

PERFORMANCE RETURNS FOR TOTAL

2st_ct11 - State of Connecticut

From 03/31/2022 to 04/29/2022

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 04/29/2022
Total Portfolio	-7.76	-7.76	-9.61											-9.61	-7.76
Total Equities	-7.92	-7.92												-10.03	-7.92
Total Cash	0.00	0.00	0.00											0.00	0.00
Russell 2000 Value	-7.76	-7.76	-9.97	-6.59	29.30	8.38	6.80	6.75	9.91	7.85	7.48	8.76	9.81	-5.17	-7.76

PERFORMANCE RETURNS FOR TOTAL

2st_ct11 - State of Connecticut

From 03/31/2022 to 04/29/2022

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 04/29/2022
Total Portfolio	-7.87	-7.87	-9.72											-9.72	-7.87
Total Equities	-7.92	-7.92												-10.03	-7.92
Total Cash	0.00	0.00	0.00											0.00	0.00
Russell 2000 Value	-7.76	-7.76	-9.97	-6.59	29.30	8.38	6.80	6.75	9.91	7.85	7.48	8.76	9.81	-5.17	-7.76

Transactions Listing

FROM Trade Date 03/31/2022 TO 04/29/2022

						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	FBK		918	42.801	39,300.41	0.00	PNSR	0.009500	8.72	0.00	USD	1.0000000	000009	4/20/2022	313783
1508						39,300.41	0.00	0.00	8.72		0.00	USD	1.0000000	39,300.41	4/22/2022	
2st_ct11	Buy	FBK		281	43.04	12,096.94	0.00	PNSR	0.009500	2.67	0.00	USD	1.0000000	000009	4/21/2022	313822
1508						12,096.94	0.00	0.00	2.67		0.00	USD	1.0000000	12,096.94	4/25/2022	
2st_ct11	Buy	FUL		710	67.831	48,166.55	0.00	PNSR	0.009500	6.75	0.00	USD	1.0000000	000009	4/27/2022	313978
1508						48,166.55	0.00	0.00	6.75		0.00	USD	1.0000000	48,166.55	4/29/2022	
2st_ct11	Buy	MODV		277	112.27	31,101.53	0.00	PNSR	0.009500	2.63	0.00	USD	1.0000000	000009	4/8/2022	313208
1508						31,101.53	0.00	0.00	2.63		0.00	USD	1.0000000	31,101.53	4/12/2022	
2st_ct11	Buy	MODV		584	110.736	64,675.49	0.00	PNSR	0.009500	5.55	0.00	USD	1.0000000	000009	4/11/2022	313251
1508						64,675.49	0.00	0.00	5.55		0.00	USD	1.0000000	64,675.49	4/13/2022	
2st_ct11	Buy	UNFI		939	41.394	38,878.17	0.00	PNSR	0.009500	8.92	0.00	USD	1.0000000	000009	4/7/2022	313029
1508						38,878.17	0.00	0.00	8.92		0.00	USD	1.0000000	38,878.17	4/11/2022	
2st_ct11	Contribution	000009		21830.2	0.00	21,830.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/29/2022	314223
1508				MGMT FEE 1Q 2022		21,830.20	0.00	0.00	0.00		0.00	USD	1.0000000	21,830.20	4/29/2022	
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	Income	000009	BANC OF CALIFORNIA INCORPORATED	632.94	0.00	632.94	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/1/2022	312366
1508			BANC	Div Accrued for BANC		632.94	0.00	0.00	0.00		0.00	USD	1.0000000	632.94	4/1/2022	
2st_ct11	Income	000009	META FINANCIAL GROUP, INC.	321.85	0.00	321.85	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/1/2022	312382
1508			CASH	Div Accrued for CASH		321.85	0.00	0.00	0.00		0.00	USD	1.0000000	321.85	4/1/2022	
2st_ct11	Income	000009	AARON S, INC.	664.99	0.00	664.99	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/5/2022	312528
1508			AAN	Div Accrued for AAN		664.99	0.00	0.00	0.00		0.00	USD	1.0000000	664.99	4/5/2022	
2st_ct11	Income	000009	EDGEWELL PERSONAL CARE CO.	782.55	0.00	782.55	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/5/2022	312551
1508			EPC	Div Accrued for EPC		782.55	0.00	0.00	0.00		0.00	USD	1.0000000	782.55	4/5/2022	

Transactions Listing

FROM Trade Date 03/31/2022 TO 04/29/2022

						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	SOUTH JERSEY INDS INC	1930.37	0.00	1,930.37	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/5/2022	312608
1508			SJI	Div Accrued for SJI		1,930.37	0.00	0.00	0.00		0.00	USD	1.0000000	1,930.37	4/5/2022	
2st_ct11	Income	000009	ARMADA HOFFLER PROPERTIES	3164.04	0.00	3,164.04	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/7/2022	312905
1508			AHH	Div Accrued for AHH		3,164.04	0.00	0.00	0.00		0.00	USD	1.0000000	3,164.04	4/7/2022	
2st_ct11	Income	000009	AVIENT CORP	1293.43	0.00	1,293.43	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/7/2022	312911
1508			AVNT	Div Accrued for AVNT		1,293.43	0.00	0.00	0.00		0.00	USD	1.0000000	1,293.43	4/7/2022	
2st_ct11	Income	000009	AMERIS BANCORP	558.45	0.00	558.45	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/8/2022	313056
1508			ABCB	Div Accrued for ABCB		558.45	0.00	0.00	0.00		0.00	USD	1.0000000	558.45	4/8/2022	
2st_ct11	Income	000009	GLOBAL MEDICAL REIT INC	3454.5	0.00	3,454.50	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/8/2022	313113
1508			GMRE	Div Accrued for GMRE		3,454.50	0.00	0.00	0.00		0.00	USD	1.0000000	3,454.50	4/8/2022	
2st_ct11	Income	000009	RETAIL OPPORTUNITY INVESTMENTS	1730.69	0.00	1,730.69	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/8/2022	313153
1508			ROIC	Div Accrued for ROIC		1,730.69	0.00	0.00	0.00		0.00	USD	1.0000000	1,730.69	4/8/2022	
2st_ct11	Income	000009	INNOVATIVE INDUSTRIAL PROPERTIES INC	673.75	0.00	673.75	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/14/2022	313328
1508			IIPR	Div Accrued for IIPR		673.75	0.00	0.00	0.00		0.00	USD	1.0000000	673.75	4/14/2022	
2st_ct11	Income	000009	PRIMORIS SERVICES CORPORATION	599.4	0.00	599.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/14/2022	313333
1508			PRIM	Div Accrued for PRIM		599.40	0.00	0.00	0.00		0.00	USD	1.0000000	599.40	4/14/2022	
2st_ct11	Income	000009	LADDER CAPITAL CORP. CLASS A	3090.4	0.00	3,090.40	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/15/2022	313467
1508			LADR	Div Accrued for LADR		3,090.40	0.00	0.00	0.00		0.00	USD	1.0000000	3,090.40	4/15/2022	
2st_ct11	Income	000009	PEBBLEBROOK HOTEL	102.49	0.00	102.49	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/15/2022	313501
1508			PEB	Div Accrued for PEB		102.49	0.00	0.00	0.00		0.00	USD	1.0000000	102.49	4/15/2022	
2st_ct11	Income	000009	PORTLAND GENERAL	933.53	0.00	933.53	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/18/2022	313513
1508			POR	Div Accrued for POR		933.53	0.00	0.00	0.00		0.00	USD	1.0000000	933.53	4/18/2022	
2st_ct11	Income	000009	REV GROUP, INC.	462.2	0.00	462.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/15/2022	313531
1508			REVG	Div Accrued for REVG		462.20	0.00	0.00	0.00		0.00	USD	1.0000000	462.20	4/15/2022	
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	4/21/2022	313797
1508			PFBC	Div Accrued for PFBC		1,821.48	0.00	0.00	0.00		0.00	USD	1.0000000	1,821.48	4/21/2022	

Transactions Listing

FROM Trade Date 03/31/2022 TO 04/29/2022

						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	INDEPENDENCE REALTY TRUST, INC.	1181.76	0.00	1,181.76	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/22/2022	313838
1508			IRT	Div Accrued for IRT		1,181.76	0.00	0.00	0.00		0.00	USD	1.0000000	1,181.76	4/22/2022	
2st_ct11	Income	000009	DIME COMMUNITY BANCSHARES, INC.	645.6	0.00	645.60	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/25/2022	313881
1508			DCOM	Div Accrued for DCOM		645.60	0.00	0.00	0.00		0.00	USD	1.0000000	645.60	4/25/2022	
2st_ct11	Income	000009	CHAMPION X CORPORATION	639.3	0.00	639.30	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/29/2022	314047
1508			CHX	Div Accrued for CHX		639.30	0.00	0.00	0.00		0.00	USD	1.0000000	639.30	4/29/2022	
2st_ct11	Income	000009	Northern Oil and Gas, Inc.	1290.1	0.00	1,290.10	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/29/2022	314104
1508			NOG	Div Accrued for NOG		1,290.10	0.00	0.00	0.00		0.00	USD	1.0000000	1,290.10	4/29/2022	
2st_ct11	Management	000009		21830.2	0.00	21,830.20	0.00	{NONE}	0.000000	0.00	0.00	USD	1.0000000	000009	4/29/2022	314222
1508				MGMT FEE 1Q 2022		21,830.20	0.00	0.00	0.00		0.00	USD	1.0000000	21,830.20	4/29/2022	
2st_ct11	Sell	ARNC		4182	24.326	101,690.25	141,628.03	PNSR	0.009500	39.73	0.00	USD	1.0000000	000009	4/27/2022	313977
1508						101,690.25	141,628.03	0.52	39.73		0.00	USD	1.0000000	101,690.25	4/29/2022	
2st_ct11	Sell	ATKR		1581	90.252	142,671.87	174,171.18	PNSR	0.009500	15.02	0.00	USD	1.0000000	000009	4/7/2022	313024
1508						142,671.87	174,171.18	0.73	15.02		0.00	USD	1.0000000	142,671.87	4/11/2022	
2st_ct11	Sell	BJRI		1786	24.845	44,355.97	62,581.08	PNSR	0.009500	16.97	0.00	USD	1.0000000	000009	4/7/2022	313025
1508						44,355.97	62,581.08	0.23	16.97		0.00	USD	1.0000000	44,355.97	4/11/2022	
2st_ct11	Sell	BJRI		608	24.687	15,003.90	21,304.20	PNSR	0.009500	5.78	0.00	USD	1.0000000	000009	4/8/2022	313207
1508						15,003.90	21,304.20	0.08	5.78		0.00	USD	1.0000000	15,003.90	4/12/2022	
2st_ct11	Sell	R		1256	63.684	79,974.39	102,164.17	PNSR	0.009500	11.93	0.00	USD	1.0000000	000009	4/7/2022	313026
1508						79,974.39	102,164.17	0.41	11.93		0.00	USD	1.0000000	79,974.39	4/11/2022	
2st_ct11	Sell	REZI		3014	21.739	65,492.69	78,947.51	PNSR	0.009500	28.63	0.00	USD	1.0000000	000009	4/7/2022	313027
1508						65,492.69	78,947.51	0.33	28.63		0.00	USD	1.0000000	65,492.69	4/11/2022	
2st_ct11	Sell	REZI		1320	21.754	28,702.19	34,575.55	PNSR	0.009500	12.54	0.00	USD	1.0000000	000009	4/8/2022	313209
1508						28,702.19	34,575.55	0.15	12.54		0.00	USD	1.0000000	28,702.19	4/12/2022	
2st_ct11	Sell	TPH		4733	18.668	88,309.76	128,067.41	PNSR	0.009500	44.96	0.00	USD	1.0000000	000009	4/7/2022	313028
1508						88,309.76	128,067.41	0.45	44.96		0.00	USD	1.0000000	88,309.76	4/11/2022	

Portfolio Holdings

Back Office

Manager - ALL, As of: 04/29/2022

Portfolio:2st_ct11 - State of Connecticut

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
				Totals:	18,074,468.14	19,769,263.97	2,642.17
000009	PRINCIPAL CASH	000009	Liquid Assets		573,074.63		0.00
AAN	AARON S, INC.	00258W108	Cons. Discretionary	5,911	121,352.83	148,506.78	0.00
ABCB	AMERIS BANCORP	03076K108	Financials	3,723	155,249.10	190,110.53	0.00
ABG	ASBURY AUTOMOTIVE GROUP, INC.	043436104	Cons. Discretionary	1,162	213,471.02	202,355.68	0.00
AEIS	ADVANCED ENERGY INDUSTRIES, INC.	007973100	Info. Technology	2,334	178,597.68	207,629.02	0.00
AEO	AMERICAN EAGLE OUTFITTERS INC	02553E106	Cons. Discretionary	8,594	129,855.34	213,934.92	0.00
AHH	ARMADA HOFFLER PROPERTIES	04208T108	Real Estate	18,612	252,192.60	286,025.49	0.00
AIR	AAR CORP.	000361105	Industrials	4,230	198,725.40	169,140.79	0.00
ASIX	ADVANSIX, INC.	00773T101	Materials	3,112	138,608.48	144,896.89	0.00
ATKR	ATKORE INC.	047649108	Industrials	2,080	199,888.00	229,143.62	0.00
ATSG	AIR TRANSPORT SERVICES GROUP, INC.	00922R105	Industrials	5,529	173,057.70	162,719.03	0.00
AUB	ATLANTIC UNION BANKSHARES	04911A107	Financials	3,421	115,561.38	129,512.21	0.00
AVNT	AVIENT CORP	05368V106	Materials	5,446	268,161.04	308,153.74	0.00
BANC	BANC OF CALIFORNIA INCORPORATED	05990K106	Financials	10,549	190,303.96	210,051.69	0.00
BANR	BANNER CORP	06652V208	Financials	2,334	125,335.80	142,412.97	0.00
BKH	BLACK HILLS CORP	092113109	Utilities	2,321	169,990.04	161,730.07	0.00
BV	BRIGHTVIEW HOLDINGS, INC.	10948C107	Industrials	9,882	125,106.12	141,949.99	0.00
CASH	META FINANCIAL GROUP, INC.	59100U108	Financials	6,437	280,975.05	385,345.21	0.00
CDMO	AVID BIOSERVICES, INC.	05368M106	Health Care	4,969	66,882.74	124,324.64	0.00
CHRS	COHERUS BIOSCIENCES, INC.	19249H103	Health Care	11,207	101,311.28	182,111.51	0.00
CHX	CHAMPION X CORPORATION	15872M104	Energy	8,524	179,856.40	184,172.96	0.00
COHU	Cohu, Inc.	192576106	Info. Technology	4,037	107,222.72	158,736.86	0.00

Portfolio Holdings

Back Office

Manager - ALL, As of: 04/29/2022

Portfolio:2st_ct11 - State of Connecticut

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
CUBI	CUSTOMERS BANCORP, INC.	23204G100	Financials	3,307	139,125.49	220,854.36	0.00
DAN	DANA INCORPORATED	235825205	Cons. Discretionary	11,177	165,531.37	244,151.87	0.00
DBI	DESIGNER BRANDS INC	250565108	Cons. Discretionary	4,832	66,778.24	70,401.75	241.60
DCOM	DIME COMMUNITY BANCSHARES, INC.	25432X102	Financials	2,690	84,573.60	95,640.26	0.00
DLX	DELUXE CORP	248019101	Industrials	4,255	115,225.40	137,985.39	0.00
EFSC	ENTERPRISE FINANCIAL SERVICES	293712105	Financials	5,141	227,077.97	244,592.84	0.00
EPC	EDGEWELL PERSONAL CARE CO.	28035Q102	Consumer Staples	5,217	198,976.38	239,987.22	0.00
FBK	FB FINANCIAL CORPORATION	30257X104	Financials	3,455	133,121.15	151,184.29	0.00
FFWM	FIRST FOUNDATION, INC	32026V104	Financials	7,054	156,739.88	183,850.84	0.00
FNB	FNB CORP	302520101	Financials	9,107	104,912.64	113,291.99	0.00
FOCS	Focus Financial Partners, Inc. Class A	34417P100	Financials	2,139	84,383.55	101,357.37	0.00
FRME	FIRST MERCHANTS CORPORATION	320817109	Financials	6,612	259,124.28	279,979.85	0.00
FUL	H.B. FULLER COMPANY	359694106	Materials	3,664	244,388.80	280,359.22	561.26
GDEN	Golden Entertainment, Inc.	381013101	Cons. Discretionary	3,624	173,807.04	166,837.41	0.00
GIII	G-III APPAREL GROUP, LTD.	36237H101	Cons. Discretionary	3,960	104,860.80	112,037.11	0.00
GMRE	GLOBAL MEDICAL REIT INC	37954A204	Real Estate	16,450	242,802.00	292,990.96	0.00
HGV	HILTON GRAND VA	43283X105	Cons. Discretionary	4,631	216,869.73	243,041.36	0.00
HPP	HUDSON PACIFIC PROPERTIES, INC.	444097109	Real Estate	7,440	173,203.20	189,386.69	0.00
HTLF	HEARTLAND FINL USA INC	42234Q102	Financials	4,893	214,166.61	249,522.94	0.00
IBTX	INDEPENDENT BANK GROUP, INC.	45384B106	Financials	3,404	230,791.20	248,854.19	0.00
IIPR	INNOVATIVE INDUSTRIAL PROPERTIES INC	45781V101	Real Estate	385	55,667.15	95,651.52	0.00
IRT	INDEPENDENCE REALTY TRUST, INC.	45378A106	Real Estate	9,848	268,456.48	243,161.90	0.00

Portfolio Holdings

Back Office

Manager - ALL, As of: 04/29/2022

Portfolio:2st_ct11 - State of Connecticut

Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
ITGR	INTEGER HOLDINGS CORPORATION	45826H109	Health Care	2,347	176,423.99	199,250.21	0.00
JBLU	JETBLUE AIRWAYS CORPORATION	477143101	Industrials	6,655	73,271.55	91,297.28	0.00
KAI	KADANT INC	48282T104	Industrials	643	118,955.00	146,321.02	167.18
KFRC	KFORCE INC.	493732101	Industrials	3,908	273,755.40	296,906.40	0.00
LADR	LADDER CAPITAL CORP. CLASS A	505743104	Financials	15,452	175,998.28	187,811.33	0.00
LZB	LAZBOY INCORPORATED	505336107	Cons. Discretionary	3,518	92,453.04	128,975.51	0.00
MGY	MAGNOLIA OIL & GAS CORP. CLASS A	559663109	Energy	13,703	318,457.72	269,579.12	0.00
MOD	MODINE MANUFACTURING CO	607828100	Cons. Discretionary	9,258	73,138.20	96,547.05	0.00
MODV	MODIVCARE INC.	60783X104	Health Care	861	89,518.17	95,777.02	0.00
MTRN	MATERION CORP	576690101	Materials	3,404	289,850.60	315,225.72	0.00
MYGN	MYRIAD GENETICS INC	62855J104	Health Care	3,733	76,526.50	103,579.55	0.00
NOG	Northern Oil and Gas, Inc.	665531307	Energy	9,215	230,190.70	198,454.24	0.00
NPO	ENPRO INDUSTRIES, INC.	29355X107	Industrials	2,690	250,734.90	293,947.60	0.00
NXGN	NEXTGEN HEALTHCARE, INC.	65343C102	Health Care	9,927	187,123.95	184,467.83	0.00
NXST	NEXSTAR BROADCASTING	65336K103	Communication Services	2,064	326,978.88	316,473.12	0.00
OMF	ONE MAIN HOLDINGS	68268W103	Financials	3,404	156,345.72	172,268.27	0.00
OMI	Owens & Minor, Inc.	690732102	Health Care	4,477	158,888.73	201,569.30	0.00
ONTO	ONTO INNOVATION INC	683344105	Info. Technology	1,097	78,040.58	113,322.18	0.00
OTTR	OTTER TAIL CORPORATION	689648103	Utilities	3,187	184,718.52	221,382.73	0.00
PCRX	PACIRA PHARMACEUTICALS, INC.	695127100	Health Care	2,731	203,650.67	180,874.88	0.00
PDCE	PDC ENERGY	69327R101	Energy	4,126	287,747.24	213,386.41	0.00
PEB	PEBBLEBROOK HOTEL	70509V100	Real Estate	10,249	250,280.58	230,754.19	0.00
PFBC	PREFERRED BANK	740367404	Financials	4,236	284,320.32	305,432.54	0.00

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Security ID	Security Name	CUSIP	Sector	Shrs/PAR	Market	Cost	Accrued Interest
PGTI	PGT INNOVATIONS, INC.	69336V101	Industrials	6,439	114,421.03	141,656.77	0.00
PLXS	PLEXUS CORP	729132100	Info. Technology	1,584	128,525.76	155,025.77	0.00
POR	PORTLAND GENERAL	736508847	Utilities	2,171	102,753.43	113,853.53	0.00
PRG	PROG HOLDINGS INC.	74319R101	Financials	2,848	75,386.56	129,899.85	0.00
PRI	PRIMERICA	74164M108	Financials	587	76,051.72	90,779.14	0.00
PRIM	PRIMORIS SERVICES CORPORATION	74164F103	Industrials	9,990	231,568.20	252,162.19	0.00
PTEN	PATTERSON-UTI ENERGY, INC.	703481101	Energy	22,727	373,631.88	231,826.42	909.08
R	RYDER SYSTEM, INC.	783549108	Industrials	2,187	152,871.30	177,892.55	0.00
REVG	REV GROUP, INC.	749527107	Industrials	9,244	110,188.48	132,916.70	0.00
RHP	RYMAN HOSPITALITY PROPERTIES, INC.	78377T107	Real Estate	2,695	251,928.60	247,852.95	0.00
ROIC	RETAIL OPPORTUNITY INVESTMENTS	76131N101	Real Estate	13,313	248,021.19	262,866.51	0.00
RRC	RANGE RES CORP	75281A109	Energy	13,441	402,423.54	246,212.24	0.00
RTL	THE NECESSITY RETAIL REIT	02607T109	Real Estate	27,239	203,475.33	249,272.26	0.00
RUTH	RUTH'S HOSPITALITY GROUP, INC.	783332109	Cons. Discretionary	4,589	96,231.33	93,294.83	0.00
SBRA	SABRA HEALTH CARE REIT	78573L106	Real Estate	12,937	151,104.16	177,443.89	0.00
SCHL	SCHOLASTIC CORPORATION	807066105	Communication Services	5,087	187,455.95	205,708.62	763.05
SEM	SELECT MEDICAL HOLDINGS CORPORATION	81619Q105	Health Care	6,754	152,707.94	202,840.85	0.00
SJI	SOUTH JERSEY INDS INC	838518108	Utilities	6,227	212,901.13	162,742.03	0.00
SNEX	STONEX GROUP INC.	861896108	Financials	1,315	89,130.70	82,986.89	0.00
SPB	SPECTRUM BRANDS HOLDINGS, INC.	84790A105	Consumer Staples	1,978	168,268.46	200,751.37	0.00
STRL	STERLING CONSTRUCTION COMPANY, INC.	859241101	Industrials	12,721	291,183.69	341,191.21	0.00
TBBK	BANCORP INC.	05969A105	Financials	10,993	249,431.17	280,445.72	0.00

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TBK	TRIUMPH BANCORP, INC.	89679E300	Financials	3,227	224,082.88	368,703.36	0.00
TCBI	TEXAS CAPITAL BANCSHARES, INC.	88224Q107	Financials	2,977	152,898.72	185,846.69	0.00
TPH	TRI POINTE HOMES, INC	87265H109	Cons. Discretionary	4,973	102,791.91	134,561.42	0.00
TVTY	TIVITY HEALTH, INC.	88870R102	Health Care	4,016	129,034.08	107,596.27	0.00
TWNK	HOSTESS BRANDS, INC. CLASS A	44109J106	Consumer Staples	11,740	266,380.60	238,438.23	0.00
UIS	UNISYS CORPORATION	909214306	Info. Technology	9,452	134,312.92	194,426.69	0.00
UNFI	UNITED NATURAL FOODS, INC.	911163103	Consumer Staples	4,563	195,889.59	193,318.02	0.00
VECO	Veeco Instruments Inc.	922417100	Info. Technology	3,553	81,434.76	109,527.97	0.00
VRNT	VERINT SYS INC	92343X100	Info. Technology	4,232	230,897.92	221,516.00	0.00
WCC	WESCO INTERNATIONAL, INC.	95082P105	Industrials	1,665	205,227.90	218,286.33	0.00
WTM	WHITE MOUNTAINS INSURANCE GROUP LTD	G9618E107	Financials	190	199,123.80	192,656.64	0.00