



Securities Lending Report

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

Report as at 11/06/2025

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)	13,074,778,953
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 11/06/2025	
Currently on loan in USD (base currency)	3,688,643,587.02
Current percentage on loan (in % of the fund AuM)	28.21%
Collateral value (cash and securities) in USD (base currency)	4,528,367,389.12
Collateral value (cash and securities) in % of loan	123%

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 11/06/2025									
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	719,112.36	820,507.19	0.02%	
AT0000A0DXC2	ATGV 4.850 03/15/26 AUSTRIA	GOV	AT	EUR	AA1	64,423.37	73,507.07	0.00%	
AT0000A1FAP5	ATGV 1.200 10/20/25 AUSTRIA	GOV	AT	EUR	AA1	3,084,994.94	3,519,979.19	0.08%	
AT0000A1VGK0	ATGV 0.500 04/20/27 AUSTRIA	GOV	AT	EUR	AA1	524,772.37	598,765.26	0.01%	
AT0000A1XML2	ATGV 2.100 09/20/17 AUSTRIA	GOV	AT	EUR	AA1	300,725.96	343,128.31	0.01%	
AT0000A2QQB6	ATGV 0.700 04/20/71 AUSTRIA	GOV	AT	EUR	AA1	7,670,040.40	8,751,516.00	0.19%	
AT0000A2WSC8	ATGV 0.900 02/20/32 AUSTRIA	GOV	AT	EUR	AA1	754,197.22	860,539.02	0.02%	
AT0000A308C5	ATGV 2.000 07/15/26 AUSTRIA	GOV	AT	EUR	AA1	19,456.59	22,199.97	0.00%	
AT0000A39UW5	ATGV 2.900 02/20/34 AUSTRIA	GOV	AT	EUR	AA1	918.29	1,047.77	0.00%	
AT0000A3EPP2	ATGV 2.500 10/20/29 AUSTRIA	GOV	AT	EUR	AA1	708,931.96	808,891.35	0.02%	

Collateral data - as at 11/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AU000000BHP4	BHP GROUP AU ODSH BHP GROUP AU	COM	AU	AUD	AAA	156.18	102.14	0.00%
AU000000CBA7	CBA ODSH CBA	COM	AU	AUD	AAA	6,028,103.40	3,942,274.84	0.09%
AU0000217101	AUGV 3.000 11/21/33 AUSTRALIA	GOV	AU	AUD	AAA	9,211.84	6,024.38	0.00%
AU000XCLWAM0	AUGV 2.750 06/21/35 AUSTRALIA	GOV	AU	AUD	AAA	2,914,613.20	1,906,106.37	0.04%
AU3CB0228823	EIB 2.900 10/17/25 MTN EIB	GOV	SU	AUD		176,121.85	115,180.63	0.00%
AU3SG0002926	NSWTC 4.750 09/20/35 TCORP	BND	AU	AUD	AAA	17,683.18	11,564.49	0.00%
AU3TB0000192	AUGV 3.750 04/21/37 AUSTRALIA	GOV	AU	AUD	AAA	1,771,649.72	1,158,628.12	0.03%
BE0000320292	BEGV 4.250 03/28/41 BELGIUM	GOV	BE	EUR	AA3	23,981.20	27,362.54	0.00%
BE0000340498	BEGV 2.150 06/22/66 BELGIUM	GOV	BE	EUR	AA3	1,316,091.66	1,501,660.56	0.03%
BE0000350596	BEGV 0.400 06/22/40 BELGIUM	GOV	BE	EUR	AA3	5.20	5.93	0.00%
BE0000354630	BEGV 0.350 06/22/32 BELGIUM	GOV	BE	EUR	AA3	341,016.46	389,099.78	0.01%
BE0000354630	BEGV 0.350 06/22/32 BELGIUM	GOV	BE	EUR	AA3	1.72	1.96	0.00%
BE0000364738	BEGV 3.450 06/22/42 BELGIUM	GOV	BE	EUR	AA3	2,141,076.19	2,442,967.90	0.05%
BMG0450A1053	ARCH CAPITAL GRP ODSH ARCH CAPITAL GRP	COM	US	USD	AAA	450,104.08	450,104.08	0.01%
BMG0585R1060	ASSURED GUARANTY ODSH ASSURED GUARANTY	COM	US	USD	AAA	16,842,130.84	16,842,130.84	0.37%
CA00208D4084	ARC RESOURCES ODSH ARC RESOURCES	COM	CA	CAD	AAA	11,255,268.30	8,247,591.95	0.18%
CA0213611001	ALTAGA ODSH ALTAGA	COM	CA	CAD	AAA	11,255,297.85	8,247,613.61	0.18%
CA02215R1073	ALTUS GRP ODSH ALTUS GRP	REI	CA	CAD	AAA	11,255,256.45	8,247,583.27	0.18%
CA04045U1021	ARITZI ODSH ARITZI	COM	CA	CAD	AAA	11,255,250.00	8,247,578.54	0.18%
CA05466C1095	AYA GOLD ODSH AYA GOLD	COM	CA	CAD	AAA	3,223,439.99	2,362,059.88	0.05%
CA05577W2004	BRP ODSH BRP	COM	CA	CAD	AAA	3,233,802.53	2,369,653.30	0.05%
CA0565331026	BADGER INFRA ODSH BADGER INFRA	COM	CA	CAD	AAA	2,316,211.74	1,697,264.68	0.04%
CA0636711016	BMO ODSH BMO	COM	CA	CAD	AAA	6,437,175.25	4,717,008.37	0.10%
CA0641491075	BANK NOVA ODSH BANK NOVA	COM	CA	CAD	AAA	6,159,012.53	4,513,177.37	0.10%
CA1033101082	BOYD GROUP SERVS ODSH BOYD GROUP SERVS	COM	CA	CAD	AAA	11,255,105.55	8,247,472.69	0.18%
CA135087D358	CAGV 2.750 12/01/48 CANADA	GOV	CA	CAD	AAA	864.50	633.48	0.00%
CA135087F825	CAGV 1.000 06/01/27 CANADA	GOV	CA	CAD	AAA	144,847.74	106,140.97	0.00%
CA135087G997	CAGV 0.500 12/01/50 CANADA	GOV	CA	CAD	AAA	651,107.92	477,116.34	0.01%
CA135087G997	CAGV 0.500 12/01/50 CANADA	GOV	CA	CAD	AAA	945.60	692.92	0.00%
CA135087J397	CAGV 2.250 06/01/29 CANADA	GOV	CA	CAD	AAA	5,686.62	4,167.02	0.00%
CA135087N597	CAGV 2.000 06/01/32 CANADA	GOV	CA	CAD	AAA	429,950.39	315,057.38	0.01%
CA135087N670	CAGV 2.250 12/01/29 CANADA	GOV	CA	CAD	AAA	969.87	710.70	0.00%
CA135087P576	CAGV 3.500 03/01/28 CANADA	GOV	CA	CAD	AAA	168,515.01	123,483.77	0.00%
CA135087Q236	CAGV 2.750 06/01/33 CANADA	GOV	CA	CAD	AAA	38,556.77	28,253.48	0.00%
CA135087R556	CAGV 4.000 05/01/26 CANADA	GOV	CA	CAD	AAA	1,015.29	743.98	0.00%
CA135087R978	CAGV 4.000 08/01/26 CANADA	GOV	CA	CAD	AAA	1,028.38	753.57	0.00%
CA135087S398	CAGV 3.250 11/01/26 CANADA	GOV	CA	CAD	AAA	4,490,854.75	3,290,791.17	0.07%
CA135087WL43	CAGV 5.750 06/01/29 CANADA	GOV	CA	CAD	AAA	916,621.60	671,678.43	0.01%
CA135087XG49	CAGV 5.750 06/01/33 CANADA	GOV	CA	CAD	AAA	1,756,106.73	1,286,833.09	0.03%

Collateral data - as at 11/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA135087XW98	CAGV 5.000 06/01/37 CANADA	GOV	CA	CAD	AAA	1,230,533.54	901,705.61	0.02%
CA135087YK42	CAGV 2.000 12/01/41 CANADA	GOV	CA	CAD	AAA	626,442.48	459,042.10	0.01%
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	6,159,022.38	4,513,184.59	0.10%
CA1363851017	CANADIAN NATURAL ODSH CANADIAN NATURAL	COM	CA	CAD	AAA	6,436,451.94	4,716,478.35	0.10%
CA14042M1023	CAPITAL PWR ODSH CAPITAL PWR	COM	CA	CAD	AAA	11,255,267.50	8,247,591.37	0.18%
CA14179V5036	CARGOJET ODSH CARGOJET	COM	CA	CAD	AAA	11,255,206.50	8,247,546.67	0.18%
CA15135U1093	CENOVUS ENERGY ODSH CENOVUS ENERGY	COM	CA	CAD	AAA	1,039.04	761.38	0.00%
CA29250N1050	ENBRIDGE INC ODSH ENBRIDGE INC	COM	CA	CAD	AAA	6,159,068.00	4,513,218.02	0.10%
CA29269R1055	ENERFLEX ODSH ENERFLEX	COM	CA	CAD	AAA	11,255,295.38	8,247,611.80	0.18%
CA3495531079	FORTIS ODSH FORTIS	COM	CA	CAD	AAA	4,252,417.52	3,116,070.06	0.07%
CA3759161035	GILDAN ACTIVEWR ODSH GILDAN ACTIVEWR	COM	CA	CAD	AAA	291,119.45	213,325.38	0.00%
CA45790B1040	INNERGEX ODSH INNERGEX	COM	CA	CAD	AAA	6,161,296.30	4,514,850.87	0.10%
CA4707481046	JAMIESON WELLNES ODSH JAMIESON WELLNES	COM	CA	CAD	AAA	10,053,999.99	7,367,331.21	0.16%
CA4932711001	KEYERA ODSH KEYERA	COM	CA	CAD	AAA	11,255,285.99	8,247,604.91	0.18%
CA53626N1024	LIONSGATE ODSH LIONSGATE	COM	US	USD	AAA	704,058.80	704,058.80	0.02%
CA6330671034	NATL BK CANADA ODSH NATL BK CANADA	COM	CA	CAD	AAA	6,158,865.44	4,513,069.58	0.10%
CA68272K1030	ONEX CORP ODSH ONEX CORP	COM	CA	CAD	AAA	11,255,300.31	8,247,615.41	0.18%
CA71584R1055	PET VALU HLDG ODSH PET VALU HLDG	COM	CA	CAD	AAA	11,077,259.98	8,117,151.71	0.18%
CA7481932084	QUEBECOR ODSH QUEBECOR	COM	CA	CAD	AAA	11,255,288.22	8,247,606.55	0.18%
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	6,158,963.03	4,513,141.10	0.10%
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	290,983.54	213,225.79	0.00%
CA87241L1094	TFI INTL ODSH TFI INTL	COM	CA	CAD	AAA	11,255,252.86	8,247,580.64	0.18%
CA87262K1057	TMX GRP ODSH TMX GRP	COM	CA	CAD	AAA	6,755,609.58	4,950,349.45	0.11%
CA87807B1076	TC ENERGY ODSH TC ENERGY	COM	CA	CAD	AAA	278,360.04	203,975.59	0.00%
CA8910546032	TOREX GOLD ODSH TOREX GOLD	COM	CA	CAD	AAA	11,255,296.24	8,247,612.43	0.18%
CA8911605092	TD ODSH TD	COM	CA	CAD	AAA	278,378.50	203,989.12	0.00%
CA8911605092	TD ODSH TD	COM	CA	CAD	AAA	290,838.31	213,119.37	0.00%
CA89679A2092	TRISURA GROUP ODSH TRISURA GROUP	COM	CA	CAD	AAA	2,200,138.19	1,612,208.75	0.04%
CH0012005267	NOVARTIS ODSH NOVARTIS	COM	CH	CHF		878.13	1,070.70	0.00%
CH0012221716	ABB ODSH ABB	COM	SE	SEK	AAA	1,992,304.77	208,270.12	0.00%
CH0024608827	PARTNERS GROUP ODSH PARTNERS GROUP	COM	CH	CHF		10,819.99	13,192.85	0.00%
CH0114405324	GARMIN ODSH GARMIN	COM	US	USD	AAA	1,040,781.65	1,040,781.65	0.02%
CH0210483332	CMPNE FINANCIERE ODSH CMPNE FINANCIERE	COM	CH	CHF		1,163,508.99	1,418,670.69	0.03%
CH0244767585	UBS GROUP ODSH UBS GROUP	COM	CH	CHF		2,655,240.34	3,237,544.09	0.07%
CNE1000001Z5	BANK OF CHINA ODSH BANK OF CHINA	COM	CN	HKD		1,071,496.59	136,817.27	0.00%
CNE1000002R0	CHINA SHENHUA ODSH CHINA SHENHUA	COM	CN	HKD		95,707,094.55	12,220,649.03	0.27%
CNE1000003G1	ICBC ODSH ICBC	COM	CN	HKD		58,263.30	7,439.53	0.00%
DE0001030716	DEGV 10/10/25 GERMANY	GOV	DE	EUR	AAA	1,837.54	2,096.63	0.00%
DE0001030740	DEGV 1.300 10/15/27 GERMANY	GOV	DE	EUR	AAA	651,282.93	743,113.82	0.02%

Collateral data - as at 11/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
DE0001102408	DEGV 08/15/26 GERMANY	GOV	DE	EUR	AAA	3,177,941.24	3,626,030.92	0.08%
DE0001102432	DEGV 1.250 08/15/48 GERMANY	GOV	DE	EUR	AAA	0.74	0.84	0.00%
DE0001102515	DEGV 05/15/35 GERMANY	GOV	DE	EUR	AAA	215.10	245.43	0.00%
DE0001102580	DEGV 02/15/32 GERMANY	GOV	DE	EUR	AAA	60,730.10	69,293.05	0.00%
DE0001102598	DEGV 1.000 05/15/38 GERMANY	GOV	DE	EUR	AAA	4,018,971.75	4,585,646.72	0.10%
DE0001102606	DEGV 1.700 08/15/32 GERMANY	GOV	DE	EUR	AAA	752.14	858.19	0.00%
DE0001102614	DEGV 1.800 08/15/53 GERMANY	GOV	DE	EUR	AAA	312,152.45	356,165.94	0.01%
DE0001108595	DEGV PO STR 07/04/42 GERMANY	GOV	DE	EUR	AAA	22,328,810.38	25,477,172.37	0.56%
DE0001108660	DEGV PO STR 07/04/44 GERMANY	GOV	DE	EUR	AAA	8,425,557.68	9,613,561.21	0.21%
DE0001135432	DEGV 3.250 07/04/42 GERMANY	GOV	DE	EUR	AAA	1,284,300.39	1,465,386.73	0.03%
DE0001141869	DEGV 1.300 10/15/27 GERMANY	GOV	DE	EUR	AAA	303,532.75	346,330.86	0.01%
DE0005140008	DEUTSCHE BANK ODSH DEUTSCHE BANK	COM	DE	EUR	AAA	14,482,858.86	16,524,941.78	0.36%
DE0007030009	RHEINMETALL ODSH RHEINMETALL	COM	DE	EUR	AAA	1,655.90	1,889.38	0.00%
DE0007164600	SAP SE ODSH SAP SE	COM	DE	EUR	AAA	33,508,401.18	38,233,085.34	0.84%
DE0007236101	SIEMENS ODSH SIEMENS	COM	DE	EUR	AAA	10,272,116.86	11,720,485.21	0.26%
DE0008430026	MUNICH RE GROUP ODSH MUNICH RE GROUP	COM	DE	EUR	AAA	2,736,863.38	3,122,761.08	0.07%
DE000A3E5RF9	ISOEA 0.050 09/29/31 INV BK BRANDEN	BND	DE	EUR	AAA	85,028.74	97,017.79	0.00%
DE000BU22072	DEGV 2.000 12/10/26 GERMANY	GOV	DE	EUR	AAA	387,492.86	442,129.35	0.01%
DE000BU22080	DEGV 2.200 03/11/27 GERMANY	GOV	DE	EUR	AAA	997,151.98	1,137,750.39	0.03%
DE000BU22098	DEGV 1.700 06/10/27 GERMANY	GOV	DE	EUR	AAA	387,442.59	442,071.99	0.01%
DE000BU22098	DEGV 1.700 06/10/27 GERMANY	GOV	DE	EUR	AAA	945.93	1,079.30	0.00%
DE000BU25026	DEGV 2.100 04/12/29 GERMANY	GOV	DE	EUR	AAA	34,094.68	38,902.03	0.00%
DE000BU25042	DEGV 2.400 04/18/30 GERMANY	GOV	DE	EUR	AAA	12,733,617.18	14,529,057.05	0.32%
DE000BU2F009	DEGV 2.600 05/15/41 GERMANY	GOV	DE	EUR	AAA	207.86	237.17	0.00%
DE000BU2Z007	DEGV 2.300 02/15/33 GERMANY	GOV	DE	EUR	AAA	75,941.78	86,649.57	0.00%
DE000BU2Z031	DEGV 2.600 08/15/34 GERMANY	GOV	DE	EUR	AAA	96,928.27	110,595.16	0.00%
DE000BU3Z005	DEGV 2.300 02/15/33 GERMANY	GOV	DE	EUR	AAA	1,976,808.23	2,255,538.16	0.05%
DE000ENER6Y0	SIEMENS ENERG ODSH SIEMENS ENERG	COM	DE	EUR	AAA	10,271,954.64	11,720,300.12	0.26%
DE000NWB2P42	NRW BANK 0.75% GTD SNR 26/05/36 NRW BANK 0.75% GTD SNR 26/05/36	MIS	DE	EUR	AAA	4,671,171.31	5,329,806.41	0.12%
DE000NWB2Q17	NRW BANK 0.71% GTD 22/10/2036 NRW BANK 0.71% GTD 22/10/2036	MIS	DE	EUR	AAA	4,694,985.15	5,356,978.00	0.12%
DE000SHL1006	SIEMENS HEALTH ODSH SIEMENS HEALTH	COM	DE	EUR	AAA	8,186,574.98	9,340,881.95	0.21%
DK0009922320	DKGV 4.500 11/15/39 DENMARK	GOV	DK	DKK	AAA	15,415,892.22	2,366,518.02	0.05%
DK0009922320	DKGV 4.500 11/15/39 DENMARK	GOV	DK	DKK	AAA	6,530,446.22	1,002,499.14	0.02%
DK0009923138	DKGV 1.750 11/15/25 DENMARK	GOV	DK	DKK	AAA	6,530,446.57	1,002,499.19	0.02%
DK0009923567	DKGV 0.500 11/15/27 DENMARK	GOV	DK	DKK	AAA	6,530,446.57	1,002,499.19	0.02%
DK0009923807	DKGV 0.500 11/15/29 DENMARK	GOV	DK	DKK	AAA	6,530,446.66	1,002,499.20	0.02%
DK0009924888	DKGV 2.250 11/15/26 DENMARK	GOV	DK	DKK	AAA	6,530,446.48	1,002,499.18	0.02%
DK0009924961	DKGV 2.250 11/15/35 DENMARK	GOV	DK	DKK	AAA	1,718,543.54	263,816.34	0.01%
FI4000197959	FIGV 0.500 04/15/26 FINLAND	GOV	FI	EUR	AA1	874,340.46	997,622.46	0.02%

Collateral data - as at 11/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
FI4000348727	FIGV 0.500 09/15/28 FINLAND	GOV	FI	EUR	AA1	5,666,380.02	6,465,339.53	0.14%
FI4000369467	FIGV 0.500 09/15/29 FINLAND	GOV	FI	EUR	AA1	2,882,808.83	3,289,284.84	0.07%
FI4000557525	FIGV 2.875 04/15/29 FINLAND	GOV	FI	EUR	AA1	2,887,016.23	3,294,085.48	0.07%
FI4000577952	FIGV 2.500 04/15/30 FINLAND	GOV	FI	EUR	AA1	2,883,166.37	3,289,692.79	0.07%
FR0000073272	SAFRAN ODSH SAFRAN	COM	FR	EUR	AA2	34,503,474.96	39,368,464.51	0.87%
FR0000120172	CARREFOUR ODSH CARREFOUR	COM	FR	EUR	AA2	1,181.75	1,348.38	0.00%
FR0000120271	TOTALENERGIES ODSH TOTALENERGIES	COM	FR	EUR	AA2	7,002,389.34	7,989,726.15	0.18%
FR0000120578	SANOFI FR ODSH SANOFI FR	COM	FR	EUR	AA2	97,397.15	111,130.15	0.00%
FR0000120644	DANONE ODSH DANONE	COM	FR	EUR	AA2	9,362,149.38	10,682,212.32	0.24%
FR0000130809	SOCIETE GENERALE ODSH SOCIETE GENERALE	COM	FR	EUR	AA2	84,115,505.01	95,975,790.19	2.12%
FR0000131104	BNP ODSH BNP	COM	FR	EUR	AA2	31,620.56	36,079.06	0.00%
FR0000187635	FRGV 5.750 10/25/32 FRANCE	GOV	FR	EUR	AA2	60,108.47	68,583.77	0.00%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	AA2	22,530,987.82	25,707,856.83	0.57%
FR0006174348	BUREAU VERITAS ODSH BUREAU VERITAS	COM	FR	EUR	AA2	35,666.52	40,695.50	0.00%
FR0010809418	FRGV 10/25/29 FRANCE	GOV	FR	EUR	AA2	1,608,225.55	1,834,985.34	0.04%
FR0010916924	FRGV 3.500 04/25/26 FRANCE	GOV	FR	EUR	AA2	47,652.36	54,371.34	0.00%
FR0011317783	FRGV 2.750 10/25/27 FRANCE	GOV	FR	EUR	AA2	1,507,527.00	1,720,088.29	0.04%
FR0012993103	FRGV 1.500 05/25/31 FRANCE	GOV	FR	EUR	AA2	387,492.28	442,128.68	0.01%
FR0013209871	FRGV 0.100 07/25/47 FRANCE	GOV	FR	EUR	AA2	3,953,866.36	4,511,361.47	0.10%
FR0013234333	FRGV 1.750 06/25/39 FRANCE	GOV	FR	EUR	AA2	3,592.25	4,098.76	0.00%
FR0013250560	FRGV 1.000 05/25/27 FRANCE	GOV	FR	EUR	AA2	21,174.81	24,160.46	0.00%
FR0013341682	FRGV 0.750 11/25/28 FRANCE	GOV	FR	EUR	AA2	303,532.06	346,330.07	0.01%
FR0013524014	FRGV 0.100 03/01/36 FRANCE	GOV	FR	EUR	AA2	2,790,015.23	3,183,407.34	0.07%
FR0014003513	FRGV 02/25/27 FRANCE	GOV	FR	EUR	AA2	303,531.94	346,329.94	0.01%
FR0014003513	FRGV 02/25/27 FRANCE	GOV	FR	EUR	AA2	992,441.04	1,132,375.22	0.03%
FR0014003TT8	DASSAULT SYSTEM ODSH DASSAULT SYSTEM	COM	FR	EUR	AA2	37,945,079.31	43,295,335.03	0.96%
FR0014004J31	FRGV 0.750 05/25/53 FRANCE	GOV	FR	EUR	AA2	691,025.13	788,459.67	0.02%
FR001400AIN5	FRGV 0.750 02/25/28 FRANCE	GOV	FR	EUR	AA2	408.59	466.21	0.00%
FR001400CMX2	FRGV 2.500 05/25/43 FRANCE	GOV	FR	EUR	AA2	37,935.27	43,284.14	0.00%
FR001400FYQ4	FRGV 2.500 09/24/26 FRANCE	GOV	FR	EUR	AA2	303,532.26	346,330.30	0.01%
FR001400FYQ4	FRGV 2.500 09/24/26 FRANCE	GOV	FR	EUR	AA2	873,254.61	996,383.50	0.02%
FR001400H7V7	FRGV 3.000 05/25/33 FRANCE	GOV	FR	EUR	AA2	284.65	324.79	0.00%
FR001400H7V7	FRGV 3.000 05/25/33 FRANCE	GOV	FR	EUR	AA2	909,797.42	1,038,078.85	0.02%
FR001400HI98	FRGV 2.750 02/25/29 FRANCE	GOV	FR	EUR	AA2	35,550.84	40,563.51	0.00%
FR001400NBC6	FRGV 2.500 09/24/27 FRANCE	GOV	FR	EUR	AA2	30,508.65	34,810.37	0.00%
FR001400XLW2	FRGV 2.400 09/24/28 FRANCE	GOV	FR	EUR	AA2	4.10	4.67	0.00%
GB0002634946	ORD 2.5P BAE SYSTEMS	CST	GB	GBP	AA3	259,608.96	351,630.83	0.01%
GB0002875804	ORD 25P BRITISH AMERICAN TOBACCO	CST	GB	GBP	AA3	31,964,940.00	43,295,341.31	0.96%
GB0005603997	ORD GBP0.025 LEGAL & GENERAL GROUP PLC	CST	GB	GBP	AA3	1,800.62	2,438.87	0.00%

Collateral data - as at 11/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB0007188757	ORD GBP0.10(REGD) RIO TINTO	CST	GB	GBP	AA3	1,575.54	2,134.01	0.00%
GB0008706128	ORD GBP0.25 LLOYDS BANKING GROUP	CST	GB	GBP	AA3	167,690.23	227,130.28	0.01%
GB0009895292	ORD USD0.25 ASTRAZENECA	CST	GB	GBP	AA3	150,468.48	203,804.05	0.00%
GB0022569080	AMDOCS ODSH AMDOCS	COM	US	USD	AAA	12,294,837.84	12,294,837.84	0.27%
GB0031348658	ORD 25P BARCLAYS BANK PLC	CST	GB	GBP	AA3	442,924.83	599,925.47	0.01%
GB00B00NY175	UKT 4 3/4 12/07/38 UK TREASURY	GIL	GB	GBP	AA3	105,180.25	142,462.80	0.00%
GB00B033F229	ORD 6 14/81P CENTRICA PLC	CST	GB	GBP	AA3	13,915.78	18,848.41	0.00%
GB00B0CNHZ09	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	AA3	6,015,081.04	8,147,207.12	0.18%
GB00B0CNHZ09	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	AA3	42.34	57.35	0.00%
GB00B0CNHZ09	UKTI 1 1/4 11/22/55 UK TREASURY	GIL	GB	GBP	AA3	3,332,838.65	4,514,207.97	0.10%
GB00B10RZP78	ORD SHARES OF 3 1/9 PENCE UNILEVER PLC	CST	GB	GBP	AA3	26,948,695.20	36,501,021.33	0.81%
GB00B128DP45	UKT 4 1/4 12/07/46 UK TREASURY	GIL	GB	GBP	AA3	7,899,727.39	10,699,891.62	0.24%
GB00B1L6W962	UKTI 1 1/8 11/22/37 UK TREASURY	GIL	GB	GBP	AA3	1,879,291.38	2,545,431.39	0.06%
GB00B1VWPJ53	UKT 4 1/2 12/07/42 UK TREASURY	GIL	GB	GBP	AA3	6,142,499.17	8,319,790.31	0.18%
GB00B24FF097	UKT 4 3/4 12/07/30 UK TREASURY	GIL	GB	GBP	AA3	7,899,726.91	10,699,890.97	0.24%
GB00B24FFM16	UKTI 0 3/4 11/22/47 UK TREASURY	GIL	GB	GBP	AA3	53,199.10	72,056.23	0.00%
GB00B24FFM16	UKTI 0 3/4 11/22/47 UK TREASURY	GIL	GB	GBP	AA3	33,293.19	45,094.41	0.00%
GB00B2QPKJ12	ORD USD0.50 FRESNILLO PLC	CST	GB	GBP	AA3	451,325.40	611,303.74	0.01%
GB00B3D4VD98	UKTI 1 1/4 11/22/32 UK TREASURY	GIL	GB	GBP	AA3	198.70	269.13	0.00%
GB00B3LZBF68	UKTI 0 5/8 03/22/40 UK TREASURY	GIL	GB	GBP	AA3	1,354,498.59	1,834,618.77	0.04%
GB00B3Y1JG82	UKTI 0 1/8 03/22/29 UK TREASURY	GIL	GB	GBP	AA3	2,440,221.03	3,305,190.07	0.07%
GB00B46CGH68	UKTI 0 3/4 03/22/34 UK TREASURY	GIL	GB	GBP	AA3	44,625.86	60,444.09	0.00%
GB00B4PTCY75	UKTI 0 3/8 03/22/62 UK TREASURY	GIL	GB	GBP	AA3	6,015,082.45	8,147,209.03	0.18%
GB00B54QLM75	UKT 4 01/22/60 UK TREASURY	GIL	GB	GBP	AA3	3,333,061.02	4,514,509.16	0.10%
GB00B63H8491	ROLLS ROYCE ODSH ROLLS ROYCE	CST	GB	GBP	AA3	24,100,677.81	32,643,486.01	0.72%
GB00B6460505	UKT 4 1/4 12/07/40 UK TREASURY	GIL	GB	GBP	AA3	459,983.99	623,031.48	0.01%
GB00B6RNH572	UKT 3 3/4 07/22/52 UK TREASURY	GIL	GB	GBP	AA3	1,287,731.84	1,744,185.65	0.04%
GB00B7RN0G65	UKTI 0 1/8 03/22/44 UK TREASURY	GIL	GB	GBP	AA3	1,045,663.85	1,416,313.41	0.03%
GB00B84Z9V04	UKT 3 1/4 01/22/44 UK TREASURY	GIL	GB	GBP	AA3	47,059.76	63,740.72	0.00%
GB00B84Z9V04	UKT 3 1/4 01/22/44 UK TREASURY	GIL	GB	GBP	AA3	407,477.84	551,913.82	0.01%
GB00BD9MZZ71	UKTI 018 11/22/65 UK TREASURY	GIL	GB	GBP	AA3	0.74	1.00	0.00%
GB00BDRHNP05	UKT 1Q 07/22/27 UK TREASURY	GIL	GB	GBP	AA3	3,215,839.56	4,355,736.98	0.10%
GB00BDX8CX86	UKTI 0 1/8 03/22/68 UK TREASURY	GIL	GB	GBP	AA3	5,889,082.34	7,976,546.49	0.18%
GB00BFMCN652	UKT 158 10/22/71 UK Treasury	GIL	GB	GBP	AA3	12,157,581.96	16,466,999.80	0.36%
GB00BJQWYH73	UKT 1 1/4 10/22/41 UNITED KINGDOM	GIL	GB	GBP	AA3	2,171.61	2,941.37	0.00%
GB00BLGZ9862	TESCO ODSH TESCO	CST	GB	GBP	AA3	401,459.70	543,762.47	0.01%
GB00BLH38158	UKT 1 1/4 07/31/51 UK Treasury	GIL	GB	GBP	AA3	0.88	1.19	0.00%
GB00BLH38265	UKTI 0 1/8 03/22/39 UK Treasury	GIL	GB	GBP	AA3	5,670,575.64	7,680,587.16	0.17%
GB00BLPK7334	UKT 1 1/8 01/31/39 UK Treasury	GIL	GB	GBP	AA3	19,853.95	26,891.45	0.00%

Collateral data - as at 11/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00BM8PJY71	NATWEST GRP ODSH NATWEST GRP	CST	GB	GBP	AA3	28,639,057.86	38,790,555.68	0.86%
GB00BM8Z2S21	UKT 0 7/8 07/31/33 UK Treasury	GIL	GB	GBP	AA3	6,046,195.72	8,189,350.81	0.18%
GB00BM8Z2V59	UKT 1 1/2 07/31/53 UK Treasury	GIL	GB	GBP	AA3	0.92	1.25	0.00%
GB00BM8Z2W66	UKTI 0 1/8 03/22/73 UK Treasury	GIL	GB	GBP	AA3	1,426.68	1,932.39	0.00%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	AA3	6,120,594.12	8,290,120.72	0.18%
GB00BMF9LG83	UKT 4 1/2 06/07/28 UK Treasury	GIL	GB	GBP	AA3	367,492.90	497,755.68	0.01%
GB00BMF9LJ15	UKTI 0 3/4 11/22/33 UK Treasury	GIL	GB	GBP	AA3	444,157.66	601,595.29	0.01%
GB00BMGR2916	UKT 0 5/8 07/31/35 UNITED KINGDOM	GIL	GB	GBP	AA3	3,457,961.54	4,683,682.34	0.10%
GB00BMGR2916	UKT 0 5/8 07/31/35 UNITED KINGDOM	GIL	GB	GBP	AA3	2,959,929.28	4,009,115.88	0.09%
GB00BMJ6DW54	INFORMA ODSH INFORMA	CST	GB	GBP	AA3	457,214.65	619,280.51	0.01%
GB00BN65R313	UKT 3 1/2 01/22/45 UK TREASURY	GIL	GB	GBP	AA3	5.67	7.68	0.00%
GB00BP0RGD03	BERKELEY GROUP ODSH BERKELEY GROUP	CST	GB	GBP	AA3	451,300.14	611,269.52	0.01%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	AA3	7,586,458.80	10,275,580.78	0.23%
GB00BPSNB460	UKT 3 34 03/07/27 UK treasury	GIL	GB	GBP	AA3	6,239,834.18	8,451,627.02	0.19%
GB00BPSNBB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	AA3	7,586,459.64	10,275,581.92	0.23%
GB00BPSNBG80	UKTI 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	AA3	1,346,624.37	1,823,953.42	0.04%
GB00BPSNBG80	UKTI 1 1/4 11/22/2054 UK Treasury	GIL	GB	GBP	AA3	3,215,328.10	4,355,044.23	0.10%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	AA3	7,522,868.14	10,189,449.56	0.23%
GB00BQC82B83	UKT 41/8 07/22/29 Corp UK Treasury	GIL	GB	GBP	AA3	3,772,689.97	5,109,970.48	0.11%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	AA3	10,629,153.74	14,396,799.71	0.32%
GB00BSQNRC93	UKT 43/8 03/07/28 UK Treasury	GIL	GB	GBP	AA3	6,142,499.24	8,319,790.41	0.18%
GB00BT7J0027	UKT 4 ½ 03/07/35 Corp UK TREASURY	GIL	GB	GBP	AA3	13,442,099.01	18,206,831.13	0.40%
GB00BT7J0134	UKTI 1 7/8 09/22/49 Corp UK TREASURY	GIL	GB	GBP	AA3	6,437,312.38	8,719,104.01	0.19%
GB00BT7J0241	UKT 5 3/8 01/31/56 UK Treasury	GIL	GB	GBP	AA3	16,314,134.99	22,096,898.75	0.49%
GB00BYMWG366	UKTI 0 1/8 03/22/46 UK TREASURY	GIL	GB	GBP	AA3	903,448.08	1,223,687.36	0.03%
GB00BZ13DV40	UKTI 0125 08/10/48 UK TREASURY	GIL	GB	GBP	AA3	89,034.14	120,593.48	0.00%
GB00BZB26Y51	UKT 1T 09/07/37 UK TREASURY	GIL	GB	GBP	AA3	5.85	7.92	0.00%
HK0388045442	HKEX ODSH HKEX	COM	HK	HKD		30,874,596.39	3,942,315.96	0.09%
IE0003LFZ4U7	DOLE ODSH DOLE	COM	US	USD	AAA	18,508.90	18,508.90	0.00%
IE000S9YS762	LINDE ODSH LINDE	COM	US	USD	AAA	2,195,708.86	2,195,708.86	0.05%
IE00B4BNMY34	ACCENTURE ODSH ACCENTURE	COM	US	USD	AAA	16,655,925.15	16,655,925.15	0.37%
IE00BDB6Q211	WILLIS TOWERS ODSH WILLIS TOWERS	COM	US	USD	AAA	213,084.05	213,084.05	0.00%
IE00BFRT3W74	ALLEGION ODSH ALLEGION	COM	US	USD	AAA	212,635.96	212,635.96	0.00%
IE00BFY8C754	STERIS ODSH STERIS	COM	US	USD	AAA	2,061,193.20	2,061,193.20	0.05%
IE00BLP1HW54	AON ODSH AON	COM	US	USD	AAA	41,945.25	41,945.25	0.00%
IE00BTN1Y115	MEDTRONIC ODSH MEDTRONIC	COM	US	USD	AAA	2,195,976.08	2,195,976.08	0.05%
IE00BY7QL619	JOHNSON CNTRLS ODSH JOHNSON CNTRLS	COM	US	USD	AAA	139.37	139.37	0.00%
IM00B5VQMV65	GVC HOLDINGS ODSH GVC HOLDINGS	CST	GB	GBP	AA3	2,130,269.37	2,885,371.89	0.06%
IT0000062072	GENERALI ODSH GENERALI	COM	IT	EUR		191.48	218.47	0.00%

Collateral data - as at 11/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
IT0000072618	INTESA SANPAOLO ODSH INTESA SANPAOLO	COM	IT	EUR		30,995,207.78	35,365,531.69	0.78%
IT0001250932	HERA ODSH HERA	COM	IT	EUR		189.43	216.15	0.00%
IT0003132476	ENI ODSH ENI	COM	IT	EUR		182,557.17	208,297.73	0.00%
IT0003242622	TERNA ODSH TERNA	COM	IT	EUR		1,132.81	1,292.54	0.00%
IT0003497168	TELECOM IT ODSH TELECOM IT	COM	IT	EUR		82,799.36	94,474.07	0.00%
IT0003828271	RECORDATI ODSH RECORDATI	COM	IT	EUR		383,597.04	437,684.22	0.01%
JE00B4T3BW64	ORD USD0.01 GLENCORE INTERNATIONAL	CST	GB	GBP	AA3	11,590,509.54	15,698,920.96	0.35%
JE00BJ1F3079	AMCR ODSH AMCR	COM	US	USD	AAA	350.43	350.43	0.00%
JE00BYPZJM29	JANUS HENDERSON ODSH JANUS HENDERSON	COM	US	USD	AAA	40,015,196.80	40,015,196.80	0.88%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	2,437,609,213.40	16,869,484.37	0.37%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	66,055,657.11	457,138.44	0.01%
JP1024631Q86	JPGV 0.400 08/01/26 JAPAN	GOV	JP	JPY	A1	410,929,514.71	2,843,839.36	0.06%
JP1024641Q92	JPGV 0.400 09/01/26 JAPAN	GOV	JP	JPY	A1	1,662,314,398.96	11,504,053.48	0.25%
JP1024651QA4	JPGV 0.400 10/01/26 JAPAN	GOV	JP	JPY	A1	2,535,888,022.42	17,549,623.26	0.39%
JP1024661QB1	JPGV 0.500 11/01/26 JAPAN	GOV	JP	JPY	A1	286,132,480.62	1,980,180.98	0.04%
JP1024671QC8	JPGV 0.600 12/01/26 JAPAN	GOV	JP	JPY	A1	410,898,090.32	2,843,621.89	0.06%
JP1024671QC8	JPGV 0.600 12/01/26 JAPAN	GOV	JP	JPY	A1	92,475,031.16	639,973.83	0.01%
JP1024681R19	JPGV 0.600 01/01/27 JAPAN	GOV	JP	JPY	A1	32,747,026.86	226,625.93	0.01%
JP1024691R25	JPGV 0.700 02/01/27 JAPAN	GOV	JP	JPY	A1	6,319,213,002.80	43,732,139.00	0.97%
JP1024711R47	JPGV 0.900 04/01/27 JAPAN	GOV	JP	JPY	A1	2,903,858,095.08	20,096,161.63	0.44%
JP1051501N14	JPGV 0.005 12/20/26 JAPAN	GOV	JP	JPY	A1	12,421,550.47	85,963.39	0.00%
JP1051631PB2	JPGV 0.400 09/20/28 JAPAN	GOV	JP	JPY	A1	410,900,808.83	2,843,640.70	0.06%
JP1051651Q27	JPGV 0.300 12/20/28 JAPAN	GOV	JP	JPY	A1	13,132,523.46	90,883.68	0.00%
JP1051671Q49	JPGV 0.400 03/20/29 JAPAN	GOV	JP	JPY	A1	5,705,387,625.02	39,484,158.01	0.87%
JP1051701Q76	JPGV 0.600 06/20/29 JAPAN	GOV	JP	JPY	A1	410,935,664.15	2,843,881.92	0.06%
JP1051751R17	JPGV 0.900 12/20/29 JAPAN	GOV	JP	JPY	A1	834,266,294.47	5,773,543.25	0.13%
JP1051761R23	JPGV 1.000 12/20/29 JAPAN	GOV	JP	JPY	A1	410,908,915.45	2,843,696.80	0.06%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	20,138,045.61	139,365.43	0.00%
JP1103441G98	JPGV 0.100 09/20/26 JAPAN	GOV	JP	JPY	A1	455,999,931.91	3,155,749.36	0.07%
JP1103451GC0	JPGV 0.100 12/20/26 JAPAN	GOV	JP	JPY	A1	1,281,515,765.73	8,868,735.01	0.20%
JP1103521JA8	JPGV 0.100 09/20/28 JAPAN	GOV	JP	JPY	A1	923,519,951.45	6,391,223.54	0.14%
JP1103631M74	JPGV 0.100 06/20/31 JAPAN	GOV	JP	JPY	A1	2,303,329,410.52	15,940,200.45	0.35%
JP1103711P74	JPGV 0.400 06/20/33 JAPAN	GOV	JP	JPY	A1	40,820,365.80	282,497.51	0.01%
JP1103751Q74	JPGV 1.100 06/20/34 JAPAN	GOV	JP	JPY	A1	29,367,444.47	203,237.52	0.00%
JP1103761QA5	JPGV 0.900 09/20/34 JAPAN	GOV	JP	JPY	A1	5,705,487,579.88	39,484,849.75	0.87%
JP1120241K56	JPGV 0.100 03/10/29 JAPAN	GOV	JP	JPY	A1	230,302.68	1,593.81	0.00%
JP1120241K56	JPGV 0.100 03/10/29 JAPAN	GOV	JP	JPY	A1	265,160,524.06	1,835,044.47	0.04%
JP1120251L52	JPGV 0.200 03/10/30 JAPAN	GOV	JP	JPY	A1	103,363,411.37	715,326.90	0.02%
JP1120261M59	JPGV 0.005 03/10/31 JAPAN	GOV	JP	JPY	A1	265,162,213.10	1,835,056.16	0.04%

Collateral data - as at 11/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	171,309,364.37	1,185,547.15	0.03%
JP1120281P52	JPGV 0.005 03/10/33 JAPAN	GOV	JP	JPY	A1	183,312,423.95	1,268,614.37	0.03%
JP1200811592	JPGV 2.000 09/20/25 JAPAN	GOV	JP	JPY	A1	349,456,675.64	2,418,416.33	0.05%
JP1201101944	JPGV 2.100 03/20/29 JAPAN	GOV	JP	JPY	A1	1,520,842.02	10,524.99	0.00%
JP1201121975	JPGV 2.100 06/20/29 JAPAN	GOV	JP	JPY	A1	134,632,616.86	931,725.57	0.02%
JP1201161A37	JPGV 2.200 03/20/30 JAPAN	GOV	JP	JPY	A1	6,971,317,437.50	48,245,030.37	1.07%
JP1201171A43	JPGV 2.100 03/20/30 JAPAN	GOV	JP	JPY	A1	134,620,004.83	931,638.28	0.02%
JP1201221AA5	JPGV 1.800 09/20/30 JAPAN	GOV	JP	JPY	A1	154,014,537.46	1,065,858.23	0.02%
JP1201311BB0	JPGV 1.700 09/20/31 JAPAN	GOV	JP	JPY	A1	17,368,635.87	120,199.71	0.00%
JP1201511EC7	JPGV 1.200 12/20/34 JAPAN	GOV	JP	JPY	A1	732,484,011.97	5,069,158.55	0.11%
JP1201591GC4	JPGV 0.600 12/20/36 JAPAN	GOV	JP	JPY	A1	2,301,040,244.42	15,924,358.27	0.35%
JP1201691K75	JPGV 0.300 06/20/39 JAPAN	GOV	JP	JPY	A1	65,321,501.38	452,057.71	0.01%
JP1201761M45	JPGV 0.500 03/20/41 JAPAN	GOV	JP	JPY	A1	318,085,051.21	2,201,308.88	0.05%
JP1201851P76	JPGV 1.100 06/20/43 JAPAN	GOV	JP	JPY	A1	99,916,668.54	691,473.71	0.02%
JP1201881Q46	JPGV 1.600 03/20/44 JAPAN	GOV	JP	JPY	A1	785,410.21	5,435.43	0.00%
JP1201891Q77	JPGV 1.900 06/20/44 JAPAN	GOV	JP	JPY	A1	629,443,049.01	4,356,063.15	0.10%
JP1300071253	JPGV 2.300 05/20/32 JAPAN	GOV	JP	JPY	A1	194,681,002.80	1,347,290.66	0.03%
JP1300251715	JPGV 2.300 12/20/36 JAPAN	GOV	JP	JPY	A1	134,622,553.07	931,655.92	0.02%
JP1300331A99	JPGV 2.000 09/20/40 JAPAN	GOV	JP	JPY	A1	67,285.70	465.65	0.00%
JP1300341B39	JPGV 2.200 03/20/41 JAPAN	GOV	JP	JPY	A1	33,930,450.03	234,815.82	0.01%
JP1300371C98	JPGV 1.900 09/20/42 JAPAN	GOV	JP	JPY	A1	814,157,997.91	5,634,383.70	0.12%
JP1300461F39	JPGV 1.500 03/20/45 JAPAN	GOV	JP	JPY	A1	134,648,121.60	931,832.87	0.02%
JP1300541H31	JPGV 0.800 03/20/47 JAPAN	GOV	JP	JPY	A1	4,060,910,767.67	28,103,549.30	0.62%
JP1300551H61	JPGV 0.800 06/20/47 JAPAN	GOV	JP	JPY	A1	105,874,887.05	732,707.58	0.02%
JP1300641KA3	JPGV 0.400 09/20/49 JAPAN	GOV	JP	JPY	A1	636,970,271.68	4,408,155.33	0.10%
JP1300651L15	JPGV 0.400 12/20/49 JAPAN	GOV	JP	JPY	A1	2,111,634,645.00	14,613,576.05	0.32%
JP1300661L47	JPGV 0.400 03/20/50 JAPAN	GOV	JP	JPY	A1	2,297,312,578.55	15,898,560.94	0.35%
JP1300801PA2	JPGV 1.800 09/20/53 JAPAN	GOV	JP	JPY	A1	219,313.15	1,517.76	0.00%
JP1300831Q70	JPGV 2.200 06/20/54 JAPAN	GOV	JP	JPY	A1	1,769,897,276.96	12,248,581.22	0.27%
JP1300841QA6	JPGV 2.100 09/20/54 JAPAN	GOV	JP	JPY	A1	5,688,194,524.22	39,365,173.09	0.87%
JP1300851R17	JPGV 2.300 12/20/54 JAPAN	GOV	JP	JPY	A1	3,682,971.83	25,488.02	0.00%
JP1400161P53	JPGV 1.300 03/20/63 JAPAN	GOV	JP	JPY	A1	248,289,456.75	1,718,288.18	0.04%
JP1400171Q50	JPGV 2.200 03/20/64 JAPAN	GOV	JP	JPY	A1	2,441,021,071.55	16,893,096.14	0.37%
JP1742381Q69	JPGV 06/20/25 JAPAN	GOV	JP	JPY	A1	265,170,826.62	1,835,115.77	0.04%
JP1742571Q93	JPGV 09/22/25 JAPAN	GOV	JP	JPY	A1	2,535,867,325.30	17,549,480.03	0.39%
JP1742701QB6	JPGV 11/20/25 JAPAN	GOV	JP	JPY	A1	265,147,078.27	1,834,951.42	0.04%
JP1742941R38	JPGV 03/23/26 JAPAN	GOV	JP	JPY	A1	160,282,304.64	1,109,234.33	0.02%
JP1742951R35	JPGV 06/23/25 JAPAN	GOV	JP	JPY	A1	410,895,342.44	2,843,602.87	0.06%
JP3142500002	IDEMITSU ODSH IDEMITSU	COM	JP	JPY	A1	591,372,059.32	4,092,592.72	0.09%

Collateral data - as at 11/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP3143600009	ITOCHU ODSH ITOCHU	COM	JP	JPY	A1	569,655,799.08	3,942,305.25	0.09%
JP3164720009	RENASAS ODSH RENASAS	COM	JP	JPY	A1	31,293,036.05	216,563.58	0.00%
JP3188220002	OTSUKA HOLDINGS ODSH OTSUKA HOLDINGS	COM	JP	JPY	A1	4,594,922,999.92	31,799,183.10	0.70%
JP3228600007	KANSAI ELEC ODSH KANSAI ELEC	COM	JP	JPY	A1	2,545,599.01	17,616.83	0.00%
JP3236200006	KEYENCE ODSH KEYENCE	COM	JP	JPY	A1	583,602,603.04	4,038,824.16	0.09%
JP3242800005	CANON ODSH CANON	COM	JP	JPY	A1	4,706,462.54	32,571.09	0.00%
JP3258000003	KIRIN HOLDINGS ODSH KIRIN HOLDINGS	COM	JP	JPY	A1	489,215,999.54	3,385,621.29	0.07%
JP3368000000	RESONAC HLDG ODSH RESONAC HLDG	COM	JP	JPY	A1	154,395,358.61	1,068,493.70	0.02%
JP3386380004	J.FRONT RETAIL ODSH J.FRONT RETAIL	COM	JP	JPY	A1	2,144,565,998.55	14,841,477.62	0.33%
JP3386450005	ENEOS HOLDINGS ODSH ENEOS HOLDINGS	COM	JP	JPY	A1	3,863,091,748.71	26,734,541.99	0.59%
JP3388200002	AEON CO LTD ODSH AEON CO LTD	COM	JP	JPY	A1	5,776,310.87	39,974.98	0.00%
JP3399310006	ZOZO ODSH ZOZO	COM	JP	JPY	A1	4,367,998.56	30,228.75	0.00%
JP3422950000	SEVEN&I HLDGS ODSH SEVEN&I HLDGS	COM	JP	JPY	A1	5,114,619,947.06	35,395,747.92	0.78%
JP3435750009	M3 ODSH M3	COM	JP	JPY	A1	3,206,381,049.03	22,189,772.95	0.49%
JP3463000004	TAKEDA PHARMA ODSH TAKEDA PHARMA	COM	JP	JPY	A1	1,548,645,299.33	10,717,406.02	0.24%
JP3475350009	DAIICHI SANKYO ODSH DAIICHI SANKYO	COM	JP	JPY	A1	4,387,886,998.41	30,366,389.62	0.67%
JP3569200003	TOKYU FUDOSAN ODSH TOKYU FUDOSAN	COM	JP	JPY	A1	3,940,982,849.06	27,273,587.66	0.60%
JP3571400005	TOKYO ELECTRON ODSH TOKYO ELECTRON	COM	JP	JPY	A1	4,582,895,998.22	31,715,950.19	0.70%
JP3574200006	TOKYU ODSH TOKYU	COM	JP	JPY	A1	615,827,999.83	4,261,840.15	0.09%
JP3635000007	TOYOTA TSUSHO ODSH TOYOTA TSUSHO	COM	JP	JPY	A1	4,610,559,199.72	31,907,393.49	0.70%
JP3705200008	JAPAN AIRLINES ODSH JAPAN AIRLINES	COM	JP	JPY	A1	2,403,246,648.60	16,631,678.10	0.37%
JP3732000009	SOFTBANK ODSH SOFTBANK	COM	JP	JPY	A1	3,849,331,334.30	26,639,312.98	0.59%
JP3735400008	NTT ODSH NTT	COM	JP	JPY	A1	6,214,412.64	43,006.87	0.00%
JP3753000003	NIPPON YUSEN ODSH NIPPON YUSEN	COM	JP	JPY	A1	4,089,367.37	28,300.48	0.00%
JP3756600007	NINTENDO ODSH NINTENDO	COM	JP	JPY	A1	20,494,820.91	141,834.49	0.00%
JP3778630008	BANDAI NAMCO HD ODSH BANDAI NAMCO HD	COM	JP	JPY	A1	4,322,551,998.40	29,914,238.49	0.66%
JP3788600009	HITACHI ODSH HITACHI	COM	JP	JPY	A1	577,752,432.31	3,998,338.03	0.09%
JP3802300008	FAST RETAILING ODSH FAST RETAILING	COM	JP	JPY	A1	566,630,999.59	3,921,372.11	0.09%
JP3814000000	FUJIFILM ODSH FUJIFILM	COM	JP	JPY	A1	175,579,198.88	1,215,096.55	0.03%
JP3818000006	FUJITSU ODSH FUJITSU	COM	JP	JPY	A1	372,948,799.70	2,580,993.67	0.06%
JP3827200001	FURUKAWA ELEC ODSH FURUKAWA ELEC	COM	JP	JPY	A1	679,298.08	4,701.09	0.00%
JP3837800006	HOYA ODSH HOYA	COM	JP	JPY	A1	568,715,999.11	3,935,801.36	0.09%
JP3854600008	HONDA ODSH HONDA	COM	JP	JPY	A1	569,661,249.81	3,942,342.97	0.09%
JP3893600001	MITSUI CO ODSH MITSUI CO	COM	JP	JPY	A1	3,976,788.74	27,521.38	0.00%
JP3897700005	MITSUBISHI CG ODSH MITSUBISHI CG	COM	JP	JPY	A1	2,459,942,938.71	17,024,045.00	0.38%
JP3902900004	MUFG ODSH MUFG	COM	JP	JPY	A1	569,587,198.16	3,941,830.50	0.09%
JP3914400001	MURATA MFG ODSH MURATA MFG	COM	JP	JPY	A1	8,187,115.37	56,658.96	0.00%
JP3918000005	MEIJI HOLDINGS ODSH MEIJI HOLDINGS	COM	JP	JPY	A1	5,110,079,998.97	35,364,329.19	0.78%
JP3921290007	MERCARI ODSH MERCARI	COM	JP	JPY	A1	412,467,149.28	2,854,480.57	0.06%

Collateral data - as at 11/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP3932000007	YASKAWA ELECTRIC ODSH YASKAWA ELECTRIC	COM	JP	JPY	A1	845,948,398.97	5,854,389.30	0.13%
JP3942400007	ASTELLAS PHARMA ODSH ASTELLAS PHARMA	COM	JP	JPY	A1	1,524,999,298.30	10,553,763.78	0.23%
JP3955800002	YOKOHAMA RUBBER ODSH YOKOHAMA RUBBER	COM	JP	JPY	A1	2,326,015,998.73	16,097,203.08	0.36%
JP3970300004	RECRUIT HOLDINGS ODSH RECRUIT HOLDINGS	COM	JP	JPY	A1	3,458,487.83	23,934.48	0.00%
KYG070341048	BAIDU ODSH BAIDU	COM	HK	HKD		35,740.93	4,563.69	0.00%
KYG596691041	MEITUAN ODSH MEITUAN	COM	HK	HKD		54,538,882.16	6,963,961.67	0.15%
KYG6683N1034	NU HOLDINGS ODSH NU HOLDINGS	COM	US	USD	AAA	21,083,760.31	21,083,760.31	0.47%
KYG7800X1079	SANDS CHINA ODSH SANDS CHINA	COM	HK	HKD		85,973,311.93	10,977,761.64	0.24%
KYG875721634	TENCENT HOLDINGS ODSH TENCENT HOLDINGS	COM	HK	HKD		76,145.91	9,722.92	0.00%
KYG9830T1067	XIAOMI ODSH XIAOMI	COM	HK	HKD		276,968,268.00	35,365,528.67	0.78%
LU1092234845	ORIO ODSH ORIO	COM	US	USD	AAA	561,480.23	561,480.23	0.01%
LU2369833749	ARDAGH METAL PAC ODSH ARDAGH METAL PAC	COM	US	USD	AAA	10,765.51	10,765.51	0.00%
NL0010721999	NLGV 2.750 01/15/47 NETHERLANDS	GOV	NL	EUR	AAA	341,623.90	389,792.87	0.01%
NL0011794037	AHOLD DELHAIZE ODSH AHOLD DELHAIZE	COM	NL	EUR	AAA	4,911.27	5,603.75	0.00%
NL0011819040	NLGV 0.500 07/15/26 NETHERLANDS	GOV	NL	EUR	AAA	341,623.00	389,791.84	0.01%
NL0011821202	ING GROEP ODSH ING GROEP	COM	NL	EUR	AAA	797.12	909.51	0.00%
NL0012171458	NLGV 0.750 07/15/27 NETHERLANDS	GOV	NL	EUR	AAA	3,946,206.81	4,502,621.92	0.10%
NL0013332430	NLGV 0.250 07/15/29 NETHERLANDS	GOV	NL	EUR	AAA	35,503.95	40,510.01	0.00%
NL0015000B11	NLGV 01/15/38 NETHERLANDS	GOV	NL	EUR	AAA	9.75	11.12	0.00%
NL0015000RP1	NLGV 0.500 07/15/32 NETHERLANDS	GOV	NL	EUR	AAA	104,170.42	118,858.44	0.00%
NL0015001AM2	NLGV 2.500 07/15/33 NETHERLANDS	GOV	NL	EUR	AAA	341,623.38	389,792.27	0.01%
NL0015001XZ6	NLGV 2.500 07/15/34 NETHERLANDS	GOV	NL	EUR	AAA	341,623.47	389,792.38	0.01%
NL0015031501	NLGV 01/15/27 NETHERLANDS	GOV	NL	EUR	AAA	295,724.50	337,421.65	0.01%
NO0010844079	NOGV 1.750 09/06/29 NORWAY	GOV	NO	NOK	AAA	902,115.88	89,679.48	0.00%
PAP169941328	BLADEX ODSH BLADEX	COM	US	USD	AAA	159,679.88	159,679.88	0.00%
PR7331747001	POPULAR ODSH POPULAR	COM	US	USD	AAA	55,086,807.35	55,086,807.35	1.22%
SE0000108656	ERICSSON ODSH ERICSSON	COM	SE	SEK	AAA	1,974,170.50	206,374.41	0.00%
SE0000667891	SANDVIK ODSH SANDVIK	COM	SE	SEK	AAA	1,555,035.19	162,559.15	0.00%
SE0000667925	TELIA COMPANY ODSH TELIA COMPANY	COM	SE	SEK	AAA	35,205.95	3,680.33	0.00%
SE0009554454	SAMHALL NORDEN ODSH SAMHALL NORDEN	COM	SE	SEK	AAA	103.78	10.85	0.00%
US0017441017	AMN HEALTH SRV ODSH AMN HEALTH SRV	COM	US	USD	AAA	349,015.47	349,015.47	0.01%
US00508Y1029	ACUITY ODSH ACUITY	COM	US	USD	AAA	10,881,209.67	10,881,209.67	0.24%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	11,123,083.85	11,123,083.85	0.25%
US0079031078	AMD ODSH AMD	COM	US	USD	AAA	213,162.04	213,162.04	0.00%
US00827B1061	AFFIRM HOLDINGS ODSH AFFIRM HOLDINGS	COM	US	USD	AAA	94,132,788.58	94,132,788.58	2.08%
US0090661010	AIRBNB ODSH AIRBNB	COM	US	USD	AAA	563.02	563.02	0.00%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	3,130,021.60	3,130,021.60	0.07%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	5,618,409.93	5,618,409.93	0.12%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	76,343,517.08	76,343,517.08	1.69%

Collateral data - as at 11/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	241,635.74	241,635.74	0.01%
US0234361089	AMEDISYS ODSH AMEDISYS	COM	US	USD	AAA	10,722,839.76	10,722,839.76	0.24%
US0316521006	AMKOR TECHNOLOGY ODSH AMKOR TECHNOLOGY	COM	US	USD	AAA	1,191.05	1,191.05	0.00%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	110,181,132.56	110,181,132.56	2.43%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	2,955,913.96	2,955,913.96	0.07%
US0382221051	APPLIED ODSH APPLIED	COM	US	USD	AAA	7,047,537.34	7,047,537.34	0.16%
US0434361046	ASBURY AUTO GP ODSH ASBURY AUTO GP	COM	US	USD	AAA	292,993.19	292,993.19	0.01%
US045167GE77	ADB 4.875 05/21/26 MTN ADB	BND	PH	USD		3,450,560.35	3,450,560.35	0.08%
US045167GL11	ADB 4.125 05/30/30 MTN ADB	BND	PH	USD		3,627,993.69	3,627,993.69	0.08%
US04621X1081	ASSURANT ODSH ASSURANT	COM	US	USD	AAA	47,508,618.74	47,508,618.74	1.05%
US05329W1027	AUTONATION ODSH AUTONATION	COM	US	USD	AAA	1,107,242.62	1,107,242.62	0.02%
US0605051046	BOFAML ODSH BOFAML	COM	US	USD	AAA	13,813,513.81	13,813,513.81	0.31%
US06417N1037	BANK OZK ODSH BANK OZK	COM	US	USD	AAA	18,489,814.28	18,489,814.28	0.41%
US0774541066	BELDEN ODSH BELDEN	COM	US	USD	AAA	1,056,098.36	1,056,098.36	0.02%
US0846707026	BERKSHIRE ODSH BERKSHIRE	COM	US	USD	AAA	33,406,081.50	33,406,081.50	0.74%
US0970231058	BOEING ODSH BOEING	COM	US	USD	AAA	33,406,394.32	33,406,394.32	0.74%
US09857L1089	BOOKING HLDG ODSH BOOKING HLDG	COM	US	USD	AAA	22,641,734.48	22,641,734.48	0.50%
US1011371077	BOSTON ODSH BOSTON	COM	US	USD	AAA	5,384,883.37	5,384,883.37	0.12%
US1143401024	AZENTA ODSH AZENTA	COM	US	USD	AAA	913,341.95	913,341.95	0.02%
US12541W2098	CH ROBINSON ODSH CH ROBINSON	COM	US	USD	AAA	612,018.51	612,018.51	0.01%
US12621E1038	CNO FINCL GRP ODSH CNO FINCL GRP	COM	US	USD	AAA	913,527.06	913,527.06	0.02%
US1264081035	CSX ODSH CSX	COM	US	USD	AAA	12,299,004.89	12,299,004.89	0.27%
US1264081035	CSX ODSH CSX	COM	US	USD	AAA	88.34	88.34	0.00%
US135087Q560	CAGV 3.750 04/26/28 CANADA	GOV	CA	USD	AAA	45,034.31	45,034.31	0.00%
US14040H1059	CAPITAL ONE FIN ODSH CAPITAL ONE FIN	COM	US	USD	AAA	2,619,938.09	2,619,938.09	0.06%
US14149Y1082	CARDINAL HEALTH ODSH CARDINAL HEALTH	COM	US	USD	AAA	21,077,493.51	21,077,493.51	0.47%
US14448C1045	CARRIER GLOBAL ODSH CARRIER GLOBAL	COM	US	USD	AAA	847,571.63	847,571.63	0.02%
US1714841087	CHURCHILL DOWNS ODSH CHURCHILL DOWNS	COM	US	USD	AAA	137.94	137.94	0.00%
US1729674242	CITIGROUP ODSH CITIGROUP	COM	US	USD	AAA	23,068,786.47	23,068,786.47	0.51%
US1924221039	COGNEX ODSH COGNEX	COM	US	USD	AAA	312,469.56	312,469.56	0.01%
US1924461023	COGNIZANT TECH ODSH COGNIZANT TECH	COM	US	USD	AAA	109.78	109.78	0.00%
US2091151041	CONSOLIDATED EDI ODSH CONSOLIDATED EDI	COM	US	USD	AAA	138.70	138.70	0.00%
US2358511028	DANAHER ODSH DANAHER	COM	US	USD	AAA	4,910,906.53	4,910,906.53	0.11%
US2521311074	DEXCOM ODSH DEXCOM	COM	US	USD	AAA	8,925,628.18	8,925,628.18	0.20%
US25809K1051	DOORDASH ODSH DOORDASH	COM	US	USD	AAA	1,120,295.06	1,120,295.06	0.02%
US2788651006	ECOLAB ODSH ECOLAB	COM	US	USD	AAA	7,047,477.49	7,047,477.49	0.16%
US2936681095	ENTERPRISE BNCP ODSH ENTERPRISE BNCP	COM	US	USD	AAA	176,754.70	176,754.70	0.00%
US2944291051	EQUIFAX ODSH EQUIFAX	COM	US	USD	AAA	368.31	368.31	0.00%
US298785KE52	EIB 4.375 10/10/31 EIB	GOV	SU	USD		1,328,209.09	1,328,209.09	0.03%

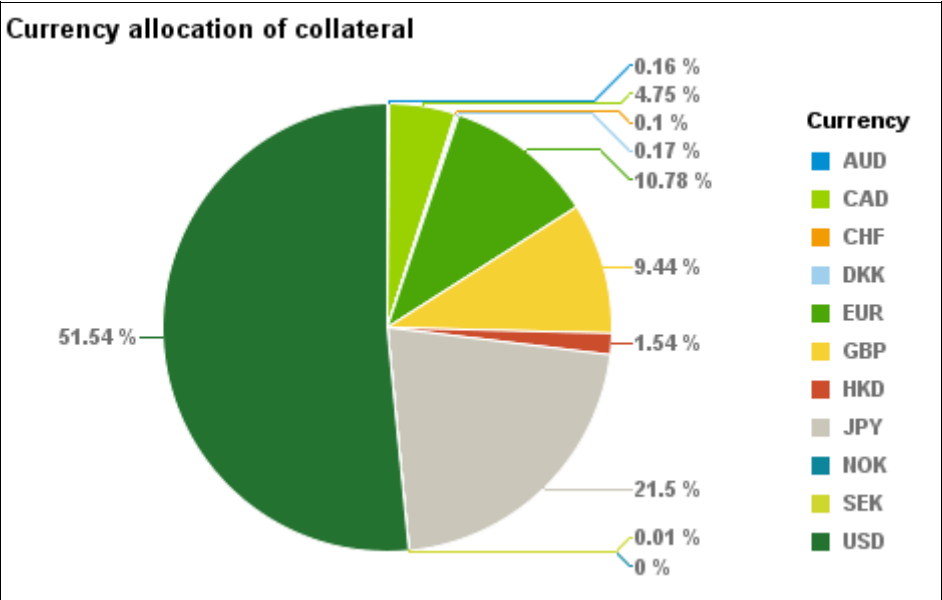
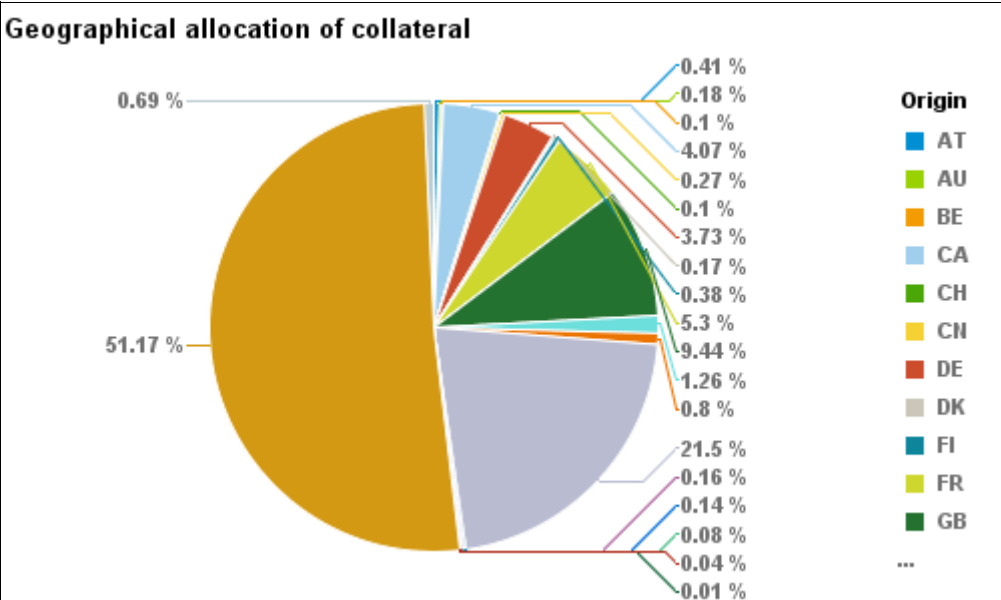
Collateral data - as at 11/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US30063P1057	EXACT SCI ODSH EXACT SCI	COM	US	USD	AAA	4,367,933.66	4,367,933.66	0.10%
US30161Q1040	EXELIXIS ODSH EXELIXIS	COM	US	USD	AAA	49,471.34	49,471.34	0.00%
US30231G1022	EXXON MOBIL ODSH EXXON MOBIL	COM	US	USD	AAA	2,375,187.49	2,375,187.49	0.05%
US30303M1027	META PLATFORMS ODSH META PLATFORMS	COM	US	USD	AAA	52,636,710.00	52,636,710.00	1.16%
US30303M1027	META PLATFORMS ODSH META PLATFORMS	COM	US	USD	AAA	7,043,981.18	7,043,981.18	0.16%
US3119001044	FASTENAL ODSH FASTENAL	COM	US	USD	AAA	593,654.36	593,654.36	0.01%
US31418E7A27	FN MA5388 5.5% 01/06/2054 FN MA5388 5.5% 01/06/2054	MIS	US	USD	AAA	3,608,635.26	3,608,635.26	0.08%
US31418FAW77	FED NATL MORT ASSC 5.5% MBS 01/07/2054 FED NATL MORT ASSC 5.5% MBS 01/07/2054	MIS	US	USD	AAA	1,680,802.42	1,680,802.42	0.04%
US31418FF443	FN MA5586 5.5% 01-01-2055 FN MA5586 5.5% 01-01-2055	MIS	US	USD	AAA	2,585,191.72	2,585,191.72	0.06%
US31428X1063	FEDEX ODSH FEDEX	COM	US	USD	AAA	611,815.45	611,815.45	0.01%
US31847R1023	FIRST AM ODSH FIRST AM	COM	US	USD	AAA	44,118,596.41	44,118,596.41	0.97%
US3434981011	FLOWERS FOODS ODSH FLOWERS FOODS	COM	US	USD	AAA	4,132,028.77	4,132,028.77	0.09%
US3453708600	FORD MOTOR ODSH FORD MOTOR	COM	US	USD	AAA	1,162.94	1,162.94	0.00%
US3635761097	ARTHUR J. GALLAG ODSH ARTHUR J. GALLAG	COM	US	USD	AAA	2,195,857.87	2,195,857.87	0.05%
US3695501086	GENERAL DYNAMICS ODSH GENERAL DYNAMICS	COM	US	USD	AAA	441,707.32	441,707.32	0.01%
US37045V1008	GM ODSH GM	COM	US	USD	AAA	33,406,406.97	33,406,406.97	0.74%
US3719011096	GENTEX ODSH GENTEX	COM	US	USD	AAA	19,597.73	19,597.73	0.00%
US38141G1040	GOLDMAN SACHS ODSH GOLDMAN SACHS	COM	US	USD	AAA	3,307,243.11	3,307,243.11	0.07%
US38267D1090	GOOSEHEAD INS ODSH GOOSEHEAD INS	COM	US	USD	AAA	576,564.86	576,564.86	0.01%
US4180561072	HASBRO ODSH HASBRO	COM	US	USD	AAA	13,592,086.22	13,592,086.22	0.30%
US427028AB18	CAGV 0.750 05/19/26 CANADA	GOV	CA	USD	AAA	92,355.41	92,355.41	0.00%
US42809H1077	HESS ODSH HESS	COM	US	USD	AAA	23,171,609.23	23,171,609.23	0.51%
US42809H1077	HESS ODSH HESS	COM	US	USD	AAA	7,047,378.50	7,047,378.50	0.16%
US43358BAB99	CAGV 4.000 03/18/30 CANADA	GOV	CA	USD	AAA	5,038.13	5,038.13	0.00%
US4385161066	HONEYWELL INTL ODSH HONEYWELL INTL	COM	US	USD	AAA	23,056,788.48	23,056,788.48	0.51%
US4415931009	HOULIHAN LOKEY ODSH HOULIHAN LOKEY	COM	US	USD	AAA	17,058,336.58	17,058,336.58	0.38%
US45674M1018	INFORMATICA INC ODSH INFORMATICA INC	COM	US	USD	AAA	2,607,427.31	2,607,427.31	0.06%
US45790W1080	INOZYME PHARMA ODSH INOZYME PHARMA	COM	US	USD	AAA	140,628.87	140,628.87	0.00%
US4581401001	INTEL ODSH INTEL	COM	US	USD	AAA	13,539,682.95	13,539,682.95	0.30%
US459058LR21	IBRD 4.125 03/20/30 MTN IBRD	GOV	SU	USD		523,593.07	523,593.07	0.01%
US4592001014	IBM ODSH IBM	COM	US	USD	AAA	553,684.96	553,684.96	0.01%
US4612021034	INTUIT ODSH INTUIT	COM	US	USD	AAA	6,055,176.78	6,055,176.78	0.13%
US46120E6023	INTUITIVE ODSH INTUITIVE	COM	US	USD	AAA	6,316,058.76	6,316,058.76	0.14%
US46333X1081	IRONWOOD PHARMS ODSH IRONWOOD PHARMS	COM	US	USD	AAA	262,691.08	262,691.08	0.01%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	36,005,801.58	36,005,801.58	0.80%
US47233W1099	JEFFERIES FINCL ODSH JEFFERIES FINCL	COM	US	USD	AAA	45,965,293.43	45,965,293.43	1.02%
US4781601046	JOHNSON&JOHNSON ODSH JOHNSON&JOHNSON	COM	US	USD	AAA	33,406,325.94	33,406,325.94	0.74%
US4824801009	KLA CORP ODSH KLA CORP	COM	US	USD	AAA	1,399,225.08	1,399,225.08	0.03%
US4878361082	KELLANOVA ODSH KELLANOVA	COM	US	USD	AAA	2,477,880.39	2,477,880.39	0.05%

Collateral data - as at 11/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US4881522084	KELLY SERVICES ODSH KELLY SERVICES	COM	US	USD	AAA	132,214.21	132,214.21	0.00%
US4884011002	KEMPER ODSH KEMPER	COM	US	USD	AAA	32,202,939.79	32,202,939.79	0.71%
US515110CF96	LRENT 4.625 04/17/29 RENTENBANK	GOV	DE	USD	AAA	340,620.47	340,620.47	0.01%
US5627501092	MANHATTAN ASSOC ODSH MANHATTAN ASSOC	COM	US	USD	AAA	64,400.51	64,400.51	0.00%
US56418H1005	MANPOWERGROUP ODSH MANPOWERGROUP	COM	US	USD	AAA	38,002,607.62	38,002,607.62	0.84%
US5745991068	MASCO ODSH MASCO	COM	US	USD	AAA	88.46	88.46	0.00%
US5770811025	MATTEL ODSH MATTEL	COM	US	USD	AAA	109,971.06	109,971.06	0.00%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	88,648,999.41	88,648,999.41	1.96%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	7,046,899.46	7,046,899.46	0.16%
US6005512040	MILLER INDS ODSH MILLER INDS	COM	US	USD	AAA	497,403.12	497,403.12	0.01%
US6200763075	MOTOROLA ODSH MOTOROLA	COM	US	USD	AAA	12,391,213.71	12,391,213.71	0.27%
US62855J1043	MYRIAD GENETICS ODSH MYRIAD GENETICS	COM	US	USD	AAA	70.84	70.84	0.00%
US6361801011	NATL FUEL GAS ODSH NATL FUEL GAS	COM	US	USD	AAA	1,817,705.65	1,817,705.65	0.04%
US64110L1061	NETFLIX ODSH NETFLIX	COM	US	USD	AAA	31,362,737.82	31,362,737.82	0.69%
US6501111073	NEW YORK TIMES ODSH NEW YORK TIMES	COM	US	USD	AAA	10,935,978.46	10,935,978.46	0.24%
US6541061031	NIKE ODSH NIKE	COM	US	USD	AAA	213,246.11	213,246.11	0.00%
US65473P1057	NISOURCE ODSH NISOURCE	COM	US	USD	AAA	36,731.90	36,731.90	0.00%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	180,398,755.47	180,398,755.47	3.98%
US676167CG22	OKB 4.625 11/03/25 OEKB	BND	AT	USD	AA1	48,405.84	48,405.84	0.00%
US676167CQ04	OKB 4.000 05/28/28 MTN OEKB	BND	AT	USD	AA1	2,639,956.40	2,639,956.40	0.06%
US6806652052	OLIN ODSH OLIN	COM	US	USD	AAA	7,808,989.52	7,808,989.52	0.17%
US6882392011	OSHKOSH ODSH OSHKOSH	COM	US	USD	AAA	36,957,080.61	36,957,080.61	0.82%
US6951561090	PACKAGING CORP ODSH PACKAGING CORP	COM	US	USD	AAA	10,419.02	10,419.02	0.00%
US69608A1088	PALANTIR TECH ODSH PALANTIR TECH	COM	US	USD	AAA	7,047,225.07	7,047,225.07	0.16%
US7170811035	PFIZER ODSH PFIZER	COM	US	USD	AAA	214,869.00	214,869.00	0.00%
US7181721090	PHILIP MORRIS ODSH PHILIP MORRIS	COM	US	USD	AAA	38,438,502.58	38,438,502.58	0.85%
US7185461040	PHILLIPS 66 ODSH PHILLIPS 66	COM	US	USD	AAA	35,510,235.53	35,510,235.53	0.78%
US74158E1047	PRIMEENERGY RES ODSH PRIMEENERGY RES	COM	US	USD	AAA	575,722.79	575,722.79	0.01%
US74164M1080	PRIMERICA ODSH PRIMERICA	COM	US	USD	AAA	47,560,170.99	47,560,170.99	1.05%
US7475251036	QUALCOMM ODSH QUALCOMM	COM	US	USD	AAA	611,282.70	611,282.70	0.01%
US7599161095	REPLIGEN CORP ODSH REPLIGEN CORP	COM	US	USD	AAA	10,227,376.01	10,227,376.01	0.23%
US76009N1000	UPBOUND GROUP ODSH UPBOUND GROUP	COM	US	USD	AAA	204,126.57	204,126.57	0.00%
US77543R1023	ROKU ODSH ROKU	COM	US	USD	AAA	3,788.23	3,788.23	0.00%
US7766961061	ROPER TECH ODSH ROPER TECH	COM	US	USD	AAA	52,182.54	52,182.54	0.00%
US7802871084	ROYAL GOLD ODSH ROYAL GOLD	COM	US	USD	AAA	7,169,857.59	7,169,857.59	0.16%
US7841171033	SEI INVESTMENTS ODSH SEI INVESTMENTS	COM	US	USD	AAA	96,044,026.73	96,044,026.73	2.12%
US79466L3024	SALESFORCE ODSH SALESFORCE	COM	US	USD	AAA	13,915,983.30	13,915,983.30	0.31%
US8115431079	SEABOARD ODSH SEABOARD	COM	US	USD	AAA	6,331,611.11	6,331,611.11	0.14%
US81762P1021	SERVICENOW ODSH SERVICENOW	COM	US	USD	AAA	27,020,510.56	27,020,510.56	0.60%

Collateral data - as at 11/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US8270481091	SILGAN HLDG ODSH SILGAN HLDG	COM	US	USD	AAA	139,499.44	139,499.44	0.00%
US8606301021	STIFEL FINANCIAL ODSH STIFEL FINANCIAL	COM	US	USD	AAA	26,278,375.14	26,278,375.14	0.58%
US87161C5013	SYNOVUS FIN ODSH SYNOVUS FIN	COM	US	USD	AAA	28,052,397.45	28,052,397.45	0.62%
US8740541094	TAKE-TWO ODSH TAKE-TWO	COM	US	USD	AAA	3,161,758.83	3,161,758.83	0.07%
US87612E1064	TARGET ODSH TARGET	COM	US	USD	AAA	29,339,185.55	29,339,185.55	0.65%
US8793691069	TELEFLEX ODSH TELEFLEX	COM	US	USD	AAA	13,314,348.35	13,314,348.35	0.29%
US8807701029	TERADYNE ODSH TERADYNE	COM	US	USD	AAA	1,845,244.14	1,845,244.14	0.04%
US88160R1014	TESLA ODSH TESLA	COM	US	USD	AAA	52,421,314.55	52,421,314.55	1.16%
US8825081040	TEXAS INSTRUMENT ODSH TEXAS INSTRUMENT	COM	US	USD	AAA	33,406,232.65	33,406,232.65	0.74%
US8835561023	THERMO FISHER ODSH THERMO FISHER	COM	US	USD	AAA	505,892.81	505,892.81	0.01%
US89417E1091	TRAVELERS ODSH TRAVELERS	COM	US	USD	AAA	970,665.77	970,665.77	0.02%
US8968181011	TRIUMPH GROUP ODSH TRIUMPH GROUP	COM	US	USD	AAA	7,097,560.42	7,097,560.42	0.16%
US912810FB99	UST 6.125 11/15/27 US TREASURY	GOV	US	USD	AAA	285,879.86	285,879.86	0.01%
US912810QE10	UST 4.625 02/15/40 US TREASURY	GOV	US	USD	AAA	639,246.13	639,246.13	0.01%
US912810QX90	UST 2.750 08/15/42 US TREASURY	GOV	US	USD	AAA	606,334.32	606,334.32	0.01%
US912810RC45	UST 3.625 08/15/43 US TREASURY	GOV	US	USD	AAA	1,209,018.84	1,209,018.84	0.03%
US912810RD28	UST 3.750 11/15/43 US TREASURY	GOV	US	USD	AAA	5,745.58	5,745.58	0.00%
US912810RJ97	UST 3.000 11/15/44 US TREASURY	GOV	US	USD	AAA	5,737.10	5,737.10	0.00%
US912810RN00	UST 2.875 08/15/45 US TREASURY	GOV	US	USD	AAA	221.87	221.87	0.00%
US912810RP57	UST 3.000 11/15/45 US TREASURY	GOV	US	USD	AAA	216,351.39	216,351.39	0.00%
US912810RZ30	UST 2.750 11/15/47 US TREASURY	GOV	US	USD	AAA	248,320.26	248,320.26	0.01%
US912810SC36	UST 3.125 05/15/48 US TREASURY	GOV	US	USD	AAA	0.00	0.00	0.00%
US912810SD19	UST 3.000 08/15/48 US TREASURY	GOV	US	USD	AAA	4,514,126.28	4,514,126.28	0.10%
US912810SF66	UST 3.000 02/15/49 US TREASURY	GOV	US	USD	AAA	431,649.51	431,649.51	0.01%
US912810SH23	UST 2.875 05/15/49 US TREASURY	GOV	US	USD	AAA	58,736.55	58,736.55	0.00%
US912810SJ88	UST 2.250 08/15/49 US TREASURY	GOV	US	USD	AAA	255,277.10	255,277.10	0.01%
US912810SL35	UST 2.000 02/15/50 US TREASURY	GOV	US	USD	AAA	1,965.80	1,965.80	0.00%
US912810SP49	UST 1.375 08/15/50 US TREASURY	GOV	US	USD	AAA	129,141.07	129,141.07	0.00%
US912810SQ22	UST 1.125 08/15/40 US TREASURY	GOV	US	USD	AAA	5,752.19	5,752.19	0.00%
US912810SY55	UST 2.250 05/15/41 US TREASURY	GOV	US	USD	AAA	1,434,467.58	1,434,467.58	0.03%
US912810TC27	UST 2.000 11/15/41 US TREASURY	GOV	US	USD	AAA	442,067.52	442,067.52	0.01%
US912810TF57	UST 2.375 02/15/42 US TREASURY	GOV	US	USD	AAA	420,503.21	420,503.21	0.01%
US912810TM09	UST 4.000 11/15/42 US TREASURY	GOV	US	USD	AAA	273,608.50	273,608.50	0.01%
US912810TQ13	UST 3.875 02/15/43 US TREASURY	GOV	US	USD	AAA	1,419,584.96	1,419,584.96	0.03%
US912810TU25	UST 4.375 08/15/43 US TREASURY	GOV	US	USD	AAA	947.75	947.75	0.00%
US912810TW80	UST 4.750 11/15/43 US TREASURY	GOV	US	USD	AAA	4,514,566.06	4,514,566.06	0.10%
US912810TZ12	UST 4.500 02/15/44 US TREASURY	GOV	US	USD	AAA	18,168.11	18,168.11	0.00%
US912810UE63	UST 4.500 11/15/54 US TREASURY	GOV	US	USD	AAA	4,512,789.28	4,512,789.28	0.10%
US9128282A70	UST 1.500 08/15/26 US TREASURY	GOV	US	USD	AAA	1,089,854.17	1,089,854.17	0.02%

Collateral data - as at 11/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US9128282R06	UST 2.250 08/15/27 US TREASURY	GOV	US	USD	AAA	733,461.92	733,461.92	0.02%
US9128283W81	UST 2.750 02/15/28 US TREASURY	GOV	US	USD	AAA	745,226.35	745,226.35	0.02%
US912828V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	AAA	698,584.48	698,584.48	0.02%
US912828V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	AAA	977.99	977.99	0.00%
US912828ZB95	UST 1.125 02/28/27 US TREASURY	GOV	US	USD	AAA	2,970.64	2,970.64	0.00%
US912828ZE35	UST 0.625 03/31/27 US TREASURY	GOV	US	USD	AAA	94.54	94.54	0.00%
US912828ZN34	UST 0.500 04/30/27 US TREASURY	GOV	US	USD	AAA	93.99	93.99	0.00%
US912828ZQ64	UST 0.625 05/15/30 US TREASURY	GOV	US	USD	AAA	297,277.06	297,277.06	0.01%
US91282CAE12	UST 0.625 08/15/30 US TREASURY	GOV	US	USD	AAA	44,539.89	44,539.89	0.00%
US91282CAU53	UST 0.500 10/31/27 US TREASURY	GOV	US	USD	AAA	56,047.25	56,047.25	0.00%
US91282CAV37	UST 0.875 11/15/30 US TREASURY	GOV	US	USD	AAA	750,617.08	750,617.08	0.02%
US91282CAZ41	UST 0.375 11/30/25 US TREASURY	GOV	US	USD	AAA	2,645,272.40	2,645,272.40	0.06%
US91282CBB63	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	AAA	393,766.61	393,766.61	0.01%
US91282CBJ99	UST 0.750 01/31/28 US TREASURY	GOV	US	USD	AAA	679,502.38	679,502.38	0.02%
US91282CBL46	UST 1.125 02/15/31 US TREASURY	GOV	US	USD	AAA	989,165.38	989,165.38	0.02%
US91282CBP59	UST 1.125 02/29/28 US TREASURY	GOV	US	USD	AAA	1,011,301.12	1,011,301.12	0.02%
US91282CBS98	UST 1.250 03/31/28 US TREASURY	GOV	US	USD	AAA	1,048,031.69	1,048,031.69	0.02%
US91282CCH25	UST 1.250 06/30/28 US TREASURY	GOV	US	USD	AAA	622,309.77	622,309.77	0.01%
US91282CCY57	UST 1.250 09/30/28 US TREASURY	GOV	US	USD	AAA	920,411.22	920,411.22	0.02%
US91282CCZ23	UST 0.875 09/30/26 US TREASURY	GOV	US	USD	AAA	384,820.01	384,820.01	0.01%
US91282CCZ23	UST 0.875 09/30/26 US TREASURY	GOV	US	USD	AAA	2,602,729.83	2,602,729.83	0.06%
US91282CDJ71	UST 1.375 11/15/31 US TREASURY	GOV	US	USD	AAA	679,270.42	679,270.42	0.02%
US91282CDP32	UST 1.375 12/31/28 US TREASURY	GOV	US	USD	AAA	972,667.31	972,667.31	0.02%
US91282CEC10	UST 1.875 02/28/27 US TREASURY	GOV	US	USD	AAA	173,234.09	173,234.09	0.00%
US91282CEJ62	UST 0.125 04/15/27 US TREASURY	GOV	US	USD	AAA	914,824.14	914,824.14	0.02%
US91282CFV81	UST 4.125 11/15/32 US TREASURY	GOV	US	USD	AAA	99.54	99.54	0.00%
US91282CGB19	UST 3.875 12/31/29 US TREASURY	GOV	US	USD	AAA	2,632.44	2,632.44	0.00%
US91282CGJ45	UST 3.500 01/31/30 US TREASURY	GOV	US	USD	AAA	57,332.17	57,332.17	0.00%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	AAA	148,072.93	148,072.93	0.00%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	AAA	813,650.33	813,650.33	0.02%
US91282CGP05	UST 4.000 02/29/28 US TREASURY	GOV	US	USD	AAA	257,332.74	257,332.74	0.01%
US91282CGS44	UST 3.625 03/31/30 US TREASURY	GOV	US	USD	AAA	604,643.80	604,643.80	0.01%
US91282CGW55	UST 1.250 04/15/28 US TREASURY	GOV	US	USD	AAA	4,348,861.48	4,348,861.48	0.10%
US91282CHC82	UST 3.375 05/15/33 US TREASURY	GOV	US	USD	AAA	828,100.20	828,100.20	0.02%
US91282CHZ77	UST 4.625 09/30/30 US TREASURY	GOV	US	USD	AAA	207.30	207.30	0.00%
US91282CJC64	UST 4.625 10/15/26 US TREASURY	GOV	US	USD	AAA	508.60	508.60	0.00%
US91282CJG78	UST 4.875 10/31/30 US TREASURY	GOV	US	USD	AAA	1,073,255.05	1,073,255.05	0.02%
US91282CJR34	UST 3.750 12/31/28 US TREASURY	GOV	US	USD	AAA	202.17	202.17	0.00%
US91282CJZ59	UST 4.000 02/15/34 US TREASURY	GOV	US	USD	AAA	132,492.13	132,492.13	0.00%

Collateral data - as at 11/06/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CKH33	UST 4.500 03/31/26 US TREASURY	GOV	US	USD	AAA	802,645.61	802,645.61	0.02%
US91282CKP58	UST 4.625 04/30/29 US TREASURY	GOV	US	USD	AAA	193,950.22	193,950.22	0.00%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	AAA	100.20	100.20	0.00%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	AAA	5,606,782.97	5,606,782.97	0.12%
US91282CNE74	UST 3.875 05/31/27 US TREASURY	GOV	US	USD	AAA	16,906.39	16,906.39	0.00%
US9129091081	U. S. STEEL ODSH U. S. STEEL	COM	US	USD	AAA	34,197,205.24	34,197,205.24	0.76%
US91324P1021	UNITEDHEALTH ODSH UNITEDHEALTH	COM	US	USD	AAA	43,735,816.73	43,735,816.73	0.97%
US91324P1021	UNITEDHEALTH ODSH UNITEDHEALTH	COM	US	USD	AAA	10,475,838.10	10,475,838.10	0.23%
US92343E1029	VERISIGN ODSH VERISIGN	COM	US	USD	AAA	69,405.63	69,405.63	0.00%
US92345Y1064	VERISK ANALYTICS ODSH VERISK ANALYTICS	COM	US	USD	AAA	7,931,144.79	7,931,144.79	0.18%
US9282541013	VIRTU FINCL ODSH VIRTU FINCL	COM	US	USD	AAA	44,292,094.99	44,292,094.99	0.98%
US9290891004	VOYA FINANCIAL ODSH VOYA FINANCIAL	COM	US	USD	AAA	955,714.45	955,714.45	0.02%
US9497461015	WELLS FARGO ODSH WELLS FARGO	COM	US	USD	AAA	589,339.85	589,339.85	0.01%
US9553061055	WEST PHARM SVC ODSH WEST PHARM SVC	COM	US	USD	AAA	8,375,141.46	8,375,141.46	0.18%
US98138H1014	WORKDAY ODSH WORKDAY	COM	US	USD	AAA	7,029,648.43	7,029,648.43	0.16%
US98389B1008	XCEL ENERGY ODSH XCEL ENERGY	COM	US	USD	AAA	560.42	560.42	0.00%
US9892071054	ZEBRA TECH ODSH ZEBRA TECH	COM	US	USD	AAA	5,103,686.23	5,103,686.23	0.11%
XS2259629280	LNBAD 0.610 11/17/50 28 MTN LKB BW FORDERBNK	BND	DE	EUR	AAA	108,942.76	124,303.68	0.00%
XS2333676729	NORDR 1.000 04/21/26 MTN NRW	BND	DE	USD	AAA	1,366,697.08	1,366,697.08	0.03%
XS2484353219	ONTAR 2.250 05/26/26 MTN ONTARIO	BND	CA	GBP	AAA	205,728.72	278,652.02	0.01%
XS2910613970	KOMBK 3.625 09/04/29 MTN KBN	BND	NO	USD	AAA	3,319,241.44	3,319,241.44	0.07%
XS2924823532	LNBAD 4.000 01/22/27 MTN LKB BW FORDERBNK	BND	DE	USD	AAA	134,042.25	134,042.25	0.00%
XS3045728683	QTC 3.250 05/21/35 MTN QTC	BND	AU	EUR	AAA	893,322.30	1,019,280.74	0.02%
	Unknown Company Description	UNK		CAD		33,765,880.90	24,742,831.55	0.55%
	Unknown Company Description	UNK		CAD		8,746,988.09	6,409,584.09	0.14%
						Total:	4,528,367,389.12	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)	758,489,805.54
2	BNP PARIBAS ARBITRAGE LONDON/PA	654,143,676.41

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	BARCLAYS BANK PLC (PARENT)	766,608,373.33
2	BNP PARIBAS ARBITRAGE LONDON/PARIS (PARENT)	568,743,665.67
3	ROYAL BANK OF CANADA LONDON BRANCH (PARENT)	447,746,042.57
4	NOMURA INTERNATIONAL PLC (PARENT)	341,253,172.51
5	CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK (PARENT)	267,564,402.44