

Exposure by Ctp/Fund

Referenc date: 24-Mar-15

Report CCY: GBP

UK Treasury

| Fund Code | Exposure | As % of fund NaV |
|-----------|--------------------|------------------|
| UKOPP | 33,484,563 | 72.3% |
| UKDEFOS | 31,983,865 | 11.4% |
| SMFO | 71,471,415 | 36.2% |
| OMTSY | 49,970,875 | 100.0% |
| GSBO | 363,805,570 | 64.1% |
| | 550,716,288 | |

US Treasury

| Fund Code | Exposure | As % of fund NaV |
|-----------|--------------------|------------------|
| OMGB | 75,612,197 | 83.5% |
| GSBO | 120,440,415 | 21.2% |
| GEAR | 494,539,994 | 21.7% |
| FRGBF | 10,037,963 | 12.6% |
| | 700,630,569 | |