PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 03/31/2022 to 04/29/2022

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 04/29/2022
Total Portfolio	-7.64	-7.64	-8.96	-2.17	33.98	10.97	7.96	8.09	10.38	8.68				8.05	-7.64
Total Equities	-7.77	-7.77	-9.11	-2.17	34.77	11.22	8.15	8.22						7.83	-7.77
Total Cash	0.00	0.00	0.00	0.00	0.00	0.00	0.56	0.75						1.22	0.00
Russell 2000 Value	-7.76	-7.76	-9.97	-6.59	29.30	8.38	6.80	6.75	9.91	7.85	7.48	8.76	9.81	7.61	-7.76

PERFORMANCE RETURNS FOR TOTAL

2nyscm10 - New York State Common Retirement Fund

From 03/31/2022 to 04/29/2022

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 04/29/2022
Total Portfolio	-7.78	-7.78	-9.23	-2.72	33.25	10.36	7.33	7.47	9.78	8.11				7.49	-7.78
Total Equities	-7.77	-7.77	-9.11	-2.17	34.77	11.22	8.15	8.22						7.83	-7.77
Total Cash	0.00	0.00	0.00	0.00	0.00	0.00	0.56	0.75						1.22	0.00
Russell 2000 Value	-7.76	-7.76	-9.97	-6.59	29.30	8.38	6.80	6.75	9.91	7.85	7.48	8.76	9.81	7.61	-7.76

Transactions Listing

FROM Trade Date 03/31/2022 TO 04/29/2022

						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	FBK		3926	42.801	168,075.60	0.00	PNSR	0.009500	37.30	0.00	USD	1.0000000	000009	4/20/2022	313779
1129						168,075.60	0.00	0.00	37.30		0.00	USD	1.0000000	168,075.60	4/22/2022	
2nyscm10	Buy	FBK		1199	43.04	51,616.47	0.00	PNSR	0.009500	11.39	0.00	USD	1.0000000	000009	4/21/2022	313818
1129						51,616.47	0.00	0.00	11.39		0.00	USD	1.0000000	51,616.47	4/25/2022	
2nyscm10	Buy	FUL		2994	67.831	203,113.56	0.00	PNSR	0.009500	28.44	0.00	USD	1.0000000	000009	4/27/2022	313969
1129						203,113.56	0.00	0.00	28.44		0.00	USD	1.0000000	203,113.56	4/29/2022	
2nyscm10	Buy	MODV		1200	112.27	134,735.88	0.00	PNSR	0.009500	11.40	0.00	USD	1.0000000	000009	4/8/2022	313196
1129						134,735.88	0.00	0.00	11.40		0.00	USD	1.0000000	134,735.88	4/12/2022	
2nyscm10	Buy	MODV		2535	110.736	280,740.35	0.00	PNSR	0.009500	24.08	0.00	USD	1.0000000	000009	4/11/2022	313247
1129						280,740.35	0.00	0.00	24.08		0.00	USD	1.0000000	280,740.35	4/13/2022	
2nyscm10	Buy	UNFI		4077	41.394	168,803.29	0.00	PNSR	0.009500	38.73	0.00	USD	1.0000000	000009	4/7/2022	313005
1129						168,803.29	0.00	0.00	38.73		0.00	USD	1.0000000	168,803.29	4/11/2022	
2nyscm10	Contribution	000009		116707.06	0.00	116,707.06	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/29/2022	314217
1129				MGMT FEE 1Q 2022		116,707.06	0.00	0.00	0.00		0.00	USD	1.0000000	116,707.06	4/29/2022	
2nyscm10	Distribution	000009		4163.71	1.00	4,163.71	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/31/2022	312502
1129				INTERFUND TRANSFERS DEBIT		4,163.71	0.00	0.00	0.00		0.00	USD	1.0000000	4,163.71	3/31/2022	
2nyscm10	Distribution	000009		14747.35	1.00	14,747.35	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/4/2022	312862
1129				INTERFUND TRANSFERS DEBIT		14,747.35	0.00	0.00	0.00		0.00	USD	1.0000000	14,747.35	4/4/2022	
2nyscm10	Distribution	000009		19461.41	1.00	19,461.41	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/6/2022	313178
1129				INTERFUND TRANSFERS DEBIT		19,461.41	0.00	0.00	0.00		0.00	USD	1.0000000	19,461.41	4/6/2022	
2nyscm10	Distribution	000009		25070.32	1.00	25,070.32	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/7/2022	313237
1129				INTERFUND TRANSFERS DEBIT		25,070.32	0.00	0.00	0.00		0.00	USD	1.0000000	25,070.32	4/7/2022	
2nyscm10	Distribution	000009		5546.29	1.00	5,546.29	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/13/2022	313643
1129				INTERFUND TRANSFERS DEBIT		5,546.29	0.00	0.00	0.00		0.00	USD	1.0000000	5,546.29	4/13/2022	
2nyscm10	Distribution	000009		15953.57	1.00	15,953.57	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/14/2022	313644
1129				INTERFUND TRANSFERS DEBIT		15,953.57	0.00	0.00	0.00		0.00	USD	1.0000000	15,953.57	4/14/2022	

Transactions Listing

FROM Trade Date 03/31/2022 TO 04/29/2022

						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	Distribution	000009		29346.25	1.00	29,346.25	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/15/2022	313745
1129				INTERFUND TRANSFERS DEBIT		29,346.25	0.00	0.00	0.00		0.00	USD	1.0000000	29,346.25	4/15/2022	
2nyscm10	Distribution	000009		7951.99	1.00	7,951.99	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/20/2022	313869
1129				INTERFUND TRANSFERS DEBIT		7,951.99	0.00	0.00	0.00		0.00	USD	1.0000000	7,951.99	4/20/2022	
2nyscm10	Distribution	000009		5159.76	1.00	5,159.76	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/21/2022	313896
1129				INTERFUND TRANSFERS DEBIT		5,159.76	0.00	0.00	0.00		0.00	USD	1.0000000	5,159.76	4/21/2022	
2nyscm10	Distribution	000009		2814.96	1.00	2,814.96	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/22/2022	313912
1129				INTERFUND TRANSFERS DEBIT		2,814.96	0.00	0.00	0.00		0.00	USD	1.0000000	2,814.96	4/22/2022	
2nyscm10	Distribution	000009		8419.76	1.00	8,419.76	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/28/2022	314293
1129				INTERFUND TRANSFERS DEBIT		8,419.76	0.00	0.00	0.00		0.00	USD	1.0000000	8,419.76	4/28/2022	
2nyscm10	Income	000009	ENTERPRISE FINANCIAL SERVICES	4713.87	0.00	4,713.87	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/31/2022	312085
1129			EFSC	Div Accrued for EFSC		4,713.87	0.00	0.00	0.00		0.00	USD	1.0000000	4,713.87	3/31/2022	
2nyscm10	Income	000009	HUDSON PACIFIC PROPERTIES, INC.	8120.5	0.00	8,120.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/31/2022	312158
1129			HPP	Div Accrued for HPP		8,120.50	0.00	0.00	0.00		0.00	USD	1.0000000	8,120.50	3/31/2022	
2nyscm10	Income	000009	BANC OF CALIFORNIA INCORPORATED	2758.56	0.00	2,758.56	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/1/2022	312375
1129			BANC	Div Accrued for BANC		2,758.56	0.00	0.00	0.00		0.00	USD	1.0000000	2,758.56	4/1/2022	
2nyscm10	Income	000009	META FINANCIAL GROUP, INC.	1405.15	0.00	1,405.15	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/1/2022	312377
1129			CASH	Div Accrued for CASH		1,405.15	0.00	0.00	0.00		0.00	USD	1.0000000	1,405.15	4/1/2022	
2nyscm10	Income	000009		563.22	1.00	563.22	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/1/2022	312503
1129				CASH CREDIT FOR INTEREST		563.22	0.00	0.00	0.00		0.00	USD	1.0000000	563.22	4/1/2022	
2nyscm10	Income	000009	AARON S, INC.	2903.29	0.00	2,903.29	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/5/2022	312532
1129			AAN	Div Accrued for AAN		2,903.29	0.00	0.00	0.00		0.00	USD	1.0000000	2,903.29	4/5/2022	
2nyscm10	Income	000009	EDGEWELL PERSONAL CARE CO.	3416.4	0.00	3,416.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/5/2022	312547
1129			EPC	Div Accrued for EPC		3,416.40	0.00	0.00	0.00		0.00	USD	1.0000000	3,416.40	4/5/2022	

Transactions Listing

FROM Trade Date 03/31/2022 TO 04/29/2022

						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	SOUTH JERSEY INDS INC	8427.66	0.00	8,427.66	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/5/2022	312604
1129			SJI	Div Accrued for SJI		8,427.66	0.00	0.00	0.00		0.00	USD	1.0000000	8,427.66	4/5/2022	
2nyscm10	Income	000009	ARMADA HOFFLER PROPERTIES	13814.37	0.00	13,814.37	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/7/2022	312897
1129			AHH	Div Accrued for AHH		13,814.37	0.00	0.00	0.00		0.00	USD	1.0000000	13,814.37	4/7/2022	
2nyscm10	Income	000009	AVIENT CORP	5647.04	0.00	5,647.04	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/7/2022	312920
1129			AVNT	Div Accrued for AVNT		5,647.04	0.00	0.00	0.00		0.00	USD	1.0000000	5,647.04	4/7/2022	
2nyscm10	Income	000009	AMERIS BANCORP	2431.5	0.00	2,431.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/8/2022	313048
1129			ABCB	Div Accrued for ABCB		2,431.50	0.00	0.00	0.00		0.00	USD	1.0000000	2,431.50	4/8/2022	
2nyscm10	Income	000009	GLOBAL MEDICAL REIT INC	15082.83	0.00	15,082.83	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/8/2022	313120
1129			GMRE	Div Accrued for GMRE		15,082.83	0.00	0.00	0.00		0.00	USD	1.0000000	15,082.83	4/8/2022	
2nyscm10	Income	000009	RETAIL OPPORTUNITY INVESTMENTS	7555.99	0.00	7,555.99	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/8/2022	313148
1129			ROIC	Div Accrued for ROIC		7,555.99	0.00	0.00	0.00		0.00	USD	1.0000000	7,555.99	4/8/2022	
2nyscm10	Income	000009	INNOVATIVE INDUSTRIAL PROPERTIES INC	2931.25	0.00	2,931.25	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/14/2022	313318
1129			IIPR	Div Accrued for IIPR		2,931.25	0.00	0.00	0.00		0.00	USD	1.0000000	2,931.25	4/14/2022	
2nyscm10	Income	000009	PRIMORIS SERVICES CORPORATION	2615.04	0.00	2,615.04	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/14/2022	313339
1129			PRIM	Div Accrued for PRIM		2,615.04	0.00	0.00	0.00		0.00	USD	1.0000000	2,615.04	4/14/2022	
2nyscm10	Income	000009	LADDER CAPITAL CORP. CLASS A	13492.8	0.00	13,492.80	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/15/2022	313463
1129			LADR	Div Accrued for LADR		13,492.80	0.00	0.00	0.00		0.00	USD	1.0000000	13,492.80	4/15/2022	
2nyscm10	Income	000009	PEBBLEBROOK HOTEL	446.32	0.00	446.32	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/15/2022	313505
1129			PEB	Div Accrued for PEB		446.32	0.00	0.00	0.00		0.00	USD	1.0000000	446.32	4/15/2022	
2nyscm10	Income	000009	PORTLAND GENERAL	4075.11	0.00	4,075.11	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/18/2022	313522
1129			POR	Div Accrued for POR		4,075.11	0.00	0.00	0.00		0.00	USD	1.0000000	4,075.11	4/18/2022	
2nyscm10	Income	000009	REV GROUP, INC.	2014.45	0.00	2,014.45	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/15/2022	313528
1129			REVG	Div Accrued for REVG		2,014.45	0.00	0.00	0.00		0.00	USD	1.0000000	2,014.45	4/15/2022	
2nyscm10	Income	000009	PREFERRED BANK	7951.99	0.00	7,951.99	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/21/2022	313792
1129			PFBC	Div Accrued for PFBC		7,951.99	0.00	0.00	0.00		0.00	USD	1.0000000	7,951.99	4/21/2022	

Transactions Listing

FROM Trade Date 03/31/2022 TO 04/29/2022

						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	INDEPENDENCE REALTY TRUST, INC.	5159.76	0.00	5,159.76	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/22/2022	313831
1129			IRT	Div Accrued for IRT		5,159.76	0.00	0.00	0.00		0.00	USD	1.0000000	5,159.76	4/22/2022	
2nyscm10	Income	000009	DIME COMMUNITY BANCSHARES, INC.	2814.96	0.00	2,814.96	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/25/2022	313877
1129			DCOM	Div Accrued for DCOM		2,814.96	0.00	0.00	0.00		0.00	USD	1.0000000	2,814.96	4/25/2022	
2nyscm10	Income	000009	CHAMPION X CORPORATION	2786.85	0.00	2,786.85	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/29/2022	314042
1129			CHX	Div Accrued for CHX		2,786.85	0.00	0.00	0.00		0.00	USD	1.0000000	2,786.85	4/29/2022	
2nyscm10	Income	000009	Northern Oil and Gas, Inc.	5632.9	0.00	5,632.90	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/29/2022	314100
1129			NOG	Div Accrued for NOG		5,632.90	0.00	0.00	0.00		0.00	USD	1.0000000	5,632.90	4/29/2022	
2nyscm10	Management	000009		116707.06	0.00	116,707.06	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/29/2022	314216
1129				MGMT FEE 1Q 2022		116,707.06	0.00	0.00	0.00		0.00	USD	1.0000000	116,707.06	4/29/2022	
2nyscm10	Sell	ARNC		18259	24.326	443,989.05	586,897.37	PNSR	0.009500	173.46	0.00	USD	1.0000000	000009	4/27/2022	313968
1129						443,989.05	586,897.37	2.27	173.46		0.00	USD	1.0000000	443,989.05	4/29/2022	
2nyscm10	Sell	ATKR		6955	90.252	627,629.91	164,706.15	PNSR	0.009500	66.07	0.00	USD	1.0000000	000009	4/7/2022	313000
1129						627,629.91	164,706.15	3.20	66.07		0.00	USD	1.0000000	627,629.91	4/11/2022	
2nyscm10	Sell	BJRI		7798	24.845	193,666.24	194,776.88	PNSR	0.009500	74.08	0.00	USD	1.0000000	000009	4/7/2022	313001
1129						193,666.24	194,776.88	0.99	74.08		0.00	USD	1.0000000	193,666.24	4/11/2022	
2nyscm10	Sell	BJRI		2655	24.687	65,518.70	66,316.06	PNSR	0.009500	25.22	0.00	USD	1.0000000	000009	4/8/2022	313195
1129						65,518.70	66,316.06	0.33	25.22		0.00	USD	1.0000000	65,518.70	4/12/2022	
2nyscm10	Sell	R		5501	63.684	350,269.98	471,045.01	PNSR	0.009500	52.26	0.00	USD	1.0000000	000009	4/7/2022	313002
1129						350,269.98	471,045.01	1.79	52.26		0.00	USD	1.0000000	350,269.98	4/11/2022	
2nyscm10	Sell	REZI		13158	21.739	285,916.62	400,050.59	PNSR	0.009500	125.00	0.00	USD	1.0000000	000009	4/7/2022	313003
1129						285,916.62	400,050.59	1.46	125.00		0.00	USD	1.0000000	285,916.62	4/11/2022	
2nyscm10	Sell	REZI		5764	21.754	125,332.93	174,755.84	PNSR	0.009500	54.76	0.00	USD	1.0000000	000009	4/8/2022	313197
1129						125,332.93	174,755.84	0.64	54.76		0.00	USD	1.0000000	125,332.93	4/12/2022	

Transactions Listing

FROM Trade Date 03/31/2022 TO 04/29/2022

						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	TPH		20689	18.668	386,021.66	460,469.57	PNSR	0.009500	196.55	0.00	USD	1.0000000	000009	4/7/2022	313004
1129						386,021.66	460,469.57	1.97	196.55		0.00	USD	1.0000000	386,021.66	4/11/2022	

Portfolio Holdings

Back Office

Manager - ALL, As of: 04/29/2022

Portfolio:2nyscm10 - New York State Common Retirement Fund

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	**78,376,097.31**	**66,886,928.55**	**20,441.64**
000009	PRINCIPAL CASH	000009	Liquid Assets		2,179,476.97		0.00
AAN	AARON S, INC.	00258W108	Cons. Discretionary	25,807	529,817.71	616,570.22	0.00
ABCB	AMERIS BANCORP	03076K108	Financials	16,210	675,957.00	580,500.24	0.00
ABG	ASBURY AUTOMOTIVE GROUP, INC.	043436104	Cons. Discretionary	5,075	932,328.25	487,886.63	0.00
AEIS	ADVANCED ENERGY INDUSTRIES, INC.	007973100	Info. Technology	10,174	778,514.48	781,461.47	0.00
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	37,489	566,458.79	773,333.77	0.00
AHH	ARMADA HOFFLER PROPERTIES	04208T108	Real Estate	81,261	1,101,086.55	959,571.76	0.00
AIR	AAR CORP.	000361105	Industrials	18,466	867,532.68	711,148.04	0.00
ASIX	ADVANSIX, INC.	00773T101	Materials	13,587	605,164.98	430,086.75	0.00
ATKR	ATKORE INC.	047649108	Industrials	9,028	867,590.80	208,005.00	0.00
ATSG	AIR TRANSPORT SERVICES GROUP, INC.	00922R105	Industrials	24,140	755,582.00	468,476.63	0.00
AUB	ATLANTIC UNION BANKSHARES	04911A107	Financials	14,920	503,997.60	469,240.07	0.00
AVNT	AVIENT CORP	05368V106	Materials	23,777	1,170,779.48	758,578.09	0.00
BANC	BANC OF CALIFORNIA INCORPORATED	05990K106	Financials	45,976	829,407.04	810,002.30	0.00
BANR	BANNER CORP	06652V208	Financials	10,151	545,108.70	591,151.98	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	10,133	742,140.92	522,281.06	0.00
BV	BRIGHTVIEW HOLDINGS, INC.	10948C107	Industrials	43,145	546,215.70	538,231.31	0.00
CASH	META FINANCIAL GROUP, INC.	59100U108	Financials	28,103	1,226,695.95	790,285.90	0.00
CDMO	AVID BIOSERVICES, INC.	05368M106	Health Care	21,670	291,678.20	492,795.47	0.00
CHRS	COHERUS BIOSCIENCES, INC.	19249H103	Health Care	48,873	441,811.92	789,432.51	0.00
CHX	CHAMPION X CORPORATION	15872M104	Energy	37,158	784,033.80	358,640.05	0.00
CIVI	CIVITAS RESOURCES INC.	17888H103	Energy	19,260	1,129,021.20	1,103,012.50	8,907.75

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COHU	Cohu, Inc.	192576106	Info. Technology	17,580	466,924.80	624,001.10	0.00
CUBI	CUSTOMERS BANCORP, INC.	23204G100	Financials	14,384	605,134.88	847,362.24	0.00
DAN	DANA INCORPORATED	235825205	Cons. Discretionary	48,595	719,691.95	811,622.89	0.00
DBI	DESIGNER BRANDS INC	250565108	Cons. Discretionary	21,098	291,574.36	422,202.63	1,054.90
DCOM	DIME COMMUNITY BANCSHARES, INC.	25432X102	Financials	11,729	368,759.76	412,025.87	0.00
DLX	DELUXE CORP	248019101	Industrials	18,577	503,065.16	813,909.49	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	22,447	991,483.99	904,767.64	0.00
EPC	EDGEWELL PERSONAL CARE CO.	28035Q102	Consumer Staples	22,776	868,676.64	857,649.49	0.00
ESTE	Earthstone Energy, Inc. Class A	27032D304	Energy	103,767	1,399,816.83	1,368,925.40	0.00
FBK	FB FINANCIAL CORPORATION	30257X104	Financials	14,976	577,025.28	573,938.47	0.00
FFWM	FIRST FOUNDATION, INC	32026V104	Financials	30,759	683,464.98	825,030.40	0.00
FNB	FNB CORP	302520101	Financials	39,763	458,069.76	313,067.55	0.00
FOCS	Focus Financial Partners, Inc. Class A	34417P100	Financials	9,278	366,017.10	439,641.74	0.00
FRME	FIRST MERCHANTS CORPORATION	320817109	Financials	28,789	1,128,240.91	1,054,406.39	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	15,890	1,059,863.00	806,686.32	2,450.24
GDEN	Golden Entertainment, Inc.	381013101	Cons. Discretionary	15,779	756,760.84	726,223.16	0.00
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	17,291	457,865.68	238,555.28	0.00
GMRE	GLOBAL MEDICAL REIT INC	37954A204	Real Estate	71,823	1,060,107.48	1,002,736.80	0.00
HGV	HILTON GRAND VA	43283X105	Cons. Discretionary	20,217	946,762.11	603,116.64	0.00
HPP	HUDSON PACIFIC PROPERTIES, INC.	444097109	Real Estate	32,482	756,180.96	828,914.03	0.00
HTLF	HEARTLAND FINL USA INC	42234Q102	Financials	21,306	932,563.62	1,030,329.99	0.00
IBTX	INDEPENDENT BANK GROUP, INC.	45384B106	Financials	14,860	1,007,508.00	661,312.42	0.00

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IIPR	INNOVATIVE INDUSTRIAL PROPERTIES INC	45781V101	Real Estate	1,675	242,188.25	308,186.26	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	42,998	1,172,125.48	410,349.38	0.00
ITGR	INTEGER HOLDINGS CORPORATION	45826H109	Health Care	10,215	767,861.55	834,329.61	0.00
JBLU	JETBLUE AIRWAYS CORPORATION	477143101	Industrials	29,020	319,510.20	398,113.77	0.00
KAI	KADANT INC	48282T104	Industrials	2,808	519,480.00	134,843.87	730.08
KFRC	KFORCE INC.	493732101	Industrials	17,031	1,193,021.55	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	403,687.08	510,380.60	0.00
MOD	MODINE MANUFACTURING CO	607828100	Cons. Discretionary	40,422	319,333.80	302,003.48	0.00
MODV	MODIVCARE INC.	60783X104	Health Care	3,735	388,327.95	415,476.23	0.00
MTRN	MATERION CORP	576690101	Materials	14,824	1,262,263.60	797,948.70	0.00
MYGN	MYRIAD GENETICS INC	62855J104	Health Care	16,636	341,038.00	538,127.71	0.00
NOG	Northern Oil and Gas, Inc.	665531307	Energy	40,235	1,005,070.30	750,127.79	0.00
NPO	ENPRO INDUSTRIES, INC.	29355X107	Industrials	11,714	1,091,861.94	1,085,853.03	0.00
NXGN	NEXTGEN HEALTHCARE, INC.	65343C102	Health Care	43,288	815,978.80	804,391.45	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Communication Services	9,011	1,427,522.62	577,260.85	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	14,863	682,657.59	409,732.83	0.00
OMI	Owens & Minor, Inc.	690732102	Health Care	19,532	693,190.68	797,479.24	0.00
ONTO	ONTO INNOVATION INC	683344105	Info. Technology	4,784	340,333.76	271,366.85	0.00
OTTR	OTTER TAIL CORPORATION	689648103	Utilities	13,913	806,397.48	632,012.04	0.00
PCRX	PACIRA PHARMACEUTICALS, INC.	695127100	Health Care	11,849	883,579.93	784,465.26	0.00
PEB	PEBBLEBROOK HOTEL	70509V100	Real Estate	44,632	1,089,913.44	645,643.35	0.00
PFBC	PREFERRED BANK	740367404	Financials	18,493	1,241,250.16	878,611.39	0.00

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PGTI	PGT INNOVATIONS, INC.	69336V101	Industrials	27,996	497,488.92	615,907.73	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	6,914	561,001.96	345,650.18	0.00
POR	PORTLAND GENERAL	736508847	Utilities	9,477	448,546.41	337,139.33	0.00
PRG	PROG HOLDINGS INC.	74319R101	Financials	12,433	329,101.51	635,918.52	0.00
PRI	PRIMERICA	74164M108	Financials	2,563	332,062.28	143,971.14	0.00
PRIM	PRIMORIS SERVICES CORPORATION	74164F103	Industrials	43,584	1,010,277.12	1,109,370.64	0.00
PTEN	PATTERSON-UTI ENERGY, INC.	703481101	Energy	99,183	1,630,568.52	979,345.46	3,967.32
R	RYDER SYSTEM, INC.	783549108	Industrials	9,491	663,420.90	739,892.83	0.00
REVG	REV GROUP, INC.	749527107	Industrials	40,289	480,244.88	627,955.65	0.00
RHP	RYMAN HOSPITALITY PROPERTIES, INC.	78377T107	Real Estate	11,737	1,097,174.76	997,980.85	0.00
ROIC	RETAIL OPPORTUNITY INVESTMENTS	76131N101	Real Estate	58,123	1,082,831.49	734,102.11	0.00
RRC	RANGE RES CORP	75281A109	Energy	58,586	1,754,064.84	594,103.05	0.00
RTL	THE NECESSITY RETAIL REIT	02607T109	Real Estate	118,923	888,354.81	971,161.46	0.00
RUTH	RUTH`S HOSPITALITY GROUP, INC.	783332109	Cons. Discretionary	20,031	420,050.07	409,011.06	0.00
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	56,392	658,658.56	1,033,901.26	0.00
SCHL	SCHOLASTIC CORPORATION	807066105	Communication Services	22,209	818,401.65	777,017.20	3,331.35
SEM	SELECT MEDICAL HOLDINGS CORPORATION	81619Q105	Health Care	29,398	664,688.78	769,258.32	0.00
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	27,186	929,489.34	707,662.42	0.00
SNEX	STONEX GROUP INC.	861896108	Financials	5,741	389,124.98	317,775.12	0.00
SPB	SPECTRUM BRANDS HOLDINGS, INC.	84790A105	Consumer Staples	8,636	734,664.52	443,682.31	0.00
STRL	STERLING CONSTRUCTION COMPANY, INC.	859241101	Industrials	55,538	1,271,264.82	871,124.11	0.00
TBBK	BANCORP INC.	05969A105	Financials	47,937	1,087,690.53	521,348.00	0.00

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TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	14,073	977,229.12	547,691.21	0.00
TCBI	TEXAS CAPITAL BANCSHARES, INC.	88224Q107	Financials	12,982	666,755.52	866,071.37	0.00
TPH	TRI POINTE HOMES, INC	87265H109	Cons. Discretionary	21,584	446,141.28	354,311.06	0.00
TVTY	TIVITY HEALTH, INC.	88870R102	Health Care	17,524	563,046.12	423,313.49	0.00
TWNK	HOSTESS BRANDS, INC. CLASS A	44109J106	Consumer Staples	51,257	1,163,021.33	740,565.64	0.00
UIS	UNISYS CORPORATION	909214306	Info. Technology	41,266	586,389.86	701,631.71	0.00
UNFI	UNITED NATURAL FOODS, INC.	911163103	Consumer Staples	19,804	850,185.72	839,023.43	0.00
VECO	Veeco Instruments Inc.	922417100	Info. Technology	15,441	353,907.72	404,097.87	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	18,447	1,006,468.32	675,202.51	0.00
WCC	WESCO INTERNATIONAL, INC.	95082P105	Industrials	7,270	896,100.20	558,549.95	0.00
WTM	WHITE MOUNTAINS INSURANCE GROUP LTD	G9618E107	Financials	827	866,712.54	896,606.80	0.00