

Portfolio Appraisal
State Of Connecticut Retirement Plans An
August 31, 2022
SOMA

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Portfolio Summary
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August 31, 2022
SOMA

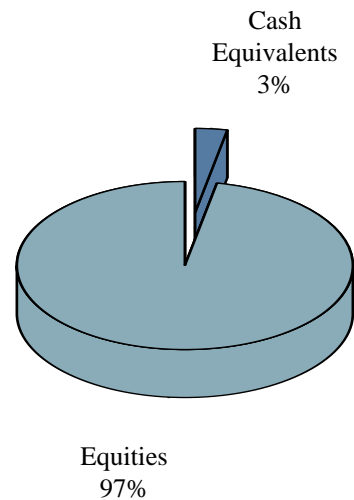
Portfolio Asset Allocation	Market Value	% of Total	% Yield	Portfolio Changes	
Equities	22,373,231	98.1	0.8	Market Value as of 07/31/22	23,688,725
Cash Equivalents	443,080	1.9	0.0	Net Additions / Withdrawals	0
Total	22,816,311	100.0	0.8	Income Received	20,060
Accrual	16,447			Accrued Income Change	11,087
Grand Total	\$22,832,758			Market Appreciation (+/-)	(887,114)
				Market Value as of 08/31/22	\$22,832,758

Sector Description	Month To Date	Latest 3 Months	Year To Date	Latest 12 Months	Since Inception
Total Portfolio	(3.61)	(4.64)	(23.88)	(N/A)	(23.88)
Equities	(3.68)	(4.85)	(24.66)	(N/A)	(24.66)
Russell 2000 Index-Total Return	(2.05)	(0.72)	(17.16)	(17.88)	(17.16)

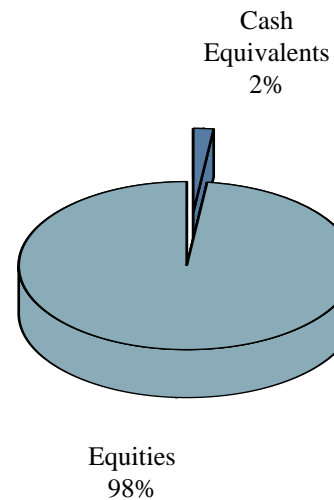
Asset Allocation Summary
State Of Connecticut Retirement Plans An
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Sector	Market Value	%MV Last Quarter	%MV Current Quarter	Annual Income	Yield	YTM
Equities	22,373,231	96.9	98.1	183,268	0.8	
Cash Equivalents	443,080	3.1	1.9			
Grand Total	22,816,311	100.0	100.0	183,268	0.8	
Accrual	16,447					
Grand Total Plus Accrual	\$22,832,758					

Last Quarter
As of 06/30/22



Current Quarter
As of 08/31/22



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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		443,080		443,080	1.9		
<u>EQUITIES</u>								
<u>ENERGY</u>								
17,200.0000	Helmerich & Payne INC Com	26.95	463,569	42.75	735,300	3.2	17,200	2.3
61,201.0000	Technipfmc Plc Com	6.76	413,993	8.18	500,624	2.2		
	<u>TOTAL</u>		<u>877,562</u>		<u>1,235,924</u>	<u>5.4</u>	<u>17,200</u>	
<u>MATERIALS</u>								
4,516.0000	Aptargroup INC Com	120.95	546,216	102.81	464,290	2.0	6,864	1.5
21,857.0000	Livent CORP Com	26.21	572,802	32.18	703,358	3.1		
5,706.0000	Sensient Technologies CORP	82.64	471,557	79.67	454,597	2.0	9,358	2.1
	<u>TOTAL</u>		<u>1,590,575</u>		<u>1,622,245</u>	<u>7.1</u>	<u>16,222</u>	
<u>INDUSTRIALS</u>								
5,399.0000	Aerovironment INC Com	82.44	445,107	88.65	478,621	2.1		

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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
22,707.0000	Azek Co Inc/The	35.38	803,390	18.25	414,403	1.8		
8,608.0000	Casella Waste Sys INC Cl A	83.56	719,306	81.93	705,253	3.1		
1,864.0000	Chart Inds INC Com Par	146.84	273,705	193.86	361,355	1.6		
7,910.0000	Hexcel CORP New Com	55.22	436,814	58.67	464,080	2.0	3,164	0.7
7,236.0000	Kirby CORP Com	65.65	475,060	67.06	485,246	2.1		
13,785.0000	Kratos Defense & Sec	19.14	263,837	12.54	172,864	0.8		
1,906.0000	Lennox Intl INC Com	305.26	581,819	240.12	457,669	2.0	8,081	1.8
4,971.0000	Myr Group INC Del Com	90.29	448,842	92.94	462,005	2.0		
2,120.0000	Saia INC Com	315.13	668,080	206.83	438,480	1.9		
5,100.0000	Siteone Landscape Supply	237.97	1,213,647	125.16	638,316	2.8		
5,380.0000	Timken Co Com	69.24	372,532	62.99	338,886	1.5	6,671	2.0
12,803.0000	Zurn Water Solutions CORP	36.18	463,250	27.58	353,107	1.5	3,585	1.0
	<u>TOTAL</u>		<u>7,165,390</u>		<u>5,770,284</u>	<u>25.3</u>	<u>21,501</u>	
	<u>CONSUMER DISCRETIONARY</u>							
3,678.0000	Marriott Vacations Wrldwde	173.91	639,633	142.42	523,821	2.3	9,121	1.7
12,948.0000	New York Times Co	48.31	625,548	30.49	394,785	1.7	4,661	1.2
5,525.0000	Visteon CORP Com New	120.89	667,907	119.83	662,061	2.9		
	<u>TOTAL</u>		<u>1,933,088</u>		<u>1,580,666</u>	<u>6.9</u>	<u>13,783</u>	

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<u>CONSUMER STAPLES</u>								
2,486.0000	Wd-40 Co Com	229.10	569,554	189.16	470,252	2.1	7,756	1.6
<u>HEALTHCARE</u>								
16,548.0000	Agiliti INC Com	20.40	337,506	16.06	265,761	1.2		
9,567.0000	Globus Med INC Cl A	73.95	707,482	59.19	566,271	2.5		
6,882.0000	Guardant Health INC	55.40	381,259	50.06	344,513	1.5		
14,330.0000	Halozyme Therapeutics INC	39.35	563,953	40.73	583,661	2.6		
8,312.0000	Healthequity INC Com	46.89	389,757	66.08	549,257	2.4		
1,910.0000	Inspire Medical Systems INC	234.57	448,029	191.49	365,746	1.6		
2,172.0000	Shockwave Medical INC	184.06	399,777	296.86	644,780	2.8		
2,349.0000	United Therapeutics CORP	211.55	496,920	226.62	532,330	2.3		
	<u>TOTAL</u>		<u>3,724,684</u>		<u>3,852,319</u>	<u>16.9</u>		
<u>FINANCIALS</u>								
7,929.0000	Apartment Income Reit CORP	41.24	327,009	40.85	323,900	1.4	14,272	4.4
6,803.0000	Banner CORP Com New	60.16	409,302	60.76	413,350	1.8	11,973	2.9
4,892.0000	Firstcash Holdings INC Com	70.52	344,989	77.96	381,380	1.7	6,457	1.7
5,245.0000	Goosehead Ins INC Com Cl A	130.10	682,360	52.00	272,740	1.2		
2,292.0000	Jones Lang Lasalle INC Com	268.58	615,590	173.00	396,516	1.7		
14,494.0000	Phillips Edison & Co INC	34.78	504,146	32.67	473,519	2.1	15,654	3.3

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Units	Security Description	Cost Per Share	Total Cost	Price Per Share	Market Value	% Market Value	Annual Income	Yield
6,536.0000	Rexford Indl Rlty INC Com	80.00	522,909	62.21	406,605	1.8	8,235	2.0
14,950.0000	Seacoast Bkg CORP Fla Com	37.00	553,146	32.32	483,184	2.1	10,166	2.1
6,920.0000	Wintrust Finl CORP Com	96.97	671,049	84.34	583,633	2.6	9,411	1.6
	<u>TOTAL</u>		<u>4,630,501</u>		<u>3,734,827</u>	<u>16.4</u>	<u>76,169</u>	
	<u>INFORMATION TECHNOLOGY</u>							
4,545.0000	Azenta INC Com	73.91	335,904	52.71	239,567	1.0	1,818	0.8
17,760.0000	Cyxtera Technologies INC	13.31	236,392	6.34	112,598	0.5		
10,302.0000	Digitalocean Hldgs INC Com	75.74	780,320	42.09	433,611	1.9		
6,567.0000	Five9 INC Com	124.22	815,771	98.11	644,288	2.8		
19,723.0000	Paycor Hcm INC Com	28.59	563,957	29.63	584,392	2.6		
2,799.0000	Sitime CORP Com	265.77	743,883	106.41	297,842	1.3		
7,725.0000	Sprout Social INC Com Cl A	62.07	479,461	60.04	463,809	2.0		
21,870.0000	Toast INC Cl A	16.32	356,938	18.93	413,999	1.8		
	<u>TOTAL</u>		<u>4,312,626</u>		<u>3,190,107</u>	<u>14.0</u>	<u>1,818</u>	
	<u>UTILITIES</u>							
11,197.0000	Hawaiian Elec Industries	40.31	451,399	39.12	438,027	1.9	15,676	3.6

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Units	Security Description	Cost Per Share	Total Cost	Price Per Share	Market Value	% Market Value	Annual Income	Yield
4,381.0000	Idacorp INC Com	111.45	488,248	109.24	478,580	2.1	13,143	2.7
	<u>TOTAL</u>		<u>939,648</u>		<u>916,607</u>	<u>4.0</u>	<u>28,819</u>	
	<u>TOTAL EQUITIES</u>		<u>25,743,626</u>		<u>22,373,231</u>	<u>98.1</u>	<u>183,268</u>	
	<u>Total Account</u>		<u>26,186,706</u>		<u>22,816,311</u>	<u>100.0</u>	<u>183,268</u>	
	Accrued Income				16,447			
	<u>Total Account Plus Accrual</u>				<u>\$22,832,758</u>			

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Activity Summary
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Units	Security Description	Cost	Proceeds	Gain/ Loss	Trade Date
<u>Purchases</u>					
1,019.000	Myr Group INC Del Com	98,634.61			08/01/22
2,217.000	Five9 INC Com	239,805.57			08/01/22
6,882.000	Guardant Health INC	381,259.36			08/11/22
1,270.000	Myr Group INC Del Com	124,669.30			08/11/22
9,804.000	Azek Co Inc/The	215,519.37			08/17/22
	<u>Total Purchases</u>	<u>\$1,059,888.21</u>			
<u>Sales</u>					
20,400.000	Petco Health & Wellness Co	398,593.56	287,382.48	(111,211)	08/01/22
2,188.000	Healthequity INC Com	102,597.29	125,063.21	22,466	08/01/22
2,876.000	Royal Gold INC Com	314,986.13	295,163.72	(19,822)	08/11/22
649.000	Littelfuse INC Com	209,308.67	162,103.37	(47,205)	08/11/22
676.000	Littelfuse INC Com	218,016.42	170,172.34	(47,844)	08/15/22
14,906.000	Cyxtera Technologies INC	186,711.76	91,502.84	(95,209)	08/31/22
	<u>Total Sales</u>	<u>\$1,430,213.83</u>	<u>1,131,387.96</u>	<u>(298,826)</u>	

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Units	Security Description	Cost	Proceeds	Gain/ Loss	Trade Date
<u>Income</u>					
	Phillips Edison & Co INC	1,304.46			08/01/22
	Cash	1,510.46			08/11/22
	Banner CORP Com New	2,993.32			08/12/22
	Hexcel CORP New Com	791.00			08/12/22
	Aptargroup INC Com	1,716.08			08/17/22
	Cash	924.34			08/23/22
	Wintrust Finl CORP Com	2,352.80			08/25/22
	Firstcash Holdings INC Com	1,614.03			08/26/22
	Apartment Income Reit CORP	3,568.05			08/30/22
	Idacorp INC Com	3,285.75			08/31/22
	<u>Total Income</u>	<u>\$20,060.29</u>			

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Schedule Of Realized Gains & Losses
State Of Connecticut Retirement Plans An
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Units	Security Description	Cost	Proceeds	% Gain/ Loss	Purchase Date	Sale Date	Short Term	Long Term
6,537	Cytera Technologies INC	82,614	40,128	(51.43)	05/04/22	08/31/22	(42,486)	
8,369	Cytera Technologies INC	104,098	51,374	(50.65)	05/05/22	08/31/22	(52,723)	
676	Littelfuse INC Com	218,016	170,172	(21.95)	01/04/22	08/15/22	(47,844)	
649	Littelfuse INC Com	209,309	162,103	(22.55)	01/04/22	08/11/22	(47,205)	
2,876	Royal Gold INC Com	314,986	295,164	(6.29)	06/17/22	08/11/22	(19,822)	
2,188	Healthequity INC Com	102,597	125,063	21.90	01/04/22	08/01/22	22,466	
20,400	Petco Health & Wellness Co	398,594	287,382	(27.90)	01/04/22	08/01/22	(111,211)	
<u>Total Gain</u>							22,466	0
<u>Total Loss</u>							(321,292)	0
<u>Grand Total</u>		1,430,214	1,131,388				(298,826)	
<u>Net Gain/ Loss</u>								<u>(\$298,826)</u>

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Granite Investment Partners, LLC

Commission Summary Report - August 2022

CONNECT

Broker	Trades	Shares	Amount	Commission	Avg CPS	CPS (Total)	Min Commission	Max Commission	AVG Commission
BARD - RW Baird	4	3,614.00	\$555,579.62	\$144.56	0.04000	0.04000	25.96	50.80	36.14
DADA - DA Davidson	1	9,804.00	\$215,519.37	\$294.12	0.03000	0.03000	294.12	294.12	294.12
LEER - Leerink	2	9,070.00	\$506,322.57	\$362.80	0.04000	0.04000	87.52	275.28	181.40
RBCM - RBC	3	38,182.00	\$674,049.04	\$1,174.22	0.03333	0.03075	115.04	612.00	391.41
RCAP - Roth Capital	1	2,217.00	\$239,805.57	\$88.68	0.04000	0.04000	88.68	88.68	88.68

GRANITE INVESTMENT PARTNERS, LLC

PERFORMANCE SUMMARY AS OF:

8/31/2022

Prior Qtr End: 6/30/2022

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:	7/31/2022	6/30/2022	5/31/2022	5/31/2022	2/28/2022	12/31/2021	3/31/2022	6/30/2022	9/30/2022	6/30/2022	12/31/2021
				End Date:	8/31/2022	7/31/2022	6/30/2022	8/31/2022	8/31/2022	3/31/2022	6/30/2022	9/30/2022	12/31/2022	8/31/2022	8/31/2022
Composite	Portfolio AUM	Inception Date			Aug-22	Jul-22	Jun-22	Trailing 3 Months	Trailing 6 Months	QTR1	QTR2	QTR3	QTR4	QTD	YTD
STATE OF CONNECTICUT RETIREMENT PLANS AN															
CONNCT	22,830,324	9-Jan-22	Gross of Management Fees		-3.62%	7.98%	-8.37%	-4.64%	-12.72%		-17.68%			4.07%	
		9-Jan-22	Net of Management Fee of 0.4%		-3.65%	7.95%	-8.40%	-4.74%	-12.90%		-17.77%			4.00%	
		9-Jan-22	Russell 2000 Total		-2.05%	10.44%	-8.22%	-0.72%	-9.31%		-17.20%			8.18%	
		9-Jan-22	Russell 2500 Total		-2.66%	10.35%	-9.55%	-2.85%	-9.41%		-16.98%			7.41%	

				ANNUALIZED RATES OF RETURN			
				Begin Date:	8/31/2021	8/31/2020	Inception Date
				End Date:	8/31/2022	8/31/2022	8/31/2022
							Inception Date
Composite	Portfolio AUM	Inception Date			1 Year	2 Year	Annualized Since Inception
STATE OF CONNECTICUT RETIREMENT PLANS AN							
CONNCT	22,830,324	9-Jan-22	Gross of Management Fees				Invested<1year
		9-Jan-22	Net of Management Fee of 0.4%				Invested<1year
		9-Jan-22	Russell 2000 Total				Invested<1year
		9-Jan-22	Russell 2500 Total				Invested<1year