



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

Date: February 7, 2014

INFORMATIONAL ONLY FOR BOARD OF DIRECTORS

TO: MEMBERS, INVESTMENT COMMITTEE

I. AGENDA ITEM # AND TITLE :	Open Agenda Item 9ci – Bond Transactions and Compliance Report
II. NAME AND PROGRAM:	Stephanie Chan, 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 the fourth 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 October 1, 2013 to December 31, 2013 are attached as Item 3b(i). In the fixed income portfolio, State Fund purchased 38 bonds totaling \$361.6 million and sold 7 bonds for a total of \$82 million. In the equity portfolio, \$278.6 million were purchased and \$22.8 million were sold for rebalancing. Year-to-date through December 31, the total net gain from the entire portfolio was \$27.5 million. The aggregate book value of all investments was approximately \$18.4 billion.

The current investments no longer in compliance with State Fund’s Investment Policy are listed in the Compliance Report, Attachment 3b(ii). There are two out-of-compliance bonds. 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 9ci on the agenda of the Full Board meeting.

VII. RECOMMENDATION:

We recommend that the Investment Committee approve and ratify the investment transactions from October 1, 2013 to December 31, 2013.

INVESTMENTS TRANSACTIONS

Seven hundred fifty transactions were consummated during the period from October 01 to December 31, 2013.

BOND PURCHASES:

Trade	Settle	Par/Shares	Description	Coupon	Maturity	Yield	Rating		
Corporate									
Financial									
Deutsche Insurance Asset Management									
10/24/2013	10/30/2013	16,855,000.00	BANK OF NOVA SCOTIA	2.050	10/30/18	2.065	Aa2	/ A+	/ AA-
11/05/2013	11/13/2013	4,000,000.00	KEYCORP	2.300	12/13/18	2.313	Baa1	/ BBB+	/ A-
11/06/2013	11/14/2013	7,225,000.00	BANK OF AMERICA NA	1.125	11/14/16	1.150	A2	/ A	/ A
	Subtotal:	28,080,000.00	3 items						
Industrial									
Deutsche Insurance Asset Management									
10/22/2013	10/25/2013	7,000,000.00	UNION PACIFIC CORP	4.750	12/15/43	4.752	Baa1	A-	NA
10/21/2013	10/28/2013	5,840,000.00	NORTHWESTERN UNIVERSITY	4.643	12/1/44	4.643	Aaa	AAA	AAA
10/24/2013	10/31/2013	8,510,000.00	BRISTOL-MYERS SQUIBB CO	1.750	3/1/19	1.842	A2	A+	A-
11/04/2013	11/07/2013	2,940,000.00	MONSANTO CO	1.850	11/15/18	1.879	A1	A+	A+
	Subtotal:	24,290,000.00	4 item(s)						
New England Asset Management									
12/02/2013	12/05/2013	2,000,000.00	BROWN-FORMAN CORP	1.000	1/15/18	1.670	A1	A-	A+
12/11/2013	12/16/2013	5,500,000.00	ROCKWELL COLLINS INC	3.700	12/15/23	3.735	A3	A	A
	Subtotal:	7,500,000.00	2 item(s)						
Utility									
Deutsche Insurance Asset Management									
10/17/2013	10/22/2013	5,250,000.00	DOMINION GAS HLDGS LLC	3.550	11/1/23	3.564	A3	A-	BBB+
11/05/2013	11/08/2013	10,000,000.00	MIDAMERICAN ENERGY HLDGS	3.750	11/15/23	3.759	Baa1	BBB+	BBB+
	Subtotal:	15,250,000.00	2 item(s)						
New England Asset Management									
12/03/2013	12/06/2013	5,000,000.00	ALABAMA POWER CO	3.550	12/1/23	3.584	A2	A	A+
	Subtotal:	5,000,000.00	1 item(s)						
Total Corporate:		80,120,000.00	12 item(s)						
Mortgage Backed									
Deutsche Insurance Asset Management									
10/29/2013	11/13/2013	19,942,812.80	FG G08554	3.500	10/1/43	3.161	Aaa	AA+	AAA
10/29/2013	11/13/2013	10,365,598.58	FG Q04113	4.000	10/1/41	2.942	Aaa	AA+	AAA
10/29/2013	11/13/2013	19,473,879.43	FG Q09493	3.500	7/1/42	3.136	Aaa	AA+	AAA
10/29/2013	11/13/2013	9,273,066.65	FN AB5601	4.000	7/1/42	2.858	Aaa	AA+	AAA
11/27/2013	12/11/2013	6,882,504.00	FN 735893	5.000	10/1/35	2.265	Aaa	AA+	AAA
11/27/2013	12/11/2013	6,882,504.00	FN 735893	5.000	10/1/35	2.265	Aaa	AA+	AAA
11/27/2013	12/11/2013	6,882,504.00	FN 735893	5.000	10/1/35	2.265	Aaa	AA+	AAA
11/27/2013	12/11/2013	6,882,504.00	FN 735893	5.000	10/1/35	2.265	Aaa	AA+	AAA
11/27/2013	12/11/2013	607,652.29	FN 735893	5.000	10/1/35	2.265	Aaa	AA+	AAA
11/27/2013	12/17/2013	24,075,780.96	FG G14800	4.000	6/1/25	1.904	Aaa	AA+	AAA
12/18/2013	01/16/2014	10,985,002.50	FG G18312	4.000	6/1/24	1.770	Aaa	AA+	AAA
12/18/2013	01/16/2014	10,985,002.50	FG G18312	4.000	6/1/24	1.770	Aaa	AA+	AAA
	Subtotal:	133,238,811.71	12 item(s)						

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Trade	Settle	Par/Shares	Description	Coupon	Maturity	Yield	Rating		
New England Asset Management									
10/31/2013	11/05/2013	5,164,573.01	FNR 2013-17 PD	2.500	3/25/39	2.323	Aaa	AA+	AAA
10/31/2013	11/05/2013	12,443,094.06	FNR 2013-63 PD	2.000	5/25/43	2.301	Aaa	AA+	AAA
11/01/2013	11/13/2013	22,869,833.71	FN AS0933	4.000	11/1/43	3.102	Aaa	AA+	AAA
11/21/2013	11/26/2013	9,650,143.38	FNR 2013-86 LC	3.000	2/25/43	2.460	Aaa	AA+	AAA
11/21/2013	11/26/2013	17,581,402.13	FNR 2013-83 MH	4.000	8/25/43	2.848	Aaa	AA+	AAA
12/03/2013	12/06/2013	19,550,228.40	FNR 2013-100 PK	3.500	3/25/43	2.642	Aaa	AA+	AAA
12/09/2013	12/12/2013	9,765,024.60	FNR 2013-91 CA	4.000	4/25/39	2.421	Aaa	AA+	AAA
12/10/2013	12/13/2013	8,706,613.65	FHR 4267 BV	4.000	10/15/26	2.769	Aaa	AA+	AAA
11/21/2013	12/31/2013	21,750,000.00	FNR 2013-138 BA	3.000	4/25/32	2.456	Aaa	AA+	AAA
Subtotal:		127,480,912.94	9 item(s)						

Total Mortgage Backed:	260,719,724.66	21 item(s)
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Municipal

Deutsche Insurance Asset Management									
12/05/2013	12/19/2013	1,565,000.00	NY DORM AUTH-A-TXBL	2.946	12/1/20	2.949	Aaa	AAA	AAA
12/05/2013	12/19/2013	2,470,000.00	NY DORM AUTH-A-TXBL	2.050	12/1/18	1.950	Aaa	AAA	AAA
12/05/2013	12/19/2013	2,245,000.00	NY DORM AUTH-A-TXBL	2.596	12/1/19	2.542	Aaa	AAA	AAA
Subtotal:		6,280,000.00	3 item(s)						

New England Asset Management									
10/18/2013	10/24/2013	12,000,000.00	VA HSG DEV-C-TXBL	4.250	10/25/43	4.250	Aaa	AAA	NA
11/14/2013	11/19/2013	2,500,000.00	UNIV HOUSTON-B-REF	3.550	2/15/22	3.350	Aa2	AA	NA
Subtotal:		14,500,000.00	2 item(s)						

Total Municipal:	20,780,000.00	5 item(s)
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Total: Bond Purchases		
Deutsche Insurance Asset Management	207,138,811.71	24 item(s)

Total: Bond Purchases		
New England Asset Management	154,480,912.94	14 item(s)

Grand Total:		
ond Purchases	361,619,724.66	38 item(s)

BOND SALES:

Trade	Settle	Par/Shares	Description	Coupon	Maturity	Yield	Rating		
Corporate									
Financial									
Deutsche Insurance Asset Management									
10/16/2013	10/21/2013	(10,000,000.00)	AMERICAN INTL GROUP	3.375	8/15/20	3.279	Baa1	A-	BBB
11/26/2013	12/02/2013	(20,000,000.00)	GOLDMAN SACHS GROUP INC	5.000	10/1/14	0.738	Baa1	A-	A
11/26/2013	12/02/2013	(7,000,000.00)	GOLDMAN SACHS GROUP INC	5.950	1/18/18	2.196	Baa1	A-	A
Subtotal:		(37,000,000.00)	3 item(s)						
Industrial									
Deutsche Insurance Asset Management									
11/26/2013	12/02/2013	(25,000,000.00)	PHILIP MORRIS INTL INC	2.900	11/15/21	3.245	A2	A	A
11/26/2013	12/02/2013	(6,000,000.00)	PHILIP MORRIS INTL INC	2.500	8/22/22	3.574	A2	A	A
Subtotal:		(31,000,000.00)	2 item(s)						
New England Asset Management									
11/22/2013	11/27/2013	(5,100,000.00)	PHILIP MORRIS INTL INC	1.125	8/21/17	1.393	A2	A	A
Subtotal:		(5,100,000.00)	1 item(s)						
Utility									
New England Asset Management									
12/10/2013	12/13/2013	(8,850,000.00)	MISSISSIPPI POWER CO	2.350	10/15/16	1.146	Baa1	A	A
Subtotal:		(8,850,000.00)	1 item(s)						
Total Corporate:		(81,950,000.00)	7 item(s)						
Total: Bond Sales									
Deutsche Insurance		(68,000,000.00)	5 item(s)						
Asset Management									
Total: Bond Sales									
New England Asset		(13,950,000.00)	2 item(s)						
Management									
Grand Total:									
BOND SALES		(81,950,000.00)	7 item(s)						

EQUITY PURCHASES:

Trade Date	Settle Date	Principal	Description	Yield	Rating		
Advertising							
Wellington Management							
10/04/2013	10/09/2013	1,215,636.61	OMNICOM GROUP	2.376	N/A	BBB+	NR
10/09/2013	10/15/2013	1,205,296.15	OMNICOM GROUP	2.429	N/A	BBB+	NR
	Subtotal:	2,420,932.76					
Total: Advertising		2,420,932.76	2 item(s)				
Aerospace/Defense							
Blackrock Investment Management							
10/07/2013	10/10/2013	1,334,587.08	RAYTHEON COMPANY	2.858	N/A	A-	A-
10/07/2013	10/10/2013	941,210.82	NORTHROP GRUMMAN CORP	2.443	N/A	BBB+	BBB+
10/07/2013	10/10/2013	1,387,934.80	UNITED TECHNOLOGIES CORP	2.057	A2	A	A
10/09/2013	10/15/2013	705,067.20	RAYTHEON COMPANY	2.907	N/A	A-	A-
10/09/2013	10/15/2013	509,834.52	NORTHROP GRUMMAN CORP	2.465	N/A	BBB+	BBB+
10/09/2013	10/15/2013	741,656.88	UNITED TECHNOLOGIES CORP	2.080	A2	A	A
10/15/2013	10/18/2013	174,389.91	RAYTHEON COMPANY	2.841	N/A	A-	A-
10/15/2013	10/18/2013	126,580.48	NORTHROP GRUMMAN CORP	2.383	N/A	BBB+	BBB+
10/15/2013	10/18/2013	180,503.96	UNITED TECHNOLOGIES CORP	2.023	A2	A	A
10/21/2013	10/24/2013	174,035.48	RAYTHEON COMPANY	2.863	N/A	A-	A-
10/21/2013	10/24/2013	131,181.18	NORTHROP GRUMMAN CORP	2.315	N/A	BBB+	BBB+
10/21/2013	10/24/2013	182,261.93	UNITED TECHNOLOGIES CORP	1.989	A2	A	A
10/30/2013	11/04/2013	197,076.96	RAYTHEON COMPANY	2.619	N/A	A-	A-
10/30/2013	11/04/2013	139,978.02	NORTHROP GRUMMAN CORP	2.156	N/A	BBB+	BBB+
10/30/2013	11/04/2013	190,812.06	UNITED TECHNOLOGIES CORP	2.020	A2	A	A
10/31/2013	11/05/2013	289,666.30	RAYTHEON COMPANY	2.610	N/A	A-	A-
10/31/2013	11/05/2013	118,749.40	NORTHROP GRUMMAN CORP	2.158	N/A	BBB+	BBB+
10/31/2013	11/05/2013	191,712.96	UNITED TECHNOLOGIES CORP	2.014	A2	A	A
11/12/2013	11/15/2013	169,319.00	RAYTHEON COMPANY	2.547	N/A	A-	A-
11/12/2013	11/15/2013	120,358.04	NORTHROP GRUMMAN CORP	2.160	N/A	BBB+	BBB+
11/12/2013	11/15/2013	161,011.65	UNITED TECHNOLOGIES CORP	2.065	A2	A	A
	Subtotal:	8,167,928.63	21 item(s)				
Wellington Management							
10/04/2013	10/09/2013	1,069,942.69	GENERAL DYNAMICS CORP	2.491	N/A	A	A
10/04/2013	10/09/2013	1,170,037.94	LOCKHEED MARTIN CORP	3.756	Baa1	A-	A-
10/04/2013	10/09/2013	738,472.40	NORTHROP GRUMMAN CORP	2.486	N/A	BBB+	BBB+
10/04/2013	10/09/2013	1,088,416.40	UNITED TECHNOLOGIES CORP	2.053	A2	A	A
10/09/2013	10/15/2013	1,066,100.68	GENERAL DYNAMICS CORP	2.598	N/A	A	A
10/09/2013	10/15/2013	1,190,007.11	LOCKHEED MARTIN CORP	3.769	Baa1	A-	A-
10/09/2013	10/15/2013	760,321.49	NORTHROP GRUMMAN CORP	2.465	N/A	BBB+	BBB+
10/09/2013	10/15/2013	1,094,539.27	UNITED TECHNOLOGIES CORP	2.080	A2	A	A
	Subtotal:	8,177,837.98	8 item(s)				
Total: Aerospace/Defense		16,345,766.61	29 item(s)				
Apparel							
Wellington Management							
10/04/2013	10/09/2013	1,117,812.93	NIKE INC -CL B	1.164	N/A	AA-	N/A
10/09/2013	10/15/2013	1,114,180.51	NIKE INC -CL B	1.185	N/A	AA-	N/A
	Subtotal:	2,231,993.44	2 item(s)				
Total: Apparel		2,231,993.44	2 item(s)				

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Trade Date	Settle Date	Principal	Description	Yield		Rating	
Auto Parts & Equipment							
Blackrock Investment Management							
10/07/2013	10/10/2013	416,897.46	JOHNSON CONTROLS INC	1.866	Baa1	BBB+	WD
10/09/2013	10/15/2013	221,054.90	JOHNSON CONTROLS INC	1.892	Baa1	BBB+	WD
10/15/2013	10/18/2013	54,008.50	JOHNSON CONTROLS INC	1.823	Baa1	BBB+	WD
10/21/2013	10/24/2013	55,875.56	JOHNSON CONTROLS INC	1.767	Baa1	BBB+	WD
10/30/2013	11/04/2013	63,119.00	JOHNSON CONTROLS INC	1.687	Baa1	BBB+	WD
10/31/2013	11/05/2013	46,101.50	JOHNSON CONTROLS INC	1.647	Baa1	BBB+	WD
11/12/2013	11/15/2013	57,629.04	JOHNSON CONTROLS INC	1.599	Baa1	BBB+	WD
Subtotal:		914,685.96	7 item(s)				

Total: Auto Parts&Equipment	914,685.96	7 item(s)
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Banks							
Blackrock Investment Management							
10/07/2013	10/10/2013	2,850,646.74	JPMORGAN CHASE & CO	2.624	A3	A	A+
10/07/2013	10/10/2013	2,773,869.60	WELLS FARGO & CO	2.634	A2	A+	AA-
10/07/2013	10/10/2013	912,596.28	FIFTH THIRD BANCORP	2.532	Baa1	BBB+	A
10/07/2013	10/10/2013	200,056.50	M & T BANK CORP	2.532	A3	A-	A-
10/07/2013	10/10/2013	1,338,610.23	US BANCORP	2.353	A1	A+	AA-
10/07/2013	10/10/2013	1,279,038.15	SUNTRUST BANKS INC	0.929	Baa1	BBB	BBB+
10/07/2013	10/10/2013	906,920.76	TORONTO-DOMINION BANK	3.573	Aa1	AA-	AA-
10/07/2013	10/10/2013	1,056,002.90	CITIGROUP INC	0.083	N/A	A-	A
10/09/2013	10/15/2013	1,509,833.84	JPMORGAN CHASE & CO	2.679	A3	A	A+
10/09/2013	10/15/2013	1,482,279.97	WELLS FARGO & CO	2.651	A2	A+	AA-
10/09/2013	10/15/2013	488,273.50	FIFTH THIRD BANCORP	2.535	Baa1	BBB+	A
10/09/2013	10/15/2013	110,334.50	M & T BANK CORP	2.531	A3	A-	A-
10/09/2013	10/15/2013	716,953.22	US BANCORP	2.363	A1	A+	AA-
10/09/2013	10/15/2013	683,931.08	SUNTRUST BANKS INC	0.930	Baa1	BBB	BBB+
10/09/2013	10/15/2013	483,157.95	TORONTO-DOMINION BANK	3.608	Aa1	AA-	AA-
10/09/2013	10/15/2013	568,221.92	CITIGROUP INC	0.083	N/A	A-	A
10/15/2013	10/18/2013	377,372.88	JPMORGAN CHASE & CO	2.600	A3	A	A+
10/15/2013	10/18/2013	373,635.00	WELLS FARGO & CO	2.576	A2	A+	AA-
10/15/2013	10/18/2013	121,911.19	FIFTH THIRD BANCORP	2.482	Baa1	BBB+	A
10/15/2013	10/18/2013	22,737.50	M & T BANK CORP	2.462	A3	A-	A-
10/15/2013	10/18/2013	181,016.29	US BANCORP	2.305	A1	A+	AA-
10/15/2013	10/18/2013	172,731.00	SUNTRUST BANKS INC	0.903	Baa1	BBB	BBB+
10/15/2013	10/18/2013	115,554.01	TORONTO-DOMINION BANK	3.559	Aa1	AA-	AA-
10/15/2013	10/18/2013	141,830.88	CITIGROUP INC	0.082	N/A	A-	A
10/21/2013	10/24/2013	384,707.11	JPMORGAN CHASE & CO	2.507	A3	A	A+
10/21/2013	10/24/2013	375,613.04	WELLS FARGO & CO	2.511	A2	A+	AA-
10/21/2013	10/24/2013	126,741.78	FIFTH THIRD BANCORP	2.341	Baa1	BBB+	A
10/21/2013	10/24/2013	22,792.00	M & T BANK CORP	2.457	A3	A-	A-
10/21/2013	10/24/2013	182,138.40	US BANCORP	2.233	A1	A+	AA-
10/21/2013	10/24/2013	176,015.28	SUNTRUST BANKS INC	0.868	Baa1	BBB	BBB+
10/21/2013	10/24/2013	117,345.02	TORONTO-DOMINION BANK	3.509	Aa1	AA-	AA-
10/21/2013	10/24/2013	143,041.08	CITIGROUP INC	0.078	N/A	A-	A
10/30/2013	11/04/2013	336,931.84	JPMORGAN CHASE & CO	2.585	A3	A	A+
10/30/2013	11/04/2013	336,744.72	WELLS FARGO & CO	2.482	A2	A+	AA-
10/30/2013	11/04/2013	131,036.68	FIFTH THIRD BANCORP	2.339	Baa1	BBB+	A
10/30/2013	11/04/2013	22,931.00	M & T BANK CORP	2.450	A3	A-	A-
10/30/2013	11/04/2013	185,630.62	US BANCORP	2.251	A1	A+	AA-
10/30/2013	11/04/2013	177,749.00	SUNTRUST BANKS INC	0.879	Baa1	BBB	BBB+
10/30/2013	11/04/2013	45,559.50	TORONTO-DOMINION BANK	3.473	Aa1	AA-	AA-
10/30/2013	11/04/2013	144,742.19	CITIGROUP INC	0.080	N/A	A-	A

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Trade Date	Settle Date	Principal	Description	Yield	Rating		
10/31/2013	11/05/2013	265,436.13	JPMORGAN CHASE & CO	2.638	A3	A	A+
10/31/2013	11/05/2013	270,629.73	WELLS FARGO & CO	2.506	A2	A+	AA-
10/31/2013	11/05/2013	91,833.12	FIFTH THIRD BANCORP	2.364	Baa1	BBB+	A
10/31/2013	11/05/2013	22,687.00	M & T BANK CORP	2.488	A3	A-	A-
10/31/2013	11/05/2013	127,832.86	US BANCORP	2.275	A1	A+	AA-
10/31/2013	11/05/2013	125,382.64	SUNTRUST BANKS INC	0.892	Baa1	BBB	BBB+
10/31/2013	11/05/2013	83,014.47	TORONTO-DOMINION BANK	3.451	Aa1	AA-	AA-
10/31/2013	11/05/2013	98,480.00	CITIGROUP INC	0.082	N/A	A-	A
11/12/2013	11/15/2013	333,922.70	JPMORGAN CHASE & CO	2.557	A3	A	A+
11/12/2013	11/15/2013	325,374.28	WELLS FARGO & CO	2.739	A2	A+	AA-
11/12/2013	11/15/2013	113,504.84	FIFTH THIRD BANCORP	2.308	Baa1	BBB+	A
11/12/2013	11/15/2013	22,332.00	M & T BANK CORP	2.529	A3	A-	A-
11/12/2013	11/15/2013	158,521.02	US BANCORP	2.265	A1	A+	AA-
11/12/2013	11/15/2013	158,087.25	SUNTRUST BANKS INC	0.856	Baa1	BBB	BBB+
11/12/2013	11/15/2013	101,252.03	TORONTO-DOMINION BANK	3.303	Aa1	AA-	AA-
11/12/2013	11/15/2013	124,135.00	CITIGROUP INC	0.081	N/A	A-	A
Subtotal:		24,199,660.22	56 item(s)				

Wellington Management

10/04/2013	10/09/2013	999,365.16	PNC FINANCIAL SERVICES GROUP	2.302	A3	A-	A+
10/04/2013	10/09/2013	870,484.33	WELLS FARGO & CO	2.591	A2	A+	AA-
10/09/2013	10/15/2013	993,475.66	PNC FINANCIAL SERVICES GROUP	2.427	A3	A-	A+
10/09/2013	10/15/2013	869,330.48	WELLS FARGO & CO	2.651	A2	A+	AA-
Subtotal:		3,732,655.63	4 item(s)				

Total: Banks	27,932,315.85	60 item(s)
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Beverages

Blackrock Investment Management

10/07/2013	10/10/2013	934,417.78	COCA-COLA CO/THE	2.956	N/A	AA-	A+
10/07/2013	10/10/2013	975,552.78	BROWN-FORMAN CORP-CLASS B	7.320	N/A	A-	A+
10/09/2013	10/15/2013	504,531.44	COCA-COLA CO/THE	2.953	N/A	AA-	A+
10/09/2013	10/15/2013	519,902.46	BROWN-FORMAN CORP-CLASS B	7.445	N/A	A-	A+
10/15/2013	10/18/2013	124,434.75	COCA-COLA CO/THE	2.908	N/A	AA-	A+
10/15/2013	10/18/2013	132,495.55	BROWN-FORMAN CORP-CLASS B	7.197	N/A	A-	A+
10/21/2013	10/24/2013	123,675.52	COCA-COLA CO/THE	2.821	N/A	AA-	A+
10/21/2013	10/24/2013	130,982.76	BROWN-FORMAN CORP-CLASS B	6.910	N/A	A-	A+
10/30/2013	11/04/2013	130,878.00	COCA-COLA CO/THE	2.764	N/A	AA-	A+
10/30/2013	11/04/2013	140,636.86	BROWN-FORMAN CORP-CLASS B	6.795	N/A	A-	A+
10/31/2013	11/05/2013	91,431.90	COCA-COLA CO/THE	2.767	N/A	AA-	A+
10/31/2013	11/05/2013	44,145.00	BROWN-FORMAN CORP-CLASS B	6.876	N/A	A-	A+
11/12/2013	11/15/2013	111,561.52	COCA-COLA CO/THE	2.759	N/A	AA-	A+
11/12/2013	11/15/2013	117,827.52	BROWN-FORMAN CORP-CLASS B	6.852	N/A	A-	A+
Subtotal:		4,082,473.84	14 item(s)				

Wellington Management

10/04/2013	10/09/2013	653,542.51	COCA-COLA CO/THE	2.944	N/A	AA-	A+
10/04/2013	10/09/2013	1,302,981.64	PEPSICO INC	2.776	A	N/A	A
10/09/2013	10/15/2013	665,690.42	COCA-COLA CO/THE	2.953	N/A	AA-	A+
10/09/2013	10/15/2013	1,333,633.61	PEPSICO INC	2.780	A	N/A	A
10/28/2013	10/31/2013	1,748,974.79	COCA-COLA CO/THE	2.765	N/A	AA-	A+
Subtotal:		5,704,822.97	5 item(s)				

Total: Beverages	9,787,296.81	19 item(s)
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Trade Date	Settle Date	Principal	Description	Yield	Rating		
Biotechnology							
Wellington Management							
10/04/2013	10/09/2013	1,219,825.47	AMGEN INC	1.568	N/A	A	BBB
10/09/2013	10/15/2013	1,190,984.48	AMGEN INC	1.665	N/A	A	BBB
Subtotal:		2,410,809.95	2 item(s)				
Total:Biotechnology		2,410,809.95	2 item(s)				
Chemicals							
Blackrock Investment Management							
10/07/2013	10/10/2013	523,319.28	DOW CHEMICAL CO/THE	3.253	Baa2	BBB	BBB
10/07/2013	10/10/2013	1,279,404.57	DU PONT (E.I.) DE NEMOURS	3.029	A2	A	A
10/09/2013	10/15/2013	275,793.11	DOW CHEMICAL CO/THE	3.289	Baa2	BBB	BBB
10/09/2013	10/15/2013	672,676.70	DU PONT (E.I.) DE NEMOURS	3.091	A2	A	A
10/15/2013	10/18/2013	68,715.02	DOW CHEMICAL CO/THE	3.166	Baa2	BBB	BBB
10/15/2013	10/18/2013	168,954.00	DU PONT (E.I.) DE NEMOURS	3.027	A2	A	A
10/21/2013	10/24/2013	69,809.99	DOW CHEMICAL CO/THE	3.095	Baa2	BBB	BBB
10/21/2013	10/24/2013	166,154.52	DU PONT (E.I.) DE NEMOURS	2.960	A2	A	A
10/30/2013	11/04/2013	70,788.06	DOW CHEMICAL CO/THE	3.260	Baa2	BBB	BBB
10/30/2013	11/04/2013	177,074.00	DU PONT (E.I.) DE NEMOURS	2.884	A2	A	A
10/31/2013	11/05/2013	47,349.00	DOW CHEMICAL CO/THE	3.243	Baa2	BBB	BBB
10/31/2013	11/05/2013	160,057.56	DU PONT (E.I.) DE NEMOURS	2.876	A2	A	A
11/12/2013	11/15/2013	58,984.35	DOW CHEMICAL CO/THE	3.273	Baa2	BBB	BBB
11/12/2013	11/15/2013	154,669.75	DU PONT (E.I.) DE NEMOURS	2.937	A2	A	A
Subtotal:		3,893,749.91	14 item(s)				
Wellington Management							
10/04/2013	10/09/2013	1,068,510.13	ECOLAB INC	0.926	N/A	BBB+	N/A
10/04/2013	10/09/2013	1,131,147.87	PRAXAIR INC	1.936	N/A	A	N/A
10/09/2013	10/15/2013	1,075,992.62	ECOLAB INC	0.943	N/A	BBB+	N/A
10/09/2013	10/15/2013	1,133,250.84	PRAXAIR INC	1.975	N/A	A	N/A
Subtotal:		4,408,901.46	4 item(s)				
Total: Chemicals		8,302,651.37	18 item(s)				
Commercial Services							
Blackrock Investment Management							
10/07/2013	10/10/2013	241,970.18	AUTOMATIC DATA PROCESSING	2.450	Aaa	AAA	N/A
10/09/2013	10/15/2013	126,401.76	AUTOMATIC DATA PROCESSING	2.476	Aaa	AAA	N/A
10/15/2013	10/18/2013	28,990.00	AUTOMATIC DATA PROCESSING	2.406	Aaa	AAA	N/A
10/21/2013	10/24/2013	29,734.52	AUTOMATIC DATA PROCESSING	2.329	Aaa	AAA	N/A
10/30/2013	11/04/2013	29,672.00	AUTOMATIC DATA PROCESSING	2.342	Aaa	AAA	N/A
10/31/2013	11/05/2013	22,506.00	AUTOMATIC DATA PROCESSING	2.320	Aaa	AAA	N/A
11/12/2013	11/15/2013	30,240.00	AUTOMATIC DATA PROCESSING	2.295	Aaa	AAA	N/A
Subtotal:		509,514.46	7 item(s)				
Wellington Management							
10/04/2013	10/09/2013	1,511,530.79	AUTOMATIC DATA PROCESSING	2.433	Aaa	AAA	N/A
10/09/2013	10/15/2013	1,512,032.13	AUTOMATIC DATA PROCESSING	2.476	Aaa	AAA	N/A
Subtotal:		3,023,562.92	2 item(s)				
Total: Commercial Services		3,533,077.38	9 item(s)				

Trade Date	Settle Date	Principal	Description	Yield	Rating		
Computers							
Blackrock Investment Management							
10/07/2013	10/10/2013	1,351,178.58	INTL BUSINESS MACHINES CORP	1.978	Aa3	AA-	A+
10/09/2013	10/15/2013	723,669.20	INTL BUSINESS MACHINES CORP	1.986	Aa3	AA-	A+
10/15/2013	10/18/2013	184,798.00	INTL BUSINESS MACHINES CORP	1.950	Aa3	AA-	A+
10/21/2013	10/24/2013	174,139.00	INTL BUSINESS MACHINES CORP	2.083	Aa3	AA-	A+
10/30/2013	11/04/2013	180,421.00	INTL BUSINESS MACHINES CORP	1.997	Aa3	AA-	A+
10/31/2013	11/05/2013	126,209.02	INTL BUSINESS MACHINES CORP	2.008	Aa3	AA-	A+
11/12/2013	11/15/2013	146,526.16	INTL BUSINESS MACHINES CORP	2.037	Aa3	AA-	A+
Subtotal:		2,886,940.96	7 item(s)				
Wellington Management							
10/04/2013	10/09/2013	1,306,343.20	INTL BUSINESS MACHINES CORP	1.955	Aa3	AA-	A+
10/09/2013	10/15/2013	1,304,049.80	INTL BUSINESS MACHINES CORP	1.986	Aa3	AA-	A+
Subtotal:		2,610,393.00	2 item(s)				
Total: Computers		5,497,333.96	9 item(s)				
Cosmetics/Personal Care							
Blackrock Investment Management							
10/07/2013	10/10/2013	1,913,476.32	PROCTER & GAMBLE CO/THE	3.076	Aa3	AA-	N/A
10/09/2013	10/15/2013	1,047,484.24	PROCTER & GAMBLE CO/THE	3.024	Aa3	AA-	N/A
10/15/2013	10/18/2013	255,887.94	PROCTER & GAMBLE CO/THE	3.050	Aa3	AA-	N/A
10/21/2013	10/24/2013	251,323.20	PROCTER & GAMBLE CO/THE	2.998	Aa3	AA-	N/A
10/30/2013	11/04/2013	40,836.00	PROCTER & GAMBLE CO/THE	2.903	Aa3	AA-	N/A
10/31/2013	11/05/2013	40,599.00	PROCTER & GAMBLE CO/THE	2.927	Aa3	AA-	N/A
11/12/2013	11/15/2013	182,099.94	PROCTER & GAMBLE CO/THE	2.857	Aa3	AA-	N/A
Subtotal:		3,731,706.64	7 item(s)				
Wellington Management							
10/04/2013	10/09/2013	858,290.42	COLGATE-PALMOLIVE CO	2.192	N/A	AA-	AA-
10/04/2013	10/09/2013	1,175,703.39	PROCTER & GAMBLE CO/THE	3.061	Aa3	AA-	N/A
10/09/2013	10/15/2013	883,918.52	COLGATE-PALMOLIVE CO	2.173	N/A	AA-	AA-
10/09/2013	10/15/2013	1,213,752.16	PROCTER & GAMBLE CO/THE	3.024	Aa3	AA-	N/A
Subtotal:		4,131,664.49	4 item(s)				
Total: Cosmetics/Personal Care		7,863,371.13	11 item(s)				
Diversified Finan Serv							
Blackrock Investment Management							
10/07/2013	10/10/2013	1,142,609.52	AMERICAN EXPRESS CO	1.179	A3	BBB+	A+
10/09/2013	10/15/2013	609,126.00	AMERICAN EXPRESS CO	1.191	A3	BBB+	A+
10/15/2013	10/18/2013	158,509.47	AMERICAN EXPRESS CO	1.143	A3	BBB+	A+
10/21/2013	10/24/2013	161,659.60	AMERICAN EXPRESS CO	1.070	A3	BBB+	A+
10/30/2013	11/04/2013	174,886.95	AMERICAN EXPRESS CO	1.035	A3	BBB+	A+
10/31/2013	11/05/2013	122,752.05	AMERICAN EXPRESS CO	1.051	A3	BBB+	A+
11/12/2013	11/15/2013	145,447.38	AMERICAN EXPRESS CO	1.070	A3	BBB+	A+
Subtotal:		2,514,990.97	7 item(s)				
Wellington Management							
10/04/2013	10/09/2013	1,191,768.60	Blackrock	2.403	A1	A+	N/A
10/09/2013	10/15/2013	1,198,836.80	Blackrock	2.451	A1	A+	N/A
Subtotal:		2,390,605.40	2 item(s)				
Total: Diversified Finan Serv		4,905,596.37	9 item(s)				

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Trade Date	Settle Date	Principal	Description	Yield		Rating	
Electric							
Blackrock Investment Management							
10/07/2013	10/10/2013	837,264.60	DOMINION RESOURCES INC/VA	3.593	N/A	A-	BBB+
10/07/2013	10/10/2013	216,492.56	ITC HOLDINGS CORP	1.662	N/A	A-	N/A
10/07/2013	10/10/2013	327,647.25	EDISON INTERNATIONAL	2.934	Baa2 *+	BBB- *+	BBB
10/07/2013	10/10/2013	323,199.27	NORTHEAST UTILITIES	3.553	Baa2 *+	A-	BBB+
10/07/2013	10/10/2013	333,902.36	WISCONSIN ENERGY CORP	3.411	A3 *+	A-	A-
10/07/2013	10/10/2013	812,875.74	NEXTERA ENERGY INC	3.251	Baa1	A-	A-
10/07/2013	10/10/2013	346,583.64	DUKE ENERGY CORP	4.635	Baa1 *+	BBB+	BBB+
10/07/2013	10/10/2013	506,373.56	PUBLIC SERVICE ENTERPRISE G	4.384	N/A	BBB+	BBB+
10/09/2013	10/15/2013	450,350.87	DOMINION RESOURCES INC/VA	3.602	N/A	A-	BBB+
10/09/2013	10/15/2013	122,126.94	ITC HOLDINGS CORP	1.651	N/A	A-	N/A
10/09/2013	10/15/2013	179,266.14	EDISON INTERNATIONAL	2.863	Baa2 *+	BBB- *+	BBB
10/09/2013	10/15/2013	177,359.09	NORTHEAST UTILITIES	3.509	Baa2 *+	A-	BBB+
10/09/2013	10/15/2013	181,925.55	WISCONSIN ENERGY CORP	3.376	A3 *+	A-	A-
10/09/2013	10/15/2013	440,870.65	NEXTERA ENERGY INC	3.225	Baa1	A-	A-
10/09/2013	10/15/2013	189,367.08	DUKE ENERGY CORP	4.555	Baa1 *+	BBB+	BBB+
10/09/2013	10/15/2013	276,400.79	PUBLIC SERVICE ENTERPRISE G	4.320	N/A	BBB+	BBB+
10/15/2013	10/18/2013	111,459.78	DOMINION RESOURCES INC/VA	3.584	N/A	A-	BBB+
10/15/2013	10/18/2013	28,603.20	ITC HOLDINGS CORP	1.637	N/A	A-	N/A
10/15/2013	10/18/2013	42,101.01	EDISON INTERNATIONAL	2.885	Baa2 *+	BBB- *+	BBB
10/15/2013	10/18/2013	41,100.00	NORTHEAST UTILITIES	3.516	Baa2 *+	A-	BBB+
10/15/2013	10/18/2013	44,530.97	WISCONSIN ENERGY CORP	3.363	A3 *+	A-	A-
10/15/2013	10/18/2013	104,457.99	NEXTERA ENERGY INC	3.216	Baa1	A-	A-
10/15/2013	10/18/2013	47,396.02	DUKE ENERGY CORP	4.532	Baa1 *+	BBB+	BBB+
10/15/2013	10/18/2013	66,621.00	PUBLIC SERVICE ENTERPRISE G	4.312	N/A	BBB+	BBB+
10/21/2013	10/24/2013	107,827.94	DOMINION RESOURCES INC/VA	3.482	N/A	A-	BBB+
10/21/2013	10/24/2013	29,612.01	ITC HOLDINGS CORP	1.582	N/A	A-	N/A
10/21/2013	10/24/2013	43,346.97	EDISON INTERNATIONAL	2.795	Baa2 *+	BBB- *+	BBB
10/21/2013	10/24/2013	42,097.00	NORTHEAST UTILITIES	3.423	Baa2 *+	A-	BBB+
10/21/2013	10/24/2013	45,670.02	WISCONSIN ENERGY CORP	3.270	A3 *+	A-	A-
10/21/2013	10/24/2013	108,727.97	NEXTERA ENERGY INC	3.079	Baa1	A-	A-
10/21/2013	10/24/2013	48,828.36	DUKE ENERGY CORP	4.389	Baa1 *+	BBB+	BBB+
10/21/2013	10/24/2013	67,332.00	PUBLIC SERVICE ENTERPRISE G	4.257	N/A	BBB+	BBB+
10/30/2013	11/04/2013	115,356.60	DOMINION RESOURCES INC/VA	3.459	N/A	A-	BBB+
10/30/2013	11/04/2013	30,127.71	ITC HOLDINGS CORP	1.553	N/A	A-	N/A
10/30/2013	11/04/2013	44,025.48	EDISON INTERNATIONAL	2.759	Baa2 *+	BBB- *+	BBB
10/30/2013	11/04/2013	47,531.44	NORTHEAST UTILITIES	3.352	Baa2 *+	A-	BBB+
10/30/2013	11/04/2013	46,483.03	WISCONSIN ENERGY CORP	3.231	A3 *+	A-	A-
10/30/2013	11/04/2013	119,889.00	NEXTERA ENERGY INC	3.014	Baa1	A-	A-
10/30/2013	11/04/2013	50,467.97	DUKE ENERGY CORP	4.389	Baa1 *+	BBB+	BBB+
10/30/2013	11/04/2013	69,856.50	PUBLIC SERVICE ENTERPRISE G	4.325	N/A	BBB+	BBB+
10/31/2013	11/05/2013	82,740.97	DOMINION RESOURCES INC/VA	3.475	N/A	A-	BBB+
10/31/2013	11/05/2013	20,056.00	ITC HOLDINGS CORP	1.548	N/A	A-	N/A
10/31/2013	11/05/2013	34,075.51	EDISON INTERNATIONAL	2.752	Baa2 *+	BBB- *+	BBB
10/31/2013	11/05/2013	29,874.53	NORTHEAST UTILITIES	3.369	Baa2 *+	A-	BBB+
10/31/2013	11/05/2013	33,406.00	WISCONSIN ENERGY CORP	3.236	A3 *+	A-	A-
10/31/2013	11/05/2013	84,603.00	NEXTERA ENERGY INC	3.041	Baa1	A-	A-
10/31/2013	11/05/2013	35,718.00	DUKE ENERGY CORP	4.389	Baa1 *+	BBB+	BBB+
10/31/2013	11/05/2013	46,309.06	PUBLIC SERVICE ENTERPRISE G	4.284	N/A	BBB+	BBB+
11/12/2013	11/15/2013	98,174.70	DOMINION RESOURCES INC/VA	3.376	N/A	A-	BBB+
11/12/2013	11/15/2013	30,227.40	ITC HOLDINGS CORP	1.641	N/A	A-	N/A
11/12/2013	11/15/2013	38,637.52	EDISON INTERNATIONAL	2.796	Baa2 *+	BBB- *+	BBB
11/12/2013	11/15/2013	37,665.63	NORTHEAST UTILITIES	3.453	Baa2 *+	A-	BBB+
11/12/2013	11/15/2013	36,880.20	WISCONSIN ENERGY CORP	3.535	A3 *+	A-	A-
11/12/2013	11/15/2013	102,692.88	NEXTERA ENERGY INC	4.704	Baa1	A-	A-
11/12/2013	11/15/2013	56,181.60	PUBLIC SERVICE ENTERPRISE G	4.322	N/A	BBB+	BBB+
11/12/2013	11/15/2013	43,074.66	DUKE ENERGY CORP	4.389	Baa1 *+	BBB+	BBB+
	Subtotal:	8,035,773.72	56 item(s)				
Wellington Management							
10/04/2013	10/09/2013	732,982.97	DOMINION RESOURCES INC/VA	3.560	N/A	A-	BBB+
10/09/2013	10/15/2013	746,067.32	DOMINION RESOURCES INC/VA	3.602	N/A	A-	BBB+
	Subtotal:	1,479,050.29	2 item(s)				
Total: Electric		9,514,824.01	58 item(s)				

Trade Date	Settle Date	Principal	Description	Yield	Rating		
Electrical Compo&Equip							
Wellington Management							
10/04/2013	10/09/2013	632,422.33	EMERSON ELECTRIC CO	2.563	A2	A	N/A
10/09/2013	10/15/2013	636,999.55	EMERSON ELECTRIC CO	2.596	A2	A	N/A
Subtotal:		1,269,421.88	2 item(s)				

Total: Electrical Compo&Equip	1,269,421.88	2 item(s)
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Electronics							
Blackrock Investment Management							
10/07/2013	10/10/2013	970,940.88	HONEYWELL INTERNATIONAL INC	1.978	A2	A	A
10/09/2013	10/15/2013	517,358.52	HONEYWELL INTERNATIONAL INC	2.002	A2	A	A
10/15/2013	10/18/2013	127,854.00	HONEYWELL INTERNATIONAL INC	1.926	A2	A	A
10/21/2013	10/24/2013	126,888.00	HONEYWELL INTERNATIONAL INC	1.938	A2	A	A
10/30/2013	11/04/2013	139,011.04	HONEYWELL INTERNATIONAL INC	1.891	A2	A	A
10/31/2013	11/05/2013	95,702.97	HONEYWELL INTERNATIONAL INC	1.891	A2	A	A
11/12/2013	11/15/2013	112,859.50	HONEYWELL INTERNATIONAL INC	1.896	A2	A	A
Subtotal:		2,090,614.91	7 item(s)				

Wellington Management							
10/04/2013	10/09/2013	904,752.14	HONEYWELL INTERNATIONAL INC	1.994	A2	A	A
10/09/2013	10/15/2013	923,363.94	HONEYWELL INTERNATIONAL INC	2.002	A2	A	A
Subtotal:		1,828,116.08	2 item(s)				

Total: Electronics	3,918,730.99	9 item(s)
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Food							
Blackrock Investment Management							
10/07/2013	10/10/2013	710,617.56	GENERAL MILLS INC	2.959	N/A	BBB+	BBB+
10/07/2013	10/10/2013	813,682.32	MONDELEZ INTERNATIONAL INC-A	1.723	Baa1	BBB	BBB
10/07/2013	10/10/2013	421,138.38	KRAFT FOODS GROUP INC	2.786	Baa2	BBB	N/A
10/09/2013	10/15/2013	381,302.40	GENERAL MILLS INC	2.981	N/A	BBB+	BBB+
10/09/2013	10/15/2013	438,816.95	MONDELEZ INTERNATIONAL INC-A	1.732	Baa1	BBB	BBB
10/09/2013	10/15/2013	218,209.74	KRAFT FOODS GROUP INC	3.903	Baa2	BBB	N/A
10/15/2013	10/18/2013	91,139.96	GENERAL MILLS INC	2.964	N/A	BBB+	BBB+
10/15/2013	10/18/2013	106,893.85	MONDELEZ INTERNATIONAL INC-A	1.734	Baa1	BBB	BBB
10/15/2013	10/18/2013	52,051.30	KRAFT FOODS GROUP INC	3.886	Baa2	BBB	N/A
10/21/2013	10/24/2013	92,974.41	GENERAL MILLS INC	2.900	N/A	BBB+	BBB+
10/21/2013	10/24/2013	110,059.02	MONDELEZ INTERNATIONAL INC-A	1.631	Baa1	BBB	BBB
10/21/2013	10/24/2013	53,652.00	KRAFT FOODS GROUP INC	3.749	Baa2	BBB	N/A
10/30/2013	11/04/2013	101,398.60	GENERAL MILLS INC	2.804	N/A	BBB+	BBB+
10/30/2013	11/04/2013	118,452.60	MONDELEZ INTERNATIONAL INC-A	1.566	Baa1	BBB	BBB
10/30/2013	11/04/2013	55,397.00	KRAFT FOODS GROUP INC	3.653	Baa2	BBB	N/A
10/31/2013	11/05/2013	70,994.00	GENERAL MILLS INC	2.815	N/A	BBB+	BBB+
10/31/2013	11/05/2013	84,255.00	MONDELEZ INTERNATIONAL INC-A	1.575	Baa1	BBB	BBB
10/31/2013	11/05/2013	37,863.00	KRAFT FOODS GROUP INC	3.724	Baa2	BBB	N/A
11/12/2013	11/15/2013	85,417.35	GENERAL MILLS INC	2.833	N/A	BBB+	BBB+
11/12/2013	11/15/2013	96,582.30	MONDELEZ INTERNATIONAL INC-A	1.593	Baa1	BBB	BBB
11/12/2013	11/15/2013	46,783.80	KRAFT FOODS GROUP INC	3.877	Baa2	BBB	N/A
Subtotal:		4,187,681.54	21 item(s)				

Total: Food	4,187,681.54	21 item(s)
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Trade Date	Settle Date	Principal	Description	Yield	Rating		
Forest Products&Paper							
Blackrock Investment Management							
10/07/2013	10/10/2013	579,249.44	MEADWESTVACO CORP	2.665	N/A	BBB	N/A
10/07/2013	10/10/2013	610,381.80	INTERNATIONAL PAPER CO	2.747	N/A	BBB	NR
10/09/2013	10/15/2013	305,302.22	MEADWESTVACO CORP	2.723	N/A	BBB	N/A
10/09/2013	10/15/2013	328,942.44	INTERNATIONAL PAPER CO	2.780	N/A	BBB	NR
10/15/2013	10/18/2013	75,227.60	MEADWESTVACO CORP	2.665	N/A	BBB	N/A
10/15/2013	10/18/2013	80,332.92	INTERNATIONAL PAPER CO	2.692	N/A	BBB	NR
10/21/2013	10/24/2013	76,331.00	MEADWESTVACO CORP	2.595	N/A	BBB	N/A
10/21/2013	10/24/2013	79,947.00	INTERNATIONAL PAPER CO	2.699	N/A	BBB	NR
10/30/2013	11/04/2013	70,359.20	MEADWESTVACO CORP	2.849	N/A	BBB	N/A
10/30/2013	11/04/2013	84,569.00	INTERNATIONAL PAPER CO	2.699	N/A	BBB	NR
10/31/2013	11/05/2013	48,970.04	MEADWESTVACO CORP	2.870	N/A	BBB	N/A
10/31/2013	11/05/2013	58,188.00	INTERNATIONAL PAPER CO	2.690	N/A	BBB	NR
11/12/2013	11/15/2013	57,419.54	MEADWESTVACO CORP	2.950	N/A	BBB	N/A
11/12/2013	11/15/2013	70,872.96	INTERNATIONAL PAPER CO	2.823	N/A	BBB	NR
Subtotal:		2,526,093.16	14 item(s)				
Total: Forest Products&Paper		2,526,093.16	14 item(s)				
Gas							
Blackrock Investment Management							
10/07/2013	10/10/2013	411,254.88	SEMPRA ENERGY	2.914	Baa1	BBB+	BBB+
10/09/2013	10/15/2013	222,209.26	SEMPRA ENERGY	2.921	Baa1	BBB+	BBB+
10/15/2013	10/18/2013	51,492.00	SEMPRA ENERGY	2.907	Baa1	BBB+	BBB+
10/21/2013	10/24/2013	54,020.04	SEMPRA ENERGY	2.774	Baa1	BBB+	BBB+
10/30/2013	11/04/2013	55,075.02	SEMPRA ENERGY	2.711	Baa1	BBB+	BBB+
10/31/2013	11/05/2013	36,422.52	SEMPRA ENERGY	2.731	Baa1	BBB+	BBB+
11/12/2013	11/15/2013	44,336.50	SEMPRA ENERGY	2.801	Baa1	BBB+	BBB+
Subtotal:		874,810.22	7 item(s)				
Total: Gas		874,810.22	7 item(s)				
Healthcare-Products							
Wellington Management							
10/04/2013	10/09/2013	1,485,574.27	MEDTRONIC INC	2.025	N/A	AA-	N/A
10/09/2013	10/15/2013	1,506,488.36	MEDTRONIC INC	2.035	N/A	AA-	N/A
		2,992,062.63	2 item(s)				
Total: Healthcare-Products		2,992,062.63	2 item(s)				
Healthcare-Services							
Blackrock Investment Management							
10/07/2013	10/10/2013	391,912.29	QUEST DIAGNOSTICS INC	1.928	WR	BBB+	N/A
10/09/2013	10/15/2013	209,883.02	QUEST DIAGNOSTICS INC	1.945	WR	BBB+	N/A
10/15/2013	10/18/2013	46,543.04	QUEST DIAGNOSTICS INC	2.073	WR	BBB+	N/A
10/21/2013	10/24/2013	46,739.52	QUEST DIAGNOSTICS INC	2.063	WR	BBB+	N/A
10/30/2013	11/04/2013	47,799.76	QUEST DIAGNOSTICS INC	2.012	WR	BBB+	N/A
10/31/2013	11/05/2013	35,947.98	QUEST DIAGNOSTICS INC	2.003	WR	BBB+	N/A
11/12/2013	11/15/2013	44,252.25	QUEST DIAGNOSTICS INC	1.908	WR	BBB+	N/A
Subtotal:		823,077.86	7 item(s)				
Wellington Management							
10/04/2013	10/09/2013	1,189,030.86	UNITEDHEALTH GROUP INC	1.350	A3	A	A
10/09/2013	10/15/2013	1,195,821.07	UNITEDHEALTH GROUP INC	1.380	A3	A	A
10/17/2013	10/22/2013	641,375.69	UNITEDHEALTH GROUP INC	1.380	A3	A	A
Subtotal:		3,026,227.62	3 item(s)				
Total: Healthcare-Services		3,849,305.48	10 item(s)				

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Trade Date	Settle Date	Principal	Description	Yield	Rating		
Household Products/Wares							
Blackrock Investment Management							
10/07/2013	10/10/2013	669,845.24	KIMBERLY-CLARK CORP	3.377	A2	A	A
10/09/2013	10/15/2013	368,783.61	KIMBERLY-CLARK CORP	3.361	A2	A	A
10/15/2013	10/18/2013	86,860.98	KIMBERLY-CLARK CORP	3.283	A2	A	A
10/21/2013	10/24/2013	88,450.02	KIMBERLY-CLARK CORP	3.208	A2	A	A
11/12/2013	11/15/2013	86,411.20	KIMBERLY-CLARK CORP	2.946	A2	A	A
Subtotal:		1,300,351.05	5 item(s)				
Total: Household Products/War		1,300,351.05	5 item(s)				

Insurance							
Blackrock Investment Management							
10/07/2013	10/10/2013	210,800.00	TRAVELERS COS INC/THE	2.283	N/A	A	A+
10/07/2013	10/10/2013	710,905.80	MARSH & MCLENNAN COS	2.188	N/A	A-	BBB+
10/07/2013	10/10/2013	1,600,467.56	PRUDENTIAL FINANCIAL INC	2.067	Baa1	A	A-
10/07/2013	10/10/2013	391,070.27	METLIFE INC	2.089	N/A	A-	A
10/07/2013	10/10/2013	346,942.72	CINCINNATI FINANCIAL CORP	3.458	BBB	N/A	A-
10/07/2013	10/10/2013	177,617.60	CHUBB CORP	1.955	N/A	A+	AA-
10/07/2013	10/10/2013	367,342.64	ALLSTATE CORP	1.884	A-	N/A	A-
10/09/2013	10/15/2013	377,238.96	MARSH & MCLENNAN COS	2.266	N/A	A-	BBB+
10/09/2013	10/15/2013	107,300.18	TRAVELERS COS INC/THE	2.332	N/A	A	A+
10/09/2013	10/15/2013	852,705.28	PRUDENTIAL FINANCIAL INC	2.105	Baa1	A	A-
10/09/2013	10/15/2013	208,801.80	METLIFE INC	2.113	N/A	A-	A
10/09/2013	10/15/2013	188,694.80	CINCINNATI FINANCIAL CORP	3.487	BBB	N/A	A-
10/09/2013	10/15/2013	96,516.97	CHUBB CORP	1.975	N/A	A+	AA-
10/09/2013	10/15/2013	198,745.17	ALLSTATE CORP	1.904	A-	N/A	A-
10/15/2013	10/18/2013	96,370.12	MARSH & MCLENNAN COS	2.189	N/A	A-	BBB+
10/15/2013	10/18/2013	25,362.00	TRAVELERS COS INC/THE	2.273	N/A	A	A+
10/15/2013	10/18/2013	215,780.49	PRUDENTIAL FINANCIAL INC	2.007	Baa1	A	A-
10/15/2013	10/18/2013	53,321.95	METLIFE INC	2.027	N/A	A-	A
10/15/2013	10/18/2013	48,673.00	CINCINNATI FINANCIAL CORP	3.375	BBB	N/A	A-
10/15/2013	10/18/2013	26,948.01	CHUBB CORP	1.927	N/A	A+	AA-
10/15/2013	10/18/2013	47,171.52	ALLSTATE CORP	1.851	A-	N/A	A-
10/21/2013	10/24/2013	26,078.37	TRAVELERS COS INC/THE	2.213	N/A	A	A+
10/21/2013	10/24/2013	95,528.37	MARSH & MCLENNAN COS	2.109	N/A	A-	BBB+
10/21/2013	10/24/2013	220,327.56	PRUDENTIAL FINANCIAL INC	1.965	Baa1	A	A-
10/21/2013	10/24/2013	54,221.97	METLIFE INC	1.977	N/A	A-	A
10/21/2013	10/24/2013	44,948.88	CINCINNATI FINANCIAL CORP	3.288	BBB	N/A	A-
10/21/2013	10/24/2013	27,846.48	CHUBB CORP	1.857	N/A	A+	AA-
10/21/2013	10/24/2013	48,314.34	ALLSTATE CORP	1.803	A-	N/A	A-
10/22/2013	10/25/2013	1,451,628.91	TRAVELERS COS INC/THE	2.214	N/A	A	A+
10/22/2013	10/25/2013	2,494,565.38	TRAVELERS COS INC/THE	2.214	N/A	A	A+
10/22/2013	10/25/2013	335,649.88	TRAVELERS COS INC/THE	2.214	N/A	A	A+
10/22/2013	10/25/2013	374,795.61	CHUBB CORP	1.842	N/A	A+	AA-
10/23/2013	10/28/2013	646,814.79	TRAVELERS COS INC/THE	2.225	N/A	A	A+
10/23/2013	10/28/2013	553,803.20	CHUBB CORP	1.856	N/A	A+	AA-
10/23/2013	10/28/2013	2,225,774.39	CHUBB CORP	1.856	N/A	A+	AA-
10/23/2013	10/28/2013	310,599.62	CHUBB CORP	1.856	N/A	A+	AA-
10/30/2013	11/04/2013	230,588.40	PRUDENTIAL FINANCIAL INC	1.947	Baa1	A	A-
10/30/2013	11/04/2013	53,884.05	METLIFE INC	2.000	N/A	A-	A
10/31/2013	11/05/2013	155,564.59	PRUDENTIAL FINANCIAL INC	1.966	Baa1	A	A-
10/31/2013	11/05/2013	38,030.00	METLIFE INC	2.071	N/A	A-	A
11/12/2013	11/15/2013	199,068.45	PRUDENTIAL FINANCIAL INC	1.842	Baa1	A	A-
11/12/2013	11/15/2013	44,287.20	METLIFE INC	2.050	N/A	A-	A
Subtotal:		15,981,097.28	42 item(s)				

Trade Date	Settle Date	Principal	Description	Yield	Rating		
Wellington Management							
10/04/2013	10/09/2013	832,601.48	MARSH & MCLENNAN COS	2.159	N/A	A-	BBB+
10/04/2013	10/09/2013	777,425.10	CHUBB CORP	1.947	N/A	A+	AA-
10/09/2013	10/15/2013	831,702.73	MARSH & MCLENNAN COS	2.266	N/A	A-	BBB+
10/09/2013	10/15/2013	783,724.21	CHUBB CORP	1.975	N/A	A+	AA-
Subtotal:		3,225,453.52	4 item(s)				

Total: Insurance	19,206,550.80	46 item(s)
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Machinery-Diversified

Blackrock Investment Management							
10/07/2013	10/10/2013	1,289,414.88	DEERE & CO	2.413	A2	A	NR
10/07/2013	10/10/2013	331,966.29	ROCKWELL AUTOMATION INC	1.856	N/A	A	A
10/09/2013	10/15/2013	696,305.40	DEERE & CO	2.410	A2	A	NR
10/09/2013	10/15/2013	178,293.79	ROCKWELL AUTOMATION INC	1.897	N/A	A	A
10/15/2013	10/18/2013	173,205.06	DEERE & CO	2.416	A2	A	NR
10/15/2013	10/18/2013	42,584.52	ROCKWELL AUTOMATION INC	1.862	N/A	A	A
10/21/2013	10/24/2013	167,994.60	DEERE & CO	2.365	A2	A	NR
10/21/2013	10/24/2013	44,006.00	ROCKWELL AUTOMATION INC	1.798	N/A	A	A
10/30/2013	11/04/2013	172,703.16	DEERE & CO	2.421	A2	A	NR
10/30/2013	11/04/2013	44,060.00	ROCKWELL AUTOMATION INC	1.799	N/A	A	A
10/31/2013	11/05/2013	123,651.00	DEERE & CO	2.432	A2	A	NR
10/31/2013	11/05/2013	33,174.00	ROCKWELL AUTOMATION INC	1.793	N/A	A	A
11/12/2013	11/15/2013	147,263.22	DEERE & CO	2.412	A2	A	NR
11/12/2013	11/15/2013	33,870.90	ROCKWELL AUTOMATION INC	1.761	N/A	A	A
Subtotal:		3,478,492.82	14 item(s)				

Total: Machinery-Diversified	3,478,492.82	14 item(s)
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Media

Blackrock Investment Management							
10/07/2013	10/10/2013	422,112.60	WALT DISNEY CO/THE	1.161	N/A	A	A
10/07/2013	10/10/2013	1,965,508.17	COMCAST CORP-SPECIAL CL A	1.708	N/A	A-	BBB+
10/09/2013	10/15/2013	222,953.85	WALT DISNEY CO/THE	1.179	N/A	A	A
10/09/2013	10/15/2013	1,041,410.70	COMCAST CORP-SPECIAL CL A	1.738	N/A	A-	BBB+
10/15/2013	10/18/2013	59,787.00	WALT DISNEY CO/THE	1.129	N/A	A	A
10/15/2013	10/18/2013	265,934.83	COMCAST CORP-SPECIAL CL A	1.659	N/A	A-	BBB+
10/21/2013	10/24/2013	53,900.48	WALT DISNEY CO/THE	1.110	N/A	A	A
10/21/2013	10/24/2013	265,014.18	COMCAST CORP-SPECIAL CL A	1.635	N/A	A-	BBB+
10/30/2013	11/04/2013	61,776.00	WALT DISNEY CO/THE	1.095	N/A	A	A
10/30/2013	11/04/2013	276,052.80	COMCAST CORP-SPECIAL CL A	1.626	N/A	A-	BBB+
10/31/2013	11/05/2013	41,274.00	WALT DISNEY CO/THE	1.093	N/A	A	A
10/31/2013	11/05/2013	271,417.38	COMCAST CORP-SPECIAL CL A	1.615	N/A	A-	BBB+
11/12/2013	11/15/2013	47,379.78	WALT DISNEY CO/THE	1.107	N/A	A	A
11/12/2013	11/15/2013	233,740.65	COMCAST CORP-SPECIAL CL A	1.634	N/A	A-	BBB+
Subtotal:		5,228,262.42	14 item(s)				

Wellington Management							
10/04/2013	10/09/2013	765,872.53	WALT DISNEY CO/THE	1.148	N/A	A	A
10/09/2013	10/15/2013	772,017.53	WALT DISNEY CO/THE	1.179	N/A	A	A
Subtotal:		1,537,890.06	2 item(s)				

Total: Media	6,766,152.48	16 item(s)
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Trade Date	Settle Date	Principal	Description	Yield	Rating	
Mining						
Blackrock Investment Management						
10/07/2013	10/10/2013	377,186.23	NEWMONT MINING CORP	5.063	N/A	BBB N/A
10/07/2013	10/10/2013	1,381,959.24	FREEMONT-MCMORAN COPPER	6.727	WR	BBB BBB
10/07/2013	10/10/2013	215,029.31	SOUTHERN COPPER CORP	12.210	N/A	BBB N/A
10/09/2013	10/15/2013	198,153.00	NEWMONT MINING CORP	5.189	N/A	BBB N/A
10/09/2013	10/15/2013	734,278.79	FREEMONT-MCMORAN COPPER	6.843	WR	BBB BBB
10/09/2013	10/15/2013	114,831.93	SOUTHERN COPPER CORP	12.476	N/A	BBB N/A
10/15/2013	10/18/2013	46,801.08	NEWMONT MINING CORP	5.268	N/A	BBB N/A
10/15/2013	10/18/2013	183,850.56	FREEMONT-MCMORAN COPPER	6.610	WR	BBB BBB
10/15/2013	10/18/2013	27,915.00	SOUTHERN COPPER CORP	11.872	N/A	BBB N/A
10/21/2013	10/24/2013	49,389.48	NEWMONT MINING CORP	5.002	N/A	BBB N/A
10/21/2013	10/24/2013	184,909.58	FREEMONT-MCMORAN COPPER	6.421	WR	BBB BBB
10/21/2013	10/24/2013	28,454.70	SOUTHERN COPPER CORP	11.634	N/A	BBB N/A
10/30/2013	11/04/2013	53,172.07	NEWMONT MINING CORP	4.904	N/A	BBB N/A
10/30/2013	11/04/2013	41,029.45	FREEMONT-MCMORAN COPPER	6.035	WR	BBB BBB
10/30/2013	11/04/2013	28,259.00	SOUTHERN COPPER CORP	11.713	N/A	BBB N/A
10/31/2013	11/05/2013	35,383.01	NEWMONT MINING CORP	5.044	N/A	BBB N/A
10/31/2013	11/05/2013	40,901.96	FREEMONT-MCMORAN COPPER	6.121	WR	BBB BBB
10/31/2013	11/05/2013	19,638.01	SOUTHERN COPPER CORP	11.843	N/A	BBB N/A
11/12/2013	11/15/2013	43,484.32	NEWMONT MINING CORP	5.068	N/A	BBB N/A
11/12/2013	11/15/2013	161,357.40	FREEMONT-MCMORAN COPPER	6.288	WR	BBB BBB
11/12/2013	11/15/2013	24,515.73	SOUTHERN COPPER CORP	2.560	N/A	BBB N/A
Subtotal:		3,990,499.85	21 item(s)			

Total: Mining	3,990,499.85	21 item(s)
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Miscellaneous Manufactur						
Blackrock Investment Managen						
10/07/2013	10/10/2013	821,125.53	3M CO	2.102	N/A	AA- N/A
10/07/2013	10/10/2013	1,988,599.32	GENERAL ELECTRIC CO	3.175	Aa3	AA+ N/A
10/09/2013	10/15/2013	435,066.72	3M CO	2.122	N/A	AA- N/A
10/09/2013	10/15/2013	1,056,649.89	GENERAL ELECTRIC CO	3.224	Aa3	AA+ N/A
10/15/2013	10/18/2013	108,070.47	3M CO	2.082	N/A	AA- N/A
10/15/2013	10/18/2013	264,448.17	GENERAL ELECTRIC CO	3.142	Aa3	AA+ N/A
10/21/2013	10/24/2013	110,599.02	3M CO	2.025	N/A	AA- N/A
10/21/2013	10/24/2013	280,174.15	GENERAL ELECTRIC CO	2.907	Aa3	AA+ N/A
10/30/2013	11/04/2013	112,498.02	3M CO	1.999	N/A	AA- N/A
10/30/2013	11/04/2013	290,373.60	GENERAL ELECTRIC CO	2.882	Aa3	AA+ N/A
10/31/2013	11/05/2013	75,271.98	3M CO	1.982	N/A	AA- N/A
10/31/2013	11/05/2013	201,824.70	GENERAL ELECTRIC CO	2.906	Aa3	AA+ N/A
11/06/2013	11/12/2013	92,757.52	GENERAL ELECTRIC CO	2.825	Aa3	AA+ N/A
11/06/2013	11/12/2013	715,812.62	GENERAL ELECTRIC CO	2.825	Aa3	AA+ N/A
11/06/2013	11/12/2013	369,889.68	GENERAL ELECTRIC CO	2.825	Aa3	AA+ N/A
11/06/2013	11/12/2013	3,219.40	GENERAL ELECTRIC CO	2.825	Aa3	AA+ N/A
11/06/2013	11/12/2013	117,236.63	GENERAL ELECTRIC CO	2.825	Aa3	AA+ N/A
11/06/2013	11/12/2013	134,871.30	GENERAL ELECTRIC CO	2.825	Aa3	AA+ N/A
11/07/2013	11/13/2013	439,196.48	GENERAL ELECTRIC CO	2.856	Aa3	AA+ N/A
11/07/2013	11/13/2013	195,311.45	GENERAL ELECTRIC CO	2.856	Aa3	AA+ N/A
11/07/2013	11/13/2013	8,791.87	GENERAL ELECTRIC CO	2.856	Aa3	AA+ N/A
11/07/2013	11/13/2013	50,675.04	GENERAL ELECTRIC CO	2.856	Aa3	AA+ N/A
11/07/2013	11/13/2013	25,416.41	GENERAL ELECTRIC CO	2.856	Aa3	AA+ N/A
11/12/2013	11/15/2013	102,350.80	3M CO	1.957	N/A	AA- N/A
11/12/2013	11/15/2013	298,502.31	GENERAL ELECTRIC CO	2.836	Aa3	AA+ N/A
Subtotal:		8,298,733.08	25 item(s)			

Total: Miscellaneous Manufactu	8,298,733.08	25 item(s)
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Trade Date	Settle Date	Principal	Description	Yield	Rating		
Oil&Gas							
Blackrock Investment Management							
10/07/2013	10/10/2013	1,175,301.12	MARATHON OIL CORP	2.016	N/A	BBB	BBB
10/07/2013	10/10/2013	489,356.97	CONOCOPHILLIPS	3.767	A1	A	A
10/07/2013	10/10/2013	897,771.44	OCCIDENTAL PETROLEUM CORP	2.582	A1	A	A
10/07/2013	10/10/2013	2,706,386.12	CHEVRON CORP	3.224	Aa1	AA	WD
10/07/2013	10/10/2013	1,053,326.08	MARATHON PETROLEUM CORP	2.300	N/A	BBB	N/A
10/07/2013	10/10/2013	256,331.68	PHILLIPS 66	2.051	Baa1	BBB	N/A
10/07/2013	10/10/2013	1,617,489.96	EXXON MOBIL CORP	2.791	Aaa	AAA	WD
10/09/2013	10/15/2013	622,665.68	MARATHON OIL CORP	2.046	N/A	BBB	BBB
10/09/2013	10/15/2013	258,962.63	CONOCOPHILLIPS	3.870	A1	A	A
10/09/2013	10/15/2013	478,662.54	OCCIDENTAL PETROLEUM CORP	2.618	A1	A	A
10/09/2013	10/15/2013	1,439,760.28	CHEVRON CORP	3.272	Aa1	AA	WD
10/09/2013	10/15/2013	553,058.46	MARATHON PETROLEUM CORP	2.367	N/A	BBB	N/A
10/09/2013	10/15/2013	136,902.72	PHILLIPS 66	2.087	Baa1	BBB	N/A
10/09/2013	10/15/2013	861,147.21	EXXON MOBIL CORP	2.819	Aaa	AAA	WD
10/15/2013	10/18/2013	152,188.08	MARATHON OIL CORP	2.017	N/A	BBB	BBB
10/15/2013	10/18/2013	64,633.50	CONOCOPHILLIPS	3.755	A1	A	A
10/15/2013	10/18/2013	114,362.04	OCCIDENTAL PETROLEUM CORP	2.583	A1	A	A
10/15/2013	10/18/2013	355,938.90	CHEVRON CORP	3.217	Aa1	AA	WD
10/15/2013	10/18/2013	150,252.30	MARATHON PETROLEUM CORP	2.148	N/A	BBB	N/A
10/15/2013	10/18/2013	35,734.26	PHILLIPS 66	1.996	Baa1	BBB	N/A
10/15/2013	10/18/2013	217,082.00	EXXON MOBIL CORP	2.765	Aaa	AAA	WD
10/21/2013	10/24/2013	150,516.34	MARATHON OIL CORP	1.999	N/A	BBB	BBB
10/21/2013	10/24/2013	65,752.02	CONOCOPHILLIPS	3.696	A1	A	A
10/21/2013	10/24/2013	116,500.08	OCCIDENTAL PETROLEUM CORP	2.537	A1	A	A
10/21/2013	10/24/2013	358,760.10	CHEVRON CORP	3.171	Aa1	AA	WD
10/21/2013	10/24/2013	149,414.16	MARATHON PETROLEUM CORP	2.073	N/A	BBB	N/A
10/21/2013	10/24/2013	38,314.50	PHILLIPS 66	1.858	Baa1	BBB	N/A
10/21/2013	10/24/2013	208,981.44	EXXON MOBIL CORP	2.752	Aaa	AAA	WD
10/30/2013	11/04/2013	424,273.08	MARATHON OIL CORP	1.958	N/A	BBB	BBB
10/30/2013	11/04/2013	65,919.78	CONOCOPHILLIPS	3.686	A1	A	A
10/30/2013	11/04/2013	125,096.01	OCCIDENTAL PETROLEUM CORP	2.561	A1	A	A
10/30/2013	11/04/2013	373,448.01	CHEVRON CORP	3.159	Aa1	AA	WD
10/30/2013	11/04/2013	429,935.40	MARATHON PETROLEUM CORP	2.028	N/A	BBB	N/A
10/30/2013	11/04/2013	38,965.02	PHILLIPS 66	1.821	Baa1	BBB	N/A
10/30/2013	11/04/2013	222,364.00	EXXON MOBIL CORP	2.702	Aaa	AAA	WD
10/31/2013	11/05/2013	116,826.93	MARATHON OIL CORP	1.985	N/A	BBB	BBB
10/31/2013	11/05/2013	44,080.98	CONOCOPHILLIPS	3.683	A1	A	A
10/31/2013	11/05/2013	86,247.99	OCCIDENTAL PETROLEUM CORP	2.559	A1	A	A
10/31/2013	11/05/2013	252,170.52	CHEVRON CORP	3.166	Aa1	AA	WD
10/31/2013	11/05/2013	44,452.98	MARATHON PETROLEUM CORP	2.050	N/A	BBB	N/A
10/31/2013	11/05/2013	26,056.52	PHILLIPS 66	1.843	Baa1	BBB	N/A
10/31/2013	11/05/2013	188,066.97	EXXON MOBIL CORP	2.673	Aaa	AAA	WD
11/12/2013	11/15/2013	143,949.20	MARATHON OIL CORP	1.952	N/A	BBB	BBB
11/12/2013	11/15/2013	58,472.00	CONOCOPHILLIPS	3.690	A1	A	A
11/12/2013	11/15/2013	105,734.09	OCCIDENTAL PETROLEUM CORP	2.562	A1	A	A
11/12/2013	11/15/2013	312,106.34	CHEVRON CORP	3.174	Aa1	AA	WD
11/12/2013	11/15/2013	140,526.09	MARATHON PETROLEUM CORP	1.996	N/A	BBB	N/A
11/12/2013	11/15/2013	32,590.00	PHILLIPS 66	2.042	Baa1	BBB	N/A
11/12/2013	11/15/2013	194,977.65	EXXON MOBIL CORP	2.659	Aaa	AAA	WD
	Subtotal:	18,151,812.17	49 item(s)				
Wellington Management							
10/04/2013	10/09/2013	1,295,298.25	OCCIDENTAL PETROLEUM CORP	2.578	A1	A	A
10/04/2013	10/09/2013	922,594.11	CHEVRON CORP	3.217	Aa1	AA	WD
10/04/2013	10/09/2013	1,161,143.97	EXXON MOBIL CORP	2.781	Aaa	AAA	WD
10/09/2013	10/15/2013	1,304,833.09	OCCIDENTAL PETROLEUM CORP	2.618	A1	A	A
10/09/2013	10/15/2013	920,812.36	CHEVRON CORP	3.272	Aa1	AA	WD
10/09/2013	10/15/2013	1,170,590.39	EXXON MOBIL CORP	2.819	Aaa	AAA	WD
	Subtotal:	6,775,272.17	6 item(s)				
Total: Oil&Gas		24,927,084.34	55 item(s)				

Trade Date	Settle Date	Principal	Description	Yield	Rating		
Oil&Gas Services							
Blackrock Investment Management							
10/07/2013	10/10/2013	463,047.76	HALLIBURTON CO	0.948	N/A	A	A-
10/09/2013	10/15/2013	248,119.59	HALLIBURTON CO	0.957	N/A	A	A-
10/15/2013	10/18/2013	61,326.48	HALLIBURTON CO	0.909	N/A	A	A-
10/21/2013	10/24/2013	61,615.56	HALLIBURTON CO	0.918	N/A	A	A-
10/30/2013	11/04/2013	69,251.00	HALLIBURTON CO	0.873	N/A	A	A-
10/31/2013	11/05/2013	47,806.02	HALLIBURTON CO	0.877	N/A	A	A-
11/12/2013	11/15/2013	60,074.96	HALLIBURTON CO	0.853	N/A	A	A-
Subtotal:		1,011,241.37	7 item(s)				

Total: Oil&Gas Services	1,011,241.37	7 item(s)
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Pharmaceuticals							
Blackrock Investment Management							
10/07/2013	10/10/2013	1,906,960.38	PFIZER INC	3.284	A1	AA	A+
10/07/2013	10/10/2013	1,370,902.80	JOHNSON & JOHNSON	2.933	Aaa	AAA	AAA
10/07/2013	10/10/2013	366,350.65	ABBVIE INC	2.603	Baa1	A	N/A
10/07/2013	10/10/2013	1,384,882.08	BRISTOL-MYERS SQUIBB CO	2.978	N/A	A+	A-
10/07/2013	10/10/2013	1,628,691.60	MERCK & CO. INC.	3.592	WR	AA	A+
10/07/2013	10/10/2013	264,927.29	ABBOTT LABORATORIES	2.775	N/A	A+	A+
10/09/2013	10/15/2013	1,012,993.22	PFIZER INC	3.323	A1	AA	A+
10/09/2013	10/15/2013	730,487.45	JOHNSON & JOHNSON	2.955	Aaa	AAA	AAA
10/09/2013	10/15/2013	193,917.96	ABBVIE INC	2.678	Baa1	A	N/A
10/09/2013	10/15/2013	734,262.34	BRISTOL-MYERS SQUIBB CO	3.017	N/A	A+	A-
10/09/2013	10/15/2013	865,948.68	MERCK & CO. INC.	3.639	WR	AA	A+
10/09/2013	10/15/2013	142,512.32	ABBOTT LABORATORIES	1.688	N/A	A+	A+
10/15/2013	10/18/2013	253,699.83	PFIZER INC	3.224	A1	AA	A+
10/15/2013	10/18/2013	189,474.18	JOHNSON & JOHNSON	2.824	Aaa	AAA	AAA
10/15/2013	10/18/2013	46,110.50	ABBVIE INC	3.472	Baa1	A	N/A
10/15/2013	10/18/2013	185,159.91	BRISTOL-MYERS SQUIBB CO	2.954	N/A	A+	A-
10/15/2013	10/18/2013	209,983.95	MERCK & CO. INC.	3.693	WR	AA	A+
10/15/2013	10/18/2013	33,844.00	ABBOTT LABORATORIES	1.661	N/A	A+	A+
10/21/2013	10/24/2013	259,118.25	PFIZER INC	3.092	A1	AA	A+
10/21/2013	10/24/2013	182,307.40	JOHNSON & JOHNSON	2.786	Aaa	AAA	AAA
10/21/2013	10/24/2013	48,287.00	ABBVIE INC	3.310	Baa1	A	N/A
10/21/2013	10/24/2013	186,244.84	BRISTOL-MYERS SQUIBB CO	2.842	N/A	A+	A-
10/21/2013	10/24/2013	203,740.24	MERCK & CO. INC.	3.698	WR	AA	A+
10/21/2013	10/24/2013	36,956.50	ABBOTT LABORATORIES	1.519	N/A	A+	A+
10/30/2013	11/04/2013	272,589.68	PFIZER INC	3.038	A1	AA	A+
10/30/2013	11/04/2013	195,163.92	JOHNSON & JOHNSON	2.737	Aaa	AAA	AAA
10/30/2013	11/04/2013	48,815.00	ABBVIE INC	3.279	Baa1	A	N/A
10/30/2013	11/04/2013	207,042.81	BRISTOL-MYERS SQUIBB CO	2.635	N/A	A+	A-
10/30/2013	11/04/2013	203,983.20	MERCK & CO. INC.	3.802	WR	AA	A+
10/30/2013	11/04/2013	36,949.50	ABBOTT LABORATORIES	1.516	N/A	A+	A+
10/31/2013	11/05/2013	190,464.00	PFIZER INC	3.063	A1	AA	A+
10/31/2013	11/05/2013	231,919.25	JOHNSON & JOHNSON	2.741	Aaa	AAA	AAA
10/31/2013	11/05/2013	34,100.01	ABBVIE INC	3.302	Baa1	A	N/A
10/31/2013	11/05/2013	163,556.00	BRISTOL-MYERS SQUIBB CO	2.666	N/A	A+	A-
10/31/2013	11/05/2013	145,008.00	MERCK & CO. INC.	3.814	WR	AA	A+
10/31/2013	11/05/2013	25,857.02	ABBOTT LABORATORIES	1.532	N/A	A+	A+
11/12/2013	11/15/2013	236,427.00	PFIZER INC	3.050	A1	AA	A+
11/12/2013	11/15/2013	168,314.22	JOHNSON & JOHNSON	2.747	Aaa	AAA	AAA
11/12/2013	11/15/2013	42,740.73	ABBVIE INC	3.361	Baa1	A	N/A
11/12/2013	11/15/2013	172,879.74	BRISTOL-MYERS SQUIBB CO	2.698	N/A	A+	A-
11/12/2013	11/15/2013	180,449.84	MERCK & CO. INC.	3.660	WR	AA	A+
11/12/2013	11/15/2013	33,759.90	ABBOTT LABORATORIES	1.500	N/A	A+	A+
Subtotal:		15,027,783.19	42 item(s)				

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Trade Date	Settle Date	Principal	Description	Yield	Rating		
Wellington Management							
10/04/2013	10/09/2013	1,164,776.87	PFIZER INC	3.243	A1	AA	A+
10/04/2013	10/09/2013	1,760,506.64	JOHNSON & JOHNSON	2.909	Aaa	AAA	AAA
10/04/2013	10/09/2013	1,196,228.00	MERCK & CO. INC.	3.566	WR	AA	A+
10/04/2013	10/09/2013	1,526,733.02	CARDINAL HEALTH INC	2.144	N/A	A-	BBB+
10/09/2013	10/15/2013	1,162,455.37	PFIZER INC	3.323	A1	AA	A+
10/09/2013	10/15/2013	1,769,830.97	JOHNSON & JOHNSON	2.955	Aaa	AAA	AAA
10/09/2013	10/15/2013	1,194,862.03	MERCK & CO. INC.	3.639	WR	AA	A+
10/09/2013	10/15/2013	1,545,868.90	CARDINAL HEALTH INC	2.181	N/A	A-	BBB+
Subtotal:		11,321,261.80	8 item(s)				

Total: Pharmaceuticals	26,349,044.99	50 item(s)
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Pipelines**Blackrock Investment Management**

10/07/2013	10/10/2013	1,598,482.69	ENBRIDGE INC	2.961	Baa1	A-	N/A
10/07/2013	10/10/2013	383,802.72	SPECTRA ENERGY CORP	3.564	N/A	BBB	N/A
10/09/2013	10/15/2013	857,104.50	ENBRIDGE INC	2.979	Baa1	A-	N/A
10/09/2013	10/15/2013	206,749.74	SPECTRA ENERGY CORP	3.591	N/A	BBB	N/A
10/15/2013	10/18/2013	208,485.45	ENBRIDGE INC	2.959	Baa1	A-	N/A
10/15/2013	10/18/2013	51,466.50	SPECTRA ENERGY CORP	3.548	N/A	BBB	N/A
10/21/2013	10/24/2013	210,068.50	ENBRIDGE INC	2.868	Baa1	A-	N/A
10/21/2013	10/24/2013	49,663.04	SPECTRA ENERGY CORP	3.427	N/A	BBB	N/A
10/30/2013	11/04/2013	222,303.64	ENBRIDGE INC	2.837	Baa1	A-	N/A
10/30/2013	11/04/2013	53,395.50	SPECTRA ENERGY CORP	3.433	N/A	BBB	N/A
10/31/2013	11/05/2013	43,123.00	ENBRIDGE INC	2.795	Baa1	A-	N/A
10/31/2013	11/05/2013	35,420.00	SPECTRA ENERGY CORP	3.429	N/A	BBB	N/A
11/12/2013	11/15/2013	187,971.92	ENBRIDGE INC	2.846	Baa1	A-	N/A
11/12/2013	11/15/2013	44,578.56	SPECTRA ENERGY CORP	3.441	N/A	BBB	N/A
Subtotal:		4,152,615.76	14 item(s)				

Wellington Management

10/03/2013	10/08/2013	477,687.46	ENBRIDGE INC	2.968	Baa1	A-	N/A
10/04/2013	10/09/2013	1,025,973.94	ENBRIDGE INC	2.978	Baa1	A-	N/A
10/09/2013	10/15/2013	1,042,707.89	ENBRIDGE INC	2.979	Baa1	A-	N/A
Subtotal:		2,546,369.29	3 item(s)				

Total: Pipelines	6,698,985.05	17 item(s)
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REITS**Wellington Management**

10/04/2013	10/09/2013	608,848.06	PUBLIC STORAGE	2.980	N/A	A	A+
10/09/2013	10/15/2013	617,991.14	PUBLIC STORAGE	2.994	N/A	A	A+
		2 item(s)					

Total: REITS	1,226,839.20	2 item(s)
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Retail**Blackrock Investment Management**

10/07/2013	10/10/2013	1,931,310.08	HOME DEPOT INC	1.943	N/A	A	A-
10/07/2013	10/10/2013	453,846.96	WAL-MART STORES INC	2.515	Aa2	AA	AA
10/07/2013	10/10/2013	1,182,210.00	MCDONALD'S CORP	3.264	WR	A	A
10/09/2013	10/15/2013	1,034,062.70	HOME DEPOT INC	1.969	N/A	A	A-
10/09/2013	10/15/2013	248,458.06	WAL-MART STORES INC	2.475	Aa2	AA	AA
10/09/2013	10/15/2013	625,978.99	MCDONALD'S CORP	3.303	WR	A	A
10/15/2013	10/18/2013	255,863.26	HOME DEPOT INC	1.942	N/A	A	A-
10/15/2013	10/18/2013	59,467.04	WAL-MART STORES INC	2.430	Aa2	AA	AA
10/15/2013	10/18/2013	149,804.48	MCDONALD'S CORP	3.284	WR	A	A

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Trade Date	Settle Date	Principal	Description	Yield	Rating		
10/21/2013	10/24/2013	246,423.87	HOME DEPOT INC	1.957	N/A	A	A-
10/21/2013	10/24/2013	59,897.92	WAL-MART STORES INC	2.405	Aa2	AA	AA
10/21/2013	10/24/2013	151,127.20	MCDONALD'S CORP	3.256	WR	A	A
10/30/2013	11/04/2013	265,201.36	HOME DEPOT INC	1.875	N/A	A	A-
10/30/2013	11/04/2013	61,666.96	WAL-MART STORES INC	2.350	Aa2	AA	AA
10/30/2013	11/04/2013	163,322.06	MCDONALD'S CORP	3.207	WR	A	A
10/31/2013	11/05/2013	187,133.04	HOME DEPOT INC	1.874	N/A	A	A-
10/31/2013	11/05/2013	46,116.00	WAL-MART STORES INC	2.354	Aa2	AA	AA
10/31/2013	11/05/2013	154,455.04	MCDONALD'S CORP	3.191	WR	A	A
11/12/2013	11/15/2013	220,761.92	HOME DEPOT INC	1.898	N/A	A	A-
11/12/2013	11/15/2013	55,076.00	WAL-MART STORES INC	2.298	Aa2	AA	AA
11/12/2013	11/15/2013	136,641.82	MCDONALD'S CORP	3.151	WR	A	A
Subtotal:		7,688,824.76	21 item(s)				

Wellington Management

10/04/2013	10/09/2013	1,239,845.61	TARGET CORP	2.381	A2	A+	A-
10/04/2013	10/09/2013	1,331,639.28	LOWE'S COS INC	1.371	N/A	A-	WD
10/04/2013	10/09/2013	963,804.53	CVS CAREMARK CORP	1.472	N/A	BBB+	WD
10/04/2013	10/09/2013	927,017.26	WAL-MART STORES INC	2.483	Aa2	AA	AA
10/04/2013	10/09/2013	1,289,981.44	MCDONALD'S CORP	3.252	WR	A	A
10/04/2013	10/09/2013	544,838.74	TJX COMPANIES INC	0.923	N/A	A+	N/A
10/09/2013	10/15/2013	1,242,258.82	TARGET CORP	2.408	A2	A+	A-
10/09/2013	10/15/2013	1,312,308.55	LOWE'S COS INC	1.416	N/A	A-	WD
10/09/2013	10/15/2013	998,877.74	CVS CAREMARK CORP	1.443	N/A	BBB+	WD
10/09/2013	10/15/2013	943,724.60	WAL-MART STORES INC	2.475	Aa2	AA	AA
10/09/2013	10/15/2013	1,297,794.85	MCDONALD'S CORP	3.303	WR	A	A
10/09/2013	10/15/2013	540,300.08	TJX COMPANIES INC	0.947	N/A	A+	N/A
10/28/2013	10/31/2013	2,179,054.47	WAL-MART STORES INC	2.343	Aa2	AA	AA
10/28/2013	10/31/2013	2,183,132.75	TJX COMPANIES INC	0.885	N/A	A+	N/A
Subtotal:		16,994,578.72	14 item(s)				

Total: Retail	24,683,403.48	35 item(s)
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Semiconductors

Blackrock Investment Management

10/07/2013	10/10/2013	765,180.64	INTEL CORP	3.942	N/A	A+	A+
10/09/2013	10/15/2013	409,747.80	INTEL CORP	3.984	N/A	A+	A+
10/15/2013	10/18/2013	103,121.48	INTEL CORP	3.848	N/A	A+	A+
10/21/2013	10/24/2013	103,370.28	INTEL CORP	3.729	N/A	A+	A+
10/30/2013	11/04/2013	110,475.00	INTEL CORP	3.674	N/A	A+	A+
10/31/2013	11/05/2013	76,388.03	INTEL CORP	3.681	N/A	A+	A+
11/12/2013	11/15/2013	92,823.74	INTEL CORP	3.702	N/A	A+	A+
Subtotal:		1,661,106.97	7 item(s)				

Total: Semiconductors	1,661,106.97	7 item(s)
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Software

Blackrock Investment Management

10/07/2013	10/10/2013	1,181,159.18	MICROSOFT CORP	2.761	Aaa	AAA	AA+
10/09/2013	10/15/2013	633,598.57	MICROSOFT CORP	2.782	Aaa	AAA	AA+
10/15/2013	10/18/2013	162,425.89	MICROSOFT CORP	2.667	Aaa	AAA	AA+
10/21/2013	10/24/2013	157,741.20	MICROSOFT CORP	2.629	Aaa	AAA	AA+
10/30/2013	11/04/2013	167,508.94	MICROSOFT CORP	2.589	Aaa	AAA	AA+
10/31/2013	11/05/2013	117,645.00	MICROSOFT CORP	2.602	Aaa	AAA	AA+
11/12/2013	11/15/2013	149,574.00	MICROSOFT CORP	2.479	Aaa	AAA	AA+
Subtotal:		2,569,652.78	7 item(s)				

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Trade Date	Settle Date	Principal	Description	Yield	Rating		
Wellington Management							
10/04/2013	10/09/2013	976,201.25	ORACLE CORP	1.085	N/A	A+	A+
10/04/2013	10/09/2013	1,884,897.63	MICROSOFT CORP	2.716	Aaa	AAA	AA+
10/09/2013	10/15/2013	960,982.22	ORACLE CORP	1.118	N/A	A+	A+
10/09/2013	10/15/2013	1,888,244.33	MICROSOFT CORP	2.782	Aaa	AAA	AA+
	Subtotal:	5,710,325.43	4 item(s)				

Total: Software	8,279,978.21	11 item(s)
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Telecommunications**Blackrock Investment Management**

10/07/2013	10/10/2013	1,807,631.64	VERIZON COMMUNICATIONS INC	4.388	Baa1	BBB+	A-
10/07/2013	10/10/2013	757,953.72	MOTOROLA SOLUTIONS INC	1.790	Baa2	BBB	BBB
10/07/2013	10/10/2013	974,522.12	AT&T INC	5.294	WR	A-	A
10/07/2013	10/10/2013	258,696.73	BCE INC	5.387	Baa2	BBB+	NR
10/09/2013	10/15/2013	957,164.58	VERIZON COMMUNICATIONS INC	4.491	Baa1	BBB+	A-
10/09/2013	10/15/2013	397,821.88	MOTOROLA SOLUTIONS INC	1.835	Baa2	BBB	BBB
10/09/2013	10/15/2013	523,091.80	AT&T INC	5.333	WR	A-	A
10/09/2013	10/15/2013	142,236.93	BCE INC	5.304	Baa2	BBB+	NR
10/15/2013	10/18/2013	232,356.00	VERIZON COMMUNICATIONS INC	4.480	Baa1	BBB+	A-
10/15/2013	10/18/2013	96,968.00	MOTOROLA SOLUTIONS INC	1.802	Baa2	BBB	BBB
10/15/2013	10/18/2013	128,431.64	AT&T INC	5.340	WR	A-	A
10/15/2013	10/18/2013	34,391.04	BCE INC	5.302	Baa2	BBB+	NR
10/21/2013	10/24/2013	246,706.18	VERIZON COMMUNICATIONS INC	4.105	Baa1	BBB+	A-
10/21/2013	10/24/2013	97,596.96	MOTOROLA SOLUTIONS INC	1.782	Baa2	BBB	BBB
10/21/2013	10/24/2013	129,608.78	AT&T INC	5.115	WR	A-	A
10/21/2013	10/24/2013	35,222.00	BCE INC	5.182	Baa2	BBB+	NR
10/30/2013	11/04/2013	257,702.49	VERIZON COMMUNICATIONS INC	4.104	Baa1	BBB+	A-
10/30/2013	11/04/2013	137,889.84	AT&T INC	4.964	WR	A-	A
10/30/2013	11/04/2013	99,452.96	MOTOROLA SOLUTIONS INC	1.751	Baa2	BBB	BBB
10/30/2013	11/04/2013	34,734.00	BCE INC	5.255	Baa2	BBB+	NR
10/31/2013	11/05/2013	181,638.72	VERIZON COMMUNICATIONS INC	4.108	Baa1	BBB+	A-
10/31/2013	11/05/2013	97,879.05	AT&T INC	4.971	WR	A-	A
10/31/2013	11/05/2013	6,254.00	MOTOROLA SOLUTIONS INC	1.743	Baa2	BBB	BBB
10/31/2013	11/05/2013	26,118.00	BCE INC	5.240	Baa2	BBB+	NR
11/12/2013	11/15/2013	215,706.06	VERIZON COMMUNICATIONS INC	4.184	Baa1	BBB+	A-
11/12/2013	11/15/2013	112,308.16	AT&T INC	5.145	WR	A-	A
11/12/2013	11/15/2013	89,349.68	MOTOROLA SOLUTIONS INC	1.705	Baa2	BBB	BBB
11/12/2013	11/15/2013	30,649.50	BCE INC	5.035	Baa2	BBB+	NR
	Subtotal:	8,110,082.46	28 item(s)				

Total: Telecommunications	8,110,082.46	28 item(s)
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Toys/Games/Hobbies**Blackrock Investment Management**

10/07/2013	10/10/2013	498,991.20	MATTEL INC	3.378	N/A	BBB+	A-
10/09/2013	10/15/2013	265,352.75	MATTEL INC	3.410	N/A	BBB+	A-
10/15/2013	10/18/2013	66,449.44	MATTEL INC	3.345	N/A	BBB+	A-
10/21/2013	10/24/2013	64,329.45	MATTEL INC	3.254	N/A	BBB+	A-
10/30/2013	11/04/2013	71,528.00	MATTEL INC	3.112	N/A	BBB+	A-
10/31/2013	11/05/2013	48,810.96	MATTEL INC	3.133	N/A	BBB+	A-
11/12/2013	11/15/2013	61,946.36	MATTEL INC	3.108	N/A	BBB+	A-
	Subtotal:	1,077,408.16	7 item(s)				

Wellington Management

10/04/2013	10/09/2013	875,679.85	MATTEL INC	3.267	N/A	BBB+	A-
10/09/2013	10/15/2013	851,036.52	MATTEL INC	3.410	N/A	BBB+	A-
	Subtotal:	1,726,716.37	2 item(s)				

Total: Toys/Games/Hobbies	2,804,124.53	9 item(s)
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Trade Date	Settle Date	Principal	Description	Yield	Rating		
Transportation							
Blackrock Investment Management							
10/07/2013	10/10/2013	735,979.20	UNION PACIFIC CORP	1.873	Baa1	A	N/A
10/07/2013	10/10/2013	883,447.46	UNITED PARCEL SERVICE-CL B	2.700	N/A	A+	N/A
10/09/2013	10/15/2013	396,848.66	UNION PACIFIC CORP	1.876	Baa1	A	N/A
10/09/2013	10/15/2013	470,694.59	UNITED PARCEL SERVICE-CL B	2.740	N/A	A+	N/A
10/15/2013	10/18/2013	93,966.00	UNION PACIFIC CORP	1.830	Baa1	A	N/A
10/15/2013	10/18/2013	117,546.00	UNITED PARCEL SERVICE-CL B	2.691	N/A	A+	N/A
10/21/2013	10/24/2013	92,142.00	UNION PACIFIC CORP	1.859	Baa1	A	N/A
10/21/2013	10/24/2013	121,473.56	UNITED PARCEL SERVICE-CL B	2.591	N/A	A+	N/A
10/30/2013	11/04/2013	90,393.00	UNION PACIFIC CORP	1.899	Baa1	A	N/A
10/31/2013	11/05/2013	60,665.00	UNION PACIFIC CORP	1.888	Baa1	A	N/A
11/12/2013	11/15/2013	78,090.10	UNION PACIFIC CORP	1.830	Baa1	A	N/A
11/12/2013	11/15/2013	109,575.62	UNITED PARCEL SERVICE-CL B	2.441	N/A	A+	N/A
Subtotal:		3,250,821.19	12 item(s)				

Wellington Management							
10/04/2013	10/09/2013	495,069.85	C.H. ROBINSON WORLDWIDE INC	2.394	N/A	N/A	N/A
10/04/2013	10/09/2013	1,537,724.90	UNITED PARCEL SERVICE-CL B	2.670	N/A	A+	N/A
10/09/2013	10/15/2013	502,183.06	C.H. ROBINSON WORLDWIDE INC	2.414	N/A	N/A	N/A
10/09/2013	10/15/2013	1,536,403.44	UNITED PARCEL SERVICE-CL B	2.740	N/A	A+	N/A
Subtotal:		4,071,381.25	4 item(s)				

Total: Transportation	7,322,202.44	16 item(s)					
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Water							
Blackrock Investment Management							
10/07/2013	10/10/2013	537,600.63	AMERICAN WATER WORKS CO INC	2.638	Baa1	A-	N/A
10/09/2013	10/15/2013	291,770.64	AMERICAN WATER WORKS CO INC	2.616	Baa1	A-	N/A
10/15/2013	10/18/2013	68,881.45	AMERICAN WATER WORKS CO INC	2.619	Baa1	A-	N/A
10/21/2013	10/24/2013	71,248.53	AMERICAN WATER WORKS CO INC	2.519	Baa1	A-	N/A
10/30/2013	11/04/2013	76,968.54	AMERICAN WATER WORKS CO INC	2.476	Baa1	A-	N/A
10/31/2013	11/05/2013	51,162.48	AMERICAN WATER WORKS CO INC	2.473	Baa1	A-	N/A
11/12/2013	11/15/2013	63,870.60	AMERICAN WATER WORKS CO INC	2.568	Baa1	A-	N/A
Subtotal:		1,161,502.87	7 item(s)				

Total: Water	1,161,502.87	7 item(s)					
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Total: Equity Purchases			
Blackrock Investment Management	171,579,991.18	574 item(s)	

Total: Equity Purchases			
Wellington Management	106,975,146.31	97 item(s)	

Grand Total:			
Equity Purchases	278,555,137.49	671 item(s)	

EQUITY SALES:

Trade Date	Settle Date	Principal	Description	Yield	Rating		
Blackrock Investment Management							
Apparel							
10/01/2013	10/04/2013	(129,094.58)	VF CORP	1.750	N/A	A-	N/A
10/02/2013	10/07/2013	(36,315.17)	VF CORP	1.778	N/A	A-	N/A
10/02/2013	10/07/2013	(10,535.21)	VF CORP	1.778	N/A	A-	N/A
10/02/2013	10/07/2013	(16,388.95)	VF CORP	1.778	N/A	A-	N/A
10/03/2013	10/08/2013	(49,345.37)	VF CORP	1.788	N/A	A-	N/A
10/03/2013	10/08/2013	(18,349.04)	VF CORP	1.788	N/A	A-	N/A
10/03/2013	10/08/2013	(9,935.73)	VF CORP	1.788	N/A	A-	N/A
10/04/2013	10/09/2013	(21,555.31)	VF CORP	1.771	N/A	A-	N/A
10/04/2013	10/09/2013	(49,611.77)	VF CORP	1.771	N/A	A-	N/A
10/07/2013	10/10/2013	(22,280.48)	VF CORP	1.795	N/A	A-	N/A
10/09/2013	10/15/2013	(16,163.83)	VF CORP	1.809	N/A	A-	N/A
10/09/2013	10/15/2013	(48,281.77)	VF CORP	1.809	N/A	A-	N/A
10/09/2013	10/15/2013	(96,980.29)	VF CORP	1.809	N/A	A-	N/A
10/10/2013	10/16/2013	(33,934.88)	VF CORP	1.787	N/A	A-	N/A
10/11/2013	10/17/2013	(45,835.29)	VF CORP	1.775	N/A	A-	N/A
10/11/2013	10/17/2013	(29,627.70)	VF CORP	1.775	N/A	A-	N/A
10/14/2013	10/17/2013	(58,170.56)	VF CORP	1.761	N/A	A-	N/A
10/15/2013	10/18/2013	(13,188.72)	VF CORP	1.778	N/A	A-	N/A
10/15/2013	10/18/2013	(10,043.00)	VF CORP	1.778	N/A	A-	N/A
10/15/2013	10/18/2013	(19,910.56)	VF CORP	1.778	N/A	A-	N/A
10/16/2013	10/21/2013	(34,722.98)	VF CORP	1.729	N/A	A-	N/A
Subtotal:		(770,271.19)	21 item(s)				
Total: Apparel		(770,271.19)	21 item(s)				
Beverages							
Wellington Management							
10/28/2013	10/31/2013	(11,485,032.98)	PEPSICO INC	2.612	A	N/A	A
Subtotal:		(11,485,032.98)	1 item(s)				
Total: Beverages		(11,485,032.98)	1 item(s)				
Cosmetics/Personal Care							
Blackrock Investment Management							
11/06/2013	11/12/2013	(2,121,334.54)	PROCTER & GAMBLE CO/THE	2.858	Aa3	AA-	N/A
Subtotal:		(2,121,334.54)	1 item(s)				
Total: Cosmetics/Personal Care		(2,121,334.54)	1 item(s)				
Insurance							
Blackrock Investment Management							
10/22/2013	10/25/2013	(3,441,978.07)	MARSH & MCLENNAN COS	2.085	N/A	A-	BBB+
10/22/2013	10/25/2013	(317,532.47)	MARSH & MCLENNAN COS	2.085	N/A	A-	BBB+
10/22/2013	10/25/2013	(1,825,097.47)	CINCINNATI FINANCIAL CORP	3.264	BBB	N/A	A-
10/22/2013	10/25/2013	(1,898,180.71)	ALLSTATE CORP	1.804	A-	N/A	A-
Subtotal:		(7,482,788.72)	4 item(s)				
Total: Insurance		(7,482,788.72)	4 item(s)				
Transportation							
Wellington Management							
12/02/2013	12/05/2013	(52,469.62)	C.H. ROBINSON WORLDWIDE INC	2.394	N/A	N/A	N/A
12/02/2013	12/05/2013	(46,859.18)	C.H. ROBINSON WORLDWIDE INC	2.394	N/A	N/A	N/A
12/05/2013	12/10/2013	(99,207.21)	C.H. ROBINSON WORLDWIDE INC	2.403	N/A	N/A	N/A
12/06/2013	12/11/2013	(340,457.70)	C.H. ROBINSON WORLDWIDE INC	2.418	N/A	N/A	N/A
12/09/2013	12/12/2013	(122,090.61)	C.H. ROBINSON WORLDWIDE INC	2.418	N/A	N/A	N/A
12/10/2013	12/13/2013	(69,607.66)	C.H. ROBINSON WORLDWIDE INC	2.426	N/A	N/A	N/A
12/16/2013	12/19/2013	(173,961.22)	C.H. ROBINSON WORLDWIDE INC	2.491	N/A	N/A	N/A
Subtotal:		(904,653.20)	7 item(s)				
Total: Transportation		(904,653.20)	7 item(s)				

Total: Equity Sales		
Blackrock Investment Management	(10,374,394.45)	26 item(s)

Total: Equity Sales		
Wellington Management	(12,389,686.18)	8 item(s)

Grand Total:		
Equity Sales	(22,764,080.63)	34 item(s)

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

COMPLIANCE REPORT

As of December 31, 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>Canadian Issuer Rated Below AA-</u>							
1	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, 2	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:		110,000,000	2 item(s)				

(1) This bond rated below AA- was in compliance with our investment guidelines at the time of purchase.

(2) 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.

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