

Exposure by Fund/Ctp/Typ

Referenc date: 13-Jan-15

Report CCY: GBP

EURSCOFF

Exposure type	Exposure	As % of fund NaV
Citibank International plc, Ireland Branch		
Call money	921,249	2.6%
	921,249	2.6%
	921,249	2.6%

GEAR

Exposure type	Exposure	As % of fund NaV
CANADIAN IMPERIAL BANK OF COMMERCE		
FX MTM	1,810,772	0.1%
	1,810,772	0.1%
Citigroup Global Markets Ltd		
FX MTM	1,794,489	0.1%
	1,794,489	0.1%
Citibank International plc, Ireland Branch		
Call money	123,880,275	6.5%
FX MTM	-47,901,176	-2.5%
	75,979,099	4.0%
Danske Bank		
FX MTM	1,946,539	0.1%
	1,946,539	0.1%
Deutsche Bank		
FX MTM	1,915,929	0.1%
	1,915,929	0.1%
Hong Kong and Shanghai Bank		
FX MTM	2,323,242	0.1%
	2,323,242	0.1%
JPMorgan Chase		
FX MTM	4,531,428	0.2%
	4,531,428	0.2%
BoA Merrill Lynch		
OTC Mark to market	35,404,028	1.8%
	35,404,028	1.8%
Royal Bank of Scotland		
FX MTM	8,992,230	0.5%
	8,992,230	0.5%
US Treasury		
Short term Treasuries	316,009,248	16.5%
	316,009,248	16.5%
Westpac Banking Corporation		
FX MTM	3,496,507	0.2%
	3,496,507	0.2%
	454,203,511	23.7%

MIHYB

Exposure type	Exposure	As % of fund NaV
BoA Merrill Lynch		
Cash collateral pledged	37,420	0.1%
	37,420	0.1%
Royal Bank of Canada		
Call money	2,042,910	4.1%
	2,042,910	4.1%
	2,080,330	4.2%

OMDUS

Exposure type	Exposure	As % of fund NaV
Citibank International plc, Ireland Branch		
Call money	10,434,566	8.3%
	10,434,566	8.3%
	10,434,566	8.3%

OMGB

Exposure type	Exposure	As % of fund NaV
CANADIAN IMPERIAL BANK OF COMMERCE		
FX MTM	-6,307	0.0%
	-6,307	0.0%
Citibank International plc, Ireland Branch		
Call money	6,774,463	7.2%
FX MTM	-1,128,860	-1.2%
	5,645,603	6.0%
Deutsche Bank		
Cash collateral pledged	178,406	0.2%
FX MTM	-139,878	-0.1%
	38,528	0.0%
Hong Kong and Shanghai Bank		
FX MTM	52,681	0.1%
	52,681	0.1%
BoA Merrill Lynch		
Cash collateral pledged	3,995,529	4.2%
	3,995,529	4.2%
Royal Bank of Scotland		
Cash collateral pledged	0	0.0%
FX MTM	27,116	0.0%
	27,116	0.0%
US Treasury		
Short term Treasuries	79,993,960	84.5%
	79,993,960	84.5%
Westpac Banking Corporation		
FX MTM	163,743	0.2%
	163,743	0.2%
	89,910,854	95.0%

SKASIANEQ

Exposure type	Exposure	As % of fund NaV
BoA Merrill Lynch		
Cash collateral pledged	66,933	0.1%
	66,933	0.1%
Royal Bank of Canada		
Call money	1,951,725	3.0%
	1,951,725	3.0%
	2,018,659	3.1%

SKEUREQ

Exposure type	Exposure	As % of fund NaV
Citibank International plc, Ireland Branch		
Call money	62,101	0.1%
	62,101	0.1%
	62,101	0.1%

SKGBLBND

Exposure type	Exposure	As % of fund NaV
Citibank International plc, Ireland Branch		
Call money	1,059,362	7.0%
	1,059,362	7.0%
BoA Merrill Lynch		
Cash collateral pledged	58,662	0.4%
	58,662	0.4%
	1,118,024	7.4%

SKGEQ

Exposure type	Exposure	As % of fund NaV
Citibank International plc, Ireland Branch		
Call money	7,521,709	5.5%
	7,521,709	5.5%
BoA Merrill Lynch		
Cash collateral pledged	801,157	0.6%
	801,157	0.6%
Morgan Stanley		
Cash collateral pledged	158	0.0%
	158	0.0%
	8,323,024	6.1%

SKJPNEQ

Exposure type	Exposure	As % of fund NaV
Citibank International plc, Ireland Branch		
Call money	646,709	1.6%
	646,709	1.6%
BoA Merrill Lynch		
Cash collateral pledged	90,848	0.2%
	90,848	0.2%
	737,558	1.8%

SKPACEQ

Exposure type	Exposure	As % of fund NaV
BoA Merrill Lynch		
Cash collateral pledged	288	0.0%
	288	0.0%
Royal Bank of Canada		
Call money	-2,950,651	-2.2%
	-2,950,651	-2.2%
	-2,950,364	-2.2%

UKDEFOS

Exposure type	Exposure	As % of fund NaV
BNP Paribas		
Call money	25,223,551	9.6%
	25,223,551	9.6%
Citigroup Global Markets Ltd		
Cash Collateral	800,000	0.3%
Cash collateral pledged	3,687	0.0%
OTC Mark to market	991,915	0.4%
	1,795,602	0.7%
Citibank International plc, Ireland Branch		
Call money	16,361,682	6.2%
Cash collateral pledged	800,000	0.3%
FX MTM	-4,698	0.0%
	17,156,984	6.5%
BoA Merrill Lynch		
Call money	315	0.0%
Cash collateral pledged	21,267	0.0%
	21,582	0.0%
UK Treasury		
Short term Treasuries	40,005,547	15.2%
	40,005,547	15.2%
	84,203,267	32.1%