

Portfolio Appraisal
State Of Connecticut Retirement Plans An
March 31, 2023
SOMABLANK

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Portfolio Summary
State Of Connecticut Retirement Plans An
 March 31, 2023
 SOMABLANK

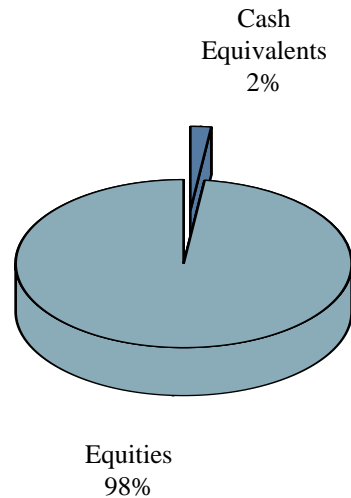
Portfolio Asset Allocation	Market Value	% of Total	% Yield	Portfolio Changes	
Equities	22,152,196	97.6	0.7	Market Value as of 02/28/23	23,529,151
Cash Equivalents	553,172	2.4	0.0	Net Additions / Withdrawals	0
Total	22,705,368	100.0	0.7	Income Received	19,718
Accrual	5,459			Accrued Income Change	(1,112)
Grand Total	\$22,710,827			Market Appreciation (+/-)	(836,929)
				Market Value as of 03/31/23	\$22,710,827

Sector Description	Month To Date	Latest 3 Months	Year To Date	Latest 12 Months	Since Inception
Total Portfolio	(3.48)	1.53	1.53	(14.78)	(20.02)
Equities	(3.59)	1.58	1.58	(15.39)	(20.71)
Russell 2000 Index-Total Return	(4.78)	2.74	2.74	(11.61)	(14.94)

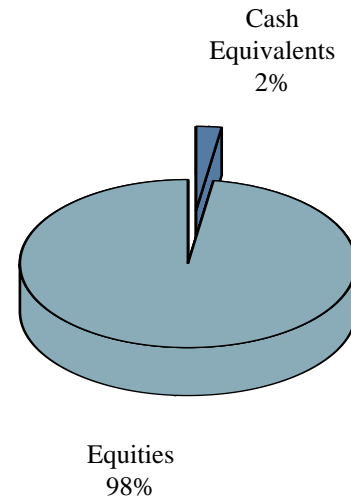
Asset Allocation Summary
State Of Connecticut Retirement Plans An
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Sector	Market Value	%MV Last Quarter	%MV Current Quarter	Annual Income	Yield	YTM
Equities	22,152,196	98.0	97.6	151,575	0.7	
Cash Equivalents	553,172	2.0	2.4			
Grand Total	22,705,368	100.0	100.0	151,575	0.7	
Accrual	5,459					
Grand Total Plus Accrual	\$22,710,827					

Last Quarter
As of 12/31/22



Current Quarter
As of 03/31/23



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Portfolio Holdings
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Units	Security Description	Cost Per Share	Total Cost	Price Per Share	Market Value	% Market Value	Annual Income	Yield
<u>CASH EQUIVALENTS</u>								
	Cash		553,172		553,172	2.4		
<u>EQUITIES</u>								
<u>ENERGY</u>								
13,176.0000	Helmerich & Payne INC Com	26.95	355,116	35.75	471,042	2.1	13,176	2.8
8,955.0000	Noble CORP Plc Ord Shs A	42.36	379,334	39.47	353,454	1.6		
52,179.0000	Technipfmc Plc Com	6.79	354,174	13.65	712,243	3.1		
	<u>TOTAL</u>		<u>1,088,624</u>		<u>1,536,739</u>	<u>6.8</u>	<u>13,176</u>	
<u>MATERIALS</u>								
21,857.0000	Livent CORP Com	26.21	572,802	21.72	474,734	2.1		
5,498.0000	Sensient Technologies CORP	79.69	438,141	76.56	420,927	1.9	9,017	2.1
	<u>TOTAL</u>		<u>1,010,943</u>		<u>895,661</u>	<u>3.9</u>	<u>9,017</u>	
<u>INDUSTRIALS</u>								
5,399.0000	Aerovironment INC Com	82.44	445,107	91.66	494,872	2.2		

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Granite Investment Partners, LLC

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Units	Security Description	Cost Per Share	Total Cost	Price Per Share	Market Value	% Market Value	Annual Income	Yield
3,821.0000	Albany Intl CORP New Cl A	84.59	323,224	89.36	341,445	1.5	3,821	1.1
19,583.0000	Azek Co Inc/The	33.76	661,058	23.54	460,984	2.0		
8,608.0000	Casella Waste Sys INC Cl A	83.56	719,306	82.66	711,537	3.1		
1,864.0000	Chart Inds INC Com Par	146.84	273,705	125.40	233,746	1.0		
7,771.0000	Driven Brands Hldgs INC Com	28.38	220,578	30.31	235,539	1.0		
7,798.0000	Helios Technologies INC Com	60.85	474,515	65.40	509,989	2.2	2,807	0.6
1,906.0000	Lennox Intl INC Com	305.26	581,819	251.28	478,940	2.1	8,081	1.7
4,971.0000	Myr Group INC Del Com	90.29	448,842	126.01	626,396	2.8		
2,442.0000	Saia INC Com	305.84	746,865	272.08	664,419	2.9		
3,952.0000	Siteone Landscape Supply	237.97	940,457	136.87	540,910	2.4		
7,058.0000	Timken Co Com	68.15	480,995	81.72	576,780	2.5	8,752	1.5
	<u>TOTAL</u>		<u>6,316,473</u>		<u>5,875,557</u>	<u>25.9</u>	<u>23,462</u>	
	<u>CONSUMER DISCRETIONARY</u>							
5,988.0000	Bright Horizons Fam Sol In	70.80	423,949	76.99	461,016	2.0		
15,307.0000	Lyft INC Cl A Com	14.12	216,172	9.27	141,896	0.6		
3,678.0000	Marriott Vacations Wrldwde	173.91	639,633	134.86	496,015	2.2	10,593	2.1
12,948.0000	New York Times Co	48.31	625,548	38.88	503,418	2.2	5,697	1.1
6,694.0000	Planet Fitness INC Cl A	63.26	423,470	77.67	519,923	2.3		
4,050.0000	Visteon CORP Com New	121.84	493,464	156.83	635,161	2.8		
	<u>TOTAL</u>		<u>2,822,235</u>		<u>2,757,430</u>	<u>12.1</u>	<u>16,290</u>	

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<u>CONSUMER STAPLES</u>								
2,157.0000	Caseys Gen Stores INC Com	208.48	449,701	216.46	466,904	2.1	3,279	0.7
7,418.0000	Freshpet INC Com	62.11	460,706	66.19	490,997	2.2		
2,773.0000	Wd-40 Co Com	224.58	622,758	178.05	493,733	2.2	9,206	1.9
	<u>TOTAL</u>		<u>1,533,165</u>		<u>1,451,634</u>	<u>6.4</u>	<u>12,485</u>	
<u>HEALTHCARE</u>								
28,190.0000	Agiliti INC Com	18.59	524,052	15.98	450,476	2.0		
9,567.0000	Globus Med INC Cl A	73.95	707,482	56.64	541,875	2.4		
10,924.0000	Halozyme Therapeutics INC	39.35	429,911	38.19	417,188	1.8		
1,910.0000	Inspire Medical Systems INC	234.57	448,029	234.07	447,074	2.0		
3,011.0000	Jazz Pharmaceuticals Plc	156.04	469,832	146.33	440,600	1.9		
21,143.0000	Maravai Lifesciences	14.87	314,432	14.01	296,213	1.3		
2,172.0000	Shockwave Medical INC	184.06	399,777	216.83	470,955	2.1		
1,509.0000	United Therapeutics CORP	211.55	319,222	223.96	337,956	1.5		
	<u>TOTAL</u>		<u>3,612,737</u>		<u>3,402,336</u>	<u>15.0</u>		
<u>FINANCIALS</u>								
7,929.0000	Apartment Income Reit CORP	41.24	327,009	35.81	283,937	1.3	14,272	5.0
7,979.0000	First Amern Finl CORP Com	54.83	437,479	55.66	444,111	2.0	16,596	3.7

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Units	Security Description	Cost Per Share	Total Cost	Price Per Share	Market Value	% Market Value	Annual Income	Yield
4,892.0000	Firstcash Holdings INC Com	70.52	344,989	95.37	466,550	2.1	6,457	1.4
6,816.0000	Rayonier INC Com	33.36	227,390	33.26	226,700	1.0	7,770	3.4
6,536.0000	Rexford Indl Rlty INC Com	80.00	522,909	59.65	389,872	1.7	9,935	2.5
8,859.0000	Seacoast Bkg CORP Fla Com	37.00	327,780	23.70	209,958	0.9	6,024	2.9
<u>TOTAL</u>			<u>2,187,558</u>		<u>2,021,130</u>	<u>8.9</u>	<u>61,055</u>	
<u>INFORMATION TECHNOLOGY</u>								
1,611.0000	Caci Intl INC Cl A	280.11	451,254	296.28	477,307	2.1		
6,875.0000	Ciena CORP Com New	47.21	324,578	52.52	361,075	1.6		
13,513.0000	Confluent INC	26.98	364,594	24.07	325,258	1.4		
6,567.0000	Five9 INC Com	124.22	815,771	72.29	474,728	2.1		
2,553.0000	Mks Instrs INC Com	84.97	216,926	88.62	226,247	1.0	2,247	1.0
19,723.0000	Paycor Hcm INC Com	28.59	563,957	26.52	523,054	2.3		
7,839.0000	Procore Technologies INC	57.19	448,315	62.63	490,957	2.2		
7,725.0000	Sprout Social INC Com Cl A	62.07	479,461	60.88	470,298	2.1		
21,870.0000	Toast INC Cl A	16.32	356,938	17.75	388,193	1.7		
<u>TOTAL</u>			<u>4,021,795</u>		<u>3,737,116</u>	<u>16.5</u>	<u>2,247</u>	

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Units	Security Description	Cost Per Share	Total Cost	Price Per Share	Market Value	% Market Value	Annual Income	Yield
	<u>UTILITIES</u>							
4,381.0000	Idacorp INC Com	111.45	488,248	108.33	474,594	2.1	13,844	2.9
	<u>TOTAL EQUITIES</u>		<u>23,081,777</u>		<u>22,152,196</u>	<u>97.6</u>	<u>151,575</u>	
	<u>Total Account</u>		<u>23,634,949</u>		<u>22,705,368</u>	<u>100.0</u>	<u>151,575</u>	
	Accrued Income				5,459			
	<u>Total Account Plus Accrual</u>				<u>\$22,710,827</u>			

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Granite Investment Partners, LLC

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Units	Security Description	Cost	Proceeds	Gain/ Loss	Trade Date
<u>Purchases</u>					
1,049.000	Caseys Gen Stores INC Com	224,626.04			03/10/23
1,429.000	Sensient Technologies CORP	101,147.34			03/10/23
391.000	Caci Intl INC Cl A	110,217.04			03/13/23
6,816.000	Rayonier INC Com	227,389.94			03/14/23
21,143.000	Maravai Lifesciences	314,432.35			03/16/23
11,642.000	Agiliti INC Com	186,545.59			03/22/23
2,553.000	Mks Instrs INC Com	216,925.60			03/24/23
7,771.000	Driven Brands Hldgs INC Com	220,578.28			03/28/23
	<u>Total Purchases</u>	<u>\$1,601,862.18</u>			
<u>Sales</u>					
2,292.000	Jones Lang Lasalle INC Com	615,590.17	365,206.64	(250,384)	03/10/23
2,623.000	Hawaiian Elec Industries	103,354.07	95,542.01	(7,812)	03/13/23
400.000	Rh Com	117,088.32	102,023.42	(15,065)	03/13/23
4,088.000	Guardant Health INC	226,473.16	101,592.11	(124,881)	03/13/23
3,247.000	Seacoast Bkg CORP Fla Com	120,138.03	76,125.31	(44,013)	03/13/23
6,803.000	Banner CORP Com New	409,302.21	349,375.64	(59,927)	03/13/23

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2,059.000	Halozyme Therapeutics INC	81,031.33	77,616.08	(3,415)	03/16/23
2,794.000	Guardant Health INC	154,786.20	79,998.56	(74,788)	03/16/23
399.000	United Therapeutics CORP	84,406.61	87,481.57	3,075	03/16/23
1,347.000	Halozyme Therapeutics INC	53,010.78	47,890.99	(5,120)	03/17/23
3,055.000	Hawaiian Elec Industries	120,376.17	111,783.38	(8,593)	03/24/23
9,022.000	Technipfmc Plc Com	59,818.57	111,751.91	51,933	03/24/23
434.000	Rh Com	127,040.83	106,068.79	(20,972)	03/28/23
	<u>Total Sales</u>	<u>\$2,272,416.45</u>	<u>1,712,456.41</u>	<u>(559,960)</u>	

Income

Sensient Technologies CORP	2,339.46	03/01/23
Cash	903.03	03/01/23
Timken Co Com	2,187.98	03/06/23
Hawaiian Elec Industries	2,044.08	03/10/23
First Amern Finl CORP Com	4,149.08	03/15/23
Marriott Vacations Wrldwde	2,648.16	03/16/23
Cash	1,997.35	03/28/23

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Units	Security Description	Cost	Proceeds	Gain/ Loss	Trade Date
	Seacoast Bkg CORP Fla Com	1,506.03			03/31/23
	Rayonier INC Com	1,942.56			03/31/23
	<u>Total Income</u>	<u>\$19,717.73</u>			

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Schedule Of Realized Gains & Losses
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Units	Security Description	Cost	Proceeds	% Gain/ Loss	Purchase Date	Sale Date	Short Term	Long Term
434	Rh Com	127,041	106,069	(16.51)	11/11/22	03/28/23	(20,972)	
3,055	Hawaiian Elec Industries	120,376	111,783	(7.14)	06/15/22	03/24/23	(8,593)	
9,022	Technipfmc Plc Com	59,819	111,752	86.82	01/04/22	03/24/23		51,933
1,347	Halozyne Therapeutics INC	53,011	47,891	(9.66)	01/06/22	03/17/23		(5,120)
2,794	Guardant Health INC	154,786	79,999	(48.32)	08/11/22	03/16/23	(74,788)	
689	Halozyne Therapeutics INC	27,115	25,787	(4.90)	01/06/22	03/16/23		(1,328)
1,370	Halozyne Therapeutics INC	53,916	51,829	(3.87)	01/06/22	03/16/23		(2,087)
399	United Therapeutics CORP	84,407	87,482	3.64	01/03/22	03/16/23		3,075
3,309	Banner CORP Com New	200,047	171,470	(14.29)	03/25/22	03/13/23	(28,577)	
848	Banner CORP Com New	50,787	43,943	(13.48)	03/28/22	03/13/23	(6,844)	
2,646	Banner CORP Com New	158,468	133,962	(15.46)	03/28/22	03/13/23	(24,506)	
4,088	Guardant Health INC	226,473	101,592	(55.14)	08/11/22	03/13/23	(124,881)	
2,623	Hawaiian Elec Industries	103,354	95,542	(7.56)	06/15/22	03/13/23	(7,812)	
400	Rh Com	117,088	102,023	(12.87)	11/11/22	03/13/23	(15,065)	
3,247	Seacoast Bkg CORP Fla Com	120,138	76,125	(36.64)	01/04/22	03/13/23		(44,013)
2,292	Jones Lang Lasalle INC Com	615,590	365,207	(40.67)	01/03/22	03/10/23		(250,384)
Total Gain							<u>0</u>	<u>55,008</u>
Total Loss							<u>(312,037)</u>	<u>(302,931)</u>
Grand Total		<u>2,272,416</u>	<u>1,712,456</u>				<u>(312,037)</u>	<u>(247,923)</u>
Net Gain/ Loss								<u>(\$559,960)</u>

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Granite Investment Partners, LLC

Commission Summary Report
03/01/2023 - 03/31/2023

CONNCT									
Broker	Trades	Shares	Amount	Commission	Avg CPS	CPS (Total)	Min Commission	Max Commission	AVG Commission
BARD	1	1,429.00	\$101,147.34	\$57.16	0.04000	0.04000	57.16	57.16	57.16
CHLM	2	6,882.00	\$181,590.67	\$234.40	0.03500	0.03406	111.76	122.64	117.20
GLBL	1	9,022.00	\$111,751.91	\$270.66	0.03000	0.03000	270.66	270.66	270.66
MSCO	2	12,033.00	\$296,762.63	\$364.90	0.03500	0.03032	15.64	349.26	182.45
PIPR	3	7,492.00	\$375,163.12	\$299.68	0.04000	0.04000	27.56	166.28	99.89
RBCM	3	29,008.00	\$766,448.33	\$948.89	0.03667	0.03271	41.96	634.29	316.30
RCAP	5	11,321.00	\$513,848.23	\$452.84	0.04000	0.04000	15.96	310.84	90.57
RILY	1	3,247.00	\$76,125.31	\$97.41	0.03000	0.03000	97.41	97.41	97.41
WBLR	1	2,292.00	\$365,206.64	\$91.68	0.04000	0.04000	91.68	91.68	91.68
WELLS	4	8,631.00	\$526,274.41	\$345.24	0.04000	0.04000	16.00	122.20	86.31
				\$3,162.86					

GRANITE INVESTMENT PARTNERS, LLC

PERFORMANCE SUMMARY AS OF:

3/31/2023

Prior Qtr End: 12/31/2022

Note: All returns in this spreadsheet are calculated based on the input of monthly returns with an accuracy of four decimal places.

				CUMULATIVE RATES OF RETURN											
				Begin Date:	2/28/2023	1/31/2023	12/31/2022	12/31/2022	9/30/2022	12/31/2022	3/31/2023	6/30/2023	9/30/2023	12/31/2022	12/31/2022
				End Date:	3/31/2023	2/28/2023	1/31/2023	3/31/2023	3/31/2023	3/31/2023	6/30/2023	9/30/2023	12/31/2023	3/31/2023	3/31/2023
Composite	Portfolio AUM	Inception Date		Mar-23	Feb-23	Jan-23	Trailing 3 Months	Trailing 6 Months	QTR1	QTR2	QTR3	QTR4	QTD	YTD	
STATE OF CONNECTICUT RETIREMENT PLANS AN															
CONNCT	22,710,827	9-Jan-22	Gross of Management Fees	-3.48%	-3.21%	8.67%	1.52%	8.70%	1.52%				1.52%	1.52%	
		9-Jan-22	Net of Management Fee of 0.4%	-3.51%	-3.24%	8.64%	1.42%	8.49%	1.42%				1.42%	1.42%	
		9-Jan-22	Russell 2000 Total	-4.78%	-1.69%	9.75%	2.74%	9.14%	2.74%				2.74%	2.74%	
		9-Jan-22	Russell 2500 Total	-3.75%	-2.35%	10.00%	3.39%	11.07%	3.39%				3.39%	3.39%	

				ANNUALIZED RATES OF RETURN					
				Begin Date:	3/31/2022	3/31/2021	3/31/2020	Inception Date	Inception Date
				End Date:	3/31/2023	3/31/2023	3/31/2023	3/31/2023	3/31/2023
Composite	Portfolio AUM	Inception Date			1 Year	2 Year	3 Year	Annualized Since Inception	Cumulative Since Inception
STATE OF CONNECTICUT RETIREMENT PLANS AN									
CONNCT	22,710,827	9-Jan-22	Gross of Management Fees		-14.78%			-9.08%	-10.97%
		9-Jan-22	Net of Management Fee of 0.4%		-15.12%			-9.44%	-11.41%
		9-Jan-22	Russell 2000 Total		-11.61%			-13.14%	-15.81%
		9-Jan-22	Russell 2500 Total		-10.39%			-11.00%	-13.27%