

STATE INVESTMENT COMMISSION

AGENDA

March 20, 2006

1:30 p.m.

Room 76 Capitol Annex

Frankfort, KY

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| 1. | Call to Order
A. Quorum
B. Notification of Press | Jonathan Miller
State Treasurer |
| 2. | Approval of the Minutes from
December 13, 2005 | Treasurer Miller |
| 3. | Trading Limits
(Attachment A) | Dwight Price, Portfolio Manager
Office of Financial Management |
| 4. | TRAN Update
(Attachment B) | Steve Jones, Portfolio Manager
Office of Financial Management |
| 5. | Curve Steepener
(Attachment C) | Mr. Jones |
| 6. | Other Business | Treasurer Miller |
| 7. | Adjournment | Treasurer Miller |