

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 01/31/2022 to 02/28/2022

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 02/28/2022
Total Portfolio	2.64	-1.35	-1.35	15.47	27.39	15.05	10.55	9.61	13.46					9.50	2.64
Total Equities	2.68	-1.37	-1.37	15.79	27.99	15.41	10.79	9.76						9.81	2.68
Total Cash	0.00	0.00	0.00	0.00	0.00	0.08	0.64	1.27						1.26	0.00
Russell 2000 Value	1.65	-4.27	-4.27	6.63	22.65	10.91	9.25	7.97	12.92	8.73	8.12	9.99	10.66	8.75	1.65

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 01/31/2022 to 02/28/2022

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 02/28/2022
Total Portfolio	2.64	-1.49	-1.49	14.84	26.70	14.43	9.91	8.98	12.85					8.94	2.64
Total Equities	2.68	-1.37	-1.37	15.79	27.99	15.41	10.79	9.76						9.81	2.68
Total Cash	0.00	0.00	0.00	0.00	0.00	0.08	0.64	1.27						1.26	0.00
Russell 2000 Value	1.65	-4.27	-4.27	6.63	22.65	10.91	9.25	7.97	12.92	8.73	8.12	9.99	10.66	8.75	1.65

Transactions Listing

FROM Trade Date 01/31/2022 TO 02/28/2022

						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	AEIS		5624	86.563	486,880.93	0.00	PNSR	0.009500	53.43	0.00	USD	1.0000000	000009	2/10/2022	309254
1129						486,880.93	0.00	0.00	53.43		0.00	USD	1.0000000	486,880.93	2/14/2022	
2nyscm10	Buy	CDMO		6146	18.683	114,881.65	0.00	PNSR	0.009500	58.39	0.00	USD	1.0000000	000009	2/2/2022	307947
1129						114,881.65	0.00	0.00	58.39		0.00	USD	1.0000000	114,881.65	2/4/2022	
2nyscm10	Buy	CIVI		19260	57.26	1,103,012.50	0.00	PNSR	0.009500	182.97	0.00	USD	1.0000000	000009	2/4/2022	309057
1129						1,103,012.50	0.00	0.00	182.97		0.00	USD	1.0000000	1,103,012.50	2/8/2022	
2nyscm10	Buy	ESTE		103767	13.183	1,368,925.40	0.00	PNSR	0.009500	985.79	0.00	USD	1.0000000	000009	2/4/2022	309059
1129						1,368,925.40	0.00	0.00	985.79		0.00	USD	1.0000000	1,368,925.40	2/8/2022	
2nyscm10	Buy	FFWM		3397	26.427	89,804.45	0.00	PNSR	0.009500	32.27	0.00	USD	1.0000000	000009	2/4/2022	309060
1129						89,804.45	0.00	0.00	32.27		0.00	USD	1.0000000	89,804.45	2/8/2022	
2nyscm10	Buy	FFWM		6023	26.428	159,231.26	0.00	PNSR	0.009500	57.22	0.00	USD	1.0000000	000009	2/7/2022	309126
1129						159,231.26	0.00	0.00	57.22		0.00	USD	1.0000000	159,231.26	2/9/2022	
2nyscm10	Buy	FFWM		3549	27.037	95,986.26	0.00	PNSR	0.009500	33.72	0.00	USD	1.0000000	000009	2/8/2022	309183
1129						95,986.26	0.00	0.00	33.72		0.00	USD	1.0000000	95,986.26	2/10/2022	
2nyscm10	Buy	FFWM		2077	26.977	56,050.96	0.00	PNSR	0.009500	19.73	0.00	USD	1.0000000	000009	2/9/2022	309213
1129						56,050.96	0.00	0.00	19.73		0.00	USD	1.0000000	56,050.96	2/11/2022	
2nyscm10	Buy	GDEN		1804	45.225	81,602.32	0.00	PNSR	0.009500	17.14	0.00	USD	1.0000000	000009	1/31/2022	307720
1129						81,602.32	0.00	0.00	17.14		0.00	USD	1.0000000	81,602.32	2/2/2022	
2nyscm10	Buy	GDEN		1998	53.452	106,816.08	0.00	PNSR	0.009500	18.98	0.00	USD	1.0000000	000009	2/18/2022	309698
1129						106,816.08	0.00	0.00	18.98		0.00	USD	1.0000000	106,816.08	2/23/2022	
2nyscm10	Buy	PTEN		20647	12.605	260,441.26	0.00	PNSR	0.009500	196.15	0.00	USD	1.0000000	000009	2/11/2022	309410
1129						260,441.26	0.00	0.00	196.15		0.00	USD	1.0000000	260,441.26	2/15/2022	
2nyscm10	Buy	PTEN		8751	12.745	111,613.75	0.00	PNSR	0.009500	83.13	0.00	USD	1.0000000	000009	2/14/2022	309464
1129						111,613.75	0.00	0.00	83.13		0.00	USD	1.0000000	111,613.75	2/16/2022	
2nyscm10	Buy	TBK		944	87.308	82,427.44	0.00	PNSR	0.009500	8.97	0.00	USD	1.0000000	000009	2/2/2022	307948
1129						82,427.44	0.00	0.00	8.97		0.00	USD	1.0000000	82,427.44	2/4/2022	
2nyscm10	Buy	TBK		1655	86.998	143,997.08	0.00	PNSR	0.009500	15.72	0.00	USD	1.0000000	000009	2/3/2022	309008
1129						143,997.08	0.00	0.00	15.72		0.00	USD	1.0000000	143,997.08	2/7/2022	

Transactions Listing

FROM Trade Date 01/31/2022 TO 02/28/2022

						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	Contribution	000009		118883.06	0.00	118,883.06	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/31/2022	307840
1129				Mgmt Fee 4Q 2021		118,883.06	0.00	0.00	0.00		0.00	USD	1.0000000	118,883.06	1/31/2022	
2nyscm10	Distribution	000009		702	1.00	702.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/2/2022	309024
1129				INTERFUND TRANSFERS DEBIT		702.00	0.00	0.00	0.00		0.00	USD	1.0000000	702.00	2/2/2022	
2nyscm10	Distribution	000009		4466.44	1.00	4,466.44	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/11/2022	309521
1129				INTERFUND TRANSFERS DEBIT		4,466.44	0.00	0.00	0.00		0.00	USD	1.0000000	4,466.44	2/11/2022	
2nyscm10	Distribution	000009		11205.54	1.00	11,205.54	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/16/2022	309689
1129				INTERFUND TRANSFERS DEBIT		11,205.54	0.00	0.00	0.00		0.00	USD	1.0000000	11,205.54	2/16/2022	
2nyscm10	Distribution	000009		14119.85	1.00	14,119.85	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/17/2022	309746
1129				INTERFUND TRANSFERS DEBIT		14,119.85	0.00	0.00	0.00		0.00	USD	1.0000000	14,119.85	2/17/2022	
2nyscm10	Distribution	000009		1280.63	1.00	1,280.63	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/18/2022	309972
1129				INTERFUND TRANSFERS DEBIT		1,280.63	0.00	0.00	0.00		0.00	USD	1.0000000	1,280.63	2/18/2022	
2nyscm10	Distribution	000009		2160.08	1.00	2,160.08	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/22/2022	309979
1129				INTERFUND TRANSFERS DEBIT		2,160.08	0.00	0.00	0.00		0.00	USD	1.0000000	2,160.08	2/22/2022	
2nyscm10	Distribution	000009		9930.22	1.00	9,930.22	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/24/2022	310149
1129				INTERFUND TRANSFERS DEBIT		9,930.22	0.00	0.00	0.00		0.00	USD	1.0000000	9,930.22	2/24/2022	
2nyscm10	Distribution	000009		25027.5	1.00	25,027.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/25/2022	310217
1129				INTERFUND TRANSFERS DEBIT		25,027.50	0.00	0.00	0.00		0.00	USD	1.0000000	25,027.50	2/25/2022	
2nyscm10	Distribution	000009		6029.14	1.00	6,029.14	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/28/2022	310345
1129				INTERFUND TRANSFERS DEBIT		6,029.14	0.00	0.00	0.00		0.00	USD	1.0000000	6,029.14	2/28/2022	
2nyscm10	Income	000009	Northern Oil and Gas, Inc.	3218.8	0.00	3,218.80	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/31/2022	307681
1129			NOG	Div Accrued for NOG		3,218.80	0.00	0.00	0.00		0.00	USD	1.0000000	3,218.80	1/31/2022	
2nyscm10	Income	000009		307.67	1.00	307.67	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/1/2022	307910
1129				CASH CREDIT FOR INTEREST		307.67	0.00	0.00	0.00		0.00	USD	1.0000000	307.67	2/1/2022	
2nyscm10	Income	000009	KADANT INC	702	0.00	702.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/3/2022	307972
1129			KAI	Div Accrued for KAI		702.00	0.00	0.00	0.00		0.00	USD	1.0000000	702.00	2/3/2022	

Transactions Listing

FROM Trade Date 01/31/2022 TO 02/28/2022

						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	BANNER CORP	4466.44	0.00	4,466.44	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/14/2022	309431
1129			BANR	Div Accrued for BANR		4,466.44	0.00	0.00	0.00		0.00	USD	1.0000000	4,466.44	2/14/2022	
2nyscm10	Income	000009	FIRST FOUNDATION, INC	3155.02	0.00	3,155.02	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/17/2022	309552
1129			FFWM	Div Accrued for FFWM		3,155.02	0.00	0.00	0.00		0.00	USD	1.0000000	3,155.02	2/17/2022	
2nyscm10	Income	000009	INDEPENDENT BANK GROUP, INC.	5646.8	0.00	5,646.80	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/17/2022	309555
1129			IBTX	Div Accrued for IBTX		5,646.80	0.00	0.00	0.00		0.00	USD	1.0000000	5,646.80	2/17/2022	
2nyscm10	Income	000009	RUTH'S HOSPITALITY GROUP, INC.	2403.72	0.00	2,403.72	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/17/2022	309577
1129			RUTH	Div Accrued for RUTH		2,403.72	0.00	0.00	0.00		0.00	USD	1.0000000	2,403.72	2/17/2022	
2nyscm10	Income	000009	ONE MAIN HOLDINGS	14119.85	0.00	14,119.85	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/18/2022	309678
1129			OMF	Div Accrued for OMF		14,119.85	0.00	0.00	0.00		0.00	USD	1.0000000	14,119.85	2/18/2022	
2nyscm10	Income	000009	FB FINANCIAL CORPORATION	1280.63	0.00	1,280.63	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/22/2022	309714
1129			FBK	Div Accrued for FBK		1,280.63	0.00	0.00	0.00		0.00	USD	1.0000000	1,280.63	2/22/2022	
2nyscm10	Income	000009	H.B. FULLER COMPANY	2160.08	0.00	2,160.08	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/23/2022	309963
1129			FUL	Div Accrued for FUL		2,160.08	0.00	0.00	0.00		0.00	USD	1.0000000	2,160.08	2/23/2022	
2nyscm10	Income	000009	ATLANTIC UNION BANKSHARES	4177.6	0.00	4,177.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/25/2022	309992
1129			AUB	Div Accrued for AUB		4,177.60	0.00	0.00	0.00		0.00	USD	1.0000000	4,177.60	2/25/2022	
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	2/25/2022	310020
1129			HTLF	Div Accrued for HTLF		5,752.62	0.00	0.00	0.00		0.00	USD	1.0000000	5,752.62	2/25/2022	
2nyscm10	Income	000009	NEXSTAR BROADCASTING	8109.9	0.00	8,109.90	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/28/2022	310070
1129			NXST	Div Accrued for NXST		8,109.90	0.00	0.00	0.00		0.00	USD	1.0000000	8,109.90	2/28/2022	
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	2/28/2022	310122
1129			SBRA	Div Accrued for SBRA		16,917.60	0.00	0.00	0.00		0.00	USD	1.0000000	16,917.60	2/28/2022	
2nyscm10	Management	000009		118883.06	0.00	118,883.06	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/31/2022	307839
1129				Mgmt Fee 4Q 2021		118,883.06	0.00	0.00	0.00		0.00	USD	1.0000000	118,883.06	1/31/2022	
2nyscm10	Sell	AUB		2131	40.296	85,850.95	81,495.62	PNSR	0.009500	20.24	0.00	USD	1.0000000	000009	2/2/2022	307946
1129						85,850.95	81,495.62	0.44	20.24		0.00	USD	1.0000000	85,850.95	2/4/2022	

Transactions Listing

FROM Trade Date 01/31/2022 TO 02/28/2022

						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	AUB		4854	40.244	195,297.75	185,281.09	PNSR	0.009500	46.11	0.00	USD	1.0000000	000009	2/3/2022	309007
1129						195,297.75	185,281.09	1.00	46.11		0.00	USD	1.0000000	195,297.75	2/7/2022	
2nyscm10	Sell	AUB		3745	40.268	150,767.68	141,010.86	PNSR	0.009500	35.58	0.00	USD	1.0000000	000009	2/4/2022	309056
1129						150,767.68	141,010.86	0.77	35.58		0.00	USD	1.0000000	150,767.68	2/8/2022	
2nyscm10	Sell	CHX		8946	22.579	201,905.71	118,862.88	PNSR	0.009500	84.99	0.00	USD	1.0000000	000009	2/11/2022	309409
1129						201,905.71	118,862.88	1.03	84.99		0.00	USD	1.0000000	201,905.71	2/15/2022	
2nyscm10	Sell	CHX		8945	21.94	196,162.85	94,517.53	PNSR	0.009500	84.98	0.00	USD	1.0000000	000009	2/14/2022	309463
1129						196,162.85	94,517.53	1.00	84.98		0.00	USD	1.0000000	196,162.85	2/16/2022	
2nyscm10	Sell	DCOM		2721	34.18	92,976.64	102,636.92	PNSR	0.009500	25.85	0.00	USD	1.0000000	000009	2/4/2022	309058
1129						92,976.64	102,636.92	0.47	25.85		0.00	USD	1.0000000	92,976.64	2/8/2022	
2nyscm10	Sell	DCOM		4690	34.202	160,363.41	173,510.02	PNSR	0.009500	44.56	0.00	USD	1.0000000	000009	2/7/2022	309125
1129						160,363.41	173,510.02	0.82	44.56		0.00	USD	1.0000000	160,363.41	2/9/2022	
2nyscm10	Sell	DCOM		2849	34.556	98,421.62	104,158.26	PNSR	0.009500	27.07	0.00	USD	1.0000000	000009	2/8/2022	309182
1129						98,421.62	104,158.26	0.50	27.07		0.00	USD	1.0000000	98,421.62	2/10/2022	
2nyscm10	Sell	DCOM		2028	34.292	69,524.35	72,547.55	PNSR	0.009500	19.27	0.00	USD	1.0000000	000009	2/9/2022	309212
1129						69,524.35	72,547.55	0.35	19.27		0.00	USD	1.0000000	69,524.35	2/11/2022	
2nyscm10	Sell	MGY		59580	22.089	1,315,501.82	516,518.02	PNSR	0.009500	566.01	0.00	USD	1.0000000	000009	2/4/2022	309061
1129						1,315,501.82	516,518.02	6.71	566.01		0.00	USD	1.0000000	1,315,501.82	2/8/2022	
2nyscm10	Sell	PDCE		18016	61.547	1,108,659.35	239,021.66	PNSR	0.009500	171.15	0.00	USD	1.0000000	000009	2/4/2022	309062
1129						1,108,659.35	239,021.66	5.66	171.15		0.00	USD	1.0000000	1,108,659.35	2/8/2022	
2nyscm10	Sell	VSH		37232	19.97	743,176.72	865,458.00	PNSR	0.009500	353.70	0.00	USD	1.0000000	000009	2/10/2022	309255
1129						743,176.72	865,458.00	3.79	353.70		0.00	USD	1.0000000	743,176.72	2/14/2022	

Portfolio Holdings

Back Office

Manager - ALL, As of: 02/28/2022

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	85,136,097.51	66,512,591.29	38,899.48
000009	PRINCIPAL CASH	000009	Liquid Assets		1,386,830.72		0.00
AAN	AARON S, INC.	00258W108	Cons. Discretionary	25,807	541,688.93	616,570.22	0.00
ABCB	AMERIS BANCORP	03076K108	Financials	16,210	802,395.00	580,500.24	0.00
ABG	ASBURY AUTOMOTIVE GROUP, INC.	043436104	Cons. Discretionary	5,075	985,108.25	487,886.63	0.00
AEIS	ADVANCED ENERGY INDUSTRIES, INC.	007973100	Info. Technology	10,174	873,437.90	781,461.47	1,017.40
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	37,489	790,268.12	773,333.77	0.00
AHH	ARMADA HOFFLER PROPERTIES	04208T108	Real Estate	81,261	1,192,911.48	959,571.76	0.00
AIR	AAR CORP.	000361105	Industrials	18,466	829,862.04	711,148.04	0.00
ARNC	ARCONIC CORP.	03966V107	Materials	18,259	560,551.30	586,897.37	0.00
ASIX	ADVANSIX, INC.	00773T101	Materials	13,587	544,295.22	430,086.75	1,698.38
ATKR	ATKORE INC.	047649108	Industrials	15,983	1,625,630.93	372,711.15	0.00
ATSG	AIR TRANSPORT SERVICES GROUP, INC.	00922R105	Industrials	24,140	760,651.40	468,476.63	0.00
AUB	ATLANTIC UNION BANKSHARES	04911A107	Financials	14,920	606,199.60	469,240.07	0.00
AVNT	AVIENT CORP	05368V106	Materials	23,777	1,245,677.03	758,578.09	0.00
BANC	BANC OF CALIFORNIA INCORPORATED	05990K106	Financials	45,976	903,428.40	810,002.30	0.00
BANR	BANNER CORP	06652V208	Financials	10,151	625,403.11	591,151.98	0.00
BJRI	BJS RESTAURANTS, INC.	09180C106	Cons. Discretionary	10,453	335,227.71	261,092.94	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	10,133	709,208.67	522,281.06	6,029.13
BV	BRIGHTVIEW HOLDINGS, INC.	10948C107	Industrials	43,145	582,888.95	538,231.31	0.00
CASH	META FINANCIAL GROUP, INC.	59100U108	Financials	28,103	1,556,625.17	790,285.90	0.00
CDMO	AVID BIOSERVICES, INC.	05368M106	Health Care	21,670	443,801.60	492,795.47	0.00
CHRS	COHERUS BIOSCIENCES, INC.	19249H103	Health Care	48,873	576,212.67	789,432.51	0.00

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CHX	CHAMPION X CORPORATION	15872M104	Energy	37,158	795,552.78	358,640.05	0.00
CIVI	CIVITAS RESOURCES INC.	17888H103	Energy	19,260	972,052.20	1,103,012.50	0.00
CNR	CORNERSTONE BLDG BRANDS	21925D109	Industrials	40,820	901,305.60	477,302.04	0.00
COHU	Cohu, Inc.	192576106	Info. Technology	17,580	548,144.40	624,001.10	0.00
CUBI	CUSTOMERS BANCORP, INC.	23204G100	Financials	14,384	885,335.20	847,362.24	0.00
DAN	DANA INCORPORATED	235825205	Cons. Discretionary	37,002	688,977.24	601,286.46	0.00
DBI	DESIGNER BRANDS INC	250565108	Cons. Discretionary	21,098	275,328.90	422,202.63	0.00
DCOM	DIME COMMUNITY BANCSHARES, INC.	25432X102	Financials	11,729	398,668.71	412,025.87	0.00
DLX	DELUXE CORP	248019101	Industrials	18,577	577,930.47	813,909.49	5,573.10
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	22,447	1,109,779.68	904,767.64	0.00
EPC	EDGEWELL PERSONAL CARE CO.	28035Q102	Consumer Staples	22,776	812,647.68	857,649.49	0.00
ESTE	Earthstone Energy, Inc. Class A	27032D304	Energy	103,767	1,348,971.00	1,368,925.40	0.00
FBK	FB FINANCIAL CORPORATION	30257X104	Financials	9,851	437,778.44	354,246.40	0.00
FFWM	FIRST FOUNDATION, INC	32026V104	Financials	30,759	820,342.53	825,030.40	0.00
FNB	FNB CORP	302520101	Financials	39,763	534,017.09	313,067.55	0.00
FRME	FIRST MERCHANTS CORPORATION	320817109	Financials	28,789	1,259,230.86	1,054,406.39	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	12,896	881,699.52	603,572.76	0.00
GDEN	Golden Entertainment, Inc.	381013101	Cons. Discretionary	15,779	898,298.47	726,223.16	0.00
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	17,291	479,652.34	238,555.28	0.00
GMRE	GLOBAL MEDICAL REIT INC	37954A204	Real Estate	71,823	1,127,621.10	1,002,736.80	0.00
HGV	HILTON GRAND VA	43283X105	Cons. Discretionary	20,217	1,048,453.62	603,116.64	0.00
HPP	HUDSON PACIFIC PROPERTIES, INC.	444097109	Real Estate	32,482	857,524.80	828,914.03	0.00
HTLF	HEARTLAND FINL USA INC	42234Q102	Financials	21,306	1,057,203.72	1,030,329.99	0.00

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IBTX	INDEPENDENT BANK GROUP, INC.	45384B106	Financials	14,860	1,146,449.00	661,312.42	0.00
IIPR	INNOVATIVE INDUSTRIAL PROPERTIES INC	45781V101	Real Estate	1,675	315,670.50	308,186.26	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	42,998	1,086,559.46	410,349.38	0.00
ITGR	INTEGER HOLDINGS CORPORATION	45826H109	Health Care	10,215	856,732.05	834,329.61	0.00
JBLU	JETBLUE AIRWAYS CORPORATION	477143101	Industrials	29,020	443,135.40	398,113.77	0.00
KAI	KADANT INC	48282T104	Industrials	2,808	554,158.80	134,843.87	0.00
KFRC	KFORCE INC.	493732101	Industrials	17,031	1,280,390.58	620,724.91	0.00
LADR	LADDER CAPITAL CORP. CLASS A	505743104	Financials	67,464	773,137.44	702,561.50	0.00
LZB	LAZBOY INCORPORATED	505336107	Cons. Discretionary	15,361	448,233.98	510,380.60	0.00
MOD	MODINE MANUFACTURING CO	607828100	Cons. Discretionary	40,422	408,262.20	302,003.48	0.00
MTRN	MATERION CORP	576690101	Materials	14,824	1,238,545.20	797,948.70	1,778.88
MYGN	MYRIAD GENETICS INC	62855J104	Health Care	16,636	405,585.68	538,127.71	0.00
NOG	Northern Oil and Gas, Inc.	665531307	Energy	40,235	1,009,093.80	750,127.79	0.00
NPO	ENPRO INDUSTRIES, INC.	29355X107	Industrials	11,714	1,293,694.16	1,085,853.03	0.00
NXGN	NEXTGEN HEALTHCARE, INC.	65343C102	Health Care	43,288	845,414.64	804,391.45	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Communication Services	9,011	1,667,485.55	577,260.85	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	14,863	757,715.74	409,732.83	0.00
OMI	Owens & Minor, Inc.	690732102	Health Care	19,532	862,337.80	797,479.24	0.00
ONTO	ONTO INNOVATION INC	683344105	Info. Technology	4,784	412,428.64	271,366.85	0.00
OTTR	OTTER TAIL CORPORATION	689648103	Utilities	13,913	860,658.18	632,012.04	5,739.11
PCRX	PACIRA PHARMACEUTICALS, INC.	695127100	Health Care	6,467	431,284.23	402,836.55	0.00
PEB	PEBBLEBROOK HOTEL	70509V100	Real Estate	44,632	1,004,666.32	645,643.35	0.00

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PFBC	PREFERRED BANK	740367404	Financials	18,493	1,451,330.64	878,611.39	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	6,914	563,283.58	345,650.18	0.00
POR	PORTLAND GENERAL	736508847	Utilities	9,477	481,147.29	337,139.33	0.00
PRG	PROG HOLDINGS INC.	74319R101	Financials	12,433	380,947.12	635,918.52	0.00
PRI	PRIMERICA	74164M108	Financials	2,563	332,908.07	143,971.14	1,409.65
PRIM	PRIMORIS SERVICES CORPORATION	74164F103	Industrials	43,584	1,149,310.08	1,109,370.64	0.00
PTEN	PATTERSON-UTI ENERGY, INC.	703481101	Energy	99,183	1,431,210.69	979,345.46	0.00
R	RYDER SYSTEM, INC.	783549108	Industrials	14,992	1,181,969.28	1,210,937.84	8,695.36
REVG	REV GROUP, INC.	749527107	Industrials	40,289	544,707.28	627,955.65	0.00
REZI	RESIDEO TECHNOLOGIES, INC.	76118Y104	Industrials	18,922	487,052.28	574,806.43	0.00
RHP	RYMAN HOSPITALITY PROPERTIES, INC.	78377T107	Real Estate	11,737	1,034,147.07	997,980.85	0.00
ROIC	RETAIL OPPORTUNITY INVESTMENTS	76131N101	Real Estate	58,123	1,055,513.68	734,102.11	0.00
RRC	RANGE RES CORP	75281A109	Energy	58,586	1,344,548.70	594,103.05	0.00
RTL	THE NECESSITY RETAIL REIT	02607T109	Real Estate	118,923	837,217.92	971,161.46	0.00
RUTH	RUTH'S HOSPITALITY GROUP, INC.	783332109	Cons. Discretionary	20,031	496,969.11	409,011.06	0.00
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	56,392	757,344.56	1,033,901.26	0.00
SCHL	SCHOLASTIC CORPORATION	807066105	Communication Services	22,209	934,554.72	777,017.20	3,331.35
SEM	SELECT MEDICAL HOLDINGS CORPORATION	81619Q105	Health Care	29,398	680,563.70	769,258.32	0.00
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	27,186	922,420.98	707,662.42	0.00
SNEX	STONEX GROUP INC.	861896108	Financials	5,741	433,158.45	317,775.12	0.00
SPB	SPECTRUM BRANDS HOLDINGS, INC.	84790A105	Consumer Staples	8,636	801,248.08	443,682.31	3,627.12
STRL	STERLING CONSTRUCTION COMPANY, INC.	859241101	Industrials	55,538	1,640,037.14	871,124.11	0.00

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TBBK	BANCORP INC.	05969A105	Financials	47,937	1,404,554.10	521,348.00	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	14,073	1,411,803.36	547,691.21	0.00
TCBI	TEXAS CAPITAL BANCSHARES, INC.	88224Q107	Financials	12,982	864,601.20	866,071.37	0.00
TPH	TRI POINTE HOMES, INC	87265H109	Cons. Discretionary	42,273	945,647.01	814,780.63	0.00
TVTY	TIVITY HEALTH, INC.	88870R102	Health Care	17,524	478,054.72	423,313.49	0.00
TWNK	HOSTESS BRANDS, INC. CLASS A	44109J106	Consumer Staples	51,257	1,104,075.78	740,565.64	0.00
UIS	UNISYS CORPORATION	909214306	Info. Technology	41,266	881,854.42	701,631.71	0.00
VECO	Veeco Instruments Inc.	922417100	Info. Technology	15,441	441,149.37	404,097.87	0.00
VREX	VAREX IMAGING CORPORATION	92214X106	Health Care	29,028	686,221.92	746,809.38	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	18,447	926,592.81	675,202.51	0.00
WCC	WESCO INTERNATIONAL, INC.	95082P105	Industrials	7,270	884,977.10	558,549.95	0.00
WTM	WHITE MOUNTAINS INSURANCE GROUP LTD	G9618E107	Financials	827	868,515.40	896,606.80	0.00