



333 Bush Street  
 San Francisco, CA 94104  
 (415) 263-5400  
 www.statefundca.com

Date: August 7, 2015

**TO: MEMBERS, INVESTMENT COMMITTEE**

<b>I. AGENDA ITEM # AND TITLE :</b>	Open Agenda Item 3b – Consent Calendar: Approval of Investment Transactions
<b>II. NAME AND PROGRAM:</b>	Stephanie Chan, Treasury and Investments
<b>III. ACTIVITY:</b>	<input type="checkbox"/> Informational <input type="checkbox"/> Request for Direction <input checked="" type="checkbox"/> Action Proposed <input type="checkbox"/> Exploratory
<b>IV. JUSTIFICATION:</b>	<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 second quarter of 2015 (including securities purchased or sold) are presented to the Investment Committee for approval.

**VI. ANALYSIS:**

The investment transactions for the period of April 1, 2015 to June 30, 2015 are attached as Item 3b(i). In the fixed income portfolio, State Fund purchased 65 bonds totaling \$783.7 million and sold 18 bonds for a total of \$134.9 million. In the equity portfolio, \$89.8 million were purchased and \$75.4 million were sold for rebalancing. Year-to-date through June 30, the total net gain from the entire portfolio was \$42.8 million. The aggregate book adjusted carrying value of all investments was approximately \$19.1 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 April 1, 2015 to June 30, 2015.

## INVESTMENTS TRANSACTIONS

Eight hundred twenty-six transactions were consummated during the period from April 01 to June 30, 2015.

### BOND PURCHASES

Trade	Settle	Par/Shares	Description	Coupon	Maturity	Yield	Ratings		
<b>Financial</b>									
<b>SCIF-Deutsche</b>									
04/24/2015	04/29/2015	7,000,000.00	CREDIT SUISSE NEW YORK	1.700	04/27/2018	1.738	A1	A	A
05/14/2015	05/20/2015	10,000,000.00	HCP INC	4.000	06/01/2025	4.107	Baa1	BBB+	BBB+
06/11/2015	06/16/2015	12,500,000.00	MORGAN STANLEY	2.800	06/16/2020	2.806	A3	A-	A
06/22/2015	06/29/2015	15,000,000.00	BB&T CORPORATION	2.625	06/29/2020	2.637	A2	A-	A+
<b>Subtotal</b>		<b>44,500,000.00</b>	<b>4 item(s)</b>						
<b>Financial</b>									
<b>SCIF-GR-NEAM FHLB</b>									
06/25/2015	06/30/2015	25,000,000.00	MORGAN STANLEY *	2.500	01/24/2019	2.350	A3	A-	A
<b>Subtotal</b>		<b>25,000,000.00</b>	<b>1 item(s)</b>						
<b>Industrial</b>									
<b>SCIF-Deutsche</b>									
04/10/2015	04/16/2015	3,500,000.00	NEW YORK UNIVERSITY	2.871	07/01/2024	2.870	Aa3	AA-	NA
04/10/2015	04/16/2015	2,650,000.00	NEW YORK UNIVERSITY	2.971	07/01/2025	2.970	Aa3	AA-	NA
04/10/2015	04/16/2015	2,200,000.00	NEW YORK UNIVERSITY	2.017	07/01/2020	2.016	Aa3	AA-	NA
04/10/2015	04/16/2015	8,635,000.00	NEW YORK UNIVERSITY	2.245	07/01/2021	2.244	Aa3	AA-	NA
04/23/2015	05/04/2015	3,000,000.00	AT&T INC	4.750	05/15/2046	4.772	Baa1	BBB+	A-
04/27/2015	04/30/2015	3,500,000.00	PEPSICO INC	1.250	04/30/2018	1.254	A1	A-	A
04/27/2015	05/06/2015	9,495,000.00	TEXAS INSTRUMENTS INC	1.750	05/01/2020	1.824	A1	A+	A+
04/28/2015	05/05/2015	15,000,000.00	ORACLE CORP	2.500	05/15/2022	2.555	A1	AA-	A+
05/05/2015	05/14/2015	5,385,000.00	ABBVIE INC	3.600	05/14/2025	3.621	Baa1	A	NA
05/06/2015	05/13/2015	2,500,000.00	APPLE INC	4.375	05/13/2045	4.397	Aa1	AA+	NA
06/10/2015	06/17/2015	13,330,000.00	CISCO SYSTEMS INC	2.450	06/15/2020	2.479	A1	AA-	NA
06/18/2015	06/23/2015	8,860,000.00	BAXALTA INC	4.000	06/23/2025	4.083	Baa2	BBB	BBB+
<b>Subtotal</b>		<b>78,055,000.00</b>	<b>12 item(s)</b>						
<b>Industrial</b>									
<b>SCIF-NEAM</b>									
04/10/2015	04/16/2015	2,500,000.00	NEW YORK UNIVERSITY	4.142	07/01/2048	4.141	Aa3	AA-	NA
04/16/2015	04/21/2015	3,500,000.00	ABBOTT LABORATORIES	2.000	03/15/2020	1.760	A2	A+	NA
04/17/2015	04/22/2015	13,650,000.00	MCDONALD'S CORP	3.500	07/15/2020	1.850	A2	A	A
04/22/2015	04/27/2015	9,000,000.00	ROCHE HOLDING INC	2.250	09/30/2019	1.870	A1	AA	NA
04/22/2015	04/27/2015	2,750,000.00	RAYTHEON COMPANY	3.125	10/15/2020	2.060	A3	A	A-
04/27/2015	04/30/2015	10,350,000.00	PEPSICO INC	1.850	04/30/2020	1.862	A1	A-	A
04/27/2015	04/30/2015	18,000,000.00	ABBOTT LABORATORIES	2.000	03/15/2020	1.750	A2	A+	NA
04/27/2015	04/30/2015	28,000,000.00	PEPSICO INC	2.750	04/30/2025	2.798	A1	A-	A
05/05/2015	05/14/2015	2,500,000.00	ABBVIE INC	3.600	05/14/2025	3.621	Baa1	A	NA
05/13/2015	05/20/2015	4,250,000.00	QUALCOMM INC	2.250	05/20/2020	2.267	A1	A+	NA
05/18/2015	05/21/2015	31,750,000.00	EMERSON ELECTRIC CO	3.150	06/01/2025	3.187	A2	A	NA
05/19/2015	05/27/2015	18,000,000.00	COMCAST CORP	3.375	08/15/2025	3.390	A3	A-	A-
06/16/2015	06/19/2015	22,000,000.00	UNION PACIFIC CORP	2.250	06/19/2020	2.267	A3	A	NA
<b>Subtotal</b>		<b>166,250,000.00</b>	<b>13 item(s)</b>						

## Attachment 3b(i) page 2

Trade	Settle	Par/Shares	Description	Coupon	Maturity	Yield	Ratings		
<b>Mortgage Backed</b>									
<b>SCIF-Deutsche</b>									
04/07/2015	04/14/2015	16,043,170.00	FN AI4891	4.500	06/01/2041	2.282	Aaa	AA+	AAA
04/07/2015	04/14/2015	10,254,314.25	FN AI4891	4.500	06/01/2041	2.282	Aaa	AA+	AAA
04/09/2015	04/21/2015	9,000,000.00	FH K044 A2	2.811	01/25/2025	2.493	Aaa	AA+	AAA
04/21/2015	05/13/2015	29,340,538.68	FN AS2730	4.500	06/01/2044	2.296	Aaa	AA+	AAA
04/23/2015	05/13/2015	35,000,000.00	FG Q33595	3.500	05/01/2045	3.082	Aaa	AA+	AAA
05/07/2015	05/20/2015	17,000,000.00	G2 MA2826	3.500	05/20/2045	2.631	Aaa	AA+	AAA
05/13/2015	05/27/2015	7,000,000.00	FHMS K718 A2	2.791	01/25/2022	2.278	Aaa	AA+	AAA
05/27/2015	06/11/2015	7,925,658.86	FN AS5123	3.500	06/01/2045	2.816	Aaa	AA+	AAA
05/27/2015	06/11/2015	14,977,849.95	FG Q33805	3.500	06/01/2045	2.787	Aaa	AA+	AAA
<b>Subtotal</b>		<b>146,541,531.74</b>	<b>9 item(s)</b>						
<b>Mortgage Backed</b>									
<b>SCIF-NEAM</b>									
04/21/2015	05/13/2015	24,922,716.50	FG Q32236	3.500	03/01/2045	2.545	Aaa	AA+	AAA
04/22/2015	05/13/2015	24,805,152.50	FN AL6522	3.500	03/01/2045	2.376	Aaa	AA+	AAA
04/24/2015	05/13/2015	24,899,742.00	FN AS4783	3.500	04/01/2045	2.430	Aaa	AA+	AAA
04/29/2015	05/13/2015	30,162,969.68	FN AL6602	4.000	02/01/2045	2.376	Aaa	AA+	AAA
04/29/2015	05/13/2015	24,617,575.72	FG Q32236	3.500	03/01/2045	2.631	Aaa	AA+	AAA
05/29/2015	06/11/2015	6,991,612.88	FN AS5129	3.500	06/01/2045	2.658	Aaa	AA+	AAA
06/10/2015	07/14/2015	12,955,443.78	FN AS3377	3.500	09/01/2044	3.064	Aaa	AA+	AAA
06/10/2015	06/15/2015	7,000,000.00	FG Q34069	3.500	06/01/2045	3.115	Aaa	AA+	AAA
06/29/2015	07/14/2015	6,452,666.94	FG V81612	3.500	04/01/2045	3.043	Aaa	AA+	AAA
<b>Subtotal</b>		<b>162,807,879.99</b>	<b>9 item(s)</b>						
<b>Municipal</b>									
<b>SCIF-Deutsche</b>									
04/16/2015	04/23/2015	10,000,000.00	NEW YORK CITY NY TRAN	2.750	02/01/2025	2.820	Aa1	AAA	AAA
06/11/2015	07/09/2015	15,000,000.00	GEORGIA ST-B-TXBL	2.780	02/01/2023	2.720	Aaa	AAA	AAA
06/12/2015	06/19/2015	3,015,000.00	NY ST DORM AUTH-D-REF	3.220	02/15/2024	3.240	Aa1	AAA	NA
06/12/2015	06/19/2015	11,985,000.00	NY ST DORM AUTH-D-REF	3.320	02/15/2025	3.330	Aa1	AAA	NA
<b>Subtotal</b>		<b>40,000,000.00</b>	<b>4 item(s)</b>						
<b>Municipal</b>									
<b>SCIF-NEAM</b>									
04/24/2015	05/06/2015	13,750,000.00	ENERGY NW ELEC-B-REF	2.814	07/01/2024	2.740	Aa1	AA-	AA
06/03/2015	06/08/2015	5,250,000.00	AMERN MUN PWR-BABS	5.939	02/15/2047	4.933	A1	A	A
06/05/2015	06/10/2015	3,000,000.00	AMERN MUN PWR-BABS	5.939	02/15/2047	4.943	A1	A	A
06/05/2015	06/10/2015	2,010,000.00	NEW YORK CITY NY TRAN	3.300	02/01/2029	4.071	Aa1	AAA	AAA
06/17/2015	06/22/2015	3,500,000.00	MECKLENBURG CNTY-QSCB	4.349	10/01/2030	3.616	Aaa	AAA	AAA
06/25/2015	06/29/2015	3,500,000.00	UNION HGR EDU-C-TXBL	5.000	04/01/2045	4.942	Aa2	NA	NA
<b>Subtotal</b>		<b>31,010,000.00</b>	<b>6 item(s)</b>						

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Trade	Settle	Par/Shares	Description	Coupon	Maturity	Yield	Ratings		
			Utility						
<b>SCIF-NEAM</b>									
04/15/2015	04/20/2015	1,750,000.00	PUBLIC SERVICE ELECTRIC	1.800	06/01/2019	1.620	Aa3	A	A+
04/15/2015	04/20/2015	2,250,000.00	PUBLIC SERVICE ELECTRIC	1.800	06/01/2019	1.620	Aa3	A	A+
04/15/2015	04/20/2015	5,000,000.00	PUBLIC SERVICE ELECTRIC	1.800	06/01/2019	1.620	Aa3	A	A+
04/27/2015	04/30/2015	9,000,000.00	ARIZONA PUBLIC SERVICE	2.200	01/15/2020	1.940	A3	A-	A-
05/14/2015	05/20/2015	17,800,000.00	WISCONSIN ELECTRIC POWER	3.100	06/01/2025	3.112	A1	A-	A+
05/14/2015	05/19/2015	35,000,000.00	ARIZONA PUBLIC SERVICE	3.150	05/15/2025	3.212	A3	A-	A-
06/04/2015	06/10/2015	18,750,000.00	WISCONSIN ENERGY CORP	2.450	06/15/2020	2.489	A3	BBB+	BBB+
<b>Subtotal</b>		<b>89,550,000.00</b>	<b>7 item(s)</b>						

<b>Total Purchases:</b>		
<b>DEUTSCHE</b>	<b>309,096,531.74</b>	<b>29 item(s)</b>

<b>Total Purchases:</b>		
<b>NEAM</b>	<b>474,617,879.99</b>	<b>36 item(s)</b>

<b>Grand Total</b>		
<b>Bond Purchases</b>	<b>783,714,411.73</b>	<b>65 item(s)</b>

\* The purchase of the Morgan Stanley bond was funded by advances from the Federal Home Loan Bank below:

**FEDERAL HOME LOAN BANK**

Trade	Funding	Maturity	Principal	Description	Interest Rate/Year
06/26/2015	06/30/2015	01/24/2019	25,200,000.00	Security Backed Fixed Rate Credit Advance	1.578

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**BOND SALES**

Trade	Settle	Par/Shares	Description	Coupon	Maturity	Yield	Ratings		
<b>Financial</b>									
<b>SCIF-Deutsche</b>									
04/28/2015	05/01/2015	(9,015,000.00)	AMERICAN EXPRESS CREDIT	2.125	03/18/2019	1.740	A2	A-	A+
<b>Subtotal</b>		<b>(9,015,000.00)</b>	<b>1 item(s)</b>						
<b>Industrial</b>									
<b>SCIF-Deutsche</b>									
04/27/2015	04/30/2015	(3,000,000.00)	THOMSON REUTERS CORP	4.500	05/23/2043	4.420	Baa2	BBB+	BBB+
05/27/2015	06/01/2015	(2,000,000.00)	AT&T INC	1.700	06/01/2017	1.350	Baa1	BBB+	A-
<b>Subtotal</b>		<b>(5,000,000.00)</b>	<b>2 item(s)</b>						
<b>Industrial</b>									
<b>SCIF-NEAM</b>									
06/05/2015	06/05/2015	(25,000,000.00)	ELI LILLY & CO	5.200	03/15/2017	0.960	A2	AA-	A
<b>Subtotal</b>		<b>(25,000,000.00)</b>	<b>1 item(s)</b>						
<b>Municipal</b>									
<b>SCIF-Deutsche</b>									
06/10/2015	06/15/2015	(2,800,000.00)	KS ST DEV EMPLOYEES-C	5.501	05/01/2034	4.618	WR	AA	WR
06/10/2015	06/15/2015	(8,770,000.00)	CMWLTH FING TXB-SER C	5.197	06/01/2026	4.396	A2	AA	A+
06/10/2015	06/15/2015	(4,250,000.00)	PA ST-TXB-B-2ND SER	4.600	05/01/2023	2.670	Aa3	AA-	AA-
06/10/2015	06/15/2015	(17,000,000.00)	KS ST DEV EMPLOYEES-C	5.371	05/01/2026	3.995	WR	AA	WR
06/15/2015	06/18/2015	(8,700,000.00)	PA TXB-B-BAB	5.450	02/15/2030	4.117	Aa3	AA-	AA-
06/15/2015	06/18/2015	(1,500,000.00)	LOS ANGELES USD-J-05	5.981	05/01/2027	3.747	Aa2	AA-	NA
06/15/2015	06/18/2015	(8,325,000.00)	LOS ANGELES USD	6.758	07/01/2034	4.337	Aa2	AA-	NA
06/18/2015	06/23/2015	(15,000,000.00)	STATE PUB SCH-C-QSCB	5.088	09/15/2029	4.410	A1	NA	A+
06/24/2015	06/29/2015	(1,761,000.00)	STATE PUB SCH-A-QSCB	5.000	09/15/2027	4.313	A1	NA	A+
06/24/2015	06/29/2015	(1,000,000.00)	STATE PUB SCH-A-QSCB	5.000	09/15/2027	4.313	A1	NA	A+
<b>Subtotal</b>		<b>(69,106,000.00)</b>	<b>10 item(s)</b>						
<b>Municipal</b>									
<b>SCIF-NEAM</b>									
05/28/2015	06/02/2015	(5,000,000.00)	CMWLTH FING TXB-SER C	5.197	06/01/2026	4.154	A2	AA	A+
05/28/2015	06/02/2015	(10,800,000.00)	CHICAGO TRANSIT SER A	6.300	12/01/2021	5.118	A1	AA	NA
<b>Subtotal</b>		<b>(15,800,000.00)</b>	<b>2 item(s)</b>						
<b>Utility</b>									
<b>SCIF-Deutsche</b>									
05/14/2015	05/19/2015	(6,250,000.00)	CANADIAN NATL RESOURCES	3.900	02/01/2025	3.910	Baa1	BBB+	NA
05/14/2015	05/19/2015	(4,760,000.00)	SUNCOR ENERGY INC	3.600	12/01/2024	3.481	A3	A-	NA
<b>Subtotal</b>		<b>(11,010,000.00)</b>	<b>2 item(s)</b>						

<b>Total Bond Sales:</b>		
<b>DEUTSCHE</b>	<b>(94,131,000.00)</b>	<b>15 item(s)</b>

<b>Total Bond Sales:</b>		
<b>NEAM</b>	<b>(40,800,000.00)</b>	<b>3 item(s)</b>

<b>Grand Total:</b>		
<b>Bond Sales</b>	<b>(134,931,000.00)</b>	<b>18 item(s)</b>

## EQUITY PURCHASES

Trade	Settle	Principal	Description	Yield	Ratings		
<b>SCIF-REIT</b>							
04/01/2015	04/01/2015	12,500,000.00	RREEF America REIT II, Inc.	0.900	NA	NA	NA
04/16/2015	04/16/2015	34,671.54	RREEF America REIT II, Inc.	0.900	NA	NA	NA
		<b>12,534,671.54</b>	<b>2 item(s)</b>				
<b>Aerospace/Defense</b>							
<b>SCIF-Blackrock</b>							
06/10/2015	06/15/2015	305,894.94	UNITED TECHNOLOGIES CORP	2.094	A2	A	A
		<b>305,894.94</b>	<b>1 item(s)</b>				
<b>Aerospace/Defense</b>							
<b>SCIF-Wellington</b>							
04/20/2015	04/23/2015	38,318.72	GENERAL DYNAMICS CORP	1.913	NA	A	A
04/20/2015	04/23/2015	262,117.73	LOCKHEED MARTIN CORP	2.876	Baa1	A-	A-
06/04/2015	06/09/2015	29,671.18	GENERAL DYNAMICS CORP	1.834	NA	A	A
06/04/2015	06/09/2015	60,989.22	LOCKHEED MARTIN CORP	3.065	Baa1	A-	A-
06/29/2015	07/02/2015	217,172.35	GENERAL DYNAMICS CORP	1.847	NA	A	A
06/29/2015	07/02/2015	375,332.10	UNITED TECHNOLOGIES CORP	2.206	A2	A	A
06/29/2015	07/02/2015	385,531.34	LOCKHEED MARTIN CORP	3.142	Baa1	A-	A-
06/29/2015	07/02/2015	276,437.98	NORTHROP GRUMMAN CORP	1.827	N/A	BBB+	BBB+
		<b>1,645,570.62</b>	<b>8 item(s)</b>				
<b>Apparel</b>							
<b>SCIF-Wellington</b>							
04/20/2015	04/23/2015	20,288.84	NIKE INC -CL B	1.040	NA	AA-	NA
06/29/2015	07/02/2015	410,583.84	NIKE INC -CL B	1.003	NA	AA-	NA
		<b>430,872.68</b>	<b>2 item(s)</b>				
<b>Banks</b>							
<b>SCIF-Blackrock</b>							
04/01/2015	04/07/2015	29,228.64	CITIGROUP INC	0.077	NA	A-	A
04/01/2015	04/07/2015	9,655.75	CITIGROUP INC	0.077	NA	A-	A
04/01/2015	04/07/2015	26,180.64	CITIGROUP INC	0.077	NA	A-	A
04/01/2015	04/07/2015	1,238.64	CITIGROUP INC	0.077	NA	A-	A
04/01/2015	04/07/2015	26,720.84	CITIGROUP INC	0.077	NA	A-	A
05/20/2015	05/26/2015	22,869.02	CITIGROUP INC	0.146	NA	A-	A
05/20/2015	05/26/2015	23,960.99	JPMORGAN CHASE & CO	2.407	A3	A	A+
05/21/2015	05/27/2015	4,656.07	CITIGROUP INC	0.146	NA	A-	A
05/21/2015	05/27/2015	16,819.05	CITIGROUP INC	0.146	NA	A-	A
05/21/2015	05/27/2015	5,561.46	JPMORGAN CHASE & CO	2.400	A3	A	A+
05/21/2015	05/27/2015	22,177.50	JPMORGAN CHASE & CO	2.400	A3	A	A+
05/22/2015	05/28/2015	22,734.12	CITIGROUP INC	0.146	NA	A-	A
05/22/2015	05/28/2015	4,234.55	CITIGROUP INC	0.146	NA	A-	A
05/22/2015	05/28/2015	24,784.91	JPMORGAN CHASE & CO	2.407	A3	A	A+
05/22/2015	05/28/2015	4,392.81	JPMORGAN CHASE & CO	2.407	A3	A	A+
05/26/2015	05/29/2015	97,432.83	CITIGROUP INC	0.148	NA	A-	A
05/26/2015	05/29/2015	17,802.43	CITIGROUP INC	0.148	NA	A-	A
05/26/2015	05/29/2015	20,186.32	CITIGROUP INC	0.148	NA	A-	A
05/26/2015	05/29/2015	179,037.00	JPMORGAN CHASE & CO	2.434	A3	A	A+

State Compensation Insurance Fund

Investment Committee – August 18, 2015

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

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Trade	Settle	Principal	Description	Yield		Ratings	
05/26/2015	05/29/2015	24,174.40	JPMORGAN CHASE & CO	2.434	A3	A	A+
05/26/2015	05/29/2015	10,058.23	JPMORGAN CHASE & CO	2.434	A3	A	A+
05/26/2015	05/29/2015	19,148.19	JPMORGAN CHASE & CO	2.434	A3	A	A+
05/27/2015	06/01/2015	3,754.54	CITIGROUP INC	0.146	NA	A-	A
05/27/2015	06/01/2015	138,853.61	CITIGROUP INC	0.146	NA	A-	A
05/27/2015	06/01/2015	4,557.68	JPMORGAN CHASE & CO	2.407	A3	A	A+
05/27/2015	06/01/2015	88,498.48	JPMORGAN CHASE & CO	2.407	A3	A	A+
05/28/2015	06/02/2015	73,670.31	CITIGROUP INC	0.147	NA	A-	A
05/28/2015	06/02/2015	76,786.48	CITIGROUP INC	0.147	NA	A-	A
05/28/2015	06/02/2015	45,132.85	JPMORGAN CHASE & CO	2.417	A3	A	A+
05/28/2015	06/02/2015	108,282.83	JPMORGAN CHASE & CO	2.417	A3	A	A+
05/28/2015	06/02/2015	53,204.22	JPMORGAN CHASE & CO	2.417	A3	A	A+
05/28/2015	06/02/2015	28,526.17	JPMORGAN CHASE & CO	2.417	A3	A	A+
05/29/2015	06/03/2015	11,901.40	CITIGROUP INC	0.148	NA	A-	A
05/29/2015	06/03/2015	259,089.16	CITIGROUP INC	0.148	NA	A-	A
05/29/2015	06/03/2015	441,457.42	CITIGROUP INC	0.148	NA	A-	A
05/29/2015	06/03/2015	1,349.86	CITIGROUP INC	0.148	NA	A-	A
05/29/2015	06/03/2015	53,358.46	JPMORGAN CHASE & CO	2.432	A3	A	A+
05/29/2015	06/03/2015	366,370.27	JPMORGAN CHASE & CO	2.432	A3	A	A+
05/29/2015	06/03/2015	15,516.51	JPMORGAN CHASE & CO	2.432	A3	A	A+
05/29/2015	06/03/2015	38,240.68	JPMORGAN CHASE & CO	2.432	A3	A	A+
06/01/2015	06/04/2015	243,284.18	CITIGROUP INC	0.147	NA	A-	A
06/01/2015	06/04/2015	160,175.86	CITIGROUP INC	0.147	NA	A-	A
06/01/2015	06/04/2015	93,665.99	JPMORGAN CHASE & CO	2.422	A3	A	A+
06/01/2015	06/04/2015	158,999.25	JPMORGAN CHASE & CO	2.422	A3	A	A+
06/02/2015	06/05/2015	323,008.03	CITIGROUP INC	0.146	NA	A-	A
06/02/2015	06/05/2015	149,143.13	CITIGROUP INC	0.146	NA	A-	A
06/02/2015	06/05/2015	82,539.23	JPMORGAN CHASE & CO	2.424	A3	A	A+
06/02/2015	06/05/2015	185,324.44	JPMORGAN CHASE & CO	2.424	A3	A	A+
06/03/2015	06/08/2015	30,569.95	CITIGROUP INC	0.144	NA	A-	A
06/03/2015	06/08/2015	319,255.05	CITIGROUP INC	0.144	NA	A-	A
06/03/2015	06/08/2015	208,381.41	JPMORGAN CHASE & CO	2.398	A3	A	A+
06/03/2015	06/08/2015	17,510.60	JPMORGAN CHASE & CO	2.398	A3	A	A+
06/04/2015	06/09/2015	161,937.48	CITIGROUP INC	0.145	NA	A-	A
06/04/2015	06/09/2015	223,127.54	CITIGROUP INC	0.145	NA	A-	A
06/04/2015	06/09/2015	119,195.00	JPMORGAN CHASE & CO	2.411	A3	A	A+
06/04/2015	06/09/2015	133,731.60	JPMORGAN CHASE & CO	2.411	A3	A	A+
06/05/2015	06/10/2015	291,888.50	CITIGROUP INC	0.142	NA	A-	A
06/05/2015	06/10/2015	127,693.87	CITIGROUP INC	0.142	NA	A-	A
06/05/2015	06/10/2015	186,113.49	JPMORGAN CHASE & CO	2.373	A3	A	A+
06/05/2015	06/10/2015	87,244.14	JPMORGAN CHASE & CO	2.373	A3	A	A+
06/11/2015	06/16/2015	962,903.13	CITIGROUP INC	0.140	NA	A-	A
06/11/2015	06/16/2015	28,187.42	CITIGROUP INC	0.140	NA	A-	A
06/12/2015	06/17/2015	65,741.18	CITIGROUP INC	0.140	NA	A-	A
06/12/2015	06/17/2015	75,873.66	CITIGROUP INC	0.140	NA	A-	A

**6,857,099.45 64 item(s)**

**Banks**

**SCIF-Wellington**

04/02/2015	04/08/2015	1,293,070.18	WELLS FARGO & CO	2.575	A2	A+	AA-
04/20/2015	04/23/2015	292,959.04	PNC FINANCIAL SERVICES GROUP	2.133	A3	A-	A+
04/20/2015	04/23/2015	326,754.35	WELLS FARGO & CO	2.576	A2	A+	AA-
04/21/2015	04/24/2015	24,352.19	PNC FINANCIAL SERVICES GROUP	2.138	A3	A-	A+
06/04/2015	06/09/2015	796,186.83	WELLS FARGO & CO	2.537	A2	A+	AA-
06/29/2015	07/02/2015	317,911.41	PNC FINANCIAL SERVICES GROUP	2.039	A3	A-	A+
06/29/2015	07/02/2015	314,328.42	WELLS FARGO & CO	2.543	A2	A+	AA-

**3,365,562.42 7 item(s)**

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Trade	Settle	Principal	Description	Yield	Ratings		
<b>Beverages</b>							
<b>SCIF-Blackrock</b>							
04/17/2015	04/22/2015	2,186,534.35	COCA-COLA CO/THE	3.089	NA	AA	A+
05/20/2015	05/26/2015	17,028.94	COCA-COLA CO/THE	3.011	NA	AA	A+
05/20/2015	05/26/2015	1,699.46	COCA-COLA CO/THE	3.011	NA	AA	A+
05/21/2015	05/27/2015	4,203.70	COCA-COLA CO/THE	3.020	NA	AA	A+
05/21/2015	05/27/2015	4,255.25	COCA-COLA CO/THE	3.020	NA	AA	A+
05/22/2015	05/28/2015	4,242.18	COCA-COLA CO/THE	3.021	NA	AA	A+
05/22/2015	05/28/2015	3,542.34	COCA-COLA CO/THE	3.021	NA	AA	A+
05/22/2015	05/28/2015	740.52	COCA-COLA CO/THE	3.021	NA	AA	A+
05/26/2015	05/29/2015	3,524.53	COCA-COLA CO/THE	3.037	NA	AA	A+
05/26/2015	05/29/2015	9,135.98	COCA-COLA CO/THE	3.037	NA	AA	A+
05/27/2015	06/01/2015	2,836.37	COCA-COLA CO/THE	3.028	NA	AA	A+
05/27/2015	06/01/2015	8,506.86	COCA-COLA CO/THE	3.028	NA	AA	A+
05/28/2015	06/02/2015	7,120.79	COCA-COLA CO/THE	3.026	NA	AA	A+
05/28/2015	06/02/2015	4,240.52	COCA-COLA CO/THE	3.026	NA	AA	A+
05/28/2015	06/02/2015	5,657.60	COCA-COLA CO/THE	3.026	NA	AA	A+
05/28/2015	06/02/2015	10,653.81	COCA-COLA CO/THE	3.026	NA	AA	A+
05/29/2015	06/03/2015	3,603.37	COCA-COLA CO/THE	3.042	NA	AA	A+
05/29/2015	06/03/2015	2,288.93	COCA-COLA CO/THE	3.042	NA	AA	A+
05/29/2015	06/03/2015	11,538.76	COCA-COLA CO/THE	3.042	NA	AA	A+
06/01/2015	06/04/2015	4,242.99	COCA-COLA CO/THE	3.042	NA	AA	A+
06/01/2015	06/04/2015	5,627.29	COCA-COLA CO/THE	3.042	NA	AA	A+
06/01/2015	06/04/2015	535.74	COCA-COLA CO/THE	3.042	NA	AA	A+
		<b>2,301,760.28</b>	<b>22 item(s)</b>				
<b>Beverages</b>							
<b>SCIF-Wellington</b>							
06/29/2015	07/02/2015	399,932.68	COCA-COLA CO/THE	3.223	NA	AA	A+
		<b>399,932.68</b>	<b>1 item(s)</b>				
<b>Biotechnology</b>							
<b>SCIF-Wellington</b>							
04/20/2015	04/23/2015	45,419.80	AMGEN INC	1.579	NA	A	BBB
06/04/2015	06/09/2015	251,741.60	AMGEN INC	1.771	NA	A	BBB
06/05/2015	06/10/2015	35,142.69	AMGEN INC	1.781	NA	A	BBB
06/29/2015	07/02/2015	269,410.97	AMGEN INC	1.847	NA	A	BBB
		<b>601,715.06</b>	<b>4 item(s)</b>				
<b>Chemicals</b>							
<b>SCIF-Blackrock</b>							
06/10/2015	06/15/2015	1,274,734.24	PRAXAIR INC	2.220	NA	A	NA
		<b>1,274,734.24</b>	<b>1 item(s)</b>				
<b>Chemicals</b>							
<b>SCIF-Wellington</b>							
06/29/2015	07/02/2015	272,185.40	ECOLAB INC	1.120	NA	BBB+	NA
06/29/2015	07/02/2015	387,399.57	PRAXAIR INC	2.288	NA	A	NA
		<b>659,584.97</b>	<b>2 item(s)</b>				



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Trade	Settle	Principal	Description	Yield	Ratings		
<b>Commercial Services</b>							
<b>SCIF-Wellington</b>							
04/20/2015	04/23/2015	127,137.15	AUTOMATIC DATA PROCESSING	2.288	Aa1	AA	NA
04/21/2015	04/24/2015	123,299.42	AUTOMATIC DATA PROCESSING	2.280	Aa1	AA	NA
06/29/2015	07/02/2015	362,521.60	AUTOMATIC DATA PROCESSING	2.410	Aa1	AA	NA
		<b>612,958.17</b>	<b>3 item(s)</b>				
<b>Cosmetics/Personal Care</b>							
<b>SCIF-Wellington</b>							
06/04/2015	06/09/2015	289,491.33	PROCTER & GAMBLE CO/THE	3.318	Aa3	AA-	NA
06/04/2015	06/09/2015	163,512.19	COLGATE-PALMOLIVE CO	2.214	NA	AA-	AA-
06/05/2015	06/10/2015	109,101.58	PROCTER & GAMBLE CO/THE	3.351	Aa3	AA-	NA
06/05/2015	06/10/2015	251,611.40	COLGATE-PALMOLIVE CO	2.230	NA	AA-	AA-
06/05/2015	06/10/2015	1,134,905.48	COLGATE-PALMOLIVE CO	2.230	NA	AA-	AA-
06/29/2015	07/02/2015	283,319.61	PROCTER & GAMBLE CO/THE	3.312	Aa3	AA-	NA
06/29/2015	07/02/2015	311,417.01	COLGATE-PALMOLIVE CO	2.232	NA	AA-	AA-
		<b>2,543,358.60</b>	<b>7 item(s)</b>				
<b>Diversified Financial Services</b>							
<b>SCIF-Wellington</b>							
04/20/2015	04/23/2015	101,733.64	BLACKROCK INC	2.157	A1	AA-	NA
06/29/2015	07/02/2015	263,580.75	BLACKROCK INC	2.385	A1	AA-	NA
		<b>365,314.39</b>	<b>2 item(s)</b>				
<b>Electronics</b>							
<b>SCIF-Blackrock</b>							
06/10/2015	06/15/2015	304,126.48	HONEYWELL INTERNATIONAL INC	1.911	A2	A	A
		<b>304,126.48</b>	<b>1 item(s)</b>				
<b>Electronics</b>							
<b>SCIF-Wellington</b>							
06/04/2015	06/09/2015	103,615.00	HONEYWELL INTERNATIONAL INC	1.930	A2	A	A
06/04/2015	06/09/2015	508,681.74	HONEYWELL INTERNATIONAL INC	1.930	A2	A	A
06/05/2015	06/10/2015	145,157.60	HONEYWELL INTERNATIONAL INC	1.931	A2	A	A
06/08/2015	06/11/2015	31,091.88	HONEYWELL INTERNATIONAL INC	1.939	A2	A	A
06/09/2015	06/12/2015	65,389.91	HONEYWELL INTERNATIONAL INC	1.934	A2	A	A
06/29/2015	07/02/2015	425,672.94	HONEYWELL INTERNATIONAL INC	1.966	A2	A	A
		<b>1,279,609.07</b>	<b>6 item(s)</b>				
<b>Food</b>							
<b>SCIF-Blackrock</b>							
05/20/2015	05/26/2015	238,858.76	KROGER CO	0.976	NA	BBB	BBB
05/20/2015	05/26/2015	57,241.51	KROGER CO	0.976	NA	BBB	BBB
05/21/2015	05/27/2015	87,542.53	KROGER CO	0.972	NA	BBB	BBB
05/21/2015	05/27/2015	75,422.86	KROGER CO	0.972	NA	BBB	BBB
05/22/2015	05/28/2015	178,155.43	KROGER CO	0.967	NA	BBB	BBB
05/22/2015	05/28/2015	66,257.18	KROGER CO	0.967	NA	BBB	BBB
05/22/2015	05/28/2015	86,410.16	KROGER CO	0.967	NA	BBB	BBB
05/22/2015	05/28/2015	25,477.29	KROGER CO	0.967	NA	BBB	BBB
05/26/2015	05/29/2015	152,429.10	KROGER CO	0.970	NA	BBB	BBB
05/26/2015	05/29/2015	103,118.39	KROGER CO	0.970	NA	BBB	BBB
05/27/2015	06/01/2015	100,321.84	KROGER CO	0.970	NA	BBB	BBB
05/27/2015	06/01/2015	51,336.57	KROGER CO	0.970	NA	BBB	BBB
		<b>1,222,571.62</b>	<b>12 item(s)</b>				

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Trade	Settle	Principal	Description	Yield	Ratings		
<b>Healthcare-Services</b>							
<b>SCIF-Blackrock</b>							
06/11/2015	06/16/2015	67,815.53	UNITEDHEALTH GROUP INC	1.362	A3	A+	A
06/11/2015	06/16/2015	761,078.90	UNITEDHEALTH GROUP INC	1.362	A3	A+	A
06/11/2015	06/16/2015	25,216.34	UNITEDHEALTH GROUP INC	1.362	A3	A+	A
06/12/2015	06/17/2015	260,733.22	UNITEDHEALTH GROUP INC	1.382	A3	A+	A
06/12/2015	06/17/2015	71,419.01	UNITEDHEALTH GROUP INC	1.382	A3	A+	A
06/15/2015	06/18/2015	75,008.73	UNITEDHEALTH GROUP INC	1.366	A3	A+	A
06/15/2015	06/18/2015	30,204.84	UNITEDHEALTH GROUP INC	1.366	A3	A+	A
		<b>1,291,476.57</b>	<b>7 item(s)</b>				
<b>Healthcare-Services</b>							
<b>SCIF-Wellington</b>							
06/29/2015	07/02/2015	449,288.40	UNITEDHEALTH GROUP INC	1.341	A3	A+	A
		<b>449,288.40</b>	<b>1 item(s)</b>				
<b>Insurance</b>							
<b>SCIF-Blackrock</b>							
05/20/2015	05/26/2015	40,807.01	METLIFE INC	2.675	NA	A-	A
05/20/2015	05/26/2015	41,972.09	PRUDENTIAL FINANCIAL INC	2.652	Baa1	A	A-
05/21/2015	05/27/2015	91,539.90	METLIFE INC	2.659	NA	A-	A
05/21/2015	05/27/2015	67,113.75	PRUDENTIAL FINANCIAL INC	2.651	Baa1	A	A-
05/22/2015	05/28/2015	92,333.02	METLIFE INC	2.677	NA	A-	A
05/22/2015	05/28/2015	74,019.09	PRUDENTIAL FINANCIAL INC	2.667	Baa1	A	A-
05/26/2015	05/29/2015	81,624.63	METLIFE INC	2.716	NA	A-	A
05/26/2015	05/29/2015	73,016.58	PRUDENTIAL FINANCIAL INC	2.703	Baa1	A	A-
05/27/2015	06/01/2015	51,650.18	METLIFE INC	2.700	NA	A-	A
05/27/2015	06/01/2015	54,091.86	PRUDENTIAL FINANCIAL INC	2.664	Baa1	A	A-
05/28/2015	06/02/2015	51,650.57	METLIFE INC	2.694	NA	A-	A
05/28/2015	06/02/2015	54,015.03	PRUDENTIAL FINANCIAL INC	2.668	Baa1	A	A-
05/29/2015	06/03/2015	243,498.13	METLIFE INC	2.727	NA	A-	A
05/29/2015	06/03/2015	268,701.16	PRUDENTIAL FINANCIAL INC	2.683	Baa1	A	A-
06/01/2015	06/04/2015	135,352.11	METLIFE INC	2.726	NA	A-	A
06/01/2015	06/04/2015	146,362.09	PRUDENTIAL FINANCIAL INC	2.692	Baa1	A	A-
06/02/2015	06/05/2015	164,488.72	METLIFE INC	2.697	NA	A-	A
06/02/2015	06/05/2015	178,087.40	PRUDENTIAL FINANCIAL INC	2.655	Baa1	A	A-
06/03/2015	06/08/2015	117,966.24	METLIFE INC	2.639	NA	A-	A
06/03/2015	06/08/2015	130,873.73	PRUDENTIAL FINANCIAL INC	2.609	Baa1	A	A-
06/04/2015	06/09/2015	148,940.62	METLIFE INC	2.647	NA	A-	A
06/04/2015	06/09/2015	160,443.64	PRUDENTIAL FINANCIAL INC	2.621	Baa1	A	A-
06/05/2015	06/10/2015	135,688.91	METLIFE INC	2.616	NA	A-	A
06/05/2015	06/10/2015	148,115.16	PRUDENTIAL FINANCIAL INC	2.572	Baa1	A	A-
06/11/2015	06/16/2015	166,349.66	METLIFE INC	2.542	NA	A-	A
06/11/2015	06/16/2015	101,146.44	METLIFE INC	2.542	NA	A-	A
06/11/2015	06/16/2015	188,656.65	PRUDENTIAL FINANCIAL INC	2.525	Baa1	A	A-
06/11/2015	06/16/2015	99,444.71	PRUDENTIAL FINANCIAL INC	2.525	Baa1	A	A-
06/12/2015	06/17/2015	258,872.74	METLIFE INC	2.555	NA	A-	A
06/12/2015	06/17/2015	233,149.74	PRUDENTIAL FINANCIAL INC	2.543	Baa1	A	A-
		<b>3,799,971.56</b>	<b>30 item(s)</b>				
<b>Insurance</b>							
<b>SCIF-Wellington</b>							
04/20/2015	04/23/2015	68,969.56	MARSH & MCLENNAN COS	1.978	NA	A-	BBB+
04/20/2015	04/23/2015	16,867.27	CHUBB CORP	2.050	NA	A+	AA-
06/04/2015	06/09/2015	48,344.75	CHUBB CORP	2.150	NA	A+	AA-
06/04/2015	06/09/2015	48,182.50	CHUBB CORP	2.150	NA	A+	AA-
06/04/2015	06/09/2015	56,659.68	CHUBB CORP	2.150	NA	A+	AA-
06/04/2015	06/09/2015	86,851.80	CHUBB CORP	2.150	NA	A+	AA-
06/29/2015	07/02/2015	347,961.25	MARSH & MCLENNAN COS	1.972	NA	A-	BBB+
06/29/2015	07/02/2015	271,731.60	CHUBB CORP	2.260	NA	A+	AA-
		<b>945,568.41</b>	<b>8 item(s)</b>				

Trade	Settle	Principal	Description	Yield	Ratings		
<b>Machinery-Diversified</b>							
<b>SCIF-Blackrock</b>							
06/10/2015	06/15/2015	303,792.24	ROCKWELL AUTOMATION INC	1.997	NA	A	A
		<b>303,792.24</b>	<b>1 item(s)</b>				
<b>Media</b>							
<b>SCIF-Wellington</b>							
06/29/2015	07/02/2015	243,305.12	WALT DISNEY CO/THE	1.017	NA	A	A
		<b>243,305.12</b>	<b>1 item(s)</b>				
<b>Miscellaneous Manufacturing</b>							
<b>SCIF-Blackrock</b>							
06/10/2015	06/15/2015	309,235.36	GENERAL ELECTRIC CO	3.259	Aa3	AA+	NA
		<b>309,235.36</b>	<b>1 item(s)</b>				
<b>Oil&amp;Gas</b>							
<b>SCIF-Wellington</b>							
06/04/2015	06/09/2015	487,025.76	CHEVRON CORP	4.219	Aa1	AA	WD
06/04/2015	06/09/2015	247,944.26	EXXON MOBIL CORP	3.324	Aaa	AAA	WD
06/05/2015	06/10/2015	473,464.34	CHEVRON CORP	4.213	Aa1	AA	WD
06/29/2015	07/02/2015	362,334.90	CHEVRON CORP	4.427	Aa1	AA	WD
06/29/2015	07/02/2015	365,528.79	EXXON MOBIL CORP	3.380	Aaa	AAA	WD
		<b>1,936,298.05</b>	<b>5 item(s)</b>				
<b>Pharmaceuticals</b>							
<b>SCIF-Wellington</b>							
04/20/2015	04/23/2015	14,378.58	JOHNSON & JOHNSON	2.794	Aaa	AAA	AAA
06/04/2015	06/09/2015	187,839.15	CARDINAL HEALTH INC	1.564	NA	A-	BBB+
06/29/2015	07/02/2015	378,409.20	MERCK & CO. INC.	3.125	WR	AA	A+
06/29/2015	07/02/2015	379,471.25	CARDINAL HEALTH INC	1.689	NA	A-	BBB+
06/29/2015	07/02/2015	194,712.00	PFIZER INC	3.214	A1	AA	A+
06/29/2015	07/02/2015	389,196.96	JOHNSON & JOHNSON	2.918	Aaa	AAA	AAA
		<b>1,544,007.14</b>	<b>6 item(s)</b>				
<b>REITS</b>							
<b>SCIF-Wellington</b>							
04/20/2015	04/23/2015	191,430.90	PUBLIC STORAGE	2.922	NA	A	A+
04/21/2015	04/24/2015	51,424.43	PUBLIC STORAGE	2.922	NA	A	A+
06/29/2015	07/02/2015	204,216.84	PUBLIC STORAGE	3.224	NA	A	A+
		<b>447,072.17</b>	<b>3 item(s)</b>				

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Trade	Settle	Principal	Description	Yield		Ratings	
			Retail				
<b>SCIF-Blackrock</b>							
04/17/2015	04/22/2015	252,757.67	DOLLAR GENERAL CORP	0.296	WR	BBB-	NA
04/17/2015	04/22/2015	103,895.41	DOLLAR GENERAL CORP	0.296	WR	BBB-	NA
04/17/2015	04/22/2015	41,566.56	DOLLAR GENERAL CORP	0.296	WR	BBB-	NA
04/20/2015	04/23/2015	65,846.47	DOLLAR GENERAL CORP	0.292	WR	BBB-	NA
04/20/2015	04/23/2015	57,133.98	DOLLAR GENERAL CORP	0.292	WR	BBB-	NA
04/20/2015	04/23/2015	5,161.25	DOLLAR GENERAL CORP	0.292	WR	BBB-	NA
04/20/2015	04/23/2015	25,998.98	DOLLAR GENERAL CORP	0.292	WR	BBB-	NA
04/21/2015	04/24/2015	105,623.05	DOLLAR GENERAL CORP	0.289	WR	BBB-	NA
04/21/2015	04/24/2015	69,142.83	DOLLAR GENERAL CORP	0.289	WR	BBB-	NA
04/22/2015	04/27/2015	18,796.94	DOLLAR GENERAL CORP	0.290	WR	BBB-	NA
04/22/2015	04/27/2015	158,126.41	DOLLAR GENERAL CORP	0.290	WR	BBB-	NA
04/22/2015	04/27/2015	21,036.26	DOLLAR GENERAL CORP	0.290	WR	BBB-	NA
04/23/2015	04/28/2015	116,637.87	DOLLAR GENERAL CORP	0.289	WR	BBB-	NA
04/23/2015	04/28/2015	53,216.91	DOLLAR GENERAL CORP	0.289	WR	BBB-	NA
04/23/2015	04/28/2015	5,333.65	DOLLAR GENERAL CORP	0.289	WR	BBB-	NA
04/23/2015	04/28/2015	6,532.07	DOLLAR GENERAL CORP	0.289	WR	BBB-	NA
04/24/2015	04/29/2015	20,257.93	DOLLAR GENERAL CORP	0.287	WR	BBB-	NA
04/24/2015	04/29/2015	15,972.45	DOLLAR GENERAL CORP	0.287	WR	BBB-	NA
04/24/2015	04/29/2015	10,608.08	DOLLAR GENERAL CORP	0.287	WR	BBB-	NA
04/24/2015	04/29/2015	133,545.67	DOLLAR GENERAL CORP	0.287	WR	BBB-	NA
04/27/2015	04/30/2015	20,251.67	DOLLAR GENERAL CORP	0.289	WR	BBB-	NA
04/27/2015	04/30/2015	15,426.74	DOLLAR GENERAL CORP	0.289	WR	BBB-	NA
04/27/2015	04/30/2015	148,652.80	DOLLAR GENERAL CORP	0.289	WR	BBB-	NA
04/27/2015	04/30/2015	170,124.16	DOLLAR GENERAL CORP	0.289	WR	BBB-	NA
04/27/2015	04/30/2015	172,832.37	DOLLAR GENERAL CORP	0.289	WR	BBB-	NA
04/27/2015	04/30/2015	58,690.85	DOLLAR GENERAL CORP	0.289	WR	BBB-	NA
04/28/2015	05/01/2015	57,388.21	DOLLAR GENERAL CORP	0.292	WR	BBB-	NA
04/28/2015	05/01/2015	195,551.10	DOLLAR GENERAL CORP	0.292	WR	BBB-	NA
04/28/2015	05/01/2015	38,131.10	DOLLAR GENERAL CORP	0.292	WR	BBB-	NA
04/28/2015	05/01/2015	179,113.85	DOLLAR GENERAL CORP	0.292	WR	BBB-	NA
04/28/2015	05/01/2015	114,998.68	DOLLAR GENERAL CORP	0.292	WR	BBB-	NA
04/28/2015	05/01/2015	79,794.75	DOLLAR GENERAL CORP	0.292	WR	BBB-	NA
04/29/2015	05/04/2015	185,092.74	DOLLAR GENERAL CORP	0.298	WR	BBB-	NA
04/29/2015	05/04/2015	214,377.81	DOLLAR GENERAL CORP	0.298	WR	BBB-	NA
04/29/2015	05/04/2015	205,496.72	DOLLAR GENERAL CORP	0.298	WR	BBB-	NA
04/29/2015	05/04/2015	36,655.45	DOLLAR GENERAL CORP	0.298	WR	BBB-	NA
04/30/2015	05/05/2015	64,006.26	DOLLAR GENERAL CORP	0.303	WR	BBB-	NA
04/30/2015	05/05/2015	22,409.21	DOLLAR GENERAL CORP	0.303	WR	BBB-	NA
04/30/2015	05/05/2015	15,272.68	DOLLAR GENERAL CORP	0.303	WR	BBB-	NA
05/20/2015	05/26/2015	237,571.17	GAP INC/THE	2.302	WR	BBB-	BBB-
05/20/2015	05/26/2015	87,537.07	DOLLAR GENERAL CORP	0.302	WR	BBB-	NA
05/20/2015	05/26/2015	231,503.69	DOLLAR GENERAL CORP	0.302	WR	BBB-	NA
05/21/2015	05/27/2015	65,916.14	GAP INC/THE	2.312	WR	BBB-	BBB-
05/21/2015	05/27/2015	32,766.72	GAP INC/THE	2.312	WR	BBB-	BBB-
05/21/2015	05/27/2015	202,992.77	GAP INC/THE	2.312	WR	BBB-	BBB-
05/21/2015	05/27/2015	163,014.67	GAP INC/THE	2.312	WR	BBB-	BBB-
05/21/2015	05/27/2015	24,631.69	DOLLAR GENERAL CORP	0.300	WR	BBB-	NA
05/21/2015	05/27/2015	153,806.44	DOLLAR GENERAL CORP	0.300	WR	BBB-	NA
05/21/2015	05/27/2015	44,728.07	DOLLAR GENERAL CORP	0.300	WR	BBB-	NA
05/21/2015	05/27/2015	87,805.30	DOLLAR GENERAL CORP	0.300	WR	BBB-	NA
05/22/2015	05/28/2015	65,339.48	GAP INC/THE	2.342	WR	BBB-	BBB-
05/22/2015	05/28/2015	20,362.64	GAP INC/THE	2.342	WR	BBB-	BBB-
05/22/2015	05/28/2015	75,515.86	DOLLAR GENERAL CORP	0.299	WR	BBB-	NA
05/22/2015	05/28/2015	70,629.50	DOLLAR GENERAL CORP	0.299	WR	BBB-	NA
05/22/2015	05/28/2015	24,073.75	DOLLAR GENERAL CORP	0.299	WR	BBB-	NA
05/22/2015	05/28/2015	109,397.70	DOLLAR GENERAL CORP	0.299	WR	BBB-	NA
05/26/2015	05/29/2015	54,638.55	GAP INC/THE	2.350	WR	BBB-	BBB-
05/26/2015	05/29/2015	103,970.98	GAP INC/THE	2.350	WR	BBB-	BBB-
05/26/2015	05/29/2015	9,461.76	DOLLAR GENERAL CORP	0.302	WR	BBB-	NA
05/26/2015	05/29/2015	84,519.13	DOLLAR GENERAL CORP	0.302	WR	BBB-	NA
05/26/2015	05/29/2015	38,062.57	DOLLAR GENERAL CORP	0.302	WR	BBB-	NA
05/26/2015	05/29/2015	32,923.52	DOLLAR GENERAL CORP	0.302	WR	BBB-	NA
05/27/2015	06/01/2015	117,242.46	GAP INC/THE	2.346	WR	BBB-	BBB-
05/27/2015	06/01/2015	26,485.41	GAP INC/THE	2.346	WR	BBB-	BBB-
05/27/2015	06/01/2015	20,446.92	DOLLAR GENERAL CORP	0.302	WR	BBB-	NA
05/27/2015	06/01/2015	35,340.97	DOLLAR GENERAL CORP	0.302	WR	BBB-	NA
05/27/2015	06/01/2015	42,929.88	DOLLAR GENERAL CORP	0.302	WR	BBB-	NA
05/28/2015	06/02/2015	34,445.82	GAP INC/THE	2.312	WR	BBB-	BBB-
05/28/2015	06/02/2015	92,869.09	GAP INC/THE	2.312	WR	BBB-	BBB-

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Trade	Settle	Principal	Description	Yield		Ratings	
05/28/2015	06/02/2015	30,685.09	GAP INC/THE	2.312	WR	BBB-	BBB-
05/29/2015	06/03/2015	212,027.90	GAP INC/THE	2.323	WR	BBB-	BBB-
05/29/2015	06/03/2015	13,522.45	GAP INC/THE	2.323	WR	BBB-	BBB-
06/01/2015	06/04/2015	78,618.38	GAP INC/THE	2.350	WR	BBB-	BBB-
06/01/2015	06/04/2015	114,941.30	GAP INC/THE	2.350	WR	BBB-	BBB-
06/01/2015	06/04/2015	26,056.61	GAP INC/THE	2.350	WR	BBB-	BBB-
06/02/2015	06/05/2015	39,444.81	GAP INC/THE	2.366	WR	BBB-	BBB-
06/02/2015	06/05/2015	144,810.01	GAP INC/THE	2.366	WR	BBB-	BBB-
06/02/2015	06/05/2015	34,413.20	GAP INC/THE	2.366	WR	BBB-	BBB-
06/03/2015	06/08/2015	26,635.97	GAP INC/THE	2.325	WR	BBB-	BBB-
06/03/2015	06/08/2015	10,532.36	GAP INC/THE	2.325	WR	BBB-	BBB-
06/04/2015	06/09/2015	87,005.84	GAP INC/THE	2.306	WR	BBB-	BBB-
06/04/2015	06/09/2015	39,062.60	GAP INC/THE	2.306	WR	BBB-	BBB-
06/05/2015	06/10/2015	97,428.36	GAP INC/THE	2.329	WR	BBB-	BBB-
06/05/2015	06/10/2015	27,451.94	GAP INC/THE	2.329	WR	BBB-	BBB-
06/11/2015	06/16/2015	11,005.75	GAP INC/THE	2.315	WR	BBB-	BBB-
06/11/2015	06/16/2015	39,792.23	GAP INC/THE	2.315	WR	BBB-	BBB-
06/11/2015	06/16/2015	16,272.61	GAP INC/THE	2.315	WR	BBB-	BBB-
06/11/2015	06/16/2015	7,985.90	GAP INC/THE	2.315	WR	BBB-	BBB-
06/11/2015	06/16/2015	802.73	GAP INC/THE	2.315	WR	BBB-	BBB-
06/11/2015	06/16/2015	5,722.05	GAP INC/THE	2.315	WR	BBB-	BBB-
06/11/2015	06/16/2015	4,676.19	GAP INC/THE	2.315	WR	BBB-	BBB-
06/11/2015	06/16/2015	26,845.76	DOLLAR GENERAL CORP	0.282	WR	BBB-	NA
06/11/2015	06/16/2015	26,838.88	DOLLAR GENERAL CORP	0.282	WR	BBB-	NA
06/11/2015	06/16/2015	176,426.05	DOLLAR GENERAL CORP	0.282	WR	BBB-	NA
06/12/2015	06/17/2015	187,427.20	GAP INC/THE	2.325	WR	BBB-	BBB-
06/12/2015	06/17/2015	42,752.69	GAP INC/THE	2.325	WR	BBB-	BBB-
06/12/2015	06/17/2015	79,338.13	GAP INC/THE	2.325	WR	BBB-	BBB-
06/12/2015	06/17/2015	16,151.18	DOLLAR GENERAL CORP	0.565	WR	BBB-	NA
06/12/2015	06/17/2015	60,962.77	DOLLAR GENERAL CORP	0.565	WR	BBB-	NA
06/12/2015	06/17/2015	49,367.80	DOLLAR GENERAL CORP	0.565	WR	BBB-	NA
06/12/2015	06/17/2015	48,355.54	DOLLAR GENERAL CORP	0.565	WR	BBB-	NA
06/12/2015	06/17/2015	9,657.86	DOLLAR GENERAL CORP	0.565	WR	BBB-	NA
06/12/2015	06/17/2015	18,175.17	DOLLAR GENERAL CORP	0.565	WR	BBB-	NA
06/12/2015	06/17/2015	4,191.15	DOLLAR GENERAL CORP	0.565	WR	BBB-	NA
06/15/2015	06/19/2015	40,645.97	GAP INC/THE	2.324	WR	BBB-	BBB-
06/15/2015	06/19/2015	13,284.69	GAP INC/THE	2.324	WR	BBB-	BBB-
06/15/2015	06/18/2015	9,753.76	GAP INC/THE	2.324	WR	BBB-	BBB-
06/15/2015	06/18/2015	187,349.80	DOLLAR GENERAL CORP	0.569	WR	BBB-	NA
06/15/2015	06/18/2015	25,370.11	DOLLAR GENERAL CORP	0.569	WR	BBB-	NA
06/16/2015	06/19/2015	4,609.01	GAP INC/THE	2.296	WR	BBB-	BBB-
06/16/2015	06/19/2015	27,027.09	GAP INC/THE	2.296	WR	BBB-	BBB-
06/16/2015	06/19/2015	11,275.14	GAP INC/THE	2.296	WR	BBB-	BBB-
06/16/2015	06/19/2015	22,719.08	GAP INC/THE	2.296	WR	BBB-	BBB-
06/16/2015	06/19/2015	49,179.97	GAP INC/THE	2.296	WR	BBB-	BBB-
06/16/2015	06/19/2015	35,511.03	DOLLAR GENERAL CORP	0.566	WR	BBB-	NA
06/16/2015	06/19/2015	107,642.72	DOLLAR GENERAL CORP	0.566	WR	BBB-	NA
06/16/2015	06/19/2015	81,186.56	DOLLAR GENERAL CORP	0.566	WR	BBB-	NA
06/17/2015	06/22/2015	19,424.74	DOLLAR GENERAL CORP	0.566	WR	BBB-	NA
06/17/2015	06/22/2015	109,002.57	DOLLAR GENERAL CORP	0.566	WR	BBB-	NA
06/18/2015	06/23/2015	59,636.41	DOLLAR GENERAL CORP	0.562	WR	BBB-	NA
06/18/2015	06/23/2015	96,643.53	DOLLAR GENERAL CORP	0.562	WR	BBB-	NA
06/19/2015	06/24/2015	40,824.84	DOLLAR GENERAL CORP	0.561	WR	BBB-	NA
06/19/2015	06/24/2015	1,807.21	DOLLAR GENERAL CORP	0.561	WR	BBB-	NA
06/19/2015	06/24/2015	183,683.57	DOLLAR GENERAL CORP	0.561	WR	BBB-	NA
06/22/2015	06/25/2015	137,844.18	DOLLAR GENERAL CORP	0.560	WR	BBB-	NA
06/22/2015	06/25/2015	61,571.29	DOLLAR GENERAL CORP	0.560	WR	BBB-	NA
06/22/2015	06/25/2015	17,551.62	DOLLAR GENERAL CORP	0.560	WR	BBB-	NA
06/23/2015	06/26/2015	40,323.64	DOLLAR GENERAL CORP	0.561	WR	BBB-	NA
06/23/2015	06/26/2015	190,287.40	DOLLAR GENERAL CORP	0.561	WR	BBB-	NA
06/23/2015	06/26/2015	26,492.44	DOLLAR GENERAL CORP	0.561	WR	BBB-	NA
06/24/2015	06/29/2015	187,893.09	DOLLAR GENERAL CORP	0.561	WR	BBB-	NA
06/24/2015	06/29/2015	17,559.92	DOLLAR GENERAL CORP	0.561	WR	BBB-	NA
06/24/2015	06/29/2015	3,687.61	DOLLAR GENERAL CORP	0.561	WR	BBB-	NA
06/25/2015	06/30/2015	5,954.51	DOLLAR GENERAL CORP	0.559	WR	BBB-	NA
06/25/2015	06/30/2015	137,946.49	DOLLAR GENERAL CORP	0.559	WR	BBB-	NA
06/26/2015	07/01/2015	510,251.55	GAP INC/THE	2.289	WR	BBB-	BBB-

9,951,713.31 136 item(s)

Trade	Settle	Principal	Description	Yield	Ratings		
<b>Retail</b>							
<b>SCIF-Wellington</b>							
04/20/2015	04/23/2015	302,338.68	LOWE'S COS INC	1.267	NA	A-	WD
04/20/2015	04/23/2015	195,374.85	TJX COMPANIES INC	1.061	NA	A+	NA
04/20/2015	04/23/2015	594,761.44	TJX COMPANIES INC	1.061	NA	A+	NA
04/20/2015	04/23/2015	216,597.94	CVS HEALTH CORP	1.160	NA	BBB+	WD
04/20/2015	04/23/2015	17,165.40	MCDONALD'S CORP	3.453	WR	A	A
04/20/2015	04/23/2015	102,468.80	COSTCO WHOLESALE CORP	4.388	NA	A+	A+
04/20/2015	04/23/2015	571,049.70	COSTCO WHOLESALE CORP	4.388	NA	A+	A+
04/20/2015	04/23/2015	204,260.00	COSTCO WHOLESALE CORP	4.388	NA	A+	A+
04/21/2015	04/24/2015	843,627.08	COSTCO WHOLESALE CORP	4.357	NA	A+	A+
06/04/2015	06/09/2015	352,747.69	WAL-MART STORES INC	2.616	Aa2	AA	AA
06/04/2015	06/09/2015	129,943.90	LOWE'S COS INC	1.311	NA	A-	WD
06/04/2015	06/09/2015	935,488.62	COSTCO WHOLESALE CORP	4.597	NA	A+	A+
06/04/2015	06/09/2015	382,617.00	COSTCO WHOLESALE CORP	4.597	NA	A+	A+
06/04/2015	06/09/2015	267,978.64	COSTCO WHOLESALE CORP	4.597	NA	A+	A+
06/04/2015	06/09/2015	1,016,978.76	WALGREENS BOOTS ALLIANCE INC	1.584	WR	BBB	NA
06/05/2015	06/10/2015	312,772.84	WALGREENS BOOTS ALLIANCE INC	1.609	WR	BBB	NA
06/08/2015	06/11/2015	41,957.95	WALGREENS BOOTS ALLIANCE INC	1.621	WR	BBB	NA
06/09/2015	06/12/2015	163,047.07	WALGREENS BOOTS ALLIANCE INC	1.604	WR	BBB	NA
06/29/2015	07/02/2015	304,291.80	WAL-MART STORES INC	2.716	Aa2	AA	AA
06/29/2015	07/02/2015	305,010.64	LOWE'S COS INC	1.362	NA	A-	WD
06/29/2015	07/02/2015	439,168.05	TJX COMPANIES INC	1.112	NA	A+	NA
06/29/2015	07/02/2015	287,101.98	CVS HEALTH CORP	1.193	NA	BBB+	WD
06/29/2015	07/02/2015	354,978.55	MCDONALD'S CORP	3.521	WR	A	A
06/29/2015	07/02/2015	266,514.80	COSTCO WHOLESALE CORP	4.765	NA	A+	A+
06/29/2015	07/02/2015	274,195.37	WALGREENS BOOTS ALLIANCE INC	1.602	WR	BBB	NA
		<b>8,882,437.55</b>	<b>25 item(s)</b>				
<b>Semiconductors</b>							
<b>SCIF-Blackrock</b>							
04/01/2015	04/07/2015	2,844.63	QUALCOMM INC	2.420	A1	A+	NA
04/01/2015	04/07/2015	11,441.74	QUALCOMM INC	2.420	A1	A+	NA
04/01/2015	04/07/2015	1,109.03	QUALCOMM INC	2.420	A1	A+	NA
04/02/2015	04/08/2015	6,415.89	QUALCOMM INC	2.472	A1	A+	NA
04/02/2015	04/08/2015	1,725.51	QUALCOMM INC	2.472	A1	A+	NA
04/02/2015	04/08/2015	828.24	QUALCOMM INC	2.472	A1	A+	NA
04/02/2015	04/08/2015	3,734.69	QUALCOMM INC	2.472	A1	A+	NA
04/02/2015	04/08/2015	1,168.83	QUALCOMM INC	2.472	A1	A+	NA
04/02/2015	04/08/2015	2,814.16	QUALCOMM INC	2.472	A1	A+	NA
04/02/2015	04/08/2015	10,024.05	QUALCOMM INC	2.472	A1	A+	NA
04/02/2015	04/08/2015	1,426.54	QUALCOMM INC	2.472	A1	A+	NA
04/02/2015	04/08/2015	1,972.64	QUALCOMM INC	2.472	A1	A+	NA
04/02/2015	04/08/2015	15,705.21	QUALCOMM INC	2.472	A1	A+	NA
04/02/2015	04/08/2015	553.62	QUALCOMM INC	2.472	A1	A+	NA
05/20/2015	05/26/2015	62,237.64	QUALCOMM INC	2.425	A1	A+	NA
05/20/2015	05/26/2015	89,952.80	QUALCOMM INC	2.425	A1	A+	NA
05/21/2015	05/27/2015	63,147.45	QUALCOMM INC	2.397	A1	A+	NA
05/21/2015	05/27/2015	198,992.79	QUALCOMM INC	2.397	A1	A+	NA
05/21/2015	05/27/2015	22,955.41	QUALCOMM INC	2.397	A1	A+	NA
05/21/2015	05/27/2015	22,958.68	QUALCOMM INC	2.397	A1	A+	NA
05/22/2015	05/28/2015	90,551.34	QUALCOMM INC	2.416	A1	A+	NA
05/22/2015	05/28/2015	44,349.55	QUALCOMM INC	2.416	A1	A+	NA
06/10/2015	06/15/2015	891,315.72	INTEL CORP	2.923	NA	A+	A+
06/10/2015	06/15/2015	884,908.93	QUALCOMM INC	2.585	A1	A+	NA
		<b>2,433,135.09</b>	<b>24 item(s)</b>				



Trade	Settle	Principal	Description	Yield	Ratings		
			<b>Software</b>				
<b>SCIF-Blackrock</b>							
06/10/2015	06/15/2015	100,242.50	ORACLE CORP	1.161	NA	AA-	A+
06/10/2015	06/15/2015	13,345.69	ORACLE CORP	1.161	NA	AA-	A+
06/10/2015	06/15/2015	16,005.77	ORACLE CORP	1.161	NA	AA-	A+
06/10/2015	06/15/2015	16,024.19	ORACLE CORP	1.161	NA	AA-	A+
06/10/2015	06/15/2015	31,451.57	ORACLE CORP	1.161	NA	AA-	A+
06/10/2015	06/15/2015	98,636.82	ORACLE CORP	1.161	NA	AA-	A+
06/10/2015	06/15/2015	893,177.12	MICROSOFT CORP	2.597	Aaa	AAA	AA+
06/11/2015	06/16/2015	239,397.72	ORACLE CORP	1.152	NA	AA-	A+
06/11/2015	06/16/2015	179,377.59	ORACLE CORP	1.152	NA	AA-	A+
06/11/2015	06/16/2015	17,021.30	ORACLE CORP	1.152	NA	AA-	A+
06/11/2015	06/16/2015	5,908.16	ORACLE CORP	1.152	NA	AA-	A+
06/11/2015	06/16/2015	2,961.24	ORACLE CORP	1.152	NA	AA-	A+
06/11/2015	06/16/2015	509,776.69	ORACLE CORP	1.152	NA	AA-	A+
06/12/2015	06/17/2015	20,851.18	ORACLE CORP	1.150	NA	AA-	A+
06/12/2015	06/17/2015	100,078.19	ORACLE CORP	1.150	NA	AA-	A+
06/12/2015	06/17/2015	6,639.00	ORACLE CORP	1.150	NA	AA-	A+
06/12/2015	06/17/2015	569,176.92	ORACLE CORP	1.150	NA	AA-	A+
06/12/2015	06/17/2015	4,061.11	ORACLE CORP	1.150	NA	AA-	A+
06/12/2015	06/17/2015	211,791.28	ORACLE CORP	1.150	NA	AA-	A+
06/12/2015	06/17/2015	24,244.55	ORACLE CORP	1.150	NA	AA-	A+
06/12/2015	06/17/2015	39,236.18	ORACLE CORP	1.150	NA	AA-	A+
06/12/2015	06/17/2015	15,408.07	ORACLE CORP	1.150	NA	AA-	A+
06/12/2015	06/17/2015	8,880.66	ORACLE CORP	1.150	NA	AA-	A+
06/26/2015	07/01/2015	558,490.80	ORACLE CORP	1.244	NA	AA-	A+
		<b>3,682,184.30</b>	<b>24 item(s)</b>				
			<b>Software</b>				
<b>SCIF-Wellington</b>							
04/07/2015	04/10/2015	266,645.91	MICROSOFT CORP	2.841	Aaa	AAA	AA+
04/07/2015	04/10/2015	397,097.15	MICROSOFT CORP	2.841	Aaa	AAA	AA+
04/07/2015	04/10/2015	171,443.96	MICROSOFT CORP	2.841	Aaa	AAA	AA+
04/07/2015	04/10/2015	472,319.66	MICROSOFT CORP	2.841	Aaa	AAA	AA+
04/20/2015	04/23/2015	149,056.72	MICROSOFT CORP	2.750	Aaa	AAA	AA+
06/04/2015	06/09/2015	877,214.00	ORACLE CORP	1.165	NA	AA-	A+
06/05/2015	06/10/2015	330,850.75	ORACLE CORP	1.164	NA	AA-	A+
06/29/2015	07/02/2015	330,030.09	ORACLE CORP	1.262	NA	AA-	A+
06/29/2015	07/02/2015	453,341.70	MICROSOFT CORP	2.727	Aaa	AAA	AA+
		<b>3,447,999.94</b>	<b>9 item(s)</b>				
			<b>Telecommunications</b>				
<b>SCIF-Blackrock</b>							
06/10/2015	06/15/2015	883,597.64	MOTOROLA SOLUTIONS INC	2.325	Baa2	BBB	BBB
		<b>883,597.64</b>	<b>1 item(s)</b>				
			<b>Transportation</b>				
<b>SCIF-Blackrock</b>							
06/10/2015	06/15/2015	309,065.97	UNION PACIFIC CORP	2.107	A3	A	NA
06/10/2015	06/15/2015	311,799.86	UNITED PARCEL SERVICE-CL B	2.788	NA	A+	NA
		<b>620,865.83</b>	<b>2 item(s)</b>				

Trade	Settle	Principal	Description	Yield	Ratings		
<b>Transportation</b>							
<b>SCIF-Wellington</b>							
04/20/2015	04/23/2015	203,478.86	UNITED PARCEL SERVICE-CL B	2.811	NA	A+	NA
06/04/2015	06/09/2015	1,915,462.08	CANADIAN NATL RAILWAY CO	1.600	A2	A	NA
06/04/2015	06/09/2015	540,398.07	UNION PACIFIC CORP	2.064	A3	A	NA
06/04/2015	06/09/2015	91,639.80	UNION PACIFIC CORP	2.064	A3	A	NA
06/04/2015	06/09/2015	1,262,967.28	UNION PACIFIC CORP	2.064	A3	A	NA
06/04/2015	06/09/2015	340,286.28	UNITED PARCEL SERVICE-CL B	2.796	NA	A+	NA
06/05/2015	06/10/2015	796,740.21	CANADIAN NATL RAILWAY CO	1.600	A2	A	NA
06/05/2015	06/10/2015	1,177,470.05	UNION PACIFIC CORP	2.053	A3	A	NA
06/05/2015	06/10/2015	140,435.40	UNITED PARCEL SERVICE-CL B	2.786	NA	A+	NA
06/08/2015	06/11/2015	271,852.20	UNION PACIFIC CORP	2.084	A3	A	NA
06/08/2015	06/11/2015	889,093.92	UNION PACIFIC CORP	2.084	A3	A	NA
06/08/2015	06/11/2015	19,987.32	UNITED PARCEL SERVICE-CL B	2.820	NA	A+	NA
06/09/2015	06/12/2015	400,106.80	UNION PACIFIC CORP	2.108	A3	A	NA
06/09/2015	06/12/2015	130,303.55	UNION PACIFIC CORP	2.108	A3	A	NA
06/09/2015	06/12/2015	51,832.84	UNITED PARCEL SERVICE-CL B	2.811	NA	A+	NA
06/10/2015	06/15/2015	656,883.48	UNION PACIFIC CORP	2.107	A3	A	NA
06/10/2015	06/15/2015	39,894.00	UNION PACIFIC CORP	2.107	A3	A	NA
06/11/2015	06/16/2015	312,019.96	UNION PACIFIC CORP	2.081	A3	A	NA
06/11/2015	06/16/2015	272,798.28	UNION PACIFIC CORP	2.081	A3	A	NA
06/12/2015	06/17/2015	291,889.93	UNION PACIFIC CORP	2.090	A3	A	NA
06/15/2015	06/18/2015	241,294.80	UNION PACIFIC CORP	2.089	A3	A	NA
06/16/2015	06/19/2015	311,920.76	UNION PACIFIC CORP	2.089	A3	A	NA
06/17/2015	06/22/2015	140,866.18	UNION PACIFIC CORP	2.076	A3	A	NA
06/18/2015	06/23/2015	102,388.40	UNION PACIFIC CORP	2.053	A3	A	NA
06/19/2015	06/24/2015	239,151.67	UNION PACIFIC CORP	2.077	A3	A	NA
06/29/2015	07/02/2015	350,490.59	CANADIAN NATL RAILWAY CO	1.637	A2	A	NA
06/29/2015	07/02/2015	186,780.70	UNION PACIFIC CORP	2.198	A3	A	NA
06/29/2015	07/02/2015	501,587.28	UNITED PARCEL SERVICE-CL B	2.877	NA	A+	NA
		<b>11,880,020.69</b>	<b>28 item(s)</b>				

<b>Total Purchases</b>			
<b>SCIF REIT</b>	<b>12,534,671.54</b>	<b>2 item(s)</b>	

<b>Total Purchases</b>			
<b>BlackRock Investment Mgt</b>	<b>35,542,158.91</b>	<b>327 item(s)</b>	

<b>Total Purchases</b>			
<b>Wellington Management</b>	<b>41,680,476.13</b>	<b>128 item(s)</b>	

<b>Grand Total</b>			
<b>EQUITY PURCHASES</b>	<b>89,757,306.58</b>	<b>457 item(s)</b>	



## EQUITY SALES

Trade	Settle	Principal	Description	Yield		Ratings	
			<b>Aerospace/Defense</b>				
<b>SCIF-Blackrock</b>							
04/17/2015	04/22/2015	(198,753.77)	NORTHROP GRUMMAN CORP	1.748	NA	BBB+	BBB+
04/17/2015	04/22/2015	(125,491.68)	NORTHROP GRUMMAN CORP	1.748	NA	BBB+	BBB+
04/20/2015	04/23/2015	(217,269.50)	NORTHROP GRUMMAN CORP	1.721	NA	BBB+	BBB+
04/20/2015	04/23/2015	(54,052.12)	NORTHROP GRUMMAN CORP	1.721	NA	BBB+	BBB+
04/21/2015	04/24/2015	(94,326.51)	NORTHROP GRUMMAN CORP	1.723	NA	BBB+	BBB+
04/21/2015	04/24/2015	(230,509.77)	NORTHROP GRUMMAN CORP	1.723	NA	BBB+	BBB+
04/22/2015	04/27/2015	(211,708.73)	NORTHROP GRUMMAN CORP	1.728	NA	BBB+	BBB+
06/26/2015	07/01/2015	(415,476.43)	LOCKHEED MARTIN CORP	3.091	Baa1	A-	A-
06/26/2015	07/01/2015	(436,871.67)	NORTHROP GRUMMAN CORP	1.792	NA	BBB+	BBB+
06/30/2015	07/06/2015	(151,516.77)	RAYTHEON COMPANY	2.665	NA	A	A-
06/30/2015	07/06/2015	(15,531.46)	RAYTHEON COMPANY	2.665	NA	A	A-
		<b>(2,151,508.41)</b>	<b>11 item(s)</b>				
			<b>Aerospace/Defense</b>				
<b>SCIF-Wellington</b>							
04/20/2015	04/23/2015	(1,867.00)	UNITED TECHNOLOGIES CORP	2.068	A2	A	A
04/20/2015	04/23/2015	(142,903.21)	NORTHROP GRUMMAN CORP	1.721	NA	BBB+	BBB+
06/04/2015	06/09/2015	(1,336,457.01)	UNITED TECHNOLOGIES CORP	2.099	A2	A	A
06/04/2015	06/09/2015	(128,774.63)	UNITED TECHNOLOGIES CORP	2.099	A2	A	A
06/04/2015	06/09/2015	(42,156.43)	NORTHROP GRUMMAN CORP	1.834	NA	BBB+	BBB+
		<b>(1,652,158.28)</b>	<b>5 item(s)</b>				
			<b>Apparel</b>				
<b>SCIF-Blackrock</b>							
06/10/2015	06/15/2015	(843,556.87)	VF CORP	1.746	NA	A	NA
06/11/2015	06/16/2015	(71,901.23)	VF CORP	1.757	NA	A	NA
06/11/2015	06/16/2015	(69,041.32)	VF CORP	1.757	NA	A	NA
06/12/2015	06/17/2015	(77,391.22)	VF CORP	1.767	NA	A	NA
06/15/2015	06/18/2015	(118,144.69)	VF CORP	1.776	NA	A	NA
06/15/2015	06/18/2015	(40,818.86)	VF CORP	1.776	NA	A	NA
06/16/2015	06/19/2015	(119,045.76)	VF CORP	1.762	NA	A	NA
06/16/2015	06/19/2015	(4,757.80)	VF CORP	1.762	NA	A	NA
06/17/2015	06/22/2015	(47,578.86)	VF CORP	1.760	NA	A	NA
06/17/2015	06/22/2015	(35,815.21)	VF CORP	1.760	NA	A	NA
06/18/2015	06/23/2015	(97,699.77)	VF CORP	1.740	NA	A	NA
06/18/2015	06/23/2015	(79,188.41)	VF CORP	1.740	NA	A	NA
06/19/2015	06/24/2015	(120,673.80)	VF CORP	1.744	NA	A	NA
06/22/2015	06/25/2015	(72,366.30)	VF CORP	1.743	NA	A	NA
06/23/2015	06/26/2015	(372,729.47)	VF CORP	1.715	NA	A	NA
06/23/2015	06/26/2015	(150,298.86)	VF CORP	1.715	NA	A	NA
06/24/2015	06/29/2015	(96,999.09)	VF CORP	1.740	NA	A	NA
06/25/2015	06/30/2015	(77,364.54)	VF CORP	1.734	NA	A	NA
06/25/2015	06/30/2015	(53,204.43)	VF CORP	1.734	NA	A	NA
06/26/2015	07/01/2015	(15,568.56)	VF CORP	1.727	NA	A	NA
06/26/2015	07/01/2015	(37,019.55)	VF CORP	1.727	NA	A	NA
06/26/2015	07/01/2015	(108,369.79)	VF CORP	1.727	NA	A	NA
06/29/2015	07/02/2015	(136,482.83)	VF CORP	1.776	NA	A	NA
06/30/2015	07/06/2015	(9,644.64)	VF CORP	1.753	A3	A	A
06/30/2015	07/06/2015	(110,561.35)	VF CORP	1.753	A3	A	A
06/30/2015	07/06/2015	(18,461.52)	VF CORP	1.753	A3	A	A
		<b>(2,984,684.73)</b>	<b>26 item(s)</b>				
			<b>Apparel</b>				
<b>SCIF-Wellington</b>							
06/04/2015	06/09/2015	(605,345.97)	NIKE INC -CL B	1.059	NA	AA-	NA
		<b>(605,345.97)</b>	<b>1 item(s)</b>				

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Trade	Settle	Principal	Description	Yield		Ratings	
<b>Banks</b>							
<b>SCIF-Blackrock</b>							
05/20/2015	05/26/2015	(112,512.58)	FIFTH THIRD BANCORP	2.540	Baa1	BBB+	A
05/20/2015	05/26/2015	(12,077.29)	FIFTH THIRD BANCORP	2.540	Baa1	BBB+	A
05/20/2015	05/26/2015	(59,721.18)	FIFTH THIRD BANCORP	2.540	Baa1	BBB+	A
05/20/2015	05/26/2015	(155,976.76)	FIFTH THIRD BANCORP	2.540	Baa1	BBB+	A
05/21/2015	05/27/2015	(98,828.97)	FIFTH THIRD BANCORP	2.541	Baa1	BBB+	A
05/21/2015	05/27/2015	(14,151.13)	FIFTH THIRD BANCORP	2.541	Baa1	BBB+	A
05/21/2015	05/27/2015	(65,092.18)	FIFTH THIRD BANCORP	2.541	Baa1	BBB+	A
05/22/2015	05/28/2015	(79,444.13)	FIFTH THIRD BANCORP	2.535	Baa1	BBB+	A
05/26/2015	05/29/2015	(8,951.04)	FIFTH THIRD BANCORP	2.547	Baa1	BBB+	A
05/26/2015	05/29/2015	(225,759.70)	FIFTH THIRD BANCORP	2.547	Baa1	BBB+	A
05/26/2015	05/29/2015	(93,112.85)	FIFTH THIRD BANCORP	2.547	Baa1	BBB+	A
05/26/2015	05/29/2015	(27,595.54)	FIFTH THIRD BANCORP	2.547	Baa1	BBB+	A
05/27/2015	06/01/2015	(6,424.47)	FIFTH THIRD BANCORP	2.523	Baa1	BBB+	A
05/27/2015	06/01/2015	(7,108.81)	FIFTH THIRD BANCORP	2.523	Baa1	BBB+	A
05/27/2015	06/01/2015	(14,807.61)	FIFTH THIRD BANCORP	2.523	Baa1	BBB+	A
05/27/2015	06/01/2015	(198,377.89)	FIFTH THIRD BANCORP	2.523	Baa1	BBB+	A
05/28/2015	06/02/2015	(82,233.31)	FIFTH THIRD BANCORP	2.526	Baa1	BBB+	A
05/28/2015	06/02/2015	(141,849.93)	FIFTH THIRD BANCORP	2.526	Baa1	BBB+	A
05/29/2015	06/03/2015	(37,907.20)	FIFTH THIRD BANCORP	2.569	Baa1	BBB+	A
05/29/2015	06/03/2015	(34,682.34)	FIFTH THIRD BANCORP	2.569	Baa1	BBB+	A
05/29/2015	06/03/2015	(85,815.53)	FIFTH THIRD BANCORP	2.569	Baa1	BBB+	A
05/29/2015	06/03/2015	(28,060.08)	FIFTH THIRD BANCORP	2.569	Baa1	BBB+	A
05/29/2015	06/03/2015	(42,172.70)	FIFTH THIRD BANCORP	2.569	Baa1	BBB+	A
05/29/2015	06/03/2015	(64,933.61)	FIFTH THIRD BANCORP	2.569	Baa1	BBB+	A
05/29/2015	06/03/2015	(289,531.02)	FIFTH THIRD BANCORP	2.569	Baa1	BBB+	A
05/29/2015	06/03/2015	(251,720.49)	FIFTH THIRD BANCORP	2.569	Baa1	BBB+	A
06/01/2015	06/04/2015	(13,832.82)	FIFTH THIRD BANCORP	2.592	Baa1	BBB+	A
06/01/2015	06/04/2015	(13,843.20)	FIFTH THIRD BANCORP	2.592	Baa1	BBB+	A
06/01/2015	06/04/2015	(41,459.68)	FIFTH THIRD BANCORP	2.592	Baa1	BBB+	A
06/01/2015	06/04/2015	(276,908.89)	FIFTH THIRD BANCORP	2.592	Baa1	BBB+	A
06/02/2015	06/05/2015	(27,887.08)	FIFTH THIRD BANCORP	2.560	Baa1	BBB+	A
06/02/2015	06/05/2015	(405,754.16)	FIFTH THIRD BANCORP	2.560	Baa1	BBB+	A
06/02/2015	06/05/2015	(42,295.40)	FIFTH THIRD BANCORP	2.560	Baa1	BBB+	A
06/03/2015	06/08/2015	(171,973.27)	FIFTH THIRD BANCORP	2.528	Baa1	BBB+	A
06/04/2015	06/09/2015	(3,524.21)	FIFTH THIRD BANCORP	2.555	Baa1	BBB+	A
06/04/2015	06/09/2015	(137,533.43)	FIFTH THIRD BANCORP	2.555	Baa1	BBB+	A
06/04/2015	06/09/2015	(113,035.76)	FIFTH THIRD BANCORP	2.555	Baa1	BBB+	A
06/05/2015	06/10/2015	(148,720.98)	FIFTH THIRD BANCORP	2.495	Baa1	BBB+	A
		<b>(3,635,617.22)</b>	<b>38 item(s)</b>				
<b>Banks</b>							
<b>SCIF-Wellington</b>							
06/04/2015	06/09/2015	(783,614.84)	PNC FINANCIAL SERVICES GROUP	2.053	A3	A-	A+
		<b>(783,614.84)</b>	<b>1 item(s)</b>				
<b>Beverages</b>							
<b>SCIF-Blackrock</b>							
05/20/2015	05/26/2015	(1,027,584.89)	BROWN-FORMAN CORP-CLASS B	1.272	NA	A-	A+
		<b>(1,027,584.89)</b>	<b>1 item(s)</b>				
<b>Beverages</b>							
<b>SCIF-Wellington</b>							
04/20/2015	04/23/2015	(315,287.51)	COCA-COLA CO/THE	3.062	NA	AA	A+
06/04/2015	06/09/2015	(324,373.82)	COCA-COLA CO/THE	3.067	NA	AA	A+
		<b>(639,661.33)</b>	<b>2 item(s)</b>				

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Trade	Settle	Principal	Description	Yield		Ratings		
<b>Chemicals</b>								
<b>SCIF-Blackrock</b>								
05/20/2015	05/26/2015	(267,790.64)	DU PONT (E.I.) DE NEMOURS	2.689	A2	A	A	
05/20/2015	05/26/2015	(417,338.54)	DU PONT (E.I.) DE NEMOURS	2.689	A2	A	A	
05/21/2015	05/27/2015	(225,674.99)	DU PONT (E.I.) DE NEMOURS	2.677	A2	A	A	
05/21/2015	05/27/2015	(31,463.14)	DU PONT (E.I.) DE NEMOURS	2.677	A2	A	A	
05/21/2015	05/27/2015	(94,429.01)	DU PONT (E.I.) DE NEMOURS	2.677	A2	A	A	
05/21/2015	05/27/2015	(18,947.30)	DU PONT (E.I.) DE NEMOURS	2.677	A2	A	A	
		<b>(1,055,643.62)</b>	<b>6 item(s)</b>					
<b>Chemicals</b>								
<b>SCIF-Wellington</b>								
04/20/2015	04/23/2015	(293,042.98)	ECOLAB INC	1.042	NA	BBB+	NA	
04/20/2015	04/23/2015	(205,113.46)	PRAXAIR INC	2.186	NA	A	NA	
06/04/2015	06/09/2015	(166,179.65)	ECOLAB INC	1.061	NA	BBB+	NA	
06/04/2015	06/09/2015	(468,393.33)	PRAXAIR INC	2.249	NA	A	NA	
		<b>(1,132,729.42)</b>	<b>4 item(s)</b>					
<b>Commercial Services</b>								
<b>SCIF-Blackrock</b>								
05/20/2015	05/26/2015	(11,047.57)	AUTOMATIC DATA PROCESSING	2.219	Aa1	AA	NA	
05/20/2015	05/26/2015	(53,185.03)	AUTOMATIC DATA PROCESSING	2.219	Aa1	AA	NA	
05/20/2015	05/26/2015	(124,857.69)	AUTOMATIC DATA PROCESSING	2.219	Aa1	AA	NA	
05/21/2015	05/27/2015	(25,469.27)	AUTOMATIC DATA PROCESSING	2.223	Aa1	AA	NA	
05/21/2015	05/27/2015	(18,597.15)	AUTOMATIC DATA PROCESSING	2.223	Aa1	AA	NA	
05/21/2015	05/27/2015	(154,932.87)	AUTOMATIC DATA PROCESSING	2.223	Aa1	AA	NA	
05/21/2015	05/27/2015	(7,089.38)	AUTOMATIC DATA PROCESSING	2.223	Aa1	AA	NA	
05/22/2015	05/28/2015	(61,735.17)	AUTOMATIC DATA PROCESSING	2.235	Aa1	AA	NA	
05/22/2015	05/28/2015	(22,976.92)	AUTOMATIC DATA PROCESSING	2.235	Aa1	AA	NA	
05/26/2015	05/29/2015	(71,398.00)	AUTOMATIC DATA PROCESSING	2.271	Aa1	AA	NA	
05/27/2015	06/01/2015	(12,161.03)	AUTOMATIC DATA PROCESSING	2.258	Aa1	AA	NA	
05/27/2015	06/01/2015	(160,412.10)	AUTOMATIC DATA PROCESSING	2.258	Aa1	AA	NA	
05/28/2015	06/02/2015	(66,817.51)	AUTOMATIC DATA PROCESSING	2.257	Aa1	AA	NA	
05/28/2015	06/02/2015	(30,474.79)	AUTOMATIC DATA PROCESSING	2.257	Aa1	AA	NA	
05/29/2015	06/03/2015	(8,512.35)	AUTOMATIC DATA PROCESSING	2.269	Aa1	AA	NA	
05/29/2015	06/03/2015	(48,520.24)	AUTOMATIC DATA PROCESSING	2.269	Aa1	AA	NA	
06/01/2015	06/04/2015	(30,379.87)	AUTOMATIC DATA PROCESSING	2.274	Aa1	AA	NA	
06/01/2015	06/04/2015	(123,408.46)	AUTOMATIC DATA PROCESSING	2.274	Aa1	AA	NA	
06/02/2015	06/05/2015	(36,058.45)	AUTOMATIC DATA PROCESSING	2.271	Aa1	AA	NA	
06/02/2015	06/05/2015	(1,880.01)	AUTOMATIC DATA PROCESSING	2.271	Aa1	AA	NA	
06/02/2015	06/05/2015	(108,939.11)	AUTOMATIC DATA PROCESSING	2.271	Aa1	AA	NA	
06/03/2015	06/08/2015	(11,576.24)	AUTOMATIC DATA PROCESSING	2.270	Aa1	AA	NA	
06/03/2015	06/08/2015	(108,945.17)	AUTOMATIC DATA PROCESSING	2.270	Aa1	AA	NA	
06/04/2015	06/09/2015	(125,412.47)	AUTOMATIC DATA PROCESSING	2.307	Aa1	AA	NA	
		<b>(1,424,786.85)</b>	<b>24 item(s)</b>					
<b>Commercial Services</b>								
<b>SCIF-Wellington</b>								
06/04/2015	06/09/2015	(394,638.01)	AUTOMATIC DATA PROCESSING	2.307	Aa1	AA	NA	
		<b>(394,638.01)</b>	<b>1 item(s)</b>					
<b>Computers</b>								
<b>SCIF-Blackrock</b>								
06/11/2015	06/16/2015	(241,033.66)	INTL BUSINESS MACHINES CORP	2.724	Aa3	AA-	A+	
06/11/2015	06/16/2015	(165,483.64)	INTL BUSINESS MACHINES CORP	2.724	Aa3	AA-	A+	
06/12/2015	06/17/2015	(391,454.58)	INTL BUSINESS MACHINES CORP	2.755	Aa3	AA-	A+	
06/15/2015	06/18/2015	(291,063.65)	INTL BUSINESS MACHINES CORP	2.766	Aa3	AA-	A+	
		<b>(1,089,035.53)</b>	<b>4 item(s)</b>					

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Trade	Settle	Principal	Description	Yield	Ratings		
<b>Cosmetics/Personal Care</b>							
<b>SCIF-Wellington</b>							
04/20/2015	04/23/2015	(40,614.56)	PROCTER & GAMBLE CO/THE	3.107	Aa3	AA-	NA
04/20/2015	04/23/2015	(30,103.69)	COLGATE-PALMOLIVE CO	2.133	NA	AA-	AA-
06/05/2015	06/10/2015	(62,058.93)	PROCTER & GAMBLE CO/THE	3.351	Aa3	AA-	NA
06/05/2015	06/10/2015	(225,108.35)	PROCTER & GAMBLE CO/THE	3.351	Aa3	AA-	NA
06/05/2015	06/10/2015	(30,977.42)	PROCTER & GAMBLE CO/THE	3.351	Aa3	AA-	NA
06/08/2015	06/11/2015	(853,799.04)	PROCTER & GAMBLE CO/THE	3.337	Aa3	AA-	NA
		<b>(1,242,661.99)</b>	<b>6 item(s)</b>				
<b>Diversified Financial Services</b>							
<b>SCIF-Blackrock</b>							
06/11/2015	06/16/2015	(238,033.86)	AMERICAN EXPRESS CO	1.295	A3	BBB+	A+
06/11/2015	06/16/2015	(12,050.77)	AMERICAN EXPRESS CO	1.295	A3	BBB+	A+
06/12/2015	06/17/2015	(41,206.80)	AMERICAN EXPRESS CO	1.308	A3	BBB+	A+
06/12/2015	06/17/2015	(10,333.50)	AMERICAN EXPRESS CO	1.308	A3	BBB+	A+
06/12/2015	06/17/2015	(398,614.87)	AMERICAN EXPRESS CO	1.308	A3	BBB+	A+
06/15/2015	06/18/2015	(230,371.70)	AMERICAN EXPRESS CO	1.313	A3	BBB+	A+
06/15/2015	06/18/2015	(100,263.35)	AMERICAN EXPRESS CO	1.313	A3	BBB+	A+
06/15/2015	06/18/2015	(50,149.61)	AMERICAN EXPRESS CO	1.313	A3	BBB+	A+
		<b>(1,081,024.46)</b>	<b>8 item(s)</b>				
<b>Diversified Finan Serv</b>							
<b>SCIF-Wellington</b>							
06/04/2015	06/09/2015	(77,478.23)	BLACKROCK INC	2.296	A1	AA-	NA
		<b>(77,478.23)</b>	<b>1 item(s)</b>				
<b>Electric</b>							
<b>SCIF-Wellington</b>							
04/20/2015	04/23/2015	(191,139.43)	DOMINION RESOURCES INC/VA	3.364	NA	A-	BBB+
06/04/2015	06/09/2015	(476,594.62)	DOMINION RESOURCES INC/VA	3.674	NA	A-	BBB+
06/05/2015	06/10/2015	(409,045.04)	DOMINION RESOURCES INC/VA	3.716	NA	A-	BBB+
06/08/2015	06/11/2015	(248,214.37)	DOMINION RESOURCES INC/VA	3.729	NA	A-	BBB+
06/08/2015	06/11/2015	(227,799.54)	DOMINION RESOURCES INC/VA	3.729	NA	A-	BBB+
06/09/2015	06/12/2015	(488,506.27)	DOMINION RESOURCES INC/VA	3.734	NA	A-	BBB+
06/10/2015	06/15/2015	(803,678.00)	DOMINION RESOURCES INC/VA	3.733	NA	A-	BBB+
06/11/2015	06/16/2015	(228,387.39)	DOMINION RESOURCES INC/VA	3.710	NA	A-	BBB+
06/12/2015	06/17/2015	(1,559,197.97)	DOMINION RESOURCES INC/VA	3.735	NA	A-	BBB+
06/17/2015	06/22/2015	(230,787.75)	DOMINION RESOURCES INC/VA	3.669	NA	A-	BBB+
06/18/2015	06/23/2015	(887,077.48)	DOMINION RESOURCES INC/VA	3.624	NA	A-	BBB+
		<b>(5,750,427.86)</b>	<b>11 item(s)</b>				
<b>Electronics</b>							
<b>SCIF-Wellington</b>							
04/20/2015	04/23/2015	(60,882.92)	HONEYWELL INTERNATIONAL INC	1.886	A2	A	A
		<b>(60,882.92)</b>	<b>1 item(s)</b>				
<b>Healthcare-Products</b>							
<b>SCIF-Wellington</b>							
06/04/2015	06/09/2015	(1,345,554.95)	MEDTRONIC PLC	1.604	NA	A	NA
06/29/2015	07/02/2015	(12,740,766.70)	MEDTRONIC PLC	1.767	NA	A	NA
		<b>(14,086,321.65)</b>	<b>2 item(s)</b>				
<b>Healthcare-Services</b>							
<b>SCIF-Wellington</b>							
04/20/2015	04/23/2015	(314,638.94)	UNITEDHEALTH GROUP INC	1.265	A3	A+	A
06/04/2015	06/09/2015	(51,581.69)	UNITEDHEALTH GROUP INC	1.285	A3	A+	A
		<b>(366,220.63)</b>	<b>2 item(s)</b>				

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Trade	Settle	Principal	Description	Yield		Ratings	
<b>SCIF-Blackrock</b>			<b>Insurance</b>				
05/20/2015	05/26/2015	(796.96)	CHUBB CORP	2.078	NA	A+	AA-
05/20/2015	05/26/2015	(68,651.11)	CHUBB CORP	2.078	NA	A+	AA-
05/21/2015	05/27/2015	(78,073.68)	CHUBB CORP	2.088	NA	A+	AA-
05/22/2015	05/28/2015	(87,431.17)	CHUBB CORP	2.105	NA	A+	AA-
05/26/2015	05/29/2015	(134,186.89)	CHUBB CORP	2.126	NA	A+	AA-
05/26/2015	05/29/2015	(39,109.86)	CHUBB CORP	2.126	NA	A+	AA-
05/27/2015	06/01/2015	(96,351.30)	CHUBB CORP	2.109	NA	A+	AA-
05/28/2015	06/02/2015	(106,027.42)	CHUBB CORP	2.106	NA	A+	AA-
05/29/2015	06/03/2015	(192,683.33)	CHUBB CORP	2.123	NA	A+	AA-
05/29/2015	06/03/2015	(385,750.00)	CHUBB CORP	2.123	NA	A+	AA-
05/29/2015	06/03/2015	(274,052.51)	CHUBB CORP	2.123	NA	A+	AA-
05/29/2015	06/03/2015	(25,417.78)	CHUBB CORP	2.123	NA	A+	AA-
06/01/2015	06/04/2015	(402,069.57)	CHUBB CORP	2.134	NA	A+	AA-
06/02/2015	06/05/2015	(496,507.48)	CHUBB CORP	2.131	NA	A+	AA-
06/03/2015	06/08/2015	(344,381.41)	CHUBB CORP	2.128	NA	A+	AA-
06/04/2015	06/09/2015	(95,114.14)	CHUBB CORP	2.150	NA	A+	AA-
06/04/2015	06/09/2015	(303,851.80)	CHUBB CORP	2.150	NA	A+	AA-
06/04/2015	06/09/2015	(94,791.89)	CHUBB CORP	2.150	NA	A+	AA-
06/04/2015	06/09/2015	(94,796.81)	CHUBB CORP	2.150	NA	A+	AA-
06/05/2015	06/10/2015	(227,388.30)	CHUBB CORP	2.170	NA	A+	AA-
		<b>(3,547,433.41)</b>	<b>20 item(s)</b>				
			<b>Insurance</b>				
<b>SCIF-Wellington</b>							
06/04/2015	06/09/2015	(706,039.03)	MARSH & MCLENNAN COS	1.934	NA	A-	BBB+
		<b>(706,039.03)</b>	<b>1 item(s)</b>				
			<b>Media</b>				
<b>SCIF-Blackrock</b>							
06/10/2015	06/15/2015	(5,262.20)	COMCAST CORP-SPECIAL CL A	1.602	NA	A-	A-
06/10/2015	06/15/2015	(9,382.86)	COMCAST CORP-SPECIAL CL A	1.602	NA	A-	A-
06/10/2015	06/15/2015	(6,489.19)	COMCAST CORP-SPECIAL CL A	1.602	NA	A-	A-
06/10/2015	06/15/2015	(237,511.26)	COMCAST CORP-SPECIAL CL A	1.602	NA	A-	A-
06/10/2015	06/15/2015	(1,271,856.63)	COMCAST CORP-SPECIAL CL A	1.602	NA	A-	A-
06/10/2015	06/15/2015	(23,842.00)	COMCAST CORP-SPECIAL CL A	1.602	NA	A-	A-
06/11/2015	06/16/2015	(359,107.02)	COMCAST CORP-SPECIAL CL A	1.587	NA	A-	A-
06/11/2015	06/16/2015	(1,746.48)	COMCAST CORP-SPECIAL CL A	1.587	NA	A-	A-
06/11/2015	06/16/2015	(2,112,930.13)	COMCAST CORP-SPECIAL CL A	1.587	NA	A-	A-
06/11/2015	06/16/2015	(239,061.80)	COMCAST CORP-SPECIAL CL A	1.587	NA	A-	A-
06/12/2015	06/17/2015	(171,701.91)	COMCAST CORP-SPECIAL CL A	1.600	NA	A-	A-
06/12/2015	06/17/2015	(19,615.45)	COMCAST CORP-SPECIAL CL A	1.600	NA	A-	A-
		<b>(4,458,506.93)</b>	<b>12 item(s)</b>				
			<b>Media</b>				
<b>SCIF-Wellington</b>							
04/20/2015	04/23/2015	(122,814.59)	WALT DISNEY CO/THE	1.063	NA	A	A
06/04/2015	06/09/2015	(415,246.80)	WALT DISNEY CO/THE	1.042	NA	A	A
		<b>(538,061.39)</b>	<b>2 item(s)</b>				
			<b>Oil&amp;Gas</b>				
<b>SCIF-Blackrock</b>							
05/21/2015	05/27/2015	(13,507.54)	PHILLIPS 66	2.543	A3	BBB+	NA
05/21/2015	05/27/2015	(156,119.45)	PHILLIPS 66	2.543	A3	BBB+	NA
05/22/2015	05/28/2015	(108,088.43)	PHILLIPS 66	2.545	A3	BBB+	NA
05/26/2015	05/29/2015	(169,642.16)	PHILLIPS 66	2.596	A3	BBB+	NA
05/27/2015	06/01/2015	(231,987.21)	PHILLIPS 66	2.601	A3	BBB+	NA
05/28/2015	06/02/2015	(161,987.99)	PHILLIPS 66	2.589	A3	BBB+	NA
05/29/2015	06/03/2015	(235,133.71)	PHILLIPS 66	2.604	A3	BBB+	NA
06/01/2015	06/04/2015	(229,044.77)	PHILLIPS 66	2.596	A3	BBB+	NA
06/02/2015	06/05/2015	(264,480.51)	PHILLIPS 66	2.605	A3	BBB+	NA
06/03/2015	06/08/2015	(176,902.07)	PHILLIPS 66	2.631	A3	BBB+	NA
		<b>(1,746,893.84)</b>	<b>10 item(s)</b>				
			<b>Oil&amp;Gas</b>				
<b>SCIF-Wellington</b>							
04/20/2015	04/23/2015	(664,478.77)	CHEVRON CORP	3.881	Aa1	AA	WD
04/20/2015	04/23/2015	(701,585.58)	EXXON MOBIL CORP	3.163	Aaa	AAA	WD
04/21/2015	04/24/2015	(209,623.30)	CHEVRON CORP	3.899	Aa1	AA	WD
		<b>(1,575,687.65)</b>	<b>3 item(s)</b>				

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Trade	Settle	Principal	Description	Yield		Ratings	
<b>Pharmaceuticals</b>							
<b>SCIF-Blackrock</b>							
06/11/2015	06/16/2015	(386,768.36)	BRISTOL-MYERS SQUIBB CO	2.216	NA	A+	A-
06/11/2015	06/16/2015	(360,138.72)	BRISTOL-MYERS SQUIBB CO	2.216	NA	A+	A-
06/11/2015	06/16/2015	(259,240.48)	BRISTOL-MYERS SQUIBB CO	2.216	NA	A+	A-
06/11/2015	06/16/2015	(85,605.91)	BRISTOL-MYERS SQUIBB CO	2.216	NA	A+	A-
06/12/2015	06/17/2015	(291,418.45)	BRISTOL-MYERS SQUIBB CO	2.237	NA	A+	A-
06/12/2015	06/17/2015	(9,194.95)	BRISTOL-MYERS SQUIBB CO	2.237	NA	A+	A-
		<b>(1,392,366.87)</b>	<b>6 item(s)</b>				
<b>Pharmaceuticals</b>							
<b>SCIF-Wellington</b>							
04/20/2015	04/23/2015	(203,759.80)	MERCK & CO. INC.	3.090	WR	AA	A+
04/20/2015	04/23/2015	(203,591.33)	CARDINAL HEALTH INC	1.520	NA	A-	BBB+
04/20/2015	04/23/2015	(102,803.11)	PFIZER INC	3.029	A1	AA	A+
06/04/2015	06/09/2015	(880,414.48)	MERCK & CO. INC.	2.991	WR	AA	A+
06/04/2015	06/09/2015	(29,241.63)	PFIZER INC	3.152	A1	AA	A+
06/04/2015	06/09/2015	(162,455.10)	JOHNSON & JOHNSON	2.871	Aaa	AAA	AAA
		<b>(1,582,265.45)</b>	<b>6 item(s)</b>				
<b>Pipelines</b>							
<b>SCIF-Wellington</b>							
04/07/2015	04/10/2015	(713,089.25)	ENBRIDGE INC	2.661	Baa1	A-	NA
04/08/2015	04/13/2015	(572,890.93)	ENBRIDGE INC	2.671	Baa1	A-	NA
04/09/2015	04/14/2015	(779,569.40)	ENBRIDGE INC	2.639	Baa1	A-	NA
04/20/2015	04/23/2015	(101,045.65)	ENBRIDGE INC	2.473	Baa1	A-	NA
04/21/2015	04/24/2015	(787,444.68)	ENBRIDGE INC	2.494	Baa1	A-	NA
06/04/2015	06/09/2015	(643,544.22)	ENBRIDGE INC	2.932	Baa1	A-	NA
06/05/2015	06/10/2015	(211,695.45)	ENBRIDGE INC	2.955	Baa1	A-	NA
06/08/2015	06/11/2015	(600,555.94)	ENBRIDGE INC	3.056	Baa1	A-	NA
06/09/2015	06/12/2015	(1,221,164.89)	ENBRIDGE INC	3.020	Baa1	A-	NA
06/10/2015	06/15/2015	(826,344.68)	ENBRIDGE INC	2.994	Baa1	A-	NA
06/11/2015	06/16/2015	(119,782.65)	ENBRIDGE INC	3.015	Baa1	A-	NA
06/12/2015	06/17/2015	(239,550.81)	ENBRIDGE INC	3.065	Baa1	A-	NA
06/15/2015	06/18/2015	(443,007.70)	ENBRIDGE INC	3.062	Baa1	A-	NA
06/16/2015	06/19/2015	(396,470.53)	ENBRIDGE INC	3.074	Baa1	A-	NA
06/17/2015	06/22/2015	(131,318.28)	ENBRIDGE INC	3.058	Baa1	A-	NA
06/18/2015	06/23/2015	(81,925.49)	ENBRIDGE INC	3.053	Baa1	A-	NA
06/18/2015	06/23/2015	(241,072.97)	ENBRIDGE INC	3.053	Baa1	A-	NA
		<b>(8,110,473.52)</b>	<b>17 item(s)</b>				
<b>REITS</b>							
<b>SCIF-Wellington</b>							
06/04/2015	06/09/2015	(237,941.59)	PUBLIC STORAGE	2.920	NA	A	A+
		<b>(237,941.59)</b>	<b>1 item(s)</b>				
<b>Retail</b>							
<b>SCIF-Blackrock</b>							
04/17/2015	04/22/2015	(1,235,717.22)	WAL-MART STORES INC	2.478	Aa2	AA	AA
04/20/2015	04/23/2015	(638,479.22)	WAL-MART STORES INC	2.471	Aa2	AA	AA
04/21/2015	04/24/2015	(571,398.89)	WAL-MART STORES INC	2.473	Aa2	AA	AA
06/11/2015	06/16/2015	(254,445.65)	MCDONALD'S CORP	3.514	WR	A	A
06/11/2015	06/16/2015	(16,833.81)	MCDONALD'S CORP	3.514	WR	A	A
06/11/2015	06/16/2015	(112,776.79)	MCDONALD'S CORP	3.514	WR	A	A
06/12/2015	06/17/2015	(31,595.78)	MCDONALD'S CORP	3.535	WR	A	A
06/12/2015	06/17/2015	(36,335.05)	MCDONALD'S CORP	3.535	WR	A	A
06/12/2015	06/17/2015	(94,935.38)	MCDONALD'S CORP	3.535	WR	A	A
06/15/2015	06/18/2015	(322,121.50)	MCDONALD'S CORP	3.562	WR	A	A
06/15/2015	06/18/2015	(18,727.54)	MCDONALD'S CORP	3.562	WR	A	A
06/16/2015	06/19/2015	(194,995.60)	MCDONALD'S CORP	3.550	WR	A	A
		<b>(3,528,362.43)</b>	<b>12 item(s)</b>				

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Trade	Settle	Principal	Description	Yield	Ratings		
			<b>Retail</b>				
<b>SCIF-Wellington</b>							
04/20/2015	04/23/2015	(289,622.90)	WAL-MART STORES INC	2.471	Aa2	AA	AA
04/20/2015	04/23/2015	(121,873.41)	WALGREENS BOOTS ALLIANCE INC	1.524	WR	BBB	NA
04/21/2015	04/24/2015	(644,723.66)	WAL-MART STORES INC	2.473	Aa2	AA	AA
06/04/2015	06/09/2015	(425,610.96)	TJX COMPANIES INC	1.120	NA	A+	NA
06/04/2015	06/09/2015	(287,874.14)	CVS HEALTH CORP	1.239	NA	BBB+	WD
06/04/2015	06/09/2015	(293,924.88)	MCDONALD'S CORP	3.487	WR	A	A
		<b>(2,063,629.95)</b>	<b>6 item(s)</b>				
			<b>Software</b>				
<b>SCIF-Blackrock</b>							
04/30/2015	05/05/2015	(62,768.04)	MICROSOFT CORP	2.425	Aaa	AAA	AA+
04/30/2015	05/05/2015	(112,327.45)	MICROSOFT CORP	2.425	Aaa	AAA	AA+
04/30/2015	05/05/2015	(16,040.20)	MICROSOFT CORP	2.425	Aaa	AAA	AA+
04/30/2015	05/05/2015	(240,825.15)	MICROSOFT CORP	2.425	Aaa	AAA	AA+
05/01/2015	05/06/2015	(16,437.32)	MICROSOFT CORP	2.425	Aaa	AAA	AA+
05/01/2015	05/06/2015	(67,474.01)	MICROSOFT CORP	2.425	Aaa	AAA	AA+
05/01/2015	05/06/2015	(287,091.65)	MICROSOFT CORP	2.425	Aaa	AAA	AA+
05/01/2015	05/06/2015	(92,271.69)	MICROSOFT CORP	2.425	Aaa	AAA	AA+
05/01/2015	05/06/2015	(23,130.64)	MICROSOFT CORP	2.425	Aaa	AAA	AA+
05/01/2015	05/06/2015	(30,071.08)	MICROSOFT CORP	2.425	Aaa	AAA	AA+
05/01/2015	05/06/2015	(334,442.91)	MICROSOFT CORP	2.425	Aaa	AAA	AA+
05/01/2015	05/06/2015	(67,794.35)	MICROSOFT CORP	2.425	Aaa	AAA	AA+
05/04/2015	05/07/2015	(86,199.73)	MICROSOFT CORP	2.446	Aaa	AAA	AA+
05/04/2015	05/07/2015	(547,290.95)	MICROSOFT CORP	2.446	Aaa	AAA	AA+
05/04/2015	05/07/2015	(102,893.11)	MICROSOFT CORP	2.446	Aaa	AAA	AA+
05/04/2015	05/07/2015	(52,215.54)	MICROSOFT CORP	2.446	Aaa	AAA	AA+
		<b>(2,139,273.82)</b>	<b>16 item(s)</b>				
			<b>Software</b>				
<b>SCIF-Wellington</b>							
04/20/2015	04/23/2015	(18,392.53)	ORACLE CORP	1.177	NA	AA-	A+
06/04/2015	06/09/2015	(555,716.74)	MICROSOFT CORP	2.609	Aaa	AAA	AA+
		<b>(574,109.27)</b>	<b>2 item(s)</b>				
			<b>Transportation</b>				
<b>SCIF-Blackrock</b>							
05/01/2015	05/06/2015	(51,622.42)	CSX CORP	1.709	Baa1	BBB+	WD
05/01/2015	05/06/2015	(192,118.07)	CSX CORP	1.709	Baa1	BBB+	WD
05/01/2015	05/06/2015	(283,422.11)	CSX CORP	1.709	Baa1	BBB+	WD
05/05/2015	05/08/2015	(188,075.52)	CSX CORP	1.808	Baa1	BBB+	WD
05/05/2015	05/08/2015	(49,054.41)	CSX CORP	1.808	Baa1	BBB+	WD
05/05/2015	05/08/2015	(63,539.53)	CSX CORP	1.808	Baa1	BBB+	WD
05/06/2015	05/11/2015	(295,456.22)	CSX CORP	1.795	Baa1	BBB+	WD
05/06/2015	05/11/2015	(211,662.63)	CSX CORP	1.795	Baa1	BBB+	WD
05/06/2015	05/11/2015	(50,079.15)	CSX CORP	1.795	Baa1	BBB+	WD
05/06/2015	05/11/2015	(50,100.20)	CSX CORP	1.795	Baa1	BBB+	WD
05/06/2015	05/11/2015	(50,457.96)	CSX CORP	1.795	Baa1	BBB+	WD
05/07/2015	05/12/2015	(38,346.06)	CSX CORP	1.782	Baa1	BBB+	WD
05/07/2015	05/12/2015	(128,114.23)	CSX CORP	1.782	Baa1	BBB+	WD
05/07/2015	05/12/2015	(9,480.65)	CSX CORP	1.782	Baa1	BBB+	WD
05/07/2015	05/12/2015	(106,227.88)	CSX CORP	1.782	Baa1	BBB+	WD
05/07/2015	05/12/2015	(35,387.43)	CSX CORP	1.782	Baa1	BBB+	WD
		<b>(1,803,144.47)</b>	<b>16 item(s)</b>				
			<b>Transportation</b>				
<b>SCIF-Wellington</b>							
04/20/2015	04/23/2015	(130,737.34)	CANADIAN NATL RAILWAY CO	1.357	A2	A	NA
		<b>(130,737.34)</b>	<b>1 item(s)</b>				

<b>Total Equity Sales</b>			
<b>BlackRock Investment Mgt</b>	<b>(33,065,867.48)</b>	<b>210 item(s)</b>	
<b>Total Equity Sales</b>			
<b>Wellington Management</b>	<b>(42,311,086.32)</b>	<b>76 item(s)</b>	
<b>Grand Total</b>			
<b>EQUITY SALES</b>	<b>(75,376,953.80)</b>	<b>286 item(s)</b>	



COMPLIANCE REPORT

As of June 30, 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.
<b><u>Long-term Investments</u></b>							
<b><u>Canadian Issuer Rated Below AA-</u></b>							
1	Province of New Brunswick	85,000,000	02/21/17	5.20%	4.58%	Aa2/A+/NA	Deutsche /NEAM
<b>Total: Canadian Rated Below AA-</b>		<b>85,000,000</b>	<b>1 item(s)</b>				
<b><u>Bonds Not Rated</u></b>							
1, 2	Oregon State	9,746,552	06/01/16	5.31%	4.60%	NA/NR/WR	Deutsche
<b>Total: Bonds Not Rated</b>		<b>9,746,552</b>	<b>1 item(s)</b>				
<b>Grand Total:</b>		<b>94,746,552</b>	<b>2 item(s)</b>				

- (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.