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Date: August 2, 2013

**AGENDA ITEM 9ci – INFORMATIONAL ONLY FOR BOARD OF DIRECTORS**

**TO: MEMBERS OF THE INVESTMENT COMMITTEE**

- I. SUBJECT:** Approval of Investment Transactions
- II. PROGRAM:** Treasury and Investments
- III. RECOMMENDATION:** **Action Required** – To approve and ratify the Investment Transactions from April 1, 2013 to June 30, 2013.
- IV. ANALYSIS:**  
The bond transactions for the period of April 1, 2013 to June 30, 2013 are attached as Item 4a. The current investments no longer in compliance with State Fund's Investment Policy are listed in the Compliance Report, Attachment 4b. 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.
- V. RESULTS/COSTS:**  
Reporting on the Investment Transactions fulfills a responsibility of the Treasury and Investments Department.

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STEPHANIE CHAN, Treasury and  
Investments Program Manager

Attachments



## INVESTMENTS TRANSACTIONS

One thousand one hundred ninety-one transactions were consummated during the period from April 1 to June 30, 2013.

Trade	Settle	Par/Shares	Description	Coupon	Maturity	Yield	Rating
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### BOND PURCHASES:

#### Treasury

New England Asset Management

06/11/13	06/12/13	25,000,000.00	US TREASURY N/B	1.750	05/15/23	2.216	Aaa / AA+
06/12/13	06/13/13	25,000,000.00	US TREASURY N/B	1.750	05/15/23	2.237	Aaa / AA+
Subtotal:		50,000,000.00	2 item(s)				

<b>Total: Treasury</b>	<b>50,000,000.00</b>	<b>2 item(s)</b>
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#### Municipal

Deutsche Insurance Asset Management

04/05/13	04/16/13	4,400,000.00	OR ADMIN SVCS-B-TXBL	1.353	04/01/18	1.270	Aa2 / AAA
05/21/13	05/24/13	10,000,000.00	MINNEAPOLIS-TXB-RF-CO	3.500	12/01/19	1.502	Aaa / AAA
05/23/13	06/26/13	5,000,000.00	ARLINGTON ISD-REF-TXB	1.281	02/15/18	1.281	Aaa / AAA
05/30/13	06/25/13	5,000,000.00	LOUDOUN CO-B-REF-TXBL	1.455	12/01/18	1.455	Aaa / AAA
06/27/13	07/18/13	9,390,000.00	GEORGIA-SER E -TXBL	1.780	02/01/18	1.830	Aaa / AAA
Subtotal:		33,790,000.00	5 item(s)				

New England Asset Management

04/09/13	04/29/13	5,750,000.00	MO HSG DEV-REF-TXBL	2.650	11/01/40	2.650	NA / AA+
04/10/13	04/25/13	2,750,000.00	MN HSG FIN-REF-TXBL	2.700	09/01/41	2.700	Aaa / NA
04/12/13	04/17/13	2,000,000.00	SC HSG FIN & DEV-1	2.950	01/01/41	2.950	Aaa / NA
04/15/13	04/30/13	3,900,000.00	CO HSG & FIN-AA-CL I	2.800	09/01/41	2.800	Aaa / NA
04/18/13	04/23/13	7,500,000.00	DENVER SCHS-B-REF-TXB	2.798	12/15/22	2.798	Aa3 / NA
04/24/13	04/30/13	4,460,000.00	CA HSG FIN -A-TXBL	2.900	02/01/42	2.900	Aaa / NA
04/24/13	04/30/13	3,250,000.00	CA HSG FIN -B-TXBL	2.900	02/01/42	2.919	Aaa / NA
04/24/13	05/16/13	4,750,000.00	FL HSG FIN CORP-A-TXB	2.800	07/01/41	2.803	Aaa / NA
04/25/13	05/21/13	3,000,000.00	VA HSG DEV-B-TXBL	2.750	04/25/42	2.750	Aaa / AAA
06/13/13	06/18/13	6,400,000.00	DENVER ARPT	6.414	11/15/39	5.243	A1 / A+
Subtotal:		43,760,000.00	10 item(s)				

<b>Total: Municipal</b>	<b>77,550,000.00</b>	<b>15 item(s)</b>
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Trade	Settle	Par/Shares	Description	Coupon	Maturity	Yield	Rating
<u>Corporate</u>							
Deutsche Insurance Asset Management							
04/02/13	04/05/13	3,845,000.00	HOME DEPOT INC	2.700	04/01/23	2.718	A3 / A-
04/04/13	04/11/13	4,545,000.00	WAL-MART STORES INC	4.000	04/11/43	4.020	Aa2 / AA
04/10/13	04/15/13	4,300,000.00	BANK OF MONTREAL	2.550	11/06/22	2.685	Aa3 / A+
04/11/13	04/24/13	10,000,000.00	SUTTER HEALTH	2.286	08/15/53	1.674	Aa3 / AA-
04/19/13	04/24/13	7,000,000.00	PRUDENTIAL HOLDINGS, LLC	8.695	12/18/23	3.509	Baa1 / A+
04/23/13	04/26/13	3,200,000.00	PRUDENTIAL HOLDINGS, LLC	8.695	12/18/23	3.862	Baa1 / A+
04/25/13	05/02/13	5,000,000.00	MICROSOFT CORP	3.750	05/01/43	3.828	Aaa / AAA
04/30/13	05/03/13	24,110,000.00	APPLE INC	2.400	05/03/23	2.415	Aa1 / AA+
04/30/13	05/03/13	5,680,000.00	APPLE INC	3.850	05/04/43	3.883	Aa1 / AA+
04/30/13	05/06/13	1,805,000.00	PRES & FELLOWS OF HARVARD	3.529	10/01/31	3.529	Aaa / AAA
05/15/13	05/20/13	14,000,000.00	MERCK & CO INC	2.800	05/18/23	2.810	A2 / AA
05/16/13	05/23/13	15,000,000.00	THOMSON REUTERS CORP	4.500	05/23/43	4.618	Baa1 / A-
05/30/13	06/06/13	3,270,000.00	NATIONAL RURAL UTIL COOP	2.350	06/15/20	2.372	A1 / A+
06/03/13	06/06/13	15,000,000.00	EMC CORP	1.875	06/01/18	1.887	A1 / A
06/04/13	06/11/13	3,900,000.00	BAXTER INTERNATIONAL INC	3.200	06/15/23	3.237	A3 / A
06/11/13	06/14/13	10,000,000.00	BAXTER INTERNATIONAL INC	3.200	06/15/23	3.244	A3 / A
06/11/13	06/14/13	3,790,000.00	HOME DEPOT INC	2.700	04/01/23	3.074	A3 / A-
06/11/13	06/14/13	3,500,000.00	HOME DEPOT INC	2.700	04/01/23	3.074	A3 / A-
06/11/13	06/14/13	8,315,000.00	NATIONAL RURAL UTIL COOP	2.350	06/15/20	2.494	A1 / A+
06/17/13	06/24/13	4,370,000.00	CHEVRON CORP	1.718	06/24/18	1.718	Aa1 / AA
06/17/13	06/24/13	2,960,000.00	CHEVRON CORP	3.191	06/24/23	3.191	Aa1 / AA
06/25/13	06/28/13	10,000,000.00	CHEVRON CORP	3.191	06/24/23	3.449	Aa1 / AA
06/25/13	06/28/13	8,530,000.00	EMC CORP	1.875	06/01/18	2.311	A1 / A
06/25/13	06/28/13	10,000,000.00	MERCK & CO INC	2.800	05/18/23	3.559	A2 / AA
Subtotal:		182,120,000.00	24 item(s)				
New England Asset Management FHLB Reinvestment							
04/10/13	04/15/13	22,500,000.00	GOLDMAN SACHS GROUP INC	5.350	01/15/16	1.267	A3 / A-
04/15/13	04/18/13	20,000,000.00	GOLDMAN SACHS GROUP INC	5.350	01/15/16	1.360	A3 / A-
04/24/13	04/29/13	575,000.00	GOLDMAN SACHS GROUP INC	5.350	01/15/16	1.346	A3 / A-
05/29/13	06/03/13	40,000,000.00	JPMORGAN CHASE & CO	1.625	05/15/18	1.954	A2 / A
06/04/13	06/07/13	10,000,000.00	JPMORGAN CHASE & CO	1.625	05/15/18	2.050	A2 / A
Subtotal:		93,075,000.00	5 item(s)				
New England Asset Management							
04/09/13	04/12/13	14,800,000.00	ANHEUSER-BUSCH INBEV	2.500	07/15/22	2.579	A3 / A
04/09/13	04/12/13	19,900,000.00	MEDTRONIC INC	2.750	04/01/23	2.605	A2 / A+
04/09/13	04/12/13	9,900,000.00	PEPSICO INC	2.750	03/05/22	2.429	Aa3 / A-
04/10/13	04/15/13	20,000,000.00	RAYTHEON COMPANY	2.500	12/15/22	2.644	A3 / A-
04/16/13	04/19/13	9,850,000.00	OCCIDENTAL PETROLEUM	2.700	02/15/23	2.509	A1 / A
04/25/13	04/30/13	15,000,000.00	WAL-MART STORES INC	2.550	04/11/23	2.480	Aa2 / AA
04/29/13	05/02/13	4,825,000.00	PEPSICO INC	2.750	03/05/22	2.348	Aa3 / A-

Trade	Settle	Par/Shares	Description	Coupon	Maturity	Yield	Rating
04/29/13	05/06/13	4,000,000.00	PRES & FELLOWS OF HARVARD	3.529	10/01/31	3.529	Aaa / AAA
05/01/13	05/09/13	2,750,000.00	JOHNS HOPKINS HEALTH SYS	1.424	05/15/18	1.424	Aa3 / AA-
05/01/13	05/09/13	2,700,000.00	JOHNS HOPKINS HEALTH SYS	2.767	05/15/23	2.767	Aa3 / AA-
05/13/13	05/20/13	20,000,000.00	NORTHERN STATES PWR-MINN	2.600	05/15/23	2.621	A1 / A
05/15/13	05/20/13	20,000,000.00	MERCK & CO INC	2.800	05/18/23	2.810	A2 / AA
06/04/13	06/11/13	24,900,000.00	BAXTER INTERNATIONAL INC	3.200	06/15/23	3.237	A3 / A
06/17/13	06/24/13	6,500,000.00	CHEVRON CORP	3.191	06/24/23	3.191	Aa1 / AA
Subtotal:		175,125,000.00	14 item(s)				

<b>Total: CORP</b>	<b>450,320,000.00</b>	<b>43 item(s)</b>
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#### MBS Pass-Through

##### Deutsche Insurance Asset Management

04/11/13	04/16/13	4,993,491.80	FG Q17038	3.500	04/01/43	2.103	Aaa / AA+
04/11/13	04/16/13	10,000,000.00	FG Q17378	3.500	04/01/43	2.087	Aaa / AA+
04/11/13	04/16/13	10,000,000.00	FG Q17453	3.500	04/01/43	2.089	Aaa / AA+
04/23/13	04/26/13	14,455,252.95	FG Q11551	3.500	09/01/42	1.571	Aaa / AA+
06/25/13	07/15/13	15,661,125.97	FG Q18873	3.500	06/01/43	3.270	Aaa / AA+
06/26/13	07/15/13	11,086,241.55	FG G07106	3.500	08/01/42	3.417	Aaa / AA+
06/14/13	06/19/13	9,986,080.20	FN AB9571	3.500	06/01/43	2.680	Aaa / AA+
Subtotal:		76,182,192.47	7 item(s)	<b>3.500</b>			

##### New England Asset Management

04/04/13	04/11/13	20,000,000.00	FG V80024	3.000	04/01/43	2.818	Aaa / AA+
04/23/13	05/13/13	28,721,345.51	FG V80005	3.000	04/01/43	2.507	Aaa / AA+
05/28/13	06/13/13	4,343,327.40	FG Q18257	3.000	05/01/43	2.920	Aaa / AA+
05/29/13	06/13/13	23,838,518.64	FG C04641	3.000	03/01/43	2.896	Aaa / AA+
04/09/13	04/11/13	24,815,284.90	FN AR6675	3.000	02/01/43	2.258	Aaa / AA+
05/29/13	06/20/13	23,945,016.24	G2 MA1011	3.000	05/20/43	2.663	Aaa / AA+
Subtotal:		125,663,492.70	6 item(s)	<b>3.000</b>			

<b>Total: MBS</b>	<b>201,845,685.17</b>	<b>13 item(s)</b>
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#### Agency CMBS

##### Deutsche Insurance Asset Management

04/05/13	04/23/13	9,860,000.00	FHMS K712 A2	1.869	11/25/19	1.529	Aaa / AA+
Subtotal:		9,860,000.00	1 item(s)				

<b>Total: Agy CMBS</b>	<b>9,860,000.00</b>	<b>1 item(s)</b>
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<b>Total Bond Purchases:</b>		
<b>Deutsche Insurance Asset Management</b>	<b>301,952,192.47</b>	<b>37 item(s)</b>

<b>Total Bond Purchases:</b>		
<b>New England Asset Management</b>	<b>487,623,492.70</b>	<b>37 item(s)</b>

<b>Total:</b>	<b>789,575,685.17</b>	<b>74 item(s)</b>
<b>Bond Purchases:</b>		

Trade	Settle	Par/Shares	Description	Coupon	Maturity	Yield	Rating
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**BOND SALES:**

**Corporate**

Deutsche Insurance Asset Management

04/02/13	04/05/13	5,000,000.00	DAIMLER FINANCE NA LLC	1.300	07/31/15	1.007	A3 / A-
Subtotal:		5,000,000.00	1 item(s)				---

New England Asset Management

04/04/13	04/09/13	6,500,000.00	BANK OF NOVA SCOTIA	0.750	10/09/15	0.716	Aa2 / A+
04/29/13	05/02/13	4,500,000.00	THERMO FISHER SCIENTIFIC	2.250	08/15/16	1.402	Baa1 / BBB
Subtotal:		11,000,000.00	2 item(s)				

<b>Total: Corporate</b>	<b>16,000,000.00</b>	<b>3 item(s)</b>
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**Municipal**

Deutsche Insurance Asset Management

05/02/13	05/07/13	15,350,000.00	CHICAGO BOE-BAB-TXB	6.038	12/01/29	4.891	A2 / A+
05/09/13	05/14/13	8,500,000.00	IL ST-B-TXBL-	5.450	01/01/27	4.938	A2 / A-
Subtotal:		23,850,000.00	2 item(s)				

<b>Total: Municipal</b>	<b>23,850,000.00</b>	<b>2 item(s)</b>
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**Treasury**

New England Asset Management

04/08/13	04/09/13	50,000,000.00	US TREASURY N/B	1.625	11/15/22	1.702	Aaa / AA+
Subtotal:		50,000,000.00	1 item(s)				

<b>Total: Treasury</b>	<b>50,000,000.00</b>	<b>1 item(s)</b>
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<b>Total Bond Sales:</b>		
<b>Deutsche Insurance</b>	<b>28,850,000.00</b>	<b>3 item(s)</b>
<b>Asset Management</b>		

<b>Total Bond Sales:</b>		
<b>New England Asset</b>	<b>61,000,000.00</b>	<b>3 item(s)</b>
<b>Management</b>		

<b>Total:</b>	<b>89,850,000.00</b>	<b>6 item(s)</b>
<b>Bond Sales</b>		

## EQUITY PURCHASES

### Advertising

#### Wellington Management

Trade	Settle	Principal	Description	Dvd Yld	Ratings
05/29/13	06/03/13	569,306.70	OMNICOM GROUP	2.076	N/A / BBB+ / NR
06/20/13	06/25/13	1,240,734.52	OMNICOM GROUP	2.271	N/A / BBB+ / NR
<b>Total: Advertising</b>		<b>1,810,041.22</b>	<b>2</b>		items

### Aerospace/Defense

#### Blackrock Investment Management LLC

04/10/13	04/15/13	460,421.76	NORTHROP GRUMMAN CORP	3.065	N/A / BBB+ / BBB+
04/10/13	04/15/13	683,766.72	RAYTHEON COMPANY	3.521	N/A / A- / A-
04/10/13	04/15/13	821,191.64	UNITED TECHNOLOGIES CORP	2.191	A2 / A / A
04/10/13	04/15/13	107,812.98	ROCKWELL COLLINS INC	1.884	N/A / A / A
04/19/13	04/24/13	273,904.32	RAYTHEON COMPANY	3.585	N/A / A- / A-
04/19/13	04/24/13	183,832.48	NORTHROP GRUMMAN CORP	3.100	N/A / BBB+ / BBB+
04/19/13	04/24/13	323,326.15	UNITED TECHNOLOGIES CORP	2.237	A2 / A / A
04/19/13	04/24/13	42,647.99	ROCKWELL COLLINS INC	1.964	N/A / A / A
04/24/13	04/29/13	95,671.94	NORTHROP GRUMMAN CORP	2.983	N/A / BBB+ / BBB+
04/24/13	04/29/13	24,727.00	ROCKWELL COLLINS INC	1.946	N/A / A / A
04/24/13	04/29/13	166,199.04	UNITED TECHNOLOGIES CORP	2.267	A2 / A / A

Trade	Settle	Principal	Description	Dvd Yld	Ratings
04/24/13	04/29/13	139,900.08	RAYTHEON COMPANY	3.527	N/A / A- / A-
04/26/13	05/01/13	18,603.99	ROCKWELL COLLINS INC	1.939	N/A / A / A
04/26/13	05/01/13	96,792.80	NORTHROP GRUMMAN CORP	2.963	N/A / BBB+ / BBB+
04/26/13	05/01/13	144,256.08	RAYTHEON COMPANY	3.404	N/A / A- / A-
04/26/13	05/01/13	155,448.00	UNITED TECHNOLOGIES CORP	2.287	A2 / A / A
05/06/13	05/09/13	140,124.00	UNITED TECHNOLOGIES CORP	2.230	A2 / A / A
05/06/13	05/09/13	19,419.66	ROCKWELL COLLINS INC	1.850	N/A / A / A
06/03/13	06/06/13	148,166.82	NORTHROP GRUMMAN CORP	2.722	N/A / BBB+ / BBB+
06/03/13	06/06/13	75,572.00	UNITED TECHNOLOGIES CORP	2.247	A2 / A / A
06/03/13	06/06/13	12,965.00	ROCKWELL COLLINS INC	1.843	N/A / A / A
06/03/13	06/06/13	165,387.25	RAYTHEON COMPANY	3.095	N/A / A- / A-
06/04/13	06/07/13	152,424.45	RAYTHEON COMPANY	3.090	N/A / A- / A-
06/04/13	06/07/13	19,479.00	ROCKWELL COLLINS INC	1.848	N/A / A / A
06/04/13	06/07/13	160,021.00	UNITED TECHNOLOGIES CORP	2.270	A2 / A / A
06/04/13	06/07/13	107,205.02	NORTHROP GRUMMAN CORP	2.741	N/A / BBB+ / BBB+
06/06/13	06/11/13	72,056.05	RAYTHEON COMPANY	3.107	N/A / A- / A-
06/06/13	06/11/13	12,843.78	ROCKWELL COLLINS INC	1.854	N/A / A / A
06/06/13	06/11/13	82,796.13	UNITED TECHNOLOGIES CORP	2.307	A2 / A / A
06/06/13	06/11/13	49,002.84	NORTHROP GRUMMAN CORP	2.748	N/A / BBB+ / BBB+
06/19/13	06/24/13	3,221.28	ROCKWELL COLLINS INC	1.882	N/A / A / A
06/19/13	06/24/13	15,059.47	NORTHROP GRUMMAN CORP	2.724	N/A / BBB+ / BBB+
06/19/13	06/24/13	23,858.84	UNITED TECHNOLOGIES CORP	2.272	A2 / A / A
06/19/13	06/24/13	22,210.72	RAYTHEON COMPANY	3.064	N/A / A- / A-
06/27/13	07/02/13	18,891.00	ROCKWELL COLLINS INC	1.907	N/A / A / A
06/27/13	07/02/13	107,895.06	NORTHROP GRUMMAN CORP	2.716	N/A / BBB+ / BBB+
06/27/13	07/02/13	158,154.23	UNITED TECHNOLOGIES CORP	2.288	A2 / A / A
06/27/13	07/02/13	153,059.02	RAYTHEON COMPANY	3.085	N/A / A- / A-
<b>Subtotal:</b>		<b>5,458,315.58</b>	<b>38</b>		items

**Aerospace/Defense**

**Wellington Management**

04/05/13	04/10/13	103,540.05	GENERAL DYNAMICS CORP	2.933	N/A / A / A
04/08/13	04/11/13	157,797.49	GENERAL DYNAMICS CORP	2.953	N/A / A / A
04/17/13	04/22/13	263,478.71	LOCKHEED MARTIN CORP	4.500	Baa1 / A- / A-
05/29/13	06/03/13	456,710.60	GENERAL DYNAMICS CORP	2.695	N/A / A / A
05/29/13	06/03/13	483,476.60	LOCKHEED MARTIN CORP	4.147	Baa1 / A- / A-
05/29/13	06/03/13	307,459.40	NORTHROP GRUMMAN CORP	2.761	N/A / BBB+ / BBB+
05/29/13	06/03/13	470,893.50	UNITED TECHNOLOGIES CORP	2.249	A2 / A / A
06/20/13	06/25/13	679,930.03	NORTHROP GRUMMAN CORP	2.757	N/A / BBB+ / BBB+
06/20/13	06/25/13	1,004,273.48	UNITED TECHNOLOGIES CORP	2.317	A2 / A / A
06/20/13	06/25/13	1,051,117.55	LOCKHEED MARTIN CORP	4.236	Baa1 / A- / A-
06/20/13	06/25/13	994,433.89	GENERAL DYNAMICS CORP	2.742	N/A / A / A
<b>Subtotal:</b>		<b>5,973,111.29</b>	<b>11</b>		items

<b>Total: Aerospace /Defense</b>	<b>11,431,426.87</b>	<b>49 items</b>
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Agriculture

**Blackrock Investment Management LLC**

<b>Trade</b>	<b>Settle</b>	<b>Principal</b>	<b>Description</b>	<b>Dvd Yld</b>	<b>Ratings</b>
04/10/13	04/15/13	299,217.24	ALTRIA GROUP INC	4.853	Baa1 / BBB / BBB+
04/10/13	04/15/13	417,331.00	LORILLARD INC	4.160	N/A / BBB- / BBB
04/10/13	04/15/13	1,035,437.87	PHILIP MORRIS INTERNATIONAL	3.374	A2 / A / A
04/19/13	04/24/13	415,911.15	PHILIP MORRIS INTERNATIONAL	3.374	A2 / A / A
04/19/13	04/24/13	169,291.87	LORILLARD INC	4.160	N/A / BBB- / BBB
04/19/13	04/24/13	119,571.88	ALTRIA GROUP INC	4.940	Baa1 / BBB / BBB+
04/24/13	04/29/13	60,516.60	ALTRIA GROUP INC	4.868	Baa1 / BBB / BBB+
04/24/13	04/29/13	90,554.94	LORILLARD INC	4.160	N/A / BBB- / BBB
04/24/13	04/29/13	218,332.10	PHILIP MORRIS INTERNATIONAL	3.374	A2 / A / A
04/26/13	05/01/13	85,618.60	LORILLARD INC	4.160	N/A / BBB- / BBB
04/26/13	05/01/13	210,213.96	PHILIP MORRIS INTERNATIONAL	3.374	A2 / A / A
04/26/13	05/01/13	61,248.96	ALTRIA GROUP INC	4.794	Baa1 / BBB / BBB+
05/06/13	05/09/13	176,966.95	PHILIP MORRIS INTERNATIONAL	3.374	A2 / A / A
05/06/13	05/09/13	50,526.70	ALTRIA GROUP INC	4.795	Baa1 / BBB / BBB+
05/06/13	05/09/13	72,323.78	LORILLARD INC	4.160	N/A / BBB- / BBB
06/03/13	06/06/13	92,325.00	PHILIP MORRIS INTERNATIONAL	3.593	A2 / A / A
06/03/13	06/06/13	38,641.41	LORILLARD INC	4.938	N/A / BBB- / BBB
06/03/13	06/06/13	29,076.00	ALTRIA GROUP INC	4.746	Baa1 / BBB / BBB+
06/04/13	06/07/13	61,705.07	ALTRIA GROUP INC	4.778	Baa1 / BBB / BBB+
06/04/13	06/07/13	86,413.00	LORILLARD INC	4.942	N/A / BBB- / BBB
06/04/13	06/07/13	202,282.08	PHILIP MORRIS INTERNATIONAL	3.613	A2 / A / A
06/06/13	06/11/13	42,669.80	LORILLARD INC	4.947	N/A / BBB- / BBB
06/06/13	06/11/13	98,757.34	PHILIP MORRIS INTERNATIONAL	3.622	A2 / A / A
06/06/13	06/11/13	28,330.08	ALTRIA GROUP INC	4.831	Baa1 / BBB / BBB+
06/19/13	06/24/13	8,612.88	ALTRIA GROUP INC	5.000	Baa1 / BBB / BBB+
06/19/13	06/24/13	12,896.65	LORILLARD INC	4.877	N/A / BBB- / BBB
06/19/13	06/24/13	28,530.85	PHILIP MORRIS INTERNATIONAL	3.678	A2 / A / A
06/27/13	07/02/13	60,364.28	ALTRIA GROUP INC	4.965	Baa1 / BBB / BBB+
06/27/13	07/02/13	88,208.00	LORILLARD INC	4.895	N/A / BBB- / BBB
06/27/13	07/02/13	194,321.60	PHILIP MORRIS INTERNATIONAL	3.873	A2 / A / A
<b>Subtotal:</b>		<b>4,556,197.64</b>	<b>30</b>		items
<b>Total: Agriculture</b>		<b>4,556,197.64</b>	<b>30 items</b>		



Apparel

**Blackrock Investment Management LLC**

Trade	Settle	Principal	Description	Dvd Yld	Ratings
04/10/13	04/15/13	707,743.64	VF CORP	1.844	N/A / A- / N/A
04/19/13	04/24/13	289,110.67	VF CORP	1.879	N/A / A- / N/A
04/24/13	04/29/13	156,198.15	VF CORP	1.825	N/A / A- / N/A
04/26/13	05/01/13	138,635.52	VF CORP	1.819	N/A / A- / N/A
05/06/13	05/09/13	124,231.73	VF CORP	1.793	N/A / A- / N/A
06/03/13	06/06/13	73,717.96	VF CORP	1.713	N/A / A- / N/A
06/04/13	06/07/13	149,273.20	VF CORP	1.705	N/A / A- / N/A
06/06/13	06/11/13	72,944.60	VF CORP	1.802	N/A / A- / N/A
06/19/13	06/24/13	23,095.38	VF CORP	1.730	N/A / A- / N/A
06/27/13	07/02/13	153,015.36	VF CORP	1.734	N/A / A- / N/A
<b>Subtotal:</b>		<b>1,887,966.21</b>	<b>10</b>	items	/

Apparel

**Wellington Management**

05/29/13	06/03/13	462,923.70	NIKE INC -CL B	1.287	N/A / A+ / N/A
06/20/13	06/25/13	988,489.15	NIKE INC -CL B	1.333	N/A / A+ / N/A
<b>Subtotal:</b>		<b>1,451,412.85</b>	<b>2</b>	items	/

<b>Total: Apparel</b>	<b>3,339,379.06</b>	<b>12 item(s)</b>
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Auto Parts&Equipment

**Blackrock Investment Management LLC**

04/10/13	04/15/13	228,183.91	JOHNSON CONTROLS INC	2.179	Baa1 / BBB+ / WD
04/19/13	04/24/13	87,488.91	JOHNSON CONTROLS INC	2.267	Baa1 / BBB+ / WD
04/24/13	04/29/13	47,827.08	JOHNSON CONTROLS INC	2.161	Baa1 / BBB+ / WD
04/26/13	05/01/13	45,657.56	JOHNSON CONTROLS INC	2.109	Baa1 / BBB+ / WD
05/06/13	05/09/13	38,832.53	JOHNSON CONTROLS INC	2.095	Baa1 / BBB+ / WD
06/03/13	06/06/13	22,263.00	JOHNSON CONTROLS INC	1.972	Baa1 / BBB+ / WD
06/04/13	06/07/13	48,189.83	JOHNSON CONTROLS INC	2.018	Baa1 / BBB+ / WD
06/06/13	06/11/13	25,385.92	JOHNSON CONTROLS INC	2.041	Baa1 / BBB+ / WD
06/19/13	06/24/13	7,044.57	JOHNSON CONTROLS INC	2.044	Baa1 / BBB+ / WD
06/27/13	07/02/13	46,919.34	JOHNSON CONTROLS INC	2.081	Baa1 / BBB+ / WD
<b>Subtotal:</b>		<b>597,792.65</b>	<b>10</b>	items	

<b>Total: Auto Parts&amp;Equipment</b>	<b>597,792.65</b>	<b>10 item(s)</b>
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Banks

**Blackrock Investment Management LLC**

04/10/13	04/15/13	436,425.00	SUNTRUST BANKS INC	0.686	Baa1 / BBB / BBB+
04/10/13	04/15/13	135,526.56	M & T BANK CORP	2.680	A3 / A- / A-
04/10/13	04/15/13	1,750,263.60	JPMORGAN CHASE & CO	2.437	A2 / A / A+
04/10/13	04/17/13	542,062.16	TORONTO-DOMINION BANK	3.303	Aa1 / AA- / AA-
04/10/13	04/15/13	446,211.81	CITIGROUP INC	0.089	N/A / A- / A
04/10/13	04/15/13	451,957.92	FIFTH THIRD BANCORP	2.345	Baa1 / BBB / A-
04/10/13	04/15/13	821,467.20	US BANCORP	2.281	A1 / A+ / AA-
04/10/13	04/15/13	547,289.30	BANK OF NOVA SCOTIA	3.967	Aa2 / A+ / N/A
04/10/13	04/15/13	1,668,439.50	WELLS FARGO & CO	2.422	A2 / A+ / AA-

State Compensation Insurance Fund

Board of Directors – August 14, 2013

Open Agenda Item 9ci – Bond Transactions and Compliance Report (Bond Transactions)

Trade	Settle	Principal	Description	Dvd Yld	Ratings
04/19/13	04/24/13	663,305.27	WELLS FARGO & CO	2.482	A2 / A+ / AA-
04/19/13	04/24/13	211,193.46	TORONTO-DOMINION BANK	3.303	Aa1 / AA- / AA-
04/19/13	04/24/13	317,125.06	US BANCORP	2.400	A1 / A+ / AA-
04/19/13	04/24/13	185,868.17	CITIGROUP INC	0.089	N/A / A- / A
04/19/13	04/24/13	180,451.04	FIFTH THIRD BANCORP	2.378	Baa1 / BBB / A-
04/19/13	04/24/13	215,772.57	BANK OF NOVA SCOTIA	4.114	Aa2 / A+ / N/A
04/19/13	04/24/13	689,264.54	JPMORGAN CHASE & CO	2.541	A2 / A / A+
04/19/13	04/24/13	177,930.08	SUNTRUST BANKS INC	0.707	Baa1 / BBB / BBB+
04/19/13	04/24/13	49,427.00	M & T BANK CORP	2.835	A3 / A- / A-
04/24/13	04/29/13	110,386.00	BANK OF NOVA SCOTIA	4.112	Aa2 / A+ / N/A
04/24/13	04/29/13	164,634.50	US BANCORP	2.353	A1 / A+ / AA-
04/24/13	04/29/13	29,948.97	M & T BANK CORP	2.803	A3 / A- / A-
04/24/13	04/29/13	89,511.26	SUNTRUST BANKS INC	0.690	Baa1 / BBB / BBB+
04/24/13	04/29/13	360,898.00	JPMORGAN CHASE & CO	2.463	A2 / A / A+
04/24/13	04/29/13	343,585.96	WELLS FARGO & CO	2.437	A2 / A+ / AA-
04/24/13	04/29/13	110,851.16	TORONTO-DOMINION BANK	3.303	Aa1 / AA- / AA-
04/24/13	04/29/13	98,767.41	CITIGROUP INC	0.085	N/A / A- / A
04/24/13	04/29/13	94,881.63	FIFTH THIRD BANCORP	2.333	Baa1 / BBB / A-
04/26/13	05/01/13	336,615.80	WELLS FARGO & CO	2.402	A2 / A+ / AA-
04/26/13	05/01/13	29,946.99	M & T BANK CORP	2.805	A3 / A- / A-
04/26/13	05/01/13	93,603.00	CITIGROUP INC	0.085	N/A / A- / A
04/26/13	05/01/13	92,120.05	FIFTH THIRD BANCORP	2.327	Baa1 / BBB / A-
04/26/13	05/01/13	351,675.36	JPMORGAN CHASE & CO	2.456	A2 / A / A+
04/26/13	05/01/13	106,596.08	BANK OF NOVA SCOTIA	4.078	Aa2 / A+ / N/A
04/26/13	05/01/13	103,644.06	TORONTO-DOMINION BANK	3.303	Aa1 / AA- / AA-
04/26/13	05/01/13	87,100.20	SUNTRUST BANKS INC	0.689	Baa1 / BBB / BBB+
04/26/13	05/01/13	159,548.64	US BANCORP	2.354	A1 / A+ / AA-
05/06/13	05/09/13	81,080.64	FIFTH THIRD BANCORP	2.254	Baa1 / BBB / A-
05/06/13	05/09/13	134,769.05	US BANCORP	2.372	A1 / A+ / AA-
05/06/13	05/09/13	93,198.08	BANK OF NOVA SCOTIA	3.919	Aa2 / A+ / N/A
05/06/13	05/09/13	81,247.25	CITIGROUP INC	0.084	N/A / A- / A
05/06/13	05/09/13	284,595.00	WELLS FARGO & CO	2.401	A2 / A+ / AA-
05/06/13	05/09/13	294,359.77	JPMORGAN CHASE & CO	2.491	A2 / A / A+
05/06/13	05/09/13	20,217.98	M & T BANK CORP	2.766	A3 / A- / A-
05/06/13	05/09/13	90,494.03	TORONTO-DOMINION BANK	3.303	Aa1 / AA- / AA-
05/06/13	05/09/13	77,624.04	SUNTRUST BANKS INC	0.671	Baa1 / BBB / BBB+
05/10/13	05/15/13	10,323.06	CITIGROUP INC	0.082	N/A / A- / A
05/10/13	05/15/13	47,650.53	SUNTRUST BANKS INC	0.657	Baa1 / BBB / BBB+
05/10/13	05/15/13	27,865.59	FIFTH THIRD BANCORP	2.201	Baa1 / BBB / A-
05/13/13	05/16/13	172,451.58	CITIGROUP INC	0.082	N/A / A- / A
05/13/13	05/16/13	42,230.42	CITIGROUP INC	0.082	N/A / A- / A
05/13/13	05/16/13	22,307.11	FIFTH THIRD BANCORP	2.203	Baa1 / BBB / A-
05/13/13	05/16/13	111,664.13	FIFTH THIRD BANCORP	2.203	Baa1 / BBB / A-
05/13/13	05/16/13	47,962.76	SUNTRUST BANKS INC	0.655	Baa1 / BBB / BBB+
05/13/13	05/16/13	27,507.30	SUNTRUST BANKS INC	0.655	Baa1 / BBB / BBB+
05/14/13	05/17/13	94,736.56	CITIGROUP INC	0.080	N/A / A- / A
05/14/13	05/17/13	45,669.86	CITIGROUP INC	0.080	N/A / A- / A
05/14/13	05/17/13	44,070.96	FIFTH THIRD BANCORP	2.178	Baa1 / BBB / A-
05/14/13	05/17/13	29,320.52	SUNTRUST BANKS INC	0.648	Baa1 / BBB / BBB+
05/15/13	05/20/13	49,547.30	CITIGROUP INC	0.078	N/A / A- / A
05/15/13	05/20/13	45,006.40	SUNTRUST BANKS INC	0.641	Baa1 / BBB / BBB+
05/16/13	05/21/13	49,188.31	SUNTRUST BANKS INC	0.640	Baa1 / BBB / BBB+
05/17/13	05/22/13	2,361.02	SUNTRUST BANKS INC	0.627	Baa1 / BBB / BBB+
05/17/13	05/22/13	20,835.08	SUNTRUST BANKS INC	0.627	Baa1 / BBB / BBB+

Trade	Settle	Principal	Description	Dvd Yld	Ratings
05/20/13	05/23/13	50,741.77	SUNTRUST BANKS INC	0.619	Baa1 / BBB / BBB+
05/21/13	05/24/13	40,907.77	SUNTRUST BANKS INC	0.622	Baa1 / BBB / BBB+
05/22/13	05/28/13	58,706.13	SUNTRUST BANKS INC	0.627	Baa1 / BBB / BBB+
06/03/13	06/06/13	51,376.50	BANK OF NOVA SCOTIA	3.995	Aa2 / A+ / N/A
06/03/13	06/06/13	53,775.00	FIFTH THIRD BANCORP	2.143	Baa1 / BBB / A-
06/03/13	06/06/13	171,184.00	JPMORGAN CHASE & CO	2.202	A2 / A / A+
06/03/13	06/06/13	63,670.00	SUNTRUST BANKS INC	0.775	Baa1 / BBB / BBB+
06/03/13	06/06/13	48,932.94	TORONTO-DOMINION BANK	3.756	Aa1 / AA- / AA-
06/03/13	06/06/13	160,820.00	WELLS FARGO & CO	2.431	A2 / A+ / AA-
06/03/13	06/06/13	10,483.50	M & T BANK CORP	2.652	A3 / A- / A-
06/03/13	06/06/13	66,212.90	CITIGROUP INC	0.077	N/A / A- / A
06/03/13	06/06/13	77,099.00	US BANCORP	2.212	A1 / A+ / AA-
06/04/13	06/07/13	144,051.04	CITIGROUP INC	0.078	N/A / A- / A
06/04/13	06/07/13	107,798.59	BANK OF NOVA SCOTIA	4.023	Aa2 / A+ / N/A
06/04/13	06/07/13	353,631.51	WELLS FARGO & CO	2.448	A2 / A+ / AA-
06/04/13	06/07/13	379,866.20	JPMORGAN CHASE & CO	2.221	A2 / A / A+
06/04/13	06/07/13	138,371.85	SUNTRUST BANKS INC	0.780	Baa1 / BBB / BBB+
06/04/13	06/07/13	31,443.00	M & T BANK CORP	2.685	A3 / A- / A-
06/04/13	06/07/13	116,803.70	FIFTH THIRD BANCORP	2.176	Baa1 / BBB / A-
06/04/13	06/07/13	105,480.96	TORONTO-DOMINION BANK	3.776	Aa1 / AA- / AA-
06/04/13	06/07/13	166,531.81	US BANCORP	2.211	A1 / A+ / AA-
06/06/13	06/11/13	69,723.36	CITIGROUP INC	0.079	N/A / A- / A
06/06/13	06/11/13	55,605.97	TORONTO-DOMINION BANK	3.846	Aa1 / AA- / AA-
06/06/13	06/11/13	58,661.46	FIFTH THIRD BANCORP	2.160	Baa1 / BBB / A-
06/06/13	06/11/13	83,845.44	US BANCORP	2.205	A1 / A+ / AA-
06/06/13	06/11/13	69,230.26	SUNTRUST BANKS INC	0.784	Baa1 / BBB / BBB+
06/06/13	06/11/13	183,285.90	JPMORGAN CHASE & CO	2.243	A2 / A / A+
06/06/13	06/11/13	10,073.29	M & T BANK CORP	2.727	A3 / A- / A-
06/06/13	06/11/13	50,130.09	BANK OF NOVA SCOTIA	4.071	Aa2 / A+ / N/A
06/06/13	06/11/13	175,293.80	WELLS FARGO & CO	2.431	A2 / A+ / AA-
06/19/13	06/24/13	19,508.92	SUNTRUST BANKS INC	0.800	Baa1 / BBB / BBB+
06/19/13	06/24/13	54,510.81	JPMORGAN CHASE & CO	2.241	A2 / A / A+
06/19/13	06/24/13	15,246.38	TORONTO-DOMINION BANK	3.843	Aa1 / AA- / AA-
06/19/13	06/24/13	24,088.73	US BANCORP	2.217	A1 / A+ / AA-
06/19/13	06/24/13	4,151.33	M & T BANK CORP	2.705	A3 / A- / A-
06/19/13	06/24/13	15,041.11	BANK OF NOVA SCOTIA	4.121	Aa2 / A+ / N/A
06/19/13	06/24/13	19,899.44	CITIGROUP INC	0.081	N/A / A- / A
06/19/13	06/24/13	51,458.27	WELLS FARGO & CO	2.435	A2 / A+ / AA-
06/19/13	06/24/13	17,173.80	FIFTH THIRD BANCORP	2.155	Baa1 / BBB / A-
06/27/13	07/02/13	118,763.45	FIFTH THIRD BANCORP	2.376	Baa1 / BBB / A-
06/27/13	07/02/13	33,484.14	M & T BANK CORP	2.511	A3 / A- / A-
06/27/13	07/02/13	374,129.70	JPMORGAN CHASE & CO	2.258	A2 / A / A+
06/27/13	07/02/13	135,857.40	CITIGROUP INC	0.083	N/A / A- / A
06/27/13	07/02/13	136,548.65	SUNTRUST BANKS INC	0.789	Baa1 / BBB / BBB+
06/27/13	07/02/13	102,605.51	BANK OF NOVA SCOTIA	4.295	Aa2 / A+ / N/A
06/27/13	07/02/13	104,135.72	TORONTO-DOMINION BANK	3.829	Aa1 / AA- / AA-
06/27/13	07/02/13	361,829.52	WELLS FARGO & CO	2.382	A2 / A+ / AA-
06/27/13	07/02/13	170,350.56	US BANCORP	2.255	A1 / A+ / AA-
<b>Subtotal:</b>		<b>19,215,100.80</b>	<b>111</b>		items

Banks

**Wellington Management**

Trade	Settle	Principal	Description	Dvd Yld	Ratings
05/29/13	06/03/13	408,415.20	WELLS FARGO & CO	2.429	A2 / A+ / AA-
05/29/13	06/03/13	466,405.95	PNC FINANCIAL SERVICES GROUP	2.284	A3 / A- / A+
06/20/13	06/25/13	890,068.18	WELLS FARGO & CO	2.469	A2 / A+ / AA-
06/20/13	06/25/13	1,008,397.32	PNC FINANCIAL SERVICES GROUP	2.308	A3 / A- / A+
<b>Subtotal:</b>		<b>2,773,286.65</b>	<b>4</b>	items	

<b>Total: Banks</b>	<b>21,988,387.45</b>	<b>115 item(s)</b>
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Beverages

**Blackrock Investment Management LLC**

04/10/13	04/16/13	669,527.39	COCA-COLA CO/THE	2.544	N/A / AA- / A+
04/10/13	04/15/13	644,817.88	BROWN-FORMAN CORP-CLASS B	7.071	N/A / A- / A+
04/19/13	04/24/13	272,462.66	BROWN-FORMAN CORP-CLASS B	6.936	N/A / A- / A+
04/19/13	04/24/13	286,319.81	COCA-COLA CO/THE	2.450	N/A / AA- / A+
04/24/13	04/29/13	144,417.38	COCA-COLA CO/THE	2.479	N/A / AA- / A+
04/24/13	04/29/13	133,755.25	BROWN-FORMAN CORP-CLASS B	7.115	N/A / A- / A+
04/26/13	05/01/13	139,136.91	COCA-COLA CO/THE	2.482	N/A / AA- / A+
04/26/13	05/01/13	133,147.25	BROWN-FORMAN CORP-CLASS B	7.089	N/A / A- / A+
05/06/13	05/09/13	113,062.56	BROWN-FORMAN CORP-CLASS B	7.057	N/A / A- / A+
05/06/13	05/09/13	117,914.44	COCA-COLA CO/THE	2.483	N/A / AA- / A+
06/03/13	06/06/13	54,707.92	BROWN-FORMAN CORP-CLASS B	7.325	N/A / A- / A+
06/03/13	06/06/13	60,697.50	COCA-COLA CO/THE	2.561	N/A / AA- / A+
06/04/13	06/07/13	123,955.56	BROWN-FORMAN CORP-CLASS B	7.298	N/A / A- / A+
06/04/13	06/07/13	132,690.88	COCA-COLA CO/THE	2.523	N/A / AA- / A+
06/06/13	06/11/13	64,690.72	COCA-COLA CO/THE	2.562	N/A / AA- / A+
06/06/13	06/11/13	61,613.73	BROWN-FORMAN CORP-CLASS B	7.230	N/A / A- / A+
06/19/13	06/24/13	18,947.68	COCA-COLA CO/THE	2.648	N/A / AA- / A+
06/19/13	06/24/13	18,360.89	BROWN-FORMAN CORP-CLASS B	7.246	N/A / A- / A+
06/27/13	07/02/13	123,632.82	BROWN-FORMAN CORP-CLASS B	7.304	N/A / A- / A+
06/27/13	07/02/13	130,183.68	COCA-COLA CO/THE	2.658	N/A / AA- / A+
<b>Subtotal:</b>		<b>3,444,042.90</b>	<b>20</b>	items	

Beverages

**Wellington Management**

05/29/13	06/03/13	748,018.60	PEPSICO INC	2.650	N/A / A / A
05/29/13	06/03/13	343,910.05	COCA-COLA CO/THE	2.524	N/A / AA- / A+
06/20/13	06/25/13	1,089,573.28	PEPSICO INC	2.763	N/A / A / A
06/20/13	06/25/13	726,512.81	COCA-COLA CO/THE	2.735	N/A / AA- / A+
<b>Subtotal:</b>		<b>2,908,014.74</b>	<b>4</b>	items	

<b>Total: Beverages</b>	<b>6,352,057.64</b>	<b>24 item(s)</b>
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Biotechnology

**Wellington Management**

05/29/13	06/03/13	538,704.00	AMGEN INC	1.590	N/A / A+ / BBB
06/20/13	06/25/13	1,103,573.69	AMGEN INC	1.724	N/A / A+ / BBB
<b>Subtotal:</b>		<b>1,642,277.69</b>	<b>2</b>	items	

<b>Total: Biotechnology</b>	<b>1,642,277.69</b>	<b>2 item(s)</b>
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Chemicals

**Blackrock Investment Management LLC**

Trade	Settle	Principal	Description	Dvd Yld	Ratings
04/10/13	04/15/13	269,842.70	DOW CHEMICAL CO/THE	4.021	Baa2 / BBB / BBB
04/10/13	04/15/13	359,969.60	PRAXAIR INC	1.992	N/A / A / N/A
04/10/13	04/15/13	703,770.46	DU PONT (E.I.) DE NEMOURS	3.458	A2 / A / A
04/19/13	04/24/13	283,834.02	DU PONT (E.I.) DE NEMOURS	3.500	A2 / A / A
04/19/13	04/24/13	143,128.96	PRAXAIR INC	2.052	N/A / A / N/A
04/19/13	04/24/13	107,041.55	DOW CHEMICAL CO/THE	4.190	Baa2 / BBB / BBB
04/24/13	04/29/13	58,184.64	DOW CHEMICAL CO/THE	3.978	Baa2 / BBB / BBB
04/24/13	04/29/13	79,216.83	PRAXAIR INC	1.995	N/A / A / N/A
04/24/13	04/29/13	157,799.10	DU PONT (E.I.) DE NEMOURS	3.261	A2 / A / A
04/26/13	05/01/13	153,661.43	DU PONT (E.I.) DE NEMOURS	3.251	A2 / A / A
04/26/13	05/01/13	56,715.57	DOW CHEMICAL CO/THE	3.830	Baa2 / BBB / BBB
04/26/13	05/01/13	67,768.98	PRAXAIR INC	1.996	N/A / A / N/A
05/06/13	05/09/13	51,002.55	DOW CHEMICAL CO/THE	3.764	Baa2 / BBB / BBB
05/06/13	05/09/13	129,383.04	DU PONT (E.I.) DE NEMOURS	3.192	A2 / A / A
05/06/13	05/09/13	56,878.25	PRAXAIR INC	1.980	N/A / A / N/A
06/03/13	06/06/13	72,221.50	DU PONT (E.I.) DE NEMOURS	3.100	A2 / A / A
06/03/13	06/06/13	27,203.92	DOW CHEMICAL CO/THE	3.727	Baa2 / BBB / BBB
06/03/13	06/06/13	34,348.50	PRAXAIR INC	1.948	N/A / A / N/A
06/04/13	06/07/13	155,819.44	DU PONT (E.I.) DE NEMOURS	3.119	A2 / A / A
06/04/13	06/07/13	69,892.02	PRAXAIR INC	1.971	N/A / A / N/A
06/04/13	06/07/13	58,872.53	DOW CHEMICAL CO/THE	3.697	Baa2 / BBB / BBB
06/06/13	06/11/13	34,186.89	PRAXAIR INC	2.015	N/A / A / N/A
06/06/13	06/11/13	75,752.74	DU PONT (E.I.) DE NEMOURS	3.176	A2 / A / A
06/06/13	06/11/13	30,233.43	DOW CHEMICAL CO/THE	3.777	Baa2 / BBB / BBB
06/19/13	06/24/13	10,780.30	PRAXAIR INC	1.924	N/A / A / N/A
06/19/13	06/24/13	8,281.25	DOW CHEMICAL CO/THE	3.753	Baa2 / BBB / BBB
06/19/13	06/24/13	21,546.00	DU PONT (E.I.) DE NEMOURS	3.253	A2 / A / A
06/27/13	07/02/13	69,111.00	PRAXAIR INC	2.002	N/A / A / N/A
06/27/13	07/02/13	55,222.12	DOW CHEMICAL CO/THE	3.957	Baa2 / BBB / BBB
06/27/13	07/02/13	150,967.60	DU PONT (E.I.) DE NEMOURS	3.248	A2 / A / A
<b>Subtotal:</b>		<b>3,552,636.92</b>	<b>30</b>		items

Chemicals

**Wellington Management**

04/17/13	04/22/13	99,023.94	PRAXAIR INC	2.041	N/A / A / N/A
04/17/13	04/22/13	65,769.24	PRAXAIR INC	2.041	N/A / A / N/A
04/18/13	04/23/13	311,954.04	PRAXAIR INC	2.049	N/A / A / N/A
05/29/13	06/03/13	426,920.30	PRAXAIR INC	1.947	N/A / A / N/A
05/29/13	06/03/13	441,006.25	ECOLAB INC	0.999	N/A / BBB+ / N/A
06/04/13	06/07/13	179,788.53	PRAXAIR INC	1.971	N/A / A / N/A
06/19/13	06/24/13	338,101.36	PRAXAIR INC	1.924	N/A / A / N/A
06/20/13	06/25/13	953,512.51	ECOLAB INC	1.059	N/A / BBB+ / N/A
06/20/13	06/25/13	1,157,937.14	PRAXAIR INC	1.977	N/A / A / N/A
<b>Subtotal:</b>		<b>3,974,013.32</b>	<b>9</b>		items

<b>Total: Chemicals</b>	<b>7,526,650.23</b>	<b>39 item(s)</b>
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**Commercial Services**

**Blackrock Investment Management LLC**

Trade	Settle	Principal	Description	Dvd Yld	Ratings
04/10/13	04/15/13	144,228.26	AUTOMATIC DATA PROCESSING	2.528	Aaa / AAA / N/A
04/19/13	04/24/13	58,698.00	AUTOMATIC DATA PROCESSING	2.546	Aaa / AAA / N/A
04/24/13	04/29/13	33,376.65	AUTOMATIC DATA PROCESSING	2.490	Aaa / AAA / N/A
04/26/13	05/01/13	26,657.52	AUTOMATIC DATA PROCESSING	2.493	Aaa / AAA / N/A
05/06/13	05/09/13	27,483.60	AUTOMATIC DATA PROCESSING	2.417	Aaa / AAA / N/A
06/03/13	06/06/13	13,805.00	AUTOMATIC DATA PROCESSING	2.387	Aaa / AAA / N/A
06/04/13	06/07/13	27,643.00	AUTOMATIC DATA PROCESSING	2.407	Aaa / AAA / N/A
06/06/13	06/11/13	13,475.44	AUTOMATIC DATA PROCESSING	2.443	Aaa / AAA / N/A
06/19/13	06/24/13	4,169.51	AUTOMATIC DATA PROCESSING	2.463	Aaa / AAA / N/A
06/27/13	07/02/13	27,932.00	AUTOMATIC DATA PROCESSING	2.451	Aaa / AAA / N/A
<b>Subtotal:</b>		<b>377,468.98</b>	<b>10</b>	items	

**Commercial Services**

**Wellington Management**

04/17/13	04/22/13	158,769.82	AUTOMATIC DATA PROCESSING	2.541	Aaa / AAA / N/A
05/29/13	06/03/13	737,574.60	AUTOMATIC DATA PROCESSING	2.379	Aaa / AAA / N/A
06/20/13	06/25/13	1,500,699.60	AUTOMATIC DATA PROCESSING	2.493	Aaa / AAA / N/A
<b>Subtotal:</b>		<b>2,397,044.02</b>	<b>3</b>	items	

**Total: Commercial Services**

**2,774,513.00 13 item(s)**

**Computers**

**Blackrock Investment Management LLC**

04/10/13	04/15/13	1,018,362.24	INTL BUSINESS MACHINES CORP	1.605	Aa3 / AA- / A+
04/19/13	04/24/13	385,370.00	INTL BUSINESS MACHINES CORP	1.790	Aa3 / AA- / A+
04/24/13	04/29/13	192,065.70	INTL BUSINESS MACHINES CORP	1.774	Aa3 / AA- / A+
04/26/13	05/01/13	194,212.50	INTL BUSINESS MACHINES CORP	1.750	Aa3 / AA- / A+
05/06/13	05/09/13	162,012.64	INTL BUSINESS MACHINES CORP	1.677	Aa3 / AA- / A+
06/03/13	06/06/13	83,150.00	INTL BUSINESS MACHINES CORP	1.676	Aa3 / AA- / A+
06/04/13	06/07/13	185,913.00	INTL BUSINESS MACHINES CORP	1.698	Aa3 / AA- / A+
06/06/13	06/11/13	101,025.55	INTL BUSINESS MACHINES CORP	1.718	Aa3 / AA- / A+
06/19/13	06/24/13	28,529.48	INTL BUSINESS MACHINES CORP	1.733	Aa3 / AA- / A+
06/27/13	07/02/13	176,620.77	INTL BUSINESS MACHINES CORP	1.788	Aa3 / AA- / A+
<b>Subtotal:</b>		<b>2,527,261.88</b>	<b>10</b>	items	

**Computers**

**Wellington Management**

05/29/13	06/03/13	697,605.15	INTL BUSINESS MACHINES CORP	1.683	Aa3 / AA- / A+
06/20/13	06/25/13	1,467,806.96	INTL BUSINESS MACHINES CORP	1.773	Aa3 / AA- / A+
<b>Subtotal:</b>		<b>2,165,412.11</b>	<b>2</b>	items	

**Total: Computers**

**4,692,673.99 12 item(s)**

**Cosmetics/Personal Care**

**Blackrock Investment Management LLC**

04/10/13	04/15/13	1,299,739.36	PROCTER & GAMBLE CO/THE	2.837	Aa3 / AA- / N/A
04/19/13	04/24/13	544,419.22	PROCTER & GAMBLE CO/THE	2.759	Aa3 / AA- / N/A
04/24/13	04/29/13	265,695.72	PROCTER & GAMBLE CO/THE	2.967	Aa3 / AA- / N/A
04/26/13	05/01/13	254,197.02	PROCTER & GAMBLE CO/THE	2.966	Aa3 / AA- / N/A

Trade	Settle	Principal	Description	Dvd Yld	Ratings
05/06/13	05/09/13	217,528.92	PROCTER & GAMBLE CO/THE	2.942	Aa3 / AA- / N/A
06/03/13	06/06/13	115,612.50	PROCTER & GAMBLE CO/THE	2.945	Aa3 / AA- / N/A
06/04/13	06/07/13	247,622.08	PROCTER & GAMBLE CO/THE	2.957	Aa3 / AA- / N/A
06/06/13	06/11/13	121,717.12	PROCTER & GAMBLE CO/THE	2.978	Aa3 / AA- / N/A
06/19/13	06/24/13	37,105.61	PROCTER & GAMBLE CO/THE	2.947	Aa3 / AA- / N/A
06/27/13	07/02/13	249,329.28	PROCTER & GAMBLE CO/THE	2.945	Aa3 / AA- / N/A
<b>Subtotal:</b>		<b>3,352,966.83</b>	<b>10</b>		items

#### Cosmetics/Personal Care

##### Wellington Management

05/29/13	06/03/13	407,893.55	COLGATE-PALMOLIVE CO	2.133	N/A / AA- / AA-
05/29/13	06/03/13	577,621.20	PROCTER & GAMBLE CO/THE	2.899	Aa3 / AA- / N/A
06/20/13	06/25/13	856,727.11	COLGATE-PALMOLIVE CO	2.272	N/A / AA- / AA-
06/20/13	06/25/13	1,233,524.95	PROCTER & GAMBLE CO/THE	3.039	Aa3 / AA- / N/A
<b>Subtotal:</b>		<b>3,075,766.81</b>	<b>4</b>		items

##### Total: Cosmetics

<b>/Personal Care</b>	<b>6,428,733.64</b>	<b>14 item(s)</b>
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#### Diversified Finan Serv

##### Blackrock Investment Management LLC

04/10/13	04/15/13	667,866.42	AMERICAN EXPRESS CO	1.223	A3 / BBB+ / A+
04/19/13	04/24/13	278,558.70	AMERICAN EXPRESS CO	1.190	A3 / BBB+ / A+
04/24/13	04/29/13	141,740.76	AMERICAN EXPRESS CO	1.186	A3 / BBB+ / A+
04/26/13	05/01/13	142,261.98	AMERICAN EXPRESS CO	1.181	A3 / BBB+ / A+
05/06/13	05/09/13	119,377.06	AMERICAN EXPRESS CO	1.142	A3 / BBB+ / A+
06/03/13	06/06/13	68,260.50	AMERICAN EXPRESS CO	1.046	A3 / BBB+ / A+
06/04/13	06/07/13	152,785.00	AMERICAN EXPRESS CO	1.052	A3 / BBB+ / A+
06/06/13	06/11/13	75,052.10	AMERICAN EXPRESS CO	1.049	A3 / BBB+ / A+
06/19/13	06/24/13	21,646.88	AMERICAN EXPRESS CO	1.078	A3 / BBB+ / A+
06/27/13	07/02/13	150,660.20	AMERICAN EXPRESS CO	1.065	A3 / BBB+ / A+
<b>Subtotal:</b>		<b>1,818,209.60</b>	<b>10</b>		items

#### Diversified Finan Serv

##### Wellington Management

05/29/13	06/03/13	656,649.75	BLACKROCK INC	2.179	A1 / A+ / N/A
06/20/13	06/25/13	1,175,121.22	BLACKROCK INC	2.524	A1 / A+ / N/A
<b>Subtotal:</b>		<b>1,831,770.97</b>	<b>2</b>		items

##### Total: Diversified

<b>Finan Serv</b>	<b>3,649,980.57</b>	<b>12 item(s)</b>
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#### Electric

##### Blackrock Investment Management LLC

04/10/13	04/15/13	263,012.50	AMERICAN ELECTRIC POWER	3.788	N/A / BBB / BBB
04/10/13	04/15/13	229,353.79	WISCONSIN ENERGY CORP	2.870	A3 / A- / A-
04/10/13	04/15/13	229,395.92	NORTHEAST UTILITIES	3.161	Baa2 / A- / BBB+
04/10/13	04/15/13	234,248.10	EDISON INTERNATIONAL	2.607	Baa2 / BBB- / BBB
04/10/13	04/15/13	349,550.00	PUBLIC SERVICE ENTERPRISE GP	4.078	N/A / BBB+ / BBB+
04/10/13	04/15/13	120,795.92	PPL CORPORATION	4.572	Baa3 / BBB / BBB
04/10/13	04/15/13	527,301.72	NEXTERA ENERGY INC	4.704	Baa1 / A- / A-
04/10/13	04/15/13	241,221.09	DUKE ENERGY CORP	4.183	3aa2 *+ / BBB+ / BBB+
04/17/13	04/22/13	520,575.44	DOMINION RESOURCES INC/VA	3.615	N/A / A- / BBB+

State Compensation Insurance Fund

Board of Directors – August 14, 2013

Open Agenda Item 9ci – Bond Transactions and Compliance Report (Bond Transactions)

Trade	Settle	Principal	Description	Dvd Yld	Ratings
04/17/13	04/22/13	135,462.00	ITC HOLDINGS CORP	1.649	N/A / BBB+ / N/A
04/19/13	04/24/13	95,687.90	WISCONSIN ENERGY CORP	2.843	A3 / A- / A-
04/19/13	04/24/13	214,819.83	NEXTERA ENERGY INC	4.704	Baa1 / A- / A-
04/19/13	04/24/13	93,763.95	NORTHEAST UTILITIES	3.108	Baa2 / A- / BBB+
04/19/13	04/24/13	217,447.56	DOMINION RESOURCES INC/VA	3.512	N/A / A- / BBB+
04/19/13	04/24/13	99,350.05	EDISON INTERNATIONAL	2.525	Baa2 / BBB- / BBB
04/19/13	04/24/13	109,935.10	AMERICAN ELECTRIC POWER	3.761	N/A / BBB / BBB
04/19/13	04/24/13	103,451.04	DUKE ENERGY CORP	4.096	Baa2 *+ / BBB+ / BBB+
04/19/13	04/24/13	51,653.60	PPL CORPORATION	4.446	Baa3 / BBB / BBB
04/19/13	04/24/13	54,367.02	ITC HOLDINGS CORP	1.656	N/A / BBB+ / N/A
04/24/13	04/29/13	26,318.40	PPL CORPORATION	4.413	Baa3 / BBB / BBB
04/24/13	04/29/13	56,227.93	AMERICAN ELECTRIC POWER	3.694	N/A / BBB / BBB
04/24/13	04/29/13	110,348.64	DOMINION RESOURCES INC/VA	3.510	N/A / A- / BBB+
04/24/13	04/29/13	49,522.88	NORTHEAST UTILITIES	3.108	Baa2 / A- / BBB+
04/24/13	04/29/13	52,548.09	DUKE ENERGY CORP	4.075	Baa2 *+ / BBB+ / BBB+
04/24/13	04/29/13	53,213.60	EDISON INTERNATIONAL	2.493	Baa2 / BBB- / BBB
04/24/13	04/29/13	27,169.23	ITC HOLDINGS CORP	1.645	N/A / BBB+ / N/A
04/24/13	04/29/13	48,608.12	WISCONSIN ENERGY CORP	2.819	A3 / A- / A-
04/24/13	04/29/13	113,310.68	NEXTERA ENERGY INC	4.704	Baa1 / A- / A-
04/26/13	05/01/13	44,724.50	NORTHEAST UTILITIES	3.113	Baa2 / A- / BBB+
04/26/13	05/01/13	48,523.53	WISCONSIN ENERGY CORP	2.816	A3 / A- / A-
04/26/13	05/01/13	26,999.49	ITC HOLDINGS CORP	1.650	N/A / BBB+ / N/A
04/26/13	05/01/13	47,986.47	EDISON INTERNATIONAL	2.484	Baa2 / BBB- / BBB
04/26/13	05/01/13	52,464.02	DUKE ENERGY CORP	4.068	Baa2 *+ / BBB+ / BBB+
04/26/13	05/01/13	26,485.04	PPL CORPORATION	4.382	Baa3 / BBB / BBB
04/26/13	05/01/13	55,701.47	AMERICAN ELECTRIC POWER	3.720	N/A / BBB / BBB
04/26/13	05/01/13	104,911.04	NEXTERA ENERGY INC	4.704	Baa1 / A- / A-
04/26/13	05/01/13	109,968.48	DOMINION RESOURCES INC/VA	3.515	N/A / A- / BBB+
05/06/13	05/09/13	26,850.36	ITC HOLDINGS CORP	1.660	N/A / BBB+ / N/A
05/06/13	05/09/13	45,549.99	AMERICAN ELECTRIC POWER	3.726	N/A / BBB / BBB
05/06/13	05/09/13	88,941.05	NEXTERA ENERGY INC	4.704	Baa1 / A- / A-
05/06/13	05/09/13	90,893.85	DOMINION RESOURCES INC/VA	3.548	N/A / A- / BBB+
05/06/13	05/09/13	37,082.24	NORTHEAST UTILITIES	3.132	Baa2 / A- / BBB+
05/06/13	05/09/13	3,131.80	NORTHEAST UTILITIES	3.132	Baa2 / A- / BBB+
05/06/13	05/09/13	39,472.47	WISCONSIN ENERGY CORP	2.832	A3 / A- / A-
05/06/13	05/09/13	41,357.84	EDISON INTERNATIONAL	2.571	Baa2 / BBB- / BBB
05/06/13	05/09/13	43,806.06	DUKE ENERGY CORP	4.178	Baa2 *+ / BBB+ / BBB+
05/06/13	05/09/13	352,221.21	PUBLIC SERVICE ENTERPRISE GP	4.022	N/A / BBB+ / BBB+
05/06/13	05/09/13	22,448.30	PPL CORPORATION	4.526	Baa3 / BBB / BBB
06/03/13	06/06/13	45,284.00	DOMINION RESOURCES INC/VA	3.861	N/A / A- / BBB+
06/03/13	06/06/13	11,986.00	PPL CORPORATION	4.882	Baa3 / BBB / BBB
06/03/13	06/06/13	29,929.50	PUBLIC SERVICE ENTERPRISE GP	4.306	N/A / BBB+ / BBB+
06/03/13	06/06/13	20,227.50	DUKE ENERGY CORP	4.555	Baa2 *+ / BBB+ / BBB+
06/03/13	06/06/13	18,422.00	EDISON INTERNATIONAL	2.882	Baa2 / BBB- / BBB
06/03/13	06/06/13	8,886.50	ITC HOLDINGS CORP	1.703	N/A / BBB+ / N/A
06/03/13	06/06/13	20,947.50	NORTHEAST UTILITIES	3.396	Baa2 / A- / BBB+
06/03/13	06/06/13	23,057.50	AMERICAN ELECTRIC POWER	4.118	N/A / BBB / BBB
06/03/13	06/06/13	45,975.00	NEXTERA ENERGY INC	3.304	Baa1 / A- / A-
06/03/13	06/06/13	20,492.50	WISCONSIN ENERGY CORP	3.120	A3 / A- / A-
06/04/13	06/07/13	41,550.00	NORTHEAST UTILITIES	3.421	Baa2 / A- / BBB+
06/04/13	06/07/13	65,990.40	PUBLIC SERVICE ENTERPRISE GP	4.353	N/A / BBB+ / BBB+
06/04/13	06/07/13	26,310.99	ITC HOLDINGS CORP	1.728	N/A / BBB+ / N/A



Trade	Settle	Principal	Description	Dvd Yld	Ratings
06/04/13	06/07/13	47,098.03	DUKE ENERGY CORP	4.557	Baa2 *+ / BBB+ / BBB+
06/04/13	06/07/13	50,744.98	AMERICAN ELECTRIC POWER	4.124	N/A / BBB / BBB
06/04/13	06/07/13	99,542.95	NEXTERA ENERGY INC	3.295	Baa1 / A- / A-
06/04/13	06/07/13	44,956.01	WISCONSIN ENERGY CORP	3.136	A3 / A- / A-
06/04/13	06/07/13	23,741.04	PPL CORPORATION	4.877	Baa3 / BBB / BBB
06/04/13	06/07/13	41,668.02	EDISON INTERNATIONAL	2.864	Baa2 / BBB- / BBB
06/04/13	06/07/13	94,738.45	DOMINION RESOURCES INC/VA	3.917	N/A / A- / BBB+
06/06/13	06/11/13	48,829.23	DOMINION RESOURCES INC/VA	3.944	N/A / A- / BBB+
06/06/13	06/11/13	22,937.95	EDISON INTERNATIONAL	2.858	Baa2 / BBB- / BBB
06/06/13	06/11/13	32,242.10	PUBLIC SERVICE ENTERPRISE GP	4.373	N/A / BBB+ / BBB+
06/06/13	06/11/13	11,654.56	PPL CORPORATION	4.949	Baa3 / BBB / BBB
06/06/13	06/11/13	20,015.82	DUKE ENERGY CORP	4.533	Baa2 *+ / BBB+ / BBB+
06/06/13	06/11/13	20,562.05	NORTHEAST UTILITIES	3.409	Baa2 / A- / BBB+
06/06/13	06/11/13	20,220.20	WISCONSIN ENERGY CORP	3.127	A3 / A- / A-
06/06/13	06/11/13	8,689.79	ITC HOLDINGS CORP	1.710	N/A / BBB+ / N/A
06/06/13	06/11/13	53,613.14	NEXTERA ENERGY INC	3.257	Baa1 / A- / A-
06/06/13	06/11/13	22,647.60	AMERICAN ELECTRIC POWER	4.157	N/A / BBB / BBB
06/19/13	06/24/13	6,179.48	WISCONSIN ENERGY CORP	3.161	A3 / A- / A-
06/19/13	06/24/13	6,165.03	EDISON INTERNATIONAL	2.850	Baa2 / BBB- / BBB
06/19/13	06/24/13	3,540.72	ITC HOLDINGS CORP	1.726	N/A / BBB+ / N/A
06/19/13	06/24/13	6,808.32	DUKE ENERGY CORP	4.585	Baa2 *+ / BBB+ / BBB+
06/19/13	06/24/13	3,253.98	PPL CORPORATION	5.009	Baa3 / BBB / BBB
06/19/13	06/24/13	9,569.57	PUBLIC SERVICE ENTERPRISE GP	4.420	N/A / BBB+ / BBB+
06/19/13	06/24/13	15,453.61	NEXTERA ENERGY INC	3.142	Baa1 / A- / A-
06/19/13	06/24/13	6,836.64	AMERICAN ELECTRIC POWER	4.242	N/A / BBB / BBB
06/19/13	06/24/13	14,216.03	DOMINION RESOURCES INC/VA	3.911	N/A / A- / BBB+
06/19/13	06/24/13	6,330.66	NORTHEAST UTILITIES	3.442	Baa2 / A- / BBB+
06/27/13	07/02/13	105,151.93	NEXTERA ENERGY INC	3.134	Baa1 / A- / A-
06/27/13	07/02/13	96,415.16	DOMINION RESOURCES INC/VA	3.860	N/A / A- / BBB+
06/27/13	07/02/13	47,633.95	DUKE ENERGY CORP	4.532	Baa2 *+ / BBB+ / BBB+
06/27/13	07/02/13	43,107.39	EDISON INTERNATIONAL	2.815	Baa2 / BBB- / BBB
06/27/13	07/02/13	45,292.83	WISCONSIN ENERGY CORP	3.124	A3 / A- / A-
06/27/13	07/02/13	27,411.75	ITC HOLDINGS CORP	1.671	N/A / BBB+ / N/A
06/27/13	07/02/13	66,215.40	PUBLIC SERVICE ENTERPRISE GP	4.380	N/A / BBB+ / BBB+
06/27/13	07/02/13	49,583.49	AMERICAN ELECTRIC POWER	4.272	N/A / BBB / BBB
06/27/13	07/02/13	42,148.90	NORTHEAST UTILITIES	3.404	Baa2 / A- / BBB+
06/27/13	07/02/13	24,113.04	PPL CORPORATION	4.901	Baa3 / BBB / BBB
<b>Subtotal:</b>		<b>7,406,568.48</b>	<b>98</b>		items

Electric

**Wellington Management**

05/29/13	06/03/13	319,362.60	DOMINION RESOURCES INC/VA	3.759	N/A / A- / BBB+
06/20/13	06/25/13	677,992.74	DOMINION RESOURCES INC/VA	4.019	N/A / A- / BBB+
<b>Subtotal:</b>		<b>997,355.34</b>	<b>2</b>		items

<b>Total: Electric</b>	<b>8,403,923.82</b>	<b>100 item(s)</b>
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Electrical Compo & Equip

**Wellington Management**

05/29/13	06/03/13	268,356.80	EMERSON ELECTRIC CO	2.846	A2 / A / N/A
06/20/13	06/25/13	570,794.83	EMERSON ELECTRIC CO	2.997	A2 / A / N/A
<b>Subtotal:</b>		<b>839,151.63</b>	<b>2</b>		items

<b>Total: Electrical Compo &amp; Equip</b>	<b>839,151.63</b>	<b>2 item(s)</b>
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Electronics

**Blackrock Investment Management LLC**

Trade	Settle	Principal	Description	Dvd Yld	Ratings
04/10/13	04/15/13	563,032.32	HONEYWELL INTERNATIONAL INC	2.103	A2 / A / A
04/19/13	04/24/13	228,536.65	HONEYWELL INTERNATIONAL INC	2.111	A2 / A / A
04/24/13	04/29/13	119,966.72	HONEYWELL INTERNATIONAL INC	2.092	A2 / A / A
04/26/13	05/01/13	111,143.55	HONEYWELL INTERNATIONAL INC	2.118	A2 / A / A
05/06/13	05/09/13	98,935.46	HONEYWELL INTERNATIONAL INC	2.057	A2 / A / A
06/03/13	06/06/13	54,715.50	HONEYWELL INTERNATIONAL INC	2.033	A2 / A / A
06/04/13	06/07/13	116,533.05	HONEYWELL INTERNATIONAL INC	2.061	A2 / A / A
06/06/13	06/11/13	61,346.96	HONEYWELL INTERNATIONAL INC	2.064	A2 / A / A
06/19/13	06/24/13	17,693.81	HONEYWELL INTERNATIONAL INC	2.011	A2 / A / A
06/27/13	07/02/13	121,139.40	HONEYWELL INTERNATIONAL INC	1.998	A2 / A / A
<b>Subtotal:</b>		<b>1,493,043.42</b>	<b>10</b>	items	

Electronics

**Wellington Management**

05/29/13	06/03/13	412,964.40	HONEYWELL INTERNATIONAL INC	2.034	A2 / A / A
06/20/13	06/25/13	906,383.92	HONEYWELL INTERNATIONAL INC	2.063	A2 / A / A
<b>Subtotal:</b>		<b>1,319,348.32</b>	<b>2</b>	items	

<b>Total: Electronics</b>	<b>2,812,391.74</b>	<b>12item(s)</b>			
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Food

**Blackrock Investment Management LLC**

04/10/13	04/15/13	256,586.50	KRAFT FOODS GROUP INC	1.947	Baa2 / BBB / N/A
04/10/13	04/15/13	457,324.64	MONDELEZ INTERNATIONAL INC-A	2.779	Baa2 / BBB / BBB
04/10/13	04/15/13	471,003.84	GENERAL MILLS INC	2.693	N/A / BBB+ / BBB+
04/18/13	04/23/13	1,264.16	MONDELEZ INTERNATIONAL INC-A	2.791	Baa2 / BBB / BBB
04/18/13	04/23/13	51,009.24	MONDELEZ INTERNATIONAL INC-A	2.791	Baa2 / BBB / BBB
04/19/13	04/24/13	218,559.60	MONDELEZ INTERNATIONAL INC-A	2.652	Baa2 / BBB / BBB
04/19/13	04/24/13	8,048.27	MONDELEZ INTERNATIONAL INC-A	2.652	Baa2 / BBB / BBB
04/19/13	04/24/13	106,405.95	KRAFT FOODS GROUP INC	1.987	Baa2 / BBB / N/A
04/19/13	04/24/13	196,859.52	GENERAL MILLS INC	2.623	N/A / BBB+ / BBB+
04/24/13	04/29/13	113,426.28	MONDELEZ INTERNATIONAL INC-A	2.670	Baa2 / BBB / BBB
04/24/13	04/29/13	56,284.25	KRAFT FOODS GROUP INC	1.973	Baa2 / BBB / N/A
04/24/13	04/29/13	99,472.80	GENERAL MILLS INC	2.675	N/A / BBB+ / BBB+
04/26/13	05/01/13	94,357.42	GENERAL MILLS INC	2.657	N/A / BBB+ / BBB+
04/26/13	05/01/13	50,928.00	KRAFT FOODS GROUP INC	1.964	Baa2 / BBB / N/A
04/26/13	05/01/13	110,575.85	MONDELEZ INTERNATIONAL INC-A	2.662	Baa2 / BBB / BBB
05/06/13	05/09/13	90,635.44	MONDELEZ INTERNATIONAL INC-A	2.697	Baa2 / BBB / BBB
05/06/13	05/09/13	79,388.00	GENERAL MILLS INC	2.662	N/A / BBB+ / BBB+
05/06/13	05/09/13	48,066.57	KRAFT FOODS GROUP INC	1.873	Baa2 / BBB / N/A
06/03/13	06/06/13	26,872.45	KRAFT FOODS GROUP INC	1.820	Baa2 / BBB / N/A
06/03/13	06/06/13	42,529.50	GENERAL MILLS INC	2.780	N/A / BBB+ / BBB+
06/03/13	06/06/13	47,079.84	MONDELEZ INTERNATIONAL INC-A	2.825	Baa2 / BBB / BBB
06/04/13	06/07/13	100,638.98	MONDELEZ INTERNATIONAL INC-A	2.841	Baa2 / BBB / BBB
06/04/13	06/07/13	54,501.00	KRAFT FOODS GROUP INC	1.838	Baa2 / BBB / N/A
06/04/13	06/07/13	90,994.99	GENERAL MILLS INC	2.758	N/A / BBB+ / BBB+
06/06/13	06/11/13	47,279.00	GENERAL MILLS INC	2.785	N/A / BBB+ / BBB+
06/06/13	06/11/13	49,519.13	MONDELEZ INTERNATIONAL INC-A	2.869	Baa2 / BBB / BBB
06/06/13	06/11/13	26,605.60	KRAFT FOODS GROUP INC	1.861	Baa2 / BBB / N/A
06/19/13	06/24/13	7,831.24	KRAFT FOODS GROUP INC	1.807	Baa2 / BBB / N/A
06/19/13	06/24/13	13,435.42	GENERAL MILLS INC	2.685	N/A / BBB+ / BBB+

State Compensation Insurance Fund

Board of Directors – August 14, 2013

Open Agenda Item 9ci – Bond Transactions and Compliance Report (Bond Transactions)

Trade	Settle	Principal	Description	Dvd Yld	Ratings
06/19/13	06/24/13	14,778.06	MONDELEZ INTERNATIONAL INC-A	2.845	Baa2 / BBB / BBB
06/27/13	07/02/13	92,326.32	GENERAL MILLS INC	2.729	N/A / BBB+ / BBB+
06/27/13	07/02/13	98,619.04	MONDELEZ INTERNATIONAL INC-A	2.333	Baa2 / BBB / BBB
06/27/13	07/02/13	55,330.30	KRAFT FOODS GROUP INC	2.712	Baa2 / BBB / N/A
<b>Subtotal:</b>		<b>3,278,537.19</b>	<b>33</b>		items

<b>Total: Food</b>	<b>3,278,537.19</b>	<b>33 item(s)</b>
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**Forest Products&Paper**

**Blackrock Investment Management LLC**

04/10/13	04/15/13	360,630.27	MEADWESTVACO CORP	2.750	N/A / BBB / N/A
04/19/13	04/24/13	142,579.14	MEADWESTVACO CORP	2.907	N/A / BBB / N/A
04/24/13	04/29/13	73,725.12	MEADWESTVACO CORP	2.849	N/A / BBB / N/A
04/26/13	05/01/13	68,518.00	MEADWESTVACO CORP	2.925	N/A / BBB / N/A
05/06/13	05/09/13	58,861.48	MEADWESTVACO CORP	2.893	N/A / BBB / N/A
06/03/13	06/06/13	31,414.50	MEADWESTVACO CORP	2.818	N/A / BBB / N/A
06/04/13	06/07/13	70,152.00	MEADWESTVACO CORP	2.854	N/A / BBB / N/A
06/06/13	06/11/13	34,898.40	MEADWESTVACO CORP	2.842	N/A / BBB / N/A
06/19/13	06/24/13	9,821.20	MEADWESTVACO CORP	2.857	N/A / BBB / N/A
06/27/13	07/02/13	68,987.40	MEADWESTVACO CORP	2.913	N/A / BBB / N/A
<b>Subtotal:</b>		<b>919,587.51</b>	<b>10</b>		items

<b>Total: Forest Products&amp;Paper</b>	<b>919,587.51</b>	<b>10 item(s)</b>
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**Gas**

**Blackrock Investment Management LLC**

04/10/13	04/15/13	254,450.17	SEMPRA ENERGY	2.961	Baa1 / BBB+ / BBB+
04/19/13	04/24/13	107,349.97	SEMPRA ENERGY	2.944	Baa1 / BBB+ / BBB+
04/24/13	04/29/13	57,318.17	SEMPRA ENERGY	2.980	Baa1 / BBB+ / BBB+
04/26/13	05/01/13	49,021.02	SEMPRA ENERGY	2.971	Baa1 / BBB+ / BBB+
05/06/13	05/09/13	41,451.20	SEMPRA ENERGY	2.936	Baa1 / BBB+ / BBB+
06/03/13	06/06/13	24,475.50	SEMPRA ENERGY	2.988	Baa1 / BBB+ / BBB+
06/04/13	06/07/13	48,240.00	SEMPRA ENERGY	3.033	Baa1 / BBB+ / BBB+
06/06/13	06/11/13	23,634.48	SEMPRA ENERGY	3.036	Baa1 / BBB+ / BBB+
06/19/13	06/24/13	7,388.23	SEMPRA ENERGY	2.999	Baa1 / BBB+ / BBB+
06/27/13	07/02/13	49,916.76	SEMPRA ENERGY	2.984	Baa1 / BBB+ / BBB+
<b>Subtotal:</b>		<b>663,245.50</b>	<b>10</b>		items

<b>Total: Gas</b>	<b>663,245.50</b>	<b>10 item(s)</b>
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**Healthcare-Products**

**Wellington Management**

05/29/13	06/03/13	685,049.40	MEDTRONIC INC	2.009	N/A / A+ / N/A
06/20/13	06/25/13	1,499,751.83	MEDTRONIC INC	2.027	N/A / A+ / N/A
<b>Subtotal:</b>		<b>2,184,801.23</b>	<b>2</b>		items

<b>Total: Healthcare-Products</b>	<b>2,184,801.23</b>	<b>2 item(s)</b>
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Healthcare-Services

**Blackrock Investment Management LLC**

Trade	Settle	Principal	Description	Dvd Yld	Ratings
04/10/13	04/15/13	239,402.52	QUEST DIAGNOSTICS INC	1.641	WR / BBB+ / N/A
04/19/13	04/24/13	95,523.51	QUEST DIAGNOSTICS INC	1.681	WR / BBB+ / N/A
04/24/13	04/29/13	50,629.05	QUEST DIAGNOSTICS INC	1.676	WR / BBB+ / N/A
04/26/13	05/01/13	44,876.48	QUEST DIAGNOSTICS INC	1.674	WR / BBB+ / N/A
05/06/13	05/09/13	40,660.13	QUEST DIAGNOSTICS INC	1.622	WR / BBB+ / N/A
06/03/13	06/06/13	24,866.00	QUEST DIAGNOSTICS INC	1.503	WR / BBB+ / N/A
06/04/13	06/07/13	50,026.96	QUEST DIAGNOSTICS INC	1.506	WR / BBB+ / N/A
06/06/13	06/11/13	24,590.64	QUEST DIAGNOSTICS INC	1.514	WR / BBB+ / N/A
06/19/13	06/24/13	7,487.17	QUEST DIAGNOSTICS INC	1.519	WR / BBB+ / N/A
06/27/13	07/02/13	49,398.48	QUEST DIAGNOSTICS INC	1.743	WR / BBB+ / N/A
<b>Subtotal:</b>		<b>627,460.94</b>	<b>10</b>	items	

Healthcare-Services

**Wellington Management**

05/29/13	06/03/13	491,356.80	UNITEDHEALTH GROUP INC	1.342	A3 / A / A
06/20/13	06/25/13	1,096,699.03	UNITEDHEALTH GROUP INC	1.437	A3 / A / A
<b>Subtotal:</b>		<b>1,588,055.83</b>	<b>2</b>	items	

**Total: Healthcare-Services**

**2,215,516.77 12 item(s)**

Household Products/Wares

**Blackrock Investment Management LLC**

04/10/13	04/15/13	470,497.73	KIMBERLY-CLARK CORP	3.021	A2 / A / A
04/19/13	04/24/13	199,214.05	KIMBERLY-CLARK CORP	2.853	A2 / A / A
04/24/13	04/29/13	104,149.80	KIMBERLY-CLARK CORP	2.930	A2 / A / A
04/26/13	05/01/13	92,756.97	KIMBERLY-CLARK CORP	2.938	A2 / A / A
05/06/13	05/09/13	83,430.80	KIMBERLY-CLARK CORP	2.900	A2 / A / A
06/03/13	06/06/13	38,477.96	KIMBERLY-CLARK CORP	3.134	A2 / A / A
06/04/13	06/07/13	87,919.02	KIMBERLY-CLARK CORP	3.177	A2 / A / A
06/06/13	06/11/13	47,399.75	KIMBERLY-CLARK CORP	3.217	A2 / A / A
06/19/13	06/24/13	12,768.47	KIMBERLY-CLARK CORP	3.212	A2 / A / A
06/27/13	07/02/13	88,236.99	KIMBERLY-CLARK CORP	3.185	A2 / A / A
<b>Subtotal:</b>		<b>1,224,851.54</b>	<b>10</b>	items	

**Total: Household Products/Wares**

**1,224,851.54 10 item(s)**

Insurance

**Blackrock Investment Management LLC**

04/10/13	04/15/13	250,086.20	CINCINNATI FINANCIAL CORP	3.360	N/A / BBB / A-
04/10/13	04/15/13	248,755.00	ALLSTATE CORP	1.830	N/A / A- / A-
04/10/13	04/15/13	401,309.92	MARSH & MCLENNAN COS	2.450	N/A / BBB / BBB+
04/10/13	04/15/13	110,271.98	TRAVELERS COS INC/THE	2.170	N/A / A / A+
04/10/13	04/15/13	141,959.84	CHUBB CORP	1.878	N/A / A+ / AA-
04/10/13	04/15/13	579,455.00	PRUDENTIAL FINANCIAL INC	2.766	Baa1 / A / A-
04/19/13	04/24/13	164,412.60	MARSH & MCLENNAN COS	2.469	N/A / BBB / BBB+
04/19/13	04/24/13	102,606.00	ALLSTATE CORP	1.858	N/A / A- / A-
04/19/13	04/24/13	42,331.90	TRAVELERS COS INC/THE	2.170	N/A / A / A+
04/19/13	04/24/13	100,020.90	CINCINNATI FINANCIAL CORP	3.409	N/A / BBB / A-
04/19/13	04/24/13	61,457.97	CHUBB CORP	1.900	N/A / A+ / AA-

State Compensation Insurance Fund

Board of Directors – August 14, 2013

Open Agenda Item 9ci – Bond Transactions and Compliance Report (Bond Transactions)

Trade	Settle	Principal	Description	Dvd Yld	Ratings
04/19/13	04/24/13	227,258.08	PRUDENTIAL FINANCIAL INC	2.869	Baa1 / A / A-
04/24/13	04/29/13	54,674.95	ALLSTATE CORP	1.831	N/A / A- / A-
04/24/13	04/29/13	25,782.00	TRAVELERS COS INC/THE	2.143	N/A / A / A+
04/24/13	04/29/13	53,896.04	CINCINNATI FINANCIAL CORP	3.320	N/A / BBB / A-
04/24/13	04/29/13	122,736.18	PRUDENTIAL FINANCIAL INC	2.743	Baa1 / A / A-
04/24/13	04/29/13	82,290.56	MARSH & MCLENNAN COS	2.464	N/A / BBB / BBB+
04/24/13	04/29/13	26,763.00	CHUBB CORP	1.873	N/A / A+ / AA-
04/26/13	05/01/13	49,179.00	ALLSTATE CORP	1.854	N/A / A- / A-
04/26/13	05/01/13	48,000.00	CINCINNATI FINANCIAL CORP	3.378	N/A / BBB / A-
04/26/13	05/01/13	82,096.96	MARSH & MCLENNAN COS	2.465	N/A / BBB / BBB+
04/26/13	05/01/13	25,601.01	TRAVELERS COS INC/THE	2.161	N/A / A / A+
04/26/13	05/01/13	26,420.85	CHUBB CORP	1.902	N/A / A+ / AA-
04/26/13	05/01/13	118,301.00	PRUDENTIAL FINANCIAL INC	2.700	Baa1 / A / A-
05/06/13	05/09/13	69,682.50	MARSH & MCLENNAN COS	2.375	N/A / BBB / BBB+
05/06/13	05/09/13	26,571.00	CHUBB CORP	1.885	N/A / A+ / AA-
05/06/13	05/09/13	111,714.82	PRUDENTIAL FINANCIAL INC	2.432	Baa1 / A / A-
05/06/13	05/09/13	17,053.00	TRAVELERS COS INC/THE	2.157	N/A / A / A+
05/06/13	05/09/13	44,181.00	ALLSTATE CORP	1.854	N/A / A- / A-
05/06/13	05/09/13	44,499.96	CINCINNATI FINANCIAL CORP	3.290	N/A / BBB / A-
06/03/13	06/06/13	40,085.00	MARSH & MCLENNAN COS	2.278	N/A / BBB / BBB+
06/03/13	06/06/13	8,635.50	CHUBB CORP	1.926	N/A / A+ / AA-
06/03/13	06/06/13	23,437.50	CINCINNATI FINANCIAL CORP	3.447	N/A / BBB / A-
06/03/13	06/06/13	8,346.50	TRAVELERS COS INC/THE	2.197	N/A / A / A+
06/03/13	06/06/13	23,657.50	ALLSTATE CORP	1.980	N/A / A- / A-
06/03/13	06/06/13	61,474.50	PRUDENTIAL FINANCIAL INC	2.300	Baa1 / A / A-
06/04/13	06/07/13	84,157.92	MARSH & MCLENNAN COS	2.305	N/A / BBB / BBB+
06/04/13	06/07/13	138,612.20	PRUDENTIAL FINANCIAL INC	2.317	Baa1 / A / A-
06/04/13	06/07/13	25,188.00	TRAVELERS COS INC/THE	2.196	N/A / A / A+
06/04/13	06/07/13	25,962.99	CHUBB CORP	1.938	N/A / A+ / AA-
06/06/13	06/11/13	67,293.40	PRUDENTIAL FINANCIAL INC	2.317	Baa1 / A / A-
06/06/13	06/11/13	22,709.00	CINCINNATI FINANCIAL CORP	3.537	N/A / BBB / A-
06/06/13	06/11/13	22,868.00	ALLSTATE CORP	2.022	N/A / A- / A-
06/06/13	06/11/13	8,105.00	TRAVELERS COS INC/THE	2.300	N/A / A / A+
06/06/13	06/11/13	17,082.00	CHUBB CORP	1.932	N/A / A+ / AA-
06/06/13	06/11/13	43,387.96	MARSH & MCLENNAN COS	2.302	N/A / BBB / BBB+
06/19/13	06/24/13	6,210.91	ALLSTATE CORP	1.998	N/A / A- / A-
06/19/13	06/24/13	21,086.02	PRUDENTIAL FINANCIAL INC	2.215	Baa1 / A / A-
06/19/13	06/24/13	6,573.00	CINCINNATI FINANCIAL CORP	3.523	N/A / BBB / A-
06/19/13	06/24/13	3,343.20	TRAVELERS COS INC/THE	2.285	N/A / A / A+
06/19/13	06/24/13	12,350.99	MARSH & MCLENNAN COS	2.331	N/A / BBB / BBB+
06/19/13	06/24/13	4,349.50	CHUBB CORP	1.986	N/A / A+ / AA-
06/27/13	07/02/13	43,424.01	ALLSTATE CORP	1.945	N/A / A- / A-
06/27/13	07/02/13	41,531.04	CINCINNATI FINANCIAL CORP	3.524	N/A / BBB / A-
06/27/13	07/02/13	84,143.22	MARSH & MCLENNAN COS	2.283	N/A / BBB / BBB+
06/27/13	07/02/13	144,931.00	PRUDENTIAL FINANCIAL INC	2.210	Baa1 / A / A-
06/27/13	07/02/13	24,074.01	TRAVELERS COS INC/THE	2.340	N/A / A / A+
06/27/13	07/02/13	25,283.01	CHUBB CORP	2.009	N/A / A+ / AA-
<b>Subtotal:</b>		<b>4,497,672.09</b>	<b>58</b>		<b>items</b>

**Insurance**

**Wellington Management**

05/29/13	06/03/13	362,668.50	CHUBB CORP	1.911	N/A / A+ / AA-
05/29/13	06/03/13	367,537.55	MARSH & MCLENNAN COS	2.289	N/A / BBB / BBB+

Trade	Settle	Principal	Description	Dvd Yld	Ratings
06/20/13	06/25/13	771,572.85	CHUBB CORP	2.036	N/A / A+ / AA-
06/20/13	06/25/13	784,752.14	MARSH & MCLENNAN COS	2.364	N/A / BBB / BBB+
<b>Subtotal:</b>		<b>2,286,531.03</b>	<b>4</b>	<b>items</b>	
<b>Total: Insurance</b>		<b>6,784,203.13</b>	<b>62 item(s)</b>		

**Machinery-Diversified**

**Blackrock Investment Management LLC**

04/10/13	04/15/13	176,712.00	ROCKWELL AUTOMATION INC	2.066	N/A / A / A
04/10/13	04/15/13	887,484.66	DEERE & CO	2.170	A2 / A / NR
04/19/13	04/24/13	66,451.04	ROCKWELL AUTOMATION INC	2.207	N/A / A / A
04/19/13	04/24/13	351,036.42	DEERE & CO	2.265	A2 / A / NR
04/24/13	04/29/13	34,308.80	ROCKWELL AUTOMATION INC	2.127	N/A / A / A
04/24/13	04/29/13	178,811.85	DEERE & CO	2.220	A2 / A / NR
04/26/13	05/01/13	179,731.23	DEERE & CO	2.212	A2 / A / NR
04/26/13	05/01/13	34,022.00	ROCKWELL AUTOMATION INC	2.162	N/A / A / A
05/06/13	05/09/13	155,148.29	DEERE & CO	2.074	A2 / A / NR
05/06/13	05/09/13	25,943.73	ROCKWELL AUTOMATION INC	2.128	N/A / A / A
06/03/13	06/06/13	79,116.48	DEERE & CO	2.139	A2 / A / NR
06/03/13	06/06/13	17,463.00	ROCKWELL AUTOMATION INC	2.189	N/A / A / A
06/04/13	06/07/13	173,978.40	DEERE & CO	2.169	A2 / A / NR
06/04/13	06/07/13	34,977.00	ROCKWELL AUTOMATION INC	2.206	N/A / A / A
06/06/13	06/11/13	17,093.00	ROCKWELL AUTOMATION INC	2.260	N/A / A / A
06/06/13	06/11/13	85,381.30	DEERE & CO	2.196	A2 / A / NR
06/19/13	06/24/13	24,854.77	DEERE & CO	2.221	A2 / A / NR
06/19/13	06/24/13	5,278.26	ROCKWELL AUTOMATION INC	2.222	N/A / A / A
06/27/13	07/02/13	33,635.28	ROCKWELL AUTOMATION INC	2.292	N/A / A / A
06/27/13	07/02/13	164,954.60	DEERE & CO	2.339	A2 / A / NR
<b>Subtotal:</b>		<b>2,726,382.11</b>	<b>20</b>	<b>items</b>	
<b>Total: Machinery-Diversified</b>		<b>2,726,382.11</b>	<b>20 item(s)</b>		

**Media**

**Blackrock Investment Management LLC**

04/10/13	04/15/13	263,599.16	WALT DISNEY CO/THE	1.248	N/A / A / A
04/10/13	04/15/13	1,045,448.85	COMCAST CORP-SPECIAL CL A	1.734	N/A / A- / BBB+
04/11/13	04/16/13	7,400.14	COMCAST CORP-SPECIAL CL A	1.716	N/A / A- / BBB+
04/11/13	04/16/13	2,705.54	COMCAST CORP-SPECIAL CL A	1.716	N/A / A- / BBB+
04/11/13	04/16/13	32,318.95	COMCAST CORP-SPECIAL CL A	1.716	N/A / A- / BBB+
04/12/13	04/17/13	25,460.76	COMCAST CORP-SPECIAL CL A	1.707	N/A / A- / BBB+
04/12/13	04/17/13	2,280.52	COMCAST CORP-SPECIAL CL A	1.707	N/A / A- / BBB+
04/15/13	04/18/13	29,338.74	COMCAST CORP-SPECIAL CL A	1.738	N/A / A- / BBB+
04/19/13	04/24/13	460,425.28	COMCAST CORP-SPECIAL CL A	1.758	N/A / A- / BBB+
04/19/13	04/24/13	109,914.48	WALT DISNEY CO/THE	1.219	N/A / A / A
04/24/13	04/29/13	236,846.53	COMCAST CORP-SPECIAL CL A	1.754	N/A / A- / BBB+
04/24/13	04/29/13	55,589.13	WALT DISNEY CO/THE	1.211	N/A / A / A
04/26/13	05/01/13	231,757.31	COMCAST CORP-SPECIAL CL A	1.738	N/A / A- / BBB+
04/26/13	05/01/13	55,756.53	WALT DISNEY CO/THE	1.212	N/A / A / A
05/06/13	05/09/13	204,208.50	COMCAST CORP-SPECIAL CL A	1.672	N/A / A- / BBB+
06/03/13	06/06/13	100,580.74	COMCAST CORP-SPECIAL CL A	1.751	N/A / A- / BBB+
06/03/13	06/06/13	50,539.92	WALT DISNEY CO/THE	1.176	N/A / A / A
06/04/13	06/07/13	51,474.00	WALT DISNEY CO/THE	1.166	N/A / A / A

Trade	Settle	Principal	Description	Dvd Yld	Ratings
06/04/13	06/07/13	223,797.39	COMCAST CORP-SPECIAL CL A	1.740	N/A / A- / BBB+
06/06/13	06/11/13	24,839.32	WALT DISNEY CO/THE	1.188	N/A / A / A
06/06/13	06/11/13	111,430.76	COMCAST CORP-SPECIAL CL A	1.757	N/A / A- / BBB+
06/19/13	06/24/13	7,799.92	WALT DISNEY CO/THE	1.166	N/A / A / A
06/19/13	06/24/13	32,322.19	COMCAST CORP-SPECIAL CL A	1.771	N/A / A- / BBB+
06/27/13	07/02/13	221,108.70	COMCAST CORP-SPECIAL CL A	1.769	N/A / A- / BBB+
06/27/13	07/02/13	50,884.48	WALT DISNEY CO/THE	1.177	N/A / A / A
<b>Subtotal:</b>		<b>3,637,827.84</b>	<b>25</b>		items

#### Media

##### Wellington Management

05/29/13	06/03/13	373,762.80	WALT DISNEY CO/THE	1.132	N/A / A / A
05/29/13	06/03/13	230,316.00	COMCAST CORP-CLASS A	1.673	N/A / A- / BBB+
06/20/13	06/25/13	779,278.43	WALT DISNEY CO/THE	1.210	N/A / A / A
06/20/13	06/25/13	488,729.02	COMCAST CORP-CLASS A	1.755	N/A / A- / BBB+
<b>Subtotal:</b>		<b>1,872,086.25</b>	<b>4</b>		items

<b>Total: Media</b>	<b>5,509,914.09</b>	<b>29 item(s)</b>
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#### Mining

##### Blackrock Investment Management LLC

04/10/13	04/15/13	351,711.90	NEWMONT MINING CORP	3.783	N/A / BBB+ / N/A
04/10/13	04/15/13	901,594.92	FREEMONT-MCMORAN COPPER	3.711	WR / BBB / BBB
04/10/13	04/15/13	184,904.58	SOUTHERN COPPER CORP	10.372	N/A / BBB / N/A
04/19/13	04/24/13	66,535.98	SOUTHERN COPPER CORP	11.754	N/A / BBB / N/A
04/19/13	04/24/13	121,408.47	NEWMONT MINING CORP	4.472	N/A / BBB+ / N/A
04/19/13	04/24/13	303,636.94	FREEMONT-MCMORAN COPPER	4.436	WR / BBB / BBB
04/24/13	04/29/13	64,220.95	NEWMONT MINING CORP	4.297	N/A / BBB+ / N/A
04/24/13	04/29/13	35,821.06	SOUTHERN COPPER CORP	11.484	N/A / BBB / N/A
04/24/13	04/29/13	165,476.64	FREEMONT-MCMORAN COPPER	4.196	WR / BBB / BBB
04/26/13	05/01/13	60,454.98	NEWMONT MINING CORP	4.404	N/A / BBB+ / N/A
04/26/13	05/01/13	158,688.72	FREEMONT-MCMORAN COPPER	4.249	WR / BBB / BBB
04/26/13	05/01/13	32,925.70	SOUTHERN COPPER CORP	11.432	N/A / BBB / N/A
05/06/13	05/09/13	144,935.88	FREEMONT-MCMORAN COPPER	3.977	WR / BBB / BBB
05/06/13	05/09/13	30,460.41	SOUTHERN COPPER CORP	10.136	N/A / BBB / N/A
05/06/13	05/09/13	49,740.30	NEWMONT MINING CORP	4.460	N/A / BBB+ / N/A
06/03/13	06/06/13	28,211.92	NEWMONT MINING CORP	4.230	N/A / BBB+ / N/A
06/03/13	06/06/13	74,916.00	FREEMONT-MCMORAN COPPER	3.972	WR / BBB / BBB
06/03/13	06/06/13	15,782.50	SOUTHERN COPPER CORP	10.848	N/A / BBB / N/A
06/04/13	06/07/13	162,490.05	FREEMONT-MCMORAN COPPER	4.053	WR / BBB / BBB
06/04/13	06/07/13	31,630.00	SOUTHERN COPPER CORP	10.834	N/A / BBB / N/A
06/04/13	06/07/13	61,837.92	NEWMONT MINING CORP	4.282	N/A / BBB+ / N/A
06/06/13	06/11/13	82,931.58	FREEMONT-MCMORAN COPPER	4.028	WR / BBB / BBB
06/06/13	06/11/13	15,520.15	SOUTHERN COPPER CORP	10.934	N/A / BBB / N/A
06/06/13	06/11/13	31,523.67	NEWMONT MINING CORP	4.220	N/A / BBB+ / N/A
06/19/13	06/24/13	22,621.63	FREEMONT-MCMORAN COPPER	7.708	WR / BBB / BBB
06/19/13	06/24/13	8,480.00	NEWMONT MINING CORP	4.624	N/A / BBB+ / N/A
06/19/13	06/24/13	4,423.26	SOUTHERN COPPER CORP	11.856	N/A / BBB / N/A
06/27/13	07/02/13	27,264.20	SOUTHERN COPPER CORP	12.432	N/A / BBB / N/A
06/27/13	07/02/13	50,549.58	NEWMONT MINING CORP	5.323	N/A / BBB+ / N/A
06/27/13	07/02/13	145,022.31	FREEMONT-MCMORAN COPPER	8.242	WR / BBB / BBB
<b>Subtotal:</b>		<b>3,435,722.20</b>	<b>30</b>		items

<b>Total: Mining</b>	<b>3,435,722.20</b>	<b>30 item(s)</b>
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**Miscellaneous Manufacturing**

**Blackrock Investment Management LLC**

Trade	Settle	Principal	Description	Dvd Yld	Ratings
04/10/13	04/15/13	484,797.60	3M CO	2.233	N/A / AA- / N/A
04/10/13	04/15/13	1,264,006.71	GENERAL ELECTRIC CO	3.053	Aa3 / AA+ / N/A
04/19/13	04/24/13	190,198.08	3M CO	2.275	N/A / AA- / N/A
04/19/13	04/24/13	480,601.00	GENERAL ELECTRIC CO	3.310	Aa3 / AA+ / N/A
04/24/13	04/29/13	96,953.67	3M CO	2.230	N/A / AA- / N/A
04/24/13	04/29/13	245,819.84	GENERAL ELECTRIC CO	3.279	Aa3 / AA+ / N/A
04/26/13	05/01/13	93,588.03	3M CO	2.317	N/A / AA- / N/A
04/26/13	05/01/13	239,836.68	GENERAL ELECTRIC CO	3.242	Aa3 / AA+ / N/A
05/06/13	05/09/13	207,836.28	GENERAL ELECTRIC CO	3.189	Aa3 / AA+ / N/A
05/06/13	05/09/13	86,240.08	3M CO	2.229	N/A / AA- / N/A
06/03/13	06/06/13	44,005.96	3M CO	2.215	N/A / AA- / N/A
06/03/13	06/06/13	115,076.50	GENERAL ELECTRIC CO	3.047	Aa3 / AA+ / N/A
06/04/13	06/07/13	98,939.97	3M CO	2.226	N/A / AA- / N/A
06/04/13	06/07/13	250,796.00	GENERAL ELECTRIC CO	3.044	Aa3 / AA+ / N/A
06/06/13	06/11/13	43,137.92	3M CO	2.255	N/A / AA- / N/A
06/06/13	06/11/13	124,973.28	GENERAL ELECTRIC CO	3.081	Aa3 / AA+ / N/A
06/19/13	06/24/13	14,636.96	3M CO	2.196	N/A / AA- / N/A
06/19/13	06/24/13	37,118.11	GENERAL ELECTRIC CO	3.085	Aa3 / AA+ / N/A
06/27/13	07/02/13	99,586.17	3M CO	2.222	N/A / AA- / N/A
06/27/13	07/02/13	247,052.08	GENERAL ELECTRIC CO	3.173	Aa3 / AA+ / N/A
<b>Subtotal:</b>		<b>4,465,200.92</b>	<b>20</b>		items
<b>Total:</b>					
<b>Miscellaneous</b>		<b>4,465,200.92</b>	<b>20 item(s)</b>		

**Oil&Gas**

**Blackrock Investment Management LLC**

04/10/13	04/15/13	178,778.32	PHILLIPS 66	1.762	Baa1 / BBB / N/A
04/10/13	04/15/13	1,781,180.27	CHEVRON CORP	3.010	Aa1 / AA / WD
04/10/13	04/15/13	850,044.00	MARATHON PETROLEUM CORP	1.541	N/A / BBB / N/A
04/10/13	04/15/13	265,796.08	CONOCOPHILLIPS	4.383	A1 / A / A
04/10/13	04/15/13	495,876.32	OCCIDENTAL PETROLEUM CORP	2.779	A1 / A / A
04/10/13	04/15/13	776,758.84	MARATHON OIL CORP	2.006	N/A / BBB / BBB
04/10/13	04/15/13	1,084,985.04	EXXON MOBIL CORP	2.571	Aaa / AAA / WD
04/19/13	04/24/13	63,133.95	PHILLIPS 66	1.946	Baa1 / BBB / N/A
04/19/13	04/24/13	710,119.30	CHEVRON CORP	3.106	Aa1 / AA / WD
04/19/13	04/24/13	281,628.70	MARATHON OIL CORP	2.278	N/A / BBB / BBB
04/19/13	04/24/13	320,430.17	MARATHON PETROLEUM CORP	1.651	N/A / BBB / N/A
04/19/13	04/24/13	432,960.00	EXXON MOBIL CORP	2.609	Aaa / AAA / WD
04/19/13	04/24/13	198,886.00	OCCIDENTAL PETROLEUM CORP	2.839	A1 / A / A
04/19/13	04/24/13	103,208.58	CONOCOPHILLIPS	4.594	A1 / A / A
04/24/13	04/29/13	109,597.80	OCCIDENTAL PETROLEUM CORP	2.680	A1 / A / A
04/24/13	04/29/13	224,137.50	EXXON MOBIL CORP	2.555	Aaa / AAA / WD
04/24/13	04/29/13	37,316.58	PHILLIPS 66	1.820	Baa1 / BBB / N/A
04/24/13	04/29/13	150,716.16	MARATHON OIL CORP	2.168	N/A / BBB / BBB
04/24/13	04/29/13	367,085.57	CHEVRON CORP	3.045	Aa1 / AA / WD
04/24/13	04/29/13	52,458.21	CONOCOPHILLIPS	4.532	A1 / A / A
04/24/13	04/29/13	174,044.22	MARATHON PETROLEUM CORP	1.574	N/A / BBB / N/A
04/26/13	05/01/13	359,247.00	CHEVRON CORP	2.998	Aa1 / AA / WD
04/26/13	05/01/13	162,908.60	MARATHON PETROLEUM CORP	1.598	N/A / BBB / N/A



Trade	Settle	Principal	Description	Dvd Yld	Ratings
04/26/13	05/01/13	52,982.46	CONOCOPHILLIPS	4.481	A1 / A / A
04/26/13	05/01/13	145,928.56	MARATHON OIL CORP	2.144	N/A / BBB / BBB
04/26/13	05/01/13	103,537.44	OCCIDENTAL PETROLEUM CORP	2.608	A1 / A / A
04/26/13	05/01/13	219,853.00	EXXON MOBIL CORP	2.590	Aaa / AAA / WD
04/26/13	05/01/13	36,870.00	PHILLIPS 66	1.826	Baa1 / BBB / N/A
05/06/13	05/09/13	31,909.30	PHILLIPS 66	1.761	Baa1 / BBB / N/A
05/06/13	05/09/13	308,465.50	CHEVRON CORP	2.922	Aa1 / AA / WD
05/06/13	05/09/13	190,323.63	EXXON MOBIL CORP	2.516	Aaa / AAA / WD
05/06/13	05/09/13	131,361.75	MARATHON OIL CORP	2.026	N/A / BBB / BBB
05/06/13	05/09/13	49,841.36	CONOCOPHILLIPS	4.243	A1 / A / A
05/06/13	05/09/13	136,372.64	MARATHON PETROLEUM CORP	1.618	N/A / BBB / N/A
05/06/13	05/09/13	89,653.50	OCCIDENTAL PETROLEUM CORP	2.529	A1 / A / A
06/03/13	06/06/13	24,530.00	CONOCOPHILLIPS	4.252	A1 / A / A
06/03/13	06/06/13	55,929.00	OCCIDENTAL PETROLEUM CORP	2.397	A1 / A / A
06/03/13	06/06/13	173,201.00	CHEVRON CORP	2.982	Aa1 / AA / WD
06/03/13	06/06/13	99,995.50	EXXON MOBIL CORP	2.560	Aaa / AAA / WD
06/03/13	06/06/13	72,697.41	MARATHON PETROLEUM CORP	1.707	N/A / BBB / N/A
06/03/13	06/06/13	72,943.29	MARATHON OIL CORP	1.918	N/A / BBB / BBB
06/03/13	06/06/13	19,480.50	PHILLIPS 66	1.766	Baa1 / BBB / N/A
06/04/13	06/07/13	113,459.64	OCCIDENTAL PETROLEUM CORP	2.398	A1 / A / A
06/04/13	06/07/13	39,082.02	PHILLIPS 66	1.791	Baa1 / BBB / N/A
06/04/13	06/07/13	157,566.15	MARATHON OIL CORP	1.946	N/A / BBB / BBB
06/04/13	06/07/13	55,701.00	CONOCOPHILLIPS	4.280	A1 / A / A
06/04/13	06/07/13	357,670.92	CHEVRON CORP	3.008	Aa1 / AA / WD
06/04/13	06/07/13	161,593.00	MARATHON PETROLEUM CORP	1.736	N/A / BBB / N/A
06/04/13	06/07/13	218,296.08	EXXON MOBIL CORP	2.576	Aaa / AAA / WD
06/06/13	06/11/13	106,929.96	EXXON MOBIL CORP	2.595	Aaa / AAA / WD
06/06/13	06/11/13	19,191.57	PHILLIPS 66	1.795	Baa1 / BBB / N/A
06/06/13	06/11/13	178,440.30	CHEVRON CORP	3.069	Aa1 / AA / WD
06/06/13	06/11/13	78,389.06	MARATHON OIL CORP	1.964	N/A / BBB / BBB
06/06/13	06/11/13	24,449.40	CONOCOPHILLIPS	4.264	A1 / A / A
06/06/13	06/11/13	81,437.00	MARATHON PETROLEUM CORP	1.692	N/A / BBB / N/A
06/06/13	06/11/13	55,267.92	OCCIDENTAL PETROLEUM CORP	2.550	A1 / A / A
06/19/13	06/24/13	32,153.87	EXXON MOBIL CORP	2.570	Aaa / AAA / WD
06/19/13	06/24/13	23,540.14	MARATHON OIL CORP	1.906	N/A / BBB / BBB
06/19/13	06/24/13	15,755.02	OCCIDENTAL PETROLEUM CORP	2.571	A1 / A / A
06/19/13	06/24/13	8,096.91	CONOCOPHILLIPS	4.278	A1 / A / A
06/19/13	06/24/13	51,117.57	CHEVRON CORP	3.069	Aa1 / AA / WD
06/19/13	06/24/13	22,865.98	MARATHON PETROLEUM CORP	1.788	N/A / BBB / N/A
06/19/13	06/24/13	5,115.46	PHILLIPS 66	1.834	Baa1 / BBB / N/A
06/27/13	07/02/13	35,812.74	PHILLIPS 66	1.970	Baa1 / BBB / N/A
06/27/13	07/02/13	159,880.50	MARATHON OIL CORP	1.936	N/A / BBB / BBB
06/27/13	07/02/13	345,186.13	CHEVRON CORP	3.117	Aa1 / AA / WD
06/27/13	07/02/13	144,695.40	MARATHON PETROLEUM CORP	1.970	N/A / BBB / N/A
06/27/13	07/02/13	54,657.36	CONOCOPHILLIPS	4.375	A1 / A / A
06/27/13	07/02/13	108,724.32	OCCIDENTAL PETROLEUM CORP	2.613	A1 / A / A
06/27/13	07/02/13	216,739.92	EXXON MOBIL CORP	2.599	Aaa / AAA / WD
<b>Subtotal:</b>		<b>14,068,988.38</b>	<b>70</b>		items

#### Oil&Gas

##### Wellington Management

05/29/13	06/03/13	664,889.80	EXXON MOBIL CORP	2.541	Aaa / AAA / WD
05/29/13	06/03/13	464,350.00	CHEVRON CORP	2.948	Aa1 / AA / WD

State Compensation Insurance Fund

Board of Directors – August 14, 2013

Open Agenda Item 9ci – Bond Transactions and Compliance Report (Bond Transactions)

Trade	Settle	Principal	Description	Dvd Yld	Ratings
05/29/13	06/03/13	613,694.40	OCCIDENTAL PETROLEUM CORP	2.390	A1 / A / A
06/20/13	06/25/13	963,739.86	CHEVRON CORP	3.137	Aa1 / AA / WD
06/20/13	06/25/13	1,250,931.14	EXXON MOBIL CORP	2.628	Aaa / AAA / WD
06/20/13	06/25/13	1,284,460.35	OCCIDENTAL PETROLEUM CORP	2.652	A1 / A / A
<b>Subtotal:</b>		<b>5,242,065.55</b>	<b>6</b>	items	

<b>Total: Oil&amp;Gas</b>	<b>19,311,053.93</b>	<b>76 item(s)</b>
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#### Oil&Gas Services

##### **Blackrock Investment Management LLC**

04/10/13	04/15/13	269,767.40	SCHLUMBERGER LTD	1.478	A1 / A+ / A+
04/19/13	04/24/13	99,182.02	SCHLUMBERGER LTD	1.627	A1 / A+ / A+
04/24/13	04/29/13	51,215.92	SCHLUMBERGER LTD	1.554	A1 / A+ / A+
04/26/13	05/01/13	51,474.50	SCHLUMBERGER LTD	1.551	A1 / A+ / A+
04/30/13	05/03/13	466,644.00	HALLIBURTON CO	0.924	N/A / A / A-
05/06/13	05/09/13	43,187.00	HALLIBURTON CO	0.917	N/A / A / A-
06/03/13	06/06/13	25,035.00	HALLIBURTON CO	1.014	N/A / A / A-
06/04/13	06/07/13	50,640.00	HALLIBURTON CO	1.024	N/A / A / A-
06/06/13	06/11/13	24,945.00	HALLIBURTON CO	1.015	N/A / A / A-
06/19/13	06/24/13	7,408.02	HALLIBURTON CO	0.999	N/A / A / A-
06/27/13	07/02/13	50,122.92	HALLIBURTON CO	1.028	N/A / A / A-
<b>Subtotal:</b>		<b>1,139,621.78</b>	<b>11</b>	items	

<b>Total: Oil&amp;Gas Services</b>	<b>1,139,621.78</b>	<b>11 item(s)</b>
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#### Packaging&Containers

##### **Blackrock Investment Management LLC**

04/10/13	04/15/13	85,542.94	PACKAGING CORP OF AMERICA	2.366	WR / BBB / N/A
04/19/13	04/24/13	35,338.00	PACKAGING CORP OF AMERICA	2.456	WR / BBB / N/A
04/24/13	04/29/13	18,326.00	PACKAGING CORP OF AMERICA	2.310	WR / BBB / N/A
04/26/13	05/01/13	18,210.52	PACKAGING CORP OF AMERICA	2.320	WR / BBB / N/A
05/06/13	05/09/13	14,379.99	PACKAGING CORP OF AMERICA	2.215	WR / BBB / N/A
06/03/13	06/06/13	9,599.00	PACKAGING CORP OF AMERICA	2.174	WR / BBB / N/A
06/04/13	06/07/13	19,455.48	PACKAGING CORP OF AMERICA	2.179	WR / BBB / N/A
06/06/13	06/11/13	9,700.00	PACKAGING CORP OF AMERICA	2.168	WR / BBB / N/A
06/19/13	06/24/13	2,970.60	PACKAGING CORP OF AMERICA	2.455	WR / BBB / N/A
<b>Subtotal:</b>		<b>213,522.53</b>	<b>9</b>	items	/

<b>Total: Packaging &amp;Containers</b>	<b>213,522.53</b>	<b>9 item(s)</b>
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#### Pharmaceuticals

##### **Blackrock Investment Management LLC**

04/10/13	04/15/13	1,285,020.60	PFIZER INC	3.008	A1 / AA / A+
04/10/13	04/15/13	492,750.00	BRISTOL-MYERS SQUIBB CO	3.350	N/A / A+ / A-
04/10/13	04/15/13	219,787.56	ABBVIE INC	0.917	Baa1 / A / N/A
04/10/13	04/16/13	188,831.07	ABBOTT LABORATORIES	3.504	N/A / A+ / A+
04/10/13	04/15/13	858,711.44	MERCK & CO. INC.	3.629	WR / AA / A+
04/10/13	04/15/13	845,043.93	JOHNSON & JOHNSON	2.976	Aaa / AAA / AAA
04/18/13	04/23/13	324.48	BRISTOL-MYERS SQUIBB CO	3.403	N/A / A+ / A-
04/18/13	04/23/13	48,646.20	BRISTOL-MYERS SQUIBB CO	3.403	N/A / A+ / A-
04/18/13	04/23/13	32,147.15	BRISTOL-MYERS SQUIBB CO	3.403	N/A / A+ / A-

Trade	Settle	Principal	Description	Dvd Yld	Ratings
04/19/13	04/24/13	89,221.02	ABBVIE INC	1.885	Baa1 / A / N/A
04/19/13	04/24/13	353,793.75	MERCK & CO. INC.	3.581	WR / AA / A+
04/19/13	04/24/13	3,276.79	BRISTOL-MYERS SQUIBB CO	3.354	N/A / A+ / A-
04/19/13	04/24/13	321,565.92	BRISTOL-MYERS SQUIBB CO	3.354	N/A / A+ / A-
04/19/13	04/24/13	14,884.04	BRISTOL-MYERS SQUIBB CO	3.354	N/A / A+ / A-
04/19/13	04/24/13	34,812.10	BRISTOL-MYERS SQUIBB CO	3.354	N/A / A+ / A-
04/19/13	04/24/13	40,833.01	BRISTOL-MYERS SQUIBB CO	3.354	N/A / A+ / A-
04/19/13	04/24/13	77,987.49	ABBOTT LABORATORIES	3.495	N/A / A+ / A+
04/19/13	04/24/13	353,175.48	JOHNSON & JOHNSON	2.888	Aaa / AAA / AAA
04/19/13	04/24/13	543,290.88	PFIZER INC	2.900	A1 / AA / A+
04/22/13	04/25/13	21,211.00	BRISTOL-MYERS SQUIBB CO	3.291	N/A / A+ / A-
04/22/13	04/25/13	8,814.17	BRISTOL-MYERS SQUIBB CO	3.291	N/A / A+ / A-
04/22/13	04/25/13	26,106.86	MERCK & CO. INC.	3.546	WR / AA / A+
04/22/13	04/25/13	13,234.16	BRISTOL-MYERS SQUIBB CO	3.291	N/A / A+ / A-
04/22/13	04/25/13	11,201.61	BRISTOL-MYERS SQUIBB CO	3.291	N/A / A+ / A-
04/22/13	04/25/13	146,295.48	MERCK & CO. INC.	3.546	WR / AA / A+
04/23/13	04/26/13	59,955.46	BRISTOL-MYERS SQUIBB CO	3.263	N/A / A+ / A-
04/23/13	04/26/13	239,698.34	MERCK & CO. INC.	3.496	WR / AA / A+
04/23/13	04/26/13	454,078.15	MERCK & CO. INC.	3.496	WR / AA / A+
04/24/13	04/29/13	40,488.47	ABBOTT LABORATORIES	3.560	N/A / A+ / A+
04/24/13	04/29/13	277,127.10	PFIZER INC	2.945	A1 / AA / A+
04/24/13	04/29/13	178,358.46	JOHNSON & JOHNSON	2.892	Aaa / AAA / AAA
04/24/13	04/29/13	166,728.00	BRISTOL-MYERS SQUIBB CO	3.329	N/A / A+ / A-
04/24/13	04/29/13	48,731.65	ABBVIE INC	1.805	Baa1 / A / N/A
04/26/13	05/01/13	261,588.99	PFIZER INC	2.991	A1 / AA / A+
04/26/13	05/01/13	46,030.00	ABBVIE INC	1.745	Baa1 / A / N/A
04/26/13	05/01/13	152,393.68	BRISTOL-MYERS SQUIBB CO	3.426	N/A / A+ / A-
04/26/13	05/01/13	36,565.00	ABBOTT LABORATORIES	3.566	N/A / A+ / A+
04/26/13	05/01/13	178,726.38	JOHNSON & JOHNSON	2.867	Aaa / AAA / AAA
05/06/13	05/09/13	152,767.44	JOHNSON & JOHNSON	2.881	Aaa / AAA / AAA
05/06/13	05/09/13	213,062.28	PFIZER INC	3.134	A1 / AA / A+
05/06/13	05/09/13	40,187.52	ABBVIE INC	1.795	Baa1 / A / N/A
05/06/13	05/09/13	128,026.88	BRISTOL-MYERS SQUIBB CO	3.448	N/A / A+ / A-
05/06/13	05/09/13	32,469.75	ABBOTT LABORATORIES	3.628	N/A / A+ / A+
06/03/13	06/06/13	18,502.50	ABBOTT LABORATORIES	3.498	N/A / A+ / A+
06/03/13	06/06/13	97,493.00	MERCK & CO. INC.	3.510	WR / AA / A+
06/03/13	06/06/13	82,594.33	BRISTOL-MYERS SQUIBB CO	2.900	N/A / A+ / A-
06/03/13	06/06/13	21,547.50	ABBVIE INC	1.844	Baa1 / A / N/A
06/03/13	06/06/13	107,386.11	PFIZER INC	3.315	A1 / AA / A+
06/03/13	06/06/13	75,874.50	JOHNSON & JOHNSON	2.941	Aaa / AAA / AAA
06/04/13	06/07/13	219,152.56	MERCK & CO. INC.	3.439	WR / AA / A+
06/04/13	06/07/13	236,210.75	PFIZER INC	3.326	A1 / AA / A+
06/04/13	06/07/13	168,517.00	JOHNSON & JOHNSON	2.961	Aaa / AAA / AAA
06/04/13	06/07/13	43,736.00	ABBVIE INC	1.833	Baa1 / A / N/A
06/04/13	06/07/13	177,923.60	BRISTOL-MYERS SQUIBB CO	2.946	N/A / A+ / A-
06/04/13	06/07/13	36,813.00	ABBOTT LABORATORIES	3.533	N/A / A+ / A+
06/06/13	06/11/13	118,200.98	PFIZER INC	3.273	A1 / AA / A+
06/06/13	06/11/13	21,363.65	ABBVIE INC	1.839	Baa1 / A / N/A
06/06/13	06/11/13	18,169.80	ABBOTT LABORATORIES	3.549	N/A / A+ / A+
06/06/13	06/11/13	82,881.50	JOHNSON & JOHNSON	2.948	Aaa / AAA / AAA
06/06/13	06/11/13	87,684.81	BRISTOL-MYERS SQUIBB CO	2.939	N/A / A+ / A-
06/06/13	06/11/13	105,244.04	MERCK & CO. INC.	3.498	WR / AA / A+

Trade	Settle	Principal	Description	Dvd Yld	Ratings
06/19/13	06/24/13	25,220.16	BRISTOL-MYERS SQUIBB CO	2.997	N/A / A+ / A-
06/19/13	06/24/13	36,361.26	PFIZER INC	3.160	A1 / AA / A+
06/19/13	06/24/13	6,536.55	ABBVIE INC	1.859	Baa1 / A / N/A
06/19/13	06/24/13	5,533.20	ABBOTT LABORATORIES	3.590	N/A / A+ / A+
06/19/13	06/24/13	30,197.49	MERCK & CO. INC.	3.594	WR / AA / A+
06/19/13	06/24/13	24,938.00	JOHNSON & JOHNSON	2.935	Aaa / AAA / AAA
06/27/13	07/02/13	174,798.00	JOHNSON & JOHNSON	2.872	Aaa / AAA / AAA
06/27/13	07/02/13	207,918.04	MERCK & CO. INC.	3.617	WR / AA / A+
06/27/13	07/02/13	242,368.15	PFIZER INC	3.265	A1 / AA / A+
06/27/13	07/02/13	177,124.08	BRISTOL-MYERS SQUIBB CO	2.980	N/A / A+ / A-
06/27/13	07/02/13	43,132.40	ABBVIE INC	1.855	Baa1 / A / N/A
06/27/13	07/02/13	35,575.00	ABBOTT LABORATORIES	3.677	N/A / A+ / A+
<b>Subtotal:</b>		<b>11,466,947.69</b>	<b>73</b>		items

### Pharmaceuticals

#### Wellington Management

04/05/13	04/10/13	224,661.70	CARDINAL HEALTH INC	2.415	N/A / A- / BBB+
04/08/13	04/11/13	36,284.92	CARDINAL HEALTH INC	2.397	N/A / A- / BBB+
05/29/13	06/03/13	954,680.70	JOHNSON & JOHNSON	2.907	Aaa / AAA / AAA
05/29/13	06/03/13	542,460.75	PFIZER INC	3.251	A1 / AA / A+
05/29/13	06/03/13	634,908.00	CARDINAL HEALTH INC	2.177	N/A / A- / BBB+
06/04/13	06/07/13	1,311,781.68	MERCK & CO. INC.	3.439	WR / AA / A+
06/04/13	06/07/13	257,578.88	MERCK & CO. INC.	3.439	WR / AA / A+
06/05/13	06/10/13	627,129.66	MERCK & CO. INC.	3.492	WR / AA / A+
06/05/13	06/10/13	453,337.36	MERCK & CO. INC.	3.492	WR / AA / A+
06/19/13	06/24/13	291,453.73	MERCK & CO. INC.	3.594	WR / AA / A+
06/19/13	06/24/13	383,970.96	MERCK & CO. INC.	3.594	WR / AA / A+
06/20/13	06/25/13	1,208,072.19	MERCK & CO. INC.	3.692	WR / AA / A+
06/20/13	06/25/13	1,768,101.76	JOHNSON & JOHNSON	3.014	Aaa / AAA / AAA
06/20/13	06/25/13	1,403,029.85	CARDINAL HEALTH INC	2.177	N/A / A- / BBB+
06/20/13	06/25/13	1,213,970.08	PFIZER INC	3.213	A1 / AA / A+
<b>Subtotal:</b>		<b>11,311,422.20</b>	<b>15</b>		items

#### **Total:**

<b>Pharmaceuticals</b>	<b>22,778,369.90</b>	<b>88 item(s)</b>
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### Pipelines

#### Blackrock Investment Management LLC

04/10/13	04/15/13	224,896.94	SPECTRA ENERGY CORP	3.441	N/A / BB+ / N/A
04/10/13	04/15/13	1,154,929.82	ENBRIDGE INC	2.550	Baa1 / A- / N/A
04/19/13	04/24/13	467,774.32	ENBRIDGE INC	2.587	Baa1 / A- / N/A
04/19/13	04/24/13	91,245.60	SPECTRA ENERGY CORP	3.441	N/A / BB+ / N/A
04/24/13	04/29/13	46,785.45	SPECTRA ENERGY CORP	3.441	N/A / BB+ / N/A
04/24/13	04/29/13	241,994.29	ENBRIDGE INC	2.545	Baa1 / A- / N/A
04/26/13	05/01/13	46,552.95	SPECTRA ENERGY CORP	3.441	N/A / BB+ / N/A
04/26/13	05/01/13	234,726.48	ENBRIDGE INC	2.537	Baa1 / A- / N/A
05/06/13	05/09/13	37,235.16	SPECTRA ENERGY CORP	3.441	N/A / BB+ / N/A
05/06/13	05/09/13	202,190.73	ENBRIDGE INC	2.473	Baa1 / A- / N/A
06/03/13	06/06/13	21,598.50	SPECTRA ENERGY CORP	3.869	N/A / BB+ / N/A
06/03/13	06/06/13	99,095.27	ENBRIDGE INC	2.750	Baa1 / A- / N/A
06/04/13	06/07/13	42,619.50	SPECTRA ENERGY CORP	3.940	N/A / BB+ / N/A
06/04/13	06/07/13	216,584.00	ENBRIDGE INC	2.762	Baa1 / A- / N/A

Trade	Settle	Principal	Description	Dvd Yld	Ratings		
06/06/13	06/11/13	106,191.00	ENBRIDGE INC	2.801	Baa1 /	A-	/ N/A
06/06/13	06/11/13	20,796.09	SPECTRA ENERGY CORP	3.989	N/A /	BBB+ *	/ N/A
06/19/13	06/24/13	31,854.82	ENBRIDGE INC	2.736	Baa1 /	A-	/ N/A
06/19/13	06/24/13	7,265.68	SPECTRA ENERGY CORP	3.491	N/A /	BBB+ *	/ N/A
06/27/13	07/02/13	210,092.00	ENBRIDGE INC	2.843	Baa1 /	A-	/ N/A
06/27/13	07/02/13	48,455.26	SPECTRA ENERGY CORP	3.489	N/A /	BBB+ *	/ N/A
<b>Subtotal:</b>		<b>3,552,883.85</b>	<b>20</b>	items			

#### Pipelines

##### Wellington Management

05/29/13	06/03/13	487,437.42	ENBRIDGE INC	2.689	Baa1 /	A-	/ N/A
06/20/13	06/25/13	1,022,846.56	ENBRIDGE INC	2.850	Baa1 /	A-	/ N/A
<b>Subtotal:</b>		<b>1,510,283.98</b>	<b>2</b>	items			

<b>Total: Pipelines</b>	<b>5,063,167.83</b>	<b>22 item(s)</b>
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#### REITS

##### Wellington Management

05/29/13	06/03/13	217,046.40	PUBLIC STORAGE	2.891	N/A /	A	/ A+
06/19/13	06/24/13	335,919.41	PUBLIC STORAGE	3.150	N/A /	A	/ A+
06/20/13	06/25/13	568,322.35	PUBLIC STORAGE	3.221	N/A /	A	/ A+
<b>Subtotal:</b>		<b>1,121,288.16</b>	<b>3</b>	items			

<b>Total: REITS</b>	<b>1,121,288.16</b>	<b>3 item(s)</b>
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#### Retail

##### Blackrock Investment Management LLC

04/10/13	04/15/13	1,188,505.22	HOME DEPOT INC	1.758	N/A /	A-	/ A-
04/10/13	04/15/13	822,725.10	MCDONALD'S CORP	2.898	WR /	A	/ A
04/19/13	04/24/13	485,324.84	WAL-MART STORES INC	2.124	Aa2 /	AA	/ AA
04/19/13	04/24/13	501,389.16	HOME DEPOT INC	1.703	N/A /	A-	/ A-
04/19/13	04/24/13	331,017.06	MCDONALD'S CORP	2.941	WR /	A	/ A
04/24/13	04/29/13	70,564.14	WAL-MART STORES INC	2.131	Aa2 /	AA	/ AA
04/24/13	04/29/13	257,049.80	HOME DEPOT INC	1.719	N/A /	A-	/ A-
04/24/13	04/29/13	171,718.02	MCDONALD'S CORP	2.911	WR /	A	/ A
04/26/13	05/01/13	249,942.84	HOME DEPOT INC	1.718	N/A /	A-	/ A-
04/26/13	05/01/13	39,473.00	WAL-MART STORES INC	2.103	Aa2 /	AA	/ AA
04/26/13	05/01/13	161,223.04	MCDONALD'S CORP	2.914	WR /	A	/ A
05/06/13	05/09/13	210,200.76	HOME DEPOT INC	1.674	N/A /	A-	/ A-
05/06/13	05/09/13	55,300.63	WAL-MART STORES INC	2.109	Aa2 /	AA	/ AA
05/06/13	05/09/13	143,337.60	MCDONALD'S CORP	2.880	WR /	A	/ A
06/03/13	06/06/13	30,226.00	WAL-MART STORES INC	2.292	Aa2 /	AA	/ AA
06/03/13	06/06/13	68,211.50	MCDONALD'S CORP	3.073	WR /	A	/ A
06/03/13	06/06/13	117,697.50	HOME DEPOT INC	1.720	N/A /	A-	/ A-
06/04/13	06/07/13	253,521.18	HOME DEPOT INC	1.775	N/A /	A-	/ A-
06/04/13	06/07/13	157,524.48	MCDONALD'S CORP	3.061	WR /	A	/ A
06/04/13	06/07/13	60,840.00	WAL-MART STORES INC	2.285	Aa2 /	AA	/ AA
06/06/13	06/11/13	76,534.08	MCDONALD'S CORP	3.113	WR /	A	/ A
06/06/13	06/11/13	29,977.76	WAL-MART STORES INC	2.295	Aa2 /	AA	/ AA
06/06/13	06/11/13	129,968.74	HOME DEPOT INC	1.760	N/A /	A-	/ A-
06/19/13	06/24/13	36,042.98	HOME DEPOT INC	1.791	N/A /	A-	/ A-
06/19/13	06/24/13	22,859.88	MCDONALD'S CORP	3.047	WR /	A	/ A
06/19/13	06/24/13	9,025.97	WAL-MART STORES INC	2.330	Aa2 /	AA	/ AA
06/27/13	07/02/13	60,485.36	WAL-MART STORES INC	2.305	Aa2 /	AA	/ AA
06/27/13	07/02/13	252,090.96	HOME DEPOT INC	1.783	N/A /	A-	/ A-
06/27/13	07/02/13	159,447.36	MCDONALD'S CORP	3.021	WR /	A	/ A
<b>Subtotal:</b>		<b>6,152,224.97</b>	<b>29</b>	items			

### Retail

#### Wellington Management

Trade	Settle	Principal	Description	Dvd Yld	Ratings		
04/05/13	04/10/13	274,442.76	WAL-MART STORES INC	2.177	Aa2 /	AA	/ AA
04/05/13	04/10/13	131,397.11	MCDONALD'S CORP	2.899	WR /	A	/ A
04/08/13	04/11/13	77,962.35	MCDONALD'S CORP	2.897	WR /	A	/ A
04/08/13	04/11/13	250,314.82	WAL-MART STORES INC	2.151	Aa2 /	AA	/ AA
05/29/13	06/03/13	476,962.50	CVS CAREMARK CORP	1.308	N/A /	BBB+	/ BBB+
05/29/13	06/03/13	457,058.80	WAL-MART STORES INC	2.276	Aa2 /	AA	/ AA
05/29/13	06/03/13	551,680.00	LOWE'S COS INC	1.485	N/A /	A-	/ WD
05/29/13	06/03/13	581,482.20	MCDONALD'S CORP	3.040	WR /	A	/ A
05/29/13	06/03/13	642,227.50	TARGET CORP	2.074	A2 /	A+	/ A-
06/04/13	06/07/13	73,765.90	LOWE'S COS INC	1.561	N/A /	A-	/ WD
06/04/13	06/07/13	327,896.54	MCDONALD'S CORP	3.061	WR /	A	/ A
06/20/13	06/25/13	1,158,197.59	LOWE'S COS INC	1.607	N/A /	A-	/ WD
06/20/13	06/25/13	1,394,073.58	TARGET CORP	2.097	A2 /	A+	/ A-
06/20/13	06/25/13	1,384,430.63	MCDONALD'S CORP	3.110	WR /	A	/ A
06/20/13	06/25/13	1,023,311.82	CVS CAREMARK CORP	1.360	N/A /	BBB+	/ BBB+
06/20/13	06/25/13	973,009.72	WAL-MART STORES INC	2.376	Aa2 /	AA	/ AA
<b>Subtotal:</b>		<b>9,778,213.80</b>	<b>16</b>	items			

<b>Total: Retail</b>	<b>15,930,438.77</b>	<b>45 item(s)</b>
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### Semiconductors

#### Blackrock Investment Management LLC

04/10/13	04/15/13	483,068.88	INTEL CORP	3.976	N/A /	A+	/ A+
04/19/13	04/24/13	199,246.08	INTEL CORP	3.944	N/A /	A+	/ A+
04/24/13	04/29/13	106,551.45	INTEL CORP	3.741	N/A /	A+	/ A+
04/26/13	05/01/13	102,985.52	INTEL CORP	3.782	N/A /	A+	/ A+
05/06/13	05/09/13	88,485.50	INTEL CORP	3.766	N/A /	A+	/ A+
06/03/13	06/06/13	50,490.00	INTEL CORP	3.566	N/A /	A+	/ A+
06/04/13	06/07/13	109,634.95	INTEL CORP	3.548	N/A /	A+	/ A+
06/06/13	06/11/13	53,480.02	INTEL CORP	3.651	N/A /	A+	/ A+
06/19/13	06/24/13	15,695.24	INTEL CORP	3.599	N/A /	A+	/ A+
06/27/13	07/02/13	104,311.98	INTEL CORP	3.742	N/A /	A+	/ A+
<b>Subtotal:</b>		<b>1,313,949.62</b>	<b>10</b>	items			

<b>Total:</b>		
<b>Semiconductors</b>	<b>1,313,949.62</b>	<b>10 item(s)</b>

### Software

#### Blackrock Investment Management LLC

04/10/13	04/15/13	694,903.60	MICROSOFT CORP	2.840	Aaa /	AAA	/ AA+
04/19/13	04/24/13	280,107.78	MICROSOFT CORP	2.889	Aaa /	AAA	/ AA+
04/24/13	04/29/13	151,325.28	MICROSOFT CORP	2.708	Aaa /	AAA	/ AA+
04/26/13	05/01/13	146,658.58	MICROSOFT CORP	2.705	Aaa /	AAA	/ AA+
06/03/13	06/06/13	207,119.50	MICROSOFT CORP	2.501	Aaa /	AAA	/ AA+
06/04/13	06/07/13	157,172.85	MICROSOFT CORP	2.544	Aaa /	AAA	/ AA+
06/06/13	06/11/13	79,619.79	MICROSOFT CORP	2.547	Aaa /	AAA	/ AA+
06/19/13	06/24/13	22,701.25	MICROSOFT CORP	2.572	Aaa /	AAA	/ AA+
06/27/13	07/02/13	156,175.20	MICROSOFT CORP	2.571	Aaa /	AAA	/ AA+
<b>Subtotal:</b>		<b>1,895,783.83</b>	<b>9</b>	items			

Software

**Wellington Management**

Trade	Settle	Principal	Description	Dvd Yld	Ratings
04/05/13	04/10/13	524,778.08	MICROSOFT CORP	2.997	Aaa / AAA / AA+
04/17/13	04/22/13	634,208.72	MICROSOFT CORP	2.980	Aaa / AAA / AA+
04/24/13	04/29/13	104,999.07	MICROSOFT CORP	2.708	Aaa / AAA / AA+
04/25/13	04/30/13	58,401.27	MICROSOFT CORP	2.693	Aaa / AAA / AA+
04/25/13	04/30/13	29,142.46	MICROSOFT CORP	2.693	Aaa / AAA / AA+
04/25/13	04/30/13	22,544.97	MICROSOFT CORP	2.693	Aaa / AAA / AA+
05/29/13	06/03/13	477,610.80	ORACLE CORP	0.698	N/A / A+ / A+
05/29/13	06/03/13	1,058,388.15	MICROSOFT CORP	2.551	Aaa / AAA / AA+
06/20/13	06/25/13	1,029,653.33	ORACLE CORP	0.723	N/A / A+ / A+
06/20/13	06/25/13	1,980,399.44	MICROSOFT CORP	2.658	Aaa / AAA / AA+
<b>Subtotal:</b>		<b>5,920,126.29</b>	<b>10</b>	items	

<b>Total: Software</b>	<b>7,815,910.12</b>	<b>19 item(s)</b>
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Telecommunications

**Blackrock Investment Management LLC**

04/10/13	04/15/13	180,665.16	BCE INC	5.035	Baa2 / BBB+ / NR
04/10/13	04/15/13	706,892.40	AT&T INC	4.662	WR / A- / A
04/10/13	04/15/13	1,129,588.32	VERIZON COMMUNICATIONS INC	4.102	A3 / A- / A
04/11/13	04/16/13	26,581.88	VERIZON COMMUNICATIONS INC	4.049	A3 / A- / A
04/11/13	04/16/13	26,504.98	VERIZON COMMUNICATIONS INC	4.049	A3 / A- / A
04/11/13	04/16/13	5,464.34	VERIZON COMMUNICATIONS INC	4.049	A3 / A- / A
04/11/13	04/16/13	6,070.15	VERIZON COMMUNICATIONS INC	4.049	A3 / A- / A
04/11/13	04/16/13	3,638.87	VERIZON COMMUNICATIONS INC	4.049	A3 / A- / A
04/12/13	04/17/13	30,590.97	VERIZON COMMUNICATIONS INC	4.022	A3 / A- / A
04/12/13	04/17/13	2,182.44	VERIZON COMMUNICATIONS INC	4.022	A3 / A- / A
04/19/13	04/24/13	290,206.00	AT&T INC	4.650	WR / A- / A
04/19/13	04/24/13	73,463.04	BCE INC	5.035	Baa2 / BBB+ / NR
04/19/13	04/24/13	522,315.44	VERIZON COMMUNICATIONS INC	3.915	A3 / A- / A
04/24/13	04/29/13	36,598.24	BCE INC	5.035	Baa2 / BBB+ / NR
04/24/13	04/29/13	143,923.65	AT&T INC	4.806	WR / A- / A
04/24/13	04/29/13	268,482.24	VERIZON COMMUNICATIONS INC	3.948	A3 / A- / A
04/26/13	05/01/13	137,121.63	AT&T INC	4.806	WR / A- / A
04/26/13	05/01/13	36,625.04	BCE INC	5.035	Baa2 / BBB+ / NR
04/26/13	05/01/13	267,325.50	VERIZON COMMUNICATIONS INC	3.812	A3 / A- / A
05/06/13	05/09/13	219,676.80	VERIZON COMMUNICATIONS INC	3.930	A3 / A- / A
05/06/13	05/09/13	119,093.44	AT&T INC	4.798	WR / A- / A
05/06/13	05/09/13	32,974.41	BCE INC	5.035	Baa2 / BBB+ / NR
06/03/13	06/06/13	59,270.50	AT&T INC	5.076	WR / A- / A
06/03/13	06/06/13	18,050.00	BCE INC	5.028	Baa2 / BBB+ / NR
06/03/13	06/06/13	106,381.00	VERIZON COMMUNICATIONS INC	4.201	A3 / A- / A
06/04/13	06/07/13	132,189.16	AT&T INC	4.990	WR / A- / A
06/04/13	06/07/13	238,677.53	VERIZON COMMUNICATIONS INC	4.187	A3 / A- / A
06/04/13	06/07/13	35,652.00	BCE INC	5.050	Baa2 / BBB+ / NR
06/06/13	06/11/13	122,875.75	VERIZON COMMUNICATIONS INC	4.093	A3 / A- / A
06/06/13	06/11/13	63,756.90	AT&T INC	4.971	WR / A- / A
06/06/13	06/11/13	17,639.64	BCE INC	5.093	Baa2 / BBB+ / NR
06/19/13	06/24/13	35,539.49	VERIZON COMMUNICATIONS INC	4.086	A3 / A- / A
06/19/13	06/24/13	4,771.33	BCE INC	5.349	Baa2 / BBB+ / NR
06/19/13	06/24/13	18,958.91	AT&T INC	5.050	WR / A- / A

Trade	Settle	Principal	Description	Dvd Yld	Ratings
06/27/13	07/02/13	251,528.76	VERIZON COMMUNICATIONS INC	4.010	A3 / A- / A
06/27/13	07/02/13	132,680.89	AT&T INC	4.996	WR / A- / A
06/27/13	07/02/13	31,911.84	BCE INC	5.734	Baa2 / BBB+ / NR
<b>Subtotal:</b>		<b>5,535,868.63</b>	<b>37</b>	items	

<b>Telecommunication</b>	<b>5,535,868.63</b>	<b>37 item(s)</b>
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#### Toys/Games/Hobbies

##### **Blackrock Investment Management LLC**

04/10/13	04/15/13	343,071.30	MATTEL INC	2.928	N/A / BBB+ / A-
04/19/13	04/24/13	140,795.84	MATTEL INC	2.931	N/A / BBB+ / A-
04/24/13	04/29/13	71,028.64	MATTEL INC	2.916	N/A / BBB+ / A-
04/26/13	05/01/13	71,398.72	MATTEL INC	2.889	N/A / BBB+ / A-
05/06/13	05/09/13	59,156.11	MATTEL INC	2.834	N/A / BBB+ / A-
06/03/13	06/06/13	31,174.43	MATTEL INC	2.982	N/A / BBB+ / A-
06/04/13	06/07/13	67,152.00	MATTEL INC	2.990	N/A / BBB+ / A-
06/06/13	06/11/13	35,238.08	MATTEL INC	3.024	N/A / BBB+ / A-
06/19/13	06/24/13	10,035.72	MATTEL INC	2.964	N/A / BBB+ / A-
06/27/13	07/02/13	67,221.90	MATTEL INC	2.980	N/A / BBB+ / A-
<b>Subtotal:</b>		<b>896,272.74</b>	<b>10</b>	items	

#### Toys/Games/Hobbies

##### **Wellington Management**

05/29/13	06/03/13	437,160.70	MATTEL INC	2.988	N/A / BBB+ / A-
06/20/13	06/25/13	953,916.59	MATTEL INC	3.044	N/A / BBB+ / A-
<b>Subtotal:</b>		<b>1,391,077.29</b>	<b>2</b>	items	

<b>Total:</b>	<b>2,287,350.03</b>	<b>12 item(s)</b>
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#### Transportation

##### **Blackrock Investment Management LLC**

04/10/13	04/15/13	533,156.40	UNITED PARCEL SERVICE-CL B	2.755	N/A / A+ / N/A
04/10/13	04/15/13	437,133.48	UNION PACIFIC CORP	1.826	Baa1 / A- / N/A
04/10/13	04/15/13	622,847.36	CANADIAN NATL RAILWAY CO	1.578	A3 / A- / N/A
04/19/13	04/24/13	189,392.97	UNION PACIFIC CORP	1.769	Baa1 / A- / N/A
04/19/13	04/24/13	216,476.52	UNITED PARCEL SERVICE-CL B	2.808	N/A / A+ / N/A
04/24/13	04/29/13	103,079.48	UNION PACIFIC CORP	1.752	Baa1 / A- / N/A
04/24/13	04/29/13	108,633.98	UNITED PARCEL SERVICE-CL B	2.790	N/A / A+ / N/A
04/26/13	05/01/13	111,560.02	UNITED PARCEL SERVICE-CL B	2.719	N/A / A+ / N/A
04/26/13	05/01/13	88,735.02	UNION PACIFIC CORP	1.749	Baa1 / A- / N/A
05/06/13	05/09/13	95,920.44	UNITED PARCEL SERVICE-CL B	2.677	N/A / A+ / N/A
05/06/13	05/09/13	75,726.05	UNION PACIFIC CORP	1.704	Baa1 / A- / N/A
06/03/13	06/06/13	46,225.47	UNION PACIFIC CORP	1.713	Baa1 / A- / N/A
06/03/13	06/06/13	51,615.00	UNITED PARCEL SERVICE-CL B	2.760	N/A / A+ / N/A
06/04/13	06/07/13	111,755.54	UNITED PARCEL SERVICE-CL B	2.769	N/A / A+ / N/A
06/04/13	06/07/13	93,493.02	UNION PACIFIC CORP	1.715	Baa1 / A- / N/A
06/06/13	06/11/13	50,547.06	UNITED PARCEL SERVICE-CL B	2.808	N/A / A+ / N/A
06/06/13	06/11/13	45,512.40	UNION PACIFIC CORP	1.728	Baa1 / A- / N/A
06/19/13	06/24/13	15,703.00	UNITED PARCEL SERVICE-CL B	2.757	N/A / A+ / N/A
06/19/13	06/24/13	14,114.67	UNION PACIFIC CORP	1.715	Baa1 / A- / N/A
06/27/13	07/02/13	93,544.62	UNION PACIFIC CORP	1.718	Baa1 / A- / N/A
06/27/13	07/02/13	112,889.92	UNITED PARCEL SERVICE-CL B	2.733	N/A / A+ / N/A
<b>Subtotal:</b>		<b>3,218,062.43</b>	<b>21</b>	items	



Transportation

**Wellington Management**

Trade	Settle	Principal	Description	Dvd Yld	Ratings
05/29/13	06/03/13	614,812.00	UNITED PARCEL SERVICE-CL B	2.757	N/A / A+ / N/A
05/29/13	06/03/13	209,955.20	C.H. ROBINSON WORLDWIDE INC	2.358	N/A / N/A / N/A
06/04/13	06/07/13	464,066.82	UNITED PARCEL SERVICE-CL B	2.769	N/A / A+ / N/A
06/13/13	06/18/13	28,357.75	C.H. ROBINSON WORLDWIDE INC	2.433	N/A / N/A / N/A
06/14/13	06/19/13	22,818.00	C.H. ROBINSON WORLDWIDE INC	2.443	N/A / N/A / N/A
06/14/13	06/19/13	45,383.60	C.H. ROBINSON WORLDWIDE INC	2.443	N/A / N/A / N/A
06/17/13	06/20/13	37,291.05	C.H. ROBINSON WORLDWIDE INC	2.425	N/A / N/A / N/A
06/20/13	06/25/13	1,505,466.90	UNITED PARCEL SERVICE-CL B	2.804	N/A / A+ / N/A
06/20/13	06/25/13	493,922.16	C.H. ROBINSON WORLDWIDE INC	2.490	N/A / N/A / N/A
<b>Subtotal:</b>		<b>3,422,073.48</b>	<b>9</b>	items	

<b>Total: Transportation</b>	<b>6,640,135.91</b>	<b>30 item(s)</b>
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Water

**Blackrock Investment Management LLC**

04/10/13	04/15/13	362,081.50	AMERICAN WATER WORKS CO INC	2.323	Baa1 / A- / N/A
04/19/13	04/24/13	148,102.50	AMERICAN WATER WORKS CO INC	2.333	Baa1 / A- / N/A
04/24/13	04/29/13	73,979.46	AMERICAN WATER WORKS CO INC	2.383	Baa1 / A- / N/A
04/26/13	05/01/13	69,957.55	AMERICAN WATER WORKS CO INC	2.381	Baa1 / A- / N/A
05/06/13	05/09/13	62,618.55	AMERICAN WATER WORKS CO INC	2.351	Baa1 / A- / N/A
06/03/13	06/06/13	32,508.00	AMERICAN WATER WORKS CO INC	2.555	Baa1 / A- / N/A
06/04/13	06/07/13	67,581.97	AMERICAN WATER WORKS CO INC	2.588	Baa1 / A- / N/A
06/06/13	06/11/13	35,722.26	AMERICAN WATER WORKS CO INC	2.574	Baa1 / A- / N/A
06/19/13	06/24/13	10,280.10	AMERICAN WATER WORKS CO INC	2.535	Baa1 / A- / N/A
06/27/13	07/02/13	69,152.77	AMERICAN WATER WORKS CO INC	2.546	Baa1 / A- / N/A
<b>Subtotal:</b>		<b>931,984.66</b>	<b>10</b>	items	

<b>Total: Water</b>	<b>931,984.66</b>	<b>10 item(s)</b>
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<b>Total: EQUITY PURCHASES</b>	<b>212,336,202.85</b>	<b>1,058</b>	items
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**EQUITY REBALANCING/SALES**

Beverages

**Wellington Management**

Trade	Settle	Principal	Description	Dvd Yld	Ratings
06/04/13	06/07/13	(297,630.07)	PEPSICO INC	2.671	N/A / A / A
06/05/13	06/10/13	(20,688.92)	PEPSICO INC	2.685	N/A / A / A
06/19/13	06/24/13	(50,814.89)	PEPSICO INC	2.695	N/A / A / A
<b>Total: Beverages</b>		<b>(369,133.88)</b>	<b>3</b>	items	

Commercial Services

**Wellington Management**

06/04/13	06/07/13	(185,161.76)	AUTOMATIC DATA PROCESSING	2.407	Aaa / AAA / N/A
06/05/13	06/10/13	(9,556.74)	AUTOMATIC DATA PROCESSING	2.446	Aaa / AAA / N/A
<b>Total: Commercial Serv</b>		<b>(194,718.50)</b>	<b>2</b>	items	

Diversified Finan Serv

**Wellington Management**

06/04/13	06/07/13	(283,813.08)	BLACKROCK INC	2.237	A1 / A+ / N/A
06/05/13	06/10/13	(37,841.74)	BLACKROCK INC	2.384	A1 / A+ / N/A
<b>Total: Diversified Finan Serv</b>		<b>(321,654.82)</b>	<b>2</b>	items	

### Media

#### Wellington Management

Trade	Settle	Principal	Description	Dvd Yld	Ratings
06/28/13	07/03/13	(1,438,931.38)	COMCAST CORP-CLASS A	1.713	N/A / A- / BBB+
06/27/13	07/02/13	(351,863.10)	COMCAST CORP-CLASS A	1.694	N/A / A- / BBB+
<b>Total: Media</b>		<b>(1,790,794.48)</b>	<b>2</b>	items	

### Oil&Gas

#### Wellington Management

04/05/13	04/10/13	(80,206.65)	EXXON MOBIL CORP	2.562	Aaa / AAA / WD
04/08/13	04/11/13	(142,589.60)	EXXON MOBIL CORP	2.573	Aaa / AAA / WD
04/08/13	04/11/13	(17,823.70)	EXXON MOBIL CORP	2.573	Aaa / AAA / WD
04/09/13	04/12/13	(21,834.03)	EXXON MOBIL CORP	2.568	Aaa / AAA / WD
06/04/13	06/07/13	(427,768.80)	EXXON MOBIL CORP	2.576	Aaa / AAA / WD
06/05/13	06/10/13	(25,398.77)	EXXON MOBIL CORP	2.610	Aaa / AAA / WD
<b>Total: Oil&amp;Gas</b>		<b>(715,621.56)</b>	<b>6</b>	items	

### Oil&Gas Services

#### Blackrock Investment Management LLC

04/30/13	05/03/13	(471,639.84)	SCHLUMBERGER LTD	1.529	A1 / A+ / A+
<b>Total: Oil&amp;Gas Services</b>		<b>(471,639.84)</b>	<b>1</b>	item	

### Pharmaceuticals

#### Wellington Management

04/05/13	04/10/13	(74,110.00)	JOHNSON & JOHNSON	2.975	Aaa / AAA / AAA
04/08/13	04/11/13	(209,360.75)	JOHNSON & JOHNSON	3.009	Aaa / AAA / AAA
04/17/13	04/22/13	(140,832.02)	PFIZER INC	2.916	A1 / AA / A+
06/04/13	06/07/13	(637,346.00)	JOHNSON & JOHNSON	2.961	Aaa / AAA / AAA
06/05/13	06/10/13	(31,126.20)	JOHNSON & JOHNSON	2.976	Aaa / AAA / AAA
<b>Total: Pharmaceuticals</b>		<b>(1,092,774.97)</b>	<b>5</b>	items	

### Software

#### Wellington Management

06/04/13	06/07/13	(601,438.02)	MICROSOFT CORP	2.544	Aaa / AAA / AA+
06/05/13	06/10/13	(28,278.62)	MICROSOFT CORP	2.559	Aaa / AAA / AA+
<b>Total: Software</b>		<b>(629,716.64)</b>	<b>2</b>	items	

### Transportation

#### Blackrock Investment Management LLC

04/16/13	04/19/13	(62,674.02)	CANADIAN NATL RAILWAY CO	1.587	A3 / A- / N/A
04/17/13	04/22/13	(81,359.44)	CANADIAN NATL RAILWAY CO	1.620	A3 / A- / N/A
04/18/13	04/23/13	(90,702.15)	CANADIAN NATL RAILWAY CO	1.629	A3 / A- / N/A
04/19/13	04/24/13	(17,030.98)	CANADIAN NATL RAILWAY CO	1.605	A3 / A- / N/A
04/19/13	04/24/13	(8,661.47)	CANADIAN NATL RAILWAY CO	1.605	A3 / A- / N/A
04/19/13	04/24/13	(2,433.00)	CANADIAN NATL RAILWAY CO	1.605	A3 / A- / N/A
04/19/13	04/24/13	(2,530.32)	CANADIAN NATL RAILWAY CO	1.605	A3 / A- / N/A
04/19/13	04/24/13	(3,211.56)	CANADIAN NATL RAILWAY CO	1.605	A3 / A- / N/A
04/19/13	04/24/13	(8,564.15)	CANADIAN NATL RAILWAY CO	1.605	A3 / A- / N/A
04/19/13	04/24/13	(875.88)	CANADIAN NATL RAILWAY CO	1.605	A3 / A- / N/A
04/19/13	04/24/13	(1,849.08)	CANADIAN NATL RAILWAY CO	1.605	A3 / A- / N/A
04/22/13	04/25/13	(1,849.08)	CANADIAN NATL RAILWAY CO	1.618	A3 / A- / N/A
04/22/13	04/25/13	(3,114.24)	CANADIAN NATL RAILWAY CO	1.618	A3 / A- / N/A
04/22/13	04/25/13	(16,252.42)	CANADIAN NATL RAILWAY CO	1.618	A3 / A- / N/A
04/22/13	04/25/13	(486.60)	CANADIAN NATL RAILWAY CO	1.618	A3 / A- / N/A
04/22/13	04/25/13	(61,311.54)	CANADIAN NATL RAILWAY CO	1.618	A3 / A- / N/A

Trade	Settle	Principal	Description	Dvd Yld	Ratings
04/23/13	04/26/13	(973.20)	CANADIAN NATL RAILWAY CO	1.629	A3 / A- / N/A
04/23/13	04/26/13	(8,174.87)	CANADIAN NATL RAILWAY CO	1.629	A3 / A- / N/A
04/23/13	04/26/13	(62,674.02)	CANADIAN NATL RAILWAY CO	1.629	A3 / A- / N/A
04/24/13	04/29/13	(4,087.44)	CANADIAN NATL RAILWAY CO	1.614	A3 / A- / N/A
04/24/13	04/29/13	(1,849.08)	CANADIAN NATL RAILWAY CO	1.614	A3 / A- / N/A
04/24/13	04/29/13	(40,679.72)	CANADIAN NATL RAILWAY CO	1.614	A3 / A- / N/A
04/25/13	04/30/13	(56,834.82)	CANADIAN NATL RAILWAY CO	1.606	A3 / A- / N/A
04/25/13	04/30/13	(9,926.63)	CANADIAN NATL RAILWAY CO	1.606	A3 / A- / N/A
04/26/13	05/01/13	(24,329.98)	CANADIAN NATL RAILWAY CO	1.606	A3 / A- / N/A
04/26/13	05/01/13	(5,547.23)	CANADIAN NATL RAILWAY CO	1.606	A3 / A- / N/A
04/29/13	05/02/13	(25,984.41)	CANADIAN NATL RAILWAY CO	1.572	A3 / A- / N/A
04/29/13	05/02/13	(1,946.40)	CANADIAN NATL RAILWAY CO	1.572	A3 / A- / N/A
04/29/13	05/02/13	(6,520.43)	CANADIAN NATL RAILWAY CO	1.572	A3 / A- / N/A
04/29/13	05/02/13	(10,413.23)	CANADIAN NATL RAILWAY CO	1.572	A3 / A- / N/A
<b>Total: Transportation</b>		<b>(622,847.36)</b>	<b>30</b>		items
<b>Total:</b>					
<b>REBALANCING/SALES</b>		<b>(6,208,902.05)</b>	<b>53</b>		item(s)



## COMPLIANCE REPORT

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

(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.

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