

PERFORMANCE RETURNS FOR TOTAL

2st_ct11 - State of Connecticut

From 01/31/2022 to 02/28/2022

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 02/28/2022
Total Portfolio	2.92	-1.98	-1.98											-1.98	2.92
Total Equities	2.97													-2.28	2.97
Total Cash	0.00	0.00	0.00											0.00	0.00
Russell 2000 Value	1.65	-4.27	-4.27	6.63	22.65	10.91	9.25	7.97	12.92	8.73	8.12	9.99	10.66	0.84	1.65

PERFORMANCE RETURNS FOR TOTAL

2st_ct11 - State of Connecticut

From 01/31/2022 to 02/28/2022

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 02/28/2022
Total Portfolio	2.92	-1.98	-1.98											-1.98	2.92
Total Equities	2.97													-2.28	2.97
Total Cash	0.00	0.00	0.00											0.00	0.00
Russell 2000 Value	1.65	-4.27	-4.27	6.63	22.65	10.91	9.25	7.97	12.92	8.73	8.12	9.99	10.66	0.84	1.65

Transactions Listing

FROM Trade Date 01/31/2022 TO 02/28/2022

						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	AEIS		1293	86.563	111,937.59	0.00	PNSR	0.009500	12.28	0.00	USD	1.0000000	000009	2/10/2022	309360
1508						111,937.59	0.00	0.00	12.28		0.00	USD	1.0000000	111,937.59	2/14/2022	
2st_ct11	Buy	CDMO		1397	18.683	26,112.86	0.00	PNSR	0.009500	13.27	0.00	USD	1.0000000	000009	2/2/2022	307959
1508						26,112.86	0.00	0.00	13.27		0.00	USD	1.0000000	26,112.86	2/4/2022	
2st_ct11	Buy	FFWM		778	26.427	20,567.52	0.00	PNSR	0.009500	7.39	0.00	USD	1.0000000	000009	2/4/2022	309074
1508						20,567.52	0.00	0.00	7.39		0.00	USD	1.0000000	20,567.52	2/8/2022	
2st_ct11	Buy	FFWM		1379	26.428	36,456.90	0.00	PNSR	0.009500	13.10	0.00	USD	1.0000000	000009	2/7/2022	309134
1508						36,456.90	0.00	0.00	13.10		0.00	USD	1.0000000	36,456.90	2/9/2022	
2st_ct11	Buy	FFWM		813	27.037	21,988.39	0.00	PNSR	0.009500	7.72	0.00	USD	1.0000000	000009	2/8/2022	309191
1508						21,988.39	0.00	0.00	7.72		0.00	USD	1.0000000	21,988.39	2/10/2022	
2st_ct11	Buy	FFWM		476	26.977	12,845.57	0.00	PNSR	0.009500	4.52	0.00	USD	1.0000000	000009	2/9/2022	309221
1508						12,845.57	0.00	0.00	4.52		0.00	USD	1.0000000	12,845.57	2/11/2022	
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	GDEN		464	53.452	24,806.14	0.00	PNSR	0.009500	4.41	0.00	USD	1.0000000	000009	2/18/2022	309702
1508						24,806.14	0.00	0.00	4.41		0.00	USD	1.0000000	24,806.14	2/23/2022	
2st_ct11	Buy	PTEN		4741	12.605	59,802.97	0.00	PNSR	0.009500	45.04	0.00	USD	1.0000000	000009	2/11/2022	309419
1508						59,802.97	0.00	0.00	45.04		0.00	USD	1.0000000	59,802.97	2/15/2022	
2st_ct11	Buy	PTEN		1988	12.745	25,355.75	0.00	PNSR	0.009500	18.89	0.00	USD	1.0000000	000009	2/14/2022	309472
1508						25,355.75	0.00	0.00	18.89		0.00	USD	1.0000000	25,355.75	2/16/2022	
2st_ct11	Buy	TBK		218	87.308	19,035.15	0.00	PNSR	0.009500	2.07	0.00	USD	1.0000000	000009	2/2/2022	307960
1508						19,035.15	0.00	0.00	2.07		0.00	USD	1.0000000	19,035.15	2/4/2022	
2st_ct11	Buy	TBK		381	86.998	33,149.78	0.00	PNSR	0.009500	3.62	0.00	USD	1.0000000	000009	2/3/2022	309016
1508						33,149.78	0.00	0.00	3.62		0.00	USD	1.0000000	33,149.78	2/7/2022	
2st_ct11	Income	000009	KADANT INC	160.75	0.00	160.75	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/3/2022	307971
1508			KAI	Div Accrued for KAI		160.75	0.00	0.00	0.00		0.00	USD	1.0000000	160.75	2/3/2022	
2st_ct11	Income	000009	BANNER CORP	1026.96	0.00	1,026.96	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/14/2022	309437
1508			BANR	Div Accrued for BANR		1,026.96	0.00	0.00	0.00		0.00	USD	1.0000000	1,026.96	2/14/2022	
2st_ct11	Income	000009	FIRST FOUNDATION, INC	723.58	0.00	723.58	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/17/2022	309541
1508			FFWM	Div Accrued for FFWM		723.58	0.00	0.00	0.00		0.00	USD	1.0000000	723.58	2/17/2022	

Transactions Listing

FROM Trade Date 01/31/2022 TO 02/28/2022

						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	INDEPENDENT BANK GROUP, INC.	1293.52	0.00	1,293.52	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/17/2022	309565
1508			IBTX	Div Accrued for IBTX		1,293.52	0.00	0.00	0.00		0.00	USD	1.0000000	1,293.52	2/17/2022	
2st_ct11	Income	000009	RUTH'S HOSPITALITY GROUP, INC.	550.68	0.00	550.68	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/17/2022	309582
1508			RUTH	Div Accrued for RUTH		550.68	0.00	0.00	0.00		0.00	USD	1.0000000	550.68	2/17/2022	
2st_ct11	Income	000009	ONE MAIN HOLDINGS	3233.8	0.00	3,233.80	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/18/2022	309682
1508			OMF	Div Accrued for OMF		3,233.80	0.00	0.00	0.00		0.00	USD	1.0000000	3,233.80	2/18/2022	
2st_ct11	Income	000009	FB FINANCIAL CORPORATION	293.28	0.00	293.28	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/22/2022	309719
1508			FBK	Div Accrued for FBK		293.28	0.00	0.00	0.00		0.00	USD	1.0000000	293.28	2/22/2022	
2st_ct11	Income	000009	H.B. FULLER COMPANY	494.8	0.00	494.80	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/23/2022	309968
1508			FUL	Div Accrued for FUL		494.80	0.00	0.00	0.00		0.00	USD	1.0000000	494.80	2/23/2022	
2st_ct11	Income	000009	ATLANTIC UNION BANKSHARES	957.88	0.00	957.88	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/25/2022	310002
1508			AUB	Div Accrued for AUB		957.88	0.00	0.00	0.00		0.00	USD	1.0000000	957.88	2/25/2022	
2st_ct11	Income	000009	HEARTLAND FINL USA INC	1321.11	0.00	1,321.11	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/25/2022	310011
1508			HTLF	Div Accrued for HTLF		1,321.11	0.00	0.00	0.00		0.00	USD	1.0000000	1,321.11	2/25/2022	
2st_ct11	Income	000009	NEXSTAR BROADCASTING	1857.6	0.00	1,857.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/28/2022	310069
1508			NXST	Div Accrued for NXST		1,857.60	0.00	0.00	0.00		0.00	USD	1.0000000	1,857.60	2/28/2022	
2st_ct11	Income	000009	SABRA HEALTH CARE REIT	3881.1	0.00	3,881.10	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	2/28/2022	310084
1508			SBRA	Div Accrued for SBRA		3,881.10	0.00	0.00	0.00		0.00	USD	1.0000000	3,881.10	2/28/2022	
2st_ct11	Sell	AUB		487	40.296	19,619.62	18,436.85	PNSR	0.009500	4.63	0.00	USD	1.0000000	000009	2/2/2022	307958
1508						19,619.62	18,436.85	0.10	4.63		0.00	USD	1.0000000	19,619.62	2/4/2022	
2st_ct11	Sell	AUB		1110	40.244	44,660.17	42,022.38	PNSR	0.009500	10.55	0.00	USD	1.0000000	000009	2/3/2022	309015
1508						44,660.17	42,022.38	0.23	10.55		0.00	USD	1.0000000	44,660.17	2/7/2022	
2st_ct11	Sell	AUB		857	40.268	34,501.44	32,444.31	PNSR	0.009500	8.14	0.00	USD	1.0000000	000009	2/4/2022	309072
1508						34,501.44	32,444.31	0.18	8.14		0.00	USD	1.0000000	34,501.44	2/8/2022	
2st_ct11	Sell	CHX		2053	22.579	46,334.95	44,357.94	PNSR	0.009500	19.50	0.00	USD	1.0000000	000009	2/11/2022	309418
1508						46,334.95	44,357.94	0.24	19.50		0.00	USD	1.0000000	46,334.95	2/15/2022	

Transactions Listing

FROM Trade Date 01/31/2022 TO 02/28/2022

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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	CHX		2052	21.94	45,000.13	44,336.33	PNSR	0.009500	19.49	0.00	USD	1.0000000	000009	2/14/2022	309471
1508						45,000.13	44,336.33	0.23	19.49		0.00	USD	1.0000000	45,000.13	2/16/2022	
2st_ct11	Sell	DCOM		626	34.18	21,390.43	22,256.80	PNSR	0.009500	5.95	0.00	USD	1.0000000	000009	2/4/2022	309073
1508						21,390.43	22,256.80	0.11	5.95		0.00	USD	1.0000000	21,390.43	2/8/2022	
2st_ct11	Sell	DCOM		1079	34.202	36,893.84	38,362.77	PNSR	0.009500	10.25	0.00	USD	1.0000000	000009	2/7/2022	309133
1508						36,893.84	38,362.77	0.19	10.25		0.00	USD	1.0000000	36,893.84	2/9/2022	
2st_ct11	Sell	DCOM		655	34.556	22,627.64	23,287.87	PNSR	0.009500	6.22	0.00	USD	1.0000000	000009	2/8/2022	309190
1508						22,627.64	23,287.87	0.12	6.22		0.00	USD	1.0000000	22,627.64	2/10/2022	
2st_ct11	Sell	DCOM		466	34.292	15,975.52	16,568.16	PNSR	0.009500	4.43	0.00	USD	1.0000000	000009	2/9/2022	309220
1508						15,975.52	16,568.16	0.08	4.43		0.00	USD	1.0000000	15,975.52	2/11/2022	
2st_ct11	Sell	VSH		8528	19.97	170,224.83	188,927.61	PNSR	0.009500	81.02	0.00	USD	1.0000000	000009	2/10/2022	309361
1508						170,224.83	188,927.61	0.87	81.02		0.00	USD	1.0000000	170,224.83	2/14/2022	

Portfolio Holdings

Back Office

Manager - ALL, As of: 02/28/2022

Portfolio:2st_ct11 - State of Connecticut

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	19,591,602.83	19,903,197.63	11,657.21
000009	PRINCIPAL CASH	000009	Liquid Assets		353,807.47		0.00
AAN	AARON S, INC.	00258W108	Cons. Discretionary	5,911	124,071.89	148,506.78	0.00
ABCB	AMERIS BANCORP	03076K108	Financials	3,723	184,288.50	190,110.53	0.00
ABG	ASBURY AUTOMOTIVE GROUP, INC.	043436104	Cons. Discretionary	1,162	225,555.82	202,355.68	0.00
AEIS	ADVANCED ENERGY INDUSTRIES, INC.	007973100	Info. Technology	2,334	200,373.90	207,629.02	233.40
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	8,594	181,161.52	213,934.92	0.00
AHH	ARMADA HOFFLER PROPERTIES	04208T108	Real Estate	18,612	273,224.16	286,025.49	0.00
AIR	AAR CORP.	000361105	Industrials	4,230	190,096.20	169,140.79	0.00
ARNC	ARCONIC CORP.	03966V107	Materials	4,182	128,387.40	141,628.03	0.00
ASIX	ADVANSIX, INC.	00773T101	Materials	3,112	124,666.72	144,896.89	389.00
ATKR	ATKORE INC.	047649108	Industrials	3,661	372,360.31	403,314.80	0.00
ATSG	AIR TRANSPORT SERVICES GROUP, INC.	00922R105	Industrials	5,529	174,218.79	162,719.03	0.00
AUB	ATLANTIC UNION BANKSHARES	04911A107	Financials	3,421	138,995.23	129,512.21	0.00
AVNT	AVIENT CORP	05368V106	Materials	5,446	285,315.94	308,153.74	0.00
BANC	BANC OF CALIFORNIA INCORPORATED	05990K106	Financials	10,549	207,287.85	210,051.69	0.00
BANR	BANNER CORP	06652V208	Financials	2,334	143,797.74	142,412.97	0.00
BJRI	BJS RESTAURANTS, INC.	09180C106	Cons. Discretionary	2,394	76,775.58	83,885.28	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	2,321	162,446.79	161,730.07	1,380.99
BV	BRIGHTVIEW HOLDINGS, INC.	10948C107	Industrials	9,882	133,505.82	141,949.99	0.00
CASH	META FINANCIAL GROUP, INC.	59100U108	Financials	6,437	356,545.43	385,345.21	0.00
CDMO	AVID BIOSERVICES, INC.	05368M106	Health Care	4,969	101,765.12	124,324.64	0.00
CHRS	COHERUS BIOSCIENCES, INC.	19249H103	Health Care	11,207	132,130.53	182,111.51	0.00

Portfolio Holdings

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Manager - ALL, As of: 02/28/2022

Portfolio:2st_ct11 - State of Connecticut

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
CHX	CHAMPION X CORPORATION	15872M104	Energy	8,524	182,498.84	184,172.96	0.00
CNR	CORNERSTONE BLDG BRANDS	21925D109	Industrials	9,350	206,448.00	166,252.36	0.00
COHU	Cohu, Inc.	192576106	Info. Technology	4,037	125,873.66	158,736.86	0.00
CUBI	CUSTOMERS BANCORP, INC.	23204G100	Financials	3,307	203,545.85	220,854.36	0.00
DAN	DANA INCORPORATED	235825205	Cons. Discretionary	8,475	157,804.50	195,128.40	0.00
DBI	DESIGNER BRANDS INC	250565108	Cons. Discretionary	4,832	63,057.60	70,401.75	0.00
DCOM	DIME COMMUNITY BANCSHARES, INC.	25432X102	Financials	2,690	91,433.10	95,640.26	0.00
DLX	DELUXE CORP	248019101	Industrials	4,255	132,373.05	137,985.39	1,276.50
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	5,141	254,171.04	244,592.84	0.00
EPC	EDGEWELL PERSONAL CARE CO.	28035Q102	Consumer Staples	5,217	186,142.56	239,987.22	0.00
FBK	FB FINANCIAL CORPORATION	30257X104	Financials	2,256	100,256.64	99,786.94	0.00
FFWM	FIRST FOUNDATION, INC	32026V104	Financials	7,054	188,130.18	183,850.84	0.00
FNB	FNB CORP	302520101	Financials	9,107	122,307.01	113,291.99	0.00
FRME	FIRST MERCHANTS CORPORATION	320817109	Financials	6,612	289,208.88	279,979.85	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	2,954	201,964.98	232,192.67	0.00
GDEN	Golden Entertainment, Inc.	381013101	Cons. Discretionary	3,624	206,314.32	166,837.41	0.00
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	3,960	109,850.40	112,037.11	0.00
GMRE	GLOBAL MEDICAL REIT INC	37954A204	Real Estate	16,450	258,265.00	292,990.96	0.00
HGV	HILTON GRAND VA	43283X105	Cons. Discretionary	4,631	240,163.66	243,041.36	0.00
HPP	HUDSON PACIFIC PROPERTIES, INC.	444097109	Real Estate	7,440	196,416.00	189,386.69	0.00
HTLF	HEARTLAND FINL USA INC	42234Q102	Financials	4,893	242,790.66	249,522.94	0.00
IBTX	INDEPENDENT BANK GROUP, INC.	45384B106	Financials	3,404	262,618.60	248,854.19	0.00

Portfolio Holdings

Back Office

Manager - ALL, As of: 02/28/2022

Portfolio:2st_ct11 - State of Connecticut

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
IIPR	INNOVATIVE INDUSTRIAL PROPERTIES INC	45781V101	Real Estate	385	72,557.10	95,651.52	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	9,848	248,858.96	243,161.90	0.00
ITGR	INTEGER HOLDINGS CORPORATION	45826H109	Health Care	2,347	196,842.89	199,250.21	0.00
JBLU	JETBLUE AIRWAYS CORPORATION	477143101	Industrials	6,655	101,621.85	91,297.28	0.00
KAI	KADANT INC	48282T104	Industrials	643	126,896.05	146,321.02	0.00
KFRC	KFORCE INC.	493732101	Industrials	3,908	293,803.44	296,906.40	0.00
LADR	LADDER CAPITAL CORP. CLASS A	505743104	Financials	15,452	177,079.92	187,811.33	0.00
LZB	LAZBOY INCORPORATED	505336107	Cons. Discretionary	3,518	102,655.24	128,975.51	0.00
MGY	MAGNOLIA OIL & GAS CORP. CLASS A	559663109	Energy	13,703	306,262.05	269,579.12	2,740.60
MOD	MODINE MANUFACTURING CO	607828100	Cons. Discretionary	9,258	93,505.80	96,547.05	0.00
MTRN	MATERION CORP	576690101	Materials	3,404	284,404.20	315,225.72	408.48
MYGN	MYRIAD GENETICS INC	62855J104	Health Care	3,733	91,010.54	103,579.55	0.00
NOG	Northern Oil and Gas, Inc.	665531307	Energy	9,215	231,112.20	198,454.24	0.00
NPO	ENPRO INDUSTRIES, INC.	29355X107	Industrials	2,690	297,083.60	293,947.60	0.00
NXGN	NEXTGEN HEALTHCARE, INC.	65343C102	Health Care	9,927	193,874.31	184,467.83	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Communication Services	2,064	381,943.20	316,473.12	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	3,404	173,535.92	172,268.27	0.00
OMI	Owens & Minor, Inc.	690732102	Health Care	4,477	197,659.55	201,569.30	0.00
ONTO	ONTO INNOVATION INC	683344105	Info. Technology	1,097	94,572.37	113,322.18	0.00
OTTR	OTTER TAIL CORPORATION	689648103	Utilities	3,187	197,147.82	221,382.73	1,314.64
PCRX	PACIRA PHARMACEUTICALS, INC.	695127100	Health Care	1,483	98,901.27	92,377.70	0.00
PDCE	PDC ENERGY	69327R101	Energy	4,126	266,209.52	213,386.41	0.00

Portfolio Holdings

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Manager - ALL, As of: 02/28/2022

Portfolio:2st_ct11 - State of Connecticut

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
PEB	PEBBLEBROOK HOTEL	70509V100	Real Estate	10,249	230,704.99	230,754.19	0.00
PFBC	PREFERRED BANK	740367404	Financials	4,236	332,441.28	305,432.54	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	1,584	129,048.48	155,025.77	0.00
POR	PORTLAND GENERAL	736508847	Utilities	2,171	110,221.67	113,853.53	0.00
PRG	PROG HOLDINGS INC.	74319R101	Financials	2,848	87,262.72	129,899.85	0.00
PRI	PRIMERICA	74164M108	Financials	587	76,245.43	90,779.14	322.85
PRIM	PRIMORIS SERVICES CORPORATION	74164F103	Industrials	9,990	263,436.30	252,162.19	0.00
PTEN	PATTERSON-UTI ENERGY, INC.	703481101	Energy	22,727	327,950.61	231,826.42	0.00
R	RYDER SYSTEM, INC.	783549108	Industrials	3,443	271,446.12	280,056.72	1,996.94
REVG	REV GROUP, INC.	749527107	Industrials	9,244	124,978.88	132,916.70	0.00
REZI	RESIDEO TECHNOLOGIES, INC.	76118Y104	Industrials	4,334	111,557.16	113,523.06	0.00
RHP	RYMAN HOSPITALITY PROPERTIES, INC.	78377T107	Real Estate	2,695	237,456.45	247,852.95	0.00
ROIC	RETAIL OPPORTUNITY INVESTMENTS	76131N101	Real Estate	13,313	241,764.08	262,866.51	0.00
RRC	RANGE RES CORP	75281A109	Energy	13,441	308,470.95	246,212.24	0.00
RTL	THE NECESSITY RETAIL REIT	02607T109	Real Estate	27,239	191,762.56	249,272.26	0.00
RUTH	RUTH'S HOSPITALITY GROUP, INC.	783332109	Cons. Discretionary	4,589	113,853.09	93,294.83	0.00
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	12,937	173,743.91	177,443.89	0.00
SCHL	SCHOLASTIC CORPORATION	807066105	Communication Services	5,087	214,060.96	205,708.62	763.05
SEM	SELECT MEDICAL HOLDINGS CORPORATION	81619Q105	Health Care	6,754	156,355.10	202,840.85	0.00
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	6,227	211,282.11	162,742.03	0.00
SNEX	STONEX GROUP INC.	861896108	Financials	1,315	99,216.75	82,986.89	0.00
SPB	SPECTRUM BRANDS HOLDINGS, INC.	84790A105	Consumer Staples	1,978	183,518.84	200,751.37	830.76

Portfolio Holdings

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Portfolio:2st_ct11 - State of Connecticut

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
STRL	STERLING CONSTRUCTION COMPANY, INC.	859241101	Industrials	12,721	375,651.13	341,191.21	0.00
TBBK	BANCORP INC.	05969A105	Financials	10,993	322,094.90	280,445.72	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	3,227	323,732.64	368,703.36	0.00
TCBI	TEXAS CAPITAL BANCSHARES, INC.	88224Q107	Financials	2,977	198,268.20	185,846.69	0.00
TPH	TRI POINTE HOMES, INC	87265H109	Cons. Discretionary	9,706	217,123.22	262,628.83	0.00
TVTY	TIVITY HEALTH, INC.	88870R102	Health Care	4,016	109,556.48	107,596.27	0.00
TWNK	HOSTESS BRANDS, INC. CLASS A	44109J106	Consumer Staples	11,740	252,879.60	238,438.23	0.00
UIS	UNISYS CORPORATION	909214306	Info. Technology	9,452	201,989.24	194,426.69	0.00
VECO	Veeco Instruments Inc.	922417100	Info. Technology	3,553	101,509.21	109,527.97	0.00
VREX	VAREX IMAGING CORPORATION	92214X106	Health Care	6,653	157,276.92	212,703.06	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	4,232	212,573.36	221,516.00	0.00
WCC	WESCO INTERNATIONAL, INC.	95082P105	Industrials	1,665	202,680.45	218,286.33	0.00
WTM	WHITE MOUNTAINS INSURANCE GROUP LTD	G9618E107	Financials	190	199,538.00	192,656.64	0.00