

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 11/30/2020 to 12/31/2020

Time Weighted Return / Annualized / Gross of Fees

Level Description	MTD	QTD	YTD	1 Year	2 Year	3 Year	4 Year	5 Year	6 Year	7 Year	8 Year	9 Year	10 Year	ITD	Since 12/31/2020
Total Portfolio	9.77	35.60	6.80	6.80	15.85	3.77	5.12	8.73						6.34	9.77
Total Equities	9.94	36.30	6.79	6.79	16.38	3.83	5.19							5.19	9.94
Total Cash	0.00	0.00	0.00	0.00	0.35	0.94	1.64							1.63	0.00
Russell 2000 Value	7.92	33.36	4.63	4.63	13.17	3.72	4.74	9.65	6.59	6.25	9.43	10.36	8.66	6.75	7.92

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 11/30/2020 to 12/31/2020

Time Weighted Return / Annualized / Net of Fees

Level Description	MTD	QTD	YTD	1 Year	2 Year	3 Year	4 Year	5 Year	6 Year	7 Year	8 Year	9 Year	10 Year	ITD	Since 12/31/2020
Total Portfolio	9.77	35.42	6.21	6.21	15.22	3.16	4.54	8.17						5.81	9.77
Total Equities	9.94	36.30	6.79	6.79	16.38	3.83	5.19							5.19	9.94
Total Cash	0.00	0.00	0.00	0.00	0.35	0.94	1.64							1.63	0.00
Russell 2000 Value	7.92	33.36	4.63	4.63	13.17	3.72	4.74	9.65	6.59	6.25	9.43	10.36	8.66	6.75	7.92

Transactions Listing

FROM Trade Date 11/30/2020 TO 12/31/2020

						Amount	Cost				Other Charges					
Account	Trans Type	Identifier	Secondary Sec. Name	Shares/PAR	Price	Portfolio	Portfolio	Broker	CR	Amount	Port.	FX	USD/Curr	Cash Acct	TD	Ref #
INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyscm10	Buy	AHH		5241	10.669	55,958.68	0.00	PNSR	0.008000	41.93	0.00	USD	1.0000000	000009	11/30/2020	269427
1129						55,958.68	0.00	0.00	41.93		0.00	USD	1.0000000	55,958.68	12/2/2020	
2nyscm10	Buy	AHH		3801	10.886	41,408.10	0.00	PNSR	0.008000	30.41	0.00	USD	1.0000000	000009	12/1/2020	270082
1129						41,408.10	0.00	0.00	30.41		0.00	USD	1.0000000	41,408.10	12/3/2020	
2nyscm10	Buy	AIR		7452	34.433	256,665.51	0.00	PIPR	0.010000	74.52	0.00	USD	1.0000000	000009	12/4/2020	270691
1129						256,665.51	0.00	0.00	74.52		0.00	USD	1.0000000	256,665.51	12/8/2020	
2nyscm10	Buy	AIR		1787	34.014	60,801.42	0.00	PIPR	0.010000	17.87	0.00	USD	1.0000000	000009	12/7/2020	270856
1129						60,801.42	0.00	0.00	17.87		0.00	USD	1.0000000	60,801.42	12/9/2020	
2nyscm10	Buy	APG		13070	15.936	208,416.82	0.00	BNCH	0.009999	130.69	0.00	USD	1.0000000	000009	12/2/2020	270562
1129				Correction from DTC Station		208,416.82	0.00	0.00	130.69		0.00	USD	1.0000000	208,416.82	12/4/2020	
2nyscm10	Buy	APG		21578	16.449	355,145.83	0.00	BNCH	0.010000	215.78	0.00	USD	1.0000000	000009	12/3/2020	270563
1129						355,145.83	0.00	0.00	215.78		0.00	USD	1.0000000	355,145.83	12/7/2020	
2nyscm10	Buy	ARNC		13228	30.628	405,280.79	0.00	BNCH	0.010000	132.28	0.00	USD	1.0000000	000009	12/4/2020	270692
1129						405,280.79	0.00	0.00	132.28		0.00	USD	1.0000000	405,280.79	12/8/2020	
2nyscm10	Buy	AVNT		1852	36.763	68,103.60	0.00	WSA	0.010000	18.52	0.00	USD	1.0000000	000009	11/30/2020	269428
1129						68,103.60	0.00	0.00	18.52		0.00	USD	1.0000000	68,103.60	12/2/2020	
2nyscm10	Buy	AVNT		4981	38.625	192,436.45	0.00	PNSR	0.009500	47.32	0.00	USD	1.0000000	000009	12/14/2020	272200
1129						192,436.45	0.00	0.00	47.32		0.00	USD	1.0000000	192,436.45	12/16/2020	
2nyscm10	Buy	BV		1095	13.839	15,162.68	0.00	PNSR	0.008000	8.76	0.00	USD	1.0000000	000009	11/30/2020	269429
1129						15,162.68	0.00	0.00	8.76		0.00	USD	1.0000000	15,162.68	12/2/2020	
2nyscm10	Buy	BV		1610	13.794	22,220.90	0.00	PNSR	0.008000	12.88	0.00	USD	1.0000000	000009	12/1/2020	270083
1129						22,220.90	0.00	0.00	12.88		0.00	USD	1.0000000	22,220.90	12/3/2020	
2nyscm10	Buy	EBS		1212	91.839	111,320.01	0.00	PNSR	0.009500	11.51	0.00	USD	1.0000000	000009	12/16/2020	273077
1129						111,320.01	0.00	0.00	11.51		0.00	USD	1.0000000	111,320.01	12/18/2020	
2nyscm10	Buy	FOE		3429	14.346	49,225.70	0.00	WSA	0.010000	34.29	0.00	USD	1.0000000	000009	11/30/2020	269430
1129						49,225.70	0.00	0.00	34.29		0.00	USD	1.0000000	49,225.70	12/2/2020	
2nyscm10	Buy	GWB		7212	18.499	133,486.19	0.00	RAJA	0.010000	72.12	0.00	USD	1.0000000	000009	12/8/2020	271257
1129						133,486.19	0.00	0.00	72.12		0.00	USD	1.0000000	133,486.19	12/10/2020	

Transactions Listing

FROM Trade Date 11/30/2020 TO 12/31/2020

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Account	Trans Type	Identifier	Secondary Sec. Name	Shares/PAR	Price	Portfolio	Portfolio	Broker	CR	Amount	Port.	FX	USD/Curr	Cash Acct	TD	Ref #
INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyscm10	Buy	GWB		6696	18.823	126,107.11	0.00	RAJA	0.010000	66.96	0.00	USD	1.0000000	000009	12/9/2020	271475
1129						126,107.11	0.00	0.00	66.96		0.00	USD	1.0000000	126,107.11	12/11/2020	
2nyscm10	Buy	GWB		4404	18.877	83,179.23	0.00	RAJA	0.010000	44.04	0.00	USD	1.0000000	000009	12/10/2020	271634
1129						83,179.23	0.00	0.00	44.04		0.00	USD	1.0000000	83,179.23	12/14/2020	
2nyscm10	Buy	GWB		1159	18.779	21,776.22	0.00	RAJA	0.010000	11.59	0.00	USD	1.0000000	000009	12/11/2020	272010
1129						21,776.22	0.00	0.00	11.59		0.00	USD	1.0000000	21,776.22	12/15/2020	
2nyscm10	Buy	GWB		1134	18.846	21,382.47	0.00	PNSR	0.009500	10.77	0.00	USD	1.0000000	000009	12/11/2020	272011
1129						21,382.47	0.00	0.00	10.77		0.00	USD	1.0000000	21,382.47	12/15/2020	
2nyscm10	Buy	ITGR		2353	78.99	185,885.58	0.00	PNSR	0.009500	22.35	0.00	USD	1.0000000	000009	12/16/2020	273082
1129						185,885.58	0.00	0.00	22.35		0.00	USD	1.0000000	185,885.58	12/18/2020	
2nyscm10	Buy	ITGR		1775	79.349	140,862.05	0.00	PNSR	0.009500	16.86	0.00	USD	1.0000000	000009	12/17/2020	273702
1129						140,862.05	0.00	0.00	16.86		0.00	USD	1.0000000	140,862.05	12/21/2020	
2nyscm10	Buy	KFRC		499	41.553	20,738.94	0.00	PNSR	0.008000	3.99	0.00	USD	1.0000000	000009	11/30/2020	269431
1129						20,738.94	0.00	0.00	3.99		0.00	USD	1.0000000	20,738.94	12/2/2020	
2nyscm10	Buy	KFRC		194	41.089	7,972.80	0.00	PNSR	0.008000	1.55	0.00	USD	1.0000000	000009	12/1/2020	270084
1129						7,972.80	0.00	0.00	1.55		0.00	USD	1.0000000	7,972.80	12/3/2020	
2nyscm10	Buy	LADR		8552	9.743	83,403.38	0.00	PNSR	0.009500	81.24	0.00	USD	1.0000000	000009	12/16/2020	273083
1129						83,403.38	0.00	0.00	81.24		0.00	USD	1.0000000	83,403.38	12/18/2020	
2nyscm10	Buy	LADR		6480	9.879	64,078.78	0.00	PNSR	0.009500	61.56	0.00	USD	1.0000000	000009	12/17/2020	273703
1129						64,078.78	0.00	0.00	61.56		0.00	USD	1.0000000	64,078.78	12/21/2020	
2nyscm10	Buy	LADR		22763	9.97	227,154.25	0.00	PNSR	0.009500	216.25	0.00	USD	1.0000000	000009	12/18/2020	274151
1129						227,154.25	0.00	0.00	216.25		0.00	USD	1.0000000	227,154.25	12/22/2020	
2nyscm10	Buy	LADR		7494	9.771	73,294.31	0.00	PNSR	0.009500	71.19	0.00	USD	1.0000000	000009	12/21/2020	274360
1129						73,294.31	0.00	0.00	71.19		0.00	USD	1.0000000	73,294.31	12/23/2020	
2nyscm10	Buy	PFBC		1480	43.718	64,717.14	0.00	RAJA	0.010000	14.80	0.00	USD	1.0000000	000009	12/8/2020	271259
1129						64,717.14	0.00	0.00	14.80		0.00	USD	1.0000000	64,717.14	12/10/2020	
2nyscm10	Buy	PFBC		1058	44.58	47,176.33	0.00	RAJA	0.010000	10.58	0.00	USD	1.0000000	000009	12/9/2020	271476
1129						47,176.33	0.00	0.00	10.58		0.00	USD	1.0000000	47,176.33	12/11/2020	
2nyscm10	Buy	PFBC		803	44.715	35,914.50	0.00	RAJA	0.010000	8.03	0.00	USD	1.0000000	000009	12/10/2020	271635
1129						35,914.50	0.00	0.00	8.03		0.00	USD	1.0000000	35,914.50	12/14/2020	

Transactions Listing

FROM Trade Date 11/30/2020 TO 12/31/2020

						Amount	Cost				Other Charges					
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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyscm10	Buy	SBRA		10609	17.932	190,339.26	0.00	PNSR	0.009500	100.79	0.00	USD	1.0000000	000009	12/16/2020	273087
1129						190,339.26	0.00	0.00	100.79		0.00	USD	1.0000000	190,339.26	12/18/2020	
2nyscm10	Buy	SNEX		707	53.109	37,555.00	0.00	PNSR	0.009500	6.72	0.00	USD	1.0000000	000009	12/16/2020	273088
1129						37,555.00	0.00	0.00	6.72		0.00	USD	1.0000000	37,555.00	12/18/2020	
2nyscm10	Buy	SNEX		797	54.19	43,196.76	0.00	PNSR	0.009500	7.57	0.00	USD	1.0000000	000009	12/17/2020	273706
1129						43,196.76	0.00	0.00	7.57		0.00	USD	1.0000000	43,196.76	12/21/2020	
2nyscm10	Buy	SNEX		2440	55.229	134,780.72	0.00	PNSR	0.009500	23.18	0.00	USD	1.0000000	000009	12/18/2020	274152
1129						134,780.72	0.00	0.00	23.18		0.00	USD	1.0000000	134,780.72	12/22/2020	
2nyscm10	Buy	SNEX		1833	56.887	104,290.91	0.00	PNSR	0.009500	17.41	0.00	USD	1.0000000	000009	12/21/2020	274361
1129						104,290.91	0.00	0.00	17.41		0.00	USD	1.0000000	104,290.91	12/23/2020	
2nyscm10	Buy	TBBK		6827	13.53	92,434.17	0.00	RAJA	0.010000	68.27	0.00	USD	1.0000000	000009	12/8/2020	271261
1129						92,434.17	0.00	0.00	68.27		0.00	USD	1.0000000	92,434.17	12/10/2020	
2nyscm10	Buy	TBBK		5668	13.576	77,002.61	0.00	RAJA	0.010000	56.68	0.00	USD	1.0000000	000009	12/9/2020	271478
1129						77,002.61	0.00	0.00	56.68		0.00	USD	1.0000000	77,002.61	12/11/2020	
2nyscm10	Buy	TBBK		4381	13.444	58,942.41	0.00	RAJA	0.010000	43.81	0.00	USD	1.0000000	000009	12/10/2020	271637
1129						58,942.41	0.00	0.00	43.81		0.00	USD	1.0000000	58,942.41	12/14/2020	
2nyscm10	Buy	TBBK		1020	13.564	13,845.48	0.00	RAJA	0.010000	10.20	0.00	USD	1.0000000	000009	12/11/2020	272014
1129						13,845.48	0.00	0.00	10.20		0.00	USD	1.0000000	13,845.48	12/15/2020	
2nyscm10	Buy	TBBK		929	13.544	12,591.21	0.00	PNSR	0.009500	8.83	0.00	USD	1.0000000	000009	12/11/2020	272015
1129						12,591.21	0.00	0.00	8.83		0.00	USD	1.0000000	12,591.21	12/15/2020	
2nyscm10	Distribution	000009		19734.53	1.00	19,734.53	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/30/2020	269695
1129				INTERFUND TRANSFERS DEBIT		19,734.53	0.00	0.00	0.00		0.00	USD	1.0000000	19,734.53	11/30/2020	
2nyscm10	Distribution	000009		7646.86	1.00	7,646.86	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/1/2020	270117
1129				INTERFUND TRANSFERS DEBIT		7,646.86	0.00	0.00	0.00		0.00	USD	1.0000000	7,646.86	12/1/2020	
2nyscm10	Distribution	000009		3209.16	1.00	3,209.16	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/2/2020	270507
1129				INTERFUND TRANSFERS DEBIT		3,209.16	0.00	0.00	0.00		0.00	USD	1.0000000	3,209.16	12/2/2020	
2nyscm10	Distribution	000009		6528.9	1.00	6,528.90	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/2/2020	270508
1129				INTERFUND TRANSFERS DEBIT		6,528.90	0.00	0.00	0.00		0.00	USD	1.0000000	6,528.90	12/2/2020	

Transactions Listing

FROM Trade Date 11/30/2020 TO 12/31/2020

						Amount	Cost				Other Charges					
Account	Trans Type	Identifier	Secondary Sec. Name	Shares/PAR	Price	Portfolio	Portfolio	Broker	CR	Amount	Port.	FX	USD/Curr	Cash Acct	TD	Ref #
INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyscm10	Distribution	000009		1432.72	1.00	1,432.72	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/7/2020	270929
1129				INTERFUND TRANSFERS DEBIT		1,432.72	0.00	0.00	0.00		0.00	USD	1.0000000	1,432.72	12/7/2020	
2nyscm10	Distribution	000009		1930.8	1.00	1,930.80	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/14/2020	272367
1129				INTERFUND TRANSFERS DEBIT		1,930.80	0.00	0.00	0.00		0.00	USD	1.0000000	1,930.80	12/14/2020	
2nyscm10	Distribution	000009		32325.24	1.00	32,325.24	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/15/2020	272524
1129				INTERFUND TRANSFERS DEBIT		32,325.24	0.00	0.00	0.00		0.00	USD	1.0000000	32,325.24	12/15/2020	
2nyscm10	Distribution	000009		11270.14	1.00	11,270.14	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/18/2020	274172
1129				INTERFUND TRANSFERS DEBIT		11,270.14	0.00	0.00	0.00		0.00	USD	1.0000000	11,270.14	12/18/2020	
2nyscm10	Distribution	000009		8293.95	1.00	8,293.95	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/29/2020	275194
1129				INTERFUND TRANSFERS DEBIT		8,293.95	0.00	0.00	0.00		0.00	USD	1.0000000	8,293.95	12/29/2020	
2nyscm10	Distribution	000009		7589.98	1.00	7,589.98	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/31/2020	276097
1129				INTERFUND TRANSFERS DEBIT		7,589.98	0.00	0.00	0.00		0.00	USD	1.0000000	7,589.98	12/31/2020	
2nyscm10	Distribution	000009		6009.3	1.00	6,009.30	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/31/2020	276098
1129				INTERFUND TRANSFERS DEBIT		6,009.30	0.00	0.00	0.00		0.00	USD	1.0000000	6,009.30	12/31/2020	
2nyscm10	Income	000009	MATERION CORP	1080.77	0.00	1,080.77	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/30/2020	269298
1129			MTRN	Div Accrued for MTRN		1,080.77	0.00	0.00	0.00		0.00	USD	1.0000000	1,080.77	11/30/2020	
2nyscm10	Income	000009	SABRA HEALTH CARE REIT	7644.3	0.00	7,644.30	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/30/2020	269326
1129			SBRA	Div Accrued for SBRA		7,644.30	0.00	0.00	0.00		0.00	USD	1.0000000	7,644.30	11/30/2020	
2nyscm10	Income	000009	UMPQUA HOLDINGS CORP	11009.46	0.00	11,009.46	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/30/2020	269358
1129			UMPQ	Div Accrued for UMPQ		11,009.46	0.00	0.00	0.00		0.00	USD	1.0000000	11,009.46	11/30/2020	
2nyscm10	Income	000009	BLACK HILLS CORP	5774.3	0.00	5,774.30	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/1/2020	269488
1129			BKH	Div Accrued for BKH		5,774.30	0.00	0.00	0.00		0.00	USD	1.0000000	5,774.30	12/1/2020	
2nyscm10	Income	000009	FEDERAL SIGNAL CORPORATION	966.72	0.00	966.72	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/1/2020	269524
1129			FSS	Div Accrued for FSS		966.72	0.00	0.00	0.00		0.00	USD	1.0000000	966.72	12/1/2020	
2nyscm10	Income	000009	HECLA MINING COMPANY	377.34	0.00	377.34	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/1/2020	269536
1129			HL	Div Accrued for HL		377.34	0.00	0.00	0.00		0.00	USD	1.0000000	377.34	12/1/2020	

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyscm10	Income	000009	MURPHY USA, INC.	528.5	0.00	528.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/1/2020	269553
1129			MUSA	Div Accrued for MUSA		528.50	0.00	0.00	0.00		0.00	USD	1.0000000	528.50	12/1/2020	
2nyscm10	Income	000009	TCF FINANCIAL CORP	6528.9	0.00	6,528.90	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/1/2020	269602
1129			TCF	Div Accrued for TCF		6,528.90	0.00	0.00	0.00		0.00	USD	1.0000000	6,528.90	12/1/2020	
2nyscm10	Income	000009	NEENAH INC	3209.16	0.00	3,209.16	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/2/2020	270107
1129			NP	Div Accrued for NP		3,209.16	0.00	0.00	0.00		0.00	USD	1.0000000	3,209.16	12/2/2020	
2nyscm10	Income	000009		317.01	1.00	317.01	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/1/2020	270118
1129				CASH CREDIT FOR INTEREST		317.01	0.00	0.00	0.00		0.00	USD	1.0000000	317.01	12/1/2020	
2nyscm10	Income	000009	REXNORD CORPORATION	1432.72	0.00	1,432.72	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/7/2020	270720
1129			RXN	Div Accrued for RXN		1,432.72	0.00	0.00	0.00		0.00	USD	1.0000000	1,432.72	12/7/2020	
2nyscm10	Income	000009	PRIMERICA	1930.8	0.00	1,930.80	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/14/2020	272068
1129			PRI	Div Accrued for PRI		1,930.80	0.00	0.00	0.00		0.00	USD	1.0000000	1,930.80	12/14/2020	
2nyscm10	Income	000009	CLEARWAY ENERGY, INC CLASS C	9991.56	0.00	9,991.56	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/15/2020	272219
1129			CWEN	Div Accrued for CWEN		9,991.56	0.00	0.00	0.00		0.00	USD	1.0000000	9,991.56	12/15/2020	
2nyscm10	Income	000009	FNB CORP	10705.68	0.00	10,705.68	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/15/2020	272235
1129			FNB	Div Accrued for FNB		10,705.68	0.00	0.00	0.00		0.00	USD	1.0000000	10,705.68	12/15/2020	
2nyscm10	Income	000009	LAZBOY INCORPORATED	2167.2	0.00	2,167.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/15/2020	272254
1129			LZB	Div Accrued for LZB		2,167.20	0.00	0.00	0.00		0.00	USD	1.0000000	2,167.20	12/15/2020	
2nyscm10	Income	000009	PROGRESS SOFTWARE CORP	1661.45	0.00	1,661.45	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/15/2020	272283
1129			PRGS	Div Accrued for PRGS		1,661.45	0.00	0.00	0.00		0.00	USD	1.0000000	1,661.45	12/15/2020	
2nyscm10	Income	000009	STEPAN COMPANY	330.93	0.00	330.93	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/15/2020	272295
1129			SCL	Div Accrued for SCL		330.93	0.00	0.00	0.00		0.00	USD	1.0000000	330.93	12/15/2020	
2nyscm10	Income	000009	STIFEL FINANCIAL CORP	2083.18	0.00	2,083.18	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/15/2020	272302
1129			SF	Div Accrued for SF		2,083.18	0.00	0.00	0.00		0.00	USD	1.0000000	2,083.18	12/15/2020	
2nyscm10	Income	000009	SPECTRUM BRANDS HOLDINGS, INC.	5385.24	0.00	5,385.24	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/15/2020	272338
1129			SPB	Div Accrued for SPB		5,385.24	0.00	0.00	0.00		0.00	USD	1.0000000	5,385.24	12/15/2020	

Transactions Listing

FROM Trade Date 11/30/2020 TO 12/31/2020

						Amount	Cost				Other Charges					
Account	Trans Type	Identifier	Secondary Sec. Name	Shares/PAR	Price	Portfolio	Portfolio	Broker	CR	Amount	Port.	FX	USD/Curr	Cash Acct	TD	Ref #
INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyscm10	Income	000009	FIRST MERCHANTS CORPORATION	5039.84	0.00	5,039.84	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/18/2020	273762
1129			FRME	Div Accrued for FRME		5,039.84	0.00	0.00	0.00		0.00	USD	1.0000000	5,039.84	12/18/2020	
2nyscm10	Income	000009	KFORCE INC.	2924	0.00	2,924.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/18/2020	273848
1129			KFRC	Div Accrued for KFRC		2,924.00	0.00	0.00	0.00		0.00	USD	1.0000000	2,924.00	12/18/2020	
2nyscm10	Income	000009	PARSLEY ENERGY, INC. CLASS A	3306.3	0.00	3,306.30	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/18/2020	273863
1129			PE	Div Accrued for PE		3,306.30	0.00	0.00	0.00		0.00	USD	1.0000000	3,306.30	12/18/2020	
2nyscm10	Income	000009	SOUTH JERSEY INDS INC	8293.95	0.00	8,293.95	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/29/2020	275020
1129			SJI	Div Accrued for SJI		8,293.95	0.00	0.00	0.00		0.00	USD	1.0000000	8,293.95	12/29/2020	
2nyscm10	Income	000009	ENTERPRISE FINANCIAL SERVICES	4083.48	0.00	4,083.48	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/31/2020	275422
1129			EFSC	Div Accrued for EFSC		4,083.48	0.00	0.00	0.00		0.00	USD	1.0000000	4,083.48	12/31/2020	
2nyscm10	Income	000009	HUDSON PACIFIC PROPERTIES, INC.	3506.5	0.00	3,506.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/31/2020	275493
1129			HPP	Div Accrued for HPP		3,506.50	0.00	0.00	0.00		0.00	USD	1.0000000	3,506.50	12/31/2020	
2nyscm10	Income	000009	AMERICAN EAGLE OUTFITTERS INC	6009.3	0.00	6,009.30	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/30/2020	275756
1129			AEO	Div Accrued for AEO		6,009.30	0.00	0.00	0.00		0.00	USD	1.0000000	6,009.30	12/30/2020	
2nyscm10	Sell	ABM		2797	38.883	108,730.69	71,591.54	PNSR	0.008000	22.38	0.00	USD	1.0000000	000009	11/30/2020	269426
1129						108,730.69	71,591.54	2.40	22.38		0.00	USD	1.0000000	108,730.69	12/2/2020	
2nyscm10	Sell	ABM		1865	38.964	72,651.33	47,621.47	PNSR	0.008000	14.92	0.00	USD	1.0000000	000009	12/1/2020	270081
1129						72,651.33	47,621.47	1.61	14.92		0.00	USD	1.0000000	72,651.33	12/3/2020	
2nyscm10	Sell	BLD		1090	177.384	193,333.60	34,174.00	PNSR	0.009500	10.36	0.00	USD	1.0000000	000009	12/16/2020	273076
1129						193,333.60	34,174.00	4.27	10.36		0.00	USD	1.0000000	193,333.60	12/18/2020	
2nyscm10	Sell	EME		2397	86.298	206,827.29	128,583.47	BNCH	0.009996	23.96	0.00	USD	1.0000000	000009	12/2/2020	270564
1129				Correction from DTC Station		206,827.29	128,583.47	4.58	23.96		0.00	USD	1.0000000	206,827.29	12/4/2020	
2nyscm10	Sell	EME		4141	85.769	355,120.18	205,336.93	BNCH	0.009998	41.40	0.00	USD	1.0000000	000009	12/3/2020	270693
1129				Correction from DTC Station		355,120.18	205,336.93	7.85	41.40		0.00	USD	1.0000000	355,120.18	12/7/2020	
2nyscm10	Sell	GMRE		2463	14.46	35,591.53	36,864.47	PNSR	0.009500	23.40	0.00	USD	1.0000000	000009	12/16/2020	273078
1129						35,591.53	36,864.47	0.79	23.40		0.00	USD	1.0000000	35,591.53	12/18/2020	

Transactions Listing

FROM Trade Date 11/30/2020 TO 12/31/2020

						Amount	Cost				Other Charges					
Account	Trans Type	Identifier	Secondary Sec. Name	Shares/PAR	Price	Portfolio	Portfolio	Broker	CR	Amount	Port.	FX	USD/Curr	Cash Acct	TD	Ref #
INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyscm10	Sell	GMRE		6035	14.515	87,536.34	89,589.04	PNSR	0.009500	57.33	0.00	USD	1.0000000	000009	12/17/2020	273700
1129						87,536.34	89,589.04	1.94	57.33		0.00	USD	1.0000000	87,536.34	12/21/2020	
2nyscm10	Sell	GMRE		2039	14.244	29,022.49	30,188.21	PNSR	0.009500	19.37	0.00	USD	1.0000000	000009	12/18/2020	274150
1129						29,022.49	30,188.21	0.64	19.37		0.00	USD	1.0000000	29,022.49	12/22/2020	
2nyscm10	Sell	HPP		1995	25.258	50,369.25	50,574.24	PNSR	0.009500	18.95	0.00	USD	1.0000000	000009	12/16/2020	273079
1129						50,369.25	50,574.24	1.11	18.95		0.00	USD	1.0000000	50,369.25	12/18/2020	
2nyscm10	Sell	ICFI		2411	74.796	180,305.31	159,827.60	BNCH	0.009996	24.10	0.00	USD	1.0000000	000009	12/4/2020	270857
1129				Correction from DTC Station		180,305.31	159,827.60	3.99	24.10		0.00	USD	1.0000000	180,305.31	12/8/2020	
2nyscm10	Sell	ICFI		2831	75.071	212,492.72	184,027.35	BNCH	0.009996	28.30	0.00	USD	1.0000000	000009	12/7/2020	271258
1129				Correction from DTC Station		212,492.72	184,027.35	4.70	28.30		0.00	USD	1.0000000	212,492.72	12/9/2020	
2nyscm10	Sell	IIVI		6569	71.999	472,888.57	250,234.86	PNSR	0.009500	62.41	0.00	USD	1.0000000	000009	12/16/2020	273080
1129						472,888.57	250,234.86	10.45	62.41		0.00	USD	1.0000000	472,888.57	12/18/2020	
2nyscm10	Sell	IRT		4680	13.692	64,032.21	47,770.85	PNSR	0.009500	44.46	0.00	USD	1.0000000	000009	12/16/2020	273081
1129						64,032.21	47,770.85	1.42	44.46		0.00	USD	1.0000000	64,032.21	12/18/2020	
2nyscm10	Sell	IRT		841	13.608	11,435.75	8,504.27	PNSR	0.009500	7.99	0.00	USD	1.0000000	000009	12/17/2020	273701
1129						11,435.75	8,504.27	0.25	7.99		0.00	USD	1.0000000	11,435.75	12/21/2020	
2nyscm10	Sell	MGLN		1990	81.172	161,510.60	154,614.89	PNSR	0.009500	18.91	0.00	USD	1.0000000	000009	12/16/2020	273084
1129						161,510.60	154,614.89	3.57	18.91		0.00	USD	1.0000000	161,510.60	12/18/2020	
2nyscm10	Sell	MGLN		1901	81.308	154,545.03	147,063.07	PNSR	0.009500	18.06	0.00	USD	1.0000000	000009	12/17/2020	273704
1129						154,545.03	147,063.07	3.42	18.06		0.00	USD	1.0000000	154,545.03	12/21/2020	
2nyscm10	Sell	MOD		3973	12.559	49,857.67	34,401.55	PNSR	0.009500	37.74	0.00	USD	1.0000000	000009	12/16/2020	273085
1129						49,857.67	34,401.55	1.10	37.74		0.00	USD	1.0000000	49,857.67	12/18/2020	
2nyscm10	Sell	MOD		1814	12.474	22,609.92	15,260.82	PNSR	0.009500	17.23	0.00	USD	1.0000000	000009	12/17/2020	273705
1129						22,609.92	15,260.82	0.50	17.23		0.00	USD	1.0000000	22,609.92	12/21/2020	
2nyscm10	Sell	MYRG		4116	55.839	229,786.26	150,784.91	PIPR	0.010000	41.16	0.00	USD	1.0000000	000009	12/4/2020	270695
1129						229,786.26	150,784.91	5.08	41.16		0.00	USD	1.0000000	229,786.26	12/8/2020	
2nyscm10	Sell	MYRG		1807	55.239	99,797.14	55,431.37	PIPR	0.010000	18.07	0.00	USD	1.0000000	000009	12/7/2020	270859
1129						99,797.14	55,431.37	2.21	18.07		0.00	USD	1.0000000	99,797.14	12/9/2020	

Transactions Listing

FROM Trade Date 11/30/2020 TO 12/31/2020

						Amount	Cost				Other Charges					
Account	Trans Type	Identifier	Secondary Sec. Name	Shares/PAR	Price	Portfolio	Portfolio	Broker	CR	Amount	Port.	FX	USD/Curr	Cash Acct	TD	Ref #
INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyscm10	Sell	NXST		3087	105.159	324,589.02	209,695.65	PIPR	0.010000	30.87	0.00	USD	1.0000000	000009	12/16/2020	273086
1129						324,589.02	209,695.65	7.18	30.87		0.00	USD	1.0000000	324,589.02	12/18/2020	
2nyscm10	Sell	PPBI		2776	29.933	83,063.58	85,774.78	RAJA	0.010000	27.76	0.00	USD	1.0000000	000009	12/8/2020	271260
1129						83,063.58	85,774.78	1.84	27.76		0.00	USD	1.0000000	83,063.58	12/10/2020	
2nyscm10	Sell	PPBI		2398	29.978	71,862.15	73,707.88	RAJA	0.010000	23.98	0.00	USD	1.0000000	000009	12/9/2020	271477
1129						71,862.15	73,707.88	1.59	23.98		0.00	USD	1.0000000	71,862.15	12/11/2020	
2nyscm10	Sell	PPBI		1785	29.858	53,277.14	54,862.33	RAJA	0.010000	17.85	0.00	USD	1.0000000	000009	12/10/2020	271636
1129						53,277.14	54,862.33	1.18	17.85		0.00	USD	1.0000000	53,277.14	12/14/2020	
2nyscm10	Sell	PPBI		396	29.954	11,857.55	12,171.14	RAJA	0.010000	3.96	0.00	USD	1.0000000	000009	12/11/2020	272012
1129						11,857.55	12,171.14	0.27	3.96		0.00	USD	1.0000000	11,857.55	12/15/2020	
2nyscm10	Sell	PPBI		161	29.883	4,809.51	4,948.37	PNSR	0.009500	1.53	0.00	USD	1.0000000	000009	12/11/2020	272013
1129						4,809.51	4,948.37	0.11	1.53		0.00	USD	1.0000000	4,809.51	12/15/2020	
2nyscm10	Sell	SCL		1085	117.102	127,042.34	103,269.54	WSA	0.010000	10.85	0.00	USD	1.0000000	000009	11/30/2020	269432
1129						127,042.34	103,269.54	2.81	10.85		0.00	USD	1.0000000	127,042.34	12/2/2020	
2nyscm10	Sell	TCF		6529	35.461	231,454.46	183,111.12	RAJA	0.010000	65.29	0.00	USD	1.0000000	000009	12/8/2020	271262
1129						231,454.46	183,111.12	5.12	65.29		0.00	USD	1.0000000	231,454.46	12/10/2020	
2nyscm10	Sell	TCF		6062	35.698	216,336.47	152,548.16	RAJA	0.010000	60.62	0.00	USD	1.0000000	000009	12/9/2020	271479
1129						216,336.47	152,548.16	4.79	60.62		0.00	USD	1.0000000	216,336.47	12/11/2020	
2nyscm10	Sell	TCF		4136	35.162	145,386.69	99,381.23	RAJA	0.010000	41.36	0.00	USD	1.0000000	000009	12/10/2020	271638
1129						145,386.69	99,381.23	3.22	41.36		0.00	USD	1.0000000	145,386.69	12/14/2020	
2nyscm10	Sell	TCF		1415	34.876	49,334.43	30,952.41	RAJA	0.010000	14.15	0.00	USD	1.0000000	000009	12/11/2020	272016
1129						49,334.43	30,952.41	1.10	14.15		0.00	USD	1.0000000	49,334.43	12/15/2020	
2nyscm10	Sell	TCF		512	34.78	17,802.11	11,131.08	PNSR	0.009500	4.86	0.00	USD	1.0000000	000009	12/11/2020	272017
1129						17,802.11	11,131.08	0.39	4.86		0.00	USD	1.0000000	17,802.11	12/15/2020	
2nyscm10	Sell	TRNO		1499	57.285	85,853.78	84,574.18	PNSR	0.009500	14.24	0.00	USD	1.0000000	000009	12/16/2020	273089
1129						85,853.78	84,574.18	1.90	14.24		0.00	USD	1.0000000	85,853.78	12/18/2020	

Portfolio Holdings

Back Office

Manager - ALL, As of: 12/31/2020

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	65,742,282.39	51,856,200.06	78,164.94
000009	PRINCIPAL CASH	000009	Liquid Assets		1,326,362.19		0.00
ABCB	AMERIS BANCORP	03076K108	Financials	15,575	592,940.25	551,796.46	2,336.25
ABG	ASBURY AUTOMOTIVE GROUP, INC.	043436104	Cons. Discretionary	6,904	1,006,188.96	696,581.59	0.00
AEIS	ADVANCED ENERGY INDUSTRIES, INC.	007973100	Info. Technology	6,706	650,280.82	442,055.79	0.00
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	43,704	877,139.28	534,623.68	0.00
AFIN	AMERICAN FINANCE TRUST, INC.	02607T109	Real Estate	85,701	636,758.43	690,923.61	0.00
AHH	ARMADA HOFFLER PROPERTIES	04208T108	Real Estate	55,639	624,269.58	602,010.06	6,120.29
AIR	AAR CORP.	000361105	Industrials	9,239	334,636.58	317,466.93	0.00
APG	API GROUP CORPORATION	00187Y100	Industrials	34,648	628,861.20	563,562.65	0.00
ARNC	ARCONIC CORP.	03966V107	Materials	13,228	394,194.40	405,280.79	0.00
ATKR	ATKORE INTERNATIONAL GROUP INC.	047649108	Industrials	16,110	662,282.10	375,924.28	0.00
ATSG	AIR TRANSPORT SERVICES GROUP, INC.	00922R105	Industrials	24,398	764,633.32	474,081.45	0.00
AUB	ATLANTIC UNION BANKSHARES	04911A107	Financials	25,923	853,903.62	887,467.95	0.00
AVNS	AVANOS MEDICAL INC.	05350V106	Health Care	16,308	748,211.04	530,415.39	0.00
AVNT	AVIENT CORP	05368V106	Materials	21,446	863,844.88	652,714.80	4,557.27
BANR	BANNER CORP	06652V208	Financials	5,819	271,107.21	257,558.49	0.00
BEAT	BIOTELEMETRY, INC.	090672106	Health Care	6,256	450,932.48	273,402.21	0.00
BJRI	BJS RESTAURANTS, INC.	09180C106	Cons. Discretionary	10,558	406,377.42	263,715.61	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	10,220	628,019.00	527,421.71	0.00
BLD	TOPBUILD CORP	89055F103	Cons. Discretionary	1,793	330,055.44	55,847.47	0.00
BMCH	BMC STOCK HOLDINGS, INC.	05591B109	Industrials	16,704	896,670.72	472,938.04	0.00

Portfolio Holdings

Back Office

Manager - ALL, As of: 12/31/2020

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
BOOT	BOOT BARN HOLDINGS, INC.	099406100	Cons. Discretionary	23,573	1,022,125.28	391,465.56	0.00
BV	BRIGHTVIEW HOLDINGS, INC.	10948C107	Industrials	43,451	656,979.12	542,791.90	0.00
BXMT	BLACKSTONE MORTGAGE TRUST, INC. CLASS A	09257W100	Financials	31,406	864,607.18	682,205.91	19,471.72
CASH	META FINANCIAL GROUP, INC.	59100U108	Financials	28,402	1,038,377.12	801,809.86	1,420.10
CHRS	COHERUS BIOSCIENCES, INC.	19249H103	Health Care	11,764	204,458.32	220,180.30	0.00
CHX	CHAMPION X CORPORATION	15872M104	Energy	68,909	1,054,307.70	761,682.61	0.00
CRUS	CIRRUS LOGIC, INC.	172755100	Info. Technology	4,440	364,968.00	245,748.23	0.00
CWEN	CLEARWAY ENERGY, INC CLASS C	18539C204	Utilities	31,420	1,003,240.60	636,002.73	0.00
DAN	DANA INCORPORATED	235825205	Cons. Discretionary	37,306	728,213.12	606,521.86	0.00
EBS	EMERGENT BIO SOLUTIONS INC.	29089Q105	Health Care	3,651	327,129.60	230,626.26	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	22,686	792,875.70	915,681.19	0.00
EPC	EDGEWELL PERSONAL CARE CO.	28035Q102	Consumer Staples	8,718	301,468.44	234,761.79	1,307.70
FBK	FB FINANCIAL CORPORATION	30257X104	Financials	9,956	345,771.88	358,115.23	0.00
FLXN	FLEXION THERAPEUTICS, INC.	33938J106	Health Care	26,452	305,256.08	321,558.60	0.00
FNB	FNB CORP	302520101	Financials	89,214	847,533.00	776,397.70	0.00
FOE	FERRO CORP	315405100	Materials	42,014	614,664.82	576,259.09	0.00
FRME	FIRST MERCHANTS CORPORATION	320817109	Financials	19,384	725,155.44	653,361.72	0.00
FSS	FEDERAL SIGNAL CORPORATION	313855108	Industrials	12,084	400,826.28	343,449.87	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	10,305	534,623.40	453,059.02	0.00
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	17,352	411,936.48	239,396.87	0.00
GMRE	GLOBAL MEDICAL REIT INC	37954A204	Real Estate	44,560	581,953.60	594,533.53	8,912.00
GWB	GREAT WESTERN BANCORP, INC.	391416104	Financials	20,605	430,644.50	385,931.22	0.00

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HGV	HILTON GRAND VA	43283X105	Cons. Discretionary	16,710	523,858.50	462,666.55	0.00
HL	HECLA MINING COMPANY	422704106	Materials	43,124	279,443.52	258,362.54	0.00
HPP	HUDSON PACIFIC PROPERTIES, INC.	444097109	Real Estate	14,026	336,904.52	306,636.06	0.00
HRTG	HERITAGE INSURANCE HOLDINGS, INC	42727J102	Financials	57,334	580,793.42	829,429.18	3,440.04
HUBG	HUB GROUP, INC. CLASS A	443320106	Industrials	9,831	560,367.00	511,780.30	0.00
IBTX	INDEPENDENT BANK GROUP, INC.	45384B106	Financials	17,562	1,097,976.24	824,436.30	0.00
ICUI	ICU MEDICAL, INC.	44930G107	Health Care	1,743	373,856.07	331,790.01	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	60,359	810,621.37	583,086.88	7,243.08
ITGR	INTEGER HOLDINGS CORPORATION	45826H109	Health Care	4,128	335,152.32	326,747.63	0.00
KAI	KADANT INC	48282T104	Industrials	4,850	683,753.00	320,521.19	0.00
KAMN	KAMAN CORPORATION CLASS A	483548103	Industrials	5,435	310,501.55	257,958.86	1,087.00
KBR	KBR, INC.	48242W106	Info. Technology	10,148	313,877.64	255,727.57	1,014.80
KFRC	KFORCE INC.	493732101	Industrials	14,620	615,355.80	476,081.89	0.00
KOP	KOPPERS HOLDINGS INC.	50060P106	Materials	13,054	406,762.64	393,224.50	0.00
KPTI	KARYOPHARM THERAPEUTICS, INC.	48576U106	Health Care	16,175	250,389.00	277,395.67	0.00
KSS	KOHL S CORPORATION	500255104	Cons. Discretionary	17,946	730,222.74	378,916.68	0.00
LADR	LADDER CAPITAL CORP. CLASS A	505743104	Financials	45,289	442,926.42	447,930.72	9,057.80
LZB	LAZBOY INCORPORATED	505336107	Cons. Discretionary	15,480	616,723.20	514,341.55	0.00
MEI	METHODE ELECTRONICS, INC.	591520200	Info. Technology	17,415	666,646.20	500,218.43	0.00
MOD	MODINE MANUFACTURING CO	607828100	Cons. Discretionary	40,681	510,953.36	304,182.40	0.00
MTRN	MATERION CORP	576690101	Materials	9,398	598,840.56	341,895.73	0.00
MYRG	MYR GROUP INC	55405W104	Industrials	14,259	856,965.90	409,798.29	0.00

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NP	NEENAH INC	640079109	Materials	6,828	377,724.96	319,672.80	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Communication Services	9,070	990,353.30	581,181.88	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	22,031	1,061,012.96	621,007.99	0.00
PDCE	PDC ENERGY	69327R101	Energy	25,417	521,811.01	581,933.28	0.00
PE	PARSLEY ENERGY, INC. CLASS A	701877102	Energy	66,126	938,989.20	1,107,778.77	0.00
PEB	PEBBLEBROOK HOTEL	70509V100	Real Estate	35,877	674,487.60	419,418.24	358.77
PFBC	PREFERRED BANK	740367404	Financials	18,620	939,751.40	885,495.45	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	6,965	544,732.65	349,387.91	0.00
PNFP	PINNACLE FINANCIAL PARTNERS, INC.	72346Q104	Financials	19,262	1,240,472.80	920,620.31	0.00
POR	PORTLAND GENERAL	736508847	Utilities	9,554	408,624.58	339,906.17	3,893.25
PPBI	PACIFIC PREMIER BANCORP	69478X105	Financials	29,651	928,965.83	727,310.71	0.00
PRGS	PROGRESS SOFTWARE CORP	743312100	Info. Technology	9,494	429,033.86	253,867.65	0.00
PRI	PRIMERICA	74164M108	Financials	4,827	646,480.11	271,146.58	0.00
QTS	QTS REALTY TRUST INC	74736A103	Real Estate	6,422	397,393.36	220,876.35	3,018.34
ROCK	GIBRALTAR INDS INC	374689107	Industrials	5,249	377,613.06	107,134.03	0.00
ROIC	RETAIL OPPORTUNITY INVESTMENTS	76131N101	Real Estate	43,680	584,875.20	496,807.76	0.00
RUTH	RUTH'S HOSPITALITY GROUP, INC.	783332109	Cons. Discretionary	23,928	424,243.44	264,533.61	0.00
RXN	REXNORD CORPORATION	76169B102	Industrials	17,909	707,226.41	528,134.98	0.00
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	36,090	626,883.30	704,996.82	0.00
SEM	SELECT MEDICAL HOLDINGS CORPORATION	81619Q105	Health Care	18,016	498,322.56	427,797.38	0.00
SF	STIFEL FINANCIAL CORP	860630102	Financials	18,381	927,505.26	680,897.44	0.00
SGMS	SCIENTIFIC GAMES CORP CL A	80874P109	Cons. Discretionary	14,521	602,476.29	507,769.58	0.00
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	27,418	590,857.90	716,354.35	0.00

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SKYW	SKYWEST INC	830879102	Industrials	7,888	317,965.28	122,779.09	0.00
SNEX	STONEX GROUP INC.	861896108	Financials	5,777	334,488.30	319,823.39	0.00
SPB	SPECTRUM BRANDS HOLDINGS, INC.	84790A105	Consumer Staples	12,822	1,012,681.56	701,441.28	0.00
STL	STERLING BANCORP	85917A100	Financials	67,233	1,208,849.34	1,154,961.23	0.00
STRL	STERLING CONSTRUCTION COMPANY, INC.	859241101	Industrials	45,106	839,422.66	659,961.65	0.00
SXI	STANDEX INTERNATIONAL CORPORATION	854231107	Industrials	4,001	310,157.52	223,713.34	0.00
SYNA	SYNAPTICS INCORPORATED	87157D109	Info. Technology	3,925	378,370.00	265,785.74	0.00
TBBK	BANCORP INC.	05969A105	Financials	47,262	645,126.30	510,035.47	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	11,550	560,752.50	323,450.19	0.00
TGNA	TEGNA, INC.	87901J105	Communication Services	17,686	246,719.70	277,120.65	1,238.02
TPH	TRI POINTE GROUP INC	87265H109	Cons. Discretionary	28,703	495,126.75	476,771.43	0.00
TPIC	TPI COMPOSITES, INC.	87266J104	Industrials	16,914	892,720.92	373,051.23	0.00
TRNO	TERRENO REALTY CORPORATION	88146M101	Real Estate	11,220	656,482.20	603,232.59	3,688.51
TWNK	HOSTESS BRANDS, INC. CLASS A	44109J106	Consumer Staples	41,271	604,207.44	582,086.82	0.00
UIS	UNISYS CORPORATION	909214306	Info. Technology	26,809	527,601.12	344,736.48	0.00
UMPQ	UMPQUA HOLDINGS CORP	904214103	Financials	52,426	793,729.64	856,498.53	0.00
VIVO	MERIDIAN BIOSCIENCE, INC.	589584101	Health Care	20,441	382,042.29	224,949.59	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	10,246	688,326.28	614,950.19	0.00