Exposure by Fund/Ctp/Typ

Referenc date: 25-Mar-15 **Report CCY:** GBP

_					
ARBEA			JPMorgan Chase		
Exposure type	Exposure	As % of fund NaV	FX MTM	1,705	0.0%
	TVhooni e	NO /6 UI IUIIU ITAY		1,705	0.0%
BoA Merrill Lynch Call money	5,792,830	6.1%	BoA Merrill Lynch	000 445	0.40/
OTC Mark to market	-364,520	-0.4%	Cash collateral pledged FX MTM	668,415 -635,458	0.4% -0.4%
OTO Mark to market	5,428,309	5.7%	FX IVI IVI	32,957	0.0%
	5,428,309	5.7%	Royal Bank of Canada	32,937	0.076
A C 4 7	3,420,309	J.1 /6	Call money	7,732,201	4.7%
AS17				7,732,201	4.7%
Exposure type	Exposure	As % of fund NaV	Royal Bank of Scotland	.,. 02,20 .	/0
Bank of NY Mellon			FX MTM	-195,027	-0.1%
Call money	2,178,464	14.9%		-195,027	-0.1%
	2,178,464	14.9%	Toronto-Dominion Bank		
	2,178,464	14.9%	FX MTM	-35,614	0.0%
AS4	. ,			-35,614	0.0%
	-	8 - 1/ - 5 5 1 N - W	Westpac Banking Corpora	ntion	
Exposure type	Exposure	As % of fund NaV	FX MTM	-611,351	-0.4%
Bank of NY Mellon				-611,351	-0.4%
Call money	12,311,398	3.4%		6,952,563	4.2%
	12,311,398	3.4%	EBIOM		
	12,311,398	3.4%		Evnoeune	As I of fund NoV
ASFO			Exposure type	Exposure	As % of fund NaV
	Evnoouno	As V of fund NoV	Citibank International plc,		
Exposure type	Exposure	As % of fund NaV	Call money	784,593	2.0%
BoA Merrill Lynch			-	784,593	2.0%
Cash collateral pledged	132,168	0.2%		784,593	2.0%
	132,168	0.2%	EEFO		
Royal Bank of Canada			Evnoouno typo	Evnonino	Ao V of fund NoV
Call money	1,157,094	1.6%	Exposure type	Exposure	As % of fund NaV
	1,157,094	1.6%	Royal Bank of Canada		
	1,289,262	1.8%	Call money	551,672	0.7%
CBFO				551,672	0.7%
Exposure type	Exposure	As % of fund NaV		551,672	0.7%
BoA Merrill Lynch	Expoour o	NO / OI TUIIU NUT	EQIO		
Cash collateral pledged	739,852	0.1%	Exposure type	Exposure	As % of fund NaV
FX MTM	-936,931	-0.2%	Royal Bank of Canada	Expodui o	710 // OI Tuliu Huv
TXWIW	-197,078	0.0%	Call money	2 922 444	1 70/
Royal Bank of Canada	-197,070	0.070	Call Money	2,823,414	1.7%
Call money	13,085,935	2.4%		2,823,414	
	13,085,935	2.4%		2,823,414	1.7%
Royal Bank of Scotland	, ,	,,	EURSCOFF		
FX MTM	-457,188	-0.1%	Exposure type	Exposure	As % of fund NaV
	-457,188	-0.1%	Citibank International plc,	-	
Toronto-Dominion Bank	- ,		Call money	1,402,637	3.1%
FX MTM	-27,518	0.0%	Call money	1,402,637	3.1%
	-27,518	0.0%			
Westpac Banking Corporat	tion			1,402,637	3.1%
FX MTM	-926,169	-0.2%	FRGBF		
	-926,169	-0.2%	Exposure type	Exposure	As % of fund NaV
	11,477,982	2.1%	Bank of NY Mellon	•	
DBFO	, ,	·-	FX MTM	-1,340	0.0%
	_			-1,340	0.0%
Exposure type	Exposure	As % of fund NaV	Deutsche Bank	,	2.270
Hong Kong and Shanghai	Bank		FX MTM	63,511	0.1%
Cash collateral pledged	30,000	0.0%		63,511	0.1%
		0.00/			
FX MTM	-2,308	0.0%	Hong Kong and Shanghai	Bank	
FX MTM	-2,308 27,692	0.0%	Hong Kong and Shanghai FX MTM	Bank 24,397	0.0%

JPMorgan Chase					
FX MTM	02 226	0.1%		534,716,341	23.3%
FA IVITIVI	93,326 93,326	0.1%	GEFO		
BoA Merrill Lynch	93,320	0.176	Exposure type	Exposure	As % of fund NaV
Cash collateral pledged	425,753	0.5%		Expoour o	710 / Of Tulia Haz
FX MTM	18,857	0.0%	BoA Merrill Lynch	204 665	0.40/
1 X WI WI	444,611	0.6%	Cash collateral pledged	301,665	0.1%
Royal Bank of Scotland	777,011	0.070	David Dank of Canada	301,665	0.1%
FX MTM	7,241	0.0%	Royal Bank of Canada	F 000 004	2.6%
1 X WI W	7,241	0.0%	Call money	5,969,834	2.6%
State Street	7,241	0.070	-	5,969,834	2.6%
Call money	5,203,447	6.5%		6,271,499	2.7%
Call Money	5,203,447	6.5%	GSAF		
HC Troopury	3,203,447	0.576	Exposure type	Exposure	As % of fund NaV
US Treasury Short term Treasuries	10,088,623	12.7%		LAPUƏUI G	NO // UI TUIIU NAV
Short term Treasures	10,088,623	12.7%	BoA Merrill Lynch		
Wastnes Banking Count		12.770	Call money	124,241,042	106.1%
Westpac Banking Corpo		0.00/	Cash collateral pledged	2,488,213	2.1%
FX MTM	-7,531	0.0%	OTC Mark to market	727,960	0.6%
	-7,531	0.0%	FX MTM	457,546	0.4%
	15,916,285	20.0%	Non-cash collateral	-6,135,403	-5.2%
GEAR				121,779,358	104.0%
Evnoouno typo	Evnouino	As % of fund NaV		121,779,358	104.0%
Exposure type	•		GSBO		
CANADIAN IMPERIAL B	BANK OF COMMERC	CE		Evnoeuno	As I/ of fund NoV
FX MTM	1,102,613	0.0%	Exposure type	Exposure	As % of fund NaV
	1,102,613	0.0%	Bank of NY Mellon		
Citigroup Global Market	ts Ltd		FX MTM	-714,052	-0.1%
FX MTM	249,589	0.0%		-714,052	-0.1%
	249,589	0.0%	Hong Kong and Shangha	ai Bank	
Citibank International p	lc, Ireland Branch		FX MTM	1,847,336	0.3%
Call money	120,914,685	5.3%		1,847,336	0.3%
FX MTM	-64,158,905	-2.8%	JPMorgan Chase		
	56,755,780	2.5%	Cash collateral pledged	70,000	0.0%
Danske Bank			FX MTM	50,402	0.0%
FX MTM	-289,737	0.0%		120,402	0.0%
	-289,737	0.0%	BoA Merrill Lynch	,	
Deutsche Bank	, -		Cash collateral pledged	6,710,336	1.2%
FX MTM	-3,075,595	-0.1%	FX MTM	329,777	0.1%
	-3,075,595	-0.1%		7,040,112	1.2%
Hong Kong and Shangh		2.1,7	Morgan Stanley	.,,	,,
FX MTM	-1,032,972	0.0%	FX MTM	307,685	0.1%
17.11.11.1	-1,032,972	0.0%	17.11111	307,685	0.1%
IPMorgan Chaso	-1,032,972	0.076	Poyal Pank of Canada	307,003	0.170
JPMorgan Chase	1 004 040	0.00/	Royal Bank of Canada Call money	37,561,553	6.6%
FX MTM	-1,084,849	0.0%	Call Hioney		6.6%
Da A Manuelli Lancati	-1,084,849	0.0%	David Dank of Cootland	37,561,553	0.0%
BoA Merrill Lynch	44.050	0.00/	Royal Bank of Scotland	40.050	0.00/
Call money	11,958	0.0%	FX MTM	10,253	0.0%
OTC Mark to market	-31,420,002	-1.4%		10,253	0.0%
	-31,408,044	-1.4%	UK Treasury		
Morgan Stanley		0.051	Short term Treasuries	363,760,592	64.3%
Cash collateral pledged	-1,059,743	0.0%		363,760,592	64.3%
FX MTM	-1,021,970	0.0%	US Treasury		
	-2,081,713	-0.1%	Short term Treasuries	121,048,081	21.4%
Morgan Stanley & Co. Ir				121,048,081	21.4%
Cash collateral pledged	31,683,035	1.4%	Westpac Banking Corpo	ration	
Swap MTM	-11,622,715	-0.5%	FX MTM	608,205	0.1%
	20,060,320	0.9%		608,205	0.1%
Royal Bank of Scotland				531,590,166	93.9%
Cash collateral pledged	890,000	0.0%	HBOS		
FX MTM	-2,283,033	-0.1%		_	. .,
	-1,393,033	-0.1%	Exposure type	Exposure	As % of fund NaV
US Treasury			BoA Merrill Lynch		
Short term Treasuries	497,034,751	21.7%	Call money	111,167	0.4%
	497,034,751	21.7%	Cash collateral pledged	-93,182	-0.3%
Westpac Banking Corpo	oration			17,985	0.1%
FX MTM	-120,769	0.0%		,220	2.1.70
	-120,769	0.0%			
	•				

Nedbank			BoA Merrill Lynch		
Call money	0	0.0%	Cash collateral pledged	1,146,723	1.3%
	0	0.0%	FX MTM	65,969	0.1%
State Street				1,212,692	1.3%
Call money	527,710	1.9%	Royal Bank of Scotland	200 007	0.00/
	527,710	1.9%	FX MTM	222,037	0.2%
	545,694	2.0%	US Treasury	222,037	0.276
JSFO			Short term Treasuries	75,993,746	83.7%
Exposure type	Exposure	As % of fund NaV		75,993,746	83.7%
BoA Merrill Lynch	•			83,820,614	92.3%
Cash collateral pledged	3,539	0.0%	OMTSY	00,020,014	02.070
	3,539	0.0%		_	
Royal Bank of Canada			Exposure type	Exposure	As % of fund NaV
Call money	-25,322	-0.1%	Halifax Bank of Scotland		
	-25,322	-0.1%	Call money	2	0.0%
	-21,782	-0.1%		2	0.0%
MIHYB			UK Treasury		
Evnouino tuno	Evnoouno	As % of fund NaV	Short term Treasuries	49,964,528	100.0%
Exposure type	Exposure	AS % UI TUIIU MAV		49,964,528	100.0%
BoA Merrill Lynch	2	0.007		49,964,530	100.0%
Cash collateral pledged	2	0.0%	SFSYPT		
Poyal Pank of Canada	2	0.0%	Exposure type	Exposure	As % of fund NaV
Royal Bank of Canada Call money	2,387,971	4.3%	Hong Kong and Shangha		710 % 01 14114 1141
Call Money	2,387,971	4.3%	Call money	590,940	1.1%
				590,940	1.1%
NATO	2,387,973	4.3%		590,940	1.1%
NAEO			SKAN	330,340	1.170
Exposure type	Exposure	As % of fund NaV	SKAN		
BoA Merrill Lynch			Exposure type	Exposure	As % of fund NaV
Cash collateral pledged	947,039	0.1%	Citibank International pla	, Ireland Branch	
	947,039	0.1%	Call money	998,488	2.5%
Royal Bank of Canada				998,488	2.5%
Call money	17,921,551	2.3%		998,488	2.5%
	17,921,551	2.3%	SKASIANEQ		
	18,868,590	2.4%		Evnoouno	Ac V of fund NoV
OMDUS			Exposure type	Exposure	As % of fund NaV
Exposure type	Exposure	As % of fund NaV	BoA Merrill Lynch		0.004
	•		Cash collateral pledged	1,541	0.0%
Citibank International plc,			Bound Bomb of Comodo	1,541	0.0%
Call money	2,491,407	1.8% 1.8%	Royal Bank of Canada Call money	11,856,986	9.4%
	2,491,407		Call Money	11,030,900	
				11 856 986	9.4%
() () () () ()	2,491,407	1.8%		11,856,986	9.4%
OMGB	2,491,407	1.8%	CKELIDEO	11,856,986 11,858,527	9.4%
			SKEUREQ	, ,	
Exposure type	Exposure	As % of fund NaV	SKEUREQ Exposure type	, ,	
	Exposure	As % of fund NaV		11,858,527 Exposure	9.4% As % of fund NaV
Exposure type Canadian imperial ban	Exposure NK of comme	As % of fund NaV RCE	Exposure type	11,858,527 Exposure	9.4% As % of fund NaV
Exposure type Canadian imperial ban	Exposure NK OF COMME 1,665	As % of fund NaV RCE	Exposure type Citibank International pla	11,858,527 EXPOSURE c, Ireland Branch	9.4% As % of fund NaV
EXPOSURE TYPE Canadian imperial ban fx mtm	Exposure NK OF COMME 1,665	As % of fund NaV RCE	Exposure type Citibank International pla	11,858,527 EXPOSURE 5, Ireland Branch 422,494	9.4% As % of fund NaV
EXPOSURE TYPE CANADIAN IMPERIAL BAN FX MTM CIBC Toronto	Exposure NK OF COMME 1,665 1,665	As % of fund NaV RCE 0.0% 0.0%	Exposure type Citibank International place Call money	11,858,527 Exposure 5, Ireland Branch 422,494 422,494	9.4% As % of fund NaV 0.8% 0.8%
EXPOSURE TYPE CANADIAN IMPERIAL BAN FX MTM CIBC Toronto	Exposure NK OF COMME 1,665 1,665 404 404	As % of fund NaV RCE 0.0% 0.0% 0.0%	Exposure type Citibank International place Call money SKGBLBND	11,858,527 EXPOSURE 5, Ireland Branch 422,494 422,494 422,494	9.4% As % of fund NaV 0.8% 0.8%
Exposure type CANADIAN IMPERIAL BAN FX MTM CIBC Toronto Cash collateral pledged Citibank International plc, Call money	Exposure NK OF COMME 1,665 1,665 404 404 Ireland Branch 7,629,569	As % of fund NaV RCE 0.0% 0.0% 0.0% 0.0% 8.4%	Exposure type Citibank International place Call money SKGBLBND Exposure type	11,858,527 Exposure 5, Ireland Branch 422,494 422,494 422,494 Exposure	9.4% As % of fund NaV 0.8% 0.8% As % of fund NaV
Exposure type CANADIAN IMPERIAL BAN FX MTM CIBC Toronto Cash collateral pledged Citibank International plc,	Exposure NK OF COMME 1,665 1,665 404 404 Ireland Branch 7,629,569 -1,290,984	As % of fund NaV RCE 0.0% 0.0% 0.0% 0.0% 8.4% -1.4%	Exposure type Citibank International place Call money SKGBLBND Exposure type Citibank International place	Exposure Exposure Exposure 422,494 422,494 422,494 Exposure Exposure Fireland Branch	9.4% As % of fund NaV 0.8% 0.8% 0.8% As % of fund NaV
Exposure type CANADIAN IMPERIAL BAN FX MTM CIBC Toronto Cash collateral pledged Citibank International plc, Call money FX MTM	Exposure NK OF COMME 1,665 1,665 404 404 Ireland Branch 7,629,569	As % of fund NaV RCE 0.0% 0.0% 0.0% 0.0% 8.4%	Exposure type Citibank International place Call money SKGBLBND Exposure type	Exposure 422,494 422,494 422,494 Exposure 6, Ireland Branch 157,602	9.4% As % of fund NaV 0.8% 0.8% As % of fund NaV 1.3%
Exposure type CANADIAN IMPERIAL BAN FX MTM CIBC Toronto Cash collateral pledged Citibank International plc, Call money FX MTM Danske Bank	Exposure NK OF COMME 1,665 1,665 404 404 Ireland Branch 7,629,569 -1,290,984 6,338,585	As % of fund NaV RCE 0.0% 0.0% 0.0% 0.0% 8.4% -1.4% 7.0%	Exposure type Citibank International place Call money SKGBLBND Exposure type Citibank International place Call money	Exposure Exposure Exposure 422,494 422,494 422,494 Exposure Exposure Fireland Branch	9.4% As % of fund NaV 0.8% 0.8% As % of fund NaV 1.3%
Exposure type CANADIAN IMPERIAL BAN FX MTM CIBC Toronto Cash collateral pledged Citibank International plc, Call money FX MTM	Exposure NK OF COMME 1,665 1,665 404 404 Ireland Branch 7,629,569 -1,290,984 6,338,585 73,958	As % of fund NaV RCE 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.	Exposure type Citibank International place Call money SKGBLBND Exposure type Citibank International place Call money BoA Merrill Lynch	Exposure 422,494 422,494 422,494 Exposure 5, Ireland Branch 157,602 157,602	9.4% As % of fund NaV 0.8% 0.8% As % of fund NaV 1.3% 1.3%
Exposure type CANADIAN IMPERIAL BAN FX MTM CIBC Toronto Cash collateral pledged Citibank International plc, Call money FX MTM Danske Bank FX MTM	Exposure NK OF COMME 1,665 1,665 404 404 Ireland Branch 7,629,569 -1,290,984 6,338,585 73,958 73,958	As % of fund NaV RCE 0.0% 0.0% 0.0% 0.0% 8.4% -1.4% 7.0%	Exposure type Citibank International place Call money SKGBLBND Exposure type Citibank International place Call money	Exposure 422,494 422,494 422,494 Exposure 5, Ireland Branch 157,602 157,602 73,465	9.4% As % of fund NaV 0.8% 0.8% As % of fund NaV 1.3% 1.3% 0.6%
Exposure type CANADIAN IMPERIAL BAN FX MTM CIBC Toronto Cash collateral pledged Citibank International plc, Call money FX MTM Danske Bank FX MTM Hong Kong and Shanghai	Exposure NK OF COMME 1,665 1,665 404 404 Ireland Branch 7,629,569 -1,290,984 6,338,585 73,958 73,958	As % of fund NaV RCE 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.	Exposure type Citibank International place Call money SKGBLBND Exposure type Citibank International place Call money BoA Merrill Lynch	Exposure f., Ireland Branch 422,494 422,494 Exposure Exposure 157,602 157,602 73,465 73,465	9.4% As % of fund NaV 0.8% 0.8% As % of fund NaV 1.3% 1.3% 0.6% 0.6%
Exposure type CANADIAN IMPERIAL BAN FX MTM CIBC Toronto Cash collateral pledged Citibank International plc, Call money FX MTM Danske Bank FX MTM	Exposure NK OF COMME 1,665 1,665 404 404 Ireland Branch 7,629,569 -1,290,984 6,338,585 73,958 73,958 73,958 8Bank -25,903	As % of fund NaV RCE 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.1% 0.1	Exposure type Citibank International place Call money SKGBLBND Exposure type Citibank International place Call money BoA Merrill Lynch	Exposure 422,494 422,494 422,494 Exposure 5, Ireland Branch 157,602 157,602 73,465	9.4% As % of fund NaV 0.8% 0.8% As % of fund NaV 1.3% 1.3% 0.6%
Exposure type CANADIAN IMPERIAL BAN FX MTM CIBC Toronto Cash collateral pledged Citibank International plc, Call money FX MTM Danske Bank FX MTM Hong Kong and Shanghai FX MTM	Exposure NK OF COMME 1,665 1,665 404 404 Ireland Branch 7,629,569 -1,290,984 6,338,585 73,958 73,958	As % of fund NaV RCE 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.	Exposure type Citibank International place Call money SKGBLBND Exposure type Citibank International place Call money BoA Merrill Lynch	Exposure f., Ireland Branch 422,494 422,494 Exposure Exposure 157,602 157,602 73,465 73,465	9.4% As % of fund NaV 0.8% 0.8% As % of fund NaV 1.3% 1.3% 0.6% 0.6%
Exposure type CANADIAN IMPERIAL BAN FX MTM CIBC Toronto Cash collateral pledged Citibank International plc, Call money FX MTM Danske Bank FX MTM Hong Kong and Shanghai	Exposure NK OF COMME 1,665 1,665 404 404 Ireland Branch 7,629,569 -1,290,984 6,338,585 73,958 73,958 73,958 8Bank -25,903	As % of fund NaV RCE 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.1% 0.1	Exposure type Citibank International place Call money SKGBLBND Exposure type Citibank International place Call money BoA Merrill Lynch	Exposure f., Ireland Branch 422,494 422,494 Exposure Exposure 157,602 157,602 73,465 73,465	9.4% As % of fund NaV 0.8% 0.8% As % of fund NaV 1.3% 1.3% 0.6% 0.6%

SKGEQ

Exposure type	Exposure	As % of fund NaV
Citibank International plc, I	reland Branch	1
Call money	4,394,724	2.8%
Do A Marwill Lymak	4,394,724	2.8%
BoA Merrill Lynch Cash collateral pledged	364,868	0.2%
Cash collateral pleaged	364,868	0.2%
Morgan Stanley		
Cash collateral pledged	161	0.0%
	161	0.0%
	4,759,752	3.1%
SKJPNEQ		
Exposure type	Exposure	As % of fund NaV
	-	
Citibank International plc, I Call money	1,143,956	2.5%
Can money	1,143,956	2.5%
BoA Merrill Lynch	, -,	
Cash collateral pledged	34,167	0.1%
	34,167	0.1%
	1,178,123	2.6%
SKPACEQ		
Exposure type	Exposure	As % of fund NaV
	LAPUOUI G	NO /8 UI IUIIU NAY
BoA Merrill Lynch Cash collateral pledged	0	0.0%
ousir condicion picagea	0	0.0%
Royal Bank of Canada	· ·	0.070
Call money	478,606	0.4%
	478,606	0.4%
	478,606	0.4%
SKUKCONST		
Exposure type	Exposure	As % of fund NaV
Citibank International plc, I		
Call money	8,862,718	0.4%
Call Money	8,862,718	0.4%
	8,862,718	0.4%
SKUKOPP	0,002,7.70	0.47
_	-	
Exposure type	Exposure	As % of fund NaV
Bank of NY Mellon		
Call money	-5,250,519	-4.2%
	-5,250,519	-4.2%
01450	-5,250,519	-4.2%
SMFO		
Exposure type	Exposure	As % of fund NaV
Hong Kong and Shanghai I		
FX MTM		
	- Bank -18,249	0.0%
	Bank	
BoA Merrill Lynch	-18,249 -18,249	0.0%
Cash collateral pledged	-18,249 -18,249 1,711,932	0.0%
· · · · · · · · · · · · · · · · · · ·	-18,249 -18,249 -18,249 1,711,932 -3,502	0.0% 0.9% 0.0%
Cash collateral pledged FX MTM	-18,249 -18,249 1,711,932	0.0% 0.9% 0.0%
Cash collateral pledged	-18,249 -18,249 -18,249 1,711,932 -3,502	0.0% 0.9% 0.0% 0.9%
Cash collateral pledged FX MTM Royal Bank of Canada	-18,249 -18,249 -18,249 1,711,932 -3,502 1,708,430	0.0% 0.9% 0.0% 0.9% 7.6%
Cash collateral pledged FX MTM Royal Bank of Canada	-18,249 -18,249 -18,249 1,711,932 -3,502 1,708,430 15,027,014	0.0% 0.9% 0.0% 0.9% 7.6%
Cash collateral pledged FX MTM Royal Bank of Canada Call money Toronto-Dominion Bank	-18,249 -18,249 -18,249 1,711,932 -3,502 1,708,430 15,027,014	0.0% 0.9% 0.0% 0.9% 7.6% 7.6%
Cash collateral pledged FX MTM Royal Bank of Canada Call money Toronto-Dominion Bank	-18,249 -18,249 -18,249 -1,711,932 -3,502 1,708,430 -15,027,014 -15,027,014	0.0% 0.9% 0.0% 0.9% 7.6% 7.6%
Cash collateral pledged FX MTM Royal Bank of Canada Call money Toronto-Dominion Bank FX MTM UK Treasury	-18,249 -18,249 -18,249 -1,711,932 -3,502 1,708,430 -15,027,014 -6,214 -6,214	0.0% 0.9% 0.0% 0.9% 7.6% 7.6% 0.0%
Cash collateral pledged FX MTM Royal Bank of Canada Call money Toronto-Dominion Bank FX MTM	-18,249 -18,249 -18,249 -18,249 -1,711,932 -3,502 1,708,430 -15,027,014 -15,027,014 -6,214 -6,214 -71,462,454	0.0% 0.9% 0.0% 0.9% 7.6% 7.6% 0.0% 0.0% 36.2%
Cash collateral pledged FX MTM Royal Bank of Canada Call money Toronto-Dominion Bank FX MTM UK Treasury	-18,249 -18,249 -18,249 -1,711,932 -3,502 1,708,430 -15,027,014 -6,214 -6,214	0.0% 0.0% 0.9% 0.0% 0.9% 7.6% 7.6% 0.0% 0.0% 36.2% 36.2%

SMID

Exposure type	Exposure	As % of fund NaV
Bank of Ireland		
Call money	357,102	1.0%
	357,102	1.0%
TEMA	357,102	1.0%
TEWK	F	B - 0/ - 6 6 J N - 10
Exposure type	Exposure	As % of fund NaV
Citigroup Global Markets L		0.70/
Cash Collateral Cash collateral pledged	71,690 -53,016	0.7% -0.5%
OTC Mark to market	107,015	1.1%
FX MTM	28,659	0.3%
Securities Market Value	3,018,117	29.9%
	3,172,466	31.5%
Citibank International plc, I	reland Branch	
Call money	6,880,347	68.2%
Cash collateral pledged	213,490	2.1%
	7,093,838	70.4%
	10,266,304	101.8%
U3 -	_	
Exposure type	Exposure	As % of fund NaV
Credit Suisse Group AG Call money	-320,512	-5.0%
	-320,512	-5.0%
U7	-320,512	-5.0%
Exposure type	Exposure	As % of fund NaV
FX MTM	37	0.0%
	37	0.0%
Credit Suisse Group AG	4.050	0.00/
Call money	1,052	0.0%
	1,052	0.0%
	1 000	
UKDEFOS	1,088	0.076
Exposure type	1,088 Exposure	As % of fund NaV
Exposure type BNP Paribas		
EXPOSURE TYPE BNP Paribas Call money	Exposure 25,230,813 25,230,813	As % of fund NaV
Exposure type BNP Paribas Call money Citigroup Global Markets L	25,230,813 25,230,813 td	As % of fund NaV 8.9% 8.9%
Exposure type BNP Paribas Call money Citigroup Global Markets L Cash Collateral	25,230,813 25,230,813 25,230,813 td -1,670,000	8.9% 8.9% -0.6%
Exposure type BNP Paribas Call money Citigroup Global Markets L Cash Collateral Cash collateral pledged	25,230,813 25,230,813 25,230,813 td -1,670,000 -72,120	8.9% 8.9% -0.6% 0.0%
Exposure type BNP Paribas Call money Citigroup Global Markets L Cash Collateral Cash collateral pledged	25,230,813 25,230,813 25,230,813 td -1,670,000 -72,120 -1,998,176	8.9% 8.9% -0.6% 0.0% -0.7%
Exposure type BNP Paribas Call money Citigroup Global Markets L Cash Collateral Cash collateral pledged OTC Mark to market	25,230,813 25,230,813 td -1,670,000 -72,120 -1,998,176 -3,740,296	8.9% 8.9% -0.6% 0.0% -0.7%
Exposure type BNP Paribas Call money Citigroup Global Markets L Cash Collateral Cash collateral pledged OTC Mark to market Citibank International plc, I	25,230,813 25,230,813 td -1,670,000 -72,120 -1,998,176 -3,740,296 treland Branch	8.9% 8.9% -0.6% -0.7% -1.3%
Exposure type BNP Paribas Call money Citigroup Global Markets L Cash Collateral Cash collateral pledged OTC Mark to market Citibank International plc, I Call money	25,230,813 25,230,813 td -1,670,000 -72,120 -1,998,176 -3,740,296 treland Branch 7,820,579	8.9% 8.9% -0.6% -0.7% -1.3%
Exposure type BNP Paribas Call money Citigroup Global Markets L Cash Collateral Cash collateral pledged OTC Mark to market Citibank International plc, I Call money Cash collateral pledged	25,230,813 25,230,813 td -1,670,000 -72,120 -1,998,176 -3,740,296 treland Branch 7,820,579 -1,670,000	8.9% 8.9% -0.6% -0.7% -1.3% -2.8% -0.6%
Exposure type BNP Paribas Call money Citigroup Global Markets L Cash Collateral Cash collateral pledged OTC Mark to market Citibank International plc, I Call money Cash collateral pledged	25,230,813 25,230,813 td -1,670,000 -72,120 -1,998,176 -3,740,296 treland Branch 7,820,579 -1,670,000 3,443	8.9% 8.9% -0.6% -0.7% -1.3% -2.8% -0.6% 0.0%
Exposure type BNP Paribas Call money Citigroup Global Markets L Cash Collateral Cash collateral pledged OTC Mark to market Citibank International plc, I Call money Cash collateral pledged FX MTM	25,230,813 25,230,813 td -1,670,000 -72,120 -1,998,176 -3,740,296 treland Branch 7,820,579 -1,670,000	8.9% 8.9% -0.6% -0.7% -1.3% -2.8% -0.6%
Exposure type BNP Paribas Call money Citigroup Global Markets L Cash Collateral Cash collateral pledged OTC Mark to market Citibank International plc, I Call money Cash collateral pledged FX MTM BOA Merrill Lynch Call money	25,230,813 25,230,813 td -1,670,000 -72,120 -1,998,176 -3,740,296 reland Branch 7,820,579 -1,670,000 3,443 6,154,022	8.9% 8.9% -0.6% 0.0% -0.7% -1.3% 2.8% -0.6% 0.0% 2.2%
Exposure type BNP Paribas Call money Citigroup Global Markets L Cash Collateral Cash collateral pledged OTC Mark to market Citibank International plc, I Call money Cash collateral pledged FX MTM BOA Merrill Lynch Call money	25,230,813 25,230,813 td -1,670,000 -72,120 -1,998,176 -3,740,296 reland Branch 7,820,579 -1,670,000 3,443 6,154,022 173 21,266	8.9% 8.9% -0.6% 0.0% -1.3% 2.8% -0.6% 0.0% 0.0% 0.0%
Exposure type BNP Paribas Call money Citigroup Global Markets L Cash Collateral Cash collateral pledged OTC Mark to market Citibank International plc, I Call money Cash collateral pledged FX MTM BOA Merrill Lynch Call money Cash collateral pledged	25,230,813 25,230,813 td -1,670,000 -72,120 -1,998,176 -3,740,296 reland Branch 7,820,579 -1,670,000 3,443 6,154,022	8.9% 8.9% -0.6% 0.0% -0.7% -1.3% -2.8% -0.6% 0.0% 2.2%
Exposure type BNP Paribas Call money Citigroup Global Markets L Cash Collateral Cash collateral pledged OTC Mark to market Citibank International plc, I Call money Cash collateral pledged FX MTM BOA Merrill Lynch Call money Cash collateral pledged	25,230,813 25,230,813 td -1,670,000 -72,120 -1,998,176 -3,740,296 reland Branch 7,820,579 -1,670,000 3,443 6,154,022 173 21,266	8.9% 8.9% -0.6% 0.0% -0.7% -1.3% -0.6% 0.0% 0.0% 0.0%
Exposure type BNP Paribas Call money Citigroup Global Markets L Cash Collateral Cash collateral pledged OTC Mark to market Citibank International plc, I Call money Cash collateral pledged FX MTM BOA Merrill Lynch Call money Cash collateral pledged WK Treasury Short term Treasuries	25,230,813 25,230,813 25,230,813 td -1,670,000 -72,120 -1,998,176 -3,740,296 treland Branch 7,820,579 -1,670,000 3,443 6,154,022 173 21,266 21,439	8.9% 8.9% -0.6% 0.0% -0.7% -1.3% -0.6% 0.0% 0.0% 0.0% 0.0%

UKMCO 421,781 0.5%

Exposure type	Exposure	As % of fund NaV
Royal Bank of Canada		
Call money	-4,955,389 -4,955,389	-0.3%
	-4,955,389	-0.3%
UKOPP	-4,333,363	-0.3 /0
Exposure type	Exposure	As % of fund NaV
BNP Paribas	-	
Call money	4,234,313	9.1%
Citigroup Global Markets I	4,234,313	9.1%
Cash Collateral	230,000	0.5%
Cash collateral pledged	57,424	0.1%
OTC Mark to market	107,592	0.2%
	395,017	0.9%
Citibank International plc, Cash collateral pledged		
Cash collateral pleugeu	230,000	0.5%
BoA Merrill Lynch	200,000	0.070
Cash collateral pledged	-3,425	0.0%
	-3,425	0.0%
Royal Bank of Canada		
Call money	3,754,333	8.1%
UK Treasury	3,754,333	8.1%
Short term Treasuries	33,480,321	72.2%
	33,480,321	72.2%
	42,090,559	90.7%
UKSEF		
Exposure type	Exposure	As % of fund NaV
Citigroup Global Markets I		
Cash Collateral	765,364	1.9%
OTC Mark to market	-241,102	-0.6%
FX MTM Securities Market Value	-11,368	0.0%
Securities Market value	29,238,091	72.0% 73.3%
Citibank International plc,	, ,	
Call money	11,870,685	29.2%
	11,870,685	29.2%
BoA Merrill Lynch		
BoA Merrill Lynch Call money	3,312	0.0%
•	3,312 3,312	0.0% 0.0%
Call money	3,312	0.0%
UKSEO	3,312 3,312 41,624,982	0.0% 0.0% 102.5%
UKSEO Exposure type	3,312 3,312	0.0% 0.0%
UKSEO Exposure type Royal Bank of Canada	3,312 3,312 41,624,982 Exposure	0.0% 0.0% 102.5% As % of fund NaV
UKSEO Exposure type	3,312 3,312 41,624,982 Exposure	0.0% 0.0% 102.5% As % of fund NaV
UKSEO Exposure type Royal Bank of Canada	3,312 3,312 41,624,982 Exposure 18,808,503 18,808,503	0.0% 0.0% 102.5% As % of fund NaV 4.2% 4.2%
UKSEO Exposure type Royal Bank of Canada Call money	3,312 3,312 41,624,982 Exposure	0.0% 0.0% 102.5% As % of fund NaV
UKSEO Exposure type Royal Bank of Canada Call money UKSSO	3,312 3,312 41,624,982 Exposure 18,808,503 18,808,503 18,808,503	0.0% 0.0% 102.5% As % of fund NaV 4.2% 4.2%
UKSEO Exposure type Royal Bank of Canada Call money UKSSO Exposure type	3,312 3,312 41,624,982 Exposure 18,808,503 18,808,503	0.0% 0.0% 102.5% As % of fund NaV 4.2% 4.2%
UKSEO Exposure type Royal Bank of Canada Call money UKSSO Exposure type Royal Bank of Canada	3,312 3,312 41,624,982 Exposure 18,808,503 18,808,503 18,808,503 Exposure	0.0% 0.0% 102.5% As % of fund NaV 4.2% 4.2% As % of fund NaV
UKSEO Exposure type Royal Bank of Canada Call money UKSSO Exposure type	3,312 3,312 41,624,982 Exposure 18,808,503 18,808,503 18,808,503 Exposure	0.0% 0.0% 102.5% As % of fund NaV 4.2% 4.2% As % of fund NaV
UKSEO Exposure type Royal Bank of Canada Call money UKSSO Exposure type Royal Bank of Canada	3,312 3,312 41,624,982 Exposure 18,808,503 18,808,503 18,808,503 Exposure 9,566,455 9,566,455	0.0% 0.0% 102.5% As % of fund NaV 4.2% 4.2% As % of fund NaV
Call money UKSEO Exposure type Royal Bank of Canada Call money UKSSO Exposure type Royal Bank of Canada Call money	3,312 3,312 41,624,982 Exposure 18,808,503 18,808,503 18,808,503 Exposure	0.0% 0.0% 102.5% As % of fund NaV 4.2% 4.2% As % of fund NaV 1.2%
UKSEO Exposure type Royal Bank of Canada Call money UKSSO Exposure type Royal Bank of Canada Call money	3,312 3,312 41,624,982 Exposure 18,808,503 18,808,503 18,808,503 Exposure 9,566,455 9,566,455	0.0% 0.0% 102.5% As % of fund NaV 4.2% 4.2% 4.2% As % of fund NaV 1.2% 1.2% 1.2%
UKSEO Exposure type Royal Bank of Canada Call money UKSSO Exposure type Royal Bank of Canada Call money VGDEOMUK Exposure type	3,312 3,312 41,624,982 Exposure 18,808,503 18,808,503 18,808,503 Exposure 9,566,455 9,566,455 9,566,455 Exposure	0.0% 0.0% 102.5% As % of fund NaV 4.2% 4.2% 4.2% 1.2% 1.2% 1.2% As % of fund NaV
UKSEO Exposure type Royal Bank of Canada Call money UKSSO Exposure type Royal Bank of Canada Call money VGDEOMUK Exposure type Citibank International plc,	3,312 3,312 41,624,982 Exposure 18,808,503 18,808,503 18,808,503 Exposure 9,566,455 9,566,455 9,566,455 Exposure	0.0% 0.0% 102.5% As % of fund NaV 4.2% 4.2% 4.2% 1.2% 1.2% 1.2% As % of fund NaV
UKSEO Exposure type Royal Bank of Canada Call money UKSSO Exposure type Royal Bank of Canada Call money VGDEOMUK Exposure type	3,312 3,312 41,624,982 Exposure 18,808,503 18,808,503 18,808,503 Exposure 9,566,455 9,566,455 9,566,455 Exposure	0.0% 0.0% 102.5% As % of fund NaV 4.2% 4.2% 4.2% 1.2% 1.2% 1.2% As % of fund NaV