

Gross Performance for Selected Time Periods

	1 Month	QTD	YTD	1 Year	3 Year	5 Year	ITD
State of Connecticut	3.73	0.76	0.76	9.56	-	-	0.90
RUSSELL 2000 VALUE	3.27	-1.42	-1.42	5.61	-	-	-1.41

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

Net Performance for Selected Time Periods

	1 Month	QTD	YTD	1 Year	3 Year	5 Year	ITD
State of Connecticut	3.73	0.70	0.70	9.19	-	-	0.53
RUSSELL 2000 VALUE	3.27	-1.42	-1.42	5.61	-	-	-1.41

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.

2ST_CT11 - State of Connecticut - PFCSTCT2

Account ID: PFCSTCT2
As of: 02/29/2024



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											
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	03676B102	Antero Midstream Corp	01/23/2024	02/07/2024	15,267.00	3,435.08	1.0000000000	3,435.08
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	78440X887	SI Green Realty Corp.	01/30/2024	02/15/2024	3,758.00	939.50	1.0000000000	939.50
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	72346Q104	Pinnacle Financial Partners Inc	02/01/2024	02/23/2024	4,062.00	893.64	1.0000000000	893.64
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	807066105	Scholastic Corporation	02/01/2024	02/05/2024	459.00	17,609.63	1.0000000000	17,609.63
2ST_CT11	PFCSTCT2	State of Connecticut	MISCINC	CASHUSD	Us Dollars	02/01/2024	02/01/2024	2,731.86	2,731.86	1.0000000000	2,731.86
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	807066105	Scholastic Corporation	02/02/2024	02/06/2024	884.00	33,641.94	1.0000000000	33,641.94
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	20602D101	Concentrix Corp	02/02/2024	02/15/2024	1,818.00	549.95	1.0000000000	549.95
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	25432X102	Dime Cmnty Bancshares Inc New	02/02/2024	02/06/2024	4,768.00	101,866.07	1.0000000000	101,866.07
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	65336K103	Nexstar Media Group Inc	02/02/2024	02/06/2024	-443.00	-78,329.31	1.0000000000	-78,329.31
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	807066105	Scholastic Corporation	02/05/2024	02/07/2024	1,716.00	64,106.16	1.0000000000	64,106.16
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	25432X102	Dime Cmnty Bancshares Inc New	02/05/2024	02/07/2024	1,432.00	30,124.89	1.0000000000	30,124.89
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	25432X102	Dime Cmnty Bancshares Inc New	02/06/2024	02/08/2024	914.00	18,925.14	1.0000000000	18,925.14
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	359694106	H.B. Fuller Company	02/06/2024	02/21/2024	6,485.00	1,329.43	1.0000000000	1,329.43
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	06652V208	Banner Corp	02/06/2024	02/16/2024	6,548.00	3,143.04	1.0000000000	3,143.04
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	28414H103	Elanco Animal Health Inc	02/06/2024	02/08/2024	-8,622.00	-137,812.32	1.0000000000	-137,812.32
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	55024U109	Lumentum Holdings Incorporation	02/06/2024	02/08/2024	-1,116.00	-65,825.70	1.0000000000	-65,825.70
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	65336K103	Nexstar Media Group Inc	02/06/2024	02/08/2024	-538.00	-92,799.24	1.0000000000	-92,799.24
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	30161Q104	Exelixis, Inc.	02/06/2024	02/08/2024	3,427.00	74,707.65	1.0000000000	74,707.65
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	830566105	Skechers Usa, Inc.	02/07/2024	02/09/2024	2,977.00	170,713.80	1.0000000000	170,713.80

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2ST_CT11	PFCSTCT2	State of Connecticut	BUY	099406100	Boot Barn Holdings Inc	02/07/2024	02/09/2024	-2,029.00	-169,351.91	1.0000000000	-169,351.91
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	294268107	Eplus Inc	02/07/2024	02/09/2024	1,062.00	70,239.27	1.0000000000	70,239.27
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	50155Q100	Kyndryl Hldgs Inc	02/07/2024	02/09/2024	-3,891.00	-80,825.01	1.0000000000	-80,825.01



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2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	97650W108	Wintrust Financial Corporation	02/07/2024	02/22/2024	5,055.00	2,274.75	1.0000000000	2,274.75
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	007973100	Advanced Energy Industries, Inc.	02/07/2024	02/09/2024	854.00	85,348.25	1.0000000000	85,348.25
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	65336K103	Nexstar Media Group Inc	02/08/2024	02/23/2024	3,974.00	6,716.06	1.0000000000	6,716.06
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	69478X105	Pacific Premier Bancorp Inc	02/08/2024	02/16/2024	8,752.00	2,888.16	1.0000000000	2,888.16
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	749527107	Rev Group Inc	02/08/2024	02/16/2024	24,054.00	72,162.00	1.0000000000	72,162.00
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	42234Q102	Heartland Financial Usa, Inc.	02/09/2024	02/27/2024	4,558.00	1,367.40	1.0000000000	1,367.40
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	04316A108	Artisan Partners Asset Mgmt Inc	02/14/2024	02/29/2024	6,736.00	6,870.72	1.0000000000	6,870.72
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	68268W103	Onemain Holdings Incorporation	02/16/2024	02/23/2024	6,025.00	6,025.00	1.0000000000	6,025.00
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	707569109	Penn Entmt Inc	02/20/2024	02/22/2024	7,066.00	122,904.31	1.0000000000	122,904.31
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	690732102	Owens & Minor Inc	02/22/2024	02/26/2024	-1,919.00	-44,347.13	1.0000000000	-44,347.13
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	68404L201	Option Care Health Inc	02/22/2024	02/26/2024	3,608.00	116,521.23	1.0000000000	116,521.23
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	68404L201	Option Care Health Inc	02/23/2024	02/27/2024	1,919.00	61,672.52	1.0000000000	61,672.52
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	690732102	Owens & Minor Inc	02/23/2024	02/27/2024	-5,875.00	-139,489.54	1.0000000000	-139,489.54
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	65336K103	Nexstar Media Group Inc	02/26/2024	02/28/2024	2,894.00	468,724.12	1.0000000000	468,724.12
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	69336V101	Pgt Innovations Inc	02/27/2024	02/29/2024	9,739.00	406,711.99	1.0000000000	406,711.99
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	830879102	Skywest Inc	02/27/2024	02/29/2024	-2,014.00	-124,649.28	1.0000000000	-124,649.28
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	379378201	Global Net Lease Inc	02/27/2024	02/29/2024	9,451.00	69,862.18	1.0000000000	69,862.18
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	008492100	Agree Realty Corp	02/27/2024	02/29/2024	-3,133.00	-176,725.95	1.0000000000	-176,725.95
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	57638P104	Masterbrand Inc	02/27/2024	02/29/2024	-5,718.00	-95,967.48	1.0000000000	-95,967.48

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2ST_CT11	PFCSTCT2	State of Connecticut	BUY	57638P104	Masterbrand Inc	02/28/2024	03/01/2024	-5,719.00	-96,571.61	1.0000000000	-96,571.61
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	379378201	Global Net Lease Inc	02/28/2024	03/01/2024	24,833.00	176,774.78	1.0000000000	176,774.78
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	00737L103	Adtalem Global Education Inc	02/29/2024	03/04/2024	-4,244.00	-209,396.84	1.0000000000	-209,396.84
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	65336K103	Nexstar Media Group Inc	02/29/2024	03/04/2024	-1,072.00	-180,772.54	1.0000000000	-180,772.54

2ST_CT11 - State of Connecticut - PFCSTCT2

Account ID: PFCSTCT2
As of: 02/29/2024



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
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	00751Y106	Advance Auto Parts	02/29/2024	03/04/2024	-2,514.00	-169,406.39	1.0000000000	-169,406.39
									339,510.27		339,510.27
									339,510.27		339,510.27

State of Connecticut

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As of 02/29/2024



Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
CASHUSD	Us Dollars	USD	997,378	1.00	997,377.78	1.00	997,377.78	0.00		2.79%
G9618E107	White Mountns Insu	WTM	254	1,765.44	448,421.76	1,241.69	315,389.13	0.00	Financials	1.25%
000361105	Aar Corp	AIR	7,487	66.78	499,981.86	48.52	363,237.47	0.00	Industrials	1.40%
00404A109	Acadia Healthcare Company, Inc.	ACHC	4,375	83.45	365,093.75	73.54	321,736.01	0.00	Health Care	1.02%
004225108	Acadia Pharmaceuticals Inc	ACAD	3,320	23.24	77,156.80	22.69	75,347.36	0.00	Health Care	0.22%
00737L103	Adtalem Global Education Inc	ATGE	7,290	49.50	360,855.00	49.30	359,375.19	0.00	Consumer Discretionary	1.01%
00751Y106	Advance Auto Parts	AAP	5,341	67.54	360,731.14	60.32	322,154.17	0.00	Consumer Discretionary	1.01%
007973100	Advanced Energy Industries, Inc.	AEIS	2,417	101.20	244,600.40	93.31	225,540.96	241.70	Information Technology	0.68%
008492100	Agree Realty Corp	ADC	3,133	54.95	172,158.35	56.41	176,725.95	773.85	Real Estate	0.48%
00922R105	Air Transport Services Group Inc.	ATSG	7,745	12.07	93,482.15	21.48	166,357.23	0.00	Industrials	0.26%
03076K108	Ameris Bancorp	ABCB	10,083	46.33	467,145.39	43.59	439,529.85	0.00	Financials	1.31%
03168L105	Amneal Pharmaceuticals Inc	AMRX	35,400	5.52	195,408.00	4.65	164,676.27	0.00	Health Care	0.55%
03237H101	Amylyx Pharmaceuticals Inc	AMLX	4,268	18.85	80,451.80	17.57	75,004.17	0.00	Health Care	0.23%
03676B102	Antero Midstream Corp	AM	15,267	13.40	204,577.80	11.16	170,327.55	0.00	Energy	0.57%
04208T108	Armada Hoffer Pptys Inc	AHH	35,688	10.18	363,303.84	13.08	466,623.74	0.00	Real Estate	1.02%
04316A108	Artisan Partners Asset Mgmt Inc	APAM	6,736	43.07	290,119.52	36.59	246,440.76	0.00	Financials	0.81%
043436104	Asbury Automotive Group, Inc.	ABG	1,691	208.83	353,131.53	190.62	322,330.45	0.00	Consumer Discretionary	0.99%
04546L106	Assetmark Finl Hldgs Inc	AMK	5,374	35.35	189,970.90	27.66	148,620.36	0.00	Financials	0.53%
047649108	Atkore Inc	ATKR	3,681	169.40	623,561.40	125.21	460,882.13	1,177.92	Industrials	1.74%
05368V106	Avient Corp	AVNT	9,639	40.48	390,186.72	46.67	449,890.97	0.00	Materials	1.09%
05464T104	Axsome Therapeutics Incorporation	AXSM	973	81.38	79,182.74	60.72	59,084.75	0.00	Health Care	0.22%
05969A105	Bancorp Inc	TBBK	8,030	44.64	358,459.20	37.23	298,933.76	0.00	Financials	1.00%
06652V208	Banner Corp	BANR	6,548	43.84	287,064.32	54.55	357,172.65	0.00	Financials	0.80%

State of Connecticut

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As of 02/29/2024



Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
092113109	Black Hills Corporation	BKH	4,366	52.03	227,162.98	59.99	261,904.00	2,837.90	Utilities	0.64%
099406100	Boot Barn Holdings Inc	BOOT	4,208	92.50	389,240.00	80.50	338,748.36	0.00	Consumer Discretionary	1.09%
144285103	Carpenter Technology Corporation	CRS	2,368	64.65	153,091.20	65.10	154,149.07	473.60	Materials	0.43%
15202L107	Centerspace	CSR	2,765	55.59	153,706.35	73.12	202,163.53	0.00	Real Estate	0.43%
15872M104	Championx Corp	CHX	10,962	31.06	340,479.72	27.65	303,099.61	0.00	Energy	0.95%
17888H103	Civitas Res Inc	CIVI	6,514	68.68	447,381.52	74.86	487,668.55	0.00	Energy	1.25%
19239V302	Cogent Communications Holdings, Inc.	CCOI	4,450	80.91	360,049.50	66.46	295,730.21	0.00	Communication Services	1.01%
19247G107	Coherent Corp	COHR	6,186	59.48	367,943.28	34.39	212,745.81	0.00	Information Technology	1.03%
200340107	Comerica Incorporated	CMA	5,879	49.38	290,305.02	40.04	235,420.36	0.00	Financials	0.81%
20602D101	Concentrix Corp	CNXC	1,818	72.45	131,714.10	98.51	179,092.30	0.00	Industrials	0.37%
235825205	Dana Incorporated	DAN	10,724	12.50	134,050.00	18.34	196,704.61	1,072.40	Consumer Discretionary	0.37%
25432X102	Dime Cmnty Bancshares Inc New	DCOM	5,281	18.74	98,965.94	24.00	126,740.11	0.00	Financials	0.28%
264147109	Ducommun Incorporated	DCO	2,831	47.72	135,095.32	49.68	140,641.39	0.00	Industrials	0.38%
28035Q102	Edgewell Personal Care Co	EPC	6,419	38.19	245,141.61	41.34	265,368.51	0.00	Consumer Staples	0.69%
28414H103	Elanco Animal Health Inc	ELAN	21,443	15.89	340,729.27	14.06	301,431.36	0.00	Health Care	0.95%
29261A100	Encompass Health Corporation	EHC	4,933	74.40	367,015.20	63.52	313,343.08	0.00	Health Care	1.03%
29355X107	Enpro Inc	NPO	1,805	155.82	281,255.10	115.44	208,371.30	0.00	Industrials	0.79%
293712105	Enterprise Financial Services Corp	EFSC	6,257	39.92	249,779.44	43.25	270,602.54	0.00	Financials	0.70%
294268107	Eplus Inc	PLUS	1,756	82.39	144,676.84	61.96	108,796.23	0.00	Information Technology	0.40%
30161Q104	Exelixis, Inc.	EXEL	7,966	21.90	174,455.40	19.94	158,858.49	0.00	Health Care	0.49%
302520101	F.N.B. Corporation	FNB	36,138	13.34	482,080.92	12.13	438,225.59	0.00	Financials	1.35%
320517105	First Horizon Corp	FHN	29,344	14.10	413,750.40	11.96	350,857.66	0.00	Financials	1.16%
320817109	First Merchants Corporation	FRME	13,243	33.20	439,667.60	36.08	477,793.15	4,502.62	Financials	1.23%

Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
359694106	H.B. Fuller Company	FUL	6,485	79.53	515,752.05	74.42	482,623.79	0.00	Materials	1.44%
36237H101	G-lli Apparel Gp	GIII	7,009	33.27	233,189.43	26.22	183,766.06	0.00	Consumer Discretionary	0.65%
379378201	Global Net Lease Inc	GNL	0	7.21	0.00	0.00	0.00	0.00	Real Estate	0.00%
37954A204	Global Medical Reit Inc	GMRE	33,588	8.95	300,612.60	13.27	445,624.11	0.00	Real Estate	0.84%
381013101	Golden Entertainment Inc	GDEN	5,605	37.06	207,721.30	40.15	225,045.20	0.00	Consumer Discretionary	0.58%
42234Q102	Heartland Financial Usa, Inc.	HTLF	4,558	34.00	154,972.00	41.83	190,659.33	0.00	Financials	0.43%
42704L104	Herc Hldgs Inc	HRI	2,535	158.68	402,253.80	124.91	316,652.64	1,685.78	Industrials	1.13%
43283X105	Hilton Grand Vacations Inc	HGV	6,536	44.88	293,335.68	46.27	302,392.44	0.00	Consumer Discretionary	0.82%
45378A106	Independence Realty Trust Inc	IRT	20,467	14.64	299,636.88	17.94	367,226.55	0.00	Real Estate	0.84%
45826H109	Integer Holdings Corporation	ITGR	2,767	110.29	305,172.43	82.08	227,118.08	0.00	Health Care	0.85%
46116X101	Intra-Cellular Therapies Inc	ITCI	1,348	69.52	93,712.96	60.88	82,065.97	0.00	Health Care	0.26%
46333X108	Ironwood Pharmaceuticals, Inc.	IRWD	7,187	9.43	67,773.41	12.25	88,009.13	0.00	Health Care	0.19%
466367109	Jack In The Box	JACK	3,815	73.00	278,495.00	67.84	258,793.17	0.00	Consumer Discretionary	0.78%
488401100	Kemper Corporation	KMPR	2,787	57.33	159,778.71	49.26	137,301.48	863.97	Financials	0.45%
493732101	Kforcecom Inc	KFRC	3,866	69.64	269,228.24	68.84	266,140.71	0.00	Industrials	0.75%
50155Q100	Kyndryl Hldgs Inc	KD	16,888	21.97	371,029.36	19.22	324,525.70	0.00	Information Technology	1.04%
505336107	La-Z-Boy Inc	LZB	6,227	37.99	236,563.73	33.79	210,396.95	0.00	Consumer Discretionary	0.66%
505743104	Ladder Capital Corporation	LADR	27,349	10.81	295,642.69	11.11	303,717.85	0.00	Financials	0.83%
516544103	Lantheus Holdings Inc	LNTH	4,619	65.38	301,990.22	72.98	337,080.07	0.00	Health Care	0.84%
55024U109	Lumentum Holdings Incorporation	LITE	4,599	48.47	222,913.53	52.39	240,946.76	0.00	Information Technology	0.62%
554382101	The Macerich Company	MAC	20,399	16.41	334,747.59	12.85	262,188.65	3,467.83	Real Estate	0.94%
559663109	Magnolia Oil & Gas Corporation	MGY	7,431	22.68	168,535.08	20.62	153,220.30	966.03	Energy	0.47%
57638P104	Masterbrand Inc	MBC	11,437	17.31	197,974.47	16.83	192,539.09	0.00	Industrials	0.55%

State of Connecticut

2ST_CT11

As of 02/29/2024



Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
576690101	Materion Corp	MTRN	6,025	134.32	809,278.00	94.87	571,578.13	783.25	Materials	2.26%
59100U108	Pathward Finl Inc	CASH	9,607	50.84	488,419.88	54.80	526,448.25	0.00	Financials	1.37%
607828100	Modine Mfg Co	MOD	7,509	89.71	673,632.39	27.41	205,821.61	0.00	Consumer Discretionary	1.88%
637870106	National Storage Affiliates Trust	NSA	6,456	35.81	231,189.36	34.01	219,589.55	0.00	Real Estate	0.65%
65336K103	Nexstar Media Group Inc	NXST	2,152	166.17	357,597.84	162.32	349,310.80	0.00	Communication Services	1.00%
665531307	Northern Oil And Gas, Inc.	NOG	8,317	35.73	297,166.41	28.96	240,838.35	0.00	Energy	0.83%
674215207	Chord Energy Corp	CHRD	2,094	162.45	340,170.30	153.68	321,815.23	0.00	Energy	0.95%
680033107	Old National Bancorp	ONB	21,364	16.43	351,010.52	14.03	299,719.79	0.00	Financials	0.98%
68268W103	Onemain Holdings Incorporation	OMF	6,025	47.23	284,560.75	45.08	271,633.26	0.00	Financials	0.80%
689648103	Otter Tail Corporation	OTTR	5,641	90.46	510,284.86	71.61	403,927.69	2,637.17	Utilities	1.43%
690732102	Owens & Minor Inc	OMI	7,794	24.33	189,628.02	23.59	183,836.67	0.00	Health Care	0.53%
69336V101	Pgt Innovations Inc	PGTI	0	41.77	0.00	0.00	0.00	0.00	Industrials	0.00%
69478X105	Pacific Premier Bancorp Inc	PPBI	8,752	22.86	200,070.72	26.81	234,682.56	0.00	Financials	0.56%
703481101	Patterson-Uti Energy Inc	PTEN	29,239	11.57	338,295.23	12.22	357,353.58	2,339.12	Energy	0.95%
70509V100	Pebblebrook Hotel Trust	PEB	9,267	15.84	146,789.28	15.74	145,857.54	0.00	Real Estate	0.41%
71424F105	Permian Resources Corp	PR	31,395	15.56	488,506.20	11.82	371,207.00	0.00	Energy	1.37%
72346Q104	Pinnacle Financial Partners Inc	PNFP	4,062	82.72	336,008.64	69.07	280,559.55	0.00	Financials	0.94%
729132100	Plexus Corp	PLXS	3,193	94.40	301,419.20	97.82	312,334.07	0.00	Information Technology	0.84%
736508847	Portland General Electric Company	POR	6,099	40.17	244,996.83	46.86	285,813.10	0.00	Utilities	0.69%
740367404	Preferred Bank	PFBC	7,497	71.85	538,659.45	68.47	513,308.90	0.00	Financials	1.51%
74164F103	Primoris Services	PRIM	15,428	39.51	609,560.28	28.13	433,951.07	0.00	Industrials	1.70%
749527107	Rev Group Inc	REVG	24,054	20.64	496,474.56	14.97	360,113.91	0.00	Industrials	1.39%
75281A109	Range Resources Corp.	RRC	12,601	31.62	398,443.62	27.64	348,297.65	0.00	Energy	1.11%

Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
76131N101	Retail Opportunity Investments Corp	ROIC	26,306	12.93	340,136.58	16.11	423,908.27	0.00	Real Estate	0.95%
783549108	Ryder System, Inc.	R	1,896	114.10	216,333.60	89.65	169,974.22	1,346.16	Industrials	0.61%
78377T107	Ryman Hospitality Properties Inc	RHP	4,857	118.48	575,457.36	88.53	429,998.87	0.00	Real Estate	1.61%
78440X887	SI Green Realty Corp.	SLG	3,758	48.48	182,187.84	46.54	174,895.28	939.50	Real Estate	0.51%
807066105	Scholastic Corporation	SCHL	0	39.44	0.00	0.00	0.00	611.80	Communication Services	0.00%
830566105	Skechers Usa, Inc.	SKX	2,975	61.81	183,884.75	47.16	140,303.74	0.00	Consumer Discretionary	0.51%
830879102	Skywest Inc	SKYW	10,124	64.22	650,163.28	35.95	363,971.27	0.00	Industrials	1.82%
844895102	Southwest Gas Holdings Inc	SWX	2,361	68.15	160,902.15	61.25	144,618.56	1,463.82	Utilities	0.45%
847215100	Spartannash Company	SPTN	10,075	21.07	212,280.25	22.80	229,660.29	0.00	Consumer Staples	0.59%
84790A105	Spectrum Brands Holdings Inc	SPB	4,794	80.42	385,533.48	76.92	368,771.72	2,013.48	Consumer Staples	1.08%
859241101	Sterling Infrastructure, Inc.	STRL	4,877	106.64	520,083.28	48.47	236,372.83	0.00	Industrials	1.45%
861896108	Stonex Group Inc	SNEX	2,439	69.26	168,925.14	51.66	125,997.55	0.00	Financials	0.47%
868459108	Supernus Pharmaceuticals, Inc	SUPN	6,020	29.70	178,794.00	29.45	177,315.48	0.00	Health Care	0.50%
87157D109	Synaptics Incorporated	SYNA	1,545	100.10	154,654.50	116.49	179,980.30	0.00	Information Technology	0.43%
87161C501	Synovus Financial Corp.	SNV	9,359	37.94	355,080.46	35.53	332,479.66	0.00	Financials	0.99%
87265H109	Tri Pointe Homes Inc	TPH	12,168	35.38	430,503.84	25.40	309,072.92	0.00	Consumer Discretionary	1.20%
88033G407	Tenet Healthcare Corporation	THC	6,129	93.00	569,997.00	52.98	324,694.11	0.00	Health Care	1.59%
88146M101	Terreno Rlty Corp Com	TRNO	6,748	64.30	433,896.40	59.02	398,237.08	0.00	Real Estate	1.21%
88224Q107	Texas Capital Bancshares Inc	TCBI	6,470	58.65	379,465.50	60.87	393,841.01	0.00	Financials	1.06%
902681105	Ugi Corp	UGI	8,573	24.48	209,867.04	21.62	185,314.40	0.00	Utilities	0.59%
922417100	Veeco Instruments Inc.	VECO	5,746	36.21	208,062.66	30.89	177,518.35	0.00	Information Technology	0.58%
92343X100	Verint Systems Inc	VRNT	7,490	31.61	236,758.90	39.06	292,582.43	0.00	Information Technology	0.66%
92511U102	Verra Mobility Corporation	VRRM	13,842	21.62	299,264.04	16.40	226,971.27	0.00	Industrials	0.84%



Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
97650W108	Wintrust Financial Corporation	WTFC	5,055	96.35	487,049.25	75.73	382,791.98	0.00	Financials	1.36%
					35,752,633.66		32,036,518.36	30,197.90		