.25	13.42	1,095,406.30	17,145.03	Real Estate	0.80%
381013101	Golden Entertainment Inc	GDEN	13,613	36.83	501,366.79	45.17	615,653.48	3,403.25	Consumer Discretionary	0.56%
42234Q102	Heartland Financial Usa, Inc.	HTLF	11,049	35.15	388,372.35	48.36	534,315.03	0.00	Financials	0.44%
42704L104	Herc Hldgs Inc	HRI	6,131	168.30	1,031,847.30	132.04	809,537.66	0.00	Industrials	1.16%
43283X105	Hilton Grand Vacations Inc	HGV	15,876	47.21	749,505.96	29.83	473,615.26	0.00	Consumer Discretionary	0.84%
45378A106	Independence Realty Trust Inc	IRT	49,750	16.13	802,467.50	13.67	680,148.94	7,960.00	Real Estate	0.90%
45826H109	Integer Holdings Corporation	ITGR	6,690	116.68	780,589.20	81.75	552,349.39	0.00	Health Care	0.88%
46116X101	Intra-Cellular Therapies Inc	ITCI	3,257	69.20	225,384.40	60.88	198,285.51	0.00	Health Care	0.25%
46333X108	Ironwood Pharmaceuticals, Inc.	IRWD	17,331	8.71	150,953.01	12.25	212,228.49	0.00	Health Care	0.17%
466367109	Jack In The Box	JACK	9,266	68.48	634,535.68	68.75	636,997.00	0.00	Consumer Discretionary	0.71%
488401100	Kemper Corporation	KMPR	6,767	61.92	419,012.64	54.37	367,944.66	0.00	Financials	0.47%
493732101	Kforcecom Inc	KFRC	9,337	70.52	658,445.24	36.45	340,303.48	0.00	Industrials	0.74%
50155Q100	Kyndryl Hldgs Inc	KD	40,698	21.76	885,588.48	19.21	781,896.17	0.00	Information Technology	1.00%
505336107	La-Z-Boy Inc	LZB	15,197	37.62	571,711.14	33.23	504,931.58	0.00	Consumer Discretionary	0.64%
505743104	Ladder Capital Corporation	LADR	66,748	11.13	742,905.24	10.41	695,105.17	15,352.04	Financials	0.83%
516544103	Lantheus Holdings Inc	LNTH	11,162	62.24	694,722.88	74.29	829,235.35	0.00	Health Care	0.78%
55024U109	Lumentum Holdings Incorporation	LITE	11,088	47.35	525,016.80	52.38	580,776.67	0.00	Information Technology	0.59%
554382101	The Macerich Company	MAC	49,272	17.23	848,956.56	13.29	654,933.23	0.00	Real Estate	0.95%
57638P104	Masterbrand Inc	MBC	27,424	18.74	513,925.76	16.83	461,676.18	0.00	Industrials	0.58%
576690101	Materion Corp	MTRN	14,704	131.75	1,937,252.00	53.83	791,489.32	0.00	Materials	2.18%
59100U108	Pathward Finl Inc	CASH	23,296	50.48	1,175,982.08	28.12	655,108.01	1,164.80	Financials	1.32%
604749101	Mirum Pharmaceuticals Inc	MIRM	7,511	25.12	188,676.32	27.71	208,153.84	0.00	Health Care	0.21%
607828100	Modine Mfg Co	MOD	18,195	95.19	1,731,982.05	9.19	225,450.37	0.00	Consumer Discretionary	1.95%

New York State Common Retirement Fd

2NYSCM10

As of 03/31/2024



Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
637870106	National Storage Affiliates Trust	NSA	15,694	39.16	614,577.04	36.62	574,772.34	0.00	Real Estate	0.69%
65336K103	Nexstar Media Group Inc	NXST	5,159	172.29	888,844.11	143.83	884,919.99	0.00	Communication Services	1.00%
665531307	Northern Oil And Gas, Inc.	NOG	24,107	39.68	956,565.76	22.36	538,976.52	9,642.80	Energy	1.07%
680033107	Old National Bancorp	ONB	51,783	17.41	901,542.03	13.66	707,215.91	0.00	Financials	1.01%
68268W103	Onemain Holdings Incorporation	OMF	14,704	51.09	751,227.36	27.57	405,349.63	0.00	Financials	0.84%
689648103	Otter Tail Corporation	OTTR	13,767	86.40	1,189,468.80	45.43	625,379.84	0.00	Utilities	1.34%
690732102	Owens & Minor Inc	OMI	18,694	27.71	518,010.74	23.59	440,934.86	0.00	Health Care	0.58%
69318G106	Pbf Energy Inc	PBF	8,008	57.57	461,020.56	43.10	345,156.81	0.00	Energy	0.52%
69478X105	Pacific Premier Bancorp Inc	PPBI	21,235	24.00	509,640.00	30.70	651,893.85	0.00	Financials	0.57%
703481101	Patterson-Uti Energy Inc	PTEN	70,932	11.94	846,928.08	11.74	912,834.28	0.00	Energy	0.95%
70509V100	Pebblebrook Hotel Trust	PEB	22,385	15.41	344,952.85	15.74	352,328.27	223.85	Real Estate	0.39%
72346Q104	Pinnacle Financial Partners Inc	PNFP	9,817	85.88	843,083.96	66.16	649,520.77	0.00	Financials	0.95%
729132100	Plexus Corp	PLXS	7,712	94.82	731,251.84	56.95	439,210.22	0.00	Information Technology	0.82%
736508847	Portland General Electric Company	POR	14,886	42.00	625,212.00	40.95	609,666.55	7,070.85	Utilities	0.70%
740367404	Preferred Bank	PFBC	18,298	76.77	1,404,737.46	47.51	869,346.85	0.00	Financials	1.58%
74164F103	Primoris Services	PRIM	37,353	42.57	1,590,117.21	25.87	972,159.20	2,241.18	Industrials	1.79%
749527107	Rev Group Inc	REVG	58,266	22.09	1,287,095.94	14.89	867,423.80	2,913.30	Industrials	1.45%
75281A109	Range Resources Corp.	RRC	30,482	34.43	1,049,495.26	19.43	592,288.89	0.00	Energy	1.18%
76131N101	Retail Opportunity Investments Corp	ROIC	64,204	12.82	823,095.28	13.20	848,006.71	9,630.60	Real Estate	0.92%
783549108	Ryder System, Inc.	R	4,594	120.19	552,152.86	80.77	371,067.80	0.00	Industrials	0.62%
78377T107	Ryman Hospitality Properties Inc	RHP	11,733	115.61	1,356,452.13	86.13	1,014,464.52	12,906.30	Real Estate	1.52%
78440X887	SI Green Realty Corp.	SLG	9,076	55.13	500,359.88	46.54	422,391.66	2,269.00	Real Estate	0.56%
830566105	Skechers Usa, Inc.	SKX	7,170	61.26	439,234.20	46.30	340,615.49	0.00	Consumer Discretionary	0.49%

New York State Common Retirement Fd

2NYSCM10

As of 03/31/2024



Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
830879102	Skywest Inc	SKYW	24,275	69.08	1,676,917.00	27.92	677,802.87	0.00	Industrials	1.88%
844895102	Southwest Gas Holdings Inc	SWX	5,735	76.13	436,605.55	63.36	363,390.82	0.00	Utilities	0.49%
847215100	Spartannash Company	SPTN	29,231	20.21	590,758.51	22.62	661,152.45	0.00	Consumer Staples	0.66%
84790A105	Spectrum Brands Holdings Inc	SPB	11,597	89.01	1,032,248.97	50.05	575,567.88	0.00	Consumer Staples	1.16%
859241101	Sterling Infrastructure, Inc.	STRL	11,796	110.31	1,301,216.76	15.69	185,022.51	0.00	Industrials	1.46%
861896108	Stonex Group Inc	SNEX	5,952	70.26	418,187.52	36.90	219,636.25	0.00	Financials	0.47%
868459108	Supernus Pharmaceuticals, Inc	SUPN	14,551	34.11	496,334.61	30.94	464,544.88	0.00	Health Care	0.56%
87157D109	Synaptics Incorporated	SYNA	3,735	97.56	364,386.60	116.49	435,097.99	0.00	Information Technology	0.41%
87161C501	Synovus Financial Corp.	SNV	22,621	40.06	906,197.26	35.53	803,614.11	8,595.98	Financials	1.02%
87265H109	Tri Pointe Homes Inc	TPH	29,698	38.66	1,148,124.68	18.93	562,108.70	0.00	Consumer Discretionary	1.29%
88033G407	Tenet Healthcare Corporation	THC	14,874	105.11	1,563,406.14	46.50	691,678.70	0.00	Health Care	1.76%
88146M101	Terreno Rlty Corp Com	TRNO	16,299	66.40	1,082,253.60	59.42	968,480.20	7,334.55	Real Estate	1.22%
88224Q107	Texas Capital Bancshares Inc	TCBI	15,704	61.55	966,581.20	66.10	1,037,646.86	0.00	Financials	1.09%
902681105	Ugi Corp	UGI	20,756	24.54	509,352.24	21.62	448,663.13	7,783.50	Utilities	0.57%
922417100	Veeco Instruments Inc.	VECO	13,887	35.17	488,405.79	30.89	429,028.38	0.00	Information Technology	0.55%
92343X100	Verint Systems Inc	VRNT	18,281	33.15	606,015.15	36.60	669,126.53	0.00	Information Technology	0.68%
92511U102	Verra Mobility Corporation	VRRM	33,784	24.97	843,586.48	14.17	478,792.66	0.00	Industrials	0.95%
97650W108	Wintrust Financial Corporation	WTFC	14,125	104.39	1,474,508.75	79.81	1,127,340.24	0.00	Financials	1.66%
					88,999,912.11			68,088,380.38	185,296.06	