

Gross Performance for Selected Time Periods

	1 Month	QTD	YTD	1 Year	3 Year	5 Year	ITD
State of Connecticut	4.14	4.93	4.93	22.47	-	-	2.72
RUSSELL 2000 VALUE	4.38	2.90	2.90	18.75	-	-	0.57

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	4.14	4.87	4.87	22.05	-	-	2.36
RUSSELL 2000 VALUE	4.38	2.90	2.90	18.75	-	-	0.57

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: 03/31/2024



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	144285103	Carpenter Technology Corporation	01/29/2024	03/07/2024	2,368.00	473.60	1.0000000000	473.60
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	807066105	Scholastic Corporation	01/30/2024	03/15/2024	3,059.00	611.80	1.0000000000	611.80
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	689648103	Otter Tail Corporation	02/14/2024	03/08/2024	5,641.00	2,637.17	1.0000000000	2,637.17
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	844895102	Southwest Gas Holdings Inc	02/14/2024	03/01/2024	2,361.00	1,463.82	1.0000000000	1,463.82
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	092113109	Black Hills Corporation	02/15/2024	03/01/2024	4,366.00	2,837.90	1.0000000000	2,837.90
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	559663109	Magnolia Oil & Gas Corporation	02/15/2024	03/01/2024	7,431.00	966.03	1.0000000000	966.03
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	554382101	The Macerich Company	02/15/2024	03/04/2024	20,399.00	3,467.83	1.0000000000	3,467.83
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	007973100	Advanced Energy Industries, Inc.	02/15/2024	03/01/2024	2,417.00	241.70	1.0000000000	241.70
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	783549108	Ryder System, Inc.	02/16/2024	03/15/2024	1,896.00	1,346.16	1.0000000000	1,346.16
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	488401100	Kemper Corporation	02/16/2024	03/05/2024	2,787.00	863.97	1.0000000000	863.97
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	84790A105	Spectrum Brands Holdings Inc	02/16/2024	03/12/2024	4,794.00	2,013.48	1.0000000000	2,013.48
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	42704L104	Herc Hldgs Inc	02/20/2024	03/07/2024	2,535.00	1,685.78	1.0000000000	1,685.78
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	576690101	Materion Corp	02/21/2024	03/08/2024	6,025.00	783.25	1.0000000000	783.25
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	047649108	Atkore Inc	02/26/2024	03/15/2024	3,681.00	1,177.92	1.0000000000	1,177.92
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	78440X887	SI Green Realty Corp.	02/28/2024	03/15/2024	3,758.00	939.50	1.0000000000	939.50
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	008492100	Agree Realty Corp	02/28/2024	03/14/2024	3,133.00	773.85	1.0000000000	773.85
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	320817109	First Merchants Corporation	02/29/2024	03/15/2024	13,243.00	4,502.62	1.0000000000	4,502.62
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	235825205	Dana Incorporated	02/29/2024	03/22/2024	10,724.00	1,072.40	1.0000000000	1,072.40
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	703481101	Patterson-Uti Energy Inc	02/29/2024	03/15/2024	29,239.00	2,339.12	1.0000000000	2,339.12

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2ST_CT11	PFCSTCT2	State of Connecticut	MISCINC	CASHUSD	Us Dollars	03/01/2024	03/01/2024	3,411.04	3,411.04	1.0000000000	3,411.04
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	505336107	La-Z-Boy Inc	03/04/2024	03/15/2024	6,227.00	1,245.40	1.0000000000	1,245.40
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	674215207	Chord Energy Corp	03/04/2024	03/19/2024	2,094.00	2,617.50	1.0000000000	2,617.50



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2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	674215207	Chord Energy Corp	03/04/2024	03/19/2024	2,094.00	4,188.00	1.0000000000	4,188.00
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	680033107	Old National Bancorp	03/04/2024	03/15/2024	21,364.00	2,990.96	1.0000000000	2,990.96
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	302520101	F.N.B. Corporation	03/05/2024	03/15/2024	36,138.00	4,336.56	1.0000000000	4,336.56
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	25432X102	Dime Cmnty Bancshares Inc New	03/05/2024	03/07/2024	5,281.00	96,291.39	1.0000000000	96,291.39
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	604749101	Mirum Pharmaceuticals Inc	03/05/2024	03/07/2024	-3,133.00	-86,825.45	1.0000000000	-86,825.45
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	29355X107	Enpro Inc	03/05/2024	03/20/2024	1,805.00	541.50	1.0000000000	541.50
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	G9618E107	White Mountns Insu	03/08/2024	03/20/2024	254.00	254.00	1.0000000000	254.00
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	03237H101	Amylyx Pharmaceuticals Inc	03/11/2024	03/13/2024	4,268.00	15,466.25	1.0000000000	15,466.25
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	71424F105	Permian Resources Corp	03/12/2024	03/21/2024	31,395.00	3,139.50	1.0000000000	3,139.50
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	71424F105	Permian Resources Corp	03/12/2024	03/21/2024	31,395.00	1,569.75	1.0000000000	1,569.75
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	847215100	Spartannash Company	03/13/2024	03/28/2024	10,075.00	2,191.31	1.0000000000	2,191.31
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	466367109	Jack In The Box	03/14/2024	03/27/2024	3,815.00	1,678.60	1.0000000000	1,678.60
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	637870106	National Storage Affiliates Trust	03/14/2024	03/29/2024	6,456.00	3,615.36	1.0000000000	3,615.36
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	17888H103	Civitas Res Inc	03/14/2024	03/28/2024	6,514.00	3,257.00	1.0000000000	3,257.00
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	17888H103	Civitas Res Inc	03/14/2024	03/28/2024	6,514.00	6,188.30	1.0000000000	6,188.30
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	293712105	Enterprise Financial Services Corp	03/14/2024	03/29/2024	6,257.00	1,564.25	1.0000000000	1,564.25
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	493732101	Kforcecom Inc	03/14/2024	03/29/2024	3,866.00	1,469.08	1.0000000000	1,469.08
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	75281A109	Range Resources Corp.	03/14/2024	03/29/2024	12,601.00	1,008.08	1.0000000000	1,008.08
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	20602D101	Concentrix Corp	03/18/2024	03/20/2024	1,818.00	109,548.53	1.0000000000	109,548.53
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	1000000000	Wintrust Financial	03/20/2024	03/20/2024	1,000.00	1,000.00	1.0000000000	1,000.00

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2ST_CT11	PFCSTCT2	State of Connecticut	BUY	97650W108	WINDUST Financial Corporation	03/27/2024	04/01/2024	-847.00	-87,438.94	1.00000000000	-87,438.94
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	05969A105	Bancorp Inc	03/27/2024	04/01/2024	2,930.00	97,206.07	1.00000000000	97,206.07
									219,711.94		219,711.94
									219,711.94		219,711.94

Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
CASHUSD	Us Dollars	USD	1,217,090	1.00	1,217,089.72	1.00	1,217,089.72	0.00		3.27%
G9618E107	White Mountns Insu	WTM	254	1,794.30	455,752.20	1,241.69	315,389.13	0.00	Financials	1.23%
000361105	Aar Corp	AIR	7,487	59.87	448,246.69	48.52	363,237.47	0.00	Industrials	1.21%
00404A109	Acadia Healthcare Company, Inc.	ACHC	4,375	79.22	346,587.50	73.54	321,736.01	0.00	Health Care	0.93%
004225108	Acadia Pharmaceuticals Inc	ACAD	3,320	18.49	61,386.80	22.69	75,347.36	0.00	Health Care	0.17%
00737L103	Adtalem Global Education Inc	ATGE	7,290	51.40	374,706.00	49.30	359,375.19	0.00	Consumer Discretionary	1.01%
00751Y106	Advance Auto Parts	AAP	5,341	85.09	454,465.69	60.32	322,154.17	0.00	Consumer Discretionary	1.22%
007973100	Advanced Energy Industries, Inc.	AEIS	2,417	101.98	246,485.66	93.31	225,540.96	0.00	Information Technology	0.66%
008492100	Agree Realty Corp	ADC	3,133	57.12	178,956.96	56.41	176,725.95	773.85	Real Estate	0.48%
00922R105	Air Transport Services Group Inc.	ATSG	7,745	13.76	106,571.20	21.48	166,357.23	0.00	Industrials	0.29%
03076K108	Ameris Bancorp	ABCB	10,083	48.38	487,815.54	43.59	439,529.85	1,512.45	Financials	1.31%
03168L105	Amneal Pharmaceuticals Inc	AMRX	35,400	6.06	214,524.00	4.65	164,676.27	0.00	Health Care	0.58%
03676B102	Antero Midstream Corp	AM	15,267	14.06	214,654.02	11.16	170,327.55	0.00	Energy	0.58%
04208T108	Armada Hoffer Pptys Inc	AHH	35,688	10.40	371,155.20	13.08	466,623.74	7,316.04	Real Estate	1.00%
04316A108	Artisan Partners Asset Mgmt Inc	APAM	6,736	45.77	308,306.72	36.59	246,440.76	0.00	Financials	0.83%
043436104	Asbury Automotive Group, Inc.	ABG	1,691	235.78	398,703.98	190.62	322,330.45	0.00	Consumer Discretionary	1.07%
04546L106	Assetmark Finl Hldgs Inc	AMK	5,374	35.41	190,293.34	27.66	148,620.36	0.00	Financials	0.51%
047649108	Atkore Inc	ATKR	3,681	190.36	700,715.16	125.21	460,882.13	0.00	Industrials	1.88%
05368V106	Avient Corp	AVNT	9,639	43.40	418,332.60	46.67	449,890.97	2,482.04	Materials	1.12%
05464T104	Axsome Therapeutics Incorporation	AXSM	973	79.80	77,645.40	60.72	59,084.75	0.00	Health Care	0.21%
05969A105	Bancorp Inc	TBBK	5,100	33.46	170,646.00	37.23	189,858.30	0.00	Financials	0.46%
06652V208	Banner Corp	BANR	6,548	48.00	314,304.00	54.55	357,172.65	0.00	Financials	0.85%
092113109	Black Hills Corporation	BKH	4,366	54.60	238,383.60	59.99	261,904.00	0.00	Utilities	0.64%

State of Connecticut

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As of 03/31/2024



Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
099406100	Boot Barn Holdings Inc	BOOT	4,208	95.15	400,391.20	80.50	338,748.36	0.00	Consumer Discretionary	1.08%
144285103	Carpenter Technology Corporation	CRS	2,368	71.42	169,122.56	65.10	154,149.07	0.00	Materials	0.45%
15202L107	Centerspace	CSR	2,765	57.14	157,992.10	73.12	202,163.53	2,073.75	Real Estate	0.42%
15872M104	Championx Corp	CHX	10,962	35.89	393,426.18	27.65	303,099.61	0.00	Energy	1.06%
17888H103	Civitas Res Inc	CIVI	6,514	75.91	494,477.74	74.86	487,668.55	0.00	Energy	1.33%
19239V302	Cogent Communications Holdings, Inc.	CCOI	4,450	65.33	290,718.50	66.46	295,730.21	4,294.25	Communication Services	0.78%
19247G107	Coherent Corp	COHR	6,186	60.62	374,995.32	34.39	212,745.81	0.00	Information Technology	1.01%
200340107	Comerica Incorporated	CMA	5,879	54.99	323,286.21	40.04	235,420.36	4,174.09	Financials	0.87%
235825205	Dana Incorporated	DAN	10,724	12.70	136,194.80	18.34	196,704.61	0.00	Consumer Discretionary	0.37%
264147109	Ducommun Incorporated	DCO	2,831	51.30	145,230.30	49.68	140,641.39	0.00	Industrials	0.39%
28035Q102	Edgewell Personal Care Co	EPC	6,419	38.64	248,030.16	41.34	265,368.51	962.85	Consumer Staples	0.67%
28414H103	Elanco Animal Health Inc	ELAN	21,443	16.28	349,092.04	14.06	301,431.36	0.00	Health Care	0.94%
29261A100	Encompass Health Corporation	EHC	4,933	82.58	407,367.14	63.52	313,343.08	739.95	Health Care	1.10%
29355X107	Enpro Inc	NPO	1,805	168.77	304,629.85	115.44	208,371.30	0.00	Industrials	0.82%
293712105	Enterprise Financial Services Corp	EFSC	6,257	40.56	253,783.92	43.25	270,602.54	0.00	Financials	0.68%
294268107	Eplus Inc	PLUS	1,756	78.54	137,916.24	61.96	108,796.23	0.00	Information Technology	0.37%
30161Q104	Exelixis, Inc.	EXEL	7,966	23.73	189,033.18	19.94	158,858.49	0.00	Health Care	0.51%
302520101	F.N.B. Corporation	FNB	36,138	14.10	509,545.80	12.13	438,225.59	0.00	Financials	1.37%
320517105	First Horizon Corp	FHN	29,344	15.40	451,897.60	11.96	350,857.66	4,401.60	Financials	1.22%
320817109	First Merchants Corporation	FRME	13,243	34.90	462,180.70	36.08	477,793.15	0.00	Financials	1.24%
359694106	H.B. Fuller Company	FUL	6,485	79.74	517,113.90	74.42	482,623.79	0.00	Materials	1.39%
36237H101	G-III Apparel Gp	GIII	7,009	29.01	203,331.09	26.22	183,766.06	0.00	Consumer Discretionary	0.55%
37954A204	Global Medical Reit Inc	GMRE	33,588	8.75	293,895.00	13.27	445,624.11	7,053.48	Real Estate	0.79%

Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
381013101	Golden Entertainment Inc	GDEN	5,605	36.83	206,432.15	40.15	225,045.20	1,401.25	Consumer Discretionary	0.56%
42234Q102	Heartland Financial Usa, Inc.	HTLF	4,558	35.15	160,213.70	41.83	190,659.33	0.00	Financials	0.43%
42704L104	Herc Hldgs Inc	HRI	2,535	168.30	426,640.50	124.91	316,652.64	0.00	Industrials	1.15%
43283X105	Hilton Grand Vacations Inc	HGV	6,536	47.21	308,564.56	46.27	302,392.44	0.00	Consumer Discretionary	0.83%
45378A106	Independence Realty Trust Inc	IRT	20,467	16.13	330,132.71	17.94	367,226.55	3,274.72	Real Estate	0.89%
45826H109	Integer Holdings Corporation	ITGR	2,767	116.68	322,853.56	82.08	227,118.08	0.00	Health Care	0.87%
46116X101	Intra-Cellular Therapies Inc	ITCI	1,348	69.20	93,281.60	60.88	82,065.97	0.00	Health Care	0.25%
46333X108	Ironwood Pharmaceuticals, Inc.	IRWD	7,187	8.71	62,598.77	12.25	88,009.13	0.00	Health Care	0.17%
466367109	Jack In The Box	JACK	3,815	68.48	261,251.20	67.84	258,793.17	0.00	Consumer Discretionary	0.70%
488401100	Kemper Corporation	KMPR	2,787	61.92	172,571.04	49.26	137,301.48	0.00	Financials	0.46%
493732101	Kforcecom Inc	KFRC	3,866	70.52	272,630.32	68.84	266,140.71	0.00	Industrials	0.73%
50155Q100	Kyndryl Hldgs Inc	KD	16,888	21.76	367,482.88	19.22	324,525.70	0.00	Information Technology	0.99%
505336107	La-Z-Boy Inc	LZB	6,227	37.62	234,259.74	33.79	210,396.95	0.00	Consumer Discretionary	0.63%
505743104	Ladder Capital Corporation	LADR	27,349	11.13	304,394.37	11.11	303,717.85	6,290.27	Financials	0.82%
516544103	Lantheus Holdings Inc	LNTH	4,619	62.24	287,486.56	72.98	337,080.07	0.00	Health Care	0.77%
55024U109	Lumentum Holdings Incorporation	LITE	4,599	47.35	217,762.65	52.39	240,946.76	0.00	Information Technology	0.59%
554382101	The Macerich Company	MAC	20,399	17.23	351,474.77	12.85	262,188.65	0.00	Real Estate	0.95%
559663109	Magnolia Oil & Gas Corporation	MGY	7,431	25.95	192,834.45	20.62	153,220.30	0.00	Energy	0.52%
57638P104	Masterbrand Inc	MBC	11,437	18.74	214,329.38	16.83	192,539.09	0.00	Industrials	0.58%
576690101	Materion Corp	MTRN	6,025	131.75	793,793.75	94.87	571,578.13	0.00	Materials	2.13%
59100U108	Pathward Finl Inc	CASH	9,607	50.48	484,961.36	54.80	526,448.25	480.35	Financials	1.30%
604749101	Mirum Pharmaceuticals Inc	MIRM	3,133	25.12	78,700.96	27.71	86,825.45	0.00	Health Care	0.21%
607828100	Modine Mfg Co	MOD	7,509	95.19	714,781.71	27.41	205,821.61	0.00	Consumer Discretionary	1.92%

State of Connecticut

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As of 03/31/2024



Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
637870106	National Storage Affiliates Trust	NSA	6,456	39.16	252,816.96	34.01	219,589.55	0.00	Real Estate	0.68%
65336K103	Nexstar Media Group Inc	NXST	2,152	172.29	370,768.08	162.32	349,310.80	0.00	Communication Services	1.00%
665531307	Northern Oil And Gas, Inc.	NOG	8,317	39.68	330,018.56	28.96	240,838.35	3,326.80	Energy	0.89%
674215207	Chord Energy Corp	CHRD	2,094	178.24	373,234.56	153.68	321,815.23	0.00	Energy	1.00%
680033107	Old National Bancorp	ONB	21,364	17.41	371,947.24	14.03	299,719.79	0.00	Financials	1.00%
68268W103	Onemain Holdings Incorporation	OMF	6,025	51.09	307,817.25	45.08	271,633.26	0.00	Financials	0.83%
689648103	Otter Tail Corporation	OTTR	5,641	86.40	487,382.40	71.61	403,927.69	0.00	Utilities	1.31%
690732102	Owens & Minor Inc	OMI	7,794	27.71	215,971.74	23.59	183,836.67	0.00	Health Care	0.58%
69478X105	Pacific Premier Bancorp Inc	PPBI	8,752	24.00	210,048.00	26.81	234,682.56	0.00	Financials	0.56%
703481101	Patterson-Uti Energy Inc	PTEN	29,239	11.94	349,113.66	12.22	357,353.58	0.00	Energy	0.94%
70509V100	Pebblebrook Hotel Trust	PEB	9,267	15.41	142,804.47	15.74	145,857.54	92.67	Real Estate	0.38%
71424F105	Permian Resources Corp	PR	31,395	17.66	554,435.70	11.82	371,207.00	0.00	Energy	1.49%
72346Q104	Pinnacle Financial Partners Inc	PNFP	4,062	85.88	348,844.56	69.07	280,559.55	0.00	Financials	0.94%
729132100	Plexus Corp	PLXS	3,193	94.82	302,760.26	97.82	312,334.07	0.00	Information Technology	0.81%
736508847	Portland General Electric Company	POR	6,099	42.00	256,158.00	46.86	285,813.10	2,897.03	Utilities	0.69%
740367404	Preferred Bank	PFBC	7,497	76.77	575,544.69	68.47	513,308.90	0.00	Financials	1.55%
74164F103	Primoris Services	PRIM	15,428	42.57	656,769.96	28.13	433,951.07	925.68	Industrials	1.77%
749527107	Rev Group Inc	REVG	24,054	22.09	531,352.86	14.97	360,113.91	1,202.70	Industrials	1.43%
75281A109	Range Resources Corp.	RRC	12,601	34.43	433,852.43	27.64	348,297.65	0.00	Energy	1.17%
76131N101	Retail Opportunity Investments Corp	ROIC	26,306	12.82	337,242.92	16.11	423,908.27	3,945.90	Real Estate	0.91%
783549108	Ryder System, Inc.	R	1,896	120.19	227,880.24	89.65	169,974.22	0.00	Industrials	0.61%
78377T107	Ryman Hospitality Properties Inc	RHP	4,857	115.61	561,517.77	88.53	429,998.87	5,342.70	Real Estate	1.51%
78440X887	SI Green Realty Corp.	SLG	3,758	55.13	207,178.54	46.54	174,895.28	939.50	Real Estate	0.56%

State of Connecticut

2ST_CT11

As of 03/31/2024



Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
830566105	Skechers Usa, Inc.	SKX	2,975	61.26	182,248.50	47.16	140,303.74	0.00	Consumer Discretionary	0.49%
830879102	Skywest Inc	SKYW	10,124	69.08	699,365.92	35.95	363,971.27	0.00	Industrials	1.88%
844895102	Southwest Gas Holdings Inc	SWX	2,361	76.13	179,742.93	61.25	144,618.56	0.00	Utilities	0.48%
847215100	Spartannash Company	SPTN	10,075	20.21	203,615.75	22.80	229,660.29	0.00	Consumer Staples	0.55%
84790A105	Spectrum Brands Holdings Inc	SPB	4,794	89.01	426,713.94	76.92	368,771.72	0.00	Consumer Staples	1.15%
859241101	Sterling Infrastructure, Inc.	STRL	4,877	110.31	537,981.87	48.47	236,372.83	0.00	Industrials	1.45%
861896108	Stonex Group Inc	SNEX	2,439	70.26	171,364.14	51.66	125,997.55	0.00	Financials	0.46%
868459108	Supernus Pharmaceuticals, Inc	SUPN	6,020	34.11	205,342.20	29.45	177,315.48	0.00	Health Care	0.55%
87157D109	Synaptics Incorporated	SYNA	1,545	97.56	150,730.20	116.49	179,980.30	0.00	Information Technology	0.41%
87161C501	Synovus Financial Corp.	SNV	9,359	40.06	374,921.54	35.53	332,479.66	3,556.42	Financials	1.01%
87265H109	Tri Pointe Homes Inc	TPH	12,168	38.66	470,414.88	25.40	309,072.92	0.00	Consumer Discretionary	1.26%
88033G407	Tenet Healthcare Corporation	THC	6,129	105.11	644,219.19	52.98	324,694.11	0.00	Health Care	1.73%
88146M101	Terreno Rlty Corp Com	TRNO	6,748	66.40	448,067.20	59.02	398,237.08	3,036.60	Real Estate	1.20%
88224Q107	Texas Capital Bancshares Inc	TCBI	6,470	61.55	398,228.50	60.87	393,841.01	0.00	Financials	1.07%
902681105	Ugi Corp	UGI	8,573	24.54	210,381.42	21.62	185,314.40	3,214.88	Utilities	0.57%
922417100	Veeco Instruments Inc.	VECO	5,746	35.17	202,086.82	30.89	177,518.35	0.00	Information Technology	0.54%
92343X100	Verint Systems Inc	VRNT	7,490	33.15	248,293.50	39.06	292,582.43	0.00	Information Technology	0.67%
92511U102	Verra Mobility Corporation	VRRM	13,842	24.97	345,634.74	16.40	226,971.27	0.00	Industrials	0.93%
97650W108	Wintrust Financial Corporation	WTFC	5,902	104.39	616,109.78	79.67	470,230.92	0.00	Financials	1.66%
					37,189,736.07			31,940,582.65	75,711.82	