



Securities Lending Report

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

Report as at 30/06/2025

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)	13,410,221,305
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 30/06/2025	
Currently on loan in USD (base currency)	3,842,658,396.07
Current percentage on loan (in % of the fund AuM)	28.65%
Collateral value (cash and securities) in USD (base currency)	4,706,413,307.92
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)	5,793,557.49
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0453%

Collateral data - as at 30/06/2025									
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	711,345.16	833,528.79	0.02%	
AT0000A1VGK0	ATGV 0.500 04/20/27 AUSTRIA	GOV	AT	EUR	AA1	97,364.73	114,088.51	0.00%	
AT0000A2NW83	ATGV 02/20/31 AUSTRIA	GOV	AT	EUR	AA1	924,650.54	1,083,472.41	0.02%	
AT0000A38239	ATGV 3.450 10/20/30 AUSTRIA	GOV	AT	EUR	AA1	214.32	251.13	0.00%	
AT0000A39UW5	ATGV 2.900 02/20/34 AUSTRIA	GOV	AT	EUR	AA1	1,240,755.88	1,453,873.32	0.03%	
AT0000A39UW5	ATGV 2.900 02/20/34 AUSTRIA	GOV	AT	EUR	AA1	1,126,665.43	1,320,186.22	0.03%	
AT0000A3D3Q8	ATGV 3.200 07/15/39 AUSTRIA	GOV	AT	EUR	AA1	929,722.71	1,089,415.79	0.02%	
AU000000AGL7	AGL ENERGY ODSH AGL ENERGY	COM	AU	AUD	AAA	6,104,407.39	3,984,912.29	0.08%	
AU000000ANZ3	ANZ GROUP ODSH ANZ GROUP	COM	AU	AUD	AAA	6,090,065.98	3,975,550.32	0.08%	
AU000000CBA7	CBA ODSH CBA	COM	AU	AUD	AAA	6,090,098.99	3,975,571.87	0.08%	

Collateral data - as at 30/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AU000000COH5	COCHLEAR ODSH COCHLEAR	COM	AU	AUD	AAA	300.41	196.10	0.00%
AU000000CSL8	CSL ODSH CSL	COM	AU	AUD	AAA	6,089,976.40	3,975,491.84	0.08%
AU000XCLWAI8	AUGV 4.250 04/21/26 AUSTRALIA	GOV	AU	AUD	AAA	580,697.57	379,075.11	0.01%
AU000XCLWAM0	AUGV 2.750 06/21/35 AUSTRALIA	GOV	AU	AUD	AAA	5,882,289.01	3,839,915.04	0.08%
AU000XCLWAP3	AUGV 3.250 06/21/39 AUSTRALIA	GOV	AU	AUD	AAA	5,868,687.80	3,831,036.27	0.08%
AU000XCLWAQ1	AUGV 2.750 11/21/27 AUSTRALIA	GOV	AU	AUD	AAA	886,337.27	578,594.46	0.01%
AU3CB0228823	EIB 2.900 10/17/25 MTN EIB	GOV	SU	AUD		49,409.38	32,254.08	0.00%
AU3TB0000150	AUGV 3.250 04/21/29 AUSTRALIA	GOV	AU	AUD	AAA	132,401.07	86,430.45	0.00%
AU3TB0000192	AUGV 3.750 04/21/37 AUSTRALIA	GOV	AU	AUD	AAA	2,341,483.66	1,528,503.32	0.03%
BE0000291972	BEGV 5.500 03/28/28 BELGIUM	GOV	BE	EUR	AA3	26,413.63	30,950.55	0.00%
BE0000326356	BEGV 4.000 03/28/32 BELGIUM	GOV	BE	EUR	AA3	769.30	901.44	0.00%
BE0000338476	BEGV 1.600 06/22/47 BELGIUM	GOV	BE	EUR	AA3	1,528,752.06	1,791,336.93	0.04%
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	14,210.39	16,651.22	0.00%
BE0000352618	BEGV 10/22/31 BELGIUM	GOV	BE	EUR	AA3	2,824,346.39	3,309,467.99	0.07%
BE0000354630	BEGV 0.350 06/22/32 BELGIUM	GOV	BE	EUR	AA3	1.70	1.99	0.00%
BE0000359688	BEGV 3.450 06/22/43 BELGIUM	GOV	BE	EUR	AA3	301.15	352.87	0.00%
BE0000363722	BEGV 3.100 06/22/35 BELGIUM	GOV	BE	EUR	AA3	13,842.68	16,220.36	0.00%
BE0000364738	BEGV 3.450 06/22/42 BELGIUM	GOV	BE	EUR	AA3	53.47	62.65	0.00%
BE0000365743	BEGV 2.600 10/22/30 BELGIUM	GOV	BE	EUR	AA3	27,029.53	31,672.23	0.00%
BMG0585R1060	ASSURED GUARANTY ODSH ASSURED GUARANTY	COM	US	USD	AAA	17,877,511.75	17,877,511.75	0.38%
BMG0750C1082	AXALTA ODSH AXALTA	COM	US	USD	AAA	1,096,063.18	1,096,063.18	0.02%
CA00791P1071	ADVNTAGE ENERGY ODSH ADVNTAGE ENERGY	COM	CA	CAD	AAA	11,413,512.41	8,356,261.75	0.18%
CA0084741085	AGNICO EAGLE MNE ODSH AGNICO EAGLE MNE	COM	CA	CAD	AAA	281,460.16	206,067.57	0.00%
CA0089118776	AIR CANADA ODSH AIR CANADA	COM	CA	CAD	AAA	11,413,520.47	8,356,267.65	0.18%
CA01626P1484	ALIM COUCHE-TARD ODSH ALIM COUCHE-TARD	COM	CA	CAD	AAA	2,968.68	2,173.48	0.00%
CA0213611001	ALTAGA ODSH ALTAGA	COM	CA	CAD	AAA	11,413,494.17	8,356,248.39	0.18%
CA04045U1021	ARITZI ODSH ARITZI	COM	CA	CAD	AAA	11,413,475.36	8,356,234.62	0.18%
CA04764T1049	ATKINSREALIS GRP ODSH ATKINSREALIS GRP	COM	CA	CAD	AAA	11,413,469.85	8,356,230.59	0.18%
CA0636711016	BMO ODSH BMO	COM	CA	CAD	AAA	6,194,896.33	4,535,516.62	0.10%
CA0641491075	BANK NOVA ODSH BANK NOVA	COM	CA	CAD	AAA	6,474,830.83	4,740,467.20	0.10%
CA0977518616	BOMBARDIER ODSH BOMBARDIER	COM	CA	CAD	AAA	5,670,259.06	4,151,409.94	0.09%
CA11271J1075	BROOKFIELD CO ODSH BROOKFIELD CO	COM	CA	CAD	AAA	9,962,458.22	7,293,890.39	0.15%
CA135087D358	CAGV 2.750 12/01/48 CANADA	GOV	CA	CAD	AAA	866.41	634.33	0.00%
CA135087E679	CAGV 1.500 06/01/26 CANADA	GOV	CA	CAD	AAA	7,914.98	5,794.85	0.00%
CA135087F825	CAGV 1.000 06/01/27 CANADA	GOV	CA	CAD	AAA	132,803.24	97,230.25	0.00%
CA135087G997	CAGV 0.500 12/01/50 CANADA	GOV	CA	CAD	AAA	1,695,624.78	1,241,430.68	0.03%
CA135087J397	CAGV 2.250 06/01/29 CANADA	GOV	CA	CAD	AAA	7,419.57	5,432.15	0.00%
CA135087K379	CAGV 1.250 06/01/30 CANADA	GOV	CA	CAD	AAA	6,467.78	4,735.30	0.00%

Collateral data - as at 30/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA135087S398	CAGV 3.250 11/01/26 CANADA	GOV	CA	CAD	AAA	5,244,259.91	3,839,519.94	0.08%
CA135087VS05	CAGV 4.250 12/01/26 CANADA	GOV	CA	CAD	AAA	571,328.91	418,291.38	0.01%
CA135087WL43	CAGV 5.750 06/01/29 CANADA	GOV	CA	CAD	AAA	1,059,695.48	775,842.92	0.02%
CA135087XG49	CAGV 5.750 06/01/33 CANADA	GOV	CA	CAD	AAA	1,773,787.40	1,298,656.48	0.03%
CA135087XQ21	CAGV 3.000 12/01/36 CANADA	GOV	CA	CAD	AAA	83,300.87	60,987.70	0.00%
CA135087XQ21	CAGV 3.000 12/01/36 CANADA	GOV	CA	CAD	AAA	90,850.62	66,515.16	0.00%
CA135087XW98	CAGV 5.000 06/01/37 CANADA	GOV	CA	CAD	AAA	1,585,242.45	1,160,615.62	0.02%
CA135087YK42	CAGV 2.000 12/01/41 CANADA	GOV	CA	CAD	AAA	3,122.41	2,286.03	0.00%
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	6,194,933.31	4,535,543.69	0.10%
CA1363751027	CA NATL RLWY ODSH CA NATL RLWY	COM	CA	CAD	AAA	6,194,813.88	4,535,456.26	0.10%
CA1363851017	CANADIAN NATURAL ODSH CANADIAN NATURAL	COM	CA	CAD	AAA	6,194,849.42	4,535,482.28	0.10%
CA15101Q2071	CELESTICA ODSH CELESTICA	COM	CA	CAD	AAA	11,413,456.04	8,356,220.48	0.18%
CA29269R1055	ENERFLEX ODSH ENERFLEX	COM	CA	CAD	AAA	11,413,508.95	8,356,259.21	0.18%
CA39138C1068	GREAT WEST LIFE ODSH GREAT WEST LIFE	COM	CA	CAD	AAA	11,693,383.78	8,561,166.11	0.18%
CA4932711001	KEYERA ODSH KEYERA	COM	CA	CAD	AAA	11,413,513.42	8,356,262.49	0.18%
CA49448Q1090	KINAXIS ODSH KINAXIS	COM	CA	CAD	AAA	6,133,870.49	4,490,837.31	0.10%
CA4991131083	K92 MING ODSH K92 MING	COM	CA	CAD	AAA	6,828,439.24	4,999,357.22	0.11%
CA53626N1024	LIONSGATE ODSH LIONSGATE	COM	US	USD	AAA	1,456,087.49	1,456,087.49	0.03%
CA5503711080	LUNDIN GOLD ODSH LUNDIN GOLD	COM	CA	CAD	AAA	7,426,099.99	5,436,927.13	0.12%
CA5527041084	MEG ENERGY ODSH MEG ENERGY	COM	CA	CAD	AAA	11,413,507.19	8,356,257.92	0.18%
CA55293N1096	MDA SPACE ODSH MDA SPACE	COM	CA	CAD	AAA	11,413,520.19	8,356,267.44	0.18%
CA68272K1030	ONEX CORP ODSH ONEX CORP	COM	CA	CAD	AAA	11,413,496.88	8,356,250.38	0.18%
CA683234B984	ONTAR 4.650 06/02/41 MTN ONTARIO	BND	CA	CAD	AAA	263,369.97	192,823.06	0.00%
CA683234SL32	ONTAR 5.850 03/08/33 MTN ONTARIO	BND	CA	CAD	AAA	11,642.06	8,523.59	0.00%
CA68333ZBE66	ONTAR 4.000 03/08/29 ONTARIO	BND	CA	CAD	AAA	18,793,386.73	13,759,345.33	0.29%
CA70137W1086	PARKLAND ODSH PARKLAND	COM	CA	CAD	AAA	11,413,483.54	8,356,240.61	0.18%
CA71584R1055	PET VALU HLDG ODSH PET VALU HLDG	COM	CA	CAD	AAA	364,719.35	267,024.75	0.01%
CA7481932084	QUEBECOR ODSH QUEBECOR	COM	CA	CAD	AAA	3,824,823.19	2,800,296.93	0.06%
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	6,194,743.93	4,535,405.04	0.10%
CA87262K1057	TMX GRP ODSH TMX GRP	COM	CA	CAD	AAA	10,394,912.63	7,610,506.54	0.16%
CA8849038085	THOMSONREUTERS ODSH THOMSONREUTERS	COM	CA	CAD	AAA	5,578.48	4,084.22	0.00%
CA8910546032	TOREX GOLD ODSH TOREX GOLD	COM	CA	CAD	AAA	11,413,484.93	8,356,241.63	0.18%
CA8911605092	TD ODSH TD	COM	CA	CAD	AAA	279,852.28	204,890.38	0.00%
CA89346D1078	TRANSALTA ODSH TRANSALTA	COM	CA	CAD	AAA	11,413,506.72	8,356,257.58	0.18%
CA89679A2092	TRISURA GROUP ODSH TRISURA GROUP	COM	CA	CAD	AAA	5,011,316.31	3,668,973.17	0.08%
CA98400H1029	XBIOTECH ODSH XBIOTECH	COM	US	USD	AAA	53.76	53.76	0.00%
CH0025751329	LOGITECH INTL ODSH LOGITECH INTL	COM	CH	CHF		7,201,046.36	9,006,561.31	0.19%
CH0048265513	TRANSOCEA ODSH TRANSOCEA	COM	US	USD	AAA	2,296,048.27	2,296,048.27	0.05%
CH0114405324	GARMIN ODSH GARMIN	COM	US	USD	AAA	285.78	285.78	0.00%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CH0244767585	UBS GROUP ODSH UBS GROUP	COM	CH	CHF		6,027,205.03	7,538,403.30	0.16%
CH1300646267	BUNGE GLOBAL ODSH BUNGE GLOBAL	COM	US	USD	AAA	21,734.51	21,734.51	0.00%
CH1430134226	AMRIZE ODSH AMRIZE	COM	CH	CHF		25,376,110.19	31,738,650.31	0.67%
CNE1000001Z5	BANK OF CHINA ODSH BANK OF CHINA	COM	CN	HKD		478,649.44	60,974.83	0.00%
CNE1000003W8	PETROCHINA ODSH PETROCHINA	COM	CN	HKD		245,080,788.71	31,220,678.37	0.66%
DE0001030567	DEGV 0.100 04/15/26 GERMANY	GOV	DE	EUR	AAA	5,776.84	6,769.09	0.00%
DE0001030567	DEGV 0.100 04/15/26 GERMANY	GOV	DE	EUR	AAA	1,843,537.24	2,160,190.95	0.05%
DE0001030740	DEGV 1.300 10/15/27 GERMANY	GOV	DE	EUR	AAA	41,606.05	48,752.49	0.00%
DE0001102465	DEGV 0.250 02/15/29 GERMANY	GOV	DE	EUR	AAA	1,337,776.12	1,567,558.17	0.03%
DE0001102481	DEGV 08/15/50 GERMANY	GOV	DE	EUR	AAA	302,635.10	354,616.98	0.01%
DE0001102556	DEGV 11/15/28 GERMANY	GOV	DE	EUR	AAA	1,165.98	1,366.26	0.00%
DE0001102622	DEGV 2.100 11/15/29 GERMANY	GOV	DE	EUR	AAA	140,457.07	164,582.57	0.00%
DE0001108504	DEGV PO STR 07/04/39 GERMANY	GOV	DE	EUR	AAA	0.64	0.75	0.00%
DE0001108595	DEGV PO STR 07/04/42 GERMANY	GOV	DE	EUR	AAA	3,458,467.55	4,052,508.47	0.09%
DE0001135226	DEGV 4.750 07/04/34 GERMANY	GOV	DE	EUR	AAA	88,106.75	103,240.34	0.00%
DE0001135275	DEGV 4.000 01/04/37 GERMANY	GOV	DE	EUR	AAA	116,004.74	135,930.21	0.00%
DE0001135366	DEGV 4.750 07/04/40 GERMANY	GOV	DE	EUR	AAA	152,594.06	178,804.26	0.00%
DE0001135432	DEGV 3.250 07/04/42 GERMANY	GOV	DE	EUR	AAA	1,271,376.24	1,489,753.17	0.03%
DE0001135481	DEGV 2.500 07/04/44 GERMANY	GOV	DE	EUR	AAA	305,866.37	358,403.27	0.01%
DE0001141869	DEGV 1.300 10/15/27 GERMANY	GOV	DE	EUR	AAA	302,635.10	354,616.98	0.01%
DE0007164600	SAP SE ODSH SAP SE	COM	DE	EUR	AAA	11,255,816.60	13,189,162.97	0.28%
DE0007236101	SIEMENS ODSH SIEMENS	COM	DE	EUR	AAA	10,084,302.99	11,816,425.26	0.25%
DE0008430026	MUNICH RE GROUP ODSH MUNICH RE GROUP	COM	DE	EUR	AAA	2,097,059.79	2,457,259.60	0.05%
DE000BU22098	DEGV 1.700 06/10/27 GERMANY	GOV	DE	EUR	AAA	1,183,285.70	1,386,531.82	0.03%
DE000BU2Z015	DEGV 2.600 08/15/33 GERMANY	GOV	DE	EUR	AAA	4,609,689.16	5,401,468.74	0.11%
DE000BU2Z031	DEGV 2.600 08/15/34 GERMANY	GOV	DE	EUR	AAA	6.17	7.23	0.00%
DE000ENER6Y0	SIEMENS ENERG ODSH SIEMENS ENERG	COM	DE	EUR	AAA	10,086,633.43	11,819,155.99	0.25%
DE000NRW0L10	NORDR 1.375 01/15/20 NRW	BND	DE	EUR	AAA	47,230.26	55,342.73	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	4,843,395.69	5,675,317.69	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	4,801,503.54	5,626,229.97	0.12%
DE000NWB2Q17	NRW BANK 0.71% GTD 22/10/2036 NRW BANK 0.71% GTD 22/10/2036	MIS	DE	EUR	AAA	4,820,217.81	5,648,158.69	0.12%
DE000SHL1006	SIEMENS HEALTH ODSH SIEMENS HEALTH	COM	DE	EUR	AAA	8,197,213.93	9,605,201.85	0.20%
DK0009922320	DKGV 4.500 11/15/39 DENMARK	GOV	DK	DKK	AAA	29,312,030.30	4,604,274.70	0.10%
DK0009923138	DKGV 1.750 11/15/25 DENMARK	GOV	DK	DKK	AAA	26,081,968.82	4,096,903.14	0.09%
DK0009923567	DKGV 0.500 11/15/27 DENMARK	GOV	DK	DKK	AAA	12,006,850.53	1,886,011.90	0.04%
DK0009923807	DKGV 0.500 11/15/29 DENMARK	GOV	DK	DKK	AAA	28,681,955.05	4,505,303.74	0.10%
DK0009924102	DKGV 11/15/31 DENMARK	GOV	DK	DKK	AAA	93,969.49	14,760.54	0.00%
DK0009924961	DKGV 2.250 11/15/35 DENMARK	GOV	DK	DKK	AAA	28,682,228.00	4,505,346.62	0.10%
FI4000148630	FIGV 0.750 04/15/31 FINLAND	GOV	FI	EUR	AA1	5,434.10	6,367.49	0.00%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
FI4000297767	NORDEA BNK ODSH NORDEA BNK	COM	FI	SEK	AA1	9,887.37	1,042.19	0.00%
FI4000369467	FIGV 0.500 09/15/29 FINLAND	GOV	FI	EUR	AA1	3,276,701.59	3,839,521.62	0.08%
FI4000557525	FIGV 2.875 04/15/29 FINLAND	GOV	FI	EUR	AA1	3,276,500.13	3,839,285.57	0.08%
FI4000571104	FIGV 3.000 09/15/34 FINLAND	GOV	FI	EUR	AA1	2,058.64	2,412.24	0.00%
FI4000577952	FIGV 2.500 04/15/30 FINLAND	GOV	FI	EUR	AA1	3,276,539.60	3,839,331.81	0.08%
FR0000121329	THALES ODSH THALES	COM	FR	EUR	AA2	13,507,700.97	15,827,840.46	0.34%
FR0000125486	VINCI ODSH VINCI	COM	FR	EUR	AA2	8,504,683.46	9,965,483.64	0.21%
FR0000130809	SOCIETE GENERALE ODSH SOCIETE GENERALE	COM	FR	EUR	AA2	90,341,944.55	105,859,456.68	2.25%
FR0000131906	RENAULT ODSH RENAULT	COM	FR	EUR	AA2	10,215,710.56	11,970,403.94	0.25%
FR0000187635	FRGV 5.750 10/25/32 FRANCE	GOV	FR	EUR	AA2	59,719.88	69,977.62	0.00%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	AA2	22,542,958.45	26,415,031.74	0.56%
FR0010916924	FRGV 3.500 04/25/26 FRANCE	GOV	FR	EUR	AA2	47,394.96	55,535.72	0.00%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	AA2	369,869.24	433,399.54	0.01%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	AA2	1,509,069.00	1,768,273.03	0.04%
FR0013154044	FRGV 1.250 05/25/36 FRANCE	GOV	FR	EUR	AA2	627.72	735.53	0.00%
FR0013234333	FRGV 1.750 06/25/39 FRANCE	GOV	FR	EUR	AA2	3,473.45	4,070.06	0.00%
FR0013250560	FRGV 1.000 05/25/27 FRANCE	GOV	FR	EUR	AA2	783,147.87	917,664.65	0.02%
FR0013341682	FRGV 0.750 11/25/28 FRANCE	GOV	FR	EUR	AA2	302,634.67	354,616.47	0.01%
FR0013404969	FRGV 1.500 05/25/50 FRANCE	GOV	FR	EUR	AA2	302,634.54	354,616.32	0.01%
FR0013519253	FRGV 0.100 03/01/26 FRANCE	GOV	FR	EUR	AA2	4.85	5.68	0.00%
FR0013524014	FRGV 0.100 03/01/36 FRANCE	GOV	FR	EUR	AA2	2,517,521.92	2,949,942.07	0.06%
FR0014004J31	FRGV 0.750 05/25/53 FRANCE	GOV	FR	EUR	AA2	1,141,680.56	1,337,780.41	0.03%
FR001400FYQ4	FRGV 2.500 09/24/26 FRANCE	GOV	FR	EUR	AA2	75,702.24	88,705.17	0.00%
FR001400HI98	FRGV 2.750 02/25/29 FRANCE	GOV	FR	EUR	AA2	1,488,986.95	1,744,741.61	0.04%
FR001400JI88	FRGV 0.600 07/25/34 FRANCE	GOV	FR	EUR	AA2	1,090,422.29	1,277,717.81	0.03%
FR001400PM68	FRGV 2.750 02/25/30 FRANCE	GOV	FR	EUR	AA2	1,182,749.22	1,385,903.20	0.03%
FR001400WYO4	FRGV 3.600 05/25/42 FRANCE	GOV	FR	EUR	AA2	1,012,368.56	1,186,257.24	0.03%
FR001400XLW2	FRGV 2.400 09/24/28 FRANCE	GOV	FR	EUR	AA2	52.08	61.02	0.00%
GB0004544929	ORD GBP0.10 IMPERIAL TOBACCO	CST	GB	GBP	AA3	9,495,417.60	13,023,440.01	0.28%
GB0006776081	ORD GBP0.25 PEARSON	CST	GB	GBP	AA3	428.60	587.85	0.00%
GB0008782301	ORD GBP0.25 TAYLOR WIMPEY	CST	GB	GBP	AA3	3,530,260.80	4,841,929.20	0.10%
GB0009465807	ORD GBP0.125 WEIR GROUP	CST	GB	GBP	AA3	9,361,583.12	12,839,879.33	0.27%
GB0009895292	ASTRAZENECA ODSH ASTRAZENECA	COM	SE	SEK	AAA	1,987,343.89	209,477.45	0.00%
GB0031790826	UKTI 2 01/26/35 UK TREASURY	GIL	GB	GBP	AA3	10,399.43	14,263.34	0.00%
GB00B0CNHZ09	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	AA3	6,022,875.08	8,260,674.32	0.18%
GB00B1FH8J72	ORD 97 17/19P SEVERN TRENT PLC	CST	GB	GBP	AA3	1,116,595.45	1,531,466.49	0.03%
GB00B1WY2338	ORD GBP0.375 BKDRYJ4	CST	GB	GBP	AA3	1,650,799.88	2,264,154.58	0.05%
GB00B24CGK77	ORD GBP0.10 RECKITT BENCKISER PLC	CST	GB	GBP	AA3	10,782,908.70	14,789,298.43	0.31%
GB00B24FFM16	UKTI 0 3/4 11/22/47 UK TREASURY	GIL	GB	GBP	AA3	33,836.48	46,408.42	0.00%

Collateral data - as at 30/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00B2QPKJ12	ORD USD0.50 FRESNILLO PLC	CST	GB	GBP	AA3	863,983.87	1,184,997.08	0.03%
GB00B4PTCY75	UKTI 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	AA3	5,922,862.91	8,123,502.62	0.17%
GB00B7RN0G65	UKTI 0 1/8 03/22/44 UK TREASURY	GIL	GB	GBP	AA3	1,061,498.90	1,455,898.82	0.03%
GB00BD6K4575	COMPASS GROUP ODSH COMPASS GROUP	CST	GB	GBP	AA3	32,131,300.00	44,069,684.52	0.94%
GB00BDX8CX86	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	AA3	5,858,697.43	8,035,496.46	0.17%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	AA3	6,424,619.99	8,811,687.55	0.19%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	AA3	10,592,310.62	14,527,883.63	0.31%
GB00BFWFPP71	UKT 1 3/4 01/22/49 UK TREASURY	GIL	GB	GBP	AA3	289,328.15	396,828.02	0.01%
GB00BJLR0J16	UKT 158 10/22/54 UK Tresury	GIL	GB	GBP	AA3	462,335.99	634,116.93	0.01%
GB00BJQWYH73	UKT 1 1/4 10/22/41 UNITED KINGDOM	GIL	GB	GBP	AA3	115,584.01	158,529.25	0.00%
GB00BL6C7720	UKT 4 1/8 01/29/27 UK Treasury	GIL	GB	GBP	AA3	10,475,639.82	14,367,863.80	0.31%
GB00BLPK7227	UKT 0 1/2 01/31/29 UK Treasury	GIL	GB	GBP	AA3	2,385,094.91	3,271,276.92	0.07%
GB00BLPK7334	UKT 1 1/8 01/31/39 UK Treasury	GIL	GB	GBP	AA3	91,007.58	124,821.45	0.00%
GB00BM8Z2S21	UKT 0 7/8 07/31/33 UK Treasury	GIL	GB	GBP	AA3	3,142.38	4,309.93	0.00%
GB00BM8Z2T38	UKT 1 01/31/32 UK Treasury	GIL	GB	GBP	AA3	0.83	1.14	0.00%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	AA3	12,416,168.95	17,029,396.52	0.36%
GB00BMF9LG83	UKT 4 1/2 06/07/28 UK Treasury	GIL	GB	GBP	AA3	467.82	641.64	0.00%
GB00BMF9LH90	UKTI 0.5/8 03/22/45 UK Treasury	GIL	GB	GBP	AA3	6,221,247.13	8,532,751.50	0.18%
GB00BMF9LJ15	UKTI 0 3/4 11/22/33 UK Treasury	GIL	GB	GBP	AA3	6.24	8.56	0.00%
GB00BMV7TC88	UKT 3 1/4 01/31/33 UK Treasury	GIL	GB	GBP	AA3	8,688,716.11	11,917,008.58	0.25%
GB00BMY62Z61	UKTI 13/4 09/22/38 Cor UK Treasury	GIL	GB	GBP	AA3	1,549,583.64	2,125,331.44	0.05%
GB00BP9DLZ64	UKTI 0 1/8 03/22/58 UK TREASURY	GIL	GB	GBP	AA3	1,699.53	2,330.99	0.00%
GB00BPCJD880	UKT 3 1/2 10/22/25 UK Treasury	GIL	GB	GBP	AA3	6,836.65	9,376.81	0.00%
GB00BPCJD997	UKT 3 3/4 10/22/53 UK Treasury	GIL	GB	GBP	AA3	0.78	1.07	0.00%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	AA3	704,024.21	965,604.41	0.02%
GB00BPSNB460	UKT 3 34 03/07/27 UK treasury	GIL	GB	GBP	AA3	100,779.57	138,224.22	0.00%
GB00BPSNBB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	AA3	2,200,977.14	3,018,750.20	0.06%
GB00BPSNBB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	AA3	497,899.66	682,894.28	0.01%
GB00BPSNBG80	UKTI 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	AA3	1,574,999.41	2,160,190.44	0.05%
GB00BPSNBG80	UKTI 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	AA3	160,068.80	219,542.36	0.00%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	AA3	1,990,349.76	2,729,864.21	0.06%
GB00BQC82C90	UKT 4 1/4 07/31/34 UK Treasury	GIL	GB	GBP	AA3	104.54	143.38	0.00%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	AA3	14,951,906.39	20,507,287.21	0.44%
GB00BSQNRC93	UKT 43/8 03/07/28 UK Treasury	GIL	GB	GBP	AA3	1,022,416.21	1,402,294.95	0.03%
GB00BSQNRD01	UKT 4 3/8 03/07/30 Corp UK TREASURY	GIL	GB	GBP	AA3	3,836,792.64	5,262,352.95	0.11%
GB00BT7J0027	UKT 4 ½ 03/07/35 Corp UK TREASURY	GIL	GB	GBP	AA3	14,788,035.59	20,282,530.21	0.43%
GB00BT7J0241	UKT 5 3/8 01/31/56 UK Treasury	GIL	GB	GBP	AA3	11,547,008.89	15,837,300.04	0.34%
GB00BVYVFW23	AUTO TRADER ODSH AUTO TRADER	CST	GB	GBP	AA3	454,074.32	622,785.63	0.01%
GB00BYMWG366	UKTI 0 1/8 03/22/46 UK TREASURY	GIL	GB	GBP	AA3	1,574,999.64	2,160,190.76	0.05%

Collateral data - as at 30/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00BYYMZX75	UKT 2 1/2 07/22/65 UK TREASURY	GIL	GB	GBP	AA3	126,844.95	173,974.19	0.00%
GB00BYZW3G56	UKT 1 H 07/22/26 UK TREASURY	GIL	GB	GBP	AA3	844.55	1,158.34	0.00%
GB00BZ13DV40	UKTI 0125 08/10/48 UK TREASURY	GIL	GB	GBP	AA3	1,574,999.68	2,160,190.81	0.05%
GB00BZ13DV40	UKTI 0125 08/10/48 UK TREASURY	GIL	GB	GBP	AA3	90,506.81	124,134.62	0.00%
GG00BMG42V42	SGHC ODSH SGHC	COM	US	USD	AAA	122,006.78	122,006.78	0.00%
IE0003LFZ4U7	DOLE ODSH DOLE	COM	US	USD	AAA	18,906.32	18,906.32	0.00%
IE000S9YS762	LINDE ODSH LINDE	COM	US	USD	AAA	2,227,119.57	2,227,119.57	0.05%
IE00B4BNMY34	ACCENTURE ODSH ACCENTURE	COM	US	USD	AAA	304,739.10	304,739.10	0.01%
IE00B4BNMY34	ACCENTURE ODSH ACCENTURE	COM	US	USD	AAA	405.24	405.24	0.00%
IE00BFY8C754	STERIS ODSH STERIS	COM	US	USD	AAA	2,056,450.51	2,056,450.51	0.04%
IE00BTN1Y115	MEDTRONIC ODSH MEDTRONIC	COM	US	USD	AAA	943.85	943.85	0.00%
IE00BY7QL619	JOHNSON CNTRLS ODSH JOHNSON CNTRLS	COM	US	USD	AAA	555,971.59	555,971.59	0.01%
IE00BY7QL619	JOHNSON CNTRLS ODSH JOHNSON CNTRLS	COM	US	USD	AAA	87,688.10	87,688.10	0.00%
IT0000062072	GENERALI ODSH GENERALI	COM	IT	EUR		220,417.18	258,276.96	0.01%
IT0001233417	A2A ODSH A2A	COM	IT	EUR		11.40	13.36	0.00%
IT0001250932	HERA ODSH HERA	COM	IT	EUR		216,685.27	253,904.04	0.01%
IT0003497168	TELECOM IT ODSH TELECOM IT	COM	IT	EUR		178,773.23	209,480.07	0.00%
IT0003856405	LEONARDO ODSH LEONARDO	COM	IT	EUR		1,730,998.85	2,028,322.49	0.04%
IT0005239360	UNI CREDIT ODSH UNI CREDIT	COM	IT	EUR		9,264,984.48	10,856,377.16	0.23%
IT0005278236	PIRELLI AND C ODSH PIRELLI AND C	COM	IT	EUR		4,823,270.31	5,651,735.50	0.12%
JE00BJ1F3079	AMCR ODSH AMCR	COM	US	USD	AAA	424,420.22	424,420.22	0.01%
JE00BQBC8469	MAC COPPER ODSH MAC COPPER	COM	US	USD	AAA	201,289.38	201,289.38	0.00%
JE00BYPZJM29	JANUS HENDERSON ODSH JANUS HENDERSON	COM	US	USD	AAA	33,106,424.85	33,106,424.85	0.70%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	2,796,172,579.25	19,299,257.24	0.41%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	1,450,086,642.61	10,008,536.43	0.21%
JP1024631Q86	JPGV 0.400 08/01/26 JAPAN	GOV	JP	JPY	A1	414,338,380.26	2,859,774.48	0.06%
JP1024641Q92	JPGV 0.400 09/01/26 JAPAN	GOV	JP	JPY	A1	472,720,373.71	3,262,728.55	0.07%
JP1024641Q92	JPGV 0.400 09/01/26 JAPAN	GOV	JP	JPY	A1	1,661,803,726.64	11,469,813.36	0.24%
JP1024651QA4	JPGV 0.400 10/01/26 JAPAN	GOV	JP	JPY	A1	2,551,116,334.78	17,607,872.55	0.37%
JP1024661QB1	JPGV 0.500 11/01/26 JAPAN	GOV	JP	JPY	A1	693,054,526.34	4,783,480.71	0.10%
JP1024711R47	JPGV 0.900 04/01/27 JAPAN	GOV	JP	JPY	A1	2,063,162,115.15	14,239,999.59	0.30%
JP1024731R68	JPGV 0.800 06/01/27 JAPAN	GOV	JP	JPY	A1	13,997,319.46	96,609.87	0.00%
JP1051631PB2	JPGV 0.400 09/20/28 JAPAN	GOV	JP	JPY	A1	549,185,544.61	3,790,493.18	0.08%
JP1051651Q27	JPGV 0.300 12/20/28 JAPAN	GOV	JP	JPY	A1	162,787,597.24	1,123,564.31	0.02%
JP1051671Q49	JPGV 0.400 03/20/29 JAPAN	GOV	JP	JPY	A1	5,873,417,158.20	40,538,480.87	0.86%
JP1051701Q76	JPGV 0.600 06/20/29 JAPAN	GOV	JP	JPY	A1	272,333,509.05	1,879,653.10	0.04%
JP1051751R17	JPGV 0.900 12/20/29 JAPAN	GOV	JP	JPY	A1	49,975.34	344.93	0.00%
JP1051761R23	JPGV 1.000 12/20/29 JAPAN	GOV	JP	JPY	A1	549,194,071.55	3,790,552.04	0.08%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	2,063,173,139.97	14,240,075.69	0.30%

Collateral data - as at 30/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	5,873,362,926.35	40,538,106.56	0.86%
JP1103441G98	JPGV 0.100 09/20/26 JAPAN	GOV	JP	JPY	A1	5,873,361,968.53	40,538,099.95	0.86%
JP1103451GC0	JPGV 0.100 12/20/26 JAPAN	GOV	JP	JPY	A1	10,483,231.87	72,355.54	0.00%
JP1103451GC0	JPGV 0.100 12/20/26 JAPAN	GOV	JP	JPY	A1	1,156,840,867.89	7,984,546.33	0.17%
JP1103521JA8	JPGV 0.100 09/20/28 JAPAN	GOV	JP	JPY	A1	938,874,022.93	6,480,133.39	0.14%
JP1103741Q44	JPGV 0.800 03/20/34 JAPAN	GOV	JP	JPY	A1	287,692.54	1,985.66	0.00%
JP1103751Q74	JPGV 1.100 06/20/34 JAPAN	GOV	JP	JPY	A1	1,581,074,609.56	10,912,618.85	0.23%
JP1103771R12	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	170,823,305.35	1,179,026.98	0.03%
JP1103781R44	JPGV 1.400 03/20/35 JAPAN	GOV	JP	JPY	A1	549,178,110.60	3,790,441.87	0.08%
JP1120241K56	JPGV 0.100 03/10/29 JAPAN	GOV	JP	JPY	A1	319,332,728.45	2,204,042.95	0.05%
JP1120251L52	JPGV 0.200 03/10/30 JAPAN	GOV	JP	JPY	A1	103,970,898.43	717,609.90	0.02%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	80,137,904.20	553,113.94	0.01%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	566,123,694.83	3,907,400.74	0.08%
JP1200811592	JPGV 2.000 09/20/25 JAPAN	GOV	JP	JPY	A1	349,188,709.76	2,410,109.73	0.05%
JP12009216C0	JPGV 2.100 12/20/26 JAPAN	GOV	JP	JPY	A1	10,169,276.90	70,188.62	0.00%
JP1201121975	JPGV 2.100 06/20/29 JAPAN	GOV	JP	JPY	A1	34,407,383.55	237,480.67	0.01%
JP1201171A43	JPGV 2.100 03/20/30 JAPAN	GOV	JP	JPY	A1	279,503,568.15	1,929,141.03	0.04%
JP1201201A88	JPGV 1.600 06/20/30 JAPAN	GOV	JP	JPY	A1	304,538,804.21	2,101,934.90	0.04%
JP1201511EC7	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	741,265,720.72	5,116,235.65	0.11%
JP1201531F68	JPGV 1.300 06/20/35 JAPAN	GOV	JP	JPY	A1	744,366,214.63	5,137,635.34	0.11%
JP1201591GC4	JPGV 0.600 12/20/36 JAPAN	GOV	JP	JPY	A1	2,063,178,109.88	14,240,109.99	0.30%
JP1201671K12	JPGV 0.500 12/20/38 JAPAN	GOV	JP	JPY	A1	141,266,395.11	975,024.40	0.02%
JP1201691K75	JPGV 0.300 06/20/39 JAPAN	GOV	JP	JPY	A1	80,938,600.57	558,640.37	0.01%
JP1201771M76	JPGV 0.400 06/20/41 JAPAN	GOV	JP	JPY	A1	279,095,419.33	1,926,323.98	0.04%
JP1201791N14	JPGV 0.500 12/20/41 JAPAN	GOV	JP	JPY	A1	115,781,094.86	799,124.18	0.02%
JP1201851P76	JPGV 1.100 06/20/43 JAPAN	GOV	JP	JPY	A1	117,767,907.17	812,837.22	0.02%
JP1201911R15	JPGV 2.000 12/20/44 JAPAN	GOV	JP	JPY	A1	2,218,860,880.84	15,314,636.60	0.33%
JP1300011W09	JPGV 2.800 09/20/29 JAPAN	GOV	JP	JPY	A1	319,365,934.06	2,204,272.14	0.05%
JP1300021001	JPGV 2.400 02/20/30 JAPAN	GOV	JP	JPY	A1	319,342,173.47	2,204,108.14	0.05%
JP1300031000	JPGV 2.300 05/20/30 JAPAN	GOV	JP	JPY	A1	319,378,103.49	2,204,356.13	0.05%
JP13000611B1	JPGV 2.400 11/20/31 JAPAN	GOV	JP	JPY	A1	257,811,509.15	1,779,421.87	0.04%
JP1300091319	JPGV 1.400 12/20/32 JAPAN	GOV	JP	JPY	A1	319,310,340.99	2,203,888.44	0.05%
JP1300111372	JPGV 1.700 06/20/33 JAPAN	GOV	JP	JPY	A1	319,362,766.51	2,204,250.28	0.05%
JP1300251715	JPGV 2.300 12/20/36 JAPAN	GOV	JP	JPY	A1	136,999,750.36	945,575.91	0.02%
JP1300371C98	JPGV 1.900 09/20/42 JAPAN	GOV	JP	JPY	A1	95,550,533.82	659,492.32	0.01%
JP1300671L78	JPGV 0.600 06/20/50 JAPAN	GOV	JP	JPY	A1	2,560,001,756.78	17,669,199.97	0.38%
JP1300741N49	JPGV 1.000 03/20/52 JAPAN	GOV	JP	JPY	A1	8,482,799,173.40	58,548,504.69	1.24%
JP1300821Q49	JPGV 1.800 03/20/54 JAPAN	GOV	JP	JPY	A1	473,108,142.11	3,265,404.93	0.07%
JP1300831Q70	JPGV 2.200 06/20/54 JAPAN	GOV	JP	JPY	A1	1,752,726,075.95	12,097,361.82	0.26%

Collateral data - as at 30/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1300861R49	JPGV 2.400 03/20/55 JAPAN	GOV	JP	JPY	A1	473,334,705.33	3,266,968.68	0.07%
JP1400161P53	JPGV 1.300 03/20/63 JAPAN	GOV	JP	JPY	A1	248,465,562.49	1,714,915.90	0.04%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	2,691,619,503.60	18,577,629.14	0.39%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	549,182,182.32	3,790,469.98	0.08%
JP1742571Q93	JPGV 09/22/25 JAPAN	GOV	JP	JPY	A1	549,161,843.63	3,790,329.60	0.08%
JP1742571Q93	JPGV 09/22/25 JAPAN	GOV	JP	JPY	A1	2,649,327,885.96	18,285,731.28	0.39%
JP3143600009	ITOCHU ODSH ITOCHU	COM	JP	JPY	A1	5,719,891,998.79	39,478,846.15	0.84%
JP3228600007	KANSAI ELEC ODSH KANSAI ELEC	COM	JP	JPY	A1	1,521,180,898.39	10,499,230.87	0.22%
JP3236200006	KEYENCE ODSH KEYENCE	COM	JP	JPY	A1	1,046,903,998.26	7,225,759.14	0.15%
JP3292200007	JTEKT ODSH JTEKT	COM	JP	JPY	A1	113,691,599.52	784,702.43	0.02%
JP3300600008	KONICA MINOLTA ODSH KONICA MINOLTA	COM	JP	JPY	A1	10,932,358.13	75,455.43	0.00%
JP3304200003	KOMATSU ODSH KOMATSU	COM	JP	JPY	A1	5,105,064,899.50	35,235,293.22	0.75%
JP3381000003	NIPPON STEEL ODSH NIPPON STEEL	COM	JP	JPY	A1	2,032,805,398.79	14,030,476.73	0.30%
JP3386030005	JFE HOLDINGS ODSH JFE HOLDINGS	COM	JP	JPY	A1	3,910,428,598.72	26,989,881.81	0.57%
JP3414750004	SEIKO EPSON ODSH SEIKO EPSON	COM	JP	JPY	A1	3,153,389,199.46	21,764,775.82	0.46%
JP3551500006	DENSO ODSH DENSO	COM	JP	JPY	A1	1,221,598,149.81	8,431,502.80	0.18%
JP3663900003	SOJITZ ODSH SOJITZ	COM	JP	JPY	A1	661,496,998.92	4,565,669.82	0.10%
JP3665200006	NICHIREI ODSH NICHIREI	COM	JP	JPY	A1	139,866,998.21	965,365.73	0.02%
JP3670800006	NISSAN CHEMICAL ODSH NISSAN CHEMICAL	COM	JP	JPY	A1	260,979,298.58	1,801,286.03	0.04%
JP3676800000	NISSHIN SEIFUN ODSH NISSHIN SEIFUN	COM	JP	JPY	A1	1,129,098,748.60	7,793,069.48	0.17%
JP3695200000	NGK INSULATORS ODSH NGK INSULATORS	COM	JP	JPY	A1	60,537,498.61	417,831.42	0.01%
JP3720800006	NSK ODSH NSK	COM	JP	JPY	A1	103,403,398.45	713,693.00	0.02%
JP3734800000	NIDEC ODSH NIDEC	COM	JP	JPY	A1	3,176,942,998.29	21,927,344.76	0.47%
JP3743000006	NH FOODS ODSH NH FOODS	COM	JP	JPY	A1	456,767,998.91	3,152,624.83	0.07%
JP3756600007	NINTENDO ODSH NINTENDO	COM	JP	JPY	A1	6,667,451,138.98	46,018,924.45	0.98%
JP3788600009	HITACHI ODSH HITACHI	COM	JP	JPY	A1	575,664,499.41	3,973,251.63	0.08%
JP3802300008	FAST RETAILING ODSH FAST RETAILING	COM	JP	JPY	A1	574,431,998.95	3,964,744.88	0.08%
JP3811000003	FUJIKURA ODSH FUJIKURA	COM	JP	JPY	A1	418,676,298.84	2,889,714.91	0.06%
JP3814000000	FUJIFILM ODSH FUJIFILM	COM	JP	JPY	A1	140,447,398.90	969,371.67	0.02%
JP3818000006	FUJITSU ODSH FUJITSU	COM	JP	JPY	A1	575,756,998.20	3,973,890.06	0.08%
JP3837800006	HOYA ODSH HOYA	COM	JP	JPY	A1	574,692,499.05	3,966,542.86	0.08%
JP3854600008	HONDA ODSH HONDA	COM	JP	JPY	A1	575,928,498.92	3,975,073.76	0.08%
JP3866800000	PANASONIC HD ODSH PANASONIC HD	COM	JP	JPY	A1	3,151,598,548.65	21,752,416.70	0.46%
JP3888300005	MITSUI CHEMICALS ODSH MITSUI CHEMICALS	COM	JP	JPY	A1	623,978,498.04	4,306,716.13	0.09%
JP3898400001	MITSUBISHI ODSH MITSUBISHI	COM	JP	JPY	A1	4,234,963,199.70	29,229,828.23	0.62%
JP3902400005	MITSUBISHI ELEC ODSH MITSUBISHI ELEC	COM	JP	JPY	A1	5,158,660,199.84	35,605,209.40	0.76%
JP3902900004	MUFG ODSH MUFG	COM	JP	JPY	A1	575,863,198.53	3,974,623.06	0.08%
JP3906000009	MINEBEA MITSUMI ODSH MINEBEA MITSUMI	COM	JP	JPY	A1	5,158,757,098.22	35,605,878.20	0.76%
JP3914400001	MURATA MFG ODSH MURATA MFG	COM	JP	JPY	A1	3,460,185,599.68	23,882,292.70	0.51%

Collateral data - as at 30/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP3942600002	YAMAHA CORP ODSH YAMAHA CORP	COM	JP	JPY	A1	978,594,749.32	6,754,286.89	0.14%
KYG254571055	CREDO TECHNOLOGY ODSH CREDO TECHNOLOGY	COM	US	USD	AAA	17,082,552.08	17,082,552.08	0.36%
KYG3777B1032	GEELY AUTOMOBILE ODSH GEELY AUTOMOBILE	COM	HK	HKD		279,515,412.02	35,607,282.09	0.76%
KYG6683N1034	NU HOLDINGS ODSH NU HOLDINGS	COM	US	USD	AAA	1,287,069.03	1,287,069.03	0.03%
KYG687071012	PAGSEGURO DIG ODSH PAGSEGURO DIG	COM	US	USD	AAA	1,412,179.27	1,412,179.27	0.03%
KYG8807B1068	THERAVANCE ODSH THERAVANCE	COM	US	USD	AAA	1,276,069.33	1,276,069.33	0.03%
LU1092234845	ORIO ODSH ORIO	COM	US	USD	AAA	3,222,504.13	3,222,504.13	0.07%
MHY7542C1306	SCORPIO TANKERS ODSH SCORPIO TANKERS	COM	US	USD	AAA	10,195.55	10,195.55	0.00%
NL0000102234	NLGV 4.000 01/15/37 NETHERLANDS	GOV	NL	EUR	AAA	2,824,534.59	3,309,688.53	0.07%
NL0000334118	ASM INTL ODSH ASM INTL	COM	NL	EUR	AAA	13,729,186.76	16,087,369.58	0.34%
NL0010721999	NLGV 2.750 01/15/47 NETHERLANDS	GOV	NL	EUR	AAA	1,360,839.20	1,594,582.66	0.03%
NL0011819040	NLGV 0.500 07/15/26 NETHERLANDS	GOV	NL	EUR	AAA	2,826,243.83	3,311,691.35	0.07%
NL0011821202	ING GROEP ODSH ING GROEP	COM	NL	EUR	AAA	35,968,364.81	42,146,442.34	0.90%
NL0012171458	NLGV 0.750 07/15/27 NETHERLANDS	GOV	NL	EUR	AAA	2,826,199.37	3,311,639.25	0.07%
NL0013332430	NLGV 0.250 07/15/29 NETHERLANDS	GOV	NL	EUR	AAA	1,611,730.71	1,888,568.35	0.04%
NL0013552060	NLGV 0.500 01/15/40 NETHERLANDS	GOV	NL	EUR	AAA	2,823,676.60	3,308,683.17	0.07%
NL0014555419	NLGV 07/15/30 NETHERLANDS	GOV	NL	EUR	AAA	1,663.50	1,949.23	0.00%
NO0010844079	NOGV 1.750 09/06/29 NORWAY	GOV	NO	NOK	AAA	8,484.52	841.31	0.00%
NO0012837642	NOGV 3.000 08/15/33 NORWAY	GOV	NO	NOK	AAA	971.42	96.32	0.00%
NO0013148338	NOGV 3.625 04/13/34 NORWAY	GOV	NO	NOK	AAA	4,969.54	492.77	0.00%
NO0013238246	NOGV 3.625 05/31/39 NORWAY	GOV	NO	NOK	AAA	137,654,912.56	13,649,600.77	0.29%
NO0013475558	NOGV 3.750 06/12/35 NORWAY	GOV	NO	NOK	AAA	4,181,197.65	414,599.65	0.01%
PAP169941328	BLADEX ODSH BLADEX	COM	US	USD	AAA	137,866.31	137,866.31	0.00%
PR3186727065	FIRST BANCORP PR ODSH FIRST BANCORP PR	COM	US	USD	AAA	7,520,873.47	7,520,873.47	0.16%
PR67103X1020	OFG BANCORP ODSH OFG BANCORP	COM	US	USD	AAA	10,932,630.06	10,932,630.06	0.23%
PR7331747001	POPULAR ODSH POPULAR	COM	US	USD	AAA	57,784,391.61	57,784,391.61	1.23%
SE0007125927	SEGV 1.000 11/12/26 SWEDEN	GOV	SE	SEK	AAA	529,992.85	55,864.29	0.00%
SE0008014062	SEGV 0.125 06/01/26 SWEDEN	GOV	SE	SEK	AAA	73,460,032.41	7,743,108.91	0.16%
SE0009496367	SEGV 0.750 05/12/28 SWEDEN	GOV	SE	SEK	AAA	768,931.96	81,049.84	0.00%
SE0011281922	SEGV 0.750 11/12/29 SWEDEN	GOV	SE	SEK	AAA	865,361.51	91,214.07	0.00%
US00508Y1029	ACUITY ODSH ACUITY	COM	US	USD	AAA	12,091,544.23	12,091,544.23	0.26%
US00737L1035	ADTALEM GLO EDU ODSH ADTALEM GLO EDU	COM	US	USD	AAA	15,860.74	15,860.74	0.00%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	38,423,587.21	38,423,587.21	0.82%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	287.48	287.48	0.00%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	42,602,726.30	42,602,726.30	0.91%
US0144421072	ALECTOR ODSH ALECTOR	COM	US	USD	AAA	392,591.65	392,591.65	0.01%
US0162551016	ALIGN TECHNOLOGY ODSH ALIGN TECHNOLOGY	COM	US	USD	AAA	424,304.52	424,304.52	0.01%
US01626W1018	ALIGHT ODSH ALIGHT	COM	US	USD	AAA	53.48	53.48	0.00%
US0188021085	ALLIANT ENERGY ODSH ALLIANT ENERGY	COM	US	USD	AAA	26,122,096.16	26,122,096.16	0.56%

Collateral data - as at 30/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	8,736,165.09	8,736,165.09	0.19%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	57,671,149.09	57,671,149.09	1.23%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	9,965,414.27	9,965,414.27	0.21%
US0304201033	AMERICAN WATER ODSH AMERICAN WATER	COM	US	USD	AAA	648,265.63	648,265.63	0.01%
US0320951017	AMPHENOL ODSH AMPHENOL	COM	US	USD	AAA	13,187,403.39	13,187,403.39	0.28%
US03213A1043	AMPLITUDE ODSH AMPLITUDE	COM	US	USD	AAA	781,365.62	781,365.62	0.02%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	90,290,503.77	90,290,503.77	1.92%
US03820C1053	APPLIED IND TECH ODSH APPLIED IND TECH	COM	US	USD	AAA	212,591.09	212,591.09	0.00%
US0441861046	ASHLAND ODSH ASHLAND	COM	US	USD	AAA	2,629,285.63	2,629,285.63	0.06%
US045167GK38	ADB 4.375 03/22/35 MTN ADB	BND	PH	USD		5,699,093.83	5,699,093.83	0.12%
US05329W1027	AUTONATION ODSH AUTONATION	COM	US	USD	AAA	1,155,000.11	1,155,000.11	0.02%
US05368V1061	AVIENT ODSH AVIENT	COM	US	USD	AAA	894,618.29	894,618.29	0.02%
US05990K1060	BANC OF CA ODSH BANC OF CA	COM	US	USD	AAA	258,319.13	258,319.13	0.01%
US0605051046	BOFAML ODSH BOFAML	COM	US	USD	AAA	63,074,267.20	63,074,267.20	1.34%
US0605051046	BOFAML ODSH BOFAML	COM	US	USD	AAA	42,810,092.37	42,810,092.37	0.91%
US06211J1007	BANK FRST ODSH BANK FRST	COM	US	USD	AAA	244,868.71	244,868.71	0.01%
US06417N1037	BANK OZK ODSH BANK OZK	COM	US	USD	AAA	19,037,940.77	19,037,940.77	0.40%
US06652N1072	BANK7 ODSH BANK7	COM	US	USD	AAA	975,369.55	975,369.55	0.02%
US06654A1034	BANKWELL FIN ODSH BANKWELL FIN	COM	US	USD	AAA	27,807.90	27,807.90	0.00%
US0668491006	BAR HARBOR ODSH BAR HARBOR	COM	US	USD	AAA	169,131.87	169,131.87	0.00%
US07272M1071	BAYCOM ODSH BAYCOM	COM	US	USD	AAA	901,676.72	901,676.72	0.02%
US0758871091	BD ODSH BD	COM	US	USD	AAA	170.77	170.77	0.00%
US0846707026	BERKSHIRE ODSH BERKSHIRE	COM	US	USD	AAA	26,392,336.87	26,392,336.87	0.56%
US0846707026	BERKSHIRE ODSH BERKSHIRE	COM	US	USD	AAA	42,219,068.81	42,219,068.81	0.90%
US0970231058	BOEING ODSH BOEING	COM	US	USD	AAA	20,443,825.84	20,443,825.84	0.43%
US1011371077	BOSTON ODSH BOSTON	COM	US	USD	AAA	21,058,637.33	21,058,637.33	0.45%
US1011371077	BOSTON ODSH BOSTON	COM	US	USD	AAA	106.47	106.47	0.00%
US1086211034	BRIDGEWATER BAN ODSH BRIDGEWATER BAN	COM	US	USD	AAA	63,088.15	63,088.15	0.00%
US1096411004	BRINKER INTL ODSH BRINKER INTL	COM	US	USD	AAA	4,229,965.05	4,229,965.05	0.09%
US11133T1034	BROADRIDGE ODSH BROADRIDGE	COM	US	USD	AAA	10,828,915.09	10,828,915.09	0.23%
US11135F1012	BROADCOM ODSH BROADCOM	COM	US	USD	AAA	12,919,642.09	12,919,642.09	0.27%
US11135F1012	BROADCOM ODSH BROADCOM	COM	US	USD	AAA	36,389,552.63	36,389,552.63	0.77%
US11373M1071	BROOKLINE BANC RP ODSH BROOKLINE BANC RP	COM	US	USD	AAA	2,021,828.90	2,021,828.90	0.04%
US12541W2098	CH ROBINSON ODSH CH ROBINSON	COM	US	USD	AAA	614,757.59	614,757.59	0.01%
US1261281075	CNB FINANL ODSH CNB FINANL	COM	US	USD	AAA	1,640,879.55	1,640,879.55	0.03%
US12621E1038	CNO FINCL GRP ODSH CNO FINCL GRP	COM	US	USD	AAA	938,227.91	938,227.91	0.02%
US1264081035	CSX ODSH CSX	COM	US	USD	AAA	13,054,864.04	13,054,864.04	0.28%
US1266501006	CVS HEALTH ODSH CVS HEALTH	COM	US	USD	AAA	7,780,463.99	7,780,463.99	0.17%
US1282461052	CALAVO GROWERS ODSH CALAVO GROWERS	COM	US	USD	AAA	73.76	73.76	0.00%

Collateral data - as at 30/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US1396741050	CAPITAL CITY BK ODSH CAPITAL CITY BK	COM	US	USD	AAA	349,044.07	349,044.07	0.01%
US14040H1059	CAPITAL ONE FIN ODSH CAPITAL ONE FIN	COM	US	USD	AAA	22,818,621.38	22,818,621.38	0.48%
US1491231015	CATERPILLAR ODSH CATERPILLAR	COM	US	USD	AAA	5,413,254.40	5,413,254.40	0.12%
US1547604090	CENTRAL PAC FIN ODSH CENTRAL PAC FIN	COM	US	USD	AAA	4,250,287.79	4,250,287.79	0.09%
US15872M1045	CHAMPIONX ODSH CHAMPIONX	COM	US	USD	AAA	136.94	136.94	0.00%
US1598641074	CHARLES RIVER LB ODSH CHARLES RIVER LB	COM	US	USD	AAA	205.75	205.75	0.00%
US1651677353	EXPAND ENERGY ODSH EXPAND ENERGY	COM	US	USD	AAA	2,284.23	2,284.23	0.00%
US17275R1023	CISCO SYSTEMS ODSH CISCO SYSTEMS	COM	US	USD	AAA	26,741,462.34	26,741,462.34	0.57%
US1729674242	CITIGROUP ODSH CITIGROUP	COM	US	USD	AAA	231.46	231.46	0.00%
US1788671071	CIVISTA ODSH CIVISTA	COM	US	USD	AAA	165,366.08	165,366.08	0.00%
US1851231068	CLEARWATER ANALY ODSH CLEARWATER ANALY	COM	US	USD	AAA	30.17	30.17	0.00%
US1890541097	CLOROX ODSH CLOROX	COM	US	USD	AAA	556,235.61	556,235.61	0.01%
US1912161007	COCA-COLA ODSH COCA-COLA	COM	US	USD	AAA	13,784,361.51	13,784,361.51	0.29%
US2041491083	COMMUNITY TRUST ODSH COMMUNITY TRUST	COM	US	USD	AAA	3,803,740.76	3,803,740.76	0.08%
US20451Q1040	COMPASS DIVER ODSH COMPASS DIVER	COM	US	USD	AAA	885,080.42	885,080.42	0.02%
US20464U1007	COMPASS ODSH COMPASS	COM	US	USD	AAA	8.79	8.79	0.00%
US2067871036	CONDUENT ODSH CONDUENT	COM	US	USD	AAA	1,426.63	1,426.63	0.00%
US21036P1084	CONSTELLATION ODSH CONSTELLATION	COM	US	USD	AAA	4,010,179.80	4,010,179.80	0.09%
US2105021008	CPS ODSH CPS	COM	US	USD	AAA	168,114.72	168,114.72	0.00%
US2220702037	COTY ODSH COTY	COM	US	USD	AAA	6.32	6.32	0.00%
US2246332066	CRAWFRD ODSH CRAWFRD	COM	US	USD	AAA	689,745.18	689,745.18	0.01%
US23331A1097	DR HORTON ODSH DR HORTON	COM	US	USD	AAA	86,487.34	86,487.34	0.00%
US2358511028	DANAHER ODSH DANAHER	COM	US	USD	AAA	25,431,434.13	25,431,434.13	0.54%
US2435371073	DECKERS OUTDOOR ODSH DECKERS OUTDOOR	COM	US	USD	AAA	4,513,986.38	4,513,986.38	0.10%
US24906P1093	DENTSPLY SIRONA ODSH DENTSPLY SIRONA	COM	US	USD	AAA	19,615,757.61	19,615,757.61	0.42%
US2689481065	EAGLE BANCORP ODSH EAGLE BANCORP	COM	US	USD	AAA	88,714.05	88,714.05	0.00%
US2788651006	ECOLAB ODSH ECOLAB	COM	US	USD	AAA	3,597,414.01	3,597,414.01	0.08%
US2810201077	EDISON INTL ODSH EDISON INTL	COM	US	USD	AAA	69.91	69.91	0.00%
US2936681095	ENTERPRISE BNCP ODSH ENTERPRISE BNCP	COM	US	USD	AAA	418,626.52	418,626.52	0.01%
US2937121059	ENTERPR FINL SVC ODSH ENTERPR FINL SVC	COM	US	USD	AAA	1,021,191.39	1,021,191.39	0.02%
US29667D1046	ESSA BANCORP ODSH ESSA BANCORP	COM	US	USD	AAA	172,724.09	172,724.09	0.00%
US29788T1034	E2OPEN PARENT ODSH E2OPEN PARENT	COM	US	USD	AAA	4,577.14	4,577.14	0.00%
US30034T1034	EVERI HOLDINGS ODSH EVERI HOLDINGS	COM	US	USD	AAA	846,322.46	846,322.46	0.02%
US30041T1043	EVERSPIN TECH ODSH EVERSPIN TECH	COM	US	USD	AAA	26,505.59	26,505.59	0.00%
US30063P1057	EXACT SCI ODSH EXACT SCI	COM	US	USD	AAA	1,350,260.12	1,350,260.12	0.03%
US30161Q1040	EXELIXIS ODSH EXELIXIS	COM	US	USD	AAA	51,450.31	51,450.31	0.00%
US30303M1027	META PLATFORMS ODSH META PLATFORMS	COM	US	USD	AAA	21,684,836.59	21,684,836.59	0.46%
US30303M1027	META PLATFORMS ODSH META PLATFORMS	COM	US	USD	AAA	208,976.46	208,976.46	0.00%
US31189P1021	FATE ODSH FATE	COM	US	USD	AAA	469,219.65	469,219.65	0.01%

Collateral data - as at 30/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US31428X1063	FEDEX ODSH FEDEX	COM	US	USD	AAA	32,252,952.01	32,252,952.01	0.69%
US31609R1005	FIDELITY D&D BAN ODSH FIDELITY D&D BAN	COM	US	USD	AAA	134,855.42	134,855.42	0.00%
US31847R1023	FIRST AM ODSH FIRST AM	COM	US	USD	AAA	47,956,866.69	47,956,866.69	1.02%
US31866P1021	FIRST BANCORP ODSH FIRST BANCORP	COM	US	USD	AAA	488,953.53	488,953.53	0.01%
US31931U1025	FIRST BNK NJ ODSH FIRST BNK NJ	COM	US	USD	AAA	169,190.36	169,190.36	0.00%
US3193832041	FIRST BUSEY ODSH FIRST BUSEY	COM	US	USD	AAA	8,152.93	8,152.93	0.00%
US3202091092	FIRST FIN BANC ODSH FIRST FIN BANC	COM	US	USD	AAA	3,722,289.66	3,722,289.66	0.08%
US3205571017	FIRST INTERNET ODSH FIRST INTERNET	COM	US	USD	AAA	155,724.91	155,724.91	0.00%
US32055Y2019	FIRST INTERSTATE ODSH FIRST INTERSTATE	COM	US	USD	AAA	5,979,259.28	5,979,259.28	0.13%
US3369011032	1ST SOURCE ODSH 1ST SOURCE	COM	US	USD	AAA	2,648,145.51	2,648,145.51	0.06%
US3377381088	FISERV ODSH FISERV	COM	US	USD	AAA	62,477,724.50	62,477,724.50	1.33%
US3377381088	FISERV ODSH FISERV	COM	US	USD	AAA	344.48	344.48	0.00%
US33830T1034	FIVE STAR BANC ODSH FIVE STAR BANC	COM	US	USD	AAA	880,145.69	880,145.69	0.02%
US34354P1057	FLOWSERVE ODSH FLOWSERVE	COM	US	USD	AAA	149,346.98	149,346.98	0.00%
US3438731057	FLUSHING FINL ODSH FLUSHING FINL	COM	US	USD	AAA	1,541,385.74	1,541,385.74	0.03%
US35671D8570	FREEPORT MCMORAN ODSH FREEPORT MCMORAN	COM	US	USD	AAA	424,318.12	424,318.12	0.01%
US36828A1016	GE VERNOVA ODSH GE VERNOVA	COM	US	USD	AAA	18,531.23	18,531.23	0.00%
US3719011096	GENTEX ODSH GENTEX	COM	US	USD	AAA	19,604.25	19,604.25	0.00%
US37940X1028	GLOBAL PAYMENTS ODSH GLOBAL PAYMENTS	COM	US	USD	AAA	1,350,576.92	1,350,576.92	0.03%
US38046W2044	GOHEALTH ODSH GOHEALTH	COM	US	USD	AAA	28,668.21	28,668.21	0.00%
US38141G1040	GOLDMAN SACHS ODSH GOLDMAN SACHS	COM	US	USD	AAA	2,227,171.43	2,227,171.43	0.05%
US3943571071	GREENE CNTY BNCP ODSH GREENE CNTY BNCP	COM	US	USD	AAA	112,086.52	112,086.52	0.00%
US4007641065	GUARANTY BANC SH ODSH GUARANTY BANC SH	COM	US	USD	AAA	975,528.65	975,528.65	0.02%
US4046091090	HACKETT GROUP ODSH HACKETT GROUP	COM	US	USD	AAA	3,334,492.66	3,334,492.66	0.07%
US4104952043	HANMI FINANCIAL ODSH HANMI FINANCIAL	COM	US	USD	AAA	63,904.88	63,904.88	0.00%
US4108671052	HANOVER INSUR ODSH HANOVER INSUR	COM	US	USD	AAA	183,787.70	183,787.70	0.00%
US42809H1077	HESS ODSH HESS	COM	US	USD	AAA	55,368,062.12	55,368,062.12	1.18%
US42824C1099	HPE ODSH HPE	COM	US	USD	AAA	9,984,368.93	9,984,368.93	0.21%
US4327481010	HILLTOP HLDG ODSH HILLTOP HLDG	COM	US	USD	AAA	293,050.86	293,050.86	0.01%
US4385161066	HONEYWELL INTL ODSH HONEYWELL INTL	COM	US	USD	AAA	13,368,272.74	13,368,272.74	0.28%
US4385161066	HONEYWELL INTL ODSH HONEYWELL INTL	COM	US	USD	AAA	423,423.06	423,423.06	0.01%
US4415931009	HOULIHAN LOKEY ODSH HOULIHAN LOKEY	COM	US	USD	AAA	18,114,977.48	18,114,977.48	0.38%
US4432011082	HOWMET ODSH HOWMET	COM	US	USD	AAA	423,764.92	423,764.92	0.01%
US4433201062	HUB GROUP ODSH HUB GROUP	COM	US	USD	AAA	358,269.01	358,269.01	0.01%
US4461501045	HUNTINGTON BANC ODSH HUNTINGTON BANC	COM	US	USD	AAA	2,227,222.00	2,227,222.00	0.05%
US45167R1041	IDEX ODSH IDEX	COM	US	USD	AAA	241.83	241.83	0.00%
US4538386099	INDEPENDENT MI ODSH INDEPENDENT MI	COM	US	USD	AAA	2,875,034.63	2,875,034.63	0.06%
US4581X0DS49	IADB 1.125 01/13/31 MTN IDB	BND	US	USD	AAA	2,945,212.27	2,945,212.27	0.06%
US4592001014	IBM ODSH IBM	COM	US	USD	AAA	622,565.29	622,565.29	0.01%

Collateral data - as at 30/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US4612021034	INTUIT ODSH INTUIT	COM	US	USD	AAA	2,130.21	2,130.21	0.00%
US46120E6023	INTUITIVE ODSH INTUITIVE	COM	US	USD	AAA	7,364,020.10	7,364,020.10	0.16%
US46134L1052	INVESTAR HOLDING ODSH INVESTAR HOLDING	COM	US	USD	AAA	386,461.67	386,461.67	0.01%
US46333X1081	IRONWOOD PHARMS ODSH IRONWOOD PHARMS	COM	US	USD	AAA	2,308.68	2,308.68	0.00%
US46489V3024	PERSPECTIVE THER ODSH PERSPECTIVE THER	COM	US	USD	AAA	108.30	108.30	0.00%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	91,926,782.00	91,926,782.00	1.95%
US47233W1099	JEFFERIES FINCL ODSH JEFFERIES FINCL	COM	US	USD	AAA	49,238,936.45	49,238,936.45	1.05%
US47805L1017	JOHN MARSHALL ODSH JOHN MARSHALL	COM	US	USD	AAA	166,085.95	166,085.95	0.00%
US4781601046	JOHNSON&JOHNSON ODSH JOHNSON&JOHNSON	COM	US	USD	AAA	141,518.68	141,518.68	0.00%
US48203R1041	JUNIPER NETWORKS ODSH JUNIPER NETWORKS	COM	US	USD	AAA	5,418,026.17	5,418,026.17	0.12%
US4878361082	KELLANOVA ODSH KELLANOVA	COM	US	USD	AAA	33,333,259.99	33,333,259.99	0.71%
US4881522084	KELLY SERVICES ODSH KELLY SERVICES	COM	US	USD	AAA	126,125.49	126,125.49	0.00%
US4884011002	KEMPER ODSH KEMPER	COM	US	USD	AAA	33,988,580.47	33,988,580.47	0.72%
US49456B1017	KINDER MORGAN DE ODSH KINDER MORGAN DE	COM	US	USD	AAA	455,705.31	455,705.31	0.01%
US50050N1037	KONTOOR BRANDS ODSH KONTOOR BRANDS	COM	US	USD	AAA	11,480,055.57	11,480,055.57	0.24%
US50181P1003	LCNB ODSH LCNB	COM	US	USD	AAA	1,169.38	1,169.38	0.00%
US5116561003	LAKELAND FIN ODSH LAKELAND FIN	COM	US	USD	AAA	3,564,162.91	3,564,162.91	0.08%
US5132721045	LAMB WESTON HLDG ODSH LAMB WESTON HLDG	COM	US	USD	AAA	124,289.59	124,289.59	0.00%
US5178341070	LVSC ODSH LVSC	COM	US	USD	AAA	68,560.99	68,560.99	0.00%
US52603A2087	LENDINGCLUB ODSH LENDINGCLUB	COM	US	USD	AAA	1,456,375.88	1,456,375.88	0.03%
US5502411037	LUMEN TECH ODSH LUMEN TECH	COM	US	USD	AAA	129.90	129.90	0.00%
US5529531015	MGM RESORTS INTL ODSH MGM RESORTS INTL	COM	US	USD	AAA	68.73	68.73	0.00%
US55354G1004	MSCI ODSH MSCI	COM	US	USD	AAA	173,926.53	173,926.53	0.00%
US5627501092	MANHATTAN ASSOC ODSH MANHATTAN ASSOC	COM	US	USD	AAA	66,552.41	66,552.41	0.00%
US56585A1025	MARATHON PTRLUM ODSH MARATHON PTRLUM	COM	US	USD	AAA	1,065,625.51	1,065,625.51	0.02%
US5717481023	MARSH MCLENNAN ODSH MARSH MCLENNAN	COM	US	USD	AAA	1,487.93	1,487.93	0.00%
US5745991068	MASCO ODSH MASCO	COM	US	USD	AAA	88.01	88.01	0.00%
US5766901012	MATERION ODSH MATERION	COM	US	USD	AAA	1,317,233.77	1,317,233.77	0.03%
US5873761044	MERCANTILE BK ODSH MERCANTILE BK	COM	US	USD	AAA	2,533,788.36	2,533,788.36	0.05%
US58933Y1055	MERCK & CO ODSH MERCK & CO	COM	US	USD	AAA	13,218,021.56	13,218,021.56	0.28%
US58933Y1055	MERCK & CO ODSH MERCK & CO	COM	US	USD	AAA	6,941,164.93	6,941,164.93	0.15%
US58985J1051	MERIDIANLINK ODSH MERIDIANLINK	COM	US	USD	AAA	351,298.53	351,298.53	0.01%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	117,046,841.40	117,046,841.40	2.49%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	9,965,223.83	9,965,223.83	0.21%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	6,938,106.37	6,938,106.37	0.15%
US6005512040	MILLER INDS ODSH MILLER INDS	COM	US	USD	AAA	485,322.58	485,322.58	0.01%
US61945C1036	MOSAIC ODSH MOSAIC	COM	US	USD	AAA	45,007,218.98	45,007,218.98	0.96%
US6284641098	MYERS INDUSTRIES ODSH MYERS INDUSTRIES	COM	US	USD	AAA	1,690,886.44	1,690,886.44	0.04%
US62855J1043	MYRIAD GENETICS ODSH MYRIAD GENETICS	COM	US	USD	AAA	3,695,417.57	3,695,417.57	0.08%

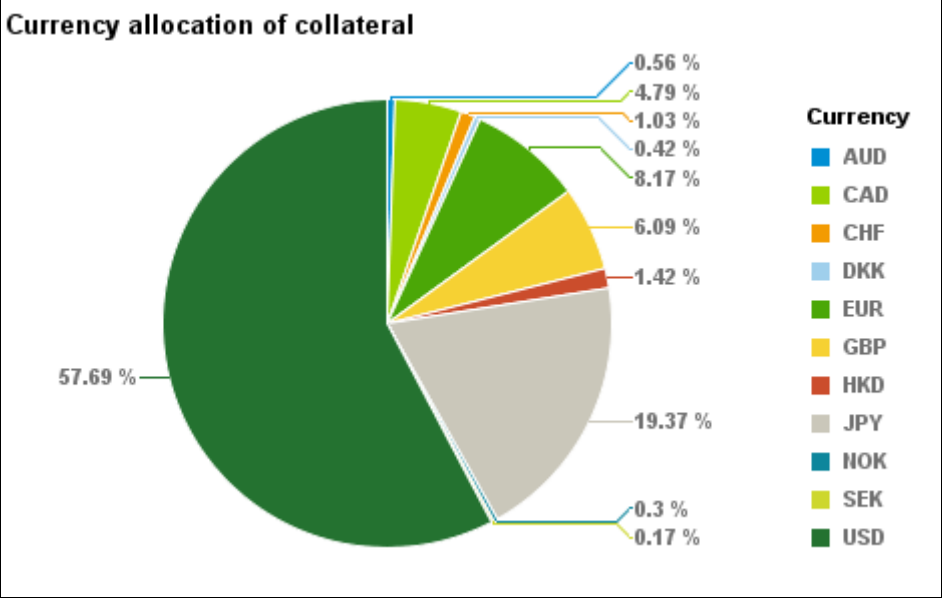
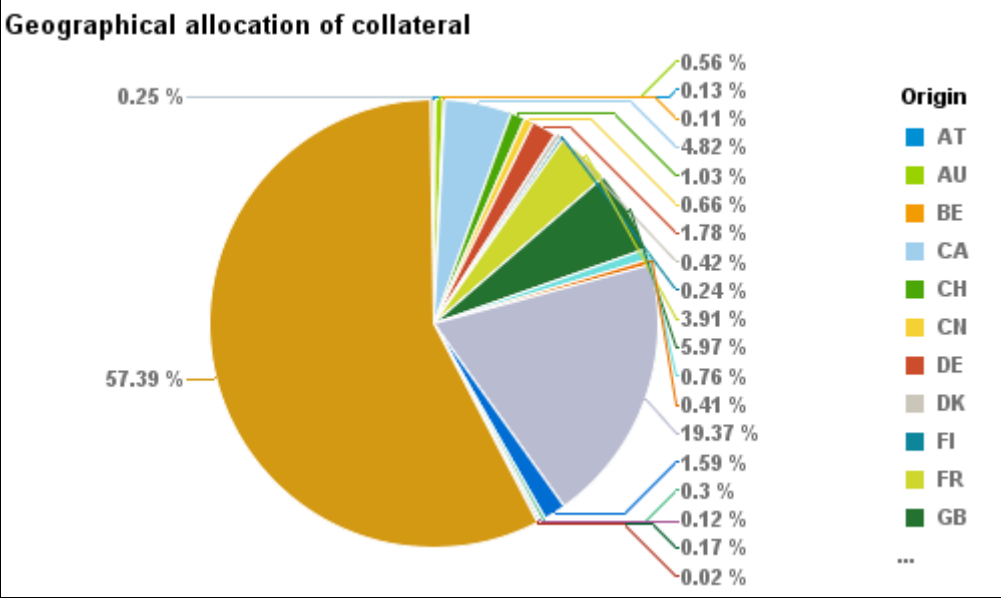
Collateral data - as at 30/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US6293775085	NRG ENERGY ODSH NRG ENERGY	COM	US	USD	AAA	9,072,992.83	9,072,992.83	0.19%
US6304021057	NAPCO SECURITY ODSH NAPCO SECURITY	COM	US	USD	AAA	16,377.53	16,377.53	0.00%
US6337071046	NATIONAL BK HLDG ODSH NATIONAL BK HLDG	COM	US	USD	AAA	1,611,072.94	1,611,072.94	0.03%
US64110L1061	NETFLIX ODSH NETFLIX	COM	US	USD	AAA	19,092,621.59	19,092,621.59	0.41%
US64110L1061	NETFLIX ODSH NETFLIX	COM	US	USD	AAA	2,190,373.36	2,190,373.36	0.05%
US6501111073	NEW YORK TIMES ODSH NEW YORK TIMES	COM	US	USD	AAA	11,129,976.35	11,129,976.35	0.24%
US65158N1028	NEWMARK GROUP ODSH NEWMARK GROUP	COM	US	USD	AAA	5,111,074.08	5,111,074.08	0.11%
US6641211007	NORTHEAST COMM ODSH NORTHEAST COMM	COM	US	USD	AAA	565,587.61	565,587.61	0.01%
US6695491075	NORWOOD FINANCL ODSH NORWOOD FINANCL	COM	US	USD	AAA	2,694.55	2,694.55	0.00%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	310,121,573.83	310,121,573.83	6.59%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	6,940,893.36	6,940,893.36	0.15%
US67080M1036	NURIX ODSH NURIX	COM	US	USD	AAA	2,018,626.55	2,018,626.55	0.04%
US6802771005	OLD SECOND BANCO ODSH OLD SECOND BANCO	COM	US	USD	AAA	802,797.43	802,797.43	0.02%
US68235P1084	ONE GAS ODSH ONE GAS	COM	US	USD	AAA	8,753,864.77	8,753,864.77	0.19%
US683234DQ81	ONTAR 4.200 01/18/29 ONTARIO	BND	CA	USD	AAA	14,384.79	14,384.79	0.00%
US68323AFH23	ONTAR 1.600 02/25/31 ONTARIO	BND	CA	USD	AAA	3,858,345.15	3,858,345.15	0.08%
US68989M2026	OUSTER ODSH OUSTER	COM	US	USD	AAA	375,233.04	375,233.04	0.01%
US69331C1080	PG&E US ODSH PG&E US	COM	US	USD	AAA	76.75	76.75	0.00%
US6937181088	PACCAR DE ODSH PACCAR DE	COM	US	USD	AAA	94.84	94.84	0.00%
US69478X1054	PPBI ODSH PPBI	COM	US	USD	AAA	4,386,307.83	4,386,307.83	0.09%
US7008851062	PARKE BANCORP ODSH PARKE BANCORP	COM	US	USD	AAA	51,915.16	51,915.16	0.00%
US70451X1046	PAYONEER GLOBAL ODSH PAYONEER GLOBAL	COM	US	USD	AAA	72.75	72.75	0.00%
US7105771072	PEOPLE BANK NC ODSH PEOPLE BANK NC	COM	US	USD	AAA	228,100.45	228,100.45	0.00%
US7110401053	PEOPLES FINL SER ODSH PEOPLES FINL SER	COM	US	USD	AAA	864,647.06	864,647.06	0.02%
US7181721090	PHILIP MORRIS ODSH PHILIP MORRIS	COM	US	USD	AAA	32,413,984.39	32,413,984.39	0.69%
US72815G1085	PLAYSTUDIOS ODSH PLAYSTUDIOS	COM	US	USD	AAA	7.13	7.13	0.00%
US7396501097	PRAIRIE ODSH PRAIRIE	COM	US	USD	AAA	512.30	512.30	0.00%
US74164F1030	PRIMORIS SERV ODSH PRIMORIS SERV	COM	US	USD	AAA	3,061,346.44	3,061,346.44	0.07%
US74164M1080	PRIMERICA ODSH PRIMERICA	COM	US	USD	AAA	49,694,295.64	49,694,295.64	1.06%
US74167B1098	PRIMIS FINANCIAL ODSH PRIMIS FINANCIAL	COM	US	USD	AAA	16,277.56	16,277.56	0.00%
US74179A1079	PRINCETON BANCOR ODSH PRINCETON BANCOR	COM	US	USD	AAA	386,045.93	386,045.93	0.01%
US7475251036	QUALCOMM ODSH QUALCOMM	COM	US	USD	AAA	168,085.40	168,085.40	0.00%
US74930B1052	RBB ODSH RBB	COM	US	USD	AAA	464,043.37	464,043.37	0.01%
US7534221046	RAPID7 ODSH RAPID7	COM	US	USD	AAA	885,393.95	885,393.95	0.02%
US75524W1080	RE/MAX HOLDINGS ODSH RE/MAX HOLDINGS	COM	US	USD	AAA	1,065,001.65	1,065,001.65	0.02%
US75605Y1064	ANYWHERE REAL ES ODSH ANYWHERE REAL ES	COM	US	USD	AAA	176,940.32	176,940.32	0.00%
US75886F1075	REGENERON PHARMS ODSH REGENERON PHARMS	COM	US	USD	AAA	2,280,216.96	2,280,216.96	0.05%
US7593516047	RGA ODSH RGA	COM	US	USD	AAA	56,877,379.76	56,877,379.76	1.21%
US7599161095	REPLIGEN CORP ODSH REPLIGEN CORP	COM	US	USD	AAA	9,630,737.78	9,630,737.78	0.20%

Collateral data - as at 30/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US76009N1000	UPBOUND GROUP ODSH UPBOUND GROUP	COM	US	USD	AAA	461,965.64	461,965.64	0.01%
US76680V1089	RING ENERGY ODSH RING ENERGY	COM	US	USD	AAA	38,706.51	38,706.51	0.00%
US7766961061	ROPER TECH ODSH ROPER TECH	COM	US	USD	AAA	2,318,646.42	2,318,646.42	0.05%
US78349D1072	RXSIGHT ODSH RXSIGHT	COM	US	USD	AAA	709,212.10	709,212.10	0.02%
US78397Q1094	SES AI ODSH SES AI	COM	US	USD	AAA	18.26	18.26	0.00%
US7841171033	SEI INVESTMENTS ODSH SEI INVESTMENTS	COM	US	USD	AAA	25,977,483.92	25,977,483.92	0.55%
US78648T1007	SAFETY INSUR ODSH SAFETY INSUR	COM	US	USD	AAA	216.27	216.27	0.00%
US79466L3024	SALESFORCE ODSH SALESFORCE	COM	US	USD	AAA	47,144,392.90	47,144,392.90	1.00%
US8085131055	CHARLES SCHWAB ODSH CHARLES SCHWAB	COM	US	USD	AAA	2,175,536.44	2,175,536.44	0.05%
US8085411069	MATIV HOLDINGS ODSH MATIV HOLDINGS	COM	US	USD	AAA	286,915.37	286,915.37	0.01%
US8101861065	SCOTTS MIRACLE ODSH SCOTTS MIRACLE	COM	US	USD	AAA	17,672.48	17,672.48	0.00%
US8110544025	E W SCRIPPS ODSH E W SCRIPPS	COM	US	USD	AAA	68.88	68.88	0.00%
US8163001071	SELECTIVE INS ODSH SELECTIVE INS	COM	US	USD	AAA	16,146,273.38	16,146,273.38	0.34%
US8251071051	SHORE BANC ODSH SHORE BANC	COM	US	USD	AAA	2,548,169.68	2,548,169.68	0.05%
US8287302009	SIMMONS FIRST ODSH SIMMONS FIRST	COM	US	USD	AAA	670,064.50	670,064.50	0.01%
US8308791024	SKYWEST ODSH SKYWEST	COM	US	USD	AAA	178,123.75	178,123.75	0.00%
US83946P1075	SOUTH PLAINS FIN ODSH SOUTH PLAINS FIN	COM	US	USD	AAA	1,368,829.94	1,368,829.94	0.03%
US8428731017	SOUTHERN FIRST ODSH SOUTHERN FIRST	COM	US	USD	AAA	112,248.42	112,248.42	0.00%
US8433801060	SOUTHERN MO ODSH SOUTHERN MO	COM	US	USD	AAA	362,534.65	362,534.65	0.01%
US8438783073	STHRN STAT BNC SH ODSH STHRN STAT BNC SH	COM	US	USD	AAA	233,895.91	233,895.91	0.00%
US84470P1093	SOUTHSIDE ODSH SOUTHSIDE	COM	US	USD	AAA	4,796.87	4,796.87	0.00%
US85208M1027	SPROUTS FARMERS ODSH SPROUTS FARMERS	COM	US	USD	AAA	213,474.63	213,474.63	0.00%
US8603721015	STEWART INFO SER ODSH STEWART INFO SER	COM	US	USD	AAA	315,733.55	315,733.55	0.01%
US8606301021	STIFEL FINANCIAL ODSH STIFEL FINANCIAL	COM	US	USD	AAA	28,571,997.93	28,571,997.93	0.61%
US87161C5013	SYNOVUS FIN ODSH SYNOVUS FIN	COM	US	USD	AAA	12,987,575.35	12,987,575.35	0.28%
US8725901040	T-MOBILE US ODSH T-MOBILE US	COM	US	USD	AAA	6,941,000.34	6,941,000.34	0.15%
US8740541094	TAKE-TWO ODSH TAKE-TWO	COM	US	USD	AAA	26,404,512.98	26,404,512.98	0.56%
US87612E1064	TARGET ODSH TARGET	COM	US	USD	AAA	20,443,860.74	20,443,860.74	0.43%
US87724P1066	TAYLOR MORRISO ODSH TAYLOR MORRISO	COM	US	USD	AAA	9,551,553.45	9,551,553.45	0.20%
US8793691069	TELEFLEX ODSH TELEFLEX	COM	US	USD	AAA	12,840,652.83	12,840,652.83	0.27%
US88160R1014	TESLA ODSH TESLA	COM	US	USD	AAA	6,398,846.50	6,398,846.50	0.14%
US88339P1012	REALREAL ODSH REALREAL	COM	US	USD	AAA	6.71	6.71	0.00%
US8870981011	TIMBERLAND BNCP ODSH TIMBERLAND BNCP	COM	US	USD	AAA	391,854.63	391,854.63	0.01%
US8901101092	TOMPKINS FIN ODSH TOMPKINS FIN	COM	US	USD	AAA	27,586.53	27,586.53	0.00%
US89417E1091	TRAVELERS ODSH TRAVELERS	COM	US	USD	AAA	4,355,382.54	4,355,382.54	0.09%
US8968181011	TRIUMPH GROUP ODSH TRIUMPH GROUP	COM	US	USD	AAA	6,999,705.89	6,999,705.89	0.15%
US89785L1070	TRUECAR ODSH TRUECAR	COM	US	USD	AAA	68,732.29	68,732.29	0.00%
US90278Q1085	UFP INDUSTRIES ODSH UFP INDUSTRIES	COM	US	USD	AAA	11,924,982.43	11,924,982.43	0.25%
US90355N1019	USCB FINCL HLDG ODSH USCB FINCL HLDG	COM	US	USD	AAA	156,784.62	156,784.62	0.00%

Collateral data - as at 30/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US9113631090	UNITED RENTALS ODSH UNITED RENTALS	COM	US	USD	AAA	410,930.51	410,930.51	0.01%
US912797PP64	UST BILL 08/21/25 US TREASURY	GOV	US	USD	AAA	14,528,284.81	14,528,284.81	0.31%
US912810FB99	UST 6.125 11/15/27 US TREASURY	GOV	US	USD	AAA	307,490.69	307,490.69	0.01%
US912810QB70	UST 4.250 05/15/39 US TREASURY	GOV	US	USD	AAA	97.33	97.33	0.00%
US912810QE10	UST 4.625 02/15/40 US TREASURY	GOV	US	USD	AAA	648,010.22	648,010.22	0.01%
US912810QN19	UST 4.750 02/15/41 US TREASURY	GOV	US	USD	AAA	945,811.35	945,811.35	0.02%
US912810QX90	UST 2.750 08/15/42 US TREASURY	GOV	US	USD	AAA	624,524.51	624,524.51	0.01%
US912810QY73	UST 2.750 11/15/42 US TREASURY	GOV	US	USD	AAA	67,021.70	67,021.70	0.00%
US912810RD28	UST 3.750 11/15/43 US TREASURY	GOV	US	USD	AAA	5,847.04	5,847.04	0.00%
US912810RJ97	UST 3.000 11/15/44 US TREASURY	GOV	US	USD	AAA	5,842.32	5,842.32	0.00%
US912810RN00	UST 2.875 08/15/45 US TREASURY	GOV	US	USD	AAA	226.17	226.17	0.00%
US912810RP57	UST 3.000 11/15/45 US TREASURY	GOV	US	USD	AAA	220,610.98	220,610.98	0.00%
US912810RQ31	UST 2.500 02/15/46 US TREASURY	GOV	US	USD	AAA	945,842.28	945,842.28	0.02%
US912810RT79	UST 2.250 08/15/46 US TREASURY	GOV	US	USD	AAA	820,349.69	820,349.69	0.02%
US912810RX81	UST 3.000 05/15/47 US TREASURY	GOV	US	USD	AAA	74.80	74.80	0.00%
US912810RY64	UST 2.750 08/15/47 US TREASURY	GOV	US	USD	AAA	2,942.92	2,942.92	0.00%
US912810RZ30	UST 2.750 11/15/47 US TREASURY	GOV	US	USD	AAA	469,541.38	469,541.38	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	440,834.55	440,834.55	0.01%
US912810SJ88	UST 2.250 08/15/49 US TREASURY	GOV	US	USD	AAA	260,570.29	260,570.29	0.01%
US912810SL35	UST 2.000 02/15/50 US TREASURY	GOV	US	USD	AAA	1,948.70	1,948.70	0.00%
US912810SQ22	UST 1.125 08/15/40 US TREASURY	GOV	US	USD	AAA	5,659.91	5,659.91	0.00%
US912810SX72	UST 2.375 05/15/51 US TREASURY	GOV	US	USD	AAA	8,179,633.27	8,179,633.27	0.17%
US912810TE82	UST 0.125 02/15/52 US TREASURY	GOV	US	USD	AAA	14,528,260.77	14,528,260.77	0.31%
US912810TF57	UST 2.375 02/15/42 US TREASURY	GOV	US	USD	AAA	424,135.16	424,135.16	0.01%
US912810TJ79	UST 3.000 08/15/52 US TREASURY	GOV	US	USD	AAA	3,271,145.21	3,271,145.21	0.07%
US912810TK43	UST 3.375 08/15/42 US TREASURY	GOV	US	USD	AAA	35,709.55	35,709.55	0.00%
US912810TM09	UST 4.000 11/15/42 US TREASURY	GOV	US	USD	AAA	279,973.64	279,973.64	0.01%
US912810TQ13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	AAA	1,476,295.40	1,476,295.40	0.03%
US912810TR95	UST 3.625 05/15/53 US TREASURY	GOV	US	USD	AAA	488.92	488.92	0.00%
US912810TU25	UST 4.375 08/15/43 US TREASURY	GOV	US	USD	AAA	964.30	964.30	0.00%
US912810TV08	UST 4.750 11/15/53 US TREASURY	GOV	US	USD	AAA	3,262,891.94	3,262,891.94	0.07%
US912810TX63	UST 4.250 02/15/54 US TREASURY	GOV	US	USD	AAA	14,528,141.26	14,528,141.26	0.31%
US912810TZ12	UST 4.500 02/15/44 US TREASURY	GOV	US	USD	AAA	3,221,495.64	3,221,495.64	0.07%
US912810UA42	UST 4.625 05/15/54 US TREASURY	GOV	US	USD	AAA	945,391.69	945,391.69	0.02%
US912810UA42	UST 4.625 05/15/54 US TREASURY	GOV	US	USD	AAA	14,521,776.71	14,521,776.71	0.31%
US9128282A70	UST 1.500 08/15/26 US TREASURY	GOV	US	USD	AAA	1,090,278.81	1,090,278.81	0.02%
US9128282R06	UST 2.250 08/15/27 US TREASURY	GOV	US	USD	AAA	735,897.72	735,897.72	0.02%
US9128283R96	UST 0.500 01/15/28 US TREASURY	GOV	US	USD	AAA	6,988,629.87	6,988,629.87	0.15%

Collateral data - as at 30/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US9128283W81	UST 2.750 02/15/28 US TREASURY	GOV	US	USD	AAA	7,587.74	7,587.74	0.00%
US912828V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	AAA	702,078.88	702,078.88	0.01%
US912828V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	AAA	983.37	983.37	0.00%
US912828ZB95	UST 1.125 02/28/27 US TREASURY	GOV	US	USD	AAA	2,976.66	2,976.66	0.00%
US912828ZE35	UST 0.625 03/31/27 US TREASURY	GOV	US	USD	AAA	94.77	94.77	0.00%
US912828ZN34	UST 0.500 04/30/27 US TREASURY	GOV	US	USD	AAA	94.27	94.27	0.00%
US91282CAE12	UST 0.625 08/15/30 US TREASURY	GOV	US	USD	AAA	45,080.98	45,080.98	0.00%
US91282CAZ41	UST 0.375 11/30/25 US TREASURY	GOV	US	USD	AAA	5,255,200.59	5,255,200.59	0.11%
US91282CBB63	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	AAA	397,028.79	397,028.79	0.01%
US91282CBJ99	UST 0.750 01/31/28 US TREASURY	GOV	US	USD	AAA	682,787.05	682,787.05	0.01%
US91282CBL46	UST 1.125 02/15/31 US TREASURY	GOV	US	USD	AAA	1,065,289.00	1,065,289.00	0.02%
US91282CBP59	UST 1.125 02/29/28 US TREASURY	GOV	US	USD	AAA	57,773.11	57,773.11	0.00%
US91282CBS98	UST 1.250 03/31/28 US TREASURY	GOV	US	USD	AAA	70,721.77	70,721.77	0.00%
US91282CCB54	UST 1.625 05/15/31 US TREASURY	GOV	US	USD	AAA	702,132.09	702,132.09	0.01%
US91282CCE93	UST 1.250 05/31/28 US TREASURY	GOV	US	USD	AAA	758,393.03	758,393.03	0.02%
US91282CCY57	UST 1.250 09/30/28 US TREASURY	GOV	US	USD	AAA	105,226.21	105,226.21	0.00%
US91282CCZ23	UST 0.875 09/30/26 US TREASURY	GOV	US	USD	AAA	348,896.88	348,896.88	0.01%
US91282CCZ23	UST 0.875 09/30/26 US TREASURY	GOV	US	USD	AAA	2,647,781.75	2,647,781.75	0.06%
US91282CDJ71	UST 1.375 11/15/31 US TREASURY	GOV	US	USD	AAA	440,720.22	440,720.22	0.01%
US91282CDY49	UST 1.875 02/15/32 US TREASURY	GOV	US	USD	AAA	1,212,359.32	1,212,359.32	0.03%
US91282CEB37	UST 1.875 02/28/29 US TREASURY	GOV	US	USD	AAA	736,191.70	736,191.70	0.02%
US91282CEC10	UST 1.875 02/28/27 US TREASURY	GOV	US	USD	AAA	173,616.66	173,616.66	0.00%
US91282CFM82	UST 4.125 09/30/27 US TREASURY	GOV	US	USD	AAA	35,647.23	35,647.23	0.00%
US91282CFY21	UST 3.875 11/30/29 US TREASURY	GOV	US	USD	AAA	29,185.94	29,185.94	0.00%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	AAA	827,292.90	827,292.90	0.02%
US91282CGT27	UST 3.625 03/31/28 US TREASURY	GOV	US	USD	AAA	14,528,220.54	14,528,220.54	0.31%
US91282CHC82	UST 3.375 05/15/33 US TREASURY	GOV	US	USD	AAA	86,201.09	86,201.09	0.00%
US91282CHC82	UST 3.375 05/15/33 US TREASURY	GOV	US	USD	AAA	916,811.12	916,811.12	0.02%
US91282CHF14	UST 3.750 05/31/30 US TREASURY	GOV	US	USD	AAA	99,535.81	99,535.81	0.00%
US91282CHH79	UST 4.125 06/15/26 US TREASURY	GOV	US	USD	AAA	40,538,513.83	40,538,513.83	0.86%
US91282CHR51	UST 4.000 07/31/30 US TREASURY	GOV	US	USD	AAA	4,604,235.81	4,604,235.81	0.10%
US91282CHT18	UST 3.875 08/15/33 US TREASURY	GOV	US	USD	AAA	266,902.14	266,902.14	0.01%
US91282CHY03	UST 4.625 09/15/26 US TREASURY	GOV	US	USD	AAA	214,134.15	214,134.15	0.00%
US91282CJG78	UST 4.875 10/31/30 US TREASURY	GOV	US	USD	AAA	1,192,148.17	1,192,148.17	0.03%
US91282CJK80	UST 4.625 11/15/26 US TREASURY	GOV	US	USD	AAA	203.00	203.00	0.00%
US91282CJW29	UST 4.000 01/31/29 US TREASURY	GOV	US	USD	AAA	8,299.70	8,299.70	0.00%
US91282CKF76	UST 4.125 03/31/31 US TREASURY	GOV	US	USD	AAA	499,586.58	499,586.58	0.01%
US91282CKV27	UST 4.625 06/15/27 US TREASURY	GOV	US	USD	AAA	7,532.06	7,532.06	0.00%
US91282CLE92	UST 1.875 07/15/34 US TREASURY	GOV	US	USD	AAA	134,902.38	134,902.38	0.00%

Collateral data - as at 30/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CLK52	UST 3.625 08/31/29 US TREASURY	GOV	US	USD	AAA	440,332.70	440,332.70	0.01%
US91282CLL36	UST 3.375 09/15/27 US TREASURY	GOV	US	USD	AAA	422,092.04	422,092.04	0.01%
US91282CLS88	UST 4.125 10/31/26 US TREASURY	GOV	US	USD	AAA	945,875.08	945,875.08	0.02%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	AAA	2,599,604.75	2,599,604.75	0.06%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	AAA	6,159,794.72	6,159,794.72	0.13%
US91282CMF58	UST 4.250 01/15/28 US TREASURY	GOV	US	USD	AAA	945,774.70	945,774.70	0.02%
US91282CND91	UST 3.750 05/15/28 US TREASURY	GOV	US	USD	AAA	1,242,020.08	1,242,020.08	0.03%
US91324P1021	UNITEDHEALTH ODSH UNITEDHEALTH	COM	US	USD	AAA	423.96	423.96	0.00%
US91324P1021	UNITEDHEALTH ODSH UNITEDHEALTH	COM	US	USD	AAA	6,941,070.18	6,941,070.18	0.15%
US92556H1077	PARAMOUNT GLOBAL ODSH PARAMOUNT GLOBAL	COM	US	USD	AAA	30.86	30.86	0.00%
US9280311039	VIRGINIA ODSH VIRGINIA	COM	US	USD	AAA	31,642.48	31,642.48	0.00%
US92846Q1076	VITA COCO CO ODSH VITA COCO CO	COM	US	USD	AAA	3,154,287.45	3,154,287.45	0.07%
US9290891004	VOYA FINANCIAL ODSH VOYA FINANCIAL	COM	US	USD	AAA	1,005,764.47	1,005,764.47	0.02%
US9311421039	WALMART ODSH WALMART	COM	US	USD	AAA	15,256,977.46	15,256,977.46	0.32%
US9406101082	WASHINGTON TRUST ODSH WASHINGTON TRUST	COM	US	USD	AAA	44,868.20	44,868.20	0.00%
US94106L1098	WASTE MGMT ODSH WASTE MGMT	COM	US	USD	AAA	423,896.78	423,896.78	0.01%
US9427491025	WATTS WATER ODSH WATTS WATER	COM	US	USD	AAA	596,741.59	596,741.59	0.01%
US9497461015	WELLS FARGO ODSH WELLS FARGO	COM	US	USD	AAA	2,227,271.99	2,227,271.99	0.05%
US9570901036	WESTAMERICA BANC ODSH WESTAMERICA BANC	COM	US	USD	AAA	1,469,752.86	1,469,752.86	0.03%
US9694571004	WILLIAMS ODSH WILLIAMS	COM	US	USD	AAA	2,095,497.88	2,095,497.88	0.04%
US98980B1035	ZIPRECRUITER ODSH ZIPRECRUITER	COM	US	USD	AAA	258.51	258.51	0.00%
US98980G1022	ZSCALER ODSH ZSCALER	COM	US	USD	AAA	263,378.58	263,378.58	0.01%
XS2484353219	ONTAR 2.250 05/26/26 MTN ONTARIO	BND	CA	GBP	AAA	4,221,315.53	5,789,745.32	0.12%
XS2963925883	EBRD 4.915 12/19/34 25 MTN EBRD	GOV	SU	USD		1,041,036.91	1,041,036.91	0.02%
	GENPACT ODSH ***DUPLICATE	EXT	US	USD	AAA	7,291,779.33	7,291,779.33	0.15%
	Unknown Company Description	UNK		CAD		11,416,284.37	8,358,291.21	0.18%
	Unknown Company Description	UNK		CAD		4,512.88	3,304.05	0.00%
	Unknown Company Description	UNK		USD		1,872,141.23	1,872,141.23	0.04%
	Unknown Company Description	UNK		USD		1,485,313.28	1,485,313.28	0.03%
						Total:	4,706,413,307.92	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)	769,012,363.10
2	BNP PARIBAS ARBITRAGE LONDON/PA	664,133,634.99

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	BARCLAYS BANK PLC (PARENT)	770,325,878.60
2	BNP PARIBAS ARBITRAGE LONDON/PARIS (PARENT)	665,122,518.72
3	ROYAL BANK OF CANADA LONDON BRANCH (PARENT)	452,690,105.09
4	NOMURA INTERNATIONAL PLC (PARENT)	312,525,970.20
5	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK (PARENT)	294,185,988.39