

Weekly Investment Monitor - 12 March 2012

Government Funds	Min Initial Investment	7- Day Gross Yield	Change (Weekly)	30- Day Gross Yield	Change, bps	Portfolio Assets (m)	Change, % (Weekly)	Weighted Average Maturity (Days)	Change, days (Weekly)	Weighted average Final Maturity	Change, days (Weekly)	Ratings		
												Moody's	Standards & Poor's	Fitch
BlackRock	1M	0.42	-	0.42	-	4,108.10	-0.17	39	7.00	39	7.00	Aaa-mf	AAAm	-
Goldman Sachs	1M	0.46	0.01	0.45	-	323.80	4.79	2	-	2	-	Aaa-mf	AAAm	-
JPMorgan	6M	0.46	0.01	0.46	0.01	545.30	-0.24	19	-2.00	19	-2.00	Aaa-mf	AAAm	AAAmmf
Northern Trust	1M	0.45	0.03	0.43	0.01	39.50	-0.51	3	-	3	-	-	AAAm	-
RBS	50K	0.40	-	0.40	-	249.50	6.53	36	-2.00	36	-2.00	Aaa-mf	AAAm	-

Liquidity Funds	Min Initial Investment, £	7- Day Gross Yield	Change (Weekly)	30- Day Gross Yield	Change	Portfolio Assets (m)	Change, % (Weekly)	Weighted Average Maturity (Days)	Change, days (Weekly)	Weighted average Final Maturity	Change, days (Weekly)	Ratings		
												Moody's	Standards & Poor's	Fitch
BlackRock	1M	0.76	-0.01	0.76	0.02	24,488.10	-0.34	50.00	-2.00	65.00	-	Aaa-mf	AAAm	-
BNP Paribas	700K	1.04	-0.01	1.05	-	1,751.30	-1.94	28.00	4.00	49.00	8.00	-	AAAm	-
BNY Mellon	50M	0.78	-0.03	0.80	0.02	2,997.70	3.97	30.00	-9.00	30.00	-9.00	Aaa-mf	AAAm	-
Deutsche	10M	0.87	0.01	0.86	-	6,853.60	-2.47	48.00	1.00	55.00	-	Aaa-mf	AAAm	AAAmmf
CCLA	25K	0.90	0.02	0.87	0.00	102.37	4.86	48.36	-3.58	48.36	-3.58	-	-	AAAmmf
Federated S-T	25K	0.56	-	0.55	0.01	50.00	-	16.00	-2.00	18.00	-2.00	-	-	-
Fidelity	100K	0.74	0.01	0.75	-0.02	1,745.10	-5.44	35.00	-1.00	35.00	-1.00	Aaa-mf	AAAm	-
Goldman Sachs	1M	0.83	-	0.83	0.01	5,485.60	-0.28	35.00	-3.00	35.00	-4.00	Aaa-mf	AAAm	AAAmmf
HSBC	1M	0.71	-0.02	0.76	-0.03	5544.00	-5.21	27.00	-3.00	27.00	-3.00	Aaa-mf	AAAm	-
Ignis	1M	0.94	-0.01	0.96	-0.01	13,137.60	2.23	37.00	1.00	45.00	-6.00	-	AAAm	AAAmmf
Insight	1M	0.85	-	0.86	-	14878.70	3.24	32.00	-2.00	32.00	-2.00	Aaa-mf	AAAm	-
Invesco	100K	0.74	-0.02	0.75	-0.01	480.00	-3.10	26.00	-2.00	42.00	-3.00	Aaa-mf	AAAm	AAAmmf
Investec	15M	0.80	-0.03	0.80	-0.04	396.40	-4.26	39.00	-10.00	39.00	-10.00	-	AAAm	-
JPMorgan	6M	0.86	-	0.86	-	9,820.80	-1.68	43.00	-1.00	46.00	-1.00	Aaa-mf	AAAm	AAAmmf
LGIM	1M	0.85	-0.04	0.88	-0.02	10,338.40	1.33	44.00	1.00	50.00	-	-	AAAm	AAAmmf
Morgan Stanley	5M	0.61	-	0.61	-0.01	270.70	5.02	21.00	-	23.00	-	Aaa-mf	AAAm	AAAmmf
Northern Trust	1M USD	0.53	-	0.53	-	4,179.40	-3.20	14.00	4.00	14.00	4.00	Aaa-mf	AAAm	-
Prime Rate	1M	0.98	0.01	0.98	-0.01	1,996.30	-5.32	32.00	-	32.00	-	-	AAAm	AAAmmf
RBS	50K	0.85	-0.02	0.86	-0.01	7,794.90	1.87	26.00	-	27.00	-1.00	Aaa-mf	AAAm	AAAmmf
SSgA	500K	0.86	-0.01	0.87	0.05	1,750.30	2.31	45.00	6.00	48.00	5.00	Aaa-mf	AAAm	AAAmmf
SWIP Global	500K	0.81	-	0.81	-0.02	16864.90	0.01	38.00	2.00	45.00	-8.00	Aaa-mf	AAAm	AAAmmf
Western Asset	5M	0.83	0.01	0.83	-	288.80	-3.57	41.00	5.00	57.00	4.00	Aaa-mf	AAAm	-