

TBills exposure by Fund

Referenc date: 18-Mar-15

Report CCY: GBP

UK Treasury

| Exposure type | Exposure | As % of fund NaV |
|---------------|--------------------|------------------|
| UKOPP | 33,471,222 | 71.7% |
| UKDEFOS | 39,961,419 | 14.6% |
| SMFO | 69,437,099 | 35.8% |
| OMTSY | 49,942,915 | 100.0% |
| GSBO | 363,635,309 | 63.5% |
| | 556,447,965 | |

US Treasury

| Exposure type | Exposure | As % of fund NaV |
|---------------|--------------------|------------------|
| OMGB | 76,586,732 | 82.7% |
| GSBO | 125,380,050 | 21.9% |
| GEAR | 500,933,735 | 22.3% |
| FRGBF | 6,778,671 | 8.6% |
| | 709,679,188 | |