

New York State Common Retirement Fd

2NYSCM10

As of 06/30/2023



Gross Performance for Selected Time Periods

	1 Month	QTD	YTD	1 Year	3 Year	5 Year	ITD
New York State Common Retirement Fd	9.78	5.06	7.17	10.17	19.43	5.71	7.03
RUSSELL 2000 VALUE	7.94	3.18	2.50	6.01	15.42	3.54	6.16

Returns for time periods greater than 1 year are annualized.
Returns are gross of fees.

New York State Common Retirement Fd

2NYSCM10

As of 06/30/2023



Net Performance for Selected Time Periods

	1 Month	QTD	YTD	1 Year	3 Year	5 Year	ITD
New York State Common Retirement Fd	9.78	4.91	6.88	9.60	18.80	5.11	6.48
RUSSELL 2000 VALUE	7.94	3.18	2.50	6.01	15.42	3.54	6.16

Returns for time periods greater than 1 year are annualized.
Account returns presented are net of fees. All other returns are gross of fees

2NYSCM10 - New York State Common Retirement Fd - PFCNYSCM

Account ID: PFCNYSCM

As of: 06/30/2023



ORIG ACCOUNT NUMBER	ENTITY ID	ENTITY NAME	TRANSACTION TYPE	PRIMARY ASSET ID	ISSUE DESCRIPTION	TRADE DATE	SETTLEMENT DATE	QUANTITY	LOCAL AMOUNT	TRADE DATE EXCHANGE RATE	BASE AMOUNT
USD											
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	807066105	Scholastic Corporation	04/27/2023	06/15/2023	18,028.00	3,605.60	1.0000000000	3,605.60
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	235825205	Dana Incorporated	05/11/2023	06/02/2023	26,039.00	2,603.90	1.0000000000	2,603.90
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	689648103	Otter Tail Corporation	05/12/2023	06/09/2023	13,767.00	6,023.06	1.0000000000	6,023.06
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	844895102	Southwest Gas Holdings Inc	05/12/2023	06/01/2023	5,735.00	3,555.70	1.0000000000	3,555.70
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	092113109	Black Hills Corporation	05/17/2023	06/01/2023	10,577.00	6,610.63	1.0000000000	6,610.63
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	19239V302	Cogent Communications Holdings, Inc.	05/17/2023	06/02/2023	9,305.00	8,700.18	1.0000000000	8,700.18
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	783549108	Ryder System, Inc.	05/19/2023	06/16/2023	4,594.00	2,848.28	1.0000000000	2,848.28
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	007973100	Advanced Energy Industries, Inc.	05/19/2023	06/02/2023	7,951.00	795.10	1.0000000000	795.10
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	84790A105	Spectrum Brands Holdings Inc	05/22/2023	06/08/2023	15,310.00	6,430.20	1.0000000000	6,430.20
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	42704L104	Herc Hldgs Inc	05/25/2023	06/09/2023	3,609.00	2,282.69	1.0000000000	2,282.69
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	29355X107	Enpro Industries Inc.	05/30/2023	06/14/2023	5,625.00	1,631.25	1.0000000000	1,631.25
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	197236102	Columbia Banking System, Inc.	05/30/2023	06/15/2023	24,846.00	8,944.56	1.0000000000	8,944.56
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	466367109	Jack In The Box	05/30/2023	06/13/2023	9,266.00	4,077.04	1.0000000000	4,077.04
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	576690101	Materion Corp	05/30/2023	06/15/2023	14,704.00	1,911.52	1.0000000000	1,911.52
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	680033107	Old National Bancorp	05/31/2023	06/15/2023	51,783.00	7,249.62	1.0000000000	7,249.62
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	703481101	Patterson Uti Eneg	05/31/2023	06/15/2023	35,849.00	2,867.92	1.0000000000	2,867.92
2NYSCM10	PFCNYSCM	NYSCCRF	MISCINC	CASHUSD	Us Dollars	06/01/2023	06/01/2023	7,592.63	7,592.63	1.0000000000	7,592.63
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	505336107	La-Z-Boy Inc	06/01/2023	06/15/2023	15,197.00	2,758.26	1.0000000000	2,758.26
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	302520101	F.N.B. Corporation	06/01/2023	06/15/2023	87,843.00	10,541.16	1.0000000000	10,541.16
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	320817109	First Merchants Corporation	06/01/2023	06/16/2023	32,198.00	10,947.32	1.0000000000	10,947.32
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	06/01/2023	06/01/2023	-10,166.33	-10,166.33	1.0000000000	-10,166.33
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	06/02/2023	06/02/2023	-12,099.18	-12,099.18	1.0000000000	-12,099.18

2NYSCM10 - New York State Common Retirement Fd - PFCNYSCM

Account ID: PFCNYSCM
As of: 06/30/2023



ORIG ACCOUNT NUMBER	ENTITY ID	ENTITY NAME	TRANSACTION TYPE	PRIMARY ASSET ID	ISSUE DESCRIPTION	TRADE DATE	SETTLEMENT DATE	QUANTITY	LOCAL AMOUNT	TRADE DATE EXCHANGE RATE	BASE AMOUNT
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	04316A108	Artisan Partners Asset Mgmt Inc	06/07/2023	06/09/2023	-6,636.00	-233,782.96	1.0000000000	-233,782.96
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	34417P100	Focus Financial Partners Inc	06/07/2023	06/09/2023	10,408.00	543,778.26	1.0000000000	543,778.26
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	04546L106	Assetmark Finl Hldgs Inc	06/07/2023	06/09/2023	-1,302.00	-39,257.25	1.0000000000	-39,257.25
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	06/08/2023	06/08/2023	-6,430.20	-6,430.20	1.0000000000	-6,430.20
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	19249H103	Coherus Biosciences Inc	06/08/2023	06/12/2023	-15,969.00	-85,127.55	1.0000000000	-85,127.55
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	222795502	Cousins Properties Incorporated	06/08/2023	06/12/2023	-17,794.00	-377,026.39	1.0000000000	-377,026.39
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	04546L106	Assetmark Finl Hldgs Inc	06/08/2023	06/12/2023	-7,622.00	-229,020.52	1.0000000000	-229,020.52
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	783332109	Ruths Hospitality	06/08/2023	06/12/2023	34,444.00	739,372.43	1.0000000000	739,372.43
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	04546L106	Assetmark Finl Hldgs Inc	06/09/2023	06/13/2023	-4,097.00	-122,542.50	1.0000000000	-122,542.50
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	06/09/2023	06/09/2023	-8,305.75	-8,305.75	1.0000000000	-8,305.75
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	859241101	Sterling Infrastructure, Inc.	06/12/2023	06/14/2023	5,939.00	312,951.32	1.0000000000	312,951.32
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	749527107	Rev Group Inc	06/12/2023	06/14/2023	-5,057.00	-68,284.67	1.0000000000	-68,284.67
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	749527107	Rev Group Inc	06/13/2023	06/15/2023	-13,278.00	-176,763.37	1.0000000000	-176,763.37
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	06/13/2023	06/13/2023	-4,077.04	-4,077.04	1.0000000000	-4,077.04
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	637870106	National Storage Affiliates Trust	06/14/2023	06/30/2023	15,694.00	8,788.64	1.0000000000	8,788.64
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	95082P105	Wesco International, Inc.	06/14/2023	06/30/2023	7,192.00	2,697.00	1.0000000000	2,697.00
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	17888H103	Civitas Res Inc	06/14/2023	06/29/2023	13,019.00	21,090.78	1.0000000000	21,090.78
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	293712105	Enterprise Financial Services Corp	06/14/2023	06/30/2023	27,607.00	6,901.75	1.0000000000	6,901.75
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	02607T109	The Necessity Retail Reit, Inc.	06/14/2023	06/16/2023	-26,532.00	-187,623.69	1.0000000000	-187,623.69
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	222795502	Cousins Properties Incorporated	06/14/2023	06/16/2023	-10,255.00	-224,742.42	1.0000000000	-224,742.42
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	95082P105	Wesco International, Inc.	06/14/2023	06/16/2023	1,218.00	201,143.05	1.0000000000	201,143.05
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	19247G107	Coherent Corp	06/14/2023	06/16/2023	4,575.00	232,757.22	1.0000000000	232,757.22
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	17888H103	Civitas Res Inc	06/14/2023	06/29/2023	13.019.00	6.509.50	1.0000000000	6.509.50 ⁴

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2NYSCM10 - New York State Common Retirement Fd - PFCNYSCM

Account ID: PFCNYSCM
As of: 06/30/2023



ORIG ACCOUNT NUMBER	ENTITY ID	ENTITY NAME	TRANSACTION TYPE	PRIMARY ASSET ID	ISSUE DESCRIPTION	TRADE DATE	SETTLEMENT DATE	QUANTITY	LOCAL AMOUNT	TRADE DATE EXCHANGE RATE	BASE AMOUNT
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	06/14/2023	06/14/2023	-1,631.25	-1,631.25	1.0000000000	-1,631.25
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	75281A109	Range Resources Corp.	06/15/2023	06/30/2023	26,665.00	2,133.20	1.0000000000	2,133.20
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	493732101	Kforcecom Inc	06/15/2023	06/30/2023	16,881.00	6,077.16	1.0000000000	6,077.16
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	02607T109	The Necessity Retail Reit, Inc.	06/15/2023	06/20/2023	-12,462.00	-89,293.97	1.0000000000	-89,293.97
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	06/15/2023	06/15/2023	-37,878.64	-37,878.64	1.0000000000	-37,878.64
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	95082P105	Wesco International, Inc.	06/15/2023	06/20/2023	1,330.00	218,537.99	1.0000000000	218,537.99
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	06/16/2023	06/16/2023	-13,795.60	-13,795.60	1.0000000000	-13,795.60
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	674215207	Chord Energy Corp	06/28/2023	06/30/2023	-5,067.00	-762,768.45	1.0000000000	-762,768.45
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	06/29/2023	06/29/2023	-27,600.28	-27,600.28	1.0000000000	-27,600.28
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	06/30/2023	06/30/2023	-26,597.75	-26,597.75	1.0000000000	-26,597.75
									-340,100.84		-340,100.84
									-340,100.84		-340,100.84

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As of 06/30/2023



Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
CASHUSD	Us Dollars	USD	913,249	1.00	913,248.80	1.00	913,248.80	0.00		1.18%
G9618E107	White Mountns Insu	WTM	620	1,388.91	861,124.20	1,084.17	672,184.06	0.00	Financials	1.11%
000361105	Aar Corp	AIR	18,272	57.76	1,055,390.72	38.51	703,676.86	0.00	Industrials	1.36%
00182C103	Ani Pharmaceuticals, Inc.	ANIP	9,227	53.83	496,689.41	42.40	391,243.52	0.00	Health Care	0.64%
007973100	Advanced Energy Industries, Inc.	AEIS	7,951	111.45	886,138.95	76.81	637,537.84	0.00	Information Technology	1.14%
01626W101	Alight Inc	ALIT	63,430	9.24	586,093.20	8.36	530,386.72	0.00	Industrials	0.76%
02607T109	The Necessity Retail Reit, Inc.	RTL	123,971	6.76	838,043.96	7.80	965,630.81	0.00	Real Estate	1.08%
03076K108	Ameris Bancorp	ABCB	24,609	34.21	841,873.89	37.66	927,084.49	3,691.35	Financials	1.09%
03676B102	Antero Midstream Corp	AM	37,262	11.60	432,239.20	10.56	393,661.41	0.00	Energy	0.56%
04208T108	Armada Hoffer Pptys Inc	AHH	86,749	11.68	1,013,228.32	11.81	1,024,101.25	16,916.06	Real Estate	1.31%
04316A108	Artisan Partners Asset Mgmt Inc	APAM	16,321	39.31	641,578.51	36.85	601,350.02	0.00	Financials	0.83%
043436104	Asbury Automotive Group, Inc.	ABG	4,104	240.42	986,683.68	96.14	394,539.25	0.00	Consumer Discretionary	1.27%
04546L106	Assetmark Finl Hldgs Inc	AMK	13,021	29.66	386,202.86	30.01	390,820.27	0.00	Financials	0.50%
047649108	Atkore Inc	ATKR	8,985	155.94	1,401,120.90	23.32	209,523.22	0.00	Industrials	1.81%
05368M106	Avid Bioservices Inc	CDMO	21,465	13.97	299,866.05	22.76	488,621.56	0.00	Health Care	0.39%
05368V106	Avient Corp	AVNT	23,525	40.90	962,172.50	31.90	750,538.32	5,822.44	Materials	1.24%
05969A105	Bancorp Inc	TBBK	34,359	32.65	1,121,821.35	12.36	424,771.94	0.00	Financials	1.45%
06652V208	Banner Corp	BANR	15,895	43.67	694,134.65	61.07	970,651.08	0.00	Financials	0.90%
092113109	Black Hills Corporation	BKH	10,577	60.26	637,370.02	60.19	664,803.93	0.00	Utilities	0.82%
099406100	Boot Barn Holdings Inc	BOOT	5,318	84.69	450,381.42	76.09	404,620.03	0.00	Consumer Discretionary	0.58%
126501105	Cts Corporation	CTS	8,494	42.63	362,099.22	45.98	390,528.64	339.76	Information Technology	0.47%
15202L107	Centerspace	CSR	6,747	61.36	413,995.92	84.66	571,125.22	4,925.31	Real Estate	0.53%
15872M104	Championx Corp	CHX	26,573	31.04	824,825.92	15.26	405,397.04	0.00	Energy	1.07%

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CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
17888H103	Civitas Res Inc	CIVI	13,019	69.37	903,128.03	57.27	745,592.93	0.00	Energy	1.17%
19239V302	Cogent Communications Holdings, Inc.	CCOI	9,305	67.29	626,133.45	66.89	622,420.25	0.00	Communication Services	0.81%
19247G107	Coherent Corp	COHR	14,976	50.98	763,476.48	36.76	557,573.48	0.00	Information Technology	0.99%
19249H103	Coherus Biosciences Inc	CHRS	35,853	4.27	153,092.31	7.85	281,334.91	0.00	Health Care	0.20%
192576106	Cohu Inc	COHU	14,475	41.56	601,581.00	35.49	513,789.30	0.00	Information Technology	0.78%
197236102	Columbia Banking System, Inc.	COLB	24,846	20.28	503,876.88	22.62	562,138.27	0.00	Financials	0.65%
200340107	Comerica Incorporated	CMA	14,259	42.36	604,011.24	39.80	567,515.99	10,123.89	Financials	0.78%
219798105	Quidelortho Corp	QDEL	4,029	82.86	333,842.94	88.11	354,985.52	0.00	Health Care	0.43%
222795502	Cousins Properties Incorporated	CUZ	28,049	22.80	639,517.20	21.45	601,768.81	0.00	Real Estate	0.83%
235825205	Dana Incorporated	DAN	26,039	17.00	442,663.00	16.70	445,085.48	0.00	Consumer Discretionary	0.57%
25432X102	Dime Cmnty Bancshares Inc New	DCOM	30,062	17.63	529,993.06	27.61	830,086.07	0.00	Financials	0.68%
264147109	Ducommun Incorporated	DCO	6,873	43.57	299,456.61	54.05	371,506.98	0.00	Industrials	0.39%
27032D304	Earthstone Energy	ESTE	55,198	14.29	788,779.42	13.19	728,188.58	0.00	Energy	1.02%
28035Q102	Edgewell Personal Care Co	EPC	15,560	41.31	642,783.60	39.35	612,233.25	2,334.00	Consumer Staples	0.83%
29261A100	Encompass Health Corporation	EHC	5,750	67.71	389,332.50	61.64	354,446.10	862.50	Health Care	0.50%
29355X107	Enpro Industries Inc.	NPO	5,625	133.53	751,106.25	92.70	521,420.80	0.00	Industrials	0.97%
293712105	Enterprise Financial Services Corp	EFSC	27,607	39.10	1,079,433.70	41.59	1,148,301.25	0.00	Financials	1.39%
294268107	Eplus Inc	PLUS	6,933	56.30	390,327.90	55.11	382,102.16	0.00	Information Technology	0.50%
30161Q104	Exelixis, Inc.	EXEL	35,339	19.11	675,328.29	18.17	642,041.34	0.00	Health Care	0.87%
302520101	F.N.B. Corporation	FNB	87,843	11.44	1,004,923.92	10.97	963,560.54	0.00	Financials	1.30%
320517105	First Horizon Corp	FHN	49,296	11.27	555,565.92	10.69	526,777.06	7,394.40	Financials	0.72%
320817109	First Merchants Corporation	FRME	32,198	28.23	908,949.54	37.13	1,195,408.55	0.00	Financials	1.17%
359694106	H.B. Fuller Company	FUL	15,827	71.51	1,131,788.77	50.77	803,737.72	0.00	Materials	1.46%

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36237H101	G-lli Apparel Gp	GIII	17,106	19.27	329,632.62	13.80	236,002.93	0.00	Consumer Discretionary	0.43%
37954A204	Global Medical Reit Inc	GMRE	81,643	9.13	745,400.59	13.42	1,095,406.30	17,145.03	Real Estate	0.96%
381013101	Golden Entertainment Inc	GDEN	13,613	41.80	569,023.40	45.17	615,653.48	0.00	Consumer Discretionary	0.74%
42234Q102	Heartland Financial Usa, Inc.	HTLF	11,049	27.87	307,935.63	48.36	534,315.03	0.00	Financials	0.40%
42704L104	Herc Hldgs Inc	HRI	3,609	136.85	493,891.65	137.49	496,205.64	0.00	Industrials	0.64%
43283X105	Hilton Grand Vacations Inc	HGV	15,876	45.44	721,405.44	29.83	473,615.26	0.00	Consumer Discretionary	0.93%
44109J106	Hostess Brands Inc	TWNK	40,490	25.32	1,025,206.80	14.45	585,003.08	0.00	Consumer Staples	1.32%
45378A106	Independence Realty Trust Inc	IRT	49,750	18.22	906,445.00	13.67	680,148.94	7,960.00	Real Estate	1.17%
45826H109	Integer Holdings Corporation	ITGR	10,792	88.61	956,279.12	81.75	884,011.29	0.00	Health Care	1.24%
466367109	Jack In The Box	JACK	9,266	97.53	903,712.98	68.75	636,997.00	0.00	Consumer Discretionary	1.17%
488401100	Kemper Corporation	KMPR	6,767	48.26	326,575.42	54.37	367,944.66	0.00	Financials	0.42%
493732101	Kforcecom Inc	KFRC	16,881	62.66	1,057,763.46	36.45	615,257.89	0.00	Industrials	1.37%
505336107	La-Z-Boy Inc	LZB	15,197	28.64	435,242.08	33.23	504,931.58	0.00	Consumer Discretionary	0.56%
505743104	Ladder Capital Corporation	LADR	66,748	10.85	724,215.80	10.41	695,105.17	15,352.04	Financials	0.94%
516544103	Lantheus Holdings Inc	LNTH	5,382	83.92	451,657.44	73.29	394,467.23	0.00	Health Care	0.58%
576690101	Materion Corp	MTRN	14,704	114.20	1,679,196.80	53.83	791,489.32	0.00	Materials	2.17%
59100U108	Pathward Finl Inc	CASH	23,296	46.36	1,080,002.56	28.12	655,108.01	1,164.80	Financials	1.40%
607828100	Modine Mfg Co	MOD	51,914	33.02	1,714,200.28	9.19	477,373.96	0.00	Consumer Discretionary	2.21%
637870106	National Storage Affiliates Trust	NSA	15,694	34.83	546,622.02	36.62	574,772.34	0.00	Real Estate	0.71%
65336K103	Nexstar Media Group Inc	NXST	6,463	166.55	1,076,412.65	92.68	659,734.73	0.00	Communication Services	1.39%
665531307	Northern Oil And Gas, Inc.	NOG	20,298	34.32	696,627.36	18.64	378,429.08	7,510.26	Energy	0.90%
674215207	Chord Energy Corp	CHRD	5,067	153.80	779,304.60	150.54	762,768.45	0.00	Energy	1.01%
680033107	Old National Bancorp	ONB	51,783	13.94	721,855.02	13.66	707,215.91	0.00	Financials	0.93%

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Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
68268W103	Onemain Holdings Incorporation	OMF	14,704	43.69	642,417.76	27.57	405,349.63	0.00	Financials	0.83%
689648103	Otter Tail Corporation	OTTR	13,767	78.96	1,087,042.32	45.43	625,379.84	0.00	Utilities	1.40%
69336V101	Pgt Innovations Inc	PGTI	37,122	29.15	1,082,106.30	21.88	812,255.89	0.00	Industrials	1.40%
69366J200	Ptc Therapeutics, Inc.	PTCT	9,859	40.67	400,965.53	43.50	430,739.74	0.00	Health Care	0.52%
69478X105	Pacific Premier Bancorp Inc	PPBI	21,235	20.68	439,139.80	30.70	651,893.85	0.00	Financials	0.57%
695127100	Pacira Biosciences Inc	PCRX	16,278	40.07	652,259.46	60.67	987,839.65	0.00	Health Care	0.84%
703481101	Patterson Uti Eneg	PTEN	35,849	11.97	429,112.53	9.87	433,788.50	0.00	Energy	0.55%
707569109	Penn Entmt Inc	PENN	25,072	24.03	602,480.16	29.97	751,257.35	0.00	Consumer Discretionary	0.78%
72346Q104	Pinnacle Financial Partners Inc	PNFP	6,002	56.65	340,013.30	56.09	336,631.17	0.00	Financials	0.44%
729132100	Plexus Corp	PLXS	6,842	98.24	672,158.08	49.99	342,050.70	0.00	Information Technology	0.87%
736508847	Portland General Electric Company	POR	14,886	46.83	697,111.38	40.95	609,666.55	7,070.85	Utilities	0.90%
740367404	Preferred Bank	PFBC	18,298	54.99	1,006,207.02	47.51	869,346.85	0.00	Financials	1.30%
74164F103	Primoris Services	PRIM	53,802	30.47	1,639,346.94	25.87	1,391,603.45	3,228.12	Industrials	2.12%
749527107	Rev Group Inc	REVG	58,266	13.26	772,607.16	14.89	867,423.80	2,913.30	Industrials	1.00%
75281A109	Range Resources Corp.	RRC	26,665	29.40	783,951.00	17.44	464,952.25	0.00	Energy	1.01%
76131N101	Retail Opportunity Investments Corp	ROIC	64,204	13.51	867,396.04	13.20	848,006.71	9,630.60	Real Estate	1.12%
783549108	Ryder System, Inc.	R	4,594	84.79	389,525.26	80.77	371,067.80	0.00	Industrials	0.50%
78377T107	Ryman Hospitality Properties Inc	RHP	15,179	92.92	1,410,432.68	86.13	1,307,473.13	15,179.00	Real Estate	1.82%
807066105	Scholastic Corporation	SCHL	18,028	38.89	701,108.92	38.93	701,833.21	0.00	Communication Services	0.91%
830566105	Skechers Usa, Inc.	SKX	8,157	52.66	429,547.62	45.09	367,789.08	0.00	Consumer Discretionary	0.55%
830879102	Skywest Inc	SKYW	19,690	40.72	801,776.80	20.01	394,030.80	0.00	Industrials	1.04%
844895102	Southwest Gas Holdings Inc	SWX	5,735	63.65	365,032.75	63.36	363,390.82	0.00	Utilities	0.47%
84790A105	Spectrum Brands Holdings Inc	SPB	15,310	78.05	1,194,945.50	50.05	766,326.61	0.00	Consumer Staples	1.54%

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Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
859241101	Sterling Infrastructure, Inc.	STRL	32,089	55.80	1,790,566.20	15.69	503,322.07	0.00	Industrials	2.31%
861896108	Stonex Group Inc	SNEX	3,968	83.08	329,661.44	55.35	219,636.25	0.00	Financials	0.43%
868459108	Supernus Pharmaceuticals, Inc	SUPN	19,269	30.06	579,226.14	30.94	600,952.17	0.00	Health Care	0.75%
87265H109	Tri Pointe Homes Inc	TPH	29,698	32.86	975,876.28	18.93	562,108.70	0.00	Consumer Discretionary	1.26%
88033G407	Tenet Healthcare Corporation	THC	14,874	81.38	1,210,446.12	46.50	691,678.70	0.00	Health Care	1.56%
88146M101	Terreno Rlty Corp Com	TRNO	13,771	60.10	827,637.10	58.68	808,096.54	5,508.40	Real Estate	1.07%
88224Q107	Texas Capital Bancshares Inc	TCBI	15,704	51.50	808,756.00	66.10	1,037,646.86	0.00	Financials	1.04%
89422G107	Traverse Therapeutics Inc	TVTX	27,383	15.36	420,602.88	23.69	648,643.74	0.00	Health Care	0.54%
911163103	Utd Natural Foods	UNFI	13,482	19.55	263,573.10	42.37	572,175.69	0.00	Consumer Staples	0.34%
92343X100	Verint Systems Inc	VRNT	18,281	35.06	640,931.86	36.60	669,126.53	0.00	Information Technology	0.83%
92511U102	Verra Mobility Corporation	VRRM	33,784	19.72	666,220.48	14.17	478,792.66	0.00	Industrials	0.86%
95082P105	Wesco International, Inc.	WCC	4,644	179.06	831,554.64	76.83	356,795.87	0.00	Industrials	1.07%
97650W108	Wintrust Financial Corporation	WTFC	8,074	72.62	586,333.88	72.14	582,446.54	0.00	Financials	0.76%
					77,412,094.81			64,811,538.60	145,072.11	