

### Portfolio Figures

Weighted Average Maturity	21 days
Weighted Average Life	68 days
Net Asset Value	5,148,635,000.59 GBP
Net Yield	3.78% (7 days)

### Maturity Breakdown (Days)

>1/FRN	0.00%
0-90	73.17%
90-180	12.21%
180-360	14.62%
>360	0.00%

### Credit Profile (Long Term Rating)

AAA	7.21%
AA	65.16%
A	27.62%
BBB	0.00%
BB	0.00%
B	0.00%
Not Rated	0.00%
Portfolio Average Rating	AA

### Credit Profile (Short Term Rating)

A-1+	96.53%
A-1	3.47%
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		8.57%	Netherlands	06/07/2026	Timedeposit	ABNANV
UNITED KINGDOM TREASURY BILL GB		6.66%	United Kingdom	06/07/2026	Treasury Bill	UKTB
TRI-PARTY BNP Paribas S.A.		5.71%	France	06/07/2026	Tri-Party-Repo	BNP
KBC BANK NV GB		5.16%	Belgium	06/07/2026	Timedeposit	KBC
COOPERATIEVE RABOBANK UA GB		4.76%	Netherlands	06/07/2026	Timedeposit	RABOBK
TORONTO-DOMINION BANK/THE MTN RegS	XS2749463936	4.37%	Canada	18/01/2027	Corporate bond	TD
SANTANDER UK PLC RegS	XS2115145406	3.89%	Spain	12/02/2027	Corporate bond	SANUK
BANK OF MONTREAL MTN RegS	XS2386880780	3.78%	Canada	15/09/2026	Corporate bond	BMO
UNITED OVERSEAS BANK LTD MTN RegS	XS2387450476	2.88%	Singapore	21/09/2026	Corporate bond	UOBSP
BANQUE FEDERATIVE DU CREDIT MUTUEL MTN RegS	FR0014005DW1	2.70%	France	16/07/2026	Corporate bond	BFCM