New York State Common Retirement Fd

2NYSCM10

As of 10/31/2023

Gross Performance for Selected Time Periods

	1 Month	QTD	YTD	1 Year	3 Year	5 Year	ITD
New York State Common Retirement Fd	-4.91	-4.91	0.69	-2.26	14.30	6.52	5.97
RUSSELL 2000 VALUE	-5.97	-5.97	-6.46	-9.93	9.73	3.25	4.80

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

New York State Common Retirement Fd

2NYSCM10

As of 10/31/2023

Net Performance for Selected Time Periods

	1 Month	QTD	YTD	1 Year	3 Year	5 Year	ITD
New York State Common Retirement Fd	-5.05	-5.05	0.14	-2.79	13.69	5.95	5.42
RUSSELL 2000 VALUE	-5.97	-5.97	-6.46	-9.93	9.73	3.25	4.80

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

2NYSCM10 - New York State Common Retirement Fd - PFCNYSCM
Account ID: PFCNYSCM
As of: 10/31/2023

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	09/06/2023	10/04/2023	15,560.00	2,334.00	1.0000000000	2,334.00
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	59100U108	Pathward Finl Inc	09/11/2023	10/02/2023	23,296.00	1,164.80	1.0000000000	1,164.80
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	05368V106	Avient Corp	09/14/2023	10/06/2023	23,525.00	5,822.44	1.0000000000	5,822.44
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	200340107	Comerica Incorporated	09/14/2023	10/01/2023	14,259.00	10,123.89	1.0000000000	10,123.89
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	76131N101	Retail Opportunity Investments Corp	09/14/2023	10/06/2023	64,204.00	9,630.60	1.0000000000	9,630.60
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	320517105	First Horizon Corp	09/14/2023	10/02/2023	49,296.00	7,394.40	1.0000000000	7,394.40
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	37954A204	Global Medical Reit Inc	09/21/2023	10/10/2023	81,643.00	17,145.03	1.0000000000	17,145.03
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	736508847	Portland General Electric Company	09/22/2023	10/16/2023	14,886.00	7,070.85	1.0000000000	7,070.85
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	04208T108	Armada Hoffler Pptys Inc	09/26/2023	10/05/2023	86,749.00	16,916.06	1.0000000000	16,916.06
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	665531307	Northern Oil And Gas, Inc.	09/27/2023	10/31/2023	24,107.00	9,160.66	1.0000000000	9,160.66
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	74164F103	Primoris Services	09/28/2023	10/13/2023	53,802.00	3,228.12	1.0000000000	3,228.12
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	03076K108	Ameris Bancorp	09/28/2023	10/09/2023	24,609.00	3,691.35	1.0000000000	3,691.35
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	45378A106	Independence Realty Trust Inc	09/28/2023	10/20/2023	49,750.00	7,960.00	1.0000000000	7,960.00
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	126501105	Cts Corporation	09/28/2023	10/27/2023	8,494.00	339.76	1.0000000000	339.76
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	78377T107	Ryman Hospitality Properties Inc	09/28/2023	10/16/2023	15,179.00	15,179.00	1.0000000000	15,179.00
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	505743104	Ladder Capital Corporation	09/28/2023	10/16/2023	66,748.00	15,352.04	1.0000000000	15,352.04
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	749527107	Rev Group Inc	09/28/2023	10/13/2023	58,266.00	2,913.30	1.0000000000	2,913.30
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	15202L107	Centerspace	09/28/2023	10/10/2023	6,747.00	4,925.31	1.0000000000	4,925.31
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	88146M101	Terreno Rlty Corp Com	09/28/2023	10/13/2023	13,771.00	6,196.95	1.0000000000	6,196.95
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	29261A100	Encompass Health Corporation	09/29/2023	10/16/2023	5,750.00	862.50	1.0000000000	862.50
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	44109J106	Hostess Brands Inc	10/02/2023	10/04/2023	1,660.00	55,243.86	1.0000000000	55,243.86
2NYSCM10	PFCNYSCM	NYSCCRF	MISCINC	CASHUSD	Us Dollars	10/02/2023	10/02/2023	9,637.27	9,637.27	1.0000000000	9,637.27

2NYSCM10 - New York State Common Retirement Fd - PFCNYSCM
Account ID: PFCNYSCM
As of: 10/31/2023

PHOCAS Financial

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	847215100	Spartannash Company	10/02/2023	10/04/2023	-2,551.00	-56,847.24	1.0000000000	-56,847.24
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	10/02/2023	10/02/2023	-55,240.49	-55,240.49	1.0000000000	-55,240.49
2NYSCM10	PFCNYSCM	NYSCCRF	MISCINC	CASHUSD	Us Dollars	10/02/2023	10/02/2023	3.04	3.04	1.0000000000	3.04
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	847215100	Spartannash Company	10/03/2023	10/05/2023	-6,230.00	-142,972.90	1.0000000000	-142,972.90
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	222795502	Cousins Properties Incorporated	10/03/2023	10/13/2023	28,049.00	8,975.68	1.0000000000	8,975.68
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	44109J106	Hostess Brands Inc	10/03/2023	10/05/2023	4,143.00	137,795.08	1.0000000000	137,795.08
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	44109J106	Hostess Brands Inc	10/04/2023	10/06/2023	2,014.00	66,984.91	1.0000000000	66,984.91
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	10/04/2023	10/04/2023	-2,334.00	-2,334.00	1.0000000000	-2,334.00
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	077454106	Belden Inc.	10/04/2023	10/06/2023	-2,193.00	-206,480.38	1.0000000000	-206,480.38
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	03237H101	Amylyx Pharmaceuticals Inc	10/04/2023	10/06/2023	-10,313.00	-181,824.37	1.0000000000	-181,824.37
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	847215100	Spartannash Company	10/04/2023	10/06/2023	-2,851.00	-66,107.27	1.0000000000	-66,107.27
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	10/05/2023	10/05/2023	-16,916.06	-16,916.06	1.0000000000	-16,916.06
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	077454106	Belden Inc.	10/05/2023	10/10/2023	-1,763.00	-166,184.44	1.0000000000	-166,184.44
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	15872M104	Championx Corp	10/05/2023	10/27/2023	26,573.00	2,258.71	1.0000000000	2,258.71
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	847215100	Spartannash Company	10/05/2023	10/10/2023	-3,050.00	-71,438.94	1.0000000000	-71,438.94
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	740367404	Preferred Bank	10/05/2023	10/20/2023	18,298.00	10,063.90	1.0000000000	10,063.90
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	44109J106	Hostess Brands Inc	10/05/2023	10/10/2023	2,153.00	71,419.61	1.0000000000	71,419.61
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	847215100	Spartannash Company	10/06/2023	10/11/2023	-3,272.00	-75,832.52	1.0000000000	-75,832.52
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	44109J106	Hostess Brands Inc	10/06/2023	10/11/2023	7,649.00	253,080.43	1.0000000000	253,080.43
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	10/06/2023	10/06/2023	-15,453.04	-15,453.04	1.0000000000	-15,453.04
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	703481101	Patterson-Uti Energy Inc	10/10/2023	10/12/2023	-13,732.00	-182,355.47	1.0000000000	-182,355.47
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	69336V101	Pgt Innovations Inc	10/10/2023	10/12/2023	23,311.00	733,101.77	1.0000000000	733,101.77
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	00737L103	Adtalem Global Education Inc	10/10/2023	10/12/2023	-8,391.00	-383,680.99	1.0000000000	-383,680.99

2NYSCM10 - New York State Common Retirement Fd - PFCNYSCM
Account ID: PFCNYSCM
As of: 10/31/2023

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
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	10/10/2023	10/10/2023	-25,761.69	-25,761.69	1.0000000000	-25,761.69
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	707569109	Penn Entmt Inc	10/10/2023	10/12/2023	7,929.00	174,452.45	1.0000000000	174,452.45
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	379378201	Global Net Lease Inc	10/11/2023	10/16/2023	83,060.00	29,403.24	1.0000000000	29,403.24
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	00751Y106	Advance Auto Parts	10/12/2023	10/27/2023	6,838.00	1,709.50	1.0000000000	1,709.50
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	10/13/2023	10/13/2023	-21,317.09	-21,317.09	1.0000000000	-21,317.09
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	10/16/2023	10/16/2023	-67,867.63	-67,867.63	1.0000000000	-67,867.63
2NYSCM10	PFCNYSCM	NYSCCRF	CASHDIV	25432X102	Dime Cmnty Bancshares Inc New	10/16/2023	10/24/2023	30,062.00	7,515.50	1.0000000000	7,515.50
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	10/20/2023	10/20/2023	-18,023.90	-18,023.90	1.0000000000	-18,023.90
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	10/24/2023	10/24/2023	-7,515.50	-7,515.50	1.0000000000	-7,515.50
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	10/27/2023	10/27/2023	-4,307.97	-4,307.97	1.0000000000	-4,307.97
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	00737L103	Adtalem Global Education Inc	10/30/2023	11/01/2023	-6,431.00	-328,004.79	1.0000000000	-328,004.79
2NYSCM10	PFCNYSCM	NYSCCRF	BUY	830566105	Skechers Usa, Inc.	10/30/2023	11/01/2023	-6,267.00	-300,068.35	1.0000000000	-300,068.35
2NYSCM10	PFCNYSCM	NYSCCRF	SELL	607828100	Modine Mfg Co	10/30/2023	11/01/2023	10,750.00	424,614.07	1.0000000000	424,614.07
2NYSCM10	PFCNYSCM	NYSCCRF	WITHDRAWAL	CASHUSD	Us Dollars	10/31/2023	10/31/2023	-9,160.66	-9,160.66	1.0000000000	-9,160.66
2NYSCM10	PFCNYSCM	NYSCCRF	CONTRIBUTION	CASHUSD	Us Dollars	10/31/2023	10/31/2023	104,611.31	104,611.31	1.0000000000	104,611.31
2NYSCM10	PFCNYSCM	NYSCCRF	MISCEXP	CASHUSD	Us Dollars	10/31/2023	10/31/2023	-104,611.31	-104,611.31	1.0000000000	-104,611.31
									-272,025.61		**-272,025.61**
									-272,025.61		**-272,025.61**

New York State Common Retirement Fd

2NYSCM10

As of 10/31/2023

PHOCAS Financial

Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
CASHUSD	Us Dollars	USD	2,358,526	1.00	2,358,526.23	1.00	2,358,526.23	0.00		3.27%
G9618E107	White Mountns Insu	WTM	620	1,430.75	887,065.00	1,084.17	672,184.06	0.00	Financials	1.23%
000361105	Aar Corp	AIR	18,272	59.36	1,084,625.92	38.51	703,676.86	0.00	Industrials	1.50%
00182C103	Ani Pharmaceuticals, Inc.	ANIP	9,227	61.74	569,674.98	42.40	391,243.52	0.00	Health Care	0.79%
004225108	Acadia Pharmaceuticals Inc	ACAD	8,030	22.57	181,237.10	23.40	187,914.05	0.00	Health Care	0.25%
00737L103	Adtalem Global Education Inc	ATGE	14,822	51.80	767,779.60	48.02	711,685.78	0.00	Consumer Discretionary	1.06%
00751Y106	Advance Auto Parts	AAP	6,838	52.03	355,781.14	55.19	377,395.37	0.00	Consumer Discretionary	0.49%
007973100	Advanced Energy Industries, Inc.	AEIS	7,951	87.26	693,804.26	76.81	637,537.84	0.00	Information Technology	0.96%
00922R105	Air Transport Services Group Inc.	ATSG	18,776	19.57	367,446.32	21.54	404,509.33	0.00	Industrials	0.51%
01626W101	Alight Inc	ALIT	63,430	6.64	421,175.20	8.36	530,386.72	0.00	Industrials	0.58%
03076K108	Ameris Bancorp	ABCB	24,609	37.30	917,915.70	37.66	927,084.49	0.00	Financials	1.27%
03237H101	Amylyx Pharmaceuticals Inc	AMLX	10,313	16.31	168,205.03	17.63	181,824.37	0.00	Health Care	0.23%
03676B102	Antero Midstream Corp	AM	37,262	12.34	459,813.08	10.56	393,661.41	8,383.95	Energy	0.64%
04208T108	Armada Hoffler Pptys Inc	AHH	86,749	9.96	864,020.04	11.81	1,024,101.25	0.00	Real Estate	1.20%
04316A108	Artisan Partners Asset Mgmt Inc	APAM	16,321	33.00	538,593.00	36.85	601,350.02	0.00	Financials	0.75%
043436104	Asbury Automotive Group, Inc.	ABG	4,104	191.37	785,382.48	96.14	394,539.25	0.00	Consumer Discretionary	1.09%
04546L106	Assetmark Finl Hldgs Inc	AMK	13,021	23.91	311,332.11	30.01	390,820.27	0.00	Financials	0.43%
047649108	Atkore Inc	ATKR	8,985	124.28	1,116,655.80	23.32	209,523.22	0.00	Industrials	1.55%
05368M106	Avid Bioservices Inc	CDMO	29,895	6.15	183,854.25	20.10	601,102.21	0.00	Health Care	0.25%
05368V106	Avient Corp	AVNT	23,525	31.62	743,860.50	31.90	750,538.32	0.00	Materials	1.03%
05969A105	Bancorp Inc	TBBK	34,359	35.65	1,224,898.35	12.36	424,771.94	0.00	Financials	1.70%
06652V208	Banner Corp	BANR	15,895	42.21	670,927.95	61.07	970,651.08	0.00	Financials	0.93%
077454106	Belden Inc.	BDC	3,956	70.90	280,480.40	94.20	372,664.82	0.00	Information Technology	0.39%

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Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
092113109	Black Hills Corporation	BKH	10,577	48.35	511,397.95	60.19	664,803.93	0.00	Utilities	0.71%
099406100	Boot Barn Holdings Inc	BOOT	5,318	69.50	369,601.00	76.09	404,620.03	0.00	Consumer Discretionary	0.51%
126501105	Cts Corporation	CTS	8,494	37.41	317,760.54	45.98	390,528.64	0.00	Information Technology	0.44%
15202L107	Centerspace	CSR	6,747	48.58	327,769.26	84.66	571,125.22	0.00	Real Estate	0.45%
15872M104	Championx Corp	CHX	26,573	30.80	818,448.40	15.26	405,397.04	0.00	Energy	1.13%
17888H103	Civitas Res Inc	CIVI	21,010	75.43	1,584,784.30	63.59	1,335,929.16	0.00	Energy	2.19%
19239V302	Cogent Communications Holdings, Inc.	CCOI	9,305	64.98	604,638.90	66.89	622,420.25	0.00	Communication Services	0.84%
19247G107	Coherent Corp	COHR	14,976	29.60	443,289.60	36.76	557,573.48	0.00	Information Technology	0.61%
192576106	Cohu Inc	COHU	14,475	30.14	436,276.50	35.49	513,789.30	0.00	Information Technology	0.60%
200340107	Comerica Incorporated	CMA	14,259	39.40	561,804.60	39.80	567,515.99	0.00	Financials	0.78%
222795502	Cousins Properties Incorporated	CUZ	28,049	17.87	501,235.63	21.45	601,768.81	0.00	Real Estate	0.69%
235825205	Dana Incorporated	DAN	26,039	11.48	298,927.72	16.70	445,085.48	0.00	Consumer Discretionary	0.41%
25432X102	Dime Cmnty Bancshares Inc New	DCOM	30,062	18.39	552,840.18	27.61	830,086.07	0.00	Financials	0.77%
264147109	Ducommun Incorporated	DCO	6,873	47.84	328,804.32	54.05	371,506.98	0.00	Industrials	0.46%
27032D304	Earthstone Energy	ESTE	78,803	21.17	1,668,259.51	13.87	1,093,232.90	11,394.91	Energy	2.31%
28035Q102	Edgewell Personal Care Co	EPC	15,560	34.90	543,044.00	39.35	612,233.25	0.00	Consumer Staples	0.75%
29261A100	Encompass Health Corporation	EHC	5,750	62.56	359,720.00	61.64	354,446.10	0.00	Health Care	0.50%
29355X107	Enpro Industries Inc.	NPO	4,367	111.06	484,999.02	92.70	404,807.93	0.00	Industrials	0.67%
293712105	Enterprise Financial Services Corp	EFSC	27,607	34.77	959,895.39	41.59	1,148,301.25	0.00	Financials	1.33%
294268107	Eplus Inc	PLUS	12,320	62.50	770,000.00	59.83	737,182.75	0.00	Information Technology	1.07%
30161Q104	Exelixis, Inc.	EXEL	35,339	20.59	727,630.01	18.17	642,041.34	0.00	Health Care	1.01%
302520101	F.N.B. Corporation	FNB	87,843	10.69	939,041.67	10.97	963,560.54	0.00	Financials	1.30%
320517105	First Horizon Corp	FHN	49,296	10.75	529,932.00	10.69	526,777.06	0.00	Financials	0.73%

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Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
320817109	First Merchants Corporation	FRME	32,198	27.31	879,327.38	37.13	1,195,408.55	0.00	Financials	1.22%
359694106	H.B. Fuller Company	FUL	15,827	66.15	1,046,956.05	50.77	803,737.72	3,244.54	Materials	1.45%
36237H101	G-Iii Apparel Gp	GIII	17,106	25.55	437,058.30	13.80	236,002.93	0.00	Consumer Discretionary	0.61%
379378201	Global Net Lease Inc	GNL	83,060	7.94	659,496.40	11.63	965,623.86	0.00	Real Estate	0.91%
37954A204	Global Medical Reit Inc	GMRE	81,643	8.66	707,028.38	13.42	1,095,406.30	0.00	Real Estate	0.98%
381013101	Golden Entertainment Inc	GDEN	13,613	31.36	426,903.68	45.17	615,653.48	0.00	Consumer Discretionary	0.59%
42234Q102	Heartland Financial Usa, Inc.	HTLF	11,049	27.40	302,742.60	48.36	534,315.03	0.00	Financials	0.42%
42704L104	Herc Hldgs Inc	HRI	3,609	106.79	385,405.11	137.49	496,205.64	0.00	Industrials	0.53%
43283X105	Hilton Grand Vacations Inc	HGV	15,876	35.95	570,742.20	29.83	473,615.26	0.00	Consumer Discretionary	0.79%
45378A106	Independence Realty Trust Inc	IRT	49,750	12.39	616,402.50	13.67	680,148.94	0.00	Real Estate	0.85%
45826H109	Integer Holdings Corporation	ITGR	10,792	81.17	875,986.64	81.75	884,011.29	0.00	Health Care	1.21%
466367109	Jack In The Box	JACK	9,266	63.18	585,425.88	68.75	636,997.00	0.00	Consumer Discretionary	0.81%
488401100	Kemper Corporation	KMPR	6,767	39.88	269,867.96	54.37	367,944.66	0.00	Financials	0.37%
493732101	Kforcecom Inc	KFRC	16,881	61.04	1,030,416.24	36.45	615,257.89	0.00	Industrials	1.43%
505336107	La-Z-Boy Inc	LZB	15,197	29.24	444,360.28	33.23	504,931.58	0.00	Consumer Discretionary	0.62%
505743104	Ladder Capital Corporation	LADR	66,748	10.11	674,822.28	10.41	695,105.17	0.00	Financials	0.93%
516544103	Lantheus Holdings Inc	LNTH	11,162	64.60	721,065.20	74.29	829,235.35	0.00	Health Care	1.00%
554382101	The Macerich Company	MAC	32,990	9.72	320,662.80	12.19	402,060.67	0.00	Real Estate	0.44%
576690101	Materion Corp	MTRN	14,704	96.98	1,425,993.92	53.83	791,489.32	0.00	Materials	1.97%
59100U108	Pathward Finl Inc	CASH	23,296	45.29	1,055,075.84	28.12	655,108.01	0.00	Financials	1.46%
607828100	Modine Mfg Co	MOD	18,195	39.50	718,702.50	9.19	225,450.37	0.00	Consumer Discretionary	1.00%
637870106	National Storage Affiliates Trust	NSA	15,694	28.52	447,592.88	36.62	574,772.34	0.00	Real Estate	0.62%
65336K103	Nexstar Media Group Inc	NXST	6,463	140.08	905,337.04	92.68	659,734.73	0.00	Communication Services	1.25%

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Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
665531307	Northern Oil And Gas, Inc.	NOG	24,107	38.34	924,262.38	22.36	538,976.52	0.00	Energy	1.28%
680033107	Old National Bancorp	ONB	51,783	13.70	709,427.10	13.66	707,215.91	0.00	Financials	0.98%
68268W103	Onemain Holdings Incorporation	OMF	14,704	35.93	528,314.72	27.57	405,349.63	0.00	Financials	0.73%
689648103	Otter Tail Corporation	OTTR	13,767	76.94	1,059,232.98	45.43	625,379.84	0.00	Utilities	1.47%
69336V101	Pgt Innovations Inc	PGTI	23,628	29.94	707,422.32	22.81	558,322.26	0.00	Industrials	0.98%
69366J200	Ptc Therapeutics, Inc.	PTCT	7,909	18.75	148,293.75	42.34	332,997.95	0.00	Health Care	0.21%
69478X105	Pacific Premier Bancorp Inc	PPBI	21,235	19.00	403,465.00	30.70	651,893.85	0.00	Financials	0.56%
695127100	Pacira Biosciences Inc	PCRX	5,386	28.26	152,208.36	60.67	274,365.58	0.00	Health Care	0.21%
703481101	Patterson-Uti Energy Inc	PTEN	70,932	12.70	900,836.40	11.74	912,834.28	0.00	Energy	1.25%
707569109	Penn Entmt Inc	PENN	17,143	19.73	338,231.39	29.97	502,877.57	0.00	Consumer Discretionary	0.47%
72346Q104	Pinnacle Financial Partners Inc	PNFP	6,002	62.36	374,284.72	56.09	336,631.17	0.00	Financials	0.52%
729132100	Plexus Corp	PLXS	6,842	98.32	672,705.44	49.99	342,050.70	0.00	Information Technology	0.93%
736508847	Portland General Electric Company	POR	14,886	40.02	595,737.72	40.95	609,666.55	0.00	Utilities	0.82%
740367404	Preferred Bank	PFBC	18,298	59.57	1,090,011.86	47.51	869,346.85	0.00	Financials	1.51%
74164F103	Primoris Services	PRIM	53,802	30.06	1,617,288.12	25.87	1,391,603.45	0.00	Industrials	2.24%
749527107	Rev Group Inc	REVG	58,266	14.24	829,707.84	14.89	867,423.80	0.00	Industrials	1.15%
75281A109	Range Resources Corp.	RRC	30,482	35.84	1,092,474.88	19.43	592,288.89	0.00	Energy	1.51%
76131N101	Retail Opportunity Investments Corp	ROIC	64,204	11.74	753,754.96	13.20	848,006.71	0.00	Real Estate	1.04%
783549108	Ryder System, Inc.	R	4,594	97.54	448,098.76	80.77	371,067.80	0.00	Industrials	0.62%
78377T107	Ryman Hospitality Properties Inc	RHP	15,179	85.60	1,299,322.40	86.13	1,307,473.13	0.00	Real Estate	1.80%
807066105	Scholastic Corporation	SCHL	18,028	36.90	665,233.20	38.93	701,833.21	3,605.60	Communication Services	0.92%
830566105	Skechers Usa, Inc.	SKX	14,424	48.22	695,525.28	46.30	667,857.43	0.00	Consumer Discretionary	0.96%
830879102	Skywest Inc	SKYW	19,690	42.17	830,327.30	20.01	394,030.80	0.00	Industrials	1.15%

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Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
844895102	Southwest Gas Holdings Inc	SWX	5,735	58.61	336,128.35	63.36	363,390.82	0.00	Utilities	0.47%
847215100	Spartannash Company	SPTN	29,231	22.49	657,405.19	22.62	661,152.45	0.00	Consumer Staples	0.91%
84790A105	Spectrum Brands Holdings Inc	SPB	15,310	75.32	1,153,149.20	50.05	766,326.61	0.00	Consumer Staples	1.60%
859241101	Sterling Infrastructure, Inc.	STRL	16,960	72.85	1,235,536.00	15.69	266,020.83	0.00	Industrials	1.71%
861896108	Stonex Group Inc	SNEX	3,968	95.32	378,229.76	55.35	219,636.25	0.00	Financials	0.52%
868459108	Supernus Pharmaceuticals, Inc	SUPN	19,269	23.85	459,565.65	30.94	600,952.17	0.00	Health Care	0.64%
87265H109	Tri Pointe Homes Inc	TPH	29,698	25.06	744,231.88	18.93	562,108.70	0.00	Consumer Discretionary	1.03%
88033G407	Tenet Healthcare Corporation	THC	14,874	53.70	798,733.80	46.50	691,678.70	0.00	Health Care	1.11%
88146M101	Terreno Rlty Corp Com	TRNO	13,771	53.28	733,718.88	58.68	808,096.54	0.00	Real Estate	1.02%
88224Q107	Texas Capital Bancshares Inc	TCBI	15,704	55.06	864,662.24	66.10	1,037,646.86	0.00	Financials	1.20%
92343X100	Verint Systems Inc	VRNT	18,281	18.81	343,865.61	36.60	669,126.53	0.00	Information Technology	0.48%
92511U102	Verra Mobility Corporation	VRRM	33,784	19.77	667,909.68	14.17	478,792.66	0.00	Industrials	0.92%
97650W108	Wintrust Financial Corporation	WTFC	12,228	74.69	913,309.32	76.18	931,505.91	0.00	Financials	1.26%
					72,223,139.44		**66,786,570.91**	**26,629.00**		