



Portfolio Figures

Weighted Average Maturity	41 days
Weighted Average Life	90 days
Net Asset Value	7,033,146,143.54 GBP
Net Yield	3.84% (7 days)

Maturity Breakdown (Days)

>1/FRN	0.00%
0-90	64.21%
90-180	19.43%
180-360	13.30%
>360	0.40%

Credit Profile (Long Term Rating)

AAA	6.15%
AA	60.27%
A	33.58%
BBB	0.00%
BB	0.00%
B	0.00%
Not Rated	0.00%
Portfolio Average Rating	AA-

Credit Profile (Short Term Rating)

A-1+	71.71%
A-1	28.29%
A-2	0.00%
A-3	0.00%
B	0.00%
C	0.00%
Not Rated	0.00%
Portfolio Average Rating	A-1+

Top 10 Holdings

Security Name	Security ID	Weight	Country	Maturity	Asset Type	Counterparty
ABN AMRO BANK NV GB		8.51%	Netherlands	26/01/2026	Timedeposit	ABNANV
KBC BANK NV GB		5.00%	Belgium	26/01/2026	Timedeposit	KBC
UNITED KINGDOM TREASURY BILL GB		4.96%	United Kingdom	26/01/2026	Treasury Bill	UKTB
NATIONWIDE BUILDING SOCIETY RegS	XS2500677633	4.12%	United Kingdom	20/04/2026	Corporate bond	NWIDE
SANTANDER UK PLC MTN RegS	XS2460254951	3.35%	Spain	12/03/2026	Corporate bond	SANUK
BANK OF NOVA SCOTIA MTN RegS	XS2356227343	2.89%	Canada	22/06/2026	Corporate bond	BNS
BANK OF MONTREAL MTN RegS	XS2386880780	2.63%	Canada	15/09/2026	Corporate bond	BMO
CANADIAN IMPERIAL BANK OF COMMERCE MTN RegS	XS2356566047	1.91%	Canada	23/06/2026	Corporate bond	CM
BANK OF NOVA SCOTIA MTN RegS	XS2435611590	1.89%	Canada	26/01/2026	Corporate bond	BNS
UNITED OVERSEAS BANK LTD MTN RegS	XS2387450476	1.80%	Singapore	21/09/2026	Corporate bond	UOBSP