

Lancashire Holdings Limited Consolidated
supplemental investment holdings report - fixed income
31 march 2015
(unaudited)

description	security identifier	rating	maturity	estimated fair value (\$m)
short term investments				
UNITED STATES TREASURY TBILL CASH	912796FB0	AAA	10/15/2015	4.7
fixed income funds				
OVERSEAS DEPOSITS - LLOYDS	Various	AA	Various	13.5
U.S. treasuries				
UNITED STATES TREASURY GOVT BND	912828B41	AA+	1/31/2016	3.8
UNITED STATES TREASURY GOVT BND	912828B82	AA+	2/29/2016	11.6
UNITED STATES TREASURY GOVT BND	912828C32	AA+	3/15/2017	0.3
UNITED STATES TREASURY GOVT BND	912828C40	AA+	3/31/2016	1.3
UNITED STATES TREASURY GOVT BND	912828C73	AA+	4/15/2017	2.2
UNITED STATES TREASURY GOVT BND	912828D23	AA+	4/30/2019	3.2
UNITED STATES TREASURY GOVT BND	912828D49	AA+	8/15/2017	7.1
UNITED STATES TREASURY GOVT BND	912828D56	AA+	8/15/2024	5.9
UNITED STATES TREASURY GOVT BND	912828D64	AA+	8/31/2016	11.7
UNITED STATES TREASURY GOVT BND	912828D72	AA+	8/31/2021	0.3
UNITED STATES TREASURY GOVT BND	912828D80	AA+	8/31/2019	8.2
UNITED STATES TREASURY GOVT BND	912828D98	AA+	9/15/2017	0.8
UNITED STATES TREASURY GOVT BND	912828F39	AA+	9/30/2019	0.5
UNITED STATES TREASURY GOVT BND	912828F47	AA+	9/30/2016	5.9
UNITED STATES TREASURY GOVT BND	912828F54	AA+	10/15/2017	9.0
UNITED STATES TREASURY GOVT BND	912828F62	AA+	10/31/2019	4.0
UNITED STATES TREASURY GOVT BND	912828F88	AA+	10/31/2016	5.0
UNITED STATES TREASURY GOVT BND	912828G20	AA+	11/15/2017	16.7
UNITED STATES TREASURY GOVT BND	912828G38	AA+	11/15/2024	0.1
UNITED STATES TREASURY GOVT BND	912828G79	AA+	12/15/2017	33.9
UNITED STATES TREASURY GOVT BND	912828G87	AA+	12/31/2021	2.0
UNITED STATES TREASURY GOVT BND	912828G95	AA+	12/31/2019	2.8
UNITED STATES TREASURY GOVT BND	912828H29	AA+	12/31/2016	26.8
UNITED STATES TREASURY GOVT BND	912828PS3	AA+	1/31/2016	9.6
UNITED STATES TREASURY GOVT BND	912828SC5	AA+	1/31/2017	2.9
UNITED STATES TREASURY GOVT BND	912828SY7	AA+	5/31/2017	4.2
UNITED STATES TREASURY GOVT BND	912828TW0	AA+	10/31/2017	2.9
UNITED STATES TREASURY GOVT BND	912828UA6	AA+	11/30/2017	3.0
UNITED STATES TREASURY GOVT BND	912828UM0	AA+	2/15/2016	2.7
UNITED STATES TREASURY GOVT BND	912828VC1	AA+	5/15/2016	2.7
UNITED STATES TREASURY GOVT BND	912828VH0	AA+	6/30/2015	1.8
UNITED STATES TREASURY GOVT BND	912828VL1	AA+	7/15/2016	3.0
UNITED STATES TREASURY GOVT BND	912828VW7	AA+	9/15/2016	1.7
UNITED STATES TREASURY GOVT BND	912828WG1	AA+	4/30/2021	2.4
UNITED STATES TREASURY GOVT BND	912828WL0	AA+	5/31/2019	1.5
UNITED STATES TREASURY GOVT BND	912828WM8	AA+	5/31/2016	0.7
UNITED STATES TREASURY GOVT BND	912828WQ9	AA+	6/30/2016	10.2
UNITED STATES TREASURY GOVT BND	912828WX4	AA+	7/31/2016	15.8
UNITED STATES TREASURY GOVT IBND	912828WU0	AA+	7/15/2024	11.8
UNITED STATES TREASURY GOVT BND	912828H86	AA+	1/31/2022	1.6
UNITED STATES TREASURY GOVT BND	912828H37	AA+	1/15/2018	0.5

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UNITED STATES TREASURY GOVT BND	912828H94	AA+	2/15/2018	4.6
UNITED STATES TREASURY GOVT IBND	912828UH1	AA+	1/15/2023	8.1
UNITED STATES TREASURY GOVT BND	912828J84	AA+	3/31/2020	0.3
UNITED STATES TREASURY GOVT BND	912810RK6	AA+	2/15/2045	0.2
UNITED STATES TREASURY GOVT BND	912828J92	AA+	3/31/2017	51.6
UNITED STATES TREASURY GOVT BND	912828J68	AA+	3/15/2018	6.7
UNITED STATES TREASURY GOVT BND	912828F21	AA+	9/30/2021	0.8
UNITED STATES TREASURY GOVT BND	912828C81	AA+	4/30/2016	5.7
UNITED STATES TREASURY GOVT BND	912828WJ5	AA+	5/15/2024	0.3
UNITED STATES TREASURY GOVT BND	912828VZ0	AA+	9/30/2020	0.6
UNITED STATES TREASURY GOVT BND	912828G61	AA+	11/30/2019	7.3
UNITED STATES TREASURY GOVT BND	912828H52	AA+	1/31/2020	0.3
				<u>328.6</u>
other government bonds				
ALBERTA PROVINCE OF LOCAL BND	013051DF1	AAA	6/15/2017	0.7
AUSTRALIA COMMONWEALTH OF GOVT BND	Q0819ACW8	AAA	5/15/2021	7.4
BANK NEDERLANDSE GEMEENTEN SENIOR LOCAL BND	N6520WPE6	AA+	6/28/2016	0.9
CAISSE CEN DU CR IMM DE FR SENIOR CORP BND EMTN	F1R89RAC1	AA+	11/25/2018	0.3
CANADA GOVERNMENT GOVT BND	135087A38	AAA	8/1/2015	0.7
CANADA GOVERNMENT GOVT BND	135087A79	AAA	2/1/2016	1.8
CANADA GOVERNMENT GOVT BND	135087D27	AAA	8/1/2017	1.8
CANADA GOVERNMENT GOVT BND	135087B29	AAA	8/1/2016	1.9
CANADA GOVERNMENT GOVT BND	135087B60	AAA	2/1/2017	2.3
CANADA GOVERNMENT UNSEC GOVT BND	135087C69	AAA	5/1/2016	1.6
CANADA HOUSING TRUST LOCAL BND	13509PCQ4	AAA	12/15/2015	0.5
CANADA HOUSING TRUST LOCAL BND 144A	13509PCZ4	AAA	12/15/2016	1.3
CANADA HOUSING TRUST LOCAL BND 144A	13509PCT8	AAA	6/15/2016	0.6
CEZ A.S. SENIOR CORP BND	XS0630397213	A-	5/27/2016	0.2
CNOOC CURTIS FUNDING NO 1 PTY SENIOR CORP BND 144A	12626HAA9	AA-	10/3/2023	0.3
CNOOC NEXEN FINANCE 2014 ULC SENIOR CORP BND	12591DAA9	AA-	4/30/2017	1.4
DEUTSCHE BAHN FIN B.V. SENIOR CORP BND EMTN	N2553JCF5	AA	6/30/2016	0.4
DEXIA CREDIT LOCAL SA SENIOR CORP BND EMTN	F61117D57	AA	7/11/2016	0.3
ECOPETROL SA CORP BND	279158AB5	BBB	7/23/2019	0.9
ELECTRICITE DE FRANCE SENIOR CORP BND 144A	268317AJ3	A+	1/22/2019	3.9
FMS WERTMANAGEMENT LT GTD SENIOR CORP BND	30254WAD1	AAA	11/20/2018	0.5
GAZ CAPITAL SA CORP BND	L4191BAY9	BB+	4/23/2019	1.0
GAZ CAPITAL SA CORP BND 144A	368266AF9	BB+	3/7/2022	0.5
GAZ CAPITAL SA CORP BND 144A	368287AE8	BB+	4/11/2018	1.0
INEOS GRANGEMOUTH PLC SENIOR CORP BND	XS1088278319	AA+	7/30/2019	0.5
KREDITANSTALT FUER WIEDERAUFBA SENIOR CORP BND	500769FC3	AAA	4/24/2015	0.6
KREDITANSTALT FUER WIEDERAUFBA SENIOR LOCAL BND	DE000A1MBB54	AAA	2/21/2017	0.8
KREDITANSTALT FUER WIEDERAUFBA SENIOR LOCAL BND EMTN	DE000A1MBCB3	AAA	7/25/2016	0.9
KREDITANSTALT FUER WIEDERAUFBA SENIOR LOCAL BND EMTN	D4085MUD7	AAA	12/15/2015	0.8
LANDESKREDITBANK BADEN-WURTTEN SENIOR CORP BND	XS0889239876	AAA	2/16/2016	1.2
MANITOBA PROVINCE OF LOCAL BND MTN	56344ZPZ6	AA	4/2/2018	0.2
MANITOBA PROVINCE OF SENIOR CORP BND	563469CL7	AA	12/1/2018	0.7
MEXICAN BONOS CORP BND	91086QAY4	BBB+	1/15/2020	3.6
MUNI FIN AUTH OF BRITISH COL CORP BND	626209JJ0	AAA	6/1/2016	0.5
NEDERLANDSE GASUNIE NV SENIOR CORP BND MTN	XS0419587745	A+	3/31/2017	0.2
NEDERLANDSE WATERSCHAPSBANK NV SENIOR CORP BND	63983UAB8	AA+	6/16/2016	1.0
NEDERLANDSE WATERSCHAPSBANK NV SENIOR CORP BND EMTN	N9645NAB2	AA+	1/19/2016	0.9
NORDDEUTSCHE LANDESBANK GIROZE SECURED LOCAL BND 144A	65556GAC9	AAA	10/16/2015	0.6
NORDLB GIRZ SECURED LOCAL BND	D571312S8	AAA	10/16/2015	0.4

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NORTH RHINE-WESTPHALIA (STATE SENIOR CORP BND	D4S26EFM4	AA-	11/21/2017	0.5
NORTH RHINE-WESTPHALIA (STATE SENIOR CORP BND EMTN	D96640DA8	AA-	5/10/2016	1.2
OBB-INFRASTRUKTUR AG SENIOR LOCAL BOND EMTN	A586FTAE7	AA+	10/18/2016	0.3
ONTARIO PROVINCE OF LOCAL BND	683234C48	AA-	6/27/2016	0.5
ONTARIO PROVINCE OF SENIOR CORP BND	683234ABL7	AA-	9/27/2019	4.0
OOREDOO INTERNATIONAL FINANCE CORP BND	XS0432791571	A-	6/10/2019	0.3
PETROBRAS INT BRASPETRO BV SENIOR CORP BND	71647NAE9	BBB-	1/15/2019	1.3
QATAR DIAR FIN CORP BND GOVT GAU 144A	74733WAB4	AA	7/21/2020	0.8
QNB FINANCE LTD SENIOR CORP BND EMTN	G7301SAB8	A+	2/14/2018	0.9
RTE EDF TRANSPORT SA SENIOR LOCAL BND EMTN	FR0010369587	A+	9/27/2016	0.2
RUSSIAN RAILWAYS CORP BND EMTN	X7435KAS8	BB+	4/3/2017	0.9
SLOVENIA (REPUBLIC OF) GOVT BND 144A	831594AF3	A-	2/18/2019	0.7
SLOVENIA (REPUBLIC OF) SENIOR CORP BND	XS0927637495	A-	5/10/2018	0.2
STATOILHYDRO ASA SENIOR CORP BND	85771PAS1	AA-	11/8/2018	1.7
STATOILHYDRO ASA SENIOR CORP BND	85771PAT9	AA-	11/9/2017	3.1
STATOILHYDRO ASA SENIOR CORP BND EMTN	R8413JAM5	AA-	2/17/2023	0.1
SVENSK EXPORTKREDIT AB CORP BND	00254ELS9	AA+	4/5/2018	0.3
UNION NATIONALE POUR L'EMPLOI LOCAL BND	F961A7AN0	AA	4/29/2016	1.0
UNITED KINGDOM GILT GOVT BND	G92451BF2	AAA	9/7/2020	0.3
WAHA AEROSPACE BV CORP BND 144A	92928BAA9	AA	7/28/2020	0.6
				<u>64.0</u>
<u>U.S. municipal bonds</u>				
ARIZONA ST TRANSN BRD MUNITAX BND REV	040654UZ6	AA+	7/1/2018	2.0
CALIFORNIA ST MUNI BND GO	13063BFV9	A+	3/1/2036	1.9
CALIFORNIA STATE OF MUNI BND GO	13063BFU1	A+	3/1/2019	2.9
FLORIDA HURRICANE CATASTROPHE MUNITAX BND REV	34074GDG6	AA-	7/1/2018	2.0
METROPOLITAN TRANS AUTH N Y MUNITAX BND REV	59261EAG4	AAA	7/1/2021	3.2
MICHIGAN ST MUNI BND REV	5946105T0	AA	9/15/2027	2.4
NEW YORK N Y MUNI BND GO	64966B3L5	AA	1/15/2016	2.0
PASADENA CALIF PENSION OBLIG MUNITAX BND REV	70227RAA8	AA+	5/15/2015	0.4
PORT AUTH NY & NJ MUNITAX BND REV	73358WUA0	AA-	10/15/2020	3.5
PORT SEATTLE WASH MUNI BND REV	735389MT2	AA-	5/1/2036	1.6
TEXAS ST MUNITAX BND GO	882723DL0	AAA	6/1/2018	1.9
UNIVERSITY CALIFORNIA MUNITAX BND REV	91412GSB2	AA	7/1/2019	1.5
				<u>25.3</u>
<u>U.S. government agency debt</u>				
FHLMC AGENCY BND	3137EADB2	AA+	1/13/2022	12.7
FHLMC AGENCY BOND MTN	3137EADG1	AA+	5/30/2019	2.0
FNMA UNSEC AGENCY BND	3135G0PX5	AA+	10/10/2024	2.2
				<u>16.9</u>
<u>asset backed securities</u>				
ACIS_13 ABS 13 144A	00089KAB5	AAA	4/18/2024	1.3
ACIS_13-1 ABS 13-1	00089RAA2	AAA	10/14/2022	0.7
ACIS_14-4A ABS_14-4A-A 144A	00100VAC4	AAA	5/1/2026	2.2
AEP TEXAS CENTRAL CO ABS 06-A A4	00110AAD6	AAA	1/1/2020	3.1
ALFT_12-1A ABS 12-1A 144A	00400VAA5	AAA	12/27/2022	0.5
ALLYA_14-3 SENIOR ABS_14-3-A3	02006VAC5	AAA	6/17/2019	1.6
ALLYA_13-2 ABS 13-2 A3	02006MAC5	AAA	1/15/2018	0.5
ALLYA_14_2 ABS_14_2-A3	02006WAC3	AAA	4/15/2019	0.8
ALM_12-5A ABS 12-5A A1R 144A	020056AJ6	AAA	2/13/2023	2.7
AMERICAN EXPRESS CREDIT ACCOUN ABS 14-4 A	02582JGW4	AAA	6/15/2020	1.0
AMERICAN EXPRESS CREDIT ACCOUN ABS_14-3 A	02582JGU8	AAA	4/15/2020	0.6
AMXCA_13-3 ABS_13-3 A	02582JGJ3	AAA	5/15/2019	0.6

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AMXCA_14-2 ABS _14-2-A	02582JGS3	AAA	1/15/2020	0.5
AMXCA-12 ABS_	02582JGD6	AAA	3/15/2018	0.2
ANCHC_14-4A ABS _14-4A-A1A 144A	033287AA1	AAA	7/28/2026	2.1
ARES ABS 07-12A 144A	04012VAA7	AAA	11/25/2020	1.7
ATRM_7AR ABS_7AR AR 144A	04962FAG9	AAA	11/16/2022	2.2
AVOVA_III-X ABS III-X	G0684GAA8	AAA	9/15/2021	0.2
BAYV_06-D ABS 06-D-1A2	07325HAC9	A+	12/28/2036	0.2
BCLDRY_14-5 SENIOR ABS2014-5 A	06742LAG8	AAA	9/15/2020	3.1
BILK_14-6 ABS_14-6 A	XS1101828561	AAA	7/25/2029	0.4
BLACK DIAMOND CLO LTD BLACK_06 ABS 06-1A	09202XAA2	AAA	4/29/2019	0.9
BMWOT_13-A ABS 13-A A3	05578XAC2	AAA	11/27/2017	1.0
BMWOT_14-A ABS_14-A A3	09658UAC3	AAA	11/26/2018	0.2
BRAZOS HIGHER EDUCATION AUTHOR ABS 11-1 A2	10620NCG1	AAA	2/25/2030	1.8
BRAZOS HIGHER EDUCATION AUTHOR ABS 11-2 A2	10620NCK2	AAA	7/25/2029	1.0
CAR_12-F1V ABS 12-F1V	Z91AEGBH1	AAA	2/25/2024	0.1
CARL_07-10A ABS_07-10A A2A 144A	14309DAB6	AAA	4/19/2022	1.4
CAVY_14-5A-A ABS 1_14-5A-A 144A	14955CAA7	AAA	1/16/2024	2.2
CCCIT ABS 13-A3 A3	17305EFC4	AAA	7/23/2018	1.5
CCCIT_13-A6 ABS 13-A6 A6	17305EFE0	AAA	9/7/2018	0.3
CCCIT_13-A7 ABS 13-A7 A7	17305EFF7	AAA	9/10/2020	0.4
CCCIT_14-A2 ABS_14-A2 A2	17305EFN0	AAA	2/22/2019	2.9
CCCIT_14-A8 SENIOR ABS 2014-A8 A8	17305EFU4	AAA	4/9/2020	1.0
CHAIT_07-A2 ABS 07-A2 A2	161571BQ6	AAA	4/15/2019	0.3
CHAIT_14-6 SENIOR ABS 14-6	161571GP3	AAA	7/15/2019	0.2
CHAIT_15-A2 ABS_15-A2 A	161571GT5	AAA	2/18/2020	6.1
CIFC_11-1AR SENIOR ABS_11-1AR A1R144A	125485AJ1	AAA	1/19/2023	0.5
CIFC_12-1AR ABS_12-1AR A1R 144A	12548TAJ9	AAA	8/14/2024	2.3
CNH_14-C ABS 14-C	12632XAC2	AAA	11/15/2019	1.5
COAS_14-1A ABS_14-1A A1 144A	12627JAA9	AAA	4/20/2023	2.8
COLLE_04-1 ABS_05-1 A4	194262CK5	AA+	4/25/2027	2.0
COMET_13-A1 ABS 13-A1	14041NEK3	AAA	11/15/2018	1.1
COMET_13-A3-A3 ABS 13-A3-A3	14041NEM9	AAA	9/16/2019	1.4
COMET_14-A2 ABS_14-A2-A2	14041NEP2	AAA	1/15/2020	1.6
COMET_14-A5 SENIOR ABS_14-A5-A	14041NET4	AAA	7/15/2020	0.2
CRNPT_15-3A ABS 15-3A ACOM 144A	22845TAL3	AA+	12/31/2027	1.2
CTWTR_14-1A ABS_14-1A-A1B 144A	23222TAJ9	AAA	7/15/2026	2.4
CTWTR_14-1A ABS_14-1A-A2 144A	23222TAC4	AA	7/15/2026	0.4
DCENT_13-A5 ABS 13-A5 A5	254683BE4	AAA	4/15/2019	2.4
DISCOVER CARD MASTER TRUST DCE ABS_13-A2	254683BA2	AAA	8/15/2018	1.4
DORPK_15-1A ABS 15-1A A 144A	25820LAA6	AAA	1/20/2027	2.5
DROCK_15-1 ABS 15-1 A	06742LAH6	AAA	12/15/2022	0.5
DRVON_13 ABS 13 A	Z91PLJBU5	AAA	2/22/2021	0.2
DRYD_06-16A ABS 06-16A 144A	26248PAA9	AAA	10/20/2020	0.4
DUANE STREET CLO DUANE_06-3A ABS 06-3A 144A	26358BAA6	AAA	1/11/2021	0.3
ECAR_14-1 ABS 14-1	Z91HPCWN7	AAA	9/18/2021	0.1
E-CARAT ECAR_13-1 SENIOR ABS_13-1 A	XS0885855691	AAA	11/18/2020	0.3
EDUSA_14-2 ABS_14-2 A 144A	28137TAA1	AAA	5/25/2039	4.9
EDUSA_14-3 ABS_14-3-A 144A	281381AA1	AAA	2/25/2036	5.7
FORDF_13-1 ABS 13-1	34528QCE2	AAA	1/15/2018	4.7
FORDO_13-B ABS_13-B A3	34530EAC1	AAA	10/15/2017	0.3
FORDO_13-D ABS 13-D A3	34530GAD4	AAA	4/15/2018	0.4
FORDO_14-B ABS_14-B-A3	34530KAB9	AAA	10/15/2018	1.5
FORDO_14-C SENIOR ABS_14-C-A3	34530PAD4	AAA	5/15/2019	1.2

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FRS LLC FRS_13-1A ABS 13-1A A1 144A	30291DAA4	A	4/15/2043	1.8
GALL_14-1A ABS_14-1A A 144A	363637AB5	AAA	7/15/2023	2.7
GE CAPITAL CREDIT CARD MASTER GEMNT_12-5	36159JDE8	AAA	6/15/2018	2.9
GLDR_13-A ABS_13-A A	Z91GQTP74	AAA	10/20/2021	0.3
GLOBAL DRIVE GLDR_14-A ABS_14-A A	Z91K3SSU8	AAA	4/20/2022	0.3
HAROT ABS_14-2-A3	43814GAC4	AAA	3/19/2018	2.2
HAROT_13-4 ABS 13-4	43814FAC6	AAA	9/18/2017	0.2
HAROT_14-3 ABS_14-3-A3	43814HAC2	AAA	6/15/2018	0.9
HAROT_14-4 SENIOR ABS_14-4-A3	43814JAC8	AAA	9/17/2018	1.1
HAROT_15-1 SENIOR ABS 15-1 A3	43814KAC5	AAA	10/15/2018	0.5
HART_14-A ABS 14-A A3	44890RAC5	AAA	7/16/2018	1.0
HART_15-A ABS 15-A A3	44890WAC4	AAA	4/15/2019	1.9
HDMOT_15-1 ABS 15-1 A3	41284BAD8	AAA	6/15/2020	3.4
HLDN_14-2A ABS 14-2A A 144A	43132QAA1	AAA	7/19/2026	3.8
HSAME_06-IIX ABS 06-IIX A1	N39162AG2	AA+	1/25/2023	1.4
HYDEP_1A ABS 1A	448647AA5	AAA	6/14/2022	0.2
HYUNDAI AUTO RECEIVABLES TRUST ABS_14-B-A3	44890UAC8	AAA	12/17/2018	1.7
ING INVESTMENT MANAGEMENT INGI ABS_06-3A A1 144A	44983KAA2	AAA	12/13/2020	0.6
INWD_06-1A ABS 06-1A 144A	46186GAA1	AAA	1/20/2021	0.5
JERSEY STREET CLO LTD JERSY_06 ABS 06-1A A 144A	476759AA3	AAA	10/20/2018	0.1
KIMI-3 ABS -3-A	Z91MXHUD0	AAA	9/25/2023	0.3
LIGHP_06-1X ABS 06-1X	XS0282168581	AAA	1/31/2022	0.1
MDPK_11-7A ABS_11-7A-A 144A	55818CAA7	AAA	6/15/2022	2.0
MDPK_12-8AR ABS_12-8AR-AR 144A	55818BAL5	AAA	4/22/2022	2.2
MHESA_12-1 ABS 12-1 A2	61205PAK5	AAA	5/20/2030	1.1
MOTOR_13-1X ABS 13-1X	XS0943724293	AAA	2/25/2021	0.1
MOTOR_15-1X ABS 2015-1X A1	XS1185233340	AAA	6/25/2022	0.7
NAROT_13-C SENIOR ABS_13-C A3	65477MAC2	AAA	8/15/2018	0.6
NAROT_14-A ABS 14-A A3	65477PAC5	AAA	8/15/2018	1.2
NAROT_14-B ABS 2014-B A3	65477WAC0	AAA	5/15/2019	1.1
NCUA GUARANTEED NOTES AGENCY ABS 10-A1 A	62889AAA1	AA+	12/7/2020	0.4
NEUB_12-12AR ABS 12-12AR A2R 144A	64129FAR9	AAA	7/25/2023	2.1
NSLT_13-5A ABS 13-5A A 144A	64033GAA9	AAA	1/25/2037	2.7
OCTR13-4A ABS 13-4A A 144A	67514RAA6	AAA	8/13/2025	5.6
OMFIT_15-1 SENIOR ABS 15-1 144A	68268EAA1	A	3/18/2026	1.5
PENARTH MASTER ISSUER PLC ABS 15-1X	XS1196699018	AAA	3/18/2019	1.5
RACEP_06-3 ABS 06-3 A 144A	74981TAA2	AAA	4/15/2020	0.7
RACEP_11-5AR ABS 11-5AR 144A	74982NAA4	AAA	12/15/2022	2.1
RED & BLACK AUTO GERMANY UG RN ABS_2 A	Z91G7PJ13	AAA	9/15/2022	0.2
REDRI_1A ABS 1A	75686VAA2	AAA	7/27/2018	0.4
REGATTA FUNDING LTD REGT4_14-1A-ACOM	75887GAJ3	AA+	7/25/2026	3.8
SCGA_13-1 ABS 13-1	XS0808632680	AAA	10/12/2022	0.2
SCGM_11-2 ABS_11-2 A	D670AZAA5	AAA	11/13/2021	0.1
SCHOL_11-A ABS 11-A A 144A	80705TAA4	AAA	10/28/2043	0.2
SCHOL_12-B ABS 12-B 144A	80705WAA7	AAA	10/28/2025	0.4
SDART_13-4 SUB ABS_13-4 C	80283HAE2	A	1/15/2020	1.1
SDART_13-5 ABS 13-5 C	80281CAF2	AAA	6/15/2019	1.2
SHACK_12-1A ABS 12-1A A1 144A	81880RAA3	AAA	8/12/2023	2.0
SLCLT_10-1 ABS 10-1 A	78444WAA7	AAA	11/25/2042	0.2
SLM STUDENT LOAN TRUST 2003-7 ABS 03-7	U8280TAE7	AA+	12/15/2033	0.8
SLMA ABS 08-5 A4	78444YAD7	AA+	7/25/2023	1.6
SMAT_14-1US ABS_14-1US A3A	83190CAD1	AAA	2/14/2018	2.7
SMAT_15-1US ABS_15-1US A3A	78448MAD9	AAA	9/14/2018	1.3

description	security identifier	rating	maturity	estimated fair value (\$m)
SMORE 2014-1A ABS 2014-1A-A1 144A	828428AA0	AAA	5/15/2026	0.9
STUDENT LOAN CON ABS_11-1 A	86386MAY0	AA+	10/25/2027	0.3
SYMP_12-8AR ABS_12-8AR AR 144A	87154BAM8	AAA	1/9/2023	2.8
SYMPHONY CLO LTD SYMP_12-9A ABS_12-9A A 144A	87155PAB0	AAA	4/16/2022	2.5
TAL_14-2A ABS_14-2A-A1 144A	87407PAN0	A	5/20/2039	0.3
TAOT_13-B ABS 13-B A3	89236VAC4	AAA	7/17/2017	0.1
TAOT_14-A ABS_14-A A3	89231MAC9	AAA	12/15/2017	2.7
TRNTS_14-2A ABS_14-2A-ACOM 144A	89640RAQ2	AA	7/15/2026	7.7
USBR_12-1 ABS_12-1-A	91754RVZ7	AA+	12/26/2031	1.1
VALET_13-2 ABS_13-2 A3	92867PAC7	AAA	4/20/2018	0.8
VALET_14-1 ABS_14-1 A3	92867RAC3	AAA	10/22/2018	1.5
VALET_14-2 ABS_14-2-A3	92867TAC9	AAA	4/22/2019	1.4
VWALT_14-A ABS 14-A A2A	92867QAB7	AAA	10/20/2016	0.3
WGH_06-1A ABS_06-1A A1 144A	929260AA5	AAA	5/24/2019	0.5
				<u>184.3</u>
<u>U.S. government agency mortgage backed securities</u>				
FHLMC CMO_2770 TW	31394W3P1	AA+	3/15/2019	0.9
FHLMC MULTICLAS/MTG PARTN SECS AGENCY CMO	3137AXHQ9	AA+	9/25/2022	1.6
FHLMC POOL # 1B2433	3128JMSX6	AA+	10/1/2035	0.2
FHLMC POOL # 1B2946	3128JNEU5	AA+	2/1/2036	0.3
FHLMC POOL # 1B3035	3128JNHM0	AA+	7/1/2036	0.6
FHLMC POOL # 1B3240	3128JNP25	AA+	1/1/2037	0.3
FHLMC POOL # 1B7826	3128UGCN5	AA+	1/1/2041	2.3
FHLMC POOL # 1B7839	3128UGC39	AA+	1/1/2041	1.7
FHLMC POOL # 1B7871	3128UGD38	AA+	2/1/2041	5.6
FHLMC POOL # 1B8128	3128UGM46	AA+	4/1/2041	1.3
FHLMC POOL # 1G1305	3128QJNW2	AA+	11/1/2036	0.1
FHLMC POOL # 1Q0110	3128S4DP9	AA+	7/1/2035	0.3
FHLMC POOL # 847503	3128JRKQ8	AA+	12/1/2035	0.1
FHLMC POOL # 848088	3128JR6Z4	AA+	4/1/2035	0.5
FHLMC POOL # C09032	31292SA91	AA+	2/1/2043	2.6
FHLMC POOL # G02349	3128LXTE0	AA+	7/1/2036	0.1
FHLMC POOL # G03271	3128M46G3	AA+	9/1/2037	0.1
FHLMC POOL # G03329	3128M5A67	AA+	7/1/2037	0.1
FHLMC POOL # G03966	3128M5W30	AA+	1/1/2038	0.1
FHLMC POOL # G05164	3128M7B96	AA+	11/1/2038	0.1
FHLMC POOL # G07961	3128MAFA2	AA+	3/1/2045	2.6
FHLMC POOL # G08596	3128MJUW8	AA+	7/1/2044	1.2
FHLMC POOL # G11719	31283K4C9	AA+	6/1/2020	0.1
FHLMC POOL # G11883	31336WCT4	AA+	1/1/2021	0.4
FHLMC POOL # G11974	3128M1CK3	AA+	5/1/2021	0.1
FHLMC POOL # J12853	3128PSE29	AA+	8/1/2025	0.6
FHLMC POOL # J13868	3128PTJM8	AA+	12/1/2025	1.9
FHLMC POOL # J13904	3128PTKR5	AA+	12/1/2025	2.1
FHLMC POOL # J18101	3128PYAA2	AA+	2/1/2027	3.0
FHLMC POOL # Q00093	3132GDC67	AA+	4/1/2041	0.3
FHLMC POOL # Q00632	3132GDVZ2	AA+	5/1/2041	0.4
FHLMC POOL # Q28299	3132M83G9	AA+	9/1/2044	2.7
FHLMC POOL# G07505	3128M9U67	AA+	2/1/2039	2.0
FHLMC SENIOR CMBS_K-005 AX IO	31398WD50	AA+	11/25/2019	0.7
FHLMC_3588 AGENCY CMO 3588	31398K2Z2	AA+	10/15/2037	9.1
FHLMC_3777 AGENCY CMO 3777 DA	3137A42F3	AA+	10/15/2024	0.6
FHLMC_4248 CMO_4248 LM	3137B4UY0	AA+	5/15/2041	1.3

description	security identifier	rating	maturity	estimated fair value (\$m)
FHMS_K014 SENIOR CMBS K014	3137ADTK3	AA+	4/25/2021	1.6
FNMA CMO_11-110 FE	3136A2AS2	AA+	4/25/2041	0.5
FNMA CMO_11-53 FT	31397URA9	AA+	6/25/2041	3.9
FNMA MULTI MBS	31381RAY0	AA+	5/1/2018	0.2
FNMA POOL # 256253	31371MTJ6	AA+	5/1/2026	0.1
FNMA POOL # 257203	31371NU45	AA+	5/1/2028	0.1
FNMA POOL # 257371	31371N2C8	AA+	9/1/2028	0.5
FNMA POOL # 555409	31385XAJ6	AA+	4/1/2033	0.9
FNMA POOL # 636884	31389VRD1	AA+	4/1/2032	0.2
FNMA POOL # 650546	31390MWF7	AA+	6/1/2032	0.1
FNMA POOL # 685459	31400EQL7	AA+	3/1/2018	0.4
FNMA POOL # 686242	31400FLX3	AA+	3/1/2033	0.1
FNMA POOL # 708664	31401HJH6	AA+	5/1/2033	0.3
FNMA POOL # 725863	31402DML1	AA+	10/1/2034	0.1
FNMA POOL # 729222	31402HD32	AA+	7/1/2035	0.2
FNMA POOL # 729595	31402HRQ6	AA+	7/1/2018	0.2
FNMA POOL # 734788	31402QJ93	AA+	9/1/2018	0.2
FNMA POOL # 735036	31402QSZ5	AA+	12/1/2034	0.1
FNMA POOL # 735228	31402QYZ8	AA+	2/1/2035	0.3
FNMA POOL # 735415	31402RAQ2	AA+	12/1/2032	0.3
FNMA POOL # 745059	31403CWU1	AA+	9/1/2035	0.1
FNMA POOL # 745092	31403CXV8	AA+	7/1/2035	0.2
FNMA POOL # 779755	31404VH84	AA+	7/1/2034	0.1
FNMA POOL # 783828	31405AYZ0	AA+	7/1/2034	0.2
FNMA POOL # 792805	31405LYA1	AA+	12/1/2032	0.2
FNMA POOL # 795825	31405QD62	AA+	7/1/2034	0.4
FNMA POOL # 815626	31406PD71	AA+	5/1/2035	0.1
FNMA POOL # 815807	31406PKU2	AA+	2/1/2035	0.1
FNMA POOL # 819011	31406SU5	AA+	5/1/2035	0.5
FNMA POOL # 823717	31406YDW7	AA+	5/1/2035	1.7
FNMA POOL # 847868	31408C6D3	AA+	11/1/2035	0.6
FNMA POOL # 863062	31408WZ39	AA+	12/1/2034	0.4
FNMA POOL # 879908	31409VR54	AA+	10/1/2033	0.1
FNMA POOL # 880623	31409WLC3	AA+	4/1/2036	0.1
FNMA POOL # 888024	31410FSM8	AA+	6/1/2035	0.4
FNMA POOL # 888249	31410FZN8	AA+	7/1/2020	0.4
FNMA POOL # 889255	31410G5Q2	AA+	3/1/2023	0.7
FNMA POOL # 889535	31410KHL1	AA+	12/1/2035	0.1
FNMA POOL # 889580	31410KJZ8	AA+	6/1/2038	0.2
FNMA POOL # 889853	31410KTJ3	AA+	1/1/2037	0.1
FNMA POOL # 890365	31410LFE7	AA+	7/1/2041	0.1
FNMA POOL # 931413	31412PYJ4	AA+	6/1/2024	0.2
FNMA POOL # 931923	31412QLC1	AA+	4/1/2038	0.1
FNMA POOL # 934281	31412TM67	AA+	6/1/2038	0.4
FNMA POOL # 935235	31412UPU8	AA+	5/1/2039	1.2
FNMA POOL # 935996	31412VKH0	AA+	6/1/2025	0.1
FNMA POOL # 936479	31412V2L1	AA+	7/1/2021	0.7
FNMA POOL # 944713	31413GAN0	AA+	7/1/2037	0.1
FNMA POOL # 953579	31413R2L9	AA+	11/1/2037	0.1
FNMA POOL # 960139	31414AEL2	AA+	11/1/2037	0.1
FNMA POOL # 963868	31414EJM7	AA+	6/1/2038	0.1
FNMA POOL # 968065	31414J6A6	AA+	10/1/2022	3.0
FNMA POOL # 972295	31414PUU1	AA+	2/1/2038	0.2

description	security identifier	rating	maturity	estimated fair value (\$m)
FNMA POOL # 974724	31414SLD3	AA+	4/1/2038	0.5
FNMA POOL # 977079	31414U6Q6	AA+	9/1/2037	0.1
FNMA POOL # 983629	31415LVW4	AA+	5/1/2023	0.1
FNMA POOL # 985612	31415P3V8	AA+	5/1/2033	0.1
FNMA POOL # 985615	31415P3Y2	AA+	4/1/2034	6.4
FNMA POOL # 985616	31415P3Z9	AA+	4/1/2034	0.1
FNMA POOL # 986855	31415RH80	AA+	8/1/2038	0.3
FNMA POOL # 991862	31415WZ30	AA+	10/1/2038	0.1
FNMA POOL # 995738	31416CEK8	AA+	12/1/2038	0.4
FNMA POOL # 995957	31416CME3	AA+	6/1/2024	0.8
FNMA POOL # AA5816	31416PPA9	AA+	5/1/2039	0.3
FNMA POOL # AB0194	31416VGC2	AA+	1/1/2039	0.1
FNMA POOL # AB9034	31417GBC9	AA+	4/1/2043	1.1
FNMA POOL # AC2955	31417MH97	AA+	9/1/2039	0.1
FNMA POOL # AD0307	31418MKV3	AA+	1/1/2039	0.1
FNMA POOL # AD0640	31418MWA6	AA+	3/1/2039	0.1
FNMA POOL # AD2028	31418PHE8	AA+	3/1/2025	0.2
FNMA POOL # AD6331	31418UA95	AA+	5/1/2025	0.1
FNMA POOL # AD8258	31418WE89	AA+	9/1/2025	0.1
FNMA POOL # AD8259	31418WE97	AA+	9/1/2025	0.2
FNMA POOL # AE1177	31419BJX4	AA+	8/1/2025	0.2
FNMA POOL # AH8824	3138AAYW5	AA+	3/1/2041	0.4
FNMA POOL # AL0137	3138EGEK6	AA+	5/1/2039	2.5
FNMA POOL # AL0380	3138EGM68	AA+	3/1/2026	0.2
FNMA POOL # AL0484	3138EGRE6	AA+	5/1/2040	0.1
FNMA POOL # AL2280	3138EJRA8	AA+	9/1/2042	1.8
FNMA POOL # AL3757	3138ELE74	AA+	3/1/2027	0.3
FNMA POOL # AL4316	3138ELYN7	AA+	3/1/2039	1.3
FNMA POOL # AR5273	3138W22F1	AA+	2/1/2043	7.5
FNMA POOL # AR9289	3138W7KB9	AA+	3/1/2043	1.2
FNMA POOL # AS0331	3138W9LM0	AA+	8/1/2043	1.7
FNMA POOL # AS2869	3138WCFK4	AA+	7/1/2029	1.1
FNMA POOL # AS3467	3138WCZ97	AA+	10/1/2044	1.1
FNMA POOL # AT2394	3138WPUU6	AA+	5/1/2043	3.2
FNMA POOL # AT2725	3138WQA36	AA+	5/1/2043	0.4
FNMA POOL # AT7899	3138WVX55	AA+	7/1/2043	1.5
FNMA POOL # AU1628	3138X0Y28	AA+	7/1/2043	0.4
FNMA POOL # AU2666	3138X16C5	AA+	10/1/2043	0.2
FNMA POOL # AU4279	3138X3XH0	AA+	9/1/2043	2.7
FNMA POOL # MA0520	31417YSJ7	AA+	8/1/2025	0.2
FNMA POOL # MA1029	31418AEB0	AA+	4/1/2032	0.8
FNMA POOL #995455	31416BZU5	AA+	3/1/2019	0.3
FNMA POOL# 469371	31381SMU3	AA+	12/1/2021	2.5
FNMA_11-M7 SENIOR CMBS 11-M7	3136A1F91	AA+	9/25/2018	2.0
FNMA_12-111 CMO_12-111 B	3136A9EA2	AA+	10/25/2042	0.6
FNMA_12-153 CMO_12-153 B	3136ABDT7	AA+	7/25/2042	1.9
FNMA_13-M1 AGENCY CMO 13-M1	3136ABPZ0	AA+	8/25/2022	0.8
FNMA_13-M4 SENIOR SENIOR CMBS 13-M4	3136AC4H1	AA+	2/25/2018	0.8
FNR AGENCY CMO_13-94-HA	3136AGJN3	AA+	1/25/2040	1.3
GNMA CMO 12-053 IO	38378BTK5	AA+	3/16/2047	0.2
GNMA CMO_04-11 F	38374FMY7	AA+	2/20/2034	0.9
GNMA CMO_08-51 FE	38375QU98	AA+	6/16/2038	1.6
GNMA CMO_11-99	38377WZ56	AA+	7/16/2041	2.9

description	security identifier	rating	maturity	estimated fair value (\$m)
GNMA POOL # 083027	36225FLH0	AA+	1/20/2042	0.1
GNMA POOL # 720055	3620A55Q8	AA+	6/15/2039	0.2
GNMA POOL # 720103	3620A6AC1	AA+	6/15/2039	0.1
GNMA POOL # 724241	3620AAS66	AA+	8/15/2039	0.5
GNMA POOL # 772929	36176QPN8	AA+	3/15/2042	2.8
GNMA POOL # 772934	36176QPT5	AA+	3/15/2042	2.4
GNMA POOL # 777664	36176VWZ2	AA+	3/15/2042	0.7
GNMA POOL # 798098	36177S7L7	AA+	3/15/2042	0.8
GNMA POOL # 798129	36177TA72	AA+	3/15/2042	0.3
GNMA POOL # MA0414	36179MN71	AA+	9/20/2042	3.4
GNMA POOL # MA0646	36179MWF3	AA+	12/20/2042	3.9
GNMA SENIOR CMBS 13-2	38378B4A4	AA+	5/16/2054	0.3
NCUA GUARANTEED NOTES AGENCY CMO_10-R1 2A	62888VAB4	AA+	10/7/2020	0.1
NCUA GUARANTEED NOTES CMO 11-R5 1A	62889GAA8	AA+	4/6/2020	0.4
NCUA GUARANTEED NOTES CMO_11-R6 1A	62889JAA2	AA+	5/7/2020	0.1
NGN_10-R2 AGENCY CMO_10-R2 1A	62888UAA8	AA+	11/6/2017	1.6
NGN_11-R1 CMO_11-R1 1A	62888YAA0	AA+	1/8/2020	0.8
NGN_11-R2 CMO_11-R2 1A	62889CAA7	AA+	2/6/2020	1.5
NGN_11-R3 NGN_11-R3 1A	62889EAA3	AA+	3/11/2020	1.7
NGN_11-R4 CMO_11R4-1A	62889FAA0	AA+	3/6/2020	1.0
SSGN_10-S1 CMO_10-S1-1A 144A	30250GAA6	AA+	2/25/2048	0.1
				<hr/>
				150.1
<u>non-agency mortgage backed securities</u>				
ALBA_12-1 ABS 12-1	Z91884AW8	AAA	12/16/2042	1.2
ARKLE MASTER ISSUER PLC ARKLE_12-1X	XS0743625088	AAA	5/17/2060	0.3
ARKLE_10-2X ABS_10-2X 2A	G0535ZDJ5	AAA	5/17/2060	0.2
ARKLE_12-1X ABS 12-1X	XS0744002212	AAA	5/17/2060	0.3
CHASE CMO_07-A1 7A1	161630AU2	B+	2/25/2037	0.1
DOLPHIN MASTER 11-1A A	BCC1NS5P1	AAA	9/28/2099	0.1
DOLPHIN MASTER ISSUER DOLPH_13 ABS_13-2 A	N2R90UAR7	AAA	9/28/2099	0.5
FOSSE MAS CLS A5 RES BKD NTS 1 ABS 2011 1X A5	XS0630101979	AAA	10/18/2054	0.6
FOSSE MASTER FOSSM_12-1X	XS0784926353	AAA	10/18/2054	0.6
FOSSM_12-1X ABS 12-1X	G3R77LAS8	AAA	10/18/2054	0.1
GFUND_11-1 ABS_11-1 A2	Z914HKQ87	AAA	4/24/2047	0.6
GRANITE MASTER ISSUER PLC GRAN ABS 06-3	38741YCA5	A	12/20/2054	5.7
GRANM ABS_07-1 2A1	38741YDF3	A	12/20/2054	0.9
HOLMES MASTER ISSUER PLC ABS_12-1X-A2	XS0736397604	AAA	10/15/2054	0.5
IMSA_06-1 WHOLE CMO 06-1	45254TTP9	AA	5/25/2036	0.2
IMSA_06-2 WHOLE CMO 06-2	45256VAQ0	AAA	8/25/2036	0.2
JP MORGAN MORTGAGE TRUST JPMMT WHOLE CMO 07-A1 5A2	46630GAS4	BBB+	7/25/2035	0.2
LAN_12-2X LAN_12-2X	Z919H6XB2	AAA	12/22/2054	2.8
LAN_14-2X ABS 14-2X 1A	XS1148212092	AAA	12/22/2054	0.3
LANARK MASTER ISSUER PLC LAN_1 ABS 14-1X	XS1046169840	AAA	12/22/2054	0.4
MORTGAGES PLC MPLC_6 ABS 6 A2	G63282AB6	A	1/31/2037	1.3
OPMAC_05-4 RMBS_05-4-IA1C	68383NCD3	BBB+	11/25/2035	1.5
PERMM_10-1X ABS_10-1X 2A2	G7014VBG7	AAA	7/15/2042	0.1
SILVERSTONE MASTER ISSUER PLC ABS 12-1X	XS0758797764	AAA	1/21/2055	3.1
SLFMT_12-3A WHOLE CMO 12-3A 144A	85171YAA7	AAA	12/25/2059	1.4
SMI_10-1X-A2 CMO_10-1X A2	G8162ZAF9	AAA	1/21/2055	0.5
WFMBBS CMO 05-AR1 1A1	949781AA6	BBB-	2/25/2035	0.2
				<hr/>
				23.9
<u>agency commercial mortgage backed securities</u>				
FNMA SENIOR CMBS_14-M6 FA	3136AJ7D2	AA+	12/25/2017	1.9

description	security identifier	rating	maturity	estimated fair value (\$m)
<u>non-agency commercial mortgage backed securities</u>				
BACM CMBS 07-2-AM	059511AH8	BBB-	4/10/2049	0.2
BCRR_09-1 CMBS_09-1 2A1 144A	055359AC7	AAA	7/17/2040	1.4
BSCMS_07-PW18 PAC SENIOR CMBS 07-PW18 A1A	07401DAE1	AA	6/11/2050	2.6
CGCMT_08-C7 PAC SENIOR CMBS 08-C7 A1A	17313KAG6	AAA	12/10/2049	3.5
CREDIT SUISSE MORTGAGE CAPITAL SENIOR CMBS 06-C3	22545DAD9	AAA	6/15/2038	8.8
CSMC_06-C2 PAC SENIOR CMBS 06-C2 A1A	22545BAD3	AAA	3/15/2039	2.0
DBUBS_11-LC1 CMBS_11-LC1A A1 144A	233050AN3	AAA	11/10/2046	2.6
JP MORGAN CHASE COMMERCIAL MOR PAC SENIOR CMBS 07-LDPX A1A	46630JAD1	AAA	1/15/2049	2.3
JPMCC CMBS 05-LDP5	46625YXP3	AAA	12/15/2044	0.9
MLCFC_06-4 PAC SENIOR CMBS 06-4 A1A	55312VAG3	AAA	12/12/2049	0.7
MLMT CMBS_05-CIP1 A4	59022HJL7	AAA	7/12/2038	1.4
MSC CMBS 07-HQ13-AM	61757RAE7	D	12/15/2044	0.1
MSC_07-T25 PAC SENIOR CMBS 07-T25 A1A	61751XAB6	AAA	11/12/2049	1.6
MSRR_09 GG10 A4B CMBS_09-GG10-A4A 144A	61758FAA0	AAA	8/12/2045	0.9
RBSCF_10-RR3 CMBS 10-RR3 WBTA 144A	74928HBF2	AAA	2/16/2051	1.5
RBSCF_10-RR3 CMBS_10-RR3 JPMA 144A	74928HAW6	AAA	1/16/2049	2.1
RBSCF_10-RR3 CMBS_10-RR3 MSC 144A	74928HAT3	AAA	6/16/2049	2.0
RBSCF_10-RR4 CMBS_10-RR4 CMLA 144A	74930AAA5	AAA	12/16/2049	1.3
WACHOVIA BANK COMMERCIAL MORTG PAC SENIOR CMBS 06-C26 A1A	92977RAE6	AAA	6/15/2045	2.2
				38.1
<u>bank loans</u>				
ADS WASTE HOLDINGS INC SENIOR SECURED TERM NOTE	LX135356	B+	10/9/2019	0.8
ADVANTAGE SALES & MARKETING IN SENIOR SECURED TERM NOTES	LX138508	B	7/23/2021	0.3
AI CHEM & CY SCA SENIOR SECURED TERM NOTES	LX128618	B+	10/3/2019	0.7
AI CHEM & CY US ACQUICO INC SENIOR SECURED TERM NOTES	LX128928	B+	10/3/2019	0.4
ALBERTSONS INC SENIOR SECURED TERM NOTES	LX139892	BB-	8/25/2021	1.0
ALLFLEX HOLDINGS SENIOR SECURED TERM LOAN	LX130182	B	7/17/2020	0.4
ALLIED SECURITY HOLDINGS LLC SENIOR SECURED TERM NOTES	LX135331	B+	2/12/2021	0.4
ALLISON TRANSMISSION INC SENIOR SECURED TERM NOTES	LX131927	BB+	8/23/2019	0.5
ALPHA NATURAL RESOURCES INC SENIOR SECURED TERM LOAN	LX129883	BB-	5/22/2020	0.2
AMC ENTERTAINMENT INC. SENIOR SECURED TERM LOAN	LX129265	BB	4/30/2020	1.5
AMERICAN AIRLINES GROUP INC SENIOR SECURED TERM LOAN	LX130583	BB	6/27/2019	0.3
AMERICAN BUILDERS & CONTRACTOR SENIOR SECURED TERM LOAN	LX128994	BB+	4/16/2020	0.2
AMERICAN ENERGY MARCELLUS LLC SENIOR SECURED TERM NOTES	LX138431	B-	8/4/2020	0.2
AMURG CORP SENIOR SECURED TERM NOTES	LX137810	BB-	7/16/2021	0.2
AOT BEDDING SUPER HOLDINGS LLC SENIOR SECURED TERM NOTES	LX125703	B+	10/1/2019	0.2
APPLIED SYSTEMS INC SENIOR SECURED TERM LOAN	LX134866	B+	1/25/2021	0.1
ARAMARK CORPORATION SENIOR SECURED TERM LOAN	LX135507	BBB-	2/24/2021	0.7
ARAMARK CORPORATION SENIOR SECURED TERM NOTES	LX135506	BBB-	9/6/2019	0.8
ARDENT MEDICAL SENIOR SECURED TERM LOAN	LX126919	B+	7/2/2018	0.1
ARUBA INVESTMENTS INC SENIOR SECURED TERM NOTES	LX142842	B+	2/2/2022	0.2
ASTORIA ENERGY LLC TERM LOAN	LX142444	BB	12/24/2021	1.0
ATLANTIC AVIATION FBO INC SENIOR SECURED TERM LOAN	LX129566	BB-	6/1/2020	0.1
ATLANTIC POWER LP SENIOR SECURED TERM NOTES	LX135352	B+	2/24/2021	0.4
AURIS LUXEMBOURG III SARL SENIOR SECURED TERM NOTES	LX142578	B+	1/17/2022	0.5
AVAGO TECHNOLOGIES CAYMAN LTD SENIOR SECURED TERM LOAN	LX136452	BBB-	5/6/2021	0.4
AVIS BUDGET CAR RENTAL LLC SENIOR SECURED TERM LOAN	LX130049	BB+	3/15/2019	1.0
AWAS AVIATION CAPITAL LTD SENIOR SECURED TERM NOTES	LX124422	BBB	7/16/2018	0.5
AXIALL HOLDCO INC SENIOR SECURED TERM NOTES	LX143442	BBB-	2/28/2022	0.2
B/E AEROSPACE INC SENIOR SECURED TERM NOTES	LX142182	BB+	12/16/2021	0.2
BAKERCORP INTERNATIONAL INC SENIOR SECURED TERM LOAN	LX128359	B	2/7/2020	0.9

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BASS PRO GROUP LLC SENIOR SECURED TERM LOAN	LX126850	BB-	11/20/2019	0.2
BAYONNE ENERGY CENTER LLC SENIOR SECURED TERM NOTES	LX137822	BB-	8/19/2021	0.1
BERRY PLASTICS CORP SENIOR SECURED TERM NOTES	LX134500	BB-	1/6/2021	1.8
BIOMET INC SENIOR SECURED TERM LOAN	LX132510	BB-	7/25/2017	0.9
BMC SOFTWARE FINANCE INC SENIOR SECURED TERM NOTES	LX130254	B	9/10/2020	1.1
BOYD GAMING CORPORATION SENIOR SECURED TERM LOAN	LX131658	BB-	8/14/2020	0.7
BRIGHT HORIZONS FAMILY SOLUTIO SECURED TERM NOTES	LX142493	BB-	1/30/2020	0.7
BRITAX CHILDCARE HOLDINGS LTD SENIOR SECURED TERM LOAN	LX132979	B-	10/15/2020	0.4
BURGER KING NEWCO SENIOR SECURED TERM NOTES	LX140596	B+	12/10/2021	0.6
CALPINE CONSTRUCTION FINANCE C SENIOR SECURED TERM LOAN	LX129617	BB	1/31/2022	0.9
CALPINE CONSTRUCTION FINANCE C SENIOR SECURED TERM LOAN	LX129420	BB	5/3/2020	0.7
CALPINE CORP SENIOR SECURED TERM LOAN	LX126204	BB	10/9/2019	0.5
CAPELLA HEALTHCARE INC SENIOR SECURED TERM NOTES	LX142506	BB-	12/31/2021	0.4
CAPITAL SAFETY NORTH AMERICA H SENIOR SECURED TERM NOTES	LX136181	B+	3/29/2021	0.7
CAPSUGEL HEALTHCARE LTD TERM LOAN	LX125592	B+	8/1/2018	0.7
CATALENT PHARMA SOLUTIONS INC SENIOR SECURED TERM LOAN	LX137090	BB	5/20/2021	1.4
CBS OUTDOOR AMERICAS CAPITAL L SENIOR SECURED TERM LOAN	LX134898	BB+	1/31/2021	0.4
CCC INFORMATION SERVICES GROUP SENIOR SECURED TERM LOAN	LX127159	B+	12/20/2019	0.3
CEDAR BAY GENERATING CO LP SENIOR SECURED TERM NOTES	LX129110	BB	4/23/2020	0.7
CEQUEL COMMUNICATIONS LLC TERM LOAN	LX122823	BB	2/14/2019	1.4
CHARTER COMMUNICATION OPER LLC SENIOR SECURED TERM NOTES	LX129346	BB+	1/3/2021	1.4
CHARTER COMMUNICATION OPER LLC SENIOR SECURED TERM NOTES	LX129060	BB+	7/1/2020	1.2
CHARTER NEX US HOLDINGS INC SENIOR SECURED TERM NOTES	LX142968	B+	2/7/2022	0.1
CHG HEALTHCARE SERVICES INC SENIOR SECURED TERM NOTES	LX133744	B	11/19/2019	0.2
CHIEF POWER FINANCE LLC SENIOR SECURED TERM NOTES	LX142450	BB	12/31/2020	1.3
CHRYSLER GROUP LLC SENIOR SECURED TERM NOTES	LX135335	BB+	12/31/2018	1.5
CINCINNATI BELL INC SENIOR SECURED TERM NOTES	LX131882	BB-	9/10/2020	0.2
CINEMARK USA INC SENIOR SECURED TERM NOTES	LX127381	BB+	12/18/2019	0.5
COMPUCOM SYST INC SENIOR SECURED TERM LOAN	LX129422	B	5/9/2020	0.1
CONSOLIDATED COMMUNICATIONS IN SECURED TERM LOAN	LX134173	BB-	12/23/2020	0.2
CONSTANTINOPLE ACQUISITION GMB SENIOR SECURED TERM NOTES	LX143297	B+	4/29/2022	0.2
CREGANNA-TACTX MEDICAL SENIOR SECURED TERM NOTES	LX141986	B	12/1/2021	0.1
CROSBY US ACQUISITION CORP SENIOR SECURED TERM NOTES	LX133563	B	11/23/2020	0.2
CROSSMARK HOLDINGS INC SENIOR SECURED TERM LOAN	LX128047	B	12/20/2019	0.2
CROWN CASTLE OPERATING CO SENIOR SECURED TERM NOTES	LX134517	BBB	1/31/2021	0.4
CSC HOLDINGS LLC SENIOR SECURED TERM LOAN	LX129183	BB+	4/17/2020	0.8
CUMULUS MED INC. SENIOR SECURED TERM NOTES	LX134252	B+	12/23/2020	1.0
DAVITA HEALTHCARE PARTNERS INC SENIOR SECURED TERM NOTES	LX137753	BB	6/24/2021	1.2
DELL INTERNATIONAL LLC SENIOR SECURED TERM NOTES	LX132785	BBB	10/29/2018	0.4
DELOS FINANCE SARL SENIOER SECURED TERM LOAN	LX135579	BBB-	3/6/2021	1.7
DELTA 2 (LUX) SARL SENIOR SECURED TERM NOTES	LX139582	B	7/30/2021	1.0
DELTA AIR LINES INC SENIOR SECURED TERM NOTES	LX135389	BBB-	10/18/2018	0.7
DEXTER AXLE CO SENIOR SECURED TERM LOAN	LX135534	B	2/28/2020	0.7
DOLLAR TREE INC SENIOR SECURED TERM NOTES	LX143139	BB+	3/9/2022	0.4
DONCASTERS FINANCE US LLC SENIOR SECURED TERM NOTES	LX128948	B	4/9/2020	0.1
DOOSAN INFRACORE INTERNATIONAL SENIOR SECURED TERM NOTES	LX137126	BB-	5/28/2021	0.2
DRILLSHIPS FINANCING HOLDING I SENIOR SECURED TERM LOAN	LX130834	B+	3/31/2021	1.2
DYNACAST INTERNATIONAL LLC SENIOR SECURED TERM LOAN	LX142923	B	1/28/2022	0.4
ECO SERVICES OPERATIONS LLC SENIOR SECURED TERM NOTES	LX141437	B+	12/1/2021	0.6
EFS COGEN HOLDINGS I LLC SENIOR SECURED TERM NOTES	LX133683	BB+	12/17/2020	0.5
EMERALD PERFORMANCE MATERIALS SENIOR SECURED TERM NOTES	LX139053	B	7/30/2021	0.1
ENDO LUXEMBOURG FINANCE I COMP SENIOR SECURED TERM NOTES	LX133782	BB	3/1/2021	0.4
ENERGY TRANSFER EQUITY LP SENIOR SECURED TERM NOTES	LX143455	BB	12/2/2019	0.4

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ENVISION HEALTHCARE CORP TERM LOAN	LX119010	BB-	5/25/2018	0.7
EQUIPOWER RESOURCES HOLDINGS L SENIOR SECURED TERM NOTES	LX130187	BB	12/31/2019	0.5
EW SCRIPPS CO SENIOR SECURED TERM NOTES	LX133789	BBB-	11/26/2020	0.1
EXGEN TEXAS POWER LLC SENIOR SECURED TERM LOAN	LX140824	BB-	9/18/2021	0.3
FERRO CORP SENIOR SECURED TERM NOTES	LX138949	B+	7/31/2021	0.2
FIELDWOOD ENERGY LLC SENIOR SECURED TERM NOTES	LX132456	BB-	9/28/2018	1.8
FLASH DUTCH 2 BV AND US COATIN SENIOR SECURED TERM NOTES	LX134951	B+	2/1/2020	0.2
FLY FUNDING II SARL SENIOR SECURED TERM NOTES	LX125097	BBB-	8/9/2019	1.3
FORTESCUE METALS SENIOR SECURED TERM NOTES	LX133573	BBB	6/30/2019	1.4
FOUR SEASONS HOLDINGS INC SENIOR SECURED TERM LOAN	LX134485	BB	6/29/2020	0.1
GATES GLOBAL LLC SENIOR SECURED TERM NOTES	LX137851	B+	7/5/2021	1.9
GEMINI HDPE LLC SENIOR SECURED TERM NOTES	LX139312	B+	8/6/2021	0.4
GENERAL NUTRITION CENTERS INC SENIOR SECURED TERM LOAN	LX126268	BB	3/2/2018	1.5
GEO GROUP INC SENIOR SECURED TERM NOTES	LX128804	BB	3/31/2020	0.1
GIM CHANNELVIEW COGENERATION L SENIOR SECURED TERM LOAN	LX129356	BB	5/8/2020	0.2
GLOBAL CASH ACCESS SENIOR SECURED TERM LOAN	LX141038	B+	12/18/2020	0.8
GRIFOLS WORLDWIDE OPERATIONS U SECURED TERM LOAN	LX135831	BB	2/27/2021	0.6
HARLAND CLARKE HOLDINGS CORP SENIOR SECURED TERM NOTES	LX135265	B+	8/4/2019	0.1
HC GROUP HOLDINGS III INC SENIOR SECURED TERM NOTES	LX143654	B	3/25/2022	0.1
HCA INC SENIOR SECURED TERM NOTES	LX129517	BBB-	3/31/2017	0.7
HEADWATERS INC SENIOR SECURED TERM NOTES	LX143576	BB-	3/11/2022	0.1
HERTZ CORPORATION (THE) SENIOR SECURED TERM NOTES	LX128968	BB	3/11/2018	1.2
HILLMAN GROUP INC SENIOR SECURED TERM NOTES	LX137733	B	6/30/2021	0.1
HILTON WORLDWIDE FINANCE LLC SENIOR SECURED TERM NOTES	LX132801	BBB-	10/26/2020	1.6
HOLOGIC INC. SENIOR SECURED TERM NOTES	LX131598	BBB-	8/1/2019	1.4
HOUGHTON INTERNATIONAL INC SENIOR SECURED TERM NOTES	LX127151	B+	12/20/2019	0.5
HOYTS GROUP HOLDINGS LLC SENIOR SECURED TERM LOAN	LX130010	B+	5/29/2020	0.1
HUNTSMAN INTL LLC TERM LOAN	LX118365	BB+	4/19/2017	0.7
HUSKY INTERNATIONAL LTD TERM LOAN	LX120047	B	6/30/2021	0.2
IASIS HELTHCARE CORP SENIOR SECURED TERM NOTES	LX128470	B	5/3/2018	0.5
IMS HEALTH INCORPORATED IMS HEALTH INCORPORATED	LX135846	BB-	3/17/2021	1.0
INEOS US FINANCE LLC SENIOR SEC TERM NOTES	LX123898	BB-	5/4/2018	2.0
INTELSAT JACKSON HOLDINGS SA SENIOR SECURED TERM NOTES	LX133987	BB-	6/28/2019	0.3
ION MEDIA NETWORKS INC SENIOR SECURED TERM NOTES	LX142415	B+	12/18/2020	0.3
JBS USA LLC SENIOR SECURED TERM NOTES	LX132425	BB	9/18/2020	0.2
JLL / DELTA PATHEON HOLDINGS L SENIOR SECURED TERM NOTES	LX133966	B	3/11/2021	0.9
KAR AUCTION SERVICES INC SENIOR SECURED TERM NOTES	LX135702	BB-	3/11/2021	0.2
KEY SAFETY SYSTEMS INC SENIOR SECURED TERM LOAN	LX138594	B+	8/29/2021	0.4
KINDRED HEALTHCARE INC. SENIOR SECURED TERM NOTES	LX136051	BB-	4/9/2021	0.5
LEVEL 3 FINANCING INC SENIOR SECURED TERM NOTES	LX141561	BB	1/31/2022	0.4
LEVEL 3 FINANCING INC SENIOR SECURED TERM NOTES	LX131913	BB	1/15/2020	0.2
LIBBEY GLASS INC SENIOR SECURED TERM LOAN	LX136370	BB	4/9/2021	0.5
MACDERMID INCORPORATED SENIOR SECURED TERM NOTES	LX130226	BB	6/7/2020	0.3
MEDASSETS INC SENIOR SECURED TERM LOAN	LX127244	BB+	12/13/2019	0.1
MEDIA GEN INC. SENIOR SECURED TERM LOAN	LX131321	BB+	7/31/2020	0.5
MEDIACOM BROADBAND GROUP SENIOR SECURED TERM NOTES	LX137880	BB	6/30/2021	0.1
MEDIACOM LLC SENIOR SECURED TERM NOTES	LX135175	BB	3/31/2018	1.2
MEG ENERGY CORP SENIOR SECURED TERM LOAN	LX128471	BB+	3/31/2020	0.9
MGM RESORTS INTERNATIONAL SENIOR SECURED TERM LOAN	LX127263	BB	12/20/2019	0.2
MICHAELS STORES INC SENIOR SECURED TERM LOAN	LX128005	B+	1/28/2020	0.7
MICHAELS STORES INC SENIOR SECURED TERM NOTES	LX137817	B+	1/28/2020	0.1
MICROSEMI CORPORATION SENIOR SECURED TERM NOTES	LX135976	BB+	2/19/2020	0.2
MINERALS TECHNOLOGIES INC. SENIOR SECURED TERM NOTES	LX136373	BB	5/7/2021	0.5

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MISSION BROADCASTING INC. SECURED TERM LOAN	LX133013	BB	10/1/2020	0.2
MOHEGAN TRIBAL GAMING SENIOR SECURED TERM NOTES	LX133406	B-	11/19/2019	0.4
MONEYGRAM INTL INC SENIOR SEC TERM NOTES	LX128964	BB-	3/27/2020	0.7
MUELLER WATER PRODUCTS INC SENIOR SECURED TERM NOTES	LX142042	BB	11/25/2021	0.2
NATIONAL CNEMDIA SENIOR SECURED TERM NOTES	LX129560	BB-	11/26/2019	1.1
NCL CORP LTD SENIOR SECURED TERM NOTES	LX141871	BB+	10/19/2021	0.1
NEIMAN MARCUS GROUP INC. THE SENIOR SECURED TERM NOTES	LX135908	B	10/25/2020	0.9
NEP/NCP HOLDCO INC SENIOR SECURED TERM NOTES	LX135200	B	1/22/2020	0.1
NEXSTAR BROADCASTING GROUP INC NEXSTAR BROADCASTING GROUP INC	LX132855	BB	10/1/2020	0.2
NORTEK INC SENIOR SECURED TERM NOTES	LX136270	BB-	10/30/2020	0.6
NOVELIS INC/GA SENIOR SECURED TERM NOTES	LX128649	BB	3/10/2017	0.2
NRG ENERGY INC SENIOR SECURED TERM LOAN	LX130181	BB+	7/1/2018	1.2
NSG HOLDINGS SENIOR SECURED TERM LOAN	LX127231	BB+	12/11/2019	0.8
NUANCE COMMUNICATIONS INC TERM LOAN	LX120218	BB+	8/7/2019	0.5
ONEX WIZARD US ACQUISITION INC SENIOR SECURED TERM NOTES	LX143112	B+	3/11/2022	0.4
ONSITE RENTAL GROUP PTY LTD SENIOR SECURED TERM NOTES	LX139431	B	7/30/2021	0.4
OXEA FINANCE & CY SCA SENIOR SECURED TERM NOTES	LX129946	B+	1/15/2020	0.3
PACIFIC DRILLING SA SENIOR SECURED TERM LOAN	LX129817	B+	6/3/2018	0.1
PEABODY ENERGY CORPORATION SENIOR SECURED TERM NOTES	LX132557	BB+	9/24/2020	0.4
PEP BOYS - MANNY MOE & JACK TH SENIOR SECURED TERM LOAN	LX126068	BB-	10/11/2018	0.4
PETSMART INC. SENIOR SECURED TERM NOTES	LX142857	BB-	3/11/2022	1.3
PHARMACEUTICAL RSRCE INC SENIOR SECURED TERM NOTES	LX135329	B	9/30/2019	0.7
PHARMACEUTICAL RSRCE INC SENIOR SECURED TERM NOTES	LX143321	B	9/30/2019	0.2
PHARMEDIUM HLTH SENIOR SECURED TERM NOTES	LX134847	B	1/28/2021	0.1
PINACLE FOOD FIN SENIOR SECURED TERM LOAN	LX129188	BB+	4/29/2020	0.9
PLATFORM SPECIALTY PRODUCTS CO SENIOR SECURED TERM LOAN	LX143094	BB	6/7/2020	0.8
PODS LLC SENIOR SECURED TERM NOTES	LX142966	B+	2/2/2022	0.1
POST HOLDINGS INC SENIOR SECURED TERM NOTES	LX136829	BB-	6/2/2021	0.2
POST HOLDINGS INC SENIOR SECURED TERM NOTES	LX143168	BB-	6/2/2021	0.2
QUINTILES TRANSNATIONAL CORP. SENIOR SECURED TERM NOTES	LX133911	BB+	6/8/2018	1.0
REALOGY CORP SENIOR SECURED TERM NOTES	LX135848	BB	3/5/2020	0.1
REGAL CINEMAS CORP SENIOR SECURED TERM NOTES	LX143744	BB	3/25/2022	0.2
REMY INTERNATIONAL INC SENIOR SECURED TERM LOAN	LX128638	BB-	3/5/2020	0.3
RENT-A-CENTER INC/TX SENIOR SECURED TERM LOAN	LX135487	BB+	3/19/2021	1.6
REXNORD CORP SENIOR SECURED TERM NOTES	LX131834	BB-	8/21/2020	0.4
RPI FINANCE TRUST SECURED TERM LOAN	LX133653	BBB-	5/9/2018	0.9
RPI FINANCE TRUST SENIOR SECURED TERM NOTES	LX142449	BBB-	11/9/2020	0.1
SABRE INC SENIOR SECURED TERM NOTES	LX132770	B+	2/19/2019	0.4
SABRE INC SENIOR SECURED TERM NOTES	LX128407	B+	2/19/2019	0.4
SAGE PRODUCTS HOLDINGS III LLC SENIOR SECURED TERM LOAN	LX128374	B	12/13/2019	0.5
SALEM COMMUNS CORP SENIOR SECURED TERM LOAN	LX128722	B	3/13/2020	0.1
SBA COMMUNICATIONS CORPORATION SENIOR SECURED TERM NOTES	LX135455	BB	3/24/2021	1.1
SEADRILL OPERATING LP SENIOR SECURED TERM NOTE	LX135384	BB-	2/21/2021	1.1
SEAWORLD PARKS & ENTERTAINMENT SENIOR SECURED TERM LOAN	LX129657	BB	5/14/2020	0.5
SEAWORLD PARKS & ENTERTAINMENT SENIOR SECURED TERM NOTES	LX143850	BB	5/14/2020	0.4
SEMINOLE TRIBE OF FLORIDA SENIOR SECURED TERM NOTES	LX129078	BBB-	4/29/2020	0.4
SERVICEMASTER CO TERM NOTES	LX143625	B+	7/1/2021	0.2
SESAC HOLDCO II LLC SENIOR SECURED TERM NOTES	LX128385	B+	2/8/2019	0.1
SEVENTY SEVEN OPERATING LLC SENIOR SECURED TERM NOTES	LX137857	BB	6/25/2021	0.1
SILVER II BORROWER SCA SENIOR SECURED TERM LOAN	LX128299	B+	12/13/2019	0.2
SMART & FINAL STORES LLC TERM LOAN	LX126664	B+	11/15/2019	0.4
SNADY CREEK ENERGY ASSOC LP SENIOR SECURED TERM NOTES	LX133411	BB-	11/9/2020	0.8
SNL FINANCIAL LC SENIOR SECURED TERM NOTES	LX134985	B	10/23/2018	0.2

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SOLENI INTERNATIONAL LP SENIOR SECURED TERM LOAN	LX138119	B	7/31/2021	0.6
SOUTHCROSS ENERGY PARTNERS LP SENIOR SECURED TERM NOTES	LX139218	B	8/4/2021	0.1
SOUTHEAST POWERGEN LLC SENIOR SECURED TERM NOTES	LX141908	BB	12/2/2021	0.1
SOUTHWIRE CO SENIOR SECURED TERM NOTES	LX135132	BB+	2/10/2021	0.9
STAR WEST GENERATION LLC SENIOR SECURED TERM NOTES	LX130195	BB-	3/13/2020	1.3
STARWOOD PROPERTY TRUST INC SECURED TERM LOAN	LX129152	BB	4/17/2020	2.2
STENA INTERNATIONAL SARL SENIOR SECURED TERM NOTE	LX135505	BB+	3/3/2021	0.5
SYNERSE HLDGS SENIOR SEC TERM NOTES	LX123795	BB-	4/23/2019	0.5
TARGA RESOURCES CORP SENIOR SECURED TERM NOTES	LX143169	B+	2/25/2022	0.4
TEREX CORP SENIOR SECURED TERM NOTES	LX139767	BBB-	8/6/2021	0.2
TERRA-GEN FINANCE CO LLC SENIOR SECURED TERM NOTES	LX142235	BB-	12/9/2021	0.2
TERVITA CORP SENIOR SECURED TERM LOAN	LX128365	B-	5/15/2018	0.1
TIME INC (USA) SENIOR SECURED TERM LOAN	LX136609	BBB-	4/24/2021	0.9
TOWER AUTOMOTIVE HOLDINGS USA SENIOR SECURED TERM NOTES	LX135173	BB-	4/23/2020	0.3
TOWNSQUARE MEDIA INC SENIOR SECURED TERM NOTES	LX143697	BB-	3/25/2022	0.1
TPF II POWER LLC SENIOR SECURED TERM NOTES	LX140953	BB-	10/2/2021	0.5
TRANSDIGM INC SENIOR SECURE TERM NOTES	LX128489	B	2/28/2020	0.7
TRANSDIGM INC SENIOR SECURED TERM LOAN	LX137398	B	6/4/2021	0.4
TRANSUNION LLC SENIOR SECURED TERM LOAN	LX136039	B+	4/9/2021	1.5
TRAVELPORT FINANCE LUXEMBOURG SENIOR SECURED TERM NOTES	LX139984	B	9/2/2021	0.3
TRIBUNE COMPANY SENIOR SECURED TERM NOTES	LX133554	BB+	12/27/2020	1.8
TRIBUNE PUBLISHING CO SENIOR SECURED TERM NOTES	LX138177	B+	8/4/2021	0.8
TROPICANA ENTERTAINMENT INC SENIOR SECURED TERM NOTES	LX133939	BB+	11/27/2020	0.6
UAL_12-2A SENIOR SECURED TERM LOAN	LX128855	BB	4/1/2019	0.8
UNIFRAX I LLC SENIOR SECURED TERM LOAN	LX128279	B+	11/28/2018	0.3
UNIVISION COMMUNICATIONS INC SENIOR SECURED TERM LOAN	LX129975	B+	3/1/2020	0.5
UNIVISION COMMUNICATIONS INC SENIOR SECURED TERM NOTES	LX134926	B+	3/1/2020	0.5
US AIRWAYS INC SENIOR SECURED TERM NOTES	LX134938	BB	5/23/2019	0.2
VALEANT PHARMACEUTICALS INTERN SENIOR SECURED TERM LOAN	LX143679	BB	3/11/2022	0.4
VALEANT PHARMACEUTICALS INTERN SENIOR SECURED TERM NOTES	LX130609	BB	8/5/2020	1.1
VARSITY BRANDS HOLDING CO INC SENIOR SECURED TERM NOTES	LX142296	B+	12/10/2021	0.9
VERIFONE INC SENIOR SECURED TERM NOTES	LX137830	BB	7/8/2021	0.3
VIRGIN MEDIA INV SENIOR SECURED TERM NOTES	LX128431	BB-	6/7/2020	1.2
VP ESCROW CORP SENIOR SECURED TERM LOAN	LX143619	BB	4/15/2022	0.3
VWR FUNDING INC SENIOR SECURED TERM LOAN	LX135123	BB	4/3/2017	0.1
WALTER INVESTMENT MANAGEMENT C SENIOR SECURED TERM LOAN	LX134289	B+	12/18/2020	0.3
WASTE INDUSTRIES USA INC. SENIOR SECURED TERM NOTES	LX143308	BB-	2/27/2020	0.1
WEIGHT WATCHERS INTL INC SENIOR SECURED TERM LOAN	LX128907	B+	4/2/2020	0.1
WESTERN REFINING INC SENIOR SECURED TERM NOTES	LX133873	BB-	11/12/2020	0.2
WINDSTREAM CORP SENIOR SECURED TERM LOAN	LX127899	BB+	1/23/2020	0.5
WMG ACQUISITION CORP SENIOR SECURED TERM LOAN	LX129728	B+	7/1/2020	0.2
WTG HOLDINGS III CORP SENIOR SECURED TERM LOAN	LX134319	B+	1/15/2021	0.2
ZIGGO BV SENIOR SECURED TERM NOTES	LX135443	BB-	1/15/2022	0.4
ZIGGO BV SENIOR SECURED TERM NOTES	LX135441	BB-	1/15/2022	0.4
ZIGGO BV SENIOR SECURED TERM NOTES	LX135442	BB-	1/15/2022	0.2
				129.1
corporate bonds - industrials				
21ST CENTURY FOX AMERICA INC CORP BND	652482AM2	BBB+	5/18/2018	1.8
ABBVIE INC SENIOR CORP BND	00287YAG4	A	11/6/2015	0.7
ABBVIE INC SENIOR CORP BND	00287YAJ8	A	11/6/2017	1.8
ABBVIE INC SENIOR CORP BND	00287YAL3	A	11/6/2022	4.5
ACTAVIS FUNDING SCS SENIOR CORP BND	00507UAP6	BBB-	3/12/2020	2.1
ACTAVIS FUNDING SCS SENIOR CORP BND	00507UAM3	BBB-	3/12/2018	0.3

description	security identifier	rating	maturity	estimated fair value (\$m)
ACTAVIS INC SENIOR CORP BND	942683AG8	BBB-	10/1/2017	0.4
AIR CANADA SECURED CORP BND 144A	009089AB9	BBB-	11/15/2022	2.2
AKZO NOBEL NV LOCAL BND EMTN	N01803DK3	BBB+	12/17/2018	0.1
ALBEMARLE CORP SENIOR CORP BND	012725AB3	BBB-	12/1/2019	0.2
ALCOA INC SENIOR CORP BND	013817AW1	BBB-	10/1/2024	0.1
ALTERA CORPORATION SENIOR CORP BND	021441AD2	A-	5/15/2017	1.0
AMAZON.COM INC SENIOR CORP BND	023135AL0	AA-	12/5/2019	0.5
AMERICA MOVIL SAB DE CV CORP BND	02364WAV7	A-	3/30/2020	3.1
AMERICAN HONDA FINANCE CORPORA CORP BND MTN	02665WAF8	A+	7/14/2017	0.2
AMERICAN HONDA FINANCE CORPORA SENIOR CORP BND EMTN	U02667PS3	A+	9/4/2019	0.1
AMERICAN HONDA FINANCE CORPORA SENIOR CORP BND MTN	02665WAQ4	A+	12/11/2017	0.1
AMERICAN HONDA FINANCE CORPORA SENIOR CORP BND MTN	02665WAT8	A+	3/13/2018	0.9
AMERISOURCEBERGEN CORPORATION CORP BND	03073EAJ4	A-	11/15/2021	0.3
AMGEN INC SENIOR CORP BND	031162AX8	A	6/1/2018	1.7
AMGEN INC SENIOR CORP BND	031162BR0	A	5/22/2017	0.7
AMPHENOL CORPORATION SENIOR CORP BND	032095AD3	BBB+	9/15/2017	0.6
ANADARKO PETROLEUM CORPORATION CORP BND	032511BH9	BBB	9/15/2017	0.6
ANGLO AMERICAN CAPITAL PLC SENIOR CORP BND 144A	034863AL4	BBB	4/15/2016	0.8
ANHEUSER-BUSCH INBEV NV LOCAL BND	B6399CBC0	A	1/30/2017	0.1
ANHEUSER-BUSCH INBEV WORLDWIDE CORP BND	03523TAT5	A	4/15/2015	1.0
ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CORP BND	03523TBN7	A	7/15/2017	1.9
ANTERO RESOURCES CORP SENIOR CORP BND 144A	03674XAD8	BB	6/1/2023	0.1
APACHE CORP CORP BND	037411BB0	A-	4/15/2017	0.3
APPLE INC SENIOR CORP BND	037833AG5	AA+	5/3/2018	0.6
APPLE INC SENIOR CORP BND	037833AH3	AA+	5/3/2016	4.2
ARCHER-DANIELS-MIDLAND COMPANY CORP BND	039483AY8	A	3/15/2018	0.4
AVON PRODUCTS INC SENIOR CORP BND	054303AY8	BB	3/15/2016	0.3
BAIDU INC SENIOR CORP BND	056752AC2	A-	8/6/2018	0.2
BAT INTL FIN PLC CORP BND	G08820BL8	A-	6/29/2017	0.4
BAT INTL FIN PLC CORP BND 144A	05530QAB6	A-	11/15/2018	0.9
BAT INTL FIN PLC SENIOR CORP BND	G08820BT1	A-	6/5/2015	3.0
BAT INTL FIN PLC SENIOR CORP BND EMTN	G08820EL5	A-	3/29/2016	0.2
BAXTER INTERNATIONAL INC. SENIOR CORP BND	071813BH1	A-	6/1/2016	0.5
BAXTER INTERNATIONAL INC. SENIOR CORP BND	071813BJ7	A-	6/15/2018	1.0
BAYER US FINANCE LLC SENIOR CORP BND	U07264AB7	A-	10/6/2017	0.8
BAYER US FINANCE LLC SENIOR CORP BND 144A	07274EAB9	A-	10/6/2017	0.3
BAYER US FINANCE LLC SENIOR CORP BND 144A	07274EAD5	A-	10/8/2019	6.4
BECTON DICKINSON AND COMPANY SENIOR CORP BND	075887BD0	BBB+	12/15/2017	2.8
BECTON DICKINSON AND COMPANY SENIOR CORP BND	075887BE8	BBB+	12/15/2019	1.0
BG ENERGY CAPITAL PLC SENIOR CORP BND	G1163HAY2	A-	10/15/2016	0.7
BHP BILLITON FINANCE (USA) LTD SENIOR CORP BND	055451AP3	A+	2/24/2017	3.5
BMW US CAPITAL LLC SENIOR CORP BND EMTN	DE000A1HJLN2	A+	7/18/2017	0.5
BMW US CAPITAL LLC SENIOR CORP BND EMTN	DE000A1ZJZV7	A+	6/2/2017	2.2
BP CAPITAL MARKETS PLC CORP BND	05565QBN7	A	10/1/2015	0.6
BP CAPITAL MARKETS PLC CORP BND	05565QBQ0	A	3/11/2016	0.4
BP CAPITAL MARKETS PLC CORP BND	05565QBT4	A	11/1/2016	0.3
BP CAPITAL MARKETS PLC CORP BND EMTN	G1279MKF2	A	6/1/2016	0.2
BP CAPITAL MARKETS PLC SENIOR CORP BND	05565QBY3	A	5/5/2017	0.4
BP CAPITAL MARKETS PLC SENIOR CORP BND	05565QCA4	A	11/6/2015	0.5
BP CAPITAL MARKETS PLC SENIOR CORP BND	05565QCB2	A	11/6/2022	2.8
BP CAPITAL MARKETS PLC SENIOR CORP BND	05565QCN6	A	11/7/2016	0.8
BP CAPITAL MARKETS PLC SENIOR CORP BND	05565QCT3	A	1/15/2020	2.4
BRINKER INTERNATIONAL INC. SENIOR CORP BND	109641AF7	BBB-	5/15/2018	0.6

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BRISTOL-MYERS SQUIBB CO SENIOR CORP BND	U11009AB0	A+	11/15/2016	0.4
BRITISH TELECOMMUNICATIONS PLC CORP BND	11102AAA9	BBB	1/15/2018	0.2
BRITISH TELECOMMUNICATIONS PLC CORP BND	G1582KAY8	BBB	7/7/2015	0.1
BRITISH TELECOMMUNICATIONS PLC SENIOR CORP BND	111021AG6	BBB	6/22/2015	2.1
BRITISH TELECOMMUNICATIONS PLC SENIOR CORP BND	111021AH4	BBB	6/28/2016	1.8
CA INC SENIOR CORP BND	12673PAD7	BBB+	8/15/2018	0.9
CALIFORNIA RESOURCES CORP SENIOR CORP BND 144A	13057QAA5	BB	1/15/2020	1.5
CARDINAL HEALTH INC SENIOR CORP BND	14149YAX6	A-	3/15/2018	1.6
CARGILL INC CORP BND 144A	141781BA1	A	3/1/2017	2.0
CATERPILLAR INC SENIOR CORP BND	149123BY6	A	6/26/2015	0.4
CATERPILLAR INC SENIOR CORP BND MTN	14912L5Z0	A	3/3/2017	0.2
CATERPILLAR INC UNSEC CORP BND MTN	14912L6D8	A	8/18/2017	1.3
CBS CORP SENIOR CORP BND	124857AH6	BBB	7/1/2017	1.5
CC HLD V SECURED CORP BND	14987BAD5	BBB	12/15/2017	0.9
CHESAPEAKE ENERGY CORPORATION SENIOR CORP BND	165167CM7	BB+	4/15/2019	1.5
CHEVRON CORP SENIOR CORP BND	166764AA8	AA	12/5/2017	1.0
CHEVRON CORP SENIOR CORP BND	166764AC4	AA	6/24/2016	1.3
CHEVRON CORP SENIOR CORP BND	166764AL4	AA	11/15/2017	1.3
CHEVRON CORP SENIOR CORP BND	166764AR1	AA	3/3/2020	1.5
CHEVRON CORP SENIOR CORP BND	166764AV2	AA	3/2/2018	1.6
CHS/COMMUNITY HEALTH SYSTEMS I SECURED CORP BND	12543DAR1	BB	8/15/2018	0.1
CHURCH & DWIGHT CO INC SENIOR CORP BND	171340AJ1	BBB+	12/15/2019	0.4
CISCO SYSTEMS INC SENIOR CORP BND	17275RAT9	AA-	3/3/2017	0.5
COCA-COLA COMPANY (THE) SENIOR CORP BND	191216BD1	AA	11/1/2016	0.2
COLGATE-PALMOLIVE CO SENIOR CORP BND MTN	19416QEB2	AA-	5/1/2018	0.4
COMCAST CORPORATION CORP BND	20030NAW1	A-	5/15/2018	1.4
COMCAST CORPORATION CORP BND	20030NAU5	A-	11/15/2017	0.4
COMCAST CORPORATION SENIOR CORP BND	20030NBJ9	A-	3/1/2024	0.3
CONAGRA FOODS INC SENIOR CORP BND	205887BQ4	BBB-	1/25/2018	2.1
CONSTELLATION BRANDS INC SENIOR CORP BND	21036PAH1	BB+	5/1/2022	0.1
COSTCO WHOLESALE CORPORATION SENIOR CORP BND	22160KAE5	A+	12/15/2017	2.9
CVS HEALTH CORP CORP BND	126650BH2	BBB+	6/1/2017	1.2
CVS HEALTH CORP SENIOR CORP BND	126650CE8	BBB+	8/12/2019	0.4
D R HORTON INC CORP BND	23331AAZ2	BB	4/15/2016	2.0
DAIMLER AG CORP BND	D1668RLG0	A-	1/19/2017	0.5
DAIMLER FINANCE NORTH AMERICA SENIOR CORP BND	USU2339CBL10	A-	8/1/2017	1.5
DAIMLER FINANCE NORTH AMERICA SENIOR CORP BND	USU2339CBS62	A-	3/2/2018	2.0
DEUTSCHE TELEKOM INTERNATIONAL CORP BND	25156PAN3	BBB+	7/8/2019	1.7
DEUTSCHE TELEKOM INTERNATIONAL CORP BND	25156PAL7	BBB+	8/20/2018	0.3
DEUTSCHE TELEKOM INTERNATIONAL SENIOR CORP BND	USN2557FFA77	BBB+	4/11/2016	1.2
DEUTSCHE TELEKOM INTERNATIONAL SENIOR CORP BND	N2557FEN0	BBB+	1/20/2017	0.2
DEUTSCHE TELEKOM INTERNATIONAL SENIOR CORP BND EMTN	DE000A0GTCB9	BBB+	5/31/2016	0.1
DIAGEO CAPITAL PLC SENIOR CORP BND	25243YAR0	A-	5/11/2017	1.0
DIAGEO CAPITAL PLC SENIOR CORP BND	25243YAS8	A-	4/29/2016	2.0
DIRECTV HOLDINGS LLC CORP BND	25459HAU9	BBB	10/1/2019	0.3
DIRECTV HOLDINGS LLC SENIOR CORP BND	25459HBE4	BBB	3/15/2017	0.3
DIRECTV HOLDINGS LLC SENIOR CORP BND	25459HBH7	BBB	1/15/2018	2.3
DIRECTV HOLDINGS LLC SENIOR CORP BND	25459HAY1	BBB	3/1/2016	0.4
DORIC NIMROD AIR FINANCE ALPHA SECURED CORP BND 144A	258258AA0	A-	11/30/2024	0.2
EASTMAN CHEMICAL COMPANY SENIOR CORP BND	277432AH3	BBB	11/15/2019	0.5
EASTMAN CHEMICAL COMPANY SENIOR CORP BND	277432AM2	BBB	6/1/2017	0.6
EASTMAN CHEMICAL COMPANY SENIOR CORP BND	277432AQ3	BBB	1/15/2020	1.4
EATON CORPORATION SENIOR CORP BND	278062AB0	A-	11/2/2017	1.9

description	security identifier	rating	maturity	estimated fair value (\$m)
EBAY INC. CORP BND	278642AB9	A	10/15/2015	2.2
EBAY INC. SENIOR CORP BND	278642AG8	A	7/15/2017	1.2
ECOLAB INC CORP BND	278865AK6	BBB+	12/8/2016	0.4
ECOLAB INC SENIOR CORP BND	278865AR1	BBB+	1/12/2020	0.3
EL PASO LLC CORP BND	28336LBQ1	BBB-	6/15/2017	0.2
EMC CORP/ MASSACHUSETTS SENIOR CORP BND	268648AP7	A	6/1/2018	1.9
EMD FINANCE LLC SENIOR CORP BND 144A	26867LAL4	A	3/19/2025	0.3
ENBRIDGE INC SENIOR CORP BND	29250NAG0	A-	10/1/2016	1.3
ENBRIDGE INC SENIOR CORP BND	29250NAK1	A-	6/2/2017	3.2
ENTERPRISE PRODUCTS OPERATING CORP BND	29379VAL7	BBB+	4/15/2018	1.8
ENTERPRISE PRODUCTS OPERATING SENIOR CORP BND	29379VAX1	BBB+	8/13/2015	0.3
EOG RESOURCES INC CORP BND	26875PAF8	A-	6/1/2015	1.3
ERAC USA FINANCE LLC SENIOR CORP BND 144A	26884TAK8	BBB+	11/1/2018	1.3
EXPRESS SCRIPTS HOLDING CO SENIOR CORP BND	30219GAJ7	BBB+	6/2/2017	1.9
EXXON MOBIL CORP SENIOR CORP BND	30231GAA0	AAA	3/15/2017	1.6
FALCONBRIDGE LTD SENIOR CORP BND	655422AU7	BBB	6/15/2017	0.3
FIDELITY NATIONAL INFORMATION SENIOR CORP BND	31620MAJ5	BBB	4/15/2018	0.7
FISERV INC CORP BND	337738AK4	BBB	6/15/2016	0.8
FMC TECHNOLOGIES INC SENIOR CORP BND	30249JAA9	BBB	10/1/2017	0.6
FORD MOTOR CREDIT COMPANY LLC CORP BND	345397VM2	BBB-	1/15/2020	1.3
FORD MOTOR CREDIT COMPANY LLC CORP BND	345397VU4	BBB-	8/2/2021	1.2
FORD MOTOR CREDIT COMPANY LLC SENIOR CORP BND	345397VT7	BBB-	5/15/2018	1.2
FORD MOTOR CREDIT COMPANY LLC SENIOR CORP BND	345397WR0	BBB-	12/6/2017	1.0
FORD MOTOR CREDIT COMPANY LLC SENIOR CORP BND	345397WT6	BBB-	9/8/2017	1.9
FORD MOTOR CREDIT COMPANY LLC SENIOR CORP BND	345397WY5	BBB-	11/4/2019	1.3
FORD MOTOR CREDIT COMPANY LLC SENIOR CORP BOND	345397WA7	BBB-	6/15/2016	0.2
FORD MOTOR CREDIT COMPANY LLC SENIOR CORP BOND	345397WB5	BBB-	4/15/2016	0.2
FOREST LABORATORIES INC. SENIOR CORP BND 144A	345838AC0	BBB-	2/1/2019	0.7
FREEMPORT-MCMORAN INC SENIOR CORP BND	35671DAW5	BBB-	3/1/2017	0.3
FREEMPORT-MCMORAN INC SENIOR CORP BND	35671DBD6	BBB-	3/15/2018	0.5
FREEMPORT-MCMORAN INC SENIOR CORP BND	35671DBK0	BBB-	11/14/2017	1.2
FRESENIUS US FINANCE II INC CORP BND 144A	35803QAA5	BB+	2/15/2021	0.1
GENERAL MILLS INC SENIOR CORP BND	370334BU7	BBB+	10/20/2017	0.5
GEORGIA-PACIFIC LLC SENIOR CORP BND 144A	37331NAF8	A+	11/15/2019	2.8
GILEAD SCIENCES INC SENIOR CORP BND	375558AV5	A-	4/1/2019	1.1
GLAXOSMITHKLINE CAPITAL PLC SENIOR CORP BND	377373AB1	A+	5/8/2015	1.5
HALLIBURTON COMPANY SENIOR CORP BND	406216BB6	A	8/1/2016	0.1
HARLEY-DAVIDSON FINANCIAL SENIOR CORP BND 144A	41283LAC9	A-	9/15/2015	3.8
HARLEY-DAVIDSON FINANCIAL SENIOR CORP BND EMTN	USU24652AE65	A-	11/17/2017	2.2
HCA INC SENIOR CORP BND	404121AC9	BBB-	2/15/2020	0.1
HEINEKEN N.V. SENIOR CORP BND	N39427AP9	BBB+	10/1/2015	2.2
HEINEKEN N.V. SENIOR CORP BND 144A	423012AB9	BBB+	10/1/2017	0.6
HERSHEY COMPANY THE CORP BND	427866AS7	A	11/1/2016	0.8
HEWLETT-PACKARD COMPANY CORP BND	428236BL6	BBB+	6/1/2016	0.4
HEWLETT-PACKARD COMPANY SENIOR CORP BND	428236BY8	BBB+	1/14/2019	0.4
HUTCHISON WHAMPOA FIN (CI) LTD SENIOR CORP BND 144A	44841DAA0	A-	10/31/2017	3.1
HUTCHISON WHAMPOA FINANCE 05 L BND CORP	Y38024AB4	A-	6/28/2015	0.2
HUTCHISON WHAMPOA INTERNATIONAL SENIOR CORP BND	USG46747AA27	A-	10/31/2017	1.7
HYUNDAI CAPITAL AMERICA SENIOR CORP BND	Y38168AA1	A-	4/6/2016	0.2
IMPERIAL TOBACCO FIN PLC LOCAL BND	G4721V104	BBB	2/17/2016	0.3
IMPERIAL TOBACCO FIN PLC SENIOR CORP BND 144A	453140AA3	BBB	2/11/2018	0.3
INGREDION INC CORP BND	219023AF5	BBB	11/1/2020	1.4
INTEL CORPORATION CORP BND	458140AH3	A+	10/1/2016	0.3

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INTEL CORPORATION SENIOR CORP BND	458140AL4	A+	12/15/2017	1.9
JOHN DEERE BANK SA CORP BND MTN	XS0640936067	A	6/22/2016	0.5
JOHN DEERE CAPITAL CORP CORP BND MTN	24422EQZ5	A	9/18/2017	0.1
JOHN DEERE CAPITAL CORP SENIOR CORP BND MTN	24422ESH3	A	12/15/2016	0.3
JOHN DEERE CAPITAL CORP SENIOR CORP BND MTN	24422ESN0	A	6/12/2017	0.2
JOHN DEERE CAPITAL CORP SENIOR CORP BND MTN	24422ESR1	A	12/15/2017	2.0
JOHN DEERE CAPITAL CORP SENIOR CORP BND MTN	24422EST7	A	1/16/2018	1.1
JOHNSON & JOHNSON SENIOR CORP BND	478160BF0	AAA	11/28/2016	1.4
KELLOGG COMPANY SENIOR CORP BND	487836BH0	BBB+	5/17/2017	0.9
KIMBERLY-CLARK CORPORATION SENIOR CORP BND	494368BK8	A	5/15/2016	0.4
KINDER MORGAN ENERGY PARTNERS CORP BND	494550AU0	BBB-	2/1/2017	0.5
KINDER MORGAN ENERGY PARTNERS SENIOR CORP BND	494550BR6	BBB-	2/1/2019	0.1
KINDER MORGAN ENERGY PARTNERS SENIOR CORP BND	494550BT2	BBB-	3/1/2021	0.7
KINDER MORGAN HOLDCO LLC SENIOR CORP BND	49456BAE1	BBB-	12/1/2019	1.0
KRAFT FOODS GROUP INC CORP BND	50076QAY2	BBB	6/5/2017	0.4
KRAFT FOODS GROUP INC SENIOR CORP BND	50076QAK2	BBB	6/4/2015	1.3
LABORATORY CORP OF AMER HLDGS CORP BND	50540RAH5	BBB	5/15/2016	0.2
LABORATORY CORP OF AMER HLDGS SENIOR CORP BND	50540RAR3	BBB	2/1/2020	0.6
LENNAR CORPORATION SENIOR CORP BND	526057BU7	BB	11/15/2019	0.1
LINDE FINANCE BV CORP BND EMTN	N52667FM4	A+	12/8/2015	0.2
LVMH MOET HENNESSY LOUIS VUITT SENIOR CORP BND 144A	502441AA6	A+	6/29/2017	2.0
LYONDELLBASELL INDUSTRIES NV SENIOR CORP BND	552081AG6	BBB	4/15/2019	1.5
LYONDELLBASELL INDUSTRIES NV SENIOR CORP BOND	552081AD3	BBB	11/15/2021	0.4
MARATHON OIL CORP SENIOR CORP BND	565849AJ5	BBB	11/1/2015	1.5
MARKS SPENCER CORP BND 144A	57069PAC6	BBB-	12/1/2017	2.2
MARRIOTT INTERNATIONAL INC SENIOR CORP BND	571903AL7	BBB	10/15/2020	0.3
MCKESSON CORP SENIOR CORP BND	581557AY1	BBB+	12/4/2015	1.1
MCKESSON CORP SENIOR CORP BND	581557BD6	BBB+	3/15/2019	0.4
MCKESSON CORP SENIOR CORP BND	58155QAF0	BBB+	3/15/2018	0.6
MDC HOLDINGS INC SENIOR CORP BND	552676AR9	BB+	1/15/2024	0.2
MEDTRONIC INC SENIOR CORP BND	585055BB1	A	2/27/2017	0.2
MEDTRONIC INC SENIOR CORP BND 144A	585055BF2	A	3/15/2020	0.4
MEDTRONIC INC SENIOR CORP BND 144A	585055BK1	A	3/15/2018	0.5
MERCK & CO INC SENIOR CORP BND	58933YAD7	AA	5/18/2016	0.6
METHANEX CORPORATION SENIOR CORP BND	59151KAH1	BBB-	12/15/2019	0.2
MICROSOFT CORP SENIOR CORP BND	594918AS3	AAA	5/1/2018	0.3
MOLSON COORS BREWING CO SENIOR CORP BND	60871RAB6	BBB+	5/1/2017	0.7
MONSANTO COMPANY SENIOR CORP BND	61166WAM3	BBB+	11/15/2018	2.7
MONSANTO COMPANY SENIOR CORP BND	61166WAR2	BBB+	6/30/2017	0.4
MONSANTO COMPANY SENIOR CORP BND	61166WAS0	BBB+	7/15/2019	1.2
MPLX LP SENIOR CORP BND	55336VAA8	BBB-	2/15/2025	0.1
NBCUNIVERSAL MEDIA LLC CORP BND	63946BAD2	A-	4/30/2020	2.0
NEWFIELD EXPL CO SENIOR CORP BND	651290AR9	BBB-	1/1/2026	0.1
NIELSEN FINANCE LLC SENIOR CORP BND 144A	65409QBB7	BB+	4/15/2022	0.1
NISSAN MOTOR ACCEPTANCE CORP SENIOR CORP BND	U65478AG1	A-	3/15/2016	1.0
NISSAN MOTOR ACCEPTANCE CORP SENIOR CORP BND 144A MTN	654742AC9	A-	9/12/2017	0.5
NISSAN MOTOR ACCEPTANCE CORP UNSECURED CORP BND 144A	654740AD1	A-	3/15/2018	1.0
NOVARTIS CAPITAL CORP CORP BND	66989HAC2	AA-	4/24/2015	0.1
NOVARTIS FINANCE SA CORP BND	XS0432810116	AA-	6/15/2016	0.3
ONEOK PARTNERS LP CORP BND	68268NAF0	BBB	2/1/2016	0.3
ORACLE CORPORATION CORP BND	68402LAC8	A+	1/15/2016	0.8
ORACLE CORPORATION SENIOR CORP BND	68389XAN5	A+	10/15/2017	0.1
PACCAR FINANCIAL CORP SENIOR CORP BND	69371RM37	A+	11/17/2017	1.1

description	security identifier	rating	maturity	estimated fair value (\$m)
PACCAR FINANCIAL CORP SENIOR CORP BND	69371RM45	A+	3/9/2018	0.6
PACCAR FINANCIAL CORP SENIOR CORP BND	69371RL87	A+	6/6/2017	0.4
PACCAR FINANCIAL EUROPE BV SENIOR CORP BND EMTN	XS1068865804	A+	5/19/2017	0.1
PAETEC HOLDING CORP SENIOR CORP BND	695459AF4	BB	12/1/2018	0.3
PEARSON DOLLAR FINANCE TWO PLC SENIOR CORP BND 144A	705010AB2	BBB+	5/6/2018	0.8
PENSKE TRUCK LEASING CO SENIOR CORP BND 144A	709599AJ3	BBB-	3/15/2016	0.6
PENSKE TRUCK LEASING CO SENIOR CORP BND 144A	709599AL8	BBB-	7/17/2018	2.6
PENSKE TRUCK LEASING CO SENIOR CORP BND 144A	709599AS3	BBB-	2/1/2022	0.1
PENTAIR FINANCE SA SENIRO CORP BND	709629AC3	BBB	12/1/2015	1.2
PERNOD-RICARD SA CORP BND 144A	714264AA6	BBB-	4/7/2021	0.5
PFIZER INC CORP BND	U71708YX0	AA	6/3/2016	0.3
PFIZER INC CORP BND	717081DB6	AA	3/15/2019	4.1
PFIZER INC SENIOR CORP BND	717081DD2	AA	1/15/2017	1.4
PHILIP MORRIS INTERNATIONAL IN CORP BND	718172AE9	A	9/4/2015	0.2
PHILIP MORRIS INTERNATIONAL IN CORP BND EMTN	U7182VAB9	A	3/24/2016	0.3
PHILIP MORRIS INTERNATIONAL IN SENIOR CORP BND	718172BN8	A	11/9/2017	1.1
PHILIP MORRIS INTERNATIONAL IN SENIOR CORP BND	718172AS8	A	8/21/2017	0.6
PHILLIPS 66 CORP BND	718546AJ3	BBB+	5/1/2017	1.2
PIONEER NAT RES CO CORP BND	723787AG2	BBB-	3/15/2017	0.8
PIONEER NAT RES CO SENIOR CORP BND	723787AE7	BBB-	7/15/2016	1.5
PIONEER NAT RES CO SENIOR CORP BND	723787AK3	BBB-	7/15/2022	0.1
PRAXAIR INC SENIOR CORP BND	74005PBC7	A	11/7/2017	2.2
PRICELINE GROUP INC SENIOR CORP BND	741503AW6	BBB+	3/15/2025	0.3
PROCTER & GAMBLE COMPANY CORP BND	742718DS5	AA-	11/15/2015	0.5
PROCTER & GAMBLE COMPANY SENIOR CORP BND	742718ED7	AA-	11/4/2016	1.8
REGENCY ENERGY PARTNERS LP/REG SENIOR CORP BND	75886AAQ1	BB	10/1/2022	0.9
REYNOLDS AMERICAN INC SENIOR CORP BND	761713AV8	BBB-	10/30/2015	0.4
RIO TINTO FINANCE (USA) LTD CORP BND	767201AJ5	A-	11/2/2015	1.6
RIO TINTO FINANCE (USA) PLC CORP BND	76720AAL0	A-	6/17/2016	1.8
RIO TINTO FINANCE (USA) PLC SENIOR CORP BND	76720AAB2	A-	3/22/2017	0.3
ROCHE HOLDINGS INC CORP BND	XS0415624120	AA	3/4/2016	0.2
ROCHE HOLDINGS INC SENIOR CORP BND 144A	771196BA9	AA	9/30/2019	3.3
ROCHE HOLDINGS INC SENIOR CORP BND 144A	771196BD3	AA	9/29/2017	1.1
ROCHE HOLDINGS INC SENIOR CORP BND MTN	XS1197832089	AA	3/13/2020	1.3
ROCKWELL AUTOMATION INC SENIOR CORP BND	773903AF6	A	3/1/2020	0.1
ROCKWELL COLLINS INC. SENIOR CORP BND	774341AD3	A-	12/15/2016	2.4
ROPER IND INC. SENIOR CORP BND	776696AF3	BBB	10/1/2018	0.5
RYDER SYSTEM INC. SENIOR CORP BND MTN	78355HJV2	BBB	11/15/2018	0.1
RYDER SYSTEM INC. SENIOR CORP BND MTN	78355HJY6	BBB	3/2/2020	1.2
SABMILLER HOLDINGS INC SENIOR CORP BND 144A	78573AAB6	A-	1/15/2017	2.5
SAINT GOBAIN LOCAL BND EMTN	F2005MDP8	BBB	9/30/2015	0.3
SALLY HOLDINGS LLC/SALLY CAPIT SENIOR CORP BND	79546VAH9	BB+	11/15/2019	0.2
SANOFI SENIOR CORP BND	801060AB0	AA	4/10/2018	1.3
SANOFI SENIOR CORP BND EMTN	F5548NBE0	AA	5/18/2016	0.3
SCHLUMBERGER GER INV CORP BND 144A	806854AA3	AA-	9/14/2016	0.7
SCHLUMBERGER GER INV SENIOR CORP BND 144A	806854AE5	AA-	8/1/2017	0.6
SCHLUMBERGER NORGE AS CORP BND 144A	80685PAC2	AA-	9/14/2016	0.8
SCHLUMBGR FIN CORP BND MTN	N7790AHV6	AA-	12/1/2015	0.5
SHELL INTERNATIONAL FINANCE BV CORP BND	822582AQ5	AA	6/28/2015	0.8
SHELL INTERNATIONAL FINANCE BV SENIOR CORP BND	822582AU6	AA	12/4/2015	1.4
SHELL INTERNATIONAL FINANCE BV SENIOR CORP BND EMTN	N811ATAB6	AA	2/9/2016	0.5
SIEMENS FINANCEIERINGSMAATS NV LOCAL BND MTN	N8192LAH2	A+	2/20/2017	0.2
SIEMENS FINANCIERINGSMAATSCHAP SENIOR CORP BND MTN	N7993YBD5	A+	3/16/2016	2.9

description	security identifier	rating	maturity	estimated fair value (\$m)
SPECTRA ENERGY PARTNERS LP SENIOR CORP BND	84756NAC3	BBB	9/25/2018	1.4
STARBUCKS CORP SENIOR CORP BND	855244AE9	A-	12/5/2016	0.4
SUTTER HEALTH CORP BND	86944BAA1	AA-	8/15/2053	4.4
SYSCO CORP SENIOR CORP BND	871829AR8	A-	10/2/2017	3.4
SYSCO CORP SENIOR CORP BND	871829AS6	A-	10/2/2019	0.3
TAKEDA PHARMACEUTICAL CO LTD UNSECURED CORP BND 144A	874060AB2	A+	3/17/2017	1.7
TELEFONICA EMISIONES SAU SENIOR CORP BND	87938WAS2	BBB	6/23/2017	2.0
TELSTRA CORPORATION LIMITED CORP BND	Q8975PBU3	A	3/21/2017	0.2
TELSTRA CORPORATION LIMITED CORP BND	Q8975PBL3	A	7/24/2015	0.1
TENNESSEE GAS PIPELINE CO LLC CORP BND	880451AY5	BBB-	2/1/2016	0.4
TEXAS INSTRUMENTS INCORPORATED SENIOR CORP BND	882508AT1	A+	8/3/2015	1.1
THERMO FISHER SCIENTIFIC INC CORP BND	883556BA9	BBB	8/15/2016	3.5
THERMO FISHER SCIENTIFIC INC SENIOR CORP BND	883556BD3	BBB	2/1/2017	0.1
THOMSON REUTERS CORPORATION SENIOR CORP BND	884903BL8	BBB+	5/23/2016	1.2
TIME WARNER CABLE INC CORP BND	88732JAH1	BBB	5/1/2017	1.7
TOTAL CAPITAL INTERNATIONAL SA CORP BND	89153VAA7	AA-	2/17/2017	1.0
TOTAL CAPITAL INTERNATIONAL SA CORP BND	89153VAC3	AA-	6/28/2017	2.4
TOTAL CAPITAL INTERNATIONAL SA SENIOR CORP BND	89153VAD1	AA-	1/25/2016	3.5
TOTAL CAPITAL S.A. CORP BND	89152UAE2	AA-	3/15/2016	1.6
TOTAL CAPITAL S.A. LOCAL BND	F9208ZKA4	AA-	5/19/2015	0.2
TOYOTA MOTOR CREDIT CORP SENIOR CORP BND	89236TAL9	AA-	5/17/2016	3.0
TOYOTA MOTOR CREDIT CORP SENIOR CORP BND EMTN	U89233TZ0	AA-	8/1/2017	0.2
TOYOTA MOTOR CREDIT CORP SENIOR CORP BND MTN	89233P5S1	AA-	1/12/2017	0.3
TOYOTA MOTOR CREDIT CORP SENIOR CORP BND MTN	89236TBH7	AA-	5/16/2017	0.8
TOYOTA MOTOR CREDIT CORP SENIOR CORP BND MTN	89236TCA1	AA-	1/12/2018	1.3
TRANSCANADA PIPELINES LIMITED SENIOR CORP BND	89352HAJ8	A-	6/30/2016	3.0
TRANSCANADA PIPELINES LIMITED SENIOR CORP BND	89352HAN9	A-	1/12/2018	0.2
TRANSCANADA PIPELINES LIMITED SENIOR CORP BND	89352HAH2	A-	1/15/2016	1.9
TRANSOCEAN INC CORP BND	893830BA6	BB+	12/15/2016	0.5
TRANSOCEAN INC SENIOR CORP BND	893830BD0	BB+	10/15/2017	0.5
TRW AUTOMOTIVE INC. CORP BND 144A	87264MAB5	BBB-	3/15/2017	1.9
TYCO ELECTRONICS GROUP SA SENIOR CORP BND	902133AR8	A-	8/1/2024	0.3
TYCO INTERNATIONAL FINANCE SA CORP BND	902118BN7	BBB+	10/15/2015	0.3
UAL_12-2A CORP BND	902552AB4	A-	5/1/2018	0.6
UNILEVER CAPITAL CORP SENIOR CORP BND	904764AP2	A+	8/2/2017	3.3
UNITED TECHNOLOGIES CORPORATN CORP BND	913017BH1	A	5/1/2015	0.7
US AIRWAYS P-T TR SECURED CORP BND	90345WAD6	A	12/3/2026	1.1
VALERO ENERGY CORPORATION SENIOR CORP BND	91913YAS9	BBB	3/15/2025	0.2
VALSPAR CORPORATION (THE) SENIOR CORP BND	920355AH7	BBB	2/1/2025	0.2
VERIZON COMMUNICATIONS INC SENIOR CORP BND	92343VBF0	BBB+	11/1/2017	2.0
VERIZON COMMUNICATIONS INC SENIOR CORP BND	92343VBL7	BBB+	9/15/2016	1.2
VERIZON COMMUNICATIONS INC SENIOR CORP BND	92343VBM5	BBB+	9/14/2018	2.1
VERIZON COMMUNICATIONS INC SENIOR CORP BND	92343VBN3	BBB+	9/15/2016	2.1
VERIZON COMMUNICATIONS INC SENIOR CORP BND	92343VBQ6	BBB+	9/15/2020	0.9
VERIZON COMMUNICATIONS INC SENIOR CORP BND	92343VCE2	BBB+	6/9/2017	1.0
VERIZON COMMUNICATIONS INC SENIOR CORP BND	92343VCH5	BBB+	2/21/2020	6.8
VIACOM INC CORP BND	92553PAG7	BBB	4/1/2017	0.9
VOLKSWAGEN GROUP OF AMERICA FI SENIOR CORP BND	XS1139231721	A	11/20/2017	2.4
VOLKSWAGEN GROUP OF AMERICA FI SENIOR CORP BND 144A	928668AF9	A	11/20/2017	0.3
VOLKSWAGEN INTERNATIONAL FINAN CORP BND 144A	N9373NGQ1	A	4/1/2016	0.9
VOLKSWAGEN INTERNATIONAL FINAN SENIOR CORP BND EMTN	N9373NHH0	A	5/15/2017	0.2
VW CREDIT INC SENIOR CORP BND EMTN	U9291NAP0	A	10/13/2016	0.2
WALGREENS BOOTS ALLIANCE INC SENIOR CORP BND	931427AA6	BBB	11/18/2019	3.7

description	security identifier	rating	maturity	estimated fair value (\$m)
WALGREENS BOOTS ALLIANCE INC SENIOR CORP BND	931427AE8	BBB	11/17/2017	0.3
WAL-MART STORES INC SENIOR CORP BND	931142DE0	AA	4/11/2016	1.6
WAL-MART STORES INC SENIOR CORP BND	931142DN0	AA	4/21/2017	2.5
WALT DISNEY COMPANY (THE) SENIOR CORP BND MTN	25468PCV6	A	12/1/2017	1.7
WEATHERFORD INTERNATIONAL LTD CORP BND	947075AF4	BBB-	3/1/2019	0.1
WESFARMERS LTD SENIOR CORP BND 144A	950840AC2	A-	3/20/2018	0.7
WESTERN GAS PARTNERS LP SENIOR CORP BND	958254AC8	BBB-	8/15/2018	1.1
WHIRLPOOL CORPORATION SENIOR CORP BND	963320AP1	BBB	3/1/2017	0.4
WILLIAMS PARTNERS LP CORP BND	96950HAD2	BBB	2/1/2017	0.4
WILLIAMS PARTNERS LP SENIOR CORP BND	96949LAA3	BBB	3/15/2022	0.2
WM WRIGLEY JR CO SENIOR CORP BND 144A	982526AV7	A-	10/21/2019	0.4
WM WRIGLEY JR CO SENIOR CORP BND 144A	982526AR6	A-	10/21/2016	0.2
WYNDHAM WORLDWIDE CORP SENIOR CORP BND	98310WAK4	BBB-	3/1/2018	1.6
WYNN MACAU LTD SENIOR CORP BND 144A	98313RAA4	BB	10/15/2021	1.6
XSTRATA FINANCE (CANADA) LTD SENIOR CORP BND 144A	98417EAU4	BBB	10/25/2017	2.9
XYLEM INC/NY SENIOR CORP BND	98419MAA8	BBB	9/20/2016	0.4
				<hr/>
				360.0
corporate bonds - financials				
ABBEY NATIONAL TREASURY SERVIC CORP BND	G00190GL9	AAA	10/14/2016	0.2
ABBEY NATIONAL TREASURY SERVIC SECURED LOCAL BND EMTN	G0054BFD0	AAA	10/5/2017	0.3
ABBEY NATIONAL TREASURY SERVIC SENIOR CORP BND	002799AL8	A	8/23/2018	0.2
ABBEY NATIONAL TREASURY SERVIC SENIOR CORP BND	002799AR5	A	9/29/2017	1.2
ABN AMRO BANK NV SENIOR CORP BND 144A	00080QAE5	A	6/6/2016	0.5
ABN AMRO BANK NV SENIOR CORP BND 144A	00084DAG5	A	10/30/2018	1.6
ABN AMRO BANK NV SENIOR CORP BND 144A	00084DAH3	A	10/28/2016	3.0
ACE INA HOLDINGS INC CORP BND	00440EAN7	A+	11/23/2015	0.3
AETNA INC SENIOR CORP BND	00817YAN8	A	3/15/2019	3.2
ALEXANDRIA REAL EST EQ INC SENIOR CORP BND	015271AF6	BBB-	1/15/2020	2.5
AMERICAN EXPRESS COMPANY CORP BND	025816AX7	BBB+	8/28/2017	0.6
AMERICAN EXPRESS CREDIT CORP CORP BND MTN	0258M0DC0	A-	9/19/2016	0.6
AMERICAN EXPRESS CREDIT CORP SENIOR CORP BND	0258M0DM8	A-	6/5/2017	0.6
AMERICAN EXPRESS CREDIT CORP SENIOR CORP BND MTN	0258M0DE6	A-	6/12/2015	0.3
ANZ NATIONAL INTERNATIONAL LTD SENIOR CORP BND EMTN	G0464SAE0	AA-	12/5/2016	0.2
ARC PROPERTIES OPERATING PARTN SENIOR CORP BND	03879QAB0	BB+	2/6/2017	2.0
AUST & NZ BANK GROUP LOCAL BND 144A	05252EAB9	AAA	10/6/2015	2.4
AUST & NZ BANK GROUP SENIOR CORP BND EMTN	Q0954QNJ5	AA-	3/10/2017	0.1
AUSTRALIA & NEW ZEALAND BANKIN SENIOR CORP BND	05253JAB7	AA-	2/12/2016	2.6
AUSTRALIA & NEW ZEALAND BANKIN SENIOR CORP BND	05253JAH4	AA-	1/16/2018	1.3
AUSTRALIA & NEW ZEALAND BANKIN SUB CORP BND 144A	052528AH9	BBB+	3/19/2024	0.4
AXIS SPECIALTY FINANCE PLC SENIOR CORP BND	05464HAA8	A-	4/1/2019	0.1
AXIS SPECIALTY FINANCE LLC CORP BND	05463HAA9	A-	6/1/2020	0.8
BANCO SANTANDER CHILE SENIOR CORP BND 144A	05967PAE4	A	4/11/2017	1.3
BANK OF AMERICA CORP SENIOR CORP BND	06050TLR1	A	11/14/2016	2.1
BANK OF AMERICA CORP SENIOR CORP BND	06051GEX3	A-	1/15/2019	0.4
BANK OF AMERICA CORP SENIOR CORP BND MTN	06051GES4	A-	1/11/2016	0.6
BANK OF AMERICA CORP SENIOR CORP BND MTN	06051GEU9	A-	1/11/2023	0.3
BANK OF AMERICA CORP SENIOR CORP BND MTN	06051GFF1	A-	4/1/2024	0.2
BANK OF MONTREAL CORP BND 144A	063679ZT4	AAA	1/30/2017	2.6
BANK OF MONTREAL SENIOR CORP BND MTN	06366RPR0	A+	7/15/2016	1.0
BANK OF NOVA SCOTIA CORP BND 144A	06415CAA7	AAA	8/3/2016	0.5
BANK OF NOVA SCOTIA SECURED LOCAL BND 144A	06415CAE9	AAA	3/22/2017	1.5
BANK OF NOVA SCOTIA SENIOR CORP BND	064159CQ7	A+	7/15/2016	1.6
BANK OF NOVA SCOTIA SENIOR CORP BND	064159CU8	A+	10/30/2018	1.5

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BANK OF NOVA SCOTIA SENIOR CORP BND	064159FK7	A+	7/21/2017	0.3
BANK OF SCOTLAND PLC CORP BND 144A	40411EAB4	AAA	2/21/2017	1.7
BANK OF TOKYO MITSUBISHI UFJ L SENIOR CORP BND 144A	064255AW2	A+	3/10/2024	0.3
BANK OF TOKYO-MITSUBISHI UFJ L SENIOR CORP BND	J0423YBL7	A+	3/10/2017	1.2
BANK OF TOKYO-MITSUBISHI UFJ L SENIOR CORP BND 144A	064255AP7	A+	9/9/2016	0.3
BANK OF TOKYO-MITSUBISHI UFJ L SENIOR CORP BND 144A	064255AU6	A+	3/10/2019	0.3
BANK OF TOKYO-MITSUBISHI UFJ L SENIOR CORP BND 144A	064255AQ5	A+	9/9/2018	2.3
BANK OF TOKYO-MITSUBISHI UFJ L UNSEC CORP BND	USJ0423YBT04	A+	9/8/2017	1.7
BARCLAYS BANK PLC SENIOR CORP BND	06739FHT1	A	2/20/2019	0.4
BARCLAYS PLC SENIOR CORP BND	06738EAD7	BBB	11/8/2019	4.5
BB&T CORP SENIOR CORP BND	07330NAK1	A	10/1/2017	0.8
BEAR STEARNS COMPANIES LLC/THE CORP BND	073902PR3	A	10/2/2017	3.3
BERKSHIRE HATHAWAY FINANC CORP SENIOR CORP BND	084664BX8	AA	8/15/2016	3.1
BERKSHIRE HATHAWAY INC SENIOR CORP BND	084670BG2	AA	2/11/2016	0.3
BLACKROCK INC. CORP BND	09247XAK7	AA-	6/1/2015	0.3
BNP PARIBAS SA SENIOR CORP BND	F1065LDU8	A+	9/16/2016	0.4
BNZ INTERNATIONAL FUNDING LIMI SENIOR CORP BND EMTN	G1204FHZ7	AA-	3/8/2017	0.3
BPCE SA SENIOR CORP BND	05578BAB2	A	12/10/2018	1.4
BPCE SA SENIOR CORP BND MTN	05578DAR3	A	1/27/2020	4.0
BPCE SA SUB CORP BND 144A	05578QAA1	BBB	10/22/2023	0.2
BRANCH BKG & TR CO CORP BND	10513KAB0	A-	9/13/2016	0.4
BRANCH BKG & TR CO CORP BND	07330NAG0	A	12/1/2016	1.4
BRANCH BKG & TR CO SENIOR CORP BND	07330NAH8	A	4/3/2017	0.2
CAISSE CENTRALE DESJARDINS SECURED LOCAL BND 144A	12800UAL4	AAA	3/6/2017	1.1
CAPITAL ONE BANK USA NA SENIOR CORP BND	140420NG1	BBB+	2/13/2017	0.6
CAPITAL ONE BANK USA NA SENIOR CORP BND	140420NL0	BBB+	6/5/2017	0.4
CAPITAL ONE FINANCIAL CORP CORP BND	14040HAX3	BBB	7/15/2016	0.7
CAPITAL ONE NA SENIOR CORP BND	14042E4L1	BBB+	2/5/2018	0.7
CBL & ASSOCIATES LP SENIOR CORP BND	12505JAB9	BBB-	10/15/2024	0.1
CIGNA CORP CORP BND	125509BR9	A	11/15/2016	0.4
CITIGROUP INC CORP BND	172967EM9	A-	11/21/2017	0.7
CITIGROUP INC SENIOR CORP BND	172967JE2	A-	11/24/2017	0.4
COMERICA INCORPORATED SENIOR CORP BND	200340AP2	A-	5/23/2019	0.5
COMMONWEALTH BANK AUSTRALIA CORP BND	Q2694VJU5	AA-	11/10/2016	0.7
COMMONWEALTH BANK AUSTRALIA SENIOR CORP BND	20271RAG5	AA-	9/8/2017	2.0
COMMONWEALTH BANK OF AUSTRALIA CORP BND	20271RAC4	AA-	9/18/2017	0.3
COMMONWEALTH BANK OF AUSTRALIA SENIOR CORP BND	20271RAE0	AA-	3/13/2017	0.2
CREDIT AGRICOLE SA SUB CORP BND 144A	225313AF2	BBB	3/17/2025	0.2
CREDIT AGRICOLE SA/LONDON SENIOR CORP BND 144A	22532LAF1	A	4/15/2016	2.9
CREDIT AGRICOLE SA/LONDON SENIOR CORP BND 144A	22532LAL8	A	4/15/2019	1.6
CREDIT AGRICOLE SA/LONDON UNSECURED CORP BND 144A	22533DZA8	A	10/1/2017	0.3
CREDIT SUISSE FIRST BOSTON CORP BND	22546QAD9	BBB	1/14/2020	0.2
CREDIT SUISSE GG CREDIT SUISSE AG	G2539DAG5	AAA	10/18/2018	0.2
CREDIT SUISSE GG LOCAL BND EMTN	G2539DAE0	AAA	12/1/2015	0.2
CREDIT SUISSE GG SECURED LOCAL BND	XS0732551550	AAA	1/18/2017	0.3
CREDIT SUISSE NEW YORK NY SENIOR CORP BND	22546QAL1	A	5/26/2017	2.3
CREDIT SUISSE NEW YORK NY SENIOR CORP BND	22546QAR8	A	10/29/2021	0.8
CREDIT SUISSE NEW YORK NY Unsecured CORP BND 144A	22546DAA4	BBB	8/8/2023	2.5
DDR CORP CORP BND	251591AY9	BBB-	4/15/2018	0.3
DDR CORP SENIOR CORP BND	251591AU7	BBB-	4/1/2017	0.6
DEUTSCHE ANNINGTON FINANCE BV SENIOR CORP BND 144A	25155FAA4	BBB+	10/2/2017	1.0
DISCOVER FINANCIAL SERVICES CORP BND	254709AD0	BBB-	6/12/2017	0.4
DISCOVER FINANCIAL SERVICES SENIOR CORP BND	254709AG3	BBB-	4/27/2022	0.9

description	security identifier	rating	maturity	estimated fair value (\$m)
DNB BOLIGKREDITT AS CORP BND 144A	25600WAA8	AAA	10/14/2015	1.6
DNB BOLIGKREDITT AS CORP BND 144A	25600WAB6	AAA	3/29/2016	6.8
DNB BOLIGKREDITT AS SECURED CORP BND	R1815VBJ3	AAA	1/20/2017	0.2
DUKE REALTY LP CORP BND	26441YAM9	BBB	2/15/2017	0.3
ENDURANCE SPECIALTY HLDGS LTD. CORP BND	29267HAB5	BBB+	10/15/2015	0.2
FIFTH THIRD BANK SENIOR CORP BND	31677QBA6	A-	6/1/2017	2.5
FRANKLIN RESOURCES INC SENIOR CORP BND	354613AH4	AA-	9/15/2017	1.8
GE CAPITAL EUROPEAN FUNDING SENIOR CORP BND EMTN	XS0626808496	AA+	6/15/2017	0.2
GE CAPITAL UK FUNDING SENIOR CORP BND EMTN	G3775BLK9	AA+	5/9/2016	0.3
GENERAL ELECTRIC CAPITAL CORP SECURED CORP BND	36962G6P4	AA+	12/11/2019	0.3
GENERAL ELECTRIC CAPITAL CORP SENIOR CORP BND MTN	36962G7J7	AA+	5/15/2017	2.6
GENERAL ELECTRIC CAPITAL CORP SENIOR CORP BND MTN	36962G7M0	AA+	1/9/2020	2.6
GMAC INTERNATIONAL FINANCE BV CORP BND	N3592XB90	BB+	4/21/2015	2.2
GOLDMAN SACHS GROUP INC/THE CORP BND	38141GFM1	A-	4/1/2018	3.9
GOLDMAN SACHS GROUP INC/THE SENIOR CORP BND	38148LAB2	A-	4/23/2020	2.3
GOLDMAN SACHS GROUP INC/THE SENIOR CORP BND MTN	38141EB73	A-	11/15/2018	0.6
GOLDMAN SACHS GROUP INC/THE SENIOR CORP BND MTN	38141EB81	A-	11/29/2023	3.7
HARTFORD FINANCIAL SERVICES GR SENIOR CORP BND	416518AA6	BBB	10/15/2017	0.2
HCP INC SENIOR CORP BND	40414LAF6	BBB+	2/1/2019	1.8
HCP INC SENIOR CORP BND	421915EJ4	BBB+	1/30/2017	0.4
HEALTH CARE REIT INC SENIOR CORP BND	42217KAZ9	BBB	3/15/2018	0.2
HEALTH CARE REIT INC SENIOR CORP BND	42217KBC9	BBB	1/15/2024	0.1
HSBC BANK PLC SENIOR CORP BND	G4637EFT7	AA-	6/28/2015	0.5
HSBC HOLDINGS PLC CAPSEC CORP BND	404280AS8	BBB-	12/31/2049	2.1
HSBC USA INC SENIOR CORP BND	40428HPL0	A	11/13/2017	1.5
HUMANA INC SENIOR CORP BND	444859BC5	BBB+	10/1/2019	1.8
HUNTINGTON NATIONAL BANK THE SENIOR CORP BND	446438RF2	BBB+	11/20/2016	0.4
ING BANK NV CORP BND 144A	449786AR3	A	9/25/2015	1.2
ING BANK NV SENIOR CORP BND	N4578OCR7	A	9/25/2015	0.9
ING BANK NV SENIOR CORP BND	44987DAB2	A	3/16/2018	1.2
ING BANK NV SENIOR CORP BND 144A	449786AX0	A	3/7/2016	0.7
ING BANK NV SENIOR CORP BND 144A	44987CAB4	A	3/16/2018	5.3
ING BANK NV SENIOR CORP BND EMTN	N4581YAB5	A	12/23/2016	0.2
JPMORGAN CHASE & CO CORP BND	46625HJD3	A	1/24/2022	2.2
JPMORGAN CHASE & CO CORP BND	46625HHL7	A	4/23/2019	0.2
JPMORGAN CHASE & CO SENIOR CORP BND	46625HJS0	A	1/28/2019	1.2
JPMORGAN CHASE & CO SENIOR CORP BND	46625HKB5	A	1/23/2020	1.2
JPMORGAN CHASE & CO SENIOR CORP BND	46625HKA7	A	1/23/2020	1.3
JPMORGAN CHASE & CO SENIOR CORP BND MTN	46623EJR1	A	10/15/2015	1.2
JPMORGAN CHASE & CO SENIOR CORP BND MTN	46623EKD0	A	3/1/2018	0.2
KEY BANK NATIONAL ASSOCIATION SENIOR CORP BND	49327M2J2	A-	11/25/2016	0.8
KILROY REALTY LP SENIOR CORP BND	49427RAJ1	BBB-	1/15/2023	0.2
KIMCO REALTY CORPORATION SENIOR CORP BND MTN	49446XAA4	BBB+	2/1/2018	1.5
KKR GROUP FINANCE CO CORP BND 144A	48248NAA8	A	9/29/2020	0.1
LANDESBANK BADEN-WUERTTEMBERG SECURED LOCAL BND EMTN	DE000LB01RW6	AAA	3/5/2018	3.0
LLOYDS BANK PLC CORP BND EMTN	XS0740795041	A	2/2/2017	0.2
LLOYDS BANK PLC CORP BND MTN	XS0539845171	A	9/7/2015	0.1
LLOYDS BANK PLC CORP BND MTN	G4719XSX3	AAA	4/6/2016	0.3
LLOYDS BANK PLC SENIOR CORP BND	53944VAC3	A	3/16/2018	2.5
MACQUARIE BANK LTD SENIOR CORP BND 144A	55608PAK0	A	10/27/2017	1.6
MACQUARIE BANK LTD SENIOR CORP BND 144A	55608PAM6	A	1/21/2020	0.3
MACQUARIE BANK LTD SENIOR CORP BND 144A MTN	55608PAE4	A	3/24/2017	2.4
MANUFACTURERS AND TRADERS TRUS SENIOR CORP BND	55279HAH3	A	7/25/2017	0.8

description	security identifier	rating	maturity	estimated fair value (\$m)
METLIFE INC SENIOR CORP BND	59156RBK3	A-	12/15/2017	1.4
MITSUBISHI UFJ TRUST AND BANKI SENIOR CORP BND 144A	60682VAB6	A+	10/16/2019	7.8
MIZUHO BANK LTD SENIOR CORP BND 144A	60688XAJ9	A+	9/25/2017	1.6
MORGAN STANLEY CORP BND	61747YCG8	A-	5/13/2019	1.5
MORGAN STANLEY CORP BND	61747YDD4	A-	4/29/2016	0.6
MORGAN STANLEY CORP BND	61747YCM5	A-	1/26/2020	0.3
MORGAN STANLEY CORP BND MTN	6174466Q7	A-	4/1/2018	3.9
MORGAN STANLEY SENIOR CORP BND	61746BDN3	A-	1/24/2019	1.1
MPT OPT PARTNER CORP BND	55342UAD6	BBB-	2/15/2022	0.1
MUFG UNION BANK NA CORP BND	90520EAE1	A+	6/16/2017	0.7
MUFG UNION BANK NA SENIOR CORP BND	90521APH5	A+	9/26/2016	1.9
NATIONAL AUSTRALIA BANK LTD SENIOR CORP BOND MTN	6325C1CA5	AA-	6/30/2017	3.6
NATIONAL AUSTRALIA BNK LIMITED SENIOR CORP BND	6325C1BW8	AA-	3/17/2017	0.3
NATIONAL BK OF CANADA CORP BND 144A	63307EAB3	AAA	10/19/2016	1.7
NATIONWIDE BUILDING SOCIETY SECURED CORP BND EMTN	G63983M26	AAA	9/14/2015	0.2
NORDEA BANK AB CORP BND	XS0489825223	AA-	2/24/2017	0.2
NORDEA BANK AB CORP BND 144A	65557FAA4	A-	5/13/2021	1.8
NORDEA BANK AB JR SUB CORP BND 144A	65557CAN3	BBB	12/31/2049	1.0
NORDEA BANK AB SENIOR CORP BND	65557DAG6	AA-	4/4/2017	1.4
NORDEA BANK AB SENIOR CORP BND EMTN	XS0590179692	AA-	2/11/2016	0.2
NORDEA BANK FINLAND PLC SECURED LOCAL BND EMTN	X5865HBP3	AAA	9/2/2016	0.3
NORDLB GIRZ SECURED LOCAL BND 144A	65556GAD7	AAA	2/5/2019	0.6
NY LIFE GLOBAL FUNDING CORP BND 144A	64952WBF9	AA+	5/15/2017	1.5
PNC BANK NATIONAL ASSOCIATION SENIOR CORP BND	69349LAP3	A	11/1/2016	0.6
PNC BANK NATIONAL ASSOCIATION SENIOR CORP BND	69353RDZ8	A	10/18/2019	5.1
PRICOA GLOBAL FUND SECURED CORP BND	74153XAQ0	A+	8/18/2017	2.9
RABOBANK NEDERLAND NV CORP BND	N72785AV5	A+	4/21/2017	0.3
RABOBANK NEDERLAND NV CORP BND MTN	N7277KAG6	A+	9/10/2015	0.6
RABOBANK NEDERLAND NV CORP LOCAL BND MTN	N727ACBD6	A+	5/5/2016	0.2
RABOBANK NEDERLAND NV SENIOR CORP BND	21688AAA0	A+	1/14/2019	0.3
RABOBANK NEDERLAND NV SENIOR CORP BND	74977EPZ0	A+	3/19/2018	2.2
REALTY INCOME CORP SENIOR CORP BND	756109AM6	BBB+	1/31/2018	0.6
REGIONS FINANCIAL CORPORATION SENIOR CORP BND	7591EPAJ9	BBB	5/15/2018	0.2
RELIANCE STANDARD LIFE GLOBAL SECURED CORP BND 144A	75951AAB4	A+	1/15/2020	5.5
RETAIL OPPORTUNITY INVESTMENTS SENIOR CORP BND	76132FAA5	BBB-	12/15/2023	0.1
ROYAL BANK OF CANADA SECURED LOCAL BND	78011DAF1	AAA	10/1/2018	1.8
ROYAL BANK OF CANADA SENIOR CORP BND MTN	78010UBZ9	AA-	9/9/2016	0.7
ROYAL BANK OF CANADA SENIOR CORP BND MTN	78010UD20	AA-	6/16/2017	1.8
ROYAL BANK OF CANADA SENIOR CORP BND MTN	78008SPH3	AA-	10/30/2015	0.3
ROYAL BANK OF SCOTLAND GRP PLC CORP BND 144A	780097AS0	B+	12/31/2049	0.1
ROYAL BANK OF SCOTLAND PLC CORP BND	78010XAE1	A-	8/24/2020	0.1
ROYAL BANK OF SCOTLAND PLC CORP BND	78009PCC3	A-	3/16/2016	1.0
ROYAL BANK OF SCOTLAND PLC SECURED LOCAL BND EMTN	G768JBCK4	AAA	9/8/2015	0.5
ROYAL BANK OF SCOTLAND PLC SUB CORP BND EMTN	G7S86ZBZ9	BB+	3/16/2022	0.5
SANTANDER HOLDINGS USA INC CORP BND	80282KAC0	BBB	8/27/2018	0.4
SANTANDER HOLDINGS USA INC SENIOR CORP BND	80282KAB2	BBB	9/24/2015	0.2
SELECT INCOME REIT SENIOR CORP BND	81618TAB6	BBB-	2/1/2020	1.4
SENIOR HOUSING PROPERTIES TRUS SENIOR CORP BND	81721MAJ8	BBB-	5/1/2019	0.2
SIMON PROPERTY GROUP LP SENIOR CORP BND	828807CJ4	A	9/15/2017	0.7
SKANDINAVISKA ENSKILDA BANKEN SECURED LOCAL BND 144A	83051GAA6	AAA	5/29/2018	2.9
SKANDINAVISKA ENSKILDA BANKEN SECURED LOCAL BND EMTN	XS0580613106	AAA	1/20/2016	0.1
SKANDINAVISKA ENSKILDA BANKEN SENIOR CORP BND EMTN	W8180SLL0	A+	9/1/2015	0.1
SLM CORP CORP BND	78442FEK0	BB	1/25/2016	1.3

description	security identifier	rating	maturity	estimated fair value (\$m)
SOCIETE GENERALE SA SENIOR CORP BND MTN	83368RAC6	A	10/12/2017	0.3
SOUND PT CLO VIII LTD / SOUND CORP BND 144A	83609EAC4	AAA	4/15/2027	5.6
SPAREBNK 1 BOLIG SECURED LOCAL BND 144A	84650WAB2	AAA	5/27/2016	0.9
STATE STREET BANK AND TRUST CO CORP BND	85744NAA9	A+	1/15/2016	1.7
STD CHARTERED BANK SENIOR CORP BND	XS1107562677	A	9/8/2017	1.2
SUMITOMO MITSUI BANKING CORP SENIOR CORP BND	865622BG8	A+	1/10/2019	1.8
SUMITOMO MITSUI FINANCIAL GROU SUB CORP BND 144A	86562MAA8	BBB+	4/2/2024	0.3
SVENSKA HANDELSBANKEN AB SENIOR CORP BND	86960BAA0	AA-	7/12/2016	0.5
SVENSKA HANDELSBANKEN AB SENIOR CORP BND	86960BAE2	AA-	1/25/2019	0.7
SVENSKA HANDELSBANKEN AB SENIOR CORP BND	86960BAF9	AA-	9/23/2016	1.5
SVENSKA HANDELSBANKEN AB SENIOR CORP BND	86960BAD4	AA-	3/21/2016	1.5
SVENSKA HANDELSBANKEN AB SENIOR CORP BND	W912B3AB8	AA-	2/16/2016	0.3
SVENSKA HANDELSBANKEN AB SENIOR CORP BND EMTN	W90938AT3	AA-	7/6/2015	0.2
SWEDBANK HYPOTEK AB SECURED LOCAL BND	XS0670236842	AAA	8/31/2016	1.2
SWEDBANK HYPOTEK AB SENIOR CORP BND 144A	87020LAD8	AAA	4/5/2017	0.3
SYNCHRONY FINANCIAL SENIOR CORP BND	87165BAA1	BBB-	8/15/2017	0.1
SYNCHRONY FINANCIAL SENIOR CORP BND	87165BAB9	BBB-	8/15/2019	0.1
TD AMERITRADE HLDG CORP SENIOR CORP BND	87236YAE8	A	4/1/2022	0.3
TEACHERS INS & ANN ASSOC OF AM SUB CORP BND 144A	878091BD8	AA-	9/15/2044	0.4
TORONTO-DOMINION BANK/THE CORP BND EMTN	C89117AE2	AA-	5/14/2015	0.1
TORONTO-DOMINION BANK/THE SECURED LOCAL BND 144A	891145TN4	AAA	3/13/2017	2.3
TORONTO-DOMINION BANK/THE SENIOR CORP BND MTN	89114QAL2	AA-	9/9/2016	0.2
TORONTO-DOMINION BANK/THE SENIOR CORP BND MTN	89114QAA1	AA-	5/2/2017	1.3
UBS AG LONDON BRANCH SECURED CORP BND	XS0908533929	AAA	3/24/2016	3.0
UBS AG LONDON BRANCH SECURED LOCAL BOND EMTN	G9216KBR9	AAA	6/6/2016	0.5
UBS AG (STAMFORD BRANCH) CORP BND	90261XEM0	A	12/20/2017	0.3
UBS AG (STAMFORD BRANCH) CORP BND	90261AAB8	BBB	8/17/2022	2.4
UBS AG (STAMFORD BRANCH) SENIOR CORP BND MTN	90261XHC9	A	8/14/2017	1.3
UNIBAIL-RODAMCO SE SENIOR CORP BND EMTN	F9T17DAD8	A	8/1/2018	0.2
UNITEDHEALTH GROUP INCORPORATE SENIOR CORP BND	91324PCF7	A+	12/15/2017	1.3
UNITEDHEALTH GROUP INCORPORATE SENIOR CORP BND	91324PBY7	A+	10/15/2017	1.0
US BANCORP SENIOR CORP BND MTN	91159HHF0	A+	11/15/2018	0.3
US BANK NA/CINCINNATI OH SENIOR CORP BND	90331HMC4	AA-	1/30/2017	0.7
US BANK NA/CINCINNATI OH SENIOR CORP BND	90331HMH3	AA-	9/11/2017	2.1
VENTAS REALTY LP/CAP CRP SENIOR CORP BND	92276MBA2	BBB+	2/15/2018	2.2
VENTAS REALTY LP/CAP CRP SENIOR CORP BND	92277GAA5	BBB+	9/26/2016	0.5
VOYA FINANCIAL INC SENIOR CORP BND	45685EAB2	BBB	7/15/2022	0.8
WELLS FARGO & COMPANY CAPSEC CORP BND	949746RG8	BBB	12/31/2049	0.2
WELLS FARGO & COMPANY SENIOR CORP BND	949746NX5	A+	12/11/2017	0.5
WELLS FARGO & COMPANY SENIOR CORP BND	94974BGB0	A+	9/8/2017	2.3
WESTPAC BANKING CORP SECURED LOCAL BND	Q9T419JR5	AAA	2/16/2016	0.3
WESTPAC BANKING CORP SENIOR CORP BND	961214CC5	AA-	7/30/2018	0.4
WESTPAC BANKING CORP SENIOR CORP BND	961214CK7	AA-	12/1/2017	5.2
WESTPAC BANKING CORP SENIOR CORP BND EMTN	Q9747QBH5	AA-	9/22/2016	0.3
WESTPAC BANKING CORP SENIOR CORP BND EMTN	Q9747SAN9	AA-	5/25/2018	0.2
ZFS FN USA TR II CORP BND 144A	98876YAA8	A	12/15/2065	0.5
				<hr/>
				278.8
corporate bonds - utilities				
AES CORPORATION (THE) SENIOR CORP BND	00130HBV6	BB-	6/1/2019	2.1
ALABAMA POWER COMPANY SENIOR CORP BND	010392FH6	A	10/15/2015	2.0
BERKSHIRE HATHAWAY ENERGY CO SENIOR CORP BND	59562VAW7	BBB+	5/15/2017	1.2
COMMONWEALTH EDISON COMPANY SECURED CORP BND	202795HX1	A-	9/1/2016	0.1
DAYTON POWER AND LIGHT COMPANY SENIOR CORP BND	240019BS7	BBB-	9/15/2016	0.4

description	security identifier	rating	maturity	estimated fair value (\$m)
DOMINION RESOURCES INC SENIOR CORP BND	25746UCA5	BBB+	12/1/2019	0.3
E.ON INTERNATIONAL FINANCE BV SENIOR CORP BND EMTN	XS0385754733	A-	9/8/2015	0.2
GEORGIA POWER COMPANY SENIOR CORP BND	373334JY8	A	8/10/2015	0.4
KENTUCKY UTILITIES COMPANY CORP BND	491674BC0	A-	11/1/2015	0.3
LACLEDE GRP INC. SENIOR CORP BND	505597AC8	BBB+	8/15/2017	1.8
LOUISVILLE GAS & ELEC CO CORP BND	546676AS6	A-	11/15/2015	0.5
MIDAMERICAN ENERGY CO CORP BND	595620AG0	A	7/15/2017	4.2
NATIONAL RURAL UTILITIES COOP SECURED CORP BND	637432MW2	A	1/27/2017	0.6
NEXTERA ENERGY CAPITAL HOLDING SENIOR CORP BND	65339KAF7	BBB+	6/1/2015	0.6
PACIFIC GAS AND ELECTRIC CO CORP BND	694308GN1	BBB	10/15/2018	3.1
SEMPRA ENERGY SENIOR CORP BND	816851AW9	BBB+	3/15/2020	1.9
TRANSALTA CORP SENIOR CORP BND	89346DAG2	BBB-	6/3/2017	0.3
UNITED UTILITIES WATER PLC SENIOR CORP BND MTN	G7973DAE2	BBB+	1/24/2020	0.1
				<u>20.1</u>
<u>corporate bonds - supranationals</u>				
EUROPEAN BK RECONSTR AND DEVL P SENIOR CORP BND MTN	29874QBU7	AAA	4/20/2015	1.8
INTERNATIONAL FINANCE FACILITY SENIOR CORP BND 144A MTN	45951B2A6	AA	7/5/2016	0.4
INTL BANK FOR RECONSTR & DEVP CORP BND EMTN	U9871EHT3	AAA	6/7/2021	0.2
				<u>2.4</u>
<u>fixed income - at FVTPL</u>				
LLOYDS BANK PLC SENIOR CORP BND EMTN	G4S15PKE1	A-	11/9/2015	31.7
				<u>31.7</u>
total fixed income				<u><u>1,673.4</u></u>

**Lancashire Holdings Limited Consolidated
supplemental investment holdings report - equities
31 march 2015
(unaudited)**

description	security identifier	estimated fair value (\$m)
ALLSTATE CORPORATION PFD STK	20002309	0.1
ASHTAD GROUP PLC # GB0000536739	S00536730	0.1
AVIVA PLC # GB0002162385	S02162386	0.5
BABCOCK INTERNATIONAL GROUP PL	S09697038	0.4
BAE SYSTEMS PLC # GB0002634946	S02634947	0.4
BH MACRO LTD CLOSED_END FUND	SB1NP5148	0.1
BLACKROCK GOLD & GENERAL D ACC BLACKROCK GOLD & GENERAL D ACC	BRSC8LTK4	0.2
BLACKROCK WORLD MINING TRUST P CLOSED END FUND	S05774856	0.1
BLUECREST ALLBLUE FUND LTD CLOSED END FUND	SB13YVW41	0.3
BP PLC #GB0007980591	S07980592	0.2
BRITISH AMER TOBACCO PLC #GB0002875804	S02875805	0.3
BRITISH TELECOM PLC # GB0030913577	S30913578	0.6
DIAGEO PLC # GB0002374006	S02374007	0.1
DORIC NIMROD AIR THREE LTD # GG00B92LHN58	SB92LHN57	0.1
DUETSCHER BOERSE AG # DE0005810055	S70219639	0.1
EPIC RECONSTRUCTION PLC CLOSED ENDED FUND	SB4JV7H79	0.6
FINDLAY PARK AMERICAN FUND FINDLAY PARK AMERICAN F-?	BRSF0L786	0.4
FINSBURY WW PHARMA TRST PLCC CLOSED END FUND	S03385309	0.7
FRM CREDIT ALPHA LTD. OPEN ENDED FUND	SBFNWV262	0.0
GLAXOSMITHKLINE PLC #GB0009252882	S09252883	0.4
GOLD BULLION SECURITIES LT GOLD BULLION SECURITIES LTD	SB291NZ30	0.3
GOLDEN PROSPECT PRECIOUS METAL # GG00B1G9T992	SB1G9T990	0.0
GOOGLE	38259P508	0.3
HSBC HOLDINGS PLC # GB0005405286	S05405287	0.3
HSBC INFRASTRUCTURE CO. LTD. CLOSED END FUND	SB0T4LH62	0.3
IMPERIAL TOBACCO GRP PLC # GB0004544929	S04544920	0.2
INTERNATIONAL PUBLIC PARTNERSH # GB00B188SR50	SB188SR59	0.3
INTRCONT HOTELS # GB00BN33FD40	SBN33FD47	0.2
ISAHRES PLC - ISHARES FTSE 100 # IE0005042456	G0803Z104	0.4
ISHARES - ISHARES FTSE 250 # IE00B00FV128	SB00FV127	0.2
ISHARES MSCI JAPAN FUND # IE00BCLWRG39	SBCLWRG30	0.2
ISHARES USD TREASURY BOND 1-3 # IE00B14X4S71	SB1CDM072	0.4
J SAINSBURY PLC # GB00B019KW72	SB019KW71	0.2
JOHN LAING INFRASTRUCTURE FUND CLOSED END FUND	BRSBA99F3	0.5
LLOYDS TSB GROUP PLC # GB0008706128	S08706129	0.2
MASTERCARD INC	57636Q104	0.1
MELROSE INDUSTRIES PLC # GB00BV9FYX34	SBV9FYX31	0.1
MICRO FOCUS INTERNATIONAL PLC # GB00BQY7BX88	SBQY7BX80	0.2
MICROSOFT CORP	594918104	0.2
NB GLOBAL FLOATING RATE INCOME	BRSBY2CY7	0.3
NEXT PLC # GB0032089863	S32089864	0.2
PERSIMMON PLC # GB0006825383	S06825384	0.2
RIO TINTO PLC # GB0007188757	S07188758	0.2

description	security identifier	estimated fair value (\$m)
ROCHE HOLDING AG # CH0012032048	S71103881	0.3
ROYAL DUTCH SHELL PLC # GB00B03MM408	SB03MM404	0.2
SCHRODER JAPAN GROWTH FUND PLC CLOSED END FUND	S08022840	0.3
SMITHS GRP PLC # GB00B1WY2338	SB1WY2335	0.3
SPDR S&P METALS & MINING ETF SPDR S&P OIL & GAS EQUIPMENT & SSE PLC #GB0007908733	78464A748	0.1
STANDARD CHARTERED PLC # GB0004082847	S07908734	0.2
STARWOOD EUROPEAN REAL ESTATE STARWOOD EUROPEAN REAL ESTATI	S04082848	0.2
TULLETT PREBON PLC # GB00B1H0DZ51	SB79WC108	0.2
TWENTYFOUR INCOME FUND LTD CLOSED END FUND	SB1H0DZ51	0.2
TWENTYFOUR SELECT MONTHLY ORD CLOSED_END FUND	SB90J5Z99	0.3
UBS ETF MSCI JAPAN 100% HEDGED	SBJVDZ940	0.2
UNILEVER PLC # GB00B10RZP78	SBF2GX346	0.2
UNITED UTILITIES # GB00B39J2M42	SB10RZP77	0.4
VISA INC	SB39J2M48	0.4
VODAFONE GROUP PLC # GB00BH4HKS39	92826C839	0.1
WAL-MART STORES INC	SBH4HKS32	0.2
WM MORRISON SUPERMARKETS PLC #GB0006043169	931142103	0.1
WPP GROUP PLC # JE00B8KF9B49	S06043160	0.1
	SB8KF9B49	0.4
total equities		15.6