



Securities Lending Report

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

Report as at 20/05/2025

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)	12,536,923,891
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 20/05/2025	
Currently on loan in USD (base currency)	3,571,673,884.33
Current percentage on loan (in % of the fund AuM)	28.49%
Collateral value (cash and securities) in USD (base currency)	4,350,649,107.46
Collateral value (cash and securities) in % of loan	122%

Securities lending statistics	
12-month average on loan in USD (base currency)	3,144,793,055.87
12-month average on loan as a % of the fund AuM	24.69%
12-month maximum on loan in USD	3,711,187,465.39
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)	6,150,774.68
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0483%

Collateral data - as at 20/05/2025								
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	707,401.02	791,864.74	0.02%
AT0000A0DXC2	ATGV 4.850 03/15/26 AUSTRIA	GOV	AT	EUR	AA1	61,912.33	69,304.66	0.00%
AT0000A10683	ATGV 2.400 05/23/34 AUSTRIA	GOV	AT	EUR	AA1	903,938.63	1,011,868.96	0.02%
AT0000A1K9C8	ATGV 0.750 10/20/26 AUSTRIA	GOV	AT	EUR	AA1	2,309,151.06	2,584,863.83	0.06%
AT0000A2EJ08	ATGV 0.750 03/20/51 AUSTRIA	GOV	AT	EUR	AA1	10,795,090.09	12,084,024.47	0.28%
AT0000A2NW83	ATGV 02/20/31 AUSTRIA	GOV	AT	EUR	AA1	8,644.78	9,676.97	0.00%
AT0000A2VB47	ATGV 10/20/28 AUSTRIA	GOV	AT	EUR	AA1	116,879.93	130,835.40	0.00%
AU000000FMG4	FORTESCUE ODSH FORTESCUE	COM	AU	AUD	AAA	1,373,029.80	880,986.99	0.02%
AU3CB0240133	IADB 2.500 04/14/27 MTN IDB	BND	US	AUD	AAA	120,833.87	77,531.50	0.00%
AU3CB0319143	BANQV 4.400 05/24/30 MTN BANQUE DEVELOPPT	BND	FR	AUD	AA2	2,592,969.27	1,663,745.52	0.04%

Collateral data - as at 20/05/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AU3TB0000192	AUGV 3.750 04/21/37 AUSTRALIA	GOV	AU	AUD	AAA	4,250,584.61	2,727,333.18	0.06%
BE0000336454	BEGV 1.900 06/22/38 BELGIUM	GOV	BE	EUR	AA3	975,037.77	1,091,457.33	0.03%
BE0000338476	BEGV 1.600 06/22/47 BELGIUM	GOV	BE	EUR	AA3	86.54	96.88	0.00%
BE0000340498	BEGV 2.150 06/22/66 BELGIUM	GOV	BE	EUR	AA3	1,150,103.21	1,287,425.60	0.03%
BE0000350596	BEGV 0.400 06/22/40 BELGIUM	GOV	BE	EUR	AA3	535,680.22	599,640.47	0.01%
BE0000350596	BEGV 0.400 06/22/40 BELGIUM	GOV	BE	EUR	AA3	5.77	6.46	0.00%
BE0000359688	BEGV 3.450 06/22/43 BELGIUM	GOV	BE	EUR	AA3	1,696.84	1,899.45	0.00%
BE0000361700	BEGV 3.500 06/22/55 BELGIUM	GOV	BE	EUR	AA3	1,150,103.21	1,287,425.60	0.03%
BE0000362716	BEGV 2.700 10/22/29 BELGIUM	GOV	BE	EUR	AA3	87,381.93	97,815.33	0.00%
BE0000364738	BEGV 3.450 06/22/42 BELGIUM	GOV	BE	EUR	AA3	413,869.69	463,285.75	0.01%
BE0008077266	BEGV 03/28/41 BELGIUM	GOV	BE	EUR	AA3	24,666.50	27,611.68	0.00%
BE0008531924	BEGV 06/22/44 BELGIUM	GOV	BE	EUR	AA3	180,361.50	201,896.68	0.00%
BMG0585R1060	ASSURED GUARANTY ODSH ASSURED GUARANTY	COM	US	USD	AAA	4,605,678.48	4,605,678.48	0.11%
BMG0750C1082	AXALTA ODSH AXALTA	COM	US	USD	AAA	38,742,986.84	38,742,986.84	0.89%
BMG5005R1079	JAMES RIVER ODSH JAMES RIVER	COM	US	USD	AAA	1,597,432.61	1,597,432.61	0.04%
BMG611881019	LIBERTY GLOBAL ODSH LIBERTY GLOBAL	COM	US	USD	AAA	2,639,792.42	2,639,792.42	0.06%
CA00208D4084	ARC RESOURCES ODSH ARC RESOURCES	COM	CA	CAD	AAA	11,543,429.14	8,234,410.31	0.19%
CA0213611001	ALTAGA ODSH ALTAGA	COM	CA	CAD	AAA	11,543,413.48	8,234,399.14	0.19%
CA04045U1021	ARITZI ODSH ARITZI	COM	CA	CAD	AAA	11,543,399.99	8,234,389.53	0.19%
CA04682R1073	ATHABASCA OIL ODSH ATHABASCA OIL	COM	CA	CAD	AAA	8,292,499.99	5,915,386.73	0.14%
CA0636711016	BMO ODSH BMO	COM	CA	CAD	AAA	6,398,133.14	4,564,055.70	0.10%
CA0641491075	BANK NOVA ODSH BANK NOVA	COM	CA	CAD	AAA	6,398,124.41	4,564,049.47	0.10%
CA135087B949	CAGV 1.250 12/01/47 CANADA	GOV	CA	CAD	AAA	21,450,602.78	15,301,611.22	0.35%
CA135087F825	CAGV 1.000 06/01/27 CANADA	GOV	CA	CAD	AAA	11,615.48	8,285.81	0.00%
CA135087G997	CAGV 0.500 12/01/50 CANADA	GOV	CA	CAD	AAA	1,816,454.59	1,295,752.95	0.03%
CA135087H722	CAGV 2.000 12/01/51 CANADA	GOV	CA	CAD	AAA	746.28	532.35	0.00%
CA135087J397	CAGV 2.250 06/01/29 CANADA	GOV	CA	CAD	AAA	2,192.92	1,564.30	0.00%
CA135087M680	CAGV 1.750 12/01/53 CANADA	GOV	CA	CAD	AAA	335,032.55	238,992.72	0.01%
CA135087R481	CAGV 3.000 06/01/34 CANADA	GOV	CA	CAD	AAA	29,032.65	20,710.20	0.00%
CA135087S398	CAGV 3.250 11/01/26 CANADA	GOV	CA	CAD	AAA	5,191,137.42	3,703,055.22	0.09%
CA135087WL43	CAGV 5.750 06/01/29 CANADA	GOV	CA	CAD	AAA	499,997.01	356,668.76	0.01%
CA135087XG49	CAGV 5.750 06/01/33 CANADA	GOV	CA	CAD	AAA	1,811,921.22	1,292,519.11	0.03%
CA135087XQ21	CAGV 3.000 12/01/36 CANADA	GOV	CA	CAD	AAA	25,096,987.43	17,902,729.74	0.41%
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	6,116,321.84	4,363,027.92	0.10%
CA14042M1023	CAPITAL PWR ODSH CAPITAL PWR	COM	CA	CAD	AAA	11,543,410.31	8,234,396.88	0.19%
CA15135U1093	CENOVUS ENERGY ODSH CENOVUS ENERGY	COM	CA	CAD	AAA	614.36	438.25	0.00%
CA2499061083	DESCARTES ODSH DESCARTES	COM	CA	CAD	AAA	1,031,434.87	735,765.59	0.02%
CA2861812014	ELEMENT FLEET ODSH ELEMENT FLEET	COM	CA	CAD	AAA	11,543,419.79	8,234,403.65	0.19%
CA29269R1055	ENERFLEX ODSH ENERFLEX	COM	CA	CAD	AAA	11,543,445.47	8,234,421.96	0.19%

Collateral data - as at 20/05/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA3748252069	GIBSON ENERGY ODSH GIBSON ENERGY	COM	CA	CAD	AAA	4,063,141.67	2,898,408.72	0.07%
CA39138C1068	GREAT WEST LIFE ODSH GREAT WEST LIFE	COM	CA	CAD	AAA	11,543,429.97	8,234,410.91	0.19%
CA45075E1043	IA FINANCIAL ODSH IA FINANCIAL	COM	CA	CAD	AAA	11,543,346.21	8,234,351.16	0.19%
CA45790B1040	INNERGEX ODSH INNERGEX	COM	CA	CAD	AAA	11,543,443.98	8,234,420.90	0.19%
CA46579R1047	IVANHOE MINES ODSH IVANHOE MINES	COM	CA	CAD	AAA	1,726,250.00	1,231,406.25	0.03%
CA4707481046	JAMIESON WELLNES ODSH JAMIESON WELLNES	COM	CA	CAD	AAA	11,238,499.99	8,016,891.61	0.18%
CA4932711001	KEYERA ODSH KEYERA	COM	CA	CAD	AAA	11,543,416.85	8,234,401.55	0.19%
CA5527041084	MEG ENERGY ODSH MEG ENERGY	COM	CA	CAD	AAA	6,624,513.17	4,725,542.03	0.11%
CA62910L1022	NFI GROUP ODSH NFI GROUP	COM	CA	CAD	AAA	3,551,956.34	2,533,758.87	0.06%
CA6330671034	NATL BK CANADA ODSH NATL BK CANADA	COM	CA	CAD	AAA	6,116,245.34	4,362,973.35	0.10%
CA6752221037	OCEANAGOLD ODSH OCEANAGOLD	COM	CA	CAD	AAA	4,427,855.76	3,158,574.52	0.07%
CA68272K1030	ONEX CORP ODSH ONEX CORP	COM	CA	CAD	AAA	8,913,019.90	6,358,029.50	0.15%
CA683234SL32	ONTAR 5.850 03/08/33 MTN ONTARIO	BND	CA	CAD	AAA	582,148.33	415,270.73	0.01%
CA68333ZBD83	ONTAR 4.100 03/04/33 MTN ONTARIO	BND	CA	CAD	AAA	169,466.39	120,887.46	0.00%
CA68333ZBM82	ONTAR 2.950 09/08/30 ONTARIO	BND	CA	CAD	AAA	16,857,416.01	12,025,099.19	0.28%
CA7392391016	POWER CORP CA ODSH POWER CORP CA	COM	CA	CAD	AAA	1,303,872.46	930,106.70	0.02%
CA7481932084	QUEBECOR ODSH QUEBECOR	COM	CA	CAD	AAA	11,543,301.75	8,234,319.44	0.19%
CA8667961053	SUN LIFE ODSH SUN LIFE	COM	CA	CAD	AAA	6,116,323.93	4,363,029.41	0.10%
CA87241L1094	TFI INTL ODSH TFI INTL	COM	CA	CAD	AAA	11,543,416.25	8,234,401.12	0.19%
CA87262K1057	TMX GRP ODSH TMX GRP	COM	CA	CAD	AAA	11,543,396.49	8,234,387.03	0.19%
CA87505Y4094	TAMARACK VALLEY ODSH TAMARACK VALLEY	COM	CA	CAD	AAA	9,373,199.99	6,686,295.19	0.15%
CA87807B1076	TC ENERGY ODSH TC ENERGY	COM	CA	CAD	AAA	281,785.92	201,009.67	0.00%
CA8910546032	TOREX GOLD ODSH TOREX GOLD	COM	CA	CAD	AAA	11,543,415.11	8,234,400.31	0.19%
CH0012214059	HOLCIM ODSH HOLCIM	COM	CH	CHF		3,629,487.31	4,333,103.21	0.10%
CH0048265513	TRANSOCEA ODSH TRANSOCEA	COM	US	USD	AAA	58.49	58.49	0.00%
CH0244767585	UBS GROUP ODSH UBS GROUP	COM	CH	CHF		37.44	44.70	0.00%
CH0418792922	SIKA ODSH SIKA	COM	CH	CHF		12,171.49	14,531.07	0.00%
CH0536892745	ZURCH 0.100 06/23/45 ZUERICH ST	BND	CH	CHF		93,812.33	111,998.88	0.00%
CNE1000048K8	HAIER SMART HOME ODSH HAIER SMART HOME	COM	CN	HKD		23.84	3.03	0.00%
DE0001030740	DEGV 1.300 10/15/27 GERMANY	GOV	DE	EUR	AAA	1,154,176.01	1,291,984.69	0.03%
DE0001102341	DEGV 2.500 08/15/46 GERMANY	GOV	DE	EUR	AAA	5,900.06	6,604.53	0.00%
DE0001102622	DEGV 2.100 11/15/29 GERMANY	GOV	DE	EUR	AAA	161,086.53	180,320.27	0.00%
DE0001135432	DEGV 3.250 07/04/42 GERMANY	GOV	DE	EUR	AAA	1,271,014.84	1,422,774.08	0.03%
DE0001141844	DEGV 10/09/26 GERMANY	GOV	DE	EUR	AAA	10,795,113.52	12,084,050.71	0.28%
DE0005557508	DEUTSCHE TELEKOM ODSH DEUTSCHE TELEKOM	COM	DE	EUR	AAA	10,562,568.22	11,823,739.48	0.27%
DE0007164600	SAP SE ODSH SAP SE	COM	DE	EUR	AAA	62,084,227.82	69,497,088.24	1.60%
DE0007236101	SIEMENS ODSH SIEMENS	COM	DE	EUR	AAA	10,562,573.77	11,823,745.70	0.27%
DE0008404005	ALLIANZ ODSH ALLIANZ	COM	DE	EUR	AAA	29,921,684.33	33,494,335.18	0.77%
DE0008430026	MUNICH RE GROUP ODSH MUNICH RE GROUP	COM	DE	EUR	AAA	10,562,392.80	11,823,543.11	0.27%

Collateral data - as at 20/05/2025

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DE000A1DAH0	BRENNTAG DE ODSH BRENNTAG DE	COM	DE	EUR	AAA	4,804,685.79	5,378,365.55	0.12%
DE000A1EWWW0	ADIDAS ODSH ADIDAS	COM	DE	EUR	AAA	72,059,118.54	80,662,981.49	1.85%
DE000A1ML7J1	VONOVIA ODSH VONOVIA	COM	DE	EUR	AAA	10,562,583.27	11,823,756.33	0.27%
DE000BU22080	DEGV 2.200 03/11/27 GERMANY	GOV	DE	EUR	AAA	10,772,541.11	12,058,783.15	0.28%
DE000BU25018	DEGV 2.400 10/19/28 GERMANY	GOV	DE	EUR	AAA	3,936,726.98	4,406,772.41	0.10%
DE000BU25026	DEGV 2.100 04/12/29 GERMANY	GOV	DE	EUR	AAA	372,439.28	416,908.56	0.01%
DE000BU27006	DEGV 2.400 11/15/30 GERMANY	GOV	DE	EUR	AAA	9,421,762.02	10,546,720.96	0.24%
DE000BU2D012	DEGV 2.900 08/15/56 GERMANY	GOV	DE	EUR	AAA	5,312,178.11	5,946,452.49	0.14%
DE000BU2Z007	DEGV 2.300 02/15/33 GERMANY	GOV	DE	EUR	AAA	6,604,644.76	7,393,239.72	0.17%
DE000BU2Z031	DEGV 2.600 08/15/34 GERMANY	GOV	DE	EUR	AAA	4,095,188.50	4,584,154.25	0.11%
DE000ENER6Y0	SIEMENS ENERG ODSH SIEMENS ENERG	COM	DE	EUR	AAA	10,562,518.68	11,823,684.02	0.27%
DE000NRW0KF4	NORDR 1.550 06/16/48 NRW	BND	DE	EUR	AAA	709.37	794.07	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	4,841,160.53	5,419,195.38	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	4,846,257.86	5,424,901.33	0.12%
DE000NWB2Q17	NRW BANK 0.71% GTD 22/10/2036 NRW BANK 0.71% GTD 22/10/2036	MIS	DE	EUR	AAA	4,821,875.62	5,397,607.85	0.12%
DE000SHL1006	SIEMENS HEALTH ODSH SIEMENS HEALTH	COM	DE	EUR	AAA	8,499,605.09	9,514,458.43	0.22%
FI4000167317	FIGV 0.875 09/15/25 FINLAND	GOV	FI	EUR	AA1	10,698,730.73	11,976,159.80	0.28%
FI4000369467	FIGV 0.500 09/15/29 FINLAND	GOV	FI	EUR	AA1	3,343,761.92	3,743,007.29	0.09%
FI4000557525	FIGV 2.875 04/15/29 FINLAND	GOV	FI	EUR	AA1	3,341,075.01	3,739,999.56	0.09%
FI4000566294	FIGV 2.950 04/15/55 FINLAND	GOV	FI	EUR	AA1	1,149,973.68	1,287,280.61	0.03%
FI4000577952	FIGV 2.500 04/15/30 FINLAND	GOV	FI	EUR	AA1	3,346,290.39	3,745,837.66	0.09%
FR0000120404	ACCOR ODSH ACCOR	COM	FR	EUR	AA2	529,192.00	592,377.56	0.01%
FR0000121972	SCHNEIDER ODSH SCHNEIDER	COM	FR	EUR	AA2	18,515,111.04	20,725,816.38	0.48%
FR0000187635	FRGV 5.750 10/25/32 FRANCE	GOV	FR	EUR	AA2	59,604.69	66,721.49	0.00%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	AA2	22,494,679.93	25,180,546.03	0.58%
FR0010809400	FRGV 04/25/31 FRANCE	GOV	FR	EUR	AA2	1,826,036.80	2,044,065.70	0.05%
FR0010809459	FRGV 04/25/33 FRANCE	GOV	FR	EUR	AA2	586,623.07	656,665.90	0.02%
FR0010809475	FRGV 04/25/34 FRANCE	GOV	FR	EUR	AA2	92,586.62	103,641.47	0.00%
FR0010809632	FRGV 04/25/52 FRANCE	GOV	FR	EUR	AA2	93,542.55	104,711.54	0.00%
FR0010809939	FRGV 10/25/33 FRANCE	GOV	FR	EUR	AA2	2,218,903.53	2,483,840.75	0.06%
FR0010809962	FRGV 10/25/34 FRANCE	GOV	FR	EUR	AA2	16,330.05	18,279.85	0.00%
FR0010810135	FRGV 10/25/26 FRANCE	GOV	FR	EUR	AA2	1,474,372.28	1,650,412.41	0.04%
FR0010810184	FRGV 04/25/28 FRANCE	GOV	FR	EUR	AA2	570,047.43	638,111.13	0.01%
FR0010916924	FRGV 3.500 04/25/26 FRANCE	GOV	FR	EUR	AA2	47,314.24	52,963.56	0.00%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	AA2	2,712,082.17	3,035,904.93	0.07%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	AA2	1,505,325.00	1,685,060.89	0.04%
FR0013154028	FRGV 1.750 05/25/66 FRANCE	GOV	FR	EUR	AA2	2,153,389.52	2,410,504.36	0.06%
FR0013234333	FRGV 1.750 06/25/39 FRANCE	GOV	FR	EUR	AA2	3,532.61	3,954.40	0.00%
FR0013250560	FRGV 1.000 05/25/27 FRANCE	GOV	FR	EUR	AA2	390,272.89	436,871.50	0.01%

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FR0013286192	FRGV 0.750 05/25/28 FRANCE	GOV	FR	EUR	AA2	645,091.31	722,115.26	0.02%
FR0013313582	FRGV 1.250 05/25/34 FRANCE	GOV	FR	EUR	AA2	30,769.67	34,443.57	0.00%
FR0013327491	FRGV 0.100 07/25/36 FRANCE	GOV	FR	EUR	AA2	45,060.10	50,440.28	0.00%
FR0013467479	CONSTELLIUM ODSH CONSTELLIUM	COM	US	USD	AAA	6,480,200.16	6,480,200.16	0.15%
FR0013508470	FRGV 02/25/26 FRANCE	GOV	FR	EUR	AA2	98,660.06	110,440.07	0.00%
FR0013524014	FRGV 0.100 03/01/36 FRANCE	GOV	FR	EUR	AA2	125,273.73	140,231.42	0.00%
FR0014001N38	FRGV 0.100 07/25/31 FRANCE	GOV	FR	EUR	AA2	1,150,102.92	1,287,425.28	0.03%
FR0014003513	FRGV 02/25/27 FRANCE	GOV	FR	EUR	AA2	2,712,081.85	3,035,904.58	0.07%
FR0014007L00	FRGV 05/25/32 FRANCE	GOV	FR	EUR	AA2	0.82	0.92	0.00%
FR001400AIN5	FRGV 0.750 02/25/28 FRANCE	GOV	FR	EUR	AA2	55,435.85	62,054.89	0.00%
FR001400CMX2	FRGV 2.500 05/25/43 FRANCE	GOV	FR	EUR	AA2	36,130.52	40,444.51	0.00%
FR001400HI98	FRGV 2.750 02/25/29 FRANCE	GOV	FR	EUR	AA2	1,633,468.67	1,828,504.92	0.04%
FR001400HI98	FRGV 2.750 02/25/29 FRANCE	GOV	FR	EUR	AA2	34,033.38	38,096.97	0.00%
FR001400NBC6	FRGV 2.500 09/24/27 FRANCE	GOV	FR	EUR	AA2	2,396,547.35	2,682,695.25	0.06%
FR0128838507	FRGV 02/25/26 FRANCE	GOV	FR	EUR	AA2	289,074.17	323,589.65	0.01%
GB0002374006	ORD 28 101/108P DIAGEO	CST	GB	GBP	AA3	445,929.12	592,349.68	0.01%
GB0002875804	ORD 25P BRITISH AMERICAN TOBACCO	CST	GB	GBP	AA3	24,762,899.20	32,893,782.29	0.76%
GB0007908733	ORD GBP0.50 SCOT & SOUTHERN ENERGY	CST	GB	GBP	AA3	8,395,064.41	11,151,578.77	0.26%
GB0008932666	UKTI 4 1/8 07/22/30 UK TREASURY	GIL	GB	GBP	AA3	1,650.36	2,192.25	0.00%
GB0031790826	UKTI 2 01/26/35 UK TREASURY	GIL	GB	GBP	AA3	406,098.07	539,440.13	0.01%
GB0032452392	UKT 4 1/4 03/07/36 UK TREASURY	GIL	GB	GBP	AA3	4,162.28	5,528.96	0.00%
GB00B0CNHZ09	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	AA3	17,622.74	23,409.16	0.00%
GB00B0CNHZ09	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	AA3	4,190,039.79	5,565,836.84	0.13%
GB00B0SWJX34	ORD GBP5 LONDON STOCK EXCHANGE	CST	GB	GBP	AA3	32,009,650.25	42,519,999.70	0.98%
GB00B1L6W962	UKTI 1 1/8 11/22/37 UK TREASURY	GIL	GB	GBP	AA3	1,814,226.24	2,409,926.34	0.06%
GB00B2B0DG97	RELX PLC GBP0.1444 RELX PLC	CST	GB	GBP	AA3	297,192.28	394,775.19	0.01%
GB00B3KJDS62	UKT 4 1/4 09/07/39 UK TREASURY	GIL	GB	GBP	AA3	2,122,361.36	2,819,237.44	0.06%
GB00B4PTCY75	UKTI 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	AA3	5,565,734.33	7,393,239.86	0.17%
GB00B52WS153	UKT 4 1/2 09/07/34 UK TREASURY	GIL	GB	GBP	AA3	2,124,079.31	2,821,519.48	0.06%
GB00B6460505	UKT 4 1/4 12/07/40 UK TREASURY	GIL	GB	GBP	AA3	2,121,074.87	2,817,528.53	0.06%
GB00B7RN0G65	UKTI 0 1/8 03/22/44 UK TREASURY	GIL	GB	GBP	AA3	1,914,192.62	2,542,716.62	0.06%
GB00B84Z9V04	UKT 3 1/4 01/22/44 UK TREASURY	GIL	GB	GBP	AA3	348,767.99	463,285.75	0.01%
GB00BD0XH204	UKT 1T 07/22/57 UK TREASURY	GIL	GB	GBP	AA3	1,344,264.40	1,785,652.81	0.04%
GB00BD0XH204	UKT 1T 07/22/57 UK TREASURY	GIL	GB	GBP	AA3	88,542.67	117,615.60	0.00%
GB00BDSFG982	TECHNIPFMC ODSH TECHNIPFMC	COM	US	USD	AAA	82.86	82.86	0.00%
GB00BDX8CX86	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	AA3	5,566,071.02	7,393,687.10	0.17%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	AA3	12,574,484.48	16,703,308.91	0.38%
GB00BJQWYH73	UKT 1 1/4 10/22/41 UNITED KINGDOM	GIL	GB	GBP	AA3	2,236,965.74	2,971,472.10	0.07%
GB00BJT16S69	TRONOX HLDGS ODSH TRONOX HLDGS	COM	US	USD	AAA	2,352,162.21	2,352,162.21	0.05%

Collateral data - as at 20/05/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00BK5CVX03	UKT 0 5/8 06/07/25 UK TREASURY	GIL	GB	GBP	AA3	2,051,999.44	2,725,772.22	0.06%
GB00BL6C7720	UKT 4 1/8 01/29/27 UK Treasury	GIL	GB	GBP	AA3	606,528.43	805,681.68	0.02%
GB00BLH38158	UKT 1 1/4 07/31/51 UK Treasury	GIL	GB	GBP	AA3	3,403,000.19	4,520,373.26	0.10%
GB00BLH38265	UKTI 0 1/8 03/22/39 UK Treasury	GIL	GB	GBP	AA3	8,214,910.95	10,912,272.03	0.25%
GB00BLPK7334	UKT 1 1/8 01/31/39 UK Treasury	GIL	GB	GBP	AA3	1.25	1.66	0.00%
GB00BM8Z2V59	UKT 1 1/2 07/31/53 UK Treasury	GIL	GB	GBP	AA3	0.45	0.60	0.00%
GB00BM8Z2W66	UKTI 0 1/8 03/22/73 UK Treasury	GIL	GB	GBP	AA3	1,871,519.99	2,486,032.46	0.06%
GB00BMBL1D50	UKT 1/2 10/22/61 UK TREASURY	GIL	GB	GBP	AA3	1,150,698.49	1,528,529.65	0.04%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	AA3	8,802,436.76	11,692,711.59	0.27%
GB00BMF9LG83	UKT 4 1/2 06/07/28 UK Treasury	GIL	GB	GBP	AA3	1,007,138.89	1,337,832.34	0.03%
GB00BMF9LG83	UKT 4 1/2 06/07/28 UK Treasury	GIL	GB	GBP	AA3	5,357.15	7,116.17	0.00%
GB00BMF9LH90	UKTI 0.5/8 03/22/45 UK Treasury	GIL	GB	GBP	AA3	1,346,624.62	1,788,788.01	0.04%
GB00BPJJKN53	UKT 45/8 01/31/34 UK Treasury	GIL	GB	GBP	AA3	4,808,317.81	6,387,126.08	0.15%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	AA3	1,423,221.10	1,890,534.89	0.04%
GB00BPSNBB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	AA3	1,500,079.64	1,992,629.89	0.05%
GB00BPSNBG80	UKTI 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	AA3	7,908,862.48	10,505,732.73	0.24%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	AA3	1,141.30	1,516.05	0.00%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	AA3	2,840,711.98	3,773,458.05	0.09%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	AA3	13,366,866.45	17,755,869.03	0.41%
GB00BT7J0027	UKT 4 1/2 03/07/35 Corp UK TREASURY	GIL	GB	GBP	AA3	13,366,867.30	17,755,870.16	0.41%
GB00BT7J0134	UKTI 1 7/8 09/22/49 Corp UK TREASURY	GIL	GB	GBP	AA3	8,489,205.06	11,276,630.45	0.26%
GB00BZ13DV40	UKTI 0125 08/10/48 UK TREASURY	GIL	GB	GBP	AA3	81,018.20	107,620.48	0.00%
GB00BZ1NTB69	UKTI 0 1/8 08/10/28 UK TREASURY	GIL	GB	GBP	AA3	3,647,033.24	4,844,534.42	0.11%
IE0001827041	CRH ODSH CRH	COM	US	USD	AAA	34,304,743.14	34,304,743.14	0.79%
IE0002424939	DCC ODSH DCC	CST	GB	GBP	AA3	1,199,299.50	1,593,088.77	0.04%
IE000S9YS762	LINDE ODSH LINDE	COM	US	USD	AAA	51,002,936.29	51,002,936.29	1.17%
IE00BFRT3W74	ALLEGION ODSH ALLEGION	COM	US	USD	AAA	459,680.03	459,680.03	0.01%
IE00BLNN3691	WEATHERFORD ODSH WEATHERFORD	COM	US	USD	AAA	3,046,449.39	3,046,449.39	0.07%
IE00BTN1Y115	MEDTRONIC ODSH MEDTRONIC	COM	US	USD	AAA	20,280,338.80	20,280,338.80	0.47%
IE00BY7QL619	JOHNSON CNTRLS ODSH JOHNSON CNTRLS	COM	US	USD	AAA	10,399,381.78	10,399,381.78	0.24%
IT0001250932	HERA ODSH HERA	COM	IT	EUR		1,930,672.05	2,161,194.40	0.05%
IT0003128367	ENEL ODSH ENEL	COM	IT	EUR		24,003,398.05	26,869,405.18	0.62%
IT0003497168	TELECOM IT ODSH TELECOM IT	COM	IT	EUR		1,220,029.82	1,365,701.46	0.03%
JE00BF0XVB15	CALEDONIA MINING ODSH CALEDONIA MINING	COM	US	USD	AAA	20,187.06	20,187.06	0.00%
JE00BS44BN30	BIRKENSTOCK HLDG ODSH BIRKENSTOCK HLDG	COM	US	USD	AAA	4,880,538.05	4,880,538.05	0.11%
JE00BYPZJM29	JANUS HENDERSON ODSH JANUS HENDERSON	COM	US	USD	AAA	38,053,176.79	38,053,176.79	0.87%
JP1024551PC4	JPGV 0.005 12/01/25 JAPAN	GOV	JP	JPY	A1	50,777,759.47	348,266.88	0.01%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	3,157,495,577.18	21,656,157.34	0.50%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	3,157,475,465.96	21,656,019.40	0.50%

Collateral data - as at 20/05/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1024641Q92	JPGV 0.400 09/01/26 JAPAN	GOV	JP	JPY	A1	1,446,617,176.85	9,921,841.04	0.23%
JP1024651QA4	JPGV 0.400 10/01/26 JAPAN	GOV	JP	JPY	A1	3,157,462,586.57	21,655,931.07	0.50%
JP1024691R25	JPGV 0.700 02/01/27 JAPAN	GOV	JP	JPY	A1	6,225,011,178.69	42,695,173.51	0.98%
JP1024691R25	JPGV 0.700 02/01/27 JAPAN	GOV	JP	JPY	A1	1,388,895,882.14	9,525,950.87	0.22%
JP1024701R31	JPGV 0.800 03/01/27 JAPAN	GOV	JP	JPY	A1	161,627,521.33	1,108,546.61	0.03%
JP1024711R47	JPGV 0.900 04/01/27 JAPAN	GOV	JP	JPY	A1	38,182,737.85	261,882.04	0.01%
JP1024711R47	JPGV 0.900 04/01/27 JAPAN	GOV	JP	JPY	A1	5,835,051,071.10	40,020,573.58	0.92%
JP1051701Q76	JPGV 0.600 06/20/29 JAPAN	GOV	JP	JPY	A1	127,747,363.81	876,174.47	0.02%
JP1051751R17	JPGV 0.900 12/20/29 JAPAN	GOV	JP	JPY	A1	1,614,384,257.31	11,072,496.74	0.25%
JP1051781R45	JPGV 1.000 03/20/30 JAPAN	GOV	JP	JPY	A1	10,851,922.93	74,429.54	0.00%
JP1103441G98	JPGV 0.100 09/20/26 JAPAN	GOV	JP	JPY	A1	41,507,776.28	284,687.31	0.01%
JP1103441G98	JPGV 0.100 09/20/26 JAPAN	GOV	JP	JPY	A1	1,128,380,258.60	7,739,165.37	0.18%
JP1103451GC0	JPGV 0.100 12/20/26 JAPAN	GOV	JP	JPY	A1	1,126,370,912.88	7,725,383.97	0.18%
JP1103521JA8	JPGV 0.100 09/20/28 JAPAN	GOV	JP	JPY	A1	1,303,350,914.05	8,939,227.87	0.21%
JP1103701P43	JPGV 0.500 03/20/33 JAPAN	GOV	JP	JPY	A1	1,075,788,891.10	7,378,459.58	0.17%
JP1103731Q12	JPGV 0.600 12/20/33 JAPAN	GOV	JP	JPY	A1	31,110,294.43	213,374.62	0.00%
JP1103741Q44	JPGV 0.800 03/20/34 JAPAN	GOV	JP	JPY	A1	3,568,705,432.35	24,476,501.85	0.56%
JP1103751Q74	JPGV 1.100 06/20/34 JAPAN	GOV	JP	JPY	A1	389,925,342.91	2,674,361.49	0.06%
JP1103761QA5	JPGV 0.900 09/20/34 JAPAN	GOV	JP	JPY	A1	4,447,125,830.21	30,501,280.00	0.70%
JP1120241K56	JPGV 0.100 03/10/29 JAPAN	GOV	JP	JPY	A1	759,687,693.48	5,210,432.07	0.12%
JP1120251L52	JPGV 0.200 03/10/30 JAPAN	GOV	JP	JPY	A1	103,446,087.63	709,500.52	0.02%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	184,083,802.51	1,262,566.39	0.03%
JP1200811592	JPGV 2.000 09/20/25 JAPAN	GOV	JP	JPY	A1	344,790,335.07	2,364,796.26	0.05%
JP1201181A66	JPGV 2.000 06/20/30 JAPAN	GOV	JP	JPY	A1	50,810,413.08	348,490.84	0.01%
JP1201221AA5	JPGV 1.800 09/20/30 JAPAN	GOV	JP	JPY	A1	249,933,307.89	1,714,205.11	0.04%
JP1201251B37	JPGV 2.200 03/20/31 JAPAN	GOV	JP	JPY	A1	50,817,968.35	348,542.66	0.01%
JP1201271B58	JPGV 1.900 03/20/31 JAPAN	GOV	JP	JPY	A1	50,779,595.51	348,279.48	0.01%
JP1201301B94	JPGV 1.800 09/20/31 JAPAN	GOV	JP	JPY	A1	4,373,021,427.45	29,993,023.83	0.69%
JP1201511EC7	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	721,789,179.58	4,950,499.42	0.11%
JP1201531F68	JPGV 1.300 06/20/35 JAPAN	GOV	JP	JPY	A1	724,014,256.06	4,965,760.45	0.11%
JP1201591GC4	JPGV 0.600 12/20/36 JAPAN	GOV	JP	JPY	A1	2,668,524,265.60	18,302,474.21	0.42%
JP1201641J38	JPGV 0.500 03/20/38 JAPAN	GOV	JP	JPY	A1	389,945,700.10	2,674,501.11	0.06%
JP1201651J76	JPGV 0.500 06/20/38 JAPAN	GOV	JP	JPY	A1	72,637,118.65	498,192.58	0.01%
JP1201661JA3	JPGV 0.700 09/20/38 JAPAN	GOV	JP	JPY	A1	506,305,029.07	3,472,569.04	0.08%
JP1201671K12	JPGV 0.500 12/20/38 JAPAN	GOV	JP	JPY	A1	2,868,186,630.64	19,671,888.51	0.45%
JP1201701KA5	JPGV 0.300 09/20/39 JAPAN	GOV	JP	JPY	A1	61,504,333.97	421,836.71	0.01%
JP1201711L13	JPGV 0.300 12/20/39 JAPAN	GOV	JP	JPY	A1	132,758,233.16	910,542.27	0.02%
JP1201751M13	JPGV 0.500 12/20/40 JAPAN	GOV	JP	JPY	A1	184,149,022.59	1,263,013.71	0.03%
JP1201781MA3	JPGV 0.500 09/20/41 JAPAN	GOV	JP	JPY	A1	67,543,263.41	463,255.61	0.01%

Collateral data - as at 20/05/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1201801N46	JPGV 0.800 03/20/42 JAPAN	GOV	JP	JPY	A1	558,572,407.26	3,831,052.69	0.09%
JP1201841P46	JPGV 1.100 03/20/43 JAPAN	GOV	JP	JPY	A1	633,779,262.64	4,346,870.20	0.10%
JP1201891Q77	JPGV 1.900 06/20/44 JAPAN	GOV	JP	JPY	A1	732,263,881.61	5,022,341.74	0.12%
JP1201901QA8	JPGV 1.800 09/20/44 JAPAN	GOV	JP	JPY	A1	389,948,876.37	2,674,522.90	0.06%
JP1300251715	JPGV 2.300 12/20/36 JAPAN	GOV	JP	JPY	A1	132,730,983.09	910,355.37	0.02%
JP1300301940	JPGV 2.300 03/20/39 JAPAN	GOV	JP	JPY	A1	175,904,353.18	1,206,466.41	0.03%
JP1300371C98	JPGV 1.900 09/20/42 JAPAN	GOV	JP	JPY	A1	120,667,585.92	827,616.75	0.02%
JP1300461F39	JPGV 1.500 03/20/45 JAPAN	GOV	JP	JPY	A1	132,766,222.26	910,597.06	0.02%
JP1300541H31	JPGV 0.800 03/20/47 JAPAN	GOV	JP	JPY	A1	5,835,094,742.89	40,020,873.11	0.92%
JP1300641KA3	JPGV 0.400 09/20/49 JAPAN	GOV	JP	JPY	A1	2,403,713,926.88	16,486,232.75	0.38%
JP1300711M79	JPGV 0.700 06/20/51 JAPAN	GOV	JP	JPY	A1	3,421,216,852.04	23,464,929.29	0.54%
JP1300771P16	JPGV 1.600 12/20/52 JAPAN	GOV	JP	JPY	A1	44,736,097.27	306,829.24	0.01%
JP1300801PA2	JPGV 1.800 09/20/53 JAPAN	GOV	JP	JPY	A1	15,213,831.74	104,346.35	0.00%
JP1300811Q17	JPGV 1.600 12/20/53 JAPAN	GOV	JP	JPY	A1	863,220,574.64	5,920,527.88	0.14%
JP1300831Q70	JPGV 2.200 06/20/54 JAPAN	GOV	JP	JPY	A1	729,471,734.27	5,003,191.38	0.11%
JP1300831Q70	JPGV 2.200 06/20/54 JAPAN	GOV	JP	JPY	A1	958,426,298.25	6,573,510.62	0.15%
JP1300831Q70	JPGV 2.200 06/20/54 JAPAN	GOV	JP	JPY	A1	351,060,787.54	2,407,803.10	0.06%
JP1300851R17	JPGV 2.300 12/20/54 JAPAN	GOV	JP	JPY	A1	852,460.73	5,846.73	0.00%
JP1400031A58	JPGV 2.200 03/20/50 JAPAN	GOV	JP	JPY	A1	663,740,949.76	4,552,366.93	0.10%
JP1400151N57	JPGV 1.000 03/20/62 JAPAN	GOV	JP	JPY	A1	18,952,011.98	129,985.22	0.00%
JP1400151N57	JPGV 1.000 03/20/62 JAPAN	GOV	JP	JPY	A1	27,585.14	189.20	0.00%
JP1400161P53	JPGV 1.300 03/20/63 JAPAN	GOV	JP	JPY	A1	29,705.88	203.74	0.00%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	284,969,986.29	1,954,509.42	0.04%
JP1742571Q93	JPGV 09/22/25 JAPAN	GOV	JP	JPY	A1	3,157,498,468.74	21,656,177.17	0.50%
JP1743031R52	JPGV 08/04/25 JAPAN	GOV	JP	JPY	A1	350,717,821.95	2,405,450.82	0.06%
JP3116000005	ASAHI GROUP ODSH ASAHI GROUP	COM	JP	JPY	A1	12,817,999.71	87,914.17	0.00%
JP3122400009	ADVANTEST ODSH ADVANTEST	COM	JP	JPY	A1	2,051,549,999.17	14,070,863.60	0.32%
JP3371200001	SHIN-ETSU CHEM ODSH SHIN-ETSU CHEM	COM	JP	JPY	A1	3,955,443,399.12	27,129,002.24	0.62%
JP3397200001	SUZUKI MOTOR ODSH SUZUKI MOTOR	COM	JP	JPY	A1	16,707,198.07	114,588.83	0.00%
JP3401400001	SUMITOMO CHEM ODSH SUMITOMO CHEM	COM	JP	JPY	A1	1,884,446,478.49	12,924,759.02	0.30%
JP3402600005	SUMITOMO MTL MIN ODSH SUMITOMO MTL MIN	COM	JP	JPY	A1	2,995,340,599.27	20,543,993.08	0.47%
JP3407400005	SUMITOMO EI ODSH SUMITOMO EI	COM	JP	JPY	A1	265,348.38	1,819.93	0.00%
JP3435000009	SONY GROUP ODSH SONY GROUP	COM	JP	JPY	A1	3,955,652,099.48	27,130,433.65	0.62%
JP3546800008	TERUMO ODSH TERUMO	COM	JP	JPY	A1	715,256,998.52	4,905,697.48	0.11%
JP3560800009	TOKAI CARBON ODSH TOKAI CARBON	COM	JP	JPY	A1	839,712,498.49	5,759,294.21	0.13%
JP3597800006	TOBU RAILWAY ODSH TOBU RAILWAY	COM	JP	JPY	A1	148,083,598.49	1,015,653.59	0.02%
JP3802300008	FAST RETAILING ODSH FAST RETAILING	COM	JP	JPY	A1	4,800,999.19	32,928.37	0.00%
JP3835250006	BAYCURRENT ODSH BAYCURRENT	COM	JP	JPY	A1	1,622,755,198.98	11,129,910.10	0.26%
JP3877600001	MARUBENI ODSH MARUBENI	COM	JP	JPY	A1	1,131,330,899.93	7,759,402.78	0.18%

Collateral data - as at 20/05/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP3902400005	MITSUBISHI ELEC ODSH MITSUBISHI ELEC	COM	JP	JPY	A1	3,955,769,999.16	27,131,242.28	0.62%
JP3970300004	RECRUIT HOLDINGS ODSH RECRUIT HOLDINGS	COM	JP	JPY	A1	3,955,887,999.56	27,132,051.60	0.62%
KYG017191142	ALIBABA ODSH ALIBABA	COM	HK	HKD		177,912,157.58	22,606,394.41	0.52%
KYG5496K1242	LI NING ODSH LI NING	COM	HK	HKD		16,241,050.06	2,063,667.76	0.05%
KYG6427A1022	NETEASE ODSH NETEASE	COM	HK	HKD		213,529,553.94	27,132,116.09	0.62%
KYG6470A1168	NEW ORIENTAL ODSH NEW ORIENTAL	COM	HK	HKD		33,664,694.99	4,277,601.84	0.10%
KYG875721634	TENCENT HOLDINGS ODSH TENCENT HOLDINGS	COM	HK	HKD		213,529,271.99	27,132,080.27	0.62%
KYG9066F1019	TRIP.COM GROUP ODSH TRIP.COM GROUP	COM	HK	HKD		17,873,974.42	2,271,155.16	0.05%
KYG960071028	WH GROUP ODSH WH GROUP	COM	HK	HKD		87,782,684.21	11,154,099.91	0.26%
KYG9829N1025	XYS ODSH XYX	COM	HK	HKD		10,202,823.89	1,296,421.02	0.03%
LU1092234845	ORIO ODSH ORIO	COM	US	USD	AAA	487,613.58	487,613.58	0.01%
NL0000226223	STMICROELECTRON ODSH STMICROELECTRON	COM	FR	EUR	AA2	28,033,931.73	31,381,184.82	0.72%
NL0000226223	STMICROELECTRON ODSH STMICROELECTRON	COM	IT	EUR		91.12	102.00	0.00%
NL0000235190	AIRBUS NL ODSH AIRBUS NL	COM	FR	EUR	AA2	72,059,160.50	80,663,028.47	1.85%
NL0011613955	NLGV 01/15/26 NETHERLANDS	GOV	NL	EUR	AAA	89,731.73	100,445.70	0.00%
NL0011821202	ING GROEP ODSH ING GROEP	COM	NL	EUR	AAA	2,264.32	2,534.68	0.00%
NL0013056914	ELASTIC ODSH ELASTIC	COM	US	USD	AAA	39,815,015.30	39,815,015.30	0.92%
NL0013552060	NLGV 0.500 01/15/40 NETHERLANDS	GOV	NL	EUR	AAA	166,137.20	185,973.99	0.00%
NL0015000RP1	NLGV 0.500 07/15/32 NETHERLANDS	GOV	NL	EUR	AAA	418,643.64	468,629.71	0.01%
NL0015001XZ6	NLGV 2.500 07/15/34 NETHERLANDS	GOV	NL	EUR	AAA	447.19	500.59	0.00%
NL0015614579	NLGV 01/15/52 NETHERLANDS	GOV	NL	EUR	AAA	7,509.69	8,406.35	0.00%
NO0013148338	NOGV 3.625 04/13/34 NORWAY	GOV	NO	NOK	AAA	47,383.80	4,569.77	0.00%
PAP169941328	BLADEX ODSH BLADEX	COM	US	USD	AAA	2,979,261.25	2,979,261.25	0.07%
PR3186727065	FIRST BANCORP PR ODSH FIRST BANCORP PR	COM	US	USD	AAA	471,302.62	471,302.62	0.01%
PR67103X1020	OFG BANCORP ODSH OFG BANCORP	COM	US	USD	AAA	65,981.24	65,981.24	0.00%
PR7331747001	POPULAR ODSH POPULAR	COM	US	USD	AAA	10,669,785.26	10,669,785.26	0.25%
US00206R1023	AT&T ODSH AT&T	COM	US	USD	AAA	11,101,340.11	11,101,340.11	0.26%
US00287Y1091	ABBVIE ODSH ABBVIE	COM	US	USD	AAA	16,608,864.06	16,608,864.06	0.38%
US00287Y1091	ABBVIE ODSH ABBVIE	COM	US	USD	AAA	42,520,364.79	42,520,364.79	0.98%
US00724F1012	ADOBE ODSH ADOBE	COM	US	USD	AAA	33,123,524.35	33,123,524.35	0.76%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	113.93	113.93	0.00%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	5,337,566.65	5,337,566.65	0.12%
US0126531013	ALBEMARLE ODSH ALBEMARLE	COM	US	USD	AAA	2,219,195.13	2,219,195.13	0.05%
US01609W1027	ALIBABA DPRC ALIBABA	GDR	US	USD	AAA	1,091,954.14	1,091,954.14	0.03%
US01973R1014	ALLISON TRN HLDG ODSH ALLISON TRN HLDG	COM	US	USD	AAA	9,200,247.84	9,200,247.84	0.21%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	2,013,822.81	2,013,822.81	0.05%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	49,018,710.45	49,018,710.45	1.13%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	38,914,623.21	38,914,623.21	0.89%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	82,688,591.58	82,688,591.58	1.90%

Collateral data - as at 20/05/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	4,912,682.17	4,912,682.17	0.11%
US0231398845	AMBAC FINL GRP ODSH AMBAC FINL GRP	COM	US	USD	AAA	350,468.77	350,468.77	0.01%
US0236081024	AMEREN ODSH AMEREN	COM	US	USD	AAA	5,565,712.18	5,565,712.18	0.13%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	90,641,406.83	90,641,406.83	2.08%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	5,335,882.84	5,335,882.84	0.12%
US0382221051	APPLIED ODSH APPLIED	COM	US	USD	AAA	584,230.69	584,230.69	0.01%
US03831W1080	APPLOVIN ODSH APPLOVIN	COM	US	USD	AAA	1,916,133.33	1,916,133.33	0.04%
US0394831020	ARCHER DANIELS ODSH ARCHER DANIELS	COM	US	USD	AAA	138,750.44	138,750.44	0.00%
US0394831020	ARCHER DANIELS ODSH ARCHER DANIELS	COM	US	USD	AAA	66.43	66.43	0.00%
US0441861046	ASHLAND ODSH ASHLAND	COM	US	USD	AAA	16,529,035.54	16,529,035.54	0.38%
US0527691069	AUTODESK ODSH AUTODESK	COM	US	USD	AAA	12,979,240.02	12,979,240.02	0.30%
US0530151036	ADP ODSH ADP	COM	US	USD	AAA	12,979,067.53	12,979,067.53	0.30%
US0533321024	AUTOZONE ODSH AUTOZONE	COM	US	USD	AAA	3,705,219.03	3,705,219.03	0.09%
US05605H1005	BWX TECHNOLOGIES ODSH BWX TECHNOLOGIES	COM	US	USD	AAA	2,418,770.77	2,418,770.77	0.06%
US0605051046	BOFAML ODSH BOFAML	COM	US	USD	AAA	26,670,042.33	26,670,042.33	0.61%
US06417N1037	BANK OZK ODSH BANK OZK	COM	US	USD	AAA	10,820,457.32	10,820,457.32	0.25%
US0846707026	BERKSHIRE ODSH BERKSHIRE	COM	US	USD	AAA	32,115,386.28	32,115,386.28	0.74%
US0846707026	BERKSHIRE ODSH BERKSHIRE	COM	US	USD	AAA	508.81	508.81	0.00%
US08579X1019	BERRY PETROLEUM ODSH BERRY PETROLEUM	COM	US	USD	AAA	3,594,953.03	3,594,953.03	0.08%
US0942351083	BLMN BRD ODSH BLMN BRD	COM	US	USD	AAA	11.16	11.16	0.00%
US09857L1089	BOOKING HLDG ODSH BOOKING HLDG	COM	US	USD	AAA	30,691,756.59	30,691,756.59	0.71%
US1011371077	BOSTON ODSH BOSTON	COM	US	USD	AAA	603,081.45	603,081.45	0.01%
US1011371077	BOSTON ODSH BOSTON	COM	US	USD	AAA	39,216,246.05	39,216,246.05	0.90%
US1101221083	BRISTOL-MYERS ODSH BRISTOL-MYERS	COM	US	USD	AAA	1,785,645.58	1,785,645.58	0.04%
US11135F1012	BROADCOM ODSH BROADCOM	COM	US	USD	AAA	52,530,153.81	52,530,153.81	1.21%
US12541W2098	CH ROBINSON ODSH CH ROBINSON	COM	US	USD	AAA	603,071.24	603,071.24	0.01%
US1261281075	CNB FINANL ODSH CNB FINANL	COM	US	USD	AAA	1,521,644.27	1,521,644.27	0.03%
US1266501006	CVS HEALTH ODSH CVS HEALTH	COM	US	USD	AAA	7,086,989.24	7,086,989.24	0.16%
US14040H1059	CAPITAL ONE FIN ODSH CAPITAL ONE FIN	COM	US	USD	AAA	7,483,241.96	7,483,241.96	0.17%
US1547604090	CENTRAL PAC FIN ODSH CENTRAL PAC FIN	COM	US	USD	AAA	2,474.08	2,474.08	0.00%
US1729674242	CITIGROUP ODSH CITIGROUP	COM	US	USD	AAA	25,070,639.06	25,070,639.06	0.58%
US1999081045	COMFORT SYS ODSH COMFORT SYS	COM	US	USD	AAA	22,407,194.48	22,407,194.48	0.52%
US23355L1061	DXC TECH ODSH DXC TECH	COM	US	USD	AAA	201,215.75	201,215.75	0.00%
US23918K1088	DAVITA ODSH DAVITA	COM	US	USD	AAA	192.56	192.56	0.00%
US2480191012	DELUXE ODSH DELUXE	COM	US	USD	AAA	2,380,485.07	2,380,485.07	0.05%
US24906P1093	DENTSPLY SIRONA ODSH DENTSPLY SIRONA	COM	US	USD	AAA	24,257,479.54	24,257,479.54	0.56%
US2521311074	DEXCOM ODSH DEXCOM	COM	US	USD	AAA	9,073,418.88	9,073,418.88	0.21%
US2936681095	ENTERPRISE BNCP ODSH ENTERPRISE BNCP	COM	US	USD	AAA	1,422,708.83	1,422,708.83	0.03%
US30041T1043	EVERSPIN TECH ODSH EVERSPIN TECH	COM	US	USD	AAA	552,727.31	552,727.31	0.01%

Collateral data - as at 20/05/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US30303M1027	META PLATFORMS ODSH META PLATFORMS	COM	US	USD	AAA	591,856.94	591,856.94	0.01%
US31418FBN69	FED NATL MORT ASSC 5.5% MBS 01/08/2054 FED NATL MORT ASSC 5.5% MBS 0	MIS	US	USD	AAA	3,858,761.19	3,858,761.19	0.09%
US31418FDA21	FED NATL MORT ASSC 5%MBS 01/10/2054 FED NATL MORT ASSC 5%MBS 01/10/2	MIS	US	USD	AAA	3,858,761.89	3,858,761.89	0.09%
US31418FF443	FN MA5586 5.5% 01-01-2055 FN MA5586 5.5% 01-01-2055	MIS	US	USD	AAA	348,324.65	348,324.65	0.01%
US31620R3030	FNF ODSH FNF	COM	US	USD	AAA	8,164,093.17	8,164,093.17	0.19%
US3207341062	FIRST LONG ISL ODSH FIRST LONG ISL	COM	US	USD	AAA	654,227.42	654,227.42	0.02%
US3397501012	FLR & DECOR HLDG ODSH FLR & DECOR HLDG	COM	US	USD	AAA	5,188,206.51	5,188,206.51	0.12%
US3722842081	GENIE ENERGY ODSH GENIE ENERGY	COM	US	USD	AAA	1,048,970.89	1,048,970.89	0.02%
US3755581036	GILEAD SCIENCES ODSH GILEAD SCIENCES	COM	US	USD	AAA	459,999.32	459,999.32	0.01%
US38141G1040	GOLDMAN SACHS ODSH GOLDMAN SACHS	COM	US	USD	AAA	2,177,041.58	2,177,041.58	0.05%
US3943571071	GREENE CNTY BNCP ODSH GREENE CNTY BNCP	COM	US	USD	AAA	901,433.10	901,433.10	0.02%
US4165151048	HARTFORD INSUR ODSH HARTFORD INSUR	COM	US	USD	AAA	2,177,089.02	2,177,089.02	0.05%
US42222N1037	HEALTHSTREAM ODSH HEALTHSTREAM	COM	US	USD	AAA	4,817,156.59	4,817,156.59	0.11%
US42809H1077	HESS ODSH HESS	COM	US	USD	AAA	22,893,502.19	22,893,502.19	0.53%
US42824C1099	HPE ODSH HPE	COM	US	USD	AAA	52,530,222.26	52,530,222.26	1.21%
US4385161066	HONEYWELL INTL ODSH HONEYWELL INTL	COM	US	USD	AAA	18,140,330.06	18,140,330.06	0.42%
US4415931009	HOULIHAN LOKEY ODSH HOULIHAN LOKEY	COM	US	USD	AAA	13,527,473.30	13,527,473.30	0.31%
US4489475073	IDT CORP ODSH IDT CORP	COM	US	USD	AAA	6,233,187.08	6,233,187.08	0.14%
US45073V1089	ITT ODSH ITT	COM	US	USD	AAA	5,194,888.63	5,194,888.63	0.12%
US4606901001	INTERPUBLIC GRP ODSH INTERPUBLIC GRP	COM	US	USD	AAA	101.46	101.46	0.00%
US4612021034	INTUIT ODSH INTUIT	COM	US	USD	AAA	30,354,305.04	30,354,305.04	0.70%
US4612021034	INTUIT ODSH INTUIT	COM	US	USD	AAA	149,710.93	149,710.93	0.00%
US46266C1053	IQVIA HLDGS ODSH IQVIA HLDGS	COM	US	USD	AAA	11,311,189.03	11,311,189.03	0.26%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	25,070,382.33	25,070,382.33	0.58%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	5,336,909.17	5,336,909.17	0.12%
US46982L1089	JACOBS SOLUTIONS ODSH JACOBS SOLUTIONS	COM	US	USD	AAA	1,248,767.46	1,248,767.46	0.03%
US47233W1099	JEFFERIES FINCL ODSH JEFFERIES FINCL	COM	US	USD	AAA	36,018,842.00	36,018,842.00	0.83%
US4781601046	JOHNSON&JOHNSON ODSH JOHNSON&JOHNSON	COM	US	USD	AAA	1,952,031.35	1,952,031.35	0.04%
US4824801009	KLA CORP ODSH KLA CORP	COM	US	USD	AAA	13,088,711.75	13,088,711.75	0.30%
US48563L1017	KARAT PACKAGING ODSH KARAT PACKAGING	COM	US	USD	AAA	2,027,668.51	2,027,668.51	0.05%
US4878361082	KELLANOVA ODSH KELLANOVA	COM	US	USD	AAA	15,263,090.60	15,263,090.60	0.35%
US4881522084	KELLY SERVICES ODSH KELLY SERVICES	COM	US	USD	AAA	5,149,716.55	5,149,716.55	0.12%
US4884011002	KEMPER ODSH KEMPER	COM	US	USD	AAA	36,515,741.86	36,515,741.86	0.84%
US49177J1025	KENVUE ODSH KENVUE	COM	US	USD	AAA	4,176.33	4,176.33	0.00%
US49271V1008	KEURIG DR PEPPER ODSH KEURIG DR PEPPER	COM	US	USD	AAA	134.81	134.81	0.00%
US5116561003	LAKELAND FIN ODSH LAKELAND FIN	COM	US	USD	AAA	205,341.84	205,341.84	0.00%
US5312297485	LIBERTY MEDIA ODSH LIBERTY MEDIA	COM	US	USD	AAA	7,123,526.79	7,123,526.79	0.16%
US5582561032	MADISON SQUARE ODSH MADISON SQUARE	COM	US	USD	AAA	153,276.27	153,276.27	0.00%
US55825T1034	MSG SPORTS ODSH MSG SPORTS	COM	US	USD	AAA	7,433,660.61	7,433,660.61	0.17%

Collateral data - as at 20/05/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US5663301068	MARCUS CORP ODSH MARCUS CORP	COM	US	USD	AAA	1,491,896.11	1,491,896.11	0.03%
US57064P2065	MARKETWISE ODSH MARKETWISE	COM	US	USD	AAA	91,620.67	91,620.67	0.00%
US5717481023	MARSH MCLENNAN ODSH MARSH MCLENNAN	COM	US	USD	AAA	1,452,795.43	1,452,795.43	0.03%
US5745991068	MASCO ODSH MASCO	COM	US	USD	AAA	88.64	88.64	0.00%
US5797802064	MCCORMICK ODSH MCCORMICK	COM	US	USD	AAA	459,951.08	459,951.08	0.01%
US58450V1044	MEDIAALPHA ODSH MEDIAALPHA	COM	US	USD	AAA	1,457,672.05	1,457,672.05	0.03%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	87,505,206.65	87,505,206.65	2.01%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	7,953,656.46	7,953,656.46	0.18%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	5,333,472.28	5,333,472.28	0.12%
US5951121038	MICRON TECH ODSH MICRON TECH	COM	US	USD	AAA	4,678,056.52	4,678,056.52	0.11%
US6005512040	MILLER INDS ODSH MILLER INDS	COM	US	USD	AAA	800,033.43	800,033.43	0.02%
US6177001095	MORNINGSTAR ODSH MORNINGSTAR	COM	US	USD	AAA	1,736,851.18	1,736,851.18	0.04%
US6284641098	MYERS INDUSTRIES ODSH MYERS INDUSTRIES	COM	US	USD	AAA	2,576,827.61	2,576,827.61	0.06%
US6294452064	NVE ODSH NVE	COM	US	USD	AAA	56,411.33	56,411.33	0.00%
US6311031081	NASDAQ ODSH NASDAQ	COM	US	USD	AAA	83,613.32	83,613.32	0.00%
US6323071042	NATERA ODSH NATERA	COM	US	USD	AAA	108,125,416.25	108,125,416.25	2.49%
US64110L1061	NETFLIX ODSH NETFLIX	COM	US	USD	AAA	30,787,934.36	30,787,934.36	0.71%
US67018T1051	NU SKIN ODSH NU SKIN	COM	US	USD	AAA	1,748,659.08	1,748,659.08	0.04%
US67059N1081	NUTANIX ODSH NUTANIX	COM	US	USD	AAA	80,577,838.03	80,577,838.03	1.85%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	54,110,170.81	54,110,170.81	1.24%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	8,445,740.46	8,445,740.46	0.19%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	458,854.87	458,854.87	0.01%
US67103H1077	OREILLY AUTO ODSH OREILLY AUTO	COM	US	USD	AAA	3,601,364.64	3,601,364.64	0.08%
US683234AT57	ONTAR 1.050 04/14/26 ONTARIO	BND	CA	USD	AAA	4,827.95	4,827.95	0.00%
US68389X1054	ORACLE ODSH ORACLE	COM	US	USD	AAA	7,091,063.47	7,091,063.47	0.16%
US68902V1070	OTIS WORLDWIDE ODSH OTIS WORLDWIDE	COM	US	USD	AAA	130.90	130.90	0.00%
US6907421019	OWENS CORNING ODSH OWENS CORNING	COM	US	USD	AAA	3,334,800.71	3,334,800.71	0.08%
US70014A1043	PARK AEROSPACE ODSH PARK AEROSPACE	COM	US	USD	AAA	339,801.27	339,801.27	0.01%
US70975L1070	PENUMBRA ODSH PENUMBRA	COM	US	USD	AAA	591,309.90	591,309.90	0.01%
US7185461040	PHILLIPS 66 ODSH PHILLIPS 66	COM	US	USD	AAA	459,951.77	459,951.77	0.01%
US7234841010	PINNACLE WEST ODSH PINNACLE WEST	COM	US	USD	AAA	3,124,651.89	3,124,651.89	0.07%
US7244791007	PITNEY BOWES ODSH PITNEY BOWES	COM	US	USD	AAA	18,051,381.34	18,051,381.34	0.41%
US7427181091	PROCTER GAMBLE ODSH PROCTER GAMBLE	COM	US	USD	AAA	6,006,109.96	6,006,109.96	0.14%
US74319R1014	PROG HOLDINGS ODSH PROG HOLDINGS	COM	US	USD	AAA	8,601,340.71	8,601,340.71	0.20%
US7475251036	QUALCOMM ODSH QUALCOMM	COM	US	USD	AAA	38,425,909.72	38,425,909.72	0.88%
US7512121010	RALPH LAUREN ODSH RALPH LAUREN	COM	US	USD	AAA	2,759,250.24	2,759,250.24	0.06%
US7593516047	RGA ODSH RGA	COM	US	USD	AAA	6,928,547.09	6,928,547.09	0.16%
US7707001027	ROBINHOOD ODSH ROBINHOOD	COM	US	USD	AAA	124,161,477.37	124,161,477.37	2.85%
US7710491033	ROBLOX ODSH ROBLOX	COM	US	USD	AAA	100,210,286.42	100,210,286.42	2.30%

Collateral data - as at 20/05/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US7757111049	ROLLINS ODSH ROLLINS	COM	US	USD	AAA	839.16	839.16	0.00%
US7782961038	ROSS STORES ODSH ROSS STORES	COM	US	USD	AAA	4,598,717.29	4,598,717.29	0.11%
US79466L3024	SALESFORCE ODSH SALESFORCE	COM	US	USD	AAA	16,548,261.42	16,548,261.42	0.38%
US80007P8692	SANDRIDGE ODSH SANDRIDGE	COM	US	USD	AAA	1,562,391.63	1,562,391.63	0.04%
US8168511090	SEMPRA USA ODSH SEMPRA USA	COM	US	USD	AAA	402,701.09	402,701.09	0.01%
US81762P1021	SERVICENOW ODSH SERVICENOW	COM	US	USD	AAA	27,215,412.30	27,215,412.30	0.63%
US8433801060	SOUTHERN MO ODSH SOUTHERN MO	COM	US	USD	AAA	6,281.95	6,281.95	0.00%
US86722A1034	SUNCOKE ENGY ODSH SUNCOKE ENGY	COM	US	USD	AAA	2,253,190.06	2,253,190.06	0.05%
US8683581024	SUPERIOR GRP ODSH SUPERIOR GRP	COM	US	USD	AAA	268,009.85	268,009.85	0.01%
US8740541094	TAKE-TWO ODSH TAKE-TWO	COM	US	USD	AAA	603,017.21	603,017.21	0.01%
US87612E1064	TARGET ODSH TARGET	COM	US	USD	AAA	23,997,189.19	23,997,189.19	0.55%
US88160R1014	TESLA ODSH TESLA	COM	US	USD	AAA	9,518,325.26	9,518,325.26	0.22%
US8825081040	TEXAS INSTRUMENT ODSH TEXAS INSTRUMENT	COM	US	USD	AAA	5,337,368.41	5,337,368.41	0.12%
US8887871080	TOAST ODSH TOAST	COM	US	USD	AAA	42,493,269.13	42,493,269.13	0.98%
US89417E1091	TRAVELERS ODSH TRAVELERS	COM	US	USD	AAA	5,553,961.57	5,553,961.57	0.13%
US8968181011	TRIUMPH GROUP ODSH TRIUMPH GROUP	COM	US	USD	AAA	6,906,700.61	6,906,700.61	0.16%
US89785X1019	TRUEBLUE ODSH TRUEBLUE	COM	US	USD	AAA	1,671,903.06	1,671,903.06	0.04%
US9024941034	TYSON FOODS ODSH TYSON FOODS	COM	US	USD	AAA	460,051.17	460,051.17	0.01%
US90353T1007	UBER ODSH UBER	COM	US	USD	AAA	1,298,611.79	1,298,611.79	0.03%
US90353W1036	UBIQUITI ODSH UBIQUITI	COM	US	USD	AAA	371,014.63	371,014.63	0.01%
US9092143067	UNISYS ODSH UNISYS	COM	US	USD	AAA	1,657,989.29	1,657,989.29	0.04%
US912810FB99	UST 6.125 11/15/27 US TREASURY	GOV	US	USD	AAA	39,968.88	39,968.88	0.00%
US912810FH69	UST 3.875 04/15/29 US TREASURY	GOV	US	USD	AAA	5,088,973.33	5,088,973.33	0.12%
US912810QE10	UST 4.625 02/15/40 US TREASURY	GOV	US	USD	AAA	55,762.93	55,762.93	0.00%
US912810QX90	UST 2.750 08/15/42 US TREASURY	GOV	US	USD	AAA	595,160.39	595,160.39	0.01%
US912810RD28	UST 3.750 11/15/43 US TREASURY	GOV	US	USD	AAA	5,647.97	5,647.97	0.00%
US912810RH32	UST 3.125 08/15/44 US TREASURY	GOV	US	USD	AAA	1,634,453.16	1,634,453.16	0.04%
US912810RJ97	UST 3.000 11/15/44 US TREASURY	GOV	US	USD	AAA	5,195.68	5,195.68	0.00%
US912810RN00	UST 2.875 08/15/45 US TREASURY	GOV	US	USD	AAA	218.14	218.14	0.00%
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	423,991.08	423,991.08	0.01%
US912810SJ88	UST 2.250 08/15/49 US TREASURY	GOV	US	USD	AAA	250,858.52	250,858.52	0.01%
US912810SJ88	UST 2.250 08/15/49 US TREASURY	GOV	US	USD	AAA	82.11	82.11	0.00%
US912810SL35	UST 2.000 02/15/50 US TREASURY	GOV	US	USD	AAA	1,872.68	1,872.68	0.00%
US912810SP49	UST 1.375 08/15/50 US TREASURY	GOV	US	USD	AAA	4,777.83	4,777.83	0.00%
US912810SQ22	UST 1.125 08/15/40 US TREASURY	GOV	US	USD	AAA	5,804.32	5,804.32	0.00%
US912810SQ22	UST 1.125 08/15/40 US TREASURY	GOV	US	USD	AAA	2,409,622.78	2,409,622.78	0.06%
US912810SV17	UST 0.125 02/15/51 US TREASURY	GOV	US	USD	AAA	87.55	87.55	0.00%
US912810SY55	UST 2.250 05/15/41 US TREASURY	GOV	US	USD	AAA	150,055.71	150,055.71	0.00%

Collateral data - as at 20/05/2025

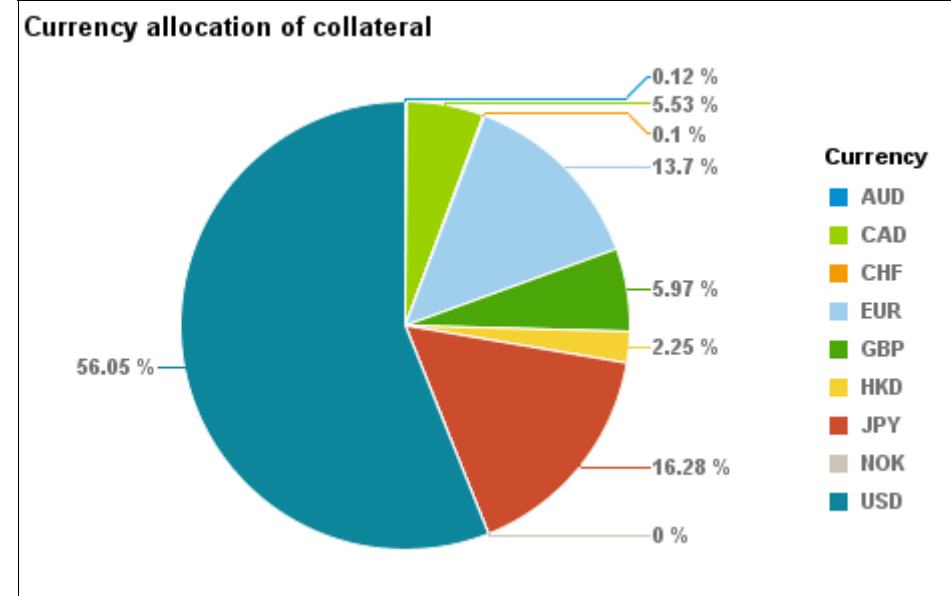
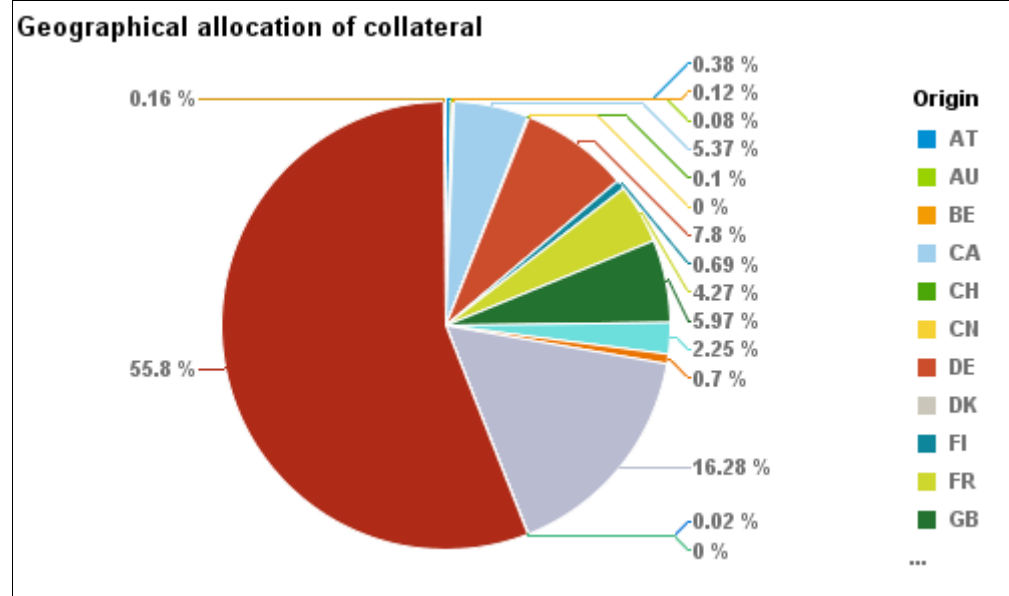
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US912810TC27	UST 2.000 11/15/41 US TREASURY	GOV	US	USD	AAA	66.09	66.09	0.00%
US912810TD00	UST 2.250 02/15/52 US TREASURY	GOV	US	USD	AAA	304,292.94	304,292.94	0.01%
US912810TH14	UST 3.250 05/15/42 US TREASURY	GOV	US	USD	AAA	319.51	319.51	0.00%
US912810TJ79	UST 3.000 08/15/52 US TREASURY	GOV	US	USD	AAA	1,020,340.49	1,020,340.49	0.02%
US912810TS78	UST 3.875 05/15/43 US TREASURY	GOV	US	USD	AAA	1,365,641.23	1,365,641.23	0.03%
US912810TV08	UST 4.750 11/15/53 US TREASURY	GOV	US	USD	AAA	1,664,632.63	1,664,632.63	0.04%
US912810UA42	UST 4.625 05/15/54 US TREASURY	GOV	US	USD	AAA	18,213.93	18,213.93	0.00%
US912810UD80	UST 4.125 08/15/44 US TREASURY	GOV	US	USD	AAA	408,410.81	408,410.81	0.01%
US912810UD80	UST 4.125 08/15/44 US TREASURY	GOV	US	USD	AAA	120.80	120.80	0.00%
US912810UD80	UST 4.125 08/15/44 US TREASURY	GOV	US	USD	AAA	2,410,497.18	2,410,497.18	0.06%
US912810UJ50	UST 4.750 02/15/45 US TREASURY	GOV	US	USD	AAA	585.55	585.55	0.00%
US9128282A70	UST 1.500 08/15/26 US TREASURY	GOV	US	USD	AAA	2,354,393.96	2,354,393.96	0.05%
US9128282R06	UST 2.250 08/15/27 US TREASURY	GOV	US	USD	AAA	724,370.93	724,370.93	0.02%
US9128283W81	UST 2.750 02/15/28 US TREASURY	GOV	US	USD	AAA	732,334.09	732,334.09	0.02%
US9128286X38	UST 2.125 05/31/26 US TREASURY	GOV	US	USD	AAA	180,637.45	180,637.45	0.00%
US912828V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	AAA	689,635.24	689,635.24	0.02%
US912828V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	AAA	976.28	976.28	0.00%
US912828X885	UST 2.375 05/15/27 US TREASURY	GOV	US	USD	AAA	21,010.04	21,010.04	0.00%
US912828ZB95	UST 1.125 02/28/27 US TREASURY	GOV	US	USD	AAA	94.66	94.66	0.00%
US912828ZE35	UST 0.625 03/31/27 US TREASURY	GOV	US	USD	AAA	93.44	93.44	0.00%
US912828ZS21	UST 0.500 05/31/27 US TREASURY	GOV	US	USD	AAA	92.83	92.83	0.00%
US91282CAE12	UST 0.625 08/15/30 US TREASURY	GOV	US	USD	AAA	43,846.33	43,846.33	0.00%
US91282CAU53	UST 0.500 10/31/27 US TREASURY	GOV	US	USD	AAA	108,774.24	108,774.24	0.00%
US91282CAZ41	UST 0.375 11/30/25 US TREASURY	GOV	US	USD	AAA	5,215,242.30	5,215,242.30	0.12%
US91282CBB63	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	AAA	838,889.12	838,889.12	0.02%
US91282CBB63	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	AAA	414,746.61	414,746.61	0.01%
US91282CBJ99	UST 0.750 01/31/28 US TREASURY	GOV	US	USD	AAA	670,551.53	670,551.53	0.02%
US91282CBL46	UST 1.125 02/15/31 US TREASURY	GOV	US	USD	AAA	847,395.06	847,395.06	0.02%
US91282CBP59	UST 1.125 02/29/28 US TREASURY	GOV	US	USD	AAA	760,052.01	760,052.01	0.02%
US91282CBS98	UST 1.250 03/31/28 US TREASURY	GOV	US	USD	AAA	965,950.01	965,950.01	0.02%
US91282CBT71	UST 0.750 03/31/26 US TREASURY	GOV	US	USD	AAA	129.16	129.16	0.00%
US91282CBZ32	UST 1.250 04/30/28 US TREASURY	GOV	US	USD	AAA	4,962.21	4,962.21	0.00%
US91282CCH25	UST 1.250 06/30/28 US TREASURY	GOV	US	USD	AAA	829,341.60	829,341.60	0.02%
US91282CCZ23	UST 0.875 09/30/26 US TREASURY	GOV	US	USD	AAA	1,142.71	1,142.71	0.00%
US91282CCZ23	UST 0.875 09/30/26 US TREASURY	GOV	US	USD	AAA	2,548,229.61	2,548,229.61	0.06%
US91282CDG33	UST 1.125 10/31/26 US TREASURY	GOV	US	USD	AAA	4,855.70	4,855.70	0.00%
US91282CDL28	UST 1.500 11/30/28 US TREASURY	GOV	US	USD	AAA	106,904.95	106,904.95	0.00%
US91282CDY49	UST 1.875 02/15/32 US TREASURY	GOV	US	USD	AAA	1,846,021.44	1,846,021.44	0.04%
US91282CEE75	UST 2.375 03/31/29 US TREASURY	GOV	US	USD	AAA	187.51	187.51	0.00%

Collateral data - as at 20/05/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CEM91	UST 2.875 04/30/29 US TREASURY	GOV	US	USD	AAA	930,174.36	930,174.36	0.02%
US91282CEV90	UST 3.250 06/30/29 US TREASURY	GOV	US	USD	AAA	391,122.32	391,122.32	0.01%
US91282CEW73	UST 3.250 06/30/27 US TREASURY	GOV	US	USD	AAA	5,052.31	5,052.31	0.00%
US91282CEW73	UST 3.250 06/30/27 US TREASURY	GOV	US	USD	AAA	1,084,312.61	1,084,312.61	0.02%
US91282CFJ53	UST 3.125 08/31/29 US TREASURY	GOV	US	USD	AAA	1,681,055.79	1,681,055.79	0.04%
US91282CFV81	UST 4.125 11/15/32 US TREASURY	GOV	US	USD	AAA	6,191.85	6,191.85	0.00%
US91282CFV81	UST 4.125 11/15/32 US TREASURY	GOV	US	USD	AAA	15,230.06	15,230.06	0.00%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	AAA	5,254.70	5,254.70	0.00%
US91282CGZ86	UST 3.500 04/30/30 US TREASURY	GOV	US	USD	AAA	910,634.92	910,634.92	0.02%
US91282CHA27	UST 3.500 04/30/28 US TREASURY	GOV	US	USD	AAA	910,623.31	910,623.31	0.02%
US91282CHC82	UST 3.375 05/15/33 US TREASURY	GOV	US	USD	AAA	868,490.49	868,490.49	0.02%
US91282CHE49	UST 3.625 05/31/28 US TREASURY	GOV	US	USD	AAA	1,681,777.98	1,681,777.98	0.04%
US91282CJG78	UST 4.875 10/31/30 US TREASURY	GOV	US	USD	AAA	1,030.11	1,030.11	0.00%
US91282CKC46	UST 4.250 02/28/31 US TREASURY	GOV	US	USD	AAA	133.35	133.35	0.00%
US91282CKD29	UST 4.250 02/28/29 US TREASURY	GOV	US	USD	AAA	22,839.51	22,839.51	0.00%
US91282CKJ98	UST 4.500 04/15/27 US TREASURY	GOV	US	USD	AAA	5,333.43	5,333.43	0.00%
US91282CKR15	UST 4.500 05/15/27 US TREASURY	GOV	US	USD	AAA	1,604.85	1,604.85	0.00%
US91282CKZ31	UST 4.375 07/15/27 US TREASURY	GOV	US	USD	AAA	910,629.66	910,629.66	0.02%
US91282CLF67	UST 3.875 08/15/34 US TREASURY	GOV	US	USD	AAA	26,643.20	26,643.20	0.00%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	AAA	2,386,488.77	2,386,488.77	0.05%
US91282CMV09	UST 3.875 03/31/27 US TREASURY	GOV	US	USD	AAA	228,191.99	228,191.99	0.01%
US92338C1036	VERALTO ODSH VERALTO	COM	US	USD	AAA	459,900.76	459,900.76	0.01%
US92532F1003	VERTEX PHARMS ODSH VERTEX PHARMS	COM	US	USD	AAA	17,515,629.59	17,515,629.59	0.40%
US92556H1077	PARAMOUNT GLOBAL ODSH PARAMOUNT GLOBAL	COM	US	USD	AAA	383,359.88	383,359.88	0.01%
US9282541013	VIRTU FINCL ODSH VIRTU FINCL	COM	US	USD	AAA	42,818,773.84	42,818,773.84	0.98%
US9311421039	WALMART ODSH WALMART	COM	US	USD	AAA	592,235.52	592,235.52	0.01%
US9497461015	WELLS FARGO ODSH WELLS FARGO	COM	US	USD	AAA	5,337,437.64	5,337,437.64	0.12%
US9553061055	WEST PHARM SVC ODSH WEST PHARM SVC	COM	US	USD	AAA	7,921,875.35	7,921,875.35	0.18%
US9553061055	WEST PHARM SVC ODSH WEST PHARM SVC	COM	US	USD	AAA	5,337,487.96	5,337,487.96	0.12%
US9694571004	WILLIAMS ODSH WILLIAMS	COM	US	USD	AAA	12,215,969.50	12,215,969.50	0.28%
US98138H1014	WORKDAY ODSH WORKDAY	COM	US	USD	AAA	13,850,706.88	13,850,706.88	0.32%
US9892071054	ZEBRA TECH ODSH ZEBRA TECH	COM	US	USD	AAA	5,031,122.73	5,031,122.73	0.12%
XS2757519280	KITUS 4.250 01/31/29 MTN KUNTARAOITUS	BND	FI	USD	AA1	5,480,473.50	5,480,473.50	0.13%
XS2924823532	LNBAD 4.000 01/22/27 MTN LKB BW FORDERBNK	BND	DE	USD	AAA	5,268,684.79	5,268,684.79	0.12%
	CNH INDUSTRIAL ODSH ***ID CHANGE	EXT	US	USD	AAA	1,420,578.61	1,420,578.61	0.03%
	GENPACT ODSH ***DUPLICATE	EXT	US	USD	AAA	11,975,962.09	11,975,962.09	0.28%
	Unknown Company Description	UNK		CAD		10,018,928.90	7,146,920.60	0.16%
	Unknown Company Description	UNK		EUR		10,399.07	11,640.72	0.00%
	Unknown Company Description	UNK		EUR		0.71	0.80	0.00%

Collateral data - as at 20/05/2025

ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
						Total:	4,350,649,107.46	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)	747,441,396.45
2	BNP PARIBAS ARBITRAGE LONDON/PA	504,786,200.28

Top 5 borrowers in last Month

No.	Counterparty	Market Value
1	BARCLAYS BANK PLC (PARENT)	772,469,470.23
2	BNP PARIBAS ARBITRAGE LONDON/PARIS (PARENT)	533,446,860.84
3	ROYAL BANK OF CANADA LONDON BRANCH (PARENT)	443,516,053.39
4	NOMURA INTERNATIONAL PLC (PARENT)	386,717,231.24
5	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK (PARENT)	231,190,284.58