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Date: February 5, 2016

TO: MEMBERS, INVESTMENT COMMITTEE

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

V. EXECUTIVE SUMMARY:

In accordance with Sections 1200 and 1201 of the California Insurance Code, all investments made during the fourth quarter of 2015 (including securities purchased or sold, and investment loans) are presented to the Investment Committee for approval.

VI. ANALYSIS:

The investment transactions for the period of October 1, 2015 to December 31, 2015 are attached as Item 3b(i). In the fixed income portfolio, State Fund purchased 83 bonds totaling \$736.2 million and sold 9 bonds for a total of \$163.5 million. In the equity portfolio, \$51.6 million were purchased and \$150.5 million were sold for rebalancing. Year-to-date through December 31, the total net gain from the entire portfolio was \$89.1 million. The aggregate book adjusted carrying value of all investments was approximately \$19.4 billion.

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

We request the Investment Committee’s approval and ratification of these investment transactions. These reports are also attached as Item 7ci on the agenda of the Full Board meeting.

VII. RECOMMENDATION:

We recommend that the Investment Committee approve and ratify the investment transactions from October 1, 2015 to December 31, 2015.

INVESTMENTS TRANSACTIONS

Seven hundred ninety-four transactions were consummated during the period from October 01 to December 31, 2015.

BOND PURCHASES

Trade	Settle	Par/Shares	Description	Coupon	Maturity	Yield	Ratings		
Financial									
SCIF-Deutsche									
10/07/2015	10/19/2015	2,041,000.00	KIMCO REALTY CORP	3.400	11/01/2022	3.510	Baa1	BBB+	BBB+
10/13/2015	10/16/2015	20,000,000.00	BANK OF AMERICA CORP	2.250	04/21/2020	2.480	Baa1	A-	A
10/13/2015	10/16/2015	20,000,000.00	CITIGROUP INC	2.400	02/18/2020	2.520	Baa1	A-	A
10/13/2015	10/16/2015	20,000,000.00	MORGAN STANLEY	2.800	06/16/2020	2.510	A3	A-	A
10/14/2015	10/21/2015	10,000,000.00	BANK OF NOVA SCOTIA	2.350	10/21/2020	2.357	Aa2	NA	AA-
10/16/2015	10/21/2015	5,825,000.00	GOLDMAN SACHS GROUP INC	2.750	09/15/2020	2.581	A3	A-	A
10/23/2015	10/30/2015	10,000,000.00	ROYAL BANK OF CANADA	2.350	10/30/2020	2.360	Aa3	AA-	NA
10/27/2015	10/30/2015	5,000,000.00	PROLOGIS LP	3.750	11/01/2025	3.825	Baa1	BBB+	NA
11/12/2015	11/17/2015	5,335,000.00	DOMINION GAS HOLDINGS LLC	2.800	11/15/2020	2.873	A2	A-	A-
11/12/2015	11/19/2015	9,783,000.00	PRINCIPAL LIFE GLOBAL FUNDING II	2.625	11/19/2020	2.651	A1	A+	NA
11/17/2015	11/24/2015	5,835,000.00	PRICOA GLOBAL FUNDING I	2.550	11/24/2020	2.550	A1	AA-	NR
11/17/2015	11/20/2015	10,000,000.00	NOVARTIS CAPITAL CORP	3.000	11/20/2025	3.116	Aa3	AA-	NA
11/18/2015	11/23/2015	10,000,000.00	MASSMUTUAL GLOBAL FUNDING II	2.450	11/23/2020	2.474	Aa2	AA+	NA
12/07/2015	12/14/2015	13,044,000.00	TORONTO-DOMINION BANK	2.500	12/14/2020	2.546	Aa1	AA-	NA
12/07/2015	12/14/2015	13,240,000.00	NATIONAL BANK OF CANADA	2.100	12/14/2018	2.123	Aa3	A	NA
Subtotal		160,103,000.00	15 Item(s)						
Financial									
SCIF-NEAM									
11/17/2015	11/20/2015	27,250,000.00	NOVARTIS CAPITAL CORP	3.000	11/20/2025	3.116	Aa3	AA-	NA
Subtotal		27,250,000.00	1 Item(s)						
Industrial									
SCIF-Deutsche									
10/08/2015	10/14/2015	3,785,000.00	PEPSICO INC	2.150	10/14/2020	2.173	A1	A	A
10/14/2015	10/21/2015	1,015,000.00	21ST CENTURY FOX AMERICA INC	3.700	10/15/2025	3.729	NA	BBB+	BBB+
10/15/2015	10/20/2015	10,000,000.00	CSX CORP	3.350	11/01/2025	3.378	Baa1	BBB+	NA
10/27/2015	10/29/2015	4,606,000.00	BOEING CO	1.650	10/30/2020	1.905	A2	A	A
10/29/2015	11/03/2015	10,000,000.00	MICROSOFT CORP	4.200	11/03/2035	4.221	Aaa	AAA	AA+
11/09/2015	11/13/2015	4,500,000.00	BOEING CO	1.650	10/30/2020	2.190	A2	A	A
11/12/2015	11/17/2015	5,185,000.00	BOEING CO	1.650	10/30/2020	2.150	A2	A	A
11/16/2015	11/19/2015	2,315,000.00	BOEING CO	1.650	10/30/2020	2.100	A2	A	A
11/16/2015	11/23/2015	10,457,000.00	LOCKHEED MARTIN CORP	2.500	11/23/2020	2.574	Baa1	BBB+	BBB+
12/08/2015	12/11/2015	2,000,000.00	CAT 3.803 08/15/42	3.803	08/15/2042	4.380	A2	A	A
12/09/2015	12/14/2015	4,810,000.00	VISA INC	3.150	12/14/2025	3.193	A1	A+	NA
12/09/2015	12/14/2015	5,405,000.00	VISA INC	2.200	12/14/2020	2.218	A1	A+	NA
12/09/2015	12/14/2015	5,615,000.00	VISA INC	4.300	12/14/2045	4.310	A1	A+	NA
12/09/2015	12/14/2015	9,000,000.00	CAT 3.803 08/15/42	3.803	08/15/2042	4.380	A2	A	A
12/22/2015	12/28/2015	4,915,000.00	LOCKHEED MARTIN CORP	3.550	01/15/2026	3.510	Baa1	BBB+	BBB+
12/22/2015	12/28/2015	5,085,000.00	LOCKHEED MARTIN CORP	3.550	01/15/2026	3.510	Baa1	BBB+	BBB+
12/22/2015	12/28/2015	10,000,000.00	VISA INC	2.200	12/14/2020	2.255	A1	A+	NA
12/22/2015	12/28/2015	15,000,000.00	UNITED TECHNOLOGIES CORP	3.100	06/01/2022	2.720	A3	A-	A-
Subtotal		113,693,000.00	18 Item(s)						

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Trade	Settle	Par/Shares	Description	Coupon	Maturity	Yield	Ratings		
Industrial									
SCIF-NEAM									
10/27/2015	10/30/2015	5,000,000.00	ABBVIE INC	3.600	05/14/2025	3.700	Baa1	A	NA
10/27/2015	10/30/2015	5,000,000.00	ABBVIE INC	3.600	05/14/2025	3.700	Baa1	A	NA
11/02/2015	11/05/2015	2,750,000.00	COX COMMUNICATIONS INC	3.850	02/01/2025	4.870	Baa2	BBB	BBB+
11/03/2015	11/06/2015	4,000,000.00	MCCORMICK & COMPANY INC	3.250	11/15/2025	3.337	A2	A-	NA
11/13/2015	11/19/2015	1,000,000.00	INSTITUTE FOR ADVANCED STUDY	4.244	12/01/2035	4.244	Aaa	AAA	NA
11/13/2015	11/19/2015	2,205,000.00	INSTITUTE FOR ADVANCED STUDY	4.294	12/01/2040	4.294	Aaa	AAA	NA
11/16/2015	11/19/2015	585,000.00	INSTITUTE FOR ADVANCED STUDY	4.244	12/01/2035	4.244	Aaa	AAA	NA
11/16/2015	11/23/2015	18,750,000.00	LOCKHEED MARTIN CORP	3.550	01/15/2026	3.641	Baa1	BBB+	BBB+
12/09/2015	12/16/2015	5,500,000.00	TRUSTEES AMHERST COLLEGE	4.100	11/01/2045	4.100	NA	AA+	NA
12/09/2015	12/14/2015	13,750,000.00	VISA INC	2.200	12/14/2020	2.218	A1	A+	NA
Subtotal		58,540,000.00	10 Item(s)						
Mortgage Backed									
SCIF-Deutsche									
10/08/2015	10/14/2015	13,038,847.33	FH Q12170	4.000	10/01/2042	2.687	Aaa	AA+	AAA
10/14/2015	10/19/2015	10,000,000.00	FHMS K047 A2	3.329	05/25/2025	3.004	Aaa	AA+	AAA
10/14/2015	10/29/2015	13,000,000.00	FH-K049-A2	3.010	07/25/2025	3.065	Aaa	AA+	AAA
10/21/2015	11/04/2015	6,000,000.00	FH-K720-A2	2.716	06/25/2022	2.225	Aaa	AA+	AAA
11/10/2015	11/17/2015	1,820,000.00	FH-KJ02-A2	2.597	09/25/2020	2.377	Aaa	AA+	AAA
11/12/2015	11/24/2015	14,580,000.00	FHMS K050 A2	3.334	08/25/2025	2.977	Aaa	AA+	AAA
11/17/2015	12/10/2015	6,925,525.83	FN AZ2683	3.500	11/01/2045	2.909	Aaa	AA+	AAA
11/23/2015	12/10/2015	10,858,244.40	FN AB1656	4.000	10/01/2040	2.528	Aaa	AA+	AAA
11/23/2015	12/10/2015	13,572,805.50	FN AB1656	4.000	10/01/2040	2.528	Aaa	AA+	AAA
11/23/2015	12/10/2015	15,946,468.88	FN AZ4469	3.500	08/01/2045	2.815	Aaa	AA+	AAA
12/08/2015	12/10/2015	7,755,704.12	FN AE0606	4.000	11/01/2040	2.644	Aaa	AA+	AAA
12/08/2015	12/18/2015	16,500,000.00	FH-K051-A2	3.308	10/25/2048	2.945	NA	NA	AAA
Subtotal		129,997,596.06	12 Item(s)						
Mortgage Backed									
SCIF-NEAM									
10/30/2015	11/12/2015	10,881,431.84	FN AS3098	3.500	08/01/2044	2.613	Aaa	AA+	AAA
10/30/2015	11/12/2015	13,293,705.81	FN AZ5943	3.500	10/01/2045	2.749	Aaa	AA+	AAA
10/30/2015	11/12/2015	22,406,876.91	FN AB9676	3.500	06/01/2043	2.764	Aaa	AA+	AAA
10/30/2015	11/12/2015	29,128,993.00	FN AS5944	3.500	10/01/2045	2.747	Aaa	AA+	AAA
11/30/2015	12/10/2015	14,912,036.55	FH Q37298	3.500	11/01/2045	2.864	Aaa	AA+	AAA
12/21/2015	12/24/2015	8,250,000.00	FN AL7827	3.500	12/01/2045	2.923	Aaa	AA+	AAA
Subtotal		98,873,044.10	6 Item(s)						
Municipal									
SCIF-Deutsche									
10/15/2015	10/29/2015	18,290,000.00	TEXAS ST	2.681	10/01/2024	2.567	Aaa	AAA	NA
Subtotal		18,290,000.00	1 Item(s)						
Municipal									
SCIF-NEAM									
10/07/2015	11/05/2015	3,250,000.00	GRANT CNTY PUBLIC	4.584	01/01/2040	4.553	Aa3	AA	AA
10/07/2015	10/13/2015	4,150,000.00	UNIV OF CA-AG-TXBL	2.300	05/15/2021	2.150	Aa2	AA	AA
10/07/2015	10/13/2015	7,100,000.00	EL PASO CO-TXBL	4.671	10/01/2045	4.751	Aa3	AA-	NA
12/03/2015	12/08/2015	8,315,000.00	UNIVERSITY CALIF REVS	4.131	05/15/2045	4.356	Aa3	AA-	AA-
12/08/2015	12/11/2015	5,500,000.00	UNIVERSITY HAWAII REV	6.034	10/01/2040	3.330	Aa2	A+	AA
Subtotal		28,315,000.00	5 Item(s)						

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Trade	Settle	Par/Shares	Description	Coupon	Maturity	Yield	Ratings		
Utility									
SCIF-Deutsche									
11/09/2015	11/17/2015	5,700,000.00	CHEVRON CORP	1.344	11/09/2017	1.344	Aa1	AA	NA
11/12/2015	11/17/2015	1,070,000.00	PLAINS ALL AMER PIPELINE	4.650	10/15/2025	5.418	Baa2	BBB+	NA
11/13/2015	11/18/2015	8,930,000.00	PLAINS ALL AMER PIPELINE	4.650	10/15/2025	5.468	Baa2	BBB+	NA
12/07/2015	12/14/2015	10,000,000.00	MARATHON PETROLEUM CORP	3.400	12/15/2020	3.428	Baa2	BBB	BBB
Subtotal		25,700,000.00	4 Item(s)						

Utility									
SCIF-NEAM									
10/19/2015	10/22/2015	5,000,000.00	NOBLE ENERGY INC	5.625	05/01/2021	5.450	Baa2	BBB	NA
10/27/2015	10/30/2015	2,000,000.00	MARATHON OIL CORP	3.850	06/01/2025	5.130	Baa1	BBB	BBB+
10/27/2015	10/30/2015	2,000,000.00	MARATHON OIL CORP	3.850	06/01/2025	5.130	Baa1	BBB	BBB+
10/28/2015	11/02/2015	2,000,000.00	MARATHON OIL CORP	3.850	06/01/2025	5.190	Baa1	BBB	BBB+
10/28/2015	11/02/2015	2,500,000.00	MARATHON OIL CORP	3.850	06/01/2025	5.190	Baa1	BBB	BBB+
10/28/2015	11/02/2015	6,500,000.00	MARATHON OIL CORP	3.850	06/01/2025	5.190	Baa1	BBB	BBB+
11/05/2015	11/13/2015	33,750,000.00	HALLIBURTON CO	3.800	11/15/2025	3.834	A2	A	A-
11/13/2015	11/18/2015	12,300,000.00	NSTAR ELECTRIC CO	3.250	11/15/2025	3.307	A2	A	A+
11/16/2015	11/19/2015	1,000,000.00	NOBLE ENERGY INC	5.625	05/01/2021	5.400	Baa2	BBB	NA
11/16/2015	11/19/2015	2,000,000.00	NOBLE ENERGY INC	5.625	05/01/2021	5.400	Baa2	BBB	NA
11/16/2015	11/19/2015	6,400,000.00	NOBLE ENERGY INC	5.625	05/01/2021	5.400	Baa2	BBB	NA
Subtotal		75,450,000.00	11 Item(s)						

Total Purchases:		
DEUTSCHE	447,783,596.06	50 Item(s)

Total Purchases:		
NEAM	288,428,044.10	33 Item(s)

Grand Total:		
Bond Purchases	736,211,640.16	83 Item(s)

GE CORPORATE EXCHANGE - PURCHASES

Financial									
SCIF-Deutsche									
10/26/2015	10/26/2015	7,453,409.28	GE CAPITAL INTERNATIONAL FUNDING CO	3.373	11/15/2025	3.185	A1	AA+	NA
10/26/2015	10/26/2015	7,573,579.52	GE CAPITAL INTERNATIONAL FUNDING CO	3.373	11/15/2025	3.185	A1	AA+	NA
10/26/2015	10/26/2015	18,789,725.27	GE CAPITAL INTERNATIONAL FUNDING CO	2.342	11/15/2020	2.204	A1	AA+	NA
10/26/2015	10/26/2015	21,888,200.00	GE CAPITAL INTL FUNDING	0.964	04/15/2016	0.973	A1	AA+	NA
Subtotal		55,704,914.07	4 Item(s)						

Financial									
SCIF-NEAM									
10/26/2015	10/26/2015	5,154,850.00	GE CAPITAL INTL FUNDING	0.964	04/15/2016	0.973	A1	AA+	NA
10/26/2015	10/26/2015	5,472,050.00	GE CAPITAL INTL FUNDING	0.964	04/15/2016	0.973	A1	AA+	NA
10/26/2015	10/26/2015	5,699,850.00	GE CAPITAL INTL FUNDING	0.964	04/15/2016	0.973	A1	AA+	NA
10/26/2015	10/26/2015	10,640,037.00	GE CAPITAL INTL FUNDING	0.964	04/15/2016	0.973	A1	AA+	NA
10/26/2015	10/26/2015	17,144,550.00	GE CAPITAL INTL FUNDING	0.964	04/15/2016	0.973	A1	AA+	NA
10/26/2015	10/26/2015	23,681,475.00	GE CAPITAL INTL FUNDING	0.964	04/15/2016	0.973	A1	AA+	NA
Subtotal		67,792,812.00	6 Item(s)						

Grand Total:		
GE Corp. Exchange-Buys	123,497,726.07	10 Item(s)

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BOND SALES

Trade	Settle	Par/Shares	Description	Coupon	Maturity	Yield	Ratings		
Financial									
SCIF-Deutsche									
11/04/2015	11/09/2015	(15,026,000.00)	GE CAPITAL INTERNATIONAL FUNDING CO	3.373	11/15/2025	3.260	A1	AA+	NA
11/04/2015	11/09/2015	(18,789,000.00)	GE CAPITAL INTERNATIONAL FUNDING CO	2.342	11/15/2020	2.359	A1	AA+	NA
11/16/2015	11/19/2015	(21,888,000.00)	GE CAPITAL INTL FUNDING	0.964	04/15/2016	1.046	A1	AA+	NA
		(55,703,000.00)	3 Item(s)						
Financial									
SCIF-NEAM									
11/10/2015	11/16/2015	(40,248,000.00)	GE CAPITAL INTL FUNDING	0.964	04/15/2016	1.066	A1	AA+	NA
11/10/2015	11/16/2015	(27,542,000.00)	GE CAPITAL INTL FUNDING	0.964	04/15/2016	1.066	A1	AA+	NA
		(67,790,000.00)	2 Item(s)						
Industrial									
SCIF-Deutsche									
12/04/2015	12/09/2015	(10,000,000.00)	PFIZER INC	4.400	05/15/2044	4.280	A1	AA	A+
12/09/2015	12/14/2015	(7,500,000.00)	PFIZER INC	3.400	05/15/2024	2.970	A1	AA	A+
12/16/2015	12/21/2015	(7,500,000.00)	PFIZER INC	3.400	05/15/2024	3.110	A1	AA	A+
12/17/2015	12/22/2015	(15,000,000.00)	PFIZER INC	2.100	05/15/2019	2.140	A1	AA	A+
		(40,000,000.00)	4 Item(s)						
Total Bond Sales:									
DEUTSCHE		(95,703,000.00)					7 Item(s)		
Total Bond Sales:									
NEAM		(67,790,000.00)					2 Item(s)		
Grand Total:									
Bond Sales		(163,493,000.00)					9 Item(s)		

GE CORPORATE EXCHANGE - SALES

Financial									
SCIF-Deutsche									
10/26/2015	10/26/2015	(7,136,000.00)	GENERAL ELEC CAP CORP	3.450	05/15/2024	2.916	A1	AA+	NR
10/26/2015	10/26/2015	(20,000,000.00)	GENERAL ELEC CAP CORP	5.625	09/15/2017	1.280	A1	AA+	NR
10/26/2015	10/26/2015	(7,136,000.00)	GENERAL ELEC CAP CORP	3.100	01/09/2023	2.710	A1	AA+	NR
10/26/2015	10/26/2015	(16,771,000.00)	GENERAL ELEC CAP CORP	4.375	09/16/2020	2.150	A1	AA+	NR
		(51,043,000.00)	4 Item(s)						
Financial									
SCIF-NEAM									
10/26/2015	10/26/2015	(9,550,000.00)	GENERAL ELEC CAP CORP	5.625	05/01/2018	1.430	A1	AA+	NR
10/26/2015	10/26/2015	(15,000,000.00)	GENERAL ELEC CAP CORP	4.650	10/17/2021	2.530	A1	AA+	NR
10/26/2015	10/26/2015	(5,000,000.00)	GENERAL ELEC CAP CORP	4.625	01/07/2021	2.200	A1	AA+	NR
10/26/2015	10/26/2015	(5,000,000.00)	GENERAL ELEC CAP CORP	2.300	04/27/2017	0.840	A1	AA+	NR
10/26/2015	10/26/2015	(22,500,000.00)	GENERAL ELEC CAP CORP	5.375	10/20/2016	1.090	A1	AA+	NR
10/26/2015	10/26/2015	(5,000,000.00)	GENERAL ELEC CAP CORP	5.625	09/15/2017	1.280	A1	AA+	NR
		(62,050,000.00)	6 Item(s)						
Grand Total:									
GE-Corp. Exchange Sales		(113,093,000.00)					10 Item(s)		

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EQUITY PURCHASES

Trade	Settle	Principal	Description	Yield		Ratings		
SCIF-REIT								
10/01/2015	10/01/2015	240,668.54	RREEF America REIT II, Inc.	---	N/A	N/A	N/A	
		240,668.54	1 Item(s)					
Aerospace/Defense								
SCIF-Wellington								
10/05/2015	10/08/2015	149,128.92	GENERAL DYNAMICS CORP	1.818	NA	A+	A	
10/05/2015	10/08/2015	426,066.57	UNITED TECHNOLOGIES CORP	2.720	A3	A-	A-	
11/02/2015	11/05/2015	130,430.51	LOCKHEED MARTIN CORP	2.720	Baa1	BBB+	BBB+	
11/25/2015	12/01/2015	29,061.16	GENERAL DYNAMICS CORP	1.853	NA	A+	A	
11/25/2015	12/01/2015	228,876.94	UNITED TECHNOLOGIES CORP	3.290	A3	A-	A-	
11/25/2015	12/01/2015	84,465.88	NORTHROP GRUMMAN CORP	2.450	NA	BBB+	BBB+	
11/27/2015	12/02/2015	14,548.75	GENERAL DYNAMICS CORP	1.848	NA	A+	A	
11/30/2015	12/03/2015	117,537.52	GENERAL DYNAMICS CORP	1.837	NA	A+	A	
12/01/2015	12/04/2015	10,475.92	GENERAL DYNAMICS ORD	1.822	NA	A+	A	
		1,190,592.17	9 Item(s)					
Apparel								
SCIF-Wellington								
11/02/2015	11/05/2015	320,003.90	NIKE INC -CL B	0.854	NA	AA-	NA	
		320,003.90	1 Item(s)					
Banks								
SCIF-Blackrock								
10/29/2015	11/03/2015	420,572.84	MORGAN STANLEY	1.491	A3	BBB+	A	
		420,572.84	1 Item(s)					
Banks								
SCIF-Wellington								
10/05/2015	10/08/2015	307,378.36	PNC FINANCIAL SERVICES GROUP	2.186	A3	A-	A+	
10/05/2015	10/08/2015	525,175.07	WELLS FARGO & CO	2.768	A2	A	AA-	
10/06/2015	10/09/2015	22,661.31	PNC FINANCIAL SERVICES GROUP	2.201	A3	A-	A+	
11/02/2015	11/05/2015	374,830.61	PNC FINANCIAL SERVICES GROUP	2.186	A3	A-	A+	
11/02/2015	11/05/2015	81,503.53	WELLS FARGO & CO	2.645	A2	A	AA-	
		1,311,548.88	5 Item(s)					
Beverages								
SCIF-Blackrock								
10/29/2015	11/03/2015	462,059.64	COCA-COLA CO/THE	3.026	NA	AA	A+	
		462,059.64	1 Item(s)					
Beverages								
SCIF-Wellington								
10/05/2015	10/08/2015	300,993.93	COCA-COLA CO/THE	3.158	NA	AA	A+	
		300,993.93	1 Item(s)					
Biotechnology								
SCIF-Wellington								
10/05/2015	10/08/2015	687,890.88	AMGEN INC	2.072	NA	A	BBB	
10/05/2015	10/08/2015	55,319.59	AMGEN INC	2.072	NA	A	BBB	
		743,210.47	2 Item(s)					
Chemicals								
SCIF-Blackrock								
10/29/2015	11/03/2015	410,577.85	DOW CHEMICAL CO/THE	3.301	Baa2	BBB *	BBB *+	

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Trade	Settle	Principal	Description	Yield		Ratings	
10/29/2015	11/03/2015	421,282.46	DU PONT (E.I.) DE NEMOURS	2.857	A3	A- *	A- *
10/30/2015	11/04/2015	862,546.43	DOWCHEMICAL CO/THE	3.251	Baa2	BBB *	BBB *+
		1,694,406.74	3 Item(s)				
Chemicals							
SCIF-Wellington							
10/05/2015	10/08/2015	203,569.91	PRAXAIR INC	2.628	NA	A	NA
11/02/2015	11/05/2015	136,419.30	ECOLAB INC	1.118	NA	BBB+	NA
11/25/2015	12/01/2015	88,970.91	ECOLAB INC	1.109	NA	BBB+	NA
		428,960.12	3 Item(s)				
Commercial Services							
SCIF-Wellington							
11/25/2015	12/01/2015	194,714.20	AUTOMATIC DATA PROCESSING	2.268	Aa3	AA	NA
12/01/2015	12/04/2015	6,035.13	COLGATE PALMOLIVE ORD	2.279	NA	AA-	AA-
		200,749.33	2 Item(s)				
Cosmetics/Personal Care							
SCIF-Wellington							
10/05/2015	10/08/2015	430,796.52	COLGATE-PALMOLIVE CO	2.265	NA	AA-	AA-
10/06/2015	10/09/2015	11,627.36	COLGATE-PALMOLIVE CO	2.284	NA	AA-	AA-
11/02/2015	11/05/2015	79,674.29	PROCTER & GAMBLE CO/THE	3.411	Aa3	AA-	NA
11/02/2015	11/05/2015	53,553.92	COLGATE-PALMOLIVE CO	2.193	NA	AA-	AA-
11/02/2015	11/05/2015	47,196.52	COLGATE-PALMOLIVE CO	2.193	NA	AA-	AA-
11/02/2015	11/05/2015	26,770.36	COLGATE-PALMOLIVE CO	2.193	NA	AA-	AA-
11/02/2015	11/05/2015	180,959.40	COLGATE-PALMOLIVE CO	2.193	NA	AA-	AA-
11/03/2015	11/06/2015	88,085.79	COLGATE-PALMOLIVE CO	2.176	NA	AA-	AA-
11/04/2015	11/09/2015	101,229.45	COLGATE-PALMOLIVE CO	2.176	NA	AA-	AA-
11/05/2015	11/10/2015	59,714.75	COLGATE-PALMOLIVE CO	2.189	NA	AA-	AA-
11/25/2015	12/01/2015	12,864.28	PROCTER & GAMBLE CO/THE	3.442	Aa3	AA-	NA
11/25/2015	12/01/2015	12,177.28	COLGATE-PALMOLIVE CO	2.258	NA	AA-	AA-
11/27/2015	12/02/2015	2,527.04	COLGATE-PALMOLIVE CO	2.254	NA	AA-	AA-
11/30/2015	12/03/2015	2,705.84	COLGATE-PALMOLIVE CO	2.284	NA	AA-	AA-
		1,109,882.80	14 Item(s)				
Diversified Finan Serv							
SCIF-Wellington							
10/05/2015	10/08/2015	281,260.26	BLACKROCK INC	2.701	A1	AA-	NA
10/05/2015	10/08/2015	2,032,343.28	AMERICAN EXPRESS CO	1.384	A3	BBB+	A+
10/06/2015	10/09/2015	18,438.30	BLACKROCK INC	2.708	A1	AA-	NA
10/06/2015	10/09/2015	27,614.62	AMERICAN EXPRESS CO	1.430	A3	BBB+	A+
11/02/2015	11/05/2015	376,777.80	AMERICAN EXPRESS CO	1.488	A3	BBB+	A+
11/25/2015	12/01/2015	151,741.11	AMERICAN EXPRESS CO	1.534	A3	BBB+	A+
		2,888,175.37	6 Item(s)				
Electric							
SCIF-Blackrock							
10/01/2015	10/06/2015	19,186.77	PUBLIC SERVICE ENTERPRISE GP	3.725	NA	BBB+	BBB+
10/01/2015	10/06/2015	39,696.96	PUBLIC SERVICE ENTERPRISE GP	3.725	NA	BBB+	BBB+
10/14/2015	10/19/2015	188,230.31	EXELON CORP	4.080	Baa2	BBB	BBB+ *
10/14/2015	10/19/2015	92,339.49	EXELON CORP	4.080	Baa2	BBB	BBB+ *
10/14/2015	10/19/2015	90,437.07	EXELON CORP	4.080	Baa2	BBB	BBB+ *
10/14/2015	10/19/2015	77,519.17	PUBLIC SERVICE ENTERPRISE GP	3.610	NA	BBB+	BBB+
10/15/2015	10/20/2015	202,828.87	EXELON CORP	4.005	Baa2	BBB	BBB+ *
10/15/2015	10/20/2015	22,723.47	EXELON CORP	4.005	Baa2	BBB	BBB+ *
10/15/2015	10/20/2015	92,724.85	PUBLIC SERVICE ENTERPRISE GP	3.554	NA	BBB+	BBB+
10/16/2015	10/21/2015	23,180.07	EXELON CORP	4.071	Baa2	BBB	BBB+ *
10/16/2015	10/21/2015	34,766.25	EXELON CORP	4.071	Baa2	BBB	BBB+ *
10/16/2015	10/21/2015	88,636.71	EXELON CORP	4.071	Baa2	BBB	BBB+ *
10/16/2015	10/21/2015	29,717.17	EXELON CORP	4.071	Baa2	BBB	BBB+ *
10/16/2015	10/21/2015	53,430.96	EXELON CORP	4.071	Baa2	BBB	BBB+ *
10/16/2015	10/21/2015	34,796.74	EXELON CORP	4.071	Baa2	BBB	BBB+ *
10/16/2015	10/21/2015	115,790.46	PUBLIC SERVICE ENTERPRISE GP	3.543	NA	BBB+	BBB+
10/19/2015	10/22/2015	47,533.93	EXELON CORP	4.109	Baa2	BBB	BBB+ *
10/19/2015	10/22/2015	110,809.22	EXELON CORP	4.109	Baa2	BBB	BBB+ *

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Trade	Settle	Principal	Description	Yield		Ratings	
10/19/2015	10/22/2015	154,295.84	PUBLIC SERVICE ENTERPRISE GP	3.510	NA	BBB+	BBB+
10/20/2015	10/23/2015	194,604.09	PUBLIC SERVICE ENTERPRISE GP	3.536	NA	BBB+	BBB+
10/21/2015	10/26/2015	162,429.00	PUBLIC SERVICE ENTERPRISE GP	3.567	NA	BBB+	BBB+
10/22/2015	10/27/2015	19,938.54	PUBLIC SERVICE ENTERPRISE GP	3.531	NA	BBB+	BBB+
10/22/2015	10/27/2015	134,081.33	PUBLIC SERVICE ENTERPRISE GP	3.531	NA	BBB+	BBB+
10/23/2015	10/28/2015	129,913.76	PUBLIC SERVICE ENTERPRISE GP	3.611	NA	BBB+	BBB+
10/29/2015	11/03/2015	251,843.44	EXELON CORP	4.337	Baa2	BBB	BBB+ *
10/29/2015	11/03/2015	125,703.80	PUBLIC SERVICE ENTERPRISE GP	3.717	NA	BBB+	BBB+

2,537,158.27 26 Item(s)

Electronics

SCIF-Wellington

10/05/2015	10/08/2015	422,187.33	HONEYWELL INTERNATIONAL INC	2.105	A2	A	A
10/06/2015	10/09/2015	15,671.50	HONEYWELL INTERNATIONAL INC	2.107	A2	A	A
11/25/2015	12/01/2015	82,837.52	HONEYWELL INTERNATIONAL INC	2.646	A2	A	A
11/27/2015	12/02/2015	16,332.66	HONEYWELL INTERNATIONAL INC	2.635	A2	A	A
11/30/2015	12/03/2015	20,842.70	HONEYWELL INTERNATIONAL INC	2.638	A2	A	A

557,871.71 5 Item(s)

Commercial Services

SCIF-Wellington

11/25/2015	12/01/2015	813,576.89	UNITEDHEALTH GROUP INC	1.529	A3	A+	A
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813,576.89 1 Item(s)

Insurance

SCIF-Blackrock

12/17/2015	12/22/2015	479,278.27	AETNA ORD	0.919	NA	A *	A *
12/18/2015	12/23/2015	945,266.19	AETNA ORD	0.922	NA	A *	A *
12/21/2015	12/24/2015	593,592.58	AETNA ORD	0.911	NA	A *	A *
12/22/2015	12/28/2015	360,005.82	AETNA ORD	0.918	NA	A *	A *
12/23/2015	12/29/2015	217,046.52	AETNA ORD	0.908	NA	A *	A *
12/24/2015	12/30/2015	58,619.50	AETNA ORD	0.912	NA	A *	A *
12/28/2015	12/31/2015	153,914.53	AETNA ORD	0.918	NA	A *	A *
12/28/2015	12/31/2015	56,526.42	AETNA ORD	0.918	NA	A *	A *
12/29/2015	01/04/2016	123,019.02	AETNA ORD	0.907	NA	A *	A *
12/29/2015	01/04/2016	3,526.78	AETNA ORD	0.907	NA	A *	A *
12/30/2015	01/05/2016	103,794.61	AETNA ORD	0.918	NA	A *	A *
12/31/2015	01/06/2016	120,682.09	AETNA ORD	0.925	NA	A *	A *

3,215,272.33 12 Item(s)

Insurance

SCIF-Wellington

10/05/2015	10/08/2015	273,409.47	MARSH & MCLENNAN COS	2.139	NA	A-	A-
10/06/2015	10/09/2015	98,760.29	MARSH & MCLENNAN COS	2.226	NA	A-	A-
11/02/2015	11/05/2015	123,286.46	MARSH & MCLENNAN COS	2.093	NA	A-	A-
11/02/2015	11/05/2015	78,922.34	MARSH & MCLENNAN COS	2.093	NA	A-	A-
11/02/2015	11/05/2015	30,814.50	CHUBB CORP	1.703	NA	A	AA- *
11/03/2015	11/06/2015	152,312.40	MARSH & MCLENNAN COS	2.093	NA	A-	A-
11/03/2015	11/06/2015	472,881.36	MARSH & MCLENNAN COS	2.093	NA	A-	A-
11/04/2015	11/09/2015	20,507.21	MARSH & MCLENNAN COS	2.093	NA	A-	A-
11/04/2015	11/09/2015	96,048.98	MARSH & MCLENNAN COS	2.093	NA	A-	A-
11/25/2015	12/01/2015	125,131.75	MARSH & MCLENNAN COS	2.129	NA	A-	A-
11/25/2015	12/01/2015	9,013.34	CHUBB CORP	1.693	NA	A	AA- *

1,481,088.10 11 Item(s)

Miscellaneous Manufactur

SCIF-Wellington

12/01/2015	12/04/2015	7,608.09	HONEYWELL INTERNATIONAL ORD	2.062	A2	A	A
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7,608.09 1 Item(s)

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Trade	Settle	Principal	Description	Yield		Ratings	
			Oil&Gas				
SCIF-Blackrock							
10/01/2015	10/06/2015	315,643.47	OCCIDENTAL PETROLEUM CORP	4.457	A2 *-	A	A
10/01/2015	10/06/2015	92,489.11	OCCIDENTAL PETROLEUM CORP	4.457	A2 *-	A	A
10/02/2015	10/07/2015	2,884.36	OCCIDENTAL PETROLEUM CORP	4.274	A2 *-	A	A
12/01/2015	12/04/2015	59,107.06	OCCIDENTAL PETROLEUM ORD	3.834	A2 *-	A	A
12/01/2015	12/04/2015	91,968.97	PIONEER NATURAL RESOURCE ORD	0.054	Baa3 *-	BBB-	BBB-
12/02/2015	12/07/2015	230,576.33	OCCIDENTAL PETROLEUM ORD	3.904	A2 *-	A	A
12/02/2015	12/07/2015	356,775.81	PIONEER NATURAL RESOURCE ORD	0.056	Baa3 *-	BBB-	BBB-
12/03/2015	12/08/2015	22,474.69	OCCIDENTAL PETROLEUM ORD	4.059	A2 *-	A	A
12/03/2015	12/08/2015	223,480.57	OCCIDENTAL PETROLEUM ORD	4.059	A2 *-	A	A
12/03/2015	12/08/2015	358,402.55	PIONEER NATURAL RESOURCE ORD	0.055	Baa3 *-	BBB-	BBB-
12/04/2015	12/09/2015	235,371.09	OCCIDENTAL PETROLEUM ORD	4.099	A2 *-	A	A
12/04/2015	12/09/2015	180,876.68	PIONEER NATURAL RESOURCE ORD	0.055	Baa3 *-	BBB-	BBB-
12/07/2015	12/10/2015	230,504.60	OCCIDENTAL PETROLEUM ORD	4.241	A2 *-	A	A
12/17/2015	12/22/2015	159,229.36	PIONEER NATURAL RESOURCE ORD	0.061	Baa3 *-	BBB-	BBB-
12/18/2015	12/23/2015	232,314.40	PIONEER NATURAL RESOURCE ORD	0.066	Baa3 *-	BBB-	BBB-
12/21/2015	12/24/2015	14,789.76	PIONEER NATURAL RESOURCE ORD	0.069	Baa3 *-	BBB-	BBB-
12/21/2015	12/24/2015	301,859.50	PIONEER NATURAL RESOURCE ORD	0.069	Baa3 *-	BBB-	BBB-
12/21/2015	12/24/2015	104,534.46	PIONEER NATURAL RESOURCE ORD	0.069	Baa3 *-	BBB-	BBB-
12/21/2015	12/24/2015	25,536.85	PIONEER NATURAL RESOURCE ORD	0.069	Baa3 *-	BBB-	BBB-
12/22/2015	12/28/2015	123,274.26	PIONEER NATURAL RESOURCE ORD	0.069	Baa3 *-	BBB-	BBB-
		3,362,093.88	20 Item(s)				
			Oil&Gas				
SCIF-Wellington							
11/25/2015	12/01/2015	21,300.22	CHEVRON CORP	5.888	Aa1	AA	WD
11/25/2015	12/01/2015	178,947.34	EXXON MOBIL CORP	3.495	Aaa	AAA	WD
11/27/2015	12/02/2015	40,431.70	EXXON MOBIL CORP	3.496	Aaa	AAA	WD
11/30/2015	12/03/2015	24,569.64	EXXON MOBIL CORP	3.478	Aaa	AAA	WD
12/02/2015	12/07/2015	28,045.95	EXXON MOBIL ORD	3.620	Aaa	AAA	WD
		293,294.85	5 Item(s)				
			Pharmaceuticals				
SCIF-Blackrock							
10/14/2015	10/19/2015	1,038,021.20	PFIZER INC	3.329	A1	AA *-	A+ *-
10/15/2015	10/20/2015	839,695.02	PFIZER INC	3.228	A1	AA *-	A+ *-
10/16/2015	10/21/2015	445,776.16	PFIZER INC	3.197	A1	AA *-	A+ *-
10/29/2015	11/03/2015	841,610.42	JOHNSON & JOHNSON	2.860	Aaa	AAA	AAA
10/29/2015	11/03/2015	750,787.27	PFIZER INC	3.164	A1	AA *-	A+ *-
		3,915,890.07	5 Item(s)				
			Pharmaceuticals				
SCIF-Wellington							
10/05/2015	10/08/2015	194,598.52	JOHNSON & JOHNSON	3.061	Aaa	AAA	AAA
10/05/2015	10/08/2015	1,209,130.86	MERCK & CO. INC.	3.514	WR	AA	A
10/05/2015	10/08/2015	680,290.10	CARDINAL HEALTH INC	1.834	NA	A-	BBB+
10/05/2015	10/08/2015	134,141.56	CARDINAL HEALTH INC	1.834	NA	A-	BBB+
10/06/2015	10/09/2015	13,320.45	CARDINAL HEALTH INC	1.868	NA	A-	BBB+
11/02/2015	11/05/2015	222,878.59	CARDINAL HEALTH INC	1.694	NA	A-	BBB+
11/25/2015	12/01/2015	20,924.90	JOHNSON & JOHNSON	2.844	Aaa	AAA	AAA
11/25/2015	12/01/2015	182,678.94	MERCK & CO. INC.	3.351	WR	AA	A
11/27/2015	12/02/2015	162,040.20	MERCK & CO. INC.	3.336	WR	AA	A
11/30/2015	12/03/2015	125,333.63	MERCK & CO. INC.	3.396	WR	AA	A
		2,945,337.75	10 Item(s)				
			REITS				
SCIF-Wellington							
11/02/2015	11/05/2015	115,007.65	PUBLIC STORAGE	2.636	NA	A	WD
11/25/2015	12/01/2015	95,789.44	PUBLIC STORAGE	2.590	NA	A	WD
11/27/2015	12/02/2015	96,390.48	PUBLIC STORAGE	2.575	NA	A	WD
11/30/2015	12/03/2015	720,611.70	PUBLIC STORAGE	2.583	NA	A	WD
12/01/2015	12/04/2015	72,673.56	PUBLIC STORAGE REIT	2.550	NA	A	WD
12/02/2015	12/07/2015	265,091.53	PUBLIC STORAGE REIT	2.582	NA	A	WD
12/03/2015	12/08/2015	264,314.49	PUBLIC STORAGE REIT	2.618	NA	A	WD
12/03/2015	12/08/2015	195,851.24	PUBLIC STORAGE REIT	2.618	NA	A	WD
		1,825,730.09	8 Item(s)				

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Trade	Settle	Principal	Description	Yield		Ratings	
			Retail				
SCIF-Blackrock							
10/14/2015	10/19/2015	170,680.13	GAP INC/THE	3.416	WR	BBB-	BBB-
10/14/2015	10/19/2015	37,360.60	GAP INC/THE	3.416	WR	BBB-	BBB-
10/15/2015	10/20/2015	102,530.13	GAP INC/THE	3.435	WR	BBB-	BBB-
10/16/2015	10/21/2015	9,569.48	GAP INC/THE	3.417	WR	BBB-	BBB-
10/16/2015	10/21/2015	45,276.19	GAP INC/THE	3.417	WR	BBB-	BBB-
10/23/2015	10/28/2015	420,896.00	DOLLAR GENERAL CORP	1.003	WR	BBB	NA
10/29/2015	11/03/2015	101,951.30	GAP INC/THE	3.408	WR	BBB-	BBB-
10/29/2015	11/03/2015	418,474.37	DOLLAR GENERAL CORP	0.981	WR	BBB	NA
10/30/2015	11/04/2015	144,463.39	GAP INC/THE	3.343	WR	BBB-	BBB-
12/17/2015	12/22/2015	76,025.40	DOLLAR GENERAL ORD	0.923	WR	BBB	NA
12/18/2015	12/23/2015	131,157.99	DOLLAR GENERAL ORD	0.923	WR	BBB	NA
		1,658,384.98	11 Item(s)				
			Retail				
SCIF-Wellington							
10/05/2015	10/08/2015	57,228.79	WAL-MART STORES INC	2.961	Aa2	AA	AA
10/05/2015	10/08/2015	560,544.19	CVS HEALTH CORP	1.299	NA	BBB+	WD
10/05/2015	10/08/2015	909,597.60	MCDONALD'S CORP	3.361	WR	BBB+	BBB+
10/05/2015	10/08/2015	50,280.50	MCDONALD'S CORP	3.361	WR	BBB+	BBB+
10/06/2015	10/09/2015	65,871.20	MCDONALD'S CORP	3.337	WR	BBB+	BBB+
11/02/2015	11/05/2015	110,530.83	LOWE'S COS INC	1.315	NA	A-	WD
11/02/2015	11/05/2015	583,327.83	TJX COMPANIES INC	1.052	NA	A+	NA
11/02/2015	11/05/2015	2,322,837.52	CVS HEALTH CORP	1.320	NA	BBB+	WD
11/02/2015	11/05/2015	586,813.19	WALGREENS BOOTS ALLIANCE INC	1.586	NA	BBB	NA
11/10/2015	11/16/2015	109,331.81	COSTCO WHOLESALE CORP	4.162	NA	A+	A+
11/10/2015	11/16/2015	233,760.75	COSTCO WHOLESALE CORP	4.162	NA	A+	A+
11/11/2015	11/16/2015	109,064.13	COSTCO WHOLESALE CORP	4.162	NA	A+	A+
11/11/2015	11/16/2015	187,773.96	COSTCO WHOLESALE CORP	4.162	NA	A+	A+
11/11/2015	11/16/2015	93,925.56	COSTCO WHOLESALE CORP	4.162	NA	A+	A+
11/12/2015	11/17/2015	62,539.36	COSTCO WHOLESALE CORP	4.173	NA	A+	A+
11/12/2015	11/17/2015	93,861.72	COSTCO WHOLESALE CORP	4.173	NA	A+	A+
11/13/2015	11/18/2015	615,232.40	COSTCO WHOLESALE CORP	4.236	NA	A+	A+
11/16/2015	11/19/2015	248,418.72	COSTCO WHOLESALE CORP	4.161	NA	A+	A+
11/17/2015	11/20/2015	286,392.60	COSTCO WHOLESALE CORP	4.097	NA	A+	A+
11/18/2015	11/23/2015	256,019.20	COSTCO WHOLESALE CORP	4.097	NA	A+	A+
11/19/2015	11/24/2015	146,083.50	COSTCO WHOLESALE CORP	3.998	NA	A+	A+
11/20/2015	11/25/2015	98,258.46	COSTCO WHOLESALE CORP	3.991	NA	A+	A+
11/25/2015	12/01/2015	50,119.02	WALGREENS BOOTS ALLIANCE INC	2.104	NA	BBB	NA
11/25/2015	12/01/2015	16,750.92	WALGREENS BOOTS ALLIANCE INC	2.104	NA	BBB	NA
11/25/2015	12/01/2015	16,717.00	WALGREENS BOOTS ALLIANCE INC	2.104	NA	BBB	NA
11/25/2015	12/01/2015	41,684.70	WALGREENS BOOTS ALLIANCE INC	2.104	NA	BBB	NA
11/27/2015	12/02/2015	28,379.52	CVS HEALTH CORP	1.400	NA	BBB+	WD
11/27/2015	12/02/2015	59,074.75	WALGREENS BOOTS ALLIANCE INC	2.085	NA	BBB	NA
11/30/2015	12/03/2015	21,261.57	TJX COMPANIES INC	1.091	NA	A+	NA
11/30/2015	12/03/2015	84,935.25	CVS HEALTH CORP	1.408	NA	BBB+	WD
11/30/2015	12/03/2015	151,420.50	WALGREENS BOOTS ALLIANCE INC	2.089	NA	BBB	NA
12/01/2015	12/04/2015	42,529.38	TJX ORD	1.137	NA	A+	NA
12/01/2015	12/04/2015	180,661.31	CVS HEALTH ORD	1.467	NA	BBB+	WD
12/01/2015	12/04/2015	302,016.60	WALGREEN BOOTS ALLIANCE ORD	1.661	NA	BBB	NA
12/02/2015	12/07/2015	49,616.77	TJX ORD	1.138	NA	A+	NA
12/02/2015	12/07/2015	341,725.68	CVS HEALTH ORD	1.481	NA	BBB+	WD
12/02/2015	12/07/2015	276,124.86	WALGREEN BOOTS ALLIANCE ORD	1.674	NA	BBB	NA
12/03/2015	12/08/2015	62,916.57	TJX ORD	1.153	NA	A+	NA
12/03/2015	12/08/2015	161,243.78	CVS HEALTH ORD	1.508	NA	BBB+	WD
12/03/2015	12/08/2015	665,672.60	WALGREEN BOOTS ALLIANCE ORD	1.702	NA	BBB	NA
		10,340,544.60	40 Item(s)				
			Semiconductors				
SCIF-Blackrock							
10/14/2015	10/19/2015	417,571.84	INTEL CORP	2.881	NA	A+	A+
10/14/2015	10/19/2015	418,749.48	QUALCOMM INC	3.070	A1	A+	NA
12/21/2015	12/24/2015	93,858.17	QUALCOMM ORD	3.815	A1	A+	NA
12/21/2015	12/24/2015	299,258.96	QUALCOMM ORD	3.815	A1	A+	NA
		1,229,438.45	4 Item(s)				

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Trade	Settle	Principal	Description	Yield	Ratings		
Software							
SCIF-Blackrock							
10/14/2015	10/19/2015	414,149.88	ORACLE CORP	1.530	NA	AA-	A+
10/14/2015	10/19/2015	416,258.34	MICROSOFT CORP	2.656	Aaa	AAA	AA+
10/29/2015	11/03/2015	1,344,200.41	ORACLE CORP	1.467	NA	AA-	A+
12/21/2015	12/24/2015	388,280.53	ORACLE ORD	1.565	NA	AA-	A+
		2,562,889.16	4 Item(s)				
Software							
SCIF-Wellington							
11/02/2015	11/05/2015	212,943.73	ORACLE CORP	1.434	NA	AA-	A+
		212,943.73	1 Item(s)				
Transportation							
SCIF-Wellington							
10/05/2015	10/08/2015	1,274,687.30	UNION PACIFIC CORP	2.295	A3	A	NA
10/05/2015	10/08/2015	27,784.50	UNION PACIFIC CORP	2.295	A3	A	NA
11/02/2015	11/05/2015	143,252.91	CANADIAN NATL RAILWAY CO	1.562	A2	A	NA
11/02/2015	11/05/2015	821,055.84	UNION PACIFIC CORP	2.413	A3	A	NA
11/25/2015	12/01/2015	655,453.20	CANADIAN NATL RAILWAY CO	1.612	A2	A	NA
11/25/2015	12/01/2015	127,022.25	UNION PACIFIC CORP	3.190	A3	A	NA
11/25/2015	12/01/2015	26,829.81	UNITED PARCEL SERVICE-CL B	3.527	NA	A+	NA
11/27/2015	12/02/2015	203,223.60	UNION PACIFIC CORP	3.195	A3	A	NA
11/30/2015	12/03/2015	41,014.51	UNION PACIFIC CORP	2.621	A3	A	NA
		3,320,323.92	9 Item(s)				

Total Purchases:							
SCIF REIT		240,668.54					1 Item(s)
Total Purchases:							
BlackRock Investment Mgt		21,058,166.36					87 Item(s)
Total Purchases:							
Wellington Management		30,292,436.70					134 Item(s)
Grand Total:							
EQUITY PURCHASES		51,591,271.60					222 Item(s)

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EQUITY SALES

Trade	Settle	Principal	Description	Yield	Ratings		
Aerospace/Defense							
SCIF-Blackrock							
10/14/2015	10/19/2015	(292,782.92)	UNITED TECHNOLOGIES CORP	2.724	A3	A-	A-
10/14/2015	10/19/2015	(245,736.57)	UNITED TECHNOLOGIES CORP	2.724	A3	A-	A-
10/15/2015	10/20/2015	(24,290.03)	RAYTHEON COMPANY	2.336	NA	A	A-
10/15/2015	10/20/2015	(368,399.86)	RAYTHEON COMPANY	2.336	NA	A	A-
10/15/2015	10/20/2015	(363,570.48)	UNITED TECHNOLOGIES CORP	2.694	A3	A-	A-
10/15/2015	10/20/2015	(45,360.32)	UNITED TECHNOLOGIES CORP	2.694	A3	A-	A-
10/15/2015	10/20/2015	(36,534.56)	UNITED TECHNOLOGIES CORP	2.694	A3	A-	A-
10/15/2015	10/20/2015	(348,558.15)	LOCKHEED MARTIN CORP	2.868	Baa1	BBB+	BBB+
10/15/2015	10/20/2015	(171,293.53)	NORTHROP GRUMMAN CORP	1.723	NA	BBB+	BBB+
10/16/2015	10/21/2015	(42,709.10)	RAYTHEON COMPANY	2.350	NA	A	A-
10/16/2015	10/21/2015	(63,651.15)	RAYTHEON COMPANY	2.350	NA	A	A-
10/16/2015	10/21/2015	(28,576.58)	RAYTHEON COMPANY	2.350	NA	A	A-
10/16/2015	10/21/2015	(17,739.24)	RAYTHEON COMPANY	2.350	NA	A	A-
10/16/2015	10/21/2015	(152,916.04)	LOCKHEED MARTIN CORP	2.860	Baa1	BBB+	BBB+
10/16/2015	10/21/2015	(145,973.39)	NORTHROP GRUMMAN CORP	1.715	NA	BBB+	BBB+
10/19/2015	10/22/2015	(36,228.33)	NORTHROP GRUMMAN CORP	1.718	NA	BBB+	BBB+
10/19/2015	10/22/2015	(145,278.03)	NORTHROP GRUMMAN CORP	1.718	NA	BBB+	BBB+
10/19/2015	10/22/2015	(23,292.20)	NORTHROP GRUMMAN CORP	1.718	NA	BBB+	BBB+
10/26/2015	10/29/2015	(315,924.96)	RAYTHEON COMPANY	2.236	NA	A	A-
10/26/2015	10/29/2015	(80,144.52)	UNITED TECHNOLOGIES CORP	2.505	A3	A-	A-
10/26/2015	10/29/2015	(219,504.46)	LOCKHEED MARTIN CORP	2.715	Baa1	BBB+	BBB+
10/26/2015	10/29/2015	(233,601.41)	NORTHROP GRUMMAN CORP	1.664	NA	BBB+	BBB+
10/29/2015	11/03/2015	(167,928.97)	UNITED TECHNOLOGIES CORP	2.534	A3	A-	A-
10/30/2015	11/04/2015	(535,782.90)	UNITED TECHNOLOGIES CORP	2.551	A3	A-	A-
11/02/2015	11/05/2015	(422,971.72)	RAYTHEON COMPANY	2.204	NA	A	A-
11/02/2015	11/05/2015	(316,155.47)	UNITED TECHNOLOGIES CORP	2.526	A3	A-	A-
11/02/2015	11/05/2015	(54,463.12)	UNITED TECHNOLOGIES CORP	2.526	A3	A-	A-
11/02/2015	11/05/2015	(287,913.05)	LOCKHEED MARTIN CORP	2.720	Baa1	BBB+	BBB+
11/02/2015	11/05/2015	(321,412.06)	NORTHROP GRUMMAN CORP	1.583	NA	BBB+	BBB+
12/17/2015	12/22/2015	(185,555.83)	RAYTHEON ORD	2.051	NA	A	A-
12/17/2015	12/22/2015	(188,615.12)	UNITED TECHNOLOGIES ORD	3.409	A3	A-	A-
12/17/2015	12/22/2015	(157,326.44)	LOCKHEED MARTIN ORD	2.858	Baa1	BBB+	BBB+
12/17/2015	12/22/2015	(208,437.03)	NORTHROP GRUMMAN ORD	1.646	NA	BBB+	BBB+
12/18/2015	12/23/2015	(19,340.90)	RAYTHEON ORD	2.086	NA	A	A-
12/18/2015	12/23/2015	(36,796.35)	LOCKHEED MARTIN ORD	2.898	Baa1	BBB+	BBB+
		(6,304,764.79)	35 Item(s)				

Aerospace/Defense							
SCIF-Wellington							
10/05/2015	10/08/2015	(135,515.52)	LOCKHEED MARTIN CORP	2.834	Baa1	BBB+	BBB+
10/05/2015	10/08/2015	(852,608.31)	NORTHROP GRUMMAN CORP	1.761	NA	BBB+	BBB+
10/05/2015	10/08/2015	(255,692.64)	NORTHROP GRUMMAN CORP	1.761	NA	BBB+	BBB+
10/06/2015	10/09/2015	(603,201.29)	NORTHROP GRUMMAN CORP	1.781	NA	BBB+	BBB+
10/26/2015	10/29/2015	(224,682.23)	GENERAL DYNAMICS CORP	1.815	NA	A+	A
10/26/2015	10/29/2015	(472,757.69)	UNITED TECHNOLOGIES CORP	2.505	A3	A-	A-
10/26/2015	10/29/2015	(447,822.78)	LOCKHEED MARTIN CORP	2.715	Baa1	BBB+	BBB+
10/26/2015	10/29/2015	(272,020.32)	NORTHROP GRUMMAN CORP	1.664	NA	BBB+	BBB+
11/02/2015	11/05/2015	(364,751.33)	GENERAL DYNAMICS CORP	1.808	NA	A+	A
11/02/2015	11/05/2015	(737,934.71)	UNITED TECHNOLOGIES CORP	2.526	A3	A-	A-
11/02/2015	11/05/2015	(452,440.62)	UNITED TECHNOLOGIES CORP	2.526	A3	A-	A-
11/02/2015	11/05/2015	(736,568.04)	LOCKHEED MARTIN CORP	2.720	Baa1	BBB+	BBB+
11/02/2015	11/05/2015	(439,372.23)	NORTHROP GRUMMAN CORP	1.583	NA	BBB+	BBB+
11/02/2015	11/05/2015	(434,467.99)	NORTHROP GRUMMAN CORP	1.583	NA	BBB+	BBB+
11/03/2015	11/06/2015	(56,203.16)	NORTHROP GRUMMAN CORP	1.607	NA	BBB+	BBB+
11/04/2015	11/09/2015	(53,793.33)	NORTHROP GRUMMAN CORP	1.607	NA	BBB+	BBB+
11/20/2015	11/25/2015	(378,611.79)	GENERAL DYNAMICS CORP	1.849	NA	A+	A
11/20/2015	11/25/2015	(770,953.15)	UNITED TECHNOLOGIES CORP	3.258	A3	A-	A-
11/20/2015	11/25/2015	(800,303.87)	LOCKHEED MARTIN CORP	2.654	Baa1	BBB+	BBB+
11/20/2015	11/25/2015	(463,811.25)	NORTHROP GRUMMAN CORP	2.428	NA	BBB+	BBB+
11/25/2015	12/01/2015	(67,801.72)	LOCKHEED MARTIN CORP	2.657	Baa1	BBB+	BBB+
11/27/2015	12/02/2015	(225,411.45)	LOCKHEED MARTIN CORP	2.656	Baa1	BBB+	BBB+
11/30/2015	12/03/2015	(147,425.95)	LOCKHEED MARTIN CORP	2.737	Baa1	BBB+	BBB+
		(9,394,151.37)	23 Item(s)				

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Trade	Settle	Principal	Description	Yield			Ratings	
SCIF-Wellington								
Apparel								
10/05/2015	10/08/2015	(1,866,092.92)	NIKE INC -CL B	0.901	NA	AA-	NA	
10/26/2015	10/29/2015	(431,068.17)	NIKE INC -CL B	0.852	NA	AA-	NA	
11/02/2015	11/05/2015	(720,074.29)	NIKE INC -CL B	0.854	NA	AA-	NA	
11/20/2015	11/25/2015	(767,098.35)	NIKE INC -CL B	0.844	NA	AA-	NA	
11/25/2015	12/01/2015	(121,317.63)	NIKE INC -CL B	0.835	NA	AA-	NA	
		(3,905,651.36)	5 Item(s)					
SCIF-Blackrock								
Banks								
10/26/2015	10/29/2015	(618,384.95)	JPMORGAN CHASE & CO	2.629	A3	A-	A+	
10/26/2015	10/29/2015	(628,710.74)	WELLS FARGO & CO	2.672	A2	A	AA-	
10/26/2015	10/29/2015	(482,252.90)	CITIGROUP INC	0.226	NA	BBB+	A	
10/26/2015	10/29/2015	(149,832.28)	GOLDMAN SACHS GROUP INC	1.336	A3	BBB+	A	
10/26/2015	10/29/2015	(188,461.73)	MORGAN STANLEY	1.536	A3	BBB+	A	
10/26/2015	10/29/2015	(284,167.89)	US BANCORP	2.352	A1	A+	AA	
10/26/2015	10/29/2015	(293,601.60)	SUNTRUST BANKS INC	2.128	Baa1	BBB+	A-	
10/26/2015	10/29/2015	(226,121.18)	BANK OF AMERICA CORP	1.211	Baa1	BBB+	A	
11/02/2015	11/05/2015	(834,924.75)	JPMORGAN CHASE & CO	2.563	A3	A-	A+	
11/02/2015	11/05/2015	(834,064.72)	WELLS FARGO & CO	2.645	A2	A	AA-	
11/02/2015	11/05/2015	(640,823.43)	CITIGROUP INC	0.223	NA	BBB+	A	
11/02/2015	11/05/2015	(208,029.38)	GOLDMAN SACHS GROUP INC	1.317	A3	BBB+	A	
11/02/2015	11/05/2015	(276,915.02)	MORGAN STANLEY	1.493	A3	BBB+	A	
11/02/2015	11/05/2015	(374,639.21)	US BANCORP	2.349	A1	A+	AA	
11/02/2015	11/05/2015	(398,334.60)	SUNTRUST BANKS INC	2.069	Baa1	BBB+	A-	
11/02/2015	11/05/2015	(306,046.46)	BANK OF AMERICA CORP	1.172	Baa1	BBB+	A	
		(6,745,310.84)	16 Item(s)					
SCIF-Wellington								
Banks								
10/26/2015	10/29/2015	(348,265.03)	PNC FINANCIAL SERVICES GROUP	2.225	A3	A-	A+	
10/26/2015	10/29/2015	(360,533.20)	WELLS FARGO & CO	2.672	A2	A	AA-	
11/02/2015	11/05/2015	(100,175.73)	PNC FINANCIAL SERVICES GROUP	2.186	A3	A-	A+	
11/02/2015	11/05/2015	(590,304.48)	WELLS FARGO & CO	2.645	A2	A	AA-	
11/20/2015	11/25/2015	(672,289.02)	PNC FINANCIAL SERVICES GROUP	2.107	A3	A-	A+	
11/20/2015	11/25/2015	(635,874.91)	WELLS FARGO & CO	2.599	A2	A	AA-	
11/25/2015	12/01/2015	(104,141.46)	PNC FINANCIAL SERVICES GROUP	2.122	A3	A-	A+	
11/25/2015	12/01/2015	(66,252.22)	WELLS FARGO & CO	2.627	A2	A	AA-	
11/27/2015	12/02/2015	(38,635.01)	WELLS FARGO & CO	2.619	A2	A	AA-	
11/30/2015	12/03/2015	(66,864.30)	PNC FINANCIAL SERVICES GROUP	2.104	A3	A-	A+	
11/30/2015	12/03/2015	(42,388.69)	WELLS FARGO & CO	2.633	A2	A	AA-	
12/01/2015	12/04/2015	(86,346.30)	PNC FINANCIAL SERVICES GROUP ORD	2.086	A3	A-	A+	
12/02/2015	12/07/2015	(48,041.86)	PNC FINANCIAL SERVICES GROUP ORD	2.111	A3	A-	A+	
12/03/2015	12/08/2015	(604,325.80)	PNC FINANCIAL SERVICES GROUP ORD	2.142	A3	A-	A+	
		(3,764,438.01)	14 Item(s)					
SCIF-Blackrock								
Beverages								
10/26/2015	10/29/2015	(139,767.31)	BROWN-FORMAN CORP-CLASS B	1.172	NA	A-	A+	
10/26/2015	10/29/2015	(166,522.64)	COCA-COLA CO/THE	3.041	NA	AA	A+	
11/02/2015	11/05/2015	(176,679.89)	BROWN-FORMAN CORP-CLASS B	1.179	NA	A-	A+	
11/02/2015	11/05/2015	(239,420.10)	COCA-COLA CO/THE	3.066	NA	AA	A+	
		(722,389.94)	4 Item(s)					
SCIF-Wellington								
Beverages								
10/26/2015	10/29/2015	(491,145.71)	COCA-COLA CO/THE	3.041	NA	AA	A+	
11/02/2015	11/05/2015	(720,973.63)	COCA-COLA CO/THE	3.066	NA	AA	A+	
11/02/2015	11/05/2015	(475,112.19)	COCA-COLA CO/THE	3.066	NA	AA	A+	
11/03/2015	11/06/2015	(357,636.87)	COCA-COLA CO/THE	3.072	NA	AA	A+	
11/04/2015	11/09/2015	(344,581.43)	COCA-COLA CO/THE	3.072	NA	AA	A+	
11/05/2015	11/10/2015	(216,979.15)	COCA-COLA CO/THE	3.059	NA	AA	A+	
11/20/2015	11/25/2015	(768,902.60)	COCA-COLA CO/THE	3.052	NA	AA	A+	
11/25/2015	12/01/2015	(69,482.56)	COCA-COLA CO/THE	2.987	NA	AA	A+	
11/27/2015	12/02/2015	(68,635.21)	COCA-COLA CO/THE	3.001	NA	AA	A+	
11/30/2015	12/03/2015	(22,217.06)	COCA-COLA CO/THE	3.038	NA	AA	A+	
		(3,535,666.41)	10 Item(s)					

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Trade	Settle	Principal	Description	Yield			Ratings
Biotechnology							
SCIF-Wellington							
10/26/2015	10/29/2015	(323,361.32)	AMGEN INC	1.879	NA	A	BBB
11/02/2015	11/05/2015	(544,413.85)	AMGEN INC	1.836	NA	A	BBB
11/02/2015	11/05/2015	(521,311.09)	AMGEN INC	1.836	NA	A	BBB
11/20/2015	11/25/2015	(542,080.51)	AMGEN INC	2.470	NA	A	BBB
11/25/2015	12/01/2015	(167,281.10)	AMGEN INC	2.409	NA	A	BBB
		(2,098,447.87)	5 Item(s)				
Chemicals							
SCIF-Blackrock							
10/26/2015	10/29/2015	(99,682.70)	PRAXAIR INC	2.538	NA	A	NA
10/26/2015	10/29/2015	(136,747.62)	DOW CHEMICAL CO/THE	3.330	Baa2	BBB *	BBB *+
10/26/2015	10/29/2015	(205,445.29)	DU PONT (E.I.) DE NEMOURS	2.997	A3	A- *-	A *-
10/29/2015	11/03/2015	(69,627.53)	PRAXAIR INC	2.479	NA	A	NA
10/30/2015	11/04/2015	(203,295.24)	PRAXAIR INC	2.516	NA	A	NA
11/02/2015	11/05/2015	(83,371.23)	PRAXAIR INC	2.487	NA	A	NA
11/02/2015	11/05/2015	(228,402.73)	PRAXAIR INC	2.487	NA	A	NA
11/02/2015	11/05/2015	(24,675.84)	PRAXAIR INC	2.487	NA	A	NA
11/02/2015	11/05/2015	(247,592.45)	DOW CHEMICAL CO/THE	3.256	Baa2	BBB *	BBB *+
11/02/2015	11/05/2015	(310,860.35)	DU PONT (E.I.) DE NEMOURS	2.830	A3	A- *-	A *-
11/03/2015	11/06/2015	(226,260.79)	PRAXAIR INC	2.461	NA	A	NA
11/04/2015	11/09/2015	(124,142.89)	PRAXAIR INC	2.461	NA	A	NA
12/17/2015	12/22/2015	(121,377.65)	PRAXAIR ORD	2.779	NA	A	NA
12/18/2015	12/23/2015	(218,745.05)	PRAXAIR ORD	2.817	NA	A	NA
12/21/2015	12/24/2015	(29,201.26)	PRAXAIR ORD	2.801	NA	A	NA
		(2,329,428.62)	15 Item(s)				
Chemicals							
SCIF-Wellington							
10/05/2015	10/08/2015	(611,927.97)	ECOLAB INC	1.141	NA	BBB+	NA
10/26/2015	10/29/2015	(456,108.41)	PRAXAIR INC	2.538	NA	A	NA
10/26/2015	10/29/2015	(310,883.20)	ECOLAB INC	1.104	NA	BBB+	NA
11/02/2015	11/05/2015	(740,362.97)	PRAXAIR INC	2.487	NA	A	NA
11/02/2015	11/05/2015	(205,050.54)	PRAXAIR INC	2.487	NA	A	NA
11/02/2015	11/05/2015	(511,050.55)	ECOLAB INC	1.118	NA	BBB+	NA
11/20/2015	11/25/2015	(798,414.95)	PRAXAIR INC	2.429	NA	A	NA
11/20/2015	11/25/2015	(530,996.07)	ECOLAB INC	1.117	NA	BBB+	NA
11/25/2015	12/01/2015	(90,679.13)	PRAXAIR INC	2.469	NA	A	NA
11/27/2015	12/02/2015	(125,166.14)	PRAXAIR INC	2.454	NA	A	NA
11/30/2015	12/03/2015	(47,076.89)	PRAXAIR INC	2.478	NA	A	NA
		(4,427,716.82)	11 Item(s)				
Commercial Services							
SCIF-Wellington							
10/05/2015	10/08/2015	(109,473.21)	AUTOMATIC DATA PROCESSING	2.370	Aa3	AA	NA
10/26/2015	10/29/2015	(467,926.23)	AUTOMATIC DATA PROCESSING	2.175	Aa3	AA	NA
11/02/2015	11/05/2015	(129,251.40)	AUTOMATIC DATA PROCESSING	2.253	Aa3	AA	NA
11/02/2015	11/05/2015	(727,528.05)	AUTOMATIC DATA PROCESSING	2.253	Aa3	AA	NA
11/20/2015	11/25/2015	(771,750.50)	AUTOMATIC DATA PROCESSING	2.245	Aa3	AA	NA
		(2,205,929.39)	5 Item(s)				
Computers							
SCIF-Blackrock							
10/26/2015	10/29/2015	(28,661.97)	INTL BUSINESS MACHINES CORP	3.341	Aa3	AA-	A+
11/02/2015	11/05/2015	(44,792.96)	INTL BUSINESS MACHINES CORP	3.420	Aa3	AA-	A+
		(73,454.93)	2 Item(s)				

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Trade	Settle	Principal	Description	Yield		Ratings		
Cosmetics/Personal Care								
SCIF-Blackrock								
10/26/2015	10/29/2015	(324,838.82)	PROCTER & GAMBLE CO/THE	3.372	Aa3	AA-	NA	
11/02/2015	11/05/2015	(414,733.00)	PROCTER & GAMBLE CO/THE	3.411	Aa3	AA-	NA	
		(739,571.82)	2 Item(s)					
Cosmetics/Personal Care								
SCIF-Wellington								
10/05/2015	10/08/2015	(463,985.27)	PROCTER & GAMBLE CO/THE	3.569	Aa3	AA-	NA	
10/26/2015	10/29/2015	(269,564.39)	PROCTER & GAMBLE CO/THE	3.372	Aa3	AA-	NA	
10/26/2015	10/29/2015	(469,619.61)	COLGATE-PALMOLIVE CO	2.154	NA	AA-	AA-	
11/02/2015	11/05/2015	(436,778.04)	PROCTER & GAMBLE CO/THE	3.411	Aa3	AA-	NA	
11/20/2015	11/25/2015	(459,226.22)	PROCTER & GAMBLE CO/THE	3.446	Aa3	AA-	NA	
11/20/2015	11/25/2015	(841,596.64)	COLGATE-PALMOLIVE CO	2.269	NA	AA-	AA-	
		(2,940,770.17)	6 Item(s)					
Diversified Finan Serv								
SCIF-Blackrock								
10/26/2015	10/29/2015	(66,625.50)	AMERICAN EXPRESS CO	1.483	A3	BBB+	A+	
10/26/2015	10/29/2015	(140,446.61)	CME GROUP INC	4.228	NA	AA-	NA	
10/29/2015	11/03/2015	(167,001.98)	AMERICAN EXPRESS CO	1.482	A3	BBB+	A+	
10/30/2015	11/04/2015	(255,854.68)	AMERICAN EXPRESS CO	1.501	A3	BBB+	A+	
11/02/2015	11/05/2015	(70,240.84)	AMERICAN EXPRESS CO	1.488	A3	BBB+	A+	
11/02/2015	11/05/2015	(189,702.77)	CME GROUP INC	4.117	NA	AA-	NA	
		(889,872.38)	6 Item(s)					
Diversified Finan Serv								
SCIF-Wellington								
10/26/2015	10/29/2015	(330,716.61)	BLACKROCK INC	2.511	A1	AA-	NA	
10/26/2015	10/29/2015	(250,933.36)	AMERICAN EXPRESS CO	1.483	A3	BBB+	A+	
11/02/2015	11/05/2015	(672,828.35)	BLACKROCK INC	2.386	A1	AA-	NA	
11/02/2015	11/05/2015	(514,856.23)	BLACKROCK INC	2.386	A1	AA-	NA	
11/03/2015	11/06/2015	(336,814.19)	BLACKROCK INC	2.360	A1	AA-	NA	
11/20/2015	11/25/2015	(554,386.82)	BLACKROCK INC	2.337	A1	AA-	NA	
11/20/2015	11/25/2015	(462,481.79)	AMERICAN EXPRESS CO	1.519	A3	BBB+	A+	
11/27/2015	12/02/2015	(63,474.57)	BLACKROCK INC	2.363	A1	AA-	NA	
		(3,186,491.92)	8 Item(s)					
Electric								
SCIF-Blackrock								
10/14/2015	10/19/2015	(60,503.05)	EVERSOURCE ENERGY	3.210	Baa1	A	BBB+	
10/15/2015	10/20/2015	(81,878.31)	EVERSOURCE ENERGY	3.174	Baa1	A	BBB+	
10/16/2015	10/21/2015	(85,646.97)	EVERSOURCE ENERGY	3.149	Baa1	A	BBB+	
10/19/2015	10/22/2015	(85,116.75)	EVERSOURCE ENERGY	3.165	Baa1	A	BBB+	
10/20/2015	10/23/2015	(87,568.51)	EVERSOURCE ENERGY	3.151	Baa1	A	BBB+	
10/21/2015	10/26/2015	(37,962.27)	EVERSOURCE ENERGY	3.160	Baa1	A	BBB+	
10/26/2015	10/29/2015	(72,773.41)	EXELON CORP	4.251	Baa2	BBB	BBB+ *	
10/26/2015	10/29/2015	(78,813.79)	WEC ENERGY GROUP INC	3.075	A3	A-	BBB+	
10/26/2015	10/29/2015	(75,603.64)	PUBLIC SERVICE ENTERPRISE GP	3.682	NA	BBB+	BBB+	
10/26/2015	10/29/2015	(174,247.35)	DOMINION RESOURCES INC/VA	3.491	NA	A-	BBB+	
10/26/2015	10/29/2015	(87,472.62)	CMS ENERGY CORP	3.096	NA	BBB+	BBB-	
10/26/2015	10/29/2015	(197,460.89)	NEXTERA ENERGY INC	2.922	Baa1	A-	A-	
11/02/2015	11/05/2015	(104,412.89)	EXELON CORP	4.371	Baa2	BBB	BBB+ *	
11/02/2015	11/05/2015	(101,620.57)	WEC ENERGY GROUP INC	3.143	A3	A-	BBB+	
11/02/2015	11/05/2015	(103,110.42)	PUBLIC SERVICE ENTERPRISE GP	3.792	NA	BBB+	BBB+	
11/02/2015	11/05/2015	(224,939.49)	DOMINION RESOURCES INC/VA	3.595	NA	A-	BBB+	
11/02/2015	11/05/2015	(114,843.96)	CMS ENERGY CORP	3.171	NA	BBB+	BBB-	
11/02/2015	11/05/2015	(247,196.67)	NEXTERA ENERGY INC	2.969	Baa1	A-	A-	
12/17/2015	12/22/2015	(108,694.69)	ITC HOLDINGS ORD	1.858	NA	A-	NA	
12/18/2015	12/23/2015	(168,753.10)	ITC HOLDINGS ORD	1.813	NA	A-	NA	
		(2,298,619.35)	20 Item(s)					

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Trade	Settle	Principal	Description	Yield		Ratings		
Electronics								
SCIF-Blackrock								
10/26/2015	10/29/2015	(297,745.35)	HONEYWELL INTERNATIONAL INC	2.014	A2	A	A	
11/02/2015	11/05/2015	(392,041.91)	HONEYWELL INTERNATIONAL INC	1.987	A2	A	A	
		(689,787.26)	2 Item(s)					
Electronics								
SCIF-Wellington								
10/26/2015	10/29/2015	(494,679.27)	HONEYWELL INTERNATIONAL INC	2.014	A2	A	A	
11/02/2015	11/05/2015	(92,494.60)	HONEYWELL INTERNATIONAL INC	1.987	A2	A	A	
11/02/2015	11/05/2015	(807,310.58)	HONEYWELL INTERNATIONAL INC	1.987	A2	A	A	
11/20/2015	11/25/2015	(867,788.34)	HONEYWELL INTERNATIONAL INC	2.596	A2	A	A	
		(2,262,272.79)	4 Item(s)					
Food								
SCIF-Blackrock								
10/26/2015	10/29/2015	(206,407.90)	KROGER CO	1.019	NA	BBB	BBB	
10/26/2015	10/29/2015	(205,376.77)	MONDELEZ INTERNATIONAL INC-A	1.325	Baa1	BBB	BBB	
11/02/2015	11/05/2015	(275,705.17)	KROGER CO	1.001	NA	BBB	BBB	
11/02/2015	11/05/2015	(266,038.93)	MONDELEZ INTERNATIONAL INC-A	1.335	Baa1	BBB	BBB	
12/17/2015	12/22/2015	(295,821.95)	MONDELEZ INTERNATIONAL CL A ORD	1.398	Baa1	BBB	BBB	
12/18/2015	12/23/2015	(101,941.43)	MONDELEZ INTERNATIONAL CL A ORD	1.432	Baa1	BBB	BBB	
		(1,351,292.15)	6 Item(s)					
Forest Products&Paper								
SCIF-Blackrock								
10/26/2015	10/29/2015	(143,647.67)	INTERNATIONAL PAPER CO	3.682	NA	BBB	NR	
11/02/2015	11/05/2015	(185,575.90)	INTERNATIONAL PAPER CO	3.685	NA	BBB	NR	
		(329,223.57)	2 Item(s)					
Gas								
SCIF-Blackrock								
10/14/2015	10/19/2015	(76,626.67)	SEMPRA ENERGY	2.777	Baa1	BBB+	BBB+	
10/14/2015	10/19/2015	(71,357.18)	SEMPRA ENERGY	2.777	Baa1	BBB+	BBB+	
10/15/2015	10/20/2015	(77,738.81)	SEMPRA ENERGY	2.741	Baa1	BBB+	BBB+	
10/15/2015	10/20/2015	(73,175.96)	SEMPRA ENERGY	2.741	Baa1	BBB+	BBB+	
10/15/2015	10/20/2015	(93,626.02)	SEMPRA ENERGY	2.741	Baa1	BBB+	BBB+	
10/16/2015	10/21/2015	(108,639.38)	SEMPRA ENERGY	2.717	Baa1	BBB+	BBB+	
10/16/2015	10/21/2015	(71,098.17)	SEMPRA ENERGY	2.717	Baa1	BBB+	BBB+	
10/16/2015	10/21/2015	(7,812.27)	SEMPRA ENERGY	2.717	Baa1	BBB+	BBB+	
10/19/2015	10/22/2015	(41,498.33)	SEMPRA ENERGY	2.710	Baa1	BBB+	BBB+	
10/19/2015	10/22/2015	(132,278.90)	SEMPRA ENERGY	2.710	Baa1	BBB+	BBB+	
10/19/2015	10/22/2015	(3,964.72)	SEMPRA ENERGY	2.710	Baa1	BBB+	BBB+	
10/19/2015	10/22/2015	(92,977.91)	SEMPRA ENERGY	2.710	Baa1	BBB+	BBB+	
10/20/2015	10/23/2015	(108,329.62)	SEMPRA ENERGY	2.721	Baa1	BBB+	BBB+	
10/21/2015	10/26/2015	(96,949.41)	SEMPRA ENERGY	2.729	Baa1	BBB+	BBB+	
10/22/2015	10/27/2015	(95,972.32)	SEMPRA ENERGY	2.693	Baa1	BBB+	BBB+	
10/22/2015	10/27/2015	(174,013.54)	SEMPRA ENERGY	2.693	Baa1	BBB+	BBB+	
10/23/2015	10/28/2015	(60,354.99)	SEMPRA ENERGY	2.720	Baa1	BBB+	BBB+	
10/23/2015	10/28/2015	(32,383.83)	SEMPRA ENERGY	2.720	Baa1	BBB+	BBB+	
10/26/2015	10/29/2015	(73,869.18)	SEMPRA ENERGY	2.721	Baa1	BBB+	BBB+	
10/26/2015	10/29/2015	(78,510.06)	SEMPRA ENERGY	2.721	Baa1	BBB+	BBB+	
10/27/2015	10/30/2015	(69,937.87)	SEMPRA ENERGY	2.733	Baa1	BBB+	BBB+	
10/28/2015	11/02/2015	(59,065.02)	SEMPRA ENERGY	2.735	Baa1	BBB+	BBB+	
		(1,700,180.16)	22 Item(s)					
Healthcare-Products								
SCIF-Blackrock								
10/26/2015	10/29/2015	(97,660.45)	BECTON DICKINSON AND CO	1.716	Baa2	BBB+	NA	
11/02/2015	11/05/2015	(129,941.31)	BECTON DICKINSON AND CO	1.657	Baa2	BBB+	NA	
		(227,601.76)	2 Item(s)					

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Trade	Settle	Principal	Description	Yield		Ratings	
Healthcare-Services							
SCIF-Blackrock							
10/26/2015	10/29/2015	(239,747.09)	ANTHEM INC	1.632	NA	A *	BBB+ *
10/26/2015	10/29/2015	(142,214.18)	QUEST DIAGNOSTICS INC	2.281	WR	BBB+	NA
10/26/2015	10/29/2015	(337,217.10)	UNITEDHEALTH GROUP INC	1.502	A3	A+	A
11/02/2015	11/05/2015	(308,827.44)	ANTHEM INC	1.654	NA	A *	BBB+ *
11/02/2015	11/05/2015	(197,309.34)	QUEST DIAGNOSTICS INC	2.123	WR	BBB+	NA
11/02/2015	11/05/2015	(443,035.61)	UNITEDHEALTH GROUP INC	1.474	A3	A+	A
12/17/2015	12/22/2015	(357,695.32)	UNITEDHEALTH GRP ORD	1.573	A3	A+	A
12/18/2015	12/23/2015	(602,840.07)	UNITEDHEALTH GRP ORD	1.619	A3	A+	A
12/21/2015	12/24/2015	(122,053.25)	UNITEDHEALTH GRP ORD	1.597	A3	A+	A
12/22/2015	12/28/2015	(265,005.83)	UNITEDHEALTH GRP ORD	1.597	A3	A+	A
12/23/2015	12/29/2015	(318,899.73)	UNITEDHEALTH GRP ORD	1.580	A3	A+	A
12/24/2015	12/30/2015	(84,784.15)	UNITEDHEALTH GRP ORD	1.584	A3	A+	A
12/28/2015	12/31/2015	(63,593.23)	UNITEDHEALTH GRP ORD	1.585	A3	A+	A
12/29/2015	01/04/2016	(134,680.15)	UNITEDHEALTH GRP ORD	1.565	A3	A+	A
12/30/2015	01/05/2016	(148,186.76)	UNITEDHEALTH GRP ORD	1.577	A3	A+	A
12/30/2015	01/05/2016	(101,109.66)	UNITEDHEALTH GRP ORD	1.577	A3	A+	A
12/31/2015	01/06/2016	(178,690.16)	UNITEDHEALTH GRP ORD	1.594	A3	A+	A
		(4,045,889.07)	17 Item(s)				
Healthcare-Services							
SCIF-Wellington							
10/05/2015	10/08/2015	(341,697.68)	UNITEDHEALTH GROUP INC	1.463	A3	A+	A
10/26/2015	10/29/2015	(452,620.22)	UNITEDHEALTH GROUP INC	1.502	A3	A+	A
11/02/2015	11/05/2015	(726,852.27)	UNITEDHEALTH GROUP INC	1.474	A3	A+	A
11/02/2015	11/05/2015	(559,829.72)	UNITEDHEALTH GROUP INC	1.474	A3	A+	A
11/20/2015	11/25/2015	(732,232.35)	UNITEDHEALTH GROUP INC	1.549	A3	A+	A
		(2,813,232.24)	5 Item(s)				
Insurance							
SCIF-Blackrock							
10/26/2015	10/29/2015	(282,195.60)	METLIFE INC	2.886	NA	A-	A
10/26/2015	10/29/2015	(225,386.25)	TRAVELERS COS INC/THE	2.057	NA	A	A+
10/26/2015	10/29/2015	(279,064.48)	PRUDENTIAL FINANCIAL INC	2.827	Baa1	A	A-
10/29/2015	11/03/2015	(569,668.99)	TRAVELERS COS INC/THE	2.030	NA	A	A+
10/30/2015	11/04/2015	(1,304,213.58)	TRAVELERS COS INC/THE	2.055	NA	A	A+
11/02/2015	11/05/2015	(371,154.03)	METLIFE INC	2.839	NA	A-	A
11/02/2015	11/05/2015	(202,335.10)	TRAVELERS COS INC/THE	2.037	NA	A	A+
11/02/2015	11/05/2015	(374,182.93)	PRUDENTIAL FINANCIAL INC	2.757	Baa1	A	A-
		(3,608,200.96)	8 Item(s)				
Insurance							
SCIF-Wellington							
10/05/2015	10/08/2015	(1,567,587.02)	CHUBB CORP	1.790	NA	A	AA- *
10/05/2015	10/08/2015	(61,693.86)	CHUBB CORP	1.790	NA	A	AA- *
10/26/2015	10/29/2015	(399,313.95)	MARSH & MCLENNAN COS	2.158	NA	A-	A-
10/26/2015	10/29/2015	(179,550.94)	CHUBB CORP	1.691	NA	A	AA- *
11/02/2015	11/05/2015	(291,835.16)	CHUBB CORP	1.703	NA	A	AA- *
11/20/2015	11/25/2015	(775,198.06)	MARSH & MCLENNAN COS	2.111	NA	A-	A-
11/20/2015	11/25/2015	(312,788.83)	CHUBB CORP	1.682	NA	A	AA- *
		(3,587,967.82)	7 Item(s)				
Machinery-Diversified							
SCIF-Blackrock							
10/26/2015	10/29/2015	(64,673.28)	ROCKWELL AUTOMATION INC	2.417	NA	A	A
11/02/2015	11/05/2015	(93,733.55)	ROCKWELL AUTOMATION INC	2.351	NA	A	A
		(158,406.83)	2 Item(s)				

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Trade	Settle	Principal	Description	Yield			Ratings	
Media								
SCIF-Blackrock								
10/26/2015	10/29/2015	(243,136.34)	COMCAST CORP-SPECIAL CL A	1.563	NA	A-	A-	
11/02/2015	11/05/2015	(322,797.36)	COMCAST CORP-SPECIAL CL A	1.552	NA	A-	A-	
		(565,933.70)	2 Item(s)					
Media								
SCIF-Wellington								
10/05/2015	10/08/2015	(183,522.23)	WALT DISNEY CO/THE	1.271	NA	A	A	
10/26/2015	10/29/2015	(277,685.03)	WALT DISNEY CO/THE	1.163	NA	A	A	
11/02/2015	11/05/2015	(375,953.19)	WALT DISNEY CO/THE	1.148	NA	A	A	
11/02/2015	11/05/2015	(442,762.60)	WALT DISNEY CO/THE	1.148	NA	A	A	
11/20/2015	11/25/2015	(487,669.29)	WALT DISNEY CO/THE	1.100	NA	A	A	
11/25/2015	12/01/2015	(118,880.51)	WALT DISNEY CO/THE	1.113	NA	A	A	
11/27/2015	12/02/2015	(117,977.32)	WALT DISNEY CO/THE	1.147	NA	A	A	
		(2,004,450.17)	7 Item(s)					
Miscellaneous Manufactur								
SCIF-Blackrock								
10/14/2015	10/19/2015	(576,105.48)	3M CO	2.650	NA	AA-	NA	
10/14/2015	10/19/2015	(80,073.17)	3M CO	2.650	NA	AA-	NA	
10/15/2015	10/20/2015	(919,969.04)	3M CO	2.634	NA	AA-	NA	
10/15/2015	10/20/2015	(172,277.11)	3M CO	2.634	NA	AA-	NA	
10/16/2015	10/21/2015	(216,194.60)	3M CO	2.643	NA	AA-	NA	
10/26/2015	10/29/2015	(125,144.73)	3M CO	2.510	NA	AA-	NA	
10/26/2015	10/29/2015	(498,642.22)	GENERAL ELECTRIC CO	3.109	A1	AA+	NA	
11/02/2015	11/05/2015	(160,947.29)	3M CO	2.457	NA	AA-	NA	
11/02/2015	11/05/2015	(650,064.05)	GENERAL ELECTRIC CO	3.125	A1	AA+	NA	
		(3,399,417.69)	9 Item(s)					
Oil&Gas								
SCIF-Blackrock								
10/26/2015	10/29/2015	(249,870.76)	CHEVRON CORP	4.820	Aa1	AA	WD	
10/26/2015	10/29/2015	(113,262.55)	MARATHON OIL CORP	4.775	NA	BBB	BBB+	
10/26/2015	10/29/2015	(63,977.30)	CONOCOPHILLIPS	5.534	A2 *-	A	A	
10/26/2015	10/29/2015	(252,548.70)	OCCIDENTAL PETROLEUM CORP	4.103	A2 *-	A	A	
10/26/2015	10/29/2015	(254,850.42)	MARATHON PETROLEUM CORP	2.196	NA	BBB	BBB	
10/26/2015	10/29/2015	(401,214.41)	EXXON MOBIL CORP	3.497	Aaa	AAA	WD	
11/02/2015	11/05/2015	(344,968.10)	CHEVRON CORP	4.506	Aa1	AA	WD	
11/02/2015	11/05/2015	(158,471.26)	MARATHON OIL CORP	4.419	NA	BBB	BBB+	
11/02/2015	11/05/2015	(89,069.54)	CONOCOPHILLIPS	5.333	A2 *-	A	A	
11/02/2015	11/05/2015	(350,367.88)	OCCIDENTAL PETROLEUM CORP	3.890	A2 *-	A	A	
11/02/2015	11/05/2015	(364,736.78)	MARATHON PETROLEUM CORP	2.022	NA	BBB	BBB	
11/02/2015	11/05/2015	(551,360.09)	EXXON MOBIL CORP	3.330	Aaa	AAA	WD	
12/01/2015	12/04/2015	(32,886.99)	MARATHON PETROLEUM ORD	1.921	NA	BBB	BBB	
12/02/2015	12/07/2015	(253,809.54)	MARATHON PETROLEUM ORD	1.965	NA	BBB	BBB	
12/03/2015	12/08/2015	(178,310.76)	MARATHON PETROLEUM ORD	2.094	NA	BBB	BBB	
12/04/2015	12/09/2015	(102,669.47)	MARATHON PETROLEUM ORD	2.049	NA	BBB	BBB	
12/04/2015	12/09/2015	(140,955.81)	MARATHON PETROLEUM ORD	2.049	NA	BBB	BBB	
12/07/2015	12/10/2015	(232,938.69)	MARATHON PETROLEUM ORD	2.123	NA	BBB	BBB	
		(4,136,269.05)	18 Item(s)					
Oil&Gas								
SCIF-Wellington								
10/05/2015	10/08/2015	(958,983.12)	CHEVRON CORP	5.095	Aa1	AA	WD	
10/05/2015	10/08/2015	(445,952.91)	EXXON MOBIL CORP	3.698	Aaa	AAA	WD	
10/06/2015	10/09/2015	(45,684.45)	CHEVRON CORP	4.920	Aa1	AA	WD	
10/26/2015	10/29/2015	(469,492.84)	CHEVRON CORP	4.820	Aa1	AA	WD	
10/26/2015	10/29/2015	(431,607.40)	EXXON MOBIL CORP	3.497	Aaa	AAA	WD	
11/02/2015	11/05/2015	(761,383.14)	CHEVRON CORP	4.506	Aa1	AA	WD	
11/02/2015	11/05/2015	(794,611.61)	CHEVRON CORP	4.506	Aa1	AA	WD	
11/02/2015	11/05/2015	(703,345.73)	EXXON MOBIL CORP	3.330	Aaa	AAA	WD	
11/02/2015	11/05/2015	(413,366.37)	EXXON MOBIL CORP	3.330	Aaa	AAA	WD	
11/20/2015	11/25/2015	(753,626.40)	CHEVRON CORP	6.011	Aa1	AA	WD	
11/20/2015	11/25/2015	(697,004.79)	EXXON MOBIL CORP	3.559	Aaa	AAA	WD	
		(6,475,058.76)	11 Item(s)					

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Trade	Settle	Principal	Description	Yield			Ratings
			Oil&Gas Services				
SCIF-Blackrock							
10/26/2015	10/29/2015	(66,107.02)	HALLIBURTON CO	1.868	NA	A	A-
11/02/2015	11/05/2015	(87,786.89)	HALLIBURTON CO	1.833	NA	A	A-
		(153,893.91)	2 Item(s)				
			Pharmaceuticals				
SCIF-Blackrock							
10/26/2015	10/29/2015	(269,128.34)	JOHNSON & JOHNSON	2.901	Aaa	AAA	AAA
10/26/2015	10/29/2015	(327,079.32)	MERCK & CO. INC.	3.403	WR	AA	A
10/26/2015	10/29/2015	(60,869.89)	ABBOTT LABORATORIES	2.201	NA	A+	A
10/26/2015	10/29/2015	(518,422.93)	PFIZER INC	3.220	A1	AA *-	A+ *-
10/26/2015	10/29/2015	(130,630.19)	BRISTOL-MYERS SQUIBB CO	2.293	NA	A+	A-
10/26/2015	10/29/2015	(72,701.64)	ABBVIE INC	3.894	Baa1	A	NA
11/02/2015	11/05/2015	(408,151.13)	JOHNSON & JOHNSON	2.838	Aaa	AAA	AAA
11/02/2015	11/05/2015	(443,948.34)	MERCK & CO. INC.	3.267	WR	AA	A
11/02/2015	11/05/2015	(84,709.06)	ABBOTT LABORATORIES	2.113	NA	A+	A
11/02/2015	11/05/2015	(737,260.36)	PFIZER INC	3.138	A1	AA *-	A+ *-
11/02/2015	11/05/2015	(173,394.11)	BRISTOL-MYERS SQUIBB CO	2.251	NA	A+	A-
11/02/2015	11/05/2015	(117,838.12)	ABBVIE INC	3.187	Baa1	A	NA
12/17/2015	12/22/2015	(308,567.47)	BRISTOL MYERS SQUIBB ORD	2.136	NA	A+	A-
12/18/2015	12/23/2015	(620,521.81)	BRISTOL MYERS SQUIBB ORD	2.188	NA	A+	A-
12/21/2015	12/24/2015	(36,214.33)	BRISTOL MYERS SQUIBB ORD	2.175	NA	A+	A-
		(4,309,437.04)	15 Item(s)				
			Pharmaceuticals				
SCIF-Wellington							
10/26/2015	10/29/2015	(449,675.55)	JOHNSON & JOHNSON	2.901	Aaa	AAA	AAA
10/26/2015	10/29/2015	(442,904.81)	MERCK & CO. INC.	3.403	WR	AA	A
10/26/2015	10/29/2015	(429,164.78)	CARDINAL HEALTH INC	1.805	NA	A-	BBB+
11/02/2015	11/05/2015	(733,383.15)	JOHNSON & JOHNSON	2.838	Aaa	AAA	AAA
11/02/2015	11/05/2015	(236,311.49)	JOHNSON & JOHNSON	2.838	Aaa	AAA	AAA
11/02/2015	11/05/2015	(455,360.50)	MERCK & CO. INC.	3.267	WR	AA	A
11/02/2015	11/05/2015	(732,044.52)	MERCK & CO. INC.	3.267	WR	AA	A
11/02/2015	11/05/2015	(763,033.11)	CARDINAL HEALTH INC	1.694	NA	A-	BBB+
11/20/2015	11/25/2015	(778,156.52)	JOHNSON & JOHNSON	2.829	Aaa	AAA	AAA
11/20/2015	11/25/2015	(759,760.84)	MERCK & CO. INC.	3.327	WR	AA	A
11/20/2015	11/25/2015	(818,704.59)	CARDINAL HEALTH INC	1.666	NA	A-	BBB+
11/25/2015	12/01/2015	(269,707.12)	CARDINAL HEALTH INC	1.677	NA	A-	BBB+
11/27/2015	12/02/2015	(52,392.35)	CARDINAL HEALTH INC	1.671	NA	A-	BBB+
11/30/2015	12/03/2015	(312,084.29)	CARDINAL HEALTH INC	1.680	NA	A-	BBB+
		(7,232,683.62)	14 Item(s)				
			Pipelines				
SCIF-Blackrock							
10/26/2015	10/29/2015	(56,619.55)	SPECTRA ENERGY CORP	5.274	NA	BBB	NA
11/02/2015	11/05/2015	(77,264.04)	SPECTRA ENERGY CORP	5.141	NA	BBB	NA
		(133,883.59)	2 Item(s)				
			REITS				
SCIF-Wellington							
10/05/2015	10/08/2015	(311,572.52)	PUBLIC STORAGE	2.818	NA	A	WD
10/26/2015	10/29/2015	(243,058.47)	PUBLIC STORAGE	2.689	NA	A	WD
11/02/2015	11/05/2015	(404,677.51)	PUBLIC STORAGE	2.636	NA	A	WD
11/20/2015	11/25/2015	(433,209.20)	PUBLIC STORAGE	2.620	NA	A	WD
		(1,392,517.70)	4 Item(s)				
			Retail				
SCIF-Blackrock							
10/26/2015	10/29/2015	(134,920.51)	GAP INC/THE	3.374	WR	BBB-	BBB-
10/26/2015	10/29/2015	(237,128.71)	DOLLAR GENERAL CORP	1.000	WR	BBB	NA
10/26/2015	10/29/2015	(147,440.16)	MCDONALD'S CORP	3.031	WR	BBB+	BBB+

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Trade	Settle	Principal	Description	Yield		Ratings	
10/26/2015	10/29/2015	(375,588.88)	HOME DEPOT INC	1.792	NA	A	A
11/02/2015	11/05/2015	(190,253.80)	GAP INC/THE	3.339	WR	BBB-	BBB-
11/02/2015	11/05/2015	(345,625.03)	DOLLAR GENERAL CORP	0.960	WR	BBB	NA
11/02/2015	11/05/2015	(183,591.83)	MCDONALD'S CORP	3.033	WR	BBB+	BBB+
11/02/2015	11/05/2015	(481,814.64)	HOME DEPOT INC	1.800	NA	A	A
		(2,096,363.56)	8 Item(s)				

Retail

SCIF-Wellington

10/05/2015	10/08/2015	(264,849.49)	LOWE'S COS INC	1.352	NA	A-	WD
10/05/2015	10/08/2015	(184,127.99)	TJX COMPANIES INC	1.077	NA	A+	NA
10/05/2015	10/08/2015	(639,034.33)	COSTCO WHOLESALE CORP	4.397	NA	A+	A+
10/26/2015	10/29/2015	(227,541.71)	WAL-MART STORES INC	3.361	Aa2	AA	AA
10/26/2015	10/29/2015	(309,524.35)	LOWE'S COS INC	1.308	NA	A-	WD
10/26/2015	10/29/2015	(465,788.08)	TJX COMPANIES INC	1.063	NA	A+	NA
10/26/2015	10/29/2015	(310,270.61)	CVS HEALTH CORP	1.281	NA	BBB+	WD
10/26/2015	10/29/2015	(475,133.90)	MCDONALD'S CORP	3.031	WR	BBB+	BBB+
10/26/2015	10/29/2015	(356,742.82)	COSTCO WHOLESALE CORP	4.154	NA	A+	A+
10/26/2015	10/29/2015	(305,681.41)	WALGREENS BOOTS ALLIANCE INC	1.534	NA	BBB	NA
11/02/2015	11/05/2015	(239,716.05)	WAL-MART STORES INC	3.385	Aa2	AA	AA
11/02/2015	11/05/2015	(292,016.43)	WAL-MART STORES INC	3.385	Aa2	AA	AA
11/02/2015	11/05/2015	(512,933.54)	LOWE'S COS INC	1.315	NA	A-	WD
11/02/2015	11/05/2015	(212,946.60)	TJX COMPANIES INC	1.052	NA	A+	NA
11/02/2015	11/05/2015	(593,708.91)	CVS HEALTH CORP	1.320	NA	BBB+	WD
11/02/2015	11/05/2015	(604,414.66)	MCDONALD'S CORP	3.033	WR	BBB+	BBB+
11/02/2015	11/05/2015	(726,540.76)	MCDONALD'S CORP	3.033	WR	BBB+	BBB+
11/02/2015	11/05/2015	(586,267.48)	COSTCO WHOLESALE CORP	4.090	NA	A+	A+
11/02/2015	11/05/2015	(256,560.19)	COSTCO WHOLESALE CORP	4.090	NA	A+	A+
11/03/2015	11/06/2015	(893,647.09)	WAL-MART STORES INC	3.356	Aa2	AA	AA
11/03/2015	11/06/2015	(87,035.90)	WAL-MART STORES INC	3.356	Aa2	AA	AA
11/03/2015	11/06/2015	(190,024.54)	MCDONALD'S CORP	3.034	WR	BBB+	BBB+
11/04/2015	11/09/2015	(256,898.51)	WAL-MART STORES INC	3.356	Aa2	AA	AA
11/04/2015	11/09/2015	(89,550.03)	MCDONALD'S CORP	3.034	WR	BBB+	BBB+
11/05/2015	11/10/2015	(80,410.75)	WAL-MART STORES INC	3.328	Aa2	AA	AA
11/05/2015	11/10/2015	(50,782.42)	MCDONALD'S CORP	3.013	WR	BBB+	BBB+
11/10/2015	11/16/2015	(146,389.05)	WAL-MART STORES INC	3.324	Aa2	AA	AA
11/10/2015	11/16/2015	(198,880.36)	WAL-MART STORES INC	3.324	Aa2	AA	AA
11/11/2015	11/16/2015	(444,237.16)	WAL-MART STORES INC	3.324	Aa2	AA	AA
11/12/2015	11/17/2015	(578,671.87)	WAL-MART STORES INC	3.425	Aa2	AA	AA
11/12/2015	11/17/2015	(290,767.57)	WAL-MART STORES INC	3.425	Aa2	AA	AA
11/13/2015	11/18/2015	(858,679.53)	WAL-MART STORES INC	3.457	Aa2	AA	AA
11/20/2015	11/25/2015	(186,989.03)	WAL-MART STORES INC	3.247	Aa2	AA	AA
11/20/2015	11/25/2015	(552,611.51)	LOWE'S COS INC	1.280	NA	A-	WD
11/20/2015	11/25/2015	(839,556.12)	TJX COMPANIES INC	1.098	NA	A+	NA
11/20/2015	11/25/2015	(577,340.54)	CVS HEALTH CORP	1.441	NA	BBB+	WD
11/20/2015	11/25/2015	(780,703.42)	MCDONALD'S CORP	2.985	WR	BBB+	BBB+
11/20/2015	11/25/2015	(529,417.41)	WALGREENS BOOTS ALLIANCE INC	2.145	NA	BBB	NA
11/25/2015	12/01/2015	(90,566.68)	WAL-MART STORES INC	3.238	Aa2	AA	AA
11/25/2015	12/01/2015	(155,507.53)	LOWE'S COS INC	1.250	NA	A-	WD
11/25/2015	12/01/2015	(45,780.87)	MCDONALD'S CORP	2.972	WR	BBB+	BBB+
11/25/2015	12/01/2015	(130,030.56)	COSTCO WHOLESALE CORP	4.009	NA	A+	A+
11/27/2015	12/02/2015	(132,037.17)	WAL-MART STORES INC	3.256	Aa2	AA	AA
11/27/2015	12/02/2015	(234,491.01)	LOWE'S COS INC	1.254	NA	A-	WD
11/27/2015	12/02/2015	(75,768.57)	MCDONALD'S CORP	2.977	WR	BBB+	BBB+
11/27/2015	12/02/2015	(114,375.30)	COSTCO WHOLESALE CORP	3.980	NA	A+	A+
11/30/2015	12/03/2015	(347,882.97)	WAL-MART STORES INC	3.315	Aa2	AA	AA
11/30/2015	12/03/2015	(290,629.31)	COSTCO WHOLESALE CORP	4.033	NA	A+	A+
12/01/2015	12/04/2015	(719,830.67)	WAL MART STORES ORD	3.306	Aa2	AA	AA
12/01/2015	12/04/2015	(51,652.06)	COSTCO WHOLESALE ORD	0.964	NA	A+	A+
12/02/2015	12/07/2015	(691,383.50)	WAL MART STORES ORD	3.359	Aa2	AA	AA
12/03/2015	12/08/2015	(1,407,886.71)	WAL MART STORES ORD	3.320	Aa2	AA	AA
		(19,684,215.03)	52 Item(s)				

Semiconductors

SCIF-Blackrock

10/26/2015	10/29/2015	(423,937.31)	INTEL CORP	2.732	NA	A+	A+
10/26/2015	10/29/2015	(265,454.61)	QUALCOMM INC	3.040	A1	A+	NA
11/02/2015	11/05/2015	(543,584.40)	INTEL CORP	2.770	NA	A+	A+
11/02/2015	11/05/2015	(356,890.64)	QUALCOMM INC	2.968	A1	A+	NA
		(1,589,866.96)	4 Item(s)				

State Compensation Insurance Fund

Investment Committee – February 18, 2016

Open Agenda Item 3bi – Consent Calendar: Approval of Investment Transactions (Investments)

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Trade	Settle	Principal	Description	Yield			Ratings
			Software				
SCIF-Blackrock							
10/26/2015	10/29/2015	(169,378.84)	ORACLE CORP	1.485	NA	AA-	A+
10/26/2015	10/29/2015	(446,829.74)	MICROSOFT CORP	2.286	Aaa	AAA	AA+
10/29/2015	11/03/2015	(1,049,857.83)	MICROSOFT CORP	2.324	Aaa	AAA	AA+
11/02/2015	11/05/2015	(298,653.90)	ORACLE CORP	1.434	NA	AA-	A+
11/02/2015	11/05/2015	(529,564.07)	MICROSOFT CORP	2.329	Aaa	AAA	AA+
		(2,494,284.38)	5 Item(s)				
			Software				
SCIF-Wellington							
10/05/2015	10/08/2015	(230,126.64)	ORACLE CORP	1.437	NA	AA-	A+
10/05/2015	10/08/2015	(939,367.28)	MICROSOFT CORP	2.659	Aaa	AAA	AA+
10/26/2015	10/29/2015	(434,495.96)	ORACLE CORP	1.485	NA	AA-	A+
10/26/2015	10/29/2015	(584,637.02)	MICROSOFT CORP	2.286	Aaa	AAA	AA+
11/02/2015	11/05/2015	(748,490.66)	ORACLE CORP	1.434	NA	AA-	A+
11/02/2015	11/05/2015	(876,809.31)	MICROSOFT CORP	2.329	Aaa	AAA	AA+
11/02/2015	11/05/2015	(1,834,622.14)	MICROSOFT CORP	2.329	Aaa	AAA	AA+
11/20/2015	11/25/2015	(782,753.94)	ORACLE CORP	1.449	NA	AA-	A+
11/20/2015	11/25/2015	(941,305.11)	MICROSOFT CORP	2.381	Aaa	AAA	AA+
11/25/2015	12/01/2015	(166,759.63)	ORACLE CORP	1.452	NA	AA-	A+
11/25/2015	12/01/2015	(113,238.94)	MICROSOFT CORP	2.403	Aaa	AAA	AA+
11/27/2015	12/02/2015	(95,830.24)	MICROSOFT CORP	2.392	Aaa	AAA	AA+
		(7,748,436.87)	12 Item(s)				
			Telecommunications				
SCIF-Blackrock							
10/14/2015	10/19/2015	(1,772,355.14)	MOTOROLA SOLUTIONS INC	1.980	Baa3	BBB-	BBB
10/26/2015	10/29/2015	(126,114.85)	MOTOROLA SOLUTIONS INC	1.941	Baa3	BBB-	BBB
10/26/2015	10/29/2015	(273,505.39)	VERIZON COMMUNICATIONS INC	4.777	Baa1	BBB+	A-
10/26/2015	10/29/2015	(49,019.60)	BCE INC	4.651	Baa2	BBB+	NR
11/02/2015	11/05/2015	(168,062.98)	MOTOROLA SOLUTIONS INC	1.923	Baa3	BBB-	BBB
11/02/2015	11/05/2015	(359,788.53)	VERIZON COMMUNICATIONS INC	4.734	Baa1	BBB+	A-
11/02/2015	11/05/2015	(62,808.19)	BCE INC	4.772	Baa2	BBB+	NR
		(2,811,654.68)	7 Item(s)				
			Transportation				
SCIF-Blackrock							
10/23/2015	10/28/2015	(64,482.92)	UNION PACIFIC CORP	2.218	A3	A	NA
10/23/2015	10/28/2015	(44,311.67)	UNION PACIFIC CORP	2.218	A3	A	NA
10/23/2015	10/28/2015	(96,295.19)	UNION PACIFIC CORP	2.218	A3	A	NA
10/23/2015	10/28/2015	(4,245.62)	UNION PACIFIC CORP	2.218	A3	A	NA
10/23/2015	10/28/2015	(12,749.73)	UNION PACIFIC CORP	2.218	A3	A	NA
10/26/2015	10/29/2015	(357,862.04)	UNION PACIFIC CORP	2.259	A3	A	NA
10/26/2015	10/29/2015	(114,710.08)	UNION PACIFIC CORP	2.259	A3	A	NA
10/26/2015	10/29/2015	(191,505.67)	UNITED PARCEL SERVICE-CL B	2.694	NA	A+	NA
10/27/2015	10/30/2015	(264,286.23)	UNION PACIFIC CORP	2.383	A3	A	NA
11/02/2015	11/05/2015	(136,983.24)	UNION PACIFIC CORP	2.413	A3	A	NA
11/02/2015	11/05/2015	(248,529.78)	UNITED PARCEL SERVICE-CL B	2.735	NA	A+	NA
		(1,535,962.17)	11 Item(s)				
			Transportation				
SCIF-Wellington							
10/05/2015	10/08/2015	(463,116.50)	CANADIAN NATL RAILWAY CO	1.611	A2	A	NA
10/05/2015	10/08/2015	(229,035.93)	UNITED PARCEL SERVICE-CL B	2.817	NA	A+	NA
10/26/2015	10/29/2015	(411,619.19)	CANADIAN NATL RAILWAY CO	1.532	A2	A	NA
10/26/2015	10/29/2015	(354,745.39)	UNION PACIFIC CORP	2.259	A3	A	NA
10/26/2015	10/29/2015	(588,594.23)	UNITED PARCEL SERVICE-CL B	2.694	NA	A+	NA
11/02/2015	11/05/2015	(669,401.36)	CANADIAN NATL RAILWAY CO	1.562	A2	A	NA
11/02/2015	11/05/2015	(112,739.07)	UNITED PARCEL SERVICE-CL B	2.735	NA	A+	NA
11/02/2015	11/05/2015	(933,709.78)	UNITED PARCEL SERVICE-CL B	2.735	NA	A+	NA
11/20/2015	11/25/2015	(694,028.87)	CANADIAN NATL RAILWAY CO	1.581	A2	A	NA
11/20/2015	11/25/2015	(615,207.82)	UNION PACIFIC CORP	3.113	A3	A	NA
11/20/2015	11/25/2015	(981,869.36)	UNITED PARCEL SERVICE-CL B	3.506	NA	A+	NA
		(6,054,067.50)	11 Item(s)				

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Trade	Settle	Principal	Description	Yield	Ratings		
			Water				
SCIF-Blackrock							
10/26/2015	10/29/2015	(139,249.03)	AMERICAN WATER WORKS CO INC	2.233	Baa1	A	NA
11/02/2015	11/05/2015	(181,242.25)	AMERICAN WATER WORKS CO INC	2.268	Baa1	A	NA
		(320,491.28)	2 Item(s)				

Total Sales:							
BlackRock Investment Mgt		(55,761,452.44)					246 Item(s)

Total Sales:							
Wellington Management		(94,714,165.82)					214 Item(s)

Grand Total:							
EQUITY SALES		(150,475,618.26)					460 Item(s)

COMPLIANCE REPORT

As of December 31, 2015

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

Footnotes	Description	Current Face	Maturity Date	Coupon Rate	Book Yield	Rating	Port. Mngr.
<u>Long-term Investments</u>							
<u>Canadian Issuer Rated Below AA-</u>							
1	Province of New Brunswick	85,000,000	02/21/17	5.20%	4.58%	Aa2/A+/NA	Deutsche /NEAM
Total: Canadian Rated Below AA-		85,000,000	1 item(s)				
<u>Bonds Not Rated</u>							
1, 2	Oregon State	9,746,552	06/01/16	5.31%	4.60%	NA/NR/WR	Deutsche
Total: Bonds Not Rated		9,746,552	1 item(s)				
Grand Total:		94,746,552	2 item(s)				

- (1) This bond rated below AA- was in compliance with our investment guidelines at the time of purchase.
- (2) Oregon State bond was initially rated AAA based on the financial strength of insurance enhancement, but subsequently the ratings were withdrawn. We own other Oregon State bonds in the portfolio and the underlying ratings for all the State of Oregon bonds are Aa1/AA+. State Fund filed and received an NAIC 1 designation from SVO for this bond on 02/27/2015.

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