



Gross Performance for Selected Time Periods

	1 Month	QTD	YTD	1 Year	3 Year	5 Year	ITD
State of Connecticut	-3.98	-3.98	0.75	20.14	-	-	0.83

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	-4.09	-4.09	0.58	19.74	-	-	0.44

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: 04/30/2024



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	28035Q102	Edgewell Personal Care Co	03/06/2024	04/04/2024	6,419.00	962.85	1.0000000000	962.85
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	59100U108	Pathward Finl Inc	03/11/2024	04/01/2024	9,607.00	480.35	1.0000000000	480.35
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	320517105	First Horizon Corp	03/14/2024	04/01/2024	29,344.00	4,401.60	1.0000000000	4,401.60
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	19239V302	Cogent Communications Holdings, Inc.	03/14/2024	04/09/2024	4,450.00	4,294.25	1.0000000000	4,294.25
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	200340107	Comerica Incorporated	03/14/2024	04/01/2024	5,879.00	4,174.09	1.0000000000	4,174.09
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	76131N101	Retail Opportunity Investments Corp	03/14/2024	04/05/2024	26,306.00	3,945.90	1.0000000000	3,945.90
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	902681105	Ugi Corp	03/14/2024	04/01/2024	8,573.00	3,214.88	1.0000000000	3,214.88
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	381013101	Golden Entertainment Inc	03/15/2024	04/04/2024	5,605.00	1,401.25	1.0000000000	1,401.25
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	05368V106	Avient Corp	03/18/2024	04/05/2024	9,639.00	2,482.04	1.0000000000	2,482.04
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	87161C501	Synovus Financial Corp.	03/20/2024	04/01/2024	9,359.00	3,556.42	1.0000000000	3,556.42
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	37954A204	Global Medical Reit Inc	03/21/2024	04/09/2024	33,588.00	7,053.48	1.0000000000	7,053.48
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	736508847	Portland General Electric Company	03/21/2024	04/15/2024	6,099.00	2,897.03	1.0000000000	2,897.03
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	04208T108	Armada Hoffler Pptys Inc	03/26/2024	04/04/2024	35,688.00	7,316.04	1.0000000000	7,316.04
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	03076K108	Ameris Bancorp	03/27/2024	04/08/2024	10,083.00	1,512.45	1.0000000000	1,512.45
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	74164F103	Primoris Services	03/27/2024	04/15/2024	15,428.00	925.68	1.0000000000	925.68
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	008492100	Agree Realty Corp	03/27/2024	04/12/2024	3,133.00	773.85	1.0000000000	773.85
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	45378A106	Independence Realty Trust Inc	03/27/2024	04/19/2024	20,467.00	3,274.72	1.0000000000	3,274.72
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	749527107	Rev Group Inc	03/27/2024	04/12/2024	24,054.00	1,202.70	1.0000000000	1,202.70
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	70509V100	Pebblebrook Hotel Trust	03/27/2024	04/15/2024	9,267.00	92.67	1.0000000000	92.67
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	15202L107	Centerspace	03/27/2024	04/08/2024	2,765.00	2,073.75	1.0000000000	2,073.75

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 - State of Connecticut - PFCSTCT2 Account ID: PFCSTCT2 As of: 04/30/2024 State of Connecticut 2ST_CT11 - State of Connecticut - PFCSTCT2				505743104	Ladder Capital Corporation	03/27/2024	04/15/2024	27,349.00	6,290.27	 1.0000000000	6,290.27
				665531307	Northern Oil And Gas, Inc.	03/27/2024	04/30/2024	8,317.00	3,326.80	1.0000000000	3,326.80
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	CASHDIV	78440X887	Sl Green Realty Corp.	03/27/2024	04/15/2024	3,758.00	939.50	1.0000000000	939.50
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	78377T107	Ryman Hospitality Properties Inc	03/27/2024	04/15/2024	4,857.00	5,342.70	1.0000000000	5,342.70
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	88146M101	Terreno Rlty Corp Com	03/27/2024	04/05/2024	6,748.00	3,036.60	1.0000000000	3,036.60
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	29261A100	Encompass Health Corporation	03/28/2024	04/15/2024	4,933.00	739.95	1.0000000000	739.95
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	97650W108	Wintrust Financial Corporation	04/01/2024	04/03/2024	-1,226.00	-126,351.81	1.0000000000	-126,351.81
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	05969A105	Bancorp Inc	04/01/2024	04/03/2024	2,876.00	94,551.78	1.0000000000	94,551.78
2ST_CT11	PFCSTCT2	State of Connecticut	MISCINC	CASHUSD	Us Dollars	04/01/2024	04/01/2024	5,080.81	5,080.81	1.0000000000	5,080.81
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	05969A105	Bancorp Inc	04/02/2024	04/04/2024	2,224.00	71,956.50	1.0000000000	71,956.50
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	200340107	Comerica Incorporated	04/02/2024	04/04/2024	-1,328.00	-70,986.65	1.0000000000	-70,986.65
2ST_CT11	PFCSTCT2	State of Connecticut	WITHDRAWAL	CASHUSD	Us Dollars	04/03/2024	04/03/2024	-125.22	-125.22	1.0000000000	-125.22
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	740367404	Preferred Bank	04/04/2024	04/19/2024	7,497.00	5,247.90	1.0000000000	5,247.90
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	15872M104	Championx Corp	04/04/2024	04/26/2024	10,962.00	1,041.39	1.0000000000	1,041.39
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	00751Y106	Advance Auto Parts	04/11/2024	04/26/2024	5,341.00	1,335.25	1.0000000000	1,335.25
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	83601L102	Sotera Health Co	04/12/2024	04/16/2024	-6,959.00	-78,588.68	1.0000000000	-78,588.68
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	83601L102	Sotera Health Co	04/15/2024	04/17/2024	-9,066.00	-102,130.31	1.0000000000	-102,130.31
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	46116X101	Intra-Cellular Therapies Inc	04/16/2024	04/18/2024	287.00	23,503.82	1.0000000000	23,503.82
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	87161C501	Synovus Financial Corp.	04/18/2024	04/22/2024	4,216.00	143,418.32	1.0000000000	143,418.32
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	25787G100	Donnelley Financial Solutions Inc	04/22/2024	04/24/2024	-724.00	-46,057.70	1.0000000000	-46,057.70
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	25787G100	Donnelley Financial Solutions Inc	04/23/2024	04/25/2024	-683.00	-44,646.28	1.0000000000	-44,646.28
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	144285103	Carpenter Technology Corporation	04/23/2024	04/25/2024	-1,007.00	-81,098.04	1.0000000000	-81,098.04

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	25787G100	Donnelley Financial Solutions Inc	04/24/2024	04/26/2024	-1,412.00	-92,984.01	1.00000000000	-92,984.014

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 - State of Connecticut - PFCSTCT2 Account ID: PFCSTCT2 As of: 04/30/2024		Connecticut			Solutions Inc						
				830879102	Skywest Inc	04/29/2024	05/01/2024	-1,183.00	-88,066.66	 1.0000000000	-88,066.66
				235825205	Dana Incorporated	04/29/2024	05/01/2024	7,520.00	94,857.27	1.0000000000	94,857.27
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	MISCEXP	CASHUSD	Us Dollars	04/30/2024	04/30/2024	-38,351.38	-38,351.38	1.0000000000	-38,351.38
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	830879102	Skywest Inc	04/30/2024	05/02/2024	-1,183.00	-88,575.71	1.0000000000	-88,575.71
2ST_CT11	PFCSTCT2	State of Connecticut	CONTRIBUTION	CASHUSD	Us Dollars	04/30/2024	04/30/2024	38,351.38	38,351.38	1.0000000000	38,351.38
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	554382101	The Macerich Company	04/30/2024	05/02/2024	12,777.00	176,837.38	1.0000000000	176,837.38
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	235825205	Dana Incorporated	04/30/2024	05/02/2024	3,204.00	39,538.97	1.0000000000	39,538.97
									-86,529.86		-86,529.86
									-86,529.86		-86,529.86

Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
CASHUSD	Us Dollars	USD	1,130,560	1.00	1,130,559.86	1.00	1,130,559.86	0.00		3.16%
G9618E107	White Mountns Insu	WTM	254	1,778.14	451,647.56	1,241.69	315,389.13	0.00	Financials	1.26%
000361105	Aar Corp	AIR	7,487	69.14	517,651.18	48.52	363,237.47	0.00	Industrials	1.45%
00404A109	Acadia Healthcare Company, Inc.	ACHC	4,375	73.94	323,487.50	73.54	321,736.01	0.00	Health Care	0.90%
004225108	Acadia Pharmaceuticals Inc	ACAD	3,320	16.71	55,477.20	22.69	75,347.36	0.00	Health Care	0.16%
00737L103	Adtalem Global Education Inc	ATGE	7,290	49.62	361,729.80	49.30	359,375.19	0.00	Consumer Discretionary	1.01%
00751Y106	Advance Auto Parts	AAP	5,341	72.98	389,786.18	60.32	322,154.17	0.00	Consumer Discretionary	1.09%
007973100	Advanced Energy Industries, Inc.	AEIS	2,417	95.84	231,645.28	93.31	225,540.96	0.00	Information Technology	0.65%
008492100	Agree Realty Corp	ADC	3,133	57.22	179,270.26	56.41	176,725.95	783.25	Real Estate	0.50%
00922R105	Air Transport Services Group Inc.	ATSG	7,745	12.82	99,290.90	21.48	166,357.23	0.00	Industrials	0.28%
03076K108	Ameris Bancorp	ABCB	10,083	47.48	478,740.84	43.59	439,529.85	0.00	Financials	1.34%
03168L105	Amneal Pharmaceuticals Inc	AMRX	35,400	6.05	214,170.00	4.65	164,676.27	0.00	Health Care	0.60%
03676B102	Antero Midstream Corp	AM	15,267	13.84	211,295.28	11.16	170,327.55	3,435.08	Energy	0.59%
04208T108	Armada Hoffer Pptys Inc	AHH	35,688	10.52	375,437.76	13.08	466,623.74	0.00	Real Estate	1.05%
04316A108	Artisan Partners Asset Mgmt Inc	APAM	6,736	40.93	275,704.48	36.59	246,440.76	0.00	Financials	0.77%
043436104	Asbury Automotive Group, Inc.	ABG	1,691	210.24	355,515.84	190.62	322,330.45	0.00	Consumer Discretionary	0.99%
04546L106	Assetmark Finl Hldgs Inc	AMK	5,374	33.81	181,694.94	27.66	148,620.36	0.00	Financials	0.51%
047649108	Atkore Inc	ATKR	3,681	175.30	645,279.30	125.21	460,882.13	0.00	Industrials	1.80%
05368V106	Avient Corp	AVNT	9,639	42.42	408,886.38	46.67	449,890.97	0.00	Materials	1.14%
05464T104	Axsome Therapeutics Incorporation	AXSM	973	73.76	71,768.48	60.72	59,084.75	0.00	Health Care	0.20%
06652V208	Banner Corp	BANR	6,548	43.63	285,689.24	54.55	357,172.65	3,143.04	Financials	0.80%
092113109	Black Hills Corporation	BKH	4,366	54.90	239,693.40	59.99	261,904.00	0.00	Utilities	0.67%
099406100	Boot Barn Holdings Inc	BOOT	4,208	106.47	448,025.76	80.50	338,748.36	0.00	Consumer Discretionary	1.25%



Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
144285103	Carpenter Technology Corporation	CRS	3,375	85.70	289,237.50	69.70	235,247.11	473.60	Materials	0.81%
15202L107	Centerspace	CSR	2,765	67.25	185,946.25	73.12	202,163.53	0.00	Real Estate	0.52%
15872M104	Championx Corp	CHX	10,962	33.57	367,994.34	27.65	303,099.61	0.00	Energy	1.03%
17888H103	Civitas Res Inc	CIVI	6,514	71.96	468,747.44	74.86	487,668.55	0.00	Energy	1.31%
19239V302	Cogent Communications Holdings, Inc.	CCOI	4,450	64.18	285,601.00	66.46	295,730.21	0.00	Communication Services	0.80%
19247G107	Coherent Corp	COHR	6,186	54.63	337,941.18	34.39	212,745.81	0.00	Information Technology	0.94%
200340107	Comerica Incorporated	CMA	7,207	50.17	361,575.19	42.52	306,407.01	0.00	Financials	1.01%
235825205	Dana Incorporated	DAN	0	12.43	0.00	0.00	0.00	0.00	Consumer Discretionary	0.00%
25787G100	Donnelley Financial Solutions Inc	DFIN	2,819	62.78	176,976.82	65.16	183,687.99	0.00	Financials	0.49%
264147109	Ducommun Incorporated	DCO	2,831	54.09	153,128.79	49.68	140,641.39	0.00	Industrials	0.43%
28035Q102	Edgewell Personal Care Co	EPC	6,419	37.62	241,482.78	41.34	265,368.51	0.00	Consumer Staples	0.68%
28414H103	Elanco Animal Health Inc	ELAN	21,443	13.16	282,189.88	14.06	301,431.36	0.00	Health Care	0.79%
29261A100	Encompass Health Corporation	EHC	4,933	83.38	411,313.54	63.52	313,343.08	0.00	Health Care	1.15%
29355X107	Enpro Inc	NPO	1,805	150.13	270,984.65	115.44	208,371.30	0.00	Industrials	0.76%
293712105	Enterprise Financial Services Corp	EFSC	6,257	38.01	237,828.57	43.25	270,602.54	0.00	Financials	0.66%
294268107	Eplus Inc	PLUS	1,756	76.88	135,001.28	61.96	108,796.23	0.00	Information Technology	0.38%
30161Q104	Exelixis, Inc.	EXEL	7,966	23.46	186,882.36	19.94	158,858.49	0.00	Health Care	0.52%
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	14.92	437,812.48	11.96	350,857.66	0.00	Financials	1.22%
320817109	First Merchants Corporation	FRME	13,243	33.42	442,581.06	36.08	477,793.15	0.00	Financials	1.24%
359694106	H.B. Fuller Company	FUL	6,485	74.71	484,494.35	74.42	482,623.79	1,442.91	Materials	1.35%
36237H101	G-III Apparel Gp	GIII	7,009	28.15	197,303.35	26.22	183,766.06	0.00	Consumer Discretionary	0.55%
37954A204	Global Medical Reit Inc	GMRE	33,588	8.11	272,398.68	13.27	445,624.11	0.00	Real Estate	0.76%



Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
381013101	Golden Entertainment Inc	GDEN	5,605	32.05	179,640.25	40.15	225,045.20	0.00	Consumer Discretionary	0.50%
42234Q102	Heartland Financial Usa, Inc.	HTLF	4,558	42.11	191,937.38	41.83	190,659.33	0.00	Financials	0.54%
42704L104	Herc Hldgs Inc	HRI	2,535	143.03	362,581.05	124.91	316,652.64	0.00	Industrials	1.01%
43283X105	Hilton Grand Vacations Inc	HGV	6,536	41.64	272,159.04	46.27	302,392.44	0.00	Consumer Discretionary	0.76%
45378A106	Independence Realty Trust Inc	IRT	20,467	15.77	322,764.59	17.94	367,226.55	0.00	Real Estate	0.90%
45826H109	Integer Holdings Corporation	ITGR	2,767	111.63	308,880.21	82.08	227,118.08	0.00	Health Care	0.86%
46116X101	Intra-Cellular Therapies Inc	ITCI	1,061	71.81	76,190.41	60.88	64,593.47	0.00	Health Care	0.21%
46333X108	Ironwood Pharmaceuticals, Inc.	IRWD	7,187	7.75	55,699.25	12.25	88,009.13	0.00	Health Care	0.16%
466367109	Jack In The Box	JACK	3,815	57.07	217,722.05	67.84	258,793.17	0.00	Consumer Discretionary	0.61%
488401100	Kemper Corporation	KMPR	2,787	58.31	162,509.97	49.26	137,301.48	0.00	Financials	0.45%
493732101	Kforcecom Inc	KFRC	3,866	61.76	238,764.16	68.84	266,140.71	0.00	Industrials	0.67%
50155Q100	Kyndryl Hldgs Inc	KD	16,888	19.66	332,018.08	19.22	324,525.70	0.00	Information Technology	0.93%
505336107	La-Z-Boy Inc	LZB	6,227	32.84	204,494.68	33.79	210,396.95	0.00	Consumer Discretionary	0.57%
505743104	Ladder Capital Corporation	LADR	27,349	10.73	293,454.77	11.11	303,717.85	0.00	Financials	0.82%
516544103	Lantheus Holdings Inc	LNTH	4,619	66.54	307,348.26	72.98	337,080.07	0.00	Health Care	0.86%
55024U109	Lumentum Holdings Incorporation	LITE	4,599	43.76	201,252.24	52.39	240,946.76	0.00	Information Technology	0.56%
554382101	The Macerich Company	MAC	7,622	13.76	104,878.72	12.85	97,965.68	0.00	Real Estate	0.29%
559663109	Magnolia Oil & Gas Corporation	MGY	7,431	25.07	186,295.17	20.62	153,220.30	0.00	Energy	0.52%
57638P104	Masterbrand Inc	MBC	11,437	16.67	190,654.79	16.83	192,539.09	0.00	Industrials	0.53%
576690101	Materion Corp	MTRN	6,025	114.94	692,513.50	94.87	571,578.13	0.00	Materials	1.94%
59100U108	Pathward Finl Inc	CASH	9,607	50.37	483,904.59	54.80	526,448.25	0.00	Financials	1.35%
604749101	Mirum Pharmaceuticals Inc	MIRM	3,133	25.11	78,669.63	27.71	86,825.45	0.00	Health Care	0.22%
607828100	Modine Mfg Co	MOD	7,509	92.63	695,558.67	27.41	205,821.61	0.00	Consumer Discretionary	1.94%

Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
637870106	National Storage Affiliates Trust	NSA	6,456	35.04	226,218.24	34.01	219,589.55	0.00	Real Estate	0.63%
65336K103	Nexstar Media Group Inc	NXST	2,152	160.06	344,449.12	162.32	349,310.80	0.00	Communication Services	0.96%
665531307	Northern Oil And Gas, Inc.	NOG	8,317	40.79	339,250.43	28.96	240,838.35	0.00	Energy	0.95%
674215207	Chord Energy Corp	CHRD	2,094	176.98	370,596.12	153.68	321,815.23	0.00	Energy	1.04%
680033107	Old National Bancorp	ONB	21,364	16.54	353,360.56	14.03	299,719.79	0.00	Financials	0.99%
68268W103	Onemain Holdings Incorporation	OMF	6,025	52.11	313,962.75	45.08	271,633.26	0.00	Financials	0.88%
689648103	Otter Tail Corporation	OTTR	5,641	85.36	481,515.76	71.61	403,927.69	0.00	Utilities	1.35%
690732102	Owens & Minor Inc	OMI	7,794	24.74	192,823.56	23.59	183,836.67	0.00	Health Care	0.54%
69478X105	Pacific Premier Bancorp Inc	PPBI	8,752	21.50	188,168.00	26.81	234,682.56	0.00	Financials	0.53%
703481101	Patterson-Uti Energy Inc	PTEN	29,239	10.82	316,365.98	12.22	357,353.58	0.00	Energy	0.88%
70509V100	Pebblebrook Hotel Trust	PEB	9,267	14.53	134,649.51	15.74	145,857.54	0.00	Real Estate	0.38%
71424F105	Permian Resources Corp	PR	31,395	16.75	525,866.25	11.82	371,207.00	0.00	Energy	1.47%
72346Q104	Pinnacle Financial Partners Inc	PNFP	4,062	76.70	311,555.40	69.07	280,559.55	0.00	Financials	0.87%
729132100	Plexus Corp	PLXS	3,193	101.01	322,524.93	97.82	312,334.07	0.00	Information Technology	0.90%
736508847	Portland General Electric Company	POR	6,099	43.23	263,659.77	46.86	285,813.10	0.00	Utilities	0.74%
740367404	Preferred Bank	PFBC	7,497	75.69	567,447.93	68.47	513,308.90	0.00	Financials	1.59%
74164F103	Primoris Services	PRIM	15,428	46.60	718,944.80	28.13	433,951.07	0.00	Industrials	2.01%
749527107	Rev Group Inc	REVG	24,054	21.86	525,820.44	14.97	360,113.91	0.00	Industrials	1.47%
75281A109	Range Resources Corp.	RRC	12,601	35.91	452,501.91	27.64	348,297.65	0.00	Energy	1.27%
76131N101	Retail Opportunity Investments Corp	ROIC	26,306	12.27	322,774.62	16.11	423,908.27	0.00	Real Estate	0.90%
783549108	Ryder System, Inc.	R	1,896	121.85	231,027.60	89.65	169,974.22	0.00	Industrials	0.65%
78377T107	Ryman Hospitality Properties Inc	RHP	4,857	105.48	512,316.36	88.53	429,998.87	0.00	Real Estate	1.43%
78440X887	SI Green Realty Corp.	SLG	3,758	49.83	187,261.14	46.54	174,895.28	939.50	Real Estate	0.52%

Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
830566105	Skechers Usa, Inc.	SKX	2,975	66.05	196,498.75	47.16	140,303.74	0.00	Consumer Discretionary	0.55%
830879102	Skywest Inc	SKYW	12,490	73.03	912,144.70	43.28	540,613.64	0.00	Industrials	2.55%
83601L102	Sotera Health Co	SHC	16,025	11.20	179,480.00	11.28	180,718.99	0.00	Health Care	0.50%
844895102	Southwest Gas Holdings Inc	SWX	2,361	74.62	176,177.82	61.25	144,618.56	0.00	Utilities	0.49%
847215100	Spartannash Company	SPTN	10,075	19.09	192,331.75	22.80	229,660.29	0.00	Consumer Staples	0.54%
84790A105	Spectrum Brands Holdings Inc	SPB	4,794	81.87	392,484.78	76.92	368,771.72	0.00	Consumer Staples	1.10%
859241101	Sterling Infrastructure, Inc.	STRL	4,877	101.60	495,503.20	48.47	236,372.83	0.00	Industrials	1.39%
861896108	Stonex Group Inc	SNEX	2,439	72.60	177,071.40	51.66	125,997.55	0.00	Financials	0.50%
868459108	Supernus Pharmaceuticals, Inc	SUPN	6,020	30.10	181,202.00	29.45	177,315.48	0.00	Health Care	0.51%
87157D109	Synaptics Incorporated	SYNA	1,545	89.96	138,988.20	116.49	179,980.30	0.00	Information Technology	0.39%
87161C501	Synovus Financial Corp.	SNV	5,143	35.79	184,067.97	35.53	182,705.73	0.00	Financials	0.51%
87265H109	Tri Pointe Homes Inc	TPH	12,168	36.85	448,390.80	25.40	309,072.92	0.00	Consumer Discretionary	1.25%
88033G407	Tenet Healthcare Corporation	THC	6,129	112.29	688,225.41	52.98	324,694.11	0.00	Health Care	1.92%
88146M101	Terreno Rlty Corp Com	TRNO	6,748	54.35	366,753.80	59.02	398,237.08	0.00	Real Estate	1.03%
88224Q107	Texas Capital Bancshares Inc	TCBI	6,470	57.40	371,378.00	60.87	393,841.01	0.00	Financials	1.04%
902681105	Ugi Corp	UGI	8,573	25.56	219,125.88	21.62	185,314.40	0.00	Utilities	0.61%
922417100	Veeco Instruments Inc.	VECO	5,746	35.34	203,063.64	30.89	177,518.35	0.00	Information Technology	0.57%
92343X100	Verint Systems Inc	VRNT	7,490	30.28	226,797.20	39.06	292,582.43	0.00	Information Technology	0.63%
92511U102	Verra Mobility Corporation	VRRM	13,842	23.58	326,394.36	16.40	226,971.27	0.00	Industrials	0.91%
97650W108	Wintrust Financial Corporation	WTFC	7,128	96.64	688,849.92	83.70	596,582.73	0.00	Financials	1.93%
					35,769,832.05		31,955,506.33	10,217.38		