

Portfolio Figures

Weighted Average Maturity	55 days
Weighted Average Life	100 days
Net Asset Value	7,189,495,189.59 GBP
Net Yield	4.91% (7 days)

Maturity Breakdown (Days)

>1/FRN	0.00%
0-90	60.90%
90-180	13.35%
180-360	24.93%
>360	0.82%

Credit Profile

AAA	15.19%
AA	53.71%
A	28.86%
BBB	0.00%
BB	0.00%
B	0.00%
Not Rated	2.24%
Portfolio Average Rating	AA

Top 10 Holdings

Security Name	Security ID	Weight	Country	Maturity	Asset Type	Counterparty
ABN AMRO BANK NV GB		6.94%	Netherlands	11/11/2024	Timedeposit	ABNANV
SANTANDER UK PLC MTN RegS	XS2078925307	3.03%	Spain	12/11/2024	Corporate bond	SANUK
UNITED KINGDOM TREASURY BILL GB		2.78%	United Kingdom	11/11/2024	Timedeposit	UKTB
BRED BANQUE POPULAIRE GB		2.78%	France	11/11/2024	Timedeposit	BREDBP
ROYAL BANK OF CANADA MTN RegS	XS2111228974	2.19%	Canada	30/01/2025	Corporate bond	RY
EUROPEAN INVESTMENT BANK MTN RegS	XS2101432388	1.99%	Luxembourg	15/01/2025	Government bond	EIB
TORONTO-DOMINION BANK/THE RegS	XS2470846812	1.79%	Canada	22/04/2025	Corporate bond	TD
NRW BANK MTN RegS	XS2193877177	1.78%	Germany	16/12/2024	Corporate bond	NRWBK
KBC BANK (LONDON BRANCH) GB		1.69%	Belgium	11/11/2024	Timedeposit	KBC
BANK OF NOVA SCOTIA RegS	XS2386592054	1.58%	Canada	14/03/2025	Corporate bond	BNS