

State of Connecticut Retirement Plan and Trust Funds

VIMCO Small Cap Value

Quarterly Report

March 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: 01/01/2022 - 03/31/2022

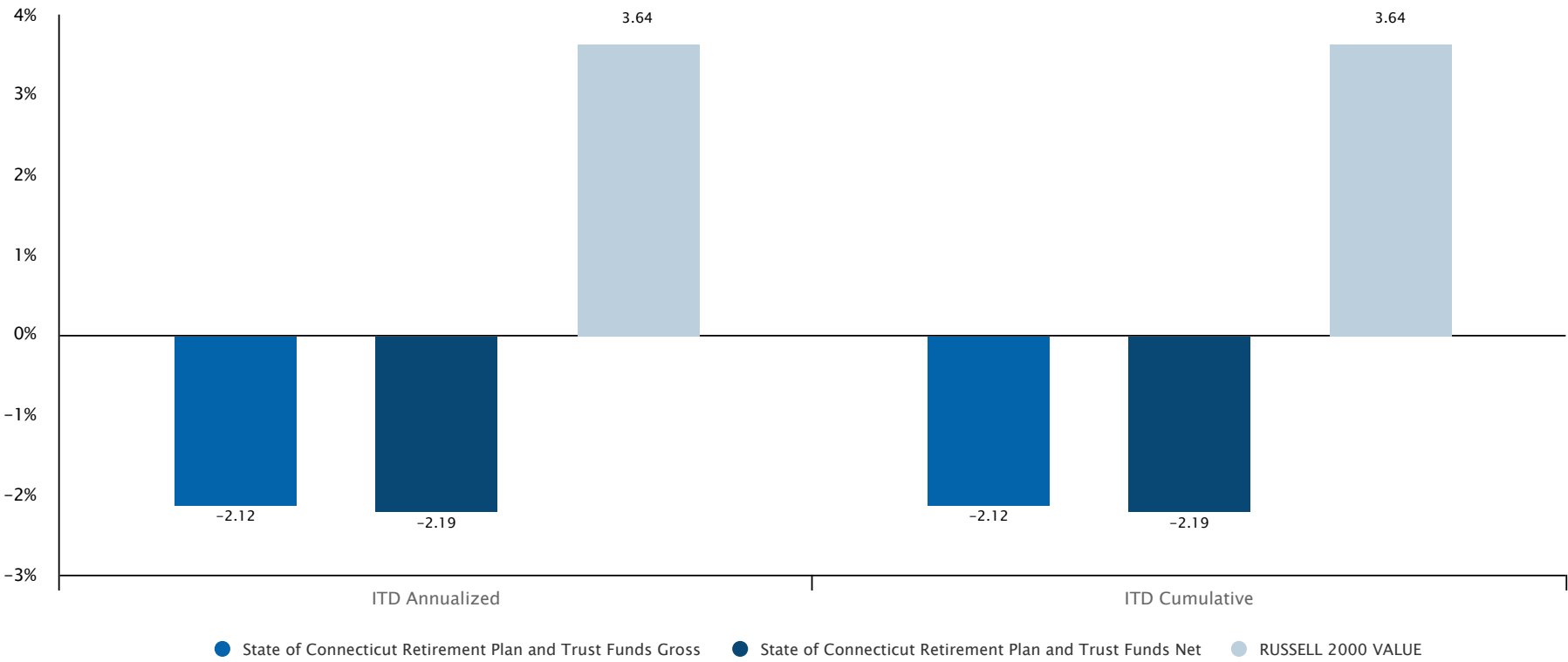


Executive Summary

Quarter - End Summary March 31, 2022

Net Contributions, Withdrawals, Fees	\$25,000,000.00
Appreciation/Depreciation	-\$599,164.07
Ending Market Value	\$24,400,835.93

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.

State of Connecticut Retirement Plan and Trust Funds

VIMCO Small Cap Value
As of: 01/01/2022 - 03/31/2022

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

	Market Value	% of Assets
Accrued Income	14,960	0.06%
Cash & Cash Equivalents	396,287	1.62%
Equities	23,989,589	98.31%
Total Net Assets	<u>24,400,836</u>	<u>100%</u>

Statement of Changes

Income Earned	54,168
Realized Gain/Loss	6,556
Unrealized Gain/Loss	-659,888
Total Contributions	25,000,000
Market Value - End of Period	<u>24,400,836</u>

Portfolio Performance

	Since Inception - 01/26/2022			
	QTD (%)	YTD (%)	Annualized (%)	Cumulative (%)
State of Connecticut Retirement Plan and Trust Funds Gross	N/A	N/A	-2.12	-2.12
State of Connecticut-VIM Net	N/A	N/A	-2.19	-2.19
MARKET INDEX				
RUSSELL 2000 VALUE	N/A	N/A	3.64	3.64

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: 03/31/2022



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	SCHWEITZER-MAUDUIT	21,983.00	27.50	604,532.50	2.48	-64,913.60	0.00
45688C107	INGEVITY CORPORATION	5,596.00	64.07	358,535.72	1.47	-24,028.50	0.00
90278Q108	UFP INDS INC	2,171.00	77.16	167,514.36	0.69	-11,171.10	0.00
BASIC MATERIALS TOTAL:				1,130,582.58	4.63		0.00
Consumer Discretionary							
14575E105	CARS COM INC	81,995.00	14.43	1,183,187.85	4.85	-58,614.75	0.00
38526M106	GRAND CANYON EDUCA	7,095.00	97.11	688,995.45	2.82	81,948.67	0.00
00164V103	AMC NETWORKS INC	14,051.00	40.63	570,892.13	2.34	19,216.15	0.00
811054402	E.W. SCRIPPS COMPANY	26,679.00	20.79	554,656.41	2.27	15,817.98	0.00
56117J100	MALIBU BOATS INC	9,109.00	58.01	528,413.09	2.17	-38,133.01	0.00
410345102	HANESBRANDS INC.	31,078.00	14.89	462,751.42	1.90	-43,539.36	0.00
84920Y106	SPORTSMANS WAREHOUSE HOLDINGS INC	38,327.00	10.69	409,715.63	1.68	-4,212.14	0.00
974637100	WINNEBAGO INDS INC	7,275.00	54.03	393,068.25	1.61	-82,875.35	0.00
928377100	VISTA OOTDOOR INC	10,711.00	35.69	382,275.59	1.57	-41,409.92	0.00
52472M101	LEGACY HSG CORP	16,845.00	21.46	361,493.70	1.48	-49,176.53	0.00
449253103	IAA Inc	7,020.00	38.25	268,515.00	1.10	20,550.35	0.00
40701T104	HAMILTON BEACH BRANDS HLDG CO	19,576.00	11.63	227,668.88	0.93	-37,102.35	0.00
CONSUMER DISCRETIONARY TOTAL:				6,031,633.40	24.72		0.00
Consumer Staples							
96684W100	WHOLE EARTH BRANDS INC COM CL A	60,626.00	7.16	434,082.16	1.78	-121,856.25	0.00
85208M102	SPROUTS FARMERS MARKETS INC	13,070.00	31.98	417,978.60	1.71	49,798.01	0.00
44888K209	HYDROFARM HLDGS GROUP INC	17,980.00	15.15	272,397.00	1.12	34,544.83	0.00
89469A104	TREEHOUSE FOODS, INC.	8,456.00	32.26	272,790.56	1.12	-67,488.18	0.00
CONSUMER STAPLES TOTAL:				1,397,248.32	5.73		0.00
Energy							
981475106	WORLD FUEL SERVICE	26,074.00	27.04	705,040.96	2.90	-37,142.41	3,128.88

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ENERGY TOTAL:				705,040.96	2.90		3,128.88
Financials							
G0692U109	AXIS CAPITAL HOLDINGS LIMITED	18,267.00	60.47	1,104,605.49	4.56	66,838.95	7,854.81
06417N103	BANK OZK	15,711.00	42.70	670,859.70	2.75	-96,492.25	0.00
108621103	BRIDGEWATER BANCSHARES INC	36,024.00	16.68	600,880.32	2.46	-35,856.54	0.00
92828Q109	VIRTUS INVESTMENT	2,496.00	239.99	599,015.04	2.45	-42,913.55	0.00
436893200	HOME BANCSHARES	24,090.00	22.60	544,434.00	2.23	-45,257.88	0.00
314211103	FEDERATED HERMES INC	11,805.00	34.06	402,078.30	1.65	2,803.69	0.00
33768G107	FIRSTCASH HOLDINGS INC	5,046.00	70.34	354,935.64	1.45	4,137.01	0.00
666762109	NORTHRIM BANCORP I	8,126.00	43.57	354,049.82	1.45	-2,522.05	0.00
G0464B107	ARGO GP INTL HLDGS	6,505.00	41.28	268,526.40	1.10	-113,260.51	0.00
72346Q104	PINNACLE FINANCIAL PARTNERS INC	2,792.00	92.08	257,087.36	1.05	-25,674.11	0.00
30257X104	FB FINANCIAL CORPORATION	3,172.00	44.42	140,900.24	0.58	-1,010.60	0.00
FINANCIALS TOTAL:				5,297,372.31	21.74		7,854.81
Health Care							
695127100	PACIRA BIOSCIENCES INC	8,258.00	76.32	630,250.56	2.58	108,144.29	0.00
868459108	SUPERNUS PHARMACEUTICALS, INC	13,904.00	32.32	449,377.28	1.84	28,411.43	0.00
HEALTH CARE TOTAL:				1,079,627.84	4.42		0.00
Industrials							
00912X302	AIR LEASE CORPORATION	21,494.00	44.65	959,707.10	3.95	88,413.42	3,976.39
25787G100	DONNELLEY FINANCIAL SOLUTIONS INC	27,685.00	33.26	920,803.10	3.77	-119,574.28	0.00
39304D102	GREEN DOT CORP	27,105.00	27.48	744,845.40	3.05	-106,743.61	0.00
004498101	ACI WORLDWIDE INC	21,385.00	31.49	673,413.65	2.76	-42,169.08	0.00
46005L101	INTERNATIONAL MONEY EXPRESS INC	31,107.00	20.61	641,115.27	2.63	143,406.38	0.00
00791N102	ADVANTAGE SOLUTIONS INC	95,838.00	6.38	611,446.44	2.51	-33,933.39	0.00
69336V101	PGT INNOVATIONS INC	27,563.00	17.98	495,582.74	2.03	-38,811.48	0.00
298736109	EURONET WORLDWIDE, INC.	3,665.00	130.15	476,999.75	1.95	26,141.35	0.00

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01973R101	ALLISON TRANSMISSION HLDGS INC	10,525.00	39.26	413,211.50	1.69	-4,456.29	0.00
95082P105	WESCO INTERNATIONAL, INC.	2,959.00	130.14	385,084.26	1.58	13,654.90	0.00
04010E109	ARGAN INC	6,424.00	40.59	260,750.16	1.07	9,422.72	0.00
000361105	AAR CORP	5,018.00	48.43	243,021.74	1.00	37,163.31	0.00
030506109	AMERICAN WOODMARK CORPORATION	4,724.00	48.95	231,239.80	0.95	-51,554.88	0.00
INDUSTRIALS TOTAL:				7,057,220.91	28.94		3,976.39
Technology							
62886E108	NCR CORPORATION	32,119.00	40.19	1,290,862.61	5.29	31,592.25	0.00
TECHNOLOGY TOTAL:				1,290,862.61	5.29		0.00
Cash Equivalents							
CASHUSD	US DOLLARS	396,286.92	1.00	396,286.92	1.62	0.00	0.00
CASH EQUIVALENTS TOTAL:				396,286.92	1.62		0.00
TOTAL:				24,385,875.85	100.00		14,960.08

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BUY						
AAR CORP	000361105	01/26/2022	01/28/2022	-12,268.00	40.99	-503,282.43
ACI WORLDWIDE INC	004498101	01/26/2022	01/28/2022	-21,385.00	33.43	-715,582.73
ADVANTAGE SOLUTIONS INC	00791N102	01/26/2022	01/28/2022	-87,868.00	6.74	-595,015.74
AIR LEASE CORPORATION	00912X302	01/26/2022	01/28/2022	-21,494.00	40.50	-871,293.68
ALLISON TRANSMISSION HLDGS INC	01973R101	01/26/2022	01/28/2022	-10,525.00	39.65	-417,667.79
AMC NETWORKS INC	00164V103	01/26/2022	01/28/2022	-14,051.00	39.23	-551,675.98
AMERICAN WOODMARK CORPORATION	030506109	01/26/2022	01/28/2022	-3,754.00	62.18	-233,544.97
ARGAN INC	04010E109	01/26/2022	01/28/2022	-6,424.00	39.09	-251,327.44
ARGO GP INTL HLDGS	G0464B107	01/26/2022	01/28/2022	-6,505.00	58.66	-381,786.91
AXIS CAPITAL HOLDINGS LIMITED	G0692U109	01/26/2022	01/28/2022	-18,267.00	56.78	-1,037,766.54
BANK OZK	06417N103	01/26/2022	01/28/2022	-15,711.00	48.81	-767,351.95
BRIDGEWATER BANCSHARES INC	108621103	01/26/2022	01/28/2022	-19,772.00	17.58	-348,319.37
CARS COM INC	14575E105	01/26/2022	01/28/2022	-55,292.00	15.15	-839,481.85
DONNELLEY FINANCIAL SOLUTIONS INC	25787G100	01/26/2022	01/28/2022	-27,685.00	37.54	-1,040,377.38
E.W. SCRIPPS COMPANY	811054402	01/26/2022	01/28/2022	-26,679.00	20.16	-538,838.43
EURONET WORLDWIDE, INC.	298736109	01/26/2022	01/28/2022	-3,665.00	122.98	-450,858.40
FB FINANCIAL CORPORATION	30257X104	01/26/2022	01/28/2022	-3,962.00	44.70	-177,254.33
FEDERATED HERMES INC	314211103	01/26/2022	01/28/2022	-11,805.00	33.79	-399,274.61
FIRSTCASH HOLDINGS INC	33768G107	01/26/2022	01/28/2022	-4,276.00	70.62	-302,130.61
GRAND CANYON EDUCA	38526M106	01/26/2022	01/28/2022	-7,855.00	85.52	-672,072.23
GREEN DOT CORP	39304D102	01/26/2022	01/28/2022	-23,875.00	32.03	-765,602.01
HAMILTON BEACH BRANDS HLDG CO	40701T104	01/26/2022	01/28/2022	-3,979.00	13.19	-52,605.96
HANESBRANDS INC.	410345102	01/26/2022	01/28/2022	-27,718.00	16.42	-456,069.20
HOME BANCSHARES	436893200	01/26/2022	01/28/2022	-24,090.00	24.44	-589,691.88
INGEVITY CORPORATION	45688C107	01/26/2022	01/28/2022	-5,216.00	68.57	-357,842.64
INTERNATIONAL MONEY EXPRESS INC	46005L101	01/26/2022	01/28/2022	-31,107.00	15.96	-497,708.89

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<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>
LEGACY HSG CORP	52472M101	01/26/2022	01/28/2022	-13,681.00	24.33	-333,351.25
MALIBU BOATS INC	56117J100	01/26/2022	01/28/2022	-9,109.00	62.16	-566,546.10
NCR CORPORATION	62886E108	01/26/2022	01/28/2022	-32,119.00	39.17	-1,259,270.36
NEENAH INC	640079109	01/26/2022	01/28/2022	-4,405.00	47.42	-209,056.45
NORTHRIM BANCORP I	666762109	01/26/2022	01/28/2022	-3,604.00	43.65	-157,423.44
PACIRA BIOSCIENCES INC	695127100	01/26/2022	01/28/2022	-8,258.00	63.19	-522,106.27
PGT INNOVATIONS INC	69336V101	01/26/2022	01/28/2022	-24,293.00	19.44	-473,023.58
PINNACLE FINANCIAL PARTNERS INC	72346Q104	01/26/2022	01/28/2022	-3,422.00	101.24	-346,565.10
SCHWEITZER-MAUDUIT	808541106	01/26/2022	01/28/2022	-21,983.00	30.42	-669,446.10
SPORTSMANS WAREHOUSE HOLDINGS INC	84920Y106	01/26/2022	01/28/2022	-38,327.00	10.76	-413,927.77
SPROUTS FARMERS MARKETS INC	85208M102	01/26/2022	01/28/2022	-16,820.00	28.13	-473,817.72
SUPERNUS PHARMACEUTICALS, INC	868459108	01/26/2022	01/28/2022	-13,904.00	30.24	-420,965.85
TREEHOUSE FOODS, INC.	89469A104	01/26/2022	01/28/2022	-8,456.00	40.21	-340,278.74
UFP INDS INC	90278Q108	01/26/2022	01/28/2022	-2,171.00	82.27	-178,685.46
VIRTUS INVESTMENT	92828Q109	01/26/2022	01/28/2022	-2,386.00	258.37	-616,547.89
VISTA OOTDOOR INC	928377100	01/26/2022	01/28/2022	-10,031.00	39.71	-398,661.03
WESCO INTERNATIONAL, INC.	95082P105	01/26/2022	01/28/2022	-2,959.00	125.49	-371,429.36
WHOLE EARTH BRANDS INC COM CL A	96684W100	01/26/2022	01/28/2022	-54,065.00	9.38	-508,757.06
WINNEBAGO INDS INC	974637100	01/26/2022	01/28/2022	-7,275.00	65.39	-475,943.60
WORLD FUEL SERVICE	981475106	01/26/2022	01/28/2022	-26,074.00	28.43	-742,183.37
BRIDGEWATER BANCSHARES INC	108621103	01/27/2022	01/31/2022	-12,480.00	17.74	-221,823.26
CARS COM INC	14575E105	01/27/2022	01/31/2022	-26,703.00	15.03	-402,320.75
HAMILTON BEACH BRANDS HLDG CO	40701T104	01/27/2022	01/31/2022	-3,527.00	13.15	-46,515.49
INGEVITY CORPORATION	45688C107	01/27/2022	01/31/2022	-380.00	65.02	-24,721.58
LEGACY HSG CORP	52472M101	01/27/2022	01/31/2022	-3,164.00	24.40	-77,318.98
NORTHRIM BANCORP I	666762109	01/27/2022	01/31/2022	-4,522.00	44.00	-199,148.43
PGT INNOVATIONS INC	69336V101	01/27/2022	01/31/2022	-1,320.00	18.45	-24,399.41

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BRIDGEWATER BANCSHARES INC	108621103	01/28/2022	02/01/2022	-1,772.00	17.50	-31,072.02
HAMILTON BEACH BRANDS HLDG CO	40701T104	01/28/2022	02/01/2022	-2,870.00	13.10	-37,710.37
BRIDGEWATER BANCSHARES INC	108621103	01/31/2022	02/02/2022	-111.00	17.75	-1,974.14
HAMILTON BEACH BRANDS HLDG CO	40701T104	01/31/2022	02/02/2022	-4,719.00	13.95	-65,972.56
BRIDGEWATER BANCSHARES INC	108621103	02/01/2022	02/03/2022	-1,889.00	17.72	-33,548.07
HAMILTON BEACH BRANDS HLDG CO	40701T104	02/01/2022	02/03/2022	-4,481.00	13.79	-61,966.85
GREEN DOT CORP	39304D102	02/24/2022	02/28/2022	-1,280.00	28.48	-36,499.58
FIRSTCASH HOLDINGS INC	33768G107	03/01/2022	03/03/2022	-370.00	66.85	-24,747.86
HANESBRANDS INC.	410345102	03/01/2022	03/03/2022	-3,360.00	14.91	-50,221.58
VIRTUS INVESTMENT	92828Q109	03/01/2022	03/03/2022	-110.00	230.70	-25,380.70
VISTA OOTDOOR INC	928377100	03/01/2022	03/03/2022	-680.00	36.77	-25,024.48
ADVANTAGE SOLUTIONS INC	00791N102	03/02/2022	03/04/2022	-3,681.00	6.64	-24,555.58
ADVANTAGE SOLUTIONS INC	00791N102	03/03/2022	03/07/2022	-1,049.00	6.30	-6,645.21
GREEN DOT CORP	39304D102	03/03/2022	03/07/2022	-960.00	26.01	-25,002.34
ADVANTAGE SOLUTIONS INC	00791N102	03/04/2022	03/08/2022	-3,240.00	5.88	-19,163.30
GREEN DOT CORP	39304D102	03/04/2022	03/08/2022	-990.00	24.70	-24,485.08
IAA Inc	449253103	03/04/2022	03/08/2022	-7,020.00	35.29	-247,964.65
FIRSTCASH HOLDINGS INC	33768G107	03/07/2022	03/09/2022	-400.00	59.77	-23,920.16
WHOLE EARTH BRANDS INC COM CL A	96684W100	03/08/2022	03/10/2022	-31.00	8.65	-269.24
HYDROFARM HLDGS GROUP INC	44888K209	03/11/2022	03/15/2022	-8,780.00	13.55	-119,279.81
HYDROFARM HLDGS GROUP INC	44888K209	03/14/2022	03/16/2022	-9,200.00	12.85	-118,572.36
WHOLE EARTH BRANDS INC COM CL A	96684W100	03/14/2022	03/16/2022	-3,120.00	7.54	-23,618.40
WHOLE EARTH BRANDS INC COM CL A	96684W100	03/15/2022	03/17/2022	-3,410.00	6.80	-23,293.71
AMERICAN WOODMARK CORPORATION	030506109	03/24/2022	03/28/2022	-970.00	50.74	-49,249.71
PGT INNOVATIONS INC	69336V101	03/25/2022	03/29/2022	-368.00	18.95	-6,986.48
PGT INNOVATIONS INC	69336V101	03/28/2022	03/30/2022	-1,582.00	18.92	-29,984.75
BUY TOTAL						-25,425,767.34

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SELL						
AAR CORP	000361105	03/03/2022	03/07/2022	606.00	45.13	27,326.46
AAR CORP	000361105	03/04/2022	03/08/2022	494.00	43.63	21,535.28
NEENAH INC	640079109	03/04/2022	03/08/2022	2,353.00	34.41	80,880.67
PINNACLE FINANCIAL PARTNERS INC	72346Q104	03/04/2022	03/08/2022	260.00	95.04	24,701.22
SPROUTS FARMERS MARKETS INC	85208M102	03/04/2022	03/08/2022	1,900.00	32.45	61,584.96
NEENAH INC	640079109	03/08/2022	03/10/2022	2,052.00	33.93	69,555.46
SPROUTS FARMERS MARKETS INC	85208M102	03/10/2022	03/14/2022	1,850.00	32.42	59,915.64
AAR CORP	000361105	03/11/2022	03/15/2022	1,570.00	45.78	71,817.40
AAR CORP	000361105	03/14/2022	03/16/2022	1,040.00	45.07	46,836.68
FB FINANCIAL CORPORATION	30257X104	03/14/2022	03/16/2022	790.00	45.15	35,638.22
PINNACLE FINANCIAL PARTNERS INC	72346Q104	03/14/2022	03/16/2022	370.00	95.51	35,323.72
AAR CORP	000361105	03/22/2022	03/24/2022	1,330.00	46.56	61,875.67
AAR CORP	000361105	03/23/2022	03/25/2022	1,250.00	50.04	62,503.31
AAR CORP	000361105	03/25/2022	03/29/2022	960.00	51.07	48,994.21
GRAND CANYON EDUCA	38526M106	03/31/2022	04/04/2022	760.00	97.87	74,357.56
SELL TOTAL						782,846.46
CASHDIV						
VIRTUS INVESTMENT	92828Q109	01/27/2022	02/11/2022	2,386.00	0.00	3,579.00
PINNACLE FINANCIAL PARTNERS INC	72346Q104	02/03/2022	02/25/2022	3,422.00	0.00	752.84
FB FINANCIAL CORPORATION	30257X104	02/07/2022	02/22/2022	3,962.00	0.00	515.06
FEDERATED HERMES INC	314211103	02/07/2022	02/15/2022	11,805.00	0.00	3,187.35
HANESBRANDS INC.	410345102	02/14/2022	03/08/2022	27,718.00	0.00	4,157.70
HOME BANCSHARES	436893200	02/15/2022	03/09/2022	24,090.00	0.00	3,974.85
FIRSTCASH HOLDINGS INC	33768G107	02/17/2022	02/28/2022	4,276.00	0.00	1,282.80
NEENAH INC	640079109	02/17/2022	03/02/2022	4,405.00	0.00	2,092.38
ARGO GP INTL HLDGS	G0464B107	02/25/2022	03/15/2022	6,505.00	0.00	2,016.55

State of Connecticut Retirement Plan and Trust Funds

VIMCO Small Cap Value
As of: 03/31/2022



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>
UFP INDS INC	90278Q108	02/28/2022	03/15/2022	2,171.00	0.00	434.20
HAMILTON BEACH BRANDS HLDG CO	40701T104	03/03/2022	03/15/2022	19,576.00	0.00	1,957.60
ALLISON TRANSMISSION HLDGS INC	01973R101	03/04/2022	03/18/2022	10,525.00	0.00	2,210.25
NORTHRIM BANCORP I	666762109	03/09/2022	03/18/2022	8,126.00	0.00	3,331.66
SCHWEITZER-MAUDUIT	808541106	03/10/2022	03/25/2022	21,983.00	0.00	9,672.52
AIR LEASE CORPORATION	00912X302	03/17/2022	04/07/2022	21,494.00	0.00	3,976.39
WORLD FUEL SERVICE	981475106	03/24/2022	04/08/2022	26,074.00	0.00	3,128.88
AXIS CAPITAL HOLDINGS LIMITED	G0692U109	03/30/2022	04/18/2022	18,267.00	0.00	7,854.81
CASHDIV TOTAL						54,124.84
CONTRIBUTION						
US DOLLARS	CASHUSD	01/26/2022	01/26/2022	25,000,000.00	1.00	25,000,000.00
CONTRIBUTION TOTAL						25,000,000.00
MISCINC						
US DOLLARS	CASHUSD	02/01/2022	02/01/2022	36.71	1.00	36.71
US DOLLARS	CASHUSD	03/01/2022	03/01/2022	6.23	1.00	6.23
US DOLLARS	CASHUSD	03/04/2022	03/04/2022	0.01	1.00	0.01
US DOLLARS	CASHUSD	03/07/2022	03/07/2022	0.01	1.00	0.01
US DOLLARS	CASHUSD	03/09/2022	03/09/2022	0.08	1.00	0.08
MISCINC TOTAL						43.04
GRAND TOTAL						411,247.00