



333 Bush Street
 San Francisco, CA 94104
 (415) 263-5400
 www.statefundca.com

Date: November 1, 2013

TO: MEMBERS, BOARD OF DIRECTORS

I. AGENDA ITEM # AND TITLE :	Open Agenda Item 8ci – Bond Transactions and Compliance Report
II. NAME AND PROGRAM:	Stephanie Chan, Treasury and Investments
III. ACTIVITY:	<input checked="" type="checkbox"/> Informational <input type="checkbox"/> Request for Direction <input 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 the third quarter of 2013 (including securities purchased or sold) are presented to the Investment Committee for approval.

VI. ANALYSIS:

The investment transactions for the period of July 1, 2013 to September 30, 2013 are attached as Item 4a. In the fixed income portfolio, State Fund purchased 60 bonds totaling \$661 million and sold 24 bonds for a total of \$222 million. In the equity portfolio, \$244 million were purchased and \$9.7 million were sold for rebalancing. Year-to-date through September 30, the total net gain from the entire portfolio was \$22 million. The aggregate book value of all investments was approximately \$18.3 billion.

The current investments no longer in compliance with State Fund’s Investment Policy are listed in the Compliance Report, Attachment 4b. There are three out-of-compliance bonds. All of these bonds complied with the Investment Policy and met certain minimum credit rating standards at the time of purchase.

We request the Investment Committee’s approval and ratification of these investment transactions. These reports are also attached as Item 8ci 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, 2013 to September 30, 2013.

INVESTMENTS TRANSACTIONS

Seven hundred fifteen transactions were consummated during the period from July 1 to September 30, 2013.

BOND PURCHASES:

Trade	Settle	Par/Shares	Description	Coupon	Maturity	Yield	Rating
Agency							
Deutsche Insurance Asset Management							
09/24/13	09/27/13	5,825,000.00	TENN VALLEY AUTHORITY	1.750	10/15/18	1.849	Aaa / NA / AAA
		Subtotal:	5,825,000.00	1 item(s)			
NEAM-FHLB Collateral							
07/22/13	07/23/13	40,000,000.00	FANNIE MAE	0.875	05/21/18	1.519	Aaa / AA+ / AAA
		Subtotal:	40,000,000.00	1 item(s)			
Total: Agency		45,825,000.00	2 item(s)				

Corporate**Financial****Deutsche Insurance Asset Management**

07/12/13	07/17/13	5,000,000.00	MORGAN STANLEY	5.500	01/26/20	4.130	Baa1 / A- / A
07/15/13	07/18/13	8,000,000.00	MORGAN STANLEY	5.500	07/28/21	4.430	Baa1 / A- / A
07/22/13	07/25/13	3,060,000.00	CHARLES SCHWAB CORP	2.200	07/25/18	2.206	A2 / A / NA
07/24/13	07/29/13	15,000,000.00	ROYAL BANK OF CANADA	2.200	07/27/18	2.200	Aa3 / AA- / NA
08/06/13	08/09/13	10,000,000.00	AMERICAN INTL GROUP	3.375	08/15/20	3.379	Baa1 / A- / BBB
08/06/13	08/09/13	4,235,000.00	HYUNDAI CAPITAL AMERICA	2.875	08/09/18	2.940	Baa1 / BBB+ / NA
08/12/13	08/15/13	2,665,000.00	PRUDENTIAL FINANCIAL INC	2.300	08/15/18	2.325	NA / A / BBB+
08/13/13	08/16/13	10,000,000.00	PACCAR FINANCIAL CORP	1.150	08/16/16	1.183	A1 / A+ / NA
08/13/13	08/16/13	6,000,000.00	LINCOLN NATIONAL CORP	4.000	09/01/23	4.099	Baa1 / A- / BBB+
08/20/13	08/23/13	7,000,000.00	PNC BANK NA	1.300	10/03/16	1.330	A2 / A / A+
09/25/13	09/30/13	10,000,000.00	BANK OF MONTREAL	2.375	01/25/19	2.381	Aa3 / A+ / AA-
		Subtotal:	80,960,000.00	11 item(s)			

Industrial**Deutsche Insurance Asset Management**

07/09/13	07/16/13	3,490,000.00	ORACLE CORP	2.375	01/15/19	2.443	A1 / A+ / A+
07/16/13	07/22/13	7,140,000.00	HOWARD HUGHES MEDICAL	3.500	09/01/23	3.524	Aaa / AAA / NA
07/25/13	07/30/13	3,500,000.00	COMCAST CABLE COMMUNICATIONS	8.500	05/01/27	5.110	A3 / A- / BBB+
08/13/13	08/22/13	10,000,000.00	BURLINGTN NORTH SANTA FE	3.850	09/01/23	3.891	A3 / BBB+ / NA
08/27/13	08/30/13	9,200,000.00	NEWS AMERICA INC	6.900	03/01/19	2.970	Baa1 / BBB+ / BBB+
09/11/13	09/18/13	5,540,000.00	VERIZON COMMUNICATIONS	5.150	09/15/23	5.192	Baa1 / BBB+ / A-
09/11/13	09/18/13	9,340,000.00	VERIZON COMMUNICATIONS	6.550	09/15/43	6.559	Baa1 / BBB+ / A-
09/19/13	09/24/13	1,660,000.00	CUMMINS INC	3.650	10/01/23	3.722	A3 / A / A
09/25/13	09/30/13	1,450,000.00	NEWS AMERICA INC	4.000	10/01/23	4.074	Baa1 / BBB+ / BBB+
09/25/13	10/02/13	10,000,000.00	ROGERS COMMUNICATIONS	4.100	10/01/23	4.123	Baa1 / BBB+ / BBB+
		Subtotal:	61,320,000.00	10 item(s)			

Trade	Settle	Par/Shares	Description	Coupon	Maturity	Yield	Rating
<i>Utility</i>							
Deutsche Insurance Asset Management							
07/29/13	08/05/13	15,000,000.00	HALLIBURTON COMPANY	3.500	08/01/23	3.528	A2 / A / A-
08/20/13	08/27/13	7,000,000.00	DTE ELECTRIC CO	3.650	03/15/24	3.697	A1 / A / A
09/12/13	09/19/13	5,050,000.00	MIDAMERICAN ENERGY CO	2.400	03/15/19	2.411	Aa3 / A / A+
09/25/13	10/02/13	9,090,000.00	SOUTHERN CAL EDISON	3.500	10/01/23	3.521	A1 / A / A+
	Subtotal:	36,140,000.00	4 item(s)				
<i>Industrial</i>							
New England Asset Management							
08/14/13	08/19/13	15,000,000.00	ANHEUSER-BUSCH INBEV	2.500	07/15/22	3.500	A3 / A / A
09/11/13	09/18/13	2,500,000.00	VERIZON COMMUNICATIONS	3.650	09/14/18	3.651	Baa1 / BBB+ / A-
09/11/13	09/18/13	3,750,000.00	VERIZON COMMUNICATIONS	5.150	09/15/23	5.192	Baa1 / BBB+ / A-
	Subtotal:	21,250,000.00	3 item(s)				
<i>Utility</i>							
New England Asset Management							
08/06/13	08/09/13	5,000,000.00	ALABAMA POWER CO	3.375	10/01/20	2.840	A2 / A / A+
08/13/13	08/16/13	2,875,000.00	PUBLIC SERVICE COLORADO	5.125	06/01/19	2.380	A2 / A / A
08/13/13	08/16/13	10,000,000.00	WISC ELEC POWER	2.950	09/15/21	3.057	A2 / A- / A+
08/13/13	08/16/13	4,670,000.00	WISC ELEC POWER	2.950	09/15/21	3.057	A2 / A- / A+
	Subtotal:	22,545,000.00	4 item(s)				
Total: Corporate		222,215,000.00	32 item(s)				

Mortgage Backed

Deutsche Insurance Asset Management							
07/10/13	07/15/13	9,822,537.70	FG Q16619	3.500	03/01/43	3.339	Aaa / AA+ / AAA
07/18/13	08/12/13	19,967,792.40	FG Q20181	3.500	07/01/43	3.402	Aaa / AA+ / AAA
08/28/13	09/12/13	22,839,413.85	FN AS0394	4.000	09/01/43	3.431	Aaa / AA+ / AAA
09/06/13	09/12/13	15,198,346.00	FG Q21860	4.000	09/01/43	3.678	Aaa / AA+ / AAA
09/10/13	09/12/13	33,398,364.68	FN AS0225	4.000	08/01/43	3.587	Aaa / AA+ / AAA
09/11/13	09/13/13	14,911,523.39	FN AS0218	3.500	08/01/43	3.680	Aaa / AA+ / AAA
09/17/13	09/20/13	15,575,445.11	FG Q19210	4.000	06/01/43	3.560	Aaa / AA+ / AAA
09/18/13	09/23/13	24,967,997.75	FN AS0369	4.500	09/01/43	3.443	Aaa / AA+ / AAA
09/20/13	10/10/13	23,880,432.00	FG Q21826	4.000	09/01/43	3.364	Aaa / AA+ / AAA
09/23/13	10/10/13	24,978,747.00	FN AS0563	4.500	09/01/43	3.303	Aaa / AA+ / AAA
	Subtotal:	205,540,599.88	10 item(s)				
New England Asset Management							
07/29/13	08/12/13	26,157,983.88	FG Q08224	3.500	05/01/42	3.200	Aaa / AA+ / AAA
07/29/13	08/12/13	23,647,729.09	FG Q20544	3.500	07/01/43	3.407	Aaa / AA+ / AAA
08/29/13	09/12/13	24,830,434.00	FG G07436	3.500	05/01/43	3.552	Aaa / AA+ / AAA
08/29/13	09/12/13	34,484,896.60	FG G07435	3.500	06/01/43	3.552	Aaa / AA+ / AAA
09/24/13	10/30/13	20,000,000.00	STRU JEF-3790 GA	2.500	10/01/35	---	NA / NA / NA
09/26/13	10/01/13	13,900,576.20	FHR 4101 QN	3.500	09/15/42	2.865	Aaa / AA+ / AAA
09/26/13	10/01/13	2,134,117.22	FNR 2012-113 CB	2.000	07/25/41	2.563	Aaa / AA+ / AAA
09/26/13	10/01/13	2,827,872.24	FNR 2013-1 PG	2.000	06/25/42	2.944	Aaa / AA+ / AAA
09/26/13	10/01/13	14,360,532.89	FNR 2013-43 XP	1.500	08/25/41	2.520	Aaa / AA+ / AAA
	Subtotal:	162,344,142.12	9 item(s)				
Total: Mortgage Backed		367,884,742.00	19 item(s)				

Trade	Settle	Par/Shares	Description	Coupon	Maturity	Yield	Rating
Municipal							
Deutsche Insurance Asset Management							
08/28/13	09/03/13	1,050,000.00	WA ST-A-VAR PURP	5.000	08/01/28	4.060	Aa1 / AA+ / AA+
	Subtotal:	1,050,000.00	1 item(s)				
New England Asset Management							
07/11/13	07/16/13	9,170,000.00	UPPER OCCOQUAN SEW-A	2.250	07/01/22	3.520	Aa1 / AAA / AA+
07/24/13	07/29/13	3,430,000.00	SACRAMENTO MUD-W	6.156	05/15/36	5.335	A1 / AA- / A+
08/05/13	08/08/13	2,000,000.00	MO HWYS & TRANS -BAB	5.213	05/01/25	4.100	Aa2 / AA+ / AA
08/14/13	08/20/13	2,250,000.00	TRUSTEES BOSTON CLG	4.019	07/01/24	4.017	Aa3 / AA- / NA
08/14/13	08/20/13	3,880,000.00	TRUSTEES BOSTON CLG	4.169	07/01/25	4.137	Aa3 / AA- / NA
08/28/13	09/05/13	3,750,000.00	ME MUNI BD BK-TXBL	4.252	06/01/23	4.271	A1 / A+ / NA
	Subtotal:	24,480,000.00	6 item(s)				

Total: Municipal	25,530,000.00	7 item(s)
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Total: Bond Purchases		
Deutsche Insurance Asset Management	390,835,599.88	37 item(s)

Total: Bond Purchases		
New England Asset Management	270,619,142.12	23 item(s)

Grand Total:		
Bond Purchases	661,454,742.00	60 item(s)

BOND SALES:

Trade	Settle	Par/Shares	Description	Coupon	Maturity	Yield	Rating
Agency							
New England Asset Management							
08/19/13	08/20/13	(25,000,000.00)	FANNIE MAE	2.500	05/15/14	0.167	Aaa / AA+ / AAA
	Subtotal:	(25,000,000.00)	1 item(s)				
Total: Agency		(25,000,000.00)	1 item(s)				

Corporate**Financial**

Deutsche Insurance Asset Management							
09/06/13	09/11/13	(15,000,000.00)	GENERAL ELEC CAP CORP	5.625	05/01/18	2.616	A1 / AA+ / NR
09/09/13	09/12/13	(10,000,000.00)	GENERAL ELEC CAP CORP	5.625	05/01/18	2.599	A1 / AA+ / NR
09/10/13	09/12/13	(4,000,000.00)	BB&T CORPORATION	3.200	03/15/16	1.378	A2 / A- / A+
09/10/13	09/13/13	(12,250,000.00)	BB&T CORPORATION	3.200	03/15/16	1.378	A2 / A- / A+
09/10/13	09/13/13	(4,900,000.00)	BB&T CORPORATION	3.200	03/15/16	1.378	A2 / A- / A+
09/10/13	09/12/13	(8,000,000.00)	GOLDMAN SACHS GROUP INC	3.300	05/03/15	1.251	A3 / A- / A
09/10/13	09/12/13	(2,000,000.00)	GOLDMAN SACHS GROUP INC	3.300	05/03/15	1.251	A3 / A- / A
09/10/13	09/12/13	(10,000,000.00)	JPMORGAN CHASE & CO	3.400	06/24/15	1.141	A2 / A / A+
	Subtotal:	(66,150,000.00)	8 item(s)				

Trade	Settle	Par/Shares	Description	Coupon	Maturity	Yield	Rating
Industrial							
Deutsche Insurance Asset Management							
09/06/13	09/11/13	(4,000,000.00)	WAL-MART STORES INC	3.250	10/25/20	3.108	Aa2 / AA / AA
09/10/13	09/12/13	(17,275,000.00)	WAL-MART STORES INC	3.250	10/25/20	3.189	Aa2 / AA / AA
09/10/13	09/13/13	(5,000,000.00)	WAL-MART STORES INC	3.250	10/25/20	3.189	Aa2 / AA / AA
	Subtotal:	(26,275,000.00)	3 item(s)				
Utility							
Deutsche Insurance Asset Management							
07/29/13	08/01/13	(15,050,000.00)	HALLIBURTON COMPANY	3.250	11/15/21	3.037	A2 / A / NA
	Subtotal:	(15,050,000.00)	1 item(s)				
Total: Corporate		(107,475,000.00)	12 item(s)				
Municipal							
Deutsche Insurance Asset Management							
07/11/13	07/16/13	(13,095,000.00)	CHICAGO-B	5.630	01/01/22	4.517	Aa3 / A+ / AA-
07/18/13	07/23/13	(7,900,000.00)	CT ST-TXB-A-BABS	5.027	04/01/24	4.237	Aa3 / AA / AA
07/18/13	07/23/13	(2,000,000.00)	CT ST	4.950	12/01/20	2.926	Aa3 / AA / AA
07/18/13	07/23/13	(8,510,000.00)	CT TXB-SER A	5.460	03/01/19	3.475	Aa3 / AA / AA
07/24/13	07/29/13	(4,300,000.00)	KY PPTY-#95	6.573	08/01/29	5.211	Aa3 / A+ / A+
08/01/13	08/06/13	(10,215,000.00)	FT LAUDERDALE-TXBL	5.143	01/01/32	5.387	A1 / AA- / NA
	Subtotal:	(46,020,000.00)	6 item(s)				
New England Asset Management							
07/09/13	07/12/13	(10,000,000.00)	SAN DIEGO PENSION-A	5.665	08/15/17	2.110	Aa3 / AA+ / AA+
07/10/13	07/15/13	(5,715,000.00)	SAN LUIS OBISPO	4.310	09/01/15	1.680	Baa1 / AA- / AA
07/10/13	07/15/13	(2,000,000.00)	NEW YORK CITY-D-BABS	5.399	12/01/24	4.070	Aa2 / AA / AA
07/18/13	07/23/13	(5,585,000.00)	SAN DIEGO PENSION-A	5.765	08/15/19	2.842	Aa3 / AA+ / AA+
07/22/13	07/25/13	(10,000,000.00)	NYC-J2-TXB	3.850	06/01/21	3.468	Aa2 / AA / AA
	Subtotal:	(33,300,000.00)	5 item(s)				
Total: Municipal		(79,320,000.00)	11 item(s)				
Total: Bond Sales							
Deutsche Insurance Asset Management		(153,495,000.00)	18 item(s)				
Total: Bond Sales							
New England Asset Management		(58,300,000.00)	6 item(s)				
Grand Total:							
BOND SALES		(211,795,000.00)	24 (items)				

EQUITY PURCHASES:

Trade Date	Settle Date	Principal	Description	Yield	Ratings
Advertising					
Wellington Management					
08/16/13	08/21/13	1,792,307.73	OMNICOM GROUP	2.277	#N/A N/A / BBB+ / NR
09/03/13	09/06/13	1,191,187.10	OMNICOM GROUP	2.308	#N/A N/A / BBB+ / NR
Subtotal:		2,983,494.83	2 item(s)		
Total: Advertising		2,983,494.83	2 item(s)		

Aerospace/Defense					
Blackrock Investment Management LLC					
07/02/13	07/08/13	213,556.20	NORTHROP GRUMMAN CORP	2.750	#N/A N/A / BBB+ / BBB+
07/02/13	07/08/13	291,154.05	RAYTHEON COMPANY	3.240	#N/A N/A / A- / A-
07/02/13	07/08/13	43,911.49	ROCKWELL COLLINS INC	1.902	#N/A N/A / A *- / A
07/02/13	07/08/13	318,828.20	UNITED TECHNOLOGIES CORP	2.282	A2 / A / A
07/08/13	07/11/13	93,388.46	NORTHROP GRUMMAN CORP	2.656	#N/A N/A / BBB+ / BBB+
07/08/13	07/11/13	133,728.40	RAYTHEON COMPANY	3.141	#N/A N/A / A- / A-
07/08/13	07/11/13	19,528.50	ROCKWELL COLLINS INC	1.842	#N/A N/A / A *- / A
07/08/13	07/11/13	145,453.50	UNITED TECHNOLOGIES CORP	2.207	A2 / A / A
07/10/13	07/15/13	103,799.04	NORTHROP GRUMMAN CORP	2.600	#N/A N/A / BBB+ / BBB+
07/10/13	07/15/13	142,849.14	RAYTHEON COMPANY	3.080	#N/A N/A / A- / A-
07/10/13	07/15/13	20,037.99	ROCKWELL COLLINS INC	1.800	#N/A N/A / A *- / A
07/10/13	07/15/13	146,620.95	UNITED TECHNOLOGIES CORP	2.188	A2 / A / A
08/19/13	08/22/13	913,451.91	NORTHROP GRUMMAN CORP	2.411	#N/A N/A / BBB+ / BBB+
08/19/13	08/22/13	1,323,534.77	RAYTHEON COMPANY	2.750	#N/A N/A / A- / A-
08/19/13	08/22/13	187,953.22	ROCKWELL COLLINS INC	1.664	#N/A N/A / A *- / A
08/19/13	08/22/13	1,337,718.20	UNITED TECHNOLOGIES CORP	2.086	A2 / A / A
Subtotal:		5,435,514.02	16 item(s)		

Wellington Management					
08/16/13	08/21/13	1,582,526.89	GENERAL DYNAMICS CORP	2.555	#N/A N/A / A / A
08/16/13	08/21/13	1,764,693.63	LOCKHEED MARTIN CORP	3.642	Baa1 / A- / A-
08/16/13	08/21/13	1,133,035.93	NORTHROP GRUMMAN CORP	2.404	#N/A N/A / BBB+ / BBB+
08/16/13	08/21/13	1,635,111.49	UNITED TECHNOLOGIES CORP	2.075	A2 / A / A
09/03/13	09/06/13	1,076,306.33	GENERAL DYNAMICS CORP	2.538	#N/A N/A / A / A
09/03/13	09/06/13	1,211,456.87	LOCKHEED MARTIN CORP	3.721	Baa1 / A- / A-
09/03/13	09/06/13	759,647.69	NORTHROP GRUMMAN CORP	2.490	#N/A N/A / BBB+ / BBB+
09/03/13	09/06/13	1,099,479.65	UNITED TECHNOLOGIES CORP	2.085	A2 / A / A
Subtotal:		10,262,258.48	8 item(s)		
Total: Aerospace/Defense		15,697,772.50	24 item(s)		

Agriculture					
Blackrock Investment Management LLC					
07/02/13	07/08/13	116,598.24	ALTRIA GROUP INC	4.966	Baa1 / BBB / BBB+
07/02/13	07/08/13	176,509.60	LORILLARD INC	4.805	#N/A N/A / BBB- / BBB
07/02/13	07/08/13	384,789.24	PHILIP MORRIS INTERNATIONAL	3.883	A2 / A / A
07/08/13	07/11/13	53,994.00	ALTRIA GROUP INC	4.884	Baa1 / BBB / BBB+
07/08/13	07/11/13	77,091.60	LORILLARD INC	4.675	#N/A N/A / BBB- / BBB
07/08/13	07/11/13	168,421.32	PHILIP MORRIS INTERNATIONAL	3.839	A2 / A / A
07/10/13	07/15/13	54,910.95	ALTRIA GROUP INC	4.821	Baa1 / BBB / BBB+
07/10/13	07/15/13	83,358.54	LORILLARD INC	4.662	#N/A N/A / BBB- / BBB
07/10/13	07/15/13	178,673.20	PHILIP MORRIS INTERNATIONAL	3.845	A2 / A / A
Subtotal:		1,294,346.69	9 item(s)		
Total: Agriculture		1,294,346.69	9 item(s)		

Trade Date	Settle Date	Principal	Description	Yield	Ratings						
Apparel											
Blackrock Investment Management LLC											
07/02/13	07/08/13	308,073.28	VF CORP	1.720	#N/A	N/A	/	A-	/	#N/A	N/A
07/08/13	07/11/13	138,048.96	VF CORP	1.690	#N/A	N/A	/	A-	/	#N/A	N/A
07/10/13	07/15/13	138,602.52	VF CORP	1.683	#N/A	N/A	/	A-	/	#N/A	N/A
08/19/13	08/22/13	1,186,151.76	VF CORP	1.745	#N/A	N/A	/	A-	/	#N/A	N/A
Subtotal:		1,770,876.52	4 item(s)								
Wellington Management											
08/16/13	08/21/13	1,504,890.29	NIKE INC -CL B	1.273	#N/A	N/A	/	A+	/	#N/A	N/A
09/03/13	09/06/13	1,026,410.84	NIKE INC -CL B	1.306	#N/A	N/A	/	A+	/	#N/A	N/A
Subtotal:		2,531,301.13	2 item(s)								
Total: Apparel		4,302,177.65	6 item(s)								
Auto Parts&Equipment											
Blackrock Investment Management LLC											
07/02/13	07/08/13	93,288.00	JOHNSON CONTROLS INC	2.098	Baa1	/	BBB+	/	WD		
07/08/13	07/11/13	43,273.08	JOHNSON CONTROLS INC	2.083	Baa1	/	BBB+	/	WD		
07/10/13	07/15/13	43,460.04	JOHNSON CONTROLS INC	2.081	Baa1	/	BBB+	/	WD		
08/19/13	08/22/13	402,544.00	JOHNSON CONTROLS INC	1.868	Baa1	/	BBB+	/	WD		
Subtotal:		582,565.12	4 item(s)								
Total: Auto Parts&Equipment		582,565.12	4 item(s)								
Banks											
Blackrock Investment Management LLC											
07/02/13	07/08/13	269,997.28	CITIGROUP INC	0.083	#N/A	N/A	/	A-	/	A	
07/02/13	07/08/13	242,731.21	FIFTH THIRD BANCORP	2.327	Baa1	/	BBB+	/	A-		
07/02/13	07/08/13	743,736.93	JPMORGAN CHASE & CO	2.422	A2 *	/	A	/	A+		
07/02/13	07/08/13	56,854.00	M & T BANK CORP	2.462	A3	/	A-	/	A-		
07/02/13	07/08/13	279,371.86	SUNTRUST BANKS INC	0.769	Baa1	/	BBB	/	BBB+		
07/02/13	07/08/13	208,386.88	TORONTO-DOMINION BANK	3.820	Aa1	/	AA-	/	AA-		
07/02/13	07/08/13	345,017.20	US BANCORP	2.245	A1	/	A+	/	AA-		
07/02/13	07/08/13	721,838.25	WELLS FARGO & CO	2.402	A2 *	/	A+	/	AA-		
07/08/13	07/11/13	123,200.00	CITIGROUP INC	0.081	#N/A	N/A	/	A-	/	A	
07/08/13	07/11/13	107,650.32	FIFTH THIRD BANCORP	2.314	Baa1	/	BBB+	/	A-		
07/08/13	07/11/13	338,951.52	JPMORGAN CHASE & CO	2.340	A2 *	/	A	/	A+		
07/08/13	07/11/13	129,667.02	SUNTRUST BANKS INC	0.734	Baa1	/	BBB	/	BBB+		
07/08/13	07/11/13	95,639.76	TORONTO-DOMINION BANK	3.920	Aa1	/	AA-	/	AA-		
07/08/13	07/11/13	156,002.70	US BANCORP	2.200	A1	/	A+	/	AA-		
07/08/13	07/11/13	330,270.71	WELLS FARGO & CO	2.312	A2 *	/	A+	/	AA-		
07/10/13	07/15/13	124,468.00	CITIGROUP INC	0.081	#N/A	N/A	/	A-	/	A	
07/10/13	07/15/13	110,977.82	FIFTH THIRD BANCORP	2.288	Baa1	/	BBB+	/	A-		
07/10/13	07/15/13	349,427.84	JPMORGAN CHASE & CO	2.334	A2 *	/	A	/	A+		
07/10/13	07/15/13	133,098.81	SUNTRUST BANKS INC	0.737	Baa1	/	BBB	/	BBB+		
07/10/13	07/15/13	96,183.96	TORONTO-DOMINION BANK	3.906	Aa1	/	AA-	/	AA-		
07/10/13	07/15/13	159,244.91	US BANCORP	2.198	A1	/	A+	/	AA-		
07/10/13	07/15/13	331,836.34	WELLS FARGO & CO	2.353	A2 *	/	A+	/	AA-		
08/07/13	08/12/13	42,282.07	SUNTRUST BANKS INC	0.716	Baa1	/	BBB	/	BBB+		
08/08/13	08/13/13	19,211.78	SUNTRUST BANKS INC	0.704	Baa1	/	BBB	/	BBB+		
08/09/13	08/14/13	1,461.81	SUNTRUST BANKS INC	0.715	Baa1	/	BBB	/	BBB+		
08/09/13	08/14/13	183,058.98	SUNTRUST BANKS INC	0.715	Baa1	/	BBB	/	BBB+		
08/09/13	08/14/13	128,338.06	SUNTRUST BANKS INC	0.715	Baa1	/	BBB	/	BBB+		
08/12/13	08/15/13	63,803.22	SUNTRUST BANKS INC	0.718	Baa1	/	BBB	/	BBB+		
08/19/13	08/22/13	1,059,105.26	CITIGROUP INC	0.081	#N/A	N/A	/	A-	/	A	
08/19/13	08/22/13	949,427.34	FIFTH THIRD BANCORP	2.262	Baa1	/	BBB+	/	A-		
08/19/13	08/22/13	2,792,238.40	JPMORGAN CHASE & CO	2.470	A2 *	/	A	/	A+		
08/19/13	08/22/13	209,843.28	M & T BANK CORP	2.412	A3	/	A-	/	A-		
08/19/13	08/22/13	1,311,745.05	SUNTRUST BANKS INC	0.736	Baa1	/	BBB	/	BBB+		
08/19/13	08/22/13	841,530.00	TORONTO-DOMINION BANK	3.721	Aa1	/	AA-	/	AA-		
08/19/13	08/22/13	1,326,584.75	US BANCORP	2.224	A1	/	A+	/	AA-		
08/19/13	08/22/13	2,843,533.62	WELLS FARGO & CO	2.518	A2 *	/	A+	/	AA-		
Subtotal:		17,226,716.94	36 item(s)								

Trade Date	Settle Date	Principal	Description	Yield	Ratings					
Banks										
Wellington Management										
08/16/13	08/21/13	1,557,751.28	PNC FINANCIAL SERVICES GROUP	2.244	A3	/	A-	/	A+	
08/16/13	08/21/13	1,379,271.81	WELLS FARGO & CO	2.503	A2 *-	/	A+	/	AA-	
09/03/13	09/06/13	1,018,766.51	PNC FINANCIAL SERVICES GROUP	2.318	A3	/	A-	/	A+	
09/03/13	09/06/13	896,437.40	WELLS FARGO & CO	2.586	A2 *-	/	A+	/	AA-	
Subtotal:		4,852,227.00	4 item(s)							
Total: Banks		22,078,943.94	40 item(s)							
Beverages										
Blackrock Investment Management LLC										
07/02/13	07/08/13	243,699.12	BROWN-FORMAN CORP-CLASS B	7.383	#N/A	N/A	/	A-	/	A+
07/02/13	07/08/13	262,169.70	COCA-COLA CO/THE	2.651	#N/A	N/A	/	AA-	/	A+
07/08/13	07/11/13	109,762.72	BROWN-FORMAN CORP-CLASS B	7.246	#N/A	N/A	/	A-	/	A+
07/08/13	07/11/13	113,555.12	COCA-COLA CO/THE	2.639	#N/A	N/A	/	AA-	/	A+
07/10/13	07/15/13	119,018.02	BROWN-FORMAN CORP-CLASS B	7.068	#N/A	N/A	/	A-	/	A+
07/10/13	07/15/13	117,703.46	COCA-COLA CO/THE	2.630	#N/A	N/A	/	AA-	/	A+
08/19/13	08/22/13	964,277.75	BROWN-FORMAN CORP-CLASS B	7.216	#N/A	N/A	/	A-	/	A+
08/19/13	08/22/13	954,344.70	COCA-COLA CO/THE	2.759	#N/A	N/A	/	AA-	/	A+
Subtotal:		2,884,530.59	8 item(s)							
Wellington Management										
08/16/13	08/21/13	1,034,187.04	COCA-COLA CO/THE	2.742	#N/A	N/A	/	AA-	/	A+
08/16/13	08/21/13	1,991,601.65	PEPSICO INC	2.719	#N/A	N/A	/	A	/	A
09/03/13	09/06/13	680,359.60	COCA-COLA CO/THE	2.824	#N/A	N/A	/	AA-	/	A+
09/03/13	09/06/13	1,346,474.18	PEPSICO INC	2.756	#N/A	N/A	/	A	/	A
Subtotal:		5,052,622.47	4 item(s)							
Total: Beverages		7,937,153.06	12 item(s)							
Biotechnology										
Wellington Management										
08/16/13	08/21/13	1,745,684.28	AMGEN INC	1.687	#N/A	N/A	/	A	/	BBB
09/03/13	09/06/13	1,239,753.83	AMGEN INC	1.594	#N/A	N/A	/	A	/	BBB
Subtotal:		2,985,438.11	2 item(s)							
Total: Biotechnology		2,985,438.11	2 item(s)							
Chemicals										
Blackrock Investment Management LLC										
07/02/13	07/08/13	109,670.06	DOW CHEMICAL CO/THE	3.946	Baa2	/	BBB	/	BBB	
07/02/13	07/08/13	293,727.84	DU PONT (E.I.) DE NEMOURS	3.312	A2	/	A	/	A	
07/02/13	07/08/13	137,869.80	PRAXAIR INC	2.005	#N/A	N/A	/	A	/	#N/A
07/08/13	07/11/13	49,752.00	DOW CHEMICAL CO/THE	3.868	Baa2	/	BBB	/	BBB	
07/08/13	07/11/13	134,159.00	DU PONT (E.I.) DE NEMOURS	3.237	A2	/	A	/	A	
07/08/13	07/11/13	57,922.15	PRAXAIR INC	1.986	#N/A	N/A	/	A	/	#N/A
07/10/13	07/15/13	50,581.05	DOW CHEMICAL CO/THE	3.788	Baa2	/	BBB	/	BBB	
07/10/13	07/15/13	139,745.58	DU PONT (E.I.) DE NEMOURS	3.227	A2	/	A	/	A	
07/10/13	07/15/13	70,018.02	PRAXAIR INC	1.963	#N/A	N/A	/	A	/	#N/A
08/19/13	08/22/13	474,691.62	DOW CHEMICAL CO/THE	3.494	Baa2	/	BBB	/	BBB	
08/19/13	08/22/13	1,232,560.82	DU PONT (E.I.) DE NEMOURS	3.059	A2	/	A	/	A	
08/19/13	08/22/13	552,137.20	PRAXAIR INC	1.962	#N/A	N/A	/	A	/	#N/A
Subtotal:		3,302,835.14	12 item(s)							

Trade Date	Settle Date	Principal	Description	Yield	Ratings						
Chemicals											
Wellington Management											
08/16/13	08/21/13	1,504,236.20	ECOLAB INC	0.971	#N/A	N/A	/	BBB+	/	#N/A	N/A
08/16/13	08/21/13	1,679,544.06	PRAXAIR INC	1.951	#N/A	N/A	/	A	/	#N/A	N/A
09/03/13	09/06/13	1,026,222.04	ECOLAB INC	0.961	#N/A	N/A	/	BBB+	/	#N/A	N/A
09/03/13	09/06/13	1,131,727.23	PRAXAIR INC	2.001	#N/A	N/A	/	A	/	#N/A	N/A
Subtotal:		5,341,729.53	4 item(s)								
Total: Chemicals		8,644,564.67	16 item(s)								
Commercial Services											
Blackrock Investment Management LLC											
07/02/13	07/08/13	62,849.97	AUTOMATIC DATA PROCESSING	2.426	Aaa	/	AAA	/	#N/A	N/A	
07/08/13	07/11/13	28,400.00	AUTOMATIC DATA PROCESSING	2.395	Aaa	/	AAA	/	#N/A	N/A	
07/10/13	07/15/13	28,564.00	AUTOMATIC DATA PROCESSING	2.369	Aaa	/	AAA	/	#N/A	N/A	
08/19/13	08/22/13	237,720.45	AUTOMATIC DATA PROCESSING	2.365	Aaa	/	AAA	/	#N/A	N/A	
Subtotal:		357,534.42	4 item(s)								
Wellington Management											
08/16/13	08/21/13	2,301,365.65	AUTOMATIC DATA PROCESSING	2.365	Aaa	/	AAA	/	#N/A	N/A	
09/03/13	09/06/13	1,546,413.04	AUTOMATIC DATA PROCESSING	2.381	Aaa	/	AAA	/	#N/A	N/A	
Subtotal:		3,847,778.69	2 item(s)								
Total: Commercial Services		4,205,313.11	6 item(s)								
Computers											
Blackrock Investment Management LLC											
07/02/13	07/08/13	362,904.56	INTL BUSINESS MACHINES CORP	1.828	Aa3	/	AA-	/	A+		
07/08/13	07/11/13	156,085.12	INTL BUSINESS MACHINES CORP	1.795	Aa3	/	AA-	/	A+		
07/10/13	07/15/13	173,374.02	INTL BUSINESS MACHINES CORP	1.820	Aa3	/	AA-	/	A+		
08/19/13	08/22/13	1,327,523.76	INTL BUSINESS MACHINES CORP	1.955	Aa3	/	AA-	/	A+		
Subtotal:		2,019,887.46	4 item(s)								
Wellington Management											
08/16/13	08/21/13	1,999,799.93	INTL BUSINESS MACHINES CORP	1.941	Aa3	/	AA-	/	A+		
09/03/13	09/06/13	1,332,355.93	INTL BUSINESS MACHINES CORP	1.958	Aa3	/	AA-	/	A+		
Subtotal:		3,332,155.86	2 item(s)								
Total: Computers		5,352,043.32	6 item(s)								
Cosmetics/Personal Care											
Blackrock Investment Management LLC											
07/02/13	07/08/13	508,957.80	PROCTER & GAMBLE CO/THE	2.916	Aa3	/	AA-	/	#N/A	N/A	
07/08/13	07/11/13	228,720.68	PROCTER & GAMBLE CO/THE	2.904	Aa3	/	AA-	/	#N/A	N/A	
07/10/13	07/15/13	230,558.41	PROCTER & GAMBLE CO/THE	2.866	Aa3	/	AA-	/	#N/A	N/A	
08/19/13	08/22/13	1,969,244.55	PROCTER & GAMBLE CO/THE	2.924	Aa3	/	AA-	/	#N/A	N/A	
Subtotal:		2,937,481.44	4 item(s)								
Wellington Management											
08/16/13	08/21/13	1,300,777.95	COLGATE-PALMOLIVE CO	2.186	#N/A	N/A	/	AA-	/	AA-	
08/16/13	08/21/13	1,880,158.94	PROCTER & GAMBLE CO/THE	2.912	Aa3	/	AA-	/	#N/A	N/A	
09/03/13	09/06/13	853,462.52	COLGATE-PALMOLIVE CO	2.263	#N/A	N/A	/	AA-	/	AA-	
09/03/13	09/06/13	1,234,277.54	PROCTER & GAMBLE CO/THE	2.994	Aa3	/	AA-	/	#N/A	N/A	
Subtotal:		5,268,676.95	4 item(s)								
Total: Cosmetics/Personal Care		8,206,158.39	8 item(s)								

Trade Date	Settle Date	Principal	Description	Yield	Ratings				
Diversified Finan Serv									
Blackrock Investment Management LLC									
07/02/13	07/08/13	298,142.00	AMERICAN EXPRESS CO	1.112	A3	/	BBB+	/	A+
07/08/13	07/11/13	139,219.02	AMERICAN EXPRESS CO	1.077	A3	/	BBB+	/	A+
07/10/13	07/15/13	137,467.08	AMERICAN EXPRESS CO	1.087	A3	/	BBB+	/	A+
08/19/13	08/22/13	1,142,011.89	AMERICAN EXPRESS CO	1.117	A3	/	BBB+	/	A+
Subtotal:		1,716,839.99	4 item(s)						
Wellington Management									
08/16/13	08/21/13	1,810,756.53	BLACKROCK INC	2.355	A1	/	A+	/	#N/A N/A
09/03/13	09/06/13	1,184,913.00	BLACKROCK INC	2.480	A1	/	A+	/	#N/A N/A
Subtotal:		2,995,669.53	2 item(s)						
Total: Diversified Finan Serv		4,712,509.52	6 item(s)						

Electric									
Blackrock Investment Management LLC									
07/02/13	07/08/13	93,234.54	AMERICAN ELECTRIC POWER	4.272	#N/A N/A	/	BBB	/	BBB
07/02/13	07/08/13	196,971.25	DOMINION RESOURCES INC/N/A	3.867	#N/A N/A	/	A-	/	BBB+
07/02/13	07/08/13	87,338.03	DUKE ENERGY CORP	4.556	Baa1	/	BBB+	/	BBB+
07/02/13	07/08/13	83,996.82	EDISON INTERNATIONAL	2.858	Baa2	/	BBB-	/	BBB
07/02/13	07/08/13	53,925.00	ITC HOLDINGS CORP	1.675	#N/A N/A	/	BBB+	/	#N/A N/A
07/02/13	07/08/13	208,665.60	NEXTERA ENERGY INC	3.137	Baa1	/	A-	/	A-
07/02/13	07/08/13	82,028.00	NORTHEAST UTILITIES	3.455	Baa2	/	A-	/	BBB+
07/02/13	07/08/13	47,696.00	PPL CORPORATION	4.891	Baa3	/	BBB	/	BBB
07/02/13	07/08/13	127,127.20	PUBLIC SERVICE ENTERPRISE GP	4.493	#N/A N/A	/	BBB+	/	BBB+
07/02/13	07/08/13	84,683.97	WISCONSIN ENERGY CORP	3.168	A3	/	A-	/	A-
07/08/13	07/11/13	40,236.30	AMERICAN ELECTRIC POWER	4.263	#N/A N/A	/	BBB	/	BBB
07/08/13	07/11/13	85,407.45	DOMINION RESOURCES INC/N/A	3.833	#N/A N/A	/	A-	/	BBB+
07/08/13	07/11/13	40,569.78	DUKE ENERGY CORP	4.519	Baa1	/	BBB+	/	BBB+
07/08/13	07/11/13	37,429.68	EDISON INTERNATIONAL	2.852	Baa2	/	BBB-	/	BBB
07/08/13	07/11/13	27,666.00	ITC HOLDINGS CORP	1.646	#N/A N/A	/	BBB+	/	#N/A N/A
07/08/13	07/11/13	97,125.12	NEXTERA ENERGY INC	3.124	Baa1	/	A-	/	A-
07/08/13	07/11/13	37,559.43	NORTHEAST UTILITIES	3.403	Baa2	/	A-	/	BBB+
07/08/13	07/11/13	20,790.00	PPL CORPORATION	4.874	Baa3	/	BBB	/	BBB
07/08/13	07/11/13	54,821.94	PUBLIC SERVICE ENTERPRISE GP	4.431	#N/A N/A	/	BBB+	/	BBB+
07/08/13	07/11/13	36,888.75	WISCONSIN ENERGY CORP	3.133	A3	/	A-	/	A-
07/10/13	07/15/13	44,959.50	AMERICAN ELECTRIC POWER	4.183	#N/A N/A	/	BBB	/	BBB
07/10/13	07/15/13	91,732.48	DOMINION RESOURCES INC/N/A	3.799	#N/A N/A	/	A-	/	BBB+
07/10/13	07/15/13	41,008.02	DUKE ENERGY CORP	4.461	Baa1	/	BBB+	/	BBB+
07/10/13	07/15/13	37,821.04	EDISON INTERNATIONAL	2.802	Baa2	/	BBB-	/	BBB
07/10/13	07/15/13	27,878.46	ITC HOLDINGS CORP	1.636	#N/A N/A	/	BBB+	/	#N/A N/A
07/10/13	07/15/13	97,793.04	NEXTERA ENERGY INC	3.087	Baa1	/	A-	/	A-
07/10/13	07/15/13	37,927.53	NORTHEAST UTILITIES	3.357	Baa2	/	A-	/	BBB+
07/10/13	07/15/13	20,985.51	PPL CORPORATION	4.852	Baa3	/	BBB	/	BBB
07/10/13	07/15/13	58,298.04	PUBLIC SERVICE ENTERPRISE GP	4.412	#N/A N/A	/	BBB+	/	BBB+
07/10/13	07/15/13	41,535.70	WISCONSIN ENERGY CORP	3.067	A3	/	A-	/	A-
08/19/13	08/22/13	757,529.52	DOMINION RESOURCES INC/N/A	3.800	#N/A N/A	/	A-	/	BBB+
08/19/13	08/22/13	338,356.44	DUKE ENERGY CORP	4.636	Baa1	/	BBB+	/	BBB+
08/19/13	08/22/13	321,268.14	EDISON INTERNATIONAL	2.871	Baa2	/	BBB-	/	BBB
08/19/13	08/22/13	198,472.52	ITC HOLDINGS CORP	1.750	#N/A N/A	/	BBB+	/	#N/A N/A
08/19/13	08/22/13	815,684.00	NEXTERA ENERGY INC	3.091	Baa1	/	A-	/	A-
08/19/13	08/22/13	321,219.60	NORTHEAST UTILITIES	3.447	Baa2	/	A-	/	BBB+
08/19/13	08/22/13	180,111.07	PPL CORPORATION	4.763	Baa3	/	BBB	/	BBB
08/19/13	08/22/13	486,950.84	PUBLIC SERVICE ENTERPRISE GP	4.433	#N/A N/A	/	BBB+	/	BBB+
08/19/13	08/22/13	331,283.52	WISCONSIN ENERGY CORP	3.331	A3	/	A-	/	A-
Subtotal:		5,794,975.83	39 item(s)						

Trade Date	Settle Date	Principal	Description	Yield	Ratings					
Electric										
Wellington Management										
08/16/13	08/21/13	1,029,622.76	DOMINION RESOURCES INC/VA	3.795	#N/A	N/A	/	A-	/	BBB+
09/03/13	09/06/13	700,502.95	DOMINION RESOURCES INC/VA	3.834	#N/A	N/A	/	A-	/	BBB+
Subtotal:		1,730,125.71	2 item(s)							

Total: Electric	7,525,101.54	41 item(s)
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Electrical Compo&Equip										
Wellington Management										
08/16/13	08/21/13	919,225.81	EMERSON ELECTRIC CO	2.677	A2	/	A	/	#N/A	N/A
09/03/13	09/06/13	616,854.55	EMERSON ELECTRIC CO	2.702	A2	/	A	/	#N/A	N/A
Subtotal:		1,536,080.36	2 item(s)							

Total: Electrical Compo/Equip	1,536,080.36	2 item(s)
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Electronics									
Blackrock Investment Management LLC									
07/02/13	07/08/13	234,015.30	HONEYWELL INTERNATIONAL INC	2.057	A2	/	A	/	A
07/08/13	07/11/13	104,992.55	HONEYWELL INTERNATIONAL INC	1.986	A2	/	A	/	A
07/10/13	07/15/13	114,000.32	HONEYWELL INTERNATIONAL INC	1.973	A2	/	A	/	A
08/19/13	08/22/13	939,582.20	HONEYWELL INTERNATIONAL INC	2.013	A2	/	A	/	A
Subtotal:		1,392,590.37	4 item(s)						

Wellington Management									
08/16/13	08/21/13	1,372,601.61	HONEYWELL INTERNATIONAL INC	2.001	A2	/	A	/	A
09/03/13	09/06/13	917,356.70	HONEYWELL INTERNATIONAL INC	2.035	A2	/	A	/	A
Subtotal:		2,289,958.31	2 item(s)						

Total: Electronics	3,682,548.68	6 item(s)
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Food										
Blackrock Investment Management LLC										
07/02/13	07/08/13	186,711.86	GENERAL MILLS INC	2.686	#N/A	N/A	/	BBB+	/	BBB+
07/02/13	07/08/13	110,532.20	KRAFT FOODS GROUP INC	2.701	Baa2	/	BBB	/	#N/A	N/A
07/02/13	07/08/13	196,042.64	MONDELEZ INTERNATIONAL INC-A	2.363	Baa1	/	BBB	/	BBB	
07/08/13	07/11/13	83,889.56	GENERAL MILLS INC	2.778	#N/A	N/A	/	BBB+	/	BBB+
07/08/13	07/11/13	49,560.03	KRAFT FOODS GROUP INC	2.726	Baa2	/	BBB	/	#N/A	N/A
07/08/13	07/11/13	86,413.80	MONDELEZ INTERNATIONAL INC-A	2.365	Baa1	/	BBB	/	BBB	
07/10/13	07/15/13	84,673.94	GENERAL MILLS INC	2.745	#N/A	N/A	/	BBB+	/	BBB+
07/10/13	07/15/13	50,058.00	KRAFT FOODS GROUP INC	2.676	Baa2	/	BBB	/	#N/A	N/A
07/10/13	07/15/13	90,022.14	MONDELEZ INTERNATIONAL INC-A	2.333	Baa1	/	BBB	/	BBB	
08/19/13	08/22/13	718,385.10	GENERAL MILLS INC	2.768	#N/A	N/A	/	BBB+	/	BBB+
08/19/13	08/22/13	402,557.54	KRAFT FOODS GROUP INC	2.878	Baa2	/	BBB	/	#N/A	N/A
08/19/13	08/22/13	796,228.16	MONDELEZ INTERNATIONAL INC-A	2.219	Baa1	/	BBB	/	BBB	
Subtotal:		2,855,074.97	12 item(s)							

Total: Food	2,855,074.97	12 item(s)
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Forest Products&Paper										
Blackrock Investment Management LLC										
07/01/13	07/05/13	40,119.41	INTERNATIONAL PAPER CO	2.575	#N/A	N/A	/	BBB	/	NR
07/01/13	07/05/13	26,100.87	INTERNATIONAL PAPER CO	2.575	#N/A	N/A	/	BBB	/	NR
07/02/13	07/08/13	163,931.40	INTERNATIONAL PAPER CO	2.540	#N/A	N/A	/	BBB	/	NR
07/02/13	07/08/13	41,584.23	INTERNATIONAL PAPER CO	2.540	#N/A	N/A	/	BBB	/	NR
07/02/13	07/08/13	9,480.64	INTERNATIONAL PAPER CO	2.540	#N/A	N/A	/	BBB	/	NR

Trade Date	Settle Date	Principal	Description	Yield	Ratings		
Forest Products&Paper							
Blackrock Investment Management LLC							
07/02/13	07/08/13	4,048.61	INTERNATIONAL PAPER CO	2.540	#N/A	N/A	BBB / NR
07/02/13	07/08/13	121,672.24	INTERNATIONAL PAPER CO	2.540	#N/A	N/A	BBB / NR
07/02/13	07/08/13	20,213.46	INTERNATIONAL PAPER CO	2.540	#N/A	N/A	BBB / NR
07/02/13	07/08/13	137,133.60	MEADWESTVACO CORP	2.918	#N/A	N/A	BBB / #N/A N/A
07/03/13	07/09/13	8,120.36	INTERNATIONAL PAPER CO	2.540	#N/A	N/A	BBB / NR
07/03/13	07/09/13	24,332.14	INTERNATIONAL PAPER CO	2.540	#N/A	N/A	BBB / NR
07/03/13	07/09/13	60,862.51	INTERNATIONAL PAPER CO	2.540	#N/A	N/A	BBB / NR
07/05/13	07/10/13	23,230.82	INTERNATIONAL PAPER CO	2.510	#N/A	N/A	BBB / NR
07/05/13	07/10/13	1,239.41	INTERNATIONAL PAPER CO	2.510	#N/A	N/A	BBB / NR
07/08/13	07/11/13	3,258.50	INTERNATIONAL PAPER CO	2.496	#N/A	N/A	BBB / NR
07/08/13	07/11/13	74,582.88	INTERNATIONAL PAPER CO	2.496	#N/A	N/A	BBB / NR
07/08/13	07/11/13	48,086.36	INTERNATIONAL PAPER CO	2.496	#N/A	N/A	BBB / NR
07/08/13	07/11/13	62,170.85	INTERNATIONAL PAPER CO	2.496	#N/A	N/A	BBB / NR
07/08/13	07/11/13	59,126.00	MEADWESTVACO CORP	2.885	#N/A	N/A	BBB / #N/A N/A
07/09/13	07/12/13	56,637.56	INTERNATIONAL PAPER CO	2.479	#N/A	N/A	BBB / NR
07/09/13	07/12/13	15,597.72	INTERNATIONAL PAPER CO	2.479	#N/A	N/A	BBB / NR
07/10/13	07/15/13	39,191.52	INTERNATIONAL PAPER CO	2.503	#N/A	N/A	BBB / NR
07/10/13	07/15/13	62,873.77	INTERNATIONAL PAPER CO	2.503	#N/A	N/A	BBB / NR
07/10/13	07/15/13	74,151.04	INTERNATIONAL PAPER CO	2.503	#N/A	N/A	BBB / NR
07/10/13	07/15/13	18,561.24	INTERNATIONAL PAPER CO	2.503	#N/A	N/A	BBB / NR
07/10/13	07/15/13	62,408.52	MEADWESTVACO CORP	2.875	#N/A	N/A	BBB / #N/A N/A
07/11/13	07/16/13	12,614.42	INTERNATIONAL PAPER CO	2.444	#N/A	N/A	BBB / NR
07/11/13	07/16/13	19,008.72	INTERNATIONAL PAPER CO	2.444	#N/A	N/A	BBB / NR
07/11/13	07/16/13	84,005.19	INTERNATIONAL PAPER CO	2.444	#N/A	N/A	BBB / NR
07/11/13	07/16/13	5,753.13	INTERNATIONAL PAPER CO	2.444	#N/A	N/A	BBB / NR
07/12/13	07/17/13	10,519.47	INTERNATIONAL PAPER CO	2.415	#N/A	N/A	BBB / NR
07/12/13	07/17/13	10,609.38	INTERNATIONAL PAPER CO	2.415	#N/A	N/A	BBB / NR
07/12/13	07/17/13	30,574.03	INTERNATIONAL PAPER CO	2.415	#N/A	N/A	BBB / NR
07/12/13	07/17/13	239,639.82	INTERNATIONAL PAPER CO	2.415	#N/A	N/A	BBB / NR
08/19/13	08/22/13	648,333.32	INTERNATIONAL PAPER CO	2.554	#N/A	N/A	BBB / NR
08/19/13	08/22/13	548,031.85	MEADWESTVACO CORP	2.768	#N/A	N/A	BBB / #N/A N/A
Subtotal:		2,867,804.99	36 item(s)				

Total: Forest Products/Paper	2,867,804.99	36 item(s)
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Gas

Blackrock Investment Management LLC							
07/02/13	07/08/13	96,165.60	SEMPRA ENERGY	3.060	Baa1	/	BBB+ / BBB+
07/08/13	07/11/13	40,402.85	SEMPRA ENERGY	3.060	Baa1	/	BBB+ / BBB+
07/10/13	07/15/13	48,848.64	SEMPRA ENERGY	3.013	Baa1	/	BBB+ / BBB+
08/19/13	08/22/13	386,513.43	SEMPRA ENERGY	2.996	Baa1	/	BBB+ / BBB+
Subtotal:		571,930.52	4 item(s)				

Total: Gas	571,930.52	4 item(s)
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Healthcare-Products

Wellington Management							
08/16/13	08/21/13	2,291,389.28	MEDTRONIC INC	1.966	#N/A	N/A	A+ / #N/A N/A
09/03/13	09/06/13	1,499,166.53	MEDTRONIC INC	2.035	#N/A	N/A	A+ / #N/A N/A
Subtotal:		3,790,555.81	2 item(s)				

Total: Healthcare Products	3,790,555.81	2 item(s)
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Trade Date	Settle Date	Principal	Description	Yield	Ratings			
Healthcare-Services								
Blackrock Investment Management LLC								
07/02/13	07/08/13	96,488.64	QUEST DIAGNOSTICS INC	1.770	WR	/	BBB+	/ #N/A N/A
07/08/13	07/11/13	42,924.56	QUEST DIAGNOSTICS INC	1.747	WR	/	BBB+	/ #N/A N/A
07/10/13	07/15/13	41,311.48	QUEST DIAGNOSTICS INC	1.814	WR	/	BBB+	/ #N/A N/A
08/19/13	08/22/13	362,905.84	QUEST DIAGNOSTICS INC	1.828	WR	/	BBB+	/ #N/A N/A
Subtotal:		543,630.52	4 item(s)					

Wellington Management								
08/16/13	08/21/13	1,776,926.20	UNITEDHEALTH GROUP INC	1.284	A3	/	A	/ A
09/03/13	09/06/13	1,218,179.98	UNITEDHEALTH GROUP INC	1.265	A3	/	A	/ A
Subtotal:		2,995,106.18	2 item(s)					

Total: Healthcare-Services	3,538,736.70	6 item(s)						
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Household Products/Wares								
Blackrock Investment Management LLC								
07/02/13	07/08/13	174,446.64	KIMBERLY-CLARK CORP	3.195	A2	/	A	/ A
07/08/13	07/11/13	78,557.84	KIMBERLY-CLARK CORP	3.161	A2	/	A	/ A
07/10/13	07/15/13	78,606.48	KIMBERLY-CLARK CORP	3.144	A2	/	A	/ A
08/19/13	08/22/13	662,522.00	KIMBERLY-CLARK CORP	3.277	A2	/	A	/ A
Subtotal:		994,132.96	4 item(s)					

Total: Household Products/Wares	994,132.96	4 item(s)						
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Insurance								
Blackrock Investment Management LLC								
07/01/13	07/05/13	43,231.62	METLIFE INC	1.977	#N/A N/A	/	A-	/ A
07/01/13	07/05/13	97,519.46	METLIFE INC	1.977	#N/A N/A	/	A-	/ A
07/01/13	07/05/13	954.47	PRUDENTIAL FINANCIAL INC	2.183	Baa1	/	A	/ A-
07/01/13	07/05/13	82,538.70	PRUDENTIAL FINANCIAL INC	2.183	Baa1	/	A	/ A-
07/01/13	07/05/13	50,935.37	PRUDENTIAL FINANCIAL INC	2.183	Baa1	/	A	/ A-
07/01/13	07/05/13	1,762.54	PRUDENTIAL FINANCIAL INC	2.183	Baa1	/	A	/ A-
07/02/13	07/08/13	87,447.96	ALLSTATE CORP	1.937	#N/A N/A	/	A-	/ A-
07/02/13	07/08/13	42,452.75	CHUBB CORP	2.000	#N/A N/A	/	A+	/ AA-
07/02/13	07/08/13	88,134.92	CINCINNATI FINANCIAL CORP	3.518	#N/A N/A	/	BBB	/ A-
07/02/13	07/08/13	169,018.92	MARSH & MCLENNAN COS	2.283	#N/A N/A	/	BBB	/ BBB+
07/02/13	07/08/13	55,152.85	METLIFE INC	1.976	#N/A N/A	/	A-	/ A
07/02/13	07/08/13	4,588.36	METLIFE INC	1.976	#N/A N/A	/	A-	/ A
07/02/13	07/08/13	97,982.01	METLIFE INC	1.976	#N/A N/A	/	A-	/ A
07/02/13	07/08/13	267,147.02	METLIFE INC	1.976	#N/A N/A	/	A-	/ A
07/02/13	07/08/13	133,842.80	PRUDENTIAL FINANCIAL INC	2.159	Baa1	/	A	/ A-
07/02/13	07/08/13	393,018.85	PRUDENTIAL FINANCIAL INC	2.159	Baa1	/	A	/ A-
07/02/13	07/08/13	39,874.95	TRAVELERS COS INC/THE	2.355	#N/A N/A	/	A	/ A+
07/03/13	07/09/13	122,260.28	METLIFE INC	1.988	#N/A N/A	/	A-	/ A
07/03/13	07/09/13	104,209.30	PRUDENTIAL FINANCIAL INC	2.169	Baa1	/	A	/ A-
07/05/13	07/10/13	67,414.17	METLIFE INC	1.936	#N/A N/A	/	A-	/ A
07/05/13	07/10/13	57,854.76	PRUDENTIAL FINANCIAL INC	2.116	Baa1	/	A	/ A-
07/08/13	07/11/13	40,212.48	ALLSTATE CORP	1.877	#N/A N/A	/	A-	/ A-
07/08/13	07/11/13	37,944.00	CINCINNATI FINANCIAL CORP	3.439	#N/A N/A	/	BBB	/ A-
07/08/13	07/11/13	77,630.58	MARSH & MCLENNAN COS	2.304	#N/A N/A	/	BBB	/ BBB+
07/08/13	07/11/13	43,200.00	METLIFE INC	1.915	#N/A N/A	/	A-	/ A
07/08/13	07/11/13	145,143.58	PRUDENTIAL FINANCIAL INC	2.084	Baa1	/	A	/ A-
07/08/13	07/11/13	177,228.11	PRUDENTIAL FINANCIAL INC	2.084	Baa1	/	A	/ A-
07/08/13	07/11/13	16,388.00	TRAVELERS COS INC/THE	2.299	#N/A N/A	/	A	/ A+
07/09/13	07/12/13	90,037.51	PRUDENTIAL FINANCIAL INC	2.049	Baa1	/	A	/ A-
07/10/13	07/15/13	40,173.04	ALLSTATE CORP	1.869	#N/A N/A	/	A-	/ A-
07/10/13	07/15/13	43,265.79	CINCINNATI FINANCIAL CORP	3.360	#N/A N/A	/	BBB	/ A-

Trade Date	Settle Date	Principal	Description	Yield	Ratings		
Insurance							
Blackrock Investment Management LLC							
07/10/13	07/15/13	77,446.47	MARSH & MCLENNAN COS	2.300	#N/A	N/A	BBB / BBB+
07/10/13	07/15/13	48,793.00	METLIFE INC	1.892	#N/A	N/A	A- / A
07/10/13	07/15/13	186,314.88	PRUDENTIAL FINANCIAL INC	2.066	Baa1		A / A-
07/10/13	07/15/13	130,124.00	TRAVELERS COS INC/THE	2.305	#N/A	N/A	A / A+
08/19/13	08/22/13	343,486.50	ALLSTATE CORP	1.921	#N/A	N/A	A- / A-
08/19/13	08/22/13	134,939.84	CHUBB CORP	2.020	#N/A	N/A	A+ / AA-
08/19/13	08/22/13	341,354.16	CINCINNATI FINANCIAL CORP	3.454	#N/A	N/A	BBB / A-
08/19/13	08/22/13	671,312.04	MARSH & MCLENNAN COS	2.257	#N/A	N/A	BBB / BBB+
08/19/13	08/22/13	386,662.41	METLIFE INC	2.059	#N/A	N/A	A- / A
08/19/13	08/22/13	1,580,417.70	PRUDENTIAL FINANCIAL INC	2.054	Baa1		A / A-
08/19/13	08/22/13	168,817.74	TRAVELERS COS INC/THE	2.344	#N/A	N/A	A / A+
Subtotal:		6,788,233.89	42 item(s)				
Wellington Management							
08/16/13	08/21/13	1,133,793.61	CHUBB CORP	2.000	#N/A	N/A	A+ / AA-
08/16/13	08/21/13	1,221,488.08	MARSH & MCLENNAN COS	2.253	#N/A	N/A	BBB / BBB+
09/03/13	09/06/13	752,075.00	CHUBB CORP	2.029	#N/A	N/A	A+ / AA-
09/03/13	09/06/13	823,414.59	MARSH & MCLENNAN COS	2.263	#N/A	N/A	BBB / BBB+
Subtotal:		3,930,771.28	4 item(s)				
Total: Insurance		10,719,005.17	46 item(s)				
Machinery-Diversified							
Blackrock Investment Management LLC							
07/02/13	07/08/13	323,121.60	DEERE & CO	2.398	A2		A / NR
07/02/13	07/08/13	67,472.00	ROCKWELL AUTOMATION INC	2.276	#N/A	N/A	A / A
07/08/13	07/11/13	146,856.60	DEERE & CO	2.385	A2		A / NR
07/08/13	07/11/13	26,295.00	ROCKWELL AUTOMATION INC	2.206	#N/A	N/A	A / A
07/10/13	07/15/13	149,685.48	DEERE & CO	2.340	A2		A / NR
07/10/13	07/15/13	34,915.00	ROCKWELL AUTOMATION INC	2.206	#N/A	N/A	A / A
08/19/13	08/22/13	1,295,659.08	DEERE & CO	2.295	A2		A / NR
08/19/13	08/22/13	290,285.10	ROCKWELL AUTOMATION INC	2.044	#N/A	N/A	A / A
Subtotal:		2,334,289.86	8 item(s)				
Total: Machinery-Diversified		2,334,289.86	8 item(s)				
Media							
Blackrock Investment Management LLC							
07/02/13	07/08/13	446,209.20	COMCAST CORP-SPECIAL CL A	1.840	#N/A	N/A	A- / BBB+
07/02/13	07/08/13	107,597.93	WALT DISNEY CO/THE	1.186	#N/A	N/A	A / A
07/08/13	07/11/13	206,665.77	COMCAST CORP-SPECIAL CL A	1.762	#N/A	N/A	A- / BBB+
07/08/13	07/11/13	45,185.77	WALT DISNEY CO/THE	1.159	#N/A	N/A	A / A
07/10/13	07/15/13	212,245.28	COMCAST CORP-SPECIAL CL A	1.737	#N/A	N/A	A- / BBB+
07/10/13	07/15/13	51,822.00	WALT DISNEY CO/THE	1.155	#N/A	N/A	A / A
08/19/13	08/22/13	1,773,891.24	COMCAST CORP-SPECIAL CL A	1.772	#N/A	N/A	A- / BBB+
08/19/13	08/22/13	390,671.19	WALT DISNEY CO/THE	1.213	#N/A	N/A	A / A
Subtotal:		3,234,288.38	8 item(s)				
Wellington Management							
08/16/13	08/21/13	1,126,132.15	WALT DISNEY CO/THE	1.206	#N/A	N/A	A / A
09/03/13	09/06/13	744,932.10	WALT DISNEY CO/THE	1.231	#N/A	N/A	A / A
Subtotal:		1,871,064.25	2 item(s)				
Total: Media		5,105,352.63	10 item(s)				

Trade Date	Settle Date	Principal	Description	Yield	Ratings		
Mining							
Blackrock Investment Management LLC							
07/02/13	07/08/13	293,276.56	FREEPORT-MCMORAN COPPER	8.108	WR	/	BBB / BBB
07/02/13	07/08/13	104,258.88	NEWMONT MINING CORP	5.057	#N/A	N/A /	BBB+ / #N/A N/A
07/02/13	07/08/13	54,182.80	SOUTHERN COPPER CORP	12.620	#N/A	N/A /	BBB / #N/A N/A
07/08/13	07/11/13	129,059.18	FREEPORT-MCMORAN COPPER	8.191	WR	/	BBB / BBB
07/08/13	07/11/13	43,892.64	NEWMONT MINING CORP	5.459	#N/A	N/A /	BBB+ / #N/A N/A
07/08/13	07/11/13	24,001.47	SOUTHERN COPPER CORP	12.851	#N/A	N/A /	BBB / #N/A N/A
07/10/13	07/15/13	133,763.52	FREEPORT-MCMORAN COPPER	8.152	WR	/	BBB / BBB
07/10/13	07/15/13	42,756.96	NEWMONT MINING CORP	5.543	#N/A	N/A /	BBB+ / #N/A N/A
07/10/13	07/15/13	24,311.97	SOUTHERN COPPER CORP	12.723	#N/A	N/A /	BBB / #N/A N/A
08/19/13	08/22/13	1,253,761.48	FREEPORT-MCMORAN COPPER	7.274	WR	/	BBB / BBB
08/19/13	08/22/13	441,272.40	NEWMONT MINING CORP	4.599	#N/A	N/A /	BBB+ / #N/A N/A
08/19/13	08/22/13	218,629.18	SOUTHERN COPPER CORP	11.704	#N/A	N/A /	BBB / #N/A N/A
Subtotal:		2,763,167.04	12 item(s)				

Total: Mining	2,763,167.04	12 item(s)
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Miscellaneous Manufacturing							
Blackrock Investment Management LLC							
07/02/13	07/08/13	195,273.00	3M CO	2.253	#N/A	N/A /	AA- / #N/A N/A
07/02/13	07/08/13	489,137.46	GENERAL ELECTRIC CO	3.231	Aa3	/	AA+ / #N/A N/A
07/08/13	07/11/13	89,752.00	3M CO	2.185	#N/A	N/A /	AA- / #N/A N/A
07/08/13	07/11/13	220,400.86	GENERAL ELECTRIC CO	3.173	Aa3	/	AA+ / #N/A N/A
07/10/13	07/15/13	90,675.04	3M CO	2.159	#N/A	N/A /	AA- / #N/A N/A
07/10/13	07/15/13	227,883.07	GENERAL ELECTRIC CO	3.142	Aa3	/	AA+ / #N/A N/A
08/19/13	08/22/13	787,334.60	3M CO	2.120	#N/A	N/A /	AA- / #N/A N/A
08/19/13	08/22/13	1,931,996.64	GENERAL ELECTRIC CO	3.104	Aa3	/	AA+ / #N/A N/A
Subtotal:		4,032,452.67	8 item(s)				

Total: Misc.Manufacturing	4,032,452.67	8 item(s)
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Oil&Gas							
Blackrock Investment Management LLC							
07/02/13	07/08/13	701,511.18	CHEVRON CORP	3.105	Aa1	/	AA / WD
07/02/13	07/08/13	111,058.92	CONOCOPHILLIPS	4.273	A1	/	A / A
07/02/13	07/08/13	433,434.24	EXXON MOBIL CORP	2.582	Aaa	/	AAA / WD
07/02/13	07/08/13	314,173.86	MARATHON OIL CORP	1.965	#N/A	N/A /	BBB / BBB
07/02/13	07/08/13	274,918.00	MARATHON PETROLEUM CORP	2.020	#N/A	N/A /	BBB / #N/A N/A
07/02/13	07/08/13	216,556.56	OCCIDENTAL PETROLEUM CORP	2.607	A1	/	A / A
07/02/13	07/08/13	62,301.03	PHILLIPS 66	2.044	Baa1	/	BBB / #N/A N/A
07/08/13	07/11/13	315,778.32	CHEVRON CORP	3.052	Aa1	/	AA / WD
07/08/13	07/11/13	50,428.00	CONOCOPHILLIPS	4.188	A1	/	A / A
07/08/13	07/11/13	194,201.70	EXXON MOBIL CORP	2.537	Aaa	/	AAA / WD
07/08/13	07/11/13	144,219.60	MARATHON OIL CORP	1.898	#N/A	N/A /	BBB / BBB
07/08/13	07/11/13	118,844.11	MARATHON PETROLEUM CORP	2.016	#N/A	N/A /	BBB / #N/A N/A
07/08/13	07/11/13	100,151.81	OCCIDENTAL PETROLEUM CORP	2.595	A1	/	A / A
07/08/13	07/11/13	29,487.85	PHILLIPS 66	1.986	Baa1	/	BBB / #N/A N/A
07/10/13	07/15/13	333,657.63	CHEVRON CORP	3.011	Aa1	/	AA / WD
07/10/13	07/15/13	50,797.04	CONOCOPHILLIPS	4.155	A1	/	A / A
07/10/13	07/15/13	203,918.44	EXXON MOBIL CORP	2.521	Aaa	/	AAA / WD
07/10/13	07/15/13	18,113.00	MARATHON OIL CORP	1.876	#N/A	N/A /	BBB / BBB
07/10/13	07/15/13	268,915.14	MARATHON PETROLEUM CORP	2.049	#N/A	N/A /	BBB / #N/A N/A
07/10/13	07/15/13	98,703.00	OCCIDENTAL PETROLEUM CORP	2.643	A1	/	A / A
07/10/13	07/15/13	28,651.00	PHILLIPS 66	2.080	Baa1	/	BBB / #N/A N/A
08/19/13	08/22/13	2,663,295.04	CHEVRON CORP	3.201	Aa1	/	AA / WD
08/19/13	08/22/13	443,507.17	CONOCOPHILLIPS	4.056	A1	/	A / A
08/19/13	08/22/13	1,601,445.84	EXXON MOBIL CORP	2.762	Aaa	/	AAA / WD
08/19/13	08/22/13	1,075,846.45	MARATHON OIL CORP	2.147	#N/A	N/A /	BBB / BBB
08/19/13	08/22/13	1,110,177.60	MARATHON PETROLEUM CORP	2.129	#N/A	N/A /	BBB / #N/A N/A
08/19/13	08/22/13	794,251.64	OCCIDENTAL PETROLEUM CORP	2.741	A1	/	A / A
08/19/13	08/22/13	238,366.63	PHILLIPS 66	2.146	Baa1	/	BBB / #N/A N/A
Subtotal:		11,996,710.80	28 item(s)				

Trade Date	Settle Date	Principal	Description	Yield	Ratings				
Oil&Gas									
Wellington Management									
08/16/13	08/21/13	1,415,480.13	CHEVRON CORP	3.169	Aa1	/	AA	/	WD
08/16/13	08/21/13	1,827,473.44	EXXON MOBIL CORP	2.730	Aaa	/	AAA	/	WD
08/16/13	08/21/13	1,786,838.13	OCCIDENTAL PETROLEUM CORP	2.727	A1	/	A	/	A
09/03/13	09/06/13	963,540.24	CHEVRON CORP	3.154	Aa1	/	AA	/	WD
09/03/13	09/06/13	1,202,454.71	EXXON MOBIL CORP	2.755	Aaa	/	AAA	/	WD
09/03/13	09/06/13	1,239,658.05	OCCIDENTAL PETROLEUM CORP	2.668	A1	/	A	/	A
Subtotal:		8,435,444.70	6 item(s)						

Total: Oil & Gas	20,432,155.50	34 item(s)
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Oil&Gas Services										
Blackrock Investment Management LLC										
07/02/13	07/08/13	102,437.04	HALLIBURTON CO	1.005	#N/A	N/A	/	A	/	A-
07/08/13	07/11/13	48,476.01	HALLIBURTON CO	0.979	#N/A	N/A	/	A	/	A-
07/10/13	07/15/13	48,752.00	HALLIBURTON CO	0.974	#N/A	N/A	/	A	/	A-
08/19/13	08/22/13	429,663.92	HALLIBURTON CO	0.922	#N/A	N/A	/	A	/	A-
Subtotal:		629,328.97	4 item(s)							

Total: Oil & Gas Services	629,328.97	4 item(s)
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Pharmaceuticals										
Blackrock Investment Management LLC										
07/02/13	07/08/13	69,480.00	ABBOTT LABORATORIES	3.729	#N/A	N/A	/	A+	/	A+
07/02/13	07/08/13	84,073.00	ABBVIE INC	1.896	Baa1	/	A	/	#N/A	N/A
07/02/13	07/08/13	330,554.25	BRISTOL-MYERS SQUIBB CO	3.160	#N/A	N/A	/	A+	/	A-
07/02/13	07/08/13	354,485.18	JOHNSON & JOHNSON	2.876	Aaa	/	AAA	/	AAA	
07/02/13	07/08/13	404,649.18	MERCK & CO. INC.	3.674	WR	/	AA	/	A+	
07/02/13	07/08/13	473,499.00	PFIZER INC	3.321	A1	/	AA	/	A+	
07/08/13	07/11/13	31,806.00	ABBOTT LABORATORIES	3.671	#N/A	N/A	/	A+	/	A+
07/08/13	07/11/13	39,244.23	ABBVIE INC	1.832	Baa1	/	A	/	#N/A	N/A
07/08/13	07/11/13	145,607.55	BRISTOL-MYERS SQUIBB CO	3.161	#N/A	N/A	/	A+	/	A-
07/08/13	07/11/13	159,438.06	JOHNSON & JOHNSON	2.809	Aaa	/	AAA	/	AAA	
07/08/13	07/11/13	180,827.56	MERCK & CO. INC.	3.607	WR	/	AA	/	A+	
07/08/13	07/11/13	211,514.25	PFIZER INC	3.286	A1	/	AA	/	A+	
07/10/13	07/15/13	31,566.96	ABBOTT LABORATORIES	2.677	#N/A	N/A	/	A+	/	A+
07/10/13	07/15/13	39,187.98	ABBVIE INC	2.732	Baa1	/	A	/	#N/A	N/A
07/10/13	07/15/13	152,440.36	BRISTOL-MYERS SQUIBB CO	3.098	#N/A	N/A	/	A+	/	A-
07/10/13	07/15/13	160,180.02	JOHNSON & JOHNSON	2.790	Aaa	/	AAA	/	AAA	
07/10/13	07/15/13	191,518.00	MERCK & CO. INC.	3.566	WR	/	AA	/	A+	
07/10/13	07/15/13	218,981.84	PFIZER INC	3.235	A1	/	AA	/	A+	
08/19/13	08/22/13	268,613.73	ABBOTT LABORATORIES	2.666	#N/A	N/A	/	A+	/	A+
08/19/13	08/22/13	334,753.65	ABBVIE INC	2.767	Baa1	/	A	/	#N/A	N/A
08/19/13	08/22/13	1,206,117.50	BRISTOL-MYERS SQUIBB CO	3.314	#N/A	N/A	/	A+	/	A-
08/19/13	08/22/13	1,404,225.60	JOHNSON & JOHNSON	2.754	Aaa	/	AAA	/	AAA	
08/19/13	08/22/13	1,580,154.00	MERCK & CO. INC.	3.595	WR	/	AA	/	A+	
08/19/13	08/22/13	1,844,912.30	PFIZER INC	3.303	A1	/	AA	/	A+	
Subtotal:		9,917,830.20	24 item(s)							

Wellington Management										
08/16/13	08/21/13	2,216,471.93	CARDINAL HEALTH INC	2.124	#N/A	N/A	/	A-	/	BBB+
08/16/13	08/21/13	2,753,596.80	JOHNSON & JOHNSON	2.785	Aaa	/	AAA	/	AAA	
08/16/13	08/21/13	1,790,680.51	MERCK & CO. INC.	3.585	WR	/	AA	/	A+	
08/16/13	08/21/13	1,753,333.08	PFIZER INC	3.313	A1	/	AA	/	A+	
09/03/13	09/06/13	1,467,814.67	CARDINAL HEALTH INC	2.171	#N/A	N/A	/	A-	/	BBB+
09/03/13	09/06/13	1,790,905.48	JOHNSON & JOHNSON	2.940	Aaa	/	AAA	/	AAA	
09/03/13	09/06/13	1,201,465.65	MERCK & CO. INC.	3.623	WR	/	AA	/	A+	
09/03/13	09/06/13	1,162,820.68	PFIZER INC	3.356	A1	/	AA	/	A+	
Subtotal:		14,137,088.80	8 item(s)							

Total: Pharmaceuticals	24,054,919.00	32 item(s)
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Trade Date	Settle Date	Principal	Description	Yield	Ratings			
Pipelines								
Blackrock Investment Management LLC								
07/02/13	07/08/13	427,222.00	ENBRIDGE INC	2.805	Baa1	/	A-	/ #N/A N/A
07/02/13	07/08/13	100,061.60	SPECTRA ENERGY CORP	3.453	#N/A N/A	/	BBB+ *-	/ #N/A N/A
07/08/13	07/11/13	186,214.60	ENBRIDGE INC	2.823	Baa1	/	A-	/ #N/A N/A
07/08/13	07/11/13	46,065.11	SPECTRA ENERGY CORP	3.373	#N/A N/A	/	BBB+ *-	/ #N/A N/A
07/10/13	07/15/13	192,997.35	ENBRIDGE INC	2.780	Baa1	/	A-	/ #N/A N/A
07/10/13	07/15/13	46,181.46	SPECTRA ENERGY CORP	3.385	#N/A N/A	/	BBB+ *-	/ #N/A N/A
08/19/13	08/22/13	1,582,651.14	ENBRIDGE INC	2.923	Baa1	/	A-	/ #N/A N/A
08/19/13	08/22/13	369,290.90	SPECTRA ENERGY CORP	3.643	#N/A N/A	/	BBB+ *-	/ #N/A N/A
Subtotal:		2,950,684.16	8 item(s)					

Wellington Management								
08/16/13	08/21/13	1,488,756.08	ENBRIDGE INC	2.876	Baa1	/	A-	/ #N/A N/A
09/03/13	09/06/13	963,938.95	ENBRIDGE INC	2.986	Baa1	/	A-	/ #N/A N/A
Subtotal:		2,452,695.03	2 item(s)					

Total: Pipelines	5,403,379.19	10 item(s)						
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REITS

Wellington Management								
08/16/13	08/21/13	880,696.20	PUBLIC STORAGE	3.052	#N/A N/A	/	A	/ A+
09/03/13	09/06/13	578,167.11	PUBLIC STORAGE	3.086	#N/A N/A	/	A	/ A+
Subtotal:		1,458,863.31	2 item(s)					

Total: REITS	1,458,863.31	2 item(s)						
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Retail

Blackrock Investment Management LLC								
07/02/13	07/08/13	509,632.20	HOME DEPOT INC	1.759	#N/A N/A	/	A- *+	/ A-
07/02/13	07/08/13	318,976.96	MCDONALD'S CORP	3.012	WR	/	A	/ A
07/02/13	07/08/13	119,264.00	WAL-MART STORES INC	2.323	Aa2	/	AA	/ AA
07/08/13	07/11/13	230,415.73	HOME DEPOT INC	1.717	#N/A N/A	/	A- *+	/ A-
07/08/13	07/11/13	139,889.54	MCDONALD'S CORP	3.014	WR	/	A	/ A
07/08/13	07/11/13	53,698.54	WAL-MART STORES INC	2.262	Aa2	/	AA	/ AA
07/10/13	07/15/13	236,372.10	HOME DEPOT INC	1.713	#N/A N/A	/	A- *+	/ A-
07/10/13	07/15/13	149,561.70	MCDONALD'S CORP	3.011	WR	/	A	/ A
07/10/13	07/15/13	53,638.06	WAL-MART STORES INC	2.260	Aa2	/	AA	/ AA
08/19/13	08/22/13	1,900,642.28	HOME DEPOT INC	1.808	#N/A N/A	/	A- *+	/ A-
08/19/13	08/22/13	1,167,105.68	MCDONALD'S CORP	3.154	WR	/	A	/ A
08/19/13	08/22/13	456,782.52	WAL-MART STORES INC	2.457	Aa2	/	AA	/ AA
Subtotal:		5,335,979.31	12 item(s)					

Wellington Management								
07/10/13	07/15/13	477,555.00	TJX COMPANIES INC	0.947	#N/A N/A	/	A	/ #N/A N/A
07/10/13	07/15/13	77,488.65	TJX COMPANIES INC	0.947	#N/A N/A	/	A	/ #N/A N/A
07/10/13	07/15/13	77,212.05	TJX COMPANIES INC	0.947	#N/A N/A	/	A	/ #N/A N/A
07/11/13	07/16/13	130,303.75	TJX COMPANIES INC	0.938	#N/A N/A	/	A	/ #N/A N/A
07/11/13	07/16/13	141,113.07	TJX COMPANIES INC	0.938	#N/A N/A	/	A	/ #N/A N/A
07/12/13	07/17/13	245,871.57	TJX COMPANIES INC	0.937	#N/A N/A	/	A	/ #N/A N/A
07/15/13	07/18/13	229,688.36	TJX COMPANIES INC	0.939	#N/A N/A	/	A	/ #N/A N/A
07/16/13	07/19/13	156,721.80	TJX COMPANIES INC	0.938	#N/A N/A	/	A	/ #N/A N/A
07/16/13	07/19/13	52,196.80	TJX COMPANIES INC	0.938	#N/A N/A	/	A	/ #N/A N/A
07/17/13	07/22/13	305,979.39	TJX COMPANIES INC	0.935	#N/A N/A	/	A	/ #N/A N/A
08/16/13	08/21/13	1,513,291.26	CVS CAREMARK CORP	1.430	#N/A N/A	/	BBB+	/ BBB+
08/16/13	08/21/13	1,856,657.16	LOWE'S COS INC	1.501	#N/A N/A	/	A-	/ WD
08/16/13	08/21/13	1,964,921.84	MCDONALD'S CORP	3.167	WR	/	A	/ A
08/16/13	08/21/13	2,041,603.20	TARGET CORP	2.202	A2	/	A+	/ A-
08/16/13	08/21/13	747,744.41	TJX COMPANIES INC	1.030	#N/A N/A	/	A	/ #N/A N/A
08/16/13	08/21/13	1,423,026.39	WAL-MART STORES INC	2.439	Aa2	/	AA	/ AA
09/03/13	09/06/13	1,021,281.22	CVS CAREMARK CORP	1.431	#N/A N/A	/	BBB+	/ BBB+
09/03/13	09/06/13	1,294,661.54	LOWE'S COS INC	1.447	#N/A N/A	/	A-	/ WD
09/03/13	09/06/13	1,319,794.16	MCDONALD'S CORP	3.259	WR	/	A	/ A
09/03/13	09/06/13	1,272,871.60	TARGET CORP	2.375	A2	/	A+	/ A-
09/03/13	09/06/13	525,875.71	TJX COMPANIES INC	0.979	#N/A N/A	/	A	/ #N/A N/A
09/03/13	09/06/13	944,684.40	WAL-MART STORES INC	2.487	Aa2	/	AA	/ AA
Subtotal:		17,820,543.33	22 item(s)					

Total: Retail	23,156,522.64	34 item(s)						
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Trade Date	Settle Date	Principal	Description	Yield	Ratings					
Semiconductors										
Blackrock Investment Management LLC										
07/02/13	07/08/13	203,298.84	INTEL CORP	3.796	#N/A	N/A	/	A+	/	A+
07/08/13	07/11/13	88,116.68	INTEL CORP	3.882	#N/A	N/A	/	A+	/	A+
07/10/13	07/15/13	88,681.32	INTEL CORP	3.871	#N/A	N/A	/	A+	/	A+
08/19/13	08/22/13	732,813.54	INTEL CORP	4.040	#N/A	N/A	/	A+	/	A+
Subtotal:		1,112,910.38	4 item(s)							
Total: Semiconductors		1,112,910.38	4 item(s)							
Software										
Blackrock Investment Management LLC										
07/02/13	07/08/13	307,032.18	MICROSOFT CORP	2.622	Aaa	/	AAA	/	AA+	
07/08/13	07/11/13	136,888.80	MICROSOFT CORP	2.593	Aaa	/	AAA	/	AA+	
07/10/13	07/15/13	142,229.00	MICROSOFT CORP	2.566	Aaa	/	AAA	/	AA+	
08/19/13	08/22/13	1,094,747.46	MICROSOFT CORP	2.931	Aaa	/	AAA	/	AA+	
Subtotal:		1,680,897.44	4 item(s)							
Wellington Management										
08/16/13	08/21/13	2,693,323.34	MICROSOFT CORP	2.894	Aaa	/	AAA	/	AA+	
08/16/13	08/21/13	1,443,998.72	ORACLE CORP	0.926	#N/A	N/A	/	A+	/	A+
09/03/13	09/06/13	1,813,395.54	MICROSOFT CORP	2.886	Aaa	/	AAA	/	AA+	
09/03/13	09/06/13	963,924.72	ORACLE CORP	0.937	#N/A	N/A	/	A+	/	A+
Subtotal:		6,914,642.32	4 item(s)							
Total: Software		8,595,539.76	8 item(s)							
Telecommunications										
Blackrock Investment Management LLC										
07/02/13	07/08/13	261,795.72	AT&T INC	5.014	WR	/	A-	/	A	
07/02/13	07/08/13	65,312.00	BCE INC	5.637	Baa2	/	BBB+	/	NR	
07/02/13	07/08/13	494,399.22	VERIZON COMMUNICATIONS INC	4.039	Baa1	/	BBB+	/	A-	
07/08/13	07/11/13	114,063.36	AT&T INC	5.031	WR	/	A-	/	A	
07/08/13	07/11/13	28,583.31	BCE INC	5.617	Baa2	/	BBB+	/	NR	
07/08/13	07/11/13	219,895.55	VERIZON COMMUNICATIONS INC	4.026	Baa1	/	BBB+	/	A-	
07/10/13	07/15/13	117,265.83	AT&T INC	5.058	WR	/	A-	/	A	
07/10/13	07/15/13	28,829.01	BCE INC	5.561	Baa2	/	BBB+	/	NR	
07/10/13	07/15/13	224,216.08	VERIZON COMMUNICATIONS INC	4.075	Baa1	/	BBB+	/	A-	
08/07/13	08/12/13	13,150.14	MOTOROLA SOLUTIONS INC	1.841	Baa2	/	BBB	/	BBB	
08/07/13	08/12/13	8,661.10	MOTOROLA SOLUTIONS INC	1.841	Baa2	/	BBB	/	BBB	
08/08/13	08/13/13	2,311.18	MOTOROLA SOLUTIONS INC	1.820	Baa2	/	BBB	/	BBB	
08/08/13	08/13/13	13,585.17	MOTOROLA SOLUTIONS INC	1.820	Baa2	/	BBB	/	BBB	
08/08/13	08/13/13	5,241.07	MOTOROLA SOLUTIONS INC	1.820	Baa2	/	BBB	/	BBB	
08/08/13	08/13/13	10,028.20	MOTOROLA SOLUTIONS INC	1.820	Baa2	/	BBB	/	BBB	
08/09/13	08/14/13	19,262.68	MOTOROLA SOLUTIONS INC	1.813	Baa2	/	BBB	/	BBB	
08/09/13	08/14/13	24,379.98	MOTOROLA SOLUTIONS INC	1.813	Baa2	/	BBB	/	BBB	
08/09/13	08/14/13	1,141.89	MOTOROLA SOLUTIONS INC	1.813	Baa2	/	BBB	/	BBB	
08/12/13	08/15/13	29,778.22	MOTOROLA SOLUTIONS INC	1.811	Baa2	/	BBB	/	BBB	
08/12/13	08/15/13	3,106.89	MOTOROLA SOLUTIONS INC	1.811	Baa2	/	BBB	/	BBB	
08/13/13	08/16/13	26,966.21	MOTOROLA SOLUTIONS INC	1.798	Baa2	/	BBB	/	BBB	
08/14/13	08/19/13	6,060.61	MOTOROLA SOLUTIONS INC	1.802	Baa2	/	BBB	/	BBB	
08/14/13	08/19/13	35,443.60	MOTOROLA SOLUTIONS INC	1.802	Baa2	/	BBB	/	BBB	
08/15/13	08/20/13	124,802.65	MOTOROLA SOLUTIONS INC	1.826	Baa2	/	BBB	/	BBB	
08/16/13	08/21/13	3,602.03	MOTOROLA SOLUTIONS INC	1.820	Baa2	/	BBB	/	BBB	
08/16/13	08/21/13	48,796.80	MOTOROLA SOLUTIONS INC	1.820	Baa2	/	BBB	/	BBB	
08/19/13	08/22/13	944,913.20	AT&T INC	5.297	WR	/	A-	/	A	
08/19/13	08/22/13	246,567.60	BCE INC	5.599	Baa2	/	BBB+	/	NR	
08/19/13	08/22/13	25,726.23	MOTOROLA SOLUTIONS INC	1.821	Baa2	/	BBB	/	BBB	
08/19/13	08/22/13	4,689.58	MOTOROLA SOLUTIONS INC	1.821	Baa2	/	BBB	/	BBB	
08/19/13	08/22/13	18,109.86	MOTOROLA SOLUTIONS INC	1.821	Baa2	/	BBB	/	BBB	
08/19/13	08/22/13	25,049.22	MOTOROLA SOLUTIONS INC	1.821	Baa2	/	BBB	/	BBB	
08/19/13	08/22/13	22,060.94	MOTOROLA SOLUTIONS INC	1.821	Baa2	/	BBB	/	BBB	
08/19/13	08/22/13	291,216.12	MOTOROLA SOLUTIONS INC	1.821	Baa2	/	BBB	/	BBB	

Trade Date	Settle Date	Principal	Description	Yield	Ratings				
Telecommunications									
Blackrock Investment Management LLC									
08/19/13	08/22/13	1,773,674.68	VERIZON COMMUNICATIONS INC	4.333	Baa1	/	BBB+	/	A-
08/20/13	08/23/13	20,974.79	MOTOROLA SOLUTIONS INC	1.823	Baa2	/	BBB	/	BBB
08/20/13	08/23/13	14,430.75	MOTOROLA SOLUTIONS INC	1.823	Baa2	/	BBB	/	BBB
08/20/13	08/23/13	99,594.98	MOTOROLA SOLUTIONS INC	1.823	Baa2	/	BBB	/	BBB
08/20/13	08/23/13	10,716.02	MOTOROLA SOLUTIONS INC	1.823	Baa2	/	BBB	/	BBB
08/20/13	08/23/13	8,310.67	MOTOROLA SOLUTIONS INC	1.823	Baa2	/	BBB	/	BBB
08/20/13	08/23/13	25,005.42	MOTOROLA SOLUTIONS INC	1.823	Baa2	/	BBB	/	BBB
09/19/13	09/24/13	31,081.87	MOTOROLA SOLUTIONS INC	1.826	Baa2	/	BBB	/	BBB
09/20/13	09/25/13	21,132.06	MOTOROLA SOLUTIONS INC	1.806	Baa2	/	BBB	/	BBB
09/20/13	09/25/13	12,119.30	MOTOROLA SOLUTIONS INC	1.806	Baa2	/	BBB	/	BBB
09/20/13	09/25/13	194,141.93	MOTOROLA SOLUTIONS INC	1.806	Baa2	/	BBB	/	BBB
09/20/13	09/25/13	69,414.92	MOTOROLA SOLUTIONS INC	1.806	Baa2	/	BBB	/	BBB
09/20/13	09/25/13	60,465.86	MOTOROLA SOLUTIONS INC	1.806	Baa2	/	BBB	/	BBB
09/20/13	09/25/13	30,714.65	MOTOROLA SOLUTIONS INC	1.806	Baa2	/	BBB	/	BBB
09/23/13	09/26/13	35,444.84	MOTOROLA SOLUTIONS INC	1.806	Baa2	/	BBB	/	BBB
09/23/13	09/26/13	30,138.76	MOTOROLA SOLUTIONS INC	1.806	Baa2	/	BBB	/	BBB
09/23/13	09/26/13	21,671.50	MOTOROLA SOLUTIONS INC	1.806	Baa2	/	BBB	/	BBB
09/23/13	09/26/13	3,365.00	MOTOROLA SOLUTIONS INC	1.806	Baa2	/	BBB	/	BBB
09/24/13	09/27/13	15,085.25	MOTOROLA SOLUTIONS INC	1.817	Baa2	/	BBB	/	BBB
09/24/13	09/27/13	262,914.13	MOTOROLA SOLUTIONS INC	1.817	Baa2	/	BBB	/	BBB
09/24/13	09/27/13	68,660.70	MOTOROLA SOLUTIONS INC	1.817	Baa2	/	BBB	/	BBB
09/24/13	09/27/13	5,879.34	MOTOROLA SOLUTIONS INC	1.817	Baa2	/	BBB	/	BBB
09/24/13	09/27/13	50,588.44	MOTOROLA SOLUTIONS INC	1.817	Baa2	/	BBB	/	BBB
09/24/13	09/27/13	30,067.52	MOTOROLA SOLUTIONS INC	1.817	Baa2	/	BBB	/	BBB
09/25/13	09/30/13	5,281.32	MOTOROLA SOLUTIONS INC	1.821	Baa2	/	BBB	/	BBB
09/25/13	09/30/13	31,515.40	MOTOROLA SOLUTIONS INC	1.821	Baa2	/	BBB	/	BBB
09/25/13	09/30/13	24,189.31	MOTOROLA SOLUTIONS INC	1.821	Baa2	/	BBB	/	BBB
09/25/13	09/30/13	51,897.23	MOTOROLA SOLUTIONS INC	1.821	Baa2	/	BBB	/	BBB
09/26/13	10/01/13	45,014.72	MOTOROLA SOLUTIONS INC	1.821	Baa2	/	BBB	/	BBB
09/26/13	10/01/13	45,186.77	MOTOROLA SOLUTIONS INC	1.821	Baa2	/	BBB	/	BBB
09/26/13	10/01/13	22,236.37	MOTOROLA SOLUTIONS INC	1.821	Baa2	/	BBB	/	BBB
09/27/13	10/02/13	84,002.56	MOTOROLA SOLUTIONS INC	1.824	Baa2	/	BBB	/	BBB
09/27/13	10/02/13	22,955.52	MOTOROLA SOLUTIONS INC	1.824	Baa2	/	BBB	/	BBB
09/30/13	10/03/13	21,349.63	MOTOROLA SOLUTIONS INC	1.836	Baa2	/	BBB	/	BBB
09/30/13	10/03/13	2,741.56	MOTOROLA SOLUTIONS INC	1.836	Baa2	/	BBB	/	BBB
09/30/13	10/03/13	14,881.80	MOTOROLA SOLUTIONS INC	1.836	Baa2	/	BBB	/	BBB
09/30/13	10/03/13	42,609.88	MOTOROLA SOLUTIONS INC	1.836	Baa2	/	BBB	/	BBB
Subtotal:		6,818,466.70	71 item(s)						
Total: Telecommunications		6,818,466.70	71 item(s)						

Toys/Games/Hobbies**Blackrock Investment Management LLC**

07/02/13	07/08/13	139,758.85	MATTEL INC	2.975	#N/A	N/A	/	BBB+	/	A-
07/08/13	07/11/13	64,461.46	MATTEL INC	2.912	#N/A	N/A	/	BBB+	/	A-
07/10/13	07/15/13	64,846.46	MATTEL INC	2.880	#N/A	N/A	/	BBB+	/	A-
08/19/13	08/22/13	489,352.50	MATTEL INC	3.220	#N/A	N/A	/	BBB+	/	A-
Subtotal:		758,419.27	4 item(s)							

Wellington Management

08/16/13	08/21/13	1,304,592.99	MATTEL INC	3.217	#N/A	N/A	/	BBB+	/	A-
09/03/13	09/06/13	860,422.86	MATTEL INC	3.405	#N/A	N/A	/	BBB+	/	A-
Subtotal:		2,165,015.85	2 item(s)							

Total: Toys/Games/Hobbies	2,923,435.12	6 item(s)
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Trade Date	Settle Date	Principal	Description	Yield	Ratings							
Transportation												
Blackrock Investment Management LLC												
07/02/13	07/08/13	185,595.00	UNION PACIFIC CORP	1.721	Baa1	/	A-	/	#N/A	N/A		
07/02/13	07/08/13	216,036.50	UNITED PARCEL SERVICE-CL B	2.749	#N/A	N/A	/	A+	/	#N/A	N/A	
07/08/13	07/11/13	77,866.45	UNION PACIFIC CORP	1.709	Baa1	/	A-	/	#N/A	N/A		
07/08/13	07/11/13	97,227.79	UNITED PARCEL SERVICE-CL B	2.694	#N/A	N/A	/	A+	/	#N/A	N/A	
07/10/13	07/15/13	94,934.70	UNION PACIFIC CORP	1.694	Baa1	/	A-	/	#N/A	N/A		
07/10/13	07/15/13	98,694.53	UNITED PARCEL SERVICE-CL B	2.637	#N/A	N/A	/	A+	/	#N/A	N/A	
08/19/13	08/22/13	737,606.72	UNION PACIFIC CORP	1.706	Baa1	/	A-	/	#N/A	N/A		
08/19/13	08/22/13	826,368.00	UNITED PARCEL SERVICE-CL B	2.823	#N/A	N/A	/	A+	/	#N/A	N/A	
Subtotal:		2,334,329.69	8 item(s)									
Wellington Management												
08/16/13	08/21/13	726,915.32	C.H. ROBINSON WORLDWIDE INC	2.459	#N/A	N/A	/	#N/A	N/A	/	#N/A	N/A
08/16/13	08/21/13	2,222,519.19	UNITED PARCEL SERVICE-CL B	2.824	#N/A	N/A	/	A+	/	#N/A	N/A	
09/03/13	09/06/13	503,860.31	C.H. ROBINSON WORLDWIDE INC	2.437	#N/A	N/A	/	#N/A	N/A	/	#N/A	N/A
09/03/13	09/06/13	1,498,612.22	UNITED PARCEL SERVICE-CL B	2.828	#N/A	N/A	/	A+	/	#N/A	N/A	
Subtotal:		4,951,907.04	4 item(s)									
Total: Transportation		7,286,236.73	12 item(s)									
Water												
Blackrock Investment Management LLC												
07/02/13	07/08/13	135,641.98	AMERICAN WATER WORKS CO INC	2.581	Baa1	/	A-	/	#N/A	N/A		
07/08/13	07/11/13	61,765.50	AMERICAN WATER WORKS CO INC	2.511	Baa1	/	A-	/	#N/A	N/A		
07/10/13	07/15/13	62,324.40	AMERICAN WATER WORKS CO INC	2.467	Baa1	/	A-	/	#N/A	N/A		
08/19/13	08/22/13	530,628.80	AMERICAN WATER WORKS CO INC	2.604	Baa1	/	A-	/	#N/A	N/A		
Subtotal:		790,360.68	4 item(s)									
Total: Water		790,360.68	4 item(s)									
Total: Equity Purchases Blackrock		118,027,617.93	457 item(s)									
Total: Equity Purchases Wellington		125,933,214.86	102 item(s)									
Grand Total: Equity Purchases		243,960,832.79	559 item(s)									

EQUITY REBALANCING/SALES:

Trade Date	Settle Date	Principal	Description	Yield	Ratings			
Aerospace/Defense								
Blackrock Investment Management								
09/25/13	09/30/13	(118,074.69)	ROCKWELL COLLINS INC	1.739	#N/A	N/A	/	A *- / A
09/25/13	09/30/13	(73,282.63)	ROCKWELL COLLINS INC	1.739	#N/A	N/A	/	A *- / A
09/25/13	09/30/13	(27,159.75)	ROCKWELL COLLINS INC	1.739	#N/A	N/A	/	A *- / A
09/25/13	09/30/13	(41,082.31)	ROCKWELL COLLINS INC	1.739	#N/A	N/A	/	A *- / A
09/25/13	09/30/13	(19,284.21)	ROCKWELL COLLINS INC	1.739	#N/A	N/A	/	A *- / A
09/25/13	09/30/13	(24,357.09)	ROCKWELL COLLINS INC	1.739	#N/A	N/A	/	A *- / A
09/25/13	09/30/13	(24,626.89)	ROCKWELL COLLINS INC	1.739	#N/A	N/A	/	A *- / A
09/25/13	09/30/13	(964.61)	ROCKWELL COLLINS INC	1.739	#N/A	N/A	/	A *- / A
09/25/13	09/30/13	(15,994.17)	ROCKWELL COLLINS INC	1.739	#N/A	N/A	/	A *- / A
09/26/13	10/01/13	(19,255.54)	ROCKWELL COLLINS INC	1.741	#N/A	N/A	/	A *- / A
09/26/13	10/01/13	(3,725.12)	ROCKWELL COLLINS INC	1.741	#N/A	N/A	/	A *- / A
09/26/13	10/01/13	(54,170.78)	ROCKWELL COLLINS INC	1.741	#N/A	N/A	/	A *- / A
09/26/13	10/01/13	(121,972.29)	ROCKWELL COLLINS INC	1.741	#N/A	N/A	/	A *- / A
09/27/13	10/02/13	(31,603.57)	ROCKWELL COLLINS INC	1.749	#N/A	N/A	/	A *- / A
Subtotal:		(575,553.65)	14 item(s)					

Total: Aerospace/Defense	(575,553.65)	14 item(s)
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Agriculture								
Blackrock Investment Management								
08/20/13	08/23/13	(956,335.32)	ALTRIA GROUP INC	5.212	Baa1	/	BBB	/ BBB+
08/20/13	08/23/13	(345,049.99)	LORILLARD INC	5.070	#N/A	N/A	/	BBB- / BBB
08/20/13	08/23/13	(597,809.59)	LORILLARD INC	5.070	#N/A	N/A	/	BBB- / BBB
08/20/13	08/23/13	(470,606.27)	LORILLARD INC	5.070	#N/A	N/A	/	BBB- / BBB
08/20/13	08/23/13	(3,133,700.43)	PHILIP MORRIS INTERNATIONAL	4.038	A2	/	A	/ A
Subtotal:		(5,503,501.60)	5 item(s)					

Total: Agriculture	(5,503,501.60)	5 item(s)
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Apparel								
Blackrock Investment Management								
09/25/13	09/30/13	(139,648.53)	VF CORP	1.747	#N/A	N/A	/	A- / #N/A N/A
09/26/13	10/01/13	(157,198.54)	VF CORP	1.744	#N/A	N/A	/	A- / #N/A N/A
09/27/13	10/02/13	(199,019.29)	VF CORP	1.754	#N/A	N/A	/	A- / #N/A N/A
09/30/13	10/03/13	(82,117.40)	VF CORP	1.748	#N/A	N/A	/	A- / #N/A N/A
09/30/13	10/03/13	(15,526.52)	VF CORP	1.748	#N/A	N/A	/	A- / #N/A N/A
09/30/13	10/03/13	(75,554.46)	VF CORP	1.748	#N/A	N/A	/	A- / #N/A N/A
09/30/13	10/03/13	(13,519.64)	VF CORP	1.748	#N/A	N/A	/	A- / #N/A N/A
09/30/13	10/03/13	(44,711.26)	VF CORP	1.748	#N/A	N/A	/	A- / #N/A N/A
Subtotal:		(727,295.64)	8 item(s)					

Total: Apparel	(727,295.64)	8 item(s)
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Banks								
Blackrock Investment Management								
07/02/13	07/08/13	(1,316,980.62)	BANK OF NOVA SCOTIA	4.362	Aa2	/	A+	/ AA-
Subtotal:		(1,316,980.62)	1 item(s)					

Total: Banks	(1,316,980.62)	1 item(s)
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Trade Date	Settle Date	Principal	Description	Yield	Ratings		
Electric							
Blackrock Investment Management							
08/20/13	08/23/13	(86,899.39)	AMERICAN ELECTRIC POWER	4.484	#N/A	N/A	/ BBB / BBB
08/21/13	08/26/13	(2,643.01)	AMERICAN ELECTRIC POWER	4.532	#N/A	N/A	/ BBB / BBB
08/21/13	08/26/13	(13,087.46)	AMERICAN ELECTRIC POWER	4.532	#N/A	N/A	/ BBB / BBB
08/21/13	08/26/13	(107,437.11)	AMERICAN ELECTRIC POWER	4.532	#N/A	N/A	/ BBB / BBB
08/22/13	08/27/13	(70,255.18)	AMERICAN ELECTRIC POWER	4.496	#N/A	N/A	/ BBB / BBB
08/22/13	08/27/13	(21,509.68)	AMERICAN ELECTRIC POWER	4.496	#N/A	N/A	/ BBB / BBB
08/22/13	08/27/13	(16,513.42)	AMERICAN ELECTRIC POWER	4.496	#N/A	N/A	/ BBB / BBB
08/22/13	08/27/13	(53,593.04)	AMERICAN ELECTRIC POWER	4.496	#N/A	N/A	/ BBB / BBB
08/23/13	08/28/13	(87,220.69)	AMERICAN ELECTRIC POWER	4.449	#N/A	N/A	/ BBB / BBB
08/23/13	08/28/13	(71,510.13)	AMERICAN ELECTRIC POWER	4.449	#N/A	N/A	/ BBB / BBB
08/23/13	08/28/13	(38,347.47)	AMERICAN ELECTRIC POWER	4.449	#N/A	N/A	/ BBB / BBB
08/23/13	08/28/13	(65,227.28)	AMERICAN ELECTRIC POWER	4.449	#N/A	N/A	/ BBB / BBB
08/23/13	08/28/13	(12,818.96)	AMERICAN ELECTRIC POWER	4.449	#N/A	N/A	/ BBB / BBB
08/23/13	08/28/13	(21,789.14)	AMERICAN ELECTRIC POWER	4.449	#N/A	N/A	/ BBB / BBB
08/26/13	08/29/13	(63,961.50)	AMERICAN ELECTRIC POWER	4.502	#N/A	N/A	/ BBB / BBB
08/27/13	08/30/13	(35,161.15)	AMERICAN ELECTRIC POWER	4.488	#N/A	N/A	/ BBB / BBB
09/19/13	09/24/13	(226,635.44)	PPL CORPORATION	4.767	Baa3	/	BBB / BBB
09/19/13	09/24/13	(13,593.71)	PPL CORPORATION	4.767	Baa3	/	BBB / BBB
09/19/13	09/24/13	(25,240.97)	PPL CORPORATION	4.767	Baa3	/	BBB / BBB
09/20/13	09/25/13	(26,881.84)	PPL CORPORATION	4.852	Baa3	/	BBB / BBB
09/20/13	09/25/13	(2,495.26)	PPL CORPORATION	4.852	Baa3	/	BBB / BBB
09/20/13	09/25/13	(87,077.58)	PPL CORPORATION	4.852	Baa3	/	BBB / BBB
09/20/13	09/25/13	(10,988.79)	PPL CORPORATION	4.852	Baa3	/	BBB / BBB
09/20/13	09/25/13	(65,019.76)	PPL CORPORATION	4.852	Baa3	/	BBB / BBB
09/23/13	09/26/13	(83,818.36)	PPL CORPORATION	4.775	Baa3	/	BBB / BBB
09/23/13	09/26/13	(15,392.85)	PPL CORPORATION	4.775	Baa3	/	BBB / BBB
09/23/13	09/26/13	(25,045.51)	PPL CORPORATION	4.775	Baa3	/	BBB / BBB
Subtotal:		(1,350,164.68)	27 item(s)				
Total: Electric		(1,350,164.68)	27 item(s)				
Packaging & Containers							
Blackrock Investment Management							
07/01/13	07/05/13	(14,263.17)	PACKAGING CORP OF AMERICA	2.444	WR	/	BBB / #N/A N/A
07/02/13	07/08/13	(298.22)	PACKAGING CORP OF AMERICA	2.447	WR	/	BBB / #N/A N/A
07/02/13	07/08/13	(22,353.54)	PACKAGING CORP OF AMERICA	2.447	WR	/	BBB / #N/A N/A
07/02/13	07/08/13	(16,251.48)	PACKAGING CORP OF AMERICA	2.447	WR	/	BBB / #N/A N/A
07/03/13	07/09/13	(18,338.17)	PACKAGING CORP OF AMERICA	2.450	WR	/	BBB / #N/A N/A
07/05/13	07/10/13	(997.82)	PACKAGING CORP OF AMERICA	2.426	WR	/	BBB / #N/A N/A
07/05/13	07/10/13	(10,170.26)	PACKAGING CORP OF AMERICA	2.426	WR	/	BBB / #N/A N/A
07/08/13	07/11/13	(16,414.62)	PACKAGING CORP OF AMERICA	2.414	WR	/	BBB / #N/A N/A
07/08/13	07/11/13	(20,512.75)	PACKAGING CORP OF AMERICA	2.414	WR	/	BBB / #N/A N/A
07/08/13	07/11/13	(1,396.75)	PACKAGING CORP OF AMERICA	2.414	WR	/	BBB / #N/A N/A
07/09/13	07/12/13	(27,785.53)	PACKAGING CORP OF AMERICA	2.403	WR	/	BBB / #N/A N/A
07/09/13	07/12/13	(4,035.82)	PACKAGING CORP OF AMERICA	2.403	WR	/	BBB / #N/A N/A
07/09/13	07/12/13	(8,266.50)	PACKAGING CORP OF AMERICA	2.403	WR	/	BBB / #N/A N/A
07/10/13	07/15/13	(18,914.78)	PACKAGING CORP OF AMERICA	2.410	WR	/	BBB / #N/A N/A
07/10/13	07/15/13	(26,751.74)	PACKAGING CORP OF AMERICA	2.410	WR	/	BBB / #N/A N/A
07/11/13	07/16/13	(6,238.87)	PACKAGING CORP OF AMERICA	2.346	WR	/	BBB / #N/A N/A
07/11/13	07/16/13	(20,664.67)	PACKAGING CORP OF AMERICA	2.346	WR	/	BBB / #N/A N/A
Subtotal:		(233,654.69)	17 item(s)				
Total: Electric		(233,654.69)	17 item(s)				
Total: Equity Rebalancing/Sales		(9,707,150.88)	72 item(s)				
Blackrock Investment Management							

COMPLIANCE REPORT

As of September 30, 2013

The following is a list of securities currently not in compliance with State Fund's Investment Policy. State Fund's Investment Policy is reviewed annually by the Investment Committee and approved by the Board of Directors.

Footnotes	Description	Current Face	Maturity Date	Coupon Rate	Book Yield	Rating	Port. Mngr.
<u>Long-term Investments</u>							
<u>Tax. Muni Rated Below A-</u>							
1	Oglethorpe GA Power Corp.	15,000,000	01/01/35	5.53%	5.53%	Baa1/A/NA	Deutsche
Total: Tax Muni Rated Below A-		15,000,000	1 item(s)				
<u>Canadian Issuer Rated Below AA-</u>							
2	Province of New Brunswick	85,000,000	02/21/17	5.20%	4.58%	Aa2/A+/NA	Deutsche /NEAM
Total: Canadian Rated Below AA-		85,000,000	1 item(s)				
<u>Bonds Not Rated</u>							
1, 3	Oregon State	25,000,000	06/01/16	5.31%	4.60%	NA/NR/WR	Deutsche
Total: Bonds Not Rated		25,000,000	1 item(s)				
Grand Total:		125,000,000	3 item(s)				

- (1) This bond rated below A was in compliance with our investment guidelines at the time of purchase.
- (2) This bond rated below AA- was in compliance with our investment guidelines at the time of purchase.
- (3) Oregon State bond was initially rated AAA based on the financial strength of insurance enhancement, but subsequently the ratings were withdrawn. We own other Oregon State bonds in the portfolio and the underlying ratings for all the State of Oregon bonds are Aa1/AA+. State Fund filed and received an NAIC 1 designation from SVO for this bond on 11/15/2011.