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Date: November 4, 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 June to September of 2016 (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 June 1, 2016 to September 30, 2016 are attached as Item 3b(i). In the fixed income portfolio, State Fund purchased 97 bonds totaling \$975 million and sold 26 bonds for a total of \$194 million. The loans with the Federal Home Loan Bank of San Francisco for reinvestment was \$49 million. In the equity portfolio, \$74 million were purchased and \$94 million were sold due to rebalancing. Year-to-date through September 30, the total net gain from the entire portfolio was \$49.3 million. The aggregate book adjusted carrying value of all investments was approximately \$19.7 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 four 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 June 1, 2016 to September 30, 2016.

INVESTMENTS TRANSACTIONS

Nine hundred nine transactions were consummated during the period from June 01 to Sep 30, 2016.

BOND PURCHASES

Trade Date	Settle Date	Current Units	Description	Coupon	Maturity	Yield	Ratings		
Financial									
SCIF-Deutsche									
07/20/2016	07/25/2016	11,370,000.00	MORGAN STANLEY	3.125	07/27/2026	3.205	A3	BBB+	A
07/25/2016	07/28/2016	2,755,000.00	CITIZENS FINANCIAL GROUP INC	2.375	07/28/2021	2.386	NA	BBB+	BBB+
08/09/2016	08/18/2016	4,110,000.00	KIMCO REALTY CORP	2.800	10/01/2026	2.895	Baa1	BBB+	BBB+
08/24/2016	08/29/2016	10,000,000.00	BANK OF MONTREAL	1.900	08/27/2021	1.940	Aa3	A+	AA-
09/08/2016	09/13/2016	6,655,000.00	CAPITAL ONE NA	2.250	09/13/2021	2.283	Baa1	BBB+	A-
		34,890,000.00	5 Item(s)						
Financial									
SCIF-GR-NEAM FHLB									
08/24/2016	08/29/2016	5,000,000.00	HSBC USA INC	2.750	08/07/2020	2.140	A2	A	AA-
08/24/2016	08/29/2016	9,000,000.00	HSBC USA INC	2.750	08/07/2020	2.140	A2	A	AA-
08/30/2016	09/02/2016	5,000,000.00	HSBC USA INC	2.750	08/07/2020	2.200	A2	A	AA-
08/30/2016	09/02/2016	9,000,000.00	HSBC USA INC	2.750	08/07/2020	2.200	A2	A	AA-
09/09/2016	09/14/2016	20,000,000.00	HSBC USA INC	2.750	08/07/2020	2.230	A2	A	AA-
		48,000,000.00	5 Item(s)						
Financial									
SCIF-NEAM									
07/14/2016	07/21/2016	10,000,000.00	JPMORGAN CHASE & CO	2.950	10/01/2026	2.974	A3	A-	A+
07/18/2016	07/25/2016	6,700,000.00	WELLS FARGO & CO	2.100	07/26/2021	2.120	A2	A	AA-
07/18/2016	07/21/2016	25,000,000.00	CITIGROUP INC	2.700	03/30/2021	2.370	Baa1	BBB+	A
07/26/2016	08/02/2016	12,000,000.00	CITIGROUP INC	2.350	08/02/2021	2.365	Baa1	NA	A
08/09/2016	08/16/2016	3,650,000.00	BANK OF NEW YORK MELLON CORP	2.200	08/16/2023	2.227	A1	A	AA-
		57,350,000.00	5 Item(s)						
Industrial									
SCIF-Deutsche									
06/02/2016	06/09/2016	7,000,000.00	AETNA INC	3.200	06/15/2026	3.244	Baa2	A-	A-
06/02/2016	06/09/2016	2,645,000.00	AETNA INC	2.800	06/15/2023	2.823	Baa2	A-	A-
06/07/2016	06/10/2016	7,000,000.00	JOHN DEERE CAPITAL CORP	2.650	06/10/2026	2.652	A2	A	NA
06/29/2016	07/07/2016	7,410,000.00	ORACLE CORP	1.900	09/15/2021	1.935	NA	AA-	A+
06/29/2016	07/07/2016	3,505,000.00	ORACLE CORP	2.650	07/15/2026	2.693	NA	AA-	A+
07/12/2016	07/19/2016	5,000,000.00	COMCAST CORP	1.625	01/15/2022	1.644	A3	A-	A-
07/25/2016	07/28/2016	8,330,000.00	UNILEVER CAPITAL CORP	2.000	07/28/2026	2.177	A1	A+	NA
07/26/2016	07/29/2016	6,590,000.00	KIMBERLY-CLARK CORP	3.200	07/30/2046	3.212	A2	A	A
07/27/2016	08/01/2016	2,815,000.00	VERIZON COMMUNICATIONS INC	2.625	08/15/2026	2.654	Baa1	NA	A-
07/28/2016	08/02/2016	8,000,000.00	CANADIAN NATIONAL RAILWAY CO	3.200	08/02/2046	3.257	NA	A	NA
07/28/2016	08/04/2016	4,295,000.00	APPLE INC	1.550	08/04/2021	1.579	Aa1	AA+	NA
07/28/2016	08/04/2016	7,890,000.00	APPLE INC	3.850	08/04/2046	3.865	Aa1	AA+	NA
08/01/2016	08/08/2016	6,875,000.00	MICROSOFT CORP	3.450	08/08/2036	3.477	Aaa	AAA	AA+
08/02/2016	08/09/2016	8,510,000.00	ALPHABET INC	1.998	08/15/2026	2.231	Aa2	AA	NA
08/08/2016	08/11/2016	7,810,000.00	ARCHER DANIELS MIDLAND CO	2.500	08/11/2026	2.533	A2	A	A
08/09/2016	08/12/2016	3,980,000.00	GENERAL DYNAMICS CORP	1.875	08/15/2023	1.980	A2	A	A
08/09/2016	08/12/2016	10,000,000.00	GENERAL DYNAMICS CORP	2.125	08/15/2026	2.242	A2	A+	A
08/10/2016	08/19/2016	14,955,000.00	AMGEN INC	2.250	08/19/2023	2.289	Baa1	A	BBB
08/10/2016	08/15/2016	10,000,000.00	BAXTER INTERNATIONAL INC	2.600	08/15/2026	2.611	Baa2	A-	BBB+
08/15/2016	08/22/2016	5,000,000.00	UNIVERSITY OF SOUTHERN CAL	3.028	10/01/2039	3.028	NA	AA	NA
08/29/2016	09/01/2016	10,000,000.00	COCA-COLA CO	2.250	09/01/2026	2.263	Aa3	AA-	A+
09/06/2016	09/15/2016	6,450,000.00	HOME DEPOT INC	2.125	09/15/2026	2.248	A2	A	A
09/07/2016	09/14/2016	7,925,000.00	NISSAN MOTOR ACCEPTANCE CORP	1.900	09/14/2021	1.940	A3	A-	NA
09/13/2016	09/20/2016	15,000,000.00	CISCO SYSTEMS INC	2.200	09/20/2023	2.232	A1	AA-	NA
09/13/2016	09/20/2016	15,000,000.00	CISCO SYSTEMS INC	2.500	09/20/2026	2.510	A1	AA-	NA
09/14/2016	09/19/2016	8,335,000.00	3M CO	2.250	09/19/2026	2.372	A1	AA-	NA
09/15/2016	09/20/2016	2,915,000.00	GILEAD SCIENCES INC	1.950	03/01/2022	1.995	A3	A	NA
09/15/2016	09/20/2016	3,460,000.00	GILEAD SCIENCES INC	4.150	03/01/2047	4.192	A3	A	NA
09/15/2016	09/20/2016	1,785,000.00	GILEAD SCIENCES INC	4.000	09/01/2036	4.042	A3	A	NA
		208,480,000.00	29 Item(s)						

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Industrial

SCIF-NEAM

07/19/2016	07/22/2016	2,000,000.00	BURLINGTON NTHRN SANTA FE LLC	3.050	03/15/2022	2.209	A3	A	NA
07/27/2016	08/01/2016	3,000,000.00	VERIZON COMMUNICATIONS INC	2.625	08/15/2026	2.654	Baa1	BBB+	A-
07/28/2016	08/04/2016	8,000,000.00	APPLE INC	1.550	08/04/2021	1.579	Aa1	AA+	NA
07/28/2016	08/02/2016	7,000,000.00	VERIZON COMMUNICATIONS INC	2.625	08/15/2026	2.677	Baa1	BBB+	A-
07/28/2016	08/02/2016	9,500,000.00	ROCHE HOLDINGS INC	2.875	09/29/2021	1.600	A1	AA	NA
08/09/2016	08/12/2016	15,000,000.00	GENERAL DYNAMICS CORP	1.875	08/15/2023	1.980	A2	A+	A
08/09/2016	08/12/2016	15,000,000.00	GENERAL DYNAMICS CORP	2.125	08/15/2026	2.242	A2	A+	A
08/16/2016	08/19/2016	12,200,000.00	VISA INC	2.800	12/14/2022	1.950	A1	A+	NA
08/17/2016	08/22/2016	3,425,000.00	VISA INC	2.800	12/14/2022	1.940	A1	A+	NA
08/24/2016	08/29/2016	25,500,000.00	CATERPILLAR FINANCIAL SERVICES CO	1.700	08/09/2021	1.730	A2	A	A
09/06/2016	09/09/2016	16,650,000.00	AMERICAN HONDA FINANCE CORP	1.700	09/09/2021	1.742	A1	A+	NA
09/13/2016	09/20/2016	50,050,000.00	CISCO SYSTEMS INC	1.850	09/20/2021	1.853	A1	AA-	NA
09/14/2016	09/19/2016	5,500,000.00	3M CO	1.625	09/19/2021	1.636	A1	AA-	NA
09/28/2016	10/03/2016	3,000,000.00	STARBUCKS CORP	2.100	02/04/2021	1.540	A2	A-	A

175,825,000.00 14 Item(s)

Mortgage Backed

SCIF-Deutsche

07/25/2016	08/10/2016	18,000,000.00	Federal Home Loan Mortgage Corporation	2.525	05/25/2026	2.183	Aaa	AA+	AAA
07/29/2016	08/03/2016	14,962,843.20	FHLMC GOLD 30YR CASH ISSUANCE	3.500	07/01/2046	2.076	Aaa	AA+	AAA
08/04/2016	08/11/2016	12,000,000.00	FN BC1509	3.000	08/01/2046	2.084	Aaa	AA+	AAA
08/12/2016	08/25/2016	20,000,000.00	FH KX02 A2	2.409	09/25/2025	1.982	Aaa	AA+	AAA
09/16/2016	09/30/2016	15,285,239.00	FN AS8044	3.000	10/01/2046	2.227	Aaa	AA+	AAA

80,248,082.20 5 Item(s)

Mortgage Backed

SCIF-NEAM

06/21/2016	06/24/2016	10,265,025.00	FNR 1551B CL	3.500	07/25/2045	2.682	Aaa	AA+	AAA
06/21/2016	06/24/2016	7,548,947.00	FNR 1567C QV	3.000	12/25/2040	2.479	Aaa	AA+	AAA
06/23/2016	06/28/2016	15,750,000.00	FNR 1631A TM	3.000	12/25/2045	2.038	Aaa	AA+	AAA
06/23/2016	06/28/2016	16,407,670.00	FNR 1632H CB	3.500	05/25/2043	2.483	Aaa	AA+	AAA
06/28/2016	07/01/2016	6,750,000.00	FHR 4470B BW	3.000	05/15/2035	2.454	Aaa	AA+	AAA
06/28/2016	07/01/2016	6,023,000.00	GNR 1682G KW	3.000	06/20/2046	2.784	Aaa	AA+	AAA
06/29/2016	07/14/2016	20,968,875.90	FH Q40934	3.000	06/01/2046	2.371	Aaa	AA+	AAA
06/29/2016	07/14/2016	14,281,443.49	FN AZ5852	3.500	07/01/2045	2.250	Aaa	AA+	AAA
06/30/2016	07/14/2016	21,937,095.62	FN MA2670	3.000	07/01/2046	2.294	Aaa	AA+	AAA
07/29/2016	08/11/2016	5,268,034.80	FH G08715	3.000	07/01/2046	2.178	Aaa	AA+	AAA
07/29/2016	08/11/2016	11,218,099.00	FN BD5471	3.000	08/01/2046	2.152	Aaa	AA+	AAA
07/29/2016	08/11/2016	50,000,000.00	FN BD5471	3.000	08/01/2046	2.152	Aaa	AA+	AAA
08/31/2016	09/14/2016	33,082,573.16	FN AT2722	3.000	05/01/2043	2.236	Aaa	AA+	AAA
08/31/2016	09/14/2016	28,570,169.66	FN AL8858	4.000	07/01/2046	1.979	Aaa	AA+	AAA
08/31/2016	09/14/2016	29,880,086.76	FH V82276	3.000	04/01/2041	2.089	Aaa	AA+	AAA
09/29/2016	10/13/2016	14,880,520.00	FN AS8060	3.000	10/01/2046	2.147	Aaa	AA+	AAA

292,831,540.39 16 Item(s)

Municipal

SCIF-Deutsche

06/22/2016	06/29/2016	4,000,000.00	PRT MORROW ORE TRANS. FACS REV	1.782	09/01/2021	1.748	Aa1	NA	AA
06/23/2016	07/07/2016	10,000,000.00	DALLAS TX WTRWKS & SWR SYS REV	1.868	10/01/2022	1.909	NA	AAA	NA

14,000,000.00 2 Item(s)

Municipal

SCIF-NEAM

06/23/2016	06/30/2016	1,900,000.00	UNIVERSITY CALIF REVS	3.702	05/15/2039	3.731	Aa3	AA-	NA
06/29/2016	07/13/2016	1,265,000.00	LITTLE MIAMI OHIO LOC SCH DIST	2.840	12/01/2027	2.857	Aa3	NA	NA
06/29/2016	07/13/2016	2,910,000.00	LITTLE MIAMI OHIO LOC SCH DIST	3.160	12/01/2029	3.188	Aa3	NA	NA
06/29/2016	07/13/2016	2,000,000.00	LITTLE MIAMI OHIO LOC SCH DIST	3.010	12/01/2028	3.029	Aa3	NA	NA
07/15/2016	07/27/2016	5,400,000.00	MINNESOTA ST HSG FIN AGY	2.730	08/01/2046	2.760	Aaa	NA	NA
08/04/2016	08/25/2016	2,250,000.00	MAMI-DADE CNTY FLA AVIATION REV	1.343	10/01/2019	1.310	NA	A	A
08/04/2016	08/25/2016	2,000,000.00	MAMI-DADE CNTY FLA AVIATION REV	2.854	10/01/2027	2.798	NA	A	A
08/11/2016	08/17/2016	1,750,000.00	UNIV CALIF REGTS MED CTR POOLED	1.887	05/15/2022	1.876	Aa3	AA-	AA-
08/11/2016	08/17/2016	2,000,000.00	UNIV CALIF REGTS MED CTR POOLED	2.259	05/15/2024	2.287	Aa3	AA-	AA-
08/11/2016	08/17/2016	2,270,000.00	UNIV CALIF REGTS MED CTR POOLED	2.359	05/15/2025	2.374	Aa3	AA-	AA-
08/25/2016	08/31/2016	2,000,000.00	MARYLAND DA DEPT HSG & CMNTY	2.913	03/01/2027	2.860	Aa2	NA	NA
08/25/2016	08/31/2016	2,250,000.00	MARYLAND DA DEPT HSG & CMNTY	2.963	09/01/2027	2.950	Aa2	NA	NA
08/25/2016	08/31/2016	3,500,000.00	MARYLAND DA DEPT HSG & CMNTY	3.500	09/01/2047	2.640	Aa2	NA	NA

31,495,000.00 13 Item(s)

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Utility

SCIF-Deutsche	Trade Date	Funding Date	Amount	Description	Coupon	Maturity	Yield	Rating	Sub-Rating	Other Rating
	09/07/2016	09/13/2016	5,215,000.00	PUBLIC SERVICE ELECTRIC AND GAS	2.250	09/15/2026	2.287	Aa3	A	A+
	09/26/2016	09/29/2016	9,780,000.00	SOUTHWESTERN ELECTRIC POWER	2.750	10/01/2026	2.762	Baa2	BBB+	BBB
			14,995,000.00	2 Item(s)						

Utility

SCIF-NEAM	Trade Date	Funding Date	Amount	Description	Coupon	Maturity	Yield	Rating	Sub-Rating	Other Rating
	09/14/2016	09/21/2016	17,000,000.00	PECO ENERGY CO	1.700	09/15/2021	1.706	Aa3	A-	A
			17,000,000.00	1 Item(s)						

Total Bond Purchases:		
DEUTSCHE:	352,613,082.20	43 Item(s)

Total Bond Purchases:		
NEAM:	574,501,540.39	49 Item(s)

Total Bond Purchases:		
NEAM FHLB	48,000,000.00	5 Item(s)

Grand Total		
Bond Purchases:	975,114,622.59	97 Item(s)

INVESTMENTS LOANS

* The purchase of the HSBC USA INC in the NEAM-FHLB Portfolio were funded by the advances from the Federal Home Loan Bank below:

FEDERAL HOME LOAN BANK

Trade	Funding	Maturity/Due Date	Principal	Description	Interest Rate / Year
08/24/2016	08/29/2016	08/07/2020	5,135,000.00	Security Backed Fixed Rate Credit Advance	1.29%
08/24/2016	08/29/2016	08/07/2020	9,236,800.00	Security Backed Fixed Rate Credit Advance	1.29%
08/30/2016	09/02/2016	08/07/2020	9,226,000.00	Security Backed Fixed Rate Credit Advance	1.33%
08/30/2016	09/02/2016	08/07/2020	5,126,000.00	Security Backed Fixed Rate Credit Advance	1.33%
09/09/2016	09/14/2016	08/07/2020	20,495,800.00	Security Backed Fixed Rate Credit Advance	1.33%
Total			49,219,600.00		

BOND SALES

Trade Date	Settle Date	Current Units	Description	Coupon	Maturity	Yield	Ratings			
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Financial

SCIF-NEAM											
06/07/2016	06/10/2016	(20,000,000.00)	GOLDMAN SACHS GROUP INC	5.750	10/01/2016	1.421	A3	BBB+	A	A-	
06/08/2016	06/13/2016	(25,000,000.00)	AMERICAN EXPRESS CO	5.500	09/12/2016	1.201	A3	BBB+	A	A-	
		(45,000,000.00)	2 Item(s)								

Industrial

SCIF-Deutsche											
07/13/2016	07/18/2016	(700,000.00)	EMC CORP	1.875	06/01/2018	2.200	A1	A	NA	A	
07/14/2016	07/19/2016	(3,345,000.00)	CATHOLIC HEALTH INITIATIVES	2.950	11/01/2022	2.570	A3	A-	BBB+	A-	
07/14/2016	07/19/2016	(1,500,000.00)	EMC CORP	1.875	06/01/2018	2.130	A1	A	NA	A	
07/15/2016	07/20/2016	(200,000.00)	EMC CORP	1.875	06/01/2018	2.250	A1	A	NA	A	
07/18/2016	07/21/2016	(2,000,000.00)	EMC CORP	1.875	06/01/2018	2.250	A1	A	NA	A	
07/21/2016	07/26/2016	(250,000.00)	EMC CORP	1.875	06/01/2018	2.340	A1	A	NA	A	
07/22/2016	07/27/2016	(488,000.00)	EMC CORP	1.875	06/01/2018	2.360	A1	A	NA	A	
07/26/2016	07/29/2016	(3,350,000.00)	CATHOLIC HEALTH INITIATIVES	2.950	11/01/2022	2.730	A3	A-	BBB+	A-	
07/27/2016	08/01/2016	(5,000,000.00)	EMC CORP	1.875	06/01/2018	2.420	A1	A	NA	A	
08/01/2016	08/04/2016	(6,860,000.00)	CATHOLIC HEALTH INITIATIVES	2.950	11/01/2022	2.680	A3	A-	BBB+	A-	
08/03/2016	08/08/2016	(13,392,000.00)	EMC CORP	1.875	06/01/2018	2.430	A1	A	NA	A	
		(37,085,000.00)	11 Item(s)								

Industrial

SCIF-NEAM											
06/07/2016	06/10/2016	(7,200,000.00)	SYSCO CORP	5.250	02/12/2018	1.630	A3	BBB+	NA	BBB+	
06/07/2016	06/10/2016	(4,000,000.00)	AT&T INC	2.400	08/15/2016	1.108	Baa1	BBB+	A-	BBB+	
06/08/2016	06/13/2016	(6,350,000.00)	STRYKER CORP	2.000	09/30/2016	0.840	Baa1	A	NA	BBB+	
06/10/2016	06/15/2016	(10,000,000.00)	E I DU PONT DE NEMOURS AND C	2.800	02/15/2023	2.500	A3	A-	A	A-	
07/11/2016	07/14/2016	(35,000,000.00)	STRYKER CORP	4.375	05/15/2044	3.770	Baa1	A	NA	BBB+	
07/13/2016	07/18/2016	(5,000,000.00)	E I DU PONT DE NEMOURS AND C	2.800	02/15/2023	2.270	A3	A-	A	A-	
07/18/2016	07/21/2016	(6,200,000.00)	E I DU PONT DE NEMOURS AND C	2.800	02/15/2023	2.350	A3	A-	A	A-	
07/21/2016	07/26/2016	(5,000,000.00)	E I DU PONT DE NEMOURS AND C	2.800	02/15/2023	2.360	A3	A-	A	A-	
		(78,750,000.00)	8 Item(s)								

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Utility

SCIF-Deutsche

Trade Date	Settle Date	Principal	Description	Yield	Maturity	Yield	Rating	Rating	Rating	Rating
06/07/2016	06/10/2016	(3,000,000.00)	PLAINS ALL AMERICAN PIPELINE LI	4.650	10/15/2025	5.130	Baa3	BBB	NA	BBB-
06/10/2016	06/10/2016	(18,614,000.00)	BAKER HUGHES INC	3.200	08/15/2021	2.270	Baa1	A	NA	BBB+
06/21/2016	06/24/2016	(3,000,000.00)	PLAINS ALL AMERICAN PIPELINE LI	4.650	10/15/2025	4.950	Baa3	BBB	NA	BBB-
06/28/2016	07/01/2016	(4,000,000.00)	PLAINS ALL AMERICAN PIPELINE LI	4.650	10/15/2025	4.600	Baa3	BBB	NA	BBB-
07/26/2016	07/29/2016	(5,000,000.00)	APACHE CORP	3.250	04/15/2022	2.710	Baa3	BBB	BBB	BBB

(33,614,000.00) 5 Item(s)

Total Bond Sales

DEUTSCHE: (70,699,000.00) 16 Item(s)

Total Bond Sales

NEAM: (123,750,000.00) 10 Item(s)

Grand Total

Bond Sales: (194,449,000.00) 26 Item(s)

EQUITY PURCHASES

Trade Date	Settle Date	Principal	Description	Yield	Rating	Rating	Rating
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SCIF-REIT

07/01/2016	07/01/2016	238,651.28	RREEF America REIT II, Inc.	1.970	N/A	N/A	N/A
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238,651.28 1 Item(s)

Advertising

SCIF-Blackrock

09/23/2016	09/28/2016	1,008,830.83	OMNICOM GROUP ORD	3.146	N/A	BBB+	NR
09/23/2016	09/28/2016	1,011,182.59	INTERPUBLIC GROUP OF COMPANIES ORD	2.570	N/A	BBB-	BBB

2,020,013.42 2 Item(s)

Aerospace/Defense

SCIF-Wellington

07/06/2016	07/11/2016	111,191.41	UNITED TECHNOLOGIES ORD	2.545	A3	A-	A-
07/06/2016	07/11/2016	222,501.18	UNITED TECHNOLOGIES ORD	2.545	A3	A-	A-
07/06/2016	07/11/2016	147,753.42	UNITED TECHNOLOGIES ORD	2.545	A3	A-	A-
07/06/2016	07/11/2016	85,046.37	GENERAL DYNAMICS ORD	2.073	N/A	A+	A
07/06/2016	07/11/2016	41,754.12	GENERAL DYNAMICS ORD	2.073	N/A	A+	A
07/06/2016	07/11/2016	125,366.85	GENERAL DYNAMICS ORD	2.073	N/A	A+	A
07/07/2016	07/12/2016	16,424.69	GENERAL DYNAMICS ORD	2.091	N/A	A+	A
08/03/2016	08/08/2016	131,050.26	NORTHROP GRUMMAN ORD	1.509	N/A	BBB+	BBB+
08/04/2016	08/09/2016	88,189.74	NORTHROP GRUMMAN ORD	1.511	N/A	BBB+	BBB+
09/22/2016	09/27/2016	43,272.10	NORTHROP GRUMMAN ORD	1.571	N/A	BBB+	BBB+
09/22/2016	09/27/2016	51,551.00	UNITED TECHNOLOGIES ORD	2.524	A3	A-	A-
09/22/2016	09/27/2016	49,336.26	LOCKHEED MARTIN ORD	2.676	Baa1	BBB+	BBB+
09/23/2016	09/28/2016	164,381.28	UNITED TECHNOLOGIES ORD	2.535	A3	A-	A-
09/23/2016	09/28/2016	245,536.90	LOCKHEED MARTIN ORD	2.685	Baa1	BBB+	BBB+
09/26/2016	09/29/2016	11,706.51	NORTHROP GRUMMAN ORD	1.567	N/A	BBB+	BBB+
09/26/2016	09/29/2016	38,882.41	UNITED TECHNOLOGIES ORD	2.543	A3	A-	A-
09/26/2016	09/29/2016	205,137.98	LOCKHEED MARTIN ORD	2.688	Baa1	BBB+	BBB+

1,779,082.48 17 Item(s)

Apparel

SCIF-Wellington

07/06/2016	07/11/2016	111,454.60	NIKE CL B ORD	1.111	N/A	AA-	N/A
07/06/2016	07/11/2016	144,446.38	NIKE CL B ORD	1.111	N/A	AA-	N/A
07/06/2016	07/11/2016	24,871.36	VF ORD	2.299	N/A	A	N/A
07/06/2016	07/11/2016	31,031.75	VF ORD	2.299	N/A	A	N/A

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07/07/2016	07/12/2016	267,839.04	NIKE CL B ORD	1.109	N/A	AA-	N/A
07/07/2016	07/12/2016	22,341.08	NIKE CL B ORD	1.109	N/A	AA-	N/A
07/07/2016	07/12/2016	68,767.38	VF ORD	2.279	N/A	A	N/A
07/08/2016	07/13/2016	271,743.84	NIKE CL B ORD	1.093	N/A	AA-	N/A
07/08/2016	07/13/2016	64,006.30	VF ORD	2.233	N/A	A	N/A
07/11/2016	07/14/2016	307,688.76	NIKE CL B ORD	1.091	N/A	AA-	N/A
07/11/2016	07/14/2016	77,123.52	VF ORD	2.231	N/A	A	N/A
07/12/2016	07/15/2016	295,973.40	NIKE CL B ORD	1.068	N/A	AA-	N/A
07/12/2016	07/15/2016	71,051.53	VF ORD	2.213	N/A	A	N/A
07/13/2016	07/18/2016	33,297.80	NIKE CL B ORD	1.069	N/A	AA-	N/A
07/13/2016	07/18/2016	70,968.04	VF ORD	2.210	N/A	A	N/A
07/14/2016	07/19/2016	27,559.85	VF ORD	2.210	N/A	A	N/A
08/03/2016	08/08/2016	203,097.12	NIKE CL B ORD	1.132	N/A	AA-	N/A
08/03/2016	08/08/2016	137,137.50	NIKE CL B ORD	1.132	N/A	AA-	N/A
08/03/2016	08/08/2016	66,395.78	VF ORD	2.357	N/A	A	N/A
08/04/2016	08/09/2016	90,556.54	VF ORD	2.349	N/A	A	N/A
08/05/2016	08/10/2016	43,420.23	VF ORD	2.301	N/A	A	N/A
08/08/2016	08/11/2016	19,509.88	VF ORD	2.291	N/A	A	N/A
09/22/2016	09/27/2016	62,493.20	VF ORD	2.602	N/A	A	N/A
09/22/2016	09/27/2016	39,797.45	VF ORD	2.602	N/A	A	N/A
09/22/2016	09/27/2016	22,749.00	VF ORD	2.602	N/A	A	N/A
09/23/2016	09/28/2016	22,784.00	VF ORD	2.599	N/A	A	N/A
09/23/2016	09/28/2016	165,139.34	VF ORD	2.599	N/A	A	N/A
09/23/2016	09/28/2016	68,295.48	VF ORD	2.599	N/A	A	N/A
09/23/2016	09/28/2016	108,366.50	VF ORD	2.599	N/A	A	N/A
09/26/2016	09/29/2016	106,242.11	VF ORD	2.651	N/A	A	N/A
09/26/2016	09/29/2016	139,837.50	VF ORD	2.651	N/A	A	N/A
09/26/2016	09/29/2016	138,113.58	VF ORD	2.651	N/A	A	N/A
09/26/2016	09/29/2016	28,066.15	VF ORD	2.651	N/A	A	N/A
09/26/2016	09/29/2016	22,350.00	VF ORD	2.651	N/A	A	N/A
09/27/2016	09/30/2016	50,629.50	VF ORD	2.616	N/A	A	N/A
09/27/2016	09/30/2016	90,232.64	VF ORD	2.616	N/A	A	N/A
09/28/2016	10/03/2016	319,449.66	VF ORD	2.659	N/A	A	N/A
09/28/2016	10/03/2016	56,265.00	VF ORD	2.659	N/A	A	N/A
09/29/2016	10/04/2016	128,143.35	VF ORD	2.672	N/A	A	N/A
09/30/2016	10/05/2016	605,967.46	NIKE CL B ORD	1.216	N/A	AA-	N/A
09/30/2016	10/05/2016	31,642.38	NIKE CL B ORD	1.216	N/A	AA-	N/A
09/30/2016	10/05/2016	128,214.88	VF ORD	2.640	N/A	A	N/A

4,785,060.86 42 Item(s)

Banks

SCIF-Blackrock

06/14/2016	06/17/2016	595,253.60	CITIGROUP ORD	0.477	N/A	BBB+	A
08/09/2016	08/12/2016	59,988.23	KEYCORP ORD	4.698	Baa1	BBB+	A-
08/10/2016	08/15/2016	290,699.53	KEYCORP ORD	4.744	Baa1	BBB+	A-
08/10/2016	08/15/2016	537,825.18	KEYCORP ORD	4.744	Baa1	BBB+	A-
08/10/2016	08/15/2016	128,655.85	KEYCORP ORD	4.744	Baa1	BBB+	A-
08/25/2016	08/30/2016	2,257,402.95	BANK OF AMERICA ORD	1.288	Baa1	BBB+	A
09/23/2016	09/28/2016	81,229.63	KEYCORP ORD	4.671	Baa1	BBB+	A-
09/23/2016	09/28/2016	122,763.05	KEYCORP ORD	4.671	Baa1	BBB+	A-

4,073,818.02 8 Item(s)

Banks

SCIF-Wellington

07/06/2016	07/11/2016	31,738.08	PNC FINANCIAL SERVICES GROUP ORD	2.570	A3	A-	A+
07/06/2016	07/11/2016	47,594.88	PNC FINANCIAL SERVICES GROUP ORD	2.570	A3	A-	A+
07/06/2016	07/11/2016	200,455.68	WELLS FARGO ORD	3.226	A2	A	AA-
07/06/2016	07/11/2016	232,718.00	WELLS FARGO ORD	3.226	A2	A	AA-
07/07/2016	07/12/2016	39,836.00	PNC FINANCIAL SERVICES GROUP ORD	2.566	A3	A-	A+
07/07/2016	07/12/2016	359,339.85	PNC FINANCIAL SERVICES GROUP ORD	2.566	A3	A-	A+
07/07/2016	07/12/2016	177,584.64	WELLS FARGO ORD	3.216	A2	A	AA-
07/07/2016	07/12/2016	37,657.92	WELLS FARGO ORD	3.216	A2	A	AA-
07/08/2016	07/13/2016	186,173.04	PNC FINANCIAL SERVICES GROUP ORD	2.530	A3	A-	A+
07/11/2016	07/14/2016	162,241.80	PNC FINANCIAL SERVICES GROUP ORD	2.517	A3	A-	A+
07/11/2016	07/14/2016	396,642.48	WELLS FARGO ORD	3.130	A2	A	AA-
07/12/2016	07/15/2016	131,814.08	PNC FINANCIAL SERVICES GROUP ORD	2.478	A3	A-	A+
07/13/2016	07/18/2016	245,860.20	PNC FINANCIAL SERVICES GROUP ORD	2.485	A3	A-	A+
07/14/2016	07/19/2016	74,623.41	PNC FINANCIAL SERVICES GROUP ORD	2.510	A3	A-	A+
07/15/2016	07/20/2016	15,217.13	PNC FINANCIAL SERVICES GROUP ORD	2.535	A3	A-	A+

2,339,497.19 15 Item(s)

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Beverages

SCIF-Blackrock

08/24/2016	08/29/2016	233,830.40	BROWN FORMAN CL B ORD	1.314	N/A	A-	A
08/25/2016	08/30/2016	265,132.05	BROWN FORMAN CL B ORD	1.308	N/A	A-	A

498,962.45 2 Item(s)

Beverages

SCIF-Wellington

07/06/2016	07/11/2016	77,314.84	COCA-COLA ORD	3.004	N/A	AA-	A+
08/03/2016	08/08/2016	43,535.00	COCA-COLA ORD	3.116	N/A	AA-	A+
08/03/2016	08/08/2016	570,388.41	COCA-COLA ORD	3.116	N/A	AA-	A+
08/04/2016	08/09/2016	132,213.82	COCA-COLA ORD	3.126	N/A	AA-	A+
09/22/2016	09/27/2016	111,723.30	COCA-COLA ORD	3.212	N/A	AA-	A+
09/22/2016	09/27/2016	43,104.76	PEPSICO ORD	2.699	N/A	A	A
09/23/2016	09/28/2016	22,080.67	COCA-COLA ORD	3.229	N/A	AA-	A+
09/23/2016	09/28/2016	17,479.97	PEPSICO ORD	2.711	N/A	A	A
09/30/2016	10/05/2016	239,834.54	PEPSICO ORD	2.675	N/A	A	A
09/30/2016	10/05/2016	43,595.32	PEPSICO ORD	2.675	N/A	A	A

1,301,270.63 10 Item(s)

Chemicals

SCIF-Wellington

07/06/2016	07/11/2016	22,343.46	PRAXAIR ORD	2.620	N/A	A	N/A
07/06/2016	07/11/2016	55,995.00	PRAXAIR ORD	2.620	N/A	A	N/A
07/06/2016	07/11/2016	22,309.54	PRAXAIR ORD	2.620	N/A	A	N/A
07/07/2016	07/12/2016	44,779.00	PRAXAIR ORD	2.620	N/A	A	N/A
07/08/2016	07/13/2016	57,220.05	PRAXAIR ORD	2.554	N/A	A	N/A
07/11/2016	07/14/2016	114,705.90	PRAXAIR ORD	2.562	N/A	A	N/A
07/12/2016	07/15/2016	70,076.70	PRAXAIR ORD	2.504	N/A	A	N/A
07/13/2016	07/18/2016	186,842.56	PRAXAIR ORD	2.493	N/A	A	N/A
07/14/2016	07/19/2016	130,227.35	PRAXAIR ORD	2.476	N/A	A	N/A
07/15/2016	07/20/2016	145,923.31	PRAXAIR ORD	2.462	N/A	A	N/A
09/22/2016	09/27/2016	74,870.22	ECOLAB ORD	1.469	N/A	A-	N/A
09/23/2016	09/28/2016	77,294.62	ECOLAB ORD	1.470	N/A	A-	N/A
09/26/2016	09/29/2016	14,070.60	ECOLAB ORD	1.471	N/A	A-	N/A

1,016,658.31 13 Item(s)

Commercial Services

SCIF-Wellington

08/03/2016	08/08/2016	246,437.24	AUTOMATIC DATA PROCESSING ORD	2.359	Aa3	AA	N/A
08/04/2016	08/09/2016	123,642.68	AUTOMATIC DATA PROCESSING ORD	2.353	Aa3	AA	N/A
08/05/2016	08/10/2016	98,181.60	AUTOMATIC DATA PROCESSING ORD	2.320	Aa3	AA	N/A
08/08/2016	08/11/2016	196,706.40	AUTOMATIC DATA PROCESSING ORD	2.326	Aa3	AA	N/A
08/09/2016	08/12/2016	63,009.52	AUTOMATIC DATA PROCESSING ORD	2.312	Aa3	AA	N/A
08/10/2016	08/15/2016	125,859.86	AUTOMATIC DATA PROCESSING ORD	2.310	Aa3	AA	N/A
08/11/2016	08/16/2016	107,610.21	AUTOMATIC DATA PROCESSING ORD	2.301	Aa3	AA	N/A
09/22/2016	09/27/2016	44,100.30	COLGATE PALMOLIVE ORD	2.094	N/A	AA-	AA-
09/23/2016	09/28/2016	146,651.00	COLGATE PALMOLIVE ORD	2.102	N/A	AA-	AA-
09/26/2016	09/29/2016	25,186.75	COLGATE PALMOLIVE ORD	2.106	N/A	AA-	AA-

1,177,385.56 10 Item(s)

Diversified Financial Services

SCIF-Blackrock

06/13/2016	06/16/2016	35,652.13	MORGAN STANLEY ORD	3.563	A3	BBB+	A
06/14/2016	06/17/2016	558,809.62	MORGAN STANLEY ORD	3.659	A3	BBB+	A

594,461.75 2 Item(s)

Diversified Financial Services

SCIF-Wellington

07/06/2016	07/11/2016	33,714.00	BLACKROCK ORD	2.660	A1	AA-	N/A
07/06/2016	07/11/2016	71,470.32	AMERICAN EXPRESS ORD	1.950	A3	BBB+	A
07/06/2016	07/11/2016	59,526.00	AMERICAN EXPRESS ORD	1.950	A3	BBB+	A
07/07/2016	07/12/2016	166,808.10	BLACKROCK ORD	2.668	A1	AA-	N/A
07/07/2016	07/12/2016	161,209.44	AMERICAN EXPRESS ORD	1.939	A3	BBB+	A
07/08/2016	07/13/2016	103,180.05	BLACKROCK ORD	2.590	A1	AA-	N/A
07/08/2016	07/13/2016	171,901.24	AMERICAN EXPRESS ORD	1.886	A3	BBB+	A
07/11/2016	07/14/2016	104,202.69	BLACKROCK ORD	2.573	A1	AA-	N/A
07/11/2016	07/14/2016	130,604.88	AMERICAN EXPRESS ORD	1.866	A3	BBB+	A
07/12/2016	07/15/2016	141,918.28	BLACKROCK ORD	2.502	A1	AA-	N/A
07/12/2016	07/15/2016	138,687.78	AMERICAN EXPRESS ORD	1.841	A3	BBB+	A
07/13/2016	07/18/2016	106,918.68	BLACKROCK ORD	2.501	A1	AA-	N/A
07/13/2016	07/18/2016	119,872.33	AMERICAN EXPRESS ORD	1.838	A3	BBB+	A
07/14/2016	07/19/2016	27,584.66	BLACKROCK ORD	2.517	A1	AA-	N/A
07/14/2016	07/19/2016	82,728.49	AMERICAN EXPRESS ORD	1.824	A3	BBB+	A
07/15/2016	07/20/2016	130,251.98	AMERICAN EXPRESS ORD	1.819	A3	BBB+	A
08/03/2016	08/08/2016	1,021,166.90	VISA CL A ORD	0.686	A1	A+	N/A
08/03/2016	08/08/2016	23,534.07	VISA CL A ORD	0.686	A1	A+	N/A
08/04/2016	08/09/2016	548,091.15	VISA CL A ORD	0.679	A1	A+	N/A
08/05/2016	08/10/2016	87,904.19	VISA CL A ORD	0.674	A1	A+	N/A
08/05/2016	08/10/2016	543,851.08	VISA CL A ORD	0.674	A1	A+	N/A
08/05/2016	08/10/2016	111,871.48	VISA CL A ORD	0.674	A1	A+	N/A
08/08/2016	08/11/2016	136,318.75	VISA CL A ORD	0.675	A1	A+	N/A
08/08/2016	08/11/2016	72,119.79	VISA CL A ORD	0.675	A1	A+	N/A
08/08/2016	08/11/2016	24,093.36	VISA CL A ORD	0.675	A1	A+	N/A
08/08/2016	08/11/2016	760,418.95	VISA CL A ORD	0.675	A1	A+	N/A
08/09/2016	08/12/2016	24,114.51	VISA CL A ORD	0.674	A1	A+	N/A
08/09/2016	08/12/2016	392,489.51	VISA CL A ORD	0.674	A1	A+	N/A
08/10/2016	08/15/2016	87,537.56	VISA CL A ORD	0.678	A1	A+	N/A
08/10/2016	08/15/2016	669,589.20	VISA CL A ORD	0.678	A1	A+	N/A
08/10/2016	08/15/2016	39,783.65	VISA CL A ORD	0.678	A1	A+	N/A
08/11/2016	08/16/2016	104,331.63	VISA CL A ORD	0.674	A1	A+	N/A
08/11/2016	08/16/2016	608,897.56	VISA CL A ORD	0.674	A1	A+	N/A
08/12/2016	08/17/2016	287,640.72	VISA CL A ORD	0.675	A1	A+	N/A
08/15/2016	08/18/2016	24,316.50	VISA CL A ORD	0.675	A1	A+	N/A
08/15/2016	08/18/2016	388,015.20	VISA CL A ORD	0.675	A1	A+	N/A
08/15/2016	08/18/2016	129,606.72	VISA CL A ORD	0.675	A1	A+	N/A
08/16/2016	08/19/2016	40,275.55	VISA CL A ORD	0.668	A1	A+	N/A
08/16/2016	08/19/2016	395,424.61	VISA CL A ORD	0.668	A1	A+	N/A
08/17/2016	08/22/2016	258,359.36	VISA CL A ORD	0.693	A1	A+	N/A
08/18/2016	08/23/2016	689,830.08	VISA CL A ORD	0.698	A1	A+	N/A
08/18/2016	08/23/2016	24,058.50	VISA CL A ORD	0.698	A1	A+	N/A
08/19/2016	08/24/2016	417,198.08	VISA CL A ORD	0.696	A1	A+	N/A
08/22/2016	08/25/2016	24,262.50	VISA CL A ORD	0.691	A1	A+	N/A
08/22/2016	08/25/2016	444,653.00	VISA CL A ORD	0.691	A1	A+	N/A
08/23/2016	08/26/2016	1,207,398.65	VISA CL A ORD	0.693	A1	A+	N/A
09/15/2016	09/20/2016	40,774.30	VISA CL A ORD	0.683	A1	A+	N/A
09/16/2016	09/21/2016	475,907.98	VISA CL A ORD	0.682	A1	A+	N/A
09/16/2016	09/21/2016	147,282.66	VISA CL A ORD	0.682	A1	A+	N/A
09/19/2016	09/22/2016	24,823.71	VISA CL A ORD	0.679	A1	A+	N/A
09/19/2016	09/22/2016	33,146.00	VISA CL A ORD	0.679	A1	A+	N/A
09/19/2016	09/22/2016	414,273.89	VISA CL A ORD	0.679	A1	A+	N/A
09/22/2016	09/27/2016	200,189.76	VISA CL A ORD	0.672	A1	A+	N/A
09/23/2016	09/28/2016	570,877.71	VISA CL A ORD	0.678	A1	A+	N/A
09/26/2016	09/29/2016	52,903.27	VISA CL A ORD	0.685	A1	A+	N/A
09/30/2016	10/05/2016	131,720.00	VISA CL A ORD	0.677	A1	A+	N/A
09/30/2016	10/05/2016	322,780.38	VISA CL A ORD	0.677	A1	A+	N/A

13,752,411.39 57 Item(s)

Electric

SCIF-Blackrock

06/24/2016	06/29/2016	210,631.58	EXELON ORD	3.629	Baa2	BBB	BBB
06/24/2016	06/29/2016	163,288.54	EXELON ORD	3.629	Baa2	BBB	BBB
06/24/2016	06/29/2016	806,177.24	EXELON ORD	3.629	Baa2	BBB	BBB
06/24/2016	06/29/2016	278,871.39	PUBLIC SERVICE ENTERPRISE GROUP ORD	3.629	N/A	BBB+	BBB+
06/24/2016	06/29/2016	441,347.71	PUBLIC SERVICE ENTERPRISE GROUP ORD	3.629	N/A	BBB+	BBB+
06/27/2016	06/30/2016	467,172.25	PUBLIC SERVICE ENTERPRISE GROUP ORD	3.602	N/A	BBB+	BBB+

2,367,488.71 6 Item(s)

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Healthcare-Services

SCIF-Blackrock

06/02/2016	06/07/2016	310,049.11	AETNA ORD	0.833	#N/A N/A	A-	A *-
06/03/2016	06/08/2016	98,494.41	AETNA ORD	0.833	#N/A N/A	A-	A *-
08/08/2016	08/11/2016	566,619.24	ANTHEM ORD	1.996	N/A	A *-	BBB+ *-
08/08/2016	08/11/2016	18,011.95	ANTHEM ORD	1.996	N/A	A *-	BBB+ *-
08/08/2016	08/11/2016	404,837.66	AETNA ORD	0.845	N/A	A-	A *-
08/09/2016	08/12/2016	9,865.35	ANTHEM ORD	1.985	N/A	A *-	BBB+ *-
08/10/2016	08/15/2016	19,659.40	ANTHEM ORD	1.990	N/A	A *-	BBB+ *-
08/18/2016	08/23/2016	1,023,773.04	UNITEDHEALTH GRP ORD	1.055	A3	A+	A

2,451,310.16 8 Item(s)

Healthcare-Services

SCIF-Wellington

08/03/2016	08/08/2016	45,260.77	UNITEDHEALTH GRP ORD	1.050	A3	A+	A
09/22/2016	09/27/2016	147,589.66	UNITEDHEALTH GRP ORD	1.595	A3	A+	A

192,850.43 2 Item(s)

Insurance

SCIF-Blackrock

06/01/2016	06/06/2016	39,794.44	MARSH & MCLENNAN ORD	1.874	N/A	A-	A-
06/01/2016	06/06/2016	14,676.22	MARSH & MCLENNAN ORD	1.874	N/A	A-	A-
06/02/2016	06/07/2016	121,304.09	MARSH & MCLENNAN ORD	1.866	N/A	A-	A-
06/03/2016	06/08/2016	137,938.97	MARSH & MCLENNAN ORD	1.874	N/A	A-	A-
06/06/2016	06/09/2016	98,684.76	MARSH & MCLENNAN ORD	1.870	N/A	A-	A-
06/07/2016	06/10/2016	120,516.67	MARSH & MCLENNAN ORD	1.862	N/A	A-	A-
08/08/2016	08/11/2016	34,942.16	MARSH & MCLENNAN ORD	1.894	N/A	A-	A-
08/08/2016	08/11/2016	671,113.06	MARSH & MCLENNAN ORD	1.894	N/A	A-	A-
08/09/2016	08/12/2016	24,349.97	MARSH & MCLENNAN ORD	1.896	N/A	A-	A-
08/09/2016	08/12/2016	25,022.86	MARSH & MCLENNAN ORD	1.896	N/A	A-	A-
08/10/2016	08/15/2016	39,510.83	MARSH & MCLENNAN ORD	1.891	N/A	A-	A-
08/10/2016	08/15/2016	21,717.91	MARSH & MCLENNAN ORD	1.891	N/A	A-	A-
08/11/2016	08/16/2016	22,444.30	MARSH & MCLENNAN ORD	1.885	N/A	A-	A-
08/12/2016	08/17/2016	22,851.89	MARSH & MCLENNAN ORD	1.885	N/A	A-	A-
08/15/2016	08/18/2016	25,489.52	MARSH & MCLENNAN ORD	1.885	N/A	A-	A-
08/16/2016	08/19/2016	20,164.89	MARSH & MCLENNAN ORD	1.894	N/A	A-	A-
08/17/2016	08/22/2016	24,055.94	MARSH & MCLENNAN ORD	1.892	N/A	A-	A-
08/18/2016	08/23/2016	146,574.48	MARSH & MCLENNAN ORD	1.892	N/A	A-	A-
08/18/2016	08/23/2016	31,344.85	MARSH & MCLENNAN ORD	1.892	N/A	A-	A-
08/18/2016	08/23/2016	11,007.27	MARSH & MCLENNAN ORD	1.892	N/A	A-	A-
08/18/2016	08/23/2016	105,575.83	MARSH & MCLENNAN ORD	1.892	N/A	A-	A-
08/19/2016	08/24/2016	1,733.62	MARSH & MCLENNAN ORD	1.894	N/A	A-	A-
08/19/2016	08/24/2016	229,000.42	MARSH & MCLENNAN ORD	1.894	N/A	A-	A-
08/19/2016	08/24/2016	17,136.12	MARSH & MCLENNAN ORD	1.894	N/A	A-	A-
08/19/2016	08/24/2016	42,781.50	MARSH & MCLENNAN ORD	1.894	N/A	A-	A-
08/19/2016	08/24/2016	23,950.38	MARSH & MCLENNAN ORD	1.894	N/A	A-	A-
08/19/2016	08/24/2016	412,684.11	MARSH & MCLENNAN ORD	1.894	N/A	A-	A-

2,486,367.06 27 Item(s)

Insurance

SCIF-Wellington

08/03/2016	08/08/2016	284,183.56	MARSH & MCLENNAN ORD	1.919	N/A	A-	A-
08/04/2016	08/09/2016	106,203.68	MARSH & MCLENNAN ORD	1.916	N/A	A-	A-
08/05/2016	08/10/2016	86,659.69	MARSH & MCLENNAN ORD	1.906	N/A	A-	A-
08/08/2016	08/11/2016	11,672.47	MARSH & MCLENNAN ORD	1.894	N/A	A-	A-

488,719.40 4 Item(s)

Media

SCIF-Blackrock

06/20/2016	06/23/2016	459,535.00	COMCAST CL A ORD	1.641	N/A	A-	A-
08/08/2016	08/11/2016	583,944.00	COMCAST CL A ORD	1.566	N/A	A-	A-
08/18/2016	08/23/2016	1,023,568.00	COMCAST CL A ORD	1.558	N/A	A-	A-

2,067,047.00 3 Item(s)

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Media

SCIF-Wellington

07/06/2016	07/11/2016	245,584.00	WALT DISNEY ORD	1.392	N/A	A	A
07/06/2016	07/11/2016	209,656.33	WALT DISNEY ORD	1.392	N/A	A	A
08/03/2016	08/08/2016	279,250.88	WALT DISNEY ORD	1.478	N/A	A	A
09/22/2016	09/27/2016	89,291.83	WALT DISNEY ORD	1.520	N/A	A	A
09/23/2016	09/28/2016	8,494.01	WALT DISNEY ORD	1.522	N/A	A	A

832,277.05 5 Item(s)

Miscellaneous Manufacture

SCIF-Wellington

07/06/2016	07/11/2016	75,676.65	HONEYWELL INTERNATIONAL ORD	1.659	A2	A	A
08/03/2016	08/08/2016	57,925.60	HONEYWELL INTERNATIONAL ORD	1.670	A2	A	A
08/04/2016	08/09/2016	58,077.50	HONEYWELL INTERNATIONAL ORD	1.671	A2	A	A
08/05/2016	08/10/2016	72,054.14	HONEYWELL INTERNATIONAL ORD	1.665	A2	A	A

263,733.89 4 Item(s)

Oil&Gas

SCIF-Blackrock

06/01/2016	06/06/2016	182,404.40	SUNCOR ENERGY ORD	5.105	N/A	A-	N/A
06/02/2016	06/07/2016	158,689.09	SUNCOR ENERGY ORD	5.105	N/A	A-	N/A
06/03/2016	06/08/2016	152,947.09	SUNCOR ENERGY ORD	5.105	N/A	A-	N/A
06/06/2016	06/09/2016	163,054.97	SUNCOR ENERGY ORD	5.105	N/A	A-	N/A
06/06/2016	06/09/2016	21,791.85	SUNCOR ENERGY ORD	5.105	N/A	A-	N/A
06/07/2016	06/10/2016	142,308.55	SUNCOR ENERGY ORD	5.105	N/A	A-	N/A
06/08/2016	06/13/2016	88,983.69	SUNCOR ENERGY ORD	5.105	N/A	A-	N/A
06/08/2016	06/13/2016	88,036.06	SUNCOR ENERGY ORD	5.105	N/A	A-	N/A
06/08/2016	06/13/2016	220,125.87	SUNCOR ENERGY ORD	5.105	N/A	A-	N/A
06/08/2016	06/13/2016	345,994.08	SUNCOR ENERGY ORD	5.105	N/A	A-	N/A
06/08/2016	06/13/2016	329,933.15	SUNCOR ENERGY ORD	5.105	N/A	A-	N/A
06/27/2016	06/30/2016	770,647.50	OCCIDENTAL PETROLEUM ORD	4.103	A3	A	A
06/27/2016	06/30/2016	756,865.80	HALLIBURTON ORD	1.719	N/A	A- *	A-
08/08/2016	08/11/2016	840,843.20	SUNCOR ENERGY ORD	5.105	N/A	A-	N/A
08/24/2016	08/29/2016	349,593.75	CHEVRON ORD	4.188	Aa2	AA-	WD
08/24/2016	08/29/2016	1,226,132.46	SUNCOR ENERGY ORD	5.105	N/A	A-	N/A
08/25/2016	08/30/2016	180,624.02	CHEVRON ORD	4.201	Aa2	AA-	WD
09/23/2016	09/28/2016	402,692.08	SUNCOR ENERGY ORD	5.105	N/A	A-	N/A

6,421,667.61 18 Item(s)

Oil&Gas

SCIF-Wellington

08/03/2016	08/08/2016	625,336.18	EXXON MOBIL ORD	3.360	Aaa	AA+	WD
09/22/2016	09/27/2016	133,779.52	EXXON MOBIL ORD	3.543	Aaa	AA+	WD
09/23/2016	09/28/2016	100,343.04	EXXON MOBIL ORD	3.547	Aaa	AA+	WD
09/26/2016	09/29/2016	10,179.31	EXXON MOBIL ORD	3.564	Aaa	AA+	WD
09/30/2016	10/05/2016	305,806.20	EXXON MOBIL ORD	3.391	Aaa	AA+	WD
09/30/2016	10/05/2016	201,241.03	EXXON MOBIL ORD	3.391	Aaa	AA+	WD

1,376,685.28 6 Item(s)

Pharmaceuticals

SCIF-Wellington

07/06/2016	07/11/2016	93,699.06	AMGEN ORD	2.294	N/A	A	BBB
07/06/2016	07/11/2016	78,324.55	AMGEN ORD	2.294	N/A	A	BBB
07/07/2016	07/12/2016	93,513.24	AMGEN ORD	2.286	N/A	A	BBB
07/08/2016	07/13/2016	175,023.64	AMGEN ORD	2.222	N/A	A	BBB
07/11/2016	07/14/2016	50,287.36	AMGEN ORD	2.235	N/A	A	BBB
08/03/2016	08/08/2016	115,095.20	MERCK & CO ORD	3.174	WR	AA	A
08/04/2016	08/09/2016	3,361.34	MERCK & CO ORD	3.164	WR	AA	A
09/23/2016	09/28/2016	285,483.36	JOHNSON & JOHNSON ORD	2.609	Aaa	AAA	AAA
09/26/2016	09/29/2016	218,432.16	JOHNSON & JOHNSON ORD	2.632	Aaa	AAA	AAA

1,113,219.91 9 Item(s)

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REITS

SCIF-Wellington

08/03/2016	08/08/2016	302,599.44	PUBLIC STORAGE REIT	2.956	N/A	A	WD
08/04/2016	08/09/2016	667,300.73	PUBLIC STORAGE REIT	2.993	N/A	A	WD
08/05/2016	08/10/2016	53,452.99	PUBLIC STORAGE REIT	2.964	N/A	A	WD
09/22/2016	09/27/2016	88,743.92	PUBLIC STORAGE REIT	3.156	N/A	A	WD
09/27/2016	09/30/2016	44,836.14	PUBLIC STORAGE REIT	3.140	N/A	A	WD
09/28/2016	10/03/2016	22,504.00	PUBLIC STORAGE REIT	3.100	N/A	A	WD
09/28/2016	10/03/2016	112,574.10	PUBLIC STORAGE REIT	3.100	N/A	A	WD
09/29/2016	10/04/2016	113,002.90	PUBLIC STORAGE REIT	3.111	N/A	A	WD
09/30/2016	10/05/2016	67,168.89	PUBLIC STORAGE REIT	3.137	N/A	A	WD
09/30/2016	10/05/2016	27,725.83	PUBLIC STORAGE REIT	3.137	N/A	A	WD
09/30/2016	10/05/2016	22,501.04	PUBLIC STORAGE REIT	3.137	N/A	A	WD

1,522,409.98 11 Item(s)

Retail

SCIF-Blackrock

08/08/2016	08/11/2016	613,210.88	KROGER ORD	1.300	N/A	BBB	BBB
08/18/2016	08/23/2016	1,025,031.32	KROGER ORD	1.340	N/A	BBB	BBB
08/24/2016	08/29/2016	319,810.88	KROGER ORD	1.319	N/A	BBB	BBB
08/24/2016	08/29/2016	49,161.83	KROGER ORD	1.319	N/A	BBB	BBB
08/25/2016	08/30/2016	127,888.15	KROGER ORD	1.328	N/A	BBB	BBB

2,135,103.06 5 Item(s)

Retail

SCIF-Wellington

07/06/2016	07/11/2016	38,802.60	TJX ORD	1.147	N/A	A+	N/A
07/06/2016	07/11/2016	46,428.78	TJX ORD	1.147	N/A	A+	N/A
07/06/2016	07/11/2016	40,357.08	CARDINAL HEALTH ORD	2.013	N/A	A-	BBB+
07/06/2016	07/11/2016	39,005.39	CARDINAL HEALTH ORD	2.013	N/A	A-	BBB+
07/06/2016	07/11/2016	144,747.12	MCDONALD'S ORD	2.918	WR	BBB+	BBB+
07/06/2016	07/11/2016	180,838.05	MCDONALD'S ORD	2.918	WR	BBB+	BBB+
07/06/2016	07/11/2016	115,140.84	CVS HEALTH ORD	1.614	N/A	BBB+	WD
07/06/2016	07/11/2016	96,048.70	CVS HEALTH ORD	1.614	N/A	BBB+	WD
07/07/2016	07/12/2016	92,689.80	TJX ORD	1.152	N/A	A+	N/A
07/07/2016	07/12/2016	91,718.42	CARDINAL HEALTH ORD	2.027	N/A	A-	BBB+
07/07/2016	07/12/2016	120,751.00	MCDONALD'S ORD	2.911	WR	BBB+	BBB+
07/07/2016	07/12/2016	143,481.15	CVS HEALTH ORD	1.623	N/A	BBB+	WD
07/08/2016	07/13/2016	110,178.32	TJX ORD	1.127	N/A	A+	N/A
07/08/2016	07/13/2016	60,633.18	CARDINAL HEALTH ORD	2.003	N/A	A-	BBB+
07/08/2016	07/13/2016	242,877.80	MCDONALD'S ORD	2.902	WR	BBB+	BBB+
07/08/2016	07/13/2016	192,970.40	CVS HEALTH ORD	1.602	N/A	BBB+	WD
07/11/2016	07/14/2016	134,073.22	TJX ORD	1.130	N/A	A+	N/A
07/11/2016	07/14/2016	21,073.37	MCDONALD'S ORD	2.885	WR	BBB+	BBB+
07/11/2016	07/14/2016	191,298.33	CVS HEALTH ORD	1.601	N/A	BBB+	WD
07/12/2016	07/15/2016	431,459.05	TJX ORD	1.134	N/A	A+	N/A
07/13/2016	07/18/2016	359,574.64	TJX ORD	1.139	N/A	A+	N/A
07/14/2016	07/19/2016	265,623.30	TJX ORD	1.140	N/A	A+	N/A
07/15/2016	07/20/2016	42,265.00	TJX ORD	1.144	N/A	A+	N/A
07/18/2016	07/21/2016	59,210.04	MCKESSON ORD	0.567	N/A	BBB+	BBB+
07/18/2016	07/21/2016	39,479.00	MCKESSON ORD	0.567	N/A	BBB+	BBB+
07/18/2016	07/21/2016	138,399.24	MCKESSON ORD	0.567	N/A	BBB+	BBB+
07/19/2016	07/22/2016	138,292.00	MCKESSON ORD	0.566	N/A	BBB+	BBB+
07/19/2016	07/22/2016	296,393.10	MCKESSON ORD	0.566	N/A	BBB+	BBB+
07/20/2016	07/25/2016	526,077.96	MCKESSON ORD	0.564	N/A	BBB+	BBB+
08/03/2016	08/08/2016	365,753.82	WALGREEN BOOTS ALLIANCE ORD	1.809	N/A	BBB	BBB
08/03/2016	08/08/2016	349,338.00	WALGREEN BOOTS ALLIANCE ORD	1.809	N/A	BBB	BBB
08/03/2016	08/08/2016	421,981.10	MCDONALD'S ORD	2.995	WR	BBB+	BBB+
08/04/2016	08/09/2016	22,555.29	WALGREEN BOOTS ALLIANCE ORD	1.803	N/A	BBB	BBB
08/04/2016	08/09/2016	603,065.63	MCKESSON ORD	0.576	N/A	BBB+	BBB+
08/05/2016	08/10/2016	234,178.20	MCKESSON ORD	0.575	N/A	BBB+	BBB+
08/08/2016	08/11/2016	136,362.03	MCKESSON ORD	0.574	N/A	BBB+	BBB+
08/09/2016	08/12/2016	157,177.12	MCKESSON ORD	0.571	N/A	BBB+	BBB+
08/10/2016	08/15/2016	316,972.93	MCKESSON ORD	0.572	N/A	BBB+	BBB+
09/16/2016	09/21/2016	2,298,084.60	MCKESSON ORD	0.674	N/A	BBB+	BBB+
09/19/2016	09/22/2016	621,748.21	MCKESSON ORD	0.679	N/A	BBB+	BBB+
09/19/2016	09/22/2016	115,715.53	MCKESSON ORD	0.679	N/A	BBB+	BBB+

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09/19/2016	09/22/2016	132,799.60	MCKESSON ORD	0.679	N/A	BBB+	BBB+
09/22/2016	09/27/2016	53,502.75	TJX ORD	0.889	N/A	A+	N/A
09/22/2016	09/27/2016	79,260.28	LOWE'S COMPANIES ORD	1.651	N/A	A-	WD
09/22/2016	09/27/2016	459,946.20	COSTCO WHOLESALE ORD	1.110	N/A	A+	A+
09/22/2016	09/27/2016	183,823.80	COSTCO WHOLESALE ORD	1.110	N/A	A+	A+
09/23/2016	09/28/2016	358,149.87	TJX ORD	0.895	N/A	A+	N/A
09/23/2016	09/28/2016	77,494.30	CARDINAL HEALTH ORD	2.073	N/A	A-	BBB+
09/23/2016	09/28/2016	69,961.05	CARDINAL HEALTH ORD	2.073	N/A	A-	BBB+
09/23/2016	09/28/2016	361,118.50	LOWE'S COMPANIES ORD	1.645	N/A	A-	WD
09/23/2016	09/28/2016	290,505.63	COSTCO WHOLESALE ORD	1.115	N/A	A+	A+
09/23/2016	09/28/2016	421,957.95	MCKESSON ORD	0.670	N/A	BBB+	BBB+
09/26/2016	09/29/2016	154,342.21	TJX ORD	0.904	N/A	A+	N/A
09/26/2016	09/29/2016	123,166.08	CARDINAL HEALTH ORD	2.094	N/A	A-	BBB+
09/26/2016	09/29/2016	38,500.40	CARDINAL HEALTH ORD	2.094	N/A	A-	BBB+
09/26/2016	09/29/2016	333,908.21	LOWE'S COMPANIES ORD	1.681	N/A	A-	WD
09/26/2016	09/29/2016	50,137.57	LOWE'S COMPANIES ORD	1.681	N/A	A-	WD
09/26/2016	09/29/2016	227,015.25	COSTCO WHOLESALE ORD	1.124	N/A	A+	A+
09/27/2016	09/30/2016	101,177.96	CARDINAL HEALTH ORD	2.060	N/A	A-	BBB+
09/27/2016	09/30/2016	101,251.28	CARDINAL HEALTH ORD	2.060	N/A	A-	BBB+
09/27/2016	09/30/2016	192,693.06	LOWE'S COMPANIES ORD	1.664	N/A	A-	WD
09/27/2016	09/30/2016	12,359.95	COSTCO WHOLESALE ORD	1.130	N/A	A+	A+
09/28/2016	10/03/2016	93,516.48	CARDINAL HEALTH ORD	2.057	N/A	A-	BBB+
09/28/2016	10/03/2016	70,142.40	CARDINAL HEALTH ORD	2.057	N/A	A-	BBB+
09/28/2016	10/03/2016	85,863.36	CARDINAL HEALTH ORD	2.057	N/A	A-	BBB+
09/28/2016	10/03/2016	57,528.56	LOWE'S COMPANIES ORD	1.658	N/A	A-	WD
09/28/2016	10/03/2016	50,277.22	LOWE'S COMPANIES ORD	1.658	N/A	A-	WD
09/29/2016	10/04/2016	154,485.40	CARDINAL HEALTH ORD	2.174	N/A	A-	BBB+
09/29/2016	10/04/2016	58,451.84	LOWE'S COMPANIES ORD	1.653	N/A	A-	WD
09/30/2016	10/05/2016	154,295.10	CARDINAL HEALTH ORD	2.152	N/A	A-	BBB+
09/30/2016	10/05/2016	57,364.55	LOWE'S COMPANIES ORD	1.648	N/A	A-	WD
09/30/2016	10/05/2016	66,549.08	MCKESSON ORD	0.672	N/A	BBB+	BBB+
09/30/2016	10/05/2016	49,845.24	MCKESSON ORD	0.672	N/A	BBB+	BBB+
09/30/2016	10/05/2016	183,516.74	MCKESSON ORD	0.672	N/A	BBB+	BBB+

14,947,727.21 74 Item(s)

Software

SCIF-Blackrock

08/24/2016	08/29/2016	366,653.04	ORACLE ORD	1.461	N/A	AA-	A+
08/24/2016	08/29/2016	26,144.35	ORACLE ORD	1.461	N/A	AA-	A+
08/25/2016	08/30/2016	15,042.16	ORACLE ORD	1.460	N/A	AA-	A+

407,839.55 3 Item(s)

Transportation

SCIF-Wellington

07/06/2016	07/11/2016	767,052.71	CANADIAN NATIONAL RAILWAY ORD	1.667	A2	A	N/A
07/06/2016	07/11/2016	78,655.77	UNION PACIFIC ORD	2.516	A3	A	N/A
07/06/2016	07/11/2016	95,756.32	UNION PACIFIC ORD	2.516	A3	A	N/A
07/08/2016	07/13/2016	3,291.15	UNION PACIFIC ORD	2.426	A3	A	N/A
08/03/2016	08/08/2016	119,018.57	UNITED PARCEL SERVICE CL B ORD	2.789	N/A	A+	N/A
08/04/2016	08/09/2016	194,507.46	UNITED PARCEL SERVICE CL B ORD	2.800	N/A	A+	N/A
08/05/2016	08/10/2016	67,497.48	UNITED PARCEL SERVICE CL B ORD	2.776	N/A	A+	N/A

1,325,779.46 7 Item(s)

Total Equity Purchases:							
REIT		238,651.28				1 Item(s)	
Total Equity Purchases:							
Blackrock		25,524,078.79				84 Item(s)	
Total Equity Purchases:							
Wellington		48,214,769.03				286 Item(s)	
Grand Total							
Equity Purchases		73,977,499.10				371 Item(s)	

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EQUITY SALES

Trade Date	Settle Date	Principal	Description	Yield	Ratings		
Aerospace/Defense							
SCIF-Blackrock							
06/28/2016	07/01/2016	(415,630.79)	UNITED TECHNOLOGIES ORD	2.605	A3	A-	A-
06/28/2016	07/01/2016	(46,932.08)	UNITED TECHNOLOGIES ORD	2.605	A3	A-	A-
06/29/2016	07/05/2016	(375,722.80)	UNITED TECHNOLOGIES ORD	2.568	A3	A-	A-
07/26/2016	07/29/2016	(162,084.28)	NORTHROP GRUMMAN ORD	1.511	N/A	BBB+	BBB+
07/26/2016	07/29/2016	(145,209.35)	LOCKHEED MARTIN ORD	2.532	Baa1	BBB+	BBB+
07/26/2016	07/29/2016	(185,979.33)	RAYTHEON ORD	2.072	N/A	A	A-
		(1,331,558.63)	6 Item(s)				
Aerospace/Defense							
SCIF-Wellington							
07/06/2016	07/11/2016	(243,280.70)	NORTHROP GRUMMAN ORD	1.488	N/A	BBB+	BBB+
07/06/2016	07/11/2016	(88,503.11)	NORTHROP GRUMMAN ORD	1.488	N/A	BBB+	BBB+
07/06/2016	07/11/2016	(132,932.74)	NORTHROP GRUMMAN ORD	1.488	N/A	BBB+	BBB+
07/06/2016	07/11/2016	(335,589.68)	LOCKHEED MARTIN ORD	2.579	Baa1	BBB+	BBB+
07/06/2016	07/11/2016	(224,917.69)	LOCKHEED MARTIN ORD	2.579	Baa1	BBB+	BBB+
07/06/2016	07/11/2016	(124,764.17)	LOCKHEED MARTIN ORD	2.579	Baa1	BBB+	BBB+
07/07/2016	07/12/2016	(22,104.98)	NORTHROP GRUMMAN ORD	1.497	N/A	BBB+	BBB+
07/07/2016	07/12/2016	(71,099.33)	LOCKHEED MARTIN ORD	2.582	Baa1	BBB+	BBB+
07/26/2016	07/29/2016	(171,180.81)	NORTHROP GRUMMAN ORD	1.511	N/A	BBB+	BBB+
07/26/2016	07/29/2016	(246,053.69)	UNITED TECHNOLOGIES ORD	2.391	A3	A-	A-
07/26/2016	07/29/2016	(295,115.30)	LOCKHEED MARTIN ORD	2.532	Baa1	BBB+	BBB+
07/26/2016	07/29/2016	(150,316.84)	GENERAL DYNAMICS ORD	2.007	N/A	A+	A
08/03/2016	08/08/2016	(212,344.37)	UNITED TECHNOLOGIES ORD	2.427	A3	A-	A-
08/03/2016	08/08/2016	(200,114.47)	LOCKHEED MARTIN ORD	2.511	Baa1	BBB+	BBB+
08/03/2016	08/08/2016	(177,091.18)	GENERAL DYNAMICS ORD	1.962	N/A	A+	A
08/04/2016	08/09/2016	(212,894.16)	UNITED TECHNOLOGIES ORD	2.426	A3	A-	A-
08/04/2016	08/09/2016	(176,731.55)	GENERAL DYNAMICS ORD	1.968	N/A	A+	A
08/05/2016	08/10/2016	(10,946.76)	UNITED TECHNOLOGIES ORD	2.395	A3	A-	A-
08/05/2016	08/10/2016	(13,685.24)	GENERAL DYNAMICS ORD	1.948	N/A	A+	A
09/22/2016	09/27/2016	(15,456.27)	GENERAL DYNAMICS ORD	1.873	N/A	A+	A
09/23/2016	09/28/2016	(76,964.27)	GENERAL DYNAMICS ORD	1.885	N/A	A+	A
09/26/2016	09/29/2016	(184,797.17)	GENERAL DYNAMICS ORD	1.885	N/A	A+	A
09/27/2016	09/30/2016	(29,975.94)	GENERAL DYNAMICS ORD	1.868	N/A	A+	A
		(3,416,860.42)	23 Item(s)				
Apparel							
SCIF-Wellington							
07/26/2016	07/29/2016	(387,315.37)	NIKE CL B ORD	1.100	N/A	AA-	N/A
07/26/2016	07/29/2016	(177,335.54)	VF ORD	2.306	N/A	A	N/A
09/23/2016	09/28/2016	(297,907.12)	NIKE CL B ORD	1.160	N/A	AA-	N/A
		(862,558.03)	3 Item(s)				
Banks							
SCIF-Blackrock							
06/13/2016	06/16/2016	(547,463.36)	JPMORGAN CHASE ORD	2.782	A3	A-	A+
06/14/2016	06/17/2016	(645,185.53)	JPMORGAN CHASE ORD	2.835	A3	A-	A+
07/26/2016	07/29/2016	(175,905.60)	US BANCORP ORD	2.430	A1	A+	AA
07/26/2016	07/29/2016	(345,397.67)	JPMORGAN CHASE ORD	2.807	A3	A-	A+
07/26/2016	07/29/2016	(189,879.75)	SUNTRUST BANKS ORD	2.256	Baa1	BBB+	A-
07/26/2016	07/29/2016	(335,310.88)	WELLS FARGO ORD	3.137	A2	A	AA-
07/26/2016	07/29/2016	(235,702.63)	BANK OF AMERICA ORD	1.376	Baa1	BBB+	A
07/26/2016	07/29/2016	(216,670.59)	CITIGROUP ORD	0.453	N/A	BBB+	A
08/25/2016	08/30/2016	(111,876.46)	US BANCORP ORD	2.350	A1	A+	AA
08/25/2016	08/30/2016	(221,177.58)	US BANCORP ORD	2.350	A1	A+	AA
08/25/2016	08/30/2016	(37,213.56)	US BANCORP ORD	2.350	A1	A+	AA
08/25/2016	08/30/2016	(738,788.52)	JPMORGAN CHASE ORD	2.724	A3	A-	A+
08/25/2016	08/30/2016	(735,907.15)	WELLS FARGO ORD	3.121	A2	A	AA-
08/26/2016	08/31/2016	(363,154.69)	US BANCORP ORD	2.350	A1	A+	AA
08/26/2016	08/31/2016	(3,863.31)	US BANCORP ORD	2.350	A1	A+	AA
		(4,903,497.28)	15 Item(s)				

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Banks

SCIF-Wellington

07/26/2016	07/29/2016	(243,745.21)	PNC FINANCIAL SERVICES GROUP ORD	2.515	A3	A-	A+
07/26/2016	07/29/2016	(240,098.82)	WELLS FARGO ORD	3.137	A2	A	AA-
08/03/2016	08/08/2016	(226,194.86)	PNC FINANCIAL SERVICES GROUP ORD	3.137	A3	A-	A+
08/03/2016	08/08/2016	(183,057.24)	WELLS FARGO ORD	3.174	A2	A	AA-
08/04/2016	08/09/2016	(2,018.74)	PNC FINANCIAL SERVICES GROUP ORD	3.135	A3	A-	A+
09/14/2016	09/19/2016	(507,195.36)	WELLS FARGO ORD	3.246	A2	A	AA-
09/14/2016	09/19/2016	(121,010.20)	WELLS FARGO ORD	3.246	A2	A	AA-
09/15/2016	09/20/2016	(184,654.92)	WELLS FARGO ORD	3.272	A2	A	AA-
09/15/2016	09/20/2016	(63,638.69)	WELLS FARGO ORD	3.272	A2	A	AA-
09/15/2016	09/20/2016	(169,169.93)	WELLS FARGO ORD	3.272	A2	A	AA-
09/15/2016	09/20/2016	(59,297.69)	WELLS FARGO ORD	3.272	A2	A	AA-
09/21/2016	09/26/2016	(163,989.02)	WELLS FARGO ORD	3.295	A2	A	AA-
09/21/2016	09/26/2016	(109,383.61)	WELLS FARGO ORD	3.295	A2	A	AA-
09/21/2016	09/26/2016	(113,853.76)	WELLS FARGO ORD	3.295	A2	A	AA-
09/21/2016	09/26/2016	(1,055,987.58)	WELLS FARGO ORD	3.295	A2	A	AA-
09/21/2016	09/26/2016	(146,467.52)	WELLS FARGO ORD	3.295	A2	A	AA-
09/21/2016	09/26/2016	(224,047.61)	WELLS FARGO ORD	3.295	A2	A	AA-
09/21/2016	09/26/2016	(187,042.83)	WELLS FARGO ORD	3.295	A2	A	AA-
09/21/2016	09/26/2016	(214,453.03)	WELLS FARGO ORD	3.295	A2	A	AA-
09/22/2016	09/27/2016	(36,009.97)	PNC FINANCIAL SERVICES GROUP ORD	2.922	A3	A-	A+
09/23/2016	09/28/2016	(170,442.81)	PNC FINANCIAL SERVICES GROUP ORD	2.942	A3	A-	A+
09/23/2016	09/28/2016	(308,612.21)	WELLS FARGO ORD	3.301	A2	A	AA-
09/26/2016	09/29/2016	(166,955.82)	PNC FINANCIAL SERVICES GROUP ORD	2.996	A3	A-	A+
09/26/2016	09/29/2016	(26,492.18)	PNC FINANCIAL SERVICES GROUP ORD	2.996	A3	A-	A+
09/27/2016	09/30/2016	(26,559.92)	PNC FINANCIAL SERVICES GROUP ORD	2.970	A3	A-	A+
09/27/2016	09/30/2016	(26,502.92)	PNC FINANCIAL SERVICES GROUP ORD	2.970	A3	A-	A+
09/27/2016	09/30/2016	(53,033.50)	PNC FINANCIAL SERVICES GROUP ORD	2.970	A3	A-	A+
09/27/2016	09/30/2016	(185,586.18)	PNC FINANCIAL SERVICES GROUP ORD	2.970	A3	A-	A+
09/28/2016	10/03/2016	(62,327.41)	PNC FINANCIAL SERVICES GROUP ORD	2.942	A3	A-	A+
09/28/2016	10/03/2016	(213,184.47)	PNC FINANCIAL SERVICES GROUP ORD	2.942	A3	A-	A+
09/29/2016	10/04/2016	(107,553.06)	PNC FINANCIAL SERVICES GROUP ORD	2.955	A3	A-	A+
09/30/2016	10/05/2016	(110,658.34)	PNC FINANCIAL SERVICES GROUP ORD	2.919	A3	A-	A+
09/30/2016	10/05/2016	(448,603.93)	WELLS FARGO ORD	3.410	A2	A	AA-
09/30/2016	10/05/2016	(1,941,243.12)	WELLS FARGO ORD	3.410	A2	A	AA-

(8,099,072.46) 34 Item(s)

Beverages

SCIF-Blackrock

07/26/2016	07/29/2016	(142,811.82)	COCA-COLA ORD	3.030	N/A	AA-	A+
07/26/2016	07/29/2016	(77,516.18)	BROWN FORMAN CL B ORD	1.360	N/A	A-	A

(220,328.00) 2 Item(s)

Beverages

SCIF-Wellington

07/06/2016	07/11/2016	(140,518.35)	PEPSICO ORD	2.700	N/A	A	A
07/26/2016	07/29/2016	(287,582.16)	COCA-COLA ORD	3.030	N/A	AA-	A+
07/26/2016	07/29/2016	(235,051.69)	PEPSICO ORD	2.643	N/A	A	A
08/03/2016	08/08/2016	(71,139.59)	PEPSICO ORD	2.647	N/A	A	A

(734,291.79) 4 Item(s)

Chemicals

SCIF-Blackrock

07/26/2016	07/29/2016	(31,868.72)	PRAXAIR ORD	2.475	N/A	A	N/A
07/26/2016	07/29/2016	(140,002.82)	DOW CHEMICAL ORD	3.362	Baa2	BBB *	BBB *+
07/26/2016	07/29/2016	(160,931.64)	E I DU PONT DE NEMOURS ORD	2.198	A3	A- *-	A *-

(332,803.18) 3 Item(s)

Chemicals

SCIF-Wellington

07/06/2016	07/11/2016	(73,534.11)	ECOLAB ORD	1.469	N/A	A-	N/A
07/26/2016	07/29/2016	(275,487.10)	PRAXAIR ORD	2.475	N/A	A	N/A
07/26/2016	07/29/2016	(147,030.74)	ECOLAB ORD	1.445	N/A	A-	N/A
08/03/2016	08/08/2016	(311,785.80)	PRAXAIR ORD	2.513	N/A	A	N/A
08/03/2016	08/08/2016	(192,555.24)	ECOLAB ORD	1.425	N/A	A-	N/A
08/16/2016	08/19/2016	(524,406.67)	PRAXAIR ORD	2.416	N/A	A	N/A
08/19/2016	08/24/2016	(575,751.07)	PRAXAIR ORD	2.391	N/A	A	N/A
08/22/2016	08/25/2016	(85,413.95)	PRAXAIR ORD	2.393	N/A	A	N/A
08/22/2016	08/25/2016	(244,626.26)	PRAXAIR ORD	2.393	N/A	A	N/A
08/23/2016	08/26/2016	(196,644.80)	PRAXAIR ORD	2.393	N/A	A	N/A
09/23/2016	09/28/2016	(56,355.80)	PRAXAIR ORD	2.538	N/A	A	N/A

(2,683,591.54) 11 Item(s)

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Commercial Services

SCIF-Blackrock

06/27/2016	06/30/2016	(389,727.50)	PROCTER & GAMBLE ORD	3.272	Aa3	AA-	N/A
07/26/2016	07/29/2016	(191,953.44)	PROCTER & GAMBLE ORD	3.125	Aa3	AA-	N/A

(581,680.94) 2 Item(s)

Commercial Services

SCIF-Wellington

07/06/2016	07/11/2016	(111,864.80)	AUTOMATIC DATA PROCESSING ORD	2.227	Aa3	AA	N/A
07/06/2016	07/11/2016	(106,129.40)	COLGATE PALMOLIVE ORD	2.088	N/A	AA-	AA-
07/06/2016	07/11/2016	(487,789.53)	PROCTER & GAMBLE ORD	3.126	Aa3	AA-	N/A
07/11/2016	07/14/2016	(133,349.33)	AUTOMATIC DATA PROCESSING ORD	2.186	Aa3	AA	N/A
07/12/2016	07/15/2016	(114,152.31)	AUTOMATIC DATA PROCESSING ORD	2.194	Aa3	AA	N/A
07/13/2016	07/18/2016	(19,032.03)	AUTOMATIC DATA PROCESSING ORD	2.186	Aa3	AA	N/A
07/14/2016	07/19/2016	(85,634.39)	AUTOMATIC DATA PROCESSING ORD	2.185	Aa3	AA	N/A
07/15/2016	07/20/2016	(10,373.99)	AUTOMATIC DATA PROCESSING ORD	2.188	Aa3	AA	N/A
07/26/2016	07/29/2016	(294,991.42)	AUTOMATIC DATA PROCESSING ORD	2.173	Aa3	AA	N/A
07/26/2016	07/29/2016	(320,860.28)	COLGATE PALMOLIVE ORD	2.082	N/A	AA-	AA-
07/26/2016	07/29/2016	(231,034.47)	PROCTER & GAMBLE ORD	3.125	Aa3	AA-	N/A
08/03/2016	08/08/2016	(98,769.03)	COLGATE PALMOLIVE ORD	2.079	N/A	AA-	AA-
08/03/2016	08/08/2016	(6,818.50)	PROCTER & GAMBLE ORD	3.100	Aa3	AA-	N/A
09/21/2016	09/26/2016	(2,334,735.09)	PROCTER & GAMBLE ORD	3.035	Aa3	AA-	N/A
09/23/2016	09/28/2016	(300,827.20)	AUTOMATIC DATA PROCESSING ORD	2.396	Aa3	AA	N/A
09/23/2016	09/28/2016	(546,606.12)	PROCTER & GAMBLE ORD	3.036	Aa3	AA-	N/A
09/26/2016	09/29/2016	(23,580.86)	PROCTER & GAMBLE ORD	3.033	Aa3	AA-	N/A
09/27/2016	09/30/2016	(1,132,645.69)	PROCTER & GAMBLE ORD	3.016	Aa3	AA-	N/A

(6,359,194.44) 18 Item(s)

Diversified Financial Services

SCIF-Blackrock

07/26/2016	07/29/2016	(84,968.54)	GOLDMAN SACHS GROUP ORD	1.613	A3	BBB+	A
07/26/2016	07/29/2016	(162,459.74)	MORGAN STANLEY ORD	3.079	A3	BBB+	A
07/26/2016	07/29/2016	(29,516.12)	AMERICAN EXPRESS ORD	1.802	A3	BBB+	A
07/26/2016	07/29/2016	(122,545.64)	CME GROUP CL A ORD	2.167	N/A	AA-	N/A

(399,490.04) 4 Item(s)

Diversified Financial Services

SCIF-Wellington

07/26/2016	07/29/2016	(216,508.09)	BLACKROCK ORD	2.470	A1	AA-	N/A
07/26/2016	07/29/2016	(219,700.96)	AMERICAN EXPRESS ORD	1.802	A3	BBB+	A
08/03/2016	08/08/2016	(257,484.63)	BLACKROCK ORD	2.428	A1	AA-	N/A
08/03/2016	08/08/2016	(178,725.42)	AMERICAN EXPRESS ORD	1.817	A3	BBB+	A
08/04/2016	08/09/2016	(183,409.60)	BLACKROCK ORD	2.441	A1	AA-	N/A
08/04/2016	08/09/2016	(361,072.03)	AMERICAN EXPRESS ORD	1.814	A3	BBB+	A
08/05/2016	08/10/2016	(278,601.36)	BLACKROCK ORD	2.386	A1	AA-	N/A
09/22/2016	09/27/2016	(74,786.35)	BLACKROCK ORD	2.421	A1	AA-	N/A
09/22/2016	09/27/2016	(71,119.83)	AMERICAN EXPRESS ORD	1.795	A3	BBB+	A
09/23/2016	09/28/2016	(110,277.54)	BLACKROCK ORD	2.475	A1	AA-	N/A
09/23/2016	09/28/2016	(147,513.49)	AMERICAN EXPRESS ORD	1.817	A3	BBB+	A
09/26/2016	09/29/2016	(30,428.50)	BLACKROCK ORD	2.509	A1	AA-	N/A
09/26/2016	09/29/2016	(20,485.36)	AMERICAN EXPRESS ORD	1.829	A3	BBB+	A

(2,150,113.16) 13 Item(s)

Electric

SCIF-Blackrock

06/24/2016	06/29/2016	(72,234.18)	WEC ENERGY GROUP ORD	2.981	A3	A-	BBB+
06/24/2016	06/29/2016	(251,759.00)	WEC ENERGY GROUP ORD	2.981	A3	A-	BBB+
06/27/2016	06/30/2016	(864,044.93)	WEC ENERGY GROUP ORD	2.928	A3	A-	BBB+
06/27/2016	06/30/2016	(346,563.04)	WEC ENERGY GROUP ORD	2.928	A3	A-	BBB+
06/28/2016	07/01/2016	(355,488.92)	WEC ENERGY GROUP ORD	2.935	A3	A-	BBB+
06/28/2016	07/01/2016	(174,413.30)	WEC ENERGY GROUP ORD	2.935	A3	A-	BBB+
06/29/2016	07/05/2016	(133,207.77)	WEC ENERGY GROUP ORD	2.942	A3	A-	BBB+
06/30/2016	07/06/2016	(50,929.30)	WEC ENERGY GROUP ORD	2.891	A3	A-	BBB+
06/30/2016	07/06/2016	(119,737.22)	WEC ENERGY GROUP ORD	2.891	A3	A-	BBB+
06/30/2016	07/06/2016	(39,741.22)	WEC ENERGY GROUP ORD	2.891	A3	A-	BBB+
07/26/2016	07/29/2016	(119,718.37)	DOMINION RESOURCES ORD	3.476	N/A	BBB+	BBB+
07/26/2016	07/29/2016	(141,621.36)	NEXTERA ENERGY ORD	2.554	Baa1	A-	A-
07/26/2016	07/29/2016	(89,620.88)	EXELON ORD	3.365	Baa2	BBB	BBB
07/26/2016	07/29/2016	(108,861.68)	PUBLIC SERVICE ENTERPRISE GROUP ORD	3.496	N/A	BBB+	BBB+

(2,867,941.17) 14 Item(s)

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Electrical Compo & Equip

SCIF-Blackrock							
07/26/2016	07/29/2016	(36,901.99)	ROCKWELL AUTOMAT ORD	2.342	N/A	A	A
		(36,901.99)	1 Item(s)				

Food

SCIF-Blackrock							
07/26/2016	07/29/2016	(124,048.42)	MONDELEZ INTERNATIONAL CL A ORD	1.503	Baa1	BBB	BBB
		(124,048.42)	1 Item(s)				

Forest Products&Paper

SCIF-Blackrock							
07/26/2016	07/29/2016	(50,286.01)	INTERNATIONAL PAPER ORD	3.765	N/A	BBB	NR
		(50,286.01)	1 Item(s)				

Healthcare-Products

SCIF-Blackrock							
07/26/2016	07/29/2016	(74,749.61)	BECTON DICKINSON ORD	1.474	Baa2	BBB+	N/A
		(74,749.61)	1 Item(s)				

Healthcare-Services

SCIF-Blackrock							
07/26/2016	07/29/2016	(121,233.32)	QUEST DIAGNOSTICS ORD	1.837	WR	BBB+	N/A
07/26/2016	07/29/2016	(185,337.04)	ANTHEM ORD	1.853	N/A	A *-	BBB+ *-
07/26/2016	07/29/2016	(133,211.73)	UNITEDHEALTH GRP ORD	1.059	A3	A+	A
07/26/2016	07/29/2016	(178,113.81)	AETNA ORD	0.853	N/A	A- *	A *-
		(617,895.90)	4 Item(s)				

Healthcare-Services

SCIF-Wellington							
07/06/2016	07/11/2016	(817,829.29)	UNITEDHEALTH GRP ORD	1.405	A3	A+	A
07/26/2016	07/29/2016	(289,151.42)	UNITEDHEALTH GRP ORD	1.059	A3	A+	A
		(1,106,980.71)	2 Item(s)				

Insurance

SCIF-Blackrock							
07/26/2016	07/29/2016	(84,376.54)	TRAVELERS COMPANIES ORD	2.125	N/A	A	A+
07/26/2016	07/29/2016	(150,893.83)	METLIFE ORD	3.523	N/A	A-	A
07/26/2016	07/29/2016	(50,328.53)	ALLSTATE ORD	1.825	N/A	A-	A-
07/26/2016	07/29/2016	(25,855.65)	MARSH & MCLENNAN ORD	1.906	N/A	A-	A-
07/26/2016	07/29/2016	(161,499.46)	PRUDENTIAL FINANCIAL ORD	3.531	Baa1	A	A-
		(472,954.01)	5 Item(s)				

Insurance

SCIF-Wellington							
07/06/2016	07/11/2016	(26,828.41)	MARSH & MCLENNAN ORD	1.848	N/A	A-	A-
07/06/2016	07/11/2016	(20,117.62)	MARSH & MCLENNAN ORD	1.848	N/A	A-	A-
07/07/2016	07/12/2016	(80,105.33)	MARSH & MCLENNAN ORD	1.901	N/A	A-	A-
07/08/2016	07/13/2016	(207,613.63)	MARSH & MCLENNAN ORD	1.891	N/A	A-	A-
07/08/2016	07/13/2016	(221,126.85)	MARSH & MCLENNAN ORD	1.891	N/A	A-	A-
07/11/2016	07/14/2016	(80,745.04)	MARSH & MCLENNAN ORD	1.891	N/A	A-	A-
07/12/2016	07/15/2016	(195,408.47)	MARSH & MCLENNAN ORD	1.887	N/A	A-	A-
07/12/2016	07/15/2016	(47,181.21)	MARSH & MCLENNAN ORD	1.887	N/A	A-	A-
07/13/2016	07/18/2016	(221,489.85)	MARSH & MCLENNAN ORD	1.894	N/A	A-	A-
07/14/2016	07/19/2016	(174,501.44)	MARSH & MCLENNAN ORD	1.897	N/A	A-	A-
07/14/2016	07/19/2016	(40,387.46)	MARSH & MCLENNAN ORD	1.897	N/A	A-	A-
07/14/2016	07/19/2016	(20,181.31)	MARSH & MCLENNAN ORD	1.897	N/A	A-	A-
07/14/2016	07/19/2016	(167,433.10)	MARSH & MCLENNAN ORD	1.897	N/A	A-	A-
07/15/2016	07/20/2016	(571,623.20)	MARSH & MCLENNAN ORD	1.909	N/A	A-	A-
07/26/2016	07/29/2016	(283,722.71)	MARSH & MCLENNAN ORD	1.906	N/A	A-	A-
09/22/2016	09/27/2016	(61,310.71)	MARSH & MCLENNAN ORD	1.862	N/A	A-	A-
09/23/2016	09/28/2016	(33,760.41)	MARSH & MCLENNAN ORD	1.886	N/A	A-	A-
09/26/2016	09/29/2016	(67,024.14)	MARSH & MCLENNAN ORD	1.895	N/A	A-	A-
09/27/2016	09/30/2016	(74,117.48)	MARSH & MCLENNAN ORD	1.884	N/A	A-	A-
09/28/2016	10/03/2016	(53,656.03)	MARSH & MCLENNAN ORD	1.889	N/A	A-	A-
09/29/2016	10/04/2016	(86,880.49)	MARSH & MCLENNAN ORD	1.913	N/A	A-	A-
09/30/2016	10/05/2016	(91,077.14)	MARSH & MCLENNAN ORD	1.888	N/A	A-	A-
		(2,826,292.03)	22 Item(s)				

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				Media			
SCIF-Blackrock							
07/26/2016	07/29/2016	(177,483.58)	COMCAST CL A ORD	1.563	N/A	A-	A-
		(177,483.58)	1 Item(s)				
				Media			
SCIF-Wellington							
07/26/2016	07/29/2016	(142,867.62)	WALT DISNEY ORD	1.469	N/A	A	A
		(142,867.62)	1 Item(s)				
				Miscellaneous Manufacture			
SCIF-Blackrock							
07/26/2016	07/29/2016	(201,269.76)	HONEYWELL INTERNATIONAL ORD	1.671	A2	A	A
07/26/2016	07/29/2016	(84,746.90)	3M ORD	3.028	N/A	AA-	N/A
07/26/2016	07/29/2016	(334,233.92)	GENERAL ELECTRIC ORD	2.923	A1	AA-	AA-
		(620,250.58)	3 Item(s)				
				Miscellaneous Manufactur			
SCIF-Wellington							
07/26/2016	07/29/2016	(317,344.67)	HONEYWELL INTERNATIONAL ORD	1.671	A2	A	A
09/22/2016	09/27/2016	(116,706.86)	HONEYWELL INTERNATIONAL ORD	1.725	A2	A	A
09/23/2016	09/28/2016	(34,802.69)	HONEYWELL INTERNATIONAL ORD	1.737	A2	A	A
09/23/2016	09/28/2016	(92,947.89)	HONEYWELL INTERNATIONAL ORD	1.737	A2	A	A
09/26/2016	09/29/2016	(9,865.01)	HONEYWELL INTERNATIONAL ORD	1.738	A2	A	A
		(571,667.12)	5 Item(s)				
				Multiline Utilities			
SCIF-Blackrock							
07/26/2016	07/29/2016	(68,899.90)	CMS ENERGY ORD	5.167	N/A	BBB+	BBB
		(68,899.90)	1 Item(s)				
				Oil&Gas			
SCIF-Blackrock							
07/26/2016	07/29/2016	(82,138.50)	PIONEER NATURAL RESOURCE ORD	0.054	Baa3	BBB-	BBB-
07/26/2016	07/29/2016	(308,277.47)	CHEVRON ORD	4.168	Aa2	AA-	WD
07/26/2016	07/29/2016	(241,542.85)	EXXON MOBIL ORD	3.212	Aaa	AA+	WD
07/26/2016	07/29/2016	(259,408.50)	OCCIDENTAL PETROLEUM ORD	4.017	A3	A	A
07/26/2016	07/29/2016	(91,481.93)	HALLIBURTON ORD	1.665	N/A	BBB+	WD
07/26/2016	07/29/2016	(74,653.92)	SUNCOR ENERGY ORD	5.105	N/A	A-	N/A
07/26/2016	07/29/2016	(109,086.84)	MARATHON PETROLEUM ORD	3.315	N/A	BBB	BBB
08/11/2016	08/16/2016	(849,862.94)	EXXON MOBIL ORD	3.413	Aaa	AA+	WD
08/24/2016	08/29/2016	(492,106.62)	EXXON MOBIL ORD	3.363	Aaa	AA+	WD
08/24/2016	08/29/2016	(1,235,616.83)	MARATHON PETROLEUM ORD	3.145	N/A	BBB	BBB
		(3,744,176.40)	10 Item(s)				
				Oil&Gas			
SCIF-Wellington							
07/06/2016	07/11/2016	(263,360.30)	EXXON MOBIL ORD	3.125	Aaa	AA+	WD
07/26/2016	07/29/2016	(170,295.84)	EXXON MOBIL ORD	3.212	Aaa	AA+	WD
		(433,656.14)	2 Item(s)				
				Pharmaceuticals			
SCIF-Blackrock							
06/02/2016	06/07/2016	(407,032.16)	BRISTOL MYERS SQUIBB ORD	2.055	N/A	A+	A-
06/28/2016	07/01/2016	(607,715.91)	BRISTOL MYERS SQUIBB ORD	2.083	N/A	A+	A-
07/26/2016	07/29/2016	(225,644.71)	MERCK & CO ORD	3.136	WR	AA	A
07/26/2016	07/29/2016	(217,452.97)	JOHNSON & JOHNSON ORD	2.437	Aaa	AAA	AAA
07/26/2016	07/29/2016	(421,692.23)	PFIZER ORD	3.150	A1	AA	A+
		(1,879,537.98)	5 Item(s)				

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Pharmaceuticals

SCIF-Wellington

07/06/2016	07/11/2016	(554,639.04)	MERCK & CO ORD	3.093	WR	AA	A
07/06/2016	07/11/2016	(305,570.08)	JOHNSON & JOHNSON ORD	2.487	Aaa	AAA	AAA
07/06/2016	07/11/2016	(269,539.00)	JOHNSON & JOHNSON ORD	2.487	Aaa	AAA	AAA
07/08/2016	07/13/2016	(378,502.36)	JOHNSON & JOHNSON ORD	2.483	Aaa	AAA	AAA
07/26/2016	07/29/2016	(250,141.59)	AMGEN ORD	2.135	N/A	A	BBB
07/26/2016	07/29/2016	(290,402.01)	MERCK & CO ORD	3.136	WR	AA	A
07/26/2016	07/29/2016	(295,374.46)	JOHNSON & JOHNSON ORD	2.437	Aaa	AAA	AAA
08/03/2016	08/08/2016	(571,418.51)	AMGEN ORD	2.064	N/A	A	BBB
08/03/2016	08/08/2016	(82,303.27)	JOHNSON & JOHNSON ORD	2.462	Aaa	AAA	AAA
08/04/2016	08/09/2016	(363,332.61)	AMGEN ORD	2.073	N/A	A	BBB
08/05/2016	08/10/2016	(173,643.31)	AMGEN ORD	2.061	N/A	A	BBB
08/08/2016	08/11/2016	(87,078.13)	AMGEN ORD	2.077	N/A	A	BBB
09/23/2016	09/28/2016	(352,019.52)	MERCK & CO ORD	2.922	WR	AA	A
09/23/2016	09/28/2016	(586,754.90)	MERCK & CO ORD	2.922	WR	AA	A
09/23/2016	09/28/2016	(95,975.84)	AMGEN ORD	2.168	N/A	A	BBB
09/26/2016	09/29/2016	(68,264.51)	MERCK & CO ORD	2.961	WR	AA	A
09/26/2016	09/29/2016	(341,480.95)	MERCK & CO ORD	2.961	WR	AA	A
09/27/2016	09/30/2016	(468,909.28)	MERCK & CO ORD	2.941	WR	AA	A
09/28/2016	10/03/2016	(107,480.15)	MERCK & CO ORD	2.907	WR	AA	A
09/28/2016	10/03/2016	(352,777.75)	MERCK & CO ORD	2.907	WR	AA	A
09/29/2016	10/04/2016	(124,404.89)	MERCK & CO ORD	2.972	WR	AA	A
09/30/2016	10/05/2016	(121,424.64)	MERCK & CO ORD	2.948	WR	AA	A

(6,241,436.80) 22 Item(s)

Pipelines

SCIF-Blackrock

07/26/2016	07/29/2016	(46,497.92)	SPECTRA ENERGY ORD	4.255	N/A	BBB	*+	N/A
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(46,497.92) 1 Item(s)

REITS

SCIF-Wellington

07/06/2016	07/11/2016	(291,553.08)	PUBLIC STORAGE REIT	2.673	N/A	A	WD
07/26/2016	07/29/2016	(195,457.57)	PUBLIC STORAGE REIT	2.755	N/A	A	WD

(487,010.65) 2 Item(s)

Retail

SCIF-Blackrock

06/28/2016	07/01/2016	(594,532.80)	HOME DEPOT ORD	2.007	#N/A	N/A	A	A
07/26/2016	07/29/2016	(134,461.28)	KROGER ORD	1.153	N/A	BBB	BBB	
07/26/2016	07/29/2016	(76,788.01)	MCDONALD'S ORD	2.892	WR	BBB+	BBB+	
07/26/2016	07/29/2016	(240,570.00)	DOLLAR GENERAL ORD	0.972	WR	BBB	N/A	
07/26/2016	07/29/2016	(211,543.10)	HOME DEPOT ORD	1.872	N/A	A	A	
08/08/2016	08/11/2016	(774,458.11)	MCDONALD'S ORD	2.976	WR	BBB+	BBB+	
08/08/2016	08/11/2016	(643,473.67)	DOLLAR GENERAL ORD	1.011	WR	BBB	N/A	
08/08/2016	08/11/2016	(6,779.67)	DOLLAR GENERAL ORD	1.011	WR	BBB	N/A	
08/08/2016	08/11/2016	(450,358.28)	HOME DEPOT ORD	1.879	N/A	A	A	
08/09/2016	08/12/2016	(92,938.39)	DOLLAR GENERAL ORD	1.021	WR	BBB	N/A	
08/10/2016	08/15/2016	(14,715.79)	DOLLAR GENERAL ORD	1.011	WR	BBB	N/A	
08/10/2016	08/15/2016	(82,158.75)	DOLLAR GENERAL ORD	1.011	WR	BBB	N/A	
08/11/2016	08/16/2016	(83,252.48)	DOLLAR GENERAL ORD	1.014	WR	BBB	N/A	
08/11/2016	08/16/2016	(73,693.10)	DOLLAR GENERAL ORD	1.014	WR	BBB	N/A	
08/12/2016	08/17/2016	(12,432.31)	DOLLAR GENERAL ORD	1.012	WR	BBB	N/A	
08/24/2016	08/29/2016	(452,867.98)	MCDONALD'S ORD	3.064	WR	BBB+	BBB+	
08/25/2016	08/30/2016	(53,906.73)	MCDONALD'S ORD	3.049	WR	BBB+	BBB+	
08/25/2016	08/30/2016	(487,187.32)	MCDONALD'S ORD	3.049	WR	BBB+	BBB+	
08/26/2016	08/31/2016	(533,576.95)	MCDONALD'S ORD	3.076	WR	BBB+	BBB+	
08/29/2016	09/01/2016	(90,873.64)	MCDONALD'S ORD	3.050	WR	BBB+	BBB+	
08/29/2016	09/01/2016	(454,635.53)	MCDONALD'S ORD	3.050	WR	BBB+	BBB+	
09/23/2016	09/28/2016	(622,504.22)	HOME DEPOT ORD	2.082	N/A	A	A	
09/26/2016	09/29/2016	(370,378.18)	HOME DEPOT ORD	2.120	N/A	A	A	

(6,558,086.29) 23 Item(s)

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Retail

SCIF-Wellington

07/06/2016	07/11/2016	(228,128.38)	WALGREEN BOOTS ALLIANCE ORD	1.766	N/A	BBB	BBB
07/06/2016	07/11/2016	(294,045.08)	LOWE'S COMPANIES ORD	1.398	N/A	A-	WD
07/06/2016	07/11/2016	(265,295.02)	COSTCO WHOLESALE ORD	1.058	N/A	A+	A+
07/06/2016	07/11/2016	(76,725.36)	MCKESSON ORD	0.584	N/A	BBB+	BBB+
07/06/2016	07/11/2016	(76,535.09)	MCKESSON ORD	0.584	N/A	BBB+	BBB+
07/08/2016	07/13/2016	(181,494.94)	COSTCO WHOLESALE ORD	0.997	N/A	A+	A+
07/08/2016	07/13/2016	(77,148.99)	MCKESSON ORD	0.581	N/A	BBB+	BBB+
07/11/2016	07/14/2016	(90,184.17)	WALGREEN BOOTS ALLIANCE ORD	1.756	N/A	BBB	BBB
07/11/2016	07/14/2016	(99,990.58)	COSTCO WHOLESALE ORD	0.990	N/A	A+	A+
07/11/2016	07/14/2016	(212,489.74)	MCKESSON ORD	0.579	N/A	BBB+	BBB+
07/12/2016	07/15/2016	(97,764.07)	MCKESSON ORD	0.573	N/A	BBB+	BBB+
07/14/2016	07/19/2016	(76,229.91)	WALGREEN BOOTS ALLIANCE ORD	1.719	N/A	BBB	BBB
07/14/2016	07/19/2016	(24,827.52)	COSTCO WHOLESALE ORD	0.988	N/A	A+	A+
07/14/2016	07/19/2016	(44,654.60)	MCKESSON ORD	0.566	N/A	BBB+	BBB+
07/26/2016	07/29/2016	(225,051.00)	WALGREEN BOOTS ALLIANCE ORD	1.771	N/A	BBB	BBB
07/26/2016	07/29/2016	(304,180.74)	TJX ORD	1.096	N/A	A+	N/A
07/26/2016	07/29/2016	(306,348.96)	CARDINAL HEALTH ORD	1.925	N/A	A-	BBB+
07/26/2016	07/29/2016	(232,904.64)	MCDONALD'S ORD	2.892	WR	BBB+	BBB+
07/26/2016	07/29/2016	(235,532.90)	LOWE'S COMPANIES ORD	1.468	N/A	A-	WD
07/26/2016	07/29/2016	(227,660.54)	CVS HEALTH ORD	1.731	N/A	BBB+	WD
07/26/2016	07/29/2016	(373,923.93)	COSTCO WHOLESALE ORD	0.985	N/A	A+	A+
07/26/2016	07/29/2016	(146,146.46)	MCKESSON ORD	0.571	N/A	BBB+	BBB+
08/03/2016	08/08/2016	(192,976.43)	TJX ORD	1.103	N/A	A+	N/A
08/03/2016	08/08/2016	(151,631.03)	CARDINAL HEALTH ORD	1.902	N/A	A-	BBB+
08/03/2016	08/08/2016	(182,249.11)	LOWE'S COMPANIES ORD	1.451	N/A	A-	WD
08/03/2016	08/08/2016	(184,133.51)	CVS HEALTH ORD	1.668	N/A	BBB+	WD
08/03/2016	08/08/2016	(348,217.56)	COSTCO WHOLESALE ORD	0.993	N/A	A+	A+
08/04/2016	08/09/2016	(227,291.48)	TJX ORD	1.095	N/A	A+	N/A
08/04/2016	08/09/2016	(251,663.61)	CARDINAL HEALTH ORD	1.926	N/A	A-	BBB+
08/04/2016	08/09/2016	(233,082.46)	COSTCO WHOLESALE ORD	0.991	N/A	A+	A+
08/05/2016	08/10/2016	(27,399.45)	TJX ORD	1.086	N/A	A+	N/A
08/05/2016	08/10/2016	(185,439.68)	CARDINAL HEALTH ORD	1.908	N/A	A-	BBB+
08/05/2016	08/10/2016	(234,503.01)	COSTCO WHOLESALE ORD	0.984	N/A	A+	A+
08/08/2016	08/11/2016	(25,160.09)	CARDINAL HEALTH ORD	1.922	N/A	A-	BBB+
08/08/2016	08/11/2016	(50,300.92)	CARDINAL HEALTH ORD	1.922	N/A	A-	BBB+
08/08/2016	08/11/2016	(96,078.11)	COSTCO WHOLESALE ORD	0.986	N/A	A+	A+
08/09/2016	08/12/2016	(159,165.04)	CARDINAL HEALTH ORD	1.921	N/A	A-	BBB+
08/10/2016	08/15/2016	(97,743.84)	CARDINAL HEALTH ORD	1.927	N/A	A-	BBB+
09/22/2016	09/27/2016	(57,765.40)	WALGREEN BOOTS ALLIANCE ORD	1.766	N/A	BBB	BBB
09/23/2016	09/28/2016	(139,808.35)	WALGREEN BOOTS ALLIANCE ORD	1.773	N/A	BBB	BBB
09/23/2016	09/28/2016	(34,380.05)	MCDONALD'S ORD	3.038	WR	BBB+	BBB+
09/23/2016	09/28/2016	(525,004.08)	CVS HEALTH ORD	1.794	N/A	BBB+	WD
09/26/2016	09/29/2016	(169,474.28)	WALGREEN BOOTS ALLIANCE ORD	1.803	N/A	BBB	BBB
09/26/2016	09/29/2016	(32,482.61)	WALGREEN BOOTS ALLIANCE ORD	1.803	N/A	BBB	BBB
09/27/2016	09/30/2016	(17,993.73)	WALGREEN BOOTS ALLIANCE ORD	1.797	N/A	BBB	BBB

(7,521,206.45) 45 Item(s)

Semiconductors

SCIF-Blackrock

07/26/2016	07/29/2016	(190,231.92)	QUALCOMM ORD	4.075	A1	A+	N/A
07/26/2016	07/29/2016	(309,368.50)	INTEL ORD	2.850	N/A	A+	A+
08/08/2016	08/11/2016	(9,191.96)	INTEL ORD	2.911	N/A	A+	A+
08/08/2016	08/11/2016	(239,136.48)	INTEL ORD	2.911	N/A	A+	A+
08/08/2016	08/11/2016	(47,741.75)	INTEL ORD	2.911	N/A	A+	A+
08/08/2016	08/11/2016	(3,717,580.79)	INTEL ORD	2.911	N/A	A+	A+
08/09/2016	08/12/2016	(153,983.07)	INTEL ORD	2.921	N/A	A+	A+
08/09/2016	08/12/2016	(15,550.07)	INTEL ORD	2.921	N/A	A+	A+
08/10/2016	08/15/2016	(32,365.49)	INTEL ORD	2.954	N/A	A+	A+
08/10/2016	08/15/2016	(854,055.03)	INTEL ORD	2.954	N/A	A+	A+
08/10/2016	08/15/2016	(155,442.65)	INTEL ORD	2.954	N/A	A+	A+
08/11/2016	08/16/2016	(256,681.73)	INTEL ORD	2.941	N/A	A+	A+
08/11/2016	08/16/2016	(53,473.42)	INTEL ORD	2.941	N/A	A+	A+
08/11/2016	08/16/2016	(138,949.87)	INTEL ORD	2.941	N/A	A+	A+
08/12/2016	08/17/2016	(269,092.67)	INTEL ORD	2.951	N/A	A+	A+
08/12/2016	08/17/2016	(133,249.14)	INTEL ORD	2.951	N/A	A+	A+
08/24/2016	08/29/2016	(266,802.08)	QUALCOMM ORD	3.993	A1	A+	N/A
08/24/2016	08/29/2016	(141,027.00)	QUALCOMM ORD	3.993	A1	A+	N/A

(6,983,923.62) 18 Item(s)

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Software

SCIF-Blackrock

07/26/2016	07/29/2016	(216,637.01)	ORACLE ORD	1.466	N/A	AA-	A+
07/26/2016	07/29/2016	(251,558.71)	MICROSOFT ORD	2.449	Aaa	AAA	AA+ *

(468,195.72) 2 Item(s)

Software

SCIF-Wellington

07/06/2016	07/11/2016	(183,111.15)	MICROSOFT ORD	2.705	Aaa	AAA	AA+ *
07/18/2016	07/21/2016	(54,120.42)	ORACLE ORD	1.441	N/A	AA-	A+
07/18/2016	07/21/2016	(124,834.17)	ORACLE ORD	1.441	N/A	AA-	A+
07/19/2016	07/22/2016	(61,971.14)	ORACLE ORD	1.461	N/A	AA-	A+
07/19/2016	07/22/2016	(45,449.13)	ORACLE ORD	1.461	N/A	AA-	A+
07/19/2016	07/22/2016	(291,949.89)	ORACLE ORD	1.461	N/A	AA-	A+
07/20/2016	07/25/2016	(123,920.69)	ORACLE ORD	1.455	N/A	AA-	A+
07/20/2016	07/25/2016	(177,826.06)	ORACLE ORD	1.455	N/A	AA-	A+
07/20/2016	07/25/2016	(24,848.45)	ORACLE ORD	1.455	N/A	AA-	A+
07/20/2016	07/25/2016	(41,354.09)	ORACLE ORD	1.455	N/A	AA-	A+
07/21/2016	07/26/2016	(82,756.79)	ORACLE ORD	1.461	N/A	AA-	A+
07/21/2016	07/26/2016	(152,143.75)	ORACLE ORD	1.461	N/A	AA-	A+
07/26/2016	07/29/2016	(208,541.23)	ORACLE ORD	1.466	N/A	AA-	A+
07/26/2016	07/29/2016	(416,630.81)	MICROSOFT ORD	2.449	Aaa	AAA	AA+ *
08/03/2016	08/08/2016	(740,248.84)	ORACLE ORD	1.474	N/A	AA-	A+
08/03/2016	08/08/2016	(52,826.81)	ORACLE ORD	1.474	N/A	AA-	A+
08/03/2016	08/08/2016	(221,361.67)	MICROSOFT ORD	2.440	Aaa	AAA	AA+ *
08/04/2016	08/09/2016	(510,323.87)	ORACLE ORD	1.467	N/A	AA-	A+
08/04/2016	08/09/2016	(44,928.51)	ORACLE ORD	1.467	N/A	AA-	A+
08/04/2016	08/09/2016	(143,109.42)	ORACLE ORD	1.467	N/A	AA-	A+
08/05/2016	08/10/2016	(538,448.04)	ORACLE ORD	1.459	N/A	AA-	A+
08/08/2016	08/11/2016	(57,601.74)	ORACLE ORD	1.458	N/A	AA-	A+
08/08/2016	08/11/2016	(86,528.61)	ORACLE ORD	1.458	N/A	AA-	A+
08/08/2016	08/11/2016	(651,141.72)	ORACLE ORD	1.458	N/A	AA-	A+
08/08/2016	08/11/2016	(45,447.37)	ORACLE ORD	1.458	N/A	AA-	A+
08/08/2016	08/11/2016	(132,044.16)	ORACLE ORD	1.458	N/A	AA-	A+
08/09/2016	08/12/2016	(399,073.55)	ORACLE ORD	1.460	N/A	AA-	A+
08/09/2016	08/12/2016	(73,982.71)	ORACLE ORD	1.460	N/A	AA-	A+
08/10/2016	08/15/2016	(717,869.35)	ORACLE ORD	1.460	N/A	AA-	A+
08/10/2016	08/15/2016	(192,645.97)	ORACLE ORD	1.460	N/A	AA-	A+
08/11/2016	08/16/2016	(685,352.58)	ORACLE ORD	1.453	N/A	AA-	A+
08/12/2016	08/17/2016	(254,813.20)	ORACLE ORD	1.460	N/A	AA-	A+
08/15/2016	08/18/2016	(468,789.25)	ORACLE ORD	1.460	N/A	AA-	A+
08/15/2016	08/18/2016	(145,431.62)	ORACLE ORD	1.460	N/A	AA-	A+
08/16/2016	08/19/2016	(57,881.74)	ORACLE ORD	1.452	N/A	AA-	A+
08/16/2016	08/19/2016	(24,797.93)	ORACLE ORD	1.452	N/A	AA-	A+
08/16/2016	08/19/2016	(429,874.62)	ORACLE ORD	1.452	N/A	AA-	A+
08/17/2016	08/22/2016	(271,739.17)	ORACLE ORD	1.456	N/A	AA-	A+
08/18/2016	08/23/2016	(28,797.79)	ORACLE ORD	1.458	N/A	AA-	A+
08/18/2016	08/23/2016	(703,755.67)	ORACLE ORD	1.458	N/A	AA-	A+
08/19/2016	08/24/2016	(420,215.53)	ORACLE ORD	1.452	N/A	AA-	A+
08/22/2016	08/25/2016	(441,155.66)	ORACLE ORD	1.456	N/A	AA-	A+
08/23/2016	08/26/2016	(1,242,853.17)	ORACLE ORD	1.446	N/A	AA-	A+

(11,772,498.04) 43 Item(s)

Telecommunications

SCIF-Blackrock

07/26/2016	07/29/2016	(33,367.01)	BCE ORD	6.207	Baa2	BBB+	NR
07/26/2016	07/29/2016	(183,218.05)	VERIZON COMMUNICATIONS ORD	4.123	Baa1	BBB+	A-
07/26/2016	07/29/2016	(77,857.22)	MOTOROLA SOLUTIONS ORD	2.295	Baa3	BBB-	BBB

(294,442.28) 3 Item(s)

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Transportation

SCIF-Blackrock

07/26/2016	07/29/2016	(115,459.89)	UNITED PARCEL SERVICE CL B ORD	2.736	N/A	A+	N/A
07/26/2016	07/29/2016	(68,512.66)	UNION PACIFIC ORD	2.365	A3	A	N/A

(183,972.55) 2 Item(s)

Transportation

SCIF-Wellington

07/06/2016	07/11/2016	(251,936.06)	UNITED PARCEL SERVICE CL B ORD	2.804	N/A	A+	N/A
07/26/2016	07/29/2016	(351,848.80)	UNITED PARCEL SERVICE CL B ORD	2.736	N/A	A+	N/A
07/26/2016	07/29/2016	(308,993.46)	CANADIAN NATIONAL RAILWAY ORD	1.667	A2	A	N/A
07/26/2016	07/29/2016	(306,507.28)	UNION PACIFIC ORD	2.365	A3	A	N/A
08/03/2016	08/08/2016	(493,420.43)	CANADIAN NATIONAL RAILWAY ORD	1.667	A2	A	N/A
08/03/2016	08/08/2016	(436,242.61)	UNION PACIFIC ORD	2.369	A3	A	N/A
08/04/2016	08/09/2016	(1,756.78)	UNION PACIFIC ORD	2.374	A3	A	N/A
09/22/2016	09/27/2016	(43,885.24)	UNITED PARCEL SERVICE CL B ORD	2.799	N/A	A+	N/A
09/22/2016	09/27/2016	(38,108.41)	UNION PACIFIC ORD	2.314	A3	A	N/A
09/22/2016	09/27/2016	(227,490.14)	CANADIAN NATIONAL RAILWAY ORD	1.667	A2	A	N/A
09/23/2016	09/28/2016	(120,301.85)	UNITED PARCEL SERVICE CL B ORD	2.811	N/A	A+	N/A
09/23/2016	09/28/2016	(151,220.70)	UNION PACIFIC ORD	2.332	A3	A	N/A
09/23/2016	09/28/2016	(478,377.94)	CANADIAN NATIONAL RAILWAY ORD	1.667	A2	A	N/A
09/26/2016	09/29/2016	(32,663.23)	UNITED PARCEL SERVICE CL B ORD	2.821	N/A	A+	N/A
09/26/2016	09/29/2016	(174,166.28)	UNITED PARCEL SERVICE CL B ORD	2.821	N/A	A+	N/A
09/26/2016	09/29/2016	(28,197.35)	UNION PACIFIC ORD	2.336	A3	A	N/A
09/26/2016	09/29/2016	(150,681.99)	UNION PACIFIC ORD	2.336	A3	A	N/A
09/26/2016	09/29/2016	(13,200.16)	CANADIAN NATIONAL RAILWAY ORD	1.667	A2	A	N/A
09/26/2016	09/29/2016	(93,315.28)	CANADIAN NATIONAL RAILWAY ORD	1.667	A2	A	N/A
09/27/2016	09/30/2016	(87,846.48)	UNITED PARCEL SERVICE CL B ORD	2.791	N/A	A+	N/A
09/27/2016	09/30/2016	(161,158.02)	UNION PACIFIC ORD	2.319	A3	A	N/A
09/28/2016	10/03/2016	(43,590.21)	UNITED PARCEL SERVICE CL B ORD	2.810	N/A	A+	N/A
09/28/2016	10/03/2016	(85,873.07)	UNION PACIFIC ORD	2.288	A3	A	N/A
09/29/2016	10/04/2016	(21,777.49)	UNITED PARCEL SERVICE CL B ORD	2.837	N/A	A+	N/A
09/29/2016	10/04/2016	(38,490.36)	UNION PACIFIC ORD	2.293	A3	A	N/A
09/30/2016	10/05/2016	(13,417.50)	UNITED PARCEL SERVICE CL B ORD	2.807	N/A	A+	N/A
09/30/2016	10/05/2016	(45,169.58)	UNION PACIFIC ORD	2.256	A3	A	N/A

(4,199,636.70) 27 Item(s)

Water

SCIF-Blackrock

06/20/2016	06/23/2016	(275,236.81)	AMERICAN WATER WORKS ORD	1.798	Baa1	A	N/A
06/20/2016	06/23/2016	(13,245.26)	AMERICAN WATER WORKS ORD	1.798	Baa1	A	N/A
06/21/2016	06/24/2016	(114,474.40)	AMERICAN WATER WORKS ORD	1.785	Baa1	A	N/A
07/26/2016	07/29/2016	(45,313.24)	AMERICAN WATER WORKS ORD	1.696	Baa1	A	N/A
08/08/2016	08/11/2016	(606,143.91)	AMERICAN WATER WORKS ORD	1.842	Baa1	A	N/A

(1,054,413.62) 5 Item(s)

Total Sales			
Blackrock Investment Mgt:	(34,094,015.62)		133 Item(s)

Total Sales			
Wellington Management:	(59,608,934.10)		277 Item(s)

Total Sales			
EQUITY SALES	(93,702,949.72)		410 Item(s)

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

COMPLIANCE REPORT

As of September 30, 2016

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>							
2	California State Dep. of Water Resources	145,000	12/01/18	1.671%	1.226%	NA/NR/NA	Deutsche
	California State Dep. of Water Resources	140,000	12/01/24	2.937%	2.937%	NA/NR/NA	Deutsche
	California State Dep. of Water Resources	75,000	12/01/25	3.037%	3.037%	NA/NR/NA	Deutsche
Total: Bonds Not Rated		360,000	3 item(s)				
Grand Total:		85,360,000	4 item(s)				

(1) This bond rated below AA- was in compliance with our investment guidelines at the time of purchase.

(1/2) California State Department of Water Resources Municipal securities are defeased cusips from old cusips exchanged to new cusips. The resulting new cusip numbers created fractional shares that were not rated, but the resulting new cusips are within investment grade.

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