## **Exposure by Fund/Ctp/Typ**

**Referenc date:** 13-Jan-15 **Report CCY:** GBP

EURSCOFF			OMDUS		
Exposure type	Exposure	As % of fund NaV	Exposure type	Exposure	As % of fund NaV
Citibank International p	lc, Ireland Branch		Citibank International pl	c, Ireland Branch	1
Call money	921,249	2.6%	Call money	10,434,566	8.3%
	921,249	2.6%		10,434,566	8.3%
	921,249	2.6%		10,434,566	8.3%
GEAR			OMGB		
_	Fynasina	As V of fund NoV		Fynoguno	As I/ of fund NoV
Exposure type	Exposure	As % of fund NaV	Exposure type	Exposure	As % of fund NaV
CANADIAN IMPERIAL B			CANADIAN IMPERIAL B		
FX MTM	1,810,772	0.1%	FX MTM	-6,307	0.0%
	1,810,772	0.1%		-6,307	0.0%
Citigroup Global Market			Citibank International pl		
FX MTM	1,794,489	0.1%	Call money	6,774,463	7.2%
	1,794,489	0.1%	FX MTM	-1,128,860	-1.2%
Citibank International p	*			5,645,603	6.0%
Call money	123,880,275	6.5%	Deutsche Bank	4=0.400	
FX MTM	-47,901,176	-2.5%	Cash collateral pledged	178,406	0.2%
	75,979,099	4.0%	FX MTM	-139,878	-0.1%
Danske Bank				38,528	0.0%
FX MTM	1,946,539	0.1%	Hong Kong and Shangh		
	1,946,539	0.1%	FX MTM	52,681	0.1%
Deutsche Bank				52,681	0.1%
FX MTM	1,915,929	0.1%	BoA Merrill Lynch		
	1,915,929	0.1%	Cash collateral pledged	3,995,529	4.2%
Hong Kong and Shangh				3,995,529	4.2%
FX MTM	2,323,242	0.1%	Royal Bank of Scotland		
	2,323,242	0.1%	Cash collateral pledged	0	0.0%
JPMorgan Chase			FX MTM	27,116	0.0%
FX MTM	4,531,428	0.2%		27,116	0.0%
	4,531,428	0.2%	US Treasury		
BoA Merrill Lynch			Short term Treasuries	79,993,960	84.5%
OTC Mark to market	35,404,028	1.8%		79,993,960	84.5%
	35,404,028	1.8%	Westpac Banking Corpo		
Royal Bank of Scotland			FX MTM	163,743	0.2%
FX MTM	8,992,230	0.5%		163,743	0.2%
	8,992,230	0.5%		89,910,854	95.0%
US Treasury			SKASIANEQ		
Short term Treasuries	316,009,248	16.5%	Evnocuno typo	Exposure	As % of fund NaV
	316,009,248	16.5%	Exposure type	ryhogni g	AS / UI IUIIU NAV
Westpac Banking Corpo			BoA Merrill Lynch		
FX MTM	3,496,507	0.2%	Cash collateral pledged	66,933	0.1%
	3,496,507	0.2%		66,933	0.1%
	454,203,511	23.7%	Royal Bank of Canada		
MIHYB			Call money	1,951,725	3.0%
	Evnoouno	As V of fund NoV		1,951,725	3.0%
Exposure type	Exposure	As % of fund NaV		2,018,659	3.1%
BoA Merrill Lynch			SKEUREQ		
Cash collateral pledged	37,420	0.1%		Evnoouno	Ac V of fund NoV
	37,420	0.1%	Exposure type	Exposure	As % of fund NaV
Royal Bank of Canada			Citibank International pl	•	
Call money	2,042,910	4.1%	Call money	62,101	0.1%
	2,042,910	4.1%		62,101	0.1%
	2,080,330	4.2%		62,101	0.1%

## SKGBLBND

Exposure type	Exposure	As % of fund NaV
Citibank International plc,	-	
Call money	1,059,362	7.0%
	1,059,362	7.0%
BoA Merrill Lynch	50,000	0.40/
Cash collateral pledged	58,662 58,662	0.4%
	1,118,024	7.4%
SKGEQ	1,110,024	7.470
	Fyrnanima	8 - 1/ - <b></b>
Exposure type	Exposure	As % of fund NaV
Call manor		5 F9/
Call money	7,521,709 7,521,709	5.5%
BoA Merrill Lynch	,- ,	
Cash collateral pledged	801,157	0.6%
	801,157	0.6%
Morgan Stanley	450	0.00/
Cash collateral pledged	158 158	0.0%
SKJPNEQ	8,323,024	6.1%
_	F	8 - 1/ - <b></b>
Exposure type	Exposure	As % of fund NaV
Citibank International plc,		1 69/
Call money	646,709 646,709	1.6%
BoA Merrill Lynch	010,700	1.070
Cash collateral pledged	90,848	0.2%
	90,848	0.2%
	737,558	1.8%
	- ,	
SKPACEQ	,,,,,	
	Exposure	As % of fund NaV
Exposure type	_	
Exposure type BoA Merrill Lynch	_	
Exposure type  BoA Merrill Lynch  Cash collateral pledged	Exposure	As % of fund NaV
Exposure type  Boa Merrill Lynch  Cash collateral pledged  Royal Bank of Canada	<b>Exposure</b> 288 288	0.0% 0.0%
Exposure type  Boa Merrill Lynch  Cash collateral pledged  Royal Bank of Canada	288 288 -2,950,651	As % of fund NaV 0.0% 0.0%
Exposure type  BoA Merrill Lynch  Cash collateral pledged  Royal Bank of Canada	288 288 -2,950,651 -2,950,651	0.0% 0.0% 0.0% -2.2% -2.2%
Exposure type  BoA Merrill Lynch  Cash collateral pledged  Royal Bank of Canada  Call money	288 288 -2,950,651	0.0% 0.0% 0.0% -2.2% -2.2%
Exposure type  BoA Merrill Lynch  Cash collateral pledged  Royal Bank of Canada  Call money  UKDEFOS	288 288 -2,950,651 -2,950,661 -2,950,364	0.0% 0.0% 0.0% -2.2% -2.2%
Exposure type  BoA Merrill Lynch Cash collateral pledged  Royal Bank of Canada Call money  UKDEFOS  Exposure type	288 288 -2,950,651 -2,950,651	0.0% 0.0% 0.0% -2.2% -2.2%
Exposure type  BOA Merrill Lynch  Cash collateral pledged  Royal Bank of Canada  Call money  UKDEFOS  Exposure type  BNP Paribas	288 288 -2,950,651 -2,950,651 -2,950,364 Exposure	As % of fund NaV  0.0% 0.0% -2.2% -2.2% -2.2% As % of fund NaV
Exposure type  BoA Merrill Lynch Cash collateral pledged  Royal Bank of Canada Call money  UKDEFOS  Exposure type  BNP Paribas	288 288 -2,950,651 -2,950,651 -2,950,364  Exposure	As % of fund NaV  0.0% 0.0% -2.2% -2.2% -2.2% As % of fund NaV
Exposure type  BOA Merrill Lynch Cash collateral pledged  Royal Bank of Canada Call money  UKDEFOS  Exposure type  BNP Paribas Call money	288 288 -2,950,651 -2,950,651 -2,950,364  Exposure 25,223,551 25,223,551	As % of fund NaV  0.0% 0.0% -2.2% -2.2% -2.2% As % of fund NaV  9.6%
Exposure type  BOA Merrill Lynch Cash collateral pledged  Royal Bank of Canada Call money  UKDEFOS  Exposure type  BNP Paribas Call money  Citigroup Global Markets L	288 288 -2,950,651 -2,950,651 -2,950,364  Exposure 25,223,551 25,223,551	As % of fund NaV  0.0% 0.0% -2.2% -2.2% -2.2% As % of fund NaV  9.6%
Exposure type  BoA Merrill Lynch Cash collateral pledged  Royal Bank of Canada Call money  UKDEFOS  Exposure type  BNP Paribas Call money  Citigroup Global Markets L Cash Collateral Cash collateral pledged	288 288 -2,950,651 -2,950,651 -2,950,364  Exposure  25,223,551 25,223,551 25,223,551 40 800,000 3,687	As % of fund NaV  0.0% 0.0% -2.2% -2.2%  As % of fund NaV  9.6% 9.6% 0.3% 0.0%
Exposure type  BoA Merrill Lynch Cash collateral pledged  Royal Bank of Canada Call money  UKDEFOS  Exposure type  BNP Paribas Call money  Citigroup Global Markets L Cash Collateral Cash collateral pledged	288 288 -2,950,651 -2,950,651 -2,950,364  Exposure  25,223,551 25,223,551 25,223,551 40 800,000 3,687 991,915	As % of fund NaV  0.0% 0.0% -2.2% -2.2%  As % of fund NaV  9.6% 9.6% 0.3% 0.0% 0.4%
Exposure type  BOA Merrill Lynch Cash collateral pledged  Royal Bank of Canada Call money  UKDEFOS  Exposure type BNP Paribas Call money  Citigroup Global Markets L Cash Collateral Cash collateral pledged OTC Mark to market	288 288 -2,950,651 -2,950,651 -2,950,364  Exposure  25,223,551 25,223,551 25,223,551 40 800,000 3,687 991,915 1,795,602	As % of fund NaV  0.0% 0.0% -2.2% -2.2%  As % of fund NaV  9.6% 9.6% 0.3% 0.0%
Exposure type  BoA Merrill Lynch Cash collateral pledged  Royal Bank of Canada Call money  UKDEFOS  Exposure type  BNP Paribas Call money  Citigroup Global Markets L Cash Collateral Cash collateral Cash collateral pledged OTC Mark to market  Citibank International plc,	288 288 -2,950,651 -2,950,651 -2,950,364  Exposure  25,223,551 25,223,551 25,223,551 40 800,000 3,687 991,915 1,795,602 Ireland Branch	As % of fund NaV  0.0% 0.0% -2.2% -2.2%  As % of fund NaV  9.6% 9.6% 0.3% 0.0% 0.4%
BoA Merrill Lynch Cash collateral pledged  Royal Bank of Canada Call money  UKDEFOS  Exposure type BNP Paribas Call money  Citigroup Global Markets L	288 288 -2,950,651 -2,950,651 -2,950,364  Exposure  25,223,551 25,223,551 25,223,551 40 800,000 3,687 991,915 1,795,602	As % of fund NaV  0.0% 0.0% -2.2% -2.2% -2.2%  As % of fund NaV  9.6% 9.6% 0.3% 0.0% 0.4% 0.7%
Exposure type  BoA Merrill Lynch Cash collateral pledged  Royal Bank of Canada Call money  UKDEFOS  Exposure type  BNP Paribas Call money  Citigroup Global Markets L Cash Collateral Cash collateral pledged OTC Mark to market  Citibank International plc, Call money Cash collateral pledged	288 288 288 -2,950,651 -2,950,651 -2,950,364  Exposure  25,223,551 25,223,551 25,223,551 40 800,000 3,687 991,915 1,795,602 Ireland Branch 16,361,682	As % of fund NaV  0.0% 0.0% -2.2% -2.2% -2.2%  As % of fund NaV  9.6% 9.6% 0.3% 0.0% 0.4% 0.7% 6.2% 0.3%
Exposure type  BoA Merrill Lynch Cash collateral pledged  Royal Bank of Canada Call money  UKDEFOS  Exposure type  BNP Paribas Call money  Citigroup Global Markets E Cash Collateral Cash collateral pledged OTC Mark to market  Citibank International plc, Call money  Cash collateral pledged Exposure type  Citibank International plc, Call money Cash collateral pledged Exposure type	288 288 288 -2,950,651 -2,950,651 -2,950,364  Exposure  25,223,551 25,223,551 25,223,551 21,795,602 21reland Branch 16,361,682 800,000	As % of fund NaV  0.0% 0.0% -2.2% -2.2% -2.2%  As % of fund NaV  9.6% 9.6% 0.3% 0.0% 0.4% 0.7% 6.2% 0.3%
Exposure type  BoA Merrill Lynch Cash collateral pledged  Royal Bank of Canada Call money  UKDEFOS  Exposure type  BNP Paribas Call money  Citigroup Global Markets L Cash Collateral Cash collateral pledged OTC Mark to market  Citibank International plc, Call money  Cash collateral pledged Exposure type Citigroup Global Markets L Cash Collateral pledged Cash collateral pledged Exposure type Cash collateral ple	288 288 288 -2,950,651 -2,950,651 -2,950,364  Exposure  25,223,551 25,223,551 25,223,551 25,223,551 25,223,551 26,000 3,687 991,915 1,795,602 Ireland Branch 16,361,682 800,000 -4,698 17,156,984	As % of fund NaV  0.0% 0.0% -2.2% -2.2% -2.2%  As % of fund NaV  9.6% 9.6% 0.3% 0.0% 0.4% 0.7% 6.2% 0.3% 0.0% 6.5%
Exposure type  BoA Merrill Lynch Cash collateral pledged  Royal Bank of Canada Call money  UKDEFOS  Exposure type  BNP Paribas Call money  Citigroup Global Markets L Cash Collateral Cash collateral pledged OTC Mark to market  Citibank International plc, Call money  Cash collateral pledged EXPOSURE TYPE  Call money  Cash Collateral pledged Cash collateral pledged OTC Mark International plc, Call money  Cash Collateral pledged EX MTM  BoA Merrill Lynch Call money	288 288 288 -2,950,651 -2,950,651 -2,950,364  Exposure  25,223,551 25,223,551 25,223,551 25,223,551 26,000 3,687 991,915 1,795,602 Ireland Branch 16,361,682 800,000 -4,698 17,156,984 315	As % of fund NaV  0.0% 0.0% -2.2% -2.2% -2.2%  As % of fund NaV  9.6% 9.6% 0.3% 0.0% 0.4% 0.7% 6.2% 0.3% 0.0% 6.5%
Exposure type  BoA Merrill Lynch Cash collateral pledged  Royal Bank of Canada Call money  UKDEFOS  Exposure type  BNP Paribas Call money  Citigroup Global Markets L Cash Collateral Cash collateral pledged OTC Mark to market  Citibank International plc, Call money  Cash collateral pledged EXPOSURE TYPE  CASH COLLATERAL PLANCE CALL MONEY CASH COLLATERAL PLANCE CALL MONEY CASH COLLATERAL PLANCE CALL MONEY  BOA Merrill Lynch Call money	288 288 288 -2,950,651 -2,950,651 -2,950,364  Exposure  25,223,551 25,223,551 25,223,551 25,223,551 1,795,602 Ireland Branch 16,361,682 800,000 -4,698 17,156,984  315 21,267	As % of fund NaV  0.0% 0.0% -2.2% -2.2% -2.2%  As % of fund NaV  9.6% 9.6% 0.3% 0.0% 0.4% 0.7% 6.2% 0.3% 0.0% 6.5%
Exposure type  BoA Merrill Lynch Cash collateral pledged  Royal Bank of Canada Call money  UKDEFOS  Exposure type  BNP Paribas Call money  Citigroup Global Markets L Cash Collateral Cash collateral pledged OTC Mark to market  Citibank International plc, Call money  Cash collateral pledged FX MTM  BoA Merrill Lynch Call money	288 288 288 -2,950,651 -2,950,651 -2,950,364  Exposure  25,223,551 25,223,551 25,223,551 25,223,551 26,000 3,687 991,915 1,795,602 Ireland Branch 16,361,682 800,000 -4,698 17,156,984 315	As % of fund NaV  0.0% 0.0% -2.2% -2.2% -2.2%  As % of fund NaV  9.6% 9.6% 0.3% 0.0% 0.4% 0.7% 6.2% 0.3% 0.0% 6.5% 0.0%
Exposure type  BoA Merrill Lynch Cash collateral pledged  Royal Bank of Canada Call money  UKDEFOS  Exposure type BNP Paribas Call money  Citigroup Global Markets L Cash Collateral Cash collateral pledged OTC Mark to market  Citibank International plc, Call money Cash collateral pledged FX MTM  BoA Merrill Lynch Call money Cash collateral pledged	288 288 288 -2,950,651 -2,950,651 -2,950,364  Exposure  25,223,551 25,223,551 25,223,551 25,223,551 1,795,602 Ireland Branch 16,361,682 800,000 -4,698 17,156,984  315 21,267	As % of fund NaV  0.0% 0.0% -2.2% -2.2% -2.2%  As % of fund NaV  9.6% 9.6% 0.3% 0.0% 0.4% 0.7% 6.2% 0.3% 0.0% 6.5% 0.0%
Exposure type  BoA Merrill Lynch Cash collateral pledged  Royal Bank of Canada Call money  UKDEFOS  Exposure type  BNP Paribas Call money  Citigroup Global Markets I Cash Collateral Cash collateral pledged OTC Mark to market  Citibank International plc, Call money Cash collateral pledged FX MTM  BoA Merrill Lynch Call money Cash collateral pledged  UK Treasury	288 288 288 -2,950,651 -2,950,651 -2,950,364  Exposure  25,223,551 25,223,551 25,223,551 25,223,551 26,3687 991,915 1,795,602 Ireland Branch 16,361,682 800,000 -4,698 17,156,984 315 21,267 21,582	As % of fund NaV  0.0% 0.0% -2.2% -2.2% -2.2%  As % of fund NaV  9.6% 9.6% 0.3% 0.0% 0.4% 0.7% 6.2% 0.3% 0.0% 6.5% 0.0% 0.0%