

Gross Performance for Selected Time Periods

	1 Month	QTD	YTD	1 Year	3 Year	5 Year	ITD
State of Connecticut	-5.83	-1.43	5.39	14.89	-	-	-6.13

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	-5.83	-1.53	5.06	14.42	-	-	-6.48

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: 09/30/2023



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	559663109	Magnolia Oil & Gas Corporation	08/09/2023	09/01/2023	4,216.00	484.84	1.0000000000	484.84
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	235825205	Dana Incorporated	08/10/2023	09/01/2023	6,083.00	608.30	1.0000000000	608.30
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	689648103	Otter Tail Corporation	08/14/2023	09/08/2023	3,187.00	1,394.31	1.0000000000	1,394.31
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	844895102	Southwest Gas Holdings Inc	08/14/2023	09/01/2023	1,336.00	828.32	1.0000000000	828.32
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	166764100	Chevron Corp	08/17/2023	09/11/2023	0.25	0.37	1.0000000000	0.37
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	42704L104	Herc Hldgs Inc	08/17/2023	09/01/2023	845.00	534.46	1.0000000000	534.46
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	554382101	The Macerich Company	08/17/2023	09/08/2023	7,749.00	1,317.33	1.0000000000	1,317.33
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	092113109	Black Hills Corporation	08/17/2023	09/01/2023	2,478.00	1,548.75	1.0000000000	1,548.75
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	007973100	Advanced Energy Industries, Inc.	08/18/2023	09/01/2023	1,852.00	185.20	1.0000000000	185.20
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	783549108	Ryder System, Inc.	08/18/2023	09/15/2023	1,075.00	763.25	1.0000000000	763.25
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	19239V302	Cogent Communications Holdings, Inc.	08/23/2023	09/08/2023	2,170.00	2,050.65	1.0000000000	2,050.65
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	576690101	Materion Corp	08/24/2023	09/07/2023	3,404.00	442.52	1.0000000000	442.52
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	84790A105	Spectrum Brands Holdings Inc	08/28/2023	09/19/2023	3,559.00	1,494.78	1.0000000000	1,494.78
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	29355X107	Enpro Industries Inc.	08/29/2023	09/13/2023	1,026.00	297.54	1.0000000000	297.54
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	807066105	Scholastic Corporation	08/30/2023	09/15/2023	4,204.00	840.80	1.0000000000	840.80
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	320817109	First Merchants Corporation	08/31/2023	09/15/2023	7,493.00	2,547.62	1.0000000000	2,547.62
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	680033107	Old National Bancorp	08/31/2023	09/15/2023	12,121.00	1,696.94	1.0000000000	1,696.94
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	302520101	F.N.B. Corporation	09/01/2023	09/15/2023	20,458.00	2,454.96	1.0000000000	2,454.96
2ST_CT11	PFCSTCT2	State of Connecticut	MISCINC	CASHUSD	Us Dollars	09/01/2023	09/01/2023	2,695.77	2,695.77	1.0000000000	2,695.77
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	466367109	Jack In The Box	09/05/2023	09/18/2023	2,159.00	949.96	1.0000000000	949.96

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 - State of Connecticut - PFCSTCT2 Account ID: PFCSTCT2 As of: 09/30/2023				505336107	La-Z-Boy Inc	09/05/2023	09/15/2023	3,518.00	638.52		
				703481101	Patterson-Uti Energy Inc	09/06/2023	09/21/2023	13,436.00	1,074.8		

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2ST_CT11	PFCSTCT2	State of Connecticut	MISCEXP	166764100	Chevron Corp	09/11/2023	09/11/2023	-0.37	-0.37	1.0000000000	-0.37
2ST_CT11	PFCSTCT2	State of Connecticut	MISCEXP	CASHUSD	Us Dollars	09/11/2023	09/11/2023	-0.01	-0.01	1.0000000000	-0.01
2ST_CT11	PFCSTCT2	State of Connecticut	NONTAXMERGR	379378201	Global Net Lease Inc	09/13/2023	09/13/2023	10,769.58	-134,852.13	1.0000000000	134,852.13
2ST_CT11	PFCSTCT2	State of Connecticut	NONTAXMERGR	379378201	Global Net Lease Inc	09/13/2023	09/13/2023	1,255.58	-15,721.84	1.0000000000	15,721.84
2ST_CT11	PFCSTCT2	State of Connecticut	NONTAXMERGR	379378201	Global Net Lease Inc	09/13/2023	09/13/2023	1,234.81	-15,461.77	1.0000000000	15,461.77
2ST_CT11	PFCSTCT2	State of Connecticut	NONTAXMERGR	379378201	Global Net Lease Inc	09/13/2023	09/13/2023	4,227.70	-52,937.47	1.0000000000	52,937.47
2ST_CT11	PFCSTCT2	State of Connecticut	NONTAXMERGR	379378201	Global Net Lease Inc	09/13/2023	09/13/2023	1,985.21	-24,857.96	1.0000000000	24,857.96
2ST_CT11	PFCSTCT2	State of Connecticut	NONTAXMERGR	02607T109	The Necessity Retail Reit, Inc.	09/13/2023	09/13/2023	29,064.00	243,831.17	1.0000000000	243,831.17
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	637870106	National Storage Affiliates Trust	09/14/2023	09/29/2023	3,655.00	2,046.80	1.0000000000	2,046.80
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	75281A109	Range Resources Corp.	09/14/2023	09/29/2023	7,161.00	572.88	1.0000000000	572.88
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	293712105	Enterprise Financial Services Corp	09/14/2023	09/29/2023	6,430.00	1,607.50	1.0000000000	1,607.50
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	17888H103	Civitas Res Inc	09/14/2023	09/29/2023	3,702.00	1,851.00	1.0000000000	1,851.00
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	493732101	Kforcecom Inc	09/14/2023	09/29/2023	3,908.00	1,406.88	1.0000000000	1,406.88
2ST_CT11	PFCSTCT2	State of Connecticut	CASHDIV	17888H103	Civitas Res Inc	09/14/2023	09/29/2023	3,702.00	4,590.48	1.0000000000	4,590.48
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	89422G107	Traverse Therapeutics Inc	09/21/2023	09/25/2023	6,380.00	47,768.59	1.0000000000	47,768.59
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	219798105	Quidelortho Corp	09/25/2023	09/27/2023	944.00	67,554.27	1.0000000000	67,554.27
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	004225108	Acadia Pharmaceuticals Inc	09/25/2023	09/27/2023	-1,890.00	-44,228.84	1.0000000000	-44,228.84
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	69366J200	Ptc Therapeutics, Inc.	09/25/2023	09/27/2023	1,618.00	37,250.59	1.0000000000	37,250.59
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	607828100	Modine Mfg Co	09/27/2023	09/29/2023	2,222.00	99,692.13	1.0000000000	99,692.13
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	847215100	Spartannash Company	09/27/2023	09/29/2023	-610.00	-13,270.43	1.0000000000	-13,270.43

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2ST_CT11	PFCSTCT2	State of Connecticut	SELL	44109J106	Hostess Brands Inc	09/27/2023	09/29/2023	330.00	11,041.06	1.00000000000	11,041.06 ⁴

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Connecticut 2ST_CT11 - State of Connecticut - PFCSTCT2 Account ID: PFCSTCT2 As of: 09/30/2023											
				00751Y106	Advance Auto Parts	09/27/2023	09/29/2023	-1,610.00	-88,857.3		
				847215100	Spartannash Company	09/28/2023	10/02/2023	-1,170.00	-25,858.5		
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	09/28/2023	10/02/2023	632.00	21,117.92	1.0000000000	21,117.92
2ST_CT11	PFCSTCT2	State of Connecticut	BUY	847215100	Spartannash Company	09/29/2023	10/03/2023	-875.00	-19,247.90	1.0000000000	-19,247.90
2ST_CT11	PFCSTCT2	State of Connecticut	SELL	44109J106	Hostess Brands Inc	09/29/2023	10/03/2023	516.00	17,192.36	1.0000000000	17,192.36
									147,079.10		634,741.44
									147,079.10		634,741.44

State of Connecticut

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As of 09/30/2023



Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
CASHUSD	Us Dollars	USD	750,545	1.00	750,544.80	1.00	750,544.80	0.00		4.19%
G9618E107	White Mountns Insu	WTM	144	1,495.69	215,379.36	1,013.98	146,013.45	0.00	Financials	1.20%
000361105	Aar Corp	AIR	4,230	59.53	251,811.90	39.99	169,140.79	0.00	Industrials	1.41%
00182C103	Ani Pharmaceuticals, Inc.	ANIP	2,152	58.06	124,945.12	42.40	91,247.88	0.00	Health Care	0.70%
004225108	Acadia Pharmaceuticals Inc	ACAD	1,890	20.84	39,387.60	23.40	44,228.84	0.00	Health Care	0.22%
00751Y106	Advance Auto Parts	AAP	1,610	55.93	90,047.30	55.19	88,857.35	0.00	Consumer Discretionary	0.50%
007973100	Advanced Energy Industries, Inc.	AEIS	1,852	103.12	190,978.24	88.96	164,751.05	0.00	Information Technology	1.07%
00922R105	Air Transport Services Group Inc.	ATSG	4,409	20.87	92,015.83	21.54	94,987.52	0.00	Industrials	0.51%
01626W101	Alight Inc	ALIT	14,750	7.09	104,577.50	8.37	123,426.32	0.00	Industrials	0.58%
03076K108	Ameris Bancorp	ABCB	5,697	38.39	218,707.83	47.63	271,329.38	854.55	Financials	1.22%
03676B102	Antero Midstream Corp	AM	8,626	11.98	103,339.48	10.56	91,132.30	0.00	Energy	0.58%
04208T108	Armada Hoffer Pptys Inc	AHH	20,204	10.24	206,888.96	15.08	304,755.55	3,939.78	Real Estate	1.16%
04316A108	Artisan Partners Asset Mgmt Inc	APAM	3,829	37.42	143,281.18	36.82	140,998.05	0.00	Financials	0.80%
043436104	Asbury Automotive Group, Inc.	ABG	957	230.07	220,176.99	174.14	166,656.10	0.00	Consumer Discretionary	1.23%
04546L106	Assetmark Finl Hldgs Inc	AMK	3,054	25.08	76,594.32	30.01	91,664.59	0.00	Financials	0.43%
047649108	Atkore Inc	ATKR	2,080	149.19	310,315.20	110.17	229,143.62	0.00	Industrials	1.73%
05368M106	Avid Bioservices Inc	CDMO	7,022	9.44	66,287.68	21.61	151,717.61	0.00	Health Care	0.37%
05368V106	Avient Corp	AVNT	5,446	35.32	192,352.72	56.58	308,153.74	1,347.89	Materials	1.07%
05969A105	Bancorp Inc	TBBK	8,055	34.50	277,897.50	25.51	205,493.52	0.00	Financials	1.55%
06652V208	Banner Corp	BANR	3,707	42.38	157,102.66	62.85	232,980.04	0.00	Financials	0.88%
092113109	Black Hills Corporation	BKH	2,478	50.59	125,362.02	68.84	170,592.95	0.00	Utilities	0.70%
099406100	Boot Barn Holdings Inc	BOOT	1,231	81.19	99,944.89	76.08	93,660.63	0.00	Consumer Discretionary	0.56%
126501105	Cts Corporation	CTS	1,981	41.74	82,686.94	45.98	91,080.44	79.24	Information Technology	0.46%

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Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
15202L107	Centerspace	CSR	1,562	60.26	94,126.12	84.66	132,233.26	1,140.26	Real Estate	0.53%
15872M104	Championx Corp	CHX	6,219	35.62	221,520.78	23.27	144,702.38	0.00	Energy	1.24%
17888H103	Civitas Res Inc	CIVI	3,702	80.87	299,380.74	77.89	288,337.68	0.00	Energy	1.67%
19239V302	Cogent Communications Holdings, Inc.	CCOI	2,170	61.90	134,323.00	66.89	145,150.21	0.00	Communication Services	0.75%
19247G107	Coherent Corp	COHR	3,516	32.64	114,762.24	36.77	129,271.46	0.00	Information Technology	0.64%
192576106	Cohu Inc	COHU	3,351	34.44	115,408.44	39.32	131,763.00	0.00	Information Technology	0.64%
200340107	Comerica Incorporated	CMA	3,342	41.55	138,860.10	39.80	133,013.85	2,372.82	Financials	0.78%
222795502	Cousins Properties Incorporated	CUZ	6,585	20.37	134,136.45	21.45	141,279.86	0.00	Real Estate	0.75%
235825205	Dana Incorporated	DAN	6,083	14.67	89,237.61	21.84	132,877.86	0.00	Consumer Discretionary	0.50%
25432X102	Dime Cmnty Bancshares Inc New	DCOM	7,046	19.96	140,638.16	27.37	192,821.43	0.00	Financials	0.79%
264147109	Ducommun Incorporated	DCO	1,603	43.51	69,746.53	54.05	86,648.56	0.00	Industrials	0.39%
27032D304	Earthstone Energy	ESTE	12,340	20.24	249,761.60	15.46	190,834.40	0.00	Energy	1.39%
28035Q102	Edgewell Personal Care Co	EPC	3,642	36.96	134,608.32	45.66	166,310.42	546.30	Consumer Staples	0.75%
29261A100	Encompass Health Corporation	EHC	1,346	67.16	90,397.36	61.64	82,971.21	201.90	Health Care	0.50%
29355X107	Enpro Industries Inc.	NPO	1,026	121.19	124,340.94	109.27	112,115.33	0.00	Industrials	0.69%
293712105	Enterprise Financial Services Corp	EFSC	6,430	37.50	241,125.00	47.44	305,036.01	0.00	Financials	1.35%
294268107	Eplus Inc	PLUS	2,895	63.52	183,890.40	59.92	173,476.07	0.00	Information Technology	1.03%
30161Q104	Exelixis, Inc.	EXEL	8,257	21.85	180,415.45	18.18	150,097.91	0.00	Health Care	1.01%
302520101	F.N.B. Corporation	FNB	20,458	10.79	220,741.82	13.02	266,272.44	0.00	Financials	1.23%
320517105	First Horizon Corp	FHN	11,547	11.02	127,247.94	10.69	123,391.24	1,732.05	Financials	0.71%
320817109	First Merchants Corporation	FRME	7,493	27.82	208,455.26	42.19	316,158.92	0.00	Financials	1.16%
359694106	H.B. Fuller Company	FUL	3,664	68.61	251,387.04	76.52	280,359.22	0.00	Materials	1.40%
36237H101	G-III Apparel Gp	GIII	3,960	24.92	98,683.20	28.29	112,037.11	0.00	Consumer Discretionary	0.55%

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Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
379378201	Global Net Lease Inc	GNL	19,473	9.61	187,134.38	12.52	243,831.17	0.00	Real Estate	1.04%
37954A204	Global Medical Reit Inc	GMRE	19,014	8.97	170,555.58	16.73	318,024.37	3,992.94	Real Estate	0.95%
381013101	Golden Entertainment Inc	GDEN	3,173	34.18	108,453.14	45.18	143,347.03	0.00	Consumer Discretionary	0.61%
42234Q102	Heartland Financial Usa, Inc.	HTLF	2,586	29.43	76,105.98	51.00	131,875.39	0.00	Financials	0.42%
42704L104	Herc Hldgs Inc	HRI	845	118.94	100,504.30	137.31	116,028.26	0.00	Industrials	0.56%
43283X105	Hilton Grand Vacations Inc	HGV	3,700	40.70	150,590.00	52.48	194,181.18	0.00	Consumer Discretionary	0.84%
44109J106	Hostess Brands Inc	TWKN	4,139	33.31	137,870.09	20.31	84,062.67	0.00	Consumer Staples	0.77%
45378A106	Independence Realty Trust Inc	IRT	11,587	14.07	163,029.09	21.11	244,594.64	1,853.92	Real Estate	0.91%
45826H109	Integer Holdings Corporation	ITGR	2,528	78.43	198,271.04	84.15	212,728.26	0.00	Health Care	1.11%
466367109	Jack In The Box	JACK	2,159	69.06	149,100.54	68.86	148,676.29	0.00	Consumer Discretionary	0.83%
488401100	Kemper Corporation	KMPR	1,581	42.03	66,449.43	54.37	85,964.23	0.00	Financials	0.37%
493732101	Kforcecom Inc	KFRC	3,908	59.66	233,151.28	75.97	296,906.40	0.00	Industrials	1.30%
505336107	La-Z-Boy Inc	LZB	3,518	30.88	108,635.84	36.66	128,975.51	0.00	Consumer Discretionary	0.61%
505743104	Ladder Capital Corporation	LADR	15,452	10.26	158,537.52	12.15	187,811.33	3,553.96	Financials	0.89%
516544103	Lantheus Holdings Inc	LNTH	2,625	69.48	182,385.00	74.30	195,034.29	0.00	Health Care	1.02%
554382101	The Macerich Company	MAC	7,749	10.91	84,541.59	12.19	94,439.89	0.00	Real Estate	0.47%
559663109	Magnolia Oil & Gas Corporation	MGY	4,216	22.91	96,588.56	19.67	82,941.37	0.00	Energy	0.54%
576690101	Materion Corp	MTRN	3,404	101.91	346,901.64	92.60	315,225.72	0.00	Materials	1.94%
59100U108	Pathward Finl Inc	CASH	5,461	46.09	251,697.49	59.86	326,917.85	273.05	Financials	1.41%
607828100	Modine Mfg Co	MOD	6,814	45.75	311,740.50	11.51	78,426.51	0.00	Consumer Discretionary	1.74%
637870106	National Storage Affiliates Trust	NSA	3,655	31.74	116,009.70	36.62	133,859.62	0.00	Real Estate	0.65%
65336K103	Nexstar Media Group Inc	NXST	1,513	143.37	216,918.81	155.47	235,218.58	0.00	Communication Services	1.21%
665531307	Northern Oil And Gas, Inc.	NOG	4,699	40.23	189,040.77	21.54	101,197.66	1,785.62	Energy	1.06%

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Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
674215207	Chord Energy Corp	CHRD	1,190	162.07	192,863.30	150.54	179,138.44	0.00	Energy	1.08%
680033107	Old National Bancorp	ONB	12,121	14.54	176,239.34	13.66	165,540.08	0.00	Financials	0.98%
68268W103	Onemain Holdings Incorporation	OMF	3,404	40.09	136,466.36	50.61	172,268.27	0.00	Financials	0.76%
689648103	Otter Tail Corporation	OTTR	3,187	75.92	241,957.04	69.46	221,382.73	0.00	Utilities	1.35%
69336V101	Pgt Innovations Inc	PGTI	11,039	27.75	306,332.25	22.84	252,151.41	0.00	Industrials	1.71%
69366J200	Ptc Therapeutics, Inc.	PTCT	1,862	22.41	41,727.42	42.34	78,837.05	0.00	Health Care	0.23%
69478X105	Pacific Premier Bancorp Inc	PPBI	4,955	21.76	107,820.80	30.67	151,966.81	0.00	Financials	0.60%
695127100	Pacira Biosciences Inc	PCRX	1,266	30.68	38,840.88	60.54	76,642.89	0.00	Health Care	0.22%
703481101	Patterson-UTI Energy Inc	PTEN	13,436	13.84	185,954.24	11.61	156,036.81	0.00	Energy	1.04%
707569109	Penn Entmt Inc	PENN	5,804	22.95	133,201.80	29.97	173,944.55	0.00	Consumer Discretionary	0.74%
72346Q104	Pinnacle Financial Partners Inc	PNFP	1,401	67.04	93,923.04	56.09	78,577.19	0.00	Financials	0.52%
729132100	Plexus Corp	PLXS	1,584	92.98	147,280.32	97.87	155,025.77	0.00	Information Technology	0.82%
736508847	Portland General Electric Company	POR	3,446	40.48	139,494.08	51.67	178,058.32	1,636.85	Utilities	0.78%
740367404	Preferred Bank	PFBC	4,236	62.25	263,691.00	72.10	305,432.54	0.00	Financials	1.47%
74164F103	Primoris Services	PRIM	12,543	32.73	410,532.39	25.71	322,460.49	752.58	Industrials	2.29%
749527107	Rev Group Inc	REVG	13,671	16.00	218,736.00	14.05	192,083.74	683.55	Industrials	1.22%
75281A109	Range Resources Corp.	RRC	7,161	32.41	232,088.01	23.48	168,112.34	0.00	Energy	1.30%
76131N101	Retail Opportunity Investments Corp	ROIC	14,863	12.38	184,003.94	19.60	291,293.05	2,229.45	Real Estate	1.03%
783549108	Ryder System, Inc.	R	1,075	106.95	114,971.25	81.34	87,441.47	0.00	Industrials	0.64%
78377T107	Ryman Hospitality Properties Inc	RHP	3,535	83.28	294,394.80	91.43	323,213.89	3,535.00	Real Estate	1.64%
807066105	Scholastic Corporation	SCHL	4,204	38.14	160,340.56	42.26	177,669.55	0.00	Communication Services	0.90%
830566105	Skechers Usa, Inc.	SKX	1,906	48.95	93,298.70	45.09	85,939.22	0.00	Consumer Discretionary	0.52%
830879102	Skywest Inc	SKYW	4,591	41.94	192,546.54	20.01	91,873.43	0.00	Industrials	1.07%

State of Connecticut

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As of 09/30/2023



Portfolio Holdings

CUSIP	SECURITY NAME	TICKER	SHARE/PAR	PRICE	MARKET	COST PER SHARE	COST	ACCRUED INTEREST	SECTOR	% WEIGHT
844895102	Southwest Gas Holdings Inc	SWX	1,336	60.41	80,707.76	63.36	84,653.90	0.00	Utilities	0.45%
847215100	Spartannash Company	SPTN	2,655	22.00	58,410.00	21.99	58,376.86	0.00	Consumer Staples	0.33%
84790A105	Spectrum Brands Holdings Inc	SPB	3,559	78.35	278,847.65	77.90	277,247.58	0.00	Consumer Staples	1.56%
859241101	Sterling Infrastructure, Inc.	STRL	3,983	73.48	292,670.84	26.82	106,828.44	0.00	Industrials	1.63%
861896108	Stonex Group Inc	SNEX	918	96.92	88,972.56	63.11	57,933.05	0.00	Financials	0.50%
868459108	Supernus Pharmaceuticals, Inc	SUPN	4,494	27.57	123,899.58	30.96	139,135.52	0.00	Health Care	0.69%
87265H109	Tri Pointe Homes Inc	TPH	6,875	27.35	188,031.25	24.56	168,839.65	0.00	Consumer Discretionary	1.05%
88033G407	Tenet Healthcare Corporation	THC	3,470	65.89	228,638.30	46.53	161,452.52	0.00	Health Care	1.28%
88146M101	Terreno Rlty Corp Com	TRNO	3,188	56.80	181,078.40	58.69	187,089.14	1,434.60	Real Estate	1.01%
88224Q107	Texas Capital Bancshares Inc	TCBI	3,662	58.90	215,691.80	62.60	229,240.82	0.00	Financials	1.20%
92343X100	Verint Systems Inc	VRNT	4,232	22.99	97,293.68	52.34	221,516.00	0.00	Information Technology	0.54%
92511U102	Verra Mobility Corporation	VRRM	7,821	18.70	146,252.70	14.17	110,846.05	0.00	Industrials	0.82%
97650W108	Wintrust Financial Corporation	WTFC	2,873	75.50	216,911.50	76.18	218,861.81	0.00	Financials	1.21%
17,912,142.87						18,367,095.95		33,946.31		