

**COVER PAGE**

Filed Date: 03/26/2014 04:08 PM  
SAN: 011300005-STH-0005

Please type or print in ink.

NAME OF FILER (LAST) (FIRST) (MIDDLE)  
Rosborough Michael

**1. Office, Agency, or Court**

Agency Name (Do not use acronyms)

CalPERS - Investment Office (INVO)

Division, Board, Department, District, if applicable

Your Position

Global Fixed Income (GFI)

Senior Portfolio Manager

► If filing for multiple positions, list below or on an attachment. (Do not use acronyms)

Agency: \_\_\_\_\_ Position: \_\_\_\_\_

**2. Jurisdiction of Office (Check at least one box)**

- State  Judge or Court Commissioner (Statewide Jurisdiction)
- Multi-County \_\_\_\_\_  County of \_\_\_\_\_
- City of \_\_\_\_\_  Other \_\_\_\_\_

**3. Type of Statement (Check at least one box)**

- Annual:** The period covered is January 1, 2013, through December 31, 2013.  
-or- The period covered is \_\_\_\_/\_\_\_\_/\_\_\_\_, through December 31, 2013.
- Leaving Office:** Date Left \_\_\_\_/\_\_\_\_/\_\_\_\_ (Check one)
  - The period covered is January 1, 2013, through the date of leaving office.
  - The period covered is \_\_\_\_/\_\_\_\_/\_\_\_\_, through the date of leaving office.
- Assuming Office:** Date assumed \_\_\_\_/\_\_\_\_/\_\_\_\_
- Candidate:** Election year \_\_\_\_\_ and office sought, if different than Part 1: \_\_\_\_\_

**4. Schedule Summary**

Check applicable schedules or "None."

► Total number of pages including this cover page: 5

- Schedule A-1 - Investments** – schedule attached
  - Schedule A-2 - Investments** – schedule attached
  - Schedule B - Real Property** – schedule attached
  - Schedule C - Income, Loans, & Business Positions** – schedule attached
  - Schedule D - Income – Gifts** – schedule attached
  - Schedule E - Income – Gifts – Travel Payments** – schedule attached
- or-  **None - No reportable interests on any schedule**

**5. Verification**

MAILING ADDRESS STREET CITY STATE ZIP CODE  
(Business or Agency Address Recommended - Public Document)  
400 Q Street Sacramento CA 95811  
DAYTIME TELEPHONE NUMBER E-MAIL ADDRESS (OPTIONAL)

I have used all reasonable diligence in preparing this statement. I have reviewed this statement and to the best of my knowledge the information contained herein and in any attached schedules is true and complete. I acknowledge this is a public document.

I certify under penalty of perjury under the laws of the State of California that the foregoing is true and correct.

Date Signed 03/26/2014 04:08 PM Signature Electronic Submission  
(month, day, year) (File the originally signed statement with your filing official.)

# SCHEDULE A-1

## Investments

### Stocks, Bonds, and Other Interests (Ownership Interest is Less Than 10%)

Do not attach brokerage or financial statements.

Name

Michael Rosborough

▶ NAME OF BUSINESS ENTITY  
**AVIVA PLC**

GENERAL DESCRIPTION OF THIS BUSINESS  
**INSURANCE CO.**

FAIR MARKET VALUE  
 \$2,000 - \$10,000       \$10,001 - \$100,000  
 \$100,001 - \$1,000,000       Over \$1,000,000

NATURE OF INVESTMENT  
 Stock       Other \_\_\_\_\_ (Describe)  
 Partnership       Income Received of \$0 - \$499  
    Income Received of \$500 or More (Report on Schedule C)

IF APPLICABLE, LIST DATE:  
\_\_\_\_/\_\_\_\_/13      \_\_\_\_/\_\_\_\_/13  
ACQUIRED      DISPOSED

▶ NAME OF BUSINESS ENTITY  
**ASTRA ZENECA**

GENERAL DESCRIPTION OF THIS BUSINESS  
**PHARMACEUTICALS**

FAIR MARKET VALUE  
 \$2,000 - \$10,000       \$10,001 - \$100,000  
 \$100,001 - \$1,000,000       Over \$1,000,000

NATURE OF INVESTMENT  
 Stock       Other \_\_\_\_\_ (Describe)  
 Partnership       Income Received of \$0 - \$499  
    Income Received of \$500 or More (Report on Schedule C)

IF APPLICABLE, LIST DATE:  
\_\_\_\_/\_\_\_\_/13      \_\_\_\_/\_\_\_\_/13  
ACQUIRED      DISPOSED

▶ NAME OF BUSINESS ENTITY  
**BAE SYSTEMS**

GENERAL DESCRIPTION OF THIS BUSINESS  
**DEFENSE AND AEROSPACE**

FAIR MARKET VALUE  
 \$2,000 - \$10,000       \$10,001 - \$100,000  
 \$100,001 - \$1,000,000       Over \$1,000,000

NATURE OF INVESTMENT  
 Stock       Other \_\_\_\_\_ (Describe)  
 Partnership       Income Received of \$0 - \$499  
    Income Received of \$500 or More (Report on Schedule C)

IF APPLICABLE, LIST DATE:  
\_\_\_\_/\_\_\_\_/13      \_\_\_\_/\_\_\_\_/13  
ACQUIRED      DISPOSED

▶ NAME OF BUSINESS ENTITY  
**BRITISH TELECOM**

GENERAL DESCRIPTION OF THIS BUSINESS  
**TELECOMS**

FAIR MARKET VALUE  
 \$2,000 - \$10,000       \$10,001 - \$100,000  
 \$100,001 - \$1,000,000       Over \$1,000,000

NATURE OF INVESTMENT  
 Stock       Other \_\_\_\_\_ (Describe)  
 Partnership       Income Received of \$0 - \$499  
    Income Received of \$500 or More (Report on Schedule C)

IF APPLICABLE, LIST DATE:  
\_\_\_\_/\_\_\_\_/13      \_\_\_\_/\_\_\_\_/13  
ACQUIRED      DISPOSED

▶ NAME OF BUSINESS ENTITY  
**CENTRICA PLC**

GENERAL DESCRIPTION OF THIS BUSINESS  
**ENERGY UTILITY**

FAIR MARKET VALUE  
 \$2,000 - \$10,000       \$10,001 - \$100,000  
 \$100,001 - \$1,000,000       Over \$1,000,000

NATURE OF INVESTMENT  
 Stock       Other \_\_\_\_\_ (Describe)  
 Partnership       Income Received of \$0 - \$499  
    Income Received of \$500 or More (Report on Schedule C)

IF APPLICABLE, LIST DATE:  
\_\_\_\_/\_\_\_\_/13      \_\_\_\_/\_\_\_\_/13  
ACQUIRED      DISPOSED

▶ NAME OF BUSINESS ENTITY  
**HSBC HOLDGINS**

GENERAL DESCRIPTION OF THIS BUSINESS  
**BANKING**

FAIR MARKET VALUE  
 \$2,000 - \$10,000       \$10,001 - \$100,000  
 \$100,001 - \$1,000,000       Over \$1,000,000

NATURE OF INVESTMENT  
 Stock       Other \_\_\_\_\_ (Describe)  
 Partnership       Income Received of \$0 - \$499  
    Income Received of \$500 or More (Report on Schedule C)

IF APPLICABLE, LIST DATE:  
\_\_\_\_/\_\_\_\_/13      \_\_\_\_/\_\_\_\_/13  
ACQUIRED      DISPOSED

Comments: \_\_\_\_\_

# SCHEDULE A-1

## Investments

### Stocks, Bonds, and Other Interests (Ownership Interest is Less Than 10%)

Do not attach brokerage or financial statements.

Name

Michael Rosborough

▶ NAME OF BUSINESS ENTITY  
**GLAXO SMITHKLINE**

GENERAL DESCRIPTION OF THIS BUSINESS  
**PHARMACEUTICALS**

FAIR MARKET VALUE  
 \$2,000 - \$10,000       \$10,001 - \$100,000  
 \$100,001 - \$1,000,000       Over \$1,000,000

NATURE OF INVESTMENT  
 Stock       Other \_\_\_\_\_  
(Describe)

Partnership     Income Received of \$0 - \$499  
 Income Received of \$500 or More (Report on Schedule C)

IF APPLICABLE, LIST DATE:  
\_\_\_\_/\_\_\_\_/13      \_\_\_\_/\_\_\_\_/13  
ACQUIRED      DISPOSED

▶ NAME OF BUSINESS ENTITY  
**NATIONAL GRID**

GENERAL DESCRIPTION OF THIS BUSINESS  
**UTILITY**

FAIR MARKET VALUE  
 \$2,000 - \$10,000       \$10,001 - \$100,000  
 \$100,001 - \$1,000,000       Over \$1,000,000

NATURE OF INVESTMENT  
 Stock       Other \_\_\_\_\_  
(Describe)

Partnership     Income Received of \$0 - \$499  
 Income Received of \$500 or More (Report on Schedule C)

IF APPLICABLE, LIST DATE:  
\_\_\_\_/\_\_\_\_/13      \_\_\_\_/\_\_\_\_/13  
ACQUIRED      DISPOSED

▶ NAME OF BUSINESS ENTITY  
**ROYAL DUTCH SHELL**

GENERAL DESCRIPTION OF THIS BUSINESS  
**ENERGY COMPANY**

FAIR MARKET VALUE  
 \$2,000 - \$10,000       \$10,001 - \$100,000  
 \$100,001 - \$1,000,000       Over \$1,000,000

NATURE OF INVESTMENT  
 Stock       Other \_\_\_\_\_  
(Describe)

Partnership     Income Received of \$0 - \$499  
 Income Received of \$500 or More (Report on Schedule C)

IF APPLICABLE, LIST DATE:  
\_\_\_\_/\_\_\_\_/13      \_\_\_\_/\_\_\_\_/13  
ACQUIRED      DISPOSED

▶ NAME OF BUSINESS ENTITY  
**RSA INSURANCE**

GENERAL DESCRIPTION OF THIS BUSINESS  
**INSURANCE COMPANY**

FAIR MARKET VALUE  
 \$2,000 - \$10,000       \$10,001 - \$100,000  
 \$100,001 - \$1,000,000       Over \$1,000,000

NATURE OF INVESTMENT  
 Stock       Other \_\_\_\_\_  
(Describe)

Partnership     Income Received of \$0 - \$499  
 Income Received of \$500 or More (Report on Schedule C)

IF APPLICABLE, LIST DATE:  
\_\_\_\_/\_\_\_\_/13      \_\_\_\_/\_\_\_\_/13  
ACQUIRED      DISPOSED

▶ NAME OF BUSINESS ENTITY  
**STANDARD LIFE**

GENERAL DESCRIPTION OF THIS BUSINESS  
**INSURANCE**

FAIR MARKET VALUE  
 \$2,000 - \$10,000       \$10,001 - \$100,000  
 \$100,001 - \$1,000,000       Over \$1,000,000

NATURE OF INVESTMENT  
 Stock       Other \_\_\_\_\_  
(Describe)

Partnership     Income Received of \$0 - \$499  
 Income Received of \$500 or More (Report on Schedule C)

IF APPLICABLE, LIST DATE:  
\_\_\_\_/\_\_\_\_/13      \_\_\_\_/\_\_\_\_/13  
ACQUIRED      DISPOSED

▶ NAME OF BUSINESS ENTITY  
**SEVERN TRENT**

GENERAL DESCRIPTION OF THIS BUSINESS  
**UTILITY**

FAIR MARKET VALUE  
 \$2,000 - \$10,000       \$10,001 - \$100,000  
 \$100,001 - \$1,000,000       Over \$1,000,000

NATURE OF INVESTMENT  
 Stock       Other \_\_\_\_\_  
(Describe)

Partnership     Income Received of \$0 - \$499  
 Income Received of \$500 or More (Report on Schedule C)

IF APPLICABLE, LIST DATE:  
\_\_\_\_/\_\_\_\_/13      \_\_\_\_/\_\_\_\_/13  
ACQUIRED      DISPOSED

Comments: \_\_\_\_\_

# SCHEDULE A-1

## Investments

### Stocks, Bonds, and Other Interests (Ownership Interest is Less Than 10%)

Do not attach brokerage or financial statements.

Name

Michael Rosborough

▶ NAME OF BUSINESS ENTITY  
**TESCO PLC**

GENERAL DESCRIPTION OF THIS BUSINESS  
**GROCERY & RETAIL**

FAIR MARKET VALUE  
 \$2,000 - \$10,000       \$10,001 - \$100,000  
 \$100,001 - \$1,000,000       Over \$1,000,000

NATURE OF INVESTMENT  
 Stock       Other \_\_\_\_\_  
(Describe)

Partnership     Income Received of \$0 - \$499  
 Income Received of \$500 or More (Report on Schedule C)

IF APPLICABLE, LIST DATE:  
\_\_\_\_/\_\_\_\_/13      \_\_\_\_/\_\_\_\_/13  
ACQUIRED      DISPOSED

▶ NAME OF BUSINESS ENTITY  
**UNILEVER**

GENERAL DESCRIPTION OF THIS BUSINESS  
**CONSUMER PRODUCTS**

FAIR MARKET VALUE  
 \$2,000 - \$10,000       \$10,001 - \$100,000  
 \$100,001 - \$1,000,000       Over \$1,000,000

NATURE OF INVESTMENT  
 Stock       Other \_\_\_\_\_  
(Describe)

Partnership     Income Received of \$0 - \$499  
 Income Received of \$500 or More (Report on Schedule C)

IF APPLICABLE, LIST DATE:  
\_\_\_\_/\_\_\_\_/13      \_\_\_\_/\_\_\_\_/13  
ACQUIRED      DISPOSED

▶ NAME OF BUSINESS ENTITY  
**VODAFONE PLC**

GENERAL DESCRIPTION OF THIS BUSINESS  
**MOBILE PHONE PROVIDER**

FAIR MARKET VALUE  
 \$2,000 - \$10,000       \$10,001 - \$100,000  
 \$100,001 - \$1,000,000       Over \$1,000,000

NATURE OF INVESTMENT  
 Stock       Other \_\_\_\_\_  
(Describe)

Partnership     Income Received of \$0 - \$499  
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IF APPLICABLE, LIST DATE:  
\_\_\_\_/\_\_\_\_/13      \_\_\_\_/\_\_\_\_/13  
ACQUIRED      DISPOSED

▶ NAME OF BUSINESS ENTITY

GENERAL DESCRIPTION OF THIS BUSINESS

FAIR MARKET VALUE  
 \$2,000 - \$10,000       \$10,001 - \$100,000  
 \$100,001 - \$1,000,000       Over \$1,000,000

NATURE OF INVESTMENT  
 Stock       Other \_\_\_\_\_  
(Describe)

Partnership     Income Received of \$0 - \$499  
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▶ NAME OF BUSINESS ENTITY

GENERAL DESCRIPTION OF THIS BUSINESS

FAIR MARKET VALUE  
 \$2,000 - \$10,000       \$10,001 - \$100,000  
 \$100,001 - \$1,000,000       Over \$1,000,000

NATURE OF INVESTMENT  
 Stock       Other \_\_\_\_\_  
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▶ NAME OF BUSINESS ENTITY

GENERAL DESCRIPTION OF THIS BUSINESS

FAIR MARKET VALUE  
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\_\_\_\_/\_\_\_\_/13      \_\_\_\_/\_\_\_\_/13  
ACQUIRED      DISPOSED

Comments: \_\_\_\_\_

