

AI Money Market

Date as at 30/09/2024

Base currency	GBP		
Total value of the fund assets	396,973,954	as at	31/08/2024
Weighted average maturity (WAM)	49 Days		
Weighted average life (WAL)	60 Days		

10 Largest Holdings

Holding Name	Country	Maturity	% NAV	Asset type
LANDESBANK BADEN-WUERTTEMBERG GB	Germany	01/10/2024	4.9	Time Deposit
ROYAL BANK OF CANADA	Canada	09/10/2024	3.0	Certificate of Deposit
MIZUHO BANK LTD (LONDON BRANCH)	United Kingdom	01/10/2024	3.0	Certificate of Deposit
ROYAL BANK OF CANADA	Canada	02/10/2024	3.0	Certificate of Deposit
LANDESBANK BADEN-WUERTTEMBERG	Germany	03/10/2024	3.0	Certificate of Deposit
NATIONWIDE BUILDING SOCIETY	United Kingdom	04/10/2024	3.0	Certificate of Deposit
SANTANDER UK PLC	United Kingdom	07/10/2024	3.0	Certificate of Deposit
MIZUHO BANK LTD (LONDON BRANCH)	United Kingdom	08/10/2024	3.0	Certificate of Deposit
MUFG BANK LTD GB	Japan	01/10/2024	2.7	Time Deposit
COOPERATIEVE RABOBANK UA GB	Netherlands	01/10/2024	2.2	Time Deposit

Maturity breakdown of the portfolio

Maturity profile	Sum of market value %
0-1 Day	13.9
2-7 days	13.1
8-30 Days	16.7
31-90 Days	31.2
91-180 Days	23.2
180+ Days	2.0
1yr +	0.0

Credit Profile

Credit profile	
Average Credit Rating	AA-
LIBOR OAS (bp)	0.05
Spread Duration (years)	0.18

Net Yield

Share Class	ISIN	Net Yield based on last distribution
AI Money Market VNAV UK Corporate GBP Inc	GB00BTF8B758	4.64
AI Money Market VNAV Insured Pen GBP Inc	GB00BTF8B865	4.64

Important Information

The Aviva Investors Money Market Fund is a Short-Term Variable Net Asset Value (VNAV) Money Market Fund.

