



Securities Lending Report

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

Report as at 10/06/2025

Summary of policy	
% limit on maximum percentage of book on loan	25%
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)	12,950,376,534
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 10/06/2025	
Currently on loan in USD (base currency)	3,679,058,777.10
Current percentage on loan (in % of the fund AuM)	28.41%
Collateral value (cash and securities) in USD (base currency)	4,457,379,804.26
Collateral value (cash and securities) in % of loan	121%

Securities lending statistics	
12-month average on loan in USD (base currency)	3,202,774,280.85
12-month average on loan as a % of the fund AuM	25.08%
12-month maximum on loan in USD	3,731,024,899.70
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)	6,265,543.09
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0491%

Collateral data - as at 10/06/2025								
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	710,890.13	811,196.68	0.02%
AT0000A0DXC2	ATGV 4.850 03/15/26 AUSTRIA	GOV	AT	EUR	AA1	64,113.78	73,160.23	0.00%
AT0000A1K9C8	ATGV 0.750 10/20/26 AUSTRIA	GOV	AT	EUR	AA1	2,628,133.90	2,998,963.43	0.07%
AT0000A1VGK0	ATGV 0.500 04/20/27 AUSTRIA	GOV	AT	EUR	AA1	351,582.37	401,190.62	0.01%
AT0000A1XML2	ATGV 2.100 09/20/17 AUSTRIA	GOV	AT	EUR	AA1	293,536.94	334,954.99	0.01%
AT0000A269M8	ATGV 0.500 02/20/29 AUSTRIA	GOV	AT	EUR	AA1	92,171.01	105,176.33	0.00%
AT0000A2NW83	ATGV 02/20/31 AUSTRIA	GOV	AT	EUR	AA1	386,832.13	441,414.12	0.01%
AT0000A2WSC8	ATGV 0.900 02/20/32 AUSTRIA	GOV	AT	EUR	AA1	748,190.90	853,760.59	0.02%
AT0000A39UW5	ATGV 2.900 02/20/34 AUSTRIA	GOV	AT	EUR	AA1	1,009,647.95	1,152,109.21	0.03%
AT0000A39UW5	ATGV 2.900 02/20/34 AUSTRIA	GOV	AT	EUR	AA1	909.92	1,038.31	0.00%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AT0000A3EPP2	ATGV 2.500 10/20/29 AUSTRIA	GOV	AT	EUR	AA1	212,438.65	242,413.73	0.01%
AU000000CBA7	CBA ODSH CBA	COM	AU	AUD	AAA	6,046,039.99	3,941,139.20	0.09%
AU000000SUN6	SUNCORP ODSH SUNCORP	COM	AU	AUD	AAA	5,623,758.38	3,665,872.98	0.08%
AU000XCLWAM0	AUGV 2.750 06/21/35 AUSTRALIA	GOV	AU	AUD	AAA	3,043,554.82	1,983,955.32	0.04%
AU3CB0222529	KOMBK 4.250 07/16/25 MTN KBN	BND	NO	AUD	AAA	3,015,482.95	1,965,656.54	0.04%
AU3CB0250132	KOMBK 3.400 07/24/28 MTN KBN	BND	NO	AUD	AAA	775,938.27	505,798.96	0.01%
AU3CB0286227	KOMBK 2.500 08/03/32 MTN KBN	BND	NO	AUD	AAA	900,607.29	587,065.04	0.01%
AU3CB0319143	BANQV 4.400 05/24/30 MTN BANQUE DEVELOPPT	BND	FR	AUD	AA2	2,023.76	1,319.20	0.00%
AU3TB0000192	AUGV 3.750 04/21/37 AUSTRALIA	GOV	AU	AUD	AAA	1,755,580.09	1,144,383.02	0.03%
BE0000320292	BEGV 4.250 03/28/41 BELGIUM	GOV	BE	EUR	AA3	23,889.21	27,259.98	0.00%
BE0000326356	BEGV 4.000 03/28/32 BELGIUM	GOV	BE	EUR	AA3	1,108,182.08	1,264,546.50	0.03%
BE0000338476	BEGV 1.600 06/22/47 BELGIUM	GOV	BE	EUR	AA3	456,687.51	521,126.09	0.01%
BE0000340498	BEGV 2.150 06/22/66 BELGIUM	GOV	BE	EUR	AA3	1,412,129.33	1,611,380.69	0.04%
BE0000340498	BEGV 2.150 06/22/66 BELGIUM	GOV	BE	EUR	AA3	163,166.70	186,189.52	0.00%
BE0000348574	BEGV 1.700 06/22/50 BELGIUM	GOV	BE	EUR	AA3	8,337,175.94	9,513,550.94	0.21%
BE0000350596	BEGV 0.400 06/22/40 BELGIUM	GOV	BE	EUR	AA3	5.15	5.88	0.00%
BE0000354630	BEGV 0.350 06/22/32 BELGIUM	GOV	BE	EUR	AA3	693,595.92	791,462.26	0.02%
BE0000354630	BEGV 0.350 06/22/32 BELGIUM	GOV	BE	EUR	AA3	1.70	1.94	0.00%
BE0000359688	BEGV 3.450 06/22/43 BELGIUM	GOV	BE	EUR	AA3	31,316.60	35,735.38	0.00%
BE0000364738	BEGV 3.450 06/22/42 BELGIUM	GOV	BE	EUR	AA3	54.44	62.12	0.00%
BE0000365743	BEGV 2.600 10/22/30 BELGIUM	GOV	BE	EUR	AA3	654,001.58	746,281.16	0.02%
BMG0171K1018	ALI HEALTH ODSH ALI HEALTH	COM	HK	HKD		33,533,977.00	4,271,963.03	0.10%
BMG0450A1053	ARCH CAPITAL GRP ODSH ARCH CAPITAL GRP	COM	US	USD	AAA	461,928.34	461,928.34	0.01%
BMG0585R1060	ASSURED GUARANTY ODSH ASSURED GUARANTY	COM	US	USD	AAA	16,930,339.77	16,930,339.77	0.38%
BMG2178K1009	CK INFRA ODSH CK INFRA	COM	HK	HKD		2,714,249.98	345,773.95	0.01%
CA00208D4084	ARC RESOURCES ODSH ARC RESOURCES	COM	CA	CAD	AAA	11,270,448.96	8,235,425.03	0.18%
CA0213611001	ALTAGA ODSH ALTAGA	COM	CA	CAD	AAA	11,270,438.99	8,235,417.74	0.18%
CA02215R1073	ALTUS GRP ODSH ALTUS GRP	REI	CA	CAD	AAA	11,270,410.37	8,235,396.83	0.18%
CA04045U1021	ARITZI ODSH ARITZI	COM	CA	CAD	AAA	11,270,455.80	8,235,430.02	0.18%
CA04682R1073	ATHABASCA OIL ODSH ATHABASCA OIL	COM	CA	CAD	AAA	3,562,479.38	2,603,137.81	0.06%
CA05466C1095	AYA GOLD ODSH AYA GOLD	COM	CA	CAD	AAA	3,250,079.99	2,374,864.58	0.05%
CA05577W2004	BRP ODSH BRP	COM	CA	CAD	AAA	5,239,117.08	3,828,273.04	0.09%
CA0636711016	BMO ODSH BMO	COM	CA	CAD	AAA	6,199,711.86	4,530,188.85	0.10%
CA0641491075	BANK NOVA ODSH BANK NOVA	COM	CA	CAD	AAA	6,199,765.72	4,530,228.21	0.10%
CA1033101082	BOYD GROUP SERVS ODSH BOYD GROUP SERVS	COM	CA	CAD	AAA	8,774,936.04	6,411,929.83	0.14%
CA135087D358	CAGV 2.750 12/01/48 CANADA	GOV	CA	CAD	AAA	860.23	628.58	0.00%
CA135087F825	CAGV 1.000 06/01/27 CANADA	GOV	CA	CAD	AAA	144,785.46	105,796.12	0.00%
CA135087G997	CAGV 0.500 12/01/50 CANADA	GOV	CA	CAD	AAA	100,844.29	73,687.89	0.00%
CA135087J397	CAGV 2.250 06/01/29 CANADA	GOV	CA	CAD	AAA	5,789.85	4,230.70	0.00%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA135087N597	CAGV 2.000 06/01/32 CANADA	GOV	CA	CAD	AAA	429,816.76	314,071.22	0.01%
CA135087N670	CAGV 2.250 12/01/29 CANADA	GOV	CA	CAD	AAA	969.84	708.67	0.00%
CA135087P576	CAGV 3.500 03/01/28 CANADA	GOV	CA	CAD	AAA	168,407.84	123,057.22	0.00%
CA135087Q236	CAGV 2.750 06/01/33 CANADA	GOV	CA	CAD	AAA	38,466.37	28,107.75	0.00%
CA135087R978	CAGV 4.000 08/01/26 CANADA	GOV	CA	CAD	AAA	1,027.46	750.77	0.00%
CA135087S398	CAGV 3.250 11/01/26 CANADA	GOV	CA	CAD	AAA	5,415,692.46	3,957,298.36	0.09%
CA135087WL43	CAGV 5.750 06/01/29 CANADA	GOV	CA	CAD	AAA	915,605.79	669,041.92	0.02%
CA135087XG49	CAGV 5.750 06/01/33 CANADA	GOV	CA	CAD	AAA	1,753,001.70	1,280,935.13	0.03%
CA135087XQ21	CAGV 3.000 12/01/36 CANADA	GOV	CA	CAD	AAA	12,909,013.73	9,432,740.00	0.21%
CA135087XW98	CAGV 5.000 06/01/37 CANADA	GOV	CA	CAD	AAA	1,228,455.28	897,644.04	0.02%
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	5,921,863.41	4,327,162.33	0.10%
CA1363851017	CANADIAN NATURAL ODSH CANADIAN NATURAL	COM	CA	CAD	AAA	6,198,401.25	4,529,231.17	0.10%
CA14042M1023	CAPITAL PWR ODSH CAPITAL PWR	COM	CA	CAD	AAA	11,270,438.40	8,235,417.31	0.18%
CA14179V5036	CARGOJET ODSH CARGOJET	COM	CA	CAD	AAA	11,270,456.67	8,235,430.66	0.18%
CA29250N1050	ENBRIDGE INC ODSH ENBRIDGE INC	COM	CA	CAD	AAA	5,921,849.03	4,327,151.82	0.10%
CA29269R1055	ENERFLEX ODSH ENERFLEX	COM	CA	CAD	AAA	11,270,448.94	8,235,425.01	0.18%
CA3495531079	FORTIS ODSH FORTIS	COM	CA	CAD	AAA	5,684,737.90	4,153,892.44	0.09%
CA45790B1040	INNERGEX ODSH INNERGEX	COM	CA	CAD	AAA	11,270,454.84	8,235,429.32	0.18%
CA4707481046	JAMIESON WELLNES ODSH JAMIESON WELLNES	COM	CA	CAD	AAA	10,261,579.98	7,498,234.80	0.17%
CA4932711001	KEYERA ODSH KEYERA	COM	CA	CAD	AAA	11,270,455.91	8,235,430.10	0.18%
CA53626N1024	LIONSGATE ODSH LIONSGATE	COM	US	USD	AAA	686,011.54	686,011.54	0.02%
CA62910L1022	NFI GROUP ODSH NFI GROUP	COM	CA	CAD	AAA	3,904,250.87	2,852,873.52	0.06%
CA6330671034	NATL BK CANADA ODSH NATL BK CANADA	COM	CA	CAD	AAA	5,921,727.62	4,327,063.10	0.10%
CA68272K1030	ONEX CORP ODSH ONEX CORP	COM	CA	CAD	AAA	11,270,376.35	8,235,371.97	0.18%
CA7481932084	QUEBECOR ODSH QUEBECOR	COM	CA	CAD	AAA	11,270,299.34	8,235,315.70	0.18%
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	5,921,740.13	4,327,072.24	0.10%
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	290,998.36	212,635.29	0.00%
CA87241L1094	TFI INTL ODSH TFI INTL	COM	CA	CAD	AAA	11,270,431.24	8,235,412.08	0.18%
CA87262K1057	TMX GRP ODSH TMX GRP	COM	CA	CAD	AAA	6,736,779.70	4,922,629.47	0.11%
CA87807B1076	TC ENERGY ODSH TC ENERGY	COM	CA	CAD	AAA	277,947.27	203,098.73	0.00%
CA8910546032	TOREX GOLD ODSH TOREX GOLD	COM	CA	CAD	AAA	11,270,413.97	8,235,399.46	0.18%
CA8911605092	TD ODSH TD	COM	CA	CAD	AAA	277,976.15	203,119.83	0.00%
CA8911605092	TD ODSH TD	COM	CA	CAD	AAA	291,037.65	212,664.00	0.00%
CA89679A2092	TRISURA GROUP ODSH TRISURA GROUP	COM	CA	CAD	AAA	3,353,102.47	2,450,144.10	0.05%
CH0012005267	NOVARTIS ODSH NOVARTIS	COM	CH	CHF		873.72	1,063.01	0.00%
CH0012221716	ABB ODSH ABB	COM	SE	SEK	AAA	2,000,493.95	208,248.66	0.00%
CH0024608827	PARTNERS GROUP ODSH PARTNERS GROUP	COM	CH	CHF		5,399.99	6,569.94	0.00%
CH0038863350	NESTLE ODSH NESTLE	COM	CH	CHF		13,717,846.76	16,689,910.51	0.37%
CH0210483332	CMPNE FINANCIERE ODSH CMPNE FINANCIERE	COM	CH	CHF		1,062,213.94	1,292,349.74	0.03%

Collateral data - as at 10/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CH0217850699	ZURCH 2.000 07/29/38 ZUERICH ST	BND	CH	CHF		40,811.18	49,653.19	0.00%
DE0001030716	DEGV 10/10/25 GERMANY	GOV	DE	EUR	AAA	1,828.42	2,086.41	0.00%
DE0001030740	DEGV 1.300 10/15/27 GERMANY	GOV	DE	EUR	AAA	1,179,412.53	1,345,827.57	0.03%
DE0001053510	BAYRN 0.030 04/03/28 BAYERN	BND	DE	EUR	AAA	22,560.48	25,743.76	0.00%
DE0001102416	DEGV 0.250 02/15/27 GERMANY	GOV	DE	EUR	AAA	75,893.58	86,602.16	0.00%
DE0001102432	DEGV 1.250 08/15/48 GERMANY	GOV	DE	EUR	AAA	0.74	0.84	0.00%
DE0001102515	DEGV 05/15/35 GERMANY	GOV	DE	EUR	AAA	214.66	244.95	0.00%
DE0001102572	DEGV 08/15/52 GERMANY	GOV	DE	EUR	AAA	0.45	0.51	0.00%
DE0001108660	DEGV PO STR 07/04/44 GERMANY	GOV	DE	EUR	AAA	485,199.24	553,660.82	0.01%
DE0001135432	DEGV 3.250 07/04/42 GERMANY	GOV	DE	EUR	AAA	1,276,134.78	1,456,197.31	0.03%
DE0001141869	DEGV 1.300 10/15/27 GERMANY	GOV	DE	EUR	AAA	32,399.67	36,971.26	0.00%
DE0007030009	RHEINMETALL ODSH RHEINMETALL	COM	DE	EUR	AAA	1,783.24	2,034.86	0.00%
DE0007236101	SIEMENS ODSH SIEMENS	COM	DE	EUR	AAA	10,268,152.74	11,716,988.44	0.26%
DE0008430026	MUNICH RE GROUP ODSH MUNICH RE GROUP	COM	DE	EUR	AAA	3,879,266.82	4,426,631.12	0.10%
DE000A3SJZ50	HLBG 2.625 02/13/35 WIBANK	BND	DE	EUR	AAA	97,710.42	111,497.36	0.00%
DE000BU22072	DEGV 2.000 12/10/26 GERMANY	GOV	DE	EUR	AAA	7,352,049.19	8,389,422.86	0.19%
DE000BU25026	DEGV 2.100 04/12/29 GERMANY	GOV	DE	EUR	AAA	134,699.65	153,705.76	0.00%
DE000BU2D004	DEGV 2.500 08/15/54 GERMANY	GOV	DE	EUR	AAA	722.53	824.47	0.00%
DE000BU2D012	DEGV 2.900 08/15/56 GERMANY	GOV	DE	EUR	AAA	4,637,726.46	5,292,109.37	0.12%
DE000BU2Z007	DEGV 2.300 02/15/33 GERMANY	GOV	DE	EUR	AAA	302,463.80	345,141.43	0.01%
DE000BU2Z023	DEGV 2.200 02/15/34 GERMANY	GOV	DE	EUR	AAA	167.37	190.99	0.00%
DE000BU3Z005	DEGV 2.300 02/15/33 GERMANY	GOV	DE	EUR	AAA	9,376.88	10,699.96	0.00%
DE000ENER6Y0	SIEMENS ENERG ODSH SIEMENS ENERG	COM	DE	EUR	AAA	10,268,342.33	11,717,204.79	0.26%
DE000NRW0K52	NORDR 1.500 06/12/40 NRW	BND	DE	EUR	AAA	63,809.67	72,813.22	0.00%
DE000NRW0KF4	NORDR 1.550 06/16/48 NRW	BND	DE	EUR	AAA	25,271.64	28,837.46	0.00%
DE000NWB2P42	NRW BANK 0.75% GTD SNR 26/05/36 NRW BANK 0.75% GTD SNR 26/05/36	MIS	DE	EUR	AAA	4,416,524.09	5,039,695.36	0.11%
DE000NWB2Q17	NRW BANK 0.71% GTD 22/10/2036 NRW BANK 0.71% GTD 22/10/2036	MIS	DE	EUR	AAA	4,439,974.81	5,066,454.98	0.11%
DE000SHL1006	SIEMENS HEALTH ODSH SIEMENS HEALTH	COM	DE	EUR	AAA	8,140,071.29	9,288,634.83	0.21%
EU000A3K4DT4	EUUNI 2.500 10/04/52 MTN EU	BND	BE	EUR	AA3	0.80	0.91	0.00%
EU000A3K4DY4	EUUNI 3.000 03/04/53 MTN EU	BND	BE	EUR	AA3	34.18	39.00	0.00%
EU000A3K4EY2	EUUNI 3.375 10/05/54 MTN EU	BND	BE	EUR	AA3	541.75	618.19	0.00%
EU000A3L1CN4	EUUNI 2.875 10/05/29 MTN EU	BND	BE	EUR	AA3	848.03	967.69	0.00%
FI4000242870	FIGV 1.375 04/15/47 FINLAND	GOV	FI	EUR	AA1	2,055.74	2,345.81	0.00%
FI4000348727	FIGV 0.500 09/15/28 FINLAND	GOV	FI	EUR	AA1	6,359,384.77	7,256,693.56	0.16%
FI4000369467	FIGV 0.500 09/15/29 FINLAND	GOV	FI	EUR	AA1	3,786,284.28	4,320,528.75	0.10%
FI4000441878	FIGV 09/15/30 FINLAND	GOV	FI	EUR	AA1	11,410.56	13,020.59	0.00%
FI4000557525	FIGV 2.875 04/15/29 FINLAND	GOV	FI	EUR	AA1	2,870,131.53	3,275,106.90	0.07%
FI4000566294	FIGV 2.950 04/15/55 FINLAND	GOV	FI	EUR	AA1	650,084.57	741,811.47	0.02%
FI4000577952	FIGV 2.500 04/15/30 FINLAND	GOV	FI	EUR	AA1	2,864,767.27	3,268,985.75	0.07%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
FR0000073272	SAFRAN ODSH SAFRAN	COM	FR	EUR	AA2	37,864,736.33	43,207,448.23	0.97%
FR0000120578	SANOFI FR ODSH SANOFI FR	COM	FR	EUR	AA2	96,876.17	110,545.39	0.00%
FR0000121014	LVMH ODSH LVMH	COM	FR	EUR	AA2	85,969,988.16	98,100,348.05	2.20%
FR0000121972	SCHNEIDER ODSH SCHNEIDER	COM	FR	EUR	AA2	8,299,954.30	9,471,077.33	0.21%
FR0000125338	CAPGEMINI ODSH CAPGEMINI	COM	FR	EUR	AA2	42,919,886.30	48,975,879.55	1.10%
FR0000130809	SOCIETE GENERALE ODSH SOCIETE GENERALE	COM	FR	EUR	AA2	80,841,975.08	92,248,772.65	2.07%
FR0000131104	BNP ODSH BNP	COM	FR	EUR	AA2	32,402.79	36,974.82	0.00%
FR0000187635	FRGV 5.750 10/25/32 FRANCE	GOV	FR	EUR	AA2	59,877.74	68,326.48	0.00%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	AA2	22,533,129.63	25,712,552.79	0.58%
FR0006174348	BUREAU VERITAS ODSH BUREAU VERITAS	COM	FR	EUR	AA2	35,888.88	40,952.80	0.00%
FR0010916924	FRGV 3.500 04/25/26 FRANCE	GOV	FR	EUR	AA2	47,422.71	54,114.05	0.00%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	AA2	1,507,089.00	1,719,739.16	0.04%
FR0013234333	FRGV 1.750 06/25/39 FRANCE	GOV	FR	EUR	AA2	3,559.08	4,061.27	0.00%
FR0013250560	FRGV 1.000 05/25/27 FRANCE	GOV	FR	EUR	AA2	1,121,697.46	1,279,968.90	0.03%
FR0013341682	FRGV 0.750 11/25/28 FRANCE	GOV	FR	EUR	AA2	302,463.66	345,141.26	0.01%
FR0013524014	FRGV 0.100 03/01/36 FRANCE	GOV	FR	EUR	AA2	5,894.14	6,725.80	0.00%
FR0014003513	FRGV 02/25/27 FRANCE	GOV	FR	EUR	AA2	302,463.40	345,140.97	0.01%
FR0014003513	FRGV 02/25/27 FRANCE	GOV	FR	EUR	AA2	1,480,138.02	1,688,985.41	0.04%
FR0014003TT8	DASSAULT SYSTEM ODSH DASSAULT SYSTEM	COM	FR	EUR	AA2	37,864,625.08	43,207,321.28	0.97%
FR0014004J31	FRGV 0.750 05/25/53 FRANCE	GOV	FR	EUR	AA2	302,463.77	345,141.39	0.01%
FR0014007L00	FRGV 05/25/32 FRANCE	GOV	FR	EUR	AA2	79.08	90.23	0.00%
FR001400CMX2	FRGV 2.500 05/25/43 FRANCE	GOV	FR	EUR	AA2	37,544.08	42,841.55	0.00%
FR001400FYQ4	FRGV 2.500 09/24/26 FRANCE	GOV	FR	EUR	AA2	302,463.46	345,141.03	0.01%
FR001400HI98	FRGV 2.750 02/25/29 FRANCE	GOV	FR	EUR	AA2	32,656.13	37,263.90	0.00%
FR001400NBC6	FRGV 2.500 09/24/27 FRANCE	GOV	FR	EUR	AA2	2,883.93	3,290.85	0.00%
FR001400X8V5	FRGV 3.200 05/25/35 FRANCE	GOV	FR	EUR	AA2	982,971.14	1,121,668.31	0.03%
FR001400XLW2	FRGV 2.400 09/24/28 FRANCE	GOV	FR	EUR	AA2	4.08	4.66	0.00%
GB0002634946	ORD 2.5P BAE SYSTEMS	CST	GB	GBP	AA3	266,612.30	361,062.53	0.01%
GB0003718474	GAMES WORKSHOP ODSH GAMES WORKSHOP	CST	GB	GBP	AA3	762,164.10	1,032,168.81	0.02%
GB0004544929	ORD GBP0.10 IMPERIAL TOBACCO	CST	GB	GBP	AA3	450,263.91	609,774.67	0.01%
GB0005603997	ORD GBP0.025 LEGAL & GENERAL GROUP PLC	CST	GB	GBP	AA3	1,798.52	2,435.66	0.00%
GB0006776081	ORD GBP0.25 PEARSON	CST	GB	GBP	AA3	450,278.35	609,794.23	0.01%
GB0007188757	ORD GBP0.10(REGD) RIO TINTO	CST	GB	GBP	AA3	1,570.32	2,126.62	0.00%
GB0007980591	ORD USD0.25 BP PLC	CST	GB	GBP	AA3	28,994,696.76	39,266,375.43	0.88%
GB0008706128	ORD GBP0.25 LLOYDS BANKING GROUP	CST	GB	GBP	AA3	174,890.09	236,846.76	0.01%
GB0009697037	ORD GBP0.60 BABCOCK INTL	CST	GB	GBP	AA3	3,066,526.82	4,152,876.45	0.09%
GB0009895292	ORD USD0.25 ASTRAZENECA	CST	GB	GBP	AA3	34,136,144.84	46,229,235.99	1.04%
GB0022569080	AMDOCS ODSH AMDOCS	COM	US	USD	AAA	12,169,184.51	12,169,184.51	0.27%
GB0030913577	ORD GBP0.05 BT GROUP PLC	CST	GB	GBP	AA3	1,526,964.24	2,067,907.51	0.05%

Collateral data - as at 10/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB0031274896	ORD GBP0.25 MARKS & SPENCER	CST	GB	GBP	AA3	2,417,720.91	3,274,224.17	0.07%
GB0031348658	ORD 25P BARCLAYS BANK PLC	CST	GB	GBP	AA3	455,390.01	616,716.75	0.01%
GB0031638363	ORD GBP0.01 INTERTEK GROUP	CST	GB	GBP	AA3	1,860,563.28	2,519,687.54	0.06%
GB0032089863	ORD GBP0.50 NEXT PLC	CST	GB	GBP	AA3	3,918,512.67	5,306,687.32	0.12%
GB0032452392	UKT 4 1/4 03/07/36 UK TREASURY	GIL	GB	GBP	AA3	39,217.04	53,110.09	0.00%
GB0032452392	UKT 4 1/4 03/07/36 UK TREASURY	GIL	GB	GBP	AA3	850,751.28	1,152,138.94	0.03%
GB0033195214	ORD 15 5/7P KINGFISHER	CST	GB	GBP	AA3	1,619,123.51	2,192,715.18	0.05%
GB00B00NY175	UKT 4 3/4 12/07/38 UK TREASURY	GIL	GB	GBP	AA3	104,245.18	141,175.14	0.00%
GB00B019KW72	ORD 28 4/7P SAINSBURY J PLC	CST	GB	GBP	AA3	1,749,610.71	2,369,428.85	0.05%
GB00B033F229	ORD 6 14/81P CENTRICA PLC	CST	GB	GBP	AA3	13,690.03	18,539.87	0.00%
GB00B0744B38	ORD SHS 32 1/7 GBP BUNZL PLC	CST	GB	GBP	AA3	2,497,896.28	3,382,802.51	0.08%
GB00B082RF11	ORD SHARES OF 100 PENCE EACH RENTOKIL INITIAL PLC	CST	GB	GBP	AA3	2,917,600.75	3,951,191.74	0.09%
GB00B0CNHZ09	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	AA3	5,545,650.26	7,510,255.65	0.17%
GB00B0CNHZ09	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	AA3	326,383.11	442,007.79	0.01%
GB00B0SWJX34	ORD GBP5 LONDON STOCK EXCHANGE	CST	GB	GBP	AA3	31,904,967.60	43,207,640.56	0.97%
GB00B10RZP78	ORD SHARES OF 3 1/9 PENCE UNILEVER PLC	CST	GB	GBP	AA3	20,200,015.66	27,356,085.33	0.61%
GB00B128DH60	UKTI 1 1/4 11/22/27 UK TREASURY	GIL	GB	GBP	AA3	6,142,608.31	8,318,692.42	0.19%
GB00B128DP45	UKT 4 1/4 12/07/46 UK TREASURY	GIL	GB	GBP	AA3	7,523,931.68	10,189,364.23	0.23%
GB00B19NLV48	ORD USD0.10 EXPERIAN GROUP LIMITED	CST	GB	GBP	AA3	2,697,337.92	3,652,898.47	0.08%
GB00B1FH8J72	ORD 97 17/19P SEVERN TRENT PLC	CST	GB	GBP	AA3	2,315,179.12	3,135,355.86	0.07%
GB00B1L6W962	UKTI 1 1/8 11/22/37 UK TREASURY	GIL	GB	GBP	AA3	1,585,601.60	2,147,317.77	0.05%
GB00B1WY2338	ORD GBP0.375 BKDRYJ4	CST	GB	GBP	AA3	2,267,131.57	3,070,286.96	0.07%
GB00B24CGK77	ORD GBP0.10 RECKITT BENCKISER PLC	CST	GB	GBP	AA3	11,635,495.99	15,757,493.78	0.35%
GB00B24FFM16	UKTI 0 3/4 11/22/47 UK TREASURY	GIL	GB	GBP	AA3	33,066.23	44,780.29	0.00%
GB00B3D4VD98	UKTI 1 1/4 11/22/32 UK TREASURY	GIL	GB	GBP	AA3	1,652.08	2,237.35	0.00%
GB00B3KJDS62	UKT 4 1/4 09/07/39 UK TREASURY	GIL	GB	GBP	AA3	3.75	5.08	0.00%
GB00B3LZBF68	UKTI 0 5/8 03/22/40 UK TREASURY	GIL	GB	GBP	AA3	30,369.87	41,128.72	0.00%
GB00B3Y1JG82	UKTI 0 1/8 03/22/29 UK TREASURY	GIL	GB	GBP	AA3	2,439,157.36	3,303,254.71	0.07%
GB00B4PTCY75	UKTI 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	AA3	5,866,297.72	7,944,495.87	0.18%
GB00B4PTCY75	UKTI 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	AA3	3,083,499.22	4,175,861.50	0.09%
GB00B63H8491	ROLLS ROYCE ODSH ROLLS ROYCE	CST	GB	GBP	AA3	300,229.36	406,588.79	0.01%
GB00B63H8491	ROLLS ROYCE ODSH ROLLS ROYCE	CST	GB	GBP	AA3	19,169,931.78	25,961,083.31	0.58%
GB00B7RN0G65	UKTI 0 1/8 03/22/44 UK TREASURY	GIL	GB	GBP	AA3	1,037,115.27	1,404,524.35	0.03%
GB00B84Z9V04	UKT 3 1/4 01/22/44 UK TREASURY	GIL	GB	GBP	AA3	3,227.96	4,371.50	0.00%
GB00BD0XH204	UKT 1T 07/22/57 UK TREASURY	GIL	GB	GBP	AA3	115,248.31	156,076.25	0.00%
GB00BDRHNP05	UKT 1Q 07/22/27 UK TREASURY	GIL	GB	GBP	AA3	3,083,639.99	4,176,052.14	0.09%
GB00BDX8CX86	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	AA3	5,874,659.86	7,955,820.39	0.18%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	AA3	5,855,997.34	7,930,546.47	0.18%
GB00BJQWYH73	UKT 1 1/4 10/22/41 UNITED KINGDOM	GIL	GB	GBP	AA3	0.58	0.79	0.00%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00BJQWYH73	UKT 1 1/4 10/22/41 UNITED KINGDOM	GIL	GB	GBP	AA3	2,147.51	2,908.29	0.00%
GB00BL6C7720	UKT 4 1/8 01/29/27 UK Treasury	GIL	GB	GBP	AA3	5.08	6.88	0.00%
GB00BLGZ9862	TESCO ODSH TESCO	CST	GB	GBP	AA3	406,770.84	550,873.72	0.01%
GB00BLH38265	UKTI 0 1/8 03/22/39 UK Treasury	GIL	GB	GBP	AA3	1,346,624.39	1,823,680.35	0.04%
GB00BM8PJY71	NATWEST GRP ODSH NATWEST GRP	CST	GB	GBP	AA3	31,904,956.22	43,207,625.15	0.97%
GB00BM8Z2S21	UKT 0 7/8 07/31/33 UK Treasury	GIL	GB	GBP	AA3	4,287.54	5,806.45	0.00%
GB00BM8Z2T38	UKT 1 01/31/32 UK Treasury	GIL	GB	GBP	AA3	1,049,996.47	1,421,968.85	0.03%
GB00BM8Z2V59	UKT 1 1/2 07/31/53 UK Treasury	GIL	GB	GBP	AA3	1.36	1.84	0.00%
GB00BM8Z2W66	UKTI 0 1/8 03/22/73 UK Treasury	GIL	GB	GBP	AA3	6,142,498.85	8,318,544.18	0.19%
GB00BMBL1D50	UKT 1/2 10/22/61 UK TREASURY	GIL	GB	GBP	AA3	430,291.06	582,726.23	0.01%
GB00BMBL1G81	UKT 0 1/8 01/31/28 UK TREASURY	GIL	GB	GBP	AA3	7,523,932.40	10,189,365.21	0.23%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	AA3	7,235,707.82	9,799,034.01	0.22%
GB00BMGR2916	UKT 0 5/8 07/31/35 UNITED KINGDOM	GIL	GB	GBP	AA3	3,071,139.98	4,159,123.87	0.09%
GB00BMJ6DW54	INFORMA ODSH INFORMA	CST	GB	GBP	AA3	455,849.65	617,339.22	0.01%
GB00BNNGP775	UKT 07/8 01/31/46 UK Treasury	GIL	GB	GBP	AA3	383,404.72	519,229.91	0.01%
GB00BPCJD997	UKT 3 3/4 10/22/53 UK Treasury	GIL	GB	GBP	AA3	0.77	1.04	0.00%
GB00BPJJKN53	UKT 45/8 01/31/34 UK Treasury	GIL	GB	GBP	AA3	7,523,939.37	10,189,374.65	0.23%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	AA3	7,586,387.52	10,273,945.71	0.23%
GB00BPSNB460	UKT 3 34 03/07/27 UK treasury	GIL	GB	GBP	AA3	6,239,834.78	8,450,362.39	0.19%
GB00BPSNBB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	AA3	12,165,545.26	16,475,318.62	0.37%
GB00BPSNBB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	AA3	326,591.99	442,290.66	0.01%
GB00BPSNBF73	UKT 4 10/22/31 UK Tresury	GIL	GB	GBP	AA3	3,083,639.99	4,176,052.14	0.09%
GB00BPSNBG80	UKTI 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	AA3	1,346,624.46	1,823,680.45	0.04%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	AA3	8,152,202.37	11,040,206.47	0.25%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	AA3	7,040,323.63	9,534,432.90	0.21%
GB00BSQNR93	UKT 43/8 03/07/28 UK Treasury	GIL	GB	GBP	AA3	6,142,499.45	8,318,544.99	0.19%
GB00BT7J0027	UKT 4 ½ 03/07/35 Corp UK TREASURY	GIL	GB	GBP	AA3	3,083,639.99	4,176,052.14	0.09%
GB00BT7J0027	UKT 4 ½ 03/07/35 Corp UK TREASURY	GIL	GB	GBP	AA3	5,413,174.70	7,330,849.22	0.16%
GB00BT7J0241	UKT 5 3/8 01/31/56 UK Treasury	GIL	GB	GBP	AA3	11,988,316.02	16,235,304.05	0.36%
GB00BVYVFW23	AUTO TRADER ODSH AUTO TRADER	CST	GB	GBP	AA3	450,281.30	609,798.22	0.01%
GB00BYMWG366	UKTI 0 1/8 03/22/46 UK TREASURY	GIL	GB	GBP	AA3	1,346,624.26	1,823,680.18	0.04%
GB00BZ13DV40	UKTI 0125 08/10/48 UK TREASURY	GIL	GB	GBP	AA3	88,418.00	119,741.01	0.00%
GB00BZB26Y51	UKT 1T 09/07/37 UK TREASURY	GIL	GB	GBP	AA3	12,195.46	16,515.83	0.00%
IE0002424939	DCC ODSH DCC	CST	GB	GBP	AA3	2,663,889.00	3,607,599.92	0.08%
IE0003LFZ4U7	DOLE ODSH DOLE	COM	US	USD	AAA	18,614.04	18,614.04	0.00%
IE000S9YS762	LINDE ODSH LINDE	COM	US	USD	AAA	2,192,288.99	2,192,288.99	0.05%
IE00B4BNMY34	ACCENTURE ODSH ACCENTURE	COM	US	USD	AAA	3,889,478.76	3,889,478.76	0.09%
IE00BFY8C754	STERIS ODSH STERIS	COM	US	USD	AAA	2,063,775.74	2,063,775.74	0.05%
IE00BKVD2N49	SEAGATE ODSH SEAGATE	COM	US	USD	AAA	26,347,676.61	26,347,676.61	0.59%

Collateral data - as at 10/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
IE00BLP1HW54	AON ODSH AON	COM	US	USD	AAA	13,292,321.73	13,292,321.73	0.30%
IE00BTN1Y115	MEDTRONIC ODSH MEDTRONIC	COM	US	USD	AAA	2,192,515.11	2,192,515.11	0.05%
IT0000066123	BPER BANCA ODSH BPER BANCA	COM	IT	EUR		1,966.81	2,244.32	0.00%
IT0000072618	INTESA SANPAOLO ODSH INTESA SANPAOLO	COM	IT	EUR		30,889,575.39	35,248,092.52	0.79%
IT0003132476	ENI ODSH ENI	COM	IT	EUR		182,311.32	208,035.43	0.00%
IT0003828271	RECORDATI ODSH RECORDATI	COM	IT	EUR		334,019.71	381,149.87	0.01%
JE00BYPZJM29	JANUS HENDERSON ODSH JANUS HENDERSON	COM	US	USD	AAA	39,879,094.20	39,879,094.20	0.89%
JP1024511P82	JPGV 0.005 08/01/25 JAPAN	GOV	JP	JPY	A1	43,824,566.60	302,988.79	0.01%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	2,431,314,031.58	16,809,314.00	0.38%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	57,431,058.22	397,059.65	0.01%
JP1024641Q92	JPGV 0.400 09/01/26 JAPAN	GOV	JP	JPY	A1	1,662,190,080.23	11,491,841.29	0.26%
JP1024651QA4	JPGV 0.400 10/01/26 JAPAN	GOV	JP	JPY	A1	2,431,310,564.48	16,809,290.03	0.38%
JP1024661QB1	JPGV 0.500 11/01/26 JAPAN	GOV	JP	JPY	A1	286,110,281.18	1,978,073.38	0.04%
JP1024671QC8	JPGV 0.600 12/01/26 JAPAN	GOV	JP	JPY	A1	60,176,536.54	416,040.99	0.01%
JP1024681R19	JPGV 0.600 01/01/27 JAPAN	GOV	JP	JPY	A1	415,719,128.86	2,874,146.77	0.06%
JP1024691R25	JPGV 0.700 02/01/27 JAPAN	GOV	JP	JPY	A1	6,321,592,947.01	43,705,436.41	0.98%
JP1024711R47	JPGV 0.900 04/01/27 JAPAN	GOV	JP	JPY	A1	125,519,017.34	867,797.64	0.02%
JP1051521N69	JPGV 0.100 03/20/27 JAPAN	GOV	JP	JPY	A1	890,240.06	6,154.83	0.00%
JP1051631PB2	JPGV 0.400 09/20/28 JAPAN	GOV	JP	JPY	A1	63,120,632.77	436,395.51	0.01%
JP1051651Q27	JPGV 0.300 12/20/28 JAPAN	GOV	JP	JPY	A1	1,196,451.73	8,271.88	0.00%
JP1051671Q49	JPGV 0.400 03/20/29 JAPAN	GOV	JP	JPY	A1	5,717,908,352.81	39,531,757.58	0.89%
JP1051701Q76	JPGV 0.600 06/20/29 JAPAN	GOV	JP	JPY	A1	415,709,466.03	2,874,079.96	0.06%
JP1051731QA0	JPGV 0.600 09/20/29 JAPAN	GOV	JP	JPY	A1	49,299.44	340.84	0.00%
JP1051751R17	JPGV 0.900 12/20/29 JAPAN	GOV	JP	JPY	A1	910,744,345.52	6,296,590.02	0.14%
JP1051761R23	JPGV 1.000 12/20/29 JAPAN	GOV	JP	JPY	A1	415,686,737.90	2,873,922.83	0.06%
JP1103441G98	JPGV 0.100 09/20/26 JAPAN	GOV	JP	JPY	A1	456,979,448.62	3,159,407.19	0.07%
JP1103451GC0	JPGV 0.100 12/20/26 JAPAN	GOV	JP	JPY	A1	1,551,869,034.49	10,729,117.48	0.24%
JP1103521JA8	JPGV 0.100 09/20/28 JAPAN	GOV	JP	JPY	A1	925,464,021.62	6,398,357.07	0.14%
JP1103631M74	JPGV 0.100 06/20/31 JAPAN	GOV	JP	JPY	A1	2,284,701,014.92	15,795,679.31	0.35%
JP1103711P74	JPGV 0.400 06/20/33 JAPAN	GOV	JP	JPY	A1	40,979,788.14	283,320.92	0.01%
JP1103761QA5	JPGV 0.900 09/20/34 JAPAN	GOV	JP	JPY	A1	5,713,713,919.82	39,502,758.64	0.89%
JP1103781R44	JPGV 1.400 03/20/35 JAPAN	GOV	JP	JPY	A1	415,682,914.30	2,873,896.39	0.06%
JP1120241K56	JPGV 0.100 03/10/29 JAPAN	GOV	JP	JPY	A1	230,309.57	1,592.29	0.00%
JP1120241K56	JPGV 0.100 03/10/29 JAPAN	GOV	JP	JPY	A1	207,362,900.16	1,433,639.61	0.03%
JP1120251L52	JPGV 0.200 03/10/30 JAPAN	GOV	JP	JPY	A1	103,366,656.84	714,643.43	0.02%
JP1120261M59	JPGV 0.005 03/10/31 JAPAN	GOV	JP	JPY	A1	207,336,773.49	1,433,458.98	0.03%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	207,336,697.10	1,433,458.45	0.03%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	183,408,692.79	1,268,028.02	0.03%
JP1200811592	JPGV 2.000 09/20/25 JAPAN	GOV	JP	JPY	A1	349,450,197.36	2,415,984.94	0.05%

Collateral data - as at 10/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1201121975	JPGV 2.100 06/20/29 JAPAN	GOV	JP	JPY	A1	134,638,613.20	930,847.56	0.02%
JP1201161A37	JPGV 2.200 03/20/30 JAPAN	GOV	JP	JPY	A1	6,926,845,452.72	47,889,955.27	1.07%
JP1201171A43	JPGV 2.100 03/20/30 JAPAN	GOV	JP	JPY	A1	134,665,685.98	931,034.73	0.02%
JP1201311BB0	JPGV 1.700 09/20/31 JAPAN	GOV	JP	JPY	A1	17,402,202.04	120,313.16	0.00%
JP1201511EC7	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	733,620,849.88	5,072,015.82	0.11%
JP1201591GC4	JPGV 0.600 12/20/36 JAPAN	GOV	JP	JPY	A1	2,302,985,263.30	15,922,090.65	0.36%
JP1201661JA3	JPGV 0.700 09/20/38 JAPAN	GOV	JP	JPY	A1	3,082,592.26	21,312.04	0.00%
JP1201691K75	JPGV 0.300 06/20/39 JAPAN	GOV	JP	JPY	A1	65,494,804.09	452,809.76	0.01%
JP1201761M45	JPGV 0.500 03/20/41 JAPAN	GOV	JP	JPY	A1	319,226,433.97	2,207,027.68	0.05%
JP1201781MA3	JPGV 0.500 09/20/41 JAPAN	GOV	JP	JPY	A1	63,761,676.36	440,827.48	0.01%
JP1201791N14	JPGV 0.500 12/20/41 JAPAN	GOV	JP	JPY	A1	38,700.30	267.56	0.00%
JP1201851P76	JPGV 1.100 06/20/43 JAPAN	GOV	JP	JPY	A1	100,247,996.93	693,082.03	0.02%
JP1201881Q46	JPGV 1.600 03/20/44 JAPAN	GOV	JP	JPY	A1	416,501,022.97	2,879,552.53	0.06%
JP1201891Q77	JPGV 1.900 06/20/44 JAPAN	GOV	JP	JPY	A1	603,264,205.18	4,170,772.40	0.09%
JP1300071253	JPGV 2.300 05/20/32 JAPAN	GOV	JP	JPY	A1	195,044,701.25	1,348,475.59	0.03%
JP1300111372	JPGV 1.700 06/20/33 JAPAN	GOV	JP	JPY	A1	207,386,049.43	1,433,799.66	0.03%
JP1300251715	JPGV 2.300 12/20/36 JAPAN	GOV	JP	JPY	A1	134,670,584.97	931,068.60	0.02%
JP13003119A4	JPGV 2.200 09/20/39 JAPAN	GOV	JP	JPY	A1	413,648.73	2,859.83	0.00%
JP1300331A99	JPGV 2.000 09/20/40 JAPAN	GOV	JP	JPY	A1	150,935,893.04	1,043,521.65	0.02%
JP1300341B39	JPGV 2.200 03/20/41 JAPAN	GOV	JP	JPY	A1	33,875,330.53	234,203.01	0.01%
JP1300371C98	JPGV 1.900 09/20/42 JAPAN	GOV	JP	JPY	A1	248,310,651.89	1,716,739.04	0.04%
JP1300461F39	JPGV 1.500 03/20/45 JAPAN	GOV	JP	JPY	A1	134,679,758.10	931,132.02	0.02%
JP1300541H31	JPGV 0.800 03/20/47 JAPAN	GOV	JP	JPY	A1	3,815,117,922.00	26,376,483.77	0.59%
JP1300551H61	JPGV 0.800 06/20/47 JAPAN	GOV	JP	JPY	A1	106,758,195.27	738,091.42	0.02%
JP1300641KA3	JPGV 0.400 09/20/49 JAPAN	GOV	JP	JPY	A1	60,772,997.51	420,164.73	0.01%
JP1300651L15	JPGV 0.400 12/20/49 JAPAN	GOV	JP	JPY	A1	2,118,667,531.71	14,647,777.84	0.33%
JP1300661L47	JPGV 0.400 03/20/50 JAPAN	GOV	JP	JPY	A1	2,302,986,558.08	15,922,099.61	0.36%
JP1300801PA2	JPGV 1.800 09/20/53 JAPAN	GOV	JP	JPY	A1	604,237,984.76	4,177,504.79	0.09%
JP1300831Q70	JPGV 2.200 06/20/54 JAPAN	GOV	JP	JPY	A1	1,771,233,912.33	12,245,734.86	0.27%
JP1300841QA6	JPGV 2.100 09/20/54 JAPAN	GOV	JP	JPY	A1	5,704,614,237.26	39,439,846.40	0.88%
JP1300851R17	JPGV 2.300 12/20/54 JAPAN	GOV	JP	JPY	A1	1,525,225,445.33	10,544,912.38	0.24%
JP1400031A58	JPGV 2.200 03/20/50 JAPAN	GOV	JP	JPY	A1	675,046,566.80	4,667,052.28	0.10%
JP1400161P53	JPGV 1.300 03/20/63 JAPAN	GOV	JP	JPY	A1	248,374,144.90	1,717,178.01	0.04%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	128,369,511.62	887,505.03	0.02%
JP1742381Q69	JPGV 06/20/25 JAPAN	GOV	JP	JPY	A1	207,375,111.41	1,433,724.03	0.03%
JP1742571Q93	JPGV 09/22/25 JAPAN	GOV	JP	JPY	A1	415,712,204.45	2,874,098.90	0.06%
JP1742571Q93	JPGV 09/22/25 JAPAN	GOV	JP	JPY	A1	2,369,756,021.53	16,383,721.95	0.37%
JP1742701QB6	JPGV 11/20/25 JAPAN	GOV	JP	JPY	A1	157,062,847.36	1,085,881.41	0.02%
JP1743031R52	JPGV 08/04/25 JAPAN	GOV	JP	JPY	A1	549,613,024.29	3,799,845.59	0.09%

Collateral data - as at 10/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP3164720009	RENESES ODSH RENESAS	COM	JP	JPY	A1	30,745,573.94	212,564.89	0.00%
JP3188220002	OTSUKA HOLDINGS ODSH OTSUKA HOLDINGS	COM	JP	JPY	A1	1,505,053,798.88	10,405,452.18	0.23%
JP3201200007	OLYMPUS ODSH OLYMPUS	COM	JP	JPY	A1	2,348,048,082.74	16,233,640.32	0.36%
JP3236200006	KEYENCE ODSH KEYENCE	COM	JP	JPY	A1	16,268,142.47	112,472.64	0.00%
JP3242800005	CANON ODSH CANON	COM	JP	JPY	A1	4,689,993.47	32,425.09	0.00%
JP3249600002	KYOCERA ODSH KYOCERA	COM	JP	JPY	A1	570,035,498.91	3,941,039.93	0.09%
JP3258000003	KIRIN HOLDINGS ODSH KIRIN HOLDINGS	COM	JP	JPY	A1	569,990,949.59	3,940,731.93	0.09%
JP3266400005	KUBOTA ODSH KUBOTA	COM	JP	JPY	A1	569,952,498.06	3,940,466.09	0.09%
JP3300200007	KONAMI GROUP ODSH KONAMI GROUP	COM	JP	JPY	A1	175,568,998.08	1,213,826.92	0.03%
JP3304200003	KOMATSU ODSH KOMATSU	COM	JP	JPY	A1	145,787,198.09	1,007,925.24	0.02%
JP3368000000	RESONAC HLDG ODSH RESONAC HLDG	COM	JP	JPY	A1	156,194,512.73	1,079,878.03	0.02%
JP3386450005	ENEOS HOLDINGS ODSH ENEOS HOLDINGS	COM	JP	JPY	A1	3,067,684,648.37	21,208,973.35	0.48%
JP3388200002	AEON CO LTD ODSH AEON CO LTD	COM	JP	JPY	A1	5,829,982.38	40,306.60	0.00%
JP3422950000	SEVEN&I HLDGS ODSH SEVEN&I HLDGS	COM	JP	JPY	A1	1,841,434,529.28	12,731,079.08	0.29%
JP3435000009	SONY GROUP ODSH SONY GROUP	COM	JP	JPY	A1	3,108,963,159.64	21,494,359.54	0.48%
JP3569200003	TOKYU FUDOSAN ODSH TOKYU FUDOSAN	COM	JP	JPY	A1	301,467,149.84	2,084,245.77	0.05%
JP3688370000	NXHD ODSH NXHD	COM	JP	JPY	A1	795,304,999.76	5,498,479.95	0.12%
JP3732000009	SOFTBANK ODSH SOFTBANK	COM	JP	JPY	A1	1,611,321,040.80	11,140,149.31	0.25%
JP3735400008	NTT ODSH NTT	COM	JP	JPY	A1	6,256,312.48	43,254.11	0.00%
JP3753000003	NIPPON YUSEN ODSH NIPPON YUSEN	COM	JP	JPY	A1	4,113,226.42	28,437.51	0.00%
JP3756600007	NINTENDO ODSH NINTENDO	COM	JP	JPY	A1	21,315,874.24	147,371.02	0.00%
JP3788600009	HITACHI ODSH HITACHI	COM	JP	JPY	A1	8,308,131.49	57,439.72	0.00%
JP3802300008	FAST RETAILING ODSH FAST RETAILING	COM	JP	JPY	A1	568,502,998.83	3,930,444.73	0.09%
JP3835250006	BAYCURRENT ODSH BAYCURRENT	COM	JP	JPY	A1	2,187,127,798.78	15,121,089.85	0.34%
JP3890350006	SMFG ODSH SMFG	COM	JP	JPY	A1	569,958,799.57	3,940,509.66	0.09%
JP3893600001	MITSUI CO ODSH MITSUI CO	COM	JP	JPY	A1	3,961,381.08	27,387.70	0.00%
JP3902900004	MUFG ODSH MUFG	COM	JP	JPY	A1	569,901,449.39	3,940,113.16	0.09%
JP3910660004	TOKIO MARINEHLDG ODSH TOKIO MARINEHLDG	COM	JP	JPY	A1	569,952,999.52	3,940,469.56	0.09%
JP3914400001	MURATA MFG ODSH MURATA MFG	COM	JP	JPY	A1	8,044,400.62	55,616.37	0.00%
JP3970300004	RECRUIT HOLDINGS ODSH RECRUIT HOLDINGS	COM	JP	JPY	A1	5,101,631,838.89	35,271,022.32	0.79%
JP3979200007	LASERTEC ODSH LASERTEC	COM	JP	JPY	A1	569,179,998.43	3,935,125.28	0.09%
KYG070341048	BAIDU ODSH BAIDU	COM	HK	HKD		35,287.70	4,495.37	0.00%
KYG217651051	CKH HOLDINGS ODSH CKH HOLDINGS	COM	HK	HKD		119,921,061.41	15,276,993.28	0.34%
KYG596691041	MEITUAN ODSH MEITUAN	COM	HK	HKD		276,689,749.53	35,248,082.31	0.79%
KYG6427A1022	NETEASE ODSH NETEASE	COM	HK	HKD		276,689,786.95	35,248,087.08	0.79%
KYG6683N1034	NU HOLDINGS ODSH NU HOLDINGS	COM	US	USD	AAA	20,993,742.08	20,993,742.08	0.47%
KYG8208B1014	JD.COM ODSH JD.COM	COM	HK	HKD		276,689,795.56	35,248,088.17	0.79%
KYG875721634	TENCENT HOLDINGS ODSH TENCENT HOLDINGS	COM	HK	HKD		276,765,202.91	35,257,694.47	0.79%
KYG9066F1019	TRIP.COM GROUP ODSH TRIP.COM GROUP	COM	HK	HKD		23,378,615.92	2,978,250.48	0.07%

Collateral data - as at 10/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
KYG960071028	WH GROUP ODSH WH GROUP	COM	HK	HKD		186,185,985.03	23,718,619.63	0.53%
KYG9830T1067	XIAOMI ODSH XIAOMI	COM	HK	HKD		276,689,851.80	35,248,095.34	0.79%
LU1092234845	ORIO ODSH ORIO	COM	US	USD	AAA	548,637.16	548,637.16	0.01%
LU2369833749	ARDAGH METAL PAC ODSH ARDAGH METAL PAC	COM	US	USD	AAA	10,565.94	10,565.94	0.00%
NL0000226223	STMICROELECTRON ODSH STMICROELECTRON	COM	FR	EUR	AA2	51.51	58.77	0.00%
NL0000226223	STMICROELECTRON ODSH STMICROELECTRON	COM	IT	EUR		25.75	29.39	0.00%
NL0000395903	WOLTERS KLUWER ODSH WOLTERS KLUWER	COM	NL	EUR	AAA	24,661,505.74	28,141,242.64	0.63%
NL0009538784	NXP SEMICONDTRS ODSH NXP SEMICONDTRS	COM	US	USD	AAA	288.57	288.57	0.00%
NL0010721999	NLGV 2.750 01/15/47 NETHERLANDS	GOV	NL	EUR	AAA	804,740.50	918,289.34	0.02%
NL0010721999	NLGV 2.750 01/15/47 NETHERLANDS	GOV	NL	EUR	AAA	780,463.39	890,586.73	0.02%
NL0011794037	AHOLD DELHAIZE ODSH AHOLD DELHAIZE	COM	NL	EUR	AAA	4,863.35	5,549.57	0.00%
NL0011819040	NLGV 0.500 07/15/26 NETHERLANDS	GOV	NL	EUR	AAA	786,421.84	897,385.92	0.02%
NL0013332430	NLGV 0.250 07/15/29 NETHERLANDS	GOV	NL	EUR	AAA	35,300.52	40,281.43	0.00%
NL0015000B11	NLGV 01/15/38 NETHERLANDS	GOV	NL	EUR	AAA	0.69	0.79	0.00%
NL0015001AM2	NLGV 2.500 07/15/33 NETHERLANDS	GOV	NL	EUR	AAA	687,221.05	784,187.89	0.02%
NL0015001XZ6	NLGV 2.500 07/15/34 NETHERLANDS	GOV	NL	EUR	AAA	376,827.55	429,997.89	0.01%
NL0015001XZ6	NLGV 2.500 07/15/34 NETHERLANDS	GOV	NL	EUR	AAA	18,982.06	21,660.42	0.00%
NL0015031501	NLGV 01/15/27 NETHERLANDS	GOV	NL	EUR	AAA	836,517.98	954,550.61	0.02%
NO0010930522	NOGV 1.250 09/17/31 NORWAY	GOV	NO	NOK	AAA	1,300,205.63	129,183.09	0.00%
PAP169941328	BLADEX ODSH BLADEX	COM	US	USD	AAA	159,848.89	159,848.89	0.00%
PR7331747001	POPULAR ODSH POPULAR	COM	US	USD	AAA	54,650,032.89	54,650,032.89	1.23%
SE0000108656	ERICSSON ODSH ERICSSON	COM	SE	SEK	AAA	1,978,506.11	205,959.76	0.00%
SE0000667891	SANDVIK ODSH SANDVIK	COM	SE	SEK	AAA	1,549,254.32	161,275.24	0.00%
SE0000667925	TELIA COMPANY ODSH TELIA COMPANY	COM	SE	SEK	AAA	36,575.02	3,807.41	0.00%
US0017441017	AMN HEALTH SRV ODSH AMN HEALTH SRV	COM	US	USD	AAA	338,662.30	338,662.30	0.01%
US00508Y1029	ACUITY ODSH ACUITY	COM	US	USD	AAA	10,615,875.99	10,615,875.99	0.24%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	14,904,722.81	14,904,722.81	0.33%
US00827B1061	AFFIRM HOLDINGS ODSH AFFIRM HOLDINGS	COM	US	USD	AAA	94,643,290.35	94,643,290.35	2.12%
US01626W1018	ALIGHT ODSH ALIGHT	COM	US	USD	AAA	7.34	7.34	0.00%
US0188021085	ALLIANT ENERGY ODSH ALLIANT ENERGY	COM	US	USD	AAA	1,477,660.39	1,477,660.39	0.03%
US02005N1000	ALLY FINANCIAL ODSH ALLY FINANCIAL	COM	US	USD	AAA	2,338,074.86	2,338,074.86	0.05%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	3,081,222.05	3,081,222.05	0.07%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	6,893,891.40	6,893,891.40	0.15%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	11,584,616.21	11,584,616.21	0.26%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	6,681,024.52	6,681,024.52	0.15%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	80,728,041.87	80,728,041.87	1.81%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	8,382,588.14	8,382,588.14	0.19%
US0234361089	AMEDISYS ODSH AMEDISYS	COM	US	USD	AAA	10,431,171.96	10,431,171.96	0.23%
US0316521006	AMKOR TECHNOLOGY ODSH AMKOR TECHNOLOGY	COM	US	USD	AAA	36,273.55	36,273.55	0.00%

Collateral data - as at 10/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US0326541051	ANALOG DEVICES ODSH ANALOG DEVICES	COM	US	USD	AAA	6,682,023.61	6,682,023.61	0.15%
US03662Q1058	ANSYS ODSH ANSYS	COM	US	USD	AAA	463.35	463.35	0.00%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	132,721,229.21	132,721,229.21	2.98%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	6,892,963.95	6,892,963.95	0.15%
US0434361046	ASBURY AUTO GP ODSH ASBURY AUTO GP	COM	US	USD	AAA	285,589.51	285,589.51	0.01%
US045167GK38	ADB 4.375 03/22/35 MTN ADB	BND	PH	USD		2,816,728.64	2,816,728.64	0.06%
US04621X1081	ASSURANT ODSH ASSURANT	COM	US	USD	AAA	10,195,866.90	10,195,866.90	0.23%
US05329W1027	AUTONATION ODSH AUTONATION	COM	US	USD	AAA	1,084,891.73	1,084,891.73	0.02%
US0605051046	BOFAML ODSH BOFAML	COM	US	USD	AAA	11,606,151.58	11,606,151.58	0.26%
US06417N1037	BANK OZK ODSH BANK OZK	COM	US	USD	AAA	18,335,578.03	18,335,578.03	0.41%
US0774541066	BELDEN ODSH BELDEN	COM	US	USD	AAA	1,064,185.32	1,064,185.32	0.02%
US0846707026	BERKSHIRE ODSH BERKSHIRE	COM	US	USD	AAA	33,326,199.75	33,326,199.75	0.75%
US0970231058	BOEING ODSH BOEING	COM	US	USD	AAA	33,326,068.34	33,326,068.34	0.75%
US1011371077	BOSTON ODSH BOSTON	COM	US	USD	AAA	11,156,577.67	11,156,577.67	0.25%
US1011371077	BOSTON ODSH BOSTON	COM	US	USD	AAA	100.01	100.01	0.00%
US11135F1012	BROADCOM ODSH BROADCOM	COM	US	USD	AAA	53,208,691.72	53,208,691.72	1.19%
US1143401024	AZENTA ODSH AZENTA	COM	US	USD	AAA	879,022.17	879,022.17	0.02%
US1167941087	BRUKER ODSH BRUKER	COM	US	USD	AAA	9,717.40	9,717.40	0.00%
US12008R1077	BUILDERS FRSTSRC ODSH BUILDERS FRSTSRC	COM	US	USD	AAA	34,725.84	34,725.84	0.00%
US1255231003	CIGNA GROUP ODSH CIGNA GROUP	COM	US	USD	AAA	212,545.24	212,545.24	0.00%
US12621E1038	CNO FINCL GRP ODSH CNO FINCL GRP	COM	US	USD	AAA	919,654.63	919,654.63	0.02%
US1266501006	CVS HEALTH ODSH CVS HEALTH	COM	US	USD	AAA	4,787,582.87	4,787,582.87	0.11%
US135087Q560	CAGV 3.750 04/26/28 CANADA	GOV	CA	USD	AAA	44,889.19	44,889.19	0.00%
US14149Y1082	CARDINAL HEALTH ODSH CARDINAL HEALTH	COM	US	USD	AAA	21,441,517.27	21,441,517.27	0.48%
US1431301027	CARMAX ODSH CARMAX	COM	US	USD	AAA	378,222.23	378,222.23	0.01%
US14448C1045	CARRIER GLOBAL ODSH CARRIER GLOBAL	COM	US	USD	AAA	844,358.11	844,358.11	0.02%
US1714841087	CHURCHILL DOWNS ODSH CHURCHILL DOWNS	COM	US	USD	AAA	134.87	134.87	0.00%
US17275R1023	CISCO SYSTEMS ODSH CISCO SYSTEMS	COM	US	USD	AAA	461.19	461.19	0.00%
US1729674242	CITIGROUP ODSH CITIGROUP	COM	US	USD	AAA	23,024,334.44	23,024,334.44	0.52%
US1924221039	COGNEX ODSH COGNEX	COM	US	USD	AAA	309,540.10	309,540.10	0.01%
US20030N1019	COMCAST ODSH COMCAST	COM	US	USD	AAA	46.86	46.86	0.00%
US222213BA75	BANQV 3.000 06/16/25 MTN BANQUE DEVELOPPT	BND	FR	USD	AA2	16,229.32	16,229.32	0.00%
US2473617023	DELTA AIR ODSH DELTA AIR	COM	US	USD	AAA	1,179,511.15	1,179,511.15	0.03%
US2521311074	DEXCOM ODSH DEXCOM	COM	US	USD	AAA	94,218.84	94,218.84	0.00%
US25754A2015	DOMINOS PIZZA ODSH DOMINOS PIZZA	COM	US	USD	AAA	11,550,928.32	11,550,928.32	0.26%
US2936681095	ENTERPRISE BNCP ODSH ENTERPRISE BNCP	COM	US	USD	AAA	287,849.74	287,849.74	0.01%
US30063P1057	EXACT SCI ODSH EXACT SCI	COM	US	USD	AAA	5,532,024.03	5,532,024.03	0.12%
US30161Q1040	EXELIXIS ODSH EXELIXIS	COM	US	USD	AAA	49,929.26	49,929.26	0.00%
US30303M1027	META PLATFORMS ODSH META PLATFORMS	COM	US	USD	AAA	1,126,912.61	1,126,912.61	0.03%

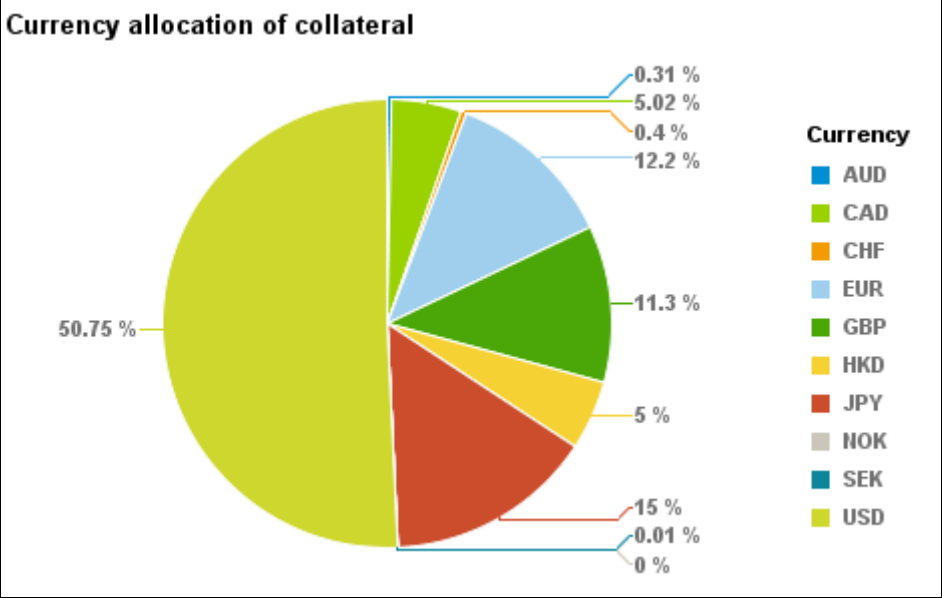
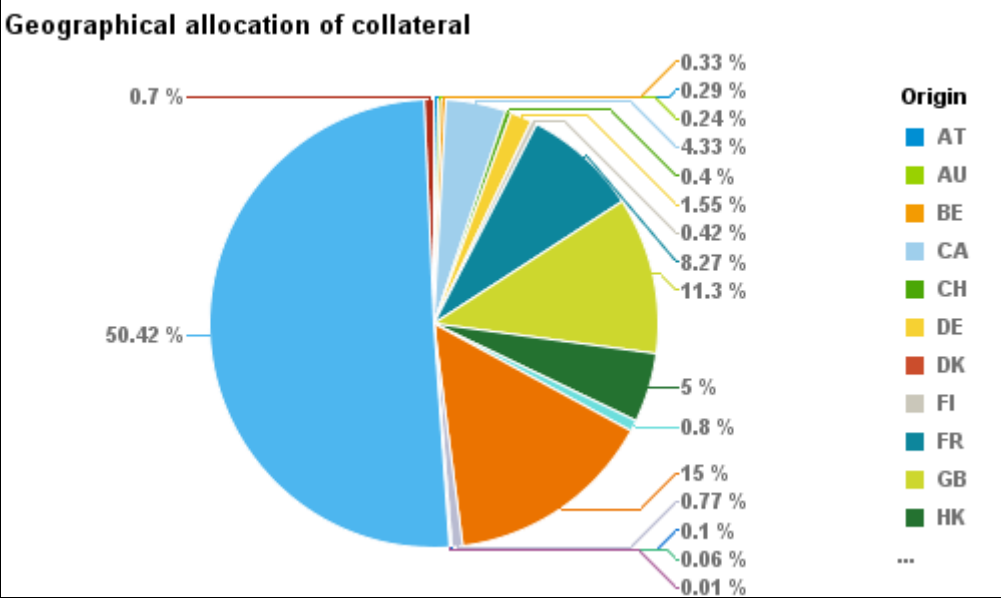
Collateral data - as at 10/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US3119001044	FASTENAL ODSH FASTENAL	COM	US	USD	AAA	584,049.76	584,049.76	0.01%
US31418E7A27	FN MA5388 5.5% 01/06/2054 FN MA5388 5.5% 01/06/2054	MIS	US	USD	AAA	3,611,954.72	3,611,954.72	0.08%
US31418FAW77	FED NATL MORT ASSC 5.5% MBS 01/07/2054 FED NATL MORT ASSC 5.5% MBS 01/07/2054	MIS	US	USD	AAA	1,673,378.42	1,673,378.42	0.04%
US31418FF443	FN MA5586 5.5% 01-01-2055 FN MA5586 5.5% 01-01-2055	MIS	US	USD	AAA	2,573,774.38	2,573,774.38	0.06%
US31847R1023	FIRST AM ODSH FIRST AM	COM	US	USD	AAA	43,555,177.31	43,555,177.31	0.98%
US3434981011	FLOWERS FOODS ODSH FLOWERS FOODS	COM	US	USD	AAA	4,124,028.18	4,124,028.18	0.09%
US34959J1088	FORTIVE ODSH FORTIVE	COM	US	USD	AAA	1,553,013.84	1,553,013.84	0.03%
US3635761097	ARTHUR J. GALLAG ODSH ARTHUR J. GALLAG	COM	US	USD	AAA	2,191,922.93	2,191,922.93	0.05%
US36828A1016	GE VERNOVA ODSH GE VERNOVA	COM	US	USD	AAA	2,663,430.82	2,663,430.82	0.06%
US3695501086	GENERAL DYNAMICS ODSH GENERAL DYNAMICS	COM	US	USD	AAA	440,551.44	440,551.44	0.01%
US3696043013	GE ODSH GE	COM	US	USD	AAA	28,420,855.27	28,420,855.27	0.64%
US3719011096	GENTEX ODSH GENTEX	COM	US	USD	AAA	19,049.03	19,049.03	0.00%
US38141G1040	GOLDMAN SACHS ODSH GOLDMAN SACHS	COM	US	USD	AAA	3,296,965.43	3,296,965.43	0.07%
US38267D1090	GOOSEHEAD INS ODSH GOOSEHEAD INS	COM	US	USD	AAA	586,624.39	586,624.39	0.01%
US4180561072	HASBRO ODSH HASBRO	COM	US	USD	AAA	12,948,037.10	12,948,037.10	0.29%
US427028AB18	CAGV 0.750 05/19/26 CANADA	GOV	CA	USD	AAA	92,055.78	92,055.78	0.00%
US42809H1077	HESS ODSH HESS	COM	US	USD	AAA	20,879,636.59	20,879,636.59	0.47%
US42809H1077	HESS ODSH HESS	COM	US	USD	AAA	212,417.45	212,417.45	0.00%
US43358BAB99	CAGV 4.000 03/18/30 CANADA	GOV	CA	USD	AAA	5,018.36	5,018.36	0.00%
US4364401012	HOLOGIC ODSH HOLOGIC	COM	US	USD	AAA	212,577.84	212,577.84	0.00%
US4370761029	HOME DEPOT ODSH HOME DEPOT	COM	US	USD	AAA	18,039,946.53	18,039,946.53	0.40%
US4385161066	HONEYWELL INTL ODSH HONEYWELL INTL	COM	US	USD	AAA	28,762,139.42	28,762,139.42	0.65%
US4415931009	HOULIHAN LOKEY ODSH HOULIHAN LOKEY	COM	US	USD	AAA	17,238,019.13	17,238,019.13	0.39%
US45674M1018	INFORMATICA INC ODSH INFORMATICA INC	COM	US	USD	AAA	2,613,945.87	2,613,945.87	0.06%
US45784P1012	INSULET ODSH INSULET	COM	US	USD	AAA	60,435.72	60,435.72	0.00%
US45790W1080	INOZYME PHARMA ODSH INOZYME PHARMA	COM	US	USD	AAA	140,607.81	140,607.81	0.00%
US4581401001	INTEL ODSH INTEL	COM	US	USD	AAA	12,981,653.49	12,981,653.49	0.29%
US4606901001	INTERPUBLIC GRP ODSH INTERPUBLIC GRP	COM	US	USD	AAA	31.26	31.26	0.00%
US4612021034	INTUIT ODSH INTUIT	COM	US	USD	AAA	33,325,961.42	33,325,961.42	0.75%
US46333X1081	IRONWOOD PHARMS ODSH IRONWOOD PHARMS	COM	US	USD	AAA	1,812,488.12	1,812,488.12	0.04%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	49,487,393.30	49,487,393.30	1.11%
US47233W1099	JEFFERIES FINCL ODSH JEFFERIES FINCL	COM	US	USD	AAA	46,586,305.98	46,586,305.98	1.05%
US4781601046	JOHNSON&JOHNSON ODSH JOHNSON&JOHNSON	COM	US	USD	AAA	33,326,192.37	33,326,192.37	0.75%
US4824801009	KLA CORP ODSH KLA CORP	COM	US	USD	AAA	1,382,505.05	1,382,505.05	0.03%
US4878361082	KELLANOVA ODSH KELLANOVA	COM	US	USD	AAA	33,326,269.84	33,326,269.84	0.75%
US4881522084	KELLY SERVICES ODSH KELLY SERVICES	COM	US	USD	AAA	129,826.11	129,826.11	0.00%
US4884011002	KEMPER ODSH KEMPER	COM	US	USD	AAA	33,009,879.40	33,009,879.40	0.74%
US50050N1037	KONTOOR BRANDS ODSH KONTOOR BRANDS	COM	US	USD	AAA	277.37	277.37	0.00%
US5132721045	LAMB WESTON HLDG ODSH LAMB WESTON HLDG	COM	US	USD	AAA	75.39	75.39	0.00%

Collateral data - as at 10/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US5178341070	LVSC ODSH LVSC	COM	US	USD	AAA	40,287.90	40,287.90	0.00%
US5627501092	MANHATTAN ASSOC ODSH MANHATTAN ASSOC	COM	US	USD	AAA	64,514.13	64,514.13	0.00%
US56418H1005	MANPOWERGROUP ODSH MANPOWERGROUP	COM	US	USD	AAA	36,270,649.14	36,270,649.14	0.81%
US56585A1025	MARATHON PTRLUM ODSH MARATHON PTRLUM	COM	US	USD	AAA	942,636.63	942,636.63	0.02%
US56600D1072	MARAVAI LIFESCIE ODSH MARAVAI LIFESCIE	COM	US	USD	AAA	1,162,496.59	1,162,496.59	0.03%
US5745991068	MASCO ODSH MASCO	COM	US	USD	AAA	71,882.47	71,882.47	0.00%
US5770811025	MATTEL ODSH MATTEL	COM	US	USD	AAA	843,517.11	843,517.11	0.02%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	55,128,363.62	55,128,363.62	1.24%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	8,381,857.30	8,381,857.30	0.19%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	6,678,844.92	6,678,844.92	0.15%
US60770K1079	MODERNA ODSH MODERNA	COM	US	USD	AAA	38.11	38.11	0.00%
US60871R2094	MOLSON COORS ODSH MOLSON COORS	COM	US	USD	AAA	25,259.40	25,259.40	0.00%
US6200763075	MOTOROLA ODSH MOTOROLA	COM	US	USD	AAA	18,446.94	18,446.94	0.00%
US62855J1043	MYRIAD GENETICS ODSH MYRIAD GENETICS	COM	US	USD	AAA	407.66	407.66	0.00%
US6361801011	NATL FUEL GAS ODSH NATL FUEL GAS	COM	US	USD	AAA	1,821,200.88	1,821,200.88	0.04%
US64110L1061	NETFLIX ODSH NETFLIX	COM	US	USD	AAA	476,314.93	476,314.93	0.01%
US6501111073	NEW YORK TIMES ODSH NEW YORK TIMES	COM	US	USD	AAA	10,995,603.40	10,995,603.40	0.25%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	11,407,463.25	11,407,463.25	0.26%
US676167CC18	OKB 0.500 02/02/26 OEKB	BND	AT	USD	AA1	977.29	977.29	0.00%
US676167CJ60	OKB 4.250 03/01/28 OEKB	BND	AT	USD	AA1	41,674.67	41,674.67	0.00%
US676167CK34	OKB 5.000 10/23/26 MTN OEKB	BND	AT	USD	AA1	100,714.34	100,714.34	0.00%
US676167CQ04	OKB 4.000 05/28/28 MTN OEKB	BND	AT	USD	AA1	5,377,388.74	5,377,388.74	0.12%
US6806652052	OLIN ODSH OLIN	COM	US	USD	AAA	7,466,027.89	7,466,027.89	0.17%
US68389X1054	ORACLE ODSH ORACLE	COM	US	USD	AAA	479.81	479.81	0.00%
US6882392011	OSHKOSH ODSH OSHKOSH	COM	US	USD	AAA	36,692,982.43	36,692,982.43	0.82%
US6951561090	PACKAGING CORP ODSH PACKAGING CORP	COM	US	USD	AAA	10,383.13	10,383.13	0.00%
US69608A1088	PALANTIR TECH ODSH PALANTIR TECH	COM	US	USD	AAA	2,241,899.71	2,241,899.71	0.05%
US70450Y1038	PAYPAL HLDG ODSH PAYPAL HLDG	COM	US	USD	AAA	6,156,342.63	6,156,342.63	0.14%
US7170811035	PFIZER ODSH PFIZER	COM	US	USD	AAA	211,442.12	211,442.12	0.00%
US7170811035	PFIZER ODSH PFIZER	COM	US	USD	AAA	71.88	71.88	0.00%
US7181721090	PHILIP MORRIS ODSH PHILIP MORRIS	COM	US	USD	AAA	23,706,133.13	23,706,133.13	0.53%
US7181721090	PHILIP MORRIS ODSH PHILIP MORRIS	COM	US	USD	AAA	40,382,627.36	40,382,627.36	0.91%
US7185461040	PHILLIPS 66 ODSH PHILLIPS 66	COM	US	USD	AAA	4,062.62	4,062.62	0.00%
US74158E1047	PRIMEENERGY RES ODSH PRIMEENERGY RES	COM	US	USD	AAA	606,342.56	606,342.56	0.01%
US74164M1080	PRIMERICA ODSH PRIMERICA	COM	US	USD	AAA	47,916,678.02	47,916,678.02	1.07%
US7599161095	REPLIGEN CORP ODSH REPLIGEN CORP	COM	US	USD	AAA	10,134,260.78	10,134,260.78	0.23%
US76009N1000	UPBOUND GROUP ODSH UPBOUND GROUP	COM	US	USD	AAA	197,480.38	197,480.38	0.00%
US7766961061	ROPER TECH ODSH ROPER TECH	COM	US	USD	AAA	52,139.13	52,139.13	0.00%
US7802871084	ROYAL GOLD ODSH ROYAL GOLD	COM	US	USD	AAA	7,297,166.64	7,297,166.64	0.16%

Collateral data - as at 10/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US7841171033	SEI INVESTMENTS ODSH SEI INVESTMENTS	COM	US	USD	AAA	96,383,115.70	96,383,115.70	2.16%
US79466L3024	SALESFORCE ODSH SALESFORCE	COM	US	USD	AAA	23,983,980.10	23,983,980.10	0.54%
US8115431079	SEABOARD ODSH SEABOARD	COM	US	USD	AAA	8,110,910.45	8,110,910.45	0.18%
US8270481091	SILGAN HLDG ODSH SILGAN HLDG	COM	US	USD	AAA	138,106.63	138,106.63	0.00%
US8606301021	STIFEL FINANCIAL ODSH STIFEL FINANCIAL	COM	US	USD	AAA	26,290,766.84	26,290,766.84	0.59%
US87161C5013	SYNOVUS FIN ODSH SYNOVUS FIN	COM	US	USD	AAA	27,883,741.58	27,883,741.58	0.63%
US8725401090	TJX ODSH TJX	COM	US	USD	AAA	236,132.94	236,132.94	0.01%
US87612E1064	TARGET ODSH TARGET	COM	US	USD	AAA	33,326,199.77	33,326,199.77	0.75%
US87612G1013	TARGA RES ODSH TARGA RES	COM	US	USD	AAA	6,682,335.12	6,682,335.12	0.15%
US8793691069	TELEFLEX ODSH TELEFLEX	COM	US	USD	AAA	13,082,062.98	13,082,062.98	0.29%
US8807701029	TERADYNE ODSH TERADYNE	COM	US	USD	AAA	1,805,447.69	1,805,447.69	0.04%
US8835561023	THERMO FISHER ODSH THERMO FISHER	COM	US	USD	AAA	498,483.73	498,483.73	0.01%
US8894781033	TOLL BROTHERS ODSH TOLL BROTHERS	COM	US	USD	AAA	152,980,619.37	152,980,619.37	3.43%
US8910921084	TORO ODSH TORO	COM	US	USD	AAA	6,413,657.94	6,413,657.94	0.14%
US8936411003	TRANSDIGM GROUP ODSH TRANSDIGM GROUP	COM	US	USD	AAA	3,966,467.27	3,966,467.27	0.09%
US89417E1091	TRAVELERS ODSH TRAVELERS	COM	US	USD	AAA	987,088.33	987,088.33	0.02%
US8968181011	TRIUMPH GROUP ODSH TRIUMPH GROUP	COM	US	USD	AAA	7,094,927.05	7,094,927.05	0.16%
US90384S3031	ULTA BEAUTY ODSH ULTA BEAUTY	COM	US	USD	AAA	64,691.19	64,691.19	0.00%
US912810FB99	UST 6.125 11/15/27 US TREASURY	GOV	US	USD	AAA	284,875.54	284,875.54	0.01%
US912810QE10	UST 4.625 02/15/40 US TREASURY	GOV	US	USD	AAA	634,246.43	634,246.43	0.01%
US912810QX90	UST 2.750 08/15/42 US TREASURY	GOV	US	USD	AAA	601,535.47	601,535.47	0.01%
US912810RC45	UST 3.625 08/15/43 US TREASURY	GOV	US	USD	AAA	1,201,117.21	1,201,117.21	0.03%
US912810RD28	UST 3.750 11/15/43 US TREASURY	GOV	US	USD	AAA	5,705.80	5,705.80	0.00%
US912810RJ97	UST 3.000 11/15/44 US TREASURY	GOV	US	USD	AAA	5,697.14	5,697.14	0.00%
US912810RN00	UST 2.875 08/15/45 US TREASURY	GOV	US	USD	AAA	220.32	220.32	0.00%
US912810RP57	UST 3.000 11/15/45 US TREASURY	GOV	US	USD	AAA	214,868.96	214,868.96	0.00%
US912810RZ30	UST 2.750 11/15/47 US TREASURY	GOV	US	USD	AAA	246,588.13	246,588.13	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	428,136.49	428,136.49	0.01%
US912810SH23	UST 2.875 05/15/49 US TREASURY	GOV	US	USD	AAA	58,362.44	58,362.44	0.00%
US912810SJ88	UST 2.250 08/15/49 US TREASURY	GOV	US	USD	AAA	253,369.93	253,369.93	0.01%
US912810SL35	UST 2.000 02/15/50 US TREASURY	GOV	US	USD	AAA	1,951.64	1,951.64	0.00%
US912810SP49	UST 1.375 08/15/50 US TREASURY	GOV	US	USD	AAA	128,093.56	128,093.56	0.00%
US912810SQ22	UST 1.125 08/15/40 US TREASURY	GOV	US	USD	AAA	5,701.95	5,701.95	0.00%
US912810SQ22	UST 1.125 08/15/40 US TREASURY	GOV	US	USD	AAA	3,802,101.83	3,802,101.83	0.09%
US912810SR05	UST 1.125 05/15/40 US TREASURY	GOV	US	USD	AAA	4,764.74	4,764.74	0.00%
US912810SS87	UST 1.625 11/15/50 US TREASURY	GOV	US	USD	AAA	50.91	50.91	0.00%
US912810ST60	UST 1.375 11/15/40 US TREASURY	GOV	US	USD	AAA	61.94	61.94	0.00%
US912810TC27	UST 2.000 11/15/41 US TREASURY	GOV	US	USD	AAA	94,965.06	94,965.06	0.00%

Collateral data - as at 10/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US912810TF57	UST 2.375 02/15/42 US TREASURY	GOV	US	USD	AAA	417,067.97	417,067.97	0.01%
US912810TM09	UST 4.000 11/15/42 US TREASURY	GOV	US	USD	AAA	271,320.59	271,320.59	0.01%
US912810TQ13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	AAA	1,554,952.84	1,554,952.84	0.03%
US912810TU25	UST 4.375 08/15/43 US TREASURY	GOV	US	USD	AAA	941.77	941.77	0.00%
US912810UA42	UST 4.625 05/15/54 US TREASURY	GOV	US	USD	AAA	3,803,091.43	3,803,091.43	0.09%
US912810UE63	UST 4.500 11/15/54 US TREASURY	GOV	US	USD	AAA	106,566.73	106,566.73	0.00%
US9128282A70	UST 1.500 08/15/26 US TREASURY	GOV	US	USD	AAA	1,086,463.71	1,086,463.71	0.02%
US9128282R06	UST 2.250 08/15/27 US TREASURY	GOV	US	USD	AAA	730,976.26	730,976.26	0.02%
US9128283W81	UST 2.750 02/15/28 US TREASURY	GOV	US	USD	AAA	740,032.98	740,032.98	0.02%
US9128284V99	UST 2.875 08/15/28 US TREASURY	GOV	US	USD	AAA	1,119,538.51	1,119,538.51	0.03%
US912828V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	AAA	696,254.23	696,254.23	0.02%
US912828V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	AAA	977.84	977.84	0.00%
US912828ZB95	UST 1.125 02/28/27 US TREASURY	GOV	US	USD	AAA	2,960.18	2,960.18	0.00%
US912828ZE35	UST 0.625 03/31/27 US TREASURY	GOV	US	USD	AAA	94.23	94.23	0.00%
US912828ZQ64	UST 0.625 05/15/30 US TREASURY	GOV	US	USD	AAA	296,009.30	296,009.30	0.01%
US91282CAE12	UST 0.625 08/15/30 US TREASURY	GOV	US	USD	AAA	44,341.59	44,341.59	0.00%
US91282CAV37	UST 0.875 11/15/30 US TREASURY	GOV	US	USD	AAA	775,740.81	775,740.81	0.02%
US91282CAZ41	UST 0.375 11/30/25 US TREASURY	GOV	US	USD	AAA	2,644,848.74	2,644,848.74	0.06%
US91282CBB63	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	AAA	393,675.78	393,675.78	0.01%
US91282CBJ99	UST 0.750 01/31/28 US TREASURY	GOV	US	USD	AAA	685,572.48	685,572.48	0.02%
US91282CBL46	UST 1.125 02/15/31 US TREASURY	GOV	US	USD	AAA	984,708.91	984,708.91	0.02%
US91282CBP59	UST 1.125 02/29/28 US TREASURY	GOV	US	USD	AAA	1,007,568.72	1,007,568.72	0.02%
US91282CBQ33	UST 0.500 02/28/26 US TREASURY	GOV	US	USD	AAA	1,878,678.15	1,878,678.15	0.04%
US91282CBS98	UST 1.250 03/31/28 US TREASURY	GOV	US	USD	AAA	1,044,089.37	1,044,089.37	0.02%
US91282CCH25	UST 1.250 06/30/28 US TREASURY	GOV	US	USD	AAA	620,089.37	620,089.37	0.01%
US91282CCY57	UST 1.250 09/30/28 US TREASURY	GOV	US	USD	AAA	916,946.68	916,946.68	0.02%
US91282CCZ23	UST 0.875 09/30/26 US TREASURY	GOV	US	USD	AAA	383,304.80	383,304.80	0.01%
US91282CCZ23	UST 0.875 09/30/26 US TREASURY	GOV	US	USD	AAA	2,602,275.37	2,602,275.37	0.06%
US91282CDJ71	UST 1.375 11/15/31 US TREASURY	GOV	US	USD	AAA	678,419.62	678,419.62	0.02%
US91282CDP32	UST 1.375 12/31/28 US TREASURY	GOV	US	USD	AAA	968,954.51	968,954.51	0.02%
US91282CEC10	UST 1.875 02/28/27 US TREASURY	GOV	US	USD	AAA	172,655.55	172,655.55	0.00%
US91282CEJ62	UST 0.125 04/15/27 US TREASURY	GOV	US	USD	AAA	930,828.34	930,828.34	0.02%
US91282CFC01	UST 2.625 07/31/29 US TREASURY	GOV	US	USD	AAA	95.50	95.50	0.00%
US91282CFK27	UST 3.500 09/15/25 US TREASURY	GOV	US	USD	AAA	254,787.45	254,787.45	0.01%
US91282CFV81	UST 4.125 11/15/32 US TREASURY	GOV	US	USD	AAA	99.13	99.13	0.00%
US91282CGB19	UST 3.875 12/31/29 US TREASURY	GOV	US	USD	AAA	2,621.42	2,621.42	0.00%
US91282CGJ45	UST 3.500 01/31/30 US TREASURY	GOV	US	USD	AAA	57,092.86	57,092.86	0.00%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	AAA	147,287.97	147,287.97	0.00%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	AAA	812,539.35	812,539.35	0.02%

Collateral data - as at 10/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CGP05	UST 4.000 02/29/28 US TREASURY	GOV	US	USD	AAA	256,376.12	256,376.12	0.01%
US91282CHC82	UST 3.375 05/15/33 US TREASURY	GOV	US	USD	AAA	1,311.49	1,311.49	0.00%
US91282CHC82	UST 3.375 05/15/33 US TREASURY	GOV	US	USD	AAA	833,586.37	833,586.37	0.02%
US91282CHT18	UST 3.875 08/15/33 US TREASURY	GOV	US	USD	AAA	97.79	97.79	0.00%
US91282CHZ77	UST 4.625 09/30/30 US TREASURY	GOV	US	USD	AAA	1,119,751.93	1,119,751.93	0.03%
US91282CJC64	UST 4.625 10/15/26 US TREASURY	GOV	US	USD	AAA	1,120,067.53	1,120,067.53	0.03%
US91282CJG78	UST 4.875 10/31/30 US TREASURY	GOV	US	USD	AAA	1,092,385.67	1,092,385.67	0.02%
US91282CJJ18	UST 4.500 11/15/33 US TREASURY	GOV	US	USD	AAA	505.33	505.33	0.00%
US91282CJR34	UST 3.750 12/31/28 US TREASURY	GOV	US	USD	AAA	201.31	201.31	0.00%
US91282CJX02	UST 4.000 01/31/31 US TREASURY	GOV	US	USD	AAA	1,119,594.65	1,119,594.65	0.03%
US91282CKD29	UST 4.250 02/28/29 US TREASURY	GOV	US	USD	AAA	3,803,344.80	3,803,344.80	0.09%
US91282CKH33	UST 4.500 03/31/26 US TREASURY	GOV	US	USD	AAA	798,304.92	798,304.92	0.02%
US91282CKK61	UST 4.875 04/30/26 US TREASURY	GOV	US	USD	AAA	1,119,579.75	1,119,579.75	0.03%
US91282CKP58	UST 4.625 04/30/29 US TREASURY	GOV	US	USD	AAA	729,253.54	729,253.54	0.02%
US91282CKY65	UST 4.625 06/30/26 US TREASURY	GOV	US	USD	AAA	227,057.77	227,057.77	0.01%
US91282CKZ31	UST 4.375 07/15/27 US TREASURY	GOV	US	USD	AAA	3,802,167.46	3,802,167.46	0.09%
US91282CLQ23	UST 3.875 10/15/27 US TREASURY	GOV	US	USD	AAA	3,803,456.18	3,803,456.18	0.09%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	AAA	6,040,857.97	6,040,857.97	0.14%
US9129091081	U. S. STEEL ODSH U. S. STEEL	COM	US	USD	AAA	33,716,225.57	33,716,225.57	0.76%
US91324P1021	UNITEDHEALTH ODSH UNITEDHEALTH	COM	US	USD	AAA	51,992,827.30	51,992,827.30	1.17%
US91324P1021	UNITEDHEALTH ODSH UNITEDHEALTH	COM	US	USD	AAA	8,450,208.29	8,450,208.29	0.19%
US9282541013	VIRTU FINCL ODSH VIRTU FINCL	COM	US	USD	AAA	45,939,287.24	45,939,287.24	1.03%
US9290891004	VOYA FINANCIAL ODSH VOYA FINANCIAL	COM	US	USD	AAA	955,430.85	955,430.85	0.02%
US9311421039	WALMART ODSH WALMART	COM	US	USD	AAA	26,098,848.59	26,098,848.59	0.59%
US9497461015	WELLS FARGO ODSH WELLS FARGO	COM	US	USD	AAA	595,799.85	595,799.85	0.01%
US9892071054	ZEBRA TECH ODSH ZEBRA TECH	COM	US	USD	AAA	6,487,346.82	6,487,346.82	0.15%
XS0691970601	OBBHD 3.500 10/19/26 MTN OEBB	GOV	AT	EUR	AA1	90,552.58	103,329.54	0.00%
XS2333676729	NORDR 1.000 04/21/26 MTN NRW	BND	DE	USD	AAA	97,308.89	97,308.89	0.00%
XS2351159996	NETHR 0.875 06/15/26 MTN FMO	GOV	NL	USD	AAA	974,902.75	974,902.75	0.02%
XS2910613970	KOMBK 3.625 09/04/29 MTN KBN	BND	NO	USD	AAA	1,203,100.60	1,203,100.60	0.03%
XS2924823532	LNBAD 4.000 01/22/27 MTN LKB BW FORDERBNK	BND	DE	USD	AAA	3,912,131.41	3,912,131.41	0.09%
XS2988659632	NETHR 4.500 04/26/28 MTN FMO	BND	NL	USD	AAA	205,160.00	205,160.00	0.00%
	Unknown Company Description	UNK		CAD		33,811,298.69	24,706,239.87	0.55%
	Unknown Company Description	UNK		CAD		8,788,155.95	6,421,589.74	0.14%
	Unknown Company Description	UNK		USD		38.81	38.81	0.00%
						Total:	4,457,379,804.26	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)	757,440,164.90
2	BNP PARIBAS ARBITRAGE LONDON/PA	652,208,062.34

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	BARCLAYS BANK PLC (PARENT)	766,493,591.22
2	BNP PARIBAS ARBITRAGE LONDON/PARIS (PARENT)	568,658,509.28
3	ROYAL BANK OF CANADA LONDON BRANCH (PARENT)	447,679,002.81
4	NOMURA INTERNATIONAL PLC (PARENT)	341,202,077.63
5	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK (PARENT)	267,524,340.78