New York State Common Retirement Fd

2NYSCM10

As of 01/31/2023

Gross Performance for Selected Time Periods

	1 Month	QTD	YTD	1 Year	3 Year	5 Year	ITD
New York State Common Retirement Fd	9.35	9.35	9.35	-2.22	11.70	6.52	7.68
RUSSELL 2000 VALUE	9.54	9.54	9.54	-0.52	9.93	5.78	7.40

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

New York State Common Retirement Fd

2NYSCM10

As of 01/31/2023

Net Performance for Selected Time Periods

	1 Month	QTD	YTD	1 Year	3 Year	5 Year	ITD
New York State Common Retirement Fd	9.21	9.21	9.21	-2.72	11.10	5.91	7.13
RUSSELL 2000 VALUE	9.54	9.54	9.54	-0.52	9.93	5.78	7.40

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: 01/31/2023

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	28035Q102	Edgewell Personal Care Co	11/28/2022	01/04/2023	11,801.00	1,770.15	1.0000000000	1,770.15
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	59100U108	Pathward Finl Inc	12/07/2022	01/02/2023	27,383.00	1,369.15	1.0000000000	1,369.15
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	05990K106	Banc Of California Inc	12/14/2022	01/03/2023	62,143.00	3,728.58	1.0000000000	3,728.58
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	05368V106	Avient Corp	12/15/2022	01/06/2023	23,525.00	5,822.44	1.0000000000	5,822.44
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	37954A204	Global Medical Reit Inc	12/21/2022	01/09/2023	81,643.00	17,145.03	1.0000000000	17,145.03
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	736508847	Portland General Electric Company	12/23/2022	01/17/2023	14,886.00	6,735.92	1.0000000000	6,735.92
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	04208T108	Armada Hoffler Pptys Inc	12/27/2022	01/05/2023	86,749.00	16,482.31	1.0000000000	16,482.31
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	665531307	Northern Oil And Gas, Inc.	12/28/2022	01/31/2023	20,298.00	6,089.40	1.0000000000	6,089.40
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	15202L107	Centerspace	12/29/2022	01/12/2023	6,747.00	4,925.31	1.0000000000	4,925.31
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	45378A106	Independence Realty Trust Inc	12/29/2022	01/20/2023	49,750.00	6,965.00	1.0000000000	6,965.00
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	74164F103	Primoris Services	12/29/2022	01/13/2023	43,154.00	2,589.24	1.0000000000	2,589.24
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	749527107	Rev Group Inc	12/29/2022	01/13/2023	39,931.00	1,996.55	1.0000000000	1,996.55
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	78377T107	Ryman Hospitality Properties Inc	12/29/2022	01/17/2023	15,179.00	3,794.75	1.0000000000	3,794.75
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	88146M101	Terreno Rlty Corp Com	12/29/2022	01/13/2023	13,771.00	5,508.40	1.0000000000	5,508.40
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	505743104	Ladder Capital Corporation	12/29/2022	01/17/2023	66,748.00	15,352.04	1.0000000000	15,352.04
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	03076K108	Ameris Bancorp	12/29/2022	01/09/2023	24,609.00	3,691.35	1.0000000000	3,691.35
2NYSCM10	PFCNYSCM	NYSCCRF	MISCINC	CASHUSD	Us Dollars	01/03/2023	01/03/2023	1.70	1.70	1.0000000000	1.70
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	01/03/2023	01/03/2023	-30,484.78	-30,484.78	1.0000000000	-30,484.78
2NYSCM10	PFCNYSCM	NYSCCRF	MISCINC	CASHUSD	Us Dollars	01/03/2023	01/03/2023	5,309.89	5,309.89	1.0000000000	5,309.89
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	01/04/2023	01/04/2023	-1,770.15	-1,770.15	1.0000000000	-1,770.15
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	48282T104	Kadant Inc	01/05/2023	01/09/2023	2,330.00	416,855.64	1.0000000000	416,855.64
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	740367404	Preferred Bank	01/05/2023	01/20/2023	18,298.00	10,063.90	1.0000000000	10,063.90

2NYSCM10 - New York State Common Retirement Fd - PFCNYSCM
Account ID: PFCNYSCM
As of: 01/31/2023

PHOCAS Financial

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	01/05/2023	01/05/2023	-16,482.31	-16,482.31	1.0000000000	-16,482.31
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	844895102	Southwest Gas Holdings Inc	01/05/2023	01/09/2023	-5,735.00	-363,390.82	1.0000000000	-363,390.82
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	264147109	Ducommun Incorporated	01/05/2023	01/09/2023	-385.00	-19,297.51	1.0000000000	-19,297.51
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	15872M104	Championx Corp	01/05/2023	01/27/2023	18,881.00	1,416.08	1.0000000000	1,416.08
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	01/06/2023	01/06/2023	-5,824.14	-5,824.14	1.0000000000	-5,824.14
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	48282T104	Kadant Inc	01/06/2023	01/10/2023	448.00	80,871.60	1.0000000000	80,871.60
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	264147109	Ducommun Incorporated	01/06/2023	01/10/2023	-1,383.00	-72,099.25	1.0000000000	-72,099.25
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	264147109	Ducommun Incorporated	01/09/2023	01/11/2023	-1,205.00	-63,227.08	1.0000000000	-63,227.08
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	01/09/2023	01/09/2023	-20,836.38	-20,836.38	1.0000000000	-20,836.38
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	264147109	Ducommun Incorporated	01/10/2023	01/12/2023	-978.00	-52,108.43	1.0000000000	-52,108.43
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	264147109	Ducommun Incorporated	01/11/2023	01/13/2023	-524.00	-28,928.21	1.0000000000	-28,928.21
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	00182C103	Ani Pharmaceuticals, Inc.	01/12/2023	01/17/2023	-2,177.00	-92,203.79	1.0000000000	-92,203.79
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	690732102	Owens & Minor Inc	01/12/2023	01/17/2023	10,271.00	202,384.39	1.0000000000	202,384.39
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	89422G107	Travere Therapeutics Inc	01/12/2023	01/17/2023	-7,632.00	-157,526.00	1.0000000000	-157,526.00
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	02607T109	The Necessity Retail Reit, Inc.	01/12/2023	01/17/2023	84,977.00	18,057.61	1.0000000000	18,057.61
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	01/12/2023	01/12/2023	-4,925.31	-4,925.31	1.0000000000	-4,925.31
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	01/13/2023	01/13/2023	-10,094.19	-10,094.19	1.0000000000	-10,094.19
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	25432X102	Dime Cmnty Bancshares Inc New	01/13/2023	01/24/2023	17,604.00	4,224.96	1.0000000000	4,224.96
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	264147109	Ducommun Incorporated	01/13/2023	01/18/2023	-751.00	-42,882.02	1.0000000000	-42,882.02
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	126501105	Cts Corporation	01/13/2023	01/18/2023	-8,494.00	-390,528.64	1.0000000000	-390,528.64
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	19239V302	Cogent Communications Holdings, Inc.	01/13/2023	01/18/2023	-6,000.00	-391,680.00	1.0000000000	-391,680.00
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	88076W103	Teradata Corp	01/13/2023	01/18/2023	9,253.00	306,875.20	1.0000000000	306,875.20
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	690732102	Owens & Minor Inc	01/13/2023	01/18/2023	11,751.00	235,052.21	1.0000000000	235,052.21

2NYSCM10 - New York State Common Retirement Fd - PFCNYSCM

Account ID: PFCNYSCM
As of: 01/31/2023

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	BUY	00182C103	Ani Pharmaceuticals, Inc.	01/13/2023	01/18/2023	-2,455.00	-107,754.12	1.0000000000	-107,754.12
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	01/17/2023	01/17/2023	-25,882.71	-25,882.71	1.0000000000	-25,882.71
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	264147109	Ducommun Incorporated	01/17/2023	01/19/2023	-1,480.00	-83,590.70	1.0000000000	-83,590.70
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	043436104	Asbury Automotive Group, Inc.	01/17/2023	01/19/2023	915.00	169,881.05	1.0000000000	169,881.05
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	381013101	Golden Entertainment Inc	01/17/2023	01/19/2023	1,934.00	74,037.63	1.0000000000	74,037.63
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	01/18/2023	01/18/2023	-18,057.61	-18,057.61	1.0000000000	-18,057.61
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	19249H103	Coherus Biosciences Inc	01/18/2023	01/20/2023	-19,884.00	-196,207.36	1.0000000000	-196,207.36
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	88033G407	Tenet Healthcare Corporation	01/18/2023	01/20/2023	-1,977.00	-107,271.82	1.0000000000	-107,271.82
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	264147109	Ducommun Incorporated	01/18/2023	01/20/2023	-167.00	-9,373.78	1.0000000000	-9,373.78
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	46333X108	Ironwood Pharmaceuticals, Inc.	01/18/2023	01/20/2023	31,361.00	356,958.40	1.0000000000	356,958.40
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	381013101	Golden Entertainment Inc	01/18/2023	01/20/2023	3,692.00	140,496.21	1.0000000000	140,496.21
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	00182C103	Ani Pharmaceuticals, Inc.	01/18/2023	01/20/2023	-1,883.00	-78,512.25	1.0000000000	-78,512.25
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	868459108	Supernus Pharmaceuticals, Inc	01/18/2023	01/20/2023	2,322.00	94,060.68	1.0000000000	94,060.68
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	00182C103	Ani Pharmaceuticals, Inc.	01/19/2023	01/23/2023	-1,814.00	-75,286.08	1.0000000000	-75,286.08
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	00182C103	Ani Pharmaceuticals, Inc.	01/20/2023	01/24/2023	-898.00	-37,487.28	1.0000000000	-37,487.28
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	01/20/2023	01/20/2023	-17,028.90	-17,028.90	1.0000000000	-17,028.90
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	830879102	Skywest Inc	01/23/2023	01/25/2023	-9,818.00	-194,503.42	1.0000000000	-194,503.42
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	65343C102	Nextgen Healthcare Inc	01/23/2023	01/25/2023	13,905.00	240,097.69	1.0000000000	240,097.69
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	88033G407	Tenet Healthcare Corporation	01/23/2023	01/25/2023	-3,956.00	-203,517.60	1.0000000000	-203,517.60
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	859241101	Sterling Infrastructure, Inc.	01/23/2023	01/25/2023	7,097.00	232,151.04	1.0000000000	232,151.04
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	45384B106	Independent Bank	01/24/2023	01/26/2023	8,392.00	493,154.65	1.0000000000	493,154.65

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	SELL	45384B106	Group Inc	01/24/2023	01/26/2023	8,392.00	493,134.85	1.0000000000	493,134.85
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	88224Q107	Texas Capital Bancshares Inc.	01/24/2023	01/26/2023	-2,844.00	-180,164.84	1.0000000000	-180,164.84
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	06652V208	Banner Corp	01/24/2023	01/26/2023	-3,215.00	-203,624.92	1.0000000000	-203,624.92

2NYSCM10 - New York State Common Retirement Fd - PFCNYSCM
Account ID: PFCNYSCM
As of: 01/31/2023

PHOCAS Financial

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	01/24/2023	01/24/2023	-4,224.96	-4,224.96	1.0000000000	-4,224.96
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	04911A107	Atlantic Union Bankshares Corp	01/27/2023	01/31/2023	-4,309.00	-164,655.94	1.0000000000	-164,655.94
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	23204G100	Customers Bancorp, Inc.	01/27/2023	01/31/2023	24,158.00	668,926.95	1.0000000000	668,926.95
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	830879102	Skywest Inc	01/27/2023	01/31/2023	-3,578.00	-71,880.59	1.0000000000	-71,880.59
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	45384B106	Independent Bank Group Inc	01/27/2023	01/31/2023	4,107.00	243,557.59	1.0000000000	243,557.59
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	01/27/2023	01/27/2023	-1,416.08	-1,416.08	1.0000000000	-1,416.08
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	42704L104	Herc Hldgs Inc	01/27/2023	01/31/2023	-2,155.00	-330,796.16	1.0000000000	-330,796.16
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	320817109	First Merchants Corporation	01/27/2023	01/31/2023	-1,126.00	-45,923.58	1.0000000000	-45,923.58
2NYSCM10	PFCNYSCM	NYSCCRF	MISCEXP	CASHUSD	Us Dollars	01/30/2023	01/30/2023	-100,372.64	-100,372.64	1.0000000000	-100,372.64
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	42704L104	Herc Hldgs Inc	01/30/2023	02/01/2023	-394.00	-59,971.17	1.0000000000	-59,971.17
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	830879102	Skywest Inc	01/30/2023	02/01/2023	-6,088.00	-122,501.52	1.0000000000	-122,501.52
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	45384B106	Independent Bank Group Inc	01/30/2023	02/01/2023	2,205.00	130,924.39	1.0000000000	130,924.39
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	04911A107	Atlantic Union Bankshares Corp	01/30/2023	02/01/2023	-1,401.00	-53,484.58	1.0000000000	-53,484.58
2NYSCM10	PFCNYSCM	NYSCCRF	CONTRIBUTION	CASHUSD	Us Dollars	01/30/2023	01/30/2023	100,372.64	100,372.64	1.0000000000	100,372.64
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	320817109	First Merchants Corporation	01/30/2023	02/01/2023	-1,775.00	-72,600.52	1.0000000000	-72,600.52
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	320817109	First Merchants Corporation	01/31/2023	02/02/2023	-735.00	-30,792.01	1.0000000000	-30,792.01
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	01/31/2023	01/31/2023	-6,089.40	-6,089.40	1.0000000000	-6,089.40
									-37,563.83		**-37,563.83**
									-37,563.83		**-37,563.83**

New York State Common Retirement Fd

2NYSCM10

As of 01/31/2023

Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
CASHUSD	Us Dollars	USD	1,842,450	1.00	1,842,449.90	1.00	1,842,449.90	0.00		2.31%
G9618E107	White Mountns Insu	WTM	620	1,527.96	947,335.20	1,084.17	672,184.06	0.00	Financials	1.19%
000361105	Aar Corp	AIR	18,272	51.44	939,911.68	38.51	703,676.86	0.00	Industrials	1.18%
00182C103	Ani Pharmaceuticals, Inc.	ANIP	9,227	44.73	412,723.71	42.40	391,243.52	0.00	Health Care	0.52%
007973100	Advanced Energy Industries, Inc.	AEIS	7,951	92.74	737,375.74	76.81	637,537.84	0.00	Information Technology	0.92%
00922R105	Air Transport Services Group Inc.	ATSG	23,884	28.31	676,156.04	19.41	463,508.53	0.00	Industrials	0.85%
01626W101	Alight Inc	ALIT	63,430	9.39	595,607.70	8.36	530,386.72	0.00	Industrials	0.75%
02607T109	The Necessity Retail Reit, Inc.	RTL	84,977	6.83	580,392.91	8.13	688,713.15	0.00	Real Estate	0.73%
03076K108	Ameris Bancorp	ABCB	24,609	47.16	1,160,560.44	37.66	927,084.49	0.00	Financials	1.46%
03676B102	Antero Midstream Corp	AM	37,262	10.90	406,155.80	10.56	393,661.41	8,383.95	Energy	0.51%
04208T108	Armada Hoffler Pptys Inc	AHH	86,749	12.68	1,099,977.32	11.81	1,024,101.25	0.00	Real Estate	1.38%
04316A108	Artisan Partners Asset Mgmt Inc	APAM	9,685	36.82	356,601.70	37.95	367,567.06	0.00	Financials	0.45%
043436104	Asbury Automotive Group, Inc.	ABG	4,104	220.00	902,880.00	96.14	394,539.25	0.00	Consumer Discretionary	1.13%
047649108	Atkore Inc	ATKR	8,985	130.25	1,170,296.25	23.32	209,523.22	0.00	Industrials	1.47%
04911A107	Atlantic Union Bankshares Corp	AUB	20,488	38.69	792,680.72	35.31	723,431.53	0.00	Financials	0.99%
05368M106	Avid Bioservices Inc	CDMO	21,465	15.83	339,790.95	22.76	488,621.56	0.00	Health Care	0.43%
05368V106	Avient Corp	AVNT	23,525	40.52	953,233.00	31.90	750,538.32	0.00	Materials	1.20%
05969A105	Bancorp Inc	TBBK	47,486	33.93	1,611,199.98	12.36	587,057.84	0.00	Financials	2.02%
05990K106	Banc Of California Inc	BANC	62,143	17.42	1,082,531.06	17.55	1,090,751.19	0.00	Financials	1.36%
06652V208	Banner Corp	BANR	15,895	64.83	1,030,472.85	61.07	970,651.08	0.00	Financials	1.29%
092113109	Black Hills Corporation	BKH	12,618	72.38	913,290.84	55.99	706,560.55	0.00	Utilities	1.15%
099406100	Boot Barn Holdings Inc	BOOT	5,318	83.49	443,999.82	76.09	404,620.03	0.00	Consumer Discretionary	0.56%
126501105	Cts Corporation	CTS	8,494	44.51	378,067.94	45.98	390,528.64	0.00	Information Technology	0.47%

New York State Common Retirement Fd

2NYSCM10

As of 01/31/2023

PHOCAS Financial

Portfolio Holdings

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15202L107	Centerspace	CSR	6,747	67.62	456,232.14	84.66	571,125.22	0.00	Real Estate	0.57%
15872M104	Championx Corp	CHX	18,881	33.02	623,450.62	10.39	196,194.64	0.00	Energy	0.78%
17888H103	Civitas Res Inc	CIVI	13,019	66.55	866,414.45	57.27	745,592.93	0.00	Energy	1.09%
19239V302	Cogent Communications Holdings, Inc.	CCOI	6,000	68.57	411,420.00	65.28	391,680.00	0.00	Communication Services	0.52%
19247G107	Coherent Corp	COHR	10,025	43.40	435,085.00	35.20	352,863.96	0.00	Information Technology	0.55%
19249H103	Coherus Biosciences Inc	CHRS	19,884	8.48	168,616.32	9.87	196,207.36	0.00	Health Care	0.21%
192576106	Cohu Inc	COHU	14,475	36.08	522,258.00	35.49	513,789.30	0.00	Information Technology	0.65%
23204G100	Customers Bancorp, Inc.	CUBI	0	30.37	0.00	0.00	0.00	0.00	Financials	0.00%
235825205	Dana Incorporated	DAN	48,281	18.14	875,817.34	16.70	806,520.36	0.00	Consumer Discretionary	1.10%
25432X102	Dime Cmnty Bancshares Inc New	DCOM	17,604	29.82	524,951.28	34.54	608,126.20	0.00	Financials	0.66%
264147109	Ducommun Incorporated	DCO	6,873	57.78	397,121.94	54.05	371,506.98	0.00	Industrials	0.50%
27032D304	Earthstone Energy	ESTE	55,198	13.90	767,252.20	13.19	728,188.58	0.00	Energy	0.96%
28035Q102	Edgewell Personal Care Co	EPC	11,801	42.86	505,790.86	37.66	444,376.61	0.00	Consumer Staples	0.63%
29355X107	Enpro Industries Inc.	NPO	11,620	121.07	1,406,833.40	92.70	1,077,139.51	0.00	Industrials	1.76%
293712105	Enterprise Financial Services Corp	EFSC	27,607	53.32	1,472,005.24	41.59	1,148,301.25	0.00	Financials	1.85%
294268107	Eplus Inc	PLUS	6,933	49.78	345,124.74	55.11	382,102.16	0.00	Information Technology	0.43%
30161Q104	Exelixis, Inc.	EXEL	21,478	17.62	378,442.36	16.23	348,510.62	0.00	Health Care	0.47%
302520101	F.N.B. Corporation	FNB	87,843	14.27	1,253,519.61	10.97	963,560.54	0.00	Financials	1.57%
30257X104	Fb Financial Corporation	FBK	10,305	37.56	387,055.80	38.40	415,599.99	0.00	Financials	0.49%
32026V104	First Founation Inc	FFWM	29,851	15.53	463,586.03	23.91	626,966.86	0.00	Financials	0.58%
320817109	First Merchants Corporation	FRME	32,198	42.64	1,372,922.72	37.13	1,195,408.55	0.00	Financials	1.72%
34417P100	Focus Financial Partners Inc	FOCS	26,101	45.15	1,178,460.15	41.38	1,079,644.70	0.00	Financials	1.48%
359694106	H.B. Fuller Company	FUL	15,827	69.10	1,093,645.70	50.77	803,737.72	0.00	Materials	1.37%

Portfolio Holdings

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36237H101	G-Iii Apparel Gp	GIII	17,106	16.92	289,433.52	13.80	236,002.93	0.00	Consumer Discretionary	0.36%
37954A204	Global Medical Reit Inc	GMRE	81,643	11.23	916,850.89	13.42	1,095,406.30	0.00	Real Estate	1.15%
381013101	Golden Entertainment Inc	GDEN	10,029	39.50	396,145.50	46.02	462,379.78	0.00	Consumer Discretionary	0.50%
413197104	Harmony Biosciences Hldgs Inc	HRMY	6,811	48.17	328,085.87	45.80	311,932.46	0.00	Health Care	0.41%
42234Q102	Heartland Financial Usa, Inc.	HTLF	21,136	49.47	1,045,597.92	48.36	1,022,109.01	0.00	Financials	1.31%
42704L104	Herc Hldgs Inc	HRI	2,549	155.32	395,910.68	153.30	390,767.33	0.00	Industrials	0.50%
43283X105	Hilton Grand Vacations Inc	HGV	20,005	47.36	947,436.80	29.83	596,792.22	0.00	Consumer Discretionary	1.19%
44109J106	Hostess Brands Inc	TWNK	50,713	23.13	1,172,991.69	14.45	732,705.88	0.00	Consumer Staples	1.47%
45378A106	Independence Realty Trust Inc	IRT	49,750	18.83	936,792.50	13.67	680,148.94	0.00	Real Estate	1.17%
45384B106	Independent Bank Group Inc	IBTX	0	61.30	0.00	0.00	0.00	0.00	Financials	0.00%
45826H109	Integer Holdings Corporation	ITGR	8,118	65.81	534,245.58	81.68	664,779.39	0.00	Health Care	0.67%
466367109	Jack In The Box	JACK	6,173	75.98	469,024.54	59.64	368,129.32	0.00	Consumer Discretionary	0.59%
48282T104	Kadant Inc	KAI	0	203.77	0.00	0.00	0.00	722.28	Industrials	0.00%
493732101	Kforcecom Inc	KFRC	16,881	56.13	947,530.53	36.45	615,257.89	0.00	Industrials	1.19%
505336107	La-Z-Boy Inc	LZB	15,197	28.43	432,050.71	33.23	504,931.58	0.00	Consumer Discretionary	0.54%
505743104	Ladder Capital Corporation	LADR	66,748	11.20	747,577.60	10.41	695,105.17	0.00	Financials	0.94%
576690101	Materion Corp	MTRN	14,704	90.25	1,327,036.00	53.83	791,489.32	0.00	Materials	1.66%
59100U108	Pathward Finl Inc	CASH	27,383	49.62	1,358,744.46	28.12	770,038.75	0.00	Financials	1.70%
607828100	Modine Mfg Co	MOD	51,914	23.89	1,240,225.46	9.19	477,373.96	0.00	Consumer Discretionary	1.56%
60783X104	Modivcare Inc	MODV	5,503	107.26	590,251.78	107.73	592,780.10	0.00	Health Care	0.74%
637870106	National Storage Affiliates Trust	NSA	15,694	40.80	640,315.20	36.62	574,772.34	0.00	Real Estate	0.80%
65336K103	Nexstar Media Group Inc	NXST	10,203	204.77	2,089,268.31	76.20	777,441.19	0.00	Communication Services	2.62%
65343C102	Nextgen Healthcare Inc	NXGN	24,149	19.02	459,313.98	18.58	458,274.12	0.00	Health Care	0.58%

New York State Common Retirement Fd

2NYSCM10

As of 01/31/2023

PHOCAS Financial

Portfolio Holdings

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665531307	Northern Oil And Gas, Inc.	NOG	20,298	33.52	680,388.96	18.64	378,429.08	0.00	Energy	0.85%
68268W103	Onemain Holdings Incorporation	OMF	14,704	43.14	634,330.56	27.57	405,349.63	0.00	Financials	0.80%
689648103	Otter Tail Corporation	OTTR	13,767	64.15	883,153.05	45.43	625,379.84	0.00	Utilities	1.11%
69336V101	Pgt Innovations Inc	PGTI	27,815	21.70	603,585.50	22.00	611,970.18	0.00	Industrials	0.76%
69366J200	Ptc Therapeutics, Inc.	PTCT	8,639	45.89	396,443.71	42.79	369,667.12	0.00	Health Care	0.50%
69478X105	Pacific Premier Bancorp Inc	PPBI	11,836	32.34	382,776.24	33.65	398,230.82	0.00	Financials	0.48%
695127100	Pacira Biosciences Inc	PCRX	11,797	39.27	463,268.19	66.21	781,226.12	0.00	Health Care	0.58%
703481101	Patterson Uti Eneg	PTEN	35,849	16.80	602,263.20	9.87	433,788.50	0.00	Energy	0.76%
707569109	Penn Entmt Inc	PENN	25,072	35.45	888,802.40	29.97	751,257.35	0.00	Consumer Discretionary	1.11%
729132100	Plexus Corp	PLXS	6,842	95.99	656,763.58	49.99	342,050.70	0.00	Information Technology	0.82%
736508847	Portland General Electric Company	POR	14,886	47.58	708,275.88	40.95	609,666.55	0.00	Utilities	0.89%
740367404	Preferred Bank	PFBC	18,298	71.13	1,301,536.74	47.51	869,346.85	0.00	Financials	1.63%
74051N102	Premier Inc	PINC	17,189	33.36	573,425.04	36.19	622,108.89	0.00	Health Care	0.72%
74164F103	Primoris Services	PRIM	43,154	26.60	1,147,896.40	25.45	1,098,405.78	0.00	Industrials	1.44%
749527107	Rev Group Inc	REVG	39,931	12.81	511,516.11	15.59	622,375.76	0.00	Industrials	0.64%
75281A109	Range Resources Corp.	RRC	26,665	25.02	667,158.30	17.44	464,952.25	0.00	Energy	0.84%
76131N101	Retail Opportunity Investments Corp	ROIC	64,204	15.83	1,016,349.32	13.20	848,006.71	0.00	Real Estate	1.27%
783332109	Ruths Hospitality	RUTH	34,444	17.31	596,225.64	18.86	649,577.95	0.00	Consumer Discretionary	0.75%
783549108	Ryder System, Inc.	R	9,447	94.41	891,891.27	80.77	763,055.61	0.00	Industrials	1.12%
78377T107	Ryman Hospitality Properties Inc	RHP	15,179	92.89	1,409,977.31	86.13	1,307,473.13	0.00	Real Estate	1.77%
807066105	Scholastic Corporation	SCHL	10,949	44.24	484,383.76	34.99	383,068.19	2,189.80	Communication Services	0.61%
830879102	Skywest Inc	SKYW	19,484	20.76	404,487.84	19.96	388,885.53	0.00	Industrials	0.51%
844895102	Southwest Gas Holdings Inc	SWX	5,735	66.93	383,843.55	63.36	363,390.82	0.00	Utilities	0.48%

New York State Common Retirement Fd

2NYSCM10

As of 01/31/2023

Portfolio Holdings

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84790A105	Spectrum Brands Holdings Inc	SPB	15,310	67.88	1,039,242.80	50.05	766,326.61	0.00	Consumer Staples	1.30%
859241101	Sterling Infrastructure, Inc.	STRL	47,854	36.39	1,741,407.06	15.69	750,599.10	0.00	Industrials	2.18%
861896108	Stonex Group Inc	SNEX	3,968	87.88	348,707.84	55.35	219,636.25	0.00	Financials	0.44%
868459108	Supernus Pharmaceuticals, Inc	SUPN	19,269	41.01	790,221.69	30.94	600,952.17	0.00	Health Care	0.99%
87265H109	Tri Pointe Homes Inc	TPH	29,698	22.09	656,028.82	18.93	562,108.70	0.00	Consumer Discretionary	0.82%
88033G407	Tenet Healthcare Corporation	THC	14,874	54.85	815,838.90	46.50	691,678.70	0.00	Health Care	1.02%
88146M101	Terreno Rlty Corp Com	TRNO	13,771	64.43	887,265.53	58.68	808,096.54	0.00	Real Estate	1.11%
88224Q107	Texas Capital Bancshares Inc.	TCBI	15,704	66.07	1,037,563.28	66.10	1,037,646.86	0.00	Financials	1.30%
89422G107	Travere Therapeutics Inc	TVTX	22,250	22.40	498,400.00	23.97	533,352.97	0.00	Health Care	0.62%
911163103	Utd Natural Foods	UNFI	19,711	41.62	820,371.82	42.37	835,136.63	0.00	Consumer Staples	1.03%
92343X100	Verint Systems Inc	VRNT	18,281	37.97	694,129.57	36.60	669,126.53	0.00	Information Technology	0.87%
92511U102	Verra Mobility Corporation	VRRM	33,784	15.43	521,287.12	14.17	478,792.66	0.00	Information Technology	0.65%
95082P105	Wesco International, Inc.	WCC	7,192	149.01	1,071,679.92	76.83	552,557.25	0.00	Industrials	1.34%
					79,755,413.87		**64,738,374.35**	**11,296.03**		