New York State Common Retirement Fd

2NYSCM10

As of 01/31/2024

Gross Performance for Selected Time Periods

	1 Month	QTD	YTD	1 Year	3 Year	5 Year	ITD
New York State Common Retirement Fd	-2.76	-2.76	-2.76	6.58	9.53	9.98	7.56
RUSSELL 2000 VALUE	-4.54	-4.54	-4.54	-0.09	4.48	6.74	6.52

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

Net Performance for Selected Time Periods

	1 Month	QTD	YTD	1 Year	3 Year	5 Year	ITD
New York State Common Retirement Fd	-2.90	-2.90	-2.90	5.99	8.93	9.39	7.00
RUSSELL 2000 VALUE	-4.54	-4.54	-4.54	-0.09	4.48	6.74	6.52

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: 01/31/2024

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	12/05/2023	01/04/2024	15,560.00	2,334.00	1.0000000000	2,334.00
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	59100U108	Pathward Finl Inc	12/11/2023	01/02/2024	23,296.00	1,164.80	1.0000000000	1,164.80
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	077454106	Belden Inc.	12/13/2023	01/09/2024	3,956.00	197.80	1.0000000000	197.80
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	902681105	Ugi Corp	12/14/2023	01/01/2024	20,756.00	7,783.50	1.0000000000	7,783.50
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	200340107	Comerica Incorporated	12/14/2023	01/01/2024	14,259.00	10,123.89	1.0000000000	10,123.89
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	76131N101	Retail Opportunity Investments Corp	12/14/2023	01/05/2024	64,204.00	9,630.60	1.0000000000	9,630.60
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	320517105	First Horizon Corp	12/14/2023	01/02/2024	49,296.00	7,394.40	1.0000000000	7,394.40
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	05368V106	Avient Corp	12/14/2023	01/05/2024	23,525.00	6,057.69	1.0000000000	6,057.69
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	88146M101	Terreno Rlty Corp Com	12/14/2023	01/05/2024	13,771.00	6,196.95	1.0000000000	6,196.95
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	87161C501	Synovus Financial Corp.	12/20/2023	01/02/2024	22,621.00	8,595.98	1.0000000000	8,595.98
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	736508847	Portland General Electric Company	12/22/2023	01/15/2024	14,886.00	7,070.85	1.0000000000	7,070.85
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	749527107	Rev Group Inc	12/22/2023	01/12/2024	58,266.00	2,913.30	1.0000000000	2,913.30
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	04208T108	Armada Hoffler Pptys Inc	12/26/2023	01/04/2024	86,749.00	16,916.06	1.0000000000	16,916.06
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	37954A204	Global Medical Reit Inc	12/26/2023	01/09/2024	81,643.00	17,145.03	1.0000000000	17,145.03
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	665531307	Northern Oil And Gas, Inc.	12/27/2023	01/31/2024	24,107.00	9,642.80	1.0000000000	9,642.80
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	45378A106	Independence Realty Trust Inc	12/28/2023	01/19/2024	49,750.00	7,960.00	1.0000000000	7,960.00
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	505743104	Ladder Capital Corporation	12/28/2023	01/16/2024	66,748.00	15,352.04	1.0000000000	15,352.04
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	78377T107	Ryman Hospitality Properties Inc	12/28/2023	01/16/2024	11,733.00	12,906.30	1.0000000000	12,906.30
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	70509V100	Pebblebrook Hotel Trust	12/28/2023	01/16/2024	22,385.00	223.85	1.0000000000	223.85
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	15202L107	Centerspace	12/28/2023	01/12/2024	6,747.00	4,925.31	1.0000000000	4,925.31
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	03076K108	Ameris Bancorp	12/28/2023	01/08/2024	24,609.00	3,691.35	1.0000000000	3,691.35
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	78440X887	Sl Green Realty Corp.	12/28/2023	01/16/2024	9,076.00	2,269.00	1.0000000000	2,269.00

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	CASHDIV	74164F103	Primoris Services	12/28/2023	01/12/2024	37,353.00	2,241.18	1.0000000000	2,241.18
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	29261A100	Encompass Health Corporation	12/29/2023	01/16/2024	11,959.00	1,793.85	1.0000000000	1,793.85
2NYSCM10	PFCNYSCM	NYSCCRF	MISCINC	CASHUSD	Us Dollars	01/02/2024	01/02/2024	6,483.16	6,483.16	1.0000000000	6,483.16
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	01/02/2024	01/02/2024	-35,062.57	-35,062.57	1.0000000000	-35,062.57
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	01/02/2024	01/02/2024	-142.67	-142.67	1.0000000000	-142.67
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	15872M104	Championx Corp	01/04/2024	01/26/2024	26,573.00	2,258.71	1.0000000000	2,258.71
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	01/04/2024	01/04/2024	-19,250.06	-19,250.06	1.0000000000	-19,250.06
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	740367404	Preferred Bank	01/05/2024	01/22/2024	18,298.00	12,808.60	1.0000000000	12,808.60
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	01/05/2024	01/05/2024	-21,885.24	-21,885.24	1.0000000000	-21,885.24
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	01/08/2024	01/08/2024	-3,691.35	-3,691.35	1.0000000000	-3,691.35
2NYSCM10	PFCNYSCM	NYSCCRF	CONTRIBUTION	CASHUSD	Us Dollars	01/09/2024	01/09/2024	142.67	142.67	1.0000000000	142.67
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	01/09/2024	01/09/2024	-17,342.83	-17,342.83	1.0000000000	-17,342.83
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	05464T104	Axsome Therapeutics Incorporation	01/11/2024	01/16/2024	872.00	76,535.44	1.0000000000	76,535.44
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	00751Y106	Advance Auto Parts	01/11/2024	01/26/2024	6,838.00	1,709.50	1.0000000000	1,709.50
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	379378201	Global Net Lease Inc	01/11/2024	01/16/2024	83,060.00	29,403.24	1.0000000000	29,403.24
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	30161Q104	Exelixis, Inc.	01/11/2024	01/16/2024	7,864.00	176,547.75	1.0000000000	176,547.75
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	46333X108	Ironwood Pharmaceuticals, Inc.	01/11/2024	01/16/2024	-17,331.00	-212,228.49	1.0000000000	-212,228.49
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	01/12/2024	01/12/2024	-10,079.79	-10,079.79	1.0000000000	-10,079.79
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	25432X102	Dime Cmnty Bancshares Inc New	01/16/2024	01/24/2024	30,062.00	7,515.50	1.0000000000	7,515.50
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	01/16/2024	01/16/2024	-39,615.89	-39,615.89	1.0000000000	-39,615.89
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	01/17/2024	01/17/2024	-29,403.24	-29,403.24	1.0000000000	-29,403.24
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	01/19/2024	01/19/2024	-7,960.00	-7,960.00	1.0000000000	-7,960.00
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	69318G106	Pbf Energy Inc	01/22/2024	01/24/2024	-16,031.00	-690,960.14	1.0000000000	-690,960.14

2NYSCM10 - New York State Common Retirement Fd - PFCNYSCM
Account ID: PFCNYSCM
As of: 01/31/2024

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	294600101	Equitrans Midstream Corporation	01/22/2024	01/24/2024	-80,693.00	-854,385.55	1.0000000000	-854,385.55
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	71424F105	Permian Resources Corp	01/22/2024	01/24/2024	113,949.00	1,512,774.81	1.0000000000	1,512,774.81
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	01/22/2024	01/22/2024	-12,808.60	-12,808.60	1.0000000000	-12,808.60
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	19239V302	Cogent Communications Holdings, Inc.	01/23/2024	01/25/2024	-710.00	-55,634.11	1.0000000000	-55,634.11
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	65336K103	Nexstar Media Group Inc	01/23/2024	01/25/2024	-752.00	-130,836.79	1.0000000000	-130,836.79
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	807066105	Scholastic Corporation	01/23/2024	01/25/2024	1,160.00	46,311.70	1.0000000000	46,311.70
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	320517105	First Horizon Corp	01/24/2024	01/26/2024	-21,425.00	-323,969.57	1.0000000000	-323,969.57
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	19239V302	Cogent Communications Holdings, Inc.	01/24/2024	01/26/2024	-711.00	-55,576.02	1.0000000000	-55,576.02
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	01/24/2024	01/24/2024	-7,515.50	-7,515.50	1.0000000000	-7,515.50
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	807066105	Scholastic Corporation	01/24/2024	01/26/2024	749.00	30,029.19	1.0000000000	30,029.19
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	293712105	Enterprise Financial Services Corp	01/24/2024	01/26/2024	3,309.00	138,484.19	1.0000000000	138,484.19
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	293712105	Enterprise Financial Services Corp	01/25/2024	01/29/2024	6,883.00	289,045.83	1.0000000000	289,045.83
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	807066105	Scholastic Corporation	01/26/2024	01/30/2024	1,012.00	40,738.65	1.0000000000	40,738.65
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	01/26/2024	01/26/2024	-3,968.21	-3,968.21	1.0000000000	-3,968.21
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	293712105	Enterprise Financial Services Corp	01/26/2024	01/30/2024	2,335.00	99,231.11	1.0000000000	99,231.11
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	05969A105	Bancorp Inc	01/29/2024	01/31/2024	-6,070.00	-274,060.51	1.0000000000	-274,060.51
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	00737L103	Adtalem Global Education Inc	01/30/2024	02/01/2024	7,442.00	348,359.47	1.0000000000	348,359.47
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	05969A105	Bancorp Inc	01/30/2024	02/01/2024	-3,218.00	-149,844.88	1.0000000000	-149,844.88
2NYSCM10	PFCNYSCM	NYSCCRF	MISCEXP	CASHUSD	Us Dollars	01/31/2024	01/31/2024	-117,626.75	-117,626.75	1.0000000000	-117,626.75
2NYSCM10	PFCNYSCM	NYSCCRF	CONTRIBUTION	CASHUSD	Us Dollars	01/31/2024	01/31/2024	117,626.75	117,626.75	1.0000000000	117,626.75
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	01/31/2024	01/31/2024	-9,642.80	-9,642.80	1.0000000000	-9,642.80
									17,045.24		**17,045.24**
									17,045.24		**17,045.24**

PHOCAS Financial

Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
CASHUSD	Us Dollars	USD	1,012,868	1.00	1,012,867.54	1.00	1,012,867.54	0.00		1.22%
G9618E107	White Mountns Insu	WTM	620	1,575.97	977,101.40	1,084.17	672,184.06	0.00	Financials	1.18%
000361105	Aar Corp	AIR	18,272	60.82	1,111,303.04	38.51	703,676.86	0.00	Industrials	1.34%
00404A109	Acadia Healthcare Company, Inc.	ACHC	10,595	82.14	870,273.30	73.54	779,153.24	0.00	Health Care	1.05%
004225108	Acadia Pharmaceuticals Inc	ACAD	8,030	25.91	208,057.30	23.40	187,914.05	0.00	Health Care	0.25%
00737L103	Adtalem Global Education Inc	ATGE	7,380	50.48	372,542.40	48.02	371,398.10	0.00	Consumer Discretionary	0.45%
00751Y106	Advance Auto Parts	AAP	6,838	66.85	457,120.30	55.19	377,395.37	0.00	Consumer Discretionary	0.55%
007973100	Advanced Energy Industries, Inc.	AEIS	7,951	104.18	828,335.18	76.81	637,537.84	0.00	Information Technology	1.00%
00922R105	Air Transport Services Group Inc.	ATSG	18,776	15.49	290,840.24	21.54	404,509.33	0.00	Industrials	0.35%
03076K108	Ameris Bancorp	ABCB	24,609	49.64	1,221,590.76	37.66	927,084.49	0.00	Financials	1.47%
03168L105	Amneal Pharmaceuticals Inc	AMRX	85,582	5.35	457,863.70	4.65	398,116.61	0.00	Health Care	0.55%
03237H101	Amylyx Pharmaceuticals Inc	AMLX	10,313	16.00	165,008.00	17.63	181,824.37	0.00	Health Care	0.20%
03676B102	Antero Midstream Corp	AM	37,262	12.24	456,086.88	10.56	393,661.41	8,383.95	Energy	0.55%
04208T108	Armada Hoffler Pptys Inc	AHH	86,749	11.96	1,037,518.04	11.81	1,024,101.25	0.00	Real Estate	1.25%
04316A108	Artisan Partners Asset Mgmt Inc	APAM	16,321	41.90	683,849.90	36.85	601,350.02	0.00	Financials	0.82%
043436104	Asbury Automotive Group, Inc.	ABG	4,104	209.06	857,982.24	96.14	394,539.25	0.00	Consumer Discretionary	1.03%
04546L106	Assetmark Finl Hldgs Inc	AMK	13,021	30.67	399,354.07	30.01	390,820.27	0.00	Financials	0.48%
047649108	Atkore Inc	ATKR	8,985	152.53	1,370,482.05	23.32	209,523.22	0.00	Industrials	1.65%
05368V106	Avient Corp	AVNT	23,525	36.21	851,840.25	31.90	750,538.32	0.00	Materials	1.02%
05464T104	Axsome Therapeutics Incorporation	AXSM	2,347	90.03	211,300.41	60.72	145,894.94	0.00	Health Care	0.25%
05969A105	Bancorp Inc	TBBK	19,356	43.64	844,695.84	28.33	548,373.62	0.00	Financials	1.02%
06652V208	Banner Corp	BANR	15,895	46.58	740,389.10	61.07	970,651.08	0.00	Financials	0.89%
092113109	Black Hills Corporation	BKH	10,577	51.76	547,465.52	60.19	664,803.93	0.00	Utilities	0.66%

Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
099406100	Boot Barn Holdings Inc	BOOT	5,318	71.74	381,513.32	76.09	404,620.03	0.00	Consumer Discretionary	0.46%
144285103	Carpenter Technology Corporation	CRS	5,737	61.59	353,341.83	65.10	373,456.75	1,147.40	Materials	0.43%
15202L107	Centerspace	CSR	6,747	54.76	369,465.72	84.66	571,125.22	0.00	Real Estate	0.44%
15872M104	Championx Corp	CHX	26,573	27.41	728,365.93	15.26	405,397.04	0.00	Energy	0.88%
17888H103	Civitas Res Inc	CIVI	21,010	64.81	1,361,658.10	63.59	1,335,929.16	0.00	Energy	1.64%
19239V302	Cogent Communications Holdings, Inc.	CCOI	10,726	77.20	828,047.20	68.40	733,630.38	0.00	Communication Services	1.00%
19247G107	Coherent Corp	COHR	14,976	47.54	711,959.04	36.76	557,573.48	0.00	Information Technology	0.86%
200340107	Comerica Incorporated	CMA	14,259	52.58	749,738.22	39.80	567,515.99	0.00	Financials	0.90%
20602D101	Concentrix Corp	CNXC	4,392	88.87	390,317.04	98.51	432,658.60	0.00	Industrials	0.47%
235825205	Dana Incorporated	DAN	26,039	13.56	353,088.84	16.70	445,085.48	0.00	Consumer Discretionary	0.42%
25432X102	Dime Cmnty Bancshares Inc New	DCOM	30,062	22.81	685,714.22	27.61	830,086.07	0.00	Financials	0.82%
264147109	Ducommun Incorporated	DCO	6,873	49.35	339,182.55	54.05	371,506.98	0.00	Industrials	0.41%
28035Q102	Edgewell Personal Care Co	EPC	15,560	37.05	576,498.00	39.35	612,233.25	0.00	Consumer Staples	0.69%
28414H103	Elanco Animal Health Inc	ELAN	30,989	14.74	456,777.86	12.76	395,475.42	0.00	Health Care	0.55%
29261A100	Encompass Health Corporation	EHC	11,959	71.04	849,567.36	63.08	754,416.85	0.00	Health Care	1.02%
29355X107	Enpro Inc	NPO	4,367	149.38	652,342.46	92.70	404,807.93	0.00	Industrials	0.78%
293712105	Enterprise Financial Services Corp	EFSC	15,080	41.63	627,780.40	41.59	643,377.47	0.00	Financials	0.76%
294268107	Eplus Inc	PLUS	6,819	75.54	515,107.26	59.83	434,294.25	0.00	Information Technology	0.62%
294600101	Equitrans Midstream Corporation	ETRN	80,693	10.19	822,261.67	10.59	854,385.55	0.00	Energy	0.99%
30161Q104	Exelixis, Inc.	EXEL	27,475	21.76	597,856.00	18.17	514,436.93	0.00	Health Care	0.72%
302520101	F.N.B. Corporation	FNB	87,843	13.18	1,157,770.74	10.97	963,560.54	0.00	Financials	1.39%
320517105	First Horizon Corp	FHN	70,721	14.24	1,007,067.04	12.03	850,746.63	0.00	Financials	1.21%
320817109	First Merchants Corporation	FRME	32,198	33.81	1,088,614.38	37.13	1,195,408.55	0.00	Financials	1.31%

New York State Common Retirement Fd

2NYSCM10

As of 01/31/2024

Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
359694106	H.B. Fuller Company	FUL	15,827	75.77	1,199,211.79	50.77	803,737.72	0.00	Materials	1.44%
36237H101	G-Iii Apparel Gp	GIII	17,106	30.09	514,719.54	13.80	236,002.93	0.00	Consumer Discretionary	0.62%
379378201	Global Net Lease Inc	GNL	83,060	8.45	701,857.00	11.63	965,623.86	0.00	Real Estate	0.84%
37954A204	Global Medical Reit Inc	GMRE	81,643	10.11	825,410.73	13.42	1,095,406.30	0.00	Real Estate	0.99%
381013101	Golden Entertainment Inc	GDEN	13,613	38.38	522,466.94	45.17	615,653.48	0.00	Consumer Discretionary	0.63%
42234Q102	Heartland Financial Usa, Inc.	HTLF	11,049	35.47	391,908.03	48.36	534,315.03	0.00	Financials	0.47%
42704L104	Herc Hldgs Inc	HRI	6,131	147.49	904,261.19	132.04	809,537.66	0.00	Industrials	1.09%
43283X105	Hilton Grand Vacations Inc	HGV	15,876	41.70	662,029.20	29.83	473,615.26	0.00	Consumer Discretionary	0.80%
45378A106	Independence Realty Trust Inc	IRT	49,750	14.69	730,827.50	13.67	680,148.94	0.00	Real Estate	0.88%
45826H109	Integer Holdings Corporation	ITGR	6,690	101.32	677,830.80	81.75	552,349.39	0.00	Health Care	0.82%
46116X101	Intra-Cellular Therapies Inc	ITCI	3,257	67.34	219,326.38	60.88	198,285.51	0.00	Health Care	0.26%
46333X108	Ironwood Pharmaceuticals, Inc.	IRWD	17,331	14.19	245,926.89	12.25	212,228.49	0.00	Health Care	0.30%
466367109	Jack In The Box	JACK	9,266	77.97	722,470.02	68.75	636,997.00	0.00	Consumer Discretionary	0.87%
488401100	Kemper Corporation	KMPR	6,767	60.00	406,020.00	54.37	367,944.66	0.00	Financials	0.49%
493732101	Kforcecom Inc	KFRC	9,337	68.35	638,183.95	36.45	340,303.48	0.00	Industrials	0.77%
50155Q100	Kyndryl Hldgs Inc	KD	31,393	20.52	644,184.36	18.75	588,609.92	0.00	Information Technology	0.77%
505336107	La-Z-Boy Inc	LZB	15,197	34.81	529,007.57	33.23	504,931.58	0.00	Consumer Discretionary	0.64%
505743104	Ladder Capital Corporation	LADR	66,748	10.93	729,555.64	10.41	695,105.17	0.00	Financials	0.88%
516544103	Lantheus Holdings Inc	LNTH	11,162	51.93	579,642.66	74.29	829,235.35	0.00	Health Care	0.70%
55024U109	Lumentum Holdings Incorporation	LITE	8,413	54.94	462,210.22	50.28	422,995.54	0.00	Information Technology	0.56%
554382101	The Macerich Company	MAC	49,272	15.79	778,004.88	13.29	654,933.23	0.00	Real Estate	0.94%
576690101	Materion Corp	MTRN	14,704	116.97	1,719,926.88	53.83	791,489.32	0.00	Materials	2.07%
59100U108	Pathward Finl Inc	CASH	23,296	51.78	1,206,266.88	28.12	655,108.01	0.00	Financials	1.45%

New York State Common Retirement Fd

2NYSCM10

As of 01/31/2024

Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
607828100	Modine Mfg Co	MOD	18,195	69.09	1,257,092.55	9.19	225,450.37	0.00	Consumer Discretionary	1.51%
637870106	National Storage Affiliates Trust	NSA	15,694	37.35	586,170.90	36.62	574,772.34	0.00	Real Estate	0.71%
65336K103	Nexstar Media Group Inc	NXST	7,215	177.71	1,282,177.65	101.15	790,571.52	0.00	Communication Services	1.54%
665531307	Northern Oil And Gas, Inc.	NOG	24,107	33.50	807,584.50	22.36	538,976.52	0.00	Energy	0.97%
680033107	Old National Bancorp	ONB	51,783	16.47	852,866.01	13.66	707,215.91	0.00	Financials	1.03%
68268W103	Onemain Holdings Incorporation	OMF	14,704	47.60	699,910.40	27.57	405,349.63	0.00	Financials	0.84%
68404L201	Option Care Health Inc	OPCH	13,385	31.24	418,147.40	28.67	383,733.23	0.00	Health Care	0.50%
689648103	Otter Tail Corporation	OTTR	13,767	90.42	1,244,812.14	45.43	625,379.84	0.00	Utilities	1.50%
69318G106	Pbf Energy Inc	PBF	16,031	50.51	809,725.81	43.10	690,960.14	0.00	Energy	0.97%
69336V101	Pgt Innovations Inc	PGTI	23,628	41.22	973,946.16	22.81	558,322.26	0.00	Industrials	1.17%
69478X105	Pacific Premier Bancorp Inc	PPBI	21,235	25.37	538,731.95	30.70	651,893.85	0.00	Financials	0.65%
703481101	Patterson-Uti Energy Inc	PTEN	70,932	11.09	786,635.88	11.74	912,834.28	0.00	Energy	0.95%
70509V100	Pebblebrook Hotel Trust	PEB	22,385	15.22	340,699.70	15.74	352,328.27	0.00	Real Estate	0.41%
707569109	Penn Entmt Inc	PENN	17,143	22.55	386,574.65	29.97	502,877.57	0.00	Consumer Discretionary	0.47%
72346Q104	Pinnacle Financial Partners Inc	PNFP	9,817	88.38	867,626.46	66.16	649,520.77	0.00	Financials	1.04%
729132100	Plexus Corp	PLXS	7,712	94.72	730,480.64	56.95	439,210.22	0.00	Information Technology	0.88%
736508847	Portland General Electric Company	POR	14,886	40.93	609,283.98	40.95	609,666.55	0.00	Utilities	0.73%
740367404	Preferred Bank	PFBC	18,298	71.84	1,314,528.32	47.51	869,346.85	0.00	Financials	1.58%
74164F103	Primoris Services	PRIM	37,353	32.80	1,225,178.40	25.87	972,159.20	0.00	Industrials	1.47%
749527107	Rev Group Inc	REVG	58,266	19.52	1,137,352.32	14.89	867,423.80	0.00	Industrials	1.37%
75281A109	Range Resources Corp.	RRC	30,482	29.04	885,197.28	19.43	592,288.89	0.00	Energy	1.06%
76131N101	Retail Opportunity Investments Corp	ROIC	64,204	13.59	872,532.36	13.20	848,006.71	0.00	Real Estate	1.05%
783549108	Ryder System, Inc.	R	4,594	113.57	521,740.58	80.77	371,067.80	0.00	Industrials	0.63%

Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
78377T107	Ryman Hospitality Properties Inc	RHP	11,733	109.90	1,289,456.70	86.13	1,014,464.52	0.00	Real Estate	1.55%
78440X887	Sl Green Realty Corp.	SLG	9,076	44.95	407,966.20	46.54	422,391.66	2,269.00	Real Estate	0.49%
807066105	Scholastic Corporation	SCHL	7,394	38.44	284,225.36	38.93	329,785.79	1,478.80	Communication Services	0.34%
830566105	Skechers Usa, Inc.	SKX	14,424	62.44	900,634.56	46.30	667,857.43	0.00	Consumer Discretionary	1.08%
830879102	Skywest Inc	SKYW	19,690	53.26	1,048,689.40	20.01	394,030.80	0.00	Industrials	1.26%
844895102	Southwest Gas Holdings Inc	SWX	5,735	58.68	336,529.80	63.36	363,390.82	0.00	Utilities	0.40%
847215100	Spartannash Company	SPTN	29,231	22.43	655,651.33	22.62	661,152.45	0.00	Consumer Staples	0.79%
84790A105	Spectrum Brands Holdings Inc	SPB	11,597	78.62	911,756.14	50.05	575,567.88	0.00	Consumer Staples	1.10%
859241101	Sterling Infrastructure, Inc.	STRL	11,796	75.10	885,879.60	15.69	185,022.51	0.00	Industrials	1.07%
861896108	Stonex Group Inc	SNEX	5,952	65.75	391,344.00	36.90	219,636.25	0.00	Financials	0.47%
868459108	Supernus Pharmaceuticals, Inc	SUPN	14,551	27.68	402,771.68	30.94	464,544.88	0.00	Health Care	0.48%
87157D109	Synaptics Incorporated	SYNA	3,735	106.81	398,935.35	116.49	435,097.99	0.00	Information Technology	0.48%
87161C501	Synovus Financial Corp.	SNV	22,621	37.66	851,906.86	35.53	803,614.11	0.00	Financials	1.02%
87265H109	Tri Pointe Homes Inc	TPH	29,698	34.53	1,025,471.94	18.93	562,108.70	0.00	Consumer Discretionary	1.23%
88033G407	Tenet Healthcare Corporation	THC	14,874	82.74	1,230,674.76	46.50	691,678.70	0.00	Health Care	1.48%
88146M101	Terreno Rlty Corp Com	TRNO	16,299	59.73	973,539.27	59.42	968,480.20	0.00	Real Estate	1.17%
88224Q107	Texas Capital Bancshares Inc	TCBI	15,704	61.00	957,944.00	66.10	1,037,646.86	0.00	Financials	1.15%
902681105	Ugi Corp	UGI	20,756	22.14	459,537.84	21.62	448,663.13	0.00	Utilities	0.55%
922417100	Veeco Instruments Inc.	VECO	13,887	31.88	442,717.56	30.89	429,028.38	0.00	Information Technology	0.53%
92343X100	Verint Systems Inc	VRNT	18,281	29.69	542,762.89	36.60	669,126.53	0.00	Information Technology	0.65%
92511U102	Verra Mobility Corporation	VRRM	33,784	23.91	807,775.44	14.17	478,792.66	0.00	Industrials	0.97%
97650W108	Wintrust Financial Corporation	WTFC	12,228	96.98	1,185,871.44	76.18	931,505.91	0.00	Financials	1.43%
					83,130,189.85		**67,957,150.23**	**13,279.15**		