

Bowling Portfolio Management LLC
PORTFOLIO APPRAISAL
SCV/New York State Common Retirement Fund - LEIA
February 29, 2020

Quantity	Security	Price	Market Value	Pct. Assets
COMMON STOCK				
3,886	1st Source Corp	42.05	163,406.30	0.3
1,847	Alico Inc	32.57	60,156.79	0.1
5,660	American Assets Trust Inc	41.45	234,607.00	0.5
19,047	American Equity Investments	25.28	481,508.16	1.0
33,346	Amkor Technology Inc	10.43	347,965.51	0.7
9,389	Atkore International Group	36.91	346,547.99	0.7
15,848	B Riley Financial Inc	23.66	374,963.68	0.8
16,051	BMC Stock Holdings Inc	24.53	393,731.03	0.8
35,912	Bancorp Inc	12.17	437,049.04	0.9
4,452	Barrett Business Service	59.90	266,674.80	0.6
56,026	Berry Corporation	6.37	356,885.62	0.7
22,668	Bluerock Residential Grow	10.39	235,520.52	0.5
12,049	Boise Cascade LLC	35.48	427,498.52	0.9
6,574	Boyd Gaming Corp	26.71	175,591.54	0.4
29,088	Bridgewater Bancshares Inc	12.50	363,600.00	0.8
15,038	Builders Firstsource Inc	22.71	341,512.98	0.7
13,663	CNB Financial Corp	25.07	342,531.41	0.7
7,627	CSG Systems International	44.25	337,494.75	0.7
11,538	CVR Energy Inc	28.42	327,909.96	0.7
22,529	City Office Reit Inc	11.60	261,336.40	0.5
17,266	Civista Bancshares Inc	19.14	330,471.24	0.7
16,301	Collectors Universe Inc	23.00	375,004.50	0.8
24,581	Commercial Metals Co	18.26	448,849.06	0.9
11,981	Comtech Telecommunication	28.02	335,707.62	0.7
21,064	Consolidated Water Co Ltd	16.16	340,394.24	0.7
4,444	Consolidated-Tomoka Land	57.51	255,574.44	0.5
54,302	Costamare Inc	6.53	354,592.06	0.7
14,101	Cushman & Wakefield Plc	18.19	256,497.19	0.5
61,641	DHT Holdings Inc	5.55	342,107.55	0.7
28,230	Dorian Lpg Ltd	11.12	313,917.60	0.7
1,982	Eastgroup Properties Inc	125.73	249,196.86	0.5
5,162	Emcor Group Inc	76.92	397,061.04	0.8
17,746	Ennis Inc	20.10	356,694.60	0.7
17,387	Enova International Inc	19.22	334,178.14	0.7
10,093	Essent Group Ltd	43.64	440,458.52	0.9
32,038	Everi Holdings Inc	10.40	333,195.20	0.7
6,448	FS Bancorp Inc	47.79	308,149.92	0.6
5,108	FTI Consulting Inc	112.59	575,109.72	1.2
25,744	Farmers National Banc	15.03	386,932.32	0.8
5,015	Federal Agricultural Mort	75.06	376,425.90	0.8
13,315	Financial Institutions Inc	26.91	358,306.65	0.7
12,814	First Bancorp NC	32.10	411,329.40	0.9
14,212	First Choice Bancorp	22.65	321,901.80	0.7
13,425	First Defiance Financial	23.91	321,058.87	0.7
11,846	First Industrial Realty Tr	38.50	456,071.00	1.0
24,688	First Midwest Bancorp Inc	18.15	448,087.20	0.9
12,504	Flagstar Bancorp Inc	31.88	398,627.52	0.8
15,155	Foundation Building Mater	15.60	236,418.00	0.5
35,544	Franklin Street Properties	7.13	253,428.72	0.5
14,823	GMS Inc	22.85	338,705.55	0.7
6,897	Gray Television Inc	18.92	130,491.24	0.3
34,645	Great Lakes Dredge & Dock	9.70	336,056.50	0.7
7,027	Great Southern Bancorp	51.31	360,555.37	0.8
33,375	Green Brick Partners Inc	10.94	365,122.50	0.8

Bowling Portfolio Management LLC
PORTFOLIO APPRAISAL
SCV/New York State Common Retirement Fund - LEIA
February 29, 2020

Quantity	Security	Price	Market Value	Pct. Assets
13,846	HMS Holdings Corp	22.97	318,042.62	0.7
22,181	Hallmark Financial Service	14.18	314,526.58	0.7
9,070	Hawkins Inc	35.75	324,252.50	0.7
9,538	Herman Miller Inc	34.24	326,581.12	0.7
20,457	Hilltop Holdings Inc	20.83	426,119.31	0.9
20,229	Horizon Bancorp Inc	15.02	303,839.58	0.6
9,682	Ingles Markets Inc	35.77	346,325.14	0.7
6,882	Insight Enterprises Inc	55.09	379,129.38	0.8
15,246	Integrated Electrical Svc	23.31	355,384.26	0.7
540	J2 Global Communications	87.33	47,158.20	0.1
21,746	KBR Inc	25.96	564,526.16	1.2
13,800	Kb Home	32.59	449,742.00	0.9
15,366	Kennedy-Wilson Holdings	20.21	310,546.86	0.6
21,470	Kimball Electronics Inc	13.55	290,918.50	0.6
19,358	Kimball International Inc	16.18	313,212.44	0.7
15,317	Knoll Inc	17.64	270,191.88	0.6
12,240	Koppers Holdings Inc	21.86	267,566.40	0.6
3,563	LCI Industries	96.55	344,007.65	0.7
38,004	Lexington Realty Trust	10.37	394,101.48	0.8
34,146	Luther Burbank Corp	10.43	356,142.78	0.7
9,834	M/I Homes Inc	37.23	366,119.82	0.8
5,666	Magellan Health Inc	60.01	340,016.66	0.7
6,264	Mantech International Corp	74.90	469,173.60	1.0
7,369	Marcus & Millichap Inc	31.96	235,513.24	0.5
7,725	Meritage Homes Corp	63.46	490,228.50	1.0
12,184	Methode Electronics Inc	30.66	373,561.44	0.8
12,364	Midwestone Financial Group	28.73	355,217.72	0.7
5,216	National Healthcare Corp	74.21	387,079.36	0.8
23,368	Newmark Group Inc	9.55	223,164.40	0.5
16,874	Nic Inc	18.29	308,625.46	0.6
11,902	Nmi Holdings Inc	23.34	277,792.68	0.6
92,334	On Deck Capital Inc	3.49	322,245.66	0.7
5,761	Ormat Technologies Inc	69.68	401,426.48	0.8
25,103	P H Glatfelter Co	14.26	357,968.78	0.7
23,946	PCB Bancorp	13.37	320,158.02	0.7
11,157	PNM Resources Inc	47.08	525,271.56	1.1
1,589	PS Business Parks Inc	148.55	236,045.95	0.5
15,419	Pacific Premier Bancorp	25.83	398,272.77	0.8
20,730	Penn National Gaming Inc	29.57	612,986.10	1.3
12,633	Pennymac Financial Services	35.26	445,439.58	0.9
20,581	Perdoceo Education Corporation	14.93	307,274.33	0.6
20,851	Perspecta Inc	24.97	520,649.47	1.1
18,509	Piedmont Office Realty Tr	21.59	399,609.31	0.8
10,880	Portland Gen Elec Co	54.41	591,980.80	1.2
1,771	Powell Industries Inc	33.43	59,204.53	0.1
23,379	Preferred Apartment Community	9.54	223,035.66	0.5
10,083	QCR Holdings Inc	38.06	383,758.98	0.8
26,891	Radian Group Inc	21.24	571,164.84	1.2
14,619	Regional Management Corp	25.65	374,977.35	0.8
7,868	Remax Holdings Inc	29.15	229,352.20	0.5
12,880	Rent-A-Center Inc	21.29	274,215.20	0.6
8,998	Republic Bancorp Ky	35.74	321,588.52	0.7
33,127	Ryerson Holding Corp	8.33	275,947.91	0.6
14,435	Sanmina Corp	26.29	379,496.15	0.8
4,908	Saul Centers Inc	43.01	211,093.08	0.4

Bowling Portfolio Management LLC
PORTFOLIO APPRAISAL
SCV/New York State Common Retirement Fund - LEIA
February 29, 2020

Quantity	Security	Price	Market Value	Pct. Assets
16,026	Select Medical Holdings	23.94	383,662.44	0.8
10,323	Seneca Foods Corp	34.72	358,414.56	0.7
14,229	Sierra Bancorp	23.82	338,934.78	0.7
17,737	Smartfinancial Inc	18.99	336,825.63	0.7
23,987	Steelcase Inc	16.22	389,069.14	0.8
50,361	Sterling Bancorp Inc	7.00	352,527.00	0.7
10,074	Stifel Financial Corp	54.44	548,428.56	1.1
13,048	Sykes Enterprises Inc	31.68	413,360.64	0.9
9,226	Syneos Health Inc	63.35	584,467.10	1.2
16,207	Talos Energy Inc	14.20	230,139.40	0.5
20,009	Taylor Morrison Home Corp	22.52	450,602.68	0.9
20,752	Teekay Tankers Ltd	16.55	343,445.60	0.7
34,126	Tegna	14.32	488,684.32	1.0
11,204	Tenet Healthcare Corp	26.28	294,441.12	0.6
22,039	Terraform Power Inc	18.79	414,112.81	0.9
3,398	Topbuild Corp	101.00	343,198.00	0.7
2,578	Tredegar Corp	17.06	43,980.68	0.1
31,131	Tri Pointe Group Inc	15.33	477,238.23	1.0
13,300	Triton International	34.37	457,121.00	1.0
9,612	Ttec Holdings Inc	37.43	359,777.16	0.8
6,468	Unitil Corp	56.34	364,407.12	0.8
16,979	Univest Financial Corp	23.40	397,308.60	0.8
3,355	Virtus Investment Partner	110.40	370,392.00	0.8
7,149	Walker & Dunlop Inc	64.85	463,612.65	1.0
13,239	Washington Real Estate Inc	26.85	355,467.15	0.7
6,779	Willis Lease Finance Corp	56.70	384,369.30	0.8
11,836	Worthington Industries Inc	31.80	376,384.80	0.8
			47,715,513.47	99.8
CASH AND EQUIVALENTS				
	Cash Account		72,771.76	0.2
	Dividend Accrual Account		38,157.58	0.1
			110,929.34	0.2
TOTAL PORTFOLIO			47,826,442.81	100.0