Lancashire Holdings Limited Consolidated
supplementary investment holdings report - fixed income
30 september 2013
(unaudited)

description	security identifier	rating	maturity	estimated fair value ($m)
short term investments				
INTL BANK FOR RECONSTRUCTION A CORP BND	459058CB7	AAA	11/26/2013	3.6
KREDITANSTALT FUER WIEDERAUFBA CORP BND GOVT GTD	500769DF8	AAA	3/10/2014	2.0
UNITED STATES TREASURY GOVT BND	912828KF6	AA+	2/28/2014	0.2
UNITED STATES TREASURY GOVT BND	912828SR2	AA+	4/30/2014	0.0
UNITED STATES TREASURY TBILL CASH	912796CC1	AAA	3/13/2014	3.0
UNITED STATES TREASURY TBILL CASH	912796AR0	AAA	2/6/2014	0.1
UNITED STATES TREASURY TBILL CASH	912796BX6	AAA	8/21/2014	4.5
UNITED STATES TREASURY TBILL CASH	912796AW9	AAA	3/6/2014	16.0
UNITED STATES TREASURY TBILL CASH	912796BT5	AAA	7/24/2014	20.7
				50.1
U.S. treasuries				
UNITED STATES TREASURY GOVT BND	912828SE1	AA+	2/15/2015	35.0
UNITED STATES TREASURY GOVT BND	912828RW2	AA+	12/31/2013	2.4
UNITED STATES TREASURY GOVT BND	912828VL1	AA+	7/15/2016	0.6
UNITED STATES TREASURY GOVT BND	912828UW8	AA+	4/15/2016	0.6
UNITED STATES TREASURY GOVT BND	912828VZ0	AA+	9/30/2020	0.3
UNITED STATES TREASURY GOVT BND	912828RE2	AA+	8/31/2018	27.2
UNITED STATES TREASURY GOVT BND	912828SB7	AA+	1/31/2014	14.4
UNITED STATES TREASURY GOVT BND	912828UK4	AA+	1/31/2015	9.9
UNITED STATES TREASURY GOVT BND	912828UZ1	AA+	4/30/2018	0.3
UNITED STATES TREASURY GOVT BND	912828QH6	AA+	2/15/2014	5.5
UNITED STATES TREASURY GOVT BND	912828VD9	AA+	5/31/2015	5.8
UNITED STATES TREASURY GOVT BND	912828TX8	AA+	11/15/2015	1.0
UNITED STATES TREASURY GOVT BND	912828RH5	AA+	9/30/2018	0.4
UNITED STATES TREASURY GOVT BND	912828SG6	AA+	2/28/2014	17.1
UNITED STATES TREASURY GOVT BND	912828VS6	AA+	8/15/2023	4.2
UNITED STATES TREASURY GOVT BND	912828TW0	AA+	10/31/2017	0.7
UNITED STATES TREASURY GOVT BND	912828TA8	AA+	6/30/2014	4.9
UNITED STATES TREASURY GOVT BND	912828UM0	AA+	2/15/2016	0.1
UNITED STATES TREASURY GOVT BND	912828RG7	AA+	9/15/2014	3.5
UNITED STATES TREASURY GOVT BND	912828VA5	AA+	4/30/2020	0.2
UNITED STATES TREASURY GOVT BND	912828RS1	AA+	11/30/2013	2.6
UNITED STATES TREASURY GOVT BND	912828UP3	AA+	2/28/2015	5.0
UNITED STATES TREASURY GOVT BND	912828VV9	AA+	8/31/2020	0.3
UNITED STATES TREASURY GOVT BND	912828VP2	AA+	7/31/2020	0.3
UNITED STATES TREASURY GOVT BND	912828TD2	AA+	7/15/2015	0.2
UNITED STATES TREASURY GOVT BND	912828QU7	AA+	7/15/2014	1.4
UNITED STATES TREASURY GOVT BND	912828VG2	AA+	6/15/2016	2.9
UNITED STATES TREASURY GOVT BND	912828VC1	AA+	5/15/2016	14.9
UNITED STATES TREASURY GOVT BND	912828VH0	AA+	6/30/2015	2.5
UNITED STATES TREASURY GOVT BND	912828RV4	AA+	12/15/2014	6.2

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UNITED STATES TREASURY GOVT BND	912828VN7	AA+	7/31/2015	13.0
UNITED STATES TREASURY GOVT BND	912828RL6	AA+	10/15/2014	2.8
UNITED STATES TREASURY GOVT BND	912828VE7	AA+	5/31/2018	1.2
UNITED STATES TREASURY GOVT BND	912828RB8	AA+	8/15/2014	5.8
UNITED STATES TREASURY GOVT BND	912828TL4	AA+	8/31/2014	1.9
UNITED STATES TREASURY GOVT BND	912828RQ5	AA+	11/15/2014	1.3
UNITED STATES TREASURY GOVT BND	912828VF4	AA+	5/31/2020	0.9
UNITED STATES TREASURY GOVT BND	912828TP5	AA+	9/15/2015	12.0
UNITED STATES TREASURY GOVT BND	912828UU2	AA+	3/31/2018	0.3
UNITED STATES TREASURY GOVT BND	912810RC4	AA+	8/15/2043	0.3
UNITED STATES TREASURY GOVT BND	912828UT5	AA+	3/31/2015	4.9
UNITED STATES TREASURY GOVT BND	912828VQ0	AA+	7/31/2018	0.4
UNITED STATES TREASURY GOVT BND	912828SW1	AA+	5/31/2014	25.9
UNITED STATES TREASURY GOVT IBND	912828UH1	AA+	1/15/2023	7.9
				249.0
other government bonds				
ACHMEA HYPOTHEEKBANK N.V. - LT CORP BND 144A GOVT GTD	00448MAA9	AAA	11/3/2014	0.1
ALBERTA PROVINCE OF LOCAL BND 144A	01306GAA1	AAA	6/21/2017	0.6
AUSTRALIA COMMONWEALTH OF GOVT BND	Q0819ACW8	AAA	5/15/2021	10.7
AXIATA SPV1 (LABUAN) LTD CORP BND	Y0488CAA5	BBB	4/28/2020	0.2
BAHRAIN (KINGDOM OF) GOVT BND	M53074AA4	BBB	7/5/2022	0.3
BANCO DO BRASIL GRAND CAYMAN B SENIOR CORP BND	05958AAJ7	BBB	10/10/2022	0.4
BANCO DO BRASIL SA SENIOR CORP BND EMTN	EJ7622024	BBB	7/25/2018	0.3
BANK NEDERLANDSE GEMEENTEN UNSEC CORP BND 144A	62944BAH7	AAA	3/23/2015	0.5
BNDES-BRAZIL S DEVELOPMENT BAN SENIOR CORP BND 144A	059614AM9	BBB	9/26/2023	0.2
BNDES-BRAZIL S DEVELOPMENT BAN SENIOR CORP BND 144A	059614AL1	BBB	9/26/2016	0.4
BRAZIL (FEDERATIVE REPUBLIC OF GOVT BND	P80551BG1	A-	1/1/2017	2.7
BRAZIL MINAS SPE SECURED CORP BND	G13201AA9	BBB	2/15/2028	0.2
CAIXA ECONOMICA FEDERAL SENIOR CORP BND 144A	12803W2C6	BBB	10/3/2018	0.5
CANADA HOUSING TRUST LOCAL BND 144A	13509PCT8	AAA	6/15/2016	21.1
CDP FINANCIAL INC CORP BND 144A	125094AB8	AAA	11/25/2014	8.4
CENTRAIS ELECTRICAS BRASILEIRA CORP BND 144A	15234QAJ7	BBB	7/30/2019	0.3
CNOOC CURTIS FUNDING NO 1 PTY SENIOR CORP BND 144A	12626HAA9	AA-	10/3/2023	0.5
DOLPHIN ENERGY LTD CORP BND 144A	256853AB8	A+	12/15/2021	0.5
DOLPHIN ENERGY LTD SECURED CORP BND	M28368AB0	A+	12/15/2021	0.4
DP WORLD SUKUK LTD CORP BND 144A	23330NAA0	BBB-	7/2/2017	0.5
ECOPETROL SA CORP BND	279158AB5	BBB	7/23/2019	1.0
ECOPETROL SA SENIOR CORP BND	279158AD1	BBB	9/18/2018	0.1
ECOPETROL SA SENIOR CORP BND	279158AC3	BBB	9/18/2023	0.3
ECOPETROL SA SENIOR CORP BND	279158AE9	BBB	9/18/2043	0.2
EL SALVADOR REPUBLIC OF GOVT BND	P01012AE6	BB-	4/10/2032	0.2
EL SALVADOR REPUBLIC OF SENIOR GOVT BND	P01012AS5	BB-	1/30/2025	0.3
EL SALVADOR REPUBLIC OF SENIOR GOVT BND	P01012AQ9	BB-	12/1/2019	0.1
EL SALVADOR REPUBLIC OF SENIOR GOVT BND 144A	283875AR3	BB-	1/30/2025	0.2
ELECTRICITE DE FRANCE SA CORP BND 144A	268317AA2	A+	1/26/2014	1.7
ESKOM HOLDINGS SOC LIMITED CORP BND 144A	296464AA8	BBB	1/26/2021	0.6
EXPORT-IMPORT BANK OF KOREA CORP BND	302154AU3	A+	1/14/2015	2.1

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FRANSHION INVESTMENT LTD SENIOR CORP BND	EJ4125765	BB	10/26/2017	0.3
GABONESE REPUBLIC GOVT BND	V36283AA3	BB-	12/12/2017	0.7
GAZ CAPITAL SA CORP BND	L4191BAY9	BBB	4/23/2019	2.0
GAZ CAPITAL SA SENIOR CORP BND 144A	368266AL6	BBB	4/23/2019	0.2
GAZPROM NEFT JSC SENIOR CORP BND 144A	36192NAA9	BBB-	9/19/2022	0.2
GUATEMALA REPUBLIC OF UNSECURED GOVT BND 144A	401494AE9	BB	6/6/2022	0.3
INDONESIA (REPUBLIC OF) CORP BND	Y20721AK5	BB+	1/17/2018	1.0
INDONESIA (REPUBLIC OF) GOVT BND	Y20721AF6	BB+	3/9/2017	0.1
ING BANK NV - (LT) GTD CORP BND GOVT GTD144A	45324QAC0	AAA	3/19/2014	1.5
INTERGAS FINANCE BV CORP BND	N45748AB1	BB+	5/14/2017	0.5
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
KAZAKHSTAN TEMIR ZHOLY FINANCE SENIOR CORP BND 144A	48667DAD6	BBB-	7/10/2042	0.5
KAZMUNAIGAZ FINANCE SUB BV CORP BND	N49610AA1	BBB-	4/9/2021	1.2
KAZMUNAIGAZ FINANCE SUB BV SENIOR CORP BND 144A	46639UAA3	BBB-	4/30/2023	0.2
KAZMUNAIGAZ FINANCE SUB BV SENIOR CORP BND 144A	46639UAB1	BBB-	4/30/2043	0.2
KOREA HYDRO & NUCLEAR POWER CO SENIOR CORP BND 144A	50064YAH6	A+	10/2/2018	0.4
KOREA HYDRO & NUCLEAR POWER CO SENIOR CORP BND 144A	50064YAA1	A+	6/17/2014	0.2
LLOYDS TSB BANK PLC - LT GTD SENIOR LOCAL BND EMTN	G5577Y5Y2	AAA	5/2/2017	1.6
MAJAPAHIT HOLDING BV CORP BND CORP BND	N54360AF4	BB	1/20/2020	1.2
MANITOBA PROVINCE OF SENIOR CORP BND	563469CL7	AA	12/1/2018	0.8
MEXICAN BONOS GOVT BND	91086QAV0	BBB	1/11/2040	0.4
MEXICAN BONOS GOVT BND	91086QAZ1	BBB	10/12/2110	1.4
MOROCCO (KINGDOM OF) SENIOR GOVT BND	V5905GKL8	BBB-	10/5/2020	0.5
MOROCCO (KINGDOM OF) SENIOR GOVT BND 144A	617726AF1	BBB-	12/11/2022	0.2
NAKILAT CORP BND 144A	62983PAA3	AA-	12/31/2033	0.2
NATIONAL SAVINGS BANK SENIOR CORP BND 144A	637456AA2	BB-	9/18/2018	0.2
NORDDEUTSCHE LANDESBANK GIROZE SECURED LOCAL BND 144A	65556GAC9	AAA	10/16/2015	1.8
ONGC VIDESH LTD SENIOR CORP BND	Y6S28SAB2	BBB-	5/7/2023	0.2
ONGC VIDESH LTD SENIOR CORP BND	Y6S28SAC0	BBB-	5/7/2018	0.2
ONTARIO PROVINCE OF SENIOR CORP BND	68323ABM5	AA-	10/25/2017	2.8
ONTARIO PROVINCE OF SENIOR CORP BND	68323ABJ2	AA-	5/26/2015	1.6
ONTARIO PROVINCE OF SENIOR CORP BND	68323ACE2	AA-	7/22/2016	2.8
PANAMA REPUBLIC GOVT BND	698299AV6	BBB	1/29/2026	0.7
PANAMA REPUBLIC SENIOR GOVT BND	698299BB9	BBB	4/29/2053	0.1
PEMEX PROJECT FUNDING MASTER T CORP BND	706451BG5	BBB	6/15/2035	0.9
PEMEX PROJECT FUNDING MASTER T CORP BND	706451BR1	BBB	6/15/2038	0.8
PERTAMINA PERSERO PT CORP BND	Y7138AAA8	BB+	5/23/2021	0.2
PERTAMINA PERSERO PT SENIOR CORP BND 144A MTN	69369EAE9	BB+	5/20/2023	0.2
PETROBRAS INT BRASPETRO BV SENIOR CORP BND	71647NAE9	BBB	1/15/2019	1.5
PETROBRAS INTL FINANCE CORP BND	71645WAN1	BBB	3/15/2019	0.2
PETROBRAS INTL FINANCE CORP BND	71645WAP6	BBB	1/20/2020	0.6
PETROLEOS MEXICANOS CORP BND	71654QAU6	BBB	5/3/2019	0.6
PETROLEOS MEXICANOS CORP BND	71654QAX0	BBB	1/21/2021	0.2
PSALM - (LT) GTD CORP BND 144A	Y7083VAD1	BBB-	12/2/2024	0.3
QATAR (STATE OF) SENIOR GOVT BND	M81805AP4	AA	1/20/2040	0.0
QATAR DIAR FIN CORP BND GOVT GAU 144A	74733WAB4	AA	7/21/2020	0.9

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QTEL INTERNATIONAL FINANCE LTD CORP BND	74733L9Y0	A	6/10/2019	0.4
QTEL INTERNATIONAL FINANCE LTD CORP BND 144A	74733LAA0	A	6/10/2014	1.0
REPUBLIC OF COLOMBIA GOVT BND	195325BM6	BBB	1/18/2041	0.3
REPUBLIC OF COSTA RICA GOVT BND	P3699PAA5	BB	8/1/2020	0.6
REPUBLIC OF PHILIPPINES GOVT BND	718286BG1	BBB-	10/23/2034	0.4
REPUBLIC OF SOUTH AFRICA GOVT BND	836205AQ7	BBB	1/17/2024	0.2
ROMANIA GOVERNMENT BOND SENIOR GOVT BND	X7360WAB8	BB+	11/7/2019	0.4
ROMANIA GOVERNMENT BOND UNSECURED GOVT BND 144A	77586RAB6	BB+	8/22/2023	0.1
RUSSIAN RAILWAYS CORP BND EMTN	X7435KAS8	BBB	4/3/2017	0.8
SABIC CAPITAL II BV SENIOR CORP BND	EJ8456547	A+	10/3/2018	0.2
SB CAPITAL CORP BND MTN	L8084DAE0	BBB+	6/16/2021	0.5
SENEGL GOVT BND	V76885AB4	B+	5/13/2021	0.2
SOVKOMFLOT SENIOR CORP BND	G7859QAA0	BB-	10/27/2017	0.4
SRI LANKA DEMOCRATIC SOCIALIST GOVT BND	Y2029SAG9	B+	7/27/2021	0.3
STATE BANK OF INDIA/LONDON SENIOR CORP BND 144A	85628UAC0	BBB-	8/1/2017	0.2
STATE OIL CO OF AZERBAIJAN REP SENIOR CORP BND EMTN	EJ5777036	BB+	3/13/2023	0.2
SVENSK EXPORTKREDIT AB CORP BND	00254ELS9	AA+	4/5/2018	0.2
VEB FINANCE CORP BND	91821XA94	BBB	7/9/2020	0.1
VEB FINANCE SENIOR CORP BND 144A	91821XAE3	BBB	2/13/2017	0.5
VTB CAPITAL SA SENIOR CORP BND 144A	91833EAH4	BBB	4/12/2017	0.7
WAHA AEROSPACE BV CORP BND 144A	92928BAA9	AA	7/28/2020	0.7
ZAMBIA (REPUBLIC OF) UNSEC GOVT BND 144A	988895AA6	B+	9/20/2022	0.2
				99.4
U.S. municipal bonds				
ARIZONA ST TRANSN BRD MUNITAX BND REV	040654UZ6	AA+	7/1/2018	1.9
CALIFORNIA ST MUNI BND GO	13063BHZ8	A	11/1/2015	0.6
CALIFORNIA ST MUNI BND GO	13063BFV9	A	3/1/2036	1.8
CALIFORNIA ST MUNITAX BND GO	13063BBU5	A	11/1/2039	0.9
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	1.9
ILLINOIS ST MUNI BND GO	4521518V8	A-	1/1/2015	1.7
IRVINE RANCH CALIF WTR DIST JT MUNITAX BND REV	463655GX2	A-	3/15/2014	1.6
JOBSOHIO BEVERAGE SYS STWD LIQ MUNITAX BND REV	47770VAR1	AA	1/1/2017	1.5
NEW YORK N Y MUNI BND GO	64966B3L5	AA	1/15/2016	2.0
OAKLAND CNTY MICH CTFS PARTN MUNITAX BND REV	672440AN4	AA+	4/1/2020	2.8
PASADENA CALIF PENSION OBLIG MUNITAX BND REV	70227RAA8	AA+	5/15/2041	0.4
UNIVERSITY CALIFORNIA MUNITAX BND REV	91412GSB2	AA	7/1/2019	1.5
				23.4

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U.S. government agency debt				
FHLMC AGENCY BND	3134G3LA6	AA+	2/27/2014	4.2
FHLMC AGENCY BND	3137EADC0	AA+	3/8/2017	10.0
FHLMC AGENCY BND	3137EACZ0	AA+	11/27/2013	1.7
FNMA AGENCY BND	3135G0GY3	AA+	1/30/2017	40.5
FNMA AGENCY BND	31359MH89	AA+	3/15/2016	11.1
FNMA AGENCY BND	3135G0MZ3	AA+	8/28/2017	14.0
FNMA AGENCY BND	3135G0DW0	AA+	10/30/2014	0.7
FNMA SENIOR AGENCY BND	3135G0PQ0	AA+	10/26/2017	24.6
FNMA UNSEC AGENCY BND	3135G0PX5	AA+	10/10/2024	2.0
				108.8
asset backed securities				
ACCESS GROUP INC ACCSS_05-2 ABS 05-2	00432CCM1	AA+	11/22/2024	0.4
ACCT_04-3 ABS 04-3	004375BP5	AAA	10/25/2034	0.1
ACIS_13 ABS 13 144A	00089KAB5	AAA	4/18/2024	1.3
ACIS_13-1 ABS 13-1	00089RAA2	AAA	10/14/2022	0.7
AEITT_13-2 ABS 13-2 A	02587TAD5	AAA	8/15/2019	1.5
AGSL_03-1 ABS_03-1 A2	00432CAY7	AA+	12/27/2016	0.2
ALBA_12-1 ABS 12-1	Z91884AW8	AAA	12/16/2042	1.7
ALFT _12-1A ABS 12-1A 144A	00400VAA5	AAA	12/25/2022	0.9
ALM_10-3AR ABS 10-3AR 144A	00162UAN7	AAA	11/20/2020	0.8
AMCAR_12-4 ABS_12-4 B	03063XAE5	AA	11/8/2017	0.4
AMERICAN CREDIT ACCEPTANCE ABS_12-2 144A	02528RAA7	A+	7/15/2016	0.2
AMOT 2013-2 ABS_11-3 A2	02005ABN7	AAA	5/15/2016	2.9
APIDOS CDO APID_05-1X ABS_05_1X A1	CMN098016	AAA	7/27/2017	0.9
ARES ABS 07-12A 144A	04012VAA7	AA+	11/25/2020	2.5
BAYV_06-D ABS 06-D-1A2	07325HAC9	A+	12/28/2036	0.4
BLACK DIAMOND CLO LTD BLACK_06 ABS 06-1A	09202XAA2	AA+	4/29/2019	1.9
BRAZOS HIGHER EDUCATION AUTHOR ABS 11-1 A2	10620NCG1	AAA	2/25/2030	3.0
BRAZOS HIGHER EDUCATION AUTHOR ABS 11-2 A2	10620NCK2	AAA	7/25/2029	2.6
BRHEA_05-3A ABS 05-3 A14	10620NAH1	AA+	9/25/2023	0.4
CAR_12-F1F ABS 12-F1F	Z9195VUA5	AAA	9/25/2021	0.9
CCCIT_13-A6 ABS 13-A6 A6	17305EFE0	AAA	9/7/2018	1.9
CCCIT_13-A7 ABS 13-A7 A7	17305EFF7	AAA	9/10/2020	1.4
CCCIT_13-A8 ABS 13-A8 A8	17305EFG5	AAA	12/12/2016	2.4
CENT8_05-8A ABS_05-8A A 144A	15642TAA6	AA+	3/8/2017	1.7
CHAIT_07-A2 ABS 07-A2 A2	161571BQ6	AAA	4/15/2019	0.9
CHAIT_13-A2 ABS 13-A2	161571FV1	AAA	2/15/2017	1.6
CITIBANK OMNI MASTER TRUST COM ABS 2009-A14 A14 144A	17308BAM0	AAA	8/15/2018	1.9
COLLE_04-1 ABS_05-1 A4	194262CK5	AA+	4/25/2027	1.9
DRYD_06-16A ABS 06-16A 144A	26248PAA9	AA+	10/20/2020	0.9
DTAOT_12-2A ABS 12-2A 144A	23336TAA1	AAA	11/16/2015	0.4
DUANE STREET CLO DUANE_06-3A ABS 06-3A 144A	26358BAA6	AAA	1/11/2021	1.1
ECAR_12-1 ABS_12-1 A	L2R424AA3	AAA	7/18/2020	1.5
ELAB_12-1 ABS 12-1	28140DAA1	AA+	6/25/2022	1.7
FORDF_13-1 ABS 13-1	34528QCE2	AAA	1/15/2018	4.7
GCO EDUCATION LOAN FUNDING TRU ABS 07-1A 144A	36156YAN1	AA+	5/25/2023	0.3

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GFUND_11-1 ABS_11-1 A2	Z914HKQ87	AAA	4/24/2047	1.3
GLDR_10-A ABS_10-A A	N3579VAP6	AAA	4/20/2018	1.0
GRANITE MASTER ISSUER PLC GRAN ABS 06-3	38741YCA5	A+	12/20/2054	12.0
GRANM ABS_07-1 2A1	38741YDF3	A+	12/20/2054	1.6
HFCHC ABS_06-2 A1	40430YAA9	AAA	3/20/2036	0.3
ING INVESTMENT MANAGEMENT INGI ABS_06-3A A1 144A	44983KAA2	AA+	12/13/2020	1.4
INWD_06-1A ABS 06-1A 144A	46186GAA1	AAA	1/20/2021	1.0
JERSEY STREET CLO LTD JERSY_06 ABS 06-1A A 144A	476759AA3	AA+	10/20/2018	1.2
LANARK MASTER ISSUER PLC RMBS_12-2A 1A	513770AW7	AAA	12/22/2054	2.9
LIGHP_06-1X ABS 06-1X	CMCD15014	AA	1/31/2022	0.6
MCLO-05_2A ABS 2A	565764AC1	AAA	12/20/2019	0.7
MHESA_12-1 ABS 12-1	61205PAJ8	AA+	9/20/2022	0.1
MHESA_12-1 ABS 12-1 A2	61205PAK5	AA+	5/20/2030	2.1
MORTGAGES PLC MPLC_6 ABS 6 A2	G63282AB6	A	1/31/2037	1.6
NALT_12-B ABS 12-B	65476LAC5	AAA	11/16/2015	5.4
NCUA GUARANTEED NOTES AGENCY ABS 10-A1 A	62889AAA1	AA+	12/7/2020	0.6
NSLT_13-5A ABS 13-5A A 144A	64033GAA9	AAA	1/25/2037	3.8
RACEP_06-3 ABS 06-3 A 144A	74981TAA2	AA+	4/15/2020	1.8
REDRI_1A ABS 1A	75686VAA2	AA+	7/27/2018	2.1
SCHOL_11-A ABS 11-A A 144A	80705TAA4	AAA	10/28/2043	0.3
SCHOL_12-B ABS 12-B 144A	80705WAA7	AAA	10/28/2025	0.8
SDART_12-1 ABS 12-1 A3	80281AAC3	AAA	10/15/2015	1.2
SLCLT_10-1 ABS 10-1 A	78444WAA7	AA+	11/25/2042	0.3
SLM STUDENT LOAN TRUST 2003-7 ABS 03-7	U8280TAE7	AA+	12/15/2033	1.1
SLMA ABS 03-10A A1D 144A	78442GHZ2	AAA	12/15/2016	0.1
SLMA ABS 03-10A A1F 144A	78442GJB3	AAA	12/15/2016	0.2
SLMA ABS 03-10A-A1C	78442GHY5	AAA	12/15/2016	0.1
SLMA ABS 07-7 A2	78444EAB5	AA+	1/25/2016	0.7
SLMA ABS 08_2 A3	784442AC9	AA+	4/25/2023	1.0
SLMA ABS 08-5 A4	78444YAD7	AA+	7/25/2023	1.7
SLMA_12-3 ABS_12-3 A	78447AAA2	AAA	12/26/2025	1.7
SNAAC AUTO RECEIVABLES TRUST S ABS_12-1A A	78459TAA6	AA	6/15/2016	0.1
SOUTH CAROLINA STUDENT LN MUNI BND REV	83714RAX1	AA+	12/3/2018	0.4
STUDENT LOAN CON ABS_11-1 A	86386MAY0	AA+	10/25/2027	0.4
USBR_12-1 ABS_12-1-A	91754RVZ7	AA+	12/26/2031	1.4
WGH_06-1A ABS_06-1A A1 144A	929260AA5	AA+	5/24/2019	1.5
WORLD OMNI AUTOMOBILE LEASE SE ABS 13-A A2B	98160LAC7	AAA	5/16/2016	1.1
				103.6

description	security identifier	rating	maturity	estimated fair value ($m)
U.S. government agency mortgage backed securities				
FHLMC AGENCY CMO	3137AUP52	AA+	4/25/2019	3.6
FHLMC CMO_2770 TW	31394W3P1	AA+	3/15/2019	1.3
FHLMC CMO_2882 UL	31395JKS4	AA+	2/15/2019	0.1
FHLMC CMO_3484 DA	31397Y5H0	AA+	9/15/2022	0.2
FHLMC GOLD POOL # A41947	3128K2EU9	AA+	1/1/2036	0.1
FHLMC GOLD POOL # A57984	3128KL2R7	AA+	3/1/2037	0.1
FHLMC GOLD POOL # A58420	3128KMK95	AA+	3/1/2037	0.1
FHLMC GOLD POOL # A93415	312941YL5	AA+	8/1/2040	0.1
FHLMC GOLD POOL # A96283	3129446U0	AA+	1/1/2041	5.6
FHLMC GOLD POOL # A96385	312945CW6	AA+	1/1/2041	0.5
FHLMC GOLD POOL # B19205	312972GN6	AA+	4/1/2015	0.1
FHLMC GOLD POOL # G02349	3128LXTE0	AA+	7/1/2036	0.2
FHLMC GOLD POOL # G02349	3128M4CE1	AA+	12/1/2036	0.1
FHLMC GOLD POOL # G03271	3128M46G3	AA+	9/1/2037	0.2
FHLMC GOLD POOL # G03329	3128M5A67	AA+	7/1/2037	0.2
FHLMC GOLD POOL # G03966	3128M5W30	AA+	1/1/2038	0.1
FHLMC GOLD POOL # G04222	3128M6AX6	AA+	4/1/2038	0.1
FHLMC GOLD POOL # G04778	3128M6UB2	AA+	7/1/2038	0.2
FHLMC GOLD POOL # G05124	3128M7AZ9	AA+	12/1/2038	0.1
FHLMC GOLD POOL # G05164	3128M7B96	AA+	11/1/2038	0.3
FHLMC GOLD POOL # G11719	31283K4C9	AA+	6/1/2020	0.1
FHLMC GOLD POOL # G11883	31336WCT4	AA+	1/1/2021	0.6
FHLMC GOLD POOL # G11974	3128M1CK3	AA+	5/1/2021	0.2
FHLMC GOLD POOL # G12548	3128MBBR7	AA+	1/1/2022	0.7
FHLMC GOLD POOL # G14232	3128MC4R3	AA+	9/1/2021	0.1
FHLMC GOLD POOL # G14728	3128MDPM9	AA+	11/1/2021	0.5
FHLMC GOLD POOL # J12853	3128PSE29	AA+	8/1/2025	0.8
FHLMC GOLD POOL # J12858	3128PSE78	AA+	8/1/2025	0.1
FHLMC GOLD POOL # J13428	3128PSYZ4	AA+	11/1/2020	0.1
FHLMC GOLD POOL # J13861	3128PTJE6	AA+	12/1/2025	1.4
FHLMC GOLD POOL # J13868	3128PTJM8	AA+	12/1/2025	2.5
FHLMC GOLD POOL # J13904	3128PTKR5	AA+	12/1/2025	2.7
FHLMC GOLD POOL # J16735	3128PWPU6	AA+	9/1/2026	1.1
FHLMC GOLD POOL # J18101	3128PYAA2	AA+	2/1/2027	10.1
FHLMC GOLD POOL # J24051	31307CQC5	AA+	6/1/2023	0.1
FHLMC GOLD POOL # Q00093	3132GDC67	AA+	4/1/2041	0.4
FHLMC GOLD POOL # Q00632	3132GDVZ2	AA+	5/1/2041	0.5
FHLMC MULTICLAS/MTG PARTN SECS AGENCY CMO	3137AXHQ9	AA+	9/25/2022	1.9
FHLMC POOL # 1B2433	3128JMSX6	AA+	10/1/2035	0.2
FHLMC POOL # 1B2946	3128JNEU5	AA+	2/1/2036	0.3
FHLMC POOL # 1B3035	3128JNHM0	AA+	7/1/2036	0.9
FHLMC POOL # 1B3240	3128JNP25	AA+	1/1/2037	0.3
FHLMC POOL # 1G1305	3128QJNW2	AA+	11/1/2036	0.2
FHLMC POOL # 1Q0110	3128S4DP9	AA+	7/1/2035	0.3
FHLMC POOL # 1Q0159	3128S4E86	AA+	3/1/2035	0.1
FHLMC POOL # 847503	3128JRKQ8	AA+	12/1/2035	0.3

description	security identifier	rating	maturity	estimated fair value ($m)
FHLMC POOL # 848088	3128JR6Z4	AA+	4/1/2035	1.7
FHLMC SENIOR CMBS_K-005 AX IO	31398WD50	AA+	11/25/2019	1.0
FHLMC_2853 AGENCY CMO_2836 PX	31395FC28	AA+	5/15/2018	0.5
FHLMC_3588 AGENCY CMO 3588	31398K2Z2	AA+	10/15/2037	9.6
FHLMC_3777 AGENCY CMO 3777 DA	3137A42F3	AA+	10/15/2024	0.9
FHMS_K014 SENIOR CMBS K014	3137ADTK3	AA+	4/25/2021	1.9
FNMA CMO_11-110 FE	3136A2AS2	AA+	4/25/2041	0.6
FNMA CMO_11-53 FT	31397URA9	AA+	6/25/2041	5.3
FNMA MULTI MBS	31381QCZ7	AA+	3/1/2018	1.4
FNMA MULTI MBS	31381RAY0	AA+	5/1/2018	0.2
FNMA POOL # 190344	31368HLZ4	AA+	12/1/2033	0.2
FNMA POOL # 256253	31371MTJ6	AA+	5/1/2026	0.1
FNMA POOL # 257203	31371NU45	AA+	5/1/2028	0.2
FNMA POOL # 257371	31371N2C8	AA+	9/1/2028	0.7
FNMA POOL # 555409	31385XAJ6	AA+	4/1/2033	1.7
FNMA POOL # 555431	31385XA80	AA+	4/1/2033	0.4
FNMA POOL # 555743	31385XLY1	AA+	9/1/2033	0.1
FNMA POOL # 636884	31389VRD1	AA+	4/1/2032	0.3
FNMA POOL # 650546	31390MWF7	AA+	6/1/2032	0.1
FNMA POOL # 685459	31400EQL7	AA+	3/1/2018	0.9
FNMA POOL # 686242	31400FLX3	AA+	3/1/2033	0.1
FNMA POOL # 708664	31401HJH6	AA+	5/1/2033	0.4
FNMA POOL # 710701	31401KRW7	AA+	5/1/2018	0.1
FNMA POOL # 720711	31401WVC0	AA+	6/1/2018	0.1
FNMA POOL # 725863	31402DML1	AA+	10/1/2034	0.5
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	0.4
FNMA POOL # 734788	31402QJ93	AA+	9/1/2018	0.4
FNMA POOL # 735036	31402QSZ5	AA+	12/1/2034	0.1
FNMA POOL # 735228	31402QYZ8	AA+	2/1/2035	0.5
FNMA POOL # 735415	31402RAQ2	AA+	12/1/2032	0.4
FNMA POOL # 735463	31402RB81	AA+	3/1/2035	0.1
FNMA POOL # 735504	31402RDH9	AA+	4/1/2035	0.4
FNMA POOL # 735649	31402RH28	AA+	12/1/2032	0.1
FNMA POOL # 744328	31403B4M2	AA+	9/1/2033	0.2
FNMA POOL # 745059	31403CWU1	AA+	9/1/2035	0.1
FNMA POOL # 745092	31403CXV8	AA+	7/1/2035	0.3
FNMA POOL # 745281	31403C6S5	AA+	1/1/2036	0.1
FNMA POOL # 745497	31403DGE3	AA+	3/1/2018	0.1
FNMA POOL # 779755	31404VH84	AA+	7/1/2034	1.1
FNMA POOL # 781629	31404XLJ1	AA+	12/1/2034	0.1
FNMA POOL # 783828	31405AYZ0	AA+	7/1/2034	0.3
FNMA POOL # 792805	31405LYA1	AA+	12/1/2032	0.3
FNMA POOL # 795825	31405QD62	AA+	7/1/2034	0.5
FNMA POOL # 809530	31406GLK3	AA+	2/1/2035	0.1
FNMA POOL # 815626	31406PD71	AA+	5/1/2035	0.4

description	security identifier	rating	maturity	estimated fair value ($m)
FNMA POOL # 815807	31406PKU2	AA+	2/1/2035	0.1
FNMA POOL # 816423	31406QAY3	AA+	11/1/2034	0.3
FNMA POOL # 819011	31406S3U5	AA+	5/1/2035	2.1
FNMA POOL # 823717	31406YDW7	AA+	5/1/2035	2.9
FNMA POOL # 828110	31407EAK9	AA+	7/1/2035	0.5
FNMA POOL # 841471	31407U2C0	AA+	10/1/2035	0.1
FNMA POOL # 847868	31408C6D3	AA+	11/1/2035	0.7
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	0.9
FNMA POOL # 888024	31410FSM8	AA+	6/1/2035	0.5
FNMA POOL # 888218	31410FYP4	AA+	3/1/2037	0.7
FNMA POOL # 888249	31410FZN8	AA+	7/1/2020	0.6
FNMA POOL # 888283	31410F2Q7	AA+	8/1/2034	9.8
FNMA POOL # 888490	31410GC35	AA+	5/1/2035	0.2
FNMA POOL # 888499	31410GDC4	AA+	8/1/2033	0.2
FNMA POOL # 888673	31410GJS3	AA+	4/1/2035	0.2
FNMA POOL # 888967	31410GTY9	AA+	12/1/2037	0.1
FNMA POOL # 889255	31410G5Q2	AA+	3/1/2023	1.2
FNMA POOL # 889535	31410KHL1	AA+	12/1/2035	0.2
FNMA POOL # 889580	31410KJZ8	AA+	6/1/2038	0.3
FNMA POOL # 889853	31410KTJ3	AA+	1/1/2037	0.1
FNMA POOL # 890365	31410LFE7	AA+	7/1/2041	0.2
FNMA POOL # 903006	31411BGP2	AA+	12/1/2036	0.5
FNMA POOL # 908491	31411HKC3	AA+	6/1/2038	1.5
FNMA POOL # 915673	31411VJS9	AA+	3/1/2037	0.8
FNMA POOL # 915953	31411VTJ8	AA+	4/1/2037	0.1
FNMA POOL # 916375	31411WCL9	AA+	5/1/2037	0.6
FNMA POOL # 929236	31412MLR7	AA+	2/1/2038	0.5
FNMA POOL # 931413	31412PYJ4	AA+	6/1/2024	0.3
FNMA POOL # 931480	31412P2M2	AA+	7/1/2039	0.8
FNMA POOL # 931923	31412QLC1	AA+	4/1/2038	0.2
FNMA POOL # 933758	31412SZX6	AA+	3/1/2038	0.6
FNMA POOL # 934149	31412TH22	AA+	11/1/2038	0.2
FNMA POOL # 934281	31412TM67	AA+	6/1/2038	0.8
FNMA POOL # 935235	31412UPU8	AA+	5/1/2039	1.3
FNMA POOL # 935996	31412VKH0	AA+	6/1/2025	0.2
FNMA POOL # 936479	31412V2L1	AA+	7/1/2021	1.1
FNMA POOL # 944713	31413GAN0	AA+	7/1/2037	0.2
FNMA POOL # 950300	31413NGH2	AA+	8/1/2037	0.2
FNMA POOL # 952302	31413QNT1	AA+	9/1/2037	0.1
FNMA POOL # 953579	31413R2L9	AA+	11/1/2037	0.1
FNMA POOL # 960139	31414AEL2	AA+	11/1/2037	0.1
FNMA POOL # 963359	31414DWU6	AA+	5/1/2038	0.1
FNMA POOL # 963868	31414EJM7	AA+	6/1/2038	0.1

description	security identifier	rating	maturity	estimated fair value ($m)
FNMA POOL # 964398	31414E3F9	AA+	7/1/2038	0.1
FNMA POOL # 966423	31414HD46	AA+	12/1/2037	0.1
FNMA POOL # 966652	31414HL96	AA+	12/1/2037	0.3
FNMA POOL # 968065	31414J6A6	AA+	10/1/2022	4.9
FNMA POOL # 968614	31414KSB7	AA+	1/1/2038	0.1
FNMA POOL # 972295	31414PUU1	AA+	2/1/2038	0.4
FNMA POOL # 972594	31414P7F0	AA+	4/1/2038	0.1
FNMA POOL # 973023	31414QPG6	AA+	3/1/2038	0.5
FNMA POOL # 974724	31414SLD3	AA+	4/1/2038	0.8
FNMA POOL # 977079	31414U6Q6	AA+	9/1/2037	0.4
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	9.4
FNMA POOL # 985616	31415P3Z9	AA+	4/1/2034	0.1
FNMA POOL # 986855	31415RH80	AA+	8/1/2038	0.7
FNMA POOL # 987147	31415RTC8	AA+	7/1/2038	0.3
FNMA POOL # 988375	31415S6L1	AA+	8/1/2038	0.4
FNMA POOL # 991862	31415WZ30	AA+	10/1/2038	0.1
FNMA POOL # 995429	31416BY28	AA+	9/1/2023	0.1
FNMA POOL # 995738	31416CEK8	AA+	12/1/2038	0.6
FNMA POOL # 995957	31416CME3	AA+	6/1/2024	1.2
FNMA POOL # AA1283	31416JM99	AA+	10/1/2033	0.1
FNMA POOL # AA5816	31416PPA9	AA+	5/1/2039	0.5
FNMA POOL # AB0194	31416VGC2	AA+	1/1/2039	0.2
FNMA POOL # AB2979	31416YJZ2	AA+	8/1/2039	0.6
FNMA POOL # AB3416	31416YYN2	AA+	8/1/2041	0.5
FNMA POOL # AB4114	31417ASC4	AA+	12/1/2041	6.6
FNMA POOL # AB4525	31417BA31	AA+	2/1/2042	0.4
FNMA POOL # AB4535	31417BBD8	AA+	8/1/2038	0.1
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	2.5
FNMA POOL # AD7997	31418V3F7	AA+	7/1/2040	0.8
FNMA POOL # AD8258	31418WE89	AA+	9/1/2025	0.1
FNMA POOL # AD8259	31418WE97	AA+	9/1/2025	0.3
FNMA POOL # AD9978	31418YCQ7	AA+	9/1/2040	0.8
FNMA POOL # AE0216	31419AG27	AA+	8/1/2040	0.4
FNMA POOL # AE0478	31419AQ83	AA+	11/1/2040	0.6
FNMA POOL # AE1177	31419BJX4	AA+	8/1/2025	0.2
FNMA POOL # AE2033	31419CHK2	AA+	9/1/2020	0.2
FNMA POOL # AE3040	31419DLW9	AA+	9/1/2040	2.5
FNMA POOL # AE6058	31419GWU4	AA+	10/1/2040	0.1

description	security identifier	rating	maturity	estimated fair value ($m)
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	0.4
FNMA POOL # AH1559	3138A2WV7	AA+	12/1/2040	0.4
FNMA POOL # AH1839	3138A3BH9	AA+	12/1/2040	0.1
FNMA POOL # AH2090	3138A3KC0	AA+	12/1/2020	0.1
FNMA POOL # AH2986	3138A4J89	AA+	2/1/2041	2.9
FNMA POOL # AH5051	3138A6TH3	AA+	3/1/2026	0.1
FNMA POOL # AH6101	3138A7X78	AA+	3/1/2041	0.1
FNMA POOL # AH6573	3138A8JT4	AA+	2/1/2041	0.6
FNMA POOL # AH6650	3138A8L87	AA+	2/1/2041	0.3
FNMA POOL # AH6783	3138A8RD0	AA+	3/1/2041	0.2
FNMA POOL # AH8824	3138AAYW5	AA+	3/1/2041	0.4
FNMA POOL # AI7971	3138AM2D6	AA+	9/1/2041	0.5
FNMA POOL # AI9002	3138APAC2	AA+	8/1/2041	0.2
FNMA POOL # AI9555	3138APTM0	AA+	9/1/2041	0.5
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 # AJ9724	3138E2YW9	AA+	1/1/2042	0.1
FNMA POOL # AK0685	3138E4XP1	AA+	1/1/2042	2.4
FNMA POOL # AL0137	3138EGEK6	AA+	5/1/2039	4.4
FNMA POOL # AL0380	3138EGM68	AA+	3/1/2026	0.3
FNMA POOL # AL0484	3138EGRE6	AA+	5/1/2040	0.1
FNMA POOL # AL2419	3138EJVM7	AA+	6/1/2042	0.5
FNMA POOL # AL3757	3138ELE74	AA+	3/1/2027	0.6
FNMA POOL # AO0041	3138LQBK9	AA+	5/1/2042	0.4
FNMA POOL # AO4144	3138LUTA3	AA+	6/1/2042	1.1
FNMA POOL # AP2561	3138M5Z36	AA+	8/1/2042	0.3
FNMA POOL # AR1105	3138NXGP6	AA+	1/1/2043	0.5
FNMA POOL # AR5273	3138W22F1	AA+	2/1/2043	7.8

description	security identifier	rating	maturity	estimated fair value ($m)
FNMA POOL # AR9289	3138W7KB9	AA+	3/1/2043	1.4
FNMA POOL # AT2394	3138WPUU6	AA+	5/1/2043	3.2
FNMA POOL # MA0520	31417YSJ7	AA+	8/1/2025	0.3
FNMA POOL # MA0577	31417YUB1	AA+	11/1/2020	0.1
FNMA POOL # MA0583	31417YUH8	AA+	12/1/2040	2.0
FNMA POOL # MA0654	31417YWQ6	AA+	2/1/2021	0.2
FNMA POOL # MA0703	31417YX93	AA+	4/1/2021	0.1
FNMA POOL # MA0740	31417YZE0	AA+	5/1/2021	0.2
FNMA POOL # MA0768	31417Y2A4	AA+	6/1/2026	0.1
FNMA POOL # MA0793	31417Y3B1	AA+	7/1/2021	2.7
FNMA POOL # MA1060	31418AFA1	AA+	5/1/2027	11.9
FNMA POOL #995455	31416BZU5	AA+	3/1/2019	0.7
FNMA POOL# 469371	31381SMU3	AA+	12/1/2021	2.5
FNMA POOL#AD4554	31418SBY4	AA+	4/1/2040	0.2
FNMA_11-M7 SENIOR CMBS 11-M7	3136A1F91	AA+	9/25/2018	2.9
FNMA_12-103A AGENCY CMO 12-103A	3136A8D31	AA+	2/25/2040	3.5
FNMA_12-93 AGENCY CMO 12-93	3136A8FF2	AA+	5/25/2039	1.3
FNMA_13-M1 AGENCY CMO 13-M1	3136ABPZ0	AA+	8/25/2022	0.9
FNMA_13-M4 SENIOR SENIOR CMBS 13-M4	3136AC4H1	AA+	2/25/2018	1.5
GNMA CMO 12-053 IO	38378BTK5	AA+	3/16/2047	0.4
GNMA CMO_04-11 F	38374FMY7	AA+	2/20/2034	2.1
GNMA CMO_08-51 FE	38375QU98	AA+	6/16/2038	2.3
GNMA POOL # 082795	36225FC98	AA+	4/20/2041	1.1
GNMA POOL # 082828	36225FEA3	AA+	5/20/2041	1.4
GNMA POOL # 082853	36225FE39	AA+	6/20/2041	0.8
GNMA POOL # 082854	36225FE47	AA+	6/20/2041	2.1
GNMA POOL # 082888	36225FF61	AA+	7/20/2041	1.2
GNMA POOL # 082889	36225FF79	AA+	7/20/2041	4.9
GNMA POOL # 082960	36225FJE0	AA+	10/20/2041	1.0
GNMA POOL # 082979	36225FJZ3	AA+	11/20/2041	2.9
GNMA POOL # 083027	36225FLH0	AA+	1/20/2042	0.3
GNMA POOL # 720055	3620A55Q8	AA+	6/15/2039	0.2
GNMA POOL # 720103	3620A6AC1	AA+	6/15/2039	0.1
GNMA POOL # 724241	3620AAS66	AA+	8/15/2039	0.7
GNMA POOL # 772929	36176QPN8	AA+	3/15/2042	3.2
GNMA POOL # 772934	36176QPT5	AA+	3/15/2042	2.7
GNMA POOL # 777664	36176VWZ2	AA+	3/15/2042	0.9
GNMA POOL # 798098	36177S7L7	AA+	3/15/2042	1.2
GNMA POOL # 798129	36177TA72	AA+	3/15/2042	0.3
GNMA POOL # AD9015	36180NAQ8	AA+	4/15/2043	3.9
GNMA POOL # MA0414	36179MN71	AA+	9/20/2042	5.7
GNMA POOL # MA0646	36179MWF3	AA+	12/20/2042	6.6
GNMA_11-35 AGENCY CMO 11-35	38377UDB1	AA+	12/16/2037	0.1
GNMA_11-99 CMO_11-99	38377WZ56	AA+	7/16/2041	3.8
GNMA_12-103 AGENCY CMO 12-103	38375GVK4	AA+	8/20/2032	4.7
GNMA_12-7 AGENCY CMO 12-7-A	38378CNS2	AA+	4/20/2036	0.9

description	security identifier	rating	maturity	estimated fair value ($m)
GNMA_13-17 SENIOR CMBS 13-17	38378B7Y9	AA+	6/16/2054	0.1
GNMA_13-2 SENIOR CMBS 13-2	38378B4A4	AA+	5/16/2054	0.3
NCUA GUARANTEED NOTES AGENCY CMO_10-R1 2A	62888VAB4	AA+	10/7/2020	0.2
NCUA GUARANTEED NOTES CMO 11-R5 1A	62889GAA8	AA+	4/6/2020	0.9
NCUA GUARANTEED NOTES CMO_11-R6 1A	62889JAA2	AA+	5/7/2020	0.3
NGN_11-R1 CMO_11-R1 IA	62888YAA0	AA+	1/8/2020	1.0
NGN_11-R2 CMO_11-R2 1A	62889CAA7	AA+	2/6/2020	1.8
NGN_11-R3 NGN_11-R3 1A	62889EAA3	AA+	3/11/2020	2.3
NGN_11-R4 CMO_11R4-1A	62889FAA0	AA+	3/6/2020	1.7
SSGN_10-S1 CMO_10-S1-1A 144A	30250GAA6	AA+	2/25/2048	0.3
VARIOUS POOLS WITH AN ESTIMATED FAIR VALUE BELOW $50,000	Various	AA+	Various	1.2
				279.1
non-agency mortgage backed securities				
CHASE CMO_07-A1 7A1	161630AU2	BBB-	2/25/2037	0.2
GMAC MORTGAGE CORPORATION LOAN WHOLE CMO 03-AR1	36185NYZ7	AA	10/19/2033	1.1
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	0.3
OPMAC_05-4 RMBS_05-4-IA1C	68383NCD3	BBB+	11/25/2035	1.8
SLFMT_12-3A WHOLE CMO 12-3A 144A	85171YAA7	AAA	12/25/2059	2.6
WFMBS CMO 05-AR1 1A1	949781AA6	BBB-	2/25/2035	0.2
				6.7
agency commercial mortgage backed securities				
NGN_10-R2 CMBS_10-R2 1A	62888UAA8	AA+	11/6/2017	1.3
				1.3
non-agency commercial mortgage backed securities				
BACM CMBS 07-2-AM	059511AH8	BBB-	4/10/2049	0.2
BCRR_09-1 CMBS_09-1 2A1 144A	055359AC7	AAA	7/17/2040	1.6
BSCMS_07-PW18 PAC SENIOR CMBS 07-PW18 A1A	07401DAE1	AA	6/11/2050	3.0
CGCMT_08-C7 PAC SENIOR CMBS 08-C7 A1A	17313KAG6	A-	12/10/2049	6.4
CREDIT SUISSE MORTGAGE CAPITAL SENIOR CMBS 06-C3	22545DAD9	AA	6/15/2038	2.9
CSFB CMBS 05-C1	225458DM7	AAA	2/15/2038	0.1
DBUBS_11-LC1 CMBS_11-LC1A A1 144A	233050AN3	AAA	11/10/2046	2.8
JP MORGAN CHASE COMMERCIAL MOR PAC SENIOR CMBS 07-LDPX A1A	46630JAD1	AAA	1/15/2049	2.4
JPMCC CMBS 05-LDP5	46625YXP3	AAA	12/15/2044	1.4
MLMT CMBS_05-CIP1 A4	59022HJL7	AAA	7/12/2038	2.0
MSC CMBS 07-HQ13-AM	61757RAE7	CCC-	12/15/2044	0.1
MSC_07-T25 PAC SENIOR CMBS 07-T25 A1A	61751XAB6	AAA	11/12/2049	1.9
MSRR 09 GG10 A4B CMBS_09-GG10-A4A 144A	61758FAA0	AAA	8/12/2045	1.1
RBSCF_10-RR3 CMBS 10-RR3 WBTA 144A	74928HBF2	AAA	2/16/2051	1.6
RBSCF_10-RR3 CMBS_10-RR3 JPMA 144A	74928HAW6	AAA	1/16/2049	2.5
RBSCF_10-RR3 CMBS_10-RR3 MSC 144A	74928HAT3	AAA	6/16/2049	2.2
RBSCF_10-RR4 CMBS_10-RR4 CMLA	74930AAA5	AAA	12/16/2049	1.5
WACHOVIA BANK COMMERCIAL MORTG PAC SENIOR CMBS 06-C26 A1A	92977RAE6	AAA	6/15/2045	2.4
				36.1

description	security identifier	rating	maturity	estimated fair value ($m)
bank loans				
ACOSTA INC SENIOR SECURED TERM LOAN	LX126144	B+	3/2/2018	0.2
ACTIVISION BLIZZARD INC SENIOR SECURED REVOLVE LOAN	LX131915	BBB	9/14/2018	0.4
ADS WASTE ESCROW SENIOR SECURED TERM LOAN	LX128344	B+	10/9/2019	0.8
AEROFLEX INCORPORATED SENIOR SECURED TERM LOAN	LX129927	BB-	11/9/2019	0.4
AI CHEM & CY SCA SENIOR SECURED TERM NOTES	LX128618	B+	10/4/2019	0.1
AI CHEM & CY US ACQUICO INC SENIOR SECURED TERM NOTES	LX128928	B+	10/4/2019	0.1
ALLFLEX HOLDINGS SENIOR SECURED TERM LOAN	LX130182	B	7/17/2020	0.4
ALLISON TRANSMISSION INC SENIOR SECURED TERM NOTES	LX131927	BB-	8/23/2019	0.7
ALPHA NATURAL RESOURCES INC SENIOR SECURED TERM LOAN	LX129883	BB	5/22/2020	0.2
AMC ENTERTAINMENT INC. SENIOR SECURED TERM LOAN	LX129265	BB-	4/30/2020	0.6
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	0.1
AMN HEALTHCARE SENIOR SECURED TERM NOTE	LX123574	BB	4/5/2018	0.4
AMR CORPORATION SENIOR SECURED TERM LOAN	LX130583	BB-	6/27/2019	0.9
AOT BEDDING SUPER HOLDINGS LLC SENIOR SECURED TERM NOTES	LX125703	B+	10/1/2019	0.2
APEX TOOL GROUP LLC SENIOR SECURED TERM LOAN	LX127865	B	1/31/2020	0.1
ARAMARK CORP SENIOR SECURED TERM NOTES	LX123187	BB-	7/26/2016	0.7
ARAMARK CORPORATION SENIOR SECURED TERM NOTES	LX128552	BB-	9/9/2019	0.8
ARDENT MEDICAL SENIOR SECURED TERM LOAN	LX126919	B+	7/2/2018	0.1
AUXILIUM PHARMACEUTICALS INC SENIOR SECURED TERM LOAN	LX130047	B	4/15/2018	0.6
AVIS BUDGET CAR RENTAL LLC SENIOR SECURED TERM LOAN	LX130049	BB	3/15/2019	1.0
AXCAN INTER HLDG SENIOR SEC TERM LOAN	LX123676	B+	2/10/2017	0.5
BELDEN FINANCE 2013 LP SENIOR SECURED TERM NOTES	LX132465	BB	9/25/2020	0.4
BERLIN PACKAGING LLC SENIOR SEC TERM NOTES	LX128909	B+	4/2/2019	0.1
BIOMET INC SENIOR SECURED TERM LOAN	LX132510	BB-	7/25/2017	1.0
BMC SOFTWARE INC BMC SOFTWARE INC	LX131857	B+	9/10/2020	0.5
BWAY HOLDING SENIOR SECURED TERM LOAN	LX126638	B	8/6/2017	0.8
CALPINE CONSTRUCTION FINANCE C SENIOR SECURED TERM LOAN	LX129617	BB	1/31/2022	0.5
CALPINE CONSTRUCTION FINANCE C SENIOR SECURED TERM LOAN	LX129420	BB	5/3/2020	0.7
CALPINE CORP SENIOR SECURED TERM LOAN	LX126204	BB-	10/9/2019	0.5
CATALENT PHARMA SOLUTIONS INC SENIOR SECURED TERM LOAN	LX123075	BB-	9/15/2016	0.5
CATALENT PHARMA SOLUTIONS INC SENIOR SECURED TERM LOAN	LX123070	BB-	9/15/2017	0.1
CB RICHARD ELLIS SERV, INC. SENIOR SECURED TERM NOTES	LX128763	BB	3/29/2021	0.1
CCC INFORMATION SERVICES GROUP SENIOR SECURED TERM LOAN	LX127159	B+	12/20/2019	0.3
CEDAR BAY GENERATING CO LP SENIOR SECURED TERM NOTES	LX129110	BB	4/23/2020	0.9
CEDAR FAIR L.P. SENIOR SECURED TERM NOTES	LX128596	BB+	3/6/2020	0.5
CENTAUR ACQUISITION LLC SENIOR SECURED TERM NOTES	LX128424	B+	2/20/2019	0.6
CENVEO CORP SENIOR SECURED TERM NOTES	LX129062	B+	2/13/2017	0.1
CEQUEL COMMUNICATIONS LLC TERM LOAN	LX122823	BB-	2/14/2019	1.5
CHARTER COM OPER SENIOR SECURED TERM NOTES	LX129346	BB+	12/31/2020	1.0
CHG HEALTHCARE SERVICES INC SENIOR SEC TERM NOTES	LX126713	B	11/19/2019	0.2
CIH INTERNATIONAL S.A.R.L SENIOR SECURED TERM NOTES	LX129403	BB+	5/1/2020	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 IN SENIOR SECURED TERM LOAN	LX119704	BB-	12/31/2017	0.3

description	security identifier	rating	maturity	estimated fair value ($m)
CONSOLIDATED COMMUNICATIONS IN SENIOR SECURED TERM NOTES	LX126932	BB-	12/31/2018	0.2
CROSSMARK HOLDINGS INC SENIOR SECURED TERM LOAN	LX128047	B	12/20/2019	0.2
CSC HLDGS LLC SENIOR SECURED TERM LOAN	LX129183	BBB-	4/17/2020	1.4
DEL MONTE FOODS CO TERM LOAN	LX117866	B	3/8/2018	0.2
DELL INTERNATIONAL LLC SENIOR SECURED TERM NOTES	LX132785	BB+	9/24/2018	0.5
DELTA 2 (LUX) SARL SENIOR SECURED TERM NOTES	LX130832	B+	4/30/2019	1.0
DELTA AIR LINES INC SENIOR SECURED TERM LOAN	LX129390	BB-	10/18/2018	0.7
DIGITALGLOBE INC SENIOR SECURED TERM LOAN	LX128177	BBB-	1/31/2020	0.1
DONCASTERS FINANCE US LLC SENIOR SECURED TERM NOTES	LX128948	B	4/9/2020	0.1
DRILLSHIPS FINANCING HOLDING I SENIOR SECURED TERM LOAN	LX130834	B+	3/31/2021	0.9
EAGLE SPINCO INC SENIOR SECURED TERM NOTES	LX128577	BBB-	1/28/2017	0.1
EDWARDS (CAYMAN ISLANDS II) LT SENIOR SECURED TERM NOTES	LX128706	B+	3/26/2020	0.3
EQUIPOWER RESOURCES HOLDINGS L SENIOR SECURED TERM NOTES	LX130187	BB	12/31/2019	0.1
EVERGREEN ACQCO 1 LP SENIOR SECURED TERM LOAN	LX126298	B	7/9/2019	0.5
FIELDWOOD ENERGY LLC SENIOR SECURED TERM NOTES	LX132456	BB-	9/28/2018	0.3
FIRST DATA CORP SENIOR SECURED TERM NOTES	LX129151	B+	9/24/2018	0.2
FIRST DATA CORP TERM 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 LOAN	LX127921	B+	2/1/2020	0.2
FLEETPRIDE INC SENIOR SECURED TERM LOAN	LX126795	B	11/19/2019	0.5
FMG RESOURCES (AUGUST 2006) PT SENIOR SECURED TERM LOAN	LX126151	BB+	10/18/2017	1.3
FOUR SEASONS HOLDINGS INC SENIOR SECURED TERM LOAN	LX130762	BB-	6/24/2020	0.2
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
GARDA WORLD SEC SENIOR SECURED TERM LOAN	LX126228	BB	11/13/2019	0.5
GENERAL NUTRITION CENTERS INC SENIOR SECURED TERM LOAN	LX126268	BB	3/2/2018	0.5
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
GOLDEN LIVING LN1 TERM LOAN	LX119023	B	5/4/2018	0.5
GRIFOLS INC SECURED TERM LOAN	LX122868	BB+	6/1/2017	0.5
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
HEALTH MGMT ASSOC INC TERM LOAN	LX121528	BB-	11/16/2018	0.3
HILTON WORLDWIDE FINANCE LLC SENIOR SECURED TERM NOTES	LX132801	BB	9/23/2020	1.6
HOYTS GROUP HOLDINGS LLC SENIOR SECURED TERM LOAN	LX130010	B+	5/22/2020	0.1
HUNTSMAN INTL LLC TERM LOAN	LX118365	BB+	4/19/2017	0.7
IASIS HELTHCARE CORP SENIOR SECURED TERM NOTES	LX128470	B	5/3/2018	0.5
IMS HEALTH INCORPORATED SENIOR SECURED TERM LOAN	LX128302	BB-	9/1/2017	0.5
INTELSAT JACKSON SENIOR SECURED TERM LOAN	LX126160	BB-	4/2/2018	0.3
ISS GLOBAL A/S SENIOR SECURED TERM LOAN	LX128934	BB-	4/30/2018	0.7
JARDEN CORP SENIOR SECURED TERM NOTES	LX132682	BBB-	9/30/2020	0.5
JBS USA LLC SENIOR SECURED TERM NOTES	LX132425	BB	9/18/2020	0.2
KEY SAFETY SYSTEMS INC SENIOR SECURED TERM LOAN	LX129266	B+	5/10/2018	0.5
LEAP WIRELESS INTL INC SENIOR SECURED TERM NOTES	LX126150	B+	10/10/2019	1.0
LEAP WIRELESS INTL INC SENIOR SECURED TERM NOTES	LX128589	B+	3/8/2020	0.3
LEVEL 3 FINANCING INC SENIOR SECURED TERM NOTES	LX131913	BB-	1/15/2020	0.2

description	security identifier	rating	maturity	estimated fair value ($m)
LIFEPOINT HOSPITALS INC. SECURED TERM NOTES	LX128310	BB-	7/24/2017	0.2
MACDERMID INCORPORATED SENIOR SECURED TERM NOTES	LX130226	B	6/7/2020	0.2
MEDASSETS INC SENIOR SECURED TERM LOAN	LX127244	BB-	12/13/2019	0.1
METALDYNE LLC SENIOR SECURED TERM LOAN	LX128525	B+	4/4/2018	0.2
MGM RESORTS INTERNATIONAL SENIOR SECURED TERM LOAN	LX127263	BB	12/20/2019	0.2
MICHAELS STORES INC SENIOR SECURED TERM LOAN	LX128005	BB-	1/28/2020	0.2
MICROSEMI CORPORATION TERM LOAN	LX123004	BB+	2/19/2020	0.2
MISSION BROADCASTING INC. SENIOR SEC TERM NOTES	LX127216	BB	12/3/2019	0.1
MITCHELL INTERNATIONAL INC SENIOR SECURED TERM LOAN	LX060372	BB-	3/28/2016	0.3
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	LX129758	BB-	5/24/2019	0.1
NATIONAL CNEMDIA SENIOR SECURED TERM NOTES	LX129560	BB-	11/26/2019	1.1
NEXSTAR BROADCASTING GROUP INC	LX132855	BB	9/24/2020	0.2
NEXSTAR BROADCASTING INC SENIOR SECURED TERM NOTES	LX126949	BB	11/19/2019	0.2
NINE ENTERTAINMENT GROUP LIMIT SENIRO SECURED TERM LOAN	LX127752	BB-	2/5/2020	0.7
NIPPON CONLUX CO., LTD. SENIOR SECURED TERM NOTES	LX131679	B	8/21/2020	0.4
NOVELIS INC/GA SENIOR SECURED TERM NOTES	LX128649	BB-	3/10/2017	0.2
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	LX131859	B	8/20/2019	0.1
OCI BEAUMONT LLC SENIOR SECURED TERM NOTES	LX131732	B	8/20/2019	0.1
OSI RESTAURANT PARTNERS INC SENIOR SECURED TERM NOTES	LX129048	BB	10/28/2019	0.4
OXEA FINANCE & CY SCA SENIOR SECURED TERM NOTES	LX129946	B	1/15/2020	0.2
PACIFIC DRILLING SA SENIOR SECURED TERM LOAN	LX129817	B+	6/3/2018	0.1
PACT GROUP (USA) INC SENIOR SECURED TERM NOTES	LX129635	B+	5/29/2020	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 LOAN	LX128327	B+	9/30/2019	1.0
PILOT TRAVEL CENTERS LLC SENIOR SEC TERM NOTES	LX125178	BB	8/7/2019	0.3
PINNACLE FOODS FINANCE LLC	LX132655	BB-	4/29/2020	0.1
PINNACLE FOOD FIN SENIOR SECURED TERM LOAN	LX129188	BB-	4/29/2020	1.4
PROGRESSIVE WASTE SOLUTIONS LT SENIOR SECURED TERM LOAN	LX126313	BBB-	10/24/2019	0.2
QUINTILES TRANSNATIONAL CORP. SENIOR SECURED TERM LOAN	LX126628	BB-	6/8/2018	0.2
RANPAK CORP SENIOR SECURED TERM NOTES	LX129056	BB-	4/23/2019	0.4
REALOGY CORP SENIOR SECURED TERM LOAN	LX117777	BB-	3/5/2020	0.1
REMY INTERNATIONAL INC SENIOR SECURED TERM LOAN	LX128638	B+	3/5/2020	0.3
REXNORD CORP SENIOR SECURED TERM NOTES	LX131834	B+	8/21/2020	0.4
RITE AID CORP SENIOR SECURED TERM LOAN	LX128322	BB-	2/21/2020	0.5
ROYALTY PHARMA FINANCE TRUST SENIOR SECURED TERM LOAN	LX126396	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	0.3
SALEM COMMUNS CORP SENIOR SECURED TERM LOAN	LX128722	B	3/13/2020	0.1
SBA SENIOR FINANCE II LLC SENIOR SECURED TERM LOAN	LX126137	BB+	9/20/2019	0.1
SEAWORLD PARKS & ENTERTAINMENT SENIOR SECURED TERM LOAN	LX129657	BB-	5/14/2020	0.2
SEMINOLE TRIBE OF FLORIDA SENIOR SECURED TERM NOTES	LX129078	BBB-	4/20/2020	0.5

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SEQUA CORP SENIOR SECURED TERM LOAN	LX127395	B	6/19/2017	0.6
SERVICEMASTER CO SENIOR SEC TERM NOTES	LX128519	B	1/31/2017	0.5
SESAC HOLDCO II LLC SENIOR SECURED TERM NOTES	LX128385	BB-	2/8/2019	0.1
SILVER II BORROWER SCA SENOIR SECURED TERM LOAN	LX128299	B+	12/13/2019	0.3
SNL FINANCIAL LC SENIOR SECURED TERM LOAN	LX126478	B	10/23/2018	0.2
STAR WEST GENERATION LLC SENIOR SECURED TERM NOTES	LX130195	BB-	3/13/2020	1.4
SUNGARD DATA SYST INC. SENIOR SECURED TERM LOAN	LX128602	BB	3/8/2020	1.0
SUNGARD DATA SYST INC. SENIOR SECURED TERM NOTES	LX127406	BB	1/31/2020	0.3
TALLGRASS ENERGY PARTNERS LP SENIOR SECURED TERM LOAN	LX126257	BB-	10/25/2018	0.4
TERVITA CORP SENIOR SECURED TERM LOAN	LX128365	B-	5/15/2018	0.2
TOMKINS PLC SENIOR SECURED TERM NOTES	LX126635	B	11/9/2018	0.2
TOTAL SAFETY US INC SENIOR SECURED TERM NOTES	LX128601	B-	3/13/2020	0.1
TRANSDIGM INC SENIOR SECURE TERM NOTES	LX128489	B	2/28/2020	0.7
TRANSFIRST HOLDINGS INC SENIOR SECURED TERM LOAN	LX127003	B	12/27/2017	0.5
TRANSTAR HOLDING COMPANY SENIOR SECURED TERM NOTES	LX126037	B+	10/9/2018	0.1
TRAVELPORT SENIOR SECURED TERM NOTES	LX130462	B	6/26/2019	0.8
TRIBUNE COMPANY SENIOR SECURED TERM LOAN	LX127078	BB+	12/31/2019	0.9
TRIMAS CO LLC SENIOR SECURED TERM LOAN	LX126030	BB	10/15/2019	0.2
TW TELECOM HOLDINGS INC SENIOR SECURED TERM NOTES	LX129022	BB+	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	LX128559	B+	3/1/2020	0.5
UNIVISION COMMUN INC. SENIOR SECURED TERM LOAN	LX129975	B+	3/1/2020	0.5
UPC FINANCING PARTNERSHIP SENIOR SECURED TERM NOTES	LX127001	BB	1/29/2021	0.9
US AIRWAYS INC SENIOR SECURED TERM LOAN	LX129670	BB-	5/23/2019	0.2
VALEANT PHARMACEUTICALS INTERN SENIOR SECURED TERM NOTES	LX130609	BB	8/5/2020	0.3
VERTAFORE INC SENIOR SECURED TERM NOTES	LX128998	B+	10/3/2019	0.5
VIRGIN MEDIA INV SENIOR SECURED TERM NOTES	LX128431	BB-	6/8/2020	1.4
VWR FUNDING INC SENIOR SECURED TERM NOTES	LX128269	B+	4/3/2017	0.1
WEIGHT WATCHERS INTL INC SENIOR SECURED TERM LOAN	LX128907	BB	4/2/2020	0.8
WESCO DISTRIBUTION INC SENIOR SECURED TERM LOAN	LX127040	BB-	12/12/2019	0.1
WINDSTREAM CORP SENIOR SECURED TERM LOAN	LX127899	BB+	1/23/2020	0.5
WMG ACQUISITION CORP SENIOR SECURED TERM LOAN	LX129728	BB-	7/1/2020	0.2
				76.2

description	security identifier	rating	maturity	estimated fair value ($m)
corporate bonds - industrials				
ABBVIE INC SENIOR CORP BND	00287YAJ8	A	11/6/2017	3.9
ABBVIE INC SENIOR CORP BND	00287YAG4	A	11/6/2015	4.3
AEROPUERTOS DOMINICANOS SIGLO SENIOR CORP BND 144A	007866AA4	BB-	11/13/2019	0.2
AFREN PLC SECURED CORP BND 144A	00830FAB8	B+	2/1/2016	0.2
AGILE PROPERTY HOLDINGS LTD SENIOR CORP BND 144A	008477AE1	BB	4/28/2017	0.2
ALLERGAN INC/UNITED STATES SENIOR CORP BND	018490AP7	A+	3/15/2018	0.2
ALLIANCE OIL CO LTD SENIOR CORP BND 144A	018760AB4	B+	5/4/2020	0.3
ALLIANCE OIL CO LTD SENIOR CORP BND 144A	018760AA6	B+	3/11/2015	0.1
ALROSA FINANCE SA SENIOR CORP BND 144A	02109TAC6	BB-	11/3/2020	0.1
ALTERA CORPORATION SENIOR CORP BND	021441AD2	A-	5/15/2017	1.3
ALTICE FINANCING SA SECURED CORP BND	02154CAB9	BB-	12/15/2019	0.1
ALTICE FINANCING SA SECURED CORP BND 144A	02154CAA1	BB-	12/15/2019	0.2
AMERICAN TOWER CORPORATION SENIOR CORP BND	03027XAB6	BBB-	1/31/2023	0.2
ANADARKO PETROLEUM CORP CORP BND	032511BH9	BBB-	9/15/2017	0.4
ANGLO AMERICAN CAPITAL PLC CORP BND 144A	034863AA8	BBB	4/8/2014	1.4
ANHEUSER-BUSCH INBEV WORLDWIDE CORP BND	03523TBL1	A	7/14/2014	1.3
ANHEUSER-BUSCH INBEV WORLDWIDE CORP BND	03523TBG2	A	11/15/2014	1.4
ANHEUSER-BUSCH INBEV WORLDWIDE CORP BND	03523TAT5	A	4/15/2015	1.0
ANHEUSER-BUSCH INBEV WORLDWIDE CORP BND	03523TBC1	A	1/27/2014	1.2
ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CORP BND	03523TBN7	A	7/15/2017	2.9
APACHE CORP CORP BND	037411BB0	A-	4/15/2017	0.2
APPLE INC SENIOR CORP BND	037833AH3	AA+	5/3/2016	4.3
APPLE INC SENIOR CORP BND	037833AG5	AA+	5/3/2018	2.1
ARCOS DORADOS HOLDINGS INC CORP BND 144A	03965UAB6	BB	9/27/2023	0.2
ARISTOTLE HOLDING INC SENIOR CORP BND	30219GAB4	BBB+	2/12/2015	4.0
ASHLAND INC. SENIOR CORP BND	044209AF1	BB	8/15/2022	0.1
AT&T INC CORP BND	00206RAY8	A-	8/15/2016	0.2
AT&T INC SENIOR CORP BND	00206RBC5	A-	2/15/2017	0.5
AT&T INC SENIOR CORP BND	00206RBM3	A-	12/1/2017	0.3
AUTOMOTORES GILDEMEISTER SA SENIOR CORP BND 144A	05330JAD0	BB-	1/15/2023	0.1
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
BAIDU INC SENIOR CORP BND	056752AB4	A-	11/28/2022	0.4
BANQUE PSA FINANCE CORP BND 144A	06675EAA8	BB+	4/4/2014	1.2
BARRICK GOLD CORP CORP BND	067901AE8	BBB	5/30/2014	3.0
BARRICK GOLD CORP SENIOR CORP BND	067901AN8	BBB	5/1/2018	1.0
BAT INTL FIN PLC CORP BND 144A	05530QAB6	A-	11/15/2018	1.0
BAXTER INTERNATIONAL INC. CORP BND	071813AU3	A	3/15/2015	1.1
BAXTER INTERNATIONAL INC. SENIOR CORP BND	071813BJ7	A	6/15/2018	1.0
BHP BILLITON FINANCE LTD SENIOR CORP BND	055451AP3	A+	2/24/2017	4.1
BOTTLING GROUP LLC CORP BND	10138MAH8	A	3/15/2014	0.7
BP CAPITAL MARKETS PLC CORP BND	05565QBN7	A	10/1/2015	0.8
BP CAPITAL MARKETS PLC CORP BND	05565QBH0	A	3/10/2015	5.0
BP CAPITAL MARKETS PLC CORP BND	05565QBT4	A	11/1/2016	0.3
BP CAPITAL MARKETS PLC CORP BND	05565QBS6	A	3/11/2014	1.5
BP CAPITAL MARKETS PLC SENIOR CORP BND	05565QBY3	A	5/5/2017	2.0

description	security identifier	rating	maturity	estimated fair value ($m)
BRASKEM FINANCE LTD CORP BND 144A	10553YAD7	BBB-	4/15/2021	0.2
BRINKER INTERNATIONAL INC. SENIOR CORP BND	109641AF7	BBB-	5/15/2018	0.2
BRITISH TELECOMMUNICATIONS PLC CORP BND	11102AAA9	BBB	1/15/2018	0.2
BRITISH TELECOMMUNICATIONS PLC SENIOR CORP BND	111021AG6	BBB	6/22/2015	1.0
BRUNSWICK RAIL FINANCE LTD SENIOR CORP BND 144A	117381AA1	BB-	11/1/2017	0.4
BUNGE LIMITED FINANCE CORP CORP BND	120568AM2	BBB-	4/15/2014	1.1
CA INC SENIOR CORP BND	12673PAD7	BBB+	8/15/2018	1.2
CARGILL INC CORP BND 144A	141781BA1	A	3/1/2017	4.7
CATERPILLAR INC CORP BND	149123BU4	A	5/27/2014	1.8
CATERPILLAR INC SENIOR CORP BND	149123BY6	A	6/26/2015	0.2
CATERPILLAR INC SENIOR CORP BND MTN	14912L5D9	A	5/29/2015	0.3
CC HLD V SECURED CORP BND	14987BAD5	BB+	12/15/2017	0.7
CCO HOLDINGS LLC/CAP CORP CORP BND	1248EPAQ6	BB-	10/30/2017	0.5
CELLCO PARTNERSHIP/VERIZON WIR CORP BND	92344SAJ9	BBB+	11/15/2013	4.5
CEMEX SAB DE C.V. SECURED CORP BND 144A	151290BK8	B+	1/15/2021	0.2
CEMEX SAB DE C.V. SECURED CORP BND 144A	151290BD4	B+	9/30/2015	0.2
CF INDUSTRIES HOLDINGS INC CORP BND	12527GAB9	BBB-	5/1/2020	0.2
CHEVRON CORP SENIOR CORP BND	166764AC4	AA	6/24/2016	1.6
CHINA RAILWAY RESOURCES HUITUN SENIOR CORP BND	EJ5354265	BBB+	2/5/2023	0.2
CHS/COMMUNITY HEALTH SYSTEMS I SECURED CORP BND	12543DAR1	BB	8/15/2018	0.1
CIECH GROUP FINANCING AB SECURED CORP BND	X14305AA8	B	11/30/2019	0.3
CISCO SYSTEMS INC CORP BND	17275RAJ1	A+	3/14/2014	0.2
CISCO SYSTEMS INC CORP BND	17275RAG7	A+	11/17/2014	0.2
CISCO SYSTEMS INC CORP BND	17275RAL6	A+	3/14/2014	2.5
COCA-COLA COMPANY (THE) CORP BND	191216AN0	AA-	11/15/2013	1.2
COCA-COLA COMPANY (THE) CORP BND	191216AL4	AA-	3/15/2014	0.2
COLGATE-PALMOLIVE CO CORP BND MTN	19416QDW7	AA-	11/15/2014	0.4
COMCAST CORP CORP BND	20030NAL5	A-	3/15/2016	0.5
CONAGRA FOODS INC. SENIOR CORP BND	205887BQ4	BBB-	1/25/2018	0.8
CONOCOPHILLIPS CORP BND	20825CAT1	A	1/15/2015	0.3
CONOCOPHILLIPS CORP BND	20825CAS3	A	2/1/2014	0.2
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
CORP GEO SAB DE CV CORP BND	P3R23NAA8	C+	9/25/2014	0.0
CORTS TRUST DOW CORP BND	260543CD3	BBB	2/15/2016	0.0
COSTCO WHSLE CORP SENIOR CORP BND	22160KAE5	A+	12/15/2017	3.3
COUNTRY GARDEN HOLDINGS CO SENIOR CORP BND 144A	22234XAF6	BB-	1/10/2023	0.2
COX COMMUNICATIONS INC CORP BND	224044BH9	BBB	10/1/2015	0.5
DANAHER CORPORATION CORP BND	235851AK8	A+	6/23/2014	0.1
DEVON ENERGY CORPORATION CORP BND	25179MAJ2	BBB+	7/15/2016	0.2
DIAGEO CAPITAL PLC SENIOR CORP BND	25243YAR0	A-	5/11/2017	1.1
DIRECTV HOLDINGS LLC SENIOR CORP BND	25459HBE4	BBB	3/15/2017	0.3
DIRECTV HOLDINGS LLC SENIOR CORP BND	25459HAY1	BBB	3/1/2016	0.4
DISH DBS CORP CORP BND	27876GBE7	BB-	2/1/2016	0.2
DORIC NIMROD AIR FINANCE ALPHA SECURED CORP BND 144A	258258AA0	A-	11/30/2024	0.2
EASTMAN CHEMICAL COMPANY SENIOR CORP BND	277432AM2	BBB	6/1/2017	0.3
EATON CORPORATION CORP BND	278058DJ8	A-	6/16/2014	1.7

description	security identifier	rating	maturity	estimated fair value ($m)
EATON CORPORATION SENIOR CORP BND 144A	900212AG6	A-	11/2/2017	1.5
EBAY INC. CORP BND	278642AB9	A	10/15/2015	3.2
EBAY INC. SENIOR CORP BND	278642AG8	A	7/15/2017	1.2
ECOLAB INC CORP BND	278865AK6	BBB+	12/8/2016	0.4
ECOLAB INC CORP BND	278865AJ9	BBB+	12/8/2014	0.5
ECOLAB INC SENIOR CORP BND	278865AP5	BBB+	12/8/2017	0.0
EDC FINANCE LTD SENIOR CORP BND 144A	26832KAA2	BB+	4/17/2020	0.4
EI DU PONT DE NEMOURS & CO CORP BND	263534CH0	A	3/25/2014	1.1
EILEME 2 AB SECURED CORP BND 144A	W2796SAB3	B	1/31/2020	0.3
EMBOTELLADORA ANDINA SA SENIOR CORP BND 144A	29081PAE5	BBB	10/1/2023	0.2
EMBRAER SA SENIOR CORP BND	29082AAA5	BBB	6/15/2022	0.1
EMC CORP SENIOR CORP BND	268648AP7	A	6/1/2018	4.0
EOG RESOURCES INC CORP BND	26875PAJ0	A-	2/3/2014	1.0
EOG RESOURCES INC CORP BND	26875PAF8	A-	6/1/2015	1.4
EQUINIX, INC. CORP BND	29444UAK2	BB	7/15/2021	0.1
ERAC USA FINANCE LLC SENIOR CORP BND 144A	26884TAK8	BBB+	11/1/2018	0.1
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	1.3
FMC TECHNOLOGIES INC SENIOR CORP BND	30249UAA9	BBB	10/1/2017	0.6
FORD MOTOR CREDIT COMPANY LLC CORP BND	345397VN0	BBB-	4/15/2015	1.3
FORD MOTOR CREDIT COMPANY LLC SENIOR CORP BND	345397WC3	BBB-	5/15/2015	1.0
FORD MOTOR CREDIT COMPANY LLC SENIOR CORP BND	345397VT7	BBB-	5/15/2018	0.4
FORD MOTOR CREDIT COMPANY LLC SENIOR CORP BOND	345397WA7	BBB-	6/15/2016	0.7
FORD MOTOR CREDIT COMPANY LLC SENIOR CORP BOND	345397WB5	BBB-	4/15/2016	0.2
FRANCE TELECOM SA CORP BND	35177PAS6	BBB+	7/8/2014	4.0
FREEPORT-MCMORAN COPPER & GOLD SENIOR CORP BND	35671DAW5	BBB	3/1/2017	0.3
FREEPORT-MCMORAN COPPER & GOLD SENIOR CORP BND 144A	35671DBE4	BBB	3/15/2018	0.7
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	3.9
GERDAU HOLDINGS INC CORP BND 144A	37373UAA2	BBB-	1/20/2020	0.1
GERDAU TRADE INC CORP BND	37373W9A0	BBB-	1/30/2021	0.1
GLAXOSMITHKLINE CAPITAL PLC SENIOR CORP BND	377373AB1	A+	5/8/2015	1.7
HARLEY-DAVIDSON FINANCIAL SENIOR CORP BND 144A	41283LAC9	A-	9/15/2015	6.1
HCE-THE HEALTHCARE COMPANY CORP BND	404119BK4	BB	9/15/2020	2.2
HCE-THE HEALTHCARE COMPANY SENIOR CORP BND	404121AC9	BB	2/15/2020	0.1
HEINEKEN N.V. SENIOR CORP BND 144A	423012AB9	BBB+	10/1/2017	0.6
HERSHEY COMPANY THE CORP BND	427866AS7	A	11/1/2016	1.4
HEWLETT-PACKARD CO CORP BND	428236AT0	BBB+	3/1/2014	1.3
HEWLETT-PACKARD CO CORP BND	428236BJ1	BBB+	5/30/2014	1.9
HOST HOTELS & RESORTS LP SENIOR CORP BND	44107TAQ9	BBB-	10/1/2021	0.1
HUTCHISON WHAMPOA INTERNATIONA CORP BND 144A	44841AAA6	A-	9/11/2015	3.3
IMPERIAL TOBACCO FIN PLC SENIOR CORP BND 144A	453140AA3	BBB	2/11/2018	0.3
INDU COMM WILE CORP BND 144A	25380QAD1	B+	9/1/2017	0.1
INTEL CORP CORP BND	458140AH3	A+	10/1/2016	0.3
INTEL CORP SENIOR CORP BND	458140AL4	A+	12/15/2017	2.9
INTERNATIONAL BUSINESS MACHINE CORP BND	459200HC8	AA-	2/6/2017	1.0

description	security identifier	rating	maturity	estimated fair value ($m)
INTERNATIONAL BUSINESS MACHINE CORP BND	459200GZ8	AA-	10/31/2014	1.4
INTERNATIONAL BUSINESS MACHINE CORP BND	459200GN5	AA-	10/15/2013	1.5
INTERNATIONAL CCE INC CORP BND	19122TAC3	BBB	2/18/2014	0.9
INTERNATIONAL CCE INC CORP BND	19122TAA7	BBB	11/12/2013	4.1
JBS SA SENIOR CORP BND 144A	466110AA1	BB	8/4/2016	0.1
JOHN DEERE CAPITAL CORP CORP BND MTN	24422EQZ5	A	9/18/2017	0.1
JOHNSON CONTROLS INC. CORP BND	478366AY3	BBB+	2/4/2014	1.6
KELLOGG COMPANY SENIOR CORP BND	487836BH0	BBB+	5/17/2017	1.1
KIMBERLY-CLARK CORPORATION SENIOR CORP BND	494368BK8	A	5/15/2016	0.4
KRAFT FOODS GROUP INC CORP BND	50076QAY2	BBB	6/5/2017	0.4
KRAFT FOODS GROUP INC SENIOR CORP BND	50076QAK2	BBB	6/4/2015	2.7
LABORATORY CORP OF AMER HLDGS CORP BND	50540RAH5	BBB	5/15/2016	0.2
LVMH MOET HENNESSY LOUIS VUITT SENIOR CORP BND 144A	502441AA6	A	6/29/2017	2.2
MARATHON OIL CORP SENIOR CORP BND	565849AJ5	BBB	11/1/2015	1.7
MARRIOTT INTERNATIONAL INC SENIOR CORP BND	571903AL7	BBB	10/15/2020	0.2
MCDONALDS CORP SENIOR CORP BND MTN	58013MEP5	A	5/29/2015	0.2
MCKESSON CORP SENIOR CORP BND	581557AY1	A-	12/4/2015	1.8
MCKESSON CORP SENIOR CORP BND	58155QAF0	A-	3/15/2018	0.6
MEDTRONIC INC CORP BND	585055AR7	A+	3/15/2015	0.8
METALLOINVEST FINANCE LTD SENIOR CORP BND 144A	59125QAB4	BB-	4/17/2020	0.5
METHANEX CORP SENIOR CORP BND	59151KAH1	BBB-	12/15/2019	0.2
MOLSON COORS BREWING CO SENIOR CORP BND	60871RAB6	BBB-	5/1/2017	0.8
MONDELEZ INTERNATIONAL INC CORP BND	50075NAS3	BBB-	8/11/2017	1.2
MONDELEZ INTERNATIONAL INC CORP BND	50075NBB9	BBB-	2/9/2016	0.4
MONGOLIAN MINING CORP SENIOR CORP BND 144A MTN	60937CAA3	B-	3/29/2017	0.2
MOSAIC CO CORP BND	61945CAA1	BBB	11/15/2021	0.1
MTS INTERNATIONAL FUNDING LTD SECURED CORP BND 144A	55377WAA6	BB+	6/22/2020	0.1
NBCUNIVERSAL MEDIA LLC CORP BND	63946BAC4	A-	4/1/2016	0.7
NBCUNIVERSAL MEDIA LLC CORP BND	63946BAA8	A-	4/1/2014	0.8
NEWS AMERICA HOLDINGS CORP BND	652482BG4	BBB+	12/15/2014	0.3
NOVARTIS CAPITAL CORP CORP BND	66989HAA6	AA-	2/10/2014	2.0
NOVARTIS CAPITAL CORP CORP BND	66989HAC2	AA-	4/24/2015	1.8
NOVATEK FINANCE LIMITED SENIOR CORP BND	66989P9A0	BBB-	2/3/2021	0.3
OCCIDENTAL PETROLEUM CORPORATI CORP BND	674599CA1	A	12/13/2013	0.8
ODEBRECHT DRILL VIII/IX CORP BND 144A	675757AA6	BBB-	6/30/2021	0.3
ODEBRECHT OFFSHORE DRILLING FI SECURED CORP BND 144A	67576GAA5	BBB	10/1/2022	0.2
ORACLE CORP CORP BND	68402LAC8	A+	1/15/2016	0.8
ORACLE CORP SENIOR CORP BND	68389XAN5	A+	10/15/2017	0.1
PACIFIC RUBIALES ENERGY CORP SENIOR CORP BND 144A	69480UAF4	BB+	3/28/2023	0.2
PAETEC HOLDING CORP SENIOR CORP BND	695459AF4	BB+	12/1/2018	0.4
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
PENSKE TRUCK LEASING CO UNSECURED CORP BND 144A	709599AC8	BBB-	5/11/2015	0.2
PENTAIR FINANCE SA SENIRO CORP BND	709629AC3	BBB	12/1/2015	1.3
PEPSICO INC CORP BND	713448BQ0	A-	10/25/2013	2.1
PEPSICO INC CORP BND	713448BM9	A-	1/15/2015	0.1
PFIZER INC CORP BND	717081DA8	AA	3/15/2015	2.7

description	security identifier	rating	maturity	estimated fair value ($m)
PHILIP MORRIS INTERNATIONAL IN CORP BND	718172AG4	A	3/17/2014	1.6
PHILIP MORRIS INTERNATIONAL IN SENIOR CORP BND	718172AS8	A	8/21/2017	0.3
PHILLIPS 66 CORP BND	718546AJ3	BBB	5/1/2017	1.4
PHOSAGRO OAO SENIOR CORP BND 144A	71922JAA2	BBB-	2/13/2018	0.0
PLAINS EXPORATION & PRODUCTION CORP BND	726505AJ9	BBB	4/1/2020	0.2
POLYUS GOLD INTERNATIONAL LTD SENIOR CORP BND 144A	73180YAA2	BB+	4/29/2020	0.3
PRAXAIR INC CORP BND	74005PAS3	A	3/31/2014	0.6
PRAXAIR INC SENIOR CORP BND	74005PBC7	A	11/7/2017	4.0
PRECISION CASTPARTS CORP SENIOR CORP BND	740189AG0	A-	1/15/2023	0.1
PRESTIGE BRANDS INC CORP BND	74112BAE5	BB-	4/1/2018	0.2
PROCTER & GAMBLE COMPANY CORP BND	742718DS5	AA-	11/15/2015	0.7
QUEST DIAGNOSTICS INC CORP BND	74834LAT7	BBB+	3/24/2014	0.2
REED ELSEVIER CAP INC CORP BND	758202AF2	BBB+	1/15/2014	1.2
REYNOLDS AMERICAN INC SENIOR CORP BND	761713AV8	BBB-	10/30/2015	0.6
REYNOLDS AMERICAN INC SENIOR CORP BND	761713AY2	BBB-	9/15/2023	0.3
RIO TINTO FINANCE (USA) LTD CORP BND	767201AF3	A-	5/1/2014	0.2
RIO TINTO FINANCE (USA) LTD CORP BND	767201AJ5	A-	11/2/2015	1.6
RIO TINTO FINANCE (USA) PLC SENIOR CORP BND	76720AAB2	A-	3/22/2017	0.3
RIO TINTO FINANCE (USA) PLC SENIOR CORP BND	76720AAA4	A-	3/20/2015	2.7
ROGERS COMMUN INC. CORP BND	77531QAM0	BBB+	3/15/2015	0.2
ROPER IND, INC. SENIOR CORP BND	776696AF3	BBB	10/1/2018	0.5
SABMILLER HOLDINGS INC SENIOR CORP BND 144A	78573AAB6	BBB+	1/15/2017	3.4
SANOFI SA CORP BND	80105NAC9	AA	3/28/2014	2.7
SANOFI SA SENIOR CORP BND	801060AB0	AA	4/10/2018	1.6
SAPPI PAPIER HOLDING GMBH SECURED CORP BND	A35868AA5	BB	4/15/2021	0.2
SCHLUMBERGER GER INV CORP BND 144A	806854AA3	A+	9/14/2016	0.7
SCHLUMBERGER GER INV SENIOR CORP BND 144A	806854AE5	A+	8/1/2017	0.2
SCHLUMBERGER NORGE AS CORP BND 144A	80685PAC2	A+	9/14/2016	0.8
SHELL INTERNATIONAL FINANCE BV CORP BND	822582AQ5	AA	6/28/2015	1.1
SHIMAO PROPERTY HOLDINGS LTD SENIOR CORP BND	EJ5037167	BB-	1/14/2020	0.2
SIBUR SECURITIES LTD SENIOR CORP BND 144A	825798AA9	BB+	1/31/2018	0.5
SOUTHERN PERU COPPER CORPORATI SENIOR CORP BND	84265VAG0	BBB	11/8/2042	0.3
STEEL CAPITAL SA FOR OAO SEVER SENIOR CORP BND 144A	85805RAC2	BB+	3/19/2018	0.5
STEEL CAPITAL SA SENIOR CORP BND EMTN	L8800MAG8	BB+	3/19/2018	0.2
STEEL FUNDING LTD CORP BND 144A	85812PAB9	BB+	2/19/2018	0.4
SUNAC CHINA HOLDINGS LTD SENIOR CORP BND	EJ3966219	B+	10/16/2017	0.2
SUTTER HEALTH CORP BND	86944BAA1	AA-	8/15/2053	4.4
TAKEDA PHARMACEUTICAL CO LTD UNSECURED CORP BND 144A	874060AB2	AA-	3/17/2017	1.7
TALISMAN ENERGY INC. CORP BND	87425EAL7	BBB	6/1/2019	1.0
TECH DATA CORP SENIOR CORP BND	878237AF3	BBB-	9/21/2017	0.1
TELEFONICA CHILE SA SENIOR CORP BND 144A	87936UAA7	BBB	10/12/2022	0.2
TEXAS INSTRUMENTS INCORPORATED CORP BND	882508AR5	A+	5/16/2016	0.2
TEXAS INSTRUMENTS INCORPORATED CORP BND	882508AQ7	A+	5/15/2014	0.9
TEXAS INSTRUMENTS INCORPORATED SENIOR CORP BND	882508AT1	A+	8/3/2015	1.6
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
THOMSON REUTERS CORP SENIOR CORP BND	884903BL8	A-	5/23/2016	1.2

description	security identifier	rating	maturity	estimated fair value ($m)
TIME WARNER CABLE INC CORP BND	88732JAV0	BBB	2/1/2015	1.1
TIME WARNER CABLE INC CORP BND	88732JAH1	BBB	5/1/2017	0.0
TIME WARNER CABLE INC CORP BND	88732JAR9	BBB	4/1/2014	2.1
TJX COS INC CORP BND	872540AN9	A	8/15/2015	0.9
TNK-BP FINANCE SA CORP BND EMTN	L9057MAF8	BBB	3/13/2018	0.9
TOTAL CAPITAL CANADA LTD CORP BND	89153UAB7	AA-	1/28/2014	1.2
TOTAL CAPITAL INTERNATIONAL SA CORP BND	89153VAA7	AA-	2/17/2017	1.3
TOTAL CAPITAL INTERNATIONAL SA CORP BND	89153VAC3	AA-	6/28/2017	2.3
TOTAL CAPITAL INTERNATIONAL SA SENIOR CORP BND	89153VAD1	AA-	1/25/2016	2.3
TOYOTA MOTOR CREDIT CORP SENIOR CORP BND MTN	89233P5S1	AA-	1/12/2017	0.3
TRANSOCEAN INC CORP BND	893830BA6	BBB-	12/15/2016	0.6
TRANSOCEAN INC SENIOR CORP BND	893830BD0	BBB-	10/15/2017	0.5
TYCO INTERNATIONAL FINANCE SA CORP BND	902118BN7	BBB+	10/15/2015	0.4
UNILEVER CAPITAL CORP CORP BND	904764AJ6	A+	2/15/2014	1.0
UNILEVER CAPITAL CORP SENIOR CORP BND	904764AP2	A+	8/2/2017	3.7
UNION PACIFIC CORP CORP BND	907818DC9	A-	2/15/2014	0.3
UNITED PARCEL SERVICE INC CORP BND	911312AL0	A+	4/1/2014	2.0
UNITED TECH CORP CORP BND	913017BH1	A	5/1/2015	1.8
UNITED TECH CORP SENIOR CORP BND	913017BU2	A	6/1/2017	0.2
US AIRWAYS P-T TR SECURED CORP BND	90345WAD6	BBB+	12/3/2026	1.1
USJ - ACUCAR E ALCOOL SA SENIOR CORP BND 144A	90346JAA0	BB-	11/9/2019	0.1
VEDANTA RESOURCE CORP BND	G9328DAD2	BB	7/18/2018	0.1
VEDANTA RESOURCE SENIOR CORP BND 144A	92241TAG7	BB	6/7/2021	0.2
VERIZON COMMUNICATIONS LLC CORP BND	92343VAG9	BBB+	4/1/2017	0.3
VERIZON COMMUNICATIONS LLC SENIOR CORP BND	92343VBQ6	BBB+	9/15/2020	0.4
VERIZON COMMUNICATIONS LLC SENIOR CORP BND	92343VBL7	BBB+	9/15/2016	1.7
VERIZON COMMUNICATIONS LLC SENIOR CORP BND	92343VBN3	BBB+	9/15/2016	3.1
VERIZON COMMUNICATIONS LLC SENIOR CORP BND	92343VBF0	BBB+	11/1/2017	2.5
VERIZON COMMUNICATIONS LLC SENIOR CORP BND	92343VBM5	BBB+	9/14/2018	2.1
VERIZON COMMUNICATIONS LLC SENIOR CORP BND	92343VBP8	BBB+	9/14/2018	0.2
VIMPELCOM HOLDINGS NV CORP BND 144A	92718WAB5	BB	3/1/2022	0.6
VODAFONE GROUP PLC CORP BND	92857WAT7	A-	6/10/2014	3.0
VODAFONE GROUP PLC CORP BND	92857WAK6	A-	3/15/2016	0.5
VODAFONE GROUP PLC SENIOR CORP BND	92857WBA7	A-	2/19/2016	2.6
VOLCAN COMPANIA MINERA SAA CORP BND 144A	92863UAA4	BBB-	2/2/2022	0.1
VOLKSWAGEN INTERNATIONAL FINAN CORP BND 144A	928670AE8	A-	4/1/2014	2.5
VOTO VOTORANTIM LTD CORP BND 144A	92911HAA5	BBB	4/5/2021	0.1
VOTORANTIMOVERSE SENIOR CORP BND 144A	92908VAA9	BBB	9/25/2019	0.2
WAL-MART STORES INC CORP BND	931142CQ4	AA	5/15/2014	4.9
WAL-MART STORES INC CORP BND	931142CW1	AA	10/25/2013	2.5
WAL-MART STORES INC SENIOR CORP BND	931142DE0	AA	4/11/2016	0.7
WALT DISNEY COMPANY (THE) SENIOR CORP BND MTN	25468PCV6	A	12/1/2017	3.5
WESFARMERS LTD SENIOR CORP BND 144A	950840AC2	A-	3/20/2018	0.7
WISEYEAR HOLDINGS LTD CORP BND	EJ0182398	BBB-	2/15/2017	0.2
WPP FINANCE (UK) CORP CORP BND	92931NAC4	BBB	9/15/2014	0.3
WYNDHAM WORLDWIDE CORP SENIOR CORP BND	98310WAK4	BBB-	3/1/2018	1.8
XEROX CORPORATION CORP BND	984121CC5	BBB-	5/16/2014	1.0

description	security identifier	rating	maturity	estimated fair value ($m)
XEROX CORPORATION SENIOR CORP BND	984121CF8	BBB-	3/15/2017	1.5
XSTRATA FINANCE CANADA LTD SENIOR CORP BND 144A	98417EAU4	BBB	10/25/2017	3.4
XYLEM INC/NY SENIOR CORP BND	98419MAA8	BBB	9/20/2016	0.4
YINGDE GASES INVESTMENT LTD SENIOR CORP BND 144A	98584QAA8	BB-	4/22/2018	0.2
ZHAIKMUNAI LLP SENIOR CORP BND 144A	98953VAA0	B+	11/13/2019	0.8
ZOETIS INC SENIOR CORP BND 144A	98978VAF0	BBB-	2/1/2018	0.9
				296.6
corporate bonds - financials				
ABBEY NATIONAL TREASURY SERVIC SENIOR CORP BND	002799AL8	A	8/23/2018	0.6
ACE INA HOLDINGS INC CORP BND	00440EAN7	A	11/23/2015	0.3
ALLSTATE CORPORATION PFD STK	20002309	BBB	1/15/2053	0.0
AMERICAN EXPRESS COMPANY CORP BND	025816AX7	BBB+	8/28/2017	0.7
AMERICAN EXPRESS CREDIT CORPOR Adj % Due 6/24/2014 MJSD24	0258M0DB2	A-	6/24/2014	0.6
AMERICAN EXPRESS CREDIT CORPOR CORP BND MTN	0258M0DC0	A-	9/19/2016	0.4
AMERICAN EXPRESS CREDIT CORPOR SENIOR CORP BND	0258M0DG1	A-	7/29/2016	0.2
AMERICAN INTERNATIONAL GROUP I SENIOR CORP BND	026874CB1	A-	9/15/2016	0.5
AUST & NZ BANK GROUP CORP BND 144A	05252ABJ9	AA-	1/10/2014	0.6
AUST & NZ BANK GROUP LOCAL BND 144A	05252EAB9	AAA	10/6/2015	4.3
AUSTRALIA & NEW ZEALAND BANKIN SENIOR CORP BND	05253JAB7	AA-	2/12/2016	3.2
AXIS SPECIALTY FINANCE LLC CORP BND	05463HAA9	A-	6/1/2020	0.8
BANCO CONTINENTAL SA CORP BND 144A	21205PAA1	BBB+	1/18/2017	0.5
BANCO CONTINENTAL SA SENIOR CORP BND	P16260AA2	BBB+	8/26/2022	0.4
BANCO DE CREDITO DEL PERU (PAN SENIOR CORP BND 144A	05990GAA3	BBB+	4/1/2023	0.2
BANCO DO ESTADO DO RIO GRANDE SUB CORP BND 144A	05965BAA5	BB+	2/2/2022	0.2
BANCO PANAMERICANO SA SUB CORP BND 144A	05965RAB8	BB-	4/23/2020	0.2
BANCO SANTANDER BRASIL SA CORP BND 144A	05966TAH0	BBB	1/14/2016	0.4
BANCO SANTANDER BRASIL SA CORP BND 144A	05966TAP2	BBB	2/13/2017	0.5
BANCO SANTANDER BRASIL SA SENIOR CORP BND	05966UAP9	BBB	2/13/2017	0.3
BANCO SANTANDER CHILE SENIOR CORP BND 144A	05967BAB1	A	9/20/2022	0.5
BANCO SANTANDER MEXICO SA (MEX SENIOR CORP BND 144A	05969BAA1	BBB	11/9/2022	0.3
BANCO SANTANDER SA SECURED LOCAL BND	E19794CQ2	A-	2/6/2014	2.7
BANCO VOTORANTIM SA CORP BND 144A	05967CAB9	BBB-	2/11/2016	0.2
BANGKOK BK PUBL CO LTD HONG KO SENIOR CORP BND 144A MTN	059895AQ5	BBB+	10/3/2023	0.3
BANK OF AMERICA CORP CORP BND	060505BS2	A-	8/1/2015	0.4
BANK OF AMERICA CORP CORP BND	06051GEQ8	A-	3/22/2017	2.2
BANK OF AMERICA CORP CORP BND	06051GDY2	A-	5/15/2014	6.4
BANK OF AMERICA CORP SENIOR CORP BND MTN	06051GES4	A-	1/11/2016	2.0
BANK OF MONTREAL CORP BND	06366QGN1	A+	4/29/2014	0.6
BANK OF MONTREAL CORP BND 144A	063679ZT4	AAA	1/30/2017	3.3
BANK OF MONTREAL CORP BND 144A	063679BV5	AAA	6/9/2015	3.7
BANK OF NEW YORK MELLON CORP/T CORP BND	06406HBL2	A+	5/15/2014	1.3
BANK OF NOVA SCOTIA TORONTO BR CORP BND	064149B97	A+	12/17/2013	0.1
BANK OF NOVA SCOTIA TORONTO BR CORP BND 144A	06415CAC3	AAA	1/30/2017	1.6
BANK OF NOVA SCOTIA TORONTO BR CORP BND 144A	06415CAA7	AAA	8/3/2016	3.0
BANK OF NOVA SCOTIA TORONTO BR SECURED CORP BND 144A	06415CAD1	AAA	3/20/2015	5.8
BANK OF NOVA SCOTIA TORONTO BR SECURED LOCAL BND 144A	06415CAE9	AAA	3/22/2017	1.5
BANK OF SCOTLAND PLC CORP BND 144A	40411EAB4	AAA	2/21/2017	0.1

description	security identifier	rating	maturity	estimated fair value ($m)
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	1.1
BB&T CORP CORP BND	05531FAJ2	A-	4/28/2014	0.3
BB&T CORP SENIOR CORP BND MTN	05531FAL7	A-	8/15/2017	0.4
BBVA BANCOMER SA DE CV CORP BND 144A	05533UAB4	BBB	3/10/2021	0.3
BCO CREDITO INVS SENIOR CORP BND 144A	05956NAE2	A	2/11/2023	0.2
BEAR STEARNS CO INC CORP BND MTN	073928S46	A	11/21/2016	2.6
BERK HATH FIN CORP BND	084664BR1	AA	1/10/2014	0.4
BR MALLS INT SENIOR CORP BND 144A	103738AD2	BB+	12/31/2049	0.1
BRANCH BKG & TR CO CORP BND	10513KAB0	A-	9/13/2016	0.4
CANADIAN IMPERIAL BANK OF COMM CORP BND 144A	136069DM0	AAA	7/2/2015	3.1
CANADIAN IMPERIAL BANK OF COMM CORP BND 144A	136069EH0	AAA	12/12/2014	1.1
CAPITAL ONE FINANCIAL CORP CORP BND	14040HAX3	BBB	7/15/2016	0.5
CHUBB CORP CORP BND	171232AP6	A-	3/29/2067	0.1
CIELO SA SENIOR CORP BND 144A	17178FAA4	BBB	11/16/2022	0.2
CITIGROUP INC CORP BND	172967FD8	A-	5/19/2015	0.2
CITIGROUP INC CORP BND	172967EM9	A-	11/21/2017	0.5
CITIGROUP INC CORP BND	172967EY3	A-	8/12/2014	4.5
CITIGROUP INC CORP BND	172967EZ0	A-	10/15/2014	1.6
COMMONWEALTH BANK AUSTRALIA CORP BND 144A	2027A0FP9	AA-	3/17/2014	0.5
COMMONWEALTH BANK OF AUSTRALIA CORP BND	20271RAC4	AA-	9/18/2017	0.3
COMMONWEALTH BANK OF AUSTRALIA SENIOR CORP BND	20271RAA8	AA-	3/16/2015	0.3
COVENTRY HLTH CARE INC CORP BND	222862AH7	BBB+	8/15/2014	0.1
CREDIT AGRI LON SENIOR CORP BND 144A	22532LAF1	A	4/15/2016	2.8
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 NEW YORK NY CORP BND	22546QAA5	A	5/1/2014	2.0
CREDIT SUISSE NEW YORK NY CORP BND	22546QAE7	A	3/23/2015	0.5
CREDIT SUISSE NEW YORK NY Unsecured CORP BND 144A	22546DAA4	BBB-	8/8/2023	2.1
DDR CORP SENIOR CORP BND	251591AU7	BBB-	4/1/2017	0.8
DEUTSCHE ANNINGTON FINANCE BV SENIOR CORP BND 144A	25155FAA4	BBB	10/2/2017	1.0
DISCOVER FINANCIAL SERVICES IN CORP BND	254709AD0	BBB-	6/12/2017	0.3
DISCOVER FINANCIAL SERVICES IN SENIOR CORP BND	254709AG3	BBB-	4/27/2022	1.1
DNB BOLIGKREDITT AS CORP BND 144A	25600WAB6	AAA	3/29/2016	8.1
DNB BOLIGKREDITT AS CORP BND 144A	25600WAA8	AAA	10/14/2015	1.8
DNB BOLIGKREDITT AS SECURED LOCAL BND 144A	25600WAD2	AAA	3/21/2018	5.6
DUKE REALTY LP CORP BND	26441YAM9	BBB-	2/15/2017	0.3
ENDURANCE SPECIALTY HLDGS LTD. CORP BND	29267HAB5	BBB+	10/15/2015	0.2
EUROCHEM FINANCE PLC SENIOR CORP BND 144A	29872PAA6	BB	12/12/2017	0.3
FRANKLIN RESOURCES INC SENIOR CORP BND	354613AH4	AA-	9/15/2017	2.0
GENERAL ELECTRIC CAP CORP CORP BND	36962GU51	AA+	1/8/2016	2.3
GENERAL ELECTRIC CAP CORP CORP BND	36962G4T8	AA+	11/9/2015	0.5
GENERAL ELECTRIC CAP CORP CORP BND	36962G3H5	AA+	9/15/2017	0.7
GENERAL ELECTRIC CAP CORP CORP BND MTN	36962G5B6	AA+	4/7/2014	1.5
GENERAL ELECTRIC CAP CORP SECURED CORP BND	36962G6M1	AA+	12/11/2015	7.0
GENERAL ELECTRIC CAP CORP SECURED CORP BND	36962G6P4	AA+	12/11/2019	0.3
GENWORTH FINANCIAL INC SENIOR CORP BND	372491AA8	BBB-	8/15/2023	0.2

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GOLDMAN SACHS GROUP INC CORP BND	38141EA74	A-	8/1/2015	0.9
GOLDMAN SACHS GROUP INC SENIOR CORP BND	38143USB8	A-	2/7/2014	1.9
GREENTN CHINA SENIOR CORP BND	G4100MAG0	B+	2/4/2018	0.2
HARTFORD FINANCIAL SERVICES GR SENIOR CORP BND	416518AA6	BBB	10/15/2017	0.2
HCP CORP BND	40414LAB5	BBB+	2/1/2014	0.9
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
HSBC BANK PLC CORP BND 144A	44328MAB0	AA-	6/28/2015	0.2
ICICI BANK LTD (DUBAI BRANCH) CORP BND 144A	45112EAB5	BBB-	11/25/2016	0.3
ING US INC SENIOR CORP BND	45685EAB2	BBB-	7/15/2022	0.8
ING US INC SENIOR CORP BND	45685EAE6	BBB-	2/15/2018	0.0
INTEROCEANICA V FINANCE LTD CORP BND 144A	46062JAC0	BBB	5/15/2030	0.2
INT'L NEDERLAND BANK NV CORP BND 144A	449786AN2	A+	6/9/2014	1.4
INT'L NEDERLAND BANK NV CORP BND 144A	449786AR3	A+	9/25/2015	3.1
INT'L NEDERLAND BANK NV SENIOR CORP BND 144A	449786AX0	A+	3/7/2016	2.1
ITAU UNIBANCO HOLDING SA CORP BND MTN 144A	46556LAE4	BBB-	12/21/2021	0.2
JPMORGAN CHASE & CO CORP BND	46625HHP8	A	1/20/2015	0.2
JPMORGAN CHASE & CO CORP BND	46625HHX1	A	3/1/2016	1.5
JPMORGAN CHASE & CO CORP BND	46625HHL7	A	4/23/2019	0.3
JPMORGAN CHASE & CO CORP BND	46625HJA9	A	7/5/2016	0.4
JPMORGAN CHASE & CO CORP BND	46625HHW3	A	1/15/2016	1.0
JPMORGAN CHASE & CO SENIOR CORP BND	46623EJU4	A	2/26/2016	2.9
LA CAISSE CENTRALE DESJARDINS SECURED LOCAL BND 144A	12800UAL4	AAA	3/6/2017	1.6
MASSMUTUAL GLOBL FNDG LLC CORP BND 144A	57629WBN9	AA+	1/14/2014	0.3
MERRILL LYNCH & CO. INC. CORP BND	59018YTZ4	A-	7/15/2014	0.9
MERRILL LYNCH & CO. INC. CORP BND MTN	59018YSU6	A-	2/3/2014	0.1
METLIFE INC CORP BND	59156RAW8	A-	2/6/2014	0.1
MORGAN STANLEY CORP BND	61747YDD4	A-	4/29/2016	0.8
MORGAN STANLEY CORP BND	61747YCJ2	A-	9/23/2019	0.2
MORGAN STANLEY CORP BND	61746SBQ1	A-	10/15/2015	0.6
MORGAN STANLEY CORP BND	61747YCF0	A-	5/13/2014	1.7
MORGAN STANLEY CORP BND MTN	6174466Q7	A-	4/1/2018	0.6
MORGAN STANLEY SENIOR CORP BND	61746BDG8	A-	2/25/2016	3.0
MPT OPT PARTNER CORP BND	55342UAD6	BB	2/15/2022	0.1
NATIONAL AUSTRALIA BANK LTD SENIOR CORP BND 144A	6325C0CA7	AA-	4/11/2014	0.3
NATIONAL BK OF CANADA CORP BND 144A	63307EAB3	AAA	10/19/2016	6.7
NORDEA BANK AB CORP BND 144A	65557CAC7	AA-	10/4/2013	1.0
NORDEA EIENDOMSKREDITT AS CORP BND 144A	65558AAA4	AAA	4/7/2014	9.1
NORDEA EIENDOMSKREDITT AS CORP BND 144A	65558AAB2	AAA	4/7/2014	0.5
NY LIFE GLOBAL FUNDING CORP BND 144A	64952WBF9	AA+	5/15/2017	2.5
NY LIFE GLOBAL FUNDING CORP BND 144A	64952WBB8	AA+	4/4/2014	1.5
PERU ENHANCED PASS -THROUGH FI CORP BND 144A	715457AA5	BBB	5/31/2018	0.1
PNC FUNDING CORP - GTD CORP BND	693476BH5	A-	2/8/2015	0.2
RABOBANK NEDERLAND NV CORP BND MTN	21685WBL0	AA-	10/13/2015	0.4
RABOBANK NEDERLAND NV SENIOR CORP BND	74977EPZ0	AA-	3/19/2018	3.4
REALTY INCOME CORP SENIOR CORP BND	756109AM6	BBB+	1/31/2018	0.6
REGIONS FINANCIAL CORPORATION SENIOR CORP BND	7591EPAJ9	BBB-	5/15/2018	0.2

description	security identifier	rating	maturity	estimated fair value ($m)
ROYAL BANK OF CANADA CORP BND	78008K5X7	AA-	4/17/2014	2.6
ROYAL BANK OF CANADA SECURED LOCAL BND	78011DAC8	AAA	9/19/2017	2.5
ROYAL BANK OF CANADA SECURED LOCAL BND	78011DAF1	AAA	10/1/2018	3.9
ROYAL BANK OF CANADA SENIOR CORP BND MTN	78010UBZ9	AA-	9/9/2016	2.4
ROYAL BANK OF SCOTLAND GRP PLC CORP BND 144A	780097AS0	BB	12/31/2049	0.1
ROYAL BANK OF SCOTLAND PLC CORP BND	78010XAE1	A	8/24/2020	0.1
ROYAL BANK OF SCOTLAND PLC CORP BND	78009PCC3	A	3/16/2016	0.3
ROYAL BANK OF SCOTLAND PLC THE SENIOR CORP BND	780099CC9	A-	9/18/2015	0.1
SANTANDER HOLDINGS USA INC SENIOR CORP BND	80282KAB2	BBB	9/24/2015	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	2.8
SLM CORP CORP BND	78442FCJ5	BBB-	5/15/2014	2.1
SLM CORP CORP BND	78442FEK0	BBB-	1/25/2016	0.6
SOCIETE GENERALE SENIOR CORP BND MTN	83368RAC6	A	10/12/2017	1.5
SPAREBNK 1 BOLIG LOCAL BND 144A	84650WAA4	AAA	10/25/2013	3.8
SPAREBNK 1 BOLIG SECURED LOCAL BND 144A	84650WAE6	AAA	11/15/2019	1.5
SPAREBNK 1 BOLIG SECURED LOCAL BND 144A	84650WAB2	AAA	5/27/2016	2.2
STANDARD CHARTERED PLC SEN CORP BND 144A	853254AH3	A+	5/12/2014	1.3
STANDARD CHARTERED PLC SUB CORP BND 144A	853254AJ9	A-	1/11/2023	0.2
STATE STREET BANK AND TRUST CO CORP BND	85744NAA9	A+	1/15/2016	1.7
SVENSKA HANDELSBANKEN AB SENIOR CORP BND	86960BAD4	AA-	3/21/2016	1.8
SVENSKA HANDELSBANKEN AB SENIOR CORP BND	86960BAF9	AA-	9/23/2016	2.6
SVENSKA HANDELSBANKEN AB SENIOR CORP BND	86960BAE2	AA-	1/25/2019	0.7
SWEDBANK HYPOTEK AB CORP BND 144A	87020LAB2	AAA	3/28/2014	7.3
SWEDBANK HYPOTEK AB SENIOR CORP BND 144A	87020LAD8	AAA	4/5/2017	0.9
TORONTO-DOMINION BANK/THE CORP BND 144A	891145LV4	AAA	7/29/2015	2.1
TORONTO-DOMINION BANK/THE SECURED LOCAL BND 144A	891145TN4	AAA	3/13/2017	5.0
TORONTO-DOMINION BANK/THE SENIOR CORP BND MTN	89114QAL2	AA-	9/9/2016	1.6
UBS AG CORP BND	90261XEM0	A	12/20/2017	0.2
UBS AG, LONDON BRANCH LOCAL BND 144A	90349CAA2	AAA	3/30/2017	0.9
UBS AG, LONDON BRANCH SENIOR CORP BND 144A	90349CAB0	AAA	3/24/2016	1.9
UNION BANK NA CORP BND	90520EAD3	A+	6/6/2014	3.0
UNION BANK NA SENIOR CORP BND	90521APH5	A+	9/26/2016	2.2
UNITEDHEALTH GROUP INCORPORATE SENIOR CORP BND	91324PBY7	A	10/15/2017	1.0
US BANCORP CORP BND	91159HGT1	A+	11/20/2014	1.5
USAA CAPITAL CORP CORP BND 144A	90327QCV9	AA+	9/30/2014	1.3
VENTAS REALTY LP/CAP CRP SENIOR CORP BND	92277GAA5	BBB	9/26/2016	0.9
VESEY STREET INVESTMENT TRUST CORP BND	925369AA8	A-	9/1/2016	2.3
WEA FINANCE LLC CORP BND 144A	92924SAB4	A-	10/1/2016	0.5
WELLS FARGO & COMPANY SENIOR CORP BND	949746NX5	A+	12/11/2017	0.5
WELLS FARGO & COMPANY SENIOR CORP BND	94974BEZ9	A+	12/15/2016	0.5
WESTPAC BANKING CORP CORP BND	961214BH5	AA-	2/27/2015	0.1
WESTPAC BANKING CORP CORP BND	961214BR3	AA-	12/9/2013	1.2
WESTPAC BANKING CORP SENIOR CORP BND	961214CC5	AA-	7/30/2018	0.4
ZFS FN USA TR II CORP BND 144A	98876YAA8	A	12/15/2065	0.5
				239.8

description	security identifier	rating	maturity	estimated fair value ($m)
corporate bonds - utilities				
ALABAMA POWER COMPANY SENIOR CORP BND	010392FH6	A	10/15/2015	1.9
APPALACHIAN POWER CO CORP BND	037735CQ8	BBB	5/24/2015	0.4
COMMONWEALTH EDISON SECURED CORP BND	202795HX1	A-	9/1/2016	0.1
CONSOLIDATED EDISON INC CORP BND	209111EW9	A-	4/1/2014	0.9
CONSOLIDATED NATURAL GAS CO CORP BND	209615CA9	A-	12/1/2014	2.4
DAYTON POWER AND LIGHT COMPANY SENIOR CORP BND 144A	240019BR9	BBB-	9/15/2016	0.4
DUKE ENERGY CORP CORP BND	264399EQ5	BBB	2/1/2014	0.6
ENBRIDGE INC SENIOR CORP BND	29250NAG0	A-	10/1/2016	1.3
ENEL FINANCE INTERNATIONAL NV CORP BND 144A	29268BAD3	BBB	10/7/2014	1.2
ENERGY TRANSFER PARTNERS LP CORP BND	29273RAB5	BBB-	2/1/2015	0.3
ENTERGY LOUISIANA INC. CORP BND	29364WAP3	A-	12/15/2014	0.6
ENTERPRISE PRODUCTS OPERATING CORP BND	29379VAA1	BBB+	9/15/2017	0.0
ENTERPRISE PRODUCTS OPERATING SENIOR CORP BND	29379VAX1	BBB+	8/13/2015	0.6
EP ENERGY AS SECURED CORP BND 144A	X2169HAB5	BBB-	5/1/2018	0.1
GEORGIA POWER COMPANY CORP BND	373334JV4	A	4/15/2016	0.1
IBERDROLA FINANCE IRELAND LTD CORP BND 144A	45074GAA8	BBB	9/11/2014	1.2
KENTUCKY UTILITIES COMPANY CORP BND	491674BC0	A-	11/1/2015	0.5
KINDER MORGAN ENERGY PARTNERS SENIOR CORP BND	494550BR6	BBB	2/1/2019	0.3
LOUISVILLE GAS & ELEC CO CORP BND	546676AS6	A-	11/15/2015	1.2
MIDAMERICAN ENERGY CO CORP BND	595620AG0	A	7/15/2017	4.3
NEXTERA ENERGY CAPITAL HOLDING SENIOR CORP BND	65339KAF7	BBB+	6/1/2015	0.7
NEXTERA ENERGY CAPITAL HOLDING SENIOR CORP BND	65339KAC4	BBB+	6/1/2014	1.4
ONEOK PARTNERS LP CORP BND	68268NAF0	BBB	2/1/2016	0.3
PG&E CORP CORP BND	69331CAE8	BBB-	4/1/2014	0.4
PROGRESS ENERGY INC CORP BND	743263AM7	BBB	3/15/2014	0.4
PUBLIC SERVICE ELECTRIC AND GA CORP BND MTN	74456QAN6	A	8/15/2014	1.0
SAMRUK-ENERGO AO SENIOR CORP BND EMTN	Y7365GAA9	BB+	12/20/2017	0.2
SOUTHERN CAL EDISON CORP BND	842400FK4	A	3/15/2014	0.9
SPECTRA ENERGY PARTNERS LP SENIOR CORP BND	84756NAC3	BBB	9/25/2018	0.2
TENNESSEE GAS PIPELINE CO LLC CORP BND	880451AY5	BBB	2/1/2016	1.1
TRANS-CANADA PIPELINES CORP BND MTN	89352HAC3	BBB	5/15/2067	0.9
TRANS-CANADA PIPELINES SENIOR CORP BND	89352HAH2	A-	1/15/2016	3.2
TRANS-CANADA PIPELINES SENIOR CORP BND	893526DL4	A-	3/2/2015	1.9
WESTERN GAS PARTNERS LP SENIOR CORP BND	958254AC8	BBB-	8/15/2018	1.1
WILLIAMS COS INC SENIOR CORP BND	969457BU3	BBB-	1/15/2023	0.4
WILLIAMS PARTNERS LP CORP BND	96950HAD2	BBB	2/1/2017	0.4
				32.9
corporate bonds - supranationals				
INTER-AMERICAN DEV BANK CORP BND	45818WAE6	AAA	5/20/2014	0.9
INTERNATIONAL FINANCE FACILITY SENIOR CORP BND 144A MTN	45951B2A6	AA+	7/5/2016	1.5
				2.4
total fixed income				1,605.4

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