**Lancashire Holdings Limited Consolidated**
**supplemental investment holdings report - fixed income**
**31 march 2014**
**(unaudited)**

| description | security identifier | rating | maturity | estimated fair value ($m) |
|---|---|---|---|---|
| **short term investments** | | | | |
| 3M CO SENIOR CORP BND | U8R39QAA6 | AA- | 7/14/2014 | 0.2 |
| AGENCE FRANCAISE DE DEVELOPPEM SENIOR CORP BND | XS0635033128 | AA | 6/9/2014 | 0.8 |
| ASIAN DEVELOPMENT BANK CORP BND MTN | Y0338TDY5 | AAA | 12/10/2014 | 1.2 |
| BANK OF MONTREAL CORP BND | C0623PAQ1 | AAA | 10/31/2014 | 1.5 |
| BANK OF NOVA SCOTIA TORONTO BR SECURED CORP BND | 06415DAB3 | AAA | 11/7/2014 | 1.5 |
| BARCLAYS BANK PLC LOCAL BND MTN | G08051AH0 | AAA | 9/8/2014 | 0.6 |
| BAT HOLD (NL) BV SENIOR CORP BND EMTN | N1613NAC5 | A- | 9/15/2014 | 0.2 |
| BAYERISCHE LANDESBANK CORP BND EMTN | D0R42AAF1 | AAA | 10/23/2014 | 4.1 |
| BMW FIN N.V. LOCAL BND | N1420MHV1 | A+ | 9/17/2014 | 0.5 |
| BP CAPITAL MARKETS PLC CORP BND | XS0547937408 | A | 10/7/2014 | 0.3 |
| BRITISH TELECOMMUNICATIONS PLC CORP BND MTN | G1582KAS1 | BBB | 6/23/2014 | 0.2 |
| CAISSE D'AMORT DETTE SOCIALE SENIOR CORP BND EMTN | 12802NAB0 | AA+ | 7/11/2014 | 2.0 |
| CAMPBELL SOUP COMPANY SENIOR CORP BND | 134429AX7 | BBB+ | 8/1/2014 | 0.4 |
| CANADA GOVERNMENT GOVT BND | 135087ZR8 | AAA | 8/1/2014 | 1.3 |
| CANADA GOVERNMENT UNSEC GOVT BND | 135087A53 | AAA | 11/1/2014 | 2.1 |
| CANADIAN IMPERIAL BANK OF COMM CORP BND | C2428PAL5 | AAA | 9/19/2014 | 1.5 |
| CATERPILLAR INC CORP BND GMTN | 14912L4U2 | A | 4/1/2014 | 0.2 |
| CATERPILLAR INTERNATIONAL FINA LOCAL BND EMTN | G1970PBY6 | A | 6/6/2014 | 0.4 |
| CEZ A.S. SENIOR CORP BND | X1169KAE4 | A- | 7/18/2014 | 0.3 |
| CITIGROUP INC CORP BND | 172967CQ2 | BBB+ | 9/15/2014 | 2.5 |
| COMMONWEALTH BANK AUSTRALIA CORP BND MTN | 2027A1DH7 | AA- | 10/15/2014 | 0.5 |
| DEUTSCHE TELEKOM INTERNATIONAL CORP BND | 25156PAM5 | BBB+ | 7/8/2014 | 1.3 |
| DEUTSCHE TELEKOM INTERNATIONAL SENIOR CORP BND EMTN | DE000A0T1GC4 | BBB+ | 9/10/2014 | 0.2 |
| EUROPEAN INVESTMENT BANK CORP BND | L0594WNS3 | AAA | 4/15/2014 | 0.7 |
| EUROPEAN INVESTMENT BANK SENIOR CORP BND | 298785FR2 | AAA | 8/15/2014 | 2.0 |
| EXPORT DEVELOPMENT CANADA CORP BND | 30216BCN0 | AAA | 5/15/2014 | 5.2 |
| GENERAL ELECTRIC CAP CORP CORP BND | 36962G4C5 | AA+ | 5/13/2014 | 0.3 |
| GOOGLE CORP BND | 38259PAA0 | AA | 5/19/2014 | 0.2 |
| HEWLETT-PACKARD CO CORP BND | 428236BK8 | BBB+ | 5/30/2014 | 1.1 |
| HSBC BANK PLC CORP BND | G4637EFV2 | AAA | 7/7/2014 | 3.0 |
| ING BANK NV SENIOR CORP BND MTN | N4578BPY4 | A | 6/9/2014 | 0.6 |
| INTERNATIONAL BUSINESS MACHINE CORP BND | 459200GZ8 | AA- | 10/31/2014 | 0.3 |
| JOHNSON & JOHNSON CORP BND | 478160AX2 | AAA | 5/15/2014 | 0.8 |
| KOMMUNALBANKEN AS CORP BND | XS0460002859 | AAA | 10/27/2014 | 0.6 |
| KOMMUNINVEST I SVERIGE AKTIEBO CORP BND EMTN | W5194CXP3 | AAA | 4/11/2014 | 1.0 |
| LANDESKREDITBANK BADEN-WURTTEM SENIOR CORP BND EMTN | D5055QXA4 | AAA | 4/7/2014 | 2.1 |
| LINDE FINANCE BV SENIOR CORP BND EMTN | N52667FW2 | A+ | 11/13/2014 | 1.1 |
| MERCK & CO INC CORP BND | 806605AK7 | AA | 10/1/2014 | 0.2 |
| NATIONAL AUSTRALIA BANK LTD CORP BND | 6325C1BL2 | AA- | 4/11/2014 | 1.0 |
| NATIONAL AUSTRALIA BANK LTD SENIOR CORP BND EMTN | 6325C1BM0 | AA- | 7/25/2014 | 1.3 |
| NEDERLANDSE WATERSCHAPSBANK NV CORP BND | 63983UAA0 | AA+ | 5/16/2014 | 2.1 |
| NEDERLANDSE WATERSCHAPSBANK NV SENIOR CORP BND EMTN | N9638CAY5 | AA+ | 10/20/2014 | 1.6 |
| NORTH RHINE-WESTPHALIA (STATE SENIOR CORP BND EMTN) | D5661PBB4 | AA- | 9/17/2014 | 1.5 |
| PROVINCE OF BRITISH COLUMBIA SENIOR LOCAL BND | 110709FT4 | AAA | 6/18/2014 | 0.6 |

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|---|---|---|---|---|
| RABOBANK NEDERLAND NV SENIOR CORP BND | 74977SBQ4 | AA- | 5/13/2014 | 3.0 |
| RIO TINTO FINANCE (USA) LTD CORP BND | 767201AF3 | A- | 5/1/2014 | 0.6 |
| ROYAL BANK OF CANADA CORP BND | 78008TXA7 | AA- | 10/30/2014 | 2.5 |
| SANOFI SA CORP BND | 801060AA2 | AA | 9/30/2014 | 0.4 |
| STADSHYPOTEK AB SECURED CORP BND | W86201LP8 | AAA | 10/1/2014 | 0.4 |
| SVENSK EXPORTKREDIT AB SENIOR CORP BND | 00254EJE3 | AA+ | 9/16/2014 | 3.5 |
| SYNGENTA FINANCE NV SENIOR CORP BND MTN | N84413AB4 | A+ | 6/30/2014 | 0.1 |
| TESCO PLC SENIOR CORP BND | G87623JG3 | BBB+ | 12/5/2014 | 2.0 |
| TORONTO-DOMINION BANK/THE CORP BND | C8888MBJ6 | AAA | 9/12/2014 | 3.0 |
| UNITED KINGDOM GILT GOVT BND | B0A05KLX3 | AAA | 9/7/2014 | 1.7 |
| UNITED STATES TREASURY GOVT BND | 912828CJ7 | AA+ | 5/15/2014 | 1.0 |
| UNITED STATES TREASURY GOVT BND | 912828QU7 | AA+ | 7/15/2014 | 3.3 |
| UNITED STATES TREASURY GOVT BND | 912828TU4 | AA+ | 10/31/2014 | 0.7 |
| UNITED STATES TREASURY TBILL CASH | 912796BA6 | AAA | 4/3/2014 | 70.0 |
| UNITED STATES TREASURY TBILL CASH | 912796BE8 | AAA | 5/1/2014 | 3.5 |
| UNITED STATES TREASURY TBILL CASH | 912796BT5 | AAA | 7/24/2014 | 20.0 |
| UNITED STATES TREASURY TBILL CASH | 912796BX6 | AAA | 8/21/2014 | 22.6 |
| UNITED STATES TREASURY TBILL CASH | 912796CH0 | AAA | 4/17/2014 | 5.0 |
| UNITED STATES TREASURY TBILL CASH | 912796DG1 | AAA | 2/5/2015 | 31.0 |
| UNITED STATES TREASURY TBILL CASH | 912796DJ5 | AAA | 7/17/2014 | 29.8 |
| | | | | 255.2 |
| **fixed income funds** | | | | |
| OVERSEAS DEPOSITS - LLOYDS | Various | AA+ | Various | 26.2 |
| **U.S treasuries** | | | | |
| UNITED STATES TREASURY GOVT BND | 912810RC4 | AA+ | 8/15/2043 | 0.1 |
| UNITED STATES TREASURY GOVT BND | 912810RD2 | AA+ | 11/15/2043 | 0.1 |
| UNITED STATES TREASURY GOVT BND | 912828A75 | AA+ | 12/31/2018 | 6.4 |
| UNITED STATES TREASURY GOVT BND | 912828A91 | AA+ | 1/15/2017 | 2.3 |
| UNITED STATES TREASURY GOVT BND | 912828B33 | AA+ | 1/31/2019 | 21.3 |
| UNITED STATES TREASURY GOVT BND | 912828B41 | AA+ | 1/31/2016 | 3.8 |
| UNITED STATES TREASURY GOVT BND | 912828B66 | AA+ | 2/15/2024 | 1.0 |
| UNITED STATES TREASURY GOVT BND | 912828B74 | AA+ | 2/15/2017 | 4.0 |
| UNITED STATES TREASURY GOVT BND | 912828B82 | AA+ | 2/29/2016 | 11.5 |
| UNITED STATES TREASURY GOVT BND | 912828C24 | AA+ | 2/28/2019 | 25.4 |
| UNITED STATES TREASURY GOVT BND | 912828C32 | AA+ | 3/15/2017 | 15.3 |
| UNITED STATES TREASURY GOVT BND | 912828C65 | AA+ | 3/31/2019 | 4.0 |
| UNITED STATES TREASURY GOVT BND | 912828PJ3 | AA+ | 11/30/2015 | 4.1 |
| UNITED STATES TREASURY GOVT BND | 912828RB8 | AA+ | 8/15/2014 | 5.8 |
| UNITED STATES TREASURY GOVT BND | 912828RG7 | AA+ | 9/15/2014 | 3.5 |
| UNITED STATES TREASURY GOVT BND | 912828RL6 | AA+ | 10/15/2014 | 2.5 |
| UNITED STATES TREASURY GOVT BND | 912828RQ5 | AA+ | 11/15/2014 | 2.0 |
| UNITED STATES TREASURY GOVT BND | 912828RV4 | AA+ | 12/15/2014 | 6.2 |
| UNITED STATES TREASURY GOVT BND | 912828SE1 | AA+ | 2/15/2015 | 34.1 |
| UNITED STATES TREASURY GOVT BND | 912828SU5 | AA+ | 5/15/2015 | 2.3 |
| UNITED STATES TREASURY GOVT BND | 912828SW1 | AA+ | 5/31/2014 | 25.9 |
| UNITED STATES TREASURY GOVT BND | 912828TA8 | AA+ | 6/30/2014 | 4.9 |
| UNITED STATES TREASURY GOVT BND | 912828TK6 | AA+ | 8/15/2015 | 5.2 |
| UNITED STATES TREASURY GOVT BND | 912828TP5 | AA+ | 9/15/2015 | 12.0 |
| UNITED STATES TREASURY GOVT BND | 912828TX8 | AA+ | 11/15/2015 | 2.2 |

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| UNITED STATES TREASURY GOVT BND | 912828UK4 | AA+ | 1/31/2015 | 6.3 |
| UNITED STATES TREASURY GOVT BND | 912828UM0 | AA+ | 2/15/2016 | 6.2 |
| UNITED STATES TREASURY GOVT BND | 912828UP3 | AA+ | 2/28/2015 | 5.0 |
| UNITED STATES TREASURY GOVT BND | 912828UT5 | AA+ | 3/31/2015 | 1.6 |
| UNITED STATES TREASURY GOVT BND | 912828VC1 | AA+ | 5/15/2016 | 2.9 |
| UNITED STATES TREASURY GOVT BND | 912828VG2 | AA+ | 6/15/2016 | 1.3 |
| UNITED STATES TREASURY GOVT BND | 912828VH0 | AA+ | 6/30/2015 | 3.0 |
| UNITED STATES TREASURY GOVT BND | 912828VL1 | AA+ | 7/15/2016 | 3.1 |
| UNITED STATES TREASURY GOVT BND | 912828VS6 | AA+ | 8/15/2023 | 2.9 |
| UNITED STATES TREASURY GOVT BND | 912828VY3 | AA+ | 9/30/2015 | 2.3 |
| UNITED STATES TREASURY GOVT BND | 912828VZ0 | AA+ | 9/30/2020 | 0.6 |
| UNITED STATES TREASURY GOVT BND | 912828WC0 | AA+ | 10/31/2020 | 0.2 |
| UNITED STATES TREASURY GOVT BND | 912828WE6 | AA+ | 11/15/2023 | 1.1 |
| UNITED STATES TREASURY GOVT IBND | 912828UH1 | AA+ | 1/15/2023 | 7.9 |
| UNITED STATES TREASURY SENIOR GOVT BND | 912828PS3 | AA+ | 1/31/2016 | 9.7 |
| | | | | 260.0 |
| **other government bonds** | | | | |
| ACHMEA HYPOTHEEKBANK N.V. - LT CORP BND 144A GOVT GUA | 00448MAA9 | AA+ | 11/3/2014 | 0.1 |
| AGENCE FRANCAISE DE DEVELOPPEM SENIOR CORP BND EMTN | F0R23PAC6 | AA | 1/26/2015 | 0.1 |
| ALBERTA PROVINCE OF LOCAL BND 144A | 01306GAA1 | AAA | 6/21/2017 | 0.6 |
| AUSTRALIA COMMONWEALTH OF GOVT BND | Q0819ACW8 | AAA | 5/15/2021 | 10.4 |
| BANK NEDERLANDSE GEMEENTEN SENIOR CORP BND | XS0970456744 | AA+ | 9/12/2016 | 1.2 |
| BANK NEDERLANDSE GEMEENTEN SENIOR LOCAL BND | N6520WPE6 | AA+ | 6/28/2016 | 1.3 |
| BANK NEDERLANDSE GEMEENTEN UNSEC CORP BND 144A | 62944BAH7 | AA+ | 3/23/2015 | 0.5 |
| CAISSE D'AMORT DETTE SOCIALE SENIOR CORP BND | XS0972038227 | AA+ | 9/19/2016 | 0.9 |
| CAISSE D'AMORT DETTE SOCIALE SENIOR CORP BND | F13879AA3 | AA+ | 7/6/2015 | 1.6 |
| CAISSE DES DEPOTS ET CONSIGNAT SENIOR CORP BND EMTN | F7919BAS3 | AA | 7/17/2015 | 0.8 |
| CANADA GOVERNMENT CORP BND | 135087C77 | AAA | 2/27/2019 | 3.9 |
| CANADA GOVERNMENT GOVT BND | 135087A38 | AAA | 8/1/2015 | 2.1 |
| CANADA GOVERNMENT GOVT BND | 135087A79 | AAA | 2/1/2016 | 2.1 |
| CANADA GOVERNMENT GOVT BND | 135087A95 | AAA | 5/1/2015 | 1.6 |
| CANADA GOVERNMENT GOVT BND | 135087B29 | AAA | 8/1/2016 | 1.6 |
| CANADA GOVERNMENT GOVT BND | 135087B60 | AAA | 2/1/2017 | 2.6 |
| CANADA GOVERNMENT GOVT BND | 135087ZX5 | AAA | 2/1/2015 | 1.8 |
| CANADA HOUSING TRUST CANADA HOUSING TRUST NO 1 144A | 13509PCZ4 | AAA | 12/15/2016 | 1.5 |
| CANADA HOUSING TRUST LOCAL BND | 13509PCQ4 | AAA | 12/15/2015 | 0.5 |
| CANADA HOUSING TRUST LOCAL BND 144A | 13509PCC5 | AAA | 12/15/2014 | 0.6 |
| CANADA HOUSING TRUST LOCAL BND 144A | 13509PCT8 | AAA | 6/15/2016 | 0.7 |
| CANADA HOUSING TRUST SECURED LOCAL BND 144A | 13509PCH4 | AAA | 9/15/2015 | 0.8 |
| CDP FINANCIAL INC CORP BND 144A | 125094AB8 | AAA | 11/25/2014 | 8.3 |
| CEZ A.S. SENIOR CORP BND | XS0630397213 | A- | 5/27/2016 | 0.2 |
| CNOOC CURTIS FUNDING NO 1 PTY SENIOR CORP BND 144A | 12626HAA9 | AA- | 10/3/2023 | 0.3 |
| DEUTSCHE BAHN FIN B.V. SENIOR CORP BND EMTN | N2553JCF5 | AA | 6/30/2016 | 0.6 |
| DOLPHIN ENERGY LTD CORP BND 144A | 256853AB8 | A+ | 12/15/2021 | 0.3 |

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|---|---|---|---|---|
| ECOPETROL SA CORP BND | 279158AB5 | BBB | 7/23/2019 | 1.0 |
| ELECTRICITE DE FRANCE SA CORP BND | XS0409744744 | A+ | 1/23/2015 | 0.2 |
| EXPORT-IMPORT BANK OF KOREA CORP BND | 302154AU3 | A+ | 1/14/2015 | 2.1 |
| FMS WERTMANAGEMENT LT GTD SENIOR CORP BND | 30254WAD1 | AAA | 11/20/2018 | 1.2 |
| GAZ CAPITAL SA CORP BND | L4191BAY9 | BBB | 4/23/2019 | 1.1 |
| GAZ CAPITAL SA CORP BND 144A | 368266AF9 | BBB | 3/7/2022 | 0.6 |
| GAZ CAPITAL SA CORP BND 144A | 368287AE8 | BBB | 4/11/2018 | 1.1 |
| IPIC GMTN LTD CORP BND MTN | G4936XAB7 | AA | 11/15/2015 | 1.1 |
| IPIC GMTN LTD SENIOR CORP BND 144A | 44985GAA9 | AA | 11/15/2015 | 1.6 |
| KOMMUNEKREDIT CORP BND EMTN | XS0956066442 | AAA | 7/29/2016 | 1.2 |
| KOMMUNEKREDIT SENIOR CORP BND | XS0778355478 | AAA | 5/5/2015 | 2.0 |
| KOMMUNINVEST I SVERIGE AKTIEBO SENIOR CORP BND | W5S610DA4 | AAA | 4/27/2015 | 1.0 |
| KOREA HYDRO & NUCLEAR POWER CO SENIOR CORP BND 144A | 50064YAA1 | A+ | 6/17/2014 | 0.2 |
| KREDITANSTALT FUER WIEDERAUFBA SENIOR CORP BND | 500769FC3 | AAA | 4/24/2015 | 2.5 |
| KREDITANSTALT FUER WIEDERAUFBA SENIOR LOCAL BND | DE000A1MBB54 | AAA | 2/21/2017 | 1.1 |
| KREDITANSTALT FUER WIEDERAUFBA SENIOR LOCAL BND EMTN | DE000A1MBCB3 | AAA | 7/25/2016 | 1.4 |
| KREDITANSTALT FUER WIEDERAUFBA SENIOR LOCAL BND EMTN | D4085MUD7 | AAA | 12/15/2015 | 1.0 |
| LANDESKREDITBANK BADEN-WURTTEM SENIOR CORP BND | XS0889239876 | AAA | 2/16/2016 | 1.3 |
| LANDWIRTSCHAFTLICHE RENTENBANK CORP BND EMTN | XS0740774715 | AAA | 2/2/2015 | 1.0 |
| MANITOBA PROVINCE OF LOCAL BND MTN | 56344ZPZ6 | AA | 4/2/2018 | 0.5 |
| MANITOBA PROVINCE OF SENIOR CORP BND | 563469CL7 | AA | 12/1/2018 | 0.8 |
| MEXICAN BONOS CORP BND | 91086QAY4 | BBB+ | 1/15/2020 | 3.6 |
| NEDERLANDSE WATERSCHAPSBANK NV CORP BND EMTN | N6S779BG4 | AA+ | 3/29/2016 | 0.6 |
| NEDERLANDSE WATERSCHAPSBANK NV SENIOR CORP BND EMTN | N9645NAB2 | AA+ | 1/19/2016 | 1.0 |
| NETHERLANDS KINGDOM OF SENIOR GOVT BND | N8T182DA7 | AA+ | 9/12/2015 | 1.1 |
| NORDDEUTSCHE LANDESBANK GIROZE SECURED LOCAL BND 144A | 65556GAC9 | AAA | 10/16/2015 | 1.8 |
| NORDLB GIRZ SECURED LOCAL BND | D571312S8 | AAA | 10/16/2015 | 2.2 |
| NORDLB GIRZ SECURED LOCAL BND 144A | 65556GAD7 | AAA | 2/5/2019 | 0.6 |
| NORTH RHINE-WESTPHALIA (STATE SENIOR CORP BND EMTN | D96640DA8 | AA- | 5/10/2016 | 1.5 |
| OBB-INFRASTRUKTUR AG SENIOR LOCAL BOND EMTN | A586FTAE7 | AA+ | 10/18/2016 | 0.4 |
| ONTARIO PROVINCE OF LOCAL BND | 683234C48 | AA- | 6/27/2016 | 0.5 |
| ONTARIO PROVINCE OF SENIOR CORP BND | 68323ABJ2 | AA- | 5/26/2015 | 1.6 |
| ONTARIO PROVINCE OF SENIOR CORP BND | 68323ABM5 | AA- | 10/25/2017 | 2.8 |
| PETROBRAS INT BRASPETRO BV SENIOR CORP BND | 71647NAE9 | BBB- | 1/15/2019 | 1.4 |
| PETROLEOS MEXICANOS CORP BND | 71654QAX0 | BBB+ | 1/21/2021 | 0.1 |
| QATAR DIAR FIN CORP BND GOVT GAU 144A | 74733WAB4 | AA | 7/21/2020 | 0.8 |
| QNB FINANCE LTD SENIOR CORP BND EMTN | G7301SAB8 | A+ | 2/14/2018 | 1.0 |
| QTEL INTERNATIONAL FINANCE LTD CORP BND | 74733L9Y0 | A- | 6/10/2019 | 0.4 |
| RTE EDF TRANSPORT SA SENIOR LOCAL BND EMTN | FR0010369587 | A+ | 9/27/2016 | 0.2 |
| RUSSIAN RAILWAYS CORP BND EMTN | X7435KAS8 | BBB | 4/3/2017 | 0.7 |
| SLOVENIA (REPUBLIC OF) SENIOR CORP BND | EJ6637577 | A- | 5/10/2018 | 0.2 |
| SLOVENIA (REPUBLIC OF) SENIOR GOVT BND 144A | 831594AE6 | A- | 11/1/2016 | 0.2 |
| STATOILHYDRO ASA CORP BND | R8412TAE2 | AA- | 3/11/2015 | 0.3 |
| STATOILHYDRO ASA SENIOR CORP BND | 85771PAS1 | AA- | 11/8/2018 | 1.7 |
| SVENSK EXPORTKREDIT AB CORP BND | 00254ELS9 | AA+ | 4/5/2018 | 0.2 |
| TNK-BP FINANCE SA CORP BND EMTN | L9057MAF8 | BBB | 3/13/2018 | 0.1 |
| UNION NATIONALE POUR L'EMPLOI LOCAL BND | F961A7AN0 | AA | 4/29/2016 | 1.3 |
| UNITED KINGDOM GILT GOVT BND | G92451BF2 | AAA | 9/7/2020 | 0.4 |
| WAHA AEROSPACE BV CORP BND 144A | 92928BAA9 | AA | 7/28/2020 | 0.7 |
| | | | | 98.4 |

| description | security identifier | rating | maturity | estimated fair value ($m) |
|---|---|---|---|---|
| **U.S. municipal bonds** | | | | |
| ARIZONA ST TRANSN BRD MUNITAX BND REV | 040654UZ6 | AA+ | 7/1/2018 | 2.0 |
| CALIFORNIA ST MUNI BND GO | 13063BFV9 | A | 3/1/2036 | 1.8 |
| CALIFORNIA ST MUNI BND GO | 13063BHZ8 | A | 11/1/2015 | 0.6 |
| CHICAGO IL MIDWAY ARPT MUNITAX BND REV | 167562MD6 | A- | 1/1/2041 | 4.8 |
| FLORIDA HURRICANE CATASTROPHE MUNITAX BND REV | 34074GDG6 | AA- | 7/1/2018 | 2.0 |
| ILLINOIS ST MUNI BND GO | 4521518V8 | A- | 1/1/2015 | 1.7 |
| JOBSOHIO BEVERAGE SYS STWD LIQ MUNITAX BND REV | 47770VAR1 | AA | 1/1/2017 | 1.5 |
| NEW YORK N Y MUNI BND GO | 64966B3L5 | AA | 1/15/2016 | 2.0 |
| PASADENA CALIF PENSION OBLIG MUNITAX BND REV | 70227RAA8 | AA+ | 5/15/2041 | 0.4 |
| TEXAS ST MUNITAX BND GO | 882723DL0 | AAA | 6/1/2018 | 2.2 |
| UNIVERSITY CALIFORNIA MUNITAX BND REV | 91412GSB2 | AA | 7/1/2019 | 1.5 |
| | | | | 20.5 |
| **U.S. government agency debt** | | | | |
| FHLB AGENCY BND | 313382K85 | AA+ | 3/18/2016 | 0.7 |
| FHLMC AGENCY BOND MTN | 3137EADG1 | AA+ | 5/30/2019 | 26.7 |
| FNMA AGENCY BND | 3135G0ZA4 | AA+ | 2/19/2019 | 12.3 |
| FNMA UNSEC AGENCY BND | 3135G0XP3 | AA+ | 7/5/2016 | 0.2 |
| FNMA UNSEC AGENCY BND | 3135G0PX5 | AA+ | 10/10/2024 | 2.0 |
| | | | | 41.9 |
| **asset backed securities** | | | | |
| ACCESS GROUP INC ACCSS_05-2 ABS 05-2 | 00432CCM1 | AA+ | 11/22/2024 | 0.3 |
| ACCT_04-3 ABS 04-3 | 004375BP5 | AAA | 10/25/2034 | 0.1 |
| ACIS_13 ABS 13 144A | 00089KAB5 | AAA | 4/18/2024 | 1.3 |
| ACIS_13-1 ABS 13-1 | 00089RAA2 | AAA | 10/14/2022 | 0.7 |
| AEITT_13-2 ABS 13-2 A | 02587TAD5 | AAA | 8/15/2019 | 1.5 |
| AEP TEXAS CENTRAL CO ABS 06-A A4 | 00110AAD6 | AAA | 1/1/2020 | 3.2 |
| ALFT _12-1A ABS 12-1A 144A | 00400VAA5 | AAA | 12/27/2022 | 0.8 |
| ALLY AUTO RECEIVABLES TRUST AL ABS 12-4 A2 | 02006EAB5 | AAA | 5/15/2015 | 0.1 |
| ALLY AUTO RECEIVABLES TRUST AL ALLYA_12-5 A2 | 02005BAB2 | AAA | 7/15/2015 | 0.1 |
| ALLYA_13-2 ABS 13-2 A3 | 02006MAC5 | AAA | 1/15/2018 | 0.5 |
| ALM_12-5A ABS 12-5A A1R 144A | 020056AJ6 | AAA | 2/13/2023 | 2.7 |
| AMCAR_12-4 ABS_12-4 B | 03063XAE5 | AA+ | 11/8/2017 | 0.4 |
| AMERICAN CREDIT ACCEPTANCE ABS_12-2 144A | 02528RAA7 | AA | 7/15/2016 | 0.1 |
| AMERICAN EXPRESS CREDIT ACCOUN ABS_11-1 A | 02582JFX3 | AAA | 4/17/2017 | 2.3 |
| AMOT 2013-2 ABS_11-3 A2 | 02005ABN7 | AAA | 5/15/2016 | 2.9 |
| AMXCA_13-3 ABS_13-3 A | 02582JGJ3 | AAA | 5/15/2019 | 0.6 |
| AMXCA-12 ABS_ | 02582JGD6 | AAA | 3/15/2018 | 0.2 |
| APIDOS CDO APID_05-1X ABS_05_1X A1 | CMN098016 | AAA | 7/27/2017 | 0.4 |
| ARES ABS 07-12A 144A | 04012VAA7 | AA+ | 11/25/2020 | 2.2 |
| BAYV_06-D ABS 06-D-1A2 | 07325HAC9 | A+ | 12/28/2036 | 0.3 |
| BCARD_11-4X ABS 11-4X | G4122RAP3 | AAA | 9/15/2016 | 1.1 |
| BCARD_12-4X BCARD_12-4X | G4122RAU2 | AAA | 6/15/2017 | 1.5 |
| BLACK DIAMOND CLO LTD BLACK_06 ABS 06-1A | 09202XAA2 | AA+ | 4/29/2019 | 1.9 |
| BMWLT_13-1 ABS 13-1 144A | 09657YAB8 | AAA | 1/20/2015 | 0.6 |
| BMWOT_13-A ABS 13-A A3 | 05578XAC2 | AAA | 11/27/2017 | 1.0 |
| BRAZOS HIGHER EDUCATION AUTHOR ABS 11-1 A2 | 10620NCG1 | AAA | 2/25/2030 | 2.9 |
| BRAZOS HIGHER EDUCATION AUTHOR ABS 11-2 A2 | 10620NCK2 | AAA | 7/25/2029 | 1.9 |
| BRHEA_05-3A ABS 05-3 A14 | 10620NAH1 | AA+ | 9/25/2023 | 0.1 |
| CAR_12-F1F ABS 12-F1F | Z9195VUA5 | AAA | 9/25/2021 | 0.5 |

| description | security identifier | rating | maturity | estimated fair value ($m) |
|---|---|---|---|---|
| CAR_12-F1V ABS 12-F1V | Z91AEGBH1 | AAA | 2/25/2024 | 0.2 |
| CCCIT ABS 13-A3 A3 | 17305EFC4 | AAA | 7/23/2018 | 2.6 |
| CCCIT_13-A6 ABS 13-A6 A6 | 17305EFE0 | AAA | 9/7/2018 | 0.3 |
| CCCIT_13-A7 ABS 13-A7 A7 | 17305EFF7 | AAA | 9/10/2020 | 1.4 |
| CCCIT_13-A8 ABS 13-A8 A8 | 17305EFG5 | AAA | 12/12/2016 | 2.4 |
| CCCIT_14-A2 ABS_14-A2 A2 | 17305EFN0 | AAA | 2/22/2019 | 2.9 |
| CENT8_05-8A ABS_05-8A A 144A | 15642TAA6 | AAA | 3/8/2017 | 1.1 |
| CHAIT_07-A2 ABS 07-A2 A2 | 161571BQ6 | AAA | 4/15/2019 | 0.9 |
| CHAIT_12-A5 ABS_12-A5 A5 | 161571FL3 | AAA | 8/15/2017 | 1.4 |
| CHAIT_13-A2 ABS 13-A2 | 161571FV1 | AAA | 2/15/2017 | 1.6 |
| CHASE ISSUANCE TRUST CHAIT_12- ABS_12-A3 A3 | 161571FJ8 | AAA | 6/15/2017 | 3.6 |
| CHASE ISSUANCE TRUST CHAIT_14- ABS 14-A1 A | 161571GJ7 | AAA | 1/15/2019 | 1.7 |
| COAS_14-1A ABS_14-1A A1 144A | 12627UAA9 | AAA | 4/20/2023 | 2.8 |
| COLLE_04-1 ABS_05-1 A4 | 194262CK5 | AA+ | 4/25/2027 | 1.9 |
| COMET_13-A1 ABS 13-A1 | 14041NEK3 | AAA | 11/15/2018 | 1.1 |
| COMET_13-A3-A3 ABS 13-A3-A3 | 14041NEM9 | AAA | 9/16/2019 | 1.4 |
| DCENT_13-A5 ABS 13-A5 A5 | 254683BE4 | AAA | 4/15/2019 | 2.4 |
| DISCOVER CARD MASTER TRUST DCE ABS_13-A2 | 254683BA2 | AAA | 8/15/2018 | 1.4 |
| DRYD_05-10EX ABS 05-10EX | CMPC80016 | AA+ | 1/25/2022 | 0.2 |
| DRYD_06-16A ABS 06-16A 144A | 26248PAA9 | AA+ | 10/20/2020 | 0.7 |
| DUANE STREET CLO DUANE_06-3A ABS 06-3A 144A | 26358BAA6 | AAA | 1/11/2021 | 0.8 |
| ECAR_12-1 ABS_12-1 A | L2R424AA3 | AAA | 7/18/2020 | 1.1 |
| ECAR_14-1 ABS 14-1 | Z91HPCWN7 | AAA | 9/18/2021 | 0.2 |
| E-CARAT ECAR_13-1 SENIOR ABS_13-1 A | XS0885855691 | AAA | 11/18/2020 | 0.5 |
| ELAB_12-1 ABS 12-1 | 28140DAA1 | AA+ | 6/25/2022 | 1.0 |
| FORD CREDIT AUTO OWNER TRUST F ABS 12-D-A2 | 34530AAB1 | AAA | 9/15/2015 | 0.1 |
| FORDF_13-1 ABS 13-1 | 34528QCE2 | AAA | 1/15/2018 | 4.7 |
| FORDO_13-B ABS_13-B A3 | 34530EAC1 | AAA | 10/15/2017 | 0.4 |
| FORDO_13-C ABS 13-C A2 | 34530DAB5 | AAA | 4/15/2016 | 0.2 |
| FORDO_13-D ABS 13-D A3 | 34530GAD4 | AAA | 4/15/2018 | 0.4 |
| FRS LLC FRS _13-1A ABS 13-1A A1 144A | 30291DAA4 | A | 4/15/2043 | 2.3 |
| GCO EDUCATION LOAN FUNDING TRU ABS 07-1A 144A | 36156YAN1 | AA+ | 5/25/2023 | 0.2 |
| GE CAPITAL CREDIT CARD MASTER GEMNT_12-5 | 36159JDE8 | AAA | 6/15/2018 | 3.0 |
| GE CAPITAL CREDIT CARD MASTER SENIOR ABS 12-7 A | 36159JDL2 | AAA | 9/15/2022 | 0.6 |
| GLDR_13-A ABS_13-A A | Z91GQTP74 | AAA | 10/20/2021 | 0.5 |
| GLOBAL DRIVE ABS 11-AX A | N3694AAA5 | AAA | 4/20/2019 | 0.2 |
| HAROT_12-4 ABS 12-4 | 43813CAB6 | AAA | 4/20/2015 | 0.2 |
| HAROT_13-4 ABS 13-4 | 43814FAC6 | AAA | 9/18/2017 | 0.2 |
| HART_12-C ABS 12-C | 44890KAB2 | AAA | 8/17/2015 | 0.1 |
| HART_13-A ABS 13-A | 44890JAB5 | AAA | 12/15/2015 | 0.1 |
| HART_14-A ABS 14-A A3 | 44890RAC5 | AAA | 7/16/2018 | 1.0 |
| HFCHC ABS_06-2 A1 | 40430YAA9 | AAA | 3/20/2036 | 0.3 |
| HFLF_13-3 ABS_13-3 A 144A | 428041AA5 | AAA | 12/10/2027 | 0.6 |
| HOLMES MASTER ISSUER PLC ABS 11-3X-A2 | XS0679914860 | AAA | 10/15/2054 | 0.3 |
| HONDA AUTO RECEIVABLES OWNER T HAROT_13-1 A2 | 43814CAB5 | AAA | 6/22/2015 | 0.1 |
| HSAME_06-IIX ABS 06-IIX A1 | N39162AG2 | AA | 1/25/2023 | 3.4 |
| HYDE PARK CDO ABS 1X | N43962AE4 | AA+ | 6/14/2022 | 0.2 |
| ING INVESTMENT MANAGEMENT INGI ABS_06-3A A1 144A | 44983KAA2 | AAA | 12/13/2020 | 1.1 |
| INWD_06-1A ABS 06-1A 144A | 46186GAA1 | AAA | 1/20/2021 | 0.7 |
| JERSEY STREET CLO LTD JERSY_06 ABS 06-1A A 144A | 476759AA3 | AAA | 10/20/2018 | 0.7 |

| description | security identifier | rating | maturity | estimated fair value ($m) |
|---|---|---|---|---|
| KIMI_2013-1 ABS_13-1 A | XS0973934192 | AAA | 5/25/2021 | 0.2 |
| LEOP_III-X ABS III-X | 2138949G5 | AAA | 4/21/2020 | 0.1 |
| LIGHP_06-1X ABS 06-1X | CMCD15014 | AA | 1/31/2022 | 0.6 |
| MBART_13-1 ABS 13-1 A2 | 58768WAB5 | AAA | 3/15/2016 | 0.7 |
| MCLO-05_2A ABS 2A | 565764AC1 | AAA | 12/20/2019 | 0.4 |
| MHESA_12-1 ABS 12-1 A2 | 61205PAK5 | AA+ | 5/20/2030 | 2.0 |
| MOTOR_12X ABS 12X | XS0796275690 | AAA | 2/25/2020 | 0.3 |
| MOTOR_13-1X ABS 13-1X | XS0943724293 | AAA | 2/25/2021 | 1.8 |
| NALT_12-B ABS 12-B | 65476LAC5 | AAA | 11/16/2015 | 5.4 |
| NAROT_13-A ABS 13-A | 654748AB8 | AAA | 9/15/2015 | 0.2 |
| NAROT_13-B ABS 13-B A2 | 65477LAB6 | AAA | 4/15/2016 | 0.2 |
| NAROT_13-C SENIOR ABS_13-C A3 | 65477MAC2 | AAA | 8/15/2018 | 0.6 |
| NAROT_14-A ABS 14-A A3 | 65477PAC5 | AAA | 8/15/2018 | 1.2 |
| NCUA GUARANTEED NOTES AGENCY ABS 10-A1 A | 62889AAA1 | AA+ | 12/7/2020 | 0.6 |
| NSLT_13-5A ABS 13-5A A 144A | 64033GAA9 | AAA | 1/25/2037 | 3.5 |
| PENARTH MASTER ISSUER PLC CORP BND | XS0991658120 | AAA | 11/18/2017 | 1.4 |
| RACEP_06-3 ABS 06-3 A 144A | 74981TAA2 | AA+ | 4/15/2020 | 1.8 |
| RACEP_11-5AR ABS 11-5AR 144A | 74982NAA4 | AAA | 12/15/2022 | 2.3 |
| REDRI_1A ABS 1A | 75686VAA2 | AAA | 7/27/2018 | 1.8 |
| RNBAG_12 -1 ABS 12 -1 | Z917UR2A1 | AAA | 12/15/2020 | 0.1 |
| SCGA_13-1 ABS 13-1 | XS0808632680 | AAA | 10/12/2022 | 0.4 |
| SCGM_11-2 ABS_11-2 A | Z9173LBY2 | AAA | 11/13/2021 | 0.2 |
| SCHOL_11-A ABS 11-A A 144A | 80705TAA4 | AAA | 10/28/2043 | 0.3 |
| SCHOL_12-B ABS 12-B 144A | 80705WAA7 | AAA | 10/28/2025 | 0.6 |
| SDART_12-1 ABS 12-1 A3 | 80281AAC3 | AAA | 10/15/2015 | 0.2 |
| SDART_13-5 ABS 13-5 C | 80281CAF2 | A | 6/15/2019 | 1.2 |
| SLCLT_10-1 ABS 10-1 A | 78444WAA7 | AA+ | 11/25/2042 | 0.3 |
| SLM STUDENT LOAN TRUST 2003-7 ABS 03-7 | U8280TAE7 | AA+ | 12/15/2033 | 1.1 |
| SLMA ABS 03-10A A1D 144A | 78442GHZ2 | AAA | 12/15/2016 | 0.1 |
| SLMA ABS 03-10A A1F 144A | 78442GJB3 | AAA | 12/15/2016 | 0.1 |
| SLMA ABS 07-7 A2 | 78444EAB5 | AA+ | 1/25/2016 | 0.5 |
| SLMA ABS 08_2 A3 | 784442AC9 | AA+ | 4/25/2023 | 1.0 |
| SLMA ABS 08-5 A4 | 78444YAD7 | AA+ | 7/25/2023 | 1.6 |
| SLMA_12-3 ABS_12-3 A | 78447AAA2 | AAA | 12/26/2025 | 1.6 |
| SMAT_14-1US ABS_14-1US A3A | 83190CAD1 | AAA | 2/14/2018 | 2.7 |
| SOUTH CAROLINA STUDENT LN CORP ABS_05--A1 | 83714RAX1 | AA+ | 12/3/2018 | 0.1 |
| STUDENT LOAN CON ABS_11-1 A | 86386MAY0 | AA+ | 10/25/2027 | 0.3 |
| TAOT_13-B ABS 13-B A3 | 89236VAC4 | AAA | 7/17/2017 | 0.1 |
| TAOT_14-A ABS_14-A A3 | 89231MAC9 | AAA | 12/15/2017 | 2.7 |
| TRMN_06-2A ABS 06-2A A1L 144A | 89622HAA1 | AAA | 10/17/2018 | 0.7 |
| USBR_12-1 ABS_12-1-A | 91754RVZ7 | AA+ | 12/26/2031 | 1.3 |
| VALET_13-1 ABS_13-1 A2 | 92867MAB6 | AAA | 1/20/2016 | 0.1 |
| VALET_13-2 ABS_13-2 A3 | 92867PAC7 | AAA | 4/20/2018 | 0.8 |
| VWALT_14-A ABS 14-A A2A | 92867QAB7 | AAA | 10/20/2016 | 0.5 |
| WGH_06-1A ABS_06-1A A1 144A | 929260AA5 | AA+ | 5/24/2019 | 1.1 |
| WORLD OMNI AUTOMOBILE LEASE SE ABS 13-A A2B | 98160LAC7 | AAA | 5/16/2016 | 1.1 |
| | | | | 135.3 |

| description | security identifier | rating | maturity | estimated fair value ($m) |
|---|---|---|---|---|
| **U.S government agency mortgage backed securities** | | | | |
| FHLMC CMO_2770 TW | 31394W3P1 | AA+ | 3/15/2019 | 1.3 |
| FHLMC CMO_3484 DA | 31397Y5H0 | AA+ | 9/15/2022 | 0.1 |
| FHLMC MULTICLAS/MTG PARTN SECS AGENCY CMO | 3137AXHQ9 | AA+ | 9/25/2022 | 1.8 |
| FHLMC POOL # 1B2433 | 3128JMSX6 | AA+ | 10/1/2035 | 0.2 |
| FHLMC POOL # 1B2946 | 3128JNEU5 | AA+ | 2/1/2036 | 0.3 |
| FHLMC POOL # 1B3035 | 3128JNHM0 | AA+ | 7/1/2036 | 0.7 |
| FHLMC POOL # 1B3240 | 3128JNP25 | AA+ | 1/1/2037 | 0.3 |
| FHLMC POOL # 1G1305 | 3128QJNW2 | AA+ | 11/1/2036 | 0.2 |
| FHLMC POOL # 1Q0110 | 3128S4DP9 | AA+ | 7/1/2035 | 0.3 |
| FHLMC POOL # 1Q0159 | 3128S4E86 | AA+ | 3/1/2035 | 0.1 |
| FHLMC POOL # 847503 | 3128JRKQ8 | AA+ | 12/1/2035 | 0.1 |
| FHLMC POOL # 848088 | 3128JR6Z4 | AA+ | 4/1/2035 | 1.6 |
| FHLMC POOL # A57984 | 3128KL2R7 | AA+ | 3/1/2037 | 0.1 |
| FHLMC POOL # A93415 | 312941YL5 | AA+ | 8/1/2040 | 0.1 |
| FHLMC POOL # A96283 | 3129446U0 | AA+ | 1/1/2041 | 5.3 |
| FHLMC POOL # A96385 | 312945CW6 | AA+ | 1/1/2041 | 0.5 |
| FHLMC POOL # B19205 | 312972GN6 | AA+ | 4/1/2015 | 0.1 |
| FHLMC POOL # G02349 | 3128LXTE0 | AA+ | 7/1/2036 | 0.2 |
| FHLMC POOL # G02469 | 3128M4CE1 | AA+ | 12/1/2036 | 0.1 |
| FHLMC POOL # G03271 | 3128M46G3 | AA+ | 9/1/2037 | 0.1 |
| FHLMC POOL # G03329 | 3128M5A67 | AA+ | 7/1/2037 | 0.2 |
| FHLMC POOL # G03966 | 3128M5W30 | AA+ | 1/1/2038 | 0.1 |
| FHLMC POOL # G05164 | 3128M7B96 | AA+ | 11/1/2038 | 0.2 |
| FHLMC POOL # G11719 | 31283K4C9 | AA+ | 6/1/2020 | 0.1 |
| FHLMC POOL # G11883 | 31336WCT4 | AA+ | 1/1/2021 | 0.5 |
| FHLMC POOL # G11974 | 3128M1CK3 | AA+ | 5/1/2021 | 0.2 |
| FHLMC POOL # G12548 | 3128MBBR7 | AA+ | 1/1/2022 | 0.6 |
| FHLMC POOL # G14232 | 3128MC4R3 | AA+ | 9/1/2021 | 0.1 |
| FHLMC POOL # J12853 | 3128PSE29 | AA+ | 8/1/2025 | 0.7 |
| FHLMC POOL # J12858 | 3128PSE78 | AA+ | 8/1/2025 | 0.1 |
| FHLMC POOL # J13861 | 3128PTJE6 | AA+ | 12/1/2025 | 1.3 |
| FHLMC POOL # J13868 | 3128PTJM8 | AA+ | 12/1/2025 | 2.3 |
| FHLMC POOL # J13904 | 3128PTKR5 | AA+ | 12/1/2025 | 2.4 |
| FHLMC POOL # J18101 | 3128PYAA2 | AA+ | 2/1/2027 | 6.2 |
| FHLMC POOL # Q00093 | 3132GDC67 | AA+ | 4/1/2041 | 0.4 |
| FHLMC POOL # Q00632 | 3132GDVZ2 | AA+ | 5/1/2041 | 0.4 |
| FHLMC POOL# G07505 | 3128M9U67 | AA+ | 2/1/2039 | 2.7 |
| FHLMC SENIOR CMBS_K-005 AX IO | 31398WD50 | AA+ | 11/25/2019 | 0.9 |
| FHLMC_2853 AGENCY CMO_2836 PX | 31395FC28 | AA+ | 5/15/2018 | 0.1 |
| FHLMC_3588 AGENCY CMO 3588 | 31398K2Z2 | AA+ | 10/15/2037 | 9.1 |
| FHLMC_3777 AGENCY CMO  3777 DA | 3137A42F3 | AA+ | 10/15/2024 | 0.8 |
| FHLMC_4248 CMO_4248 LM | 3137B4UY0 | AA+ | 5/15/2041 | 1.7 |
| FHMS_K014 SENIOR CMBS K014 | 3137ADTK3 | AA+ | 4/25/2021 | 1.8 |
| FNMA CMO_11-110 FE | 3136A2AS2 | AA+ | 4/25/2041 | 0.5 |
| FNMA CMO_11-53 FT | 31397URA9 | AA+ | 6/25/2041 | 4.8 |
| FNMA MULTI MBS | 31381RAY0 | AA+ | 5/1/2018 | 0.2 |
| FNMA MULTI MBS | 31381QCZ7 | AA+ | 3/1/2018 | 1.4 |
| FNMA POOL # 256253 | 31371MTJ6 | AA+ | 5/1/2026 | 0.1 |
| FNMA POOL # 257203 | 31371NU45 | AA+ | 5/1/2028 | 0.2 |

| description | security identifier | rating | maturity | estimated fair value ($m) |
|---|---|---|---|---|
| FNMA POOL # 257371 | 31371N2C8 | AA+ | 9/1/2028 | 0.6 |
| FNMA POOL # 555409 | 31385XAJ6 | AA+ | 4/1/2033 | 1.1 |
| FNMA POOL # 636884 | 31389VRD1 | AA+ | 4/1/2032 | 0.3 |
| FNMA POOL # 650546 | 31390MWF7 | AA+ | 6/1/2032 | 0.1 |
| FNMA POOL # 685459 | 31400EQL7 | AA+ | 3/1/2018 | 0.7 |
| FNMA POOL # 686242 | 31400FLX3 | AA+ | 3/1/2033 | 0.1 |
| FNMA POOL # 708664 | 31401HJH6 | AA+ | 5/1/2033 | 0.3 |
| FNMA POOL # 725863 | 31402DML1 | AA+ | 10/1/2034 | 0.1 |
| FNMA POOL # 727174 | 31402E2F4 | AA+ | 8/1/2033 | 0.1 |
| FNMA POOL # 729222 | 31402HD32 | AA+ | 7/1/2035 | 0.2 |
| FNMA POOL # 729595 | 31402HRQ6 | AA+ | 7/1/2018 | 0.3 |
| FNMA POOL # 734788 | 31402QJ93 | AA+ | 9/1/2018 | 0.3 |
| FNMA POOL # 735036 | 31402QSZ5 | AA+ | 12/1/2034 | 0.1 |
| FNMA POOL # 735228 | 31402QYZ8 | AA+ | 2/1/2035 | 0.4 |
| FNMA POOL # 735415 | 31402RAQ2 | AA+ | 12/1/2032 | 0.3 |
| FNMA POOL # 744328 | 31403B4M2 | AA+ | 9/1/2033 | 0.2 |
| FNMA POOL # 745059 | 31403CWU1 | AA+ | 9/1/2035 | 0.1 |
| FNMA POOL # 745092 | 31403CXV8 | AA+ | 7/1/2035 | 0.2 |
| FNMA POOL # 745497 | 31403DGE3 | AA+ | 3/1/2018 | 0.1 |
| FNMA POOL # 779755 | 31404VH84 | AA+ | 7/1/2034 | 1.1 |
| FNMA POOL # 783828 | 31405AYZ0 | AA+ | 7/1/2034 | 0.2 |
| FNMA POOL # 792805 | 31405LYA1 | AA+ | 12/1/2032 | 0.3 |
| FNMA POOL # 795825 | 31405QD62 | AA+ | 7/1/2034 | 0.5 |
| FNMA POOL # 815626 | 31406PD71 | AA+ | 5/1/2035 | 0.2 |
| FNMA POOL # 815807 | 31406PKU2 | AA+ | 2/1/2035 | 0.1 |
| FNMA POOL # 819011 | 31406S3U5 | AA+ | 5/1/2035 | 1.3 |
| FNMA POOL # 823717 | 31406YDW7 | AA+ | 5/1/2035 | 2.8 |
| FNMA POOL # 841471 | 31407U2C0 | AA+ | 10/1/2035 | 0.1 |
| FNMA POOL # 847868 | 31408C6D3 | AA+ | 11/1/2035 | 0.6 |
| FNMA POOL # 863062 | 31408WZ39 | AA+ | 12/1/2034 | 0.5 |
| FNMA POOL # 879908 | 31409VR54 | AA+ | 10/1/2033 | 0.1 |
| FNMA POOL # 880623 | 31409WLC3 | AA+ | 4/1/2036 | 0.1 |
| FNMA POOL # 882657 | 31409YTN7 | AA+ | 5/1/2036 | 0.1 |
| FNMA POOL # 885463 | 31410CWY4 | AA+ | 6/1/2036 | 0.8 |
| FNMA POOL # 888024 | 31410FSM8 | AA+ | 6/1/2035 | 0.4 |
| FNMA POOL # 888218 | 31410FYP4 | AA+ | 3/1/2037 | 0.5 |
| FNMA POOL # 888249 | 31410FZN8 | AA+ | 7/1/2020 | 0.5 |
| FNMA POOL # 888283 | 31410F2Q7 | AA+ | 8/1/2034 | 8.5 |
| FNMA POOL # 889255 | 31410G5Q2 | AA+ | 3/1/2023 | 1.0 |
| FNMA POOL # 889535 | 31410KHL1 | AA+ | 12/1/2035 | 0.2 |
| FNMA POOL # 889580 | 31410KJZ8 | AA+ | 6/1/2038 | 0.2 |
| FNMA POOL # 889853 | 31410KTJ3 | AA+ | 1/1/2037 | 0.1 |
| FNMA POOL # 890365 | 31410LFE7 | AA+ | 7/1/2041 | 0.1 |
| FNMA POOL # 903006 | 31411BGP2 | AA+ | 12/1/2036 | 0.5 |
| FNMA POOL # 908491 | 31411HKC3 | AA+ | 6/1/2038 | 1.3 |
| FNMA POOL # 915673 | 31411VJS9 | AA+ | 3/1/2037 | 0.6 |
| FNMA POOL # 915953 | 31411VTJ8 | AA+ | 4/1/2037 | 0.1 |
| FNMA POOL # 916375 | 31411WCL9 | AA+ | 5/1/2037 | 0.5 |
| FNMA POOL # 929236 | 31412MLR7 | AA+ | 2/1/2038 | 0.4 |
| FNMA POOL # 931413 | 31412PYJ4 | AA+ | 6/1/2024 | 0.3 |

| description | security identifier | rating | maturity | estimated fair value ($m) |
|---|---|---|---|---|
| FNMA POOL # 931480 | 31412P2M2 | AA+ | 7/1/2039 | 0.8 |
| FNMA POOL # 931923 | 31412QLC1 | AA+ | 4/1/2038 | 0.1 |
| FNMA POOL # 933758 | 31412SZX6 | AA+ | 3/1/2038 | 0.5 |
| FNMA POOL # 934281 | 31412TM67 | AA+ | 6/1/2038 | 0.6 |
| FNMA POOL # 935235 | 31412UPU8 | AA+ | 5/1/2039 | 1.2 |
| FNMA POOL # 935996 | 31412VKH0 | AA+ | 6/1/2025 | 0.2 |
| FNMA POOL # 936479 | 31412V2L1 | AA+ | 7/1/2021 | 0.9 |
| FNMA POOL # 944713 | 31413GAN0 | AA+ | 7/1/2037 | 0.2 |
| FNMA POOL # 952302 | 31413QNT1 | AA+ | 9/1/2037 | 0.1 |
| FNMA POOL # 953579 | 31413R2L9 | AA+ | 11/1/2037 | 0.1 |
| FNMA POOL # 960139 | 31414AEL2 | AA+ | 11/1/2037 | 0.1 |
| FNMA POOL # 963868 | 31414EJM7 | AA+ | 6/1/2038 | 0.1 |
| FNMA POOL # 966423 | 31414HD46 | AA+ | 12/1/2037 | 0.1 |
| FNMA POOL # 968065 | 31414J6A6 | AA+ | 10/1/2022 | 4.3 |
| FNMA POOL # 968614 | 31414KSB7 | AA+ | 1/1/2038 | 0.1 |
| FNMA POOL # 972295 | 31414PUU1 | AA+ | 2/1/2038 | 0.3 |
| FNMA POOL # 972594 | 31414P7F0 | AA+ | 4/1/2038 | 0.1 |
| FNMA POOL # 973023 | 31414QPG6 | AA+ | 3/1/2038 | 0.4 |
| FNMA POOL # 974724 | 31414SLD3 | AA+ | 4/1/2038 | 0.6 |
| FNMA POOL # 977079 | 31414U6Q6 | AA+ | 9/1/2037 | 0.1 |
| FNMA POOL # 983629 | 31415LVW4 | AA+ | 5/1/2023 | 0.2 |
| FNMA POOL # 985612 | 31415P3V8 | AA+ | 5/1/2033 | 0.1 |
| FNMA POOL # 985615 | 31415P3Y2 | AA+ | 4/1/2034 | 8.1 |
| FNMA POOL # 985616 | 31415P3Z9 | AA+ | 4/1/2034 | 0.1 |
| FNMA POOL # 986855 | 31415RH80 | AA+ | 8/1/2038 | 0.3 |
| FNMA POOL # 991862 | 31415WZ30 | AA+ | 10/1/2038 | 0.1 |
| FNMA POOL # 995738 | 31416CEK8 | AA+ | 12/1/2038 | 0.5 |
| FNMA POOL # 995957 | 31416CME3 | AA+ | 6/1/2024 | 1.0 |
| FNMA POOL # AA1283 | 31416JM99 | AA+ | 10/1/2033 | 0.1 |
| FNMA POOL # AA5816 | 31416PPA9 | AA+ | 5/1/2039 | 0.4 |
| FNMA POOL # AB0194 | 31416VGC2 | AA+ | 1/1/2039 | 0.1 |
| FNMA POOL # AB2979 | 31416YJZ2 | AA+ | 8/1/2039 | 0.6 |
| FNMA POOL # AB3416 | 31416YYN2 | AA+ | 8/1/2041 | 0.4 |
| FNMA POOL # AB4114 | 31417ASC4 | AA+ | 12/1/2041 | 6.3 |
| FNMA POOL # AB4525 | 31417BA31 | AA+ | 2/1/2042 | 0.4 |
| FNMA POOL # AB4623 | 31417BD53 | AA+ | 3/1/2042 | 0.7 |
| FNMA POOL # AB9034 | 31417GBC9 | AA+ | 4/1/2043 | 1.1 |
| FNMA POOL # AC2955 | 31417MH97 | AA+ | 9/1/2039 | 0.1 |
| FNMA POOL # AD0307 | 31418MKV3 | AA+ | 1/1/2039 | 0.1 |
| FNMA POOL # AD0640 | 31418MWA6 | AA+ | 3/1/2039 | 0.2 |
| FNMA POOL # AD2028 | 31418PHE8 | AA+ | 3/1/2025 | 0.3 |
| FNMA POOL # AD6331 | 31418UA95 | AA+ | 5/1/2025 | 0.1 |
| FNMA POOL # AD7136 | 31418U4W1 | AA+ | 7/1/2040 | 2.2 |
| FNMA POOL # AD7997 | 31418V3F7 | AA+ | 7/1/2040 | 0.7 |
| FNMA POOL # AD8258 | 31418WE89 | AA+ | 9/1/2025 | 0.1 |
| FNMA POOL # AD8259 | 31418WE97 | AA+ | 9/1/2025 | 0.3 |
| FNMA POOL # AD9978 | 31418YCQ7 | AA+ | 9/1/2040 | 0.8 |
| FNMA POOL # AE0216 | 31419AG27 | AA+ | 8/1/2040 | 0.4 |
| FNMA POOL # AE0478 | 31419AQ83 | AA+ | 11/1/2040 | 0.6 |
| FNMA POOL # AE1177 | 31419BJX4 | AA+ | 8/1/2025 | 0.2 |

| description | security identifier | rating | maturity | estimated fair value ($m) |
|---|---|---|---|---|
| FNMA POOL # AE2033 | 31419CHK2 | AA+ | 9/1/2020 | 0.2 |
| FNMA POOL # AE3040 | 31419DLW9 | AA+ | 9/1/2040 | 2.3 |
| FNMA POOL # AE6058 | 31419GWU4 | AA+ | 10/1/2040 | 0.1 |
| FNMA POOL # AE6121 | 31419GYT5 | AA+ | 10/1/2040 | 0.2 |
| FNMA POOL # AE7954 | 31419JZU5 | AA+ | 12/1/2040 | 0.1 |
| FNMA POOL # AE9765 | 31419LZ71 | AA+ | 11/1/2040 | 0.1 |
| FNMA POOL # AH0043 | 3138A1BM2 | AA+ | 1/1/2041 | 0.2 |
| FNMA POOL # AH0297 | 3138A1KK6 | AA+ | 12/1/2040 | 0.3 |
| FNMA POOL # AH0945 | 3138A2BP3 | AA+ | 12/1/2040 | 0.1 |
| FNMA POOL # AH0984 | 3138A2CW7 | AA+ | 12/1/2040 | 0.3 |
| FNMA POOL # AH1559 | 3138A2WV7 | AA+ | 12/1/2040 | 0.4 |
| FNMA POOL # AH1839 | 3138A3BH9 | AA+ | 12/1/2040 | 0.1 |
| FNMA POOL # AH2986 | 3138A4J89 | AA+ | 2/1/2041 | 2.7 |
| FNMA POOL # AH6101 | 3138A7X78 | AA+ | 3/1/2041 | 0.1 |
| FNMA POOL # AH6573 | 3138A8JT4 | AA+ | 2/1/2041 | 0.6 |
| FNMA POOL # AH6650 | 3138A8L87 | AA+ | 2/1/2041 | 0.3 |
| FNMA POOL # AH6783 | 3138A8RD0 | AA+ | 3/1/2041 | 0.2 |
| FNMA POOL # AH8824 | 3138AAYW5 | AA+ | 3/1/2041 | 0.4 |
| FNMA POOL # AI7971 | 3138AM2D6 | AA+ | 9/1/2041 | 0.5 |
| FNMA POOL # AI9002 | 3138APAC2 | AA+ | 8/1/2041 | 0.2 |
| FNMA POOL # AI9555 | 3138APTM0 | AA+ | 9/1/2041 | 0.4 |
| FNMA POOL # AJ1028 | 3138ASEA6 | AA+ | 9/1/2041 | 0.4 |
| FNMA POOL # AJ4050 | 3138AVQC2 | AA+ | 10/1/2041 | 0.1 |
| FNMA POOL # AJ4245 | 3138AVWF8 | AA+ | 11/1/2041 | 0.5 |
| FNMA POOL # AJ4808 | 3138AWKW2 | AA+ | 11/1/2041 | 1.0 |
| FNMA POOL # AJ6762 | 3138AYQQ5 | AA+ | 11/1/2041 | 0.3 |
| FNMA POOL # AK0685 | 3138E4XP1 | AA+ | 1/1/2042 | 2.3 |
| FNMA POOL # AL0137 | 3138EGEK6 | AA+ | 5/1/2039 | 4.1 |
| FNMA POOL # AL0380 | 3138EGM68 | AA+ | 3/1/2026 | 0.3 |
| FNMA POOL # AL0484 | 3138EGRE6 | AA+ | 5/1/2040 | 0.1 |
| FNMA POOL # AL2419 | 3138EJVM7 | AA+ | 6/1/2042 | 0.4 |
| FNMA POOL # AL3757 | 3138ELE74 | AA+ | 3/1/2027 | 0.4 |
| FNMA POOL # AL4316 | 3138ELYN7 | AA+ | 3/1/2039 | 1.7 |
| FNMA POOL # AO0041 | 3138LQBK9 | AA+ | 5/1/2042 | 0.3 |
| FNMA POOL # AO4144 | 3138LUTA3 | AA+ | 6/1/2042 | 1.0 |
| FNMA POOL # AP2561 | 3138M5Z36 | AA+ | 8/1/2042 | 0.3 |
| FNMA POOL # AR1105 | 3138NXGP6 | AA+ | 1/1/2043 | 0.4 |
| FNMA POOL # AR5273 | 3138W22F1 | AA+ | 2/1/2043 | 7.6 |
| FNMA POOL # AR9289 | 3138W7KB9 | AA+ | 3/1/2043 | 1.2 |
| FNMA POOL # AT2394 | 3138WPUU6 | AA+ | 5/1/2043 | 3.0 |
| FNMA POOL # MA0520 | 31417YSJ7 | AA+ | 8/1/2025 | 0.3 |
| FNMA POOL # MA0583 | 31417YUH8 | AA+ | 12/1/2040 | 1.8 |
| FNMA POOL # MA1029 | 31418AEB0 | AA+ | 4/1/2032 | 0.9 |
| FNMA POOL # MA1060 | 31418AFA1 | AA+ | 5/1/2027 | 11.3 |
| FNMA POOL #995455 | 31416BZU5 | AA+ | 3/1/2019 | 0.5 |
| FNMA POOL# 469371 | 31381SMU3 | AA+ | 12/1/2021 | 2.5 |
| FNMA POOL#AD4554 | 31418SBY4 | AA+ | 4/1/2040 | 0.2 |
| FNMA_11-M7 SENIOR CMBS 11-M7 | 3136A1F91 | AA+ | 9/25/2018 | 2.5 |
| FNMA_12-111 CMO_12-111 B | 3136A9EA2 | AA+ | 10/25/2042 | 0.9 |
| FNMA_12-153 CMO_12-153 B | 3136ABDT7 | AA+ | 7/25/2042 | 2.7 |

| description | security identifier | rating | maturity | estimated fair value ($m) |
|---|---|---|---|---|
| FNMA_13-M4 SENIOR SENIOR CMBS 13-M4 | 3136AC4H1 | AA+ | 2/25/2018 | 1.2 |
| GNMA AGENCY CMO 11-35 | 38377UDB1 | AA+ | 12/16/2037 | 0.1 |
| GNMA CMO 12-053 IO | 38378BTK5 | AA+ | 3/16/2047 | 0.3 |
| GNMA CMO_04-11 F | 38374FMY7 | AA+ | 2/20/2034 | 1.6 |
| GNMA CMO_08-51 FE | 38375QU98 | AA+ | 6/16/2038 | 2.1 |
| GNMA CMO_11-99 | 38377WZ56 | AA+ | 7/16/2041 | 3.5 |
| GNMA POOL # 083027 | 36225FLH0 | AA+ | 1/20/2042 | 0.3 |
| GNMA POOL # 720055 | 3620A55Q8 | AA+ | 6/15/2039 | 0.2 |
| GNMA POOL # 720103 | 3620A6AC1 | AA+ | 6/15/2039 | 0.1 |
| GNMA POOL # 724241 | 3620AAS66 | AA+ | 8/15/2039 | 0.7 |
| GNMA POOL # 772929 | 36176QPN8 | AA+ | 3/15/2042 | 3.0 |
| GNMA POOL # 772934 | 36176QPT5 | AA+ | 3/15/2042 | 2.5 |
| GNMA POOL # 777664 | 36176VWZ2 | AA+ | 3/15/2042 | 0.8 |
| GNMA POOL # 798098 | 36177S7L7 | AA+ | 3/15/2042 | 1.2 |
| GNMA POOL # 798129 | 36177TA72 | AA+ | 3/15/2042 | 0.3 |
| GNMA POOL # AD9015 | 36180NAQ8 | AA+ | 4/15/2043 | 3.8 |
| GNMA POOL # MA0414 | 36179MN71 | AA+ | 9/20/2042 | 4.9 |
| GNMA POOL # MA0646 | 36179MWF3 | AA+ | 12/20/2042 | 5.8 |
| GNMA SENIOR CMBS 13-2 | 38378B4A4 | AA+ | 5/16/2054 | 0.3 |
| GNMA WHOLE CMO 13-18 | 38378NHE6 | AA+ | 1/16/2041 | 2.0 |
| NCUA GUARANTEED NOTES AGENCY CMO_10-R1 2A | 62888VAB4 | AA+ | 10/7/2020 | 0.2 |
| NCUA GUARANTEED NOTES CMO 11-R5 1A | 62889GAA8 | AA+ | 4/6/2020 | 0.7 |
| NCUA GUARANTEED NOTES CMO_11-R6 1A | 62889JAA2 | AA+ | 5/7/2020 | 0.2 |
| NGN_10-C1 CMO_10-1X A2 | G45669BN0 | AA+ | 10/15/2054 | 0.4 |
| NGN_10-R2 AGENCY CMO_10-R2 1A | 62888UAA8 | AA+ | 11/6/2017 | 1.2 |
| NGN_11-R1 CMO_11-R1 IA | 62888YAA0 | AA+ | 1/8/2020 | 0.9 |
| NGN_11-R2 CMO_11-R2 1A | 62889CAA7 | AA+ | 2/6/2020 | 1.6 |
| NGN_11-R3 NGN_11-R3 1A | 62889EAA3 | AA+ | 3/11/2020 | 2.1 |
| NGN_11-R4 CMO_11R4-1A | 62889FAA0 | AA+ | 3/6/2020 | 1.4 |
| SSGN_10-S1 CMO_10-S1-1A 144A | 30250GAA6 | AA+ | 2/25/2048 | 0.2 |
| VARIOUS POOLS WITH AN ESTIMATED FAIR VALUE BELOW $50,000 | Various | AA+ | Various | 0.3 |
| | | | | 223.4 |
| **non-agency mortgage backed securities** | | | | |
| ALBA_12-1 ABS 12-1 | Z91884AW8 | AAA | 12/16/2042 | 1.6 |
| ARKLE MASTER ISSUER PLC ARKLE_12-1X | XS0743625088 | AAA | 5/17/2060 | 0.7 |
| ARKLE_10-2X ABS_10-2X 2A | G0535ZDJ5 | AAA | 5/17/2060 | 0.3 |
| ARKLE_12-1X ABS 12-1X | XS0744002212 | AAA | 5/17/2060 | 0.7 |
| CHASE CMO_07-A1 7A1 | 161630AU2 | BBB- | 2/25/2037 | 0.1 |
| DMPL_VIII ABS 10-1X | XS0557834891 | AAA | 10/15/2054 | 0.1 |
| DOLPHIN MASTER 11-1A A | BCC1NS5P1 | AAA | 9/28/2099 | 0.2 |
| DOLPHIN MASTER ISSUER DOLPH_13 ABS_13-2 A | N2R90UAR7 | AAA | 9/28/2099 | 0.7 |
| FOSSE MAS CLS A5 RES BKD NTS 1 ABS 2011 1X A5 | XS0630101979 | AAA | 10/18/2054 | 0.7 |
| FOSSE MASTER ABS 11-1X-A2 | XS0629516211 | AAA | 10/18/2054 | 1.1 |
| FOSSE MASTER ABS_11-1X-A4 | XS0629583245 | AAA | 10/18/2054 | 0.2 |
| FOSSE MASTER FOSSM_12-1X | XS0784926353 | AAA | 10/18/2054 | 0.9 |
| FOSSM_12-1X ABS 12-1X | G3R77LAS8 | AAA | 10/18/2054 | 0.2 |
| GFUND_11-1 ABS_11-1 A2 | Z914HKQ87 | AAA | 4/24/2047 | 1.0 |
| GMAC MORTGAGE CORPORATION LOAN WHOLE CMO 03-AR1 | 36185NYZ7 | BBB | 10/19/2033 | 0.9 |
| GRANITE MASTER ISSUER PLC GRAN ABS 06-3 | 38741YCA5 | A | 12/20/2054 | 8.4 |
| GRANM ABS_07-1 2A1 | 38741YDF3 | A | 12/20/2054 | 1.4 |

| description | security identifier | rating | maturity | estimated fair value ($m) |
|---|---|---|---|---|
| HOLMES MASTER ISSUER PLC ABS_12-1X-A2 | XS0736397604 | AAA | 10/15/2054 | 0.8 |
| HOLMES MASTER ISSUER PLC HMI_11-1X 1A2 | XS0590150529 | AAA | 10/15/2054 | 0.8 |
| IMSA_06-1 WHOLE CMO 06-1 | 45254TTP9 | AA- | 5/25/2036 | 0.2 |
| IMSA_06-2 WHOLE CMO 06-2 | 45256VAQ0 | AAA | 8/25/2036 | 0.3 |
| JP MORGAN MORTGAGE TRUST JPMMT WHOLE CMO 07-A1 5A2 | 46630GAS4 | BBB+ | 7/25/2035 | 0.2 |
| LAN_12-2X LAN_12-2X | Z919H6XB2 | AAA | 12/22/2054 | 1.1 |
| LANARK MASTER ISSUER PLC LAN_1 ABS 14-1X | XS1046169840 | AAA | 12/22/2054 | 0.5 |
| LANARK MASTER ISSUER PLC RMBS_12-2A 1A | 513770AW7 | AAA | 12/22/2054 | 2.7 |
| MORTGAGES PLC MPLC_6 ABS 6 A2 | G63282AB6 | A | 1/31/2037 | 1.6 |
| OPMAC_05-4 RMBS_05-4-IA1C | 68383NCD3 | BBB+ | 11/25/2035 | 1.8 |
| PERMM_10-1X ABS_10-1X 2A2 | G7014VBG7 | AAA | 7/15/2042 | 0.2 |
| SILVERSTONE MASTER ISSUER PLC SMI _11-1X | XS0692717589 | AAA | 1/21/2055 | 0.6 |
| SLFMT_12-3A WHOLE CMO 12-3A 144A | 85171YAA7 | AAA | 12/25/2059 | 2.2 |
| SMI_10-1X-A2 CMO_10-1X A2 | G8162ZAF9 | AAA | 1/21/2055 | 0.6 |
| WFMBS CMO 05-AR1 1A1 | 949781AA6 | BBB- | 2/25/2035 | 0.2 |
| | | | | 33.0 |
| **agency commercial mortgage backed securities** | | | | |
| FHLMC AGENCY CMO | 3137AUP52 | AA+ | 4/25/2019 | 2.4 |
| FNMA_13-M1 AGENCY CMO 13-M1 | 3136ABPZ0 | AA+ | 8/25/2022 | 0.9 |
| GNMA CMBS_11-096 AB | 38376GZ29 | AA+ | 11/16/2036 | 0.7 |
| | | | | 4.0 |
| **non-agency commercial mortgage backed securities** | | | | |
| BACM CMBS 07-2-AM | 059511AH8 | BBB- | 4/10/2049 | 0.2 |
| BCRR_09-1 CMBS_09-1 2A1 144A | 055359AC7 | AAA | 7/17/2040 | 1.6 |
| BSCMS_07-PW18 PAC SENIOR CMBS 07-PW18 A1A | 07401DAE1 | AA | 6/11/2050 | 3.0 |
| CGCMT_08-C7 PAC SENIOR CMBS 08-C7 A1A | 17313KAG6 | AAA | 12/10/2049 | 5.8 |
| CREDIT SUISSE MORTGAGE CAPITAL SENIOR CMBS 06-C3 | 22545DAD9 | AA | 6/15/2038 | 2.8 |
| CSFB CMBS 05-C1 | 225458DM7 | AAA | 2/15/2038 | - |
| CSMC_06-C2 PAC SENIOR CMBS 06-C2 A1A | 22545BAD3 | AAA | 3/15/2039 | 2.2 |
| DBUBS_11-LC1 CMBS_11-LC1A A1 144A | 233050AN3 | AAA | 11/10/2046 | 2.8 |
| JP MORGAN CHASE COMMERCIAL MOR PAC SENIOR CMBS 07-LDPX A1A | 46630JAD1 | AAA | 1/15/2049 | 2.4 |
| JPMCC CMBS 05-LDP5 | 46625YXP3 | AAA | 12/15/2044 | 1.3 |
| MLMT CMBS_05-CIP1 A4 | 59022HJL7 | AAA | 7/12/2038 | 2.0 |
| MSC CMBS 07-HQ13-AM | 61757RAE7 | D | 12/15/2044 | 0.1 |
| MSC_07-T25 PAC SENIOR CMBS 07-T25 A1A | 61751XAB6 | AAA | 11/12/2049 | 1.8 |
| MSRR 09 GG10 A4B CMBS_09-GG10-A4A 144A | 61758FAA0 | AAA | 8/12/2045 | 1.0 |
| RBSCF_10-RR3 CMBS 10-RR3  WBTA 144A | 74928HBF2 | AAA | 2/16/2051 | 1.6 |
| RBSCF_10-RR3 CMBS_10-RR3 JPMA 144A | 74928HAW6 | AAA | 1/16/2049 | 2.3 |
| RBSCF_10-RR3 CMBS_10-RR3 MSC 144A | 74928HAT3 | AAA | 6/16/2049 | 2.2 |
| RBSCF_10-RR4 CMBS_10-RR4 CMLA 144A | 74930AAA5 | AAA | 12/16/2049 | 1.5 |
| WACHOVIA BANK COMMERCIAL MORTG PAC SENIOR CMBS 06-C26 A1A | 92977RAE6 | AAA | 6/15/2045 | 2.3 |
| | | | | 36.9 |

| description | security identifier | rating | maturity | estimated fair value ($m) |
|---|---|---|---|---|
| **bank loans** | | | | |
| ACOSTA INC SENIOR SECURED TERM NOTES | LX132955 | B+ | 3/3/2018 | 0.4 |
| ACTIVISION BLIZZARD INC SENIOR SECURED REVOLVE LOAN | LX131914 | BBB | 10/11/2018 | 0.4 |
| ADS WASTE ESCROW SENIOR SECURED TERM NOTE | LX135356 | B+ | 10/9/2019 | 0.9 |
| ADVANTAGE SALES & MARKETING IN SENIOR SECURED TERM LOAN | LX128346 | B+ | 12/12/2017 | 0.2 |
| AEROFLEX INCORPORATED SENIOR SECURED TERM LOAN | LX129927 | BB- | 11/9/2019 | 0.4 |
| AI CHEM & CY SCA SENIOR SECURED TERM NOTES | LX128618 | B+ | 10/4/2019 | 0.8 |
| AI CHEM & CY US ACQUICO INC SENIOR SECURED TERM NOTES | LX128928 | B+ | 10/4/2019 | 0.4 |
| AKORN INC SENIOR SECURED TERM NOTES | LX132200 | B+ | 11/13/2020 | 0.3 |
| ALLFLEX HOLDINGS SENIOR SECURED TERM LOAN | LX130182 | B | 7/17/2020 | 0.4 |
| ALLIANT TECHSYST INC SENIOR SECURED TERM NOTES | LX133191 | BBB- | 11/2/2020 | 0.1 |
| ALLIED SECURITY HOLDINGS LLC SENIOR SECURED TERM NOTES | LX135331 | B | 2/12/2021 | 0.5 |
| ALLISON TRANSMISSION INC SENIOR SECURED TERM NOTES | LX131927 | BB- | 8/23/2019 | 1.0 |
| ALPHA NATURAL RESOURCES INC SENIOR SECURED TERM LOAN | LX129883 | BB- | 5/22/2020 | 0.2 |
| AMC ENTERTAINMENT INC. SENIOR SECURED TERM LOAN | LX129265 | BB- | 4/30/2020 | 1.3 |
| AMERICAN BUILDERS & CONTRACTOR SENIOR SECURED TERM LOAN | LX128994 | BB+ | 4/16/2020 | 0.2 |
| AMERIFORGE GROUP INC SENIOR SECURED TERM LOAN | LX127581 | B+ | 12/19/2019 | 0.2 |
| AMN HEALTHCARE SENIOR SECURED TERM NOTE | LX123574 | BB | 4/5/2018 | 0.4 |
| AMR CORPORATION SENIOR SECURED TERM LOAN | LX130583 | BB- | 6/27/2019 | 0.8 |
| AOT BEDDING SUPER HOLDINGS LLC SENIOR SECURED TERM NOTES | LX125703 | B+ | 10/1/2019 | 0.2 |
| APEX TOOL GROUP LLC SENIOR SECURED TERM LOAN | LX127865 | B | 1/31/2020 | 0.1 |
| APPLIED SYSTEMS INC SENIOR SECURED TERM LOAN | LX134866 | B+ | 1/25/2021 | 0.1 |
| ARAMARK CORPORATION SENIOR SECURED TERM NOTES | LX135506 | BBB- | 9/9/2019 | 0.8 |
| ARAMARK CORPORATION SENIOR SECURED TERM NOTES | LX135507 | BBB- | 7/26/2016 | 0.7 |
| ARDENT MEDICAL SENIOR SECURED TERM LOAN | LX126919 | B+ | 7/2/2018 | 0.1 |
| ATLANTIC AVIATION FBO INC SENIOR SECURED TERM LOAN | LX129566 | BB- | 6/1/2020 | 0.1 |
| ATLANTIC POWER LP SENIOR SECURED TERM NOTES | LX135352 | B+ | 2/24/2021 | 0.5 |
| AUXILIUM PHARMACEUTICALS INC SENIOR SECURED TERM LOAN | LX130047 | B | 4/15/2018 | 0.6 |
| AVIS BUDGET CAR RENTAL LLC SENIOR SECURED TERM LOAN | LX130049 | BB | 3/15/2019 | 1.0 |
| AWAS AVIATION CAPITAL LTD SENIOR SECURED TERM NOTES | LX124422 | BBB | 7/16/2018 | 0.5 |
| BAKERCORP INTERNATIONAL INC SENIOR SECURED TERM LOAN | LX128359 | B | 2/7/2020 | 1.0 |
| BASS PRO GROUP LLC SENIOR SECURED TERM LOAN | LX126850 | BB- | 11/20/2019 | 0.2 |
| BELDEN FINANCE 2013 LP SENIOR SECURED TERM NOTES | LX132465 | BB | 10/2/2020 | 0.9 |
| BERLIN PACKAGING LLC SENIOR SEC TERM NOTES | LX128909 | B+ | 4/2/2019 | 0.1 |
| BERRY PLASTICS CORP SENIOR SECURED TERM NOTES | LX134500 | B+ | 1/6/2021 | 2.0 |
| BIOMET INC SENIOR SECURED TERM LOAN | LX132510 | BB- | 7/25/2017 | 1.0 |
| BMC SOFTWARE FINANCE INC SENIOR SECURED TERM NOTES | LX130254 | B+ | 9/10/2020 | 1.2 |
| BRITAX CHILDCARE HOLDINGS LTD SENIOR SECURED TERM LOAN | LX132979 | B | 10/15/2020 | 0.7 |
| BWAY HOLDING SENIOR SECURED TERM LOAN | LX126638 | B | 8/6/2017 | 0.8 |
| CALPINE CONSTRUCTION FINANCE C SENIOR SECURED TERM LOAN | LX129420 | BB | 1/31/2022 | 0.9 |
| CALPINE CONSTRUCTION FINANCE C SENIOR SECURED TERM LOAN | LX129617 | BB | 5/3/2020 | 0.7 |
| CALPINE CORP SENIOR SECURED TERM LOAN | LX126204 | BB- | 10/9/2019 | 0.5 |
| CAMPING WORLD INC SENIOR SECURED TERM NOTES | LX133648 | B+ | 2/20/2020 | 0.9 |
| CAPITAL SAFETY NORTH AMERICA SENIOR SECURED TERM NOTES | LX136181 | B | 3/24/2021 | 0.8 |
| CATALENT PHARMA SOLUTIONS INC SENIOR SECURED TERM LOAN | LX123070 | BB- | 9/15/2017 | 0.1 |
| CATALENT PHARMA SOLUTIONS INC SENIOR SECURED TERM LOAN | LX123075 | BB- | 9/15/2016 | 0.5 |
| CB RICHARD ELLIS SERV, INC. SENIOR SECURED TERM NOTES | LX128763 | BB | 3/29/2021 | 0.1 |
| CBS OUTDOOR AMERICAS CAPITAL L SENIOR SECURED TERM LOAN | LX134898 | BB+ | 2/1/2021 | 0.4 |
| CCC INFORMATION SERVICES GROUP SENIOR SECURED TERM LOAN | LX127159 | B+ | 12/20/2019 | 0.3 |
| CEDAR BAY GENERATING CO LP SENIOR SECURED TERM NOTES | LX129110 | BB | 4/23/2020 | 0.9 |

| description | security identifier | rating | maturity | estimated fair value ($m) |
|---|---|---|---|---|
| CEDAR FAIR L.P. SENIOR SECURED TERM NOTES | LX128596 | BBB- | 3/6/2020 | 0.5 |
| CENTAUR ACQUISITION  LLC SENIOR SECURED TERM NOTES | LX128424 | BB- | 2/20/2019 | 0.5 |
| CEQUEL COMMUNICATIONS LLC TERM LOAN | LX122823 | BB- | 2/14/2019 | 1.5 |
| CHARTER COM OPER SENIOR SECURED TERM NOTES | LX129060 | BB+ | 7/1/2020 | 1.2 |
| CHARTER COM OPER SENIOR SECURED TERM NOTES | LX129346 | BB+ | 12/31/2020 | 1.0 |
| CHG HEALTHCARE SERVICES INC SENIOR SEC TERM NOTES | LX133744 | B | 11/19/2019 | 0.2 |
| CHRYSLER GROUP LLC/CG CO-ISSUE SENIOR SECURED TERM NOTES | LX135335 | BB+ | 12/31/2018 | 1.5 |
| CHS/COMMUNITY HEALTH SYSTEMS I SENIOR SECURED TERM LOAN | LX131882 | BB | 1/27/2021 | 0.2 |
| CIH INTERNATIONAL S.A.R.L SENIOR SECURED TERM NOTES | LX127381 | BB+ | 6/5/2020 | 0.1 |
| CINCINNATI BELL INC SENIOR SECURED TERM NOTES | LX134901 | BB- | 9/10/2020 | 0.2 |
| CINEMARK USA INC SENIOR SECURED TERM NOTES | LX129422 | BB+ | 12/18/2019 | 0.5 |
| COMPUCOM SYST INC SENIOR SECURED TERM LOAN | LX134173 | B | 5/9/2020 | 0.1 |
| CONSOLIDATED COMMUNICATIONS IN SECURED TERM LOAN | LX129403 | BB- | 12/23/2020 | 0.3 |
| CROSBY US ACQUISITION CORP SENIOR SECURED TERM NOTES | LX133563 | B | 11/23/2020 | 0.2 |
| CROSSMARK HOLDINGS INC SENIOR SECURED TERM LOAN | LX128047 | B | 12/20/2019 | 0.2 |
| CROWN CASTLE OPERATING CO SENIOR SECURED TERM NOTES | LX134517 | BBB- | 1/31/2021 | 1.4 |
| CSC HLDGS LLC SENIOR SECURED TERM LOAN | LX129183 | BB+ | 4/17/2020 | 1.4 |
| CUMULUS MED INC. SENIOR SECURED TERM NOTES | LX134252 | B+ | 12/23/2020 | 1.1 |
| DARLING INTL INC. SENIOR SECURED TERM LOAN | LX133338 | BBB- | 1/6/2021 | 0.4 |
| DEL MONTE FOODS CO TERM LOAN | LX135586 | B+ | 3/8/2018 | 0.2 |
| DELL INTERNATIONAL LLC SENIOR SECURED TERM NOTES | LX132785 | BB+ | 10/29/2018 | 0.5 |
| DELOS FINANCE SARL SENIOER SECURED TERM LOAN | LX135579 | BBB- | 3/6/2021 | 0.7 |
| DELTA 2 (LUX) SARL SENIOR SECURED TERM NOTES | LX130832 | B+ | 4/30/2019 | 1.0 |
| DELTA AIR LINES INC SENIOR SECURED TERM LOAN | LX135389 | BB | 10/18/2018 | 0.7 |
| DIGITALGLOBE INC SENIOR SECURED TERM LOAN | LX128177 | BBB- | 1/31/2020 | 0.1 |
| DONCASTERS FINANCE US LLC SENIOR SECURED TERM NOTES | LX128948 | B | 4/9/2020 | 0.1 |
| DRILLSHIPS FINANCING HOLDING I SENIOR SECURED TERM LOAN | LX130834 | B+ | 3/31/2021 | 1.7 |
| DUNKIN BRANDS INC SENIOR SECURED TERM NOTES | LX135373 | B+ | 2/5/2021 | 0.9 |
| EAGLE SPINCO INC SENIOR SECURED TERM NOTES | LX128577 | BBB- | 1/28/2017 | 0.2 |
| EFS COGEN HOLDINGS I LLC SENIOR SECURED TERM NOTES | LX133683 | BB+ | 12/17/2020 | 0.6 |
| EMPIRE GENERATING CO LLC SENIOR SECURED TERM LOAN | LX135763 | B+ | 3/12/2021 | 0.6 |
| ENDO LUXEMBOURG FINANCE I COMP SENIOR SECURED TERM NOTES | LX133782 | BB+ | 3/1/2021 | 0.4 |
| EQUIPOWER RESOURCES HOLDINGS L SENIOR SECURED TERM NOTES | LX130187 | BB | 12/31/2019 | 0.5 |
| EVERGREEN ACQCO 1 LP SENIOR SECURED TERM LOAN | LX126298 | B | 7/9/2019 | 0.5 |
| EW SCRIPPS CO SENIOR SECURED TERM NOTES | LX133789 | BB+ | 11/26/2020 | 0.5 |
| EXGEN RENEWABLES I LLC SECURED TERM LOAN | LX134980 | BB- | 2/6/2021 | 0.3 |
| FIELDWOOD ENERGY LLC SENIOR SECURED TERM NOTES | LX132456 | BB- | 9/28/2018 | 1.0 |
| FILTRATION GROUP CORP SENIOR SECURED TERM NOTES | LX133605 | B+ | 11/20/2020 | 0.2 |
| FIRST DATA CORP SENIOR SECURED TERM NOTES | LX118573 | B+ | 9/24/2018 | 0.2 |
| FIRST DATA CORP TERM LOAN | LX129151 | B+ | 3/23/2018 | 0.3 |
| FIRTH RIXSON LTD SENIOR SECURED TERM NOTES | LX128428 | B+ | 6/30/2017 | 0.2 |
| FLASH DUTCH 2 BV AND US COATIN SENIOR SECURED TERM LOAN | LX127921 | B+ | 2/1/2020 | 0.2 |
| FLEETPRIDE INC SENIOR SECURED TERM LOAN | LX126795 | B | 11/19/2019 | 0.5 |
| FLY FUNDING II SARL SENIOR SECURED TERM NOTES | LX125097 | BBB- | 8/9/2019 | 0.8 |
| FORTESCUE METALS SENIOR SECURED TERM NOTES | LX133573 | BBB- | 6/28/2019 | 1.6 |
| FOUR SEASONS HOLDINGS INC SENIOR SECURED TERM LOAN | LX134485 | BB- | 6/27/2020 | 0.1 |
| FREESCALE SEMICONDUCTOR INC SENIOR SECURED TERM NOTE | LX132434 | B | 1/15/2021 | 0.3 |
| FREESCALE SEMICONDUCTOR INC SENIOR SECURED TERM NOTES | LX128350 | B | 2/28/2020 | 0.6 |
| GENERAL NUTRITION CENTERS INC SENIOR SECURED TERM LOAN | LX126268 | BBB- | 3/4/2019 | 1.5 |
| GEO GROUP INC SENIOR SECURED TERM NOTES | LX128804 | BB | 4/3/2020 | 0.1 |

| description | security identifier | rating | maturity | estimated fair value ($m) |
|---|---|---|---|---|
| GETTY IMAGES INC. SENIOR SECURED TERM NOTES | LX126129 | B | 10/18/2019 | 0.4 |
| GIM CHANNELVIEW COGENERATION L SENIOR SECURED TERM LOAN | LX129356 | BB- | 5/8/2020 | 0.2 |
| GRIFOLS WORLDWIDE OPERATIONS U SECURED TERM LOAN | LX135831 | BB | 2/27/2021 | 1.8 |
| HARLAND CLARKE HOLDINGS CORP SENIOR SECURED TERM NOTES | LX135265 | B+ | 8/4/2019 | 0.1 |
| HCE-THE HEALTHCARE COMPANY SENIOR SECURED TERM NOTES | LX129517 | BB | 3/31/2017 | 0.7 |
| HDTFS INC SENIOR SECURED TERM NOTES | LX128968 | BB | 3/11/2018 | 1.2 |
| HILTON WORLDWIDE FINANCE LLC SENIOR SECURED TERM NOTES | LX132801 | BB | 10/26/2020 | 1.2 |
| HOLOGIC INC. SECURED TERM LOAN | LX131598 | BBB- | 8/1/2019 | 0.9 |
| HOUGHTON INTERNATIONAL INC SENIOR SECURED TERM NOTES | LX127151 | B | 12/20/2019 | 0.5 |
| HOYTS GROUP HOLDINGS LLC SENIOR SECURED TERM LOAN | LX130010 | B+ | 5/29/2020 | 0.1 |
| HUNTSMAN INTL LLC TERM LOAN | LX118365 | BB+ | 4/19/2017 | 0.8 |
| IASIS HELTHCARE CORP SENIOR SECURED TERM NOTES | LX128470 | B | 5/3/2018 | 0.5 |
| IKARIA INC SENIOR SECURED TERM NOTES | LX135137 | B- | 2/12/2021 | 0.1 |
| IMS HEALTH INCORPORATED IMS HEALTH INCORPORATED | LX123898 | BB- | 3/17/2021 | 0.5 |
| IMS HEALTH INCORPORATED SENIOR SECURED TERM LOAN | LX135846 | BB- | 9/1/2017 | 0.5 |
| INEOS US FINANCE LLC SENIOR SEC TERM NOTES | LX123898 | BB- | 5/4/2018 | 2.0 |
| INTELSAT JACKSON SENIOR SECURED TERM LOAN | LX133987 | BB | 4/2/2018 | 0.3 |
| ION MEDIA NETWORKS INC SENIOR ECURED TERM NOTES | LX134267 | B+ | 12/18/2020 | 0.2 |
| JARDEN CORP SENIOR SECURED TERM NOTES | LX132682 | BBB- | 9/30/2020 | 1.5 |
| JAZZ PHARMA SENIOR SECURED TERM NOTES | LX135206 | BB+ | 6/12/2018 | 1.1 |
| JBS USA LLC SENIOR SECURED TERM NOTES | LX132425 | BB | 9/18/2020 | 0.2 |
| JLL / DELTA PATHEON HOLDINGS L SENIOR SECURED TERM NOTES | LX133966 | B | 3/11/2021 | 0.4 |
| KAR AUCTION SERVICES INC SENIOR SECURED TERM NOTES | LX135702 | BB- | 3/11/2021 | 0.2 |
| KINDRED HEALTHCARE INC. SENIOR SECURED TERM NOTES | LX136051 | B+ | 3/26/2021 | 0.4 |
| KRONOS WORLDWIDE INC SENIOR SECURED TERM NOTE | LX135423 | B+ | 2/18/2020 | 0.2 |
| LAS VEGAS SANDS LLC SENIOR SECURED TERM NOTES | LX134171 | BBB- | 12/19/2020 | 1.0 |
| LEONARDO ACQUISITION CORP SENIOR SECURED TERM NOTES | LX134953 | B | 1/31/2021 | 0.3 |
| LEVEL 3 FINANCING INC SENIOR SECURED TERM NOTES | LX131913 | BB- | 1/15/2020 | 0.2 |
| LIFEPOINT HOSPITALS INC. SECURED TERM NOTES | LX128310 | BB- | 7/24/2017 | 0.1 |
| MACDERMID INCORPORATED SENIOR SECURED TERM NOTES | LX130226 | BB- | 6/7/2020 | 0.2 |
| MALLINCKRODT INTERNATIONAL FIN SENIOR SECURED TERM NOTES | LX135580 | BB+ | 3/19/2021 | 0.8 |
| MANITOWOC CO INC SENIOR SECURED TERM NOTES | LX133971 | BB+ | 1/3/2021 | 0.1 |
| MCJUNKIN RED MAN CORP SENIOR SECURED TERM NOTES | LX133771 | BB- | 11/8/2019 | 0.5 |
| MEDASSETS INC SENIOR SECURED TERM LOAN | LX127244 | BB+ | 12/13/2019 | 0.1 |
| MEDIACOM LLC SENIOR SECURED TERM NOTES | LX135175 | BB+ | 3/31/2018 | 1.2 |
| METALDYNE LLC SENIOR SECURED TERM LOAN | LX135553 | B+ | 4/4/2018 | 0.3 |
| MGM RESORTS INTERNATIONAL SENIOR SECURED TERM LOAN | LX127263 | BB | 12/20/2019 | 0.2 |
| MICHAELS STORES INC SENIOR SECURED TERM LOAN | LX128005 | BB- | 1/28/2020 | 0.7 |
| MICROSEMI CORPORATION TERM LOAN | LX135976 | BB+ | 2/19/2020 | 0.2 |
| MISSION BROADCASTING INC. SECURED TERM LOAN | LX133013 | BB | 10/1/2020 | 0.2 |
| MOHEGAN TRIBAL GAMING SENIOR SECURED TERM NOTES | LX133406 | B- | 11/19/2019 | 0.4 |
| MONEYGRAM INTL INC SENIOR SEC TERM NOTES | LX128964 | BB- | 3/27/2020 | 0.2 |
| MONITRON INTL SENIOR SECURED TERM NOTES | LX128816 | B | 3/23/2018 | 0.1 |
| MURRAY ENERGY CORP SENIOR SECURED TERM LOAN | LX133625 | BB- | 12/5/2019 | 0.6 |
| NATIONAL CNEMDIA SENIOR SECURED TERM NOTES | LX129560 | BB- | 11/26/2019 | 1.1 |
| NEIMAN MARCUS GROUP INC. THE SENIOR SECURED TERM NOTES | LX135908 | B | 10/25/2020 | 1.0 |
| NEP/NCP HOLDCO INC SENIOR SECURED TERM NOTES | LX135200 | B | 1/22/2020 | 0.1 |
| NEXSTAR BROADCASTING GROUP INC NEXSTAR BROADCASTING GROUP INC | LX132855 | BB | 9/24/2020 | 0.3 |
| NINE ENTERTAINMENT GROUP LIMIT SENIRO SECURED TERM LOAN | LX127752 | BB- | 2/5/2020 | 0.7 |
| NOVELIS INC/GA SENIOR SECURED TERM NOTES | LX128649 | BB- | 3/10/2017 | 0.2 |

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|---|---|---|---|---|
| NRG ENERGY INC SENIOR SECURED TERM LOAN | LX130181 | BB+ | 7/1/2018 | 1.7 |
| NSG HOLDINGS SENIOR SECURED TERM LOAN | LX127231 | BB+ | 12/11/2019 | 0.8 |
| NUANCE COMMUNICATIONS INC TERM LOAN | LX120218 | BB+ | 8/7/2019 | 0.5 |
| OCI BEAUMONT LLC SENIOR SECURED TERM NOTES | LX131859 | B | 8/20/2019 | 0.3 |
| OSI RESTAURANT PARTNERS INC SENIOR SECURED TERM NOTES | LX129048 | BB+ | 10/28/2019 | 0.3 |
| OXEA FINANCE & CY SCA SENIOR SECURED TERM NOTES | LX129946 | BB- | 1/15/2020 | 0.2 |
| PACIFIC DRILLING SA SENIOR SECURED TERM LOAN | LX129817 | B+ | 6/3/2018 | 0.2 |
| PEABODY ENERGY CORP SENIOR SECURED TERM NOTES | LX132557 | BB+ | 9/24/2020 | 0.5 |
| PENN NTL GAMING INC SENIOR SECURED TERM NOTES | LX133129 | BB+ | 10/30/2020 | 0.2 |
| PEP BOYS - MANNY MOE & JACK TH SENIOR SECURED TERM LOAN | LX126068 | BB- | 10/11/2018 | 0.4 |
| PHARMACEUTICAL RSRCE INC SENIOR SECURED TERM NOTES | LX128327 | B | 9/30/2019 | 1.4 |
| PHARMEDIUM HLTH SENIOR SECURED TERM NOTES | LX134847 | B | 1/28/2021 | 0.1 |
| PILOT TRAVEL CENTERS LLC SENIOR SEC TERM NOTES | LX125178 | BB | 8/7/2019 | 0.3 |
| PINACLE FOOD FIN PINNACLE FOODS FINANCE LLC | LX132655 | BB- | 4/29/2020 | 0.1 |
| PINACLE FOOD FIN SENIOR SECURED TERM LOAN | LX129188 | BB- | 4/29/2020 | 1.4 |
| PROGRESSIVE WASTE SOLUTIONS LT SENIOR SECURED TERM LOAN | LX126313 | BBB | 10/24/2019 | 0.2 |
| PVH CORP SENIOR SECURED TERM LOAN | LX127073 | BBB- | 2/13/2020 | 0.8 |
| QUINTILES TRANSNATIONAL CORP. SENIOR SECURED TERM NOTES | LX133911 | BB | 6/8/2018 | 1.0 |
| RANPAK CORP SENIOR SECURED TERM NOTES | LX129056 | BB- | 4/23/2019 | 0.4 |
| RAVEN POWER FINANCE LLC SENIOR SECURED TERM NOTES | LX134113 | BB- | 12/19/2020 | 0.6 |
| REALOGY CORP SENIOR SECURED TERM LOAN | LX135848 | BB | 3/5/2020 | 0.1 |
| REMY INTERNATIONAL INC SENIOR SECURED TERM LOAN | LX128638 | B+ | 3/5/2020 | 0.3 |
| RENT-A-CENTER, INC/TX SENIOR SECURED TERM LOAN | LX135487 | BB+ | 3/19/2021 | 1.6 |
| REXNORD CORP SENIOR SECURED TERM NOTES | LX131834 | BB- | 8/21/2020 | 0.4 |
| RITE AID CORP TERM LOAN | LX135872 | BB- | 2/21/2020 | 0.5 |
| RPI FINANCE TRUST SECURED TERM LOAN | LX133653 | BBB- | 5/9/2018 | 0.9 |
| RUBY WESTERN PIPELINE HOLDINGS SENIOR SECURED TERM NOTES | LX128832 | BB+ | 3/27/2020 | 0.2 |
| SABRE INC SENIOR SECURED TERM NOTES | LX128407 | B | 2/19/2019 | 0.4 |
| SAGE PRODUCTS HOLDINGS III LLC SENIOR SECURED TERM LOAN | LX128374 | B | 12/13/2019 | 0.2 |
| SALEM COMMUNS CORP SENIOR SECURED TERM LOAN | LX128722 | B | 3/13/2020 | 0.1 |
| SBA COMMUNICATIONS CORPORATION SENIOR SECURED TERM NOTES | LX135455 | BB | 3/24/2021 | 0.6 |
| SBA SENIOR FINANCE II LLC SENIOR SECURED TERM NOTES | LX126137 | BB | 3/24/2021 | 0.6 |
| SEADRILL OPERATING LP SENIOR SECURED TERM NOTE | LX135384 | BB- | 2/21/2021 | 0.8 |
| SEAWORLD PARKS & ENTERTAINMENT SENIOR SECURED TERM LOAN | LX129657 | BB+ | 5/14/2020 | 0.5 |
| SEMINOLE TRIBE OF FLORIDA SENIOR SECURED TERM NOTES | LX129078 | BBB- | 4/20/2020 | 0.5 |
| SEQUA CORP SENIOR SECURED TERM LOAN | LX127395 | B | 6/19/2017 | 0.6 |
| SESAC HOLDCO II LLC SENIOR SECURED TERM NOTES | LX128385 | BB- | 2/8/2019 | 0.1 |
| SILVER II BORROWER SCA SENOIR SECURED TERM LOAN | LX128299 | B+ | 12/13/2019 | 1.2 |
| SMART & FINAL STORES LLC TERM LOAN | LX128385 | B | 11/15/2019 | 0.5 |
| SNADY CREEK ENERGY ASSOC LP SENIOR SECURED TERM NOTES | LX133411 | BB- | 11/9/2020 | 1.2 |
| SNL FINANCIAL LC SENIOR SECURED TERM NOTES | LX134985 | B | 10/23/2018 | 0.2 |
| SOUTHWIRE CO DEL SENIOR SECURED TERM NOTES | LX135132 | BB+ | 2/10/2021 | 1.5 |
| STAR WEST GENERATION LLC SENIOR SECURED TERM NOTES | LX130195 | BB- | 3/13/2020 | 1.4 |
| STARWOOD PROPERTY TRUST INC SECURED TERM LOAN | LX129152 | BB+ | 4/17/2020 | 2.3 |
| STENA INTERNATIONAL SARL SENIOR SECURED TERM NOTE | LX135505 | BB+ | 3/3/2021 | 0.5 |
| STS OPERATING SENIOR SECURED TERM NOTES | LX135213 | B | 2/12/2021 | 0.2 |
| SUNGARD DATA SYST INC. SENIOR SECURED TERM LOAN | LX128602 | BB | 3/8/2020 | 0.9 |
| SYNIVERSE HLDGS SENIOR SEC TERM NOTES | LX123795 | BB- | 4/23/2019 | 0.5 |
| TALLGRASS OPERATIONS LLC SENIOR SECURED TERM NOTES | LX133871 | BB- | 11/13/2018 | 1.2 |
| TERVITA CORP SENIOR SECURED TERM LOAN | LX128365 | B- | 5/15/2018 | 0.4 |

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|---|---|---|---|---|
| TOMKINS PLC SENIOR SECURED TERM NOTES | LX126635 | B | 11/9/2018 | 0.2 |
| TOTAL SAFETY US INC SENIOR SECURED TERM NOTES | LX128601 | B- | 3/13/2020 | 0.1 |
| TOWER AUTOMOTIVE HOLDINGS USA SENIOR SECURED TERM NOTES | LX135173 | BB- | 4/23/2020 | 0.3 |
| TRANS UNION LLC/ TRANS UNION F TERM NOTES | LX136039 | BB- | 2/10/2019 | 0.1 |
| TRANSDIGM INC SENIOR SECURE TERM NOTES | LX128489 | B | 2/28/2020 | 0.7 |
| TRANSFIRST HOLDINGS INC SENIOR SECURED TERM LOAN | LX127003 | B | 12/27/2017 | 0.5 |
| TRANSTAR HOLDING COMPANY SENIOR SECURED TERM NOTES | LX126037 | B+ | 10/9/2018 | 0.1 |
| TRANSUNION LLC SENIOR SECURED TERM LOAN | LX128305 | B+ | 3/17/2021 | 1.5 |
| TRAVELPORT SENIOR SECURED TERM NOTES | LX130462 | B | 6/26/2019 | 0.5 |
| TRIBUNE COMPANY SENIOR SECURED TERM NOTES | LX133554 | BB+ | 12/27/2020 | 2.0 |
| TROPICANA ENTERTAINMENT INC SENIOR SECURED TERM NOTES | LX133939 | BB+ | 11/27/2020 | 0.1 |
| TW TELECOM HOLDINGS INC SENIOR SECURED TERM NOTES | LX128867 | BBB- | 4/17/2020 | 1.2 |
| TWIN RIVER MANAGEMENT GROUP IN SENIOR SECURED TERM NOTES | LX128279 | BB- | 11/10/2018 | 0.1 |
| UAL_12-2A SENIOR SECURED TERM LOAN | LX128855 | BB- | 4/1/2019 | 0.8 |
| UNIFRAX I LLC SENIOR SECURED TERM LOAN | LX128279 | B+ | 11/28/2018 | 0.4 |
| UNIVISION COMMUN INC. SENIOR SECURED TERM LOAN | LX129975 | B+ | 3/1/2020 | 0.5 |
| UNIVISION COMMUN INC. SENIOR SECURED TERM NOTES | LX134926 | B+ | 3/1/2020 | 0.5 |
| US AIRWAYS INC SENIOR SECURED TERM LOAN | LX134938 | BB- | 5/23/2019 | 0.2 |
| VALEANT PHARMACEUTICALS INTERN SENIOR SECURED TERM NOTES | LX130609 | BB | 8/5/2020 | 1.3 |
| VAT HOLDING AG SENIOR SECURED TERM NOTES | LX134992 | B+ | 2/11/2021 | 0.3 |
| VERTAFORE INC SENIOR SECURED TERM NOTES | LX128998 | B+ | 10/3/2019 | 0.5 |
| VIRGIN MEDIA INV SENIOR SECURED TERM NOTES | LX128431 | BB- | 6/8/2020 | 1.4 |
| VIVA ALAMO LLC SENIOR SECURED TERM NOTES | LX135397 | BB- | 2/17/2021 | 1.0 |
| VWR FUNDING INC SENIOR SECURED TERM LOAN | LX135123 | B+ | 4/3/2017 | 0.1 |
| W R GRACE & CO - CONN SENIOR SECURED TERM NOTES | LX134923 | BBB- | 2/3/2021 | 0.2 |
| W R GRACE & CO - CONN SENIOR SECURED TERM NOTES | LX134924 | BBB- | 2/3/2021 | 0.6 |
| WALTER INVESTMENT MANAGEMENT C SENIOR SECURED TERM LOAN | LX134289 | B+ | 12/18/2020 | 0.3 |
| WEIGHT WATCHERS INTL INC SENIOR SECURED TERM LOAN | LX128907 | BB- | 4/2/2020 | 0.2 |
| WESCO AIRCRAFT SENIOR SECURED TERM NOTES | LX135383 | BB- | 2/28/2021 | 0.5 |
| WESTERN REFINING INC SENIOR SECURED TERM NOTES | LX133873 | BB- | 11/12/2020 | 0.2 |
| WINDSTREAM CORP SENIOR SECURED TERM LOAN | LX127899 | BB+ | 1/23/2020 | 0.5 |
| WMG ACQUISITION CORP SENIOR SECURED TERM LOAN | LX129728 | B+ | 7/1/2020 | 0.2 |
| WTG HOLDINGS III CORP SENIOR SECURED TERM LOAN | LX134319 | B+ | 1/15/2021 | 0.2 |
| ZIGGO BV SENIOR SECURED TERM NOTES | LX135441 | BB- | 1/15/2022 | 0.4 |
| ZIGGO BV SENIOR SECURED TERM NOTES | LX135442 | BB- | 1/15/2022 | 0.4 |
| ZIGGO BV SENIOR SECURED TERM NOTES | LX135443 | BB- | 1/15/2022 | 0.2 |
| | | | | 134.1 |

| description | security identifier | rating | maturity | estimated fair value ($m) |
|---|---|---|---|---|
| **corporate bonds - industrials** | | | | |
| ABBVIE INC SENIOR CORP BND | 00287YAG4 | A | 11/6/2015 | 5.1 |
| ABBVIE INC SENIOR CORP BND | 00287YAJ8 | A | 11/6/2017 | 3.4 |
| AIR PRODUCTS AND CHEMICALS INC SENIOR CORP BND | U00900AE7 | A | 3/10/2015 | 0.2 |
| ALLERGAN INC/UNITED STATES SENIOR CORP BND | 018490AP7 | A+ | 3/15/2018 | 0.2 |
| ALTERA CORPORATION SENIOR CORP BND | 021441AD2 | A- | 5/15/2017 | 1.0 |
| AMAZON.COM INC SENIOR CORP BND | 023135AK2 | AA- | 11/27/2015 | 0.8 |
| AMERICA MOVIL SA DE CV CORP BND | 02364WAV7 | A- | 3/30/2020 | 3.0 |
| AMERICAN HONDA FINANCE CORPORA SENIOR CORP BND | 02665WAB7 | A+ | 10/7/2016 | 0.3 |
| AMERICAN HONDA FINANCE CORPORA SENIOR CORP BND MTN | 02666RAM3 | A+ | 9/21/2015 | 0.6 |
| AMERICAN TOWER CORPORATION SENIOR CORP BND | 03027XAB6 | BBB- | 1/31/2023 | 0.2 |
| AMGEN INC SENIOR CORP BND | 031162AX8 | A | 6/1/2018 | 1.8 |
| ANADARKO PETROLEUM CORP CORP BND | 032511BH9 | BBB- | 9/15/2017 | 0.4 |
| ANGLO AMERICAN CAPITAL PLC CORP BND 144A | 034863AA8 | BBB | 4/8/2014 | 1.4 |
| ANHEUSER-BUSCH INBEV NV LOCAL BND | B6399CBC0 | A | 1/30/2017 | 0.2 |
| ANHEUSER-BUSCH INBEV WORLDWIDE CORP BND | 03523TAT5 | A | 4/15/2015 | 1.0 |
| ANHEUSER-BUSCH INBEV WORLDWIDE CORP BND | 03523TBL1 | A | 7/14/2014 | 1.3 |
| ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CORP BND | 03523TBN7 | A | 7/15/2017 | 2.0 |
| APACHE CORP CORP BND | 037411BB0 | A- | 4/15/2017 | 0.3 |
| APPLE INC SENIOR CORP BND | 037833AG5 | AA+ | 5/3/2018 | 2.1 |
| APPLE INC SENIOR CORP BND | 037833AH3 | AA+ | 5/3/2016 | 6.2 |
| ARISTOTLE HOLDING INC SENIOR CORP BND | 30219GAB4 | BBB+ | 2/12/2015 | 3.4 |
| AT&T INC SENIOR CORP BND | 00206RBC5 | A- | 2/15/2017 | 0.6 |
| AVON PRODUCTS INC SENIOR CORP BND | 054303AY8 | BBB- | 3/15/2016 | 0.4 |
| BAIDU INC SENIOR CORP BND | 056752AC2 | A- | 8/6/2018 | 0.2 |
| BANQUE PSA FINANCE CORP BND 144A | 06675EAA8 | BB | 4/4/2014 | 1.2 |
| BAT INTL FIN PLC CORP BND 144A | 05530QAB6 | A- | 11/15/2018 | 1.0 |
| BAT INTL FIN PLC SENIOR CORP BND | G08820BT1 | A- | 6/5/2015 | 3.0 |
| BAXTER INTERNATIONAL INC. CORP BND | 071813AU3 | A- | 3/15/2015 | 1.1 |
| BAXTER INTERNATIONAL INC. SENIOR CORP BND | 071813BH1 | A- | 6/1/2016 | 0.6 |
| BAXTER INTERNATIONAL INC. SENIOR CORP BND | 071813BJ7 | A- | 6/15/2018 | 1.0 |
| BG ENERGY CAPITAL PLC SENIOR CORP BND | G1163HAY2 | A- | 10/15/2016 | 0.8 |
| BHP BILLITON FINANCE LTD CORP BND | 055451AJ7 | A+ | 11/21/2014 | 0.5 |
| BHP BILLITON FINANCE LTD SENIOR CORP BND | 055451AP3 | A+ | 2/24/2017 | 4.1 |
| BP CAPITAL MARKETS PLC CORP BND | 05565QBH0 | A | 3/10/2015 | 3.7 |
| BP CAPITAL MARKETS PLC CORP BND | 05565QBN7 | A | 10/1/2015 | 0.8 |
| BP CAPITAL MARKETS PLC CORP BND | 05565QBQ0 | A | 3/11/2016 | 1.1 |
| BP CAPITAL MARKETS PLC CORP BND | 05565QBT4 | A | 11/1/2016 | 0.3 |
| BP CAPITAL MARKETS PLC CORP BND EMTN | G1279MKF2 | A | 6/1/2016 | 0.3 |
| BP CAPITAL MARKETS PLC SENIOR CORP BND | 05565QBY3 | A | 5/5/2017 | 0.9 |
| BP CAPITAL MARKETS PLC SENIOR CORP BND | 05565QCA4 | A | 11/6/2015 | 0.5 |
| BP CAPITAL MARKETS PLC SENIOR CORP BND | 05565QCN6 | A | 11/7/2016 | 2.5 |
| BRISTOL-MYERS SQUIBB CO SENIOR CORP BND | U11009AB0 | A+ | 11/15/2016 | 0.3 |
| BRITISH TELECOMMUNICATIONS PLC CORP BND | 11102AAA9 | BBB | 1/15/2018 | 0.2 |
| BRITISH TELECOMMUNICATIONS PLC CORP BND | G1582KAY8 | BBB | 7/7/2015 | 0.2 |
| BRITISH TELECOMMUNICATIONS PLC SENIOR CORP BND | 111021AG6 | BBB | 6/22/2015 | 2.5 |
| BRITISH TELECOMMUNICATIONS PLC SENIOR CORP BND | 111021AH4 | BBB | 6/28/2016 | 1.8 |
| BUNGE LIMITED FINANCE CORP CORP BND | 120568AM2 | BBB- | 4/15/2014 | 0.7 |
| CA INC SENIOR CORP BND | 12673PAD7 | BBB+ | 8/15/2018 | 0.9 |
| CARGILL INC CORP BND 144A | 141781BA1 | A | 3/1/2017 | 4.0 |

| description | security identifier | rating | maturity | estimated fair value ($m) |
|---|---|---|---|---|
| CATERPILLAR INC CORP BND | 149123BU4 | A | 5/27/2014 | 1.8 |
| CATERPILLAR INC SENIOR CORP BND | 149123BY6 | A | 6/26/2015 | 0.7 |
| CATERPILLAR INC SENIOR CORP BND | 14912L5B3 | A | 3/26/2015 | 0.3 |
| CATERPILLAR INC SENIOR CORP BND MTN | 14912L5D9 | A | 5/29/2015 | 1.3 |
| CATERPILLAR INC SENIOR CORP BND MTN | 14912L5W7 | A | 11/25/2016 | 0.3 |
| CATERPILLAR INC SENIOR CORP BND MTN | 14912L5Z0 | A | 3/3/2017 | 1.6 |
| CC HLD V SECURED CORP BND | 14987BAD5 | BBB- | 12/15/2017 | 0.7 |
| CF INDUSTRIES HOLDINGS INC CORP BND | 12527GAB9 | BBB- | 5/1/2020 | 0.2 |
| CHEVRON CORP SENIOR CORP BND | 166764AA8 | AA | 12/5/2017 | 1.0 |
| CHEVRON CORP SENIOR CORP BND | 166764AC4 | AA | 6/24/2016 | 2.8 |
| CHS/COMMUNITY HEALTH SYSTEMS I SECURED CORP BND | 12543DAR1 | BB | 8/15/2018 | 0.1 |
| CISCO SYSTEMS INC CORP BND | 17275RAG7 | AA- | 11/17/2014 | 0.2 |
| CISCO SYSTEMS INC SENIOR CORP BND | 17275RAT9 | AA- | 3/3/2017 | 0.5 |
| COCA-COLA COMPANY (THE) SENIOR CORP BND | 191216BD1 | AA- | 11/1/2016 | 0.2 |
| COLGATE-PALMOLIVE CO CORP BND MTN | 19416QDW7 | AA- | 11/15/2014 | 0.8 |
| COLGATE-PALMOLIVE CO SENIOR CORP BND MTN | 19416QEB2 | AA- | 5/1/2018 | 0.4 |
| COMCAST CORP CORP BND | 20030NAL5 | A- | 3/15/2016 | 0.5 |
| COMCAST CORP SENIOR CORP BND | 20030NBJ9 | A- | 3/1/2024 | 0.3 |
| CONAGRA FOODS INC. SENIOR CORP BND | 205887BQ4 | BBB- | 1/25/2018 | 2.1 |
| CONOCOPHILLIPS CORP BND | 20825CAT1 | A | 1/15/2015 | 0.3 |
| CONSTELLATION BRANDS INC SENIOR CORP BND | 21036PAH1 | BB+ | 5/1/2022 | 0.1 |
| CONTINENTAL RESOURCES, INC. SENIOR CORP BND | 212015AH4 | BBB- | 9/15/2022 | 0.1 |
| COSTCO WHSLE CORP SENIOR CORP BND | 22160KAE5 | A+ | 12/15/2017 | 3.4 |
| COX COMMUNICATIONS INC CORP BND | 224044BH9 | BBB | 10/1/2015 | 0.5 |
| CVS CAREMARK CORP CORP BND | 126650CA6 | BBB+ | 12/5/2016 | 1.6 |
| D R HORTON INC CORP BND | 23331AAZ2 | BB | 4/15/2016 | 2.1 |
| DAIMLER FINANCE NORTH AMERICA SENIOR CORP BND | U2339CAY4 | A- | 7/31/2015 | 2.8 |
| DAIMLERCHRYSLER AG CORP BND | D1668RLG0 | A- | 1/19/2017 | 0.3 |
| DANAHER CORPORATION CORP BND | 235851AK8 | A+ | 6/23/2014 | 0.1 |
| DEUTSCHE TELEKOM INTERNATIONAL CORP BND | 25156PAN3 | BBB+ | 7/8/2019 | 1.8 |
| DEUTSCHE TELEKOM INTERNATIONAL SENIOR CORP BND EMTN | DE000A0GTCB9 | BBB+ | 5/31/2016 | 0.2 |
| DEVON ENERGY CORPORATION CORP BND | 25179MAJ2 | BBB+ | 7/15/2016 | 1.3 |
| DIAGEO CAPITAL PLC SENIOR CORP BND | 25243YAR0 | A- | 5/11/2017 | 1.1 |
| DIAGEO CAPITAL PLC SENIOR CORP BND | 25243YAS8 | A- | 4/29/2016 | 2.0 |
| DIRECTV HOLDINGS LLC SENIOR CORP BND | 25459HAY1 | BBB | 3/1/2016 | 0.4 |
| DIRECTV HOLDINGS LLC SENIOR CORP BND | 25459HBE4 | BBB | 3/15/2017 | 0.3 |
| DORIC NIMROD AIR FINANCE ALPHA SECURED CORP BND 144A | 258258AA0 | A- | 11/30/2024 | 0.2 |
| EASTMAN CHEMICAL COMPANY SENIOR CORP BND | 277432AM2 | BBB | 6/1/2017 | 0.3 |
| EATON CORPORATION CORP BND | 278058DJ8 | A- | 6/16/2014 | 1.7 |
| EATON CORPORATION SENIOR CORP BND | 278062AB0 | A- | 11/2/2017 | 1.5 |
| EBAY INC. CORP BND | 278642AB9 | A | 10/15/2015 | 2.2 |
| EBAY INC. SENIOR CORP BND | 278642AD5 | A | 7/15/2015 | 0.1 |
| EBAY INC. SENIOR CORP BND | 278642AG8 | A | 7/15/2017 | 1.2 |
| ECOLAB INC CORP BND | 278865AJ9 | BBB+ | 12/8/2014 | 0.5 |
| ECOLAB INC CORP BND | 278865AK6 | BBB+ | 12/8/2016 | 0.4 |
| EMC CORP SENIOR CORP BND | 268648AP7 | A | 6/1/2018 | 3.8 |
| EOG RESOURCES INC CORP BND | 26875PAF8 | A- | 6/1/2015 | 1.3 |
| EQUINIX, INC. CORP BND | 29444UAK2 | BB | 7/15/2021 | 0.1 |
| ERAC USA FINANCE LLC SENIOR CORP BND 144A | 26884TAK8 | BBB+ | 11/1/2018 | 0.1 |
| EXXON MOBIL CORP SENIOR CORP BND | 30231GAA0 | AAA | 3/15/2017 | 4.3 |

| description | security identifier | rating | maturity | estimated fair value ($m) |
|---|---|---|---|---|
| FALCONBRIDGE LTD SENIOR CORP BND | 655422AU7 | BBB | 6/15/2017 | 0.3 |
| FIDELITY NATIONAL INFORMATION SENIOR CORP BND | 31620MAJ5 | BBB | 4/15/2018 | 0.6 |
| FISERV INC CORP BND | 337738AK4 | BBB | 6/15/2016 | 1.2 |
| FMC TECHNOLOGIES INC SENIOR CORP BND | 30249UAA9 | BBB | 10/1/2017 | 0.6 |
| FORD MOTOR CREDIT COMPANY LLC CORP BND | 345397VN0 | BBB- | 4/15/2015 | 1.3 |
| FORD MOTOR CREDIT COMPANY LLC CORP BND | 345397VU4 | BBB- | 8/2/2021 | 1.1 |
| FORD MOTOR CREDIT COMPANY LLC SENIOR CORP BND | 345397VT7 | BBB- | 5/15/2018 | 0.4 |
| FORD MOTOR CREDIT COMPANY LLC SENIOR CORP BND | 345397WC3 | BBB- | 5/15/2015 | 1.0 |
| FORD MOTOR CREDIT COMPANY LLC SENIOR CORP BOND | 345397WA7 | BBB- | 6/15/2016 | 0.7 |
| FORD MOTOR CREDIT COMPANY LLC SENIOR CORP BOND | 345397WB5 | BBB- | 4/15/2016 | 0.2 |
| FREEPORT-MCMORAN COPPER & GOLD SENIOR CORP BND | 35671DAW5 | BBB | 3/1/2017 | 0.3 |
| FREEPORT-MCMORAN COPPER & GOLD SENIOR CORP BND | 35671DBD6 | BBB | 3/15/2018 | 0.5 |
| FRESENIUS US FINANCE II INC CORP BND 144A | 35803QAA5 | BB+ | 2/15/2021 | 0.1 |
| GENERAL ELECTRIC CO SENIOR CORP BND | 369604BE2 | AA+ | 10/9/2015 | 2.6 |
| GLAXOSMITHKLINE CAPITAL PLC SENIOR CORP BND | 377373AB1 | A+ | 5/8/2015 | 1.8 |
| HALLIBURTON COMPANY SENIOR CORP BND | 406216BB6 | A | 8/1/2016 | 0.1 |
| HARLEY-DAVIDSON FINANCIAL SENIOR CORP BND 144A | 41283LAC9 | A- | 9/15/2015 | 6.1 |
| HCE-THE HEALTHCARE COMPANY CORP BND | 404119BK4 | BB | 9/15/2020 | 2.2 |
| HCE-THE HEALTHCARE COMPANY SENIOR CORP BND | 404121AC9 | BB | 2/15/2020 | 0.1 |
| HEINEKEN N.V. SENIOR CORP BND | N39427AP9 | BBB+ | 10/1/2015 | 2.2 |
| HEINEKEN N.V. SENIOR CORP BND 144A | 423012AB9 | BBB+ | 10/1/2017 | 0.6 |
| HERSHEY COMPANY THE CORP BND | 427866AS7 | A | 11/1/2016 | 1.1 |
| HEWLETT-PACKARD CO CORP BND | 428236BJ1 | BBB+ | 5/30/2014 | 1.9 |
| HEWLETT-PACKARD CO SENIOR CORP BND | 428236BY8 | BBB+ | 1/14/2019 | 0.4 |
| HOST HOTELS & RESORTS LP SENIOR CORP BND | 44107TAQ9 | BBB | 10/1/2021 | 0.1 |
| HUTCHISON WHAMPOA INTERNATIONA CORP BND 144A | 44841AAA6 | A- | 9/11/2015 | 3.3 |
| IMPERIAL TOBACCO FIN PLC LOCAL BND | G4721V104 | BBB | 2/17/2016 | 0.2 |
| IMPERIAL TOBACCO FIN PLC SENIOR CORP BND 144A | 453140AA3 | BBB | 2/11/2018 | 0.3 |
| INTEL CORP CORP BND | 458140AH3 | A+ | 10/1/2016 | 0.3 |
| INTEL CORP SENIOR CORP BND | 458140AL4 | A+ | 12/15/2017 | 3.0 |
| INTERNATIONAL BUSINESS MACHINE CORP BND | 459200GZ8 | AA- | 10/31/2014 | 1.1 |
| INTERNATIONAL BUSINESS MACHINE CORP BND | 459200HC8 | AA- | 2/6/2017 | 1.0 |
| INTERNATIONAL BUSINESS MACHINE SENIOR CORP BND | 459200HD6 | AA- | 5/11/2015 | 1.1 |
| JOHN DEERE BANK SA CORP BND MTN | XS0640936067 | A | 6/22/2016 | 0.5 |
| JOHN DEERE CAPITAL CORP CORP BND | 24422ERS0 | A | 6/29/2015 | 0.1 |
| JOHN DEERE CAPITAL CORP CORP BND MTN | 24422EQZ5 | A | 9/18/2017 | 0.1 |
| JOHN DEERE CAPITAL CORP SENIOR CORP BND | 24422ERQ4 | A | 4/17/2015 | 0.3 |
| JOHN DEERE CAPITAL CORP SENIOR CORP BND | 24422ERV3 | A | 9/4/2015 | 0.1 |
| JOHN DEERE CAPITAL CORP SENIOR CORP BND MTN | 24422ESH3 | A | 12/15/2016 | 1.0 |
| JOHN DEERE CAPITAL CORP UNSECURED CORP BND MTN | 24422ERZ4 | A | 1/22/2016 | 0.1 |
| JOHNSON & JOHNSON SENIOR CORP BND | 478160BF0 | AAA | 11/28/2016 | 1.4 |
| JUNIPER NETWORKS INC SENIOR CORP BND | 48203RAG9 | BBB | 3/15/2024 | 0.2 |
| KELLOGG COMPANY SENIOR CORP BND | 487836BH0 | BBB+ | 5/17/2017 | 0.9 |
| KIMBERLY-CLARK CORPORATION SENIOR CORP BND | 494368BK8 | A | 5/15/2016 | 0.4 |
| KRAFT FOODS GROUP INC CORP BND | 50076QAY2 | BBB | 6/5/2017 | 0.4 |
| KRAFT FOODS GROUP INC SENIOR CORP BND | 50076QAK2 | BBB | 6/4/2015 | 2.4 |
| LABORATORY CORP OF AMER HLDGS CORP BND | 50540RAH5 | BBB+ | 5/15/2016 | 0.2 |
| LINDE FINANCE BV CORP BND EMTN | N52667FM4 | A+ | 12/8/2015 | 0.2 |
| LINDE FINANCE BV SENIOR CORP BND EMTN | N52667FW2 | A+ | 11/13/2014 | 1.1 |
| LVMH MOET HENNESSY LOUIS VUITT SENIOR CORP BND 144A | 502441AA6 | A+ | 6/29/2017 | 2.2 |

| description | security identifier | rating | maturity | estimated fair value ($m) |
|---|---|---|---|---|
| MARATHON OIL CORP SENIOR CORP BND | 565849AJ5 | BBB | 11/1/2015 | 1.5 |
| MARRIOTT INTERNATIONAL INC SENIOR CORP BND | 571903AL7 | BBB | 10/15/2020 | 0.3 |
| MCDONALDS CORP SENIOR CORP BND MTN | 58013MEP5 | A | 5/29/2015 | 0.2 |
| MCKESSON CORP SENIOR CORP BND | 581557AY1 | BBB+ | 12/4/2015 | 1.8 |
| MCKESSON CORP SENIOR CORP BND | 58155QAF0 | BBB+ | 3/15/2018 | 0.6 |
| MEDTRONIC INC CORP BND | 585055AR7 | AA- | 3/15/2015 | 0.8 |
| MEDTRONIC INC SENIOR CORP BND | 585055BB1 | AA- | 2/27/2017 | 0.2 |
| MERCK & CO INC SENIOR CORP BND | 58933YAD7 | AA | 5/18/2016 | 0.6 |
| METHANEX CORP SENIOR CORP BND | 59151KAH1 | BBB- | 12/15/2019 | 0.2 |
| MICROSOFT CORP SENIOR CORP BND | 594918AS3 | AAA | 5/1/2018 | 0.3 |
| MOLSON COORS BREWING CO SENIOR CORP BND | 60871RAB6 | BBB- | 5/1/2017 | 0.7 |
| MONDELEZ INTERNATIONAL INC CORP BND | 50075NBB9 | BBB- | 2/9/2016 | 0.4 |
| MOSAIC CO CORP BND | 61945CAA1 | BBB | 11/15/2021 | 0.2 |
| NBCUNIVERSAL MEDIA LLC CORP BND | 63946BAA8 | A- | 4/1/2014 | 0.8 |
| NBCUNIVERSAL MEDIA LLC CORP BND | 63946BAC4 | A- | 4/1/2016 | 0.7 |
| NEWS AMERICA HOLDINGS CORP BND | 652482BG4 | BBB+ | 12/15/2014 | 0.3 |
| NISSAN MOTOR ACCEPTANCE CORP SENIOR CORP BND | U65478AD8 | BBB+ | 1/30/2015 | 1.6 |
| NISSAN MOTOR ACCEPTANCE CORP SENIOR CORP BND | U65478AG1 | BBB+ | 3/15/2016 | 1.0 |
| NISSAN MOTOR ACCEPTANCE CORP SENIOR CORP BND 144A MTN | 654742AC9 | BBB+ | 9/12/2017 | 0.5 |
| NISSAN MOTOR ACCEPTANCE CORP UNSECURED CORP BND 144A | 654740AD1 | BBB+ | 3/15/2018 | 1.0 |
| NOVARTIS CAPITAL CORP CORP BND | 66989HAC2 | AA- | 4/24/2015 | 1.8 |
| NOVARTIS FINANCE SA CORP BND | XS0432810116 | AA- | 6/15/2016 | 0.3 |
| ORACLE CORP CORP BND | 68402LAC8 | A+ | 1/15/2016 | 0.8 |
| ORACLE CORP SENIOR CORP BND | 68389XAN5 | A+ | 10/15/2017 | 0.1 |
| ORANGE SA CORP BND | 35177PAU1 | BBB+ | 9/16/2015 | 0.6 |
| PACCAR FINANCIAL CORP SENIOR CORP BND MTN | 69371RL61 | A+ | 8/16/2016 | 0.7 |
| PAETEC HOLDING CORP SENIOR CORP BND | 695459AF4 | BB | 12/1/2018 | 0.4 |
| PEARSON DOLLAR FINANCE TWO PLC SENIOR CORP BND 144A | 705010AB2 | BBB+ | 5/6/2018 | 0.9 |
| PENSKE TRUCK LEASING CO SENIOR CORP BND 144A | 709599AJ3 | BBB- | 3/15/2016 | 0.6 |
| PENSKE TRUCK LEASING CO SENIOR CORP BND 144A | 709599AL8 | BBB- | 7/17/2018 | 0.3 |
| PENTAIR FINANCE SA SENIRO CORP BND | 709629AC3 | BBB | 12/1/2015 | 1.2 |
| PEPSICO INC CORP BND | 713448BM9 | A- | 1/15/2015 | 0.1 |
| PFIZER INC CORP BND | 717081DA8 | AA | 3/15/2015 | 2.6 |
| PFIZER INC CORP BND | U71708YX0 | AA | 6/3/2016 | 0.4 |
| PFIZER INC SENIOR CORP BND | 717081DD2 | AA | 1/15/2017 | 1.4 |
| PHILIP MORRIS INTERNATIONAL IN CORP BND | 718172AE9 | A | 9/4/2015 | 0.3 |
| PHILIP MORRIS INTERNATIONAL IN CORP BND EMTN | U7182VAB9 | A | 3/24/2016 | 0.3 |
| PHILIP MORRIS INTERNATIONAL IN SENIOR CORP BND | 718172AS8 | A | 8/21/2017 | 0.3 |
| PHILLIPS 66 CORP BND | 718546AJ3 | BBB | 5/1/2017 | 1.3 |
| PHOSAGRO OAO SENIOR CORP BND 144A | 71922JAA2 | BBB- | 2/13/2018 | - |
| PIONEER NAT RES CO CORP BND | 723787AG2 | BBB- | 3/15/2017 | 0.9 |
| PLAINS EXPORATION & PRODUCTION CORP BND | 726505AJ9 | BBB | 4/1/2020 | 0.2 |
| PRAXAIR INC SENIOR CORP BND | 74005PBC7 | A | 11/7/2017 | 3.8 |
| PROCTER & GAMBLE COMPANY CORP BND | 742718DS5 | AA- | 11/15/2015 | 1.8 |
| PROCTER & GAMBLE COMPANY SENIOR CORP BND | 742718ED7 | AA- | 11/4/2016 | 2.7 |
| REYNOLDS AMERICAN INC SENIOR CORP BND | 761713AV8 | BBB- | 10/30/2015 | 0.4 |
| RIO TINTO FINANCE (USA) LTD CORP BND | 767201AF3 | A- | 5/1/2014 | 0.2 |
| RIO TINTO FINANCE (USA) LTD CORP BND | 767201AJ5 | A- | 11/2/2015 | 1.7 |
| RIO TINTO FINANCE (USA) PLC CORP BND | 76720AAL0 | A- | 6/17/2016 | 1.8 |
| RIO TINTO FINANCE (USA) PLC SENIOR CORP BND | 76720AAA4 | A- | 3/20/2015 | 3.9 |

| description | security identifier | rating | maturity | estimated fair value ($m) |
|---|---|---|---|---|
| RIO TINTO FINANCE (USA) PLC SENIOR CORP BND | 76720AAB2 | A- | 3/22/2017 | 0.3 |
| ROCHE HOLDINGS INC CORP BND | XS0415624120 | AA | 3/4/2016 | 0.3 |
| ROCKWELL COLLINS INC. SENIOR CORP BND | 774341AD3 | A- | 12/15/2016 | 2.4 |
| ROGERS COMMUN INC. CORP BND | 77531QAM0 | BBB+ | 3/15/2015 | 0.2 |
| ROPER IND, INC. SENIOR CORP BND | 776696AF3 | BBB | 10/1/2018 | 0.3 |
| SABMILLER HOLDINGS INC SENIOR CORP BND 144A | 78573AAB6 | BBB+ | 1/15/2017 | 3.2 |
| SABMILLER PLC CORP BND EMTN | G77395AG9 | BBB+ | 1/20/2015 | 0.4 |
| SANOFI SA SENIOR CORP BND | 801060AB0 | AA | 4/10/2018 | 1.6 |
| SANOFI SA SENIOR CORP BND EMTN | F5548NBE0 | AA | 5/18/2016 | 0.4 |
| SCHLUMBERGER GER INV CORP BND 144A | 806854AA3 | AA- | 9/14/2016 | 0.7 |
| SCHLUMBERGER GER INV SENIOR CORP BND 144A | 806854AE5 | AA- | 8/1/2017 | 0.2 |
| SCHLUMBERGER NORGE AS CORP BND 144A | 80685PAC2 | AA- | 9/14/2016 | 0.8 |
| SCHLUMBGR FIN CORP BND MTN | N7790AHV6 | AA- | 12/1/2015 | 0.4 |
| SHELL INTERNATIONAL FINANCE BV CORP BND | 822582AQ5 | AA | 6/28/2015 | 1.1 |
| SHELL INTERNATIONAL FINANCE BV SENIOR CORP BND | 822582AU6 | AA | 12/4/2015 | 1.4 |
| SHELL INTERNATIONAL FINANCE BV SENIOR CORP BND EMTN | N811ATAB6 | AA | 2/9/2016 | 0.6 |
| SIEMENS FINANCIERINGSMAATSCHAP SENIOR CORP BND MTN | N7993YBD5 | A+ | 3/16/2016 | 3.2 |
| SUTTER HEALTH CORP BND | 86944BAA1 | AA- | 8/15/2053 | 4.4 |
| TAKEDA PHARMACEUTICAL CO LTD SENIOR CORP BND | J8129EAA6 | AA- | 3/17/2015 | 0.9 |
| TAKEDA PHARMACEUTICAL CO LTD UNSECURED CORP BND 144A | 874060AB2 | AA- | 3/17/2017 | 1.7 |
| TELSTRA CORP LTD CORP BND | Q8975PBL3 | A | 7/24/2015 | 0.2 |
| TELSTRA CORP LTD CORP BND | Q8975PBU3 | A | 3/21/2017 | 0.3 |
| TESCO PLC CORP BND EMTN | G87623HQ3 | BBB+ | 2/24/2015 | 0.3 |
| TESCO PLC SENIOR CORP BND | G87623JG3 | BBB+ | 12/5/2014 | 0.9 |
| TEXAS INSTRUMENTS INCORPORATED CORP BND | 882508AQ7 | A+ | 5/15/2014 | 0.9 |
| TEXAS INSTRUMENTS INCORPORATED SENIOR CORP BND | 882508AT1 | A+ | 8/3/2015 | 2.0 |
| THERMO FISHER SCIENTIFIC INC CORP BND | 883556AY8 | BBB | 3/1/2016 | 0.3 |
| THERMO FISHER SCIENTIFIC INC CORP BND | 883556BA9 | BBB | 8/15/2016 | 0.3 |
| THERMO FISHER SCIENTIFIC INC SENIOR CORP BND | 883556BD3 | BBB | 2/1/2017 | 0.1 |
| THOMSON REUTERS CORP SENIOR CORP BND | 884903BL8 | BBB+ | 5/23/2016 | 1.2 |
| TIME WARNER CABLE INC CORP BND | 88732JAV0 | BBB | 2/1/2015 | 1.0 |
| TJX COS INC CORP BND | 872540AN9 | A+ | 8/15/2015 | 0.8 |
| TOTAL CAPITAL INTERNATIONAL SA CORP BND | 89153VAA7 | AA- | 2/17/2017 | 1.0 |
| TOTAL CAPITAL INTERNATIONAL SA CORP BND | 89153VAC3 | AA- | 6/28/2017 | 2.3 |
| TOTAL CAPITAL INTERNATIONAL SA SENIOR CORP BND | 89153VAD1 | AA- | 1/25/2016 | 4.5 |
| TOTAL CAPITAL S.A. CORP BND | 89152UAE2 | AA- | 3/15/2016 | 1.6 |
| TOTAL CAPITAL S.A. LOCAL BND | F9208ZKA4 | AA- | 5/19/2015 | 0.3 |
| TOYOTA MOTOR CREDIT CORP CORP BND MTN | 89233P5N2 | AA- | 11/17/2014 | 0.6 |
| TOYOTA MOTOR CREDIT CORP SENIOR CORP BND | 89236TAL9 | AA- | 5/17/2016 | 3.0 |
| TOYOTA MOTOR CREDIT CORP SENIOR CORP BND MTN | 89233P5S1 | AA- | 1/12/2017 | 0.3 |
| TRANSOCEAN INC CORP BND | 893830BA6 | BBB- | 12/15/2016 | 0.6 |
| TRANSOCEAN INC SENIOR CORP BND | 893830BD0 | BBB- | 10/15/2017 | 0.5 |
| TYCO INTERNATIONAL FINANCE SA CORP BND | 902118BN7 | BBB+ | 10/15/2015 | 0.3 |
| UAL_12-2A CORP BND | 902552AB4 | BBB+ | 5/1/2018 | 0.9 |
| UNILEVER CAPITAL CORP SENIOR CORP BND | 904764AP2 | A+ | 8/2/2017 | 3.7 |
| UNITED PARCEL SERVICE INC CORP BND | 911312AL0 | A+ | 4/1/2014 | 2.0 |
| UNITED TECH CORP CORP BND | 913017BH1 | A | 5/1/2015 | 1.7 |
| UNITED TECH CORP SENIOR CORP BND | 913017BU2 | A | 6/1/2017 | 0.2 |
| US AIRWAYS P-T TR SECURED CORP BND | 90345WAD6 | A- | 12/3/2026 | 1.1 |
| VERIZON COMMUNICATIONS INC SENIOR CORP BND | 92343VBF0 | BBB+ | 11/1/2017 | 2.6 |

| description | security identifier | rating | maturity | estimated fair value ($m) |
|---|---|---|---|---|
| VERIZON COMMUNICATIONS INC SENIOR CORP BND | 92343VBL7 | BBB+ | 9/15/2016 | 1.6 |
| VERIZON COMMUNICATIONS INC SENIOR CORP BND | 92343VBM5 | BBB+ | 9/14/2018 | 2.1 |
| VERIZON COMMUNICATIONS INC SENIOR CORP BND | 92343VBN3 | BBB+ | 9/15/2016 | 9.8 |
| VERIZON COMMUNICATIONS INC SENIOR CORP BND | 92343VBP8 | BBB+ | 9/14/2018 | 0.5 |
| VERIZON COMMUNICATIONS INC SENIOR CORP BND | 92343VBQ6 | BBB+ | 9/15/2020 | 0.4 |
| VOLKSWAGEN INTERNATIONAL FINAN CORP BND 144A | 928670AE8 | A- | 4/1/2014 | 2.5 |
| VOLKSWAGEN INTERNATIONAL FINAN CORP BND 144A | N9373NGQ1 | A- | 4/1/2016 | 0.9 |
| VOLKSWAGEN INTERNATIONAL FINAN LOCAL BND | N9373NGD0 | A- | 2/2/2015 | 0.1 |
| VOLKSWAGEN INTERNATIONAL FINAN SENIOR CORP BND | N9373NHA5 | A- | 3/22/2015 | 2.4 |
| VOLKSWAGEN INTERNATIONAL FINAN SENIOR CORP BND | N9373NHN7 | A- | 11/18/2016 | 0.8 |
| VW CREDIT INC SENIOR CORP BND EMTN | U9291NAP0 | A- | 10/13/2016 | 0.2 |
| WAL-MART STORES INC CORP BND | 931142CQ4 | AA | 5/15/2014 | 3.9 |
| WAL-MART STORES INC SENIOR CORP BND | 931142DE0 | AA | 4/11/2016 | 1.6 |
| WALT DISNEY COMPANY (THE) SENIOR CORP BND MTN | 25468PCV6 | A | 12/1/2017 | 3.1 |
| WESFARMERS LTD SENIOR CORP BND 144A | 950840AC2 | A- | 3/20/2018 | 0.7 |
| WM WRIGLEY JR CO SENIOR CORP BND 144A | 982526AR6 | BBB+ | 10/21/2016 | 0.6 |
| WM WRIGLEY JR CO SENIOR CORP BND 144A | 982526AV7 | BBB+ | 10/21/2019 | 0.4 |
| WPP FINANCE (UK) CORP CORP BND | 92931NAC4 | BBB | 9/15/2014 | 0.3 |
| WYNDHAM WORLDWIDE CORP SENIOR CORP BND | 98310WAK4 | BBB- | 3/1/2018 | 1.5 |
| WYNN MACAU LTD SENIOR CORP BND 144A | 98313RAA4 | BB | 10/15/2021 | 1.7 |
| XEROX CORPORATION CORP BND | 984121CC5 | BBB | 5/16/2014 | 0.7 |
| XEROX CORPORATION SENIOR CORP BND | 984121CF8 | BBB | 3/15/2017 | 1.3 |
| XSTRATA FINANCE CANADA LTD SENIOR CORP BND 144A | 98417EAU4 | BBB | 10/25/2017 | 2.9 |
| XYLEM INC/NY SENIOR CORP BND | 98419MAA8 | BBB | 9/20/2016 | 0.4 |
| ZOETIS INC SENIOR CORP BAND | 98978VAG8 | BBB- | 2/1/2018 | 0.9 |
| | | | | 318.2 |
| **corporate bonds - financials** | | | | |
| ABBEY NATIONAL TREASURY SERVIC SECURED LOCAL BND EMTN | G0054BFD0 | AAA | 10/5/2018 | 0.4 |
| ABBEY NATIONAL TREASURY SERVIC SENIOR CORP BND | 002799AL8 | A | 8/23/2018 | 0.6 |
| ABN AMRO BANK NV SENIOR CORP BND 144A | 00084DAG5 | A | 10/30/2018 | 1.5 |
| ACE INA HOLDINGS INC CORP BND | 00440EAN7 | A | 11/23/2015 | 0.3 |
| ALLSTATE CORPORATION PFD | 020002309 | BBB | 1/15/2013 | 0.1 |
| AMERICAN EXPRESS COMPANY CORP BND | 025816AX7 | BBB+ | 8/28/2017 | 0.6 |
| AMERICAN EXPRESS CREDIT CORPOR Adj % Due 6/24/2014 MJSD24 | 0258M0DB2 | A- | 6/24/2014 | 0.6 |
| AMERICAN EXPRESS CREDIT CORPOR CORP BND MTN | 0258M0DC0 | A- | 9/19/2016 | 0.6 |
| AMERICAN EXPRESS CREDIT CORPOR SENIOR CORP BND | 0258M0DG1 | A- | 7/29/2016 | 0.2 |
| AMERICAN EXPRESS CREDIT CORPOR SENIOR CORP BND MTN | 0258M0DE6 | A- | 6/12/2015 | 1.4 |
| AMERICAN INTERNATIONAL GROUP I SENIOR CORP BND | 026874CB1 | A- | 9/15/2016 | 0.5 |
| ANZ NATIONAL INTERNATIONAL LTD SENIOR CORP BND EMTN | G0464SAE0 | AA- | 12/5/2016 | 0.3 |
| ANZ NEW ZEALAND (INTL) LTD SENIOR CORP BND | 00182FAM8 | AA- | 10/15/2015 | 0.9 |
| ARC PROPERTIES OPERATING PARTN SENIOR CORP BND 144A | 03879QAA2 | BBB- | 2/6/2017 | 0.3 |
| AUST & NZ BANK GROUP LOCAL BND 144A | 05252EAB9 | AAA | 10/6/2015 | 4.4 |
| AUST & NZ BANK GROUP SECURED LOCAL BND | 05252FAB6 | AAA | 10/6/2015 | 2.5 |
| AUST & NZ BANK GROUP SUB CORP BND 144A | 052528AH9 | BBB+ | 3/19/2024 | 0.4 |
| AUSTRALIA & NEW ZEALAND BANKIN SENIOR CORP BND | 05253JAB7 | AA- | 2/12/2016 | 3.6 |
| AXIS SPECIALITY FINANCE PLC SENIOR CORP BND | 05464HAA8 | A- | 4/1/2019 | 0.1 |
| AXIS SPECIALTY FINANCE LLC CORP BND | 05463HAA9 | A- | 6/1/2020 | 0.8 |
| BANK OF AMERICA CORP CORP BND | 060505BS2 | A- | 8/1/2015 | 0.4 |
| BANK OF AMERICA CORP CORP BND | 06051GEQ8 | A- | 3/22/2017 | 1.8 |
| BANK OF AMERICA CORP SENIOR CORP BND | 06050TLR1 | A | 11/14/2016 | 2.3 |

| description | security identifier | rating | maturity | estimated fair value ($m) |
|---|---|---|---|---|
| BANK OF AMERICA CORP SENIOR CORP BND | 06050TLT7 | A | 2/14/2017 | 0.9 |
| BANK OF AMERICA CORP SENIOR CORP BND MTN | 06051GES4 | A- | 1/11/2016 | 1.3 |
| BANK OF AMERICA CORP SENIOR CORP BND MTN | 06051GEU9 | A- | 1/11/2023 | 0.2 |
| BANK OF AMERICA CORP SENIOR CORP BND MTN | 06051GFF1 | A- | 4/1/2024 | 0.2 |
| BANK OF MONTREAL CORP BND | 06366QGN1 | A+ | 4/29/2014 | 0.6 |
| BANK OF MONTREAL CORP BND 144A | 063679BV5 | AAA | 6/9/2015 | 3.7 |
| BANK OF MONTREAL CORP BND 144A | 063679ZT4 | AAA | 1/30/2017 | 3.3 |
| BANK OF MONTREAL SENIOR CORP BND MTN | 06366RPR0 | A+ | 7/15/2016 | 1.6 |
| BANK OF NEW YORK MELLON CORP/T CORP BND | 06406HBL2 | A+ | 5/15/2014 | 1.3 |
| BANK OF NOVA SCOTIA TORONTO BR CORP BND | 064149D87 | A+ | 3/29/2016 | 0.5 |
| BANK OF NOVA SCOTIA TORONTO BR CORP BND 144A | 06415CAA7 | AAA | 8/3/2016 | 0.5 |
| BANK OF NOVA SCOTIA TORONTO BR CORP BND 144A | 06415CAC3 | AAA | 1/30/2017 | 1.6 |
| BANK OF NOVA SCOTIA TORONTO BR SECURED CORP BND | 06415DAB3 | AAA | 11/7/2014 | 0.9 |
| BANK OF NOVA SCOTIA TORONTO BR SECURED CORP BND 144A | 06415CAD1 | AAA | 3/20/2015 | 5.0 |
| BANK OF NOVA SCOTIA TORONTO BR SECURED LOCAL BND 144A | 06415CAE9 | AAA | 3/22/2017 | 1.5 |
| BANK OF NOVA SCOTIA TORONTO BR SENIOR CORP BND | 064159BA3 | A+ | 10/9/2015 | 0.9 |
| BANK OF NOVA SCOTIA TORONTO BR SENIOR CORP BND | 064159CQ7 | A+ | 7/15/2016 | 1.6 |
| BANK OF NOVA SCOTIA TORONTO BR SENIOR CORP BND | 064159CU8 | A+ | 10/30/2018 | 1.5 |
| BANK OF SCOTLAND PLC CORP BND 144A | 40411EAB4 | AAA | 2/21/2017 | 1.8 |
| BANK OF TOKYO MITSUBISHI UFJ L SENIOR CORP BND 144A | 064255AW2 | A+ | 3/10/2024 | 0.3 |
| BANK OF TOKYO-MITSUBISHI UFJ L SENIOR CORP BND | J0423YBL7 | A+ | 3/10/2017 | 1.7 |
| BANK OF TOKYO-MITSUBISHI UFJ L SENIOR CORP BND 144A | 064255AP7 | A+ | 9/9/2016 | 0.3 |
| BANK OF TOKYO-MITSUBISHI UFJ L SENIOR CORP BND 144A | 064255AQ5 | A+ | 9/9/2018 | 2.3 |
| BANK OF TOKYO-MITSUBISHI UFJ L SENIOR CORP BND 144A | 064255AU6 | A+ | 3/10/2019 | 1.3 |
| BARCLAYS BANK PLC LOCAL BND | 06739FFZ9 | A | 7/10/2014 | 1.1 |
| BARCLAYS BANK PLC SECURED CORP BND | G079TKAH4 | AAA | 9/21/2015 | 2.1 |
| BARCLAYS BANK PLC SENIOR CORP BND | 06739FHT1 | A | 2/20/2019 | 0.2 |
| BB&T CORP CORP BND | 05531FAJ2 | A- | 4/28/2014 | 0.2 |
| BEAR STEARNS CO INC CORP BND | 073902PR3 | A | 10/2/2017 | 3.4 |
| BEAR STEARNS CO INC CORP BND MTN | 073928S46 | A | 11/21/2016 | 2.6 |
| BERK HATH FIN SENIOR CORP BND | 084664BX8 | AA | 8/15/2016 | 4.3 |
| BERK HATH FIN SENIOR CORP BND | 084670BG2 | AA | 2/11/2016 | 0.4 |
| BLACKROCK INC. CORP BND | 09247XAK7 | A+ | 6/1/2015 | 1.3 |
| BNP PARIBAS SA SENIOR CORP BND MTN | 05574LXG8 | A+ | 3/17/2017 | 4.3 |
| BRANCH BKG & TR CO CORP BND | 07330NAG0 | A | 12/1/2016 | 1.4 |
| BRANCH BKG & TR CO CORP BND | 10513KAB0 | A- | 9/13/2016 | 0.3 |
| BRANCH BKG & TR CO SENIOR CORP BND | 07330NAH8 | A | 4/3/2017 | 0.2 |
| CANADIAN IMPERIAL BANK OF COMM CORP BND 144A | 136069DM0 | AAA | 7/2/2015 | 3.0 |
| CANADIAN IMPERIAL BANK OF COMM CORP BND 144A | 136069EH0 | AAA | 12/12/2014 | 0.7 |
| CANADIAN IMPERIAL BANK OF COMM SECURED CORP BND | C2428PAM3 | AAA | 12/12/2014 | 0.6 |
| CAPITAL ONE BANK USA NA SENIOR CORP BND | 140420NG1 | BBB+ | 2/13/2017 | 1.2 |
| CAPITAL ONE FINANCIAL CORP CORP BND | 14040HAX3 | BBB | 7/15/2016 | 0.5 |
| CBL & ASSOCIATES LP SENIOR CORP BND | 12505JAA1 | BBB- | 12/1/2023 | 0.1 |
| CITIGROUP INC CORP BND | 172967EM9 | A- | 11/21/2017 | 0.4 |
| CITIGROUP INC CORP BND | 172967EY3 | A- | 8/12/2014 | 4.4 |
| CITIGROUP INC CORP BND | 172967EZ0 | A- | 10/15/2014 | 1.1 |
| CITIGROUP INC CORP BND | 172967FD8 | A- | 5/19/2015 | 0.2 |
| CNA FINANCIAL CORP SENIOR CORP BND | 126117AS9 | BBB | 5/15/2024 | 0.1 |
| COMMONWEALTH BANK AUSTRALIA CORP BND | 2027A1GW1 | AA | 9/20/2016 | 0.4 |
| COMMONWEALTH BANK AUSTRALIA CORP BND | Q2694VJU5 | AA- | 11/10/2016 | 0.7 |

| description | security identifier | rating | maturity | estimated fair value ($m) |
|---|---|---|---|---|
| COMMONWEALTH BANK AUSTRALIA SECURED CORP BND | 20271BAC9 | AAA | 1/15/2016 | 2.3 |
| COMMONWEALTH BANK OF AUSTRALIA CORP BND | 20271RAC4 | AA- | 9/18/2017 | 0.3 |
| COMMONWEALTH BANK OF AUSTRALIA SENIOR CORP BND | 20271RAE0 | AA- | 3/13/2017 | 1.3 |
| COMPAGNIE DE FINANCEMENT FONCI COMPAGNIE DE FINANCEMENT FONCI | XS0542722862 | AAA | 9/16/2015 | 3.3 |
| COVENTRY HLTH CARE INC CORP BND | 222862AH7 | A- | 8/15/2014 | 0.1 |
| CREDIT AGRI LON SENIOR CORP BND 144A | 22532LAF1 | A | 4/15/2016 | 2.6 |
| CREDIT SUISSE FIRST BOSTON CORP BND | 22546QAD9 | BBB | 1/14/2020 | 0.2 |
| CREDIT SUISSE GG LOCAL BND 144A | 225448AL3 | AAA | 3/6/2015 | 1.2 |
| CREDIT SUISSE GG SECURED CORP BND | H9200TAA5 | AAA | 3/6/2015 | 1.1 |
| CREDIT SUISSE GG SECURED LOCAL BND | XS0732551550 | AAA | 1/18/2017 | 0.4 |
| CREDIT SUISSE NEW YORK NY CORP BND | 22546QAA5 | A | 5/1/2014 | 0.8 |
| CREDIT SUISSE NEW YORK NY CORP BND | 22546QAE7 | A | 3/23/2015 | 0.5 |
| CREDIT SUISSE NEW YORK NY Unsecured CORP BND 144A | 22546DAA4 | BBB- | 8/8/2023 | 2.5 |
| DDR CORP SENIOR CORP BND | 251591AU7 | BBB- | 4/1/2017 | 0.6 |
| DEUTSCHE ANNINGTON FINANCE BV SENIOR CORP BND 144A | 25155FAA4 | BBB | 10/2/2017 | 1.0 |
| DISCOVER FINANCIAL SERVICES IN CORP BND | 254709AD0 | BBB- | 6/12/2017 | 0.3 |
| DISCOVER FINANCIAL SERVICES IN SENIOR CORP BND | 254709AG3 | BBB- | 4/27/2022 | 0.9 |
| DNB BOLIGKREDITT AS CORP BND 144A | 25600WAA8 | AAA | 10/14/2015 | 1.8 |
| DNB BOLIGKREDITT AS CORP BND 144A | 25600WAB6 | AAA | 3/29/2016 | 6.9 |
| DNB BOLIGKREDITT AS SECURED CORP BND | R1815VBJ3 | AAA | 1/20/2017 | 0.3 |
| DNB BOLIGKREDITT AS SECURED LOCAL BND 144A | 25600WAD2 | AAA | 3/21/2018 | 5.6 |
| DUKE REALTY LP CORP BND | 26441YAM9 | BBB | 2/15/2017 | 0.3 |
| ENDURANCE SPECIALTY HLDGS LTD. CORP BND | 29267HAB5 | BBB+ | 10/15/2015 | 0.2 |
| FRANKLIN RESOURCES INC SENIOR CORP BND | 354613AH4 | AA- | 9/15/2017 | 2.0 |
| GENERAL ELECTRIC CAP CORP CORP BND | 36962G3H5 | AA+ | 9/15/2017 | 1.1 |
| GENERAL ELECTRIC CAP CORP CORP BND | 36962G4T8 | AA+ | 11/9/2015 | 0.5 |
| GENERAL ELECTRIC CAP CORP CORP BND MTN | 36962G5B6 | AA+ | 4/7/2014 | 1.5 |
| GENERAL ELECTRIC CAP CORP CORP BND MTN | 36962G5M2 | AA+ | 1/9/2015 | 1.4 |
| GENERAL ELECTRIC CAP CORP SECURED CORP BND | 36962G6M1 | AA+ | 12/11/2015 | 4.0 |
| GENERAL ELECTRIC CAP CORP SECURED CORP BND | 36962G6P4 | AA+ | 12/11/2019 | 0.2 |
| GENWORTH FINANCIAL INC SENIOR CORP BND | 372491AA8 | BBB- | 8/15/2023 | 0.2 |
| GMAC INTERNATIONAL FINANCE BV CORP BND | N3592XB90 | BB | 4/21/2015 | 2.9 |
| GOLDMAN SACHS GROUP INC CORP BND | 38141GFM1 | A- | 4/1/2018 | 4.0 |
| GOLDMAN SACHS GROUP INC SENIOR CORP BND MTN | 38141EB73 | A- | 11/15/2018 | 0.6 |
| GOLDMAN SACHS GROUP INC SENIOR CORP BND MTN | 38141EB81 | A- | 11/29/2023 | 3.6 |
| HARTFORD FINANCIAL SERVICES GR SENIOR CORP BND | 416518AA6 | BBB | 10/15/2017 | 0.2 |
| HCP SENIOR CORP BND | 421915EJ4 | BBB+ | 1/30/2017 | 0.4 |
| HEALTH CARE REIT INC SENIOR CORP BND | 42217KAZ9 | BBB | 3/15/2018 | 0.2 |
| HEALTH CARE REIT INC SENIOR CORP BND | 42217KBC9 | BBB | 1/15/2024 | 0.1 |
| HSBC BANK PLC CORP BND | G463KGAP0 | AA- | 1/28/2015 | 0.3 |
| HSBC BANK PLC CORP BND 144A | 44328MAB0 | AA- | 6/28/2015 | 0.2 |
| HSBC BANK PLC SENIOR CORP BND | G4637EFT7 | AA- | 6/28/2015 | 0.5 |
| ING BANK NV CORP BND 144A | 449786AN2 | A | 6/9/2014 | 1.0 |
| ING BANK NV CORP BND 144A | 449786AR3 | A | 9/25/2015 | 2.8 |
| ING BANK NV SENIOR CORP BND | N45780CR7 | A | 9/25/2015 | 1.0 |
| ING BANK NV SENIOR CORP BND 144A | 449786AX0 | A | 3/7/2016 | 0.7 |
| ING US INC SENIOR CORP BND | 45685EAB2 | BBB- | 7/15/2022 | 0.8 |
| JPMORGAN CHASE & CO CORP BND | 46625HHL7 | A | 4/23/2019 | 0.2 |
| JPMORGAN CHASE & CO CORP BND | 46625HHP8 | A | 1/20/2015 | 0.3 |
| JPMORGAN CHASE & CO CORP BND | 46625HHW3 | A | 1/15/2016 | 1.0 |

| description | security identifier | rating | maturity | estimated fair value ($m) |
|---|---|---|---|---|
| JPMORGAN CHASE & CO SENIOR CORP BND | 46623EJU4 | A | 2/26/2016 | 3.0 |
| JPMORGAN CHASE & CO SENIOR CORP BND | 46625HJS0 | A | 1/28/2019 | 1.5 |
| JPMORGAN CHASE & CO SENIOR CORP BND MTN | 46623EJR1 | A | 10/15/2015 | 1.2 |
| KEY BANK NATIONAL ASSOCIATION SENIOR CORP BND | 49327M2J2 | A- | 11/25/2016 | 1.7 |
| LA CAISSE CENTRALE DESJARDINS SECURED LOCAL BND 144A | 12800UAL4 | AAA | 3/6/2017 | 1.6 |
| LLOYDS TSB BANK PLC CORP BND MTN | G4719XSX3 | AAA | 4/6/2016 | 0.3 |
| LLOYDS TSB BANK PLC CORP BND MTN | XS0539845171 | A | 9/7/2015 | 0.1 |
| LLOYDS TSB BANK PLC SECURED CORP BND | G4719RAD9 | AAA | 3/17/2015 | 0.2 |
| MACQUARIE BANK LTD SENIOR CORP BND 144A MTN | 55608PAE4 | A | 3/24/2017 | 2.4 |
| MERRILL LYNCH & CO. INC. CORP BND | 59018YTZ4 | A- | 7/15/2014 | 0.9 |
| MORGAN STANLEY CORP BND | 61747YCF0 | A- | 5/13/2014 | 1.4 |
| MORGAN STANLEY CORP BND | 61747YCG8 | A- | 5/13/2019 | 0.6 |
| MORGAN STANLEY CORP BND | 61747YCJ2 | A- | 9/23/2019 | 0.2 |
| MORGAN STANLEY CORP BND | 61747YCM5 | A- | 1/26/2020 | 0.3 |
| MORGAN STANLEY CORP BND | 61747YDD4 | A- | 4/29/2016 | 0.5 |
| MORGAN STANLEY CORP BND MTN | 6174466Q7 | A- | 4/1/2018 | 4.7 |
| MORGAN STANLEY SENIOR CORP BND | 61746BDN3 | A- | 1/24/2019 | 3.4 |
| MPT OPT PARTNER CORP BND | 55342UAD6 | BB | 2/15/2022 | 0.1 |
| MUENCHENER HYPOTHEKENBK AG SECURED CORP BND EMTN | D55551LX7 | AAA | 7/13/2015 | 2.2 |
| NATIONAL AUSTRALIA BANK LTD CORP BND EMTN | Q6534X7A3 | AA- | 1/23/2015 | 0.7 |
| NATIONAL AUSTRALIA BANK LTD SENIOR CORP BND 144A | 6325C0CA7 | AA- | 4/11/2014 | 0.4 |
| NATIONAL AUSTRALIA BNK LIMITED SENIOR CORP BND | 6325C1BW8 | AA | 3/17/2017 | 1.4 |
| NATIONAL BK OF CANADA CORP BND 144A | 63307EAB3 | AAA | 10/19/2016 | 3.5 |
| NATIONWIDE BUILDING SOCIETY SECURED CORP BND EMTN | G63983M26 | AAA | 9/14/2015 | 0.2 |
| NORDEA BANK AB SENIOR CORP BND | 65557DAG6 | AA- | 4/4/2017 | 2.3 |
| NORDEA BANK AB SENIOR CORP BND | 65557HAC6 | AA- | 3/20/2015 | 2.3 |
| NORDEA BANK AB SENIOR CORP BND EMTN | XS0590179692 | AA- | 2/11/2016 | 0.2 |
| NORDEA BANK FINLAND PLC SECURED LOCAL BND EMTN | X5865HBP3 | AAA | 9/2/2016 | 0.4 |
| NORDEA EIENDOMSKREDITT AS CORP BND 144A | 65558AAA4 | AAA | 4/7/2014 | 7.3 |
| NY LIFE GLOBAL FUNDING CORP BND 144A | 64952WBB8 | AA+ | 4/4/2014 | 0.8 |
| NY LIFE GLOBAL FUNDING CORP BND 144A | 64952WBF9 | AA+ | 5/15/2017 | 2.5 |
| PNC BANK NA SENIOR CORP BND | 69349LAH1 | A | 1/28/2016 | 1.1 |
| PNC BANK NA SENIOR CORP BND | 69349LAP3 | A | 11/1/2016 | 0.6 |
| PNC FUNDING CORP - GTD CORP BND | 693476BH5 | A- | 2/8/2015 | 0.3 |
| RABOBANK NEDERLAND NV CORP BND | N72785AV5 | AA- | 4/21/2017 | 0.4 |
| RABOBANK NEDERLAND NV CORP BND MTN | 21685WBL0 | AA- | 10/13/2015 | 0.1 |
| RABOBANK NEDERLAND NV CORP BND MTN | N7277KAG6 | AA- | 9/10/2015 | 0.7 |
| RABOBANK NEDERLAND NV CORP BOND | 74977SCE0 | AA- | 3/11/2015 | 1.2 |
| RABOBANK NEDERLAND NV CORP LOCAL BND MTN | N727ACBD6 | AA- | 5/5/2016 | 0.3 |
| RABOBANK NEDERLAND NV SENIOR CORP BND | 21688AAA0 | AA- | 1/14/2019 | 0.2 |
| RABOBANK NEDERLAND NV SENIOR CORP BND | 74977EPZ0 | AA- | 3/19/2018 | 3.4 |
| REALTY INCOME CORP SENIOR CORP BND | 756109AM6 | BBB+ | 1/31/2018 | 0.6 |
| REGIONS FINANCIAL CORPORATION SENIOR CORP BND | 7591EPAJ9 | BBB- | 5/15/2018 | 0.2 |
| RETAIL OPPORTUNITY INVESTMENTS SENIOR CORP BND | 76132FAA5 | BBB- | 12/15/2023 | 0.1 |
| ROYAL BANK OF CANADA CORP BND | 78008K5X7 | AA- | 4/17/2014 | 2.6 |
| ROYAL BANK OF CANADA SECURED LOCAL BND | 78011DAC8 | AAA | 9/19/2017 | 2.5 |
| ROYAL BANK OF CANADA SECURED LOCAL BND | 78011DAF1 | AAA | 10/1/2018 | 3.1 |
| ROYAL BANK OF CANADA SENIOR CORP BND MTN | 78008SPH3 | AA- | 10/30/2015 | 0.3 |
| ROYAL BANK OF CANADA SENIOR CORP BND MTN | 78010UBZ9 | AA- | 9/9/2016 | 0.7 |
| ROYAL BANK OF CANADA SENIOR SECURED LOCAL BND | 78011DAD6 | AAA | 12/4/2015 | 0.6 |

| description | security identifier | rating | maturity | estimated fair value ($m) |
|---|---|---|---|---|
| ROYAL BANK OF SCOTLAND GRP PLC CORP BND 144A | 780097AS0 | BB | 12/31/2049 | 0.1 |
| ROYAL BANK OF SCOTLAND PLC CORP BND | 78009PCC3 | A- | 3/16/2016 | 1.1 |
| ROYAL BANK OF SCOTLAND PLC CORP BND | 78010XAE1 | A- | 8/24/2020 | 0.1 |
| ROYAL BANK OF SCOTLAND PLC SECURED LOCAL BND EMTN | G768JBCK4 | AAA | 9/8/2015 | 0.4 |
| ROYAL BANK OF SCOTLAND PLC SUB CORP BND EMTN | G7S86ZBZ9 | BBB- | 3/16/2022 | 0.5 |
| ROYAL BANK OF SCOTLAND PLC THE SENIOR CORP BND | 780099CC9 | BBB+ | 9/18/2015 | 0.1 |
| SANTANDER HOLDINGS USA INC CORP BND | 80282KAC0 | BBB | 8/27/2018 | 0.2 |
| SANTANDER HOLDINGS USA INC SENIOR CORP BND | 80282KAB2 | BBB | 9/24/2015 | 0.2 |
| SANTANDER UK PLC SUB BND CORP 144A | 80283LAA1 | BBB | 11/7/2023 | 0.3 |
| SIMON PROPERTY GROUP LP SENIOR CORP BND | 828807CJ4 | A | 9/15/2017 | 0.4 |
| SKANDINAVISKA ENSKILDA BANKEN SECURED LOCAL BND 144A | 83051GAA6 | AAA | 5/29/2018 | 2.8 |
| SKANDINAVISKA ENSKILDA BANKEN SENIOR CORP BND EMTN | W8180SLL0 | A+ | 9/1/2015 | 0.1 |
| SLM CORP CORP BND | 78442FEK0 | BBB- | 1/25/2016 | 1.7 |
| SOCIETE GENERALE SENIOR CORP BND MTN | 83368RAC6 | A | 10/12/2017 | 1.5 |
| SPAREBNK 1 BOLIG SECURED LOCAL BND 144A | 84650WAB2 | AAA | 5/27/2016 | 1.9 |
| SPAREBNK 1 BOLIG SECURED LOCAL BND 144A | 84650WAE6 | AAA | 11/15/2019 | 1.5 |
| STANDARD CHARTERED PLC SEN CORP BND 144A | 853254AH3 | A+ | 5/12/2014 | 1.3 |
| STANDARD CHARTERED PLC SENIOR CORP BND | G84228BD9 | A+ | 5/12/2016 | 0.9 |
| STATE STREET BANK AND TRUST CO CORP BND | 85744NAA9 | A+ | 1/15/2016 | 1.7 |
| SUMITOMO MITSUI BANKING CORP SENIOR CORP BND | 865622BG8 | A+ | 1/10/2019 | 1.8 |
| SUMITOMO MITSUI FIN GRP INC SUB CORP BND 144A | 86562MAA8 | BBB+ | 4/2/2024 | 0.3 |
| SVENSKA HANDELSBANKEN AB SENIOR CORP BND | 86960BAA0 | AA- | 7/12/2016 | 0.5 |
| SVENSKA HANDELSBANKEN AB SENIOR CORP BND | 86960BAD4 | AA- | 3/21/2016 | 1.7 |
| SVENSKA HANDELSBANKEN AB SENIOR CORP BND | 86960BAE2 | AA- | 1/25/2019 | 0.7 |
| SVENSKA HANDELSBANKEN AB SENIOR CORP BND | 86960BAF9 | AA- | 9/23/2016 | 2.6 |
| SVENSKA HANDELSBANKEN AB SENIOR CORP BND | W912B3AB8 | AA- | 2/16/2016 | 0.3 |
| SVENSKA HANDELSBANKEN AB SENIOR CORP BND EMTN | W90938AT3 | AA- | 7/6/2015 | 0.3 |
| SWEDBANK HYPOTEK AB SENIOR CORP BND 144A | 87020LAD8 | AAA | 4/5/2017 | 0.9 |
| TORONTO-DOMINION BANK/THE CORP BND 144A | 891145LV4 | AAA | 7/29/2015 | 4.6 |
| TORONTO-DOMINION BANK/THE CORP BND EMTN | C89117AE2 | AA- | 5/14/2015 | 0.1 |
| TORONTO-DOMINION BANK/THE SECURED LOCAL BND 144A | 891145TN4 | AAA | 3/13/2017 | 4.2 |
| TORONTO-DOMINION BANK/THE SENIOR CORP BND MTN | 89114QAL2 | AA- | 9/9/2016 | 0.2 |
| UBS AG CORP BND | 90261XEM0 | A | 12/20/2017 | 0.2 |
| UBS AG, LONDON BRANCH LOCAL BND 144A | 90349CAA2 | AAA | 3/30/2017 | 0.9 |
| UBS AG, LONDON BRANCH LOCAL BOND EMTN | XS0632934583 | AAA | 6/6/2016 | 0.4 |
| UBS AG, LONDON BRANCH SECURED CORP BND | XS0908533929 | AAA | 3/24/2016 | 3.0 |
| UBS AG, LONDON BRANCH SECURED CORP BND | G9167BBA5 | AAA | 1/23/2015 | 0.6 |
| UNION BANK NA CORP BND | 90520EAD3 | A+ | 6/6/2014 | 1.1 |
| UNION BANK NA SENIOR CORP BND | 90521APH5 | A+ | 9/26/2016 | 2.0 |
| UNITEDHEALTH GROUP INCORPORATE SENIOR CORP BND | 91324PBY7 | A | 10/15/2017 | 1.0 |
| US BANCORP CORP BND | 91159HGT1 | A+ | 11/20/2014 | 1.4 |
| US BANCORP SENIOR CORP BND MTN | 91159HHF0 | A+ | 11/15/2018 | 0.3 |
| US BANK NA/CINCINNATI OH SENIOR CORP BND | 90331HMC4 | AA- | 1/30/2017 | 1.5 |
| USAA CAPITAL CORP CORP BND 144A | 90327QCV9 | AA+ | 9/30/2014 | 1.3 |
| VENTAS REALTY LP/CAP CRP SENIOR CORP BND | 92277GAA5 | BBB+ | 9/26/2016 | 0.9 |
| VESEY STREET INVESTMENT TRUST CORP BND | 925369AA8 | A- | 9/1/2016 | 2.4 |
| WEA FINANCE LLC CORP BND 144A | 92924SAB4 | A- | 10/1/2016 | 0.5 |
| WELLS FARGO & COMPANY SENIOR CORP BND | 949746NX5 | A+ | 12/11/2017 | 0.5 |
| WELLS FARGO & COMPANY SENIOR CORP BND | 94974BEZ9 | A+ | 12/15/2016 | 0.5 |
| WELLS FARGO & COMPANY SENIOR CORP BND | 94974BFE5 | A+ | 7/1/2015 | 1.3 |

| description | security identifier | rating | maturity | estimated fair value ($m) |
|---|---|---|---|---|
| WESTPAC BANKING CORP CORP BND | 961214BH5 | AA- | 2/27/2015 | 0.1 |
| WESTPAC BANKING CORP SECURED LOCAL BND | Q9T419JR5 | AAA | 2/16/2016 | 0.4 |
| WESTPAC BANKING CORP SENIOR CORP BND | 961214BW2 | AA- | 9/25/2015 | 3.2 |
| WESTPAC BANKING CORP SENIOR CORP BND | 961214CC5 | AA- | 7/30/2018 | 0.4 |
| WESTPAC BANKING CORP SENIOR CORP BND EMTN | Q9747QBH5 | AA- | 9/22/2016 | 0.4 |
| WESTPAC BANKING CORP SENIOR LOCAL BND | 96122XAB4 | AAA | 7/17/2015 | 0.7 |
| ZFS FN USA TR II CORP BND 144A | 98876YAA8 | A | 12/15/2065 | 0.5 |
| | | | | 288.6 |
| **corporate bonds - utilities** | | | | |
| ALABAMA POWER COMPANY SENIOR CORP BND | 010392FH6 | A | 10/15/2015 | 2.0 |
| APPALACHIAN POWER CO CORP BND | 037735CQ8 | BBB | 5/24/2015 | 0.3 |
| COMMONWEALTH EDISON COMPANY SECURED CORP BND | 202795HX1 | A- | 9/1/2016 | 0.1 |
| CONSOLIDATED NATURAL GAS CO CORP BND | 209615CA9 | BBB+ | 12/1/2014 | 2.4 |
| DAYTON POWER AND LIGHT COMPANY SENIOR CORP BND 144A | 240019BR9 | BBB- | 9/15/2016 | 0.4 |
| E.ON INTERNATIONAL FINANCE BV SENIOR CORP BND EMTN | XS0385754733 | A- | 9/8/2015 | 0.4 |
| ENBRIDGE INC SENIOR CORP BND | 29250NAG0 | A- | 10/1/2016 | 1.3 |
| ENEL FINANCE INTERNATIONAL NV CORP BND 144A | 29268BAD3 | BBB | 10/7/2014 | 1.2 |
| ENERGY TRANSFER PARTNERS LP CORP BND | 29273RAB5 | BBB- | 2/1/2015 | 0.3 |
| ENTERGY LOUISIANA INC. CORP BND | 29364WAP3 | A- | 12/15/2014 | 0.6 |
| ENTERPRISE PRODUCTS OPERATING SENIOR CORP BND | 29379VAX1 | BBB+ | 8/13/2015 | 0.6 |
| GDF SUEZ LOCAL BND EMTN | F42768AY1 | A | 2/23/2015 | 0.5 |
| GEORGIA POWER COMPANY CORP BND | 373334JV4 | A | 4/15/2016 | 0.1 |
| GEORGIA POWER COMPANY SENIOR CORP BND | 373334JY8 | A | 8/10/2015 | 0.4 |
| IBERDROLA FINANCE IRELAND LTD CORP BND 144A | 45074GAA8 | BBB | 9/11/2014 | 1.2 |
| KENTUCKY UTILITIES COMPANY CORP BND | 491674BC0 | A- | 11/1/2015 | 0.5 |
| KINDER MORGAN ENERGY PARTNERS SENIOR CORP BND | 494550BR6 | BBB | 2/1/2019 | 0.3 |
| KINDER MORGAN ENERGY PARTNERS SENIOR CORP BND | 494550BT2 | BBB | 3/1/2021 | 0.7 |
| LOUISVILLE GAS & ELEC CO CORP BND | 546676AS6 | A- | 11/15/2015 | 1.2 |
| MIDAMERICAN ENERGY CO CORP BND | 595620AG0 | A | 7/15/2017 | 4.3 |
| MIDAMERICAN ENERGY HOLDINGS CO SENIOR CORP BND 144A | 59562VAZ0 | BBB+ | 5/15/2017 | 1.2 |
| MIDAMERICAN ENERGY HOLDINGS CO SENIOR CORP BND 144A | 59562VBB2 | BBB+ | 11/15/2023 | 0.2 |
| NATIONAL RURAL UTILITIES COOP SECURED CORP BND | 637432MW2 | A+ | 1/27/2017 | 0.6 |
| NEXTERA ENERGY CAPITAL HOLDING SENIOR CORP BND | 65339KAC4 | BBB+ | 6/1/2014 | 1.1 |
| NEXTERA ENERGY CAPITAL HOLDING SENIOR CORP BND | 65339KAF7 | BBB+ | 6/1/2015 | 0.7 |
| ONEOK PARTNERS LP CORP BND | 68268NAF0 | BBB | 2/1/2016 | 0.3 |
| PG&E CORP CORP BND | 69331CAE8 | BBB- | 4/1/2014 | 0.4 |
| PUBLIC SERVICE ELECTRIC AND GA CORP BND MTN | 74456QAN6 | A | 8/15/2014 | 1.0 |
| RWE FIN BV LOCAL BND | XS0412842428 | BBB+ | 2/10/2015 | 0.4 |
| SPECTRA ENERGY PARTNERS LP SENIOR CORP BND | 84756NAC3 | BBB | 9/25/2018 | 0.2 |
| TENNESSEE GAS PIPELINE CO LLC CORP BND | 880451AY5 | BBB | 2/1/2016 | 0.8 |
| TRANS-CANADA PIPELINES SENIOR CORP BND | 893526DL4 | A- | 3/2/2015 | 1.7 |
| TRANS-CANADA PIPELINES SENIOR CORP BND | 89352HAH2 | A- | 1/15/2016 | 2.7 |
| TRANS-CANADA PIPELINES SENIOR CORP BND | 89352HAJ8 | A- | 6/30/2016 | 3.0 |
| WESTERN GAS PARTNERS LP SENIOR CORP BND | 958254AC8 | BBB- | 8/15/2018 | 1.1 |
| WILLIAMS PARTNERS LP CORP BND | 96950HAD2 | BBB | 2/1/2017 | 0.4 |
| | | | | 34.6 |

| description | security identifier | rating | maturity | estimated fair value ($m) |
|---|---|---|---|---|
| **corporate bonds - supranationals** | | | | |
| EUROPEAN BK RECONSTR AND DEVLP SENIOR CORP BND MTN | 29874QBU7 | AAA | 4/20/2015 | 3.0 |
| EUROPEAN INVESTMENT BANK CORP BND | 298785FB7 | AAA | 1/15/2015 | 0.6 |
| INTER-AMERICAN DEV BANK CORP BND | 45818WAE6 | AAA | 5/20/2014 | 0.9 |
| INTERNATIONAL FINANCE FACILITY SENIOR CORP BND 144A MTN | 45951B2A6 | AA | 7/5/2016 | 1.6 |
| INTL BANK FOR RECONSTRUCTION A CORP BND EMTN | U9871EHT3 | AAA | 6/7/2021 | 0.2 |
| NORTH AMERICAN DEVELOPMENT BAN SENIOR CORP BND | 656836AD5 | AA+ | 10/10/2018 | 0.9 |
| | | | | 7.2 |
| **fixed income - at FVTPL** | | | | |
| LLOYDS TSB BANK PLC SENIOR CORP BND EMTN | G4S15PKE1 | A- | 11/9/2015 | 30.1 |
| | | | | 30.1 |
| **total fixed income** | | | | **1,947.6** |

Primary rating source is S&P. If it is not available, the S&P equivalent rating of other nationally recognised rating agencies is used.

**Lancashire Holdings Limited Consolidated**
**supplemental investment holdings report - equities**
**31 march 2014**
**(unaudited)**

| description | security identifier | estimated fair value ($m) |
|---|---|---|
| ASHTEAD GROUP PLC # GB0000536739 | S00536730 | 0.2 |
| ASTRAZENECA PLC ASTRAZENECA PLC | S09895293 | 0.3 |
| AVIVA PLC # GB0002162385 | S02162386 | 0.5 |
| BABCOCK INTERNATIONAL GROUP PL | S09697038 | 0.5 |
| BAE SYSTEMS PLC # GB0002634946 | S02634947 | 0.3 |
| BG GROUP # GB0008762899 | S08762890 | 0.3 |
| BLACKROCK WORLD MINING TRUST P CLOSED END FUND | S05774856 | 0.1 |
| BLUECREST ALLBLUE FUND LTD CLOSED END FUND | SB13YVW41 | 0.3 |
| BLUECREST BLUE TREND LTD | SB7MSX900 | 0.2 |
| BP PLC #GB0007980591 | S07980592 | 0.4 |
| BRITISH AMER TOBACCO PLC #GB0002875804 | S02875805 | 0.3 |
| BRITISH TELECOM PLC # GB0030913577 | S30913578 | 0.6 |
| CQS DIVERSIFIED FUND LTD CLOSED END FUND | SB5B3RG73 | 0.2 |
| DORIC NIMROD AIR THREE LTD # GG00B92LHN58 | SB92LHN57 | 0.1 |
| ENERGY SELECT SECTOR SPDR FUND | 81369Y506 | 0.2 |
| EPE SPECIAL OPPORTUNITIES PLC | B4JV7H7 | 0.6 |
| FINSBURY WW PHARMA TRST PLCC CLOSED END FUND | S03385309 | 0.5 |
| GLAXOSMITHKLINE PLC #GB0009252882 | S09252883 | 0.5 |
| GOLD BULLION SECURITIES LT GOLD BULLION SECURITIES LTD | SB291NZ30 | 0.6 |
| GOLDEN PROSPECT PRECIOUS METAL # GG00B1G9T992 | SB1G9T990 | 0.1 |
| GOOGLE | 38259P508 | 0.3 |
| HSBC HOLDINGS PLC # GB0005405286 | S05405287 | 0.4 |
| HSBC INFRASTRUCTURE CO. LTD. CLOSED END FUND | SB0T4LH62 | 0.4 |
| IMPERIAL TOBACCO GRP PLC # GB0004544929 | S04544920 | 0.2 |
| INTERNATIONAL PUBLIC PARTNERSH # GB00B188SR50 | SB188SR59 | 0.3 |
| ISAHRES PLC - ISHARES FTSE 100 # IE0005042456 | S05042452 | 0.3 |
| ISHARES - ISHARES FTSE 250 # IE00B00FV128 | SB00FV127 | 0.3 |
| J SAINSBURY PLC #GB00B019KW72 | SB019KW71 | 0.3 |
| JOHN LAING INFRASTRUCTURE FUND CLOSED END FUND | B4ZWPH0 | 0.5 |
| LLOYDS TSB GROUP PLC # GB0008706128 | S08706129 | 0.2 |
| MICRO FOCUS INTERNATIONAL PLC #GB00BCZM1F64 | SBCZM1F61 | 0.2 |
| MICROSOFT CORP | 594918104 | 0.2 |
| NB GLOBAL FLOATING RATE INCOME | B3KX4Q3 | 0.3 |
| RIO TINTO PLC # GB0007188757 | S07188758 | 0.3 |
| ROCHE HOLDING AG # CH0012032048 | S71103881 | 0.3 |
| ROYAL DUTCH SHELL PLC # GB00B03MM408 | SB03MM404 | 0.3 |
| SCHLUMBERGER LTD | 806857108 | 0.2 |

**Lancashire Holdings Limited Consolidated**
**supplemental investment holdings report - equities**
**31 march 2014**
**(unaudited)**

| description | security identifier | estimated fair value ($m) |
|---|---|---|
| SCHRODER JAPAN GROWTH FUND PLC CLOSED END FUND | S08022840 | 0.3 |
| SMITHS GRP PLC # GB00B1WY2338 | SB1WY2335 | 0.4 |
| SPDR S&P METALS & MINING ETF SPDR S&P OIL & GAS EQUIPMENT & | 78464A748 | 0.1 |
| SSE PLC #GB0007908733 | S07908734 | 0.2 |
| STANDARD CHARTERED PLC # GB0004082847 | S04082848 | 0.2 |
| TESCO PLC # GB0008847096 | S08847097 | 0.2 |
| TULLETT PREBON PLC # GB00B1H0DZ51 | SB1H0DZ51 | 0.1 |
| TWENTYFOUR INCOME FUND LTD CLOSED END FUND | SB90J5Z99 | 0.3 |
| UNILEVER PLC # GB00B10RZP78 | SB10RZP77 | 0.4 |
| UNITED UTILITIES # GB00B39J2M42 | SB39J2M48 | 0.3 |
| VERIZON COMMUNICATIONS INC | S00895607 | 0.2 |
| VODAFONE GROUP PLC # GB00BH4HKS39 | SBH4HKS32 | 0.3 |
| WAL-MART STORES INC | 931142103 | 0.1 |
| WM MORRISON SUPERMARKETS PLC #GB0006043169 | S06043160 | 0.2 |
| WPP GROUP PLC # JE00B8KF9B49 | SB8KF9B49 | 0.3 |
| **total equities** | | 15.4 |