

# Exposure by Fund/Ctp/Typ

Referenc date: 25-Mar-15

Report CCY: GBP

## ARBEA

Exposure type	Exposure	As % of fund NaV
<b>BoA Merrill Lynch</b>		
Call money	5,792,830	6.1%
OTC Mark to market	-364,520	-0.4%
	5,428,309	5.7%
	<b>5,428,309</b>	<b>5.7%</b>

## AS17

Exposure type	Exposure	As % of fund NaV
<b>Bank of NY Mellon</b>		
Call money	2,178,464	14.9%
	2,178,464	14.9%
	<b>2,178,464</b>	<b>14.9%</b>

## AS4

Exposure type	Exposure	As % of fund NaV
<b>Bank of NY Mellon</b>		
Call money	12,311,398	3.4%
	12,311,398	3.4%
	<b>12,311,398</b>	<b>3.4%</b>

## ASFO

Exposure type	Exposure	As % of fund NaV
<b>BoA Merrill Lynch</b>		
Cash collateral pledged	132,168	0.2%
	132,168	0.2%
<b>Royal Bank of Canada</b>		
Call money	1,157,094	1.6%
	1,157,094	1.6%
	<b>1,289,262</b>	<b>1.8%</b>

## CBFO

Exposure type	Exposure	As % of fund NaV
<b>BoA Merrill Lynch</b>		
Cash collateral pledged	739,852	0.1%
FX MTM	-936,931	-0.2%
	-197,078	0.0%
<b>Royal Bank of Canada</b>		
Call money	13,085,935	2.4%
	13,085,935	2.4%
<b>Royal Bank of Scotland</b>		
FX MTM	-457,188	-0.1%
	-457,188	-0.1%
<b>Toronto-Dominion Bank</b>		
FX MTM	-27,518	0.0%
	-27,518	0.0%
<b>Westpac Banking Corporation</b>		
FX MTM	-926,169	-0.2%
	-926,169	-0.2%
	<b>11,477,982</b>	<b>2.1%</b>

## DBFO

Exposure type	Exposure	As % of fund NaV
<b>Hong Kong and Shanghai Bank</b>		
Cash collateral pledged	30,000	0.0%
FX MTM	-2,308	0.0%
	27,692	0.0%

## JPMorgan Chase

FX MTM	1,705	0.0%
	1,705	0.0%

## BoA Merrill Lynch

Cash collateral pledged	668,415	0.4%
FX MTM	-635,458	-0.4%
	32,957	0.0%

## Royal Bank of Canada

Call money	7,732,201	4.7%
	7,732,201	4.7%

## Royal Bank of Scotland

FX MTM	-195,027	-0.1%
	-195,027	-0.1%

## Toronto-Dominion Bank

FX MTM	-35,614	0.0%
	-35,614	0.0%

## Westpac Banking Corporation

FX MTM	-611,351	-0.4%
	-611,351	-0.4%
	<b>6,952,563</b>	<b>4.2%</b>

## EBIOM

Exposure type	Exposure	As % of fund NaV
<b>Citibank International plc, Ireland Branch</b>		
Call money	784,593	2.0%
	784,593	2.0%
	<b>784,593</b>	<b>2.0%</b>

## EEFO

Exposure type	Exposure	As % of fund NaV
<b>Royal Bank of Canada</b>		
Call money	551,672	0.7%
	551,672	0.7%
	<b>551,672</b>	<b>0.7%</b>

## EQIO

Exposure type	Exposure	As % of fund NaV
<b>Royal Bank of Canada</b>		
Call money	2,823,414	1.7%
	2,823,414	1.7%
	<b>2,823,414</b>	<b>1.7%</b>

## EURSCOFF

Exposure type	Exposure	As % of fund NaV
<b>Citibank International plc, Ireland Branch</b>		
Call money	1,402,637	3.1%
	1,402,637	3.1%
	<b>1,402,637</b>	<b>3.1%</b>

## FRGBF

Exposure type	Exposure	As % of fund NaV
<b>Bank of NY Mellon</b>		
FX MTM	-1,340	0.0%
	-1,340	0.0%
<b>Deutsche Bank</b>		
FX MTM	63,511	0.1%
	63,511	0.1%
<b>Hong Kong and Shanghai Bank</b>		
FX MTM	24,397	0.0%
	24,397	0.0%

<b>JPMorgan Chase</b>		
FX MTM	93,326	0.1%
	93,326	0.1%
<b>BoA Merrill Lynch</b>		
Cash collateral pledged	425,753	0.5%
FX MTM	18,857	0.0%
	444,611	0.6%
<b>Royal Bank of Scotland</b>		
FX MTM	7,241	0.0%
	7,241	0.0%
<b>State Street</b>		
Call money	5,203,447	6.5%
	5,203,447	6.5%
<b>US Treasury</b>		
Short term Treasuries	10,088,623	12.7%
	10,088,623	12.7%
<b>Westpac Banking Corporation</b>		
FX MTM	-7,531	0.0%
	-7,531	0.0%
	<b>15,916,285</b>	<b>20.0%</b>

## GEAR

Exposure type	Exposure	As % of fund NaV
<b>CANADIAN IMPERIAL BANK OF COMMERCE</b>		
FX MTM	1,102,613	0.0%
	1,102,613	0.0%
<b>Citigroup Global Markets Ltd</b>		
FX MTM	249,589	0.0%
	249,589	0.0%
<b>Citibank International plc, Ireland Branch</b>		
Call money	120,914,685	5.3%
FX MTM	-64,158,905	-2.8%
	56,755,780	2.5%
<b>Danske Bank</b>		
FX MTM	-289,737	0.0%
	-289,737	0.0%
<b>Deutsche Bank</b>		
FX MTM	-3,075,595	-0.1%
	-3,075,595	-0.1%
<b>Hong Kong and Shanghai Bank</b>		
FX MTM	-1,032,972	0.0%
	-1,032,972	0.0%
<b>JPMorgan Chase</b>		
FX MTM	-1,084,849	0.0%
	-1,084,849	0.0%
<b>BoA Merrill Lynch</b>		
Call money	11,958	0.0%
OTC Mark to market	-31,420,002	-1.4%
	-31,408,044	-1.4%
<b>Morgan Stanley</b>		
Cash collateral pledged	-1,059,743	0.0%
FX MTM	-1,021,970	0.0%
	-2,081,713	-0.1%
<b>Morgan Stanley &amp; Co. International plc</b>		
Cash collateral pledged	31,683,035	1.4%
Swap MTM	-11,622,715	-0.5%
	20,060,320	0.9%
<b>Royal Bank of Scotland</b>		
Cash collateral pledged	890,000	0.0%
FX MTM	-2,283,033	-0.1%
	-1,393,033	-0.1%
<b>US Treasury</b>		
Short term Treasuries	497,034,751	21.7%
	497,034,751	<b>21.7%</b>
<b>Westpac Banking Corporation</b>		
FX MTM	-120,769	0.0%
	-120,769	0.0%

	<b>534,716,341</b>	<b>23.3%</b>
<b>GEFO</b>		
Exposure type	Exposure	As % of fund NaV
<b>BoA Merrill Lynch</b>		
Cash collateral pledged	301,665	0.1%
	301,665	0.1%
<b>Royal Bank of Canada</b>		
Call money	5,969,834	2.6%
	5,969,834	2.6%
	<b>6,271,499</b>	<b>2.7%</b>

## GSAF

Exposure type	Exposure	As % of fund NaV
<b>BoA Merrill Lynch</b>		
Call money	124,241,042	106.1%
Cash collateral pledged	2,488,213	2.1%
OTC Mark to market	727,960	0.6%
FX MTM	457,546	0.4%
Non-cash collateral	-6,135,403	-5.2%
	121,779,358	<b>104.0%</b>
	<b>121,779,358</b>	<b>104.0%</b>

## GSBO

Exposure type	Exposure	As % of fund NaV
<b>Bank of NY Mellon</b>		
FX MTM	-714,052	-0.1%
	-714,052	-0.1%
<b>Hong Kong and Shanghai Bank</b>		
FX MTM	1,847,336	0.3%
	1,847,336	0.3%
<b>JPMorgan Chase</b>		
Cash collateral pledged	70,000	0.0%
FX MTM	50,402	0.0%
	120,402	0.0%
<b>BoA Merrill Lynch</b>		
Cash collateral pledged	6,710,336	1.2%
FX MTM	329,777	0.1%
	7,040,112	1.2%
<b>Morgan Stanley</b>		
FX MTM	307,685	0.1%
	307,685	0.1%
<b>Royal Bank of Canada</b>		
Call money	37,561,553	6.6%
	37,561,553	6.6%
<b>Royal Bank of Scotland</b>		
FX MTM	10,253	0.0%
	10,253	0.0%
<b>UK Treasury</b>		
Short term Treasuries	363,760,592	64.3%
	363,760,592	<b>64.3%</b>
<b>US Treasury</b>		
Short term Treasuries	121,048,081	21.4%
	121,048,081	<b>21.4%</b>
<b>Westpac Banking Corporation</b>		
FX MTM	608,205	0.1%
	608,205	0.1%
	<b>531,590,166</b>	<b>93.9%</b>

## HBOS

Exposure type	Exposure	As % of fund NaV
<b>BoA Merrill Lynch</b>		
Call money	111,167	0.4%
Cash collateral pledged	-93,182	-0.3%
	17,985	0.1%

<b>Nedbank</b>		
Call money	0	0.0%
	0	0.0%
<b>State Street</b>		
Call money	527,710	1.9%
	527,710	1.9%
	<b>545,694</b>	<b>2.0%</b>

## JSFO

Exposure type	Exposure	As % of fund NaV
<b>BoA Merrill Lynch</b>		
Cash collateral pledged	3,539	0.0%
	3,539	0.0%
<b>Royal Bank of Canada</b>		
Call money	-25,322	-0.1%
	-25,322	-0.1%
	<b>-21,782</b>	<b>-0.1%</b>

## MIHYB

Exposure type	Exposure	As % of fund NaV
<b>BoA Merrill Lynch</b>		
Cash collateral pledged	2	0.0%
	2	0.0%
<b>Royal Bank of Canada</b>		
Call money	2,387,971	4.3%
	2,387,971	4.3%
	<b>2,387,973</b>	<b>4.3%</b>

## NAEO

Exposure type	Exposure	As % of fund NaV
<b>BoA Merrill Lynch</b>		
Cash collateral pledged	947,039	0.1%
	947,039	0.1%
<b>Royal Bank of Canada</b>		
Call money	17,921,551	2.3%
	17,921,551	2.3%
	<b>18,868,590</b>	<b>2.4%</b>

## OMDUS

Exposure type	Exposure	As % of fund NaV
<b>Citibank International plc, Ireland Branch</b>		
Call money	2,491,407	1.8%
	2,491,407	1.8%
	<b>2,491,407</b>	<b>1.8%</b>

## OMGB

Exposure type	Exposure	As % of fund NaV
<b>CANADIAN IMPERIAL BANK OF COMMERCE</b>		
FX MTM	1,665	0.0%
	1,665	0.0%
<b>CIBC Toronto</b>		
Cash collateral pledged	404	0.0%
	404	0.0%
<b>Citibank International plc, Ireland Branch</b>		
Call money	7,629,569	8.4%
FX MTM	-1,290,984	-1.4%
	6,338,585	7.0%
<b>Danske Bank</b>		
FX MTM	73,958	0.1%
	73,958	0.1%
<b>Hong Kong and Shanghai Bank</b>		
FX MTM	-25,903	0.0%
	-25,903	0.0%
<b>JPMorgan Chase</b>		
FX MTM	3,431	0.0%
	3,431	0.0%

<b>BoA Merrill Lynch</b>		
Cash collateral pledged	1,146,723	1.3%
FX MTM	65,969	0.1%
	1,212,692	1.3%

<b>Royal Bank of Scotland</b>		
FX MTM	222,037	0.2%
	222,037	0.2%

<b>US Treasury</b>		
Short term Treasuries	75,993,746	83.7%
	75,993,746	<b>83.7%</b>
	<b>83,820,614</b>	<b>92.3%</b>

## OMTSY

Exposure type	Exposure	As % of fund NaV
<b>Halifax Bank of Scotland</b>		
Call money	2	0.0%
	2	0.0%
<b>UK Treasury</b>		
Short term Treasuries	49,964,528	100.0%
	49,964,528	<b>100.0%</b>
	<b>49,964,530</b>	<b>100.0%</b>

## SFSYPT

Exposure type	Exposure	As % of fund NaV
<b>Hong Kong and Shanghai Bank</b>		
Call money	590,940	1.1%
	590,940	1.1%
	<b>590,940</b>	<b>1.1%</b>

## SKAN

Exposure type	Exposure	As % of fund NaV
<b>Citibank International plc, Ireland Branch</b>		
Call money	998,488	2.5%
	998,488	2.5%
	<b>998,488</b>	<b>2.5%</b>

## SKASIANEQ

Exposure type	Exposure	As % of fund NaV
<b>BoA Merrill Lynch</b>		
Cash collateral pledged	1,541	0.0%
	1,541	0.0%
<b>Royal Bank of Canada</b>		
Call money	11,856,986	9.4%
	11,856,986	9.4%
	<b>11,858,527</b>	<b>9.4%</b>

## SKEUREQ

Exposure type	Exposure	As % of fund NaV
<b>Citibank International plc, Ireland Branch</b>		
Call money	422,494	0.8%
	422,494	0.8%
	<b>422,494</b>	<b>0.8%</b>

## SKGBLBND

Exposure type	Exposure	As % of fund NaV
<b>Citibank International plc, Ireland Branch</b>		
Call money	157,602	1.3%
	157,602	1.3%
<b>BoA Merrill Lynch</b>		
Cash collateral pledged	73,465	0.6%
	73,465	0.6%
	<b>231,067</b>	<b>1.9%</b>

## SKGEQ

Exposure type	Exposure	As % of fund NaV
<b>Citibank International plc, Ireland Branch</b>		
Call money	4,394,724	2.8%
	4,394,724	2.8%
<b>BoA Merrill Lynch</b>		
Cash collateral pledged	364,868	0.2%
	364,868	0.2%
<b>Morgan Stanley</b>		
Cash collateral pledged	161	0.0%
	161	0.0%
	<b>4,759,752</b>	<b>3.1%</b>

## SKJPNEQ

Exposure type	Exposure	As % of fund NaV
<b>Citibank International plc, Ireland Branch</b>		
Call money	1,143,956	2.5%
	1,143,956	2.5%
<b>BoA Merrill Lynch</b>		
Cash collateral pledged	34,167	0.1%
	34,167	0.1%
	<b>1,178,123</b>	<b>2.6%</b>

## SKPACEQ

Exposure type	Exposure	As % of fund NaV
<b>BoA Merrill Lynch</b>		
Cash collateral pledged	0	0.0%
	0	0.0%
<b>Royal Bank of Canada</b>		
Call money	478,606	0.4%
	478,606	0.4%
	<b>478,606</b>	<b>0.4%</b>

## SKUKCONST

Exposure type	Exposure	As % of fund NaV
<b>Citibank International plc, Ireland Branch</b>		
Call money	8,862,718	0.4%
	8,862,718	0.4%
	<b>8,862,718</b>	<b>0.4%</b>

## SKUKOPP

Exposure type	Exposure	As % of fund NaV
<b>Bank of NY Mellon</b>		
Call money	-5,250,519	-4.2%
	-5,250,519	-4.2%
	<b>-5,250,519</b>	<b>-4.2%</b>

## SMFO

Exposure type	Exposure	As % of fund NaV
<b>Hong Kong and Shanghai Bank</b>		
FX MTM	-18,249	0.0%
	-18,249	0.0%
<b>BoA Merrill Lynch</b>		
Cash collateral pledged	1,711,932	0.9%
FX MTM	-3,502	0.0%
	1,708,430	0.9%
<b>Royal Bank of Canada</b>		
Call money	15,027,014	7.6%
	15,027,014	7.6%
<b>Toronto-Dominion Bank</b>		
FX MTM	-6,214	0.0%
	-6,214	0.0%
<b>UK Treasury</b>		
Short term Treasuries	71,462,454	36.2%
	71,462,454	<b>36.2%</b>
	<b>88,173,434</b>	<b>44.6%</b>

## SMID

Exposure type	Exposure	As % of fund NaV
<b>Bank of Ireland</b>		
Call money	357,102	1.0%
	357,102	1.0%
	<b>357,102</b>	<b>1.0%</b>

## TEWK

Exposure type	Exposure	As % of fund NaV
<b>Citigroup Global Markets Ltd</b>		
Cash Collateral	71,690	0.7%
Cash collateral pledged	-53,016	-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	<b>31.5%</b>
<b>Citibank International plc, Ireland Branch</b>		
Call money	6,880,347	68.2%
Cash collateral pledged	213,490	2.1%
	7,093,838	<b>70.4%</b>
	<b>10,266,304</b>	<b>101.8%</b>

## U3

Exposure type	Exposure	As % of fund NaV
<b>Credit Suisse Group AG</b>		
Call money	-320,512	-5.0%
	-320,512	-5.0%
	<b>-320,512</b>	<b>-5.0%</b>

## U7

Exposure type	Exposure	As % of fund NaV
<b>Credit Suisse Group AG</b>		
Call money	1,052	0.0%
	1,052	0.0%
	<b>1,088</b>	<b>0.0%</b>

## UKDEFOS

Exposure type	Exposure	As % of fund NaV
<b>BNP Paribas</b>		
Call money	25,230,813	8.9%
	25,230,813	8.9%
<b>Citigroup Global Markets Ltd</b>		
Cash Collateral	-1,670,000	-0.6%
Cash collateral pledged	-72,120	0.0%
OTC Mark to market	-1,998,176	-0.7%
	-3,740,296	-1.3%
<b>Citibank International plc, Ireland Branch</b>		
Call money	7,820,579	2.8%
Cash collateral pledged	-1,670,000	-0.6%
FX MTM	3,443	0.0%
	6,154,022	2.2%
<b>BoA Merrill Lynch</b>		
Call money	173	0.0%
Cash collateral pledged	21,266	0.0%
	21,439	0.0%
<b>UK Treasury</b>		
Short term Treasuries	31,979,913	11.3%
	31,979,913	11.3%
	<b>59,645,891</b>	<b>21.0%</b>

## UKMCO

421,781

0.5%

Exposure type	Exposure	As % of fund NaV
<b>Royal Bank of Canada</b>		
Call money	-4,955,389	-0.3%
	-4,955,389	-0.3%
	<b>-4,955,389</b>	<b>-0.3%</b>

## UKOPP

Exposure type	Exposure	As % of fund NaV
<b>BNP Paribas</b>		
Call money	4,234,313	9.1%
	4,234,313	9.1%
<b>Citigroup Global Markets Ltd</b>		
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%
<b>Citibank International plc, Ireland Branch</b>		
Cash collateral pledged	230,000	0.5%
	230,000	0.5%
<b>BoA Merrill Lynch</b>		
Cash collateral pledged	-3,425	0.0%
	-3,425	0.0%
<b>Royal Bank of Canada</b>		
Call money	3,754,333	8.1%
	3,754,333	8.1%
<b>UK Treasury</b>		
Short term Treasuries	33,480,321	72.2%
	33,480,321	<b>72.2%</b>
	<b>42,090,559</b>	<b>90.7%</b>

## UKSEF

Exposure type	Exposure	As % of fund NaV
<b>Citigroup Global Markets Ltd</b>		
Cash Collateral	765,364	1.9%
OTC Mark to market	-241,102	-0.6%
FX MTM	-11,368	0.0%
Securities Market Value	29,238,091	72.0%
	29,750,985	<b>73.3%</b>
<b>Citibank International plc, Ireland Branch</b>		
Call money	11,870,685	29.2%
	11,870,685	<b>29.2%</b>
<b>BoA Merrill Lynch</b>		
Call money	3,312	0.0%
	3,312	0.0%
	<b>41,624,982</b>	<b>102.5%</b>

## UKSEO

Exposure type	Exposure	As % of fund NaV
<b>Royal Bank of Canada</b>		
Call money	18,808,503	4.2%
	18,808,503	4.2%
	<b>18,808,503</b>	<b>4.2%</b>

## UKSSO

Exposure type	Exposure	As % of fund NaV
<b>Royal Bank of Canada</b>		
Call money	9,566,455	1.2%
	9,566,455	1.2%
	<b>9,566,455</b>	<b>1.2%</b>

## VGDEOMUK

Exposure type	Exposure	As % of fund NaV
<b>Citibank International plc, Ireland Branch</b>		
Call money	421,781	0.5%
	421,781	0.5%