

State of Connecticut Retirement Plan and Trust Funds

VIMCO Small Cap Value

Monthly Report

October 31, 2023

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

State of Connecticut Retirement Plan and Trust Funds

VIMCO Small Cap Value
As of: 10/31/2023

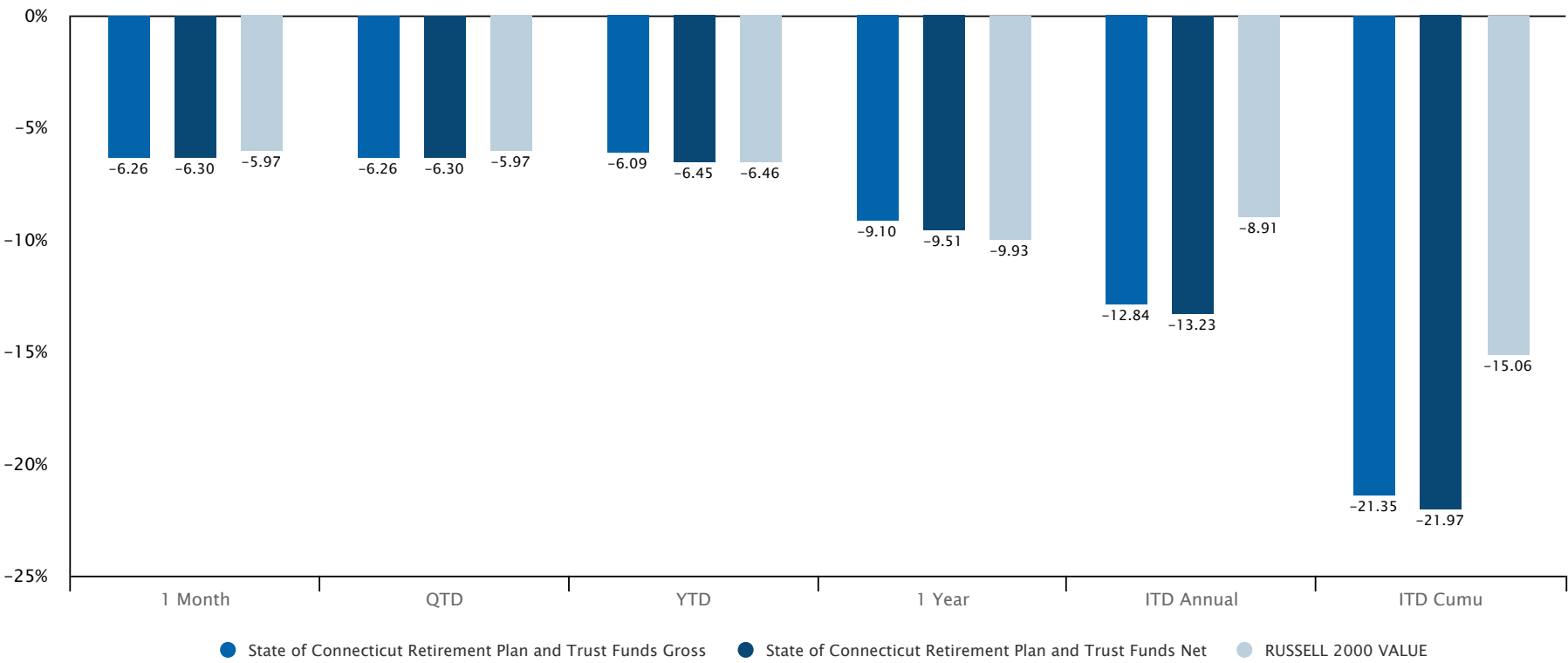


Executive Summary

Month - End Summary October 31, 2023

Beginning Market Value	\$20,928,632.79
Net Contributions, Withdrawals, Fees	\$2,099,484.00
Appreciation/Depreciation	-\$1,387,940.66
Ending Market Value	\$21,640,176.13

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: 10/31/2023

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

	Market Value	% of Assets
Accrued Income	5,421	0.03%
Cash & Cash Equivalents	1,179,716	5.45%
Equities	20,455,039	94.52%
Total Net Assets	<u>21,640,176</u>	<u>100%</u>

Statement of Changes

Market Value - Beginning of Period		20,928,633
Income Earned	17,812	
Realized Gain/Loss	73,026	
Unrealized Gain/Loss	-1,478,778	
Total Contributions	2,099,484	
Market Value - End of Period		<u>21,640,176</u>

Portfolio Performance

	Performance Inception - 01/31/2022					
	1 Month (%)	QTD (%)	YTD (%)	1 Year (%)	Annualized (%)	Cumulative (%)
State of Connecticut Retirement Plan and Trust Funds Gross	-6.26	-6.26	-6.09	-9.10	-12.84	-21.35
State of Connecticut-VIM Net	-6.30	-6.30	-6.45	-9.51	-13.23	-21.97
MARKET INDEX						
RUSSELL 2000 VALUE	-5.97	-5.97	-6.46	-9.93	-8.91	-15.06

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: 10/31/2023



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							
45688C107	INGEVITY CORPORATION	9,820.00	40.28	395,549.60	1.83	-210,452.40	0.00
624756102	MUELLER INDUSTRIES INC.	10,316.00	37.71	389,016.36	1.80	-626.43	0.00
808541106	MATIV HOLDINGS, INC.	28,670.00	13.10	375,577.00	1.74	-411,645.06	0.00
BASIC MATERIALS TOTAL:				1,160,142.96	5.36		0.00
Consumer Discretionary							
14575E105	CARS COM INC	55,102.00	15.23	839,203.46	3.88	37,608.72	0.00
56117J100	MALIBU BOATS INC	9,933.00	43.62	433,277.46	2.00	-173,284.67	0.00
974637100	WINNEBAGO INDS INC	7,169.00	57.95	415,443.55	1.92	-48,472.47	0.00
52472M101	LEGACY HSG CORP	19,720.00	18.51	365,017.20	1.69	-100,113.97	0.00
149568107	CAVCO INDUSTRIES	1,330.00	249.51	331,848.30	1.53	-19,599.79	0.00
84920Y106	SPORTSMANS WAREHOUSE HOLDINGS INC	64,629.00	5.09	328,961.61	1.52	-235,241.97	0.00
412822108	HARLEY-DAVIDSON, INC.	9,376.00	26.85	251,745.60	1.16	-40,832.50	0.00
40701T104	HAMILTON BEACH BRANDS HLDG CO	16,069.00	12.32	197,970.08	0.91	-19,367.94	0.00
811054402	E.W. SCRIPPS COMPANY	35,360.00	5.47	193,419.20	0.89	-419,744.48	0.00
85256A109	STAGWELL INC	40,690.00	4.12	167,642.80	0.77	-101,302.32	0.00
CONSUMER DISCRETIONARY TOTAL:				3,524,529.26	16.29		0.00
Consumer Staples							
96684W100	WHOLE EARTH BRANDS INC COM CL A	65,766.00	3.54	232,811.64	1.08	-355,822.42	0.00
CONSUMER STAPLES TOTAL:				232,811.64	1.08		0.00
Energy							
981475106	WORLD KINECT CORPORATION	31,779.00	18.50	587,911.50	2.72	-274,565.59	0.00
81617J301	SELECT WTR SOLUTIONS INC	40,127.00	7.44	298,544.88	1.38	-36,472.91	0.00
ENERGY TOTAL:				886,456.38	4.10		0.00
Financials							
G0692U109	AXIS CAPITAL HOLDINGS LIMITED	17,584.00	57.10	1,004,046.40	4.64	5,204.19	0.00
06417N103	BANK OZK	19,361.00	35.81	693,317.41	3.20	-208,698.76	0.00

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33768G107	FIRSTCASH HOLDINGS INC	4,862.00	108.92	529,569.04	2.45	178,883.77	0.00
92828Q109	VIRTUS INVESTMENT	2,853.00	184.23	525,608.19	2.45	-185,255.57	5,420.70
436893200	HOME BANCSHARES	22,506.00	20.45	460,247.70	2.13	-84,998.36	0.00
108621103	BRIDGEWATER BANCSHARES INC	41,004.00	9.63	394,868.52	1.82	-298,203.41	0.00
72346Q104	PINNACLE FINANCIAL PARTNERS INC	6,228.00	62.36	388,378.08	1.79	-101,675.21	0.00
314211103	FEDERATED HERMES INC	10,081.00	31.70	319,567.70	1.48	-22,042.01	0.00
666762109	NORTHRIM BANCORP I	5,851.00	41.71	244,045.21	1.13	-5,164.46	0.00
554225102	MACATAWA BANK CORP	12,998.00	9.13	118,671.74	0.55	-10,411.09	0.00
68373J104	OPEN LENDING CORP COM	18,000.00	5.99	107,820.00	0.50	-12,822.46	0.00
FINANCIALS TOTAL:				4,786,139.99	22.14		5,420.70
Health Care							
695127100	PACIRA BIOSCIENCES INC	13,808.00	28.26	390,214.08	1.80	-298,365.46	0.00
868459108	SUPERNUS PHARMACEUTICALS, INC	13,166.00	23.85	314,009.10	1.45	-81,476.89	0.00
71742Q106	PHIBRO ANIMAL HEALTH CORPORATION	27,841.00	10.92	304,023.72	1.40	-80,236.26	0.00
457985208	INTEGRA LIFESCIENCES HLDGS CORP	6,866.00	35.96	246,901.36	1.14	-17,961.31	0.00
68621F102	ORGANOGENESIS HOLDINGS INC.	69,180.00	2.24	154,963.20	0.72	-113,539.25	0.00
M5425M103	INMODE LTD	7,740.00	19.10	147,834.00	0.68	-4,537.66	0.00
HEALTH CARE TOTAL:				1,557,945.46	7.20		0.00
Industrials							
00912X302	AIR LEASE CORPORATION	25,531.00	34.63	884,138.53	4.09	-130,380.56	0.00
004498101	ACI WORLDWIDE INC	33,043.00	20.37	673,085.91	3.11	-289,313.28	0.00
298736109	EURONET WORLDWIDE, INC.	7,525.00	76.84	578,221.00	2.67	-215,065.41	0.00
46005L101	INTERNATIONAL MONEY EXPRESS INC	32,644.00	15.96	520,998.24	2.41	-14,785.38	0.00
25787G100	DONNELLEY FINANCIAL SOLUTIONS INC	8,680.00	54.43	472,452.40	2.18	133,595.83	0.00
69336V101	PGT INNOVATIONS INC	15,004.00	29.94	449,219.76	2.08	152,110.40	0.00
109696104	BRINKS COMPANY	6,507.00	66.86	435,058.02	2.01	56,543.77	0.00
39304D102	GREEN DOT CORP	33,775.00	11.18	377,604.50	1.74	-522,104.92	0.00

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01973R101	ALLISON TRANSMISSION HLDGS INC	7,047.00	50.42	355,309.74	1.64	64,073.80	0.00
95082P105	WESCO INTERNATIONAL, INC.	2,256.00	128.20	289,219.20	1.34	2,187.71	0.00
47103N106	JANUS INTERNATIONAL GROUP INC	29,179.00	9.36	273,115.44	1.26	2,439.52	0.00
76029L100	REPAY HLDGS CORP	42,548.00	5.99	254,862.52	1.18	-52,814.00	0.00
04010E109	ARGAN INC	5,315.00	45.74	243,108.10	1.12	31,493.62	0.00
030506109	AMERICAN WOODMARK CORPORATION	2,938.00	67.23	197,521.74	0.91	18,014.36	0.00
00791N102	ADVANTAGE SOLUTIONS INC	81,310.00	2.30	187,013.00	0.86	-335,210.62	0.00
422819102	HEIDRICK & STRUGGL	6,876.00	24.34	167,361.84	0.77	-12,380.11	0.00
INDUSTRIALS TOTAL:				6,358,289.94	29.38		0.00
Real Estate							
45781V101	INNOVATIVE INDUSTRIAL PROPETES INC	4,983.00	71.83	357,928.89	1.65	-42,708.23	0.00
REAL ESTATE TOTAL:				357,928.89	1.65		0.00
Technology							
62886E108	NCR VOYIX CORP	40,562.00	15.29	620,192.98	2.87	-287,977.08	0.00
23355L106	DXC TECHNOLOGY COMPANY	11,356.00	20.17	229,050.52	1.06	-1,744.66	0.00
TECHNOLOGY TOTAL:				849,243.50	3.92		0.00
Unclassified							
63001N106	NCR ATLEOS CORPORATION	20,281.00	22.06	447,398.86	2.07	-125,059.45	0.00
71880K101	PHINIA INC	11,366.00	25.88	294,152.08	1.36	-5,826.63	0.00
UNCLASSIFIED TOTAL:				741,550.94	3.43		0.00
Cash Equivalents							
CASHUSD	US DOLLARS	1,179,716.47	1.00	1,179,716.47	5.45	0.00	0.00
CASH EQUIVALENTS TOTAL:				1,179,716.47	5.45		0.00
TOTAL:				21,634,755.43	100.00		5,420.70

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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>
BUY						
ORGANOGENESIS HOLDINGS INC.	68621F102	10/02/2023	10/04/2023	-7,010.00	2.97	-21,023.69
SELECT WTR SOLUTIONS INC	81617J301	10/02/2023	10/04/2023	-2,690.00	7.76	-20,962.90
REPAY HLDGS CORP	76029L100	10/03/2023	10/05/2023	-1,950.00	7.30	-14,285.70
REPAY HLDGS CORP	76029L100	10/04/2023	10/06/2023	-3,090.00	6.55	-20,320.46
ACI WORLDWIDE INC	004498101	10/06/2023	10/11/2023	-1,300.00	21.25	-27,669.59
ADVANTAGE SOLUTIONS INC	00791N102	10/06/2023	10/11/2023	-3,300.00	2.96	-9,856.44
AIR LEASE CORPORATION	00912X302	10/06/2023	10/11/2023	-1,050.00	38.05	-39,980.64
ALLISON TRANSMISSION HLDGS INC	01973R101	10/06/2023	10/11/2023	-310.00	59.44	-18,436.32
AMERICAN WOODMARK CORPORATION	030506109	10/06/2023	10/11/2023	-120.00	74.95	-8,998.10
ARGAN INC	04010E109	10/06/2023	10/11/2023	-240.00	47.46	-11,397.84
AXIS CAPITAL HOLDINGS LIMITED	G0692U109	10/06/2023	10/11/2023	-800.00	56.80	-45,467.76
BRIDGEWATER BANCSHARES INC	108621103	10/06/2023	10/11/2023	-1,989.00	9.65	-19,258.69
BRINKS COMPANY	109696104	10/06/2023	10/11/2023	-250.00	72.28	-18,076.53
CARS COM INC	14575E105	10/06/2023	10/11/2023	-2,100.00	17.21	-36,193.50
CAVCO INDUSTRIES	149568107	10/06/2023	10/11/2023	-55.00	259.16	-14,255.68
DONNELLEY FINANCIAL SOLUTIONS INC	25787G100	10/06/2023	10/11/2023	-400.00	55.14	-22,066.24
DXC TECHNOLOGY COMPANY	23355L106	10/06/2023	10/11/2023	-400.00	21.47	-8,599.64
E.W. SCRIPPS COMPANY	811054402	10/06/2023	10/11/2023	-1,500.00	5.10	-7,702.35
FEDERATED HERMES INC	314211103	10/06/2023	10/11/2023	-410.00	34.24	-14,051.64
FIRSTCASH HOLDINGS INC	33768G107	10/06/2023	10/11/2023	-220.00	101.04	-22,235.62
GREEN DOT CORP	39304D102	10/06/2023	10/11/2023	-1,400.00	13.36	-18,750.48
HARLEY-DAVIDSON, INC.	412822108	10/06/2023	10/11/2023	-260.00	30.30	-7,886.61
HEIDRICK & STRUGGL	422819102	10/06/2023	10/11/2023	-260.00	25.47	-6,630.81
HOME BANCSHARES	436893200	10/06/2023	10/11/2023	-900.00	21.48	-19,355.31
INGEVITY CORPORATION	45688C107	10/06/2023	10/11/2023	-400.00	42.39	-16,969.24
INNOVATIVE INDUSTRIAL PROPETES INC	45781V101	10/06/2023	10/11/2023	-200.00	73.32	-14,670.84

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INTEGRA LIFESCIENCES HLDGS CORP	457985208	10/06/2023	10/11/2023	-250.00	38.30	-9,583.35
INTERNATIONAL MONEY EXPRESS INC	46005L101	10/06/2023	10/11/2023	-1,350.00	17.05	-23,059.22
JANUS INTERNATIONAL GROUP INC	47103N106	10/06/2023	10/11/2023	-1,200.00	10.65	-12,817.92
LEGACY HSG CORP	52472M101	10/06/2023	10/11/2023	-1,635.00	18.84	-30,845.26
MACATAWA BANK CORP	554225102	10/06/2023	10/11/2023	-1,078.00	9.05	-9,785.44
MALIBU BOATS INC	56117J100	10/06/2023	10/11/2023	-410.00	49.01	-20,106.44
MATIV HOLDINGS, INC.	808541106	10/06/2023	10/11/2023	-2,377.00	13.44	-32,025.80
MUELLER INDUSTRIES INC.	624756102	10/06/2023	10/11/2023	-210.00	74.19	-15,586.83
NCR VOYIX CORP	62886E108	10/06/2023	10/11/2023	-1,600.00	26.29	-42,119.20
NORTHRIM BANCORP I	666762109	10/06/2023	10/11/2023	-192.00	39.97	-7,680.69
OPEN LENDING CORP COM	68373J104	10/06/2023	10/11/2023	-550.00	7.08	-3,912.70
ORGANOGENESIS HOLDINGS INC.	68621F102	10/06/2023	10/11/2023	-5,010.00	2.83	-14,336.12
PGT INNOVATIONS INC	69336V101	10/06/2023	10/11/2023	-800.00	26.33	-21,090.64
PHIBRO ANIMAL HEALTH CORPORATION	71742Q106	10/06/2023	10/11/2023	-2,151.00	12.70	-27,388.47
PHINIA INC	71880K101	10/06/2023	10/11/2023	-450.00	27.00	-12,162.47
PINNACLE FINANCIAL PARTNERS INC	72346Q104	10/06/2023	10/11/2023	-250.00	66.61	-16,659.30
REPAY HLDGS CORP	76029L100	10/06/2023	10/11/2023	-1,700.00	6.56	-11,204.53
SELECT WTR SOLUTIONS INC	81617J301	10/06/2023	10/11/2023	-1,600.00	7.50	-12,047.04
SPORTSMANS WAREHOUSE HOLDINGS INC	84920Y106	10/06/2023	10/11/2023	-5,359.00	4.15	-22,375.43
SUPERNUS PHARMACEUTICALS, INC	868459108	10/06/2023	10/11/2023	-550.00	27.47	-15,124.56
VIRTUS INVESTMENT	92828Q109	10/06/2023	10/11/2023	-237.00	193.35	-45,831.98
WESCO INTERNATIONAL, INC.	95082P105	10/06/2023	10/11/2023	-100.00	146.68	-14,670.62
WINNEBAGO INDS INC	974637100	10/06/2023	10/11/2023	-300.00	57.36	-17,215.89
WORLD KINECT CORPORATION	981475106	10/06/2023	10/11/2023	-1,300.00	21.66	-28,190.63
ACI WORLDWIDE INC	004498101	10/09/2023	10/11/2023	-1,396.00	20.99	-29,346.57
ADVANTAGE SOLUTIONS INC	00791N102	10/09/2023	10/11/2023	-3,442.00	2.94	-10,221.02
AIR LEASE CORPORATION	00912X302	10/09/2023	10/11/2023	-1,067.00	37.03	-39,546.86

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ALLISON TRANSMISSION HLDGS INC	01973R101	10/09/2023	10/11/2023	-322.00	59.50	-19,167.82
AMERICAN WOODMARK CORPORATION	030506109	10/09/2023	10/11/2023	-124.00	74.46	-9,237.29
ARGAN INC	04010E109	10/09/2023	10/11/2023	-241.00	47.41	-11,433.86
AXIS CAPITAL HOLDINGS LIMITED	G0692U109	10/09/2023	10/11/2023	-767.00	56.58	-43,423.47
BRIDGEWATER BANCSHARES INC	108621103	10/09/2023	10/11/2023	-1,411.00	9.75	-13,803.11
BRINKS COMPANY	109696104	10/09/2023	10/11/2023	-247.00	72.66	-17,953.74
CARS COM INC	14575E105	10/09/2023	10/11/2023	-2,078.00	16.96	-35,298.15
CAVCO INDUSTRIES	149568107	10/09/2023	10/11/2023	-55.00	257.81	-14,181.20
DONNELLEY FINANCIAL SOLUTIONS INC	25787G100	10/09/2023	10/11/2023	-402.00	55.16	-22,187.26
DXC TECHNOLOGY COMPANY	23355L106	10/09/2023	10/11/2023	-406.00	21.60	-8,781.37
E.W. SCRIPPS COMPANY	811054402	10/09/2023	10/11/2023	-1,432.00	4.93	-7,100.72
FEDERATED HERMES INC	314211103	10/09/2023	10/11/2023	-426.00	34.33	-14,639.23
FIRSTCASH HOLDINGS INC	33768G107	10/09/2023	10/11/2023	-236.00	100.87	-23,812.80
GREEN DOT CORP	39304D102	10/09/2023	10/11/2023	-1,400.00	13.16	-18,463.20
HARLEY-DAVIDSON, INC.	412822108	10/09/2023	10/11/2023	-316.00	29.91	-9,462.59
HEIDRICK & STRUGGL	422819102	10/09/2023	10/11/2023	-310.00	25.48	-7,907.54
HOME BANCSHARES	436893200	10/09/2023	10/11/2023	-966.00	21.35	-20,650.38
INGEVITY CORPORATION	45688C107	10/09/2023	10/11/2023	-414.00	40.98	-16,977.93
INNOVATIVE INDUSTRIAL PROPETES INC	45781V101	10/09/2023	10/11/2023	-213.00	73.69	-15,702.25
INTEGRA LIFESCIENCES HLDGS CORP	457985208	10/09/2023	10/11/2023	-266.00	38.15	-10,155.00
INTERNATIONAL MONEY EXPRESS INC	46005L101	10/09/2023	10/11/2023	-1,357.00	17.01	-23,119.48
JANUS INTERNATIONAL GROUP INC	47103N106	10/09/2023	10/11/2023	-1,219.00	10.47	-12,796.70
MALIBU BOATS INC	56117J100	10/09/2023	10/11/2023	-414.00	48.06	-19,909.59
MUELLER INDUSTRIES INC.	624756102	10/09/2023	10/11/2023	-218.00	73.22	-15,969.46
NCR VOYIX CORP	62886E108	10/09/2023	10/11/2023	-1,763.00	25.97	-45,841.70
NORTHTRIM BANCORP I	666762109	10/09/2023	10/11/2023	-293.00	40.18	-11,780.71
OPEN LENDING CORP COM	68373J104	10/09/2023	10/11/2023	-567.00	6.97	-3,969.11

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As of: 10/31/2023

**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>
PGT INNOVATIONS INC	69336V101	10/09/2023	10/11/2023	-826.00	26.19	-21,654.33
PHINIA INC	71880K101	10/09/2023	10/11/2023	-492.00	26.71	-13,156.23
PINNACLE FINANCIAL PARTNERS INC	72346Q104	10/09/2023	10/11/2023	-266.00	66.18	-17,610.98
REPAY HLDGS CORP	76029L100	10/09/2023	10/11/2023	-1,828.00	6.35	-11,669.04
SELECT WTR SOLUTIONS INC	81617J301	10/09/2023	10/11/2023	-1,727.00	7.73	-13,401.87
SUPERNUS PHARMACEUTICALS, INC	868459108	10/09/2023	10/11/2023	-542.00	27.28	-14,801.75
WESCO INTERNATIONAL, INC.	95082P105	10/09/2023	10/11/2023	-87.00	145.36	-12,649.03
WINNEBAGO INDS INC	974637100	10/09/2023	10/11/2023	-294.00	56.27	-16,551.79
WORLD KINECT CORPORATION	981475106	10/09/2023	10/11/2023	-1,335.00	21.84	-29,189.91
ACI WORLDWIDE INC	004498101	10/10/2023	10/12/2023	-530.00	21.36	-11,336.44
BANK OZK	06417N103	10/10/2023	10/12/2023	-1,810.00	37.60	-68,107.95
CARS COM INC	14575E105	10/10/2023	10/12/2023	-3,290.00	17.18	-56,619.26
EURONET WORLDWIDE, INC.	298736109	10/10/2023	10/12/2023	-650.00	76.59	-49,805.47
PACIRA BIOSCIENCES INC	695127100	10/10/2023	10/12/2023	-1,090.00	31.09	-33,919.17
STAGWELL INC	85256A109	10/10/2023	10/12/2023	-5,030.00	4.57	-23,138.50
BRINKS COMPANY	109696104	10/11/2023	10/13/2023	-510.00	66.40	-33,879.91
ORGANOGENESIS HOLDINGS INC.	68621F102	10/11/2023	10/13/2023	-140.00	2.60	-368.20
HARLEY-DAVIDSON, INC.	412822108	10/12/2023	10/16/2023	-770.00	29.71	-22,896.10
ORGANOGENESIS HOLDINGS INC.	68621F102	10/12/2023	10/16/2023	-8,620.00	2.60	-22,647.33
PHIBRO ANIMAL HEALTH CORPORATION	71742Q106	10/13/2023	10/17/2023	-712.00	11.72	-8,366.00
PHIBRO ANIMAL HEALTH CORPORATION	71742Q106	10/20/2023	10/24/2023	-317.00	11.72	-3,724.75
PHIBRO ANIMAL HEALTH CORPORATION	71742Q106	10/23/2023	10/25/2023	-871.00	11.72	-10,233.90
INMODE LTD	M5425M103	10/25/2023	10/27/2023	-5,500.00	19.90	-109,604.55
INTEGRA LIFESCIENCES HLDGS CORP	457985208	10/25/2023	10/27/2023	-132.00	34.26	-4,526.54
HARLEY-DAVIDSON, INC.	412822108	10/26/2023	10/30/2023	-830.00	25.74	-21,392.25
INMODE LTD	M5425M103	10/26/2023	10/30/2023	-1,110.00	19.20	-21,348.19
CARS COM INC	14575E105	10/27/2023	10/31/2023	-1,420.00	15.25	-21,697.03

State of Connecticut Retirement Plan and Trust Funds

VIMCO Small Cap Value
As of: 10/31/2023



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>
INTEGRA LIFESCIENCES HLDGS CORP	457985208	10/27/2023	10/31/2023	-508.00	34.66	-17,623.18
DXC TECHNOLOGY COMPANY	23355L106	10/30/2023	11/01/2023	-1,640.00	19.57	-32,135.96
HARLEY-DAVIDSON, INC.	412822108	10/30/2023	11/01/2023	-830.00	25.81	-21,444.63
INMODE LTD	M5425M103	10/30/2023	11/01/2023	-1,130.00	18.92	-21,418.92
OPEN LENDING CORP COM	68373J104	10/31/2023	11/02/2023	-4,523.00	5.98	-27,173.28

BUY TOTAL -2,297,855.70

SELL						
PGT INNOVATIONS INC	69336V101	10/10/2023	10/12/2023	1,410.00	31.73	44,694.24
PGT INNOVATIONS INC	69336V101	10/13/2023	10/17/2023	1,060.00	31.89	33,774.83
ALLISON TRANSMISSION HLDGS INC	01973R101	10/19/2023	10/23/2023	570.00	59.22	33,736.89
ARGAN INC	04010E109	10/19/2023	10/23/2023	490.00	45.40	22,231.12
FIRSTCASH HOLDINGS INC	33768G107	10/24/2023	10/26/2023	207.00	102.56	21,224.45
HAMILTON BEACH BRANDS HLDG CO	40701T104	10/24/2023	10/26/2023	557.00	12.46	6,921.90
PGT INNOVATIONS INC	69336V101	10/24/2023	10/26/2023	1,060.00	29.99	31,758.08
STAGWELL INC	85256A109	10/24/2023	10/26/2023	1,459.00	4.02	5,821.36
FIRSTCASH HOLDINGS INC	33768G107	10/25/2023	10/27/2023	433.00	102.30	44,283.69
HAMILTON BEACH BRANDS HLDG CO	40701T104	10/25/2023	10/27/2023	68.00	12.45	844.55
STAGWELL INC	85256A109	10/25/2023	10/27/2023	8,411.00	4.40	36,739.80
HAMILTON BEACH BRANDS HLDG CO	40701T104	10/27/2023	10/31/2023	245.00	12.45	3,042.87
HAMILTON BEACH BRANDS HLDG CO	40701T104	10/27/2023	10/31/2023	417.00	12.45	5,180.81
DONNELLEY FINANCIAL SOLUTIONS INC	25787G100	10/30/2023	11/01/2023	600.00	53.18	31,889.74
HAMILTON BEACH BRANDS HLDG CO	40701T104	10/30/2023	11/01/2023	443.00	12.45	5,502.20
PGT INNOVATIONS INC	69336V101	10/30/2023	11/01/2023	1,080.00	29.69	32,029.52
AXIS CAPITAL HOLDINGS LIMITED	G0692U109	10/31/2023	11/02/2023	1,320.00	56.78	74,904.12
DONNELLEY FINANCIAL SOLUTIONS INC	25787G100	10/31/2023	11/02/2023	390.00	54.49	21,239.00
HAMILTON BEACH BRANDS HLDG CO	40701T104	10/31/2023	11/02/2023	12.00	12.45	149.04

SELL TOTAL 455,968.21

State of Connecticut Retirement Plan and Trust FundsVIMCO Small Cap Value
As of: 10/31/2023**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>
CASHDIV						
BANK OZK	06417N103	10/12/2023	10/20/2023	19,361.00	0.00	7,163.57
ARGAN INC	04010E109	10/20/2023	10/31/2023	5,315.00	0.00	1,594.50
VIRTUS INVESTMENT	92828Q109	10/30/2023	11/15/2023	2,853.00	0.00	5,420.70
CASHDIV TOTAL						14,178.77
CONTRIBUTION						
US DOLLARS	CASHUSD	10/06/2023	10/06/2023	2,099,484.00	1.00	2,099,484.00
CONTRIBUTION TOTAL						2,099,484.00
MISCINC						
US DOLLARS	CASHUSD	10/02/2023	10/02/2023	3,632.99	1.00	3,632.99
MISCINC TOTAL						3,632.99
NONTAXSPINR						
NCR ATLEOS CORPORATION	63001N106	10/17/2023	10/17/2023	1,155.00	28.23	32,601.42
NCR ATLEOS CORPORATION	63001N106	10/17/2023	10/17/2023	16,059.50	28.23	453,300.83
NCR ATLEOS CORPORATION	63001N106	10/17/2023	10/17/2023	445.00	28.23	12,560.72
NCR ATLEOS CORPORATION	63001N106	10/17/2023	10/17/2023	465.00	28.23	13,125.25
NCR ATLEOS CORPORATION	63001N106	10/17/2023	10/17/2023	475.00	28.23	13,407.51
NCR ATLEOS CORPORATION	63001N106	10/17/2023	10/17/2023	800.00	28.23	22,581.07
NCR ATLEOS CORPORATION	63001N106	10/17/2023	10/17/2023	881.50	28.23	24,881.51
NCR VOYIX CORP	62886E108	10/17/2023	10/17/2023	1,600.00	0.00	-22,581.07
NCR VOYIX CORP	62886E108	10/17/2023	10/17/2023	1,763.00	0.00	-24,881.51
NCR VOYIX CORP	62886E108	10/17/2023	10/17/2023	2,310.00	0.00	-32,601.42
NCR VOYIX CORP	62886E108	10/17/2023	10/17/2023	32,119.00	0.00	-453,300.83
NCR VOYIX CORP	62886E108	10/17/2023	10/17/2023	890.00	0.00	-12,560.72
NCR VOYIX CORP	62886E108	10/17/2023	10/17/2023	930.00	0.00	-13,125.25
NCR VOYIX CORP	62886E108	10/17/2023	10/17/2023	950.00	0.00	-13,407.51
NONTAXSPINR TOTAL						

State of Connecticut Retirement Plan and Trust Funds

VIMCO Small Cap Value
As of: 10/31/2023



Activity Report

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SPLIT						
MUELLER INDUSTRIES INC.	624756102	10/23/2023	10/23/2023	210.00	0.00	
MUELLER INDUSTRIES INC.	624756102	10/23/2023	10/23/2023	218.00	0.00	
MUELLER INDUSTRIES INC.	624756102	10/23/2023	10/23/2023	280.00	0.00	
MUELLER INDUSTRIES INC.	624756102	10/23/2023	10/23/2023	290.00	0.00	
MUELLER INDUSTRIES INC.	624756102	10/23/2023	10/23/2023	2,980.00	0.00	
MUELLER INDUSTRIES INC.	624756102	10/23/2023	10/23/2023	300.00	0.00	
MUELLER INDUSTRIES INC.	624756102	10/23/2023	10/23/2023	310.00	0.00	
MUELLER INDUSTRIES INC.	624756102	10/23/2023	10/23/2023	570.00	0.00	
SPLIT TOTAL						
GRAND TOTAL						275,408.27