

Portfolio Figures

Weighted Average Maturity	36 days
Weighted Average Life	61 days
Net Asset Value	6,964,829,611.14 GBP
Net Yield	4.48% (7 days)

Maturity Breakdown (Days)

>1/FRN	0.00%
0-90	74.27%
90-180	16.90%
180-360	8.73%
>360	0.00%

Credit Profile (Long Term Rating)

AAA	8.97%
AA	53.97%
A	37.05%
BBB	0.00%
BB	0.00%
B	0.00%
Not Rated	0.00%
Portfolio Average Rating	AA-

Credit Profile (Short Term Rating)

A-1+	64.59%
A-1	35.41%
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		8.31%	Netherlands	22/04/2025	Timedeposit	ABNANV
TRI-PARTY BNP Paribas S.A.		4.85%	France	22/04/2025	Tri-Party-Repo	BNP
TRI-PARTY Societe Generale S.A.		4.16%	France	22/04/2025	Tri-Party-Repo	SOCGEN
TRI-PARTY ING Bank N.V.		3.46%	Netherlands	22/04/2025	Tri-Party-Repo	INTNED
UNITED KINGDOM TREASURY BILL GB		3.46%	United Kingdom	22/04/2025	Treasury Bill	UKTB
TORONTO-DOMINION BANK/THE RegS	XS2470846812	2.92%	Canada	22/04/2025	Corporate bond	TD
DEXIA CREDIT LOCAL SA MTN RegS	XS2434417494	2.05%	Belgium	21/07/2025	Government bond	DEXGRP
AGENCE FRANCAISE DE DEVELOPPEMENT MTN	FR0014007VI8	1.85%	France	18/06/2025	Corporate bond	AGFRNC
AGENCE FRANCE LOCALE SA MTN RegS	FR0014007Z61	1.42%	France	20/06/2025	Corporate bond	AFLBNK
BRED BANQUE POPULAIRE GB		1.39%	France	22/04/2025	Timedeposit	BREDBP