

Gross Performance for Selected Time Periods

	1 Month	QTD	YTD	1 Year	3 Year	5 Year	ITD
State of Connecticut	7.16	1.49	6.96	-0.25	-	-	-4.86
RUSSELL 2000 VALUE	9.00	2.50	1.96	-4.73	-	-	-6.82

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	7.16	1.42	6.56	-0.62	-	-	-5.22
RUSSELL 2000 VALUE	9.00	2.50	1.96	-4.73	-	-	-6.82

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: 11/30/2023



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	359694106	H.B. Fuller Company	10/18/2023	11/02/2023	6,485.00	1,329.43	1.0000000000	1,329.43
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	03676B102	Antero Midstream Corp	10/24/2023	11/08/2023	15,267.00	3,435.08	1.0000000000	3,435.08
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	27032D304	Earthstone Energy	10/30/2023	11/06/2023	21,712.00	3,139.56	1.0000000000	3,139.56
2ST_CT11	PFCSTCT2	State of Connecticut	NONTAXMERGR	71424F105	Permian Resources Corp	11/01/2023	11/01/2023	6,467.96	-76,475.60	1.0000000000	76,475.60
2ST_CT11	PFCSTCT2	State of Connecticut	NONTAXMERGR	71424F105	Permian Resources Corp	11/01/2023	11/01/2023	11,375.68	-134,503.35	1.0000000000	134,503.35
2ST_CT11	PFCSTCT2	State of Connecticut	NONTAXMERGR	71424F105	Permian Resources Corp	11/01/2023	11/01/2023	13,551.91	-160,234.58	1.0000000000	160,234.58
2ST_CT11	PFCSTCT2	State of Connecticut	MISCINC	CASHUSD	Us Dollars	11/01/2023	11/01/2023	13,932.11	13,932.11	1.0000000000	13,932.11
2ST_CT11	PFCSTCT2	State of Connecticut	NONTAXMERGR	27032D304	Earthstone Energy	11/01/2023	11/01/2023	21,712.00	371,213.53	1.0000000000	371,213.53
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	144285103	Carpenter Technology Corporation	11/01/2023	11/03/2023	-1,495.00	-95,591.64	1.0000000000	-95,591.64
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	06652V208	Banner Corp	11/02/2023	11/13/2023	6,548.00	3,143.04	1.0000000000	3,143.04
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	144285103	Carpenter Technology Corporation	11/02/2023	11/06/2023	-873.00	-58,557.43	1.0000000000	-58,557.43
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	01626W101	Alight Inc	11/02/2023	11/06/2023	6,321.00	46,417.89	1.0000000000	46,417.89
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	72346Q104	Pinnacle Financial Partners Inc	11/02/2023	11/24/2023	2,474.00	544.28	1.0000000000	544.28
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	69478X105	Pacific Premier Bancorp Inc	11/02/2023	11/13/2023	8,752.00	2,888.16	1.0000000000	2,888.16
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	01626W101	Alight Inc	11/03/2023	11/07/2023	19,785.00	143,260.07	1.0000000000	143,260.07
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	294268107	Eplus Inc	11/03/2023	11/07/2023	702.00	45,680.18	1.0000000000	45,680.18
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	68268W103	Onemain Holdings Incorporation	11/03/2023	11/10/2023	6,025.00	6,025.00	1.0000000000	6,025.00
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	29261A100	Encompass Health Corporation	11/06/2023	11/08/2023	-2,560.00	-163,182.34	1.0000000000	-163,182.34

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2ST_CT11	PFCSTCT2	State of Connecticut	SELL	294268107	Eplus Inc	11/06/2023	11/08/2023	491.00	31,646.62	1.0000000000	31,646.62
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	00404A109	Acadia Healthcare Company, Inc.	11/06/2023	11/08/2023	-2,188.00	-160,015.23	1.0000000000	-160,015.23
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	68404L201	Option Care Health Inc	11/06/2023	11/08/2023	-5,527.00	-158,453.01	1.0000000000	-158,453.01
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	69366J200	Ptc Therapeutics, Inc.	11/06/2023	11/08/2023	3,270.00	62,844.32	1.0000000000	62,844.32



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	MISCINC	CASHUSD	Us Dollars	11/07/2023	11/07/2023	0.01	0.01	1.0000000000	0.01
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	74164F103	Primoris Services	11/07/2023	11/09/2023	6,729.00	200,365.14	1.0000000000	200,365.14
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	294268107	Eplus Inc	11/07/2023	11/09/2023	1,083.00	69,507.24	1.0000000000	69,507.24
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	902681105	Ugi Corp	11/07/2023	11/09/2023	-4,306.00	-94,115.38	1.0000000000	-94,115.38
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	00404A109	Acadia Healthcare Company, Inc.	11/07/2023	11/09/2023	-2,187.00	-161,720.78	1.0000000000	-161,720.78
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	97650W108	Wintrust Financial Corporation	11/08/2023	11/24/2023	5,055.00	2,022.00	1.0000000000	2,022.00
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	902681105	Ugi Corp	11/08/2023	11/10/2023	-4,267.00	-91,199.02	1.0000000000	-91,199.02
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	65336K103	Nexstar Media Group Inc	11/09/2023	11/27/2023	2,666.00	3,599.10	1.0000000000	3,599.10
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	674215207	Chord Energy Corp	11/13/2023	11/28/2023	2,094.00	2,617.50	1.0000000000	2,617.50
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	674215207	Chord Energy Corp	11/13/2023	11/28/2023	2,094.00	2,617.50	1.0000000000	2,617.50
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	05464T104	Axsome Therapeutics Incorporation	11/13/2023	11/15/2023	-404.00	-22,969.14	1.0000000000	-22,969.14
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	488401100	Kemper Corporation	11/13/2023	11/30/2023	2,787.00	863.97	1.0000000000	863.97
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	71424F105	Permian Resources Corp	11/13/2023	11/13/2023	0.55	7.47	1.0000000000	7.47
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	695127100	Pacira Biosciences Inc	11/13/2023	11/15/2023	1,124.00	31,596.96	1.0000000000	31,596.96
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	42234Q102	Heartland Financial Usa, Inc.	11/13/2023	11/29/2023	4,558.00	1,367.40	1.0000000000	1,367.40
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	05464T104	Axsome Therapeutics Incorporation	11/14/2023	11/16/2023	-927.00	-57,854.91	1.0000000000	-57,854.91
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	695127100	Pacira Biosciences Inc	11/14/2023	11/16/2023	1,103.00	31,280.61	1.0000000000	31,280.61
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	04316A108	Artisan Partners Asset Mgmt Inc	11/15/2023	11/30/2023	6,736.00	4,378.40	1.0000000000	4,378.40
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	71424F105	Permian Resources Corp	11/17/2023	11/28/2023	31,395.00	1,569.75	1.0000000000	1,569.75
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	71424F105	Permian Resources Corp	11/17/2023	11/28/2023	31,395.00	1,569.75	1.0000000000	1,569.75

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2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	71424F105	Premium Resources Corp	11/17/2023	11/28/2023	31,395.00	2,197.65	1.00000000000	2,197.65
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	84790A105	Spectrum Brands Holdings Inc	11/22/2023	11/27/2023	1,505.00	98,845.50	1.00000000000	98,845.50
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	859241101	Sterling Infrastructure, Inc.	11/22/2023	11/27/2023	2,119.00	137,581.12	1.00000000000	137,581.12
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	42704L104	Herc Hldgs Inc	11/22/2023	11/27/2023	-1,046.00	-129,954.52	1.00000000000	-129,954.52

2ST_CT11 - State of Connecticut - PFCSTCT2

Account ID: PFCSTCT2
As of: 11/30/2023



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	SPLIT	861896108	Stonex Group Inc	11/27/2023	11/27/2023	354.00	0.00	1.0000000000	0.00
2ST_CT11	PFCSTCT2	State of Connecticut	SPLIT	861896108	Stonex Group Inc	11/27/2023	11/27/2023	459.00	0.00	1.0000000000	0.00
2ST_CT11	PFCSTCT2	State of Connecticut	MISCEXP	CASHUSD	Us Dollars	11/29/2023	11/29/2023	-0.07	-0.07	1.0000000000	-0.07
									-238,910.41		503,516.65
									-238,910.41		503,516.65

State of Connecticut

2ST_CT11

As of 11/30/2023



Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
CASHUSD	Us Dollars	USD	802,801	1.00	802,801.30	1.00	802,801.30	0.00		2.51%
G9618E107	White Mountns Insu	WTM	254	1,531.92	389,107.68	1,241.69	315,389.13	0.00	Financials	1.22%
000361105	Aar Corp	AIR	7,487	69.30	518,849.10	48.52	363,237.47	0.00	Industrials	1.63%
00182C103	Ani Pharmaceuticals, Inc.	ANIP	3,801	49.81	189,327.81	49.30	187,377.99	0.00	Health Care	0.59%
00404A109	Acadia Healthcare Company, Inc.	ACHC	4,375	72.99	319,331.25	73.54	321,736.01	0.00	Health Care	1.00%
004225108	Acadia Pharmaceuticals Inc	ACAD	3,320	22.28	73,969.60	22.69	75,347.36	0.00	Health Care	0.23%
00737L103	Adtalem Global Education Inc	ATGE	6,117	56.97	348,485.49	48.02	293,731.64	0.00	Consumer Discretionary	1.09%
00751Y106	Advance Auto Parts	AAP	2,827	50.79	143,583.33	54.03	152,747.78	0.00	Consumer Discretionary	0.45%
007973100	Advanced Energy Industries, Inc.	AEIS	3,271	95.05	310,908.55	93.31	305,231.48	327.10	Information Technology	0.97%
00922R105	Air Transport Services Group Inc.	ATSG	7,745	15.91	123,222.95	21.48	166,357.23	0.00	Industrials	0.39%
03076K108	Ameris Bancorp	ABCB	10,083	42.58	429,334.14	43.59	439,529.85	0.00	Financials	1.34%
03237H101	Amylyx Pharmaceuticals Inc	AMLX	4,268	14.16	60,434.88	17.57	75,004.17	0.00	Health Care	0.19%
03676B102	Antero Midstream Corp	AM	15,267	13.32	203,356.44	11.16	170,327.55	0.00	Energy	0.64%
04208T108	Armada Hoffer Pptys Inc	AHH	35,688	10.98	391,854.24	13.08	466,623.74	0.00	Real Estate	1.23%
04316A108	Artisan Partners Asset Mgmt Inc	APAM	6,736	37.65	253,610.40	36.59	246,440.76	0.00	Financials	0.79%
043436104	Asbury Automotive Group, Inc.	ABG	1,691	209.82	354,805.62	190.62	322,330.45	0.00	Consumer Discretionary	1.11%
04546L106	Assetmark Finl Hldgs Inc	AMK	5,374	25.64	137,789.36	27.66	148,620.36	0.00	Financials	0.43%
047649108	Atkore Inc	ATKR	3,681	129.90	478,161.90	125.21	460,882.13	0.00	Industrials	1.50%
05368M106	Avid Bioservices Inc	CDMO	12,355	5.09	62,886.95	16.33	201,744.88	0.00	Health Care	0.20%
05368V106	Avient Corp	AVNT	9,639	34.35	331,099.65	46.67	449,890.97	0.00	Materials	1.04%
05464T104	Axsome Therapeutics Incorporation	AXSM	1,331	67.45	89,775.95	60.72	80,824.05	0.00	Health Care	0.28%
05969A105	Bancorp Inc	TBBK	14,169	39.01	552,732.69	29.42	416,853.89	0.00	Financials	1.73%
06652V208	Banner Corp	BANR	6,548	45.14	295,576.72	54.55	357,172.65	0.00	Financials	0.93%

State of Connecticut

2ST_CT11

As of 11/30/2023



Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
077454106	Belden Inc.	BDC	1,637	66.44	108,762.28	94.47	154,641.98	0.00	Information Technology	0.34%
092113109	Black Hills Corporation	BKH	4,366	51.59	225,241.94	59.99	261,904.00	2,728.75	Utilities	0.71%
099406100	Boot Barn Holdings Inc	BOOT	2,179	73.28	159,677.12	77.74	169,396.45	0.00	Consumer Discretionary	0.50%
126501105	Cts Corporation	CTS	3,500	38.75	135,625.00	44.34	155,204.87	0.00	Information Technology	0.42%
144285103	Carpenter Technology Corporation	CRS	2,368	70.81	167,678.08	65.10	154,149.07	0.00	Materials	0.53%
15202L107	Centerspace	CSR	2,765	53.34	147,485.10	73.12	202,163.53	0.00	Real Estate	0.46%
15872M104	Championx Corp	CHX	10,962	29.32	321,405.84	27.65	303,099.61	0.00	Energy	1.01%
17888H103	Civitas Res Inc	CIVI	6,514	68.69	447,446.66	74.86	487,668.55	0.00	Energy	1.40%
19239V302	Cogent Communications Holdings, Inc.	CCOI	3,833	63.86	244,775.38	64.56	247,442.67	3,660.52	Communication Services	0.77%
19247G107	Coherent Corp	COHR	6,186	36.79	227,582.94	34.39	212,745.81	0.00	Information Technology	0.71%
192576106	Cohu Inc	COHU	5,931	31.73	188,190.63	37.44	222,053.20	0.00	Information Technology	0.59%
200340107	Comerica Incorporated	CMA	5,879	45.22	265,848.38	40.04	235,420.36	0.00	Financials	0.83%
222795502	Cousins Properties Incorporated	CUZ	11,585	20.52	237,724.20	20.30	235,168.86	0.00	Real Estate	0.74%
235825205	Dana Incorporated	DAN	10,724	13.21	141,664.04	18.34	196,704.61	1,072.40	Consumer Discretionary	0.44%
25432X102	Dime Cmnty Bancshares Inc New	DCOM	12,395	20.10	249,139.50	24.00	297,470.88	0.00	Financials	0.78%
264147109	Ducommun Incorporated	DCO	2,831	50.38	142,625.78	49.68	140,641.39	0.00	Industrials	0.45%
28035Q102	Edgewell Personal Care Co	EPC	6,419	34.81	223,445.39	41.34	265,368.51	0.00	Consumer Staples	0.70%
29261A100	Encompass Health Corporation	EHC	4,933	65.17	321,483.61	63.52	313,343.08	0.00	Health Care	1.01%
29355X107	Enpro Industries Inc.	NPO	1,805	128.43	231,816.15	115.44	208,371.30	523.45	Industrials	0.73%
293712105	Enterprise Financial Services Corp	EFSC	11,358	39.21	445,347.18	43.25	491,210.43	0.00	Financials	1.39%
294268107	Eplus Inc	PLUS	2,818	63.48	178,886.64	61.96	174,594.41	0.00	Information Technology	0.56%
30161Q104	Exelixis, Inc.	EXEL	14,555	21.81	317,444.55	19.94	290,256.75	0.00	Health Care	0.99%
302520101	F.N.B. Corporation	FNB	36,138	11.99	433,294.62	12.13	438,225.59	0.00	Financials	1.36%

Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
320517105	First Horizon Corp	FHN	20,351	12.79	260,289.29	10.56	214,873.61	0.00	Financials	0.82%
320817109	First Merchants Corporation	FRME	13,243	30.67	406,162.81	36.08	477,793.15	4,502.62	Financials	1.27%
359694106	H.B. Fuller Company	FUL	6,485	75.68	490,784.80	74.42	482,623.79	0.00	Materials	1.54%
36237H101	G-iii Apparel Gp	GIII	7,009	28.77	201,648.93	26.22	183,766.06	0.00	Consumer Discretionary	0.63%
379378201	Global Net Lease Inc	GNL	34,284	8.78	301,013.52	10.79	369,806.34	0.00	Real Estate	0.94%
37954A204	Global Medical Reit Inc	GMRE	33,588	10.03	336,887.64	13.27	445,624.11	0.00	Real Estate	1.06%
381013101	Golden Entertainment Inc	GDEN	5,605	35.64	199,762.20	40.15	225,045.20	0.00	Consumer Discretionary	0.63%
42234Q102	Heartland Financial Usa, Inc.	HTLF	4,558	30.93	140,978.94	41.83	190,659.33	0.00	Financials	0.44%
42704L104	Herc Hldgs Inc	HRI	2,535	123.66	313,478.10	124.91	316,652.64	0.00	Industrials	0.98%
43283X105	Hilton Grand Vacations Inc	HGV	6,536	34.26	223,923.36	46.27	302,392.44	0.00	Consumer Discretionary	0.70%
45378A106	Independence Realty Trust Inc	IRT	20,467	13.62	278,760.54	17.94	367,226.55	0.00	Real Estate	0.87%
45826H109	Integer Holdings Corporation	ITGR	4,455	87.22	388,565.10	82.08	365,670.78	0.00	Health Care	1.22%
466367109	Jack In The Box	JACK	3,815	72.30	275,824.50	67.84	258,793.17	0.00	Consumer Discretionary	0.86%
488401100	Kemper Corporation	KMPR	2,787	44.23	123,269.01	49.26	137,301.48	0.00	Financials	0.39%
493732101	Kforcecom Inc	KFRC	6,917	69.70	482,114.90	68.84	476,175.70	0.00	Industrials	1.51%
505336107	La-Z-Boy Inc	LZB	6,227	35.19	219,128.13	33.79	210,396.95	0.00	Consumer Discretionary	0.69%
505743104	Ladder Capital Corporation	LADR	27,349	11.21	306,582.29	11.11	303,717.85	0.00	Financials	0.96%
516544103	Lantheus Holdings Inc	LNTH	4,619	71.62	330,812.78	72.98	337,080.07	0.00	Health Care	1.04%
554382101	The Macerich Company	MAC	13,634	11.47	156,381.98	11.52	157,122.79	2,317.78	Real Estate	0.49%
559663109	Magnolia Oil & Gas Corporation	MGY	7,431	21.50	159,766.50	20.62	153,220.30	854.57	Energy	0.50%
576690101	Materion Corp	MTRN	6,025	113.11	681,487.75	94.87	571,578.13	783.25	Materials	2.13%
59100U108	Pathward Finl Inc	CASH	9,607	49.59	476,411.13	54.80	526,448.25	0.00	Financials	1.49%
607828100	Modine Mfg Co	MOD	7,509	49.20	369,442.80	27.41	205,821.61	0.00	Consumer Discretionary	1.16%

State of Connecticut

2ST_CT11

As of 11/30/2023



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	33.19	214,274.64	34.01	219,589.55	0.00	Real Estate	0.67%
65336K103	Nexstar Media Group Inc	NXST	2,666	141.93	378,385.38	147.09	392,136.69	0.00	Communication Services	1.19%
665531307	Northern Oil And Gas, Inc.	NOG	8,317	37.42	311,222.14	28.96	240,838.35	0.00	Energy	0.97%
674215207	Chord Energy Corp	CHRD	2,094	162.14	339,521.16	153.68	321,815.23	0.00	Energy	1.06%
680033107	Old National Bancorp	ONB	21,364	14.89	318,109.96	14.03	299,719.79	2,990.96	Financials	1.00%
68268W103	Onemain Holdings Incorporation	OMF	6,025	42.30	254,857.50	45.08	271,633.26	0.00	Financials	0.80%
68404L201	Option Care Health Inc	OPCH	5,527	29.75	164,428.25	28.67	158,453.01	0.00	Health Care	0.52%
689648103	Otter Tail Corporation	OTTR	5,641	76.31	430,464.71	71.61	403,927.69	2,467.94	Utilities	1.35%
69336V101	Pgt Innovations Inc	PGTI	9,739	32.19	313,498.41	24.36	237,263.04	0.00	Industrials	0.98%
69478X105	Pacific Premier Bancorp Inc	PPBI	8,752	22.52	197,095.04	26.81	234,682.56	0.00	Financials	0.62%
703481101	Patterson-Uti Energy Inc	PTEN	29,239	11.71	342,388.69	12.22	357,353.58	2,339.12	Energy	1.07%
707569109	Penn Entmt Inc	PENN	7,066	24.56	173,540.96	27.90	197,155.94	0.00	Consumer Discretionary	0.54%
71424F105	Permian Resources Corp	PR	31,395	13.14	412,530.30	11.82	371,207.00	0.00	Energy	1.29%
72346Q104	Pinnacle Financial Partners Inc	PNFP	2,474	72.57	179,538.18	60.76	150,318.50	0.00	Financials	0.56%
729132100	Plexus Corp	PLXS	2,803	101.89	285,597.67	95.89	268,779.80	0.00	Information Technology	0.89%
736508847	Portland General Electric Company	POR	6,099	41.06	250,424.94	46.86	285,813.10	0.00	Utilities	0.78%
740367404	Preferred Bank	PFBC	7,497	61.63	462,040.11	68.47	513,308.90	0.00	Financials	1.45%
74164F103	Primoris Services	PRIM	15,428	30.36	468,394.08	28.13	433,951.07	0.00	Industrials	1.47%
749527107	Rev Group Inc	REVG	24,054	15.79	379,812.66	14.97	360,113.91	0.00	Industrials	1.19%
75281A109	Range Resources Corp.	RRC	12,601	32.50	409,532.50	27.64	348,297.65	0.00	Energy	1.28%
76131N101	Retail Opportunity Investments Corp	ROIC	26,306	12.87	338,558.22	16.11	423,908.27	0.00	Real Estate	1.06%
783549108	Ryder System, Inc.	R	1,896	107.14	203,137.44	89.65	169,974.22	1,346.16	Industrials	0.64%
78377T107	Ryman Hospitality Properties Inc	RHP	6,245	100.35	626,685.75	88.53	552,880.98	0.00	Real Estate	1.96%

State of Connecticut

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As of 11/30/2023



Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
807066105	Scholastic Corporation	SCHL	7,427	37.99	282,151.73	40.03	297,293.77	1,485.40	Communication Services	0.88%
830566105	Skechers Usa, Inc.	SKX	5,952	58.91	350,632.32	47.16	280,701.81	0.00	Consumer Discretionary	1.10%
830879102	Skywest Inc	SKYW	8,110	47.28	383,440.80	29.51	239,321.99	0.00	Industrials	1.20%
844895102	Southwest Gas Holdings Inc	SWX	2,361	59.11	139,558.71	61.25	144,618.56	1,463.82	Utilities	0.44%
847215100	Spartannash Company	SPTN	10,075	22.17	223,362.75	22.80	229,660.29	0.00	Consumer Staples	0.70%
84790A105	Spectrum Brands Holdings Inc	SPB	4,794	69.33	332,368.02	76.92	368,771.72	2,013.48	Consumer Staples	1.04%
859241101	Sterling Infrastructure, Inc.	STRL	4,877	63.51	309,738.27	48.47	236,372.83	0.00	Industrials	0.97%
861896108	Stonex Group Inc	SNEX	2,439	61.13	149,096.07	51.66	125,997.55	0.00	Financials	0.47%
868459108	Supernus Pharmaceuticals, Inc	SUPN	7,938	27.25	216,310.50	29.45	233,809.02	0.00	Health Care	0.68%
87265H109	Tri Pointe Homes Inc	TPH	12,168	29.18	355,062.24	25.40	309,072.92	0.00	Consumer Discretionary	1.11%
88033G407	Tenet Healthcare Corporation	THC	6,129	69.01	422,962.29	52.98	324,694.11	0.00	Health Care	1.32%
88146M101	Terreno Rlty Corp Com	TRNO	5,642	57.11	322,214.62	58.15	328,069.23	0.00	Real Estate	1.01%
88224Q107	Texas Capital Bancshares Inc	TCBI	6,470	54.88	355,073.60	60.87	393,841.01	0.00	Financials	1.11%
902681105	Ugi Corp	UGI	8,573	21.99	188,520.27	21.62	185,314.40	0.00	Utilities	0.59%
92343X100	Verint Systems Inc	VRNT	7,490	24.57	184,029.30	39.06	292,582.43	0.00	Information Technology	0.58%
92511U102	Verra Mobility Corporation	VRRM	13,842	20.08	277,947.36	16.40	226,971.27	0.00	Industrials	0.87%
97650W108	Wintrust Financial Corporation	WTFC	5,055	85.67	433,061.85	75.73	382,791.98	0.00	Financials	1.36%
31,926,643.40						31,770,246.03		30,877.32		