

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 10/29/2021 to 11/30/2021

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 11/30/2021
Total Portfolio	-2.34	1.67	27.67	40.14	18.26	14.15	9.33	10.04	10.70					9.36	-2.34
Total Equities	-2.41	1.66	28.33	41.08	18.59	14.49	9.53							9.62	-2.41
Total Cash	0.00	0.00	0.00	0.00	0.00	0.30	0.74							1.33	0.00
Russell 2000 Value	-3.42	0.27	23.24	33.01	15.53	11.54	8.03	9.08	10.81	9.25	8.49	11.40	11.76	9.15	-3.42

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 10/29/2021 to 11/30/2021

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 11/30/2021
Total Portfolio	-2.34	1.54	26.99	39.39	17.62	13.53	8.70	9.44	10.12					8.81	-2.34
Total Equities	-2.41	1.66	28.33	41.08	18.59	14.49	9.53							9.62	-2.41
Total Cash	0.00	0.00	0.00	0.00	0.00	0.30	0.74							1.33	0.00
Russell 2000 Value	-3.42	0.27	23.24	33.01	15.53	11.54	8.03	9.08	10.81	9.25	8.49	11.40	11.76	9.15	-3.42

Transactions Listing

FROM Trade Date 10/29/2021 TO 11/30/2021

						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	AEO		11519	26.008	299,696.73	0.00	PNSR	0.009500	109.43	0.00	USD	1.0000000	000009	11/30/2021	303760
1129						299,696.73	0.00	0.00	109.43		0.00	USD	1.0000000	299,696.73	12/2/2021	
2nyscm10	Buy	COHU		461	38.316	17,668.29	0.00	PIPR	0.010000	4.61	0.00	USD	1.0000000	000009	11/17/2021	303319
1129						17,668.29	0.00	0.00	4.61		0.00	USD	1.0000000	17,668.29	11/19/2021	
2nyscm10	Buy	COHU		5110	37.45	191,420.60	0.00	PIPR	0.010000	51.10	0.00	USD	1.0000000	000009	11/18/2021	303363
1129						191,420.60	0.00	0.00	51.10		0.00	USD	1.0000000	191,420.60	11/22/2021	
2nyscm10	Buy	DCOM		2774	35.776	99,267.86	0.00	PNSR	0.009500	26.35	0.00	USD	1.0000000	000009	10/29/2021	302231
1129						99,267.86	0.00	0.00	26.35		0.00	USD	1.0000000	99,267.86	11/2/2021	
2nyscm10	Buy	DCOM		5187	36.853	191,205.79	0.00	PNSR	0.009500	49.28	0.00	USD	1.0000000	000009	11/1/2021	302400
1129						191,205.79	0.00	0.00	49.28		0.00	USD	1.0000000	191,205.79	11/3/2021	
2nyscm10	Buy	DCOM		2017	37.256	75,164.31	0.00	PNSR	0.009500	19.16	0.00	USD	1.0000000	000009	11/2/2021	302592
1129						75,164.31	0.00	0.00	19.16		0.00	USD	1.0000000	75,164.31	11/4/2021	
2nyscm10	Buy	DCOM		2255	37.805	85,271.24	0.00	PNSR	0.009500	21.42	0.00	USD	1.0000000	000009	11/3/2021	302701
1129						85,271.24	0.00	0.00	21.42		0.00	USD	1.0000000	85,271.24	11/5/2021	
2nyscm10	Buy	FFWM		1953	26.64	52,048.04	0.00	RAJA	0.010000	19.53	0.00	USD	1.0000000	000009	10/29/2021	302232
1129						52,048.04	0.00	0.00	19.53		0.00	USD	1.0000000	52,048.04	11/2/2021	
2nyscm10	Buy	FFWM		2228	27.33	60,913.97	0.00	RAJA	0.010000	22.28	0.00	USD	1.0000000	000009	11/1/2021	302401
1129						60,913.97	0.00	0.00	22.28		0.00	USD	1.0000000	60,913.97	11/3/2021	
2nyscm10	Buy	FFWM		1626	27.111	44,099.07	0.00	RAJA	0.010000	16.26	0.00	USD	1.0000000	000009	11/2/2021	302593
1129						44,099.07	0.00	0.00	16.26		0.00	USD	1.0000000	44,099.07	11/4/2021	
2nyscm10	Buy	FFWM		3362	27.72	93,227.59	0.00	RAJA	0.010000	33.62	0.00	USD	1.0000000	000009	11/3/2021	302702
1129						93,227.59	0.00	0.00	33.62		0.00	USD	1.0000000	93,227.59	11/5/2021	
2nyscm10	Buy	FRME		1529	41.566	63,570.16	0.00	RAJA	0.010000	15.29	0.00	USD	1.0000000	000009	10/29/2021	302233
1129						63,570.16	0.00	0.00	15.29		0.00	USD	1.0000000	63,570.16	11/2/2021	
2nyscm10	Buy	FRME		4752	42.643	202,687.53	0.00	RAJA	0.010000	47.52	0.00	USD	1.0000000	000009	11/1/2021	302402
1129						202,687.53	0.00	0.00	47.52		0.00	USD	1.0000000	202,687.53	11/3/2021	
2nyscm10	Buy	FRME		1290	42.359	54,655.62	0.00	RAJA	0.010000	12.90	0.00	USD	1.0000000	000009	11/2/2021	302594
1129						54,655.62	0.00	0.00	12.90		0.00	USD	1.0000000	54,655.62	11/4/2021	
2nyscm10	Buy	FRME		2029	43.413	88,106.08	0.00	RAJA	0.010000	20.29	0.00	USD	1.0000000	000009	11/3/2021	302703
1129						88,106.08	0.00	0.00	20.29		0.00	USD	1.0000000	88,106.08	11/5/2021	

Transactions Listing

FROM Trade Date 10/29/2021 TO 11/30/2021

						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	HTLF		2154	50.11	107,956.32	0.00	PNSR	0.009500	20.46	0.00	USD	1.0000000	000009	10/29/2021	302235
1129						107,956.32	0.00	0.00	20.46		0.00	USD	1.0000000	107,956.32	11/2/2021	
2nyscm10	Buy	HTLF		2442	51.232	125,132.72	0.00	PNSR	0.009500	23.20	0.00	USD	1.0000000	000009	11/1/2021	302404
1129						125,132.72	0.00	0.00	23.20		0.00	USD	1.0000000	125,132.72	11/3/2021	
2nyscm10	Buy	HTLF		3711	50.88	188,850.19	0.00	PNSR	0.009500	35.25	0.00	USD	1.0000000	000009	11/2/2021	302596
1129						188,850.19	0.00	0.00	35.25		0.00	USD	1.0000000	188,850.19	11/4/2021	
2nyscm10	Buy	HTLF		877	51.931	45,552.17	0.00	PNSR	0.009500	8.33	0.00	USD	1.0000000	000009	11/3/2021	302705
1129						45,552.17	0.00	0.00	8.33		0.00	USD	1.0000000	45,552.17	11/5/2021	
2nyscm10	Buy	ITGR		3369	83.34	280,805.14	0.00	PIPR	0.010000	33.69	0.00	USD	1.0000000	000009	11/29/2021	303618
1129						280,805.14	0.00	0.00	33.69		0.00	USD	1.0000000	280,805.14	12/1/2021	
2nyscm10	Buy	MTRN		1076	90.452	97,336.79	0.00	PNSR	0.009500	10.22	0.00	USD	1.0000000	000009	11/3/2021	302707
1129						97,336.79	0.00	0.00	10.22		0.00	USD	1.0000000	97,336.79	11/5/2021	
2nyscm10	Buy	MTRN		2247	92.737	208,402.06	0.00	PNSR	0.009500	21.35	0.00	USD	1.0000000	000009	11/4/2021	302791
1129						208,402.06	0.00	0.00	21.35		0.00	USD	1.0000000	208,402.06	11/8/2021	
2nyscm10	Buy	NPO		2714	104.309	283,121.22	0.00	BNCH	0.010000	27.14	0.00	USD	1.0000000	000009	11/8/2021	302895
1129						283,121.22	0.00	0.00	27.14		0.00	USD	1.0000000	283,121.22	11/10/2021	
2nyscm10	Buy	OMI		4582	42.021	192,583.75	0.00	PIPR	0.010000	45.82	0.00	USD	1.0000000	000009	11/29/2021	303620
1129						192,583.75	0.00	0.00	45.82		0.00	USD	1.0000000	192,583.75	12/1/2021	
2nyscm10	Buy	PEB		9263	25.192	233,441.50	0.00	PNSR	0.009500	88.00	0.00	USD	1.0000000	000009	11/3/2021	302708
1129						233,441.50	0.00	0.00	88.00		0.00	USD	1.0000000	233,441.50	11/5/2021	
2nyscm10	Buy	PRIM		8076	26.501	214,097.99	0.00	PNSR	0.009500	76.72	0.00	USD	1.0000000	000009	11/10/2021	302989
1129						214,097.99	0.00	0.00	76.72		0.00	USD	1.0000000	214,097.99	11/15/2021	
2nyscm10	Buy	PRIM		17276	25.018	432,369.91	0.00	PNSR	0.009500	164.12	0.00	USD	1.0000000	000009	11/11/2021	303046
1129						432,369.91	0.00	0.00	164.12		0.00	USD	1.0000000	432,369.91	11/15/2021	
2nyscm10	Buy	R		4685	86.944	407,379.96	0.00	BNCH	0.010000	46.85	0.00	USD	1.0000000	000009	11/1/2021	302406
1129						407,379.96	0.00	0.00	46.85		0.00	USD	1.0000000	407,379.96	11/3/2021	

Transactions Listing

FROM Trade Date 10/29/2021 TO 11/30/2021

						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	RHP		1947	91.965	179,074.55	0.00	PNSR	0.009500	18.50	0.00	USD	1.0000000	000009	11/3/2021	302710
1129						179,074.55	0.00	0.00	18.50		0.00	USD	1.0000000	179,074.55	11/5/2021	
2nyscm10	Buy	SEM		4200	28.649	120,367.38	0.00	PIPR	0.010000	42.00	0.00	USD	1.0000000	000009	11/29/2021	303621
1129						120,367.38	0.00	0.00	42.00		0.00	USD	1.0000000	120,367.38	12/1/2021	
2nyscm10	Buy	WTM		143	1,082.314	154,772.26	0.00	PNSR	0.009500	1.36	0.00	USD	1.0000000	000009	11/5/2021	302833
1129						154,772.26	0.00	0.00	1.36		0.00	USD	1.0000000	154,772.26	11/9/2021	
2nyscm10	Buy	WTM		188	1,099.982	206,798.41	0.00	PNSR	0.009500	1.79	0.00	USD	1.0000000	000009	11/8/2021	302896
1129						206,798.41	0.00	0.00	1.79		0.00	USD	1.0000000	206,798.41	11/10/2021	
2nyscm10	Buy	WTM		101	1,107.171	111,825.23	0.00	PNSR	0.009500	0.96	0.00	USD	1.0000000	000009	11/9/2021	302954
1129						111,825.23	0.00	0.00	0.96		0.00	USD	1.0000000	111,825.23	11/12/2021	
2nyscm10	Contribution	000009		112216.02	0.00	112,216.02	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/29/2021	302282
1129				3Q 2021 Mgmt Fee		112,216.02	0.00	0.00	0.00		0.00	USD	1.0000000	112,216.02	10/29/2021	
2nyscm10	Distribution	000009		10404.1	1.00	10,404.10	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/9/2021	302970
1129				INTERFUND TRANSFERS DEBIT		10,404.10	0.00	0.00	0.00		0.00	USD	1.0000000	10,404.10	11/9/2021	
2nyscm10	Distribution	000009		2608.08	1.00	2,608.08	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/12/2021	303162
1129				INTERFUND TRANSFERS DEBIT		2,608.08	0.00	0.00	0.00		0.00	USD	1.0000000	2,608.08	11/12/2021	
2nyscm10	Distribution	000009		1414.17	1.00	1,414.17	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/15/2021	303189
1129				INTERFUND TRANSFERS DEBIT		1,414.17	0.00	0.00	0.00		0.00	USD	1.0000000	1,414.17	11/15/2021	
2nyscm10	Distribution	000009		1083.61	1.00	1,083.61	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/22/2021	303472
1129				INTERFUND TRANSFERS DEBIT		1,083.61	0.00	0.00	0.00		0.00	USD	1.0000000	1,083.61	11/22/2021	
2nyscm10	Distribution	000009		1698.38	1.00	1,698.38	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/23/2021	303517
1129				INTERFUND TRANSFERS DEBIT		1,698.38	0.00	0.00	0.00		0.00	USD	1.0000000	1,698.38	11/23/2021	
2nyscm10	Distribution	000009		5349.6	1.00	5,349.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/24/2021	303554
1129				INTERFUND TRANSFERS DEBIT		5,349.60	0.00	0.00	0.00		0.00	USD	1.0000000	5,349.60	11/24/2021	

Transactions Listing

FROM Trade Date 10/29/2021 TO 11/30/2021

						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	Distribution	000009		10882.2	1.00	10,882.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/26/2021	303589
1129				INTERFUND TRANSFERS DEBIT		10,882.20	0.00	0.00	0.00		0.00	USD	1.0000000	10,882.20	11/26/2021	
2nyscm10	Distribution	000009		9457.45	1.00	9,457.45	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/29/2021	303731
1129				INTERFUND TRANSFERS DEBIT		9,457.45	0.00	0.00	0.00		0.00	USD	1.0000000	9,457.45	11/29/2021	
2nyscm10	Distribution	000009		33604.29	1.00	33,604.29	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/30/2021	303822
1129				INTERFUND TRANSFERS DEBIT		33,604.29	0.00	0.00	0.00		0.00	USD	1.0000000	33,604.29	11/30/2021	
2nyscm10	Distribution	000009		1811.97	0.00	1,811.97	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/29/2021	303847
1129						1,811.97	0.00	0.00	0.00		0.00	USD	1.0000000	1,811.97	10/29/2021	
2nyscm10	Income	000009	Northern Oil and Gas, Inc.	1811.97	0.00	1,811.97	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/29/2021	302122
1129			NOG	Div Accrued for NOG		1,811.97	0.00	0.00	0.00		0.00	USD	1.0000000	1,811.97	10/29/2021	
2nyscm10	Income	000009		241.18	1.00	241.18	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/1/2021	302543
1129				CASH CREDIT FOR INTEREST		241.18	0.00	0.00	0.00		0.00	USD	1.0000000	241.18	11/1/2021	
2nyscm10	Income	000009	ONE MAIN HOLDINGS	10404.1	0.00	10,404.10	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/9/2021	302925
1129			OMF	Div Accrued for OMF		10,404.10	0.00	0.00	0.00		0.00	USD	1.0000000	10,404.10	11/9/2021	
2nyscm10	Income	000009	KADANT INC	702	0.00	702.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/11/2021	303011
1129			KAI	Div Accrued for KAI		702.00	0.00	0.00	0.00		0.00	USD	1.0000000	702.00	11/11/2021	
2nyscm10	Income	000009	PACIFIC PREMIER BANCORP	1906.08	0.00	1,906.08	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/12/2021	303076
1129			PPBI	Div Accrued for PPBI		1,906.08	0.00	0.00	0.00		0.00	USD	1.0000000	1,906.08	11/12/2021	
2nyscm10	Income	000009	FIRST FOUNDATION, INC	1414.17	0.00	1,414.17	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/15/2021	303114
1129			FFWM	Div Accrued for FFWM		1,414.17	0.00	0.00	0.00		0.00	USD	1.0000000	1,414.17	11/15/2021	
2nyscm10	Income	000009	FB FINANCIAL CORPORATION	1083.61	0.00	1,083.61	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/22/2021	303451
1129			FBK	Div Accrued for FBK		1,083.61	0.00	0.00	0.00		0.00	USD	1.0000000	1,083.61	11/22/2021	
2nyscm10	Income	000009	ADVANSIX, INC.	1698.38	0.00	1,698.38	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/23/2021	303466
1129			ASIX	Div Accrued for ASIX		1,698.38	0.00	0.00	0.00		0.00	USD	1.0000000	1,698.38	11/23/2021	
2nyscm10	Income	000009	INDEPENDENT BANK GROUP, INC.	5349.6	0.00	5,349.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/24/2021	303489
1129			IBTX	Div Accrued for IBTX		5,349.60	0.00	0.00	0.00		0.00	USD	1.0000000	5,349.60	11/24/2021	

Transactions Listing

FROM Trade Date 10/29/2021 TO 11/30/2021

						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	Income	000009	ATLANTIC UNION BANKSHARES	7182	0.00	7,182.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/26/2021	303533
1129			AUB	Div Accrued for AUB		7,182.00	0.00	0.00	0.00		0.00	USD	1.0000000	7,182.00	11/26/2021	
2nyscm10	Income	000009	DANA INCORPORATED	3700.2	0.00	3,700.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/26/2021	303544
1129			DAN	Div Accrued for DAN		3,700.20	0.00	0.00	0.00		0.00	USD	1.0000000	3,700.20	11/26/2021	
2nyscm10	Income	000009	NEXSTAR BROADCASTING	6307.7	0.00	6,307.70	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/29/2021	303573
1129			NXST	Div Accrued for NXST		6,307.70	0.00	0.00	0.00		0.00	USD	1.0000000	6,307.70	11/29/2021	
2nyscm10	Income	000009	SELECT MEDICAL HOLDINGS CORPORATION	3149.75	0.00	3,149.75	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/29/2021	303582
1129			SEM	Div Accrued for SEM		3,149.75	0.00	0.00	0.00		0.00	USD	1.0000000	3,149.75	11/29/2021	
2nyscm10	Income	000009	HEARTLAND FINL USA INC	5752.62	0.00	5,752.62	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/30/2021	303655
1129			HTLF	Div Accrued for HTLF		5,752.62	0.00	0.00	0.00		0.00	USD	1.0000000	5,752.62	11/30/2021	
2nyscm10	Income	000009	SABRA HEALTH CARE REIT	16917.6	0.00	16,917.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/30/2021	303708
1129			SBRA	Div Accrued for SBRA		16,917.60	0.00	0.00	0.00		0.00	USD	1.0000000	16,917.60	11/30/2021	
2nyscm10	Income	000009	UMPQUA HOLDINGS CORP	10934.07	0.00	10,934.07	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	11/30/2021	303721
1129			UMPQ	Div Accrued for UMPQ		10,934.07	0.00	0.00	0.00		0.00	USD	1.0000000	10,934.07	11/30/2021	
2nyscm10	Management	000009		112216.02	0.00	112,216.02	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	10/29/2021	302281
1129				3Q 2021 Mgmt Fee		112,216.02	0.00	0.00	0.00		0.00	USD	1.0000000	112,216.02	10/29/2021	
2nyscm10	Sell	ABCB		1303	52.419	68,288.71	60,279.65	RAJA	0.010000	13.03	0.00	USD	1.0000000	000009	10/29/2021	302230
1129						68,288.71	60,279.65	0.35	13.03		0.00	USD	1.0000000	68,288.71	11/2/2021	
2nyscm10	Sell	ABCB		4051	53.335	216,018.47	187,408.17	RAJA	0.010000	40.51	0.00	USD	1.0000000	000009	11/1/2021	302399
1129						216,018.47	187,408.17	1.11	40.51		0.00	USD	1.0000000	216,018.47	11/3/2021	
2nyscm10	Sell	ABCB		1100	53.247	58,560.62	50,232.65	RAJA	0.010000	11.00	0.00	USD	1.0000000	000009	11/2/2021	302591
1129						58,560.62	50,232.65	0.30	11.00		0.00	USD	1.0000000	58,560.62	11/4/2021	
2nyscm10	Sell	ABCB		1730	54.204	93,754.45	78,200.85	RAJA	0.010000	17.30	0.00	USD	1.0000000	000009	11/3/2021	302700
1129						93,754.45	78,200.85	0.48	17.30		0.00	USD	1.0000000	93,754.45	11/5/2021	
2nyscm10	Sell	APG		11009	22.63	249,017.90	181,193.83	BNCH	0.010000	110.09	0.00	USD	1.0000000	000009	11/8/2021	302892
1129						249,017.90	181,193.83	1.28	110.09		0.00	USD	1.0000000	249,017.90	11/10/2021	

Transactions Listing

FROM Trade Date 10/29/2021 TO 11/30/2021

						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	Sell	CDMO		11880	30.891	366,865.59	260,808.70	BNCH	0.010000	118.80	0.00	USD	1.0000000	000009	11/29/2021	303617
1129						366,865.59	260,808.70	1.88	118.80		0.00	USD	1.0000000	366,865.59	12/1/2021	
2nyscm10	Sell	GWB		7220	33.90	244,688.16	243,337.58	PNSR	0.009500	68.59	0.00	USD	1.0000000	000009	10/29/2021	302234
1129						244,688.16	243,337.58	1.25	68.59		0.00	USD	1.0000000	244,688.16	11/2/2021	
2nyscm10	Sell	GWB		9732	34.59	336,533.76	245,829.61	PNSR	0.009500	92.45	0.00	USD	1.0000000	000009	11/1/2021	302403
1129						336,533.76	245,829.61	1.72	92.45		0.00	USD	1.0000000	336,533.76	11/3/2021	
2nyscm10	Sell	GWB		8269	34.652	286,455.71	155,952.45	PNSR	0.009500	78.56	0.00	USD	1.0000000	000009	11/2/2021	302595
1129						286,455.71	155,952.45	1.46	78.56		0.00	USD	1.0000000	286,455.71	11/4/2021	
2nyscm10	Sell	GWB		11545	35.438	409,019.94	215,038.99	PNSR	0.009500	109.68	0.00	USD	1.0000000	000009	11/3/2021	302704
1129						409,019.94	215,038.99	2.09	109.68		0.00	USD	1.0000000	409,019.94	11/5/2021	
2nyscm10	Sell	HRTG		4618	6.81	31,403.16	78,179.55	PNSR	0.009500	43.87	0.00	USD	1.0000000	000009	11/5/2021	302831
1129						31,403.16	78,179.55	0.16	43.87		0.00	USD	1.0000000	31,403.16	11/9/2021	
2nyscm10	Sell	HRTG		2220	6.871	15,233.12	37,413.89	PNSR	0.009500	21.09	0.00	USD	1.0000000	000009	11/8/2021	302893
1129						15,233.12	37,413.89	0.08	21.09		0.00	USD	1.0000000	15,233.12	11/10/2021	
2nyscm10	Sell	HRTG		5915	6.68	39,454.04	97,601.53	PNSR	0.009500	56.19	0.00	USD	1.0000000	000009	11/9/2021	302952
1129						39,454.04	97,601.53	0.20	56.19		0.00	USD	1.0000000	39,454.04	11/12/2021	
2nyscm10	Sell	HRTG		5220	6.719	35,023.93	84,309.08	PNSR	0.009500	49.59	0.00	USD	1.0000000	000009	11/10/2021	302987
1129						35,023.93	84,309.08	0.18	49.59		0.00	USD	1.0000000	35,023.93	11/15/2021	
2nyscm10	Sell	HRTG		5049	6.608	33,313.13	80,846.34	PNSR	0.009500	47.97	0.00	USD	1.0000000	000009	11/11/2021	303044
1129						33,313.13	80,846.34	0.17	47.97		0.00	USD	1.0000000	33,313.13	11/15/2021	
2nyscm10	Sell	HRTG		15370	6.604	101,352.33	196,701.89	PNSR	0.009500	146.02	0.00	USD	1.0000000	000009	11/12/2021	303089
1129						101,352.33	196,701.89	0.52	146.02		0.00	USD	1.0000000	101,352.33	11/16/2021	
2nyscm10	Sell	HRTG		5370	6.654	35,678.63	61,236.26	PNSR	0.009500	51.02	0.00	USD	1.0000000	000009	11/15/2021	303170
1129						35,678.63	61,236.26	0.18	51.02		0.00	USD	1.0000000	35,678.63	11/17/2021	
2nyscm10	Sell	HRTG		5625	6.601	37,078.68	64,144.12	PNSR	0.009500	53.44	0.00	USD	1.0000000	000009	11/16/2021	303206
1129						37,078.68	64,144.12	0.19	53.44		0.00	USD	1.0000000	37,078.68	11/18/2021	
2nyscm10	Sell	HRTG		1255	6.57	8,232.76	14,311.27	PNSR	0.009500	11.92	0.00	USD	1.0000000	000009	11/17/2021	303320
1129						8,232.76	14,311.27	0.04	11.92		0.00	USD	1.0000000	8,232.76	11/19/2021	

Transactions Listing

FROM Trade Date 10/29/2021 TO 11/30/2021

						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	Sell	IIPR		1974	261.572	516,321.16	374,426.09	PNSR	0.009500	18.75	0.00	USD	1.0000000	000009	11/3/2021	302706
1129						516,321.16	374,426.09	2.63	18.75		0.00	USD	1.0000000	516,321.16	11/5/2021	
2nyscm10	Sell	IIPR		653	266.309	173,892.43	120,146.65	PNSR	0.009500	6.20	0.00	USD	1.0000000	000009	11/4/2021	302789
1129						173,892.43	120,146.65	0.89	6.20		0.00	USD	1.0000000	173,892.43	11/8/2021	
2nyscm10	Sell	KOP		3625	33.437	121,172.25	116,100.24	PNSR	0.009500	34.44	0.00	USD	1.0000000	000009	11/4/2021	302790
1129						121,172.25	116,100.24	0.62	34.44		0.00	USD	1.0000000	121,172.25	11/8/2021	
2nyscm10	Sell	KOP		3641	33.356	121,413.62	116,518.26	PNSR	0.009500	34.59	0.00	USD	1.0000000	000009	11/5/2021	302832
1129						121,413.62	116,518.26	0.62	34.59		0.00	USD	1.0000000	121,413.62	11/9/2021	
2nyscm10	Sell	KOP		2979	33.136	98,683.34	85,823.23	PNSR	0.009500	28.30	0.00	USD	1.0000000	000009	11/8/2021	302894
1129						98,683.34	85,823.23	0.50	28.30		0.00	USD	1.0000000	98,683.34	11/10/2021	
2nyscm10	Sell	KOP		2671	32.924	87,914.18	70,361.75	PNSR	0.009500	25.37	0.00	USD	1.0000000	000009	11/9/2021	302953
1129						87,914.18	70,361.75	0.45	25.37		0.00	USD	1.0000000	87,914.18	11/12/2021	
2nyscm10	Sell	MODV		1358	140.199	190,376.37	210,261.32	PNSR	0.009500	12.90	0.00	USD	1.0000000	000009	11/29/2021	303619
1129						190,376.37	210,261.32	0.97	12.90		0.00	USD	1.0000000	190,376.37	12/1/2021	
2nyscm10	Sell	MODV		947	137.862	130,545.45	132,512.54	PNSR	0.009500	9.00	0.00	USD	1.0000000	000009	11/30/2021	303761
1129						130,545.45	132,512.54	0.67	9.00		0.00	USD	1.0000000	130,545.45	12/2/2021	
2nyscm10	Sell	MYRG		1681	109.707	184,399.20	48,955.26	BNCH	0.010000	16.81	0.00	USD	1.0000000	000009	11/10/2021	302988
1129						184,399.20	48,955.26	0.95	16.81		0.00	USD	1.0000000	184,399.20	11/15/2021	
2nyscm10	Sell	MYRG		3275	110.97	363,391.49	95,376.84	BNCH	0.010000	32.75	0.00	USD	1.0000000	000009	11/11/2021	303045
1129						363,391.49	95,376.84	1.86	32.75		0.00	USD	1.0000000	363,391.49	11/15/2021	
2nyscm10	Sell	MYRG		1209	112.205	135,643.54	35,209.35	BNCH	0.010000	12.09	0.00	USD	1.0000000	000009	11/12/2021	303090
1129						135,643.54	35,209.35	0.70	12.09		0.00	USD	1.0000000	135,643.54	11/16/2021	
2nyscm10	Sell	OFIX		581	30.58	17,761.30	26,111.07	PIPR	0.010000	5.81	0.00	USD	1.0000000	000009	11/17/2021	303321
1129						17,761.30	26,111.07	0.10	5.81		0.00	USD	1.0000000	17,761.30	11/19/2021	
2nyscm10	Sell	OFIX		3352	30.312	101,571.45	147,572.97	PIPR	0.010000	33.52	0.00	USD	1.0000000	000009	11/18/2021	303364
1129						101,571.45	147,572.97	0.52	33.52		0.00	USD	1.0000000	101,571.45	11/22/2021	

Transactions Listing

FROM Trade Date 10/29/2021 TO 11/30/2021

						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	Sell	OFIX		1881	30.738	57,799.82	81,722.85	PIPR	0.010000	18.81	0.00	USD	1.0000000	000009	11/19/2021	303434
1129						57,799.82	81,722.85	0.30	18.81		0.00	USD	1.0000000	57,799.82	11/23/2021	
2nyscm10	Sell	PPBI		1230	42.172	51,859.48	21,924.75	RAJA	0.010000	12.30	0.00	USD	1.0000000	000009	10/29/2021	302236
1129						51,859.48	21,924.75	0.27	12.30		0.00	USD	1.0000000	51,859.48	11/2/2021	
2nyscm10	Sell	PPBI		1404	43.251	60,710.19	25,026.30	RAJA	0.010000	14.04	0.00	USD	1.0000000	000009	11/1/2021	302405
1129						60,710.19	25,026.30	0.31	14.04		0.00	USD	1.0000000	60,710.19	11/3/2021	
2nyscm10	Sell	PPBI		1024	43.127	44,151.17	18,252.80	RAJA	0.010000	10.24	0.00	USD	1.0000000	000009	11/2/2021	302597
1129						44,151.17	18,252.80	0.23	10.24		0.00	USD	1.0000000	44,151.17	11/4/2021	
2nyscm10	Sell	PPBI		2118	43.96	93,084.98	37,753.35	RAJA	0.010000	21.18	0.00	USD	1.0000000	000009	11/3/2021	302709
1129						93,084.98	37,753.35	0.48	21.18		0.00	USD	1.0000000	93,084.98	11/5/2021	
2nyscm10	Sell	SKYW		9530	43.536	414,796.85	392,780.85	BNCH	0.010000	95.30	0.00	USD	1.0000000	000009	11/1/2021	302407
1129						414,796.85	392,780.85	2.12	95.30		0.00	USD	1.0000000	414,796.85	11/3/2021	

Portfolio Holdings

Back Office

Manager - ALL, As of: 11/30/2021

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	82,817,610.87	64,076,265.44	40,166.00
000009	PRINCIPAL CASH	000009	Liquid Assets		1,670,545.43		0.00
AAN	AARON S, INC.	00258W108	Cons. Discretionary	25,807	572,915.40	616,570.22	0.00
ABCB	AMERIS BANCORP	03076K108	Financials	16,210	788,940.70	580,500.24	0.00
ABG	ASBURY AUTOMOTIVE GROUP, INC.	043436104	Cons. Discretionary	5,075	830,473.00	487,886.63	0.00
AEIS	ADVANCED ENERGY INDUSTRIES, INC.	007973100	Info. Technology	4,550	398,989.50	294,580.54	455.00
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	23,659	612,531.51	439,371.07	0.00
AFIN	AMERICAN FINANCE TRUST, INC.	02607T109	Real Estate	118,923	944,248.62	971,161.46	0.00
AGIO	AGIOS PHARMACEUTICALS, INC.	00847X104	Health Care	7,493	266,900.66	422,257.52	0.00
AHH	ARMADA HOFFLER PROPERTIES	04208T108	Real Estate	81,261	1,133,590.95	959,571.76	0.00
AIR	AAR CORP.	000361105	Industrials	18,466	603,099.56	711,148.04	0.00
APG	API GROUP CORPORATION	00187Y100	Industrials	23,403	545,523.93	378,484.57	0.00
ARNC	ARCONIC CORP.	03966V107	Materials	18,259	487,880.48	586,897.37	0.00
ASIX	ADVANSIX, INC.	00773T101	Materials	13,587	615,355.23	430,086.75	0.00
ATKR	ATKORE INC.	047649108	Industrials	15,983	1,702,189.50	372,711.15	0.00
ATSG	AIR TRANSPORT SERVICES GROUP, INC.	00922R105	Industrials	24,140	596,016.60	468,476.63	0.00
AUB	ATLANTIC UNION BANKSHARES	04911A107	Financials	25,650	833,881.50	877,027.64	0.00
AVNT	AVIENT CORP	05368V106	Materials	23,777	1,307,972.77	758,578.09	0.00
BANC	BANC OF CALIFORNIA INCORPORATED	05990K106	Financials	45,976	900,669.84	810,002.30	0.00
BBIO	BRIDGEBIO PHARMA, INC.	10806X102	Health Care	6,943	281,191.50	416,480.71	0.00
BJRI	BJS RESTAURANTS, INC.	09180C106	Cons. Discretionary	10,453	312,126.58	261,092.94	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	10,133	649,727.96	522,281.06	6,029.13

Portfolio Holdings

Back Office

Manager - ALL, As of: 11/30/2021

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
BV	BRIGHTVIEW HOLDINGS, INC.	10948C107	Industrials	43,145	586,772.00	538,231.31	0.00
CASH	META FINANCIAL GROUP, INC.	59100U108	Financials	28,103	1,679,716.31	790,285.90	0.00
CDMO	AVID BIOSERVICES, INC.	05368M106	Health Care	6,761	206,616.16	147,924.50	0.00
CHRS	COHERUS BIOSCIENCES, INC.	19249H103	Health Care	64,549	1,198,674.93	1,083,687.95	0.00
CHX	CHAMPION X CORPORATION	15872M104	Energy	55,049	1,123,550.09	572,020.46	0.00
CNR	CORNERSTONE BLDG BRANDS	21925D109	Industrials	40,820	641,690.40	477,302.04	0.00
COHU	Cohu, Inc.	192576106	Info. Technology	17,580	579,612.60	624,001.10	0.00
DAN	DANA INCORPORATED	235825205	Cons. Discretionary	37,002	795,543.00	601,286.46	0.00
DBI	DESIGNER BRANDS INC	250565108	Cons. Discretionary	21,098	288,620.64	422,202.63	0.00
DCOM	DIME COMMUNITY BANCSHARES, INC.	25432X102	Financials	24,017	823,783.10	864,878.62	0.00
DLX	DELUXE CORP	248019101	Industrials	18,577	628,645.68	813,909.49	5,573.10
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	22,447	1,040,867.39	904,767.64	0.00
EPC	EDGEWELL PERSONAL CARE CO.	28035Q102	Consumer Staples	22,776	967,068.96	857,649.49	0.00
FBK	FB FINANCIAL CORPORATION	30257X104	Financials	9,851	422,607.90	354,246.40	0.00
FFWM	FIRST FOUNDATION, INC	32026V104	Financials	15,713	399,424.46	423,957.47	0.00
FNB	FNB CORP	302520101	Financials	39,763	463,636.58	313,067.55	0.00
FRME	FIRST MERCHANTS CORPORATION	320817109	Financials	28,789	1,148,393.21	1,054,406.39	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	12,896	943,471.36	603,572.76	0.00
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	17,291	512,505.24	238,555.28	0.00
GMRE	GLOBAL MEDICAL REIT INC	37954A204	Real Estate	71,823	1,173,587.82	1,002,736.80	0.00
HGV	HILTON GRAND VA	43283X105	Cons. Discretionary	20,217	960,307.50	603,116.64	0.00
HPP	HUDSON PACIFIC PROPERTIES, INC.	444097109	Real Estate	32,482	790,611.88	828,914.03	0.00
HTLF	HEARTLAND FINL USA INC	42234Q102	Financials	21,306	1,012,035.00	1,030,329.99	0.00

Portfolio Holdings

Back Office

Manager - ALL, As of: 11/30/2021

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
IBTX	INDEPENDENT BANK GROUP, INC.	45384B106	Financials	14,860	1,031,729.80	661,312.42	0.00
IIPR	INNOVATIVE INDUSTRIAL PROPERTIES INC	45781V101	Real Estate	1,675	430,190.25	308,186.26	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	42,998	1,053,451.00	410,349.38	0.00
ITGR	INTEGER HOLDINGS CORPORATION	45826H109	Health Care	10,215	814,544.10	834,329.61	0.00
KAI	KADANT INC	48282T104	Industrials	2,808	658,363.68	134,843.87	0.00
KFRC	KFORCE INC.	493732101	Industrials	17,031	1,305,085.53	620,724.91	0.00
LADR	LADDER CAPITAL CORP. CLASS A	505743104	Financials	67,464	768,414.96	702,561.50	0.00
LZB	LAZBOY INCORPORATED	505336107	Cons. Discretionary	15,361	512,903.79	510,380.60	0.00
MGY	MAGNOLIA OIL & GAS CORP. CLASS A	559663109	Energy	81,625	1,548,426.25	712,186.77	0.00
MOD	MODINE MANUFACTURING CO	607828100	Cons. Discretionary	40,422	418,771.92	302,003.48	0.00
MTRN	MATERION CORP	576690101	Materials	14,824	1,254,999.84	797,948.70	1,778.88
MYGN	MYRIAD GENETICS INC	62855J104	Health Care	16,636	430,206.96	538,127.71	0.00
MYRG	MYR GROUP INC	55405W104	Industrials	7,996	885,237.16	227,402.82	0.00
NOG	Northern Oil and Gas, Inc.	665531307	Energy	40,235	819,989.30	750,127.79	0.00
NPO	ENPRO INDUSTRIES, INC.	29355X107	Industrials	11,714	1,194,828.00	1,085,853.03	3,162.78
NVTA	INVITAE CORP.	46185L103	Health Care	12,610	214,370.00	429,346.54	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Communication Services	9,011	1,347,144.50	577,260.85	0.00
OFIX	ORTHOFIX MEDICAL, INC.	68752M108	Health Care	14,201	434,692.61	600,381.21	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	14,863	740,028.77	409,732.83	0.00
OMI	Owens & Minor, Inc.	690732102	Health Care	14,972	598,880.00	590,725.65	0.00
ONTO	ONTO INNOVATION INC	683344105	Info. Technology	9,610	904,877.60	552,980.36	0.00
OTTR	OTTER TAIL CORPORATION	689648103	Utilities	13,913	909,771.07	632,012.04	5,426.07
PDCE	PDC ENERGY	69327R101	Energy	18,016	908,546.88	239,021.66	0.00

Portfolio Holdings

Back Office

Manager - ALL, As of: 11/30/2021

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
PEB	PEBBLEBROOK HOTEL	70509V100	Real Estate	44,632	935,040.40	645,643.35	0.00
PFBC	PREFERRED BANK	740367404	Financials	18,493	1,260,297.95	878,611.39	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	6,914	581,743.96	345,650.18	0.00
POR	PORTLAND GENERAL	736508847	Utilities	9,477	461,245.59	337,139.33	0.00
PRG	PROG HOLDINGS INC.	74319R101	Financials	12,433	560,976.96	635,918.52	0.00
PRI	PRIMERICA	74164M108	Financials	2,563	377,145.45	143,971.14	1,204.61
PRIM	PRIMORIS SERVICES CORPORATION	74164F103	Industrials	25,352	568,391.84	646,467.90	0.00
R	RYDER SYSTEM, INC.	783549108	Industrials	14,992	1,245,535.36	1,210,937.84	8,695.36
REVG	REV GROUP, INC.	749527107	Industrials	40,289	632,537.30	627,955.65	0.00
REZI	RESIDEO TECHNOLOGIES, INC.	76118Y104	Industrials	18,922	493,674.98	574,806.43	0.00
RHP	RYMAN HOSPITALITY PROPERTIES, INC.	78377T107	Real Estate	11,737	908,443.80	997,980.85	0.00
ROIC	RETAIL OPPORTUNITY INVESTMENTS	76131N101	Real Estate	58,123	1,020,639.88	734,102.11	0.00
RRC	RANGE RES CORP	75281A109	Energy	58,586	1,145,942.16	594,103.05	0.00
RUTH	RUTH'S HOSPITALITY GROUP, INC.	783332109	Cons. Discretionary	20,031	340,527.00	409,011.06	0.00
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	56,392	729,148.56	1,033,901.26	0.00
SCHL	SCHOLASTIC CORPORATION	807066105	Communication Services	22,209	835,946.76	777,017.20	3,331.35
SEM	SELECT MEDICAL HOLDINGS CORPORATION	81619Q105	Health Care	29,398	789,336.30	769,258.32	0.00
SF	STIFEL FINANCIAL CORP	860630102	Financials	5,884	417,822.84	187,420.79	882.60
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	27,186	638,871.00	707,662.42	0.00
SKYW	SKYWEST INC	830879102	Industrials	9,866	386,451.22	204,302.76	0.00
SNEX	STONEX GROUP INC.	861896108	Financials	5,741	322,500.68	317,775.12	0.00
SPB	SPECTRUM BRANDS HOLDINGS, INC.	84790A105	Consumer Staples	8,636	864,463.60	443,682.31	3,627.12

Portfolio Holdings

Back Office

Manager - ALL, As of: 11/30/2021

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
STRL	STERLING CONSTRUCTION COMPANY, INC.	859241101	Industrials	55,538	1,431,214.26	871,124.11	0.00
TBBK	BANCORP INC.	05969A105	Financials	63,773	1,802,862.71	788,410.05	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	11,474	1,461,213.90	321,266.69	0.00
TCBI	TEXAS CAPITAL BANCSHARES, INC.	88224Q107	Financials	6,074	342,087.68	427,636.80	0.00
TPH	TRI POINTE HOMES, INC	87265H109	Cons. Discretionary	42,273	1,055,556.81	814,780.63	0.00
TVTY	TIVITY HEALTH, INC.	88870R102	Health Care	26,747	637,113.54	656,601.97	0.00
TWNK	HOSTESS BRANDS, INC. CLASS A	44109J106	Consumer Staples	51,257	870,856.43	740,565.64	0.00
UIS	UNISYS CORPORATION	909214306	Info. Technology	41,266	749,390.56	701,631.71	0.00
UMPQ	UMPQUA HOLDINGS CORP	904214103	Financials	52,067	992,397.02	849,076.24	0.00
VREX	VAREX IMAGING CORPORATION	92214X106	Health Care	33,700	962,135.00	871,472.35	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	18,447	877,892.73	675,202.51	0.00
VSH	VISHAY INTERTECHNOLOGY, INC.	928298108	Info. Technology	37,232	758,415.84	865,458.00	0.00
WCC	WESCO INTERNATIONAL, INC.	95082P105	Industrials	7,270	902,425.10	558,549.95	0.00
WTM	WHITE MOUNTAINS INSURANCE GROUP LTD	G9618E107	Financials	827	829,398.30	896,606.80	0.00