



Securities Lending Report

HSBC CNTL EURPE / HSBC GBL FD ICAV - GBL AGG BND UCT ETF - 98503636

Report as at 03/09/2025

Summary of policy	
% limit on maximum percentage of book on loan	50%
Revenue Split	75/25 *
Name of the Fund	HSBC CNTL EURPE / HSBC GBL FD ICAV - GBL AGG BND UCT ETF - 98503636
Replication Mode	Physical replication
ISIN Code	IE00BF5DZ366
Total net assets (AuM)	12,793,448,397
Reference currency of the fund	USD

* The sub-fund will receive 75% of the gross revenue generated and the remaining 25% will be split between the Securities Lending Agent and the Management Company

Securities lending data - as at 03/09/2025	
Currently on loan in USD (base currency)	4,032,110,035.24
Current percentage on loan (in % of the fund AuM)	31.52%
Collateral value (cash and securities) in USD (base currency)	5,118,080,736.32
Collateral value (cash and securities) in % of loan	127%

Securities lending statistics	
12-month average on loan in USD (base currency)	3,381,167,923.15
12-month average on loan as a % of the fund AuM	26.36%
12-month maximum on loan in USD	4,081,607,161.38
12-month maximum on loan as a % of the fund AuM	31.51%
Gross Return for the fund over the last 12 months in (base currency fund)	6,620,814.59
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0516%

Collateral data - as at 03/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AT0000A0DXC2	ATGV 4.850 03/15/26 AUSTRIA	GOV	AT	EUR	AA1	31,131.34	36,308.61	0.00%
AT0000A1K9C8	ATGV 0.750 10/20/26 AUSTRIA	GOV	AT	EUR	AA1	201,506.48	235,017.81	0.00%
AT0000A1VGK0	ATGV 0.500 04/20/27 AUSTRIA	GOV	AT	EUR	AA1	1,309,273.24	1,527,010.58	0.03%
AT0000A269M8	ATGV 0.500 02/20/29 AUSTRIA	GOV	AT	EUR	AA1	7,546.67	8,801.72	0.00%
AT0000A2EJ08	ATGV 0.750 03/20/51 AUSTRIA	GOV	AT	EUR	AA1	266,449.06	310,760.60	0.01%
AT0000A2HLC4	ATGV 0.850 06/30/20 AUSTRIA	GOV	AT	EUR	AA1	909,112.02	1,060,300.96	0.02%
AT0000A2NW83	ATGV 02/20/31 AUSTRIA	GOV	AT	EUR	AA1	2,969,230.54	3,463,025.36	0.07%
AT0000A2VB47	ATGV 10/20/28 AUSTRIA	GOV	AT	EUR	AA1	298,608.00	348,267.69	0.01%
AT0000A39UW5	ATGV 2.900 02/20/34 AUSTRIA	GOV	AT	EUR	AA1	100.80	117.56	0.00%
AU0000000ALL7	ARISTOCRAT LEIS ODSH ARISTOCRAT LEIS	COM	AU	AUD	AAA	5,716,719.11	3,728,996.91	0.07%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AU000000ANZ3	ANZ GROUP ODSH ANZ GROUP	COM	AU	AUD	AAA	5,716,718.27	3,728,996.36	0.07%
AU000000CSL8	CSL ODSH CSL	COM	AU	AUD	AAA	5,716,555.53	3,728,890.20	0.07%
AU000000MQG1	MACQUARIE GROUP ODSH MACQUARIE GROUP	COM	AU	AUD	AAA	3,082,746.75	2,010,865.48	0.04%
AU000000QBE9	QBE INS GRP ODSH QBE INS GRP	COM	AU	AUD	AAA	5,716,705.49	3,728,988.03	0.07%
AU000000WBC1	WESTPAC ODSH WESTPAC	COM	AU	AUD	AAA	5,190,025.71	3,385,436.55	0.07%
AU0000013740	AUGV 2.500 05/21/30 AUSTRALIA	GOV	AU	AUD	AAA	751,988.26	490,519.45	0.01%
AU000XCLWAM0	AUGV 2.750 06/21/35 AUSTRALIA	GOV	AU	AUD	AAA	936,917.61	611,148.25	0.01%
AU000XCLWAS7	AUGV 3.000 03/21/47 AUSTRALIA	GOV	AU	AUD	AAA	932,204.63	608,073.99	0.01%
AU000XCLWAU3	AUGV 2.750 11/21/28 AUSTRALIA	GOV	AU	AUD	AAA	208,885.14	136,255.08	0.00%
AU3TB0000135	AUGV 4.750 04/21/27 AUSTRALIA	GOV	AU	AUD	AAA	167,706.63	109,394.48	0.00%
AU3TB0000150	AUGV 3.250 04/21/29 AUSTRALIA	GOV	AU	AUD	AAA	332,838.55	217,109.48	0.00%
BE0000337460	BEGV 1.000 06/22/26 BELGIUM	GOV	BE	EUR	AA3	3,453,139.31	4,027,410.08	0.08%
BE0000347568	BEGV 0.900 06/22/29 BELGIUM	GOV	BE	EUR	AA3	4,766.99	5,559.76	0.00%
BE0000354630	BEGV 0.350 06/22/32 BELGIUM	GOV	BE	EUR	AA3	1.69	1.97	0.00%
BE0000361700	BEGV 3.500 06/22/55 BELGIUM	GOV	BE	EUR	AA3	1,015,156.76	1,183,981.36	0.02%
BE0974293251	A B I ODSH A B I	COM	BE	EUR	AA3	32,888,779.03	38,358,313.53	0.75%
BMG0585R1060	ASSURED GUARANTY ODSH ASSURED GUARANTY	COM	US	USD	AAA	33,012,172.85	33,012,172.85	0.65%
BMG0772R2087	BUTTERFIELD ODSH BUTTERFIELD	COM	US	USD	AAA	7,470,628.32	7,470,628.32	0.15%
BMG427061046	HAMILTON INS GRP ODSH HAMILTON INS GRP	COM	US	USD	AAA	5,489,962.49	5,489,962.49	0.11%
BMG4690M1010	IBEX ODSH IBEX	COM	US	USD	AAA	1,716,828.11	1,716,828.11	0.03%
BMG8726X1065	TEEKAY TANKER ODSH TEEKAY TANKER	COM	US	USD	AAA	5,405.49	5,405.49	0.00%
BMG93A5A1010	VIKING HLDG ODSH VIKING HLDG	COM	US	USD	AAA	7,621,712.66	7,621,712.66	0.15%
CA0213611001	ALTAGA ODSH ALTAGA	COM	CA	CAD	AAA	11,595,152.79	8,405,662.37	0.16%
CA0636711016	BMO ODSH BMO	COM	CA	CAD	AAA	17,074,098.62	12,377,509.02	0.24%
CA0641491075	BANK NOVA ODSH BANK NOVA	COM	CA	CAD	AAA	17,074,568.30	12,377,849.50	0.24%
CA11271J1075	BROOKFIELD CO ODSH BROOKFIELD CO	COM	CA	CAD	AAA	11,595,140.63	8,405,653.55	0.16%
CA1247651088	CAE ODSH CAE	COM	CA	CAD	AAA	8,664,768.00	6,281,341.49	0.12%
CA1249003098	CCL INDUSTRIES ODSH CCL INDUSTRIES	COM	CA	CAD	AAA	10,341,119.99	7,496,577.64	0.15%
CA135087D358	CAGV 2.750 12/01/48 CANADA	GOV	CA	CAD	AAA	17,541.45	12,716.30	0.00%
CA135087E679	CAGV 1.500 06/01/26 CANADA	GOV	CA	CAD	AAA	15,878.28	11,510.62	0.00%
CA135087H722	CAGV 2.000 12/01/51 CANADA	GOV	CA	CAD	AAA	18,073.59	13,102.07	0.00%
CA135087J397	CAGV 2.250 06/01/29 CANADA	GOV	CA	CAD	AAA	1,242.54	900.75	0.00%
CA135087K379	CAGV 1.250 06/01/30 CANADA	GOV	CA	CAD	AAA	3,849,065.66	2,790,299.27	0.05%
CA135087L443	CAGV 0.500 12/01/30 CANADA	GOV	CA	CAD	AAA	209,906.07	152,166.99	0.00%
CA135087P329	CAGV 2.500 12/01/32 CANADA	GOV	CA	CAD	AAA	47,984.41	34,785.29	0.00%
CA135087P576	CAGV 3.500 03/01/28 CANADA	GOV	CA	CAD	AAA	130,531.45	94,626.04	0.00%
CA135087Q236	CAGV 2.750 06/01/33 CANADA	GOV	CA	CAD	AAA	296,055.40	214,619.14	0.00%
CA135087Q491	CAGV 3.250 09/01/28 CANADA	GOV	CA	CAD	AAA	838,371.99	607,760.15	0.01%
CA135087S471	CAGV 2.750 03/01/30 CANADA	GOV	CA	CAD	AAA	868,408.65	629,534.61	0.01%

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CA135087S547	CAGV 3.000 02/01/27 CANADA	GOV	CA	CAD	AAA	81,705.50	59,230.68	0.00%
CA135087S885	CAGV 2.750 05/01/27 CANADA	GOV	CA	CAD	AAA	1,012.43	733.94	0.00%
CA135087VS05	CAGV 4.250 12/01/26 CANADA	GOV	CA	CAD	AAA	1,338,116.92	970,039.74	0.02%
CA135087WL43	CAGV 5.750 06/01/29 CANADA	GOV	CA	CAD	AAA	1,017,655.08	737,727.67	0.01%
CA135087XG49	CAGV 5.750 06/01/33 CANADA	GOV	CA	CAD	AAA	2,008,197.20	1,455,800.36	0.03%
CA135087XQ21	CAGV 3.000 12/01/36 CANADA	GOV	CA	CAD	AAA	1,398,889.80	1,014,095.77	0.02%
CA135087XW98	CAGV 5.000 06/01/37 CANADA	GOV	CA	CAD	AAA	1,577,463.58	1,143,549.07	0.02%
CA135087YK42	CAGV 2.000 12/01/41 CANADA	GOV	CA	CAD	AAA	986,971.43	715,484.20	0.01%
CA135087YQ12	CAGV 4.000 06/01/41 CANADA	GOV	CA	CAD	AAA	166,796.10	120,915.33	0.00%
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	16,793,991.49	12,174,451.24	0.24%
CA1363851017	CANADIAN NATURAL ODSH CANADIAN NATURAL	COM	CA	CAD	AAA	5,198,918.60	3,768,846.79	0.07%
CA1366812024	CDN TIRE ODSH CDN TIRE	COM	CA	CAD	AAA	5,198,771.07	3,768,739.85	0.07%
CA14042M1023	CAPITAL PWR ODSH CAPITAL PWR	COM	CA	CAD	AAA	11,595,155.03	8,405,663.99	0.16%
CA33767E2024	FIRSTSERVICE ODSH FIRSTSERVICE	REI	CA	CAD	AAA	2,871,435.58	2,081,586.89	0.04%
CA45823T1066	INTACT FINANCIAL ODSH INTACT FINANCIAL	COM	CA	CAD	AAA	11,595,129.91	8,405,645.78	0.16%
CA49448Q1090	KINAXIS ODSH KINAXIS	COM	CA	CAD	AAA	4,185,105.62	3,033,904.38	0.06%
CA4991131083	K92 MING ODSH K92 MING	COM	CA	CAD	AAA	11,595,151.91	8,405,661.72	0.16%
CA5527041084	MEG ENERGY ODSH MEG ENERGY	COM	CA	CAD	AAA	11,595,139.19	8,405,652.51	0.16%
CA55293N1096	MDA SPACE ODSH MDA SPACE	COM	CA	CAD	AAA	11,595,148.87	8,405,659.53	0.16%
CA56501R1064	MANULIFE FINANCI ODSH MANULIFE FINANCI	COM	CA	CAD	AAA	11,595,166.88	8,405,672.58	0.16%
CA6330671034	NATL BK CANADA ODSH NATL BK CANADA	COM	CA	CAD	AAA	16,794,040.79	12,174,486.97	0.24%
CA683234B984	ONTAR 4.650 06/02/41 MTN ONTARIO	BND	CA	CAD	AAA	17,932,234.74	12,999,596.76	0.25%
CA683234SL32	ONTAR 5.850 03/08/33 MTN ONTARIO	BND	CA	CAD	AAA	18,085,147.30	13,110,447.51	0.26%
CA683234ZP62	ONTAR 4.600 06/02/39 MTN ONTARIO	BND	CA	CAD	AAA	14,996,199.42	10,871,179.65	0.21%
CA68333ZBE66	ONTAR 4.000 03/08/29 ONTARIO	BND	CA	CAD	AAA	18,086,289.83	13,111,275.77	0.26%
CA68333ZBM82	ONTAR 2.950 09/08/30 ONTARIO	BND	CA	CAD	AAA	17,881,106.69	12,962,532.56	0.25%
CA70137W1086	PARKLAND ODSH PARKLAND	COM	CA	CAD	AAA	11,595,160.85	8,405,668.21	0.16%
CA7392391016	POWER CORP CA ODSH POWER CORP CA	COM	CA	CAD	AAA	11,595,113.09	8,405,633.59	0.16%
CA7392391016	POWER CORP CA ODSH POWER CORP CA	COM	CA	CAD	AAA	2,871,534.96	2,081,658.93	0.04%
CA7481932084	QUEBECOR ODSH QUEBECOR	COM	CA	CAD	AAA	11,595,138.30	8,405,651.86	0.16%
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	5,198,698.88	3,768,687.51	0.07%
CA8667961053	SUN LIFE ODSH SUN LIFE	COM	CA	CAD	AAA	11,595,155.88	8,405,664.60	0.16%
CA8672241079	SUNCOR ENERGY ODSH SUNCOR ENERGY	COM	CA	CAD	AAA	280,600.32	203,415.30	0.00%
CA87807B1076	TC ENERGY ODSH TC ENERGY	COM	CA	CAD	AAA	280,558.07	203,384.67	0.00%
CA8910546032	TOREX GOLD ODSH TOREX GOLD	COM	CA	CAD	AAA	11,595,129.63	8,405,645.58	0.16%
CA8911605092	TD ODSH TD	COM	CA	CAD	AAA	11,875,742.24	8,609,069.79	0.17%
CH0010645932	GIVAUDAN ODSH GIVAUDAN	COM	CH	CHF		6,289,697.99	7,835,659.56	0.15%
CH0012214059	HOLCIM ODSH HOLCIM	COM	CH	CHF		61,674,178.21	76,833,238.19	1.50%
CH0048265513	TRANSOCEA ODSH TRANSOCEA	COM	US	USD	AAA	2,364,800.87	2,364,800.87	0.05%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CH0210483332	CMPNE FINANCIERE ODSH CMPNE FINANCIERE	COM	CH	CHF		2,432,638.99	3,030,563.79	0.06%
CH0432492467	ALCON ODSH ALCON	COM	CH	CHF		23,882,211.88	29,752,284.14	0.58%
CH0440081401	CHGV 07/24/39 SWITZERLAND	GOV	CH	CHF		795,164.13	990,609.63	0.02%
DE0001030575	DEGV 0.100 04/15/46 GERMANY	GOV	DE	EUR	AAA	31,037.97	36,199.71	0.00%
DE0001102549	DEGV 05/15/36 GERMANY	GOV	DE	EUR	AAA	197,759.30	230,647.46	0.00%
DE0001102564	DEGV 08/15/31 GERMANY	GOV	DE	EUR	AAA	15.66	18.26	0.00%
DE0001102572	DEGV 08/15/52 GERMANY	GOV	DE	EUR	AAA	67.81	79.09	0.00%
DE0001102614	DEGV 1.800 08/15/53 GERMANY	GOV	DE	EUR	AAA	4,048,027.86	4,721,230.96	0.09%
DE0001135085	DEGV 4.750 07/04/28 GERMANY	GOV	DE	EUR	AAA	15.13	17.65	0.00%
DE0001135366	DEGV 4.750 07/04/40 GERMANY	GOV	DE	EUR	AAA	14,859.39	17,330.57	0.00%
DE0001135432	DEGV 3.250 07/04/42 GERMANY	GOV	DE	EUR	AAA	1,202,560.62	1,402,551.23	0.03%
DE0001135481	DEGV 2.500 07/04/44 GERMANY	GOV	DE	EUR	AAA	78,414.35	91,454.97	0.00%
DE0001142263	DEGV PO STR 01/04/37 GERMANY	GOV	DE	EUR	AAA	480,758.76	560,710.85	0.01%
DE0001143360	DEGV IO STR 07/04/33 GERMANY	GOV	DE	EUR	AAA	115,590.35	134,813.48	0.00%
DE0005557508	DEUTSCHE TELEKOM ODSH DEUTSCHE TELEKOM	COM	DE	EUR	AAA	15,659,705.22	18,263,976.36	0.36%
DE0007236101	SIEMENS ODSH SIEMENS	COM	DE	EUR	AAA	9,505,358.99	11,086,137.93	0.22%
DE0008430026	MUNICH RE GROUP ODSH MUNICH RE GROUP	COM	DE	EUR	AAA	9,505,016.79	11,085,738.81	0.22%
DE000BU22064	DEGV 2.700 09/17/26 GERMANY	GOV	DE	EUR	AAA	3,907,686.11	4,557,549.82	0.09%
DE000BU22080	DEGV 2.200 03/11/27 GERMANY	GOV	DE	EUR	AAA	417,853.68	487,344.40	0.01%
DE000BU22098	DEGV 1.700 06/10/27 GERMANY	GOV	DE	EUR	AAA	2,240,482.79	2,613,083.97	0.05%
DE000BU25034	DEGV 2.500 10/11/29 GERMANY	GOV	DE	EUR	AAA	658,689.56	768,232.25	0.02%
DE000BU25042	DEGV 2.400 04/18/30 GERMANY	GOV	DE	EUR	AAA	19,723,010.57	23,003,025.51	0.45%
DE000BU25059	DEGV 2.200 10/10/30 GERMANY	GOV	DE	EUR	AAA	21,279.22	24,818.04	0.00%
DE000BU27014	DEGV 2.500 11/15/32 GERMANY	GOV	DE	EUR	AAA	1,343,673.76	1,567,132.04	0.03%
DE000BU2Z015	DEGV 2.600 08/15/33 GERMANY	GOV	DE	EUR	AAA	1,538,222.65	1,794,035.18	0.04%
DE000BU2Z023	DEGV 2.200 02/15/34 GERMANY	GOV	DE	EUR	AAA	330.37	385.31	0.00%
DE000BU2Z049	DEGV 2.500 02/15/35 GERMANY	GOV	DE	EUR	AAA	2,861,396.74	3,337,258.37	0.07%
DE000BU35025	DEGV 2.100 04/12/29 GERMANY	GOV	DE	EUR	AAA	804,413.18	938,190.29	0.02%
DE000ENER6Y0	SIEMENS ENERG ODSH SIEMENS ENERG	COM	DE	EUR	AAA	9,505,389.60	11,086,173.62	0.22%
DE000NRW0M92	NORDR 1.450 01/19/22 NRW	BND	DE	EUR	AAA	60,046.43	70,032.39	0.00%
DE000NWB2N02	NRW BANK 0.36% GTD SNR 15/10/35 NRW BANK 0.36% GTD SNR 15/10/35	MIS	DE	EUR	AAA	5,025,611.33	5,861,390.44	0.11%
DE000NWB2Q17	NRW BANK 0.71% GTD 22/10/2036 NRW BANK 0.71% GTD 22/10/2036	MIS	DE	EUR	AAA	7,919,923.41	9,237,038.11	0.18%
DE000SHL1006	SIEMENS HEALTH ODSH SIEMENS HEALTH	COM	DE	EUR	AAA	8,089,654.65	9,434,996.33	0.18%
DK0009923138	DKGV 1.750 11/15/25 DENMARK	GOV	DK	DKK	AAA	5,679,042.60	887,525.32	0.02%
DK0009923724	DKGV 0.100 11/15/30 DENMARK	GOV	DK	DKK	AAA	73,964.43	11,559.22	0.00%
DK0009923807	DKGV 0.500 11/15/29 DENMARK	GOV	DK	DKK	AAA	7,060,461.94	1,103,414.64	0.02%
DK0009924532	DKGV 2.250 11/15/33 DENMARK	GOV	DK	DKK	AAA	6,727,475.94	1,051,375.32	0.02%
DK0009924888	DKGV 2.250 11/15/26 DENMARK	GOV	DK	DKK	AAA	5,659,888.53	884,531.91	0.02%
DK0009924961	DKGV 2.250 11/15/35 DENMARK	GOV	DK	DKK	AAA	5,620,843.18	878,429.87	0.02%

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FI4000480488	FIGV 0.125 04/15/52 FINLAND	GOV	FI	EUR	AA1	480,728.94	560,676.07	0.01%
FI4000507231	FIGV 0.125 09/15/31 FINLAND	GOV	FI	EUR	AA1	480,104.04	559,947.24	0.01%
FI4000511449	FIGV 09/15/26 FINLAND	GOV	FI	EUR	AA1	480,273.50	560,144.89	0.01%
FR0000125486	VINCI ODSH VINCI	COM	FR	EUR	AA2	6,105,494.06	7,120,861.95	0.14%
FR0000125486	VINCI ODSH VINCI	COM	FR	EUR	AA2	20,897,329.50	24,372,638.35	0.48%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	AA2	9,882,372.11	11,525,849.82	0.23%
FR0010447367	FRGV 1.800 07/25/40 FRANCE	GOV	FR	EUR	AA2	1,053,989.31	1,229,271.91	0.02%
FR0010916924	FRGV 3.500 04/25/26 FRANCE	GOV	FR	EUR	AA2	47,566.09	55,476.52	0.00%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	AA2	1,511,876.00	1,763,306.98	0.03%
FR0013234333	FRGV 1.750 06/25/39 FRANCE	GOV	FR	EUR	AA2	3,332.51	3,886.72	0.00%
FR0013250560	FRGV 1.000 05/25/27 FRANCE	GOV	FR	EUR	AA2	1,446,677.48	1,687,265.68	0.03%
FR0013250560	FRGV 1.000 05/25/27 FRANCE	GOV	FR	EUR	AA2	2,269,274.80	2,646,664.20	0.05%
FR0013286192	FRGV 0.750 05/25/28 FRANCE	GOV	FR	EUR	AA2	2,269,022.95	2,646,370.47	0.05%
FR0013286192	FRGV 0.750 05/25/28 FRANCE	GOV	FR	EUR	AA2	2,005,290.87	2,338,778.70	0.05%
FR0013327491	FRGV 0.100 07/25/36 FRANCE	GOV	FR	EUR	AA2	11,886.22	13,862.95	0.00%
FR0013404969	FRGV 1.500 05/25/50 FRANCE	GOV	FR	EUR	AA2	2,942,448.69	3,431,789.59	0.07%
FR0013451507	FRGV 11/25/29 FRANCE	GOV	FR	EUR	AA2	55,630.11	64,881.62	0.00%
FR0013467479	CONSTELLIUM ODSH CONSTELLIUM	COM	US	USD	AAA	926,138.41	926,138.41	0.02%
FR0014002WK3	FRGV 11/25/31 FRANCE	GOV	FR	EUR	AA2	2,879,343.05	3,358,189.23	0.07%
FR0014003513	FRGV 02/25/27 FRANCE	GOV	FR	EUR	AA2	2,879,342.47	3,358,188.56	0.07%
FR0014004J31	FRGV 0.750 05/25/53 FRANCE	GOV	FR	EUR	AA2	2,245,162.36	2,618,541.77	0.05%
FR0014007L00	FRGV 05/25/32 FRANCE	GOV	FR	EUR	AA2	2.44	2.84	0.00%
FR001400AIN5	FRGV 0.750 02/25/28 FRANCE	GOV	FR	EUR	AA2	2,879,342.96	3,358,189.12	0.07%
FR001400AIN5	FRGV 0.750 02/25/28 FRANCE	GOV	FR	EUR	AA2	389,621.38	454,416.96	0.01%
FR001400CMX2	FRGV 2.500 05/25/43 FRANCE	GOV	FR	EUR	AA2	0.80	0.94	0.00%
FR001400FTH3	FRGV 3.000 05/25/54 FRANCE	GOV	FR	EUR	AA2	2,199,662.05	2,565,474.59	0.05%
FR001400H7V7	FRGV 3.000 05/25/33 FRANCE	GOV	FR	EUR	AA2	2,263,470.96	2,639,895.16	0.05%
FR001400JI88	FRGV 0.600 07/25/34 FRANCE	GOV	FR	EUR	AA2	2,690,499.43	3,137,940.17	0.06%
FR001400NBC6	FRGV 2.500 09/24/27 FRANCE	GOV	FR	EUR	AA2	13,420.02	15,651.82	0.00%
FR001400NBC6	FRGV 2.500 09/24/27 FRANCE	GOV	FR	EUR	AA2	22,463.14	26,198.85	0.00%
FR001400OHF4	FRGV 3.250 05/25/55 FRANCE	GOV	FR	EUR	AA2	0.80	0.94	0.00%
FR001400WYO4	FRGV 3.600 05/25/42 FRANCE	GOV	FR	EUR	AA2	84,884.77	99,001.45	0.00%
FR001400X8V5	FRGV 3.200 05/25/35 FRANCE	GOV	FR	EUR	AA2	462.86	539.84	0.00%
FR001400Z2L7	FRGV 2.700 02/25/31 FRANCE	GOV	FR	EUR	AA2	978.70	1,141.46	0.00%
GB0000811801	ORD GBP0.10 BARRATT DEVEL	CST	GB	GBP	AA3	2,964,955.00	3,972,594.96	0.08%
GB0003718474	GAMES WORKSHOP ODSH GAMES WORKSHOP	CST	GB	GBP	AA3	84,504.00	113,222.68	0.00%
GB0007188757	ORD GBP0.10(REGD) RIO TINTO	CST	GB	GBP	AA3	43,389,553.90	58,135,493.79	1.14%
GB0007908733	ORD GBP0.50 SCOT & SOUTHERN ENERGY	CST	GB	GBP	AA3	17,650,036.90	23,648,401.94	0.46%
GB0008782301	ORD GBP0.25 TAYLOR WIMPEY	CST	GB	GBP	AA3	1,995,315.75	2,673,423.81	0.05%

Collateral data - as at 03/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB0031274896	ORD GBP0.25 MARKS & SPENCER	CST	GB	GBP	AA3	69,666.78	93,343.04	0.00%
GB0031638363	ORD GBP0.01 INTERTEK GROUP	CST	GB	GBP	AA3	869,880.99	1,165,510.04	0.02%
GB00B0CNHZ09	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	AA3	15,723,610.38	21,067,279.37	0.41%
GB00B128DP45	UKT 4 1/4 12/07/46 UK TREASURY	GIL	GB	GBP	AA3	532,604.56	713,610.22	0.01%
GB00B24FFM16	UKTI 0 3/4 11/22/47 UK TREASURY	GIL	GB	GBP	AA3	4,167,770.85	5,584,187.77	0.11%
GB00B3LZBF68	UKTI 0 5/8 03/22/40 UK TREASURY	GIL	GB	GBP	AA3	354,965.27	475,600.22	0.01%
GB00B421JZ66	UKTI 0 1/2 03/22/50 UK TREASURY	GIL	GB	GBP	AA3	4,458,020.41	5,973,078.65	0.12%
GB00B4PTCY75	UKTI 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	AA3	6,988,597.70	9,363,672.63	0.18%
GB00B7RN0G65	UKTI 0 1/8 03/22/44 UK TREASURY	GIL	GB	GBP	AA3	1,079,685.65	1,446,616.82	0.03%
GB00BD6K4575	COMPASS GROUP ODSH COMPASS GROUP	CST	GB	GBP	AA3	23,022,918.96	30,847,257.97	0.60%
GB00BDR05C01	NATIONAL GRID ODSH NATIONAL GRID	CST	GB	GBP	AA3	47,462,134.08	63,592,140.35	1.24%
GB00BDX8CX86	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	AA3	6,931,366.46	9,286,991.35	0.18%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	AA3	7,034,771.87	9,425,539.09	0.18%
GB00BGDYHF49	GBGV 0.125 08/10/41 UNITED KINGDOM	GIL	GB	GBP	AA3	8,999.46	12,057.93	0.00%
GB00BL6K5J42	ENDEAVOUR MING ODSH ENDEAVOUR MING	CST	GB	GBP	AA3	92,125.19	123,433.94	0.00%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	AA3	17,317,105.26	23,202,323.48	0.45%
GB00BMF9LJ15	UKTI 0 3/4 11/22/33 UK Treasury	GIL	GB	GBP	AA3	16.39	21.96	0.00%
GB00BPJJKN53	UKT 45/8 01/31/34 UK Treasury	GIL	GB	GBP	AA3	9,965,008.33	13,351,616.41	0.26%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	AA3	9,942,620.09	13,321,619.53	0.26%
GB00BPSNBG80	UKTI 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	AA3	362,249.72	485,360.29	0.01%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	AA3	2,506,391.77	3,358,189.01	0.07%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	AA3	55,830.55	74,804.56	0.00%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	AA3	10,320,587.66	13,828,039.38	0.27%
GB00BSQNRC93	UKT 43/8 03/07/28 UK Treasury	GIL	GB	GBP	AA3	10,115,063.40	13,552,667.70	0.26%
GB00BSQNRD01	UKT 4 3/8 03/07/30 Corp UK TREASURY	GIL	GB	GBP	AA3	1,505,076.32	2,016,576.51	0.04%
GB00BSQNRD01	UKT 4 3/8 03/07/30 Corp UK TREASURY	GIL	GB	GBP	AA3	9,981,547.24	13,373,776.07	0.26%
GB00BT7HZZ68	UKTI 1 1/8 09/22/35 COR UK TREASURY	GIL	GB	GBP	AA3	8,198,775.82	10,985,129.78	0.21%
GB00BT7J0027	UKT 4 ½ 03/07/35 Corp UK TREASURY	GIL	GB	GBP	AA3	511,978.19	685,973.98	0.01%
GB00BT7J0241	UKT 5 3/8 01/31/56 UK Treasury	GIL	GB	GBP	AA3	7,918,584.33	10,609,715.21	0.21%
GB00BYMT0J19	LIVANOVA ODSH LIVANOVA	COM	US	USD	AAA	3,278,219.30	3,278,219.30	0.06%
GB00BZ1NTB69	UKTI 0 1/8 08/10/28 UK TREASURY	GIL	GB	GBP	AA3	310,590.91	416,145.23	0.01%
GG00BMG42V42	SGHC ODSH SGHC	COM	US	USD	AAA	3,400,484.21	3,400,484.21	0.07%
IE0001827041	CRH ODSH CRH	COM	US	USD	AAA	2,140,756.38	2,140,756.38	0.04%
IE0003LFZ4U7	DOLE ODSH DOLE	COM	US	USD	AAA	1,260,859.80	1,260,859.80	0.02%
IE000S9YS762	LINDE ODSH LINDE	COM	US	USD	AAA	8,273,205.59	8,273,205.59	0.16%
IE00B8KQN827	EATON CORP ODSH EATON CORP	COM	US	USD	AAA	8,878,474.15	8,878,474.15	0.17%
IE00BLP1HW54	AON ODSH AON	COM	US	USD	AAA	184,864.12	184,864.12	0.00%
IE00BTN1Y115	MEDTRONIC ODSH MEDTRONIC	COM	US	USD	AAA	37,655,668.43	37,655,668.43	0.74%
IT0000062072	GENERALI ODSH GENERALI	COM	IT	EUR		4,111,938.44	4,795,770.12	0.09%

Collateral data - as at 03/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
IT0000062957	MEDIOBANCA ODSH MEDIOBANCA	COM	IT	EUR		20.10	23.45	0.00%
IT0000066123	BPER BANCA ODSH BPER BANCA	COM	IT	EUR		87.08	101.56	0.00%
IT0000072170	FINECOBANK ODSH FINECOBANK	COM	IT	EUR		36.37	42.42	0.00%
IT0000784196	BANCA SONDRIO ODSH BANCA SONDRIO	COM	IT	EUR		24.19	28.22	0.00%
IT0001233417	A2A ODSH A2A	COM	IT	EUR		9,928.77	11,579.96	0.00%
IT0001250932	HERA ODSH HERA	COM	IT	EUR		43.41	50.63	0.00%
IT0001347308	BUZZI ODSH BUZZI	COM	IT	EUR		6,220.91	7,255.48	0.00%
IT0003242622	TERNA ODSH TERNA	COM	IT	EUR		16.66	19.43	0.00%
IT0003497168	TELECOM IT ODSH TELECOM IT	COM	IT	EUR		40.30	47.00	0.00%
IT0005211237	ITALGAS ODSH ITALGAS	COM	IT	EUR		7.55	8.80	0.00%
IT0005218380	BANCO BPM ODSH BANCO BPM	COM	IT	EUR		19,418.40	22,647.75	0.00%
JE00BQBC8469	MAC COPPER ODSH MAC COPPER	COM	US	USD	AAA	3,008,445.65	3,008,445.65	0.06%
JE00BYSS4X48	NOVOCURE ODSH NOVOCURE	COM	US	USD	AAA	9,582,714.70	9,582,714.70	0.19%
JP1024601Q58	JPGV 0.300 05/01/26 JAPAN	GOV	JP	JPY	A1	38,509,835.98	260,052.22	0.01%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	1,296,712,131.66	8,756,538.80	0.17%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	261,064,531.55	1,762,936.93	0.03%
JP1024641Q92	JPGV 0.400 09/01/26 JAPAN	GOV	JP	JPY	A1	1,342,421.82	9,065.21	0.00%
JP1024691R25	JPGV 0.700 02/01/27 JAPAN	GOV	JP	JPY	A1	150,574,375.24	1,016,810.38	0.02%
JP1024711R47	JPGV 0.900 04/01/27 JAPAN	GOV	JP	JPY	A1	1,703,665,343.78	11,504,644.19	0.22%
JP1024711R47	JPGV 0.900 04/01/27 JAPAN	GOV	JP	JPY	A1	150,551,397.18	1,016,655.21	0.02%
JP1024731R68	JPGV 0.800 06/01/27 JAPAN	GOV	JP	JPY	A1	1,240,493,831.22	8,376,903.48	0.16%
JP1051581P56	JPGV 0.100 03/20/28 JAPAN	GOV	JP	JPY	A1	5,868,914,963.50	39,632,066.63	0.77%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	1,703,680,405.21	11,504,745.89	0.22%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	37,843,563.54	255,552.97	0.00%
JP1103441G98	JPGV 0.100 09/20/26 JAPAN	GOV	JP	JPY	A1	1,093,443,950.14	7,383,893.57	0.14%
JP1103451GC0	JPGV 0.100 12/20/26 JAPAN	GOV	JP	JPY	A1	70,495,355.58	476,046.53	0.01%
JP1103571L10	JPGV 0.100 12/20/29 JAPAN	GOV	JP	JPY	A1	1,703,680,613.54	11,504,747.30	0.22%
JP1103741Q44	JPGV 0.800 03/20/34 JAPAN	GOV	JP	JPY	A1	2,081,457,101.45	14,055,825.83	0.27%
JP1103751Q74	JPGV 1.100 06/20/34 JAPAN	GOV	JP	JPY	A1	150,570,424.87	1,016,783.71	0.02%
JP1103761QA5	JPGV 0.900 09/20/34 JAPAN	GOV	JP	JPY	A1	5,471,883,374.07	36,950,960.75	0.72%
JP1103771R12	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	3,005,498.77	20,295.77	0.00%
JP1103771R12	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	5,891,155,226.59	39,782,252.41	0.78%
JP1120251L52	JPGV 0.200 03/10/30 JAPAN	GOV	JP	JPY	A1	130,261,848.49	879,642.37	0.02%
JP1120261M59	JPGV 0.005 03/10/31 JAPAN	GOV	JP	JPY	A1	744,294,506.68	5,026,129.99	0.10%
JP1201001839	JPGV 2.200 03/20/28 JAPAN	GOV	JP	JPY	A1	622,631,233.97	4,204,552.75	0.08%
JP1201171A43	JPGV 2.100 03/20/30 JAPAN	GOV	JP	JPY	A1	1,594,262,019.30	10,765,856.89	0.21%
JP1201251B37	JPGV 2.200 03/20/31 JAPAN	GOV	JP	JPY	A1	87,577,745.81	591,401.83	0.01%
JP1201271B58	JPGV 1.900 03/20/31 JAPAN	GOV	JP	JPY	A1	5,688,072.57	38,410.86	0.00%
JP1201481E36	JPGV 1.500 03/20/34 JAPAN	GOV	JP	JPY	A1	1,662,971,469.19	11,229,843.42	0.22%

Collateral data - as at 03/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1201511EC7	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	120,991,605.45	817,041.55	0.02%
JP1201531F68	JPGV 1.300 06/20/35 JAPAN	GOV	JP	JPY	A1	598,317,679.73	4,040,366.28	0.08%
JP1201771M76	JPGV 0.400 06/20/41 JAPAN	GOV	JP	JPY	A1	4,678,461,479.69	31,593,079.51	0.62%
JP1201781MA3	JPGV 0.500 09/20/41 JAPAN	GOV	JP	JPY	A1	1,047,317,561.22	7,072,407.70	0.14%
JP1201801N46	JPGV 0.800 03/20/42 JAPAN	GOV	JP	JPY	A1	2,218,399,825.05	14,980,583.33	0.29%
JP1201861PA6	JPGV 1.500 09/20/43 JAPAN	GOV	JP	JPY	A1	1,588,858,373.87	10,729,366.73	0.21%
JP1201881Q46	JPGV 1.600 03/20/44 JAPAN	GOV	JP	JPY	A1	9,743,726.76	65,798.20	0.00%
JP13000611B1	JPGV 2.400 11/20/31 JAPAN	GOV	JP	JPY	A1	1,213,095,522.66	8,191,886.04	0.16%
JP1300131420	JPGV 2.000 12/20/33 JAPAN	GOV	JP	JPY	A1	10,235,478.26	69,118.94	0.00%
JP1300251715	JPGV 2.300 12/20/36 JAPAN	GOV	JP	JPY	A1	413,322,699.91	2,791,117.76	0.05%
JP1300371C98	JPGV 1.900 09/20/42 JAPAN	GOV	JP	JPY	A1	51,595,317.75	348,416.89	0.01%
JP1300451EC6	JPGV 1.500 12/20/44 JAPAN	GOV	JP	JPY	A1	150,564,103.47	1,016,741.02	0.02%
JP1300791P79	JPGV 1.200 06/20/53 JAPAN	GOV	JP	JPY	A1	472,376.59	3,189.90	0.00%
JP1300841QA6	JPGV 2.100 09/20/54 JAPAN	GOV	JP	JPY	A1	161,636.09	1,091.51	0.00%
JP1300851R17	JPGV 2.300 12/20/54 JAPAN	GOV	JP	JPY	A1	150,572,039.94	1,016,794.61	0.02%
JP1300861R49	JPGV 2.400 03/20/55 JAPAN	GOV	JP	JPY	A1	1,746,936,358.18	11,796,848.07	0.23%
JP1400161P53	JPGV 1.300 03/20/63 JAPAN	GOV	JP	JPY	A1	395,970,493.58	2,673,940.43	0.05%
JP1400161P53	JPGV 1.300 03/20/63 JAPAN	GOV	JP	JPY	A1	185,086,407.93	1,249,865.93	0.02%
JP3183200009	JAPAN EXCHANGE ODSH JAPAN EXCHANGE	COM	JP	JPY	A1	1,632,963,088.44	11,027,200.48	0.22%
JP3190000004	OBAYASHI ODSH OBAYASHI	COM	JP	JPY	A1	4,369,499.84	29,506.70	0.00%
JP3196000008	ODAKYU ELEC RY ODSH ODAKYU ELEC RY	COM	JP	JPY	A1	6,653,799.85	44,932.30	0.00%
JP3228600007	KANSAI ELEC ODSH KANSAI ELEC	COM	JP	JPY	A1	211,604,576.07	1,428,939.88	0.03%
JP3236200006	KEYENCE ODSH KEYENCE	COM	JP	JPY	A1	579,317,642.40	3,912,061.35	0.08%
JP3305990008	CONCORDIA FG ODSH CONCORDIA FG	COM	JP	JPY	A1	24,144,749.53	163,046.55	0.00%
JP3358800005	SHIMIZU ODSH SHIMIZU	COM	JP	JPY	A1	962,921,648.60	6,502,492.40	0.13%
JP3381000003	NIPPON STEEL ODSH NIPPON STEEL	COM	JP	JPY	A1	11,599,199.57	78,327.98	0.00%
JP3420600003	SEKISUIHOUSE ODSH SEKISUIHOUSE	COM	JP	JPY	A1	13,771,898.95	92,999.95	0.00%
JP3435000009	SONY GROUP ODSH SONY GROUP	COM	JP	JPY	A1	19,949,998.82	134,719.91	0.00%
JP3496400007	KDDI ODSH KDDI	COM	JP	JPY	A1	968,644,824.17	6,541,140.30	0.13%
JP3539220008	T&D HOLDINGS ODSH T&D HOLDINGS	COM	JP	JPY	A1	23,826,598.36	160,898.11	0.00%
JP3551500006	DENSO ODSH DENSO	COM	JP	JPY	A1	4,704,698.55	31,770.26	0.00%
JP3637300009	TREND MICRO ODSH TREND MICRO	COM	JP	JPY	A1	4,670,998.32	31,542.68	0.00%
JP3670800006	NISSAN CHEMICAL ODSH NISSAN CHEMICAL	COM	JP	JPY	A1	4,786,198.14	32,320.61	0.00%
JP3684000007	NITTO DENKO ODSH NITTO DENKO	COM	JP	JPY	A1	3,363,998.95	22,716.67	0.00%
JP3732000009	SOFTBANK ODSH SOFTBANK	COM	JP	JPY	A1	1,207,319,646.96	8,152,882.26	0.16%
JP3735400008	NTT ODSH NTT	COM	JP	JPY	A1	402,563,664.77	2,718,463.31	0.05%
JP3752900005	JAPAN POST ODSH JAPAN POST	COM	JP	JPY	A1	24,023,898.95	162,230.46	0.00%
JP3756600007	NINTENDO ODSH NINTENDO	COM	JP	JPY	A1	6,552,498.77	44,248.22	0.00%
JP3762600009	NOMURA HLDGS ODSH NOMURA HLDGS	COM	JP	JPY	A1	24,080,549.46	162,613.01	0.00%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP3830800003	BRIDGESTONE ODSH BRIDGESTONE	COM	JP	JPY	A1	395,781,774.29	2,672,666.03	0.05%
JP3854600008	HONDA ODSH HONDA	COM	JP	JPY	A1	1,298,138,398.29	8,766,170.21	0.17%
JP3870400003	MARUI GROUP ODSH MARUI GROUP	COM	JP	JPY	A1	24,131,398.41	162,956.39	0.00%
JP3885780001	MIZUHO ODSH MIZUHO	COM	JP	JPY	A1	6,498,353,359.65	43,882,587.31	0.86%
JP3890350006	SMFG ODSH SMFG	COM	JP	JPY	A1	24,113,299.30	162,834.17	0.00%
JP3893200000	mitsui FUDOSAN ODSH MITSUI FUDOSAN	COM	JP	JPY	A1	9,755,698.92	65,879.04	0.00%
JP3893600001	MITSUI CO ODSH MITSUI CO	COM	JP	JPY	A1	933,875,290.80	6,306,345.89	0.12%
JP3906000009	MINEBEA MITSUMI ODSH MINEBEA MITSUMI	COM	JP	JPY	A1	6,439,999.34	43,488.53	0.00%
JP3942600002	YAMAHA CORP ODSH YAMAHA CORP	COM	JP	JPY	A1	15,154,649.93	102,337.50	0.00%
JP3970300004	RECRUIT HOLDINGS ODSH RECRUIT HOLDINGS	COM	JP	JPY	A1	1,671,220,360.22	11,285,547.17	0.22%
KYG254571055	CREDO TECHNOLOGY ODSH CREDO TECHNOLOGY	COM	US	USD	AAA	14,074,179.07	14,074,179.07	0.27%
KYG6683N1034	NU HOLDINGS ODSH NU HOLDINGS	COM	US	USD	AAA	1,134.88	1,134.88	0.00%
KYG687071012	PAGSEGURO DIG ODSH PAGSEGURO DIG	COM	US	USD	AAA	5,987,976.43	5,987,976.43	0.12%
KYG7T16G1039	SAPIENS INTL ODSH SAPIENS INTL	COM	US	USD	AAA	832,534.02	832,534.02	0.02%
KYG8807B1068	THERAVANCE ODSH THERAVANCE	COM	US	USD	AAA	2,747,056.19	2,747,056.19	0.05%
LU1092234845	ORIO ODSH ORIO	COM	US	USD	AAA	6,098,831.86	6,098,831.86	0.12%
LU2369833749	ARDAGH METAL PAC ODSH ARDAGH METAL PAC	COM	US	USD	AAA	184.82	184.82	0.00%
MHY0207T1001	ARDMORE SHIPPING ODSH ARDMORE SHIPPING	COM	US	USD	AAA	330,954.53	330,954.53	0.01%
MHY1771G1026	COSTAMARE ODSH COSTAMARE	COM	US	USD	AAA	1,107,595.85	1,107,595.85	0.02%
MHY2065G1219	DHT HOLDINGS ODSH DHT HOLDINGS	COM	US	USD	AAA	9,295,468.64	9,295,468.64	0.18%
MHY7542C1306	SCORPIO TANKERS ODSH SCORPIO TANKERS	COM	US	USD	AAA	1,056,403.66	1,056,403.66	0.02%
NL0000235190	AIRBUS NL ODSH AIRBUS NL	COM	FR	EUR	AA2	58,175,190.22	67,849,955.27	1.33%
NL0009538784	NXP SEMICONDRS ODSH NXP SEMICONDRS	COM	US	USD	AAA	1,734,014.98	1,734,014.98	0.03%
NL0011821202	ING GROEP ODSH ING GROEP	COM	NL	EUR	AAA	58,175,112.23	67,849,864.31	1.33%
NL00150001Q9	STELLANTIS ODSH STELLANTIS	COM	FR	USD	AA2	2,912,329.93	2,912,329.93	0.06%
NL0015000QL2	NLGV 01/15/26 NETHERLANDS	GOV	NL	EUR	AAA	5,771.31	6,731.10	0.00%
NL0015000RP1	NLGV 0.500 07/15/32 NETHERLANDS	GOV	NL	EUR	AAA	255,482.46	297,970.21	0.01%
NL0015001AM2	NLGV 2.500 07/15/33 NETHERLANDS	GOV	NL	EUR	AAA	480,758.50	560,710.54	0.01%
NL0015001AM2	NLGV 2.500 07/15/33 NETHERLANDS	GOV	NL	EUR	AAA	187,453.53	218,627.80	0.00%
NL0015001DQ7	NLGV 2.500 01/15/30 NETHERLANDS	GOV	NL	EUR	AAA	480,758.55	560,710.61	0.01%
NL0015001RG8	NLGV 3.250 01/15/44 NETHERLANDS	GOV	NL	EUR	AAA	198,241.09	231,209.37	0.00%
NL0015614579	NLGV 01/15/52 NETHERLANDS	GOV	NL	EUR	AAA	287,539.50	335,358.47	0.01%
PAP169941328	BLADEX ODSH BLADEX	COM	US	USD	AAA	2,874,728.70	2,874,728.70	0.06%
PR3186727065	FIRST BANCORP PR ODSH FIRST BANCORP PR	COM	US	USD	AAA	19,233,517.27	19,233,517.27	0.38%
PR67103X1020	OFG BANCORP ODSH OFG BANCORP	COM	US	USD	AAA	10,221,817.69	10,221,817.69	0.20%
PR7331747001	POPULAR ODSH POPULAR	COM	US	USD	AAA	40,223,996.68	40,223,996.68	0.79%
US00081T1088	ACCO BRANDS ODSH ACCO BRANDS	COM	US	USD	AAA	475,067.67	475,067.67	0.01%
US00724F1012	ADOBE ODSH ADOBE	COM	US	USD	AAA	119,685,447.65	119,685,447.65	2.34%
US00766T1007	AECOM ODSH AECOM	COM	US	USD	AAA	35,488.98	35,488.98	0.00%

Collateral data - as at 03/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US0082521081	AFFILIATED MNGRS ODSH AFFILIATED MNGRS	COM	US	USD	AAA	17,319,723.37	17,319,723.37	0.34%
US00971T1016	AKAMAI TECH ODSH AKAMAI TECH	COM	US	USD	AAA	2,081,604.84	2,081,604.84	0.04%
US013051ET04	ALBTA 4.500 01/24/34 ALBERTA	BND	CA	USD	AAA	5,040.53	5,040.53	0.00%
US0162551016	ALIGN TECHNOLOGY ODSH ALIGN TECHNOLOGY	COM	US	USD	AAA	7,674,650.63	7,674,650.63	0.15%
US01626W1018	ALIGHT ODSH ALIGHT	COM	US	USD	AAA	1,196,257.19	1,196,257.19	0.02%
US0185223007	ALLETE ODSH ALLETE	COM	US	USD	AAA	8,979,041.59	8,979,041.59	0.18%
US01973R1014	ALLISON TRN HLDG ODSH ALLISON TRN HLDG	COM	US	USD	AAA	3,221,129.95	3,221,129.95	0.06%
US01973R1014	ALLISON TRN HLDG ODSH ALLISON TRN HLDG	COM	US	USD	AAA	1,746,496.71	1,746,496.71	0.03%
US02005N1000	ALLY FINANCIAL ODSH ALLY FINANCIAL	COM	US	USD	AAA	31,584,032.59	31,584,032.59	0.62%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	8,875,519.48	8,875,519.48	0.17%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	33,333,276.59	33,333,276.59	0.65%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	634.78	634.78	0.00%
US02209S1033	ALTRIA GROUP ODSH ALTRIA GROUP	COM	US	USD	AAA	23,295.53	23,295.53	0.00%
US0226711010	AMALGAMATED FIN ODSH AMALGAMATED FIN	COM	US	USD	AAA	4,459,048.08	4,459,048.08	0.09%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	187,836,921.96	187,836,921.96	3.67%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	7,120,800.15	7,120,800.15	0.14%
US03076K1088	AMERIS ODSH AMERIS	COM	US	USD	AAA	11,486.13	11,486.13	0.00%
US0320951017	AMPHENOL ODSH AMPHENOL	COM	US	USD	AAA	347,485.85	347,485.85	0.01%
US03676C1009	ANTERIX ODSH ANTERIX	COM	US	USD	AAA	266,474.61	266,474.61	0.01%
US0375981091	APOGEE ODSH APOGEE	COM	US	USD	AAA	8,026.91	8,026.91	0.00%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	146,519,268.51	146,519,268.51	2.86%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	7,120,758.99	7,120,758.99	0.14%
US03831W1080	APPLOVIN ODSH APPLOVIN	COM	US	USD	AAA	3,096,849.62	3,096,849.62	0.06%
US0404132054	ARISTA NETWORKS ODSH ARISTA NETWORKS	COM	US	USD	AAA	9,035,354.99	9,035,354.99	0.18%
US0404132054	ARISTA NETWORKS ODSH ARISTA NETWORKS	COM	US	USD	AAA	5,488,305.31	5,488,305.31	0.11%
US045167GK38	ADB 4.375 03/22/35 MTN ADB	BND	PH	USD		5,612,283.88	5,612,283.88	0.11%
US04621X1081	ASSURANT ODSH ASSURANT	COM	US	USD	AAA	6,996,395.93	6,996,395.93	0.14%
US04956D1072	ATMUS FILTRATION ODSH ATMUS FILTRATION	COM	US	USD	AAA	494,807.49	494,807.49	0.01%
US0536111091	AVERY DENNISON ODSH AVERY DENNISON	COM	US	USD	AAA	5,100,949.18	5,100,949.18	0.10%
US05945F1030	BANCFIRST ODSH BANCFIRST	COM	US	USD	AAA	250,042.38	250,042.38	0.00%
US0605051046	BOFAML ODSH BOFAML	COM	US	USD	AAA	104,886,019.30	104,886,019.30	2.05%
US0625401098	BANK HAWAII ODSH BANK HAWAII	COM	US	USD	AAA	12,375.31	12,375.31	0.00%
US0684631080	BARRETT BUS SERV ODSH BARRETT BUS SERV	COM	US	USD	AAA	1,373,239.06	1,373,239.06	0.03%
US0758871091	BD ODSH BD	COM	US	USD	AAA	1,105,931.01	1,105,931.01	0.02%
US0846707026	BERKSHIRE ODSH BERKSHIRE	COM	US	USD	AAA	1,900,881.83	1,900,881.83	0.04%
US08579X1019	BERRY PETROLEUM ODSH BERRY PETROLEUM	COM	US	USD	AAA	2,158,414.54	2,158,414.54	0.04%
US0889291045	BGC GRP ODSH BGC GRP	COM	US	USD	AAA	178,901.27	178,901.27	0.00%
US09260D1072	BLACKSTONE DE ODSH BLACKSTONE DE	COM	US	USD	AAA	10,186,145.92	10,186,145.92	0.20%
US09857L1089	BOOKING HLDG ODSH BOOKING HLDG	COM	US	USD	AAA	31,771,064.30	31,771,064.30	0.62%

Collateral data - as at 03/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US1011371077	BOSTON ODSH BOSTON	COM	US	USD	AAA	68,002,149.59	68,002,149.59	1.33%
US10922N1037	BRIGHTHOUSE ODSH BRIGHTHOUSE	COM	US	USD	AAA	3,896.39	3,896.39	0.00%
US1101221083	BRISTOL-MYERS ODSH BRISTOL-MYERS	COM	US	USD	AAA	284.79	284.79	0.00%
US11135F1012	BROADCOM ODSH BROADCOM	COM	US	USD	AAA	61,589,840.64	61,589,840.64	1.20%
US11135F1012	BROADCOM ODSH BROADCOM	COM	US	USD	AAA	298.59	298.59	0.00%
US11135F1012	BROADCOM ODSH BROADCOM	COM	US	USD	AAA	67,849,996.15	67,849,996.15	1.33%
US1152361010	BROWN & BROWN ODSH BROWN & BROWN	COM	US	USD	AAA	8,016.11	8,016.11	0.00%
US1244111092	BYLINE BANCORP ODSH BYLINE BANCORP	COM	US	USD	AAA	6,478,596.00	6,478,596.00	0.13%
US12504L1098	CBRE GROUP ODSH CBRE GROUP	COM	US	USD	AAA	1,703,664.35	1,703,664.35	0.03%
US12618T1051	CRA INTL ODSH CRA INTL	COM	US	USD	AAA	4,518,348.71	4,518,348.71	0.09%
US1264081035	CSX ODSH CSX	COM	US	USD	AAA	700,298.10	700,298.10	0.01%
US1266501006	CVS HEALTH ODSH CVS HEALTH	COM	US	USD	AAA	12,503,488.17	12,503,488.17	0.24%
US1270551013	CABOT ODSH CABOT	COM	US	USD	AAA	1,624,965.36	1,624,965.36	0.03%
US13057Q3056	CALIFORNIA RSRCS ODSH CALIFORNIA RSRCS	COM	US	USD	AAA	2,883,799.86	2,883,799.86	0.06%
US1397371006	CAPITAL BANC ODSH CAPITAL BANC	COM	US	USD	AAA	1,008,929.67	1,008,929.67	0.02%
US14040H1059	CAPITAL ONE FIN ODSH CAPITAL ONE FIN	COM	US	USD	AAA	14,257,798.92	14,257,798.92	0.28%
US1442851036	CARPENTER TECH ODSH CARPENTER TECH	COM	US	USD	AAA	3,534.55	3,534.55	0.00%
US1461031064	CARTER BANKSHARE ODSH CARTER BANKSHARE	COM	US	USD	AAA	85,818.60	85,818.60	0.00%
US1547604090	CENTRAL PAC FIN ODSH CENTRAL PAC FIN	COM	US	USD	AAA	970,750.77	970,750.77	0.02%
US1696561059	CHIPOTLE ODSH CHIPOTLE	COM	US	USD	AAA	2,081,704.18	2,081,704.18	0.04%
US17275R1023	CISCO SYSTEMS ODSH CISCO SYSTEMS	COM	US	USD	AAA	17,107,189.57	17,107,189.57	0.33%
US1729674242	CITIGROUP ODSH CITIGROUP	COM	US	USD	AAA	4,932,540.74	4,932,540.74	0.10%
US1778351056	CITY HOLDING ODSH CITY HOLDING	COM	US	USD	AAA	89,474.46	89,474.46	0.00%
US1912161007	COCA-COLA ODSH COCA-COLA	COM	US	USD	AAA	7,263,053.04	7,263,053.04	0.14%
US2005251036	COML BANCSHARES ODSH COML BANCSHARES	COM	US	USD	AAA	4,611,008.45	4,611,008.45	0.09%
US20337X1090	COMMSCOPE HOLDG ODSH COMMSCOPE HOLDG	COM	US	USD	AAA	561,907.04	561,907.04	0.01%
US2041491083	COMMUNITY TRUST ODSH COMMUNITY TRUST	COM	US	USD	AAA	60,069.09	60,069.09	0.00%
US20464U1007	COMPASS ODSH COMPASS	COM	US	USD	AAA	6,525,993.86	6,525,993.86	0.13%
US2058871029	CONAGRA BRANDS ODSH CONAGRA BRANDS	COM	US	USD	AAA	1,159,619.68	1,159,619.68	0.02%
US2193501051	CORNING ODSH CORNING	COM	US	USD	AAA	4,849,076.31	4,849,076.31	0.09%
US22160K1051	COSTCO WHOLESALE ODSH COSTCO WHOLESALE	COM	US	USD	AAA	1,686,814.37	1,686,814.37	0.03%
US2246332066	CRAWFRD ODSH CRAWFRD	COM	US	USD	AAA	213,827.81	213,827.81	0.00%
US23204G1004	CUSTOMERS BNCRP ODSH CUSTOMERS BNCRP	COM	US	USD	AAA	5,803,395.98	5,803,395.98	0.11%
US2358252052	DANA ODSH DANA	COM	US	USD	AAA	2,868,472.47	2,868,472.47	0.06%
US2358511028	DANAHER ODSH DANAHER	COM	US	USD	AAA	1,714,741.64	1,714,741.64	0.03%
US2371941053	DARDEN ODSH DARDEN	COM	US	USD	AAA	2,178,596.25	2,178,596.25	0.04%
US2473617023	DELTA AIR ODSH DELTA AIR	COM	US	USD	AAA	14,908,763.18	14,908,763.18	0.29%
US2546871060	WALT DISNEY ODSH WALT DISNEY	COM	US	USD	AAA	8,878,741.25	8,878,741.25	0.17%
US25754A2015	DOMINOS PIZZA ODSH DOMINOS PIZZA	COM	US	USD	AAA	6,356,288.06	6,356,288.06	0.12%

Collateral data - as at 03/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US25809K1051	DOORDASH ODSH DOORDASH	COM	US	USD	AAA	33,333,319.59	33,333,319.59	0.65%
US26614N1028	DUPONT DE ODSH DUPONT DE	COM	US	USD	AAA	2,668,762.79	2,668,762.79	0.05%
US26884L1098	EQT CORP ODSH EQT CORP	COM	US	USD	AAA	785.69	785.69	0.00%
US28238P1093	EHEALTH ODSH EHEALTH	COM	US	USD	AAA	33,840.94	33,840.94	0.00%
US29786A1060	ETSY ODSH ETSY	COM	US	USD	AAA	1,064,545.13	1,064,545.13	0.02%
US29977A1051	EVERCORE US ODSH EVERCORE US	COM	US	USD	AAA	6,874,352.54	6,874,352.54	0.13%
US30069T1016	EXCELERATE ENERG ODSH EXCELERATE ENERG	COM	US	USD	AAA	10,501,067.14	10,501,067.14	0.21%
US30263Y1047	FS BANCORP ODSH FS BANCORP	COM	US	USD	AAA	390,517.77	390,517.77	0.01%
US30303M1027	META PLATFORMS ODSH META PLATFORMS	COM	US	USD	AAA	85,887,503.11	85,887,503.11	1.68%
US30303M1027	META PLATFORMS ODSH META PLATFORMS	COM	US	USD	AAA	544,606.12	544,606.12	0.01%
US31418FF443	FN MA5586 5.5% 01-01-2055 FN MA5586 5.5% 01-01-2055	MIS	US	USD	AAA	103,357.48	103,357.48	0.00%
US31620M1062	FIDELITY NTL INF ODSH FIDELITY NTL INF	COM	US	USD	AAA	785,560.39	785,560.39	0.02%
US31847R1023	FIRST AM ODSH FIRST AM	COM	US	USD	AAA	24,064,397.36	24,064,397.36	0.47%
US31866P1021	FIRST BANCORP ODSH FIRST BANCORP	COM	US	USD	AAA	405,191.22	405,191.22	0.01%
US31931U1025	FIRST BNK NJ ODSH FIRST BNK NJ	COM	US	USD	AAA	782,995.95	782,995.95	0.02%
US3193832041	FIRST BUSEY ODSH FIRST BUSEY	COM	US	USD	AAA	11,986,514.32	11,986,514.32	0.23%
US3202091092	FIRST FIN BANC ODSH FIRST FIN BANC	COM	US	USD	AAA	6,217,920.84	6,217,920.84	0.12%
US3205171057	FRST HORIZON ODSH FRST HORIZON	COM	US	USD	AAA	4,326,141.98	4,326,141.98	0.08%
US3205571017	FIRST INTERNET ODSH FIRST INTERNET	COM	US	USD	AAA	798,879.61	798,879.61	0.02%
US3377381088	FISERV ODSH FISERV	COM	US	USD	AAA	4,322,384.77	4,322,384.77	0.08%
US3377381088	FISERV ODSH FISERV	COM	US	USD	AAA	8,878,074.30	8,878,074.30	0.17%
US33830T1034	FIVE STAR BANC ODSH FIVE STAR BANC	COM	US	USD	AAA	1,263,249.03	1,263,249.03	0.02%
US3438731057	FLUSHING FINL ODSH FLUSHING FINL	COM	US	USD	AAA	2,943,315.97	2,943,315.97	0.06%
US34959E1091	FORTINET ODSH FORTINET	COM	US	USD	AAA	1,188,888.93	1,188,888.93	0.02%
US34964C1062	FORTUNE BRAND ODSH FORTUNE BRAND	COM	US	USD	AAA	4,728,491.43	4,728,491.43	0.09%
US3687361044	GENERAC HLDG ODSH GENERAC HLDG	COM	US	USD	AAA	387,231.52	387,231.52	0.01%
US37247D1063	GENWORTH FINCL ODSH GENWORTH FINCL	COM	US	USD	AAA	147,526.73	147,526.73	0.00%
US3742751056	GETTY IMAGE ODSH GETTY IMAGE	COM	US	USD	AAA	933,047.05	933,047.05	0.02%
US3755581036	GILEAD SCIENCES ODSH GILEAD SCIENCES	COM	US	USD	AAA	14,241,584.75	14,241,584.75	0.28%
US37940X1028	GLOBAL PAYMENTS ODSH GLOBAL PAYMENTS	COM	US	USD	AAA	87.09	87.09	0.00%
US38141G1040	GOLDMAN SACHS ODSH GOLDMAN SACHS	COM	US	USD	AAA	4,322,246.89	4,322,246.89	0.08%
US3943571071	GREENE CNTY BNCP ODSH GREENE CNTY BNCP	COM	US	USD	AAA	208,851.68	208,851.68	0.00%
US4041111067	HBT FINANCIAL ODSH HBT FINANCIAL	COM	US	USD	AAA	315,213.11	315,213.11	0.01%
US40416E1038	HCI GROUP ODSH HCI GROUP	COM	US	USD	AAA	35,213.67	35,213.67	0.00%
US40637H1095	HALOZYME ODSH HALOZYME	COM	US	USD	AAA	480,415.62	480,415.62	0.01%
US4074971064	HAMILTON LANE ODSH HAMILTON LANE	COM	US	USD	AAA	8,609,641.76	8,609,641.76	0.17%
US41165Y1001	HARBORONE ODSH HARBORONE	COM	US	USD	AAA	286,783.96	286,783.96	0.01%
US4165151048	HARTFORD INSUR ODSH HARTFORD INSUR	COM	US	USD	AAA	25,100,913.39	25,100,913.39	0.49%
US4269271098	HERITAGE COMERCE ODSH HERITAGE COMERCE	COM	US	USD	AAA	3,704,738.84	3,704,738.84	0.07%

Collateral data - as at 03/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US43358BAB99	CAGV 4.000 03/18/30 CANADA	GOV	CA	USD	AAA	46,369.19	46,369.19	0.00%
US4370761029	HOME DEPOT ODSH HOME DEPOT	COM	US	USD	AAA	4,009,467.08	4,009,467.08	0.08%
US4378721041	HOMETRUST ODSH HOMETRUST	COM	US	USD	AAA	1,696,335.98	1,696,335.98	0.03%
US4385161066	HONEYWELL INTL ODSH HONEYWELL INTL	COM	US	USD	AAA	30,333,878.15	30,333,878.15	0.59%
US4435731009	HUBSPOT ODSH HUBSPOT	COM	US	USD	AAA	100,455.07	100,455.07	0.00%
US4538386099	INDEPENDENT MI ODSH INDEPENDENT MI	COM	US	USD	AAA	3,133,043.07	3,133,043.07	0.06%
US45784P1012	INSULET ODSH INSULET	COM	US	USD	AAA	529,613.66	529,613.66	0.01%
US4581401001	INTEL ODSH INTEL	COM	US	USD	AAA	18,753,571.48	18,753,571.48	0.37%
US4581X0ER56	IADB 3.625 09/17/31 MTN IDB	BND	US	USD	AAA	11,731,220.63	11,731,220.63	0.23%
US45841N1072	INTRACTION BRK ODSH INTRACTION BRK	COM	US	USD	AAA	513,698.49	513,698.49	0.01%
US45866F1049	INTERCONTI EXC ODSH INTERCONTI EXC	COM	US	USD	AAA	2,081,555.55	2,081,555.55	0.04%
US459058LT86	IBRD 3.625 05/05/28 MTN IBRD	GOV	SU	USD		11,750,808.03	11,750,808.03	0.23%
US459058LU59	IBRD 4.000 05/06/32 MTN IBRD	GOV	SU	USD		11,664,591.27	11,664,591.27	0.23%
US4606901001	INTERPUBLIC GRP ODSH INTERPUBLIC GRP	COM	US	USD	AAA	320,525.35	320,525.35	0.01%
US4612021034	INTUIT ODSH INTUIT	COM	US	USD	AAA	8,084,221.86	8,084,221.86	0.16%
US46134L1052	INVESTAR HOLDING ODSH INVESTAR HOLDING	COM	US	USD	AAA	745,633.81	745,633.81	0.01%
US46266A1097	IRADIMED ODSH IRADIMED	COM	US	USD	AAA	252,008.70	252,008.70	0.00%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	142,179,943.09	142,179,943.09	2.78%
US47012E4035	JAKKS PACIFIC ODSH JAKKS PACIFIC	COM	US	USD	AAA	1,642,764.74	1,642,764.74	0.03%
US47233W1099	JEFFERIES FINCL ODSH JEFFERIES FINCL	COM	US	USD	AAA	51,523,083.62	51,523,083.62	1.01%
US48563L1017	KARAT PACKAGING ODSH KARAT PACKAGING	COM	US	USD	AAA	576,947.45	576,947.45	0.01%
US48716P1084	KEARNY FINANCIAL ODSH KEARNY FINANCIAL	COM	US	USD	AAA	2,593,341.33	2,593,341.33	0.05%
US4884011002	KEMPER ODSH KEMPER	COM	US	USD	AAA	24,792,457.40	24,792,457.40	0.48%
US49177J1025	KENVUE ODSH KENVUE	COM	US	USD	AAA	12,405,659.99	12,405,659.99	0.24%
US49177J1025	KENVUE ODSH KENVUE	COM	US	USD	AAA	2,081,724.70	2,081,724.70	0.04%
US49456B1017	KINDER MORGAN DE ODSH KINDER MORGAN DE	COM	US	USD	AAA	1,394,087.32	1,394,087.32	0.03%
US5024311095	L3HARRIS TECH ODSH L3HARRIS TECH	COM	US	USD	AAA	830,868.43	830,868.43	0.02%
US52603A2087	LENDINGCLUB ODSH LENDINGCLUB	COM	US	USD	AAA	1,576,774.28	1,576,774.28	0.03%
US53190C1027	LIFE TIME GROUP ODSH LIFE TIME GROUP	COM	US	USD	AAA	3,077,028.42	3,077,028.42	0.06%
US5324571083	LILLY ODSH LILLY	COM	US	USD	AAA	102,641,393.54	102,641,393.54	2.01%
US5380341090	LIVE NATION ODSH LIVE NATION	COM	US	USD	AAA	1,389,948.00	1,389,948.00	0.03%
US57064P2065	MARKETWISE ODSH MARKETWISE	COM	US	USD	AAA	190,334.54	190,334.54	0.00%
US5717481023	MARSH MCLENNAN ODSH MARSH MCLENNAN	COM	US	USD	AAA	3,856,464.03	3,856,464.03	0.08%
US5763231090	MASTEC ODSH MASTEC	COM	US	USD	AAA	6,711,603.42	6,711,603.42	0.13%
US58155Q1031	MCKESSON ODSH MCKESSON	COM	US	USD	AAA	3,895,203.83	3,895,203.83	0.08%
US5873761044	MERCANTILE BK ODSH MERCANTILE BK	COM	US	USD	AAA	3,118,244.00	3,118,244.00	0.06%
US59100U1088	PATHWARD FIN ODSH PATHWARD FIN	COM	US	USD	AAA	85,164.62	85,164.62	0.00%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	133,237,315.68	133,237,315.68	2.60%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	7,120,763.07	7,120,763.07	0.14%

Collateral data - as at 03/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	54,110,315.11	54,110,315.11	1.06%
US6174464486	MORGAN STANLEY ODSH MORGAN STANLEY	COM	US	USD	AAA	4,322,455.14	4,322,455.14	0.08%
US6177001095	MORNINGSTAR ODSH MORNINGSTAR	COM	US	USD	AAA	30,568,480.47	30,568,480.47	0.60%
US6200763075	MOTOROLA ODSH MOTOROLA	COM	US	USD	AAA	2,907,300.32	2,907,300.32	0.06%
US62482R1077	MR COOPER GROUP ODSH MR COOPER GROUP	COM	US	USD	AAA	166,572.54	166,572.54	0.00%
US6292093050	NMI HLDG ODSH NMI HLDG	COM	US	USD	AAA	175,003.70	175,003.70	0.00%
US6337071046	NATIONAL BK HLDG ODSH NATIONAL BK HLDG	COM	US	USD	AAA	2,506,647.09	2,506,647.09	0.05%
US64110L1061	NETFLIX ODSH NETFLIX	COM	US	USD	AAA	782,454.86	782,454.86	0.02%
US6541061031	NIKE ODSH NIKE	COM	US	USD	AAA	99.54	99.54	0.00%
US6673401039	NORTHWEST ODSH NORTHWEST	COM	US	USD	AAA	224,706.91	224,706.91	0.00%
US67018T1051	NU SKIN ODSH NU SKIN	COM	US	USD	AAA	1,120.49	1,120.49	0.00%
US67059N1081	NUTANIX ODSH NUTANIX	COM	US	USD	AAA	899,307.32	899,307.32	0.02%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	209,029,319.49	209,029,319.49	4.08%
US67103H1077	OREILLY AUTO ODSH OREILLY AUTO	COM	US	USD	AAA	3,141,523.76	3,141,523.76	0.06%
US6934751057	PNC FINL SVC ODSH PNC FINL SVC	COM	US	USD	AAA	14,257,791.36	14,257,791.36	0.28%
US69553P1003	PAGERDUTY ODSH PAGERDUTY	COM	US	USD	AAA	2,906,753.45	2,906,753.45	0.06%
US69608A1088	PALANTIR TECH ODSH PALANTIR TECH	COM	US	USD	AAA	8,877,079.49	8,877,079.49	0.17%
US69888T2078	PAR PACIFIC ODSH PAR PACIFIC	COM	US	USD	AAA	1,201,791.25	1,201,791.25	0.02%
US70432V1026	PAYCOM SOFTWARE ODSH PAYCOM SOFTWARE	COM	US	USD	AAA	8,878,676.81	8,878,676.81	0.17%
US7046991078	PEAPACK ODSH PEAPACK	COM	US	USD	AAA	26,928.63	26,928.63	0.00%
US70975L1070	PENUMBRA ODSH PENUMBRA	COM	US	USD	AAA	23,831.91	23,831.91	0.00%
US7134481081	PEPSICO ODSH PEPSICO	COM	US	USD	AAA	13,365,789.44	13,365,789.44	0.26%
US71377A1034	PERF FOOD GROUP ODSH PERF FOOD GROUP	COM	US	USD	AAA	306,371.87	306,371.87	0.01%
US7170811035	PFIZER ODSH PFIZER	COM	US	USD	AAA	50.02	50.02	0.00%
US7181721090	PHILIP MORRIS ODSH PHILIP MORRIS	COM	US	USD	AAA	85,554,189.95	85,554,189.95	1.67%
US7185461040	PHILLIPS 66 ODSH PHILLIPS 66	COM	US	USD	AAA	2,220,408.64	2,220,408.64	0.04%
US72346Q1040	PINNACLE FINL ODSH PINNACLE FINL	COM	US	USD	AAA	7,274,543.28	7,274,543.28	0.14%
US7403674044	PREFERRED BANK ODSH PREFERRED BANK	COM	US	USD	AAA	161,656.28	161,656.28	0.00%
US74179A1079	PRINCETON BANCOR ODSH PRINCETON BANCOR	COM	US	USD	AAA	99,464.03	99,464.03	0.00%
US7433151039	PROGRESSIVE ODSH PROGRESSIVE	COM	US	USD	AAA	15,475,263.28	15,475,263.28	0.30%
US7436061052	PROSPERITY BANCS ODSH PROSPERITY BANCS	COM	US	USD	AAA	11,782,127.71	11,782,127.71	0.23%
US74383L1052	PROVIDENT BANCO ODSH PROVIDENT BANCO	COM	US	USD	AAA	351,016.21	351,016.21	0.01%
US7496071074	RLI ODSH RLI	COM	US	USD	AAA	164,071.44	164,071.44	0.00%
US7502361014	RADIAN ODSH RADIAN	COM	US	USD	AAA	1,918,863.98	1,918,863.98	0.04%
US7512121010	RALPH LAUREN ODSH RALPH LAUREN	COM	US	USD	AAA	451,724.64	451,724.64	0.01%
US75901B1070	REGENXBIO ODSH REGENXBIO	COM	US	USD	AAA	73.32	73.32	0.00%
US7593516047	RGA ODSH RGA	COM	US	USD	AAA	52,137,045.49	52,137,045.49	1.02%
US75960P1049	REMITLY GLOBAL ODSH REMITLY GLOBAL	COM	US	USD	AAA	202,216.65	202,216.65	0.00%
US76156B1070	REVOLVE GROUP ODSH REVOLVE GROUP	COM	US	USD	AAA	273,155.22	273,155.22	0.01%

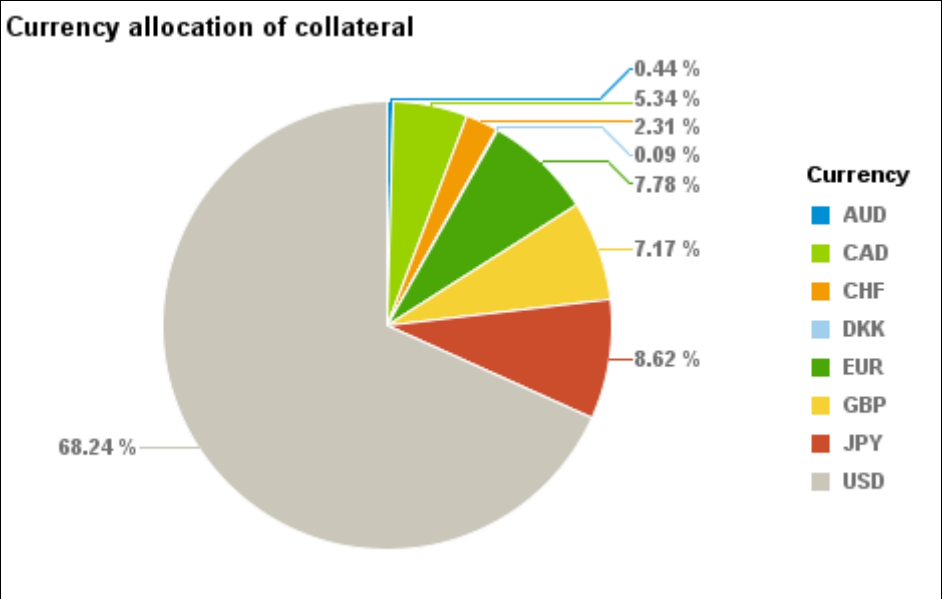
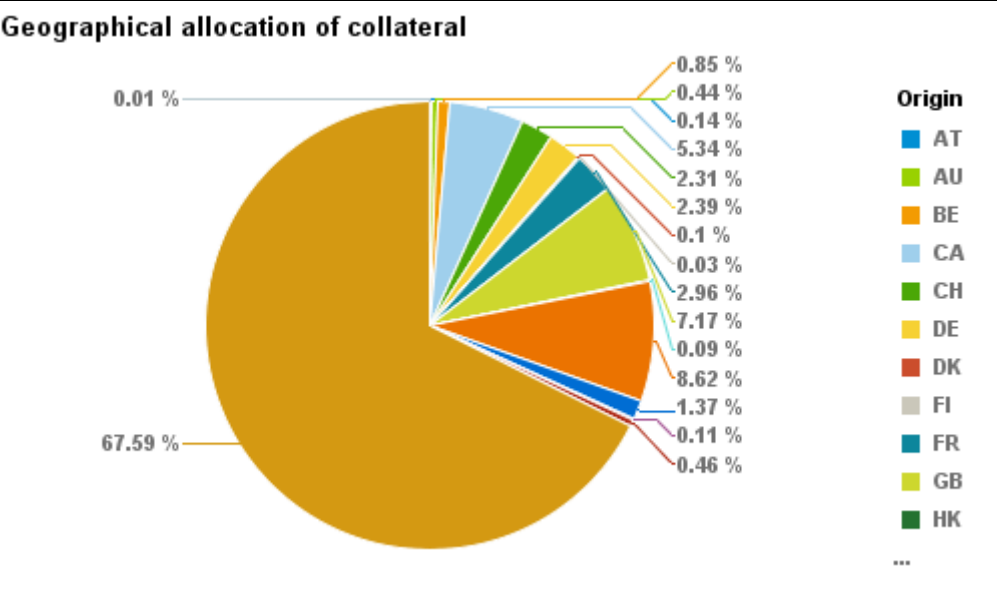
Collateral data - as at 03/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US7693971001	RIVERVIEW BANCP ODSH RIVERVIEW BANCP	COM	US	USD	AAA	99,841.54	99,841.54	0.00%
US77311W1018	ROCKET COMPANIES ODSH ROCKET COMPANIES	COM	US	USD	AAA	3,079,088.33	3,079,088.33	0.06%
US7841171033	SEI INVESTMENTS ODSH SEI INVESTMENTS	COM	US	USD	AAA	59,552,402.32	59,552,402.32	1.16%
US79466L3024	SALESFORCE ODSH SALESFORCE	COM	US	USD	AAA	114,648,494.00	114,648,494.00	2.24%
US8117078019	SEACOAST BANKING ODSH SEACOAST BANKING	COM	US	USD	AAA	317,777.87	317,777.87	0.01%
US8283591092	SILVERCREST AST ODSH SILVERCREST AST	COM	US	USD	AAA	326,194.20	326,194.20	0.01%
US83088M1027	SKYWORKS SOLUTNS ODSH SKYWORKS SOLUTNS	COM	US	USD	AAA	73.16	73.16	0.00%
US8309401029	SKYWARD SPECIALT ODSH SKYWARD SPECIALT	COM	US	USD	AAA	4,833,542.32	4,833,542.32	0.09%
US8428731017	SOUTHERN FIRST ODSH SOUTHERN FIRST	COM	US	USD	AAA	1,113,582.56	1,113,582.56	0.02%
US84790A1051	SPECTRUM US ODSH SPECTRUM US	COM	US	USD	AAA	22,202.31	22,202.31	0.00%
US8606301021	STIFEL FINANCIAL ODSH STIFEL FINANCIAL	COM	US	USD	AAA	776,138.13	776,138.13	0.02%
US86272C1036	STRATEGIC EDU ODSH STRATEGIC EDU	COM	US	USD	AAA	5,643,239.18	5,643,239.18	0.11%
US8725401090	TJX ODSH TJX	COM	US	USD	AAA	69,691,954.43	69,691,954.43	1.36%
US8725901040	T-MOBILE US ODSH T-MOBILE US	COM	US	USD	AAA	25,626,981.27	25,626,981.27	0.50%
US88160R1014	TESLA ODSH TESLA	COM	US	USD	AAA	60,871,656.47	60,871,656.47	1.19%
US88224Q1076	TEXAS CAPITAL B ODSH TEXAS CAPITAL B	COM	US	USD	AAA	639,402.51	639,402.51	0.01%
US90278Q1085	UFP INDUSTRIES ODSH UFP INDUSTRIES	COM	US	USD	AAA	622,344.64	622,344.64	0.01%
US90353T1007	UBER ODSH UBER	COM	US	USD	AAA	27,842,999.99	27,842,999.99	0.54%
US90355N1019	USCB FINCL HLDG ODSH USCB FINCL HLDG	COM	US	USD	AAA	294,052.78	294,052.78	0.01%
US90364P1057	UIPATH ODSH UIPATH	COM	US	USD	AAA	1,487,834.29	1,487,834.29	0.03%
US9078181081	UNION PACIFIC ODSH UNION PACIFIC	COM	US	USD	AAA	16,851,426.67	16,851,426.67	0.33%
US9100471096	UNITED ARLNS ODSH UNITED ARLNS	COM	US	USD	AAA	350,077.72	350,077.72	0.01%
US9119221029	US LIME ODSH US LIME	COM	US	USD	AAA	2,411,811.09	2,411,811.09	0.05%
US912810FB99	UST 6.125 11/15/27 US TREASURY	GOV	US	USD	AAA	315,210.93	315,210.93	0.01%
US912810PX00	UST 4.500 05/15/38 US TREASURY	GOV	US	USD	AAA	5,915.29	5,915.29	0.00%
US912810QB70	UST 4.250 05/15/39 US TREASURY	GOV	US	USD	AAA	15,284.37	15,284.37	0.00%
US912810QE10	UST 4.625 02/15/40 US TREASURY	GOV	US	USD	AAA	717,139.48	717,139.48	0.01%
US912810QE10	UST 4.625 02/15/40 US TREASURY	GOV	US	USD	AAA	10,610,229.15	10,610,229.15	0.21%
US912810QX90	UST 2.750 08/15/42 US TREASURY	GOV	US	USD	AAA	75.31	75.31	0.00%
US912810QY73	UST 2.750 11/15/42 US TREASURY	GOV	US	USD	AAA	157,061.73	157,061.73	0.00%
US912810QY73	UST 2.750 11/15/42 US TREASURY	GOV	US	USD	AAA	2,774,479.47	2,774,479.47	0.05%
US912810QZ49	UST 3.125 02/15/43 US TREASURY	GOV	US	USD	AAA	693,464.57	693,464.57	0.01%
US912810RB61	UST 2.875 05/15/43 US TREASURY	GOV	US	USD	AAA	76,846.56	76,846.56	0.00%
US912810RB61	UST 2.875 05/15/43 US TREASURY	GOV	US	USD	AAA	2,771,888.96	2,771,888.96	0.05%
US912810RD28	UST 3.750 11/15/43 US TREASURY	GOV	US	USD	AAA	5,824.44	5,824.44	0.00%
US912810RJ97	UST 3.000 11/15/44 US TREASURY	GOV	US	USD	AAA	2,570,188.79	2,570,188.79	0.05%
US912810RP57	UST 3.000 11/15/45 US TREASURY	GOV	US	USD	AAA	69,330.97	69,330.97	0.00%
US912810RT79	UST 2.250 08/15/46 US TREASURY	GOV	US	USD	AAA	36,679.69	36,679.69	0.00%
US912810RX81	UST 3.000 05/15/47 US TREASURY	GOV	US	USD	AAA	708,766.23	708,766.23	0.01%

Collateral data - as at 03/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US912810SA79	UST 3.000 02/15/48 US TREASURY	GOV	US	USD	AAA	2,774,488.33	2,774,488.33	0.05%
US912810SD19	UST 3.000 08/15/48 US TREASURY	GOV	US	USD	AAA	2,774,511.85	2,774,511.85	0.05%
US912810SF66	UST 3.000 02/15/49 US TREASURY	GOV	US	USD	AAA	2,774,482.76	2,774,482.76	0.05%
US912810SL35	UST 2.000 02/15/50 US TREASURY	GOV	US	USD	AAA	35,204.09	35,204.09	0.00%
US912810SN90	UST 1.250 05/15/50 US TREASURY	GOV	US	USD	AAA	1,697.66	1,697.66	0.00%
US912810SP49	UST 1.375 08/15/50 US TREASURY	GOV	US	USD	AAA	23,513.03	23,513.03	0.00%
US912810SP49	UST 1.375 08/15/50 US TREASURY	GOV	US	USD	AAA	10,610,310.44	10,610,310.44	0.21%
US912810SY55	UST 2.250 05/15/41 US TREASURY	GOV	US	USD	AAA	2,772,377.89	2,772,377.89	0.05%
US912810TA60	UST 1.750 08/15/41 US TREASURY	GOV	US	USD	AAA	65.91	65.91	0.00%
US912810TM09	UST 4.000 11/15/42 US TREASURY	GOV	US	USD	AAA	4,206.75	4,206.75	0.00%
US912810TN81	UST 3.625 02/15/53 US TREASURY	GOV	US	USD	AAA	3,396,189.29	3,396,189.29	0.07%
US912810TQ13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	AAA	907,807.84	907,807.84	0.02%
US912810TU25	UST 4.375 08/15/43 US TREASURY	GOV	US	USD	AAA	94.30	94.30	0.00%
US912810TV08	UST 4.750 11/15/53 US TREASURY	GOV	US	USD	AAA	20,941.29	20,941.29	0.00%
US912810TX63	UST 4.250 02/15/54 US TREASURY	GOV	US	USD	AAA	178.35	178.35	0.00%
US912810TZ12	UST 4.500 02/15/44 US TREASURY	GOV	US	USD	AAA	286.84	286.84	0.00%
US912810UA42	UST 4.625 05/15/54 US TREASURY	GOV	US	USD	AAA	96.07	96.07	0.00%
US912810UC08	UST 4.250 08/15/54 US TREASURY	GOV	US	USD	AAA	6,191,961.39	6,191,961.39	0.12%
US912810UF39	UST 4.625 11/15/44 US TREASURY	GOV	US	USD	AAA	10,608,520.94	10,608,520.94	0.21%
US912810UG12	UST 4.625 02/15/55 US TREASURY	GOV	US	USD	AAA	320,139.42	320,139.42	0.01%
US912810UH94	UST 2.375 02/15/55 US TREASURY	GOV	US	USD	AAA	96.07	96.07	0.00%
US912810UL07	UST 5.000 05/15/45 US TREASURY	GOV	US	USD	AAA	5,113.87	5,113.87	0.00%
US912810UL07	UST 5.000 05/15/45 US TREASURY	GOV	US	USD	AAA	10,608,403.46	10,608,403.46	0.21%
US9128284V99	UST 2.875 08/15/28 US TREASURY	GOV	US	USD	AAA	785.71	785.71	0.00%
US9128285M81	UST 3.125 11/15/28 US TREASURY	GOV	US	USD	AAA	696.99	696.99	0.00%
US912828V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	AAA	980.33	980.33	0.00%
US912828X885	UST 2.375 05/15/27 US TREASURY	GOV	US	USD	AAA	143,785.55	143,785.55	0.00%
US912828YD60	UST 1.375 08/31/26 US TREASURY	GOV	US	USD	AAA	1,172.19	1,172.19	0.00%
US912828YX25	UST 1.750 12/31/26 US TREASURY	GOV	US	USD	AAA	1,008,448.00	1,008,448.00	0.02%
US912828Z948	UST 1.500 02/15/30 US TREASURY	GOV	US	USD	AAA	4,292.57	4,292.57	0.00%
US912828ZE35	UST 0.625 03/31/27 US TREASURY	GOV	US	USD	AAA	95.67	95.67	0.00%
US912828ZN34	UST 0.500 04/30/27 US TREASURY	GOV	US	USD	AAA	95.16	95.16	0.00%
US912828ZQ64	UST 0.625 05/15/30 US TREASURY	GOV	US	USD	AAA	77,536.93	77,536.93	0.00%
US91282CAD39	UST 0.375 07/31/27 US TREASURY	GOV	US	USD	AAA	22,103.12	22,103.12	0.00%
US91282CAE12	UST 0.625 08/15/30 US TREASURY	GOV	US	USD	AAA	34,314.71	34,314.71	0.00%
US91282CAE12	UST 0.625 08/15/30 US TREASURY	GOV	US	USD	AAA	604,849.45	604,849.45	0.01%
US91282CAL54	UST 0.375 09/30/27 US TREASURY	GOV	US	USD	AAA	605,136.02	605,136.02	0.01%
US91282CAV37	UST 0.875 11/15/30 US TREASURY	GOV	US	USD	AAA	608.02	608.02	0.00%
US91282CAZ41	UST 0.375 11/30/25 US TREASURY	GOV	US	USD	AAA	2,976,645.76	2,976,645.76	0.06%

Collateral data - as at 03/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CBB63	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	AAA	1,017,458.71	1,017,458.71	0.02%
US91282CBB63	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	AAA	230,747.98	230,747.98	0.00%
US91282CBJ99	UST 0.750 01/31/28 US TREASURY	GOV	US	USD	AAA	2,058.73	2,058.73	0.00%
US91282CBS98	UST 1.250 03/31/28 US TREASURY	GOV	US	USD	AAA	590,706.88	590,706.88	0.01%
US91282CCH25	UST 1.250 06/30/28 US TREASURY	GOV	US	USD	AAA	79,131.37	79,131.37	0.00%
US91282CCY57	UST 1.250 09/30/28 US TREASURY	GOV	US	USD	AAA	4,776.93	4,776.93	0.00%
US91282CCZ23	UST 0.875 09/30/26 US TREASURY	GOV	US	USD	AAA	45,656.29	45,656.29	0.00%
US91282CCZ23	UST 0.875 09/30/26 US TREASURY	GOV	US	USD	AAA	2,606,023.26	2,606,023.26	0.05%
US91282CDJ71	UST 1.375 11/15/31 US TREASURY	GOV	US	USD	AAA	185,750.36	185,750.36	0.00%
US91282CDP32	UST 1.375 12/31/28 US TREASURY	GOV	US	USD	AAA	167,883.14	167,883.14	0.00%
US91282CDW82	UST 1.750 01/31/29 US TREASURY	GOV	US	USD	AAA	5,842.28	5,842.28	0.00%
US91282CEE75	UST 2.375 03/31/29 US TREASURY	GOV	US	USD	AAA	22,470.85	22,470.85	0.00%
US91282CEF41	UST 2.500 03/31/27 US TREASURY	GOV	US	USD	AAA	4,767.91	4,767.91	0.00%
US91282CEM91	UST 2.875 04/30/29 US TREASURY	GOV	US	USD	AAA	5,315.48	5,315.48	0.00%
US91282CFM82	UST 4.125 09/30/27 US TREASURY	GOV	US	USD	AAA	16,044.99	16,044.99	0.00%
US91282CFV81	UST 4.125 11/15/32 US TREASURY	GOV	US	USD	AAA	176,010.24	176,010.24	0.00%
US91282CFZ95	UST 3.875 11/30/27 US TREASURY	GOV	US	USD	AAA	605,215.98	605,215.98	0.01%
US91282CGA36	UST 4.000 12/15/25 US TREASURY	GOV	US	USD	AAA	56,953.33	56,953.33	0.00%
US91282CGJ45	UST 3.500 01/31/30 US TREASURY	GOV	US	USD	AAA	85,822.08	85,822.08	0.00%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	AAA	3,899,086.34	3,899,086.34	0.08%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	AAA	817,553.56	817,553.56	0.02%
US91282CGR60	UST 4.625 03/15/26 US TREASURY	GOV	US	USD	AAA	2,053.24	2,053.24	0.00%
US91282CGS44	UST 3.625 03/31/30 US TREASURY	GOV	US	USD	AAA	2,791,156.84	2,791,156.84	0.05%
US91282CHC82	UST 3.375 05/15/33 US TREASURY	GOV	US	USD	AAA	1,605,258.01	1,605,258.01	0.03%
US91282CHJ36	UST 3.750 06/30/30 US TREASURY	GOV	US	USD	AAA	2,791,096.91	2,791,096.91	0.05%
US91282CHT18	UST 3.875 08/15/33 US TREASURY	GOV	US	USD	AAA	605,180.43	605,180.43	0.01%
US91282CHZ77	UST 4.625 09/30/30 US TREASURY	GOV	US	USD	AAA	318.42	318.42	0.00%
US91282CJC64	UST 4.625 10/15/26 US TREASURY	GOV	US	USD	AAA	54,880.40	54,880.40	0.00%
US91282CJQ50	UST 3.750 12/31/30 US TREASURY	GOV	US	USD	AAA	2,347,317.38	2,347,317.38	0.05%
US91282CJQ50	UST 3.750 12/31/30 US TREASURY	GOV	US	USD	AAA	2,790,775.25	2,790,775.25	0.05%
US91282CJR34	UST 3.750 12/31/28 US TREASURY	GOV	US	USD	AAA	14,845.52	14,845.52	0.00%
US91282CJW29	UST 4.000 01/31/29 US TREASURY	GOV	US	USD	AAA	329,535.38	329,535.38	0.01%
US91282CKD29	UST 4.250 02/28/29 US TREASURY	GOV	US	USD	AAA	1,193,087.73	1,193,087.73	0.02%
US91282CKQ32	UST 4.375 05/15/34 US TREASURY	GOV	US	USD	AAA	829.13	829.13	0.00%
US91282CKS97	UST 4.875 05/31/26 US TREASURY	GOV	US	USD	AAA	1,137,730.99	1,137,730.99	0.02%
US91282CKX82	UST 4.250 06/30/29 US TREASURY	GOV	US	USD	AAA	15,880,135.15	15,880,135.15	0.31%
US91282CLD10	UST 4.125 07/31/31 US TREASURY	GOV	US	USD	AAA	377,617.46	377,617.46	0.01%
US91282CLF67	UST 3.875 08/15/34 US TREASURY	GOV	US	USD	AAA	7,349,738.45	7,349,738.45	0.14%
US91282CLJ89	UST 3.750 08/31/31 US TREASURY	GOV	US	USD	AAA	2,663,353.83	2,663,353.83	0.05%

Collateral data - as at 03/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CLK52	UST 3.625 08/31/29 US TREASURY	GOV	US	USD	AAA	7,895.45	7,895.45	0.00%
US91282CLL36	UST 3.375 09/15/27 US TREASURY	GOV	US	USD	AAA	1,368,184.16	1,368,184.16	0.03%
US91282CLN91	UST 3.500 09/30/29 US TREASURY	GOV	US	USD	AAA	83,271.09	83,271.09	0.00%
US91282CLN91	UST 3.500 09/30/29 US TREASURY	GOV	US	USD	AAA	605,015.04	605,015.04	0.01%
US91282CLP40	UST 3.500 09/30/26 US TREASURY	GOV	US	USD	AAA	300,255.80	300,255.80	0.01%
US91282CLS88	UST 4.125 10/31/26 US TREASURY	GOV	US	USD	AAA	407.34	407.34	0.00%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	AAA	5,830,476.56	5,830,476.56	0.11%
US91282CLZ22	UST 4.125 11/30/31 US TREASURY	GOV	US	USD	AAA	88,079.80	88,079.80	0.00%
US91282CMC28	UST 4.500 12/31/31 US TREASURY	GOV	US	USD	AAA	104.21	104.21	0.00%
US91282CMC28	UST 4.500 12/31/31 US TREASURY	GOV	US	USD	AAA	348,572.64	348,572.64	0.01%
US91282CMD01	UST 4.375 12/31/29 US TREASURY	GOV	US	USD	AAA	348,648.60	348,648.60	0.01%
US91282CMF58	UST 4.250 01/15/28 US TREASURY	GOV	US	USD	AAA	32,864.39	32,864.39	0.00%
US91282CMG32	UST 4.250 01/31/30 US TREASURY	GOV	US	USD	AAA	2,800,082.59	2,800,082.59	0.05%
US91282CMG32	UST 4.250 01/31/30 US TREASURY	GOV	US	USD	AAA	348,639.21	348,639.21	0.01%
US91282CMH15	UST 4.125 01/31/27 US TREASURY	GOV	US	USD	AAA	100.97	100.97	0.00%
US91282CMK44	UST 4.375 01/31/32 US TREASURY	GOV	US	USD	AAA	348,596.56	348,596.56	0.01%
US91282CMM00	UST 4.625 02/15/35 US TREASURY	GOV	US	USD	AAA	6,721.60	6,721.60	0.00%
US91282CMU26	UST 4.000 03/31/30 US TREASURY	GOV	US	USD	AAA	529,154.29	529,154.29	0.01%
US91282CMW81	UST 3.750 04/15/28 US TREASURY	GOV	US	USD	AAA	2,791,082.67	2,791,082.67	0.05%
US91282CMZ13	UST 3.875 04/30/30 US TREASURY	GOV	US	USD	AAA	5,408.84	5,408.84	0.00%
US91282CNC19	UST 4.250 05/15/35 US TREASURY	GOV	US	USD	AAA	22,905.10	22,905.10	0.00%
US91282CND91	UST 3.750 05/15/28 US TREASURY	GOV	US	USD	AAA	210,636.60	210,636.60	0.00%
US91282CNE74	UST 3.875 05/31/27 US TREASURY	GOV	US	USD	AAA	101.29	101.29	0.00%
US91282CNJ61	UST 4.000 06/30/32 US TREASURY	GOV	US	USD	AAA	147,576.21	147,576.21	0.00%
US91282CNU17	UST 3.625 08/15/28 US TREASURY	GOV	US	USD	AAA	56,403.54	56,403.54	0.00%
US9139031002	UNIVERSAL HEALTH ODSH UNIVERSAL HEALTH	COM	US	USD	AAA	2,726,229.10	2,726,229.10	0.05%
US91529Y1064	UNUM GROUP ODSH UNUM GROUP	COM	US	USD	AAA	9,706,119.02	9,706,119.02	0.19%
US92343E1029	VERISIGN ODSH VERISIGN	COM	US	USD	AAA	6,099,441.49	6,099,441.49	0.12%
US9234511080	VERITEX HOLDINGS ODSH VERITEX HOLDINGS	COM	US	USD	AAA	1,226,472.43	1,226,472.43	0.02%
US92345Y1064	VERISK ANALYTICS ODSH VERISK ANALYTICS	COM	US	USD	AAA	1,349,584.01	1,349,584.01	0.03%
US9290891004	VOYA FINANCIAL ODSH VOYA FINANCIAL	COM	US	USD	AAA	10,897,883.65	10,897,883.65	0.21%
US9311421039	WALMART ODSH WALMART	COM	US	USD	AAA	20,087,430.80	20,087,430.80	0.39%
US98138H1014	WORKDAY ODSH WORKDAY	COM	US	USD	AAA	33,333,250.70	33,333,250.70	0.65%
US9897011071	ZIONS BANCORP ODSH ZIONS BANCORP	COM	US	USD	AAA	40,178,286.68	40,178,286.68	0.79%
US98980G1022	ZSCALER ODSH ZSCALER	COM	US	USD	AAA	3,458,832.34	3,458,832.34	0.07%
XS2717986876	DKGV 5.000 11/14/25 MTN DENMARK	GOV	DK	USD	AAA	415,076.67	415,076.67	0.01%
XS3092597932	IDA 4.000 06/11/30 MTN INTERNATIONAL DE	BND	US	USD	AAA	11,747,406.10	11,747,406.10	0.23%
	EVERTEC ODSH ***ID CHANGE	EXT	US	USD	AAA	8,970,024.35	8,970,024.35	0.18%
	Unknown Company Description	UNK		USD		617,040.80	617,040.80	0.01%

Collateral data - as at 03/09/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
						Total:	5,118,080,736.32	100.00%



Counterparts		
Number of counterparties with exposure exceeding 3% of the Fund's NAV		
No.	Major Name	Market Value
1	BARCLAYS BANK PLC (PARENT)	768,112,102.59
2	BNP PARIBAS FINANCIAL MARKETS (P	697,194,902.54

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	BARCLAYS BANK PLC (PARENT)	771,816,341.29
2	BNP PARIBAS FINANCIAL MARKETS (PARENT)	618,777,234.52
3	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK (PARENT)	447,801,534.93
4	ROYAL BANK OF CANADA LONDON BRANCH (PARENT)	446,580,379.34
5	NOMURA INTERNATIONAL PLC (PARENT)	288,532,852.82