



Securities Lending Report

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

Report as at 01/07/2025

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)	13,444,471,724
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 01/07/2025	
Currently on loan in USD (base currency)	3,853,399,928.03
Current percentage on loan (in % of the fund AuM)	28.66%
Collateral value (cash and securities) in USD (base currency)	4,718,774,254.06
Collateral value (cash and securities) in % of loan	122%

Securities lending statistics	
12-month average on loan in USD (base currency)	3,258,187,349.21
12-month average on loan as a % of the fund AuM	25.46%
12-month maximum on loan in USD	3,865,570,971.68
12-month maximum on loan as a % of the fund AuM	30.05%
Gross Return for the fund over the last 12 months in (base currency fund)	6,386,036.98
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0499%

Collateral data - as at 01/07/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AT0000A04967	ATGV 4.150 03/15/37 AUSTRIA	GOV	AT	EUR	AA1	712,273.88	836,101.17	0.02%
AT0000A1VGK0	ATGV 0.500 04/20/27 AUSTRIA	GOV	AT	EUR	AA1	97,414.24	114,349.50	0.00%
AT0000A2NW83	ATGV 02/20/31 AUSTRIA	GOV	AT	EUR	AA1	924,863.15	1,085,648.63	0.02%
AT0000A39UW5	ATGV 2.900 02/20/34 AUSTRIA	GOV	AT	EUR	AA1	1,127,974.47	1,324,070.43	0.03%
AT0000A3D3Q8	ATGV 3.200 07/15/39 AUSTRIA	GOV	AT	EUR	AA1	919,565.80	1,079,430.35	0.02%
AU000000ANZ3	ANZ GROUP ODSH ANZ GROUP	COM	AU	AUD	AAA	6,063,066.93	3,973,374.03	0.08%
AU000000ASX7	ASX ODSH ASX	COM	AU	AUD	AAA	3,703,825.07	2,427,267.01	0.05%
AU000000CBA7	CBA ODSH CBA	COM	AU	AUD	AAA	6,062,934.05	3,973,286.95	0.08%
AU000000CSL8	CSL ODSH CSL	COM	AU	AUD	AAA	6,062,969.74	3,973,310.34	0.08%
AU000000FMG4	FORTESCUE ODSH FORTESCUE	COM	AU	AUD	AAA	6,063,072.83	3,973,377.90	0.08%

Collateral data - as at 01/07/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AU000000IAG3	IAG AU ODSH IAG AU	COM	AU	AUD	AAA	499,557.24	327,380.15	0.01%
AU000000TLS2	TELSTRA GROUP ODSH TELSTRA GROUP	COM	AU	AUD	AAA	576,550.47	377,836.94	0.01%
AU000XCLWAI8	AUGV 4.250 04/21/26 AUSTRALIA	GOV	AU	AUD	AAA	280,215.53	183,636.62	0.00%
AU000XCLWAM0	AUGV 2.750 06/21/35 AUSTRALIA	GOV	AU	AUD	AAA	5,848,130.85	3,832,517.69	0.08%
AU000XCLWAP3	AUGV 3.250 06/21/39 AUSTRALIA	GOV	AU	AUD	AAA	5,845,675.23	3,830,908.42	0.08%
AU000XCLWAQ1	AUGV 2.750 11/21/27 AUSTRALIA	GOV	AU	AUD	AAA	883,037.26	578,690.19	0.01%
AU3TB0000150	AUGV 3.250 04/21/29 AUSTRALIA	GOV	AU	AUD	AAA	131,943.62	86,468.02	0.00%
AU3TB0000192	AUGV 3.750 04/21/37 AUSTRALIA	GOV	AU	AUD	AAA	2,331,303.28	1,527,797.73	0.03%
BE0000326356	BEGV 4.000 03/28/32 BELGIUM	GOV	BE	EUR	AA3	770.25	904.16	0.00%
BE0000340498	BEGV 2.150 06/22/66 BELGIUM	GOV	BE	EUR	AA3	0.63	0.74	0.00%
BE0000350596	BEGV 0.400 06/22/40 BELGIUM	GOV	BE	EUR	AA3	14,256.43	16,734.88	0.00%
BE0000354630	BEGV 0.350 06/22/32 BELGIUM	GOV	BE	EUR	AA3	1.69	1.99	0.00%
BE0000359688	BEGV 3.450 06/22/43 BELGIUM	GOV	BE	EUR	AA3	54,987.54	64,547.01	0.00%
BE0000363722	BEGV 3.100 06/22/35 BELGIUM	GOV	BE	EUR	AA3	13,870.14	16,281.43	0.00%
BE0000364738	BEGV 3.450 06/22/42 BELGIUM	GOV	BE	EUR	AA3	443.81	520.97	0.00%
BE0000365743	BEGV 2.600 10/22/30 BELGIUM	GOV	BE	EUR	AA3	27,067.23	31,772.81	0.00%
BMG0585R1060	ASSURED GUARANTY ODSH ASSURED GUARANTY	COM	US	USD	AAA	17,770,061.72	17,770,061.72	0.38%
BMG0750C1082	AXALTA ODSH AXALTA	COM	US	USD	AAA	1,088,504.99	1,088,504.99	0.02%
CA00791P1071	ADVNTAGE ENERGY ODSH ADVNTAGE ENERGY	COM	CA	CAD	AAA	11,414,471.24	8,365,280.99	0.18%
CA0084741085	AGNICO EAGLE MNE ODSH AGNICO EAGLE MNE	COM	CA	CAD	AAA	286,799.99	210,186.04	0.00%
CA0089118776	AIR CANADA ODSH AIR CANADA	COM	CA	CAD	AAA	11,414,461.80	8,365,274.07	0.18%
CA0213611001	ALTAGA ODSH ALTAGA	COM	CA	CAD	AAA	11,414,445.60	8,365,262.20	0.18%
CA04045U1021	ARITZI ODSH ARITZI	COM	CA	CAD	AAA	11,414,425.60	8,365,247.54	0.18%
CA04764T1049	ATKINSREALIS GRP ODSH ATKINSREALIS GRP	COM	CA	CAD	AAA	11,414,400.09	8,365,228.85	0.18%
CA0636711016	BMO ODSH BMO	COM	CA	CAD	AAA	5,593,099.77	4,098,994.18	0.09%
CA0641491075	BANK NOVA ODSH BANK NOVA	COM	CA	CAD	AAA	5,873,584.58	4,304,552.04	0.09%
CA0977518616	BOMBARDIER ODSH BOMBARDIER	COM	CA	CAD	AAA	5,815,851.43	4,262,241.36	0.09%
CA11271J1075	BROOKFIELD CO ODSH BROOKFIELD CO	COM	CA	CAD	AAA	9,938,412.06	7,283,527.00	0.15%
CA135087B949	CAGV 1.250 12/01/47 CANADA	GOV	CA	CAD	AAA	4,468,499.39	3,274,812.49	0.07%
CA135087D358	CAGV 2.750 12/01/48 CANADA	GOV	CA	CAD	AAA	870.64	638.06	0.00%
CA135087E679	CAGV 1.500 06/01/26 CANADA	GOV	CA	CAD	AAA	7,915.75	5,801.18	0.00%
CA135087F825	CAGV 1.000 06/01/27 CANADA	GOV	CA	CAD	AAA	132,644.54	97,210.71	0.00%
CA135087G997	CAGV 0.500 12/01/50 CANADA	GOV	CA	CAD	AAA	1,136,869.85	833,173.57	0.02%
CA135087J397	CAGV 2.250 06/01/29 CANADA	GOV	CA	CAD	AAA	6,523.53	4,780.88	0.00%
CA135087K379	CAGV 1.250 06/01/30 CANADA	GOV	CA	CAD	AAA	6,465.85	4,738.60	0.00%
CA135087M276	CAGV 1.500 06/01/31 CANADA	GOV	CA	CAD	AAA	4,468,606.89	3,274,891.28	0.07%
CA135087P329	CAGV 2.500 12/01/32 CANADA	GOV	CA	CAD	AAA	4,468,292.51	3,274,660.88	0.07%
CA135087S398	CAGV 3.250 11/01/26 CANADA	GOV	CA	CAD	AAA	5,234,715.72	3,836,346.60	0.08%
CA135087WL43	CAGV 5.750 06/01/29 CANADA	GOV	CA	CAD	AAA	1,060,435.90	777,157.70	0.02%

Collateral data - as at 01/07/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA135087XG49	CAGV 5.750 06/01/33 CANADA	GOV	CA	CAD	AAA	1,776,854.28	1,302,196.57	0.03%
CA135087XW98	CAGV 5.000 06/01/37 CANADA	GOV	CA	CAD	AAA	1,579,940.10	1,157,884.81	0.02%
CA135087YK42	CAGV 2.000 12/01/41 CANADA	GOV	CA	CAD	AAA	6,223,198.85	4,560,772.55	0.10%
CA135087ZH04	CAGV 1.500 12/01/44 CANADA	GOV	CA	CAD	AAA	4,468,101.81	3,274,521.12	0.07%
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	5,593,172.79	4,099,047.69	0.09%
CA1363751027	CA NATL RLWY ODSH CA NATL RLWY	COM	CA	CAD	AAA	5,593,036.72	4,098,947.97	0.09%
CA1363851017	CANADIAN NATURAL ODSH CANADIAN NATURAL	COM	CA	CAD	AAA	5,593,250.69	4,099,104.78	0.09%
CA1366812024	CDN TIRE ODSH CDN TIRE	COM	CA	CAD	AAA	5,593,146.87	4,099,028.70	0.09%
CA15101Q2071	CELESTICA ODSH CELESTICA	COM	CA	CAD	AAA	11,414,361.24	8,365,200.37	0.18%
CA29269R1055	ENERFLEX ODSH ENERFLEX	COM	CA	CAD	AAA	11,414,479.00	8,365,286.68	0.18%
CA39138C1068	GREAT WEST LIFE ODSH GREAT WEST LIFE	COM	CA	CAD	AAA	11,694,855.27	8,570,764.99	0.18%
CA4932711001	KEYERA ODSH KEYERA	COM	CA	CAD	AAA	11,414,443.96	8,365,261.00	0.18%
CA49448Q1090	KINAXIS ODSH KINAXIS	COM	CA	CAD	AAA	6,191,036.38	4,537,201.76	0.10%
CA4991131083	K92 MING ODSH K92 MING	COM	CA	CAD	AAA	3,982,233.59	2,918,444.69	0.06%
CA53626N1024	LIONSGATE ODSH LIONSGATE	COM	US	USD	AAA	1,439,943.20	1,439,943.20	0.03%
CA5503711080	LUNDIN GOLD ODSH LUNDIN GOLD	COM	CA	CAD	AAA	7,908,999.98	5,796,239.34	0.12%
CA5527041084	MEG ENERGY ODSH MEG ENERGY	COM	CA	CAD	AAA	11,414,471.24	8,365,280.99	0.18%
CA55293N1096	MDA SPACE ODSH MDA SPACE	COM	CA	CAD	AAA	11,414,471.65	8,365,281.29	0.18%
CA68272K1030	ONEX CORP ODSH ONEX CORP	COM	CA	CAD	AAA	11,414,470.40	8,365,280.38	0.18%
CA683234ZP62	ONTAR 4.600 06/02/39 MTN ONTARIO	BND	CA	CAD	AAA	17,711,964.62	12,980,501.49	0.28%
CA68333ZBE66	ONTAR 4.000 03/08/29 ONTARIO	BND	CA	CAD	AAA	19,587,092.34	14,354,719.36	0.30%
CA68333ZBM82	ONTAR 2.950 09/08/30 ONTARIO	BND	CA	CAD	AAA	1,023,549.01	750,124.55	0.02%
CA70137W1086	PARKLAND ODSH PARKLAND	COM	CA	CAD	AAA	11,414,477.50	8,365,285.58	0.18%
CA71584R1055	PET VALU HLDG ODSH PET VALU HLDG	COM	CA	CAD	AAA	551,964.31	404,516.03	0.01%
CA7481932084	QUEBECOR ODSH QUEBECOR	COM	CA	CAD	AAA	4,559,873.03	3,341,777.15	0.07%
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	5,593,092.76	4,098,989.04	0.09%
CA87262K1057	TMX GRP ODSH TMX GRP	COM	CA	CAD	AAA	11,281,258.54	8,267,653.90	0.18%
CA8910546032	TOREX GOLD ODSH TOREX GOLD	COM	CA	CAD	AAA	11,414,474.14	8,365,283.12	0.18%
CA8911605092	TD ODSH TD	COM	CA	CAD	AAA	280,447.99	205,530.88	0.00%
CA8911605092	TD ODSH TD	COM	CA	CAD	AAA	549.01	402.35	0.00%
CA89346D1078	TRANSALTA ODSH TRANSALTA	COM	CA	CAD	AAA	11,414,467.86	8,365,278.51	0.18%
CA89679A2092	TRISURA GROUP ODSH TRISURA GROUP	COM	CA	CAD	AAA	5,367,134.51	3,933,391.86	0.08%
CH0025751329	LOGITECH INTL ODSH LOGITECH INTL	COM	CH	CHF		7,140,928.08	8,971,003.66	0.19%
CH0048265513	TRANSOCEA ODSH TRANSOCEA	COM	US	USD	AAA	2,302,884.89	2,302,884.89	0.05%
CH1300646267	BUNGE GLOBAL ODSH BUNGE GLOBAL	COM	US	USD	AAA	21,672.30	21,672.30	0.00%
CH1430134226	AMRIZE ODSH AMRIZE	COM	CH	CHF		12,151.05	15,265.12	0.00%
CNE1000001Z5	BANK OF CHINA ODSH BANK OF CHINA	COM	CN	HKD		478,631.25	60,972.12	0.00%
CNE1000002Q2	SINOPEC CORP. ODSH SINOPEC CORP.	COM	CN	HKD		116,797,737.42	14,878,689.21	0.32%
CNE1000003W8	PETROCHINA ODSH PETROCHINA	COM	CN	HKD		279,972,011.20	35,665,216.07	0.76%

Collateral data - as at 01/07/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
DE0001030567	DEGV 0.100 04/15/26 GERMANY	GOV	DE	EUR	AAA	5,778.06	6,782.56	0.00%
DE0001030575	DEGV 0.100 04/15/46 GERMANY	GOV	DE	EUR	AAA	1,183,210.30	1,388,908.88	0.03%
DE0001030740	DEGV 1.300 10/15/27 GERMANY	GOV	DE	EUR	AAA	774.13	908.71	0.00%
DE0001102341	DEGV 2.500 08/15/46 GERMANY	GOV	DE	EUR	AAA	711,190.25	834,829.16	0.02%
DE0001102382	DEGV 1.000 08/15/25 GERMANY	GOV	DE	EUR	AAA	4,572,195.97	5,367,062.49	0.11%
DE0001102416	DEGV 0.250 02/15/27 GERMANY	GOV	DE	EUR	AAA	975,179.42	1,144,712.28	0.02%
DE0001102424	DEGV 0.500 08/15/27 GERMANY	GOV	DE	EUR	AAA	975,702.66	1,145,326.48	0.02%
DE0001102457	DEGV 0.250 08/15/28 GERMANY	GOV	DE	EUR	AAA	9,917.65	11,641.81	0.00%
DE0001102465	DEGV 0.250 02/15/29 GERMANY	GOV	DE	EUR	AAA	329,166.94	386,391.92	0.01%
DE0001102481	DEGV 08/15/50 GERMANY	GOV	DE	EUR	AAA	303,010.33	355,688.03	0.01%
DE0001102622	DEGV 2.100 11/15/29 GERMANY	GOV	DE	EUR	AAA	140,506.68	164,933.46	0.00%
DE0001135226	DEGV 4.750 07/04/34 GERMANY	GOV	DE	EUR	AAA	2,779,584.96	3,262,809.87	0.07%
DE0001135432	DEGV 3.250 07/04/42 GERMANY	GOV	DE	EUR	AAA	1,271,933.67	1,493,056.62	0.03%
DE0001135481	DEGV 2.500 07/04/44 GERMANY	GOV	DE	EUR	AAA	72,468.43	85,066.92	0.00%
DE0001141869	DEGV 1.300 10/15/27 GERMANY	GOV	DE	EUR	AAA	303,010.33	355,688.03	0.01%
DE0005557508	DEUTSCHE TELEKOM ODSH DEUTSCHE TELEKOM	COM	DE	EUR	AAA	10,042,947.99	11,788,893.08	0.25%
DE0007164600	SAP SE ODSH SAP SE	COM	DE	EUR	AAA	11,226,499.89	13,178,202.95	0.28%
DE0007236101	SIEMENS ODSH SIEMENS	COM	DE	EUR	AAA	10,063,289.25	11,812,770.62	0.25%
DE0008430026	MUNICH RE GROUP ODSH MUNICH RE GROUP	COM	DE	EUR	AAA	10,062,765.60	11,812,155.93	0.25%
DE000BU22098	DEGV 1.700 06/10/27 GERMANY	GOV	DE	EUR	AAA	1,163,573.94	1,365,858.79	0.03%
DE000BU25034	DEGV 2.500 10/11/29 GERMANY	GOV	DE	EUR	AAA	1,838,654.80	2,158,301.02	0.05%
DE000BU25042	DEGV 2.400 04/18/30 GERMANY	GOV	DE	EUR	AAA	557,935.54	654,931.44	0.01%
DE000BU2D004	DEGV 2.500 08/15/54 GERMANY	GOV	DE	EUR	AAA	1,838,654.47	2,158,300.63	0.05%
DE000BU2Z049	DEGV 2.500 02/15/35 GERMANY	GOV	DE	EUR	AAA	457,000.11	536,448.60	0.01%
DE000ENER6Y0	SIEMENS ENERG ODSH SIEMENS ENERG	COM	DE	EUR	AAA	10,063,225.87	11,812,696.22	0.25%
DE000NRW0LQ9	NORDR 2.150 03/21/19 NRW	BND	DE	EUR	AAA	10,084.42	11,837.58	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	4,763,356.24	5,591,455.56	0.12%
DE000NWB2P42	NRW BANK 0.75% GTD SNR 26/05/36 NRW BANK 0.75% GTD SNR 26/05/36	MIS	DE	EUR	AAA	4,719,944.34	5,540,496.59	0.12%
DE000NWB2Q17	NRW BANK 0.71% GTD 22/10/2036 NRW BANK 0.71% GTD 22/10/2036	MIS	DE	EUR	AAA	4,739,493.88	5,563,444.79	0.12%
DE000SHL1006	SIEMENS HEALTH ODSH SIEMENS HEALTH	COM	DE	EUR	AAA	8,186,890.24	9,610,163.65	0.20%
DK0009922320	DKGV 4.500 11/15/39 DENMARK	GOV	DK	DKK	AAA	29,335,649.56	4,615,555.92	0.10%
DK0009923138	DKGV 1.750 11/15/25 DENMARK	GOV	DK	DKK	AAA	26,087,263.83	4,104,467.66	0.09%
DK0009923567	DKGV 0.500 11/15/27 DENMARK	GOV	DK	DKK	AAA	12,908,016.66	2,030,896.66	0.04%
DK0009923807	DKGV 0.500 11/15/29 DENMARK	GOV	DK	DKK	AAA	28,249,753.09	4,444,705.23	0.09%
DK0009924961	DKGV 2.250 11/15/35 DENMARK	GOV	DK	DKK	AAA	28,482,430.46	4,481,313.77	0.09%
FI4000148630	FIGV 0.750 04/15/31 FINLAND	GOV	FI	EUR	AA1	5,434.80	6,379.62	0.00%
FI4000369467	FIGV 0.500 09/15/29 FINLAND	GOV	FI	EUR	AA1	3,267,763.44	3,835,857.15	0.08%
FI4000557525	FIGV 2.875 04/15/29 FINLAND	GOV	FI	EUR	AA1	10,534,131.31	12,365,467.57	0.26%
FI4000566294	FIGV 2.950 04/15/55 FINLAND	GOV	FI	EUR	AA1	223,312.74	262,135.18	0.01%

Collateral data - as at 01/07/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
FI4000571104	FIGV 3.000 09/15/34 FINLAND	GOV	FI	EUR	AA1	2,054.67	2,411.87	0.00%
FI4000577952	FIGV 2.500 04/15/30 FINLAND	GOV	FI	EUR	AA1	3,266,927.82	3,834,876.25	0.08%
FR0000121329	THALES ODSH THALES	COM	FR	EUR	AA2	13,716,155.67	16,100,680.07	0.34%
FR0000125486	VINCI ODSH VINCI	COM	FR	EUR	AA2	8,002,449.17	9,393,657.89	0.20%
FR0000130809	SOCIETE GENERALE ODSH SOCIETE GENERALE	COM	FR	EUR	AA2	90,328,828.59	106,032,302.77	2.25%
FR0000131906	RENAULT ODSH RENAULT	COM	FR	EUR	AA2	9,970,814.50	11,704,219.33	0.25%
FR0000187635	FRGV 5.750 10/25/32 FRANCE	GOV	FR	EUR	AA2	59,759.50	70,148.56	0.00%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	AA2	22,545,100.26	26,464,517.85	0.56%
FR0010916924	FRGV 3.500 04/25/26 FRANCE	GOV	FR	EUR	AA2	47,406.60	55,648.13	0.00%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	AA2	369,844.43	434,141.09	0.01%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	AA2	1,509,507.00	1,771,931.57	0.04%
FR0013154044	FRGV 1.250 05/25/36 FRANCE	GOV	FR	EUR	AA2	627.71	736.84	0.00%
FR0013234333	FRGV 1.750 06/25/39 FRANCE	GOV	FR	EUR	AA2	3,473.98	4,077.93	0.00%
FR0013250560	FRGV 1.000 05/25/27 FRANCE	GOV	FR	EUR	AA2	783,644.05	919,878.90	0.02%
FR0013341682	FRGV 0.750 11/25/28 FRANCE	GOV	FR	EUR	AA2	303,010.19	355,687.87	0.01%
FR0013404969	FRGV 1.500 05/25/50 FRANCE	GOV	FR	EUR	AA2	303,010.10	355,687.76	0.01%
FR0013516549	FRGV 11/25/30 FRANCE	GOV	FR	EUR	AA2	0.85	1.00	0.00%
FR0013519253	FRGV 0.100 03/01/26 FRANCE	GOV	FR	EUR	AA2	4.83	5.67	0.00%
FR0013524014	FRGV 0.100 03/01/36 FRANCE	GOV	FR	EUR	AA2	2,510,854.44	2,947,361.13	0.06%
FR0014004J31	FRGV 0.750 05/25/53 FRANCE	GOV	FR	EUR	AA2	1,143,084.38	1,341,807.16	0.03%
FR001400FYQ4	FRGV 2.500 09/24/26 FRANCE	GOV	FR	EUR	AA2	76,026.48	89,243.52	0.00%
FR001400HI98	FRGV 2.750 02/25/29 FRANCE	GOV	FR	EUR	AA2	303,009.96	355,687.59	0.01%
FR001400PM68	FRGV 2.750 02/25/30 FRANCE	GOV	FR	EUR	AA2	1,182,866.31	1,388,505.10	0.03%
FR001400WYO4	FRGV 3.600 05/25/42 FRANCE	GOV	FR	EUR	AA2	1,013,732.73	1,189,968.01	0.03%
FR001400XLW2	FRGV 2.400 09/24/28 FRANCE	GOV	FR	EUR	AA2	52.09	61.15	0.00%
GB0000456144	ORD GBP0.05 ANTOFAGASTA HLDGS	CST	GB	GBP	AA3	454,401.64	622,689.29	0.01%
GB0004544929	ORD GBP0.10 IMPERIAL TOBACCO	CST	GB	GBP	AA3	14,291,670.12	19,584,590.15	0.42%
GB0009895292	ORD USD0.25 ASTRAZENECA	CST	GB	GBP	AA3	21,206,257.60	29,059,995.10	0.62%
GB0032089863	ORD GBP0.50 NEXT PLC	CST	GB	GBP	AA3	3,840,723.79	5,263,135.85	0.11%
GB00B0CNHZ09	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	AA3	6,366,639.95	8,724,525.06	0.18%
GB00B128DH60	UKTI 1 1/4 11/22/27 UK TREASURY	GIL	GB	GBP	AA3	135.07	185.09	0.00%
GB00B19NLV48	ORD USD0.10 EXPERIAN GROUP LIMITED	CST	GB	GBP	AA3	31,143,813.68	42,677,925.08	0.90%
GB00B1WY2338	ORD GBP0.375 BKDRYJ4	CST	GB	GBP	AA3	1,646,687.81	2,256,538.64	0.05%
GB00B24CGK77	ORD GBP0.10 RECKITT BENCKISER PLC	CST	GB	GBP	AA3	10,728,604.71	14,701,943.46	0.31%
GB00B24FFM16	UKTI 0 3/4 11/22/47 UK TREASURY	GIL	GB	GBP	AA3	33,669.80	46,139.41	0.00%
GB00B2QPKJ12	ORD USD0.50 FRESNILLO PLC	CST	GB	GBP	AA3	215,405.86	295,181.42	0.01%
GB00B3LZBF68	UKTI 0 5/8 03/22/40 UK TREASURY	GIL	GB	GBP	AA3	43.61	59.76	0.00%
GB00B46CGH68	UKTI 0 3/4 03/22/34 UK TREASURY	GIL	GB	GBP	AA3	12,367,005.19	16,947,125.56	0.36%
GB00B4PTCY75	UKTI 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	AA3	6,228,809.61	8,535,649.25	0.18%

Collateral data - as at 01/07/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00B7RN0G65	UKTI 0 1/8 03/22/44 UK TREASURY	GIL	GB	GBP	AA3	1,056,806.53	1,448,194.83	0.03%
GB00BD0XH204	UKT 1T 07/22/57 UK TREASURY	GIL	GB	GBP	AA3	289,488.06	396,699.96	0.01%
GB00BD6K4575	COMPASS GROUP ODSH COMPASS GROUP	CST	GB	GBP	AA3	32,459,996.56	44,481,556.29	0.94%
GB00BDX8CX86	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	AA3	7,021,783.37	9,622,300.84	0.20%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	AA3	12,607,559.45	17,276,769.09	0.37%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	AA3	6,962,167.94	9,540,606.84	0.20%
GB00BJLR0J16	UKT 158 10/22/54 UK Treasury	GIL	GB	GBP	AA3	462,671.99	634,022.56	0.01%
GB00BJQWYH73	UKT 1 1/4 10/22/41 UNITED KINGDOM	GIL	GB	GBP	AA3	115,668.01	158,505.66	0.00%
GB00BLH38158	UKT 1 1/4 07/31/51 UK Treasury	GIL	GB	GBP	AA3	96.10	131.69	0.00%
GB00BLPK7227	UKT 0 1/2 01/31/29 UK Treasury	GIL	GB	GBP	AA3	2,502,015.76	3,428,637.30	0.07%
GB00BLPK7334	UKT 1 1/8 01/31/39 UK Treasury	GIL	GB	GBP	AA3	91,150.71	124,908.38	0.00%
GB00BLPK7334	UKT 1 1/8 01/31/39 UK Treasury	GIL	GB	GBP	AA3	1.29	1.77	0.00%
GB00BM8Q5M07	JD SPORTS FASHION ORD GBP0.0005 JD SPORTS FASHION ORD GBP0.0005	CST	GB	GBP	AA3	30.17	41.34	0.00%
GB00BM8Z2S21	UKT 0 7/8 07/31/33 UK Treasury	GIL	GB	GBP	AA3	3,146.25	4,311.46	0.00%
GB00BM8Z2S21	UKT 0 7/8 07/31/33 UK Treasury	GIL	GB	GBP	AA3	2,816,099.48	3,859,041.92	0.08%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	AA3	14,826,130.31	20,316,987.67	0.43%
GB00BMF9LG83	UKT 4 1/2 06/07/28 UK Treasury	GIL	GB	GBP	AA3	10,475,639.04	14,355,291.96	0.30%
GB00BMF9LJ15	UKTI 0 3/4 11/22/33 UK Treasury	GIL	GB	GBP	AA3	40,481.66	55,474.04	0.00%
GB00BMY62Z61	UKTI 13/4 09/22/38 Cor UK Treasury	GIL	GB	GBP	AA3	6,197,245.17	8,492,394.92	0.18%
GB00BN7SWP63	GSK ODSH GSK	CST	GB	GBP	AA3	27.80	38.10	0.00%
GB00BP9DLZ64	UKTI 0 1/8 03/22/58 UK TREASURY	GIL	GB	GBP	AA3	2,869,087.36	3,931,653.86	0.08%
GB00BPJJKN53	UKT 45/8 01/31/34 UK Treasury	GIL	GB	GBP	AA3	7,217,279.20	9,890,198.55	0.21%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	AA3	705,321.97	966,537.96	0.02%
GB00BPSNB460	UKT 3 3/4 03/07/27 UK treasury	GIL	GB	GBP	AA3	2,803.87	3,842.28	0.00%
GB00BPSNBB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	AA3	0.88	1.21	0.00%
GB00BPSNBG80	UKTI 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	AA3	159,130.81	218,064.91	0.00%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	AA3	15,369,180.06	21,061,155.90	0.45%
GB00BSQNRC93	UKT 43/8 03/07/28 UK Treasury	GIL	GB	GBP	AA3	10,475,639.66	14,355,292.81	0.30%
GB00BSQNRD01	UKT 4 3/8 03/07/30 Corp UK TREASURY	GIL	GB	GBP	AA3	6,378,749.12	8,741,118.86	0.19%
GB00BT7J0027	UKT 4 1/2 03/07/35 Corp UK TREASURY	GIL	GB	GBP	AA3	2,502,023.99	3,428,648.57	0.07%
GB00BT7J0027	UKT 4 1/2 03/07/35 Corp UK TREASURY	GIL	GB	GBP	AA3	10,475,639.87	14,355,293.10	0.30%
GB00BT7J0241	UKT 5 3/8 01/31/56 UK Treasury	GIL	GB	GBP	AA3	712,161.27	975,910.20	0.02%
GB00BYMWG366	UKTI 0 1/8 03/22/46 UK TREASURY	GIL	GB	GBP	AA3	1,569,923.21	2,151,344.27	0.05%
GB00BYMZ75	UKT 2 1/2 07/22/65 UK TREASURY	GIL	GB	GBP	AA3	6,221,249.60	8,525,289.39	0.18%
GB00BZ13DV40	UKTI 0125 08/10/48 UK TREASURY	GIL	GB	GBP	AA3	90,031.27	123,374.35	0.00%
GB00BZ1NTB69	UKTI 0 1/8 08/10/28 UK TREASURY	GIL	GB	GBP	AA3	22.83	31.29	0.00%
GG00BMG42V42	SGHC ODSH SGHC	COM	US	USD	AAA	120,472.37	120,472.37	0.00%
HK0003000038	HK & CHINA GAS ODSH HK & CHINA GAS	COM	HK	HKD		19,420,729.94	2,473,977.76	0.05%
HK0012000102	HENDERSON LAND ODSH HENDERSON LAND	COM	HK	HKD		8,976,149.96	1,143,458.33	0.02%

Collateral data - as at 01/07/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
IE0003LFZ4U7	DOLE ODSH DOLE	COM	US	USD	AAA	19,094.51	19,094.51	0.00%
IE000S9YS762	LINDE ODSH LINDE	COM	US	USD	AAA	2,237,050.24	2,237,050.24	0.05%
IE00BFY8C754	STERIS ODSH STERIS	COM	US	USD	AAA	2,066,955.61	2,066,955.61	0.04%
IE00BTN1Y115	MEDTRONIC ODSH MEDTRONIC	COM	US	USD	AAA	2,237,043.70	2,237,043.70	0.05%
IE00BY7QL619	JOHNSON CNTRLS ODSH JOHNSON CNTRLS	COM	US	USD	AAA	558,392.90	558,392.90	0.01%
IE00BY7QL619	JOHNSON CNTRLS ODSH JOHNSON CNTRLS	COM	US	USD	AAA	73,426.85	73,426.85	0.00%
IT0000062072	GENERALI ODSH GENERALI	COM	IT	EUR		220,563.21	258,907.65	0.01%
IT0000072170	FINECOBANK ODSH FINECOBANK	COM	IT	EUR		94.17	110.55	0.00%
IT0001250932	HERA ODSH HERA	COM	IT	EUR		219,493.92	257,652.47	0.01%
IT0003497168	TELECOM IT ODSH TELECOM IT	COM	IT	EUR		64,758.67	76,016.82	0.00%
IT0003856405	LEONARDO ODSH LEONARDO	COM	IT	EUR		30,383,301.99	35,665,374.23	0.76%
IT0004776628	BANCA MEDIOLANUM ODSH BANCA MEDIOLANUM	COM	IT	EUR		438.59	514.84	0.00%
IT0005211237	ITALGAS ODSH ITALGAS	COM	IT	EUR		741.59	870.51	0.00%
IT0005239360	UNI CREDIT ODSH UNI CREDIT	COM	IT	EUR		23,694,478.49	27,813,713.04	0.59%
IT0005278236	PIRELLI AND C ODSH PIRELLI AND C	COM	IT	EUR		361,818.18	424,719.50	0.01%
JE00B4T3BW64	ORD USD0.01 GLENCORE INTERNATIONAL	CST	GB	GBP	AA3	332,306.93	455,376.80	0.01%
JE00BQBC8469	MAC COPPER ODSH MAC COPPER	COM	US	USD	AAA	201,113.26	201,113.26	0.00%
JE00BYPZJM29	JANUS HENDERSON ODSH JANUS HENDERSON	COM	US	USD	AAA	33,162,842.52	33,162,842.52	0.70%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	2,662,911,693.76	18,435,472.13	0.39%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	1,743,706,490.29	12,071,768.08	0.26%
JP1024631Q86	JPGV 0.400 08/01/26 JAPAN	GOV	JP	JPY	A1	412,695,740.65	2,857,113.45	0.06%
JP1024641Q92	JPGV 0.400 09/01/26 JAPAN	GOV	JP	JPY	A1	1,661,059,180.51	11,499,596.59	0.24%
JP1024651QA4	JPGV 0.400 10/01/26 JAPAN	GOV	JP	JPY	A1	2,549,717,959.36	17,651,826.19	0.37%
JP1024661QB1	JPGV 0.500 11/01/26 JAPAN	GOV	JP	JPY	A1	603,473,179.59	4,177,875.30	0.09%
JP1024711R47	JPGV 0.900 04/01/27 JAPAN	GOV	JP	JPY	A1	2,054,965,368.50	14,226,629.02	0.30%
JP1051631PB2	JPGV 0.400 09/20/28 JAPAN	GOV	JP	JPY	A1	548,869,975.98	3,799,854.56	0.08%
JP1051671Q49	JPGV 0.400 03/20/29 JAPAN	GOV	JP	JPY	A1	5,847,994,712.28	40,485,962.70	0.86%
JP1051701Q76	JPGV 0.600 06/20/29 JAPAN	GOV	JP	JPY	A1	273,533,463.41	1,893,685.98	0.04%
JP1051761R23	JPGV 1.000 12/20/29 JAPAN	GOV	JP	JPY	A1	548,871,929.65	3,799,868.09	0.08%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	2,054,773,241.81	14,225,298.91	0.30%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	5,847,999,290.64	40,485,994.40	0.86%
JP1103441G98	JPGV 0.100 09/20/26 JAPAN	GOV	JP	JPY	A1	5,847,956,699.85	40,485,699.54	0.86%
JP1103451GC0	JPGV 0.100 12/20/26 JAPAN	GOV	JP	JPY	A1	1,155,820,264.17	8,001,802.05	0.17%
JP1103521JA8	JPGV 0.100 09/20/28 JAPAN	GOV	JP	JPY	A1	938,271,039.08	6,495,697.78	0.14%
JP1103751Q74	JPGV 1.100 06/20/34 JAPAN	GOV	JP	JPY	A1	343,923.08	2,381.00	0.00%
JP1103751Q74	JPGV 1.100 06/20/34 JAPAN	GOV	JP	JPY	A1	1,580,236,699.25	10,940,058.47	0.23%
JP1103781R44	JPGV 1.400 03/20/35 JAPAN	GOV	JP	JPY	A1	548,858,556.81	3,799,775.50	0.08%
JP1120241K56	JPGV 0.100 03/10/29 JAPAN	GOV	JP	JPY	A1	319,268,233.47	2,210,310.10	0.05%
JP1120251L52	JPGV 0.200 03/10/30 JAPAN	GOV	JP	JPY	A1	103,923,692.06	719,468.97	0.02%

Collateral data - as at 01/07/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	80,082,085.95	554,412.32	0.01%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	565,863,834.94	3,917,503.90	0.08%
JP1200811592	JPGV 2.000 09/20/25 JAPAN	GOV	JP	JPY	A1	349,013,006.22	2,416,234.67	0.05%
JP1201121975	JPGV 2.100 06/20/29 JAPAN	GOV	JP	JPY	A1	34,388,685.38	238,074.61	0.01%
JP1201171A43	JPGV 2.100 03/20/30 JAPAN	GOV	JP	JPY	A1	279,284,995.97	1,933,504.13	0.04%
JP1201201A88	JPGV 1.600 06/20/30 JAPAN	GOV	JP	JPY	A1	304,323,487.09	2,106,846.87	0.04%
JP1201511EC7	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	742,846,502.65	5,142,763.85	0.11%
JP1201531F68	JPGV 1.300 06/20/35 JAPAN	GOV	JP	JPY	A1	746,311,889.24	5,166,754.90	0.11%
JP1201591GC4	JPGV 0.600 12/20/36 JAPAN	GOV	JP	JPY	A1	2,239,377,127.80	15,503,320.94	0.33%
JP1201621H91	JPGV 0.600 09/20/37 JAPAN	GOV	JP	JPY	A1	18,746,633.29	129,783.89	0.00%
JP1201651J76	JPGV 0.500 06/20/38 JAPAN	GOV	JP	JPY	A1	785,485,945.23	5,437,958.86	0.12%
JP1201771M76	JPGV 0.400 06/20/41 JAPAN	GOV	JP	JPY	A1	278,356,048.75	1,927,072.98	0.04%
JP1201791N14	JPGV 0.500 12/20/41 JAPAN	GOV	JP	JPY	A1	115,535,564.90	799,858.55	0.02%
JP1201851P76	JPGV 1.100 06/20/43 JAPAN	GOV	JP	JPY	A1	50,794,210.65	351,650.89	0.01%
JP1201891Q77	JPGV 1.900 06/20/44 JAPAN	GOV	JP	JPY	A1	124,174,492.72	859,666.28	0.02%
JP1201911R15	JPGV 2.000 12/20/44 JAPAN	GOV	JP	JPY	A1	2,013,186,235.40	13,937,389.97	0.30%
JP1300011W09	JPGV 2.800 09/20/29 JAPAN	GOV	JP	JPY	A1	319,286,158.94	2,210,434.20	0.05%
JP1300021001	JPGV 2.400 02/20/30 JAPAN	GOV	JP	JPY	A1	319,297,239.63	2,210,510.91	0.05%
JP1300031000	JPGV 2.300 05/20/30 JAPAN	GOV	JP	JPY	A1	319,268,374.01	2,210,311.08	0.05%
JP13000611B1	JPGV 2.400 11/20/31 JAPAN	GOV	JP	JPY	A1	257,613,940.72	1,783,474.32	0.04%
JP1300091319	JPGV 1.400 12/20/32 JAPAN	GOV	JP	JPY	A1	319,204,825.31	2,209,871.12	0.05%
JP1300111372	JPGV 1.700 06/20/33 JAPAN	GOV	JP	JPY	A1	319,283,411.53	2,210,415.18	0.05%
JP1300251715	JPGV 2.300 12/20/36 JAPAN	GOV	JP	JPY	A1	137,057,967.06	948,859.23	0.02%
JP1300371C98	JPGV 1.900 09/20/42 JAPAN	GOV	JP	JPY	A1	95,641,311.94	662,129.63	0.01%
JP1300601JA9	JPGV 0.900 09/20/48 JAPAN	GOV	JP	JPY	A1	9,426,278.51	65,258.60	0.00%
JP1300641KA3	JPGV 0.400 09/20/49 JAPAN	GOV	JP	JPY	A1	7,466,888.27	51,693.64	0.00%
JP1300671L78	JPGV 0.600 06/20/50 JAPAN	GOV	JP	JPY	A1	5,847,992,899.15	40,485,950.15	0.86%
JP1300741N49	JPGV 1.000 03/20/52 JAPAN	GOV	JP	JPY	A1	8,516,685,404.78	58,961,443.12	1.25%
JP1300821Q49	JPGV 1.800 03/20/54 JAPAN	GOV	JP	JPY	A1	495,235,481.81	3,428,540.25	0.07%
JP1300831Q70	JPGV 2.200 06/20/54 JAPAN	GOV	JP	JPY	A1	1,750,651,374.62	12,119,847.87	0.26%
JP1300841QA6	JPGV 2.100 09/20/54 JAPAN	GOV	JP	JPY	A1	2,530,687,875.71	17,520,079.96	0.37%
JP1300861R49	JPGV 2.400 03/20/55 JAPAN	GOV	JP	JPY	A1	577,241,249.59	3,996,270.32	0.08%
JP1400161P53	JPGV 1.300 03/20/63 JAPAN	GOV	JP	JPY	A1	248,204,995.83	1,718,335.72	0.04%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	2,053,759,065.50	14,218,277.72	0.30%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	548,879,188.11	3,799,918.34	0.08%
JP1742571Q93	JPGV 09/22/25 JAPAN	GOV	JP	JPY	A1	548,869,279.23	3,799,849.74	0.08%
JP1742571Q93	JPGV 09/22/25 JAPAN	GOV	JP	JPY	A1	2,648,376,548.99	18,334,844.58	0.39%
JP3134800006	IHI ODSH IHI	COM	JP	JPY	A1	1,283,567,999.12	8,886,206.07	0.19%
JP3143600009	ITOCHU ODSH ITOCHU	COM	JP	JPY	A1	5,150,998,099.74	35,660,619.95	0.76%

Collateral data - as at 01/07/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP3160400002	EISAI ODSH EISAI	COM	JP	JPY	A1	1,491,939,899.04	10,328,775.26	0.22%
JP3228600007	KANSAI ELEC ODSH KANSAI ELEC	COM	JP	JPY	A1	4,700,073,398.27	32,538,845.48	0.69%
JP3236200006	KEYENCE ODSH KEYENCE	COM	JP	JPY	A1	2,158,364,998.05	14,942,469.87	0.32%
JP3240400006	KIKKOMAN ODSH KIKKOMAN	COM	JP	JPY	A1	107,739,149.75	745,883.57	0.02%
JP3311400000	CYBERAGENT ODSH CYBERAGENT	COM	JP	JPY	A1	2,159,514,199.26	14,950,425.85	0.32%
JP3481800005	DAIKIN IND ODSH DAIKIN IND	COM	JP	JPY	A1	4,295,015,999.71	29,734,612.65	0.63%
JP3496400007	KDDI ODSH KDDI	COM	JP	JPY	A1	2,557,719,523.70	17,707,221.42	0.38%
JP3566800003	CENTRAL JPN RAIL ODSH CENTRAL JPN RAIL	COM	JP	JPY	A1	5,151,599,398.52	35,664,782.78	0.76%
JP3667600005	JGC HOLDINGS ODSH JGC HOLDINGS	COM	JP	JPY	A1	790,253,548.72	5,470,965.22	0.12%
JP3762800005	NOMURA RESEARCH ODSH NOMURA RESEARCH	COM	JP	JPY	A1	124,020,198.34	858,598.10	0.02%
JP3768600003	HASEKO ODSH HASEKO	COM	JP	JPY	A1	166,987,999.95	1,156,066.36	0.02%
JP3787000003	HITACHI CONSTR ODSH HITACHI CONSTR	COM	JP	JPY	A1	1,165,302,399.43	8,067,447.36	0.17%
JP3788600009	HITACHI ODSH HITACHI	COM	JP	JPY	A1	5,151,604,998.25	35,664,821.54	0.76%
JP3802300008	FAST RETAILING ODSH FAST RETAILING	COM	JP	JPY	A1	5,595,533,998.19	38,738,164.43	0.82%
JP3802400006	FANUC ODSH FANUC	COM	JP	JPY	A1	1,907,469,199.18	13,205,505.59	0.28%
JP3814000000	FUJIFILM ODSH FUJIFILM	COM	JP	JPY	A1	3,670,823,198.10	25,413,294.37	0.54%
JP3814800003	SUBARU ODSH SUBARU	COM	JP	JPY	A1	2,453,427,548.06	16,985,202.81	0.36%
JP3818000006	FUJITSU ODSH FUJITSU	COM	JP	JPY	A1	1,817,254,398.03	12,580,943.96	0.27%
JP3820000002	FUJI ELECTRIC ODSH FUJI ELECTRIC	COM	JP	JPY	A1	365,966,998.04	2,533,608.01	0.05%
JP3837800006	HOYA ODSH HOYA	COM	JP	JPY	A1	1,939,724,999.74	13,428,814.12	0.28%
KYG254571055	CREDO TECHNOLOGY ODSH CREDO TECHNOLOGY	COM	US	USD	AAA	16,903,301.48	16,903,301.48	0.36%
KYG3066L1014	ENN ENERGY ODSH ENN ENERGY	COM	HK	HKD		137,300,459.96	17,490,500.39	0.37%
KYG6683N1034	NU HOLDINGS ODSH NU HOLDINGS	COM	US	USD	AAA	1,331,557.53	1,331,557.53	0.03%
KYG687071012	PAGSEGURO DIG ODSH PAGSEGURO DIG	COM	US	USD	AAA	1,448,508.79	1,448,508.79	0.03%
KYG8807B1068	THERAVANCE ODSH THERAVANCE	COM	US	USD	AAA	1,253,362.75	1,253,362.75	0.03%
LU1092234845	ORIO ODSH ORIO	COM	US	USD	AAA	3,150,605.63	3,150,605.63	0.07%
MHY7542C1306	SCORPIO TANKERS ODSH SCORPIO TANKERS	COM	US	USD	AAA	9,866.41	9,866.41	0.00%
NL0009538784	NXP SEMICONDRS ODSH NXP SEMICONDRS	COM	US	USD	AAA	2,157,232.99	2,157,232.99	0.05%
NL0010773842	NN GROUP ODSH NN GROUP	COM	NL	EUR	AAA	9,717,821.07	11,407,243.53	0.24%
NL0011821202	ING GROEP ODSH ING GROEP	COM	NL	EUR	AAA	20,492,454.58	24,055,024.10	0.51%
NL0015000LS8	NLGV 01/15/29 NETHERLANDS	GOV	NL	EUR	AAA	179.98	211.27	0.00%
NL00150012X2	NLGV 2.000 01/15/54 NETHERLANDS	GOV	NL	EUR	AAA	9,197.23	10,796.15	0.00%
NL0015001XZ6	NLGV 2.500 07/15/34 NETHERLANDS	GOV	NL	EUR	AAA	1,838,654.04	2,158,300.13	0.05%
NO0010821598	NOGV 2.000 04/26/28 NORWAY	GOV	NO	NOK	AAA	8,003,283.73	790,857.82	0.02%
PAP169941328	BLADEX ODSH BLADEX	COM	US	USD	AAA	136,626.91	136,626.91	0.00%
PR3186727065	FIRST BANCORP PR ODSH FIRST BANCORP PR	COM	US	USD	AAA	7,496,299.29	7,496,299.29	0.16%
PR67103X1020	OFG BANCORP ODSH OFG BANCORP	COM	US	USD	AAA	10,849,551.54	10,849,551.54	0.23%
PR7331747001	POPULAR ODSH POPULAR	COM	US	USD	AAA	57,577,105.48	57,577,105.48	1.22%
SE0007125927	SEGV 1.000 11/12/26 SWEDEN	GOV	SE	SEK	AAA	532,358.04	55,859.08	0.00%

Collateral data - as at 01/07/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
SE0009496367	SEGV 0.750 05/12/28 SWEDEN	GOV	SE	SEK	AAA	772,648.58	81,072.21	0.00%
US00287Y1091	ABBVIE ODSH ABBVIE	COM	US	USD	AAA	622,569.48	622,569.48	0.01%
US00508Y1029	ACUITY ODSH ACUITY	COM	US	USD	AAA	11,881,832.65	11,881,832.65	0.25%
US00737L1035	ADTALEM GLO EDU ODSH ADTALEM GLO EDU	COM	US	USD	AAA	15,691.47	15,691.47	0.00%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	3,081,358.50	3,081,358.50	0.07%
US013051EA13	ALBTA 3.300 03/15/28 ALBERTA	BND	CA	USD	AAA	5,968.75	5,968.75	0.00%
US0144421072	ALECTOR ODSH ALECTOR	COM	US	USD	AAA	371,039.80	371,039.80	0.01%
US01626W1018	ALIGHT ODSH ALIGHT	COM	US	USD	AAA	54.29	54.29	0.00%
US0188021085	ALLIANT ENERGY ODSH ALLIANT ENERGY	COM	US	USD	AAA	26,113,267.78	26,113,267.78	0.55%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	6,656,191.44	6,656,191.44	0.14%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	6,451,103.50	6,451,103.50	0.14%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	56,386,905.42	56,386,905.42	1.19%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	9,393,668.55	9,393,668.55	0.20%
US0320951017	AMPHENOL ODSH AMPHENOL	COM	US	USD	AAA	13,178,384.99	13,178,384.99	0.28%
US03213A1043	AMPLITUDE ODSH AMPLITUDE	COM	US	USD	AAA	785,114.08	785,114.08	0.02%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	49,897,506.48	49,897,506.48	1.06%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	117,801.18	117,801.18	0.00%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	6,653,245.05	6,653,245.05	0.14%
US03820C1053	APPLIED IND TECH ODSH APPLIED IND TECH	COM	US	USD	AAA	213,101.83	213,101.83	0.00%
US0441861046	ASHLAND ODSH ASHLAND	COM	US	USD	AAA	2,605,223.20	2,605,223.20	0.06%
US045167GK38	ADB 4.375 03/22/35 MTN ADB	BND	PH	USD		5,605,428.21	5,605,428.21	0.12%
US05329W1027	AUTONATION ODSH AUTONATION	COM	US	USD	AAA	1,152,307.38	1,152,307.38	0.02%
US05368V1061	AVIENT ODSH AVIENT	COM	US	USD	AAA	879,410.08	879,410.08	0.02%
US05990K1060	BANC OF CA ODSH BANC OF CA	COM	US	USD	AAA	257,726.25	257,726.25	0.01%
US0605051046	BOFAML ODSH BOFAML	COM	US	USD	AAA	68,676,664.26	68,676,664.26	1.46%
US0605051046	BOFAML ODSH BOFAML	COM	US	USD	AAA	44,481,521.93	44,481,521.93	0.94%
US06211J1007	BANK FRST ODSH BANK FRST	COM	US	USD	AAA	242,961.07	242,961.07	0.01%
US06417N1037	BANK OZK ODSH BANK OZK	COM	US	USD	AAA	18,980,950.54	18,980,950.54	0.40%
US06652N1072	BANK7 ODSH BANK7	COM	US	USD	AAA	902,645.45	902,645.45	0.02%
US06654A1034	BANKWELL FIN ODSH BANKWELL FIN	COM	US	USD	AAA	27,649.28	27,649.28	0.00%
US0668491006	BAR HARBOR ODSH BAR HARBOR	COM	US	USD	AAA	170,463.21	170,463.21	0.00%
US07272M1071	BAYCOM ODSH BAYCOM	COM	US	USD	AAA	897,971.28	897,971.28	0.02%
US0846707026	BERKSHIRE ODSH BERKSHIRE	COM	US	USD	AAA	44,068,047.99	44,068,047.99	0.93%
US0970231058	BOEING ODSH BOEING	COM	US	USD	AAA	20,421,003.32	20,421,003.32	0.43%
US1011371077	BOSTON ODSH BOSTON	COM	US	USD	AAA	21,037,537.41	21,037,537.41	0.45%
US1086211034	BRIDGEWATER BAN ODSH BRIDGEWATER BAN	COM	US	USD	AAA	62,289.08	62,289.08	0.00%
US1096411004	BRINKER INTL ODSH BRINKER INTL	COM	US	USD	AAA	4,232,836.53	4,232,836.53	0.09%
US11133T1034	BROADRIDGE ODSH BROADRIDGE	COM	US	USD	AAA	10,981,201.32	10,981,201.32	0.23%
US11135F1012	BROADCOM ODSH BROADCOM	COM	US	USD	AAA	13,866,021.93	13,866,021.93	0.29%

Collateral data - as at 01/07/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US11135F1012	BROADCOM ODSH BROADCOM	COM	US	USD	AAA	45,232,912.52	45,232,912.52	0.96%
US11373M1071	BROOKLINE BANC RP ODSH BROOKLINE BANC RP	COM	US	USD	AAA	2,006,745.06	2,006,745.06	0.04%
US1255231003	CIGNA GROUP ODSH CIGNA GROUP	COM	US	USD	AAA	425,376.67	425,376.67	0.01%
US1261281075	CNB FINANL ODSH CNB FINANL	COM	US	USD	AAA	1,637,295.22	1,637,295.22	0.03%
US12621E1038	CNO FINCL GRP ODSH CNO FINCL GRP	COM	US	USD	AAA	940,576.42	940,576.42	0.02%
US1264081035	CSX ODSH CSX	COM	US	USD	AAA	12,932,423.05	12,932,423.05	0.27%
US1266501006	CVS HEALTH ODSH CVS HEALTH	COM	US	USD	AAA	7,836,127.99	7,836,127.99	0.17%
US1273871087	CADENCE DESIGN ODSH CADENCE DESIGN	COM	US	USD	AAA	425,651.54	425,651.54	0.01%
US1282461052	CALAVO GROWERS ODSH CALAVO GROWERS	COM	US	USD	AAA	36.44	36.44	0.00%
US135087Q560	CAGV 3.750 04/26/28 CANADA	GOV	CA	USD	AAA	841,356.38	841,356.38	0.02%
US1396741050	CAPITAL CITY BK ODSH CAPITAL CITY BK	COM	US	USD	AAA	350,878.73	350,878.73	0.01%
US14040H1059	CAPITAL ONE FIN ODSH CAPITAL ONE FIN	COM	US	USD	AAA	21,510,035.99	21,510,035.99	0.46%
US1491231015	CATERPILLAR ODSH CATERPILLAR	COM	US	USD	AAA	5,665,536.74	5,665,536.74	0.12%
US1547604090	CENTRAL PAC FIN ODSH CENTRAL PAC FIN	COM	US	USD	AAA	4,281,702.60	4,281,702.60	0.09%
US15872M1045	CHAMPIONX ODSH CHAMPIONX	COM	US	USD	AAA	136.16	136.16	0.00%
US17275R1023	CISCO SYSTEMS ODSH CISCO SYSTEMS	COM	US	USD	AAA	12,886,224.92	12,886,224.92	0.27%
US1729674242	CITIGROUP ODSH CITIGROUP	COM	US	USD	AAA	233.29	233.29	0.00%
US1788671071	CIVISTA ODSH CIVISTA	COM	US	USD	AAA	161,599.35	161,599.35	0.00%
US1890541097	CLOROX ODSH CLOROX	COM	US	USD	AAA	560,087.09	560,087.09	0.01%
US1912161007	COCA-COLA ODSH COCA-COLA	COM	US	USD	AAA	178,714.50	178,714.50	0.00%
US2041491083	COMMUNITY TRUST ODSH COMMUNITY TRUST	COM	US	USD	AAA	3,788,243.45	3,788,243.45	0.08%
US20451Q1040	COMPASS DIVER ODSH COMPASS DIVER	COM	US	USD	AAA	904,469.37	904,469.37	0.02%
US2067871036	CONDUENT ODSH CONDUENT	COM	US	USD	AAA	1,425.38	1,425.38	0.00%
US2105021008	CPS ODSH CPS	COM	US	USD	AAA	163,801.77	163,801.77	0.00%
US22160K1051	COSTCO WHOLESALE ODSH COSTCO WHOLESALE	COM	US	USD	AAA	4,069.69	4,069.69	0.00%
US2246332066	CRAWFRD ODSH CRAWFRD	COM	US	USD	AAA	685,900.22	685,900.22	0.01%
US2310211063	CUMMINS ODSH CUMMINS	COM	US	USD	AAA	12,297,284.51	12,297,284.51	0.26%
US23331A1097	DR HORTON ODSH DR HORTON	COM	US	USD	AAA	4,188,209.53	4,188,209.53	0.09%
US2358511028	DANAHER ODSH DANAHER	COM	US	USD	AAA	25,457,119.68	25,457,119.68	0.54%
US2435371073	DECKERS OUTDOOR ODSH DECKERS OUTDOOR	COM	US	USD	AAA	4,461,127.76	4,461,127.76	0.09%
US24906P1093	DENTSPLY SIRONA ODSH DENTSPLY SIRONA	COM	US	USD	AAA	19,536,623.62	19,536,623.62	0.41%
US2689481065	EAGLE BANCORP ODSH EAGLE BANCORP	COM	US	USD	AAA	93,030.05	93,030.05	0.00%
US2788651006	ECOLAB ODSH ECOLAB	COM	US	USD	AAA	3,621,010.21	3,621,010.21	0.08%
US28176E1082	EDWARDS LIFESCI ODSH EDWARDS LIFESCI	COM	US	USD	AAA	426,771.14	426,771.14	0.01%
US2936681095	ENTERPRISE BNCP ODSH ENTERPRISE BNCP	COM	US	USD	AAA	415,118.59	415,118.59	0.01%
US2937121059	ENTERPR FINL SVC ODSH ENTERPR FINL SVC	COM	US	USD	AAA	1,008,612.96	1,008,612.96	0.02%
US29667D1046	ESSA BANCORP ODSH ESSA BANCORP	COM	US	USD	AAA	173,917.70	173,917.70	0.00%
US29788T1034	E2OPEN PARENT ODSH E2OPEN PARENT	COM	US	USD	AAA	4,559.02	4,559.02	0.00%
US30034T1034	EVERI HOLDINGS ODSH EVERI HOLDINGS	COM	US	USD	AAA	846,176.22	846,176.22	0.02%

Collateral data - as at 01/07/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US30063P1057	EXACT SCI ODSH EXACT SCI	COM	US	USD	AAA	1,336,254.32	1,336,254.32	0.03%
US30161Q1040	EXELIXIS ODSH EXELIXIS	COM	US	USD	AAA	51,882.03	51,882.03	0.00%
US30303M1027	META PLATFORMS ODSH META PLATFORMS	COM	US	USD	AAA	21,756,109.49	21,756,109.49	0.46%
US31418E7A27	FN MA5388 5.5% 01/06/2054 FN MA5388 5.5% 01/06/2054	MIS	US	USD	AAA	293,810.30	293,810.30	0.01%
US31428X1063	FEDEX ODSH FEDEX	COM	US	USD	AAA	31,999,493.68	31,999,493.68	0.68%
US31609R1005	FIDELITY D&D BAN ODSH FIDELITY D&D BAN	COM	US	USD	AAA	134,708.15	134,708.15	0.00%
US31847R1023	FIRST AM ODSH FIRST AM	COM	US	USD	AAA	48,040,114.51	48,040,114.51	1.02%
US31866P1021	FIRST BANCORP ODSH FIRST BANCORP	COM	US	USD	AAA	489,682.01	489,682.01	0.01%
US31931U1025	FIRST BNK NJ ODSH FIRST BNK NJ	COM	US	USD	AAA	169,700.51	169,700.51	0.00%
US3193832041	FIRST BUSEY ODSH FIRST BUSEY	COM	US	USD	AAA	8,028.28	8,028.28	0.00%
US3202091092	FIRST FIN BANC ODSH FIRST FIN BANC	COM	US	USD	AAA	3,705,287.04	3,705,287.04	0.08%
US3205571017	FIRST INTERNET ODSH FIRST INTERNET	COM	US	USD	AAA	153,421.37	153,421.37	0.00%
US32055Y2019	FIRST INTERSTATE ODSH FIRST INTERSTATE	COM	US	USD	AAA	6,045,347.04	6,045,347.04	0.13%
US3369011032	1ST SOURCE ODSH 1ST SOURCE	COM	US	USD	AAA	2,655,669.15	2,655,669.15	0.06%
US3377381088	FISERV ODSH FISERV	COM	US	USD	AAA	106,032,322.40	106,032,322.40	2.25%
US33830T1034	FIVE STAR BANC ODSH FIVE STAR BANC	COM	US	USD	AAA	881,847.52	881,847.52	0.02%
US34354P1057	FLOWSERVE ODSH FLOWSERVE	COM	US	USD	AAA	145,627.78	145,627.78	0.00%
US3438731057	FLUSHING FINL ODSH FLUSHING FINL	COM	US	USD	AAA	1,536,157.96	1,536,157.96	0.03%
US36266G1076	GE HEALTHCARE ODSH GE HEALTHCARE	COM	US	USD	AAA	101.50	101.50	0.00%
US36828A1016	GE VERNOVA ODSH GE VERNOVA	COM	US	USD	AAA	18,853.14	18,853.14	0.00%
US3719011096	GENTEX ODSH GENTEX	COM	US	USD	AAA	19,587.10	19,587.10	0.00%
US37940X1028	GLOBAL PAYMENTS ODSH GLOBAL PAYMENTS	COM	US	USD	AAA	1,372,022.32	1,372,022.32	0.03%
US38046W2044	GOHEALTH ODSH GOHEALTH	COM	US	USD	AAA	27,174.25	27,174.25	0.00%
US38141G1040	GOLDMAN SACHS ODSH GOLDMAN SACHS	COM	US	USD	AAA	2,236,490.00	2,236,490.00	0.05%
US3943571071	GREENE CNTY BNCP ODSH GREENE CNTY BNCP	COM	US	USD	AAA	108,520.87	108,520.87	0.00%
US4007641065	GUARANTY BANC SH ODSH GUARANTY BANC SH	COM	US	USD	AAA	975,594.65	975,594.65	0.02%
US4046091090	HACKETT GROUP ODSH HACKETT GROUP	COM	US	USD	AAA	3,366,003.28	3,366,003.28	0.07%
US4104952043	HANMI FINANCIAL ODSH HANMI FINANCIAL	COM	US	USD	AAA	63,514.41	63,514.41	0.00%
US4108671052	HANOVER INSUR ODSH HANOVER INSUR	COM	US	USD	AAA	186,225.08	186,225.08	0.00%
US4165151048	HARTFORD INSUR ODSH HARTFORD INSUR	COM	US	USD	AAA	4,726,034.36	4,726,034.36	0.10%
US42809H1077	HESS ODSH HESS	COM	US	USD	AAA	14,084,173.05	14,084,173.05	0.30%
US4327481010	HILLTOP HLDG ODSH HILLTOP HLDG	COM	US	USD	AAA	292,794.46	292,794.46	0.01%
US4385161066	HONEYWELL INTL ODSH HONEYWELL INTL	COM	US	USD	AAA	14,447,875.19	14,447,875.19	0.31%
US4404521001	HORMEL FOODS ODSH HORMEL FOODS	COM	US	USD	AAA	82.91	82.91	0.00%
US4415931009	HOULIHAN LOKEY ODSH HOULIHAN LOKEY	COM	US	USD	AAA	17,840,371.03	17,840,371.03	0.38%
US4433201062	HUB GROUP ODSH HUB GROUP	COM	US	USD	AAA	351,231.41	351,231.41	0.01%
US4461501045	HUNTINGTON BANC ODSH HUNTINGTON BANC	COM	US	USD	AAA	2,237,057.76	2,237,057.76	0.05%
US45167R1041	IDEX ODSH IDEX	COM	US	USD	AAA	426,089.05	426,089.05	0.01%
US4538386099	INDEPENDENT MI ODSH INDEPENDENT MI	COM	US	USD	AAA	2,854,026.59	2,854,026.59	0.06%

Collateral data - as at 01/07/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US4581X0BX51	IADB 3.200 08/07/42 MTN IDB	BND	US	USD	AAA	718,137.99	718,137.99	0.02%
US4612021034	INTUIT ODSH INTUIT	COM	US	USD	AAA	2,158.66	2,158.66	0.00%
US46120E6023	INTUITIVE ODSH INTUITIVE	COM	US	USD	AAA	6,466,579.00	6,466,579.00	0.14%
US46134L1052	INVESTAR HOLDING ODSH INVESTAR HOLDING	COM	US	USD	AAA	376,953.36	376,953.36	0.01%
US46333X1081	IRONWOOD PHARMS ODSH IRONWOOD PHARMS	COM	US	USD	AAA	24,364.96	24,364.96	0.00%
US46489V3024	PERSPECTIVE THER ODSH PERSPECTIVE THER	COM	US	USD	AAA	98.99	98.99	0.00%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	88,958,852.22	88,958,852.22	1.89%
US47233W1099	JEFFERIES FINCL ODSH JEFFERIES FINCL	COM	US	USD	AAA	48,260,473.10	48,260,473.10	1.02%
US47805L1017	JOHN MARSHALL ODSH JOHN MARSHALL	COM	US	USD	AAA	164,696.31	164,696.31	0.00%
US48203R1041	JUNIPER NETWORKS ODSH JUNIPER NETWORKS	COM	US	USD	AAA	9,097,770.98	9,097,770.98	0.19%
US4878361082	KELLANOVA ODSH KELLANOVA	COM	US	USD	AAA	32,703,849.42	32,703,849.42	0.69%
US4881522084	KELLY SERVICES ODSH KELLY SERVICES	COM	US	USD	AAA	127,539.95	127,539.95	0.00%
US4884011002	KEMPER ODSH KEMPER	COM	US	USD	AAA	34,202,617.56	34,202,617.56	0.72%
US49456B1017	KINDER MORGAN DE ODSH KINDER MORGAN DE	COM	US	USD	AAA	455,378.54	455,378.54	0.01%
US50050N1037	KONTOOR BRANDS ODSH KONTOOR BRANDS	COM	US	USD	AAA	11,501,393.11	11,501,393.11	0.24%
US50181P1003	LCNB ODSH LCNB	COM	US	USD	AAA	1,154.85	1,154.85	0.00%
US5116561003	LAKELAND FIN ODSH LAKELAND FIN	COM	US	USD	AAA	3,564,524.96	3,564,524.96	0.08%
US52603A2087	LENDINGCLUB ODSH LENDINGCLUB	COM	US	USD	AAA	1,462,395.41	1,462,395.41	0.03%
US5502411037	LUMEN TECH ODSH LUMEN TECH	COM	US	USD	AAA	192.07	192.07	0.00%
US55354G1004	MSCI ODSH MSCI	COM	US	USD	AAA	173,873.84	173,873.84	0.00%
US5627501092	MANHATTAN ASSOC ODSH MANHATTAN ASSOC	COM	US	USD	AAA	66,568.34	66,568.34	0.00%
US56585A1025	MARATHON PTRLUM ODSH MARATHON PTRLUM	COM	US	USD	AAA	932,140.09	932,140.09	0.02%
US5717481023	MARSH MCLENNAN ODSH MARSH MCLENNAN	COM	US	USD	AAA	1,498.07	1,498.07	0.00%
US5873761044	MERCANTILE BK ODSH MERCANTILE BK	COM	US	USD	AAA	2,535,395.62	2,535,395.62	0.05%
US58933Y1055	MERCK & CO ODSH MERCK & CO	COM	US	USD	AAA	12,357,459.86	12,357,459.86	0.26%
US58985J1051	MERIDIANLINK ODSH MERIDIANLINK	COM	US	USD	AAA	350,559.18	350,559.18	0.01%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	115,965,749.64	115,965,749.64	2.46%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	9,393,780.44	9,393,780.44	0.20%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	6,652,667.74	6,652,667.74	0.14%
US5951121038	MICRON TECH ODSH MICRON TECH	COM	US	USD	AAA	29,949.74	29,949.74	0.00%
US6005512040	MILLER INDS ODSH MILLER INDS	COM	US	USD	AAA	485,334.61	485,334.61	0.01%
US61945C1036	MOSAIC ODSH MOSAIC	COM	US	USD	AAA	49,082,242.97	49,082,242.97	1.04%
US6284641098	MYERS INDUSTRIES ODSH MYERS INDUSTRIES	COM	US	USD	AAA	1,666,406.27	1,666,406.27	0.04%
US62855J1043	MYRIAD GENETICS ODSH MYRIAD GENETICS	COM	US	USD	AAA	3,734,380.76	3,734,380.76	0.08%
US6293775085	NRG ENERGY ODSH NRG ENERGY	COM	US	USD	AAA	12,297,319.07	12,297,319.07	0.26%
US6304021057	NAPCO SECURITY ODSH NAPCO SECURITY	COM	US	USD	AAA	16,396.33	16,396.33	0.00%
US6337071046	NATIONAL BK HLDG ODSH NATIONAL BK HLDG	COM	US	USD	AAA	1,614,764.13	1,614,764.13	0.03%
US64110L1061	NETFLIX ODSH NETFLIX	COM	US	USD	AAA	33,332,284.83	33,332,284.83	0.71%
US6501111073	NEW YORK TIMES ODSH NEW YORK TIMES	COM	US	USD	AAA	11,194,226.76	11,194,226.76	0.24%

Collateral data - as at 01/07/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US65158N1028	NEWMARK GROUP ODSH NEWMARK GROUP	COM	US	USD	AAA	5,027,975.51	5,027,975.51	0.11%
US6541061031	NIKE ODSH NIKE	COM	US	USD	AAA	141,741.11	141,741.11	0.00%
US6641211007	NORTHEAST COMM ODSH NORTHEAST COMM	COM	US	USD	AAA	562,792.69	562,792.69	0.01%
US6695491075	NORWOOD FINANCL ODSH NORWOOD FINANCL	COM	US	USD	AAA	2,684.90	2,684.90	0.00%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	313,201,265.87	313,201,265.87	6.64%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	6,646,599.01	6,646,599.01	0.14%
US67080M1036	NURIX ODSH NURIX	COM	US	USD	AAA	1,973,542.96	1,973,542.96	0.04%
US6802771005	OLD SECOND BANCO ODSH OLD SECOND BANCO	COM	US	USD	AAA	803,907.69	803,907.69	0.02%
US68235P1084	ONE GAS ODSH ONE GAS	COM	US	USD	AAA	8,821,534.90	8,821,534.90	0.19%
US68989M2026	OUSTER ODSH OUSTER	COM	US	USD	AAA	377,238.17	377,238.17	0.01%
US69478X1054	PPBI ODSH PPBI	COM	US	USD	AAA	4,388,712.99	4,388,712.99	0.09%
US69608A1088	PALANTIR TECH ODSH PALANTIR TECH	COM	US	USD	AAA	6,656,275.38	6,656,275.38	0.14%
US7008851062	PARKE BANCORP ODSH PARKE BANCORP	COM	US	USD	AAA	51,166.42	51,166.42	0.00%
US7010941042	PARKER-HANNIFIN ODSH PARKER-HANNIFIN	COM	US	USD	AAA	424,016.73	424,016.73	0.01%
US70451X1046	PAYONEER GLOBAL ODSH PAYONEER GLOBAL	COM	US	USD	AAA	75.10	75.10	0.00%
US70614W1009	PELTON ODSH PELTON	COM	US	USD	AAA	9.51	9.51	0.00%
US7105771072	PEOPLE BANK NC ODSH PEOPLE BANK NC	COM	US	USD	AAA	226,098.36	226,098.36	0.00%
US7110401053	PEOPLES FINL SER ODSH PEOPLES FINL SER	COM	US	USD	AAA	859,884.62	859,884.62	0.02%
US7181721090	PHILIP MORRIS ODSH PHILIP MORRIS	COM	US	USD	AAA	62,227,243.21	62,227,243.21	1.32%
US72815G1085	PLAYSTUDIOS ODSH PLAYSTUDIOS	COM	US	USD	AAA	1.80	1.80	0.00%
US74164F1030	PRIMORIS SERV ODSH PRIMORIS SERV	COM	US	USD	AAA	2,978,046.02	2,978,046.02	0.06%
US74164M1080	PRIMERICA ODSH PRIMERICA	COM	US	USD	AAA	50,601,195.70	50,601,195.70	1.07%
US74167B1098	PRIMIS FINANCIAL ODSH PRIMIS FINANCIAL	COM	US	USD	AAA	16,414.60	16,414.60	0.00%
US74179A1079	PRINCETON BANCOR ODSH PRINCETON BANCOR	COM	US	USD	AAA	372,887.86	372,887.86	0.01%
US7475251036	QUALCOMM ODSH QUALCOMM	COM	US	USD	AAA	168,482.78	168,482.78	0.00%
US74930B1052	RBB ODSH RBB	COM	US	USD	AAA	441,133.55	441,133.55	0.01%
US7534221046	RAPID7 ODSH RAPID7	COM	US	USD	AAA	901,376.41	901,376.41	0.02%
US75524W1080	RE/MAX HOLDINGS ODSH RE/MAX HOLDINGS	COM	US	USD	AAA	1,022,807.45	1,022,807.45	0.02%
US75605Y1064	ANYWHERE REAL ES ODSH ANYWHERE REAL ES	COM	US	USD	AAA	171,113.25	171,113.25	0.00%
US75886F1075	REGENERON PHARMS ODSH REGENERON PHARMS	COM	US	USD	AAA	2,295,713.10	2,295,713.10	0.05%
US7593516047	RGA ODSH RGA	COM	US	USD	AAA	57,080,848.70	57,080,848.70	1.21%
US7599161095	REPLIGEN CORP ODSH REPLIGEN CORP	COM	US	USD	AAA	9,686,169.63	9,686,169.63	0.21%
US76009N1000	UPBOUND GROUP ODSH UPBOUND GROUP	COM	US	USD	AAA	454,677.88	454,677.88	0.01%
US7766961061	ROPER TECH ODSH ROPER TECH	COM	US	USD	AAA	2,330,307.58	2,330,307.58	0.05%
US78349D1072	RXSIGHT ODSH RXSIGHT	COM	US	USD	AAA	727,047.41	727,047.41	0.02%
US7841171033	SEI INVESTMENTS ODSH SEI INVESTMENTS	COM	US	USD	AAA	26,041,696.53	26,041,696.53	0.55%
US78648T1007	SAFETY INSUR ODSH SAFETY INSUR	COM	US	USD	AAA	108.79	108.79	0.00%
US79466L3024	SALESFORCE ODSH SALESFORCE	COM	US	USD	AAA	47,717,919.50	47,717,919.50	1.01%
US803854KW79	SASKT 4.650 01/28/30 SASKATCHEWAN	BND	CA	USD	AAA	29,322.74	29,322.74	0.00%

Collateral data - as at 01/07/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US8085411069	MATIV HOLDINGS ODSH MATIV HOLDINGS	COM	US	USD	AAA	280,093.24	280,093.24	0.01%
US8110544025	E W SCRIPPS ODSH E W SCRIPPS	COM	US	USD	AAA	72.52	72.52	0.00%
US8163001071	SELECTIVE INS ODSH SELECTIVE INS	COM	US	USD	AAA	16,254,075.65	16,254,075.65	0.34%
US8168511090	SEMPRA USA ODSH SEMPRA USA	COM	US	USD	AAA	411,885.72	411,885.72	0.01%
US8251071051	SHORE BANC ODSH SHORE BANC	COM	US	USD	AAA	2,310,821.37	2,310,821.37	0.05%
US8287302009	SIMMONS FIRST ODSH SIMMONS FIRST	COM	US	USD	AAA	670,539.22	670,539.22	0.01%
US8308791024	SKYWEST ODSH SKYWEST	COM	US	USD	AAA	177,227.80	177,227.80	0.00%
US83946P1075	SOUTH PLAINS FIN ODSH SOUTH PLAINS FIN	COM	US	USD	AAA	1,379,884.35	1,379,884.35	0.03%
US8428731017	SOUTHERN FIRST ODSH SOUTHERN FIRST	COM	US	USD	AAA	112,150.21	112,150.21	0.00%
US8433801060	SOUTHERN MO ODSH SOUTHERN MO	COM	US	USD	AAA	363,478.16	363,478.16	0.01%
US8438783073	STHRN STAT BNC SH ODSH STHR N STAT BNC SH	COM	US	USD	AAA	233,498.66	233,498.66	0.00%
US84470P1093	SOUTHSIDE ODSH SOUTHSIDE	COM	US	USD	AAA	4,799.20	4,799.20	0.00%
US85208M1027	SPROUTS FARMERS ODSH SPROUTS FARMERS	COM	US	USD	AAA	216,589.85	216,589.85	0.00%
US8603721015	STEWART INFO SER ODSH STEWART INFO SER	COM	US	USD	AAA	314,732.12	314,732.12	0.01%
US8606301021	STIFEL FINANCIAL ODSH STIFEL FINANCIAL	COM	US	USD	AAA	28,574,533.40	28,574,533.40	0.61%
US87161C5013	SYNOVUS FIN ODSH SYNOVUS FIN	COM	US	USD	AAA	12,988,761.75	12,988,761.75	0.28%
US8725401090	TJX ODSH TJX	COM	US	USD	AAA	6,656,277.33	6,656,277.33	0.14%
US8740541094	TAKE-TWO ODSH TAKE-TWO	COM	US	USD	AAA	33,574,788.35	33,574,788.35	0.71%
US87612E1064	TARGET ODSH TARGET	COM	US	USD	AAA	20,420,944.59	20,420,944.59	0.43%
US87612G1013	TARGA RES ODSH TARGA RES	COM	US	USD	AAA	303,913.37	303,913.37	0.01%
US87724P1066	TAYLOR MORRISO ODSH TAYLOR MORRISO	COM	US	USD	AAA	9,393,736.20	9,393,736.20	0.20%
US8793691069	TELEFLEX ODSH TELEFLEX	COM	US	USD	AAA	12,710,219.67	12,710,219.67	0.27%
US88160R1014	TESLA ODSH TESLA	COM	US	USD	AAA	6,011,567.31	6,011,567.31	0.13%
US8835561023	THERMO FISHER ODSH THERMO FISHER	COM	US	USD	AAA	33,333,272.05	33,333,272.05	0.71%
US8870981011	TIMBERLAND BNCP ODSH TIMBERLAND BNCP	COM	US	USD	AAA	385,093.56	385,093.56	0.01%
US8901101092	TOMPKINS FIN ODSH TOMPKINS FIN	COM	US	USD	AAA	27,164.01	27,164.01	0.00%
US89417E1091	TRAVELERS ODSH TRAVELERS	COM	US	USD	AAA	4,421,478.67	4,421,478.67	0.09%
US8968181011	TRIUMPH GROUP ODSH TRIUMPH GROUP	COM	US	USD	AAA	7,044,969.38	7,044,969.38	0.15%
US89785L1070	TRUECAR ODSH TRUECAR	COM	US	USD	AAA	66,232.03	66,232.03	0.00%
US89785X1019	TRUEBLUE ODSH TRUEBLUE	COM	US	USD	AAA	106,922.49	106,922.49	0.00%
US89832Q1094	TRUIST FINANCIAL ODSH TRUIST FINANCIAL	COM	US	USD	AAA	42.99	42.99	0.00%
US90278Q1085	UFP INDUSTRIES ODSH UFP INDUSTRIES	COM	US	USD	AAA	11,864,397.55	11,864,397.55	0.25%
US9029733048	US BANCORP ODSH US BANCORP	COM	US	USD	AAA	2,470,016.49	2,470,016.49	0.05%
US9029733048	US BANCORP ODSH US BANCORP	COM	US	USD	AAA	7,689.03	7,689.03	0.00%
US90355N1019	USCB FINCL HLDG ODSH USCB FINCL HLDG	COM	US	USD	AAA	157,027.20	157,027.20	0.00%
US9078181081	UNION PACIFIC ODSH UNION PACIFIC	COM	US	USD	AAA	2,236,668.17	2,236,668.17	0.05%
US9113631090	UNITED RENTALS ODSH UNITED RENTALS	COM	US	USD	AAA	616,281.19	616,281.19	0.01%
US912810FB99	UST 6.125 11/15/27 US TREASURY	GOV	US	USD	AAA	307,728.85	307,728.85	0.01%
US912810QB70	UST 4.250 05/15/39 US TREASURY	GOV	US	USD	AAA	97.51	97.51	0.00%

Collateral data - as at 01/07/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US912810QE10	UST 4.625 02/15/40 US TREASURY	GOV	US	USD	AAA	648,760.79	648,760.79	0.01%
US912810QN19	UST 4.750 02/15/41 US TREASURY	GOV	US	USD	AAA	944,828.42	944,828.42	0.02%
US912810QX90	UST 2.750 08/15/42 US TREASURY	GOV	US	USD	AAA	626,706.65	626,706.65	0.01%
US912810QY73	UST 2.750 11/15/42 US TREASURY	GOV	US	USD	AAA	67,117.37	67,117.37	0.00%
US912810RD28	UST 3.750 11/15/43 US TREASURY	GOV	US	USD	AAA	5,856.03	5,856.03	0.00%
US912810RJ97	UST 3.000 11/15/44 US TREASURY	GOV	US	USD	AAA	5,858.77	5,858.77	0.00%
US912810RN00	UST 2.875 08/15/45 US TREASURY	GOV	US	USD	AAA	226.37	226.37	0.00%
US912810RP57	UST 3.000 11/15/45 US TREASURY	GOV	US	USD	AAA	220,836.07	220,836.07	0.00%
US912810RQ31	UST 2.500 02/15/46 US TREASURY	GOV	US	USD	AAA	949,173.11	949,173.11	0.02%
US912810RT79	UST 2.250 08/15/46 US TREASURY	GOV	US	USD	AAA	3,410,695.24	3,410,695.24	0.07%
US912810RX81	UST 3.000 05/15/47 US TREASURY	GOV	US	USD	AAA	74.99	74.99	0.00%
US912810RY64	UST 2.750 08/15/47 US TREASURY	GOV	US	USD	AAA	2,948.66	2,948.66	0.00%
US912810RZ30	UST 2.750 11/15/47 US TREASURY	GOV	US	USD	AAA	253,975.89	253,975.89	0.01%
US912810SC36	UST 3.125 05/15/48 US TREASURY	GOV	US	USD	AAA	0.00	0.00	0.00%
US912810SF66	UST 3.000 02/15/49 US TREASURY	GOV	US	USD	AAA	441,002.89	441,002.89	0.01%
US912810SJ88	UST 2.250 08/15/49 US TREASURY	GOV	US	USD	AAA	59,437.59	59,437.59	0.00%
US912810TE82	UST 0.125 02/15/52 US TREASURY	GOV	US	USD	AAA	16,947,014.92	16,947,014.92	0.36%
US912810TF57	UST 2.375 02/15/42 US TREASURY	GOV	US	USD	AAA	424,795.14	424,795.14	0.01%
US912810TM09	UST 4.000 11/15/42 US TREASURY	GOV	US	USD	AAA	280,685.72	280,685.72	0.01%
US912810TQ13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	AAA	1,476,915.12	1,476,915.12	0.03%
US912810TR95	UST 3.625 05/15/53 US TREASURY	GOV	US	USD	AAA	81.52	81.52	0.00%
US912810TU25	UST 4.375 08/15/43 US TREASURY	GOV	US	USD	AAA	966.30	966.30	0.00%
US912810TU25	UST 4.375 08/15/43 US TREASURY	GOV	US	USD	AAA	16,942,055.95	16,942,055.95	0.36%
US912810TV08	UST 4.750 11/15/53 US TREASURY	GOV	US	USD	AAA	3,387,316.49	3,387,316.49	0.07%
US912810TZ12	UST 4.500 02/15/44 US TREASURY	GOV	US	USD	AAA	3,355,552.19	3,355,552.19	0.07%
US912810UA42	UST 4.625 05/15/54 US TREASURY	GOV	US	USD	AAA	944,173.51	944,173.51	0.02%
US912810UA42	UST 4.625 05/15/54 US TREASURY	GOV	US	USD	AAA	16,947,147.76	16,947,147.76	0.36%
US912828A70	UST 1.500 08/15/26 US TREASURY	GOV	US	USD	AAA	1,091,311.65	1,091,311.65	0.02%
US912828R06	UST 2.250 08/15/27 US TREASURY	GOV	US	USD	AAA	736,572.87	736,572.87	0.02%
US912828R96	UST 0.500 01/15/28 US TREASURY	GOV	US	USD	AAA	6,770,931.29	6,770,931.29	0.14%
US912828W81	UST 2.750 02/15/28 US TREASURY	GOV	US	USD	AAA	7,595.19	7,595.19	0.00%
US912828V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	AAA	700,550.67	700,550.67	0.01%
US912828V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	AAA	983.99	983.99	0.00%
US91282CAZ41	UST 0.375 11/30/25 US TREASURY	GOV	US	USD	AAA	5,251,724.31	5,251,724.31	0.11%
US91282CBB63	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	AAA	396,066.34	396,066.34	0.01%
US91282CBL46	UST 1.125 02/15/31 US TREASURY	GOV	US	USD	AAA	789,020.84	789,020.84	0.02%
US91282CBS98	UST 1.250 03/31/28 US TREASURY	GOV	US	USD	AAA	70,802.79	70,802.79	0.00%
US91282CCB54	UST 1.625 05/15/31 US TREASURY	GOV	US	USD	AAA	702,412.48	702,412.48	0.01%
US91282CCV19	UST 1.125 08/31/28 US TREASURY	GOV	US	USD	AAA	539,475.80	539,475.80	0.01%

Collateral data - as at 01/07/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CCZ23	UST 0.875 09/30/26 US TREASURY	GOV	US	USD	AAA	2,646,078.81	2,646,078.81	0.06%
US91282CDJ71	UST 1.375 11/15/31 US TREASURY	GOV	US	USD	AAA	442,006.52	442,006.52	0.01%
US91282CEC10	UST 1.875 02/28/27 US TREASURY	GOV	US	USD	AAA	173,814.15	173,814.15	0.00%
US91282CFL00	UST 3.875 09/30/29 US TREASURY	GOV	US	USD	AAA	16,944,929.59	16,944,929.59	0.36%
US91282CFY21	UST 3.875 11/30/29 US TREASURY	GOV	US	USD	AAA	29,205.19	29,205.19	0.00%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	AAA	7,179,141.96	7,179,141.96	0.15%
US91282CHC82	UST 3.375 05/15/33 US TREASURY	GOV	US	USD	AAA	916,349.73	916,349.73	0.02%
US91282CHR51	UST 4.000 07/31/30 US TREASURY	GOV	US	USD	AAA	4,615,460.88	4,615,460.88	0.10%
US91282CJG78	UST 4.875 10/31/30 US TREASURY	GOV	US	USD	AAA	1,193,452.42	1,193,452.42	0.03%
US91282CKD29	UST 4.250 02/28/29 US TREASURY	GOV	US	USD	AAA	16,946,943.88	16,946,943.88	0.36%
US91282CKV27	UST 4.625 06/15/27 US TREASURY	GOV	US	USD	AAA	7,539.04	7,539.04	0.00%
US91282CKY65	UST 4.625 06/30/26 US TREASURY	GOV	US	USD	AAA	100.58	100.58	0.00%
US91282CLF67	UST 3.875 08/15/34 US TREASURY	GOV	US	USD	AAA	16,929.82	16,929.82	0.00%
US91282CLK52	UST 3.625 08/31/29 US TREASURY	GOV	US	USD	AAA	454,304.23	454,304.23	0.01%
US91282CLL36	UST 3.375 09/15/27 US TREASURY	GOV	US	USD	AAA	2,001,943.07	2,001,943.07	0.04%
US91282CLS88	UST 4.125 10/31/26 US TREASURY	GOV	US	USD	AAA	945,246.08	945,246.08	0.02%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	AAA	6,177,730.07	6,177,730.07	0.13%
US91282CMF58	UST 4.250 01/15/28 US TREASURY	GOV	US	USD	AAA	945,237.91	945,237.91	0.02%
US91324P1021	UNITEDHEALTH ODSH UNITEDHEALTH	COM	US	USD	AAA	22,628,430.69	22,628,430.69	0.48%
US92345Y1064	VERISK ANALYTICS ODSH VERISK ANALYTICS	COM	US	USD	AAA	425,583.43	425,583.43	0.01%
US9280311039	VIRGINIA ODSH VIRGINIA	COM	US	USD	AAA	31,942.86	31,942.86	0.00%
US92846Q1076	VITA COCO CO ODSH VITA COCO CO	COM	US	USD	AAA	3,228,437.85	3,228,437.85	0.07%
US9290891004	VOYA FINANCIAL ODSH VOYA FINANCIAL	COM	US	USD	AAA	1,009,434.07	1,009,434.07	0.02%
US9297401088	WESTINGHOUSE AIR ODSH WESTINGHOUSE AIR	COM	US	USD	AAA	426,881.57	426,881.57	0.01%
US9311421039	WALMART ODSH WALMART	COM	US	USD	AAA	10,939,576.05	10,939,576.05	0.23%
US9406101082	WASHINGTON TRUST ODSH WASHINGTON TRUST	COM	US	USD	AAA	44,876.55	44,876.55	0.00%
US9427491025	WATTS WATER ODSH WATTS WATER	COM	US	USD	AAA	596,074.03	596,074.03	0.01%
US9497461015	WELLS FARGO ODSH WELLS FARGO	COM	US	USD	AAA	1,492,235.00	1,492,235.00	0.03%
US9553061055	WEST PHARM SVC ODSH WEST PHARM SVC	COM	US	USD	AAA	8,029,959.99	8,029,959.99	0.17%
US9570901036	WESTAMERICA BANC ODSH WESTAMERICA BANC	COM	US	USD	AAA	1,464,536.51	1,464,536.51	0.03%
US9694571004	WILLIAMS ODSH WILLIAMS	COM	US	USD	AAA	1,911,824.23	1,911,824.23	0.04%
US9892071054	ZEBRA TECH ODSH ZEBRA TECH	COM	US	USD	AAA	2,896,117.11	2,896,117.11	0.06%
US98980B1035	ZIPRECRUITER ODSH ZIPRECRUITER	COM	US	USD	AAA	260.89	260.89	0.00%
US98980G1022	ZSCALER ODSH ZSCALER	COM	US	USD	AAA	261,996.48	261,996.48	0.01%
XS2963925883	EBRD 4.915 12/19/34 25 MTN EBRD	GOV	SU	USD		1,038,218.02	1,038,218.02	0.02%
XS3091296528	IDA 3.500 06/12/45 MTN INTERNATIONAL DE	BND	US	EUR	AAA	2,738,187.23	3,214,215.23	0.07%
XS3092597932	IDA 4.000 06/11/30 MTN INTERNATIONAL DE	BND	US	USD	AAA	741,805.56	741,805.56	0.02%
	GENPACT ODSH ***DUPLICATE	EXT	US	USD	AAA	7,364,043.08	7,364,043.08	0.16%
	Unknown Company Description	UNK		CAD		11,414,475.50	8,365,284.12	0.18%

