

Gross Performance for Selected Time Periods

	1 Month	QTD	YTD	1 Year	3 Year	5 Year	ITD
State of Connecticut	-2.12	-2.12	-0.32	-6.18	-	-	-11.87
RUSSELL 2000 VALUE	-2.49	-2.49	-3.13	-7.99	-	-	-13.22

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	-2.23	-2.23	-0.53	-6.59	-	-	-12.24
RUSSELL 2000 VALUE	-2.49	-2.49	-3.13	-7.99	-	-	-13.22

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: 04/30/2023



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	28035Q102	Edgewell Personal Care Co	03/07/2023	04/05/2023	2,732.00	409.80	1.0000000000	409.80
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	59100U108	Pathward Finl Inc	03/10/2023	04/03/2023	6,339.00	316.95	1.0000000000	316.95
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	05368V106	Avient Corp	03/13/2023	04/06/2023	5,446.00	1,347.89	1.0000000000	1,347.89
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	05990K106	Banc Of California Inc	03/14/2023	04/03/2023	14,386.00	1,438.60	1.0000000000	1,438.60
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	76131N101	Retail Opportunity Investments Corp	03/16/2023	04/07/2023	14,863.00	2,229.45	1.0000000000	2,229.45
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	37954A204	Global Medical Reit Inc	03/23/2023	04/11/2023	19,014.00	3,992.94	1.0000000000	3,992.94
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	736508847	Portland General Electric Company	03/24/2023	04/17/2023	3,446.00	1,559.32	1.0000000000	1,559.32
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	04208T108	Armada Hoffer Pptys Inc	03/28/2023	04/06/2023	20,204.00	3,838.76	1.0000000000	3,838.76
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	665531307	Northern Oil And Gas, Inc.	03/29/2023	04/28/2023	4,699.00	1,597.66	1.0000000000	1,597.66
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	45378A106	Independence Realty Trust Inc	03/30/2023	04/21/2023	11,587.00	1,622.18	1.0000000000	1,622.18
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	74164F103	Primoris Services	03/30/2023	04/14/2023	12,543.00	752.58	1.0000000000	752.58
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	78377T107	Ryman Hospitality Properties Inc	03/30/2023	04/17/2023	3,535.00	2,651.25	1.0000000000	2,651.25
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	88146M101	Terreno Rlty Corp Com	03/30/2023	04/06/2023	3,188.00	1,275.20	1.0000000000	1,275.20
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	749527107	Rev Group Inc	03/30/2023	04/14/2023	9,244.00	462.20	1.0000000000	462.20
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	126501105	Cts Corporation	03/30/2023	04/28/2023	1,981.00	79.24	1.0000000000	79.24
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	505743104	Ladder Capital Corporation	03/30/2023	04/17/2023	15,452.00	3,553.96	1.0000000000	3,553.96
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	03076K108	Ameris Bancorp	03/30/2023	04/10/2023	5,697.00	854.55	1.0000000000	854.55
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	15202L107	Centerspace	03/30/2023	04/10/2023	1,562.00	1,140.26	1.0000000000	1,140.26
2ST_CT11	PFCSTCT2	State of Connecticut	MISCINC	CASHUSD	Us Dollars	04/03/2023	04/03/2023	2,215.57	2,215.57	1.0000000000	2,215.57 3

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	740367404	Preferred Bank	04/05/2023	04/21/2023	4,236.00	2,329.80	1.0000000000	2,329.80
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	30161Q104	Exelixis, Inc.	04/05/2023	04/10/2023	-2,264.00	-45,144.84	1.0000000000	-45,144.84
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	15872M104	Championx Corp	04/05/2023	04/28/2023	4,371.00	371.54	1.0000000000	371.54



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2ST_CT11	PFCSTCT2	State of Connecticut	BUY	30161Q104	Exelixis, Inc.	04/06/2023	04/11/2023	-447.00	-8,894.90	1.0000000000	-8,894.90
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	30161Q104	Exelixis, Inc.	04/10/2023	04/12/2023	-1,570.00	-31,491.38	1.0000000000	-31,491.38
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	02607T109	The Necessity Retail Reit, Inc.	04/12/2023	04/17/2023	19,791.00	4,205.59	1.0000000000	4,205.59
2ST_CT11	PFCSTCT2	State of Connecticut	CONTRIBUTION	CASHUSD	Us Dollars	04/13/2023	04/13/2023	539.33	539.33	1.0000000000	539.33
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	25432X102	Dime Cmnty Bancshares Inc New	04/14/2023	04/24/2023	4,100.00	1,025.00	1.0000000000	1,025.00
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	695127100	Pacira Biosciences Inc	04/20/2023	04/24/2023	-1,077.00	-49,659.18	1.0000000000	-49,659.18
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	33616C100	First Republic Bank	04/24/2023	04/26/2023	-2,763.00	-43,261.12	1.0000000000	-43,261.12
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	04911A107	Atlantic Union Bankshares Corp	04/25/2023	04/27/2023	521.00	15,048.76	1.0000000000	15,048.76
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	42234Q102	Heartland Financial Usa, Inc.	04/25/2023	04/27/2023	425.00	13,816.68	1.0000000000	13,816.68
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	05990K106	Banc Of California Inc	04/25/2023	04/27/2023	1,480.00	17,275.75	1.0000000000	17,275.75
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	680033107	Old National Bancorp	04/25/2023	04/27/2023	-6,060.00	-83,123.81	1.0000000000	-83,123.81
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	42234Q102	Heartland Financial Usa, Inc.	04/26/2023	04/28/2023	903.00	28,733.05	1.0000000000	28,733.05
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	05990K106	Banc Of California Inc	04/26/2023	04/28/2023	687.00	7,737.48	1.0000000000	7,737.48
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	33616C100	First Republic Bank	04/26/2023	04/28/2023	2,763.00	19,168.16	1.0000000000	19,168.16
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	04911A107	Atlantic Union Bankshares Corp	04/26/2023	04/28/2023	1,430.00	39,341.71	1.0000000000	39,341.71
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	15872M104	Championx Corp	04/26/2023	04/28/2023	-1,848.00	-50,260.80	1.0000000000	-50,260.80
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	680033107	Old National Bancorp	04/26/2023	04/28/2023	-6,061.00	-82,416.27	1.0000000000	-82,416.27
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	42234Q102	Heartland Financial Usa, Inc.	04/27/2023	05/01/2023	540.00	17,198.10	1.0000000000	17,198.10
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	05990K106	Banc Of California Inc	04/27/2023	05/01/2023	2,591.00	29,194.90	1.0000000000	29,194.90

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2ST_CT11	PFCSTCT2	State of Connecticut	MISCEXP	CASHUSD	Us Dollars	04/28/2023	04/28/2023	-18,863.15	-18,863.15	1.00000000000	-18,863.15
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	830879102	Skywest Inc	04/28/2023	05/02/2023	-48.00	-1,198.90	1.00000000000	-1,198.90
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	42704L104	Herc Hldgs Inc	04/28/2023	05/02/2023	-251.00	-24,966.99	1.00000000000	-24,966.99
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	42234Q102	Heartland Financial Usa, Inc.	04/28/2023	05/02/2023	439.00	14,145.88	1.00000000000	14,145.88

2ST_CT11 - State of Connecticut - PFCSTCT2

Account ID: PFCSTCT2
As of: 04/30/2023



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	SELL	05990K106	Banc Of California Inc	04/28/2023	05/02/2023	2,757.00	31,306.59	1.0000000000	31,306.59
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	29355X107	Enpro Industries Inc.	04/28/2023	05/02/2023	440.00	41,547.11	1.0000000000	41,547.11
2ST_CT11	PFCSTCT2	State of Connecticut	CONTRIBUTION	CASHUSD	Us Dollars	04/28/2023	04/28/2023	18,863.15	18,863.15	1.0000000000	18,863.15
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	783549108	Ryder System, Inc.	04/28/2023	05/02/2023	1,112.00	87,273.51	1.0000000000	87,273.51
									-18,820.89		-18,820.89
									-18,820.89		-18,820.89

Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
CASHUSD	Us Dollars	USD	548,937	1.00	548,936.56	1.00	548,936.56	0.00		3.24%
G9618E107	White Mountns Insu	WTM	144	1,432.14	206,228.16	1,013.98	146,013.45	0.00	Financials	1.22%
000361105	Aar Corp	AIR	4,230	52.78	223,259.40	39.99	169,140.79	0.00	Industrials	1.32%
00182C103	Ani Pharmaceuticals, Inc.	ANIP	2,152	37.72	81,173.44	42.40	91,247.88	0.00	Health Care	0.48%
00653Q102	Adapthealth Corp	AHCO	5,818	11.88	69,117.84	16.00	93,060.07	0.00	Health Care	0.41%
007973100	Advanced Energy Industries, Inc.	AEIS	1,852	86.50	160,198.00	88.96	164,751.05	0.00	Information Technology	0.94%
01626W101	Alight Inc	ALIT	14,750	9.25	136,437.50	8.37	123,426.32	0.00	Industrials	0.80%
02607T109	The Necessity Retail Reit, Inc.	RTL	19,791	5.51	109,048.41	8.99	177,978.58	0.00	Real Estate	0.64%
03076K108	Ameris Bancorp	ABCB	5,697	33.50	190,849.50	47.63	271,329.38	0.00	Financials	1.12%
03676B102	Antero Midstream Corp	AM	8,626	10.76	92,815.76	10.56	91,132.30	1,940.85	Energy	0.55%
04208T108	Armada Hoffer Pptys Inc	AHH	20,204	11.72	236,790.88	15.08	304,755.55	0.00	Real Estate	1.40%
04316A108	Artisan Partners Asset Mgmt Inc	APAM	2,242	34.67	77,730.14	37.95	85,088.83	0.00	Financials	0.46%
043436104	Asbury Automotive Group, Inc.	ABG	957	193.46	185,141.22	174.14	166,656.10	0.00	Consumer Discretionary	1.09%
047649108	Atkore Inc	ATKR	2,080	126.33	262,766.40	110.17	229,143.62	0.00	Industrials	1.55%
04911A107	Atlantic Union Bankshares Corp	AUB	2,826	28.62	80,880.12	37.96	107,263.65	0.00	Financials	0.48%
05368M106	Avid Bioservices Inc	CDMO	4,969	18.05	89,690.45	25.02	124,324.64	0.00	Health Care	0.53%
05368V106	Avient Corp	AVNT	5,446	38.51	209,725.46	56.58	308,153.74	0.00	Materials	1.24%
05969A105	Bancorp Inc	TBBK	10,993	31.91	350,786.63	25.51	280,445.72	0.00	Financials	2.07%
05990K106	Banc Of California Inc	BANC	6,871	11.35	77,985.85	19.23	132,156.84	0.00	Financials	0.46%
06652V208	Banner Corp	BANR	3,707	49.92	185,053.44	62.85	232,980.04	0.00	Financials	1.09%
092113109	Black Hills Corporation	BKH	1,466	65.29	95,715.14	70.58	103,473.07	0.00	Utilities	0.56%
099406100	Boot Barn Holdings Inc	BOOT	1,231	72.47	89,210.57	76.08	93,660.63	0.00	Consumer Discretionary	0.53%
126501105	Cts Corporation	CTS	1,981	39.21	77,675.01	45.98	91,080.44	0.00	Information Technology	0.46%

State of Connecticut

2ST_CT11

As of 04/30/2023



Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
15202L107	Centerspace	CSR	1,562	56.38	88,065.56	84.66	132,233.26	0.00	Real Estate	0.52%
15872M104	Championx Corp	CHX	6,219	27.08	168,410.52	23.27	144,702.38	0.00	Energy	0.99%
19239V302	Cogent Communications Holdings, Inc.	CCOI	2,170	69.04	149,816.80	66.89	145,150.21	0.00	Communication Services	0.88%
19247G107	Coherent Corp	COHR	2,335	34.14	79,716.90	35.20	82,188.26	0.00	Information Technology	0.47%
19249H103	Coherus Biosciences Inc	CHRS	4,637	7.23	33,525.51	9.87	45,756.06	0.00	Health Care	0.20%
192576106	Cohu Inc	COHU	3,351	33.84	113,397.84	39.32	131,763.00	0.00	Information Technology	0.67%
197236102	Columbia Banking System, Inc.	COLB	5,805	21.36	123,994.80	22.62	131,337.54	0.00	Financials	0.73%
235825205	Dana Incorporated	DAN	6,083	14.79	89,967.57	21.84	132,877.86	0.00	Consumer Discretionary	0.53%
25432X102	Dime Cmnty Bancshares Inc New	DCOM	4,100	20.60	84,460.00	34.23	140,333.64	0.00	Financials	0.50%
264147109	Ducommun Incorporated	DCO	1,603	50.00	80,150.00	54.05	86,648.56	0.00	Industrials	0.47%
28035Q102	Edgewell Personal Care Co	EPC	2,732	43.67	119,306.44	46.00	125,674.73	0.00	Consumer Staples	0.70%
29355X107	Enpro Industries Inc.	NPO	1,317	94.27	124,153.59	109.27	143,914.12	0.00	Industrials	0.73%
293712105	Enterprise Financial Services Corp	EFSC	6,430	42.76	274,946.80	47.44	305,036.01	0.00	Financials	1.62%
294268107	Eplus Inc	PLUS	1,605	43.54	69,881.70	55.11	88,450.42	0.00	Information Technology	0.41%
30161Q104	Exelixis, Inc.	EXEL	8,257	18.30	151,103.10	18.18	150,097.91	0.00	Health Care	0.89%
302520101	F.N.B. Corporation	FNB	20,458	11.48	234,857.84	13.02	266,272.44	0.00	Financials	1.38%
30257X104	Fb Financial Corporation	FBK	2,400	29.43	70,632.00	42.83	102,782.29	0.00	Financials	0.42%
320817109	First Merchants Corporation	FRME	7,493	29.18	218,645.74	42.19	316,158.92	0.00	Financials	1.29%
34417P100	Focus Financial Partners Inc	FOCS	4,184	51.94	217,316.96	41.36	173,066.34	0.00	Financials	1.28%
359694106	H.B. Fuller Company	FUL	3,664	66.17	242,446.88	76.52	280,359.22	751.12	Materials	1.43%
36237H101	G-iii Apparel Gp	GIII	3,960	15.70	62,172.00	28.29	112,037.11	0.00	Consumer Discretionary	0.37%
37954A204	Global Medical Reit Inc	GMRE	19,014	9.28	176,449.92	16.73	318,024.37	0.00	Real Estate	1.04%
381013101	Golden Entertainment Inc	GDEN	3,173	42.16	133,773.68	45.18	143,347.03	0.00	Consumer Discretionary	0.79%

State of Connecticut

2ST_CT11

As of 04/30/2023



Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
42234Q102	Heartland Financial Usa, Inc.	HTLF	2,586	32.56	84,200.16	51.00	131,875.39	0.00	Financials	0.50%
42704L104	Herc Hldgs Inc	HRI	845	100.02	84,516.90	137.31	116,028.26	0.00	Industrials	0.50%
43283X105	Hilton Grand Vacations Inc	HGV	3,700	42.80	158,360.00	52.48	194,181.18	0.00	Consumer Discretionary	0.93%
44109J106	Hostess Brands Inc	TWNC	11,740	25.76	302,422.40	20.31	238,438.23	0.00	Consumer Staples	1.78%
45378A106	Independence Realty Trust Inc	IRT	11,587	16.65	192,923.55	21.11	244,594.64	0.00	Real Estate	1.14%
45826H109	Integer Holdings Corporation	ITGR	1,879	82.35	154,735.65	84.90	159,519.02	0.00	Health Care	0.91%
466367109	Jack In The Box	JACK	2,159	92.69	200,117.71	68.86	148,676.29	0.00	Consumer Discretionary	1.18%
488401100	Kemper Corporation	KMPR	1,581	48.65	76,915.65	54.37	85,964.23	0.00	Financials	0.45%
493732101	Kforcecom Inc	KFRC	3,908	59.14	231,119.12	75.97	296,906.40	0.00	Industrials	1.36%
505336107	La-Z-Boy Inc	LZB	3,518	28.73	101,072.14	36.66	128,975.51	0.00	Consumer Discretionary	0.60%
505743104	Ladder Capital Corporation	LADR	15,452	9.35	144,476.20	12.15	187,811.33	0.00	Financials	0.85%
516544103	Lantheus Holdings Inc	LNTH	1,255	85.45	107,239.75	73.29	91,983.72	0.00	Health Care	0.63%
559663109	Magnolia Oil & Gas Corporation	MGY	6,280	21.12	132,633.60	19.67	123,546.44	0.00	Energy	0.78%
576690101	Materion Corp	MTRN	3,404	108.31	368,687.24	92.60	315,225.72	0.00	Materials	2.17%
59100U108	Pathward Finl Inc	CASH	6,339	44.53	282,275.67	59.86	379,478.53	0.00	Financials	1.66%
607828100	Modine Mfg Co	MOD	12,018	20.91	251,296.38	11.51	138,322.54	0.00	Consumer Discretionary	1.48%
60783X104	Modivcare Inc	MODV	1,783	63.60	113,398.80	106.18	189,317.24	0.00	Health Care	0.67%
637870106	National Storage Affiliates Trust	NSA	3,655	38.55	140,900.25	36.62	133,859.62	0.00	Real Estate	0.83%
65336K103	Nexstar Media Group Inc	NXST	1,211	173.45	210,047.95	154.23	186,773.76	0.00	Communication Services	1.24%
665531307	Northern Oil And Gas, Inc.	NOG	4,699	33.17	155,865.83	21.54	101,197.66	0.00	Energy	0.92%
680033107	Old National Bancorp	ONB	12,121	13.41	162,542.61	13.66	165,540.08	0.00	Financials	0.96%
68268W103	Onemain Holdings Incorporation	OMF	3,404	38.37	130,611.48	50.61	172,268.27	0.00	Financials	0.77%
689648103	Otter Tail Corporation	OTTR	3,187	71.95	229,304.65	69.46	221,382.73	0.00	Utilities	1.35%

Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
69327R101	Pdc Energy, Inc.	PDCE	3,612	65.05	234,960.60	52.66	190,199.80	0.00	Energy	1.38%
69336V101	Pgt Innovations Inc	PGTI	8,654	25.66	222,061.64	21.88	189,323.35	0.00	Industrials	1.31%
69366J200	Ptc Therapeutics, Inc.	PTCT	2,899	55.14	159,850.86	43.51	126,136.22	0.00	Health Care	0.94%
69478X105	Pacific Premier Bancorp Inc	PPBI	4,955	22.24	110,199.20	30.67	151,966.81	0.00	Financials	0.65%
695127100	Pacira Biosciences Inc	PCRX	3,808	45.31	172,540.48	60.54	230,534.06	0.00	Health Care	1.02%
703481101	Patterson Uti Eneg	PTEN	8,299	11.19	92,865.81	10.20	84,653.83	0.00	Energy	0.55%
707569109	Penn Entmt Inc	PENN	5,804	29.79	172,901.16	29.97	173,944.55	0.00	Consumer Discretionary	1.02%
72346Q104	Pinnacle Financial Partners Inc	PNFP	1,401	54.23	75,976.23	56.09	78,577.19	0.00	Financials	0.45%
729132100	Plexus Corp	PLXS	1,584	87.47	138,552.48	97.87	155,025.77	0.00	Information Technology	0.82%
736508847	Portland General Electric Company	POR	3,446	50.62	174,436.52	51.67	178,058.32	0.00	Utilities	1.03%
740367404	Preferred Bank	PFBC	4,236	48.08	203,666.88	72.10	305,432.54	0.00	Financials	1.20%
74164F103	Primoris Services	PRIM	12,543	25.30	317,337.90	25.71	322,460.49	0.00	Industrials	1.87%
749527107	Rev Group Inc	REVG	9,244	10.73	99,188.12	14.38	132,916.70	0.00	Industrials	0.58%
75281A109	Range Resources Corp.	RRC	6,172	26.45	163,249.40	21.89	135,118.90	0.00	Energy	0.96%
76131N101	Retail Opportunity Investments Corp	ROIC	14,863	13.03	193,664.89	19.60	291,293.05	0.00	Real Estate	1.14%
783332109	Ruths Hospitality	RUTH	8,016	16.16	129,538.56	18.80	150,676.52	0.00	Consumer Discretionary	0.76%
783549108	Ryder System, Inc.	R	1,075	79.16	85,097.00	81.34	87,441.47	0.00	Industrials	0.50%
78377T107	Ryman Hospitality Properties Inc	RHP	3,535	89.66	316,948.10	91.43	323,213.89	0.00	Real Estate	1.87%
807066105	Scholastic Corporation	SCHL	4,204	38.47	161,727.88	42.26	177,669.55	840.80	Communication Services	0.95%
830566105	Skechers Usa, Inc.	SKX	1,906	53.19	101,380.14	45.09	85,939.22	0.00	Consumer Discretionary	0.60%
830879102	Skywest Inc	SKYW	4,591	28.30	129,925.30	20.01	91,873.43	0.00	Industrials	0.77%
844895102	Southwest Gas Holdings Inc	SWX	1,336	56.00	74,816.00	63.36	84,653.90	0.00	Utilities	0.44%
84790A105	Spectrum Brands Holdings Inc	SPB	3,559	66.50	236,673.50	77.90	277,247.58	0.00	Consumer Staples	1.39%

State of Connecticut

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As of 04/30/2023



Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
859241101	Sterling Infrastructure, Inc.	STRL	8,883	36.92	327,960.36	26.82	238,251.83	0.00	Industrials	1.93%
861896108	Stonex Group Inc	SNEX	918	98.07	90,028.26	63.11	57,933.05	0.00	Financials	0.53%
868459108	Supernus Pharmaceuticals, Inc	SUPN	4,494	36.86	165,648.84	30.96	139,135.52	0.00	Health Care	0.98%
87265H109	Tri Pointe Homes Inc	TPH	6,875	28.68	197,175.00	24.56	168,839.65	0.00	Consumer Discretionary	1.16%
88033G407	Tenet Healthcare Corporation	THC	3,470	73.32	254,420.40	46.53	161,452.52	0.00	Health Care	1.50%
88146M101	Terreno Rlty Corp Com	TRNO	3,188	61.59	196,348.92	58.69	187,089.14	0.00	Real Estate	1.16%
88224Q107	Texas Capital Bancshares Inc.	TCBI	3,662	50.25	184,015.50	62.60	229,240.82	0.00	Financials	1.08%
89422G107	Traverse Therapeutics Inc	TVTX	6,380	21.57	137,616.60	23.67	150,989.98	0.00	Health Care	0.81%
911163103	Utd Natural Foods	UNFI	3,143	27.27	85,709.61	42.37	133,157.69	0.00	Consumer Staples	0.51%
92343X100	Verint Systems Inc	VRNT	4,232	36.49	154,425.68	52.34	221,516.00	0.00	Information Technology	0.91%
92511U102	Verra Mobility Corporation	VRRM	7,821	16.95	132,565.95	14.17	110,846.05	0.00	Industrials	0.78%
95082P105	Wesco International, Inc.	WCC	1,665	144.00	239,760.00	131.10	218,286.33	0.00	Industrials	1.41%
97650W108	Wintrust Financial Corporation	WTFC	1,100	68.37	75,207.00	75.61	83,169.02	0.00	Financials	0.44%
					16,968,512.49			18,110,542.46	3,532.77	