

Cash exposure - Ctp/Fund

Referenc date: 24-Mar-15

Report CCY: GBP

UK Treasury

Fund Code	Exposure	As % of fund NaV
UKOPP	33,484,563	72.3%
UKDEFOS	31,983,865	11.4%
SMFO	71,471,415	36.2%
OMTSY	49,970,875	100.0%
GSBO	363,805,570	64.1%
	550,716,288	

US Treasury

Fund Code	Exposure	As % of fund NaV
OMGB	75,612,197	83.5%
GSBO	120,440,415	21.2%
GEAR	494,539,994	21.7%
FRGBF	10,037,963	12.6%
	700,630,569	