

Gross Performance for Selected Time Periods

	1 Month	QTD	YTD	1 Year	3 Year	5 Year	ITD
State of Connecticut	-5.29	-5.29	-0.19	-3.02	-	-	-8.64
RUSSELL 2000 VALUE	-5.97	-5.97	-6.46	-9.93	-	-	-11.45

Returns for time periods greater than 1 year are annualized.
Returns are gross of fees.
Performance returns are preliminary.

Net Performance for Selected Time Periods

	1 Month	QTD	YTD	1 Year	3 Year	5 Year	ITD
State of Connecticut	-5.35	-5.35	-0.56	-3.38	-	-	-9.00
RUSSELL 2000 VALUE	-5.97	-5.97	-6.46	-9.93	-	-	-11.45

Returns for time periods greater than 1 year are annualized.
Account returns presented are net of fees. All other returns are gross of fees
Performance returns are preliminary.

2ST_CT11 - State of Connecticut - PFCSTCT2

Account ID: PFCSTCT2
As of: 10/31/2023



ORIG ACCOUNT NUMBER	ENTITY ID	ENTITY NAME	TRANSACTION TYPE	PRIMARY ASSET ID	ISSUE DESCRIPTION	TRADE DATE	SETTLEMENT DATE	QUANTITY	LOCAL AMOUNT	TRADE DATE EXCHANGE RATE	BASE AMOUNT
USD											
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	28035Q102	Edgewell Personal Care Co	09/06/2023	10/04/2023	3,642.00	546.30	1.0000000000	546.30
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	59100U108	Pathward Finl Inc	09/11/2023	10/02/2023	5,461.00	273.05	1.0000000000	273.05
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	05368V106	Avient Corp	09/14/2023	10/06/2023	5,446.00	1,347.89	1.0000000000	1,347.89
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	76131N101	Retail Opportunity Investments Corp	09/14/2023	10/06/2023	14,863.00	2,229.45	1.0000000000	2,229.45
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	200340107	Comerica Incorporated	09/14/2023	10/01/2023	3,342.00	2,372.82	1.0000000000	2,372.82
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	320517105	First Horizon Corp	09/14/2023	10/02/2023	11,547.00	1,732.05	1.0000000000	1,732.05
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	37954A204	Global Medical Reit Inc	09/21/2023	10/10/2023	19,014.00	3,992.94	1.0000000000	3,992.94
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	736508847	Portland General Electric Company	09/22/2023	10/16/2023	3,446.00	1,636.85	1.0000000000	1,636.85
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	04208T108	Armada Hoffler Pptys Inc	09/26/2023	10/05/2023	20,204.00	3,939.78	1.0000000000	3,939.78
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	665531307	Northern Oil And Gas, Inc.	09/27/2023	10/31/2023	4,699.00	1,785.62	1.0000000000	1,785.62
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	45378A106	Independence Realty Trust Inc	09/28/2023	10/20/2023	11,587.00	1,853.92	1.0000000000	1,853.92
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	74164F103	Primoris Services	09/28/2023	10/13/2023	12,543.00	752.58	1.0000000000	752.58
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	78377T107	Ryman Hospitality Properties Inc	09/28/2023	10/16/2023	3,535.00	3,535.00	1.0000000000	3,535.00
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	88146M101	Terreno Rlty Corp Com	09/28/2023	10/13/2023	3,188.00	1,434.60	1.0000000000	1,434.60
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	749527107	Rev Group Inc	09/28/2023	10/13/2023	13,671.00	683.55	1.0000000000	683.55
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	126501105	Cts Corporation	09/28/2023	10/27/2023	1,981.00	79.24	1.0000000000	79.24
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	505743104	Ladder Capital Corporation	09/28/2023	10/16/2023	15,452.00	3,553.96	1.0000000000	3,553.96
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	03076K108	Ameris Bancorp	09/28/2023	10/09/2023	5,697.00	854.55	1.0000000000	854.55
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	15202L107	Centerspace	09/28/2023	10/10/2023	1,562.00	1,140.26	1.0000000000	1,140.26

ORIG ACCOUNT NUMBER	ENTITY ID	ENTITY NAME	TRANSACTION TYPE	PRIMARY ASSET ID	ISSUE DESCRIPTION	TRADE DATE	SETTLEMENT DATE	QUANTITY	LOCAL AMOUNT	TRADE DATE EXCHANGE RATE	BASE AMOUNT
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	29261A100	Encompass Health Corporation	09/29/2023	10/16/2023	1,346.00	201.90	1.0000000000	201.90
2ST_CT11	PFCSTCT2	State of Connecticut	MISCINC	CASHUSD	Us Dollars	10/02/2023	10/02/2023	2,774.26	2,774.26	1.0000000000	2,774.26
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	44109J106	Hostess Brands Inc	10/02/2023	10/04/2023	390.00	12,978.98	1.0000000000	12,978.98

2ST_CT11 - State of Connecticut - PFCSTCT2

Account ID: PFCSTCT2

As of: 10/31/2023



ORIG ACCOUNT NUMBER	ENTITY ID	ENTITY NAME	TRANSACTION TYPE	PRIMARY ASSET ID	ISSUE DESCRIPTION	TRADE DATE	SETTLEMENT DATE	QUANTITY	LOCAL AMOUNT	TRADE DATE EXCHANGE RATE	BASE AMOUNT
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	847215100	Spartannash Company	10/02/2023	10/04/2023	-601.00	-13,392.86	1.0000000000	-13,392.86
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	379378201	Global Net Lease Inc	10/02/2023	10/02/2023	0.88	8.29	1.0000000000	8.29
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	44109J106	Hostess Brands Inc	10/03/2023	10/05/2023	973.00	32,361.73	1.0000000000	32,361.73
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	222795502	Cousins Properties Incorporated	10/03/2023	10/13/2023	6,585.00	2,107.20	1.0000000000	2,107.20
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	847215100	Spartannash Company	10/03/2023	10/05/2023	-1,467.00	-33,666.33	1.0000000000	-33,666.33
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	03237H101	Amylyx Pharmaceuticals Inc	10/04/2023	10/06/2023	-2,431.00	-42,859.98	1.0000000000	-42,859.98
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	077454106	Belden Inc.	10/04/2023	10/06/2023	-517.00	-48,677.77	1.0000000000	-48,677.77
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	847215100	Spartannash Company	10/04/2023	10/06/2023	-675.00	-15,651.49	1.0000000000	-15,651.49
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	44109J106	Hostess Brands Inc	10/04/2023	10/06/2023	475.00	15,798.34	1.0000000000	15,798.34
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	15872M104	Championx Corp	10/05/2023	10/27/2023	6,219.00	528.62	1.0000000000	528.62
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	847215100	Spartannash Company	10/05/2023	10/10/2023	-721.00	-16,887.70	1.0000000000	-16,887.70
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	740367404	Preferred Bank	10/05/2023	10/20/2023	4,236.00	2,329.80	1.0000000000	2,329.80
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	077454106	Belden Inc.	10/05/2023	10/10/2023	-416.00	-39,213.11	1.0000000000	-39,213.11
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	44109J106	Hostess Brands Inc	10/05/2023	10/10/2023	505.00	16,751.93	1.0000000000	16,751.93
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	695127100	Pacira Biosciences Inc	10/06/2023	10/11/2023	-961.00	-28,570.53	1.0000000000	-28,570.53
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	06652V208	Banner Corp	10/06/2023	10/11/2023	-2,841.00	-124,192.61	1.0000000000	-124,192.61
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	703481101	Patterson-Uti Energy Inc	10/06/2023	10/11/2023	-10,204.00	-126,964.29	1.0000000000	-126,964.29
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	19239V302	Cogent Communications Holdings, Inc.	10/06/2023	10/11/2023	-1,663.00	-102,292.46	1.0000000000	-102,292.46
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	78377T107	Ryman Hospitality Properties Inc	10/06/2023	10/11/2023	-2,710.00	-229,667.09	1.0000000000	-229,667.09

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2ST_CT11	PFCSTCT2	State of Connecticut	BUY	126501105	Cts Corporation	10/06/2023	10/11/2023	-1,519.00	-64,124.43	1.0000000000	-64,124.43
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	87265H109	Tri Pointe Homes Inc	10/06/2023	10/11/2023	-5,293.00	-140,233.27	1.0000000000	-140,233.27
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	559663109	Magnolia Oil & Gas Corporation	10/06/2023	10/11/2023	-3,215.00	-70,278.93	1.0000000000	-70,278.93
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	92343X100	Verint Systems Inc	10/06/2023	10/11/2023	-3,258.00	-71,066.43	1.0000000000	-71,066.43



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2ST_CT11	PFCSTCT2	State of Connecticut	BUY	861896108	Stonex Group Inc	10/06/2023	10/11/2023	-708.00	-68,064.50	1.0000000000	-68,064.50
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	707569109	Penn Entmt Inc	10/06/2023	10/11/2023	-4,469.00	-93,771.24	1.0000000000	-93,771.24
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	466367109	Jack In The Box	10/06/2023	10/11/2023	-1,656.00	-110,116.88	1.0000000000	-110,116.88
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	554382101	The Macerich Company	10/06/2023	10/11/2023	-5,885.00	-62,682.90	1.0000000000	-62,682.90
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	740367404	Preferred Bank	10/06/2023	10/11/2023	-3,261.00	-207,876.36	1.0000000000	-207,876.36
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	17888H103	Civitas Res Inc	10/06/2023	10/11/2023	-2,812.00	-199,330.87	1.0000000000	-199,330.87
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	302520101	F.N.B. Corporation	10/06/2023	10/11/2023	-15,680.00	-171,953.15	1.0000000000	-171,953.15
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	29355X107	Enpro Industries Inc.	10/06/2023	10/11/2023	-779.00	-96,255.97	1.0000000000	-96,255.97
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	00751Y106	Advance Auto Parts	10/06/2023	10/11/2023	-1,217.00	-63,890.43	1.0000000000	-63,890.43
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	359694106	H.B. Fuller Company	10/06/2023	10/11/2023	-2,821.00	-202,264.57	1.0000000000	-202,264.57
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	01626W101	Alight Inc	10/06/2023	10/11/2023	-11,356.00	-74,972.31	1.0000000000	-74,972.31
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	235825205	Dana Incorporated	10/06/2023	10/11/2023	-4,641.00	-63,826.75	1.0000000000	-63,826.75
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	505743104	Ladder Capital Corporation	10/06/2023	10/11/2023	-11,897.00	-115,906.52	1.0000000000	-115,906.52
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	15872M104	Championx Corp	10/06/2023	10/11/2023	-4,743.00	-158,397.23	1.0000000000	-158,397.23
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	30161Q104	Exelixis, Inc.	10/06/2023	10/11/2023	-6,298.00	-140,158.84	1.0000000000	-140,158.84
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	76131N101	Retail Opportunity Investments Corp	10/06/2023	10/11/2023	-11,443.00	-132,615.22	1.0000000000	-132,615.22
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	505336107	La-Z-Boy Inc	10/06/2023	10/11/2023	-2,709.00	-81,421.44	1.0000000000	-81,421.44
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	88146M101	Terreno Rlty Corp Com	10/06/2023	10/11/2023	-2,454.00	-140,980.09	1.0000000000	-140,980.09
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	G9618E107	White Mountns Insu	10/06/2023	10/11/2023	-110.00	-169,375.68	1.0000000000	-169,375.68
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	000000000	Amv/lyx	10/06/2023	10/11/2023	-100.00	-100.00	1.0000000000	-100.00

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2ST_CT11	PFCSTCT2	State of Connecticut	BUY	03237H101	Amgen Inc Pharmaceuticals Inc	10/06/2023	10/11/2023	-1,837.00	-32,144.19	1.00000000000	-32,144.19
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	05368V106	Avient Corp	10/06/2023	10/11/2023	-4,193.00	-141,737.23	1.00000000000	-141,737.23
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	03076K108	Ameris Bancorp	10/06/2023	10/11/2023	-4,386.00	-168,200.47	1.00000000000	-168,200.47
2ST_CT11	PFCSTCT2	State of Connecticut	CONTRIBUTION	CASHUSD	Us Dollars	10/06/2023	10/06/2023	13,176,678.00	13,176,678.00	1.00000000000	13,176,678.00



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2ST_CT11	PFCSTCT2	State of Connecticut	BUY	28035Q102	Edgewell Personal Care Co	10/06/2023	10/11/2023	-2,777.00	-99,058.09	1.0000000000	-99,058.09
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	680033107	Old National Bancorp	10/06/2023	10/11/2023	-9,243.00	-134,179.71	1.0000000000	-134,179.71
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	43283X105	Hilton Grand Vacations Inc	10/06/2023	10/11/2023	-2,836.00	-108,211.26	1.0000000000	-108,211.26
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	859241101	Sterling Infrastructure, Inc.	10/06/2023	10/11/2023	-3,013.00	-232,245.65	1.0000000000	-232,245.65
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	25432X102	Dime Cmnty Bancshares Inc New	10/06/2023	10/11/2023	-5,349.00	-104,649.45	1.0000000000	-104,649.45
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	69478X105	Pacific Premier Bancorp Inc	10/06/2023	10/11/2023	-3,797.00	-82,715.75	1.0000000000	-82,715.75
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	84790A105	Spectrum Brands Holdings Inc	10/06/2023	10/11/2023	-2,740.00	-207,294.15	1.0000000000	-207,294.15
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	000361105	Aar Corp	10/06/2023	10/11/2023	-3,257.00	-194,096.68	1.0000000000	-194,096.68
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	27032D304	Earthstone Energy	10/06/2023	10/11/2023	-9,372.00	-180,379.13	1.0000000000	-180,379.13
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	88033G407	Tenet Healthcare Corporation	10/06/2023	10/11/2023	-2,659.00	-163,241.59	1.0000000000	-163,241.59
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	05969A105	Bancorp Inc	10/06/2023	10/11/2023	-6,114.00	-211,360.37	1.0000000000	-211,360.37
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	00182C103	Ani Pharmaceuticals, Inc.	10/06/2023	10/11/2023	-1,649.00	-96,130.11	1.0000000000	-96,130.11
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	192576106	Cohu Inc	10/06/2023	10/11/2023	-2,580.00	-90,290.20	1.0000000000	-90,290.20
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	00922R105	Air Transport Services Group Inc.	10/06/2023	10/11/2023	-3,336.00	-71,369.71	1.0000000000	-71,369.71
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	379378201	Global Net Lease Inc	10/06/2023	10/11/2023	-14,812.00	-125,983.46	1.0000000000	-125,983.46
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	45378A106	Independence Realty Trust Inc	10/06/2023	10/11/2023	-8,880.00	-122,631.91	1.0000000000	-122,631.91
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	637870106	National Storage Affiliates Trust	10/06/2023	10/11/2023	-2,801.00	-85,729.93	1.0000000000	-85,729.93
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	576690101	Materion Corp	10/06/2023	10/11/2023	-2,621.00	-256,352.41	1.0000000000	-256,352.41
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	847215100	Spartannash Company	10/06/2023	10/11/2023	-3,956.00	-91,685.05	1.0000000000	-91,685.05
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	000000000	Assetmark Finl Hldgs	10/06/2023	10/11/2023	-	-	1.0000000000	-

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2ST_CT11	PFCSTCT2	State of Connecticut	BUY	04546L106	Assessment Management Inc	10/06/2023	10/11/2023	-2,320.00	-56,955.77	1.0000000000	-56,955.77
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	830879102	Skywest Inc	10/06/2023	10/11/2023	-3,519.00	-147,448.56	1.0000000000	-147,448.56
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	45826H109	Integer Holdings Corporation	10/06/2023	10/11/2023	-1,927.00	-152,942.52	1.0000000000	-152,942.52
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	488401100	Kemper Corporation	10/06/2023	10/11/2023	-1,206.00	-51,337.25	1.0000000000	-51,337.25



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2ST_CT11	PFCSTCT2	State of Connecticut	BUY	516544103	Lantheus Holdings Inc	10/06/2023	10/11/2023	-1,994.00	-142,045.78	1.0000000000	-142,045.78
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	783549108	Ryder System, Inc.	10/06/2023	10/11/2023	-821.00	-82,532.75	1.0000000000	-82,532.75
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	004225108	Acadia Pharmaceuticals Inc	10/06/2023	10/11/2023	-1,430.00	-31,118.52	1.0000000000	-31,118.52
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	293712105	Enterprise Financial Services Corp	10/06/2023	10/11/2023	-4,928.00	-186,174.42	1.0000000000	-186,174.42
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	844895102	Southwest Gas Holdings Inc	10/06/2023	10/11/2023	-1,025.00	-59,964.66	1.0000000000	-59,964.66
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	44109J106	Hostess Brands Inc	10/06/2023	10/11/2023	1,796.00	59,423.77	1.0000000000	59,423.77
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	749527107	Rev Group Inc	10/06/2023	10/11/2023	-10,383.00	-168,030.17	1.0000000000	-168,030.17
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	294268107	Eplus Inc	10/06/2023	10/11/2023	-2,199.00	-142,132.14	1.0000000000	-142,132.14
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	36237H101	G-iii Apparel Gp	10/06/2023	10/11/2023	-3,049.00	-71,728.95	1.0000000000	-71,728.95
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	665531307	Northern Oil And Gas, Inc.	10/06/2023	10/11/2023	-3,618.00	-139,640.69	1.0000000000	-139,640.69
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	74164F103	Primoris Services	10/06/2023	10/11/2023	-9,614.00	-300,760.53	1.0000000000	-300,760.53
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	264147109	Ducommun Incorporated	10/06/2023	10/11/2023	-1,228.00	-53,992.83	1.0000000000	-53,992.83
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	043436104	Asbury Automotive Group, Inc.	10/06/2023	10/11/2023	-734.00	-155,674.35	1.0000000000	-155,674.35
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	68268W103	Onemain Holdings Incorporation	10/06/2023	10/11/2023	-2,621.00	-99,364.99	1.0000000000	-99,364.99
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	15202L107	Centerspace	10/06/2023	10/11/2023	-1,203.00	-69,930.27	1.0000000000	-69,930.27
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	830566105	Skechers Usa, Inc.	10/06/2023	10/11/2023	-1,454.00	-70,655.82	1.0000000000	-70,655.82
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	092113109	Black Hills Corporation	10/06/2023	10/11/2023	-1,888.00	-91,311.05	1.0000000000	-91,311.05
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	689648103	Otter Tail Corporation	10/06/2023	10/11/2023	-2,454.00	-182,544.96	1.0000000000	-182,544.96
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	42234Q102	Heartland Financial Usa, Inc.	10/06/2023	10/11/2023	-1,972.00	-58,783.94	1.0000000000	-58,783.94
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	689648103	Encompass Health	10/06/2023	10/11/2023	-2,454.00	-182,544.96	1.0000000000	-182,544.96

ORIG ACCOUNT NUMBER	ENTITY ID	ENTITY NAME	TRANSACTION TYPE	PRIMARY ASSET ID	ISSUE DESCRIPTION	TRADE DATE	SETTLEMENT DATE	QUANTITY	LOCAL AMOUNT	TRADE DATE EXCHANGE RATE	BASE AMOUNT
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	29261A100	Encompass Health Corporation	10/06/2023	10/11/2023	-1,027.00	-67,189.53	1.0000000000	-67,189.53
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	69366J200	Ptc Therapeutics, Inc.	10/06/2023	10/11/2023	-1,408.00	-30,409.85	1.0000000000	-30,409.85
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	222795502	Cousins Properties Incorporated	10/06/2023	10/11/2023	-5,000.00	-93,889.00	1.0000000000	-93,889.00
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	607828100	Modine Mfg Co	10/06/2023	10/11/2023	-5,151.00	-249,534.01	1.0000000000	-249,534.01



ORIG ACCOUNT NUMBER	ENTITY ID	ENTITY NAME	TRANSACTION TYPE	PRIMARY ASSET ID	ISSUE DESCRIPTION	TRADE DATE	SETTLEMENT DATE	QUANTITY	LOCAL AMOUNT	TRADE DATE EXCHANGE RATE	BASE AMOUNT
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	97650W108	Wintrust Financial Corporation	10/06/2023	10/11/2023	-2,182.00	-163,930.17	1.0000000000	-163,930.17
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	03676B102	Antero Midstream Corp	10/06/2023	10/11/2023	-6,641.00	-79,195.25	1.0000000000	-79,195.25
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	88224Q107	Texas Capital Bancshares Inc	10/06/2023	10/11/2023	-2,808.00	-164,600.19	1.0000000000	-164,600.19
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	04316A108	Artisan Partners Asset Mgmt Inc	10/06/2023	10/11/2023	-2,907.00	-105,442.71	1.0000000000	-105,442.71
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	493732101	Kforcecom Inc	10/06/2023	10/11/2023	-3,009.00	-179,269.30	1.0000000000	-179,269.30
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	320517105	First Horizon Corp	10/06/2023	10/11/2023	-8,804.00	-91,482.37	1.0000000000	-91,482.37
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	19247G107	Coherent Corp	10/06/2023	10/11/2023	-2,670.00	-83,474.35	1.0000000000	-83,474.35
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	736508847	Portland General Electric Company	10/06/2023	10/11/2023	-2,653.00	-107,754.78	1.0000000000	-107,754.78
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	077454106	Belden Inc.	10/06/2023	10/11/2023	-704.00	-66,751.10	1.0000000000	-66,751.10
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	674215207	Chord Energy Corp	10/06/2023	10/11/2023	-904.00	-142,676.79	1.0000000000	-142,676.79
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	099406100	Boot Barn Holdings Inc	10/06/2023	10/11/2023	-948.00	-75,735.82	1.0000000000	-75,735.82
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	72346Q104	Pinnacle Financial Partners Inc	10/06/2023	10/11/2023	-1,073.00	-71,741.31	1.0000000000	-71,741.31
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	729132100	Plexus Corp	10/06/2023	10/11/2023	-1,219.00	-113,754.03	1.0000000000	-113,754.03
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	807066105	Scholastic Corporation	10/06/2023	10/11/2023	-3,223.00	-119,624.22	1.0000000000	-119,624.22
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	42704L104	Herc Hldgs Inc	10/06/2023	10/11/2023	-644.00	-70,669.86	1.0000000000	-70,669.86
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	007973100	Advanced Energy Industries, Inc.	10/06/2023	10/11/2023	-1,419.00	-140,480.43	1.0000000000	-140,480.43
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	047649108	Atkore Inc	10/06/2023	10/11/2023	-1,601.00	-231,738.51	1.0000000000	-231,738.51
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	59100U108	Pathward Finl Inc	10/06/2023	10/11/2023	-4,146.00	-199,530.40	1.0000000000	-199,530.40
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	05368M106	Avid Bioservices Inc	10/06/2023	10/11/2023	-5,333.00	-50,027.27	1.0000000000	-50,027.27
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	000000000	Armada Hoffler Pntvs	10/06/2023	10/11/2023	-	-	1.0000000000	-

ORIG ACCOUNT NUMBER	ENTITY ID	ENTITY NAME	TRANSACTION TYPE	PRIMARY ASSET ID	ISSUE DESCRIPTION	TRADE DATE	SETTLEMENT DATE	QUANTITY	LOCAL AMOUNT	TRADE DATE EXCHANGE RATE	BASE AMOUNT
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	04208T108	Amadea Home & Pro Inc	10/06/2023	10/11/2023	-15,484.00	-161,868.19	1.00000000000	-161,868.19
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	381013101	Golden Entertainment Inc	10/06/2023	10/11/2023	-2,432.00	-81,698.17	1.00000000000	-81,698.17
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	320817109	First Merchants Corporation	10/06/2023	10/11/2023	-5,750.00	-161,634.23	1.00000000000	-161,634.23
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	75281A109	Range Resources Corp.	10/06/2023	10/11/2023	-5,440.00	-180,185.31	1.00000000000	-180,185.31

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ORIG ACCOUNT NUMBER	ENTITY ID	ENTITY NAME	TRANSACTION TYPE	PRIMARY ASSET ID	ISSUE DESCRIPTION	TRADE DATE	SETTLEMENT DATE	QUANTITY	LOCAL AMOUNT	TRADE DATE EXCHANGE RATE	BASE AMOUNT
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	200340107	Comerica Incorporated	10/06/2023	10/11/2023	-2,537.00	-102,406.51	1.0000000000	-102,406.51
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	92511U102	Verra Mobility Corporation	10/06/2023	10/11/2023	-6,021.00	-116,125.22	1.0000000000	-116,125.22
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	65336K103	Nexstar Media Group Inc	10/06/2023	10/11/2023	-1,153.00	-156,918.11	1.0000000000	-156,918.11
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	868459108	Supernus Pharmaceuticals, Inc	10/06/2023	10/11/2023	-3,444.00	-94,673.50	1.0000000000	-94,673.50
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	37954A204	Global Medical Reit Inc	10/06/2023	10/11/2023	-14,574.00	-127,599.74	1.0000000000	-127,599.74
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	69336V101	Pgt Innovations Inc	10/06/2023	10/11/2023	-8,386.00	-221,083.48	1.0000000000	-221,083.48
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	707569109	Penn Entmt Inc	10/10/2023	10/12/2023	3,207.00	70,559.85	1.0000000000	70,559.85
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	00737L103	Adtalem Global Education Inc	10/10/2023	10/12/2023	-3,459.00	-158,163.81	1.0000000000	-158,163.81
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	69336V101	Pgt Innovations Inc	10/10/2023	10/12/2023	9,686.00	304,612.57	1.0000000000	304,612.57
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	703481101	Patterson-Uti Energy Inc	10/10/2023	10/12/2023	-5,599.00	-74,352.48	1.0000000000	-74,352.48
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	379378201	Global Net Lease Inc	10/11/2023	10/16/2023	34,284.00	12,136.54	1.0000000000	12,136.54
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	00751Y106	Advance Auto Parts	10/12/2023	10/27/2023	2,827.00	706.75	1.0000000000	706.75
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	25432X102	Dime Cmnty Bancshares Inc New	10/16/2023	10/24/2023	12,395.00	3,098.75	1.0000000000	3,098.75
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	830566105	Skechers Usa, Inc.	10/30/2023	11/01/2023	-2,592.00	-124,106.77	1.0000000000	-124,106.77
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	607828100	Modine Mfg Co	10/30/2023	11/01/2023	4,456.00	176,007.47	1.0000000000	176,007.47
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	00737L103	Adtalem Global Education Inc	10/30/2023	11/01/2023	-2,658.00	-135,567.83	1.0000000000	-135,567.83
2ST_CT11	PFCSTCT2	State of Connecticut	CONTRIBUTION	CASHUSD	Us Dollars	10/31/2023	10/31/2023	20,611.04	20,611.04	1.0000000000	20,611.04
2ST_CT11	PFCSTCT2	State of Connecticut	MISCEXP	CASHUSD	Us Dollars	10/31/2023	10/31/2023	-20,611.04	-20,611.04	1.0000000000	-20,611.04
									291,166.91		291,166.91
									291,166.91		291,166.91

ORIG ACCOUNT NUMBER	ENTITY ID	ENTITY NAME	TRANSACTION TYPE	PRIMARY ASSET ID	ISSUE DESCRIPTION	TRADE DATE	SETTLEMENT DATE	QUANTITY	LOCAL AMOUNT	TRADE DATE EXCHANGE RATE	BASE AMOUNT
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State of Connecticut

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As of 10/31/2023



Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
CASHUSD	Us Dollars	USD	1,041,712	1.00	1,041,711.71	1.00	1,041,711.71	0.00		3.49%
G9618E107	White Mountns Insu	WTM	254	1,430.75	363,410.50	1,241.69	315,389.13	0.00	Financials	1.22%
000361105	Aar Corp	AIR	7,487	59.36	444,428.32	48.52	363,237.47	0.00	Industrials	1.49%
00182C103	Ani Pharmaceuticals, Inc.	ANIP	3,801	61.74	234,673.74	49.30	187,377.99	0.00	Health Care	0.79%
004225108	Acadia Pharmaceuticals Inc	ACAD	3,320	22.57	74,932.40	22.69	75,347.36	0.00	Health Care	0.25%
00737L103	Adtalem Global Education Inc	ATGE	6,117	51.80	316,860.60	48.02	293,731.64	0.00	Consumer Discretionary	1.06%
00751Y106	Advance Auto Parts	AAP	2,827	52.03	147,088.81	54.03	152,747.78	0.00	Consumer Discretionary	0.49%
007973100	Advanced Energy Industries, Inc.	AEIS	3,271	87.26	285,427.46	93.31	305,231.48	0.00	Information Technology	0.96%
00922R105	Air Transport Services Group Inc.	ATSG	7,745	19.57	151,569.65	21.48	166,357.23	0.00	Industrials	0.51%
01626W101	Alight Inc	ALIT	26,106	6.64	173,343.84	7.60	198,398.63	0.00	Industrials	0.58%
03076K108	Ameris Bancorp	ABCB	10,083	37.30	376,095.90	43.59	439,529.85	0.00	Financials	1.26%
03237H101	Amylyx Pharmaceuticals Inc	AMLX	4,268	16.31	69,611.08	17.57	75,004.17	0.00	Health Care	0.23%
03676B102	Antero Midstream Corp	AM	15,267	12.34	188,394.78	11.16	170,327.55	3,435.08	Energy	0.63%
04208T108	Armada Hoffer Pptys Inc	AHH	35,688	9.96	355,452.48	13.08	466,623.74	0.00	Real Estate	1.19%
04316A108	Artisan Partners Asset Mgmt Inc	APAM	6,736	33.00	222,288.00	36.59	246,440.76	0.00	Financials	0.75%
043436104	Asbury Automotive Group, Inc.	ABG	1,691	191.37	323,606.67	190.62	322,330.45	0.00	Consumer Discretionary	1.09%
04546L106	Assetmark Finl Hldgs Inc	AMK	5,374	23.91	128,492.34	27.66	148,620.36	0.00	Financials	0.43%
047649108	Atkore Inc	ATKR	3,681	124.28	457,474.68	125.21	460,882.13	0.00	Industrials	1.53%
05368M106	Avid Bioservices Inc	CDMO	12,355	6.15	75,983.25	16.33	201,744.88	0.00	Health Care	0.25%
05368V106	Avient Corp	AVNT	9,639	31.62	304,785.18	46.67	449,890.97	0.00	Materials	1.02%
05969A105	Bancorp Inc	TBBK	14,169	35.65	505,124.85	29.42	416,853.89	0.00	Financials	1.69%
06652V208	Banner Corp	BANR	6,548	42.21	276,391.08	54.55	357,172.65	0.00	Financials	0.93%
077454106	Belden Inc.	BDC	1,637	70.90	116,063.30	94.47	154,641.98	0.00	Information Technology	0.39%

State of Connecticut

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As of 10/31/2023



Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
092113109	Black Hills Corporation	BKH	4,366	48.35	211,096.10	59.99	261,904.00	0.00	Utilities	0.71%
099406100	Boot Barn Holdings Inc	BOOT	2,179	69.50	151,440.50	77.74	169,396.45	0.00	Consumer Discretionary	0.51%
126501105	Cts Corporation	CTS	3,500	37.41	130,935.00	44.34	155,204.87	0.00	Information Technology	0.44%
15202L107	Centerspace	CSR	2,765	48.58	134,323.70	73.12	202,163.53	0.00	Real Estate	0.45%
15872M104	Championx Corp	CHX	10,962	30.80	337,629.60	27.65	303,099.61	0.00	Energy	1.13%
17888H103	Civitas Res Inc	CIVI	6,514	75.43	491,351.02	74.86	487,668.55	0.00	Energy	1.65%
19239V302	Cogent Communications Holdings, Inc.	CCOI	3,833	64.98	249,068.34	64.56	247,442.67	0.00	Communication Services	0.84%
19247G107	Coherent Corp	COHR	6,186	29.60	183,105.60	34.39	212,745.81	0.00	Information Technology	0.61%
192576106	Cohu Inc	COHU	5,931	30.14	178,760.34	37.44	222,053.20	0.00	Information Technology	0.60%
200340107	Comerica Incorporated	CMA	5,879	39.40	231,632.60	40.04	235,420.36	0.00	Financials	0.78%
222795502	Cousins Properties Incorporated	CUZ	11,585	17.87	207,023.95	20.30	235,168.86	0.00	Real Estate	0.69%
235825205	Dana Incorporated	DAN	10,724	11.48	123,111.52	18.34	196,704.61	0.00	Consumer Discretionary	0.41%
25432X102	Dime Cmnty Bancshares Inc New	DCOM	12,395	18.39	227,944.05	24.00	297,470.88	0.00	Financials	0.76%
264147109	Ducommun Incorporated	DCO	2,831	47.84	135,435.04	49.68	140,641.39	0.00	Industrials	0.45%
27032D304	Earthstone Energy	ESTE	21,712	21.17	459,643.04	17.10	371,213.53	3,139.56	Energy	1.54%
28035Q102	Edgewell Personal Care Co	EPC	6,419	34.90	224,023.10	41.34	265,368.51	0.00	Consumer Staples	0.75%
29261A100	Encompass Health Corporation	EHC	2,373	62.56	148,454.88	63.28	150,160.74	0.00	Health Care	0.50%
29355X107	Enpro Industries Inc.	NPO	1,805	111.06	200,463.30	115.44	208,371.30	0.00	Industrials	0.67%
293712105	Enterprise Financial Services Corp	EFSC	11,358	34.77	394,917.66	43.25	491,210.43	0.00	Financials	1.32%
294268107	Eplus Inc	PLUS	5,094	62.50	318,375.00	61.96	315,608.21	0.00	Information Technology	1.07%
30161Q104	Exelixis, Inc.	EXEL	14,555	20.59	299,687.45	19.94	290,256.75	0.00	Health Care	1.01%
302520101	F.N.B. Corporation	FNB	36,138	10.69	386,315.22	12.13	438,225.59	0.00	Financials	1.30%
320517105	First Horizon Corp	FHN	20,351	10.75	218,773.25	10.56	214,873.61	0.00	Financials	0.73%

Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
320817109	First Merchants Corporation	FRME	13,243	27.31	361,666.33	36.08	477,793.15	0.00	Financials	1.21%
359694106	H.B. Fuller Company	FUL	6,485	66.15	428,982.75	74.42	482,623.79	1,329.43	Materials	1.44%
36237H101	G-lli Apparel Gp	GIII	7,009	25.55	179,079.95	26.22	183,766.06	0.00	Consumer Discretionary	0.60%
379378201	Global Net Lease Inc	GNL	34,284	7.94	272,214.96	10.79	369,806.34	0.00	Real Estate	0.91%
37954A204	Global Medical Reit Inc	GMRE	33,588	8.66	290,872.08	13.27	445,624.11	0.00	Real Estate	0.98%
381013101	Golden Entertainment Inc	GDEN	5,605	31.36	175,772.80	40.15	225,045.20	0.00	Consumer Discretionary	0.59%
42234Q102	Heartland Financial Usa, Inc.	HTLF	4,558	27.40	124,889.20	41.83	190,659.33	0.00	Financials	0.42%
42704L104	Herc Hldgs Inc	HRI	1,489	106.79	159,010.31	125.38	186,698.12	0.00	Industrials	0.53%
43283X105	Hilton Grand Vacations Inc	HGV	6,536	35.95	234,969.20	46.27	302,392.44	0.00	Consumer Discretionary	0.79%
45378A106	Independence Realty Trust Inc	IRT	20,467	12.39	253,586.13	17.94	367,226.55	0.00	Real Estate	0.85%
45826H109	Integer Holdings Corporation	ITGR	4,455	81.17	361,612.35	82.08	365,670.78	0.00	Health Care	1.21%
466367109	Jack In The Box	JACK	3,815	63.18	241,031.70	67.84	258,793.17	0.00	Consumer Discretionary	0.81%
488401100	Kemper Corporation	KMPR	2,787	39.88	111,145.56	49.26	137,301.48	0.00	Financials	0.37%
493732101	Kforcecom Inc	KFRC	6,917	61.04	422,213.68	68.84	476,175.70	0.00	Industrials	1.42%
505336107	La-Z-Boy Inc	LZB	6,227	29.24	182,077.48	33.79	210,396.95	0.00	Consumer Discretionary	0.61%
505743104	Ladder Capital Corporation	LADR	27,349	10.11	276,498.39	11.11	303,717.85	0.00	Financials	0.93%
516544103	Lantheus Holdings Inc	LNTH	4,619	64.60	298,387.40	72.98	337,080.07	0.00	Health Care	1.00%
554382101	The Macerich Company	MAC	13,634	9.72	132,522.48	11.52	157,122.79	0.00	Real Estate	0.44%
559663109	Magnolia Oil & Gas Corporation	MGY	7,431	22.45	166,825.95	20.62	153,220.30	0.00	Energy	0.56%
576690101	Materion Corp	MTRN	6,025	96.98	584,304.50	94.87	571,578.13	0.00	Materials	1.96%
59100U108	Pathward Finl Inc	CASH	9,607	45.29	435,101.03	54.80	526,448.25	0.00	Financials	1.46%
607828100	Modine Mfg Co	MOD	7,509	39.50	296,605.50	27.41	205,821.61	0.00	Consumer Discretionary	0.99%
637870106	National Storage Affiliates Trust	NSA	6,456	28.52	184,125.12	34.01	219,589.55	0.00	Real Estate	0.62%

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Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
65336K103	Nexstar Media Group Inc	NXST	2,666	140.08	373,453.28	147.09	392,136.69	0.00	Communication Services	1.25%
665531307	Northern Oil And Gas, Inc.	NOG	8,317	38.34	318,873.78	28.96	240,838.35	0.00	Energy	1.07%
674215207	Chord Energy Corp	CHRD	2,094	165.32	346,180.08	153.68	321,815.23	0.00	Energy	1.16%
680033107	Old National Bancorp	ONB	21,364	13.70	292,686.80	14.03	299,719.79	0.00	Financials	0.98%
68268W103	Onemain Holdings Incorporation	OMF	6,025	35.93	216,478.25	45.08	271,633.26	0.00	Financials	0.73%
689648103	Otter Tail Corporation	OTTR	5,641	76.94	434,018.54	71.61	403,927.69	0.00	Utilities	1.46%
69336V101	Pgt Innovations Inc	PGTI	9,739	29.94	291,585.66	24.36	237,263.04	0.00	Industrials	0.98%
69366J200	Ptc Therapeutics, Inc.	PTCT	3,270	18.75	61,312.50	41.73	136,445.75	0.00	Health Care	0.21%
69478X105	Pacific Premier Bancorp Inc	PPBI	8,752	19.00	166,288.00	26.81	234,682.56	0.00	Financials	0.56%
695127100	Pacira Biosciences Inc	PCRX	2,227	28.26	62,935.02	47.24	105,213.42	0.00	Health Care	0.21%
703481101	Patterson-Uti Energy Inc	PTEN	29,239	12.70	371,335.30	12.22	357,353.58	0.00	Energy	1.25%
707569109	Penn Entmt Inc	PENN	7,066	19.73	139,412.18	27.90	197,155.94	0.00	Consumer Discretionary	0.47%
72346Q104	Pinnacle Financial Partners Inc	PNFP	2,474	62.36	154,278.64	60.76	150,318.50	0.00	Financials	0.52%
729132100	Plexus Corp	PLXS	2,803	98.32	275,590.96	95.89	268,779.80	0.00	Information Technology	0.92%
736508847	Portland General Electric Company	POR	6,099	40.02	244,081.98	46.86	285,813.10	0.00	Utilities	0.82%
740367404	Preferred Bank	PFBC	7,497	59.57	446,596.29	68.47	513,308.90	0.00	Financials	1.50%
74164F103	Primoris Services	PRIM	22,157	30.06	666,039.42	28.13	623,221.02	0.00	Industrials	2.23%
749527107	Rev Group Inc	REVG	24,054	14.24	342,528.96	14.97	360,113.91	0.00	Industrials	1.15%
75281A109	Range Resources Corp.	RRC	12,601	35.84	451,619.84	27.64	348,297.65	0.00	Energy	1.51%
76131N101	Retail Opportunity Investments Corp	ROIC	26,306	11.74	308,832.44	16.11	423,908.27	0.00	Real Estate	1.04%
783549108	Ryder System, Inc.	R	1,896	97.54	184,935.84	89.65	169,974.22	0.00	Industrials	0.62%
78377T107	Ryman Hospitality Properties Inc	RHP	6,245	85.60	534,572.00	88.53	552,880.98	0.00	Real Estate	1.79%
807066105	Scholastic Corporation	SCHL	7,427	36.90	274,056.30	40.03	297,293.77	1,485.40	Communication Services	0.92%

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Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
830566105	Skechers Usa, Inc.	SKX	5,952	48.22	287,005.44	47.16	280,701.81	0.00	Consumer Discretionary	0.96%
830879102	Skywest Inc	SKYW	8,110	42.17	341,998.70	29.51	239,321.99	0.00	Industrials	1.15%
844895102	Southwest Gas Holdings Inc	SWX	2,361	58.61	138,378.21	61.25	144,618.56	0.00	Utilities	0.46%
847215100	Spartannash Company	SPTN	10,075	22.49	226,586.75	22.80	229,660.29	0.00	Consumer Staples	0.76%
84790A105	Spectrum Brands Holdings Inc	SPB	6,299	75.32	474,440.68	76.92	484,541.73	0.00	Consumer Staples	1.59%
859241101	Sterling Infrastructure, Inc.	STRL	6,996	72.85	509,658.60	48.47	339,074.09	0.00	Industrials	1.71%
861896108	Stonex Group Inc	SNEX	1,626	95.32	154,990.32	77.49	125,997.55	0.00	Financials	0.52%
868459108	Supernus Pharmaceuticals, Inc	SUPN	7,938	23.85	189,321.30	29.45	233,809.02	0.00	Health Care	0.64%
87265H109	Tri Pointe Homes Inc	TPH	12,168	25.06	304,930.08	25.40	309,072.92	0.00	Consumer Discretionary	1.02%
88033G407	Tenet Healthcare Corporation	THC	6,129	53.70	329,127.30	52.98	324,694.11	0.00	Health Care	1.10%
88146M101	Terreno Rlty Corp Com	TRNO	5,642	53.28	300,605.76	58.15	328,069.23	0.00	Real Estate	1.01%
88224Q107	Texas Capital Bancshares Inc	TCBI	6,470	55.06	356,238.20	60.87	393,841.01	0.00	Financials	1.19%
92343X100	Verint Systems Inc	VRNT	7,490	18.81	140,886.90	39.06	292,582.43	0.00	Information Technology	0.47%
92511U102	Verra Mobility Corporation	VRRM	13,842	19.77	273,656.34	16.40	226,971.27	0.00	Industrials	0.92%
97650W108	Wintrust Financial Corporation	WTFC	5,055	74.69	377,557.95	75.73	382,791.98	0.00	Financials	1.27%
29,813,290.32						31,804,362.39	9,389.47			