

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 07/30/2021 to 08/31/2021

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 08/31/2021
Total Portfolio	2.18	-0.60	26.09	62.44	23.30	9.03	11.65	11.63	11.46					9.53	2.18
Total Equities	2.20	-0.62	26.74	63.94	23.80	9.23	11.88							9.86	2.20
Total Cash	0.00	0.00	0.00	0.00	0.00	0.50	0.84							1.40	0.00
Russell 2000 Value	2.68	-1.00	25.43	59.49	22.35	8.41	11.21	11.66	12.01	9.41	10.46	11.93	12.14	9.82	2.68

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 07/30/2021 to 08/31/2021

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 08/31/2021
Total Portfolio	2.18	-0.74	25.58	61.57	22.62	8.44	11.00	11.03	10.88					8.97	2.18
Total Equities	2.20	-0.62	26.74	63.94	23.80	9.23	11.88							9.86	2.20
Total Cash	0.00	0.00	0.00	0.00	0.00	0.50	0.84							1.40	0.00
Russell 2000 Value	2.68	-1.00	25.43	59.49	22.35	8.41	11.21	11.66	12.01	9.41	10.46	11.93	12.14	9.82	2.68

Transactions Listing

FROM Trade Date 07/30/2021 TO 08/31/2021

						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	CHRS		7363	14.411	106,179.62	0.00	PNSR	0.009500	69.95	0.00	USD	1.0000000	000009	8/17/2021	297264
1129						106,179.62	0.00	0.00	69.95		0.00	USD	1.0000000	106,179.62	8/19/2021	
2nyscm10	Buy	DLX		9418	42.608	401,372.56	0.00	BNCH	0.010000	94.18	0.00	USD	1.0000000	000009	8/5/2021	296610
1129						401,372.56	0.00	0.00	94.18		0.00	USD	1.0000000	401,372.56	8/9/2021	
2nyscm10	Buy	MYGN		2914	33.119	96,534.99	0.00	PNSR	0.009500	27.68	0.00	USD	1.0000000	000009	8/17/2021	297268
1129						96,534.99	0.00	0.00	27.68		0.00	USD	1.0000000	96,534.99	8/19/2021	
2nyscm10	Buy	MYGN		330	33.36	11,012.07	0.00	PNSR	0.009500	3.14	0.00	USD	1.0000000	000009	8/18/2021	297447
1129						11,012.07	0.00	0.00	3.14		0.00	USD	1.0000000	11,012.07	8/20/2021	
2nyscm10	Buy	NOG		19554	17.138	335,302.21	0.00	PNSR	0.009500	185.76	0.00	USD	1.0000000	000009	8/6/2021	296650
1129						335,302.21	0.00	0.00	185.76		0.00	USD	1.0000000	335,302.21	8/10/2021	
2nyscm10	Buy	OMI		3103	38.102	118,260.61	0.00	PNSR	0.009500	29.48	0.00	USD	1.0000000	000009	8/17/2021	297269
1129						118,260.61	0.00	0.00	29.48		0.00	USD	1.0000000	118,260.61	8/19/2021	
2nyscm10	Buy	OMI		7287	38.399	279,881.29	0.00	PNSR	0.009500	69.23	0.00	USD	1.0000000	000009	8/18/2021	297448
1129						279,881.29	0.00	0.00	69.23		0.00	USD	1.0000000	279,881.29	8/20/2021	
2nyscm10	Buy	R		4890	78.011	381,522.20	0.00	RAJA	0.010000	48.90	0.00	USD	1.0000000	000009	8/2/2021	296398
1129						381,522.20	0.00	0.00	48.90		0.00	USD	1.0000000	381,522.20	8/4/2021	
2nyscm10	Buy	REVG		4360	15.756	68,738.89	0.00	PNSR	0.009500	41.42	0.00	USD	1.0000000	000009	8/16/2021	297085
1129						68,738.89	0.00	0.00	41.42		0.00	USD	1.0000000	68,738.89	8/18/2021	
2nyscm10	Buy	REVG		6824	15.237	104,048.26	0.00	BNCH	0.010000	68.24	0.00	USD	1.0000000	000009	8/17/2021	297271
1129						104,048.26	0.00	0.00	68.24		0.00	USD	1.0000000	104,048.26	8/19/2021	
2nyscm10	Buy	REVG		6334	15.335	97,192.06	0.00	BNCH	0.010000	63.34	0.00	USD	1.0000000	000009	8/18/2021	297449
1129						97,192.06	0.00	0.00	63.34		0.00	USD	1.0000000	97,192.06	8/20/2021	
2nyscm10	Buy	REVG		6562	14.682	96,408.90	0.00	PIPR	0.010000	65.62	0.00	USD	1.0000000	000009	8/19/2021	297513
1129						96,408.90	0.00	0.00	65.62		0.00	USD	1.0000000	96,408.90	8/23/2021	
2nyscm10	Buy	REVG		2046	14.805	30,309.45	0.00	PNSR	0.009500	19.44	0.00	USD	1.0000000	000009	8/20/2021	297570
1129						30,309.45	0.00	0.00	19.44		0.00	USD	1.0000000	30,309.45	8/24/2021	
2nyscm10	Buy	SKYW		11565	41.205	476,653.79	0.00	BNCH	0.010000	115.65	0.00	USD	1.0000000	000009	8/2/2021	296399
1129						476,653.79	0.00	0.00	115.65		0.00	USD	1.0000000	476,653.79	8/4/2021	

Transactions Listing

FROM Trade Date 07/30/2021 TO 08/31/2021

						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	TVTY		5125	25.331	129,868.02	0.00	PNSR	0.009500	48.69	0.00	USD	1.0000000	000009	7/30/2021	296312
1129						129,868.02	0.00	0.00	48.69		0.00	USD	1.0000000	129,868.02	8/3/2021	
2nyscm10	Buy	UIS		1794	23.587	42,331.40	0.00	PNSR	0.009500	17.04	0.00	USD	1.0000000	000009	8/11/2021	296887
1129						42,331.40	0.00	0.00	17.04		0.00	USD	1.0000000	42,331.40	8/13/2021	
2nyscm10	Buy	UIS		2970	24.27	72,110.42	0.00	PNSR	0.009500	28.22	0.00	USD	1.0000000	000009	8/12/2021	296934
1129						72,110.42	0.00	0.00	28.22		0.00	USD	1.0000000	72,110.42	8/16/2021	
2nyscm10	Buy	UIS		3431	24.376	83,664.93	0.00	PNSR	0.009500	32.59	0.00	USD	1.0000000	000009	8/13/2021	297007
1129						83,664.93	0.00	0.00	32.59		0.00	USD	1.0000000	83,664.93	8/17/2021	
2nyscm10	Contribution	000009		113841.13	0.00	113,841.13	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/30/2021	296303
1129				2Q 2021 Mgmt Fee		113,841.13	0.00	0.00	0.00		0.00	USD	1.0000000	113,841.13	7/30/2021	
2nyscm10	Distribution	000009		2438.1	0.00	2,438.10	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/30/2021	296431
1129				INTERFUND TRANSFERS DEBIT		2,438.10	0.00	0.00	0.00		0.00	USD	1.0000000	2,438.10	7/30/2021	
2nyscm10	Distribution	000009		1212.5	1.00	1,212.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/12/2021	296991
1129				INTERFUND TRANSFERS DEBIT		1,212.50	0.00	0.00	0.00		0.00	USD	1.0000000	1,212.50	8/12/2021	
2nyscm10	Distribution	000009		55405.44	1.00	55,405.44	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/13/2021	297067
1129				INTERFUND TRANSFERS DEBIT		55,405.44	0.00	0.00	0.00		0.00	USD	1.0000000	55,405.44	8/13/2021	
2nyscm10	Distribution	000009		1770.37	1.00	1,770.37	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/16/2021	297097
1129				INTERFUND TRANSFERS DEBIT		1,770.37	0.00	0.00	0.00		0.00	USD	1.0000000	1,770.37	8/16/2021	
2nyscm10	Distribution	000009		10426.5	1.00	10,426.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/16/2021	297098
1129				INTERFUND TRANSFERS DEBIT		10,426.50	0.00	0.00	0.00		0.00	USD	1.0000000	10,426.50	8/16/2021	
2nyscm10	Distribution	000009		5078.24	1.00	5,078.24	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/19/2021	297551
1129				INTERFUND TRANSFERS DEBIT		5,078.24	0.00	0.00	0.00		0.00	USD	1.0000000	5,078.24	8/19/2021	
2nyscm10	Distribution	000009		1095.16	1.00	1,095.16	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/23/2021	297939
1129				INTERFUND TRANSFERS DEBIT		1,095.16	0.00	0.00	0.00		0.00	USD	1.0000000	1,095.16	8/23/2021	
2nyscm10	Distribution	000009		15452.89	1.00	15,452.89	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/27/2021	298205
1129				INTERFUND TRANSFERS DEBIT		15,452.89	0.00	0.00	0.00		0.00	USD	1.0000000	15,452.89	8/27/2021	

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyscm10	Distribution	000009		3168.63	1.00	3,168.63	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/30/2021	298286
1129				INTERFUND TRANSFERS DEBIT		3,168.63	0.00	0.00	0.00		0.00	USD	1.0000000	3,168.63	8/30/2021	
2nyscm10	Distribution	000009		24392.76	1.00	24,392.76	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/31/2021	298369
1129				INTERFUND TRANSFERS DEBIT		24,392.76	0.00	0.00	0.00		0.00	USD	1.0000000	24,392.76	8/31/2021	
2nyscm10	Income	000009	METHODE ELECTRONICS, INC.	2438.1	0.00	2,438.10	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/30/2021	296256
1129			MEI	Div Accrued for MEI		2,438.10	0.00	0.00	0.00		0.00	USD	1.0000000	2,438.10	7/30/2021	
2nyscm10	Income	000009		179.84	1.00	179.84	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/2/2021	296448
1129				CASH CREDIT FOR INTEREST		179.84	0.00	0.00	0.00		0.00	USD	1.0000000	179.84	8/2/2021	
2nyscm10	Income	000009	KADANT INC	1212.5	0.00	1,212.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/12/2021	296904
1129			KAI	Div Accrued for KAI		1,212.50	0.00	0.00	0.00		0.00	USD	1.0000000	1,212.50	8/12/2021	
2nyscm10	Income	000009	ONE MAIN HOLDINGS	10426.5	0.00	10,426.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/13/2021	296967
1129			OMF	Div Accrued for OMF		10,426.50	0.00	0.00	0.00		0.00	USD	1.0000000	10,426.50	8/13/2021	
2nyscm10	Income	000009	ONE MAIN HOLDINGS	52132.5	0.00	52,132.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/13/2021	296968
1129			OMF	Div Accrued for OMF		52,132.50	0.00	0.00	0.00		0.00	USD	1.0000000	52,132.50	8/13/2021	
2nyscm10	Income	000009	PACIFIC PREMIER BANCORP	3272.94	0.00	3,272.94	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/13/2021	296975
1129			PPBI	Div Accrued for PPBI		3,272.94	0.00	0.00	0.00		0.00	USD	1.0000000	3,272.94	8/13/2021	
2nyscm10	Income	000009	STERLING BANCORP	1770.37	0.00	1,770.37	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/16/2021	297050
1129			STL	Div Accrued for STL		1,770.37	0.00	0.00	0.00		0.00	USD	1.0000000	1,770.37	8/16/2021	
2nyscm10	Income	000009	INDEPENDENT BANK GROUP, INC.	5078.24	0.00	5,078.24	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/19/2021	297475
1129			IBTX	Div Accrued for IBTX		5,078.24	0.00	0.00	0.00		0.00	USD	1.0000000	5,078.24	8/19/2021	
2nyscm10	Income	000009	FB FINANCIAL CORPORATION	1095.16	0.00	1,095.16	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/23/2021	297582
1129			FBK	Div Accrued for FBK		1,095.16	0.00	0.00	0.00		0.00	USD	1.0000000	1,095.16	8/23/2021	
2nyscm10	Income	000009	ATLANTIC UNION BANKSHARES	7258.44	0.00	7,258.44	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/27/2021	298125
1129			AUB	Div Accrued for AUB		7,258.44	0.00	0.00	0.00		0.00	USD	1.0000000	7,258.44	8/27/2021	
2nyscm10	Income	000009	GREAT WESTERN BANCORP, INC.	1845.45	0.00	1,845.45	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/27/2021	298137
1129			GWB	Div Accrued for GWB		1,845.45	0.00	0.00	0.00		0.00	USD	1.0000000	1,845.45	8/27/2021	

Transactions Listing

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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	NEXSTAR BROADCASTING	6349	0.00	6,349.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/27/2021	298169
1129			NXST	Div Accrued for NXST		6,349.00	0.00	0.00	0.00		0.00	USD	1.0000000	6,349.00	8/27/2021	
2nyscm10	Income	000009	SELECT MEDICAL HOLDINGS CORPORATION	3168.63	0.00	3,168.63	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/30/2021	298197
1129			SEM	Div Accrued for SEM		3,168.63	0.00	0.00	0.00		0.00	USD	1.0000000	3,168.63	8/30/2021	
2nyscm10	Income	000009	SABRA HEALTH CARE REIT	13383.3	0.00	13,383.30	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	8/31/2021	298257
1129			SBRA	Div Accrued for SBRA		13,383.30	0.00	0.00	0.00		0.00	USD	1.0000000	13,383.30	8/31/2021	
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	8/31/2021	298276
1129			UMPQ	Div Accrued for UMPQ		11,009.46	0.00	0.00	0.00		0.00	USD	1.0000000	11,009.46	8/31/2021	
2nyscm10	Management	000009		113841.13	0.00	113,841.13	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	7/30/2021	296302
1129				2Q 2021 Mgmt Fee		113,841.13	0.00	0.00	0.00		0.00	USD	1.0000000	113,841.13	7/30/2021	
2nyscm10	Sell	AEIS		474	89.358	42,351.11	33,240.48	PNSR	0.009500	4.50	0.00	USD	1.0000000	000009	8/11/2021	296886
1129						42,351.11	33,240.48	0.22	4.50		0.00	USD	1.0000000	42,351.11	8/13/2021	
2nyscm10	Sell	AEIS		804	86.959	69,906.96	56,382.59	PNSR	0.009500	7.64	0.00	USD	1.0000000	000009	8/12/2021	296933
1129						69,906.96	56,382.59	0.36	7.64		0.00	USD	1.0000000	69,906.96	8/16/2021	
2nyscm10	Sell	AEIS		878	85.561	75,113.49	57,852.18	PNSR	0.009500	8.34	0.00	USD	1.0000000	000009	8/13/2021	297006
1129						75,113.49	57,852.18	0.38	8.34		0.00	USD	1.0000000	75,113.49	8/17/2021	
2nyscm10	Sell	CNR		18027	14.622	263,414.58	218,752.24	BNCH	0.010000	180.27	0.00	USD	1.0000000	000009	8/5/2021	296609
1129						263,414.58	218,752.24	1.35	180.27		0.00	USD	1.0000000	263,414.58	8/9/2021	
2nyscm10	Sell	FLXN		14037	4.764	66,744.19	179,495.01	PNSR	0.009500	133.35	0.00	USD	1.0000000	000009	8/17/2021	297265
1129						66,744.19	179,495.01	0.34	133.35		0.00	USD	1.0000000	66,744.19	8/19/2021	
2nyscm10	Sell	FLXN		34641	4.75	164,225.21	382,144.34	PNSR	0.009500	329.09	0.00	USD	1.0000000	000009	8/18/2021	297444
1129						164,225.21	382,144.34	0.84	329.09		0.00	USD	1.0000000	164,225.21	8/20/2021	
2nyscm10	Sell	GFF		7177	23.319	167,290.72	196,852.91	PNSR	0.009500	68.18	0.00	USD	1.0000000	000009	8/2/2021	296397
1129						167,290.72	196,852.91	0.85	68.18		0.00	USD	1.0000000	167,290.72	8/4/2021	
2nyscm10	Sell	GFF		6797	22.109	150,206.13	176,709.63	PNSR	0.009500	64.57	0.00	USD	1.0000000	000009	8/3/2021	296456
1129						150,206.13	176,709.63	0.77	64.57		0.00	USD	1.0000000	150,206.13	8/5/2021	

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2nyscm10	Sell	KAI		415	200.941	83,386.06	39,848.96	PNSR	0.009500	3.94	0.00	USD	1.0000000	000009	8/16/2021	297084
1129						83,386.06	39,848.96	0.43	3.94		0.00	USD	1.0000000	83,386.06	8/18/2021	
2nyscm10	Sell	KAI		536	198.324	106,295.54	51,467.58	BNCH	0.010000	5.36	0.00	USD	1.0000000	000009	8/17/2021	297266
1129						106,295.54	51,467.58	0.55	5.36		0.00	USD	1.0000000	106,295.54	8/19/2021	
2nyscm10	Sell	KAI		469	199.549	93,583.17	44,966.15	BNCH	0.010000	4.69	0.00	USD	1.0000000	000009	8/18/2021	297445
1129						93,583.17	44,966.15	0.48	4.69		0.00	USD	1.0000000	93,583.17	8/20/2021	
2nyscm10	Sell	KAI		622	196.009	121,910.75	49,394.63	PIPR	0.010000	6.22	0.00	USD	1.0000000	000009	8/19/2021	297512
1129						121,910.75	49,394.63	0.63	6.22		0.00	USD	1.0000000	121,910.75	8/23/2021	
2nyscm10	Sell	MODV		688	180.287	124,029.94	114,634.21	PNSR	0.009500	6.54	0.00	USD	1.0000000	000009	8/17/2021	297267
1129						124,029.94	114,634.21	0.63	6.54		0.00	USD	1.0000000	124,029.94	8/19/2021	
2nyscm10	Sell	MODV		659	179.787	118,472.64	109,802.25	PNSR	0.009500	6.26	0.00	USD	1.0000000	000009	8/18/2021	297446
1129						118,472.64	109,802.25	0.60	6.26		0.00	USD	1.0000000	118,472.64	8/20/2021	
2nyscm10	Sell	ONTO		2217	67.904	150,520.45	143,704.83	PNSR	0.009500	21.06	0.00	USD	1.0000000	000009	8/17/2021	297270
1129						150,520.45	143,704.83	0.77	21.06		0.00	USD	1.0000000	150,520.45	8/19/2021	
2nyscm10	Sell	PDCE		9214	38.58	355,390.47	338,064.90	PNSR	0.009500	87.53	0.00	USD	1.0000000	000009	8/6/2021	296651
1129						355,390.47	338,064.90	1.81	87.53		0.00	USD	1.0000000	355,390.47	8/10/2021	
2nyscm10	Sell	SGMS		5521	63.263	349,220.79	183,312.67	PNSR	0.009500	52.45	0.00	USD	1.0000000	000009	8/5/2021	296611
1129						349,220.79	183,312.67	1.78	52.45		0.00	USD	1.0000000	349,220.79	8/9/2021	

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Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	82,076,635.95	61,643,413.21	47,791.10
000009	PRINCIPAL CASH	000009	Liquid Assets		889,034.69		0.00
AAN	AARON S, INC.	00258W108	Cons. Discretionary	25,915	687,265.80	619,895.90	0.00
ABCB	AMERIS BANCORP	03076K108	Financials	24,549	1,208,792.76	963,792.20	0.00
ABG	ASBURY AUTOMOTIVE GROUP, INC.	043436104	Cons. Discretionary	5,090	947,961.60	489,595.69	0.00
AEIS	ADVANCED ENERGY INDUSTRIES, INC.	007973100	Info. Technology	4,550	410,319.00	294,580.54	455.00
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	12,175	371,581.00	140,077.03	0.00
AFIN	AMERICAN FINANCE TRUST, INC.	02607T109	Real Estate	119,280	1,028,193.60	974,348.51	0.00
AGIO	AGIOS PHARMACEUTICALS, INC.	00847X104	Health Care	7,516	335,814.88	423,573.67	0.00
AHH	ARMADA HOFFLER PROPERTIES	04208T108	Real Estate	81,499	1,094,531.57	962,898.95	0.00
AIR	AAR CORP.	000361105	Industrials	18,538	627,511.30	714,243.50	0.00
APG	API GROUP CORPORATION	00187Y100	Industrials	34,648	803,487.12	563,562.65	0.00
ARNC	ARCONIC CORP.	03966V107	Materials	18,300	631,167.00	588,377.45	0.00
ASIX	ADVANSIX, INC.	00773T101	Materials	13,639	497,823.50	431,770.16	0.00
ATKR	ATKORE INC.	047649108	Industrials	16,110	1,494,524.70	375,924.28	0.00
ATSG	AIR TRANSPORT SERVICES GROUP, INC.	00922R105	Industrials	24,398	668,261.22	474,081.45	0.00
AUB	ATLANTIC UNION BANKSHARES	04911A107	Financials	25,923	959,151.00	887,467.95	0.00
AVNT	AVIENT CORP	05368V106	Materials	23,919	1,245,940.71	765,027.08	0.00
BANC	BANC OF CALIFORNIA INCORPORATED	05990K106	Financials	61,021	1,096,547.37	1,089,883.46	0.00
BBIO	BRIDGEBIO PHARMA, INC.	10806X102	Health Care	6,965	349,016.15	417,800.40	0.00
BJRI	BJS RESTAURANTS, INC.	09180C106	Cons. Discretionary	10,558	451,460.08	263,715.61	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	10,220	718,772.60	527,421.71	5,774.30

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Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
BOOT	BOOT BARN HOLDINGS, INC.	099406100	Cons. Discretionary	4,997	446,132.16	76,810.89	0.00
BV	BRIGHTVIEW HOLDINGS, INC.	10948C107	Industrials	43,451	666,103.83	542,791.90	0.00
CASH	META FINANCIAL GROUP, INC.	59100U108	Financials	28,402	1,397,094.38	801,809.86	0.00
CHRS	COHERUS BIOSCIENCES, INC.	19249H103	Health Care	38,608	616,955.84	624,143.41	0.00
CHX	CHAMPION X CORPORATION	15872M104	Energy	68,909	1,607,646.97	761,682.61	0.00
CNR	CORNERSTONE BLDG BRANDS	21925D109	Industrials	40,848	678,893.76	477,641.81	0.00
COHU	Cohu, Inc.	192576106	Info. Technology	12,045	429,765.60	416,162.73	0.00
DAN	DANA INCORPORATED	235825205	Cons. Discretionary	37,306	867,737.56	606,521.86	3,730.60
DBI	DESIGNER BRANDS INC	250565108	Cons. Discretionary	21,181	307,124.50	423,863.58	0.00
DCOM	DIME COMMUNITY BANCSHARES, INC.	25432X102	Financials	11,830	390,390.00	415,594.94	0.00
DLX	DELUXE CORP	248019101	Industrials	18,590	712,926.50	814,495.03	5,577.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	22,686	1,018,828.26	915,681.19	0.00
EPC	EDGEWELL PERSONAL CARE CO.	28035Q102	Consumer Staples	22,864	967,147.20	861,601.97	0.00
FBK	FB FINANCIAL CORPORATION	30257X104	Financials	9,956	410,087.64	358,115.23	0.00
FNB	FNB CORP	302520101	Financials	39,959	466,721.12	314,699.16	0.00
FRME	FIRST MERCHANTS CORPORATION	320817109	Financials	19,384	797,651.60	653,361.72	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	12,935	874,017.95	606,041.35	0.00
GFF	GRIFFON CORPORATION	398433102	Industrials	16,773	405,906.60	407,612.06	1,341.84
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	17,352	536,697.36	239,396.87	0.00
GMRE	GLOBAL MEDICAL REIT INC	37954A204	Real Estate	72,038	1,110,825.96	1,005,973.00	0.00
GWB	GREAT WESTERN BANCORP, INC.	391416104	Financials	36,909	1,142,702.64	865,028.42	0.00
HGV	HILTON GRAND VA	43283X105	Cons. Discretionary	20,309	887,300.21	606,801.10	0.00

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Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
HPP	HUDSON PACIFIC PROPERTIES, INC.	444097109	Real Estate	32,579	859,434.02	831,703.74	0.00
HRTG	HERITAGE INSURANCE HOLDINGS, INC	42727J102	Financials	57,334	401,338.00	829,429.18	0.00
IBTX	INDEPENDENT BANK GROUP, INC.	45384B106	Financials	14,936	1,051,942.48	665,630.70	0.00
IIPR	INNOVATIVE INDUSTRIAL PROPERTIES INC	45781V101	Real Estate	4,315	1,061,101.65	805,277.53	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	43,194	884,613.12	412,291.74	0.00
ITGR	INTEGER HOLDINGS CORPORATION	45826H109	Health Care	8,971	886,245.09	737,883.73	0.00
KAI	KADANT INC	48282T104	Industrials	2,808	587,208.96	134,843.87	0.00
KFRC	KFORCE INC.	493732101	Industrials	14,620	854,100.40	476,081.89	0.00
KOP	KOPPERS HOLDINGS INC.	50060P106	Materials	13,054	429,476.60	393,224.50	0.00
LADR	LADDER CAPITAL CORP. CLASS A	505743104	Financials	67,807	773,677.87	706,580.43	0.00
LZB	LAZBOY INCORPORATED	505336107	Cons. Discretionary	15,480	541,954.80	514,341.55	0.00
MEI	METHODE ELECTRONICS, INC.	591520200	Info. Technology	17,415	811,016.55	500,218.43	0.00
MGY	MAGNOLIA OIL & GAS CORP. CLASS A	559663109	Energy	82,087	1,287,124.16	716,293.67	6,566.96
MOD	MODINE MANUFACTURING CO	607828100	Cons. Discretionary	40,681	506,071.64	304,182.40	0.00
MODV	MODIVCARE INC.	60783X104	Health Care	4,447	877,215.22	693,656.23	0.00
MTRN	MATERION CORP	576690101	Materials	11,526	841,743.78	494,010.60	1,383.12
MYGN	MYRIAD GENETICS INC	62855J104	Health Care	16,636	595,236.08	538,127.71	0.00
MYRG	MYR GROUP INC	55405W104	Industrials	14,259	1,483,078.59	409,798.29	0.00
NOG	Northern Oil and Gas, Inc.	665531307	Energy	40,266	668,415.60	750,764.92	0.00
NPO	ENPRO INDUSTRIES, INC.	29355X107	Industrials	9,021	771,385.71	804,709.16	2,435.67
NVTA	INVITAE CORP.	46185L103	Health Care	12,648	374,760.24	430,640.37	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Communication Services	9,070	1,358,232.50	581,181.88	0.00

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OFIX	ORTHOFIX MEDICAL, INC.	68752M108	Health Care	20,077	851,264.80	858,574.48	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	14,895	861,377.85	410,636.87	0.00
OMI	Owens & Minor, Inc.	690732102	Health Care	10,390	387,339.20	398,141.90	0.00
ONTO	ONTO INNOVATION INC	683344105	Info. Technology	9,610	712,389.30	552,980.36	0.00
OTTR	OTTER TAIL CORPORATION	689648103	Utilities	13,969	766,479.03	634,592.01	5,447.91
PDCE	PDC ENERGY	69327R101	Energy	18,030	752,752.50	239,367.13	0.00
PEB	PEBBLEBROOK HOTEL	70509V100	Real Estate	35,877	790,370.31	419,418.24	0.00
PFBC	PREFERRED BANK	740367404	Financials	18,620	1,189,631.80	885,495.45	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	6,965	639,595.95	349,387.91	0.00
POR	PORTLAND GENERAL	736508847	Utilities	9,554	490,597.90	339,906.17	0.00
PPBI	PACIFIC PREMIER BANCORP	69478X105	Financials	9,918	396,323.28	180,660.73	0.00
PRG	PROG HOLDINGS INC.	74319R101	Financials	12,461	589,654.52	637,370.96	0.00
PRI	PRIMERICA	74164M108	Financials	2,569	392,902.86	144,308.18	1,207.43
R	RYDER SYSTEM, INC.	783549108	Industrials	10,337	821,688.13	805,898.51	5,995.46
REVG	REV GROUP, INC.	749527107	Industrials	26,126	424,808.76	396,697.56	0.00
REZI	RESIDEO TECHNOLOGIES, INC.	76118Y104	Industrials	19,008	612,817.92	577,422.95	0.00
RHP	RYMAN HOSPITALITY PROPERTIES, INC.	78377T107	Real Estate	7,164	595,113.48	594,941.58	0.00
ROIC	RETAIL OPPORTUNITY INVESTMENTS	76131N101	Real Estate	58,298	1,054,027.84	737,237.58	0.00
RRC	RANGE RES CORP	75281A109	Energy	70,876	1,036,207.12	718,732.25	0.00
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	44,611	713,776.00	862,055.04	0.00
SCHL	SCHOLASTIC CORPORATION	807066105	Communication Services	22,282	740,653.68	779,938.56	3,342.30
SEM	SELECT MEDICAL HOLDINGS CORPORATION	81619Q105	Health Care	25,349	876,314.93	653,539.38	0.00
SF	STIFEL FINANCIAL CORP	860630102	Financials	5,897	407,482.70	187,872.97	884.55
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	27,418	680,240.58	716,354.35	0.00

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Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
SKYW	SKYWEST INC	830879102	Industrials	19,453	907,482.45	599,432.88	0.00
SNEX	STONEX GROUP INC.	861896108	Financials	5,777	402,599.13	319,823.39	0.00
SPB	SPECTRUM BRANDS HOLDINGS, INC.	84790A105	Consumer Staples	8,688	678,185.28	446,683.13	3,648.96
STL	STERLING BANCORP	85917A100	Financials	25,291	578,910.99	309,993.63	0.00
STRL	STERLING CONSTRUCTION COMPANY, INC.	859241101	Industrials	55,784	1,286,379.04	876,103.59	0.00
TBBK	BANCORP INC.	05969A105	Financials	64,087	1,580,385.42	793,744.31	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	11,550	949,641.00	323,450.19	0.00
TCBI	TEXAS CAPITAL BANCSHARES, INC.	88224Q107	Financials	6,094	414,331.06	429,045.66	0.00
TGNA	TEGNA, INC.	87901J105	Communication Services	17,686	313,395.92	277,120.65	0.00
TPH	TRI POINTE HOMES, INC	87265H109	Cons. Discretionary	28,703	682,270.31	476,771.43	0.00
TVTY	TIVITY HEALTH, INC.	88870R102	Health Care	16,060	373,395.00	402,269.44	0.00
TWNK	HOSTESS BRANDS, INC. CLASS A	44109J106	Consumer Staples	51,456	821,237.76	743,723.79	0.00
UIS	UNISYS CORPORATION	909214306	Info. Technology	41,301	999,897.21	702,523.50	0.00
UMPQ	UMPQUA HOLDINGS CORP	904214103	Financials	52,426	1,020,734.22	856,498.53	0.00
VREX	VAREX IMAGING CORPORATION	92214X106	Health Care	33,809	986,208.53	874,380.80	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	10,246	457,381.44	313,192.90	0.00
VSH	VISHAY INTERTECHNOLOGY, INC.	928298108	Info. Technology	37,464	823,084.08	871,149.93	0.00
WCC	WESCO INTERNATIONAL, INC.	95082P105	Industrials	7,316	856,118.32	562,198.25	0.00