New York State Common Retirement Fd

2NYSCM10

As of 11/30/2023

Gross Performance for Selected Time Periods

	1 Month	QTD	YTD	1 Year	3 Year	5 Year	ITD
New York State Common Retirement Fd	7.05	1.79	7.79	0.54	10.73	7.57	6.75
RUSSELL 2000 VALUE	9.00	2.50	1.96	-4.73	6.47	4.71	5.79

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

New York State Common Retirement Fd

2NYSCM10

As of 11/30/2023

Net Performance for Selected Time Periods

	1 Month	QTD	YTD	1 Year	3 Year	5 Year	ITD
New York State Common Retirement Fd	7.05	1.64	7.20	0.00	10.13	7.00	6.20
RUSSELL 2000 VALUE	9.00	2.50	1.96	-4.73	6.47	4.71	5.79

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: 11/30/2023

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	359694106	H.B. Fuller Company	10/18/2023	11/02/2023	15,827.00	3,244.54	1.0000000000	3,244.54
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	03676B102	Antero Midstream Corp	10/24/2023	11/08/2023	37,262.00	8,383.95	1.0000000000	8,383.95
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	27032D304	Earthstone Energy	10/30/2023	11/06/2023	78,803.00	11,394.91	1.0000000000	11,394.91
2NYSCM10	PFCNYSCM	NYSCCRF	NONTAXMERGR	71424F105	Permian Resources Corp	11/01/2023	11/01/2023	21,760.85	-233,969.82	1.0000000000	233,969.82
2NYSCM10	PFCNYSCM	NYSCCRF	NONTAXMERGR	71424F105	Permian Resources Corp	11/01/2023	11/01/2023	79,816.31	-728,188.58	1.0000000000	728,188.58
2NYSCM10	PFCNYSCM	NYSCCRF	NONTAXMERGR	71424F105	Permian Resources Corp	11/01/2023	11/01/2023	12,371.98	-131,074.50	1.0000000000	131,074.50
2NYSCM10	PFCNYSCM	NYSCCRF	NONTAXMERGR	27032D304	Earthstone Energy	11/01/2023	11/01/2023	78,803.00	1,093,232.90	1.0000000000	1,093,232.90
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	144285103	Carpenter Technology Corporation	11/01/2023	11/03/2023	-3,623.00	-231,657.88	1.0000000000	-231,657.88
2NYSCM10	PFCNYSCM	NYSCCRF	MISCINC	CASHUSD	Us Dollars	11/01/2023	11/01/2023	1.52	1.52	1.0000000000	1.52
2NYSCM10	PFCNYSCM	NYSCCRF	MISCINC	CASHUSD	Us Dollars	11/01/2023	11/01/2023	11,518.00	11,518.00	1.0000000000	11,518.00
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	01626W101	Alight Inc	11/02/2023	11/06/2023	15,358.00	112,780.57	1.0000000000	112,780.57
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	11/02/2023	11/02/2023	-3,244.54	-3,244.54	1.0000000000	-3,244.54
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	69478X105	Pacific Premier Bancorp Inc	11/02/2023	11/13/2023	21,235.00	7,007.55	1.0000000000	7,007.55
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	06652V208	Banner Corp	11/02/2023	11/13/2023	15,895.00	7,629.60	1.0000000000	7,629.60
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	72346Q104	Pinnacle Financial Partners Inc	11/02/2023	11/24/2023	6,002.00	1,320.44	1.0000000000	1,320.44
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	144285103	Carpenter Technology Corporation	11/02/2023	11/06/2023	-2,114.00	-141,798.87	1.0000000000	-141,798.87
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	68268W103	Onemain Holdings Incorporation	11/03/2023	11/10/2023	14,704.00	14,704.00	1.0000000000	14,704.00
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	294268107	Eplus Inc	11/03/2023	11/07/2023	1,697.00	110,426.31	1.0000000000	110,426.31
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	01626W101	Alight Inc	11/03/2023	11/07/2023	48,072.00	348,081.76	1.0000000000	348,081.76
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	294268107	Eplus Inc	11/06/2023	11/08/2023	1,186.00	76,441.71	1.0000000000	76,441.71
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	68404L201	Option Care Health Inc	11/06/2023	11/08/2023	-13,385.00	-383,733.23	1.0000000000	-383,733.23
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	00404A109	Acadia Healthcare Company, Inc.	11/06/2023	11/08/2023	-5,298.00	-387,459.16	1.0000000000	-387,459.16

2NYSCM10 - New York State Common Retirement Fd - PFCNYSCM
Account ID: PFCNYSCM
As of: 11/30/2023

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	SELL	69366J200	Ptc Therapeutics, Inc.	11/06/2023	11/08/2023	7,909.00	151,998.68	1.0000000000	151,998.68
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	00404A109	Acadia Healthcare Company, Inc.	11/07/2023	11/09/2023	-5,297.00	-391,694.08	1.0000000000	-391,694.08
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	902681105	Ugi Corp	11/07/2023	11/09/2023	-10,426.00	-227,879.00	1.0000000000	-227,879.00
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	29261A100	Encompass Health Corporation	11/07/2023	11/09/2023	-6,209.00	-399,970.75	1.0000000000	-399,970.75
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	294268107	Eplus Inc	11/07/2023	11/09/2023	2,618.00	168,024.00	1.0000000000	168,024.00
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	11/07/2023	11/07/2023	-11,394.91	-11,394.91	1.0000000000	-11,394.91
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	74164F103	Primoris Services	11/07/2023	11/09/2023	16,449.00	489,791.38	1.0000000000	489,791.38
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	902681105	Ugi Corp	11/08/2023	11/10/2023	-10,330.00	-220,784.13	1.0000000000	-220,784.13
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	11/08/2023	11/08/2023	-8,383.95	-8,383.95	1.0000000000	-8,383.95
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	97650W108	Wintrust Financial Corporation	11/08/2023	11/24/2023	12,228.00	4,891.20	1.0000000000	4,891.20
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	65336K103	Nexstar Media Group Inc	11/09/2023	11/27/2023	6,463.00	8,725.05	1.0000000000	8,725.05
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	11/10/2023	11/10/2023	-14,704.00	-14,704.00	1.0000000000	-14,704.00
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	05464T104	Axsome Therapeutics Incorporation	11/13/2023	11/15/2023	-977.00	-55,546.65	1.0000000000	-55,546.65
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	695127100	Pacira Biosciences Inc	11/13/2023	11/15/2023	2,718.00	76,406.18	1.0000000000	76,406.18
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	488401100	Kemper Corporation	11/13/2023	11/30/2023	6,767.00	2,097.77	1.0000000000	2,097.77
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	42234Q102	Heartland Financial Usa, Inc.	11/13/2023	11/29/2023	11,049.00	3,314.70	1.0000000000	3,314.70
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	11/13/2023	11/13/2023	-14,637.15	-14,637.15	1.0000000000	-14,637.15
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	695127100	Pacira Biosciences Inc	11/14/2023	11/16/2023	2,668.00	75,663.33	1.0000000000	75,663.33
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	05464T104	Axsome Therapeutics Incorporation	11/14/2023	11/16/2023	-2,242.00	-139,925.24	1.0000000000	-139,925.24
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	11/15/2023	11/15/2023	-1.52	-1.52	1.0000000000	-1.52
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	04316A108	Artisan Partners Asset Mgmt Inc	11/15/2023	11/30/2023	16,321.00	10,608.65	1.0000000000	10,608.65
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	71424F105	Permian Resources Corp	11/17/2023	11/28/2023	113,949.14	5,697.46	1.0000000000	5,697.46
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	71424F105	Permian Resources Corp	11/17/2023	11/28/2023	113,949.14	7,976.44	1.0000000000	7,976.44

2NYSCM10 - New York State Common Retirement Fd - PFCNYSCM
Account ID: PFCNYSCM
As of: 11/30/2023

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	SELL	859241101	Sterling Infrastructure, Inc.	11/22/2023	11/27/2023	5,164.00	335,284.99	1.0000000000	335,284.99
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	42704L104	Herc Hldgs Inc	11/22/2023	11/27/2023	-2,522.00	-313,332.02	1.0000000000	-313,332.02
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	84790A105	Spectrum Brands Holdings Inc	11/22/2023	11/27/2023	3,713.00	243,862.70	1.0000000000	243,862.70
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	11/24/2023	11/24/2023	-6,211.64	-6,211.64	1.0000000000	-6,211.64
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	11/27/2023	11/27/2023	-8,725.05	-8,725.05	1.0000000000	-8,725.05
2NYSCM10	PFCNYSCM	NYSCCRF	SPLIT	861896108	Stonex Group Inc	11/27/2023	11/27/2023	1,984.00	0.00	1.0000000000	0.00
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	11/29/2023	11/29/2023	-16,988.58	-16,988.58	1.0000000000	-16,988.58
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	11/30/2023	11/30/2023	-12,706.42	-12,706.42	1.0000000000	-12,706.42
2NYSCM10	PFCNYSCM	NYSCCRF	CONTRIBUTION	CASHUSD	Us Dollars	11/30/2023	11/30/2023	10.00	10.00	1.0000000000	10.00
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	71424F105	Permian Resources Corp	11/30/2023	11/30/2023	0.14	1.91	1.0000000000	1.91
									-693,489.47		**1,492,976.33**
									-693,489.47		**1,492,976.33**

New York State Common Retirement Fd

2NYSCM10

As of 11/30/2023

PHOCAS Financial

Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
CASHUSD	Us Dollars	USD	1,665,037	1.00	1,665,036.76	1.00	1,665,036.76	0.00		2.16%
G9618E107	White Mountns Insu	WTM	620	1,531.92	949,790.40	1,084.17	672,184.06	0.00	Financials	1.23%
000361105	Aar Corp	AIR	18,272	69.30	1,266,249.60	38.51	703,676.86	0.00	Industrials	1.64%
00182C103	Ani Pharmaceuticals, Inc.	ANIP	9,227	49.81	459,596.87	42.40	391,243.52	0.00	Health Care	0.60%
00404A109	Acadia Healthcare Company, Inc.	ACHC	10,595	72.99	773,329.05	73.54	779,153.24	0.00	Health Care	1.00%
004225108	Acadia Pharmaceuticals Inc	ACAD	8,030	22.28	178,908.40	23.40	187,914.05	0.00	Health Care	0.23%
00737L103	Adtalem Global Education Inc	ATGE	14,822	56.97	844,409.34	48.02	711,685.78	0.00	Consumer Discretionary	1.09%
00751Y106	Advance Auto Parts	AAP	6,838	50.79	347,302.02	55.19	377,395.37	0.00	Consumer Discretionary	0.45%
007973100	Advanced Energy Industries, Inc.	AEIS	7,951	95.05	755,742.55	76.81	637,537.84	795.10	Information Technology	0.98%
00922R105	Air Transport Services Group Inc.	ATSG	18,776	15.91	298,726.16	21.54	404,509.33	0.00	Industrials	0.39%
03076K108	Ameris Bancorp	ABCB	24,609	42.58	1,047,851.22	37.66	927,084.49	0.00	Financials	1.36%
03237H101	Amylyx Pharmaceuticals Inc	AMLX	10,313	14.16	146,032.08	17.63	181,824.37	0.00	Health Care	0.19%
03676B102	Antero Midstream Corp	AM	37,262	13.32	496,329.84	10.56	393,661.41	0.00	Energy	0.64%
04208T108	Armada Hoffler Pptys Inc	AHH	86,749	10.98	952,504.02	11.81	1,024,101.25	0.00	Real Estate	1.23%
04316A108	Artisan Partners Asset Mgmt Inc	APAM	16,321	37.65	614,485.65	36.85	601,350.02	0.00	Financials	0.80%
043436104	Asbury Automotive Group, Inc.	ABG	4,104	209.82	861,101.28	96.14	394,539.25	0.00	Consumer Discretionary	1.12%
04546L106	Assetmark Finl Hldgs Inc	AMK	13,021	25.64	333,858.44	30.01	390,820.27	0.00	Financials	0.43%
047649108	Atkore Inc	ATKR	8,985	129.90	1,167,151.50	23.32	209,523.22	0.00	Industrials	1.51%
05368M106	Avid Bioservices Inc	CDMO	29,895	5.09	152,165.55	20.10	601,102.21	0.00	Health Care	0.20%
05368V106	Avient Corp	AVNT	23,525	34.35	808,083.75	31.90	750,538.32	0.00	Materials	1.05%
05464T104	Axsome Therapeutics Incorporation	AXSM	3,219	67.45	217,121.55	60.72	195,471.89	0.00	Health Care	0.28%
05969A105	Bancorp Inc	TBBK	34,359	39.01	1,340,344.59	12.36	424,771.94	0.00	Financials	1.74%
06652V208	Banner Corp	BANR	15,895	45.14	717,500.30	61.07	970,651.08	0.00	Financials	0.93%

New York State Common Retirement Fd
2NYSCM10
As of 11/30/2023

Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
077454106	Belden Inc.	BDC	3,956	66.44	262,836.64	94.20	372,664.82	0.00	Information Technology	0.34%
092113109	Black Hills Corporation	BKH	10,577	51.59	545,667.43	60.19	664,803.93	6,610.63	Utilities	0.71%
099406100	Boot Barn Holdings Inc	BOOT	5,318	73.28	389,703.04	76.09	404,620.03	0.00	Consumer Discretionary	0.50%
126501105	Cts Corporation	CTS	8,494	38.75	329,142.50	45.98	390,528.64	0.00	Information Technology	0.43%
144285103	Carpenter Technology Corporation	CRS	5,737	70.81	406,236.97	65.10	373,456.75	0.00	Materials	0.53%
15202L107	Centerspace	CSR	6,747	53.34	359,884.98	84.66	571,125.22	0.00	Real Estate	0.47%
15872M104	Championx Corp	CHX	26,573	29.32	779,120.36	15.26	405,397.04	0.00	Energy	1.01%
17888H103	Civitas Res Inc	CIVI	21,010	68.69	1,443,176.90	63.59	1,335,929.16	0.00	Energy	1.87%
19239V302	Cogent Communications Holdings, Inc.	CCOI	9,305	63.86	594,217.30	66.89	622,420.25	8,886.28	Communication Services	0.77%
19247G107	Coherent Corp	COHR	14,976	36.79	550,967.04	36.76	557,573.48	0.00	Information Technology	0.71%
192576106	Cohu Inc	COHU	14,475	31.73	459,291.75	35.49	513,789.30	0.00	Information Technology	0.60%
200340107	Comerica Incorporated	CMA	14,259	45.22	644,791.98	39.80	567,515.99	0.00	Financials	0.84%
222795502	Cousins Properties Incorporated	CUZ	28,049	20.52	575,565.48	21.45	601,768.81	0.00	Real Estate	0.75%
235825205	Dana Incorporated	DAN	26,039	13.21	343,975.19	16.70	445,085.48	2,603.90	Consumer Discretionary	0.45%
25432X102	Dime Cmnty Bancshares Inc New	DCOM	30,062	20.10	604,246.20	27.61	830,086.07	0.00	Financials	0.78%
264147109	Ducommun Incorporated	DCO	6,873	50.38	346,261.74	54.05	371,506.98	0.00	Industrials	0.45%
28035Q102	Edgewell Personal Care Co	EPC	15,560	34.81	541,643.60	39.35	612,233.25	0.00	Consumer Staples	0.70%
29261A100	Encompass Health Corporation	EHC	11,959	65.17	779,368.03	63.08	754,416.85	0.00	Health Care	1.01%
29355X107	Enpro Industries Inc.	NPO	4,367	128.43	560,853.81	92.70	404,807.93	1,266.43	Industrials	0.73%
293712105	Enterprise Financial Services Corp	EFSC	27,607	39.21	1,082,470.47	41.59	1,148,301.25	0.00	Financials	1.40%
294268107	Eplus Inc	PLUS	6,819	63.48	432,870.12	59.83	434,294.25	0.00	Information Technology	0.56%
30161Q104	Exelixis, Inc.	EXEL	35,339	21.81	770,743.59	18.17	642,041.34	0.00	Health Care	1.00%
302520101	F.N.B. Corporation	FNB	87,843	11.99	1,053,237.57	10.97	963,560.54	0.00	Financials	1.36%

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PHOCAS Financial

Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
320517105	First Horizon Corp	FHN	49,296	12.79	630,495.84	10.69	526,777.06	0.00	Financials	0.82%
320817109	First Merchants Corporation	FRME	32,198	30.67	987,512.66	37.13	1,195,408.55	10,947.32	Financials	1.28%
359694106	H.B. Fuller Company	FUL	15,827	75.68	1,197,787.36	50.77	803,737.72	0.00	Materials	1.55%
36237H101	G-Iii Apparel Gp	GIII	17,106	28.77	492,139.62	13.80	236,002.93	0.00	Consumer Discretionary	0.64%
379378201	Global Net Lease Inc	GNL	83,060	8.78	729,266.80	11.63	965,623.86	0.00	Real Estate	0.95%
37954A204	Global Medical Reit Inc	GMRE	81,643	10.03	818,879.29	13.42	1,095,406.30	0.00	Real Estate	1.06%
381013101	Golden Entertainment Inc	GDEN	13,613	35.64	485,167.32	45.17	615,653.48	0.00	Consumer Discretionary	0.63%
42234Q102	Heartland Financial Usa, Inc.	HTLF	11,049	30.93	341,745.57	48.36	534,315.03	0.00	Financials	0.44%
42704L104	Herc Hldgs Inc	HRI	6,131	123.66	758,159.46	132.04	809,537.66	0.00	Industrials	0.98%
43283X105	Hilton Grand Vacations Inc	HGV	15,876	34.26	543,911.76	29.83	473,615.26	0.00	Consumer Discretionary	0.70%
45378A106	Independence Realty Trust Inc	IRT	49,750	13.62	677,595.00	13.67	680,148.94	0.00	Real Estate	0.88%
45826H109	Integer Holdings Corporation	ITGR	10,792	87.22	941,278.24	81.75	884,011.29	0.00	Health Care	1.22%
466367109	Jack In The Box	JACK	9,266	72.30	669,931.80	68.75	636,997.00	0.00	Consumer Discretionary	0.87%
488401100	Kemper Corporation	KMPR	6,767	44.23	299,304.41	54.37	367,944.66	0.00	Financials	0.39%
493732101	Kforcecom Inc	KFRC	16,881	69.70	1,176,605.70	36.45	615,257.89	0.00	Industrials	1.52%
505336107	La-Z-Boy Inc	LZB	15,197	35.19	534,782.43	33.23	504,931.58	0.00	Consumer Discretionary	0.69%
505743104	Ladder Capital Corporation	LADR	66,748	11.21	748,245.08	10.41	695,105.17	0.00	Financials	0.97%
516544103	Lantheus Holdings Inc	LNTH	11,162	71.62	799,422.44	74.29	829,235.35	0.00	Health Care	1.04%
554382101	The Macerich Company	MAC	32,990	11.47	378,395.30	12.19	402,060.67	5,608.30	Real Estate	0.49%
576690101	Materion Corp	MTRN	14,704	113.11	1,663,169.44	53.83	791,489.32	1,911.52	Materials	2.16%
59100U108	Pathward Finl Inc	CASH	23,296	49.59	1,155,248.64	28.12	655,108.01	0.00	Financials	1.50%
607828100	Modine Mfg Co	MOD	18,195	49.20	895,194.00	9.19	225,450.37	0.00	Consumer Discretionary	1.16%
637870106	National Storage Affiliates Trust	NSA	15,694	33.19	520,883.86	36.62	574,772.34	0.00	Real Estate	0.67%

Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
65336K103	Nexstar Media Group Inc	NXST	6,463	141.93	917,293.59	92.68	659,734.73	0.00	Communication Services	1.19%
665531307	Northern Oil And Gas, Inc.	NOG	24,107	37.42	902,083.94	22.36	538,976.52	0.00	Energy	1.17%
680033107	Old National Bancorp	ONB	51,783	14.89	771,048.87	13.66	707,215.91	7,249.62	Financials	1.00%
68268W103	Onemain Holdings Incorporation	OMF	14,704	42.30	621,979.20	27.57	405,349.63	0.00	Financials	0.81%
68404L201	Option Care Health Inc	OPCH	13,385	29.75	398,203.75	28.67	383,733.23	0.00	Health Care	0.52%
689648103	Otter Tail Corporation	OTTR	13,767	76.31	1,050,559.77	45.43	625,379.84	6,023.06	Utilities	1.36%
69336V101	Pgt Innovations Inc	PGTI	23,628	32.19	760,585.32	22.81	558,322.26	0.00	Industrials	0.99%
69478X105	Pacific Premier Bancorp Inc	PPBI	21,235	22.52	478,212.20	30.70	651,893.85	0.00	Financials	0.62%
703481101	Patterson-Uti Energy Inc	PTEN	70,932	11.71	830,613.72	11.74	912,834.28	5,674.56	Energy	1.08%
707569109	Penn Entmt Inc	PENN	17,143	24.56	421,032.08	29.97	502,877.57	0.00	Consumer Discretionary	0.55%
71424F105	Permian Resources Corp	PR	113,949	13.14	1,497,289.86	9.59	1,093,231.64	0.00	Energy	1.94%
72346Q104	Pinnacle Financial Partners Inc	PNFP	6,002	72.57	435,565.14	56.09	336,631.17	0.00	Financials	0.56%
729132100	Plexus Corp	PLXS	6,842	101.89	697,131.38	49.99	342,050.70	0.00	Information Technology	0.90%
736508847	Portland General Electric Company	POR	14,886	41.06	611,219.16	40.95	609,666.55	0.00	Utilities	0.79%
740367404	Preferred Bank	PFBC	18,298	61.63	1,127,705.74	47.51	869,346.85	0.00	Financials	1.46%
74164F103	Primoris Services	PRIM	37,353	30.36	1,134,037.08	25.87	972,159.20	0.00	Industrials	1.47%
749527107	Rev Group Inc	REVG	58,266	15.79	920,020.14	14.89	867,423.80	0.00	Industrials	1.19%
75281A109	Range Resources Corp.	RRC	30,482	32.50	990,665.00	19.43	592,288.89	0.00	Energy	1.28%
76131N101	Retail Opportunity Investments Corp	ROIC	64,204	12.87	826,305.48	13.20	848,006.71	0.00	Real Estate	1.07%
783549108	Ryder System, Inc.	R	4,594	107.14	492,201.16	80.77	371,067.80	3,261.74	Industrials	0.64%
78377T107	Ryman Hospitality Properties Inc	RHP	15,179	100.35	1,523,212.65	86.13	1,307,473.13	0.00	Real Estate	1.97%
807066105	Scholastic Corporation	SCHL	18,028	37.99	684,883.72	38.93	701,833.21	3,605.60	Communication Services	0.89%
830566105	Skechers Usa, Inc.	SKX	14,424	58.91	849,717.84	46.30	667,857.43	0.00	Consumer Discretionary	1.10%

New York State Common Retirement Fd

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As of 11/30/2023

Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
830879102	Skywest Inc	SKYW	19,690	47.28	930,943.20	20.01	394,030.80	0.00	Industrials	1.21%
844895102	Southwest Gas Holdings Inc	SWX	5,735	59.11	338,995.85	63.36	363,390.82	3,555.70	Utilities	0.44%
847215100	Spartannash Company	SPTN	29,231	22.17	648,051.27	22.62	661,152.45	0.00	Consumer Staples	0.84%
84790A105	Spectrum Brands Holdings Inc	SPB	11,597	69.33	804,020.01	50.05	575,567.88	4,870.74	Consumer Staples	1.04%
859241101	Sterling Infrastructure, Inc.	STRL	11,796	63.51	749,163.96	15.69	185,022.51	0.00	Industrials	0.97%
861896108	Stonex Group Inc	SNEX	5,952	61.13	363,845.76	36.90	219,636.25	0.00	Financials	0.47%
868459108	Supernus Pharmaceuticals, Inc	SUPN	19,269	27.25	525,080.25	30.94	600,952.17	0.00	Health Care	0.68%
87265H109	Tri Pointe Homes Inc	TPH	29,698	29.18	866,587.64	18.93	562,108.70	0.00	Consumer Discretionary	1.12%
88033G407	Tenet Healthcare Corporation	THC	14,874	69.01	1,026,454.74	46.50	691,678.70	0.00	Health Care	1.33%
88146M101	Terreno Rlty Corp Com	TRNO	13,771	57.11	786,461.81	58.68	808,096.54	0.00	Real Estate	1.02%
88224Q107	Texas Capital Bancshares Inc	TCBI	15,704	54.88	861,835.52	66.10	1,037,646.86	0.00	Financials	1.12%
902681105	Ugi Corp	UGI	20,756	21.99	456,424.44	21.62	448,663.13	0.00	Utilities	0.59%
92343X100	Verint Systems Inc	VRNT	18,281	24.57	449,164.17	36.60	669,126.53	0.00	Information Technology	0.58%
92511U102	Verra Mobility Corporation	VRRM	33,784	20.08	678,382.72	14.17	478,792.66	0.00	Industrials	0.88%
97650W108	Wintrust Financial Corporation	WTFC	12,228	85.67	1,047,572.76	76.18	931,505.91	0.00	Financials	1.36%
					77,169,566.52		**66,855,021.14**	**72,870.50**		