

New York State Common Retirement Fd

2NYSCM10

As of 07/31/2023



Gross Performance for Selected Time Periods

	1 Month	QTD	YTD	1 Year	3 Year	5 Year	ITD
New York State Common Retirement Fd	6.26	6.26	13.88	6.73	21.17	6.78	7.73
RUSSELL 2000 VALUE	7.55	7.55	10.24	3.94	17.46	4.69	7.02

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

New York State Common Retirement Fd

2NYSCM10

As of 07/31/2023



Net Performance for Selected Time Periods

	1 Month	QTD	YTD	1 Year	3 Year	5 Year	ITD
New York State Common Retirement Fd	6.12	6.12	13.43	6.18	20.53	6.20	7.17
RUSSELL 2000 VALUE	7.55	7.55	10.24	3.94	17.46	4.69	7.02

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: 07/31/2023



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	28035Q102	Edgewell Personal Care Co	06/06/2023	07/06/2023	15,560.00	2,334.00	1.0000000000	2,334.00
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	59100U108	Pathward Finl Inc	06/07/2023	07/03/2023	23,296.00	1,164.80	1.0000000000	1,164.80
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	200340107	Comerica Incorporated	06/14/2023	07/01/2023	14,259.00	10,123.89	1.0000000000	10,123.89
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	320517105	First Horizon Corp	06/15/2023	07/03/2023	49,296.00	7,394.40	1.0000000000	7,394.40
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	05368V106	Avient Corp	06/15/2023	07/07/2023	23,525.00	5,822.44	1.0000000000	5,822.44
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	76131N101	Retail Opportunity Investments Corp	06/15/2023	07/07/2023	64,204.00	9,630.60	1.0000000000	9,630.60
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	37954A204	Global Medical Reit Inc	06/22/2023	07/11/2023	81,643.00	17,145.03	1.0000000000	17,145.03
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	736508847	Portland General Electric Company	06/23/2023	07/17/2023	14,886.00	7,070.85	1.0000000000	7,070.85
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	04208T108	Armada Hoffer Pptys Inc	06/27/2023	07/06/2023	86,749.00	16,916.06	1.0000000000	16,916.06
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	665531307	Northern Oil And Gas, Inc.	06/28/2023	07/31/2023	20,298.00	7,510.26	1.0000000000	7,510.26
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	88146M101	Terreno Rlty Corp Com	06/29/2023	07/14/2023	13,771.00	5,508.40	1.0000000000	5,508.40
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	45378A106	Independence Realty Trust Inc	06/29/2023	07/21/2023	49,750.00	7,960.00	1.0000000000	7,960.00
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	126501105	Cts Corporation	06/29/2023	07/28/2023	8,494.00	339.76	1.0000000000	339.76
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	505743104	Ladder Capital Corporation	06/29/2023	07/17/2023	66,748.00	15,352.04	1.0000000000	15,352.04
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	78377T107	Ryman Hospitality Properties Inc	06/29/2023	07/17/2023	15,179.00	15,179.00	1.0000000000	15,179.00
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	15202L107	Centerspace	06/29/2023	07/10/2023	6,747.00	4,925.31	1.0000000000	4,925.31
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	03076K108	Ameris Bancorp	06/29/2023	07/10/2023	24,609.00	3,691.35	1.0000000000	3,691.35
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	74164F103	Primoris Services	06/29/2023	07/14/2023	53,802.00	3,228.12	1.0000000000	3,228.12
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	749527107	Rev Group Inc	06/29/2023	07/14/2023	58,266.00	2,913.30	1.0000000000	2,913.30
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	29261A100	Encompass Health Corporation	06/30/2023	07/17/2023	5,750.00	862.50	1.0000000000	862.50
2NYSCM10	PFCNYSCM	NYSCCRF	MISCINC	CASHUSD	Us Dollars	07/03/2023	07/03/2023	6,276.74	6,276.74	1.0000000000	6,276.74
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	674215207	Chord Energy Corp	07/03/2023	07/06/2023	5,067.00	778,670.06	1.0000000000	778,670.06

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Account ID: PFCNYSCM

As of: 07/31/2023



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2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	07/03/2023	07/03/2023	-18,683.09	-18,683.09	1.0000000000	-18,683.09
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	222795502	Cousins Properties Incorporated	07/05/2023	07/17/2023	28,049.00	8,975.68	1.0000000000	8,975.68
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	07/06/2023	07/06/2023	-19,250.06	-19,250.06	1.0000000000	-19,250.06
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	740367404	Preferred Bank	07/06/2023	07/21/2023	18,298.00	10,063.90	1.0000000000	10,063.90
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	15872M104	Championx Corp	07/06/2023	07/28/2023	26,573.00	2,258.71	1.0000000000	2,258.71
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	07/07/2023	07/07/2023	-15,453.04	-15,453.04	1.0000000000	-15,453.04
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	07/10/2023	07/10/2023	-8,616.66	-8,616.66	1.0000000000	-8,616.66
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	554382101	The Macerich Company	07/11/2023	07/13/2023	-16,495.00	-199,051.76	1.0000000000	-199,051.76
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	07/11/2023	07/11/2023	-17,145.03	-17,145.03	1.0000000000	-17,145.03
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	69366J200	Ptc Therapeutics, Inc.	07/11/2023	07/13/2023	-4,957.00	-198,455.48	1.0000000000	-198,455.48
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	95082P105	Wesco International, Inc.	07/11/2023	07/13/2023	2,322.00	413,380.26	1.0000000000	413,380.26
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	05368M106	Avid Bioservices Inc	07/11/2023	07/13/2023	-8,430.00	-112,480.65	1.0000000000	-112,480.65
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	19249H103	Coherus Biosciences Inc	07/11/2023	07/13/2023	35,853.00	168,174.32	1.0000000000	168,174.32
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	29355X107	Enpro Industries Inc.	07/12/2023	07/14/2023	1,258.00	173,809.68	1.0000000000	173,809.68
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	17888H103	Civitas Res Inc	07/12/2023	07/14/2023	-5,957.00	-431,914.07	1.0000000000	-431,914.07
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	95082P105	Wesco International, Inc.	07/12/2023	07/14/2023	2,322.00	417,161.61	1.0000000000	417,161.61
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	44109J106	Hostess Brands Inc	07/12/2023	07/14/2023	5,159.00	128,762.97	1.0000000000	128,762.97
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	859241101	Sterling Infrastructure, Inc.	07/12/2023	07/14/2023	2,117.00	123,076.32	1.0000000000	123,076.32
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	02607T109	The Necessity Retail Reit, Inc.	07/12/2023	07/17/2023	123,971.00	26,343.84	1.0000000000	26,343.84
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	27032D304	Earthstone Energy	07/12/2023	07/14/2023	-8,556.00	-131,074.50	1.0000000000	-131,074.50
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	554382101	The Macerich Company	07/12/2023	07/14/2023	-16,495.00	-203,008.91	1.0000000000	-203,008.91
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	703481101	Patterson Uti ENEG	07/12/2023	07/14/2023	-15,345.00	-212,638.74	1.0000000000	-212,638.74
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	911163103	Utd Natural Foods	07/12/2023	07/14/2023	6,105.00	126,009.24	1.0000000000	126,009.24

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Account ID: PFCNYSCM

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2NYSCM10	PFCNYSCM	NYSCCRF	SELL	911163103	Utd Natural Foods	07/13/2023	07/17/2023	7,377.00	151,419.83	1.0000000000	151,419.83
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	859241101	Sterling Infrastructure, Inc.	07/13/2023	07/17/2023	3,107.00	181,014.23	1.0000000000	181,014.23
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	27032D304	Earthstone Energy	07/13/2023	07/17/2023	-15,049.00	-233,969.82	1.0000000000	-233,969.82
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	703481101	Patterson Uti Eneg	07/13/2023	07/17/2023	-6,006.00	-84,051.57	1.0000000000	-84,051.57
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	44109J106	Hostess Brands Inc	07/13/2023	07/17/2023	11,418.00	280,250.29	1.0000000000	280,250.29
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	25432X102	Dime Cmnty Bancshares Inc New	07/14/2023	07/24/2023	30,062.00	7,515.50	1.0000000000	7,515.50
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	07/14/2023	07/14/2023	-11,649.82	-11,649.82	1.0000000000	-11,649.82
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	07/17/2023	07/17/2023	-73,783.91	-73,783.91	1.0000000000	-73,783.91
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	197236102	Columbia Banking System, Inc.	07/20/2023	07/24/2023	24,846.00	536,430.79	1.0000000000	536,430.79
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	97650W108	Wintrust Financial Corporation	07/20/2023	07/24/2023	-4,154.00	-349,059.37	1.0000000000	-349,059.37
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	07/21/2023	07/21/2023	-18,023.90	-18,023.90	1.0000000000	-18,023.90
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	07/24/2023	07/24/2023	-7,515.50	-7,515.50	1.0000000000	-7,515.50
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	07/28/2023	07/28/2023	-2,598.47	-2,598.47	1.0000000000	-2,598.47
2NYSCM10	PFCNYSCM	NYSCCRF	CONTRIBUTION	CASHUSD	Us Dollars	07/31/2023	07/31/2023	106,441.63	106,441.63	1.0000000000	106,441.63
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	07/31/2023	07/31/2023	-7,510.26	-7,510.26	1.0000000000	-7,510.26
2NYSCM10	PFCNYSCM	NYSCCRF	MISCEXP	CASHUSD	Us Dollars	07/31/2023	07/31/2023	-106,441.63	-106,441.63	1.0000000000	-106,441.63
									1,328,731.47		1,328,731.47
									1,328,731.47		1,328,731.47

New York State Common Retirement Fd

2NYSCM10

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Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
CASHUSD	Us Dollars	USD	2,241,980	1.00	2,241,980.27	1.00	2,241,980.27	0.00		2.73%
G9618E107	White Mountns Insu	WTM	620	1,547.02	959,152.40	1,084.17	672,184.06	0.00	Financials	1.17%
000361105	Aar Corp	AIR	18,272	59.80	1,092,665.60	38.51	703,676.86	0.00	Industrials	1.33%
00182C103	Ani Pharmaceuticals, Inc.	ANIP	9,227	52.55	484,878.85	42.40	391,243.52	0.00	Health Care	0.59%
007973100	Advanced Energy Industries, Inc.	AEIS	7,951	125.18	995,306.18	76.81	637,537.84	0.00	Information Technology	1.21%
01626W101	Alight Inc	ALIT	63,430	9.78	620,345.40	8.36	530,386.72	0.00	Industrials	0.75%
02607T109	The Necessity Retail Reit, Inc.	RTL	123,971	7.10	880,194.10	7.80	965,630.81	0.00	Real Estate	1.07%
03076K108	Ameris Bancorp	ABCB	24,609	43.65	1,074,182.85	37.66	927,084.49	0.00	Financials	1.31%
03676B102	Antero Midstream Corp	AM	37,262	11.94	444,908.28	10.56	393,661.41	8,383.95	Energy	0.54%
04208T108	Armada Hoffer Pptys Inc	AHH	86,749	12.42	1,077,422.58	11.81	1,024,101.25	0.00	Real Estate	1.31%
04316A108	Artisan Partners Asset Mgmt Inc	APAM	16,321	41.49	677,158.29	36.85	601,350.02	0.00	Financials	0.82%
043436104	Asbury Automotive Group, Inc.	ABG	4,104	225.60	925,862.40	96.14	394,539.25	0.00	Consumer Discretionary	1.13%
04546L106	Assetmark Finl Hldgs Inc	AMK	13,021	29.90	389,327.90	30.01	390,820.27	0.00	Financials	0.47%
047649108	Atkore Inc	ATKR	8,985	158.67	1,425,649.95	23.32	209,523.22	0.00	Industrials	1.73%
05368M106	Avid Bioservices Inc	CDMO	29,895	12.66	378,470.70	20.10	601,102.21	0.00	Health Care	0.46%
05368V106	Avient Corp	AVNT	23,525	40.53	953,468.25	31.90	750,538.32	0.00	Materials	1.16%
05969A105	Bancorp Inc	TBBK	34,359	37.90	1,302,206.10	12.36	424,771.94	0.00	Financials	1.58%
06652V208	Banner Corp	BANR	15,895	47.61	756,760.95	61.07	970,651.08	7,629.60	Financials	0.92%
092113109	Black Hills Corporation	BKH	10,577	60.33	638,110.41	60.19	664,803.93	0.00	Utilities	0.78%
099406100	Boot Barn Holdings Inc	BOOT	5,318	93.90	499,360.20	76.09	404,620.03	0.00	Consumer Discretionary	0.61%
126501105	Cts Corporation	CTS	8,494	44.63	379,087.22	45.98	390,528.64	0.00	Information Technology	0.46%
15202L107	Centerspace	CSR	6,747	62.13	419,191.11	84.66	571,125.22	0.00	Real Estate	0.51%
15872M104	Championx Corp	CHX	26,573	35.60	945,998.80	15.26	405,397.04	0.00	Energy	1.15%

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17888H103	Civitas Res Inc	CIVI	18,976	74.86	1,420,543.36	62.05	1,177,507.00	0.00	Energy	1.73%
19239V302	Cogent Communications Holdings, Inc.	CCOI	9,305	61.24	569,838.20	66.89	622,420.25	0.00	Communication Services	0.69%
19247G107	Coherent Corp	COHR	14,976	47.36	709,263.36	36.76	557,573.48	0.00	Information Technology	0.86%
192576106	Cohu Inc	COHU	14,475	43.65	631,833.75	35.49	513,789.30	0.00	Information Technology	0.77%
200340107	Comerica Incorporated	CMA	14,259	53.96	769,415.64	39.80	567,515.99	0.00	Financials	0.94%
219798105	Quidelortho Corp	QDEL	4,029	87.36	351,973.44	88.11	354,985.52	0.00	Health Care	0.43%
222795502	Cousins Properties Incorporated	CUZ	28,049	24.43	685,237.07	21.45	601,768.81	0.00	Real Estate	0.83%
235825205	Dana Incorporated	DAN	26,039	18.98	494,220.22	16.70	445,085.48	0.00	Consumer Discretionary	0.60%
25432X102	Dime Cmnty Bancshares Inc New	DCOM	30,062	22.40	673,388.80	27.61	830,086.07	0.00	Financials	0.82%
264147109	Ducommun Incorporated	DCO	6,873	50.14	344,612.22	54.05	371,506.98	0.00	Industrials	0.42%
27032D304	Earthstone Energy	ESTE	78,803	15.98	1,259,271.94	13.87	1,093,232.90	0.00	Energy	1.53%
28035Q102	Edgewell Personal Care Co	EPC	15,560	39.41	613,219.60	39.35	612,233.25	0.00	Consumer Staples	0.75%
29261A100	Encompass Health Corporation	EHC	5,750	66.03	379,672.50	61.64	354,446.10	0.00	Health Care	0.46%
29355X107	Enpro Industries Inc.	NPO	4,367	138.78	606,052.26	92.70	404,807.93	0.00	Industrials	0.74%
293712105	Enterprise Financial Services Corp	EFSC	27,607	41.00	1,131,887.00	41.59	1,148,301.25	0.00	Financials	1.38%
294268107	Eplus Inc	PLUS	6,933	56.35	390,674.55	55.11	382,102.16	0.00	Information Technology	0.48%
30161Q104	Exelixis, Inc.	EXEL	35,339	19.71	696,531.69	18.17	642,041.34	0.00	Health Care	0.85%
302520101	F.N.B. Corporation	FNB	87,843	12.79	1,123,511.97	10.97	963,560.54	0.00	Financials	1.37%
320517105	First Horizon Corp	FHN	49,296	13.63	671,904.48	10.69	526,777.06	0.00	Financials	0.82%
320817109	First Merchants Corporation	FRME	32,198	32.12	1,034,199.76	37.13	1,195,408.55	0.00	Financials	1.26%
359694106	H.B. Fuller Company	FUL	15,827	74.03	1,171,672.81	50.77	803,737.72	3,244.54	Materials	1.43%
36237H101	G-lli Apparel Gp	GIII	17,106	20.71	354,265.26	13.80	236,002.93	0.00	Consumer Discretionary	0.43%
37954A204	Global Medical Reit Inc	GMRE	81,643	9.90	808,265.70	13.42	1,095,406.30	0.00	Real Estate	0.98%

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381013101	Golden Entertainment Inc	GDEN	13,613	42.34	576,374.42	45.17	615,653.48	0.00	Consumer Discretionary	0.70%
42234Q102	Heartland Financial Usa, Inc.	HTLF	11,049	34.34	379,422.66	48.36	534,315.03	0.00	Financials	0.46%
42704L104	Herc Hldgs Inc	HRI	3,609	133.83	482,992.47	137.49	496,205.64	0.00	Industrials	0.59%
43283X105	Hilton Grand Vacations Inc	HGV	15,876	46.50	738,234.00	29.83	473,615.26	0.00	Consumer Discretionary	0.90%
44109J106	Hostess Brands Inc	TWNK	23,913	24.04	574,868.52	14.45	345,497.12	0.00	Consumer Staples	0.70%
45378A106	Independence Realty Trust Inc	IRT	49,750	17.04	847,740.00	13.67	680,148.94	0.00	Real Estate	1.03%
45826H109	Integer Holdings Corporation	ITGR	10,792	92.48	998,044.16	81.75	884,011.29	0.00	Health Care	1.21%
466367109	Jack In The Box	JACK	9,266	99.41	921,133.06	68.75	636,997.00	0.00	Consumer Discretionary	1.12%
488401100	Kemper Corporation	KMPR	6,767	50.97	344,913.99	54.37	367,944.66	0.00	Financials	0.42%
493732101	Kforcecom Inc	KFRC	16,881	63.44	1,070,930.64	36.45	615,257.89	0.00	Industrials	1.30%
505336107	La-Z-Boy Inc	LZB	15,197	31.37	476,729.89	33.23	504,931.58	0.00	Consumer Discretionary	0.58%
505743104	Ladder Capital Corporation	LADR	66,748	10.99	733,560.52	10.41	695,105.17	0.00	Financials	0.89%
516544103	Lantheus Holdings Inc	LNTH	5,382	86.49	465,489.18	73.29	394,467.23	0.00	Health Care	0.57%
554382101	The Macerich Company	MAC	32,990	12.75	420,622.50	12.19	402,060.67	0.00	Real Estate	0.51%
576690101	Materion Corp	MTRN	14,704	119.14	1,751,834.56	53.83	791,489.32	0.00	Materials	2.13%
59100U108	Pathward Finl Inc	CASH	23,296	51.96	1,210,460.16	28.12	655,108.01	0.00	Financials	1.47%
607828100	Modine Mfg Co	MOD	51,914	37.56	1,949,889.84	9.19	477,373.96	0.00	Consumer Discretionary	2.37%
637870106	National Storage Affiliates Trust	NSA	15,694	33.79	530,300.26	36.62	574,772.34	0.00	Real Estate	0.65%
65336K103	Nexstar Media Group Inc	NXST	6,463	186.72	1,206,771.36	92.68	659,734.73	0.00	Communication Services	1.47%
665531307	Northern Oil And Gas, Inc.	NOG	20,298	39.37	799,132.26	18.64	378,429.08	0.00	Energy	0.97%
680033107	Old National Bancorp	ONB	51,783	17.03	881,864.49	13.66	707,215.91	0.00	Financials	1.07%
68268W103	Onemain Holdings Incorporation	OMF	14,704	45.48	668,737.92	27.57	405,349.63	0.00	Financials	0.81%
689648103	Otter Tail Corporation	OTTR	13,767	81.01	1,115,264.67	45.43	625,379.84	0.00	Utilities	1.36%

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Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
69336V101	Pgt Innovations Inc	PGTI	37,122	28.61	1,062,060.42	21.88	812,255.89	0.00	Industrials	1.29%
69366J200	Ptc Therapeutics, Inc.	PTCT	14,816	40.34	597,677.44	42.34	629,195.22	0.00	Health Care	0.73%
69478X105	Pacific Premier Bancorp Inc	PPBI	21,235	25.54	542,341.90	30.70	651,893.85	0.00	Financials	0.66%
695127100	Pacira Biosciences Inc	PCRX	16,278	36.35	591,705.30	60.67	987,839.65	0.00	Health Care	0.72%
703481101	Patterson Uti Eneg	PTEN	57,200	15.84	906,048.00	11.38	730,478.81	0.00	Energy	1.10%
707569109	Penn Entmt Inc	PENN	25,072	26.29	659,142.88	29.97	751,257.35	0.00	Consumer Discretionary	0.80%
72346Q104	Pinnacle Financial Partners Inc	PNFP	6,002	75.90	455,551.80	56.09	336,631.17	0.00	Financials	0.55%
729132100	Plexus Corp	PLXS	6,842	98.49	673,868.58	49.99	342,050.70	0.00	Information Technology	0.82%
736508847	Portland General Electric Company	POR	14,886	47.67	709,615.62	40.95	609,666.55	0.00	Utilities	0.86%
740367404	Preferred Bank	PFBC	18,298	66.08	1,209,131.84	47.51	869,346.85	0.00	Financials	1.47%
74164F103	Primoris Services	PRIM	53,802	31.76	1,708,751.52	25.87	1,391,603.45	0.00	Industrials	2.08%
749527107	Rev Group Inc	REVG	58,266	12.93	753,379.38	14.89	867,423.80	0.00	Industrials	0.92%
75281A109	Range Resources Corp.	RRC	26,665	31.43	838,080.95	17.44	464,952.25	0.00	Energy	1.02%
76131N101	Retail Opportunity Investments Corp	ROIC	64,204	14.73	945,724.92	13.20	848,006.71	0.00	Real Estate	1.15%
783549108	Ryder System, Inc.	R	4,594	102.15	469,277.10	80.77	371,067.80	0.00	Industrials	0.57%
78377T107	Ryman Hospitality Properties Inc	RHP	15,179	95.29	1,446,406.91	86.13	1,307,473.13	0.00	Real Estate	1.76%
807066105	Scholastic Corporation	SCHL	18,028	43.19	778,629.32	38.93	701,833.21	0.00	Communication Services	0.95%
830566105	Skechers Usa, Inc.	SKX	8,157	55.58	453,366.06	45.09	367,789.08	0.00	Consumer Discretionary	0.55%
830879102	Skywest Inc	SKYW	19,690	43.99	866,163.10	20.01	394,030.80	0.00	Industrials	1.05%
844895102	Southwest Gas Holdings Inc	SWX	5,735	65.94	378,165.90	63.36	363,390.82	0.00	Utilities	0.46%
84790A105	Spectrum Brands Holdings Inc	SPB	15,310	78.41	1,200,457.10	50.05	766,326.61	0.00	Consumer Staples	1.46%
859241101	Sterling Infrastructure, Inc.	STRL	26,865	59.99	1,611,631.35	15.69	421,382.63	0.00	Industrials	1.96%
861896108	Stonex Group Inc	SNEX	3,968	92.01	365,095.68	55.35	219,636.25	0.00	Financials	0.44%

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Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
868459108	Supernus Pharmaceuticals, Inc	SUPN	19,269	30.69	591,365.61	30.94	600,952.17	0.00	Health Care	0.72%
87265H109	Tri Pointe Homes Inc	TPH	29,698	31.88	946,772.24	18.93	562,108.70	0.00	Consumer Discretionary	1.15%
88033G407	Tenet Healthcare Corporation	THC	14,874	74.73	1,111,534.02	46.50	691,678.70	0.00	Health Care	1.35%
88146M101	Terreno Rlty Corp Com	TRNO	13,771	59.34	817,171.14	58.68	808,096.54	0.00	Real Estate	0.99%
88224Q107	Texas Capital Bancshares Inc	TCBI	15,704	63.85	1,002,700.40	66.10	1,037,646.86	0.00	Financials	1.22%
89422G107	Traverse Therapeutics Inc	TVTX	27,383	17.19	470,713.77	23.69	648,643.74	0.00	Health Care	0.57%
92343X100	Verint Systems Inc	VRNT	18,281	37.37	683,160.97	36.60	669,126.53	0.00	Information Technology	0.83%
92511U102	Verra Mobility Corporation	VRRM	33,784	20.99	709,126.16	14.17	478,792.66	0.00	Industrials	0.86%
97650W108	Wintrust Financial Corporation	WTFC	12,228	84.36	1,031,554.08	76.18	931,505.91	0.00	Financials	1.26%
					82,184,827.36		65,322,703.48	19,258.09		