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Date: February 1, 2023

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 October to December of 2022 (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 October 1, 2022 to December 31, 2022 are attached as Item 3b(i). In the fixed income portfolio, State Fund purchased 66 bonds totaling \$562 million and no bond sales. In the equity portfolio, \$19 million were purchased. The total sales were \$274 million, which covered \$49 million from rebalancing and \$225 million from sell orders. Year-to-date through December 31, 2022, the total net gain from the entire portfolio was \$65 million. The aggregate book adjusted carrying value of all investments was approximately \$19.5 billion.

In the alternative portfolio, the total capital contribution was \$151,301 during this quarter.

There were no out-of-compliance items in the portfolios as of December 31, 2022.

We request the Investment and Risk Committee’s approval and ratification of these investment transactions. These reports are attached as Item 5c(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 October 1, 2022 to December 31, 2022.

INVESTMENT TRANSACTIONS

840 transactions were consummated during the period from October 1st to December 31st, 2022.

BOND PURCHASES

Account	Trade	Settle	Current Units	Description	Coupon	Maturity	Yield	Moody's	S&P	Fitch
Agency										
DWS	12/19/22	12/20/22	16,500,000	FEDERAL FARM CREDIT BANKS FUNDING CORP	2 500	04/14/36	4.742	Aaa	AA+	AAA
			16,500,000							
Financial										
NEAM	10/11/22	10/13/22	4,000,000	K MCO REALTY CORP	4.600	02/01/33	5.983	Baa1	BBB+	NA
NEAM	10/18/22	10/21/22	5,000,000	US BANCORP	5.850	10/21/33	5.851	A2	A+	A+
NEAM	10/18/22	10/25/22	3,500,000	BANK OF NEW YORK MELLON CORP	5.834	10/25/33	5.835	A1	A	AA-
DWS	10/24/22	10/31/22	4,230,000	MARSH & MCLENNAN COMPAN ES INC	5.750	11/01/32	5.846	NA	A-	A-
NEAM	10/25/22	10/28/22	7,000,000	PNC F NANCIAL SERVICES GROUP INC	6.037	10/28/33	6.038	A3	A-	A
NEAM-FHLB	11/01/22	11/04/22	2,500,000	STATE STREET CORP	5.751	11/04/26	5.756	A1	A	AA-
NEAM-FHLB	11/03/22	11/07/22	15,000,000	FIFTH TH RD BANK NA (OHIO)	5.852	10/27/25	5.929	A3	A-	A-
NEAM-FHLB	11/09/22	11/15/22	19,250,000	KEYBANK NA	5.850	11/15/27	5.889	A3	A-	A-
DWS	11/30/22	12/02/22	5,000,000	CAPITAL ONE F NANCIAL CORP	1.343	12/06/24	3.724	Baa1	BBB	A-
DWS	11/30/22	12/02/22	5,000,000	CITIZENS BANK NA	4.119	05/23/25	4.830	Baa1	A-	BBB+
NEAM-FHLB	12/12/22	12/15/22	23,750,000	JPMORGAN CHASE & CO	5.546	12/15/25	5.552	A1	A-	AA-
			94,230,000							
Industrial										
NEAM	10/05/22	10/11/22	2,500,000	JOHN DEERE CAPITAL CORP	4.850	10/11/29	4.865	A2	A	A
DWS	10/05/22	10/11/22	3,400,000	CARGILL INC	4.875	10/10/25	4.907	A2	A	A
NEAM	10/12/22	10/14/22	4,500,000	NIKE NC	2.850	03/27/30	5.063	A1	AA-	NA
NEAM-Green	10/12/22	10/14/22	5,000,000	PEPSICO INC	3.900	07/18/32	4.938	A1	A+	NA
NEAM	10/19/22	10/24/22	3,500,000	LOCKHEED MART N CORP	5.250	01/15/33	5.323	A3	A-	A-
DWS	10/19/22	10/24/22	720,000	LOCKHEED MART N CORP	4.950	10/15/25	5.055	A3	A-	A-
DWS	10/19/22	10/24/22	2,500,000	LOCKHEED MART N CORP	5.100	11/15/27	5.137	A3	A-	A-
DWS	10/24/22	10/26/22	5,580,000	DOW CHEMICAL CO	6.300	03/15/33	6.336	Baa1	NA	BBB+
NEAM	10/28/22	11/02/22	3,500,000	HONEYWELL INTERNATIONAL INC	5.000	02/15/33	5.125	A2	A	A
DWS	11/03/22	11/07/22	4,000,000	DOW CHEMICAL CO	6.300	03/15/33	6.403	Baa1	BBB	BBB+
NEAM	11/15/22	11/18/22	5,500,000	TEXAS INSTRUMENTS INC	4.600	02/15/28	4.639	Aa3	A+	NA
NEAM	11/21/22	11/28/22	5,500,000	MERCEDES-BENZ F NANCE NORTH AMERICA LLC	5.250	11/29/27	5.365	NA	A-	NA
			46,200,000							
Mortgage Backed										
DWS	10/06/22	10/12/22	6,759,531	GNR 2022-023 BY	3.000	05/20/49	6.811	Aaa	AA+	AAA
DWS	10/14/22	11/14/22	9,511,384	FH QF0474	5.500	09/01/52	5.734	Aaa	AA+	AAA
DWS	10/14/22	11/14/22	14,308,013	FN CB2286	2.500	12/01/51	5.106	Aaa	AA+	AAA
DWS	10/26/22	11/03/22	15,000,000	FHMS 22K750 A2	3.000	10/25/59	3.900	Aaa	AA+	AAA
DWS	10/28/22	11/01/22	8,000,000	FH QF2909	5.500	11/01/52	5.506	Aaa	AA+	AAA
DWS	10/28/22	10/31/22	13,026,600	FN BX0602	5.500	11/01/52	5.569	Aaa	AA+	AAA
DWS	11/14/22	12/13/22	14,878,279	FH QE3312	4.500	06/01/52	4.962	Aaa	AA+	AAA
DWS	11/14/22	12/13/22	14,488,482	FH SD1177	4.000	06/01/52	4.969	Aaa	AA+	AAA
DWS	11/28/22	12/13/22	19,164,667	FH SD1375	3.000	06/01/52	4.835	Aaa	AA+	AAA
DWS	11/28/22	11/29/22	9,572,176	FH SD0734	3.000	10/01/51	4.718	Aaa	AA+	AAA
NEAM	11/30/22	12/13/22	5,386,804	FN CB4833	5.000	10/01/52	5.143	Aaa	AA+	AAA
NEAM	12/21/22	12/23/22	11,046,747	FN BV7928	4.500	08/01/52	4.837	Aaa	AA+	AAA
NEAM	12/21/22	12/23/22	21,416,388	FN BV8055	4.500	09/01/52	4.865	Aaa	AA+	AAA
NEAM	12/21/22	12/23/22	16,058,055	FN BT8308	4.500	08/01/52	4.846	Aaa	AA+	AAA
DWS	12/22/22	01/12/23	8,656,168	FN FS1082	2.500	03/01/52	4.347	Aaa	AA+	AAA
DWS	12/22/22	01/12/23	14,859,759	FN FS3064	3.000	04/01/52	4.518	Aaa	AA+	AAA
NEAM	12/23/22	01/12/23	25,941,029	FN CB5229	5.000	12/01/52	4.936	Aaa	AA+	AAA
NEAM	12/23/22	01/12/23	31,214,950	FH SD2011	5.000	12/01/52	4.862	Aaa	AA+	AAA
NEAM	12/23/22	01/12/23	40,813,832	FN FS3400	5.000	12/01/52	4.944	Aaa	AA+	AAA
DWS	12/27/22	12/28/22	20,000,000	FH QF5381	5.500	01/01/53	5.264	Aaa	AA+	AAA
DWS	12/29/22	12/30/22	24,442,629	FH RA7948	5.500	09/01/52	5.250	Aaa	AA+	AAA
			344,545,493							
Municipal										
NEAM	10/04/22	10/06/22	3,250,000	NEW JERSEY ST	2.900	06/01/33	4.901	A2	AA	NA
NEAM	10/05/22	10/07/22	1,530,000	PENNSYLVANIA ST TPK COMMN TPK REV	3.579	12/01/43	5.352	A1	NA	AA-
NEAM	10/05/22	10/07/22	2,000,000	YSLETA TEX INDPT SCH DIST	2.357	08/15/38	5.309	Aaa	AAA	NA

Account	Trade	Settle	Current Units	Description	Coupon	Maturity	Yield	Moody's	S&P	Fitch
NEAM	10/05/22	10/07/22	4,765,000	METRO ORE	3.500	06/01/39	5.311	Aaa	AAA	NA
NEAM-FHLB	10/14/22	10/18/22	2,600,000	HOUSTON TEX ARPT SYS REV	1.816	07/01/27	5.178	A1	A	NA
NEAM-FHLB	10/17/22	10/19/22	7,000,000	MIAMI-DADE CNTY FLA SCH BRD CTFB PARTN	6.485	06/15/27	5.402	A1	A+	NA
NEAM	11/04/22	11/08/22	2,500,000	NEW YORK N Y CITY TRANSITIONAL F N AUTH REV	5.150	11/01/30	5.406	Aa1	AAA	AAA
NEAM	11/07/22	11/09/22	2,000,000	NEW JERSEY ST TPK AUTH TPK REV	1.863	01/01/31	5.514	A1	AA-	A+
NEAM	11/08/22	11/10/22	2,500,000	ILL NOIS ST TOLL HWY AUTH TOLL HIGHWAY REV	6.184	01/01/34	5.605	Aa3	AA-	AA-
NEAM	11/16/22	11/18/22	2,750,000	OREGON ST DEPT TRANSH HWY USER TAX REV	1.530	11/15/30	4.748	Aa1	AAA	AA+
NEAM	11/21/22	11/23/22	5,000,000	HAWAII ST	5.750	10/01/34	5.134	Aa2	AA+	NA
NEAM-Green	12/02/22	12/06/22	750,000	MASSACHUSETTS ST WTR RES AUTH	2.823	08/01/41	4.574	Aa1	AA+	AA+
NEAM	12/07/22	12/09/22	2,000,000	REGIONAL TRANSN DIST COLO SALES TAX REV	2.067	11/01/33	4.819	Aa2	AA+	AA
NEAM	12/08/22	12/12/22	2,250,000	KANSAS ST DEV FIN AUTH REV	4.727	04/15/37	4.825	Aa3	A+	NA
NEAM	12/08/22	12/15/22	2,250,000	WESTCHESTER CNTY N Y	4.450	12/15/32	4.474	Aa1	AA+	AA+
NEAM	12/09/22	12/13/22	3,000,000	NEW YORK ST URBAN EEV CORP ST SALES TAX REV	2.840	03/15/32	4.942	Aa1	NA	AA+
NEAM-Green	12/09/22	12/13/22	2,000,000	MASSACHUSETTS (COMMONWEALTH OF)	3.881	01/15/31	4.610	Aa1	NA	AAA
NEAM	12/16/22	12/20/22	3,000,000	CAL FORNIA ST	5.700	10/01/32	4.637	Aa2	AA-	AA
NEAM	12/16/22	12/22/22	2,250,000	IDAHO HSG & FIN ASSN S NGLF FAM LY MTG REV	5.272	07/01/37	5.272	Aa1	NA	NA

53,395,000

Utility

NEAM-Green	11/08/22	11/22/22	3,000,000	AMEREN ILLINOIS CO	5.900	12/01/52	5.922	A1	A	NA
NEAM	11/30/22	12/02/22	4,000,000	PUBLIC SERVICE ELECTRIC AND GAS CO	4.900	12/15/32	4.908	NA	NA	NA

7,000,000

Fixed Income Purchases:			
DWS		239,597,688	23 Items

Fixed Income Purchases:			
NEAM		252,172,805	37 Items

Fixed Income Purchases:			
NEAM FHLB		70,100,000	6 tem

Fixed Income Purchases:			
Grand Total:		561,870,493	66 Items

There were no bond sales in 4Q22

There were no short-term transactions in 4Q22

EQUITY PURCHASES

Account	Trade	Settle	Principal	Description	Yield	S&P	Fitch	Moody's
Aerospace/Defense								
Wellington DUSG	12/14/22	12/16/22	38,725	RAYTHEON TECHNOLOGIES ORD	2.161	Baa1	A-	WR
			38,725					
Apparel								
Wellington DUSG	10/27/22	10/31/22	90,433	NIKE CL B ORD	1.347	NA	AA-	NA
Wellington DUSG	11/02/22	11/04/22	24,367	NIKE CL B ORD	1.351	NA	AA-	NA
Wellington DUSG	11/03/22	11/07/22	24,100	NIKE CL B ORD	1.350	NA	AA-	NA
Wellington DUSG	11/30/22	12/02/22	50,443	LULULEMON ATHLETICA ORD	NA	NA	NA	NA
Wellington DUSG	12/09/22	12/13/22	25,284	LULULEMON ATHLETICA ORD	NA	NA	NA	NA
			214,626					
Banks								
Conning	12/05/22	12/07/22	29,181	BANK OF AMERICA ORD	2.495	A2	A-	AA-
Conning	12/05/22	12/07/22	229,282	PNC FINANCIAL SERVICES GROUP ORD	3.755	A3	A-	A+
Conning	12/05/22	12/07/22	710,362	M&T BANK ORD	2.976	A3	BBB+	A
			968,824					
Beverages								
Wellington DUSG	10/27/22	10/31/22	105,519	CONSTELLATION BRANDS CL A ORD	1.308	WR	BBB	WR
Conning	12/05/22	12/07/22	44,155	PEPSICO ORD	2.471	NA	A+	WR
Conning	12/05/22	12/07/22	224,119	COCA-COLA ORD	2.773	NA	A+	A
			373,793					
Biotechnology								
Wellington DUSG	12/15/22	12/19/22	41,929	SEAGEN ORD	NA	NA	NA	NA
Wellington DUSG	12/23/22	12/28/22	28,014	UNITED THERAPEUTICS ORD	NA	NA	NA	NA
Wellington DUSG	12/23/22	12/28/22	72,993	UNITED THERAPEUTICS ORD	NA	NA	NA	NA
Wellington DUSG	12/23/22	12/28/22	25,015	UNITED THERAPEUTICS ORD	NA	NA	NA	NA
Wellington DUSG	12/23/22	12/28/22	24,878	UNITED THERAPEUTICS ORD	NA	NA	NA	NA
			192,829					
Building Materials								
Wellington DUSG	12/16/22	12/20/22	15,745	FORTUNE BRANDS INNOVATIONS ORD	1.960	NA	BBB+	BBB
			15,745					
Chemicals								
Wellington DUSG	11/23/22	11/28/22	70,626	PPG INDUSTRIES ORD	2.052	A3	BBB+	BBB+
Wellington DUSG	12/29/22	01/03/23	72,391	SHERWIN WILLIAMS ORD	0.998	NA	BBB	BBB
Wellington DUSG	12/30/22	01/04/23	229,100	SHERWIN WILLIAMS ORD	0.998	NA	BBB	BBB
			372,117					
Commercial Services								
Wellington DUSG	10/18/22	10/20/22	24,279	ESTEE LAUDER CL A ORD	1.115	A1	A+	NA
Wellington DUSG	10/21/22	10/25/22	24,088	ESTEE LAUDER CL A ORD	1.189	A1	A+	NA
Wellington DUSG	10/25/22	10/27/22	53,561	ESTEE LAUDER CL A ORD	1.170	A1	A+	NA
Wellington DUSG	10/27/22	10/31/22	50,352	ESTEE LAUDER CL A ORD	1.174	A1	A+	NA
Wellington DUSG	11/02/22	11/04/22	24,405	ESTEE LAUDER CL A ORD	1.263	A1	A+	NA
Wellington DUSG	11/03/22	11/07/22	40,015	ESTEE LAUDER CL A ORD	1.239	A1	A+	NA
Wellington DUSG	11/23/22	11/28/22	14,049	ESTEE LAUDER CL A ORD	1.154	A1	A+	NA
Wellington DUSG	11/30/22	12/02/22	58,891	BLOCK CL A ORD	NA	NA	BB	BB
Conning	12/05/22	12/07/22	400,364	COLGATE PALMOLIVE ORD	2.412	NA	AA-	WR
			690,003					
Computers								
Wellington DUSG	11/30/22	12/02/22	63,121	ZOOMINFO TECHNOLOGIES ORD	NA	NA	BB	NA
Wellington DUSG	11/30/22	12/02/22	22,227	ZOOMINFO TECHNOLOGIES ORD	NA	NA	BB	NA

Attachment 3b(i)

Conning	12/05/22	12/07/22	10,628	HP ORD	3.423	NA	BBB	BBB+
Wellington DUSG	12/14/22	12/16/22	76,673	GODADDY CL A ORD	NA	NA	NA	NA
Wellington DUSG	12/15/22	12/19/22	76,512	GODADDY CL A ORD	NA	NA	NA	NA
249,161								
Diversified Finan Serv								
Wellington DUSG	11/23/22	11/28/22	216,014	MORGAN STANLEY ORD	3.459	A1	A-	A+
Conning	12/05/22	12/07/22	4,937,055	MORGAN STANLEY ORD	3.285	A1	A-	A+
Conning	12/05/22	12/07/22	58,478	CHARLES SCHWAB ORD	1.034	NA	A	A
Conning	12/05/22	12/07/22	111,237	BLACKROCK ORD	2.633	Aa3	AA-	NA
5,322,785								
Electronics								
Wellington DUSG	10/13/22	10/17/22	161,901	AMPHENOL CL A ORD	1.155	A3	BBB+	NA
Wellington DUSG	12/15/22	12/19/22	16,449	AMPHENOL CL A ORD	1.024	A3	BBB+	NA
178,350								
Healthcare-Products								
Wellington	10/20/22	10/24/22	476,037	DANAHER ORD	0.395	NA	A-	NA
Wellington	10/20/22	10/24/22	485,390	DANAHER ORD	0.395	NA	A-	NA
Wellington	11/07/22	11/09/22	472,480	DANAHER ORD	0.385	NA	A-	NA
Wellington	11/08/22	11/10/22	560,709	DANAHER ORD	0.379	NA	A-	NA
Wellington DUSG	11/23/22	11/28/22	66,334	EDWARDS LIFESCIENCES ORD	NA	NA	BBB	NA
2,060,950								
Healthcare-Services								
Wellington DUSG	11/04/22	11/08/22	23,814	R1 RCM ORD	NA	NA	NA	NA
Conning	12/05/22	12/07/22	574,104	UNITEDHEALTH GRP ORD	1.196	A3	A+	A
597,918								
Internet								
Wellington DUSG	10/13/22	10/17/22	157,263	MASTERCARD CL A ORD	0.667	WR	A+	NA
Wellington DUSG	10/28/22	11/01/22	36,870	AMAZON COM ORD	NA	WR	AA	AA-
Wellington DUSG	11/03/22	11/07/22	23,966	AIRBNB CL A ORD	NA	NA	NA	NA
Wellington DUSG	11/23/22	11/28/22	10,799	AIRBNB CL A ORD	NA	NA	NA	NA
Wellington DUSG	11/23/22	11/28/22	42,337	AMAZON COM ORD	NA	WR	AA	AA-
Wellington DUSG	11/28/22	11/30/22	25,628	AIRBNB CL A ORD	NA	NA	NA	NA
Conning	12/05/22	12/07/22	244,285	MASTERCARD CL A ORD	0.550	WR	A+	NA
Conning	12/05/22	12/07/22	300,040	VISA CL A ORD	0.737	Aa3	AA-	NA
Wellington DUSG	12/14/22	12/16/22	15,500	PALO ALTO NETWORKS ORD	NA	NA	NA	NA
Wellington DUSG	12/14/22	12/16/22	22,832	MASTERCARD CL A ORD	0.548	WR	A+	NA
Wellington DUSG	12/27/22	12/29/22	10,934	AMAZON COM ORD	NA	WR	AA	AA-
890,454								
Machinery-Diversified								
Wellington DUSG	10/27/22	10/31/22	124,428	NORDSON ORD	0.986	NA	NA	NA
Wellington DUSG	12/15/22	12/19/22	188,190	INGERSOLL RAND ORD	0.152	NA	BB+	NA
312,619								
Media								
Wellington DUSG	10/27/22	10/31/22	41,705	WALT DISNEY ORD	NA	NA	BBB+	A-
Wellington DUSG	11/23/22	11/28/22	47,476	WALT DISNEY ORD	NA	NA	BBB+	A-
89,182								
Oil&Gas								
Wellington DUSG	11/23/22	11/28/22	102,516	PIONEER NATURAL RESOURCE ORD	1.265	Baa1	BBB	BBB+
102,516								

Pharmaceuticals									
Wellington DUSG	12/15/22	12/19/22	15,713	REGENERON PHARMACEUTICALS ORD	NA	Baa3	BBB+	NA	
			15,713						
REITS									
Wellington	10/13/22	10/17/22	342,085	AMERICAN TOWER REIT	2.997	WR	BBB-	BBB+	
Wellington	10/13/22	10/17/22	243,697	AMERICAN TOWER REIT	2.997	WR	BBB-	BBB+	
Wellington	10/14/22	10/18/22	627,264	AMERICAN TOWER REIT	3.063	WR	BBB-	BBB+	
Wellington	11/29/22	12/01/22	474,344	AMERICAN TOWER REIT	2.619	WR	BBB-	BBB+	
Wellington	11/29/22	12/01/22	238,867	AMERICAN TOWER REIT	2.619	WR	BBB-	BBB+	
			1,926,257						
Retail									
Wellington DUSG	11/04/22	11/08/22	23,321	CHIPOTLE MEXICAN GRILL ORD	NA	NA	NA	NA	
Conning	12/05/22	12/07/22	166,520	WALMART ORD	1.470	Aa2	AA	AA	
Conning	12/05/22	12/07/22	108,633	MCDONALD'S ORD	2.084	WR	BBB+	WR	
			298,474						
Semiconductors									
Wellington DUSG	11/30/22	12/02/22	83,871	ADVANCED MICRO DEVICES ORD	NA	WR	A-	NA	
Conning	12/05/22	12/07/22	49,853	BROADCOM ORD	3.091	NA	BBB-	BBB-	
Conning	12/05/22	12/07/22	46,240	TEXAS INSTRUMENTS ORD	2.644	NA	A+	WR	
Conning	12/05/22	12/07/22	478,475	QUALCOMM ORD	2.376	A2	A	NA	
Wellington DUSG	12/15/22	12/19/22	19,098	TEXAS INSTRUMENTS ORD	2.759	NA	A+	WR	
			677,536						
Software									
Wellington DUSG	10/12/22	10/14/22	79,133	MICROSOFT ORD	1.099	Aaa	AAA	AAA	
Wellington DUSG	10/13/22	10/17/22	109,811	SERVICENOW ORD	NA	Baa1	A-	NA	
Wellington DUSG	10/13/22	10/17/22	77,623	MICROSOFT ORD	1.059	Aaa	AAA	AAA	
Wellington	11/07/22	11/09/22	1,252,757	MICROSOFT ORD	1.088	Aaa	AAA	AAA	
Wellington DUSG	11/30/22	12/02/22	84,721	WORKDAY CL A ORD	NA	Baa2	BBB	NA	
Wellington DUSG	12/14/22	12/16/22	34,934	WORKDAY CL A ORD	NA	Baa2	BBB	NA	
Wellington DUSG	12/14/22	12/16/22	115,829	FIVE9 ORD	NA	NA	NA	NA	
Wellington DUSG	12/21/22	12/23/22	36,528	WORKDAY CL A ORD	NA	Baa2	BBB	NA	
			1,791,337						
Telecommunications									
Conning	12/05/22	12/07/22	935,288	APPLE ORD	0.621	WR	AA+	NA	
			935,288						
Transportation									
Conning	12/05/22	12/07/22	657,879	UNION PACIFIC ORD	2.350	A3	A-	A-	
Conning	12/05/22	12/07/22	524,154	UNITED PARCEL SERVICE CL B ORD	3.356	NA	A	NA	
			1,182,034						

Equity Purchases:		
FHLB Common Stock	-	0 Items

Equity Purchases:		
Conning	10,840,331	21 Items

Equity Purchases:		
Wellington	8,656,901	68 Items

Grand Total	19,497,233	89 Items
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EQUITY SALES

Account	Trade	Settle	Principal	Description	Yield	Moody's	S&P	Fitch
Aerospace/Defense								
Wellington	10/20/22	10/24/22	(677,259)	NORTHROP GRUMMAN ORD	1.288	NA	BBB+	BBB+
Wellington	10/28/22	11/01/22	(881,997)	RAYTHEON TECHNOLOGIES ORD	2.230	Baa1	A-	WR
Wellington	10/28/22	11/01/22	(946,779)	GENERAL DYNAMICS ORD	1.982	NA	A-	WR
Wellington	10/28/22	11/01/22	(594,237)	LOCKHEED MARTIN ORD	2.310	WR	A-	A-
Wellington	10/28/22	11/01/22	(1,221,563)	NORTHROP GRUMMAN ORD	1.204	NA	BBB+	BBB+
Conning	10/28/22	11/01/22	(165,329)	RAYTHEON TECHNOLOGIES ORD	2.230	Baa1	A-	WR
Conning	10/28/22	11/01/22	(168,067)	GENERAL DYNAMICS ORD	1.982	NA	A-	WR
Conning	10/28/22	11/01/22	(176,440)	LOCKHEED MARTIN ORD	2.310	WR	A-	A-
Wellington	11/10/22	11/15/22	(601,092)	RAYTHEON TECHNOLOGIES ORD	2.202	Baa1	A-	WR
Wellington	11/10/22	11/15/22	(626,790)	GENERAL DYNAMICS ORD	1.968	NA	A-	WR
Wellington	11/10/22	11/15/22	(397,024)	LOCKHEED MARTIN ORD	2.267	WR	A-	A-
Wellington	11/10/22	11/15/22	(780,833)	NORTHROP GRUMMAN ORD	1.220	NA	BBB+	BBB+
Conning	11/14/22	11/16/22	(155,506)	RAYTHEON TECHNOLOGIES ORD	2.202	Baa1	A-	WR
Conning	11/14/22	11/16/22	(156,040)	GENERAL DYNAMICS ORD	1.968	NA	A-	WR
Conning	11/14/22	11/16/22	(160,360)	LOCKHEED MARTIN ORD	2.267	WR	A-	A-
Conning	12/05/22	12/07/22	(344,395)	RAYTHEON TECHNOLOGIES ORD	2.145	Baa1	A-	WR
Conning	12/05/22	12/07/22	(191,757)	GENERAL DYNAMICS ORD	1.981	NA	A-	WR
Conning	12/05/22	12/07/22	(461,140)	LOCKHEED MARTIN ORD	2.323	WR	A-	A-
Wellington DUSG	12/09/22	12/13/22	(248,468)	RAYTHEON TECHNOLOGIES ORD	2.198	Baa1	A-	WR
Wellington	12/09/22	12/13/22	(1,180,300)	RAYTHEON TECHNOLOGIES ORD	2.198	Baa1	A-	WR
Wellington	12/09/22	12/13/22	(1,192,612)	GENERAL DYNAMICS ORD	2.012	NA	A-	WR
Wellington	12/09/22	12/13/22	(764,455)	LOCKHEED MARTIN ORD	2.357	WR	A-	A-
Wellington	12/09/22	12/13/22	(1,518,707)	NORTHROP GRUMMAN ORD	1.278	NA	BBB+	BBB+
Conning	12/09/22	12/13/22	(438,443)	RAYTHEON TECHNOLOGIES ORD	2.198	Baa1	A-	WR
Conning	12/09/22	12/13/22	(422,841)	GENERAL DYNAMICS ORD	2.012	NA	A-	WR
Conning	12/09/22	12/13/22	(448,886)	LOCKHEED MARTIN ORD	2.357	WR	A-	A-
Wellington DUSG	12/12/22	12/14/22	(252,713)	RAYTHEON TECHNOLOGIES ORD	2.170	Baa1	A-	WR
Wellington	12/12/22	12/14/22	(1,178,853)	RAYTHEON TECHNOLOGIES ORD	2.170	Baa1	A-	WR
Wellington	12/12/22	12/14/22	(1,194,030)	GENERAL DYNAMICS ORD	1.991	NA	A-	WR
Wellington	12/12/22	12/14/22	(759,756)	LOCKHEED MARTIN ORD	2.344	WR	A-	A-
Wellington	12/12/22	12/14/22	(1,519,122)	NORTHROP GRUMMAN ORD	1.263	NA	BBB+	BBB+
Conning	12/12/22	12/14/22	(410,391)	RAYTHEON TECHNOLOGIES ORD	2.170	Baa1	A-	WR
Conning	12/12/22	12/14/22	(408,222)	GENERAL DYNAMICS ORD	1.991	NA	A-	WR
Conning	12/12/22	12/14/22	(407,648)	LOCKHEED MARTIN ORD	2.344	WR	A-	A-
			(21,052,054)					
Apparel								
Wellington	10/28/22	11/01/22	(903,066)	NIKE CL B ORD	1.300	NA	AA-	NA
Conning	10/28/22	11/01/22	(131,018)	NIKE CL B ORD	1.300	NA	AA-	NA
Wellington	11/10/22	11/15/22	(637,554)	NIKE CL B ORD	1.301	NA	AA-	NA
Conning	11/14/22	11/16/22	(142,459)	NIKE CL B ORD	1.301	NA	AA-	NA
Wellington DUSG	12/09/22	12/13/22	(457,447)	NIKE CL B ORD	1.147	NA	AA-	NA
Wellington DUSG	12/09/22	12/13/22	(343,117)	LULULEMON ATHLETICA ORD	NA	NA	NA	NA
Wellington	12/09/22	12/13/22	(1,371,117)	NIKE CL B ORD	1.147	NA	AA-	NA
Conning	12/09/22	12/13/22	(410,385)	NIKE CL B ORD	1.147	NA	AA-	NA
Wellington DUSG	12/12/22	12/14/22	(470,391)	NIKE CL B ORD	1.120	NA	AA-	NA
Wellington DUSG	12/12/22	12/14/22	(346,225)	LULULEMON ATHLETICA ORD	NA	NA	NA	NA
Wellington	12/12/22	12/14/22	(1,383,520)	NIKE CL B ORD	1.120	NA	AA-	NA
Conning	12/12/22	12/14/22	(402,815)	NIKE CL B ORD	1.120	NA	AA-	NA
			(6,999,113)					
Auto Manufacturers								
Wellington DUSG	10/11/22	10/13/22	(80,355)	TESLA ORD	NA	NA	BBB	NA
Wellington DUSG	10/13/22	10/17/22	(80,039)	TESLA ORD	NA	NA	BBB	NA
Wellington DUSG	11/28/22	11/30/22	(25,475)	TESLA ORD	NA	NA	BBB	NA
Wellington DUSG	12/09/22	12/13/22	(353,962)	TESLA ORD	NA	NA	BBB	NA
Wellington DUSG	12/12/22	12/14/22	(332,905)	TESLA ORD	NA	NA	BBB	NA
Wellington DUSG	12/22/22	12/27/22	(18,352)	TESLA ORD	NA	NA	BBB	NA
Wellington DUSG	12/22/22	12/27/22	(21,525)	TESLA ORD	NA	NA	BBB	NA
Wellington DUSG	12/23/22	12/28/22	(25,697)	TESLA ORD	NA	NA	BBB	NA
Wellington DUSG	12/28/22	12/30/22	(10,812)	TESLA ORD	NA	NA	BBB	NA
			(949,121)					
Auto Parts&Equipment								
Conning	10/28/22	11/01/22	(168,233)	GENUINE PARTS ORD	1.957	Baa1	BBB	NA
Conning	11/14/22	11/16/22	(161,647)	GENUINE PARTS ORD	1.938	Baa1	BBB	NA

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Conning	12/05/22	12/07/22	(347,013)	GENUINE PARTS ORD	1.936	Baa1	BBB	NA
Conning	12/09/22	12/13/22	(438,705)	GENUINE PARTS ORD	1.964	Baa1	BBB	NA
Conning	12/12/22	12/14/22	(405,200)	GENUINE PARTS ORD	1.967	Baa1	BBB	NA
(1,520,799)								
Banks								
Wellington	10/28/22	11/01/22	(446,710)	PNC FINANCIAL SERVICES GROUP ORD	3.530	A3	A-	A+
Conning	10/28/22	11/01/22	(164,355)	BANK OF AMERICA ORD	2.349	A2	A-	AA-
Conning	10/28/22	11/01/22	(155,458)	PNC FINANCIAL SERVICES GROUP ORD	3.530	A3	A-	A+
Conning	10/28/22	11/01/22	(140,142)	M&T BANK ORD	2.854	A3	BBB+	A
Conning	10/28/22	11/01/22	(165,562)	JPMORGAN CHASE ORD	3.173	A1	A-	AA-
Wellington	11/10/22	11/15/22	(291,917)	PNC FINANCIAL SERVICES GROUP ORD	3.624	A3	A-	A+
Conning	11/14/22	11/16/22	(163,556)	BANK OF AMERICA ORD	2.290	A2	A-	AA-
Conning	11/14/22	11/16/22	(148,894)	PNC FINANCIAL SERVICES GROUP ORD	3.624	A3	A-	A+
Conning	11/14/22	11/16/22	(132,117)	M&T BANK ORD	2.816	A3	BBB+	A
Conning	11/14/22	11/16/22	(168,360)	JPMORGAN CHASE ORD	3.043	A1	A-	AA-
Conning	12/05/22	12/07/22	(385,650)	JPMORGAN CHASE ORD	3.045	A1	A-	AA-
Wellington	12/09/22	12/13/22	(537,181)	PNC FINANCIAL SERVICES GROUP ORD	3.732	A3	A-	A+
Conning	12/09/22	12/13/22	(375,196)	BANK OF AMERICA ORD	2.656	A2	A-	AA-
Conning	12/09/22	12/13/22	(378,046)	PNC FINANCIAL SERVICES GROUP ORD	3.732	A3	A-	A+
Conning	12/09/22	12/13/22	(321,520)	M&T BANK ORD	3.171	A3	BBB+	A
Conning	12/09/22	12/13/22	(445,068)	JPMORGAN CHASE ORD	3.027	A1	A-	AA-
Wellington	12/12/22	12/14/22	(536,179)	PNC FINANCIAL SERVICES GROUP ORD	3.669	A3	A-	A+
Conning	12/12/22	12/14/22	(380,160)	BANK OF AMERICA ORD	2.628	A2	A-	AA-
Conning	12/12/22	12/14/22	(401,428)	PNC FINANCIAL SERVICES GROUP ORD	3.669	A3	A-	A+
Conning	12/12/22	12/14/22	(383,044)	M&T BANK ORD	3.167	A3	BBB+	A
Conning	12/12/22	12/14/22	(414,100)	JPMORGAN CHASE ORD	2.980	A1	A-	AA-
(6,534,643)								
Beverages								
Wellington	10/28/22	11/01/22	(847,099)	COCA-COLA ORD	2.864	NA	A+	A
Wellington	10/28/22	11/01/22	(1,050,057)	PEPSICO ORD	2.442	NA	A+	WR
Conning	10/28/22	11/01/22	(160,700)	PEPSICO ORD	2.442	NA	A+	WR
Conning	10/28/22	11/01/22	(148,679)	COCA-COLA ORD	2.864	NA	A+	A
Wellington	11/10/22	11/15/22	(557,391)	COCA-COLA ORD	2.919	NA	A+	A
Wellington	11/10/22	11/15/22	(682,182)	PEPSICO ORD	2.463	NA	A+	WR
Conning	11/14/22	11/16/22	(148,825)	PEPSICO ORD	2.463	NA	A+	WR
Conning	11/14/22	11/16/22	(142,493)	COCA-COLA ORD	2.919	NA	A+	A
Wellington DUSG	12/09/22	12/13/22	(424,255)	MONSTER BEVERAGE ORD	NA	NA	NA	NA
Wellington DUSG	12/09/22	12/13/22	(333,373)	CONSTELLATION BRANDS CL A ORD	1.306	WR	BBB	WR
Wellington	12/09/22	12/13/22	(1,131,614)	COCA-COLA ORD	2.787	NA	A+	A
Wellington	12/09/22	12/13/22	(1,345,678)	PEPSICO ORD	2.471	NA	A+	WR
Conning	12/09/22	12/13/22	(411,751)	PEPSICO ORD	2.471	NA	A+	WR
Conning	12/09/22	12/13/22	(395,094)	COCA-COLA ORD	2.787	NA	A+	A
Wellington DUSG	12/12/22	12/14/22	(429,027)	MONSTER BEVERAGE ORD	NA	NA	NA	NA
Wellington DUSG	12/12/22	12/14/22	(339,390)	CONSTELLATION BRANDS CL A ORD	1.287	WR	BBB	WR
Wellington	12/12/22	12/14/22	(1,131,517)	COCA-COLA ORD	2.751	NA	A+	A
Wellington	12/12/22	12/14/22	(1,338,618)	PEPSICO ORD	2.460	NA	A+	WR
Conning	12/12/22	12/14/22	(416,361)	PEPSICO ORD	2.460	NA	A+	WR
Conning	12/12/22	12/14/22	(418,710)	COCA-COLA ORD	2.751	NA	A+	A
Wellington DUSG	12/15/22	12/19/22	(40,490)	MONSTER BEVERAGE ORD	NA	NA	NA	NA
Wellington DUSG	12/29/22	01/03/23	(17,758)	MONSTER BEVERAGE ORD	NA	NA	NA	NA
(11,911,062)								
Biotechnology								
Wellington DUSG	12/09/22	12/13/22	(144,696)	SEAGEN ORD	NA	NA	NA	NA
Wellington DUSG	12/12/22	12/14/22	(154,465)	SEAGEN ORD	NA	NA	NA	NA
(299,161)								
Building Materials								
Wellington DUSG	10/27/22	10/31/22	(23,680)	FORTUNE BRANDS HOME AND SECURITY ORD	1.858	NA	BBB+	BBB
Wellington DUSG	10/27/22	10/31/22	(35,709)	FORTUNE BRANDS HOME AND SECURITY ORD	1.858	NA	BBB+	BBB
Wellington DUSG	10/27/22	10/31/22	(41,758)	FORTUNE BRANDS HOME AND SECURITY ORD	1.858	NA	BBB+	BBB
Wellington DUSG	10/28/22	11/01/22	(23,179)	FORTUNE BRANDS HOME AND SECURITY ORD	1.792	NA	BBB+	BBB
Wellington DUSG	12/09/22	12/13/22	(162,809)	FORTUNE BRANDS INNOVATIONS ORD	1.856	NA	BBB+	BBB
Wellington DUSG	12/09/22	12/13/22	(135,682)	BUILDERS FIRSTSOURCE ORD	NA	WR	BB	NA
Wellington DUSG	12/12/22	12/14/22	(167,918)	FORTUNE BRANDS INNOVATIONS ORD	1.809	NA	BBB+	BBB
Wellington DUSG	12/12/22	12/14/22	(138,464)	BUILDERS FIRSTSOURCE ORD	NA	WR	BB	NA

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Wellington DUSG	12/15/22	12/19/22	(37,544)	BUILDERS FIRSTSOURCE ORD	NA	NA	NA	NA
Wellington DUSG	12/15/22	12/19/22	(7,630)	MASTERBRAND ORD	NA	NA	NA	NA
Wellington DUSG	12/15/22	12/19/22	(24,598)	MASTERBRAND ORD	NA	WR	BB	NA
Wellington DUSG	12/19/22	12/21/22	(3,799)	MASTERBRAND ORD	NA	NA	NA	NA

(802,770)**Chemicals**

Wellington	10/28/22	11/01/22	(838,578)	ECOLAB ORD	1.293	NA	A-	A-
Wellington	11/10/22	11/15/22	(531,176)	ECOLAB ORD	1.442	NA	A-	A-
Wellington DUSG	12/09/22	12/13/22	(351,107)	PPG INDUSTRIES ORD	1.856	A3	BBB+	BBB+
Wellington	12/09/22	12/13/22	(1,031,434)	ECOLAB ORD	1.357	NA	A-	A-
Wellington DUSG	12/12/22	12/14/22	(358,009)	PPG INDUSTRIES ORD	1.829	A3	BBB+	BBB+
Wellington	12/12/22	12/14/22	(1,020,735)	ECOLAB ORD	1.355	NA	A-	A-
Wellington DUSG	12/15/22	12/19/22	(13,955)	PPG INDUSTRIES ORD	1.879	A3	BBB+	BBB+
Wellington DUSG	12/29/22	01/03/23	(37,937)	PPG INDUSTRIES ORD	1.918	A3	BBB+	BBB+
Wellington DUSG	12/30/22	01/04/23	(121,622)	PPG INDUSTRIES ORD	1.918	A3	BBB+	BBB+

(4,304,553)**Commercial Services**

Wellington	10/28/22	11/01/22	(1,155,982)	COLGATE PALMOLIVE ORD	2.492	NA	AA-	WR
Wellington	10/28/22	11/01/22	(930,003)	PROCTER & GAMBLE ORD	2.670	Aa3	AA-	NA
Conning	10/28/22	11/01/22	(126,849)	ESTEE LAUDER CL A ORD	1.163	A1	A+	NA
Conning	10/28/22	11/01/22	(149,683)	PROCTER & GAMBLE ORD	2.670	Aa3	AA-	NA
Conning	10/28/22	11/01/22	(144,116)	COLGATE PALMOLIVE ORD	2.492	NA	AA-	WR
Wellington	11/01/22	11/03/22	(110,736)	COLGATE PALMOLIVE ORD	2.522	NA	AA-	WR
Wellington	11/01/22	11/03/22	(228,591)	COLGATE PALMOLIVE ORD	2.522	NA	AA-	WR
Wellington	11/02/22	11/04/22	(81,635)	COLGATE PALMOLIVE ORD	2.556	NA	AA-	WR
Wellington	11/02/22	11/04/22	(138,305)	COLGATE PALMOLIVE ORD	2.556	NA	AA-	WR
Wellington	11/02/22	11/04/22	(80,584)	COLGATE PALMOLIVE ORD	2.556	NA	AA-	WR
Wellington	11/03/22	11/07/22	(94,004)	COLGATE PALMOLIVE ORD	2.569	NA	AA-	WR
Wellington	11/03/22	11/07/22	(43,518)	COLGATE PALMOLIVE ORD	2.569	NA	AA-	WR
Wellington	11/03/22	11/07/22	(137,530)	COLGATE PALMOLIVE ORD	2.569	NA	AA-	WR
Wellington	11/04/22	11/08/22	(43,909)	COLGATE PALMOLIVE ORD	2.541	NA	AA-	WR
Wellington	11/04/22	11/08/22	(553,210)	COLGATE PALMOLIVE ORD	2.541	NA	AA-	WR
Wellington	11/07/22	11/09/22	(213,155)	COLGATE PALMOLIVE ORD	2.531	NA	AA-	WR
Wellington	11/07/22	11/09/22	(213,335)	COLGATE PALMOLIVE ORD	2.531	NA	AA-	WR
Wellington	11/08/22	11/10/22	(356,900)	COLGATE PALMOLIVE ORD	2.520	NA	AA-	WR
Wellington	11/08/22	11/10/22	(84,248)	COLGATE PALMOLIVE ORD	2.520	NA	AA-	WR
Wellington	11/08/22	11/10/22	(29,581)	COLGATE PALMOLIVE ORD	2.520	NA	AA-	WR
Wellington	11/10/22	11/15/22	(682,826)	COLGATE PALMOLIVE ORD	2.520	NA	AA-	WR
Wellington	11/10/22	11/15/22	(636,617)	PROCTER & GAMBLE ORD	2.638	Aa3	AA-	NA
Conning	11/14/22	11/16/22	(132,344)	ESTEE LAUDER CL A ORD	1.154	A1	A+	NA
Conning	11/14/22	11/16/22	(149,664)	PROCTER & GAMBLE ORD	2.638	Aa3	AA-	NA
Conning	11/14/22	11/16/22	(138,713)	COLGATE PALMOLIVE ORD	2.520	NA	AA-	WR
Conning	12/05/22	12/07/22	(58,339)	PROCTER & GAMBLE ORD	2.421	Aa3	AA-	NA
Wellington DUSG	12/09/22	12/13/22	(390,027)	ESTEE LAUDER CL A ORD	1.023	A1	A+	NA
Wellington DUSG	12/09/22	12/13/22	(203,296)	S&P GLOBAL ORD	0.957	NA	NA	A-
Wellington DUSG	12/09/22	12/13/22	(124,487)	BLOCK CL A ORD	NA	NA	BB	BB
Wellington DUSG	12/09/22	12/13/22	(238,040)	FLEETCOR TECHNOLOGIES ORD	NA	NA	BB+	NA
Wellington DUSG	12/09/22	12/13/22	(155,134)	GLOBAL PAYMENTS ORD	1.022	NA	BBB-	BBB
Wellington	12/09/22	12/13/22	(1,382,087)	COLGATE PALMOLIVE ORD	2.391	NA	AA-	WR
Wellington	12/09/22	12/13/22	(1,327,399)	PROCTER & GAMBLE ORD	2.392	Aa3	AA-	NA
Conning	12/09/22	12/13/22	(393,297)	ESTEE LAUDER CL A ORD	1.023	A1	A+	NA
Conning	12/09/22	12/13/22	(427,422)	PROCTER & GAMBLE ORD	2.392	Aa3	AA-	NA
Conning	12/09/22	12/13/22	(386,161)	COLGATE PALMOLIVE ORD	2.391	NA	AA-	WR
Wellington DUSG	12/12/22	12/14/22	(398,275)	ESTEE LAUDER CL A ORD	1.006	A1	A+	NA
Wellington DUSG	12/12/22	12/14/22	(204,502)	S&P GLOBAL ORD	0.956	NA	NA	A-
Wellington DUSG	12/12/22	12/14/22	(128,053)	BLOCK CL A ORD	NA	NA	BB	BB
Wellington DUSG	12/12/22	12/14/22	(246,769)	FLEETCOR TECHNOLOGIES ORD	NA	NA	BB+	NA
Wellington DUSG	12/12/22	12/14/22	(158,741)	GLOBAL PAYMENTS ORD	1.004	NA	BBB-	BBB
Wellington	12/12/22	12/14/22	(1,386,228)	COLGATE PALMOLIVE ORD	2.366	NA	AA-	WR
Wellington	12/12/22	12/14/22	(1,326,554)	PROCTER & GAMBLE ORD	2.367	Aa3	AA-	NA
Conning	12/12/22	12/14/22	(384,663)	ESTEE LAUDER CL A ORD	1.006	A1	A+	NA
Conning	12/12/22	12/14/22	(425,085)	PROCTER & GAMBLE ORD	2.367	Aa3	AA-	NA
Conning	12/12/22	12/14/22	(425,070)	COLGATE PALMOLIVE ORD	2.366	NA	AA-	WR

(16,825,668)

Computers								
Wellington	10/28/22	11/01/22	(676,204)	AUTOMATIC DATA PROCESSING ORD	1.714	Aa3	AA-	AA-
Conning	10/28/22	11/01/22	(155,533)	HP ORD	3.565	NA	BBB	BBB+
Conning	10/28/22	11/01/22	(153,190)	AUTOMATIC DATA PROCESSING ORD	1.714	Aa3	AA-	AA-
Wellington	11/10/22	11/15/22	(468,214)	AUTOMATIC DATA PROCESSING ORD	1.698	Aa3	AA-	AA-
Conning	11/14/22	11/16/22	(161,390)	HP ORD	3.466	NA	BBB	BBB+
Conning	11/14/22	11/16/22	(150,777)	AUTOMATIC DATA PROCESSING ORD	1.698	Aa3	AA-	AA-
Wellington DUSG	12/01/22	12/05/22	(492,331)	NETAPP ORD	2.938	WR	BBB+	NA
Conning	12/05/22	12/07/22	(161,409)	AUTOMATIC DATA PROCESSING ORD	1.573	Aa3	AA-	AA-
Wellington DUSG	12/09/22	12/13/22	(284,003)	CDW ORD	1.127	NA	BBB-	BBB-
Wellington DUSG	12/09/22	12/13/22	(108,871)	ZOOMINFO TECHNOLOGIES ORD	NA	NA	BB	NA
Wellington DUSG	12/09/22	12/13/22	(256,346)	SALESFORCE ORD	NA	NA	A+	NA
Wellington	12/09/22	12/13/22	(924,070)	AUTOMATIC DATA PROCESSING ORD	1.699	Aa3	AA-	AA-
Conning	12/09/22	12/13/22	(402,498)	HP ORD	3.545	NA	BBB	BBB+
Conning	12/09/22	12/13/22	(414,752)	AUTOMATIC DATA PROCESSING ORD	1.699	Aa3	AA-	AA-
Wellington DUSG	12/12/22	12/14/22	(291,368)	CDW ORD	1.102	NA	BBB-	BBB-
Wellington DUSG	12/12/22	12/14/22	(113,506)	ZOOMINFO TECHNOLOGIES ORD	NA	NA	BB	NA
Wellington DUSG	12/12/22	12/14/22	(261,075)	SALESFORCE ORD	NA	NA	A+	NA
Wellington	12/12/22	12/14/22	(940,717)	AUTOMATIC DATA PROCESSING ORD	1.653	Aa3	AA-	AA-
Conning	12/12/22	12/14/22	(409,358)	HP ORD	3.446	NA	BBB	BBB+
Conning	12/12/22	12/14/22	(409,860)	AUTOMATIC DATA PROCESSING ORD	1.653	Aa3	AA-	AA-
Wellington DUSG	12/21/22	12/23/22	(81,083)	SALESFORCE ORD	NA	NA	A+	NA

(7,316,555)

Cosmetics/Personal Care								
Conning	10/28/22	11/01/22	(148,406)	KIMBERLY CLARK ORD	3.717	WR	A	WR
Conning	11/14/22	11/16/22	(146,281)	KIMBERLY CLARK ORD	3.708	WR	A	WR
Conning	12/05/22	12/07/22	(4,662)	KIMBERLY CLARK ORD	3.368	WR	A	WR
Conning	12/09/22	12/13/22	(417,405)	KIMBERLY CLARK ORD	3.407	WR	A	WR
Conning	12/12/22	12/14/22	(420,633)	KIMBERLY CLARK ORD	3.363	WR	A	WR

(1,137,387)

Diversified Finan Serv								
Wellington	10/28/22	11/01/22	(687,014)	AMERICAN EXPRESS ORD	1.323	A2	BBB+	A
Conning	10/28/22	11/01/22	(149,076)	INTUIT ORD	0.653	NA	A-	NA
Conning	10/28/22	11/01/22	(133,273)	CME GROUP CL A ORD	2.232	NA	AA-	AA-
Conning	10/28/22	11/01/22	(167,371)	CHARLES SCHWAB ORD	0.998	NA	A	A
Conning	10/28/22	11/01/22	(149,970)	BLACKROCK ORD	2.828	Aa3	AA-	NA
Conning	10/28/22	11/01/22	(170,594)	AMERIPRISE FINANCE ORD	1.525	A3	A-	A-
Conning	10/28/22	11/01/22	(141,716)	INTERCONTINENTAL EXCHANGE ORD	1.520	NA	A-	NA
Wellington	11/10/22	11/15/22	(466,775)	AMERICAN EXPRESS ORD	1.325	A2	BBB+	A
Conning	11/14/22	11/16/22	(134,673)	INTUIT ORD	0.737	NA	A-	NA
Conning	11/14/22	11/16/22	(126,560)	CME GROUP CL A ORD	2.252	NA	AA-	AA-
Conning	11/14/22	11/16/22	(155,557)	CHARLES SCHWAB ORD	1.005	NA	A	A
Conning	11/14/22	11/16/22	(160,741)	BLACKROCK ORD	2.735	Aa3	AA-	NA
Conning	11/14/22	11/16/22	(169,555)	AMERIPRISE FINANCE ORD	1.524	A3	A-	A-
Conning	11/14/22	11/16/22	(148,949)	INTERCONTINENTAL EXCHANGE ORD	1.478	NA	A-	NA
Conning	12/05/22	12/07/22	(506,252)	AMERIPRISE FINANCE ORD	1.519	A3	A-	A-
Wellington DUSG	12/09/22	12/13/22	(140,898)	ARES MANAGEMENT CL A ORD	3.326	NA	BBB+	A-
Wellington DUSG	12/09/22	12/13/22	(243,079)	MORGAN STANLEY ORD	3.297	A1	A-	A+
Wellington DUSG	12/09/22	12/13/22	(363,745)	AMERICAN EXPRESS ORD	1.293	A2	BBB+	A
Wellington	12/09/22	12/13/22	(908,867)	AMERICAN EXPRESS ORD	1.293	A2	BBB+	A
Conning	12/09/22	12/13/22	(371,528)	INTUIT ORD	0.705	NA	A-	NA
Conning	12/09/22	12/13/22	(346,156)	CME GROUP CL A ORD	2.237	NA	AA-	AA-
Conning	12/09/22	12/13/22	(445,725)	CHARLES SCHWAB ORD	1.052	NA	A	A
Conning	12/09/22	12/13/22	(409,403)	BLACKROCK ORD	2.761	Aa3	AA-	NA
Conning	12/09/22	12/13/22	(452,801)	AMERIPRISE FINANCE ORD	1.520	A3	A-	A-
Conning	12/09/22	12/13/22	(407,918)	INTERCONTINENTAL EXCHANGE ORD	1.423	NA	A-	NA
Wellington DUSG	12/12/22	12/14/22	(145,453)	ARES MANAGEMENT CL A ORD	3.235	NA	BBB+	A-
Wellington DUSG	12/12/22	12/14/22	(248,692)	MORGAN STANLEY ORD	3.237	A1	A-	A+
Wellington DUSG	12/12/22	12/14/22	(373,021)	AMERICAN EXPRESS ORD	1.265	A2	BBB+	A
Wellington	12/12/22	12/14/22	(919,936)	AMERICAN EXPRESS ORD	1.265	A2	BBB+	A
Conning	12/12/22	12/14/22	(365,277)	INTUIT ORD	0.686	NA	A-	NA
Conning	12/12/22	12/14/22	(452,401)	MORGAN STANLEY ORD	3.237	A1	A-	A+
Conning	12/12/22	12/14/22	(349,461)	CME GROUP CL A ORD	2.211	NA	AA-	AA-
Conning	12/12/22	12/14/22	(437,860)	CHARLES SCHWAB ORD	1.046	NA	A	A
Conning	12/12/22	12/14/22	(418,552)	BLACKROCK ORD	2.752	Aa3	AA-	NA
Conning	12/12/22	12/14/22	(411,286)	AMERIPRISE FINANCE ORD	1.497	A3	A-	A-
Conning	12/12/22	12/14/22	(397,478)	INTERCONTINENTAL EXCHANGE ORD	1.397	NA	A-	NA

(12,077,612)

Electrical Compo&Equip								
Wellington DUSG	12/09/22	12/13/22	(314,732)	AMETEK ORD	0.633	WR	BBB+	NA
Wellington DUSG	12/12/22	12/14/22	(322,630)	AMETEK ORD	0.619	WR	BBB+	NA
(637,362)								
Electronics								
Wellington DUSG	12/09/22	12/13/22	(306,148)	AMPHENOL CL A ORD	1.019	A3	BBB+	NA
Wellington DUSG	12/12/22	12/14/22	(313,907)	AMPHENOL CL A ORD	0.998	A3	BBB+	NA
(620,055)								
Food								
Conning	10/28/22	11/01/22	(141,460)	TYSON FOODS CL A ORD	2.681	NA	BBB+	BBB
Conning	10/28/22	11/01/22	(152,857)	MONDELEZ INTERNATIONAL CL A ORD	2.326	Baa1	BBB	WR
Conning	11/14/22	11/16/22	(128,178)	TYSON FOODS CL A ORD	2.717	NA	BBB+	BBB
Conning	11/14/22	11/16/22	(152,199)	MONDELEZ INTERNATIONAL CL A ORD	2.245	Baa1	BBB	WR
Conning	12/05/22	12/07/22	(142,350)	MONDELEZ INTERNATIONAL CL A ORD	2.128	Baa1	BBB	WR
Conning	12/09/22	12/13/22	(335,518)	TYSON FOODS CL A ORD	2.918	NA	BBB+	BBB
Conning	12/09/22	12/13/22	(424,091)	MONDELEZ INTERNATIONAL CL A ORD	2.140	Baa1	BBB	WR
Conning	12/12/22	12/14/22	(338,907)	TYSON FOODS CL A ORD	2.882	NA	BBB+	BBB
Conning	12/12/22	12/14/22	(413,796)	MONDELEZ INTERNATIONAL CL A ORD	2.130	Baa1	BBB	WR
(2,229,356)								
Healthcare-Products								
Wellington	10/28/22	11/01/22	(729,304)	DANAHER ORD	0.381	NA	A-	NA
Wellington	10/28/22	11/01/22	(1,065,794)	STRYKER ORD	1.213	Baa1	BBB+	NA
Wellington	10/28/22	11/01/22	(604,492)	BAXTER INTERNATIONAL ORD	2.073	NA	BBB	BBB
Conning	10/28/22	11/01/22	(144,551)	ABBOTT LABORATORIES ORD	1.890	NA	AA-	WR
Conning	10/28/22	11/01/22	(136,605)	THERMO FISHER SCIENTIFIC ORD	0.230	NA	A-	BBB+
Wellington	11/10/22	11/15/22	(546,328)	DANAHER ORD	0.379	NA	A-	NA
Wellington	11/10/22	11/15/22	(654,217)	STRYKER ORD	1.325	Baa1	BBB+	NA
Wellington	11/10/22	11/15/22	(386,437)	BAXTER INTERNATIONAL ORD	2.165	NA	BBB	BBB
Conning	11/14/22	11/16/22	(142,438)	ABBOTT LABORATORIES ORD	1.887	NA	AA-	WR
Conning	11/14/22	11/16/22	(141,973)	THERMO FISHER SCIENTIFIC ORD	0.236	NA	A-	BBB+
Wellington DUSG	12/09/22	12/13/22	(95,712)	ALIGN TECHNOLOGY ORD	NA	NA	NA	NA
Wellington DUSG	12/09/22	12/13/22	(350,067)	THERMO FISHER SCIENTIFIC ORD	0.207	NA	A-	BBB+
Wellington DUSG	12/09/22	12/13/22	(194,160)	EDWARDS LIFESCIENCES ORD	NA	NA	BBB	NA
Wellington DUSG	12/09/22	12/13/22	(183,153)	TELEFLEX ORD	0.550	NA	BB+	NA
Wellington	12/09/22	12/13/22	(1,078,279)	DANAHER ORD	0.356	NA	A-	NA
Wellington	12/09/22	12/13/22	(1,436,687)	STRYKER ORD	1.136	Baa1	BBB+	NA
Wellington	12/09/22	12/13/22	(733,157)	BAXTER INTERNATIONAL ORD	2.195	NA	BBB	BBB
Conning	12/09/22	12/13/22	(401,326)	ABBOTT LABORATORIES ORD	1.749	NA	AA-	WR
Conning	12/09/22	12/13/22	(407,909)	THERMO FISHER SCIENTIFIC ORD	0.207	NA	A-	BBB+
Wellington DUSG	12/12/22	12/14/22	(99,039)	ALIGN TECHNOLOGY ORD	NA	NA	NA	NA
Wellington DUSG	12/12/22	12/14/22	(356,238)	THERMO FISHER SCIENTIFIC ORD	0.204	NA	A-	BBB+
Wellington DUSG	12/12/22	12/14/22	(198,312)	EDWARDS LIFESCIENCES ORD	NA	NA	BBB	NA
Wellington DUSG	12/12/22	12/14/22	(184,905)	TELEFLEX ORD	0.547	NA	BB+	NA
Wellington	12/12/22	12/14/22	(1,080,180)	DANAHER ORD	0.351	NA	A-	NA
Wellington	12/12/22	12/14/22	(1,444,877)	STRYKER ORD	1.116	Baa1	BBB+	NA
Wellington	12/12/22	12/14/22	(729,723)	BAXTER INTERNATIONAL ORD	2.185	NA	BBB	BBB
Conning	12/12/22	12/14/22	(405,748)	ABBOTT LABORATORIES ORD	1.717	NA	AA-	WR
Conning	12/12/22	12/14/22	(396,860)	THERMO FISHER SCIENTIFIC ORD	0.204	NA	A-	BBB+
(14,328,471)								
Healthcare-Services								
Wellington	10/28/22	11/01/22	(1,488,902)	UNITEDHEALTH GRP ORD	1.125	A3	A+	A
Conning	10/28/22	11/01/22	(170,380)	CIGNA ORD	1.343	NA	A-	BBB+
Conning	10/28/22	11/01/22	(140,916)	CVS HEALTH ORD	2.336	NA	BBB	WR
Conning	10/28/22	11/01/22	(157,860)	UNITEDHEALTH GRP ORD	1.125	A3	A+	A
Wellington DUSG	11/08/22	11/10/22	(199,621)	R1 RCM ORD	NA	NA	NA	NA
Wellington	11/10/22	11/15/22	(960,153)	UNITEDHEALTH GRP ORD	1.121	A3	A+	A
Conning	11/14/22	11/16/22	(155,102)	CIGNA ORD	1.330	NA	A-	BBB+
Conning	11/14/22	11/16/22	(139,250)	CVS HEALTH ORD	2.164	NA	BBB	WR
Conning	11/14/22	11/16/22	(143,982)	UNITEDHEALTH GRP ORD	1.121	A3	A+	A
Conning	12/05/22	12/07/22	(219,480)	CIGNA ORD	1.368	NA	A-	BBB+
Wellington DUSG	12/09/22	12/13/22	(769,992)	UNITEDHEALTH GRP ORD	1.187	A3	A+	A
Wellington	12/09/22	12/13/22	(1,864,774)	UNITEDHEALTH GRP ORD	1.187	A3	A+	A
Conning	12/09/22	12/13/22	(448,617)	CIGNA ORD	1.349	NA	A-	BBB+
Conning	12/09/22	12/13/22	(389,694)	CVS HEALTH ORD	2.164	NA	BBB	WR
Conning	12/09/22	12/13/22	(415,884)	UNITEDHEALTH GRP ORD	1.187	A3	A+	A

Wellington DUSG	12/12/22	12/14/22	(782,441)	UNITEDHEALTH GRP ORD	1.172	A3	A+	A
Wellington	12/12/22	12/14/22	(1,858,133)	UNITEDHEALTH GRP ORD	1.172	A3	A+	A
Conning	12/12/22	12/14/22	(433,906)	CIGNA ORD	1.320	NA	A-	BBB+
Conning	12/12/22	12/14/22	(394,073)	CVS HEALTH ORD	2.120	NA	BBB	WR
Conning	12/12/22	12/14/22	(456,115)	UNITEDHEALTH GRP ORD	1.172	A3	A+	A

(11,589,273)**Insurance**

Wellington	10/28/22	11/01/22	(956,979)	MARSH & MCLENNAN ORD	1.374	NA	A-	A-
Conning	10/28/22	11/01/22	(159,739)	AFLAC ORD	2.361	NA	A-	WR
Conning	10/28/22	11/01/22	(168,042)	TRAVELERS COMPANIES ORD	1.989	NA	A	A+
Wellington	11/10/22	11/15/22	(657,070)	MARSH & MCLENNAN ORD	1.391	NA	A-	A-
Conning	11/14/22	11/16/22	(161,981)	AFLAC ORD	2.251	NA	A-	WR
Conning	11/14/22	11/16/22	(162,156)	TRAVELERS COMPANIES ORD	1.958	NA	A	A+
Conning	12/05/22	12/07/22	(420,163)	AFLAC ORD	2.252	NA	A-	WR
Conning	12/05/22	12/07/22	(343,236)	TRAVELERS COMPANIES ORD	1.934	NA	A	A+
Wellington	12/09/22	12/13/22	(1,306,330)	MARSH & MCLENNAN ORD	1.315	NA	A-	A-
Conning	12/09/22	12/13/22	(441,253)	AFLAC ORD	2.287	NA	A-	WR
Conning	12/09/22	12/13/22	(442,138)	TRAVELERS COMPANIES ORD	1.977	NA	A	A+
Wellington	12/12/22	12/14/22	(1,309,244)	MARSH & MCLENNAN ORD	1.300	NA	A-	A-
Conning	12/12/22	12/14/22	(407,583)	AFLAC ORD	2.259	NA	A-	WR
Conning	12/12/22	12/14/22	(411,698)	TRAVELERS COMPANIES ORD	1.961	NA	A	A+

(7,347,612)**Internet**

Wellington DUSG	10/19/22	10/21/22	(157,702)	ETSY ORD	NA	NA	NA	NA
Wellington DUSG	10/21/22	10/25/22	(24,214)	ETSY ORD	NA	NA	NA	NA
Wellington DUSG	10/26/22	10/28/22	(58,720)	ETSY ORD	NA	NA	NA	NA
Wellington DUSG	10/27/22	10/31/22	(317,254)	ETSY ORD	NA	NA	NA	NA
Wellington DUSG	10/27/22	10/31/22	(563,601)	META PLATFORMS CL A ORD	NA	A1	AA-	NA
Wellington	10/28/22	11/01/22	(816,634)	MASTERCARD CL A ORD	0.595	WR	A+	NA
Wellington	10/28/22	11/01/22	(972,667)	VISA CL A ORD	0.717	Aa3	AA-	NA
Conning	10/28/22	11/01/22	(152,246)	MASTERCARD CL A ORD	0.595	WR	A+	NA
Conning	10/28/22	11/01/22	(158,975)	VISA CL A ORD	0.717	Aa3	AA-	NA
Wellington	11/10/22	11/15/22	(554,307)	MASTERCARD CL A ORD	0.602	WR	A+	NA
Wellington	11/10/22	11/15/22	(628,250)	VISA CL A ORD	0.743	Aa3	AA-	NA
Conning	11/14/22	11/16/22	(152,743)	MASTERCARD CL A ORD	0.602	WR	A+	NA
Conning	11/14/22	11/16/22	(151,693)	VISA CL A ORD	0.743	Aa3	AA-	NA
Wellington DUSG	12/09/22	12/13/22	(191,962)	AIRBNB CL A ORD	NA	NA	NA	NA
Wellington DUSG	12/09/22	12/13/22	(1,204,977)	AMAZON COM ORD	NA	WR	AA	AA-
Wellington DUSG	12/09/22	12/13/22	(1,379,637)	ALPHABET CL A ORD	NA	Aa2	AA+	NA
Wellington DUSG	12/09/22	12/13/22	(311,726)	PALO ALTO NETWORKS ORD	NA	NA	NA	NA
Wellington DUSG	12/09/22	12/13/22	(709,528)	MASTERCARD CL A ORD	0.562	WR	A+	NA
Wellington	12/09/22	12/13/22	(1,127,837)	MASTERCARD CL A ORD	0.562	WR	A+	NA
Wellington	12/09/22	12/13/22	(1,249,644)	VISA CL A ORD	0.755	Aa3	AA-	NA
Conning	12/09/22	12/13/22	(431,580)	MASTERCARD CL A ORD	0.562	WR	A+	NA
Conning	12/09/22	12/13/22	(422,923)	VISA CL A ORD	0.755	Aa3	AA-	NA
Wellington DUSG	12/12/22	12/14/22	(194,326)	AIRBNB CL A ORD	NA	NA	NA	NA
Wellington DUSG	12/12/22	12/14/22	(1,229,107)	AMAZON COM ORD	NA	WR	AA	AA-
Wellington DUSG	12/12/22	12/14/22	(1,390,927)	ALPHABET CL A ORD	NA	Aa2	AA+	NA
Wellington DUSG	12/12/22	12/14/22	(318,629)	PALO ALTO NETWORKS ORD	NA	NA	NA	NA
Wellington DUSG	12/12/22	12/14/22	(731,391)	MASTERCARD CL A ORD	0.547	WR	A+	NA
Wellington	12/12/22	12/14/22	(1,135,739)	MASTERCARD CL A ORD	0.547	WR	A+	NA
Wellington	12/12/22	12/14/22	(1,263,036)	VISA CL A ORD	0.734	Aa3	AA-	NA
Conning	12/12/22	12/14/22	(445,229)	MASTERCARD CL A ORD	0.547	WR	A+	NA
Conning	12/12/22	12/14/22	(442,723)	VISA CL A ORD	0.734	Aa3	AA-	NA

(18,889,927)**Leisure Time**

Wellington DUSG	10/19/22	10/21/22	(161,076)	BOOKING HOLDINGS ORD	NA	NA	A-	NA
Wellington DUSG	11/03/22	11/07/22	(40,677)	BOOKING HOLDINGS ORD	NA	NA	A-	NA
Wellington DUSG	11/03/22	11/07/22	(77,914)	BOOKING HOLDINGS ORD	NA	NA	A-	NA
Wellington DUSG	11/30/22	12/02/22	(48,364)	BOOKING HOLDINGS ORD	NA	NA	A-	NA
Wellington DUSG	12/09/22	12/13/22	(167,558)	BOOKING HOLDINGS ORD	NA	NA	A-	NA
Wellington DUSG	12/12/22	12/14/22	(174,763)	BOOKING HOLDINGS ORD	NA	NA	A-	NA

(670,351)**Machinery-Constr&Mining**

Conning	10/28/22	11/01/22	(184,208)	CATERPILLAR ORD	2.106	A2	A	A
Conning	11/14/22	11/16/22	(190,671)	CATERPILLAR ORD	2.010	A2	A	A
Conning	12/05/22	12/07/22	(1,037,040)	CATERPILLAR ORD	1.986	A2	A	A

Conning	12/09/22	12/13/22	(492,061)	CATERPILLAR ORD	2.033	A2	A	A
Conning	12/12/22	12/14/22	(404,999)	CATERPILLAR ORD	1.982	A2	A	A
(2,308,979)								
Machinery-Diversified								
Wellington	10/28/22	11/01/22	(384,726)	DEERE ORD	1.099	A2	A	A
Conning	10/28/22	11/01/22	(173,255)	CUMMINS ORD	2.418	NA	A+	WR
Wellington	11/10/22	11/15/22	(255,049)	DEERE ORD	1.078	A2	A	A
Conning	11/14/22	11/16/22	(168,682)	CUMMINS ORD	2.475	NA	A+	WR
Conning	12/05/22	12/07/22	(344,034)	CUMMINS ORD	2.462	NA	A+	WR
Wellington DUSG	12/09/22	12/13/22	(539,038)	DEERE ORD	1.003	A2	A	A
Wellington DUSG	12/09/22	12/13/22	(287,837)	NORDSON ORD	0.936	NA	NA	NA
Wellington	12/09/22	12/13/22	(536,415)	DEERE ORD	1.003	A2	A	A
Conning	12/09/22	12/13/22	(429,016)	CUMMINS ORD	2.536	NA	A+	WR
Wellington DUSG	12/12/22	12/14/22	(543,372)	DEERE ORD	0.998	A2	A	A
Wellington DUSG	12/12/22	12/14/22	(295,912)	NORDSON ORD	0.915	NA	NA	NA
Wellington	12/12/22	12/14/22	(530,168)	DEERE ORD	0.998	A2	A	A
Conning	12/12/22	12/14/22	(402,936)	CUMMINS ORD	2.495	NA	A+	WR
Wellington DUSG	12/15/22	12/19/22	(42,628)	DEERE ORD	1.014	A2	A	A
Wellington DUSG	12/29/22	01/03/23	(31,435)	DEERE ORD	1.011	A2	A	A
Wellington DUSG	12/30/22	01/04/23	(29,004)	DEERE ORD	1.011	A2	A	A
(4,993,507)								
Media								
Wellington DUSG	12/09/22	12/13/22	(209,040)	WALT DISNEY ORD	NA	NA	BBB+	A-
Wellington DUSG	12/12/22	12/14/22	(212,615)	WALT DISNEY ORD	NA	NA	BBB+	A-
(421,656)								
Miscellaneous Manufactur								
Wellington	10/28/22	11/01/22	(1,188,929)	HONEYWELL INTERNATIONAL ORD	1.913	A2	A	A
Conning	10/28/22	11/01/22	(161,143)	ILLINOIS TOOL ORD	2.322	NA	A+	NA
Wellington	11/10/22	11/15/22	(828,422)	HONEYWELL INTERNATIONAL ORD	1.855	A2	A	A
Conning	11/14/22	11/16/22	(162,347)	ILLINOIS TOOL ORD	2.315	NA	A+	NA
Conning	12/05/22	12/07/22	(204,943)	ILLINOIS TOOL ORD	2.217	NA	A+	NA
Wellington	12/09/22	12/13/22	(1,596,965)	HONEYWELL INTERNATIONAL ORD	1.876	A2	A	A
Conning	12/09/22	12/13/22	(423,164)	ILLINOIS TOOL ORD	2.262	NA	A+	NA
Wellington	12/12/22	12/14/22	(1,597,703)	HONEYWELL INTERNATIONAL ORD	1.851	A2	A	A
Conning	12/12/22	12/14/22	(409,765)	ILLINOIS TOOL ORD	2.216	NA	A+	NA
(6,573,380)								
Oil&Gas								
Conning	10/28/22	11/01/22	(181,296)	CONOCOPHILLIPS ORD	1.447	A2	A-	A
Conning	10/28/22	11/01/22	(174,279)	EOG RESOURCES ORD	2.244	NA	A-	NA
Conning	11/14/22	11/16/22	(182,933)	CONOCOPHILLIPS ORD	1.369	A2	A-	A
Conning	11/14/22	11/16/22	(182,720)	EOG RESOURCES ORD	2.023	NA	A-	NA
Conning	12/05/22	12/07/22	(289,574)	CONOCOPHILLIPS ORD	1.583	A2	A-	A
Conning	12/05/22	12/07/22	(472,268)	EOG RESOURCES ORD	2.236	NA	A-	NA
Wellington DUSG	12/09/22	12/13/22	(260,735)	PIONEER NATURAL RESOURCE ORD	2.047	Baa1	BBB	BBB+
Conning	12/09/22	12/13/22	(401,763)	CONOCOPHILLIPS ORD	1.718	A2	A-	A
Conning	12/09/22	12/13/22	(405,691)	EOG RESOURCES ORD	2.466	NA	A-	NA
Wellington DUSG	12/12/22	12/14/22	(267,869)	PIONEER NATURAL RESOURCE ORD	2.000	Baa1	BBB	BBB+
Conning	12/12/22	12/14/22	(383,440)	CONOCOPHILLIPS ORD	1.691	A2	A-	A
Conning	12/12/22	12/14/22	(374,342)	EOG RESOURCES ORD	2.418	NA	A-	NA
(3,576,909)								
Pharmaceuticals								
Wellington	10/28/22	11/01/22	(530,578)	MERCK & CO. INC.	2.739	WR	A+	WR
Wellington	10/28/22	11/01/22	(350,041)	PFIZER ORD	3.352	A1	A+	A
Conning	10/28/22	11/01/22	(170,026)	AMGEN ORD	2.768	NA	BBB+	BBB+
Conning	10/28/22	11/01/22	(161,210)	ABBVIE ORD	3.821	Baa1	BBB+	NA
Conning	10/28/22	11/01/22	(169,900)	BRISTOL MYERS SQUIBB ORD	2.811	NA	A+	WR
Conning	10/28/22	11/01/22	(175,671)	ELI LILLY ORD	1.053	A2	A+	WR
Conning	10/28/22	11/01/22	(184,819)	GILEAD SCIENCES ORD	3.658	NA	BBB+	NA
Conning	10/28/22	11/01/22	(156,124)	PFIZER ORD	3.352	A1	A+	A
Wellington	11/10/22	11/15/22	(347,264)	MERCK & CO. INC.	2.719	WR	A+	WR
Wellington	11/10/22	11/15/22	(233,212)	PFIZER ORD	3.379	A1	A+	A
Conning	11/14/22	11/16/22	(170,697)	AMGEN ORD	2.592	NA	BBB+	BBB+
Conning	11/14/22	11/16/22	(160,488)	ABBVIE ORD	3.797	Baa1	BBB+	NA

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Conning	11/14/22	11/16/22	(162,518)	BRISTOL MYERS SQUIBB ORD	2.701	NA	A+	WR
Conning	11/14/22	11/16/22	(166,168)	ELI LILLY ORD	1.034	A2	A+	WR
Conning	11/14/22	11/16/22	(186,247)	GILEAD SCIENCES ORD	3.527	NA	BBB+	NA
Conning	11/14/22	11/16/22	(155,894)	PFIZER ORD	3.379	A1	A+	A
Conning	12/05/22	12/07/22	(398,158)	AMGEN ORD	2.724	NA	BBB+	BBB+
Conning	12/05/22	12/07/22	(462,301)	ABBVIE ORD	3.440	Baa1	BBB+	NA
Conning	12/05/22	12/07/22	(461,041)	BRISTOL MYERS SQUIBB ORD	2.677	NA	A+	WR
Conning	12/05/22	12/07/22	(561,966)	ELI LILLY ORD	1.061	A2	A+	WR
Conning	12/05/22	12/07/22	(1,357,337)	GILEAD SCIENCES ORD	3.296	NA	BBB+	NA
Conning	12/05/22	12/07/22	(103,952)	PFIZER ORD	3.154	A1	A+	A
Wellington DUSG	12/09/22	12/13/22	(272,329)	REGENERON PHARMACEUTICALS ORD	NA	Baa3	BBB+	NA
Wellington DUSG	12/09/22	12/13/22	(636,895)	ELI LILLY ORD	1.086	A2	A+	WR
Wellington DUSG	12/09/22	12/13/22	(378,455)	VERTEX PHARMACEUTICALS ORD	NA	NA	NA	NA
Wellington	12/09/22	12/13/22	(724,060)	MERCK & CO. INC.	2.537	WR	A+	WR
Wellington	12/09/22	12/13/22	(495,484)	PFIZER ORD	3.094	A1	A+	A
Conning	12/09/22	12/13/22	(444,765)	AMGEN ORD	2.785	NA	BBB+	BBB+
Conning	12/09/22	12/13/22	(459,733)	ABBVIE ORD	3.459	Baa1	BBB+	NA
Conning	12/09/22	12/13/22	(446,108)	BRISTOL MYERS SQUIBB ORD	2.740	NA	A+	WR
Conning	12/09/22	12/13/22	(452,802)	ELI LILLY ORD	1.086	A2	A+	WR
Conning	12/09/22	12/13/22	(529,651)	GILEAD SCIENCES ORD	3.297	NA	BBB+	NA
Conning	12/09/22	12/13/22	(436,720)	PFIZER ORD	3.094	A1	A+	A
Wellington DUSG	12/12/22	12/14/22	(271,022)	REGENERON PHARMACEUTICALS ORD	NA	Baa3	BBB+	NA
Wellington DUSG	12/12/22	12/14/22	(650,307)	ELI LILLY ORD	1.067	A2	A+	WR
Wellington DUSG	12/12/22	12/14/22	(382,267)	VERTEX PHARMACEUTICALS ORD	NA	NA	NA	NA
Wellington	12/12/22	12/14/22	(719,197)	MERCK & CO. INC.	2.533	WR	A+	WR
Wellington	12/12/22	12/14/22	(498,030)	PFIZER ORD	3.067	A1	A+	A
Conning	12/12/22	12/14/22	(403,770)	AMGEN ORD	2.804	NA	BBB+	BBB+
Conning	12/12/22	12/14/22	(420,518)	ABBVIE ORD	3.412	Baa1	BBB+	NA
Conning	12/12/22	12/14/22	(405,649)	BRISTOL MYERS SQUIBB ORD	2.738	NA	A+	WR
Conning	12/12/22	12/14/22	(406,791)	ELI LILLY ORD	1.067	A2	A+	WR
Conning	12/12/22	12/14/22	(407,369)	GILEAD SCIENCES ORD	3.275	NA	BBB+	NA
Conning	12/12/22	12/14/22	(432,531)	PFIZER ORD	3.067	A1	A+	A
Wellington DUSG	12/22/22	12/27/22	(18,239)	REGENERON PHARMACEUTICALS ORD	NA	Baa3	BBB+	NA
Wellington DUSG	12/22/22	12/27/22	(111,514)	ELI LILLY ORD	1.089	A2	A+	WR
Wellington DUSG	12/22/22	12/27/22	(18,757)	VERTEX PHARMACEUTICALS ORD	NA	NA	NA	NA

(17,248,575)**REITS**

Wellington	10/28/22	11/01/22	(432,349)	AMERICAN TOWER REIT	2.780	WR	BBB-	BBB+
Wellington	10/28/22	11/01/22	(490,817)	PUBLIC STORAGE REIT ORD	2.568	NA	A	WR
Wellington	11/10/22	11/15/22	(311,546)	AMERICAN TOWER REIT	2.803	WR	BBB-	BBB+
Wellington	11/10/22	11/15/22	(322,635)	PUBLIC STORAGE REIT ORD	2.790	NA	A	WR
Wellington DUSG	12/09/22	12/13/22	(164,644)	REXFORD INDUSTRIAL REALTY REIT ORD	2.175	NA	BBB+	BBB+
Wellington DUSG	12/09/22	12/13/22	(212,133)	PROLOGIS REIT	2.579	NA	A	WR
Wellington	12/09/22	12/13/22	(647,040)	AMERICAN TOWER REIT	2.661	WR	BBB-	BBB+
Wellington	12/09/22	12/13/22	(620,748)	PUBLIC STORAGE REIT ORD	2.688	NA	A	WR
Wellington DUSG	12/12/22	12/14/22	(166,563)	REXFORD INDUSTRIAL REALTY REIT ORD	2.158	NA	BBB+	BBB+
Wellington DUSG	12/12/22	12/14/22	(216,174)	PROLOGIS REIT	2.542	NA	A	WR
Wellington	12/12/22	12/14/22	(640,160)	AMERICAN TOWER REIT	2.636	WR	BBB-	BBB+
Wellington	12/12/22	12/14/22	(613,824)	PUBLIC STORAGE REIT ORD	2.654	NA	A	WR

(4,838,632)**Retail**

Wellington DUSG	10/17/22	10/19/22	(70,649)	TJX ORD	1.685	NA	A	NA
Wellington	10/28/22	11/01/22	(750,397)	COSTCO WHOLESALE ORD	0.683	NA	A+	WR
Wellington	10/28/22	11/01/22	(1,118,360)	MCDONALD'S ORD	2.011	WR	BBB+	WR
Wellington	10/28/22	11/01/22	(1,644,348)	TJX ORD	1.531	NA	A	NA
Wellington	10/28/22	11/01/22	(1,081,670)	TJX ORD	1.531	NA	A	NA
Wellington	10/28/22	11/01/22	(629,849)	HOME DEPOT ORD	2.461	NA	A	A
Conning	10/28/22	11/01/22	(153,213)	HOME DEPOT ORD	2.461	NA	A	A
Conning	10/28/22	11/01/22	(149,503)	TARGET ORD	2.256	A2	A	A
Conning	10/28/22	11/01/22	(141,447)	BEST BUY ORD	4.887	A3	BBB+	WR
Conning	10/28/22	11/01/22	(156,526)	WALMART ORD	1.565	Aa2	AA	AA
Conning	10/28/22	11/01/22	(161,480)	MCDONALD'S ORD	2.011	WR	BBB+	WR
Conning	10/28/22	11/01/22	(149,251)	STARBUCKS ORD	2.250	NA	BBB+	WR
Wellington DUSG	11/03/22	11/07/22	(43,652)	TJX ORD	1.559	NA	A	NA
Wellington DUSG	11/08/22	11/10/22	(23,781)	TJX ORD	1.553	NA	A	NA
Wellington	11/10/22	11/15/22	(497,579)	COSTCO WHOLESALE ORD	0.708	NA	A+	WR
Wellington	11/10/22	11/15/22	(741,381)	MCDONALD'S ORD	1.983	WR	BBB+	WR
Wellington	11/10/22	11/15/22	(1,051,574)	TJX ORD	1.553	NA	A	NA
Wellington	11/10/22	11/15/22	(435,614)	HOME DEPOT ORD	2.525	NA	A	A

Conning	11/14/22	11/16/22	(150,895)	HOME DEPOT ORD	2.525	NA	A	A
Conning	11/14/22	11/16/22	(149,007)	TARGET ORD	2.339	A2	A	A
Conning	11/14/22	11/16/22	(147,492)	BEST BUY ORD	4.853	A3	BBB+	WR
Conning	11/14/22	11/16/22	(149,092)	WALMART ORD	1.562	Aa2	AA	AA
Conning	11/14/22	11/16/22	(153,444)	MCDONALD'S ORD	1.983	WR	BBB+	WR
Conning	11/14/22	11/16/22	(158,790)	STARBUCKS ORD	2.113	NA	BBB+	WR
Wellington DUSG	11/23/22	11/28/22	(40,241)	TJX ORD	1.553	NA	A	NA
Wellington DUSG	11/23/22	11/28/22	(2,091)	TJX ORD	1.553	NA	A	NA
Wellington	11/29/22	12/01/22	(24,108)	TJX ORD	1.428	NA	A	NA
Wellington	11/29/22	12/01/22	(64,129)	TJX ORD	1.428	NA	A	NA
Wellington	11/30/22	12/02/22	(120,063)	TJX ORD	1.430	NA	A	NA
Wellington	11/30/22	12/02/22	(247,071)	TJX ORD	1.430	NA	A	NA
Wellington	11/30/22	12/02/22	(287,584)	TJX ORD	1.430	NA	A	NA
Wellington	11/30/22	12/02/22	(166,896)	TJX ORD	1.430	NA	A	NA
Wellington	12/01/22	12/05/22	(87,882)	TJX ORD	1.436	NA	A	NA
Wellington	12/01/22	12/05/22	(103,735)	TJX ORD	1.436	NA	A	NA
Wellington	12/01/22	12/05/22	(452,458)	TJX ORD	1.436	NA	A	NA
Wellington	12/01/22	12/05/22	(63,810)	TJX ORD	1.436	NA	A	NA
Wellington	12/02/22	12/06/22	(40,046)	TJX ORD	1.428	NA	A	NA
Wellington	12/02/22	12/06/22	(96,281)	TJX ORD	1.428	NA	A	NA
Wellington	12/02/22	12/06/22	(152,358)	TJX ORD	1.428	NA	A	NA
Wellington	12/02/22	12/06/22	(24,055)	TJX ORD	1.428	NA	A	NA
Wellington	12/05/22	12/07/22	(47,803)	TJX ORD	1.441	NA	A	NA
Wellington	12/05/22	12/07/22	(71,510)	TJX ORD	1.441	NA	A	NA
Wellington	12/05/22	12/07/22	(39,652)	TJX ORD	1.441	NA	A	NA
Conning	12/05/22	12/07/22	(96,854)	HOME DEPOT ORD	2.374	NA	A	A
Conning	12/05/22	12/07/22	(469,018)	BEST BUY ORD	3.961	A3	BBB+	WR
Conning	12/05/22	12/07/22	(434,142)	STARBUCKS ORD	1.931	NA	BBB+	WR
Wellington	12/06/22	12/08/22	(103,525)	TJX ORD	1.443	NA	A	NA
Wellington	12/06/22	12/08/22	(134,959)	TJX ORD	1.443	NA	A	NA
Wellington	12/07/22	12/09/22	(87,325)	TJX ORD	1.442	NA	A	NA
Wellington	12/07/22	12/09/22	(309,819)	TJX ORD	1.442	NA	A	NA
Wellington	12/08/22	12/12/22	(395,027)	TJX ORD	1.455	NA	A	NA
Wellington DUSG	12/09/22	12/13/22	(345,504)	CHIPOTLE MEXICAN GRILL ORD	NA	NA	NA	NA
Wellington DUSG	12/09/22	12/13/22	(486,428)	TJX ORD	1.467	NA	A	NA
Wellington	12/09/22	12/13/22	(919,938)	COSTCO WHOLESALE ORD	0.723	NA	A+	WR
Wellington	12/09/22	12/13/22	(1,427,764)	MCDONALD'S ORD	2.081	WR	BBB+	WR
Wellington	12/09/22	12/13/22	(1,757,461)	TJX ORD	1.467	NA	A	NA
Wellington	12/09/22	12/13/22	(178,729)	TJX ORD	1.467	NA	A	NA
Wellington	12/09/22	12/13/22	(877,609)	HOME DEPOT ORD	2.371	NA	A	A
Conning	12/09/22	12/13/22	(420,710)	HOME DEPOT ORD	2.371	NA	A	A
Conning	12/09/22	12/13/22	(347,491)	TARGET ORD	2.600	A2	A	A
Conning	12/09/22	12/13/22	(435,281)	BEST BUY ORD	4.083	A3	BBB+	WR
Conning	12/09/22	12/13/22	(428,138)	WALMART ORD	1.542	Aa2	AA	AA
Conning	12/09/22	12/13/22	(410,270)	MCDONALD'S ORD	2.081	WR	BBB+	WR
Conning	12/09/22	12/13/22	(444,136)	STARBUCKS ORD	1.965	NA	BBB+	WR
Wellington DUSG	12/12/22	12/14/22	(354,684)	CHIPOTLE MEXICAN GRILL ORD	NA	NA	NA	NA
Wellington DUSG	12/12/22	12/14/22	(492,540)	TJX ORD	1.454	NA	A	NA
Wellington	12/12/22	12/14/22	(912,976)	COSTCO WHOLESALE ORD	0.716	NA	A+	WR
Wellington	12/12/22	12/14/22	(1,439,333)	MCDONALD'S ORD	2.046	WR	BBB+	WR
Wellington	12/12/22	12/14/22	(94,329)	TJX ORD	1.454	NA	A	NA
Wellington	12/12/22	12/14/22	(1,762,882)	TJX ORD	1.454	NA	A	NA
Wellington	12/12/22	12/14/22	(39,376)	TJX ORD	1.454	NA	A	NA
Wellington	12/12/22	12/14/22	(39,151)	TJX ORD	1.454	NA	A	NA
Wellington	12/12/22	12/14/22	(885,820)	HOME DEPOT ORD	2.317	NA	A	A
Conning	12/12/22	12/14/22	(418,428)	HOME DEPOT ORD	2.317	NA	A	A
Conning	12/12/22	12/14/22	(341,605)	TARGET ORD	2.639	A2	A	A
Conning	12/12/22	12/14/22	(397,434)	BEST BUY ORD	4.268	A3	BBB+	WR
Conning	12/12/22	12/14/22	(434,684)	WALMART ORD	1.513	Aa2	AA	AA
Conning	12/12/22	12/14/22	(426,518)	MCDONALD'S ORD	2.046	WR	BBB+	WR
Conning	12/12/22	12/14/22	(406,933)	STARBUCKS ORD	1.947	NA	BBB+	WR
Wellington	12/13/22	12/15/22	(110,749)	TJX ORD	1.446	NA	A	NA
Wellington	12/13/22	12/15/22	(71,240)	TJX ORD	1.446	NA	A	NA
Wellington	12/13/22	12/15/22	(149,582)	TJX ORD	1.446	NA	A	NA
Wellington	12/13/22	12/15/22	(47,343)	TJX ORD	1.446	NA	A	NA
Wellington	12/13/22	12/15/22	(23,761)	TJX ORD	1.446	NA	A	NA
Wellington	12/14/22	12/16/22	(63,504)	TJX ORD	1.444	NA	A	NA
Wellington	12/14/22	12/16/22	(206,531)	TJX ORD	1.444	NA	A	NA
Wellington	12/14/22	12/16/22	(23,804)	TJX ORD	1.444	NA	A	NA
Wellington DUSG	12/15/22	12/19/22	(23,596)	TJX ORD	1.456	NA	A	NA
Wellington	12/15/22	12/19/22	(39,201)	TJX ORD	1.456	NA	A	NA
Wellington	12/15/22	12/19/22	(62,449)	TJX ORD	1.456	NA	A	NA
Wellington	12/15/22	12/19/22	(62,922)	TJX ORD	1.456	NA	A	NA

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Wellington DUSG	12/16/22	12/20/22	(23,308)	TJX ORD	1.475	NA	A	NA
Wellington	12/16/22	12/20/22	(62,441)	TJX ORD	1.475	NA	A	NA
Wellington	12/16/22	12/20/22	(334,077)	TJX ORD	1.475	NA	A	NA
Wellington	12/16/22	12/20/22	(31,070)	TJX ORD	1.475	NA	A	NA
Wellington	12/16/22	12/20/22	(23,352)	TJX ORD	1.475	NA	A	NA
Wellington DUSG	12/19/22	12/21/22	(10,002)	TJX ORD	1.475	NA	A	NA
Wellington	12/19/22	12/21/22	(101,587)	TJX ORD	1.475	NA	A	NA
Wellington	12/19/22	12/21/22	(54,661)	TJX ORD	1.475	NA	A	NA
Wellington	12/20/22	12/22/22	(23,273)	TJX ORD	1.475	NA	A	NA
Wellington	12/20/22	12/22/22	(62,343)	TJX ORD	1.475	NA	A	NA
Wellington	12/20/22	12/22/22	(62,207)	TJX ORD	1.475	NA	A	NA
Wellington	12/21/22	12/23/22	(23,651)	TJX ORD	1.475	NA	A	NA
Wellington	12/21/22	12/23/22	(81,021)	TJX ORD	1.475	NA	A	NA
Wellington DUSG	12/29/22	01/03/23	(30,541)	TJX ORD	1.475	NA	A	NA

(32,805,800)**Semiconductors**

Wellington DUSG	10/13/22	10/17/22	(74,156)	KLA ORD	1.598	NA	A-	A-
Wellington DUSG	10/13/22	10/17/22	(379,094)	NVIDIA ORD	0.134	NA	A	WR
Wellington	10/28/22	11/01/22	(765,431)	TEXAS INSTRUMENTS ORD	2.907	NA	A+	WR
Conning	10/28/22	11/01/22	(146,171)	ANALOG DEVICES ORD	2.050	WR	A-	NA
Conning	10/28/22	11/01/22	(142,308)	BROADCOM ORD	3.468	NA	BBB-	BBB-
Conning	10/28/22	11/01/22	(140,840)	LAM RESEARCH ORD	1.535	NA	A-	NA
Conning	10/28/22	11/01/22	(151,543)	NVIDIA ORD	0.116	NA	A	WR
Conning	10/28/22	11/01/22	(143,456)	INTEL ORD	4.962	NA	A+	A+
Conning	10/28/22	11/01/22	(147,611)	TEXAS INSTRUMENTS ORD	2.907	NA	A+	WR
Conning	10/28/22	11/01/22	(146,581)	APPLIED MATERIAL ORD	1.115	NA	A	NA
Conning	10/28/22	11/01/22	(141,015)	QUALCOMM ORD	2.399	A2	A	NA
Wellington	11/10/22	11/15/22	(552,810)	TEXAS INSTRUMENTS ORD	2.790	NA	A+	WR
Conning	11/14/22	11/16/22	(157,004)	ANALOG DEVICES ORD	1.966	WR	A-	NA
Conning	11/14/22	11/16/22	(149,130)	BROADCOM ORD	3.402	NA	BBB-	BBB-
Conning	11/14/22	11/16/22	(165,800)	LAM RESEARCH ORD	1.399	NA	A-	NA
Conning	11/14/22	11/16/22	(176,255)	NVIDIA ORD	0.110	NA	A	WR
Conning	11/14/22	11/16/22	(144,886)	INTEL ORD	5.126	NA	A+	A+
Conning	11/14/22	11/16/22	(157,039)	TEXAS INSTRUMENTS ORD	2.790	NA	A+	WR
Conning	11/14/22	11/16/22	(174,250)	APPLIED MATERIAL ORD	1.026	NA	A	NA
Conning	11/14/22	11/16/22	(137,789)	QUALCOMM ORD	2.541	A2	A	NA
Conning	12/05/22	12/07/22	(175,434)	ANALOG DEVICES ORD	1.811	WR	A-	NA
Conning	12/05/22	12/07/22	(429,478)	NVIDIA ORD	0.096	NA	A	WR
Conning	12/05/22	12/07/22	(99,409)	APPLIED MATERIAL ORD	0.958	NA	A	NA
Wellington DUSG	12/09/22	12/13/22	(251,456)	KLA ORD	1.195	NA	A-	A-
Wellington DUSG	12/09/22	12/13/22	(249,081)	ADVANCED MICRO DEVICES ORD	NA	WR	A-	NA
Wellington DUSG	12/09/22	12/13/22	(151,376)	TERADYNE ORD	0.476	NA	NA	NA
Wellington DUSG	12/09/22	12/13/22	(429,820)	NVIDIA ORD	0.094	NA	A	WR
Wellington DUSG	12/09/22	12/13/22	(106,903)	MARVELL TECHNOLOGY ORD	0.578	NA	BBB-	BBB-
Wellington DUSG	12/09/22	12/13/22	(430,612)	TEXAS INSTRUMENTS ORD	2.691	NA	A+	WR
Wellington	12/09/22	12/13/22	(1,083,907)	TEXAS INSTRUMENTS ORD	2.691	NA	A+	WR
Conning	12/09/22	12/13/22	(437,905)	ANALOG DEVICES ORD	1.802	WR	A-	NA
Conning	12/09/22	12/13/22	(421,340)	BROADCOM ORD	3.011	NA	BBB-	BBB-
Conning	12/09/22	12/13/22	(422,421)	LAM RESEARCH ORD	1.383	NA	A-	NA
Conning	12/09/22	12/13/22	(510,657)	NVIDIA ORD	0.094	NA	A	WR
Conning	12/09/22	12/13/22	(360,348)	INTEL ORD	5.170	NA	A+	A+
Conning	12/09/22	12/13/22	(412,488)	TEXAS INSTRUMENTS ORD	2.691	NA	A+	WR
Conning	12/09/22	12/13/22	(476,059)	APPLIED MATERIAL ORD	0.950	NA	A	NA
Conning	12/09/22	12/13/22	(364,477)	QUALCOMM ORD	2.461	A2	A	NA
Wellington DUSG	12/12/22	12/14/22	(256,745)	KLA ORD	1.172	NA	A-	A-
Wellington DUSG	12/12/22	12/14/22	(257,453)	ADVANCED MICRO DEVICES ORD	NA	WR	A-	NA
Wellington DUSG	12/12/22	12/14/22	(155,286)	TERADYNE ORD	0.465	NA	NA	NA
Wellington DUSG	12/12/22	12/14/22	(444,760)	NVIDIA ORD	0.091	NA	A	WR
Wellington DUSG	12/12/22	12/14/22	(109,927)	MARVELL TECHNOLOGY ORD	0.564	NA	BBB-	BBB-
Wellington DUSG	12/12/22	12/14/22	(440,197)	TEXAS INSTRUMENTS ORD	2.643	NA	A+	WR
Wellington	12/12/22	12/14/22	(1,077,880)	TEXAS INSTRUMENTS ORD	2.643	NA	A+	WR
Conning	12/12/22	12/14/22	(425,248)	ANALOG DEVICES ORD	1.765	WR	A-	NA
Conning	12/12/22	12/14/22	(430,043)	BROADCOM ORD	2.946	NA	BBB-	BBB-
Conning	12/12/22	12/14/22	(414,135)	LAM RESEARCH ORD	1.341	NA	A-	NA
Conning	12/12/22	12/14/22	(453,862)	NVIDIA ORD	0.091	NA	A	WR
Conning	12/12/22	12/14/22	(360,709)	INTEL ORD	5.089	NA	A+	A+
Conning	12/12/22	12/14/22	(416,982)	TEXAS INSTRUMENTS ORD	2.643	NA	A+	WR
Conning	12/12/22	12/14/22	(450,972)	APPLIED MATERIAL ORD	0.933	NA	A	NA
Conning	12/12/22	12/14/22	(404,874)	QUALCOMM ORD	2.417	A2	A	NA

(17,105,413)

Software									
Wellington	10/28/22	11/01/22	(785,740)	MICROSOFT ORD	1.051	Aaa	AAA	AAA	
Conning	10/28/22	11/01/22	(137,139)	MICROSOFT ORD	1.051	Aaa	AAA	AAA	
Wellington DUSG	10/31/22	11/02/22	(47,928)	FIVE9 ORD	NA	NA	NA	NA	
Wellington DUSG	10/31/22	11/02/22	(36,276)	FIVE9 ORD	NA	NA	NA	NA	
Wellington DUSG	11/07/22	11/09/22	(217,514)	FIVE9 ORD	NA	NA	NA	NA	
Wellington	11/10/22	11/15/22	(592,366)	MICROSOFT ORD	1.084	Aaa	AAA	AAA	
Conning	11/14/22	11/16/22	(137,061)	MICROSOFT ORD	1.084	Aaa	AAA	AAA	
Wellington DUSG	12/09/22	12/13/22	(127,646)	WORKDAY CL A ORD	NA	Baa2	BBB	NA	
Wellington DUSG	12/09/22	12/13/22	(330,479)	SERVICENOW ORD	NA	Baa1	A-	NA	
Wellington DUSG	12/09/22	12/13/22	(2,314,053)	MICROSOFT ORD	1.035	Aaa	AAA	AAA	
Wellington DUSG	12/09/22	12/13/22	(209,809)	PAYCOM SOFTWARE ORD	NA	NA	NA	NA	
Wellington	12/09/22	12/13/22	(1,178,420)	MICROSOFT ORD	1.035	Aaa	AAA	AAA	
Conning	12/09/22	12/13/22	(384,272)	MICROSOFT ORD	1.035	Aaa	AAA	AAA	
Wellington DUSG	12/12/22	12/14/22	(130,443)	WORKDAY CL A ORD	NA	Baa2	BBB	NA	
Wellington DUSG	12/12/22	12/14/22	(338,679)	SERVICENOW ORD	NA	Baa1	A-	NA	
Wellington DUSG	12/12/22	12/14/22	(2,389,502)	MICROSOFT ORD	1.006	Aaa	AAA	AAA	
Wellington DUSG	12/12/22	12/14/22	(218,640)	PAYCOM SOFTWARE ORD	NA	NA	NA	NA	
Wellington	12/12/22	12/14/22	(1,191,386)	MICROSOFT ORD	1.006	Aaa	AAA	AAA	
Conning	12/12/22	12/14/22	(378,270)	MICROSOFT ORD	1.006	Aaa	AAA	AAA	
(11,145,625)									

Telecommunications									
Wellington	10/03/22	10/05/22	(649,048)	COMCAST CL A ORD	3.395	NA	A-	A-	
Wellington	10/04/22	10/06/22	(328,265)	COMCAST CL A ORD	3.420	NA	A-	A-	
Wellington	10/14/22	10/18/22	(169,022)	COMCAST CL A ORD	3.527	NA	A-	A-	
Wellington	10/14/22	10/18/22	(242,379)	COMCAST CL A ORD	3.527	NA	A-	A-	
Wellington	10/19/22	10/21/22	(253,940)	COMCAST CL A ORD	3.488	NA	A-	A-	
Wellington	10/25/22	10/27/22	(151,302)	COMCAST CL A ORD	3.359	NA	A-	A-	
Wellington	10/25/22	10/27/22	(238,982)	COMCAST CL A ORD	3.359	NA	A-	A-	
Wellington	10/26/22	10/28/22	(321,277)	COMCAST CL A ORD	3.365	NA	A-	A-	
Wellington	10/27/22	10/31/22	(360,748)	COMCAST CL A ORD	3.316	NA	A-	A-	
Wellington	10/28/22	11/01/22	(292,656)	COMCAST CL A ORD	3.318	NA	A-	A-	
Conning	10/28/22	11/01/22	(138,704)	COMCAST CL A ORD	3.318	NA	A-	A-	
Conning	10/28/22	11/01/22	(154,155)	CISCO SYSTEMS ORD	3.309	NA	AA-	NA	
Conning	10/28/22	11/01/22	(150,393)	APPLE ORD	0.578	WR	AA+	NA	
Wellington	10/31/22	11/02/22	(206,336)	COMCAST CL A ORD	3.340	NA	A-	A-	
Wellington	11/01/22	11/03/22	(156,088)	COMCAST CL A ORD	3.359	NA	A-	A-	
Wellington	11/02/22	11/04/22	(123,699)	COMCAST CL A ORD	3.429	NA	A-	A-	
Wellington	11/03/22	11/07/22	(57,945)	COMCAST CL A ORD	3.489	NA	A-	A-	
Wellington	11/04/22	11/08/22	(126,974)	COMCAST CL A ORD	3.419	NA	A-	A-	
Wellington	11/04/22	11/08/22	(161,173)	COMCAST CL A ORD	3.419	NA	A-	A-	
Wellington	11/07/22	11/09/22	(214,753)	COMCAST CL A ORD	3.354	NA	A-	A-	
Wellington	11/08/22	11/10/22	(207,844)	COMCAST CL A ORD	3.323	NA	A-	A-	
Wellington	11/09/22	11/14/22	(31,435)	COMCAST CL A ORD	3.323	NA	A-	A-	
Wellington	11/10/22	11/15/22	(271,587)	COMCAST CL A ORD	3.323	NA	A-	A-	
Wellington	11/10/22	11/15/22	(780,288)	COMCAST CL A ORD	3.323	NA	A-	A-	
Wellington	11/10/22	11/15/22	(199,501)	COMCAST CL A ORD	3.323	NA	A-	A-	
Conning	11/14/22	11/16/22	(142,227)	COMCAST CL A ORD	3.323	NA	A-	A-	
Conning	11/14/22	11/16/22	(145,063)	CISCO SYSTEMS ORD	3.385	NA	AA-	NA	
Conning	11/14/22	11/16/22	(139,611)	APPLE ORD	0.652	WR	AA+	NA	
Conning	12/05/22	12/07/22	(105,309)	CISCO SYSTEMS ORD	3.061	NA	AA-	NA	
Wellington DUSG	12/09/22	12/13/22	(2,271,887)	APPLE ORD	0.640	WR	AA+	NA	
Conning	12/09/22	12/13/22	(393,033)	COMCAST CL A ORD	3.001	NA	A-	A-	
Conning	12/09/22	12/13/22	(420,039)	CISCO SYSTEMS ORD	3.116	NA	AA-	NA	
Conning	12/09/22	12/13/22	(370,007)	APPLE ORD	0.640	WR	AA+	NA	
Wellington DUSG	12/12/22	12/14/22	(2,316,603)	APPLE ORD	0.630	WR	AA+	NA	
Conning	12/12/22	12/14/22	(404,698)	COMCAST CL A ORD	2.903	NA	A-	A-	
Conning	12/12/22	12/14/22	(414,699)	CISCO SYSTEMS ORD	3.063	NA	AA-	NA	
Conning	12/12/22	12/14/22	(440,280)	APPLE ORD	0.630	WR	AA+	NA	
(13,551,947)									

Transportation									
Wellington	10/28/22	11/01/22	(675,795)	UNITED PARCEL SERVICE CL B ORD	3.338	NA	A	NA	
Wellington	10/28/22	11/01/22	(774,978)	UNION PACIFIC ORD	2.497	A3	A-	A-	
Wellington	10/28/22	11/01/22	(755,732)	CANADIAN NATIONAL RAILWAY ORD	2.150	A2	A	NA	
Conning	10/28/22	11/01/22	(131,632)	UNION PACIFIC ORD	2.497	A3	A-	A-	
Conning	10/28/22	11/01/22	(129,323)	UNITED PARCEL SERVICE CL B ORD	3.338	NA	A	NA	
Wellington	11/10/22	11/15/22	(452,312)	UNITED PARCEL SERVICE CL B ORD	3.306	NA	A	NA	
Wellington	11/10/22	11/15/22	(541,354)	UNION PACIFIC ORD	2.431	A3	A-	A-	

Wellington	11/10/22	11/15/22	(507,098)	CANADIAN NATIONAL RAILWAY ORD	2.150	A2	A	NA
Conning	11/14/22	11/16/22	(138,798)	UNION PACIFIC ORD	2.431	A3	A-	A-
Conning	11/14/22	11/16/22	(133,011)	UNITED PARCEL SERVICE CL B ORD	3.306	NA	A	NA
Wellington	12/09/22	12/13/22	(912,596)	UNITED PARCEL SERVICE CL B ORD	3.423	NA	A	NA
Wellington	12/09/22	12/13/22	(1,047,854)	UNION PACIFIC ORD	2.347	A3	A-	A-
Wellington	12/09/22	12/13/22	(997,532)	CANADIAN NATIONAL RAILWAY ORD	2.150	A2	A	NA
Conning	12/09/22	12/13/22	(360,004)	UNION PACIFIC ORD	2.347	A3	A-	A-
Conning	12/09/22	12/13/22	(352,886)	UNITED PARCEL SERVICE CL B ORD	3.423	NA	A	NA
Wellington	12/12/22	12/14/22	(928,634)	UNITED PARCEL SERVICE CL B ORD	3.331	NA	A	NA
Wellington	12/12/22	12/14/22	(1,054,289)	UNION PACIFIC ORD	2.298	A3	A-	A-
Wellington	12/12/22	12/14/22	(1,007,638)	CANADIAN NATIONAL RAILWAY ORD	2.150	A2	A	NA
Conning	12/12/22	12/14/22	(425,180)	UNION PACIFIC ORD	2.298	A3	A-	A-
Conning	12/12/22	12/14/22	(409,476)	UNITED PARCEL SERVICE CL B ORD	3.331	NA	A	NA
			(11,736,121)					

Equity Sales:								
Conning			(85,117,089)				292 Items	

Equity Sales:								
Wellington			(189,232,362)				391 Items	

Grand Total			(274,349,450)				683 Items	
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ALTERNATIVE INVESTMENTS PURCHASES

				Other				
BLACKROCK	10/18/22	10/18/22	94,497	BLACKROCK IMPACT OPPORTUNITIES FUND, L.P.		NA	NA	NA
BLACKROCK	11/03/22	11/03/22	56,803	BLACKROCK IMPACT OPPORTUNITIES FUND, L.P.		NA	NA	NA
			151,301					

Alternative Purchases:								
Blackrock			151,301				2 Items	

COMPLIANCE REPORT

As of December 31, 2022

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.