

State of Connecticut Retirement Plan and Trust Funds

VIMCO Small Cap Value

Monthly Report

June 30, 2022

Please compare this report to your custodian's account statement.

State of Connecticut Retirement Plan and Trust Funds

VIMCO Small Cap Value
As of: 06/30/2022

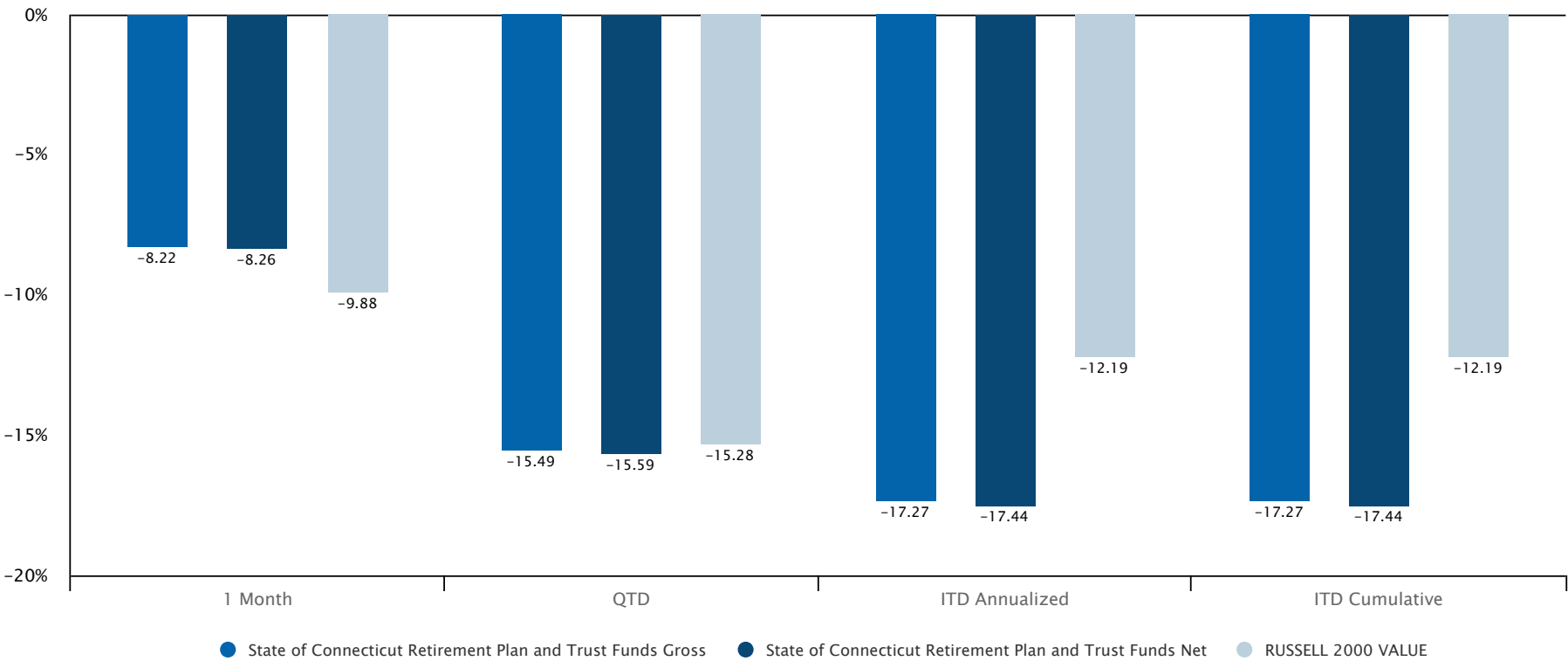


Executive Summary

Month - End Summary June 30, 2022

Beginning Market Value	\$22,468,711.70
Appreciation/Depreciation	-\$1,846,651.38
Ending Market Value	\$20,622,060.32

Executive Summary



Account inception was Jan 26, 2022. Performance calculation began on Feb 01, 2022.
Returns for time periods greater than 1 year are annualized.

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**Performance Report****Portfolio Summary**

	Market Value	% of Assets
Accrued Income	15,075	0.07%
Cash & Cash Equivalents	253,390	1.23%
Equities	20,353,595	98.70%
Total Net Assets	<u>20,622,060</u>	<u>100%</u>

Statement of Changes

Market Value - Beginning of Period		22,468,712
Income Earned	19,891	
Realized Gain/Loss	-270,362	
Unrealized Gain/Loss	-1,596,180	
Market Value - End of Period		<u>20,622,060</u>

Portfolio Performance

	Since Inception - 01/26/2022				
	1 Month (%)	QTD (%)	YTD (%)	Annualized (%)	Cumulative (%)
State of Connecticut Retirement Plan and Trust Funds Gross	-8.22	-15.49	N/A	-17.27	-17.27
State of Connecticut-VIM Net	-8.26	-15.59	N/A	-17.44	-17.44
MARKET INDEX					
RUSSELL 2000 VALUE	-9.88	-15.28	N/A	-12.19	-12.19

We have provided this information regarding your account(s) based on sources we believe to be reliable and accurate. We encourage you to compare the account balances contained in this report to those balances reflected on the statements you receive directly from your accounts custodian. Please contact us or the account custodian with any questions you may have. Also, please notify us promptly if you do not receive statements on all accounts from the custodian on at least a quarterly basis.

State of Connecticut Retirement Plan and Trust Funds

VIMCO Small Cap Value
As of: 06/30/2022



Asset List Report

<u>SECURITY ID</u>	<u>SECURITY DESCRIPTION</u>	<u>UNITS</u>	<u>PRICE</u>	<u>MARKET VALUE</u>	<u>% OF MARKET VALUE</u>	<u>UNREALIZED GAIN/LOSS</u>	<u>ACCRUED INCOME</u>
Basic Materials							
808541106	MATIV HOLDINGS, INC.	21,983.00	25.12	552,212.96	2.68	-117,233.14	0.00
45688C107	INGEVITY CORPORATION	5,596.00	63.14	353,331.44	1.71	-29,232.78	0.00
90278Q108	UFP INDS INC	2,171.00	68.14	147,931.94	0.72	-30,753.52	0.00
BASIC MATERIALS TOTAL:				1,053,476.34	5.11		0.00
Consumer Discretionary							
14575E105	CARS COM INC	101,065.00	9.43	953,042.95	4.62	-472,344.01	0.00
38526M106	GRAND CANYON EDUCA	5,695.00	94.19	536,412.05	2.60	49,148.99	0.00
56117J100	MALIBU BOATS INC	9,109.00	52.71	480,135.39	2.33	-86,410.71	0.00
00164V103	AMC NETWORKS INC	14,051.00	29.12	409,165.12	1.98	-142,510.86	0.00
84920Y106	SPORTSMANS WAREHOUSE HOLDINGS INC	40,827.00	9.59	391,530.93	1.90	-44,723.34	0.00
410345102	HANESBRANDS INC.	34,898.00	10.29	359,100.42	1.74	-189,987.85	0.00
811054402	E.W. SCRIPPS COMPANY	28,319.00	12.47	353,137.93	1.71	-206,306.77	0.00
974637100	WINNEBAGO INDS INC	7,275.00	48.56	353,274.00	1.71	-122,669.60	0.00
40701T104	HAMILTON BEACH BRANDS HLDG CO	19,576.00	12.41	242,938.16	1.18	-21,833.07	0.00
52472M101	LEGACY HSG CORP	18,085.00	13.05	236,009.25	1.14	-198,276.66	0.00
449253103	IAA Inc	5,850.00	32.77	191,704.50	0.93	-14,932.71	0.00
CONSUMER DISCRETIONARY TOTAL:				4,506,450.70	21.85		0.00
Consumer Staples							
96684W100	WHOLE EARTH BRANDS INC COM CL A	62,266.00	6.20	386,049.20	1.87	-181,611.11	0.00
911163103	UTD NATURAL FOODS	6,980.00	39.40	275,012.00	1.33	-15,535.09	0.00
85208M102	SPROUTS FARMERS MARKETS INC	10,180.00	25.32	257,757.60	1.25	-29,011.98	0.00
89469A104	TREEHOUSE FOODS, INC.	2,956.00	41.82	123,619.92	0.60	4,667.23	0.00
CONSUMER STAPLES TOTAL:				1,042,438.72	5.05		0.00
Energy							
981475106	WORLD FUEL SERVICE	28,074.00	20.46	574,394.04	2.80	-208,467.91	3,128.88
ENERGY TOTAL:				574,394.04	2.80		3,128.88

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Financials							
G0692U109	AXIS CAPITAL HOLDINGS LIMITED	18,267.00	57.09	1,042,863.03	5.10	5,096.49	7,854.81
06417N103	BANK OZK	15,711.00	37.53	589,633.83	2.86	-177,718.12	0.00
108621103	BRIDGEWATER BANCSHARES INC	36,024.00	16.14	581,427.36	2.82	-55,309.50	0.00
436893200	HOME BANCSHARES	24,090.00	20.77	500,349.30	2.43	-89,342.58	0.00
92828Q109	VIRTUS INVESTMENT	2,616.00	171.02	447,388.32	2.17	-217,643.46	0.00
314211103	FEDERATED HERMES INC	11,805.00	31.79	375,280.95	1.82	-23,993.66	0.00
33768G107	FIRSTCASH HOLDINGS INC	5,046.00	69.51	350,747.46	1.70	-51.17	0.00
666762109	NORTHRIM BANCORP I	8,126.00	40.26	327,152.76	1.59	-29,419.11	0.00
G0464B107	ARGO GP INTL HLDGS	6,505.00	36.86	239,774.30	1.16	-142,012.61	0.00
72346Q104	PINNACLE FINANCIAL PARTNERS INC	2,792.00	72.31	201,889.52	0.98	-80,871.95	0.00
FINANCIALS TOTAL:				4,656,506.83	22.62		7,854.81
Health Care							
695127100	PACIRA BIOSCIENCES INC	7,068.00	58.30	412,064.40	2.00	-34,804.96	0.00
868459108	SUPERNUS PHARMACEUTICALS, INC	13,904.00	28.92	402,103.68	1.95	-18,862.17	0.00
87166B102	SYNEOS HEALTH INC	4,410.00	71.68	316,108.80	1.53	31,875.46	0.00
68621F102	ORGANOGENESIS HOLDINGS INC.	41,830.00	4.88	204,130.40	0.99	-27,189.71	0.00
HEALTH CARE TOTAL:				1,334,407.28	6.47		0.00
Industrials							
25787G100	DONNELLEY FINANCIAL SOLUTIONS INC	27,685.00	29.29	810,893.65	3.93	-229,483.73	0.00
00912X302	AIR LEASE CORPORATION	23,414.00	33.43	782,730.02	3.82	-152,261.57	4,091.09
39304D102	GREEN DOT CORP	27,945.00	25.11	701,698.95	3.40	-170,307.86	0.00
004498101	ACI WORLDWIDE INC	25,217.00	25.89	652,868.13	3.17	-164,407.22	0.00
46005L101	INTERNATIONAL MONEY EXPRESS INC	31,107.00	20.47	636,760.29	3.09	139,051.40	0.00
69336V101	PGT INNOVATIONS INC	28,853.00	16.64	480,113.92	2.33	-74,639.98	0.00
01973R101	ALLISON TRANSMISSION HLDGS INC	9,975.00	38.45	383,538.75	1.86	-12,303.17	0.00
298736109	EURONET WORLDWIDE, INC.	3,665.00	100.59	368,662.35	1.79	-82,196.05	0.00

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95082P105	WESCO INTERNATIONAL, INC.	2,959.00	107.10	316,908.90	1.54	-54,520.46	0.00
00791N102	ADVANTAGE SOLUTIONS INC	81,988.00	3.80	311,554.40	1.51	-240,558.56	0.00
04010E109	ARGAN INC	6,424.00	37.32	239,743.68	1.16	-11,583.76	0.00
109696104	BRINKS COMPANY	3,570.00	60.71	216,734.70	1.05	13,707.20	0.00
030506109	AMERICAN WOODMARK CORPORATION	4,724.00	45.01	212,627.24	1.03	-70,167.44	0.00
INDUSTRIALS TOTAL:				6,114,834.98	29.67		4,091.09
Technology							
62886E108	NCR CORPORATION	34,429.00	31.11	1,071,086.19	5.19	-255,794.87	0.00
TECHNOLOGY TOTAL:				1,071,086.19	5.19		0.00
Cash Equivalents							
CASHUSD	US DOLLARS	253,390.46	1.00	253,390.46	1.23	0.00	0.00
CASH EQUIVALENTS TOTAL:				253,390.46	1.23		0.00
TOTAL:				20,606,985.54	100.00		15,074.78

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Activity Report

<u>SECURITY DESCRIPTION</u>	<u>SECURITY ID</u>	<u>TRADE DATE</u>	<u>SETTLEMENT DATE</u>	<u>UNITS</u>	<u>PRICE</u>	<u>NET TRADE AMOUNT</u>
BUY						
ORGANOGENESIS HOLDINGS INC.	68621F102	06/01/2022	06/03/2022	-4,070.00	5.49	-22,490.41
UTD NATURAL FOODS	911163103	06/07/2022	06/09/2022	-3,810.00	41.62	-158,714.69
UTD NATURAL FOODS	911163103	06/08/2022	06/10/2022	-520.00	44.09	-22,946.66
ORGANOGENESIS HOLDINGS INC.	68621F102	06/09/2022	06/13/2022	-4,300.00	5.20	-22,501.04
UTD NATURAL FOODS	911163103	06/09/2022	06/13/2022	-1,050.00	42.55	-44,712.47
AIR LEASE CORPORATION	00912X302	06/10/2022	06/14/2022	-630.00	34.66	-21,855.77
UTD NATURAL FOODS	911163103	06/10/2022	06/14/2022	-550.00	40.84	-22,481.64
ORGANOGENESIS HOLDINGS INC.	68621F102	06/13/2022	06/15/2022	-4,400.00	4.84	-21,459.68
SYNEOS HEALTH INC	87166B102	06/13/2022	06/15/2022	-3,310.00	64.44	-213,416.55
UTD NATURAL FOODS	911163103	06/13/2022	06/15/2022	-530.00	40.26	-21,356.30
SYNEOS HEALTH INC	87166B102	06/14/2022	06/16/2022	-330.00	62.44	-20,616.72
BRINKS COMPANY	109696104	06/16/2022	06/21/2022	-380.00	55.44	-21,078.71
SYNEOS HEALTH INC	87166B102	06/21/2022	06/23/2022	-460.00	64.94	-29,888.50
BRINKS COMPANY	109696104	06/22/2022	06/24/2022	-350.00	57.64	-20,186.25
CARS COM INC	14575E105	06/22/2022	06/24/2022	-6,460.00	9.50	-61,590.29
GREEN DOT CORP	39304D102	06/22/2022	06/24/2022	-840.00	24.27	-20,417.80
HANESBRANDS INC.	410345102	06/22/2022	06/24/2022	-1,970.00	10.29	-20,347.74
PGT INNOVATIONS INC	69336V101	06/22/2022	06/24/2022	-1,290.00	15.75	-20,359.68
SYNEOS HEALTH INC	87166B102	06/22/2022	06/24/2022	-310.00	65.49	-20,311.57
UTD NATURAL FOODS	911163103	06/22/2022	06/24/2022	-520.00	39.07	-20,335.33
WORLD FUEL SERVICE	981475106	06/22/2022	06/24/2022	-960.00	21.19	-20,374.66
AIR LEASE CORPORATION	00912X302	06/23/2022	06/27/2022	-670.00	30.08	-20,180.27
WORLD FUEL SERVICE	981475106	06/23/2022	06/27/2022	-1,040.00	19.49	-20,303.92
E.W. SCRIPPS COMPANY	811054402	06/30/2022	07/05/2022	-1,640.00	12.53	-20,606.27

BUY TOTAL -908,532.92

SELL

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**Activity Report**

<u>SECURITY DESCRIPTION</u>	<u>SECURITY ID</u>	<u>TRADE DATE</u>	<u>SETTLEMENT DATE</u>	<u>UNITS</u>	<u>PRICE</u>	<u>NET TRADE AMOUNT</u>
TREEHOUSE FOODS, INC.	89469A104	06/08/2022	06/10/2022	580.00	39.38	22,822.13
TREEHOUSE FOODS, INC.	89469A104	06/09/2022	06/13/2022	1,140.00	38.61	43,976.20
ADVANTAGE SOLUTIONS INC	00791N102	06/13/2022	06/15/2022	13,850.00	3.78	51,919.68
FB FINANCIAL CORPORATION	30257X104	06/13/2022	06/15/2022	3,172.00	39.42	124,924.77
HYDROFARM HLDGS GROUP INC	44888K209	06/13/2022	06/15/2022	27,440.00	4.46	121,550.90
IAA Inc	449253103	06/13/2022	06/15/2022	1,170.00	36.58	42,760.06
ALLISON TRANSMISSION HLDGS INC	01973R101	06/16/2022	06/21/2022	550.00	38.00	20,878.07
SPROUTS FARMERS MARKETS INC	85208M102	06/21/2022	06/23/2022	1,150.00	25.98	29,841.71
GRAND CANYON EDUCA	38526M106	06/23/2022	06/27/2022	230.00	89.58	20,595.46
SELL TOTAL						479,268.98
CASHDIV						
WORLD FUEL SERVICE	981475106	06/02/2022	07/01/2022	26,074.00	0.00	3,128.88
AIR LEASE CORPORATION	00912X302	06/06/2022	07/08/2022	22,114.00	0.00	4,091.09
WINNEBAGO INDS INC	974637100	06/07/2022	06/29/2022	7,275.00	0.00	1,309.50
NORTHRIM BANCORP I	666762109	06/08/2022	06/17/2022	8,126.00	0.00	3,331.66
AXIS CAPITAL HOLDINGS LIMITED	G0692U109	06/29/2022	07/15/2022	18,267.00	0.00	7,854.81
CASHDIV TOTAL						19,715.94
MISCINC						
US DOLLARS	CASHUSD	06/01/2022	06/01/2022	174.82	1.00	174.82
MISCINC TOTAL						174.82
GRAND TOTAL						-409,373.18