

Gross Performance for Selected Time Periods

	1 Month	QTD	YTD	1 Year	3 Year	5 Year	ITD
State of Connecticut	-2.08	-4.16	-2.39	-10.58	-	-	-12.52
RUSSELL 2000 VALUE	-1.97	-4.41	-5.04	-11.50	-	-	-13.71

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	-2.08	-4.27	-2.59	-10.97	-	-	-12.87
RUSSELL 2000 VALUE	-1.97	-4.41	-5.04	-11.50	-	-	-13.71

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: 05/31/2023



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	04/19/2023	05/04/2023	3,664.00	751.12	1.0000000000	751.12
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	03676B102	Antero Midstream Corp	04/25/2023	05/10/2023	8,626.00	1,940.85	1.0000000000	1,940.85
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	06652V208	Banner Corp	05/01/2023	05/12/2023	3,707.00	1,779.36	1.0000000000	1,779.36
2ST_CT11	PFCSTCT2	State of Connecticut	MISCINC	CASHUSD	Us Dollars	05/01/2023	05/01/2023	1,948.64	1,948.64	1.0000000000	1,948.64
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	05990K106	Banc Of California Inc	05/01/2023	05/03/2023	3,010.00	33,640.69	1.0000000000	33,640.69
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	69366J200	Ptc Therapeutics, Inc.	05/01/2023	05/03/2023	591.00	32,798.71	1.0000000000	32,798.71
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	05990K106	Banc Of California Inc	05/02/2023	05/04/2023	3,861.00	41,959.46	1.0000000000	41,959.46
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	72346Q104	Pinnacle Financial Partners Inc	05/04/2023	05/26/2023	1,401.00	308.22	1.0000000000	308.22
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	68268W103	Onemain Holdings Incorporation	05/04/2023	05/12/2023	3,404.00	3,404.00	1.0000000000	3,404.00
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	30257X104	Fb Financial Corporation	05/05/2023	05/09/2023	1,455.00	38,234.04	1.0000000000	38,234.04
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	092113109	Black Hills Corporation	05/05/2023	05/09/2023	-1,012.00	-67,119.88	1.0000000000	-67,119.88
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	04911A107	Atlantic Union Bankshares Corp	05/05/2023	05/09/2023	2,826.00	70,731.66	1.0000000000	70,731.66
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	60783X104	Modivcare Inc	05/05/2023	05/09/2023	879.00	47,568.99	1.0000000000	47,568.99
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	69478X105	Pacific Premier Bancorp Inc	05/05/2023	05/15/2023	4,955.00	1,635.15	1.0000000000	1,635.15
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	320517105	First Horizon Corp	05/05/2023	05/09/2023	-11,547.00	-123,391.24	1.0000000000	-123,391.24
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	45826H109	Integer Holdings Corporation	05/05/2023	05/09/2023	-649.00	-53,209.24	1.0000000000	-53,209.24
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	30257X104	Fb Financial Corporation	05/08/2023	05/23/2023	945.00	141.75	1.0000000000	141.75
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	219798105	Quidelortho Corp	05/08/2023	05/10/2023	-944.00	-83,173.58	1.0000000000	-83,173.58
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	30257X104	Fb Financial Corporation	05/08/2023	05/10/2023	945.00	24,087.01	1.0000000000	24,087.01

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2ST_CT11	PFCSTCT2	State of Connecticut	SELL	559663109	Magnolia Oil & Gas Corporation	05/08/2023	05/10/2023	2,064.00	41,289.16	1.0000000000	41,289.16
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	60783X104	Modivcare Inc	05/08/2023	05/10/2023	904.00	47,298.71	1.0000000000	47,298.71
2ST_CT11	PFCSTCT2	State of Connecticut	CONTRIBUTION	CASHUSD	Us Dollars	05/09/2023	05/09/2023	787.90	787.90	1.0000000000	787.90



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	44109J106	Hostess Brands Inc	05/10/2023	05/12/2023	2,262.00	59,462.98	1.0000000000	59,462.98
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	28035Q102	Edgewell Personal Care Co	05/10/2023	05/12/2023	-910.00	-40,635.69	1.0000000000	-40,635.69
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	97650W108	Wintrust Financial Corporation	05/10/2023	05/25/2023	1,100.00	440.00	1.0000000000	440.00
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	65336K103	Nexstar Media Group Inc	05/10/2023	05/12/2023	-302.00	-48,444.82	1.0000000000	-48,444.82
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	65336K103	Nexstar Media Group Inc	05/11/2023	05/26/2023	1,513.00	2,042.55	1.0000000000	2,042.55
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	29261A100	Encompass Health Corporation	05/11/2023	05/15/2023	-1,346.00	-82,971.21	1.0000000000	-82,971.21
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	00653Q102	Adapthealth Corp	05/11/2023	05/15/2023	5,818.00	59,624.13	1.0000000000	59,624.13
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	42234Q102	Heartland Financial Usa, Inc.	05/11/2023	05/26/2023	2,586.00	775.80	1.0000000000	775.80
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	488401100	Kemper Corporation	05/12/2023	05/30/2023	1,581.00	490.11	1.0000000000	490.11
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	04316A108	Artisan Partners Asset Mgmt Inc	05/16/2023	05/31/2023	2,242.00	1,121.00	1.0000000000	1,121.00
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	34417P100	Focus Financial Partners Inc	05/22/2023	05/24/2023	1,744.00	90,711.16	1.0000000000	90,711.16
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	05969A105	Bancorp Inc	05/22/2023	05/24/2023	1,127.00	35,380.75	1.0000000000	35,380.75
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	59100U108	Pathward Finl Inc	05/22/2023	05/24/2023	878.00	40,583.83	1.0000000000	40,583.83
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	25432X102	Dime Cmnty Bancshares Inc New	05/22/2023	05/24/2023	-756.00	-13,081.75	1.0000000000	-13,081.75
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	200340107	Comerica Incorporated	05/22/2023	05/24/2023	-2,543.00	-100,673.30	1.0000000000	-100,673.30
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	97650W108	Wintrust Financial Corporation	05/22/2023	05/24/2023	-793.00	-53,343.68	1.0000000000	-53,343.68
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	200340107	Comerica Incorporated	05/23/2023	05/25/2023	-630.00	-25,633.95	1.0000000000	-25,633.95
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	05969A105	Bancorp Inc	05/23/2023	05/25/2023	1,811.00	57,021.60	1.0000000000	57,021.60
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	25432X102	Dime Cmnty Bancshares Inc New	05/23/2023	05/25/2023	-1,762.00	-31,830.35	1.0000000000	-31,830.35
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	200340107	Comerica Incorporated	05/23/2023	05/25/2023	-630.00	-25,633.95	1.0000000000	-25,633.95

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2ST_CT11	PFCSTCT2	State of Connecticut	BUY	200340107	Common Incorporated	05/24/2023	05/26/2023	-169.00	-6,706.60	1.0000000000	-6,706.60
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	25432X102	Dime Cmnty Bancshares Inc New	05/24/2023	05/26/2023	-428.00	-7,575.69	1.0000000000	-7,575.69
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	19247G107	Coherent Corp	05/30/2023	06/01/2023	-2,250.00	-86,386.73	1.0000000000	-86,386.73
									-86,218.38		-86,218.38

2ST_CT11 - State of Connecticut - PFCSTCT2

Account ID: PFCSTCT2
As of: 05/31/2023



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
									-86,218.38		-86,218.38

Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
CASHUSD	Us Dollars	USD	462,718	1.00	462,718.18	1.00	462,718.18	0.00		2.79%
G9618E107	White Mountns Insu	WTM	144	1,354.19	195,003.36	1,013.98	146,013.45	0.00	Financials	1.17%
000361105	Aar Corp	AIR	4,230	50.11	211,965.30	39.99	169,140.79	0.00	Industrials	1.28%
00182C103	Ani Pharmaceuticals, Inc.	ANIP	2,152	45.14	97,141.28	42.40	91,247.88	0.00	Health Care	0.59%
007973100	Advanced Energy Industries, Inc.	AEIS	1,852	98.15	181,773.80	88.96	164,751.05	185.20	Information Technology	1.09%
01626W101	Alight Inc	ALIT	14,750	8.46	124,785.00	8.37	123,426.32	0.00	Industrials	0.75%
02607T109	The Necessity Retail Reit, Inc.	RTL	19,791	6.39	126,464.49	8.99	177,978.58	0.00	Real Estate	0.76%
03076K108	Ameris Bancorp	ABCB	5,697	31.56	179,797.32	47.63	271,329.38	0.00	Financials	1.08%
03676B102	Antero Midstream Corp	AM	8,626	10.21	88,071.46	10.56	91,132.30	0.00	Energy	0.53%
04208T108	Armada Hoffer Pptys Inc	AHH	20,204	11.04	223,052.16	15.08	304,755.55	0.00	Real Estate	1.34%
04316A108	Artisan Partners Asset Mgmt Inc	APAM	2,242	32.00	71,744.00	37.95	85,088.83	0.00	Financials	0.43%
043436104	Asbury Automotive Group, Inc.	ABG	957	209.11	200,118.27	174.14	166,656.10	0.00	Consumer Discretionary	1.21%
047649108	Atkore Inc	ATKR	2,080	116.77	242,881.60	110.17	229,143.62	0.00	Industrials	1.46%
05368M106	Avid Bioservices Inc	CDMO	4,969	15.45	76,771.05	25.02	124,324.64	0.00	Health Care	0.46%
05368V106	Avient Corp	AVNT	5,446	36.50	198,779.00	56.58	308,153.74	0.00	Materials	1.20%
05969A105	Bancorp Inc	TBBK	8,055	30.86	248,577.30	25.51	205,493.52	0.00	Financials	1.50%
06652V208	Banner Corp	BANR	3,707	43.27	160,401.89	62.85	232,980.04	0.00	Financials	0.97%
092113109	Black Hills Corporation	BKH	2,478	60.95	151,034.10	68.84	170,592.95	1,548.75	Utilities	0.91%
099406100	Boot Barn Holdings Inc	BOOT	1,231	67.62	83,240.22	76.08	93,660.63	0.00	Consumer Discretionary	0.50%
126501105	Cts Corporation	CTS	1,981	45.67	90,472.27	45.98	91,080.44	0.00	Information Technology	0.54%
15202L107	Centerspace	CSR	1,562	58.81	91,861.22	84.66	132,233.26	0.00	Real Estate	0.55%
15872M104	Championx Corp	CHX	6,219	25.26	157,091.94	23.27	144,702.38	0.00	Energy	0.95%
19239V302	Cogent Communications Holdings, Inc.	CCOI	2,170	61.52	133,498.40	66.89	145,150.21	2,028.95	Communication Services	0.80%

State of Connecticut

2ST_CT11

As of 05/31/2023



Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
19247G107	Coherent Corp	COHR	4,585	36.96	169,461.60	36.77	168,574.99	0.00	Information Technology	1.02%
19249H103	Coherus Biosciences Inc	CHRS	4,637	4.09	18,965.33	9.87	45,756.06	0.00	Health Care	0.11%
192576106	Cohu Inc	COHU	3,351	38.34	128,477.34	39.32	131,763.00	0.00	Information Technology	0.77%
197236102	Columbia Banking System, Inc.	COLB	5,805	20.03	116,274.15	22.62	131,337.54	2,089.80	Financials	0.70%
200340107	Comerica Incorporated	CMA	3,342	36.10	120,646.20	39.80	133,013.85	0.00	Financials	0.73%
219798105	Quidelortho Corp	QDEL	944	85.14	80,372.16	88.11	83,173.58	0.00	Health Care	0.48%
235825205	Dana Incorporated	DAN	6,083	12.87	78,288.21	21.84	132,877.86	608.30	Consumer Discretionary	0.47%
25432X102	Dime Cmnty Bancshares Inc New	DCOM	7,046	16.20	114,145.20	27.37	192,821.43	0.00	Financials	0.69%
264147109	Ducommun Incorporated	DCO	1,603	40.96	65,658.88	54.05	86,648.56	0.00	Industrials	0.40%
28035Q102	Edgewell Personal Care Co	EPC	3,642	38.95	141,855.90	45.66	166,310.42	0.00	Consumer Staples	0.85%
29261A100	Encompass Health Corporation	EHC	1,346	62.02	83,478.92	61.64	82,971.21	0.00	Health Care	0.50%
29355X107	Enpro Industries Inc.	NPO	1,317	101.08	133,122.36	109.27	143,914.12	381.93	Industrials	0.80%
293712105	Enterprise Financial Services Corp	EFSC	6,430	40.62	261,186.60	47.44	305,036.01	0.00	Financials	1.57%
294268107	Eplus Inc	PLUS	1,605	49.39	79,270.95	55.11	88,450.42	0.00	Information Technology	0.48%
30161Q104	Exelixis, Inc.	EXEL	8,257	19.28	159,194.96	18.18	150,097.91	0.00	Health Care	0.96%
302520101	F.N.B. Corporation	FNB	20,458	10.99	224,833.42	13.02	266,272.44	0.00	Financials	1.35%
320517105	First Horizon Corp	FHN	11,547	10.31	119,049.57	10.69	123,391.24	0.00	Financials	0.72%
320817109	First Merchants Corporation	FRME	7,493	26.45	198,189.85	42.19	316,158.92	0.00	Financials	1.19%
34417P100	Focus Financial Partners Inc	FOCS	2,440	52.09	127,099.60	41.36	100,927.79	0.00	Financials	0.77%
359694106	H.B. Fuller Company	FUL	3,664	62.94	230,612.16	76.52	280,359.22	0.00	Materials	1.39%
36237H101	G-lli Apparel Gp	GIII	3,960	16.08	63,676.80	28.29	112,037.11	0.00	Consumer Discretionary	0.38%
37954A204	Global Medical Reit Inc	GMRE	19,014	8.72	165,802.08	16.73	318,024.37	0.00	Real Estate	1.00%
381013101	Golden Entertainment Inc	GDEN	3,173	42.14	133,710.22	45.18	143,347.03	0.00	Consumer Discretionary	0.81%

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	27.59	71,347.74	51.00	131,875.39	0.00	Financials	0.43%
42704L104	Herc Hldgs Inc	HRI	845	101.42	85,699.90	137.31	116,028.26	534.46	Industrials	0.52%
43283X105	Hilton Grand Vacations Inc	HGV	3,700	42.75	158,175.00	52.48	194,181.18	0.00	Consumer Discretionary	0.95%
44109J106	Hostess Brands Inc	TWNK	9,478	24.88	235,812.64	20.31	192,497.24	0.00	Consumer Staples	1.42%
45378A106	Independence Realty Trust Inc	IRT	11,587	17.27	200,107.49	21.11	244,594.64	0.00	Real Estate	1.21%
45826H109	Integer Holdings Corporation	ITGR	2,528	81.86	206,942.08	84.15	212,728.26	0.00	Health Care	1.25%
466367109	Jack In The Box	JACK	2,159	86.56	186,883.04	68.86	148,676.29	949.96	Consumer Discretionary	1.13%
488401100	Kemper Corporation	KMPR	1,581	43.28	68,425.68	54.37	85,964.23	0.00	Financials	0.41%
493732101	Kforcecom Inc	KFRC	3,908	57.59	225,061.72	75.97	296,906.40	0.00	Industrials	1.36%
505336107	La-Z-Boy Inc	LZB	3,518	26.72	94,000.96	36.66	128,975.51	0.00	Consumer Discretionary	0.57%
505743104	Ladder Capital Corporation	LADR	15,452	9.53	147,257.56	12.15	187,811.33	0.00	Financials	0.89%
516544103	Lantheus Holdings Inc	LNTH	1,255	86.59	108,670.45	73.29	91,983.72	0.00	Health Care	0.65%
559663109	Magnolia Oil & Gas Corporation	MGY	4,216	19.33	81,495.28	19.67	82,941.37	484.84	Energy	0.49%
576690101	Materion Corp	MTRN	3,404	100.34	341,557.36	92.60	315,225.72	442.52	Materials	2.06%
59100U108	Pathward Finl Inc	CASH	5,461	43.94	239,956.34	59.86	326,917.85	0.00	Financials	1.45%
607828100	Modine Mfg Co	MOD	12,018	27.29	327,971.22	11.51	138,322.54	0.00	Consumer Discretionary	1.98%
637870106	National Storage Affiliates Trust	NSA	3,655	36.61	133,809.55	36.62	133,859.62	0.00	Real Estate	0.81%
65336K103	Nexstar Media Group Inc	NXST	1,513	150.92	228,341.96	155.47	235,218.58	0.00	Communication Services	1.38%
665531307	Northern Oil And Gas, Inc.	NOG	4,699	29.91	140,547.09	21.54	101,197.66	0.00	Energy	0.85%
680033107	Old National Bancorp	ONB	12,121	12.42	150,542.82	13.66	165,540.08	1,696.94	Financials	0.91%
68268W103	Onemain Holdings Incorporation	OMF	3,404	37.86	128,875.44	50.61	172,268.27	0.00	Financials	0.78%
689648103	Otter Tail Corporation	OTTR	3,187	74.21	236,507.27	69.46	221,382.73	1,394.31	Utilities	1.42%
69327R101	Pdc Energy, Inc.	PDCE	3,612	68.62	247,855.44	52.66	190,199.80	0.00	Energy	1.49%

Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
69336V101	Pgt Innovations Inc	PGTI	8,654	24.87	215,224.98	21.88	189,323.35	0.00	Industrials	1.30%
69366J200	Ptc Therapeutics, Inc.	PTCT	2,308	41.97	96,866.76	43.51	100,421.66	0.00	Health Care	0.58%
69478X105	Pacific Premier Bancorp Inc	PPBI	4,955	18.83	93,302.65	30.67	151,966.81	0.00	Financials	0.56%
695127100	Pacira Biosciences Inc	PCRX	3,808	38.03	144,818.24	60.54	230,534.06	0.00	Health Care	0.87%
703481101	Patterson Uti Eneg	PTEN	8,299	9.74	80,832.26	10.20	84,653.83	663.92	Energy	0.49%
707569109	Penn Entmt Inc	PENN	5,804	25.04	145,332.16	29.97	173,944.55	0.00	Consumer Discretionary	0.88%
72346Q104	Pinnacle Financial Partners Inc	PNFP	1,401	48.65	68,158.65	56.09	78,577.19	0.00	Financials	0.41%
729132100	Plexus Corp	PLXS	1,584	90.68	143,637.12	97.87	155,025.77	0.00	Information Technology	0.87%
736508847	Portland General Electric Company	POR	3,446	48.73	167,923.58	51.67	178,058.32	0.00	Utilities	1.01%
740367404	Preferred Bank	PFBC	4,236	46.12	195,364.32	72.10	305,432.54	0.00	Financials	1.18%
74164F103	Primoris Services	PRIM	12,543	26.80	336,152.40	25.71	322,460.49	0.00	Industrials	2.02%
749527107	Rev Group Inc	REVG	9,244	10.14	93,734.16	14.38	132,916.70	0.00	Industrials	0.56%
75281A109	Range Resources Corp.	RRC	6,172	27.37	168,927.64	21.89	135,118.90	0.00	Energy	1.02%
76131N101	Retail Opportunity Investments Corp	ROIC	14,863	12.20	181,328.60	19.60	291,293.05	0.00	Real Estate	1.09%
783332109	Ruths Hospitality	RUTH	8,016	21.43	171,782.88	18.80	150,676.52	0.00	Consumer Discretionary	1.03%
783549108	Ryder System, Inc.	R	1,075	78.83	84,742.25	81.34	87,441.47	666.50	Industrials	0.51%
78377T107	Ryman Hospitality Properties Inc	RHP	3,535	91.73	324,265.55	91.43	323,213.89	0.00	Real Estate	1.95%
807066105	Scholastic Corporation	SCHL	4,204	42.48	178,585.92	42.26	177,669.55	840.80	Communication Services	1.08%
830566105	Skechers Usa, Inc.	SKX	1,906	51.37	97,911.22	45.09	85,939.22	0.00	Consumer Discretionary	0.59%
830879102	Skywest Inc	SKYW	4,591	29.91	137,316.81	20.01	91,873.43	0.00	Industrials	0.83%
844895102	Southwest Gas Holdings Inc	SWX	1,336	58.53	78,196.08	63.36	84,653.90	828.32	Utilities	0.47%
84790A105	Spectrum Brands Holdings Inc	SPB	3,559	72.21	256,995.39	77.90	277,247.58	1,494.78	Consumer Staples	1.55%
859241101	Sterling Infrastructure, Inc.	STRL	8,883	46.07	409,239.81	26.82	238,251.83	0.00	Industrials	2.46%

State of Connecticut

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As of 05/31/2023



Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
861896108	Stonex Group Inc	SNEX	918	80.29	73,706.22	63.11	57,933.05	0.00	Financials	0.44%
868459108	Supernus Pharmaceuticals, Inc	SUPN	4,494	33.14	148,931.16	30.96	139,135.52	0.00	Health Care	0.90%
87265H109	Tri Pointe Homes Inc	TPH	6,875	29.21	200,818.75	24.56	168,839.65	0.00	Consumer Discretionary	1.21%
88033G407	Tenet Healthcare Corporation	THC	3,470	71.20	247,064.00	46.53	161,452.52	0.00	Health Care	1.49%
88146M101	Terreno Rlty Corp Com	TRNO	3,188	61.33	195,520.04	58.69	187,089.14	0.00	Real Estate	1.18%
88224Q107	Texas Capital Bancshares Inc	TCBI	3,662	47.30	173,212.60	62.60	229,240.82	0.00	Financials	1.04%
89422G107	Traverse Therapeutics Inc	TVTX	6,380	17.89	114,138.20	23.67	150,989.98	0.00	Health Care	0.69%
911163103	Utd Natural Foods	UNFI	3,143	26.71	83,949.53	42.37	133,157.69	0.00	Consumer Staples	0.51%
92343X100	Verint Systems Inc	VRNT	4,232	35.88	151,844.16	52.34	221,516.00	0.00	Information Technology	0.91%
92511U102	Verra Mobility Corporation	VRRM	7,821	17.63	137,884.23	14.17	110,846.05	0.00	Industrials	0.83%
95082P105	Wesco International, Inc.	WCC	1,665	137.38	228,737.70	131.10	218,286.33	0.00	Industrials	1.38%
97650W108	Wintrust Financial Corporation	WTFC	1,893	63.57	120,338.01	72.11	136,512.70	0.00	Financials	0.72%
16,603,244.13						17,912,009.65		16,840.28		