

Portfolio Figures

Weighted Average Maturity	37 days
Weighted Average Life	80 days
Net Asset Value	5,894,456,689.11 GBP
Net Yield	3.80% (7 days)

Maturity Breakdown (Days)

>1/FRN	0.00%
0-90	65.59%
90-180	20.35%
180-360	14.06%
>360	0.00%

Credit Profile (Long Term Rating)

AAA	4.67%
AA	59.91%
A	35.41%
BBB	0.00%
BB	0.00%
B	0.00%
Not Rated	0.00%
Portfolio Average Rating	AA-

Credit Profile (Short Term Rating)

A-1+	74.00%
A-1	26.00%
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		8.48%	Netherlands	05/05/2026	Timedeposit	ABNANV
KBC BANK NV GB		8.48%	Belgium	05/05/2026	Timedeposit	KBC
ING BANK NV GB		7.92%	Netherlands	05/05/2026	Timedeposit	INTNED
CANADIAN IMPERIAL BANK OF COMMERCE MTN RegS	XS2356566047	3.62%	Canada	23/06/2026	Corporate bond	CM
BANK OF MONTREAL MTN RegS	XS2386880780	3.56%	Canada	15/09/2026	Corporate bond	BMO
BANK OF NOVA SCOTIA MTN RegS	XS2356227343	3.38%	Canada	22/06/2026	Corporate bond	BNS
TORONTO-DOMINION BANK/THE MTN RegS	XS2749463936	2.96%	Canada	18/01/2027	Corporate bond	TD
NATIONAL AUSTRALIA BANK LTD RegS	XS2621523757	2.61%	Australia	17/06/2026	Corporate bond	NAB
UNITED OVERSEAS BANK LTD MTN RegS	XS2387450476	2.48%	Singapore	21/09/2026	Corporate bond	UOBSP
ONTARIO TEACHERS FINANCE TRUST RegS	XS2403928877	2.42%	Canada	15/05/2026	Corporate bond	ONTTFT