

New York State Common Retirement Fd

2NYSCM10

As of 05/31/2022



Gross Performance for Selected Time Periods

|                                     | 1 Month | QTD   | YTD   | 1 Year | 3 Year | 5 Year | ITD  |
|-------------------------------------|---------|-------|-------|--------|--------|--------|------|
| New York State Common Retirement Fd | 3.24    | -4.61 | -5.98 | -2.40  | 15.69  | 9.39   | 8.43 |

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

New York State Common Retirement Fd

2NYSCM10

As of 05/31/2022



Net Performance for Selected Time Periods

|                                     | 1 Month | QTD   | YTD   | 1 Year | 3 Year | 5 Year | ITD  |
|-------------------------------------|---------|-------|-------|--------|--------|--------|------|
| New York State Common Retirement Fd | 3.24    | -4.75 | -6.25 | -2.94  | 15.05  | 8.76   | 7.88 |

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

**2NYSCM10 - New York State Common Retirement Fd - PFCNYSCM**

Account ID: PFCNYSCM

As of: 05/31/2022



| TRANSACTION TYPE | PRIMARY ASSET ID | ISSUE DESCRIPTION              | TRADE DATE | SETTLEMENT DATE | QUANTITY   | LOCAL AMOUNT | TRADE DATE EXCHANGE RATE | BASE AMOUNT |
|------------------|------------------|--------------------------------|------------|-----------------|------------|--------------|--------------------------|-------------|
| <b>USD</b>       |                  |                                |            |                 |            |              |                          |             |
| CASHDIV          | 48282T104        | Kadant Inc                     | 04/12/2022 | 05/11/2022      | 2,808.00   | 730.08       | 1.0000000000             | 730.08      |
| CASHDIV          | 359694106        | H.B. Fuller Company            | 04/20/2022 | 05/05/2022      | 12,896.00  | 2,450.24     | 1.0000000000             | 2,450.24    |
| CASHDIV          | 250565108        | Designer Brands Inc            | 04/21/2022 | 05/06/2022      | 21,098.00  | 1,054.90     | 1.0000000000             | 1,054.90    |
| MISCINC          | CASHUSD          | Us Dollars                     | 05/02/2022 | 05/02/2022      | 1,093.35   | 1,093.35     | 1.0000000000             | 1,093.35    |
| CASHDIV          | 06652V208        | Banner Corp                    | 05/02/2022 | 05/13/2022      | 10,151.00  | 4,466.44     | 1.0000000000             | 4,466.44    |
| SELL             | 19249H103        | Coherus Biosciences Inc        | 05/03/2022 | 05/05/2022      | 8,332.00   | 81,237.43    | 1.0000000000             | 81,237.43   |
| BUY              | 868459108        | Supernus Pharmaceuticals, Inc  | 05/03/2022 | 05/05/2022      | -13,593.00 | -393,002.17  | 1.0000000000             | -393,002.17 |
| CASHDIV          | 45384B106        | Independent Bank Group Inc     | 05/04/2022 | 05/19/2022      | 14,860.00  | 5,646.80     | 1.0000000000             | 5,646.80    |
| SELL             | 909214306        | Unisys Corporation             | 05/04/2022 | 05/06/2022      | 10,320.00  | 138,476.15   | 1.0000000000             | 138,476.15  |
| BUY              | 92511U102        | Verra Mobility Corporation     | 05/04/2022 | 05/06/2022      | -9,437.00  | -134,152.62  | 1.0000000000             | -134,152.62 |
| WITHDRAWAL       | CASHUSD          | Us Dollars                     | 05/05/2022 | 05/05/2022      | -2,450.24  | -2,450.24    | 1.0000000000             | -2,450.24   |
| CASHDIV          | 235825205        | Dana Incorporated              | 05/05/2022 | 05/27/2022      | 48,595.00  | 4,859.50     | 1.0000000000             | 4,859.50    |
| SELL             | 909214306        | Unisys Corporation             | 05/05/2022 | 05/09/2022      | 11,053.00  | 142,359.70   | 1.0000000000             | 142,359.70  |
| CASHDIV          | 32026V104        | First Founation Inc            | 05/05/2022 | 05/16/2022      | 30,759.00  | 3,383.49     | 1.0000000000             | 3,383.49    |
| BUY              | 92511U102        | Verra Mobility Corporation     | 05/05/2022 | 05/09/2022      | -6,526.00  | -91,223.69   | 1.0000000000             | -91,223.69  |
| WITHDRAWAL       | CASHUSD          | Us Dollars                     | 05/06/2022 | 05/06/2022      | -1,054.90  | -1,054.90    | 1.0000000000             | -1,054.90   |
| CASHDIV          | 30257X104        | Fb Financial Corporation       | 05/06/2022 | 05/23/2022      | 14,976.00  | 1,946.88     | 1.0000000000             | 1,946.88    |
| CASHDIV          | 68268W103        | Onemain Holdings Incorporation | 05/06/2022 | 05/13/2022      | 14,863.00  | 14,119.85    | 1.0000000000             | 14,119.85   |
| BUY              | 92511U102        | Verra Mobility Corporation     | 05/06/2022 | 05/10/2022      | -6,564.00  | -89,233.64   | 1.0000000000             | -89,233.64  |
| SELL             | 909214306        | Unisys Corporation             | 05/06/2022 | 05/10/2022      | 7,279.00   | 90,209.64    | 1.0000000000             | 90,209.64   |
| BUY              | 92511U102        | Verra Mobility Corporation     | 05/09/2022 | 05/11/2022      | -5,411.00  | -70,309.45   | 1.0000000000             | -70,309.45  |
| SELL             | 909214306        | Unisys Corporation             | 05/09/2022 | 05/11/2022      | 8,733.00   | 104,741.33   | 1.0000000000             | 104,741.33  |

**2NYSCM10 - New York State Common Retirement Fd - PFCNYSCM**

Account ID: PFCNYSCM

As of: 05/31/2022



| TRANSACTION TYPE | PRIMARY ASSET ID | ISSUE DESCRIPTION                    | TRADE DATE | SETTLEMENT DATE | QUANTITY   | LOCAL AMOUNT | TRADE DATE EXCHANGE RATE | BASE AMOUNT |
|------------------|------------------|--------------------------------------|------------|-----------------|------------|--------------|--------------------------|-------------|
| SELL             | 909214306        | Unisys Corporation                   | 05/10/2022 | 05/12/2022      | 3,881.00   | 45,116.01    | 1.0000000000             | 45,116.01   |
| WITHDRAWAL       | CASHUSD          | Us Dollars                           | 05/11/2022 | 05/11/2022      | -730.08    | -730.08      | 1.0000000000             | -730.08     |
| CASHDIV          | 65336K103        | Nexstar Media Group Inc              | 05/12/2022 | 05/27/2022      | 9,011.00   | 8,109.90     | 1.0000000000             | 8,109.90    |
| CASHDIV          | 42234Q102        | Heartland Financial Usa, Inc.        | 05/12/2022 | 05/27/2022      | 21,306.00  | 5,752.62     | 1.0000000000             | 5,752.62    |
| CASHDIV          | 78573L106        | Sabra Health Care Reit, Inc.         | 05/13/2022 | 05/31/2022      | 56,392.00  | 16,917.60    | 1.0000000000             | 16,917.60   |
| WITHDRAWAL       | CASHUSD          | Us Dollars                           | 05/13/2022 | 05/13/2022      | -18,586.29 | -18,586.29   | 1.0000000000             | -18,586.29  |
| WITHDRAWAL       | CASHUSD          | Us Dollars                           | 05/16/2022 | 05/16/2022      | -3,383.49  | -3,383.49    | 1.0000000000             | -3,383.49   |
| CASHDIV          | 00773T101        | Advansix Inc                         | 05/16/2022 | 05/31/2022      | 13,587.00  | 1,698.38     | 1.0000000000             | 1,698.38    |
| BUY              | 02607T109        | The Necessity Retail Reit, Inc.      | 05/17/2022 | 05/19/2022      | -7,899.00  | -61,304.14   | 1.0000000000             | -61,304.14  |
| BUY              | 45781V101        | Innovative Industrial Properties Inc | 05/17/2022 | 05/19/2022      | -1,245.00  | -167,712.33  | 1.0000000000             | -167,712.33 |
| BUY              | 78377T107        | Ryman Hospitality Properties Inc     | 05/17/2022 | 05/19/2022      | -2,175.00  | -199,744.82  | 1.0000000000             | -199,744.82 |
| SELL             | 45378A106        | Independence Realty Trust Inc        | 05/17/2022 | 05/19/2022      | 18,343.00  | 410,057.55   | 1.0000000000             | 410,057.55  |
| BUY              | 76131N101        | Retail Opportunity Investments Corp  | 05/17/2022 | 05/19/2022      | -6,498.00  | -119,171.37  | 1.0000000000             | -119,171.37 |
| BUY              | 15202L107        | Centerspace                          | 05/17/2022 | 05/19/2022      | -2,519.00  | -218,632.07  | 1.0000000000             | -218,632.07 |
| BUY              | 74051N102        | Premier Inc                          | 05/18/2022 | 05/20/2022      | -9,377.00  | -346,457.64  | 1.0000000000             | -346,457.64 |
| BUY              | 81619Q105        | Select Medical Holdings Corporation  | 05/18/2022 | 05/20/2022      | -2,518.00  | -62,636.76   | 1.0000000000             | -62,636.76  |
| BUY              | 690732102        | Owens & Minor Inc                    | 05/18/2022 | 05/20/2022      | -2,634.00  | -94,963.86   | 1.0000000000             | -94,963.86  |
| BUY              | 15202L107        | Centerspace                          | 05/18/2022 | 05/20/2022      | -1,919.00  | -164,167.95  | 1.0000000000             | -164,167.95 |
| BUY              | 02607T109        | The Necessity Retail Reit, Inc.      | 05/18/2022 | 05/20/2022      | -7,767.00  | -61,394.26   | 1.0000000000             | -61,394.26  |
| SELL             | 88870R102        | Tivity Health Inc                    | 05/18/2022 | 05/20/2022      | 17,524.00  | 561,985.31   | 1.0000000000             | 561,985.31  |
| BUY              | 74051N102        | Premier Inc                          | 05/19/2022 | 05/23/2022      | -1,318.00  | -48,163.94   | 1.0000000000             | -48,163.94  |
| WITHDRAWAL       | CASHUSD          | Us Dollars                           | 05/19/2022 | 05/19/2022      | -5,646.80  | -5,646.80    | 1.0000000000             | -5,646.80   |
| BUY              | 294268107        | Eplus Inc                            | 05/20/2022 | 05/24/2022      | -2,857.00  | -155,053.10  | 1.0000000000             | -155,053.10 |

**2NYSCM10 - New York State Common Retirement Fd - PFCNYSCM**

Account ID: PFCNYSCM

As of: 05/31/2022



| TRANSACTION TYPE | PRIMARY ASSET ID | ISSUE DESCRIPTION          | TRADE DATE | SETTLEMENT DATE | QUANTITY   | LOCAL AMOUNT       | TRADE DATE EXCHANGE RATE | BASE AMOUNT        |
|------------------|------------------|----------------------------|------------|-----------------|------------|--------------------|--------------------------|--------------------|
| SELL             | 922417100        | Veeco Instruments Inc.     | 05/20/2022 | 05/24/2022      | 6,331.00   | 132,446.56         | 1.0000000000             | 132,446.56         |
| SELL             | 00258W108        | The Aarons Company Inc     | 05/20/2022 | 05/24/2022      | 1,424.00   | 26,047.35          | 1.0000000000             | 26,047.35          |
| SELL             | 74164M108        | Primerica, Inc.            | 05/20/2022 | 05/24/2022      | 2,563.00   | 305,673.29         | 1.0000000000             | 305,673.29         |
| BUY              | 707569109        | Penn National Gaming, Inc. | 05/20/2022 | 05/24/2022      | -6,399.00  | -200,980.43        | 1.0000000000             | -200,980.43        |
| SELL             | 00258W108        | The Aarons Company Inc     | 05/23/2022 | 05/25/2022      | 12,066.00  | 217,583.60         | 1.0000000000             | 217,583.60         |
| BUY              | 294268107        | Eplus Inc                  | 05/23/2022 | 05/25/2022      | -2,649.00  | -148,075.40        | 1.0000000000             | -148,075.40        |
| BUY              | 707569109        | Penn National Gaming, Inc. | 05/23/2022 | 05/25/2022      | -6,632.00  | -205,657.65        | 1.0000000000             | -205,657.65        |
| SELL             | 922417100        | Veeco Instruments Inc.     | 05/23/2022 | 05/25/2022      | 7,045.00   | 148,539.01         | 1.0000000000             | 148,539.01         |
| WITHDRAWAL       | CASHUSD          | Us Dollars                 | 05/23/2022 | 05/23/2022      | -1,946.88  | -1,946.88          | 1.0000000000             | -1,946.88          |
| BUY              | 294268107        | Eplus Inc                  | 05/24/2022 | 05/26/2022      | -1,462.00  | -80,873.16         | 1.0000000000             | -80,873.16         |
| SELL             | 00258W108        | The Aarons Company Inc     | 05/24/2022 | 05/26/2022      | 8,320.00   | 147,117.53         | 1.0000000000             | 147,117.53         |
| BUY              | 707569109        | Penn National Gaming, Inc. | 05/24/2022 | 05/26/2022      | -3,136.00  | -90,371.05         | 1.0000000000             | -90,371.05         |
| SELL             | 922417100        | Veeco Instruments Inc.     | 05/24/2022 | 05/26/2022      | 2,065.00   | 41,476.64          | 1.0000000000             | 41,476.64          |
| SELL             | 00258W108        | The Aarons Company Inc     | 05/25/2022 | 05/27/2022      | 3,997.00   | 71,662.17          | 1.0000000000             | 71,662.17          |
| WITHDRAWAL       | CASHUSD          | Us Dollars                 | 05/27/2022 | 05/27/2022      | -18,722.02 | -18,722.02         | 1.0000000000             | -18,722.02         |
| WITHDRAWAL       | CASHUSD          | Us Dollars                 | 05/31/2022 | 05/31/2022      | -18,615.98 | -18,615.98         | 1.0000000000             | -18,615.98         |
|                  |                  |                            |            |                 |            | <b>-537,458.88</b> |                          | <b>-537,458.88</b> |
|                  |                  |                            |            |                 |            | <b>-537,458.88</b> |                          | <b>-537,458.88</b> |

# New York State Common Retirement Fd

2NYSCM10

As of 05/31/2022



## Portfolio Holdings

| CUSIP     | SECURITY NAME                     | TICKER | SHARE/PAR | PRICE    | MARKET       | COST PER SHARE | COST         | ACCRUED INTEREST | SECTOR                 | % WEIGHT |
|-----------|-----------------------------------|--------|-----------|----------|--------------|----------------|--------------|------------------|------------------------|----------|
| CASHUSD   | Us Dollars                        | USD    | 1,631,109 | 1.00     | 1,631,108.99 | 1.00           | 1,631,108.99 | 0.00             |                        | 2.02%    |
| G9618E107 | White Mountns Insu                | WTM    | 827       | 1,244.86 | 1,029,499.22 | 1,084.17       | 896,606.80   | 0.00             | Financials             | 1.27%    |
| 000361105 | Aar Corp                          | AIR    | 18,466    | 48.22    | 890,430.52   | 38.51          | 711,148.04   | 0.00             | Industrials            | 1.10%    |
| 00773T101 | Advansix Inc                      | ASIX   | 13,587    | 46.33    | 629,485.71   | 31.65          | 430,086.75   | 0.00             | Materials              | 0.78%    |
| 007973100 | Advanced Energy Industries, Inc.  | AEIS   | 10,174    | 81.46    | 828,774.04   | 76.81          | 781,461.47   | 1,017.40         | Information Technology | 1.03%    |
| 00922R105 | Air Transport Services Group Inc. | ATSG   | 24,140    | 30.22    | 729,510.80   | 19.41          | 468,476.63   | 0.00             | Industrials            | 0.90%    |
| 02553E106 | American Eagle Outfitter          | AEO    | 37,489    | 12.11    | 453,991.79   | 20.63          | 773,333.77   | 0.00             | Consumer Discretionary | 0.56%    |
| 02607T109 | The Necessity Retail Reit, Inc.   | RTL    | 134,589   | 7.98     | 1,074,020.22 | 8.13           | 1,093,859.86 | 0.00             | Real Estate            | 1.33%    |
| 03076K108 | Ameris Bancorp                    | ABCB   | 16,210    | 45.59    | 739,013.90   | 35.81          | 580,500.24   | 0.00             | Financials             | 0.91%    |
| 04208T108 | Armada Hoffer Pptys Inc           | AHH    | 81,261    | 13.78    | 1,119,776.58 | 11.81          | 959,571.76   | 0.00             | Real Estate            | 1.39%    |
| 043436104 | Asbury Automotive Group, Inc.     | ABG    | 5,075     | 181.15   | 919,336.25   | 96.14          | 487,886.63   | 0.00             | Consumer Discretionary | 1.14%    |
| 047649108 | Atkore Inc                        | ATKR   | 9,028     | 108.92   | 983,329.76   | 23.32          | 210,525.95   | 0.00             | Industrials            | 1.22%    |
| 04911A107 | Atlantic Union Bankshares Corp    | AUB    | 14,920    | 35.26    | 526,079.20   | 34.19          | 510,146.29   | 4,177.60         | Financials             | 0.65%    |
| 05368M106 | Avid Bioservices Inc              | CDMO   | 21,670    | 13.37    | 289,727.90   | 22.76          | 493,116.51   | 0.00             | Health Care            | 0.36%    |
| 05368V106 | Avient Corp                       | AVNT   | 23,777    | 49.20    | 1,169,828.40 | 31.90          | 758,578.09   | 0.00             | Materials              | 1.45%    |
| 05969A105 | Bancorp Inc                       | TBBK   | 47,937    | 20.83    | 998,527.71   | 12.36          | 592,633.44   | 0.00             | Financials             | 1.24%    |
| 05990K106 | Banc Of California Inc            | BANC   | 45,976    | 19.24    | 884,578.24   | 17.62          | 810,002.30   | 0.00             | Financials             | 1.09%    |
| 06652V208 | Banner Corp                       | BANR   | 10,151    | 58.11    | 589,874.61   | 58.24          | 591,151.98   | 0.00             | Financials             | 0.73%    |
| 092113109 | Black Hills Corporation           | BKH    | 10,133    | 76.66    | 776,795.78   | 51.54          | 522,281.06   | 6,029.14         | Utilities              | 0.96%    |
| 10948C107 | Brightview Hldgs Inc              | BV     | 43,145    | 13.00    | 560,885.00   | 12.47          | 538,231.31   | 0.00             | Industrials            | 0.69%    |
| 15202L107 | Centerspace                       | CSR    | 4,438     | 82.98    | 368,265.24   | 86.26          | 382,800.02   | 0.00             | Real Estate            | 0.46%    |
| 15872M104 | Championx Corp                    | CHX    | 37,158    | 23.27    | 864,666.66   | 10.39          | 386,113.03   | 0.00             | Energy                 | 1.07%    |
| 17888H103 | Civitas Res Inc                   | CIVI   | 19,260    | 76.35    | 1,470,501.00 | 57.27          | 1,103,012.50 | 0.00             | Energy                 | 1.82%    |

# New York State Common Retirement Fd

2NYSCM10

As of 05/31/2022



## Portfolio Holdings

| CUSIP     | SECURITY NAME                      | TICKER | SHARE/PAR | PRICE | MARKET       | COST PER SHARE | COST         | ACCRUED INTEREST | SECTOR                 | % WEIGHT |
|-----------|------------------------------------|--------|-----------|-------|--------------|----------------|--------------|------------------|------------------------|----------|
| 19249H103 | Coherus Biosciences Inc            | CHRS   | 40,541    | 7.34  | 297,570.94   | 16.79          | 680,627.02   | 0.00             | Health Care            | 0.37%    |
| 192576106 | Cohu Inc                           | COHU   | 17,580    | 30.43 | 534,959.40   | 35.49          | 624,001.10   | 0.00             | Information Technology | 0.66%    |
| 23204G100 | Customers Bancorp, Inc.            | CUBI   | 14,384    | 41.30 | 594,059.20   | 58.91          | 847,362.24   | 0.00             | Financials             | 0.74%    |
| 235825205 | Dana Incorporated                  | DAN    | 48,595    | 16.56 | 804,733.20   | 16.70          | 811,622.89   | 0.00             | Consumer Discretionary | 1.00%    |
| 248019101 | Deluxe Corporation                 | DLX    | 18,577    | 23.93 | 444,547.61   | 43.81          | 813,909.49   | 5,573.10         | Industrials            | 0.55%    |
| 250565108 | Designer Brands Inc                | DBI    | 21,098    | 15.53 | 327,651.94   | 20.01          | 422,202.63   | 0.00             | Consumer Discretionary | 0.41%    |
| 25432X102 | Dime Cmnty Bancshares Inc New      | DCOM   | 11,729    | 31.44 | 368,759.76   | 36.01          | 422,374.21   | 0.00             | Financials             | 0.46%    |
| 27032D304 | Earthstone Energy                  | ESTE   | 103,767   | 18.02 | 1,869,881.34 | 13.19          | 1,368,925.40 | 0.00             | Energy                 | 2.31%    |
| 28035Q102 | Edgewell Personal Care Co          | EPC    | 22,776    | 36.40 | 829,046.40   | 37.66          | 857,649.49   | 0.00             | Consumer Staples       | 1.03%    |
| 29355X107 | Enpro Industries Inc.              | NPO    | 11,714    | 95.76 | 1,121,732.64 | 92.70          | 1,085,853.03 | 3,279.92         | Industrials            | 1.39%    |
| 293712105 | Enterprise Financial Services Corp | EFSC   | 22,447    | 46.31 | 1,039,520.57 | 40.31          | 904,767.64   | 0.00             | Financials             | 1.29%    |
| 294268107 | Eplus Inc                          | PLUS   | 6,968     | 56.74 | 395,364.32   | 55.11          | 384,001.66   | 0.00             | Information Technology | 0.49%    |
| 302520101 | F.N.B. Corporation                 | FNB    | 39,763    | 12.15 | 483,120.45   | 7.87           | 313,067.55   | 0.00             | Financials             | 0.60%    |
| 30257X104 | Fb Financial Corporation           | FBK    | 14,976    | 42.02 | 629,291.52   | 38.32          | 573,938.47   | 0.00             | Financials             | 0.78%    |
| 32026V104 | First Founation Inc                | FFWM   | 30,759    | 22.55 | 693,615.45   | 26.82          | 825,030.40   | 0.00             | Financials             | 0.86%    |
| 320817109 | First Merchants Corporation        | FRME   | 28,789    | 41.16 | 1,184,955.24 | 36.63          | 1,054,406.39 | 0.00             | Financials             | 1.47%    |
| 34417P100 | Focus Financial Partners Inc       | FOCS   | 9,278     | 37.70 | 349,780.60   | 47.39          | 439,641.74   | 0.00             | Financials             | 0.43%    |
| 359694106 | H.B. Fuller Company                | FUL    | 15,890    | 71.08 | 1,129,461.20 | 50.77          | 806,686.32   | 0.00             | Materials              | 1.40%    |
| 36237H101 | G-iii Apparel Gp                   | GIII   | 17,291    | 25.06 | 433,312.46   | 13.80          | 238,555.28   | 0.00             | Consumer Discretionary | 0.54%    |
| 37954A204 | Global Medical Reit Inc            | GMRE   | 71,823    | 13.00 | 933,699.00   | 13.96          | 1,002,736.80 | 0.00             | Real Estate            | 1.16%    |
| 381013101 | Golden Entertainment Inc           | GDEN   | 15,779    | 47.28 | 746,031.12   | 46.02          | 726,223.16   | 0.00             | Consumer Discretionary | 0.92%    |
| 42234Q102 | Heartland Financial Usa, Inc.      | HTLF   | 21,306    | 44.23 | 942,364.38   | 48.36          | 1,030,329.99 | 0.00             | Financials             | 1.17%    |
| 43283X105 | Hilton Grand Vacations Inc         | HGV    | 20,217    | 45.75 | 924,927.75   | 29.83          | 603,116.64   | 0.00             | Consumer Discretionary | 1.14%    |

# New York State Common Retirement Fd

2NYSCM10

As of 05/31/2022



## Portfolio Holdings

| CUSIP     | SECURITY NAME                        | TICKER | SHARE/PAR | PRICE  | MARKET       | COST PER SHARE | COST       | ACCRUED INTEREST | SECTOR                 | % WEIGHT |
|-----------|--------------------------------------|--------|-----------|--------|--------------|----------------|------------|------------------|------------------------|----------|
| 44109J106 | Hostess Brands Inc                   | TWNK   | 51,257    | 21.25  | 1,089,211.25 | 14.45          | 740,565.64 | 0.00             | Consumer Staples       | 1.35%    |
| 444097109 | Hudson Pacific Properties Inc        | HPP    | 32,482    | 19.91  | 646,716.62   | 25.52          | 828,914.03 | 0.00             | Real Estate            | 0.80%    |
| 45378A106 | Independence Realty Trust Inc        | IRT    | 24,655    | 23.51  | 579,639.05   | 9.54           | 235,293.83 | 0.00             | Real Estate            | 0.72%    |
| 45384B106 | Independent Bank Group Inc           | IBTX   | 14,860    | 73.08  | 1,085,968.80 | 44.50          | 661,312.42 | 0.00             | Financials             | 1.34%    |
| 45781V101 | Innovative Industrial Properties Inc | IIPR   | 2,920     | 133.05 | 388,506.00   | 162.98         | 475,898.59 | 0.00             | Real Estate            | 0.48%    |
| 45826H109 | Integer Holdings Corporation         | ITGR   | 10,215    | 79.78  | 814,952.70   | 81.68          | 834,329.61 | 0.00             | Health Care            | 1.01%    |
| 477143101 | Jetblue Airways Corporation          | JBLU   | 29,020    | 10.74  | 311,674.80   | 13.72          | 398,113.77 | 0.00             | Industrials            | 0.39%    |
| 48282T104 | Kadant Inc                           | KAI    | 2,808     | 185.10 | 519,760.80   | 48.02          | 134,843.87 | 0.00             | Industrials            | 0.64%    |
| 493732101 | Kforcecom Inc                        | KFRC   | 17,031    | 65.68  | 1,118,596.08 | 36.45          | 620,724.91 | 0.00             | Industrials            | 1.38%    |
| 505336107 | La-Z-Boy Inc                         | LZB    | 15,361    | 25.53  | 392,166.33   | 33.23          | 510,380.60 | 0.00             | Consumer Discretionary | 0.49%    |
| 505743104 | Ladder Capital Corporation           | LADR   | 67,464    | 11.56  | 779,883.84   | 10.41          | 702,561.50 | 0.00             | Financials             | 0.97%    |
| 576690101 | Materion Corp                        | MTRN   | 14,824    | 81.98  | 1,215,271.52 | 53.83          | 797,948.70 | 1,853.00         | Materials              | 1.50%    |
| 59100U108 | Meta Financial Group, Inc.           | CASH   | 28,103    | 41.57  | 1,168,241.71 | 28.12          | 790,285.90 | 0.00             | Financials             | 1.45%    |
| 607828100 | Modine Mfg Co                        | MOD    | 40,422    | 11.82  | 477,788.04   | 7.47           | 302,003.48 | 0.00             | Consumer Discretionary | 0.59%    |
| 60783X104 | Modivcare Inc                        | MODV   | 3,735     | 95.43  | 356,431.05   | 111.24         | 415,476.23 | 0.00             | Health Care            | 0.44%    |
| 62855J104 | Myriad Genetics In                   | MYGN   | 16,636    | 19.24  | 320,076.64   | 32.35          | 538,127.71 | 0.00             | Health Care            | 0.40%    |
| 65336K103 | Nexstar Media Group Inc              | NXST   | 9,011     | 175.22 | 1,578,907.42 | 64.06          | 577,260.85 | 0.00             | Communication Services | 1.95%    |
| 65343C102 | Nextgen Healthcare Inc               | NXGN   | 43,288    | 18.11  | 783,945.68   | 18.58          | 804,391.45 | 0.00             | Health Care            | 0.97%    |
| 665531307 | Northern Oil And Gas, Inc.           | NOG    | 40,235    | 32.69  | 1,315,282.15 | 18.64          | 750,127.79 | 0.00             | Energy                 | 1.63%    |
| 68268W103 | Onemain Holdings Incorporation       | OMF    | 14,863    | 44.06  | 654,863.78   | 27.57          | 409,732.83 | 0.00             | Financials             | 0.81%    |
| 683344105 | Onto Innovation Inc                  | ONTO   | 4,784     | 80.38  | 384,537.92   | 57.54          | 275,281.79 | 0.00             | Information Technology | 0.48%    |
| 689648103 | Otter Tail Corporation               | OTTR   | 13,913    | 65.39  | 909,771.07   | 45.43          | 632,012.04 | 5,739.11         | Utilities              | 1.13%    |
| 690732102 | Owens & Minor Inc                    | OMI    | 22,166    | 34.88  | 773,150.08   | 40.26          | 892,443.10 | 0.00             | Health Care            | 0.96%    |

# New York State Common Retirement Fd

2NYSCM10

As of 05/31/2022



## Portfolio Holdings

| CUSIP     | SECURITY NAME                       | TICKER | SHARE/PAR | PRICE  | MARKET       | COST PER SHARE | COST         | ACCRUED INTEREST | SECTOR                 | % WEIGHT |
|-----------|-------------------------------------|--------|-----------|--------|--------------|----------------|--------------|------------------|------------------------|----------|
| 69336V101 | Pgt Innovations Inc                 | PGTI   | 27,996    | 20.10  | 562,719.60   | 22.00          | 615,907.73   | 0.00             | Industrials            | 0.70%    |
| 695127100 | Pacira Biosciences Inc              | PCRX   | 11,849    | 63.25  | 749,449.25   | 66.21          | 784,465.26   | 0.00             | Health Care            | 0.93%    |
| 703481101 | Patterson Uti Eneq                  | PTEN   | 99,183    | 19.08  | 1,892,411.64 | 9.87           | 979,345.46   | 0.00             | Energy                 | 2.34%    |
| 70509V100 | Pebblebrook Hotel Trust             | PEB    | 44,632    | 22.51  | 1,004,666.32 | 14.47          | 645,643.35   | 0.00             | Real Estate            | 1.24%    |
| 707569109 | Penn National Gaming, Inc.          | PENN   | 16,167    | 31.96  | 516,697.32   | 30.74          | 497,009.13   | 0.00             | Consumer Discretionary | 0.64%    |
| 729132100 | Plexus Corp                         | PLXS   | 6,914     | 84.80  | 586,307.20   | 49.99          | 345,650.18   | 0.00             | Information Technology | 0.73%    |
| 736508847 | Portland General Electric Company   | POR    | 9,477     | 49.25  | 466,742.25   | 35.57          | 337,139.33   | 0.00             | Utilities              | 0.58%    |
| 740367404 | Preferred Bank                      | PFBC   | 18,493    | 68.51  | 1,266,955.43 | 47.51          | 878,611.39   | 0.00             | Financials             | 1.57%    |
| 74051N102 | Premier Inc                         | PINC   | 10,695    | 37.41  | 400,099.95   | 36.90          | 394,621.58   | 2,139.00         | Health Care            | 0.50%    |
| 74164F103 | Primoris Services                   | PRIM   | 43,584    | 24.28  | 1,058,219.52 | 25.45          | 1,109,370.64 | 0.00             | Industrials            | 1.31%    |
| 74164M108 | Primerica, Inc.                     | PRI    | 0         | 126.00 | 0.00         | 0.00           | 0.00         | 1,409.65         | Financials             | 0.00%    |
| 74319R101 | Prog Hldgs Inc                      | PRG    | 12,433    | 29.19  | 362,919.27   | 51.15          | 635,918.52   | 0.00             | Financials             | 0.45%    |
| 749527107 | Rev Group Inc                       | REVG   | 40,289    | 12.27  | 494,346.03   | 15.59          | 627,955.65   | 0.00             | Industrials            | 0.61%    |
| 75281A109 | Range Resources Corp.               | RRC    | 58,586    | 33.95  | 1,988,994.70 | 10.14          | 594,103.05   | 0.00             | Energy                 | 2.46%    |
| 76131N101 | Retail Opportunity Investments Corp | ROIC   | 64,621    | 18.07  | 1,167,701.47 | 13.20          | 853,273.48   | 0.00             | Real Estate            | 1.45%    |
| 783332109 | Ruths Hospitality                   | RUTH   | 20,031    | 18.43  | 369,171.33   | 20.42          | 409,011.06   | 2,804.34         | Consumer Discretionary | 0.46%    |
| 783549108 | Ryder System, Inc.                  | R      | 9,491     | 80.02  | 759,469.82   | 80.77          | 766,609.59   | 5,504.78         | Industrials            | 0.94%    |
| 78377T107 | Ryman Hospitality Properties Inc    | RHP    | 13,912    | 89.29  | 1,242,202.48 | 86.09          | 1,197,725.67 | 0.00             | Real Estate            | 1.54%    |
| 78573L106 | Sabra Health Care Reit, Inc.        | SBRA   | 56,392    | 14.04  | 791,743.68   | 18.33          | 1,033,901.26 | 0.00             | Real Estate            | 0.98%    |
| 807066105 | Scholastic Corporation              | SCHL   | 22,209    | 37.53  | 833,503.77   | 34.99          | 777,017.20   | 3,331.35         | Communication Services | 1.03%    |
| 81619Q105 | Select Medical Holdings Corporation | SEM    | 31,916    | 24.35  | 777,154.60   | 26.07          | 831,895.08   | 3,674.75         | Health Care            | 0.96%    |
| 838518108 | South Jersey Industries Inc         | SJI    | 27,186    | 34.85  | 947,432.10   | 26.03          | 707,662.42   | 0.00             | Utilities              | 1.17%    |
| 84790A105 | Spectrum Brands Holdings Inc        | SPB    | 8,636     | 87.74  | 757,722.64   | 51.38          | 443,682.31   | 3,627.12         | Consumer Staples       | 0.94%    |

# New York State Common Retirement Fd

2NYSCM10

As of 05/31/2022



## Portfolio Holdings

| CUSIP         | SECURITY NAME                 | TICKER | SHARE/PAR | PRICE  | MARKET       | COST PER SHARE | COST       | ACCRUED INTEREST | SECTOR                 | % WEIGHT |
|---------------|-------------------------------|--------|-----------|--------|--------------|----------------|------------|------------------|------------------------|----------|
| 859241101     | Sterling Construct            | STRL   | 55,538    | 24.61  | 1,366,790.18 | 15.69          | 871,124.11 | 0.00             | Industrials            | 1.69%    |
| 861896108     | Stonex Group Inc              | SNEX   | 5,741     | 75.07  | 430,976.87   | 55.35          | 317,775.12 | 0.00             | Financials             | 0.53%    |
| 868459108     | Supernus Pharmaceuticals, Inc | SUPN   | 13,593    | 27.87  | 378,836.91   | 28.91          | 393,002.17 | 0.00             | Health Care            | 0.47%    |
| 87265H109     | Tri Pointe Homes Inc          | TPH    | 21,584    | 21.07  | 454,774.88   | 19.27          | 416,015.54 | 0.00             | Consumer Discretionary | 0.56%    |
| 88224Q107     | Texas Capital Bancshares Inc. | TCBI   | 12,982    | 56.53  | 733,872.46   | 66.71          | 866,071.37 | 0.00             | Financials             | 0.91%    |
| 89679E300     | Triumph Bancorp, Inc.         | TBK    | 14,073    | 72.74  | 1,023,670.02 | 38.92          | 547,691.21 | 0.00             | Financials             | 1.27%    |
| 911163103     | Utd Natural Foods             | UNFI   | 19,804    | 42.41  | 839,887.64   | 42.37          | 839,023.43 | 0.00             | Consumer Staples       | 1.04%    |
| 92343X100     | Verint Systems Inc            | VRNT   | 18,447    | 51.04  | 941,534.88   | 36.60          | 675,202.51 | 0.00             | Information Technology | 1.17%    |
| 92511U102     | Verra Mobility Corporation    | VRRM   | 27,938    | 15.95  | 445,611.10   | 13.78          | 384,919.40 | 0.00             | Information Technology | 0.55%    |
| 95082P105     | Wesco International, Inc.     | WCC    | 7,270     | 125.58 | 912,966.60   | 76.83          | 558,549.95 | 0.00             | Industrials            | 1.13%    |
| 80,797,289.25 |                               |        |           |        |              | 67,213,587.75  | 50,160.26  |                  |                        |          |