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Date: August 2, 2023

INFORMATIONAL ONLY FOR BOARD OF DIRECTORS

TO: MEMBERS, INVESTMENT AND RISK COMMITTEE

I. AGENDA ITEM # AND TITLE:	Open Agenda Item 6ci - Bond Transactions and Compliance Report
II. NAME AND PROGRAM:	Treasury and Investments
III. ACTIVITY:	<input type="checkbox"/> Informational <input type="checkbox"/> Request for Direction <input checked="" type="checkbox"/> Action Proposed <input type="checkbox"/> Exploratory
IV. JUSTIFICATION:	<input checked="" type="checkbox"/> Standard/Required Item <input type="checkbox"/> Board Request – New Item <input type="checkbox"/> New Topic from Staff

V. EXECUTIVE SUMMARY:

In accordance with Sections 1200 and 1201 of the California Insurance Code, all investments made during April to June of 2023 (including securities purchased or sold, and investment loans) are presented to the Investment and Risk Committee for approval.

VI. ANALYSIS:

The investment transactions for the period of April 1, 2023 to June 30, 2023 are attached as Item 3b(i). In the fixed income portfolio, State Fund purchased 66 bonds totaling \$632.4 million. There were no bond sales. \$30.7 million worth of equities were purchased in the equity portfolio. The total equity sales were \$95.4 million, which included \$25.9 million of rebalancing trades and \$69.5 million of sell orders. Year-to-date through June 30, 2023, the total net gain from the entire portfolio was \$15.3 million. The aggregate book adjusted carrying value of all investments was approximately \$19.8 billion.

In the alternative portfolio, the total capital contribution was \$749,945 during this quarter. In the short-term portfolio, the year-to-date earned income was \$380,296. The total of the portfolio was \$422,146 at the end of June.

There were no out-of-compliance items in the portfolios as of June 30, 2023.

We request the Investment and Risk Committee's approval and ratification of these investment transactions. These reports are attached as Item 6c(i) on the agenda of the Full Board meeting.

VII. RECOMMENDATION:

We recommend that the Investment and Risk Committee approve and ratify the investment transactions from April 1, 2023 to June 30, 2023.

INVESTMENT TRANSACTIONS

594 transactions were consummated during the period from April 1st to June 30th, 2023.

BOND PURCHASES

Account	Trade	Settle	Current Units	Description	Coupon	Maturity	Yield	Moody's	S&P	Fitch
Financial										
NEAM	04/19/23	04/26/23	8,750,000	BANK OF NEW YORK MELLON CORP	4.967	04/26/34	4.968	A1	A	AA-
NEAM-FHLB	04/20/23	04/24/23	30,000,000	MORGAN STANLEY	4.210	04/20/28	4.902	A1	A-	A+
NEAM-FHLB	04/24/23	04/26/23	25,000,000	US BANCORP	2.215	01/27/28	4.611	A3	A+	A+
NEAM	04/26/23	05/01/23	9,750,000	AMERICAN EXPRESS CO	5.043	05/01/34	5.044	A2	BBB+	A
NEAM-FHLB	04/26/23	04/28/23	25,000,000	CITIGROUP NC	1.462	06/09/27	4.180	A3	BBB+	A
NEAM-FHLB	04/26/23	04/28/23	25,000,000	GOLDMAN SACHS GROUP NC	3.615	03/15/28	4.672	A2	BBB+	A
NEAM-FHLB	04/26/23	05/01/23	2,000,000	AMERICAN EXPRESS CO	4.990	05/01/26	4.990	A2	BBB+	A
NEAM-FHLB	05/03/23	05/05/23	6,500,000	BANK OF AMERICA CORP	1.734	07/22/27	4.371	A1	A-	AA-
NEAM-FHLB	05/03/23	05/05/23	4,500,000	BANK OF AMERICA CORP	1.734	07/22/27	4.423	A1	A-	AA-
NEAM-FHLB	05/09/23	05/11/23	12,000,000	TRUIST FINANCIAL CORP	1.125	08/03/27	5.553	A3	A-	A
NEAM-FHLB	05/15/23	05/18/23	25,250,000	STATE STREET CORP	5.104	05/18/26	5.109	A1	A	AA-
NEAM	05/22/23	05/30/23	2,250,000	PRICOA GLOBAL FUNDING I	5.100	05/30/28	5.112	Aa3	AA-	AA-
NEAM-FHLB	06/01/23	06/05/23	10,000,000	PRICOA GLOBAL FUNDING I	5.100	05/30/28	5.010	Aa3	AA-	AA-
NEAM	06/06/23	06/13/23	15,250,000	NEW YORK LIFE GLOBAL FUND NG	4.900	06/13/28	4.921	Aaa	AA+	AAA
NEAM	06/07/23	06/12/23	5,750,000	PNC FINANCIAL SERVICES GROUP NC	5.582	06/12/29	5.585	A3	A-	A
NEAM	06/07/23	06/12/23	3,750,000	US BANCORP	5.775	06/12/29	5.778	A3	A	A+
DWS	06/08/23	06/12/23	5,000,000	WELLS FARGO & CO	2.406	10/30/25	4.384	A1	BBB+	A+
NEAM-FHLB	06/13/23	06/15/23	15,000,000	REALTY NCOME CORP	3.400	01/15/28	5.273	A3	A-	NA
DWS	06/22/23	06/28/23	1,640,000	NASDAQ NC	5.350	06/28/28	5.396	Baa2	BBB	NA
DWS	06/26/23	06/28/23	10,000,000	PROLOGIS LP	4.875	06/15/28	5.016	A3	A	NA
DWS	06/28/23	06/30/23	5,000,000	WELLS FARGO & CO	2.406	10/30/25	4.498	A1	BBB+	A+
DWS	06/28/23	06/30/23	5,000,000	WELLS FARGO & CO	2.188	04/30/26	4.501	A1	BBB+	A+
			252,390,000							
Industrial										
NEAM	05/03/23	05/05/23	10,000,000	BROWN-FORMAN CORP	4.750	04/15/33	4.449	A1	A-	NA
NEAM	05/04/23	05/08/23	6,000,000	BROWN-FORMAN CORP	4.750	04/15/33	4.457	A1	A-	NA
NEAM	05/08/23	05/10/23	5,000,000	APPLE INC	4.000	05/10/28	4.043	Aaa	AA+	NA
NEAM	05/08/23	05/17/23	3,500,000	MERCK & CO INC	4.500	05/17/33	4.511	A1	A+	NA
DWS	05/08/23	05/11/23	7,000,000	T-MOBILE USA INC	4.800	07/15/28	4.848	Baa2	BBB-	BBB+
NEAM	05/09/23	05/12/23	17,000,000	ESTEE LAUDER COMPAN ES INC	4.650	05/15/33	4.663	A1	A+	NA
DWS	05/09/23	05/12/23	3,950,000	ESTEE LAUDER COMPAN ES INC	4.375	05/15/28	4.398	A1	A+	NA
NEAM	05/12/23	05/17/23	8,250,000	HONEYWELL INTERNATIONAL NC	4.250	01/15/29	4.294	A2	A	A
NEAM-FHLB	05/19/23	05/23/23	10,000,000	ESTEE LAUDER COMPAN ES INC	4.375	05/15/28	4.588	A1	A+	NA
NEAM-FHLB	05/22/23	05/24/23	10,500,000	ESTEE LAUDER COMPAN ES INC	4.375	05/15/28	4.571	A1	A+	NA
NEAM-FHLB	05/31/23	06/02/23	20,000,000	AMGEN INC	5.150	03/02/28	4.926	Baa1	BBB+	BBB+
			101,200,000							
Mortgage Backed										
DWS	03/30/23	04/13/23	(13,293)	FN BX4303	5.000	03/01/53	5.033	Aaa	AA+	AAA
DWS	04/17/23	05/11/23	6,598,000	FN BU7887	2.000	01/01/52	4.361	Aaa	AA+	AAA
NEAM	04/27/23	05/11/23	13,828,514	FH SD2344	5.000	02/01/53	4.930	Aaa	AA+	AAA
NEAM	04/28/23	05/11/23	24,693,775	FH SD2344	5.000	02/01/53	4.868	Aaa	AA+	AAA
DWS	04/28/23	05/02/23	11,644,735	G2 CQ6272	2.500	09/20/51	4.734	Aaa	AA+	AAA
DWS	04/28/23	05/03/23	19,802,424	FHR 5297 DA	5.000	12/25/52	4.919	Aaa	AA+	AAA
DWS	04/28/23	05/02/23	8,125,182	G2 CQ2893	2.500	08/20/51	4.669	Aaa	AA+	AAA
DWS	04/28/23	05/02/23	9,815,620	G2 CR6514	2.500	07/20/51	4.672	Aaa	AA+	AAA
DWS	05/09/23	05/11/23	5,634,845	FH SD1102	2.500	04/01/52	4.343	Aaa	AA+	AAA
DWS	05/09/23	05/11/23	5,913,547	FN BY0195	5.500	05/01/53	5.276	Aaa	AA+	AAA
DWS	05/22/23	05/25/23	5,771,406	FN CB3092	2.000	03/01/52	4.691	Aaa	AA+	AAA
DWS	05/25/23	05/31/23	19,827,659	FH SD2586	5.500	10/01/52	5.334	Aaa	AA+	AAA
DWS	05/25/23	05/31/23	6,726,317	FN BV4134	2.500	03/01/52	4.749	Aaa	AA+	AAA
DWS	05/25/23	05/31/23	11,592,420	FN BO6745	2.500	05/01/51	4.688	Aaa	AA+	AAA
DWS	05/26/23	06/01/23	10,640,583	FN CB6181	5.000	05/01/53	4.986	Aaa	AA+	AAA
DWS	05/26/23	06/01/23	10,256,272	G2 786534	5.500	02/20/53	5.395	Aaa	AA+	AAA
DWS	05/26/23	06/01/23	7,871,063	FN BW9925	5.500	10/01/52	5.451	Aaa	AA+	AAA
NEAM	05/30/23	06/13/23	2,954,677	FN FS4100	5.500	03/01/53	5.395	Aaa	AA+	AAA
DWS	05/31/23	06/05/23	10,000,000	FH QG4671	5.500	06/01/53	5.443	Aaa	AA+	AAA
DWS	06/09/23	06/14/23	4,573,678	FH SD1360	5.500	07/01/52	5.429	Aaa	AA+	AAA
			196,257,424							

Account	Trade	Settle	Current Units	Description	Coupon	Maturity	Yield	Moody's	S&P	Fitch
Municipal										
NEAM	04/19/23	04/21/23	2,000,000	JOBSONIO BEVERAGE SYS OHIO STATEWIDE LIQUOR PROF	4.532	01/01/35	4.662	Aa3	AA+	NA
NEAM	04/19/23	04/21/23	6,295,000	NEW YORK ST PWR AUTH EXTENDIBLE IAM COML PAPER N	2.818	11/15/39	4.794	Aa2	AA	AA
NEAM	05/04/23	05/08/23	2,250,000	VERMONT MUN BD BK	6.036	12/01/35	5.177	Aa2	NA	AA-
NEAM	05/05/23	05/09/23	3,000,000	DENVER COLO PUB SCHS CTFS PARTN	7.017	12/15/37	5.150	Aa3	AA	NA
NEAM	06/07/23	06/09/23	2,740,000	LOUISIANA ST UNIV & AGRIC & MECHANICAL COLLEGE BRD	3.280	07/01/40	5.035	A2	AA	A+
NEAM	06/14/23	07/20/23	5,000,000	COLORADO HSG & FIN AUTH	6.500	11/01/53	0.000	Aaa	AAA	NA
NEAM	06/21/23	06/23/23	2,250,000	MARYLAND ST TRANSN AUTH TRANSN FACS PROJS REV	5.754	07/01/41	5.145	Aa2	AA-	AA

23,535,000

Utility										
NEAM	05/08/23	05/10/23	7,000,000	OHIO POWER CO	5.000	06/01/33	5.060	Baa1	A-	A
NEAM	05/15/23	05/18/23	7,000,000	FLORIDA POWER & LIGHT CO	4.400	05/15/28	4.415	Aa2	A+	AA-
NEAM-FHLB	05/19/23	05/23/23	10,000,000	FLORIDA POWER & LIGHT CO	4.400	05/15/28	4.636	Aa2	A+	AA-
NEAM-FHLB	05/22/23	05/24/23	5,000,000	FLORIDA POWER & LIGHT CO	4.400	05/15/28	4.644	Aa2	A+	AA-
NEAM-FHLB	05/22/23	05/24/23	10,000,000	ONCOR ELECTRIC DELIVERY COMPANY LLC	4.300	05/15/28	4.568	A2	A+	A
NEAM-FHLB	05/30/23	06/08/23	10,000,000	NISOURCE INC	5.250	03/30/28	5.181	Baa2	BBB+	BBB
NEAM-FHLB	05/30/23	06/08/23	10,000,000	NISOURCE INC	5.250	03/30/28	5.127	Baa2	BBB+	BBB

59,000,000

Fixed Income Purchases:				
DWS	192,370,459	23 Items		

Fixed Income Purchases:				
NEAM	174,261,965	24 Items		

Fixed Income Purchases:				
NEAM FHLB	265,750,000	19 tem		

Fixed Income Purchases:				
Grand Total:	632,382,424	66 Items		

There were no bond sales in 2Q23

EQUITY PURCHASES									
Account	Trade	Settle	Principal	Description	Yield	S&P	Fitch	Moody's	
Aerospace/Defense									
Conning	06/07/23	06/09/23	251,906	GENERAL DYNAMICS ORD	2.381	NA	A-	WR	
Conning	06/07/23	06/09/23	125,205	LOCKHEED MARTIN ORD	2.555	WR	A-	A-	
			377,111						
Apparel									
Conning	06/07/23	06/09/23	350,218	NIKE CL B ORD	1.237	NA	AA-	NA	
			350,218						
Auto Manufacturers									
Wellington DUSG	04/26/23	04/28/23	41,076	TESLA ORD	NA	Baa3	BBB	NA	
			41,076						
Auto Parts&Equipment									
Conning	06/07/23	06/09/23	476,646	GENUINE PARTS ORD	2.406	Baa1	BBB	NA	
			476,646						
Banks									
Conning	06/07/23	06/09/23	523,561	BANK OF AMERICA ORD	2.985	A1	A-	AA-	
Conning	06/07/23	06/09/23	746,912	PNC FINANCIAL SERVICES GROUP ORD	4.704	A3	A-	A+	
Conning	06/07/23	06/09/23	668,624	M&T BANK ORD	3.847	A3	BBB+	A	
Conning	06/07/23	06/09/23	102,555	JPMORGAN CHASE ORD	2.843	A1	A-	AA-	
			2,041,653						
Beverages									
Wellington DUSG	04/04/23	04/06/23	20,715	CONSTELLATION BRANDS CL A ORD	1.466	WR	BBB	WR	
Wellington DUSG	04/14/23	04/18/23	81,670	BROWN FORMAN CL B ORD	1.255	NA	A-	WR	
Wellington DUSG	04/17/23	04/19/23	44,190	BROWN FORMAN CL B ORD	1.237	NA	A-	WR	
Wellington DUSG	04/17/23	04/19/23	19,103	BROWN FORMAN CL B ORD	1.237	NA	A-	WR	
Wellington DUSG	04/18/23	04/20/23	37,978	BROWN FORMAN CL B ORD	1.237	NA	A-	WR	
Wellington DUSG	04/18/23	04/20/23	25,467	BROWN FORMAN CL B ORD	1.237	NA	A-	WR	
Wellington DUSG	04/19/23	04/21/23	46,944	BROWN FORMAN CL B ORD	1.228	NA	A-	WR	
Wellington DUSG	04/25/23	04/27/23	41,653	BROWN FORMAN CL B ORD	1.232	NA	A-	WR	
Wellington DUSG	05/30/23	06/01/23	4,613	BROWN FORMAN CL B ORD	1.281	NA	A-	WR	
Wellington DUSG	05/30/23	06/01/23	24,598	BROWN FORMAN CL B ORD	1.281	NA	A-	WR	
			346,931						
Chemicals									
Wellington DUSG	04/04/23	04/06/23	20,936	ALBEMARLE ORD	0.756	NA	BBB	BBB	
Wellington DUSG	04/14/23	04/18/23	20,886	ALBEMARLE ORD	0.777	NA	BBB	BBB	
			41,821						
Commercial Services									
Wellington DUSG	05/04/23	05/08/23	41,770	ESTEE LAUDER CL A ORD	1.254	A1	A+	NA	
Wellington DUSG	06/05/23	06/07/23	13,603	ESTEE LAUDER CL A ORD	1.425	A1	A+	NA	
Conning	06/07/23	06/09/23	838,690	ESTEE LAUDER CL A ORD	1.423	A1	A+	NA	
Wellington DUSG	06/09/23	06/13/23	13,409	ESTEE LAUDER CL A ORD	1.462	A1	A+	NA	
Wellington DUSG	06/23/23	06/27/23	11,331	ESTEE LAUDER CL A ORD	1.344	A1	A+	NA	
			918,802						
Computers									
Wellington DUSG	04/11/23	04/13/23	20,780	GODADDY CL A ORD	NA	NA	NA	NA	
Wellington DUSG	04/25/23	04/27/23	41,663	GODADDY CL A ORD	NA	NA	NA	NA	
Wellington DUSG	05/02/23	05/04/23	20,565	ZOOMINFO TECHNOLOGIES ORD	NA	NA	BB	NA	
Wellington DUSG	05/18/23	05/22/23	13,339	ZOOMINFO TECHNOLOGIES ORD	NA	NA	BB	NA	
Wellington DUSG	06/01/23	06/05/23	22,741	ZOOMINFO TECHNOLOGIES ORD	NA	NA	BB	NA	
Wellington DUSG	06/07/23	06/09/23	22,666	ZOOMINFO TECHNOLOGIES ORD	NA	NA	BB	NA	
Wellington DUSG	06/13/23	06/15/23	10,390	ZOOMINFO TECHNOLOGIES ORD	NA	NA	BB	NA	
			152,145						

Diversified Finan Serv								
Wellington	05/25/23	05/30/23	332,079	AMERICAN EXPRESS ORD	1.430	A2	BBB+	A
Wellington	05/26/23	05/31/23	8,682	AMERICAN EXPRESS ORD	1.374	A2	BBB+	A
Wellington	05/26/23	05/31/23	15,657	AMERICAN EXPRESS ORD	1.374	A2	BBB+	A
Wellington	05/26/23	05/31/23	281,622	AMERICAN EXPRESS ORD	1.374	A2	BBB+	A
Conning	06/07/23	06/09/23	373,626	MORGAN STANLEY ORD	3.584	A1	A-	A+
Conning	06/07/23	06/09/23	1,034,709	CHARLES SCHWAB ORD	1.690	NA	A-	A
Conning	06/07/23	06/09/23	315,793	AMERIPRISE FINANCE ORD	1.608	A3	A-	A-
2,362,169								
Electronics								
Wellington DUSG	04/05/23	04/10/23	63,043	JABIL ORD	0.385	WR	BBB-	BBB-
63,043								
Healthcare-Products								
Wellington	04/03/23	04/05/23	412,472	ABBOTT LABORATORIES ORD	1.890	NA	AA-	WR
Wellington	04/03/23	04/05/23	424,925	ABBOTT LABORATORIES ORD	1.890	NA	AA-	WR
Wellington DUSG	04/04/23	04/06/23	23,831	VEEVA SYSTEMS ORD	NA	NA	NA	NA
Wellington DUSG	04/04/23	04/06/23	18,179	VEEVA SYSTEMS ORD	NA	NA	NA	NA
Wellington	04/04/23	04/06/23	164,677	ABBOTT LABORATORIES ORD	1.868	NA	AA-	WR
Wellington	04/04/23	04/06/23	267,671	ABBOTT LABORATORIES ORD	1.868	NA	AA-	WR
Wellington	04/05/23	04/10/23	394,128	ABBOTT LABORATORIES ORD	1.842	NA	AA-	WR
Wellington	04/06/23	04/11/23	367,758	ABBOTT LABORATORIES ORD	1.830	NA	AA-	WR
Wellington	04/10/23	04/12/23	410,665	DANAHER ORD	0.409	NA	A-	NA
Wellington	04/10/23	04/12/23	623,088	ABBOTT LABORATORIES ORD	1.851	NA	AA-	WR
Wellington DUSG	04/11/23	04/13/23	12,460	DEXCOM ORD	NA	NA	NA	NA
Wellington DUSG	04/11/23	04/13/23	12,339	VEEVA SYSTEMS ORD	NA	NA	NA	NA
Wellington	04/11/23	04/13/23	187,399	ABBOTT LABORATORIES ORD	1.859	NA	AA-	WR
Wellington	04/11/23	04/13/23	131,596	ABBOTT LABORATORIES ORD	1.859	NA	AA-	WR
Wellington	04/13/23	04/17/23	289,571	ABBOTT LABORATORIES ORD	1.892	NA	AA-	WR
Wellington DUSG	04/14/23	04/18/23	20,910	VEEVA SYSTEMS ORD	NA	NA	NA	NA
Wellington	04/14/23	04/18/23	72,851	ABBOTT LABORATORIES ORD	1.885	NA	AA-	WR
Wellington	04/14/23	04/18/23	446,795	ABBOTT LABORATORIES ORD	1.885	NA	AA-	WR
Wellington	04/17/23	04/19/23	271,352	ABBOTT LABORATORIES ORD	1.875	NA	AA-	WR
Wellington	04/18/23	04/20/23	271,371	ABBOTT LABORATORIES ORD	1.882	NA	AA-	WR
Wellington	04/19/23	04/21/23	44,946	ABBOTT LABORATORIES ORD	1.745	NA	AA-	WR
Wellington	04/19/23	04/21/23	290,826	ABBOTT LABORATORIES ORD	1.745	NA	AA-	WR
Wellington	04/20/23	04/24/23	265,868	ABBOTT LABORATORIES ORD	1.776	NA	AA-	WR
Wellington	04/21/23	04/25/23	278,841	ABBOTT LABORATORIES ORD	1.755	NA	AA-	WR
Wellington DUSG	04/28/23	05/02/23	41,850	DEXCOM ORD	NA	NA	NA	NA
Wellington	04/28/23	05/02/23	309,422	ABBOTT LABORATORIES ORD	1.774	NA	AA-	WR
Wellington	05/01/23	05/03/23	233,377	ABBOTT LABORATORIES ORD	1.764	NA	AA-	WR
Wellington	05/02/23	05/04/23	188,786	ABBOTT LABORATORIES ORD	1.758	NA	AA-	WR
Wellington	05/03/23	05/05/23	235,606	ABBOTT LABORATORIES ORD	1.754	NA	AA-	WR
Wellington	05/03/23	05/05/23	22,466	ABBOTT LABORATORIES ORD	1.754	NA	AA-	WR
Wellington	05/04/23	05/08/23	325,667	ABBOTT LABORATORIES ORD	1.768	NA	AA-	WR
Wellington DUSG	05/19/23	05/23/23	21,813	DEXCOM ORD	NA	NA	NA	NA
Wellington	05/24/23	05/26/23	201,369	DANAHER ORD	0.448	NA	A-	NA
Wellington	05/24/23	05/26/23	790,342	DANAHER ORD	0.448	NA	A-	NA
Wellington DUSG	05/26/23	05/31/23	43,870	DEXCOM ORD	NA	NA	NA	NA
Conning	06/07/23	06/09/23	130,855	DANAHER ORD	0.429	NA	A-	NA
Conning	06/07/23	06/09/23	133,345	THERMO FISHER SCIENTIFIC ORD	0.240	NA	A-	BBB+
Wellington DUSG	06/15/23	06/20/23	37,382	BOSTON SCIENTIFIC ORD	NA	NA	BBB+	BBB+
Wellington DUSG	06/15/23	06/20/23	136,986	BOSTON SCIENTIFIC ORD	NA	NA	BBB+	BBB+
8,557,654								
Healthcare-Services								
Conning	06/07/23	06/09/23	555,065	CVS HEALTH ORD	3.232	NA	BBB	WR
Wellington	06/20/23	06/22/23	342,571	UNITEDHEALTH GRP ORD	1.455	A3	A+	A
897,636								
Insurance								
Conning	06/07/23	06/09/23	219,813	TRAVELERS COMPANIES ORD	2.116	NA	A	A+
219,813								

Internet								
Wellington DUSG	04/24/23	04/26/23	41,709	META PLATFORMS CL A ORD	NA	A1	AA-	NA
Wellington DUSG	04/27/23	05/01/23	37,858	META PLATFORMS CL A ORD	NA	A1	AA-	NA
Wellington DUSG	04/27/23	05/01/23	24,059	META PLATFORMS CL A ORD	NA	A1	AA-	NA
Wellington DUSG	04/27/23	05/01/23	46,828	META PLATFORMS CL A ORD	NA	A1	AA-	NA
Wellington DUSG	04/28/23	05/02/23	17,291	AMAZON COM ORD	NA	WR	AA	AA-
Wellington DUSG	05/11/23	05/15/23	30,076	ALPHABET CL A ORD	NA	Aa2	AA+	NA
Wellington DUSG	05/11/23	05/15/23	58,087	ALPHABET CL A ORD	NA	Aa2	AA+	NA
Wellington DUSG	05/11/23	05/15/23	23,502	ALPHABET CL A ORD	NA	Aa2	AA+	NA
Wellington DUSG	05/18/23	05/22/23	86,442	META PLATFORMS CL A ORD	NA	A1	AA-	NA
Wellington DUSG	05/25/23	05/30/23	217,606	META PLATFORMS CL A ORD	NA	A1	AA-	NA
Wellington DUSG	05/26/23	05/31/23	307,611	META PLATFORMS CL A ORD	NA	A1	AA-	NA
Wellington DUSG	06/12/23	06/14/23	233,263	UBER TECHNOLOGIES ORD	NA	NA	B+	NA
Wellington DUSG	06/13/23	06/15/23	65,743	UBER TECHNOLOGIES ORD	NA	NA	B+	NA
Wellington DUSG	06/27/23	06/29/23	22,233	UBER TECHNOLOGIES ORD	NA	NA	B+	NA
1,212,310								
Machinery-Constr&Mining								
Conning	06/07/23	06/09/23	151,252	CATERPILLAR ORD	2.038	A2	A	A+
151,252								
Machinery-Diversified								
Wellington DUSG	04/05/23	04/10/23	12,300	DEERE ORD	1.260	A2	A	A+
Wellington DUSG	04/05/23	04/10/23	24,558	NORDSON ORD	1.162	NA	NA	NA
Wellington DUSG	04/05/23	04/10/23	29,045	INGERSOLL RAND ORD	0.146	NA	BBB-	BBB-
Wellington DUSG	04/14/23	04/18/23	20,893	INGERSOLL RAND ORD	0.144	NA	BBB-	BBB-
Wellington DUSG	04/21/23	04/25/23	20,862	INGERSOLL RAND ORD	0.145	NA	BBB-	BBB-
Wellington DUSG	05/12/23	05/16/23	21,241	DEERE ORD	1.259	A2	A	A+
Conning	06/07/23	06/09/23	276,180	CUMMINS ORD	2.770	NA	A+	WR
405,080								
Oil&Gas								
Conning	06/07/23	06/09/23	3,276,581	COTERRA ENERGY ORD	2.818	NA	BBB	BBB
3,276,581								
Pharmaceuticals								
Wellington DUSG	05/02/23	05/04/23	188,693	MERCK & CO ORD	2.409	WR	A+	WR
Wellington DUSG	05/02/23	05/04/23	105,484	MERCK & CO ORD	2.409	WR	A+	WR
Wellington DUSG	05/03/23	05/05/23	134,527	MERCK & CO ORD	2.402	WR	A+	WR
Conning	06/07/23	06/09/23	427,657	ABBVIE ORD	4.234	Baa1	BBB+	NA
Conning	06/07/23	06/09/23	205,452	BRISTOL MYERS SQUIBB ORD	3.407	NA	A+	WR
Conning	06/07/23	06/09/23	3,458,565	ELI LILLY ORD	0.967	A1	A+	WR
Conning	06/07/23	06/09/23	226,682	GILEAD SCIENCES ORD	3.864	NA	BBB+	NA
Conning	06/07/23	06/09/23	174,887	PFIZER ORD	4.166	A1	A+	A
4,921,946								
REITS								
Wellington	04/12/23	04/14/23	198,642	PUBLIC STORAGE REIT ORD	2.874	NA	A	WR
Wellington	06/06/23	06/08/23	208,024	AMERICAN TOWER REIT	3.183	WR	BBB-	BBB+
Wellington	06/07/23	06/09/23	154,153	AMERICAN TOWER REIT	3.153	WR	BBB-	BBB+
560,819								
Retail								
Conning	06/07/23	06/09/23	767,363	TARGET ORD	3.279	A2	A	A
Conning	06/07/23	06/09/23	350,673	BEST BUY ORD	4.704	A3	BBB+	WR
Conning	06/07/23	06/09/23	115,660	STARBUCKS ORD	2.124	NA	BBB+	WR
1,233,696								

Semiconductors									
Wellington DUSG	05/25/23	05/30/23	12,624	NVIDIA ORD	0.042	NA	A+	WR	
Wellington DUSG	05/25/23	05/30/23	75,399	NVIDIA ORD	0.042	NA	A+	WR	
Wellington DUSG	05/25/23	05/30/23	40,641	NVIDIA ORD	0.042	NA	A+	WR	
Wellington DUSG	06/06/23	06/08/23	45,356	NVIDIA ORD	0.041	NA	A+	WR	
Wellington DUSG	06/06/23	06/08/23	199,496	BROADCOM ORD	2.203	NA	BBB-	BBB-	
Wellington DUSG	06/06/23	06/08/23	108,993	BROADCOM ORD	2.203	NA	BBB-	BBB-	
Wellington DUSG	06/07/23	06/09/23	241,799	BROADCOM ORD	2.195	NA	BBB-	BBB-	
Conning	06/07/23	06/09/23	218,489	QUALCOMM ORD	2.648	A2	A	NA	
Wellington DUSG	06/13/23	06/15/23	170,783	BROADCOM ORD	2.044	NA	BBB-	BBB-	
1,113,580									
Software									
Wellington DUSG	04/25/23	04/27/23	40,818	CADENCE DESIGN SYSTEMS ORD	NA	A3	BBB+	A-	
Wellington DUSG	04/25/23	04/27/23	222,503	CADENCE DESIGN SYSTEMS ORD	NA	A3	BBB+	A-	
Wellington DUSG	04/25/23	04/27/23	50,622	CADENCE DESIGN SYSTEMS ORD	NA	A3	BBB+	A-	
Wellington DUSG	05/26/23	05/31/23	46,090	WORKDAY CL A ORD	NA	Baa2	BBB	NA	
Wellington DUSG	05/26/23	05/31/23	28,957	MICROSOFT ORD	0.799	Aaa	AAA	WR	
388,990									
Telecommunications									
Wellington DUSG	05/02/23	05/04/23	84,751	APPLE ORD	0.546	WR	AA+	NA	
Wellington DUSG	05/26/23	05/31/23	21,746	APPLE ORD	0.530	WR	AA+	NA	
106,497									
Transportation									
Conning	06/07/23	06/09/23	214,382	UNION PACIFIC ORD	2.581	A3	A-	A-	
Conning	06/07/23	06/09/23	274,613	UNITED PARCEL SERVICE CL B ORD	3.662	NA	A	NA	
488,995									

Equity Purchases:				
FHLB Common Stock	-	0 Items		
Equity Purchases:				
Conning	16,985,959	30 Items		
Equity Purchases:				
Wellington	13,720,506	108 Items		
Grand Total			30,706,465	138 Items

EQUITY SALES									
Account	Trade	Settle	Principal	Description	Yield	Moody's	S&P	Fitch	
Aerospace/Defense									
Wellington	04/05/23	04/10/23	(450,930)	RAYTHEON TECHNOLOGIES ORD	2.228	Baa1	A-	WR	
Wellington	04/05/23	04/10/23	(418,913)	GENERAL DYNAMICS ORD	2.201	NA	A-	WR	
Wellington	04/05/23	04/10/23	(294,077)	LOCKHEED MARTIN ORD	2.367	WR	A-	A-	
Wellington	04/05/23	04/10/23	(512,345)	NORTHROP GRUMMAN ORD	1.469	NA	BBB+	BBB+	
Wellington	04/13/23	04/17/23	(457,404)	RAYTHEON TECHNOLOGIES ORD	2.164	Baa1	A-	WR	
Wellington	04/13/23	04/17/23	(414,136)	GENERAL DYNAMICS ORD	2.229	NA	A-	WR	
Wellington	04/13/23	04/17/23	(291,647)	LOCKHEED MARTIN ORD	2.357	WR	A-	A-	
Wellington	04/13/23	04/17/23	(510,002)	NORTHROP GRUMMAN ORD	1.459	NA	BBB+	BBB+	
Conning	04/13/23	04/17/23	(230,442)	RAYTHEON TECHNOLOGIES ORD	2.164	Baa1	A-	WR	
Conning	04/13/23	04/17/23	(222,928)	GENERAL DYNAMICS ORD	2.229	NA	A-	WR	
Conning	04/13/23	04/17/23	(231,101)	LOCKHEED MARTIN ORD	2.357	WR	A-	A-	
Wellington DUSG	06/12/23	06/14/23	(119,393)	RAYTHEON TECHNOLOGIES ORD	2.253	Baa1	A-	WR	
Wellington DUSG	06/14/23	06/16/23	(10,170)	RAYTHEON TECHNOLOGIES ORD	2.313	Baa1	A-	WR	
Wellington DUSG	06/16/23	06/21/23	(110,865)	RAYTHEON TECHNOLOGIES ORD	2.292	Baa1	A-	WR	
(4,274,352)									

Apparel								
Wellington	04/05/23	04/10/23	(562,037)	NIKE CL B ORD	1.067	NA	AA-	NA
Wellington	04/13/23	04/17/23	(581,523)	NIKE CL B ORD	1.020	NA	AA-	NA
Conning	04/13/23	04/17/23	(235,937)	NIKE CL B ORD	1.020	NA	AA-	NA
Wellington DUSG	04/14/23	04/18/23	(20,898)	NIKE CL B ORD	1.024	NA	AA-	NA
Wellington DUSG	05/02/23	05/04/23	(42,356)	LULULEMON ATHLETICA ORD	NA	NA	NA	NA
Wellington DUSG	06/12/23	06/14/23	(185,122)	NIKE CL B ORD	1.240	NA	AA-	NA
Wellington DUSG	06/12/23	06/14/23	(151,686)	LULULEMON ATHLETICA ORD	NA	NA	NA	NA
Wellington DUSG	06/16/23	06/21/23	(191,631)	NIKE CL B ORD	1.166	NA	AA-	NA
Wellington DUSG	06/16/23	06/21/23	(153,373)	LULULEMON ATHLETICA ORD	NA	NA	NA	NA
(2,124,562)								
Auto Manufacturers								
Wellington DUSG	06/12/23	06/14/23	(216,095)	TESLA ORD	NA	Baa3	BBB	NA
Wellington DUSG	06/16/23	06/21/23	(219,494)	TESLA ORD	NA	Baa3	BBB	NA
(435,589)								
Auto Parts&Equipment								
Conning	04/13/23	04/17/23	(207,270)	GENUINE PARTS ORD	2.213	Baa1	BBB	NA
(207,270)								
Banks								
Wellington	04/05/23	04/10/23	(159,170)	PNC FINANCIAL SERVICES GROUP ORD	4.941	A3	A-	A+
Wellington	04/13/23	04/17/23	(158,052)	PNC FINANCIAL SERVICES GROUP ORD	4.942	A3	A-	A+
Conning	04/13/23	04/17/23	(186,068)	BANK OF AMERICA ORD	3.046	A1	A-	AA-
Conning	04/13/23	04/17/23	(171,869)	PNC FINANCIAL SERVICES GROUP ORD	4.942	A3	A-	A+
Conning	04/13/23	04/17/23	(167,022)	M&T BANK ORD	4.204	A3	BBB+	A
Conning	04/13/23	04/17/23	(200,214)	JPMORGAN CHASE ORD	3.101	A1	A-	AA-
(1,042,396)								
Beverages								
Wellington	04/05/23	04/10/23	(425,913)	COCA-COLA ORD	2.834	NA	A+	A
Wellington	04/05/23	04/10/23	(512,455)	PEPSICO ORD	2.505	NA	A+	WR
Wellington	04/13/23	04/17/23	(422,811)	COCA-COLA ORD	2.819	NA	A+	A
Wellington	04/13/23	04/17/23	(507,335)	PEPSICO ORD	2.495	NA	A+	WR
Conning	04/13/23	04/17/23	(236,110)	PEPSICO ORD	2.495	NA	A+	WR
Conning	04/13/23	04/17/23	(235,673)	COCA-COLA ORD	2.819	NA	A+	A
Wellington DUSG	05/03/23	05/05/23	(12,698)	MONSTER BEVERAGE ORD	NA	NA	NA	NA
Wellington DUSG	05/04/23	05/08/23	(33,411)	MONSTER BEVERAGE ORD	NA	NA	NA	NA
Wellington DUSG	05/30/23	06/01/23	(13,404)	MONSTER BEVERAGE ORD	NA	NA	NA	NA
Wellington DUSG	05/30/23	06/01/23	(13,265)	CONSTELLATION BRANDS CL A ORD	1.388	WR	BBB	WR
Conning	06/07/23	06/09/23	(139,826)	PEPSICO ORD	2.618	NA	A+	WR
Wellington DUSG	06/09/23	06/13/23	(8,972)	MONSTER BEVERAGE ORD	NA	NA	NA	NA
Wellington DUSG	06/09/23	06/13/23	(13,319)	CONSTELLATION BRANDS CL A ORD	1.362	WR	BBB	WR
Wellington DUSG	06/12/23	06/14/23	(151,414)	MONSTER BEVERAGE ORD	NA	NA	NA	NA
Wellington DUSG	06/12/23	06/14/23	(85,782)	BROWN FORMAN CL B ORD	1.267	NA	A-	WR
Wellington DUSG	06/12/23	06/14/23	(147,636)	CONSTELLATION BRANDS CL A ORD	1.346	WR	BBB	WR
Wellington DUSG	06/13/23	06/15/23	(17,030)	CONSTELLATION BRANDS CL A ORD	1.330	WR	BBB	WR
Wellington DUSG	06/16/23	06/21/23	(148,790)	MONSTER BEVERAGE ORD	NA	NA	NA	NA
Wellington DUSG	06/16/23	06/21/23	(85,961)	BROWN FORMAN CL B ORD	1.231	NA	A-	WR
Wellington DUSG	06/16/23	06/21/23	(138,731)	CONSTELLATION BRANDS CL A ORD	1.337	WR	BBB	WR
(3,350,534)								
Biotechnology								
Wellington DUSG	06/12/23	06/14/23	(43,299)	UNITED THERAPEUTICS ORD	NA	NA	NA	NA
Wellington DUSG	06/16/23	06/21/23	(42,710)	UNITED THERAPEUTICS ORD	NA	NA	NA	NA
(86,009)								
Building Materials								
Wellington DUSG	04/05/23	04/10/23	(44,122)	FORTUNE BRANDS INNOVATIONS ORD	1.942	NA	BBB	BBB
Wellington DUSG	04/06/23	04/11/23	(17,096)	FORTUNE BRANDS INNOVATIONS ORD	1.928	NA	BBB	BBB
Wellington DUSG	04/14/23	04/18/23	(8,373)	FORTUNE BRANDS INNOVATIONS ORD	1.823	NA	BBB	BBB

Wellington DUSG	04/14/23	04/18/23	(27,868)	BUILDERS FIRSTSOURCE ORD	NA	WR	BB	NA
Wellington DUSG	05/12/23	05/16/23	(19,566)	FORTUNE BRANDS INNOVATIONS ORD	1.640	NA	BBB	BBB
Wellington DUSG	05/15/23	05/17/23	(26,178)	FORTUNE BRANDS INNOVATIONS ORD	1.628	NA	BBB	BBB
Wellington DUSG	05/16/23	05/18/23	(19,466)	FORTUNE BRANDS INNOVATIONS ORD	1.655	NA	BBB	BBB
Wellington DUSG	05/18/23	05/22/23	(19,987)	FORTUNE BRANDS INNOVATIONS ORD	1.601	NA	BBB	BBB
Wellington DUSG	05/19/23	05/23/23	(19,863)	FORTUNE BRANDS INNOVATIONS ORD	1.636	NA	BBB	BBB
Wellington DUSG	05/22/23	05/24/23	(23,512)	FORTUNE BRANDS INNOVATIONS ORD	1.657	NA	BBB	BBB
Wellington DUSG	05/26/23	05/31/23	(31,044)	FORTUNE BRANDS INNOVATIONS ORD	1.640	NA	BBB	BBB
Wellington DUSG	05/31/23	06/02/23	(24,242)	FORTUNE BRANDS INNOVATIONS ORD	1.687	NA	BBB	BBB
Wellington DUSG	06/01/23	06/05/23	(24,421)	FORTUNE BRANDS INNOVATIONS ORD	1.665	NA	BBB	BBB
Wellington DUSG	06/02/23	06/06/23	(6,355)	FORTUNE BRANDS INNOVATIONS ORD	1.586	NA	BBB	BBB
Wellington DUSG	06/12/23	06/14/23	(72,744)	BUILDERS FIRSTSOURCE ORD	NA	WR	BB	NA
Wellington DUSG	06/16/23	06/21/23	(69,318)	BUILDERS FIRSTSOURCE ORD	NA	WR	BB	NA

(454,156)

Chemicals

Wellington DUSG	04/05/23	04/10/23	(20,725)	PPG INDUSTRIES ORD	1.763	A3	BBB+	BBB+
Wellington	04/05/23	04/10/23	(429,367)	ECOLAB ORD	1.252	NA	A-	A-
Wellington	04/13/23	04/17/23	(428,617)	ECOLAB ORD	1.247	NA	A-	A-
Wellington DUSG	04/14/23	04/18/23	(138,167)	PPG INDUSTRIES ORD	1.770	A3	BBB+	BBB+
Wellington DUSG	04/17/23	04/19/23	(82,376)	PPG INDUSTRIES ORD	1.738	A3	BBB+	BBB+
Wellington DUSG	06/12/23	06/14/23	(119,022)	SHERWIN WILLIAMS ORD	0.984	NA	BBB	BBB
Wellington DUSG	06/12/23	06/14/23	(59,006)	ALBEMARLE ORD	0.725	NA	BBB	BBB
Wellington DUSG	06/16/23	06/21/23	(117,514)	SHERWIN WILLIAMS ORD	0.972	NA	BBB	BBB
Wellington DUSG	06/16/23	06/21/23	(60,089)	ALBEMARLE ORD	0.697	NA	BBB	BBB

(1,454,883)

Commercial Services

Wellington DUSG	04/04/23	04/06/23	(20,702)	GLOBAL PAYMENTS ORD	0.968	NA	BBB-	BBB
Wellington DUSG	04/04/23	04/06/23	(30,968)	GLOBAL PAYMENTS ORD	0.968	NA	BBB-	BBB
Wellington DUSG	04/05/23	04/10/23	(51,628)	GLOBAL PAYMENTS ORD	0.962	NA	BBB-	BBB
Wellington	04/05/23	04/10/23	(510,426)	COLGATE PALMOLIVE ORD	2.495	NA	AA-	WR
Wellington	04/05/23	04/10/23	(504,960)	PROCTER & GAMBLE ORD	2.415	Aa3	AA-	NA
Wellington DUSG	04/06/23	04/11/23	(31,445)	GLOBAL PAYMENTS ORD	0.951	NA	BBB-	BBB
Wellington DUSG	04/10/23	04/12/23	(31,230)	GLOBAL PAYMENTS ORD	0.954	NA	BBB-	BBB
Wellington DUSG	04/11/23	04/13/23	(84,675)	GLOBAL PAYMENTS ORD	0.945	NA	BBB-	BBB
Wellington DUSG	04/12/23	04/14/23	(25,449)	GLOBAL PAYMENTS ORD	0.950	NA	BBB-	BBB
Wellington	04/13/23	04/17/23	(510,009)	COLGATE PALMOLIVE ORD	2.457	NA	AA-	WR
Wellington	04/13/23	04/17/23	(498,288)	PROCTER & GAMBLE ORD	2.407	Aa3	AA-	NA
Conning	04/13/23	04/17/23	(230,629)	ESTEE LAUDER CL A ORD	1.002	A1	A+	NA
Conning	04/13/23	04/17/23	(219,758)	PAYCHEX ORD	2.892	NA	NA	NA
Conning	04/13/23	04/17/23	(244,530)	PROCTER & GAMBLE ORD	2.407	Aa3	AA-	NA
Conning	04/13/23	04/17/23	(232,142)	COLGATE PALMOLIVE ORD	2.457	NA	AA-	WR
Wellington DUSG	04/25/23	04/27/23	(41,471)	ESTEE LAUDER CL A ORD	1.020	A1	A+	NA
Wellington DUSG	05/18/23	05/22/23	(43,176)	FLEETCOR TECHNOLOGIES ORD	NA	NA	BB+	NA
Wellington DUSG	05/25/23	05/30/23	(42,919)	FLEETCOR TECHNOLOGIES ORD	NA	NA	BB+	NA
Conning	06/07/23	06/09/23	(165,711)	PROCTER & GAMBLE ORD	2.542	Aa3	AA-	NA
Wellington DUSG	06/09/23	06/13/23	(45,490)	FLEETCOR TECHNOLOGIES ORD	NA	NA	BB+	NA
Wellington DUSG	06/12/23	06/14/23	(138,129)	ESTEE LAUDER CL A ORD	1.436	A1	A+	NA
Wellington DUSG	06/12/23	06/14/23	(98,239)	S&P GLOBAL ORD	0.908	NA	NA	A-
Wellington DUSG	06/12/23	06/14/23	(53,793)	BLOCK CL A ORD	NA	NA	BB	BB
Wellington DUSG	06/12/23	06/14/23	(87,330)	FLEETCOR TECHNOLOGIES ORD	NA	NA	BB+	NA
Wellington DUSG	06/14/23	06/16/23	(16,920)	FLEETCOR TECHNOLOGIES ORD	NA	NA	BB+	NA
Wellington DUSG	06/16/23	06/21/23	(152,793)	ESTEE LAUDER CL A ORD	1.265	A1	A+	NA
Wellington DUSG	06/16/23	06/21/23	(98,007)	S&P GLOBAL ORD	0.886	NA	NA	A-
Wellington DUSG	06/16/23	06/21/23	(54,222)	BLOCK CL A ORD	NA	NA	BB	BB
Wellington DUSG	06/16/23	06/21/23	(80,642)	FLEETCOR TECHNOLOGIES ORD	NA	NA	BB+	NA

(4,345,681)

Computers

Wellington	04/05/23	04/10/23	(289,591)	AUTOMATIC DATA PROCESSING ORD	2.149	Aa3	AA-	AA-
Wellington	04/13/23	04/17/23	(291,995)	AUTOMATIC DATA PROCESSING ORD	2.108	Aa3	AA-	AA-
Conning	04/13/23	04/17/23	(225,176)	HP ORD	3.428	NA	BBB	BBB+
Conning	04/13/23	04/17/23	(219,540)	AUTOMATIC DATA PROCESSING ORD	2.108	Aa3	AA-	AA-

Wellington DUSG	04/24/23	04/26/23	(38,977)	SALESFORCE ORD	NA	NA	A+	NA
Wellington DUSG	04/25/23	04/27/23	(68,466)	SALESFORCE ORD	NA	NA	A+	NA
Wellington DUSG	04/25/23	04/27/23	(57,759)	SALESFORCE ORD	NA	NA	A+	NA
Wellington DUSG	06/12/23	06/14/23	(59,294)	GODADDY CL A ORD	NA	NA	NA	NA
Wellington DUSG	06/12/23	06/14/23	(115,392)	CDW ORD	1.310	NA	BBB-	BBB-
Wellington DUSG	06/12/23	06/14/23	(90,666)	ZOOMINFO TECHNOLOGIES ORD	NA	NA	BB	NA
Wellington DUSG	06/12/23	06/14/23	(90,173)	SALESFORCE ORD	NA	NA	A+	NA
Wellington DUSG	06/16/23	06/21/23	(59,074)	GODADDY CL A ORD	NA	NA	NA	NA
Wellington DUSG	06/16/23	06/21/23	(115,524)	CDW ORD	1.274	NA	BBB-	BBB-
Wellington DUSG	06/16/23	06/21/23	(85,221)	ZOOMINFO TECHNOLOGIES ORD	NA	NA	BB	NA
Wellington DUSG	06/16/23	06/21/23	(86,813)	SALESFORCE ORD	NA	NA	A+	NA
(1,893,660)								
Cosmetics/Personal Care								
Conning	04/13/23	04/17/23	(243,809)	KIMBERLY CLARK ORD	3.390	WR	A	WR
Conning	06/07/23	06/09/23	(242,258)	KIMBERLY CLARK ORD	3.452	WR	A	WR
(486,067)								
Diversified Finan Serv								
Wellington	04/05/23	04/10/23	(383,402)	AMERICAN EXPRESS ORD	1.341	A2	BBB+	A
Wellington DUSG	04/10/23	04/12/23	(40,772)	AMERICAN EXPRESS ORD	1.340	A2	BBB+	A
Wellington	04/13/23	04/17/23	(381,648)	AMERICAN EXPRESS ORD	1.331	A2	BBB+	A
Conning	04/13/23	04/17/23	(240,581)	INTUIT ORD	0.684	NA	A-	NA
Conning	04/13/23	04/17/23	(197,224)	MORGAN STANLEY ORD	3.530	A1	A-	A+
Conning	04/13/23	04/17/23	(229,085)	CME GROUP CL A ORD	2.159	NA	AA-	AA-
Conning	04/13/23	04/17/23	(147,649)	CHARLES SCHWAB ORD	1.728	NA	A-	A
Conning	04/13/23	04/17/23	(216,617)	BLACKROCK ORD	2.928	Aa3	AA-	NA
Conning	04/13/23	04/17/23	(200,524)	AMERIPRISE FINANCE ORD	1.621	A3	A-	A-
Conning	04/13/23	04/17/23	(234,891)	INTERCONTINENTAL EXCHANGE ORD	1.451	NA	A-	NA
Wellington DUSG	05/03/23	05/05/23	(12,694)	MORGAN STANLEY ORD	3.658	A1	A-	A+
Wellington DUSG	05/04/23	05/08/23	(41,767)	MORGAN STANLEY ORD	3.753	A1	A-	A+
Conning	06/07/23	06/09/23	(322,522)	INTUIT ORD	0.715	NA	A-	NA
Conning	06/07/23	06/09/23	(258,407)	INTERCONTINENTAL EXCHANGE ORD	1.440	NA	A-	NA
Wellington DUSG	06/09/23	06/13/23	(90,305)	MORGAN STANLEY ORD	3.596	A1	A-	A+
Wellington DUSG	06/12/23	06/14/23	(82,413)	ARES MANAGEMENT CL A ORD	2.798	NA	BBB+	A-
Wellington DUSG	06/12/23	06/14/23	(64,525)	MORGAN STANLEY ORD	3.545	A1	A-	A+
Wellington DUSG	06/12/23	06/14/23	(93,066)	AMERICAN EXPRESS ORD	1.244	A2	BBB+	A
Wellington DUSG	06/16/23	06/21/23	(81,692)	ARES MANAGEMENT CL A ORD	2.923	NA	BBB+	A-
Wellington DUSG	06/16/23	06/21/23	(63,331)	MORGAN STANLEY ORD	3.519	A1	A-	A+
Wellington DUSG	06/16/23	06/21/23	(89,938)	AMERICAN EXPRESS ORD	1.254	A2	BBB+	A
(3,473,054)								
Electric								
Wellington	04/05/23	04/10/23	(186,420)	NEXTERA ENERGY ORD	2.225	Baa1	A-	A-
Wellington	04/13/23	04/17/23	(184,737)	NEXTERA ENERGY ORD	2.210	Baa1	A-	A-
(371,158)								
Electrical Compo&Equip								
Wellington DUSG	04/24/23	04/26/23	(50,098)	AMETEK ORD	0.661	WR	BBB+	NA
Wellington DUSG	05/03/23	05/05/23	(12,766)	AMETEK ORD	0.629	WR	BBB+	NA
Wellington DUSG	05/25/23	05/30/23	(75,699)	AMETEK ORD	0.624	WR	BBB+	NA
Wellington DUSG	06/09/23	06/13/23	(68,906)	AMETEK ORD	0.625	WR	BBB+	NA
Wellington DUSG	06/12/23	06/14/23	(65,760)	AMETEK ORD	0.622	WR	BBB+	NA
Wellington DUSG	06/13/23	06/15/23	(20,382)	AMETEK ORD	0.612	WR	BBB+	NA
Wellington DUSG	06/15/23	06/20/23	(170,036)	AMETEK ORD	0.600	WR	BBB+	NA
(463,646)								
Electronics								
Wellington DUSG	06/06/23	06/08/23	(12,715)	AMPHENOL CL A ORD	1.058	A3	BBB+	NA
Wellington DUSG	06/12/23	06/14/23	(111,557)	JABIL ORD	0.325	WR	BBB-	BBB-
Wellington DUSG	06/12/23	06/14/23	(135,960)	AMPHENOL CL A ORD	1.030	A3	BBB+	NA
Wellington DUSG	06/16/23	06/21/23	(116,182)	JABIL ORD	0.304	WR	BBB-	BBB-
Wellington DUSG	06/16/23	06/21/23	(136,738)	AMPHENOL CL A ORD	1.010	A3	BBB+	NA
(513,152)								

Food								
Conning	04/13/23	04/17/23	(232,554)	TYSON FOODS CL A ORD	3.047	NA	BBB+	BBB
Conning	04/13/23	04/17/23	(240,654)	MONDELEZ INTERNATIONAL CL A ORD	2.137	Baa1	BBB	WR
Conning	06/07/23	06/09/23	(3,012,425)	TYSON FOODS CL A ORD	3.702	NA	BBB+	BBB
Conning	06/07/23	06/09/23	(400,558)	MONDELEZ INTERNATIONAL CL A ORD	2.085	Baa1	BBB	WR
(3,886,191)								
Healthcare-Products								
Wellington	04/05/23	04/10/23	(376,210)	DANAHER ORD	0.412	NA	A-	NA
Wellington	04/05/23	04/10/23	(637,285)	STRYKER ORD	1.003	Baa1	BBB+	NA
Wellington	04/13/23	04/17/23	(395,783)	DANAHER ORD	0.401	NA	A-	NA
Wellington	04/13/23	04/17/23	(637,597)	STRYKER ORD	0.991	Baa1	BBB+	NA
Wellington	04/13/23	04/17/23	(173,974)	ABBOTT LABORATORIES ORD	1.892	NA	AA-	WR
Conning	04/13/23	04/17/23	(225,914)	ABBOTT LABORATORIES ORD	1.892	NA	AA-	WR
Conning	04/13/23	04/17/23	(226,968)	DANAHER ORD	0.401	NA	A-	NA
Conning	04/13/23	04/17/23	(242,078)	THERMO FISHER SCIENTIFIC ORD	0.211	NA	A-	BBB+
Wellington	04/28/23	05/02/23	(199,913)	STRYKER ORD	0.964	Baa1	BBB+	NA
Wellington	05/01/23	05/03/23	(810,866)	STRYKER ORD	0.964	Baa1	BBB+	NA
Wellington DUSG	05/02/23	05/04/23	(219,230)	ALIGN TECHNOLOGY ORD	NA	NA	NA	NA
Wellington DUSG	05/04/23	05/08/23	(49,853)	THERMO FISHER SCIENTIFIC ORD	0.229	NA	A-	BBB+
Wellington DUSG	05/04/23	05/08/23	(265,651)	TELEFLEX ORD	0.546	NA	BB+	NA
Wellington DUSG	05/11/23	05/15/23	(42,198)	THERMO FISHER SCIENTIFIC ORD	0.236	NA	A-	BBB+
Wellington DUSG	05/17/23	05/19/23	(42,681)	THERMO FISHER SCIENTIFIC ORD	0.240	NA	A-	BBB+
Wellington DUSG	05/18/23	05/22/23	(21,314)	THERMO FISHER SCIENTIFIC ORD	0.239	NA	A-	BBB+
Wellington DUSG	06/12/23	06/14/23	(102,156)	DEXCOM ORD	NA	NA	NA	NA
Wellington DUSG	06/12/23	06/14/23	(97,140)	VEEVA SYSTEMS ORD	NA	NA	NA	NA
Wellington DUSG	06/12/23	06/14/23	(102,117)	THERMO FISHER SCIENTIFIC ORD	0.239	NA	A-	BBB+
Wellington DUSG	06/12/23	06/14/23	(91,893)	EDWARDS LIFESCIENCES ORD	NA	NA	BBB	NA
Wellington DUSG	06/16/23	06/21/23	(101,846)	DEXCOM ORD	NA	NA	NA	NA
Wellington DUSG	06/16/23	06/21/23	(99,422)	VEEVA SYSTEMS ORD	NA	NA	NA	NA
Wellington DUSG	06/16/23	06/21/23	(102,209)	THERMO FISHER SCIENTIFIC ORD	0.242	NA	A-	BBB+
Wellington DUSG	06/16/23	06/21/23	(60,890)	BOSTON SCIENTIFIC ORD	NA	NA	BBB+	BBB+
Wellington DUSG	06/16/23	06/21/23	(96,145)	EDWARDS LIFESCIENCES ORD	NA	NA	BBB	NA
(5,421,335)								
Healthcare-Services								
Wellington	04/05/23	04/10/23	(664,709)	UNITEDHEALTH GRP ORD	1.296	A3	A+	A
Wellington	04/13/23	04/17/23	(179,699)	UNITEDHEALTH GRP ORD	1.254	A3	A+	A
Wellington	04/13/23	04/17/23	(992,557)	UNITEDHEALTH GRP ORD	1.254	A3	A+	A
Wellington	04/13/23	04/17/23	(684,074)	UNITEDHEALTH GRP ORD	1.254	A3	A+	A
Conning	04/13/23	04/17/23	(201,485)	CVS HEALTH ORD	2.990	NA	BBB	WR
Conning	04/13/23	04/17/23	(247,164)	UNITEDHEALTH GRP ORD	1.254	A3	A+	A
Conning	06/07/23	06/09/23	(105,122)	UNITEDHEALTH GRP ORD	1.369	A3	A+	A
Wellington DUSG	06/12/23	06/14/23	(316,235)	UNITEDHEALTH GRP ORD	1.340	A3	A+	A
Wellington DUSG	06/16/23	06/21/23	(286,355)	UNITEDHEALTH GRP ORD	1.490	A3	A+	A
(3,677,399)								
Insurance								
Wellington	04/05/23	04/10/23	(488,557)	MARSH & MCLENNAN ORD	1.403	NA	A-	A-
Wellington	04/13/23	04/17/23	(493,829)	MARSH & MCLENNAN ORD	1.369	NA	A-	A-
Conning	04/13/23	04/17/23	(216,891)	AFLAC ORD	2.443	NA	A-	WR
Conning	04/13/23	04/17/23	(207,910)	TRAVELERS COMPANIES ORD	2.148	NA	A	A+
(1,407,187)								
Internet								
Wellington DUSG	04/05/23	04/10/23	(19,774)	AIRBNB CL A ORD	NA	NA	NA	NA
Wellington	04/05/23	04/10/23	(443,922)	MASTERCARD CL A ORD	0.583	WR	A+	NA
Wellington	04/05/23	04/10/23	(515,776)	VISA CL A ORD	0.723	Aa3	AA-	NA
Wellington DUSG	04/11/23	04/13/23	(41,598)	ALPHABET CL A ORD	NA	Aa2	AA+	NA
Wellington	04/13/23	04/17/23	(445,336)	MASTERCARD CL A ORD	0.574	WR	A+	NA
Wellington	04/13/23	04/17/23	(519,967)	VISA CL A ORD	0.709	Aa3	AA-	NA
Conning	04/13/23	04/17/23	(230,189)	MASTERCARD CL A ORD	0.574	WR	A+	NA
Conning	04/13/23	04/17/23	(234,078)	VISA CL A ORD	0.709	Aa3	AA-	NA

Wellington DUSG	05/03/23	05/05/23	(8,482)	AIRBNB CL A ORD	NA	NA	NA	NA
Conning	06/07/23	06/09/23	(215,380)	MASTERCARD CL A ORD	0.571	WR	A+	NA
Wellington DUSG	06/12/23	06/14/23	(96,177)	AIRBNB CL A ORD	NA	NA	NA	NA
Wellington DUSG	06/12/23	06/14/23	(61,636)	UBER TECHNOLOGIES ORD	NA	NA	B+	NA
Wellington DUSG	06/12/23	06/14/23	(317,117)	META PLATFORMS CL A ORD	NA	A1	AA-	NA
Wellington DUSG	06/12/23	06/14/23	(766,203)	AMAZON COM ORD	NA	WR	AA	AA-
Wellington DUSG	06/12/23	06/14/23	(844,156)	ALPHABET CL A ORD	NA	Aa2	AA+	NA
Wellington DUSG	06/12/23	06/14/23	(338,520)	MASTERCARD CL A ORD	0.565	WR	A+	NA
Wellington DUSG	06/16/23	06/21/23	(96,647)	AIRBNB CL A ORD	NA	NA	NA	NA
Wellington DUSG	06/16/23	06/21/23	(86,244)	UBER TECHNOLOGIES ORD	NA	NA	B+	NA
Wellington DUSG	06/16/23	06/21/23	(381,527)	META PLATFORMS CL A ORD	NA	A1	AA-	NA
Wellington DUSG	06/16/23	06/21/23	(739,217)	AMAZON COM ORD	NA	WR	AA	AA-
Wellington DUSG	06/16/23	06/21/23	(819,621)	ALPHABET CL A ORD	NA	Aa2	AA+	NA
Wellington DUSG	06/16/23	06/21/23	(330,892)	MASTERCARD CL A ORD	0.563	WR	A+	NA

(7,552,459)

Machinery-Constr&Mining

Conning	04/13/23	04/17/23	(206,310)	CATERPILLAR ORD	2.125	A2	A	A+
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(206,310)

Machinery-Diversified

Wellington	04/05/23	04/10/23	(174,753)	DEERE ORD	1.260	A2	A	A+
Wellington	04/13/23	04/17/23	(178,530)	DEERE ORD	1.224	A2	A	A+
Conning	04/13/23	04/17/23	(212,845)	CUMMINS ORD	2.666	NA	A+	WR
Wellington DUSG	06/12/23	06/14/23	(185,430)	DEERE ORD	1.217	A2	A	A+
Wellington DUSG	06/12/23	06/14/23	(138,205)	NORDSON ORD	1.116	NA	NA	NA
Wellington DUSG	06/12/23	06/14/23	(116,723)	INGERSOLL RAND ORD	0.127	NA	BBB-	BBB-
Wellington DUSG	06/13/23	06/15/23	(67,309)	DEERE ORD	1.183	A2	A	A+
Wellington DUSG	06/13/23	06/15/23	(398)	DEERE ORD	1.183	A2	A	A+
Wellington DUSG	06/13/23	06/15/23	(29,289)	NORDSON ORD	1.108	NA	NA	NA
Wellington DUSG	06/13/23	06/15/23	(17,048)	INGERSOLL RAND ORD	0.125	NA	BBB-	BBB-
Wellington DUSG	06/16/23	06/21/23	(166,103)	DEERE ORD	1.155	A2	A	A+
Wellington DUSG	06/16/23	06/21/23	(126,894)	NORDSON ORD	1.097	NA	NA	NA
Wellington DUSG	06/16/23	06/21/23	(110,764)	INGERSOLL RAND ORD	0.124	NA	BBB-	BBB-

(1,524,293)

Media

Wellington DUSG	06/12/23	06/14/23	(90,710)	WALT DISNEY ORD	NA	NA	A-	A-
Wellington DUSG	06/16/23	06/21/23	(86,504)	WALT DISNEY ORD	NA	NA	A-	A-

(177,214)

Miscellaneous Manufactur

Wellington	04/05/23	04/10/23	(543,689)	HONEYWELL INTERNATIONAL ORD	2.122	A2	A	A
Wellington	04/13/23	04/17/23	(553,675)	HONEYWELL INTERNATIONAL ORD	2.052	A2	A	A
Conning	04/13/23	04/17/23	(220,917)	ILLINOIS TOOL ORD	2.227	NA	A+	NA

(1,318,281)

Oil&Gas

Conning	04/13/23	04/17/23	(236,240)	CONOCOPHILLIPS ORD	1.779	A2	A-	A
Conning	04/13/23	04/17/23	(240,574)	EOG RESOURCES ORD	2.597	NA	A-	NA
Wellington DUSG	06/12/23	06/14/23	(106,870)	PIONEER NATURAL RESOURCE ORD	2.256	Baa1	BBB	BBB+
Wellington DUSG	06/16/23	06/21/23	(106,543)	PIONEER NATURAL RESOURCE ORD	2.200	Baa1	BBB	BBB+

(690,228)

Pharmaceuticals

Wellington	04/05/23	04/10/23	(280,268)	MERCK & CO ORD	2.538	WR	A+	WR
Wellington	04/05/23	04/10/23	(152,683)	PFIZER ORD	3.875	A1	A+	A
Wellington	04/13/23	04/17/23	(286,704)	MERCK & CO ORD	2.457	WR	A+	WR
Wellington	04/13/23	04/17/23	(149,750)	PFIZER ORD	3.882	A1	A+	A
Conning	04/13/23	04/17/23	(242,183)	AMGEN ORD	3.162	NA	BBB+	BBB+
Conning	04/13/23	04/17/23	(235,859)	ABBVIE ORD	3.553	Baa1	BBB+	NA
Conning	04/13/23	04/17/23	(228,536)	BRISTOL MYERS SQUIBB ORD	3.140	NA	A+	WR

Conning	04/13/23	04/17/23	(229,929)	GILEAD SCIENCES ORD	3.531	NA	BBB+	NA
Conning	04/13/23	04/17/23	(228,785)	PFIZER ORD	3.882	A1	A+	A
Wellington	04/28/23	05/02/23	(539,852)	MERCK & CO ORD	2.460	WR	A+	WR
Wellington	05/01/23	05/03/23	(243,563)	MERCK & CO ORD	2.441	WR	A+	WR
Wellington DUSG	05/02/23	05/04/23	(47,338)	REGENERON PHARMACEUTICALS ORD	NA	Baa2	BBB+	NA
Wellington DUSG	05/02/23	05/04/23	(36,762)	REGENERON PHARMACEUTICALS ORD	NA	Baa2	BBB+	NA
Wellington DUSG	05/30/23	06/01/23	(229,045)	REGENERON PHARMACEUTICALS ORD	NA	Baa2	BBB+	NA
Conning	06/07/23	06/09/23	(3,327,812)	AMGEN ORD	3.679	NA	BBB+	BBB+
Wellington DUSG	06/12/23	06/14/23	(104,359)	MERCK & CO ORD	2.585	WR	A+	WR
Wellington DUSG	06/12/23	06/14/23	(294,343)	ELI LILLY ORD	0.948	A1	A+	WR
Wellington DUSG	06/12/23	06/14/23	(150,541)	VERTEX PHARMACEUTICALS ORD	NA	NA	NA	NA
Wellington DUSG	06/16/23	06/21/23	(101,015)	MERCK & CO ORD	2.634	WR	A+	WR
Wellington DUSG	06/16/23	06/21/23	(287,954)	ELI LILLY ORD	0.943	A1	A+	WR
Wellington DUSG	06/16/23	06/21/23	(149,740)	VERTEX PHARMACEUTICALS ORD	NA	NA	NA	NA

(7,547,021)

REITS

Wellington	04/05/23	04/10/23	(236,839)	AMERICAN TOWER REIT	2.863	WR	BBB-	BBB+
Wellington	04/05/23	04/10/23	(241,173)	PUBLIC STORAGE REIT ORD	2.929	NA	A	WR
Wellington	04/13/23	04/17/23	(238,571)	AMERICAN TOWER REIT	2.856	WR	BBB-	BBB+
Wellington	04/13/23	04/17/23	(245,655)	PUBLIC STORAGE REIT ORD	2.956	NA	A	WR
Wellington DUSG	04/26/23	04/28/23	(86,628)	REXFORD INDUSTRIAL REALTY REIT ORD	2.456	NA	BBB+	BBB+
Wellington DUSG	04/27/23	05/01/23	(186,225)	REXFORD INDUSTRIAL REALTY REIT ORD	2.419	NA	BBB+	BBB+
Wellington DUSG	06/12/23	06/14/23	(94,972)	PROLOGIS REIT	2.709	NA	A	WR
Wellington DUSG	06/16/23	06/21/23	(94,784)	PROLOGIS REIT	2.707	NA	A	WR

(1,424,848)

Retail

Wellington	04/05/23	04/10/23	(358,178)	COSTCO WHOLESALE ORD	0.724	NA	A+	WR
Wellington	04/05/23	04/10/23	(563,722)	MCDONALD'S ORD	2.057	WR	BBB+	WR
Wellington	04/05/23	04/10/23	(634,396)	TJX ORD	1.512	NA	A	NA
Wellington	04/05/23	04/10/23	(300,665)	HOME DEPOT ORD	2.699	NA	A	A
Wellington	04/13/23	04/17/23	(353,274)	COSTCO WHOLESALE ORD	0.723	NA	A+	WR
Wellington	04/13/23	04/17/23	(569,358)	MCDONALD'S ORD	2.006	WR	BBB+	WR
Wellington	04/13/23	04/17/23	(259,886)	MCDONALD'S ORD	2.006	WR	BBB+	WR
Wellington	04/13/23	04/17/23	(40,481)	MCDONALD'S ORD	2.006	WR	BBB+	WR
Wellington	04/13/23	04/17/23	(222,222)	MCDONALD'S ORD	2.006	WR	BBB+	WR
Wellington	04/13/23	04/17/23	(620,740)	TJX ORD	1.528	NA	A	NA
Wellington	04/13/23	04/17/23	(231,247)	TJX ORD	1.528	NA	A	NA
Wellington	04/13/23	04/17/23	(299,558)	HOME DEPOT ORD	2.666	NA	A	A
Conning	04/13/23	04/17/23	(219,227)	HOME DEPOT ORD	2.666	NA	A	A
Conning	04/13/23	04/17/23	(216,767)	TARGET ORD	2.536	A2	A	A
Conning	04/13/23	04/17/23	(223,132)	TJX ORD	1.528	NA	A	NA
Conning	04/13/23	04/17/23	(197,465)	BEST BUY ORD	4.864	A3	BBB+	WR
Conning	04/13/23	04/17/23	(233,028)	WALMART ORD	1.505	Aa2	AA	AA
Conning	04/13/23	04/17/23	(243,844)	MCDONALD'S ORD	2.006	WR	BBB+	WR
Conning	04/13/23	04/17/23	(233,207)	STARBUCKS ORD	1.907	NA	BBB+	WR
Wellington	04/14/23	04/18/23	(103,498)	MCDONALD'S ORD	2.007	WR	BBB+	WR
Wellington	04/14/23	04/18/23	(964,670)	MCDONALD'S ORD	2.007	WR	BBB+	WR
Wellington	04/14/23	04/18/23	(25,156)	MCDONALD'S ORD	2.007	WR	BBB+	WR
Wellington	04/14/23	04/18/23	(247,664)	TJX ORD	1.529	NA	A	NA
Wellington DUSG	04/26/23	04/28/23	(60,989)	CHIPOTLE MEXICAN GRILL ORD	NA	NA	NA	NA
Wellington DUSG	05/02/23	05/04/23	(41,082)	CHIPOTLE MEXICAN GRILL ORD	NA	NA	NA	NA
Wellington	06/06/23	06/08/23	(94,394)	TJX ORD	1.548	NA	A	NA
Wellington	06/07/23	06/09/23	(218,332)	TJX ORD	1.559	NA	A	NA
Wellington	06/07/23	06/09/23	(62,482)	TJX ORD	1.559	NA	A	NA
Conning	06/07/23	06/09/23	(94,279)	TJX ORD	1.559	NA	A	NA
Conning	06/07/23	06/09/23	(210,871)	WALMART ORD	1.507	Aa2	AA	AA
Conning	06/07/23	06/09/23	(259,553)	MCDONALD'S ORD	2.107	WR	BBB+	WR
Wellington	06/08/23	06/12/23	(49,159)	TJX ORD	1.566	NA	A	NA
Wellington	06/08/23	06/12/23	(46,636)	TJX ORD	1.566	NA	A	NA
Wellington DUSG	06/12/23	06/14/23	(167,155)	CHIPOTLE MEXICAN GRILL ORD	NA	NA	NA	NA
Wellington DUSG	06/12/23	06/14/23	(148,200)	TJX ORD	1.521	NA	A	NA
Wellington DUSG	06/16/23	06/21/23	(158,734)	CHIPOTLE MEXICAN GRILL ORD	NA	NA	NA	NA

Wellington DUSG	06/16/23	06/21/23	(146,416)	TJX ORD	1.498	NA	A	NA
Wellington	06/20/23	06/22/23	(113,445)	TJX ORD	1.514	NA	A	NA
Wellington	06/20/23	06/22/23	(24,224)	TJX ORD	1.514	NA	A	NA
Wellington	06/20/23	06/22/23	(345,489)	TJX ORD	1.514	NA	A	NA
Wellington	06/21/23	06/23/23	(56,396)	TJX ORD	1.506	NA	A	NA
Wellington	06/21/23	06/23/23	(80,862)	TJX ORD	1.506	NA	A	NA
Wellington	06/21/23	06/23/23	(121,406)	TJX ORD	1.506	NA	A	NA
Wellington	06/22/23	06/26/23	(121,457)	TJX ORD	1.494	NA	A	NA
Wellington	06/22/23	06/26/23	(24,461)	TJX ORD	1.494	NA	A	NA
Wellington	06/22/23	06/26/23	(40,733)	TJX ORD	1.494	NA	A	NA

(10,048,137)

Semiconductors

Wellington	04/05/23	04/10/23	(421,500)	TEXAS INSTRUMENTS ORD	2.698	NA	A+	WR
Wellington	04/13/23	04/17/23	(425,617)	TEXAS INSTRUMENTS ORD	2.669	NA	A+	WR
Conning	04/13/23	04/17/23	(230,669)	ANALOG DEVICES ORD	1.660	WR	A-	A
Conning	04/13/23	04/17/23	(219,813)	KLA ORD	1.322	NA	A-	A-
Conning	04/13/23	04/17/23	(235,083)	BROADCOM ORD	2.787	NA	BBB-	BBB-
Conning	04/13/23	04/17/23	(227,976)	LAM RESEARCH ORD	1.339	NA	A-	NA
Conning	04/13/23	04/17/23	(256,990)	NVIDIA ORD	0.060	NA	A+	WR
Conning	04/13/23	04/17/23	(232,936)	TEXAS INSTRUMENTS ORD	2.669	NA	A+	WR
Conning	04/13/23	04/17/23	(216,732)	APPLIED MATERIAL ORD	0.917	NA	A	NA
Conning	04/13/23	04/17/23	(219,344)	QUALCOMM ORD	2.477	A2	A	NA
Wellington DUSG	05/30/23	06/01/23	(129,822)	ADVANCED MICRO DEVICES ORD	NA	WR	A-	NA
Wellington DUSG	05/30/23	06/01/23	(132,607)	TEXAS INSTRUMENTS ORD	2.758	NA	A+	WR
Wellington DUSG	06/06/23	06/08/23	(304,963)	MARVELL TECHNOLOGY ORD	0.406	NA	BBB-	BBB-
Wellington DUSG	06/06/23	06/08/23	(113,613)	TEXAS INSTRUMENTS ORD	2.859	NA	A+	WR
Conning	06/07/23	06/09/23	(808,768)	KLA ORD	1.121	NA	A-	A-
Conning	06/07/23	06/09/23	(1,190,499)	BROADCOM ORD	2.195	NA	BBB-	BBB-
Conning	06/07/23	06/09/23	(940,469)	LAM RESEARCH ORD	1.093	NA	A-	NA
Conning	06/07/23	06/09/23	(2,383,906)	NVIDIA ORD	0.043	NA	A+	WR
Conning	06/07/23	06/09/23	(596,599)	APPLIED MATERIAL ORD	0.815	NA	A	NA
Wellington DUSG	06/12/23	06/14/23	(144,527)	KLA ORD	1.094	NA	A-	A-
Wellington DUSG	06/12/23	06/14/23	(169,099)	ADVANCED MICRO DEVICES ORD	NA	WR	A-	NA
Wellington DUSG	06/12/23	06/14/23	(481,273)	NVIDIA ORD	0.041	NA	A+	WR
Wellington DUSG	06/12/23	06/14/23	(155,673)	BROADCOM ORD	2.034	NA	BBB-	BBB-
Wellington DUSG	06/12/23	06/14/23	(127,565)	TEXAS INSTRUMENTS ORD	2.798	NA	A+	WR
Wellington DUSG	06/16/23	06/21/23	(137,238)	KLA ORD	1.119	NA	A-	A-
Wellington DUSG	06/16/23	06/21/23	(152,841)	ADVANCED MICRO DEVICES ORD	NA	WR	A-	NA
Wellington DUSG	06/16/23	06/21/23	(507,631)	NVIDIA ORD	0.037	NA	A+	WR
Wellington DUSG	06/16/23	06/21/23	(213,426)	BROADCOM ORD	2.004	NA	BBB-	BBB-
Wellington DUSG	06/16/23	06/21/23	(126,107)	TEXAS INSTRUMENTS ORD	2.755	NA	A+	WR

(11,503,286)

Software

Wellington	04/05/23	04/10/23	(585,029)	MICROSOFT ORD	0.914	Aaa	AAA	WR
Wellington	04/13/23	04/17/23	(590,039)	MICROSOFT ORD	0.897	Aaa	AAA	WR
Conning	04/13/23	04/17/23	(256,981)	MICROSOFT ORD	0.897	Aaa	AAA	WR
Wellington DUSG	04/19/23	04/21/23	(82,839)	PALO ALTO NETWORKS ORD	NA	NA	NA	NA
Wellington DUSG	04/25/23	04/27/23	(41,632)	PALO ALTO NETWORKS ORD	NA	NA	NA	NA
Wellington DUSG	05/25/23	05/30/23	(29,886)	PAYCOM SOFTWARE ORD	0.375	NA	NA	NA
Wellington DUSG	05/25/23	05/30/23	(45,482)	PALO ALTO NETWORKS ORD	NA	NA	NA	NA
Conning	06/07/23	06/09/23	(1,144,626)	MICROSOFT ORD	0.823	Aaa	AAA	WR
Wellington DUSG	06/12/23	06/14/23	(102,724)	WORKDAY CL A ORD	NA	Baa2	BBB	NA
Wellington DUSG	06/12/23	06/14/23	(94,450)	CADENCE DESIGN SYSTEMS ORD	NA	A3	BBB+	A-
Wellington DUSG	06/12/23	06/14/23	(193,950)	SERVICENOW ORD	NA	A3	A-	NA
Wellington DUSG	06/12/23	06/14/23	(1,369,503)	MICROSOFT ORD	0.802	Aaa	AAA	WR
Wellington DUSG	06/12/23	06/14/23	(79,703)	PAYCOM SOFTWARE ORD	0.120	NA	NA	NA
Wellington DUSG	06/12/23	06/14/23	(149,164)	PALO ALTO NETWORKS ORD	NA	NA	NA	NA
Wellington DUSG	06/14/23	06/16/23	(9,989)	SERVICENOW ORD	NA	A3	A-	NA
Wellington DUSG	06/16/23	06/21/23	(106,120)	WORKDAY CL A ORD	NA	Baa2	BBB	NA
Wellington DUSG	06/16/23	06/21/23	(92,900)	CADENCE DESIGN SYSTEMS ORD	NA	A3	BBB+	A-
Wellington DUSG	06/16/23	06/21/23	(191,876)	SERVICENOW ORD	NA	A3	A-	NA
Wellington DUSG	06/16/23	06/21/23	(1,375,932)	MICROSOFT ORD	0.777	Aaa	AAA	WR

Wellington DUSG	06/16/23	06/21/23	(79,304)	PAYCOM SOFTWARE ORD	0.117	NA	NA	NA
Wellington DUSG	06/16/23	06/21/23	(156,704)	PALO ALTO NETWORKS ORD	NA	NA	NA	NA
(6,778,834)								
Telecommunications								
Conning	04/13/23	04/17/23	(228,764)	COMCAST CL A ORD	2.891	NA	A-	A-
Conning	04/13/23	04/17/23	(233,294)	CISCO SYSTEMS ORD	3.012	NA	AA-	NA
Conning	04/13/23	04/17/23	(248,478)	APPLE ORD	0.556	WR	AA+	NA
Conning	06/07/23	06/09/23	(258,959)	COMCAST CL A ORD	2.726	NA	A-	A-
Conning	06/07/23	06/09/23	(115,608)	CISCO SYSTEMS ORD	3.074	NA	AA-	NA
Conning	06/07/23	06/09/23	(796,659)	APPLE ORD	0.523	WR	AA+	NA
Wellington DUSG	06/12/23	06/14/23	(1,394,530)	APPLE ORD	0.506	WR	AA+	NA
Wellington DUSG	06/16/23	06/21/23	(1,365,847)	APPLE ORD	0.503	WR	AA+	NA
(4,642,139)								
Transportation								
Wellington	04/05/23	04/10/23	(371,266)	UNITED PARCEL SERVICE CL B ORD	3.263	NA	A	NA
Wellington	04/05/23	04/10/23	(366,005)	UNION PACIFIC ORD	2.678	A3	A-	A-
Wellington	04/05/23	04/10/23	(361,788)	CANADIAN NATIONAL RAILWAY ORD	0.494	A2	A-	NA
Wellington	04/13/23	04/17/23	(368,213)	UNITED PARCEL SERVICE CL B ORD	3.236	NA	A	NA
Wellington	04/13/23	04/17/23	(368,960)	UNION PACIFIC ORD	2.627	A3	A-	A-
Wellington	04/13/23	04/17/23	(366,782)	CANADIAN NATIONAL RAILWAY ORD	0.494	A2	A-	NA
Conning	04/13/23	04/17/23	(213,169)	UNION PACIFIC ORD	2.627	A3	A-	A-
Conning	04/13/23	04/17/23	(233,551)	UNITED PARCEL SERVICE CL B ORD	3.236	NA	A	NA
(2,649,736)								

Equity Sales:		
Conning	(32,006,117)	89 Items
Equity Sales:		
Wellington	(63,424,949)	299 Items
Grand Total		
	(95,431,066)	388 Items

ALTERNATIVE INVESTMENTS PURCHASES

Account	Trade	Settle	Amount	Description	Coupon	Maturity	Yield	Moody's
Other								
BLACKROCK	05/25/23	05/25/23	(544,481)	BLACKROCK IMPACT OPPORTUNITIES FUND, L.P.	NA	NA	NA	NA
BLACKROCK	06/28/23	06/28/23	(205,465)	BLACKROCK IMPACT OPPORTUNITIES FUND, L.P.	NA	NA	NA	NA
(749,945)								

Alternative Purchases:		
Blackrock	(749,945)	2 Items

SHORT TERM INVESTMENT TRANSACTIONS

2 transactions were consummated during the period from April 1st to June 30th, 2023.

SHORT TERM PURCHASES

Trade	Settle	Current Units	Description	Coupon	Maturity	Yield	Moody's	S&P	Fitch
MMFund									
06/30/23	06/30/23	30,043,132	FIRST AMER:GVT OBLG Z	4.94	06/30/23	-	Aaa	AAAm	NA
		30,043,132							

Total CD Purchases:	0	0
Total CP Purchases:	0	0
Total Agency Disc Purchases:	0	0
Total MMFUND Purchases:	30,043,132	1 item
Grand Total Short-term Purchases:	30,043,132	1 item

SHORT TERM SALES

MMFund Sell									
06/30/23	06/30/23	(29,723,897)	FIRST AMER:GVT OBLG Z	4.94	06/30/23	-	Aaa	AAAm	NA
		(29,723,897)							

Total MMFUND Sales:	(29,723,897)	1 Item
Grand Total Short-term Sales:	(29,723,897)	1 Item

COMPLIANCE REPORT

As of June 30, 2023

State Fund's Investment Policy is reviewed annually by the Investment and Risk Committee and approved by the Board of Directors.

There are no out-of-compliance items this period.

MOTION: To approve and ratify the transactions described on this list.