



State of Connecticut Retirement Plan and Trust Funds

VIMCO Small Cap Value

Quarterly Report

March 31, 2024

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

State of Connecticut Retirement Plan and Trust Funds

VIMCO Small Cap Value
As of: 01/01/2024 - 03/31/2024



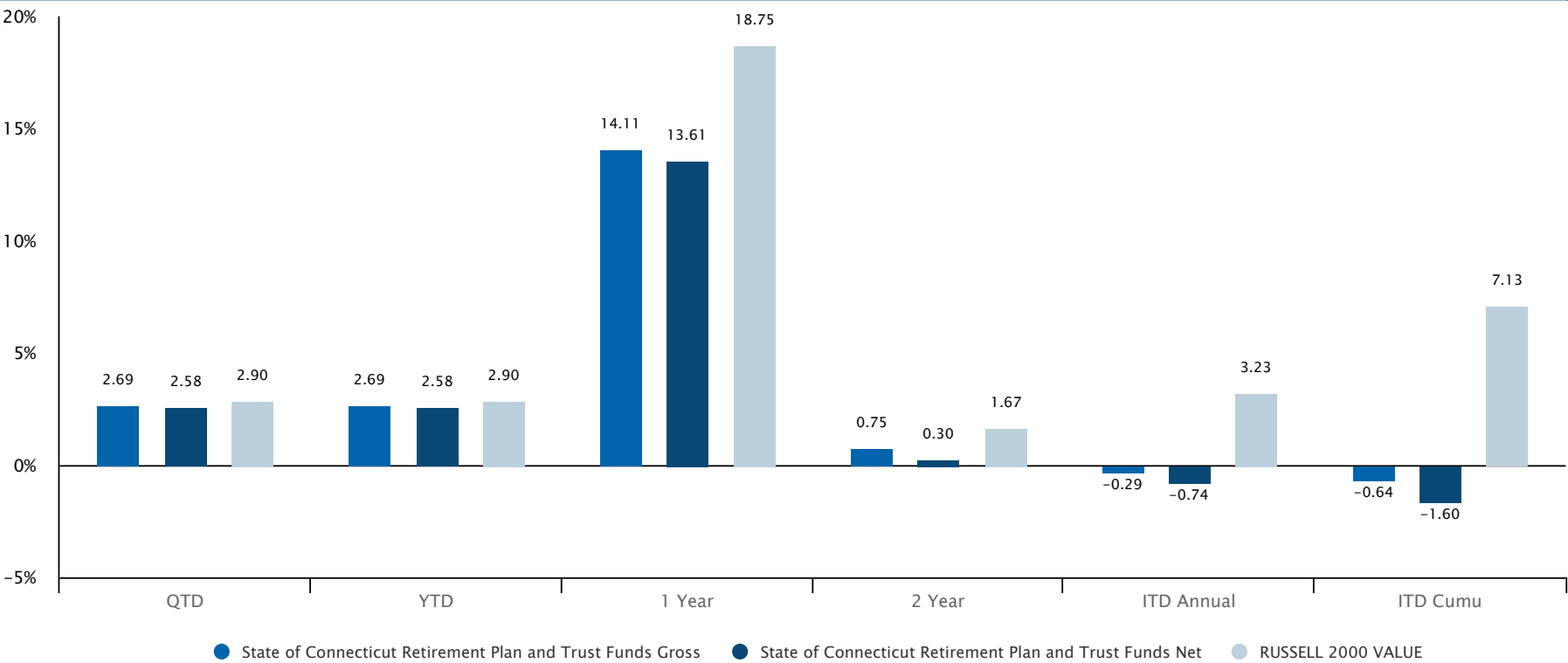
Executive Summary

Quarter - End Summary

March 31, 2024

Beginning Market Value	\$26,621,995.64
Appreciation/Depreciation	\$717,059.80
Ending Market Value	\$27,339,055.44

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: 01/01/2024 - 03/31/2024

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

	Market Value	% of Assets
Accrued Income	27,786	0.10%
Cash & Cash Equivalents	1,328,192	4.86%
Equities	25,983,078	95.04%
Total Net Assets	<u>27,339,055</u>	<u>100%</u>

Statement of Changes

Market Value - Beginning of Period		26,621,996
Income Earned	98,737	
Realized Gain/Loss	493,288	
Unrealized Gain/Loss	125,034	
Market Value - End of Period		<u>27,339,055</u>

Portfolio Performance

	Performance Inception - 01/31/2022					
	QTD (%)	YTD (%)	1 Year (%)	2 Year (%)	Annualized (%)	Cumulative (%)
State of Connecticut Retirement Plan and Trust Funds Gross	2.69	2.69	14.11	0.75	-0.29	-0.64
State of Connecticut-VIM Net	2.58	2.58	13.61	0.30	-0.74	-1.60
MARKET INDEX						
RUSSELL 2000 VALUE	2.90	2.90	18.75	1.67	3.23	7.13

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: 03/31/2024



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							
624756102	MUELLER INDUSTRIES INC.	10,316.00	53.93	556,341.88	2.03	166,699.09	0.00
45688C107	INGEVITY CORPORATION	10,274.00	47.70	490,069.80	1.79	-133,492.92	0.00
808541106	MATIV HOLDINGS, INC.	24,570.00	18.75	460,687.50	1.69	-213,956.59	0.00
BASIC MATERIALS TOTAL:				1,507,099.18	5.51		0.00
Consumer Discretionary							
14575E105	CARS COM INC	55,751.00	17.18	957,802.18	3.50	140,837.11	0.00
974637100	WINNEBAGO INDS INC	6,719.00	74.00	497,206.00	1.82	62,409.66	0.00
412822108	HARLEY-DAVIDSON, INC.	10,966.00	43.74	479,652.84	1.75	139,035.46	0.00
52472M101	LEGACY HSG CORP	21,060.00	21.52	453,211.20	1.66	-38,733.37	0.00
56117J100	MALIBU BOATS INC	10,433.00	43.28	451,540.24	1.65	-178,909.49	0.00
85256A109	STAGWELL INC	36,340.00	6.22	226,034.80	0.83	-7,542.23	0.00
84920Y106	SPORTSMANS WAREHOUSE HOLDINGS INC	64,629.00	3.11	200,996.19	0.74	-363,207.39	0.00
811054402	E.W. SCRIPPS COMPANY	35,360.00	3.93	138,964.80	0.51	-474,198.88	0.00
CONSUMER DISCRETIONARY TOTAL:				3,405,408.25	12.46		0.00
Consumer Staples							
55303J106	MGP INGREDIENTS INC NEW	3,330.00	86.13	286,812.90	1.05	19,645.00	0.00
96684W100	WHOLE EARTH BRANDS INC COM CL A	43,376.00	4.83	209,506.08	0.77	-178,727.82	0.00
CONSUMER STAPLES TOTAL:				496,318.98	1.82		0.00
Energy							
981475106	WORLD KINECT CORPORATION	31,779.00	26.45	840,554.55	3.09	-21,922.54	5,402.43
81617J301	SELECT WTR SOLUTIONS INC	50,467.00	9.23	465,810.41	1.70	54,309.32	0.00
23291C103	DMC GLOBAL INC	22,864.00	19.49	445,619.36	1.63	24,657.80	0.00
20854L108	CONSOL MINING CORP	3,653.00	83.76	305,975.28	1.12	-15,838.62	0.00
ENERGY TOTAL:				2,057,959.60	7.55		5,402.43
Financials							
G0692U109	AXIS CAPITAL HOLDINGS LIMITED	18,074.00	65.02	1,175,171.48	4.33	149,634.07	7,952.56

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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>
06417N103	BANK OZK	19,361.00	45.46	880,151.06	3.22	-21,865.11	0.00
92828Q109	VIRTUS INVESTMENT	2,853.00	247.98	707,486.94	2.59	-3,376.82	0.00
33768G107	FIRSTCASH HOLDINGS INC	4,552.00	127.54	580,562.08	2.12	252,236.42	0.00
436893200	HOME BANCSHARES	22,506.00	24.57	552,972.42	2.02	7,726.36	0.00
72346Q104	PINNACLE FINANCIAL PARTNERS INC	6,228.00	85.88	534,860.64	1.96	44,807.35	0.00
108621103	BRIDGEWATER BANCSHARES INC	38,554.00	11.64	448,768.56	1.64	-195,825.32	0.00
314211103	FEDERATED HERMES INC	10,081.00	36.12	364,125.72	1.33	22,516.01	0.00
666762109	NORTHRIM BANCORP I	4,981.00	50.51	251,590.31	0.92	39,436.25	0.00
554225102	MACATAWA BANK CORP	12,998.00	9.79	127,250.42	0.47	-1,832.41	0.00
68373J104	OPEN LENDING CORP COM	18,887.00	6.26	118,232.62	0.43	-7,719.69	0.00
FINANCIALS TOTAL:				5,741,172.25	21.03		7,952.56
Health Care							
695127100	PACIRA BIOSCIENCES INC	16,948.00	29.22	495,220.56	1.81	-281,880.63	0.00
868459108	SUPERNUS PHARMACEUTICALS, INC	13,166.00	34.11	449,092.26	1.64	53,606.27	0.00
71742Q106	PHIBRO ANIMAL HEALTH CORPORATION	32,551.00	12.93	420,884.43	1.54	-9,791.83	0.00
M5425M103	INMODE LTD	19,171.00	21.61	414,285.31	1.52	12,553.85	0.00
457985208	INTEGRA LIFESCIENCES HLDGS CORP	11,198.00	35.45	396,969.10	1.45	-23,070.60	0.00
68621F102	ORGANOGENESIS HOLDINGS INC.	72,790.00	2.84	206,723.60	0.76	-65,008.51	0.00
HEALTH CARE TOTAL:				2,383,175.26	8.72		0.00
Industrials							
00912X302	AIR LEASE CORPORATION	25,531.00	51.44	1,313,314.64	4.82	298,795.55	5,361.51
004498101	ACI WORLDWIDE INC	26,019.00	33.21	864,090.99	3.16	106,270.44	0.00
298736109	EURONET WORLDWIDE, INC.	7,525.00	109.93	827,223.25	3.03	33,936.84	0.00
46005L101	INTERNATIONAL MONEY EXPRESS INC	32,644.00	22.83	745,262.52	2.73	209,478.90	0.00
01973R101	ALLISON TRANSMISSION HLDGS INC	7,047.00	81.16	571,934.52	2.09	280,698.58	0.00
109696104	BRINKS COMPANY	5,917.00	92.38	546,612.46	2.00	202,418.70	0.00
76029L100	REPAY HLDGS CORP	49,148.00	11.00	540,628.00	1.98	183,653.48	0.00

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39304D102	GREEN DOT CORP	39,905.00	9.33	372,313.65	1.36	-575,612.19	0.00
67098H104	O-I GLASS INC	17,850.00	16.59	296,131.50	1.08	32,332.69	0.00
00791N102	ADVANTAGE SOLUTIONS INC	65,450.00	4.33	283,398.50	1.04	-136,962.29	0.00
04010E109	ARGAN INC	5,315.00	50.54	268,620.10	0.98	57,005.62	0.00
47103N106	JANUS INTERNATIONAL GROUP INC	17,789.00	15.13	269,147.57	0.98	104,129.79	0.00
422819102	HEIDRICK & STRUGGL	6,876.00	33.66	231,446.16	0.85	51,704.21	0.00
95082P105	WESCO INTERNATIONAL, INC.	1,297.00	171.28	222,150.16	0.81	57,132.50	0.00
25787G100	DONNELLEY FINANCIAL SOLUTIONS INC	2,370.00	62.01	146,963.70	0.54	54,441.80	0.00
INDUSTRIALS TOTAL:				7,499,237.72	27.45		5,361.51
Real Estate							
45781V101	INNOVATIVE INDUSTRIAL PROPERTES INC	4,983.00	103.54	515,939.82	1.92	115,302.70	9,069.06
REAL ESTATE TOTAL:				515,939.82	1.92		9,069.06
Technology							
62886E108	NCR VOYIX CORP	51,592.00	12.63	651,606.96	2.38	-386,365.56	0.00
23355L106	DXC TECHNOLOGY COMPANY	16,096.00	21.21	341,396.16	1.25	4,902.97	0.00
TECHNOLOGY TOTAL:				993,003.12	3.63		0.00
Telecommunications							
30226D106	EXTREME NETWORKS, INC.	25,260.00	11.54	291,500.40	1.07	-114,965.27	0.00
TELECOMMUNICATIONS TOTAL:				291,500.40	1.07		0.00
Unclassified							
63001N106	NCR ATLEOS CORPORATION	31,437.00	19.75	620,880.75	2.27	-183,701.53	0.00
71880K101	PHINIA INC	12,266.00	38.43	471,382.38	1.72	147,719.00	0.00
UNCLASSIFIED TOTAL:				1,092,263.13	4.00		0.00
Cash Equivalents							
CASHUSD	US DOLLARS	1,328,192.17	1.00	1,328,192.17	4.86	0.00	0.00
CASH EQUIVALENTS TOTAL:				1,328,192.17	4.86		0.00
TOTAL:				27,311,269.88	100.00		27,785.56

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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						
DMC GLOBAL INC	23291C103	01/02/2024	01/04/2024	-1,450.00	18.35	-26,644.91
DMC GLOBAL INC	23291C103	01/03/2024	01/05/2024	-1,520.00	17.48	-26,620.37
INMODE LTD	M5425M103	01/03/2024	01/05/2024	-1,240.00	21.44	-26,628.63
DMC GLOBAL INC	23291C103	01/04/2024	01/08/2024	-1,470.00	17.40	-25,622.10
INMODE LTD	M5425M103	01/04/2024	01/08/2024	-1,220.00	21.00	-25,656.48
NCR ATLEOS CORPORATION	63001N106	01/04/2024	01/08/2024	-1,150.00	22.15	-25,507.00
SELECT WTR SOLUTIONS INC	81617J301	01/04/2024	01/08/2024	-3,530.00	7.27	-25,765.47
DMC GLOBAL INC	23291C103	01/09/2024	01/11/2024	-1,560.00	16.65	-26,020.49
INMODE LTD	M5425M103	01/12/2024	01/17/2024	-1,199.00	20.75	-24,915.22
INMODE LTD	M5425M103	01/16/2024	01/18/2024	-27.00	20.75	-561.06
REPAY HLDGS CORP	76029L100	01/16/2024	01/18/2024	-3,410.00	7.45	-25,489.75
EXTREME NETWORKS, INC.	30226D106	01/24/2024	01/26/2024	-15,450.00	16.90	-261,573.14
EXTREME NETWORKS, INC.	30226D106	01/25/2024	01/29/2024	-2,300.00	16.85	-38,822.85
EXTREME NETWORKS, INC.	30226D106	01/30/2024	02/01/2024	-3,150.00	16.85	-53,156.88
O-I GLASS INC	67098H104	01/31/2024	02/02/2024	-15,150.00	14.81	-224,815.40
EXTREME NETWORKS, INC.	30226D106	02/02/2024	02/06/2024	-2,020.00	12.75	-25,815.60
DMC GLOBAL INC	23291C103	02/05/2024	02/07/2024	-214.00	16.15	-3,461.86
O-I GLASS INC	67098H104	02/05/2024	02/07/2024	-2,700.00	14.41	-38,983.41
NCR ATLEOS CORPORATION	63001N106	02/14/2024	02/16/2024	-1,626.00	19.93	-32,459.51
DXC TECHNOLOGY COMPANY	23355L106	02/20/2024	02/22/2024	-1,250.00	20.92	-26,189.38
INMODE LTD	M5425M103	02/20/2024	02/22/2024	-1,245.00	20.75	-25,871.10
GREEN DOT CORP	39304D102	02/21/2024	02/23/2024	-3,130.00	8.25	-25,926.42
STAGWELL INC	85256A109	02/27/2024	02/29/2024	-5,010.00	5.26	-26,497.89
MGP INGREDIENTS INC NEW	55303J106	02/28/2024	03/01/2024	-3,330.00	80.20	-267,167.90
INTEGRA LIFESCIENCES HLDGS CORP	457985208	02/29/2024	03/04/2024	-1,730.00	37.54	-65,001.98
CONSOL MINING CORP	20854L108	03/01/2024	03/05/2024	-2,940.00	89.41	-262,940.66

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NCR VOYIX CORP	62886E108	03/01/2024	03/05/2024	-8,840.00	11.70	-103,702.04
BRIDGEWATER BANCSHARES INC	108621103	03/06/2024	03/08/2024	-1,340.00	11.60	-15,582.59
CARS COM INC	14575E105	03/06/2024	03/08/2024	-1,430.00	18.15	-26,001.55
NCR ATLEOS CORPORATION	63001N106	03/06/2024	03/08/2024	-1,300.00	20.06	-26,117.91
NCR VOYIX CORP	62886E108	03/06/2024	03/08/2024	-2,190.00	11.89	-26,100.42
PACIRA BIOSCIENCES INC	695127100	03/06/2024	03/08/2024	-530.00	29.16	-15,471.97
WINNEBAGO INDS INC	974637100	03/06/2024	03/08/2024	-240.00	64.68	-15,531.19
CONSOL MINING CORP	20854L108	03/11/2024	03/13/2024	-300.00	86.96	-26,097.30
NCR ATLEOS CORPORATION	63001N106	03/11/2024	03/13/2024	-1,360.00	19.36	-26,367.00
INTEGRA LIFESCIENCES HLDGS CORP	457985208	03/12/2024	03/14/2024	-730.00	35.75	-26,119.40
CONSOL MINING CORP	20854L108	03/14/2024	03/18/2024	-83.00	80.65	-6,696.47
INTEGRA LIFESCIENCES HLDGS CORP	457985208	03/14/2024	03/18/2024	-760.00	34.70	-26,392.21
CARS COM INC	14575E105	03/15/2024	03/19/2024	-79.00	16.50	-1,305.87
INTEGRA LIFESCIENCES HLDGS CORP	457985208	03/20/2024	03/22/2024	-962.00	33.84	-32,582.94
PACIRA BIOSCIENCES INC	695127100	03/21/2024	03/25/2024	-910.00	29.36	-26,744.72
INTEGRA LIFESCIENCES HLDGS CORP	457985208	03/22/2024	03/26/2024	-150.00	33.84	-5,080.50
LEGACY HSG CORP	52472M101	03/22/2024	03/26/2024	-1,340.00	19.98	-26,813.40
NCR ATLEOS CORPORATION	63001N106	03/22/2024	03/26/2024	-1,420.00	18.90	-26,877.76
CONSOL MINING CORP	20854L108	03/26/2024	03/28/2024	-330.00	79.00	-26,079.47
EXTREME NETWORKS, INC.	30226D106	03/28/2024	04/02/2024	-2,340.00	11.55	-27,097.20

BUY TOTAL -2,150,877.37

SELL						
PGT INNOVATIONS INC	69336V101	01/02/2024	01/04/2024	760.00	42.00	31,896.94
PGT INNOVATIONS INC	69336V101	01/03/2024	01/05/2024	7,624.00	41.43	315,620.40
ORGANOGENESIS HOLDINGS INC.	68621F102	01/08/2024	01/10/2024	5,580.00	4.60	25,503.74
DONNELLEY FINANCIAL SOLUTIONS INC	25787G100	01/12/2024	01/17/2024	524.00	60.97	31,931.25
DONNELLEY FINANCIAL SOLUTIONS INC	25787G100	01/17/2024	01/19/2024	106.00	60.75	6,436.27

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DONNELLEY FINANCIAL SOLUTIONS INC	25787G100	01/23/2024	01/25/2024	410.00	63.60	26,063.49
ADVANTAGE SOLUTIONS INC	00791N102	01/24/2024	01/26/2024	2,663.00	4.10	10,842.05
BRIDGEWATER BANCSHARES INC	108621103	01/24/2024	01/26/2024	3,790.00	13.50	51,042.93
DONNELLEY FINANCIAL SOLUTIONS INC	25787G100	01/24/2024	01/26/2024	1,210.00	64.30	77,766.08
STAGWELL INC	85256A109	01/24/2024	01/26/2024	6,920.00	6.84	47,092.30
ADVANTAGE SOLUTIONS INC	00791N102	01/25/2024	01/29/2024	1,856.00	4.10	7,553.86
STAGWELL INC	85256A109	01/25/2024	01/29/2024	214.00	6.84	1,457.33
ADVANTAGE SOLUTIONS INC	00791N102	01/26/2024	01/30/2024	2,659.00	4.10	10,822.04
JANUS INTERNATIONAL GROUP INC	47103N106	01/26/2024	01/30/2024	1,840.00	14.18	26,035.79
STAGWELL INC	85256A109	01/26/2024	01/30/2024	828.00	6.87	5,663.39
ADVANTAGE SOLUTIONS INC	00791N102	01/29/2024	01/31/2024	8,682.00	4.10	35,363.24
ACI WORLDWIDE INC	004498101	01/30/2024	02/01/2024	2,394.00	31.35	74,989.53
JANUS INTERNATIONAL GROUP INC	47103N106	01/30/2024	02/01/2024	1,830.00	14.52	26,515.39
DONNELLEY FINANCIAL SOLUTIONS INC	25787G100	02/02/2024	02/06/2024	400.00	63.75	25,489.03
WESCO INTERNATIONAL, INC.	95082P105	02/02/2024	02/06/2024	429.00	181.10	77,680.04
JANUS INTERNATIONAL GROUP INC	47103N106	02/06/2024	02/08/2024	2,610.00	14.59	38,005.47
WESCO INTERNATIONAL, INC.	95082P105	02/07/2024	02/09/2024	140.00	187.04	26,180.95
JANUS INTERNATIONAL GROUP INC	47103N106	02/08/2024	02/12/2024	1,690.00	15.03	25,355.55
DONNELLEY FINANCIAL SOLUTIONS INC	25787G100	02/09/2024	02/13/2024	710.00	65.03	46,150.06
WESCO INTERNATIONAL, INC.	95082P105	02/09/2024	02/13/2024	260.00	192.21	49,965.49
CAVCO INDUSTRIES	149568107	02/12/2024	02/14/2024	140.00	373.54	52,290.73
DONNELLEY FINANCIAL SOLUTIONS INC	25787G100	02/12/2024	02/14/2024	470.00	65.00	30,535.80
JANUS INTERNATIONAL GROUP INC	47103N106	02/12/2024	02/14/2024	1,700.00	15.31	25,975.28
STAGWELL INC	85256A109	02/12/2024	02/14/2024	1,398.00	6.85	9,541.13
WESCO INTERNATIONAL, INC.	95082P105	02/12/2024	02/14/2024	130.00	193.23	25,115.83
WHOLE EARTH BRANDS INC COM CL A	96684W100	02/13/2024	02/15/2024	22,390.00	4.74	105,547.85
ACI WORLDWIDE INC	004498101	02/15/2024	02/20/2024	1,650.00	31.48	51,892.58

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As of: 03/31/2024



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>
CAVCO INDUSTRIES	149568107	02/15/2024	02/20/2024	140.00	370.00	51,795.39
AMERICAN WOODMARK CORPORATION	030506109	02/22/2024	02/26/2024	270.00	95.11	25,671.47
AMERICAN WOODMARK CORPORATION	030506109	02/26/2024	02/28/2024	452.00	96.56	43,629.31
AMERICAN WOODMARK CORPORATION	030506109	02/27/2024	02/29/2024	488.00	98.55	48,076.25
JANUS INTERNATIONAL GROUP INC	47103N106	02/27/2024	02/29/2024	1,720.00	15.15	26,009.11
ACI WORLDWIDE INC	004498101	02/28/2024	03/01/2024	1,280.00	30.96	39,596.22
AMERICAN WOODMARK CORPORATION	030506109	02/28/2024	03/01/2024	530.00	101.11	53,569.37
AMERICAN WOODMARK CORPORATION	030506109	02/29/2024	03/04/2024	1,198.00	100.16	119,955.02
CAVCO INDUSTRIES	149568107	03/11/2024	03/13/2024	140.00	370.00	51,795.39
CAVCO INDUSTRIES	149568107	03/13/2024	03/15/2024	280.00	379.93	106,370.20
CAVCO INDUSTRIES	149568107	03/19/2024	03/21/2024	310.00	381.29	118,190.92
SELL TOTAL						2,086,980.46
CASHDIV						
WINNEBAGO INDS INC	974637100	01/11/2024	01/26/2024	6,479.00	0.00	2,008.49
BANK OZK	06417N103	01/12/2024	01/23/2024	19,361.00	0.00	7,357.18
ARGAN INC	04010E109	01/22/2024	01/31/2024	5,315.00	0.00	1,594.50
VIRTUS INVESTMENT	92828Q109	01/30/2024	02/15/2024	2,853.00	0.00	5,420.70
PINNACLE FINANCIAL PARTNERS INC	72346Q104	02/01/2024	02/23/2024	6,228.00	0.00	1,370.16
BRINKS COMPANY	109696104	02/02/2024	03/01/2024	5,917.00	0.00	1,301.74
SELECT WTR SOLUTIONS INC	81617J301	02/06/2024	02/20/2024	50,467.00	0.00	3,028.02
FEDERATED HERMES INC	314211103	02/07/2024	02/15/2024	10,081.00	0.00	2,822.68
MACATAWA BANK CORP	554225102	02/12/2024	02/28/2024	12,998.00	0.00	1,169.82
FIRSTCASH HOLDINGS INC	33768G107	02/13/2024	02/28/2024	4,552.00	0.00	1,593.20
HOME BANCSHARES	436893200	02/13/2024	03/06/2024	22,506.00	0.00	4,051.08
PHINIA INC	71880K101	02/23/2024	03/15/2024	12,266.00	0.00	3,066.50
ALLISON TRANSMISSION HLDGS INC	01973R101	03/01/2024	03/15/2024	7,047.00	0.00	1,761.75
AXIS CAPITAL HOLDINGS LIMITED	G0692U109	03/01/2024	04/18/2024	18,074.00	0.00	7,952.56

State of Connecticut Retirement Plan and Trust Funds

VIMCO Small Cap Value
As of: 03/31/2024



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>
HARLEY-DAVIDSON, INC.	412822108	03/01/2024	03/20/2024	10,966.00	0.00	1,891.64
PHIBRO ANIMAL HEALTH CORPORATION	71742Q106	03/05/2024	03/27/2024	32,551.00	0.00	3,906.12
NORTHRIM BANCORP I	666762109	03/06/2024	03/15/2024	4,981.00	0.00	3,038.41
HEIDRICK & STRUGGL	422819102	03/07/2024	03/21/2024	6,876.00	0.00	1,031.40
MATIV HOLDINGS, INC.	808541106	03/07/2024	03/22/2024	24,570.00	0.00	2,457.00
AIR LEASE CORPORATION	00912X302	03/14/2024	04/10/2024	25,531.00	0.00	5,361.51
MGP INGREDIENTS INC NEW	55303J106	03/14/2024	03/29/2024	3,330.00	0.00	399.60
MUELLER INDUSTRIES INC.	624756102	03/14/2024	03/29/2024	10,316.00	0.00	2,063.20
WESCO INTERNATIONAL, INC.	95082P105	03/14/2024	03/29/2024	1,297.00	0.00	535.01
WORLD KINECT CORPORATION	981475106	03/22/2024	04/16/2024	31,779.00	0.00	5,402.43
INNOVATIVE INDUSTRIAL PROPERTES INC	45781V101	03/27/2024	04/15/2024	4,983.00	0.00	9,069.06
CASHDIV TOTAL						79,653.76
MISCINC						
US DOLLARS	CASHUSD	01/02/2024	01/02/2024	5,734.79	1.00	5,734.79
US DOLLARS	CASHUSD	02/01/2024	02/01/2024	6,557.50	1.00	6,557.50
US DOLLARS	CASHUSD	03/01/2024	03/01/2024	6,791.03	1.00	6,791.03
MISCINC TOTAL						19,083.32
MISCEXP						
US DOLLARS	CASHUSD	03/28/2024	03/28/2024	-0.02	1.00	-0.02
MISCEXP TOTAL						-0.02
GRAND TOTAL						34,840.15