

### Portfolio Figures

Weighted Average Maturity	38 days
Weighted Average Life	67 days
Net Asset Value	5,882,091,636.95 GBP
Net Yield	5.16% (7 days)

### Maturity Breakdown (Days)

>1/FRN	0.00%
0-90	69.42%
90-180	20.42%
180-360	10.16%
>360	0.00%

### Credit Profile

AAA	4.51%
AA	57.68%
A	36.48%
BBB	0.00%
BB	0.00%
B	0.00%
Not Rated	1.33%
Portfolio Average Rating	AA

### Top 10 Holdings

Security Name	Security ID	Weight	Country	Maturity	Asset Type	Counterparty
ABN AMRO BANK NV GB		8.39%	Netherlands	15/07/2024	Timedeposit	ABNANV
TRI-PARTY ING Bank N.V.		3.35%	Netherlands	15/07/2024	Timedeposit	INTNED
ACAFF SAVINGS BANK DEPOSITS		3.35%	France	13/07/2024	Timedeposit	ACAFF
ING BANK NV GB		2.78%	Netherlands	15/07/2024	Timedeposit	INTNED
UNITED KINGDOM OF GREAT BRITAIN AN	GB00BP24HW51	2.53%	United Kingdom	19/08/2024	Government bond	UKT
UNITED KINGDOM OF GREAT BRITAIN AN	GB00BP24QP18	2.42%	United Kingdom	09/09/2024	Government bond	UKT
SUMITOMO MITSUI BANKING CORP (BRUS	BE6350284822	1.84%	Japan	15/07/2024	Corporate bond	SUMIBK
SANTANDER UK PLC MTN RegS	XS2078925307	1.76%	Spain	12/11/2024	Corporate bond	SANUK
BRED BANQUE POPULAIRE GB		1.68%	France	15/07/2024	Timedeposit	BREDBP
NATIXIS (PARIS BRANCH) GB		1.68%	France	15/07/2024	Timedeposit	KNFP