Lancashire Holdings Limited Consolidated
supplementary investment holdings report - fixed inome
31 december 2012
(unaudited)

description	security identifier	rating	maturity	par value (m)	book value ($m)	estimated fair value ($m)
short term investments						
FHLMC AGENCY BND	3134G2BL5	AA+	3/21/2013	0.2	0.2	0.2
UNITED STATES TREASURY GOVT BND	912828AU4	AA+	2/15/2013	0.5	0.5	0.5
UNITED STATES TREASURY TBILL CASH	912795Z61	AAA	3/28/2013	4.6	4.6	4.6
UNITED STATES TREASURY TBILL CASH	9127956R7	AAA	5/30/2013	3.5	3.5	3.5
UNITED STATES TREASURY TBILL CASH	9127957D7	AAA	1/31/2013	1.0	1.0	1.0
UNITED STATES TREASURY TBILL CASH	9127957G0	AAA	2/21/2013	23.0	23.0	23.0
UNITED STATES TREASURY TBILL CASH	9127957H8	AAA	2/28/2013	3.0	3.0	3.0
UNITED STATES TREASURY TBILL CASH	9127957M7	AAA	3/21/2013	10.0	10.0	10.0
UNITED STATES TREASURY TBILL CASH	9127957K1	AAA	9/19/2013	20.2	20.2	20.2
UNITED STATES TREASURY TBILL CASH	912796AK5	AAA	12/12/2013	0.3	0.3	0.3
UNITED STATES TREASURY TBILL CASH	9127957L9	AAA	3/14/2013	17.0	17.0	17.0
UNITED STATES TREASURY TBILL CASH	9127956L0	AAA	5/2/2013	31.4	31.4	31.4
UNITED STATES TREASURY UNITED STATES TREASURY	9127956E6	AAA	3/7/2013	0.1	0.1	0.1
					114.8	114.8
U.S treasuries						
UNITED STATES TREASURY GOVT BND	912828TU4	AA+	10/31/2014	8.4	8.4	8.4
UNITED STATES TREASURY GOVT BND	912828NU0	AA+	8/15/2013	1.6	1.6	1.6
UNITED STATES TREASURY GOVT BND	912828RW2	AA+	12/31/2013	2.4	2.4	2.4
UNITED STATES TREASURY GOVT BND	912828QK9	AA+	2/28/2013	5.9	5.9	5.9
UNITED STATES TREASURY GOVT BND	912828TY6	AA+	11/15/2022	4.8	4.8	4.7
UNITED STATES TREASURY GOVT BND	912828RA0	AA+	6/30/2013	0.2	0.2	0.2
UNITED STATES TREASURY GOVT BND	912828SB7	AA+	1/31/2014	14.4	14.4	14.4
UNITED STATES TREASURY GOVT BND	912828QH6	AA+	2/15/2014	5.5	5.5	5.6
UNITED STATES TREASURY GOVT BND	912828TX8	AA+	11/15/2015	1.0	1.0	1.0
UNITED STATES TREASURY GOVT BND	912828SG6	AA+	2/28/2014	17.1	17.0	17.1
UNITED STATES TREASURY GOVT BND	912828TW0	AA+	10/31/2017	5.7	5.7	5.7
UNITED STATES TREASURY GOVT BND	912828TA8	AA+	6/30/2014	4.9	4.9	4.9
UNITED STATES TREASURY GOVT BND	912828RG7	AA+	9/15/2014	4.1	4.1	4.1
UNITED STATES TREASURY GOVT BND	912828RS1	AA+	11/30/2013	2.6	2.6	2.6
UNITED STATES TREASURY GOVT BND	912828RJ1	AA+	9/30/2016	0.3	0.3	0.3
UNITED STATES TREASURY GOVT BND	912828TD2	AA+	7/15/2015	0.2	0.2	0.2
UNITED STATES TREASURY GOVT BND	912828QU7	AA+	7/15/2014	1.4	1.4	1.4
UNITED STATES TREASURY GOVT BND	912828UF5	AA+	12/31/2019	7.0	7.0	7.0
UNITED STATES TREASURY GOVT BND	912828RV4	AA+	12/15/2014	6.2	6.2	6.2
UNITED STATES TREASURY GOVT BND	912828QW3	AA+	7/31/2013	5.6	5.6	5.6
UNITED STATES TREASURY GOVT BND	912828TS9	AA+	9/30/2017	18.6	18.5	18.6
UNITED STATES TREASURY GOVT BND	912828RL6	AA+	10/15/2014	2.8	2.8	2.8

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UNITED STATES TREASURY GOVT BND	912828RB8	AA+	8/15/2014	5.8	5.8	5.8
UNITED STATES TREASURY GOVT BND	912828RQ5	AA+	11/15/2014	1.3	1.3	1.3
UNITED STATES TREASURY GOVT BND	912828TP5	AA+	9/15/2015	12.0	12.0	12.0
UNITED STATES TREASURY GOVT BND	912828UA6	AA+	11/30/2017	1.0	1.0	1.0
UNITED STATES TREASURY GOVT BND	912828UE8	AA+	12/31/2017	0.6	0.6	0.6
UNITED STATES TREASURY GOVT BND	912828TH3	AA+	7/31/2019	26.5	26.0	26.2
UNITED STATES TREASURY GOVT BND	912828QE3	AA+	4/30/2013	5.6	5.6	5.6
UNITED STATES TREASURY GOVT BND	912828RD4	AA+	8/31/2013	13.1	13.1	13.1
UNITED STATES TREASURY GOVT BND	912828SW1	AA+	5/31/2014	25.9	25.9	25.9
UNITED STATES TREASURY SENIOR GOVT BND	912828RK8	AA+	9/30/2013	2.7	2.7	2.7
					214.5	214.9
other government bonds						
ACHMEA HYPOTHEEKBANK N.V. - LT CORP BND 144A GOVT GTD	00448MAA9	AAA	11/3/2014	0.1	0.1	0.2
ALBERTA PROVINCE OF LOCAL BND 144A	01306GAA1	AAA	6/21/2017	0.6	0.6	0.6
AMBER CIRCLE FUNDING LTD SENIOR CORP BND	EJ4615047	AA-	12/4/2022	0.2	0.2	0.2
ARGENTINA GOVERNMENT INTERNATI SENIOR CORP BND	040114GK0	B-	12/31/2038	0.4	0.1	0.1
AUSTRALIA COMMONWEALTH OF GOVT BND	Q0819ACW8	AAA	5/15/2021	10.0	11.9	12.4
BAHRAIN (KINGDOM OF) GOVT BND	M53074AA4	BBB	7/5/2022	0.7	0.8	0.8
BANCO DO BRASIL GRAND CAYMAN B SENIOR CORP BND	05958AAJ7	BBB	10/10/2022	0.5	0.5	0.5
BANCO DO NORDESTE DO BRASIL SA SENIOR CORP BND 144A	05957UAD7	BBB	5/3/2019	0.7	0.7	0.7
BANK NEDERLANDSE GEMEENTEN UNSEC CORP BND 144A	62944BAH7	AAA	3/23/2015	0.5	0.5	0.5
BHARAT PETROLEUM CORP LTD SENIOR CORP BND	EJ4058818	BBB-	10/25/2022	0.2	0.2	0.2
BRAZIL FEDERATIVE REPUBLIC OF CORP BND	105756BK5	BBB	1/20/2037	1.1	1.5	1.7
BRAZIL FEDERATIVE REPUBLIC OF GOVT BND	P80551BG1	BBB	1/1/2017	0.0	3.5	3.3
BRAZIL FEDERATIVE REPUBLIC OF GOVT BND	P80551PC5	BBB	1/1/2021	0.0	2.1	2.1
BRFKREDIT AS CORP BND 144A	10778XAA4	AAA	4/15/2013	6.0	6.0	6.0
CAIXA ECONOMICA FEDERAL SENIOR CORP BND 144A	12803W2B8	BBB+	11/7/2022	0.1	0.2	0.2
CAIXA ECONOMICA FEDERAL SENIOR CORP BND 144A	12803W2A0	BBB+	11/6/2017	0.1	0.1	0.1
CANADA HOUSING TRUST NO. 1 LOCAL BND 144A	13509PCT8	AAA	6/15/2016	21.0	22.0	22.0
CHILE REPUBLIC OF SENIOR GOVT BND	168863BP2	AA-	10/30/2042	0.1	0.1	0.1
CNOOC FINANCE (2012) LTD SENIOR CORP BND 144A	12623UAB1	AA-	5/2/2042	0.2	0.2	0.2
COLOMBIA REPUBLIC OF GOVT BND	195325BM6	BBB-	1/18/2041	0.4	0.5	0.6
COM FED ELCTRICI CORP BND 144A	200447AB6	BBB	5/26/2021	0.2	0.2	0.2
COMUNIDAD AUTNOMA DE GALICIA SENIOR LOCAL BND	E98110AV6	BBB-	12/28/2017	1.6	2.1	2.1
DEVELOPMENT BANK OF MONGOLIA SENIOR CORP BND	7555679A4	BB-	3/21/2017	0.5	0.5	0.5
DOLPHIN ENERGY LTD CORP BND 144A	256853AB8	A+	12/15/2021	1.3	1.3	1.5
DOLPHIN ENERGY LTD SECURED CORP BND	M28368AB0	A+	12/15/2021	0.7	0.8	0.9
ECOPETROL SA CORP BND	279158AB5	BBB-	7/23/2019	1.9	2.3	2.5
EKSPORTFINANS CORP BND	28264QU93	BB+	4/5/2013	2.1	2.1	2.1
EL SALVADOR REPUBLIC OF SENIOR GOVT BND	P01012AQ9	BB-	12/1/2019	0.1	0.1	0.1
EL SALVADOR REPUBLIC OF SENIOR GOVT BND 144A	283875AR3	BB-	1/30/2025	0.2	0.2	0.2
ELECTRICITE DE FRANCE CORP BND 144A	268317AA2	A+	1/26/2014	1.7	1.7	1.8
EXPORT-IMPORT BANK OF KOREA CORP BND	302154AU3	A+	1/14/2015	2.0	2.1	2.2
FINANCE FOR DANISH INDUSTRY IN CORP BND GOVT GTD 144A	31737UAH1	AAA	6/12/2013	3.0	3.0	3.0

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GABONESE REPUBLIC GOVT BND	V36283AA3	BB-	12/12/2017	1.1	1.2	1.3
GAZ CAPITAL SA CORP BND	L4191BAY9	BBB	4/23/2019	0.8	0.9	1.1
GAZ CAPITAL SA CORP BND	L4191BBA0	BBB	8/16/2037	1.0	0.9	1.3
GAZ CAPITAL SA CORP BND 144A	368266AF9	BBB	3/7/2022	0.4	0.4	0.5
GAZPROM NEFT JSC SENIOR CORP BND 144A	36192NAA9	BBB-	9/19/2022	0.5	0.5	0.5
GUATEMALA REPUBLIC OF UNSECURED GOVT BND 144A	401494AE9	BB	6/6/2022	0.3	0.3	0.3
HRVATSKA ELEKTROPRIVREDA SENIOR CORP BND 144A	443293AA3	BB-	11/9/2017	0.2	0.2	0.2
INDIAN RAILWY FINANCE CORP SENIOR CORP BND	EJ3917667	BBB-	10/10/2017	0.3	0.3	0.3
INDONESIA (REPUBLIC OF) GOVT BND	Y20721AL3	BB+	1/17/2038	0.5	0.6	0.7
INDONESIA (REPUBLIC OF) SENIOR GOVT BND 144A	455780AT3	BB+	10/12/2035	0.8	1.3	1.3
INDONESIA (REPUBLIC OF) UNSEC CORP BND	Y20721AJ8	BB+	2/17/2037	0.8	1.0	1.0
ING BANK NV - (LT) GTD CORP BND GOVT GTD 144A	45324QAC0	AAA	3/19/2014	1.5	1.5	1.5
INTERGAS FINANCE BV CORP BND	N45748AB1	BB+	5/14/2017	0.5	0.5	0.6
INTERNL PETRLEUM CORP BND 144A	44985GAA9	AA	11/15/2015	1.5	1.5	1.5
INTERNL PETRLEUM CORP BND 144A	44985GAB7	AA	11/15/2020	0.4	0.4	0.5
IPIC GMTN LTD CORP BND MTN	G4936XAB7	AA	11/15/2015	1.0	1.0	1.0
IPIC GMTN LTD SENIOR CORP BND EMTN	G4937MAG9	AA	3/1/2022	0.6	0.7	0.7
KAZAKHSTAN TEMIR ZHOLY FINANCE CORP BND 144A	48667DAC8	BBB-	10/6/2020	0.2	0.2	0.2
KAZMUNAIGAZ NATIONAL CO CORP BND	N49610AA1	BBB-	4/9/2021	1.8	2.0	2.2
KOREA HYDRO & NUCLEAR POWER CO CORP BND 144A	50064YAA1	A+	6/17/2014	0.2	0.2	0.3
LEMBAGA PEMBIAYAAN EKSPOR INDO SENIOR CORP BND	0041299A2	BB+	4/26/2017	0.3	0.3	0.3
LITHUANIA (REPUBLIC OF) GOVT BND	X5048HDQ9	BBB	2/11/2020	0.9	1.1	1.2
LLOYDS TSB BANK PLC - LT GTD SENIOR LOCAL BND EMTN	G5577Y5Y2	AAA	5/2/2017	1.0	1.7	1.7
MACQUARIE BANK LTD - GTD CORP BND GOVT GTD 144A	55607EAL4	AAA	7/17/2014	3.5	3.5	3.6
MADRID (AUTONOMOUS COMMUNITY O SENIOR LOCAL BND	ED6129842	BBB-	9/24/2014	0.1	0.1	0.1
MADRID (AUTONOMOUS COMMUNITY O SENIOR LOCAL BND	EH7383886	BBB-	3/6/2014	0.1	0.1	0.1
MAJAPAHIT HOLDING BV CORP BND	B7A0D4WB1	BB	6/28/2017	0.2	0.2	0.3
MAJAPAHIT HOLDING BV CORP BND	N54360AF4	BB	1/20/2020	2.8	3.2	3.5
MAJAPAHIT HOLDING BV CORP BND CORP BND	5606919D1	BB	8/7/2019	2.0	2.5	2.5
MANITOBA PROVINCE CORP BND	563469TU9	AA	4/3/2017	0.7	0.7	0.7
MANITOBA PROVINCE SENIOR CORP BND	563469CL7	AA	12/1/2018	0.6	0.9	0.8
MONGOLIA SENIOR GOVT BND 144A	60937FAB4	BB-	12/5/2022	0.3	0.3	0.3
MOROCCO (KINGDOM OF) SENIOR GOVT BND	V5905GKL8	BBB-	10/5/2020	0.6	0.8	0.8
MOROCCO (KINGDOM OF) SENIOR GOVT BND 144A	617726AF1	BBB-	12/11/2022	0.3	0.3	0.3
NAKILAT CORP BND 144A	62983PAA3	AA-	12/31/2033	0.2	0.2	0.2
NETWORK RAIL INFRASTRUCTURE FI CORP BND EMTN	G6459BCU3	AAA	6/17/2013	6.5	6.6	6.6
NIBC BANK NV - GTD CORP BND GOVT GTD 144A	62914AAB8	AAA	12/2/2014	0.6	0.6	0.6
NILE FINANCE LTD CORP BND	0531279A6	B	8/5/2015	0.3	0.3	0.2
NORDDEUTSCHE LANDESBANK GIROZE SECURED LOCAL BND 144A	65556GAC9	AAA	10/16/2015	1.8	1.8	1.8
NTPC LTD SENIOR CORP BND EMTN	Y6421XAV0	BBB-	10/3/2022	0.3	0.3	0.3
ONTARIO PROVINCE SENIOR CORP BND	68323ABJ2	AA-	5/26/2015	4.4	4.5	4.5
PANAMA REPUBLIC GOVT BND	698299AV6	BBB	1/29/2026	0.8	1.0	1.1
PEMEX PROJ FDG MASTER TRUST CORP BND	706451BG5	BBB	6/15/2035	0.9	0.8	1.1
PEMEX PROJECT FUNDING MASTER T CORP BND	706451BR1	BBB	6/15/2038	0.3	0.3	0.4

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PERTAMINA PERSERO PT SENIOR CORP BND	Y7138AAC4	BB+	5/3/2022	0.6	0.6	0.6
PERTAMINA PERSERO PT SENIOR CORP BND	Y7138AAD2	BB+	5/3/2042	0.2	0.2	0.2
PERTAMINA PERSERO PT SENIOR CORP BND 144A	69369EAD1	BB+	5/3/2042	0.3	0.3	0.3
PETROBRAS INTERNATIONAL FINANC CORP BND	71645WAN1	BBB	3/15/2019	0.2	0.2	0.2
PETROBRAS INTERNATIONAL FINANC CORP BND	71645WAR2	BBB	1/27/2021	1.0	1.1	1.2
PETROLEOS MEXICANOS CORP BND	71654QAU6	BBB	5/3/2019	1.7	2.2	2.2
PETROLEOS MEXICANOS CORP BND	71654QAZ5	BBB	6/2/2041	0.2	0.2	0.2
PETROLEOS MEXICANOS CORP BND	71654QAX0	BBB	1/21/2021	0.1	0.1	0.2
PETROLEOS MEXICANOS SENIOR CORP BND 144A	71656LAN1	BBB+	6/27/2044	1.6	1.8	1.7
PHILIPPINE (REPUBLIC OF) GOVT BND	718286BG1	BB+	10/23/2034	0.3	0.3	0.4
PHILIPPINE (REPUBLIC OF) GOVT BND	718286BN6	BB+	3/30/2026	0.8	0.8	1.0
PHILIPPINE (REPUBLIC OF) SENIOR GOVT BND	718286BW6	BB+	1/13/2037	0.6	0.8	0.8
PSALM - (LT) GTD CORP BND 144A	Y7083VAD1	BB+	12/2/2024	0.4	0.5	0.6
QATAR (STATE OF) SENIOR GOVT BND	M81805AP4	AA	1/20/2040	0.2	0.3	0.3
QATAR DIAR FIN CORP BND GOVT GTD 144A	74733WAB4	AA	7/21/2020	0.7	0.7	0.9
QATARI DIAR FINANCE QSC CORP BND GOVT GTD	M8181FAB2	AA	7/21/2020	0.3	0.4	0.4
QTEL INTERNATIONAL FINANCE LTD CORP BND	74733L9Y0	A	6/10/2019	0.3	0.4	0.4
QTEL INTERNATIONAL FINANCE LTD CORP BND	74733L9X2	A	2/16/2021	0.5	0.5	0.5
QTEL INTERNATIONAL FINANCE LTD CORP BND 144A	74733LAA0	A	6/10/2014	1.0	1.1	1.1
REPUBLIC OF COSTA RICA GOVT BND	P3699PAA5	BB+	8/1/2020	0.5	0.7	0.7
REPUBLIC OF COSTA RICA SENIOR GOVT BND 144A	221597BR7	BB+	1/26/2023	0.2	0.2	0.2
REPUBLIC OF PERU GOVT BND	715638AP7	BBB	11/21/2033	0.1	0.1	0.2
REPUBLIC OF SOUTH AFRICA CORP BND	836205AL8	BBB	5/30/2022	0.5	0.5	0.6
REPUBLIC OF SOUTH AFRICA GOVT BND	S69124MU6	A-	1/15/2020	0.6	0.1	0.1
REPUBLIC OF SOUTH AFRICA GOVT BND	836205AP9	BBB	3/8/2041	0.9	1.0	1.1
ROMANIA GOVERNMENT BOND SENIOR GOVT BND	X7360WAB8	BB+	11/7/2019	0.3	0.4	0.4
ROSNEFT INTERNATIONAL FINANCE SENIOR CORP BND 144A	77819RAB5	BBB-	3/6/2017	0.2	0.2	0.2
RUSSIAN FEDERATION GOVT BND 144A	78307ADC4	BBB	4/4/2022	0.4	0.4	0.5
RUSSIAN FEDERATION GOVT BND 144A	78307ADE0	BBB	4/4/2042	0.4	0.4	0.5
RUSSIAN FEDERATION SENIOR GOVT BND	X74344DS2	BBB	4/4/2042	0.4	0.5	0.5
RZD CAPITAL LTD SENIOR CORP BND	G7722TAA9	BBB	4/5/2022	0.4	0.5	0.5
SB CAPITAL SA CORP BND MTN	L8084DAE0	A-	6/16/2021	1.3	1.3	1.4
SENEGL GOVT BND	V76885AB4	B+	5/13/2021	0.8	1.0	1.0
SENEGL GOVT BND 144A	81720TAA3	B+	5/13/2021	0.2	0.2	0.2
SERBIA REPUBLIC OF (GOVERNMENT GOVT BND 144A)	817477AC6	BB-	11/21/2017	0.3	0.3	0.3
SINCHM SENIOR CORP BND	82937A9A3	BBB	11/12/2020	0.7	0.7	0.8
SINOPEC GROUP OVERSEAS DEVELOP SECURED CORP BND 144A	82937JAC8	A+	5/17/2042	0.3	0.3	0.3
SINOPEC GROUP OVERSEAS DEVELOP SENIOR CORP BND 144A	82937JAB0	A+	5/17/2022	0.3	0.3	0.4
SOVKOMFLOT SENIOR CORP BND	G7859QAA0	BB	10/27/2017	0.4	0.4	0.3
SRI LANKA DEMOCRATIC SOCIALIST GOVT BND	Y2029SAG9	B+	7/27/2021	1.0	1.0	1.1
TRANSNET LTD SENIOR CORP BND 144A	89378TAC7	BBB	7/26/2022	0.3	0.3	0.3
UNITED MEXICAN STATES GOVT BND	91086QAV0	BBB	1/11/2040	2.0	2.3	2.6
UNITED MEXICAN STATES SENIOR GOVT BND MTN	91086QBB3	BBB	3/8/2044	0.2	0.2	0.2
VEB FINANCE CORP BND	91821XA94	BBB	7/9/2020	0.1	0.1	0.1

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VEB FINANCE CORP BND	G93249AC7	BBB	11/22/2025	0.3	0.3	0.4
VEB FINANCE CORP BND 144A	91821XAA1	BBB	11/22/2017	0.3	0.3	0.3
VEB FINANCE CORP BND 144A	91821XAD5	BBB	11/22/2025	0.3	0.3	0.4
VEB FINANCE SENIOR CORP BND 144A	91821XAE3	BBB	2/13/2017	0.5	0.5	0.6
VTB CAPITAL S.A. SENIOR CORP BND 144A	91833EAH4	BBB+	4/12/2017	0.4	0.4	0.4
WAHA AEROSPACE BV CORP BND 144A	92928BAA9	AA	7/28/2020	0.8	0.8	0.9
ZAMBIA (REPUBLIC OF) UNSEC GOVT BND 144A	988895AA6	B+	9/20/2022	0.2	0.2	0.2
ZAMBIA (REPUBLIC OF) UNSECURED GOVT BND	V7179UAD1	B+	9/20/2022	0.4	0.4	0.4
					145.0	150.9
U.S municipal bonds						
CALIFORNIA ST MUNI BND GO	13063A5G5	A-	4/1/2039	0.2	0.2	0.3
CALIFORNIA ST MUNI BND GO	13063A5F7	A-	4/1/2039	1.5	1.6	1.5
CALIFORNIA ST MUNI BND GO	13063BHZ8	A-	11/1/2015	0.6	0.6	0.6
CALIFORNIA ST MUNI BND GO	13063BFR8	A-	3/1/2040	2.4	2.4	3.4
CALIFORNIA ST MUNI BND GO	13063BFV9	A-	3/1/2036	1.5	1.6	2.0
CALIFORNIA ST MUNI BND GO	13063A7D0	A-	10/1/2039	0.3	0.3	0.4
CALIFORNIA ST MUNITAX BND GO	13063BBU5	A-	11/1/2039	0.7	0.7	1.0
CHICAGO ILL MIDWAY ARPT REV MUNI BND REV	167562LV7	A-	1/1/2041	4.6	4.7	4.7
ILLINOIS ST MUNI BND GO	4521518V8	A	1/1/2015	1.6	1.6	1.7
ILLINOIS ST MUNI BND GO	4521518T3	A	1/1/2013	1.8	1.8	1.8
IRVINE RANCH CALIF WTR DIST JT MUNITAX BND REV	463655GX2	A-	3/15/2014	2.0	2.0	2.0
NEW YORK N Y MUNI BND GO	64966B3L5	AA	1/15/2016	2.0	2.0	2.0
PASADENA CALIF PENSION OBLIG MUNITAX BND REV	70227RAA8	AA+	5/15/2041	0.4	0.5	0.5
UNIVERSITY CALIF REVS MUNI BND REV	91412GFC4	AA	7/1/2013	5.3	5.3	5.3
WISCONSIN ST MUNITAX BND REV	977100AA4	AA-	5/1/2013	1.4	1.4	1.4
					26.7	28.6
U.S government agency debt						
FEDERAL FARM CREDIT BANK AGENCY BND	31331GVD8	AA+	4/8/2013	0.5	0.6	0.6
FEDERAL FARM CREDIT BANK AGENCY BND	31331KHC7	AA+	7/29/2013	0.9	0.9	0.9
FEDERAL FARM CREDIT BANK AGENCY BND	31331KFW5	AA+	5/28/2013	0.5	0.5	0.5
FEDERAL HOME LOAN BANKS AGENCY BND	3133XGJ96	AA+	9/13/2013	0.5	0.5	0.5
FEDERAL HOME LOAN BANKS AGENCY BND	3133XFLF1	AA+	6/14/2013	2.4	2.4	2.4
FEDERAL HOME LOAN BANKS AGENCY BND	3133XDVS7	AA+	12/11/2020	1.6	1.7	2.0
FHLMC AGENCY BND	3134G3LA6	AA+	2/27/2014	5.0	5.0	5.0
FHLMC AGENCY BND	3137EADC0	AA+	3/8/2017	10.0	10.0	10.1
FHLMC AGENCY BND	3134G2BL5	AA+	3/21/2013	2.0	2.0	2.0
FHLMC AGENCY BND	3137EACZ0	AA+	11/27/2013	2.5	2.5	2.5
FHLMC AGENCY BND MTN	3137EADK2	AA+	8/1/2019	7.0	6.9	7.0
FNMA AGENCY BND	31398ANT5	AA+	2/25/2013	0.6	0.6	0.6
FNMA AGENCY BND	3135G0GY3	AA+	1/30/2017	40.0	40.4	40.9
FNMA AGENCY BND	3135G0MZ3	AA+	8/28/2017	14.1	14.1	14.2
FNMA AGENCY BND	3135G0DW0	AA+	10/30/2014	0.7	0.7	0.7
FNMA AGENCY BND	3135G0CL5	AA+	5/17/2013	10.7	10.7	10.7
FNMA SENIOR AGENCY BND	3135G0PQ0	AA+	10/26/2017	25.0	25.0	25.1

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FNMA UNSEC AGENCY BND	3135G0PX5	AA+	10/10/2024	5.6	5.6	5.6
NATIONAL CREDIT UNION ADMINIST AGENCY BND	62889KAA9	AA+	6/12/2013	0.3	0.3	0.3
					130.4	131.6
asset backed securities						
ABEST_6 ABS 6	Z914KPDA1	AAA	3/15/2018	0.4	0.7	0.7
ACCESS GROUP INC ACCSS_05-2 ABS 05-2	00432CCM1	AA+	11/22/2024	0.8	0.8	0.8
ACCT_04-3 ABS 04-3	004375BP5	AAA	10/25/2034	0.1	0.1	0.1
AGSL_03-1 ABS_03-1 A2	00432CAY7	AA+	12/27/2016	0.9	0.9	0.9
AMCAR_12-4 ABS_12-4 B	03063XAE5	AA	11/8/2017	0.4	0.4	0.4
AMERICAN CREDIT ACCEPTANCE ABS_12-2 144A	02528RAA7	A+	7/15/2016	0.5	0.5	0.5
AMOT_10-3 ABS_10-1 A	02005AAA6	AAA	1/15/2015	1.0	1.0	1.0
AMOT_10-3 ABS_11-3 A2	02005ABN7	AAA	5/15/2016	2.9	2.9	2.9
ARRAN RESIDENTIAL MORTGAGES FU ABS 11-1A A1B 144A	04271G9A8	AAA	11/19/2047	0.1	0.2	0.1
BAYV_06-D ABS 06-D-1A2	07325HAC9	A+	12/28/2036	0.6	0.6	0.6
BOIT ABS 03-A8	06423RBC9	AAA	5/16/2016	1.6	1.6	1.6
BRAZOS HIGHER EDUCATION AUTHOR ABS 11-2 A2	10620NCK2	AAA	7/25/2029	2.6	2.5	2.6
BRHEA_05-2 ABS 11-1 A2	10620NCG1	AAA	2/25/2030	3.9	3.9	4.0
BRHEA_05-3A ABS 05-3 A14	10620NAH1	AA+	9/25/2023	2.0	1.9	2.0
CABMT_12-2A ABS_12-2A A2 144A	126802CF2	AAA	6/15/2020	0.3	0.3	0.3
CAR_12-F1F ABS 12-F1F	Z9195VUA5	AAA	9/25/2021	1.4	1.8	1.9
CNH_12-A ABS 12-A	12623MAD5	AAA	2/15/2018	1.2	1.2	1.3
CNH_12-C ABS 12-C	12624FAD9	AAA	9/16/2019	0.8	0.8	0.8
COLLE_04-1 ABS_05-1 A4	194262CK5	AA+	4/25/2027	2.0	1.9	1.9
DCENT ABS_11-2A A	254683AQ8	AAA	11/16/2015	4.9	4.9	4.9
DTAOT_12-2A ABS 12-2A 144A	23336TAA1	AAA	11/16/2015	1.2	1.2	1.2
ECAR_12-1 ABS_12-1 A	L2R424AA3	AAA	7/18/2020	1.5	1.8	1.9
ELAB_12-1 ABS 12-1	28140DAA1	AA+	6/25/2022	3.3	3.3	3.3
GCO EDUCATION LOAN FUNDING TRU ABS 07-1A 144A	36156YAN1	AA+	5/25/2023	0.3	0.3	0.3
GCOE_06-1 ABS_06-1 A11L	36156HAY4	AA+	5/25/2036	0.8	0.7	0.7
GFUND_11-1 ABS_11-1 A2	Z914HKQ87	AAA	4/24/2047	0.8	1.4	1.4
GLDR_10-A ABS_10-A A	N3579VAP6	AAA	4/20/2018	1.1	1.3	1.5
GRANITE MASTER ISSUER PLC GRAN ABS 06-3	38741YCA5	A+	12/20/2054	14.7	14.3	14.4
GRANM ABS_07-1 2A1	38741YDF3	A+	12/20/2054	2.2	2.2	2.2
HFCHC_06-2 ABS_06-2 A1	40430YAA9	AAA	3/20/2036	0.4	0.4	0.4
HMI ABS 10-1A A2 144A	43641NBC7	AAA	10/15/2054	0.4	0.4	0.4
LANARK MASTER ISSUER PLC RMBS_12-2A 1A	513770AW7	AAA	12/22/2054	2.9	2.9	2.9
MHESA_12-1 ABS 12-1	61205PAJ8	AA+	9/20/2022	0.3	0.3	0.3
NCUA GUARANTEED NOTES AGENCY ABS 10-A1 A	62889AAA1	AA+	12/7/2020	0.8	0.8	0.8
PENAR_11-1-A1 ABS_11-1 A1 144A	70659PAB7	AAA	5/18/2015	2.6	2.6	2.6
RAMP_05-RZ4 ABS 05-RZ4	76112BM72	AAA	11/25/2035	0.4	0.4	0.4
SCHOL_12-B ABS 12-B 144A	80705WAA7	AAA	10/28/2025	1.2	1.2	1.2
SLCLT_10-1 ABS 10-1 A	78444WAA7	AA+	11/25/2042	0.9	0.9	0.9
SLM STUDENT LOAN TR 2003-10A ABS_03-10A A1H 144A	78442GJD9	AAA	12/15/2016	0.1	0.1	0.1
SLMA ABS 03-10A A1B 144A	78442GHX7	AAA	12/15/2016	0.6	0.6	0.6

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SLMA ABS 03-10A A1D 144A	78442GHZ2	AAA	12/15/2016	0.2	0.2	0.2
SLMA ABS 03-10A A1F 144A	78442GJB3	AAA	12/15/2016	0.3	0.3	0.3
SLMA ABS 03-10A-A1C	78442GHY5	AAA	12/15/2016	0.1	0.1	0.1
SLMA ABS 08_2 A3	784442AC9	AA+	4/25/2023	1.0	1.0	1.0
SLMA ABS 08-5 A4	78444YAD7	AA+	7/25/2023	1.6	1.6	1.7
SLMA ABS_03-10A AIG 144A	78442GJC1	AAA	12/15/2016	0.1	0.1	0.1
SLMA_11-2 ABS 11-2	78446JAB2	AA+	10/25/2034	0.3	0.3	0.3
SLMA_12-3 ABS_12-3 A	78447AAA2	AAA	12/26/2025	1.8	1.8	1.7
SNAAC AUTO RECEIVABLES TRUST S ABS_12-1A A	78459TAA6	AA	6/15/2016	0.2	0.2	0.3
SOUTH CAROLINA STUDENT LN MUNI BND REV	83714RAX1	AA+	12/3/2018	1.0	1.0	1.0
STUDENT LOAN CON ABS_11-1 A	86386MAY0	AA+	10/25/2027	0.4	0.4	0.4
					73.0	73.9
U.S government agency mortgage backed securities						
FHLMC AGENCY CMO	3137AUP52	AA+	4/25/2019	5.9	5.9	5.9
FHLMC CMO_2770 TW	31394W3P1	AA+	3/15/2019	1.2	1.3	1.3
FHLMC CMO_2882 UL	31395JKS4	AA+	2/15/2019	0.5	0.5	0.5
FHLMC CMO_3484 DA	31397Y5H0	AA+	9/15/2022	0.4	0.5	0.5
FHLMC GOLD POOL # A41947	3128K2EU9	AA+	1/1/2036	0.1	0.1	0.1
FHLMC GOLD POOL # A57210	3128KLAK3	AA+	2/1/2037	0.1	0.1	0.1
FHLMC GOLD POOL # A57984	3128KL2R7	AA+	3/1/2037	0.1	0.1	0.1
FHLMC GOLD POOL # A58420	3128KMK95	AA+	3/1/2037	0.1	0.1	0.1
FHLMC GOLD POOL # A59334	3128KNLP6	AA+	4/1/2037	0.1	0.1	0.1
FHLMC GOLD POOL # A83930	312930LK4	AA+	1/1/2039	0.1	0.1	0.2
FHLMC GOLD POOL # A84072	312930QZ6	AA+	1/1/2039	0.5	0.6	0.6
FHLMC GOLD POOL # A84640	312931EM6	AA+	2/1/2039	1.4	1.5	1.5
FHLMC GOLD POOL # A90458	312938QK2	AA+	1/1/2040	0.2	0.2	0.3
FHLMC GOLD POOL # A93415	312941YL5	AA+	8/1/2040	0.1	0.1	0.2
FHLMC GOLD POOL # A96283	3129446U0	AA+	1/1/2041	7.4	7.3	7.9
FHLMC GOLD POOL # A96385	312945CW6	AA+	1/1/2041	0.6	0.6	0.6
FHLMC GOLD POOL # B19205	312972GN6	AA+	4/1/2015	0.2	0.2	0.2
FHLMC GOLD POOL # C03517	31292K4A2	AA+	9/1/2040	2.6	2.8	2.8
FHLMC GOLD POOL # C09000	31292R7M8	AA+	6/1/2042	2.7	2.8	2.8
FHLMC GOLD POOL # G02349	3128LXTE0	AA+	7/1/2036	0.3	0.4	0.4
FHLMC GOLD POOL # G02469	3128M4CE1	AA+	12/1/2036	0.1	0.1	0.1
FHLMC GOLD POOL # G03271	3128M46G3	AA+	9/1/2037	0.3	0.3	0.3
FHLMC GOLD POOL # G03329	3128M5A67	AA+	7/1/2037	0.3	0.3	0.3
FHLMC GOLD POOL # G03966	3128M5W30	AA+	1/1/2038	0.2	0.2	0.2
FHLMC GOLD POOL # G04222	3128M6AX6	AA+	4/1/2038	0.1	0.1	0.1
FHLMC GOLD POOL # G04778	3128M6UB2	AA+	7/1/2038	0.2	0.2	0.3
FHLMC GOLD POOL # G05124	3128M7AZ9	AA+	12/1/2038	0.1	0.1	0.1
FHLMC GOLD POOL # G05164	3128M7B96	AA+	11/1/2038	0.4	0.4	0.4
FHLMC GOLD POOL # G05175	3128M7CL8	AA+	2/1/2039	2.0	2.1	2.1
FHLMC GOLD POOL # G05397	3128M7KJ4	AA+	4/1/2039	0.8	0.8	0.8
FHLMC GOLD POOL # G05447	3128M7L46	AA+	5/1/2039	0.6	0.7	0.7

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FHLMC GOLD POOL # G05572	3128M7QZ2	AA+	2/1/2039	12.3	13.4	13.3
FHLMC GOLD POOL # G06044	3128M8BM5	AA+	6/1/2039	0.4	0.4	0.4
FHLMC GOLD POOL # G06255	3128M8H80	AA+	2/1/2041	0.6	0.6	0.6
FHLMC GOLD POOL # G06348	3128M8L51	AA+	2/1/2041	0.5	0.5	0.5
FHLMC GOLD POOL # G11719	31283K4C9	AA+	6/1/2020	0.2	0.2	0.2
FHLMC GOLD POOL # G11883	31336WCT4	AA+	1/1/2021	0.7	0.7	0.8
FHLMC GOLD POOL # G11974	3128M1CK3	AA+	5/1/2021	0.2	0.2	0.3
FHLMC GOLD POOL # G12548	3128MBBR7	AA+	1/1/2022	0.9	0.9	1.0
FHLMC GOLD POOL # J12853	3128PSE29	AA+	8/1/2025	0.9	1.0	1.0
FHLMC GOLD POOL # J12858	3128PSE78	AA+	8/1/2025	0.1	0.1	0.1
FHLMC GOLD POOL # J13861	3128PTJE6	AA+	12/1/2025	2.3	2.3	2.5
FHLMC GOLD POOL # J13868	3128PTJM8	AA+	12/1/2025	3.0	3.0	3.2
FHLMC GOLD POOL # J13904	3128PTKR5	AA+	12/1/2025	3.0	3.0	3.1
FHLMC GOLD POOL # J16735	3128PWPU6	AA+	9/1/2026	1.3	1.4	1.4
FHLMC GOLD POOL # J18101	3128PYAA2	AA+	2/1/2027	11.4	11.9	11.9
FHLMC GOLD POOL # Q00093	3132GDC67	AA+	4/1/2041	0.5	0.5	0.5
FHLMC GOLD POOL # Q00558	3132GDTP7	AA+	5/1/2041	0.4	0.5	0.5
FHLMC GOLD POOL # Q00632	3132GDVZ2	AA+	5/1/2041	0.7	0.7	0.8
FHLMC GOLD POOL # Q01216	3132GEK58	AA+	6/1/2041	6.0	6.3	6.4
FHLMC GOLD POOL # Q02849	3132GGEW1	AA+	8/1/2041	0.4	0.4	0.4
FHLMC GOLD POOL # Q06378	3132GRM32	AA+	2/1/2042	4.5	4.7	4.8
FHLMC POOL # 1B2433	3128JMSX6	AA+	10/1/2035	0.3	0.3	0.3
FHLMC POOL # 1B2946	3128JNEU5	AA+	2/1/2036	0.4	0.4	0.4
FHLMC POOL # 1B3035	3128JNHM0	AA+	7/1/2036	1.1	1.1	1.2
FHLMC POOL # 1B3240	3128JNP25	AA+	1/1/2037	0.4	0.4	0.5
FHLMC POOL # 1G1305	3128QJNW2	AA+	11/1/2036	0.2	0.2	0.2
FHLMC POOL # 1Q0110	3128S4DP9	AA+	7/1/2035	0.3	0.3	0.3
FHLMC POOL # 1Q0159	3128S4E86	AA+	3/1/2035	0.1	0.1	0.1
FHLMC POOL # 847503	3128JRKQ8	AA+	12/1/2035	0.4	0.4	0.4
FHLMC POOL # 848088	3128JR6Z4	AA+	4/1/2035	1.9	2.0	2.0
FHLMC_2853 AGENCY CMO_2836 PX	31395FC28	AA+	5/15/2018	1.1	1.1	1.1
FHLMC_3221 CMO_3211 QD	31397B7F2	AA+	12/15/2030	0.1	0.1	0.1
FHLMC_3588 AGENCY CMO 3588	31398K2Z2	AA+	10/15/2037	9.6	10.3	10.3
FNMA CMO_11-110 FE	3136A2AS2	AA+	4/25/2041	0.6	0.6	0.6
FNMA CMO_11-53 FT	31397URA9	AA+	6/25/2041	7.0	7.0	7.0
FNMA FNMA POOL # AI2710	3138AGAL2	AA+	5/1/2041	0.5	0.5	0.6
FNMA MULTI MBS	31381QCZ7	AA+	3/1/2018	1.4	1.3	1.5
FNMA MULTI MBS	31381RAY0	AA+	5/1/2018	0.2	0.2	0.2
FNMA POOL # 190344	31368HLZ4	AA+	12/1/2033	0.2	0.2	0.2
FNMA POOL # 255883	31371MFY8	AA+	8/1/2035	0.8	0.8	0.8
FNMA POOL # 256253	31371MTJ6	AA+	5/1/2026	0.1	0.1	0.1
FNMA POOL # 257203	31371NU45	AA+	5/1/2028	0.3	0.3	0.3
FNMA POOL # 555409	31385XAJ6	AA+	4/1/2033	2.0	2.0	2.2
FNMA POOL # 555431	31385XA80	AA+	4/1/2033	0.5	0.5	0.5

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FNMA POOL # 636884	31389VRD1	AA+	4/1/2032	0.5	0.6	0.6
FNMA POOL # 650546	31390MWF7	AA+	6/1/2032	0.3	0.3	0.4
FNMA POOL # 685459	31400EQL7	AA+	3/1/2018	3.6	3.6	3.9
FNMA POOL # 686242	31400FLX3	AA+	3/1/2033	0.2	0.2	0.2
FNMA POOL # 708664	31401HJH6	AA+	5/1/2033	0.5	0.5	0.5
FNMA POOL # 710701	31401KRW7	AA+	5/1/2018	0.1	0.1	0.1
FNMA POOL # 720668	31401WTZ2	AA+	6/1/2018	0.1	0.1	0.1
FNMA POOL # 720710	31401WVB2	AA+	6/1/2018	0.1	0.1	0.1
FNMA POOL # 720711	31401WVC0	AA+	6/1/2018	0.1	0.1	0.1
FNMA POOL # 725027	31402CPL0	AA+	11/1/2033	0.1	0.1	0.1
FNMA POOL # 725863	31402DML1	AA+	10/1/2034	0.7	0.7	0.7
FNMA POOL # 729222	31402HD32	AA+	7/1/2035	0.3	0.3	0.3
FNMA POOL # 729595	31402HRQ6	AA+	7/1/2018	0.5	0.5	0.5
FNMA POOL # 731638	31402KZB3	AA+	8/1/2018	0.1	0.1	0.1
FNMA POOL # 734788	31402QJ93	AA+	9/1/2018	0.5	0.5	0.6
FNMA POOL # 735036	31402QSZ5	AA+	12/1/2034	0.2	0.2	0.2
FNMA POOL # 735061	31402QTS0	AA+	11/1/2034	0.1	0.1	0.1
FNMA POOL # 735228	31402QYZ8	AA+	2/1/2035	0.7	0.7	0.7
FNMA POOL # 735415	31402RAQ2	AA+	12/1/2032	0.8	0.9	0.9
FNMA POOL # 735463	31402RB81	AA+	3/1/2035	0.1	0.1	0.1
FNMA POOL # 735504	31402RDH9	AA+	4/1/2035	0.5	0.5	0.5
FNMA POOL # 735649	31402RH28	AA+	12/1/2032	0.1	0.1	0.1
FNMA POOL # 744328	31403B4M2	AA+	9/1/2033	0.3	0.4	0.4
FNMA POOL # 745059	31403CWU1	AA+	9/1/2035	0.4	0.4	0.4
FNMA POOL # 745092	31403CXV8	AA+	7/1/2035	0.6	0.6	0.7
FNMA POOL # 745281	31403C6S5	AA+	1/1/2036	0.1	0.1	0.1
FNMA POOL # 745497	31403DGE3	AA+	3/1/2018	0.2	0.2	0.2
FNMA POOL # 745948	31403DWH8	AA+	10/1/2036	0.1	0.1	0.1
FNMA POOL # 766928	31404FA52	AA+	4/1/2034	1.8	1.7	1.9
FNMA POOL # 779755	31404VH84	AA+	7/1/2034	1.3	1.3	1.4
FNMA POOL # 781629	31404XLJ1	AA+	12/1/2034	0.1	0.1	0.1
FNMA POOL # 783828	31405AYZ0	AA+	7/1/2034	0.4	0.4	0.5
FNMA POOL # 792805	31405LYA1	AA+	12/1/2032	0.6	0.6	0.7
FNMA POOL # 795825	31405QD62	AA+	7/1/2034	0.7	0.8	0.8
FNMA POOL # 798267	31405SZ80	AA+	3/1/2035	1.3	1.3	1.4
FNMA POOL # 809530	31406GLK3	AA+	2/1/2035	0.1	0.1	0.1
FNMA POOL # 815626	31406PD71	AA+	5/1/2035	0.5	0.5	0.5
FNMA POOL # 815807	31406PKU2	AA+	2/1/2035	0.1	0.1	0.2
FNMA POOL # 816423	31406QAY3	AA+	11/1/2034	0.3	0.3	0.4
FNMA POOL # 819011	31406S3U5	AA+	5/1/2035	2.4	2.5	2.6
FNMA POOL # 823717	31406YDW7	AA+	5/1/2035	3.9	4.1	4.1
FNMA POOL # 828110	31407EAK9	AA+	7/1/2035	0.8	0.8	0.8
FNMA POOL # 847868	31408C6D3	AA+	11/1/2035	0.7	0.7	0.8
FNMA POOL # 863062	31408WZ39	AA+	12/1/2034	0.9	0.9	1.0

description	security identifier	rating	maturity	par value (m)	book value ($m)	estimated fair value ($m)
FNMA POOL # 879908	31409VR54	AA+	10/1/2033	0.1	0.1	0.1
FNMA POOL # 880623	31409WLC3	AA+	4/1/2036	0.2	0.2	0.2
FNMA POOL # 888024	31410FSM8	AA+	6/1/2035	1.2	1.3	1.4
FNMA POOL # 888249	31410FZN8	AA+	7/1/2020	0.8	0.8	0.8
FNMA POOL # 888283	31410F2Q7	AA+	8/1/2034	13.9	15.0	15.1
FNMA POOL # 888490	31410GC35	AA+	5/1/2035	0.2	0.2	0.2
FNMA POOL # 888498	31410GDB6	AA+	9/1/2034	1.1	1.1	1.2
FNMA POOL # 888499	31410GDC4	AA+	8/1/2033	0.2	0.2	0.2
FNMA POOL # 888518	31410GDX8	AA+	4/1/2035	0.0	0.0	0.1
FNMA POOL # 888673	31410GJS3	AA+	4/1/2035	0.2	0.2	0.2
FNMA POOL # 888967	31410GTY9	AA+	12/1/2037	0.1	0.1	0.1
FNMA POOL # 889117	31410GYN7	AA+	10/1/2035	0.4	0.4	0.4
FNMA POOL # 889255	31410G5Q2	AA+	3/1/2023	1.6	1.6	1.7
FNMA POOL # 889535	31410KHL1	AA+	12/1/2035	0.3	0.3	0.3
FNMA POOL # 889580	31410KJZ8	AA+	6/1/2038	0.4	0.4	0.4
FNMA POOL # 889853	31410KTJ3	AA+	1/1/2037	0.1	0.2	0.2
FNMA POOL # 908491	31411HKC3	AA+	6/1/2038	1.7	1.8	1.9
FNMA POOL # 922613	31412EAN6	AA+	12/1/2036	0.2	0.2	0.2
FNMA POOL # 931413	31412PYJ4	AA+	6/1/2024	0.4	0.4	0.4
FNMA POOL # 932391	31412Q2Y4	AA+	1/1/2040	0.1	0.1	0.1
FNMA POOL # 934149	31412TH22	AA+	11/1/2038	0.4	0.4	0.4
FNMA POOL # 935996	31412VKH0	AA+	6/1/2025	0.2	0.3	0.3
FNMA POOL # 936479	31412V2L1	AA+	7/1/2021	1.3	1.3	1.4
FNMA POOL # 944713	31413GAN0	AA+	7/1/2037	0.3	0.3	0.4
FNMA POOL # 950300	31413NGH2	AA+	8/1/2037	0.3	0.3	0.3
FNMA POOL # 952302	31413QNT1	AA+	9/1/2037	0.2	0.2	0.2
FNMA POOL # 953579	31413R2L9	AA+	11/1/2037	0.1	0.2	0.2
FNMA POOL # 959249	31413YEW7	AA+	8/1/2037	0.1	0.1	0.1
FNMA POOL # 960139	31414AEL2	AA+	11/1/2037	0.1	0.1	0.1
FNMA POOL # 963359	31414DWU6	AA+	5/1/2038	0.1	0.1	0.1
FNMA POOL # 963450	31414DZP4	AA+	6/1/2038	0.0	0.0	0.1
FNMA POOL # 963868	31414EJM7	AA+	6/1/2038	0.2	0.2	0.2
FNMA POOL # 964398	31414E3F9	AA+	7/1/2038	0.1	0.1	0.1
FNMA POOL # 966423	31414HD46	AA+	12/1/2037	0.1	0.2	0.2
FNMA POOL # 966652	31414HL96	AA+	12/1/2037	0.3	0.3	0.4
FNMA POOL # 968065	31414J6A6	AA+	10/1/2022	6.0	6.3	6.5
FNMA POOL # 968614	31414KSB7	AA+	1/1/2038	0.1	0.1	0.1
FNMA POOL # 973297	31414QX28	AA+	3/1/2023	0.1	0.1	0.1
FNMA POOL # 974724	31414SLD3	AA+	4/1/2038	1.1	1.2	1.3
FNMA POOL # 977079	31414U6Q6	AA+	9/1/2037	1.1	1.1	1.2
FNMA POOL # 983367	31415LMQ7	AA+	8/1/2038	0.0	0.0	0.1
FNMA POOL # 983629	31415LVW4	AA+	5/1/2023	0.3	0.4	0.4
FNMA POOL # 985612	31415P3V8	AA+	5/1/2033	0.2	0.2	0.2
FNMA POOL # 985615	31415P3Y2	AA+	4/1/2034	14.0	15.1	15.3

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FNMA POOL # 985616	31415P3Z9	AA+	4/1/2034	0.2	0.2	0.2
FNMA POOL # 986855	31415RH80	AA+	8/1/2038	1.8	1.9	1.9
FNMA POOL # 987147	31415RTC8	AA+	7/1/2038	0.4	0.4	0.4
FNMA POOL # 988375	31415S6L1	AA+	8/1/2038	0.5	0.6	0.6
FNMA POOL # 990330	31415VEB7	AA+	10/1/2031	0.1	0.1	0.1
FNMA POOL # 995002	31416BKP2	AA+	7/1/2037	0.1	0.1	0.1
FNMA POOL # 995429	31416BY28	AA+	9/1/2023	0.1	0.1	0.1
FNMA POOL # 995430	31416BY36	AA+	9/1/2023	0.1	0.1	0.1
FNMA POOL # 995957	31416CME3	AA+	6/1/2024	1.7	1.8	1.8
FNMA POOL # AA1283	31416JM99	AA+	10/1/2033	0.2	0.2	0.2
FNMA POOL # AA6450	31416QEY7	AA+	9/1/2040	0.3	0.3	0.3
FNMA POOL # AB0194	31416VGC2	AA+	1/1/2039	0.2	0.3	0.3
FNMA POOL # AB1887	31416XCZ1	AA+	12/1/2040	0.5	0.5	0.6
FNMA POOL # AB4114	31417ASC4	AA+	12/1/2041	8.6	9.2	9.2
FNMA POOL # AB4535	31417BBD8	AA+	8/1/2038	0.1	0.1	0.1
FNMA POOL # AC2953	31417MH71	AA+	9/1/2039	0.1	0.1	0.1
FNMA POOL # AC8895	31417V3D3	AA+	12/1/2039	0.5	0.5	0.5
FNMA POOL # AD0640	31418MWA6	AA+	3/1/2039	0.3	0.3	0.3
FNMA POOL # AD2028	31418PHE8	AA+	3/1/2025	0.4	0.4	0.4
FNMA POOL # AD2759	31418QB51	AA+	8/1/2040	0.2	0.2	0.2
FNMA POOL # AD6331	31418UA95	AA+	5/1/2025	0.2	0.2	0.2
FNMA POOL # AD7136	31418U4W1	AA+	7/1/2040	3.2	3.4	3.5
FNMA POOL # AD7997	31418V3F7	AA+	7/1/2040	1.0	1.0	1.1
FNMA POOL # AD8258	31418WE89	AA+	9/1/2025	0.2	0.2	0.2
FNMA POOL # AD8259	31418WE97	AA+	9/1/2025	0.3	0.4	0.4
FNMA POOL # AD8529	31418WPP9	AA+	8/1/2040	1.9	2.0	2.1
FNMA POOL # AD9460	31418XQN1	AA+	8/1/2040	0.1	0.1	0.1
FNMA POOL # AD9988	31418YC20	AA+	9/1/2040	0.2	0.2	0.2
FNMA POOL # AE0478	31419AQ83	AA+	11/1/2040	0.8	0.8	0.8
FNMA POOL # AE0678	31419AXG7	AA+	10/1/2034	0.3	0.3	0.3
FNMA POOL # AE1177	31419BJX4	AA+	8/1/2025	0.2	0.3	0.3
FNMA POOL # AE1723	31419B4H5	AA+	9/1/2040	0.1	0.2	0.2
FNMA POOL # AE3040	31419DLW9	AA+	9/1/2040	3.3	3.5	3.5
FNMA POOL # AE3049	31419DL74	AA+	9/1/2040	0.2	0.2	0.2
FNMA POOL # AE3535	31419D4V0	AA+	9/1/2040	0.3	0.3	0.4
FNMA POOL # AE7954	31419JZU5	AA+	12/1/2040	0.1	0.1	0.1
FNMA POOL # AE9765	31419LZ71	AA+	11/1/2040	0.1	0.1	0.1
FNMA POOL # AH0984	3138A2CW7	AA+	12/1/2040	0.4	0.5	0.5
FNMA POOL # AH1839	3138A3BH9	AA+	12/1/2040	0.2	0.2	0.2
FNMA POOL # AH2986	3138A4J89	AA+	2/1/2041	3.7	3.9	3.9
FNMA POOL # AH4595	3138A6C99	AA+	4/1/2041	0.2	0.2	0.3
FNMA POOL # AH5051	3138A6TH3	AA+	3/1/2026	0.1	0.1	0.1
FNMA POOL # AH5646	3138A7HY7	AA+	2/1/2041	0.2	0.2	0.2
FNMA POOL # AH7510	3138A9KY9	AA+	3/1/2041	1.7	1.6	1.8

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FNMA POOL # AH8824	3138AAYW5	AA+	3/1/2041	0.5	0.5	0.5
FNMA POOL # AI3999	3138AHNR3	AA+	11/1/2041	0.3	0.3	0.3
FNMA POOL # AI7971	3138AM2D6	AA+	9/1/2041	0.6	0.7	0.7
FNMA POOL # AJ0766	3138ARZ80	AA+	9/1/2041	1.3	1.3	1.4
FNMA POOL # AJ1028	3138ASEA6	AA+	9/1/2041	0.5	0.5	0.5
FNMA POOL # AJ3607	3138AVAH8	AA+	11/1/2041	6.1	6.1	6.5
FNMA POOL # AJ5421	3138AXAX9	AA+	11/1/2041	6.2	6.5	6.7
FNMA POOL # AJ9724	3138E2YW9	AA+	1/1/2042	0.1	0.1	0.1
FNMA POOL # AK0685	3138E4XP1	AA+	1/1/2042	2.7	2.9	3.0
FNMA POOL # AK6846	3138EBTC9	AA+	4/1/2042	1.5	1.6	1.6
FNMA POOL # AL0137	3138EGEK6	AA+	5/1/2039	6.1	6.4	6.5
FNMA POOL # AL0160	3138EGFA7	AA+	5/1/2041	6.7	7.1	7.3
FNMA POOL # AL0380	3138EGM68	AA+	3/1/2026	0.4	0.4	0.4
FNMA POOL # AL2419	3138EJVM7	AA+	6/1/2042	0.6	0.6	0.7
FNMA POOL # AO9798	3138M13G1	AA+	8/1/2042	5.4	5.7	5.8
FNMA POOL # AP1082	3138M4FY3	AA+	8/1/2042	11.3	11.9	12.1
FNMA POOL # MA0520	31417YSJ7	AA+	8/1/2025	0.4	0.4	0.4
FNMA POOL # MA0583	31417YUH8	AA+	12/1/2040	2.5	2.7	2.7
FNMA POOL # MA0768	31417Y2A4	AA+	6/1/2026	0.1	0.1	0.1
FNMA POOL # MA1060	31418AFA1	AA+	5/1/2027	13.7	14.1	14.3
FNMA POOL #995455	31416BZU5	AA+	3/1/2019	0.8	0.8	0.9
FNMA POOL# 469371	31381SMU3	AA+	12/1/2021	2.5	2.5	2.7
FNMA POOL#AD4554	31418SBY4	AA+	4/1/2040	0.3	0.3	0.3
FNMA_11-42 AGENCY CMO 11-42	31397SA53	AA+	12/25/2037	0.5	0.5	0.5
FNMA_11-54 AGENCY CMO 11-54	31397S5T7	AA+	12/25/2037	0.4	0.4	0.4
FNMA_11-M7 SENIOR CMBS 11-M7	3136A1F91	AA+	9/25/2018	64.7	3.4	3.5
FNMA_12-103A AGENCY CMO 12-103A	3136A8D31	AA+	2/25/2040	3.8	3.8	3.8
FNMA_12-93 AGENCY CMO 12-93	3136A8FF2	AA+	5/25/2039	1.3	1.3	1.3
GNMA CMO_04-11 F	38374FMY7	AA+	2/20/2034	3.3	3.3	3.3
GNMA CMO_08-51 FE	38375QU98	AA+	6/16/2038	2.9	3.0	3.0
GNMA CMO_09-33 NF	38374ULD1	AA+	5/20/2039	3.7	3.8	3.8
GNMA POOL # 082795	36225FC98	AA+	4/20/2041	1.4	1.5	1.5
GNMA POOL # 082828	36225FEA3	AA+	5/20/2041	1.8	1.9	1.9
GNMA POOL # 082853	36225FE39	AA+	6/20/2041	1.0	1.0	1.1
GNMA POOL # 082854	36225FE47	AA+	6/20/2041	2.5	2.7	2.7
GNMA POOL # 082888	36225FF61	AA+	7/20/2041	1.5	1.6	1.6
GNMA POOL # 082889	36225FF79	AA+	7/20/2041	6.4	6.8	6.8
GNMA POOL # 082960	36225FJE0	AA+	10/20/2041	1.2	1.3	1.3
GNMA POOL # 082979	36225FJZ3	AA+	11/20/2041	3.6	3.9	3.9
GNMA POOL # 083027	36225FLH0	AA+	1/20/2042	0.5	0.5	0.5
GNMA POOL # 717117	3620A2VJ2	AA+	5/15/2039	0.4	0.4	0.5
GNMA POOL # 720055	3620A55Q8	AA+	6/15/2039	0.2	0.2	0.3
GNMA POOL # 720103	3620A6AC1	AA+	6/15/2039	0.2	0.2	0.2
GNMA POOL # 724241	3620AAS66	AA+	8/15/2039	0.8	0.8	0.9

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GNMA POOL # 737191	3620AQ7C1	AA+	4/15/2040	0.6	0.6	0.7
GNMA POOL # 754587	36230PCY4	AA+	1/15/2042	0.1	0.1	0.1
GNMA POOL # 763238	36176DV75	AA+	5/15/2041	0.2	0.2	0.2
GNMA POOL # 763330	36176DY31	AA+	5/15/2041	0.1	0.1	0.1
GNMA POOL # 772929	36176QPN8	AA+	3/15/2042	4.3	4.5	4.7
GNMA POOL # 772934	36176QPT5	AA+	3/15/2042	4.2	4.4	4.6
GNMA POOL # 777664	36176VWZ2	AA+	3/15/2042	0.9	1.0	1.0
GNMA POOL # 798098	36177S7L7	AA+	3/15/2042	2.3	2.4	2.5
GNMA POOL # 798129	36177TA72	AA+	3/15/2042	1.6	1.7	1.7
GNMA POOL # MA0414	36179MN71	AA+	9/20/2042	5.9	6.1	6.1
GNMA_11-35 AGENCY CMO 11-35	38377UDB1	AA+	12/16/2037	2.7	0.2	0.2
GNMA_11-99 CMO_11-99	38377WZ56	AA+	7/16/2041	4.4	4.4	4.4
GNMA_12-103 AGENCY CMO 12-103	38375GVK4	AA+	8/20/2032	5.8	6.0	6.0
GNMA_12-7 AGENCY CMO 12-7-A	38378CNS2	AA+	4/20/2036	1.0	1.1	1.1
NCUA GUARANTEED NOTES AGENCY CMO_10-R1 2A	62888VAB4	AA+	10/7/2020	0.3	0.3	0.3
NCUA GUARANTEED NOTES CMO 11-R5 1A	62889GAA8	AA+	4/6/2020	1.2	1.2	1.2
NCUA GUARANTEED NOTES CMO_11-R6 1A	62889JAA2	AA+	5/7/2020	0.5	0.5	0.5
NGN_11-R1 CMO_11-R1 IA	62888YAA0	AA+	1/8/2020	1.1	1.1	1.1
NGN_11-R2 CMO_11-R2 1A	62889CAA7	AA+	2/6/2020	2.0	2.0	2.0
NGN_11-R3 NGN_11-R3 1A	62889EAA3	AA+	3/11/2020	3.9	3.9	3.9
NGN_11-R4 CMO_11R4-1A	62889FAA0	AA+	3/6/2020	2.1	2.1	2.1
SSGN_10-S1 CMO_10-S1-1A 144A	30250GAA6	AA+	2/25/2048	0.4	0.4	0.4
VARIOUS POOLS BELOW $50,000 ESTIMATED FAIR VALUE		AA+		1.5	1.5	0.5
					394.1	403.1
non-agency mortgage backed securities						
ARKLE_06-1A ABS_10-2A 1A1 144A	041239CD4	AAA	5/17/2060	1.0	1.0	1.0
CHASE CMO_07-A1 7A1	161630AU2	BBB-	2/25/2037	0.2	0.2	0.2
GMAC MORTGAGE CORPORATION LOAN WHOLE CMO 03-AR1	36185NYZ7	AA+	10/19/2033	0.6	0.6	0.6
IMSA_06-1 WHOLE CMO 06-1	45254TTP9	AA-	5/25/2036	0.2	0.2	0.2
IMSA_06-2 WHOLE CMO 06-2	45256VAQ0	AAA	8/25/2036	0.5	0.5	0.5
JPMMT WHOLE CMO 07-A1 5A2	46630GAS4	BBB+	7/25/2035	0.3	0.3	0.3
OPMAC_05-4 RMBS_05-4-IA1C	68383NCD3	BBB+	11/25/2035	1.9	1.7	1.7
SLFMT_12-3A WHOLE CMO 12-3A 144A	85171YAA7	AAA	12/25/2059	3.7	3.6	3.7
WFMBS CMO 05-AR1 1A1	949781AA6	BBB-	2/25/2035	0.3	0.2	0.3
					8.3	8.5
agency commercial mortgage backed securities						
NGN_10-R2 CMBS_10-R2 1A	62888UAA8	AA+	11/6/2017	1.6	1.6	1.6
					1.6	1.6
non-agency commercial mortgage backed securities						
BACM CMBS 07-2-AM	059511AH8	BBB-	4/10/2049	0.2	0.2	0.2
BCRR_09-1 CMBS_09-1 2A1 144A	055359AC7	AAA	7/17/2040	1.5	1.5	1.8
BSCMS CMBS 07-PW16-AM	07388YAG7	A	6/11/2040	0.2	0.2	0.2
COMMERCIAL MORTGAGE PASS-THROU SENIOR CMBS 06-C8	20047EAH5	AA-	12/10/2046	0.1	0.1	0.1
CSFB CMBS 05-C1	225458DM7	AAA	2/15/2038	0.1	0.1	0.1

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DBUBS MORTGAGE TRUST DBUBS_11- CMBS_11-LC1A A1 144A	233050AN3	AAA	11/10/2046	4.2	4.3	4.6
FTST CMBS 06_4TS A 144A	350910AN5	AAA	12/13/2028	0.9	1.0	1.1
GCCFC CMBS_07_GG9 A4	20173QAE1	A	3/10/2039	1.0	1.1	1.1
JPMCC CMBS 05-LDP5	46625YXP3	AAA	12/15/2044	4.0	4.2	4.5
MLMT CMBS_05-CIP1 A4	59022HJL7	AAA	7/12/2038	1.9	2.0	2.1
MORGAN STANLEY CAPITAL CMBS 11-C1 A2 144A	617458AC8	AAA	9/15/2047	3.9	4.0	4.2
MSC CMBS 07-HQ13-AM	61757RAE7	BB-	12/15/2044	0.1	0.1	0.1
MSRR 09 GG10 A4B CMBS_09-GG10-A4A 144A	61758FAA0	AAA	8/12/2045	1.0	1.0	1.2
RBSCF_10-RR3 CMBS 10-RR3 WBTA 144A	74928HBF2	AAA	2/16/2051	1.5	1.5	1.8
RBSCF_10-RR3 CMBS_10-RR3 JPMA 144A	74928HAW6	AAA	1/16/2049	2.2	2.2	2.5
RBSCF_10-RR3 CMBS_10-RR3 MSC 144A	74928HAT3	AAA	6/16/2049	2.0	2.1	2.4
RBSCF_10-RR4 CMBS_10-RR4 CMLA	74930AAA5	AAA	12/16/2049	1.4	1.4	1.6
					27.0	29.6
bank loans						
ACOSTA INC SENIOR SECURED TERM LOAN	LX126144	B+	3/2/2018	0.2	0.2	0.2
ADS WASTE ESCROW SENIOR SECURED TERM LOAN	LX125950	B+	10/9/2019	0.8	0.8	0.8
ADVANCE PIERRE FOODS SENIOR SECURED TERM LOAN	LX126112	B	7/10/2017	0.1	0.1	0.1
ALLISON TRANSMIS TERM LOAN	LX125459	BB-	8/15/2019	0.8	0.8	0.8
AOT BEDDING SUPER HOLDINGS LLC SENIOR SECURED TERM NOTE	LX125703	B+	10/1/2019	0.2	0.2	0.2
ARAMARK CORP LOAN TERM	LX123187	BB	7/26/2016	0.7	0.7	0.7
ARCH COAL, INC. SENIOR SECURED TERM NOTES	LX124057	BB	5/16/2018	0.2	0.2	0.2
ARDENT MEDICAL SENIOR SECURED TERM LOAN	LX126919	B+	11/21/2018	0.1	0.1	0.1
AXCAN INTER HLDG SENIOR SEC TERM LOAN	LX123676	B+	2/10/2017	0.5	0.5	0.5
BIOMET INC SENIOR SECURED TERM LOAN	LX125234	BB-	7/25/2017	1.0	1.0	1.0
BWAY HOLDING SENIOR SECURED TERM LOAN	LX126638	B	8/6/2017	0.8	0.8	0.8
CABLEVISION SYSTEMS CORPORATIO TERM LOAN	LX114064	BBB-	3/29/2016	0.4	0.4	0.4
CALPINE CORPORATION SENIOR SECURED TERM LOAN	LX126204	B+	10/9/2019	1.0	1.0	1.0
CCC INFORMATION SERVICES GROUP SENIOR SECURED TERM LOA	LX127159	B+	12/14/2019	0.3	0.3	0.3
CEQUEL COMMUNICATIONS LLC TERM LOAN	LX122823	BB-	2/14/2019	0.5	0.5	0.5
CHG HEALTHCARE SERVICES INC SENIOR SEC TERM NOTES	LX126713	B	11/19/2019	0.2	0.2	0.2
CINEMARK USA, INC. SENIOR SECURED TERM NOTES	LX127381	BB+	12/13/2019	0.9	0.9	0.9
CONSOLIDATED COMMUNICATIONS IN SENIOR SECURED TERM NOT	LX126932	BB-	12/31/2018	0.2	0.2	0.2
DAVIDS BRIDAL INC SENIOR SECURED TERM LOAN	LX126185	B	10/11/2019	0.1	0.1	0.1
DEAN FOODS COMPANY SENIOR SECURED TERM LOAN	LX114923	BB-	4/2/2017	0.5	0.5	0.5
DEL MONTE FOODS CO TERM LOAN	LX117866	B	3/8/2018	1.0	1.0	1.0
DELTA AIR LINES INC. SENIOR SECURED TERM LOAN	LX126229	B+	10/16/2018	0.9	0.9	0.9
DUNKIN BRANDS INC SENIOR SECURED TERM NOTES	LX119261	B+	11/23/2017	0.2	0.3	0.3
FIRST AMERICAN PAYMENT SYSTEMS SENIOR SECURED TERM LOAI	LX126128	B	10/11/2018	0.5	0.5	0.5
FLEETPRIDE INC SENIOR SECURED TERM LOAN	LX126795	B	11/15/2019	0.5	0.5	0.5
FMG RESOURCES (AUGUST 2006) PT SENIOR SECURED TERM LOAN	LX126151	BB+	10/18/2017	1.8	1.8	1.8
GARDA WORLD SEC SENIOR SECURED TERM LOAN	LX126228	BB	10/15/2019	0.5	0.5	0.5
GENERAL NUTRITION CENTERS INC SENIOR SECURED TERM LOAN	LX126268	BB	3/2/2018	0.7	0.7	0.7
GETTY IMAGES INC. SENIOR SECURED TERM NOTES	LX126129	B	10/18/2019	0.5	0.5	0.5
GOLDEN LIVING LN1 TERM LOAN	LX119023	B	5/4/2018	0.5	0.5	0.5

description	security identifier	rating	maturity	par value (m)	book value ($m)	estimated fair value ($m)
GWF ENERGY HOLDINGS LLC SENIOR SECURED TERM NOTES	LX126823	BB	11/27/2018	1.0	1.0	1.0
HAMILTON SUNDSTRAND INDUSTRIAL SENIOR SECURED TERM LOAI	LX127188	B+	12/13/2019	0.3	0.3	0.3
HCA INC LN1 TERM LOAN	LX114008	BB	3/31/2017	0.8	0.8	0.8
HERTZ CORPORATION TERM LOAN	LX118292	BB	3/11/2018	0.7	0.7	0.7
IASIS HLTHCARE CORP TERM LOAN	LX119030	B	5/3/2018	0.5	0.5	0.5
INTELSAT JACKSON SENIOR SECURED TERM LOAN	LX126160	B+	4/2/2018	0.3	0.3	0.3
IPAYMENT INC. TERM LOAN	LX119027	B+	5/8/2017	0.5	0.5	0.5
KINDRED HEALTHCARE INC. SENIOR SECURED TERM LOAN	LX126123	B+	6/1/2018	0.2	0.2	0.2
LEAP WIRELESS INTL INC SENIOR SECURED TERM NOTES	LX126150	B+	10/10/2019	1.0	1.0	1.0
LESLIES POOLMART, INC. SENIOR SECURED TERM LOAN	LX126236	B	10/16/2019	0.3	0.3	0.3
MEDASSETS INC SENIOR SECURED TERM LOAN	LX127244	BB-	12/7/2019	0.1	0.1	0.1
METALDYNE LLC SENIOR SECURED TERM LOAN	LX126846	B+	11/9/2018	0.2	0.2	0.2
MGM RESORTS INTERNATIONAL SENIOR SECURED TERM LOAN	LX127263	BB	12/20/2019	0.2	0.2	0.2
MONITRON INTL SENIOR SECURED TERM NOTES	LX123373	B	3/16/2018	0.1	0.1	0.1
NATIONAL CINEMEDIA LLC SENIOR SECURED TERM NOTES	LX126916	BB-	11/20/2019	1.1	1.1	1.1
NEIMAN MARCUS GROUP INC. THE TERM LOAN	LX119178	B+	5/16/2018	0.3	0.3	0.3
NEXSTAR BROADCASTING INC. SENIOR SECURED TERM NOTES	LX127216	BB	12/3/2019	0.1	0.1	0.1
NEXSTAR BROADCASTING INC. SENIOR SECURED TERM NOTES	LX126949	BB	12/3/2019	0.2	0.2	0.2
NSG HOLDINGS SENIOR SECURED TERM LOAN	LX127231	BB+	11/27/2019	0.6	0.6	0.6
OSI RESTAURANT PARTNERS INC SENIOR SECURED TERM NOTES	LX126380	BB	10/31/2019	0.2	0.1	0.1
PENN NTL GAMING INC. TERM LOAN	LX119995	BBB-	7/16/2018	0.6	0.6	0.6
PEP BOYS - MANNY MOE & JACK TH SENIOR SECURED TERM LOAN	LX126068	BB-	9/28/2018	0.4	0.4	0.4
PHARMACEUTICAL RSRCE INC SENIOR SECURED TERM LOAN	LX125399	B+	9/30/2019	0.7	0.7	0.7
PROGRESSIVE WASTE SOLUTIONS LT SENIOR SECURED TERM LOAI	LX126313	BBB-	10/24/2019	0.2	0.2	0.2
QUINTILES TRANSNATIONAL CORP. SENIOR SECURED TERM LOAN	LX126628	BB-	6/8/2018	0.3	0.4	0.4
REDPRAIRIE CORP SENIOR SECURED TERM LOAN	LX127397	B+	12/14/2018	0.3	0.3	0.3
REXNORD CORP SENIOR SECURED TERM NOTES	LX126362	BB	4/1/2018	0.6	0.6	0.6
REYNOLDS GROUP HOLDINGS INC SENIOR SECURED TERM NOTES	LX126064	B+	9/28/2018	0.5	0.5	0.5
RIVERBED TECHNOLOGY INC SENIOR SECURED TERM NOTES	LX127376	BBB-	12/18/2019	0.7	0.7	0.7
ROYALTY PHARMA FINANCE TRUST SENIOR SECURED TERM LOAN	LX126396	BBB-	5/9/2018	0.9	0.9	0.9
SABRE INC SENIOR SECURED TERM LOAN	LX123979	B	12/29/2017	0.2	0.2	0.2
SAGE PRODUCTS INC SENIOR SECURED TERM NOTES	LX127047	B	12/13/2019	0.3	0.3	0.3
SBA SENIOR FINANCE II LLC SENIOR SECURED TERM LOAN	LX126137	BB	9/20/2019	0.2	0.2	0.2
SEQUA CORP SENIOR SECURED TERM LOAN	LX127395	B	6/30/2017	0.6	0.6	0.6
SERVICEMASTER CO SENIOR SECURED TERM NOTES	LX125565	B+	1/31/2017	0.5	0.5	0.5
SNL FINANCIAL LC SENIOR SECURED TERM LOAN	LX126478	B	10/22/2018	0.3	0.3	0.3
STAR WEST GENERATION LLC TERM LOAN	LX119234	B+	5/17/2018	0.7	0.7	0.7
SUNGARD DATA SYSTEMS INC. SENIOR SECURED TERM NOTES	LX127406	BB	1/31/2020	0.3	0.3	0.3
TALLGRASS ENERGY PARTNERS LP SENIOR SECURED TERM LOAN	LX126257	BB-	10/25/2018	0.7	0.7	0.7
TOMKINS PLC SENIOR SECURED TERM NOTES	LX126635	B+	11/5/2018	0.2	0.2	0.2
TRANSFIRST HOLDINGS INC SENIOR SECURED TERM LOAN	LX127003	B	12/15/2017	0.8	0.8	0.8
TRANSTAR HOLDING COMPANY SENIOR SECURED TERM NOTES	LX126037	B+	10/9/2018	0.1	0.1	0.1
TRIBUNE COMPANY SENIOR SECURED TERM LOAN	LX127078	BB-	7/30/2019	0.4	0.4	0.4
TRIMAS CO LLC SENIOR SECURED TERM LOAN	LX126030	BB	10/10/2019	0.2	0.2	0.2

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UNITED AIR LINES INC. TERM LOAN	LX055770	BB-	2/1/2014	0.3	0.2	0.2
UPC FINANCING PARTNERSHIP SENIOR SECURED TERM NOTES	LX127001	BB-	1/31/2021	0.9	0.8	0.8
WARNER MUSIC GROUP CORP SECURED TERM LOAN	LX126608	BB-	11/1/2018	0.2	0.2	0.2
WESCO DISTRIBUTION INC SENIOR SECURED TERM LOAN	LX127040	B+	11/26/2019	0.1	0.1	0.1
					37.4	37.4
corporate bonds - industrials						
ABBVIE INC SENIOR CORP BND 144A	00287YAB5	A	11/6/2017	3.9	3.9	3.9
ABBVIE INC SENIOR CORP BND 144A	00287YAA7	A	11/6/2015	3.0	3.0	3.0
ADARO INDONESIA PT CORP BND 144A	69368KAA4	BB+	10/22/2019	0.6	0.6	0.6
ALROSA FINANCE SA CORP BND	L0172MBC3	BB-	11/3/2020	0.4	0.4	0.5
ALTERA CORPORATION SENIOR CORP BND	021441AD2	A-	5/15/2017	1.3	1.3	1.3
ALTICE FINCO SA SENIOR CORP BND 144A	02154EAA7	B	12/15/2020	0.2	0.2	0.2
AMERICA MOVIL SA SENIOR CORP BND	P0280AEX5	A-	12/5/2022	2.0	0.2	0.2
AMERICAN AIRLINES P-T TR CORP BND	023763AA3	BBB-	1/2/2021	1.7	1.9	1.8
ANADARKO PETROLEUM CO CORP BND	032511BH9	BBB-	9/15/2017	0.4	0.5	0.4
ANGLO AMERICAN CAPITAL PLC CORP BND 144A	034863AA8	BBB+	4/8/2014	1.7	1.8	1.9
ANGLOGOLD HOLD SENIOR CORP BND	03512TAC5	BBB-	8/1/2022	0.3	0.3	0.3
ANHEUSER-BUSCH INBEV WORLDWIDE CORP BND	03523TBL1	A	7/14/2014	2.3	2.2	2.3
ANHEUSER-BUSCH INBEV WORLDWIDE CORP BND	03523TBG2	A	11/15/2014	1.3	1.3	1.4
ANHEUSER-BUSCH INBEV WORLDWIDE CORP BND	03523TAT5	A	4/15/2015	1.0	1.0	1.1
ANHEUSER-BUSCH INBEV WORLDWIDE CORP BND	03523TBC1	A	1/27/2014	2.0	2.1	2.0
ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CORP BND	03523TBN7	A	7/15/2017	2.9	2.9	2.9
APACHE CORPORATION CORP BND	037411BB0	A-	4/15/2017	0.3	0.3	0.3
ARISTOTLE HOLDING INC CORP BND 144A	04044TAG1	BBB+	2/12/2015	3.9	3.9	4.0
ASHLAND INC. SENIOR CORP BND 144A	044209AE4	BB-	8/15/2022	0.1	0.1	0.2
AT&T INC CORP BND	00206RAY8	A-	8/15/2016	0.2	0.2	0.2
AT&T INC SENIOR CORP BND	00206RBC5	A-	2/15/2017	0.5	0.5	0.5
AT&T INC SENIOR CORP BND	00206RBM3	A-	12/1/2017	0.3	0.3	0.3
AXIATA SPV1 (LABUAN) LTD CORP BND	Y0488CAA5	BBB-	4/28/2020	0.4	0.4	0.5
BAIDU INC SENIOR CORP BND	056752AB4	A-	11/28/2022	0.2	0.2	0.2
BANQUE PSA FINANCE CORP BND 144A	06675EAA8	BBB-	4/4/2014	1.2	1.2	1.2
BARRICK GOLD CORP CORP BND	067901AE8	BBB+	5/30/2014	2.3	2.3	2.3
BAT INTERNATIONAL FINANCE PLC CORP BND 144A	05530QAB6	A-	11/15/2018	0.7	0.9	1.0
BAXTER INTERNATIONAL INC CORP BND	071813AU3	A	3/15/2015	1.0	1.1	1.1
BHP BILLITON FINANCE (USA) LTD SENIOR CORP BND	055451AP3	A+	2/24/2017	4.6	4.6	4.7
BOSTON SCIENTIFIC CORPORATION CORP BND	101137AB3	BBB-	6/15/2014	0.7	0.8	0.7
BOTTLING GROUP LLC CORP BND	10138MAH8	A	3/15/2014	0.7	0.7	0.7
BP CAPITAL MARKETS PLC CORP BND	05565QBN7	A	10/1/2015	0.7	0.7	0.8
BP CAPITAL MARKETS PLC CORP BND	05565QBH0	A	3/10/2015	4.8	4.9	5.2
BP CAPITAL MARKETS PLC CORP BND	05565QBF4	A	11/7/2013	1.5	1.5	1.5
BP CAPITAL MARKETS PLC CORP BND	05565QBT4	A	11/1/2016	0.3	0.3	0.3
BP CAPITAL MARKETS PLC CORP BND	05565QBS6	A	3/11/2014	1.5	1.5	1.5
BP CAPITAL MARKETS PLC SENIOR CORP BND	05565QBY3	A	5/5/2017	2.0	2.0	2.0
BRASKEM FINANCE LTD CORP BND 144A	10553YAD7	BBB-	4/15/2021	0.2	0.2	0.3

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BRF - BRASIL FOODS SA SENIOR CORP BND	P1905CAA8	BBB-	6/6/2022	1.7	1.8	1.8
BRITISH TELECOMMUNICATIONS PLC CORP BND	11102AAA9	BBB	1/15/2018	0.2	0.2	0.2
BRITISH TELECOMMUNICATIONS PLC SENIOR CORP BND	111021AG6	BBB	6/22/2015	1.2	1.2	1.3
BRUNSWICK RAIL FINANCE LTD SENIOR CORP BND 144A	117381AA1	BB-	11/1/2017	0.2	0.2	0.2
BUNGE LIMITED FINANCE CORP CORP BND	120568AM2	BBB-	4/15/2014	1.4	1.5	1.4
CARGILL INC CORP BND 144A	141781BA1	A	3/1/2017	4.6	4.6	4.8
CATERPILLAR FINL SERV CORP CORP BND	14912L4Q1	A	12/20/2013	0.6	0.6	0.6
CATERPILLAR FINL SERV CORP SENIOR CORP BND MTN	14912L5E7	A	6/1/2017	0.1	0.1	0.1
CATERPILLAR FINL SERV CORP SENIOR CORP BND MTN	14912L5D9	A	5/29/2015	0.4	0.3	0.4
CATERPILLAR INC CORP BND	149123BU4	A	5/27/2014	2.2	2.2	2.3
CATERPILLAR INC SENIOR CORP BND	149123BY6	A	6/26/2015	0.2	0.2	0.2
CC HLD V SECURED CORP BND 144A	14987BAB9	BB	12/15/2017	0.7	0.7	0.7
CCO HOLDINGS LLC CORP BND	1248EPAQ6	BB-	10/30/2017	0.4	0.5	0.6
CELLCO PARTNERSHIP/VERIZON WIR CORP BND	92344SAP5	A-	2/1/2014	2.0	2.0	2.1
CELLCO PARTNERSHIP/VERIZON WIR CORP BND	92344SAJ9	A-	11/15/2013	5.2	5.2	5.4
CENOVUS ENERGY INC CORP BND	15135UAB5	BBB+	9/15/2014	2.4	2.5	2.6
CHS/COMMUNITY HEALTH SYSTEMS I SECURED CORP BND	12543DAR1	BB	8/15/2018	0.1	0.1	0.1
CISCO SYSTEMS INC CORP BND	17275RAJ1	A+	3/14/2014	0.2	0.2	0.2
CISCO SYSTEMS INC CORP BND	17275RAG7	A+	11/17/2014	0.7	0.7	0.8
CISCO SYSTEMS INC CORP BND	17275RAL6	A+	3/14/2014	2.4	2.5	2.5
CITIZENS COMMUNICATIONS CO. CORP BND	35906AAD0	BB	4/15/2015	0.3	0.4	0.4
COCA-COLA COMPANY THE CORP BND	191216AN0	AA-	11/15/2013	1.3	1.3	1.4
COCA-COLA COMPANY THE CORP BND	191216AL4	AA-	3/15/2014	0.4	0.4	0.4
COCA-COLA ENTERPRISES INC. CORP BND	19122TAC3	BBB	2/18/2014	0.9	0.9	0.9
COCA-COLA ENTERPRISES INC. CORP BND	19122TAA7	BBB	11/12/2013	6.1	6.1	6.0
COLGATE PALMOLIVE CO. CORP BND MTN	19416QDW7	AA-	11/15/2014	0.4	0.4	0.4
COMCAST CABLE CO CORP BND	00209TAA3	BBB+	3/15/2013	2.5	2.5	2.5
COMCAST CABLE COMMUNICATIONS I CORP BND	20029PAN9	BBB+	6/15/2013	2.5	2.5	2.6
COMCAST CORPORATION CORP BND	20030NAL5	BBB+	3/15/2016	0.5	0.5	0.5
CONOCOPHILLIPS CORP BND	20825CAT1	A	1/15/2015	0.3	0.3	0.3
CONOCOPHILLIPS CORP BND	20825CAS3	A	2/1/2014	0.3	0.3	0.4
CONSTELLATION BRANDS INC. SENIOR CORP BND	21036PAH1	BB+	5/1/2022	0.1	0.1	0.2
CONTINENTAL RESOURCES, INC. SENIOR CORP BND	212015AH4	BB+	9/15/2022	0.1	0.1	0.2
CORP GEO SAB DE CV CORP BND	P3R23NAA8	BB-	9/25/2014	0.1	0.1	0.1
COSTCO WHOLESALE CORPORATION SENIOR CORP BND	22160KAE5	A+	12/15/2017	3.4	3.4	3.4
COX COMMUNICATIONS INC CORP BND	224044BH9	BBB	10/1/2015	0.4	0.5	0.5
COX COMMUNICATIONS INC. CORP BND	224044BF3	BBB	6/1/2013	0.1	0.1	0.1
DAIMLERCHRYSLER NA HLDG CORP BND	233835AW7	A-	11/15/2013	1.7	1.8	1.8
DANAHER CORPORATION CORP BND	235851AK8	A+	6/23/2014	0.1	0.1	0.1
DEUTSCHE TELEKOM INTL CORP BND	25156PAF0	BBB+	7/22/2013	3.0	3.0	3.1
DEVON ENERGY CORPORATION CORP BND	25179MAJ2	BBB+	7/15/2016	0.3	0.3	0.3
DIAGEO CAPITAL PLC SENIOR CORP BND	25243YAR0	A-	5/11/2017	1.1	1.1	1.1
DIAGEO FINANCE BV CORP BND	25244SAD3	A-	4/1/2013	2.5	2.5	2.5
DIGICEL GROUP SENIOR CORP BND 144A	25380WAE6	CCC+	9/30/2020	0.2	0.2	0.2

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DIRECTV HOLDINGS LLC/DIRECTV F SENIOR CORP BND	25459HBE4	BBB	3/15/2017	0.3	0.3	0.3
DIRECTV HOLDINGS LLC/DIRECTV F SENIOR CORP BND	25459HAY1	BBB	3/1/2016	0.4	0.4	0.4
DISH DBS CORP CORP BND	27876GBF4	BB-	10/1/2013	1.0	1.0	1.0
DISH DBS CORP CORP BND	27876GBE7	BB-	2/1/2016	0.2	0.2	0.2
DOW CHEMICAL COMPANY THE CORP BND	260543CA9	BBB	2/15/2015	1.5	1.6	1.6
DOW CHEMICAL COMPANY THE CORP BND	260543CD3	BBB	2/15/2016	0.3	0.3	0.3
EASTMAN CHEMICAL COMPANY SENIOR CORP BND	277432AM2	BBB	6/1/2017	0.3	0.3	0.3
EATON CORPORATION CORP BND	278058DJ8	A-	6/16/2014	1.7	1.7	1.7
EBAY INC. CORP BND	278642AB9	A	10/15/2015	3.1	3.1	3.2
EBAY INC. SENIOR CORP BND	278642AG8	A	7/15/2017	1.3	1.2	1.3
ECOLAB INC. CORP BND	278865AK6	BBB+	12/8/2016	0.4	0.4	0.4
ECOLAB INC. CORP BND	278865AJ9	BBB+	12/8/2014	1.2	1.0	1.1
EI DUPONT DE NEMOURS & CO CORP BND	263534CH0	A	3/25/2014	1.1	1.1	1.1
EOG RESOURCES INC CORP BND	26875PAJ0	A-	2/3/2014	1.6	1.7	1.7
EOG RESOURCES INC CORP BND	26875PAF8	A-	6/1/2015	1.3	1.3	1.4
EQUINIX, INC. CORP BND	29444UAK2	BB-	7/15/2021	0.1	0.1	0.2
FIBRIA OVERSEAS FINANCE LTD CORP BND 144A	31572UAB2	BB	5/4/2020	0.1	0.1	0.1
FISERV INC CORP BND	337738AK4	BBB-	6/15/2016	1.3	1.3	1.4
FMC TECHNOLOGIES, INC. SENIOR CORP BND	30249UAA9	BBB	10/1/2017	0.6	0.6	0.5
FORD MOTOR CREDIT COMPANY LLC CORP BND	345397VN0	BB+	4/15/2015	1.2	1.4	1.4
FORD MOTOR CREDIT COMPANY LLC SENIOR CORP BND	345397WD1	BB+	6/12/2017	0.4	0.4	0.4
FORD MOTOR CREDIT COMPANY LLC SENIOR CORP BND	345397WC3	BB+	5/15/2015	1.0	1.0	1.0
FORD MOTOR CREDIT COMPANY LLC SENIOR CORP BOND	345397WA7	BB+	6/15/2016	0.7	0.7	0.7
FORD MOTOR CREDIT COMPANY LLC SENIOR CORP BOND	345397WB5	BB+	4/15/2016	0.2	0.2	0.2
FRANCE TELECOM CORP BND	35177PAS6	A-	7/8/2014	7.5	7.5	7.9
FREEPORT-MCMORAN COPPER & GOLD SENIOR CORP BND	35671DAW5	BBB	3/1/2017	0.3	0.3	0.3
FRESENIUS MEDICAL CARE US FINA CORP BND 144A	35803QAA5	BB+	2/15/2021	0.1	0.1	0.1
GENERAL ELECTRIC COMPANY SENIOR CORP BND	369604BE2	AA+	10/9/2015	4.6	4.6	4.6
GENERAL MILLS INC. CORP BND	370334BG8	BBB+	8/15/2013	0.4	0.4	0.4
GERDAU S.A. CORP BND	37373W9A0	BBB-	1/30/2021	0.4	0.4	0.4
GLAXOSK CAP INC CORP BND	377372AC1	A+	5/15/2013	0.6	0.6	0.6
GLAXOSMITHKLINE CAPITAL PLC SENIOR CORP BND	377373AB1	A+	5/8/2015	2.2	2.2	2.2
HARLEY-DAVIDSON FINANCIAL SENIOR CORP BND 144A	41283LAC9	BBB+	9/15/2015	6.8	6.8	6.9
HCA INC CORP BND	404119BK4	BB	9/15/2020	2.0	2.1	2.2
HCA INC SENIOR CORP BND	404121AC9	BB	2/15/2020	0.1	0.1	0.1
HEINEKEN N.V. SENIOR CORP BND 144A	423012AB9	BBB+	10/1/2017	0.6	0.6	0.6
HEINZ H. J. COMPANY SENIOR CORP BND	423074AN3	BBB+	3/1/2017	2.1	2.1	2.1
HERSHEY FOODS CORPORATION CORP BND	427866AS7	A	11/1/2016	1.4	1.4	1.4
HEWLETT-PACKARD COMPANY CORP BND	428236BG7	BBB+	5/24/2013	2.6	2.6	2.6
HEWLETT-PACKARD COMPANY CORP BND	428236AT0	BBB+	3/1/2014	1.3	1.4	1.4
HEWLETT-PACKARD COMPANY CORP BND	428236BJ1	BBB+	5/30/2014	1.9	1.9	1.8
HOST HOTELS & RESORTS LP SENIOR CORP BND	44107TAQ9	BB+	10/1/2021	0.1	0.1	0.1
HUTCHISON WHAMPOA INTERNATIONA CORP BND 144A	44841AAA6	A-	9/11/2015	3.1	3.2	3.4
IBM CORP CORP BND	459200HC8	AA-	2/6/2017	1.0	1.0	1.0

description	security identifier	rating	maturity	par value (m)	book value ($m)	estimated fair value ($m)
IBM CORP CORP BND	459200GM7	AA-	10/15/2018	0.2	0.3	0.3
IBM CORP CORP BND	459200GZ8	AA-	10/31/2014	1.7	1.7	1.7
IBM CORP CORP BND	459200GN5	AA-	10/15/2013	1.6	1.5	1.6
IBM CORP CORP BND	459200GR6	AA-	5/6/2013	1.5	1.4	1.5
INDO ENERGY FINANCE BV SENIOR CORP BND 144A	45578UAA8	B+	5/7/2018	0.2	0.2	0.2
INTEL CORPORATION CORP BND	458140AH3	A+	10/1/2016	0.3	0.3	0.3
INTEL CORPORATION SENIOR CORP BND	458140AL4	A+	12/15/2017	3.0	3.0	3.0
JOHN DEERE CAPITAL CORPORATION CORP BND	24422EQU6	A	9/9/2013	1.0	1.0	1.0
JOHN DEERE CAPITAL CORPORATION CORP BND MTN	24422EQZ5	A	9/18/2017	0.1	0.1	0.1
JOHNSON CONTROLS INC CORP BND	478366AY3	BBB+	2/4/2014	2.6	2.7	2.7
KELLOGG COMPANY SENIOR CORP BND	487836BH0	BBB+	5/17/2017	1.1	1.1	1.1
KRAFT FOODS GROUP INC SENIOR CORP BND 144A	50076QAH9	BBB	6/4/2015	2.7	2.7	2.7
LABORATORY CORPORATION OF AMER CORP BND	50540RAH5	BBB+	5/15/2016	0.1	0.1	0.1
LVMH MOET HENNESSY LOUIS VUITT SENIOR CORP BND 144A	502441AA6	A	6/29/2017	2.2	2.2	2.2
MARATHON OIL CORP SENIOR CORP BND	565849AJ5	BBB	11/1/2015	1.9	2.0	2.0
MCDONALD'S CORPORATION SENIOR CORP BND MTN	58013MEP5	A	5/29/2015	0.2	0.2	0.2
MCKESSON CORP SENIOR CORP BND	581557AY1	A-	12/4/2015	1.8	1.8	1.7
MCKESSON CORP SENIOR CORP BND	581557AZ8	A-	12/15/2022	0.4	0.4	0.4
MEDTRONIC INC CORP BND	585055AR7	A+	3/15/2015	0.8	0.8	0.8
METHANEX CORP SENIOR CORP BND	59151KAH1	BBB-	12/15/2019	0.2	0.2	0.2
MICROSOFT CORPORATION SENIOR CORP BND	594918AQ7	AAA	11/15/2022	1.1	1.1	1.1
MOLSON COORS BREWING SENIOR CORP BND	60871RAB6	BBB-	5/1/2017	0.8	0.8	0.8
MONDELEZ INTERNATIONAL INC CORP BND	50075NAS3	BBB-	8/11/2017	1.0	1.1	1.3
MONDELEZ INTERNATIONAL INC CORP BND	50075NBB9	BBB-	2/9/2016	0.4	0.4	0.4
MONDELEZ INTERNATIONAL INC SENIOR CORP BND 144A	50076QAA4	BBB	6/5/2017	0.4	0.4	0.4
MONGOLIAN MINING CORP SENIOR CORP BND 144A MTN	60937CAA3	B+	3/29/2017	0.2	0.2	0.2
NBC UNIVERSAL MEDIA LLC CORP BND	63946BAC4	BBB+	4/1/2016	0.6	0.7	0.7
NBC UNIVERSAL MEDIA LLC CORP BND	63946BAA8	BBB+	4/1/2014	0.8	0.8	0.8
NEWMARKET SENIOR CORP BND 144A	651587AD9	BB+	12/15/2022	0.3	0.2	0.2
NEWS AMERICA INC CORP BND	652482BG4	BBB+	12/15/2014	0.3	0.3	0.3
NISSAN MOTOR ACCEPT CO CORP BND 144A	654742AA3	BBB+	1/30/2013	0.5	0.5	0.5
NOVARTIS CAPITAL CORP CORP BND	66989HAB4	AA-	4/24/2013	0.1	0.1	0.1
NOVARTIS CAPITAL CORP CORP BND	66989HAA6	AA-	2/10/2014	2.0	2.0	2.1
NOVARTIS CAPITAL CORP CORP BND	66989HAC2	AA-	4/24/2015	1.8	1.8	1.9
OCCIDENTAL PETROLEUM CORPORATI CORP BND	674599CB9	A	2/15/2017	0.3	0.3	0.3
OCCIDENTAL PETROLEUM CORPORATI CORP BND	674599CA1	A	12/13/2013	1.0	1.0	1.1
OGX AUSTRIA GMBH SENIOR CORP BND 144A	67089WAA0	B	4/1/2022	0.4	0.4	0.3
ORACLE CORP CORP BND	68402LAC8	A+	1/15/2016	0.8	0.8	0.8
ORACLE CORPORATION CORP BND	68389XAD7	A+	4/15/2013	8.4	8.5	8.6
ORACLE CORPORATION SENIOR CORP BND	68389XAN5	A+	10/15/2017	0.1	0.1	0.1
ORACLE CORPORATION SENIOR CORP BND	68389XAP0	A+	10/15/2022	3.4	3.4	3.4
PAETEC HOLDING CORP SENIOR CORP BND	695459AF4	BB+	12/1/2018	0.3	0.4	0.4
PENSKE TRUCK LEASING COMPANY L SENIOR CORP BND 144A	709599AJ3	BBB-	3/15/2016	0.6	0.6	0.6
PENSKE TRUCK LEASING COMPANY L UNSECURED CORP BND 144A	709599AC8	BBB-	5/11/2015	0.2	0.2	0.2

description	security identifier	rating	maturity	par value (m)	book value ($m)	estimated fair value ($m)
PENTAIR FINANCE SA UNSECURED CORP BND 144A	709629AA7	BBB	12/1/2015	1.3	1.3	1.3
PEPSICO INC CORP BND	713448BQ0	A-	10/25/2013	2.0	2.0	2.1
PEPSICO INC CORP BND	713448BM9	A-	1/15/2015	0.1	0.1	0.1
PEPSICO INC CORP BND	713448BK3	A-	3/1/2014	0.7	0.7	0.8
PFIZER INC. CORP BND	717081DA8	AA	3/15/2015	2.5	2.6	2.8
PHILIP MORRIS INTERNATIONAL IN CORP BND	718172AG4	A	3/17/2014	1.8	1.9	1.9
PHILIP MORRIS INTERNATIONAL IN CORP BND	718172AB5	A	5/16/2013	7.4	7.4	7.5
PHILIP MORRIS INTERNATIONAL IN SENIOR CORP BND	718172AS8	A	8/21/2017	0.3	0.3	0.3
PHILLIPS 66 SENIOR CORP BND 144A	718546AG9	BBB	5/1/2017	1.4	1.4	1.5
PLAINS EXPLORATION & PROD CORP BND	726505AJ9	B	4/1/2020	0.2	0.2	0.2
PRAXAIR INC. CORP BND	74005PAS3	A	3/31/2014	0.6	0.6	0.6
PRAXAIR INC. SENIOR CORP BND	74005PBC7	A	11/7/2017	4.6	4.6	4.6
PRECISION CASTPARTS SENIOR CORP BND	740189AG0	A-	1/15/2023	0.1	0.0	0.1
PRESTIGE BRANDS INC CORP BND	74112BAE5	BB-	4/1/2018	0.2	0.3	0.2
PROCTER & GAMBLE COMPANY CORP BND	742718DS5	AA-	11/15/2015	0.7	0.7	0.8
QGOG CONSTELLATION SA SENIOR CORP BND 144A	74735PAA9	BB+	11/9/2019	0.2	0.2	0.2
QUEST DIAGNOSTICS INC CORP BND	74834LAT7	BBB+	3/24/2014	0.4	0.5	0.5
REED ELSEVIER CAPITAL INC CORP BND	758202AF2	BBB+	1/15/2014	1.1	1.2	1.2
REYNOLDS AMERICAN INC SENIOR CORP BND	761713AV8	BBB-	10/30/2015	0.5	0.6	0.6
RIO TINTO FINANCE (USA) PLC SENIOR CORP BND	76720AAB2	A-	3/22/2017	0.3	0.3	0.3
RIO TINTO FINANCE (USA) PLC SENIOR CORP BND	76720AAA4	A-	3/20/2015	3.3	3.3	3.4
RIO TINTO FINANCE USA LIMITED CORP BND	767201AF3	A-	5/1/2014	0.5	0.6	0.6
RIO TINTO FINANCE USA LIMITED CORP BND	767201AJ5	A-	11/2/2015	1.6	1.6	1.7
ROCHE HOLDINGS INC CORP BND 144A	771196AQ5	AA	3/1/2014	2.7	2.8	2.8
ROGERS WIRELESS INC CORP BND	77531QAM0	BBB	3/15/2015	0.2	0.2	0.2
SABMILLER HOLDINGS INC SENIOR CORP BND 144A	78573AAB6	BBB+	1/15/2017	3.3	3.3	3.4
SABMILLER HOLDINGS INC SENIOR CORP BND 144A	78573AAA8	BBB+	1/15/2022	0.5	0.6	0.6
SANOFI AVENTIS CORP BND	80105NAC9	AA-	3/28/2014	4.2	4.2	4.2
SCHLUMBERGER INVESTMENT SA CORP BND 144A	806854AA3	A+	9/14/2016	0.7	0.7	0.7
SCHLUMBERGER INVESTMENT SA SENIOR CORP BND 144A	806854AE5	A+	8/1/2017	0.3	0.3	0.2
SCHLUMBERGER NORGE AS CORP BND 144A	80685PAC2	A+	9/14/2016	0.8	0.8	0.8
SHELL INTERNATIONAL FIN BV CORP BND	822582AQ5	AA	6/28/2015	1.1	1.1	1.1
SOUTHERN COPPER CORPORATION SENIOR CORP BND	84265VAG0	BBB	11/8/2042	0.1	0.1	0.1
ST. JUDE MEDICAL INC. CORP BND	790849AG8	A	9/15/2013	1.4	1.5	1.5
ST. JUDE MEDICAL INC. CORP BND	790849AE3	A	7/15/2014	2.4	2.4	2.5
STATS CHIPPAC LTD CORP BND 144A	85771TAJ3	BB+	3/31/2016	0.5	0.5	0.5
TAKEDA PHARMACEUTICAL CO LTD UNSECURED CORP BND 144A	874060AB2	AA-	3/17/2017	1.7	1.7	1.7
TALISMAN ENERGY INC. CORP BND	87425EAL7	BBB	6/1/2019	0.8	1.0	1.1
TECH DATA CORPORATION SENIOR CORP BND	878237AF3	BBB-	9/21/2017	0.3	0.3	0.3
TELECOM ITALIA CAPITAL CORP BND	87927VAU2	BBB	6/4/2018	0.3	0.3	0.3
TELEFONICA CHILE SA SENIOR CORP BND 144A	87936UAA7	BBB	10/12/2022	0.2	0.2	0.2
TEXAS INSTRUMENTS INCORPORATED CORP BND	882508AR5	A+	5/16/2016	0.2	0.2	0.2
TEXAS INSTRUMENTS INCORPORATED CORP BND	882508AS3	A+	5/15/2013	1.9	1.9	1.9
TEXAS INSTRUMENTS INCORPORATED CORP BND	882508AQ7	A+	5/15/2014	0.9	0.9	0.9

description	security identifier	rating	maturity	par value (m)	book value ($m)	estimated fair value ($m)
TEXAS INSTRUMENTS INCORPORATED SENIOR CORP BND	882508AT1	A+	8/3/2015	2.4	2.4	2.4
THERMO FISHER SCIENTIFIC CORP BND	883556BA9	A-	8/15/2016	0.3	0.3	0.3
THERMO FISHER SCIENTIFIC INC CORP BND	883556AY8	A-	3/1/2016	0.3	0.3	0.3
TIME WARNER CABLE INC CORP BND	88732JAV0	BBB	2/1/2015	1.1	1.2	1.2
TIME WARNER CABLE INC CORP BND	88732JAH1	BBB	5/1/2017	0.4	0.5	0.5
TIME WARNER CABLE INC CORP BND	88732JAR9	BBB	4/1/2014	2.0	2.1	2.2
TJX COMPANIES INC. THE CORP BND	872540AN9	A	8/15/2015	0.8	0.8	0.9
TNK-BP FINANCE SA CORP BND EMTN	L9057MAF8	BBB-	3/13/2018	1.3	1.4	1.6
TOTAL CAPITAL CANADA LTD CORP BND	89153UAB7	AA-	1/28/2014	1.2	1.2	1.2
TOTAL CAPITAL INTERNATIONAL SA CORP BND	89153VAA7	AA-	2/17/2017	1.2	1.3	1.3
TOTAL CAPITAL INTERNATIONAL SA CORP BND	89153VAC3	AA-	6/28/2017	2.3	2.3	2.3
TOTAL CAPITAL INTERNATIONAL SA SENIOR CORP BND	89153VAD1	AA-	1/25/2016	2.7	2.7	2.7
TOYOTA MOTOR CREDIT CORP SENIOR CORP BND MTN	89233P5S1	AA-	1/12/2017	0.3	0.3	0.3
TRANSOCEAN INC CORP BND	893830BA6	BBB-	12/15/2016	0.6	0.6	0.7
TRANSOCEAN INC SENIOR CORP BND	893830BD0	BBB-	10/15/2017	0.5	0.5	0.5
TURLOCK CORPORATION SENIOR CORP BND 144A	900212AG6	A-	11/2/2017	1.5	1.5	1.5
TYCO INTERNATIONAL FINANCE SA CORP BND	902118BN7	BBB+	10/15/2015	0.3	0.3	0.4
UNILEVER CAPITAL CORP CORP BND	904764AJ6	A+	2/15/2014	1.3	1.3	1.3
UNILEVER CAPITAL CORP SENIOR CORP BND	904764AP2	A+	8/2/2017	4.3	4.3	4.2
UNION PACIFIC CO CORP BND	907818DC9	A-	2/15/2014	0.3	0.3	0.3
UNITED PARCEL SERVICE INC CORP BND	911312AL0	A+	4/1/2014	3.5	3.6	3.6
UNITED TECHNOLOGIES CORP CORP BND	913017BH1	A	5/1/2015	1.7	1.7	1.8
UNITED TECHNOLOGIES CORP SENIOR CORP BND	913017BU2	A	6/1/2017	0.5	0.5	0.5
UNITED TECHNOLOGIES CORP SENIOR CORP BND	913017BY4	A	6/1/2015	1.3	1.3	1.3
US AIRWAYS P-T TR SECURED CORP BND	90345WAD6	BBB	12/3/2026	1.1	1.1	1.1
VERIZON COMMUNICATIONS INC. CORP BND	92343VAG9	A-	4/1/2017	0.3	0.3	0.3
VERIZON COMMUNICATIONS INC. SENIOR CORP BND	92343VBF0	A-	11/1/2017	2.9	3.0	3.0
VIDEOTRON LTEE SENIOR CORP BND	92658TAQ1	BB	7/15/2022	0.2	0.2	0.2
VODAFONE GROUP PLC CORP BND	92857WAT7	A-	6/10/2014	3.0	3.0	3.1
VODAFONE GROUP PLC CORP BND	92857WAK6	A-	3/15/2016	0.5	0.5	0.5
VOLKSWAGEN INTERNATIONAL FINAN CORP BND 144A	928670AE8	A-	4/1/2014	2.5	2.5	2.5
VW CREDIT INC SENIOR CORP BND EMTN	U9T42AAA2	A-	7/13/2013	2.0	2.0	1.9
WAL-MART STORES INC CORP BND	931142CQ4	AA	5/15/2014	4.9	4.9	5.0
WAL-MART STORES INC CORP BND	931142CW1	AA	10/25/2013	2.5	2.4	2.5
WALT DISNEY COMPANY THE SENIOR CORP BND MTN	25468PCV6	A	12/1/2017	3.6	3.6	3.6
WESTERN UNION CO/THE CORP BND	959802AN9	BBB+	3/7/2013	0.5	0.5	0.5
WPP FINANCE (UK) CORP CORP BND	92931NAC4	BBB	9/15/2014	0.5	0.6	0.6
XEROX CORPORATION CORP BND	984121CC5	BBB-	5/16/2014	1.3	1.3	1.3
XEROX CORPORATION SENIOR CORP BND	984121CF8	BBB-	3/15/2017	1.5	1.5	1.5
XSTRATA CANADA CORP SENIOR CORP BND	655422AU7	BBB+	6/15/2017	0.3	0.3	0.3
XSTRATA FINANCE (CANADA) LTD SENIOR CORP BND 144A	98417EAU4	BBB+	10/25/2017	3.4	3.4	3.5
XYLEM INC/NY SENIOR CORP BND	98419MAA8	BBB	9/20/2016	0.4	0.4	0.5
ZHAIKMUNAI LLP SENIOR CORP BND 144A	98953VAA0	B	11/13/2019	0.2	0.2	0.2
					340.8	347.3

description	security identifier	rating	maturity	par value (m)	book value ($m)	estimated fair value ($m)
corporate bonds - financials						
ACE INA HOLDINGS INC CORP BND	00440EAN7	A	11/23/2015	0.3	0.3	0.3
AMERICAN EXPRESS COMPANY CORP BND	025816AX7	BBB+	8/28/2017	0.6	0.7	0.7
AMERICAN EXPRESS CREDIT CO Adj % Due 6/24/2014 MJSD24	0258M0DB2	A-	6/24/2014	0.9	1.0	1.0
AMERICAN EXPRESS CREDIT CO CORP BND	0258M0CY3	A-	8/20/2013	0.7	0.7	0.7
AMERICAN EXPRESS CREDIT CO CORP BND MTN	0258M0DC0	A-	9/19/2016	0.4	0.4	0.4
AMERICAN INTERNATIONAL GROUP I SENIOR CORP BND	026874CB1	A-	9/15/2016	0.5	0.5	0.5
ANZ MELBOURNE CORP BND 144A	05252ABJ9	AA-	1/10/2014	0.6	0.6	0.7
ANZ NATIONAL (INTL) LTD CORP BND 144A	00182EAJ8	AA-	7/19/2013	1.3	1.3	1.3
ASPEN INS HLDG CORP BND 144A	04530DAB8	BBB+	8/15/2014	0.2	0.2	0.1
AUSTRALIA & NEW ZEALAND BANKIN LOCAL BND 144A	05252EAB9	AAA	10/6/2015	5.6	5.6	5.5
AXIS SPECIALTY FINANCE LLC CORP BND	05463HAA9	A-	6/1/2020	1.0	1.0	1.1
BANCO BTG PACTUAL SA (CAYMAN SUB CORP BND 144A	05890BAD9	BB+	9/28/2022	0.2	0.2	0.3
BANCO SANTANDER BRASIL SA CORP BND 144A	05966TAP2	BBB	2/13/2017	0.5	0.5	0.5
BANCO SANTANDER BRASIL SA SENIOR CORP BND	05966UAP9	BBB	2/13/2017	0.3	0.3	0.3
BANCO SANTANDER CHILE SENIOR CORP BND 144A	05967BAB1	A	9/20/2022	1.0	1.0	1.0
BANCO SANTANDER MEXICO SA (MEX SENIOR CORP BND 144A	05969BAA1	BBB+	11/9/2022	0.9	0.9	0.9
BANCO SANTANDER SA SECURED LOCAL BND	E19794CQ2	A-	2/6/2014	2.0	2.6	2.7
BANCOLOMBIA SA SUB CORP BND	05968LAH5	BBB-	9/11/2022	1.0	1.0	1.0
BANK OF AMERICA CORP BND	060505BS2	A-	8/1/2015	0.4	0.4	0.4
BANK OF AMERICA CORP BND	06051GEQ8	A-	3/22/2017	2.1	2.2	2.3
BANK OF AMERICA CORP BND	06051GDY2	A-	5/15/2014	6.1	6.3	6.6
BANK OF AMERICA CORP BND MTN	06051GEF2	A-	1/30/2014	3.0	3.0	3.0
BANK OF AMERICA SENIOR CORP BND	06051GEE5	A-	1/5/2021	0.2	0.2	0.2
BANK OF MONTREAL CORP BND	06366QGN1	A+	4/29/2014	0.4	0.5	0.5
BANK OF MONTREAL CORP BND 144A	063679ZT4	AAA	1/30/2017	4.7	4.8	5.0
BANK OF NEW YORK CO CORP BND	06406HBL2	A+	5/15/2014	1.5	1.5	1.5
BANK OF NOVA SCOTIA CORP BND	064149B97	A+	12/17/2013	0.1	0.1	0.1
BANK OF NOVA SCOTIA CORP BND 144A	06415CAC3	AAA	1/30/2017	7.2	7.4	7.5
BANK OF NOVA SCOTIA CORP BND 144A	06415CAA7	AAA	8/3/2016	2.9	3.0	3.1
BANK OF NOVA SCOTIA SECURED CORP BND 144A	06415CAD1	AAA	3/20/2015	6.5	6.5	6.6
BANK OF NOVA SCOTIA SECURED LOCAL BND 144A	06415CAE9	AAA	3/22/2017	2.3	2.2	2.3
BANK OF SCOTLAND PLC CORP BND 144A	40411EAB4	AAA	2/21/2017	2.3	2.6	2.6
BANK OF TOKYO-MITSUBISHI UFJ L CORP BND 144A	064255AA0	A+	1/22/2013	0.5	0.5	0.5
BARCLAYS BANK PLC LOCAL BND	06739FFZ9	A+	7/10/2014	1.1	1.1	1.2
BB&T CORPORATION CORP BND	05531FAJ2	A-	4/28/2014	0.3	0.3	0.3
BB&T CORPORATION SENIOR CORP BND MTN	05531FAL7	A-	8/15/2017	0.4	0.4	0.4
BBVA BANCOMER SA/TEXAS SUB CORP BND 144A	05533UAC2	A-	9/30/2022	0.2	0.2	0.2
BEAR STEARNS CO INC CORP BND	07385TAJ5	A	11/15/2014	2.7	2.8	2.9
BEAR STEARNS CO INC CORP BND MTN	073928S46	A	11/21/2016	2.6	2.5	2.6
BERKSHIRE HATHAWAY FINANCE COR CORP BND	084664BR1	AA+	1/10/2014	0.4	0.4	0.4
BRANCH BKG & TR CO CORP BND	10513KAB0	A-	9/13/2016	0.4	0.4	0.4
CAISSE CENTRALE DESJARDN SECURED LOCAL BND 144A	12800UAL4	AAA	3/6/2017	4.0	4.0	4.1
CANADIAN IMPERIAL BANK OF COMM CORP BND 144A	136069EH0	AAA	12/12/2014	1.1	1.1	1.1

description	security identifier	rating	maturity	par value (m)	book value ($m)	estimated fair value ($m)
CANADIAN IMPERIAL BANK OF COMM CORP BND 144A	136069DT5	AAA	1/27/2016	6.3	6.6	6.7
CAPITAL ONE FINANCIAL CORPORAT CORP BND	14040HAX3	BBB	7/15/2016	0.5	0.5	0.5
CDP FINANCIAL INC CORP BND 144A	125094AB8	AAA	11/25/2014	5.6	5.9	5.9
CHUBB CORP CORP BND	171232AP6	A-	3/29/2067	0.1	0.1	0.1
CIECH GROUP FINANCING AB SECURED CORP BND 144A	EJ4548347	B	11/30/2019	0.1	0.1	0.1
CITIGROUP INC CORP BND	172967DM0	BBB+	6/9/2016	5.5	5.2	5.2
CITIGROUP INC CORP BND	172967FD8	A-	5/19/2015	0.9	0.9	0.9
CITIGROUP INC CORP BND	172967FL0	A-	1/13/2014	3.0	3.0	3.0
CITIGROUP INC CORP BND	172967EM9	A-	11/21/2017	0.8	1.0	1.0
CITIGROUP INC CORP BND	172967EY3	A-	8/12/2014	4.3	4.4	4.7
CITIGROUP INC CORP BND	172967EZ0	A-	10/15/2014	1.5	1.6	1.6
COMMONWEALTH BANK OF AUSTRALIA CORP BND	20271RAC4	AA-	9/18/2017	0.3	0.3	0.3
COMMONWEALTH BANK OF AUSTRALIA CORP BND 144A	2027A0FP9	AA-	3/17/2014	0.5	0.5	0.5
COMMONWEALTH BANK OF AUSTRALIA SENIOR CORP BND	20271RAA8	AA-	3/16/2015	0.3	0.3	0.3
COVENTRY HEALTH CARE INC. CORP BND	222862AH7	BBB-	8/15/2014	0.1	0.1	0.1
CREDIT SUISSE FIRST BOSTON CORP BND	22546QAE7	A+	3/23/2015	0.4	0.5	0.5
CREDIT SUISSE GG LOCAL BND 144A	225448AL3	AAA	3/6/2015	1.2	1.2	1.3
CREDIT SUISSE GROUP CORP BND	22546QAA5	A+	5/1/2014	2.1	2.2	2.2
DDR CORP SENIOR CORP BND	251591AU7	BBB-	4/1/2017	0.7	0.7	0.8
DISCOVER FINANCIAL SERVICES IN CORP BND	254709AD0	BBB-	6/12/2017	0.3	0.3	0.3
DISCOVER FINANCL SENIOR CORP BND	254709AG3	BBB-	4/27/2022	1.0	1.1	1.2
DNB NOR BLGKRDIT CORP BND 144A	25600WAB6	AAA	3/29/2016	7.7	8.0	8.2
DNB NOR BLGKRDIT CORP BND 144A	25600WAA8	AAA	10/14/2015	1.8	1.8	1.9
DUKE REALTY LP CORP BND	26441YAM9	BBB-	2/15/2017	0.9	0.9	1.0
ENDURANCE SPECIALTY HLDGS LTD. CORP BND	29267HAB5	BBB+	10/15/2015	0.3	0.3	0.4
FRANKLIN RESOURCES INC. SENIOR CORP BND	354613AH4	AA-	9/15/2017	2.0	2.0	2.0
GENERAL ELECTRIC CAPITAL CORP CORP BND	36962GU51	AA+	1/8/2016	2.3	2.2	2.3
GENERAL ELECTRIC CAPITAL CORP CORP BND	36962G3H5	AA+	9/15/2017	0.6	0.8	0.8
GENERAL ELECTRIC CAPITAL CORP CORP BND	36962G4C5	AA+	5/13/2014	0.5	0.5	0.5
GENERAL ELECTRIC CAPITAL CORP CORP BND MTN	36962G4Q4	AA+	9/16/2013	0.5	0.5	0.5
GENERAL ELECTRIC CAPITAL CORP CORP BND MTN	36962G5B6	AA+	4/7/2014	1.5	1.5	1.5
GENERAL ELECTRIC CAPITAL CORP CORP BND MTN	36962G5M2	AA+	1/9/2015	0.7	0.7	0.7
GENERAL ELECTRIC CAPITAL CORP SECURED CORP BND	36962G6M1	AA+	12/11/2015	7.4	7.4	7.5
GENERAL ELECTRIC CAPITAL CORP SECURED CORP BND	36962G6P4	AA+	12/11/2019	0.3	0.3	0.2
GOLDMAN SACHS GROUP INC CORP BND	38141EA74	A-	8/1/2015	0.9	0.9	1.0
GOLDMAN SACHS GROUP INC CORP BND	U38238FM5	A-	4/24/2013	2.0	2.6	2.6
GOLDMAN SACHS GROUP INC SENIOR CORP BND	38143USB8	A-	2/7/2014	1.9	1.9	1.9
GRUPO AVAL LTD SENIOR CORP BND 144A	40053FAB4	BBB-	9/26/2022	0.2	0.2	0.2
HARTFORD FINANCIAL SERVICES GR SENIOR CORP BND	416518AA6	BBB	10/15/2017	0.2	0.2	0.2
HEALTH CARE PROPERTY INVESTORS CORP BND	40414LAB5	BBB+	2/1/2014	0.9	0.9	0.9
HEALTH CARE PROPERTY INVESTORS SENIOR CORP BND	421915EJ4	BBB+	1/30/2017	0.3	0.4	0.4
HEALTH CARE REIT INC. SENIOR CORP BND	42217KAZ9	BBB-	3/15/2018	0.4	0.4	0.4
HSBC BANK PLC CORP BND 144A	44328MAB0	AA-	6/28/2015	0.2	0.2	0.2
HSBC BANK PLC CORP BOND 144A	44328MAD6	AA-	8/12/2013	1.2	1.2	1.2

description	security identifier	rating	maturity	par value (m)	book value ($m)	estimated fair value ($m)
HSBC CAPITAL FUNDING LP CORP BND 144A	40429Q200	BBB+	12/31/2049	0.3	0.3	0.3
HSBC HOLDINGS PLC CORP BND	404280AG4	A-	5/2/2036	1.5	1.5	1.8
INDIAN RAILWY FINANCE CORP SENIOR CORP BND	6026969A6	BBB-	3/30/2016	0.4	0.4	0.4
ING AMER INS HLDGS, INC. SENIOR CORP BND 144A	45685EAA4	BBB-	7/15/2022	0.6	0.6	0.7
ING BANK NV CORP BND 144A	449786AN2	A+	6/9/2014	1.4	1.4	1.4
ING BANK NV CORP BND 144A	449786AR3	A+	9/25/2015	3.1	3.1	3.1
INTEROCEANICA V FINANCE LTD CORP BND 144A	46062JAC0	BBB	5/15/2030	0.4	0.1	0.2
ITAU UNIBANCO HOLDING SA SUB CORP BND 144A MTN	46556LAJ3	BBB	5/13/2023	0.2	0.2	0.2
JPMORGAN CHASE & CO CORP BND	46625HHP8	A	1/20/2015	0.2	0.3	0.3
JPMORGAN CHASE & CO CORP BND	46625HHX1	A	3/1/2016	1.4	1.4	1.5
JPMORGAN CHASE & CO CORP BND	46625HHL7	A	4/23/2019	1.0	1.1	1.2
JPMORGAN CHASE & CO CORP BND	46625HJA9	A	7/5/2016	0.4	0.4	0.4
JPMORGAN CHASE & CO CORP BND	46625HHB9	A	5/1/2013	1.5	1.5	1.5
JPMORGAN CHASE & CO CORP BND	46625HHW3	A	1/15/2016	1.0	1.0	1.0
MASSMUTUAL GLOBAL FUNDING II CORP BND 144A	57629WBN9	AA+	1/14/2014	0.3	0.4	0.4
MERRILL LYNCH & CO INC CORP BND	59018YTZ4	A-	7/15/2014	0.8	0.9	0.9
MERRILL LYNCH & CO INC CORP BND MTN	59018YSU6	A-	2/3/2014	0.1	0.1	0.1
MET LIFE GLOBAL FUND CORP BND 144A	59217GAA7	AA-	1/11/2013	2.0	2.0	2.0
METLIFE INC CORP BND	59156RAW8	A-	2/6/2014	0.1	0.1	0.1
METLIFE INC CORP BND	59156RAZ1	A-	8/6/2013	0.6	0.6	0.6
METLIFE INC SEC CORP BND 144A MTN	592179JG1	AA-	4/10/2013	1.3	1.3	1.3
METLIFE INC SENIOR CORP BND	59156RBE7	A-	12/15/2017	0.5	0.5	0.5
MORGAN STANLEY CORP BND	617446HR3	A-	3/1/2013	2.2	2.2	2.2
MORGAN STANLEY CORP BND	61747YDD4	A-	4/29/2016	1.7	1.7	1.8
MORGAN STANLEY CORP BND	61747YCJ2	A-	9/23/2019	1.3	1.3	1.5
MORGAN STANLEY CORP BND	61746SBQ1	A-	10/15/2015	0.6	0.5	0.5
MORGAN STANLEY CORP BND	61747YDC6	A-	4/29/2013	1.2	1.3	1.2
MORGAN STANLEY CORP BND	61747YCF0	A-	5/13/2014	1.6	1.7	1.7
MORGAN STANLEY CORP BND MTN	61746BDC7	A-	10/18/2016	2.2	2.1	2.1
MORGAN STANLEY CORP BND MTN	U6176QAX2	A-	4/13/2016	2.0	2.4	2.5
MPT OPERATING PARTNERSHIP LP CORP BND	55342UAD6	BB	2/15/2022	0.1	0.1	0.1
NATIONAL AUSTRALIA BANK SENIOR CORP BND 144A	6325C0CA7	AA-	4/11/2014	0.4	0.4	0.4
NATIONAL BK OF CANADA CORP BND 144A	63307EAB3	AAA	10/19/2016	8.4	8.7	8.9
NORDEA BANK AB CORP BND 144A	65557CAC7	AA-	10/4/2013	1.0	1.0	1.0
NORDEA EIENDOMSKREDITT CORP BND 144A	65558AAA4	AAA	4/7/2014	10.0	10.0	10.2
NORDEA EIENDOMSKREDITT CORP BND 144A	65558AAB2	AAA	4/7/2014	1.7	1.7	1.7
NORTHERN TRUST CORPORATION CORP BND	665859AJ3	A+	8/15/2013	0.3	0.3	0.3
NOVATEK FINANCE LIMITED SENIOR CORP BND 144A	66989PAC4	BBB-	12/13/2022	0.4	0.4	0.4
NY LIFE GLOBAL FUND CORP BND 144A	64952WBF9	AA+	5/15/2017	2.5	2.5	2.5
NY LIFE GLOBAL FUND CORP BND 144A	64952WBB8	AA+	4/4/2014	1.5	1.5	1.5
PERU ENHANCED PASS -THROUGH FI CORP BND 144A	715457AA5	BBB-	5/31/2018	0.1	0.1	0.1
PKO FINANCE AB SENIOR CORP BND 144A	69342NAA9	A-	9/26/2022	0.2	0.2	0.2
PNC FUNDING CORP CORP BND	693476BH5	A-	2/8/2015	0.6	0.6	0.6
PRUDENTIAL FINANCIAL INC. CORP BND	74432QBG9	A	6/15/2019	1.2	1.3	1.5

description	security identifier	rating	maturity	par value (m)	book value ($m)	estimated fair value ($m)
PRUDENTIAL FINANCIAL INC. CORP BND	74432QBK0	A	1/14/2013	1.2	1.2	1.2
PRUDENTIAL FINANCIAL INC. CORP BND MTN	74432QBR5	A	5/12/2016	0.3	0.3	0.3
RABOBANK NEDERLAND NV CORP BND 144A	749770AQ6	A-	12/31/2049	1.9	2.3	2.6
RABOBANK NEDERLAND, UTRECHT CORP BND MTN	21685WBL0	AA-	10/13/2015	0.4	0.4	0.4
RBS CAP TRST I CASPEC CORP BND	780097AU5	BB	12/31/2049	0.1	0.0	0.1
REALTY INCOME CORP SENIOR CORP BND	756109AM6	BBB	1/31/2018	0.6	0.6	0.6
ROYAL BANK OF CANADA CORP BND	78008K5X7	AA-	4/17/2014	2.6	2.6	2.6
ROYAL BANK OF CANADA SECURED LOCAL BND	78011DAC8	AAA	9/19/2017	2.5	2.5	2.5
ROYAL BANK OF SCOTLAND GRP PLC CORP BND 144A	780097AS0	BB	12/31/2049	0.1	0.1	0.1
ROYAL BANK OF SCOTLAND PLC THE CORP BND	78009PCC3	A	3/16/2016	0.3	0.3	0.3
ROYAL BANK OF SCOTLAND PLC THE SENIOR CORP BND	780099CC9	A-	9/18/2015	0.1	0.1	0.1
SANTANDER HOLDINGS USA INC SENIOR CORP BND	80282KAB2	BBB	9/24/2015	0.2	0.2	0.2
SIMON PROPERTY GROUP L.P. SENIOR CORP BND	828807CJ4	A-	9/15/2017	0.4	0.4	0.4
SLM CORP CORP BND	78442FAQ1	BBB-	4/15/2015	0.1	0.1	0.1
SLM CORP CORP BND	78442FCJ5	BBB-	5/15/2014	2.0	2.1	2.2
SLM CORP CORP BND	78442FEK0	BBB-	1/25/2016	0.6	0.6	0.6
SOCIETE GENERALE SENIOR CORP BND MTN	83368RAC6	A	10/12/2017	1.5	1.5	1.5
SPAREBNK 1 BOLIG LOCAL BND 144A	84650WAA4	AAA	10/25/2013	4.8	4.8	4.8
SPAREBNK 1 BOLIG SECURED LOCAL BND 144A	84650WAE6	AAA	11/15/2019	1.6	1.6	1.6
SPAREBNK 1 BOLIG SECURED LOCAL BND 144A	84650WAB2	AAA	5/27/2016	2.3	2.4	2.4
STADSHYPOTEK AB CORP BND 144A	85235XAA3	AAA	9/30/2013	3.9	3.9	3.9
STANDARD CHARTERED BANK - (ST) CORP BND 144A	853254AH3	A+	5/12/2014	1.7	1.7	1.7
STATE STREET BANK AND TRUST CO CORP BND	85744NAA9	A+	1/15/2016	1.6	1.7	1.8
STATE STREET CORPORATION CORP BND	857477AJ2	A+	3/7/2014	0.7	0.7	0.7
SUMITOMO MITSUI BANKING CORPOR CORP BND 144A	865622AD6	A+	7/22/2013	0.4	0.5	0.5
SVENSKA HANDELSBANKEN, NEW YOR CORP BND	86959BRG2	AA-	3/18/2013	1.3	1.3	1.3
SWEDBANK HYPOTEK AB CORP BND 144A	87020LAB2	AAA	3/28/2014	7.3	7.3	7.2
SWEDBANK HYPOTEK AB SENIOR CORP BND 144A	87020LAD8	AAA	4/5/2017	0.9	0.9	1.0
THETA CAPITAL PTE LTD SENIOR COPR BND	Y8564SAB8	BB-	11/14/2020	0.3	0.3	0.4
TORONTO-DOMINION BANK CORP BND 144A	891145LV4	AAA	7/29/2015	2.0	2.0	2.1
TORONTO-DOMINION BANK SECURED LOCAL BND 144A	891145TN4	AAA	3/13/2017	7.9	7.9	8.1
UBS AG CORP BND	90261XEM0	A	12/20/2017	0.2	0.2	0.2
UBS AG STAMFORD BRANCH CORP BOND MTN	90261XGF3	A	8/12/2013	1.9	1.9	1.9
UBS AG, LONDON BRANCH LOCAL BND 144A	90349CAA2	AAA	3/30/2017	1.3	1.3	1.5
UNION BK OF CA NA CORP BND	90520EAD3	A+	6/6/2014	3.0	3.0	2.9
UNITED HEALTH GROUP INC SENIOR CORP BND	91324PBY7	A	10/15/2017	1.0	1.0	1.0
US BANCORP CORP BND	91159HGZ7	A+	10/30/2013	6.7	6.7	6.7
US BANCORP CORP BND	91159HGT1	A+	11/20/2014	1.4	1.4	1.5
USAA CAPITAL CORP CORP BND 144A	90327QCV9	AA+	9/30/2014	2.0	2.0	2.0
VESEY STREET INVESTMENT TRUST CORP BND	925369AA8	A-	9/1/2016	2.2	2.2	2.4
WACHOVIA CORPORATION CORP BND	929903DU3	A+	6/15/2017	2.1	2.0	2.0
WACHOVIA CORPORATION CORP BND MTN	92976WBJ4	A+	5/1/2013	5.2	5.2	5.3
WEA FINANCE LLC CORP BND 144A	92924SAB4	A-	10/1/2016	0.4	0.5	0.5
WELLS FARGO & COMPANY CORP BND	949746NY3	A+	1/31/2013	0.1	0.1	0.1

description	security identifier	rating	maturity	par value (m)	book value ($m)	estimated fair value ($m)
WELLS FARGO & COMPANY SENIOR CORP BND	949746NX5	A+	12/11/2017	0.4	0.5	0.5
WELLS FARGO & COMPANY SENIOR CORP BND	94974BEZ9	A+	12/15/2016	0.5	0.5	0.5
WESTPAC BANKING CORP CORP BND	961214BH5	AA-	2/27/2015	0.3	0.3	0.3
WESTPAC BANKING CORP CORP BND	961214BR3	AA-	12/9/2013	1.2	1.2	1.3
WESTPAC SECURITIES NZ LTD CORP BND 144A	9612EAAD7	AA-	1/28/2013	0.1	0.1	0.2
ZFS FN USA TR II CORP BND 144A	98876YAA8	A	12/15/2065	0.5	0.4	0.4
					289.5	295.8
corporate bonds - utilities						
ALABAMA POWER COMPANY SENIOR CORP BND	010392FH6	A	10/15/2015	2.2	2.1	2.1
APPALACHIAN POWER COMPANY CORP BND	037735CQ8	BBB	5/24/2015	0.3	0.3	0.4
BALTIMORE GAS AND ELECTRIC CO CORP BND	059172AA4	BBB+	7/1/2013	1.8	1.9	1.9
CHINA RESOURCES GAS GROUP LTD SENIOR CORP BND 144A	16951XAA0	BBB+	4/5/2022	0.5	0.5	0.5
COMMONWEALTH EDISON COMPANY SECURED CORP BND	202795HX1	A-	9/1/2016	0.1	0.1	0.1
CONSOLIDATED EDISON CO OF NY CORP BND	209111EW9	A-	4/1/2014	0.9	0.9	1.0
CONSOLIDATED NATURAL GAS CO CORP BND	209615CA9	A-	12/1/2014	2.3	2.3	2.5
DUKE ENERGY CORP CORP BND	264399EQ5	BBB	2/1/2014	2.0	2.0	2.1
DUKE ENERGY INDIANA INC CORP BND	693627AX9	BBB+	9/15/2013	0.3	0.3	0.3
ENEL FINANCE INTERNATIONAL SA CORP BND 144A	29268BAD3	BBB+	10/7/2014	1.2	1.2	1.2
ENERGY TRANSFER PARTNERS LP CORP BND	29273RAB5	BBB-	2/1/2015	0.4	0.5	0.5
ENN ENERGY HOLDINGS LTD CORP BND 144A	26876FAA0	BBB-	5/13/2021	0.4	0.4	0.5
ENTERGY LOUS CORP BND	29364WAP3	A-	12/15/2014	0.7	0.7	0.7
ENTERPRISE PROD OPER LP SENIOR CORP BND	29379VAX1	BBB	8/13/2015	0.6	0.6	0.6
GEORGIA POWER COMPANY CORP BND	373334JT9	A	9/15/2013	0.6	0.7	0.7
GEORGIA POWER COMPANY CORP BND	373334JV4	A	4/15/2016	0.1	0.1	0.1
GREAT PLAINS ENERGY INCORPORAT CORP BND	391164AD2	BBB-	8/15/2013	0.2	0.2	0.2
IBERDROLA FINANCE IRELAND LTD CORP BND 144A	45074GAA8	BBB	9/11/2014	1.2	1.2	1.2
KENTUCKY UTILITIES COMPANY CORP BND	491674BC0	A-	11/1/2015	0.5	0.5	0.5
LOUISVILLE GAS & ELEC CO CORP BND	546676AS6	A-	11/15/2015	1.2	1.2	1.2
MIDAMERICAN ENERGY COMPANY CORP BND	595620AG0	A-	7/15/2017	3.8	4.3	4.5
NEXTERA ENERGY CAPITAL HOLDING SENIOR CORP BND	65339KAF7	BBB+	6/1/2015	0.8	0.8	0.8
NEXTERA ENERGY CAPITAL HOLDING SENIOR CORP BND	65339KAC4	BBB+	6/1/2014	1.6	1.6	1.6
ONEOK PARTNERS LP CORP BND	68268NAF0	BBB	2/1/2016	0.3	0.3	0.3
PG&E CORPORATION CORP BND	69331CAE8	BBB-	4/1/2014	0.9	0.9	0.9
PROGRESS ENERGY INC. CORP BND	743263AM7	BBB	3/15/2014	0.9	0.9	0.9
PUBLIC SERVICE ELECTRIC & GAS CORP BND MTN	74456QAN6	A-	8/15/2014	1.0	1.0	1.1
SAMRUK-ENERGO AO SENIOR CORP BND EMTN	Y7365GAA9	BB+	12/20/2017	0.2	0.2	0.2
SOUTHERN CALIFORNIA EDISON CO CORP BND	842400FK4	A	3/15/2014	0.9	0.9	1.0
TENNESSEE GAS PPLN CO CORP BND	880451AY5	BBB	2/1/2016	1.0	1.1	1.2
TRANS CANADA PIPELINE CORP BND MTN	89352HAC3	BBB	5/15/2067	0.9	0.9	1.0
TRANSCANADA PIPELINES LIMITED SENIOR CORP BND	893526DL4	A-	3/2/2015	1.9	1.9	1.9
WILLIAMS COMPANIES INC SENIOR CORP BND	969457BU3	BBB-	1/15/2023	0.4	0.4	0.4
WILLIAMS PARTNERS LP CORP BND	96950HAD2	BBB	2/1/2017	0.8	0.9	1.0
					33.8	35.1

description	security identifier	rating	maturity	par value (m)	book value ($m)	estimated fair value ($m)
corporate bonds - supranationals						
INTERNATIONAL FINANCE CO CORP BND	45950KAT7	AAA	5/15/2013	0.5	0.5	0.5
INTER-AMERICAN DEV BK CORP BND	45818WAE6	AAA	5/20/2014	0.9	0.9	0.9
					1.4	1.4
total fixed income					1,838.3	1,874.5