

New York State Common Retirement Fd

2NYSCM10

As of 06/30/2022



Gross Performance for Selected Time Periods

	1 Month	QTD	YTD	1 Year	3 Year	5 Year	ITD
New York State Common Retirement Fd	-10.95	-15.05	-16.27	-11.87	8.68	6.37	6.63

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 06/30/2022



Net Performance for Selected Time Periods

	1 Month	QTD	YTD	1 Year	3 Year	5 Year	ITD
New York State Common Retirement Fd	-10.95	-15.17	-16.51	-12.36	8.09	5.76	6.09

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: 06/30/2022



TRANSACTION TYPE	PRIMARY ASSET ID	ISSUE DESCRIPTION	TRADE DATE	SETTLEMENT DATE	QUANTITY	LOCAL AMOUNT	TRADE DATE EXCHANGE RATE	BASE AMOUNT
USD								
CASHDIV	807066105	Scholastic Corporation	04/28/2022	06/15/2022	22,209.00	3,331.35	1.0000000000	3,331.35
CASHDIV	689648103	Otter Tail Corporation	05/12/2022	06/10/2022	13,913.00	5,739.11	1.0000000000	5,739.11
CASHDIV	092113109	Black Hills Corporation	05/17/2022	06/01/2022	10,133.00	6,029.14	1.0000000000	6,029.14
CASHDIV	81619Q105	Select Medical Holdings Corporation	05/18/2022	06/01/2022	29,398.00	3,674.75	1.0000000000	3,674.75
CASHDIV	783332109	Ruths Hospitality	05/18/2022	06/02/2022	20,031.00	2,804.34	1.0000000000	2,804.34
CASHDIV	84790A105	Spectrum Brands Holdings Inc	05/18/2022	06/09/2022	8,636.00	3,627.12	1.0000000000	3,627.12
CASHDIV	04911A107	Atlantic Union Bankshares Corp	05/19/2022	06/03/2022	14,920.00	4,177.60	1.0000000000	4,177.60
CASHDIV	74164M108	Primerica, Inc.	05/19/2022	06/14/2022	2,563.00	1,409.65	1.0000000000	1,409.65
CASHDIV	248019101	Deluxe Corporation	05/20/2022	06/06/2022	18,577.00	5,573.10	1.0000000000	5,573.10
CASHDIV	783549108	Ryder System, Inc.	05/20/2022	06/17/2022	9,491.00	5,504.78	1.0000000000	5,504.78
CASHDIV	007973100	Advanced Energy Industries, Inc.	05/20/2022	06/03/2022	10,174.00	1,017.40	1.0000000000	1,017.40
CASHDIV	576690101	Materion Corp	05/26/2022	06/16/2022	14,824.00	1,853.00	1.0000000000	1,853.00
CASHDIV	74051N102	Premier Inc	05/31/2022	06/15/2022	10,695.00	2,139.00	1.0000000000	2,139.00
CASHDIV	29355X107	Enpro Industries Inc.	05/31/2022	06/15/2022	11,714.00	3,279.92	1.0000000000	3,279.92
CASHDIV	703481101	Patterson Uti Eneg	06/01/2022	06/16/2022	99,183.00	3,967.32	1.0000000000	3,967.32
MISCINC	CASHUSD	Us Dollars	06/01/2022	06/01/2022	1,467.32	1,467.32	1.0000000000	1,467.32
WITHDRAWAL	CASHUSD	Us Dollars	06/01/2022	06/01/2022	-9,703.89	-9,703.89	1.0000000000	-9,703.89
CASHDIV	505336107	La-Z-Boy Inc	06/01/2022	06/15/2022	15,361.00	2,534.57	1.0000000000	2,534.57
CASHDIV	320817109	First Merchants Corporation	06/02/2022	06/17/2022	28,789.00	9,212.48	1.0000000000	9,212.48
CASHDIV	302520101	F.N.B. Corporation	06/02/2022	06/15/2022	39,763.00	4,771.56	1.0000000000	4,771.56
WITHDRAWAL	CASHUSD	Us Dollars	06/02/2022	06/02/2022	-2,804.34	-2,804.34	1.0000000000	-2,804.34
WITHDRAWAL	CASHUSD	Us Dollars	06/03/2022	06/03/2022	-5,195.00	-5,195.00	1.0000000000	-5,195.00

2NYSCM10 - New York State Common Retirement Fd - PFCNYSCM

Account ID: PFCNYSCM

As of: 06/30/2022



TRANSACTION TYPE	PRIMARY ASSET ID	ISSUE DESCRIPTION	TRADE DATE	SETTLEMENT DATE	QUANTITY	LOCAL AMOUNT	TRADE DATE EXCHANGE RATE	BASE AMOUNT
WITHDRAWAL	CASHUSD	Us Dollars	06/06/2022	06/06/2022	-5,573.10	-5,573.10	1.0000000000	-5,573.10
BUY	34417P100	Focus Financial Partners Inc	06/06/2022	06/08/2022	-4,531.00	-174,888.89	1.0000000000	-174,888.89
BUY	34417P100	Focus Financial Partners Inc	06/07/2022	06/09/2022	-2,880.00	-111,613.82	1.0000000000	-111,613.82
BUY	34417P100	Focus Financial Partners Inc	06/08/2022	06/10/2022	-4,691.00	-180,283.10	1.0000000000	-180,283.10
WITHDRAWAL	CASHUSD	Us Dollars	06/09/2022	06/09/2022	-3,627.12	-3,627.12	1.0000000000	-3,627.12
CASHDIV	493732101	Kforcecom Inc	06/09/2022	06/24/2022	17,031.00	5,109.30	1.0000000000	5,109.30
WITHDRAWAL	CASHUSD	Us Dollars	06/10/2022	06/10/2022	-5,739.11	-5,739.11	1.0000000000	-5,739.11
CASHDIV	17888H103	Civitas Res Inc	06/14/2022	06/29/2022	19,260.00	8,907.75	1.0000000000	8,907.75
CASHDIV	293712105	Enterprise Financial Services Corp	06/14/2022	06/30/2022	22,447.00	4,938.34	1.0000000000	4,938.34
CASHDIV	17888H103	Civitas Res Inc	06/14/2022	06/29/2022	19,260.00	17,334.00	1.0000000000	17,334.00
WITHDRAWAL	CASHUSD	Us Dollars	06/14/2022	06/14/2022	-1,409.65	-1,409.65	1.0000000000	-1,409.65
WITHDRAWAL	CASHUSD	Us Dollars	06/15/2022	06/15/2022	-16,056.40	-16,056.40	1.0000000000	-16,056.40
SELL	74319R101	Prog Hldgs Inc	06/16/2022	06/21/2022	12,433.00	219,659.97	1.0000000000	219,659.97
WITHDRAWAL	CASHUSD	Us Dollars	06/16/2022	06/16/2022	-5,820.32	-5,820.32	1.0000000000	-5,820.32
CASHDIV	444097109	Hudson Pacific Properties Inc	06/16/2022	06/30/2022	32,482.00	8,120.50	1.0000000000	8,120.50
WITHDRAWAL	CASHUSD	Us Dollars	06/17/2022	06/17/2022	-14,717.26	-14,717.26	1.0000000000	-14,717.26
SELL	75281A109	Range Resources Corp.	06/21/2022	06/23/2022	13,777.00	362,065.05	1.0000000000	362,065.05
BUY	03076K108	Ameris Bancorp	06/21/2022	06/23/2022	-8,589.00	-353,388.39	1.0000000000	-353,388.39
SELL	75281A109	Range Resources Corp.	06/22/2022	06/24/2022	8,938.00	233,241.60	1.0000000000	233,241.60
BUY	30257X104	Fb Financial Corporation	06/22/2022	06/24/2022	-1,861.00	-72,391.23	1.0000000000	-72,391.23
BUY	32026V104	First Founation Inc	06/22/2022	06/24/2022	-5,313.00	-111,488.52	1.0000000000	-111,488.52
SELL	703481101	Patterson Uti Eneq	06/23/2022	06/27/2022	41,839.00	622,018.71	1.0000000000	622,018.71
BUY	30257X104	Fb Financial Corporation	06/23/2022	06/27/2022	-1,606.00	-61,916.44	1.0000000000	-61,916.44

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TRANSACTION TYPE	PRIMARY ASSET ID	ISSUE DESCRIPTION	TRADE DATE	SETTLEMENT DATE	QUANTITY	LOCAL AMOUNT	TRADE DATE EXCHANGE RATE	BASE AMOUNT
BUY	15202L107	Centerspace	06/23/2022	06/27/2022	-1,296.00	-104,996.35	1.0000000000	-104,996.35
BUY	05990K106	Banc Of California Inc	06/23/2022	06/27/2022	-16,457.00	-285,858.09	1.0000000000	-285,858.09
BUY	707569109	Penn National Gaming, Inc.	06/23/2022	06/27/2022	-9,020.00	-257,860.15	1.0000000000	-257,860.15
BUY	32026V104	First Founation Inc	06/23/2022	06/27/2022	-4,917.00	-101,921.05	1.0000000000	-101,921.05
SELL	75281A109	Range Resources Corp.	06/23/2022	06/27/2022	8,253.00	204,527.76	1.0000000000	204,527.76
BUY	88146M101	Terreno Rlty Corp Com	06/23/2022	06/27/2022	-5,529.00	-317,409.39	1.0000000000	-317,409.39
WITHDRAWAL	CASHUSD	Us Dollars	06/24/2022	06/24/2022	-5,109.30	-5,109.30	1.0000000000	-5,109.30
BUY	74051N102	Premier Inc	06/24/2022	06/28/2022	-4,079.00	-150,561.60	1.0000000000	-150,561.60
BUY	88146M101	Terreno Rlty Corp Com	06/24/2022	06/28/2022	-4,000.00	-235,445.20	1.0000000000	-235,445.20
BUY	15202L107	Centerspace	06/24/2022	06/28/2022	-1,044.00	-86,019.44	1.0000000000	-86,019.44
SELL	27032D304	Earthstone Energy	06/27/2022	06/29/2022	48,569.00	713,287.41	1.0000000000	713,287.41
BUY	466367109	Jack In The Box	06/27/2022	06/29/2022	-6,195.00	-369,441.30	1.0000000000	-369,441.30
SELL	17888H103	Civitas Res Inc	06/27/2022	06/29/2022	6,241.00	355,026.76	1.0000000000	355,026.76
BUY	04316A108	Artisan Partners Asset Mgmt Inc	06/27/2022	06/29/2022	-9,716.00	-368,743.58	1.0000000000	-368,743.58
SELL	703481101	Patterson Uti ENEG	06/27/2022	06/29/2022	10,791.00	172,437.31	1.0000000000	172,437.31
BUY	34417P100	Focus Financial Partners Inc	06/27/2022	06/29/2022	-3,482.00	-127,634.10	1.0000000000	-127,634.10
SELL	665531307	Northern Oil And Gas, Inc.	06/27/2022	06/29/2022	12,086.00	326,888.60	1.0000000000	326,888.60
BUY	62548M100	Multiplan Corp	06/27/2022	06/29/2022	-62,747.00	-382,995.14	1.0000000000	-382,995.14
WITHDRAWAL	CASHUSD	Us Dollars	06/29/2022	06/29/2022	-26,241.75	-26,241.75	1.0000000000	-26,241.75
WITHDRAWAL	CASHUSD	Us Dollars	06/30/2022	06/30/2022	-13,058.84	-13,058.84	1.0000000000	-13,058.84
						-644,235.29		-644,235.29
						-644,235.29		-644,235.29

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As of 06/30/2022



Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
CASHUSD	Us Dollars	USD	986,874	1.00	986,873.70	1.00	986,873.70	0.00		1.38%
G9618E107	White Mountns Insu	WTM	827	1,246.13	1,030,549.51	1,084.17	896,606.80	0.00	Financials	1.44%
000361105	Aar Corp	AIR	18,466	41.84	772,617.44	38.51	711,148.04	0.00	Industrials	1.08%
00773T101	Advansix Inc	ASIX	13,587	33.44	454,349.28	31.65	430,086.75	0.00	Materials	0.63%
007973100	Advanced Energy Industries, Inc.	AEIS	10,174	72.98	742,498.52	76.81	781,461.47	1,017.40	Information Technology	1.04%
00922R105	Air Transport Services Group Inc.	ATSG	24,140	28.73	693,542.20	19.41	468,476.63	0.00	Industrials	0.97%
02553E106	American Eagle Outfitter	AEO	37,489	11.18	419,127.02	20.63	773,333.77	0.00	Consumer Discretionary	0.58%
02607T109	The Necessity Retail Reit, Inc.	RTL	134,589	7.28	979,807.92	8.13	1,093,859.86	0.00	Real Estate	1.37%
03076K108	Ameris Bancorp	ABCB	24,799	40.18	996,423.82	37.66	933,888.63	3,719.85	Financials	1.39%
04208T108	Armada Hoffer Pptys Inc	AHH	81,261	12.84	1,043,391.24	11.81	959,571.76	13,814.37	Real Estate	1.46%
04316A108	Artisan Partners Asset Mgmt Inc	APAM	9,716	35.57	345,598.12	37.95	368,743.58	0.00	Financials	0.48%
043436104	Asbury Automotive Group, Inc.	ABG	5,075	169.34	859,400.50	96.14	487,886.63	0.00	Consumer Discretionary	1.20%
047649108	Atkore Inc	ATKR	9,028	83.01	749,414.28	23.32	210,525.95	0.00	Industrials	1.05%
04911A107	Atlantic Union Bankshares Corp	AUB	14,920	33.92	506,086.40	34.19	510,146.29	4,177.60	Financials	0.71%
05368M106	Avid Bioservices Inc	CDMO	21,670	15.26	330,684.20	22.76	493,116.51	0.00	Health Care	0.46%
05368V106	Avient Corp	AVNT	23,777	40.08	952,982.16	31.90	758,578.09	5,647.04	Materials	1.33%
05969A105	Bancorp Inc	TBBK	47,937	19.52	935,730.24	12.36	592,633.44	0.00	Financials	1.31%
05990K106	Banc Of California Inc	BANC	62,433	17.62	1,100,069.46	17.55	1,095,860.39	2,758.56	Financials	1.53%
06652V208	Banner Corp	BANR	10,151	56.21	570,587.71	58.24	591,151.98	0.00	Financials	0.80%
092113109	Black Hills Corporation	BKH	10,133	72.77	737,378.41	51.54	522,281.06	6,029.14	Utilities	1.03%
10948C107	Brightview Hldgs Inc	BV	43,145	12.00	517,740.00	12.47	538,231.31	0.00	Industrials	0.72%
15202L107	Centerspace	CSR	6,778	81.55	552,745.90	84.66	573,815.81	4,947.94	Real Estate	0.77%
15872M104	Championx Corp	CHX	37,158	19.85	737,586.30	10.39	386,113.03	2,786.85	Energy	1.03%

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Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
17888H103	Civitas Res Inc	CIVI	13,019	52.29	680,763.51	57.27	745,592.93	26,241.75	Energy	0.95%
19249H103	Coherus Biosciences Inc	CHRS	40,541	7.24	293,516.84	16.79	680,627.02	0.00	Health Care	0.41%
192576106	Cohu Inc	COHU	17,580	27.75	487,845.00	35.49	624,001.10	0.00	Information Technology	0.68%
23204G100	Customers Bancorp, Inc.	CUBI	14,384	33.90	487,617.60	58.91	847,362.24	0.00	Financials	0.68%
235825205	Dana Incorporated	DAN	48,595	14.07	683,731.65	16.70	811,622.89	0.00	Consumer Discretionary	0.95%
248019101	Deluxe Corporation	DLX	18,577	21.67	402,563.59	43.81	813,909.49	5,573.10	Industrials	0.56%
250565108	Designer Brands Inc	DBI	21,098	13.06	275,539.88	20.01	422,202.63	1,054.90	Consumer Discretionary	0.38%
25432X102	Dime Cmnty Bancshares Inc New	DCOM	11,729	29.65	347,764.85	36.01	422,374.21	0.00	Financials	0.49%
27032D304	Earthstone Energy	ESTE	55,198	13.65	753,452.70	13.19	728,188.58	0.00	Energy	1.05%
28035Q102	Edgewell Personal Care Co	EPC	22,776	34.52	786,227.52	37.66	857,649.49	3,416.40	Consumer Staples	1.10%
29355X107	Enpro Industries Inc.	NPO	11,714	81.93	959,728.02	92.70	1,085,853.03	3,279.92	Industrials	1.34%
293712105	Enterprise Financial Services Corp	EFSC	22,447	41.50	931,550.50	40.31	904,767.64	4,938.34	Financials	1.30%
294268107	Eplus Inc	PLUS	6,968	53.12	370,140.16	55.11	384,001.66	0.00	Information Technology	0.52%
302520101	F.N.B. Corporation	FNB	39,763	10.86	431,826.18	7.87	313,067.55	4,771.56	Financials	0.60%
30257X104	Fb Financial Corporation	FBK	18,443	39.22	723,334.46	38.40	708,246.14	0.00	Financials	1.01%
32026V104	First Founation Inc	FFWM	40,989	20.48	839,454.72	25.33	1,038,439.97	0.00	Financials	1.17%
320817109	First Merchants Corporation	FRME	28,789	35.62	1,025,464.18	36.63	1,054,406.39	9,212.48	Financials	1.43%
34417P100	Focus Financial Partners Inc	FOCS	24,862	34.06	846,799.72	41.59	1,034,061.65	0.00	Financials	1.18%
359694106	H.B. Fuller Company	FUL	15,890	60.21	956,736.90	50.77	806,686.32	0.00	Materials	1.33%
36237H101	G-iii Apparel Gp	GIII	17,291	20.23	349,796.93	13.80	238,555.28	0.00	Consumer Discretionary	0.49%
37954A204	Global Medical Reit Inc	GMRE	71,823	11.23	806,572.29	13.96	1,002,736.80	15,082.83	Real Estate	1.13%
381013101	Golden Entertainment Inc	GDEN	15,779	39.55	624,059.45	46.02	726,223.16	0.00	Consumer Discretionary	0.87%
42234Q102	Heartland Financial Usa, Inc.	HTLF	21,306	41.54	885,051.24	48.36	1,030,329.99	0.00	Financials	1.23%

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43283X105	Hilton Grand Vacations Inc	HGV	20,217	35.73	722,353.41	29.83	603,116.64	0.00	Consumer Discretionary	1.01%
44109J106	Hostess Brands Inc	TWNK	51,257	21.21	1,087,160.97	14.45	740,565.64	0.00	Consumer Staples	1.52%
444097109	Hudson Pacific Properties Inc	HPP	32,482	14.84	482,032.88	25.52	828,914.03	8,120.50	Real Estate	0.67%
45378A106	Independence Realty Trust Inc	IRT	24,655	20.73	511,098.15	9.54	235,293.83	3,451.70	Real Estate	0.71%
45384B106	Independent Bank Group Inc	IBTX	14,860	67.91	1,009,142.60	44.50	661,312.42	0.00	Financials	1.41%
45781V101	Innovative Industrial Properties Inc	IIPR	2,920	109.87	320,820.40	162.98	475,898.59	5,110.00	Real Estate	0.45%
45826H109	Integer Holdings Corporation	ITGR	10,215	70.66	721,791.90	81.68	834,329.61	0.00	Health Care	1.01%
466367109	Jack In The Box	JACK	6,195	56.06	347,291.70	59.64	369,441.30	0.00	Consumer Discretionary	0.48%
477143101	Jetblue Airways Corporation	JBLU	29,020	8.37	242,897.40	13.72	398,113.77	0.00	Industrials	0.34%
48282T104	Kadant Inc	KAI	2,808	182.35	512,038.80	48.02	134,843.87	0.00	Industrials	0.71%
493732101	Kforcecom Inc	KFRC	17,031	61.34	1,044,681.54	36.45	620,724.91	5,109.30	Industrials	1.46%
505336107	La-Z-Boy Inc	LZB	15,361	23.71	364,209.31	33.23	510,380.60	2,534.57	Consumer Discretionary	0.51%
505743104	Ladder Capital Corporation	LADR	67,464	10.54	711,070.56	10.41	702,561.50	14,842.08	Financials	0.99%
576690101	Materion Corp	MTRN	14,824	73.73	1,092,973.52	53.83	797,948.70	1,853.00	Materials	1.53%
59100U108	Meta Financial Group, Inc.	CASH	28,103	38.67	1,086,743.01	28.12	790,285.90	1,405.15	Financials	1.52%
607828100	Modine Mfg Co	MOD	40,422	10.53	425,643.66	7.47	302,003.48	0.00	Consumer Discretionary	0.59%
60783X104	Modivcare Inc	MODV	3,735	84.50	315,607.50	111.24	415,476.23	0.00	Health Care	0.44%
62548M100	Multiplan Corp	MPLN	62,747	5.49	344,481.03	6.10	382,995.14	0.00	Health Care	0.48%
62855J104	Myriad Genetics In	MYGN	16,636	18.17	302,276.12	32.35	538,127.71	0.00	Health Care	0.42%
65336K103	Nexstar Media Group Inc	NXST	9,011	162.88	1,467,711.68	64.06	577,260.85	0.00	Communication Services	2.05%
65343C102	Nextgen Healthcare Inc	NXGN	43,288	17.44	754,942.72	18.58	804,391.45	0.00	Health Care	1.05%
665531307	Northern Oil And Gas, Inc.	NOG	28,149	25.26	711,043.74	18.64	524,800.48	5,348.31	Energy	0.99%
68268W103	Onemain Holdings Incorporation	OMF	14,863	37.38	555,578.94	27.57	409,732.83	0.00	Financials	0.78%

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CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
683344105	Onto Innovation Inc	ONTO	4,784	69.74	333,636.16	57.54	275,281.79	0.00	Information Technology	0.47%
689648103	Otter Tail Corporation	OTTR	13,913	67.13	933,979.69	45.43	632,012.04	5,739.11	Utilities	1.30%
690732102	Owens & Minor Inc	OMI	22,166	31.45	697,120.70	40.26	892,443.10	0.00	Health Care	0.97%
69336V101	Pgt Innovations Inc	PGTI	27,996	16.64	465,853.44	22.00	615,907.73	0.00	Industrials	0.65%
695127100	Pacira Biosciences Inc	PCRX	11,849	58.30	690,796.70	66.21	784,465.26	0.00	Health Care	0.96%
703481101	Patterson Uti Eneq	PTEN	46,553	15.76	733,675.28	9.87	536,221.50	0.00	Energy	1.02%
70509V100	Pebblebrook Hotel Trust	PEB	44,632	16.57	739,552.24	14.47	645,643.35	446.32	Real Estate	1.03%
707569109	Penn National Gaming, Inc.	PENN	25,187	30.42	766,188.54	29.97	754,869.28	0.00	Consumer Discretionary	1.07%
729132100	Plexus Corp	PLXS	6,914	78.50	542,749.00	49.99	345,650.18	0.00	Information Technology	0.76%
736508847	Portland General Electric Company	POR	9,477	48.33	458,023.41	35.57	337,139.33	4,288.34	Utilities	0.64%
740367404	Preferred Bank	PFBC	18,493	68.02	1,257,893.86	47.51	878,611.39	0.00	Financials	1.76%
74051N102	Premier Inc	PINC	14,774	35.68	527,136.32	36.90	545,183.18	0.00	Health Care	0.74%
74164F103	Primoris Services	PRIM	43,584	21.76	948,387.84	25.45	1,109,370.64	2,615.04	Industrials	1.32%
74164M108	Primerica, Inc.	PRI	0	119.69	0.00	0.00	0.00	1,409.65	Financials	0.00%
749527107	Rev Group Inc	REVG	40,289	10.87	437,941.43	15.59	627,955.65	2,014.45	Industrials	0.61%
75281A109	Range Resources Corp.	RRC	27,618	24.75	683,545.50	10.14	280,065.85	0.00	Energy	0.95%
76131N101	Retail Opportunity Investments Corp	ROIC	64,621	15.78	1,019,719.38	13.20	853,273.48	8,400.73	Real Estate	1.42%
783332109	Ruths Hospitality	RUTH	20,031	16.26	325,704.06	20.42	409,011.06	2,804.34	Consumer Discretionary	0.45%
783549108	Ryder System, Inc.	R	9,491	71.06	674,430.46	80.77	766,609.59	5,504.78	Industrials	0.94%
78377T107	Ryman Hospitality Properties Inc	RHP	13,912	76.03	1,057,729.36	86.09	1,197,725.67	0.00	Real Estate	1.48%
78573L106	Sabra Health Care Reit, Inc.	SBRA	56,392	13.97	787,796.24	18.33	1,033,901.26	0.00	Real Estate	1.10%
807066105	Scholastic Corporation	SCHL	22,209	35.97	798,857.73	34.99	777,017.20	3,331.35	Communication Services	1.11%
81619Q105	Select Medical Holdings Corporation	SEM	31,916	23.62	753,855.92	26.07	831,895.08	3,674.75	Health Care	1.05%

New York State Common Retirement Fd

2NYSCM10

As of 06/30/2022



Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
838518108	South Jersey Industries Inc	SJI	27,186	34.14	928,130.04	26.03	707,662.42	8,427.66	Utilities	1.30%
84790A105	Spectrum Brands Holdings Inc	SPB	8,636	82.02	708,324.72	51.38	443,682.31	3,627.12	Consumer Staples	0.99%
859241101	Sterling Infrastructure, Inc.	STRL	55,538	21.92	1,217,392.96	15.69	871,124.11	0.00	Industrials	1.70%
861896108	Stonex Group Inc	SNEX	5,741	78.07	448,199.87	55.35	317,775.12	0.00	Financials	0.63%
868459108	Supernus Pharmaceuticals, Inc	SUPN	13,593	28.92	393,109.56	28.91	393,002.17	0.00	Health Care	0.55%
87265H109	Tri Pointe Homes Inc	TPH	21,584	16.87	364,122.08	19.27	416,015.54	0.00	Consumer Discretionary	0.51%
88146M101	Terreno Rlty Corp Com	TRNO	9,529	55.73	531,051.17	58.02	552,854.59	3,239.86	Real Estate	0.74%
88224Q107	Texas Capital Bancshares Inc.	TCBI	12,982	52.64	683,372.48	66.71	866,071.37	0.00	Financials	0.95%
89679E300	Triumph Bancorp, Inc.	TBK	14,073	62.56	880,406.88	38.92	547,691.21	0.00	Financials	1.23%
911163103	Utd Natural Foods	UNFI	19,804	39.40	780,277.60	42.37	839,023.43	0.00	Consumer Staples	1.09%
92343X100	Verint Systems Inc	VRNT	18,447	42.35	781,230.45	36.60	675,202.51	0.00	Information Technology	1.09%
92511U102	Verra Mobility Corporation	VRRM	27,938	15.71	438,905.98	13.78	384,919.40	0.00	Information Technology	0.61%
95082P105	Wesco International, Inc.	WCC	7,270	107.10	778,617.00	76.83	558,549.95	0.00	Industrials	1.09%
71,666,027.81							67,807,644.86	221,768.14		