**Lancashire Holdings Limited Consolidated**
**supplementary investment holdings report - fixed income**
**30 september 2012**
**(unaudited)**

| description | security identifier | rating | maturity | par value (m) | book value ($m) | estimated fair value ($m) |
|---|---|---|---|---|---|---|
| **short term investments** | | | | | | |
| ALLY FINANCIAL INC CORP BND GOVT GTD | 36186CBF9 | AA+ | 12/19/2012 | 0.9 | 0.9 | 0.9 |
| FHLMC AGENCY BND | 3134G2BL5 | AA+ | 3/21/2013 | 0.2 | 0.2 | 0.2 |
| GENERAL ELECTRIC CAPITAL CORPO CORP BND GOVT GTD | 36967HAV9 | AA+ | 12/21/2012 | 0.6 | 0.6 | 0.6 |
| JPMORGAN CHASE & CO-GTD CORP BND GOVT GTD | 481247AM6 | AA+ | 12/26/2012 | 0.6 | 0.6 | 0.6 |
| UNITED STATES TREASURY GOVT BND | 912828PD6 | AA+ | 10/31/2012 | 1.0 | 1.0 | 1.0 |
| 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 | 8.0 | 8.0 | 8.0 |
| UNITED STATES TREASURY TBILL CASH | 9127956R7 | AAA | 5/30/2013 | 3.8 | 3.8 | 3.8 |
| UNITED STATES TREASURY TBILL CASH | 9127957D7 | AAA | 1/31/2013 | 1.3 | 1.3 | 1.3 |
| UNITED STATES TREASURY TBILL CASH | 9127957H8 | AAA | 2/28/2013 | 3.0 | 3.0 | 3.0 |
| UNITED STATES TREASURY TBILL CASH | 9127957A3 | AAA | 7/25/2013 | 0.4 | 0.3 | 0.3 |
| UNITED STATES TREASURY TBILL CASH | 9127955L1 | AAA | 11/15/2012 | 3.4 | 3.4 | 3.4 |
| UNITED STATES TREASURY TBILL CASH | 9127956W6 | AAA | 6/27/2013 | 0.3 | 0.3 | 0.3 |
| UNITED STATES TREASURY TBILL CASH | 9127957K1 | AAA | 9/19/2013 | 20.2 | 20.2 | 20.2 |
| UNITED STATES TREASURY TBILL CASH | 9127957L9 | AAA | 3/14/2013 | 9.4 | 9.4 | 9.4 |
| UNITED STATES TREASURY TBILL CASH | 9127955Q0 | AAA | 12/13/2012 | 4.5 | 4.5 | 4.5 |
| UNITED STATES TREASURY TBILL CASH | 9127956L0 | AAA | 5/2/2013 | 43.5 | 43.5 | 43.5 |
| UNITED STATES TREASURY TBILL CASH | 9127956E6 | AAA | 3/7/2013 | 3.6 | 3.6 | 3.6 |
| | | | | | 105.1 | 105.1 |
| **U.S. treasuries** | | | | | | |
| 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 | 2.5 | 2.5 | 2.5 |
| UNITED STATES TREASURY GOVT BND | 912828QK9 | AA+ | 2/28/2013 | 15.6 | 15.6 | 15.6 |
| UNITED STATES TREASURY GOVT BND | 912828PD6 | AA+ | 10/31/2012 | 5.0 | 5.0 | 5.0 |
| 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 | 30.9 | 30.9 | 30.9 |
| UNITED STATES TREASURY GOVT BND | 912828QH6 | AA+ | 2/15/2014 | 6.4 | 6.5 | 6.5 |
| UNITED STATES TREASURY GOVT BND | 912828SG6 | AA+ | 2/28/2014 | 19.0 | 18.9 | 19.0 |
| UNITED STATES TREASURY GOVT BND | 912828QX1 | AA+ | 7/31/2016 | 13.7 | 13.8 | 14.2 |
| 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 | 5.9 | 5.9 | 5.9 |
| UNITED STATES TREASURY GOVT BND | 912828RS1 | AA+ | 11/30/2013 | 3.3 | 3.3 | 3.3 |
| UNITED STATES TREASURY GOVT BND | 912828RJ1 | AA+ | 9/30/2016 | 0.3 | 0.3 | 0.3 |
| UNITED STATES TREASURY GOVT BND | 912828RF9 | AA+ | 8/31/2016 | 6.1 | 6.1 | 6.2 |
| UNITED STATES TREASURY GOVT BND | 912828TD2 | AA+ | 7/15/2015 | 2.7 | 2.7 | 2.7 |
| UNITED STATES TREASURY GOVT BND | 912828QU7 | AA+ | 7/15/2014 | 2.5 | 2.5 | 2.5 |
| UNITED STATES TREASURY GOVT BND | 912828RU6 | AA+ | 11/30/2016 | 4.6 | 4.6 | 4.7 |

| description | security identifier | rating | maturity | par value (m) | book value ($m) | estimated fair value ($m) |
|---|---|---|---|---|---|---|
| UNITED STATES TREASURY GOVT BND | 912828LR9 | AA+ | 10/15/2012 | 2.5 | 2.5 | 2.5 |
| UNITED STATES TREASURY GOVT BND | 912828TM2 | AA+ | 8/31/2017 | 1.1 | 1.1 | 1.1 |
| UNITED STATES TREASURY GOVT BND | 912828SJ0 | AA+ | 2/28/2017 | 0.7 | 0.7 | 0.7 |
| UNITED STATES TREASURY GOVT BND | 912828RK8 | AA+ | 9/30/2013 | 2.7 | 2.7 | 2.7 |
| 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 | 9.3 | 9.3 | 9.3 |
| UNITED STATES TREASURY GOVT BND | 912828RL6 | AA+ | 10/15/2014 | 7.8 | 7.8 | 7.8 |
| UNITED STATES TREASURY GOVT BND | 912828RB8 | AA+ | 8/15/2014 | 12.1 | 12.1 | 12.2 |
| UNITED STATES TREASURY GOVT BND | 912828HR4 | AA+ | 2/15/2018 | 0.2 | 0.2 | 0.3 |
| UNITED STATES TREASURY GOVT BND | 912828HG8 | AA+ | 10/31/2012 | 0.4 | 0.4 | 0.4 |
| UNITED STATES TREASURY GOVT BND | 912828RQ5 | AA+ | 11/15/2014 | 2.6 | 2.6 | 2.6 |
| UNITED STATES TREASURY GOVT BND | 912828TP5 | AA+ | 9/15/2015 | 12.0 | 12.0 | 12.0 |
| UNITED STATES TREASURY GOVT BND | 912828TH3 | AA+ | 7/31/2019 | 26.4 | 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 | 912828TJ9 | AA+ | 8/15/2022 | 4.9 | 4.8 | 4.9 |
| UNITED STATES TREASURY GOVT BND | 912828SW1 | AA+ | 5/31/2014 | 25.9 | 25.9 | 25.9 |
| | | | | | 258.3 | 259.5 |
| **other government bonds** | | | | | | |
| ACHMEA HYPOTHEEKBANK N.V. - LT CORP BND 144A GOVT GUA | 00448MAA9 | AAA | 11/3/2014 | 0.9 | 0.9 | 1.0 |
| ALBERTA PROVINCE OF LOCAL BND 144A | 01306GAA1 | AAA | 6/21/2017 | 0.6 | 0.6 | 0.6 |
| AUSTRALIA COMMONWEALTH OF GOVT BND | Q0819ACW8 | AAA | 5/15/2021 | 10.0 | 12.0 | 12.7 |
| BAHRAIN (KINGDOM OF) GOVT BND | M53074AA4 | BBB | 7/5/2022 | 3.0 | 3.2 | 3.1 |
| 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 | 1.5 | 1.5 | 1.5 |
| 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 | - | 3.5 | 3.2 |
| BRAZIL FEDERATIVE REPUBLIC OF GOVT BND | P80551PC5 | BBB | 1/1/2021 | - | 2.1 | 2.1 |
| BRFKREDIT AS CORP BND 144A | 10778XAA4 | AAA | 4/15/2013 | 6.0 | 6.0 | 6.0 |
| CANADA HOUSING TRUST NO. 1 LOCAL BND 144A | 13509PCT8 | AAA | 6/15/2016 | 21.0 | 22.0 | 22.3 |
| 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 | 0.4 | 0.5 |
| COM FED ELCTRICI CORP BND 144A | 200447AB6 | BBB | 5/26/2021 | 0.2 | 0.2 | 0.2 |
| 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 | 0.8 | 0.8 | 0.9 |
| DUBAI PORTS WORLD CORP BND | M2851HAA2 | BBB- | 7/2/2037 | 0.3 | 0.2 | 0.3 |
| 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 |
| ELECTRICITE DE FRANCE CORP BND 144A | 268317AA2 | A+ | 1/26/2014 | 1.7 | 1.7 | 1.7 |
| 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 |
| GAZPROM CORP BND | L4191BAY9 | BBB | 4/23/2019 | 0.8 | 0.9 | 1.0 |
| GAZPROM CORP BND | L4191BBA0 | BBB | 8/16/2037 | 0.9 | 0.9 | 1.3 |
| GAZPROM 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 |
| INDONESIA (REPUBLIC OF) GOVT BND | Y20721AL3 | BB+ | 1/17/2038 | 0.2 | 0.2 | 0.3 |
| INDONESIA (REPUBLIC OF) SENIOR GOVT BND 144A | 455780AT3 | BB+ | 10/12/2035 | 0.8 | 1.3 | 1.2 |
| 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 | 1.4 | 1.6 | 1.6 |
| INTERNL PETRLEUM CORP BND 144A | 44985GAB7 | AA | 11/15/2020 | 0.4 | 0.4 | 0.4 |
| 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 | 0.2 |
| LEMBAGA PEMBIAYAAN EKSPOR INDO SENIOR CORP BND | 0041299A2 | BBB- | 4/26/2017 | 0.3 | 0.3 | 0.3 |
| LLYODS 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 | 3.7 |
| MAJAPAHIT HOLDING BV CORP BND | B7A0D4WB1 | BB | 6/28/2017 | 0.2 | 0.2 | 0.2 |
| MAJAPAHIT HOLDING BV CORP BND | N54360AF4 | BB | 1/20/2020 | 2.8 | 3.2 | 3.4 |
| MAJAPAHIT HOLDING BV CORP BND CORP BND | 56068TAE7 | 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 | 0.9 |
| NAKILAT CORP BND 144A | 62983PAA3 | AA- | 12/31/2033 | 0.2 | 0.2 | 0.2 |
| NATIONAL BANK OF ABU DHABI PJS SENIOR CORP BND | 6624479A1 | A+ | 8/13/2019 | 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 |
| ONTARIO PROVINCE SENIOR CORP BND | 68323ABJ2 | AA- | 5/26/2015 | 2.8 | 2.8 | 2.8 |
| PANAMA REPUBLIC GOVT BND | 698299AV6 | BBB | 1/29/2026 | 2.0 | 2.5 | 2.8 |
| PEMEX PROJ FDG MASTER TRUST CORP BND | 706451BG5 | BBB | 6/15/2035 | 0.8 | 0.8 | 1.1 |
| PEMEX PROJECT FUNDING MASTER T CORP BND | 706451BR1 | BBB | 6/15/2038 | 0.3 | 0.3 | 0.4 |
| 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 | 0.3 |
| PETROBRAS INTERNATIONAL FINANC CORP BND | 71645WAR2 | BBB | 1/27/2021 | 1.0 | 1.0 | 1.2 |
| 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 |
| PHILIPPINE (REPUBLIC OF) GOVT BND | 718286BG1 | BB+ | 10/23/2034 | 0.8 | 0.8 | 1.0 |
| PHILIPPINE (REPUBLIC OF) GOVT BND | 718286BN6 | BB+ | 3/30/2026 | 1.5 | 1.5 | 1.9 |

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|---|---|---|---|---|---|---|
| PHILIPPINE (REPUBLIC OF) SENIOR GOVT BND | 718286BW6 | BB+ | 1/13/2037 | 0.7 | 0.8 | 0.8 |
| PSALM - (LT) GTD CORP BND 144A | Y7083VAD1 | BB+ | 12/2/2024 | 0.5 | 0.5 | 0.6 |
| QATAR (STATE OF) SENIOR GOVT BND | M81805AP4 | AA | 1/20/2040 | 0.8 | 1.0 | 1.1 |
| QATAR DIAR FIN CORP BND GOVT GAU 144A | 74733WAB4 | AA | 7/21/2020 | 0.7 | 0.8 | 0.9 |
| QATARI DIAR FINANCE QSC CORP BND GOVT GTD | M8181FAB2 | AA | 7/21/2020 | 0.4 | 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 | 0.6 |
| 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 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 | 0.5 | 0.1 | 0.1 |
| RUSSIAN FEDERATION GOVT BND 144A | 78307ADC4 | BBB | 4/4/2022 | 0.4 | 0.4 | 0.4 |
| RUSSIAN FEDERATION GOVT BND 144A | 78307ADE0 | BBB | 4/4/2042 | 0.4 | 0.5 | 0.5 |
| RUSSIAN FEDERATION SENIOR GOVT BND | X74344DS2 | BBB | 4/4/2042 | 0.4 | 0.5 | 0.5 |
| RUSSIAN RAILWAYS CORP BND EMTN | X7435KAS8 | BBB | 4/3/2017 | 0.7 | 0.8 | 0.9 |
| SB CAPITAL CORP BND MTN | 0543959A8 | A- | 3/24/2017 | 1.7 | 1.8 | 1.8 |
| SB CAPITAL SA CORP BND MTN | L8084DAE0 | A- | 6/16/2021 | 1.3 | 1.3 | 1.3 |
| SB CAPITAL SA SENIOR CORP BND | 0543959C4 | A- | 2/7/2022 | 0.6 | 0.6 | 0.6 |
| SB CAPITAL SA SENIOR CORP BND 144A | 78406JAB0 | A- | 2/7/2022 | 0.5 | 0.5 | 0.6 |
| SENEGL GOVT BND | V76885AB4 | B+ | 5/13/2021 | 0.3 | 0.3 | 0.4 |
| SENEGL GOVT BND 144A | 81720TAA3 | B+ | 5/13/2021 | 0.2 | 0.2 | 0.2 |
| 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 |
| SRI LANKA DEMOCRATIC SOCIALIST GOVT BND | Y2029SAG9 | B+ | 7/27/2021 | 1.0 | 1.0 | 1.0 |
| TRANSCAPITALINVEST LTD FOR OJS CORP BND | G90039AD3 | BBB | 8/7/2018 | 0.4 | 0.5 | 0.5 |
| 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 | 2.4 | 2.7 |
| VEB FINANCE CORP BND | 91821XA94 | BBB | 7/9/2020 | 0.1 | 0.1 | 0.1 |
| 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 |
| | | | | | 137.1 | 143.6 |

| description | security identifier | rating | maturity | par value (m) | book value ($m) | estimated fair value ($m) |
|---|---|---|---|---|---|---|
| **U.S. municipals** | | | | | | |
| 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 | 0.7 |
| CALIFORNIA ST MUNI BND GO | 13063BFR8 | A- | 3/1/2040 | 2.4 | 2.4 | 3.2 |
| CALIFORNIA ST MUNI BND GO | 13063BFV9 | A- | 3/1/2036 | 1.6 | 1.6 | 1.9 |
| 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 | 0.8 |
| 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 | 0.6 |
| SOUTH CAROLINA STUDENT LN MUNI BND REV | 83714RAX1 | AA+ | 12/3/2018 | 1.2 | 1.2 | 1.2 |
| 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 |
| | | | | | 27.9 | 29.5 |
| **U.S. government agency debt** | | | | | | |
| FEDERAL FARM CREDIT BANK AGENCY BND | 31331GVD8 | AA+ | 4/8/2013 | 0.6 | 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 | 2.5 |
| FEDERAL HOME LOAN BANKS AGENCY BND | 3133XDVS7 | AA+ | 12/11/2020 | 1.6 | 1.7 | 2.0 |
| FHLMC AGENCY BND | 3134G2UA8 | AA+ | 8/20/2014 | 0.7 | 0.7 | 0.7 |
| FHLMC AGENCY BND | 3134G3LA6 | AA+ | 2/27/2014 | 5.0 | 5.0 | 5.0 |
| FHLMC AGENCY BND | 3137EADC0 | AA+ | 3/8/2017 | 11.6 | 11.6 | 11.8 |
| FHLMC AGENCY BND | 3137EADK2 | AA+ | 8/1/2019 | 6.9 | 6.9 | 7.0 |
| 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 |
| FNMA AGENCY BND | 31398ANT5 | AA+ | 2/25/2013 | 0.6 | 0.6 | 0.6 |
| FNMA AGENCY BND | 3135G0GY3 | AA+ | 1/30/2017 | 40.0 | 40.5 | 41.0 |
| FNMA AGENCY BND | 3135G0MZ3 | AA+ | 8/28/2017 | 14.1 | 14.1 | 14.2 |
| FNMA AGENCY BND | 3135G0DW0 | AA+ | 10/30/2014 | 3.5 | 3.5 | 3.5 |
| FNMA AGENCY BND | 3135G0CL5 | AA+ | 5/17/2013 | 10.7 | 10.7 | 10.7 |
| 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 |
| | | | | | 110.6 | 111.9 |

| description | security identifier | rating | maturity | par value (m) | book value ($m) | estimated fair value ($m) |
|---|---|---|---|---|---|---|
| **asset backed securities** | | | | | | |
| ABEST_6 ABS 6 | Z914KPDA1 | AAA | 3/15/2018 | 0.8 | 1.2 | 1.3 |
| ACCESS GROUP INC ACCSS_05-2 ABS 05-2 | 00432CCM1 | AA+ | 11/22/2024 | 0.8 | 0.8 | 0.8 |
| AGSL_03-1 ABS_03-1 A2 | 00432CAY7 | AA+ | 12/27/2016 | 1.1 | 1.1 | 1.2 |
| AMCAR_12-3 ABS_12-3 A2 | 03061UAB9 | AAA | 12/8/2015 | 1.4 | 1.4 | 1.4 |
| AMCAR_12-4 ABS_12-4 B | 03063XAE5 | AA | 11/8/2017 | 0.4 | 0.4 | 0.3 |
| AMERICAN CREDIT ACCEPTANCE ABS_12-2 144A | 02528RAA7 | A+ | 7/15/2016 | 0.6 | 0.6 | 0.6 |
| 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 |
| 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 | 2.6 | 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 | 2.3 | 2.3 | 2.3 |
| 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 | 1.7 | 2.2 | 2.2 |
| 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 | 0.7 |
| COLLE_04-1 ABS_05-1 A4 | 194262CK5 | AA+ | 4/25/2027 | 1.9 | 1.9 | 2.0 |
| COMET ABS 05-A10 A | 14041NCL3 | AAA | 9/15/2015 | 1.4 | 1.4 | 1.4 |
| 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 | 1.5 | 1.5 | 1.5 |
| ECAR_12-1 ABS_12-1 A | L2R424AA3 | AAA | 7/18/2020 | 1.6 | 1.8 | 2.0 |
| ELAB_12-1 ABS 12-1 | 28140DAA1 | AA+ | 6/25/2022 | 3.8 | 3.7 | 3.8 |
| FORDF ABS 10-1 A 144A | 34528QAJ3 | AAA | 12/15/2014 | 3.9 | 3.9 | 3.9 |
| GCO EDUCATION LOAN FUNDING TRU ABS 07-1A 144A | 36156YAN1 | AA+ | 5/25/2023 | 0.4 | 0.4 | 0.3 |
| GCOE_06-1 ABS_06-1 A11L | 36156HAY4 | AA+ | 5/25/2036 | 0.7 | 0.7 | 0.7 |
| GFUND_11-1 ABS_11-1 A2 | Z914HKQ87 | AAA | 4/24/2047 | 0.9 | 1.4 | 1.4 |
| GLDR_10-A ABS_10-A A | 1717069S5 | AAA | 4/20/2018 | 1.2 | 1.4 | 1.6 |
| HFCHC_06-2 ABS_06-2 A1 | 40430YAA9 | AAA | 3/20/2036 | 0.4 | 0.4 | 0.4 |
| MHESA_12-1 ABS 12-1 | 61205PAJ8 | AA+ | 9/20/2022 | 0.4 | 0.4 | 0.3 |
| NCUA GUARANTEED NOTES AGENCY ABS 10-A1 A | 62889AAA1 | AA+ | 12/7/2020 | 0.9 | 0.9 | 0.9 |

| description | security identifier | rating | maturity | par value (m) | book value ($m) | estimated fair value ($m) |
|---|---|---|---|---|---|---|
| PENAR_11-1-A1 ABS_11-1 A1 144A | 70659PAB7 | AAA | 5/18/2015 | 2.6 | 2.6 | 2.6 |
| SCHOL_12-B ABS 12-B 144A | 80705WAA7 | AAA | 10/28/2025 | 1.3 | 1.3 | 1.3 |
| 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 | 0.1 | 0.1 | 0.1 |
| 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 | 0.6 | 0.6 | 0.6 |
| 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 | 1.6 |
| 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 | 1.9 | 1.9 | 1.9 |
| SNAAC AUTO RECEIVABLES TRUST S ABS_12-1A A | 78459TAA6 | AA | 6/15/2016 | 0.2 | 0.2 | 0.2 |
| STUDENT LOAN CON ABS_11-1 A | 86386MAY0 | AA+ | 10/25/2027 | 0.4 | 0.4 | 0.4 |
| | | | | | 60.4 | 61.0 |
| **U.S. government agency mortgage backed securities** | | | | | | |
| FHLMC CMO_2770 TW | 31394W3P1 | AA+ | 3/15/2019 | 1.2 | 1.2 | 1.3 |
| FHLMC CMO_2882 UL | 31395JKS4 | AA+ | 2/15/2019 | 0.6 | 0.7 | 0.7 |
| FHLMC CMO_3484 DA | 31397Y5H0 | AA+ | 9/15/2022 | 0.5 | 0.6 | 0.6 |
| 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 | 0.2 | 0.2 | 0.2 |
| FHLMC GOLD POOL # A84072 | 312930QZ6 | AA+ | 1/1/2039 | 0.6 | 0.7 | 0.7 |
| FHLMC GOLD POOL # A84640 | 312931EM6 | AA+ | 2/1/2039 | 1.6 | 1.6 | 1.7 |
| FHLMC GOLD POOL # A90458 | 312938QK2 | AA+ | 1/1/2040 | 0.3 | 0.3 | 0.3 |
| FHLMC GOLD POOL # A93415 | 312941YL5 | AA+ | 8/1/2040 | 0.2 | 0.2 | 0.2 |
| FHLMC GOLD POOL # A96283 | 3129446U0 | AA+ | 1/1/2041 | 8.2 | 8.2 | 8.9 |
| FHLMC GOLD POOL # A96385 | 312945CW6 | AA+ | 1/1/2041 | 0.6 | 0.6 | 0.7 |
| FHLMC GOLD POOL # A96409 | 312945DN5 | AA+ | 1/1/2041 | 0.5 | 0.5 | 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 | 3.0 | 3.2 | 3.2 |
| FHLMC GOLD POOL # C09000 | 31292R7M8 | AA+ | 6/1/2042 | 2.9 | 3.0 | 3.1 |
| FHLMC GOLD POOL # G02349 | 3128LXTE0 | AA+ | 7/1/2036 | 0.4 | 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 | 0.4 | 0.4 | 0.4 |
| FHLMC GOLD POOL # G03966 | 3128M5W30 | AA+ | 1/1/2038 | 0.2 | 0.2 | 0.3 |
| 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 |

| description | security identifier | rating | maturity | par value (m) | book value ($m) | estimated fair value ($m) |
|---|---|---|---|---|---|---|
| FHLMC GOLD POOL # G05124 | 3128M7AZ9 | AA+ | 12/1/2038 | 0.1 | 0.1 | 0.1 |
| FHLMC GOLD POOL # G05164 | 3128M7B96 | AA+ | 11/1/2038 | 0.5 | 0.5 | 0.5 |
| FHLMC GOLD POOL # G05175 | 3128M7CL8 | AA+ | 2/1/2039 | 2.3 | 2.5 | 2.5 |
| FHLMC GOLD POOL # G05397 | 3128M7KJ4 | AA+ | 4/1/2039 | 0.9 | 1.0 | 1.0 |
| FHLMC GOLD POOL # G05447 | 3128M7L46 | AA+ | 5/1/2039 | 0.8 | 0.8 | 0.8 |
| FHLMC GOLD POOL # G06044 | 3128M8BM5 | AA+ | 6/1/2039 | 0.5 | 0.5 | 0.6 |
| FHLMC GOLD POOL # G06255 | 3128M8H80 | AA+ | 2/1/2041 | 0.6 | 0.7 | 0.7 |
| FHLMC GOLD POOL # G06348 | 3128M8L51 | AA+ | 2/1/2041 | 0.5 | 0.6 | 0.6 |
| FHLMC GOLD POOL # G11719 | 31283K4C9 | AA+ | 6/1/2020 | 0.2 | 0.2 | 0.2 |
| FHLMC GOLD POOL # G11883 | 31336WCT4 | AA+ | 1/1/2021 | 0.8 | 0.8 | 0.9 |
| FHLMC GOLD POOL # G11938 | 3128M1BF5 | AA+ | 3/1/2021 | 0.1 | 0.1 | 0.1 |
| FHLMC GOLD POOL # G11974 | 3128M1CK3 | AA+ | 5/1/2021 | 0.3 | 0.3 | 0.3 |
| FHLMC GOLD POOL # G12548 | 3128MBBR7 | AA+ | 1/1/2022 | 1.0 | 1.0 | 1.1 |
| FHLMC GOLD POOL # J12853 | 3128PSE29 | AA+ | 8/1/2025 | 1.0 | 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 | 2.5 | 2.5 | 2.6 |
| FHLMC GOLD POOL # J13868 | 3128PTJM8 | AA+ | 12/1/2025 | 3.2 | 3.2 | 3.4 |
| FHLMC GOLD POOL # J13904 | 3128PTKR5 | AA+ | 12/1/2025 | 3.1 | 3.1 | 3.2 |
| FHLMC GOLD POOL # J16735 | 3128PWPU6 | AA+ | 9/1/2026 | 1.4 | 1.5 | 1.5 |
| FHLMC GOLD POOL # J18101 | 3128PYAA2 | AA+ | 2/1/2027 | 11.8 | 12.4 | 12.5 |
| FHLMC GOLD POOL # Q00093 | 3132GDC67 | AA+ | 4/1/2041 | 0.5 | 0.5 | 0.5 |
| FHLMC GOLD POOL # Q00558 | 3132GDTP7 | AA+ | 5/1/2041 | 0.5 | 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 | 7.4 | 7.8 | 7.9 |
| FHLMC GOLD POOL # Q02849 | 3132GGEW1 | AA+ | 8/1/2041 | 0.5 | 0.5 | 0.5 |
| FHLMC GOLD POOL # Q06378 | 3132GRM32 | AA+ | 2/1/2042 | 4.7 | 5.0 | 5.1 |
| 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 | 1.2 | 1.2 |
| FHLMC POOL # 1B3240 | 3128JNP25 | AA+ | 1/1/2037 | 0.4 | 0.4 | 0.4 |
| 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 | 0.4 |
| 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 | 2.0 | 2.1 | 2.1 |
| FHLMC_2853 AGENCY CMO_2836 PX | 31395FC28 | AA+ | 5/15/2018 | 1.3 | 1.3 | 1.4 |
| FHLMC_3221 CMO_3211 QD | 31397B7F2 | AA+ | 12/15/2030 | 0.2 | 0.2 | 0.2 |
| FHLMC_3588 AGENCY CMO 3588 | 31398K2Z2 | AA+ | 10/15/2037 | 10.1 | 10.8 | 10.9 |
| FNMA  30YR POOL # 975097 | 31414SX24 | AA+ | 6/1/2038 | 0.3 | 0.3 | 0.3 |
| FNMA CMO_11-110 FE | 3136A2AS2 | AA+ | 4/25/2041 | 0.7 | 0.7 | 0.7 |
| FNMA CMO_11-53 FT | 31397URA9 | AA+ | 6/25/2041 | 7.5 | 7.5 | 7.5 |
| FNMA FNMA POOL # AI2710 | 3138AGAL2 | AA+ | 5/1/2041 | 0.6 | 0.6 | 0.6 |
| FNMA MULTI MBS | 31381QCZ7 | AA+ | 3/1/2018 | 1.4 | 1.3 | 1.5 |

| description | security identifier | rating | maturity | par value (m) | book value ($m) | estimated fair value ($m) |
|---|---|---|---|---|---|---|
| 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 # 190379 | 31368HM42 | AA+ | 5/1/2037 | 0.5 | 0.5 | 0.5 |
| FNMA POOL # 255883 | 31371MFY8 | AA+ | 8/1/2035 | 0.9 | 0.8 | 0.9 |
| FNMA POOL # 256253 | 31371MTJ6 | AA+ | 5/1/2026 | 0.1 | 0.1 | 0.1 |
| FNMA POOL # 256673 | 31371NCJ2 | AA+ | 4/1/2037 | 0.3 | 0.3 | 0.3 |
| FNMA POOL # 257203 | 31371NU45 | AA+ | 5/1/2028 | 0.4 | 0.4 | 0.4 |
| FNMA POOL # 555409 | 31385XAJ6 | AA+ | 4/1/2033 | 2.1 | 2.2 | 2.4 |
| FNMA POOL # 555431 | 31385XA80 | AA+ | 4/1/2033 | 0.5 | 0.5 | 0.5 |
| FNMA POOL # 636884 | 31389VRD1 | AA+ | 4/1/2032 | 0.6 | 0.6 | 0.7 |
| FNMA POOL # 650546 | 31390MWF7 | AA+ | 6/1/2032 | 0.3 | 0.3 | 0.4 |
| FNMA POOL # 685459 | 31400EQL7 | AA+ | 3/1/2018 | 3.9 | 3.9 | 4.2 |
| FNMA POOL # 686242 | 31400FLX3 | AA+ | 3/1/2033 | 0.3 | 0.3 | 0.3 |
| 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 # 725863 | 31402DML1 | AA+ | 10/1/2034 | 0.7 | 0.7 | 0.8 |
| 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 | 0.6 | 0.6 | 0.7 |
| 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 | 0.8 | 0.8 | 0.8 |
| FNMA POOL # 735415 | 31402RAQ2 | AA+ | 12/1/2032 | 0.9 | 0.9 | 1.0 |
| 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 | 0.6 |
| FNMA POOL # 735649 | 31402RH28 | AA+ | 12/1/2032 | 0.1 | 0.1 | 0.2 |
| FNMA POOL # 744328 | 31403B4M2 | AA+ | 9/1/2033 | 0.4 | 0.5 | 0.5 |
| FNMA POOL # 745059 | 31403CWU1 | AA+ | 9/1/2035 | 0.4 | 0.4 | 0.5 |
| 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 | 1.8 | 2.0 |
| FNMA POOL # 779755 | 31404VH84 | AA+ | 7/1/2034 | 1.4 | 1.3 | 1.5 |
| FNMA POOL # 781629 | 31404XLJ1 | AA+ | 12/1/2034 | 0.1 | 0.1 | 0.1 |
| FNMA POOL # 783828 | 31405AYZ0 | AA+ | 7/1/2034 | 0.5 | 0.5 | 0.6 |
| FNMA POOL # 792805 | 31405LYA1 | AA+ | 12/1/2032 | 0.6 | 0.7 | 0.7 |
| FNMA POOL # 795825 | 31405QD62 | AA+ | 7/1/2034 | 0.8 | 0.8 | 0.8 |
| FNMA POOL # 798267 | 31405SZ80 | AA+ | 3/1/2035 | 1.3 | 1.3 | 1.4 |

| description | security identifier | rating | maturity | par value (m) | book value ($m) | estimated fair value ($m) |
|---|---|---|---|---|---|---|
| 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 | 2.5 | 2.6 | 2.7 |
| FNMA POOL # 823717 | 31406YDW7 | AA+ | 5/1/2035 | 4.1 | 4.3 | 4.4 |
| 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 | 1.0 | 1.0 | 1.1 |
| 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 | 1.3 | 1.4 | 1.5 |
| FNMA POOL # 888249 | 31410FZN8 | AA+ | 7/1/2020 | 0.9 | 0.8 | 0.9 |
| FNMA POOL # 888283 | 31410F2Q7 | AA+ | 8/1/2034 | 15.9 | 17.1 | 17.3 |
| FNMA POOL # 888490 | 31410GC35 | AA+ | 5/1/2035 | 0.2 | 0.2 | 0.2 |
| FNMA POOL # 888498 | 31410GDB6 | AA+ | 9/1/2034 | 1.2 | 1.2 | 1.3 |
| FNMA POOL # 888499 | 31410GDC4 | AA+ | 8/1/2033 | 0.2 | 0.2 | 0.2 |
| FNMA POOL # 888518 | 31410GDX8 | AA+ | 4/1/2035 | - | - | 0.1 |
| FNMA POOL # 888673 | 31410GJS3 | AA+ | 4/1/2035 | 0.2 | 0.2 | 0.3 |
| FNMA POOL # 888967 | 31410GTY9 | AA+ | 12/1/2037 | 0.1 | 0.1 | 0.1 |
| FNMA POOL # 889255 | 31410G5Q2 | AA+ | 3/1/2023 | 2.1 | 2.2 | 2.3 |
| FNMA POOL # 889535 | 31410KHL1 | AA+ | 12/1/2035 | 0.3 | 0.3 | 0.4 |
| FNMA POOL # 889580 | 31410KJZ8 | AA+ | 6/1/2038 | 0.4 | 0.4 | 0.4 |
| FNMA POOL # 889853 | 31410KTJ3 | AA+ | 1/1/2037 | 0.2 | 0.2 | 0.2 |
| FNMA POOL # 889996 | 31410KXZ2 | AA+ | 6/1/2038 | 0.4 | 0.4 | 0.4 |
| FNMA POOL # 890408 | 31410LGR7 | AA+ | 6/1/2040 | 0.3 | 0.3 | 0.3 |
| FNMA POOL # 908491 | 31411HKC3 | AA+ | 6/1/2038 | 1.9 | 2.0 | 2.1 |
| FNMA POOL # 915257 | 31411UZW4 | AA+ | 5/1/2037 | 0.2 | 0.2 | 0.2 |
| FNMA POOL # 915953 | 31411VTJ8 | AA+ | 4/1/2037 | 0.2 | 0.2 | 0.2 |
| FNMA POOL # 916416 | 31411WDV6 | AA+ | 5/1/2037 | 0.2 | 0.2 | 0.2 |
| FNMA POOL # 916461 | 31411WFA0 | AA+ | 5/1/2037 | 0.3 | 0.3 | 0.3 |
| FNMA POOL # 922613 | 31412EAN6 | AA+ | 12/1/2036 | 0.2 | 0.2 | 0.2 |
| FNMA POOL # 928475 | 31412LQ45 | AA+ | 6/1/2037 | 0.7 | 0.8 | 0.8 |
| FNMA POOL # 929220 | 31412MK98 | AA+ | 3/1/2023 | 0.1 | 0.1 | 0.1 |
| FNMA POOL # 931413 | 31412PYJ4 | AA+ | 6/1/2024 | 0.5 | 0.5 | 0.5 |
| FNMA POOL # 932391 | 31412Q2Y4 | AA+ | 1/1/2040 | 0.1 | 0.1 | 0.1 |
| FNMA POOL # 934149 | 31412TH22 | AA+ | 11/1/2038 | 0.4 | 0.5 | 0.5 |
| FNMA POOL # 934628 | 31412TYZ0 | AA+ | 11/1/2038 | 0.1 | 0.1 | 0.1 |
| FNMA POOL # 935996 | 31412VKH0 | AA+ | 6/1/2025 | 0.2 | 0.3 | 0.3 |
| FNMA POOL # 936479 | 31412V2L1 | AA+ | 7/1/2021 | 1.3 | 1.4 | 1.5 |
| FNMA POOL # 937647 | 31412XEU4 | AA+ | 6/1/2037 | 0.1 | 0.1 | 0.1 |
| FNMA POOL # 938459 | 31412YB43 | AA+ | 7/1/2037 | 0.1 | 0.1 | 0.2 |
| FNMA POOL # 941075 | 31413B6L0 | AA+ | 8/1/2037 | 0.1 | 0.2 | 0.2 |

| description | security identifier | rating | maturity | par value (m) | book value ($m) | estimated fair value ($m) |
|---|---|---|---|---|---|---|
| FNMA POOL # 943436 | 31413ESZ9 | AA+ | 8/1/2037 | 0.3 | 0.3 | 0.3 |
| FNMA POOL # 944534 | 31413FY71 | AA+ | 7/1/2037 | 0.1 | 0.1 | 0.1 |
| FNMA POOL # 944713 | 31413GAN0 | AA+ | 7/1/2037 | 0.4 | 0.4 | 0.4 |
| FNMA POOL # 946161 | 31413HTS7 | AA+ | 9/1/2037 | 0.2 | 0.2 | 0.2 |
| FNMA POOL # 948384 | 31413LCV9 | AA+ | 9/1/2037 | 0.2 | 0.2 | 0.2 |
| FNMA POOL # 948631 | 31413LLL1 | AA+ | 8/1/2037 | 0.2 | 0.2 | 0.2 |
| FNMA POOL # 950300 | 31413NGH2 | AA+ | 8/1/2037 | 0.3 | 0.4 | 0.4 |
| FNMA POOL # 952302 | 31413QNT1 | AA+ | 9/1/2037 | 0.4 | 0.4 | 0.4 |
| 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 # 960377 | 31414AM25 | AA+ | 12/1/2037 | 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 | 0.1 | 0.1 | 0.1 |
| FNMA POOL # 963868 | 31414EJM7 | AA+ | 6/1/2038 | 0.2 | 0.2 | 0.2 |
| FNMA POOL # 963969 | 31414EMS0 | 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 | 0.4 | 0.4 |
| FNMA POOL # 968065 | 31414J6A6 | AA+ | 10/1/2022 | 6.4 | 6.8 | 7.0 |
| 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 | 1.2 | 1.3 | 1.3 |
| FNMA POOL # 977079 | 31414U6Q6 | AA+ | 9/1/2037 | 1.2 | 1.2 | 1.4 |
| FNMA POOL # 983367 | 31415LMQ7 | AA+ | 8/1/2038 | - | 0.1 | 0.1 |
| FNMA POOL # 983629 | 31415LVW4 | AA+ | 5/1/2023 | 0.4 | 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 | 16.5 | 17.9 | 18.2 |
| FNMA POOL # 985616 | 31415P3Z9 | AA+ | 4/1/2034 | 0.2 | 0.2 | 0.2 |
| FNMA POOL # 986855 | 31415RH80 | AA+ | 8/1/2038 | 2.1 | 2.2 | 2.3 |
| FNMA POOL # 987147 | 31415RTC8 | AA+ | 7/1/2038 | 0.4 | 0.4 | 0.4 |
| FNMA POOL # 988375 | 31415S6L1 | AA+ | 8/1/2038 | 0.6 | 0.6 | 0.7 |
| FNMA POOL # 988990 | 31415TUP3 | AA+ | 9/1/2038 | 0.2 | 0.2 | 0.2 |
| FNMA POOL # 990330 | 31415VEB7 | AA+ | 10/1/2031 | 0.4 | 0.4 | 0.4 |
| FNMA POOL # 995018 | 31416BK72 | AA+ | 6/1/2038 | 0.1 | 0.2 | 0.2 |
| 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 | 1.9 | 2.0 | 2.1 |
| FNMA POOL # AA1283 | 31416JM99 | AA+ | 10/1/2033 | 0.2 | 0.2 | 0.2 |
| FNMA POOL # AA6450 | 31416QEY7 | AA+ | 9/1/2040 | 0.3 | 0.4 | 0.4 |
| FNMA POOL # AB0194 | 31416VGC2 | AA+ | 1/1/2039 | 0.3 | 0.3 | 0.3 |
| FNMA POOL # AB1796 | 31416W7J5 | AA+ | 11/1/2040 | 0.4 | 0.4 | 0.4 |
| FNMA POOL # AB1887 | 31416XCZ1 | AA+ | 12/1/2040 | 0.6 | 0.6 | 0.6 |

| description | security identifier | rating | maturity | par value (m) | book value ($m) | estimated fair value ($m) |
|---|---|---|---|---|---|---|
| FNMA POOL # AB4114 | 31417ASC4 | AA+ | 12/1/2041 | 10.1 | 10.7 | 10.8 |
| 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 | 0.2 |
| FNMA POOL # AC8895 | 31417V3D3 | AA+ | 12/1/2039 | 0.6 | 0.6 | 0.6 |
| FNMA POOL # AD0640 | 31418MWA6 | AA+ | 3/1/2039 | 0.3 | 0.3 | 0.3 |
| FNMA POOL # AD2028 | 31418PHE8 | AA+ | 3/1/2025 | 0.5 | 0.5 | 0.5 |
| 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 | 3.5 | 3.7 | 3.8 |
| FNMA POOL # AD7997 | 31418V3F7 | AA+ | 7/1/2040 | 1.1 | 1.1 | 1.2 |
| FNMA POOL # AD8258 | 31418WE89 | AA+ | 9/1/2025 | 0.2 | 0.2 | 0.2 |
| FNMA POOL # AD8259 | 31418WE97 | AA+ | 9/1/2025 | 0.4 | 0.4 | 0.4 |
| FNMA POOL # AD8529 | 31418WPP9 | AA+ | 8/1/2040 | 2.2 | 2.2 | 2.4 |
| FNMA POOL # AD9460 | 31418XQN1 | AA+ | 8/1/2040 | 0.1 | 0.1 | 0.1 |
| FNMA POOL # AD9831 | 31418X4R6 | AA+ | 1/1/2039 | 0.3 | 0.3 | 0.3 |
| FNMA POOL # AD9988 | 31418YC20 | AA+ | 9/1/2040 | 0.2 | 0.2 | 0.2 |
| FNMA POOL # AE0392 | 31419ANJ2 | AA+ | 12/1/2039 | 0.4 | 0.4 | 0.4 |
| FNMA POOL # AE0478 | 31419AQ83 | AA+ | 11/1/2040 | 0.9 | 1.0 | 1.0 |
| FNMA POOL # AE1177 | 31419BJX4 | AA+ | 8/1/2025 | 0.3 | 0.3 | 0.3 |
| FNMA POOL # AE1723 | 31419B4H5 | AA+ | 9/1/2040 | 0.2 | 0.2 | 0.2 |
| FNMA POOL # AE3040 | 31419DLW9 | AA+ | 9/1/2040 | 3.8 | 4.1 | 4.1 |
| FNMA POOL # AE3049 | 31419DL74 | AA+ | 9/1/2040 | 0.2 | 0.2 | 0.2 |
| FNMA POOL # AE3535 | 31419D4V0 | AA+ | 9/1/2040 | 0.4 | 0.4 | 0.4 |
| FNMA POOL # AE4287 | 31419EXR5 | AA+ | 9/1/2040 | 0.3 | 0.3 | 0.3 |
| 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 | 0.5 | 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 | 4.0 | 4.3 | 4.3 |
| FNMA POOL # AH3690 | 3138A5C42 | AA+ | 1/1/2041 | 0.1 | 0.1 | 0.1 |
| 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 | 1.8 | 1.7 | 1.9 |
| FNMA POOL # AH8824 | 3138AAYW5 | AA+ | 3/1/2041 | 0.5 | 0.5 | 0.6 |
| FNMA POOL # AI3999 | 3138AHNR3 | AA+ | 11/1/2041 | 0.3 | 0.3 | 0.3 |
| FNMA POOL # AI7971 | 3138AM2D6 | AA+ | 9/1/2041 | 0.7 | 0.8 | 0.8 |
| FNMA POOL # AJ0766 | 3138ARZ80 | AA+ | 9/1/2041 | 1.3 | 1.4 | 1.4 |
| FNMA POOL # AJ1028 | 3138ASEA6 | AA+ | 9/1/2041 | 0.5 | 0.5 | 0.5 |
| FNMA POOL # AJ3607 | 3138AVAH8 | AA+ | 11/1/2041 | 6.2 | 6.3 | 6.7 |
| FNMA POOL # AJ5421 | 3138AXAX9 | AA+ | 11/1/2041 | 6.3 | 6.6 | 6.8 |
| FNMA POOL # AJ9724 | 3138E2YW9 | AA+ | 1/1/2042 | 0.1 | 0.1 | 0.1 |
| FNMA POOL # AK0685 | 3138E4XP1 | AA+ | 1/1/2042 | 2.9 | 3.1 | 3.1 |

| description | security identifier | rating | maturity | par value (m) | book value ($m) | estimated fair value ($m) |
|---|---|---|---|---|---|---|
| FNMA POOL # AK6846 | 3138EBTC9 | AA+ | 4/1/2042 | 1.6 | 1.7 | 1.7 |
| FNMA POOL # AL0137 | 3138EGEK6 | AA+ | 5/1/2039 | 6.4 | 6.7 | 6.8 |
| FNMA POOL # AL0160 | 3138EGFA7 | AA+ | 5/1/2041 | 7.4 | 7.8 | 8.0 |
| FNMA POOL # AL0380 | 3138EGM68 | AA+ | 3/1/2026 | 0.5 | 0.5 | 0.5 |
| FNMA POOL # AL2419 | 3138EJVM7 | AA+ | 6/1/2042 | 0.7 | 0.7 | 0.7 |
| FNMA POOL # AO9798 | 3138M13G1 | AA+ | 8/1/2042 | 5.5 | 5.8 | 5.9 |
| FNMA POOL # AP1082 | 3138M4FY3 | AA+ | 8/1/2042 | 11.5 | 12.1 | 12.3 |
| FNMA POOL # MA0520 | 31417YSJ7 | AA+ | 8/1/2025 | 0.4 | 0.4 | 0.5 |
| FNMA POOL # MA0583 | 31417YUH8 | AA+ | 12/1/2040 | 2.9 | 3.1 | 3.1 |
| FNMA POOL # MA0768 | 31417Y2A4 | AA+ | 6/1/2026 | 0.1 | 0.1 | 0.1 |
| FNMA POOL # MA1060 | 31418AFA1 | AA+ | 5/1/2027 | 14.6 | 15.0 | 15.4 |
| FNMA POOL #995455 | 31416BZU5 | AA+ | 3/1/2019 | 0.8 | 0.9 | 0.9 |
| FNMA POOL# 469371 | 31381SMU3 | AA+ | 12/1/2021 | 2.5 | 2.5 | 2.7 |
| FNMA POOL#931645 | 31412QBN8 | AA+ | 7/1/2039 | 0.2 | 0.2 | 0.2 |
| FNMA POOL#973288 | 31414QXR3 | AA+ | 3/1/2038 | 0.2 | 0.2 | 0.2 |
| FNMA POOL#AD4554 | 31418SBY4 | AA+ | 4/1/2040 | 0.3 | 0.3 | 0.4 |
| 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 | 3.7 | 3.7 | 3.7 |
| GNMA CMO_08-51 FE | 38375QU98 | AA+ | 6/16/2038 | 3.2 | 3.3 | 3.2 |
| GNMA CMO_09-33 NF | 38374ULD1 | AA+ | 5/20/2039 | 4.2 | 4.3 | 4.3 |
| GNMA GNMA_10-41 MD | 38377EAH7 | AA+ | 6/20/2033 | 2.3 | 2.3 | 2.3 |
| GNMA POOL # 082666 | 36225E6C1 | AA+ | 11/20/2040 | 4.7 | 5.0 | 5.2 |
| GNMA POOL # 082795 | 36225FC98 | AA+ | 4/20/2041 | 1.6 | 1.7 | 1.7 |
| GNMA POOL # 082828 | 36225FEA3 | AA+ | 5/20/2041 | 1.9 | 2.0 | 2.0 |
| GNMA POOL # 082853 | 36225FE39 | AA+ | 6/20/2041 | 1.1 | 1.1 | 1.1 |
| GNMA POOL # 082854 | 36225FE47 | AA+ | 6/20/2041 | 2.8 | 3.0 | 3.0 |
| GNMA POOL # 082888 | 36225FF61 | AA+ | 7/20/2041 | 1.6 | 1.7 | 1.8 |
| GNMA POOL # 082889 | 36225FF79 | AA+ | 7/20/2041 | 6.9 | 7.4 | 7.4 |
| GNMA POOL # 082960 | 36225FJE0 | AA+ | 10/20/2041 | 1.4 | 1.4 | 1.5 |
| GNMA POOL # 082979 | 36225FJZ3 | AA+ | 11/20/2041 | 4.0 | 4.3 | 4.3 |
| GNMA POOL # 083027 | 36225FLH0 | AA+ | 1/20/2042 | 0.5 | 0.5 | 0.5 |
| GNMA POOL # 717117 | 3620A2VJ2 | AA+ | 5/15/2039 | 0.5 | 0.5 | 0.6 |
| 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 | 0.9 | 0.9 |
| GNMA POOL # 737191 | 3620AQ7C1 | AA+ | 4/15/2040 | 0.6 | 0.7 | 0.7 |
| GNMA POOL # 754587 | 36230PCY4 | AA+ | 1/15/2042 | 0.1 | 0.1 | 0.1 |
| GNMA POOL # 763238 | 36176DV75 | AA+ | 5/15/2041 | 0.1 | 0.1 | 0.1 |
| 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 | 4.3 | 4.5 | 4.8 |
| GNMA POOL # 777664 | 36176VWZ2 | AA+ | 3/15/2042 | 0.9 | 1.0 | 1.0 |

| description | security identifier | rating | maturity | par value (m) | book value ($m) | estimated fair value ($m) |
|---|---|---|---|---|---|---|
| GNMA POOL # 782176 | 36241KMZ8 | AA+ | 1/15/2032 | 0.6 | 0.7 | 0.7 |
| GNMA POOL # 798098 | 36177S7L7 | AA+ | 3/15/2042 | 3.9 | 4.1 | 4.3 |
| GNMA POOL # 798129 | 36177TA72 | AA+ | 3/15/2042 | 2.1 | 2.2 | 2.3 |
| GNMA POOL # MA0111 | 36179MDQ0 | AA+ | 5/20/2042 | 4.6 | 4.8 | 4.9 |
| GNMA POOL # MA0243 | 36179MHU7 | AA+ | 7/20/2042 | 5.5 | 5.7 | 5.8 |
| GNMA POOL # MA0414 | 36179MN71 | AA+ | 9/20/2042 | 5.9 | 6.1 | 6.2 |
| GNMA_11-35 AGENCY CMO 11-35 | 38377UDB1 | AA+ | 12/16/2037 | 2.8 | 0.3 | 0.3 |
| GNMA_11-99 CMO_11-99 | 38377WZ56 | AA+ | 7/16/2041 | 4.6 | 4.6 | 4.6 |
| GNMA_12-103 AGENCY CMO 12-103 | 38375GVK4 | AA+ | 8/20/2032 | 6.1 | 6.3 | 6.4 |
| GNMA_12-7 AGENCY CMO 12-7-A | 38378CNS2 | AA+ | 4/20/2036 | 1.1 | 1.2 | 1.2 |
| MLAN_12-1 AGENCY CMO 12-1 | 3134G3KS8 | AA+ | 1/15/2022 | 3.0 | 3.1 | 3.1 |
| NCUA GUARANTEED NOTES AGENCY CMO_10-R1 2A | 62888VAB4 | AA+ | 10/7/2020 | 0.4 | 0.4 | 0.4 |
| NCUA GUARANTEED NOTES CMO 11-R5 1A | 62889GAA8 | AA+ | 4/6/2020 | 1.3 | 1.3 | 1.3 |
| NCUA GUARANTEED NOTES CMO_11-R6 1A | 62889JAA2 | AA+ | 5/7/2020 | 0.6 | 0.6 | 0.6 |
| 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 | 4.1 | 4.1 | 4.1 |
| NGN_11-R4 CMO_11R4-1A | 62889FAA0 | AA+ | 3/6/2020 | 2.3 | 2.3 | 2.3 |
| 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+ | | 2.3 | 2.5 | 2.1 |
| | | | | | 433.6 | 445.8 |
| **non-agency mortgage backed securities** | | | | | | |
| ACCT_04-3 ABS 04-3 | 004375BP5 | AAA | 10/25/2034 | 0.1 | 0.1 | 0.1 |
| ARKLE_06-1A ABS_10-2A 1A1 144A | 041239CD4 | AAA | 5/17/2060 | 1.0 | 1.0 | 1.0 |
| ARRAN RESIDENTIAL MORTGAGES FU ABS 11-1A A1B 144A | 04271G9A8 | AAA | 11/19/2047 | 0.2 | 0.3 | 0.2 |
| BAYV_06-D ABS 06-D-1A2 | 07325HAC9 | AAA | 12/28/2036 | 0.6 | 0.5 | 0.6 |
| 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 | AAA | 10/19/2033 | 0.6 | 0.5 | 0.6 |
| HMI ABS 10-1A A2 144A | 43641NBC7 | AAA | 10/15/2054 | 0.5 | 0.5 | 0.5 |
| IMSA_06-1 WHOLE CMO 06-1 | 45254TTP9 | AAA | 5/25/2036 | 0.2 | 0.2 | 0.2 |
| IMSA_06-2 WHOLE CMO 06-2 | 45256VAQ0 | AAA | 8/25/2036 | 0.3 | 0.3 | 0.3 |
| JPMMT WHOLE CMO 07-A1 5A2 | 46630GAS4 | BBB+ | 7/25/2035 | 0.3 | 0.3 | 0.4 |
| LANARK MASTER ISSUER PLC RMBS_12-2A 1A | 513770AW7 | AAA | 12/22/2054 | 2.9 | 2.9 | 3.0 |
| RAMP_05-RZ4 ABS 05-RZ4 | 76112BM72 | AAA | 11/25/2035 | 0.5 | 0.5 | 0.5 |
| WFMBS CMO 05-AR1 1A1 | 949781AA6 | A- | 2/25/2035 | 0.3 | 0.3 | 0.3 |
| WHOLE LOAN # CMO 10-RR5-1A 144A | 12644LAA8 | AAA | 12/18/2043 | 1.3 | 1.3 | 1.4 |
| | | | | | 8.9 | 9.3 |
| **agency commercial mortgage backed securities** | | | | | | |
| NGN_10-R2 CMBS_10-R2 1A | 62888UAA8 | AA+ | 11/6/2017 | 1.7 | 1.7 | 1.7 |
| | | | | | 1.7 | 1.7 |

| description | security identifier | rating | maturity | par value (m) | book value ($m) | estimated fair value ($m) |
|---|---|---|---|---|---|---|
| **non-agency commercial mortgage backed securities** | | | | | | |
| BACM CMBS 07-2-AM | 059511AH8 | BBB- | 4/10/2049 | 0.1 | 0.1 | 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 | AA+ | 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 |
| DBUBS MORTGAGE TRUST DBUBS_11- CMBS_11-LC1A A1 144A | 233050AN3 | AAA | 11/10/2046 | 4.3 | 4.3 | 4.6 |
| FTST CMBS 06_4TS A 144A | 350910AN5 | AAA | 12/13/2028 | 1.0 | 1.0 | 1.1 |
| JPMCC CMBS 05-LDP5 | 46625YXP3 | AAA | 12/15/2044 | 4.0 | 4.3 | 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 | BBB- | 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 | 1.4 | 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 |
| | | | | | 25.9 | 28.5 |
| **bank loans** | | | | | | |
| ACOSTA INC SENIOR SECURED TERM LOAN | 00485CAK3 | B+ | 3/1/2018 | 0.2 | 0.2 | 0.2 |
| ADS WASTE ESCROW SENIOR SECURED TERM LOAN | 00100UAB8 | B+ | 9/11/2019 | 0.8 | 0.7 | 0.8 |
| ALLISON TRANSMIS TERM LOAN | 019773JAA7 | BB- | 8/15/2019 | 0.8 | 0.8 | 0.8 |
| AXCAN INTER HLDG SENIOR SEC TERM LOAN | 05454DAJ0 | B+ | 2/10/2017 | 0.7 | 0.7 | 0.7 |
| CALPINE CORPORATION SENIOR SECURED TERM LOAN | 13134MBA0 | B+ | 9/27/2019 | 1.0 | 1.0 | 1.0 |
| DEL MONTE FOODS CO TERM LOAN | 24521QAB8 | B | 3/8/2018 | 0.3 | 0.3 | 0.3 |
| GOLDEN LIVING LN1 TERM LOAN | 26225KAC3 | B+ | 5/4/2018 | 0.5 | 0.5 | 0.5 |
| HERTZ CORPORATION TERM LOAN | 42804VAJ0 | BB | 3/11/2018 | 0.7 | 0.7 | 0.8 |
| IASIS HLTHCARE CORP TERM LOAN | 45073CAD2 | B | 5/3/2018 | 0.5 | 0.5 | 0.5 |
| INTELSAT JACKSON SENIOR SECURED TERM LOAN | L5137LAA3 | BB- | 4/2/2018 | 0.3 | 0.3 | 0.3 |
| IPAYMENT INC. TERM LOAN | 46262FAH5 | B+ | 5/8/2017 | 0.5 | 0.5 | 0.5 |
| KINDRED HEALTHCARE INC. SENIOR SECURED TERM LOAN | 49458FAG5 | B+ | 6/1/2018 | 0.2 | 0.2 | 0.2 |
| PEP BOYS - MANNY MOE & JACK TH SENIOR SECURED TERM LOAN | 71326PAA0 | BB- | 10/1/2018 | 0.4 | 0.4 | 0.3 |
| REYNOLDS GROUP HOLDINGS INC SENIOR SECURED TERM NOTES | 76173FAM9 | B+ | 9/18/2018 | 0.5 | 0.5 | 0.5 |
| SABRE INC TERM NOTES | 78571YAM2 | B | 9/30/2017 | 0.2 | 0.2 | 0.2 |
| SBA SENIOR FINANCE II LLC TERM LOAN | 78404XAC9 | BB | 6/30/2018 | 0.2 | 0.2 | 0.2 |
| STAR WEST GENERATION LLC TERM LOAN | 85520BAB3 | B+ | 5/17/2018 | 0.8 | 0.8 | 0.7 |
| | | | | | 8.5 | 8.5 |

| description | security identifier | rating | maturity | par value (m) | book value ($m) | estimated fair value ($m) |
|---|---|---|---|---|---|---|
| **corporate bonds - industrials** | | | | | | |
| ABBOTT LABORATORIES CORP BND | 002819AA8 | AA | 11/30/2012 | 4.0 | 4.0 | 4.0 |
| ADARO INDONESIA PT CORP BND 144A | 69368KAA4 | BB+ | 10/22/2019 | 0.6 | 0.6 | 0.7 |
| 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 | 1.2 |
| AMERICA MOVIL SA CORP BND | 02364WBC8 | A- | 9/8/2016 | 0.8 | 0.8 | 0.8 |
| AMERICAN AIRLINES P-T TR CORP BND | 023763AA3 | BBB- | 1/2/2021 | 1.7 | 1.9 | 1.9 |
| ANGLO AMERICAN CAPITAL PLC CORP BND 144A | 034863AA8 | BBB+ | 4/8/2014 | 1.7 | 1.9 | 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 | 2.2 | 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 | 03523TAL2 | A | 10/15/2012 | 0.4 | 0.4 | 0.4 |
| ANHEUSER-BUSCH INBEV WORLDWIDE CORP BND | 03523TBC1 | A | 1/27/2014 | 2.1 | 2.1 | 2.1 |
| ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CORP BND | 03523TBN7 | A | 7/15/2017 | 2.2 | 2.2 | 2.2 |
| ARISTOTLE HOLDING INC CORP BND 144A | 04044TAG1 | BBB+ | 2/12/2015 | 3.9 | 3.9 | 4.0 |
| AT&T INC CORP BND | 00206RAY8 | A- | 8/15/2016 | 0.2 | 0.2 | 0.2 |
| AXIATA SPV1 (LABUAN) LTD CORP BND | Y0488CAA5 | BBB- | 4/28/2020 | 0.4 | 0.4 | 0.4 |
| 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 | 2.2 | 2.3 | 2.3 |
| BAT INTERNATIONAL FINANCE PLC CORP BND 144A | 05530QAB6 | BBB+ | 11/15/2018 | 0.8 | 1.0 | 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 | 0.8 | 0.8 | 0.8 |
| 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 | 0.7 |
| BP CAPITAL MARKETS PLC CORP BND | 05565QBH0 | A | 3/10/2015 | 4.9 | 4.9 | 5.2 |
| BP CAPITAL MARKETS PLC CORP BND | 05565QBF4 | A | 11/7/2013 | 1.5 | 1.5 | 1.6 |
| 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 | 1.4 | 1.4 | 1.5 |
| BRASKEM FINANCE LTD CORP BND 144A | 10553YAD7 | BBB- | 4/15/2021 | 0.2 | 0.2 | 0.3 |
| 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 | 1.2 |
| BUNGE LIMITED FINANCE CORP CORP BND | 120568AM2 | BBB- | 4/15/2014 | 1.4 | 1.5 | 1.5 |
| CARGILL INC CORP BND 144A | 141781BA1 | A | 3/1/2017 | 4.6 | 4.6 | 4.7 |
| 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 | 14912L5D9 | A | 5/29/2015 | 0.4 | 0.4 | 0.4 |
| CATERPILLAR INC CORP BND | 149123BU4 | A | 5/27/2014 | 2.2 | 2.2 | 2.3 |
| CATERPILLAR INC CORP BND | 149123BT7 | A | 11/21/2012 | 1.3 | 1.3 | 1.3 |
| 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 | 5.5 |
| CENOVUS ENERGY INC CORP BND | 15135UAB5 | BBB+ | 9/15/2014 | 2.2 | 2.2 | 2.3 |

| description | security identifier | rating | maturity | par value (m) | book value ($m) | estimated fair value ($m) |
|---|---|---|---|---|---|---|
| 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 | 2.5 | 2.5 | 2.5 |
| 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 | 6.1 |
| COLGATE PALMOLIVE CO. CORP BND MTN | 19416QDW7 | AA- | 11/15/2014 | 0.5 | 0.5 | 0.5 |
| COMCAST CABLE CO CORP BND | 00209TAA3 | BBB+ | 3/15/2013 | 2.5 | 2.5 | 2.6 |
| COMCAST CABLE COMMUNICATIONS I CORP BND | 20029PAN9 | BBB+ | 6/15/2013 | 2.5 | 2.5 | 2.6 |
| CONOCOPHILLIPS CORP BND | 20825CAS3 | A | 2/1/2014 | 0.3 | 0.3 | 0.4 |
| CORP GEO SAB DE CV CORP BND | P3R23NAA8 | BB- | 9/25/2014 | 0.1 | 0.1 | 0.1 |
| COX COMMUNICATIONS INC. CORP BND | 224044BF3 | BBB | 6/1/2013 | 0.1 | 0.1 | 0.1 |
| CSN RESOURCES SA CORP BND | 12644V9A8 | BBB- | 7/21/2020 | 0.4 | 0.4 | 0.4 |
| 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 |
| 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 | 4.0 | 4.0 | 4.1 |
| DIGICEL GROUP SENIOR CORP BND 144A | 25380WAE6 | CCC+ | 9/30/2020 | 0.2 | 0.2 | 0.2 |
| DISH DBS CORP CORP BND | 27876GBF4 | BB- | 10/1/2013 | 1.0 | 1.0 | 1.1 |
| DOW CHEMICAL COMPANY THE CORP BND | 260543CA9 | BBB | 2/15/2015 | 1.5 | 1.6 | 1.7 |
| 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 | 1.2 | 1.2 | 1.2 |
| ECOLAB INC. CORP BND | 278865AJ9 | BBB+ | 12/8/2014 | 1.1 | 1.1 | 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 | 1.8 | 1.8 | 1.8 |
| EOG RESOURCES INC CORP BND | 26875PAF8 | A- | 6/1/2015 | 1.3 | 1.3 | 1.4 |
| 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 | 0.6 |
| 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 | 0.2 | 0.2 | 0.2 |
| 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 |
| 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 | 6.8 |
| HCA INC CORP BND | 404119BK4 | BB | 9/15/2020 | 2.0 | 2.1 | 2.3 |
| HEINZ H. J. COMPANY SENIOR CORP BND | 423074AN3 | BBB+ | 3/1/2017 | 2.1 | 2.1 | 2.1 |

| description | security identifier | rating | maturity | par value (m) | book value ($m) | estimated fair value ($m) |
|---|---|---|---|---|---|---|
| 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 | 3.6 | 3.6 | 3.6 |
| 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 | 5.2 | 5.2 | 5.2 |
| HUTCHISON WHAMPOA INTERNATIONA CORP BND 144A | 44841AAA6 | A- | 9/11/2015 | 3.1 | 3.2 | 3.3 |
| IBM CORP CORP BND | 459200HC8 | AA- | 2/6/2017 | 0.6 | 0.6 | 0.6 |
| 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 | 1.4 | 1.4 | 1.5 |
| INDO ENERGY FINANCE BV SENIOR CORP BND 144A | 45578UAA8 | B+ | 5/7/2018 | 0.2 | 0.2 | 0.3 |
| JOHN DEERE CAPITAL CORPORATION CORP BND | 24422EQU6 | A | 9/9/2013 | 1.0 | 1.0 | 0.9 |
| JOHNSON CONTROLS INC CORP BND | 478366AY3 | BBB+ | 2/4/2014 | 2.8 | 2.8 | 2.8 |
| KELLOGG COMPANY SENIOR CORP BND | 487836BH0 | BBB+ | 5/17/2017 | 1.1 | 1.1 | 1.2 |
| MONDELEZ INTERNATIONAL INC | 50075NAS3 | BBB- | 8/11/2017 | 1.1 | 1.1 | 1.3 |
| KRAFT FOODS INC. SENIOR CORP BND 144A | 50076QAH9 | BBB | 6/4/2015 | 2.7 | 2.7 | 2.7 |
| KRAFT FOODS INC. SENIOR CORP BND 144A | 50076QAA4 | BBB | 6/5/2017 | 0.4 | 0.4 | 0.4 |
| 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 |
| MEDTRONIC INC CORP BND | 585055AR7 | A+ | 3/15/2015 | 0.8 | 0.8 | 0.8 |
| MOLSON COORS BREWING SENIOR CORP BND | 60871RAB6 | BBB- | 5/1/2017 | 0.8 | 0.8 | 0.8 |
| 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 | 63946BAA8 | BBB+ | 4/1/2014 | 0.8 | 0.8 | 0.8 |
| 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 | 0.3 | 0.3 | 0.3 |
| 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 | 1.6 | 1.6 | 1.7 |
| 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 | 0.4 |
| ORACLE CORP CORP BND | 68402LAC8 | A+ | 1/15/2016 | 0.8 | 0.8 | 0.9 |
| ORACLE CORPORATION CORP BND | 68389XAD7 | A+ | 4/15/2013 | 10.2 | 10.4 | 10.5 |
| 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 |
| PEPSICO INC CORP BND | 713448BQ0 | A- | 10/25/2013 | 2.8 | 2.8 | 2.8 |
| 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 | 8.4 | 8.4 | 8.6 |
| PHILLIPS 66 SENIOR CORP BND 144A | 718546AG9 | BBB | 5/1/2017 | 1.1 | 1.1 | 1.1 |
| PRAXAIR INC. CORP BND | 74005PAS3 | A | 3/31/2014 | 0.6 | 0.6 | 0.6 |
| PROCTER & GAMBLE COMPANY CORP BND | 742718DS5 | AA- | 11/15/2015 | 0.7 | 0.7 | 0.7 |

| description | security identifier | rating | maturity | par value (m) | book value ($m) | estimated fair value ($m) |
|---|---|---|---|---|---|---|
| QUEST DIAGNOSTICS INC CORP BND | 74834LAT7 | BBB+ | 3/24/2014 | 0.5 | 0.5 | 0.4 |
| REED ELSEVIER CAPITAL INC CORP BND | 758202AF2 | BBB+ | 1/15/2014 | 1.2 | 1.2 | 1.3 |
| 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 | 2.9 |
| SABMILLER HOLDINGS INC SENIOR CORP BND 144A | 78573AAB6 | BBB+ | 1/15/2017 | 3.1 | 3.1 | 3.2 |
| SABMILLER HOLDINGS INC SENIOR CORP BND 144A | 78573AAA8 | BBB+ | 1/15/2022 | 0.5 | 0.5 | 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 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 | 0.8 | 0.8 | 0.8 |
| ST. JUDE MEDICAL INC. CORP BND | 790849AG8 | A | 9/15/2013 | 1.8 | 1.8 | 1.8 |
| ST. JUDE MEDICAL INC. CORP BND | 790849AE3 | A | 7/15/2014 | 2.3 | 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 | 1.6 | 1.7 | 1.7 |
| TALISMAN ENERGY INC. CORP BND | 87425EAL7 | BBB | 6/1/2019 | 0.8 | 1.0 | 1.0 |
| TELECOM ITALIA CAPITAL CORP BND | 87927VAU2 | BBB | 6/4/2018 | 0.3 | 0.3 | 0.3 |
| TEXAS INSTRUMENTS INCORPORATED CORP BND | 882508AS3 | A+ | 5/15/2013 | 2.3 | 2.3 | 2.3 |
| TEXAS INSTRUMENTS INCORPORATED CORP BND | 882508AQ7 | A+ | 5/15/2014 | 0.9 | 0.9 | 0.9 |
| TEXAS INSTRUMENTS INCORPORATED SENIOR CORP BND | 882508AT1 | A+ | 8/3/2015 | 2.3 | 2.4 | 2.4 |
| THERMO FISHER SCIENTIFIC CORP BND | 883556BA9 | A- | 8/15/2016 | 0.3 | 0.3 | 0.4 |
| TIME WARNER CABLE INC CORP BND | 88732JAV0 | BBB | 2/1/2015 | 0.8 | 0.8 | 0.8 |
| TIME WARNER CABLE INC CORP BND | 88732JAR9 | BBB | 4/1/2014 | 1.9 | 2.2 | 2.2 |
| TJX COMPANIES INC. THE CORP BND | 872540AN9 | A | 8/15/2015 | 0.8 | 0.9 | 0.9 |
| TNK-BP FINANCE SA CORP BND EMTN | L9057MAF8 | BBB- | 3/13/2018 | 1.3 | 1.5 | 1.6 |
| TOTAL CAPITAL CANADA LTD CORP BND | 89153UAB7 | AA- | 1/28/2014 | 1.2 | 1.2 | 1.3 |
| TOTAL CAPITAL INTERNATIONAL SA CORP BND | 89153VAA7 | AA- | 2/17/2017 | 0.9 | 0.9 | 0.9 |
| TOTAL CAPITAL INTERNATIONAL SA CORP BND | 89153VAC3 | AA- | 6/28/2017 | 2.3 | 2.3 | 2.4 |
| TOTAL CAPITAL INTERNATIONAL SA SENIOR CORP BND | 89153VAD1 | AA- | 1/25/2016 | 3.0 | 3.0 | 3.1 |
| TRANSOCEAN INC CORP BND | 893830BA6 | BBB- | 12/15/2016 | 0.6 | 0.6 | 0.7 |
| TYCO ELECTRONICS CORP BND | 902133AE7 | BBB | 10/1/2012 | 1.5 | 1.5 | 1.5 |
| TYCO INTERNATIONAL FINANCE SA CORP BND | 902118BN7 | A- | 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 |
| VERIZON COMMUNICATIONS INC. CORP BND | 92343VAJ3 | A- | 2/15/2013 | 3.3 | 3.3 | 3.4 |
| VODAFONE GROUP PLC CORP BND | 92857WAT7 | A- | 6/10/2014 | 3.0 | 3.0 | 3.1 |
| VOLKSWAGEN INTERNATIONAL FINAN CORP BND 144A | 928670AE8 | A- | 4/1/2014 | 2.5 | 2.5 | 2.5 |

| description | security identifier | rating | maturity | par value (m) | book value ($m) | estimated fair value ($m) |
|---|---|---|---|---|---|---|
| VW CREDIT INC SENIOR CORP BND EMTN | U9T42AAA2 | A- | 7/13/2013 | 2.0 | 2.0 | 2.0 |
| WAL-MART STORES INC CORP BND | 931142CQ4 | AA | 5/15/2014 | 4.9 | 4.9 | 5.1 |
| WAL-MART STORES INC CORP BND | 931142CW1 | AA | 10/25/2013 | 4.3 | 4.3 | 4.3 |
| WESTERN UNION CORP BND | 959802AN9 | A- | 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 | 1.4 | 1.5 | 1.5 |
| XYLEM INC/NY SENIOR CORP BND | 98419MAA8 | BBB | 9/20/2016 | 0.4 | 0.4 | 0.4 |
| | | | | | 296.0 | 303.0 |
| **corporate bonds - financials** | | | | | | |
| ACE INA HOLDINGS INC CORP BND | 00440EAN7 | A | 11/23/2015 | 0.3 | 0.3 | 0.3 |
| AMERICAN EXPRESS CREDIT CO Adj % Due 6/24/2014 MJSD24 | 0258M0DB2 | A- | 6/24/2014 | 1.0 | 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 | 0.3 | 0.4 |
| ANZ MELBOURNE CORP BND 144A | 05252ABJ9 | AA- | 1/10/2014 | 0.6 | 0.6 | 0.6 |
| ANZ NATIONAL (INTL) LTD CORP BND 144A | 00182EAJ8 | AA- | 7/19/2013 | 1.3 | 1.4 | 1.4 |
| ASPEN INS HLDG CORP BND 144A | 04530DAB8 | BBB+ | 8/15/2014 | 0.2 | 0.1 | 0.2 |
| AUSTRALIA & NEW ZEALAND BANKIN LOCAL BND 144A | 05252EAB9 | AAA | 10/6/2015 | 5.6 | 5.6 | 5.6 |
| 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 | 0.2 |
| BANCO SANTANDER BRASIL SA CORP BND 144A | 05966TAP2 | BBB | 2/13/2017 | 0.5 | 0.5 | 0.5 |
| BANCO SANTANDER CHILE SENIOR CORP BND 144A | 05967BAB1 | A | 9/20/2022 | 1.0 | 1.0 | 1.0 |
| 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 | 06051GDY2 | A- | 5/15/2014 | 6.0 | 6.4 | 6.7 |
| BANK OF AMERICA CORP BND MTN | 06051GEF2 | A- | 1/30/2014 | 3.0 | 3.0 | 3.1 |
| 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 | 0.6 | 0.6 | 0.6 |
| 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 | 1.6 |
| BANK OF NEW YORK CO CORP BND MTN | 06406HBE8 | A+ | 11/1/2012 | 2.3 | 2.3 | 2.3 |
| BANK OF NOVA SCOTIA CORP BND | 064149B97 | AA- | 12/17/2013 | 0.1 | 0.1 | 0.1 |
| BANK OF NOVA SCOTIA CORP BND 144A | 06415CAA7 | AAA | 8/3/2016 | 2.9 | 3.0 | 3.1 |
| BANK OF NOVA SCOTIA CORP BND 144A | 06415CAC3 | AAA | 1/30/2017 | 7.2 | 7.4 | 7.5 |
| 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 | 2.3 | 2.4 |
| 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 | 0.4 | 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 | 3.0 |
| BEAR STEARNS CO INC CORP BND MTN | 073928S46 | A | 11/21/2016 | 2.5 | 2.5 | 2.5 |

| description | security identifier | rating | maturity | par value (m) | book value ($m) | estimated fair value ($m) |
|---|---|---|---|---|---|---|
| BERKSHIRE HATHAWAY FINANCE COR CORP BND | 084664BR1 | AA+ | 1/10/2014 | 0.4 | 0.3 | 0.4 |
| BRANCH BKG & TR CO CORP BND | 10513KAB0 | A- | 9/13/2016 | 0.4 | 0.4 | 0.4 |
| CAISSE CENTRALE 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 |
| CANADIAN IMPERIAL BANK OF COMM CORP BND 144A | 136069DT5 | AAA | 1/27/2016 | 6.3 | 6.6 | 6.7 |
| CHARLES SCHWAB CORPORATIO CORP BND | 808513AC9 | A | 6/1/2014 | 1.0 | 1.0 | 1.1 |
| CHUBB CORP CORP BND | 171232AP6 | A- | 3/29/2067 | 0.1 | 0.1 | 0.1 |
| CITIGROUP INC CORP BND | 172967DM0 | BBB+ | 6/9/2016 | 5.5 | 5.2 | 5.1 |
| CITIGROUP INC CORP BND | 172967FL0 | A- | 1/13/2014 | 3.0 | 3.0 | 3.0 |
| 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 144A | 2027A0FP9 | AA- | 3/17/2014 | 0.5 | 0.5 | 0.5 |
| CREDIT SUISSE GG LOCAL BND 144A | 225448AL3 | AAA | 3/6/2015 | 1.2 | 1.2 | 1.2 |
| CREDIT SUISSE GROUP CORP BND | 22546QAA5 | A+ | 5/1/2014 | 2.0 | 2.1 | 2.1 |
| DANSKE BANK A/S CORP BND 144A | 23636AAB7 | A- | 4/14/2016 | 1.5 | 1.5 | 1.6 |
| DDR CORP SENIOR CORP BND | 251591AU7 | BBB- | 4/1/2017 | 0.7 | 0.7 | 0.8 |
| DISCOVER FINANCL SENIOR CORP BND | U25477AC1 | BBB- | 4/27/2022 | 1.1 | 1.1 | 1.1 |
| DNB NOR BLGKRDIT CORP BND 144A | 25600WAB6 | AAA | 3/29/2016 | 7.5 | 7.8 | 8.0 |
| DNB NOR BLGKRDIT CORP BND 144A | 25600WAA8 | AAA | 10/14/2015 | 1.4 | 1.4 | 1.4 |
| 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 | 2.1 |
| GENERAL ELECTRIC CAPITAL CORP CORP BND | 36962GU51 | AA+ | 1/8/2016 | 2.2 | 2.2 | 2.3 |
| 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 |
| 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 |
| HEALTH CARE PROPERTY INVESTORS CORP BND | 40414LAB5 | BBB | 2/1/2014 | 0.9 | 0.9 | 0.9 |
| HSBC BANK PLC CORP BOND 144A | 44328MAD6 | AA- | 8/12/2013 | 1.2 | 1.2 | 1.2 |
| HSBC HOLDINGS PLC CORP BND | 404280AG4 | A- | 5/2/2036 | 1.5 | 1.5 | 1.7 |
| 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 | 2.6 | 2.6 | 2.6 |
| INTEROCEANICA V FINANCE LTD CORP BND 144A | 46062JAC0 | BBB | 5/15/2030 | 0.4 | 0.1 | 0.2 |
| JPMORGAN CHASE & CO CORP BND | 46625HHP8 | A | 1/20/2015 | 0.3 | 0.3 | 0.3 |
| JPMORGAN CHASE & CO CORP BND | 46625HHL7 | A | 4/23/2019 | 1.0 | 1.1 | 1.2 |
| 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 | 0.4 | 0.4 | 0.3 |

| description | security identifier | rating | maturity | par value (m) | book value ($m) | estimated fair value ($m) |
|---|---|---|---|---|---|---|
| MERRILL LYNCH & CO INC CORP BND | 59018YTZ4 | A- | 7/15/2014 | 0.9 | 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 | 1.4 |
| MORGAN STANLEY CORP BND | 617446HR3 | A- | 3/1/2013 | 2.2 | 2.2 | 2.2 |
| MORGAN STANLEY CORP BND | 61747YCJ2 | A- | 9/23/2019 | 1.3 | 1.3 | 1.4 |
| MORGAN STANLEY CORP BND | 61746SBQ1 | A- | 10/15/2015 | 0.5 | 0.5 | 0.5 |
| MORGAN STANLEY CORP BND | 61747YDC6 | A- | 4/29/2013 | 1.3 | 1.3 | 1.3 |
| MORGAN STANLEY CORP BND | 61747YCF0 | A- | 5/13/2014 | 1.7 | 1.7 | 1.8 |
| MORGAN STANLEY CORP BND MTN | 61746BDC7 | A- | 10/18/2016 | 2.1 | 2.1 | 2.0 |
| MORGAN STANLEY CORP BND MTN | U6176QAX2 | A- | 4/13/2016 | 2.0 | 2.4 | 2.4 |
| MORGAN STANLEY SENIOR CORP BND | 617482V92 | A- | 7/24/2042 | 0.2 | 0.2 | 0.2 |
| NATIONAL AUSTRALIA BANK CORP BND 144A | 6325C0AY7 | AA- | 11/16/2012 | 1.0 | 1.0 | 1.0 |
| 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 |
| NEW YORK LIFE GLOBAL FDG CORP BND 144A | 64952WAJ2 | AA+ | 10/16/2012 | 1.5 | 1.6 | 1.6 |
| NORDEA BANK AB CORP BND 144A | 65557CAC7 | AA- | 10/4/2013 | 1.0 | 1.0 | 1.0 |
| NORDEA EIENDOMSKREDITT CORP BND 144A | 65558AAB2 | AAA | 4/7/2014 | 1.7 | 1.7 | 1.7 |
| NORDEA EIENDOMSKREDITT CORP BND 144A | 65558AAA4 | AAA | 4/7/2014 | 10.0 | 10.0 | 10.2 |
| NORTHERN TRUST CORPORATION CORP BND | 665859AH7 | A+ | 11/9/2012 | 0.1 | 0.1 | 0.1 |
| NORTHERN TRUST CORPORATION CORP BND | 665859AJ3 | A+ | 8/15/2013 | 0.3 | 0.3 | 0.3 |
| NY LIFE GLOBAL FUND CORP BND 144A | 64952WAS2 | AA+ | 12/14/2012 | 0.8 | 0.9 | 0.9 |
| 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 | 0.2 | 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 | 1.4 |
| PRUDENTIAL FINANCIAL INC. CORP BND | 74432QBK0 | A | 1/14/2013 | 1.1 | 1.2 | 1.2 |
| RABOBANK NEDERLAND NV CORP BND 144A | 749770AQ6 | A | 12/31/2049 | 1.9 | 2.3 | 2.5 |
| RBS CAP TRST I CORP BND | 780097AU5 | BB | 12/31/2049 | 0.1 | - | 0.1 |
| 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 | 8.6 | 8.6 | 8.7 |
| ROYAL BANK OF SCOTLAND GRP PLC CORP BND 144A | 780097AS0 | BB | 12/31/2049 | 0.1 | 0.1 | 0.1 |
| SIGMA CAPTL SENIOR CORP BND | 0504999B0 | BB- | 4/30/2015 | 0.3 | 0.3 | 0.2 |
| SLM CORP CORP BND | 78442FAQ1 | BBB- | 4/15/2015 | 0.1 | 0.1 | 0.1 |
| SLM CORP CORP BND | 78442FCJ5 | BBB- | 5/15/2014 | 0.9 | 0.9 | 0.9 |
| SLM CORP CORP BND | 78442FEK0 | BBB- | 1/25/2016 | 0.5 | 0.5 | 0.6 |
| SPAREBANK 1 BOLIG LOCAL BND 144A | 84650WAA4 | AAA | 10/25/2013 | 4.8 | 4.8 | 4.8 |
| 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 | 1.6 | 1.7 | 1.7 |

| description | security identifier | rating | maturity | par value (m) | book value ($m) | estimated fair value ($m) |
|---|---|---|---|---|---|---|
| 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 | 0.5 | 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 | 7.3 |
| SWEDBANK HYPOTEK AB SENIOR CORP BND 144A | 87020LAD8 | AAA | 4/5/2017 | 0.9 | 0.9 | 0.9 |
| TIAA GLOBAL MARKETS CORP BND 144A | 87244EAC6 | AA+ | 10/10/2012 | 1.4 | 1.4 | 1.4 |
| 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 | 8.2 |
| 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 | 1.4 |
| UNION BK OF CA NA CORP BND | 90520EAD3 | A+ | 6/6/2014 | 3.0 | 3.0 | 2.9 |
| UNITED HEALTH GROUP INC CORP BND | 91324PBA9 | A | 11/15/2012 | 0.2 | 0.1 | 0.2 |
| US BANCORP CORP BND | 91159HGZ7 | A+ | 10/30/2013 | 6.7 | 6.6 | 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 | 2.0 | 2.0 | 2.0 |
| WACHOVIA CORPORATION CORP BND MTN | 92976WBJ4 | A+ | 5/1/2013 | 5.2 | 5.2 | 5.3 |
| WELLS FARGO & COMPANY CORP BND | 949746NY3 | A+ | 1/31/2013 | 0.1 | 0.1 | 0.1 |
| WESTPAC BANKING CORP CORP BND | 961214BJ1 | AA- | 11/19/2012 | 1.0 | 1.0 | 1.0 |
| WESTPAC BANKING CORP CORP BND | 961214BR3 | AA- | 12/9/2013 | 1.2 | 1.2 | 1.2 |
| WESTPAC SECURITIES NZ LTD CORP BND 144A | 9612EAAD7 | AA- | 1/28/2013 | 0.1 | 0.1 | 0.1 |
| ZFS FN USA TR II CORP BND 144A | 98876YAA8 | A | 12/15/2065 | 0.4 | 0.4 | 0.5 |
| | | | | | 260.6 | 266.5 |

| description | security identifier | rating | maturity | par value (m) | book value ($m) | estimated fair value ($m) |
|---|---|---|---|---|---|---|
| **corporate bonds - utilities** | | | | | | |
| AMERICAN ELECTRIC POWER CORP BND | 025537AE1 | BBB | 6/1/2015 | 1.0 | 1.0 | 1.1 |
| 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 |
| 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 | 2.1 | 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 | 0.2 | 0.2 | 0.2 |
| ENN ENERGY HOLDINGS LTD CORP BND 144A | 26876FAA0 | BBB- | 5/13/2021 | 0.4 | 0.4 | 0.4 |
| 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 | 0.3 | 0.3 | 0.3 |
| GEORGIA POWER COMPANY CORP BND | 373334JT9 | A | 9/15/2013 | 0.6 | 0.6 | 0.7 |
| GEORGIA POWER COMPANY CORP BND | 373334FN6 | A | 11/15/2012 | 0.8 | 0.9 | 0.9 |
| GREAT PLAINS ENERGY INCORPORAT CORP BND | 391164AD2 | BBB- | 8/15/2013 | 0.3 | 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 | 4.2 | 4.5 |
| MIDAMERICAN ENERGY HOLDINGS CO CORP BND | 59562VAF4 | BBB+ | 10/1/2012 | 0.2 | 0.2 | 0.2 |
| 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 | 1.5 | 1.6 | 1.6 |
| NSTAR ELEC CO CORP BND | 67021CAA5 | A- | 10/15/2012 | 1.2 | 1.3 | 1.3 |
| PG&E CORPORATION CORP BND | 69331CAE8 | BBB- | 4/1/2014 | 0.9 | 0.9 | 1.0 |
| PROGRESS ENERGY INC. CORP BND | 743263AM7 | BBB | 3/15/2014 | 0.9 | 0.9 | 0.9 |
| PUBLIC SERVICE COLORADO CORP BND | 744448BU4 | A | 10/1/2012 | 4.3 | 4.3 | 4.2 |
| PUBLIC SERVICE ELECTRIC & GAS CORP BND MTN | 74456QAN6 | A- | 8/15/2014 | 1.0 | 1.0 | 1.1 |
| 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 | 0.9 |
| TRANSCANADA PIPELINES LIMITED SENIOR CORP BND | 893526DL4 | A- | 3/2/2015 | 1.5 | 1.5 | 1.5 |
| WILLIAMS PARTNERS LP CORP BND | 96950HAD2 | BBB | 2/1/2017 | 0.8 | 0.9 | 1.0 |
| | | | | | 37.2 | 38.5 |
| **corporate bonds supranationals** | | | | | | |
| INTER-AMERICAN DEV BK CORP BND | 45818WAE6 | AAA | 5/20/2014 | 1.0 | 1.0 | 1.0 |
| INTERNATIONAL FINANCE CO CORP BND | 45950KAT7 | AAA | 5/15/2013 | 0.5 | 0.5 | 0.5 |
| INTERNATIONAL FINANCE CO SENIOR CORP BND EMTN | 45950VBF2 | AAA | 10/28/2013 | 0.7 | 0.7 | 0.8 |
| INTL BANK FOR RECON & DEVELOP UNSEC CORP BND | 45905UKX1 | AAA | 4/25/2014 | 0.2 | 0.2 | 0.2 |
| | | | | | 2.4 | 2.5 |

| description | security identifier | rating | maturity | par value (m) | book value ($m) | estimated fair value ($m) |
|---|---|---|---|---|---|---|
| **corporate bonds - FDIC guaranteed** | | | | | | |
| CITIBANK NA CORP BND GOVT GTD | 17314JAT0 | AA+ | 12/28/2012 | 0.3 | 0.3 | 0.3 |
| JPMORGAN CHASE & CO-GTD CORP BND GOVT GTD | 481247AM6 | AA+ | 12/26/2012 | 2.3 | 2.3 | 2.3 |
| ALLY FINANCIAL INC CORP BND GOVT GTD | 36186CBF9 | AA+ | 12/19/2012 | 2.3 | 2.3 | 2.3 |
| GENERAL ELECTRIC CAPITAL CORPO CORP BND GOVT GTD | 36967HAY3 | AA+ | 12/28/2012 | 0.6 | 0.6 | 0.6 |
| GENERAL ELECTRIC CAPITAL CORPO CORP BND GOVT GTD | 36967HAV9 | AA+ | 12/21/2012 | 1.0 | 1.0 | 1.0 |
| ALLY FINANCIAL INC CORP BND GOVT GTD | 36185JAA7 | AA+ | 10/30/2012 | 0.6 | 0.6 | 0.6 |
| US CENTRAL CREDIT UNION - (LT) CORP BND GOVT GTD | 90345AAC6 | AA+ | 10/19/2012 | 1.4 | 1.4 | 1.4 |
| CITIGROUP FUNDING INC - GTD SENIOR CORP BND GOVT GTD | 17313YAJ0 | AA+ | 12/10/2012 | 0.6 | 0.6 | 0.6 |
| | | | | | 9.1 | 9.1 |
| **total fixed income** | | | | | 1,783.3 | 1,824.0 |