

PERFORMANCE RETURNS FOR TOTAL

2st_ct11 - State of Connecticut

From 12/31/2021 to 01/31/2022

Time Weighted Return / Annualized / Gross of Fees

Level Description	MTD	QTD	YTD	1 Year	2 Year	3 Year	4 Year	5 Year	6 Year	7 Year	8 Year	9 Year	10 Year	ITD	Since 01/31/2022
Total Portfolio	-4.77	-4.77	-4.77											-4.77	-4.77
Total Equities														-5.10	
Total Cash	0.00	0.00	0.00											0.00	0.00
Russell 2000 Value	-5.83	-5.83	-5.83	14.75	15.58	11.72	7.42	7.92	12.74	9.18	8.50	9.93	10.64	-0.81	-5.83

PERFORMANCE RETURNS FOR TOTAL

2st_ct11 - State of Connecticut

From 12/31/2021 to 01/31/2022

Time Weighted Return / Annualized / Net of Fees

Level Description	MTD	QTD	YTD	1 Year	2 Year	3 Year	4 Year	5 Year	6 Year	7 Year	8 Year	9 Year	10 Year	ITD	Since 01/31/2022
Total Portfolio	-4.77	-4.77	-4.77											-4.77	-4.77
Total Equities														-5.10	
Total Cash	0.00	0.00	0.00											0.00	0.00
Russell 2000 Value	-5.83	-5.83	-5.83	14.75	15.58	11.72	7.42	7.92	12.74	9.18	8.50	9.93	10.64	-0.81	-5.83

Transactions Listing

FROM Trade Date 12/31/2021 TO 01/31/2022

						Amount	Cost				Other Charges					
Account	Trans Type	Identifier	Secondary Sec. Name	Shares/PAR	Price	Portfolio	Portfolio	Broker	CR	Amount	Port.	FX	USD/Curr	Cash Acct	TD	Ref #
INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2st_ct11	Buy	AAN		5911	25.114	148,506.78	0.00	PNSR	0.009500	56.15	0.00	USD	1.0000000	000009	1/3/2022	305867
1508						148,506.78	0.00	0.00	56.15		0.00	USD	1.0000000	148,506.78	1/5/2022	
2st_ct11	Buy	ABCB		3723	51.054	190,110.53	0.00	PNSR	0.009500	35.37	0.00	USD	1.0000000	000009	1/3/2022	305868
1508						190,110.53	0.00	0.00	35.37		0.00	USD	1.0000000	190,110.53	1/5/2022	
2st_ct11	Buy	ABG		1162	174.135	202,355.68	0.00	PNSR	0.009500	11.04	0.00	USD	1.0000000	000009	1/3/2022	305869
1508						202,355.68	0.00	0.00	11.04		0.00	USD	1.0000000	202,355.68	1/5/2022	
2st_ct11	Buy	AEIS		1041	91.913	95,691.43	0.00	PNSR	0.009500	9.89	0.00	USD	1.0000000	000009	1/3/2022	305870
1508						95,691.43	0.00	0.00	9.89		0.00	USD	1.0000000	95,691.43	1/5/2022	
2st_ct11	Buy	AEO		5436	25.317	137,676.48	0.00	PNSR	0.009500	51.64	0.00	USD	1.0000000	000009	1/3/2022	305871
1508						137,676.48	0.00	0.00	51.64		0.00	USD	1.0000000	137,676.48	1/5/2022	
2st_ct11	Buy	AEO		3158	24.138	76,258.44	0.00	PNSR	0.009500	30.00	0.00	USD	1.0000000	000009	1/13/2022	306529
1508						76,258.44	0.00	0.00	30.00		0.00	USD	1.0000000	76,258.44	1/18/2022	
2st_ct11	Buy	AFIN		27239	9.142	249,272.26	0.00	PNSR	0.009500	258.77	0.00	USD	1.0000000	000009	1/3/2022	305872
1508						249,272.26	0.00	0.00	258.77		0.00	USD	1.0000000	249,272.26	1/5/2022	
2st_ct11	Buy	AHH		18612	15.358	286,025.49	0.00	PNSR	0.009500	176.81	0.00	USD	1.0000000	000009	1/3/2022	305873
1508						286,025.49	0.00	0.00	176.81		0.00	USD	1.0000000	286,025.49	1/5/2022	
2st_ct11	Buy	AIR		4230	39.977	169,140.79	0.00	PNSR	0.009500	40.19	0.00	USD	1.0000000	000009	1/3/2022	305874
1508						169,140.79	0.00	0.00	40.19		0.00	USD	1.0000000	169,140.79	1/5/2022	
2st_ct11	Buy	APG		5374	25.713	138,231.10	0.00	PNSR	0.009500	51.05	0.00	USD	1.0000000	000009	1/3/2022	305875
1508						138,231.10	0.00	0.00	51.05		0.00	USD	1.0000000	138,231.10	1/5/2022	
2st_ct11	Buy	ARNC		4182	33.857	141,628.03	0.00	PNSR	0.009500	39.73	0.00	USD	1.0000000	000009	1/3/2022	305876
1508						141,628.03	0.00	0.00	39.73		0.00	USD	1.0000000	141,628.03	1/5/2022	
2st_ct11	Buy	ASIX		3112	46.551	144,896.89	0.00	PNSR	0.009500	29.56	0.00	USD	1.0000000	000009	1/3/2022	305877
1508						144,896.89	0.00	0.00	29.56		0.00	USD	1.0000000	144,896.89	1/5/2022	
2st_ct11	Buy	ATKR		3661	110.156	403,314.80	0.00	PNSR	0.009500	34.78	0.00	USD	1.0000000	000009	1/3/2022	305878
1508						403,314.80	0.00	0.00	34.78		0.00	USD	1.0000000	403,314.80	1/5/2022	

Transactions Listing

FROM Trade Date 12/31/2021 TO 01/31/2022

						Amount	Cost				Other Charges					
Account	Trans Type	Identifier	Secondary Sec. Name	Shares/PAR	Price	Portfolio	Portfolio	Broker	CR	Amount	Port.	FX	USD/Curr	Cash Acct	TD	Ref #
INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2st_ct11	Buy	ATSG		5529	29.421	162,719.03	0.00	PNSR	0.009500	52.53	0.00	USD	1.0000000	000009	1/3/2022	305879
1508						162,719.03	0.00	0.00	52.53		0.00	USD	1.0000000	162,719.03	1/5/2022	
2st_ct11	Buy	AUB		5875	37.849	222,415.75	0.00	PNSR	0.009500	55.81	0.00	USD	1.0000000	000009	1/3/2022	305880
1508						222,415.75	0.00	0.00	55.81		0.00	USD	1.0000000	222,415.75	1/5/2022	
2st_ct11	Buy	AVNT		5446	56.574	308,153.74	0.00	PNSR	0.009500	51.74	0.00	USD	1.0000000	000009	1/3/2022	305881
1508						308,153.74	0.00	0.00	51.74		0.00	USD	1.0000000	308,153.74	1/5/2022	
2st_ct11	Buy	BANC		10549	19.903	210,051.69	0.00	PNSR	0.009500	100.22	0.00	USD	1.0000000	000009	1/3/2022	305882
1508						210,051.69	0.00	0.00	100.22		0.00	USD	1.0000000	210,051.69	1/5/2022	
2st_ct11	Buy	BANR		2334	61.007	142,412.97	0.00	PNSR	0.009500	22.17	0.00	USD	1.0000000	000009	1/3/2022	305883
1508						142,412.97	0.00	0.00	22.17		0.00	USD	1.0000000	142,412.97	1/5/2022	
2st_ct11	Buy	BBIO		1590	16.923	26,921.89	0.00	PNSR	0.009500	15.11	0.00	USD	1.0000000	000009	1/3/2022	305884
1508						26,921.89	0.00	0.00	15.11		0.00	USD	1.0000000	26,921.89	1/5/2022	
2st_ct11	Buy	BJRI		2394	35.03	83,885.28	0.00	PNSR	0.009500	22.74	0.00	USD	1.0000000	000009	1/3/2022	305885
1508						83,885.28	0.00	0.00	22.74		0.00	USD	1.0000000	83,885.28	1/5/2022	
2st_ct11	Buy	BKH		2321	69.672	161,730.07	0.00	PNSR	0.009500	22.05	0.00	USD	1.0000000	000009	1/3/2022	305886
1508						161,730.07	0.00	0.00	22.05		0.00	USD	1.0000000	161,730.07	1/5/2022	
2st_ct11	Buy	BV		9882	14.355	141,949.99	0.00	PNSR	0.009500	93.88	0.00	USD	1.0000000	000009	1/3/2022	305887
1508						141,949.99	0.00	0.00	93.88		0.00	USD	1.0000000	141,949.99	1/5/2022	
2st_ct11	Buy	CASH		6437	59.855	385,345.21	0.00	PNSR	0.009500	61.15	0.00	USD	1.0000000	000009	1/3/2022	305888
1508						385,345.21	0.00	0.00	61.15		0.00	USD	1.0000000	385,345.21	1/5/2022	
2st_ct11	Buy	CDMO		3572	27.485	98,211.78	0.00	PNSR	0.009500	33.93	0.00	USD	1.0000000	000009	1/3/2022	305889
1508						98,211.78	0.00	0.00	33.93		0.00	USD	1.0000000	98,211.78	1/5/2022	
2st_ct11	Buy	CHRS		14809	16.24	240,643.29	0.00	PNSR	0.009500	140.69	0.00	USD	1.0000000	000009	1/3/2022	305890
1508						240,643.29	0.00	0.00	140.69		0.00	USD	1.0000000	240,643.29	1/5/2022	
2st_ct11	Buy	CHX		12629	21.597	272,867.23	0.00	PNSR	0.009500	119.98	0.00	USD	1.0000000	000009	1/3/2022	305891
1508						272,867.23	0.00	0.00	119.98		0.00	USD	1.0000000	272,867.23	1/5/2022	

Transactions Listing

FROM Trade Date 12/31/2021 TO 01/31/2022

						Amount	Cost				Other Charges					
Account	Trans Type	Identifier	Secondary Sec. Name	Shares/PAR	Price	Portfolio	Portfolio	Broker	CR	Amount	Port.	FX	USD/Curr	Cash Acct	TD	Ref #
INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2st_ct11	Buy	CNR		9350	17.772	166,252.36	0.00	PNSR	0.009500	88.83	0.00	USD	1.0000000	000009	1/3/2022	305892
1508						166,252.36	0.00	0.00	88.83		0.00	USD	1.0000000	166,252.36	1/5/2022	
2st_ct11	Buy	COHU		4037	39.311	158,736.86	0.00	PNSR	0.009500	38.35	0.00	USD	1.0000000	000009	1/3/2022	305893
1508						158,736.86	0.00	0.00	38.35		0.00	USD	1.0000000	158,736.86	1/5/2022	
2st_ct11	Buy	CUBI		3307	66.774	220,854.36	0.00	PNSR	0.009500	31.42	0.00	USD	1.0000000	000009	1/3/2022	305894
1508						220,854.36	0.00	0.00	31.42		0.00	USD	1.0000000	220,854.36	1/5/2022	
2st_ct11	Buy	DAN		8475	23.015	195,128.40	0.00	PNSR	0.009500	80.51	0.00	USD	1.0000000	000009	1/3/2022	305895
1508						195,128.40	0.00	0.00	80.51		0.00	USD	1.0000000	195,128.40	1/5/2022	
2st_ct11	Buy	DBI		4832	14.56	70,401.75	0.00	PNSR	0.009500	45.90	0.00	USD	1.0000000	000009	1/3/2022	305896
1508						70,401.75	0.00	0.00	45.90		0.00	USD	1.0000000	70,401.75	1/5/2022	
2st_ct11	Buy	DCOM		5516	35.545	196,115.86	0.00	PNSR	0.009500	52.40	0.00	USD	1.0000000	000009	1/3/2022	305897
1508						196,115.86	0.00	0.00	52.40		0.00	USD	1.0000000	196,115.86	1/5/2022	
2st_ct11	Buy	DLX		4255	32.42	137,985.39	0.00	PNSR	0.009500	40.42	0.00	USD	1.0000000	000009	1/3/2022	305898
1508						137,985.39	0.00	0.00	40.42		0.00	USD	1.0000000	137,985.39	1/5/2022	
2st_ct11	Buy	EFSC		5141	47.567	244,592.84	0.00	PNSR	0.009500	48.84	0.00	USD	1.0000000	000009	1/3/2022	305899
1508						244,592.84	0.00	0.00	48.84		0.00	USD	1.0000000	244,592.84	1/5/2022	
2st_ct11	Buy	EPC		5217	45.992	239,987.22	0.00	PNSR	0.009500	49.56	0.00	USD	1.0000000	000009	1/3/2022	305900
1508						239,987.22	0.00	0.00	49.56		0.00	USD	1.0000000	239,987.22	1/5/2022	
2st_ct11	Buy	FBK		2256	44.222	99,786.94	0.00	PNSR	0.009500	21.43	0.00	USD	1.0000000	000009	1/3/2022	305901
1508						99,786.94	0.00	0.00	21.43		0.00	USD	1.0000000	99,786.94	1/5/2022	
2st_ct11	Buy	FFWM		3608	25.487	91,992.46	0.00	PNSR	0.009500	34.28	0.00	USD	1.0000000	000009	1/3/2022	305902
1508						91,992.46	0.00	0.00	34.28		0.00	USD	1.0000000	91,992.46	1/5/2022	
2st_ct11	Buy	FNB		9107	12.431	113,291.99	0.00	PNSR	0.009500	86.52	0.00	USD	1.0000000	000009	1/3/2022	305903
1508						113,291.99	0.00	0.00	86.52		0.00	USD	1.0000000	113,291.99	1/5/2022	
2st_ct11	Buy	FRME		6612	42.335	279,979.85	0.00	PNSR	0.009500	62.81	0.00	USD	1.0000000	000009	1/3/2022	305904
1508						279,979.85	0.00	0.00	62.81		0.00	USD	1.0000000	279,979.85	1/5/2022	

Transactions Listing

FROM Trade Date 12/31/2021 TO 01/31/2022

						Amount	Cost				Other Charges					
Account	Trans Type	Identifier	Secondary Sec. Name	Shares/PAR	Price	Portfolio	Portfolio	Broker	CR	Amount	Port.	FX	USD/Curr	Cash Acct	TD	Ref #
INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2st_ct11	Buy	FUL		2954	78.593	232,192.67	0.00	PNSR	0.009500	28.06	0.00	USD	1.0000000	000009	1/3/2022	305905
1508						232,192.67	0.00	0.00	28.06		0.00	USD	1.0000000	232,192.67	1/5/2022	
2st_ct11	Buy	GDEN		1044	46.209	48,251.91	0.00	PNSR	0.009500	9.92	0.00	USD	1.0000000	000009	1/26/2022	307471
1508						48,251.91	0.00	0.00	9.92		0.00	USD	1.0000000	48,251.91	1/28/2022	
2st_ct11	Buy	GDEN		1051	44.612	46,896.77	0.00	PNSR	0.009500	9.98	0.00	USD	1.0000000	000009	1/27/2022	307508
1508						46,896.77	0.00	0.00	9.98		0.00	USD	1.0000000	46,896.77	1/31/2022	
2st_ct11	Buy	GDEN		651	43.24	28,155.68	0.00	PNSR	0.009500	6.18	0.00	USD	1.0000000	000009	1/28/2022	307628
1508						28,155.68	0.00	0.00	6.18		0.00	USD	1.0000000	28,155.68	2/1/2022	
2st_ct11	Buy	GDEN		414	45.225	18,726.91	0.00	PNSR	0.009500	3.93	0.00	USD	1.0000000	000009	1/31/2022	307725
1508						18,726.91	0.00	0.00	3.93		0.00	USD	1.0000000	18,726.91	2/2/2022	
2st_ct11	Buy	GIII		3960	28.283	112,037.11	0.00	PNSR	0.009500	37.62	0.00	USD	1.0000000	000009	1/3/2022	305906
1508						112,037.11	0.00	0.00	37.62		0.00	USD	1.0000000	112,037.11	1/5/2022	
2st_ct11	Buy	GMRE		16450	17.802	292,990.96	0.00	PNSR	0.009500	156.28	0.00	USD	1.0000000	000009	1/3/2022	305907
1508						292,990.96	0.00	0.00	156.28		0.00	USD	1.0000000	292,990.96	1/5/2022	
2st_ct11	Buy	HGV		4631	52.472	243,041.36	0.00	PNSR	0.009500	43.99	0.00	USD	1.0000000	000009	1/3/2022	305908
1508						243,041.36	0.00	0.00	43.99		0.00	USD	1.0000000	243,041.36	1/5/2022	
2st_ct11	Buy	HPP		7440	25.446	189,386.69	0.00	PNSR	0.009500	70.68	0.00	USD	1.0000000	000009	1/3/2022	305909
1508						189,386.69	0.00	0.00	70.68		0.00	USD	1.0000000	189,386.69	1/5/2022	
2st_ct11	Buy	HTLF		4893	50.986	249,522.94	0.00	PNSR	0.009500	46.48	0.00	USD	1.0000000	000009	1/3/2022	305910
1508						249,522.94	0.00	0.00	46.48		0.00	USD	1.0000000	249,522.94	1/5/2022	
2st_ct11	Buy	IBTX		3404	73.097	248,854.19	0.00	PNSR	0.009500	32.34	0.00	USD	1.0000000	000009	1/3/2022	305911
1508						248,854.19	0.00	0.00	32.34		0.00	USD	1.0000000	248,854.19	1/5/2022	
2st_ct11	Buy	IIPR		385	248.436	95,651.52	0.00	PNSR	0.009500	3.66	0.00	USD	1.0000000	000009	1/3/2022	305912
1508						95,651.52	0.00	0.00	3.66		0.00	USD	1.0000000	95,651.52	1/5/2022	
2st_ct11	Buy	IRT		9848	24.682	243,161.90	0.00	PNSR	0.009500	93.56	0.00	USD	1.0000000	000009	1/3/2022	305913
1508						243,161.90	0.00	0.00	93.56		0.00	USD	1.0000000	243,161.90	1/5/2022	
2st_ct11	Buy	ITGR		2347	84.886	199,250.21	0.00	PNSR	0.009500	22.30	0.00	USD	1.0000000	000009	1/3/2022	305914
1508						199,250.21	0.00	0.00	22.30		0.00	USD	1.0000000	199,250.21	1/5/2022	

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FROM Trade Date 12/31/2021 TO 01/31/2022

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INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2st_ct11	Buy	JBLU		6655	13.709	91,297.28	0.00	BNCH	0.010000	66.55	0.00	USD	1.0000000	000009	1/28/2022	307629
1508						91,297.28	0.00	0.00	66.55		0.00	USD	1.0000000	91,297.28	2/1/2022	
2st_ct11	Buy	KAI		643	227.55	146,321.02	0.00	PNSR	0.009500	6.11	0.00	USD	1.0000000	000009	1/3/2022	305915
1508						146,321.02	0.00	0.00	6.11		0.00	USD	1.0000000	146,321.02	1/5/2022	
2st_ct11	Buy	KFRC		3908	75.965	296,906.40	0.00	PNSR	0.009500	37.13	0.00	USD	1.0000000	000009	1/3/2022	305916
1508						296,906.40	0.00	0.00	37.13		0.00	USD	1.0000000	296,906.40	1/5/2022	
2st_ct11	Buy	LADR		15452	12.145	187,811.33	0.00	PNSR	0.009500	146.79	0.00	USD	1.0000000	000009	1/3/2022	305917
1508						187,811.33	0.00	0.00	146.79		0.00	USD	1.0000000	187,811.33	1/5/2022	
2st_ct11	Buy	LZB		3518	36.652	128,975.51	0.00	PNSR	0.009500	33.42	0.00	USD	1.0000000	000009	1/3/2022	305918
1508						128,975.51	0.00	0.00	33.42		0.00	USD	1.0000000	128,975.51	1/5/2022	
2st_ct11	Buy	MGY		13703	19.664	269,579.12	0.00	PNSR	0.009500	130.18	0.00	USD	1.0000000	000009	1/3/2022	305919
1508						269,579.12	0.00	0.00	130.18		0.00	USD	1.0000000	269,579.12	1/5/2022	
2st_ct11	Buy	MOD		9258	10.419	96,547.05	0.00	PNSR	0.009500	87.95	0.00	USD	1.0000000	000009	1/3/2022	305920
1508						96,547.05	0.00	0.00	87.95		0.00	USD	1.0000000	96,547.05	1/5/2022	
2st_ct11	Buy	MTRN		3404	92.595	315,225.72	0.00	PNSR	0.009500	32.34	0.00	USD	1.0000000	000009	1/3/2022	305921
1508						315,225.72	0.00	0.00	32.34		0.00	USD	1.0000000	315,225.72	1/5/2022	
2st_ct11	Buy	MYGN		3733	27.738	103,579.55	0.00	PNSR	0.009500	35.46	0.00	USD	1.0000000	000009	1/3/2022	305922
1508						103,579.55	0.00	0.00	35.46		0.00	USD	1.0000000	103,579.55	1/5/2022	
2st_ct11	Buy	MYRG		1836	109.187	200,484.77	0.00	PNSR	0.009500	17.44	0.00	USD	1.0000000	000009	1/3/2022	305923
1508						200,484.77	0.00	0.00	17.44		0.00	USD	1.0000000	200,484.77	1/5/2022	
2st_ct11	Buy	NOG		9215	21.527	198,454.24	0.00	PNSR	0.009500	87.54	0.00	USD	1.0000000	000009	1/3/2022	305924
1508						198,454.24	0.00	0.00	87.54		0.00	USD	1.0000000	198,454.24	1/5/2022	
2st_ct11	Buy	NPO		2690	109.265	293,947.60	0.00	PNSR	0.009500	25.56	0.00	USD	1.0000000	000009	1/3/2022	305925
1508						293,947.60	0.00	0.00	25.56		0.00	USD	1.0000000	293,947.60	1/5/2022	
2st_ct11	Buy	NVTA		2888	15.465	44,689.49	0.00	PNSR	0.009500	27.44	0.00	USD	1.0000000	000009	1/3/2022	305926
1508						44,689.49	0.00	0.00	27.44		0.00	USD	1.0000000	44,689.49	1/5/2022	

Transactions Listing

FROM Trade Date 12/31/2021 TO 01/31/2022

						Amount	Cost				Other Charges					
Account	Trans Type	Identifier	Secondary Sec. Name	Shares/PAR	Price	Portfolio	Portfolio	Broker	CR	Amount	Port.	FX	USD/Curr	Cash Acct	TD	Ref #
INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2st_ct11	Buy	NXGN		5097	18.075	92,176.19	0.00	PNSR	0.009500	48.42	0.00	USD	1.0000000	000009	1/5/2022	306133
1508						92,176.19	0.00	0.00	48.42		0.00	USD	1.0000000	92,176.19	1/7/2022	
2st_ct11	Buy	NXGN		4830	19.098	92,291.64	0.00	PIPR	0.010000	48.30	0.00	USD	1.0000000	000009	1/28/2022	307630
1508						92,291.64	0.00	0.00	48.30		0.00	USD	1.0000000	92,291.64	2/1/2022	
2st_ct11	Buy	NXST		2064	153.321	316,473.12	0.00	PNSR	0.009500	19.61	0.00	USD	1.0000000	000009	1/3/2022	305927
1508						316,473.12	0.00	0.00	19.61		0.00	USD	1.0000000	316,473.12	1/5/2022	
2st_ct11	Buy	OMF		3404	50.598	172,268.27	0.00	PNSR	0.009500	32.34	0.00	USD	1.0000000	000009	1/3/2022	305928
1508						172,268.27	0.00	0.00	32.34		0.00	USD	1.0000000	172,268.27	1/5/2022	
2st_ct11	Buy	OMI		3440	44.318	152,484.88	0.00	PNSR	0.009500	32.68	0.00	USD	1.0000000	000009	1/3/2022	305929
1508						152,484.88	0.00	0.00	32.68		0.00	USD	1.0000000	152,484.88	1/5/2022	
2st_ct11	Buy	OMI		1037	47.324	49,084.42	0.00	PNSR	0.009500	9.85	0.00	USD	1.0000000	000009	1/13/2022	306531
1508						49,084.42	0.00	0.00	9.85		0.00	USD	1.0000000	49,084.42	1/18/2022	
2st_ct11	Buy	ONTO		2201	103.292	227,367.48	0.00	PNSR	0.009500	20.91	0.00	USD	1.0000000	000009	1/3/2022	305930
1508						227,367.48	0.00	0.00	20.91		0.00	USD	1.0000000	227,367.48	1/5/2022	
2st_ct11	Buy	OTTR		3187	69.455	221,382.73	0.00	PNSR	0.009500	30.28	0.00	USD	1.0000000	000009	1/3/2022	305931
1508						221,382.73	0.00	0.00	30.28		0.00	USD	1.0000000	221,382.73	1/5/2022	
2st_ct11	Buy	PCRX		1483	62.282	92,377.70	0.00	PNSR	0.009500	14.09	0.00	USD	1.0000000	000009	1/24/2022	307385
1508						92,377.70	0.00	0.00	14.09		0.00	USD	1.0000000	92,377.70	1/26/2022	
2st_ct11	Buy	PDCE		4126	51.708	213,386.41	0.00	PNSR	0.009500	39.20	0.00	USD	1.0000000	000009	1/3/2022	305932
1508						213,386.41	0.00	0.00	39.20		0.00	USD	1.0000000	213,386.41	1/5/2022	
2st_ct11	Buy	PEB		10249	22.505	230,754.19	0.00	PNSR	0.009500	97.37	0.00	USD	1.0000000	000009	1/3/2022	305933
1508						230,754.19	0.00	0.00	97.37		0.00	USD	1.0000000	230,754.19	1/5/2022	
2st_ct11	Buy	PFBC		4236	72.095	305,432.54	0.00	PNSR	0.009500	40.24	0.00	USD	1.0000000	000009	1/3/2022	305934
1508						305,432.54	0.00	0.00	40.24		0.00	USD	1.0000000	305,432.54	1/5/2022	
2st_ct11	Buy	PLXS		1584	97.86	155,025.77	0.00	PNSR	0.009500	15.05	0.00	USD	1.0000000	000009	1/3/2022	305935
1508						155,025.77	0.00	0.00	15.05		0.00	USD	1.0000000	155,025.77	1/5/2022	

Transactions Listing

FROM Trade Date 12/31/2021 TO 01/31/2022

						Amount	Cost				Other Charges					
Account	Trans Type	Identifier	Secondary Sec. Name	Shares/PAR	Price	Portfolio	Portfolio	Broker	CR	Amount	Port.	FX	USD/Curr	Cash Acct	TD	Ref #
INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2st_ct11	Buy	POR		2171	52.433	113,853.53	0.00	PNSR	0.009500	20.62	0.00	USD	1.0000000	000009	1/3/2022	305936
1508						113,853.53	0.00	0.00	20.62		0.00	USD	1.0000000	113,853.53	1/5/2022	
2st_ct11	Buy	PRG		2848	45.601	129,899.85	0.00	PNSR	0.009500	27.06	0.00	USD	1.0000000	000009	1/3/2022	305937
1508						129,899.85	0.00	0.00	27.06		0.00	USD	1.0000000	129,899.85	1/5/2022	
2st_ct11	Buy	PRI		587	154.64	90,779.14	0.00	PNSR	0.009500	5.58	0.00	USD	1.0000000	000009	1/3/2022	305938
1508						90,779.14	0.00	0.00	5.58		0.00	USD	1.0000000	90,779.14	1/5/2022	
2st_ct11	Buy	PRIM		5822	25.046	145,870.21	0.00	PNSR	0.009500	55.31	0.00	USD	1.0000000	000009	1/3/2022	305939
1508						145,870.21	0.00	0.00	55.31		0.00	USD	1.0000000	145,870.21	1/5/2022	
2st_ct11	Buy	PRIM		1250	25.443	31,815.88	0.00	PNSR	0.009500	11.88	0.00	USD	1.0000000	000009	1/6/2022	306216
1508						31,815.88	0.00	0.00	11.88		0.00	USD	1.0000000	31,815.88	1/10/2022	
2st_ct11	Buy	PRIM		550	25.377	13,962.80	0.00	PNSR	0.009500	5.23	0.00	USD	1.0000000	000009	1/7/2022	306299
1508						13,962.80	0.00	0.00	5.23		0.00	USD	1.0000000	13,962.80	1/11/2022	
2st_ct11	Buy	PRIM		2368	25.545	60,513.30	0.00	PNSR	0.009500	22.50	0.00	USD	1.0000000	000009	1/11/2022	306476
1508						60,513.30	0.00	0.00	22.50		0.00	USD	1.0000000	60,513.30	1/13/2022	
2st_ct11	Buy	PTEN		11561	9.004	104,207.39	0.00	PNSR	0.009500	109.83	0.00	USD	1.0000000	000009	1/3/2022	305940
1508						104,207.39	0.00	0.00	109.83		0.00	USD	1.0000000	104,207.39	1/5/2022	
2st_ct11	Buy	PTEN		4437	9.56	42,460.31	0.00	PNSR	0.009500	42.15	0.00	USD	1.0000000	000009	1/4/2022	306017
1508						42,460.31	0.00	0.00	42.15		0.00	USD	1.0000000	42,460.31	1/6/2022	
2st_ct11	Buy	R		3443	81.331	280,056.72	0.00	PNSR	0.009500	32.71	0.00	USD	1.0000000	000009	1/3/2022	305941
1508						280,056.72	0.00	0.00	32.71		0.00	USD	1.0000000	280,056.72	1/5/2022	
2st_ct11	Buy	REVG		9244	14.369	132,916.70	0.00	PNSR	0.009500	87.82	0.00	USD	1.0000000	000009	1/3/2022	305942
1508						132,916.70	0.00	0.00	87.82		0.00	USD	1.0000000	132,916.70	1/5/2022	
2st_ct11	Buy	REZI		4334	26.184	113,523.06	0.00	PNSR	0.009500	41.17	0.00	USD	1.0000000	000009	1/3/2022	305943
1508						113,523.06	0.00	0.00	41.17		0.00	USD	1.0000000	113,523.06	1/5/2022	
2st_ct11	Buy	RHP		2695	91.958	247,852.95	0.00	PNSR	0.009500	25.60	0.00	USD	1.0000000	000009	1/3/2022	305944
1508						247,852.95	0.00	0.00	25.60		0.00	USD	1.0000000	247,852.95	1/5/2022	
2st_ct11	Buy	ROIC		13313	19.736	262,866.51	0.00	PNSR	0.009500	126.47	0.00	USD	1.0000000	000009	1/3/2022	305945
1508						262,866.51	0.00	0.00	126.47		0.00	USD	1.0000000	262,866.51	1/5/2022	

Transactions Listing

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						Amount	Cost				Other Charges					
Account	Trans Type	Identifier	Secondary Sec. Name	Shares/PAR	Price	Portfolio	Portfolio	Broker	CR	Amount	Port.	FX	USD/Curr	Cash Acct	TD	Ref #
INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2st_ct11	Buy	RRC		13441	18.309	246,212.24	0.00	PNSR	0.009500	127.69	0.00	USD	1.0000000	000009	1/3/2022	305946
1508						246,212.24	0.00	0.00	127.69		0.00	USD	1.0000000	246,212.24	1/5/2022	
2st_ct11	Buy	RUTH		4589	20.321	93,294.83	0.00	PNSR	0.009500	43.60	0.00	USD	1.0000000	000009	1/3/2022	305947
1508						93,294.83	0.00	0.00	43.60		0.00	USD	1.0000000	93,294.83	1/5/2022	
2st_ct11	Buy	SBRA		12937	13.707	177,443.89	0.00	PNSR	0.009500	122.90	0.00	USD	1.0000000	000009	1/3/2022	305948
1508						177,443.89	0.00	0.00	122.90		0.00	USD	1.0000000	177,443.89	1/5/2022	
2st_ct11	Buy	SCHL		5087	40.429	205,708.62	0.00	PNSR	0.009500	48.33	0.00	USD	1.0000000	000009	1/3/2022	305949
1508						205,708.62	0.00	0.00	48.33		0.00	USD	1.0000000	205,708.62	1/5/2022	
2st_ct11	Buy	SEM		6754	30.023	202,840.85	0.00	PNSR	0.009500	64.16	0.00	USD	1.0000000	000009	1/3/2022	305950
1508						202,840.85	0.00	0.00	64.16		0.00	USD	1.0000000	202,840.85	1/5/2022	
2st_ct11	Buy	SJI		6227	26.125	162,742.03	0.00	PNSR	0.009500	59.16	0.00	USD	1.0000000	000009	1/3/2022	305951
1508						162,742.03	0.00	0.00	59.16		0.00	USD	1.0000000	162,742.03	1/5/2022	
2st_ct11	Buy	SKYW		2266	40.621	92,068.26	0.00	PNSR	0.009500	21.53	0.00	USD	1.0000000	000009	1/3/2022	305952
1508						92,068.26	0.00	0.00	21.53		0.00	USD	1.0000000	92,068.26	1/5/2022	
2st_ct11	Buy	SNEX		1315	63.098	82,986.89	0.00	PNSR	0.009500	12.49	0.00	USD	1.0000000	000009	1/3/2022	305953
1508						82,986.89	0.00	0.00	12.49		0.00	USD	1.0000000	82,986.89	1/5/2022	
2st_ct11	Buy	SPB		1978	101.483	200,751.37	0.00	PNSR	0.009500	18.79	0.00	USD	1.0000000	000009	1/3/2022	305954
1508						200,751.37	0.00	0.00	18.79		0.00	USD	1.0000000	200,751.37	1/5/2022	
2st_ct11	Buy	STRL		12721	26.812	341,191.21	0.00	PNSR	0.009500	120.85	0.00	USD	1.0000000	000009	1/3/2022	305955
1508						341,191.21	0.00	0.00	120.85		0.00	USD	1.0000000	341,191.21	1/5/2022	
2st_ct11	Buy	TBBK		14607	25.502	372,643.56	0.00	PNSR	0.009500	138.77	0.00	USD	1.0000000	000009	1/3/2022	305956
1508						372,643.56	0.00	0.00	138.77		0.00	USD	1.0000000	372,643.56	1/5/2022	
2st_ct11	Buy	TBK		2628	120.431	316,518.43	0.00	PNSR	0.009500	24.97	0.00	USD	1.0000000	000009	1/3/2022	305957
1508						316,518.43	0.00	0.00	24.97		0.00	USD	1.0000000	316,518.43	1/5/2022	
2st_ct11	Buy	TCBI		1391	61.232	85,186.78	0.00	PNSR	0.009500	13.21	0.00	USD	1.0000000	000009	1/3/2022	305958
1508						85,186.78	0.00	0.00	13.21		0.00	USD	1.0000000	85,186.78	1/5/2022	
2st_ct11	Buy	TCBI		739	63.047	46,599.12	0.00	RAJA	0.010000	7.39	0.00	USD	1.0000000	000009	1/24/2022	307387
1508						46,599.12	0.00	0.00	7.39		0.00	USD	1.0000000	46,599.12	1/26/2022	

Transactions Listing

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						Amount	Cost				Other Charges					
Account	Trans Type	Identifier	Secondary Sec. Name	Shares/PAR	Price	Portfolio	Portfolio	Broker	CR	Amount	Port.	FX	USD/Curr	Cash Acct	TD	Ref #
INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2st_ct11	Buy	TCBI		847	63.816	54,060.79	0.00	RAJA	0.010000	8.47	0.00	USD	1.0000000	000009	1/25/2022	307434
1508						54,060.79	0.00	0.00	8.47		0.00	USD	1.0000000	54,060.79	1/27/2022	
2st_ct11	Buy	TPH		9706	27.049	262,628.83	0.00	PNSR	0.009500	92.21	0.00	USD	1.0000000	000009	1/3/2022	305959
1508						262,628.83	0.00	0.00	92.21		0.00	USD	1.0000000	262,628.83	1/5/2022	
2st_ct11	Buy	TVTY		6136	26.782	164,395.10	0.00	PNSR	0.009500	58.29	0.00	USD	1.0000000	000009	1/3/2022	305960
1508						164,395.10	0.00	0.00	58.29		0.00	USD	1.0000000	164,395.10	1/5/2022	
2st_ct11	Buy	TWNK		11740	20.30	238,438.23	0.00	PNSR	0.009500	111.53	0.00	USD	1.0000000	000009	1/3/2022	305961
1508						238,438.23	0.00	0.00	111.53		0.00	USD	1.0000000	238,438.23	1/5/2022	
2st_ct11	Buy	UIS		9452	20.56	194,426.69	0.00	PNSR	0.009500	89.79	0.00	USD	1.0000000	000009	1/3/2022	305962
1508						194,426.69	0.00	0.00	89.79		0.00	USD	1.0000000	194,426.69	1/5/2022	
2st_ct11	Buy	VECO		3553	30.817	109,527.97	0.00	PNSR	0.009500	33.75	0.00	USD	1.0000000	000009	1/3/2022	305963
1508						109,527.97	0.00	0.00	33.75		0.00	USD	1.0000000	109,527.97	1/5/2022	
2st_ct11	Buy	VREX		7719	31.962	246,784.15	0.00	PNSR	0.009500	73.33	0.00	USD	1.0000000	000009	1/3/2022	305964
1508						246,784.15	0.00	0.00	73.33		0.00	USD	1.0000000	246,784.15	1/5/2022	
2st_ct11	Buy	VRNT		4232	52.334	221,516.00	0.00	PNSR	0.009500	40.20	0.00	USD	1.0000000	000009	1/3/2022	305965
1508						221,516.00	0.00	0.00	40.20		0.00	USD	1.0000000	221,516.00	1/5/2022	
2st_ct11	Buy	VSH		8528	22.144	188,927.61	0.00	PNSR	0.009500	81.02	0.00	USD	1.0000000	000009	1/3/2022	305966
1508						188,927.61	0.00	0.00	81.02		0.00	USD	1.0000000	188,927.61	1/5/2022	
2st_ct11	Buy	WCC		1665	131.093	218,286.33	0.00	PNSR	0.009500	15.82	0.00	USD	1.0000000	000009	1/3/2022	305967
1508						218,286.33	0.00	0.00	15.82		0.00	USD	1.0000000	218,286.33	1/5/2022	
2st_ct11	Buy	WTM		190	1,013.973	192,656.64	0.00	PNSR	0.009500	1.81	0.00	USD	1.0000000	000009	1/3/2022	305968
1508						192,656.64	0.00	0.00	1.81		0.00	USD	1.0000000	192,656.64	1/5/2022	
2st_ct11	Contribution	000009		20000000	0.00	20,000,000.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	12/31/2021	305866
1508				funds received		20,000,000.00	0.00	0.00	0.00		0.00	USD	1.0000000	20,000,000.00	12/31/2021	

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FROM Trade Date 12/31/2021 TO 01/31/2022

						Amount	Cost				Other Charges					
Account	Trans Type	Identifier	Secondary Sec. Name	Shares/PAR	Price	Portfolio	Portfolio	Broker	CR	Amount	Port.	FX	USD/Curr	Cash Acct	TD	Ref #
INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2st_ct11	Income	000009	AMERICAN FINANCE TRUST, INC.	5788.29	0.00	5,788.29	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/18/2022	306797
1508			AFIN	Div Accrued for AFIN		5,788.29	0.00	0.00	0.00		0.00	USD	1.0000000	5,788.29	1/18/2022	
2st_ct11	Income	000009	PREFERRED BANK	1821.48	0.00	1,821.48	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/21/2022	307271
1508			PFBC	Div Accrued for PFBC		1,821.48	0.00	0.00	0.00		0.00	USD	1.0000000	1,821.48	1/21/2022	
2st_ct11	Income	000009	DIME COMMUNITY BANCSHARES, INC.	1323.84	0.00	1,323.84	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	1/24/2022	307324
1508			DCOM	Div Accrued for DCOM		1,323.84	0.00	0.00	0.00		0.00	USD	1.0000000	1,323.84	1/24/2022	
2st_ct11	Sell	APG		2197	22.077	48,482.49	56,511.67	PNSR	0.009500	20.87	0.00	USD	1.0000000	000009	1/26/2022	307470
1508						48,482.49	56,511.67	0.25	20.87		0.00	USD	1.0000000	48,482.49	1/28/2022	
2st_ct11	Sell	APG		2211	21.561	47,650.35	56,871.78	PNSR	0.009500	21.00	0.00	USD	1.0000000	000009	1/27/2022	307507
1508						47,650.35	56,871.78	0.24	21.00		0.00	USD	1.0000000	47,650.35	1/31/2022	
2st_ct11	Sell	APG		966	21.044	20,319.22	24,847.65	PNSR	0.009500	9.18	0.00	USD	1.0000000	000009	1/28/2022	307627
1508						20,319.22	24,847.65	0.10	9.18		0.00	USD	1.0000000	20,319.22	2/1/2022	
2st_ct11	Sell	BBIO		1590	10.655	16,925.30	26,921.89	PIPR	0.010000	15.90	0.00	USD	1.0000000	000009	1/21/2022	307290
1508						16,925.30	26,921.89	0.09	15.90		0.00	USD	1.0000000	16,925.30	1/25/2022	
2st_ct11	Sell	CHRS		3602	12.372	44,528.77	58,531.78	PNSR	0.009500	34.22	0.00	USD	1.0000000	000009	1/24/2022	307383
1508						44,528.77	58,531.78	0.23	34.22		0.00	USD	1.0000000	44,528.77	1/26/2022	
2st_ct11	Sell	MYRG		318	105.032	33,396.89	34,724.49	PNSR	0.009500	3.02	0.00	USD	1.0000000	000009	1/6/2022	306215
1508						33,396.89	34,724.49	0.17	3.02		0.00	USD	1.0000000	33,396.89	1/10/2022	
2st_ct11	Sell	MYRG		137	103.051	14,116.67	14,959.92	PNSR	0.009500	1.30	0.00	USD	1.0000000	000009	1/7/2022	306298
1508						14,116.67	14,959.92	0.07	1.30		0.00	USD	1.0000000	14,116.67	1/11/2022	
2st_ct11	Sell	MYRG		542	99.552	53,951.65	59,184.50	PNSR	0.009500	5.15	0.00	USD	1.0000000	000009	1/13/2022	306530
1508						53,951.65	59,184.50	0.28	5.15		0.00	USD	1.0000000	53,951.65	1/18/2022	
2st_ct11	Sell	MYRG		747	97.582	72,885.91	81,569.78	PNSR	0.009500	7.10	0.00	USD	1.0000000	000009	1/14/2022	306784
1508						72,885.91	81,569.78	0.37	7.10		0.00	USD	1.0000000	72,885.91	1/19/2022	
2st_ct11	Sell	MYRG		92	95.374	8,773.49	10,046.08	PNSR	0.009500	0.87	0.00	USD	1.0000000	000009	1/18/2022	307075
1508						8,773.49	10,046.08	0.04	0.87		0.00	USD	1.0000000	8,773.49	1/20/2022	
2st_ct11	Sell	NVTA		2888	10.075	29,068.44	44,689.49	BNCH	0.010000	28.88	0.00	USD	1.0000000	000009	1/24/2022	307384
1508						29,068.44	44,689.49	0.15	28.88		0.00	USD	1.0000000	29,068.44	1/26/2022	
2st_ct11	Sell	ONTO		1104	82.235	90,776.37	114,045.30	PIPR	0.010000	11.04	0.00	USD	1.0000000	000009	1/28/2022	307631
1508						90,776.37	114,045.30	0.47	11.04		0.00	USD	1.0000000	90,776.37	2/1/2022	

Transactions Listing

FROM Trade Date 12/31/2021 TO 01/31/2022

						Amount	Cost				Other Charges					
Account	Trans Type	Identifier	Secondary Sec. Name	Shares/PAR	Price	Portfolio	Portfolio	Broker	CR	Amount	Port.	FX	USD/Curr	Cash Acct	TD	Ref #
INDATA #	Record Type		Secondary Security	Description		Native	Native	Sec Fees	Comm.		Native	CD	USD/Curr	Amount	SD	Linked #
2st_ct11	Sell	SKYW		2266	36.185	81,972.36	92,068.26	BNCH	0.010000	22.66	0.00	USD	1.0000000	000009	1/28/2022	307632
1508						81,972.36	92,068.26	0.42	22.66		0.00	USD	1.0000000	81,972.36	2/1/2022	
2st_ct11	Sell	TBBK		1685	28.872	48,632.73	42,986.54	RAJA	0.010000	16.85	0.00	USD	1.0000000	000009	1/24/2022	307386
1508						48,632.73	42,986.54	0.25	16.85		0.00	USD	1.0000000	48,632.73	1/26/2022	
2st_ct11	Sell	TBBK		1929	28.301	54,572.67	49,211.30	RAJA	0.010000	19.29	0.00	USD	1.0000000	000009	1/25/2022	307433
1508						54,572.67	49,211.30	0.28	19.29		0.00	USD	1.0000000	54,572.67	1/27/2022	
2st_ct11	Sell	TVTY		718	24.907	17,876.09	19,236.58	PIPR	0.010000	7.18	0.00	USD	1.0000000	000009	1/7/2022	306300
1508						17,876.09	19,236.58	0.10	7.18		0.00	USD	1.0000000	17,876.09	1/11/2022	
2st_ct11	Sell	TVTY		1402	24.853	34,829.71	37,562.25	PNSR	0.009500	13.32	0.00	USD	1.0000000	000009	1/13/2022	306532
1508						34,829.71	37,562.25	0.18	13.32		0.00	USD	1.0000000	34,829.71	1/18/2022	
2st_ct11	Sell	VREX		1066	29.59	31,532.65	34,081.09	PNSR	0.009500	10.13	0.00	USD	1.0000000	000009	1/13/2022	306533
1508						31,532.65	34,081.09	0.16	10.13		0.00	USD	1.0000000	31,532.65	1/18/2022	

Portfolio Holdings

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Manager - ALL, As of: 01/31/2022

Portfolio:2st_ct11 - State of Connecticut

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	19,046,055.06	19,901,175.02	923.80
000009	PRINCIPAL CASH	000009	Liquid Assets		272,842.46		0.00
AAN	AARON S, INC.	00258W108	Cons. Discretionary	5,911	125,135.87	148,506.78	0.00
ABCB	AMERIS BANCORP	03076K108	Financials	3,723	183,581.13	190,110.53	0.00
ABG	ASBURY AUTOMOTIVE GROUP, INC.	043436104	Cons. Discretionary	1,162	187,047.14	202,355.68	0.00
AEIS	ADVANCED ENERGY INDUSTRIES, INC.	007973100	Info. Technology	1,041	89,713.38	95,691.43	0.00
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	8,594	196,201.02	213,934.92	0.00
AFIN	AMERICAN FINANCE TRUST, INC.	02607T109	Real Estate	27,239	224,994.14	249,272.26	0.00
AHH	ARMADA HOFFLER PROPERTIES	04208T108	Real Estate	18,612	261,126.36	286,025.49	0.00
AIR	AAR CORP.	000361105	Industrials	4,230	170,342.10	169,140.79	0.00
ARNC	ARCONIC CORP.	03966V107	Materials	4,182	129,349.26	141,628.03	0.00
ASIX	ADVANSIX, INC.	00773T101	Materials	3,112	130,984.08	144,896.89	0.00
ATKR	ATKORE INC.	047649108	Industrials	3,661	394,582.58	403,314.80	0.00
ATSG	AIR TRANSPORT SERVICES GROUP, INC.	00922R105	Industrials	5,529	148,453.65	162,719.03	0.00
AUB	ATLANTIC UNION BANKSHARES	04911A107	Financials	5,875	239,230.00	222,415.75	0.00
AVNT	AVIENT CORP	05368V106	Materials	5,446	271,047.42	308,153.74	0.00
BANC	BANC OF CALIFORNIA INCORPORATED	05990K106	Financials	10,549	203,806.68	210,051.69	0.00
BANR	BANNER CORP	06652V208	Financials	2,334	144,964.74	142,412.97	0.00
BJRI	BJS RESTAURANTS, INC.	09180C106	Cons. Discretionary	2,394	72,035.46	83,885.28	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	2,321	157,224.54	161,730.07	0.00
BV	BRIGHTVIEW HOLDINGS, INC.	10948C107	Industrials	9,882	131,134.14	141,949.99	0.00
CASH	META FINANCIAL GROUP, INC.	59100U108	Financials	6,437	382,744.02	385,345.21	0.00

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Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
CDMO	AVID BIOSERVICES, INC.	05368M106	Health Care	3,572	67,403.64	98,211.78	0.00
CHRS	COHERUS BIOSCIENCES, INC.	19249H103	Health Care	11,207	138,518.52	182,111.51	0.00
CHX	CHAMPION X CORPORATION	15872M104	Energy	12,629	282,889.60	272,867.23	0.00
CNR	CORNERSTONE BLDG BRANDS	21925D109	Industrials	9,350	137,912.50	166,252.36	0.00
COHU	Cohu, Inc.	192576106	Info. Technology	4,037	133,140.26	158,736.86	0.00
CUBI	CUSTOMERS BANCORP, INC.	23204G100	Financials	3,307	192,798.10	220,854.36	0.00
DAN	DANA INCORPORATED	235825205	Cons. Discretionary	8,475	183,568.50	195,128.40	0.00
DBI	DESIGNER BRANDS INC	250565108	Cons. Discretionary	4,832	63,637.44	70,401.75	0.00
DCOM	DIME COMMUNITY BANCSHARES, INC.	25432X102	Financials	5,516	192,839.36	196,115.86	0.00
DLX	DELUXE CORP	248019101	Industrials	4,255	128,075.50	137,985.39	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	5,141	254,685.14	244,592.84	0.00
EPC	EDGEWELL PERSONAL CARE CO.	28035Q102	Consumer Staples	5,217	238,938.60	239,987.22	0.00
FBK	FB FINANCIAL CORPORATION	30257X104	Financials	2,256	100,437.12	99,786.94	0.00
FFWM	FIRST FOUNDATION, INC	32026V104	Financials	3,608	94,349.20	91,992.46	0.00
FNB	FNB CORP	302520101	Financials	9,107	117,662.44	113,291.99	0.00
FRME	FIRST MERCHANTS CORPORATION	320817109	Financials	6,612	280,547.16	279,979.85	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	2,954	212,008.58	232,192.67	0.00
GDEN	Golden Entertainment, Inc.	381013101	Cons. Discretionary	3,160	142,136.80	142,031.27	0.00
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	3,960	107,593.20	112,037.11	0.00
GMRE	GLOBAL MEDICAL REIT INC	37954A204	Real Estate	16,450	278,169.50	292,990.96	0.00
HGV	HILTON GRAND VA	43283X105	Cons. Discretionary	4,631	226,270.66	243,041.36	0.00
HPP	HUDSON PACIFIC PROPERTIES, INC.	444097109	Real Estate	7,440	175,807.20	189,386.69	0.00
HTLF	HEARTLAND FINL USA INC	42234Q102	Financials	4,893	254,582.79	249,522.94	0.00

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Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
IBTX	INDEPENDENT BANK GROUP, INC.	45384B106	Financials	3,404	258,431.68	248,854.19	0.00
IIPR	INNOVATIVE INDUSTRIAL PROPERTIES INC	45781V101	Real Estate	385	76,303.15	95,651.52	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	9,848	226,405.52	243,161.90	0.00
ITGR	INTEGER HOLDINGS CORPORATION	45826H109	Health Care	2,347	184,028.27	199,250.21	0.00
JBLU	JETBLUE AIRWAYS CORPORATION	477143101	Industrials	6,655	97,362.65	91,297.28	0.00
KAI	KADANT INC	48282T104	Industrials	643	134,374.14	146,321.02	160.75
KFRC	KFORCE INC.	493732101	Industrials	3,908	268,362.36	296,906.40	0.00
LADR	LADDER CAPITAL CORP. CLASS A	505743104	Financials	15,452	183,724.28	187,811.33	0.00
LZB	LAZBOY INCORPORATED	505336107	Cons. Discretionary	3,518	129,145.78	128,975.51	0.00
MGY	MAGNOLIA OIL & GAS CORP. CLASS A	559663109	Energy	13,703	296,395.89	269,579.12	0.00
MOD	MODINE MANUFACTURING CO	607828100	Cons. Discretionary	9,258	84,710.70	96,547.05	0.00
MTRN	MATERION CORP	576690101	Materials	3,404	282,021.40	315,225.72	0.00
MYGN	MYRIAD GENETICS INC	62855J104	Health Care	3,733	98,140.57	103,579.55	0.00
NOG	Northern Oil and Gas, Inc.	665531307	Energy	9,215	216,736.80	198,454.24	0.00
NPO	ENPRO INDUSTRIES, INC.	29355X107	Industrials	2,690	282,503.80	293,947.60	0.00
NXGN	NEXTGEN HEALTHCARE, INC.	65343C102	Health Care	9,927	191,690.37	184,467.83	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Communication Services	2,064	341,344.32	316,473.12	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	3,404	175,850.64	172,268.27	0.00
OMI	Owens & Minor, Inc.	690732102	Health Care	4,477	188,436.93	201,569.30	0.00
ONTO	ONTO INNOVATION INC	683344105	Info. Technology	1,097	100,419.38	113,322.18	0.00
OTTR	OTTER TAIL CORPORATION	689648103	Utilities	3,187	202,055.80	221,382.73	0.00
PCRX	PACIRA PHARMACEUTICALS, INC.	695127100	Health Care	1,483	93,087.91	92,377.70	0.00

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Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
PDCE	PDC ENERGY	69327R101	Energy	4,126	244,548.02	213,386.41	0.00
PEB	PEBBLEBROOK HOTEL	70509V100	Real Estate	10,249	221,890.85	230,754.19	0.00
PFBC	PREFERRED BANK	740367404	Financials	4,236	330,662.16	305,432.54	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	1,584	122,791.68	155,025.77	0.00
POR	PORTLAND GENERAL	736508847	Utilities	2,171	114,064.34	113,853.53	0.00
PRG	PROG HOLDINGS INC.	74319R101	Financials	2,848	113,378.88	129,899.85	0.00
PRI	PRIMERICA	74164M108	Financials	587	90,597.58	90,779.14	0.00
PRIM	PRIMORIS SERVICES CORPORATION	74164F103	Industrials	9,990	256,942.80	252,162.19	0.00
PTEN	PATTERSON-UTI ENERGY, INC.	703481101	Energy	15,998	159,340.08	146,667.70	0.00
R	RYDER SYSTEM, INC.	783549108	Industrials	3,443	251,993.17	280,056.72	0.00
REVG	REV GROUP, INC.	749527107	Industrials	9,244	124,146.92	132,916.70	0.00
REZI	RESIDEO TECHNOLOGIES, INC.	76118Y104	Industrials	4,334	107,396.52	113,523.06	0.00
RHP	RYMAN HOSPITALITY PROPERTIES, INC.	78377T107	Real Estate	2,695	238,238.00	247,852.95	0.00
ROIC	RETAIL OPPORTUNITY INVESTMENTS	76131N101	Real Estate	13,313	246,689.89	262,866.51	0.00
RRC	RANGE RES CORP	75281A109	Energy	13,441	258,739.25	246,212.24	0.00
RUTH	RUTH'S HOSPITALITY GROUP, INC.	783332109	Cons. Discretionary	4,589	91,917.67	93,294.83	0.00
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	12,937	176,072.57	177,443.89	0.00
SCHL	SCHOLASTIC CORPORATION	807066105	Communication Services	5,087	208,668.74	205,708.62	763.05
SEM	SELECT MEDICAL HOLDINGS CORPORATION	81619Q105	Health Care	6,754	156,895.42	202,840.85	0.00
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	6,227	155,799.54	162,742.03	0.00
SNEX	STONEX GROUP INC.	861896108	Financials	1,315	86,277.15	82,986.89	0.00
SPB	SPECTRUM BRANDS HOLDINGS, INC.	84790A105	Consumer Staples	1,978	176,793.64	200,751.37	0.00

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Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
STRL	STERLING CONSTRUCTION COMPANY, INC.	859241101	Industrials	12,721	323,240.61	341,191.21	0.00
TBBK	BANCORP INC.	05969A105	Financials	10,993	327,811.26	280,445.72	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	2,628	229,897.44	316,518.43	0.00
TCBI	TEXAS CAPITAL BANCSHARES, INC.	88224Q107	Financials	2,977	186,657.90	185,846.69	0.00
TPH	TRI POINTE HOMES, INC	87265H109	Cons. Discretionary	9,706	231,099.86	262,628.83	0.00
TVTY	TIVITY HEALTH, INC.	88870R102	Health Care	4,016	102,167.04	107,596.27	0.00
TWNK	HOSTESS BRANDS, INC. CLASS A	44109J106	Consumer Staples	11,740	240,904.80	238,438.23	0.00
UIS	UNISYS CORPORATION	909214306	Info. Technology	9,452	172,499.00	194,426.69	0.00
VECO	Veeco Instruments Inc.	922417100	Info. Technology	3,553	97,671.97	109,527.97	0.00
VREX	VAREX IMAGING CORPORATION	92214X106	Health Care	6,653	173,643.30	212,703.06	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	4,232	217,228.56	221,516.00	0.00
VSH	VISHAY INTERTECHNOLOGY, INC.	928298108	Info. Technology	8,528	176,614.88	188,927.61	0.00
WCC	WESCO INTERNATIONAL, INC.	95082P105	Industrials	1,665	202,946.85	218,286.33	0.00
WTM	WHITE MOUNTAINS INSURANCE GROUP LTD	G9618E107	Financials	190	197,782.40	192,656.64	0.00