

New York State Common Retirement Fd

2NYSCM10

As of 10/31/2024



Gross Performance for Selected Time Periods

|                                     | 1 Month | QTD   | YTD   | 1 Year | 3 Year | 5 Year | ITD  |
|-------------------------------------|---------|-------|-------|--------|--------|--------|------|
| New York State Common Retirement Fd | -0.37   | -0.37 | 12.17 | 33.53  | 5.67   | 11.77  | 8.55 |

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

New York State Common Retirement Fd

2NYSCM10

As of 10/31/2024



Net Performance for Selected Time Periods

|                                     | 1 Month | QTD   | YTD   | 1 Year | 3 Year | 5 Year | ITD  |
|-------------------------------------|---------|-------|-------|--------|--------|--------|------|
| New York State Common Retirement Fd | -0.51   | -0.51 | 11.56 | 32.80  | 5.10   | 11.16  | 7.98 |

Returns for time periods greater than 1 year are annualized.  
Account returns presented are net of fees. All other returns are gross of fees  
Performance returns are preliminary.

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

Account ID: PFCNYSCM

As of: 10/31/2024



| 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 |
|---------------------|-----------|-------------|------------------|------------------|-------------------------------------|------------|-----------------|-----------|--------------|--------------------------|-------------|
| <b>USD</b>          |           |             |                  |                  |                                     |            |                 |           |              |                          |             |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | CASHDIV          | 28035Q102        | Edgewell Personal Care Co           | 09/04/2024 | 10/03/2024      | 15,560.00 | 2,334.00     | 1.0000000000             | 2,334.00    |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | CASHDIV          | 59100U108        | Pathward Finl Inc                   | 09/10/2024 | 10/01/2024      | 23,296.00 | 1,164.80     | 1.0000000000             | 1,164.80    |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | CASHDIV          | 05368V106        | Avient Corp                         | 09/13/2024 | 10/09/2024      | 23,525.00 | 6,057.69     | 1.0000000000             | 6,057.69    |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | CASHDIV          | 200340107        | Comerica Incorporated               | 09/13/2024 | 10/01/2024      | 17,245.00 | 12,243.95    | 1.0000000000             | 12,243.95   |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | CASHDIV          | 320517105        | First Horizon Corp                  | 09/13/2024 | 10/01/2024      | 70,721.00 | 10,608.15    | 1.0000000000             | 10,608.15   |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | CASHDIV          | 381013101        | Golden Entertainment Inc            | 09/17/2024 | 10/02/2024      | 13,613.00 | 3,403.25     | 1.0000000000             | 3,403.25    |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | CASHDIV          | 87161C501        | Synovus Financial Corp.             | 09/19/2024 | 10/01/2024      | 12,271.00 | 4,662.98     | 1.0000000000             | 4,662.98    |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | CASHDIV          | 37954A204        | Global Medical Reit Inc             | 09/20/2024 | 10/08/2024      | 81,643.00 | 17,145.03    | 1.0000000000             | 17,145.03   |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | CASHDIV          | 76131N101        | Retail Opportunity Investments Corp | 09/20/2024 | 10/04/2024      | 64,204.00 | 9,630.60     | 1.0000000000             | 9,630.60    |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | CASHDIV          | 847215100        | Spartannash Company                 | 09/23/2024 | 10/04/2024      | 29,231.00 | 6,357.74     | 1.0000000000             | 6,357.74    |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | CASHDIV          | 736508847        | Portland General Electric Company   | 09/24/2024 | 10/15/2024      | 25,527.00 | 12,763.50    | 1.0000000000             | 12,763.50   |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | CASHDIV          | 04208T108        | Armada Hoffler Pptys Inc            | 09/25/2024 | 10/03/2024      | 86,749.00 | 17,783.55    | 1.0000000000             | 17,783.55   |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | CASHDIV          | 74164F103        | Primoris Services                   | 09/27/2024 | 10/11/2024      | 37,353.00 | 2,241.18     | 1.0000000000             | 2,241.18    |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | CASHDIV          | 749527107        | Rev Group Inc                       | 09/27/2024 | 10/11/2024      | 17,884.00 | 894.20       | 1.0000000000             | 894.20      |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | CASHDIV          | 665531307        | Northern Oil And Gas, Inc.          | 09/27/2024 | 10/31/2024      | 24,107.00 | 10,124.94    | 1.0000000000             | 10,124.94   |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | CASHDIV          | 70509V100        | Pebblebrook Hotel Trust             | 09/30/2024 | 10/15/2024      | 22,385.00 | 223.85       | 1.0000000000             | 223.85      |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | CASHDIV          | 78377T107        | Ryman Hospitality Properties Inc    | 09/30/2024 | 10/15/2024      | 11,733.00 | 12,906.30    | 1.0000000000             | 12,906.30   |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | CASHDIV          | 505743104        | Ladder Capital Corporation          | 09/30/2024 | 10/15/2024      | 66,748.00 | 15,352.04    | 1.0000000000             | 15,352.04   |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | CASHDIV          | 78440X887        | SI Green Realty Corp.               | 09/30/2024 | 10/15/2024      | 14,494.00 | 3,623.50     | 1.0000000000             | 3,623.50    |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | CASHDIV          | 008492100        | Agree Realty Corp                   | 09/30/2024 | 10/15/2024      | 13,916.00 | 3,479.00     | 1.0000000000             | 3,479.00    |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | CASHDIV          | 45378A106        | Independence Realty Trust Inc       | 09/30/2024 | 10/18/2024      | 49,750.00 | 7,960.00     | 1.0000000000             | 7,960.00    |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | CASHDIV          | 15202L107        | Centerspace                         | 09/30/2024 | 10/10/2024      | 6,747.00  | 5,060.25     | 1.0000000000             | 5,060.25    |

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

Account ID: PFCNYSCM

As of: 10/31/2024



| 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     | CASHDIV          | 03076K108        | Ameris Bancorp               | 09/30/2024 | 10/07/2024      | 24,609.00  | 3,691.35     | 1.0000000000             | 3,691.35    |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | CASHDIV          | 88146M101        | Terreno Rlty Corp Com        | 09/30/2024 | 10/11/2024      | 16,299.00  | 7,986.51     | 1.0000000000             | 7,986.51    |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | WITHDRAWAL       | CASHUSD          | Us Dollars                   | 10/01/2024 | 10/01/2024      | -28,679.88 | -28,679.88   | 1.0000000000             | -28,679.88  |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | MISCINC          | CASHUSD          | Us Dollars                   | 10/01/2024 | 10/01/2024      | 5,576.72   | 5,576.72     | 1.0000000000             | 5,576.72    |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | MISCINC          | CASHUSD          | Us Dollars                   | 10/01/2024 | 10/01/2024      | 57.27      | 57.27        | 1.0000000000             | 57.27       |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | BUY              | 36237H101        | G-Iii Apparel Gp             | 10/01/2024 | 10/02/2024      | -14,016.00 | -426,167.69  | 1.0000000000             | -426,167.69 |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | SELL             | 43283X105        | Hilton Grand Vacations Inc   | 10/01/2024 | 10/02/2024      | 15,876.00  | 567,865.56   | 1.0000000000             | 567,865.56  |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | CASHDIV          | 90187B804        | Two Harbors Investment Corp. | 10/01/2024 | 10/29/2024      | 33,324.00  | 14,995.80    | 1.0000000000             | 14,995.80   |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | CASHDIV          | 29261A100        | Encompass Health Corporation | 10/01/2024 | 10/15/2024      | 10,484.00  | 1,782.28     | 1.0000000000             | 1,782.28    |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | WITHDRAWAL       | CASHUSD          | Us Dollars                   | 10/02/2024 | 10/02/2024      | -3,403.25  | -3,403.25    | 1.0000000000             | -3,403.25   |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | WITHDRAWAL       | CASHUSD          | Us Dollars                   | 10/03/2024 | 10/03/2024      | -20,117.55 | -20,117.55   | 1.0000000000             | -20,117.55  |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | CASHDIV          | 15872M104        | Championx Corp               | 10/04/2024 | 10/25/2024      | 26,573.00  | 2,524.44     | 1.0000000000             | 2,524.44    |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | WITHDRAWAL       | CASHUSD          | Us Dollars                   | 10/04/2024 | 10/04/2024      | -15,988.34 | -15,988.34   | 1.0000000000             | -15,988.34  |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | CASHDIV          | 740367404        | Preferred Bank               | 10/07/2024 | 10/21/2024      | 18,298.00  | 12,808.60    | 1.0000000000             | 12,808.60   |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | WITHDRAWAL       | CASHUSD          | Us Dollars                   | 10/07/2024 | 10/07/2024      | -3,691.35  | -3,691.35    | 1.0000000000             | -3,691.35   |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | WITHDRAWAL       | CASHUSD          | Us Dollars                   | 10/08/2024 | 10/08/2024      | -17,145.03 | -17,145.03   | 1.0000000000             | -17,145.03  |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | WITHDRAWAL       | CASHUSD          | Us Dollars                   | 10/09/2024 | 10/09/2024      | -6,057.69  | -6,057.69    | 1.0000000000             | -6,057.69   |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | CASHDIV          | 49803T300        | Kite Realty Group Trust      | 10/09/2024 | 10/16/2024      | 19,213.00  | 4,995.38     | 1.0000000000             | 4,995.38    |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | WITHDRAWAL       | CASHUSD          | Us Dollars                   | 10/10/2024 | 10/10/2024      | -5,060.25  | -5,060.25    | 1.0000000000             | -5,060.25   |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | WITHDRAWAL       | CASHUSD          | Us Dollars                   | 10/11/2024 | 10/11/2024      | -11,121.89 | -11,121.89   | 1.0000000000             | -11,121.89  |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | CASHDIV          | 00751Y106        | Advance Auto Parts           | 10/11/2024 | 10/25/2024      | 12,801.00  | 3,200.25     | 1.0000000000             | 3,200.25    |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | BUY              | 320817109        | First Merchants Corporation  | 10/15/2024 | 10/16/2024      | -3,977.00  | -154,331.86  | 1.0000000000             | -154,331.86 |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | WITHDRAWAL       | CASHUSD          | Us Dollars                   | 10/15/2024 | 10/15/2024      | -50,130.47 | -50,130.47   | 1.0000000000             | -50,130.47  |

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

Account ID: PFCNYSCM

As of: 10/31/2024



| 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              | 293712105        | Enterprise Financial Services Corp | 10/15/2024 | 10/16/2024      | -2,492.00   | -130,476.14      | 1.0000000000             | -130,476.14      |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | BUY              | 293712105        | Enterprise Financial Services Corp | 10/16/2024 | 10/17/2024      | -830.00     | -44,286.89       | 1.0000000000             | -44,286.89       |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | BUY              | 320817109        | First Merchants Corporation        | 10/16/2024 | 10/17/2024      | -1,245.00   | -49,054.49       | 1.0000000000             | -49,054.49       |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | WITHDRAWAL       | CASHUSD          | Us Dollars                         | 10/16/2024 | 10/16/2024      | -4,995.38   | -4,995.38        | 1.0000000000             | -4,995.38        |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | CASHDIV          | 359694106        | H.B. Fuller Company                | 10/17/2024 | 10/31/2024      | 8,947.00    | 1,990.71         | 1.0000000000             | 1,990.71         |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | WITHDRAWAL       | CASHUSD          | Us Dollars                         | 10/18/2024 | 10/18/2024      | -7,960.00   | -7,960.00        | 1.0000000000             | -7,960.00        |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | WITHDRAWAL       | CASHUSD          | Us Dollars                         | 10/21/2024 | 10/21/2024      | -12,808.60  | -12,808.60       | 1.0000000000             | -12,808.60       |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | SELL             | 19247G107        | Coherent Corp                      | 10/21/2024 | 10/22/2024      | 2,794.00    | 272,502.70       | 1.0000000000             | 272,502.70       |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | WITHDRAWAL       | CASHUSD          | Us Dollars                         | 10/23/2024 | 10/23/2024      | -57.27      | -57.27           | 1.0000000000             | -57.27           |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | WITHDRAWAL       | CASHUSD          | Us Dollars                         | 10/25/2024 | 10/25/2024      | -5,724.69   | -5,724.69        | 1.0000000000             | -5,724.69        |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | WITHDRAWAL       | CASHUSD          | Us Dollars                         | 10/29/2024 | 10/29/2024      | -14,995.80  | -14,995.80       | 1.0000000000             | -14,995.80       |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | SELL             | 830879102        | Skywest Inc                        | 10/31/2024 | 11/01/2024      | 5,534.00    | 528,545.39       | 1.0000000000             | 528,545.39       |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | WITHDRAWAL       | CASHUSD          | Us Dollars                         | 10/31/2024 | 10/31/2024      | -12,115.65  | -12,115.65       | 1.0000000000             | -12,115.65       |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | BUY              | 59001A102        | Meritage Homes Corp                | 10/31/2024 | 11/01/2024      | -2,771.00   | -503,995.85      | 1.0000000000             | -503,995.85      |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | CONTRIBUTION     | CASHUSD          | Us Dollars                         | 10/31/2024 | 10/31/2024      | 130,190.48  | 130,190.48       | 1.0000000000             | 130,190.48       |
| 2NYSCM10            | PFCNYSCM  | NYSCCRF     | MISCEXP          | CASHUSD          | Us Dollars                         | 10/31/2024 | 10/31/2024      | -130,190.48 | -130,190.48      | 1.0000000000             | -130,190.48      |
|                     |           |             |                  |                  |                                    |            |                 |             | <b>66,177.45</b> |                          | <b>66,177.45</b> |
|                     |           |             |                  |                  |                                    |            |                 |             | <b>66,177.45</b> |                          | <b>66,177.45</b> |

New York State Common Retirement Fd

2NYSCM10

As of 10/31/2024



Portfolio Holdings

| CUSIP     | SECURITY NAME                     | TICKER | SHARE/PAR | PRICE    | MARKET       | COST PER SHARE | COST         | ACCRUED INTEREST | SECTOR                 | % WEIGHT |
|-----------|-----------------------------------|--------|-----------|----------|--------------|----------------|--------------|------------------|------------------------|----------|
| CASHUSD   | Us Dollars                        | USD    | 1,923,920 | 1.00     | 1,923,920.09 | 1.00           | 1,923,920.09 | 0.00             |                        | 2.04%    |
| G9618E107 | White Mountns Insu                | WTM    | 760       | 1,797.14 | 1,365,826.40 | 1,205.22       | 915,965.88   | 0.00             | Financials             | 1.45%    |
| 000361105 | Aar Corp                          | AIR    | 18,272    | 58.70    | 1,072,566.40 | 38.51          | 703,676.86   | 0.00             | Industrials            | 1.14%    |
| 00404A109 | Acadia Healthcare Company, Inc.   | ACHC   | 9,506     | 42.69    | 405,811.14   | 73.06          | 696,113.29   | 0.00             | Health Care            | 0.43%    |
| 004225108 | Acadia Pharmaceuticals Inc        | ACAD   | 8,030     | 14.59    | 117,157.70   | 23.40          | 187,914.05   | 0.00             | Health Care            | 0.12%    |
| 00737L103 | Adtalem Global Education Inc      | ATGE   | 17,473    | 80.92    | 1,413,915.16 | 48.78          | 869,381.67   | 0.00             | Consumer Discretionary | 1.50%    |
| 00751Y106 | Advance Auto Parts                | AAP    | 12,801    | 35.69    | 456,867.69   | 60.87          | 779,213.32   | 0.00             | Consumer Discretionary | 0.48%    |
| 008492100 | Agree Realty Corp                 | ADC    | 13,916    | 74.25    | 1,033,263.00 | 62.32          | 867,313.63   | 3,520.75         | Real Estate            | 1.10%    |
| 00922R105 | Air Transport Services Group Inc. | ATSG   | 29,404    | 17.24    | 506,924.96   | 19.40          | 570,294.30   | 0.00             | Industrials            | 0.54%    |
| 03076K108 | Ameris Bancorp                    | ABCB   | 24,609    | 61.99    | 1,525,511.91 | 37.66          | 927,084.49   | 0.00             | Financials             | 1.62%    |
| 03168L105 | Amneal Pharmaceuticals Inc        | AMRX   | 133,790   | 8.47     | 1,133,201.30 | 5.45           | 728,601.84   | 0.00             | Health Care            | 1.20%    |
| 03676B102 | Antero Midstream Corp             | AM     | 37,262    | 14.37    | 535,454.94   | 10.56          | 393,661.41   | 8,383.95         | Energy                 | 0.57%    |
| 04208T108 | Armada Hoffler Pptys Inc          | AHH    | 86,749    | 10.83    | 939,491.67   | 11.81          | 1,024,101.25 | 0.00             | Real Estate            | 1.00%    |
| 04316A108 | Artisan Partners Asset Mgmt Inc   | APAM   | 16,321    | 44.10    | 719,756.10   | 36.85          | 601,350.02   | 0.00             | Financials             | 0.76%    |
| 05368M106 | Avid Bioservices Inc              | CDMO   | 24,366    | 9.96     | 242,685.36   | 8.46           | 206,052.93   | 0.00             | Health Care            | 0.26%    |
| 05368V106 | Avient Corp                       | AVNT   | 23,525    | 46.61    | 1,096,500.25 | 31.90          | 750,538.32   | 0.00             | Materials              | 1.16%    |
| 05464T104 | Axsome Therapeutics Incorporation | AXSM   | 2,347     | 89.03    | 208,953.41   | 60.72          | 145,894.94   | 0.00             | Health Care            | 0.22%    |
| 06652V208 | Banner Corp                       | BANR   | 15,895    | 64.04    | 1,017,915.80 | 61.07          | 970,651.08   | 0.00             | Financials             | 1.08%    |
| 088929104 | Bgc Partners, Inc.                | BGC    | 48,731    | 9.37     | 456,609.47   | 9.86           | 480,720.69   | 0.00             | Financials             | 0.48%    |
| 092113109 | Black Hills Corporation           | BKH    | 24,265    | 59.19    | 1,436,245.35 | 57.03          | 1,411,992.91 | 0.00             | Utilities              | 1.52%    |
| 099406100 | Boot Barn Holdings Inc            | BOOT   | 10,142    | 124.55   | 1,263,186.10 | 79.60          | 807,258.57   | 0.00             | Consumer Discretionary | 1.34%    |
| 144285103 | Carpenter Technology Corporation  | CRS    | 10,668    | 149.50   | 1,594,866.00 | 77.95          | 831,529.37   | 2,133.60         | Materials              | 1.69%    |
| 15202L107 | Centerspace                       | CSR    | 6,747     | 69.66    | 469,996.02   | 84.66          | 571,125.22   | 0.00             | Real Estate            | 0.50%    |

# New York State Common Retirement Fd

2NYSCM10

As of 10/31/2024



## Portfolio Holdings

| CUSIP     | SECURITY NAME                      | TICKER | SHARE/PAR | PRICE  | MARKET       | COST PER SHARE | COST         | ACCRUED INTEREST | SECTOR                 | % WEIGHT |
|-----------|------------------------------------|--------|-----------|--------|--------------|----------------|--------------|------------------|------------------------|----------|
| 15872M104 | Championx Corp                     | CHX    | 26,573    | 28.22  | 749,890.06   | 15.26          | 405,397.04   | 0.00             | Energy                 | 0.80%    |
| 17888H103 | Civitas Res Inc                    | CIVI   | 21,010    | 48.79  | 1,025,077.90 | 63.59          | 1,335,929.16 | 0.00             | Energy                 | 1.09%    |
| 19247G107 | Coherent Corp                      | COHR   | 9,779     | 92.44  | 903,970.76   | 41.68          | 463,230.82   | 0.00             | Information Technology | 0.96%    |
| 197236102 | Columbia Banking System, Inc.      | COLB   | 32,047    | 28.51  | 913,659.97   | 21.58          | 691,423.64   | 0.00             | Financials             | 0.97%    |
| 200340107 | Comerica Incorporated              | CMA    | 17,245    | 63.71  | 1,098,678.95 | 42.16          | 727,129.04   | 0.00             | Financials             | 1.17%    |
| 20369C106 | Community Healthcare Tr Inc        | CHCT   | 26,819    | 18.76  | 503,124.44   | 17.73          | 475,555.48   | 0.00             | Real Estate            | 0.53%    |
| 219798105 | Quidelortho Corp                   | QDEL   | 10,367    | 38.05  | 394,464.35   | 44.27          | 458,950.20   | 0.00             | Health Care            | 0.42%    |
| 25787G100 | Donnelley Financial Solutions Inc  | DFIN   | 6,729     | 58.34  | 392,569.86   | 65.16          | 438,467.37   | 0.00             | Financials             | 0.42%    |
| 264147109 | Ducommun Incorporated              | DCO    | 6,873     | 58.79  | 404,063.67   | 54.05          | 371,506.98   | 0.00             | Industrials            | 0.43%    |
| 26884L109 | Eqt Corporation                    | EQT    | 28,274    | 36.54  | 1,033,131.96 | 30.22          | 854,360.55   | 0.00             | Energy                 | 1.10%    |
| 28035Q102 | Edgewell Personal Care Co          | EPC    | 15,560    | 34.95  | 543,822.00   | 39.35          | 612,233.25   | 0.00             | Consumer Staples       | 0.58%    |
| 28414H103 | Elanco Animal Health Inc           | ELAN   | 30,275    | 12.64  | 382,676.00   | 14.05          | 453,078.23   | 0.00             | Health Care            | 0.41%    |
| 29261A100 | Encompass Health Corporation       | EHC    | 10,484    | 99.46  | 1,042,738.64 | 63.08          | 663,493.72   | 0.00             | Health Care            | 1.11%    |
| 29355X107 | Enpro Inc                          | NPO    | 4,367     | 145.61 | 635,878.87   | 92.70          | 404,807.93   | 0.00             | Industrials            | 0.67%    |
| 293712105 | Enterprise Financial Services Corp | EFSC   | 18,402    | 52.72  | 970,153.44   | 43.58          | 818,140.50   | 0.00             | Financials             | 1.03%    |
| 294268107 | Eplus Inc                          | PLUS   | 5,654     | 88.95  | 502,923.30   | 64.87          | 392,139.99   | 0.00             | Information Technology | 0.53%    |
| 30161Q104 | Exelixis, Inc.                     | EXEL   | 19,205    | 33.20  | 637,606.00   | 18.17          | 380,244.60   | 0.00             | Health Care            | 0.68%    |
| 302520101 | F.N.B. Corporation                 | FNB    | 87,843    | 14.50  | 1,273,723.50 | 10.97          | 963,560.54   | 0.00             | Financials             | 1.35%    |
| 320517105 | First Horizon Corp                 | FHN    | 70,721    | 17.33  | 1,225,594.93 | 12.03          | 850,746.63   | 0.00             | Financials             | 1.30%    |
| 320817109 | First Merchants Corporation        | FRME   | 37,420    | 37.05  | 1,386,411.00 | 37.38          | 1,398,794.90 | 0.00             | Financials             | 1.47%    |
| 359694106 | H.B. Fuller Company                | FUL    | 8,947     | 73.18  | 654,741.46   | 50.77          | 481,732.40   | 0.00             | Materials              | 0.69%    |
| 36237H101 | G-III Apparel Gp                   | GIII   | 31,122    | 30.28  | 942,374.16   | 21.28          | 662,170.62   | 0.00             | Consumer Discretionary | 1.00%    |
| 37954A204 | Global Medical Reit Inc            | GMRE   | 81,643    | 9.09   | 742,134.87   | 13.42          | 1,095,406.30 | 0.00             | Real Estate            | 0.79%    |

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## Portfolio Holdings

| CUSIP     | SECURITY NAME                     | TICKER | SHARE/PAR | PRICE  | MARKET       | COST PER SHARE | COST         | ACCRUED INTEREST | SECTOR                 | % WEIGHT |
|-----------|-----------------------------------|--------|-----------|--------|--------------|----------------|--------------|------------------|------------------------|----------|
| 381013101 | Golden Entertainment Inc          | GDEN   | 13,613    | 29.38  | 399,881.88   | 45.17          | 615,653.48   | 0.00             | Consumer Discretionary | 0.42%    |
| 42234Q102 | Heartland Financial Usa, Inc.     | HTLF   | 11,049    | 59.50  | 657,415.50   | 48.36          | 534,315.03   | 0.00             | Financials             | 0.70%    |
| 42704L104 | Herc Hldgs Inc                    | HRI    | 6,131     | 209.14 | 1,282,237.34 | 132.04         | 809,537.66   | 0.00             | Industrials            | 1.36%    |
| 44952J104 | Crescent Energy Company           | CRGY   | 41,306    | 12.43  | 513,433.58   | 11.47          | 473,903.74   | 0.00             | Energy                 | 0.54%    |
| 45378A106 | Independence Realty Trust Inc     | IRT    | 49,750    | 19.62  | 976,095.00   | 13.67          | 680,148.94   | 0.00             | Real Estate            | 1.04%    |
| 46116X101 | Intra-Cellular Therapies Inc      | ITCI   | 2,533     | 84.75  | 214,671.75   | 60.88          | 154,208.53   | 0.00             | Health Care            | 0.23%    |
| 466367109 | Jack In The Box                   | JACK   | 9,266     | 49.25  | 456,350.50   | 68.75          | 636,997.00   | 0.00             | Consumer Discretionary | 0.48%    |
| 488401100 | Kemper Corporation                | KMPR   | 22,168    | 62.27  | 1,380,401.36 | 58.19          | 1,290,004.38 | 0.00             | Financials             | 1.46%    |
| 493732101 | Kforcecom Inc                     | KFRC   | 9,337     | 57.79  | 539,585.23   | 36.45          | 340,303.48   | 0.00             | Industrials            | 0.57%    |
| 49803T300 | Kite Realty Group Trust           | KRG    | 19,213    | 25.67  | 493,197.71   | 24.97          | 479,710.18   | 0.00             | Real Estate            | 0.52%    |
| 50155Q100 | Kyndryl Hldgs Inc                 | KD     | 49,594    | 22.89  | 1,135,206.66 | 20.75          | 1,029,056.40 | 0.00             | Information Technology | 1.20%    |
| 50216C108 | Lsi Industries                    | LYTS   | 30,069    | 16.36  | 491,928.84   | 15.81          | 475,411.44   | 0.00             | Industrials            | 0.52%    |
| 505336107 | La-Z-Boy Inc                      | LZB    | 15,197    | 38.05  | 578,245.85   | 33.23          | 504,931.58   | 0.00             | Consumer Discretionary | 0.61%    |
| 505743104 | Ladder Capital Corporation        | LADR   | 66,748    | 11.41  | 761,594.68   | 10.41          | 695,105.17   | 0.00             | Financials             | 0.81%    |
| 516544103 | Lantheus Holdings Inc             | LNTH   | 11,162    | 109.84 | 1,226,034.08 | 74.29          | 829,235.35   | 0.00             | Health Care            | 1.30%    |
| 55306N104 | Mks Instruments In                | MKSI   | 4,241     | 99.33  | 421,258.53   | 108.68         | 460,925.03   | 0.00             | Information Technology | 0.45%    |
| 576690101 | Materion Corp                     | MTRN   | 10,088    | 101.63 | 1,025,243.44 | 53.83          | 543,018.52   | 0.00             | Materials              | 1.09%    |
| 59001A102 | Meritage Homes Corp               | MTH    | 5,264     | 181.20 | 953,836.80   | 187.38         | 986,373.15   | 0.00             | Consumer Discretionary | 1.01%    |
| 59100U108 | Pathward Finl Inc                 | CASH   | 23,296    | 70.76  | 1,648,424.96 | 28.12          | 655,108.01   | 0.00             | Financials             | 1.75%    |
| 604749101 | Mirum Pharmaceuticals Inc         | MIRM   | 4,988     | 38.46  | 191,838.48   | 27.71          | 138,233.44   | 0.00             | Health Care            | 0.20%    |
| 607828100 | Modine Mfg Co                     | MOD    | 4,710     | 117.77 | 554,696.70   | 9.19           | 72,979.94    | 0.00             | Consumer Discretionary | 0.59%    |
| 637870106 | National Storage Affiliates Trust | NSA    | 15,694    | 42.15  | 661,502.10   | 36.62          | 574,772.34   | 0.00             | Real Estate            | 0.70%    |
| 65336K103 | Nexstar Media Group Inc           | NXST   | 6,484     | 175.92 | 1,140,665.28 | 149.67         | 1,113,341.51 | 0.00             | Communication Services | 1.21%    |



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## Portfolio Holdings

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|-----------|-------------------------------------|--------|-----------|--------|--------------|----------------|--------------|------------------|------------------------|----------|
| 665531307 | Northern Oil And Gas, Inc.          | NOG    | 24,107    | 36.25  | 873,878.75   | 22.36          | 538,976.52   | 0.00             | Energy                 | 0.93%    |
| 680033107 | Old National Bancorp                | ONB    | 51,783    | 19.26  | 997,340.58   | 13.66          | 707,215.91   | 0.00             | Financials             | 1.06%    |
| 68268W103 | Onemain Holdings Incorporation      | OMF    | 14,704    | 49.67  | 730,347.68   | 27.57          | 405,349.63   | 0.00             | Financials             | 0.77%    |
| 689648103 | Otter Tail Corporation              | OTTR   | 13,767    | 78.52  | 1,080,984.84 | 45.43          | 625,379.84   | 0.00             | Utilities              | 1.15%    |
| 690732102 | Owens & Minor Inc                   | OMI    | 28,548    | 12.71  | 362,845.08   | 20.77          | 548,425.42   | 0.00             | Health Care            | 0.38%    |
| 69318G106 | Pbf Energy Inc                      | PBF    | 8,008     | 28.52  | 228,388.16   | 43.10          | 345,156.81   | 0.00             | Energy                 | 0.24%    |
| 69478X105 | Pacific Premier Bancorp Inc         | PPBI   | 36,781    | 25.51  | 938,283.31   | 28.35          | 1,042,689.20 | 0.00             | Financials             | 1.00%    |
| 703481101 | Patterson-Uti Energy Inc            | PTEN   | 70,932    | 7.67   | 544,048.44   | 11.74          | 912,834.28   | 0.00             | Energy                 | 0.58%    |
| 70509V100 | Pebblebrook Hotel Trust             | PEB    | 22,385    | 11.98  | 268,172.30   | 15.74          | 352,328.27   | 0.00             | Real Estate            | 0.28%    |
| 72346Q104 | Pinnacle Financial Partners Inc     | PNFP   | 9,817     | 105.45 | 1,035,202.65 | 66.16          | 649,520.77   | 0.00             | Financials             | 1.10%    |
| 729132100 | Plexus Corp                         | PLXS   | 5,634     | 144.10 | 811,859.40   | 56.95          | 335,325.19   | 0.00             | Information Technology | 0.86%    |
| 736508847 | Portland General Electric Company   | POR    | 25,527    | 47.40  | 1,209,979.80 | 41.95          | 1,070,904.60 | 0.00             | Utilities              | 1.28%    |
| 740367404 | Preferred Bank                      | PFBC   | 18,298    | 84.37  | 1,543,802.26 | 47.51          | 869,346.85   | 0.00             | Financials             | 1.64%    |
| 74164F103 | Primoris Services                   | PRIM   | 37,353    | 62.62  | 2,339,044.86 | 25.87          | 972,159.20   | 0.00             | Industrials            | 2.48%    |
| 749527107 | Rev Group Inc                       | REVG   | 17,884    | 26.50  | 473,926.00   | 14.89          | 238,958.19   | 0.00             | Industrials            | 0.50%    |
| 75281A109 | Range Resources Corp.               | RRC    | 30,482    | 30.03  | 915,374.46   | 19.43          | 592,288.89   | 0.00             | Energy                 | 0.97%    |
| 76131N101 | Retail Opportunity Investments Corp | ROIC   | 64,204    | 15.50  | 995,162.00   | 13.20          | 848,006.71   | 0.00             | Real Estate            | 1.06%    |
| 783549108 | Ryder System, Inc.                  | R      | 4,594     | 146.28 | 672,010.32   | 80.77          | 371,067.80   | 0.00             | Industrials            | 0.71%    |
| 78377T107 | Ryman Hospitality Properties Inc    | RHP    | 11,733    | 107.05 | 1,256,017.65 | 86.13          | 1,014,464.52 | 0.00             | Real Estate            | 1.33%    |
| 78440X887 | Sl Green Realty Corp.               | SLG    | 14,494    | 75.61  | 1,095,891.34 | 54.31          | 787,114.62   | 3,623.50         | Real Estate            | 1.16%    |
| 801056102 | Sanmina Corp                        | SANM   | 10,266    | 70.10  | 719,646.60   | 65.69          | 674,359.17   | 0.00             | Information Technology | 0.76%    |
| 830566105 | Skechers Usa, Inc.                  | SKX    | 7,170     | 61.46  | 440,668.20   | 46.30          | 340,615.49   | 0.00             | Consumer Discretionary | 0.47%    |
| 830879102 | Skywest Inc                         | SKYW   | 24,314    | 95.20  | 2,314,692.80 | 36.65          | 984,242.22   | 0.00             | Industrials            | 2.46%    |

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| 83545G102 | Sonic Automotive, Inc.         | SAH    | 8,227     | 56.73         | 466,717.71   | 57.65          | 474,309.59   | 0.00             | Consumer Discretionary | 0.50%    |
| 83601L102 | Sotera Health Co               | SHC    | 38,271    | 15.67         | 599,706.57   | 11.28          | 431,594.14   | 0.00             | Health Care            | 0.64%    |
| 844895102 | Southwest Gas Holdings Inc     | SWX    | 5,735     | 73.25         | 420,088.75   | 63.36          | 363,390.82   | 0.00             | Utilities              | 0.45%    |
| 847215100 | Spartannash Company            | SPTN   | 29,231    | 21.04         | 615,020.24   | 22.62          | 661,152.45   | 0.00             | Consumer Staples       | 0.65%    |
| 84790A105 | Spectrum Brands Holdings Inc   | SPB    | 11,597    | 89.62         | 1,039,323.14 | 50.05          | 575,567.88   | 0.00             | Consumer Staples       | 1.10%    |
| 859241101 | Sterling Infrastructure, Inc.  | STRL   | 4,253     | 154.45        | 656,875.85   | 15.69          | 66,709.11    | 0.00             | Industrials            | 0.70%    |
| 861896108 | Stonex Group Inc               | SNEX   | 5,952     | 90.04         | 535,918.08   | 36.90          | 219,636.25   | 0.00             | Financials             | 0.57%    |
| 868459108 | Supernus Pharmaceuticals, Inc  | SUPN   | 14,551    | 34.07         | 495,752.57   | 30.94          | 464,544.88   | 0.00             | Health Care            | 0.53%    |
| 868873100 | Surmodics Inc                  | SRDX   | 11,666    | 37.52         | 437,708.32   | 39.40          | 459,605.93   | 0.00             | Health Care            | 0.46%    |
| 87161C501 | Synovus Financial Corp.        | SNV    | 12,271    | 49.87         | 611,954.77   | 35.53          | 437,115.45   | 0.00             | Financials             | 0.65%    |
| 87265H109 | Tri Pointe Homes Inc           | TPH    | 29,698    | 40.43         | 1,200,690.14 | 18.93          | 562,108.70   | 0.00             | Consumer Discretionary | 1.27%    |
| 87305R109 | Ttm Technologies Inc           | TTMI   | 38,229    | 22.44         | 857,858.76   | 17.66          | 675,085.92   | 0.00             | Information Technology | 0.91%    |
| 88033G407 | Tenet Healthcare Corporation   | THC    | 6,473     | 155.02        | 1,003,444.46 | 46.50          | 333,793.58   | 0.00             | Health Care            | 1.06%    |
| 88146M101 | Terreno Rlty Corp Com          | TRNO   | 16,299    | 59.95         | 977,125.05   | 59.42          | 968,480.20   | 0.00             | Real Estate            | 1.04%    |
| 88224Q107 | Texas Capital Bancshares Inc   | TCBI   | 15,704    | 76.95         | 1,208,422.80 | 66.10          | 1,037,646.86 | 0.00             | Financials             | 1.28%    |
| 886029206 | Thryv Hldgs Inc                | THRY   | 21,413    | 14.38         | 307,918.94   | 22.29          | 477,324.05   | 0.00             | Communication Services | 0.33%    |
| 90187B804 | Two Harbors Investment Corp.   | TWO    | 33,324    | 11.50         | 383,226.00   | 14.18          | 472,616.16   | 0.00             | Financials             | 0.41%    |
| 92337F107 | Veracyte Inc                   | VCYT   | 6,928     | 33.74         | 233,750.72   | 34.98          | 242,341.10   | 0.00             | Health Care            | 0.25%    |
| 92343X100 | Verint Systems Inc             | VRNT   | 24,162    | 21.30         | 514,650.60   | 36.62          | 884,856.31   | 0.00             | Information Technology | 0.55%    |
| 92511U102 | Verra Mobility Corporation     | VRRM   | 33,784    | 25.97         | 877,370.48   | 14.17          | 478,792.66   | 0.00             | Industrials            | 0.93%    |
| 97650W108 | Wintrust Financial Corporation | WTFC   | 17,069    | 115.89        | 1,978,126.41 | 83.82          | 1,430,749.47 | 0.00             | Financials             | 2.10%    |
|           |                                |        |           | 94,269,000.40 |              | 73,800,281.93  |              | 17,661.80        |                        |          |