

Gross Performance for Selected Time Periods

	1 Month	QTD	YTD	1 Year	3 Year	5 Year	ITD
State of Connecticut	4.52	4.52	4.52	24.89	8.81	-	6.92
RUSSELL 2000 VALUE	2.05	2.05	2.05	15.52	4.71	-	2.71

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

Net Performance for Selected Time Periods

	1 Month	QTD	YTD	1 Year	3 Year	5 Year	ITD
State of Connecticut	4.43	4.43	4.43	24.40	8.39	-	6.51
RUSSELL 2000 VALUE	2.05	2.05	2.05	15.52	4.71	-	2.71

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

2ST_CT11 - State of Connecticut - PFCSTCT2

Account ID: PFCSTCT2
As of: 01/31/2025



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	12/03/2024	01/08/2025	7,646.00	1,146.90	1.0000000000	1,146.90
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	59100U108	Pathward Finl Inc	12/10/2024	01/02/2025	11,443.00	572.15	1.0000000000	572.15
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	200340107	Comerica Incorporated	12/13/2024	01/01/2025	8,592.00	6,100.32	1.0000000000	6,100.32
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	320517105	First Horizon Corp	12/13/2024	01/02/2025	35,048.00	5,257.20	1.0000000000	5,257.20
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	83545G102	Sonic Automotive, Inc.	12/13/2024	01/15/2025	7,740.00	2,709.00	1.0000000000	2,709.00
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	88146M101	Terreno Rlty Corp Com	12/13/2024	01/07/2025	8,059.00	3,948.91	1.0000000000	3,948.91
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	05368V106	Avient Corp	12/13/2024	01/08/2025	11,481.00	3,099.87	1.0000000000	3,099.87
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	87161C501	Synovus Financial Corp.	12/19/2024	01/02/2025	11,792.00	4,480.96	1.0000000000	4,480.96
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	76131N101	Retail Opportunity Investments Corp	12/20/2024	01/10/2025	14,795.00	2,219.25	1.0000000000	2,219.25
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	37954A204	Global Medical Reit Inc	12/20/2024	01/08/2025	40,008.00	8,401.68	1.0000000000	8,401.68
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	381013101	Golden Entertainment Inc	12/20/2024	01/07/2025	6,676.00	1,669.00	1.0000000000	1,669.00
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	736508847	Portland General Electric Company	12/24/2024	01/15/2025	12,754.00	6,377.00	1.0000000000	6,377.00
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	749527107	Rev Group Inc	12/26/2024	01/10/2025	8,938.00	536.28	1.0000000000	536.28
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	04208T108	Armada Hoffler Pptys Inc	12/26/2024	01/02/2025	42,511.00	8,714.76	1.0000000000	8,714.76
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	665531307	Northern Oil And Gas, Inc.	12/30/2024	01/31/2025	9,907.00	4,160.94	1.0000000000	4,160.94
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	15202L107	Centerspace	12/30/2024	01/13/2025	3,641.00	2,730.75	1.0000000000	2,730.75
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	74164F103	Primoris Services	12/31/2024	01/15/2025	15,069.00	1,205.52	1.0000000000	1,205.52
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	70509V100	Pebblebrook Hotel Trust	12/31/2024	01/15/2025	11,068.00	110.68	1.0000000000	110.68
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	78377T107	Ryman Hospitality Properties Inc	12/31/2024	01/15/2025	5,801.00	6,671.15	1.0000000000	6,671.15

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	03076K108	Ameris Bancorp Properties Inc	12/31/2024	01/06/2025	12,011.00	2,402.20	1.00000000000	2,402.20
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	008492100	Agree Realty Corp	12/31/2024	01/15/2025	6,960.00	1,760.88	1.00000000000	1,760.88
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	78440X887	SI Green Realty Corp.	12/31/2024	01/15/2025	7,251.00	1,867.13	1.00000000000	1,867.13



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	45378A106	Independence Realty Trust Inc	12/31/2024	01/17/2025	24,380.00	3,900.80	1.0000000000	3,900.80
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	505743104	Ladder Capital Corporation	12/31/2024	01/15/2025	32,577.00	7,492.71	1.0000000000	7,492.71
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	05368M106	Avid Bioservices Inc	01/02/2025	01/03/2025	12,185.00	150,188.13	1.0000000000	150,188.13
2ST_CT11	PFCSTCT2	State of Connecticut	MISCINC	CASHUSD	Us Dollars	01/02/2025	01/02/2025	5,183.17	5,183.17	1.0000000000	5,183.17
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	29261A100	Encompass Health Corporation	01/02/2025	01/15/2025	5,216.00	886.72	1.0000000000	886.72
2ST_CT11	PFCSTCT2	State of Connecticut	SPLIT	59001A102	Meritage Homes Corp	01/03/2025	01/02/2025	1,170.00	0.00	1.0000000000	0.00
2ST_CT11	PFCSTCT2	State of Connecticut	SPLIT	59001A102	Meritage Homes Corp	01/03/2025	01/02/2025	418.00	0.00	1.0000000000	0.00
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	15872M104	Championx Corp	01/03/2025	01/31/2025	13,058.00	1,240.51	1.0000000000	1,240.51
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	90187B804	Two Harbors Investment Corp.	01/03/2025	01/29/2025	16,652.00	7,493.40	1.0000000000	7,493.40
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	219798105	Quidelortho Corp	01/10/2025	01/13/2025	-2,835.00	-128,931.55	1.0000000000	-128,931.55
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	00751Y106	Advance Auto Parts	01/10/2025	01/24/2025	6,367.00	1,591.75	1.0000000000	1,591.75
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	49803T300	Kite Realty Group Trust	01/10/2025	01/16/2025	18,979.00	5,124.33	1.0000000000	5,124.33
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	740367404	Preferred Bank	01/10/2025	01/23/2025	8,931.00	6,698.25	1.0000000000	6,698.25
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	42234Q102	Heartland Financial Usa, Inc.	01/14/2025	01/27/2025	5,430.00	1,629.00	1.0000000000	1,629.00
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	10950A106	Brightspring Health Svcs Inc	01/24/2025	01/27/2025	-8,848.00	-196,634.42	1.0000000000	-196,634.42
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	294268107	Eplus Inc	01/24/2025	01/27/2025	-2,005.00	-162,452.12	1.0000000000	-162,452.12
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	801056102	Sanmina Corp	01/24/2025	01/27/2025	-1,022.00	-85,556.63	1.0000000000	-85,556.63
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	729132100	Plexus Corp	01/24/2025	01/27/2025	1,160.00	178,221.28	1.0000000000	178,221.28
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	10950A106	Brightspring Health Svcs Inc	01/27/2025	01/28/2025	-1,945.00	-45,408.95	1.0000000000	-45,408.95

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	CONTRIBUTION	CASHUSD	Us Dollars	01/31/2025	01/31/2025	43,186.38	43,186.38	1.0000000000	43,186.38
2ST_CT11	PFCSTCT2	State of Connecticut	MISCEXP	CASHUSD	Us Dollars	01/31/2025	01/31/2025	-43,186.38	-43,186.38	1.0000000000	-43,186.38
									-173,191.09		-173,191.09
									-173,191.09		-173,191.09

State of Connecticut

2ST_CT11

As of 01/31/2025



Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
CASHUSD	Us Dollars	USD	996,671	1.00	996,670.58	1.00	996,670.58	0.00		1.95%
G9618E107	White Mountns Insu	WTM	378	1,932.46	730,469.88	1,436.96	543,172.03	0.00	Financials	1.43%
000361105	Aar Corp	AIR	8,918	67.76	604,283.68	51.56	459,796.92	0.00	Industrials	1.18%
00404A109	Acadia Healthcare Company, Inc.	ACHC	6,280	45.11	283,290.80	60.60	380,593.62	0.00	Health Care	0.55%
004225108	Acadia Pharmaceuticals Inc	ACAD	7,178	18.66	133,941.48	19.51	140,011.03	0.00	Health Care	0.26%
00737L103	Adtalem Global Education Inc	ATGE	8,691	107.13	931,066.83	55.39	481,437.42	0.00	Consumer Discretionary	1.82%
00751Y106	Advance Auto Parts	AAP	6,367	48.50	308,799.50	56.82	361,756.81	0.00	Consumer Discretionary	0.60%
008492100	Agree Realty Corp	ADC	6,960	72.57	505,087.20	64.72	450,437.50	1,760.88	Real Estate	0.99%
03076K108	Ameris Bancorp	ABCB	12,011	65.65	788,522.15	47.52	570,751.05	0.00	Financials	1.54%
03168L105	Amneal Pharmaceuticals Inc	AMRX	88,459	8.26	730,671.34	6.71	593,272.86	0.00	Health Care	1.43%
03676B102	Antero Midstream Corp	AM	18,186	16.04	291,703.44	11.84	215,233.16	4,091.85	Energy	0.57%
04208T108	Armada Hoffler Pptys Inc	AHH	42,511	9.78	415,757.58	12.73	541,247.00	0.00	Real Estate	0.81%
04316A108	Artisan Partners Asset Mgmt Inc	APAM	8,024	44.69	358,592.56	38.21	306,568.66	0.00	Financials	0.70%
05368V106	Avient Corp	AVNT	11,481	42.90	492,534.90	47.15	541,367.26	0.00	Materials	0.96%
05464T104	Axsome Therapeutics Incorporation	AXSM	1,163	106.46	123,812.98	66.29	77,093.07	0.00	Health Care	0.24%
06652V208	Banner Corp	BANR	7,800	70.67	551,226.00	57.35	447,362.44	0.00	Financials	1.08%
088929104	Bgc Partners, Inc.	BGC	24,402	9.54	232,795.08	9.90	241,688.25	0.00	Financials	0.46%
092113109	Black Hills Corporation	BKH	12,123	58.73	711,983.79	57.78	700,471.01	0.00	Utilities	1.39%
099406100	Boot Barn Holdings Inc	BOOT	5,026	160.85	808,432.10	89.07	447,646.59	0.00	Consumer Discretionary	1.58%
10950A106	Brightspring Health Svcs Inc	BTSG	10,793	23.60	254,714.80	22.43	242,043.37	0.00	Health Care	0.50%
144285103	Carpenter Technology Corporation	CRS	5,307	193.06	1,024,569.42	94.57	501,870.70	1,061.40	Materials	2.00%
15202L107	Centerspace	CSR	3,641	60.75	221,190.75	72.89	265,394.13	0.00	Real Estate	0.43%
15872M104	Championx Corp	CHX	13,058	28.64	373,981.12	28.13	367,317.77	0.00	Energy	0.73%

State of Connecticut

2ST_CT11

As of 01/31/2025



Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
17888H103	Civitas Res Inc	CIVI	7,759	50.76	393,846.84	71.10	551,647.39	0.00	Energy	0.77%
19247G107	Coherent Corp	COHR	4,898	90.49	443,220.02	50.08	245,270.97	0.00	Information Technology	0.87%
197236102	Columbia Banking System, Inc.	COLB	16,026	27.90	447,125.40	22.90	367,017.53	0.00	Financials	0.87%
200340107	Comerica Incorporated	CMA	8,592	67.32	578,413.44	46.57	400,114.69	0.00	Financials	1.13%
20369C106	Community Healthcare Tr Inc	CHCT	27,236	19.83	540,089.88	18.42	501,782.15	0.00	Real Estate	1.06%
219798105	Quidelortho Corp	QDEL	8,027	43.46	348,853.42	43.98	353,030.17	0.00	Health Care	0.68%
25787G100	Donnelley Financial Solutions Inc	DFIN	3,360	66.37	223,003.20	64.36	216,242.02	0.00	Financials	0.44%
264147109	Ducommun Incorporated	DCO	5,910	68.38	404,125.80	56.23	332,314.24	0.00	Industrials	0.79%
28035Q102	Edgewell Personal Care Co	EPC	7,646	33.30	254,611.80	40.26	307,828.11	0.00	Consumer Staples	0.50%
28414H103	Elanco Animal Health Inc	ELAN	15,126	12.03	181,965.78	13.95	211,047.79	0.00	Health Care	0.36%
29261A100	Encompass Health Corporation	EHC	5,216	99.27	517,792.32	69.14	360,625.43	0.00	Health Care	1.01%
29355X107	Enpro Inc	NPO	2,150	185.70	399,255.00	124.82	268,365.64	0.00	Industrials	0.78%
293712105	Enterprise Financial Services Corp	EFSC	9,206	59.84	550,887.04	47.20	434,493.01	0.00	Financials	1.08%
294268107	Eplus Inc	PLUS	4,823	79.90	385,357.70	73.89	356,371.02	0.00	Information Technology	0.75%
30161Q104	Exelixis, Inc.	EXEL	7,264	33.15	240,801.60	22.30	161,963.23	0.00	Health Care	0.47%
302520101	F.N.B. Corporation	FNB	43,047	15.69	675,407.43	12.81	551,467.76	0.00	Financials	1.32%
320517105	First Horizon Corp	FHN	35,048	21.89	767,200.72	13.23	463,828.91	0.00	Financials	1.50%
320817109	First Merchants Corporation	FRME	18,720	44.44	831,916.80	37.49	701,830.80	0.00	Financials	1.63%
359694106	H.B. Fuller Company	FUL	4,470	63.13	282,191.10	74.40	332,562.05	0.00	Materials	0.55%
36237H101	G-lli Apparel Gp	GIII	15,554	31.22	485,595.88	28.25	439,405.46	0.00	Consumer Discretionary	0.95%
37954A204	Global Medical Reit Inc	GMRE	40,008	7.84	313,662.72	12.52	501,085.63	0.00	Real Estate	0.61%
381013101	Golden Entertainment Inc	GDEN	6,676	32.74	218,572.24	39.13	261,237.23	0.00	Consumer Discretionary	0.43%
42234Q102	Heartland Financial Usa, Inc.	HTLF	5,430	64.67	351,158.10	45.50	247,040.72	0.00	Financials	0.69%

State of Connecticut

2ST_CT11

As of 01/31/2025



Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
42704L104	Herc Hldgs Inc	HRI	3,028	203.96	617,590.88	139.05	421,048.87	0.00	Industrials	1.21%
44952J104	Crescent Energy Company	CRGY	20,635	15.06	310,763.10	11.96	246,723.77	0.00	Energy	0.61%
45378A106	Independence Realty Trust Inc	IRT	24,380	19.21	468,339.80	18.49	450,694.72	0.00	Real Estate	0.92%
46116X101	Intra-Cellular Therapies Inc	ITCI	1,265	127.08	160,756.20	64.84	82,025.47	0.00	Health Care	0.31%
466367109	Jack In The Box	JACK	4,544	39.19	178,079.36	64.22	291,812.54	0.00	Consumer Discretionary	0.35%
488401100	Kemper Corporation	KMPR	11,100	67.18	745,698.00	58.91	653,904.14	0.00	Financials	1.46%
493732101	Kforcecom Inc	KFRC	4,617	55.73	257,305.41	67.08	309,701.24	0.00	Industrials	0.50%
49803T300	Kite Realty Group Trust	KRG	18,979	23.15	439,363.85	26.21	497,490.54	0.00	Real Estate	0.86%
50155Q100	Kyndryl Hldgs Inc	KD	24,719	37.96	938,333.24	22.04	544,769.39	0.00	Information Technology	1.83%
50216C108	Lsi Industries	LYTS	15,021	21.07	316,492.47	16.47	247,467.16	0.00	Industrials	0.62%
505336107	La-Z-Boy Inc	LZB	7,417	47.20	350,082.40	35.21	261,183.75	0.00	Consumer Discretionary	0.68%
505743104	Ladder Capital Corporation	LADR	32,577	11.21	365,188.17	11.18	364,312.38	0.00	Financials	0.71%
516544103	Lantheus Holdings Inc	LNTH	5,502	92.51	508,990.02	75.11	413,265.25	0.00	Health Care	1.00%
55306N104	Mks Instruments In	MKSI	2,124	113.28	240,606.72	108.54	230,536.49	0.00	Information Technology	0.47%
559663109	Magnolia Oil & Gas Corporation	MGY	8,852	23.70	209,792.40	21.75	192,553.57	0.00	Energy	0.41%
576690101	Materion Corp	MTRN	5,018	101.00	506,818.00	97.58	489,663.78	0.00	Materials	0.99%
59001A102	Meritage Homes Corp	MTH	3,176	77.87	247,315.12	97.12	308,438.54	0.00	Consumer Discretionary	0.48%
59100U108	Pathward Finl Inc	CASH	11,443	79.73	912,350.39	58.70	671,707.63	0.00	Financials	1.78%
602496101	Mimedx Group Inc	MDXG	13,948	8.70	121,347.60	9.20	128,277.90	0.00	Health Care	0.24%
604749101	Mirum Pharmaceuticals Inc	MIRM	2,498	48.88	122,102.24	30.25	75,565.73	0.00	Health Care	0.24%
65336K103	Nexstar Media Group Inc	NXST	3,236	153.22	495,819.92	164.71	532,991.04	0.00	Communication Services	0.97%
665531307	Northern Oil And Gas, Inc.	NOG	9,907	35.95	356,156.65	30.95	306,588.78	0.00	Energy	0.70%
674215207	Chord Energy Corp	CHRD	2,494	112.45	280,450.30	149.83	373,665.37	0.00	Energy	0.55%

State of Connecticut

2ST_CT11

As of 01/31/2025



Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
680033107	Old National Bancorp	ONB	25,448	23.85	606,934.80	15.13	385,009.22	0.00	Financials	1.19%
68268W103	Onemain Holdings Incorporation	OMF	7,176	55.54	398,555.04	46.65	334,793.12	0.00	Financials	0.78%
689648103	Otter Tail Corporation	OTTR	6,719	77.04	517,631.76	72.84	489,432.04	0.00	Utilities	1.01%
690732102	Owens & Minor Inc	OMI	14,285	14.24	203,418.40	19.36	276,544.11	0.00	Health Care	0.40%
69478X105	Pacific Premier Bancorp Inc	PPBI	18,394	25.90	476,404.60	26.32	484,134.74	0.00	Financials	0.93%
703481101	Patterson-Uti Energy Inc	PTEN	34,992	8.07	282,385.44	11.55	404,169.44	0.00	Energy	0.55%
70509V100	Pebblebrook Hotel Trust	PEB	11,068	13.13	145,322.84	15.20	168,219.14	0.00	Real Estate	0.28%
71424F105	Permian Resources Corp	PR	37,398	14.65	547,880.70	12.40	463,803.23	0.00	Energy	1.07%
72346Q104	Pinnacle Financial Partners Inc	PNFP	4,852	124.77	605,384.04	77.46	375,823.30	0.00	Financials	1.18%
729132100	Plexus Corp	PLXS	1,662	141.71	235,522.02	107.15	178,091.49	0.00	Information Technology	0.46%
736508847	Portland General Electric Company	POR	12,754	41.14	524,699.56	45.59	581,410.29	0.00	Utilities	1.03%
740367404	Preferred Bank	PFBC	8,931	91.36	815,936.16	72.36	646,227.51	0.00	Financials	1.60%
74164F103	Primoris Services	PRIM	15,069	76.77	1,156,847.13	36.59	551,330.35	0.00	Industrials	2.26%
749527107	Rev Group Inc	REVG	8,938	34.70	310,148.60	17.20	153,695.40	0.00	Industrials	0.61%
75281A109	Range Resources Corp.	RRC	15,010	37.04	555,970.40	28.85	433,089.32	0.00	Energy	1.09%
76131N101	Retail Opportunity Investments Corp	ROIC	14,795	17.47	258,468.65	16.32	241,384.84	0.00	Real Estate	0.51%
783549108	Ryder System, Inc.	R	3,099	159.41	494,011.59	115.99	359,444.51	0.00	Industrials	0.97%
78377T107	Ryman Hospitality Properties Inc	RHP	5,801	104.84	608,176.84	92.35	535,742.56	0.00	Real Estate	1.19%
78440X887	SI Green Realty Corp.	SLG	7,251	67.39	488,644.89	58.17	421,815.77	1,867.13	Real Estate	0.96%
801056102	Sanmina Corp	SANM	6,159	83.73	515,693.07	70.24	432,583.97	0.00	Information Technology	1.01%
81619Q105	Select Medical Holdings Corporation	SEM	6,620	19.67	130,215.40	21.26	140,713.10	0.00	Health Care	0.25%
830566105	Skechers Usa, Inc.	SKX	3,553	75.34	267,683.02	49.22	174,896.23	0.00	Consumer Discretionary	0.52%
830879102	Skywest Inc	SKYW	12,180	120.92	1,472,805.60	53.81	655,357.11	0.00	Industrials	2.88%

State of Connecticut

2ST_CT11

As of 01/31/2025



Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
83545G102	Sonic Automotive, Inc.	SAH	7,740	74.25	574,695.00	63.44	490,999.74	0.00	Consumer Discretionary	1.12%
83601L102	Sotera Health Co	SHC	19,104	13.71	261,915.84	11.57	221,128.03	0.00	Health Care	0.51%
844895102	Southwest Gas Holdings Inc	SWX	2,812	74.68	210,000.16	63.65	178,971.98	0.00	Utilities	0.41%
847215100	Spartannash Company	SPTN	14,412	18.23	262,730.76	21.94	316,254.19	0.00	Consumer Staples	0.51%
84790A105	Spectrum Brands Holdings Inc	SPB	5,727	84.56	484,275.12	78.93	452,022.44	0.00	Consumer Staples	0.95%
859241101	Sterling Infrastructure, Inc.	STRL	2,128	142.42	303,069.76	70.90	150,882.34	0.00	Industrials	0.59%
861896108	Stonex Group Inc	SNEX	2,905	109.52	318,155.60	59.83	173,798.39	0.00	Financials	0.62%
868459108	Supernus Pharmaceuticals, Inc	SUPN	7,191	38.37	275,918.67	30.51	219,416.42	0.00	Health Care	0.54%
868873100	Surmodics Inc	SRDX	6,912	34.04	235,284.48	39.36	272,041.95	0.00	Health Care	0.46%
87161C501	Synovus Financial Corp.	SNV	11,792	56.42	665,304.64	46.28	545,751.11	0.00	Financials	1.30%
87265H109	Tri Pointe Homes Inc	TPH	14,494	36.86	534,248.84	28.02	406,062.87	0.00	Consumer Discretionary	1.04%
87305R109	Ttm Technologies Inc	TTMI	19,130	24.59	470,406.70	18.54	354,644.23	0.00	Information Technology	0.92%
88146M101	Terreno Rlty Corp Com	TRNO	8,059	65.42	527,219.78	59.19	477,051.75	0.00	Real Estate	1.03%
88224Q107	Texas Capital Bancshares Inc	TCBI	7,706	78.95	608,388.70	64.55	497,449.15	0.00	Financials	1.19%
886029206	Thryv Hldgs Inc	THRY	10,684	17.51	187,076.84	20.93	223,594.12	0.00	Communication Services	0.37%
887389104	The Timken Company	TKR	3,377	80.27	271,071.79	75.51	255,012.13	0.00	Industrials	0.53%
90187B804	Two Harbors Investment Corp.	TWO	16,652	12.75	212,313.00	13.75	228,967.51	0.00	Financials	0.42%
917047102	Urban Outfitters	URBN	4,489	55.42	248,780.38	55.24	247,970.12	0.00	Consumer Discretionary	0.49%
92337F107	Veracyte Inc	VCYT	3,464	45.48	157,542.72	35.64	123,468.94	0.00	Health Care	0.31%
92343X100	Verint Systems Inc	VRNT	12,028	25.38	305,270.64	36.02	433,277.53	0.00	Information Technology	0.60%
92511U102	Verra Mobility Corporation	VRRM	16,489	26.39	435,144.71	17.46	287,887.07	0.00	Industrials	0.85%
97650W108	Wintrust Financial Corporation	WTFC	8,498	130.81	1,111,623.38	91.22	775,218.23	0.00	Financials	2.17%
					51,138,072.49			42,753,744.26	8,781.26	