

New York State Common Retirement Fd

2NYSCM10

As of 02/28/2025



Gross Performance for Selected Time Periods

|                                     | 1 Month | QTD   | YTD   | 1 Year | 3 Year | 5 Year | ITD  |
|-------------------------------------|---------|-------|-------|--------|--------|--------|------|
| New York State Common Retirement Fd | -4.64   | -0.11 | -0.11 | 15.70  | 6.73   | 14.55  | 8.66 |
| RUSSELL 2000 VALUE                  | -3.83   | -1.85 | -1.85 | 7.58   | 2.79   | 10.31  | 6.92 |

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

New York State Common Retirement Fd

2NYSCM10

As of 02/28/2025



Net Performance for Selected Time Periods

|                                     | 1 Month | QTD   | YTD   | 1 Year | 3 Year | 5 Year | ITD  |
|-------------------------------------|---------|-------|-------|--------|--------|--------|------|
| New York State Common Retirement Fd | -4.64   | -0.24 | -0.24 | 15.08  | 6.16   | 13.94  | 8.10 |
| RUSSELL 2000 VALUE                  | -3.83   | -1.85 | -1.85 | 7.58   | 2.79   | 10.31  | 6.92 |

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: 02/28/2025



| 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 |
|---------------------|-----------|-------------|------------------|------------------|---------------------------------|------------|-----------------|------------|--------------|--------------------------|-------------|
| <b>USD</b>          |           |             |                  |                  |                                 |            |                 |            |              |                          |             |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | CASHDIV          | 03676B102        | Antero Midstream Corp           | 01/29/2025 | 02/12/2025      | 37,262.00  | 8,383.95     | 1.0000000000             | 8,383.95    |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | CASHDIV          | 008492100        | Agree Realty Corp               | 01/31/2025 | 02/14/2025      | 13,916.00  | 3,520.75     | 1.0000000000             | 3,520.75    |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | CASHDIV          | 78440X887        | SI Green Realty Corp.           | 01/31/2025 | 02/18/2025      | 14,494.00  | 3,732.21     | 1.0000000000             | 3,732.21    |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | CASHDIV          | 69478X105        | Pacific Premier Bancorp Inc     | 02/03/2025 | 02/10/2025      | 36,781.00  | 12,137.73    | 1.0000000000             | 12,137.73   |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | NONTAXMERGR      | 902788108        | Umb Finl Corp                   | 02/03/2025 | 02/03/2025      | 6,076.95   | -534,315.03  | 1.0000000000             | 534,315.03  |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | NONTAXMERGR      | 42234Q102        | Heartland Financial Usa, Inc.   | 02/03/2025 | 02/03/2025      | 11,049.00  | 534,315.03   | 1.0000000000             | 534,315.03  |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | MISCINC          | CASHUSD          | Us Dollars                      | 02/03/2025 | 02/03/2025      | 6,459.03   | 6,459.03     | 1.0000000000             | 6,459.03    |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | SELL             | 690732102        | Owens & Minor Inc               | 02/03/2025 | 02/04/2025      | 28,548.00  | 272,454.53   | 1.0000000000             | 272,454.53  |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | CASHDIV          | 50216C108        | Lsi Industries                  | 02/03/2025 | 02/11/2025      | 30,069.00  | 1,503.45     | 1.0000000000             | 1,503.45    |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | CASHDIV          | 06652V208        | Banner Corp                     | 02/04/2025 | 02/14/2025      | 15,895.00  | 7,629.60     | 1.0000000000             | 7,629.60    |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | SELL             | 868873100        | Surmodics Inc                   | 02/06/2025 | 02/07/2025      | 5,303.00   | 180,029.72   | 1.0000000000             | 180,029.72  |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | CASHDIV          | 97650W108        | Wintrust Financial Corporation  | 02/06/2025 | 02/20/2025      | 17,069.00  | 8,534.50     | 1.0000000000             | 8,534.50    |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | BUY              | 861896108        | Stonex Group Inc                | 02/06/2025 | 02/07/2025      | -2,847.00  | -340,302.77  | 1.0000000000             | -340,302.77 |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | CASHDIV          | 359694106        | H.B. Fuller Company             | 02/06/2025 | 02/20/2025      | 8,947.00   | 1,990.71     | 1.0000000000             | 1,990.71    |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | BUY              | 03475V101        | Angiodynamics Inc               | 02/06/2025 | 02/07/2025      | -6,329.00  | -69,615.84   | 1.0000000000             | -69,615.84  |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | BUY              | 03475V101        | Angiodynamics Inc               | 02/07/2025 | 02/10/2025      | -15,629.00 | -172,744.22  | 1.0000000000             | -172,744.22 |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | CASHDIV          | 72346Q104        | Pinnacle Financial Partners Inc | 02/07/2025 | 02/28/2025      | 9,817.00   | 2,356.08     | 1.0000000000             | 2,356.08    |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | SELL             | 868873100        | Surmodics Inc                   | 02/07/2025 | 02/10/2025      | 2,910.00   | 98,896.21    | 1.0000000000             | 98,896.21   |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | WITHDRAWAL       | CASHUSD          | Us Dollars                      | 02/10/2025 | 02/10/2025      | -12,137.73 | -12,137.73   | 1.0000000000             | -12,137.73  |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | BUY              | 03475V101        | Angiodynamics Inc               | 02/10/2025 | 02/11/2025      | -12,352.00 | -134,076.02  | 1.0000000000             | -134,076.02 |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | SELL             | 868873100        | Surmodics Inc                   | 02/10/2025 | 02/11/2025      | 5,615.00   | 190,766.01   | 1.0000000000             | 190,766.01  |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | BUY              | 87305R109        | Ttm Technologies Inc            | 02/11/2025 | 02/12/2025      | -11,500.00 | -304,723.55  | 1.0000000000             | -304,723.55 |

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

Account ID: PFCNYSCM

As of: 02/28/2025



| ORIG<br>ACCOUNT<br>NUMBER | ENTITY ID | ENTITY<br>NAME | TRANSACTION<br>TYPE | PRIMARY<br>ASSET ID | ISSUE<br>DESCRIPTION                | TRADE<br>DATE | SETTLEMENT<br>DATE | QUANTITY    | LOCAL<br>AMOUNT | TRADE DATE<br>EXCHANGE<br>RATE | BASE<br>AMOUNT |
|---------------------------|-----------|----------------|---------------------|---------------------|-------------------------------------|---------------|--------------------|-------------|-----------------|--------------------------------|----------------|
| 2NYSCM10                  | PFCNYSCM  | NYSCCRF        | BUY                 | 03475V101           | Angiodynamics Inc                   | 02/11/2025    | 02/12/2025         | -13,202.00  | -142,173.66     | 1.0000000000                   | -142,173.66    |
| 2NYSCM10                  | PFCNYSCM  | NYSCCRF        | SELL                | 902788108           | Umb Finl Corp                       | 02/11/2025    | 02/11/2025         | 0.95        | 115.26          | 1.0000000000                   | 115.26         |
| 2NYSCM10                  | PFCNYSCM  | NYSCCRF        | WITHDRAWAL          | CASHUSD             | Us Dollars                          | 02/11/2025    | 02/11/2025         | -1,503.45   | -1,503.45       | 1.0000000000                   | -1,503.45      |
| 2NYSCM10                  | PFCNYSCM  | NYSCCRF        | SELL                | 729132100           | Plexus Corp                         | 02/11/2025    | 02/12/2025         | 3,320.00    | 468,615.93      | 1.0000000000                   | 468,615.93     |
| 2NYSCM10                  | PFCNYSCM  | NYSCCRF        | WITHDRAWAL          | CASHUSD             | Us Dollars                          | 02/12/2025    | 02/12/2025         | -8,383.95   | -8,383.95       | 1.0000000000                   | -8,383.95      |
| 2NYSCM10                  | PFCNYSCM  | NYSCCRF        | CASHDIV             | 65336K103           | Nexstar Media Group Inc             | 02/12/2025    | 02/26/2025         | 6,484.00    | 12,060.24       | 1.0000000000                   | 12,060.24      |
| 2NYSCM10                  | PFCNYSCM  | NYSCCRF        | CASHDIV             | 68268W103           | Onemain Holdings Incorporation      | 02/12/2025    | 02/20/2025         | 14,704.00   | 15,292.16       | 1.0000000000                   | 15,292.16      |
| 2NYSCM10                  | PFCNYSCM  | NYSCCRF        | WITHDRAWAL          | CASHUSD             | Us Dollars                          | 02/13/2025    | 02/13/2025         | -517,282.50 | -517,282.50     | 1.0000000000                   | -517,282.50    |
| 2NYSCM10                  | PFCNYSCM  | NYSCCRF        | CA_CASH_CLOSE       | 76131N101           | Retail Opportunity Investments Corp | 02/13/2025    | 02/13/2025         | 29,559.00   | 517,282.50      | 1.0000000000                   | 517,282.50     |
| 2NYSCM10                  | PFCNYSCM  | NYSCCRF        | CONTRIBUTION        | CASHUSD             | Us Dollars                          | 02/14/2025    | 02/14/2025         | 517,282.50  | 517,282.50      | 1.0000000000                   | 517,282.50     |
| 2NYSCM10                  | PFCNYSCM  | NYSCCRF        | WITHDRAWAL          | CASHUSD             | Us Dollars                          | 02/14/2025    | 02/14/2025         | -11,150.35  | -11,150.35      | 1.0000000000                   | -11,150.35     |
| 2NYSCM10                  | PFCNYSCM  | NYSCCRF        | CASHDIV             | 04316A108           | Artisan Partners Asset Mgmt Inc     | 02/14/2025    | 02/28/2025         | 16,321.00   | 21,870.14       | 1.0000000000                   | 21,870.14      |
| 2NYSCM10                  | PFCNYSCM  | NYSCCRF        | SELL                | 17888H103           | Civitas Res Inc                     | 02/18/2025    | 02/19/2025         | 21,010.00   | 1,070,507.46    | 1.0000000000                   | 1,070,507.46   |
| 2NYSCM10                  | PFCNYSCM  | NYSCCRF        | BUY                 | 205768302           | Comstock Resources, Inc.            | 02/18/2025    | 02/19/2025         | -54,827.00  | -1,042,979.51   | 1.0000000000                   | -1,042,979.51  |
| 2NYSCM10                  | PFCNYSCM  | NYSCCRF        | WITHDRAWAL          | CASHUSD             | Us Dollars                          | 02/18/2025    | 02/18/2025         | -3,732.21   | -3,732.21       | 1.0000000000                   | -3,732.21      |
| 2NYSCM10                  | PFCNYSCM  | NYSCCRF        | BUY                 | 861896108           | Stonex Group Inc                    | 02/19/2025    | 02/20/2025         | -3,710.00   | -457,640.01     | 1.0000000000                   | -457,640.01    |
| 2NYSCM10                  | PFCNYSCM  | NYSCCRF        | SELL                | 25787G100           | Donnelley Financial Solutions Inc   | 02/19/2025    | 02/20/2025         | 6,729.00    | 328,605.61      | 1.0000000000                   | 328,605.61     |
| 2NYSCM10                  | PFCNYSCM  | NYSCCRF        | WITHDRAWAL          | CASHUSD             | Us Dollars                          | 02/20/2025    | 02/20/2025         | -25,817.37  | -25,817.37      | 1.0000000000                   | -25,817.37     |
| 2NYSCM10                  | PFCNYSCM  | NYSCCRF        | SELL                | 26884L109           | Eqt Corporation                     | 02/21/2025    | 02/24/2025         | 28,274.00   | 1,423,058.71    | 1.0000000000                   | 1,423,058.71   |
| 2NYSCM10                  | PFCNYSCM  | NYSCCRF        | BUY                 | 264147109           | Ducommun Incorporated               | 02/24/2025    | 02/25/2025         | -3,192.00   | -195,050.35     | 1.0000000000                   | -195,050.35    |
| 2NYSCM10                  | PFCNYSCM  | NYSCCRF        | BUY                 | 00751Y106           | Advance Auto Parts                  | 02/24/2025    | 02/25/2025         | -9,452.00   | -412,749.93     | 1.0000000000                   | -412,749.93    |
| 2NYSCM10                  | PFCNYSCM  | NYSCCRF        | SELL                | 74164F103           | Primoris Services                   | 02/24/2025    | 02/25/2025         | 8,094.00    | 527,082.00      | 1.0000000000                   | 527,082.00     |
| 2NYSCM10                  | PFCNYSCM  | NYSCCRF        | SELL                | 859241101           | Sterling Infrastructure, Inc.       | 02/24/2025    | 02/25/2025         | 4,253.00    | 469,590.02      | 1.0000000000                   | 469,590.02     |

2NYSCM10 - New York State Common Retirement Fd - PFCNYSCM

Account ID: PFCNYSCM  
As of: 02/28/2025



| 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             | 099406100        | Boot Barn Holdings Inc          | 02/24/2025 | 02/25/2025      | 2,565.00   | 326,525.16   | 1.0000000000             | 326,525.16   |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | BUY              | 89469A104        | Treehouse Foods, Inc.           | 02/24/2025 | 02/25/2025      | -15,977.00 | -506,143.37  | 1.0000000000             | -506,143.37  |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | BUY              | 264147109        | Ducommun Incorporated           | 02/25/2025 | 02/26/2025      | -806.00    | -49,495.74   | 1.0000000000             | -49,495.74   |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | WITHDRAWAL       | CASHUSD          | Us Dollars                      | 02/26/2025 | 02/26/2025      | -12,060.24 | -12,060.24   | 1.0000000000             | -12,060.24   |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | BUY              | 65336K103        | Nexstar Media Group Inc         | 02/28/2025 | 03/03/2025      | -2,072.00  | -350,145.20  | 1.0000000000             | -350,145.20  |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | WITHDRAWAL       | CASHUSD          | Us Dollars                      | 02/28/2025 | 02/28/2025      | -24,226.22 | -24,226.22   | 1.0000000000             | -24,226.22   |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | SELL             | 59001A102        | Meritage Homes Corp             | 02/28/2025 | 03/03/2025      | 6,344.00   | 458,153.48   | 1.0000000000             | 458,153.48   |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | BUY              | 00404A109        | Acadia Healthcare Company, Inc. | 02/28/2025 | 03/03/2025      | -10,075.00 | -309,775.02  | 1.0000000000             | -309,775.02  |
|                     |           |             |                  |                  |                                 |            |                 |            | 1,850,526.44 |                          | 2,919,156.50 |
|                     |           |             |                  |                  |                                 |            |                 |            | 1,850,526.44 |                          | 2,919,156.50 |

As of 02/28/2025

Portfolio Holdings - eVestment

| IDENTIFIER | IDENTIFIER TYPE | TICKER | SECURITY NAME                     | SECURITY TYPE                | # OF SHARES | SECURITY PRICE | % WEIGHT | COUNTRY       | MARKET VALUE |
|------------|-----------------|--------|-----------------------------------|------------------------------|-------------|----------------|----------|---------------|--------------|
| 000361105  | CUSIP           | AIR    | Aar Corp                          | COMMON STOCK                 | 18,272      | 65.02          | 1.22%    | United States | 1,188,045.44 |
| 00404A109  | CUSIP           | ACHC   | Acadia Healthcare Company, Inc.   | COMMON STOCK                 | 22,620      | 29.98          | 0.70%    | United States | 678,147.60   |
| 004225108  | CUSIP           | ACAD   | Acadia Pharmaceuticals Inc        | COMMON STOCK                 | 14,340      | 19.60          | 0.29%    | United States | 281,064.00   |
| 00737L103  | CUSIP           | ATGE   | Adtalem Global Education Inc      | COMMON STOCK                 | 17,473      | 102.31         | 1.84%    | United States | 1,787,662.63 |
| 00751Y106  | CUSIP           | AAP    | Advance Auto Parts                | COMMON STOCK                 | 22,253      | 36.90          | 0.84%    | United States | 821,135.70   |
| 008492100  | CUSIP           | ADC    | Agree Realty Corp                 | REAL ESTATE INVESTMENT TRUST | 13,916      | 73.80          | 1.06%    | United States | 1,027,000.80 |
| 03076K108  | CUSIP           | ABCB   | Ameris Bancorp                    | COMMON STOCK                 | 24,609      | 64.58          | 1.64%    | United States | 1,589,249.22 |
| 03168L105  | CUSIP           | AMRX   | Amneal Pharmaceuticals Inc        | COMMON STOCK                 | 176,699     | 8.67           | 1.58%    | United States | 1,531,980.33 |
| 03475V101  | CUSIP           | ANGO   | Angiodynamics Inc                 | COMMON STOCK                 | 47,512      | 9.29           | 0.45%    | United States | 441,386.48   |
| 03676B102  | CUSIP           | AM     | Antero Midstream Corp             | COMMON STOCK                 | 37,262      | 16.95          | 0.65%    | United States | 631,590.90   |
| 04208T108  | CUSIP           | AHH    | Armada Hoffler Pptys Inc          | REAL ESTATE INVESTMENT TRUST | 86,749      | 9.18           | 0.82%    | United States | 796,355.82   |
| 04316A108  | CUSIP           | APAM   | Artisan Partners Asset Mgmt Inc   | COMMON STOCK                 | 16,321      | 42.22          | 0.71%    | United States | 689,072.62   |
| 05368V106  | CUSIP           | AVNT   | Avient Corp                       | COMMON STOCK                 | 23,525      | 42.77          | 1.04%    | United States | 1,006,164.25 |
| 05464T104  | CUSIP           | AXSM   | Axsome Therapeutics Incorporation | COMMON STOCK                 | 2,347       | 127.54         | 0.31%    | United States | 299,336.38   |
| 06652V208  | CUSIP           | BANR   | Banner Corp                       | COMMON STOCK                 | 15,895      | 68.98          | 1.13%    | United States | 1,096,437.10 |
| 088929104  | CUSIP           | BGC    | Bgc Partners, Inc.                | COMMON STOCK                 | 48,731      | 9.90           | 0.50%    | United States | 482,436.90   |
| 092113109  | CUSIP           | BKH    | Black Hills Corporation           | COMMON STOCK                 | 24,265      | 61.18          | 1.53%    | United States | 1,484,532.70 |
| 099406100  | CUSIP           | BOOT   | Boot Barn Holdings Inc            | COMMON STOCK                 | 7,577       | 122.43         | 0.95%    | United States | 927,652.11   |
| 10950A106  | CUSIP           | BTSC   | Brightspring Health Svcs Inc      | COMMON STOCK                 | 21,563      | 19.28          | 0.43%    | United States | 415,734.61   |

| IDENTIFIER | IDENTIFIER TYPE | TICKER | SECURITY NAME                    | SECURITY TYPE                | # OF SHARES | SECURITY PRICE | % WEIGHT | COUNTRY       | MARKET VALUE |
|------------|-----------------|--------|----------------------------------|------------------------------|-------------|----------------|----------|---------------|--------------|
| 1093087100 | CUSIP           | DTSD   | Brightspring Health Services Inc | COMMON STOCK                 | 21,303      | 19.20          | 0.43%    | States        | 410,734.54   |
| 144285103  | CUSIP           | CRS    | Carpenter Technology Corporation | COMMON STOCK                 | 10,668      | 207.07         | 2.27%    | United States | 2,209,022.76 |
| 15202L107  | CUSIP           | CSR    | Centerspace                      | REAL ESTATE INVESTMENT TRUST | 7,274       | 66.19          | 0.50%    | United States | 481,466.06   |
| 15872M104  | CUSIP           | CHX    | Championx Corp                   | COMMON STOCK                 | 26,573      | 29.80          | 0.81%    | United States | 791,875.40   |
| 19247G107  | CUSIP           | COHR   | Coherent Corp                    | COMMON STOCK                 | 9,779       | 75.19          | 0.76%    | United States | 735,283.01   |

As of 02/28/2025

Portfolio Holdings - eVestment

| IDENTIFIER | IDENTIFIER TYPE | TICKER | SECURITY NAME                      | SECURITY TYPE                | # OF SHARES | SECURITY PRICE | % WEIGHT | COUNTRY       | MARKET VALUE |
|------------|-----------------|--------|------------------------------------|------------------------------|-------------|----------------|----------|---------------|--------------|
| 197236102  | CUSIP           | COLB   | Columbia Banking System, Inc.      | COMMON STOCK                 | 32,047      | 26.73          | 0.88%    | United States | 856,616.31   |
| 200340107  | CUSIP           | CMA    | Comerica Incorporated              | COMMON STOCK                 | 17,245      | 64.33          | 1.14%    | United States | 1,109,370.85 |
| 20369C106  | CUSIP           | CHCT   | Community Healthcare Tr Inc        | REAL ESTATE INVESTMENT TRUST | 54,413      | 18.74          | 1.05%    | United States | 1,019,699.62 |
| 205768302  | CUSIP           | CRK    | Comstock Resources, Inc.           | COMMON STOCK                 | 54,827      | 17.98          | 1.01%    | United States | 985,789.46   |
| 219798105  | CUSIP           | QDEL   | Quidelortho Corp                   | COMMON STOCK                 | 16,023      | 39.99          | 0.66%    | United States | 640,759.77   |
| 264147109  | CUSIP           | DCO    | Ducommun Incorporated              | COMMON STOCK                 | 15,803      | 58.62          | 0.95%    | United States | 926,371.86   |
| 26884L109  | CUSIP           | EQT    | Eqt Corporation                    | COMMON STOCK                 | 0           | 48.17          | 0.00%    | United States | 0.00         |
| 28035Q102  | CUSIP           | EPC    | Edgewell Personal Care Co          | COMMON STOCK                 | 15,560      | 31.47          | 0.50%    | United States | 489,673.20   |
| 28414H103  | CUSIP           | ELAN   | Elanco Animal Health Inc           | COMMON STOCK                 | 30,275      | 11.17          | 0.35%    | United States | 338,171.75   |
| 29261A100  | CUSIP           | EHC    | Encompass Health Corporation       | COMMON STOCK                 | 10,484      | 100.14         | 1.08%    | United States | 1,049,867.76 |
| 29355X107  | CUSIP           | NPO    | Enpro Inc                          | COMMON STOCK                 | 4,367       | 182.08         | 0.82%    | United States | 795,143.36   |
| 293712105  | CUSIP           | EFSC   | Enterprise Financial Services Corp | COMMON STOCK                 | 18,402      | 59.08          | 1.12%    | United States | 1,087,190.16 |
| 294268107  | CUSIP           | PLUS   | Eplus Inc                          | COMMON STOCK                 | 9,636       | 64.38          | 0.64%    | United States | 620,365.68   |
| 30161Q104  | CUSIP           | EXEL   | Exelixis, Inc.                     | COMMON STOCK                 | 14,510      | 38.69          | 0.58%    | United States | 561,391.90   |
| 302520101  | CUSIP           | FNB    | F.N.B. Corporation                 | COMMON STOCK                 | 87,843      | 14.84          | 1.34%    | United States | 1,303,590.12 |
| 320517105  | CUSIP           | FHN    | First Horizon Corp                 | COMMON STOCK                 | 70,721      | 21.54          | 1.57%    | United States | 1,523,330.34 |
| 320817109  | CUSIP           | FRME   | First Merchants Corporation        | COMMON STOCK                 | 37,420      | 43.80          | 1.69%    | United States | 1,638,996.00 |
| 359694106  | CUSIP           | FUL    | H.B. Fuller Company                | COMMON STOCK                 | 8,947       | 56.74          | 0.52%    | United States | 507,652.78   |
| 36237H101  | CUSIP           | GIII   | Gilii Apparel Co                   | COMMON STOCK                 | 31,122      | 27.07          | 0.87%    | United States | 842,172.54   |



| IDENTIFIER | IDENTIFIER TYPE | TICKER | SECURITY NAME            | SECURITY TYPE                | # OF SHARES | SECURITY PRICE | % WEIGHT | COUNTRY       | MARKET VALUE |
|------------|-----------------|--------|--------------------------|------------------------------|-------------|----------------|----------|---------------|--------------|
| 382571101  | CUSIP           | GIII   | GIII Apparel Grp         | COMMON STOCK                 | 31,122      | 27.97          | 0.97%    | States        | 872,472.54   |
| 37954A204  | CUSIP           | GMRE   | Global Medical Reit Inc  | REAL ESTATE INVESTMENT TRUST | 81,643      | 8.80           | 0.74%    | United States | 718,458.40   |
| 381013101  | CUSIP           | GDEN   | Golden Entertainment Inc | COMMON STOCK                 | 13,613      | 31.09          | 0.44%    | United States | 423,228.17   |
| 42704L104  | CUSIP           | HRI    | Herc Hldgs Inc           | COMMON STOCK                 | 6,131       | 143.48         | 0.91%    | United States | 879,675.88   |
| 44952J104  | CUSIP           | CRGY   | Crescent Energy Company  | COMMON STOCK                 | 41,306      | 12.62          | 0.54%    | United States | 521,281.72   |

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| IDENTIFIER | IDENTIFIER TYPE | TICKER | SECURITY NAME                 | SECURITY TYPE                | # OF SHARES | SECURITY PRICE | % WEIGHT | COUNTRY       | MARKET VALUE |
|------------|-----------------|--------|-------------------------------|------------------------------|-------------|----------------|----------|---------------|--------------|
| 45378A106  | CUSIP           | IRT    | Independence Realty Trust Inc | REAL ESTATE INVESTMENT TRUST | 49,750      | 21.80          | 1.12%    | United States | 1,084,550.00 |
| 46116X101  | CUSIP           | ITCI   | Intra-Cellular Therapies Inc  | COMMON STOCK                 | 2,533       | 128.20         | 0.33%    | United States | 324,730.60   |
| 466367109  | CUSIP           | JACK   | Jack In The Box               | COMMON STOCK                 | 9,266       | 38.44          | 0.37%    | United States | 356,185.04   |
| 488401100  | CUSIP           | KMPR   | Kemper Corporation            | COMMON STOCK                 | 22,168      | 67.58          | 1.54%    | United States | 1,498,113.44 |
| 493732101  | CUSIP           | KFRC   | Kforcecom Inc                 | COMMON STOCK                 | 9,337       | 50.12          | 0.48%    | United States | 467,970.44   |
| 49803T300  | CUSIP           | KRG    | Kite Realty Group Trust       | REAL ESTATE INVESTMENT TRUST | 37,918      | 22.93          | 0.89%    | United States | 869,459.74   |
| 50155Q100  | CUSIP           | KD     | Kyndryl Hldgs Inc             | COMMON STOCK                 | 49,594      | 38.08          | 1.94%    | United States | 1,888,539.52 |
| 50216C108  | CUSIP           | LYTS   | Lsi Industries                | COMMON STOCK                 | 30,069      | 18.49          | 0.57%    | United States | 555,975.81   |
| 505336107  | CUSIP           | LZB    | La-Z-Boy Inc                  | COMMON STOCK                 | 15,197      | 45.24          | 0.71%    | United States | 687,512.28   |
| 505743104  | CUSIP           | LADR   | Ladder Capital Corporation    | REAL ESTATE INVESTMENT TRUST | 66,748      | 11.87          | 0.82%    | United States | 792,298.76   |
| 516544103  | CUSIP           | LNTH   | Lantheus Holdings Inc         | COMMON STOCK                 | 11,162      | 93.82          | 1.08%    | United States | 1,047,218.84 |
| 55306N104  | CUSIP           | MKSI   | Mks Instruments In            | COMMON STOCK                 | 4,241       | 91.82          | 0.40%    | United States | 389,408.62   |
| 576690101  | CUSIP           | MTRN   | Materion Corp                 | COMMON STOCK                 | 10,088      | 91.36          | 0.95%    | United States | 921,639.68   |
| 59001A102  | CUSIP           | MTH    | Meritage Homes Corp           | COMMON STOCK                 | 0           | 72.47          | 0.00%    | United States | 0.00         |
| 59100U108  | CUSIP           | CASH   | Pathward Finl Inc             | COMMON STOCK                 | 23,296      | 77.51          | 1.86%    | United States | 1,805,672.96 |
| 602496101  | CUSIP           | MDXG   | Mimedx Group Inc              | COMMON STOCK                 | 27,867      | 8.41           | 0.24%    | United States | 234,222.14   |
| 604749101  | CUSIP           | MIRM   | Mirum Pharmaceuticals Inc     | COMMON STOCK                 | 4,988       | 47.57          | 0.24%    | United States | 237,279.16   |
| 65336K103  | CUSIP           | NXST   | Nexstar Media Group Inc       | COMMON STOCK                 | 8,556       | 169.15         | 1.49%    | United States | 1,447,247.40 |
| 665531307  | CUSIP           | NOG    | Northern Oil And Gas Inc      | COMMON STOCK                 | 24,107      | 31.50          | 0.78%    | United States | 759,370.50   |

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|------------|-----------------|--------|-----------------------------------|---------------|-------------|----------------|----------|---------------|--------------|
| 68003107   | CUSIP           | NOB    | Northern Oil And Gas, Inc.        | COMMON STOCK  | 24,107      | 51.50          | 0.78%    | States        | 1,239,570.50 |
| 680033107  | CUSIP           | ONB    | Old National Bancorp              | COMMON STOCK  | 51,783      | 23.75          | 1.27%    | United States | 1,229,846.25 |
| 68268W103  | CUSIP           | OMF    | Onemain Holdings<br>Incorporation | COMMON STOCK  | 14,704      | 53.74          | 0.81%    | United States | 790,192.96   |
| 689648103  | CUSIP           | OTTR   | Otter Tail Corporation            | COMMON STOCK  | 13,767      | 79.73          | 1.13%    | United States | 1,097,642.91 |
| 69318G106  | CUSIP           | PBF    | Pbf Energy Inc                    | COMMON STOCK  | 8,008       | 21.43          | 0.18%    | United States | 171,611.44   |

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| IDENTIFIER | IDENTIFIER TYPE | TICKER | SECURITY NAME                       | SECURITY TYPE                | # OF SHARES | SECURITY PRICE | % WEIGHT | COUNTRY       | MARKET VALUE |
|------------|-----------------|--------|-------------------------------------|------------------------------|-------------|----------------|----------|---------------|--------------|
| 69478X105  | CUSIP           | PPBI   | Pacific Premier Bancorp Inc         | COMMON STOCK                 | 36,781      | 23.89          | 0.90%    | United States | 878,698.09   |
| 703481101  | CUSIP           | PTEN   | Patterson-Uti Energy Inc            | COMMON STOCK                 | 70,932      | 8.31           | 0.61%    | United States | 589,444.92   |
| 70509V100  | CUSIP           | PEB    | Pebblebrook Hotel Trust             | REAL ESTATE INVESTMENT TRUST | 22,385      | 12.35          | 0.28%    | United States | 276,454.75   |
| 72346Q104  | CUSIP           | PNFP   | Pinnacle Financial Partners Inc     | COMMON STOCK                 | 9,817       | 114.26         | 1.15%    | United States | 1,121,690.42 |
| 736508847  | CUSIP           | POR    | Portland General Electric Company   | COMMON STOCK                 | 25,527      | 44.83          | 1.18%    | United States | 1,144,375.41 |
| 740367404  | CUSIP           | PFBC   | Preferred Bank                      | COMMON STOCK                 | 18,298      | 88.75          | 1.67%    | United States | 1,623,947.50 |
| 74164F103  | CUSIP           | PRIM   | Primoris Services                   | COMMON STOCK                 | 22,005      | 71.74          | 1.62%    | United States | 1,578,638.70 |
| 749527107  | CUSIP           | REVG   | Rev Group Inc                       | COMMON STOCK                 | 17,884      | 30.50          | 0.56%    | United States | 545,462.00   |
| 75281A109  | CUSIP           | RRC    | Range Resources Corp.               | COMMON STOCK                 | 30,482      | 37.12          | 1.16%    | United States | 1,131,491.84 |
| 783549108  | CUSIP           | R      | Ryder System, Inc.                  | COMMON STOCK                 | 6,191       | 164.47         | 1.05%    | United States | 1,018,233.77 |
| 78377T107  | CUSIP           | RHP    | Ryman Hospitality Properties Inc    | REAL ESTATE INVESTMENT TRUST | 11,733      | 98.89          | 1.19%    | United States | 1,160,276.37 |
| 78440X887  | CUSIP           | SLG    | SI Green Realty Corp.               | REAL ESTATE INVESTMENT TRUST | 14,494      | 64.54          | 0.96%    | United States | 935,442.76   |
| 801056102  | CUSIP           | SANM   | Sanmina Corp                        | COMMON STOCK                 | 12,304      | 81.92          | 1.04%    | United States | 1,007,943.68 |
| 81619Q105  | CUSIP           | SEM    | Select Medical Holdings Corporation | COMMON STOCK                 | 13,223      | 18.19          | 0.25%    | United States | 240,526.37   |
| 830566105  | CUSIP           | SKX    | Skechers Usa, Inc.                  | COMMON STOCK                 | 7,170       | 60.99          | 0.45%    | United States | 437,298.30   |
| 830879102  | CUSIP           | SKYW   | Skywest Inc                         | COMMON STOCK                 | 24,314      | 98.91          | 2.47%    | United States | 2,404,897.74 |
| 83545G102  | CUSIP           | SAH    | Sonic Automotive, Inc.              | COMMON STOCK                 | 15,476      | 68.16          | 1.09%    | United States | 1,054,844.16 |
| 83601L102  | CUSIP           | SHC    | Sotera Health Co                    | COMMON STOCK                 | 38,271      | 12.47          | 0.49%    | United States | 477,239.37   |
| 844895102  | CUSIP           | SWX    | Southwest Gas Holdings Inc          | COMMON STOCK                 | 5,735       | 75.05          | 0.44%    | United States | 430,411.75   |

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|------------|-----------------|--------|-------------------------------|---------------|-------------|----------------|----------|---------------|--------------|
| 847090102  | CUSIP           | SWX    | Southwest Gas Holdings Inc    | COMMON STOCK  | 3,733       | 73.03          | 0.44%    | States        | 430,411.73   |
| 847215100  | CUSIP           | SPTN   | Spartannash Company           | COMMON STOCK  | 29,231      | 20.19          | 0.61%    | United States | 590,173.89   |
| 84790A105  | CUSIP           | SPB    | Spectrum Brands Holdings Inc  | COMMON STOCK  | 11,597      | 77.44          | 0.92%    | United States | 898,071.68   |
| 861896108  | CUSIP           | SNEX   | Stonex Group Inc              | COMMON STOCK  | 12,509      | 120.67         | 1.55%    | United States | 1,509,461.03 |
| 868459108  | CUSIP           | SUPN   | Supernus Pharmaceuticals, Inc | COMMON STOCK  | 14,551      | 32.06          | 0.48%    | United States | 466,505.06   |

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| IDENTIFIER | IDENTIFIER TYPE | TICKER | SECURITY NAME                  | SECURITY TYPE                | # OF SHARES      | SECURITY PRICE | % WEIGHT | COUNTRY        | MARKET VALUE         |
|------------|-----------------|--------|--------------------------------|------------------------------|------------------|----------------|----------|----------------|----------------------|
| 87161C501  | CUSIP           | SNV    | Synovus Financial Corp.        | COMMON STOCK                 | 23,576           | 51.88          | 1.26%    | United States  | 1,223,122.88         |
| 87265H109  | CUSIP           | TPH    | Tri Pointe Homes Inc           | COMMON STOCK                 | 29,698           | 31.66          | 0.97%    | United States  | 940,238.68           |
| 87305R109  | CUSIP           | TTMI   | Ttm Technologies Inc           | COMMON STOCK                 | 49,729           | 24.11          | 1.23%    | United States  | 1,198,966.19         |
| 88146M101  | CUSIP           | TRNO   | Terreno Rlty Corp Com          | REAL ESTATE INVESTMENT TRUST | 16,299           | 67.82          | 1.14%    | United States  | 1,105,398.18         |
| 88224Q107  | CUSIP           | TCBI   | Texas Capital Bancshares Inc   | COMMON STOCK                 | 15,704           | 79.16          | 1.28%    | United States  | 1,243,128.64         |
| 886029206  | CUSIP           | THRY   | Thryv Hldgs Inc                | COMMON STOCK                 | 21,413           | 17.24          | 0.38%    | United States  | 369,160.12           |
| 887389104  | CUSIP           | TKR    | The Timken Company             | COMMON STOCK                 | 6,753            | 81.00          | 0.56%    | United States  | 546,993.00           |
| 89469A104  | CUSIP           | THS    | Treehouse Foods, Inc.          | COMMON STOCK                 | 15,977           | 31.48          | 0.52%    | United States  | 502,955.96           |
| 90187B804  | CUSIP           | TWO    | Two Harbors Investment Corp.   | REAL ESTATE INVESTMENT TRUST | 33,324           | 14.18          | 0.49%    | United States  | 472,534.32           |
| 902788108  | CUSIP           | UMBF   | Umb Finl Corp                  | COMMON STOCK                 | 6,076            | 110.33         | 0.69%    | United States  | 670,365.08           |
| 917047102  | CUSIP           | URBN   | Urban Outfitters               | COMMON STOCK                 | 8,966            | 58.19          | 0.54%    | United States  | 521,731.54           |
| 92337F107  | CUSIP           | VCYT   | Veracyte Inc                   | COMMON STOCK                 | 6,928            | 34.76          | 0.25%    | United States  | 240,817.28           |
| 92343X100  | CUSIP           | VRNT   | Verint Systems Inc             | COMMON STOCK                 | 24,162           | 22.57          | 0.56%    | United States  | 545,336.34           |
| 92511U102  | CUSIP           | VRRM   | Verra Mobility Corporation     | COMMON STOCK                 | 33,784           | 22.89          | 0.80%    | United States  | 773,315.76           |
| 97650W108  | CUSIP           | WTFC   | Wintrust Financial Corporation | COMMON STOCK                 | 17,069           | 124.47         | 2.19%    | United States  | 2,124,578.43         |
| CASHUSD    | CASH            | USD    | Us Dollars                     | CASH                         | 2,906,429        | 1.00           | 2.99%    | United States  | 2,906,428.70         |
| G9618E107  | CUSIP           | WTM    | White Mountns Insu             | COMMON STOCK                 | 760              | 1,849.50       | 1.45%    | Bermuda        | 1,405,620.00         |
|            |                 |        |                                |                              | <b>5,551,265</b> |                |          | <b>100.00%</b> | <b>97,200,639.63</b> |