

State of Connecticut Retirement Plan and Trust Funds

VIMCO Small Cap Value

Quarterly Report

September 30, 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: 07/01/2023 - 09/30/2023

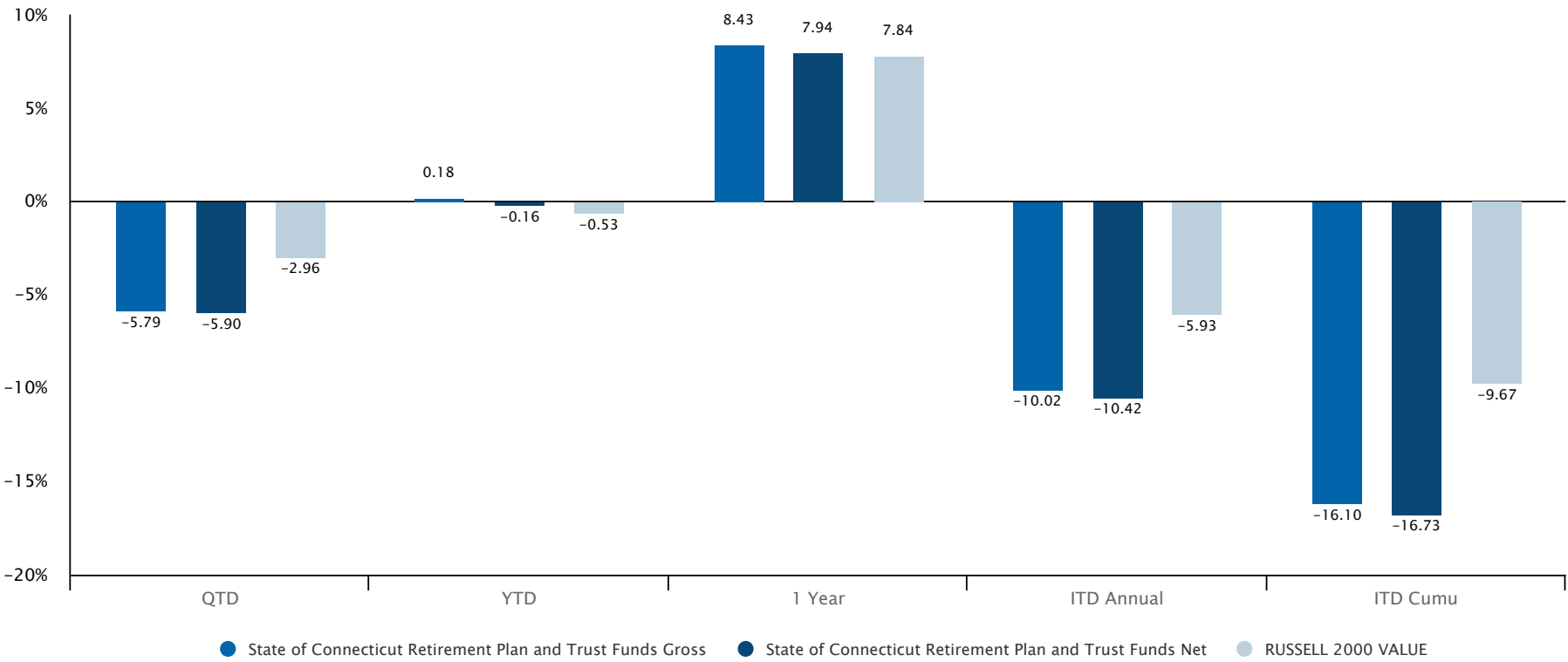


Executive Summary

Quarter - End Summary September 30, 2023

Beginning Market Value	\$22,214,560.11
Appreciation/Depreciation	-\$1,285,927.32
Ending Market Value	\$20,928,632.79

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: 07/01/2023 - 09/30/2023

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

	Market Value	% of Assets
Accrued Income	24,617	0.12%
Cash & Cash Equivalents	885,112	4.23%
Equities	20,018,904	95.65%
Total Net Assets	<u>20,928,633</u>	<u>100%</u>

Statement of Changes

Market Value - Beginning of Period		22,214,560
Income Earned	83,607	
Realized Gain/Loss	-105,573	
Unrealized Gain/Loss	-1,263,962	
Market Value - End of Period		<u>20,928,633</u>

Portfolio Performance

	Performance Inception - 01/31/2022				
	QTD (%)	YTD (%)	1 Year (%)	Annualized (%)	Cumulative (%)
State of Connecticut Retirement Plan and Trust Funds Gross	-5.79	0.18	8.43	-10.02	-16.10
State of Connecticut-VIM Net	-5.90	-0.16	7.94	-10.42	-16.73
MARKET INDEX					
RUSSELL 2000 VALUE	-2.96	-0.53	7.84	-5.93	-9.67

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: 09/30/2023



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	9,006.00	47.61	428,775.66	2.05	-143,279.17	0.00
808541106	MATIV HOLDINGS, INC.	26,293.00	14.26	374,938.18	1.79	-380,258.08	0.00
624756102	MUELLER INDUSTRIES INC.	4,730.00	75.16	355,506.80	1.70	-2,579.70	0.00
BASIC MATERIALS TOTAL:				1,159,220.64	5.54		0.00
Consumer Discretionary							
14575E105	CARS COM INC	46,214.00	16.86	779,168.04	3.72	127,381.24	0.00
56117J100	MALIBU BOATS INC	9,109.00	49.02	446,523.18	2.13	-120,022.92	0.00
974637100	WINNEBAGO INDS INC	6,575.00	59.45	390,883.75	1.87	-39,264.59	0.00
52472M101	LEGACY HSG CORP	18,085.00	19.41	351,029.85	1.68	-83,256.06	0.00
149568107	CAVCO INDUSTRIES	1,220.00	265.66	324,105.20	1.55	1,093.99	0.00
84920Y106	SPORTSMANS WAREHOUSE HOLDINGS INC	59,270.00	4.49	266,122.30	1.27	-275,705.85	0.00
40701T104	HAMILTON BEACH BRANDS HLDG CO	17,811.00	12.41	221,034.51	1.06	-19,864.58	0.00
85256A109	STAGWELL INC	45,530.00	4.69	213,535.70	1.02	-97,507.79	0.00
412822108	HARLEY-DAVIDSON, INC.	6,370.00	33.06	210,592.20	1.01	1,096.28	0.00
811054402	E.W. SCRIPPS COMPANY	32,428.00	5.48	177,705.44	0.85	-420,655.17	0.00
CONSUMER DISCRETIONARY TOTAL:				3,380,700.17	16.15		0.00
Consumer Staples							
96684W100	WHOLE EARTH BRANDS INC COM CL A	65,766.00	3.60	236,757.60	1.13	-351,876.46	0.00
CONSUMER STAPLES TOTAL:				236,757.60	1.13		0.00
Energy							
981475106	WORLD KINECT CORPORATION	29,144.00	22.43	653,699.92	3.14	-151,396.63	4,080.16
81617J301	SELECT WTR SOLUTIONS INC	34,110.00	7.95	271,174.50	1.30	-17,431.48	0.00
ENERGY TOTAL:				924,874.42	4.44		4,080.16
Financials							
G0692U109	AXIS CAPITAL HOLDINGS LIMITED	17,337.00	56.37	977,286.69	4.71	-7,645.62	7,628.28
06417N103	BANK OZK	17,551.00	37.07	650,615.57	3.11	-183,292.65	0.00

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92828Q109	VIRTUS INVESTMENT	2,616.00	201.99	528,405.84	2.52	-136,625.94	0.00
33768G107	FIRSTCASH HOLDINGS INC	5,046.00	100.38	506,517.48	2.42	155,718.85	0.00
436893200	HOME BANCSHARES	20,640.00	20.94	432,201.60	2.07	-73,038.77	0.00
72346Q104	PINNACLE FINANCIAL PARTNERS INC	5,712.00	67.04	382,932.48	1.83	-72,850.53	0.00
108621103	BRIDGEWATER BANCSHARES INC	37,604.00	9.48	356,485.92	1.70	-303,524.21	0.00
314211103	FEDERATED HERMES INC	9,245.00	33.87	313,128.15	1.50	209.31	0.00
666762109	NORTHRIM BANCORP I	5,366.00	39.62	212,600.92	1.02	-17,147.35	0.00
554225102	MACATAWA BANK CORP	11,920.00	8.96	106,803.20	0.51	-12,494.19	0.00
68373J104	OPEN LENDING CORP COM	12,360.00	7.32	90,475.20	0.43	4,887.83	0.00
FINANCIALS TOTAL:				4,557,453.05	21.81		7,628.28
Health Care							
695127100	PACIRA BIOSCIENCES INC	12,718.00	30.68	390,188.24	1.86	-264,472.13	0.00
868459108	SUPERNUS PHARMACEUTICALS, INC	12,074.00	27.57	332,880.18	1.59	-32,679.50	0.00
71742Q106	PHIBRO ANIMAL HEALTH CORPORATION	23,790.00	12.77	303,798.30	1.45	-30,748.56	0.00
457985208	INTEGRA LIFESCIENCES HLDGS CORP	5,710.00	38.19	218,064.90	1.04	-4,909.70	0.00
68621F102	ORGANOGENESIS HOLDINGS INC.	48,400.00	3.18	153,912.00	0.74	-56,215.11	0.00
HEALTH CARE TOTAL:				1,398,843.62	6.68		0.00
Industrials							
00912X302	AIR LEASE CORPORATION	23,414.00	39.41	922,745.74	4.43	-12,245.85	4,682.80
004498101	ACI WORLDWIDE INC	29,817.00	22.56	672,671.52	3.21	-221,375.07	0.00
298736109	EURONET WORLDWIDE, INC.	6,875.00	79.38	545,737.50	2.61	-197,743.44	0.00
46005L101	INTERNATIONAL MONEY EXPRESS INC	29,937.00	16.93	506,833.41	2.42	17,228.49	0.00
69336V101	PGT INNOVATIONS INC	17,988.00	27.75	499,167.00	2.39	153,515.35	0.00
25787G100	DONNELLEY FINANCIAL SOLUTIONS INC	8,868.00	56.28	499,091.04	2.38	165,839.58	0.00
39304D102	GREEN DOT CORP	30,975.00	13.93	431,481.75	2.06	-431,013.99	0.00
01973R101	ALLISON TRANSMISSION HLDGS INC	6,985.00	59.06	412,534.10	1.97	135,345.54	0.00
109696104	BRINKS COMPANY	5,500.00	72.64	399,520.00	1.91	90,915.93	0.00

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95082P105	WESCO INTERNATIONAL, INC.	2,069.00	143.82	297,563.58	1.42	37,851.74	0.00
47103N106	JANUS INTERNATIONAL GROUP INC	26,760.00	10.70	286,332.00	1.37	41,270.70	0.00
76029L100	REPAY HLDGS CORP	33,980.00	7.59	257,908.20	1.23	7,711.41	0.00
04010E109	ARGAN INC	5,324.00	45.52	242,348.48	1.16	34,056.56	0.00
00791N102	ADVANTAGE SOLUTIONS INC	74,568.00	2.84	211,773.12	1.01	-290,373.04	0.00
030506109	AMERICAN WOODMARK CORPORATION	2,694.00	75.61	203,693.34	0.97	42,421.35	0.00
422819102	HEIDRICK & STRUGGL	6,306.00	25.02	157,776.12	0.75	-7,427.48	0.00
INDUSTRIALS TOTAL:				6,547,176.90	31.31		4,682.80
Real Estate							
45781V101	INNOVATIVE INDUSTRIAL PROPETES INC	4,570.00	75.66	345,766.20	1.69	-24,497.83	8,226.00
REAL ESTATE TOTAL:				345,766.20	1.69		8,226.00
Technology							
62886E108	NCR VOYIX CORP	37,199.00	26.97	1,003,257.03	4.79	-389,410.44	0.00
23355L106	DXC TECHNOLOGY COMPANY	8,910.00	20.83	185,595.30	0.89	4,317.09	0.00
TECHNOLOGY TOTAL:				1,188,852.33	5.68		0.00
Unclassified							
71880K101	PHINIA INC	10,424.00	26.79	279,258.96	1.33	4,598.95	0.00
UNCLASSIFIED TOTAL:				279,258.96	1.33		0.00
Cash Equivalents							
CASHUSD	US DOLLARS	885,111.66	1.00	885,111.66	4.23	0.00	0.00
CASH EQUIVALENTS TOTAL:				885,111.66	4.23		0.00
TOTAL:				20,904,015.55	100.00		24,617.24

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BUY						
HEIDRICK & STRUGGL	422819102	07/05/2023	07/07/2023	-1,414.00	26.30	-37,226.94
HEIDRICK & STRUGGL	422819102	07/06/2023	07/10/2023	-1,560.00	26.10	-40,760.46
FEDERATED HERMES INC	314211103	07/07/2023	07/11/2023	-630.00	34.16	-21,538.00
PACIRA BIOSCIENCES INC	695127100	07/10/2023	07/12/2023	-600.00	36.50	-21,918.00
PHINIA INC	71880K101	07/12/2023	07/14/2023	-7,640.00	26.24	-200,721.90
REPAY HLDGS CORP	76029L100	07/18/2023	07/20/2023	-334.00	7.95	-2,665.22
PHINIA INC	71880K101	07/19/2023	07/21/2023	-910.00	26.28	-23,946.47
STAGWELL INC	85256A109	07/24/2023	07/26/2023	-3,540.00	6.47	-23,019.91
ACI WORLDWIDE INC	004498101	07/26/2023	07/28/2023	-990.00	23.37	-23,169.37
EURONET WORLDWIDE, INC.	298736109	07/26/2023	07/28/2023	-620.00	94.66	-58,706.56
MUELLER INDUSTRIES INC.	624756102	07/26/2023	07/28/2023	-280.00	82.59	-23,134.50
SELECT WTR SOLUTIONS INC	81617J301	07/26/2023	07/28/2023	-10,874.00	8.50	-92,712.81
EURONET WORLDWIDE, INC.	298736109	07/27/2023	07/31/2023	-260.00	90.65	-23,576.80
SELECT WTR SOLUTIONS INC	81617J301	07/27/2023	07/31/2023	-8,126.00	8.48	-69,181.51
EURONET WORLDWIDE, INC.	298736109	07/28/2023	08/01/2023	-260.00	88.72	-23,075.07
EURONET WORLDWIDE, INC.	298736109	07/31/2023	08/02/2023	-770.00	89.40	-68,859.79
HEIDRICK & STRUGGL	422819102	07/31/2023	08/02/2023	-840.00	27.40	-23,038.17
MACATAWA BANK CORP	554225102	07/31/2023	08/02/2023	-2,300.00	9.95	-22,954.00
MUELLER INDUSTRIES INC.	624756102	07/31/2023	08/02/2023	-570.00	80.79	-46,066.08
PACIRA BIOSCIENCES INC	695127100	07/31/2023	08/02/2023	-1,600.00	35.72	-57,196.63
PHINIA INC	71880K101	07/31/2023	08/02/2023	-1,034.00	27.26	-28,216.41
SELECT WTR SOLUTIONS INC	81617J301	07/31/2023	08/02/2023	-5,400.00	8.50	-46,070.09
STAGWELL INC	85256A109	07/31/2023	08/02/2023	-6,920.00	6.73	-46,775.73
E.W. SCRIPPS COMPANY	811054402	08/01/2023	08/03/2023	-1,116.00	9.50	-10,635.47
SELECT WTR SOLUTIONS INC	81617J301	08/01/2023	08/03/2023	-4,072.00	8.35	-34,105.44
ACI WORLDWIDE INC	004498101	08/02/2023	08/04/2023	-2,030.00	22.80	-46,344.69

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E.W. SCRIPPS COMPANY	811054402	08/02/2023	08/04/2023	-175.00	9.50	-1,667.73
INNOVATIVE INDUSTRIAL PROPERTIES INC	45781V101	08/02/2023	08/04/2023	-610.00	76.15	-46,469.80
REPAY HLDGS CORP	76029L100	08/02/2023	08/04/2023	-2,019.00	8.20	-16,623.23
SELECT WTR SOLUTIONS INC	81617J301	08/02/2023	08/04/2023	-78.00	8.35	-653.63
SPORTSMANS WAREHOUSE HOLDINGS INC	84920Y106	08/02/2023	08/04/2023	-4,370.00	6.03	-26,502.30
E.W. SCRIPPS COMPANY	811054402	08/03/2023	08/07/2023	-428.00	9.50	-4,078.84
EURONET WORLDWIDE, INC.	298736109	08/03/2023	08/07/2023	-260.00	86.55	-22,510.79
INTERNATIONAL MONEY EXPRESS INC	46005L101	08/03/2023	08/07/2023	-1,280.00	17.85	-22,886.40
REPAY HLDGS CORP	76029L100	08/03/2023	08/07/2023	-1,173.00	8.16	-9,612.38
SPORTSMANS WAREHOUSE HOLDINGS INC	84920Y106	08/03/2023	08/07/2023	-280.00	6.09	-1,712.61
REPAY HLDGS CORP	76029L100	08/04/2023	08/08/2023	-673.00	8.18	-5,522.70
GREEN DOT CORP	39304D102	08/07/2023	08/09/2023	-1,123.00	15.92	-17,907.13
REPAY HLDGS CORP	76029L100	08/07/2023	08/09/2023	-190.00	8.16	-1,556.46
GREEN DOT CORP	39304D102	08/08/2023	08/10/2023	-307.00	15.83	-4,869.81
SELECT WTR SOLUTIONS INC	81617J301	08/08/2023	08/10/2023	-2,810.00	8.10	-22,841.08
INTERNATIONAL MONEY EXPRESS INC	46005L101	08/09/2023	08/11/2023	-1,270.00	17.89	-22,754.08
SELECT WTR SOLUTIONS INC	81617J301	08/09/2023	08/11/2023	-2,750.00	8.35	-23,041.42
E.W. SCRIPPS COMPANY	811054402	08/14/2023	08/16/2023	-2,390.00	9.40	-22,533.87
GREEN DOT CORP	39304D102	08/14/2023	08/16/2023	-1,440.00	15.70	-22,651.05
EURONET WORLDWIDE, INC.	298736109	08/18/2023	08/22/2023	-390.00	82.95	-32,361.84
MUELLER INDUSTRIES INC.	624756102	08/21/2023	08/23/2023	-290.00	74.78	-21,693.50
PHINIA INC	71880K101	08/21/2023	08/23/2023	-840.00	25.89	-21,775.23
SPORTSMANS WAREHOUSE HOLDINGS INC	84920Y106	08/22/2023	08/24/2023	-3,790.00	5.75	-21,905.06
GREEN DOT CORP	39304D102	09/07/2023	09/11/2023	-76.00	13.90	-1,058.68
HEIDRICK & STRUGGL	422819102	09/07/2023	09/11/2023	-880.00	24.50	-21,583.23
GREEN DOT CORP	39304D102	09/08/2023	09/12/2023	-1,474.00	13.90	-20,531.78
INTEGRA LIFESCIENCES HLDGS CORP	457985208	09/12/2023	09/14/2023	-4,060.00	39.27	-159,556.37

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REPAY HLDGS CORP	76029L100	09/13/2023	09/15/2023	-2,690.00	7.89	-21,317.98
DXC TECHNOLOGY COMPANY	23355L106	09/18/2023	09/20/2023	-7,880.00	20.29	-160,114.50
INTEGRA LIFESCIENCES HLDGS CORP	457985208	09/18/2023	09/20/2023	-313.00	39.13	-12,256.73
DXC TECHNOLOGY COMPANY	23355L106	09/19/2023	09/21/2023	-1,030.00	20.52	-21,163.71
INTEGRA LIFESCIENCES HLDGS CORP	457985208	09/19/2023	09/21/2023	-237.00	39.14	-9,284.23
INTERNATIONAL MONEY EXPRESS INC	46005L101	09/19/2023	09/21/2023	-560.00	17.30	-9,703.45
INTERNATIONAL MONEY EXPRESS INC	46005L101	09/20/2023	09/22/2023	-660.00	17.30	-11,437.00
INTEGRA LIFESCIENCES HLDGS CORP	457985208	09/21/2023	09/25/2023	-550.00	38.63	-21,263.43
HARLEY-DAVIDSON, INC.	412822108	09/22/2023	09/26/2023	-6,370.00	32.86	-209,495.92
REPAY HLDGS CORP	76029L100	09/26/2023	09/28/2023	-101.00	7.30	-740.33
INTEGRA LIFESCIENCES HLDGS CORP	457985208	09/27/2023	09/29/2023	-550.00	37.45	-20,613.84
REPAY HLDGS CORP	76029L100	09/27/2023	09/29/2023	-819.00	7.30	-6,003.27

BUY TOTAL -2,215,871.41

SELL						
WESCO INTERNATIONAL, INC.	95082P105	07/07/2023	07/11/2023	300.00	179.10	53,720.54
CARS COM INC	14575E105	07/10/2023	07/12/2023	3,200.00	20.46	65,385.40
CARS COM INC	14575E105	07/12/2023	07/14/2023	1,266.00	21.44	27,102.18
CARS COM INC	14575E105	07/13/2023	07/17/2023	448.00	21.52	9,629.46
DONNELLEY FINANCIAL SOLUTIONS INC	25787G100	07/13/2023	07/17/2023	700.00	48.66	34,043.32
ALLISON TRANSMISSION HLDGS INC	01973R101	07/14/2023	07/18/2023	400.00	57.84	23,125.33
AMERICAN WOODMARK CORPORATION	030506109	07/14/2023	07/18/2023	310.00	73.48	22,768.14
PGT INNOVATIONS INC	69336V101	07/14/2023	07/18/2023	800.00	28.43	22,723.18
OPEN LENDING CORP COM	68373J104	07/17/2023	07/19/2023	4,040.00	11.19	45,067.86
CARS COM INC	14575E105	07/19/2023	07/21/2023	896.00	21.55	19,282.03
CARS COM INC	14575E105	07/20/2023	07/24/2023	2,120.00	22.16	46,909.50
ALLISON TRANSMISSION HLDGS INC	01973R101	07/31/2023	08/02/2023	980.00	58.21	57,015.94
GRAND CANYON EDUCA	38526M106	07/31/2023	08/02/2023	1,081.00	108.30	117,035.04

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OPEN LENDING CORP COM	68373J104	07/31/2023	08/02/2023	7,030.00	11.26	78,926.58
UFP INDS INC	90278Q108	07/31/2023	08/02/2023	1,901.00	101.54	192,968.77
WESCO INTERNATIONAL, INC.	95082P105	07/31/2023	08/02/2023	400.00	173.85	69,527.72
WESCO INTERNATIONAL, INC.	95082P105	08/01/2023	08/03/2023	190.00	181.27	34,435.57
CARS COM INC	14575E105	08/02/2023	08/04/2023	7,210.00	22.51	162,073.73
PGT INNOVATIONS INC	69336V101	08/02/2023	08/04/2023	2,380.00	29.14	69,280.05
GREEN DOT CORP	39304D102	08/03/2023	08/07/2023	4,770.00	19.18	91,336.65
AMERICAN WOODMARK CORPORATION	030506109	08/28/2023	08/30/2023	740.00	72.93	53,948.38
DONNELLEY FINANCIAL SOLUTIONS INC	25787G100	08/29/2023	08/31/2023	1,030.00	49.13	50,568.47
SPORTSMANS WAREHOUSE HOLDINGS INC	84920Y106	09/06/2023	09/08/2023	946.00	3.69	3,462.61
ADVANTAGE SOLUTIONS INC	00791N102	09/18/2023	09/20/2023	7,420.00	2.85	20,950.20
ARGAN INC	04010E109	09/18/2023	09/20/2023	470.00	45.14	21,201.85
DONNELLEY FINANCIAL SOLUTIONS INC	25787G100	09/18/2023	09/20/2023	820.00	52.25	42,816.94
ORGANOGENESIS HOLDINGS INC.	68621F102	09/18/2023	09/20/2023	14,408.00	2.34	33,306.70
ORGANOGENESIS HOLDINGS INC.	68621F102	09/19/2023	09/21/2023	12,752.00	2.36	29,746.34
ALLISON TRANSMISSION HLDGS INC	01973R101	09/20/2023	09/22/2023	15.00	60.82	911.84
ALLISON TRANSMISSION HLDGS INC	01973R101	09/22/2023	09/26/2023	685.00	59.55	40,767.99
AMERICAN WOODMARK CORPORATION	030506109	09/22/2023	09/26/2023	280.00	73.73	20,635.83
DONNELLEY FINANCIAL SOLUTIONS INC	25787G100	09/22/2023	09/26/2023	800.00	52.38	41,879.50
HANESBRANDS INC.	410345102	09/22/2023	09/26/2023	4,930.00	4.23	20,705.83
WINNEBAGO INDS INC	974637100	09/22/2023	09/26/2023	700.00	59.64	41,727.15
HANESBRANDS INC.	410345102	09/26/2023	09/28/2023	29,968.00	3.88	115,330.92
PGT INNOVATIONS INC	69336V101	09/26/2023	09/28/2023	1,530.00	27.35	41,805.07
AMERICAN WOODMARK CORPORATION	030506109	09/28/2023	10/02/2023	270.00	76.73	20,709.86
DONNELLEY FINANCIAL SOLUTIONS INC	25787G100	09/28/2023	10/02/2023	390.00	53.59	20,889.09
DONNELLEY FINANCIAL SOLUTIONS INC	25787G100	09/29/2023	10/03/2023	1,300.00	55.78	72,478.06
SELL TOTAL						1,936,199.62

State of Connecticut Retirement Plan and Trust Funds

VIMCO Small Cap Value
As of: 09/30/2023

**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	07/13/2023	07/21/2023	17,551.00	0.00	6,318.36
ARGAN INC	04010E109	07/20/2023	07/31/2023	5,794.00	0.00	1,448.50
BRINKS COMPANY	109696104	07/28/2023	09/01/2023	5,500.00	0.00	1,210.00
VIRTUS INVESTMENT	92828Q109	07/28/2023	08/15/2023	2,616.00	0.00	4,316.40
PINNACLE FINANCIAL PARTNERS INC	72346Q104	08/03/2023	08/25/2023	5,712.00	0.00	1,256.64
SELECT WTR SOLUTIONS INC	81617J301	08/04/2023	08/17/2023	28,550.00	0.00	1,427.50
FEDERATED HERMES INC	314211103	08/07/2023	08/15/2023	9,245.00	0.00	2,588.60
HEIDRICK & STRUGGL	422819102	08/10/2023	08/25/2023	5,426.00	0.00	813.90
ALLISON TRANSMISSION HLDGS INC	01973R101	08/11/2023	08/31/2023	7,685.00	0.00	1,767.55
FIRSTCASH HOLDINGS INC	33768G107	08/14/2023	08/31/2023	5,046.00	0.00	1,766.10
MACATAWA BANK CORP	554225102	08/14/2023	08/30/2023	11,920.00	0.00	953.60
HOME BANCSHARES	436893200	08/15/2023	09/06/2023	20,640.00	0.00	3,715.20
MATIV HOLDINGS, INC.	808541106	08/24/2023	09/22/2023	26,293.00	0.00	2,629.30
MUELLER INDUSTRIES INC.	624756102	08/31/2023	09/15/2023	4,730.00	0.00	1,419.00
HAMILTON BEACH BRANDS HLDG CO	40701T104	09/01/2023	09/15/2023	17,811.00	0.00	1,959.21
PHIBRO ANIMAL HEALTH CORPORATION	71742Q106	09/05/2023	09/27/2023	23,790.00	0.00	2,854.80
NORTHTRIM BANCORP I	666762109	09/06/2023	09/15/2023	5,366.00	0.00	3,219.60
AIR LEASE CORPORATION	00912X302	09/11/2023	10/06/2023	23,414.00	0.00	4,682.80
PHINIA INC	71880K101	09/11/2023	09/22/2023	10,424.00	0.00	2,606.00
WINNEBAGO INDS INC	974637100	09/12/2023	09/27/2023	7,275.00	0.00	2,255.25
WESCO INTERNATIONAL, INC.	95082P105	09/14/2023	09/29/2023	2,069.00	0.00	775.88
INNOVATIVE INDUSTRIAL PROPERTES INC	45781V101	09/28/2023	10/13/2023	4,570.00	0.00	8,226.00
AXIS CAPITAL HOLDINGS LIMITED	G0692U109	09/29/2023	10/18/2023	17,337.00	0.00	7,628.28
WORLD KINECT CORPORATION	981475106	09/29/2023	10/16/2023	29,144.00	0.00	4,080.16

CASHDIV TOTAL**69,918.63****MISCINC**

State of Connecticut Retirement Plan and Trust FundsVIMCO Small Cap Value
As of: 09/30/2023**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>
US DOLLARS	CASHUSD	07/03/2023	07/03/2023	3,820.08	1.00	3,820.08
US DOLLARS	CASHUSD	07/12/2023	07/12/2023	1,075.52	1.00	1,075.52
US DOLLARS	CASHUSD	08/01/2023	08/01/2023	4,469.13	1.00	4,469.13
US DOLLARS	CASHUSD	08/02/2023	08/02/2023	0.01	1.00	0.01
US DOLLARS	CASHUSD	08/03/2023	08/03/2023	0.01	1.00	0.01
US DOLLARS	CASHUSD	08/03/2023	08/03/2023	0.01	1.00	0.01
US DOLLARS	CASHUSD	08/03/2023	08/03/2023	0.01	1.00	0.01
US DOLLARS	CASHUSD	08/03/2023	08/03/2023	0.01	1.00	0.01
US DOLLARS	CASHUSD	08/03/2023	08/03/2023	0.01	1.00	0.01
US DOLLARS	CASHUSD	08/03/2023	08/03/2023	0.01	1.00	0.01
US DOLLARS	CASHUSD	08/04/2023	08/04/2023	0.01	1.00	0.01
US DOLLARS	CASHUSD	08/07/2023	08/07/2023	0.01	1.00	0.01
US DOLLARS	CASHUSD	08/07/2023	08/07/2023	0.01	1.00	0.01
US DOLLARS	CASHUSD	08/08/2023	08/08/2023	0.01	1.00	0.01
US DOLLARS	CASHUSD	08/08/2023	08/08/2023	0.01	1.00	0.01
US DOLLARS	CASHUSD	08/09/2023	08/09/2023	0.01	1.00	0.01
US DOLLARS	CASHUSD	08/11/2023	08/11/2023	0.01	1.00	0.01
US DOLLARS	CASHUSD	08/11/2023	08/11/2023	0.01	1.00	0.01
US DOLLARS	CASHUSD	08/14/2023	08/14/2023	0.01	1.00	0.01
US DOLLARS	CASHUSD	08/17/2023	08/17/2023	0.01	1.00	0.01
US DOLLARS	CASHUSD	08/17/2023	08/17/2023	0.01	1.00	0.01
US DOLLARS	CASHUSD	08/23/2023	08/23/2023	0.01	1.00	0.01
US DOLLARS	CASHUSD	08/24/2023	08/24/2023	0.01	1.00	0.01
US DOLLARS	CASHUSD	08/24/2023	08/24/2023	0.01	1.00	0.01
US DOLLARS	CASHUSD	09/01/2023	09/01/2023	4,323.14	1.00	4,323.14
US DOLLARS	CASHUSD	09/13/2023	09/13/2023	0.01	1.00	0.01
US DOLLARS	CASHUSD	09/15/2023	09/15/2023	0.01	1.00	0.01
US DOLLARS	CASHUSD	09/21/2023	09/21/2023	0.01	1.00	0.01

State of Connecticut Retirement Plan and Trust Funds

VIMCO Small Cap Value
As of: 09/30/2023



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>
US DOLLARS	CASHUSD	09/21/2023	09/21/2023	0.01	1.00	0.01
US DOLLARS	CASHUSD	09/22/2023	09/22/2023	0.01	1.00	0.01
US DOLLARS	CASHUSD	09/22/2023	09/22/2023	0.01	1.00	0.01
US DOLLARS	CASHUSD	09/22/2023	09/22/2023	0.01	1.00	0.01
US DOLLARS	CASHUSD	09/25/2023	09/25/2023	0.01	1.00	0.01
US DOLLARS	CASHUSD	09/26/2023	09/26/2023	0.01	1.00	0.01
MISCINC TOTAL						13,688.16
GRAND TOTAL						-196,065.00