<table>
<thead>
<tr>
<th>Nominal</th>
<th>Description</th>
<th>Maturity Date</th>
<th>Perc. of Holdings (%)</th>
<th>Credit Ratings</th>
</tr>
</thead>
<tbody>
<tr>
<td>490,985</td>
<td>Barclays Bank PLC</td>
<td>21-Jul-14</td>
<td>1.81%</td>
<td>A-1 P-1</td>
</tr>
<tr>
<td>1,000,000</td>
<td>Eurofima</td>
<td>29-Jul-14</td>
<td>3.68%</td>
<td>A-1+ P-1</td>
</tr>
<tr>
<td>1,000,000</td>
<td>Nordea Bank AB</td>
<td>08-Sep-14</td>
<td>3.68%</td>
<td>A-1+ P-1</td>
</tr>
<tr>
<td>1,000,000</td>
<td>Swedish Housing Finance</td>
<td>15-Sep-14</td>
<td>3.68%</td>
<td>A-1 P-1</td>
</tr>
<tr>
<td>3,000,000</td>
<td><strong>Total ECP and Euro-Notes</strong></td>
<td></td>
<td><strong>11.03%</strong></td>
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</tr>
<tr>
<td>2,850,000</td>
<td>French Treasury Bills</td>
<td>24-Jul-14</td>
<td>10.48%</td>
<td>A-1+ P-1</td>
</tr>
<tr>
<td>1,000,000</td>
<td>French Treasury Bills</td>
<td>07-Aug-14</td>
<td>3.68%</td>
<td>A-1+ P-1</td>
</tr>
<tr>
<td>2,980,000</td>
<td>Belgium Treasury Bills</td>
<td>14-Aug-14</td>
<td>10.96%</td>
<td>A-1+ P-1</td>
</tr>
<tr>
<td>1,500,000</td>
<td>French Treasury Bills</td>
<td>21-Aug-14</td>
<td>5.51%</td>
<td>A-1+ P-1</td>
</tr>
<tr>
<td>2,000,000</td>
<td>French Treasury Bills</td>
<td>28-Aug-14</td>
<td>7.35%</td>
<td>A-1+ P-1</td>
</tr>
<tr>
<td>1,000,000</td>
<td>French Treasury Bills</td>
<td>04-Sep-14</td>
<td>3.68%</td>
<td>A-1+ P-1</td>
</tr>
<tr>
<td>1,000,000</td>
<td>French Treasury Bills</td>
<td>11-Sep-14</td>
<td>3.68%</td>
<td>A-1+ P-1</td>
</tr>
<tr>
<td>2,150,000</td>
<td>Belgium Treasury Bills</td>
<td>18-Sep-14</td>
<td>7.90%</td>
<td>A-1+ P-1</td>
</tr>
<tr>
<td>800,000</td>
<td>French Treasury Bills</td>
<td>25-Sep-14</td>
<td>2.94%</td>
<td>A-1+ P-1</td>
</tr>
<tr>
<td>1,450,000</td>
<td>French Treasury Bills</td>
<td>02-Oct-14</td>
<td>5.33%</td>
<td>A-1+ P-1</td>
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<tr>
<td>3,180,000</td>
<td>Belgium Treasury Bills</td>
<td>16-Oct-14</td>
<td>11.69%</td>
<td>A-1+ P-1</td>
</tr>
<tr>
<td>1,000,000</td>
<td>French Treasury Bills</td>
<td>30-Oct-14</td>
<td>3.68%</td>
<td>A-1+ P-1</td>
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<tr>
<td>20,910,000</td>
<td><strong>Total Euro Treasury Bills and CP</strong></td>
<td></td>
<td><strong>76.87%</strong></td>
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<tr>
<td>500,000</td>
<td>National Australia Bank</td>
<td>23-Jan-15</td>
<td>1.83%</td>
<td>A-1+ P-1</td>
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<tr>
<td>1,300,000</td>
<td>Rabobank Nederland</td>
<td>22-Jul-14</td>
<td>4.78%</td>
<td>A-1+ P-1</td>
</tr>
<tr>
<td>1,000,000</td>
<td>GE Capital</td>
<td>28-Jul-14</td>
<td>3.68%</td>
<td>A-1+ P-1</td>
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<tr>
<td>2,300,000</td>
<td><strong>Total Floating Rate Notes</strong></td>
<td></td>
<td><strong>8.46%</strong></td>
<td></td>
</tr>
<tr>
<td>27,200,985</td>
<td><strong>TOTAL HOLDINGS</strong></td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>