

Gross Performance for Selected Time Periods

	1 Month	QTD	YTD	1 Year	3 Year	5 Year	ITD
State of Connecticut	-0.34	-0.34	11.97	33.34	-	-	4.54

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	-0.44	-0.44	11.56	32.85	-	-	4.13

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: 10/31/2024



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	09/04/2024	10/03/2024	6,419.00	962.85	1.0000000000	962.85
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	59100U108	Pathward Finl Inc	09/10/2024	10/01/2024	9,607.00	480.35	1.0000000000	480.35
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	05368V106	Avient Corp	09/13/2024	10/09/2024	9,639.00	2,482.04	1.0000000000	2,482.04
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	200340107	Comerica Incorporated	09/13/2024	10/01/2024	7,207.00	5,116.97	1.0000000000	5,116.97
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	320517105	First Horizon Corp	09/13/2024	10/01/2024	29,344.00	4,401.60	1.0000000000	4,401.60
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	381013101	Golden Entertainment Inc	09/17/2024	10/02/2024	5,605.00	1,401.25	1.0000000000	1,401.25
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	87161C501	Synovus Financial Corp.	09/19/2024	10/01/2024	5,143.00	1,954.34	1.0000000000	1,954.34
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	76131N101	Retail Opportunity Investments Corp	09/20/2024	10/04/2024	26,306.00	3,945.90	1.0000000000	3,945.90
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	37954A204	Global Medical Reit Inc	09/20/2024	10/08/2024	33,588.00	7,053.48	1.0000000000	7,053.48
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	847215100	Spartannash Company	09/23/2024	10/04/2024	12,129.00	2,638.06	1.0000000000	2,638.06
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	736508847	Portland General Electric Company	09/24/2024	10/15/2024	10,733.00	5,366.50	1.0000000000	5,366.50
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	04208T108	Armada Hoffler Pptys Inc	09/25/2024	10/03/2024	35,775.00	7,333.88	1.0000000000	7,333.88
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	665531307	Northern Oil And Gas, Inc.	09/27/2024	10/31/2024	8,337.00	3,501.54	1.0000000000	3,501.54
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	74164F103	Primoris Services	09/27/2024	10/11/2024	15,542.00	932.52	1.0000000000	932.52
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	749527107	Rev Group Inc	09/27/2024	10/11/2024	7,523.00	376.15	1.0000000000	376.15
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	78440X887	SI Green Realty Corp.	09/30/2024	10/15/2024	6,102.00	1,525.50	1.0000000000	1,525.50
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	45378A106	Independence Realty Trust Inc	09/30/2024	10/18/2024	20,517.00	3,282.72	1.0000000000	3,282.72
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	88146M101	Terreno Rlty Corp Com	09/30/2024	10/11/2024	6,782.00	3,323.18	1.0000000000	3,323.18
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	505743104	Ladder Capital Corporation	09/30/2024	10/15/2024	27,415.00	6,305.45	1.0000000000	6,305.45
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	70509V100	Pebblebrook Hotel Trust	09/30/2024	10/15/2024	9,315.00	93.15	1.0000000000	93.15
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	02076K108	Amelia Design	09/30/2024	10/07/2024	10,108.00	1,516.20	1.0000000000	1,516.20

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	MISCEXP	CASHUSD	Us Dollars	10/31/2024	10/31/2024	-40,524.22	-40,524.22	1.0000000000	-40,524.22

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
Connecticut											
State of Connecticut									90,315.68		
2ST_CT11									90,315.68		
As of 10/31/2024											





Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
CASHUSD	Us Dollars	USD	1,074,709	1.00	1,074,709.03	1.00	1,074,709.03	0.00		2.70%
G9618E107	White Mountns Insu	WTM	319	1,797.14	573,287.66	1,343.46	428,564.35	0.00	Financials	1.44%
000361105	Aar Corp	AIR	7,505	58.70	440,543.50	48.57	364,498.41	0.00	Industrials	1.11%
00404A109	Acadia Healthcare Company, Inc.	ACHC	4,002	42.69	170,845.38	73.06	292,377.78	0.00	Health Care	0.43%
004225108	Acadia Pharmaceuticals Inc	ACAD	3,328	14.59	48,555.52	22.68	75,479.12	0.00	Health Care	0.12%
00737L103	Adtalem Global Education Inc	ATGE	7,314	80.92	591,848.88	49.38	361,187.73	0.00	Consumer Discretionary	1.49%
00751Y106	Advance Auto Parts	AAP	5,358	35.69	191,227.02	60.26	322,860.06	0.00	Consumer Discretionary	0.48%
008492100	Agree Realty Corp	ADC	5,858	74.25	434,956.50	62.40	365,531.59	1,482.07	Real Estate	1.09%
00922R105	Air Transport Services Group Inc.	ATSG	12,369	17.24	213,241.56	19.28	238,486.61	0.00	Industrials	0.54%
03076K108	Ameris Bancorp	ABCB	10,108	61.99	626,594.92	43.64	441,143.05	0.00	Financials	1.58%
03168L105	Amneal Pharmaceuticals Inc	AMRX	56,195	8.47	475,971.65	5.47	307,589.53	0.00	Health Care	1.20%
03676B102	Antero Midstream Corp	AM	15,305	14.37	219,932.85	11.17	170,883.91	3,443.63	Energy	0.55%
04208T108	Armada Hoffler Pptys Inc	AHH	35,775	10.83	387,443.25	13.07	467,667.65	0.00	Real Estate	0.97%
04316A108	Artisan Partners Asset Mgmt Inc	APAM	6,753	44.10	297,807.30	36.60	247,165.56	0.00	Financials	0.75%
05368M106	Avid Bioservices Inc	CDMO	10,254	9.96	102,129.84	8.46	86,762.74	0.00	Health Care	0.26%
05368V106	Avient Corp	AVNT	9,662	46.61	450,345.82	46.68	451,002.98	0.00	Materials	1.13%
05464T104	Axsome Therapeutics Incorporation	AXSM	978	89.03	87,071.34	60.90	59,562.49	0.00	Health Care	0.22%
06652V208	Banner Corp	BANR	6,564	64.04	420,358.56	54.56	358,145.86	0.00	Financials	1.06%
088929104	Bgc Partners, Inc.	BGC	20,535	9.37	192,412.95	9.86	202,568.51	0.00	Financials	0.48%
092113109	Black Hills Corporation	BKH	10,202	59.19	603,856.38	56.91	580,571.41	0.00	Utilities	1.52%
099406100	Boot Barn Holdings Inc	BOOT	4,230	124.55	526,846.50	80.96	342,446.52	0.00	Consumer Discretionary	1.33%
144285103	Carpenter Technology Corporation	CRS	4,466	149.50	667,667.00	78.09	348,758.32	893.20	Materials	1.68%
15202L107	Centerspace	CSR	2,771	69.66	193,027.86	73.12	202,605.16	0.00	Real Estate	0.49%

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Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
15872M104	Championx Corp	CHX	10,989	28.22	310,109.58	27.66	303,927.74	0.00	Energy	0.78%
17888H103	Civitas Res Inc	CIVI	6,530	48.79	318,598.70	74.81	488,536.88	0.00	Energy	0.80%
19247G107	Coherent Corp	COHR	4,122	92.44	381,037.68	40.15	165,493.75	0.00	Information Technology	0.96%
197236102	Columbia Banking System, Inc.	COLB	13,487	28.51	384,514.37	21.58	291,074.01	0.00	Financials	0.97%
200340107	Comerica Incorporated	CMA	7,230	63.71	460,623.30	42.57	307,806.50	0.00	Financials	1.16%
20369C106	Community Healthcare Tr Inc	CHCT	11,279	18.76	211,594.04	17.73	199,999.63	0.00	Real Estate	0.53%
219798105	Quidelortho Corp	QDEL	4,370	38.05	166,278.50	44.27	193,471.89	0.00	Health Care	0.42%
25787G100	Donnelley Financial Solutions Inc	DFIN	2,828	58.34	164,985.52	65.17	184,306.33	0.00	Financials	0.42%
264147109	Ducommun Incorporated	DCO	2,838	58.79	166,846.02	49.72	141,107.08	0.00	Industrials	0.42%
28035Q102	Edgewell Personal Care Co	EPC	6,435	34.95	224,903.25	41.33	265,949.68	0.00	Consumer Staples	0.57%
28414H103	Elanco Animal Health Inc	ELAN	12,731	12.64	160,919.84	14.06	178,963.89	0.00	Health Care	0.40%
29261A100	Encompass Health Corporation	EHC	4,389	99.46	436,529.94	63.54	278,873.00	0.00	Health Care	1.10%
29355X107	Enpro Inc	NPO	1,809	145.61	263,408.49	115.54	209,014.52	0.00	Industrials	0.66%
293712105	Enterprise Financial Services Corp	EFSC	7,747	52.72	408,421.84	45.05	348,985.69	0.00	Financials	1.03%
294268107	Eplus Inc	PLUS	2,372	88.95	210,989.40	66.68	158,163.43	0.00	Information Technology	0.53%
30161Q104	Exelixis, Inc.	EXEL	8,007	33.20	265,832.40	19.97	159,936.77	0.00	Health Care	0.67%
302520101	F.N.B. Corporation	FNB	36,226	14.50	525,277.00	12.13	439,494.91	0.00	Financials	1.32%
320517105	First Horizon Corp	FHN	29,495	17.33	511,148.35	11.98	353,265.35	0.00	Financials	1.29%
320817109	First Merchants Corporation	FRME	15,754	37.05	583,685.70	36.53	575,565.21	0.00	Financials	1.47%
359694106	H.B. Fuller Company	FUL	3,761	73.18	275,229.98	74.44	279,976.08	0.00	Materials	0.69%
36237H101	G-Iii Apparel Gp	GIH	13,089	30.28	396,334.92	28.17	368,659.71	0.00	Consumer Discretionary	1.00%
37954A204	Global Medical Reit Inc	GMRE	33,669	9.09	306,051.21	13.26	446,414.92	0.00	Real Estate	0.77%
381013101	Golden Entertainment Inc	GDEN	5,619	29.38	165,058.13	40.13	225,491.71	0.00	Consumer Discretionary	0.42%

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Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
42234Q102	Heartland Financial Usa, Inc.	HTLF	4,570	59.50	271,915.00	41.87	191,359.50	0.00	Financials	0.68%
42704L104	Herc Hldgs Inc	HRI	2,548	209.14	532,888.72	125.07	318,686.09	0.00	Industrials	1.34%
44952J104	Crescent Energy Company	CRGY	17,365	12.43	215,846.95	11.47	199,228.65	0.00	Energy	0.54%
45378A106	Independence Realty Trust Inc	IRT	20,517	19.62	402,543.54	17.95	368,269.11	0.00	Real Estate	1.01%
46116X101	Intra-Cellular Therapies Inc	ITCI	1,065	84.75	90,258.75	60.94	64,902.59	0.00	Health Care	0.23%
466367109	Jack In The Box	JACK	3,824	49.25	188,332.00	67.78	259,193.52	0.00	Consumer Discretionary	0.47%
488401100	Kemper Corporation	KMPR	9,341	62.27	581,664.07	56.71	529,724.72	0.00	Financials	1.46%
493732101	Kforcecom Inc	KFRC	3,885	57.79	224,514.15	68.81	267,343.19	0.00	Industrials	0.56%
49803T300	Kite Realty Group Trust	KRG	8,088	25.67	207,618.96	24.97	201,959.73	0.00	Real Estate	0.52%
50155Q100	Kyndryl Hldgs Inc	KD	20,803	22.89	476,180.67	20.82	433,020.07	0.00	Information Technology	1.20%
50216C108	Lsi Industries	LYTS	12,641	16.36	206,806.76	15.81	199,862.88	0.00	Industrials	0.52%
505336107	La-Z-Boy Inc	LZB	6,242	38.05	237,508.10	33.81	211,048.38	0.00	Consumer Discretionary	0.60%
505743104	Ladder Capital Corporation	LADR	27,415	11.41	312,805.15	11.11	304,513.19	0.00	Financials	0.79%
516544103	Lantheus Holdings Inc	LNTH	4,631	109.84	508,669.04	73.07	338,384.34	0.00	Health Care	1.28%
55306N104	Mks Instruments In	MKSI	1,787	99.33	177,502.71	108.69	194,221.44	0.00	Information Technology	0.45%
559663109	Magnolia Oil & Gas Corporation	MGY	7,450	25.28	188,336.00	20.63	153,713.82	0.00	Energy	0.47%
576690101	Materion Corp	MTRN	4,223	101.63	429,183.49	94.88	400,670.45	0.00	Materials	1.08%
59001A102	Meritage Homes Corp	MTH	2,219	181.20	402,082.80	187.38	415,790.04	0.00	Consumer Discretionary	1.01%
59100U108	Pathward Finl Inc	CASH	9,630	70.76	681,418.80	54.83	528,011.25	0.00	Financials	1.71%
604749101	Mirum Pharmaceuticals Inc	MIRM	2,102	38.46	80,842.92	27.73	58,286.63	0.00	Health Care	0.20%
607828100	Modine Mfg Co	MOD	1,983	117.77	233,537.91	27.62	54,761.43	0.00	Consumer Discretionary	0.59%
637870106	National Storage Affiliates Trust	NSA	6,472	42.15	272,794.80	34.05	220,362.52	0.00	Real Estate	0.69%
65336K103	Nexstar Media Group Inc	NXST	2,723	175.92	479,030.16	164.41	447,700.95	0.00	Communication Services	1.20%

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Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
665531307	Northern Oil And Gas, Inc.	NOG	8,337	36.25	302,216.25	28.98	241,581.20	0.00	Energy	0.76%
674215207	Chord Energy Corp	CHRD	2,099	125.10	262,584.90	153.64	322,495.93	0.00	Energy	0.66%
680033107	Old National Bancorp	ONB	21,416	19.26	412,472.16	14.04	300,719.86	0.00	Financials	1.04%
68268W103	Onemain Holdings Incorporation	OMF	6,039	49.67	299,957.13	45.09	272,322.13	0.00	Financials	0.75%
689648103	Otter Tail Corporation	OTTR	5,654	78.52	443,952.08	71.62	404,956.66	0.00	Utilities	1.12%
690732102	Owens & Minor Inc	OMI	12,022	12.71	152,799.62	20.76	249,589.52	0.00	Health Care	0.38%
69478X105	Pacific Premier Bancorp Inc	PPBI	15,479	25.51	394,869.29	26.09	403,795.88	0.00	Financials	0.99%
703481101	Patterson-Uti Energy Inc	PTEN	29,448	7.67	225,866.16	12.20	359,122.77	0.00	Energy	0.57%
70509V100	Pebblebrook Hotel Trust	PEB	9,315	11.98	111,593.70	15.73	146,536.46	0.00	Real Estate	0.28%
71424F105	Permian Resources Corp	PR	31,473	13.63	428,976.99	11.83	372,293.97	0.00	Energy	1.08%
72346Q104	Pinnacle Financial Partners Inc	PNFP	4,083	105.45	430,552.35	69.23	282,653.79	0.00	Financials	1.08%
729132100	Plexus Corp	PLXS	2,375	144.10	342,237.50	97.88	232,456.67	0.00	Information Technology	0.86%
736508847	Portland General Electric Company	POR	10,733	47.40	508,744.20	45.35	486,759.79	0.00	Utilities	1.28%
740367404	Preferred Bank	PFBC	7,516	84.37	634,124.92	68.50	514,872.21	0.00	Financials	1.60%
74164F103	Primoris Services	PRIM	15,542	62.62	973,240.04	28.36	440,784.33	0.00	Industrials	2.45%
749527107	Rev Group Inc	REVG	7,523	26.50	199,359.50	14.97	112,627.29	0.00	Industrials	0.50%
75281A109	Range Resources Corp.	RRC	12,632	30.03	379,338.96	27.65	349,250.79	0.00	Energy	0.95%
76131N101	Retail Opportunity Investments Corp	ROIC	26,370	15.50	408,735.00	16.11	424,915.59	0.00	Real Estate	1.03%
783549108	Ryder System, Inc.	R	1,900	146.28	277,932.00	89.77	170,555.61	0.00	Industrials	0.70%
78377T107	Ryman Hospitality Properties Inc	RHP	4,882	107.05	522,618.10	88.64	432,745.27	0.00	Real Estate	1.31%
78440X887	SI Green Realty Corp.	SLG	6,102	75.61	461,372.22	54.53	332,732.19	1,525.50	Real Estate	1.16%
801056102	Sanmina Corp	SANM	4,323	70.10	303,042.30	65.69	283,995.90	0.00	Information Technology	0.76%
830566105	Skechers Usa, Inc.	SKX	2,990	61.46	183,765.40	47.25	141,263.34	0.00	Consumer Discretionary	0.46%

Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
830879102	Skywest Inc	SKYW	10,250	95.20	975,800.00	43.41	444,927.66	0.00	Industrials	2.45%
83545G102	Sonic Automotive, Inc.	SAH	3,460	56.73	196,285.80	57.65	199,478.69	0.00	Consumer Discretionary	0.49%
83601L102	Sotera Health Co	SHC	16,077	15.67	251,926.59	11.29	181,581.48	0.00	Health Care	0.63%
844895102	Southwest Gas Holdings Inc	SWX	2,366	73.25	173,309.50	61.28	144,986.78	0.00	Utilities	0.44%
847215100	Spartannash Company	SPTN	12,129	21.04	255,194.16	22.66	274,858.15	0.00	Consumer Staples	0.64%
84790A105	Spectrum Brands Holdings Inc	SPB	4,820	89.62	431,968.40	77.01	371,200.94	0.00	Consumer Staples	1.09%
859241101	Sterling Infrastructure, Inc.	STRL	1,791	154.45	276,619.95	48.63	87,105.13	0.00	Industrials	0.70%
861896108	Stonex Group Inc	SNEX	2,445	90.04	220,147.80	51.74	126,505.93	0.00	Financials	0.55%
868459108	Supernus Pharmaceuticals, Inc	SUPN	6,052	34.07	206,191.64	29.47	178,336.45	0.00	Health Care	0.52%
868873100	Surmodics Inc	SRDX	4,906	37.52	184,073.12	39.40	193,282.00	0.00	Health Care	0.46%
87161C501	Synovus Financial Corp.	SNV	5,159	49.87	257,279.33	35.55	183,425.79	0.00	Financials	0.65%
87265H109	Tri Pointe Homes Inc	TPH	12,198	40.43	493,165.14	25.45	310,435.62	0.00	Consumer Discretionary	1.24%
87305R109	Ttm Technologies Inc	TTMI	16,099	22.44	361,261.56	17.66	284,302.61	0.00	Information Technology	0.91%
88033G407	Tenet Healthcare Corporation	THC	2,717	155.02	421,189.34	53.14	144,384.65	0.00	Health Care	1.06%
88146M101	Terreno Rlty Corp Com	TRNO	6,782	59.95	406,580.90	59.06	400,556.90	0.00	Real Estate	1.02%
88224Q107	Texas Capital Bancshares Inc	TCBI	6,485	76.95	499,020.75	60.90	394,932.52	0.00	Financials	1.26%
886029206	Thryv Hldgs Inc	THRY	8,992	14.38	129,304.96	22.28	200,339.95	0.00	Communication Services	0.33%
90187B804	Two Harbors Investment Corp.	TWO	14,014	11.50	161,161.00	14.18	198,752.91	0.00	Financials	0.41%
92337F107	Veracyte Inc	VCYT	2,915	33.74	98,352.10	34.98	101,966.42	0.00	Health Care	0.25%
92343X100	Verint Systems Inc	VRNT	10,122	21.30	215,598.60	38.43	388,972.37	0.00	Information Technology	0.54%
92511U102	Verra Mobility Corporation	VRRM	13,876	25.97	360,359.72	16.43	227,916.89	0.00	Industrials	0.91%
97650W108	Wintrust Financial Corporation	WTFC	7,152	115.89	828,845.28	83.78	599,215.54	0.00	Financials	2.08%
39,755,327.29						33,632,554.07		7,344.40		