



Securities Lending Report

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

Report as at 30/05/2025

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)	12,910,360,697
Reference currency of the fund	USD

* The sub-fund will receive 75% of the gross revenue generated and the remaining 25% will be split between the Securities Lending Agent and the Management Company

Securities lending data - as at 30/05/2025	
Currently on loan in USD (base currency)	3,715,443,148.30
Current percentage on loan (in % of the fund AuM)	28.78%
Collateral value (cash and securities) in USD (base currency)	4,529,679,485.93
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)	5,671,986.06
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0444%

Collateral data - as at 30/05/2025								
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	711,787.22	805,529.63	0.02%
AT0000A0DXC2	ATGV 4.850 03/15/26 AUSTRIA	GOV	AT	EUR	AA1	63,950.62	72,372.92	0.00%
AT0000A10683	ATGV 2.400 05/23/34 AUSTRIA	GOV	AT	EUR	AA1	898,364.39	1,016,679.02	0.02%
AT0000A1K9C8	ATGV 0.750 10/20/26 AUSTRIA	GOV	AT	EUR	AA1	985,273.88	1,115,034.49	0.02%
AT0000A2CQD2	ATGV 02/20/30 AUSTRIA	GOV	AT	EUR	AA1	3,249,222.25	3,677,144.95	0.08%
AT0000A2NW83	ATGV 02/20/31 AUSTRIA	GOV	AT	EUR	AA1	398,684.57	451,191.34	0.01%
AT0000A33SH3	ATGV 2.900 05/23/29 AUSTRIA	GOV	AT	EUR	AA1	3,056,345.39	3,458,866.20	0.08%
AT0000A33SK7	ATGV 3.150 10/20/53 AUSTRIA	GOV	AT	EUR	AA1	536,215.97	606,835.63	0.01%
AT0000A39UW5	ATGV 2.900 02/20/34 AUSTRIA	GOV	AT	EUR	AA1	363,481.45	411,351.97	0.01%
AT0000A3EPP2	ATGV 2.500 10/20/29 AUSTRIA	GOV	AT	EUR	AA1	516,179.76	584,160.65	0.01%

Collateral data - as at 30/05/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AU000000ASX7	ASX ODSH ASX	COM	AU	AUD	AAA	3,555,374.49	2,289,628.21	0.05%
AU000000CSL8	CSL ODSH CSL	COM	AU	AUD	AAA	6,187,346.49	3,984,593.77	0.09%
AU000000FMG4	FORTESCUE ODSH FORTESCUE	COM	AU	AUD	AAA	6,187,518.70	3,984,704.68	0.09%
AU000000QAN2	QANTAS ODSH QANTAS	COM	AU	AUD	AAA	537,205.50	345,955.36	0.01%
AU000000TCL6	TRANSURBAN UNIT TRANSURBAN	COM	AU	AUD	AAA	1,975,188.91	1,272,003.35	0.03%
AU000000TLS2	TELSTRA GROUP ODSH TELSTRA GROUP	COM	AU	AUD	AAA	2,551,133.80	1,642,906.51	0.04%
AU000XCLWAM0	AUGV 2.750 06/21/35 AUSTRALIA	GOV	AU	AUD	AAA	6,048,645.70	3,895,271.75	0.09%
AU000XCLWAP3	AUGV 3.250 06/21/39 AUSTRALIA	GOV	AU	AUD	AAA	4,035,105.64	2,598,570.62	0.06%
AU3CB0228823	EIB 2.900 10/17/25 MTN EIB	GOV	SU	AUD		37,193.84	23,952.49	0.00%
AU3TB0000192	AUGV 3.750 04/21/37 AUSTRALIA	GOV	AU	AUD	AAA	6,048,560.20	3,895,216.69	0.09%
BE0000304130	BEGV 5.000 03/28/35 BELGIUM	GOV	BE	EUR	AA3	10,856,321.15	12,286,099.08	0.27%
BE0000326356	BEGV 4.000 03/28/32 BELGIUM	GOV	BE	EUR	AA3	396,524.75	448,747.08	0.01%
BE0000326356	BEGV 4.000 03/28/32 BELGIUM	GOV	BE	EUR	AA3	1,048,667.17	1,186,776.67	0.03%
BE0000331406	BEGV 3.750 06/22/45 BELGIUM	GOV	BE	EUR	AA3	437,063.23	494,624.47	0.01%
BE0000335449	BEGV 1.000 06/22/31 BELGIUM	GOV	BE	EUR	AA3	2,866,943.61	3,244,520.19	0.07%
BE0000336454	BEGV 1.900 06/22/38 BELGIUM	GOV	BE	EUR	AA3	2,519,990.02	2,851,872.81	0.06%
BE0000340498	BEGV 2.150 06/22/66 BELGIUM	GOV	BE	EUR	AA3	0.65	0.74	0.00%
BE0000345547	BEGV 0.800 06/22/28 BELGIUM	GOV	BE	EUR	AA3	763,586.82	864,151.23	0.02%
BE0000350596	BEGV 0.400 06/22/40 BELGIUM	GOV	BE	EUR	AA3	6.45	7.30	0.00%
BE0000354630	BEGV 0.350 06/22/32 BELGIUM	GOV	BE	EUR	AA3	1.70	1.93	0.00%
BE0000357666	BEGV 3.000 06/22/33 BELGIUM	GOV	BE	EUR	AA3	3,987,645.55	4,512,818.63	0.10%
BE0000357666	BEGV 3.000 06/22/33 BELGIUM	GOV	BE	EUR	AA3	104,441.76	118,196.74	0.00%
BE0000359688	BEGV 3.450 06/22/43 BELGIUM	GOV	BE	EUR	AA3	6,330,030.18	7,163,695.41	0.16%
BE0000364738	BEGV 3.450 06/22/42 BELGIUM	GOV	BE	EUR	AA3	27.69	31.33	0.00%
BE0974293251	A B I ODSH A B I	COM	BE	EUR	AA3	404,910.95	458,237.74	0.01%
BMG0585R1060	ASSURED GUARANTY ODSH ASSURED GUARANTY	COM	US	USD	AAA	17,111,952.99	17,111,952.99	0.38%
BMG4593F1389	HISCOX ODSH HISCOX	CST	GB	GBP	AA3	110,978.21	149,552.33	0.00%
BMG5005R1079	JAMES RIVER ODSH JAMES RIVER	COM	US	USD	AAA	2,820,356.26	2,820,356.26	0.06%
CA00208D4084	ARC RESOURCES ODSH ARC RESOURCES	COM	CA	CAD	AAA	11,414,079.71	8,260,475.01	0.18%
CA0213611001	ALTAGA ODSH ALTAGA	COM	CA	CAD	AAA	11,414,081.87	8,260,476.57	0.18%
CA04045U1021	ARITZI ODSH ARITZI	COM	CA	CAD	AAA	11,414,068.55	8,260,466.94	0.18%
CA04682R1073	ATHABASCA OIL ODSH ATHABASCA OIL	COM	CA	CAD	AAA	4,457,320.19	3,225,803.83	0.07%
CA05466C1095	AYA GOLD ODSH AYA GOLD	COM	CA	CAD	AAA	2,641,799.99	1,911,895.08	0.04%
CA0565331026	BADGER INFRA ODSH BADGER INFRA	COM	CA	CAD	AAA	11,414,073.90	8,260,470.80	0.18%
CA0636711016	BMO ODSH BMO	COM	CA	CAD	AAA	7,945,747.52	5,750,410.94	0.13%
CA0641491075	BANK NOVA ODSH BANK NOVA	COM	CA	CAD	AAA	6,577,600.20	4,760,270.07	0.11%
CA1033101082	BOYD GROUP SERVS ODSH BOYD GROUP SERVS	COM	CA	CAD	AAA	11,413,884.28	8,260,333.58	0.18%
CA135087D358	CAGV 2.750 12/01/48 CANADA	GOV	CA	CAD	AAA	877.32	634.93	0.00%
CA135087N597	CAGV 2.000 06/01/32 CANADA	GOV	CA	CAD	AAA	16,768.43	12,135.47	0.00%

Collateral data - as at 30/05/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA135087N670	CAGV 2.250 12/01/29 CANADA	GOV	CA	CAD	AAA	974.67	705.38	0.00%
CA135087R556	CAGV 4.000 05/01/26 CANADA	GOV	CA	CAD	AAA	336,280.89	243,369.59	0.01%
CA135087R978	CAGV 4.000 08/01/26 CANADA	GOV	CA	CAD	AAA	1,029.30	744.92	0.00%
CA135087S398	CAGV 3.250 11/01/26 CANADA	GOV	CA	CAD	AAA	5,382,302.50	3,895,222.08	0.09%
CA135087S547	CAGV 3.000 02/01/27 CANADA	GOV	CA	CAD	AAA	72,150.29	52,215.83	0.00%
CA135087S620	CAGV 3.250 06/01/35 CANADA	GOV	CA	CAD	AAA	1,998.24	1,446.15	0.00%
CA135087WL43	CAGV 5.750 06/01/29 CANADA	GOV	CA	CAD	AAA	487,506.20	352,812.74	0.01%
CA135087XG49	CAGV 5.750 06/01/33 CANADA	GOV	CA	CAD	AAA	1,751,044.91	1,267,247.39	0.03%
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	6,295,961.04	4,556,445.21	0.10%
CA14042M1023	CAPITAL PWR ODSH CAPITAL PWR	COM	CA	CAD	AAA	11,414,042.00	8,260,447.72	0.18%
CA14179V5036	CARGOJET ODSH CARGOJET	COM	CA	CAD	AAA	11,414,055.59	8,260,457.56	0.18%
CA2499061083	DESCARTES ODSH DESCARTES	COM	CA	CAD	AAA	367,316.55	265,830.38	0.01%
CA29250N1050	ENBRIDGE INC ODSH ENBRIDGE INC	COM	CA	CAD	AAA	6,294,030.89	4,555,048.35	0.10%
CA29269R1055	ENERFLEX ODSH ENERFLEX	COM	CA	CAD	AAA	11,414,076.30	8,260,472.54	0.18%
CA3495531079	FORTIS ODSH FORTIS	COM	CA	CAD	AAA	2,872.38	2,078.77	0.00%
CA39138C1068	GREAT WEST LIFE ODSH GREAT WEST LIFE	COM	CA	CAD	AAA	11,414,056.60	8,260,458.29	0.18%
CA4530384086	IMPERIAL OIL ODSH IMPERIAL OIL	COM	CA	CAD	AAA	99.08	71.70	0.00%
CA4932711001	KEYERA ODSH KEYERA	COM	CA	CAD	AAA	11,414,078.29	8,260,473.99	0.18%
CA4969024047	KINROSS GOLD ODSH KINROSS GOLD	COM	CA	CAD	AAA	8,205,286.83	5,938,241.94	0.13%
CA6330671034	NATL BK CANADA ODSH NATL BK CANADA	COM	CA	CAD	AAA	6,295,904.66	4,556,404.41	0.10%
CA68272K1030	ONEX CORP ODSH ONEX CORP	COM	CA	CAD	AAA	8,152,587.13	5,900,102.68	0.13%
CA70137W1086	PARKLAND ODSH PARKLAND	COM	CA	CAD	AAA	11,414,045.63	8,260,450.35	0.18%
CA7481932084	QUEBECOR ODSH QUEBECOR	COM	CA	CAD	AAA	11,413,952.99	8,260,383.31	0.18%
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	6,295,825.82	4,556,347.35	0.10%
CA87241L1094	TFI INTL ODSH TFI INTL	COM	CA	CAD	AAA	11,414,014.91	8,260,428.11	0.18%
CA87262K1057	TMX GRP ODSH TMX GRP	COM	CA	CAD	AAA	11,414,074.83	8,260,471.48	0.18%
CA87807B1076	TC ENERGY ODSH TC ENERGY	COM	CA	CAD	AAA	281,598.40	203,795.36	0.00%
CA89055A2039	TOPAZ ENERGY ODSH TOPAZ ENERGY	COM	CA	CAD	AAA	11,414,077.47	8,260,473.39	0.18%
CA8910546032	TOREX GOLD ODSH TOREX GOLD	COM	CA	CAD	AAA	11,414,078.68	8,260,474.27	0.18%
CA8911605092	TD ODSH TD	COM	CA	CAD	AAA	281,627.63	203,816.52	0.00%
CA8911605092	TD ODSH TD	COM	CA	CAD	AAA	98,807.15	71,507.65	0.00%
CH0012005267	NOVARTIS ODSH NOVARTIS	COM	CH	CHF		21,259,586.27	25,765,853.76	0.57%
CH1300646267	BUNGE GLOBAL ODSH BUNGE GLOBAL	COM	US	USD	AAA	74,515.35	74,515.35	0.00%
DE0001102424	DEGV 0.500 08/15/27 GERMANY	GOV	DE	EUR	AAA	74,811.11	84,663.74	0.00%
DE0001102598	DEGV 1.000 05/15/38 GERMANY	GOV	DE	EUR	AAA	397,838.29	450,233.61	0.01%
DE0001108504	DEGV PO STR 07/04/39 GERMANY	GOV	DE	EUR	AAA	64.41	72.89	0.00%
DE0001135275	DEGV 4.000 01/04/37 GERMANY	GOV	DE	EUR	AAA	37.75	42.72	0.00%
DE0001135432	DEGV 3.250 07/04/42 GERMANY	GOV	DE	EUR	AAA	1,281,088.12	1,449,807.48	0.03%
DE0001135481	DEGV 2.500 07/04/44 GERMANY	GOV	DE	EUR	AAA	10,421.78	11,794.33	0.00%

Collateral data - as at 30/05/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
DE0001141869	DEGV 1.300 10/15/27 GERMANY	GOV	DE	EUR	AAA	1,580.32	1,788.44	0.00%
DE0001143360	DEGV IO STR 07/04/33 GERMANY	GOV	DE	EUR	AAA	7.26	8.22	0.00%
DE0001143394	DEGV IO STR 07/04/36 GERMANY	GOV	DE	EUR	AAA	0.73	0.82	0.00%
DE0001143451	DEGV IO STR 07/04/42 GERMANY	GOV	DE	EUR	AAA	0.58	0.66	0.00%
DE0005557508	DEUTSCHE TELEKOM ODSH DEUTSCHE TELEKOM	COM	DE	EUR	AAA	10,189,901.70	11,531,912.16	0.25%
DE0006047004	HEIDELBERG MATER ODSH HEIDELBERG MATER	COM	DE	EUR	AAA	543,144.59	614,676.76	0.01%
DE0007236101	SIEMENS ODSH SIEMENS	COM	DE	EUR	AAA	10,467,645.34	11,846,234.65	0.26%
DE0007236101	SIEMENS ODSH SIEMENS	COM	DE	EUR	AAA	37,991,184.31	42,994,624.80	0.95%
DE0008404005	ALLIANZ ODSH ALLIANZ	COM	DE	EUR	AAA	37,990,899.53	42,994,302.51	0.95%
DE0008430026	MUNICH RE GROUP ODSH MUNICH RE GROUP	COM	DE	EUR	AAA	3,142,771.40	3,556,674.52	0.08%
DE000BU22015	DEGV 2.800 06/12/25 GERMANY	GOV	DE	EUR	AAA	1,033,183.93	1,169,254.30	0.03%
DE000BU22064	DEGV 2.700 09/17/26 GERMANY	GOV	DE	EUR	AAA	9,701,496.88	10,979,184.40	0.24%
DE000BU22072	DEGV 2.000 12/10/26 GERMANY	GOV	DE	EUR	AAA	6,045,537.89	6,841,735.47	0.15%
DE000BU22080	DEGV 2.200 03/11/27 GERMANY	GOV	DE	EUR	AAA	7,299.62	8,260.98	0.00%
DE000BU22098	DEGV 1.700 06/10/27 GERMANY	GOV	DE	EUR	AAA	9,243,676.66	10,461,069.25	0.23%
DE000BU25000	DEGV 2.200 04/13/28 GERMANY	GOV	DE	EUR	AAA	4,609,044.34	5,216,055.66	0.12%
DE000BU25042	DEGV 2.400 04/18/30 GERMANY	GOV	DE	EUR	AAA	5,581,096.80	6,316,127.47	0.14%
DE000BU2D012	DEGV 2.900 08/15/56 GERMANY	GOV	DE	EUR	AAA	6,139,345.52	6,947,897.57	0.15%
DE000BU2Z031	DEGV 2.600 08/15/34 GERMANY	GOV	DE	EUR	AAA	3,009.31	3,405.64	0.00%
DE000BU35025	DEGV 2.100 04/12/29 GERMANY	GOV	DE	EUR	AAA	6,390,338.75	7,231,946.61	0.16%
DE000BU3Z005	DEGV 2.300 02/15/33 GERMANY	GOV	DE	EUR	AAA	814,036.60	921,245.25	0.02%
DE000BU4K047	DEGV PO STR 08/15/54 GERMANY	GOV	DE	EUR	AAA	290,469.75	328,724.63	0.01%
DE000ENER6Y0	SIEMENS ENERG ODSH SIEMENS ENERG	COM	DE	EUR	AAA	10,467,740.06	11,846,341.85	0.26%
DE000NRW0M92	NORDR 1.450 01/19/22 NRW	BND	DE	EUR	AAA	2,958.57	3,348.22	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	3,486,195.63	3,945,327.73	0.09%
DE000NWB2P42	NRW BANK 0.75% GTD SNR 26/05/36 NRW BANK 0.75% GTD SNR 26/05/36	MIS	DE	EUR	AAA	3,490,646.66	3,950,364.97	0.09%
DE000NWB2Q17	NRW BANK 0.71% GTD 22/10/2036 NRW BANK 0.71% GTD 22/10/2036	MIS	DE	EUR	AAA	3,448,874.24	3,903,091.12	0.09%
DE000SHL1006	SIEMENS HEALTH ODSH SIEMENS HEALTH	COM	DE	EUR	AAA	8,204,858.48	9,285,438.67	0.20%
DE000SYM9999	SYMRISE ODSH SYMRISE	COM	DE	EUR	AAA	56,585.19	64,037.46	0.00%
DK0009924102	DKGV 11/15/31 DENMARK	GOV	DK	DKK	AAA	4.34	0.66	0.00%
FI4000369467	FIGV 0.500 09/15/29 FINLAND	GOV	FI	EUR	AA1	3,441,905.73	3,895,204.85	0.09%
FI4000546528	FIGV 2.750 04/15/38 FINLAND	GOV	FI	EUR	AA1	7,634.59	8,640.07	0.00%
FI4000557525	FIGV 2.875 04/15/29 FINLAND	GOV	FI	EUR	AA1	3,442,186.85	3,895,523.00	0.09%
FI4000571104	FIGV 3.000 09/15/34 FINLAND	GOV	FI	EUR	AA1	1,028.44	1,163.88	0.00%
FI4000577952	FIGV 2.500 04/15/30 FINLAND	GOV	FI	EUR	AA1	3,442,189.85	3,895,526.39	0.09%
FR0000120271	TOTALENERGIES ODSH TOTALENERGIES	COM	FR	EUR	AA2	51.52	58.31	0.00%
FR0000121329	THALES ODSH THALES	COM	FR	EUR	AA2	5,475,694.35	6,196,843.51	0.14%
FR0000121485	KERING ODSH KERING	COM	FR	EUR	AA2	543,082.29	614,606.25	0.01%
FR0000121972	SCHNEIDER ODSH SCHNEIDER	COM	FR	EUR	AA2	543,070.62	614,593.04	0.01%

Collateral data - as at 30/05/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
FR0000125486	VINCI ODSH VINCI	COM	FR	EUR	AA2	8,433,304.66	9,543,971.22	0.21%
FR0000125486	VINCI ODSH VINCI	COM	FR	EUR	AA2	128.20	145.08	0.00%
FR0000130809	SOCIETE GENERALE ODSH SOCIETE GENERALE	COM	FR	EUR	AA2	37,976,946.53	42,978,511.90	0.95%
FR0000187635	FRGV 5.750 10/25/32 FRANCE	GOV	FR	EUR	AA2	59,605.39	67,455.43	0.00%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	AA2	22,513,369.34	25,478,380.99	0.56%
FR0010916924	FRGV 3.500 04/25/26 FRANCE	GOV	FR	EUR	AA2	47,284.94	53,512.36	0.00%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	AA2	591,714.80	669,643.66	0.01%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	AA2	1,508,250.99	1,706,887.71	0.04%
FR0011461037	FRGV 3.250 05/25/45 FRANCE	GOV	FR	EUR	AA2	19,536.34	22,109.28	0.00%
FR0013234333	FRGV 1.750 06/25/39 FRANCE	GOV	FR	EUR	AA2	3,559.10	4,027.83	0.00%
FR0013286192	FRGV 0.750 05/25/28 FRANCE	GOV	FR	EUR	AA2	706,026.87	799,010.64	0.02%
FR0014003513	FRGV 02/25/27 FRANCE	GOV	FR	EUR	AA2	45,011.12	50,939.09	0.00%
FR0014003513	FRGV 02/25/27 FRANCE	GOV	FR	EUR	AA2	1,476,355.35	1,670,791.41	0.04%
FR0014004J31	FRGV 0.750 05/25/53 FRANCE	GOV	FR	EUR	AA2	4,423.55	5,006.14	0.00%
FR0014007L00	FRGV 05/25/32 FRANCE	GOV	FR	EUR	AA2	78.67	89.03	0.00%
FR0014008181	FRGV 0.100 07/25/53 FRANCE	GOV	FR	EUR	AA2	0.77	0.88	0.00%
FR001400AIN5	FRGV 0.750 02/25/28 FRANCE	GOV	FR	EUR	AA2	16,180.48	18,311.45	0.00%
FR001400CMX2	FRGV 2.500 05/25/43 FRANCE	GOV	FR	EUR	AA2	37,572.21	42,520.47	0.00%
FR001400HI98	FRGV 2.750 02/25/29 FRANCE	GOV	FR	EUR	AA2	303,871.36	343,891.23	0.01%
FR001400HI98	FRGV 2.750 02/25/29 FRANCE	GOV	FR	EUR	AA2	1.01	1.15	0.00%
FR001400JI88	FRGV 0.600 07/25/34 FRANCE	GOV	FR	EUR	AA2	1,019.09	1,153.30	0.00%
FR001400WYO4	FRGV 3.600 05/25/42 FRANCE	GOV	FR	EUR	AA2	988.31	1,118.47	0.00%
FR001400XLW2	FRGV 2.400 09/24/28 FRANCE	GOV	FR	EUR	AA2	4.08	4.62	0.00%
GB0007188757	ORD GBP0.10(REGD) RIO TINTO	CST	GB	GBP	AA3	1,605.96	2,164.16	0.00%
GB0022569080	AMDOCS ODSH AMDOCS	COM	US	USD	AAA	11,604,404.30	11,604,404.30	0.26%
GB0032452392	UKT 4 1/4 03/07/36 UK TREASURY	GIL	GB	GBP	AA3	78,568.41	105,877.44	0.00%
GB00B0CNHZ09	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	AA3	5,981,798.68	8,060,969.01	0.18%
GB00B0CNHZ09	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	AA3	335,823.48	452,549.95	0.01%
GB00B128DH60	UKTI 1 1/4 11/22/27 UK TREASURY	GIL	GB	GBP	AA3	3,047,938.56	4,107,349.58	0.09%
GB00B1L6W962	UKTI 1 1/8 11/22/37 UK TREASURY	GIL	GB	GBP	AA3	2,605,337.02	3,510,907.36	0.08%
GB00B24FFM16	UKTI 0 3/4 11/22/47 UK TREASURY	GIL	GB	GBP	AA3	32,347.74	43,591.26	0.00%
GB00B3MYD345	UKTI 0 5/8 11/22/42 UK TREASURY	GIL	GB	GBP	AA3	3,009,834.08	4,056,000.64	0.09%
GB00B421JZ66	UKTI 0 1/2 03/22/50 UK TREASURY	GIL	GB	GBP	AA3	2,604,055.97	3,509,181.04	0.08%
GB00B4PTCY75	UKTI 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	AA3	5,573,609.36	7,510,900.11	0.17%
GB00B63H8491	ROLLS ROYCE ODSH ROLLS ROYCE	CST	GB	GBP	AA3	3,793,972.33	5,112,691.86	0.11%
GB00B6460505	UKT 4 1/4 12/07/40 UK TREASURY	GIL	GB	GBP	AA3	458,303.99	617,602.57	0.01%
GB00B7RN0G65	UKTI 0 1/8 03/22/44 UK TREASURY	GIL	GB	GBP	AA3	1,927,302.13	2,597,199.20	0.06%
GB00B84Z9V04	UKT 3 1/4 01/22/44 UK TREASURY	GIL	GB	GBP	AA3	458,303.99	617,602.57	0.01%
GB00BBJNQY21	UKT 3 1/2 07/22/68 UK TREASURY	GIL	GB	GBP	AA3	86,579.11	116,672.52	0.00%

Collateral data - as at 30/05/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00BD0XH204	UKT 1T 07/22/57 UK TREASURY	GIL	GB	GBP	AA3	1,346,624.71	1,814,688.30	0.04%
GB00BD0XH204	UKT 1T 07/22/57 UK TREASURY	GIL	GB	GBP	AA3	113,748.07	153,284.94	0.00%
GB00BDX8CX86	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	AA3	5,390,834.07	7,264,595.27	0.16%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	AA3	11,952,359.36	16,106,793.89	0.36%
GB00BGDYHF49	GBGV 0.125 08/10/41 UNITED KINGDOM	GIL	GB	GBP	AA3	1,346,624.26	1,814,687.69	0.04%
GB00BK5CVX03	UKT 0 5/8 06/07/25 UK TREASURY	GIL	GB	GBP	AA3	1,232.91	1,661.45	0.00%
GB00BL6C7720	UKT 4 1/8 01/29/27 UK Treasury	GIL	GB	GBP	AA3	3,438,791.05	4,634,055.67	0.10%
GB00BLH38265	UKTI 0 1/8 03/22/39 UK Treasury	GIL	GB	GBP	AA3	1,346,624.59	1,814,688.14	0.04%
GB00BLPK7334	UKT 1 1/8 01/31/39 UK Treasury	GIL	GB	GBP	AA3	1.25	1.68	0.00%
GB00BM8Z2S21	UKT 0 7/8 07/31/33 UK Treasury	GIL	GB	GBP	AA3	1,873,271.26	2,524,388.13	0.06%
GB00BM8Z2T38	UKT 1 01/31/32 UK Treasury	GIL	GB	GBP	AA3	59,863.14	80,670.54	0.00%
GB00BM8Z2V59	UKT 1 1/2 07/31/53 UK Treasury	GIL	GB	GBP	AA3	2,462,703.56	3,318,696.96	0.07%
GB00BMBL1D50	UKT 1/2 10/22/61 UK TREASURY	GIL	GB	GBP	AA3	2,655,660.20	3,578,722.01	0.08%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	AA3	5,589,185.57	7,531,890.34	0.17%
GB00BMF9LH90	UKTI 0.5/8 03/22/45 UK Treasury	GIL	GB	GBP	AA3	830,403.74	1,119,037.80	0.02%
GB00BMGR2916	UKT 0 5/8 07/31/35 UNITED KINGDOM	GIL	GB	GBP	AA3	6,378,749.89	8,595,893.64	0.19%
GB00BP0RGD03	BERKELEY GROUP ODSH BERKELEY GROUP	CST	GB	GBP	AA3	42.20	56.87	0.00%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	AA3	5,532,123.30	7,454,994.21	0.16%
GB00BPSNBB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	AA3	6,378,748.89	8,595,892.29	0.19%
GB00BPSNBB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	AA3	335,706.88	452,392.82	0.01%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	AA3	2,041,724.40	2,751,392.68	0.06%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	AA3	3,793,174.61	5,111,616.86	0.11%
GB00BT7J0241	UKT 5 3/8 01/31/56 UK Treasury	GIL	GB	GBP	AA3	3,706,745.13	4,995,145.98	0.11%
GB00BYMWG366	UKTI 0 1/8 03/22/46 UK TREASURY	GIL	GB	GBP	AA3	7,725,374.13	10,410,581.30	0.23%
GB00BZ13DV40	UKTI 0125 08/10/48 UK TREASURY	GIL	GB	GBP	AA3	86,250.58	116,229.80	0.00%
GB00BZ1NTB69	UKTI 0 1/8 08/10/28 UK TREASURY	GIL	GB	GBP	AA3	6,378,748.94	8,595,892.36	0.19%
HK0688002218	CHINA OVERSEAS ODSH CHINA OVERSEAS	COM	HK	HKD		16,302,712.75	2,078,266.88	0.05%
IE0001827041	CRH ODSH CRH	COM	US	USD	AAA	44,887,647.79	44,887,647.79	0.99%
IE000S9YS762	LINDE ODSH LINDE	COM	US	USD	AAA	53,984,928.34	53,984,928.34	1.19%
IE00BFY8C754	STERIS ODSH STERIS	COM	US	USD	AAA	86,680.65	86,680.65	0.00%
IE00BK9ZQ967	TRANE TECH ODSH TRANE TECH	COM	US	USD	AAA	13,580,908.15	13,580,908.15	0.30%
IE00BLP1HW54	AON ODSH AON	COM	US	USD	AAA	4,318,024.68	4,318,024.68	0.10%
IE00BLS09M33	PENTAIR ODSH PENTAIR	COM	US	USD	AAA	214,439.29	214,439.29	0.00%
IT0000062072	GENERALI ODSH GENERALI	COM	IT	EUR		31,507,469.71	35,657,004.73	0.79%
IT0000072618	INTESA SANPAOLO ODSH INTESA SANPAOLO	COM	IT	EUR		31,507,499.01	35,657,037.88	0.79%
IT0003153415	SNAM IT ODSH SNAM IT	COM	IT	EUR		1,397,962.96	1,582,074.74	0.03%
IT0003242622	TERNA ODSH TERNA	COM	IT	EUR		503,808.73	570,160.36	0.01%
IT0003261697	AZIMUT ODSH AZIMUT	COM	IT	EUR		7,811,028.21	8,839,740.94	0.20%
IT0003497168	TELECOM IT ODSH TELECOM IT	COM	IT	EUR		20,963,676.08	23,724,593.05	0.52%

Collateral data - as at 30/05/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
IT0003828271	RECORDATI ODSH RECORDATI	COM	IT	EUR		4,745,791.32	5,370,812.23	0.12%
IT0003856405	LEONARDO ODSH LEONARDO	COM	IT	EUR		19,801.35	22,409.18	0.00%
IT0004965148	MONCLER ODSH MONCLER	COM	IT	EUR		497,671.21	563,214.52	0.01%
IT0005218380	BANCO BPM ODSH BANCO BPM	COM	IT	EUR		79,521.65	89,994.65	0.00%
IT0005366767	NEXI ODSH NEXI	COM	IT	EUR		162,104.60	183,453.78	0.00%
JE00BYPZJM29	JANUS HENDERSON ODSH JANUS HENDERSON	COM	US	USD	AAA	38,365,956.36	38,365,956.36	0.85%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	2,478,225,228.36	17,151,269.31	0.38%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	8,200,339,763.59	56,752,806.06	1.25%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	2,483,215,048.08	17,185,802.79	0.38%
JP1024631Q86	JPGV 0.400 08/01/26 JAPAN	GOV	JP	JPY	A1	363,388,114.17	2,514,931.79	0.06%
JP1024641Q92	JPGV 0.400 09/01/26 JAPAN	GOV	JP	JPY	A1	1,445,159,536.23	10,001,641.55	0.22%
JP1024651QA4	JPGV 0.400 10/01/26 JAPAN	GOV	JP	JPY	A1	2,483,171,028.81	17,185,498.15	0.38%
JP1024691R25	JPGV 0.700 02/01/27 JAPAN	GOV	JP	JPY	A1	5,879,176,922.37	40,688,532.09	0.90%
JP1024711R47	JPGV 0.900 04/01/27 JAPAN	GOV	JP	JPY	A1	171,181,094.51	1,184,707.92	0.03%
JP1024711R47	JPGV 0.900 04/01/27 JAPAN	GOV	JP	JPY	A1	5,879,204,939.95	40,688,726.00	0.90%
JP1051671Q49	JPGV 0.400 03/20/29 JAPAN	GOV	JP	JPY	A1	5,879,188,426.15	40,688,611.71	0.90%
JP1051751R17	JPGV 0.900 12/20/29 JAPAN	GOV	JP	JPY	A1	943,010,977.46	6,526,378.25	0.14%
JP1051781R45	JPGV 1.000 03/20/30 JAPAN	GOV	JP	JPY	A1	458,390,759.48	3,172,424.88	0.07%
JP1103451GC0	JPGV 0.100 12/20/26 JAPAN	GOV	JP	JPY	A1	5,736,361,645.62	39,700,137.96	0.88%
JP1103521JA8	JPGV 0.100 09/20/28 JAPAN	GOV	JP	JPY	A1	921,548,794.73	6,377,843.06	0.14%
JP1103711P74	JPGV 0.400 06/20/33 JAPAN	GOV	JP	JPY	A1	52,203,203.31	361,287.26	0.01%
JP1103721PA1	JPGV 0.800 09/20/33 JAPAN	GOV	JP	JPY	A1	362,743,071.23	2,510,467.59	0.06%
JP1103781R44	JPGV 1.400 03/20/35 JAPAN	GOV	JP	JPY	A1	750,112,603.77	5,191,369.67	0.11%
JP1120241K56	JPGV 0.100 03/10/29 JAPAN	GOV	JP	JPY	A1	263,028,402.55	1,820,363.59	0.04%
JP1120251L52	JPGV 0.200 03/10/30 JAPAN	GOV	JP	JPY	A1	103,270,973.32	714,716.43	0.02%
JP1120261M59	JPGV 0.005 03/10/31 JAPAN	GOV	JP	JPY	A1	1,013,681,868.82	7,015,476.45	0.15%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	795,609,081.74	5,506,241.11	0.12%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	184,102,846.34	1,274,136.61	0.03%
JP1200811592	JPGV 2.000 09/20/25 JAPAN	GOV	JP	JPY	A1	347,813,626.03	2,407,144.07	0.05%
JP1201221AA5	JPGV 1.800 09/20/30 JAPAN	GOV	JP	JPY	A1	260,005,876.67	1,799,445.33	0.04%
JP1201511EC7	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	1,092,223,863.24	7,559,048.88	0.17%
JP1201521F37	JPGV 1.200 03/20/35 JAPAN	GOV	JP	JPY	A1	363,372,203.99	2,514,821.68	0.06%
JP1201591GC4	JPGV 0.600 12/20/36 JAPAN	GOV	JP	JPY	A1	2,880,718,216.48	19,936,837.61	0.44%
JP1201591GC4	JPGV 0.600 12/20/36 JAPAN	GOV	JP	JPY	A1	31,227,189.51	216,116.73	0.00%
JP1201671K12	JPGV 0.500 12/20/38 JAPAN	GOV	JP	JPY	A1	2,854,677,197.55	19,756,613.26	0.44%
JP1201701KA5	JPGV 0.300 09/20/39 JAPAN	GOV	JP	JPY	A1	751,670,288.78	5,202,150.08	0.11%
JP1201751M13	JPGV 0.500 12/20/40 JAPAN	GOV	JP	JPY	A1	188,766,266.84	1,306,411.15	0.03%
JP1201771M76	JPGV 0.400 06/20/41 JAPAN	GOV	JP	JPY	A1	751,667,905.46	5,202,133.58	0.11%
JP1201781MA3	JPGV 0.500 09/20/41 JAPAN	GOV	JP	JPY	A1	64,288,010.59	444,923.64	0.01%

Collateral data - as at 30/05/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1201811N77	JPGV 0.900 06/20/42 JAPAN	GOV	JP	JPY	A1	1,750,324.59	12,113.62	0.00%
JP1201841P46	JPGV 1.100 03/20/43 JAPAN	GOV	JP	JPY	A1	528,217,671.22	3,655,682.07	0.08%
JP1201851P76	JPGV 1.100 06/20/43 JAPAN	GOV	JP	JPY	A1	36,536,850.46	252,863.77	0.01%
JP1201861PA6	JPGV 1.500 09/20/43 JAPAN	GOV	JP	JPY	A1	751,686,041.24	5,202,259.09	0.11%
JP1201911R15	JPGV 2.000 12/20/44 JAPAN	GOV	JP	JPY	A1	1,985,947,013.42	13,744,316.57	0.30%
JP1300111372	JPGV 1.700 06/20/33 JAPAN	GOV	JP	JPY	A1	263,030,176.41	1,820,375.86	0.04%
JP1300301940	JPGV 2.300 03/20/39 JAPAN	GOV	JP	JPY	A1	175,019,163.80	1,211,270.38	0.03%
JP1300351B93	JPGV 2.000 09/20/41 JAPAN	GOV	JP	JPY	A1	9,682,992.72	67,013.93	0.00%
JP1300371C98	JPGV 1.900 09/20/42 JAPAN	GOV	JP	JPY	A1	113,896,627.35	788,254.31	0.02%
JP1300541H31	JPGV 0.800 03/20/47 JAPAN	GOV	JP	JPY	A1	5,879,178,900.68	40,688,545.79	0.90%
JP1300601JA9	JPGV 0.900 09/20/48 JAPAN	GOV	JP	JPY	A1	2,046,764,664.73	14,165,222.59	0.31%
JP1300641KA3	JPGV 0.400 09/20/49 JAPAN	GOV	JP	JPY	A1	2,854,672,471.81	19,756,580.56	0.44%
JP1300651L15	JPGV 0.400 12/20/49 JAPAN	GOV	JP	JPY	A1	2,480,980,380.99	17,170,337.14	0.38%
JP1300691M16	JPGV 0.700 12/20/50 JAPAN	GOV	JP	JPY	A1	285,906,949.85	1,978,701.14	0.04%
JP1300771P16	JPGV 1.600 12/20/52 JAPAN	GOV	JP	JPY	A1	49,661,098.36	343,693.89	0.01%
JP1300811Q17	JPGV 1.600 12/20/53 JAPAN	GOV	JP	JPY	A1	507,344,568.32	3,511,223.77	0.08%
JP1300831Q70	JPGV 2.200 06/20/54 JAPAN	GOV	JP	JPY	A1	953,745,239.76	6,600,667.80	0.15%
JP1300831Q70	JPGV 2.200 06/20/54 JAPAN	GOV	JP	JPY	A1	507,349,817.85	3,511,260.10	0.08%
JP1300841QA6	JPGV 2.100 09/20/54 JAPAN	GOV	JP	JPY	A1	1,282,690,307.71	8,877,226.60	0.20%
JP1300851R17	JPGV 2.300 12/20/54 JAPAN	GOV	JP	JPY	A1	4,341,968.99	30,049.84	0.00%
JP1400031A58	JPGV 2.200 03/20/50 JAPAN	GOV	JP	JPY	A1	661,670,662.95	4,579,281.82	0.10%
JP1400161P53	JPGV 1.300 03/20/63 JAPAN	GOV	JP	JPY	A1	1,464,638,596.71	10,136,451.98	0.22%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	236,560,355.56	1,637,183.87	0.04%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	507,369,277.69	3,511,394.78	0.08%
JP1400181R57	JPGV 3.100 03/20/65 JAPAN	GOV	JP	JPY	A1	507,370,311.63	3,511,401.93	0.08%
JP1742381Q69	JPGV 06/20/25 JAPAN	GOV	JP	JPY	A1	262,997,388.31	1,820,148.95	0.04%
JP1742571Q93	JPGV 09/22/25 JAPAN	GOV	JP	JPY	A1	877,912,674.94	6,075,846.76	0.13%
JP1742571Q93	JPGV 09/22/25 JAPAN	GOV	JP	JPY	A1	2,483,374,512.09	17,186,906.41	0.38%
JP1742701QB6	JPGV 11/20/25 JAPAN	GOV	JP	JPY	A1	262,995,659.23	1,820,136.98	0.04%
JP1742931R30	JPGV 06/16/25 JAPAN	GOV	JP	JPY	A1	49,991.19	345.98	0.00%
JP1742981R47	JPGV 10/10/25 JAPAN	GOV	JP	JPY	A1	263,028,605.05	1,820,364.99	0.04%
JP1743001R41	JPGV 04/20/26 JAPAN	GOV	JP	JPY	A1	7,266,623.20	50,290.75	0.00%
JP1743071R53	JPGV 05/20/26 JAPAN	GOV	JP	JPY	A1	22,031,053.07	152,472.23	0.00%
JP3143600009	ITOCHU ODSH ITOCHU	COM	JP	JPY	A1	541,025,999.47	3,744,325.78	0.08%
JP3198900007	ORIENTAL LAND ODSH ORIENTAL LAND	COM	JP	JPY	A1	1,144,791,898.68	7,922,861.06	0.17%
JP3201200007	OLYMPUS ODSH OLYMPUS	COM	JP	JPY	A1	1,450,238,998.97	10,036,795.43	0.22%
JP3224200000	KAWASAKI HEAVY ODSH KAWASAKI HEAVY	COM	JP	JPY	A1	1,212,506,998.91	8,391,502.86	0.19%
JP3228600007	KANSAI ELEC ODSH KANSAI ELEC	COM	JP	JPY	A1	1,824,463,799.56	12,626,725.62	0.28%
JP3236200006	KEYENCE ODSH KEYENCE	COM	JP	JPY	A1	431,253,999.95	2,984,617.14	0.07%

Collateral data - as at 30/05/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP3240400006	KIKKOMAN ODSH KIKKOMAN	COM	JP	JPY	A1	400,981,999.73	2,775,111.07	0.06%
JP3242800005	CANON ODSH CANON	COM	JP	JPY	A1	575,716,799.43	3,984,413.43	0.09%
JP3256000005	KYOWA KIRIN ODSH KYOWA KIRIN	COM	JP	JPY	A1	818,076,598.78	5,661,734.01	0.12%
JP3300600008	KONICA MINOLTA ODSH KONICA MINOLTA	COM	JP	JPY	A1	25,637,099.66	177,428.91	0.00%
JP3304200003	KOMATSU ODSH KOMATSU	COM	JP	JPY	A1	336,956,399.10	2,332,003.52	0.05%
JP3320800000	SAPPORO HOLDINGS ODSH SAPPORO HOLDINGS	COM	JP	JPY	A1	1,540,555,798.41	10,661,858.77	0.24%
JP3347200002	SHIONOGI ODSH SHIONOGI	COM	JP	JPY	A1	4,137,184,798.11	28,632,575.39	0.63%
JP3351600006	SHISEIDO ODSH SHISEIDO	COM	JP	JPY	A1	1,710,219,998.82	11,836,068.59	0.26%
JP3368000000	RESONAC HLDG ODSH RESONAC HLDG	COM	JP	JPY	A1	104,336,799.81	722,092.78	0.02%
JP3371200001	SHIN-ETSU CHEM ODSH SHIN-ETSU CHEM	COM	JP	JPY	A1	5,140,835,698.58	35,578,629.64	0.79%
JP3397200001	SUZUKI MOTOR ODSH SUZUKI MOTOR	COM	JP	JPY	A1	2,210,032,498.38	15,295,164.51	0.34%
JP3401400001	SUMITOMO CHEM ODSH SUMITOMO CHEM	COM	JP	JPY	A1	1,917,526,559.14	13,270,793.17	0.29%
JP3404600003	SUMITOMO CORP ODSH SUMITOMO CORP	COM	JP	JPY	A1	510,875,998.09	3,535,664.04	0.08%
JP3421800008	SECOM ODSH SECOM	COM	JP	JPY	A1	4,214,399.35	29,166.96	0.00%
JP3422950000	SEVEN&I HLDGS ODSH SEVEN&I HLDGS	COM	JP	JPY	A1	5,026,995,199.85	34,790,763.78	0.77%
JP3435750009	M3 ODSH M3	COM	JP	JPY	A1	3,995,741,249.40	27,653,674.69	0.61%
JP3436100006	SOFTBANK GROUP ODSH SOFTBANK GROUP	COM	JP	JPY	A1	3,749,894,999.51	25,952,225.12	0.57%
JP3548610009	DENA ODSH DENA	COM	JP	JPY	A1	180,221,848.18	1,247,277.05	0.03%
JP3560800009	TOKAI CARBON ODSH TOKAI CARBON	COM	JP	JPY	A1	2,486,725,999.65	17,210,101.34	0.38%
JP3574200006	TOKYU ODSH TOKYU	COM	JP	JPY	A1	5,152,106,399.45	35,656,631.76	0.79%
JP3585800000	TEP HLDG ODSH TEP HLDG	COM	JP	JPY	A1	2,820,341,998.27	19,518,986.66	0.43%
JP3595200001	TOSOH ODSH TOSOH	COM	JP	JPY	A1	1,805,535,549.58	12,495,727.23	0.28%
JP3629000005	TOPPAN HOLDINGS ODSH TOPPAN HOLDINGS	COM	JP	JPY	A1	3,845,764,998.05	26,615,720.98	0.59%
JP3635000007	TOYOTA TSUSHO ODSH TOYOTA TSUSHO	COM	JP	JPY	A1	5,152,073,998.83	35,656,407.52	0.79%
JP3663900003	SOJITZ ODSH SOJITZ	COM	JP	JPY	A1	1,112,859,199.35	7,701,861.65	0.17%
JP3665200006	NICHIREI ODSH NICHIREI	COM	JP	JPY	A1	478,520,599.21	3,311,739.21	0.07%
JP3733000008	NEC ODSH NEC	COM	JP	JPY	A1	2,188,865,498.12	15,148,672.21	0.33%
JP3756600007	NINTENDO ODSH NINTENDO	COM	JP	JPY	A1	4,944,662,999.09	34,220,960.14	0.76%
JP3866800000	PANASONIC HD ODSH PANASONIC HD	COM	JP	JPY	A1	1,684,679,999.75	11,659,311.69	0.26%
JP3868400007	MAZDA ODSH MAZDA	COM	JP	JPY	A1	325,413,198.13	2,252,115.48	0.05%
JP3898400001	MITSUBISHI ODSH MITSUBISHI	COM	JP	JPY	A1	378,614,998.60	2,620,313.82	0.06%
JP3902400005	MITSUBISHI ELEC ODSH MITSUBISHI ELEC	COM	JP	JPY	A1	3,300,105,599.28	22,839,328.42	0.50%
JP3902900004	MUFG ODSH MUFG	COM	JP	JPY	A1	163,660,399.06	1,132,658.79	0.03%
JP3932000007	YASKAWA ELECTRIC ODSH YASKAWA ELECTRIC	COM	JP	JPY	A1	633,608,398.47	4,385,068.86	0.10%
JP3940000007	YAMATO HLDG ODSH YAMATO HLDG	COM	JP	JPY	A1	638,155,799.84	4,416,540.46	0.10%
JP3955000009	YOKOGAWA ELEC ODSH YOKOGAWA ELEC	COM	JP	JPY	A1	574,228,199.40	3,974,111.14	0.09%
JP3955800002	YOKOHAMA RUBBER ODSH YOKOHAMA RUBBER	COM	JP	JPY	A1	2,602,573,198.69	18,011,855.15	0.40%
KYG6683N1034	NU HOLDINGS ODSH NU HOLDINGS	COM	US	USD	AAA	1,871,202.13	1,871,202.13	0.04%
KYG982391099	XP ODSH XP	COM	US	USD	AAA	12,769,960.76	12,769,960.76	0.28%

Collateral data - as at 30/05/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
NL0010721999	NLGV 2.750 01/15/47 NETHERLANDS	GOV	NL	EUR	AAA	3,364,336.86	3,807,420.16	0.08%
NL0011613955	NLGV 01/15/26 NETHERLANDS	GOV	NL	EUR	AAA	45,936.75	51,986.62	0.00%
NL0011821202	ING GROEP ODSH ING GROEP	COM	NL	EUR	AAA	8,444,628.01	9,556,785.85	0.21%
NL00150001Q9	STELLANTIS ODSH STELLANTIS	COM	FR	EUR	AA2	543,201.16	614,740.78	0.01%
NL0015000RP1	NLGV 0.500 07/15/32 NETHERLANDS	GOV	NL	EUR	AAA	77.45	87.65	0.00%
NL0015001DQ7	NLGV 2.500 01/15/30 NETHERLANDS	GOV	NL	EUR	AAA	35,311.76	39,962.33	0.00%
NL0015614579	NLGV 01/15/52 NETHERLANDS	GOV	NL	EUR	AAA	0.45	0.51	0.00%
NO0013475558	NOGV 3.750 06/12/35 NORWAY	GOV	NO	NOK	AAA	56,402,719.19	5,564,022.86	0.12%
PR3186727065	FIRST BANCORP PR ODSH FIRST BANCORP PR	COM	US	USD	AAA	27.05	27.05	0.00%
PR7331747001	POPULAR ODSH POPULAR	COM	US	USD	AAA	53,301,398.98	53,301,398.98	1.18%
US00206R1023	AT&T ODSH AT&T	COM	US	USD	AAA	10,910,085.20	10,910,085.20	0.24%
US00287Y1091	ABBVIE ODSH ABBVIE	COM	US	USD	AAA	606,446.52	606,446.52	0.01%
US00287Y1091	ABBVIE ODSH ABBVIE	COM	US	USD	AAA	48,932,365.20	48,932,365.20	1.08%
US00508Y1029	ACUITY ODSH ACUITY	COM	US	USD	AAA	10,250,994.47	10,250,994.47	0.23%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	34,810,500.02	34,810,500.02	0.77%
US00827B1061	AFFIRM HOLDINGS ODSH AFFIRM HOLDINGS	COM	US	USD	AAA	79,913,333.27	79,913,333.27	1.76%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	1,660,681.27	1,660,681.27	0.04%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	631,042.65	631,042.65	0.01%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	12,034,175.92	12,034,175.92	0.27%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	18,364,637.57	18,364,637.57	0.41%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	83,761,333.37	83,761,333.37	1.85%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	286,735.70	286,735.70	0.01%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	5,936,467.70	5,936,467.70	0.13%
US0258161092	AMERICAN EXPRESS ODSH AMERICAN EXPRESS	COM	US	USD	AAA	23,650,379.10	23,650,379.10	0.52%
US0268747849	AIG ODSH AIG	COM	US	USD	AAA	12,549,828.57	12,549,828.57	0.28%
US03662Q1058	ANSYS ODSH ANSYS	COM	US	USD	AAA	210,602.44	210,602.44	0.00%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	113,330,819.68	113,330,819.68	2.50%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	6,149,908.10	6,149,908.10	0.14%
US0527691069	AUTODESK ODSH AUTODESK	COM	US	USD	AAA	400.23	400.23	0.00%
US05329W1027	AUTONATION ODSH AUTONATION	COM	US	USD	AAA	1,042,592.74	1,042,592.74	0.02%
US0533321024	AUTOZONE ODSH AUTOZONE	COM	US	USD	AAA	1,519,262.61	1,519,262.61	0.03%
US0605051046	BOFAML ODSH BOFAML	COM	US	USD	AAA	38,357,392.22	38,357,392.22	0.85%
US0605051046	BOFAML ODSH BOFAML	COM	US	USD	AAA	476.94	476.94	0.00%
US06417N1037	BANK OZK ODSH BANK OZK	COM	US	USD	AAA	13,957,433.16	13,957,433.16	0.31%
US0846707026	BERKSHIRE ODSH BERKSHIRE	COM	US	USD	AAA	46,709,461.16	46,709,461.16	1.03%
US0970231058	BOEING ODSH BOEING	COM	US	USD	AAA	33,314,190.76	33,314,190.76	0.74%
US1011371077	BOSTON ODSH BOSTON	COM	US	USD	AAA	611,394.92	611,394.92	0.01%
US1011371077	BOSTON ODSH BOSTON	COM	US	USD	AAA	42,994,619.94	42,994,619.94	0.95%
US12541W2098	CH ROBINSON ODSH CH ROBINSON	COM	US	USD	AAA	611,424.50	611,424.50	0.01%

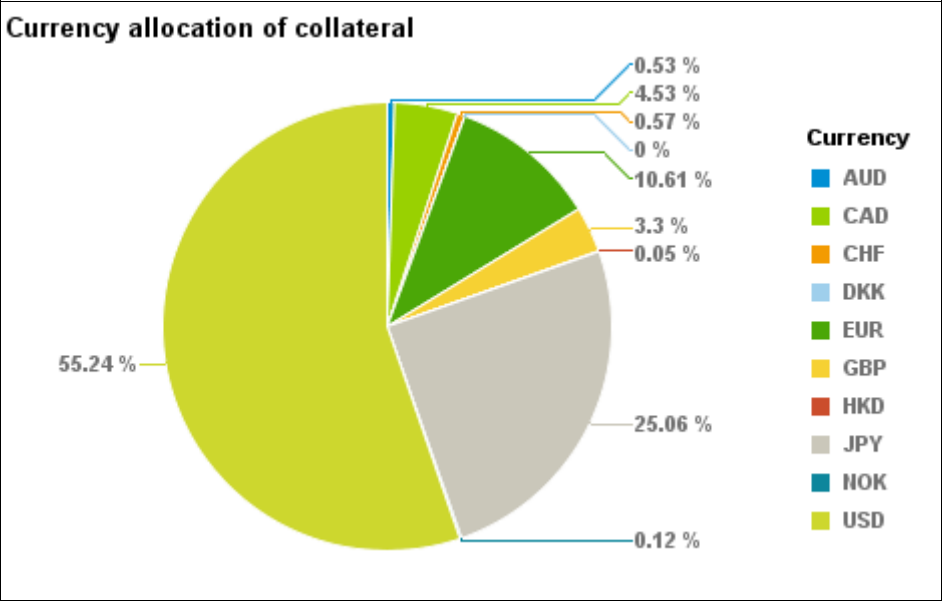
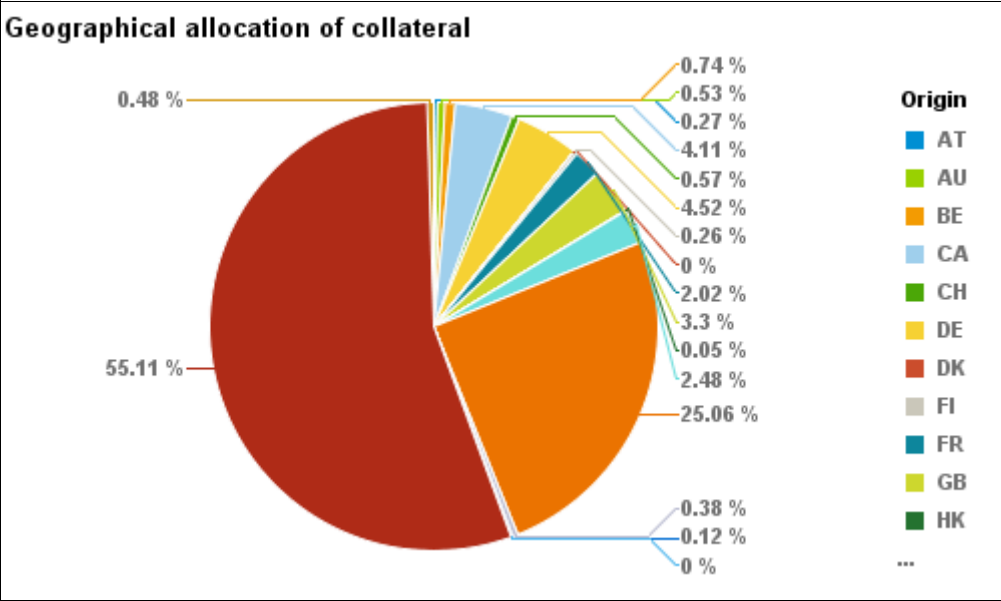
Collateral data - as at 30/05/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US12572Q1058	CME GRP ODSH CME GRP	COM	US	USD	AAA	285.70	285.70	0.00%
US1266501006	CVS HEALTH ODSH CVS HEALTH	COM	US	USD	AAA	213,195.15	213,195.15	0.00%
US14040H1059	CAPITAL ONE FIN ODSH CAPITAL ONE FIN	COM	US	USD	AAA	17,577,683.23	17,577,683.23	0.39%
US14149Y1082	CARDINAL HEALTH ODSH CARDINAL HEALTH	COM	US	USD	AAA	8,923,248.53	8,923,248.53	0.20%
US1729674242	CITIGROUP ODSH CITIGROUP	COM	US	USD	AAA	15,508,413.95	15,508,413.95	0.34%
US22160K1051	COSTCO WHOLESALE ODSH COSTCO WHOLESALE	COM	US	USD	AAA	17,725,403.18	17,725,403.18	0.39%
US2546871060	WALT DISNEY ODSH WALT DISNEY	COM	US	USD	AAA	224.20	224.20	0.00%
US26875P1012	EOG RESOURCES ODSH EOG RESOURCES	COM	US	USD	AAA	148.07	148.07	0.00%
US2788651006	ECOLAB ODSH ECOLAB	COM	US	USD	AAA	115,429.01	115,429.01	0.00%
US2936681095	ENTERPRISE BNCP ODSH ENTERPRISE BNCP	COM	US	USD	AAA	879,918.80	879,918.80	0.02%
US29977A1051	EVERCORE US ODSH EVERCORE US	COM	US	USD	AAA	21,236,468.00	21,236,468.00	0.47%
US30231G1022	EXXON MOBIL ODSH EXXON MOBIL	COM	US	USD	AAA	345,355.23	345,355.23	0.01%
US30303M1027	META PLATFORMS ODSH META PLATFORMS	COM	US	USD	AAA	606,001.99	606,001.99	0.01%
US3032501047	FAIR ISAAC ODSH FAIR ISAAC	COM	US	USD	AAA	2,696,150.04	2,696,150.04	0.06%
US31428X1063	FEDEX ODSH FEDEX	COM	US	USD	AAA	611,313.98	611,313.98	0.01%
US31847R1023	FIRST AM ODSH FIRST AM	COM	US	USD	AAA	34,170,362.59	34,170,362.59	0.75%
US35137L2043	FOX ODSH FOX	COM	US	USD	AAA	15,783,681.94	15,783,681.94	0.35%
US36828A1016	GE VERNOVA ODSH GE VERNOVA	COM	US	USD	AAA	5,882,724.55	5,882,724.55	0.13%
US3695501086	GENERAL DYNAMICS ODSH GENERAL DYNAMICS	COM	US	USD	AAA	139,997.09	139,997.09	0.00%
US3755581036	GILEAD SCIENCES ODSH GILEAD SCIENCES	COM	US	USD	AAA	214,413.25	214,413.25	0.00%
US37940X1028	GLOBAL PAYMENTS ODSH GLOBAL PAYMENTS	COM	US	USD	AAA	587,427.22	587,427.22	0.01%
US38141G1040	GOLDMAN SACHS ODSH GOLDMAN SACHS	COM	US	USD	AAA	1,807,502.35	1,807,502.35	0.04%
US4180561072	HASBRO ODSH HASBRO	COM	US	USD	AAA	12,523,147.57	12,523,147.57	0.28%
US42809H1077	HESS ODSH HESS	COM	US	USD	AAA	23,155,872.04	23,155,872.04	0.51%
US42809H1077	HESS ODSH HESS	COM	US	USD	AAA	213,916.05	213,916.05	0.00%
US43358BAB99	CAGV 4.000 03/18/30 CANADA	GOV	CA	USD	AAA	1,505,628.35	1,505,628.35	0.03%
US4364401012	HOLOGIC ODSH HOLOGIC	COM	US	USD	AAA	423.95	423.95	0.00%
US4385161066	HONEYWELL INTL ODSH HONEYWELL INTL	COM	US	USD	AAA	68,437,317.78	68,437,317.78	1.51%
US4415931009	HOULIHAN LOKEY ODSH HOULIHAN LOKEY	COM	US	USD	AAA	20,481,565.25	20,481,565.25	0.45%
US45337C1027	INCYTE ODSH INCYTE	COM	US	USD	AAA	4,001,720.76	4,001,720.76	0.09%
US4581401001	INTEL ODSH INTEL	COM	US	USD	AAA	13,669,408.61	13,669,408.61	0.30%
US4612021034	INTUIT ODSH INTUIT	COM	US	USD	AAA	33,313,858.30	33,313,858.30	0.74%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	38,357,206.26	38,357,206.26	0.85%
US47233W1099	JEFFERIES FINCL ODSH JEFFERIES FINCL	COM	US	USD	AAA	36,883,577.60	36,883,577.60	0.81%
US4781601046	JOHNSON&JOHNSON ODSH JOHNSON&JOHNSON	COM	US	USD	AAA	20,982,440.36	20,982,440.36	0.46%
US4824801009	KLA CORP ODSH KLA CORP	COM	US	USD	AAA	9,115,720.89	9,115,720.89	0.20%
US4878361082	KELLANOVA ODSH KELLANOVA	COM	US	USD	AAA	48,917.26	48,917.26	0.00%
US4884011002	KEMPER ODSH KEMPER	COM	US	USD	AAA	36,769,532.01	36,769,532.01	0.81%
US5128073062	LAM RESEARCH ODSH LAM RESEARCH	COM	US	USD	AAA	3,036,848.35	3,036,848.35	0.07%

Collateral data - as at 30/05/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US56418H1005	MANPOWERGROUP ODSH MANPOWERGROUP	COM	US	USD	AAA	19,947,016.34	19,947,016.34	0.44%
US5717481023	MARSH MCLENNAN ODSH MARSH MCLENNAN	COM	US	USD	AAA	1,519,792.56	1,519,792.56	0.03%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	96,453,352.20	96,453,352.20	2.13%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	9,543,843.98	9,543,843.98	0.21%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	212,629.59	212,629.59	0.00%
US6177001095	MORNINGSTAR ODSH MORNINGSTAR	COM	US	USD	AAA	27,889,356.08	27,889,356.08	0.62%
US6361801011	NATL FUEL GAS ODSH NATL FUEL GAS	COM	US	USD	AAA	1,784,493.40	1,784,493.40	0.04%
US64110L1061	NETFLIX ODSH NETFLIX	COM	US	USD	AAA	21,665,863.83	21,665,863.83	0.48%
US6501111073	NEW YORK TIMES ODSH NEW YORK TIMES	COM	US	USD	AAA	11,110,652.41	11,110,652.41	0.25%
US6515871076	NEWMARKET VG ODSH NEWMARKET VG	COM	US	USD	AAA	11,437,585.16	11,437,585.16	0.25%
US65339F1012	NEXTERA ENERGY ODSH NEXTERA ENERGY	COM	US	USD	AAA	13,010,385.07	13,010,385.07	0.29%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	147,720,584.57	147,720,584.57	3.26%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	9,543,948.81	9,543,948.81	0.21%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	40,893,865.74	40,893,865.74	0.90%
US6806652052	OLIN ODSH OLIN	COM	US	USD	AAA	7,109,375.56	7,109,375.56	0.16%
US68389X1054	ORACLE ODSH ORACLE	COM	US	USD	AAA	7,277,486.80	7,277,486.80	0.16%
US6882392011	OSHKOSH ODSH OSHKOSH	COM	US	USD	AAA	33,509,800.62	33,509,800.62	0.74%
US6934751057	PNC FINL SVC ODSH PNC FINL SVC	COM	US	USD	AAA	2,132,904.49	2,132,904.49	0.05%
US6935061076	PPG INDS ODSH PPG INDS	COM	US	USD	AAA	5,938,327.89	5,938,327.89	0.13%
US7170811035	PFIZER ODSH PFIZER	COM	US	USD	AAA	6,639,306.15	6,639,306.15	0.15%
US7181721090	PHILIP MORRIS ODSH PHILIP MORRIS	COM	US	USD	AAA	51,793,918.02	51,793,918.02	1.14%
US74164M1080	PRIMERICA ODSH PRIMERICA	COM	US	USD	AAA	45,386,918.81	45,386,918.81	1.00%
US7427181091	PROCTER GAMBLE ODSH PROCTER GAMBLE	COM	US	USD	AAA	614,220.07	614,220.07	0.01%
US7427181091	PROCTER GAMBLE ODSH PROCTER GAMBLE	COM	US	USD	AAA	3,131,924.30	3,131,924.30	0.07%
US74319R1014	PROG HOLDINGS ODSH PROG HOLDINGS	COM	US	USD	AAA	31,685.44	31,685.44	0.00%
US7599161095	REPLIGEN CORP ODSH REPLIGEN CORP	COM	US	USD	AAA	9,669,628.68	9,669,628.68	0.21%
US7739031091	ROCKWELL AUTOMAT ODSH ROCKWELL AUTOMAT	COM	US	USD	AAA	213,470.31	213,470.31	0.00%
US7802871084	ROYAL GOLD ODSH ROYAL GOLD	COM	US	USD	AAA	7,369,217.19	7,369,217.19	0.16%
US78351F1075	RYAN SPECIALTY ODSH RYAN SPECIALTY	COM	US	USD	AAA	264,559.58	264,559.58	0.01%
US78709Y1055	SAIA ODSH SAIA	COM	US	USD	AAA	1,091,663.35	1,091,663.35	0.02%
US79466L3024	SALESFORCE ODSH SALESFORCE	COM	US	USD	AAA	33,165,680.33	33,165,680.33	0.73%
US8101861065	SCOTTS MIRACLE ODSH SCOTTS MIRACLE	COM	US	USD	AAA	6,277,575.40	6,277,575.40	0.14%
US8115431079	SEABOARD ODSH SEABOARD	COM	US	USD	AAA	9,220,543.96	9,220,543.96	0.20%
US8606301021	STIFEL FINANCIAL ODSH STIFEL FINANCIAL	COM	US	USD	AAA	42,683,947.31	42,683,947.31	0.94%
US87161C5013	SYNOVUS FIN ODSH SYNOVUS FIN	COM	US	USD	AAA	27,125,397.07	27,125,397.07	0.60%
US8740541094	TAKE-TWO ODSH TAKE-TWO	COM	US	USD	AAA	12,259,420.49	12,259,420.49	0.27%
US87612E1064	TARGET ODSH TARGET	COM	US	USD	AAA	33,314,272.25	33,314,272.25	0.74%
US8793601050	TELEDYNE TECH ODSH TELEDYNE TECH	COM	US	USD	AAA	669,738.56	669,738.56	0.01%
US8793691069	TELEFLEX ODSH TELEFLEX	COM	US	USD	AAA	12,939,245.31	12,939,245.31	0.29%

Collateral data - as at 30/05/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US88023U1016	SOMNIGROUP INTL ODSH SOMNIGROUP INTL	COM	US	USD	AAA	28,691,810.26	28,691,810.26	0.63%
US88160R1014	TESLA ODSH TESLA	COM	US	USD	AAA	9,366,894.92	9,366,894.92	0.21%
US8894781033	TOLL BROTHERS ODSH TOLL BROTHERS	COM	US	USD	AAA	144,798,159.22	144,798,159.22	3.20%
US8910921084	TORO ODSH TORO	COM	US	USD	AAA	53,667,769.98	53,667,769.98	1.18%
US8968181011	TRIUMPH GROUP ODSH TRIUMPH GROUP	COM	US	USD	AAA	7,064,189.67	7,064,189.67	0.16%
US9103401082	UNITED FIRE GRP ODSH UNITED FIRE GRP	COM	US	USD	AAA	696.40	696.40	0.00%
US912810FB99	UST 6.125 11/15/27 US TREASURY	GOV	US	USD	AAA	40,538.98	40,538.98	0.00%
US912810QE10	UST 4.625 02/15/40 US TREASURY	GOV	US	USD	AAA	56,454.70	56,454.70	0.00%
US912810QX90	UST 2.750 08/15/42 US TREASURY	GOV	US	USD	AAA	602,929.69	602,929.69	0.01%
US912810RD28	UST 3.750 11/15/43 US TREASURY	GOV	US	USD	AAA	5,713.39	5,713.39	0.00%
US912810RJ97	UST 3.000 11/15/44 US TREASURY	GOV	US	USD	AAA	5,702.82	5,702.82	0.00%
US912810RN00	UST 2.875 08/15/45 US TREASURY	GOV	US	USD	AAA	220.42	220.42	0.00%
US912810RP57	UST 3.000 11/15/45 US TREASURY	GOV	US	USD	AAA	199,005.50	199,005.50	0.00%
US912810RT79	UST 2.250 08/15/46 US TREASURY	GOV	US	USD	AAA	452,677.39	452,677.39	0.01%
US912810RZ30	UST 2.750 11/15/47 US TREASURY	GOV	US	USD	AAA	262,960.10	262,960.10	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	430,138.23	430,138.23	0.01%
US912810SJ88	UST 2.250 08/15/49 US TREASURY	GOV	US	USD	AAA	254,473.61	254,473.61	0.01%
US912810SL35	UST 2.000 02/15/50 US TREASURY	GOV	US	USD	AAA	1,954.05	1,954.05	0.00%
US912810SP49	UST 1.375 08/15/50 US TREASURY	GOV	US	USD	AAA	4,722.01	4,722.01	0.00%
US912810SQ22	UST 1.125 08/15/40 US TREASURY	GOV	US	USD	AAA	5,836.93	5,836.93	0.00%
US912810ST60	UST 1.375 11/15/40 US TREASURY	GOV	US	USD	AAA	310.17	310.17	0.00%
US912810TF57	UST 2.375 02/15/42 US TREASURY	GOV	US	USD	AAA	7,004.65	7,004.65	0.00%
US912810TM09	UST 4.000 11/15/42 US TREASURY	GOV	US	USD	AAA	271,576.64	271,576.64	0.01%
US912810TQ13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	AAA	2,610,139.58	2,610,139.58	0.06%
US912810UA42	UST 4.625 05/15/54 US TREASURY	GOV	US	USD	AAA	927,011.83	927,011.83	0.02%
US912810UG12	UST 4.625 02/15/55 US TREASURY	GOV	US	USD	AAA	902,786.32	902,786.32	0.02%
US9128282A70	UST 1.500 08/15/26 US TREASURY	GOV	US	USD	AAA	1,896,958.46	1,896,958.46	0.04%
US9128282R06	UST 2.250 08/15/27 US TREASURY	GOV	US	USD	AAA	730,338.24	730,338.24	0.02%
US9128283W81	UST 2.750 02/15/28 US TREASURY	GOV	US	USD	AAA	741,880.97	741,880.97	0.02%
US912828V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	AAA	695,739.91	695,739.91	0.02%
US912828V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	AAA	977.52	977.52	0.00%
US912828ZB95	UST 1.125 02/28/27 US TREASURY	GOV	US	USD	AAA	2,957.94	2,957.94	0.00%
US912828ZE35	UST 0.625 03/31/27 US TREASURY	GOV	US	USD	AAA	94.29	94.29	0.00%
US91282CAB72	UST 0.250 07/31/25 US TREASURY	GOV	US	USD	AAA	927,079.98	927,079.98	0.02%
US91282CAE12	UST 0.625 08/15/30 US TREASURY	GOV	US	USD	AAA	44,279.10	44,279.10	0.00%
US91282CAU53	UST 0.500 10/31/27 US TREASURY	GOV	US	USD	AAA	109,646.60	109,646.60	0.00%
US91282CAZ41	UST 0.375 11/30/25 US TREASURY	GOV	US	USD	AAA	555,392.24	555,392.24	0.01%
US91282CBB63	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	AAA	846,943.90	846,943.90	0.02%

Collateral data - as at 30/05/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CBB63	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	AAA	393,862.19	393,862.19	0.01%
US91282CBF77	UST 0.125 01/15/31 US TREASURY	GOV	US	USD	AAA	926,998.12	926,998.12	0.02%
US91282CBJ99	UST 0.750 01/31/28 US TREASURY	GOV	US	USD	AAA	676,404.88	676,404.88	0.01%
US91282CBL46	UST 1.125 02/15/31 US TREASURY	GOV	US	USD	AAA	854,455.86	854,455.86	0.02%
US91282CBP59	UST 1.125 02/29/28 US TREASURY	GOV	US	USD	AAA	1,006,819.55	1,006,819.55	0.02%
US91282CBS98	UST 1.250 03/31/28 US TREASURY	GOV	US	USD	AAA	975,448.63	975,448.63	0.02%
US91282CCB54	UST 1.625 05/15/31 US TREASURY	GOV	US	USD	AAA	448,122.35	448,122.35	0.01%
US91282CCH25	UST 1.250 06/30/28 US TREASURY	GOV	US	USD	AAA	620,985.87	620,985.87	0.01%
US91282CCM10	UST 0.125 07/15/31 US TREASURY	GOV	US	USD	AAA	53,350.60	53,350.60	0.00%
US91282CCV19	UST 1.125 08/31/28 US TREASURY	GOV	US	USD	AAA	926,963.73	926,963.73	0.02%
US91282CCY57	UST 1.250 09/30/28 US TREASURY	GOV	US	USD	AAA	91.81	91.81	0.00%
US91282CCZ23	UST 0.875 09/30/26 US TREASURY	GOV	US	USD	AAA	70,317.26	70,317.26	0.00%
US91282CDC29	UST 0.125 10/15/26 US TREASURY	GOV	US	USD	AAA	6,531,562.32	6,531,562.32	0.14%
US91282CDJ71	UST 1.375 11/15/31 US TREASURY	GOV	US	USD	AAA	120,343.16	120,343.16	0.00%
US91282CDJ71	UST 1.375 11/15/31 US TREASURY	GOV	US	USD	AAA	737,870.43	737,870.43	0.02%
US91282CDP32	UST 1.375 12/31/28 US TREASURY	GOV	US	USD	AAA	485,848.20	485,848.20	0.01%
US91282CEC10	UST 1.875 02/28/27 US TREASURY	GOV	US	USD	AAA	172,638.51	172,638.51	0.00%
US91282CEC10	UST 1.875 02/28/27 US TREASURY	GOV	US	USD	AAA	522.31	522.31	0.00%
US91282CGB19	UST 3.875 12/31/29 US TREASURY	GOV	US	USD	AAA	2,618.37	2,618.37	0.00%
US91282CGH88	UST 3.500 01/31/28 US TREASURY	GOV	US	USD	AAA	933,179.10	933,179.10	0.02%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	AAA	5,279.14	5,279.14	0.00%
US91282CGQ87	UST 4.000 02/28/30 US TREASURY	GOV	US	USD	AAA	100.66	100.66	0.00%
US91282CHA27	UST 3.500 04/30/28 US TREASURY	GOV	US	USD	AAA	926,998.37	926,998.37	0.02%
US91282CHP95	UST 1.375 07/15/33 US TREASURY	GOV	US	USD	AAA	101.30	101.30	0.00%
US91282CHT18	UST 3.875 08/15/33 US TREASURY	GOV	US	USD	AAA	343,870.22	343,870.22	0.01%
US91282CJC64	UST 4.625 10/15/26 US TREASURY	GOV	US	USD	AAA	506.56	506.56	0.00%
US91282CJG78	UST 4.875 10/31/30 US TREASURY	GOV	US	USD	AAA	554,629.60	554,629.60	0.01%
US91282CJQ50	UST 3.750 12/31/30 US TREASURY	GOV	US	USD	AAA	1,605,411.91	1,605,411.91	0.04%
US91282CJU62	UST 4.546 01/31/26 FRN US TREASURY	GOV	US	USD	AAA	269.91	269.91	0.00%
US91282CJZ59	UST 4.000 02/15/34 US TREASURY	GOV	US	USD	AAA	343,874.45	343,874.45	0.01%
US91282CKH33	UST 4.500 03/31/26 US TREASURY	GOV	US	USD	AAA	1,425,773.87	1,425,773.87	0.03%
US91282CKP58	UST 4.625 04/30/29 US TREASURY	GOV	US	USD	AAA	430,031.37	430,031.37	0.01%
US91282CKQ32	UST 4.375 05/15/34 US TREASURY	GOV	US	USD	AAA	178,070.26	178,070.26	0.00%
US91282CKR15	UST 4.500 05/15/27 US TREASURY	GOV	US	USD	AAA	101.12	101.12	0.00%
US91282CKY65	UST 4.625 06/30/26 US TREASURY	GOV	US	USD	AAA	228,203.53	228,203.53	0.01%
US91282CLE92	UST 1.875 07/15/34 US TREASURY	GOV	US	USD	AAA	1,121,989.68	1,121,989.68	0.02%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	AAA	1,955,791.74	1,955,791.74	0.04%
US91282CLW90	UST 4.250 11/15/34 US TREASURY	GOV	US	USD	AAA	692.82	692.82	0.00%
US91282CMG32	UST 4.250 01/31/30 US TREASURY	GOV	US	USD	AAA	992,180.54	992,180.54	0.02%

Collateral data - as at 30/05/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CMH15	UST 4.125 01/31/27 US TREASURY	GOV	US	USD	AAA	343,837.26	343,837.26	0.01%
US91324P1021	UNITEDHEALTH ODSH UNITEDHEALTH	COM	US	USD	AAA	9,543,776.32	9,543,776.32	0.21%
US9202531011	VALMONT INDUS ODSH VALMONT INDUS	COM	US	USD	AAA	21,146,654.48	21,146,654.48	0.47%
US9282541013	VIRTU FINCL ODSH VIRTU FINCL	COM	US	USD	AAA	37,602,600.28	37,602,600.28	0.83%
US9290891004	VOYA FINANCIAL ODSH VOYA FINANCIAL	COM	US	USD	AAA	929,608.10	929,608.10	0.02%
US9311421039	WALMART ODSH WALMART	COM	US	USD	AAA	130.85	130.85	0.00%
US9497461015	WELLS FARGO ODSH WELLS FARGO	COM	US	USD	AAA	2,191,060.32	2,191,060.32	0.05%
XS2978924442	BNGBA 4.750 02/01/30 MTN BNG BANK	BND	NL	USD	AAA	3,982,228.63	3,982,228.63	0.09%
XS3057368725	L-BANK BW FOERDBK 1.375% GTD SNR 12/10/28 L-BANK BW FOERDBK 1.375% C	MIS	US	USD	AAA	3,982,824.20	3,982,824.20	0.09%
XS3080786398	IDA 2.500 05/28/30 MTN INTERNATIONAL DE	BND	US	EUR	AAA	692,713.54	783,943.94	0.02%
	Unknown Company Description	UNK		CAD		28,669,498.08	20,748,380.81	0.46%
	Unknown Company Description	UNK		USD		1,178,973.63	1,178,973.63	0.03%
						Total:	4,529,679,485.93	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)	750,728,387.09
2	BNP PARIBAS ARBITRAGE LONDON/PA	657,439,234.05

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	BARCLAYS BANK PLC (PARENT)	762,714,044.72
2	BNP PARIBAS ARBITRAGE LONDON/PARIS (PARENT)	565,854,478.96
3	ROYAL BANK OF CANADA LONDON BRANCH (PARENT)	445,471,517.16
4	NOMURA INTERNATIONAL PLC (PARENT)	339,519,625.05
5	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK (PARENT)	266,205,189.91