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Date: May 9, 2014

TO: MEMBERS, INVESTMENT COMMITTEE

I. AGENDA ITEM # AND TITLE :	Open Agenda Item 3b – Consent Calendar: Approval of Investment Transactions
II. NAME AND PROGRAM:	Stephanie Chan, Treasury and Investments
III. ACTIVITY:	<input type="checkbox"/> Informational <input type="checkbox"/> Request for Direction <input checked="" type="checkbox"/> Action Proposed <input type="checkbox"/> Exploratory
IV. JUSTIFICATION:	<input checked="" type="checkbox"/> Standard/Required Item <input type="checkbox"/> Board Request – New Item <input type="checkbox"/> New Topic from Staff

V. EXECUTIVE SUMMARY:

In accordance with Sections 1200 and 1201 of the California Insurance Code, all investments made during the first quarter of 2014 (including securities purchased or sold) are presented to the Investment Committee for approval.

VI. ANALYSIS:

The investment transactions for the period of January 1, 2014 to March 31, 2014 are attached as Item 3b(i). In the fixed income portfolio, State Fund purchased 62 bonds totaling \$623.5 million and sold 4 bonds for a total of \$28.3 million. In the equity portfolio, \$118.5 million were purchased and \$140.6 million were sold for rebalancing. Year-to-date through March 31, the total net gain from the entire portfolio was \$17.0 million. The aggregate book value of all investments was approximately \$18.6 billion.

The current investments no longer in compliance with State Fund's Investment Policy are listed in the Compliance Report, Attachment 3b(ii). There are two out-of-compliance bonds. These bonds complied with the Investment Policy and met certain minimum credit rating standards at the time of purchase.

We request the Investment Committee's approval and ratification of these investment transactions. These reports are also attached as Item 9c on the agenda of the Full Board meeting.

VII. RECOMMENDATION:

We recommend that the Investment Committee approve and ratify the investment transactions from January 1, 2014 to March 31, 2014.

INVESTMENTS TRANSACTIONS

Nine hundred seventy transactions were consummated during the period from January 01 to March 31, 2014.

BOND PURCHASES:

Trade	Settle	Par/Shares	Description	Coupon	Maturity	Yield	Rating
Corporate							
Financial							
Deutsche Insurance Asset Management							
01/21/2014	01/24/2014	15,000,000.00	SUNTRUST BANK	1.350	2/15/17	1.353	A3 / BBB+ / BBB+
01/21/2014	01/28/2014	10,000,000.00	JPMORGAN CHASE & CO	4.850	2/1/44	4.861	A3 / A / A+
01/27/2014	01/30/2014	15,000,000.00	MANUF & TRADERS TRUST CO	2.300	1/30/19	2.336	A2 / A / A-
02/10/2014	02/13/2014	5,915,000.00	CAPITAL ONE BANK USA NA	2.250	2/13/19	2.252	A3 / BBB+ / A-
03/13/2014	03/18/2014	9,015,000.00	AMERICAN EXPRESS CREDIT	2.125	3/18/19	2.165	A2 / A- / A+
	Subtotal:	54,930,000.00	5 item(s)				
Industrial							
Deutsche Insurance Asset Management							
01/07/2014	01/10/2014	5,835,000.00	UNION PACIFIC CORP	3.750	3/15/24	3.839	Baa1 / A / NA
	Subtotal:	5,835,000.00	1 item(s)				
Utility							
Deutsche Insurance Asset Management							
01/06/2014	01/10/2014	2,150,000.00	COMMONWEALTH EDISON	2.150	1/15/19	2.197	A3 / A- / BBB+
01/13/2014	01/27/2014	10,000,000.00	ONE GAS INC	2.070	2/1/19	2.070	A2 / A- / NA
02/25/2014	02/28/2014	6,000,000.00	TRANS-CANADA PIPELINES	4.625	3/1/34	4.660	A3 / A- / NA
	Subtotal:	18,150,000.00	3 item(s)				
Total Corporate:		78,915,000.00	9 item(s)				
Government							
Deutsche Insurance Asset Management							
01/16/2014	01/24/2014	3,281,000.00	INTER-AMERICAN DEVEL BK	4.375	1/24/44	4.433	Aaa / NA / NA
02/20/2014	02/27/2014	5,880,000.00	CANADA GOVERNMENT	1.625	2/27/19	1.658	Aaa / AAA / AAA
	Subtotal:	9,161,000.00	2 item(s)				
Total Government:		9,161,000.00	2 item(s)				
Mortgage Backed							
Deutsche Insurance Asset Management							
01/17/2014	01/23/2014	6,782,591.00	FN 890592	4.500	10/1/26	1.577	Aaa / AA+ / AAA
01/07/2014	01/28/2014	7,000,000.00	FHMS K714 A2	3.034	10/25/20	2.679	Aaa / AA+ / AAA
01/28/2014	01/31/2014	11,798,754.30	FHR 3817 MA	4.500	10/15/37	2.183	Aaa / AA+ / AAA
01/28/2014	01/31/2014	15,546,663.50	FG E02869	4.000	4/1/26	1.949	Aaa / AA+ / AAA
01/28/2014	01/31/2014	6,218,665.40	FG E02869	4.000	4/1/26	1.949	Aaa / AA+ / AAA
01/15/2014	02/13/2014	1,461,813.35	FN 735578	5.000	6/1/35	2.233	Aaa / AA+ / AAA
01/15/2014	02/13/2014	5,539,013.50	FN 735578	5.000	6/1/35	2.233	Aaa / AA+ / AAA
01/16/2014	02/13/2014	4,431,210.80	FN 735578	5.000	6/1/35	2.202	Aaa / AA+ / AAA
01/16/2014	02/13/2014	5,539,013.50	FN 735578	5.000	6/1/35	2.202	Aaa / AA+ / AAA
01/15/2014	02/13/2014	5,755,244.33	FN 745140	5.000	11/1/35	2.237	Aaa / AA+ / AAA
01/16/2014	02/13/2014	9,959,509.00	FG G07542	4.500	11/1/43	3.272	Aaa / AA+ / AAA
01/30/2014	02/13/2014	9,632,960.00	FN AB0113	5.000	4/1/35	2.058	Aaa / AA+ / AAA
01/30/2014	02/19/2014	10,274,471.35	FG G14919	4.000	6/1/26	2.004	Aaa / AA+ / AAA
02/06/2014	02/20/2014	7,000,000.00	FHMS K036 A2	3.527	10/25/23	3.277	Aaa / AA+ / AAA
03/11/2014	03/13/2014	18,218,533.50	FN AD2341	4.500	3/1/40	2.890	Aaa / AA+ / AAA
03/11/2014	03/13/2014	7,287,413.40	FN AD2341	4.500	3/1/40	2.890	Aaa / AA+ / AAA
03/19/2014	03/24/2014	19,413,891.20	FG G08534	3.000	6/1/43	3.561	Aaa / AA+ / AAA
03/12/2014	03/25/2014	3,000,000.00	FHMS K037 A2	3.490	1/25/24	3.243	Aaa / AA+ / AAA
03/12/2014	03/25/2014	2,000,000.00	FHMS K037 A1	2.592	4/25/23	2.159	Aaa / AA+ / AAA
03/21/2014	03/26/2014	18,238,079.78	FN AV0664	4.500	12/1/43	3.150	Aaa / AA+ / AAA
03/21/2014	03/26/2014	17,418,487.58	FG Q24948	4.500	2/1/44	3.199	Aaa / AA+ / AAA
03/26/2014	04/10/2014	16,624,709.00	FN 932324	4.500	12/1/39	2.865	Aaa / AA+ / AAA
03/26/2014	04/10/2014	16,624,709.00	FN 932324	4.500	12/1/39	2.865	Aaa / AA+ / AAA
	Subtotal:	225,765,733.48	23 item(s)				

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Trade	Settle	Par/Shares	Description	Coupon	Maturity	Yield	Rating
New England Asset Management							
01/08/2014	01/13/2014	10,027,585.15	FNR 2013-15 EP	3.500	8/25/42	2.967	Aaa / AA+ / AAA
01/08/2014	01/13/2014	23,031,595.75	FNR 2012-110 MA	3.000	7/25/41	2.710	Aaa / AA+ / AAA
01/09/2014	01/14/2014	7,345,483.25	FNR 2012-36 BV	4.000	7/25/39	1.866	Aaa / AA+ / AAA
01/16/2014	01/30/2014	7,000,000.00	FHR 4295 KA	3.000	7/15/39	2.736	Aaa / AA+ / AAA
01/27/2014	01/30/2014	21,867,169.00	FHR 4284 EJ	3.000	10/15/38	2.663	Aaa / AA+ / AAA
01/28/2014	01/31/2014	14,150,000.00	FHR 4295 KA	3.000	7/15/39	2.652	Aaa / AA+ / AAA
01/28/2014	01/31/2014	24,260,219.75	FNR 2013-77 HP	3.000	7/25/41	2.833	Aaa / AA+ / AAA
01/28/2014	01/31/2014	24,744,370.97	FHR 3809 HA	4.000	12/15/39	2.375	Aaa / AA+ / AAA
01/29/2014	02/03/2014	8,808,134.71	FHR 4229 VA	4.000	6/15/26	2.877	Aaa / AA+ / AAA
01/30/2014	02/04/2014	4,586,671.92	FNR 2013-100 AP	3.500	1/25/42	2.610	Aaa / AA+ / AAA
01/31/2014	02/05/2014	14,826,555.23	FNR 3870 ME	4.000	1/15/40	2.548	Aaa / AA+ / AAA
02/19/2014	02/24/2014	9,387,625.57	FNR 2013-108 BA	3.000	3/25/37	2.361	Aaa / AA+ / AAA
02/19/2014	02/24/2014	15,168,557.47	FNR 2013-128 DA	3.000	6/25/38	2.630	Aaa / AA+ / AAA
02/24/2014	02/27/2014	10,952,509.44	FNR 2012-98 JP	3.500	3/25/42	2.654	Aaa / AA+ / AAA
02/26/2014	03/03/2014	9,920,258.40	FNR 2014-10 DA	3.000	12/25/32	2.410	Aaa / AA+ / AAA
02/26/2014	03/03/2014	14,919,353.01	FHR 4027 TA	3.500	7/15/41	2.399	Aaa / AA+ / AAA
03/19/2014	03/24/2014	12,431,325.40	FNR 2013-125 AB	4.000	11/25/39	2.774	Aaa / AA+ / AAA
03/19/2014	03/24/2014	14,546,070.54	FHR 4060 HC	3.000	3/15/41	2.552	Aaa / AA+ / AAA
03/28/2014	04/02/2014	19,355,400.20	FNR 2013-90 DK	3.500	12/25/31	2.533	Aaa / AA+ / AAA
03/31/2014	04/03/2014	13,539,433.32	FHR 4281 LG	4.000	1/15/43	2.693	Aaa / AA+ / AAA
Subtotal:		280,868,319.07	20 item(s)				

Total Mortgage Backed:	506,634,052.55	43 item(s)
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			Municipal				
New England Asset Management							
01/23/2014	01/30/2014	10,000,000.00	PORT AUTH NY & NJ-182	5.310	8/1/46	5.160	Aa3 / AA- / AA-
02/07/2014	02/12/2014	1,500,000.00	NYS DORM AUTH-BABS	4.900	3/15/23	3.570	NA / AAA / AA
02/12/2014	02/18/2014	3,970,000.00	ENERGY N W ELEC	5.330	7/1/21	3.204	Aa1 / AA- / AA
02/19/2014	02/24/2014	250,000.00	ENERGY N W ELEC	5.330	7/1/21	3.150	Aa1 / AA- / AA
03/11/2014	03/14/2014	2,000,000.00	UNIV OF VERMONT	6.428	10/1/44	5.210	Aa3 / A+ / NA
03/11/2014	03/14/2014	1,000,000.00	UNIV OF VERMONT	6.428	10/1/44	5.210	Aa3 / A+ / NA
03/14/2014	03/19/2014	2,000,000.00	UNIV OF VERMONT	6.428	10/1/44	5.090	Aa3 / A+ / NA
03/13/2014	03/27/2014	8,100,000.00	HOUSTON UTL SYS-B-TXL	2.923	5/15/21	2.864	NA / AA / AA
Subtotal:		28,820,000.00	8 item(s)				

Total Municipal:	28,820,000.00	8 item(s)
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Total: Bond Purchases		
Deutsche Insurance	313,841,733.48	34 item(s)
Asset Management		

Total: Bond Purchases		
New England Asset	309,688,319.07	28 item(s)
Management		

Grand Total:		
Bond Purchases	623,530,052.55	62 item(s)

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BOND SALES:

Trade	Settle	Par/Shares	Description	Coupon	Maturity	Yield	Rating		
Corporate									
Financial									
Deutsche Insurance Asset Management									
01/21/2014	01/24/2014	(9,225,000.00)	JPMORGAN CHASE & CO	4.500	1/24/22	3.518	A3	A	A+
03/13/2014	03/18/2014	(10,000,000.00)	AMERICAN EXPRESS CREDIT	1.750	6/12/15	0.539	A2	A-	A+
		Subtotal:	(19,225,000.00)	2 item(s)					
Utility									
Deutsche Insurance Asset Management									
02/25/2014	02/28/2014	(5,750,000.00)	TRANS-CANADA PIPELINES	3.400	6/1/15	0.644	A3	A-	NA
		Subtotal:	(5,750,000.00)	1 item(s)					
		Total Corporate:	(24,975,000.00)	3 item(s)					
Government									
Deutsche Insurance Asset Management									
01/17/2014	01/24/2014	(3,281,000.00)	INTER-AMERICAN DEVEL BK	4.375	1/24/44	4.433	Aaa	NA	NA
		Subtotal:	(3,281,000.00)	1 item(s)					
		Total Government:	(3,281,000.00)	1 item(s)					
		Grand Total:							
		Bond Sales	(28,256,000.00)	4 item(s)					

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EQUITY PURCHASES:

Trade Date	Settle Date	Principal	Description	Yield	Rating		
Advertising							
Wellington Management							
02/04/2014	02/07/2014	306,504.00	OMNICOM GROUP	2.217	N/A	BBB+	NR
		Subtotal:	306,504.00				
Total: Advertising		306,504.00	1 item(s)				
Aerospace/Defense							
Blackrock Investment Management							
01/14/2014	01/17/2014	189,669.79	LOCKHEED MARTIN CORP	3.157	Baa1	A-	A-
01/14/2014	01/17/2014	96,496.14	LOCKHEED MARTIN CORP	3.157	Baa1	A-	A-
01/14/2014	01/17/2014	340,186.50	LOCKHEED MARTIN CORP	3.157	Baa1	A-	A-
01/14/2014	01/17/2014	127,119.96	LOCKHEED MARTIN CORP	3.157	Baa1	A-	A-
01/15/2014	01/21/2014	442,664.59	LOCKHEED MARTIN CORP	3.114	Baa1	A-	A-
01/16/2014	01/22/2014	39,168.00	LOCKHEED MARTIN CORP	3.114	Baa1	A-	A-
01/16/2014	01/22/2014	294,548.24	LOCKHEED MARTIN CORP	3.114	Baa1	A-	A-
01/17/2014	01/23/2014	59,141.78	LOCKHEED MARTIN CORP	3.108	Baa1	A-	A-
01/17/2014	01/23/2014	743,633.44	LOCKHEED MARTIN CORP	3.108	Baa1	A-	A-
01/17/2014	01/23/2014	50,850.44	LOCKHEED MARTIN CORP	3.108	Baa1	A-	A-
01/21/2014	01/24/2014	334,453.53	LOCKHEED MARTIN CORP	3.102	Baa1	A-	A-
01/21/2014	01/24/2014	63,761.90	LOCKHEED MARTIN CORP	3.102	Baa1	A-	A-
01/22/2014	01/27/2014	558,128.23	LOCKHEED MARTIN CORP	3.051	Baa1	A-	A-
01/22/2014	01/27/2014	17,149.11	LOCKHEED MARTIN CORP	3.051	Baa1	A-	A-
02/04/2014	02/07/2014	207,442.06	LOCKHEED MARTIN CORP	3.226	Baa1	A-	A-
02/04/2014	02/07/2014	536,772.56	RAYTHEON COMPANY	2.418	N/A	A-	A-
02/04/2014	02/07/2014	365,923.80	NORTHROP GRUMMAN CORP	2.148	N/A	BBB+	BBB+
02/04/2014	02/07/2014	480,476.04	UNITED TECHNOLOGIES CORP	2.012	A2	A	A
		Subtotal:	4,947,586.11	18 item(s)			
Wellington Management							
01/08/2014	01/13/2014	43,778.20	GENERAL DYNAMICS CORP	2.312	N/A	A	A
01/08/2014	01/13/2014	2,081,166.69	UNITED TECHNOLOGIES CORP	1.932	A2	A	A
02/04/2014	02/07/2014	313,660.20	GENERAL DYNAMICS CORP	2.248	N/A	A	A
02/04/2014	02/07/2014	349,883.80	LOCKHEED MARTIN CORP	3.226	Baa1	A-	A-
02/04/2014	02/07/2014	199,154.30	NORTHROP GRUMMAN CORP	2.148	N/A	BBB+	BBB+
02/04/2014	02/07/2014	341,881.80	UNITED TECHNOLOGIES CORP	2.012	A2	A	A
		Subtotal:	3,329,524.99	6 item(s)			
Total: Aerospace/Defense		8,277,111.10	24 item(s)				
Apparel							
Blackrock Investment Management							
02/04/2014	02/07/2014	174,690.89	VF CORP	1.624	N/A	A-	N/A
		Subtotal:	174,690.89	1 item(s)			
Wellington Management							
41674	02/07/14	252,476.00	NIKE INC -CL B	1.2342	N/A	AA-	N/A
41675	02/10/14	131,981.20	NIKE INC -CL B	1.2323	N/A	AA-	N/A
41676	02/11/14	235,206.40	NIKE INC -CL B	1.2166	N/A	AA-	N/A
41677	02/12/14	25,812.05	NIKE INC -CL B	1.1972	N/A	AA-	N/A
41680	02/13/14	157,312.80	NIKE INC -CL B	1.1974	N/A	AA-	N/A
41725	04/01/14	106,895.45	NIKE INC -CL B	1.2275	N/A	AA-	N/A
		Subtotal:	909,683.90	6 item(s)			
Total: Apparel		1,084,374.79	7 item(s)				
Auto Parts & Equipment							
Blackrock Investment Management							
02/04/2014	02/07/2014	152,141.16	JOHNSON CONTROLS INC	1.765	Baa1	BBB+	WD
		Subtotal:	152,141.16	1 item(s)			
Total: Auto Parts&Equipment		152,141.16	1 item(s)				

Trade Date	Settle Date	Principal	Description	Yield	Rating		
Banks							
Blackrock Investment Management							
01/14/2014	01/17/2014	419,904.90	MORGAN STANLEY	0.643	Baa2	A-	A
01/15/2014	01/21/2014	169,109.69	MORGAN STANLEY	0.621	Baa2	A-	A
01/15/2014	01/21/2014	35,640.02	MORGAN STANLEY	0.621	Baa2	A-	A
01/16/2014	01/22/2014	1,553,022.61	MORGAN STANLEY	0.625	Baa2	A-	A
01/16/2014	01/22/2014	68,006.53	MORGAN STANLEY	0.625	Baa2	A-	A
01/17/2014	01/23/2014	300,276.28	MORGAN STANLEY	0.599	Baa2	A-	A
01/17/2014	01/23/2014	879,846.52	MORGAN STANLEY	0.599	Baa2	A-	A
02/04/2014	02/07/2014	988,088.40	JPMORGAN CHASE & CO	2.621	A3	A	A+
02/04/2014	02/07/2014	191,964.30	MORGAN STANLEY	0.689	Baa2	A-	A
02/04/2014	02/07/2014	997,557.05	WELLS FARGO & CO	2.680	A2	A+	AA-
02/04/2014	02/07/2014	346,227.84	FIFTH THIRD BANCORP	2.283	Baa1	BBB+	A
02/04/2014	02/07/2014	66,427.98	M & T BANK CORP	2.526	A3	A-	A-
02/04/2014	02/07/2014	473,508.09	US BANCORP	2.263	A1	A+	AA-
02/04/2014	02/07/2014	475,592.04	SUNTRUST BANKS INC	0.949	Baa1	BBB	BBB+
02/04/2014	02/07/2014	283,973.58	TORONTO-DOMINION BANK	3.715	Aa1	AA-	AA-
02/04/2014	02/07/2014	337,003.20	CITIGROUP INC	0.086	N/A	A-	A
03/19/2014	03/24/2014	206,511.47	BANK OF AMERICA CORP	0.229	Baa2	A-	A
03/19/2014	03/24/2014	799,997.96	BANK OF AMERICA CORP	0.229	Baa2	A-	A
03/19/2014	03/24/2014	68,275.27	BANK OF AMERICA CORP	0.229	Baa2	A-	A
03/19/2014	03/24/2014	342,915.12	BANK OF AMERICA CORP	0.229	Baa2	A-	A
03/20/2014	03/25/2014	116,395.13	BANK OF AMERICA CORP	0.223	Baa2	A-	A
03/20/2014	03/25/2014	58,949.44	BANK OF AMERICA CORP	0.223	Baa2	A-	A
	Subtotal:	9,179,193.42	22 item(s)				
Wellington Management							
01/08/2014	01/13/2014	117,855.30	PNC FINANCIAL SERVICES GROUF	2.185	A3	A-	A+
01/08/2014	01/13/2014	952,525.74	WELLS FARGO & CO	2.504	A2	A+	AA-
01/09/2014	01/14/2014	170,292.04	PNC FINANCIAL SERVICES GROUF	2.172	A3	A-	A+
02/04/2014	02/07/2014	280,343.50	PNC FINANCIAL SERVICES GROUF	2.232	A3	A-	A+
02/04/2014	02/07/2014	264,805.20	WELLS FARGO & CO	2.680	A2	A+	AA-
	Subtotal:	1,785,821.78	5 item(s)				
Total: Banks		10,965,015.20	27 item(s)				
Beverages							
Blackrock Investment Management							
02/04/2014	02/07/2014	352,994.80	BROWN-FORMAN CORP-CLASS B	1.375	N/A	A-	A+
02/04/2014	02/07/2014	247,259.10	COCA-COLA CO/THE	2.988	N/A	AA	A+
	Subtotal:	600,253.90	2 item(s)				
Wellington Management							
01/08/2014	01/13/2014	1,430,249.10	COCA-COLA CO/THE	2.805	N/A	AA	A+
02/04/2014	02/07/2014	254,762.10	COCA-COLA CO/THE	2.988	N/A	AA	A+
02/05/2014	02/10/2014	87,087.29	COCA-COLA CO/THE	2.977	N/A	AA	A+
02/06/2014	02/11/2014	167,597.60	COCA-COLA CO/THE	2.945	N/A	AA	A+
02/07/2014	02/12/2014	17,613.44	COCA-COLA CO/THE	2.952	N/A	AA	A+
02/10/2014	02/13/2014	107,482.54	COCA-COLA CO/THE	2.904	N/A	AA	A+
03/27/2014	04/01/2014	179,430.64	COCA-COLA CO/THE	2.950	N/A	AA	A+
	Subtotal:	2,244,222.71	7 item(s)				
Total: Beverages		2,844,476.61	9 item(s)				
Biotechnology							
Wellington Management							
02/04/2014	02/07/2014	276,922.40	AMGEN INC	1.624	N/A	A	BBB
03/27/2014	04/01/2014	116,681.90	AMGEN INC	1.652	N/A	A	BBB
	Subtotal:	393,604.30	2 item(s)				
Total:Biotechnology		393,604.30	2 item(s)				

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Trade Date	Settle Date	Principal	Description	Yield	Rating		
Chemicals							
Blackrock Investment Management							
02/04/2014	02/07/2014	193,244.15	DOW CHEMICAL CO/THE	2.848	Baa2	BBB	BBB
02/04/2014	02/07/2014	443,540.88	DU PONT (E.I.) DE NEMOURS	2.889	A2	A	A
Subtotal:		636,785.03	2 item(s)				
Wellington Management							
01/08/2014	01/13/2014	2,761,560.19	PRAXAIR INC	1.833	N/A	A	N/A
02/04/2014	02/07/2014	262,728.20	ECOLAB INC	0.978	N/A	BBB+	N/A
02/04/2014	02/07/2014	368,306.53	PRAXAIR INC	1.961	N/A	A	N/A
02/05/2014	02/10/2014	111,950.92	PRAXAIR INC	1.956	N/A	A	N/A
02/06/2014	02/11/2014	199,315.74	PRAXAIR INC	1.931	N/A	A	N/A
02/07/2014	02/12/2014	21,990.03	PRAXAIR INC	1.889	N/A	A	N/A
02/10/2014	02/13/2014	134,175.36	PRAXAIR INC	1.880	N/A	A	N/A
Subtotal:		3,860,026.97	7 item(s)				
Total: Chemicals		4,496,812.00	9 item(s)				
Commercial Services							
Blackrock Investment Management							
02/04/2014	02/07/2014	82,646.96	AUTOMATIC DATA PROCESSING	2.382	Aaa	AAA	N/A
Subtotal:		82,646.96	1 item(s)				
Wellington Management							
02/04/2014	02/07/2014	324,820.80	AUTOMATIC DATA PROCESSING	2.382	Aaa	AAA	N/A
02/05/2014	02/10/2014	113,866.88	AUTOMATIC DATA PROCESSING	2.428	Aaa	AAA	N/A
02/06/2014	02/11/2014	203,569.79	AUTOMATIC DATA PROCESSING	2.406	Aaa	AAA	N/A
02/07/2014	02/12/2014	22,179.28	AUTOMATIC DATA PROCESSING	2.384	Aaa	AAA	N/A
02/10/2014	02/13/2014	134,354.60	AUTOMATIC DATA PROCESSING	2.398	Aaa	AAA	N/A
03/27/2014	04/01/2014	259,806.58	AUTOMATIC DATA PROCESSING	2.388	Aaa	AAA	N/A
03/28/2014	04/02/2014	121,637.41	AUTOMATIC DATA PROCESSING	2.378	Aaa	AAA	N/A
Subtotal:		1,180,235.34	7 item(s)				
Total: Commercial Services		1,262,882.30	8 item(s)				
Computers							
Blackrock Investment Management							
02/04/2014	02/07/2014	415,356.48	INTL BUSINESS MACHINES CORP	2.141	Aa3	AA-	A+
Subtotal:		415,356.48	1 item(s)				
Wellington Management							
01/08/2014	01/13/2014	18,911.00	INTL BUSINESS MACHINES CORP	1.968	Aa3	AA-	A+
02/04/2014	02/07/2014	308,135.80	INTL BUSINESS MACHINES CORP	2.141	Aa3	AA-	A+
02/05/2014	02/10/2014	153,450.00	INTL BUSINESS MACHINES CORP	2.181	Aa3	AA-	A+
02/06/2014	02/11/2014	287,205.93	INTL BUSINESS MACHINES CORP	2.176	Aa3	AA-	A+
02/07/2014	02/12/2014	31,188.96	INTL BUSINESS MACHINES CORP	2.144	Aa3	AA-	A+
02/10/2014	02/13/2014	189,303.24	INTL BUSINESS MACHINES CORP	2.145	Aa3	AA-	A+
Subtotal:		988,194.93	6 item(s)				
Total: Computers		1,403,551.41	7 item(s)				
Cosmetics/Personal Care							
Blackrock Investment Management							
02/04/2014	02/07/2014	433,736.94	PROCTER & GAMBLE CO/THE	3.162	Aa3	AA-	N/A
Subtotal:		433,736.94	1 item(s)				
Wellington Management							
01/08/2014	01/13/2014	50,913.68	COLGATE-PALMOLIVE CO	2.093	N/A	AA-	AA-
01/09/2014	01/14/2014	44,421.86	COLGATE-PALMOLIVE CO	2.046	N/A	AA-	AA-
02/04/2014	02/07/2014	221,117.50	COLGATE-PALMOLIVE CO	2.254	N/A	AA-	AA-
02/04/2014	02/07/2014	293,244.20	PROCTER & GAMBLE CO/THE	3.162	Aa3	AA-	N/A
02/05/2014	02/10/2014	86,740.75	PROCTER & GAMBLE CO/THE	3.147	Aa3	AA-	N/A
02/06/2014	02/11/2014	154,910.82	PROCTER & GAMBLE CO/THE	3.129	Aa3	AA-	N/A
02/07/2014	02/12/2014	16,628.10	PROCTER & GAMBLE CO/THE	3.113	Aa3	AA-	N/A

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Trade Date	Settle Date	Principal	Description	Yield	Rating		
02/10/2014	02/13/2014	101,289.20	PROCTER & GAMBLE CO/THE	3.083	Aa3	AA-	N/A
03/27/2014	04/01/2014	85,144.50	COLGATE-PALMOLIVE CO	2.123	N/A	AA-	AA-
03/27/2014	04/01/2014	59,097.29	PROCTER & GAMBLE CO/THE	3.021	Aa3	AA-	N/A
Subtotal:		1,113,507.90	10 item(s)				

Total: Cosmetics/Personal Care	1,547,244.84	11 item(s)
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Diversified Finan Serv

Blackrock Investment Management

01/14/2014	01/17/2014	133,812.39	CME GROUP INC	5.844	N/A	AA-	N/A
01/15/2014	01/21/2014	741,153.27	CME GROUP INC	5.808	N/A	AA-	N/A
01/15/2014	01/21/2014	43,080.46	CME GROUP INC	5.808	N/A	AA-	N/A
01/16/2014	01/22/2014	255,223.64	CME GROUP INC	5.828	N/A	AA-	N/A
01/17/2014	01/23/2014	300,449.99	CME GROUP INC	5.829	N/A	AA-	N/A
01/17/2014	01/23/2014	221,745.85	CME GROUP INC	5.829	N/A	AA-	N/A
01/21/2014	01/24/2014	285,905.91	CME GROUP INC	5.810	N/A	AA-	N/A
01/22/2014	01/27/2014	41,998.02	CME GROUP INC	5.801	N/A	AA-	N/A
01/23/2014	01/28/2014	216,875.49	CME GROUP INC	5.827	N/A	AA-	N/A
01/23/2014	01/28/2014	42,659.76	CME GROUP INC	5.827	N/A	AA-	N/A
01/23/2014	01/28/2014	23,989.92	CME GROUP INC	5.827	N/A	AA-	N/A
01/24/2014	01/29/2014	87,352.01	CME GROUP INC	5.912	N/A	AA-	N/A
01/24/2014	01/29/2014	475,195.65	CME GROUP INC	5.912	N/A	AA-	N/A
01/24/2014	01/29/2014	47,757.24	CME GROUP INC	5.912	N/A	AA-	N/A
01/27/2014	01/30/2014	171,544.95	CME GROUP INC	6.036	N/A	AA-	N/A
01/27/2014	01/30/2014	31,332.93	CME GROUP INC	6.036	N/A	AA-	N/A
01/27/2014	01/30/2014	189,015.85	CME GROUP INC	6.036	N/A	AA-	N/A
02/04/2014	02/07/2014	199,217.61	CME GROUP INC	5.977	N/A	AA-	N/A
02/04/2014	02/07/2014	436,761.00	AMERICAN EXPRESS CO	1.060	A3	BBB+	A+
Subtotal:		3,945,071.94	19 item(s)				

Wellington Management

02/04/2014	02/07/2014	245,196.90	BLACKROCK INC	2.320	A1	A+	N/A
02/05/2014	02/10/2014	152,326.76	BLACKROCK INC	2.322	A1	A+	N/A
02/06/2014	02/11/2014	271,894.41	BLACKROCK INC	2.280	A1	A+	N/A
02/07/2014	02/12/2014	29,940.00	BLACKROCK INC	2.241	A1	A+	N/A
02/10/2014	02/13/2014	180,782.81	BLACKROCK INC	2.232	A1	A+	N/A
Subtotal:		880,140.88	5 item(s)				

Total: Diversified Finan Serv	4,825,212.82	24 item(s)
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Electric

Blackrock Investment Management

02/04/2014	02/07/2014	289,963.96	DOMINION RESOURCES INC/VA	3.416	N/A	A-	BBB+
02/04/2014	02/07/2014	80,896.48	ITC HOLDINGS CORP	1.584	N/A	A-	N/A
02/04/2014	02/07/2014	113,835.51	WISCONSIN ENERGY CORP	3.427	A2	A-	A-
02/04/2014	02/07/2014	113,052.94	NORTHEAST UTILITIES	3.381	Baa1	A-	BBB+
02/04/2014	02/07/2014	306,363.12	NEXTERA ENERGY INC	2.929	Baa1	A-	A-
02/04/2014	02/07/2014	118,898.00	DUKE ENERGY CORP	4.418	A3	BBB+	BBB+
Subtotal:		1,023,010.01	6 item(s)				

Wellington Management

01/08/2014	01/13/2014	5,808.60	DOMINION RESOURCES INC/VA	3.474	N/A	A-	BBB+
02/04/2014	02/07/2014	199,405.80	DOMINION RESOURCES INC/VA	3.416	N/A	A-	BBB+
Subtotal:		205,214.40	2 item(s)				

Total: Electric	1,228,224.41	8 item(s)
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Electrical Compo & Equip

Wellington Management

02/04/2014	02/07/2014	156,946.55	EMERSON ELECTRIC CO	2.591	A2	A	N/A
02/05/2014	02/10/2014	72,055.83	EMERSON ELECTRIC CO	2.604	A2	A	N/A
02/06/2014	02/11/2014	143,221.57	EMERSON ELECTRIC CO	2.596	A2	A	N/A
02/07/2014	02/12/2014	15,652.73	EMERSON ELECTRIC CO	2.547	A2	A	N/A
02/10/2014	02/13/2014	94,745.85	EMERSON ELECTRIC CO	2.555	A2	A	N/A
03/27/2014	04/01/2014	777,210.54	EMERSON ELECTRIC CO	2.538	A2	A	N/A
03/28/2014	04/02/2014	140,953.91	EMERSON ELECTRIC CO	2.517	A2	A	N/A
Subtotal:		1,400,786.98	7 item(s)				

Total: Electrical Compo & Equip	1,400,786.98	7 item(s)
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Trade Date	Settle Date	Principal	Description	Yield	Rating		
Electronics							
Blackrock Investment Management							
02/04/2014	02/07/2014	350,405.64	HONEYWELL INTERNATIONAL INC	1.872	A2	A	A
	Subtotal:	350,405.64	1 item(s)				
Wellington Management							
02/04/2014	02/07/2014	242,594.50	HONEYWELL INTERNATIONAL INC	1.872	A2	A	A
03/27/2014	04/01/2014	241,146.82	HONEYWELL INTERNATIONAL INC	1.905	A2	A	A
	Subtotal:	483,741.32	2 item(s)				
Total: Electronics		834,146.96	3 item(s)				
Food							
Blackrock Investment Management							
02/04/2014	02/07/2014	188,664.40	GENERAL MILLS INC	3.122	N/A	BBB+	BBB+
02/04/2014	02/07/2014	253,314.29	MONDELEZ INTERNATIONAL INC-A	1.687	Baa1	BBB	BBB
02/04/2014	02/07/2014	132,950.48	KRAFT FOODS GROUP INC	4.015	Baa2	BBB	N/A
	Subtotal:	574,929.17	3 item(s)				
Total: Food		574,929.17	3 item(s)				
Forest Products&Paper							
Blackrock Investment Management							
02/04/2014	02/07/2014	174,697.44	MEADWESTVACO CORP	5.851	N/A	BBB	N/A
02/04/2014	02/07/2014	211,517.66	INTERNATIONAL PAPER CO	2.727	N/A	BBB	NR
	Subtotal:	386,215.10	2 item(s)				
Total: Forest Products&Paper		386,215.10	2 item(s)				
Gas							
Blackrock Investment Management							
02/04/2014	02/07/2014	145,776.96	SEMPRA ENERGY	2.766	Baa1	BBB+	BBB+
	Subtotal:	145,776.96	1 item(s)				
Total: Gas		145,776.96	1 item(s)				
Healthcare-Products							
Wellington Management							
02/04/2014	02/07/2014	314,088.60	MEDTRONIC INC	2.052	N/A	AA-	N/A
02/05/2014	02/10/2014	260,003.80	MEDTRONIC INC	2.010	N/A	AA-	N/A
02/06/2014	02/11/2014	462,907.51	MEDTRONIC INC	2.009	N/A	AA-	N/A
02/07/2014	02/12/2014	50,215.83	MEDTRONIC INC	1.980	N/A	AA-	N/A
02/10/2014	02/13/2014	306,737.92	MEDTRONIC INC	1.971	N/A	AA-	N/A
		1,393,953.66	5 item(s)				
Total: Healthcare-Products		1,393,953.66	5 item(s)				
Healthcare-Services							
Blackrock Investment Management							
02/04/2014	02/07/2014	107,546.46	QUEST DIAGNOSTICS INC	2.343	WR	BBB+	N/A
	Subtotal:	107,546.46	1 item(s)				
Wellington Management							
01/08/2014	01/13/2014	610,461.30	UNITEDHEALTH GROUP INC	1.392	A3	A	A
02/04/2014	02/07/2014	327,465.60	UNITEDHEALTH GROUP INC	1.493	A3	A	A
02/05/2014	02/10/2014	448,293.65	UNITEDHEALTH GROUP INC	1.486	A3	A	A
02/06/2014	02/11/2014	809,685.43	UNITEDHEALTH GROUP INC	1.485	A3	A	A
02/07/2014	02/12/2014	86,796.44	UNITEDHEALTH GROUP INC	1.476	A3	A	A
02/10/2014	02/13/2014	526,100.61	UNITEDHEALTH GROUP INC	1.509	A3	A	A
	Subtotal:	2,808,803.03	6 item(s)				
Total: Healthcare-Services		2,916,349.49	7 item(s)				

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Trade Date	Settle Date	Principal	Description	Yield	Rating		
Household Products/Wares							
Blackrock Investment Management							
02/04/2014	02/07/2014	200,507.95	KIMBERLY-CLARK CORP	3.070	A2	A	A
	Subtotal:	200,507.95	1 item(s)				
Total: Household Products/Wares		200,507.95	1 item(s)				
Insurance							
Blackrock Investment Management							
02/04/2014	02/07/2014	560,873.52	PRUDENTIAL FINANCIAL INC	2.097	Baa1	A	A-
02/04/2014	02/07/2014	129,011.13	METLIFE INC	2.302	N/A	A-	A
	Subtotal:	689,884.65	2 item(s)				
Wellington Management							
02/04/2014	02/07/2014	184,497.90	MARSH & MCLENNAN COS	2.199	N/A	A-	BBB+
02/04/2014	02/07/2014	137,258.80	CHUBB CORP	2.113	N/A	A+	AA-
02/05/2014	02/10/2014	119,930.48	MARSH & MCLENNAN COS	2.199	N/A	A-	BBB+
02/05/2014	02/10/2014	124,773.45	CHUBB CORP	2.114	N/A	A+	AA-
02/06/2014	02/11/2014	213,888.73	MARSH & MCLENNAN COS	2.207	N/A	A-	BBB+
02/06/2014	02/11/2014	222,048.41	CHUBB CORP	2.097	N/A	A+	AA-
02/07/2014	02/12/2014	23,414.02	MARSH & MCLENNAN COS	2.136	N/A	A-	BBB+
02/07/2014	02/12/2014	23,943.93	CHUBB CORP	2.086	N/A	A+	AA-
02/10/2014	02/13/2014	142,465.50	MARSH & MCLENNAN COS	2.136	N/A	A-	BBB+
02/10/2014	02/13/2014	145,650.96	CHUBB CORP	2.071	N/A	A+	AA-
03/27/2014	04/01/2014	619,305.31	CHUBB CORP	2.085	N/A	A+	AA-
03/28/2014	04/02/2014	421,975.68	CHUBB CORP	2.065	N/A	A+	AA-
03/31/2014	04/03/2014	285,478.97	CHUBB CORP	2.038	N/A	A+	AA-
	Subtotal:	2,664,632.14	13 item(s)				
Total: Insurance		3,354,516.79	15 item(s)				
Machinery-Diversified							
Blackrock Investment Management							
02/04/2014	02/07/2014	111,285.80	ROCKWELL AUTOMATION INC	1.880	N/A	A	A
	Subtotal:	111,285.80	1 item(s)				
Total: Machinery-Diversified		111,285.80	1 item(s)				
Media							
Blackrock Investment Management							
02/04/2014	02/07/2014	148,791.93	WALT DISNEY CO/THE	1.211	N/A	A	A
02/04/2014	02/07/2014	761,368.24	COMCAST CORP-SPECIAL CL A	1.515	N/A	A-	BBB+
	Subtotal:	910,160.17	2 item(s)				
Wellington Management							
02/04/2014	02/07/2014	203,133.02	WALT DISNEY CO/THE	1.211	N/A	A	A
02/05/2014	02/10/2014	67,638.94	WALT DISNEY CO/THE	1.199	N/A	A	A
02/06/2014	02/11/2014	127,514.88	WALT DISNEY CO/THE	1.138	N/A	A	A
02/07/2014	02/12/2014	13,611.60	WALT DISNEY CO/THE	1.137	N/A	A	A
02/10/2014	02/13/2014	83,172.32	WALT DISNEY CO/THE	1.116	N/A	A	A
	Subtotal:	495,070.76	5 item(s)				
Total: Media		1,405,230.93	7 item(s)				
Mining							
Blackrock Investment Management							
02/04/2014	02/07/2014	284,962.64	FREEMONT-MCMORAN COPPER	7.272	WR	BBB	BBB
02/04/2014	02/07/2014	72,649.98	SOUTHERN COPPER CORP	2.439	N/A	BBB	N/A
	Subtotal:	357,612.62	2 item(s)				
Total: Mining		357,612.62	2 item(s)				

Trade Date	Settle Date	Principal	Description	Yield	Rating		
Miscellaneous Manufactur							
Blackrock Investment Management							
02/04/2014	02/07/2014	291,544.32	3M CO	2.005	N/A	AA-	N/A
02/04/2014	02/07/2014	792,829.34	GENERAL ELECTRIC CO	3.215	Aa3	AA+	N/A
Subtotal:		1,084,373.66	2 item(s)				

Total: Miscellaneous Manufactur	1,084,373.66	2 item(s)
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Oil&Gas							
Blackrock Investment Management							
02/04/2014	02/07/2014	371,482.20	MARATHON OIL CORP	2.226	N/A	BBB	BBB
02/04/2014	02/07/2014	146,731.95	CONOCOPHILLIPS	4.238	A1	A	A
02/04/2014	02/07/2014	270,406.49	OCCIDENTAL PETROLEUM CORP	2.938	A1*-	A*-	A
02/04/2014	02/07/2014	831,401.25	CHEVRON CORP	3.519	Aa1	AA	WD
02/04/2014	02/07/2014	107,118.75	PHILLIPS 66	1.866	Baa1	BBB	N/A
02/04/2014	02/07/2014	469,688.80	MARATHON PETROLEUM CORP	1.850	N/A	BBB	N/A
02/04/2014	02/07/2014	558,213.90	EXXON MOBIL CORP	2.733	Aaa	AAA	WD
Subtotal:		2,755,043.34	7 item(s)				

Wellington Management							
01/08/2014	01/13/2014	4,415,439.60	CHEVRON CORP	3.165	Aa1	AA	WD
01/08/2014	01/13/2014	434,612.50	CHEVRON CORP	3.165	Aa1	AA	WD
02/04/2014	02/07/2014	139,243.50	OCCIDENTAL PETROLEUM CORP	2.938	A1*-	A*-	A
02/04/2014	02/07/2014	350,172.80	CHEVRON CORP	3.519	Aa1	AA	WD
02/04/2014	02/07/2014	281,486.10	EXXON MOBIL CORP	2.733	Aaa	AAA	WD
02/05/2014	02/10/2014	100,614.71	OCCIDENTAL PETROLEUM CORP	2.933	A1*-	A*-	A
02/05/2014	02/10/2014	262,518.00	CHEVRON CORP	3.561	Aa1	AA	WD
02/05/2014	02/10/2014	200,469.42	EXXON MOBIL CORP	2.813	Aaa	AAA	WD
02/06/2014	02/11/2014	201,825.50	OCCIDENTAL PETROLEUM CORP	2.893	A1*-	A*-	A
02/06/2014	02/11/2014	469,947.39	CHEVRON CORP	3.507	Aa1	AA	WD
02/06/2014	02/11/2014	354,665.17	EXXON MOBIL CORP	2.808	Aaa	AAA	WD
02/07/2014	02/12/2014	22,241.10	OCCIDENTAL PETROLEUM CORP	2.827	A1*-	A*-	A
02/07/2014	02/12/2014	50,963.00	CHEVRON CORP	3.483	Aa1	AA	WD
02/07/2014	02/12/2014	38,294.19	EXXON MOBIL CORP	2.783	Aaa	AAA	WD
02/10/2014	02/13/2014	134,891.72	OCCIDENTAL PETROLEUM CORP	2.823	A1*-	A*-	A
02/10/2014	02/13/2014	311,046.12	CHEVRON CORP	3.492	Aa1	AA	WD
02/10/2014	02/13/2014	232,780.41	EXXON MOBIL CORP	2.815	Aaa	AAA	WD
Subtotal:		8,001,211.23	17 item(s)				

Total: Oil&Gas	10,756,254.57	24 item(s)
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Oil&Gas Services							
Blackrock Investment Management							
02/04/2014	02/07/2014	153,119.85	HALLIBURTON CO	1.064	N/A	A	A-
Subtotal:		153,119.85	1 item(s)				

Total: Oil&Gas Services	153,119.85	1 item(s)
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Pharmaceuticals							
Blackrock Investment Management							
02/04/2014	02/07/2014	684,075.28	PFIZER INC	3.117	A1	AA	A+
02/04/2014	02/07/2014	459,110.91	JOHNSON & JOHNSON	2.991	Aaa	AAA	AAA
02/04/2014	02/07/2014	124,320.04	ABBVIE INC	3.337	Baa1	A	N/A
02/04/2014	02/07/2014	475,106.97	BRISTOL-MYERS SQUIBB CO	2.881	N/A	A+	A-
02/04/2014	02/07/2014	597,498.72	MERCK & CO. INC.	3.235	WR	AA	A+
02/04/2014	02/07/2014	94,172.00	ABBOTT LABORATORIES	1.766	N/A	A+	A+
Subtotal:		2,434,283.92	6 item(s)				

Trade Date	Settle Date	Principal	Description	Yield	Rating		
Wellington Management							
01/08/2014	01/13/2014	2,712,283.65	MERCK & CO. INC.	3.475	WR	AA	A+
02/04/2014	02/07/2014	244,749.70	PFIZER INC	3.117	A1	AA	A+
02/04/2014	02/07/2014	362,664.90	JOHNSON & JOHNSON	2.991	Aaa	AAA	AAA
02/04/2014	02/07/2014	416,427.87	MERCK & CO. INC.	3.235	WR	AA	A+
02/04/2014	02/07/2014	346,242.90	CARDINAL HEALTH INC	1.804	N/A	A-	BBB+
02/05/2014	02/10/2014	160,903.58	JOHNSON & JOHNSON	2.968	Aaa	AAA	AAA
02/06/2014	02/11/2014	287,365.36	JOHNSON & JOHNSON	2.918	Aaa	AAA	AAA
02/07/2014	02/12/2014	31,385.57	JOHNSON & JOHNSON	2.878	Aaa	AAA	AAA
02/10/2014	02/13/2014	191,737.74	JOHNSON & JOHNSON	2.844	Aaa	AAA	AAA
03/27/2014	04/01/2014	201,342.24	PFIZER INC	3.053	A1	AA	A+
Subtotal:		4,955,103.51	10 item(s)				

Total: Pharmaceuticals	7,389,387.43	16 item(s)
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Pipelines

Blackrock Investment Management							
02/04/2014	02/07/2014	522,183.06	ENBRIDGE INC	2.973	Baa1	A-	N/A
02/04/2014	02/07/2014	135,105.13	SPECTRA ENERGY CORP	3.332	N/A	BBB	N/A
Subtotal:		657,288.19	2 item(s)				

Wellington Management

01/08/2014	01/13/2014	137,872.32	ENBRIDGE INC	2.856	Baa1	A-	N/A
01/08/2014	01/13/2014	176,953.95	ENBRIDGE INC	2.856	Baa1	A-	N/A
01/09/2014	01/14/2014	373,823.08	ENBRIDGE INC	2.836	Baa1	A-	N/A
01/09/2014	01/14/2014	25,077.20	ENBRIDGE INC	2.836	Baa1	A-	N/A
02/04/2014	02/07/2014	283,999.75	ENBRIDGE INC	2.973	Baa1	A-	N/A
Subtotal:		997,726.30	5 item(s)				

Total: Pipelines	1,655,014.49	7 item(s)
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REITS**Wellington Management**

01/08/2014	01/13/2014	344,551.96	PUBLIC STORAGE	3.431	N/A	A	A+
01/09/2014	01/14/2014	1,345,814.74	PUBLIC STORAGE	3.365	N/A	A	A+
01/09/2014	01/14/2014	196,835.60	PUBLIC STORAGE	3.365	N/A	A	A+
02/04/2014	02/07/2014	205,198.40	PUBLIC STORAGE	3.248	N/A	A	A+
Subtotal:		2,092,400.70	4 item(s)				

Total: REITS	2,092,400.70	4 item(s)
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Retail**Blackrock Investment Management**

02/04/2014	02/07/2014	382,124.92	MCDONALD'S CORP	3.352	WR	A	A
02/04/2014	02/07/2014	629,709.36	HOME DEPOT INC	2.081	N/A	A	A-
02/04/2014	02/07/2014	152,765.55	WAL-MART STORES INC	2.585	Aa2	AA	AA
Subtotal:		1,164,599.83	3 item(s)				

Wellington Management

01/08/2014	01/13/2014	1,904,554.00	MCDONALD'S CORP	3.272	WR	A	A
01/08/2014	01/13/2014	1,729,255.68	WAL-MART STORES INC	2.416	Aa2	AA	AA
01/08/2014	01/13/2014	3,007,495.75	TJX COMPANIES INC	0.866	N/A	A+	N/A
01/09/2014	01/14/2014	2,783,849.62	MCDONALD'S CORP	3.268	WR	A	A
01/09/2014	01/14/2014	2,097,388.90	WAL-MART STORES INC	2.408	Aa2	AA	AA
02/04/2014	02/07/2014	454,549.70	MCDONALD'S CORP	3.352	WR	A	A
02/04/2014	02/07/2014	295,555.00	LOWE'S COS INC	1.559	N/A	A-	WD
02/04/2014	02/07/2014	262,517.00	CVS CAREMARK CORP	1.437	N/A	BBB+	WD
02/04/2014	02/07/2014	400,797.40	WAL-MART STORES INC	2.585	Aa2	AA	AA
02/04/2014	02/07/2014	280,506.80	TJX COMPANIES INC	0.982	N/A	A+	N/A
02/05/2014	02/10/2014	103,418.89	LOWE'S COS INC	1.537	N/A	A-	WD
02/05/2014	02/10/2014	145,366.63	WAL-MART STORES INC	2.580	Aa2	AA	AA
02/05/2014	02/10/2014	539,571.13	TJX COMPANIES INC	0.952	N/A	A+	N/A
02/06/2014	02/11/2014	186,633.52	LOWE'S COS INC	1.503	N/A	A-	WD
02/06/2014	02/11/2014	259,659.01	WAL-MART STORES INC	2.582	Aa2	AA	AA
02/06/2014	02/11/2014	975,925.62	TJX COMPANIES INC	0.926	N/A	A+	N/A

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Trade Date	Settle Date	Principal	Description	Yield	Rating		
02/07/2014	02/12/2014	20,160.64	LOWE'S COS INC	1.520	N/A	A-	WD
02/07/2014	02/12/2014	27,947.46	WAL-MART STORES INC	2.549	Aa2	AA	AA
02/07/2014	02/12/2014	106,640.95	TJX COMPANIES INC	0.926	N/A	A+	N/A
02/10/2014	02/13/2014	122,448.60	LOWE'S COS INC	1.518	N/A	A-	WD
02/10/2014	02/13/2014	169,766.06	WAL-MART STORES INC	2.549	Aa2	AA	AA
02/10/2014	02/13/2014	651,119.70	TJX COMPANIES INC	0.979	N/A	A+	N/A
03/27/2014	04/01/2014	342,103.90	MCDONALD'S CORP	3.286	WR	A	A
03/27/2014	04/01/2014	35,200.63	WAL-MART STORES INC	2.482	Aa2	AA	AA
Subtotal:		16,902,432.59	24 item(s)				

Total: Retail	18,067,032.42	27 item(s)
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Semiconductors

Blackrock Investment Management

02/04/2014	02/07/2014	262,323.60	INTEL CORP	3.778	N/A	A+	A+
02/07/2014	02/12/2014	129,630.91	QUALCOMM INC	1.747	WR	NR	N/A
02/07/2014	02/12/2014	28,144.76	QUALCOMM INC	1.747	WR	NR	N/A
02/07/2014	02/12/2014	110,495.10	QUALCOMM INC	1.747	WR	NR	N/A
02/07/2014	02/12/2014	41,761.08	QUALCOMM INC	1.747	WR	NR	N/A
02/07/2014	02/12/2014	28,489.80	QUALCOMM INC	1.747	WR	NR	N/A
02/07/2014	02/12/2014	186,697.81	QUALCOMM INC	1.747	WR	NR	N/A
02/07/2014	02/12/2014	37,016.85	QUALCOMM INC	1.747	WR	NR	N/A
02/10/2014	02/13/2014	566,386.83	QUALCOMM INC	1.741	WR	NR	N/A
02/10/2014	02/13/2014	52,664.07	QUALCOMM INC	1.741	WR	NR	N/A
02/10/2014	02/13/2014	305,311.33	QUALCOMM INC	1.741	WR	NR	N/A
02/10/2014	02/13/2014	26,246.26	QUALCOMM INC	1.741	WR	NR	N/A
02/11/2014	02/14/2014	84,058.46	QUALCOMM INC	1.719	WR	NR	N/A
02/11/2014	02/14/2014	7,634.70	QUALCOMM INC	1.719	WR	NR	N/A
02/11/2014	02/14/2014	17,610.10	QUALCOMM INC	1.719	WR	NR	N/A
02/11/2014	02/14/2014	443,727.33	QUALCOMM INC	1.719	WR	NR	N/A
02/11/2014	02/14/2014	26,781.88	QUALCOMM INC	1.719	WR	NR	N/A
02/11/2014	02/14/2014	22,752.38	QUALCOMM INC	1.719	WR	NR	N/A
02/11/2014	02/14/2014	57,096.88	QUALCOMM INC	1.719	WR	NR	N/A
02/12/2014	02/18/2014	12,568.05	QUALCOMM INC	1.701	WR	NR	N/A
02/12/2014	02/18/2014	171,409.33	QUALCOMM INC	1.701	WR	NR	N/A
02/12/2014	02/18/2014	152,214.52	QUALCOMM INC	1.701	WR	NR	N/A
02/12/2014	02/18/2014	11,796.18	QUALCOMM INC	1.701	WR	NR	N/A
02/12/2014	02/18/2014	62,419.72	QUALCOMM INC	1.701	WR	NR	N/A
02/12/2014	02/18/2014	772,658.03	QUALCOMM INC	1.701	WR	NR	N/A
02/12/2014	02/18/2014	52,584.75	QUALCOMM INC	1.701	WR	NR	N/A
02/14/2014	02/20/2014	39,451.37	INTEL CORP	3.636	N/A	A+	A+
02/14/2014	02/20/2014	6,505.73	INTEL CORP	3.636	N/A	A+	A+
02/14/2014	02/20/2014	211,980.23	INTEL CORP	3.636	N/A	A+	A+
02/14/2014	02/20/2014	20,111.18	INTEL CORP	3.636	N/A	A+	A+
02/14/2014	02/20/2014	34,266.46	INTEL CORP	3.636	N/A	A+	A+
02/18/2014	02/21/2014	183,290.96	INTEL CORP	3.635	N/A	A+	A+
02/18/2014	02/21/2014	16,941.42	INTEL CORP	3.635	N/A	A+	A+
02/18/2014	02/21/2014	10,580.12	INTEL CORP	3.635	N/A	A+	A+
02/18/2014	02/21/2014	33,989.04	INTEL CORP	3.635	N/A	A+	A+
02/18/2014	02/21/2014	51,562.12	INTEL CORP	3.635	N/A	A+	A+
02/18/2014	02/21/2014	108,282.81	INTEL CORP	3.635	N/A	A+	A+
02/18/2014	02/21/2014	11,051.58	INTEL CORP	3.635	N/A	A+	A+
02/19/2014	02/24/2014	29,197.45	INTEL CORP	3.674	N/A	A+	A+
02/19/2014	02/24/2014	58,703.41	INTEL CORP	3.674	N/A	A+	A+
02/19/2014	02/24/2014	27,556.70	INTEL CORP	3.674	N/A	A+	A+
02/19/2014	02/24/2014	60,927.02	INTEL CORP	3.674	N/A	A+	A+
02/19/2014	02/24/2014	42,461.95	INTEL CORP	3.674	N/A	A+	A+
02/19/2014	02/24/2014	44,033.71	INTEL CORP	3.674	N/A	A+	A+
02/19/2014	02/24/2014	44,125.49	INTEL CORP	3.674	N/A	A+	A+
Subtotal:		4,705,499.46	45 item(s)				

Total: Semiconductors	4,705,499.46	45 item(s)
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Trade Date	Settle Date	Principal	Description	Yield	Rating		
Software							
Blackrock Investment Management							
01/14/2014	01/17/2014	6,325.98	MICROSOFT CORP	2.711	Aaa	AAA	AA+
01/14/2014	01/17/2014	455,268.97	MICROSOFT CORP	2.711	Aaa	AAA	AA+
01/14/2014	01/17/2014	104,666.34	MICROSOFT CORP	2.711	Aaa	AAA	AA+
01/14/2014	01/17/2014	56,003.68	MICROSOFT CORP	2.711	Aaa	AAA	AA+
01/14/2014	01/17/2014	22,236.50	MICROSOFT CORP	2.711	Aaa	AAA	AA+
01/14/2014	01/17/2014	49,354.27	MICROSOFT CORP	2.711	Aaa	AAA	AA+
01/14/2014	01/17/2014	53,807.37	MICROSOFT CORP	2.711	Aaa	AAA	AA+
01/14/2014	01/17/2014	32,867.15	MICROSOFT CORP	2.711	Aaa	AAA	AA+
01/14/2014	01/17/2014	113,367.98	MICROSOFT CORP	2.711	Aaa	AAA	AA+
02/04/2014	02/07/2014	481,404.00	MICROSOFT CORP	2.669	Aaa	AAA	AA+
Subtotal:		1,375,302.24	10 item(s)				
Wellington Management							
01/08/2014	01/13/2014	1,188,180.00	ORACLE CORP	1.114	N/A	A+	A+
02/04/2014	02/07/2014	296,073.25	ORACLE CORP	1.001	N/A	A+	A+
02/04/2014	02/07/2014	440,100.56	MICROSOFT CORP	2.669	Aaa	AAA	AA+
02/05/2014	02/10/2014	202,961.38	MICROSOFT CORP	2.708	Aaa	AAA	AA+
02/06/2014	02/11/2014	359,739.49	MICROSOFT CORP	2.681	Aaa	AAA	AA+
02/07/2014	02/12/2014	39,177.18	MICROSOFT CORP	2.652	Aaa	AAA	AA+
02/10/2014	02/13/2014	239,177.90	MICROSOFT CORP	2.636	Aaa	AAA	AA+
Subtotal:		2,765,409.76	7 item(s)				
Total: Software		4,140,712.00	17 item(s)				
Telecommunications							
Blackrock Investment Management							
02/04/2014	02/07/2014	252,466.40	MOTOROLA SOLUTIONS INC	1.810	Baa2	BBB	BBB
02/04/2014	02/07/2014	583,247.50	VERIZON COMMUNICATIONS INC	4.465	Baa1	BBB+	A-
02/04/2014	02/07/2014	304,306.20	AT&T INC	5.578	WR	A-	A
02/04/2014	02/07/2014	82,225.00	BCE INC	5.479	Baa2	BBB+	NR
Subtotal:		1,222,245.10	4 item(s)				
Total: Telecommunications		1,222,245.10	4 item(s)				
Toys/Games/Hobbies							
Blackrock Investment Management							
02/04/2014	02/07/2014	143,773.11	MATTEL INC	3.918	N/A	BBB+	A-
Subtotal:		143,773.11	1 item(s)				
Wellington Management							
01/08/2014	01/13/2014	1,167,513.62	MATTEL INC	3.152	N/A	BBB+	A-
02/04/2014	02/07/2014	216,034.00	MATTEL INC	3.918	N/A	BBB+	A-
02/05/2014	02/10/2014	209,456.20	MATTEL INC	3.950	N/A	BBB+	A-
02/06/2014	02/11/2014	372,463.82	MATTEL INC	3.921	N/A	BBB+	A-
02/07/2014	02/12/2014	40,053.80	MATTEL INC	3.898	N/A	BBB+	A-
02/10/2014	02/13/2014	242,799.80	MATTEL INC	3.915	N/A	BBB+	A-
03/27/2014	04/01/2014	492,545.00	MATTEL INC	3.703	N/A	BBB+	A-
03/28/2014	04/02/2014	442,200.60	MATTEL INC	3.655	N/A	BBB+	A-
Subtotal:		3,183,066.84	8 item(s)				
Total: Toys/Games/Hobbies		3,326,839.95	9 item(s)				
Transportation							
Blackrock Investment Management							
01/14/2014	01/17/2014	376,525.53	CSX CORP	2.044	Baa2	BBB+	WD
01/14/2014	01/17/2014	158,799.23	CSX CORP	2.044	Baa2	BBB+	WD
01/15/2014	01/21/2014	29,495.55	CSX CORP	2.019	Baa2	BBB+	WD
01/15/2014	01/21/2014	19,760.03	CSX CORP	2.019	Baa2	BBB+	WD
01/15/2014	01/21/2014	129,145.23	CSX CORP	2.019	Baa2	BBB+	WD
01/15/2014	01/21/2014	26,190.00	CSX CORP	2.019	Baa2	BBB+	WD
01/15/2014	01/21/2014	646,342.35	CSX CORP	2.019	Baa2	BBB+	WD
01/16/2014	01/22/2014	59,509.58	CSX CORP	2.166	Baa2	BBB+	WD
01/16/2014	01/22/2014	84,220.01	CSX CORP	2.166	Baa2	BBB+	WD
01/16/2014	01/22/2014	8,608.26	CSX CORP	2.166	Baa2	BBB+	WD
01/16/2014	01/22/2014	1,724.22	CSX CORP	2.166	Baa2	BBB+	WD
02/04/2014	02/07/2014	277,132.48	UNION PACIFIC CORP	1.709	Baa1	A	N/A
02/04/2014	02/07/2014	291,491.45	UNITED PARCEL SERVICE-CL B	2.641	N/A	A+	N/A
02/04/2014	02/07/2014	87,052.35	CSX CORP	2.239	Baa2	BBB+	WD
Subtotal:		2,195,996.27	14 item(s)				

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Trade Date	Settle Date	Principal	Description	Yield	Rating		
Wellington Management							
01/08/2014	01/13/2014	1,006,564.64	UNITED PARCEL SERVICE-CL B	2.433	N/A	A+	N/A
02/04/2014	02/07/2014	430,174.10	UNITED PARCEL SERVICE-CL B	2.641	N/A	A+	N/A
02/05/2014	02/10/2014	227,842.25	UNITED PARCEL SERVICE-CL B	2.645	N/A	A+	N/A
02/06/2014	02/11/2014	405,445.41	UNITED PARCEL SERVICE-CL B	2.618	N/A	A+	N/A
02/07/2014	02/12/2014	43,902.40	UNITED PARCEL SERVICE-CL B	2.601	N/A	A+	N/A
02/10/2014	02/13/2014	266,728.00	UNITED PARCEL SERVICE-CL B	2.618	N/A	A+	N/A
02/26/2014	03/03/2014	5,061,155.46	CANADIAN NATL RAILWAY CO	1.471	A3	A	N/A
02/26/2014	03/03/2014	1,960,763.00	CANADIAN NATL RAILWAY CO	1.471	A3	A	N/A
03/27/2014	04/01/2014	300,648.77	UNITED PARCEL SERVICE-CL B	2.607	N/A	A+	N/A
Subtotal:		9,703,224.03	9 item(s)				

Total: Transportation	11,899,220.30	23 item(s)
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Water

Blackrock Investment Management							
02/04/2014	02/07/2014	183,901.96	AMERICAN WATER WORKS CO INC	2.682	Baa1	A-	N/A
Subtotal:		183,901.96	1 item(s)				

Total: Water	183,901.96	1 item(s)
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Total: Equity Purchases		
Blackrock Investment Management	43,500,224.29	186 item(s)

Total: Equity Purchases		
Wellington Management	75,044,244.95	186 item(s)

Grand Total:		
Equity Purchases	118,544,469.24	372 item(s)

EQUITY SALES:

Trade Date	Settle Date	Principal	Description	Yield	Rating		
Advertising							
Wellington Management							
01/08/2014	01/13/2014	(523,611.12)	OMNICOM GROUP	2.238	N/A	BBB+	NR
01/09/2014	01/14/2014	(667,318.42)	OMNICOM GROUP	2.215	N/A	BBB+	NR
02/05/2014	02/10/2014	(263,451.35)	OMNICOM GROUP	2.219	N/A	BBB+	NR
02/28/2014	03/05/2014	(262,418.99)	OMNICOM GROUP	2.114	N/A	BBB+	NR
03/25/2014	03/28/2014	(246,362.12)	OMNICOM GROUP	2.222	N/A	BBB+	NR
03/27/2014	04/01/2014	(339,547.72)	OMNICOM GROUP	2.217	N/A	BBB+	NR
	Subtotal:	(2,302,709.72)	6 item(s)				

Total: Advertising	(2,302,709.72)	6 item(s)
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Aerospace/Defense							
Blackrock Investment Management							
02/28/2014	03/05/2014	(114,017.02)	LOCKHEED MARTIN CORP	3.057	Baa1	A-	A-
02/28/2014	03/05/2014	(305,380.64)	RAYTHEON COMPANY	2.247	N/A	A-	A-
02/28/2014	03/05/2014	(206,738.33)	NORTHROP GRUMMAN CORP	2.016	N/A	BBB+	BBB+
02/28/2014	03/05/2014	(270,067.28)	UNITED TECHNOLOGIES CORP	1.923	A2	A	A
03/25/2014	03/28/2014	(112,292.98)	LOCKHEED MARTIN CORP	3.089	Baa1	A-	A-
03/25/2014	03/28/2014	(207,257.88)	NORTHROP GRUMMAN CORP	1.998	N/A	BBB+	BBB+
03/25/2014	03/28/2014	(264,627.09)	UNITED TECHNOLOGIES CORP	1.978	A2	A	A
03/25/2014	03/28/2014	(303,970.60)	RAYTHEON COMPANY	2.244	N/A	A-	A-
	Subtotal:	(1,784,351.82)	8 item(s)				

Wellington Management							
01/08/2014	01/13/2014	(14,871.74)	LOCKHEED MARTIN CORP	3.219	Baa1	A-	A-
01/08/2014	01/13/2014	(14,840.44)	LOCKHEED MARTIN CORP	3.219	Baa1	A-	A-
01/08/2014	01/13/2014	(688,458.44)	NORTHROP GRUMMAN CORP	2.067	N/A	BBB+	BBB+
01/09/2014	01/14/2014	(13,397.43)	LOCKHEED MARTIN CORP	3.214	Baa1	A-	A-
02/05/2014	02/10/2014	(797,659.87)	GENERAL DYNAMICS CORP	2.265	N/A	A	A
02/05/2014	02/10/2014	(362,930.04)	LOCKHEED MARTIN CORP	3.178	Baa1	A-	A-
02/28/2014	03/05/2014	(261,224.50)	GENERAL DYNAMICS CORP	2.045	N/A	A	A
02/28/2014	03/05/2014	(308,345.63)	LOCKHEED MARTIN CORP	3.057	Baa1	A-	A-
02/28/2014	03/05/2014	(179,953.60)	NORTHROP GRUMMAN CORP	2.016	N/A	BBB+	BBB+
02/28/2014	03/05/2014	(305,858.81)	UNITED TECHNOLOGIES CORP	1.923	A2	A	A
03/25/2014	03/28/2014	(254,763.55)	GENERAL DYNAMICS CORP	2.102	N/A	A	A
03/25/2014	03/28/2014	(300,717.66)	LOCKHEED MARTIN CORP	3.089	Baa1	A-	A-
03/25/2014	03/28/2014	(178,842.19)	NORTHROP GRUMMAN CORP	1.998	N/A	BBB+	BBB+
03/25/2014	03/28/2014	(295,821.94)	UNITED TECHNOLOGIES CORP	1.978	A2	A	A
03/27/2014	04/01/2014	(177,864.31)	GENERAL DYNAMICS CORP	2.106	N/A	A	A
03/27/2014	04/01/2014	(296,254.25)	LOCKHEED MARTIN CORP	3.122	Baa1	A-	A-
03/27/2014	04/01/2014	(264,471.99)	NORTHROP GRUMMAN CORP	2.034	N/A	BBB+	BBB+
03/27/2014	04/01/2014	(147,752.26)	UNITED TECHNOLOGIES CORP	1.977	A2	A	A
03/28/2014	04/02/2014	(131,100.12)	NORTHROP GRUMMAN CORP	2.003	N/A	BBB+	BBB+
	Subtotal:	(4,995,128.77)	19 item(s)				

Total: Aerospace/Defense	(6,779,480.59)	27 item(s)
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Apparel							
Blackrock Investment Management							
02/28/2014	03/05/2014	(93,884.92)	VF CORP	1.562	N/A	A-	N/A
03/25/2014	03/28/2014	(97,584.88)	VF CORP	1.574	N/A	A-	N/A
	Subtotal:	(191,469.80)	2 item(s)				

Wellington Management							
01/08/2014	01/13/2014	(899,643.24)	NIKE INC -CL B	1.129	N/A	AA-	N/A
02/28/2014	03/05/2014	(243,086.21)	NIKE INC -CL B	1.149	N/A	AA-	N/A
03/25/2014	03/28/2014	(226,349.83)	NIKE INC -CL B	1.222	N/A	AA-	N/A
	Subtotal:	(1,369,079.28)	3 item(s)				

Total: Apparel	(1,560,549.08)	5 item(s)
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Trade Date	Settle Date	Principal	Description	Yield	Rating		
Auto Parts&Equipment							
Blackrock Investment Management							
02/28/2014	03/05/2014	(89,284.92)	JOHNSON CONTROLS INC	1.599	Baa1	BBB+	WD
03/25/2014	03/28/2014	(77,742.85)	JOHNSON CONTROLS INC	1.776	Baa1	BBB+	WD
Subtotal:		(167,027.77)	2 item(s)				
Total: Auto Parts&Equipment		(167,027.77)	2 item(s)				
Banks							
Blackrock Investment Management							
02/28/2014	03/05/2014	(584,755.82)	JPMORGAN CHASE & CO	2.534	A3	A	A+
02/28/2014	03/05/2014	(104,814.73)	MORGAN STANLEY	0.649	Baa2	A-	A
02/28/2014	03/05/2014	(540,004.24)	WELLS FARGO & CO	2.585	A2	A+	AA-
02/28/2014	03/05/2014	(188,731.03)	FIFTH THIRD BANCORP	2.166	Baa1	BBB+	A
02/28/2014	03/05/2014	(35,113.87)	M & T BANK CORP	2.401	A3	A-	A-
02/28/2014	03/05/2014	(260,362.49)	US BANCORP	2.151	A1	A+	AA-
02/28/2014	03/05/2014	(253,458.59)	SUNTRUST BANKS INC	1.062	Baa1	BBB	BBB+
02/28/2014	03/05/2014	(154,727.56)	TORONTO-DOMINION BANK	3.523	Aa1	AA-	AA-
02/28/2014	03/05/2014	(181,233.94)	CITIGROUP INC	0.082	N/A	A-	A
03/25/2014	03/28/2014	(559,331.99)	JPMORGAN CHASE & CO	2.363	A3	A	A+
03/25/2014	03/28/2014	(563,556.54)	WELLS FARGO & CO	2.451	A2	A+	AA-
03/25/2014	03/28/2014	(107,631.42)	MORGAN STANLEY	0.633	Baa2	A-	A
03/25/2014	03/28/2014	(200,872.63)	FIFTH THIRD BANCORP	2.014	Baa1	BBB+	A
03/25/2014	03/28/2014	(48,395.80)	BANK OF AMERICA CORP	0.232	Baa2	A-	A
03/25/2014	03/28/2014	(36,355.20)	M & T BANK CORP	2.311	A3	A-	A-
03/25/2014	03/28/2014	(273,488.92)	US BANCORP	2.038	A1	A+	AA-
03/25/2014	03/28/2014	(270,346.39)	SUNTRUST BANKS INC	0.991	Baa1	BBB	BBB+
03/25/2014	03/28/2014	(157,579.37)	TORONTO-DOMINION BANK	3.443	Aa1	AA-	AA-
03/25/2014	03/28/2014	(185,808.78)	CITIGROUP INC	0.080	N/A	A-	A
Subtotal:		(4,706,569.31)	19 item(s)				
Wellington Management							
02/05/2014	02/10/2014	(478,056.61)	PNC FINANCIAL SERVICES GROUP	2.233	A3	A-	A+
02/28/2014	03/05/2014	(226,989.56)	PNC FINANCIAL SERVICES GROUP	2.152	A3	A-	A+
02/28/2014	03/05/2014	(226,801.72)	WELLS FARGO & CO	2.585	A2	A+	AA-
03/25/2014	03/28/2014	(236,876.41)	WELLS FARGO & CO	2.451	A2	A+	AA-
03/25/2014	03/28/2014	(236,868.41)	PNC FINANCIAL SERVICES GROUP	2.036	A3	A-	A+
03/27/2014	04/01/2014	(280,690.02)	WELLS FARGO & CO	2.444	A2	A+	AA-
03/27/2014	04/01/2014	(268,482.71)	PNC FINANCIAL SERVICES GROUP	2.067	A3	A-	A+
Subtotal:		(1,954,765.44)	7 item(s)				
Total: Banks		(6,661,334.75)	26 item(s)				
Beverages							
Blackrock Investment Management							
01/14/2014	01/17/2014	(150,154.42)	COCA-COLA CO/THE	2.823	N/A	AA	A+
01/14/2014	01/17/2014	(208,110.75)	COCA-COLA CO/THE	2.823	N/A	AA	A+
01/15/2014	01/21/2014	(50,180.74)	COCA-COLA CO/THE	2.817	N/A	AA	A+
01/15/2014	01/21/2014	(5,495.06)	COCA-COLA CO/THE	2.817	N/A	AA	A+
01/15/2014	01/21/2014	(496,092.85)	COCA-COLA CO/THE	2.817	N/A	AA	A+
01/15/2014	01/21/2014	(8,305.51)	COCA-COLA CO/THE	2.817	N/A	AA	A+
01/16/2014	01/22/2014	(170,904.86)	COCA-COLA CO/THE	2.821	N/A	AA	A+
02/28/2014	03/05/2014	(201,435.45)	BROWN-FORMAN CORP-CL B	1.259	N/A	A-	A+
02/28/2014	03/05/2014	(130,353.73)	COCA-COLA CO/THE	2.932	N/A	AA	A+
03/17/2014	03/20/2014	(552,349.47)	COCA-COLA CO/THE	2.994	N/A	AA	A+
03/18/2014	03/21/2014	(45,350.11)	COCA-COLA CO/THE	2.982	N/A	AA	A+
03/18/2014	03/21/2014	(174,584.10)	COCA-COLA CO/THE	2.982	N/A	AA	A+
03/18/2014	03/21/2014	(18,859.99)	COCA-COLA CO/THE	2.982	N/A	AA	A+
03/25/2014	03/28/2014	(211,696.44)	BROWN-FORMAN CORP-CL B	1.234	N/A	A-	A+
03/25/2014	03/28/2014	(104,217.15)	COCA-COLA CO/THE	2.983	N/A	AA	A+
Subtotal:		(2,528,090.63)	15 item(s)				
Wellington Management							
02/28/2014	03/05/2014	(223,102.09)	COCA-COLA CO/THE	2.932	N/A	AA	A+
03/25/2014	03/28/2014	(223,015.24)	COCA-COLA CO/THE	2.983	N/A	AA	A+
Subtotal:		(446,117.33)	2 item(s)				
Total: Beverages		(2,974,207.96)	17 item(s)				

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Trade Date	Settle Date	Principal	Description	Yield	Rating		
Biotechnology							
Wellington Management							
01/08/2014	01/13/2014	(1,436,588.75)	AMGEN INC	1.622	N/A	A	BBB
02/05/2014	02/10/2014	(251,976.23)	AMGEN INC	1.634	N/A	A	BBB
02/28/2014	03/05/2014	(234,498.82)	AMGEN INC	1.629	N/A	A	BBB
03/25/2014	03/28/2014	(226,192.08)	AMGEN INC	1.674	N/A	A	BBB
Subtotal:		(2,149,255.88)	4 item(s)				
Total: Biotechnology		(2,149,255.88)	4 item(s)				
Chemicals							
Blackrock Investment Management							
02/28/2014	03/05/2014	(112,905.95)	DOW CHEMICAL CO/THE	2.628	Baa2	BBB	BBB
02/28/2014	03/05/2014	(253,317.65)	DU PONT (E.I.) DE NEMOURS	2.702	A2	A	A
02/28/2014	03/05/2014	(65,405.36)	PRAXAIR INC	1.841	N/A	A	N/A
03/25/2014	03/28/2014	(248,735.14)	DU PONT (E.I.) DE NEMOURS	2.707	A2	A	A
03/25/2014	03/28/2014	(111,812.52)	DOW CHEMICAL CO/THE	2.528	Baa2	BBB	BBB
03/25/2014	03/28/2014	(65,756.04)	PRAXAIR INC	1.865	N/A	A	N/A
Subtotal:		(857,932.66)	6 item(s)				
Wellington Management							
01/08/2014	01/13/2014	(186,680.15)	ECOLAB INC	0.927	N/A	BBB+	N/A
02/28/2014	03/05/2014	(235,946.49)	ECOLAB INC	0.896	N/A	BBB+	N/A
02/28/2014	03/05/2014	(333,194.36)	PRAXAIR INC	1.841	N/A	A	N/A
03/25/2014	03/28/2014	(234,863.30)	ECOLAB INC	0.932	N/A	BBB+	N/A
03/25/2014	03/28/2014	(331,746.88)	PRAXAIR INC	1.865	N/A	A	N/A
03/27/2014	04/01/2014	(172,210.29)	ECOLAB INC	0.951	N/A	BBB+	N/A
03/27/2014	04/01/2014	(108,575.75)	PRAXAIR INC	1.902	N/A	A	N/A
Subtotal:		(1,603,217.22)	7 item(s)				
Total: Chemicals		(2,461,149.88)	13 item(s)				
Commercial Services							
Blackrock Investment Management							
02/28/2014	03/05/2014	(46,870.16)	AUTOMATIC DATA PROCESSING	2.295	Aaa	AAA	N/A
03/25/2014	03/28/2014	(46,037.46)	AUTOMATIC DATA PROCESSING	2.394	Aaa	AAA	N/A
Subtotal:		(92,907.62)	2 item(s)				
Wellington Management							
01/08/2014	01/13/2014	(1,435,660.62)	AUTOMATIC DATA PROCESSING	2.222	Aaa	AAA	N/A
01/09/2014	01/14/2014	(1,039,370.93)	AUTOMATIC DATA PROCESSING	2.214	Aaa	AAA	N/A
02/28/2014	03/05/2014	(292,099.03)	AUTOMATIC DATA PROCESSING	2.295	Aaa	AAA	N/A
03/25/2014	03/28/2014	(284,097.53)	AUTOMATIC DATA PROCESSING	2.394	Aaa	AAA	N/A
Subtotal:		(3,051,228.11)	4 item(s)				
Total: Commercial Services		(3,144,135.73)	6 item(s)				
Computers							
Blackrock Investment Management							
02/28/2014	03/05/2014	(241,338.85)	INTL BUSINESS MACHINES CORP	2.052	Aa3	AA-	A+
03/25/2014	03/28/2014	(252,732.87)	INTL BUSINESS MACHINES CORP	1.948	Aa3	AA-	A+
Subtotal:		(494,071.72)	2 item(s)				
Wellington Management							
02/28/2014	03/05/2014	(288,103.94)	INTL BUSINESS MACHINES CORP	2.052	Aa3	AA-	A+
03/25/2014	03/28/2014	(298,448.34)	INTL BUSINESS MACHINES CORP	1.948	Aa3	AA-	A+
03/27/2014	04/01/2014	(672,584.39)	INTL BUSINESS MACHINES CORP	2.002	Aa3	AA-	A+
Subtotal:		(1,259,136.67)	3 item(s)				
Total: Computers		(1,753,208.39)	5 item(s)				

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Trade Date	Settle Date	Principal	Description	Yield	Rating		
Cosmetics/Personal Care							
Blackrock Investment Management							
01/14/2014	01/17/2014	(878,969.42)	PROCTER & GAMBLE CO/THE	2.926	Aa3	AA-	N/A
02/28/2014	03/05/2014	(236,345.78)	PROCTER & GAMBLE CO/THE	3.059	Aa3	AA-	N/A
03/25/2014	03/28/2014	(231,121.41)	PROCTER & GAMBLE CO/THE	3.015	Aa3	AA-	N/A
Subtotal:		(1,346,436.61)	3 item(s)				
Wellington Management							
01/08/2014	01/13/2014	(54,215.45)	PROCTER & GAMBLE CO/THE	2.950	Aa3	AA-	N/A
02/28/2014	03/05/2014	(189,775.91)	COLGATE-PALMOLIVE CO	2.165	N/A	AA-	AA-
02/28/2014	03/05/2014	(258,596.69)	PROCTER & GAMBLE CO/THE	3.059	Aa3	AA-	N/A
03/25/2014	03/28/2014	(190,140.96)	COLGATE-PALMOLIVE CO	2.132	N/A	AA-	AA-
03/25/2014	03/28/2014	(259,122.77)	PROCTER & GAMBLE CO/THE	3.015	Aa3	AA-	N/A
Subtotal:		(951,851.78)	5 item(s)				
Total: Cosmetics/Personal Care		(2,298,288.39)	8 item(s)				
Diversified Finan Serv							
Blackrock Investment Management							
02/28/2014	03/05/2014	(103,121.64)	CME GROUP INC	5.960	N/A	AA-	N/A
02/28/2014	03/05/2014	(247,658.59)	AMERICAN EXPRESS CO	0.975	A3	BBB+	A+
03/25/2014	03/28/2014	(107,213.13)	CME GROUP INC	5.775	N/A	AA-	N/A
03/25/2014	03/28/2014	(245,594.13)	AMERICAN EXPRESS CO	0.980	A3	BBB+	A+
Subtotal:		(703,587.49)	4 item(s)				
Wellington Management							
01/08/2014	01/13/2014	(2,607,384.65)	BLACKROCK INC	2.121	A1	A+	N/A
02/28/2014	03/05/2014	(230,447.47)	BLACKROCK INC	2.204	A1	A+	N/A
03/25/2014	03/28/2014	(227,182.63)	BLACKROCK INC	2.266	A1	A+	N/A
03/27/2014	04/01/2014	(163,988.97)	BLACKROCK INC	2.274	A1	A+	N/A
Subtotal:		(3,229,003.72)	4 item(s)				
Total: Diversified Finan Serv		(3,932,591.21)	8 item(s)				
Electric							
Blackrock Investment Management							
01/02/2014	01/07/2014	(96,173.90)	EDISON INTERNATIONAL	3.010	A3	BBB-	*+ BBB
01/02/2014	01/07/2014	(103,517.34)	EDISON INTERNATIONAL	3.010	A3	BBB-	*+ BBB
01/02/2014	01/07/2014	(25,114.08)	EDISON INTERNATIONAL	3.010	A3	BBB-	*+ BBB
01/02/2014	01/07/2014	(5,768.23)	EDISON INTERNATIONAL	3.010	A3	BBB-	*+ BBB
01/03/2014	01/08/2014	(21,420.51)	EDISON INTERNATIONAL	3.010	A3	BBB-	*+ BBB
01/03/2014	01/08/2014	(57,495.14)	EDISON INTERNATIONAL	3.010	A3	BBB-	*+ BBB
01/03/2014	01/08/2014	(86,332.25)	EDISON INTERNATIONAL	3.010	A3	BBB-	*+ BBB
01/03/2014	01/08/2014	(98,915.50)	EDISON INTERNATIONAL	3.010	A3	BBB-	*+ BBB
01/06/2014	01/09/2014	(57,493.24)	EDISON INTERNATIONAL	3.012	A3	BBB-	*+ BBB
01/06/2014	01/09/2014	(163,435.56)	EDISON INTERNATIONAL	3.012	A3	BBB-	*+ BBB
01/06/2014	01/09/2014	(14,591.79)	EDISON INTERNATIONAL	3.012	A3	BBB-	*+ BBB
01/07/2014	01/10/2014	(37,533.86)	EDISON INTERNATIONAL	3.007	A3	BBB-	*+ BBB
01/07/2014	01/10/2014	(5,230.10)	EDISON INTERNATIONAL	3.007	A3	BBB-	*+ BBB
01/07/2014	01/10/2014	(17,299.19)	EDISON INTERNATIONAL	3.007	A3	BBB-	*+ BBB
01/07/2014	01/10/2014	(167,065.03)	EDISON INTERNATIONAL	3.007	A3	BBB-	*+ BBB
01/07/2014	01/10/2014	(41,136.07)	EDISON INTERNATIONAL	3.007	A3	BBB-	*+ BBB
01/08/2014	01/13/2014	(22,177.94)	EDISON INTERNATIONAL	3.034	A3	BBB-	*+ BBB
01/08/2014	01/13/2014	(47,928.85)	EDISON INTERNATIONAL	3.034	A3	BBB-	*+ BBB
01/08/2014	01/13/2014	(15,436.58)	EDISON INTERNATIONAL	3.034	A3	BBB-	*+ BBB
01/08/2014	01/13/2014	(191,050.94)	EDISON INTERNATIONAL	3.034	A3	BBB-	*+ BBB
01/09/2014	01/14/2014	(19,996.88)	EDISON INTERNATIONAL	3.030	A3	BBB-	*+ BBB
01/09/2014	01/14/2014	(227,997.11)	EDISON INTERNATIONAL	3.030	A3	BBB-	*+ BBB
01/09/2014	01/14/2014	(20,767.99)	EDISON INTERNATIONAL	3.030	A3	BBB-	*+ BBB
01/09/2014	01/14/2014	(211,732.33)	PUBLIC SERVICE ENTERPRISE GP	4.540	N/A	BBB+	BBB+
01/09/2014	01/14/2014	(90,315.49)	PUBLIC SERVICE ENTERPRISE GP	4.540	N/A	BBB+	BBB+
01/09/2014	01/14/2014	(204,523.20)	PUBLIC SERVICE ENTERPRISE GP	4.540	N/A	BBB+	BBB+
01/10/2014	01/15/2014	(155,005.57)	EDISON INTERNATIONAL	3.005	A3	BBB-	*+ BBB
01/10/2014	01/15/2014	(501,114.49)	PUBLIC SERVICE ENTERPRISE GP	4.517	N/A	BBB+	BBB+
01/10/2014	01/15/2014	(49,596.22)	PUBLIC SERVICE ENTERPRISE GP	4.517	N/A	BBB+	BBB+
01/10/2014	01/15/2014	(82,739.51)	PUBLIC SERVICE ENTERPRISE GP	4.517	N/A	BBB+	BBB+
01/10/2014	01/15/2014	(153,882.13)	PUBLIC SERVICE ENTERPRISE GP	4.517	N/A	BBB+	BBB+
01/10/2014	01/15/2014	(40,291.92)	PUBLIC SERVICE ENTERPRISE GP	4.517	N/A	BBB+	BBB+
01/10/2014	01/15/2014	(13,346.87)	PUBLIC SERVICE ENTERPRISE GP	4.517	N/A	BBB+	BBB+
01/10/2014	01/15/2014	(349,254.29)	PUBLIC SERVICE ENTERPRISE GP	4.517	N/A	BBB+	BBB+

Trade Date	Settle Date	Principal	Description	Yield	Rating		
01/13/2014	01/16/2014	(4,170.19)	PUBLIC SERVICE ENTERPRISE GP	4.561	N/A	BBB+	BBB+
01/13/2014	01/16/2014	(91,098.64)	PUBLIC SERVICE ENTERPRISE GP	4.561	N/A	BBB+	BBB+
01/13/2014	01/16/2014	(40,509.49)	PUBLIC SERVICE ENTERPRISE GP	4.561	N/A	BBB+	BBB+
01/13/2014	01/16/2014	(101,627.25)	PUBLIC SERVICE ENTERPRISE GP	4.561	N/A	BBB+	BBB+
01/13/2014	01/16/2014	(162,263.17)	PUBLIC SERVICE ENTERPRISE GP	4.561	N/A	BBB+	BBB+
01/14/2014	01/17/2014	(80,961.76)	PUBLIC SERVICE ENTERPRISE GP	4.585	N/A	BBB+	BBB+
01/14/2014	01/17/2014	(40,316.89)	PUBLIC SERVICE ENTERPRISE GP	4.585	N/A	BBB+	BBB+
01/14/2014	01/17/2014	(191,915.35)	PUBLIC SERVICE ENTERPRISE GP	4.585	N/A	BBB+	BBB+
01/14/2014	01/17/2014	(81,044.66)	PUBLIC SERVICE ENTERPRISE GP	4.585	N/A	BBB+	BBB+
01/15/2014	01/21/2014	(15,285.56)	PUBLIC SERVICE ENTERPRISE GP	4.569	N/A	BBB+	BBB+
01/15/2014	01/21/2014	(88,888.09)	PUBLIC SERVICE ENTERPRISE GP	4.569	N/A	BBB+	BBB+
02/28/2014	03/05/2014	(159,244.16)	DOMINION RESOURCES INC/VA	3.296	N/A	A-	BBB+
02/28/2014	03/05/2014	(41,085.28)	ITC HOLDINGS CORP	0.521	N/A	A-	N/A
02/28/2014	03/05/2014	(61,597.38)	WISCONSIN ENERGY CORP	3.402	A2	A-	A-
02/28/2014	03/05/2014	(62,194.47)	NORTHEAST UTILITIES	3.363	Baa1	A-	BBB+
02/28/2014	03/05/2014	(155,505.30)	NEXTERA ENERGY INC	2.960	Baa1	A-	A-
02/28/2014	03/05/2014	(63,697.74)	DUKE ENERGY CORP	4.381	A3	BBB+	BBB+
03/25/2014	03/28/2014	(161,205.04)	DOMINION RESOURCES INC/VA	3.265	N/A	A-	BBB+
03/25/2014	03/28/2014	(44,021.02)	ITC HOLDINGS CORP	1.506	N/A	A-	N/A
03/25/2014	03/28/2014	(64,223.02)	WISCONSIN ENERGY CORP	3.257	A2	A-	A-
03/25/2014	03/28/2014	(58,252.75)	NORTHEAST UTILITIES	3.339	Baa1	A-	BBB+
03/25/2014	03/28/2014	(160,886.48)	NEXTERA ENERGY INC	2.860	Baa1	A-	A-
03/25/2014	03/28/2014	(62,795.12)	DUKE ENERGY CORP	4.441	A3	BBB+	BBB+
Subtotal:		(5,388,468.91)	57 item(s)				

Wellington Management

02/26/2014	03/03/2014	(55,956.54)	DOMINION RESOURCES INC/VA	3.279	N/A	A-	BBB+
02/27/2014	03/04/2014	(41,704.43)	DOMINION RESOURCES INC/VA	3.288	N/A	A-	BBB+
02/28/2014	03/05/2014	(104,065.03)	DOMINION RESOURCES INC/VA	3.296	N/A	A-	BBB+
02/28/2014	03/05/2014	(20,752.13)	DOMINION RESOURCES INC/VA	3.296	N/A	A-	BBB+
02/28/2014	03/05/2014	(132,185.64)	DOMINION RESOURCES INC/VA	3.296	N/A	A-	BBB+
03/03/2014	03/06/2014	(48,046.67)	DOMINION RESOURCES INC/VA	3.335	N/A	A-	BBB+
03/04/2014	03/07/2014	(55,289.75)	DOMINION RESOURCES INC/VA	3.301	N/A	A-	BBB+
03/04/2014	03/07/2014	(62,412.36)	DOMINION RESOURCES INC/VA	3.301	N/A	A-	BBB+
03/05/2014	03/10/2014	(48,036.24)	DOMINION RESOURCES INC/VA	3.338	N/A	A-	BBB+
03/06/2014	03/11/2014	(40,833.30)	DOMINION RESOURCES INC/VA	3.366	N/A	A-	BBB+
03/07/2014	03/12/2014	(68,417.90)	DOMINION RESOURCES INC/VA	3.342	N/A	A-	BBB+
03/07/2014	03/12/2014	(33,997.45)	DOMINION RESOURCES INC/VA	3.342	N/A	A-	BBB+
03/10/2014	03/13/2014	(61,436.35)	DOMINION RESOURCES INC/VA	3.347	N/A	A-	BBB+
03/11/2014	03/14/2014	(81,706.93)	DOMINION RESOURCES INC/VA	3.362	N/A	A-	BBB+
03/12/2014	03/17/2014	(144,102.64)	DOMINION RESOURCES INC/VA	3.316	N/A	A-	BBB+
03/12/2014	03/17/2014	(20,683.79)	DOMINION RESOURCES INC/VA	3.316	N/A	A-	BBB+
03/13/2014	03/18/2014	(55,573.01)	DOMINION RESOURCES INC/VA	3.291	N/A	A-	BBB+
03/13/2014	03/18/2014	(20,708.54)	DOMINION RESOURCES INC/VA	3.291	N/A	A-	BBB+
03/13/2014	03/18/2014	(76,100.60)	DOMINION RESOURCES INC/VA	3.291	N/A	A-	BBB+
03/14/2014	03/19/2014	(20,989.54)	DOMINION RESOURCES INC/VA	3.273	N/A	A-	BBB+
03/14/2014	03/19/2014	(91,130.26)	DOMINION RESOURCES INC/VA	3.273	N/A	A-	BBB+
03/14/2014	03/19/2014	(390,712.31)	DOMINION RESOURCES INC/VA	3.273	N/A	A-	BBB+
03/25/2014	03/28/2014	(131,510.23)	DOMINION RESOURCES INC/VA	3.265	N/A	A-	BBB+
03/27/2014	04/01/2014	(102,574.70)	DOMINION RESOURCES INC/VA	3.225	N/A	A-	BBB+
Subtotal:		(1,908,926.34)	24 item(s)				

Total: Electric	(7,297,395.25)	81 item(s)
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Electrical Compo & Equip

Wellington Management

01/08/2014	01/13/2014	(47,161.42)	EMERSON ELECTRIC CO	2.422	A2	A	N/A
02/28/2014	03/05/2014	(140,154.56)	EMERSON ELECTRIC CO	2.574	A2	A	N/A
03/25/2014	03/28/2014	(140,274.32)	EMERSON ELECTRIC CO	2.532	A2	A	N/A
Subtotal:		(327,590.30)	3 item(s)				

Total: Electrical Compo & Equip	(327,590.30)	3 item(s)
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Trade Date	Settle Date	Principal	Description	Yield	Rating		
Electronics							
Blackrock Investment Management							
02/28/2014	03/05/2014	(189,300.50)	HONEYWELL INTERNATIONAL INC	1.821	A2	A	A
03/25/2014	03/28/2014	(184,563.72)	HONEYWELL INTERNATIONAL INC	1.861	A2	A	A
Subtotal:		(373,864.22)	2 item(s)				
Wellington Management							
01/08/2014	01/13/2014	(135,616.23)	HONEYWELL INTERNATIONAL INC	1.858	A2	A	A
02/28/2014	03/05/2014	(212,274.94)	HONEYWELL INTERNATIONAL INC	1.821	A2	A	A
03/25/2014	03/28/2014	(204,666.71)	HONEYWELL INTERNATIONAL INC	1.861	A2	A	A
Subtotal:		(552,557.88)	3 item(s)				
Total: Electronics		(926,422.10)	5 item(s)				
Food							
Blackrock Investment Management							
01/14/2014	01/17/2014	(87,830.72)	GENERAL MILLS INC	3.012	N/A	BBB+	BBB+
01/14/2014	01/17/2014	(199,622.69)	GENERAL MILLS INC	3.012	N/A	BBB+	BBB+
01/14/2014	01/17/2014	(36,287.70)	GENERAL MILLS INC	3.012	N/A	BBB+	BBB+
01/14/2014	01/17/2014	(15,390.63)	GENERAL MILLS INC	3.012	N/A	BBB+	BBB+
01/14/2014	01/17/2014	(178,755.70)	MONDELEZ INTERNATIONAL INC-A	1.525	Baa1	BBB	BBB
01/14/2014	01/17/2014	(71,216.76)	MONDELEZ INTERNATIONAL INC-A	1.525	Baa1	BBB	BBB
01/14/2014	01/17/2014	(100,756.90)	MONDELEZ INTERNATIONAL INC-A	1.525	Baa1	BBB	BBB
01/15/2014	01/21/2014	(44,994.02)	GENERAL MILLS INC	3.037	N/A	BBB+	BBB+
01/15/2014	01/21/2014	(20,487.78)	GENERAL MILLS INC	3.037	N/A	BBB+	BBB+
01/15/2014	01/21/2014	(78,130.45)	MONDELEZ INTERNATIONAL INC-A	1.513	Baa1	BBB	BBB
01/15/2014	01/21/2014	(11,172.85)	MONDELEZ INTERNATIONAL INC-A	1.513	Baa1	BBB	BBB
01/16/2014	01/22/2014	(26,203.15)	GENERAL MILLS INC	3.030	N/A	BBB+	BBB+
01/16/2014	01/22/2014	(10,364.30)	GENERAL MILLS INC	3.030	N/A	BBB+	BBB+
01/16/2014	01/22/2014	(23,791.04)	GENERAL MILLS INC	3.030	N/A	BBB+	BBB+
01/16/2014	01/22/2014	(6,726.79)	GENERAL MILLS INC	3.030	N/A	BBB+	BBB+
01/17/2014	01/23/2014	(3,379.91)	GENERAL MILLS INC	3.045	N/A	BBB+	BBB+
01/17/2014	01/23/2014	(36,812.46)	GENERAL MILLS INC	3.045	N/A	BBB+	BBB+
01/17/2014	01/23/2014	(12,242.42)	GENERAL MILLS INC	3.045	N/A	BBB+	BBB+
01/21/2014	01/24/2014	(16,422.25)	GENERAL MILLS INC	3.028	N/A	BBB+	BBB+
01/21/2014	01/24/2014	(47,357.78)	GENERAL MILLS INC	3.028	N/A	BBB+	BBB+
01/22/2014	01/27/2014	(64,968.09)	GENERAL MILLS INC	3.014	N/A	BBB+	BBB+
01/22/2014	01/27/2014	(4,103.51)	GENERAL MILLS INC	3.014	N/A	BBB+	BBB+
02/28/2014	03/05/2014	(105,157.13)	GENERAL MILLS INC	2.938	N/A	BBB+	BBB+
02/28/2014	03/05/2014	(139,795.67)	MONDELEZ INTERNATIONAL INC-A	1.587	Baa1	BBB	BBB
02/28/2014	03/05/2014	(72,145.23)	KRAFT FOODS GROUP INC	3.709	Baa2	BBB	N/A
03/25/2014	03/28/2014	(107,096.58)	GENERAL MILLS INC	2.878	N/A	BBB+	BBB+
03/25/2014	03/28/2014	(140,665.84)	MONDELEZ INTERNATIONAL INC-A	1.575	Baa1	BBB	BBB
03/25/2014	03/28/2014	(72,384.60)	KRAFT FOODS GROUP INC	3.677	Baa2	BBB	N/A
Subtotal:		(1,734,262.95)	28 item(s)				
Total:Food		(1,734,262.95)	28 item(s)				
Forest Products&Paper							
Blackrock Investment Management							
02/28/2014	03/05/2014	(96,737.55)	MEADWESTVACO CORP	5.343	N/A	BBB	N/A
02/28/2014	03/05/2014	(117,301.07)	INTERNATIONAL PAPER CO	2.659	N/A	BBB	NR
03/25/2014	03/28/2014	(95,684.38)	MEADWESTVACO CORP	5.420	N/A	BBB	N/A
03/25/2014	03/28/2014	(110,480.59)	INTERNATIONAL PAPER CO	2.821	N/A	BBB	NR
Subtotal:		(420,203.59)	4 item(s)				
Total: Forest Products&Paper		(420,203.59)	4 item(s)				
Gas							
Blackrock Investment Management							
02/28/2014	03/05/2014	(75,509.72)	SEMPRA ENERGY	2.668	Baa1	BBB+	BBB+
03/25/2014	03/28/2014	(76,908.30)	SEMPRA ENERGY	2.653	Baa1	BBB+	BBB+
Subtotal:		(152,418.02)	2 item(s)				
Total: Gas		(152,418.02)	2 item(s)				

Trade Date	Settle Date	Principal	Description	Yield	Rating		
Healthcare-Products							
Wellington Management							
01/08/2014	01/13/2014	(2,399,809.89)	MEDTRONIC INC	1.808	N/A	AA-	N/A
02/28/2014	03/05/2014	(311,175.58)	MEDTRONIC INC	1.856	N/A	AA-	N/A
03/25/2014	03/28/2014	(304,618.90)	MEDTRONIC INC	1.891	N/A	AA-	N/A
03/27/2014	04/01/2014	(531,723.54)	MEDTRONIC INC	1.859	N/A	AA-	N/A
03/28/2014	04/02/2014	(86,387.25)	MEDTRONIC INC	1.821	N/A	AA-	N/A
	Subtotal:	(3,633,715.16)	5 item(s)				
Total: Healthcare-Products		(3,633,715.16)	5 item(s)				
Healthcare-Services							
Blackrock Investment Management							
02/28/2014	03/05/2014	(58,781.43)	QUEST DIAGNOSTICS INC	2.264	WR	BBB+	N/A
03/25/2014	03/28/2014	(60,094.20)	QUEST DIAGNOSTICS INC	2.184	WR	BBB+	N/A
	Subtotal:	(118,875.63)	2 item(s)				
Wellington Management							
02/28/2014	03/05/2014	(342,719.39)	UNITEDHEALTH GROUP INC	1.362	A3	A	A
03/25/2014	03/28/2014	(356,314.94)	UNITEDHEALTH GROUP INC	1.378	A3	A	A
03/27/2014	04/01/2014	(980,684.53)	UNITEDHEALTH GROUP INC	1.382	A3	A	A
03/28/2014	04/02/2014	(324,032.06)	UNITEDHEALTH GROUP INC	1.372	A3	A	A
	Subtotal:	(2,003,750.92)	4 item(s)				
Total: Healthcare-Services		(2,122,626.55)	6 item(s)				
Household Products/Wares							
Blackrock Investment Management							
01/14/2014	01/17/2014	(65,773.85)	KIMBERLY-CLARK CORP	3.073	A2	A	A
01/14/2014	01/17/2014	(36,463.26)	KIMBERLY-CLARK CORP	3.073	A2	A	A
01/14/2014	01/17/2014	(33,025.68)	KIMBERLY-CLARK CORP	3.073	A2	A	A
01/14/2014	01/17/2014	(43,468.85)	KIMBERLY-CLARK CORP	3.073	A2	A	A
01/14/2014	01/17/2014	(400,935.75)	KIMBERLY-CLARK CORP	3.073	A2	A	A
01/14/2014	01/17/2014	(72,679.49)	KIMBERLY-CLARK CORP	3.073	A2	A	A
02/28/2014	03/05/2014	(110,610.07)	KIMBERLY-CLARK CORP	2.936	A2	A	A
03/25/2014	03/28/2014	(110,571.55)	KIMBERLY-CLARK CORP	2.957	A2	A	A
	Subtotal:	(873,528.50)	8 item(s)				
Total: Household Products/Wares		(873,528.50)	8 item(s)				
Insurance							
Blackrock Investment Management							
02/28/2014	03/05/2014	(297,459.82)	PRUDENTIAL FINANCIAL INC	2.199	Baa1	A	A-
02/28/2014	03/05/2014	(176,624.35)	TRAVELERS COS INC/THE	2.337	N/A	A	A+
02/28/2014	03/05/2014	(71,678.05)	METLIFE INC	2.171	N/A	A-	A
02/28/2014	03/05/2014	(122,717.80)	CHUBB CORP	2.012	N/A	A+	AA-
03/19/2014	03/24/2014	(150,721.04)	TRAVELERS COS INC/THE	2.404	N/A	A	A+
03/19/2014	03/24/2014	(83,050.42)	TRAVELERS COS INC/THE	2.404	N/A	A	A+
03/19/2014	03/24/2014	(66,635.90)	CHUBB CORP	2.118	N/A	A+	AA-
03/20/2014	03/25/2014	(166,100.19)	TRAVELERS COS INC/THE	2.403	N/A	A	A+
03/20/2014	03/25/2014	(188,226.29)	TRAVELERS COS INC/THE	2.403	N/A	A	A+
03/20/2014	03/25/2014	(235,353.17)	TRAVELERS COS INC/THE	2.403	N/A	A	A+
03/20/2014	03/25/2014	(379,878.89)	CHUBB CORP	2.131	N/A	A+	AA-
03/21/2014	03/26/2014	(293,883.98)	TRAVELERS COS INC/THE	2.392	N/A	A	A+
03/25/2014	03/28/2014	(305,215.30)	PRUDENTIAL FINANCIAL INC	2.133	Baa1	A	A-
03/25/2014	03/28/2014	(142,850.39)	TRAVELERS COS INC/THE	2.380	N/A	A	A+
03/25/2014	03/28/2014	(75,668.88)	METLIFE INC	2.027	N/A	A-	A
03/25/2014	03/28/2014	(113,226.45)	CHUBB CORP	2.091	N/A	A+	AA-
	Subtotal:	(2,869,290.92)	16 item(s)				

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Trade Date	Settle Date	Principal	Description	Yield	Rating		
Wellington Management							
01/08/2014	01/13/2014	(1,172,269.07)	MARSH & MCLENNAN COS	1.994	N/A	A-	BBB+
01/08/2014	01/13/2014	(1,707,175.29)	CHUBB CORP	1.904	N/A	A+	AA-
02/28/2014	03/05/2014	(175,696.29)	MARSH & MCLENNAN COS	2.035	N/A	A-	BBB+
02/28/2014	03/05/2014	(131,377.65)	CHUBB CORP	2.012	N/A	A+	AA-
03/25/2014	03/28/2014	(177,296.72)	MARSH & MCLENNAN COS	1.991	N/A	A-	BBB+
03/25/2014	03/28/2014	(128,942.11)	CHUBB CORP	2.091	N/A	A+	AA-
03/27/2014	04/01/2014	(304,955.90)	MARSH & MCLENNAN COS	2.016	N/A	A-	BBB+
Subtotal:		(3,797,713.03)	7 item(s)				
Total: Insurance		(6,667,003.95)	23 item(s)				

			Machinery-Diversified				
Blackrock Investment Management							
01/14/2014	01/17/2014	(54,304.52)	DEERE & CO	2.274	A2	A	NR
01/14/2014	01/17/2014	(599,181.86)	DEERE & CO	2.274	A2	A	NR
01/14/2014	01/17/2014	(45,948.32)	DEERE & CO	2.274	A2	A	NR
01/15/2014	01/21/2014	(89,447.88)	DEERE & CO	2.272	A2	A	NR
01/15/2014	01/21/2014	(1,078,575.24)	DEERE & CO	2.272	A2	A	NR
01/15/2014	01/21/2014	(200,536.96)	DEERE & CO	2.272	A2	A	NR
01/15/2014	01/21/2014	(66,618.86)	DEERE & CO	2.272	A2	A	NR
01/15/2014	01/21/2014	(224,205.44)	DEERE & CO	2.272	A2	A	NR
01/16/2014	01/22/2014	(83,298.76)	DEERE & CO	2.271	A2	A	NR
01/16/2014	01/22/2014	(505,188.00)	DEERE & CO	2.271	A2	A	NR
01/16/2014	01/22/2014	(118,840.17)	DEERE & CO	2.271	A2	A	NR
01/16/2014	01/22/2014	(22,269.91)	DEERE & CO	2.271	A2	A	NR
01/16/2014	01/22/2014	(19,771.64)	DEERE & CO	2.271	A2	A	NR
01/17/2014	01/23/2014	(69,130.92)	DEERE & CO	2.283	A2	A	NR
01/17/2014	01/23/2014	(24,018.53)	DEERE & CO	2.283	A2	A	NR
01/17/2014	01/23/2014	(415,802.66)	DEERE & CO	2.283	A2	A	NR
01/17/2014	01/23/2014	(178,232.84)	DEERE & CO	2.283	A2	A	NR
01/17/2014	01/23/2014	(46,646.53)	DEERE & CO	2.283	A2	A	NR
01/21/2014	01/24/2014	(86,255.40)	DEERE & CO	2.282	A2	A	NR
01/21/2014	01/24/2014	(28,918.31)	DEERE & CO	2.282	A2	A	NR
01/21/2014	01/24/2014	(77,771.62)	DEERE & CO	2.282	A2	A	NR
01/21/2014	01/24/2014	(72,478.98)	DEERE & CO	2.282	A2	A	NR
01/22/2014	01/27/2014	(59,095.71)	DEERE & CO	2.301	A2	A	NR
01/22/2014	01/27/2014	(11,741.19)	DEERE & CO	2.301	A2	A	NR
01/22/2014	01/27/2014	(11,674.74)	DEERE & CO	2.301	A2	A	NR
01/22/2014	01/27/2014	(18,877.76)	DEERE & CO	2.301	A2	A	NR
01/22/2014	01/27/2014	(67,367.51)	DEERE & CO	2.301	A2	A	NR
01/22/2014	01/27/2014	(100,574.34)	DEERE & CO	2.301	A2	A	NR
01/22/2014	01/27/2014	(60,530.46)	DEERE & CO	2.301	A2	A	NR
01/22/2014	01/27/2014	(23,579.92)	DEERE & CO	2.301	A2	A	NR
01/23/2014	01/28/2014	(56,759.80)	DEERE & CO	2.321	A2	A	NR
01/23/2014	01/28/2014	(292,848.69)	DEERE & CO	2.321	A2	A	NR
01/23/2014	01/28/2014	(65,857.07)	DEERE & CO	2.321	A2	A	NR
01/24/2014	01/29/2014	(88,799.76)	DEERE & CO	2.385	A2	A	NR
01/24/2014	01/29/2014	(350,748.82)	DEERE & CO	2.385	A2	A	NR
01/24/2014	01/29/2014	(68,648.28)	DEERE & CO	2.385	A2	A	NR
01/24/2014	01/29/2014	(139,214.45)	DEERE & CO	2.385	A2	A	NR
01/24/2014	01/29/2014	(11,392.72)	DEERE & CO	2.385	A2	A	NR
01/27/2014	01/30/2014	(39,443.83)	DEERE & CO	2.371	A2	A	NR
01/27/2014	01/30/2014	(424,993.24)	DEERE & CO	2.371	A2	A	NR
01/27/2014	01/30/2014	(13,959.97)	DEERE & CO	2.371	A2	A	NR
01/27/2014	01/30/2014	(104,878.41)	DEERE & CO	2.371	A2	A	NR
01/27/2014	01/30/2014	(28,521.77)	DEERE & CO	2.371	A2	A	NR
01/27/2014	01/30/2014	(114,399.01)	DEERE & CO	2.371	A2	A	NR
01/28/2014	01/31/2014	(91,669.99)	DEERE & CO	2.356	A2	A	NR
01/28/2014	01/31/2014	(23,012.19)	DEERE & CO	2.356	A2	A	NR
01/28/2014	01/31/2014	(38,643.79)	DEERE & CO	2.356	A2	A	NR
01/28/2014	01/31/2014	(22,935.35)	DEERE & CO	2.356	A2	A	NR

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Trade Date	Settle Date	Principal	Description	Yield	Rating		
01/28/2014	01/31/2014	(306,861.13)	DEERE & CO	2.356	A2	A	NR
01/29/2014	02/03/2014	(24,581.19)	DEERE & CO	2.374	A2	A	NR
01/29/2014	02/03/2014	(302,399.06)	DEERE & CO	2.374	A2	A	NR
01/30/2014	02/04/2014	(17,084.84)	DEERE & CO	2.356	A2	A	NR
01/30/2014	02/04/2014	(239,216.50)	DEERE & CO	2.356	A2	A	NR
02/28/2014	03/05/2014	(61,998.92)	ROCKWELL AUTOMATION INC	1.791	N/A	A	A
03/25/2014	03/28/2014	(61,588.13)	ROCKWELL AUTOMATION INC	1.779	N/A	A	A
Subtotal:		(7,451,341.89)	55 item(s)				

Total: Machinery-Diversified	(7,451,341.89)	55 item(s)
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Media**Blackrock Investment Management**

02/28/2014	03/05/2014	(89,373.44)	WALT DISNEY CO/THE	1.064	N/A	A	A
02/28/2014	03/05/2014	(387,261.68)	COMCAST CORP-SPECIAL CL A	1.563	N/A	A-	BBB+
03/25/2014	03/28/2014	(87,813.58)	WALT DISNEY CO/THE	1.081	N/A	A	A
03/25/2014	03/28/2014	(368,889.76)	COMCAST CORP-SPECIAL CL A	1.607	N/A	A-	BBB+
Subtotal:		(933,338.46)	4 item(s)				

Wellington Management

01/08/2014	01/13/2014	(268,762.81)	WALT DISNEY CO/THE	1.143	N/A	A	A
02/28/2014	03/05/2014	(199,168.53)	WALT DISNEY CO/THE	1.064	N/A	A	A
03/25/2014	03/28/2014	(193,248.91)	WALT DISNEY CO/THE	1.081	N/A	A	A
03/27/2014	04/01/2014	(384,857.09)	WALT DISNEY CO/THE	1.096	N/A	A	A
Subtotal:		(1,046,037.34)	4 item(s)				

Total:Media	(1,979,375.80)	8 item(s)
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Mining**Blackrock Investment Management**

01/14/2014	01/17/2014	(1,728,188.16)	NEWMONT MINING CORP	5.233	N/A	BBB	N/A
01/14/2014	01/17/2014	(2,265,825.84)	FREEMONT-MCMORAN COPPER	6.229	WR	BBB	BBB
02/28/2014	03/05/2014	(157,216.94)	FREEMONT-MCMORAN COPPER	6.898	WR	BBB	BBB
02/28/2014	03/05/2014	(39,748.75)	SOUTHERN COPPER CORP	1.835	N/A	BBB	N/A
03/25/2014	03/28/2014	(36,562.47)	SOUTHERN COPPER CORP	1.999	N/A	BBB	N/A
03/25/2014	03/28/2014	(151,049.02)	FREEMONT-MCMORAN COPPER	7.014	WR	BBB	BBB
Subtotal:		(4,378,591.18)	6 item(s)				

Total:Mining	(4,378,591.18)	6 item(s)
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Miscellaneous Manufactur**Blackrock Investment Management**

02/28/2014	03/05/2014	(162,011.22)	3M CO	2.048	N/A	AA-	N/A
02/28/2014	03/05/2014	(429,195.56)	GENERAL ELECTRIC CO	3.220	Aa3	AA+	N/A
03/25/2014	03/28/2014	(160,787.92)	3M CO	2.084	N/A	AA-	N/A
03/25/2014	03/28/2014	(427,548.95)	GENERAL ELECTRIC CO	3.191	Aa3	AA+	N/A
Subtotal:		(1,179,543.65)	4 item(s)				

Total:Miscellaneous Manufactur	(1,179,543.65)	4 item(s)
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Oil&Gas**Blackrock Investment Management**

02/28/2014	03/05/2014	(80,112.28)	CONOCOPHILLIPS	4.105	A1	A	A
02/28/2014	03/05/2014	(202,498.27)	MARATHON OIL CORP	2.208	N/A	BBB	BBB
02/28/2014	03/05/2014	(155,169.29)	OCCIDENTAL PETROLEUM CORP	2.652	A1*	A*	A
02/28/2014	03/05/2014	(453,872.54)	CHEVRON CORP	3.469	Aa1	AA	WD
02/28/2014	03/05/2014	(59,941.99)	PHILLIPS 66	1.877	Baa1	BBB	N/A
02/28/2014	03/05/2014	(245,267.00)	MARATHON PETROLEUM CORP	1.916	N/A	BBB	N/A
02/28/2014	03/05/2014	(308,866.62)	EXXON MOBIL CORP	2.618	Aaa	AAA	WD
03/25/2014	03/28/2014	(203,339.00)	MARATHON OIL CORP	2.141	N/A	BBB	BBB
03/25/2014	03/28/2014	(81,855.71)	CONOCOPHILLIPS	3.992	A1	A	A
03/25/2014	03/28/2014	(151,412.65)	OCCIDENTAL PETROLEUM CORP	2.789	A1*	A*	A
03/25/2014	03/28/2014	(456,449.81)	CHEVRON CORP	3.416	Aa1	AA	WD
03/25/2014	03/28/2014	(262,681.99)	MARATHON PETROLEUM CORP	1.776	N/A	BBB	N/A
03/25/2014	03/28/2014	(54,830.06)	PHILLIPS 66	1.797	Baa1	BBB	N/A
03/25/2014	03/28/2014	(304,009.92)	EXXON MOBIL CORP	2.654	Aaa	AAA	WD
Subtotal:		(3,020,307.13)	14 item(s)				

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Trade Date	Settle Date	Principal	Description	Yield	Rating		
Wellington Management							
01/08/2014	01/13/2014	(5,799,376.59)	OCCIDENTAL PETROLEUM CORP	2.702	A1*-	A*-	A
01/08/2014	01/13/2014	(918,902.00)	EXXON MOBIL CORP	2.442	Aaa	AAA	WD
02/28/2014	03/05/2014	(138,585.94)	OCCIDENTAL PETROLEUM CORP	2.652	A1*-	A*-	A
02/28/2014	03/05/2014	(325,427.37)	CHEVRON CORP	3.469	Aa1	AA	WD
02/28/2014	03/05/2014	(267,598.14)	EXXON MOBIL CORP	2.618	Aaa	AAA	WD
03/25/2014	03/28/2014	(134,554.06)	OCCIDENTAL PETROLEUM CORP	2.789	A1*-	A*-	A
03/25/2014	03/28/2014	(325,384.68)	CHEVRON CORP	3.416	Aa1	AA	WD
03/25/2014	03/28/2014	(260,326.61)	EXXON MOBIL CORP	2.654	Aaa	AAA	WD
03/27/2014	04/01/2014	(93,895.07)	OCCIDENTAL PETROLEUM CORP	2.790	A1*-	A*-	A
03/27/2014	04/01/2014	(141,176.87)	CHEVRON CORP	3.399	Aa1	AA	WD
03/27/2014	04/01/2014	(12,785.82)	EXXON MOBIL CORP	2.619	Aaa	AAA	WD
Subtotal:		(8,418,013.15)	11 item(s)				

Total:Oil&Gas	(11,438,320.28)	25 item(s)
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Oil&Gas Services

Blackrock Investment Management							
02/28/2014	03/05/2014	(91,668.96)	HALLIBURTON CO	0.965	N/A	A	A-
03/25/2014	03/28/2014	(94,598.22)	HALLIBURTON CO	0.930	N/A	A	A-
Subtotal:		(186,267.18)	2 item(s)				

Total: Oil&Gas Services	(186,267.18)	2 item(s)
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Pharmaceuticals

Blackrock Investment Management							
02/28/2014	03/05/2014	(248,734.25)	JOHNSON & JOHNSON	2.866	Aaa	AAA	AAA
02/28/2014	03/05/2014	(365,572.36)	PFIZER INC	3.052	A1	AA	A+
02/28/2014	03/05/2014	(67,152.80)	ABBVIE INC	3.143	Baa1	A	N/A
02/28/2014	03/05/2014	(272,037.76)	BRISTOL-MYERS SQUIBB CO	2.622	N/A	A+	A-
02/28/2014	03/05/2014	(332,891.58)	MERCK & CO. INC.	3.036	WR	AA	A+
02/28/2014	03/05/2014	(51,857.13)	ABBOTT LABORATORIES	1.608	N/A	A+	A+
03/25/2014	03/28/2014	(262,652.08)	JOHNSON & JOHNSON	2.711	Aaa	AAA	AAA
03/25/2014	03/28/2014	(356,369.40)	PFIZER INC	3.078	A1	AA	A+
03/25/2014	03/28/2014	(67,140.52)	ABBVIE INC	3.095	Baa1	A	N/A
03/25/2014	03/28/2014	(255,177.85)	BRISTOL-MYERS SQUIBB CO	2.762	N/A	A+	A-
03/25/2014	03/28/2014	(319,869.88)	MERCK & CO. INC.	3.153	WR	AA	A+
03/25/2014	03/28/2014	(49,956.33)	ABBOTT LABORATORIES	1.667	N/A	A+	A+
Subtotal:		(2,649,411.94)	12 item(s)				

Wellington Management							
01/08/2014	01/13/2014	(2,546,764.67)	PFIZER INC	3.102	A1	AA	A+
01/08/2014	01/13/2014	(2,850,135.65)	JOHNSON & JOHNSON	2.752	Aaa	AAA	AAA
01/08/2014	01/13/2014	(2,632,705.52)	CARDINAL HEALTH INC	1.764	N/A	A-	BBB+
01/09/2014	01/14/2014	(1,638,036.93)	CARDINAL HEALTH INC	1.734	N/A	A-	BBB+
02/05/2014	02/10/2014	(436,522.54)	PFIZER INC	3.196	A1	AA	A+
02/28/2014	03/05/2014	(332,603.42)	JOHNSON & JOHNSON	2.866	Aaa	AAA	AAA
02/28/2014	03/05/2014	(191,601.56)	PFIZER INC	3.052	A1	AA	A+
02/28/2014	03/05/2014	(367,571.58)	MERCK & CO. INC.	3.036	WR	AA	A+
02/28/2014	03/05/2014	(308,031.27)	CARDINAL HEALTH INC	1.653	N/A	A-	BBB+
03/25/2014	03/28/2014	(346,940.88)	JOHNSON & JOHNSON	2.711	Aaa	AAA	AAA
03/25/2014	03/28/2014	(187,975.19)	PFIZER INC	3.078	A1	AA	A+
03/25/2014	03/28/2014	(302,388.46)	CARDINAL HEALTH INC	1.662	N/A	A-	BBB+
03/25/2014	03/28/2014	(348,606.55)	MERCK & CO. INC.	3.153	WR	AA	A+
03/27/2014	04/01/2014	(865,852.96)	JOHNSON & JOHNSON	2.714	Aaa	AAA	AAA
03/27/2014	04/01/2014	(248,259.41)	CARDINAL HEALTH INC	1.750	N/A	A-	BBB+
03/27/2014	04/01/2014	(1,234,337.11)	MERCK & CO. INC.	3.122	WR	AA	A+
03/28/2014	04/02/2014	(53,707.53)	MERCK & CO. INC.	3.108	WR	AA	A+
Subtotal:		(14,892,041.23)	17 item(s)				

Total:Pharmaceuticals	(17,541,453.17)	29 item(s)
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Trade Date	Settle Date	Principal	Description	Yield	Rating		
Pipelines							
Blackrock Investment Management							
02/28/2014	03/05/2014	(279,218.70)	ENBRIDGE INC	2.923	Baa1	A-	N/A
02/28/2014	03/05/2014	(70,776.80)	SPECTRA ENERGY CORP	3.354	N/A	BBB	N/A
03/25/2014	03/28/2014	(290,282.28)	ENBRIDGE INC	2.771	Baa1	A-	N/A
03/25/2014	03/28/2014	(69,135.48)	SPECTRA ENERGY CORP	3.436	N/A	BBB	N/A
Subtotal:		(709,413.26)	4 item(s)				
Wellington Management							
02/28/2014	03/05/2014	(235,918.29)	ENBRIDGE INC	2.923	Baa1	A-	N/A
03/25/2014	03/28/2014	(245,827.00)	ENBRIDGE INC	2.771	Baa1	A-	N/A
03/27/2014	04/01/2014	(261,570.94)	ENBRIDGE INC	2.739	Baa1	A-	N/A
Subtotal:		(743,316.23)	3 item(s)				
Total:Pipelines		(1,452,729.49)	7 item(s)				
REITS							
Wellington Management							
02/05/2014	02/10/2014	(605,376.04)	PUBLIC STORAGE	3.262	N/A	A	A+
02/28/2014	03/05/2014	(166,621.24)	PUBLIC STORAGE	3.046	N/A	A	A+
03/25/2014	03/28/2014	(163,520.22)	PUBLIC STORAGE	3.137	N/A	A	A+
03/27/2014	04/01/2014	(48,432.52)	PUBLIC STORAGE	3.162	N/A	A	A+
Subtotal:		(983,950.02)	4 item(s)				
Total:REITS		(983,950.02)	4 item(s)				
Retail							
Blackrock Investment Management							
02/28/2014	03/05/2014	(199,853.10)	MCDONALD'S CORP	3.322	WR	A	A
02/28/2014	03/05/2014	(361,885.34)	HOME DEPOT INC	1.902	N/A	A	A-
02/28/2014	03/05/2014	(82,638.04)	WAL-MART STORES INC	2.516	Aa2	AA	AA
03/25/2014	03/28/2014	(201,766.06)	MCDONALD'S CORP	3.285	WR	A	A
03/25/2014	03/28/2014	(341,048.25)	HOME DEPOT INC	2.064	N/A	A	A-
03/25/2014	03/28/2014	(84,395.63)	WAL-MART STORES INC	2.459	Aa2	AA	AA
Subtotal:		(1,271,586.42)	6 item(s)				
Wellington Management							
01/08/2014	01/13/2014	(150,251.06)	TARGET CORP	2.520	A2	A	A-
01/08/2014	01/13/2014	(723,887.40)	LOWE'S COS INC	1.401	N/A	A-	WD
01/08/2014	01/13/2014	(703,652.73)	CVS CAREMARK CORP	1.290	N/A	BBB+	WD
01/09/2014	01/14/2014	(175,115.46)	TARGET CORP	2.495	A2	A	A-
01/09/2014	01/14/2014	(35,956.36)	CVS CAREMARK CORP	1.287	N/A	BBB+	WD
02/03/2014	02/06/2014	(49,981.98)	TARGET CORP	2.851	A2	A	A-
02/03/2014	02/06/2014	(116,607.19)	TARGET CORP	2.851	A2	A	A-
02/04/2014	02/07/2014	(27,709.51)	TARGET CORP	2.867	A2	A	A-
02/04/2014	02/07/2014	(364,879.26)	TARGET CORP	2.867	A2	A	A-
02/05/2014	02/10/2014	(291,715.39)	TARGET CORP	2.869	A2	A	A-
02/05/2014	02/10/2014	(681,373.08)	TARGET CORP	2.869	A2	A	A-
02/06/2014	02/11/2014	(1,459,508.44)	TARGET CORP	2.829	A2	A	A-
02/07/2014	02/12/2014	(799,676.39)	TARGET CORP	2.806	A2	A	A-
02/10/2014	02/13/2014	(807,894.45)	TARGET CORP	2.796	A2	A	A-
02/11/2014	02/14/2014	(1,302,057.95)	TARGET CORP	2.766	A2	A	A-
02/12/2014	02/18/2014	(409,097.59)	TARGET CORP	2.774	A2	A	A-
02/12/2014	02/18/2014	(368,940.72)	TARGET CORP	2.774	A2	A	A-
02/13/2014	02/19/2014	(1,025,569.93)	TARGET CORP	2.902	A2	A	A-
02/14/2014	02/20/2014	(1,157,701.23)	TARGET CORP	2.943	A2	A	A-
02/28/2014	03/05/2014	(382,931.83)	MCDONALD'S CORP	3.322	WR	A	A
02/28/2014	03/05/2014	(278,756.60)	LOWE'S COS INC	1.399	N/A	A-	WD
02/28/2014	03/05/2014	(237,522.10)	CVS CAREMARK CORP	1.299	N/A	BBB+	WD
02/28/2014	03/05/2014	(353,352.24)	WAL-MART STORES INC	2.516	Aa2	AA	AA
02/28/2014	03/05/2014	(308,719.42)	TJX COMPANIES INC	0.944	N/A	A+	N/A
03/25/2014	03/28/2014	(382,316.40)	MCDONALD'S CORP	3.285	WR	A	A
03/25/2014	03/28/2014	(265,764.09)	LOWE'S COS INC	1.448	N/A	A-	WD

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Trade Date	Settle Date	Principal	Description	Yield	Rating		
03/25/2014	03/28/2014	(239,190.91)	CVS CAREMARK CORP	1.278	N/A	BBB+	WD
03/25/2014	03/28/2014	(357,584.23)	WAL-MART STORES INC	2.459	Aa2	AA	AA
03/25/2014	03/28/2014	(298,448.64)	TJX COMPANIES INC	0.966	N/A	A+	N/A
03/27/2014	04/01/2014	(297,767.81)	LOWE'S COS INC	1.442	N/A	A-	WD
03/27/2014	04/01/2014	(483,035.52)	CVS CAREMARK CORP	1.281	N/A	BBB+	WD
03/27/2014	04/01/2014	(210,191.10)	TJX COMPANIES INC	0.977	N/A	A+	N/A
03/28/2014	04/02/2014	(84,924.72)	CVS CAREMARK CORP	1.279	N/A	BBB+	WD
Subtotal:		(14,832,081.73)	33 item(s)				
Total:Retail		(16,103,668.15)	39 item(s)				
Semiconductors							
Blackrock Investment Management							
02/28/2014	03/05/2014	(105,266.68)	QUALCOMM INC	1.860	WR	NR	N/A
02/28/2014	03/05/2014	(173,368.78)	INTEL CORP	3.635	N/A	A+	A+
03/25/2014	03/28/2014	(109,837.51)	QUALCOMM INC	1.782	WR	NR	N/A
03/25/2014	03/28/2014	(175,215.41)	INTEL CORP	3.535	N/A	A+	A+
Subtotal:		(563,688.38)	4 item(s)				
Total:Semiconductors		(563,688.38)	4 item(s)				
Software							
Blackrock Investment Management							
02/28/2014	03/05/2014	(264,173.63)	MICROSOFT CORP	2.663	Aaa	AAA	AA+
03/25/2014	03/28/2014	(273,010.56)	MICROSOFT CORP	2.528	Aaa	AAA	AA+
Subtotal:		(537,184.19)	2 item(s)				
Wellington Management							
01/08/2014	01/13/2014	(2,530,331.24)	MICROSOFT CORP	2.713	Aaa	AAA	AA+
02/28/2014	03/05/2014	(267,126.55)	ORACLE CORP	0.921	N/A	A+	A+
02/28/2014	03/05/2014	(395,478.91)	MICROSOFT CORP	2.663	Aaa	AAA	AA+
03/25/2014	03/28/2014	(257,572.41)	ORACLE CORP	0.938	N/A	A+	A+
03/25/2014	03/28/2014	(409,236.21)	MICROSOFT CORP	2.528	Aaa	AAA	AA+
03/27/2014	04/01/2014	(162,203.55)	ORACLE CORP	0.917	N/A	A+	A+
03/27/2014	04/01/2014	(651,318.03)	MICROSOFT CORP	2.592	Aaa	AAA	AA+
Subtotal:		(4,673,266.90)	7 item(s)				
Total:Software		(5,210,451.09)	9 item(s)				
Telecommunications							
Blackrock Investment Management							
02/05/2014	02/10/2014	(27,804.20)	AT&T INC	5.642	WR	A-	A
02/05/2014	02/10/2014	(162,841.10)	AT&T INC	5.642	WR	A-	A
02/05/2014	02/10/2014	(115,637.35)	AT&T INC	5.642	WR	A-	A
02/05/2014	02/10/2014	(42,148.53)	AT&T INC	5.642	WR	A-	A
02/05/2014	02/10/2014	(11,480.97)	AT&T INC	5.642	WR	A-	A
02/05/2014	02/10/2014	(214,987.36)	AT&T INC	5.642	WR	A-	A
02/05/2014	02/10/2014	(103,385.96)	AT&T INC	5.642	WR	A-	A
02/05/2014	02/10/2014	(22,103.76)	AT&T INC	5.642	WR	A-	A
02/05/2014	02/10/2014	(19,141.81)	AT&T INC	5.642	WR	A-	A
02/05/2014	02/10/2014	(132,486.15)	AT&T INC	5.642	WR	A-	A
02/05/2014	02/10/2014	(43,253.24)	AT&T INC	5.642	WR	A-	A
02/06/2014	02/11/2014	(12,780.90)	AT&T INC	5.656	WR	A-	A
02/06/2014	02/11/2014	(32.11)	AT&T INC	5.656	WR	A-	A
02/06/2014	02/11/2014	(22,484.59)	AT&T INC	5.656	WR	A-	A
02/06/2014	02/11/2014	(989,475.98)	AT&T INC	5.656	WR	A-	A
02/06/2014	02/11/2014	(150,872.84)	AT&T INC	5.656	WR	A-	A
02/06/2014	02/11/2014	(100,054.91)	AT&T INC	5.656	WR	A-	A
02/06/2014	02/11/2014	(58,280.09)	AT&T INC	5.656	WR	A-	A
02/06/2014	02/11/2014	(1,763,790.70)	AT&T INC	5.656	WR	A-	A
02/06/2014	02/11/2014	(97,001.24)	AT&T INC	5.656	WR	A-	A
02/07/2014	02/12/2014	(11,086.38)	AT&T INC	5.604	WR	A-	A
02/07/2014	02/12/2014	(839,661.20)	AT&T INC	5.604	WR	A-	A
02/07/2014	02/12/2014	(88,357.36)	AT&T INC	5.604	WR	A-	A
02/07/2014	02/12/2014	(26,076.43)	AT&T INC	5.604	WR	A-	A
02/07/2014	02/12/2014	(91,120.82)	AT&T INC	5.604	WR	A-	A

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Trade Date	Settle Date	Principal	Description	Yield	Rating		
02/28/2014	03/05/2014	(139,221.06)	MOTOROLA SOLUTIONS INC	1.722	Baa2	BBB	BBB
02/28/2014	03/05/2014	(309,206.11)	VERIZON COMMUNICATIONS INC	4.393	Baa1	BBB+	A-
02/28/2014	03/05/2014	(43,738.23)	BCE INC	5.163	Baa2	BBB+	NR
03/25/2014	03/28/2014	(138,655.94)	MOTOROLA SOLUTIONS INC	1.798	Baa2	BBB	BBB
03/25/2014	03/28/2014	(307,222.20)	VERIZON COMMUNICATIONS INC	4.426	Baa1	BBB+	A-
03/25/2014	03/28/2014	(42,184.56)	BCE INC	5.300	Baa2	BBB+	NR
Subtotal:		(6,126,574.08)	31 item(s)				
Total:Telecommunications		(6,126,574.08)	31 item(s)				
Toys/Games/Hobbies							
Blackrock Investment Management							
02/28/2014	03/05/2014	(78,714.60)	MATTEL INC	3.912	N/A	BBB+	A-
03/25/2014	03/28/2014	(77,107.29)	MATTEL INC	3.759	N/A	BBB+	A-
Subtotal:		(155,821.89)	2 item(s)				
Wellington Management							
02/28/2014	03/05/2014	(203,169.56)	MATTEL INC	3.912	N/A	BBB+	A-
03/25/2014	03/28/2014	(207,065.68)	MATTEL INC	3.759	N/A	BBB+	A-
Subtotal:		(410,235.24)	2 item(s)				
Total:Toys/Games/Hobbies		(566,057.13)	4 item(s)				
Transportation							
Blackrock Investment Management							
02/28/2014	03/05/2014	(144,607.80)	UNION PACIFIC CORP	1.764	Baa1	A	N/A
02/28/2014	03/05/2014	(153,892.52)	UNITED PARCEL SERVICE-CL B	2.642	N/A	A+	N/A
02/28/2014	03/05/2014	(47,287.73)	CSX CORP	2.165	Baa2	BBB+	WD
03/25/2014	03/28/2014	(150,147.16)	UNION PACIFIC CORP	1.691	Baa1	A	N/A
03/25/2014	03/28/2014	(156,006.63)	UNITED PARCEL SERVICE-CL B	2.591	N/A	A+	N/A
03/25/2014	03/28/2014	(49,332.90)	CSX CORP	2.091	Baa2	BBB+	WD
Subtotal:		(701,274.74)	6 item(s)				
Wellington Management							
01/02/2014	01/07/2014	(1,379,189.16)	C.H. ROBINSON WORLDWIDE INC	2.421	N/A	N/A	N/A
01/02/2014	01/07/2014	(1,858,461.65)	C.H. ROBINSON WORLDWIDE INC	2.421	N/A	N/A	N/A
02/28/2014	03/05/2014	(382,841.81)	UNITED PARCEL SERVICE-CL B	2.642	N/A	A+	N/A
03/25/2014	03/28/2014	(169,244.80)	CANADIAN NATL RAILWAY CO	1.512	A3	A	N/A
03/25/2014	03/28/2014	(384,550.89)	UNITED PARCEL SERVICE-CL B	2.591	N/A	A+	N/A
Subtotal:		(4,174,288.31)	5 item(s)				
Total: Transportation		(4,875,563.05)	11 item(s)				
Water							
Blackrock Investment Management							
02/28/2014	03/05/2014	(102,871.22)	AMERICAN WATER WORKS CO INC	2.497	Baa1	A-	N/A
03/25/2014	03/28/2014	(99,297.88)	AMERICAN WATER WORKS CO INC	2.486	Baa1	A-	N/A
Subtotal:		(202,169.10)	2 item(s)				
Total: Water		(202,169.10)	2 item(s)				
Total: Equity Sales							
Blackrock Investment Management		(54,869,871.66)	336 item(s)				
Total: Equity Sales							
Wellington Management		(85,708,977.70)	196 item(s)				
Grand Total:							
Equity Sales		(140,578,849.36)	532 item(s)				

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

COMPLIANCE REPORT

As of March 31, 2014

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

Footnotes	Description	Current Face	Maturity Date	Coupon Rate	Book Yield	Rating	Port. Mngr.
<u>Long-term Investments</u>							
<u>Canadian Issuer Rated Below AA-</u>							
1	Province of New Brunswick	85,000,000	02/21/17	5.20%	4.58%	Aa2/A+/NA	Deutsche /NEAM
Total: Canadian Rated Below AA-		85,000,000	1 item(s)				
<u>Bonds Not Rated</u>							
1, 2	Oregon State	25,000,000	06/01/16	5.31%	4.60%	NA/NR/WR	Deutsche
Total: Bonds Not Rated		25,000,000	1 item(s)				
Grand Total:		110,000,000	2 item(s)				

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

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

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