

Portfolio Figures

Weighted Average Maturity	32 days
Weighted Average Life	54 days
Net Asset Value	378,952,207.92 USD
Net Yield	5.25% (7 days)

Maturity Breakdown (Days)

>1/FRN	0.00%
0-90	74.69%
90-180	19.05%
180-360	6.26%
>360	0.00%

Credit Profile

AAA	0.00%
AA	99.98%
A	0.02%
BBB	0.00%
BB	0.00%
B	0.00%
Not Rated	0.00%
Portfolio Average Rating	AA

Top 10 Holdings

Security Name	Security ID	Weight	Country	Maturity	Asset Type	Counterparty
TREASURY FLOATING RATE NOTE	91282CFD8	14.66%	United States of America	31/07/2024	Government bond	UNITED STATES TREASURY
TRI-PARTY J.P. Morgan Securities L	BDWCTQY61	14.35%	United States of America	15/07/2024	Repurchase agreement	JP MORGAN SECURITIES LLC
TREASURY BILL	912797JS7	12.31%	United States of America	18/07/2024	Government bond	UNITED STATES TREASURY
TREASURY BILL	912797KP1	8.87%	United States of America	16/07/2024	Government bond	UNITED STATES TREASURY
TREASURY BILL	912797KL0	5.23%	United States of America	19/09/2024	Government bond	UNITED STATES TREASURY
TREASURY FLOATING RATE NOTE	91282CFS5	4.54%	United States of America	31/10/2024	Government bond	UNITED STATES TREASURY
TREASURY BILL	912797HE0	4.16%	United States of America	31/10/2024	Government bond	UNITED STATES TREASURY
TREASURY BILL	912797LP0	3.87%	United States of America	12/12/2024	Government bond	UNITED STATES TREASURY
TREASURY BILL	912797KY2	3.54%	United States of America	20/08/2024	Government bond	UNITED STATES TREASURY
TREASURY BILL	912797KC0	3.50%	United States of America	22/08/2024	Government bond	UNITED STATES TREASURY