

Gross Performance for Selected Time Periods

	1 Month	QTD	YTD	1 Year	3 Year	5 Year	ITD
State of Connecticut	8.93	8.93	14.25	19.67	-	-	5.83
RUSSELL 2000 VALUE	12.19	12.19	11.23	15.68	-	-	3.60

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	8.83	8.83	13.95	19.27	-	-	5.42
RUSSELL 2000 VALUE	12.19	12.19	11.23	15.68	-	-	3.60

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: 07/31/2024



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	28035Q102	Edgewell Personal Care Co	06/06/2024	07/09/2024	6,419.00	962.85	1.0000000000	962.85
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	59100U108	Pathward Finl Inc	06/11/2024	07/01/2024	9,607.00	480.35	1.0000000000	480.35
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	320517105	First Horizon Corp	06/14/2024	07/01/2024	29,344.00	4,401.60	1.0000000000	4,401.60
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	381013101	Golden Entertainment Inc	06/14/2024	07/02/2024	5,605.00	1,401.25	1.0000000000	1,401.25
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	76131N101	Retail Opportunity Investments Corp	06/14/2024	07/10/2024	26,306.00	3,945.90	1.0000000000	3,945.90
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	200340107	Comerica Incorporated	06/14/2024	07/01/2024	7,207.00	5,116.97	1.0000000000	5,116.97
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	87161C501	Synovus Financial Corp.	06/20/2024	07/01/2024	5,143.00	1,954.34	1.0000000000	1,954.34
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	05368V106	Avient Corp	06/21/2024	07/10/2024	9,639.00	2,482.04	1.0000000000	2,482.04
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	37954A204	Global Medical Reit Inc	06/21/2024	07/09/2024	33,588.00	7,053.48	1.0000000000	7,053.48
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	736508847	Portland General Electric Company	06/24/2024	07/15/2024	8,532.00	4,266.00	1.0000000000	4,266.00
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	04208T108	Armada Hoffler Pptys Inc	06/26/2024	07/05/2024	35,688.00	7,316.04	1.0000000000	7,316.04
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	665531307	Northern Oil And Gas, Inc.	06/27/2024	07/31/2024	8,317.00	3,326.80	1.0000000000	3,326.80
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	008492100	Agree Realty Corp	06/28/2024	07/15/2024	3,133.00	783.25	1.0000000000	783.25
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	749527107	Rev Group Inc	06/28/2024	07/12/2024	24,054.00	1,202.70	1.0000000000	1,202.70
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	88146M101	Terreno Rlty Corp Com	06/28/2024	07/12/2024	6,748.00	3,036.60	1.0000000000	3,036.60
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	505743104	Ladder Capital Corporation	06/28/2024	07/15/2024	27,349.00	6,290.27	1.0000000000	6,290.27
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	70509V100	Pebblebrook Hotel Trust	06/28/2024	07/15/2024	9,267.00	92.67	1.0000000000	92.67
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	78440X887	SI Green Realty Corp.	06/28/2024	07/15/2024	3,758.00	939.50	1.0000000000	939.50
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	78377T107	Ryman Hospitality Properties Inc	06/28/2024	07/15/2024	4,857.00	5,342.70	1.0000000000	5,342.70

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2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	74164F103	Primoris Services	06/28/2024	07/15/2024	15,428.00	925.68	1.0000000000	925.68
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	45378A106	Independence Realty Trust Inc	06/28/2024	07/19/2024	20,467.00	3,274.72	1.0000000000	3,274.72
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	03076K108	Ameris Bancorp	06/28/2024	07/08/2024	10,083.00	1,512.45	1.0000000000	1,512.45



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2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	15202L107	Centerspace	06/28/2024	07/10/2024	2,765.00	2,073.75	1.0000000000	2,073.75
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	29261A100	Encompass Health Corporation	07/01/2024	07/15/2024	4,386.00	657.90	1.0000000000	657.90
2ST_CT11	PFCSTCT2	State of Connecticut	MISCINC	CASHUSD	Us Dollars	07/01/2024	07/01/2024	3,796.56	3,796.56	1.0000000000	3,796.56
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	092113109	Black Hills Corporation	07/02/2024	07/03/2024	-1,762.00	-95,505.33	1.0000000000	-95,505.33
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	736508847	Portland General Electric Company	07/02/2024	07/03/2024	-2,187.00	-94,063.53	1.0000000000	-94,063.53
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	859241101	Sterling Infrastructure, Inc.	07/02/2024	07/03/2024	1,680.00	191,831.35	1.0000000000	191,831.35
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	092113109	Black Hills Corporation	07/03/2024	07/05/2024	-1,626.00	-88,360.91	1.0000000000	-88,360.91
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	15872M104	Championx Corp	07/05/2024	07/26/2024	10,962.00	1,041.39	1.0000000000	1,041.39
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	740367404	Preferred Bank	07/05/2024	07/19/2024	7,497.00	5,247.90	1.0000000000	5,247.90
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	57638P104	Masterbrand Inc	07/09/2024	07/10/2024	3,774.00	53,000.59	1.0000000000	53,000.59
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	57638P104	Masterbrand Inc	07/10/2024	07/11/2024	7,663.00	109,189.34	1.0000000000	109,189.34
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	87157D109	Synaptics Incorporated	07/11/2024	07/12/2024	1,545.00	139,070.08	1.0000000000	139,070.08
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	197236102	Columbia Banking System, Inc.	07/12/2024	07/15/2024	-13,467.00	-290,554.57	1.0000000000	-290,554.57
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	05368M106	Avid Bioservices Inc	07/12/2024	07/15/2024	-3,257.00	-27,338.28	1.0000000000	-27,338.28
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	69478X105	Pacific Premier Bancorp Inc	07/12/2024	07/15/2024	-6,704.00	-168,525.15	1.0000000000	-168,525.15
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	00751Y106	Advance Auto Parts	07/12/2024	07/26/2024	5,341.00	1,335.25	1.0000000000	1,335.25
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	05368M106	Avid Bioservices Inc	07/15/2024	07/16/2024	-6,767.00	-57,390.25	1.0000000000	-57,390.25
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	05368M106	Avid Bioservices Inc	07/16/2024	07/17/2024	-216.00	-1,866.91	1.0000000000	-1,866.91
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	19247G107	Coherent Corp	07/18/2024	07/19/2024	2,759.00	204,661.62	1.0000000000	204,661.62
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	05368M106	Meritage Homes	07/18/2024	07/19/2024	-1,000.00	-10,000.00	1.0000000000	-10,000.00

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2ST_CT11	PFCSTCT2	State of Connecticut	BUY	59001A102	Mortgage Finance Corp	07/25/2024	07/26/2024	-1,048.00	-202,780.35	1.00000000000	-202,780.35
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	607828100	Modine Mfg Co	07/25/2024	07/26/2024	1,971.00	197,979.29	1.00000000000	197,979.29
2ST_CT11	PFCSTCT2	State of Connecticut	CONTRIBUTION	CASHUSD	Us Dollars	07/31/2024	07/31/2024	40,086.82	40,086.82	1.00000000000	40,086.82
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	008492100	Agree Realty Corp	07/31/2024	08/01/2024	-2,715.00	-188,061.80	1.00000000000	-188,061.80

2ST_CT11 - State of Connecticut - PFCSTCT2

Account ID: PFCSTCT2
As of: 07/31/2024



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
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	749527107	Rev Group Inc	07/31/2024	08/01/2024	6,742.00	197,630.84	1.0000000000	197,630.84
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	859241101	Sterling Infrastructure, Inc.	07/31/2024	08/01/2024	1,409.00	162,608.59	1.0000000000	162,608.59
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	49803T300	Kite Realty Group Trust	07/31/2024	08/01/2024	-8,075.00	-201,616.60	1.0000000000	-201,616.60
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	78440X887	SI Green Realty Corp.	07/31/2024	08/01/2024	-2,334.00	-157,117.64	1.0000000000	-157,117.64
2ST_CT11	PFCSTCT2	State of Connecticut	MISCEXP	CASHUSD	Us Dollars	07/31/2024	07/31/2024	-40,086.82	-40,086.82	1.0000000000	-40,086.82
									-236,948.71		-236,948.71
									-236,948.71		-236,948.71

Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
CASHUSD	Us Dollars	USD	811,874	1.00	811,874.20	1.00	811,874.20	0.00		2.00%
G9618E107	White Mountns Insu	WTM	318	1,786.00	567,948.00	1,342.24	426,832.25	0.00	Financials	1.40%
000361105	Aar Corp	AIR	7,487	64.60	483,660.20	48.52	363,237.47	0.00	Industrials	1.19%
00404A109	Acadia Healthcare Company, Inc.	ACHC	2,759	64.85	178,921.15	73.54	202,895.92	0.00	Health Care	0.44%
004225108	Acadia Pharmaceuticals Inc	ACAD	3,320	19.02	63,146.40	22.69	75,347.36	0.00	Health Care	0.16%
00737L103	Adtalem Global Education Inc	ATGE	7,290	78.41	571,608.90	49.30	359,375.19	0.00	Consumer Discretionary	1.41%
00751Y106	Advance Auto Parts	AAP	5,341	63.33	338,245.53	60.32	322,154.17	0.00	Consumer Discretionary	0.83%
007973100	Advanced Energy Industries, Inc.	AEIS	2,417	116.37	281,266.29	93.31	225,540.96	0.00	Information Technology	0.69%
008492100	Agree Realty Corp	ADC	5,848	68.97	403,336.56	62.38	364,787.75	783.25	Real Estate	0.99%
00922R105	Air Transport Services Group Inc.	ATSG	7,745	16.14	125,004.30	21.48	166,357.23	0.00	Industrials	0.31%
03076K108	Ameris Bancorp	ABCB	10,083	60.89	613,953.87	43.59	439,529.85	0.00	Financials	1.51%
03168L105	Amneal Pharmaceuticals Inc	AMRX	56,010	7.33	410,553.30	5.46	305,966.15	0.00	Health Care	1.01%
03676B102	Antero Midstream Corp	AM	15,267	14.36	219,234.12	11.16	170,327.55	3,435.08	Energy	0.54%
04208T108	Armada Hoffer Pptys Inc	AHH	35,688	11.88	423,973.44	13.08	466,623.74	0.00	Real Estate	1.05%
04316A108	Artisan Partners Asset Mgmt Inc	APAM	6,736	44.16	297,461.76	36.59	246,440.76	0.00	Financials	0.73%
043436104	Asbury Automotive Group, Inc.	ABG	1,691	269.22	455,251.02	190.62	322,330.45	0.00	Consumer Discretionary	1.12%
04546L106	Assetmark Finl Hldgs Inc	AMK	5,374	34.50	185,403.00	27.66	148,620.36	0.00	Financials	0.46%
047649108	Atkore Inc	ATKR	3,681	135.00	496,935.00	125.21	460,882.13	0.00	Industrials	1.22%
05368M106	Avid Bioservices Inc	CDMO	10,240	10.44	106,905.60	8.46	86,595.44	0.00	Health Care	0.26%
05368V106	Avient Corp	AVNT	9,639	45.24	436,068.36	46.67	449,890.97	0.00	Materials	1.07%
05464T104	Axsome Therapeutics Incorporation	AXSM	973	87.31	84,952.63	60.72	59,084.75	0.00	Health Care	0.21%
06652V208	Banner Corp	BANR	6,548	59.22	387,772.56	54.55	357,172.65	0.00	Financials	0.96%
092113109	Black Hills Corporation	BKH	10,188	59.05	601,601.40	56.90	579,723.97	0.00	Utilities	1.48%

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	133.48	561,683.84	80.50	338,748.36	0.00	Consumer Discretionary	1.38%
144285103	Carpenter Technology Corporation	CRS	4,463	145.87	651,017.81	78.04	348,289.01	0.00	Materials	1.60%
15202L107	Centerspace	CSR	2,765	69.83	193,079.95	73.12	202,163.53	0.00	Real Estate	0.48%
15872M104	Championx Corp	CHX	10,962	34.26	375,558.12	27.65	303,099.61	0.00	Energy	0.93%
17888H103	Civitas Res Inc	CIVI	6,514	69.76	454,416.64	74.86	487,668.55	0.00	Energy	1.12%
19247G107	Coherent Corp	COHR	5,287	69.68	368,398.16	40.07	211,849.49	0.00	Information Technology	0.91%
197236102	Columbia Banking System, Inc.	COLB	13,467	26.16	352,296.72	21.58	290,554.57	0.00	Financials	0.87%
200340107	Comerica Incorporated	CMA	7,207	54.81	395,015.67	42.52	306,407.01	0.00	Financials	0.97%
25787G100	Donnelley Financial Solutions Inc	DFIN	2,819	67.48	190,226.12	65.16	183,687.99	0.00	Financials	0.47%
264147109	Ducommun Incorporated	DCO	2,831	64.17	181,665.27	49.68	140,641.39	0.00	Industrials	0.45%
28035Q102	Edgewell Personal Care Co	EPC	6,419	39.15	251,303.85	41.34	265,368.51	0.00	Consumer Staples	0.62%
28414H103	Elanco Animal Health Inc	ELAN	21,443	13.04	279,616.72	14.06	301,431.36	0.00	Health Care	0.69%
29261A100	Encompass Health Corporation	EHC	4,386	92.94	407,634.84	63.52	278,597.76	0.00	Health Care	1.00%
29355X107	Enpro Inc	NPO	1,805	170.94	308,546.70	115.44	208,371.30	0.00	Industrials	0.76%
293712105	Enterprise Financial Services Corp	EFSC	6,257	52.87	330,807.59	43.25	270,602.54	0.00	Financials	0.82%
294268107	Eplus Inc	PLUS	2,364	91.92	217,298.88	66.56	157,349.17	0.00	Information Technology	0.54%
30161Q104	Exelixis, Inc.	EXEL	7,966	23.45	186,802.70	19.94	158,858.49	0.00	Health Care	0.46%
302520101	F.N.B. Corporation	FNB	36,138	15.34	554,356.92	12.13	438,225.59	0.00	Financials	1.37%
320517105	First Horizon Corp	FHN	29,344	16.73	490,925.12	11.96	350,857.66	0.00	Financials	1.21%
320817109	First Merchants Corporation	FRME	13,243	40.35	534,355.05	36.08	477,793.15	0.00	Financials	1.32%
359694106	H.B. Fuller Company	FUL	6,485	86.20	559,007.00	74.42	482,623.79	1,442.91	Materials	1.38%
36237H101	G-III Apparel Gp	GIII	7,009	27.57	193,238.13	26.22	183,766.06	0.00	Consumer Discretionary	0.48%
37954A204	Global Medical Reit Inc	GMRE	33,588	9.55	320,765.40	13.27	445,624.11	0.00	Real Estate	0.79%

Portfolio Holdings

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381013101	Golden Entertainment Inc	GDEN	5,605	33.43	187,375.15	40.15	225,045.20	0.00	Consumer Discretionary	0.46%
42234Q102	Heartland Financial Usa, Inc.	HTLF	4,558	54.52	248,502.16	41.83	190,659.33	0.00	Financials	0.61%
42704L104	Herc Hldgs Inc	HRI	2,535	155.84	395,054.40	124.91	316,652.64	0.00	Industrials	0.97%
43283X105	Hilton Grand Vacations Inc	HGV	6,536	43.21	282,420.56	46.27	302,392.44	0.00	Consumer Discretionary	0.70%
45378A106	Independence Realty Trust Inc	IRT	20,467	18.65	381,709.55	17.94	367,226.55	0.00	Real Estate	0.94%
45826H109	Integer Holdings Corporation	ITGR	2,767	118.76	328,608.92	82.08	227,118.08	0.00	Health Care	0.81%
46116X101	Intra-Cellular Therapies Inc	ITCI	1,061	78.72	83,521.92	60.88	64,593.47	0.00	Health Care	0.21%
466367109	Jack In The Box	JACK	3,815	59.44	226,763.60	67.84	258,793.17	0.00	Consumer Discretionary	0.56%
488401100	Kemper Corporation	KMPR	6,370	64.06	408,062.20	53.83	342,918.14	0.00	Financials	1.01%
493732101	Kforcecom Inc	KFRC	3,866	69.47	268,571.02	68.84	266,140.71	0.00	Industrials	0.66%
49803T300	Kite Realty Group Trust	KRG	8,075	24.66	199,129.50	24.97	201,616.60	0.00	Real Estate	0.49%
50155Q100	Kyndryl Hldgs Inc	KD	20,734	26.87	557,122.58	20.81	431,380.27	0.00	Information Technology	1.37%
505336107	La-Z-Boy Inc	LZB	6,227	44.14	274,859.78	33.79	210,396.95	0.00	Consumer Discretionary	0.68%
505743104	Ladder Capital Corporation	LADR	27,349	12.00	328,188.00	11.11	303,717.85	0.00	Financials	0.81%
516544103	Lantheus Holdings Inc	LNTH	4,619	104.83	484,209.77	72.98	337,080.07	0.00	Health Care	1.19%
55024U109	Lumentum Holdings Incorporation	LITE	4,599	51.78	238,136.22	52.39	240,946.76	0.00	Information Technology	0.59%
559663109	Magnolia Oil & Gas Corporation	MGY	7,431	27.24	202,420.44	20.62	153,220.30	0.00	Energy	0.50%
56600D107	Maravai Lifesciences Holdings Inc	MRVI	8,594	9.73	83,619.62	10.88	93,464.90	0.00	Health Care	0.21%
576690101	Materion Corp	MTRN	4,220	120.43	508,214.60	94.87	400,341.86	0.00	Materials	1.25%
59001A102	Meritage Homes Corp	MTH	1,048	202.87	212,607.76	193.49	202,780.35	0.00	Consumer Discretionary	0.52%
59100U108	Pathward Finl Inc	CASH	9,607	67.54	648,856.78	54.80	526,448.25	0.00	Financials	1.60%
604749101	Mirum Pharmaceuticals Inc	MIRM	3,133	40.55	127,043.15	27.71	86,825.45	0.00	Health Care	0.31%
607828100	Modine Mfg Co	MOD	1,979	117.66	232,849.14	27.41	54,244.37	0.00	Consumer Discretionary	0.57%

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	42.57	274,831.92	34.01	219,589.55	0.00	Real Estate	0.68%
65336K103	Nexstar Media Group Inc	NXST	2,714	184.79	501,520.06	164.41	446,196.00	0.00	Communication Services	1.24%
665531307	Northern Oil And Gas, Inc.	NOG	8,317	43.19	359,211.23	28.96	240,838.35	0.00	Energy	0.89%
674215207	Chord Energy Corp	CHRD	2,094	171.66	359,456.04	153.68	321,815.23	0.00	Energy	0.89%
680033107	Old National Bancorp	ONB	21,364	20.02	427,707.28	14.03	299,719.79	0.00	Financials	1.05%
68268W103	Onemain Holdings Incorporation	OMF	6,025	52.26	314,866.50	45.08	271,633.26	0.00	Financials	0.78%
689648103	Otter Tail Corporation	OTTR	5,641	96.92	546,725.72	71.61	403,927.69	0.00	Utilities	1.35%
690732102	Owens & Minor Inc	OMI	18,647	16.42	306,183.74	20.77	387,260.96	0.00	Health Care	0.75%
69478X105	Pacific Premier Bancorp Inc	PPBI	15,456	27.06	418,239.36	26.09	403,207.71	0.00	Financials	1.03%
703481101	Patterson-Uti Energy Inc	PTEN	29,239	10.99	321,336.61	12.22	357,353.58	0.00	Energy	0.79%
70509V100	Pebblebrook Hotel Trust	PEB	9,267	13.69	126,865.23	15.74	145,857.54	0.00	Real Estate	0.31%
71424F105	Permian Resources Corp	PR	31,395	15.34	481,599.30	11.82	371,207.00	0.00	Energy	1.19%
72346Q104	Pinnacle Financial Partners Inc	PNFP	4,062	96.32	391,251.84	69.07	280,559.55	0.00	Financials	0.96%
729132100	Plexus Corp	PLXS	3,193	128.17	409,246.81	97.82	312,334.07	0.00	Information Technology	1.01%
736508847	Portland General Electric Company	POR	10,719	47.38	507,866.22	45.35	486,093.62	0.00	Utilities	1.25%
740367404	Preferred Bank	PFBC	7,497	86.06	645,191.82	68.47	513,308.90	0.00	Financials	1.59%
74164F103	Primoris Services	PRIM	15,428	56.47	871,219.16	28.13	433,951.07	0.00	Industrials	2.15%
749527107	Rev Group Inc	REVG	17,312	29.18	505,164.16	14.97	259,179.01	0.00	Industrials	1.25%
75281A109	Range Resources Corp.	RRC	12,601	31.23	393,529.23	27.64	348,297.65	0.00	Energy	0.97%
76131N101	Retail Opportunity Investments Corp	ROIC	26,306	14.95	393,274.70	16.11	423,908.27	0.00	Real Estate	0.97%
77634L105	R1 Rcm Inc	RCM	14,811	12.88	190,765.68	12.54	185,802.51	0.00	Health Care	0.47%
783549108	Ryder System, Inc.	R	1,896	140.16	265,743.36	89.65	169,974.22	0.00	Industrials	0.66%
78377T107	Ryman Hospitality Properties Inc	RHP	4,857	100.51	488,177.07	88.53	429,998.87	0.00	Real Estate	1.20%

State of Connecticut

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As of 07/31/2024



Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
78440X887	SI Green Realty Corp.	SLG	6,092	66.64	405,970.88	54.50	332,012.92	939.50	Real Estate	1.00%
830566105	Skechers Usa, Inc.	SKX	2,975	65.13	193,761.75	47.16	140,303.74	0.00	Consumer Discretionary	0.48%
830879102	Skywest Inc	SKYW	12,490	79.94	998,450.60	43.28	540,613.64	0.00	Industrials	2.46%
83601L102	Sotera Health Co	SHC	16,025	13.87	222,266.75	11.28	180,718.99	0.00	Health Care	0.55%
844895102	Southwest Gas Holdings Inc	SWX	2,361	74.16	175,091.76	61.25	144,618.56	0.00	Utilities	0.43%
847215100	Spartannash Company	SPTN	10,075	21.12	212,784.00	22.80	229,660.29	0.00	Consumer Staples	0.52%
84790A105	Spectrum Brands Holdings Inc	SPB	4,794	84.61	405,620.34	76.92	368,771.72	0.00	Consumer Staples	1.00%
859241101	Sterling Infrastructure, Inc.	STRL	1,788	116.36	208,051.68	48.47	86,658.73	0.00	Industrials	0.51%
861896108	Stonex Group Inc	SNEX	2,439	83.34	203,266.26	51.66	125,997.55	0.00	Financials	0.50%
868459108	Supernus Pharmaceuticals, Inc	SUPN	6,020	29.82	179,516.40	29.45	177,315.48	0.00	Health Care	0.44%
87161C501	Synovus Financial Corp.	SNV	5,143	46.75	240,435.25	35.53	182,705.73	0.00	Financials	0.59%
87265H109	Tri Pointe Homes Inc	TPH	12,168	45.25	550,602.00	25.40	309,072.92	0.00	Consumer Discretionary	1.36%
88033G407	Tenet Healthcare Corporation	THC	2,713	149.70	406,136.10	52.98	143,725.75	0.00	Health Care	1.00%
88146M101	Terreno Rlty Corp Com	TRNO	6,748	68.41	461,630.68	59.02	398,237.08	0.00	Real Estate	1.14%
88224Q107	Texas Capital Bancshares Inc	TCBI	6,470	66.10	427,667.00	60.87	393,841.01	0.00	Financials	1.05%
886029206	Thryv Hldgs Inc	THRY	8,962	19.48	174,579.76	22.29	199,775.14	0.00	Communication Services	0.43%
922417100	Veeco Instruments Inc.	VECO	5,746	41.41	237,941.86	30.89	177,518.35	0.00	Information Technology	0.59%
92343X100	Verint Systems Inc	VRNT	10,108	36.14	365,303.12	38.45	388,617.21	0.00	Information Technology	0.90%
92511U102	Verra Mobility Corporation	VRRM	13,842	30.13	417,059.46	16.40	226,971.27	0.00	Industrials	1.03%
97650W108	Wintrust Financial Corporation	WTFC	7,128	108.20	771,249.60	83.70	596,582.73	0.00	Financials	1.90%
40,568,299.90						33,103,907.19		6,600.74		