



Securities Lending Report

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

Report as at 16/06/2025

Summary of policy	
% limit on maximum percentage of book on loan	25%
Revenue Split	75/25 *
Name of the Fund	HSBC CNTL EURPE / HSBC GBL FD ICAV - GBL AGG BND UCT ETF - 98503636
Replication Mode	Physical replication
ISIN Code	IE00BF5DZ366
Total net assets (AuM)	13,241,866,820
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 16/06/2025	
Currently on loan in USD (base currency)	3,758,743,027.54
Current percentage on loan (in % of the fund AuM)	28.39%
Collateral value (cash and securities) in USD (base currency)	4,591,200,144.76
Collateral value (cash and securities) in % of loan	122%

Securities lending statistics	
12-month average on loan in USD (base currency)	3,202,774,280.85
12-month average on loan as a % of the fund AuM	25.08%
12-month maximum on loan in USD	3,731,024,899.70
12-month maximum on loan as a % of the fund AuM	30.05%
Gross Return for the fund over the last 12 months in (base currency fund)	6,265,543.09
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0491%

Collateral data - as at 16/06/2025									
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	716,145.97	826,694.64	0.02%	
AT0000A0DXC2	ATGV 4.850 03/15/26 AUSTRIA	GOV	AT	EUR	AA1	64,149.72	74,052.26	0.00%	
AT0000A1FAP5	ATGV 1.200 10/20/25 AUSTRIA	GOV	AT	EUR	AA1	7,036.85	8,123.11	0.00%	
AT0000A1XML2	ATGV 2.100 09/20/17 AUSTRIA	GOV	AT	EUR	AA1	5,987,717.77	6,912,018.56	0.15%	
AT0000A2WSC8	ATGV 0.900 02/20/32 AUSTRIA	GOV	AT	EUR	AA1	750,940.91	866,860.75	0.02%	
AT0000A39UW5	ATGV 2.900 02/20/34 AUSTRIA	GOV	AT	EUR	AA1	1,016.08	1,172.93	0.00%	
AT0000A3EPP2	ATGV 2.500 10/20/29 AUSTRIA	GOV	AT	EUR	AA1	705,940.85	814,914.21	0.02%	
AU000000ANZ3	ANZ GROUP ODSH ANZ GROUP	COM	AU	AUD	AAA	6,078,567.18	3,950,770.39	0.09%	
AU000000CBA7	CBA ODSH CBA	COM	AU	AUD	AAA	6,078,590.20	3,950,785.35	0.09%	
AU000000TCL6	TRANSURBAN UNIT TRANSURBAN	COM	AU	AUD	AAA	6,078,398.59	3,950,660.82	0.09%	

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AU0000097495	AUGV 1.750 06/21/51 AUSTRALIA	GOV	AU	AUD	AAA	36,688.44	23,845.68	0.00%
AU0000101792	AUGV 1.000 11/21/31 AUSTRALIA	GOV	AU	AUD	AAA	926,891.93	602,434.27	0.01%
AU0000106411	AUGV 0.500 09/21/26 AUSTRALIA	GOV	AU	AUD	AAA	1,274,113.86	828,111.49	0.02%
AU0000143901	AUGV 1.750 11/21/32 AUSTRALIA	GOV	AU	AUD	AAA	859.37	558.55	0.00%
AU0000217101	AUGV 3.000 11/21/33 AUSTRALIA	GOV	AU	AUD	AAA	398,983.80	259,319.89	0.01%
AU0000300535	AUGV 4.750 06/21/54 AUSTRALIA	GOV	AU	AUD	AAA	539,302.28	350,520.02	0.01%
AU000XCLWAI8	AUGV 4.250 04/21/26 AUSTRALIA	GOV	AU	AUD	AAA	305,836.30	198,778.59	0.00%
AU000XCLWAS7	AUGV 3.000 03/21/47 AUSTRALIA	GOV	AU	AUD	AAA	767.69	498.96	0.00%
AU3CB0240133	IADB 2.500 04/14/27 MTN IDB	BND	US	AUD	AAA	89,504.05	58,173.24	0.00%
AU3TB0000192	AUGV 3.750 04/21/37 AUSTRALIA	GOV	AU	AUD	AAA	1,671,367.22	1,086,306.68	0.02%
BE0000320292	BEGV 4.250 03/28/41 BELGIUM	GOV	BE	EUR	AA3	23,782.81	27,454.07	0.00%
BE0000340498	BEGV 2.150 06/22/66 BELGIUM	GOV	BE	EUR	AA3	0.67	0.77	0.00%
BE0000350596	BEGV 0.400 06/22/40 BELGIUM	GOV	BE	EUR	AA3	5.15	5.95	0.00%
BE0000354630	BEGV 0.350 06/22/32 BELGIUM	GOV	BE	EUR	AA3	1.71	1.97	0.00%
BE0000355645	BEGV 1.400 06/22/53 BELGIUM	GOV	BE	EUR	AA3	0.60	0.69	0.00%
BE0000364738	BEGV 3.450 06/22/42 BELGIUM	GOV	BE	EUR	AA3	54.45	62.86	0.00%
BMG0585R1060	ASSURED GUARANTY ODSH ASSURED GUARANTY	COM	US	USD	AAA	17,144,521.53	17,144,521.53	0.37%
BMG3223R1088	EVEREST GROUP ODSH EVEREST GROUP	COM	US	USD	AAA	213,513.14	213,513.14	0.00%
CA00208D4084	ARC RESOURCES ODSH ARC RESOURCES	COM	CA	CAD	AAA	11,254,925.19	8,279,061.14	0.18%
CA02215R1073	ALTUS GRP ODSH ALTUS GRP	REI	CA	CAD	AAA	11,254,907.69	8,279,048.27	0.18%
CA04045U1021	ARITZI ODSH ARITZI	COM	CA	CAD	AAA	11,254,889.18	8,279,034.65	0.18%
CA05466C1095	AYA GOLD ODSH AYA GOLD	COM	CA	CAD	AAA	2,268,679.99	1,668,828.54	0.04%
CA05577W2004	BRP ODSH BRP	COM	CA	CAD	AAA	2,778,647.54	2,043,957.86	0.04%
CA0565331026	BADGER INFRA ODSH BADGER INFRA	COM	CA	CAD	AAA	11,254,909.95	8,279,049.92	0.18%
CA0636711016	BMO ODSH BMO	COM	CA	CAD	AAA	6,643,043.82	4,886,586.54	0.11%
CA0641491075	BANK NOVA ODSH BANK NOVA	COM	CA	CAD	AAA	6,364,637.65	4,681,792.49	0.10%
CA0977518616	BOMBARDIER ODSH BOMBARDIER	COM	CA	CAD	AAA	2,326,916.05	1,711,666.66	0.04%
CA1033101082	BOYD GROUP SERVS ODSH BOYD GROUP SERVS	COM	CA	CAD	AAA	11,254,774.72	8,278,950.45	0.18%
CA135087D358	CAGV 2.750 12/01/48 CANADA	GOV	CA	CAD	AAA	858.63	631.61	0.00%
CA135087F825	CAGV 1.000 06/01/27 CANADA	GOV	CA	CAD	AAA	144,985.05	106,650.21	0.00%
CA135087J397	CAGV 2.250 06/01/29 CANADA	GOV	CA	CAD	AAA	5,556.38	4,087.25	0.00%
CA135087K940	CAGV 0.500 09/01/25 CANADA	GOV	CA	CAD	AAA	114,431.57	84,175.24	0.00%
CA135087N597	CAGV 2.000 06/01/32 CANADA	GOV	CA	CAD	AAA	430,288.62	316,517.95	0.01%
CA135087N670	CAGV 2.250 12/01/29 CANADA	GOV	CA	CAD	AAA	1,941.37	1,428.06	0.00%
CA135087P576	CAGV 3.500 03/01/28 CANADA	GOV	CA	CAD	AAA	168,517.63	123,960.64	0.00%
CA135087Q236	CAGV 2.750 06/01/33 CANADA	GOV	CA	CAD	AAA	1,760,071.62	1,294,699.01	0.03%
CA135087R556	CAGV 4.000 05/01/26 CANADA	GOV	CA	CAD	AAA	1,015.26	746.82	0.00%
CA135087R978	CAGV 4.000 08/01/26 CANADA	GOV	CA	CAD	AAA	1,037,607.97	763,258.72	0.02%
CA135087S398	CAGV 3.250 11/01/26 CANADA	GOV	CA	CAD	AAA	4,482,173.74	3,297,062.38	0.07%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA135087WL43	CAGV 5.750 06/01/29 CANADA	GOV	CA	CAD	AAA	1,056,875.08	777,431.50	0.02%
CA135087XG49	CAGV 5.750 06/01/33 CANADA	GOV	CA	CAD	AAA	1,763,310.74	1,297,081.69	0.03%
CA135087XW98	CAGV 5.000 06/01/37 CANADA	GOV	CA	CAD	AAA	1,231,530.67	905,907.20	0.02%
CA1350Z7DP64	CAGV 12/31/25 CANADA	GOV	CA	CAD	AAA	112,352.69	82,646.02	0.00%
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	6,364,929.32	4,682,007.04	0.10%
CA1363851017	CANADIAN NATURAL ODSH CANADIAN NATURAL	COM	CA	CAD	AAA	278,154.00	204,608.55	0.00%
CA14042M1023	CAPITAL PWR ODSH CAPITAL PWR	COM	CA	CAD	AAA	11,254,907.21	8,279,047.91	0.18%
CA14179V5036	CARGOJET ODSH CARGOJET	COM	CA	CAD	AAA	9,345,811.19	6,874,727.36	0.15%
CA3495531079	FORTIS ODSH FORTIS	COM	CA	CAD	AAA	6,365,001.17	4,682,059.89	0.10%
CA53626N1024	LIONSGATE ODSH LIONSGATE	COM	US	USD	AAA	671,857.81	671,857.81	0.01%
CA55293N1096	MDA SPACE ODSH MDA SPACE	COM	CA	CAD	AAA	11,254,910.87	8,279,050.60	0.18%
CA6330671034	NATL BK CANADA ODSH NATL BK CANADA	COM	CA	CAD	AAA	6,364,805.71	4,681,916.11	0.10%
CA67077M1086	NUTRIEN ODSH NUTRIEN	COM	CA	CAD	AAA	232,055.97	170,699.10	0.00%
CA68272K1030	ONEX CORP ODSH ONEX CORP	COM	CA	CAD	AAA	11,254,872.42	8,279,022.32	0.18%
CA68333ZAX56	ONTAR 4.050 02/02/32 MTN ONTARIO	BND	CA	CAD	AAA	13,577,956.09	9,987,869.90	0.22%
CA68333ZBD83	ONTAR 4.100 03/04/33 MTN ONTARIO	BND	CA	CAD	AAA	10,546,435.89	7,757,900.30	0.17%
CA6837151068	OPEN TEX ODSH OPEN TEX	COM	CA	CAD	AAA	6,364,999.58	4,682,058.72	0.10%
CA70137W1086	PARKLAND ODSH PARKLAND	COM	CA	CAD	AAA	11,254,896.64	8,279,040.13	0.18%
CA71584R1055	PET VALU HLDG ODSH PET VALU HLDG	COM	CA	CAD	AAA	11,254,921.79	8,279,058.64	0.18%
CA7397211086	PRAIRIESKY ODSH PRAIRIESKY	COM	CA	CAD	AAA	11,254,917.24	8,279,055.28	0.18%
CA7481932084	QUEBECOR ODSH QUEBECOR	COM	CA	CAD	AAA	11,254,906.24	8,279,047.19	0.18%
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	6,364,807.30	4,681,917.28	0.10%
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	291,460.97	214,397.09	0.00%
CA83671M1059	SOUTH BOW CA ODSH SOUTH BOW CA	COM	CA	CAD	AAA	11,254,907.16	8,279,047.87	0.18%
CA8672241079	SUNCOR ENERGY ODSH SUNCOR ENERGY	COM	CA	CAD	AAA	11,579.35	8,517.71	0.00%
CA87241L1094	TFI INTL ODSH TFI INTL	COM	CA	CAD	AAA	11,254,920.89	8,279,057.97	0.18%
CA87262K1057	TMX GRP ODSH TMX GRP	COM	CA	CAD	AAA	7,494,266.51	5,512,741.27	0.12%
CA87807B1076	TC ENERGY ODSH TC ENERGY	COM	CA	CAD	AAA	278,155.49	204,609.65	0.00%
CA8910546032	TOREX GOLD ODSH TOREX GOLD	COM	CA	CAD	AAA	11,254,897.06	8,279,040.45	0.18%
CA8911605092	TD ODSH TD	COM	CA	CAD	AAA	278,104.68	204,572.28	0.00%
CA8911605092	TD ODSH TD	COM	CA	CAD	AAA	291,340.89	214,308.76	0.00%
CA89346D1078	TRANSALTA ODSH TRANSALTA	COM	CA	CAD	AAA	7,708,594.39	5,670,399.68	0.12%
CA89679A2092	TRISURA GROUP ODSH TRISURA GROUP	COM	CA	CAD	AAA	1,842,452.84	1,355,298.18	0.03%
CH0044328745	CHUBB LTD CH ODSH CHUBB LTD CH	COM	US	USD	AAA	1,473,240.23	1,473,240.23	0.03%
CH0048265513	TRANSOCEA ODSH TRANSOCEA	COM	US	USD	AAA	18.03	18.03	0.00%
CH0210483332	CMPNE FINANCIERE ODSH CMPNE FINANCIERE	COM	CH	CHF		5,405,225.59	6,656,753.02	0.14%
CH1216478797	DSM-FIRMENICH ODSH DSM-FIRMENICH	COM	NL	EUR	AAA	482.08	556.50	0.00%
CNE100000125	BANK OF CHINA ODSH BANK OF CHINA	COM	CN	HKD		986,885.74	125,725.63	0.00%
DE0001030559	DEGV 0.500 04/15/30 GERMANY	GOV	DE	EUR	AAA	3,251,658.31	3,753,604.21	0.08%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
DE0001102481	DEGV 08/15/50 GERMANY	GOV	DE	EUR	AAA	302,699.90	349,426.51	0.01%
DE0001135325	DEGV 4.250 07/04/39 GERMANY	GOV	DE	EUR	AAA	10,111.85	11,672.78	0.00%
DE0001135432	DEGV 3.250 07/04/42 GERMANY	GOV	DE	EUR	AAA	1,283,797.72	1,481,972.60	0.03%
DE0001141869	DEGV 1.300 10/15/27 GERMANY	GOV	DE	EUR	AAA	268,752.47	310,238.75	0.01%
DE0005785802	FRESENIUS MED CR ODSH FRESENIUS MED CR	COM	DE	EUR	AAA	3,192.28	3,685.06	0.00%
DE0005810055	DEUTSCHE BOERSE ODSH DEUTSCHE BOERSE	COM	DE	EUR	AAA	21,052,099.32	24,301,830.33	0.53%
DE0007030009	RHEINMETALL ODSH RHEINMETALL	COM	DE	EUR	AAA	5,384,631.25	6,215,835.91	0.14%
DE0007164600	SAP SE ODSH SAP SE	COM	DE	EUR	AAA	50,412,839.40	58,194,874.08	1.27%
DE0007164600	SAP SE ODSH SAP SE	COM	DE	EUR	AAA	37,893,547.02	43,743,027.05	0.95%
DE0007236101	SIEMENS ODSH SIEMENS	COM	DE	EUR	AAA	10,172,073.25	11,742,296.78	0.26%
DE0008430026	MUNICH RE GROUP ODSH MUNICH RE GROUP	COM	DE	EUR	AAA	1,680,035.20	1,939,375.72	0.04%
DE000A1EWWW0	ADIDAS ODSH ADIDAS	COM	DE	EUR	AAA	32,254,561.24	37,233,572.88	0.81%
DE000A4DE875	SHAHT 2.850 01/29/35 SACHSEN ANHALT	BND	DE	EUR	AAA	6,031.98	6,963.12	0.00%
DE000BU22080	DEGV 2.200 03/11/27 GERMANY	GOV	DE	EUR	AAA	6,512,922.61	7,518,297.23	0.16%
DE000BU22098	DEGV 1.700 06/10/27 GERMANY	GOV	DE	EUR	AAA	1.00	1.15	0.00%
DE000BU25034	DEGV 2.500 10/11/29 GERMANY	GOV	DE	EUR	AAA	1,061,319.77	1,225,151.59	0.03%
DE000BU27006	DEGV 2.400 11/15/30 GERMANY	GOV	DE	EUR	AAA	4,905,272.62	5,662,480.55	0.12%
DE000BU2F009	DEGV 2.600 05/15/41 GERMANY	GOV	DE	EUR	AAA	437,535.42	505,076.06	0.01%
DE000BU2Z015	DEGV 2.600 08/15/33 GERMANY	GOV	DE	EUR	AAA	946,158.70	1,092,213.55	0.02%
DE000BU2Z023	DEGV 2.200 02/15/34 GERMANY	GOV	DE	EUR	AAA	767,618.22	886,112.47	0.02%
DE000ENER6Y0	SIEMENS ENERG ODSH SIEMENS ENERG	COM	DE	EUR	AAA	10,174,932.82	11,745,597.77	0.26%
DE000NWB2N02	NRW BANK 0.36% GTD SNR 15/10/35 NRW BANK 0.36% GTD SNR 15/10/35	MIS	DE	EUR	AAA	4,740,675.96	5,472,475.74	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	4,695,994.19	5,420,896.62	0.12%
DE000NWB2Q17	NRW BANK 0.71% GTD 22/10/2036 NRW BANK 0.71% GTD 22/10/2036	MIS	DE	EUR	AAA	4,717,378.16	5,445,581.55	0.12%
DE000SHL1006	SIEMENS HEALTH ODSH SIEMENS HEALTH	COM	DE	EUR	AAA	7,889,928.96	9,107,866.72	0.20%
DK0009922320	DKGV 4.500 11/15/39 DENMARK	GOV	DK	DKK	AAA	20,425,580.74	3,161,374.83	0.07%
DK0009923138	DKGV 1.750 11/15/25 DENMARK	GOV	DK	DKK	AAA	20,425,581.09	3,161,374.89	0.07%
DK0009923567	DKGV 0.500 11/15/27 DENMARK	GOV	DK	DKK	AAA	6,494,604.05	1,005,204.11	0.02%
DK0009923807	DKGV 0.500 11/15/29 DENMARK	GOV	DK	DKK	AAA	20,425,580.65	3,161,374.82	0.07%
DK0009924102	DKGV 11/15/31 DENMARK	GOV	DK	DKK	AAA	1,574.27	243.66	0.00%
DK0009924458	DKGV 0.100 11/15/34 DENMARK	GOV	DK	DKK	AAA	245,887.42	38,057.29	0.00%
DK0009924532	DKGV 2.250 11/15/33 DENMARK	GOV	DK	DKK	AAA	17,818,941.72	2,757,931.57	0.06%
DK0009924961	DKGV 2.250 11/15/35 DENMARK	GOV	DK	DKK	AAA	1,241,843.49	192,206.66	0.00%
FI4000006176	FIGV 4.000 07/04/25 FINLAND	GOV	FI	EUR	AA1	294,297.61	339,727.19	0.01%
FI4000197959	FIGV 0.500 04/15/26 FINLAND	GOV	FI	EUR	AA1	236,088.42	272,532.48	0.01%
FI4000369467	FIGV 0.500 09/15/29 FINLAND	GOV	FI	EUR	AA1	2,868,875.64	3,311,732.86	0.07%
FI4000441878	FIGV 09/15/30 FINLAND	GOV	FI	EUR	AA1	88,068.61	101,663.43	0.00%
FI4000523238	FIGV 1.500 09/15/32 FINLAND	GOV	FI	EUR	AA1	983,564.59	1,135,393.64	0.02%
FI4000527551	FIGV 1.375 04/15/27 FINLAND	GOV	FI	EUR	AA1	186,624.02	215,432.45	0.00%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
FI4000557525	FIGV 2.875 04/15/29 FINLAND	GOV	FI	EUR	AA1	2,874,643.41	3,318,390.98	0.07%
FI4000577952	FIGV 2.500 04/15/30 FINLAND	GOV	FI	EUR	AA1	2,870,143.60	3,313,196.54	0.07%
FR0000073272	SAFRAN ODSH SAFRAN	COM	FR	EUR	AA2	1,012.77	1,169.11	0.00%
FR0000121014	LVMH ODSH LVMH	COM	FR	EUR	AA2	91,572,212.39	105,707,860.01	2.30%
FR0000121972	SCHNEIDER ODSH SCHNEIDER	COM	FR	EUR	AA2	91,572,505.04	105,708,197.83	2.30%
FR0000125338	CAPGEMINI ODSH CAPGEMINI	COM	FR	EUR	AA2	32,612,736.00	37,647,037.69	0.82%
FR0000130809	SOCIETE GENERALE ODSH SOCIETE GENERALE	COM	FR	EUR	AA2	91,572,526.07	105,708,222.11	2.30%
FR0000187635	FRGV 5.750 10/25/32 FRANCE	GOV	FR	EUR	AA2	60,033.02	69,300.09	0.00%
FR0000187635	FRGV 5.750 10/25/32 FRANCE	GOV	FR	EUR	AA2	302,699.54	349,426.09	0.01%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	AA2	22,532,220.11	26,010,431.63	0.57%
FR0006174348	BUREAU VERITAS ODSH BUREAU VERITAS	COM	FR	EUR	AA2	10,365.99	11,966.15	0.00%
FR0010809418	FRGV 10/25/29 FRANCE	GOV	FR	EUR	AA2	1,599,052.86	1,845,892.45	0.04%
FR0010916924	FRGV 3.500 04/25/26 FRANCE	GOV	FR	EUR	AA2	47,453.12	54,778.27	0.00%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	AA2	1,507,091.00	1,739,734.80	0.04%
FR0013234333	FRGV 1.750 06/25/39 FRANCE	GOV	FR	EUR	AA2	3,560.64	4,110.29	0.00%
FR0013250560	FRGV 1.000 05/25/27 FRANCE	GOV	FR	EUR	AA2	34,961.83	40,358.75	0.00%
FR0013257524	FRGV 2.000 05/25/48 FRANCE	GOV	FR	EUR	AA2	332,589.08	383,929.57	0.01%
FR0013313582	FRGV 1.250 05/25/34 FRANCE	GOV	FR	EUR	AA2	215.66	248.95	0.00%
FR0013327491	FRGV 0.100 07/25/36 FRANCE	GOV	FR	EUR	AA2	570,173.94	658,189.48	0.01%
FR0013341682	FRGV 0.750 11/25/28 FRANCE	GOV	FR	EUR	AA2	302,699.41	349,425.94	0.01%
FR0013524014	FRGV 0.100 03/01/36 FRANCE	GOV	FR	EUR	AA2	3,251,731.25	3,753,688.41	0.08%
FR001400AIN5	FRGV 0.750 02/25/28 FRANCE	GOV	FR	EUR	AA2	407.20	470.06	0.00%
FR001400BKZ3	FRGV 2.000 11/25/32 FRANCE	GOV	FR	EUR	AA2	477,859.96	551,625.35	0.01%
FR001400CMX2	FRGV 2.500 05/25/43 FRANCE	GOV	FR	EUR	AA2	37,785.96	43,618.84	0.00%
FR001400FYQ4	FRGV 2.500 09/24/26 FRANCE	GOV	FR	EUR	AA2	914,583.09	1,055,763.73	0.02%
FR001400H7V7	FRGV 3.000 05/25/33 FRANCE	GOV	FR	EUR	AA2	28,849.86	33,303.30	0.00%
FR001400HI98	FRGV 2.750 02/25/29 FRANCE	GOV	FR	EUR	AA2	109,969.69	126,945.28	0.00%
FR001400L834	FRGV 3.500 11/25/33 FRANCE	GOV	FR	EUR	AA2	1,598,932.90	1,845,753.97	0.04%
FR001400NBC6	FRGV 2.500 09/24/27 FRANCE	GOV	FR	EUR	AA2	201,030.09	232,062.33	0.01%
FR001400XLW2	FRGV 2.400 09/24/28 FRANCE	GOV	FR	EUR	AA2	4.08	4.71	0.00%
GB0007188757	ORD GBP0.10(REGD) RIO TINTO	CST	GB	GBP	AA3	458,655.07	622,693.06	0.01%
GB0007980591	ORD USD0.25 BP PLC	CST	GB	GBP	AA3	77,860,988.00	105,707,970.36	2.30%
GB0008706128	ORD GBP0.25 LLOYDS BANKING GROUP	CST	GB	GBP	AA3	457,147.93	620,646.89	0.01%
GB0008782301	ORD GBP0.25 TAYLOR WIMPEY	CST	GB	GBP	AA3	2,841,300.85	3,857,492.10	0.08%
GB0031348658	ORD 25P BARCLAYS BANK PLC	CST	GB	GBP	AA3	6,385,744.56	8,669,606.10	0.19%
GB0033195214	ORD 15 5/7P KINGFISHER	CST	GB	GBP	AA3	1,581,894.81	2,147,659.49	0.05%
GB00B019KW72	ORD 28 4/7P SAINSBURY J PLC	CST	GB	GBP	AA3	1,801,349.34	2,445,601.93	0.05%
GB00B0744B38	ORD SHS 32 1/7 GBP BUNZL PLC	CST	GB	GBP	AA3	2,490,527.84	3,381,265.12	0.07%
GB00B082RF11	ORD SHARES OF 100 PENCE EACH RENTOKIL INITIAL PLC	CST	GB	GBP	AA3	2,896,831.62	3,932,883.45	0.09%

Collateral data - as at 16/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00B0CNHZ09	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	AA3	12,260,785.42	16,645,855.33	0.36%
GB00B128DH60	UKTI 1 1/4 11/22/27 UK TREASURY	GIL	GB	GBP	AA3	37.81	51.33	0.00%
GB00B19NLV48	ORD USD0.10 EXPERIAN GROUP LIMITED	CST	GB	GBP	AA3	2,710,018.52	3,679,256.64	0.08%
GB00B1FH8J72	ORD 97 17/19P SEVERN TRENT PLC	CST	GB	GBP	AA3	1,742,280.52	2,365,407.15	0.05%
GB00B1VWPJ53	UKT 4 1/2 12/07/42 UK TREASURY	GIL	GB	GBP	AA3	5,953,623.06	8,082,936.35	0.18%
GB00B1WY2338	ORD GBP0.375 BKDRYJ4	CST	GB	GBP	AA3	2,282,537.35	3,098,886.83	0.07%
GB00B24CGK77	ORD GBP0.10 RECKITT BENCKISER PLC	CST	GB	GBP	AA3	11,621,077.03	15,777,355.23	0.34%
GB00B24FFM16	UKTI 0 3/4 11/22/47 UK TREASURY	GIL	GB	GBP	AA3	33,619.02	45,642.86	0.00%
GB00B2B0DG97	RELX PLC GBP0.1444 RELX PLC	CST	GB	GBP	AA3	3,393,752.45	4,607,528.01	0.10%
GB00B2QPKJ12	ORD USD0.50 FRESNILLO PLC	CST	GB	GBP	AA3	879,829.97	1,194,501.16	0.03%
GB00B3D4VD98	UKTI 1 1/4 11/22/32 UK TREASURY	GIL	GB	GBP	AA3	44.74	60.74	0.00%
GB00B3D4VD98	UKTI 1 1/4 11/22/32 UK TREASURY	GIL	GB	GBP	AA3	6,794,310.12	9,224,295.13	0.20%
GB00B3MYD345	UKTI 0 5/8 11/22/42 UK TREASURY	GIL	GB	GBP	AA3	3,118,966.65	4,234,465.07	0.09%
GB00B3Y1JG82	UKTI 0 1/8 03/22/29 UK TREASURY	GIL	GB	GBP	AA3	3,453,398.89	4,688,507.00	0.10%
GB00B4PTCY75	UKTI 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	AA3	6,314,961.78	8,573,507.86	0.19%
GB00B6460505	UKT 4 1/4 12/07/40 UK TREASURY	GIL	GB	GBP	AA3	463,679.99	629,515.14	0.01%
GB00B7RN0G65	UKTI 0 1/8 03/22/44 UK TREASURY	GIL	GB	GBP	AA3	6,630.30	9,001.63	0.00%
GB00B7RN0G65	UKTI 0 1/8 03/22/44 UK TREASURY	GIL	GB	GBP	AA3	1,055,180.26	1,432,565.48	0.03%
GB00B84Z9V04	UKT 3 1/4 01/22/44 UK TREASURY	GIL	GB	GBP	AA3	1,383,479.98	1,878,281.59	0.04%
GB00BBJNQY21	UKT 3 1/2 07/22/68 UK TREASURY	GIL	GB	GBP	AA3	463,679.99	629,515.14	0.01%
GB00BD0XH204	UKT 1T 07/22/57 UK TREASURY	GIL	GB	GBP	AA3	1,409,624.57	1,913,776.80	0.04%
GB00BD0XH204	UKT 1T 07/22/57 UK TREASURY	GIL	GB	GBP	AA3	463,679.99	629,515.14	0.01%
GB00BDR05C01	NATIONAL GRID ODSH NATIONAL GRID	CST	GB	GBP	AA3	32,219,519.37	43,742,830.47	0.95%
GB00BDRHNP05	UKT 1Q 07/22/27 UK TREASURY	GIL	GB	GBP	AA3	4,373,182.38	5,937,251.06	0.13%
GB00BDX8CX86	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	AA3	6,314,962.48	8,573,508.81	0.19%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	AA3	10,030,433.21	13,617,817.65	0.30%
GB00BJLR0J16	UKT 158 10/22/54 UK Tresury	GIL	GB	GBP	AA3	470,595.42	638,903.87	0.01%
GB00BJQWYH73	UKT 1 1/4 10/22/41 UNITED KINGDOM	GIL	GB	GBP	AA3	1,383,479.98	1,878,281.59	0.04%
GB00BJT16S69	TRONOX HLDGS ODSH TRONOX HLDGS	COM	US	USD	AAA	409,153.19	409,153.19	0.01%
GB00BL6C7720	UKT 4 1/8 01/29/27 UK Treasury	GIL	GB	GBP	AA3	919,799.99	1,248,766.46	0.03%
GB00BLH38158	UKT 1 1/4 07/31/51 UK Treasury	GIL	GB	GBP	AA3	5,965,095.56	8,098,511.99	0.18%
GB00BLH38265	UKTI 0 1/8 03/22/39 UK Treasury	GIL	GB	GBP	AA3	1,409,623.94	1,913,775.94	0.04%
GB00BM8Z2S21	UKT 0 7/8 07/31/33 UK Treasury	GIL	GB	GBP	AA3	7,883,032.05	10,702,398.46	0.23%
GB00BM8Z2V59	UKT 1 1/2 07/31/53 UK Treasury	GIL	GB	GBP	AA3	0.46	0.62	0.00%
GB00BM8Z2V59	UKT 1 1/2 07/31/53 UK Treasury	GIL	GB	GBP	AA3	199,153.44	270,380.67	0.01%
GB00BM8Z2W66	UKTI 0 1/8 03/22/73 UK Treasury	GIL	GB	GBP	AA3	29,277.03	39,747.96	0.00%
GB00BMBL1F74	UKT 0 58 10/22/50 UK TREASURY	GIL	GB	GBP	AA3	607,571.00	824,868.77	0.02%
GB00BMBL1G81	UKT 0 1/8 01/31/28 UK TREASURY	GIL	GB	GBP	AA3	731,355.81	992,925.22	0.02%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	AA3	6,839,962.73	9,286,275.40	0.20%

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GB00BMGR2916	UKT 0 5/8 07/31/35 UNITED KINGDOM	GIL	GB	GBP	AA3	3,453,407.99	4,688,519.36	0.10%
GB00BMV7TC88	UKT 3 1/4 01/31/33 UK Treasury	GIL	GB	GBP	AA3	7,883,031.61	10,702,397.87	0.23%
GB00BMY62Z61	UKT1 13/4 09/22/38 Cor UK Treasury	GIL	GB	GBP	AA3	3,335,990.55	4,529,107.57	0.10%
GB00BN65R313	UKT 3 1/2 01/22/45 UK TREASURY	GIL	GB	GBP	AA3	463,679.99	629,515.14	0.01%
GB00BN7SWP63	GSK ODSH GSK	CST	GB	GBP	AA3	8,151,867.14	11,067,382.42	0.24%
GB00BNNGP775	UKT 07/8 01/31/46 UK Treasury	GIL	GB	GBP	AA3	115,920.02	157,378.82	0.00%
GB00BP6MXD84	SHELL ODSH SHELL	CST	GB	GBP	AA3	184.17	250.04	0.00%
GB00BPJJKN53	UKT 45/8 01/31/34 UK Treasury	GIL	GB	GBP	AA3	196,120.75	266,263.34	0.01%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	AA3	11,824,486.31	16,053,513.84	0.35%
GB00BPSNB460	UKT 3 34 03/07/27 UK treasury	GIL	GB	GBP	AA3	7,602,682.47	10,321,781.86	0.22%
GB00BPSNBB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	AA3	14,982,354.60	20,340,793.72	0.44%
GB00BPSNBG80	UKT1 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	AA3	9,012,306.57	12,235,558.01	0.27%
GB00BPSNBG80	UKT1 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	AA3	863,116.83	1,171,810.56	0.03%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	AA3	13,587,672.05	18,447,302.96	0.40%
GB00BSQNRC93	UKT 43/8 03/07/28 UK Treasury	GIL	GB	GBP	AA3	1,721,763.90	2,337,552.76	0.05%
GB00BT7J0027	UKT 4 ½ 03/07/35 Corp UK TREASURY	GIL	GB	GBP	AA3	13,501,896.50	18,330,849.78	0.40%
GB00BT7J0134	UKT1 1 7/8 09/22/49 Corp UK TREASURY	GIL	GB	GBP	AA3	8,323,617.47	11,300,559.26	0.25%
GB00BT7J0241	UKT 5 3/8 01/31/56 UK Treasury	GIL	GB	GBP	AA3	6,315,584.83	8,574,353.74	0.19%
GB00BYMWG366	UKT1 0 1/8 03/22/46 UK TREASURY	GIL	GB	GBP	AA3	1,409,624.01	1,913,776.04	0.04%
GB00BZ13DV40	UKT1 0125 08/10/48 UK TREASURY	GIL	GB	GBP	AA3	89,902.17	122,055.68	0.00%
IE0003LFZ4U7	DOLE ODSH DOLE	COM	US	USD	AAA	18,931.07	18,931.07	0.00%
IE000S9YS762	LINDE ODSH LINDE	COM	US	USD	AAA	2,203,619.42	2,203,619.42	0.05%
IE00B4BNMY34	ACCENTURE ODSH ACCENTURE	COM	US	USD	AAA	3,497,267.63	3,497,267.63	0.08%
IE00BFRT3W74	ALLEGION ODSH ALLEGION	COM	US	USD	AAA	6,717,912.33	6,717,912.33	0.15%
IE00BFY8C754	STERIS ODSH STERIS	COM	US	USD	AAA	2,057,347.32	2,057,347.32	0.04%
IE00BLS09M33	PENTAIR ODSH PENTAIR	COM	US	USD	AAA	90,532.94	90,532.94	0.00%
IE00BTN1Y115	MEDTRONIC ODSH MEDTRONIC	COM	US	USD	AAA	2,203,829.30	2,203,829.30	0.05%
IE00BTN1Y115	MEDTRONIC ODSH MEDTRONIC	COM	US	USD	AAA	1,949,149.28	1,949,149.28	0.04%
IM00B5VQMV65	GVC HOLDINGS ODSH GVC HOLDINGS	CST	GB	GBP	AA3	2,133,149.80	2,896,070.83	0.06%
IT0000072618	INTESA SANPAOLO ODSH INTESA SANPAOLO	COM	IT	EUR		30,801,674.18	35,556,409.28	0.77%
IT0001233417	A2A ODSH A2A	COM	IT	EUR		9,167,536.34	10,582,693.40	0.23%
IT0003497168	TELECOM IT ODSH TELECOM IT	COM	IT	EUR		90,996.00	105,042.70	0.00%
JE00B4T3BW64	ORD USD0.01 GLENCORE INTERNATIONAL	CST	GB	GBP	AA3	11,711,588.86	15,900,238.62	0.35%
JE00BYPZJM29	JANUS HENDERSON ODSH JANUS HENDERSON	COM	US	USD	AAA	39,294,108.72	39,294,108.72	0.86%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	2,439,324,869.89	16,922,712.28	0.37%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	198,326,214.21	1,375,879.66	0.03%
JP1024641Q92	JPGV 0.400 09/01/26 JAPAN	GOV	JP	JPY	A1	1,663,817,713.32	11,542,664.45	0.25%
JP1024651QA4	JPGV 0.400 10/01/26 JAPAN	GOV	JP	JPY	A1	2,544,892,911.01	17,655,086.07	0.38%
JP1024661QB1	JPGV 0.500 11/01/26 JAPAN	GOV	JP	JPY	A1	1,122,219,051.89	7,785,346.83	0.17%

Collateral data - as at 16/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1024671QC8	JPGV 0.600 12/01/26 JAPAN	GOV	JP	JPY	A1	99,797,647.75	692,341.93	0.02%
JP1024691R25	JPGV 0.700 02/01/27 JAPAN	GOV	JP	JPY	A1	5,742,812,522.41	39,840,517.03	0.87%
JP1024711R47	JPGV 0.900 04/01/27 JAPAN	GOV	JP	JPY	A1	2,438,273,188.11	16,915,416.28	0.37%
JP1051491MA0	JPGV 0.005 09/20/26 JAPAN	GOV	JP	JPY	A1	5,721,159,696.72	39,690,301.47	0.86%
JP1051651Q27	JPGV 0.300 12/20/28 JAPAN	GOV	JP	JPY	A1	157,291,706.54	1,091,204.51	0.02%
JP1051701Q76	JPGV 0.600 06/20/29 JAPAN	GOV	JP	JPY	A1	393,194,189.35	2,727,767.92	0.06%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	812,477.55	5,636.53	0.00%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	369,262,217.82	2,561,740.89	0.06%
JP1051781R45	JPGV 1.000 03/20/30 JAPAN	GOV	JP	JPY	A1	1,472,099,761.91	10,212,629.33	0.22%
JP1103441G98	JPGV 0.100 09/20/26 JAPAN	GOV	JP	JPY	A1	5,742,818,810.21	39,840,560.65	0.87%
JP1103521JA8	JPGV 0.100 09/20/28 JAPAN	GOV	JP	JPY	A1	928,310,412.33	6,440,113.91	0.14%
JP1103701P43	JPGV 0.500 03/20/33 JAPAN	GOV	JP	JPY	A1	1,096,976,518.83	7,610,227.83	0.17%
JP1103741Q44	JPGV 0.800 03/20/34 JAPAN	GOV	JP	JPY	A1	428,613,510.17	2,973,487.95	0.06%
JP1120241K56	JPGV 0.100 03/10/29 JAPAN	GOV	JP	JPY	A1	1,496,624,308.49	10,382,767.33	0.23%
JP1120241K56	JPGV 0.100 03/10/29 JAPAN	GOV	JP	JPY	A1	265,973,925.29	1,845,182.77	0.04%
JP1120251L52	JPGV 0.200 03/10/30 JAPAN	GOV	JP	JPY	A1	103,556,646.06	718,419.82	0.02%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	940,062,576.93	6,521,644.05	0.14%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	563,572,291.76	3,909,758.75	0.09%
JP1200811592	JPGV 2.000 09/20/25 JAPAN	GOV	JP	JPY	A1	349,674,764.74	2,425,853.77	0.05%
JP1201001839	JPGV 2.200 03/20/28 JAPAN	GOV	JP	JPY	A1	5,742,801,850.97	39,840,442.99	0.87%
JP1201021860	JPGV 2.400 06/20/28 JAPAN	GOV	JP	JPY	A1	4,464,614.70	30,973.07	0.00%
JP1201201A88	JPGV 1.600 06/20/30 JAPAN	GOV	JP	JPY	A1	252,766,507.50	1,753,556.87	0.04%
JP1201221AA5	JPGV 1.800 09/20/30 JAPAN	GOV	JP	JPY	A1	154,637,547.59	1,072,791.39	0.02%
JP1201381C70	JPGV 1.500 06/20/32 JAPAN	GOV	JP	JPY	A1	14,021,165.42	97,271.24	0.00%
JP1201511EC7	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	1,106,593,168.56	7,676,942.93	0.17%
JP1201521F37	JPGV 1.200 03/20/35 JAPAN	GOV	JP	JPY	A1	369,242,203.74	2,561,602.05	0.06%
JP1201531F68	JPGV 1.300 06/20/35 JAPAN	GOV	JP	JPY	A1	194,883,875.64	1,351,998.58	0.03%
JP1201541F90	JPGV 1.200 09/20/35 JAPAN	GOV	JP	JPY	A1	369,232,401.20	2,561,534.04	0.06%
JP1201551FC0	JPGV 1.000 12/20/35 JAPAN	GOV	JP	JPY	A1	92,463,830.81	641,463.88	0.01%
JP1201591GC4	JPGV 0.600 12/20/36 JAPAN	GOV	JP	JPY	A1	2,451,918,393.23	17,010,079.31	0.37%
JP1201591GC4	JPGV 0.600 12/20/36 JAPAN	GOV	JP	JPY	A1	369,265,619.06	2,561,764.49	0.06%
JP1201691K75	JPGV 0.300 06/20/39 JAPAN	GOV	JP	JPY	A1	67,769,918.92	470,150.92	0.01%
JP1201701KA5	JPGV 0.300 09/20/39 JAPAN	GOV	JP	JPY	A1	23,635,134.08	163,967.73	0.00%
JP1201711L13	JPGV 0.300 12/20/39 JAPAN	GOV	JP	JPY	A1	79,435.98	551.08	0.00%
JP1201811N77	JPGV 0.900 06/20/42 JAPAN	GOV	JP	JPY	A1	555,848,179.60	3,856,173.05	0.08%
JP1201851P76	JPGV 1.100 06/20/43 JAPAN	GOV	JP	JPY	A1	100,791,938.99	699,239.78	0.02%
JP1201891Q77	JPGV 1.900 06/20/44 JAPAN	GOV	JP	JPY	A1	3,395,312.22	23,554.83	0.00%
JP1201911R15	JPGV 2.000 12/20/44 JAPAN	GOV	JP	JPY	A1	377,609,905.64	2,619,652.62	0.06%
JP1201921R47	JPGV 2.400 03/20/45 JAPAN	GOV	JP	JPY	A1	369,269,486.07	2,561,791.32	0.06%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1300331A99	JPGV 2.000 09/20/40 JAPAN	GOV	JP	JPY	A1	1,912,961,493.24	13,271,088.80	0.29%
JP1300371C98	JPGV 1.900 09/20/42 JAPAN	GOV	JP	JPY	A1	50,323,826.22	349,119.40	0.01%
JP1300541H31	JPGV 0.800 03/20/47 JAPAN	GOV	JP	JPY	A1	2,268,771,317.90	15,739,504.29	0.34%
JP1300591J79	JPGV 0.700 06/20/48 JAPAN	GOV	JP	JPY	A1	2,404,351,293.50	16,680,084.59	0.36%
JP1300641KA3	JPGV 0.400 09/20/49 JAPAN	GOV	JP	JPY	A1	251,367,711.37	1,743,852.78	0.04%
JP1300721MA9	JPGV 0.700 09/20/51 JAPAN	GOV	JP	JPY	A1	6,855,691,479.82	47,561,067.34	1.04%
JP1300811Q17	JPGV 1.600 12/20/53 JAPAN	GOV	JP	JPY	A1	573,471,359.87	3,978,433.11	0.09%
JP1300831Q70	JPGV 2.200 06/20/54 JAPAN	GOV	JP	JPY	A1	1,781,257,150.31	12,357,395.54	0.27%
JP1400161P53	JPGV 1.300 03/20/63 JAPAN	GOV	JP	JPY	A1	250,218,560.00	1,735,880.59	0.04%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	2,457,138,887.51	17,046,296.27	0.37%
JP1742571Q93	JPGV 09/22/25 JAPAN	GOV	JP	JPY	A1	2,544,369,791.31	17,651,456.95	0.38%
JP1742701QB6	JPGV 11/20/25 JAPAN	GOV	JP	JPY	A1	266,032,625.05	1,845,589.99	0.04%
JP1742941R38	JPGV 03/23/26 JAPAN	GOV	JP	JPY	A1	253,318,146.34	1,757,383.84	0.04%
JP3201200007	OLYMPUS ODSH OLYMPUS	COM	JP	JPY	A1	2,324,803,201.65	16,128,223.09	0.35%
JP3249600002	KYOCERA ODSH KYOCERA	COM	JP	JPY	A1	569,455,198.07	3,950,571.16	0.09%
JP3258000003	KIRIN HOLDINGS ODSH KIRIN HOLDINGS	COM	JP	JPY	A1	569,310,248.11	3,949,565.57	0.09%
JP3266400005	KUBOTA ODSH KUBOTA	COM	JP	JPY	A1	569,339,199.74	3,949,766.42	0.09%
JP3300200007	KONAMI GROUP ODSH KONAMI GROUP	COM	JP	JPY	A1	568,249,499.61	3,942,206.68	0.09%
JP3304200003	KOMATSU ODSH KOMATSU	COM	JP	JPY	A1	569,223,199.46	3,948,961.68	0.09%
JP3422950000	SEVEN&I HLDGS ODSH SEVEN&I HLDGS	COM	JP	JPY	A1	1,842,373,136.27	12,781,385.08	0.28%
JP3435000009	SONY GROUP ODSH SONY GROUP	COM	JP	JPY	A1	3,063,596,961.49	21,253,573.30	0.46%
JP3802300008	FAST RETAILING ODSH FAST RETAILING	COM	JP	JPY	A1	567,489,999.60	3,936,937.68	0.09%
JP3898400001	MITSUBISHI ODSH MITSUBISHI	COM	JP	JPY	A1	6,644,699.90	46,097.32	0.00%
JP3902900004	MUFG ODSH MUFG	COM	JP	JPY	A1	569,299,498.39	3,949,491.00	0.09%
JP3910660004	TOKIO MARINEHLDG ODSH TOKIO MARINEHLDG	COM	JP	JPY	A1	106,559,999.63	739,255.45	0.02%
JP3979200007	LASERTEC ODSH LASERTEC	COM	JP	JPY	A1	569,087,999.19	3,948,023.73	0.09%
KYG017191142	ALIBABA ODSH ALIBABA	COM	HK	HKD		279,100,654.47	35,556,400.41	0.77%
KYG254571055	CREDO TECHNOLOGY ODSH CREDO TECHNOLOGY	COM	US	USD	AAA	99.77	99.77	0.00%
KYG596691041	MEITUAN ODSH MEITUAN	COM	HK	HKD		271,349,419.53	34,568,921.49	0.75%
KYG6683N1034	NU HOLDINGS ODSH NU HOLDINGS	COM	US	USD	AAA	14,755,193.67	14,755,193.67	0.32%
KYG875721634	TENCENT HOLDINGS ODSH TENCENT HOLDINGS	COM	HK	HKD		280,748,765.90	35,766,363.77	0.78%
KYG960071028	WH GROUP ODSH WH GROUP	COM	HK	HKD		2,872,686.54	365,969.74	0.01%
LU1092234845	ORIO ODSH ORIO	COM	US	USD	AAA	517,322.32	517,322.32	0.01%
LU2369833749	ARDAGH METAL PAC ODSH ARDAGH METAL PAC	COM	US	USD	AAA	10,490.29	10,490.29	0.00%
LU2591860569	LUGV 3.000 03/02/33 LUXEMBOURG	GOV	LU	EUR		2,052.44	2,369.26	0.00%
NL0011821202	ING GROEP ODSH ING GROEP	COM	NL	EUR	AAA	10,634,306.97	12,275,883.74	0.27%
NL0015001XZ6	NLGV 2.500 07/15/34 NETHERLANDS	GOV	NL	EUR	AAA	3,801,409.71	4,388,218.60	0.10%
NL0015002F72	NLGV 2.500 07/15/35 NETHERLANDS	GOV	NL	EUR	AAA	9,886.96	11,413.17	0.00%
PAP169941328	BLADEX ODSH BLADEX	COM	US	USD	AAA	160,906.51	160,906.51	0.00%

Collateral data - as at 16/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
PR7331747001	POPULAR ODSH POPULAR	COM	US	USD	AAA	53,730,927.41	53,730,927.41	1.17%
US0017441017	AMN HEALTH SRV ODSH AMN HEALTH SRV	COM	US	USD	AAA	342,846.21	342,846.21	0.01%
US00217D1000	AST SPACEMOBILE ODSH AST SPACEMOBILE	COM	US	USD	AAA	20,316.28	20,316.28	0.00%
US00508Y1029	ACUITY ODSH ACUITY	COM	US	USD	AAA	10,479,091.50	10,479,091.50	0.23%
US00650F1093	ADAPTIVE ODSH ADAPTIVE	COM	US	USD	AAA	14.01	14.01	0.00%
US00724F1012	ADOBE ODSH ADOBE	COM	US	USD	AAA	8,322,112.11	8,322,112.11	0.18%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	1,368,016.31	1,368,016.31	0.03%
US00827B1061	AFFIRM HOLDINGS ODSH AFFIRM HOLDINGS	COM	US	USD	AAA	90,303,936.38	90,303,936.38	1.97%
US01626W1018	ALIGHT ODSH ALIGHT	COM	US	USD	AAA	183.55	183.55	0.00%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	5,507,356.21	5,507,356.21	0.12%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	82,662,852.99	82,662,852.99	1.80%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	387,402.10	387,402.10	0.01%
US0234361089	AMEDISYS ODSH AMEDISYS	COM	US	USD	AAA	10,783,583.15	10,783,583.15	0.23%
US0258161092	AMERICAN EXPRESS ODSH AMERICAN EXPRESS	COM	US	USD	AAA	23,331,205.73	23,331,205.73	0.51%
US03076C1062	AMERIPRISE FIN ODSH AMERIPRISE FIN	COM	US	USD	AAA	286,459.28	286,459.28	0.01%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	98,070,265.34	98,070,265.34	2.14%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	52,063,297.98	52,063,297.98	1.13%
US0396971071	ARDELYX ODSH ARDELYX	COM	US	USD	AAA	43.99	43.99	0.00%
US04342Y1047	ASANA ODSH ASANA	COM	US	USD	AAA	17.91	17.91	0.00%
US04621X1081	ASSURANT ODSH ASSURANT	COM	US	USD	AAA	11,003,389.24	11,003,389.24	0.24%
US0527691069	AUTODESK ODSH AUTODESK	COM	US	USD	AAA	612,367.35	612,367.35	0.01%
US05329W1027	AUTONATION ODSH AUTONATION	COM	US	USD	AAA	1,089,733.33	1,089,733.33	0.02%
US0536111091	AVERY DENNISON ODSH AVERY DENNISON	COM	US	USD	AAA	609,318.95	609,318.95	0.01%
US05990K1060	BANC OF CA ODSH BANC OF CA	COM	US	USD	AAA	247,553.25	247,553.25	0.01%
US0605051046	BOFAML ODSH BOFAML	COM	US	USD	AAA	25,051,894.93	25,051,894.93	0.55%
US06417N1037	BANK OZK ODSH BANK OZK	COM	US	USD	AAA	17,853,999.52	17,853,999.52	0.39%
US0844231029	W R BERKLEY ODSH W R BERKLEY	COM	US	USD	AAA	2,874,580.37	2,874,580.37	0.06%
US0846707026	BERKSHIRE ODSH BERKSHIRE	COM	US	USD	AAA	33,541,289.36	33,541,289.36	0.73%
US09624H2085	BLUELINX HLDGS ODSH BLUELINX HLDGS	COM	US	USD	AAA	90.42	90.42	0.00%
US09627Y1091	BLUEPRINT ODSH BLUEPRINT	COM	US	USD	AAA	126,298.00	126,298.00	0.00%
US0970231058	BOEING ODSH BOEING	COM	US	USD	AAA	33,333,247.99	33,333,247.99	0.73%
US1011371077	BOSTON ODSH BOSTON	COM	US	USD	AAA	11,058,572.74	11,058,572.74	0.24%
US10170A1007	BOUNDLESS BIO ODSH BOUNDLESS BIO	COM	US	USD	AAA	11.40	11.40	0.00%
US11133T1034	BROADRIDGE ODSH BROADRIDGE	COM	US	USD	AAA	10,617,550.89	10,617,550.89	0.23%
US1143401024	AZENTA ODSH AZENTA	COM	US	USD	AAA	920,907.84	920,907.84	0.02%
US1200761047	BUILD A BEAR WRK ODSH BUILD A BEAR WRK	COM	US	USD	AAA	363,794.79	363,794.79	0.01%
US12621E1038	CNO FINCL GRP ODSH CNO FINCL GRP	COM	US	USD	AAA	890,797.72	890,797.72	0.02%
US1264081035	CSX ODSH CSX	COM	US	USD	AAA	12,142,438.25	12,142,438.25	0.26%
US1266501006	CVS HEALTH ODSH CVS HEALTH	COM	US	USD	AAA	7,663,388.53	7,663,388.53	0.17%

Collateral data - as at 16/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US13462K1097	CAMPING WORLD ODSH CAMPING WORLD	COM	US	USD	AAA	24.29	24.29	0.00%
US135087Q560	CAGV 3.750 04/26/28 CANADA	GOV	CA	USD	AAA	20,048.70	20,048.70	0.00%
US14040H1059	CAPITAL ONE FIN ODSH CAPITAL ONE FIN	COM	US	USD	AAA	19,495,112.99	19,495,112.99	0.42%
US14149Y1082	CARDINAL HEALTH ODSH CARDINAL HEALTH	COM	US	USD	AAA	12,247,017.30	12,247,017.30	0.27%
US15872M1045	CHAMPIONX ODSH CHAMPIONX	COM	US	USD	AAA	451,991.02	451,991.02	0.01%
US17275R1023	CISCO SYSTEMS ODSH CISCO SYSTEMS	COM	US	USD	AAA	13,086,344.81	13,086,344.81	0.29%
US1729674242	CITIGROUP ODSH CITIGROUP	COM	US	USD	AAA	23,236,923.40	23,236,923.40	0.51%
US1788671071	CIVISTA ODSH CIVISTA	COM	US	USD	AAA	1,317.79	1,317.79	0.00%
US1851231068	CLEARWATER ANALY ODSH CLEARWATER ANALY	COM	US	USD	AAA	60.04	60.04	0.00%
US1912161007	COCA-COLA ODSH COCA-COLA	COM	US	USD	AAA	12,916,549.43	12,916,549.43	0.28%
US19239V3024	COGENT COMNS ODSH COGENT COMNS	COM	US	USD	AAA	158,754.39	158,754.39	0.00%
US2058871029	CONAGRA BRANDS ODSH CONAGRA BRANDS	COM	US	USD	AAA	29.28	29.28	0.00%
US2067871036	CONDUENT ODSH CONDUENT	COM	US	USD	AAA	7.25	7.25	0.00%
US20825C1045	CONOCOPHILLIPS ODSH CONOCOPHILLIPS	COM	US	USD	AAA	214,306.25	214,306.25	0.00%
US2193501051	CORNING ODSH CORNING	COM	US	USD	AAA	11,726,977.59	11,726,977.59	0.26%
US2246332066	CRAWFRD ODSH CRAWFRD	COM	US	USD	AAA	2,312.62	2,312.62	0.00%
US2310211063	CUMMINS ODSH CUMMINS	COM	US	USD	AAA	6,206,231.17	6,206,231.17	0.14%
US2358511028	DANAHER ODSH DANAHER	COM	US	USD	AAA	20,656,769.12	20,656,769.12	0.45%
US26818M1080	DYNE THERAPEUTIC ODSH DYNE THERAPEUTIC	COM	US	USD	AAA	443,470.78	443,470.78	0.01%
US2936681095	ENTERPRISE BNCP ODSH ENTERPRISE BNCP	COM	US	USD	AAA	190,741.68	190,741.68	0.00%
US2937121059	ENTERPR FINL SVC ODSH ENTERPR FINL SVC	COM	US	USD	AAA	948,628.07	948,628.07	0.02%
US29667D1046	ESSA BANCORP ODSH ESSA BANCORP	COM	US	USD	AAA	321,225.88	321,225.88	0.01%
US29788T1034	E2OPEN PARENT ODSH E2OPEN PARENT	COM	US	USD	AAA	4.39	4.39	0.00%
US298785KH83	EIB 4.625 02/12/35 EIB	GOV	SU	USD		5,216.78	5,216.78	0.00%
US298785KJ40	EIB 3.875 06/15/28 EIB	GOV	SU	USD		1,000.68	1,000.68	0.00%
US30041T1043	EVERSPIN TECH ODSH EVERSPIN TECH	COM	US	USD	AAA	24,008.51	24,008.51	0.00%
US30063P1057	EXACT SCI ODSH EXACT SCI	COM	US	USD	AAA	1,333,555.19	1,333,555.19	0.03%
US30161Q1040	EXELIXIS ODSH EXELIXIS	COM	US	USD	AAA	48,503.15	48,503.15	0.00%
US30216BJR42	EDC 3.000 05/25/27 EXPORT DEV CN	GOV	CA	USD	AAA	14,805.89	14,805.89	0.00%
US30303M1027	META PLATFORMS ODSH META PLATFORMS	COM	US	USD	AAA	9,881,121.25	9,881,121.25	0.22%
US31418E7A27	FN MA5388 5.5% 01/06/2054 FN MA5388 5.5% 01/06/2054	MIS	US	USD	AAA	3,854,710.41	3,854,710.41	0.08%
US31418FAW77	FED NATL MORT ASSC 5.5% MBS 01/07/2054 FED NATL MORT ASSC 5.5% MBS 01/07/2054	MIS	US	USD	AAA	3,854,710.52	3,854,710.52	0.08%
US31418FBN69	FED NATL MORT ASSC 5.5% MBS 01/08/2054 FED NATL MORT ASSC 5.5% MBS 01/08/2054	MIS	US	USD	AAA	1,068,005.13	1,068,005.13	0.02%
US31418FF443	FN MA5586 5.5% 01-01-2055 FN MA5586 5.5% 01-01-2055	MIS	US	USD	AAA	2,593,959.56	2,593,959.56	0.06%
US31428X1063	FEDEX ODSH FEDEX	COM	US	USD	AAA	613,903.67	613,903.67	0.01%
US31847R1023	FIRST AM ODSH FIRST AM	COM	US	USD	AAA	45,687,685.90	45,687,685.90	1.00%
US3205511047	1STDIBS.COM ODSH 1STDIBS.COM	COM	US	USD	AAA	7.28	7.28	0.00%
US3377381088	FISERV ODSH FISERV	COM	US	USD	AAA	14,046,112.87	14,046,112.87	0.31%
US3434981011	FLOWERS FOODS ODSH FLOWERS FOODS	COM	US	USD	AAA	3,939,451.12	3,939,451.12	0.09%

Collateral data - as at 16/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US3438731057	FLUSHING FINL ODSH FLUSHING FINL	COM	US	USD	AAA	1,489,878.55	1,489,878.55	0.03%
US3635761097	ARTHUR J. GALLAG ODSH ARTHUR J. GALLAG	COM	US	USD	AAA	2,203,814.39	2,203,814.39	0.05%
US3719011096	GENTEX ODSH GENTEX	COM	US	USD	AAA	19,167.30	19,167.30	0.00%
US37940X1028	GLOBAL PAYMENTS ODSH GLOBAL PAYMENTS	COM	US	USD	AAA	3,253,670.89	3,253,670.89	0.07%
US3794631024	GLOBAL WTR ODSH GLOBAL WTR	COM	US	USD	AAA	14.08	14.08	0.00%
US38141G1040	GOLDMAN SACHS ODSH GOLDMAN SACHS	COM	US	USD	AAA	1,470,041.83	1,470,041.83	0.03%
US38267D1090	GOOSEHEAD INS ODSH GOOSEHEAD INS	COM	US	USD	AAA	563,854.72	563,854.72	0.01%
US427028AB18	CAGV 0.750 05/19/26 CANADA	GOV	CA	USD	AAA	63,278.71	63,278.71	0.00%
US42809H1077	HESS ODSH HESS	COM	US	USD	AAA	22,408,599.73	22,408,599.73	0.49%
US4370761029	HOME DEPOT ODSH HOME DEPOT	COM	US	USD	AAA	26,128,866.17	26,128,866.17	0.57%
US4385161066	HONEYWELL INTL ODSH HONEYWELL INTL	COM	US	USD	AAA	25,380,656.39	25,380,656.39	0.55%
US4385161066	HONEYWELL INTL ODSH HONEYWELL INTL	COM	US	USD	AAA	8,322,185.01	8,322,185.01	0.18%
US4404521001	HORMEL FOODS ODSH HORMEL FOODS	COM	US	USD	AAA	214,393.46	214,393.46	0.00%
US4415931009	HOULIHAN LOKEY ODSH HOULIHAN LOKEY	COM	US	USD	AAA	16,834,252.22	16,834,252.22	0.37%
US45166A1025	IDEAYA ODSH IDEAYA	COM	US	USD	AAA	425,431.90	425,431.90	0.01%
US45674M1018	INFORMATICA INC ODSH INFORMATICA INC	COM	US	USD	AAA	65.41	65.41	0.00%
US45784P1012	INSULET ODSH INSULET	COM	US	USD	AAA	265,637.35	265,637.35	0.01%
US45790W1080	INOZYME PHARMA ODSH INOZYME PHARMA	COM	US	USD	AAA	141,313.89	141,313.89	0.00%
US45905CAA27	IBRD 4.750 02/15/35 MTN IBRD	GOV	SU	USD		75,704.33	75,704.33	0.00%
US4612021034	INTUIT ODSH INTUIT	COM	US	USD	AAA	33,332,701.81	33,332,701.81	0.73%
US46120E6023	INTUITIVE ODSH INTUITIVE	COM	US	USD	AAA	8,484,898.36	8,484,898.36	0.18%
US46333X1081	IRONWOOD PHARMS ODSH IRONWOOD PHARMS	COM	US	USD	AAA	204,265.77	204,265.77	0.00%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	61,955,954.09	61,955,954.09	1.35%
US47233W1099	JEFFERIES FINCL ODSH JEFFERIES FINCL	COM	US	USD	AAA	45,636,305.05	45,636,305.05	0.99%
US4781601046	JOHNSON&JOHNSON ODSH JOHNSON&JOHNSON	COM	US	USD	AAA	33,333,320.90	33,333,320.90	0.73%
US48716P1084	KEARNY FINANCIAL ODSH KEARNY FINANCIAL	COM	US	USD	AAA	16.94	16.94	0.00%
US4878361082	KELLANOVA ODSH KELLANOVA	COM	US	USD	AAA	33,333,284.95	33,333,284.95	0.73%
US4881522084	KELLY SERVICES ODSH KELLY SERVICES	COM	US	USD	AAA	124,199.83	124,199.83	0.00%
US4884011002	KEMPER ODSH KEMPER	COM	US	USD	AAA	33,118,746.86	33,118,746.86	0.72%
US49456B1017	KINDER MORGAN DE ODSH KINDER MORGAN DE	COM	US	USD	AAA	243,038.51	243,038.51	0.01%
US515110CG79	LRENT 4.125 05/28/30 RENTENBANK	GOV	DE	USD	AAA	5,396,315.45	5,396,315.45	0.12%
US53566P1093	LINEAGE CELL ODSH LINEAGE CELL	COM	US	USD	AAA	1.10	1.10	0.00%
US5500211090	LULULEMON ODSH LULULEMON	COM	US	USD	AAA	279,041.36	279,041.36	0.01%
US5502411037	LUMEN TECH ODSH LUMEN TECH	COM	US	USD	AAA	65.82	65.82	0.00%
US5627501092	MANHATTAN ASSOC ODSH MANHATTAN ASSOC	COM	US	USD	AAA	63,226.11	63,226.11	0.00%
US56400P7069	MANNKIND ODSH MANNKIND	COM	US	USD	AAA	15.11	15.11	0.00%
US56418H1005	MANPOWERGROUP ODSH MANPOWERGROUP	COM	US	USD	AAA	35,968,853.57	35,968,853.57	0.78%
US5717481023	MARSH MCLENNAN ODSH MARSH MCLENNAN	COM	US	USD	AAA	826,043.99	826,043.99	0.02%
US58450V1044	MEDIAALPHA ODSH MEDIAALPHA	COM	US	USD	AAA	14.78	14.78	0.00%

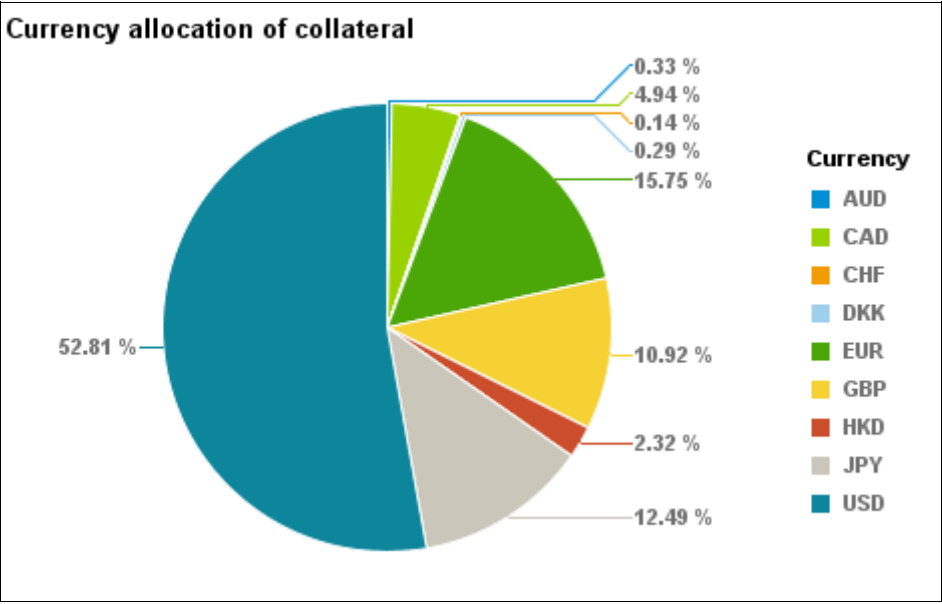
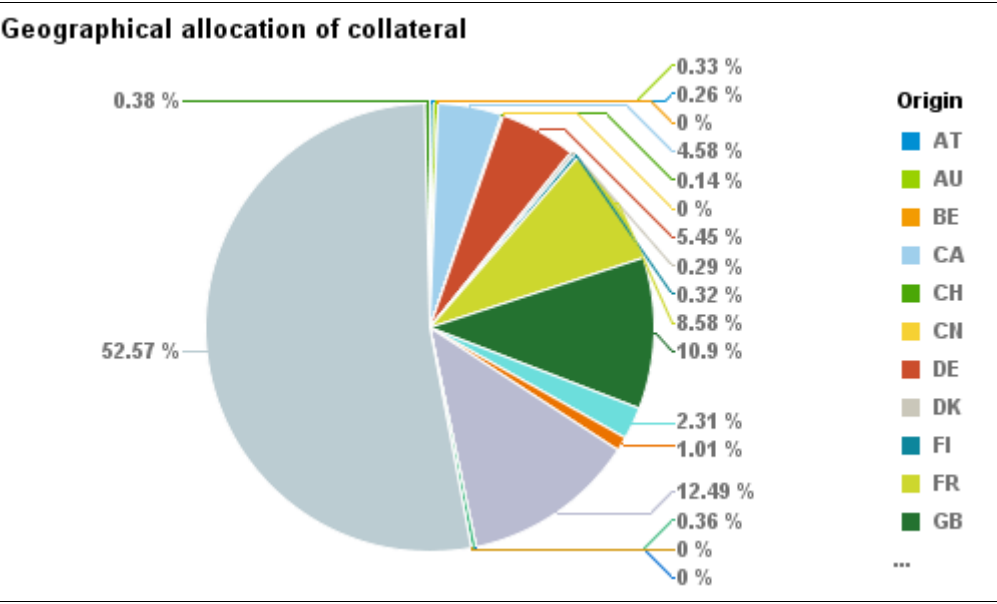
Collateral data - as at 16/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US59001A1025	MERITAGE HOMES ODSH MERITAGE HOMES	COM	US	USD	AAA	127,440.32	127,440.32	0.00%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	109,081,282.54	109,081,282.54	2.38%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	3,746,380.64	3,746,380.64	0.08%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	41,186,855.03	41,186,855.03	0.90%
US6005512040	MILLER INDS ODSH MILLER INDS	COM	US	USD	AAA	473,049.85	473,049.85	0.01%
US6174464486	MORGAN STANLEY ODSH MORGAN STANLEY	COM	US	USD	AAA	6,168,192.43	6,168,192.43	0.13%
US61945C1036	MOSAIC ODSH MOSAIC	COM	US	USD	AAA	375,265.43	375,265.43	0.01%
US6304021057	NAPCO SECURITY ODSH NAPCO SECURITY	COM	US	USD	AAA	15,100.87	15,100.87	0.00%
US6361801011	NATL FUEL GAS ODSH NATL FUEL GAS	COM	US	USD	AAA	1,869,525.59	1,869,525.59	0.04%
US64110L1061	NETFLIX ODSH NETFLIX	COM	US	USD	AAA	31,515,900.00	31,515,900.00	0.69%
US64110L1061	NETFLIX ODSH NETFLIX	COM	US	USD	AAA	74,055.40	74,055.40	0.00%
US6412881053	NEUROPACE ODSH NEUROPACE	COM	US	USD	AAA	105.20	105.20	0.00%
US6501111073	NEW YORK TIMES ODSH NEW YORK TIMES	COM	US	USD	AAA	11,019,160.54	11,019,160.54	0.24%
US65345M1080	NEXTDOOR HLDG ODSH NEXTDOOR HLDG	COM	US	USD	AAA	4.13	4.13	0.00%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	271,600,651.64	271,600,651.64	5.92%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	8,307,334.09	8,307,334.09	0.18%
US676167CQ04	OKB 4.000 05/28/28 MTN OEKB	BND	AT	USD	AA1	2,542,510.38	2,542,510.38	0.06%
US6806652052	OLIN ODSH OLIN	COM	US	USD	AAA	7,274,127.98	7,274,127.98	0.16%
US68622E1047	BARK ODSH BARK	COM	US	USD	AAA	6.71	6.71	0.00%
US6882392011	OSHKOSH ODSH OSHKOSH	COM	US	USD	AAA	33,550,585.59	33,550,585.59	0.73%
US69478X1054	PPBI ODSH PPBI	COM	US	USD	AAA	212,226.87	212,226.87	0.00%
US6951561090	PACKAGING CORP ODSH PACKAGING CORP	COM	US	USD	AAA	9,727.94	9,727.94	0.00%
US70614W1009	PELTON ODSH PELTON	COM	US	USD	AAA	18.90	18.90	0.00%
US7181721090	PHILIP MORRIS ODSH PHILIP MORRIS	COM	US	USD	AAA	52,403,277.51	52,403,277.51	1.14%
US72703X1063	PLANET LABS ODSH PLANET LABS	COM	US	USD	AAA	715,723.58	715,723.58	0.02%
US74158E1047	PRIMEENERGY RES ODSH PRIMEENERGY RES	COM	US	USD	AAA	587,766.87	587,766.87	0.01%
US7416231022	PRIMO BRANDS ODSH PRIMO BRANDS	COM	US	USD	AAA	198,936.64	198,936.64	0.00%
US74164F1030	PRIMORIS SERV ODSH PRIMORIS SERV	COM	US	USD	AAA	20,564.32	20,564.32	0.00%
US74164M1080	PRIMERICA ODSH PRIMERICA	COM	US	USD	AAA	47,320,348.99	47,320,348.99	1.03%
US7443201022	PRUDENTIAL FINL ODSH PRUDENTIAL FINL	COM	US	USD	AAA	97,512.59	97,512.59	0.00%
US7599161095	REPLIGEN CORP ODSH REPLIGEN CORP	COM	US	USD	AAA	9,838,664.29	9,838,664.29	0.21%
US76009N1000	UPBOUND GROUP ODSH UPBOUND GROUP	COM	US	USD	AAA	186,311.12	186,311.12	0.00%
US7607591002	REPUBLIC SERV ODSH REPUBLIC SERV	COM	US	USD	AAA	25,125,514.67	25,125,514.67	0.55%
US76243J1051	RHYTHM PHARMS ODSH RHYTHM PHARMS	COM	US	USD	AAA	689,488.80	689,488.80	0.02%
US77543R1023	ROKU ODSH ROKU	COM	US	USD	AAA	101.02	101.02	0.00%
US7782961038	ROSS STORES ODSH ROSS STORES	COM	US	USD	AAA	214,262.23	214,262.23	0.00%
US7841171033	SEI INVESTMENTS ODSH SEI INVESTMENTS	COM	US	USD	AAA	92,883,012.84	92,883,012.84	2.02%
US79466L3024	SALESFORCE ODSH SALESFORCE	COM	US	USD	AAA	258,750.81	258,750.81	0.01%
US803854KW79	SASKT 4.650 01/28/30 SASKATCHEWAN	BND	CA	USD	AAA	59,173.65	59,173.65	0.00%

Collateral data - as at 16/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US8085411069	MATIV HOLDINGS ODSH MATIV HOLDINGS	COM	US	USD	AAA	257,499.76	257,499.76	0.01%
US82536T1079	SOUNDTHINKING ODSH SOUNDTHINKING	COM	US	USD	AAA	21.72	21.72	0.00%
US8308791024	SKYWEST ODSH SKYWEST	COM	US	USD	AAA	163,376.02	163,376.02	0.00%
US8326964058	J M SMUCKER ODSH J M SMUCKER	COM	US	USD	AAA	23,164.24	23,164.24	0.00%
US85208M1027	SPROUTS FARMERS ODSH SPROUTS FARMERS	COM	US	USD	AAA	205,824.08	205,824.08	0.00%
US8603721015	STEWART INFO SER ODSH STEWART INFO SER	COM	US	USD	AAA	300,463.48	300,463.48	0.01%
US8606301021	STIFEL FINANCIAL ODSH STIFEL FINANCIAL	COM	US	USD	AAA	26,015,584.25	26,015,584.25	0.57%
US8666831057	SUN COUNTRY ODSH SUN COUNTRY	COM	US	USD	AAA	558,899.74	558,899.74	0.01%
US86722A1034	SUNCOKE ENGY ODSH SUNCOKE ENGY	COM	US	USD	AAA	77.55	77.55	0.00%
US86881A1007	SURGERY PARTNERS ODSH SURGERY PARTNERS	COM	US	USD	AAA	71,316.54	71,316.54	0.00%
US87161C5013	SYNOVUS FIN ODSH SYNOVUS FIN	COM	US	USD	AAA	26,793,772.22	26,793,772.22	0.58%
US8740541094	TAKE-TWO ODSH TAKE-TWO	COM	US	USD	AAA	11,510,579.08	11,510,579.08	0.25%
US87612E1064	TARGET ODSH TARGET	COM	US	USD	AAA	33,333,245.55	33,333,245.55	0.73%
US8793691069	TELEFLEX ODSH TELEFLEX	COM	US	USD	AAA	12,759,458.79	12,759,458.79	0.28%
US8807701029	TERADYNE ODSH TERADYNE	COM	US	USD	AAA	1,732,396.32	1,732,396.32	0.04%
US88160R1014	TESLA ODSH TESLA	COM	US	USD	AAA	10,315,343.73	10,315,343.73	0.22%
US88160R1014	TESLA ODSH TESLA	COM	US	USD	AAA	8,320,820.17	8,320,820.17	0.18%
US8825081040	TEXAS INSTRUMENT ODSH TEXAS INSTRUMENT	COM	US	USD	AAA	1,734,329.99	1,734,329.99	0.04%
US88339P1012	REALREAL ODSH REALREAL	COM	US	USD	AAA	13.47	13.47	0.00%
US8835561023	THERMO FISHER ODSH THERMO FISHER	COM	US	USD	AAA	7,263,068.81	7,263,068.81	0.16%
US8835561023	THERMO FISHER ODSH THERMO FISHER	COM	US	USD	AAA	546.81	546.81	0.00%
US89417E1091	TRAVELERS ODSH TRAVELERS	COM	US	USD	AAA	505,430.16	505,430.16	0.01%
US8968181011	TRIUMPH GROUP ODSH TRIUMPH GROUP	COM	US	USD	AAA	5,174,413.88	5,174,413.88	0.11%
US9113121068	UPS ODSH UPS	COM	US	USD	AAA	543.06	543.06	0.00%
US912810FB99	UST 6.125 11/15/27 US TREASURY	GOV	US	USD	AAA	286,865.47	286,865.47	0.01%
US912810QE10	UST 4.625 02/15/40 US TREASURY	GOV	US	USD	AAA	645,314.23	645,314.23	0.01%
US912810QX90	UST 2.750 08/15/42 US TREASURY	GOV	US	USD	AAA	611,790.04	611,790.04	0.01%
US912810RC45	UST 3.625 08/15/43 US TREASURY	GOV	US	USD	AAA	973,869.12	973,869.12	0.02%
US912810RD28	UST 3.750 11/15/43 US TREASURY	GOV	US	USD	AAA	5,793.57	5,793.57	0.00%
US912810RJ97	UST 3.000 11/15/44 US TREASURY	GOV	US	USD	AAA	5,791.90	5,791.90	0.00%
US912810RN00	UST 2.875 08/15/45 US TREASURY	GOV	US	USD	AAA	224.08	224.08	0.00%
US912810RP57	UST 3.000 11/15/45 US TREASURY	GOV	US	USD	AAA	218,504.78	218,504.78	0.00%
US912810RX81	UST 3.000 05/15/47 US TREASURY	GOV	US	USD	AAA	73.95	73.95	0.00%
US912810RZ30	UST 2.750 11/15/47 US TREASURY	GOV	US	USD	AAA	250,356.29	250,356.29	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	435,766.16	435,766.16	0.01%
US912810SJ88	UST 2.250 08/15/49 US TREASURY	GOV	US	USD	AAA	257,923.08	257,923.08	0.01%
US912810SL35	UST 2.000 02/15/50 US TREASURY	GOV	US	USD	AAA	1,987.44	1,987.44	0.00%
US912810SM18	UST 0.250 02/15/50 US TREASURY	GOV	US	USD	AAA	958,219.24	958,219.24	0.02%

Collateral data - as at 16/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US912810SP49	UST 1.375 08/15/50 US TREASURY	GOV	US	USD	AAA	114,943.58	114,943.58	0.00%
US912810SQ22	UST 1.125 08/15/40 US TREASURY	GOV	US	USD	AAA	5,805.41	5,805.41	0.00%
US912810SY55	UST 2.250 05/15/41 US TREASURY	GOV	US	USD	AAA	4,681,771.55	4,681,771.55	0.10%
US912810TF57	UST 2.375 02/15/42 US TREASURY	GOV	US	USD	AAA	423,254.07	423,254.07	0.01%
US912810TM09	UST 4.000 11/15/42 US TREASURY	GOV	US	USD	AAA	276,930.01	276,930.01	0.01%
US912810TQ13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	AAA	1,433,658.88	1,433,658.88	0.03%
US912810TU25	UST 4.375 08/15/43 US TREASURY	GOV	US	USD	AAA	955.95	955.95	0.00%
US912810UA42	UST 4.625 05/15/54 US TREASURY	GOV	US	USD	AAA	927,523.06	927,523.06	0.02%
US912810UC08	UST 4.250 08/15/54 US TREASURY	GOV	US	USD	AAA	9,224,261.53	9,224,261.53	0.20%
US9128282A70	UST 1.500 08/15/26 US TREASURY	GOV	US	USD	AAA	1,091,536.49	1,091,536.49	0.02%
US9128282R06	UST 2.250 08/15/27 US TREASURY	GOV	US	USD	AAA	735,544.86	735,544.86	0.02%
US9128283W81	UST 2.750 02/15/28 US TREASURY	GOV	US	USD	AAA	747,723.62	747,723.62	0.02%
US912828V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	AAA	700,089.64	700,089.64	0.02%
US912828V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	AAA	979.27	979.27	0.00%
US912828ZB95	UST 1.125 02/28/27 US TREASURY	GOV	US	USD	AAA	2,976.85	2,976.85	0.00%
US912828ZE35	UST 0.625 03/31/27 US TREASURY	GOV	US	USD	AAA	94.67	94.67	0.00%
US912828ZN34	UST 0.500 04/30/27 US TREASURY	GOV	US	USD	AAA	94.15	94.15	0.00%
US91282CAB72	UST 0.250 07/31/25 US TREASURY	GOV	US	USD	AAA	927,559.47	927,559.47	0.02%
US91282CAE12	UST 0.625 08/15/30 US TREASURY	GOV	US	USD	AAA	44,865.13	44,865.13	0.00%
US91282CAZ41	UST 0.375 11/30/25 US TREASURY	GOV	US	USD	AAA	5,049,987.52	5,049,987.52	0.11%
US91282CBB63	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	AAA	394,556.18	394,556.18	0.01%
US91282CBJ99	UST 0.750 01/31/28 US TREASURY	GOV	US	USD	AAA	681,825.38	681,825.38	0.01%
US91282CBL46	UST 1.125 02/15/31 US TREASURY	GOV	US	USD	AAA	996,876.33	996,876.33	0.02%
US91282CBS98	UST 1.250 03/31/28 US TREASURY	GOV	US	USD	AAA	1,050,491.60	1,050,491.60	0.02%
US91282CCH25	UST 1.250 06/30/28 US TREASURY	GOV	US	USD	AAA	623,994.51	623,994.51	0.01%
US91282CCY57	UST 1.250 09/30/28 US TREASURY	GOV	US	USD	AAA	923,185.33	923,185.33	0.02%
US91282CCZ23	UST 0.875 09/30/26 US TREASURY	GOV	US	USD	AAA	385,141.10	385,141.10	0.01%
US91282CCZ23	UST 0.875 09/30/26 US TREASURY	GOV	US	USD	AAA	2,611,621.51	2,611,621.51	0.06%
US91282CDJ71	UST 1.375 11/15/31 US TREASURY	GOV	US	USD	AAA	520,024.97	520,024.97	0.01%
US91282CDP32	UST 1.375 12/31/28 US TREASURY	GOV	US	USD	AAA	975,446.92	975,446.92	0.02%
US91282CEC10	UST 1.875 02/28/27 US TREASURY	GOV	US	USD	AAA	173,513.56	173,513.56	0.00%
US91282CEE75	UST 2.375 03/31/29 US TREASURY	GOV	US	USD	AAA	6,665.48	6,665.48	0.00%
US91282CEP23	UST 2.875 05/15/32 US TREASURY	GOV	US	USD	AAA	9,223,499.88	9,223,499.88	0.20%
US91282CFC01	UST 2.625 07/31/29 US TREASURY	GOV	US	USD	AAA	471,924.11	471,924.11	0.01%
US91282CGB19	UST 3.875 12/31/29 US TREASURY	GOV	US	USD	AAA	2,641.50	2,641.50	0.00%
US91282CGJ45	UST 3.500 01/31/30 US TREASURY	GOV	US	USD	AAA	57,675.99	57,675.99	0.00%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	AAA	291.22	291.22	0.00%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	AAA	817,447.80	817,447.80	0.02%
US91282CGP05	UST 4.000 02/29/28 US TREASURY	GOV	US	USD	AAA	258,194.47	258,194.47	0.01%

Collateral data - as at 16/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CGW55	UST 1.250 04/15/28 US TREASURY	GOV	US	USD	AAA	4,684,360.17	4,684,360.17	0.10%
US91282CHC82	UST 3.375 05/15/33 US TREASURY	GOV	US	USD	AAA	895,432.50	895,432.50	0.02%
US91282CHJ36	UST 3.750 06/30/30 US TREASURY	GOV	US	USD	AAA	202.18	202.18	0.00%
US91282CHR51	UST 4.000 07/31/30 US TREASURY	GOV	US	USD	AAA	3,161,317.76	3,161,317.76	0.07%
US91282CHZ77	UST 4.625 09/30/30 US TREASURY	GOV	US	USD	AAA	208.71	208.71	0.00%
US91282CJC64	UST 4.625 10/15/26 US TREASURY	GOV	US	USD	AAA	407.55	407.55	0.00%
US91282CJG78	UST 4.875 10/31/30 US TREASURY	GOV	US	USD	AAA	1,078,168.77	1,078,168.77	0.02%
US91282CJR34	UST 3.750 12/31/28 US TREASURY	GOV	US	USD	AAA	927,540.56	927,540.56	0.02%
US91282CJS17	UST 4.250 12/31/25 US TREASURY	GOV	US	USD	AAA	927,491.55	927,491.55	0.02%
US91282CKD29	UST 4.250 02/28/29 US TREASURY	GOV	US	USD	AAA	9,223,380.73	9,223,380.73	0.20%
US91282CKT70	UST 4.500 05/31/29 US TREASURY	GOV	US	USD	AAA	9,222,846.97	9,222,846.97	0.20%
US91282CKX82	UST 4.250 06/30/29 US TREASURY	GOV	US	USD	AAA	927,541.48	927,541.48	0.02%
US91282CKX82	UST 4.250 06/30/29 US TREASURY	GOV	US	USD	AAA	9,224,269.03	9,224,269.03	0.20%
US91282CLB53	UST 4.375 07/31/26 US TREASURY	GOV	US	USD	AAA	927,615.75	927,615.75	0.02%
US91282CLD10	UST 4.125 07/31/31 US TREASURY	GOV	US	USD	AAA	610.68	610.68	0.00%
US91282CLK52	UST 3.625 08/31/29 US TREASURY	GOV	US	USD	AAA	3,778,329.01	3,778,329.01	0.08%
US91282CLL36	UST 3.375 09/15/27 US TREASURY	GOV	US	USD	AAA	2,925,079.61	2,925,079.61	0.06%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	AAA	5,705,704.04	5,705,704.04	0.12%
US91282CMF58	UST 4.250 01/15/28 US TREASURY	GOV	US	USD	AAA	14,301,492.38	14,301,492.38	0.31%
US91282CMH15	UST 4.125 01/31/27 US TREASURY	GOV	US	USD	AAA	349,333.74	349,333.74	0.01%
US91282CMM00	UST 4.625 02/15/35 US TREASURY	GOV	US	USD	AAA	232,389.19	232,389.19	0.01%
US9129091081	U. S. STEEL ODSH U. S. STEEL	COM	US	USD	AAA	33,196,345.65	33,196,345.65	0.72%
US91324P1021	UNITEDHEALTH ODSH UNITEDHEALTH	COM	US	USD	AAA	23,201.21	23,201.21	0.00%
US9139031002	UNIVERSAL HEALTH ODSH UNIVERSAL HEALTH	COM	US	USD	AAA	22,923.38	22,923.38	0.00%
US92343E1029	VERISIGN ODSH VERISIGN	COM	US	USD	AAA	674,511.07	674,511.07	0.01%
US92532F1003	VERTEX PHARMS ODSH VERTEX PHARMS	COM	US	USD	AAA	23,227.94	23,227.94	0.00%
US9282541013	VIRTU FINCL ODSH VIRTU FINCL	COM	US	USD	AAA	39,729,423.73	39,729,423.73	0.87%
US9290891004	VOYA FINANCIAL ODSH VOYA FINANCIAL	COM	US	USD	AAA	935,285.09	935,285.09	0.02%
US9291601097	VULCAN MATLS ODSH VULCAN MATLS	COM	US	USD	AAA	22,947.75	22,947.75	0.00%
US9311421039	WALMART ODSH WALMART	COM	US	USD	AAA	23,043.35	23,043.35	0.00%
US9311421039	WALMART ODSH WALMART	COM	US	USD	AAA	8,321,248.64	8,321,248.64	0.18%
US94106L1098	WASTE MGMT ODSH WASTE MGMT	COM	US	USD	AAA	23,177.00	23,177.00	0.00%
US9553061055	WEST PHARM SVC ODSH WEST PHARM SVC	COM	US	USD	AAA	22,856.72	22,856.72	0.00%
US9553061055	WEST PHARM SVC ODSH WEST PHARM SVC	COM	US	USD	AAA	213,303.49	213,303.49	0.00%
US9682232064	JOHN WILEY ODSH JOHN WILEY	COM	US	USD	AAA	80,114.55	80,114.55	0.00%
US9694571004	WILLIAMS ODSH WILLIAMS	COM	US	USD	AAA	174,976.05	174,976.05	0.00%
XS2259629280	LNBAD 0.610 11/17/50 28 MTN LKB BW FORDERBNK	BND	DE	EUR	AAA	1,357,157.57	1,566,656.73	0.03%
XS2757519280	KITUS 4.250 01/31/29 MTN KUNTARAOITUS	BND	FI	USD	AA1	2,897,839.22	2,897,839.22	0.06%
XS3092597932	IDA 4.000 06/11/30 MTN INTERNATIONAL DE	BND	US	USD	AAA	31,887.07	31,887.07	0.00%

Collateral data - as at 16/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
	KENNEDY WILS ODSH ***WRONG ID	EXT	US	USD	AAA	8.91	8.91	0.00%
	Unknown Company Description	UNK		CAD		22,509,778.92	16,558,069.70	0.36%
	Unknown Company Description	UNK		GBP		531,904.60	722,140.28	0.02%
						Total:	4,591,200,144.76	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)	764,356,998.14
2	BNP PARIBAS ARBITRAGE LONDON/PA	655,903,632.24

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	BARCLAYS BANK PLC (PARENT)	768,411,946.80
2	BNP PARIBAS ARBITRAGE LONDON/PARIS (PARENT)	570,081,729.56
3	ROYAL BANK OF CANADA LONDON BRANCH (PARENT)	448,799,439.46
4	NOMURA INTERNATIONAL PLC (PARENT)	342,056,027.24
5	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK (PARENT)	268,193,892.12