

PERFORMANCE RETURNS FOR TOTAL

2st_ct11 - State of Connecticut

From 02/28/2022 to 03/31/2022

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 03/31/2022
Total Portfolio	-0.02	-2.01	-2.01											-2.01	-0.02
Total Equities	-0.02													-2.30	-0.02
Total Cash	0.00	0.00	0.00											0.00	0.00
Russell 2000 Value	1.96	-2.40	-2.40	3.32	42.69	12.73	9.45	8.57	11.79	8.77	8.21	9.73	10.54	2.81	1.96

PERFORMANCE RETURNS FOR TOTAL

2st_ct11 - State of Connecticut

From 02/28/2022 to 03/31/2022

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 03/31/2022
Total Portfolio	-0.02	-2.01	-2.01											-2.01	-0.02
Total Equities	-0.02													-2.30	-0.02
Total Cash	0.00	0.00	0.00											0.00	0.00
Russell 2000 Value	1.96	-2.40	-2.40	3.32	42.69	12.73	9.45	8.57	11.79	8.77	8.21	9.73	10.54	2.81	1.96

Transactions Listing

FROM Trade Date 02/28/2022 TO 03/31/2022

						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	DAN		2702	18.134	49,023.47	0.00	PNSR	0.009500	25.67	0.00	USD	1.0000000	000009	3/2/2022	310433
1508						49,023.47	0.00	0.00	25.67		0.00	USD	1.0000000	49,023.47	3/4/2022	
2st_ct11	Buy	FOCS		2139	47.376	101,357.37	0.00	PNSR	0.009500	20.32	0.00	USD	1.0000000	000009	3/30/2022	311837
1508						101,357.37	0.00	0.00	20.32		0.00	USD	1.0000000	101,357.37	4/1/2022	
2st_ct11	Buy	PCRX		575	68.083	39,152.96	0.00	PNSR	0.009500	5.46	0.00	USD	1.0000000	000009	3/1/2022	310329
1508						39,152.96	0.00	0.00	5.46		0.00	USD	1.0000000	39,152.96	3/3/2022	
2st_ct11	Buy	PCRX		146	70.452	10,287.41	0.00	PNSR	0.009500	1.39	0.00	USD	1.0000000	000009	3/2/2022	310434
1508						10,287.41	0.00	0.00	1.39		0.00	USD	1.0000000	10,287.41	3/4/2022	
2st_ct11	Buy	PCRX		179	72.643	13,004.85	0.00	PNSR	0.009500	1.70	0.00	USD	1.0000000	000009	3/21/2022	311193
1508						13,004.85	0.00	0.00	1.70		0.00	USD	1.0000000	13,004.85	3/23/2022	
2st_ct11	Buy	PCRX		272	74.849	20,361.56	0.00	PNSR	0.009500	2.58	0.00	USD	1.0000000	000009	3/22/2022	311247
1508						20,361.56	0.00	0.00	2.58		0.00	USD	1.0000000	20,361.56	3/24/2022	
2st_ct11	Buy	PCRX		76	74.864	5,690.40	0.00	PNSR	0.009500	0.72	0.00	USD	1.0000000	000009	3/23/2022	311428
1508						5,690.40	0.00	0.00	0.72		0.00	USD	1.0000000	5,690.40	3/25/2022	
2st_ct11	Buy	PGTI		2260	21.745	49,164.94	0.00	PNSR	0.009500	21.47	0.00	USD	1.0000000	000009	3/1/2022	310330
1508						49,164.94	0.00	0.00	21.47		0.00	USD	1.0000000	49,164.94	3/3/2022	
2st_ct11	Buy	PGTI		2426	22.135	53,721.35	0.00	PNSR	0.009500	23.05	0.00	USD	1.0000000	000009	3/2/2022	310435
1508						53,721.35	0.00	0.00	23.05		0.00	USD	1.0000000	53,721.35	3/4/2022	
2st_ct11	Buy	PGTI		1151	22.167	25,525.03	0.00	PNSR	0.009500	10.93	0.00	USD	1.0000000	000009	3/3/2022	310484
1508						25,525.03	0.00	0.00	10.93		0.00	USD	1.0000000	25,525.03	3/7/2022	
2st_ct11	Buy	PGTI		602	21.993	13,245.45	0.00	PNSR	0.009500	5.72	0.00	USD	1.0000000	000009	3/4/2022	310537
1508						13,245.45	0.00	0.00	5.72		0.00	USD	1.0000000	13,245.45	3/8/2022	
2st_ct11	Buy	UNFI		784	41.784	32,766.18	0.00	PNSR	0.009500	7.45	0.00	USD	1.0000000	000009	3/28/2022	311710
1508						32,766.18	0.00	0.00	7.45		0.00	USD	1.0000000	32,766.18	3/30/2022	
2st_ct11	Buy	UNFI		1773	42.684	75,695.57	0.00	PNSR	0.009500	16.84	0.00	USD	1.0000000	000009	3/29/2022	311753
1508						75,695.57	0.00	0.00	16.84		0.00	USD	1.0000000	75,695.57	3/31/2022	
2st_ct11	Buy	UNFI		1067	43.082	45,978.10	0.00	PNSR	0.009500	10.14	0.00	USD	1.0000000	000009	3/30/2022	311838
1508						45,978.10	0.00	0.00	10.14		0.00	USD	1.0000000	45,978.10	4/1/2022	
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	

Transactions Listing

FROM Trade Date 02/28/2022 TO 03/31/2022

						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	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	Income	000009	BLACK HILLS CORP	1381	0.00	1,381.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/1/2022	310171
1508			BKH	Div Accrued for BKH		1,381.00	0.00	0.00	0.00		0.00	USD	1.0000000	1,381.00	3/1/2022	
2st_ct11	Income	000009	MAGNOLIA OIL & GAS CORP. CLASS A	2740.6	0.00	2,740.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/1/2022	310187
1508			MGY	Div Accrued for MGY		2,740.60	0.00	0.00	0.00		0.00	USD	1.0000000	2,740.60	3/1/2022	
2st_ct11	Income	000009	ADVANCED ENERGY INDUSTRIES, INC.	233.4	0.00	233.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/4/2022	310490
1508			AEIS	Div Accrued for AEIS		233.40	0.00	0.00	0.00		0.00	USD	1.0000000	233.40	3/4/2022	
2st_ct11	Income	000009	DELUXE CORP	1276.5	0.00	1,276.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/7/2022	310549
1508			DLX	Div Accrued for DLX		1,276.50	0.00	0.00	0.00		0.00	USD	1.0000000	1,276.50	3/7/2022	
2st_ct11	Income	000009	OTTER TAIL CORPORATION	1314.64	0.00	1,314.64	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/10/2022	310609
1508			OTTR	Div Accrued for OTTR		1,314.64	0.00	0.00	0.00		0.00	USD	1.0000000	1,314.64	3/10/2022	
2st_ct11	Income	000009	MATERION CORP	408.48	0.00	408.48	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/11/2022	310628
1508			MTRN	Div Accrued for MTRN		408.48	0.00	0.00	0.00		0.00	USD	1.0000000	408.48	3/11/2022	
2st_ct11	Income	000009	PRIMERICA	322.85	0.00	322.85	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/14/2022	310646
1508			PRI	Div Accrued for PRI		322.85	0.00	0.00	0.00		0.00	USD	1.0000000	322.85	3/14/2022	
2st_ct11	Income	000009	ADVANSIX, INC.	389	0.00	389.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/15/2022	310667
1508			ASIX	Div Accrued for ASIX		389.00	0.00	0.00	0.00		0.00	USD	1.0000000	389.00	3/15/2022	
2st_ct11	Income	000009	FNB CORP	1092.84	0.00	1,092.84	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/15/2022	310688
1508			FNB	Div Accrued for FNB		1,092.84	0.00	0.00	0.00		0.00	USD	1.0000000	1,092.84	3/15/2022	
2st_ct11	Income	000009	LAZBOY INCORPORATED	580.47	0.00	580.47	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/15/2022	310701
1508			LZB	Div Accrued for LZB		580.47	0.00	0.00	0.00		0.00	USD	1.0000000	580.47	3/15/2022	
2st_ct11	Income	000009	SCHOLASTIC CORPORATION	763.05	0.00	763.05	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/15/2022	310710
1508			SCHL	Div Accrued for SCHL		763.05	0.00	0.00	0.00		0.00	USD	1.0000000	763.05	3/15/2022	
2st_ct11	Income	000009	SPECTRUM BRANDS HOLDINGS, INC.	830.76	0.00	830.76	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/15/2022	310744
1508			SPB	Div Accrued for SPB		830.76	0.00	0.00	0.00		0.00	USD	1.0000000	830.76	3/15/2022	

Transactions Listing

FROM Trade Date 02/28/2022 TO 03/31/2022

						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	ENPRO INDUSTRIES, INC.	753.2	0.00	753.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/16/2022	310787
1508			NPO	Div Accrued for NPO		753.20	0.00	0.00	0.00		0.00	USD	1.0000000	753.20	3/16/2022	
2st_ct11	Income	000009	SELECT MEDICAL HOLDINGS CORPORATION	844.25	0.00	844.25	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/16/2022	310801
1508			SEM	Div Accrued for SEM		844.25	0.00	0.00	0.00		0.00	USD	1.0000000	844.25	3/16/2022	
2st_ct11	Income	000009	FIRST MERCHANTS CORPORATION	1917.48	0.00	1,917.48	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/18/2022	311012
1508			FRME	Div Accrued for FRME		1,917.48	0.00	0.00	0.00		0.00	USD	1.0000000	1,917.48	3/18/2022	
2st_ct11	Income	000009	RYDER SYSTEM, INC.	1996.94	0.00	1,996.94	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/18/2022	311027
1508			R	Div Accrued for R		1,996.94	0.00	0.00	0.00		0.00	USD	1.0000000	1,996.94	3/18/2022	
2st_ct11	Income	000009	WHITE MOUNTAINS INSURANCE GROUP LTD	190	0.00	190.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/23/2022	311292
1508			WTM	Div Accrued for WTM		190.00	0.00	0.00	0.00		0.00	USD	1.0000000	190.00	3/23/2022	
2st_ct11	Income	000009	AMERICAN EAGLE OUTFITTERS INC	1546.92	0.00	1,546.92	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/24/2022	311440
1508			AEO	Div Accrued for AEO		1,546.92	0.00	0.00	0.00		0.00	USD	1.0000000	1,546.92	3/24/2022	
2st_ct11	Income	000009	DANA INCORPORATED	1117.7	0.00	1,117.70	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/25/2022	311496
1508			DAN	Div Accrued for DAN		1,117.70	0.00	0.00	0.00		0.00	USD	1.0000000	1,117.70	3/25/2022	
2st_ct11	Income	000009	KFORCE INC.	1172.4	0.00	1,172.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/25/2022	311511
1508			KFRC	Div Accrued for KFRC		1,172.40	0.00	0.00	0.00		0.00	USD	1.0000000	1,172.40	3/25/2022	
2st_ct11	Income	000009	PDC ENERGY	1031.5	0.00	1,031.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/25/2022	311525
1508			PDCE	Div Accrued for PDCE		1,031.50	0.00	0.00	0.00		0.00	USD	1.0000000	1,031.50	3/25/2022	
2st_ct11	Income	000009	ENTERPRISE FINANCIAL SERVICES	1079.61	0.00	1,079.61	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/31/2022	312076
1508			EFSC	Div Accrued for EFSC		1,079.61	0.00	0.00	0.00		0.00	USD	1.0000000	1,079.61	3/31/2022	
2st_ct11	Income	000009	HUDSON PACIFIC PROPERTIES, INC.	1860	0.00	1,860.00	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	3/31/2022	312154
1508			HPP	Div Accrued for HPP		1,860.00	0.00	0.00	0.00		0.00	USD	1.0000000	1,860.00	3/31/2022	
2st_ct11	Sell	CNR		2268	21.748	49,301.53	40,327.31	PNSR	0.009500	21.55	0.00	USD	1.0000000	000009	3/1/2022	310328
1508						49,301.53	40,327.31	0.25	21.55		0.00	USD	1.0000000	49,301.53	3/3/2022	
2st_ct11	Sell	CNR		961	21.409	20,564.92	17,087.54	PNSR	0.009500	9.13	0.00	USD	1.0000000	000009	3/2/2022	310432
1508						20,564.92	17,087.54	0.10	9.13		0.00	USD	1.0000000	20,564.92	3/4/2022	

Transactions Listing

FROM Trade Date 02/28/2022 TO 03/31/2022

						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	CNR		6121	24.312	148,754.84	108,837.51	PNSR	0.009500	58.15	0.00	USD	1.0000000	000009	3/22/2022	311246
1508						148,754.84	108,837.51	0.76	58.15		0.00	USD	1.0000000	148,754.84	3/24/2022	
2st_ct11	Sell	VREX		1680	23.371	39,247.12	53,711.28	PNSR	0.009500	15.96	0.00	USD	1.0000000	000009	3/1/2022	310331
1508						39,247.12	53,711.28	0.20	15.96		0.00	USD	1.0000000	39,247.12	3/3/2022	
2st_ct11	Sell	VREX		829	24.244	20,089.88	26,503.96	PNSR	0.009500	7.88	0.00	USD	1.0000000	000009	3/2/2022	310436
1508						20,089.88	26,503.96	0.10	7.88		0.00	USD	1.0000000	20,089.88	3/4/2022	
2st_ct11	Sell	VREX		571	22.797	13,011.65	18,255.44	PNSR	0.009500	5.42	0.00	USD	1.0000000	000009	3/21/2022	311194
1508						13,011.65	18,255.44	0.07	5.42		0.00	USD	1.0000000	13,011.65	3/23/2022	
2st_ct11	Sell	VREX		877	23.162	20,304.73	28,038.57	PNSR	0.009500	8.33	0.00	USD	1.0000000	000009	3/22/2022	311248
1508						20,304.73	28,038.57	0.10	8.33		0.00	USD	1.0000000	20,304.73	3/24/2022	
2st_ct11	Sell	VREX		2047	22.38	45,792.38	65,444.63	PNSR	0.009500	19.45	0.00	USD	1.0000000	000009	3/23/2022	311429
1508						45,792.38	65,444.63	0.23	19.45		0.00	USD	1.0000000	45,792.38	3/25/2022	
2st_ct11	Sell	VREX		649	22.16	14,375.41	20,749.18	PNSR	0.009500	6.17	0.00	USD	1.0000000	000009	3/24/2022	311488
1508						14,375.41	20,749.18	0.07	6.17		0.00	USD	1.0000000	14,375.41	3/28/2022	

Portfolio Holdings

Back Office

Manager - ALL, As of: 03/31/2022

Portfolio:2st_ct11 - State of Connecticut

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	19,575,067.54	19,920,528.26	23,776.51
000009	PRINCIPAL CASH	000009	Liquid Assets		215,118.88		0.00
AAN	AARON S, INC.	00258W108	Cons. Discretionary	5,911	118,692.88	148,506.78	664.99
ABCB	AMERIS BANCORP	03076K108	Financials	3,723	163,365.24	190,110.53	558.45
ABG	ASBURY AUTOMOTIVE GROUP, INC.	043436104	Cons. Discretionary	1,162	186,152.40	202,355.68	0.00
AEIS	ADVANCED ENERGY INDUSTRIES, INC.	007973100	Info. Technology	2,334	200,910.72	207,629.02	0.00
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	8,594	144,379.20	213,934.92	0.00
AHH	ARMADA HOFFLER PROPERTIES	04208T108	Real Estate	18,612	271,735.20	286,025.49	3,164.04
AIR	AAR CORP.	000361105	Industrials	4,230	204,858.90	169,140.79	0.00
ARNC	ARCONIC CORP.	03966V107	Materials	4,182	107,142.84	141,628.03	0.00
ASIX	ADVANSIX, INC.	00773T101	Materials	3,112	158,992.08	144,896.89	0.00
ATKR	ATKORE INC.	047649108	Industrials	3,661	360,388.84	403,314.80	0.00
ATSG	AIR TRANSPORT SERVICES GROUP, INC.	00922R105	Industrials	5,529	184,945.05	162,719.03	0.00
AUB	ATLANTIC UNION BANKSHARES	04911A107	Financials	3,421	125,516.49	129,512.21	0.00
AVNT	AVIENT CORP	05368V106	Materials	5,446	261,408.00	308,153.74	1,293.42
BANC	BANC OF CALIFORNIA INCORPORATED	05990K106	Financials	10,549	204,228.64	210,051.69	632.94
BANR	BANNER CORP	06652V208	Financials	2,334	136,609.02	142,412.97	0.00
BJRI	BJS RESTAURANTS, INC.	09180C106	Cons. Discretionary	2,394	67,750.20	83,885.28	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	2,321	178,763.42	161,730.07	0.00
BV	BRIGHTVIEW HOLDINGS, INC.	10948C107	Industrials	9,882	134,494.02	141,949.99	0.00
CASH	META FINANCIAL GROUP, INC.	59100U108	Financials	6,437	353,520.04	385,345.21	321.85
CDMO	AVID BIOSERVICES, INC.	05368M106	Health Care	4,969	101,218.53	124,324.64	0.00
CHRS	COHERUS BIOSCIENCES, INC.	19249H103	Health Care	11,207	144,682.37	182,111.51	0.00

Portfolio Holdings

Back Office

Manager - ALL, As of: 03/31/2022

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	208,667.52	184,172.96	0.00
COHU	Cohu, Inc.	192576106	Info. Technology	4,037	119,495.20	158,736.86	0.00
CUBI	CUSTOMERS BANCORP, INC.	23204G100	Financials	3,307	172,426.98	220,854.36	0.00
DAN	DANA INCORPORATED	235825205	Cons. Discretionary	11,177	196,379.89	244,151.87	0.00
DBI	DESIGNER BRANDS INC	250565108	Cons. Discretionary	4,832	65,280.32	70,401.75	0.00
DCOM	DIME COMMUNITY BANCSHARES, INC.	25432X102	Financials	2,690	92,993.30	95,640.26	0.00
DLX	DELUXE CORP	248019101	Industrials	4,255	128,671.20	137,985.39	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	5,141	243,220.71	244,592.84	0.00
EPC	EDGEWELL PERSONAL CARE CO.	28035Q102	Consumer Staples	5,217	191,307.39	239,987.22	782.55
FBK	FB FINANCIAL CORPORATION	30257X104	Financials	2,256	100,211.52	99,786.94	0.00
FFWM	FIRST FOUNDATION, INC	32026V104	Financials	7,054	171,341.66	183,850.84	0.00
FNB	FNB CORP	302520101	Financials	9,107	113,382.15	113,291.99	0.00
FOCS	Focus Financial Partners, Inc. Class A	34417P100	Financials	2,139	97,837.86	101,357.37	0.00
FRME	FIRST MERCHANTS CORPORATION	320817109	Financials	6,612	275,059.20	279,979.85	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	2,954	195,170.78	232,192.67	0.00
GDEN	Golden Entertainment, Inc.	381013101	Cons. Discretionary	3,624	210,445.68	166,837.41	0.00
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	3,960	107,118.00	112,037.11	0.00
GMRE	GLOBAL MEDICAL REIT INC	37954A204	Real Estate	16,450	268,464.00	292,990.96	3,454.50
HGV	HILTON GRAND VA	43283X105	Cons. Discretionary	4,631	240,858.31	243,041.36	0.00
HPP	HUDSON PACIFIC PROPERTIES, INC.	444097109	Real Estate	7,440	206,460.00	189,386.69	0.00
HTLF	HEARTLAND FINL USA INC	42234Q102	Financials	4,893	234,032.19	249,522.94	0.00
IBTX	INDEPENDENT BANK GROUP, INC.	45384B106	Financials	3,404	242,228.64	248,854.19	0.00

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IIPR	INNOVATIVE INDUSTRIAL PROPERTIES INC	45781V101	Real Estate	385	79,079.00	95,651.52	673.75
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	9,848	260,381.12	243,161.90	1,181.76
ITGR	INTEGER HOLDINGS CORPORATION	45826H109	Health Care	2,347	189,097.79	199,250.21	0.00
JBLU	JETBLUE AIRWAYS CORPORATION	477143101	Industrials	6,655	99,492.25	91,297.28	0.00
KAI	KADANT INC	48282T104	Industrials	643	124,864.17	146,321.02	0.00
KFRC	KFORCE INC.	493732101	Industrials	3,908	289,074.76	296,906.40	0.00
LADR	LADDER CAPITAL CORP. CLASS A	505743104	Financials	15,452	183,415.24	187,811.33	3,090.40
LZB	LAZBOY INCORPORATED	505336107	Cons. Discretionary	3,518	92,769.66	128,975.51	0.00
MGY	MAGNOLIA OIL & GAS CORP. CLASS A	559663109	Energy	13,703	324,075.95	269,579.12	0.00
MOD	MODINE MANUFACTURING CO	607828100	Cons. Discretionary	9,258	83,414.58	96,547.05	0.00
MTRN	MATERION CORP	576690101	Materials	3,404	291,858.96	315,225.72	0.00
MYGN	MYRIAD GENETICS INC	62855J104	Health Care	3,733	94,071.60	103,579.55	0.00
NOG	Northern Oil and Gas, Inc.	665531307	Energy	9,215	259,770.85	198,454.24	1,290.10
NPO	ENPRO INDUSTRIES, INC.	29355X107	Industrials	2,690	262,893.70	293,947.60	0.00
NXGN	NEXTGEN HEALTHCARE, INC.	65343C102	Health Care	9,927	207,573.57	184,467.83	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Communication Services	2,064	389,022.72	316,473.12	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	3,404	161,383.64	172,268.27	0.00
OMI	Owens & Minor, Inc.	690732102	Health Care	4,477	197,077.54	201,569.30	0.00
ONTO	ONTO INNOVATION INC	683344105	Info. Technology	1,097	95,318.33	113,322.18	0.00
OTTR	OTTER TAIL CORPORATION	689648103	Utilities	3,187	199,187.50	221,382.73	0.00
PCRX	PACIRA PHARMACEUTICALS, INC.	695127100	Health Care	2,731	208,429.92	180,874.88	0.00
PDCE	PDC ENERGY	69327R101	Energy	4,126	299,877.68	213,386.41	0.00

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PEB	PEBBLEBROOK HOTEL	70509V100	Real Estate	10,249	250,895.52	230,754.19	102.49
PFBC	PREFERRED BANK	740367404	Financials	4,236	313,845.24	305,432.54	0.00
PGTI	PGT INNOVATIONS, INC.	69336V101	Industrials	6,439	115,773.22	141,656.77	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	1,584	129,587.04	155,025.77	0.00
POR	PORTLAND GENERAL	736508847	Utilities	2,171	119,730.65	113,853.53	933.53
PRG	PROG HOLDINGS INC.	74319R101	Financials	2,848	81,936.96	129,899.85	0.00
PRI	PRIMERICA	74164M108	Financials	587	80,313.34	90,779.14	0.00
PRIM	PRIMORIS SERVICES CORPORATION	74164F103	Industrials	9,990	237,961.80	252,162.19	599.40
PTEN	PATTERSON-UTI ENERGY, INC.	703481101	Energy	22,727	351,813.96	231,826.42	909.08
R	RYDER SYSTEM, INC.	783549108	Industrials	3,443	273,133.19	280,056.72	0.00
REVG	REV GROUP, INC.	749527107	Industrials	9,244	123,869.60	132,916.70	462.20
REZI	RESIDEO TECHNOLOGIES, INC.	76118Y104	Industrials	4,334	103,279.22	113,523.06	0.00
RHP	RYMAN HOSPITALITY PROPERTIES, INC.	78377T107	Real Estate	2,695	250,015.15	247,852.95	0.00
ROIC	RETAIL OPPORTUNITY INVESTMENTS	76131N101	Real Estate	13,313	258,139.07	262,866.51	1,730.69
RRC	RANGE RES CORP	75281A109	Energy	13,441	408,337.58	246,212.24	0.00
RTL	THE NECESSITY RETAIL REIT	02607T109	Real Estate	27,239	215,460.49	249,272.26	0.00
RUTH	RUTH'S HOSPITALITY GROUP, INC.	783332109	Cons. Discretionary	4,589	104,996.32	93,294.83	0.00
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	12,937	192,631.93	177,443.89	0.00
SCHL	SCHOLASTIC CORPORATION	807066105	Communication Services	5,087	204,904.36	205,708.62	0.00
SEM	SELECT MEDICAL HOLDINGS CORPORATION	81619Q105	Health Care	6,754	162,028.46	202,840.85	0.00
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	6,227	215,142.85	162,742.03	1,930.37
SNEX	STONEX GROUP INC.	861896108	Financials	1,315	97,612.45	82,986.89	0.00

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SPB	SPECTRUM BRANDS HOLDINGS, INC.	84790A105	Consumer Staples	1,978	175,488.16	200,751.37	0.00
STRL	STERLING CONSTRUCTION COMPANY, INC.	859241101	Industrials	12,721	340,922.80	341,191.21	0.00
TBBK	BANCORP INC.	05969A105	Financials	10,993	311,431.69	280,445.72	0.00
TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	3,227	303,402.54	368,703.36	0.00
TCBI	TEXAS CAPITAL BANCSHARES, INC.	88224Q107	Financials	2,977	170,611.87	185,846.69	0.00
TPH	TRI POINTE HOMES, INC	87265H109	Cons. Discretionary	9,706	194,896.48	262,628.83	0.00
TVTY	TIVITY HEALTH, INC.	88870R102	Health Care	4,016	129,194.72	107,596.27	0.00
TWNK	HOSTESS BRANDS, INC. CLASS A	44109J106	Consumer Staples	11,740	257,575.60	238,438.23	0.00
UIS	UNISYS CORPORATION	909214306	Info. Technology	9,452	204,257.72	194,426.69	0.00
UNFI	UNITED NATURAL FOODS, INC.	911163103	Consumer Staples	3,624	149,852.40	154,439.85	0.00
VECO	Veeco Instruments Inc.	922417100	Info. Technology	3,553	96,606.07	109,527.97	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	4,232	218,794.40	221,516.00	0.00
WCC	WESCO INTERNATIONAL, INC.	95082P105	Industrials	1,665	216,683.10	218,286.33	0.00
WTM	WHITE MOUNTAINS INSURANCE GROUP LTD	G9618E107	Financials	190	215,885.60	192,656.64	0.00