

New York State Common Retirement Fd

2NYSCM10

As of 10/31/2022



Gross Performance for Selected Time Periods

|                                     | 1 Month | QTD   | YTD    | 1 Year | 3 Year | 5 Year | ITD  |
|-------------------------------------|---------|-------|--------|--------|--------|--------|------|
| New York State Common Retirement Fd | 12.21   | 12.21 | -11.46 | -9.57  | 10.16  | 6.15   | 7.10 |
| RUSSELL 2000 VALUE                  | 12.59   | 12.59 | -11.19 | -10.73 | 8.07   | 5.31   | 6.90 |

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

New York State Common Retirement Fd

2NYSCM10

As of 10/31/2022



Net Performance for Selected Time Periods

|                                     | 1 Month | QTD   | YTD    | 1 Year | 3 Year | 5 Year | ITD  |
|-------------------------------------|---------|-------|--------|--------|--------|--------|------|
| New York State Common Retirement Fd | 12.07   | 12.07 | -11.93 | -10.06 | 9.57   | 5.54   | 6.55 |
| RUSSELL 2000 VALUE                  | 12.59   | 12.59 | -11.19 | -10.73 | 8.07   | 5.31   | 6.90 |

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: 10/31/2022



| TRANSACTION TYPE | PRIMARY ASSET ID | ISSUE DESCRIPTION                   | TRADE DATE | SETTLEMENT DATE | QUANTITY  | LOCAL AMOUNT | TRADE DATE EXCHANGE RATE | BASE AMOUNT |
|------------------|------------------|-------------------------------------|------------|-----------------|-----------|--------------|--------------------------|-------------|
| <b>USD</b>       |                  |                                     |            |                 |           |              |                          |             |
| CASHDIV          | 28035Q102        | Edgewell Personal Care Co           | 09/01/2022 | 10/05/2022      | 11,815.00 | 1,772.25     | 1.0000000000             | 1,772.25    |
| CASHDIV          | 59100U108        | Pathward Finl Inc                   | 09/07/2022 | 10/03/2022      | 27,671.00 | 1,383.55     | 1.0000000000             | 1,383.55    |
| CASHDIV          | 05990K106        | Banc Of California Inc              | 09/14/2022 | 10/03/2022      | 62,433.00 | 3,745.98     | 1.0000000000             | 3,745.98    |
| CASHDIV          | 76131N101        | Retail Opportunity Investments Corp | 09/15/2022 | 10/07/2022      | 64,621.00 | 9,693.15     | 1.0000000000             | 9,693.15    |
| CASHDIV          | 05368V106        | Avient Corp                         | 09/15/2022 | 10/06/2022      | 23,777.00 | 5,647.04     | 1.0000000000             | 5,647.04    |
| CASHDIV          | 250565108        | Designer Brands Inc                 | 09/21/2022 | 10/06/2022      | 20,873.00 | 1,043.65     | 1.0000000000             | 1,043.65    |
| CASHDIV          | 37954A204        | Global Medical Reit Inc             | 09/22/2022 | 10/11/2022      | 71,059.00 | 14,922.39    | 1.0000000000             | 14,922.39   |
| CASHDIV          | 736508847        | Portland General Electric Company   | 09/23/2022 | 10/17/2022      | 14,886.00 | 6,735.92     | 1.0000000000             | 6,735.92    |
| CASHDIV          | 04208T108        | Armada Hoffler Pptys Inc            | 09/27/2022 | 10/06/2022      | 80,398.00 | 15,275.62    | 1.0000000000             | 15,275.62   |
| CASHDIV          | 665531307        | Northern Oil And Gas, Inc.          | 09/28/2022 | 10/31/2022      | 20,298.00 | 5,074.50     | 1.0000000000             | 5,074.50    |
| CASHDIV          | 15202L107        | Centerspace                         | 09/29/2022 | 10/11/2022      | 6,747.00  | 4,925.31     | 1.0000000000             | 4,925.31    |
| CASHDIV          | 45378A106        | Independence Realty Trust Inc       | 09/29/2022 | 10/21/2022      | 24,497.00 | 3,429.58     | 1.0000000000             | 3,429.58    |
| CASHDIV          | 03076K108        | Ameris Bancorp                      | 09/29/2022 | 10/10/2022      | 24,609.00 | 3,691.35     | 1.0000000000             | 3,691.35    |
| CASHDIV          | 74164F103        | Primoris Services                   | 09/29/2022 | 10/14/2022      | 43,154.00 | 2,589.24     | 1.0000000000             | 2,589.24    |
| CASHDIV          | 749527107        | Rev Group Inc                       | 09/29/2022 | 10/14/2022      | 39,931.00 | 1,996.55     | 1.0000000000             | 1,996.55    |
| CASHDIV          | 78377T107        | Ryman Hospitality Properties Inc    | 09/29/2022 | 10/17/2022      | 13,823.00 | 1,382.30     | 1.0000000000             | 1,382.30    |
| CASHDIV          | 505743104        | Ladder Capital Corporation          | 09/29/2022 | 10/17/2022      | 66,748.00 | 15,352.04    | 1.0000000000             | 15,352.04   |
| CASHDIV          | 88146M101        | Terreno Rlty Corp Com               | 09/29/2022 | 10/14/2022      | 13,771.00 | 5,508.40     | 1.0000000000             | 5,508.40    |
| CASHDIV          | 70509V100        | Pebblebrook Hotel Trust             | 09/29/2022 | 10/17/2022      | 44,273.00 | 442.73       | 1.0000000000             | 442.73      |
| CONTRIBUTION     | CASHUSD          | Us Dollars                          | 10/03/2022 | 10/03/2022      | 3,755.92  | 3,755.92     | 1.0000000000             | 3,755.92    |
| SELL             | 45826H109        | Integer Holdings Corporation        | 10/03/2022 | 10/05/2022      | 2,020.00  | 128,469.67   | 1.0000000000             | 128,469.67  |
| SELL             | 807066105        | Scholastic Corporation              | 10/03/2022 | 10/05/2022      | 3,528.00  | 104,347.74   | 1.0000000000             | 104,347.74  |

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

Account ID: PFCNYSCM

As of: 10/31/2022



| TRANSACTION TYPE | PRIMARY ASSET ID | ISSUE DESCRIPTION               | TRADE DATE | SETTLEMENT DATE | QUANTITY   | LOCAL AMOUNT | TRADE DATE EXCHANGE RATE | BASE AMOUNT |
|------------------|------------------|---------------------------------|------------|-----------------|------------|--------------|--------------------------|-------------|
| SELL             | 65343C102        | Nextgen Healthcare Inc          | 10/03/2022 | 10/05/2022      | 4,828.00   | 86,088.99    | 1.0000000000             | 86,088.99   |
| BUY              | 30161Q104        | Exelixis, Inc.                  | 10/03/2022 | 10/05/2022      | -21,478.00 | -348,510.62  | 1.0000000000             | -348,510.62 |
| MISCINC          | CASHUSD          | Us Dollars                      | 10/03/2022 | 10/03/2022      | 0.30       | 0.30         | 1.0000000000             | 0.30        |
| MISCINC          | CASHUSD          | Us Dollars                      | 10/03/2022 | 10/03/2022      | 2,755.41   | 2,755.41     | 1.0000000000             | 2,755.41    |
| BUY              | 75281A109        | Range Resources Corp.           | 10/03/2022 | 10/05/2022      | -12,134.00 | -317,597.74  | 1.0000000000             | -317,597.74 |
| BUY              | 74467Q103        | Pubmatic Inc                    | 10/03/2022 | 10/05/2022      | -6,229.00  | -109,445.40  | 1.0000000000             | -109,445.40 |
| WITHDRAWAL       | CASHUSD          | Us Dollars                      | 10/03/2022 | 10/03/2022      | -5,129.53  | -5,129.53    | 1.0000000000             | -5,129.53   |
| SELL             | 807066105        | Scholastic Corporation          | 10/04/2022 | 10/06/2022      | 7,497.00   | 227,980.05   | 1.0000000000             | 227,980.05  |
| BUY              | 74467Q103        | Pubmatic Inc                    | 10/04/2022 | 10/06/2022      | -13,238.00 | -245,023.46  | 1.0000000000             | -245,023.46 |
| WITHDRAWAL       | CASHUSD          | Us Dollars                      | 10/05/2022 | 10/05/2022      | -1,772.25  | -1,772.25    | 1.0000000000             | -1,772.25   |
| CASHDIV          | 15872M104        | Championx Corp                  | 10/06/2022 | 10/28/2022      | 18,881.00  | 1,416.08     | 1.0000000000             | 1,416.08    |
| CASHDIV          | 740367404        | Preferred Bank                  | 10/06/2022 | 10/21/2022      | 18,298.00  | 7,868.14     | 1.0000000000             | 7,868.14    |
| WITHDRAWAL       | CASHUSD          | Us Dollars                      | 10/06/2022 | 10/06/2022      | -21,966.61 | -21,966.61   | 1.0000000000             | -21,966.61  |
| WITHDRAWAL       | CASHUSD          | Us Dollars                      | 10/07/2022 | 10/07/2022      | -9,693.15  | -9,693.15    | 1.0000000000             | -9,693.15   |
| WITHDRAWAL       | CASHUSD          | Us Dollars                      | 10/11/2022 | 10/11/2022      | -23,539.05 | -23,539.05   | 1.0000000000             | -23,539.05  |
| CASHDIV          | 02607T109        | The Necessity Retail Reit, Inc. | 10/12/2022 | 10/17/2022      | 133,721.00 | 28,415.71    | 1.0000000000             | 28,415.71   |
| WITHDRAWAL       | CASHUSD          | Us Dollars                      | 10/14/2022 | 10/14/2022      | -10,094.19 | -10,094.19   | 1.0000000000             | -10,094.19  |
| CASHDIV          | 25432X102        | Dime Cmnty Bancshares Inc New   | 10/14/2022 | 10/24/2022      | 11,620.00  | 2,788.80     | 1.0000000000             | 2,788.80    |
| WITHDRAWAL       | CASHUSD          | Us Dollars                      | 10/17/2022 | 10/17/2022      | -52,328.70 | -52,328.70   | 1.0000000000             | -52,328.70  |
| WITHDRAWAL       | CASHUSD          | Us Dollars                      | 10/21/2022 | 10/21/2022      | -11,297.72 | -11,297.72   | 1.0000000000             | -11,297.72  |
| WITHDRAWAL       | CASHUSD          | Us Dollars                      | 10/24/2022 | 10/24/2022      | -2,788.80  | -2,788.80    | 1.0000000000             | -2,788.80   |
| SELL             | 32026V104        | First Foundation Inc            | 10/25/2022 | 10/27/2022      | 7,105.00   | 117,594.29   | 1.0000000000             | 117,594.29  |
| SELL             | 89679E300        | Triumph Financial Inc           | 10/25/2022 | 10/27/2022      | 6,176.00   | 297,199.60   | 1.0000000000             | 297,199.60  |

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

Account ID: PFCNYSCM

As of: 10/31/2022



| TRANSACTION TYPE | PRIMARY ASSET ID | ISSUE DESCRIPTION   | TRADE DATE | SETTLEMENT DATE | QUANTITY   | LOCAL AMOUNT       | TRADE DATE EXCHANGE RATE | BASE AMOUNT        |
|------------------|------------------|---------------------|------------|-----------------|------------|--------------------|--------------------------|--------------------|
| BUY              | 06652V208        | Banner Corp         | 10/25/2022 | 10/27/2022      | -2,022.00  | -139,203.58        | 1.0000000000             | -139,203.58        |
| BUY              | 302520101        | F.N.B. Corporation  | 10/25/2022 | 10/27/2022      | -24,398.00 | -347,398.24        | 1.0000000000             | -347,398.24        |
| SELL             | 32026V104        | First Founation Inc | 10/26/2022 | 10/28/2022      | 8,508.00   | 134,869.13         | 1.0000000000             | 134,869.13         |
| BUY              | 06652V208        | Banner Corp         | 10/26/2022 | 10/28/2022      | -254.00    | -17,638.47         | 1.0000000000             | -17,638.47         |
| BUY              | 06652V208        | Banner Corp         | 10/27/2022 | 10/31/2022      | -322.00    | -23,086.66         | 1.0000000000             | -23,086.66         |
| SELL             | 32026V104        | First Founation Inc | 10/27/2022 | 10/31/2022      | 6,889.00   | 110,419.18         | 1.0000000000             | 110,419.18         |
| SELL             | 32026V104        | First Founation Inc | 10/28/2022 | 11/01/2022      | 7,242.00   | 116,427.69         | 1.0000000000             | 116,427.69         |
| WITHDRAWAL       | CASHUSD          | Us Dollars          | 10/28/2022 | 10/28/2022      | -1,416.08  | -1,416.08          | 1.0000000000             | -1,416.08          |
| CONTRIBUTION     | CASHUSD          | Us Dollars          | 10/31/2022 | 10/31/2022      | 92,559.13  | 92,559.13          | 1.0000000000             | 92,559.13          |
| MISCEXP          | CASHUSD          | Us Dollars          | 10/31/2022 | 10/31/2022      | -92,559.13 | -92,559.13         | 1.0000000000             | -92,559.13         |
| WITHDRAWAL       | CASHUSD          | Us Dollars          | 10/31/2022 | 10/31/2022      | -5,074.50  | -5,074.50          | 1.0000000000             | -5,074.50          |
|                  |                  |                     |            |                 |            | <b>-217,996.50</b> |                          | <b>-217,996.50</b> |
|                  |                  |                     |            |                 |            | <b>-217,996.50</b> |                          | <b>-217,996.50</b> |

# New York State Common Retirement Fd

2NYSCM10

As of 10/31/2022



## Portfolio Holdings

| CUSIP     | SECURITY NAME                     | TICKER | SHARE/PAR | PRICE    | MARKET       | COST PER SHARE | COST         | ACCRUED INTEREST | SECTOR                 | % WEIGHT |
|-----------|-----------------------------------|--------|-----------|----------|--------------|----------------|--------------|------------------|------------------------|----------|
| CASHUSD   | Us Dollars                        | USD    | 1,451,034 | 1.00     | 1,451,033.79 | 1.00           | 1,451,033.79 | 0.00             |                        | 1.92%    |
| G9618E107 | White Mountns Insu                | WTM    | 821       | 1,416.15 | 1,162,659.15 | 1,084.17       | 890,101.79   | 0.00             | Financials             | 1.54%    |
| 000361105 | Aar Corp                          | AIR    | 18,272    | 44.32    | 809,815.04   | 38.51          | 703,676.86   | 0.00             | Industrials            | 1.07%    |
| 007973100 | Advanced Energy Industries, Inc.  | AEIS   | 10,082    | 78.65    | 792,949.30   | 76.81          | 775,505.12   | 0.00             | Information Technology | 1.05%    |
| 00922R105 | Air Transport Services Group Inc. | ATSG   | 23,884    | 29.20    | 697,412.80   | 19.41          | 463,508.53   | 0.00             | Industrials            | 0.92%    |
| 01626W101 | Alight Inc                        | ALIT   | 48,788    | 8.29     | 404,452.52   | 7.95           | 387,688.72   | 0.00             | Industrials            | 0.54%    |
| 02607T109 | The Necessity Retail Reit, Inc.   | RTL    | 133,721   | 6.84     | 914,651.64   | 8.13           | 1,086,771.51 | 0.00             | Real Estate            | 1.21%    |
| 03076K108 | Ameris Bancorp                    | ABCB   | 24,609    | 51.51    | 1,267,609.59 | 37.66          | 927,084.49   | 0.00             | Financials             | 1.68%    |
| 03676B102 | Antero Midstream Corp             | AM     | 37,262    | 10.65    | 396,840.30   | 10.56          | 393,661.41   | 8,383.95         | Energy                 | 0.53%    |
| 04208T108 | Armada Hoffer Pptys Inc           | AHH    | 80,398    | 11.69    | 939,852.62   | 11.81          | 949,381.01   | 0.00             | Real Estate            | 1.25%    |
| 04316A108 | Artisan Partners Asset Mgmt Inc   | APAM   | 9,685     | 28.51    | 276,119.35   | 37.95          | 367,567.06   | 0.00             | Financials             | 0.37%    |
| 043436104 | Asbury Automotive Group, Inc.     | ABG    | 5,019     | 157.75   | 791,747.25   | 96.14          | 482,503.05   | 0.00             | Consumer Discretionary | 1.05%    |
| 047649108 | Atkore Inc                        | ATKR   | 8,985     | 95.30    | 856,270.50   | 23.32          | 209,523.22   | 0.00             | Industrials            | 1.13%    |
| 04911A107 | Atlantic Union Bankshares Corp    | AUB    | 14,778    | 34.54    | 510,432.12   | 34.19          | 505,291.01   | 0.00             | Financials             | 0.68%    |
| 05368M106 | Avid Bioservices Inc              | CDMO   | 21,465    | 16.94    | 363,617.10   | 22.76          | 488,621.56   | 0.00             | Health Care            | 0.48%    |
| 05368V106 | Avient Corp                       | AVNT   | 23,525    | 34.49    | 811,377.25   | 31.90          | 750,538.32   | 0.00             | Materials              | 1.07%    |
| 05969A105 | Bancorp Inc                       | TBBK   | 47,486    | 27.58    | 1,309,663.88 | 12.36          | 587,057.84   | 0.00             | Financials             | 1.74%    |
| 05990K106 | Banc Of California Inc            | BANC   | 62,143    | 16.68    | 1,036,545.24 | 17.55          | 1,090,751.19 | 0.00             | Financials             | 1.37%    |
| 06652V208 | Banner Corp                       | BANR   | 12,680    | 74.75    | 947,830.00   | 60.49          | 767,026.16   | 5,579.20         | Financials             | 1.26%    |
| 092113109 | Black Hills Corporation           | BKH    | 12,618    | 65.37    | 824,838.66   | 55.99          | 706,560.55   | 0.00             | Utilities              | 1.09%    |
| 099406100 | Boot Barn Holdings Inc            | BOOT   | 5,318     | 56.80    | 302,062.40   | 76.09          | 404,620.03   | 0.00             | Consumer Discretionary | 0.40%    |
| 10948C107 | Brightview Hldgs Inc              | BV     | 21,848    | 8.92     | 194,884.16   | 12.47          | 272,552.51   | 0.00             | Industrials            | 0.26%    |
| 15202L107 | Centerspace                       | CSR    | 6,747     | 69.30    | 467,567.10   | 84.66          | 571,125.22   | 0.00             | Real Estate            | 0.62%    |

# New York State Common Retirement Fd

2NYSCM10

As of 10/31/2022



## Portfolio Holdings

| CUSIP     | SECURITY NAME                      | TICKER | SHARE/PAR | PRICE  | MARKET       | COST PER SHARE | COST         | ACCRUED INTEREST | SECTOR                 | % WEIGHT |
|-----------|------------------------------------|--------|-----------|--------|--------------|----------------|--------------|------------------|------------------------|----------|
| 15872M104 | Championx Corp                     | CHX    | 18,881    | 28.62  | 540,374.22   | 10.39          | 196,194.64   | 0.00             | Energy                 | 0.72%    |
| 17888H103 | Civitas Res Inc                    | CIVI   | 13,019    | 69.91  | 910,158.29   | 57.27          | 745,592.93   | 0.00             | Energy                 | 1.21%    |
| 192576106 | Cohu Inc                           | COHU   | 14,475    | 32.92  | 476,517.00   | 35.49          | 513,789.30   | 0.00             | Information Technology | 0.63%    |
| 23204G100 | Customers Bancorp, Inc.            | CUBI   | 14,285    | 33.69  | 481,261.65   | 58.91          | 841,530.63   | 0.00             | Financials             | 0.64%    |
| 235825205 | Dana Incorporated                  | DAN    | 48,281    | 15.96  | 770,564.76   | 16.70          | 806,520.36   | 0.00             | Consumer Discretionary | 1.02%    |
| 250565108 | Designer Brands Inc                | DBI    | 20,873    | 15.23  | 317,895.79   | 20.01          | 417,700.04   | 0.00             | Consumer Discretionary | 0.42%    |
| 25432X102 | Dime Cmnty Bancshares Inc New      | DCOM   | 11,620    | 34.53  | 401,238.60   | 36.01          | 418,449.00   | 0.00             | Financials             | 0.53%    |
| 27032D304 | Earthstone Energy                  | ESTE   | 55,198    | 16.16  | 891,999.68   | 13.19          | 728,188.58   | 0.00             | Energy                 | 1.18%    |
| 28035Q102 | Edgewell Personal Care Co          | EPC    | 11,801    | 39.19  | 462,481.19   | 37.66          | 444,376.61   | 0.00             | Consumer Staples       | 0.61%    |
| 29355X107 | Enpro Industries Inc.              | NPO    | 11,620    | 106.50 | 1,237,530.00 | 92.70          | 1,077,139.51 | 0.00             | Industrials            | 1.64%    |
| 293712105 | Enterprise Financial Services Corp | EFSC   | 22,208    | 53.47  | 1,187,461.76 | 40.31          | 895,134.31   | 0.00             | Financials             | 1.57%    |
| 294268107 | Eplus Inc                          | PLUS   | 6,933     | 48.72  | 337,775.76   | 55.11          | 382,102.16   | 0.00             | Information Technology | 0.45%    |
| 30161Q104 | Exelixis, Inc.                     | EXEL   | 21,478    | 16.58  | 356,105.24   | 16.23          | 348,510.62   | 0.00             | Health Care            | 0.47%    |
| 302520101 | F.N.B. Corporation                 | FNB    | 63,738    | 14.45  | 921,014.10   | 10.31          | 657,135.37   | 0.00             | Financials             | 1.22%    |
| 30257X104 | Fb Financial Corporation           | FBK    | 18,328    | 41.96  | 769,042.88   | 38.40          | 704,110.69   | 0.00             | Financials             | 1.02%    |
| 32026V104 | First Founation Inc                | FFWM   | 29,851    | 15.96  | 476,421.96   | 23.91          | 626,966.86   | 0.00             | Financials             | 0.63%    |
| 320817109 | First Merchants Corporation        | FRME   | 28,562    | 44.90  | 1,282,433.80 | 36.63          | 1,046,092.44 | 0.00             | Financials             | 1.70%    |
| 34417P100 | Focus Financial Partners Inc       | FOCS   | 24,778    | 34.79  | 862,026.62   | 41.59          | 1,030,081.28 | 0.00             | Financials             | 1.14%    |
| 359694106 | H.B. Fuller Company                | FUL    | 15,827    | 69.71  | 1,103,300.17 | 50.77          | 803,737.72   | 3,007.13         | Materials              | 1.46%    |
| 36237H101 | G-iii Apparel Gp                   | GIII   | 17,106    | 19.50  | 333,567.00   | 13.80          | 236,002.93   | 0.00             | Consumer Discretionary | 0.44%    |
| 37954A204 | Global Medical Reit Inc            | GMRE   | 71,059    | 9.14   | 649,479.26   | 13.96          | 992,070.43   | 0.00             | Real Estate            | 0.86%    |
| 381013101 | Golden Entertainment Inc           | GDEN   | 15,655    | 42.22  | 660,954.10   | 46.02          | 720,492.09   | 0.00             | Consumer Discretionary | 0.88%    |
| 413197104 | Harmony Biosciences Hldgs Inc      | HRMY   | 6,811     | 52.00  | 354,172.00   | 45.80          | 311,932.46   | 0.00             | Health Care            | 0.47%    |

# New York State Common Retirement Fd

2NYSCM10

As of 10/31/2022



## Portfolio Holdings

| CUSIP     | SECURITY NAME                  | TICKER | SHARE/PAR | PRICE  | MARKET       | COST PER SHARE | COST         | ACCRUED INTEREST | SECTOR                 | % WEIGHT |
|-----------|--------------------------------|--------|-----------|--------|--------------|----------------|--------------|------------------|------------------------|----------|
| 42234Q102 | Heartland Financial Usa, Inc.  | HTLF   | 21,136    | 49.32  | 1,042,427.52 | 48.36          | 1,022,109.01 | 0.00             | Financials             | 1.38%    |
| 43283X105 | Hilton Grand Vacations Inc     | HGV    | 20,005    | 39.24  | 784,996.20   | 29.83          | 596,792.22   | 0.00             | Consumer Discretionary | 1.04%    |
| 44109J106 | Hostess Brands Inc             | TWNK   | 50,713    | 26.48  | 1,342,880.24 | 14.45          | 732,705.88   | 0.00             | Consumer Staples       | 1.78%    |
| 444097109 | Hudson Pacific Properties Inc  | HPP    | 32,139    | 11.04  | 354,814.56   | 25.52          | 820,160.95   | 0.00             | Real Estate            | 0.47%    |
| 45378A106 | Independence Realty Trust Inc  | IRT    | 24,497    | 16.76  | 410,569.72   | 9.54           | 233,785.96   | 0.00             | Real Estate            | 0.54%    |
| 45384B106 | Independent Bank Group Inc     | IBTX   | 14,704    | 63.09  | 927,675.36   | 44.50          | 654,369.97   | 0.00             | Financials             | 1.23%    |
| 45826H109 | Integer Holdings Corporation   | ITGR   | 8,118     | 62.33  | 505,994.94   | 81.68          | 664,779.39   | 0.00             | Health Care            | 0.67%    |
| 46333X108 | Ironwood Pharmaceuticals, Inc. | IRWD   | 31,361    | 10.94  | 343,089.34   | 11.78          | 369,495.30   | 0.00             | Health Care            | 0.45%    |
| 466367109 | Jack In The Box                | JACK   | 6,173     | 88.23  | 544,643.79   | 59.64          | 368,129.32   | 0.00             | Consumer Discretionary | 0.72%    |
| 48282T104 | Kadant Inc                     | KAI    | 2,778     | 177.95 | 494,345.10   | 48.02          | 133,403.23   | 722.28           | Industrials            | 0.65%    |
| 493732101 | Kforcecom Inc                  | KFRC   | 16,881    | 63.27  | 1,068,060.87 | 36.45          | 615,257.89   | 0.00             | Industrials            | 1.42%    |
| 505336107 | La-Z-Boy Inc                   | LZB    | 15,197    | 24.77  | 376,429.69   | 33.23          | 504,931.58   | 0.00             | Consumer Discretionary | 0.50%    |
| 505743104 | Ladder Capital Corporation     | LADR   | 66,748    | 10.67  | 712,201.16   | 10.41          | 695,105.17   | 0.00             | Financials             | 0.94%    |
| 576690101 | Materion Corp                  | MTRN   | 14,704    | 85.71  | 1,260,279.84 | 53.83          | 791,489.32   | 0.00             | Materials              | 1.67%    |
| 59100U108 | Pathward Finl Inc              | CASH   | 27,383    | 42.03  | 1,150,907.49 | 28.12          | 770,038.75   | 0.00             | Financials             | 1.52%    |
| 607828100 | Modine Mfg Co                  | MOD    | 51,914    | 17.92  | 930,298.88   | 9.19           | 477,373.96   | 0.00             | Consumer Discretionary | 1.23%    |
| 60783X104 | Modivcare Inc                  | MODV   | 5,503     | 97.24  | 535,111.72   | 107.73         | 592,780.10   | 0.00             | Health Care            | 0.71%    |
| 62855J104 | Myriad Genetics In             | MYGN   | 16,125    | 20.74  | 334,432.50   | 32.35          | 521,598.30   | 0.00             | Health Care            | 0.44%    |
| 65336K103 | Nexstar Media Group Inc        | NXST   | 8,916     | 171.30 | 1,527,310.80 | 64.06          | 571,174.98   | 0.00             | Communication Services | 2.02%    |
| 65343C102 | Nextgen Healthcare Inc         | NXGN   | 38,054    | 20.04  | 762,602.16   | 18.58          | 709,737.70   | 0.00             | Health Care            | 1.01%    |
| 665531307 | Northern Oil And Gas, Inc.     | NOG    | 20,298    | 34.14  | 692,973.72   | 18.64          | 378,429.08   | 0.00             | Energy                 | 0.92%    |
| 68268W103 | Onemain Holdings Incorporation | OMF    | 14,704    | 38.56  | 566,986.24   | 27.57          | 405,349.63   | 0.00             | Financials             | 0.75%    |
| 689648103 | Otter Tail Corporation         | OTTR   | 13,767    | 67.42  | 928,171.14   | 45.43          | 625,379.84   | 0.00             | Utilities              | 1.23%    |

# New York State Common Retirement Fd

2NYSCM10

As of 10/31/2022



## Portfolio Holdings

| CUSIP     | SECURITY NAME                       | TICKER | SHARE/PAR | PRICE | MARKET       | COST PER SHARE | COST         | ACCRUED INTEREST | SECTOR                 | % WEIGHT |
|-----------|-------------------------------------|--------|-----------|-------|--------------|----------------|--------------|------------------|------------------------|----------|
| 690732102 | Owens & Minor Inc                   | OMI    | 22,022    | 17.00 | 374,374.00   | 40.26          | 886,925.06   | 0.00             | Health Care            | 0.50%    |
| 69336V101 | Pgt Innovations Inc                 | PGTI   | 27,815    | 21.31 | 592,737.65   | 22.00          | 611,970.18   | 0.00             | Industrials            | 0.79%    |
| 69366J200 | Ptc Therapeutics, Inc.              | PTCT   | 8,639     | 37.82 | 326,726.98   | 42.79          | 369,667.12   | 0.00             | Health Care            | 0.43%    |
| 69478X105 | Pacific Premier Bancorp Inc         | PPBI   | 11,836    | 36.41 | 430,948.76   | 33.65          | 398,230.82   | 3,905.88         | Financials             | 0.57%    |
| 695127100 | Pacira Biosciences Inc              | PCRX   | 11,797    | 51.76 | 610,612.72   | 66.21          | 781,226.12   | 0.00             | Health Care            | 0.81%    |
| 703481101 | Patterson Uti Eneg                  | PTEN   | 35,849    | 17.65 | 632,734.85   | 9.87           | 433,788.50   | 0.00             | Energy                 | 0.84%    |
| 70509V100 | Pebblebrook Hotel Trust             | PEB    | 44,273    | 16.04 | 710,138.92   | 14.47          | 640,450.08   | 0.00             | Real Estate            | 0.94%    |
| 707569109 | Penn Entmt Inc                      | PENN   | 25,072    | 33.10 | 829,883.20   | 29.97          | 751,257.35   | 0.00             | Consumer Discretionary | 1.10%    |
| 729132100 | Plexus Corp                         | PLXS   | 6,842     | 98.40 | 673,252.80   | 49.99          | 342,050.70   | 0.00             | Information Technology | 0.89%    |
| 736508847 | Portland General Electric Company   | POR    | 14,886    | 44.94 | 668,976.84   | 40.95          | 609,666.55   | 0.00             | Utilities              | 0.89%    |
| 740367404 | Preferred Bank                      | PFBC   | 18,298    | 76.87 | 1,406,567.26 | 47.51          | 869,346.85   | 0.00             | Financials             | 1.86%    |
| 74051N102 | Premier Inc                         | PINC   | 14,713    | 34.88 | 513,189.44   | 36.90          | 542,929.38   | 0.00             | Health Care            | 0.68%    |
| 74164F103 | Primoris Services                   | PRIM   | 43,154    | 20.19 | 871,279.26   | 25.45          | 1,098,405.78 | 0.00             | Industrials            | 1.15%    |
| 74467Q103 | Pubmatic Inc                        | PUBM   | 19,467    | 17.40 | 338,725.80   | 18.21          | 354,468.86   | 0.00             | Communication Services | 0.45%    |
| 749527107 | Rev Group Inc                       | REVG   | 39,931    | 13.74 | 548,651.94   | 15.59          | 622,375.76   | 0.00             | Industrials            | 0.73%    |
| 75281A109 | Range Resources Corp.               | RRC    | 26,665    | 28.48 | 759,419.20   | 17.44          | 464,952.25   | 0.00             | Energy                 | 1.01%    |
| 76131N101 | Retail Opportunity Investments Corp | ROIC   | 64,204    | 14.48 | 929,673.92   | 13.20          | 848,006.71   | 0.00             | Real Estate            | 1.23%    |
| 783332109 | Ruths Hospitality                   | RUTH   | 19,823    | 20.78 | 411,921.94   | 20.42          | 404,763.93   | 0.00             | Consumer Discretionary | 0.55%    |
| 783549108 | Ryder System, Inc.                  | R      | 9,447     | 80.51 | 760,577.97   | 80.77          | 763,055.61   | 0.00             | Industrials            | 1.01%    |
| 78377T107 | Ryman Hospitality Properties Inc    | RHP    | 13,823    | 88.92 | 1,229,141.16 | 86.09          | 1,190,158.12 | 0.00             | Real Estate            | 1.63%    |
| 78573L106 | Sabra Health Care Reit, Inc.        | SBRA   | 55,884    | 13.66 | 763,375.44   | 18.33          | 1,024,587.49 | 0.00             | Real Estate            | 1.01%    |
| 807066105 | Scholastic Corporation              | SCHL   | 10,949    | 38.14 | 417,594.86   | 34.99          | 383,068.19   | 2,189.80         | Communication Services | 0.55%    |
| 81619Q105 | Select Medical Holdings Corporation | SEM    | 26,493    | 25.68 | 680,340.24   | 26.07          | 692,243.70   | 0.00             | Health Care            | 0.90%    |

# New York State Common Retirement Fd

2NYSCM10

As of 10/31/2022



## Portfolio Holdings

| CUSIP         | SECURITY NAME                 | TICKER | SHARE/PAR | PRICE  | MARKET       | COST PER SHARE | COST       | ACCRUED INTEREST | SECTOR                 | % WEIGHT |
|---------------|-------------------------------|--------|-----------|--------|--------------|----------------|------------|------------------|------------------------|----------|
| 84790A105     | Spectrum Brands Holdings Inc  | SPB    | 8,544     | 46.14  | 394,220.16   | 51.38          | 438,955.73 | 0.00             | Consumer Staples       | 0.52%    |
| 859241101     | Sterling Infrastructure, Inc. | STRL   | 54,951    | 26.99  | 1,483,127.49 | 15.69          | 861,916.90 | 0.00             | Industrials            | 1.97%    |
| 861896108     | Stonex Group Inc              | SNEX   | 5,680     | 93.32  | 530,057.60   | 55.35          | 314,398.66 | 0.00             | Financials             | 0.70%    |
| 868459108     | Supernus Pharmaceuticals, Inc | SUPN   | 16,385    | 34.27  | 561,513.95   | 29.87          | 489,436.96 | 0.00             | Health Care            | 0.74%    |
| 87265H109     | Tri Pointe Homes Inc          | TPH    | 29,698    | 16.75  | 497,441.50   | 18.93          | 562,108.70 | 0.00             | Consumer Discretionary | 0.66%    |
| 88076W103     | Teradata Corp                 | TDC    | 9,253     | 31.59  | 292,302.27   | 39.47          | 365,175.20 | 0.00             | Information Technology | 0.39%    |
| 88146M101     | Terreno Rlty Corp Com         | TRNO   | 13,771    | 57.14  | 786,874.94   | 58.68          | 808,096.54 | 0.00             | Real Estate            | 1.04%    |
| 88224Q107     | Texas Capital Bancshares Inc. | TCBI   | 12,860    | 60.00  | 771,600.00   | 66.71          | 857,482.02 | 0.00             | Financials             | 1.02%    |
| 89422G107     | Traverse Therapeutics Inc     | TVTX   | 14,618    | 21.68  | 316,918.24   | 25.71          | 375,826.97 | 0.00             | Health Care            | 0.42%    |
| 89679E300     | Triumph Bancorp, Inc.         | TFIN   | 7,764     | 51.50  | 399,846.00   | 38.92          | 371,042.13 | 0.00             | Financials             | 0.53%    |
| 911163103     | Utd Natural Foods             | UNFI   | 19,711    | 42.41  | 835,943.51   | 42.37          | 835,136.63 | 0.00             | Consumer Staples       | 1.11%    |
| 92343X100     | Verint Systems Inc            | VRNT   | 18,281    | 35.43  | 647,695.83   | 36.60          | 669,126.53 | 0.00             | Information Technology | 0.86%    |
| 92511U102     | Verra Mobility Corporation    | VRRM   | 33,784    | 17.07  | 576,692.88   | 14.17          | 478,792.66 | 0.00             | Information Technology | 0.76%    |
| 95082P105     | Wesco International, Inc.     | WCC    | 7,192     | 137.77 | 990,841.84   | 76.83          | 552,557.25 | 0.00             | Industrials            | 1.31%    |
| 75,477,131.93 |                               |        |           |        |              | 66,494,027.43  | 23,788.24  |                  |                        |          |