

Gross Performance for Selected Time Periods

	1 Month	QTD	YTD	1 Year	3 Year	5 Year	ITD
State of Connecticut	9.53	4.98	6.91	9.89	-	-	-6.23
RUSSELL 2000 VALUE	7.94	3.18	2.50	6.01	-	-	-8.35

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	9.53	4.86	6.69	9.42	-	-	-6.58
RUSSELL 2000 VALUE	7.94	3.18	2.50	6.01	-	-	-8.35

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: 06/30/2023



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	807066105	Scholastic Corporation	04/27/2023	06/15/2023	4,204.00	840.80	1.0000000000	840.80
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	559663109	Magnolia Oil & Gas Corporation	05/10/2023	06/01/2023	4,216.00	484.84	1.0000000000	484.84
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	235825205	Dana Incorporated	05/11/2023	06/02/2023	6,083.00	608.30	1.0000000000	608.30
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	844895102	Southwest Gas Holdings Inc	05/12/2023	06/01/2023	1,336.00	828.32	1.0000000000	828.32
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	689648103	Otter Tail Corporation	05/12/2023	06/09/2023	3,187.00	1,394.31	1.0000000000	1,394.31
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	092113109	Black Hills Corporation	05/17/2023	06/01/2023	2,478.00	1,548.75	1.0000000000	1,548.75
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	19239V302	Cogent Communications Holdings, Inc.	05/17/2023	06/02/2023	2,170.00	2,028.95	1.0000000000	2,028.95
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	783549108	Ryder System, Inc.	05/19/2023	06/16/2023	1,075.00	666.50	1.0000000000	666.50
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	007973100	Advanced Energy Industries, Inc.	05/19/2023	06/02/2023	1,852.00	185.20	1.0000000000	185.20
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	84790A105	Spectrum Brands Holdings Inc	05/22/2023	06/08/2023	3,559.00	1,494.78	1.0000000000	1,494.78
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	42704L104	Herc Hldgs Inc	05/25/2023	06/09/2023	845.00	534.46	1.0000000000	534.46
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	197236102	Columbia Banking System, Inc.	05/30/2023	06/15/2023	5,805.00	2,089.80	1.0000000000	2,089.80
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	29355X107	Enpro Industries Inc.	05/30/2023	06/14/2023	1,317.00	381.93	1.0000000000	381.93
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	466367109	Jack In The Box	05/30/2023	06/13/2023	2,159.00	949.96	1.0000000000	949.96
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	576690101	Materion Corp	05/30/2023	06/15/2023	3,404.00	442.52	1.0000000000	442.52
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	680033107	Old National Bancorp	05/31/2023	06/15/2023	12,121.00	1,696.94	1.0000000000	1,696.94
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	703481101	Patterson Uti Eneg	05/31/2023	06/15/2023	8,299.00	663.92	1.0000000000	663.92
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	320817109	First Merchants Corporation	06/01/2023	06/16/2023	7,493.00	2,547.62	1.0000000000	2,547.62
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	505336107	La-Z-Boy Inc	06/01/2023	06/15/2023	3,518.00	638.52	1.0000000000	638.52

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	06/01/2023	06/01/2023	2,440.63	2,440.63	1.0000000000	2,440.63
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	302520101	F.N.B. Corporation	06/01/2023	06/15/2023	20,458.00	2,454.96	1.0000000000	2,454.96
2ST_CT11	PFCSTCT2	State of Connecticut	MISCEXP	CASHUSD	Us Dollars	06/02/2023	06/02/2023	-0.01	-0.01	1.0000000000	-0.01



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	BUY	04316A108	Artisan Partners Asset Mgmt Inc	06/07/2023	06/09/2023	-1,587.00	-55,909.22	1.0000000000	-55,909.22
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	04546L106	Assetmark Finl Hldgs Inc	06/07/2023	06/09/2023	-305.00	-9,196.21	1.0000000000	-9,196.21
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	69327R101	Pdc Energy, Inc.	06/07/2023	06/22/2023	3,612.00	1,444.80	1.0000000000	1,444.80
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	34417P100	Focus Financial Partners Inc	06/07/2023	06/09/2023	2,440.00	127,480.68	1.0000000000	127,480.68
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	04546L106	Assetmark Finl Hldgs Inc	06/08/2023	06/12/2023	-1,788.00	-53,724.58	1.0000000000	-53,724.58
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	783332109	Ruths Hospitality	06/08/2023	06/12/2023	8,016.00	172,070.88	1.0000000000	172,070.88
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	222795502	Cousins Properties Incorporated	06/08/2023	06/12/2023	-4,172.00	-88,398.00	1.0000000000	-88,398.00
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	19249H103	Coherus Biosciences Inc	06/08/2023	06/12/2023	-3,770.00	-20,097.12	1.0000000000	-20,097.12
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	04546L106	Assetmark Finl Hldgs Inc	06/09/2023	06/13/2023	-961.00	-28,743.80	1.0000000000	-28,743.80
2ST_CT11	PFCSTCT2	State of Connecticut	CONTRIBUTION	CASHUSD	Us Dollars	06/09/2023	06/09/2023	772.62	772.62	1.0000000000	772.62
2ST_CT11	PFCSTCT2	State of Connecticut	MISCEXP	CASHUSD	Us Dollars	06/12/2023	06/12/2023	-0.01	-0.01	1.0000000000	-0.01
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	749527107	Rev Group Inc	06/12/2023	06/14/2023	-1,221.00	-16,487.16	1.0000000000	-16,487.16
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	859241101	Sterling Infrastructure, Inc.	06/12/2023	06/14/2023	1,354.00	71,348.06	1.0000000000	71,348.06
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	749527107	Rev Group Inc	06/13/2023	06/15/2023	-3,206.00	-42,679.88	1.0000000000	-42,679.88
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	222795502	Cousins Properties Incorporated	06/14/2023	06/16/2023	-2,413.00	-52,881.86	1.0000000000	-52,881.86
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	637870106	National Storage Affiliates Trust	06/14/2023	06/30/2023	3,655.00	2,046.80	1.0000000000	2,046.80
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	293712105	Enterprise Financial Services Corp	06/14/2023	06/30/2023	6,430.00	1,607.50	1.0000000000	1,607.50
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	02607T109	The Necessity Retail Reit, Inc.	06/14/2023	06/16/2023	-6,310.00	-44,621.80	1.0000000000	-44,621.80
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	95082P105	Wesco International, Inc.	06/14/2023	06/16/2023	275.00	45,414.08	1.0000000000	45,414.08

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	19247G107	Coherent Corp	06/14/2023	06/16/2023	1,069.00	54,386.32	1.0000000000	54,386.32
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	95082P105	Wesco International, Inc.	06/14/2023	06/30/2023	1,665.00	624.38	1.0000000000	624.38
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	493732101	Kforcecom Inc	06/15/2023	06/30/2023	3,908.00	1,406.88	1.0000000000	1,406.88
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	02607T109	The Necessity Retail Reit, Inc.	06/15/2023	06/20/2023	-2,963.00	-21,230.79	1.0000000000	-21,230.79

2ST_CT11 - State of Connecticut - PFCSTCT2

Account ID: PFCSTCT2
As of: 06/30/2023



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	95082P105	Wesco International, Inc.	06/15/2023	06/20/2023	300.00	49,294.29	1.0000000000	49,294.29
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	75281A109	Range Resources Corp.	06/15/2023	06/30/2023	6,172.00	493.76	1.0000000000	493.76
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	674215207	Chord Energy Corp	06/28/2023	06/30/2023	-1,190.00	-179,138.44	1.0000000000	-179,138.44
									-59,795.82		-59,795.82
									-59,795.82		-59,795.82

Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
CASHUSD	Us Dollars	USD	402,922	1.00	402,922.36	1.00	402,922.36	0.00		2.22%
G9618E107	White Mountns Insu	WTM	144	1,388.91	200,003.04	1,013.98	146,013.45	0.00	Financials	1.10%
000361105	Aar Corp	AIR	4,230	57.76	244,324.80	39.99	169,140.79	0.00	Industrials	1.34%
00182C103	Ani Pharmaceuticals, Inc.	ANIP	2,152	53.83	115,842.16	42.40	91,247.88	0.00	Health Care	0.64%
007973100	Advanced Energy Industries, Inc.	AEIS	1,852	111.45	206,405.40	88.96	164,751.05	0.00	Information Technology	1.14%
01626W101	Alight Inc	ALIT	14,750	9.24	136,290.00	8.37	123,426.32	0.00	Industrials	0.75%
02607T109	The Necessity Retail Reit, Inc.	RTL	29,064	6.76	196,472.64	8.39	243,831.17	0.00	Real Estate	1.08%
03076K108	Ameris Bancorp	ABCB	5,697	34.21	194,894.37	47.63	271,329.38	854.55	Financials	1.07%
03676B102	Antero Midstream Corp	AM	8,626	11.60	100,061.60	10.56	91,132.30	0.00	Energy	0.55%
04208T108	Armada Hoffer Pptys Inc	AHH	20,204	11.68	235,982.72	15.08	304,755.55	3,939.78	Real Estate	1.30%
04316A108	Artisan Partners Asset Mgmt Inc	APAM	3,829	39.31	150,517.99	36.82	140,998.05	0.00	Financials	0.83%
043436104	Asbury Automotive Group, Inc.	ABG	957	240.42	230,081.94	174.14	166,656.10	0.00	Consumer Discretionary	1.27%
04546L106	Assetmark Finl Hldgs Inc	AMK	3,054	29.66	90,581.64	30.01	91,664.59	0.00	Financials	0.50%
047649108	Atkore Inc	ATKR	2,080	155.94	324,355.20	110.17	229,143.62	0.00	Industrials	1.78%
05368M106	Avid Bioservices Inc	CDMO	4,969	13.97	69,416.93	25.02	124,324.64	0.00	Health Care	0.38%
05368V106	Avient Corp	AVNT	5,446	40.90	222,741.40	56.58	308,153.74	1,347.89	Materials	1.23%
05969A105	Bancorp Inc	TBBK	8,055	32.65	262,995.75	25.51	205,493.52	0.00	Financials	1.45%
06652V208	Banner Corp	BANR	3,707	43.67	161,884.69	62.85	232,980.04	0.00	Financials	0.89%
092113109	Black Hills Corporation	BKH	2,478	60.26	149,324.28	68.84	170,592.95	0.00	Utilities	0.82%
099406100	Boot Barn Holdings Inc	BOOT	1,231	84.69	104,253.39	76.08	93,660.63	0.00	Consumer Discretionary	0.57%
126501105	Cts Corporation	CTS	1,981	42.63	84,450.03	45.98	91,080.44	79.24	Information Technology	0.46%
15202L107	Centerspace	CSR	1,562	61.36	95,844.32	84.66	132,233.26	1,140.26	Real Estate	0.53%
15872M104	Championx Corp	CHX	6,219	31.04	193,037.76	23.27	144,702.38	0.00	Energy	1.06%

State of Connecticut

2ST_CT11

As of 06/30/2023



Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
19239V302	Cogent Communications Holdings, Inc.	CCOI	2,170	67.29	146,019.30	66.89	145,150.21	0.00	Communication Services	0.80%
19247G107	Coherent Corp	COHR	3,516	50.98	179,245.68	36.77	129,271.46	0.00	Information Technology	0.99%
19249H103	Coherus Biosciences Inc	CHRS	8,407	4.27	35,897.89	7.83	65,853.18	0.00	Health Care	0.20%
192576106	Cohu Inc	COHU	3,351	41.56	139,267.56	39.32	131,763.00	0.00	Information Technology	0.77%
197236102	Columbia Banking System, Inc.	COLB	5,805	20.28	117,725.40	22.62	131,337.54	0.00	Financials	0.65%
200340107	Comerica Incorporated	CMA	3,342	42.36	141,567.12	39.80	133,013.85	2,372.82	Financials	0.78%
219798105	Quidelortho Corp	QDEL	944	82.86	78,219.84	88.11	83,173.58	0.00	Health Care	0.43%
222795502	Cousins Properties Incorporated	CUZ	6,585	22.80	150,138.00	21.45	141,279.86	0.00	Real Estate	0.83%
235825205	Dana Incorporated	DAN	6,083	17.00	103,411.00	21.84	132,877.86	0.00	Consumer Discretionary	0.57%
25432X102	Dime Cmnty Bancshares Inc New	DCOM	7,046	17.63	124,220.98	27.37	192,821.43	0.00	Financials	0.68%
264147109	Ducommun Incorporated	DCO	1,603	43.57	69,842.71	54.05	86,648.56	0.00	Industrials	0.38%
28035Q102	Edgewell Personal Care Co	EPC	3,642	41.31	150,451.02	45.66	166,310.42	546.30	Consumer Staples	0.83%
29261A100	Encompass Health Corporation	EHC	1,346	67.71	91,137.66	61.64	82,971.21	201.90	Health Care	0.50%
29355X107	Enpro Industries Inc.	NPO	1,317	133.53	175,859.01	109.27	143,914.12	0.00	Industrials	0.97%
293712105	Enterprise Financial Services Corp	EFSC	6,430	39.10	251,413.00	47.44	305,036.01	0.00	Financials	1.38%
294268107	Eplus Inc	PLUS	1,605	56.30	90,361.50	55.11	88,450.42	0.00	Information Technology	0.50%
30161Q104	Exelixis, Inc.	EXEL	8,257	19.11	157,791.27	18.18	150,097.91	0.00	Health Care	0.87%
302520101	F.N.B. Corporation	FNB	20,458	11.44	234,039.52	13.02	266,272.44	0.00	Financials	1.29%
320517105	First Horizon Corp	FHN	11,547	11.27	130,134.69	10.69	123,391.24	1,732.05	Financials	0.72%
320817109	First Merchants Corporation	FRME	7,493	28.23	211,527.39	42.19	316,158.92	0.00	Financials	1.16%
359694106	H.B. Fuller Company	FUL	3,664	71.51	262,012.64	76.52	280,359.22	0.00	Materials	1.44%
36237H101	G-lli Apparel Gp	GIII	3,960	19.27	76,309.20	28.29	112,037.11	0.00	Consumer Discretionary	0.42%
37954A204	Global Medical Reit Inc	GMRE	19,014	9.13	173,597.82	16.73	318,024.37	3,992.94	Real Estate	0.96%

State of Connecticut

2ST_CT11

As of 06/30/2023



Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
381013101	Golden Entertainment Inc	GDEN	3,173	41.80	132,631.40	45.18	143,347.03	0.00	Consumer Discretionary	0.73%
42234Q102	Heartland Financial Usa, Inc.	HTLF	2,586	27.87	72,071.82	51.00	131,875.39	0.00	Financials	0.40%
42704L104	Herc Hldgs Inc	HRI	845	136.85	115,638.25	137.31	116,028.26	0.00	Industrials	0.64%
43283X105	Hilton Grand Vacations Inc	HGV	3,700	45.44	168,128.00	52.48	194,181.18	0.00	Consumer Discretionary	0.93%
44109J106	Hostess Brands Inc	TWNK	9,478	25.32	239,982.96	20.31	192,497.24	0.00	Consumer Staples	1.32%
45378A106	Independence Realty Trust Inc	IRT	11,587	18.22	211,115.14	21.11	244,594.64	1,853.92	Real Estate	1.16%
45826H109	Integer Holdings Corporation	ITGR	2,528	88.61	224,006.08	84.15	212,728.26	0.00	Health Care	1.23%
466367109	Jack In The Box	JACK	2,159	97.53	210,567.27	68.86	148,676.29	0.00	Consumer Discretionary	1.16%
488401100	Kemper Corporation	KMPR	1,581	48.26	76,299.06	54.37	85,964.23	0.00	Financials	0.42%
493732101	Kforcecom Inc	KFRC	3,908	62.66	244,875.28	75.97	296,906.40	0.00	Industrials	1.35%
505336107	La-Z-Boy Inc	LZB	3,518	28.64	100,755.52	36.66	128,975.51	0.00	Consumer Discretionary	0.55%
505743104	Ladder Capital Corporation	LADR	15,452	10.85	167,654.20	12.15	187,811.33	3,553.96	Financials	0.92%
516544103	Lantheus Holdings Inc	LNTH	1,255	83.92	105,319.60	73.29	91,983.72	0.00	Health Care	0.58%
559663109	Magnolia Oil & Gas Corporation	MGY	4,216	20.90	88,114.40	19.67	82,941.37	0.00	Energy	0.48%
576690101	Materion Corp	MTRN	3,404	114.20	388,736.80	92.60	315,225.72	0.00	Materials	2.14%
59100U108	Pathward Finl Inc	CASH	5,461	46.36	253,171.96	59.86	326,917.85	273.05	Financials	1.39%
607828100	Modine Mfg Co	MOD	12,018	33.02	396,834.36	11.51	138,322.54	0.00	Consumer Discretionary	2.18%
637870106	National Storage Affiliates Trust	NSA	3,655	34.83	127,303.65	36.62	133,859.62	0.00	Real Estate	0.70%
65336K103	Nexstar Media Group Inc	NXST	1,513	166.55	251,990.15	155.47	235,218.58	0.00	Communication Services	1.39%
665531307	Northern Oil And Gas, Inc.	NOG	4,699	34.32	161,269.68	21.54	101,197.66	1,738.63	Energy	0.89%
674215207	Chord Energy Corp	CHRD	1,190	153.80	183,022.00	150.54	179,138.44	0.00	Energy	1.01%
680033107	Old National Bancorp	ONB	12,121	13.94	168,966.74	13.66	165,540.08	0.00	Financials	0.93%
68268W103	Onemain Holdings Incorporation	OMF	3,404	43.69	148,720.76	50.61	172,268.27	0.00	Financials	0.82%

Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
689648103	Otter Tail Corporation	OTTR	3,187	78.96	251,645.52	69.46	221,382.73	0.00	Utilities	1.38%
69327R101	Pdc Energy, Inc.	PDCE	3,612	71.14	256,957.68	52.66	190,199.80	0.00	Energy	1.41%
69336V101	Pgt Innovations Inc	PGTI	8,654	29.15	252,264.10	21.88	189,323.35	0.00	Industrials	1.39%
69366J200	Ptc Therapeutics, Inc.	PTCT	2,308	40.67	93,866.36	43.51	100,421.66	0.00	Health Care	0.52%
69478X105	Pacific Premier Bancorp Inc	PPBI	4,955	20.68	102,469.40	30.67	151,966.81	0.00	Financials	0.56%
695127100	Pacira Biosciences Inc	PCRX	3,808	40.07	152,586.56	60.54	230,534.06	0.00	Health Care	0.84%
703481101	Patterson Uti Eneg	PTEN	8,299	11.97	99,339.03	10.20	84,653.83	0.00	Energy	0.55%
707569109	Penn Entmt Inc	PENN	5,804	24.03	139,470.12	29.97	173,944.55	0.00	Consumer Discretionary	0.77%
72346Q104	Pinnacle Financial Partners Inc	PNFP	1,401	56.65	79,366.65	56.09	78,577.19	0.00	Financials	0.44%
729132100	Plexus Corp	PLXS	1,584	98.24	155,612.16	97.87	155,025.77	0.00	Information Technology	0.86%
736508847	Portland General Electric Company	POR	3,446	46.83	161,376.18	51.67	178,058.32	1,636.85	Utilities	0.89%
740367404	Preferred Bank	PFBC	4,236	54.99	232,937.64	72.10	305,432.54	0.00	Financials	1.28%
74164F103	Primoris Services	PRIM	12,543	30.47	382,185.21	25.71	322,460.49	752.58	Industrials	2.10%
749527107	Rev Group Inc	REVG	13,671	13.26	181,277.46	14.05	192,083.74	683.55	Industrials	1.00%
75281A109	Range Resources Corp.	RRC	6,172	29.40	181,456.80	21.89	135,118.90	0.00	Energy	1.00%
76131N101	Retail Opportunity Investments Corp	ROIC	14,863	13.51	200,799.13	19.60	291,293.05	2,229.45	Real Estate	1.11%
783549108	Ryder System, Inc.	R	1,075	84.79	91,149.25	81.34	87,441.47	0.00	Industrials	0.50%
78377T107	Ryman Hospitality Properties Inc	RHP	3,535	92.92	328,472.20	91.43	323,213.89	3,535.00	Real Estate	1.81%
807066105	Scholastic Corporation	SCHL	4,204	38.89	163,493.56	42.26	177,669.55	0.00	Communication Services	0.90%
830566105	Skechers Usa, Inc.	SKX	1,906	52.66	100,369.96	45.09	85,939.22	0.00	Consumer Discretionary	0.55%
830879102	Skywest Inc	SKYW	4,591	40.72	186,945.52	20.01	91,873.43	0.00	Industrials	1.03%
844895102	Southwest Gas Holdings Inc	SWX	1,336	63.65	85,036.40	63.36	84,653.90	0.00	Utilities	0.47%
84790A105	Spectrum Brands Holdings Inc	SPB	3,559	78.05	277,779.95	77.90	277,247.58	0.00	Consumer Staples	1.53%

State of Connecticut

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As of 06/30/2023



Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
859241101	Sterling Infrastructure, Inc.	STRL	7,529	55.80	420,118.20	26.82	201,936.06	0.00	Industrials	2.31%
861896108	Stonex Group Inc	SNEX	918	83.08	76,267.44	63.11	57,933.05	0.00	Financials	0.42%
868459108	Supernus Pharmaceuticals, Inc	SUPN	4,494	30.06	135,089.64	30.96	139,135.52	0.00	Health Care	0.74%
87265H109	Tri Pointe Homes Inc	TPH	6,875	32.86	225,912.50	24.56	168,839.65	0.00	Consumer Discretionary	1.24%
88033G407	Tenet Healthcare Corporation	THC	3,470	81.38	282,388.60	46.53	161,452.52	0.00	Health Care	1.55%
88146M101	Terreno Rlty Corp Com	TRNO	3,188	60.10	191,598.80	58.69	187,089.14	1,275.20	Real Estate	1.05%
88224Q107	Texas Capital Bancshares Inc	TCBI	3,662	51.50	188,593.00	62.60	229,240.82	0.00	Financials	1.04%
89422G107	Traverse Therapeutics Inc	TVTX	6,380	15.36	97,996.80	23.67	150,989.98	0.00	Health Care	0.54%
911163103	Utd Natural Foods	UNFI	3,143	19.55	61,445.65	42.37	133,157.69	0.00	Consumer Staples	0.34%
92343X100	Verint Systems Inc	VRNT	4,232	35.06	148,373.92	52.34	221,516.00	0.00	Information Technology	0.82%
92511U102	Verra Mobility Corporation	VRRM	7,821	19.72	154,230.12	14.17	110,846.05	0.00	Industrials	0.85%
95082P105	Wesco International, Inc.	WCC	1,090	179.06	195,175.40	131.10	142,902.16	0.00	Industrials	1.07%
97650W108	Wintrust Financial Corporation	WTFC	1,893	72.62	137,469.66	72.11	136,512.70	0.00	Financials	0.76%
18,171,566.26						18,062,714.91	33,739.92			