

State of Connecticut Retirement Plan and Trust Funds

VIMCO Small Cap Value

Monthly Report

October 31, 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: 10/31/2022



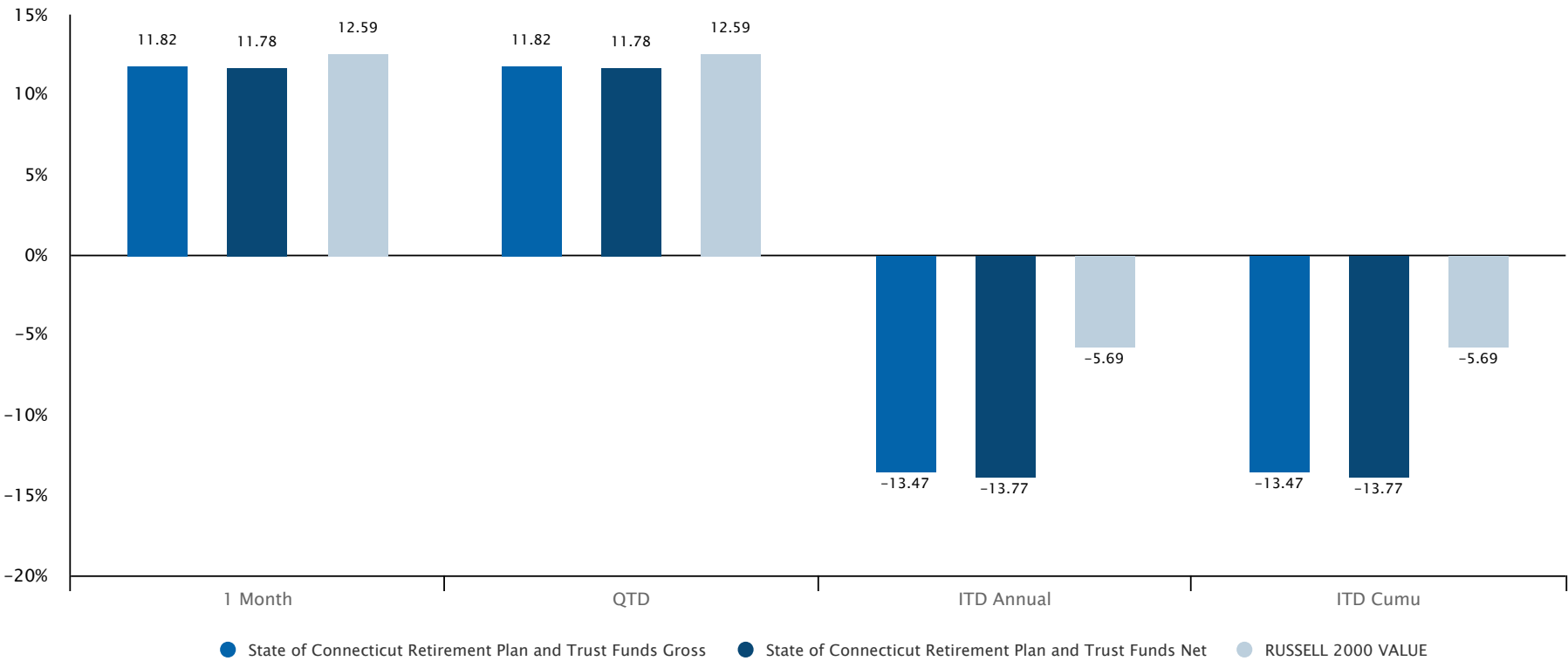
Executive Summary

Month - End Summary

October 31, 2022

Beginning Market Value	\$19,291,394.61
Appreciation/Depreciation	\$2,280,402.08
Ending Market Value	\$21,571,796.69

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	4,316	0.02%
Cash & Cash Equivalents	468,742	2.17%
Equities	21,098,739	97.81%
Total Net Assets	<u>21,571,797</u>	<u>100%</u>

Statement of Changes

Market Value - Beginning of Period		19,291,395
Income Earned	12,347	
Realized Gain/Loss	21,265	
Unrealized Gain/Loss	2,246,790	
Market Value - End of Period		<u>21,571,797</u>

Portfolio Performance

	Performance Inception - 01/31/2022				
	1 Month (%)	QTD (%)	YTD (%)	Annualized (%)	Cumulative (%)
State of Connecticut Retirement Plan and Trust Funds Gross	11.82	11.82	N/A	-13.47	-13.47
State of Connecticut-VIM Net	11.78	11.78	N/A	-13.77	-13.77
MARKET INDEX					
RUSSELL 2000 VALUE	12.59	12.59	N/A	-5.69	-5.69

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: 10/31/2022



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.	22,993.00	23.74	545,853.82	2.53	-144,560.28	0.00
45688C107	INGEVITY CORPORATION	5,596.00	67.27	376,442.92	1.75	-6,121.30	0.00
90278Q108	UFP INDS INC	1,901.00	71.23	135,408.23	0.63	-21,054.72	0.00
BASIC MATERIALS TOTAL:				1,057,704.97	4.90		0.00
Consumer Discretionary							
14575E105	CARS COM INC	101,065.00	13.88	1,402,782.20	6.50	-22,604.76	0.00
38526M106	GRAND CANYON EDUCA	5,075.00	100.63	510,697.25	2.37	76,481.27	0.00
56117J100	MALIBU BOATS INC	9,109.00	52.90	481,866.10	2.23	-84,680.00	0.00
974637100	WINNEBAGO INDS INC	7,275.00	59.69	434,244.75	2.01	-41,698.85	0.00
811054402	E.W. SCRIPPS COMPANY	28,319.00	14.19	401,846.61	1.86	-157,598.09	0.00
84920Y106	SPORTSMANS WAREHOUSE HOLDINGS INC	40,827.00	8.98	366,626.46	1.70	-69,627.81	0.00
52472M101	LEGACY HSG CORP	18,085.00	18.56	335,657.60	1.56	-98,628.31	0.00
149568107	CAVCO INDUSTRIES	1,220.00	226.67	276,537.40	1.28	-46,473.81	0.00
00164V103	AMC NETWORKS INC	11,241.00	22.51	253,034.91	1.17	-188,313.73	0.00
410345102	HANESBRANDS INC.	34,898.00	6.82	238,004.36	1.10	-311,083.91	0.00
449253103	IAA Inc	5,850.00	37.93	221,890.50	1.03	15,253.29	0.00
40701T104	HAMILTON BEACH BRANDS HLDG CO	17,811.00	11.78	209,813.58	0.97	-31,085.51	0.00
168905107	CHILDREN'S PLACE INC	4,190.00	40.48	169,611.20	0.79	-12,808.38	0.00
CONSUMER DISCRETIONARY TOTAL:				5,302,612.92	24.58		0.00
Consumer Staples							
911163103	UTD NATURAL FOODS	8,060.00	42.41	341,824.60	1.58	11,560.81	0.00
96684W100	WHOLE EARTH BRANDS INC COM CL A	65,766.00	3.45	226,892.70	1.05	-361,741.36	0.00
CONSUMER STAPLES TOTAL:				568,717.30	2.64		0.00
Energy							
981475106	WORLD FUEL SERVICE	28,074.00	25.49	715,606.26	3.32	-67,255.69	0.00
ENERGY TOTAL:				715,606.26	3.32		0.00

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Financials							
G0692U109	AXIS CAPITAL HOLDINGS LIMITED	18,267.00	54.67	998,656.89	4.63	-39,109.65	0.00
108621103	BRIDGEWATER BANCSHARES INC	36,024.00	19.12	688,778.88	3.19	52,042.02	0.00
06417N103	BANK OZK	15,711.00	42.98	675,258.78	3.13	-92,093.17	0.00
436893200	HOME BANCSHARES	20,640.00	25.49	526,113.60	2.44	20,873.23	0.00
33768G107	FIRSTCASH HOLDINGS INC	5,046.00	98.45	496,778.70	2.30	145,980.07	0.00
92828Q109	VIRTUS INVESTMENT	2,616.00	171.49	448,617.84	2.10	-216,413.94	4,316.40
666762109	NORTHRIM BANCORP I	7,116.00	48.73	346,762.68	1.61	34,509.98	0.00
314211103	FEDERATED HERMES INC	9,185.00	34.75	319,178.75	1.48	8,519.09	0.00
72346Q104	PINNACLE FINANCIAL PARTNERS INC	2,522.00	82.99	209,300.78	0.97	-46,116.28	0.00
FINANCIALS TOTAL:				4,709,446.90	21.85		4,316.40
Health Care							
868459108	SUPERNUS PHARMACEUTICALS, INC	12,914.00	34.27	442,562.78	2.05	51,570.76	0.00
87166B102	SYNEOS HEALTH INC	8,030.00	50.38	404,551.40	1.88	-82,900.05	0.00
695127100	PACIRA BIOSCIENCES INC	7,068.00	51.76	365,839.68	1.70	-81,029.68	0.00
71742Q106	PHIBRO ANIMAL HEALTH CORPORATION	19,110.00	14.69	280,725.90	1.30	4,861.11	0.00
68621F102	ORGANOGENESIS HOLDINGS INC.	70,700.00	3.28	231,896.00	1.07	-111,332.09	0.00
HEALTH CARE TOTAL:				1,725,575.76	8.00		0.00
Industrials							
25787G100	DONNELLEY FINANCIAL SOLUTIONS INC	21,385.00	40.43	864,595.55	4.01	60,966.50	0.00
00912X302	AIR LEASE CORPORATION	23,414.00	35.29	826,280.06	3.83	-108,711.53	0.00
46005L101	INTERNATIONAL MONEY EXPRESS INC	25,067.00	27.03	677,561.01	3.14	276,491.50	0.00
004498101	ACI WORLDWIDE INC	27,097.00	24.33	659,270.01	3.06	-199,803.15	0.00
69336V101	PGT INNOVATIONS INC	28,853.00	21.31	614,857.43	2.85	60,103.53	0.00
39304D102	GREEN DOT CORP	30,065.00	19.03	572,136.95	2.65	-345,841.63	0.00
95082P105	WESCO INTERNATIONAL, INC.	2,959.00	137.77	407,661.43	1.89	36,232.07	0.00
01973R101	ALLISON TRANSMISSION HLDGS INC	9,065.00	42.25	382,996.25	1.78	23,266.22	0.00

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298736109	EURONET WORLDWIDE, INC.	3,885.00	84.01	326,378.85	1.51	-145,095.51	0.00
109696104	BRINKS COMPANY	4,740.00	59.63	282,646.20	1.31	15,013.05	0.00
00791N102	ADVANTAGE SOLUTIONS INC	81,988.00	3.38	277,119.44	1.28	-274,993.52	0.00
04010E109	ARGAN INC	5,794.00	34.67	200,877.98	0.93	-25,801.84	0.00
030506109	AMERICAN WOODMARK CORPORATION	4,294.00	45.35	194,732.90	0.90	-62,320.52	0.00
INDUSTRIALS TOTAL:				6,287,114.06	29.15		0.00
Technology							
62886E108	NCR CORPORATION	34,429.00	21.26	731,960.54	3.39	-594,920.52	0.00
TECHNOLOGY TOTAL:				731,960.54	3.39		0.00
Cash Equivalents							
CASHUSD	US DOLLARS	468,741.58	1.00	468,741.58	2.17	0.00	0.00
CASH EQUIVALENTS TOTAL:				468,741.58	2.17		0.00
TOTAL:				21,567,480.29	100.00		4,316.40

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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>
SELL						
NORTHRIM BANCORP I	666762109	10/03/2022	10/05/2022	3.00	41.96	125.80
HAMILTON BEACH BRANDS HLDG CO	40701T104	10/04/2022	10/06/2022	421.00	11.87	4,983.09
NORTHRIM BANCORP I	666762109	10/04/2022	10/06/2022	243.00	42.27	10,263.43
HAMILTON BEACH BRANDS HLDG CO	40701T104	10/06/2022	10/11/2022	62.00	11.85	732.82
GRAND CANYON EDUCA	38526M106	10/25/2022	10/27/2022	350.00	87.03	30,447.90
INTERNATIONAL MONEY EXPRESS INC	46005L101	10/25/2022	10/27/2022	165.00	27.15	4,474.70
DONNELLEY FINANCIAL SOLUTIONS INC	25787G100	10/26/2022	10/28/2022	2,340.00	40.39	94,451.00
DONNELLEY FINANCIAL SOLUTIONS INC	25787G100	10/27/2022	10/31/2022	91.00	40.50	3,682.69
DONNELLEY FINANCIAL SOLUTIONS INC	25787G100	10/28/2022	11/01/2022	135.00	40.50	5,463.35
HAMILTON BEACH BRANDS HLDG CO	40701T104	10/28/2022	11/01/2022	352.00	11.87	4,166.74
DONNELLEY FINANCIAL SOLUTIONS INC	25787G100	10/31/2022	11/02/2022	1,074.00	40.62	43,592.77
HAMILTON BEACH BRANDS HLDG CO	40701T104	10/31/2022	11/02/2022	247.00	11.87	2,924.49
INTERNATIONAL MONEY EXPRESS INC	46005L101	10/31/2022	11/02/2022	965.00	27.18	26,198.67
SELL TOTAL						231,507.45
CASHDIV						
BANK OZK	06417N103	10/13/2022	10/21/2022	15,711.00	0.00	5,184.63
ARGAN INC	04010E109	10/20/2022	10/31/2022	5,794.00	0.00	1,448.50
VIRTUS INVESTMENT	92828Q109	10/28/2022	11/15/2022	2,616.00	0.00	4,316.40
CASHDIV TOTAL						10,949.53
MISCINC						
US DOLLARS	CASHUSD	10/03/2022	10/03/2022	544.52	1.00	544.52
US DOLLARS	CASHUSD	10/13/2022	10/13/2022	853.15	1.00	853.15
MISCINC TOTAL						1,397.67
GRAND TOTAL						243,854.65