

Portfolio Figures

Weighted Average Maturity	44 days
Weighted Average Life	48 days
Net Asset Value	40,694,317,076.20 EUR
Net Yield	2.08% (7 days)

Maturity Breakdown (Days)

>1/FRN	0.00%
0-90	77.58%
90-180	19.30%
180-360	3.12%
>360	0.00%

Credit Profile (Long Term Rating)

AAA	7.50%
AA	53.50%
A	39.00%
BBB	0.00%
BB	0.00%
B	0.00%
Not Rated	0.00%
Portfolio Average Rating	AA-

Credit Profile (Short Term Rating)

A-1+	76.89%
A-1	23.11%
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
CREDIT AGRICOLE SA EURO		6.11%	France	15/06/2026	Timedeposit	ACAFFP
TRI-PARTY Deutsche Bank, Frankfurt		4.33%	Germany	15/06/2026	Tri-Party-Repo	DB
KBC BANK NV EURO		3.01%	Belgium	15/06/2026	Timedeposit	KBC
TRI-PARTY ING Bank N.V.		2.41%	Netherlands	15/06/2026	Tri-Party-Repo	INTNED
TRI-PARTY Societe Generale S.A.		2.41%	France	15/06/2026	Tri-Party-Repo	SOCGEN
GERMANY (FEDERAL REPUBLIC OF) RegS	DE000BU22056	1.55%	Germany	18/06/2026	Government bond	GERMAN
TRI-PARTY BANCO SANTANDER S.A. (MA		1.44%	Spain	15/06/2026	Tri-Party-Repo	SANTAN
KBC BANK NV EURO		1.20%	Belgium	15/06/2026	Timedeposit	KBC
TRI-PARTY BNP Paribas S.A.		1.20%	France	15/06/2026	Tri-Party-Repo	BNP
NETHERLANDS (KINGDOM OF)	XS3384154863	0.82%	Netherlands	15/06/2026	Government bond	NETHER