



DISCUSSION DOCUMENT FOR INVESTMENT COMMITTEE

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)				

Total: Treasury	50,000,000.00	2 item(s)
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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)				

Total: Municipal	77,550,000.00	15 item(s)
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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)				

Total: CORP	450,320,000.00	43 item(s)
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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)	3.500			

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)	3.000			

Total: MBS	201,845,685.17	13 item(s)
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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)				

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

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

Total Bond Purchases:	789,575,685.17	74 item(s)
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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)				

Total: Corporate	16,000,000.00	3 item(s)
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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)				

Total: Municipal	23,850,000.00	2 item(s)
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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)				

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

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

Total:	89,850,000.00	6 item(s)
Bond Sales		

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
Total: Advertising		1,810,041.22	2		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-
Subtotal:		5,458,315.58	38		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
Subtotal:		5,973,111.29	11		items

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

Blackrock Investment Management LLC

Trade	Settle	Principal	Description	Dvd Yld	Ratings
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
Subtotal:		4,556,197.64	30		items
Total: Agriculture		4,556,197.64	30 items		

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
Subtotal:		1,887,966.21	10	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
Subtotal:		1,451,412.85	2	items	/

Total: Apparel	3,339,379.06	12 item(s)
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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
Subtotal:		597,792.65	10	items	

Total: Auto Parts&Equipment	597,792.65	10 item(s)
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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

Investment Committee – August 14, 2013

Open Agenda Item 4a – Approval of Investment Transactions (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+

State Compensation Insurance Fund
Investment Committee – August 14, 2013
Open Agenda Item 4a – Approval of Investment Transactions (Bond Transactions)

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-
Subtotal:		19,215,100.80	111		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+
Subtotal:		2,773,286.65	4	items	

Total: Banks	21,988,387.45	115 item(s)
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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+
Subtotal:		3,444,042.90	20	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+
Subtotal:		2,908,014.74	4	items	

Total: Beverages	6,352,057.64	24 item(s)
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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
Subtotal:		1,642,277.69	2	items	

Total: Biotechnology	1,642,277.69	2 item(s)
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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
Subtotal:		3,552,636.92	30		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
Subtotal:		3,974,013.32	9		items

Total: Chemicals	7,526,650.23	39 item(s)
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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
Subtotal:		377,468.98	10	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
Subtotal:		2,397,044.02	3	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+
Subtotal:		2,527,261.88	10	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+
Subtotal:		2,165,412.11	2	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
Subtotal:		3,352,966.83	10		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
Subtotal:		3,075,766.81	4		items

Total: Cosmetics

/Personal Care	6,428,733.64	14 item(s)
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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+
Subtotal:		1,818,209.60	10		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
Subtotal:		1,831,770.97	2		items

Total: Diversified

Finan Serv	3,649,980.57	12 item(s)
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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

Investment Committee – August 14, 2013

Open Agenda Item 4a – Approval of Investment Transactions (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
Subtotal:		7,406,568.48	98	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+
Subtotal:		997,355.34	2	items	

Total: Electric 8,403,923.82 100 item(s)

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
Subtotal:		839,151.63	2	items	

Total: Electrical Compo & Equip 839,151.63 2 item(s)

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
Subtotal:		1,493,043.42	10	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
Subtotal:		1,319,348.32	2	items	

Total: Electronics	2,812,391.74	12item(s)			
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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

Investment Committee – August 14, 2013

Open Agenda Item 4a – Approval of Investment Transactions (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
Subtotal:		3,278,537.19	33		items

Total: Food	3,278,537.19	33 item(s)
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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
Subtotal:		919,587.51	10		items

Total: Forest Products&Paper	919,587.51	10 item(s)
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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+
Subtotal:		663,245.50	10		items

Total: Gas	663,245.50	10 item(s)
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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
Subtotal:		2,184,801.23	2		items

Total: Healthcare-Products	2,184,801.23	2 item(s)
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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
Subtotal:		627,460.94	10		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
Subtotal:		1,588,055.83	2		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
Subtotal:		1,224,851.54	10		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

Investment Committee – August 14, 2013

Open Agenda Item 4a – Approval of Investment Transactions (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-
Subtotal:		4,497,672.09	58		items

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+
Subtotal:		2,286,531.03	4	items	
Total: Insurance		6,784,203.13	62 item(s)		

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
Subtotal:		2,726,382.11	20	items	
Total: Machinery-Diversified		2,726,382.11	20 item(s)		

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
Subtotal:		3,637,827.84	25		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+
Subtotal:		1,872,086.25	4		items

Total: Media	5,509,914.09	29 item(s)
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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
Subtotal:		3,435,722.20	30		items

Total: Mining	3,435,722.20	30 item(s)
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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
Subtotal:		4,465,200.92	20		items
Total:					
Miscellaneous		4,465,200.92	20 item(s)		

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
Subtotal:		14,068,988.38	70		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

Investment Committee – August 14, 2013

Open Agenda Item 4a – Approval of Investment Transactions (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
Subtotal:		5,242,065.55	6	items	

Total: Oil&Gas	19,311,053.93	76 item(s)
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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-
Subtotal:		1,139,621.78	11	items	

Total: Oil&Gas Services	1,139,621.78	11 item(s)
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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
Subtotal:		213,522.53	9	items	/

Total: Packaging &Containers	213,522.53	9 item(s)
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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+
Subtotal:		11,466,947.69	73		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+
Subtotal:		11,311,422.20	15		items

Total:

Pharmaceuticals	22,778,369.90	88 item(s)
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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
Subtotal:		3,552,883.85	20	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
Subtotal:		1,510,283.98	2	items			

Total: Pipelines	5,063,167.83	22 item(s)					
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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+
Subtotal:		1,121,288.16	3	items			

Total: REITS	1,121,288.16	3 item(s)					
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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
Subtotal:		6,152,224.97	29	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
Subtotal:		9,778,213.80	16	items			

Total: Retail	15,930,438.77	45 item(s)
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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+
Subtotal:		1,313,949.62	10	items			

Total:		
Semiconductors	1,313,949.62	10 item(s)

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+
Subtotal:		1,895,783.83	9	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+
Subtotal:		5,920,126.29	10	items	

Total: Software	7,815,910.12	19 item(s)
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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
Subtotal:		5,535,868.63	37	items	

Telecommunication	5,535,868.63	37 item(s)
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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-
Subtotal:		896,272.74	10	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-
Subtotal:		1,391,077.29	2	items	

Total:	2,287,350.03	12 item(s)
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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
Subtotal:		3,218,062.43	21	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
Subtotal:		3,422,073.48	9	items	

Total: Transportation	6,640,135.91	30 item(s)
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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
Subtotal:		931,984.66	10	items	

Total: Water	931,984.66	10 item(s)
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Total: EQUITY PURCHASES	212,336,202.85	1,058	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
Total: Beverages		(369,133.88)	3	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
Total: Commercial Serv		(194,718.50)	2	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
Total: Diversified Finan Serv		(321,654.82)	2	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+
Total: Media		(1,790,794.48)	2	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
Total: Oil&Gas		(715,621.56)	6	items	

Oil&Gas Services

Blackrock Investment Management LLC

04/30/13	05/03/13	(471,639.84)	SCHLUMBERGER LTD	1.529	A1 / A+ / A+
Total: Oil&Gas Services		(471,639.84)	1	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
Total: Pharmaceuticals		(1,092,774.97)	5	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+
Total: Software		(629,716.64)	2	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
Total: Transportation		(622,847.36)	30		items
Total:					
REBALANCING/SALES		(6,208,902.05)	53		item(s)

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