



INFORMATIONAL ONLY FOR BOARD OF DIRECTORS

TO: MEMBERS, INVESTMENT AND RISK COMMITTEE

I. AGENDA ITEM # AND TITLE:	Open Agenda Item 5ci – 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 July to September of 2021 (including securities purchased or sold, and investment loans) are presented to the Investment Committee for approval.

VI. ANALYSIS:

The investment transactions for the period of July 1, 2021 to September 30, 2021 are attached as Item 3b(i). In the fixed income portfolio, State Fund purchased 104 bonds totaling \$941 million and sold 12 bonds totaling \$129 million. In the equity portfolio, \$100 million were purchased for the new DUSG portfolio. Additionally, \$62 million and \$60 million, respectively were purchased and sold for rebalancing. Year-to-date through September 30, 2021, the total net gain from the entire portfolio was \$89 million. The aggregate book adjusted carrying value of all investments was approximately \$20 billion.

In the short-term portfolio, the year-to-date earned income was \$3,369. There were no holdings in the short-term portfolio as of September 30, 2021.

There are no out-of-compliance items in both the Bond and Equity portfolios as of 09/30/2021.

We request the Investment Committee’s approval and ratification of these investment transactions. These reports are also attached as Item 5c(i) on the agenda of the Full Board meeting.

VII. RECOMMENDATION:

We recommend that the Investment Committee approve and ratify the investment transactions from July 1, 2021 to September 30, 2021.

INVESTMENT TRANSACTIONS

559 transactions were consummated and there was no short-term investment during the period from July 1st to September 30th, 2021.

BOND PURCHASES

Trade	Settle	Current Units	Description	Coupon	Maturity	Yield	Moody's	S&P	Fitch
Financial									
DWS Green									
08/10/21	08/16/21	4,900,000	PRINCIPAL LIFE GLOBAL FUNDING II	1.250	08/16/26	1.343	A1	A+	NA
09/08/21	09/15/21	3,160,000	AVALONBAY COMMUNITIES INC	2.050	01/15/32	2.063	A3	A-	NA
		8,060,000							
Financial									
NEAM Green									
08/03/21	08/09/21	5,250,000	ERP OPERATING LP	1.850	08/01/31	1.906	A3	A-	A
08/03/21	08/09/21	4,000,000	ERP OPERATING LP	1.850	08/01/31	1.881	A3	A-	A
08/04/21	08/09/21	5,750,000	ERP OPERATING LP	1.850	08/01/31	1.866	A3	A-	A
08/10/21	08/13/21	11,500,000	PNC FINANCIAL SERVICES GROUP INC	1.150	08/13/26	1.189	A3	A-	A
09/08/21	09/15/21	16,250,000	AVALONBAY COMMUNITIES INC	2.050	01/15/32	2.063	A3	A-	NA
		42,750,000							
Financial									
DWS									
07/14/21	07/21/21	2,920,000	GOLDMAN SACHS GROUP INC	2.383	07/21/32	2.383	A2	BBB+	A
07/15/21	07/21/21	5,000,000	BANK OF AMERICA CORP	2.299	07/21/32	2.299	A2	A-	AA-
07/15/21	07/20/21	12,000,000	MORGAN STANLEY	2.239	07/21/32	2.239	A1	BBB+	A
07/20/21	07/27/21	12,000,000	BANK OF NEW YORK MELLON CORP	1.800	07/28/31	1.800	A1	A	AA-
08/05/21	08/12/21	12,000,000	FRANKLIN RESOURCES INC	1.600	10/30/30	1.867	A2	A	NA
		43,920,000							
Financial									
NEAM									
07/14/21	07/21/21	13,250,000	GOLDMAN SACHS GROUP INC	2.383	07/21/32	2.383	A2	BBB+	A
08/24/21	08/31/21	3,750,000	PRICOA GLOBAL FUNDING I	1.200	09/01/26	1.248	Aa3	AA-	AA-
		17,000,000							
Industrial									
DWS Green									
09/01/21	09/03/21	2,280,000	VERIZON COMMUNICATIONS INC	2.850	09/03/41	2.866	Baa1	BBB+	A-
09/08/21	09/22/21	6,070,000	WALMART INC	1.800	09/22/31	1.839	Aa2	AA	AA
		8,350,000							
Industrial									
NEAM Green									
09/01/21	09/03/21	5,000,000	VERIZON COMMUNICATIONS INC	2.850	09/03/41	2.866	Baa1	BBB+	A-
09/08/21	09/22/21	19,000,000	WALMART INC	1.800	09/22/31	1.839	Aa2	AA	AA
		24,000,000							
Industrial									
DWS									
07/29/21	08/05/21	8,000,000	APPLE INC	1.700	08/05/31	1.746	Aa1	AA+	NA
08/03/21	08/18/21	5,000,000	NORTHWESTERN MEMORIAL HEALTHCARE	2.633	07/15/51	2.633	Aa2	AA+	NA
08/09/21	08/12/21	15,000,000	BELL TELEPHONE COMPANY OF CANADA OR BELL CANADA (Q	2.150	02/15/32	2.197	Baa1	BBB+	NA
08/10/21	08/12/21	7,000,000	INTEL CORP	1.600	08/12/28	1.631	A1	A+	A+
08/10/21	08/12/21	5,000,000	INTEL CORP	2.000	08/12/31	2.004	A1	A+	A+
09/07/21	09/21/21	2,920,000	HOME DEPOT INC	1.875	09/15/31	1.945	A2	A	A
09/09/21	09/15/21	2,580,000	PIEDMONT HEALTHCARE INC	2.044	01/01/32	2.044	A1	AA-	NA
09/23/21	09/30/21	2,125,000	SOUTHEAST ALASKA REGIONAL HEALTH CONSORTIUM	2.262	07/01/31	2.262	NA	AA	NA
		47,625,000							

Industrial										
NEAM										
07/19/21	07/21/21	5,000,000	VERIZON COMMUNICATIONS INC	4.400	11/01/34	2.469	Baa1	BBB+	A-	
07/19/21	07/21/21	6,707,000	VERIZON COMMUNICATIONS INC	4.400	11/01/34	2.469	Baa1	BBB+	A-	
07/20/21	07/22/21	5,000,000	UNION PACIFIC CORP	3.200	05/20/41	2.695	Baa1	A-	NA	
07/20/21	07/22/21	10,000,000	UNION PACIFIC CORP	3.200	05/20/41	2.692	Baa1	A-	NA	
07/21/21	07/23/21	5,000,000	UNION PACIFIC CORP	3.375	02/01/35	2.353	Baa1	A-	NA	
07/22/21	07/26/21	4,000,000	WALMART INC	3.700	06/26/28	1.375	Aa2	AA	AA	
07/22/21	07/26/21	10,187,000	WALMART INC	3.700	06/26/28	1.392	Aa2	AA	AA	
07/28/21	07/30/21	20,000,000	ANHEUSER-BUSCH INBEV WORLDWIDE INC	3.750	07/15/42	2.980	Baa1	BBB+	BBB	
07/28/21	07/30/21	10,000,000	BURLINGTON NORTHERN SANTA FE LLC	3.300	09/15/51	2.712	A3	AA-	NA	
08/02/21	08/04/21	14,250,000	MCDONALD'S CORP	3.625	09/01/49	2.845	Baa1	BBB+	WR	
08/03/21	08/18/21	2,000,000	NORTHWESTERN MEMORIAL HEALTHCARE	2.633	07/15/51	2.633	Aa2	AA+	NA	
08/04/21	08/10/21	30,000,000	RAYTHEON TECHNOLOGIES CORP	2.820	09/01/51	2.825	Baa1	A-	NA	
08/09/21	08/12/21	9,000,000	UNILEVER CAPITAL CORP	1.750	08/12/31	1.822	A1	A+	NA	
08/09/21	08/23/21	12,850,000	THERMO FISHER SCIENTIFIC INC	2.000	10/15/31	2.129	Baa1	BBB+	BBB+	
08/09/21	08/12/21	4,000,000	BMW US CAPITAL LLC	1.250	08/12/26	1.295	A2	A	NA	
08/09/21	08/12/21	4,750,000	UNILEVER CAPITAL CORP	2.625	08/12/51	2.688	A1	A+	NA	
09/07/21	09/14/21	32,250,000	NESTLE HOLDINGS INC	1.150	01/14/27	1.172	Aa3	AA-	NA	
09/07/21	09/15/21	2,250,000	TEXAS INSTRUMENTS INC	1.125	09/15/26	1.125	A1	A+	NA	
09/07/21	09/14/21	31,750,000	NESTLE HOLDINGS INC	1.875	09/14/31	1.875	Aa3	AA-	NA	
218,994,000										

Mortgage Backed										
DWS										
07/21/21	07/22/21	18,206,119	FN BF0510	3.000	08/01/50	1.531	Aaa	AA+	AAA	
07/30/21	08/02/21	14,304,378	FH SD0388	3.500	06/01/47	0.764	Aaa	AA+	AAA	
08/23/21	08/24/21	11,659,166	FN AS4992	3.500	05/01/45	1.157	Aaa	AA+	AAA	
08/23/21	08/24/21	25,000,000	FN FM8492	3.500	07/01/47	1.371	Aaa	AA+	AAA	
08/23/21	08/24/21	18,968,953	FN FM5565	3.500	04/01/48	1.075	Aaa	AA+	AAA	
08/23/21	08/24/21	7,572,287	FN FM7665	3.500	11/01/47	1.194	Aaa	AA+	AAA	
09/23/21	09/27/21	25,000,000	FN BQ6575	2.500	09/01/51	1.773	Aaa	AA+	AAA	
09/29/21	10/14/21	20,000,000	FN BT0240	2.000	09/01/51	1.968	Aaa	AA+	AAA	
09/29/21	10/14/21	20,000,000	FH QC8414	2.000	10/01/51	1.963	NA	NA	NA	
09/30/21	10/14/21	19,976,111	FN CB1620	2.000	09/01/51	1.945	Aaa	AA+	AAA	
09/30/21	10/01/21	20,000,000	FN BU0798	2.000	09/01/51	1.947	Aaa	AA+	AAA	
200,687,015										

Mortgage Backed										
NEAM										
06/29/21	07/14/21	(171,319)	FN MA4387	2.000	07/01/41	1.592	Aaa	AA+	AAA	
06/29/21	07/14/21	(34,264)	FN MA4387	2.000	07/01/41	1.592	Aaa	AA+	AAA	
06/29/21	07/14/21	(92,512)	FN MA4387	2.000	07/01/41	1.595	Aaa	AA+	AAA	
07/30/21	08/17/21	35,758,443	FN FM7871	2.000	07/01/36	1.024	Aaa	AA+	AAA	
07/30/21	08/17/21	38,369,538	FH QN7057	2.000	07/01/36	1.187	Aaa	AA+	AAA	
08/30/21	09/16/21	18,562,167	FN CB0965	2.500	06/01/36	0.746	Aaa	AA+	AAA	
08/30/21	09/16/21	48,847,809	FN CB0965	2.500	06/01/36	0.746	Aaa	AA+	AAA	
09/29/21	10/14/21	7,000,000	FN MA4474	2.000	10/01/41	1.863	Aaa	AA+	AAA	
09/29/21	10/14/21	50,000,000	FN MA4474	2.000	10/01/41	1.863	Aaa	AA+	AAA	
198,239,862										

Municipal										
NEAM Green										
07/28/21	07/30/21	2,000,000	CALIFORNIA HEALTH FACS FING AUTH REV	2.864	06/01/31	1.746	Aa3	AA-	AA-	
07/30/21	08/31/21	2,000,000	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY MTG REV	2.658	12/01/41	2.659	Aa2	AA+	NA	
08/16/21	08/18/21	3,750,000	COMMONWEALTH FING AUTH PA REV	3.532	06/01/42	2.760	A1	A	A+	
08/20/21	09/09/21	4,500,000	AURORA COLO WTR REV	2.626	08/01/41	2.626	NA	AA+	AA+	
08/20/21	09/09/21	2,000,000	AURORA COLO WTR REV	2.198	08/01/35	2.198	NA	AA+	AA+	
14,250,000										

Municipal											
DWS											
07/08/21	07/21/21	5,000,000	TEMPE ARIZ CTFS PARTN	2.171	07/01/33	2.171	NA	AA+	AA+		
07/14/21	07/21/21	1,280,000	GRAND RAPIDS MICH SAN SWR SYS REV	2.012	01/01/32	2.012	Aa2	AA	NA		
07/14/21	07/21/21	1,465,000	GRAND RAPIDS MICH SAN SWR SYS REV	2.162	01/01/33	2.162	Aa2	AA	NA		
07/23/21	08/19/21	7,500,000	OREGON ED DIST S FULL FAITH & CR PENSION OBLIGS	1.887	06/30/31	1.887	Aa2	AA	NA		
07/29/21	08/31/21	3,420,000	RAPID CITY S D SALES TAX REV	2.011	12/01/33	2.012	Aa2	NA	NA		
07/29/21	08/31/21	1,500,000	RAPID CITY S D SALES TAX REV	1.911	12/01/32	1.912	Aa2	NA	NA		
07/29/21	08/31/21	850,000	RAPID CITY S D SALES TAX REV	1.781	12/01/31	1.782	Aa2	NA	NA		
07/29/21	08/31/21	2,000,000	RAPID CITY S D SALES TAX REV	2.111	12/01/34	2.112	Aa2	NA	NA		
08/18/21	08/26/21	1,500,000	KANSAS ST DEV FIN AUTH REV	1.890	05/01/31	1.890	Aa3	A+	NA		
08/18/21	08/26/21	5,000,000	KANSAS ST DEV FIN AUTH REV	2.140	05/01/33	2.140	Aa3	A+	NA		
08/18/21	08/26/21	4,000,000	KANSAS ST DEV FIN AUTH REV	2.040	05/01/32	2.040	Aa3	A+	NA		
08/19/21	09/15/21	3,000,000	MIAMI-DADE CNTY FLA SEAPORT REV	1.862	10/01/30	1.862	Aa3	NA	AA-		
08/19/21	09/15/21	1,500,000	MIAMI-DADE CNTY FLA SEAPORT REV	1.962	10/01/31	1.962	Aa3	NA	AA-		
08/19/21	09/15/21	2,500,000	MIAMI-DADE CNTY FLA SEAPORT REV	2.162	10/01/32	2.162	Aa3	NA	AA-		
08/26/21	09/08/21	1,635,000	SANTA ANA CALIF PENSION OBLIG	2.189	08/01/31	2.189	NA	AA	NA		
08/26/21	09/08/21	2,550,000	SANTA ANA CALIF PENSION OBLIG	2.489	08/01/33	2.489	NA	AA	NA		
08/26/21	09/08/21	4,000,000	SANTA ANA CALIF PENSION OBLIG	2.339	08/01/32	2.339	NA	AA	NA		
09/29/21	10/19/21	3,265,000	RIVERSIDE CNTY CALIF INFRASTRUCTURE FING AUTH LEAS	2.850	11/01/35	2.850	NA	AA-	NA		
09/30/21	10/12/21	3,000,000	HAWAII ST	2.042	10/01/31	2.042	Aa2	AA+	AA		
		54,965,000									

Municipal											
NEAM											
07/08/21	08/04/21	2,000,000	FRANKLIN TWP SOMERSET CNTY N J SCH DIST	2.323	02/01/35	2.323	NA	NA	NA		
07/09/21	07/29/21	2,000,000	CALIFORNIA ST UNIV REV	1.674	11/01/29	1.674	Aa2	AA-	NA		
07/09/21	07/29/21	4,850,000	CALIFORNIA ST UNIV REV	2.795	11/01/41	2.795	Aa2	AA-	NA		
07/21/21	07/23/21	2,000,000	CALIFORNIA ST	4.500	04/01/33	1.563	Aa2	AA-	AA		
07/22/21	08/10/21	2,000,000	CHABOT-LAS POSITAS CALIF CMNTY COLLEGE DIST	1.790	08/01/30	1.790	Aa2	AA	NA		
07/23/21	08/19/21	2,500,000	OREGON ED DIST S FULL FAITH & CR PENSION OBLIGS	2.895	06/30/40	2.895	Aa2	AA	NA		
07/23/21	08/19/21	2,000,000	OREGON ED DIST S FULL FAITH & CR PENSION OBLIGS	2.207	06/30/33	2.207	Aa2	AA	NA		
07/27/21	09/09/21	2,000,000	CLEVELAND HEIGHTS & UNIVERSITY HEIGHTS OHIO CITY S	2.939	12/01/45	2.939	NA	AA	NA		
07/28/21	08/24/21	2,250,000	FORT SMITH ARK SCH DIST NO 100	2.900	02/01/46	2.900	NA	NA	NA		
08/04/21	09/08/21	2,000,000	WEST RANKIN MISS UTIL AUTH REV	2.716	01/01/41	2.716	NA	AA	NA		
08/04/21	09/08/21	4,000,000	WEST RANKIN MISS UTIL AUTH REV	2.916	01/01/48	2.916	NA	AA	NA		
08/12/21	08/16/21	500,000	MONTANA ST BRD REGENTS HIGHER ED REV	3.225	11/15/49	2.900	Aa3	NA	NA		
08/19/21	09/15/21	2,000,000	MIAMI-DADE CNTY FLA SEAPORT REV	2.462	10/01/34	2.462	A3	AA	A		
		30,100,000									

Utility											
DWS Green											
09/13/21	09/16/21	4,170,000	WISCONSIN POWER AND LIGHT CO	1.950	09/16/31	1.951	A3	A	NA		
		4,170,000									

Utility											
NEAM Green											
07/20/21	07/22/21	15,000,000	MIDAMERICAN ENERGY CO	2.700	08/01/52	2.734	Aa2	A+	NA		
08/11/21	08/13/21	5,000,000	AMEREN ILLINOIS CO	2.900	06/15/51	2.859	A1	A	NA		
08/11/21	08/13/21	5,000,000	AMEREN ILLINOIS CO	2.900	06/15/51	2.860	A1	A	NA		
		25,000,000									

Utility											
NEAM											
08/17/21	08/19/21	3,250,000	PUBLIC SERVICE ELECTRIC AND GAS CO	1.900	08/15/31	1.927	Aa3	A	NA		
		3,250,000									

Fixed Income Purchases:		
DWS	367,777,015	48 Items
Fixed Income Purchases:		
NEAM	573,583,862	56 Items
*excludes factor change		
Grand Total:		
	941,360,876	104 Items

BOND SALES

Trade	Settle	Current Units	Description	Coupon	Maturity	Yield	Moodys	S&P	Fitch
Industrial									
DWS									
07/28/21	07/30/21	(10,000,000)	BOEING CO	2.800	03/01/27	2.098	Baa2	BBB-	BBB-
		(10,000,000)							
Industrial									
NEAM									
07/15/21	07/19/21	(4,900,000)	COLGATE-PALMOLIVE CO	3.250	03/15/24	0.493	Aa3	AA-	WR
07/15/21	07/19/21	(2,000,000)	MEMORIAL SLOAN-KETTERING CANCER CENTER	4.200	07/01/55	2.758	Aa3	AA-	AA
07/15/21	07/19/21	(2,350,000)	EBAY INC	1.056	01/30/23	0.355	Baa1	BBB+	BBB
07/15/21	07/19/21	(8,700,000)	GENERAL DYNAMICS CORP	3.250	04/01/25	0.903	A2	A-	NA
07/15/21	07/19/21	(20,000,000)	RAYTHEON TECHNOLOGIES CORP	2.500	12/15/22	0.345	Baa1	A-	NA
07/16/21	07/20/21	(5,000,000)	TRUSTEES OF BOSTON UNIVERSITY	5.200	10/01/45	2.746	Aa3	AA-	NA
07/16/21	07/20/21	(5,250,000)	CATERPILLAR INC	3.250	09/19/49	2.670	A2	A	A
		(48,200,000)							
Mortgage Backed									
NEAM									
07/15/21	07/19/21	(2,719,434)	FH ZA2856	2.500	10/01/27	0.389	Aaa	AA+	AAA
		(2,719,434)							
Municipal									
DWS									
07/15/21	07/19/21	(32,600,000)	TEXAS ST	5.517	04/01/39	2.303	Aaa	AAA	AAA
		(32,600,000)							
Municipal									
NEAM									
07/15/21	07/19/21	(28,600,000)	MASSACHUSETTS (COMMONWEALTH OF)	5.456	12/01/39	2.668	Aa1	AA	AA+
		(28,600,000)							
Utility									
NEAM									
07/15/21	07/19/21	(7,000,000)	EAST OHIO GAS CO	1.300	06/15/25	1.051	A2	BBB+	A
		(7,000,000)							

Fixed Income Sales:		
DWS	(42,600,000)	1 Items
Fixed Income Sales:		
NEAM	(86,519,434)	11 Items
Grand Total:		
	(129,119,434)	12 Items

EQUITY PURCHASES

Account	Trade	Settle	Principal	Description	Yield	S&P	Fitch	Moody's
Aerospace/Defense								
Wellington DUSG	07/29/21	07/27/21	266,181	RAYTHEON TECHNOLOGIES ORD	2.193	Baa1	A-	WR
Wellington DUSG	08/18/21	08/16/21	324,183	RAYTHEON TECHNOLOGIES ORD	2.221	Baa1	A-	WR
Conning	09/03/21	09/01/21	515,515	LOCKHEED MARTIN ORD	2.916	WR	A-	A-
Conning	09/03/21	09/01/21	447,109	RAYTHEON TECHNOLOGIES ORD	2.342	Baa1	A-	WR
Wellington	09/07/21	09/02/21	431,537	LOCKHEED MARTIN ORD	2.905	WR	A-	A-
Wellington	09/07/21	09/02/21	532,353	LOCKHEED MARTIN ORD	2.905	WR	A-	A-
Wellington	09/17/21	09/15/21	42,426	RAYTHEON TECHNOLOGIES ORD	2.321	Baa1	A-	WR
Wellington	09/17/21	09/15/21	194,946	RAYTHEON TECHNOLOGIES ORD	2.321	Baa1	A-	WR
Wellington	09/20/21	09/16/21	298,592	RAYTHEON TECHNOLOGIES ORD	2.345	Baa1	A-	WR
Wellington DUSG	09/22/21	09/20/21	374,480	RAYTHEON TECHNOLOGIES ORD	2.361	Baa1	A-	WR
Wellington DUSG	09/30/21	09/28/21	332,884	RAYTHEON TECHNOLOGIES ORD	2.269	Baa1	A-	WR
			3,760,206					
Apparel								
Wellington DUSG	07/29/21	07/27/21	294,007	LULULEMON ATHLETICA ORD	NA	NR	NR	NR
Wellington DUSG	07/29/21	07/27/21	339,569	NIKE CL B ORD	0.650	NA	AA-	NA
Wellington DUSG	07/29/21	07/27/21	239,642	VF ORD	2.339	NA	A-	NA
Wellington DUSG	08/03/21	07/30/21	10,087	VF ORD	2.431	NA	A-	NA
Wellington DUSG	08/12/21	08/10/21	10,102	VF ORD	2.415	NA	A-	NA
Wellington DUSG	08/18/21	08/16/21	380,536	LULULEMON ATHLETICA ORD	NA	NR	NR	NR
Wellington DUSG	08/18/21	08/16/21	441,257	NIKE CL B ORD	0.621	NA	AA-	NA
Wellington DUSG	08/18/21	08/16/21	309,335	VF ORD	2.445	NA	A-	NA
Conning	09/03/21	09/01/21	6,772,056	NIKE CL B ORD	0.668	NA	AA-	NA
Conning	09/03/21	09/01/21	415,942	VF ORD	2.556	NA	A-	NA
Wellington DUSG	09/03/21	09/01/21	23,076	VF ORD	2.556	NA	A-	NA
Conning	09/08/21	09/03/21	67,186	VF ORD	2.558	NA	A-	NA
Wellington DUSG	09/22/21	09/20/21	474,883	LULULEMON ATHLETICA ORD	NA	NR	NR	NR
Wellington DUSG	09/22/21	09/20/21	479,970	NIKE CL B ORD	0.713	NA	AA-	NA
Wellington DUSG	09/22/21	09/20/21	335,175	VF ORD	2.893	NA	A-	NA
Wellington DUSG	09/23/21	09/21/21	52,495	VF ORD	2.958	NA	A-	NA
Wellington DUSG	09/30/21	09/28/21	399,420	LULULEMON ATHLETICA ORD	NA	NR	NR	NR
Wellington DUSG	09/30/21	09/28/21	382,240	NIKE CL B ORD	0.757	NA	AA-	NA
Wellington DUSG	09/30/21	09/28/21	300,309	VF ORD	2.883	NA	A-	NA
			11,727,286					
Auto Parts&Equipment								
Conning	09/03/21	09/01/21	2,712,764	GENUINE PARTS ORD	2.611	Baa1	BBB	NA
Conning	09/07/21	09/02/21	2,150,319	GENUINE PARTS ORD	2.641	Baa1	BBB	NA
Conning	09/07/21	09/02/21	1,082,029	GENUINE PARTS ORD	2.641	Baa1	BBB	NA
Conning	09/08/21	09/03/21	801,942	GENUINE PARTS ORD	2.648	Baa1	BBB	NA
			6,747,054					
Banks								
Wellington DUSG	07/29/21	07/27/21	99,742	WESTERN ALLIANCE ORD	1.068	Baa2	NA	NA
Wellington DUSG	08/18/21	08/16/21	131,229	WESTERN ALLIANCE ORD	1.112	Baa2	NA	NA
Conning	09/03/21	09/01/21	312,147	BANK OF AMERICA ORD	1.748	A2	A-	AA-
Conning	09/03/21	09/01/21	378,067	JPMORGAN CHASE ORD	2.254	A2	A-	AA-
Conning	09/03/21	09/01/21	1,936,493	M&T BANK ORD	3.160	A3	BBB+	A
Conning	09/03/21	09/01/21	292,545	PNC FINANCIAL SERVICES GROUP ORD	2.480	A3	A-	A+
Conning	09/08/21	09/03/21	128,160	BANK OF AMERICA ORD	1.827	A2	A-	AA-
Wellington DUSG	09/22/21	09/20/21	152,812	WESTERN ALLIANCE ORD	1.147	Baa2	NA	NA
Wellington DUSG	09/30/21	09/28/21	147,466	WESTERN ALLIANCE ORD	1.027	Baa2	NA	NA
			3,578,662					
Beverages								
Wellington DUSG	07/29/21	07/27/21	175,292	CONSTELLATION BRANDS CL A ORD	1.330	WR	BBB	WR
Wellington DUSG	07/29/21	07/27/21	194,575	MONSTER BEVERAGE ORD	NA	NR	NR	NR
Wellington DUSG	08/18/21	08/16/21	206,136	CONSTELLATION BRANDS CL A ORD	1.411	WR	BBB	WR
Wellington DUSG	08/18/21	08/16/21	249,904	MONSTER BEVERAGE ORD	NA	NR	NR	NR
Conning	09/03/21	09/01/21	11,658	COCA-COLA ORD	2.928	NA	A+	A
Wellington DUSG	09/22/21	09/20/21	245,895	CONSTELLATION BRANDS CL A ORD	1.437	WR	BBB	WR
Wellington DUSG	09/22/21	09/20/21	286,657	MONSTER BEVERAGE ORD	NA	NR	NR	NR
Wellington DUSG	09/30/21	09/28/21	207,466	CONSTELLATION BRANDS CL A ORD	1.438	WR	BBB	WR
Wellington DUSG	09/30/21	09/28/21	234,116	MONSTER BEVERAGE ORD	NA	NR	NR	NR
			1,811,699					

Biotechnology										
Wellington DUSG	07/29/21	07/27/21	100,545	SEAGEN ORD	NA	NR	NR	NR		
Wellington DUSG	08/18/21	08/16/21	134,521	SEAGEN ORD	NA	NR	NR	NR		
Wellington DUSG	09/22/21	09/20/21	167,689	SEAGEN ORD	NA	NR	NR	NR		
Wellington DUSG	09/30/21	09/28/21	143,169	SEAGEN ORD	NA	NR	NR	NR		
			545,924							
Building Materials										
Wellington DUSG	07/29/21	07/27/21	184,198	FORTUNE BRANDS HOME AND SECURITY ORD	1.029	NA	BBB+	BBB		
Wellington DUSG	07/29/21	07/27/21	100,034	TREX ORD	NA	NR	NR	NR		
Wellington DUSG	08/18/21	08/16/21	241,806	FORTUNE BRANDS HOME AND SECURITY ORD	0.968	NA	BBB+	BBB		
Wellington DUSG	08/18/21	08/16/21	138,743	TREX ORD	NA	NR	NR	NR		
Wellington DUSG	09/22/21	09/20/21	263,107	FORTUNE BRANDS HOME AND SECURITY ORD	1.093	NA	BBB+	BBB		
Wellington DUSG	09/22/21	09/20/21	164,150	TREX ORD	NA	NR	NR	NR		
Wellington DUSG	09/30/21	09/28/21	218,496	FORTUNE BRANDS HOME AND SECURITY ORD	1.122	NA	BBB+	BBB		
Wellington DUSG	09/30/21	09/28/21	138,447	TREX ORD	NA	NR	NR	NR		
			1,448,980							
Chemicals										
Wellington DUSG	07/29/21	07/27/21	100,028	PPG INDUSTRIES ORD	1.308	A3	BBB+	A-		
Wellington DUSG	08/18/21	08/16/21	127,725	PPG INDUSTRIES ORD	1.305	A3	BBB+	A-		
Conning	09/03/21	09/01/21	858,178	AIR PRODUCTS AND CHEMICALS ORD	2.109	A2	A	NA		
Wellington DUSG	09/22/21	09/20/21	132,612	PPG INDUSTRIES ORD	1.510	A3	BBB+	A-		
Wellington DUSG	09/30/21	09/28/21	113,302	PPG INDUSTRIES ORD	1.513	A3	BBB+	A-		
			1,331,844							
Commercial Services										
Wellington	07/27/21	07/23/21	99,964	COLGATE PALMOLIVE ORD	2.137	NA	AA-	WR		
Wellington	07/28/21	07/26/21	437,492	COLGATE PALMOLIVE ORD	2.117	NA	AA-	WR		
Wellington	07/28/21	07/26/21	142,814	COLGATE PALMOLIVE ORD	2.117	NA	AA-	WR		
Wellington	07/28/21	07/26/21	141,942	COLGATE PALMOLIVE ORD	2.117	NA	AA-	WR		
Wellington	07/29/21	07/27/21	227,021	COLGATE PALMOLIVE ORD	2.120	NA	AA-	WR		
Wellington	07/29/21	07/27/21	377,969	COLGATE PALMOLIVE ORD	2.120	NA	AA-	WR		
Wellington DUSG	07/29/21	07/27/21	112,654	EQUIFAX ORD	0.604	NA	BBB	NA		
Wellington DUSG	07/29/21	07/27/21	213,245	GLOBAL PAYMENTS ORD	0.405	NA	BBB-	NA		
Wellington DUSG	07/29/21	07/27/21	99,965	PROCTER & GAMBLE ORD	2.358	Aa3	AA-	NA		
Wellington DUSG	07/29/21	07/27/21	100,451	S&P GLOBAL ORD	0.698	NA	NA	A-		
Wellington	07/30/21	07/28/21	584,592	COLGATE PALMOLIVE ORD	2.140	NA	AA-	WR		
Wellington	08/02/21	07/29/21	16,676	COLGATE PALMOLIVE ORD	2.131	NA	AA-	WR		
Wellington	08/02/21	07/29/21	95,033	COLGATE PALMOLIVE ORD	2.131	NA	AA-	WR		
Wellington	08/02/21	07/29/21	434,245	COLGATE PALMOLIVE ORD	2.131	NA	AA-	WR		
Wellington DUSG	08/18/21	08/16/21	141,308	EQUIFAX ORD	0.598	NA	BBB	NA		
Wellington DUSG	08/18/21	08/16/21	231,173	GLOBAL PAYMENTS ORD	0.464	NA	BBB-	NA		
Wellington DUSG	08/18/21	08/16/21	127,144	PROCTER & GAMBLE ORD	2.296	Aa3	AA-	NA		
Wellington DUSG	08/18/21	08/16/21	135,173	S&P GLOBAL ORD	0.646	NA	NA	A-		
Conning	09/03/21	09/01/21	500,649	COLGATE PALMOLIVE ORD	2.272	NA	AA-	WR		
Wellington DUSG	09/22/21	09/20/21	173,821	EQUIFAX ORD	0.593	NA	BBB	NA		
Wellington DUSG	09/22/21	09/20/21	264,691	GLOBAL PAYMENTS ORD	0.521	NA	BBB-	NA		
Wellington DUSG	09/22/21	09/20/21	153,721	PROCTER & GAMBLE ORD	2.324	Aa3	AA-	NA		
Wellington DUSG	09/22/21	09/20/21	163,256	S&P GLOBAL ORD	0.670	NA	NA	A-		
Wellington DUSG	09/30/21	09/28/21	142,717	EQUIFAX ORD	0.608	NA	BBB	NA		
Wellington DUSG	09/30/21	09/28/21	143,248	GLOBAL PAYMENTS ORD	0.515	NA	BBB-	NA		
Wellington DUSG	09/30/21	09/28/21	85,968	GLOBAL PAYMENTS ORD	0.515	NA	BBB-	NA		
Wellington DUSG	09/30/21	09/28/21	126,570	PROCTER & GAMBLE ORD	2.362	Aa3	AA-	NA		
Wellington DUSG	09/30/21	09/28/21	132,701	S&P GLOBAL ORD	0.699	NA	NA	A-		
			5,606,201							
Computers										
Wellington DUSG	07/29/21	07/27/21	261,051	EPAM SYSTEMS ORD	NA	NR	NR	NR		
Wellington DUSG	07/29/21	07/27/21	191,797	GODADDY CL A ORD	NA	NR	NR	NR		
Wellington DUSG	07/29/21	07/27/21	99,651	LEIDOS HOLDINGS ORD	1.274	NA	BBB-	NA		
Wellington DUSG	07/29/21	07/27/21	166,355	NETAPP ORD	2.488	WR	BBB+	NA		
Wellington DUSG	07/29/21	07/27/21	361,750	SALESFORCE.COM ORD	NA	NA	A+	NA		
Wellington DUSG	08/18/21	08/16/21	365,815	EPAM SYSTEMS ORD	NA	NR	NR	NR		
Wellington DUSG	08/18/21	08/16/21	177,587	GODADDY CL A ORD	NA	NR	NR	NR		
Wellington DUSG	08/18/21	08/16/21	112,972	LEIDOS HOLDINGS ORD	1.389	NA	BBB-	NA		
Wellington DUSG	08/18/21	08/16/21	217,113	NETAPP ORD	2.372	WR	BBB+	NA		
Wellington DUSG	08/18/21	08/16/21	460,034	SALESFORCE.COM ORD	NA	NA	A+	NA		
Conning	09/03/21	09/01/21	160,254	HP ORD	2.593	NA	BBB	BBB+		

Conning	09/08/21	09/03/21	91,402	AUTOMATIC DATA PROCESSING ORD	1,784	Aa3	AA-	AA-
Wellington DUSG	09/22/21	09/20/21	432,125	EPAM SYSTEMS ORD	NA	NR	NR	NR
Wellington DUSG	09/22/21	09/20/21	216,737	GODADDY CL A ORD	NA	NR	NR	NR
Wellington DUSG	09/22/21	09/20/21	128,036	LEIDOS HOLDINGS ORD	1,496	NA	BBB-	NA
Wellington DUSG	09/22/21	09/20/21	284,800	NETAPP ORD	2,181	WR	BBB+	NA
Wellington DUSG	09/22/21	09/20/21	574,619	SALESFORCE.COM ORD	NA	NA	A+	NA
Wellington DUSG	09/30/21	09/28/21	347,864	EPAM SYSTEMS ORD	NA	NR	NR	NR
Wellington DUSG	09/30/21	09/28/21	182,571	GODADDY CL A ORD	NA	NR	NR	NR
Wellington DUSG	09/30/21	09/28/21	114,672	LEIDOS HOLDINGS ORD	1,429	NA	BBB-	NA
Wellington DUSG	09/30/21	09/28/21	251,655	NETAPP ORD	2,113	WR	BBB+	NA
Wellington DUSG	09/30/21	09/28/21	519,494	SALESFORCE.COM ORD	NA	NA	A+	NA

5,718,355

Diversified Finan Serv

Wellington DUSG	07/29/21	07/27/21	334,340	AMERICAN EXPRESS ORD	0.995	A3	BBB+	A
Wellington DUSG	08/18/21	08/16/21	395,991	AMERICAN EXPRESS ORD	1,038	A3	BBB+	A
Conning	09/03/21	09/01/21	6,778,354	CHARLES SCHWAB ORD	0.984	NA	A	A
Wellington DUSG	09/22/21	09/20/21	460,716	AMERICAN EXPRESS ORD	1,071	A3	BBB+	A
Wellington DUSG	09/30/21	09/28/21	426,430	AMERICAN EXPRESS ORD	0.993	A3	BBB+	A

8,395,832

Electronics

Wellington DUSG	07/29/21	07/27/21	207,936	THERMO FISHER SCIENTIFIC ORD	0.181	NA	BBB+	BBB+
Wellington DUSG	08/18/21	08/16/21	244,520	THERMO FISHER SCIENTIFIC ORD	0.173	NA	BBB+	BBB+
Wellington DUSG	09/22/21	09/20/21	318,562	THERMO FISHER SCIENTIFIC ORD	0.169	NA	BBB+	BBB+
Wellington DUSG	09/30/21	09/28/21	260,484	THERMO FISHER SCIENTIFIC ORD	0.173	NA	BBB+	BBB+

1,031,502

Food

Conning	09/03/21	09/01/21	267,809	MONDELEZ INTERNATIONAL CL A ORD	2,021	Baa1	BBB	WR
Conning	09/03/21	09/01/21	264,936	TYSON FOODS CL A ORD	2,272	NA	BBB+	BBB

532,745

Healthcare-Products

Wellington	07/27/21	07/23/21	517,952	STRYKER ORD	0.938	Baa1	A-	NA
Wellington	07/28/21	07/26/21	155,433	STRYKER ORD	0.935	Baa1	A-	NA
Wellington	07/28/21	07/26/21	669,212	STRYKER ORD	0.935	Baa1	A-	NA
Wellington DUSG	07/29/21	07/27/21	269,129	ALIGN TECHNOLOGY ORD	NA	NR	NR	NR
Wellington DUSG	07/29/21	07/27/21	100,023	BAXTER INTERNATIONAL ORD	1,236	NA	A-	A-
Wellington DUSG	07/29/21	07/27/21	176,529	EDWARDS LIFESCIENCES ORD	NA	NA	BBB	NA
Wellington DUSG	07/29/21	07/27/21	121,258	EXACT SCIENCES ORD	NA	NR	NR	NR
Wellington	07/29/21	07/27/21	243,782	STRYKER ORD	0.919	Baa1	A-	NA
Wellington	07/29/21	07/27/21	206,240	STRYKER ORD	0.919	Baa1	A-	NA
Wellington	07/29/21	07/27/21	24,957	STRYKER ORD	0.919	Baa1	A-	NA
Wellington	07/29/21	07/27/21	119,549	STRYKER ORD	0.919	Baa1	A-	NA
Wellington	07/30/21	07/28/21	322,032	STRYKER ORD	0.917	Baa1	A-	NA
Wellington	08/02/21	07/29/21	269,008	STRYKER ORD	0.916	Baa1	A-	NA
Wellington	08/03/21	07/30/21	271,357	STRYKER ORD	0.910	Baa1	A-	NA
Wellington DUSG	08/06/21	08/04/21	29,824	ALIGN TECHNOLOGY ORD	NA	NR	NR	NR
Wellington DUSG	08/18/21	08/16/21	406,855	ALIGN TECHNOLOGY ORD	NA	NR	NR	NR
Wellington DUSG	08/18/21	08/16/21	228,618	EDWARDS LIFESCIENCES ORD	NA	NA	BBB	NA
Wellington DUSG	08/18/21	08/16/21	124,988	EXACT SCIENCES ORD	NA	NR	NR	NR
Wellington DUSG	09/22/21	09/20/21	501,498	ALIGN TECHNOLOGY ORD	NA	NR	NR	NR
Wellington DUSG	09/22/21	09/20/21	286,466	EDWARDS LIFESCIENCES ORD	NA	NA	BBB	NA
Wellington DUSG	09/22/21	09/20/21	171,275	EXACT SCIENCES ORD	NA	NR	NR	NR
Wellington DUSG	09/30/21	09/28/21	410,973	ALIGN TECHNOLOGY ORD	NA	NR	NR	NR
Wellington DUSG	09/30/21	09/28/21	233,944	EDWARDS LIFESCIENCES ORD	NA	NA	BBB	NA
Wellington DUSG	09/30/21	09/28/21	130,201	EXACT SCIENCES ORD	NA	NR	NR	NR

5,991,103

Healthcare-Services

Wellington DUSG	07/29/21	07/27/21	100,257	AGILON HEALTH ORD	NA	NR	NR	NR
Wellington DUSG	07/29/21	07/27/21	386,565	UNITEDHEALTH GRP ORD	1,253	A3	A+	A
Wellington DUSG	08/18/21	08/16/21	118,147	AGILON HEALTH ORD	NA	NR	NR	NR
Wellington DUSG	08/18/21	08/16/21	483,553	UNITEDHEALTH GRP ORD	1,246	A3	A+	A
Wellington DUSG	09/22/21	09/20/21	116,564	AGILON HEALTH ORD	NA	NR	NR	NR
Wellington DUSG	09/22/21	09/20/21	584,016	UNITEDHEALTH GRP ORD	1,308	A3	A+	A

Wellington DUSG	09/30/21	09/28/21	90,723	AGILON HEALTH ORD	NA	NR	NR	NR
Wellington DUSG	09/30/21	09/28/21	473,915	UNITEDHEALTH GRP ORD	1.355	A3	A+	A
			2,353,740					
Insurance								
Conning	09/03/21	09/01/21	183,153	TRAVELERS COMPANIES ORD	2.153	NA	A	A+
			183,153					
Internet								
Wellington DUSG	07/29/21	07/27/21	152,222	AIRBNB CL A ORD	NA	NR	NR	NR
Wellington DUSG	07/29/21	07/27/21	1,307,309	ALPHABET CL A ORD	NA	Aa2	AA+	NA
Wellington DUSG	07/29/21	07/27/21	1,469,451	AMAZON COM ORD	NA	WR	AA	AA-
Wellington DUSG	07/29/21	07/27/21	1,076,884	FACEBOOK CL A ORD	NA	NR	NR	NR
Wellington DUSG	07/29/21	07/27/21	501,383	MASTERCARD CL A ORD	0.441	WR	A+	NA
Wellington DUSG	07/29/21	07/27/21	536,171	PAYPAL HOLDINGS ORD	NA	NA	A-	A-
Wellington DUSG	07/29/21	07/27/21	186,591	RINGCENTRAL CL A ORD	NA	NR	NR	NR
Wellington DUSG	08/18/21	08/16/21	198,498	AIRBNB CL A ORD	NA	NR	NR	NR
Wellington DUSG	08/18/21	08/16/21	1,715,042	ALPHABET CL A ORD	NA	Aa2	AA+	NA
Wellington DUSG	08/18/21	08/16/21	1,662,694	AMAZON COM ORD	NA	WR	AA	AA-
Wellington DUSG	08/18/21	08/16/21	1,334,667	FACEBOOK CL A ORD	NA	NR	NR	NR
Wellington DUSG	08/18/21	08/16/21	583,523	MASTERCARD CL A ORD	0.473	WR	A+	NA
Wellington DUSG	08/18/21	08/16/21	620,299	PAYPAL HOLDINGS ORD	NA	NA	A-	A-
Wellington DUSG	08/18/21	08/16/21	216,556	RINGCENTRAL CL A ORD	NA	NR	NR	NR
Conning	09/03/21	09/01/21	146,251	MASTERCARD CL A ORD	0.492	WR	A+	NA
Wellington DUSG	09/22/21	09/20/21	264,393	AIRBNB CL A ORD	NA	NR	NR	NR
Wellington DUSG	09/22/21	09/20/21	2,075,012	ALPHABET CL A ORD	NA	Aa2	AA+	NA
Wellington DUSG	09/22/21	09/20/21	2,050,733	AMAZON COM ORD	NA	WR	AA	AA-
Wellington DUSG	09/22/21	09/20/21	1,565,769	FACEBOOK CL A ORD	NA	NR	NR	NR
Wellington DUSG	09/22/21	09/20/21	661,389	MASTERCARD CL A ORD	0.506	WR	A+	NA
Wellington DUSG	09/22/21	09/20/21	724,854	PAYPAL HOLDINGS ORD	NA	NA	A-	A-
Wellington DUSG	09/22/21	09/20/21	243,534	RINGCENTRAL CL A ORD	NA	NR	NR	NR
Wellington DUSG	09/30/21	09/28/21	232,865	AIRBNB CL A ORD	NA	NR	NR	NR
Wellington DUSG	09/30/21	09/28/21	1,737,083	ALPHABET CL A ORD	NA	Aa2	AA+	NA
Wellington DUSG	09/30/21	09/28/21	1,715,497	AMAZON COM ORD	NA	WR	AA	AA-
Wellington DUSG	09/30/21	09/28/21	1,215,919	FACEBOOK CL A ORD	NA	NR	NR	NR
Wellington DUSG	09/30/21	09/28/21	580,131	MASTERCARD CL A ORD	0.490	WR	A+	NA
Wellington DUSG	09/30/21	09/28/21	603,677	PAYPAL HOLDINGS ORD	NA	NA	A-	A-
Wellington DUSG	09/30/21	09/28/21	194,912	RINGCENTRAL CL A ORD	NA	NR	NR	NR
			25,573,309					
Leisure Time								
Wellington DUSG	07/29/21	07/27/21	338,006	BOOKING HOLDINGS ORD	NA	NA	A-	NA
Wellington DUSG	08/18/21	08/16/21	400,608	BOOKING HOLDINGS ORD	NA	NA	A-	NA
Wellington DUSG	09/22/21	09/20/21	532,125	BOOKING HOLDINGS ORD	NA	NA	A-	NA
Wellington DUSG	09/30/21	09/28/21	474,611	BOOKING HOLDINGS ORD	NA	NA	A-	NA
			1,745,350					
Machinery-Const&Mining								
Conning	09/03/21	09/01/21	990,263	CATERPILLAR ORD	2.020	A2	A	A
			990,263					
Machinery-Diversified								
Wellington DUSG	07/29/21	07/27/21	123,948	COGNEX ORD	0.279	NR	NR	NR
Wellington DUSG	07/29/21	07/27/21	141,599	DEERE ORD	0.939	A2	A	A
Wellington DUSG	07/29/21	07/27/21	99,792	NORDSON ORD	0.705	NR	NR	NR
Wellington DUSG	08/18/21	08/16/21	151,793	COGNEX ORD	0.284	NR	NR	NR
Wellington DUSG	08/18/21	08/16/21	189,986	DEERE ORD	0.867	A2	A	A
Wellington DUSG	08/18/21	08/16/21	127,633	NORDSON ORD	0.680	NR	NR	NR
Conning	09/03/21	09/01/21	779,921	CUMMINS ORD	2.342	NA	A+	A
Wellington DUSG	09/22/21	09/20/21	189,285	COGNEX ORD	0.282	NR	NR	NR
Wellington DUSG	09/22/21	09/20/21	204,980	DEERE ORD	0.977	A2	A	A
Wellington DUSG	09/22/21	09/20/21	162,576	NORDSON ORD	0.698	NR	NR	NR
Wellington DUSG	09/30/21	09/28/21	152,845	COGNEX ORD	0.298	NR	NR	WR
Wellington DUSG	09/30/21	09/28/21	180,342	DEERE ORD	0.938	A2	A	NR
Wellington DUSG	09/30/21	09/28/21	138,161	NORDSON ORD	0.694	NR	NR	NR
			2,642,862					

				Media					
Wellington DUSG	07/29/21	07/27/21	282,039	WALT DISNEY ORD	NA	NA	BBB+	A-	
Wellington DUSG	08/18/21	08/16/21	350,849	WALT DISNEY ORD	NA	NA	BBB+	A-	
Wellington DUSG	09/22/21	09/20/21	425,591	WALT DISNEY ORD	NA	NA	BBB+	A-	
Wellington DUSG	09/30/21	09/28/21	352,935	WALT DISNEY ORD	NA	NA	BBB+	A-	
1,411,415									
				Miscellaneous Manufactur					
Conning	09/03/21	09/01/21	144,649	ILLINOIS TOOL ORD	1.972	NA	A+	NA	
Conning	09/03/21	09/01/21	408,017	3M ORD	3.055	NA	A+	NA	
Conning	09/08/21	09/03/21	60,736	ILLINOIS TOOL ORD	1.995	NA	A+	NA	
613,402									
				Oil&Gas					
Conning	09/03/21	09/01/21	6,688,545	CONOCOPHILLIPS ORD	3.147	A3	A-	A	
6,688,545									
				Pharmaceuticals					
Wellington DUSG	07/29/21	07/27/21	343,030	ELI LILLY ORD	1.306	A2	A+	WR	
Wellington DUSG	07/29/21	07/27/21	100,200	REGENERON PHARMACEUTICALS ORD	NA	Baa3	BBB+	NA	
Wellington DUSG	07/29/21	07/27/21	113,460	VERTEX PHARMACEUTICALS ORD	NA	NR	NR	NR	
Wellington DUSG	08/18/21	08/16/21	458,098	ELI LILLY ORD	1.219	A2	A+	WR	
Wellington DUSG	08/18/21	08/16/21	135,150	REGENERON PHARMACEUTICALS ORD	NA	Baa3	BBB+	NA	
Wellington DUSG	08/18/21	08/16/21	132,919	VERTEX PHARMACEUTICALS ORD	NA	NR	NR	NR	
Conning	09/03/21	09/01/21	360,166	AMGEN ORD	3.080	NA	A-	BBB+	
Conning	09/08/21	09/03/21	85,068	BRISTOL MYERS SQUIBB ORD	2.926	NA	A+	WR	
Wellington DUSG	09/22/21	09/20/21	478,335	ELI LILLY ORD	1.420	A2	A+	WR	
Wellington DUSG	09/22/21	09/20/21	169,324	REGENERON PHARMACEUTICALS ORD	NA	Baa3	BBB+	NA	
Wellington DUSG	09/22/21	09/20/21	158,119	VERTEX PHARMACEUTICALS ORD	NA	NR	NR	NR	
Wellington DUSG	09/30/21	09/28/21	387,094	ELI LILLY ORD	1.485	A2	A+	WR	
Wellington DUSG	09/30/21	09/28/21	134,523	REGENERON PHARMACEUTICALS ORD	NA	Baa3	BBB+	NA	
Wellington DUSG	09/30/21	09/28/21	130,344	VERTEX PHARMACEUTICALS ORD	NA	NR	NR	NR	
3,185,832									
				REITS					
SCIF-REIT	07/01/21	07/01/21	531,543	RREEF AMERICA REIT II CORP.	3.400	NA	NA	NA	
Wellington DUSG	07/29/21	07/27/21	109,237	AMERICAN TOWER REIT	1.694	WR	BBB-	BBB+	
Wellington DUSG	08/18/21	08/16/21	133,673	AMERICAN TOWER REIT	1.716	WR	BBB-	BBB+	
Wellington DUSG	09/22/21	09/20/21	167,137	AMERICAN TOWER REIT	1.669	WR	BBB-	BBB+	
Wellington DUSG	09/30/21	09/28/21	129,736	AMERICAN TOWER REIT	1.872	WR	BBB-	BBB+	
1,071,326									
				Retail					
Wellington	07/15/21	07/13/21	115,044	TJX ORD	0.769	NA	A	NA	
Wellington	07/16/21	07/14/21	967,405	TJX ORD	0.758	NA	A	NA	
Wellington	07/16/21	07/14/21	110,178	TJX ORD	0.758	NA	A	NA	
Wellington	07/19/21	07/15/21	279,483	TJX ORD	0.764	NA	A	NA	
Wellington	07/19/21	07/15/21	149,857	TJX ORD	0.764	NA	A	NA	
Wellington	07/20/21	07/16/21	414,363	TJX ORD	0.771	NA	A	NA	
Wellington	07/20/21	07/16/21	568,950	TJX ORD	0.771	NA	A	NA	
Wellington	07/27/21	07/23/21	395,446	TJX ORD	0.763	NA	A	NA	
Wellington	07/28/21	07/26/21	398,825	TJX ORD	0.757	NA	A	NA	
Wellington	07/28/21	07/26/21	389,941	TJX ORD	0.757	NA	A	NA	
Wellington DUSG	07/29/21	07/27/21	332,796	CHIPOTLE MEXICAN GRILL ORD	NA	NR	NR	NR	
Wellington DUSG	07/29/21	07/27/21	100,140	COPART ORD	NA	NR	NR	NR	
Wellington	07/29/21	07/27/21	27,355	TJX ORD	0.760	NA	A	NA	
Wellington	07/29/21	07/27/21	171,000	TJX ORD	0.760	NA	A	NA	
Wellington DUSG	07/29/21	07/27/21	291,731	TJX ORD	0.760	NA	A	NA	
Wellington	07/30/21	07/28/21	183,837	TJX ORD	0.766	NA	A	NA	
Wellington	08/02/21	07/29/21	158,352	TJX ORD	0.755	NA	A	NA	
Wellington	08/03/21	07/30/21	156,998	TJX ORD	0.756	NA	A	NA	
Wellington DUSG	08/18/21	08/16/21	399,881	CHIPOTLE MEXICAN GRILL ORD	NA	NR	NR	NR	
Wellington DUSG	08/18/21	08/16/21	120,521	COPART ORD	NA	NR	NR	NR	
Wellington DUSG	08/18/21	08/16/21	371,409	TJX ORD	1.109	NA	A	NA	
Conning	09/03/21	09/01/21	41,989	BEST BUY ORD	2.141	A3	BBB+	WR	
Conning	09/03/21	09/01/21	15,225	MCDONALD'S ORD	2.167	WR	BBB+	WR	
Wellington DUSG	09/22/21	09/20/21	469,906	CHIPOTLE MEXICAN GRILL ORD	NA	NR	NR	NR	

Wellington DUSG	09/22/21	09/20/21	146,458	COPART ORD	NA	NR	NR	NR
Wellington DUSG	09/22/21	09/20/21	443,699	TJX ORD	1.129	NA	A	NA
Wellington DUSG	09/30/21	09/28/21	389,461	CHIPOTLE MEXICAN GRILL ORD	NA	NR	NR	NR
Wellington DUSG	09/30/21	09/28/21	124,763	COPART ORD	NA	NR	NR	NR
Wellington DUSG	09/30/21	09/28/21	379,850	TJX ORD	1.113	NA	A	NA
Wellington DUSG	10/04/21	09/30/21	29,193	TJX ORD	1.182	NA	A	NA

8,144,057

Semiconductors

Wellington DUSG	07/29/21	07/27/21	337,349	ADVANCED MICRO DEVICES ORD	NA	WR	BBB-	NA
Wellington DUSG	07/29/21	07/27/21	331,674	KLA ORD	1.165	NA	BBB+	BBB+
Wellington DUSG	07/29/21	07/27/21	214,822	MARVELL TECHNOLOGY ORD	0.414	NA	BBB-	BBB-
Wellington DUSG	07/29/21	07/27/21	207,688	MICRON TECHNOLOGY ORD	0.590	WR	BBB-	BBB-
Wellington DUSG	07/29/21	07/27/21	289,633	NVIDIA ORD	0.083	NA	A-	WR
Wellington DUSG	07/29/21	07/27/21	258,595	TERADYNE ORD	0.325	NR	NR	NR
Wellington DUSG	07/29/21	07/27/21	211,807	TEXAS INSTRUMENTS ORD	2.204	NA	A+	WR
Wellington DUSG	08/18/21	08/16/21	461,760	ADVANCED MICRO DEVICES ORD	NA	WR	BBB-	NA
Wellington DUSG	08/18/21	08/16/21	440,464	KLA ORD	1.139	NA	BBB+	BBB+
Wellington DUSG	08/18/21	08/16/21	262,224	MARVELL TECHNOLOGY ORD	0.406	NA	BBB-	BBB-
Wellington DUSG	08/18/21	08/16/21	249,411	MICRON TECHNOLOGY ORD	0.590	WR	BBB-	BBB-
Wellington DUSG	08/18/21	08/16/21	376,867	NVIDIA ORD	0.080	NA	A-	WR
Wellington DUSG	08/18/21	08/16/21	310,644	TERADYNE ORD	0.338	NR	NR	NR
Wellington DUSG	08/18/21	08/16/21	271,304	TEXAS INSTRUMENTS ORD	2.149	NA	A+	WR
Conning	09/03/21	09/01/21	6,245	APPLIED MATERIAL ORD	0.689	NA	A	NA
Conning	09/03/21	09/01/21	462,507	INTEL ORD	2.557	NA	A+	A+
Conning	09/03/21	09/01/21	229,805	LAM RESEARCH ORD	0.867	NA	A-	NA
Conning	09/03/21	09/01/21	68,326	TEXAS INSTRUMENTS ORD	2.166	NA	A+	WR
Conning	09/08/21	09/03/21	82,741	BROADCOM ORD	2.823	NA	BBB-	BBB-
Conning	09/08/21	09/03/21	82,542	QUALCOMM ORD	1.839	A2	A-	NA
Conning	09/08/21	09/03/21	63,541	TEXAS INSTRUMENTS ORD	2.149	NA	A+	WR
Wellington	09/21/21	09/17/21	1,295,065	TEXAS INSTRUMENTS ORD	2.079	NA	A+	WR
Wellington DUSG	09/22/21	09/20/21	527,692	ADVANCED MICRO DEVICES ORD	NA	WR	BBB-	NA
Wellington DUSG	09/22/21	09/20/21	574,329	KLA ORD	1.056	NA	BBB+	BBB+
Wellington DUSG	09/22/21	09/20/21	322,853	MARVELL TECHNOLOGY ORD	0.396	NA	BBB-	BBB-
Wellington DUSG	09/22/21	09/20/21	306,868	MICRON TECHNOLOGY ORD	0.590	WR	BBB-	BBB-
Wellington DUSG	09/22/21	09/20/21	481,413	NVIDIA ORD	0.076	NA	A-	WR
Wellington DUSG	09/22/21	09/20/21	370,218	TERADYNE ORD	0.343	NR	NR	NR
Wellington	09/22/21	09/20/21	1,094,375	TEXAS INSTRUMENTS ORD	2.118	NA	A+	WR
Wellington DUSG	09/22/21	09/20/21	332,560	TEXAS INSTRUMENTS ORD	2.118	NA	A+	WR
Wellington	09/23/21	09/21/21	154,856	TEXAS INSTRUMENTS ORD	2.114	NA	A+	WR
Wellington	09/23/21	09/21/21	213,451	TEXAS INSTRUMENTS ORD	2.114	NA	A+	WR
Wellington	09/23/21	09/21/21	387,150	TEXAS INSTRUMENTS ORD	2.114	NA	A+	WR
Wellington	09/24/21	09/22/21	39,142	TEXAS INSTRUMENTS ORD	2.082	NA	A+	WR
Wellington	09/24/21	09/22/21	294,028	TEXAS INSTRUMENTS ORD	2.082	NA	A+	WR
Wellington	09/27/21	09/23/21	297,891	TEXAS INSTRUMENTS ORD	2.054	NA	A+	WR
Wellington	09/28/21	09/24/21	439,728	TEXAS INSTRUMENTS ORD	2.033	NA	A+	WR
Wellington	09/28/21	09/24/21	80,263	TEXAS INSTRUMENTS ORD	2.033	NA	A+	WR
Wellington	09/29/21	09/27/21	239,525	TEXAS INSTRUMENTS ORD	2.037	NA	A+	WR
Wellington	09/29/21	09/27/21	80,135	TEXAS INSTRUMENTS ORD	2.037	NA	A+	WR
Wellington DUSG	09/30/21	09/28/21	452,207	ADVANCED MICRO DEVICES ORD	NA	WR	BBB-	NA
Wellington DUSG	09/30/21	09/28/21	480,731	KLA ORD	1.081	NA	BBB+	BBB+
Wellington DUSG	09/30/21	09/28/21	278,678	MARVELL TECHNOLOGY ORD	0.395	NA	BBB-	BBB-
Wellington DUSG	09/30/21	09/28/21	267,062	MICRON TECHNOLOGY ORD	0.590	WR	BBB-	BBB-
Wellington DUSG	09/30/21	09/28/21	404,610	NVIDIA ORD	0.077	NA	A-	WR
Wellington DUSG	09/30/21	09/28/21	301,974	TERADYNE ORD	0.359	NR	NR	NR
Wellington	09/30/21	09/28/21	625,596	TEXAS INSTRUMENTS ORD	2.093	NA	A+	WR
Wellington DUSG	09/30/21	09/28/21	287,045	TEXAS INSTRUMENTS ORD	2.093	NA	A+	WR
Wellington	10/01/21	09/29/21	560,408	TEXAS INSTRUMENTS ORD	2.113	NA	A+	WR
Wellington	10/01/21	09/29/21	310,064	TEXAS INSTRUMENTS ORD	2.113	NA	A+	WR
Wellington	10/04/21	09/30/21	232,312	TEXAS INSTRUMENTS ORD	2.123	NA	A+	WR
Wellington	10/04/21	09/30/21	346,639	TEXAS INSTRUMENTS ORD	2.123	NA	A+	WR

17,298,818

Software

Wellington DUSG	07/29/21	07/27/21	450,687	ADOBE ORD	NA	NA	A+	NA
Wellington DUSG	07/29/21	07/27/21	116,209	DOCUSIGN ORD	NA	NR	NR	NR
Wellington DUSG	07/29/21	07/27/21	1,629,414	MICROSOFT ORD	0.764	Aaa	AAA	AAA
Wellington DUSG	07/29/21	07/27/21	280,097	SERVICENOW ORD	NA	Baa1	A-	NA
Wellington DUSG	07/29/21	07/27/21	266,577	WORKDAY CL A ORD	NA	NR	NR	NR
Wellington DUSG	08/06/21	08/04/21	51,942	PAYCOM SOFTWARE ORD	NA	NR	NR	NR

Wellington DUSG	08/09/21	08/05/21	24,902	PAYCOM SOFTWARE ORD	NA	NR	NR	NR
Wellington DUSG	08/10/21	08/06/21	37,930	PAYCOM SOFTWARE ORD	NA	NR	NR	NR
Wellington DUSG	08/11/21	08/09/21	46,081	PAYCOM SOFTWARE ORD	NA	NR	NR	NR
Wellington DUSG	08/18/21	08/16/21	578,347	ADOBE ORD	NA	NA	A+	NA
Wellington DUSG	08/18/21	08/16/21	137,356	DOCUSIGN ORD	NA	NR	NR	NR
Wellington DUSG	08/18/21	08/16/21	2,086,400	MICROSOFT ORD	0.743	Aaa	AAA	AAA
Wellington DUSG	08/18/21	08/16/21	206,422	PAYCOM SOFTWARE ORD	NA	NR	NR	NR
Wellington DUSG	08/18/21	08/16/21	346,975	SERVICENOW ORD	NA	Baa1	A-	NA
Wellington DUSG	08/18/21	08/16/21	341,436	WORKDAY CL A ORD	NA	NR	NR	NR
Wellington DUSG	09/02/21	08/31/21	23,219	SERVICENOW ORD	NA	Baa1	A-	NA
Wellington DUSG	09/22/21	09/20/21	706,617	ADOBE ORD	NA	NA	A+	NA
Wellington DUSG	09/22/21	09/20/21	157,141	DOCUSIGN ORD	NA	NR	NR	NR
Wellington DUSG	09/22/21	09/20/21	2,527,882	MICROSOFT ORD	0.761	Aaa	AAA	AAA
Wellington DUSG	09/22/21	09/20/21	252,788	PAYCOM SOFTWARE ORD	NA	NR	NR	NR
Wellington DUSG	09/22/21	09/20/21	470,699	WORKDAY CL A ORD	NA	NR	NR	NR
Wellington DUSG	09/22/21	09/20/21	482,848	SERVICENOW ORD	NA	Baa1	A-	NA
Wellington DUSG	09/30/21	09/28/21	543,687	ADOBE ORD	NA	NA	A+	NA
Wellington DUSG	09/30/21	09/28/21	126,692	DOCUSIGN ORD	NA	NR	NR	NR
Wellington DUSG	09/30/21	09/28/21	2,077,609	MICROSOFT ORD	0.790	Aaa	AAA	AAA
Wellington DUSG	09/30/21	09/28/21	220,303	PAYCOM SOFTWARE ORD	NA	NR	NR	NR
Wellington DUSG	09/30/21	09/28/21	393,829	SERVICENOW ORD	NA	Baa1	A-	NA
Wellington DUSG	09/30/21	09/28/21	382,464	WORKDAY CL A ORD	NA	NR	NR	NR

14,966,554

Telecommunications

Wellington DUSG	07/29/21	07/27/21	1,718,839	APPLE ORD	0.569	WR	AA+	NA
Wellington DUSG	08/18/21	08/16/21	2,196,919	APPLE ORD	0.562	WR	AA+	NA
Wellington DUSG	09/22/21	09/20/21	2,521,116	APPLE ORD	0.595	WR	AA+	NA
Wellington DUSG	09/30/21	09/28/21	2,124,359	APPLE ORD	0.599	WR	AA+	NA

8,561,233

Transportation

Wellington DUSG	07/29/21	07/27/21	162,927	FEDEX ORD	0.955	NA	BBB	WR
Wellington DUSG	08/18/21	08/16/21	200,828	FEDEX ORD	0.959	NA	BBB	WR
Conning	09/03/21	09/01/21	376,498	UNION PACIFIC ORD	1.881	Baa1	A-	A-
Conning	09/03/21	09/01/21	684,553	UNITED PARCEL SERVICE CL B ORD	2.072	NA	A-	NA
Wellington DUSG	09/22/21	09/20/21	217,266	FEDEX ORD	1.116	NA	BBB	WR
Wellington DUSG	09/30/21	09/28/21	162,794	FEDEX ORD	1.259	NA	BBB	WR

1,804,865

FHLB

FHLB Common Stock	08/27/21	08/27/21	7,022,600	FEDERAL HOME LOAN BANK COMMON STOCK	6.000	NA	NA	NA
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7,022,600

Equity Purchases:								
FHLB Common Stock			7,022,600					1 Item
Equity Purchases:								
REIT			531,543					1 Item
Equity Purchases:								
Conning			38,906,256					43 Items
Equity Purchases:								
Wellington			116,024,318					313 Items
Grand Total			162,484,717					358 Items

EQUITY SALES

Account	Trade	Settle	Principal	Description	Yield	Moody's	S&P	Fitch
				Aerospace/Defense				
Conning	09/01/21	09/03/21	(240,370)	GENERAL DYNAMICS ORD	2.292	NA	A-	WR
			(240,370)					

				Beverages				
Conning	09/01/21	09/03/21	(259,723)	PEPSICO ORD	2.623	NA	A+	WR
(259,723)								
				Commercial Services				
Conning	09/01/21	09/03/21	(1,095,460)	ESTEE LAUDER CL A ORD	0.616	A1	A+	NA
Conning	09/01/21	09/03/21	(341,926)	PROCTER & GAMBLE ORD	2.309	Aa3	AA-	NA
(1,437,386)								
				Computers				
Conning	09/01/21	09/03/21	(276,954)	AUTOMATIC DATA PROCESSING ORD	1.789	Aa3	AA-	AA-
Wellington DUSG	08/04/21	08/06/21	(20,193)	GODADDY CL A ORD	NA	NA	NA	NA
(297,147)								
				Cosmetics/Personal Care				
Conning	09/01/21	09/03/21	(265,258)	KIMBERLY CLARK ORD	3.164	A2	A	WR
(265,258)								
				Diversified Finan Serv				
Conning	09/01/21	09/03/21	(132,992)	AMERIPRISE FINANCE ORD	1.594	A3	A-	WR
Conning	09/01/21	09/03/21	(365,804)	BLACKROCK ORD	1.644	Aa3	AA-	NA
Conning	09/01/21	09/03/21	(187,624)	VISA CL A ORD	0.556	Aa3	AA-	NA
Conning	09/01/21	09/03/21	(1,825,540)	INTUIT ORD	0.419	NA	A-	NA
Wellington	07/23/21	07/27/21	(260,232)	AMERICAN EXPRESS ORD	0.993	A3	BBB+	A
Wellington	07/26/21	07/28/21	(641,399)	AMERICAN EXPRESS ORD	0.996	A3	BBB+	A
Wellington	07/26/21	07/28/21	(345,356)	AMERICAN EXPRESS ORD	0.996	A3	BBB+	A
Wellington	07/27/21	07/29/21	(416,477)	AMERICAN EXPRESS ORD	0.995	A3	BBB+	A
Wellington	07/27/21	07/29/21	(416,616)	AMERICAN EXPRESS ORD	0.995	A3	BBB+	A
Wellington	07/28/21	07/30/21	(153,481)	AMERICAN EXPRESS ORD	1.012	A3	BBB+	A
Wellington	07/29/21	08/02/21	(245,871)	AMERICAN EXPRESS ORD	1.000	A3	BBB+	A
Wellington	07/29/21	08/02/21	(103,255)	AMERICAN EXPRESS ORD	1.000	A3	BBB+	A
Wellington	08/17/21	08/19/21	(2,047,698)	AMERICAN EXPRESS ORD	1.045	A3	BBB+	A
(7,142,346)								
				Electronics				
Wellington DUSG	08/09/21	08/11/21	(20,010)	THERMO FISHER SCIENTIFIC ORD	0.177	NA	BBB+	BBB+
(20,010)								
				Healthcare-Products				
Conning	09/01/21	09/03/21	(1,322,330)	ABBOTT LABORATORIES ORD	1.342	NA	A+	WR
Wellington DUSG	08/10/21	08/12/21	(22,184)	BAXTER INTERNATIONAL ORD	1.374	NA	A-	A-
Wellington DUSG	08/11/21	08/13/21	(22,220)	BAXTER INTERNATIONAL ORD	1.372	NA	A-	A-
Wellington DUSG	08/12/21	08/16/21	(22,146)	BAXTER INTERNATIONAL ORD	1.374	NA	A-	A-
Wellington DUSG	08/13/21	08/17/21	(22,275)	BAXTER INTERNATIONAL ORD	1.361	NA	A-	A-
Wellington DUSG	08/13/21	08/17/21	(1,192)	BAXTER INTERNATIONAL ORD	1.361	NA	A-	A-
(1,412,349)								
				Healthcare-Services				
Conning	09/01/21	09/03/21	(367,794)	UNITEDHEALTH GRP ORD	1.246	A3	A+	A
(367,794)								
				Insurance				
Conning	09/01/21	09/03/21	(6,448,522)	ALLSTATE ORD	2.212	NA	A-	A-
Wellington	08/27/21	08/31/21	(408,129)	MARSH & MCLENNAN ORD	1.234	NA	A-	A-
(6,856,651)								
				Internet				
Wellington DUSG	09/22/21	09/24/21	(187,371)	FACEBOOK CL A ORD	NA	NR	NR	NR

(187,371)								
				Machinery-Diversified				
Wellington	07/14/21	07/16/21	(250,551)	DEERE ORD	0.961	A2	A	A
Wellington	07/15/21	07/19/21	(833,496)	DEERE ORD	0.959	A2	A	A
Wellington	07/15/21	07/19/21	(90,677)	DEERE ORD	0.959	A2	A	A
Wellington	07/16/21	07/20/21	(104,047)	DEERE ORD	0.969	A2	A	A
Wellington	07/16/21	07/20/21	(309,912)	DEERE ORD	0.969	A2	A	A
Wellington	08/24/21	08/26/21	(842,378)	DEERE ORD	0.945	A2	A	A
Wellington	08/25/21	08/27/21	(1,746,369)	DEERE ORD	0.945	A2	A	A
(4,177,430)								
				Pharmaceuticals				
Conning	09/01/21	09/03/21	(43,546)	BRISTOL MYERS SQUIBB ORD	2.917	NA	A+	WR
Conning	09/01/21	09/03/21	(1,850,699)	ELI LILLY ORD	1.278	A2	A+	WR
Conning	09/01/21	09/03/21	(1,159,556)	PFIZER ORD	3.367	A2	A+	A
Conning	09/01/21	09/03/21	(613,114)	GILEAD SCIENCES ORD	3.868	NA	BBB+	NA
Wellington	08/25/21	08/27/21	(2,378,077)	PFIZER ORD	3.181	A2	A+	A
Wellington DUSG	08/09/21	08/11/21	(9,879)	ELI LILLY ORD	1.190	A2	A+	WR
(6,054,870)								
				REITS				
Wellington	07/23/21	07/27/21	(149,723)	PUBLIC STORAGE REIT ORD	2.549	NA	A	WR
Wellington	07/26/21	07/28/21	(90,909)	PUBLIC STORAGE REIT ORD	2.551	NA	A	WR
Wellington	07/27/21	07/29/21	(615,735)	PUBLIC STORAGE REIT ORD	2.549	NA	A	WR
Wellington	07/27/21	07/29/21	(112,759)	PUBLIC STORAGE REIT ORD	2.549	NA	A	WR
Wellington	07/28/21	07/30/21	(45,907)	PUBLIC STORAGE REIT ORD	2.566	NA	A	WR
Wellington	07/28/21	07/30/21	(164,576)	PUBLIC STORAGE REIT ORD	2.566	NA	A	WR
Wellington	07/29/21	08/02/21	(43,346)	PUBLIC STORAGE REIT ORD	2.566	NA	A	WR
Wellington	07/29/21	08/02/21	(160,571)	PUBLIC STORAGE REIT ORD	2.566	NA	A	WR
Wellington	07/30/21	08/03/21	(166,476)	PUBLIC STORAGE REIT ORD	2.560	NA	A	WR
Wellington	07/30/21	08/03/21	(24,914)	PUBLIC STORAGE REIT ORD	2.560	NA	A	WR
Wellington	08/02/21	08/04/21	(269,648)	PUBLIC STORAGE REIT ORD	2.572	NA	A	WR
Wellington	08/03/21	08/05/21	(363,433)	PUBLIC STORAGE REIT ORD	2.584	NA	A	WR
Wellington	08/04/21	08/06/21	(447,619)	PUBLIC STORAGE REIT ORD	2.610	NA	A	WR
Wellington	08/05/21	08/09/21	(176,983)	PUBLIC STORAGE REIT ORD	2.590	NA	A	WR
(2,832,600)								
				Retail				
Conning	09/01/21	09/03/21	(7,219,977)	WALMART ORD	1.482	Aa2	AA	AA
Conning	09/01/21	09/03/21	(71,057)	HOME DEPOT ORD	1.993	NA	A	A
Conning	09/01/21	09/03/21	(680,530)	TARGET ORD	1.193	A2	A	A
Wellington	07/23/21	07/27/21	(437,621)	MCDONALD'S ORD	2.107	WR	BBB+	WR
Wellington	07/26/21	07/28/21	(438,301)	MCDONALD'S ORD	2.099	WR	BBB+	WR
Wellington	07/26/21	07/28/21	(512,413)	MCDONALD'S ORD	2.099	WR	BBB+	WR
Wellington	07/27/21	07/29/21	(1,008,059)	MCDONALD'S ORD	2.078	WR	BBB+	WR
Wellington	07/28/21	07/30/21	(722,965)	MCDONALD'S ORD	2.118	WR	BBB+	WR
Wellington	07/29/21	08/02/21	(519,575)	MCDONALD'S ORD	2.098	WR	BBB+	WR
Wellington DUSG	08/10/21	08/12/21	(18,755)	CHIPOTLE MEXICAN GRILL ORD	NA	NR	NR	NR
Wellington DUSG	09/01/21	09/03/21	(22,848)	CHIPOTLE MEXICAN GRILL ORD	NA	NR	NR	NR
(11,652,102)								
				Semiconductors				
Conning	09/01/21	09/03/21	(272,552)	BROADCOM ORD	2.849	NA	BBB-	BBB-
Conning	09/01/21	09/03/21	(495,999)	QUALCOMM ORD	1.816	A2	A-	NA
Conning	09/01/21	09/03/21	(2,108,520)	NVIDIA ORD	0.071	NA	A-	WR
Wellington DUSG	08/05/21	08/09/21	(30,255)	ADVANCED MICRO DEVICES ORD	NA	WR	BBB-	NR
Wellington DUSG	08/09/21	08/11/21	(10,119)	MARVELL TECHNOLOGY ORD	0.397	NA	BBB-	BBB-
(2,917,446)								
				Software				
Conning	09/01/21	09/03/21	(1,611,721)	MICROSOFT ORD	0.742	Aaa	AAA	AAA
Conning	09/01/21	09/03/21	(4,915,399)	PAYCHEX ORD	2.253		NAIC 2	
Conning	09/02/21	09/07/21	(2,531,516)	PAYCHEX ORD	2.251		NAIC 2	
Wellington	07/23/21	07/27/21	(799,315)	MICROSOFT ORD	0.756	Aaa	AAA	AAA

Wellington	07/26/21	07/28/21	(655,161)	MICROSOFT ORD	0.758	Aaa	AAA	AAA
Wellington	07/27/21	07/29/21	(147,997)	MICROSOFT ORD	0.764	Aaa	AAA	AAA
Wellington	07/28/21	07/30/21	(558,434)	MICROSOFT ORD	0.765	Aaa	AAA	AAA
Wellington	07/29/21	08/02/21	(246,289)	MICROSOFT ORD	0.764	Aaa	AAA	AAA
Wellington	07/30/21	08/03/21	(244,470)	MICROSOFT ORD	0.769	Aaa	AAA	AAA

(11,710,302)

Telecommunications

Conning	09/01/21	09/03/21	(1,701,643)	APPLE ORD	0.557	WR	AA+	NA
Conning	09/01/21	09/03/21	(669,556)	CISCO SYSTEMS ORD	2.473	NA	AA-	NA

(2,371,199)

Equity Sales:								
Conning			(39,075,682)					28 Items

Equity Sales:								
Wellington			(21,126,672)					57 Items

Grand Total			(60,202,354)					85 Items
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COMPLIANCE REPORT

As of September 30, 2021

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.