Lancashire Holdings Limited Consolidated
supplemental investment holdings report - fixed income
30 june 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
ASIAN DEVELOPMENT BANK CORP BND MTN	Y0338TDY5	AAA	12/10/2014	1.1
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
BAYERISCHE LANDESBANK CORP BND EMTN	D0R42AAF1	AAA	10/23/2014	4.0
BMW FIN N.V. LOCAL BND	N1420MHV1	A+	9/17/2014	0.4
BP CAPITAL MARKETS PLC CORP BND	XS0547937408	A	10/7/2014	0.3
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	0.5
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
CEZ A.S. SENIOR CORP BND	X1169KAE4	A-	7/18/2014	0.3
CITIGROUP INC CORP BND	172967CQ2	BBB+	9/15/2014	2.4
COMMONWEALTH BANK AUSTRALIA CORP BND MTN	2027A1DH7	AA-	10/15/2014	0.6
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 SENIOR CORP BND	298785FR2	AAA	8/15/2014	1.5
HSBC BANK PLC CORP BND	G4637EFV2	AAA	7/7/2014	3.0
INTERNATIONAL BUSINESS MACHINE CORP BND	459200GZ8	AA-	10/31/2014	0.3
LINDE FINANCE BV SENIOR CORP BND EMTN	N52667FW2	A+	11/13/2014	1.1
MERCK & CO INCCORP BND	806605AK7	AA	10/1/2014	0.2
NATIONAL AUSTRALIA BANK LTD CORP BND EMTN	Q6534X7A3	AA-	1/23/2015	0.1
NATIONAL AUSTRALIA BANK LTD SENIOR CORP BND EMTN	6325C1BM0	AA-	7/25/2014	1.4
NEDERLANDSE WATERSCHAPSBANK NV SENIOR CORP BND EMTN	N9638CAY5	AA+	10/20/2014	1.0
NORTH RHINE-WESTPHALIA (STATE SENIOR CORP BND EMTN	D5661PBB4	AA-	9/17/2014	1.5
SANOFI SACORP BND	801060AA2	AA	9/30/2014	0.4
STADSHYPOTEK ABSECURED CORP BND	W86201LP8	AAA	10/1/2014	0.5
SVENSK EXPORTKREDIT AB SENIOR CORP BND	00254EJE3	AA+	9/16/2014	3.4
TESCO PLC SENIOR CORP BND	G87623JG3	BBB+	12/5/2014	2.1
TORONTO-DOMINION BANK/THECORP BND	C8888MBJ6	AAA	9/12/2014	3.0
UNITED KINGDOM GILT GOVT BND	G92450NU8	AAA	9/7/2014	1.7
UNITED STATES TREASURY GOVT BND	912828CT5	AA+	8/15/2014	14.1
UNITED STATES TREASURY GOVT BND	912828DC1	AA+	11/15/2014	4.1
UNITED STATES TREASURY GOVT BND	912828TU4	AA+	10/31/2014	0.7
UNITED STATES TREASURY TBILL CASH	912796BT5	AAA	7/24/2014	20.0
UNITED STATES TREASURY TBILL CASH	912796BX6	AAA	8/21/2014	7.0
UNITED STATES TREASURY TBILL CASH	912796CF4	AAA	10/16/2014	3.0
UNITED STATES TREASURY TBILL CASH	912796DB2	AAA	12/11/2014	0.3
UNITED STATES TREASURY TBILL CASH	912796DG1	AAA	2/5/2015	7.6
UNITED STATES TREASURY TBILL CASH	912796DJ5	AAA	7/17/2014	2.0
UNITED STATES TREASURY TBILL CASH	912796DL0	AAA	8/7/2014	27.2
UNITED STATES TREASURY TBILL CASH	912796DP1	AAA	3/5/2015	28.6
UNITED STATES TREASURY TBILL CASH	912796EE5	AAA	11/20/2014	0.6
UNITED STATES TREASURY TBILL CASH	912796EL9	AAA	12/26/2014	1.3
				158.2

description	security identifier	rating	maturity	estimated fair value ($m)
fixed income funds				
OVERSEAS DEPOSITS - LLOYDS	Various	AA	Various	20.9
U.S treasuries				
UNITED STATES TREASURY GOVT BND	912810RD2	AA+	11/15/2043	0.1
UNITED STATES TREASURY GOVT BND	912810RG5	AA+	5/15/2044	0.1
UNITED STATES TREASURY GOVT BND	912828A75	AA+	12/31/2018	6.4
UNITED STATES TREASURY GOVT BND	912828B33	AA+	1/31/2019	21.5
UNITED STATES TREASURY GOVT BND	912828B41	AA+	1/31/2016	3.8
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	23.7
UNITED STATES TREASURY GOVT BND	912828C32	AA+	3/15/2017	0.3
UNITED STATES TREASURY GOVT BND	912828C40	AA+	3/31/2016	46.5
UNITED STATES TREASURY GOVT BND	912828C65	AA+	3/31/2019	8.5
UNITED STATES TREASURY GOVT BND	912828C73	AA+	4/15/2017	16.4
UNITED STATES TREASURY GOVT BND	912828C81	AA+	4/30/2016	60.0
UNITED STATES TREASURY GOVT BND	912828D23	AA+	4/30/2019	6.1
UNITED STATES TREASURY GOVT BND	912828PJ3	AA+	11/30/2015	4.1
UNITED STATES TREASURY GOVT BND	912828RQ5	AA+	11/15/2014	1.3
UNITED STATES TREASURY GOVT BND	912828RV4	AA+	12/15/2014	3.6
UNITED STATES TREASURY GOVT BND	912828SE1	AA+	2/15/2015	23.6
UNITED STATES TREASURY GOVT BND	912828SY7	AA+	5/31/2017	4.2
UNITED STATES TREASURY GOVT BND	912828TK6	AA+	8/15/2015	3.6
UNITED STATES TREASURY GOVT BND	912828TP5	AA+	9/15/2015	12.0
UNITED STATES TREASURY GOVT BND	912828TX8	AA+	11/15/2015	2.2
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	1.9
UNITED STATES TREASURY GOVT BND	912828VC1	AA+	5/15/2016	2.9
UNITED STATES TREASURY GOVT BND	912828VE7	AA+	5/31/2018	0.7
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	3.0
UNITED STATES TREASURY GOVT BND	912828VS6	AA+	8/15/2023	0.4
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	0.5
UNITED STATES TREASURY GOVT BND	912828WG1	AA+	4/30/2021	14.3
UNITED STATES TREASURY GOVT BND	912828WJ5	AA+	5/15/2024	4.7
UNITED STATES TREASURY GOVT BND	912828WL0	AA+	5/31/2019	4.4
UNITED STATES TREASURY GOVT BND	912828WM8	AA+	5/31/2016	2.9
UNITED STATES TREASURY GOVT BND	912828WP1	AA+	6/15/2017	33.1
UNITED STATES TREASURY GOVT BND	912828WR7	AA+	6/30/2021	0.1
UNITED STATES TREASURY GOVT IBND	912828UH1	AA+	1/15/2023	8.1
UNITED STATES TREASURY SENIOR GOVT BND	912828PS3	AA+	1/31/2016	9.7
				370.1

description	security identifier	rating	maturity	estimated fair value ($m)
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	0.2
ALBERTA PROVINCE OF LOCAL BND	013051DF1	AAA	6/15/2017	0.8
ALBERTA PROVINCE OF LOCAL BND 144A	01306GAA1	AAA	6/21/2017	0.6
AUSTRALIA COMMONWEALTH OFGOVT BND	Q0819ACW8	AAA	5/15/2021	10.9
BANK NEDERLANDSE GEMEENTEN SENIOR CORP BND	XS0970456744	AA+	9/12/2016	1.2
BANK NEDERLANDSE GEMEENTEN SENIOR LOCAL BND	N6520WPE6	AA+	6/28/2016	1.2
BANK NEDERLANDSE GEMEENTEN UNSEC CORP BND 144A	62944BAH7	AA+	3/23/2015	0.5
CAISSE D'AMORT DETTE SOCIALE SENIOR CORP BND	F13879AA3	AA+	7/6/2015	1.7
CAISSE D'AMORT DETTE SOCIALE SENIOR CORP BND	XS0972038227	AA+	9/19/2016	0.9
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	0.9
CANADA GOVERNMENT GOVT BND	135087A38	AAA	8/1/2015	2.2
CANADA GOVERNMENT GOVT BND	135087A79	AAA	2/1/2016	2.6
CANADA GOVERNMENT GOVT BND	135087A95	AAA	5/1/2015	1.6
CANADA GOVERNMENT GOVT BND	135087B29	AAA	8/1/2016	2.4
CANADA GOVERNMENT GOVT BND	135087B60	AAA	2/1/2017	2.7
CANADA GOVERNMENT GOVT BND	135087ZX5	AAA	2/1/2015	1.9
CANADA HOUSING TRUST LOCAL BND	13509PCQ4	AAA	12/15/2015	0.6
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 LOCAL BND 144A	13509PCZ4	AAA	12/15/2016	1.5
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	8.2
CEZ A.S. SENIOR CORP BND	XS0630397213	A-	5/27/2016	0.2
CNOOC CURTIS FUNDING NO 1 PTY SENIOR CORP BND 144A	12626HAA9	AA-	10/3/2023	0.3
CNOOC NEXEN FINANCE 2014 ULC SENIOR CORP BND	12591DAA9	AA-	4/30/2017	1.2
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
ECOPETROL SACORP BND	279158AB5	BBB	7/23/2019	1.0
ELECTRICITE DE FRANCE SACORP 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 SACORP BND	L4191BAY9	BBB-	4/23/2019	1.1
GAZ CAPITAL SACORP BND 144A	368266AF9	BBB-	3/7/2022	0.6
GAZ CAPITAL SACORP BND 144A	368287AE8	BBB-	4/11/2018	1.1
IPIC GMTN LTD CORP BND MTN	G4936XAB7	AA	11/15/2015	1.0
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
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	D4085MUD7	AAA	12/15/2015	1.0
KREDITANSTALT FUER WIEDERAUFBA SENIOR LOCAL BND EMTN	DE000A1MBCB3	AAA	7/25/2016	1.5
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	0.7
MEXICAN BONOS CORP BND	91086QAY4	BBB+	1/15/2020	3.7

description	security identifier	rating	maturity	estimated fair value ($m)
NEDERLANDSE WATERSCHAPS BANK NV CORP BND EMTN	N6S779BG4	AA+	3/29/2016	0.6
NEDERLANDSE WATERSCHAPS BANK NV SENIOR CORP BND	63983UAB8	AA+	6/16/2016	1.0
NEDERLANDSE WATERSCHAPS BANK NV SENIOR CORP BND EMTN	N9645NAB2	AA+	1/19/2016	1.2
NETHERLANDS KINGDOM OF SENIOR GOVT BND	N8T182DA7	AA+	9/12/2015	1.2
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
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	0.5
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	1.5
PETROLEOS MEXICANOS CORP BND	71654QAX0	BBB+	1/21/2021	0.1
QATAR DIAR FINCORP BND GOVT GAU 144A	74733WAB4	AA	7/21/2020	0.9
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	0.3
RTE EDF TRANSPORT SA SENIOR LOCAL BND EMTN	FR0010369587	A+	9/27/2016	0.2
RUSSIAN RAILWAYSCORP BND EMTN	X7435KAS8	BBB-	4/3/2017	0.8
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	0.3
UNION NATIONALE POUR L'EMPLOI LOCAL BND	F961A7AN0	AA	4/29/2016	1.2
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
				100.3
U.S municipal bonds				
ARIZONA ST TRANSN BRD MUNITAX BND REV	040654UZ6	AA+	7/1/2018	2.0
CALIFORNIA STMUNI BND GO	13063BFV9	A	3/1/2036	1.9
CALIFORNIA STMUNI 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 STMUNI BND GO	4521518V8	A-	1/1/2015	1.6
JOBSOHIO BEVERAGE SYS STWD LIQ MUNITAX BND REV	47770VAR1	AA	1/1/2017	1.5
NEW YORK N YMUNI BND GO	64966B3L5	AA+	1/15/2016	2.0
PASADENA CALIF PENSION OBLIG MUNITAX BND REV	70227RAA8	AA+	5/15/2015	0.5
TEXAS ST MUNITAX BND GO	882723DL0	AAA	6/1/2018	2.1
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	27.1
FNMA AGENCY BND	3135G0ZA4	AA+	2/19/2019	12.4
FNMA UNSEC AGENCY BND	3135G0PX5	AA+	10/10/2024	2.1
	3135G0XP3	AA+	7/5/2016	0.2
				42.5

description	security identifier	rating	maturity	estimated fair value ($m)
asset backed securities				
ACCESS GROUP INC ACCSS_05-2ABS 05-2	00432CCM1	AA+	11/22/2024	0.4
ACIS_13-1ABS 13-1	00089RAA2	AAA	10/14/2022	0.7
ACIS_13ABS 13 144A	00089KAB5	AAA	4/18/2024	1.2
ACIS_14-4AABS _14-4A-A 144A	00100VAC4	AAA	5/1/2026	3.0
AEP TEXAS CENTRAL COABS 06-A A4	00110AAD6	AAA	1/1/2020	3.2
ALFT _12-1AABS 12-1A 144A	00400VAA5	AAA	12/27/2022	0.7
ALLYA_13-2ABS 13-2 A3	02006MAC5	AAA	1/15/2018	0.4
ALM_12-5AABS 12-5A A1R 144A	020056AJ6	AAA	2/13/2023	2.7
AMERICAN EXPRESS CREDIT ACCOUNABS_11-1 A	02582JFX3	AAA	4/17/2017	2.4
AMXCA_13-3ABS_13-3 A	02582JGJ3	AAA	5/15/2019	0.6
AMXCA_14-2ABS _14-2-A	02582JGS3	AAA	1/15/2020	0.5
AMXCA-12ABS_	02582JGD6	AAA	3/15/2018	0.2
ANCHC_14-4AABS _14-4A-A1A 144A	033287AA1	AAA	7/28/2026	2.8
ARESABS 07-12A 144A	04012VAA7	AAA	11/25/2020	2.1
BAYV_06-DABS 06-D-1A2	07325HAC9	A+	12/28/2036	0.2
BCARD_11-4XABS 11-4X	G4122RAP3	AAA	9/15/2016	1.0
BCARD_12-4XBCARD_12-4X	G4122RAU2	AAA	6/15/2017	1.5
BLACK DIAMOND CLO LTD BLACK_06ABS 06-1A	09202XAA2	AA+	4/29/2019	2.0
BMWLT_13-1ABS 13-1 144A	09657YAB8	AAA	1/20/2015	0.2
BMWOT_13-AABS 13-A A3	05578XAC2	AAA	11/27/2017	1.0
BRAZOS HIGHER EDUCATION AUTHORABS 11-1 A2	10620NCG1	AAA	2/25/2030	2.7
BRAZOS HIGHER EDUCATION AUTHORABS 11-2 A2	10620NCK2	AAA	7/25/2029	1.8
CAR_12-F1FABS 12-F1F	Z9195VUA5	AAA	9/25/2021	0.3
CAR_12-F1VABS 12-F1V	Z91AEGBH1	AAA	2/25/2024	0.2
CCCIT_13-A6ABS 13-A6 A6	17305EFE0	AAA	9/7/2018	0.3
CCCIT_13-A7ABS 13-A7 A7	17305EFF7	AAA	9/10/2020	1.4
CCCIT_14-A2ABS_14-A2 A2	17305EFN0	AAA	2/22/2019	2.9
CCCITABS 13-A3 A3	17305EFC4	AAA	7/23/2018	2.5
CHAIT_07-A2ABS 07-A2 A2	161571BQ6	AAA	4/15/2019	1.0
CHAIT_12-A5ABS_12-A5 A5	161571FL3	AAA	8/15/2017	1.5
CHAIT_13-A2ABS 13-A2	161571FV1	AAA	2/15/2017	1.5
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_14-1AABS_14-1A A1 144A	12627UAA9	AAA	4/20/2023	2.8
COLLE_04-1ABS_05-1 A4	194262CK5	AA+	4/25/2027	2.0
COMET_13-A1ABS 13-A1	14041NEK3	AAA	11/15/2018	1.1
COMET_13-A3-A3ABS 13-A3-A3	14041NEM9	AAA	9/16/2019	1.4
COMET_14-A2ABS _14-A2-A2	14041NEP2	AAA	1/15/2020	1.6
DCENT_13-A5ABS 13-A5 A5	254683BE4	AAA	4/15/2019	2.4
DISCOVER CARD MASTER TRUST DCEABS_13-A2	254683BA2	AAA	8/15/2018	1.4
DRYD_05-10EXABS 05-10EX	CMPC80016	AA+	1/25/2022	0.2
DRYD_06-16AABS 06-16A 144A	26248PAA9	AAA	10/20/2020	0.6
DUANE STREET CLO DUANE_06-3AABS 06-3A 144A	26358BAA6	AAA	1/11/2021	0.7
ECAR_12-1ABS_12-1 A	L2R424AA3	AAA	7/18/2020	0.9
ECAR_14-1ABS 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
EDUSA_14-2ABS_14-2 A 144A	28137TAA1	AAA	5/25/2039	6.1
ELAB_12-1ABS 12-1	28140DAA1	AA+	6/25/2022	0.6
FORDF_13-1ABS 13-1	34528QCE2	AAA	1/15/2018	4.7

description	security identifier	rating	maturity	estimated fair value ($m)
FORDO_13-BABS_13-B A3	34530EAC1	AAA	10/15/2017	0.4
FORDO_13-CABS 13-C A2	34530DAB5	AAA	4/15/2016	0.1
FORDO_13-DABS 13-D A3	34530GAD4	AAA	4/15/2018	0.4
FORDO_14-BABS _14-B-A3	34530KAB9	AAA	10/15/2018	1.5
FRS LLC FRS _13-1AABS 13-1A A1 144A	30291DAA4	A	4/15/2043	2.1
GALL_14-1AABS_14-1A A 144A	363637AB5	AAA	7/15/2023	0.8
GCO EDUCATION LOAN FUNDING TRUABS 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	1.1
GLDR_13-AABS_13-A A	Z91GQTP74	AAA	10/20/2021	0.5
GLOBAL DRIVE GLDR_14-AABS_14-A A	Z91K3SSU8	AAA	4/20/2022	0.4
GLOBAL DRIVEABS 11-AX A	N3694AAA5	AAA	4/20/2019	0.1
HAROT_13-4ABS 13-4	43814FAC6	AAA	9/18/2017	0.2
HAROTABS_14-2-A3	43814GAC4	AAA	3/19/2018	2.2
HART_13-AABS 13-A	44890JAB5	AAA	12/15/2015	0.1
HART_14-AABS 14-A A3	44890RAC5	AAA	7/16/2018	1.0
HFCHCABS_06-2 A1	40430YAA9	AAA	3/20/2036	0.2
HLDN_14-2AABS 14-2A A 144A	43132QAA1	AAA	7/19/2026	4.3
HOLMES MASTER ISSUER PLCABS 11-3X-A2	XS0679914860	AAA	10/15/2054	0.3
HSAME_06-IIXABS 06-IIX A1	N39162AG2	AA	1/25/2023	3.5
HYDE PARK CDOABS 1X	N43962AE4	AAA	6/14/2022	0.1
HYUNDAI AUTO RECEIVABLES TRUSTABS _14-B-A3	44890UAC8	AAA	12/17/2018	1.8
ING INVESTMENT MANAGEMENT ING IABS_06-3A A1 144A	44983KAA2	AAA	12/13/2020	0.9
INWD_06-1AABS 06-1A 144A	46186GAA1	AAA	1/20/2021	0.6
JERSEY STREET CLO LTD JERSY_06ABS 06-1A A 144A	476759AA3	AAA	10/20/2018	0.6
KIMI_2013-1ABS_13-1 A	XS0973934192	AAA	5/25/2021	0.1
LIGHP_06-1XABS 06-1X	CMCD15014	AAA	1/31/2022	0.4
MBART_13-1ABS 13-1 A2	58768WAB5	AAA	3/15/2016	0.5
MCLO-05_2AABS 2A	565764AC1	AAA	12/20/2019	0.3
MDPK_11-7AABS _11-7A-A 144A	55818CAA7	AAA	6/15/2022	2.1
MHESA_12-1ABS 12-1 A2	61205PAK5	AA+	5/20/2030	1.9
MOTOR PLCABS _13-1A-A1 144A	620060AA1	AAA	2/25/2021	0.2
MOTOR_12XABS 12X	XS0796275690	AAA	2/25/2020	0.3
MOTOR_13-1XABS 13-1X	XS0943724293	AAA	2/25/2021	2.5
NALT_12-BABS 12-B	65476LAC5	AAA	11/16/2015	5.4
NAROT_13-AABS 13-A	654748AB8	AAA	9/15/2015	0.1
NAROT_13-BABS 13-B A2	65477LAB6	AAA	4/15/2016	0.1
NAROT_13-C SENIOR ABS_13-C A3	65477MAC2	AAA	8/15/2018	0.6
NAROT_14-AABS 14-A A3	65477PAC5	AAA	8/15/2018	1.3
NCUA GUARANTEED NOTES AGENCY ABS 10-A1 A	62889AAA1	AA+	12/7/2020	0.5
NSLT_13-5AABS 13-5A A 144A	64033GAA9	AAA	1/25/2037	3.5
OCTR13-4AABS 13-4A A 144A	67514RAA6	AAA	8/13/2025	7.8
PENARTH MASTER ISSUER PLC CORP BND	XS0991658120	AAA	11/18/2017	1.4
RACEP_06-3ABS 06-3 A 144A	74981TAA2	AAA	4/15/2020	1.5
RACEP_11-5ARABS 11-5AR 144A	74982NAA4	AAA	12/15/2022	2.3
RED & BLACK AUTO GERMANY UG RNABS_2 A	Z91G7PJ13	AAA	9/15/2022	0.3
REDRI_1AABS 1A	75686VAA2	AAA	7/27/2018	1.3
RNBAG_12 -1ABS 12 -1	D6423PAB2	AAA	12/15/2020	0.1

description	security identifier	rating	maturity	estimated fair value ($m)
SCGA_13-1ABS 13-1	XS0808632680	AAA	10/12/2022	0.3
SCGM_11-2ABS_11-2 A	D670AZAA5	AAA	11/13/2021	0.2
SCHOL_11-AABS 11-A A 144A	80705TAA4	AAA	10/28/2043	0.3
SCHOL_12-BABS 12-B 144A	80705WAA7	AAA	10/28/2025	0.5
SDART_13-5ABS 13-5 C	80281CAF2	A	6/15/2019	1.2
SLCLT_10-1ABS 10-1 A	78444WAA7	AA+	11/25/2042	0.2
SLM STUDENT LOAN TRUST 2003-7ABS 03-7	U8280TAE7	AA+	12/15/2033	1.1
SLMA_12-3ABS_12-3 A	78447AAA2	AAA	12/26/2025	1.5
SLMA ABS 03-10A A1F 144A	78442GJB3	AAA	12/15/2016	0.2
SLMA ABS 03-10A-A1C	78442GHY5	AAA	12/15/2016	0.1
SLMA ABS 07-7 A2	78444EAB5	AA+	1/25/2016	0.4
SLMA ABS 08_2 A3	784442AC9	AA+	4/25/2023	1.0
SLMA ABS 08-5 A4	78444YAD7	AA+	7/25/2023	1.7
SMAT_14-1US ABS_14-1US A3A	83190CAD1	AAA	2/14/2018	2.7
SMORE 2014-1A ABS 2014-1A-A1 144A	828428AA0	AAA	5/15/2026	3.3
STUDENT LOAN CON ABS_11-1 A	86386MAY0	AA+	10/25/2027	0.3
TAL_14-2A ABS _14-2A-A1 144A	87407PAN0	A	5/20/2039	0.5
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	0.5
TRNTS_14-2A ABS _14-2A-ACOM 144A	89640RAQ2	AA	7/15/2026	7.8
USBR_12-1 ABS_12-1-A	91754RVZ7	AA+	12/26/2031	1.2
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	0.7
VALET_14-1 ABS_14-1 A3	92867RAC3	AAA	10/22/2018	3.0
VWALT_14-A ABS 14-A A2A	92867QAB7	AAA	10/20/2016	0.5
WGH_06-1A ABS_06-1A A1 144A	929260AA5	AAA	5/24/2019	0.8
				169.2
U.S. government agency mortgage backed securities				
FHLMC MULTICLAS/MTG PARTN SECS AGENCY CMO	3137AXHQ9	AA+	9/25/2022	1.8
FHLMC_3588AGENCY CMO 3588	31398K2Z2	AA+	10/15/2037	9.2
FHLMC_3777AGENCY CMO 3777 DA	3137A42F3	AA+	10/15/2024	0.6
FHLMC_4248CMO_4248 LM	3137B4UY0	AA+	5/15/2041	1.6
FHLMC CMO_2770 TW	31394W3P1	AA+	3/15/2019	1.2
FHLMC POOL # 1B2433	3128JMSX6	AA+	10/1/2035	0.2
FHLMC POOL # 1B2946	3128JNEU5	AA+	2/1/2036	0.2
FHLMC POOL # 1B3035	3128JNHM0	AA+	7/1/2036	0.6
FHLMC POOL # 1B3240	3128JNP25	AA+	1/1/2037	0.3
FHLMC POOL # 1G1305	3128QJNW2	AA+	11/1/2036	0.1
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	1.5
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	5.5
FHLMC POOL # A96385	312945CW6	AA+	1/1/2041	0.5
FHLMC POOL # G02349	3128LXTE0	AA+	7/1/2036	0.2
FHLMC POOL # G03271	3128M46G3	AA+	9/1/2037	0.1
FHLMC POOL # G03329	3128M5A67	AA+	7/1/2037	0.1

description	security identifier	rating	maturity	estimated fair value ($m)
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	0.4
FHLMC POOL # G11974	3128M1CK3	AA+	5/1/2021	0.2
FHLMC POOL # G12548	3128MBBR7	AA+	1/1/2022	0.5
FHLMC POOL # J12853	3128PSE29	AA+	8/1/2025	0.7
FHLMC POOL # J12858	3128PSE78	AA+	8/1/2025	0.1
FHLMC POOL # J13868	3128PTJM8	AA+	12/1/2025	2.2
FHLMC POOL # J13904	3128PTKR5	AA+	12/1/2025	2.3
FHLMC POOL # J18101	3128PYAA2	AA+	2/1/2027	6.1
FHLMC POOL # Q00093	3132GDC67	AA+	4/1/2041	0.4
FHLMC POOL # Q00632	3132GDVZ2	AA+	5/1/2041	0.3
FHLMC POOL# G07505	3128M9U67	AA+	2/1/2039	2.5
FHLMC SENIOR CMBS_K-005 AX IO	31398WD50	AA+	11/25/2019	0.9
FHMS_K014 SENIOR CMBS K014	3137ADTK3	AA+	4/25/2021	1.8
FNMA_11-M7 SENIOR CMBS 11-M7	3136A1F91	AA+	9/25/2018	2.4
FNMA_12-111CMO_12-111 B	3136A9EA2	AA+	10/25/2042	0.9
FNMA_12-153CMO_12-153 B	3136ABDT7	AA+	7/25/2042	2.5
FNMA_13-M4 SENIOR SENIOR CMBS 13-M4	3136AC4H1	AA+	2/25/2018	1.1
FNMA CMO_11-110 FE	3136A2AS2	AA+	4/25/2041	0.5
FNMA CMO_11-53 FT	31397URA9	AA+	6/25/2041	4.5
FNMA MULTI MBS	31381QCZ7	AA+	3/1/2018	1.4
FNMA MULTI MBS	31381RAY0	AA+	5/1/2018	0.2
FNMA POOL # 256253	31371MTJ6	AA+	5/1/2026	0.1
FNMA POOL # 257203	31371NU45	AA+	5/1/2028	0.1
FNMA POOL # 257371	31371N2C8	AA+	9/1/2028	0.6
FNMA POOL # 555409	31385XAJ6	AA+	4/1/2033	1.0
FNMA POOL # 636884	31389VRD1	AA+	4/1/2032	0.2
FNMA POOL # 650546	31390MWF7	AA+	6/1/2032	0.1
FNMA POOL # 685459	31400EQL7	AA+	3/1/2018	0.6
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	0.2
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	0.1
FNMA POOL # 745059	31403CWU1	AA+	9/1/2035	0.1
FNMA POOL # 745092	31403CXV8	AA+	7/1/2035	0.2
FNMA POOL # 779755	31404VH84	AA+	7/1/2034	1.0
FNMA POOL # 783828	31405AYZ0	AA+	7/1/2034	0.2
FNMA POOL # 792805	31405LYA1	AA+	12/1/2032	0.2
FNMA POOL # 795825	31405QD62	AA+	7/1/2034	0.5
FNMA POOL # 815626	31406PD71	AA+	5/1/2035	0.1

description	security identifier	rating	maturity	estimated fair value ($m)
FNMA POOL # 815807	31406PKU2	AA+	2/1/2035	0.1
FNMA POOL # 819011	31406S3U5	AA+	5/1/2035	1.2
FNMA POOL # 823717	31406YDW7	AA+	5/1/2035	2.7
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	0.7
FNMA POOL # 888024	31410FSM8	AA+	6/1/2035	0.5
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	8.1
FNMA POOL # 889255	31410G5Q2	AA+	3/1/2023	0.9
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	0.5
FNMA POOL # 915953	31411VTJ8	AA+	4/1/2037	0.1
FNMA POOL # 916375	31411WCL9	AA+	5/1/2037	0.4
FNMA POOL # 929236	31412MLR7	AA+	2/1/2038	0.4
FNMA POOL # 931413	31412PYJ4	AA+	6/1/2024	0.3
FNMA POOL # 931480	31412P2M2	AA+	7/1/2039	0.7
FNMA POOL # 931923	31412QLC1	AA+	4/1/2038	0.1
FNMA POOL # 933758	31412SZX6	AA+	3/1/2038	0.4
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	0.1
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	3.9
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	0.5
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	6.8
FNMA POOL # 985616	31415P3Z9	AA+	4/1/2034	0.1
FNMA POOL # 986855	31415RH80	AA+	8/1/2038	0.4

description	security identifier	rating	maturity	estimated fair value ($m)
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 # 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	2.0
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	0.3
FNMA POOL # AE0478	31419AQ83	AA+	11/1/2040	0.6
FNMA POOL # AE1177	31419BJX4	AA+	8/1/2025	0.2
FNMA POOL # AE3040	31419DLW9	AA+	9/1/2040	2.4
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 # 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	0.4
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	2.1
FNMA POOL # AL0137	3138EGEK6	AA+	5/1/2039	3.9

description	security identifier	rating	maturity	estimated fair value ($m)
FNMA POOL # AL0380	3138EGM68	AA+	3/1/2026	0.2
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	1.6
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	7.5
FNMA POOL # AR9289	3138W7KB9	AA+	3/1/2043	1.3
FNMA POOL # AT2394	3138WPUU6	AA+	5/1/2043	3.1
FNMA POOL # AU4279	3138X3XH0	AA+	9/1/2043	3.8
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	1.0
FNMA POOL # MA1060	31418AFA1	AA+	5/1/2027	10.5
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
FNR AGENCY CMO _13-94-HA	3136AGJN3	AA+	1/25/2040	1.4
GNMA CMO 12-053 IO	38378BTK5	AA+	3/16/2047	0.2
GNMA CMO_04-11 F	38374FMY7	AA+	2/20/2034	1.4
GNMA CMO_08-51 FE	38375QU98	AA+	6/16/2038	1.9
GNMA CMO_11-99	38377WZ56	AA+	7/16/2041	3.2
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	0.6
GNMA POOL # 772929	36176QPN8	AA+	3/15/2042	2.8
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	1.0
GNMA POOL # 798129	36177TA72	AA+	3/15/2042	0.4
GNMA POOL # MA0414	36179MN71	AA+	9/20/2042	4.4
GNMA POOL # MA0646	36179MWF3	AA+	12/20/2042	5.2
GNMA SENIOR CMBS 13-2	38378B4A4	AA+	5/16/2054	0.4
GNMA WHOLE CMO 13-18	38378NHE6	AA+	1/16/2041	2.0
NCUA GUARANTEED NOTES CMO 11-R5 1A	62889GAA8	AA+	4/6/2020	0.6
NCUA GUARANTEED NOTES CMO_11-R6 1A	62889JAA2	AA+	5/7/2020	0.2
NGN_10-R2 AGENCY CMO_10-R2 1A	62888UAA8	AA+	11/6/2017	4.4
NGN_11-R1CMO_11-R1 IA	62888YAA0	AA+	1/8/2020	0.9
NGN_11-R2CMO_11-R2 1A	62889CAA7	AA+	2/6/2020	1.7
NGN_11-R3NGN_11-R3 1A	62889EAA3	AA+	3/11/2020	2.1
NGN_11-R4CMO_11R4-1A	62889FAA0	AA+	3/6/2020	1.3
SSGN_10-S1CMO_10-S1-1A 144A	30250GAA6	AA+	2/25/2048	0.2
VARIOUS POOLS WITH AN ESTIMATED FAIR VALUE BELOW $50,000	Various	AA+	Various	2.7
				217.6

description	security identifier	rating	maturity	estimated fair value ($m)
non-agency mortgage backed securities				
ALBA_12-1ABS 12-1	Z91884AW8	AAA	12/16/2042	1.6
ARKLE MASTER ISSUER PLC ARKLE_12-1X	XS0743625088	AAA	5/17/2060	0.5
ARKLE_10-2XABS_10-2X 2A	G0535ZDJ5	AAA	5/17/2060	0.3
ARKLE_12-1XABS 12-1X	XS0744002212	AAA	5/17/2060	0.4
CHASECMO_07-A1 7A1	161630AU2	BB	2/25/2037	0.1
DOLPHIN MASTER ISSUER DOLPH_13ABS_13-2 A	N2R90UAR7	AAA	9/28/2099	0.6
DOLPHIN MASTER11-1A A	BCC1NS5P1	AAA	9/28/2099	0.2
FOSSE MAS CLS A5 RES BKD NTS 1ABS 2011 1X A5	XS0630101979	AAA	10/18/2054	0.7
FOSSE MASTER ABS 11-1X-A2	XS0629516211	AAA	10/18/2054	1.0
FOSSE MASTER ABS_11-1X-A4	XS0629583245	AAA	10/18/2054	0.2
FOSSE MASTER FOSSM_12-1X	XS0784926353	AAA	10/18/2054	0.8
FOSSM_12-1XABS 12-1X	G3R77LAS8	AAA	10/18/2054	0.2
GFUND_11-1ABS_11-1 A2	Z914HKQ87	AAA	4/24/2047	0.9
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	7.7
GRANMABS_07-1 2A1	38741YDF3	A	12/20/2054	1.3
HOLMES MASTER ISSUER PLC ABS_12-1X-A2	XS0736397604	AAA	10/15/2054	0.7
HOLMES MASTER ISSUER PLC HMI_11-1X 1A2	XS0590150529	AAA	10/15/2054	0.7
IMSA_06-1 WHOLE CMO 06-1	45254TTP9	AA	5/25/2036	0.1
IMSA_06-2 WHOLE CMO 06-2	45256VAQ0	AAA	8/25/2036	0.4
JP MORGAN MORTGAGE TRUST JPMMT WHOLE CMO 07-A1 5A2	46630GAS4	BBB+	7/25/2035	0.2
LAN_12-2XLAN_12-2X	Z919H6XB2	AAA	12/22/2054	1.0
LANARK MASTER ISSUER PLC LAN_1ABS 14-1X	XS1046169840	AAA	12/22/2054	0.5
LANARK MASTER ISSUER PLC RMBS_12-2A 1A	513770AW7	AAA	12/22/2054	2.6
MORTGAGES PLC MPLC_6ABS 6 A2	G63282AB6	A	1/31/2037	1.6
OPMAC_05-4 RMBS_05-4-IA1C	68383NCD3	BBB+	11/25/2035	1.9
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	2.0
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
				30.7
agency commercial mortgage backed securities				
FHLMC AGENCY CMO	3137AUP52	AA+	4/25/2019	2.0
FNMA_13-M1AGENCY CMO 13-M1	3136ABPZ0	AA+	8/25/2022	0.8
FNMA SENIOR CMBS_14-M6 FA	3136AJ7D2	AA+	12/25/2017	2.2
GNMA CMBS_11-096 AB	38376GZ29	AA+	11/16/2036	0.6
				5.6
non-agency commercial mortgage backed securities				
BACM CMBS 07-2-AM	059511AH8	BBB-	4/10/2049	0.2
BCRR_09-1CMBS_09-1 2A1 144A	055359AC7	AAA	7/17/2040	1.4
BSCMS_07-PW18PAC SENIOR CMBS 07-PW18 A1A	07401DAE1	AA	6/11/2050	3.0
CGCMT_08-C7PAC SENIOR CMBS 08-C7 A1A	17313KAG6	AAA	12/10/2049	5.8
CREDIT SUISSE MORTGAGE CAPITAL SENIOR CMBS 06-C3	22545DAD9	AAA	6/15/2038	13.6
CSMC_06-C2PAC SENIOR CMBS 06-C2 A1A	22545BAD3	AAA	3/15/2039	2.2
DBUBS_11-LC1CMBS_11-LC1A A1 144A	233050AN3	AAA	11/10/2046	2.7
JP MORGAN CHASE COMMERCIAL MOR PAC SENIOR CMBS 07-LDPX A1A	46630JAD1	AAA	1/15/2049	2.3
JPMCCCMBS 05-LDP5	46625YXP3	AAA	12/15/2044	1.3
MLMTCMBS_05-CIP1 A4	59022HJL7	AAA	7/12/2038	2.0
MSC_07-T25PAC SENIOR CMBS 07-T25 A1A	61751XAB6	AAA	11/12/2049	1.9
MSCCMBS 07-HQ13-AM	61757RAE7	D	12/15/2044	0.2
MSRR 09 GG10 A4BCMBS_09-GG10-A4A 144A	61758FAA0	AAA	8/12/2045	1.0

description	security identifier	rating	maturity	estimated fair value ($m)
RBSCF_10-RR3CMBS 10-RR3 WBTA 144A	74928HBF2	AAA	2/16/2051	1.6
RBSCF_10-RR3CMBS_10-RR3 JPMA 144A	74928HAW6	AAA	1/16/2049	2.2
RBSCF_10-RR3CMBS_10-RR3 MSC 144A	74928HAT3	AAA	6/16/2049	2.1
RBSCF_10-RR4CMBS_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
				47.3
bank loans				
24 HOUR FITNESS WORLDWIDE INC SENIOR SECURED TERM LOAN	LX137112	B+	5/28/2021	0.3
ACOSTA INC SENIOR SECURED TERM NOTES	LX132955	B+	3/2/2018	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	0.8
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+	10/3/2019	0.8
AI CHEM & CY US ACQUICO INC SENIOR SECURED TERM NOTES	LX128928	B+	10/3/2019	0.4
AKORN INC SENIOR SECURED TERM NOTES	LX132200	B+	4/16/2021	0.3
ALLFLEX HOLDINGS SENIOR SECURED TERM LOAN	LX130182	B	7/17/2020	0.4
ALLIED SECURITY HOLDINGS LLC SENIOR SECURED TERM NOTES	LX135331	B	2/12/2021	0.4
ALLIED SECURITY HOLDINGS LLC SENIOR SECURED TERM NOTES	LX135332	B	2/12/2021	0.2
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	0.3
AMC ENTERTAINMENT INC. SENIOR SECURED TERM LOAN	LX129265	BB-	4/30/2020	1.4
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
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	0.3
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	CCC+	4/15/2018	0.6
AVAGO TECHNOLOGIES FIN SENIOR SECURED TERM LOAN	LX136452	BBB-	5/6/2021	1.5
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
AZ CHEM US SENIOR SECURED TERM LOAN	LX137644	BB-	6/10/2021	0.4
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
BAUER PERFORMANCE SPORTS LTD SENIOR SECURED TERM NOTES	LX135673	B+	4/15/2021	0.2
BAYONNE ENERGY CENTER LLC SENIOR SECURED TERM NOTES	LX137822	BB	6/24/2021	0.2
BELDEN FINANCE 2013 LP SENIOR SECURED TERM NOTES	LX132465	BB	10/2/2020	1.0
BERLIN PACKAGING LLC SENIOR SEC TERM NOTES	LX128909	B+	4/2/2019	0.1
BERRY PLASTICS CORP SENIOR SECURED TERM NOTES	LX134500	BB-	1/6/2021	2.0
BIOMET INC SENIOR SECURED TERM LOAN	LX132510	BB-	7/25/2017	0.9
BMC SOFTWARE FINANCE INC SENIOR SECURED TERM NOTES	LX130254	B	9/10/2020	1.2
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	5/3/2020	0.7
CALPINE CONSTRUCTION FINANCE C SENIOR SECURED TERM LOAN	LX129617	BB	1/31/2022	0.8
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 H SENIOR SECURED TERM NOTES	LX136181	B	3/29/2021	0.7
CATALENT PHARMA SOLUTIONS INC SENIOR SECURED TERM LOAN	LX137090	BB-	5/20/2021	0.8
CB RICHARD ELLIS SERV INC. SENIOR SECURED TERM NOTES	LX128763	BBB-	3/29/2021	0.1

description	security identifier	rating	maturity	estimated fair value ($m)
CBS OUTDOOR AMERICAS CAPITAL L SENIOR SECURED TERM LOAN	LX134898	BB+	1/31/2021	0.4
CCC INFORMATION SERVICES GROUP SENIOR SECURED TERM LOAN	LX127159	B+	12/20/2019	0.3
CEDAR BAY GENERATING CO LP SENIOR SECURED TERM NOTES	LX129110	BB	4/23/2020	0.8
CEDAR FAIR L.P. SENIOR SECURED TERM NOTES	LX128596	BBB-	3/6/2020	0.5
CEQUEL COMMUNICATIONS LLC TERM LOAN	LX122823	BB-	2/14/2019	1.4
CHARTER COM OPER SENIOR SECURED TERM NOTES	LX129060	BB+	7/1/2020	1.2
CHARTER COM OPER SENIOR SECURED TERM NOTES	LX129346	BB+	1/3/2021	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
CIH INTERNATIONAL S.A.R.L SENIOR SECURED TERM NOTES	LX129403	BB+	6/5/2020	0.1
CINCINNATI BELL INC SENIOR SECURED TERM NOTES	LX131882	BB-	9/10/2020	0.2
CINEMARK USA INC SENIOR SECURED TERM NOTES	LX127381	BB+	12/18/2019	0.5
COMPUCOM SYST INC SENIOR SECURED TERM LOAN	LX129422	B	5/9/2020	0.1
CONSOLIDATED COMMUNICATIONS INSECURED TERM LOAN	LX134173	BB-	12/23/2020	0.3
COOPER STANDARD AUTO SENIOR SECURED TERM LOAN	LX136141	BB-	4/4/2021	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	1.0
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
DAVITA HEALTHCARE PARTNERS INC SENIOR SECURED TERM NOTES	LX137753	BB	6/24/2021	1.2
DEL MONTE FOODS COTERM LOAN	LX135586	B+	3/8/2018	0.2
DELL INTERNATIONAL LLC SENIOR SECURED TERM NOTES	LX132785	BB+	10/29/2018	0.5
DELOS FINANCE SARLSENIOER SECURED TERM LOAN	LX135579	BBB-	3/6/2021	1.7
DELTA 2 (LUX) SARL SENIOR SECURED TERM NOTES	LX130832	B+	4/30/2019	1.0
DELTA AIR LINES INC SENIOR SECURED TERM NOTES	LX135389	BB	10/18/2018	0.7
DEXTER AXLE CO SENIOR SECURED TERM LOAN	LX135534	B+	2/28/2020	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
DOOSAN INFRACORE INTERNATIONAL SENIOR SECURED TERM NOTES	LX137126	BB-	5/28/2021	0.3
DRILLSHIPS FINANCING HOLDING I SENIOR SECURED TERM LOAN	LX130834	B+	3/31/2021	1.6
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
ENERGY FUTURE INTERMEDIATE HOL SENIOR SECURED TERM NOTES	LX137321	BB	6/19/2016	0.3
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 LOAN	LX129151	B+	9/24/2018	0.2
FIRST DATA CORPTERM LOAN	LX118573	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 NOTES	LX134951	B+	2/1/2020	0.2
FLEETPRIDE INC SENIOR SECURED TERM LOAN	LX126795	B-	11/19/2019	0.4
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
GATES GLOBAL LLC SENIOR SECURED TERM NOTES	LX137851	B+	6/11/2021	0.1
GENERAL NUTRITION CENTERS INC SENIOR SECURED TERM LOAN	LX126268	BBB-	3/4/2019	1.5

description	security identifier	rating	maturity	estimated fair value ($m)
GEO GROUP INC SENIOR SECURED TERM NOTES	LX128804	BB	4/3/2020	0.1
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
GRAY TELEVISION INC. SENIOR SECURED TERM NOTES	LX137716	BB	6/13/2021	0.2
GRIFOLS WORLDWIDE OPERATIONS USECURED TERM LOAN	LX135831	BB	2/27/2021	0.6
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
HILLMAN GROUP INC SENIOR SECURED TERM NOTES	LX137733	B	6/30/2021	0.1
HILTON WORLDWIDE FINANCE LLC SENIOR SECURED TERM NOTES	LX132801	BB+	10/26/2020	1.8
HOLOGIC INC.SECURED TERM LOAN	LX131598	BBB-	8/1/2019	1.9
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	0.7
HUSKY INJECTION MOLDING SYS LT SENIOR SECURED TERM NOTES	LX137965	B	6/30/2018	0.2
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	LX135846	BB-	3/17/2021	1.0
INA BETEILIGUNGSGESELLSCHAFT M SENIOR SECURED TERM NOTES	LX137062	BB-	5/15/2020	0.9
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+	4/9/2021	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	1/29/2021	0.3
LEVEL 3 FINANCING INC SENIOR SECURED TERM NOTES	LX131913	BB	1/15/2020	0.2
LIBBEY GLASS INC SENIOR SECURED TERM LOAN	LX136370	BB	4/9/2021	0.5
MACDERMID INCORPORATED SENIOR SECURED TERM NOTES	LX130226	BB-	6/7/2020	0.2
MALLINCKRODT INTERNATIONAL FIN SENIOR SECURED TERM NOTES	LX135580	BB+	3/19/2021	0.8
MCDERMOTT INTL INC. SECURED TERM LOAN	LX136442	BB+	4/16/2019	0.3
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 BROADBAND GROUP SENIOR SECURED TERM NOTES	LX137880	BB	6/30/2021	0.1
MEDIACOM LLC SENIOR SECURED TERM NOTES	LX135175	BB	3/31/2018	1.2
MEN'S WEARHOUSE INC SENIOR SECURED TERM LOAN	LX136368	B+	4/15/2021	0.5
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	B+	1/28/2020	0.7
MICHAELS STORES INC SENIOR SECURED TERM NOTES	LX137817	B+	1/28/2020	0.1
MICROSEMI CORPORATION TERM LOAN	LX135976	BB+	2/19/2020	0.2
MINERALS TECH INC. SENIOR SECURED TERM NOTES	LX136373	BB	5/7/2021	1.0
MISSION BROADCASTING INC.SECURED TERM LOAN	LX133013	BB	10/1/2020	0.3
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	LX132855	BB	9/24/2020	0.3

description	security identifier	rating	maturity	estimated fair value ($m)
NORTEK INC SENIOR SECURED TERM NOTES	LX136270	BB-	10/30/2020	0.6
NOVELIS INC/GA SENIOR SECURED TERM NOTES	LX128649	BB-	3/10/2017	0.2
NRG ENERGY INC SENIOR SECURED TERM LOAN	LX130181	BB+	7/1/2018	1.7
NSG HOLDINGS SENIOR SECURED TERM LOAN	LX127231	BB+	12/11/2019	0.9
NUANCE COMMUNICATIONS INC TERM LOAN	LX120218	BB+	8/7/2019	0.5
OCI BEAUMONT LLC SENIOR SECURED TERM NOTES	LX136226	B	8/20/2019	0.3
OSI RESTAURANT PARTNERS INC SENIOR SECURED TERM NOTES	LX129048	BB+	10/28/2019	0.1
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	0.1
PEABODY ENERGY CORP SENIOR SECURED TERM NOTES	LX132557	BB	9/24/2020	0.5
PEP BOYS - MANNY MOE & JACK TH SENIOR SECURED TERM LOAN	LX126068	BB-	10/11/2018	0.4
PHARMACEUTICAL RSRCE INC SENIOR SECURED TERM NOTES	LX135329	B	9/30/2019	1.3
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
POST HOLDINGS INC SENIOR SECURED TERM NOTES	LX136829	BB-	6/2/2021	0.2
PROGRESSIVE WASTE SOLUTIONS LT SENIOR SECURED TERM LOAN	LX126313	BBB	10/24/2019	0.2
QUINTILES TRANSNATIONAL CORP. SENIOR SECURED TERM NOTES	LX133911	BB	6/8/2018	1.0
RANPAK CORP SENIOR SECURED TERM NOTES	LX129056	B	4/23/2019	0.4
REALOGY CORP SENIOR SECURED TERM LOAN	LX135848	BB	3/5/2020	0.1
REMY INTERNATIONAL INC SENIOR SECURED TERM LOAN	LX128638	BB-	3/5/2020	0.3
RENT-A-CENTER INC/TX SENIOR SECURED TERM LOAN	LX135487	BB+	3/19/2021	1.6
REXNORD CORP SENIOR SECURED TERM NOTES	LX131834	BB-	8/21/2020	0.4
RHP HOTEL PROPERTIES LP SENIOR SECURED TERM LOAN	LX137653	BB	1/15/2021	0.2
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	1.0
SEADRILL OPERATING LP SENIOR SECURED TERM NOTE	LX135384	BB-	2/21/2021	1.4
SEAWORLD PARKS & ENTERTAINMENT SENIOR SECURED TERM LOAN	LX129657	BB+	5/14/2020	0.4
SEMINOLE TRIBE OF FLORIDA SENIOR SECURED TERM NOTES	LX129078	BBB-	4/29/2020	0.5
SERVICEMASTER CO LLC SENIOR SECURED TERM NOTES	LX138106	B+	6/24/2021	0.3
SESAC HOLDCO II LLC SENIOR SECURED TERM NOTES	LX128385	B+	2/8/2019	0.1
SEVENTY SEVEN OPERATING LLC SENIOR SECURED TERM NOTES	LX137857	BB+	6/25/2021	0.2
SILVER II BORROWER SCASENOIR SECURED TERM LOAN	LX128299	B+	12/13/2019	0.2
SMART & FINAL STORES LLCTERM LOAN	LX126664	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	1.9
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
SWIFT TRANSPORTATION CO LLC SENIOR SECURED TERM NOTES	LX137806	BB-	6/9/2021	0.3
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	0.2
TERVITA CORP SENIOR SECURED TERM LOAN	LX128365	B-	5/15/2018	0.4
TIME INC SENIOR SECURED TERM LOAN	LX136609	BBB-	4/24/2021	1.4
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
TRANSDIGM INC SENIOR SECURE TERM NOTES	LX128489	B	2/28/2020	0.7

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TRANSDIGM INC SENIOR SECURED TERM LOAN	LX137398	B	6/4/2021	0.4
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	LX136039	B+	4/9/2021	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	LX129022	BBB-	4/17/2020	1.2
TWIN RIVER MANAGEMENT GROUP IN SENIOR SECURED TERM NOTES	LX128867	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 NOTES	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-	6/7/2020	1.4
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	0.6
W R GRACE & CO - CONN SENIOR SECURED TERM NOTES	LX134924	BBB-	2/3/2021	0.2
WALTER INVESTMENT MANAGEMENT C SENIOR SECURED TERM LOAN	LX134289	B+	12/18/2020	0.3
WEIGHT WATCHERS INTL INC SENIOR SECURED TERM LOAN	LX128907	B+	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	0.3
ZIGGO BV SENIOR SECURED TERM NOTES	LX135442	BB-	1/15/2022	0.2
ZIGGO BV SENIOR SECURED TERM NOTES	LX135443	BB-	1/15/2022	0.4
				140.7
corporate bonds - industrials				
ABBVIE INC SENIOR CORP BND	00287YAG4	A	11/6/2015	5.0
ABBVIE INC SENIOR CORP BND	00287YAJ8	A	11/6/2017	3.4
ACTAVIS PLC SENIOR CORP BND	942683AG8	BBB-	10/1/2017	0.4
AIR PRODUCTS AND CHEMICALS INC SENIOR CORP BND	U00900AE7	A	3/10/2015	0.2
ALTERA CORPORATION SENIOR CORP BND	021441AD2	A-	5/15/2017	1.1
AMAZON.COM INC SENIOR CORP BND	023135AK2	AA-	11/27/2015	0.8
AMERICA MOVIL SA DE CVCORP BND	02364WAV7	A-	3/30/2020	3.1
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
AMERISOURCEBERGEN CORP CORP BND	03073EAJ4	A-	11/15/2021	0.3
AMGEN INC SENIOR CORP BND	031162AX8	A	6/1/2018	1.7
AMGEN INC SENIOR CORP BND	031162BR0	A	5/22/2017	1.3
ANADARKO PETROLEUM CORP CORP BND	032511BH9	BBB-	9/15/2017	0.6
ANGLO AMERICAN CAPITAL PLC SENIOR CORP BND 144A	034863AL4	BBB	4/15/2016	0.8
ANHEUSER-BUSCH INBEV NV LOCAL BND	B6399CBC0	A	1/30/2017	0.2
ANHEUSER-BUSCH INBEV WORLDWIDE CORP BND	03523TBL1	A	7/14/2014	1.3
ANHEUSER-BUSCH INBEV WORLDWIDE CORP BND	03523TAT5	A	4/15/2015	1.0
ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CORP BND	03523TBN7	A	7/15/2017	2.1
APACHE CORP CORP BND	037411BB0	A-	4/15/2017	0.3
APPLE INC SENIOR CORP BND	037833AH3	AA+	5/3/2016	6.2
APPLE INC SENIOR CORP BND	037833AG5	AA+	5/3/2018	2.0
ARCHER-DANIELS-MIDLAND COMPANY CORP BND	039483AY8	A	3/15/2018	0.4

description	security identifier	rating	maturity	estimated fair value ($m)
ARISTOTLE HOLDING INC SENIOR CORP BND	30219GAB4	BBB+	2/12/2015	3.4
ARISTOTLE HOLDING INC SENIOR CORP BND	30219GAJ7	BBB+	6/2/2017	2.7
AT&T INC SENIOR CORP BND	00206RBC5	A-	2/15/2017	0.7
AVON PRODUCTS INC SENIOR CORP BND	054303AY8	BBB-	3/15/2016	0.3
BAIDU INC SENIOR CORP BND	056752AC2	A-	8/6/2018	0.2
BAT INTL FIN PLC CORP BND	G08820BL8	A-	6/29/2017	0.5
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	1.0
BAXTER INTERNATIONAL INC. SENIOR CORP BND	071813BJ7	A-	6/15/2018	1.2
BAXTER INTERNATIONAL INC. SENIOR CORP BND	071813BH1	A-	6/1/2016	0.5
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
BMW US CAPITAL LLC SENIOR CORP BND EMTN	EK2893759	A+	6/2/2017	2.2
BP CAPITAL MARKETS PLC CORP BND	05565QBH0	A	3/10/2015	3.7
BP CAPITAL MARKETS PLC CORP BND	05565QBQ0	A	3/11/2016	1.1
BP CAPITAL MARKETS PLC CORP BND	05565QBN7	A	10/1/2015	0.8
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	05565QCN6	A	11/7/2016	2.5
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
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	2.4
BRITISH TELECOMMUNICATIONS PLC SENIOR CORP BND	111021AH4	BBB	6/28/2016	2.3
CA INC SENIOR CORP BND	12673PAD7	BBB+	8/15/2018	0.9
CARDINAL HEALTH INC SENIOR CORP BND	14149YAX6	A-	3/15/2018	1.5
CARGILL INCCORP BND 144A	141781BA1	A	3/1/2017	4.0
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	14912L5Z0	A	3/3/2017	1.6
CATERPILLAR INC SENIOR CORP BND MTN	14912L5D9	A	5/29/2015	1.3
CATERPILLAR INC SENIOR CORP BND MTN	14912L5W7	A	11/25/2016	0.4
CBS CORP SENIOR CORP BND	124857AH6	BBB	7/1/2017	1.5
CC HLD VSECURED CORP BND	14987BAD5	BBB-	12/15/2017	0.9
CF INDUSTRIES HOLDINGS INC CORP BND	12527GAB9	BBB-	5/1/2020	0.2
CHESAPEAKE ENERGY CORP SENIOR CORP BND	165167CM7	BB+	4/15/2019	1.5
CHEVRON CORP SENIOR CORP BND	166764AC4	AA	6/24/2016	2.9
CHEVRON CORP SENIOR CORP BND	166764AA8	AA	12/5/2017	1.0
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	0.4
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	2.3
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

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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
DEUTSCHE TELEKOM INTERNATIONAL CORP BND	25156PAN3	BBB+	7/8/2019	1.8
DEUTSCHE TELEKOM INTERNATIONAL CORP BND	25156PAL7	BBB+	8/20/2018	0.3
DEUTSCHE TELEKOM INTERNATIONAL SENIOR CORP BND	N2557FFA7	BBB+	4/11/2016	1.0
DEUTSCHE TELEKOM INTERNATIONAL SENIOR CORP BND EMTN	DE000A0GTCB9	BBB+	5/31/2016	0.2
DEVON ENERGY CORPORATION CORP BND	25179MAJ2	BBB+	7/15/2016	1.5
DIAGEO CAPITAL PLC SENIOR CORP BND	25243YAS8	A-	4/29/2016	2.0
DIAGEO CAPITAL PLC SENIOR CORP BND	25243YAR0	A-	5/11/2017	1.2
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
E.ON INTERNATIONAL FINANCE BV SENIOR CORP BND EMTN	XS0385754733	A-	9/8/2015	0.4
EASTMAN CHEMICAL COMPANY SENIOR CORP BND	277432AM2	BBB	6/1/2017	0.3
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	278642AG8	A	7/15/2017	1.3
EBAY INC. SENIOR CORP BND	278642AD5	A	7/15/2015	0.1
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	3.9
ENBRIDGE INC SENIOR CORP BND	29250NAK1	A-	6/2/2017	3.3
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	1.3
EXXON MOBIL CORP SENIOR CORP BND	30231GAA0	AAA	3/15/2017	4.3
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	0.8
FORD MOTOR CREDIT COMPANY LLC CORP BND	345397VN0	BBB-	4/15/2015	1.4
FORD MOTOR CREDIT COMPANY LLC CORP BND	345397VU4	BBB-	8/2/2021	1.2
FORD MOTOR CREDIT COMPANY LLC SENIOR CORP BND	345397WH2	BBB-	5/9/2016	1.9
FORD MOTOR CREDIT COMPANY LLC SENIOR CORP BND	345397VT7	BBB-	5/15/2018	1.3
FORD MOTOR CREDIT COMPANY LLC SENIOR CORP BND	345397WR0	BBB-	12/6/2017	1.0
FORD MOTOR CREDIT COMPANY LLC SENIOR CORP BOND	345397WA7	BBB-	6/15/2016	0.9
FORD MOTOR CREDIT COMPANY LLC SENIOR CORP BOND	345397WB5	BBB-	4/15/2016	0.2
FREEPORT-MCMORAN COPPER & GOLD SENIOR CORP BND	35671DBD6	BBB	3/15/2018	0.5
FREEPORT-MCMORAN COPPER & GOLD SENIOR CORP BND	35671DAW5	BBB	3/1/2017	0.3
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	2.7
GILEAD SCIENCES INC SENIOR CORP BND	375558AV5	A-	4/1/2019	1.2
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	2.1
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	0.5
HERSHEY COMPANY THE CORP BND	427866AS7	A	11/1/2016	1.1
HEWLETT-PACKARD CO CORP BND	428236BL6	BBB+	6/1/2016	0.4
HEWLETT-PACKARD CO SENIOR CORP BND	428236BY8	BBB+	1/14/2019	0.4
HUTCHISON WHAMPOA FINANCE 05 LBND CORP	Y38024AB4	A-	6/28/2015	0.2
HUTCHISON WHAMPOA INTERNATIONA CORP BND 144A	44841AAA6	A-	9/11/2015	3.2

description	security identifier	rating	maturity	estimated fair value ($m)
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	1.2
INTERNATIONAL BUSINESS MACHINE CORP BND	459200HC8	AA-	2/6/2017	1.1
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 SENIOR CORP BND MTN	24422ESN0	A	6/12/2017	0.2
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	1.5
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	0.6
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	2.3
LYONDELLBASELL INDUSTRIES NV SENIOR CORP BND	552081AG6	BBB	4/15/2019	1.6
LYONDELLBASELL INDUSTRIES NV SENIOR CORP BOND	552081AD3	BBB	11/15/2021	0.4
MARATHON OIL CORP SENIOR CORP BND	565849AJ5	BBB	11/1/2015	1.7
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
MCKESSON CORP SENIOR CORP BND	581557BD6	BBB+	3/15/2019	0.4
MDC HOLDINGS INC SENIOR CORP BND	552676AR9	BB+	1/15/2024	0.3
MEDTRONIC INC CORP BND	585055AR7	AA-	3/15/2015	0.9
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
NBCUNIVERSAL MEDIA LLC CORP BND	63946BAD2	A-	4/30/2020	2.0
NBCUNIVERSAL MEDIA LLC CORP BND	63946BAC4	A-	4/1/2016	0.6
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 SACORP BND	35177PAU1	BBB+	9/16/2015	0.6
PACCAR FINANCIAL CORP SENIOR CORP BND	69371RL87	A+	6/6/2017	0.4
PACCAR FINANCIAL CORP SENIOR CORP BND MTN	69371RL61	A+	8/16/2016	0.7
PACCAR FINANCIAL EUROPE BV SENIOR CORP BND EMTN	XS1068865804	A+	5/19/2017	0.2

description	security identifier	rating	maturity	estimated fair value ($m)
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 SASENIRO CORP BND	709629AC3	BBB	12/1/2015	1.3
PEPSICO INC CORP BND	713448BM9	A-	1/15/2015	0.1
PERNOD-RICARD SA CORP BND 144A	714264AA6	BBB-	4/7/2021	0.5
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	0.2
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 66CORP BND	718546AJ3	BBB	5/1/2017	1.3
PIONEER NAT RES CO CORP BND	723787AG2	BBB-	3/15/2017	0.9
PIONEER NAT RES CO SENIOR CORP BND	723787AE7	BBB-	7/15/2016	1.3
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
REGATTA FUNDING LTD CORP BND 144A	75887GAJ3	AA+	11/25/2026	3.7
REYNOLDS AMERICAN INC SENIOR CORP BND	761713AV8	BBB-	10/30/2015	0.3
RIO TINTO FINANCE (USA) LTD CORP BND	767201AJ5	A-	11/2/2015	1.6
RIO TINTO FINANCE (USA) PLC CORP BND	76720AAL0	A-	6/17/2016	1.8
RIO TINTO FINANCE (USA) PLC SENIOR CORP BND	76720AAA4	A-	3/20/2015	3.8
RIO TINTO FINANCE (USA) PLC SENIOR CORP BND	76720AAB2	A-	3/22/2017	0.3
ROCHE HOLDINGS INC CORP BND	XS0415624120	AA	3/4/2016	0.3
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	0.6
RYDER SYSTEM INC. SENIOR CORP BND MTN	78355HJV2	BBB	11/15/2018	0.1
SABMILLER HOLDINGS INC SENIOR CORP BND 144A	78573AAB6	BBB+	1/15/2017	3.5
SABMILLER PLC CORP BND EMTN	G77395AG9	BBB+	1/20/2015	0.4
SAINT GOBAIN LOCAL BND EMTN	F2005MDP8	BBB	9/30/2015	0.2
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 FINCORP 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	3.1
STARBUCKS CORP SENIOR CORP BND	855244AE9	A-	12/5/2016	0.4
SUTTER HEALTHCORP BND	86944BAA1	AA-	8/15/2053	4.4
TAKEDA PHARMACEUTICAL CO LTD SENIOR CORP BND	J8129EAA6	AA-	3/17/2015	0.9

description	security identifier	rating	maturity	estimated fair value ($m)
TAKEDA PHARMACEUTICAL CO LTD UNSECURED CORP BND 144A	874060AB2	AA-	3/17/2017	1.7
TELEFONICA EMISIONES SAU SENIOR CORP BND	87938WAS2	BBB	6/23/2017	2.0
TELSTRA CORP LTD CORP BND	Q8975PBU3	A	3/21/2017	0.3
TELSTRA CORP LTD CORP BND	Q8975PBL3	A	7/24/2015	0.1
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 SENIOR CORP BND	882508AT1	A+	8/3/2015	2.0
THERMO FISHER SCIENTIFIC INC CORP BND	883556BA9	BBB	8/15/2016	0.3
THERMO FISHER SCIENTIFIC INC CORP BND	883556AY8	BBB	3/1/2016	0.3
THERMO FISHER SCIENTIFIC INC SENIOR CORP BND	883556BD3	BBB	2/1/2017	0.2
THOMSON REUTERS CORP SENIOR CORP BND	884903BL8	BBB+	5/23/2016	1.1
TIME WARNER CABLE INCCORP BND	88732JAV0	BBB	2/1/2015	1.1
TJX COS INCCORP BND	872540AN9	A+	8/15/2015	0.9
TOTAL CAPITAL INTERNATIONAL SA CORP BND	89153VAC3	AA-	6/28/2017	2.3
TOTAL CAPITAL INTERNATIONAL SA CORP BND	89153VAA7	AA-	2/17/2017	1.0
TOTAL CAPITAL INTERNATIONAL SA SENIOR CORP BND	89153VAD1	AA-	1/25/2016	4.4
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	89236TBH7	AA-	5/16/2017	0.8
TOYOTA MOTOR CREDIT CORP SENIOR CORP BND MTN	89233P5S1	AA-	1/12/2017	0.3
TRANSOCEAN INC CORP BND	893830BA6	BBB-	12/15/2016	0.5
TRANSOCEAN INC SENIOR CORP BND	893830BD0	BBB-	10/15/2017	0.5
TRW AUTOMOTIVE INC. CORP BND 144A	87264MAB5	BBB-	3/15/2017	1.9
TYCO INTERNATIONAL FINANCE SA CORP BND	902118BN7	BBB+	10/15/2015	0.3
UAL_12-2ACORP BND	902552AB4	BBB+	5/1/2018	0.8
UNILEVER CAPITAL CORP SENIOR CORP BND	904764AP2	A+	8/2/2017	3.7
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
USG CORPCORP BND 144A	903293AY4	BB	10/15/2018	1.8
VERIZON COMMUNICATIONS INC SENIOR CORP BND	92343VBN3	BBB+	9/15/2016	9.8
VERIZON COMMUNICATIONS INC SENIOR CORP BND	92343VBF0	BBB+	11/1/2017	2.5
VERIZON COMMUNICATIONS INC SENIOR CORP BND	92343VBM5	BBB+	9/14/2018	2.1
VERIZON COMMUNICATIONS INC SENIOR CORP BND	92343VBL7	BBB+	9/15/2016	1.6
VERIZON COMMUNICATIONS INC SENIOR CORP BND	92343VCE2	BBB+	6/9/2017	0.9
VERIZON COMMUNICATIONS INC SENIOR CORP BND	92343VBQ6	BBB+	9/15/2020	0.9
VERIZON COMMUNICATIONS INC SENIOR CORP BND	92343VBP8	BBB+	9/14/2018	0.7
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	0.7
VW CREDIT INC SENIOR CORP BND EMTN	U9291NAP0	A-	10/13/2016	0.2
WAL-MART STORES INC SENIOR CORP BND	931142DN0	AA	4/21/2017	2.4
WAL-MART STORES INC SENIOR CORP BND	931142DE0	AA	4/11/2016	1.5
WALT DISNEY COMPANY (THE) SENIOR CORP BND MTN	25468PCV6	A	12/1/2017	3.0
WEATHERFORD INTERNATIONAL LTD CORP BND	947075AF4	BBB-	3/1/2019	0.3
WESFARMERS LTD SENIOR CORP BND 144A	950840AC2	A-	3/20/2018	0.6
WHIRLPOOL CORP SENIOR CORP BND	963320AP1	BBB	3/1/2017	0.3
WM WRIGLEY JR CO SENIOR CORP BND 144A	982526AR6	A-	10/21/2016	0.6
WM WRIGLEY JR CO SENIOR CORP BND 144A	982526AV7	A-	10/21/2019	0.4
WPP FINANCE (UK) CORP CORP BND	92931NAC4	BBB	9/15/2014	0.2
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

description	security identifier	rating	maturity	estimated fair value ($m)
XEROX CORPORATION SENIOR CORP BND	984121CF8	BBB	3/15/2017	1.2
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	0.8
				346.6
corporate bonds - financials				
ABBEY NATIONAL TREASURY SERVIC CORP BND	002799AJ3	A	4/27/2016	0.3
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	0.2
ABN AMRO BANK NV SENIOR CORP BND 144A	00084DAH3	A	10/28/2016	4.1
ABN AMRO BANK NV SENIOR CORP BND 144A	00084DAG5	A	10/30/2018	1.7
ABN AMRO BANK NV SENIOR CORP BND 144A	00080QAE5	A	6/6/2016	0.5
ACE INA HOLDINGS INC CORP BND	00440EAN7	A+	11/23/2015	0.3
AMERICAN EXPRESS COMPANY CORP BND	025816AX7	BBB+	8/28/2017	0.7
AMERICAN EXPRESS CREDIT CORPOR CORP BND MTN	0258M0DC0	A-	9/19/2016	0.6
AMERICAN EXPRESS CREDIT CORPOR SENIOR CORP BND	0258M0DM8	A-	6/5/2017	2.4
AMERICAN EXPRESS CREDIT CORPOR SENIOR CORP BND	0258M0DG1	A-	7/29/2016	0.3
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	0.7
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	4.3
AUST & NZ BANK GROUP SECURED LOCAL BND	05252FAB6	AAA	10/6/2015	2.5
AUSTRALIA & NEW ZEALAND BANKIN SENIOR CORP BND	05253JAB7	AA-	2/12/2016	3.6
AUSTRALIA & NEW ZEALAND BANKIN SUB CORP BND 144A	052528AH9	BBB+	3/19/2024	0.4
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
BANCO SANTANDER CHILE SENIOR CORP BND 144A	05967PAE4	A	4/11/2017	1.3
BANK OF AMERICA CORP CORP BND	06051GEQ8	A-	3/22/2017	1.9
BANK OF AMERICA CORP CORP BND	060505BS2	A-	8/1/2015	0.4
BANK OF AMERICA CORP SENIOR CORP BND	06050TLR1	A	11/14/2016	2.2
BANK OF AMERICA CORP SENIOR CORP BND	06050TLT7	A	2/14/2017	0.8
BANK OF AMERICA CORP SENIOR CORP BND	06051GEX3	A-	1/15/2019	0.4
BANK OF AMERICA CORP SENIOR CORP BND MTN	06051GES4	A-	1/11/2016	1.3
BANK OF AMERICA CORP SENIOR CORP BND MTN	06051GEU9	A-	1/11/2023	0.3
BANK OF AMERICA CORP SENIOR CORP BND MTN	06051GFF1	A-	4/1/2024	0.2
BANK OF MONTREAL CORP BND 144A	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 NOVA SCOTIA TORONTO BR CORP BND	064149D87	A+	3/29/2016	0.5
BANK OF NOVA SCOTIA TORONTO BR CORP BND 144A	06415CAC3	AAA	1/30/2017	1.7
BANK OF NOVA SCOTIA TORONTO BR CORP BND 144A	06415CAA7	AAA	8/3/2016	0.5
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	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 NOVA SCOTIA TORONTO BR SENIOR CORP BND	064159BA3	A+	10/9/2015	0.9
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

description	security identifier	rating	maturity	estimated fair value ($m)
BANK OF TOKYO-MITSUBISHI UFJ L SENIOR CORP BND	J0423YBL7	A+	3/10/2017	1.8
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
BANK OF TOKYO-MITSUBISHI UFJ L SENIOR CORP BND 144A	064255AP7	A+	9/9/2016	0.3
BARCLAYS BANK PLC LOCAL BND	06739FFZ9	A	7/10/2014	1.2
BARCLAYS BANK PLC SECURED CORP BND	G079TKAH4	AAA	9/21/2015	2.0
BARCLAYS BANK PLC SENIOR CORP BND	06739FHT1	A	2/20/2019	0.4
BEAR STEARNS CO INC CORP BND	073902PR3	A	10/2/2017	3.4
BEAR STEARNS CO IN CCORP 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	AA-	6/1/2015	1.3
BNP PARIBAS SA SENIOR CORP BND MTN	05574LXG8	A+	3/17/2017	4.3
BPCE SA SENIOR CORP BND	05578BAB2	A	12/10/2018	1.3
BPCE SASUB CORP BND 144A	05578QAA1	BBB+	10/22/2023	0.2
BRANCH BKG & TR CO CORP BND	07330NAG0	A	12/1/2016	1.5
BRANCH BKG & TR CO CORP BND	10513KAB0	A-	9/13/2016	0.4
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	0.7
CBL & ASSOCIATES LP SENIOR CORP BND	12505JAA1	BBB-	12/1/2023	0.1
CIGNA CORP CORP BND	125509BR9	A	11/15/2016	0.5
CITIGROUP INC CORP BND	172967EY3	A-	8/12/2014	4.3
CITIGROUP INC CORP BND	172967EZ0	A-	10/15/2014	1.0
CITIGROUP INC CORP BND	172967EM9	A-	11/21/2017	0.7
CITIGROUP INC CORP BND	172967FD8	A-	5/19/2015	0.2
CNA FINANCIAL CORP SENIOR CORP BND	126117AS9	BBB	5/15/2024	0.2
COMERICA INCORPORATED SENIOR CORP BND	200340AP2	A-	5/23/2019	0.5
COMMONWEALTH BANK AUSTRALIA CORP BND	Q2694VJU5	AA-	11/10/2016	0.7
COMMONWEALTH BANK AUSTRALIA CORP BND	2027A1GW1	AA+	9/20/2016	0.4
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	1.4
COMPAGNIE DE FINANCEMENT FONCICOMPAGNIE DE FINANCEMENT FONCI	XS0542722862	AAA	9/16/2015	3.3
COVENTRY HLTH CARE INC CORP BND	222862AH7	A	8/15/2014	0.1
CREDIT AGRICOLE SA/LONDON SENIOR CORP BND 144A	22532LAF1	A	4/15/2016	3.0
CREDIT AGRICOLE SA/LONDON SENIOR CORP BND 144A	22532LAL8	A	4/15/2019	1.6
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	1.0
CREDIT SUISSE GG SECURED LOCAL BND	XS0732551550	AAA	1/18/2017	0.4
CREDIT SUISSE NEW YORK NY SENIOR CORP BND	22546QAL1	A	5/26/2017	4.0
CREDIT SUISSE NEW YORK NY Unsecured CORP BND 144A	22546DAA4	BBB	8/8/2023	2.5
DDR CORP CORP BND	251591AY9	BBB-	4/15/2018	0.3
DDR CORP SENIOR CORP BND	251591AU7	BBB-	4/1/2017	0.7
DEUTSCHE ANNINGTON FINANCE BV SENIOR CORP BND 144A	25155FAA4	BBB	10/2/2017	1.0
DISCOVER FINANCIAL SERVICES INCORP BND	254709AD0	BBB-	6/12/2017	0.4
DISCOVER FINANCIAL SERVICES IN SENIOR CORP BND	254709AG3	BBB-	4/27/2022	0.9
DNB BOLIGKREDITT AS CORP BND 144A	25600WAB6	AAA	3/29/2016	6.8
DNB BOLIGKREDITT AS CORP BND 144A	25600WAA8	AAA	10/14/2015	1.8
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	0.4

description	security identifier	rating	maturity	estimated fair value ($m)
ENDURANCE SPECIALTY HLDGS LTD.CORP BND	29267HAB5	BBB+	10/15/2015	0.2
FIFTH THIRD BANK CORP BND	316773CK4	BBB+	1/25/2016	0.6
FIFTH THIRD BANK SENIOR CORP BND	31677QBA6	A-	6/1/2017	3.8
FRANKLIN RESOURCES INC SENIOR CORP BND	354613AH4	AA-	9/15/2017	2.2
GENERAL ELECTRIC CAP CORP CORP BND	36962G3H5	AA+	9/15/2017	1.7
GENERAL ELECTRIC CAP CORP CORP BND	36962G4T8	AA+	11/9/2015	0.5
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
GENERAL ELECTRIC CAP CORP SENIOR CORP BND MTN	36962G7J7	AA+	5/15/2017	2.5
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	38141EB81	A-	11/29/2023	3.7
GOLDMAN SACHS GROUP INC SENIOR CORP BND MTN	38141EB73	A-	11/15/2018	0.6
HARTFORD FINANCIAL SERVICES GR SENIOR CORP BND	416518AA6	BBB	10/15/2017	0.2
HCP SENIOR CORP BND	40414LAF6	BBB+	2/1/2019	2.7
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	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	46625HHW3	A	1/15/2016	1.0
JPMORGAN CHASE & CO CORP BND	46625HHL7	A	4/23/2019	0.2
JPMORGAN CHASE & CO SENIOR CORP BND	46623EJU4	A	2/26/2016	3.0
JPMORGAN CHASE & CO SENIOR CORP BND	46625HJS0	A	1/28/2019	1.2
JPMORGAN CHASE & CO SENIOR CORP BND MTN	46623EJR1	A	10/15/2015	1.3
KEY BANK NATIONAL ASSOCIATION SENIOR CORP BND	49327M2J2	A-	11/25/2016	1.7
KIMCO REALTY CORPORATION SENIOR CORP BND MTN	49446XAA4	BBB+	2/1/2018	1.5
KKR GROUP FINANCE CO CORP BND 144A	48248NAA8	A	9/29/2020	0.1
LA CAISSE CENTRALE DESJARDINSSECURED LOCAL BND 144A	12800UAL4	AAA	3/6/2017	1.7
LLOYDS TSB BANK PLC CORP BND MTN	G4719XSX3	AAA	4/6/2016	0.4
LLOYDS TSB BANK PLC CORP BND MTN	XS0539845171	A	9/7/2015	0.1
MACQUARIE BANK LTD SENIOR CORP BND 144A MTN	55608PAE4	A	3/24/2017	2.5
MERRILL LYNCH & CO. INC.CORP BND	59018YTZ4	A-	7/15/2014	0.9
MORGAN STANLEY CORP BND	61747YCG8	A-	5/13/2019	0.6
MORGAN STANLEY CORP BND	61747YDD4	A-	4/29/2016	0.6
MORGAN STANLEY CORP BND	61747YCM5	A-	1/26/2020	0.3
MORGAN STANLEY CORP BND	61747YCJ2	A-	9/23/2019	0.2
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 PARTNERCORP BND	55342UAD6	BB	2/15/2022	0.1
MUENCHENER HYPOTHEKENBK AGSECURED CORP BND EMTN	D55551LX7	AAA	7/13/2015	2.2
NATIONAL AUSTRALIA BANK LTD CORP BND EMTN	Q6534X7A3	AA-	1/23/2015	0.6
NATIONAL AUSTRALIA BANK LTD SENIOR CORP BOND MTN	6325C1CA5	AAA	6/30/2017	0.6
NATIONAL AUSTRALIA BNK LIMITED SENIOR CORP BND	6325C1BW8	AA-	3/17/2017	1.5
NATIONAL BK OF CANADA CORP BND 144A	63307EAB3	AAA	10/19/2016	3.6
NATIONWIDE BUILDING SOCIETY SECURED CORP BND EMTN	G63983M26	AAA	9/14/2015	0.3
NORDEA BANK AB SENIOR CORP BND	65557DAG6	AA-	4/4/2017	2.2
NORDEA BANK AB SENIOR CORP BND	65557HAC6	AA-	3/20/2015	2.2
NORDEA BANK AB SENIOR CORP BND EMTN	XS0590179692	AA-	2/11/2016	0.2

description	security identifier	rating	maturity	estimated fair value ($m)
NORDEA BANK FINLAND PLC SECURED LOCAL BND EMTN	X5865HBP3	AAA	9/2/2016	0.4
NORDLB GIRZ SECURED LOCAL BND 144A	65556GAD7	AAA	2/5/2019	0.6
NY LIFE GLOBAL FUNDING CORP BND 144A	64952WBF9	AA+	5/15/2017	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	0.7
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	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	74977EPZ0	AA-	3/19/2018	3.4
RABOBANK NEDERLAND NV SENIOR CORP BND	21688AAA0	AA-	1/14/2019	0.3
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 SECURED LOCAL BND	78011DAF1	AAA	10/1/2018	3.2
ROYAL BANK OF CANADA SENIOR CORP BND MTN	78010UD20	AA-	6/16/2017	2.5
ROYAL BANK OF CANADA SENIOR CORP BND MTN	78010UBZ9	AA-	9/9/2016	0.7
ROYAL BANK OF CANADA SENIOR CORP BND MTN	78008SPH3	AA-	10/30/2015	0.3
ROYAL BANK OF CANADA SENIOR SECURED LOCAL BND	78011DAD6	AAA	12/4/2015	0.6
ROYAL BANK OF SCOTLAND GRP PLC CORP BND 144A	780097AS0	BB	12/31/2049	0.1
ROYAL BANK OF SCOTLAND PLC THE SENIOR CORP BND	780099CC9	BBB+	9/18/2015	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	0.7
ROYAL BANK OF SCOTLAND PLC SUB CORP BND EMTN	G7S86ZBZ9	BBB-	3/16/2022	0.4
SANTANDER HOLDINGS USA INC CORP BND	80282KAC0	BBB	8/27/2018	0.4
SANTANDER HOLDINGS USA INC SENIOR CORP BND	80282KAB2	BBB	9/24/2015	0.2
SENIOR HOUSING PROPERTIES TRUS SENIOR CORP BND	81721MAJ8	BBB-	5/1/2019	0.2
SIMON PROPERTY GROUP LP SENIOR CORP BND	828807CJ4	A	9/15/2017	0.4
SKANDINAVISKA ENSKILDA BANKEN SECURED LOCAL BND 144A	83051GAA6	AAA	5/29/2018	2.9
SKANDINAVISKA ENSKILDA BANKEN SECURED LOCAL BND EMTN	XS0580613106	AAA	1/20/2016	0.1
SKANDINAVISKA ENSKILDA BANKEN SENIOR CORP BND EMTN	W8180SLL0	A+	9/1/2015	0.1
SLM CORPCORP BND	78442FEK0	BB	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	1.8
SPAREBNK 1 BOLIG SECURED LOCAL BND 144A	84650WAE6	AAA	11/15/2019	1.6
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	1.6
SUMITOMO MITSUI BANKING CORP SENIOR CORP BND	865622BG8	A+	1/10/2019	1.8
SUMITOMO MITSUI FINANCIAL GROUSUB CORP BND 144A	86562MAA8	BBB+	4/2/2024	0.3
SVENSKA HANDELSBANKEN AB SENIOR CORP BND	86960BAF9	AA-	9/23/2016	2.6
SVENSKA HANDELSBANKEN AB SENIOR CORP BND	86960BAD4	AA-	3/21/2016	1.6
SVENSKA HANDELSBANKEN AB SENIOR CORP BND	86960BAE2	AA-	1/25/2019	0.7
SVENSKA HANDELSBANKEN AB SENIOR CORP BND	86960BAA0	AA-	7/12/2016	0.4
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/THECORP BND 144A	891145LV4	AAA	7/29/2015	4.5
TORONTO-DOMINION BANK/THECORP BND EMTN	C89117AE2	AA-	5/14/2015	0.1
TORONTO-DOMINION BANK/THESECURED LOCAL BND 144A	891145TN4	AAA	3/13/2017	4.2
TORONTO-DOMINION BANK/THE SENIOR CORP BND MTN	89114QAQ1	AA-	5/2/2017	1.9
TORONTO-DOMINION BANK/THE SENIOR CORP BND MTN	89114QAL2	AA-	9/9/2016	0.2

description	security identifier	rating	maturity	estimated fair value ($m)
UBS AG LONDON BRANCH LOCAL BND 144A	90349CAA2	AAA	3/30/2017	0.9
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
UBS AG LONDON BRANCH SECURED LOCAL BOND EMTN	G9216KBR9	AAA	6/6/2016	0.7
UBS AGCORP BND	90261XEM0	A	12/20/2017	0.2
UNION BANK NA SENIOR CORP BND	90521APH5	A+	9/26/2016	2.1
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	0.2
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	92276MBA2	BBB+	2/15/2018	2.1
VENTAS REALTY LP/CAP CRP SENIOR CORP BND	92277GAA5	BBB+	9/26/2016	1.3
VESEY STREET INVESTMENT TRUST CORP BND	925369AA8	A-	9/1/2016	2.3
WEA FINANCE LLC CORP BND 144A	92924SAB4	A	10/1/2016	0.5
WELLS FARGO & COMPANY CAP SEC CORP BND	949746RG8	BBB+	12/31/2049	0.1
WELLS FARGO & COMPANY SENIOR CORP BND	94974BFE5	A+	7/1/2015	1.3
WELLS FARGO & COMPANY SENIOR CORP BND	949746NX5	A+	12/11/2017	0.5
WESTPAC BANKING CORP SECURED LOCAL BND	Q9T419JR5	AAA	2/16/2016	0.4
WESTPAC BANKING CORP SENIOR CORP BND	961214BW2	AA-	9/25/2015	3.1
WESTPAC BANKING CORP SENIOR CORP BND	961214CH4	AA-	5/19/2017	1.0
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	0.8
ZFS FN USA TR IICORP BND 144A	98876YAA8	A	12/15/2065	0.5
				304.6
corporate bonds - utilities				
AES CO SENIOR CORP BND	00130HBV6	BB-	6/1/2019	2.2
ALABAMA POWER COMPANY SENIOR CORP BND	010392FH6	A	10/15/2015	1.9
APPALACHIAN POWER COCORP BND	037735CQ8	BBB	5/24/2015	0.4
COMMONWEALTH EDISON COMPANY SECURED CORP BND	202795HX1	A-	9/1/2016	0.1
CONSOLIDATED NATURAL GAS COCORP BND	209615CA9	BBB+	12/1/2014	2.3
DAYTON POWER AND LIGHT COMPANY SENIOR CORP BND 144A	240019BR9	BBB-	9/15/2016	0.4
ENBRIDGE INC SENIOR CORP BND	29250NAG0	A-	10/1/2016	1.4
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	0.5
ENTERPRISE PRODUCTS OPERATING SENIOR CORP BND	29379VAX1	BBB+	8/13/2015	0.6
GDF SUEZ LOCAL BND EMTN	F42768AY1	A	2/23/2015	0.4
GEORGIA POWER COMPANY CORP BND	373334JV4	A	4/15/2016	0.1
GEORGIA POWER COMPANY SENIOR CORP BND	373334JY8	A	8/10/2015	0.5
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	494550BT2	BBB	3/1/2021	0.7

description	security identifier	rating	maturity	estimated fair value ($m)
KINDER MORGAN ENERGY PARTNERS SENIOR CORP BND	494550BR6	BBB	2/1/2019	0.3
LOUISVILLE GAS & ELEC CO CORP BND	546676AS6	A-	11/15/2015	1.3
MIDAMERICAN ENERGY CO CORP BND	595620AG0	A	7/15/2017	4.3
MIDAMERICAN ENERGY CO SECURED CORP BND	595620AJ4	A	3/15/2019	0.3
MIDAMERICAN ENERGY HOLDINGS CO SENIOR CORP BND	59562VAW7	BBB+	5/15/2017	1.1
NATIONAL RURAL UTILITIES COOP SECURED CORP BND	637432MW2	A+	1/27/2017	0.6
NEXTERA ENERGY CAPITAL HOLDING SENIOR CORP BND	65339KAF7	BBB+	6/1/2015	0.7
ONEOK PARTNERS LP CORP BND	68268NAF0	BBB	2/1/2016	0.3
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	0.6
TENNESSEE GAS PIPELINE CO LLC CORP BND	880451AY5	BBB	2/1/2016	0.7
TRANSALTA CORP SENIOR CORP BND	89346DAG2	BBB-	6/3/2017	0.3
TRANS-CANADA PIPELINES SENIOR CORP BND	89352HAJ8	A-	6/30/2016	3.0
TRANS-CANADA PIPELINES SENIOR CORP BND	89352HAH2	A-	1/15/2016	2.7
TRANS-CANADA PIPELINES SENIOR CORP BND	893526DL4	A-	3/2/2015	1.7
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
				35.5
corporate bonds - supranationals				
EUROPEAN BK RECONSTR AND DEVLP SENIOR CORP BND MTN	29874QBU7	AAA	4/20/2015	3.1
EUROPEAN INVESTMENT BANK CORP BND	298785FB7	AAA	1/15/2015	0.6
INTERNATIONAL FINANCE FACILITY SENIOR CORP BND 144A MTN	45951B2A6	AA	7/5/2016	1.5
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
				6.3
fixed income - at FVTPL				
LLOYDS TSB BANK PLC SENIOR CORP BND EMTN	G4S15PKE1	A-	11/9/2015	30.7
				30.7
total fixed income				**2,047.3**

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
30 june 2014
(unaudited)

description	security identifier	estimated fair value ($m)
BRITISH TELECOM PLC # GB0030913577	S30913578	0.7
EPE SPECIAL OPPORTUNITIES PLC	B4JV7H7	0.7
BABCOCK INTERNATIONAL GROUP PL	S09697038	0.6
GOLD BULLION SECURITIES LT GOLD BULLION SECURITIES LTD	SB291NZ30	0.6
AVIVA PLC # GB0002162385	S02162386	0.5
FINSBURY WW PHARMA TRST PLC CLOSED END FUND	S03385309	0.5
GLAXOSMITHKLINE PLC # GB0009252882	S09252883	0.5
JOHN LAING INFRASTRUCTURE FUND CLOSED END FUND	B4ZWPH0	0.5
ASTRAZENECA PLC ASTRAZENECA PLC	S09895293	0.4
BAE SYSTEMS PLC # GB0002634946	S02634947	0.4
BP PLC # GB0007980591	S07980592	0.4
BRITISH AMER TOBACCO PLC # GB0002875804	S02875805	0.4
FINDLAY PARK AMERICAN FUND FINDLAY PARK AMERICAN	B00J0F1	0.4
HSBC HOLDINGS PLC # GB0005405286	S05405287	0.4
HSBC INFRASTRUCTURE CO. LTD.CLOSED END FUND	SB0T4LH62	0.4
SMITHS GRP PLC # GB00B1WY2338	SB1WY2335	0.4
UNILEVER PLC # GB00B10RZP78	SB10RZP77	0.4
UNITED UTILITIES # GB00B39J2M42	SB39J2M48	0.4
NB GLOBAL FLOATING RATE INCOME	B3KX4Q3	0.3
BG GROUP # GB0008762899	S08762890	0.3
BLACKROCK GOLD & GENERAL D ACC BLACKROCK GOLD & GENERAL D ACC	B5ZNJ89	0.3
BLUECREST ALLBLUE FUND LTD CLOSED END FUND	SB13YVW41	0.3
INTERNATIONAL PUBLIC PARTNER SH # GB00B188SR50	SB188SR59	0.3
ISAHRES PLC - ISHARES FTSE 100 # IE0005042456	G0803Z104	0.3
ISHARES - ISHARES FTSE 250 # IE00B00FV128	SB00FV127	0.3
J SAINSBURY PLC # GB00B019KW72	SB019KW71	0.3
RIO TINTO PLC # GB0007188757	S07188758	0.3
ROCHE HOLDING AG # CH0012032048	S71103881	0.3
ROYAL DUTCH SHELL PLC # GB00B03MM408	SB03MM404	0.3
SCHRODER JAPAN GROWTH FUND PLC CLOSED END FUND	S08022840	0.3
TWENTYFOUR INCOME FUND LTD CLOSED END FUND	SB90J5Z99	0.3
WPP GROUP PLC # JE00B8KF9B49	SB8KF9B49	0.3
ASHTEAD GROUP PLC # GB0000536739	S00536730	0.2
BLUECREST BLUE TREND LTD	SB7MSX900	0.2
CQS DIVERSIFIED FUND LTD CLOSED END FUND	SB5B3RG73	0.2
ENERGY SELECT SECTOR SPDR FUND	81369Y506	0.2
ENERGY SELECT SECTOR SPDR FUND	38259P706	0.2
IMPERIAL TOBACCO GRP PLC # GB0004544929	S04544920	0.2
LLOYDS TSB GROUP PLC # GB0008706128	S08706129	0.2
MICRO FOCUS INTERNATIONAL PLC # GB00BCZM1F64	SBCZM1F61	0.2
SSE PLC # GB0007908733	S07908734	0.2
STANDARD CHARTERED PLC # GB0004082847	S04082848	0.2
STARWOOD EUROPEAN REAL ESTATE STARWOOD EUROPEAN REAL ESTATE	SB79WC108	0.2
TESCO PLC # GB0008847096	S08847097	0.2
TWENTY FOUR SELECT MONTHLY ORD CLOSED_END FUND	SBJVDZ940	0.2
VERIZON COMMUNICATIONS INC	S00895607	0.2
VODAFONE GROUP PLC # GB00BH4HKS39	SBH4HKS32	0.2
WM MORRISON SUPERMARKETS PLC # GB0006043169	S06043160	0.2

description	security identifier	estimated fair value ($m)
WM MORRISON SUPERMARKETS PLC # GB0006043169	594918104	0.2
WM MORRISON SUPERMARKETS PLC # GB0006043169	806857108	0.2
BLACKROCK WORLD MINING TRUST P CLOSED END FUND	S05774856	0.1
DORIC NIMROD AIR THREE LTD # GG00B92LHN58	SB92LHN57	0.1
GOLDEN PROSPECT PRECIOUS METAL# GG00B1G9T992	SB1G9T990	0.1
GOOGLE	38259P508	0.1
SPDR S&P METALS & MINING ETF SPDR S&P OIL & GAS EQUIPMENT	78464A748	0.1
TULLETT PREBON PLC # GB00B1H0DZ51	SB1H0DZ51	0.1
ALLSTATE CORPORATION (THE)	20002309	0.1
WALMART STORES INC	931142103	0.1
total equities		17.2