

### Portfolio Figures

Weighted Average Maturity	50 days
Weighted Average Life	61 days
Net Asset Value	12,139,764,205.81 EUR
Net Yield	3.74% (7 days)

### Maturity Breakdown (Days)

>1/FRN	0.00%
0-90	76.68%
90-180	18.91%
180-360	4.41%
>360	0.00%

### Credit Profile

AAA	6.63%
AA	47.47%
A	45.91%
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
SKANDINAVISKA ENSKILDA BANKEN AB E		7.64%	Sweden	15/07/2024	Timedeposit	SEB
CREDIT AGRICOLE CORPORATE AND INVE		7.23%	France	15/07/2024	Timedeposit	ACAFP
TRI-PARTY BNP Paribas S.A.		4.02%	France	15/07/2024	Timedeposit	BNP
LANDESKREDITBANK BADEN WUERTTEMBER	XS2860938922	1.20%	Germany	01/08/2024	Corporate bond	LBANK
NEDERLANDSE WATERSCHAPSBANK NV RegS	XS2856680264	1.12%	Netherlands	25/07/2024	Corporate bond	NEDWBK
FRANCE (REPUBLIC OF) RegS	FR0128379395	1.00%	France	17/07/2024	Government bond	FRTR
ING BANK NV EURO		0.93%	Netherlands	15/07/2024	Timedeposit	INTNED
BRED BANQUE POPULAIRE EURO		0.80%	France	15/07/2024	Timedeposit	BREDBP
LANDESKREDITBANK BADEN WUERTTEMBER	XS2851014097	0.80%	Germany	24/07/2024	Corporate bond	LBANK
FRANCE (REPUBLIC OF) RegS	FR0128379411	0.80%	France	14/08/2024	Government bond	FRTR