



Securities Lending Report

HSBC CNTL EURPE / HSBC GBL FD ICAV - GBL GOV BND UCITS ETF-984110

Report as at 08/08/2025

Summary of policy	
% limit on maximum percentage of book on loan	30%
Revenue Split	75/25 *
Name of the Fund	HSBC CNTL EURPE / HSBC GBL FD ICAV - GBL GOV BND UCITS ETF-984110
Replication Mode	Physical replication
ISIN Code	IE00BFYDNQ69
Total net assets (AuM)	7,283,057,099
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 08/08/2025	
Currently on loan in USD (base currency)	2,074,501,984.54
Current percentage on loan (in % of the fund AuM)	28.48%
Collateral value (cash and securities) in USD (base currency)	2,613,604,192.59
Collateral value (cash and securities) in % of loan	126%

Securities lending statistics	
12-month average on loan in USD (base currency)	1,889,976,297.65
12-month average on loan as a % of the fund AuM	23.97%
12-month maximum on loan in USD	2,190,254,706.27
12-month maximum on loan as a % of the fund AuM	28.87%
Gross Return for the fund over the last 12 months in (base currency fund)	3,879,630.13
Gross Return for the fund over the last 12 months in % of the fund AuM	0.0492%

Collateral data - as at 08/08/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AT0000A2NW83	ATGV 02/20/31 AUSTRIA	GOV	AT	EUR	AA1	438,515.39	509,661.97	0.02%
AT0000A2VB47	ATGV 10/20/28 AUSTRIA	GOV	AT	EUR	AA1	14,938.54	17,362.23	0.00%
AT0000A33SK7	ATGV 3.150 10/20/53 AUSTRIA	GOV	AT	EUR	AA1	5,653.91	6,571.22	0.00%
AT0000A3D3Q8	ATGV 3.200 07/15/39 AUSTRIA	GOV	AT	EUR	AA1	964,506.39	1,120,991.95	0.04%
AT0000A3EPP2	ATGV 2.500 10/20/29 AUSTRIA	GOV	AT	EUR	AA1	804,685.56	935,241.11	0.04%
AU000000ASX7	ASX ODSH ASX	COM	AU	AUD	AAA	473,409.70	307,507.52	0.01%
AU000000CBA7	CBA ODSH CBA	COM	AU	AUD	AAA	473,314.78	307,445.87	0.01%
AU000000CSL8	CSL ODSH CSL	COM	AU	AUD	AAA	473,236.31	307,394.90	0.01%
AU000000FMG4	FORTESCUE ODSH FORTESCUE	COM	AU	AUD	AAA	473,417.75	307,512.75	0.01%
AU000000TLS2	TELSTRA GROUP ODSH TELSTRA GROUP	COM	AU	AUD	AAA	473,377.57	307,486.65	0.01%

Collateral data - as at 08/08/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
AU0000106411	AUGV 0.500 09/21/26 AUSTRALIA	GOV	AU	AUD	AAA	1,114,975.34	724,242.24	0.03%
AU000XCLWAI8	AUGV 4.250 04/21/26 AUSTRALIA	GOV	AU	AUD	AAA	24,491.63	15,908.76	0.00%
AU000XCLWAM0	AUGV 2.750 06/21/35 AUSTRALIA	GOV	AU	AUD	AAA	771,503.59	501,137.08	0.02%
AU000XCLWAQ1	AUGV 2.750 11/21/27 AUSTRALIA	GOV	AU	AUD	AAA	209,111.41	135,830.20	0.01%
AU000XCLWAS7	AUGV 3.000 03/21/47 AUSTRALIA	GOV	AU	AUD	AAA	25,212.09	16,376.74	0.00%
AU3TB0000135	AUGV 4.750 04/21/27 AUSTRALIA	GOV	AU	AUD	AAA	257,403.60	167,198.82	0.01%
BE0000335449	BEGV 1.000 06/22/31 BELGIUM	GOV	BE	EUR	AA3	0.01	0.01	0.00%
BE0000352618	BEGV 10/22/31 BELGIUM	GOV	BE	EUR	AA3	0.25	0.29	0.00%
BE0003739530	UCB SA ODSH UCB SA	COM	BE	EUR	AA3	2,601,818.99	3,023,949.01	0.12%
BE0974293251	A B I ODSH A B I	COM	BE	EUR	AA3	1,057,976.99	1,229,627.61	0.05%
CA00208D4084	ARC RESOURCES ODSH ARC RESOURCES	COM	CA	CAD	AAA	16,314,199.91	11,854,018.29	0.45%
CA00791P1071	ADVNTAGE ENERGY ODSH ADVNTAGE ENERGY	COM	CA	CAD	AAA	4,944,700.85	3,592,856.20	0.14%
CA04045U1021	ARITZI ODSH ARITZI	COM	CA	CAD	AAA	16,314,188.79	11,854,010.21	0.45%
CA04682R1073	ATHABASCA OIL ODSH ATHABASCA OIL	COM	CA	CAD	AAA	873,354.39	634,585.76	0.02%
CA0565331026	BADGER INFRA ODSH BADGER INFRA	COM	CA	CAD	AAA	16,314,196.13	11,854,015.54	0.45%
CA0636711016	BMO ODSH BMO	COM	CA	CAD	AAA	15,168,368.11	11,021,448.43	0.42%
CA0641491075	BANK NOVA ODSH BANK NOVA	COM	CA	CAD	AAA	15,283,084.39	11,104,802.13	0.42%
CA1033101082	BOYD GROUP SERVS ODSH BOYD GROUP SERVS	COM	CA	CAD	AAA	6,128,307.00	4,452,873.18	0.17%
CA1254911003	CI FINANCIAL ODSH CI FINANCIAL	COM	CA	CAD	AAA	8,449,616.75	6,139,554.01	0.23%
CA135087H722	CAGV 2.000 12/01/51 CANADA	GOV	CA	CAD	AAA	1,089,818.99	791,870.54	0.03%
CA135087J397	CAGV 2.250 06/01/29 CANADA	GOV	CA	CAD	AAA	1,144.35	831.50	0.00%
CA135087K379	CAGV 1.250 06/01/30 CANADA	GOV	CA	CAD	AAA	13,861.41	10,071.80	0.00%
CA135087K940	CAGV 0.500 09/01/25 CANADA	GOV	CA	CAD	AAA	999.09	725.95	0.00%
CA135087M276	CAGV 1.500 06/01/31 CANADA	GOV	CA	CAD	AAA	2,759.37	2,004.98	0.00%
CA135087N670	CAGV 2.250 12/01/29 CANADA	GOV	CA	CAD	AAA	1,957.67	1,422.46	0.00%
CA135087N837	CAGV 2.750 09/01/27 CANADA	GOV	CA	CAD	AAA	6,068.31	4,409.28	0.00%
CA135087P576	CAGV 3.500 03/01/28 CANADA	GOV	CA	CAD	AAA	45,460.06	33,031.61	0.00%
CA135087P998	CAGV 2.750 12/01/55 CANADA	GOV	CA	CAD	AAA	23,148.25	16,819.69	0.00%
CA135087Q236	CAGV 2.750 06/01/33 CANADA	GOV	CA	CAD	AAA	365,277.60	265,413.40	0.01%
CA135087Q491	CAGV 3.250 09/01/28 CANADA	GOV	CA	CAD	AAA	1,969,410.41	1,430,988.17	0.05%
CA135087Q723	CAGV 3.250 12/01/33 CANADA	GOV	CA	CAD	AAA	3,005.33	2,183.70	0.00%
CA135087S216	CAGV 3.250 12/01/34 CANADA	GOV	CA	CAD	AAA	1,961,504.11	1,425,243.39	0.05%
CA135087S398	CAGV 3.250 11/01/26 CANADA	GOV	CA	CAD	AAA	817,288.14	593,847.61	0.02%
CA135087S471	CAGV 2.750 03/01/30 CANADA	GOV	CA	CAD	AAA	1,004.26	729.70	0.00%
CA135087S471	CAGV 2.750 03/01/30 CANADA	GOV	CA	CAD	AAA	945,749.27	687,188.42	0.03%
CA135087WL43	CAGV 5.750 06/01/29 CANADA	GOV	CA	CAD	AAA	135,809.76	98,680.38	0.00%
CA135087XW98	CAGV 5.000 06/01/37 CANADA	GOV	CA	CAD	AAA	173,306.76	125,925.97	0.00%
CA135087YK42	CAGV 2.000 12/01/41 CANADA	GOV	CA	CAD	AAA	12,524.48	9,100.38	0.00%
CA1360691010	CIBC ODSH CIBC	COM	CA	CAD	AAA	15,168,423.02	11,021,488.33	0.42%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
CA1363851017	CANADIAN NATURAL ODSH CANADIAN NATURAL	COM	CA	CAD	AAA	2,516,720.06	1,828,667.40	0.07%
CA1367178326	CDN UTILITIES ODSH CDN UTILITIES	COM	CA	CAD	AAA	13,400,285.20	9,736,746.32	0.37%
CA14042M1023	CAPITAL PWR ODSH CAPITAL PWR	COM	CA	CAD	AAA	2,067,618.17	1,502,346.65	0.06%
CA14179V5036	CARGOJET ODSH CARGOJET	COM	CA	CAD	AAA	1,578,399.98	1,146,877.10	0.04%
CA2861812014	ELEMENT FLEET ODSH ELEMENT FLEET	COM	CA	CAD	AAA	16,314,188.79	11,854,010.21	0.45%
CA29446Y5020	EQUINOX GOLD ODSH EQUINOX GOLD	COM	CA	CAD	AAA	4,123,556.98	2,996,207.00	0.11%
CA39138C1068	GREAT WEST LIFE ODSH GREAT WEST LIFE	COM	CA	CAD	AAA	30,485,334.98	22,150,869.83	0.85%
CA4436281022	HUDBAY MINERALS ODSH HUDBAY MINERALS	COM	CA	CAD	AAA	8,227,145.62	5,977,904.84	0.23%
CA45075E1043	IA FINANCIAL ODSH IA FINANCIAL	COM	CA	CAD	AAA	6,288,583.55	4,569,331.31	0.17%
CA4707481046	JAMIESON WELLNES ODSH JAMIESON WELLNES	COM	CA	CAD	AAA	6,294,599.99	4,573,702.90	0.17%
CA4932711001	KEYERA ODSH KEYERA	COM	CA	CAD	AAA	5,000,610.71	3,633,480.72	0.14%
CA49448Q1090	KINAXIS ODSH KINAXIS	COM	CA	CAD	AAA	3,543,437.00	2,574,687.52	0.10%
CA55293N1096	MDA SPACE ODSH MDA SPACE	COM	CA	CAD	AAA	16,314,196.85	11,854,016.07	0.45%
CA62910L1022	NFI GROUP ODSH NFI GROUP	COM	CA	CAD	AAA	4,105,133.89	2,982,820.64	0.11%
CA6330671034	NATL BK CANADA ODSH NATL BK CANADA	COM	CA	CAD	AAA	15,168,429.74	11,021,493.21	0.42%
CA70137W1086	PARKLAND ODSH PARKLAND	COM	CA	CAD	AAA	16,314,175.16	11,854,000.31	0.45%
CA71584R1055	PET VALU HLDG ODSH PET VALU HLDG	COM	CA	CAD	AAA	6,043,949.99	4,391,578.76	0.17%
CA7397211086	PRAIRIESKY ODSH PRAIRIESKY	COM	CA	CAD	AAA	16,314,207.22	11,854,023.60	0.45%
CA7800871021	RBC ODSH RBC	COM	CA	CAD	AAA	15,168,334.48	11,021,424.00	0.42%
CA80013R2063	SANDSTORM GOLD ODSH SANDSTORM GOLD	COM	CA	CAD	AAA	12,004,819.00	8,722,790.25	0.33%
CA83671M1059	SOUTH BOW CA ODSH SOUTH BOW CA	COM	CA	CAD	AAA	16,314,201.96	11,854,019.78	0.45%
CA8672241079	SUNCOR ENERGY ODSH SUNCOR ENERGY	COM	CA	CAD	AAA	1,844,849.70	1,340,481.44	0.05%
CA87505Y4094	TAMARACK VALLEY ODSH TAMARACK VALLEY	COM	CA	CAD	AAA	16,314,207.29	11,854,023.65	0.45%
CA87807B1076	TC ENERGY ODSH TC ENERGY	COM	CA	CAD	AAA	114,537.84	83,224.04	0.00%
CA8910546032	TOREX GOLD ODSH TOREX GOLD	COM	CA	CAD	AAA	16,314,177.19	11,854,001.78	0.45%
CA8911605092	TD ODSH TD	COM	CA	CAD	AAA	114,474.07	83,177.70	0.00%
CA89346D1078	TRANSALTA ODSH TRANSALTA	COM	CA	CAD	AAA	14,243,606.25	10,349,509.63	0.40%
CA89679A2092	TRISURA GROUP ODSH TRISURA GROUP	COM	CA	CAD	AAA	16,314,203.82	11,854,021.13	0.45%
CA95083R1001	WESDOME GOLD ODSH WESDOME GOLD	COM	CA	CAD	AAA	2,674,118.45	1,943,034.24	0.07%
CH0012005267	NOVARTIS ODSH NOVARTIS	COM	CH	CHF		279.15	345.45	0.00%
CH0012214059	HOLCIM ODSH HOLCIM	COM	CH	CHF		15,727.50	19,463.15	0.00%
CH0012221716	ABB ODSH ABB	COM	SE	SEK	AAA	4,428,200.00	461,108.85	0.02%
CH0044328745	CHUBB LTD CH ODSH CHUBB LTD CH	COM	US	USD	AAA	1,346,549.99	1,346,549.99	0.05%
CH1216478797	DSM-FIRMENICH ODSH DSM-FIRMENICH	COM	NL	EUR	AAA	12,650,788.41	14,703,305.33	0.56%
CNE1000001Z5	BANK OF CHINA ODSH BANK OF CHINA	COM	CN	HKD		243,686.03	31,043.85	0.00%
CNE1000002L3	CHINA LIFE INS ODSH CHINA LIFE INS	COM	CN	HKD		8,669.51	1,104.43	0.00%
CNE1000003G1	ICBC ODSH ICBC	COM	CN	HKD		368,484.98	46,942.35	0.00%
CNE1000003W8	PETROCHINA ODSH PETROCHINA	COM	CN	HKD		2,244,822.84	285,974.34	0.01%
CNE100003F19	WUXI APPTec ODSH WUXI APPTec	COM	CN	HKD		9,518.35	1,212.57	0.00%

Collateral data - as at 08/08/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
DE0001102515	DEGV 05/15/35 GERMANY	GOV	DE	EUR	AAA	254.12	295.35	0.00%
DE0001135085	DEGV 4.750 07/04/28 GERMANY	GOV	DE	EUR	AAA	9,340.60	10,856.05	0.00%
DE0005140008	DEUTSCHE BANK ODSH DEUTSCHE BANK	COM	DE	EUR	AAA	1,192.03	1,385.43	0.00%
DE0005557508	DEUTSCHE TELEKOM ODSH DEUTSCHE TELEKOM	COM	DE	EUR	AAA	786,579.29	914,197.21	0.03%
DE0005557508	DEUTSCHE TELEKOM ODSH DEUTSCHE TELEKOM	COM	DE	EUR	AAA	29.74	34.57	0.00%
DE0007236101	SIEMENS ODSH SIEMENS	COM	DE	EUR	AAA	786,501.20	914,106.45	0.03%
DE0008430026	MUNICH RE GROUP ODSH MUNICH RE GROUP	COM	DE	EUR	AAA	786,392.99	913,980.69	0.03%
DE000BU22080	DEGV 2.200 03/11/27 GERMANY	GOV	DE	EUR	AAA	800,040.45	929,842.36	0.04%
DE000BU2Z015	DEGV 2.600 08/15/33 GERMANY	GOV	DE	EUR	AAA	2,239,611.08	2,602,974.97	0.10%
DE000ENER6Y0	SIEMENS ENERG ODSH SIEMENS ENERG	COM	DE	EUR	AAA	786,557.17	914,171.51	0.03%
DE000SHL1006	SIEMENS HEALTH ODSH SIEMENS HEALTH	COM	DE	EUR	AAA	8,027,462.90	9,329,872.11	0.36%
ES0177542018	ORD EUR0.5 (CREST LINE) INTERNATIONAL CONSOLIDATED AIRLINES	CST	GB	GBP	AA3	4,136.16	5,543.70	0.00%
FI0009000681	NOKIA ODSH NOKIA	COM	FI	EUR	AA1	1,013.76	1,178.23	0.00%
FI4000552500	SAMPO ODSH SAMPO	COM	FI	EUR	AA1	2,929,551.34	3,404,854.02	0.13%
FR0000073272	SAFRAN ODSH SAFRAN	COM	FR	EUR	AA2	3,145,833.60	3,656,226.82	0.14%
FR0000124141	VEOLIA ENVIRON ODSH VEOLIA ENVIRON	COM	FR	EUR	AA2	18,664,489.02	21,692,693.93	0.83%
FR0000125486	VINCI ODSH VINCI	COM	FR	EUR	AA2	73,078.45	84,935.00	0.00%
FR0000571150	FRGV 6.000 10/25/25 FRANCE	GOV	FR	EUR	AA2	0.00	0.00	0.00%
FR0010208488	ENGIE ODSH ENGIE	COM	FR	EUR	AA2	852,283.75	990,561.84	0.04%
FR0010208488	ENGIE ODSH ENGIE	COM	FR	EUR	AA2	37.66	43.77	0.00%
FR0011883966	FRGV 2.500 05/25/30 FRANCE	GOV	FR	EUR	AA2	2,230,277.00	2,592,126.49	0.10%
FR0013327491	FRGV 0.100 07/25/36 FRANCE	GOV	FR	EUR	AA2	668,617.20	777,096.45	0.03%
FR0014001N38	FRGV 0.100 07/25/31 FRANCE	GOV	FR	EUR	AA2	636,278.16	739,510.59	0.03%
FR0014007L00	FRGV 05/25/32 FRANCE	GOV	FR	EUR	AA2	955,445.60	1,110,461.09	0.04%
FR001400H7V7	FRGV 3.000 05/25/33 FRANCE	GOV	FR	EUR	AA2	12,455.63	14,476.49	0.00%
FR001400HI98	FRGV 2.750 02/25/29 FRANCE	GOV	FR	EUR	AA2	32.64	37.93	0.00%
FR001400NBC6	FRGV 2.500 09/24/27 FRANCE	GOV	FR	EUR	AA2	410.19	476.74	0.00%
FR001400XLW2	FRGV 2.400 09/24/28 FRANCE	GOV	FR	EUR	AA2	305,027.57	354,516.52	0.01%
FR0128983923	FRGV 09/03/25 FRANCE	GOV	FR	EUR	AA2	1,047.68	1,217.66	0.00%
GB0000066554	ORD GBP0.25 ABERFORTH SMLR COS	CST	GB	GBP	AA3	101,494.00	136,032.41	0.01%
GB0002634946	ORD 2.5P BAE SYSTEMS	CST	GB	GBP	AA3	297,467.86	398,696.17	0.02%
GB0004228648	ORD GBP0.25 HERALD INV TRUST	CST	GB	GBP	AA3	119,819.25	160,593.74	0.01%
GB0004726096	ORD GBP0.0333 SPIRENT	CST	GB	GBP	AA3	10,538.68	14,124.99	0.00%
GB0007366395	ORD GBP1 RIT CAP PARTNERS	CST	GB	GBP	AA3	114,795.64	153,860.60	0.01%
GB0008706128	ORD GBP0.25 LLOYDS BANKING GROUP	CST	GB	GBP	AA3	28,900,984.84	38,735,989.98	1.48%
GB0008782301	ORD GBP0.25 TAYLOR WIMPEY	CST	GB	GBP	AA3	32.12	43.05	0.00%
GB0031232498	ORD GBP0.10 IMPAX ENVIROMENTAL MKTS	CST	GB	GBP	AA3	142,045.95	190,384.19	0.01%
GB0032452392	UKT 4 1/4 03/07/36 UK TREASURY	GIL	GB	GBP	AA3	14,009.00	18,776.26	0.00%
GB00B16NNR78	UKT 4 1/4 12/07/27 UK TREASURY	GIL	GB	GBP	AA3	989,318.15	1,325,983.12	0.05%

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ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00B1WY2338	ORD GBP0.375 BKDRYJ4	CST	GB	GBP	AA3	6,463,256.54	8,662,702.74	0.33%
GB00B1YW4409	ORD GBP73 19/22P 3I GROUP PLC	CST	GB	GBP	AA3	4,483.29	6,008.95	0.00%
GB00B1ZBKY84	ORD GBP0.0002 MONEYSUPERMARKET.COM	CST	GB	GBP	AA3	79,250.89	106,219.97	0.00%
GB00B3LZBF68	UKTI 0 5/8 03/22/40 UK TREASURY	GIL	GB	GBP	AA3	143,853.26	192,806.52	0.01%
GB00B54QLM75	UKT 4 01/22/60 UK TREASURY	GIL	GB	GBP	AA3	202,789.79	271,799.16	0.01%
GB00B6460505	UKT 4 1/4 12/07/40 UK TREASURY	GIL	GB	GBP	AA3	15,042.99	20,162.12	0.00%
GB00BDR05C01	NATIONAL GRID ODSH NATIONAL GRID	CST	GB	GBP	AA3	2,066,701.35	2,769,999.82	0.11%
GB00BDRHNP05	UKT 1Q 07/22/27 UK TREASURY	GIL	GB	GBP	AA3	221,728.15	297,182.24	0.01%
GB00BF50VS41	ASHOKA INDIA ODSH ASHOKA INDIA	CST	GB	GBP	AA3	126,063.78	168,963.28	0.01%
GB00BGDT3G23	RIGHTMOVE ODSH RIGHTMOVE	CST	GB	GBP	AA3	2,908,593.60	3,898,388.00	0.15%
GB00BGJWTR88	SMITHSON INV TR ODSH SMITHSON INV TR	CST	GB	GBP	AA3	146,745.40	196,682.86	0.01%
GB00BK1PKQ95	FIDELITY ODSH FIDELITY	CST	GB	GBP	AA3	2,382,081.57	3,192,703.93	0.12%
GB00BL6C7720	UKT 4 1/8 01/29/27 UK Treasury	GIL	GB	GBP	AA3	820,713.62	1,100,002.46	0.04%
GB00BL6K5J42	ENDEAVOUR MING ODSH ENDEAVOUR MING	CST	GB	GBP	AA3	3,334,521.60	4,469,259.30	0.17%
GB00BL6K5J42	ENDEAVOUR MING ODSH ENDEAVOUR MING	CST	GB	GBP	AA3	3,715,840.44	4,980,340.94	0.19%
GB00BLGZ9862	TESCO ODSH TESCO	CST	GB	GBP	AA3	7,309,319.30	9,796,680.66	0.37%
GB00BM8B5H06	PERSONAL ASSETS ODSH PERSONAL ASSETS	CST	GB	GBP	AA3	126,068.81	168,970.03	0.01%
GB00BM8Z2V59	UKT 1 1/2 07/31/53 UK Treasury	GIL	GB	GBP	AA3	1.34	1.80	0.00%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	AA3	0.80	1.07	0.00%
GB00BMF9LF76	GBGV 4.000 10/22/63 UNITED KINGDOM	GIL	GB	GBP	AA3	1,890,368.27	2,533,660.59	0.10%
GB00BMF9LG83	UKT 4 1/2 06/07/28 UK Treasury	GIL	GB	GBP	AA3	10,621.45	14,235.93	0.00%
GB00BMF9LG83	UKT 4 1/2 06/07/28 UK Treasury	GIL	GB	GBP	AA3	1,212,749.48	1,625,448.13	0.06%
GB00BMF9LJ15	UKTI 0 3/4 11/22/33 UK Treasury	GIL	GB	GBP	AA3	2,952.81	3,957.65	0.00%
GB00BMTS0Z37	JPMORGAN ESCT ODSH JPMORGAN ESCT	CST	GB	GBP	AA3	383,380.80	513,845.29	0.02%
GB00BMV7TC88	UKT 3 1/4 01/31/33 UK Treasury	GIL	GB	GBP	AA3	1,295,611.42	1,736,507.99	0.07%
GB00BMV7TC88	UKT 3 1/4 01/31/33 UK Treasury	GIL	GB	GBP	AA3	1,169,479.49	1,567,453.36	0.06%
GB00BMV92D64	TEMPLE BAR ODSH TEMPLE BAR	CST	GB	GBP	AA3	278,135.13	372,784.51	0.01%
GB00BN65R313	UKT 3 1/2 01/22/45 UK TREASURY	GIL	GB	GBP	AA3	49,628.52	66,517.11	0.00%
GB00BP9LHF23	SCHRODERS ODSH SCHRODERS	CST	GB	GBP	AA3	481,829.34	645,795.86	0.02%
GB00BPCJD997	UKT 3 3/4 10/22/53 UK Treasury	GIL	GB	GBP	AA3	2.33	3.12	0.00%
GB00BPCJD997	UKT 3 3/4 10/22/53 UK Treasury	GIL	GB	GBP	AA3	7,664.13	10,272.23	0.00%
GB00BPJJKN53	UKT 45/8 01/31/34 UK Treasury	GIL	GB	GBP	AA3	8,467.24	11,348.64	0.00%
GB00BPJJKP77	UKT 43/4 10/22/43 UK Treasury	GIL	GB	GBP	AA3	63,471.70	85,071.12	0.00%
GB00BPQY8M80	AVIVA ORD GBP0.33 AVIVA ORD GBP0.33	CST	GB	GBP	AA3	42,653.33	57,168.26	0.00%
GB00BPSNB460	UKT 3 34 03/07/27 UK treasury	GIL	GB	GBP	AA3	690,538.24	925,528.40	0.04%
GB00BPSNBB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	AA3	63,472.17	85,071.75	0.00%
GB00BPSNBB36	UKT 4 3/8 07/31/54 UK Treasury	GIL	GB	GBP	AA3	1,946,536.77	2,608,943.23	0.10%
GB00BPSNBF73	UKT 4 10/22/31 UK Tresury	GIL	GB	GBP	AA3	595.66	798.36	0.00%
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	AA3	15.88	21.28	0.00%

Collateral data - as at 08/08/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
GB00BQC4R999	UKT 3 3/4 01/29/38 UK Treasury	GIL	GB	GBP	AA3	63,471.90	85,071.39	0.00%
GB00BQC82C90	UKT 4 1/4 07/31/34 UK Treasury	GIL	GB	GBP	AA3	1,212,749.69	1,625,448.41	0.06%
GB00BQC82C90	UKT 4 1/4 07/31/34 UK Treasury	GIL	GB	GBP	AA3	232,738.10	311,938.88	0.01%
GB00BQC82D08	UKT 4 3/8 01/31/2040 UK TREASURY	GIL	GB	GBP	AA3	1,244,070.91	1,667,428.24	0.06%
GB00BSGLNF80	GBGV 08/11/25 UNITED KINGDOM	GOV	GB	GBP	AA3	308.75	413.82	0.00%
GB00BSQNRC93	UKT 43/8 03/07/28 UK Treasury	GIL	GB	GBP	AA3	1,212,749.70	1,625,448.42	0.06%
GB00BT7J0027	UKT 4 ½ 03/07/35 Corp UK TREASURY	GIL	GB	GBP	AA3	1,212,749.72	1,625,448.45	0.06%
GB00BVYVFW23	AUTO TRADER ODSH AUTO TRADER	CST	GB	GBP	AA3	6,530,303.52	8,752,565.81	0.33%
GG00BB0RDB98	BLUEFIELD SOLAR ODSH BLUEFIELD SOLAR	CST	GB	GBP	AA3	70,278.76	94,194.62	0.00%
GG00BBHX2H91	RENEWABLES INFRA ORD NPV RENEWABLES	CST	GB	GBP	AA3	104,113.57	139,543.42	0.01%
GG00BR30MJ80	HVPE ODSH HVPE	CST	GB	GBP	AA3	1,795,138.80	2,406,024.53	0.09%
HK0267001375	CITIC ODSH CITIC	COM	HK	HKD		2,897,475.51	369,117.61	0.01%
HK0291001490	CHINA RES BEER ODSH CHINA RES BEER	COM	HK	HKD		11,431.49	1,456.29	0.00%
IE0001827041	CRH ODSH CRH	COM	US	USD	AAA	1,153,890.86	1,153,890.86	0.04%
IE000IVNQZ81	TE CONNECTITY ODSH TE CONNECTITY	COM	US	USD	AAA	8,296,680.00	8,296,680.00	0.32%
IE000S9YS762	LINDE ODSH LINDE	COM	US	USD	AAA	10,296,947.04	10,296,947.04	0.39%
IE00B00MZ448	UTS(COMPR 1 ORD & 1'C' & 10 GRAFTON GRP PLC	CST	IE	GBP		361.41	484.40	0.00%
IE00B4BNMY34	ACCENTURE ODSH ACCENTURE	COM	US	USD	AAA	19,386,669.15	19,386,669.15	0.74%
IE00BLS09M33	PENTAIR ODSH PENTAIR	COM	US	USD	AAA	8,573.03	8,573.03	0.00%
IM00B7S9G985	PLAYTECH ODSH PLAYTECH	CST	GB	GBP	AA3	119,795.36	160,561.72	0.01%
JE00BD3QJR55	FORESIGHT SOLAR ORD NPV FORESIGHT	CST	GB	GBP	AA3	0.86	1.15	0.00%
JE00BYPZJM29	JANUS HENDERSON ODSH JANUS HENDERSON	COM	US	USD	AAA	1,016,145.98	1,016,145.98	0.04%
JP1024611Q64	JPGV 0.400 06/01/26 JAPAN	GOV	JP	JPY	A1	877,339,709.40	5,947,459.63	0.23%
JP1024621Q70	JPGV 0.400 07/01/26 JAPAN	GOV	JP	JPY	A1	993,342,199.97	6,733,837.04	0.26%
JP1024631Q86	JPGV 0.400 08/01/26 JAPAN	GOV	JP	JPY	A1	220,646,743.61	1,495,757.67	0.06%
JP1024641Q92	JPGV 0.400 09/01/26 JAPAN	GOV	JP	JPY	A1	209,270,355.89	1,418,637.48	0.05%
JP1024651QA4	JPGV 0.400 10/01/26 JAPAN	GOV	JP	JPY	A1	222,611,176.55	1,509,074.50	0.06%
JP1024661QB1	JPGV 0.500 11/01/26 JAPAN	GOV	JP	JPY	A1	163,200,085.24	1,106,328.49	0.04%
JP1024671QC8	JPGV 0.600 12/01/26 JAPAN	GOV	JP	JPY	A1	220,644,608.29	1,495,743.20	0.06%
JP1024671QC8	JPGV 0.600 12/01/26 JAPAN	GOV	JP	JPY	A1	25,538,599.01	173,125.40	0.01%
JP1024691R25	JPGV 0.700 02/01/27 JAPAN	GOV	JP	JPY	A1	159,067,494.44	1,078,313.78	0.04%
JP1024711R47	JPGV 0.900 04/01/27 JAPAN	GOV	JP	JPY	A1	10,104,599.73	68,498.78	0.00%
JP1024731R68	JPGV 0.800 06/01/27 JAPAN	GOV	JP	JPY	A1	400,689.98	2,716.27	0.00%
JP1051521N69	JPGV 0.100 03/20/27 JAPAN	GOV	JP	JPY	A1	190,877,503.27	1,293,952.88	0.05%
JP1051631PB2	JPGV 0.400 09/20/28 JAPAN	GOV	JP	JPY	A1	220,664,389.62	1,495,877.29	0.06%
JP1051701Q76	JPGV 0.600 06/20/29 JAPAN	GOV	JP	JPY	A1	18,372,066.91	124,543.69	0.00%
JP1051731QA0	JPGV 0.600 09/20/29 JAPAN	GOV	JP	JPY	A1	220,660,698.29	1,495,852.27	0.06%
JP1051761R23	JPGV 1.000 12/20/29 JAPAN	GOV	JP	JPY	A1	220,671,196.93	1,495,923.44	0.06%
JP1051771R39	JPGV 1.100 12/20/29 JAPAN	GOV	JP	JPY	A1	4,376,315.32	29,666.91	0.00%

Collateral data - as at 08/08/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP1103421G35	JPGV 0.100 03/20/26 JAPAN	GOV	JP	JPY	A1	8,076,352.49	54,749.35	0.00%
JP1103711P74	JPGV 0.400 06/20/33 JAPAN	GOV	JP	JPY	A1	220,651,342.45	1,495,788.85	0.06%
JP1103751Q74	JPGV 1.100 06/20/34 JAPAN	GOV	JP	JPY	A1	55,369,336.44	375,347.07	0.01%
JP1103751Q74	JPGV 1.100 06/20/34 JAPAN	GOV	JP	JPY	A1	882,591,047.36	5,983,058.29	0.23%
JP1120251L52	JPGV 0.200 03/10/30 JAPAN	GOV	JP	JPY	A1	12,325,723.30	83,555.71	0.00%
JP1200861647	JPGV 2.300 03/20/26 JAPAN	GOV	JP	JPY	A1	125,830,282.23	852,999.72	0.03%
JP1201221AA5	JPGV 1.800 09/20/30 JAPAN	GOV	JP	JPY	A1	410,725,225.65	2,784,294.01	0.11%
JP1201271B58	JPGV 1.900 03/20/31 JAPAN	GOV	JP	JPY	A1	73,558,835.85	498,653.15	0.02%
JP1201591GC4	JPGV 0.600 12/20/36 JAPAN	GOV	JP	JPY	A1	890,315.85	6,035.42	0.00%
JP1201651J76	JPGV 0.500 06/20/38 JAPAN	GOV	JP	JPY	A1	114,229,524.26	774,358.53	0.03%
JP1201671K12	JPGV 0.500 12/20/38 JAPAN	GOV	JP	JPY	A1	3,209,029.27	21,753.91	0.00%
JP13000611B1	JPGV 2.400 11/20/31 JAPAN	GOV	JP	JPY	A1	81,647,865.78	553,488.44	0.02%
JP1300151485	JPGV 2.500 06/20/34 JAPAN	GOV	JP	JPY	A1	273,193,999.61	1,851,973.95	0.07%
JP13001614A6	JPGV 2.500 09/20/34 JAPAN	GOV	JP	JPY	A1	273,202,094.03	1,852,028.82	0.07%
JP1300171525	JPGV 2.400 12/20/34 JAPAN	GOV	JP	JPY	A1	68,510,461.60	464,430.37	0.02%
JP1300371C98	JPGV 1.900 09/20/42 JAPAN	GOV	JP	JPY	A1	47,054,975.36	318,984.27	0.01%
JP1400161P53	JPGV 1.300 03/20/63 JAPAN	GOV	JP	JPY	A1	609,656,419.39	4,132,842.62	0.16%
JP1742571Q93	JPGV 09/22/25 JAPAN	GOV	JP	JPY	A1	429,835,190.38	2,913,839.89	0.11%
JP1742701QB6	JPGV 11/20/25 JAPAN	GOV	JP	JPY	A1	273,221,738.94	1,852,161.99	0.07%
JP1742881R22	JPGV 02/20/26 JAPAN	GOV	JP	JPY	A1	101,437,003.19	687,638.41	0.03%
JP1742941R38	JPGV 03/23/26 JAPAN	GOV	JP	JPY	A1	273,202,635.77	1,852,032.49	0.07%
JP1742981R47	JPGV 10/10/25 JAPAN	GOV	JP	JPY	A1	273,216,821.78	1,852,128.66	0.07%
JP1743111R63	JPGV 12/10/25 JAPAN	GOV	JP	JPY	A1	273,189,598.48	1,851,944.11	0.07%
JP3112000009	AGC INC ODSH AGC INC	COM	JP	JPY	A1	1,854,398.95	12,570.91	0.00%
JP3200450009	ORIX ODSH ORIX	COM	JP	JPY	A1	369,498.56	2,504.82	0.00%
JP3223800008	KAWASAKI KISEN ODSH KAWASAKI KISEN	COM	JP	JPY	A1	521,043,749.50	3,532,139.98	0.14%
JP3228600007	KANSAI ELEC ODSH KANSAI ELEC	COM	JP	JPY	A1	85,730,397.27	581,163.80	0.02%
JP3242800005	CANON ODSH CANON	COM	JP	JPY	A1	1,320,299.20	8,950.27	0.00%
JP3249600002	KYOCERA ODSH KYOCERA	COM	JP	JPY	A1	164,539,997.70	1,115,411.72	0.04%
JP3278600006	KEISEI ELEC RY ODSH KEISEI ELEC RY	COM	JP	JPY	A1	631,339,198.10	4,279,829.53	0.16%
JP3305990008	CONCORDIA FG ODSH CONCORDIA FG	COM	JP	JPY	A1	1,042,046,449.54	7,064,001.69	0.27%
JP3320800000	SAPPORO HOLDINGS ODSH SAPPORO HOLDINGS	COM	JP	JPY	A1	1,575,519,099.60	10,680,396.82	0.41%
JP3407400005	SUMITOMO EI ODSH SUMITOMO EI	COM	JP	JPY	A1	2,393,723,199.08	16,226,977.92	0.62%
JP3414750004	SEIKO EPSON ODSH SEIKO EPSON	COM	JP	JPY	A1	54,940,598.69	372,440.67	0.01%
JP3420600003	SEKISUIHOUSE ODSH SEKISUIHOUSE	COM	JP	JPY	A1	2,653,598.12	17,988.66	0.00%
JP3422950000	SEVEN&I HLDGS ODSH SEVEN&I HLDGS	COM	JP	JPY	A1	7,975,498.37	54,065.66	0.00%
JP3435000009	SONY GROUP ODSH SONY GROUP	COM	JP	JPY	A1	2,420,969,999.11	16,411,683.16	0.63%
JP3475350009	DAIICHI SANKYO ODSH DAIICHI SANKYO	COM	JP	JPY	A1	354,998.18	2,406.52	0.00%
JP3476480003	DAI-ICHILIFEHLDG ODSH DAI-ICHILIFEHLDG	COM	JP	JPY	A1	56,772,448.31	384,858.73	0.01%

Collateral data - as at 08/08/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
JP3481800005	DAIKIN IND ODSH DAIKIN IND	COM	JP	JPY	A1	10,024,999.91	67,959.17	0.00%
JP3494600004	SCREEN HLDG ODSH SCREEN HLDG	COM	JP	JPY	A1	3,614,998.23	24,505.96	0.00%
JP3496400007	KDDI ODSH KDDI	COM	JP	JPY	A1	56,737,998.56	384,625.19	0.01%
JP3505000004	DAIWA HOUSE ODSH DAIWA HOUSE	COM	JP	JPY	A1	528,199.95	3,580.65	0.00%
JP3519400000	CHUGAI PHARM ODSH CHUGAI PHARM	COM	JP	JPY	A1	2,436,798.35	16,518.98	0.00%
JP3526600006	CHUBU ELEC ODSH CHUBU ELEC	COM	JP	JPY	A1	22,103,198.62	149,836.92	0.01%
JP3566800003	CENTRAL JPN RAIL ODSH CENTRAL JPN RAIL	COM	JP	JPY	A1	380,499.39	2,579.39	0.00%
JP3633400001	TOYOTA ODSH TOYOTA	COM	JP	JPY	A1	1,441,405,398.59	9,771,244.06	0.37%
JP3637300009	TREND MICRO ODSH TREND MICRO	COM	JP	JPY	A1	44,787,598.48	303,613.79	0.01%
JP3672400003	NISSAN MOTR CO ODSH NISSAN MOTR CO	COM	JP	JPY	A1	51,238,248.27	347,342.55	0.01%
JP3676800000	NISSHIN SEIFUN ODSH NISSHIN SEIFUN	COM	JP	JPY	A1	41,800,199.14	283,362.30	0.01%
JP3726800000	JAPAN TOBACCO ODSH JAPAN TOBACCO	COM	JP	JPY	A1	477,699.74	3,238.31	0.00%
JP3732000009	SOFTBANK ODSH SOFTBANK	COM	JP	JPY	A1	588,179,918.08	3,987,254.06	0.15%
JP3735400008	NTT ODSH NTT	COM	JP	JPY	A1	980,191,997.74	6,644,692.22	0.25%
JP3752900005	JAPAN POST ODSH JAPAN POST	COM	JP	JPY	A1	789,779,299.27	5,353,890.23	0.20%
JP3753000003	NIPPON YUSEN ODSH NIPPON YUSEN	COM	JP	JPY	A1	2,420,966,999.78	16,411,662.83	0.63%
JP3756600007	NINTENDO ODSH NINTENDO	COM	JP	JPY	A1	4,306,498.41	29,193.62	0.00%
JP3783600004	EAST JAPAN RAIL ODSH EAST JAPAN RAIL	COM	JP	JPY	A1	3,164,399.20	21,451.37	0.00%
JP3788600009	HITACHI ODSH HITACHI	COM	JP	JPY	A1	128,531,197.36	871,309.14	0.03%
JP3802300008	FAST RETAILING ODSH FAST RETAILING	COM	JP	JPY	A1	18,511,999.27	125,492.29	0.00%
JP3818000006	FUJITSU ODSH FUJITSU	COM	JP	JPY	A1	1,972,401,596.70	13,370,851.39	0.51%
JP3835250006	BAYCURRENT ODSH BAYCURRENT	COM	JP	JPY	A1	7,786,799.75	52,786.48	0.00%
JP3854600008	HONDA ODSH HONDA	COM	JP	JPY	A1	89,321,398.90	605,507.09	0.02%
JP3888300005	MITSUI CHEMICALS ODSH MITSUI CHEMICALS	COM	JP	JPY	A1	109,639,799.97	743,244.92	0.03%
JP3890310000	MS&AD INSURANCE ODSH MS&AD INSURANCE	COM	JP	JPY	A1	524,783,999.80	3,557,495.03	0.14%
JP3890350006	SMFG ODSH SMFG	COM	JP	JPY	A1	9,242,398.86	62,653.95	0.00%
JP3892100003	SMT GROUP ODSH SMT GROUP	COM	JP	JPY	A1	1,214,399.41	8,232.38	0.00%
JP3893200000	MITSUI FUDOSAN ODSH MITSUI FUDOSAN	COM	JP	JPY	A1	162,915,499.09	1,104,399.29	0.04%
JP3893600001	MITSUI CO ODSH MITSUI CO	COM	JP	JPY	A1	1,167,721,599.12	7,915,949.77	0.30%
JP3900000005	MHI ODSH MHI	COM	JP	JPY	A1	1,618,883,199.87	10,974,360.76	0.42%
JP3902900004	MUFG ODSH MUFG	COM	JP	JPY	A1	602,435,547.45	4,083,892.55	0.16%
JP3942400007	ASTELLAS PHARMA ODSH ASTELLAS PHARMA	COM	JP	JPY	A1	15,993,449.98	108,419.12	0.00%
JP3970300004	RECRUIT HOLDINGS ODSH RECRUIT HOLDINGS	COM	JP	JPY	A1	1,233,785,299.55	8,363,793.62	0.32%
KYG017191142	ALIBABA ODSH ALIBABA	COM	HK	HKD		8,159,194.37	1,039,422.89	0.04%
KYG8208B1014	JD.COM ODSH JD.COM	COM	HK	HKD		491.54	62.62	0.00%
KYG9361H1092	VEIL ODSH VEIL	CST	GB	GBP	AA3	1,554,224.10	2,083,126.56	0.08%
KYG9830T1067	XIAOMI ODSH XIAOMI	COM	HK	HKD		2,728,601.15	347,604.23	0.01%
LU2598331598	TENARIS ODSH TENARIS	COM	IT	EUR		301,937.04	350,924.57	0.01%
NL0000009165	HEINEKEN ODSH HEINEKEN	COM	NL	EUR	AAA	498,151.99	578,974.26	0.02%

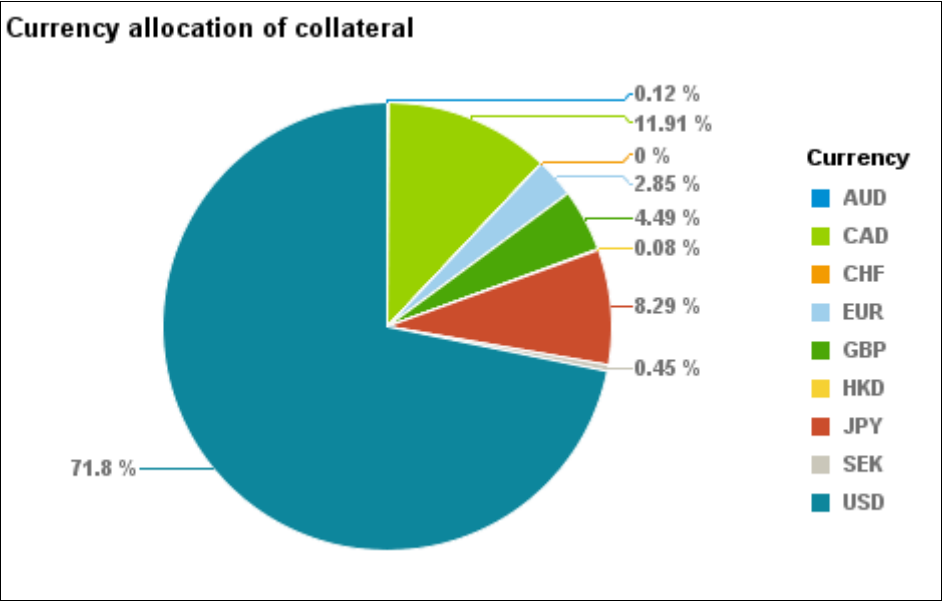
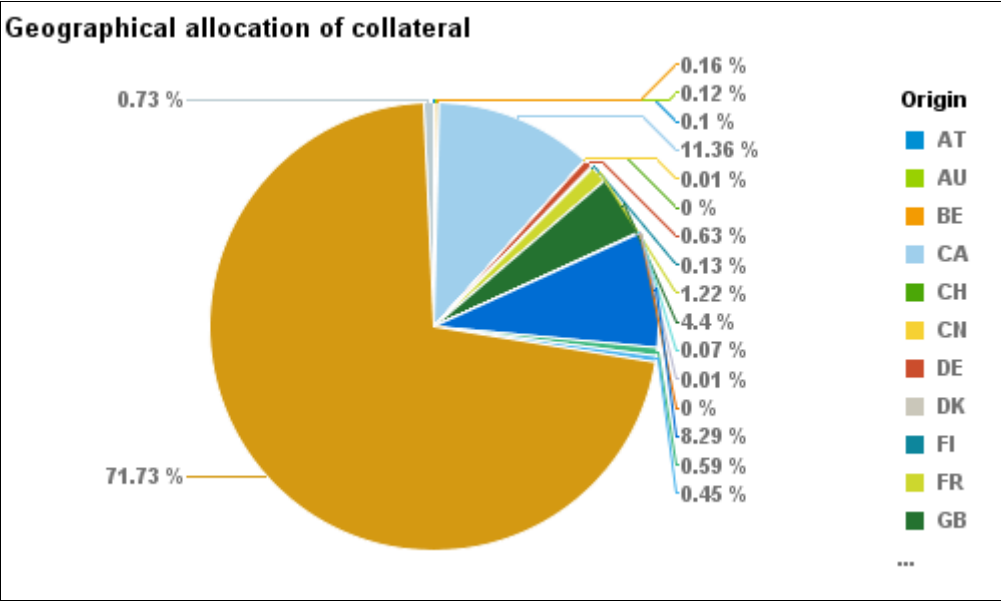
Collateral data - as at 08/08/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
NL0011613955	NLGV 01/15/26 NETHERLANDS	GOV	NL	EUR	AAA	28,287.60	32,877.10	0.00%
NL0015000LU4	IVECO GROUP ODSH IVECO GROUP	COM	IT	EUR		16,550.14	19,235.30	0.00%
PR67103X1020	OFG BANCORP ODSH OFG BANCORP	COM	US	USD	AAA	9,306,561.87	9,306,561.87	0.36%
PR7331747001	POPULAR ODSH POPULAR	COM	US	USD	AAA	9,784,708.17	9,784,708.17	0.37%
SE0000695876	ALFA LAVAL AB ODSH ALFA LAVAL AB	COM	SE	SEK	AAA	81,910,279.59	8,529,324.53	0.33%
SE0012853455	EQTT ODSH EQTT	COM	SE	SEK	AAA	595,142.00	61,972.19	0.00%
SE0017486889	ATLAS COPCO ODSH ATLAS COPCO	COM	SE	SEK	AAA	26,690,010.96	2,779,233.16	0.11%
US02005N1000	ALLY FINANCIAL ODSH ALLY FINANCIAL	COM	US	USD	AAA	11,292,283.77	11,292,283.77	0.43%
US02079K1079	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	6,890,793.10	6,890,793.10	0.26%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	2,095,296.23	2,095,296.23	0.08%
US02079K3059	ALPHABET ODSH ALPHABET	COM	US	USD	AAA	21,692,223.56	21,692,223.56	0.83%
US0226711010	AMALGAMATED FIN ODSH AMALGAMATED FIN	COM	US	USD	AAA	6,982,783.72	6,982,783.72	0.27%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	162,871,652.99	162,871,652.99	6.23%
US0231351067	AMAZON.COM ODSH AMAZON.COM	COM	US	USD	AAA	84,876.88	84,876.88	0.00%
US03076C1062	AMERIPRISE FIN ODSH AMERIPRISE FIN	COM	US	USD	AAA	3,655,632.29	3,655,632.29	0.14%
US0378331005	APPLE ODSH APPLE	COM	US	USD	AAA	100,941,643.94	100,941,643.94	3.86%
US0383361039	APTARGROUP ODSH APTARGROUP	COM	US	USD	AAA	5,001,403.02	5,001,403.02	0.19%
US0605051046	BOFAML ODSH BOFAML	COM	US	USD	AAA	88,436,989.35	88,436,989.35	3.38%
US0758871091	BD ODSH BD	COM	US	USD	AAA	4,016,351.99	4,016,351.99	0.15%
US0846707026	BERKSHIRE ODSH BERKSHIRE	COM	US	USD	AAA	147,827,799.16	147,827,799.16	5.66%
US0889291045	BGC GRP ODSH BGC GRP	COM	US	USD	AAA	40.13	40.13	0.00%
US09290D1019	BLACKROCK ODSH BLACKROCK	COM	US	USD	AAA	5,396,100.96	5,396,100.96	0.21%
US11135F1012	BROADCOM ODSH BROADCOM	COM	US	USD	AAA	49,067,567.83	49,067,567.83	1.88%
US12572Q1058	CME GRP ODSH CME GRP	COM	US	USD	AAA	3,656,002.35	3,656,002.35	0.14%
US1273871087	CADENCE DESIGN ODSH CADENCE DESIGN	COM	US	USD	AAA	30,377,997.05	30,377,997.05	1.16%
US135087Q560	CAGV 3.750 04/26/28 CANADA	GOV	CA	USD	AAA	353,490.68	353,490.68	0.01%
US14040H1059	CAPITAL ONE FIN ODSH CAPITAL ONE FIN	COM	US	USD	AAA	23,289,443.55	23,289,443.55	0.89%
US14149Y1082	CARDINAL HEALTH ODSH CARDINAL HEALTH	COM	US	USD	AAA	1,130,938.52	1,130,938.52	0.04%
US1468691027	CARVANA ODSH CARVANA	COM	US	USD	AAA	1,019,880.18	1,019,880.18	0.04%
US1491231015	CATERPILLAR ODSH CATERPILLAR	COM	US	USD	AAA	44,626,320.21	44,626,320.21	1.71%
US1508701034	CELANESE US DE ODSH CELANESE US DE	COM	US	USD	AAA	266,169.24	266,169.24	0.01%
US1667641005	CHEVRON ODSH CHEVRON	COM	US	USD	AAA	2,450.55	2,450.55	0.00%
US17275R1023	CISCO SYSTEMS ODSH CISCO SYSTEMS	COM	US	USD	AAA	31,454,999.99	31,454,999.99	1.20%
US1729674242	CITIGROUP ODSH CITIGROUP	COM	US	USD	AAA	144,426,242.02	144,426,242.02	5.53%
US1890541097	CLOROX ODSH CLOROX	COM	US	USD	AAA	1,130,937.59	1,130,937.59	0.04%
US1924461023	COGNIZANT TECH ODSH COGNIZANT TECH	COM	US	USD	AAA	38,015,930.87	38,015,930.87	1.45%
US19623P1012	COLONY BANCORP ODSH COLONY BANCORP	COM	US	USD	AAA	38,130.25	38,130.25	0.00%
US1993331057	COLUMBUS MCKIN ODSH COLUMBUS MCKIN	COM	US	USD	AAA	838,349.45	838,349.45	0.03%
US20030N1019	COMCAST ODSH COMCAST	COM	US	USD	AAA	1,130,935.69	1,130,935.69	0.04%

Collateral data - as at 08/08/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US2036071064	COMMUNITY FIN SY ODSH COMMUNITY FIN SY	COM	US	USD	AAA	309,700.78	309,700.78	0.01%
US20464U1007	COMPASS ODSH COMPASS	COM	US	USD	AAA	3,737,693.15	3,737,693.15	0.14%
US2193501051	CORNING ODSH CORNING	COM	US	USD	AAA	247,059.39	247,059.39	0.01%
US2246332066	CRAWFRD ODSH CRAWFRD	COM	US	USD	AAA	172,294.39	172,294.39	0.01%
US2310211063	CUMMINS ODSH CUMMINS	COM	US	USD	AAA	4,038,404.99	4,038,404.99	0.15%
US2358511028	DANAHER ODSH DANAHER	COM	US	USD	AAA	2,350,915.54	2,350,915.54	0.09%
US25179M1036	DEVON ENERGY ODSH DEVON ENERGY	COM	US	USD	AAA	249,694.50	249,694.50	0.01%
US26884L1098	EQT CORP ODSH EQT CORP	COM	US	USD	AAA	99,866.76	99,866.76	0.00%
US2788651006	ECOLAB ODSH ECOLAB	COM	US	USD	AAA	24,746,399.28	24,746,399.28	0.95%
US2937121059	ENTERPR FINL SVC ODSH ENTERPR FINL SVC	COM	US	USD	AAA	141,241.89	141,241.89	0.01%
US30231G1022	EXXON MOBIL ODSH EXXON MOBIL	COM	US	USD	AAA	2,686,588.53	2,686,588.53	0.10%
US3032501047	FAIR ISAAC ODSH FAIR ISAAC	COM	US	USD	AAA	1,735,614.81	1,735,614.81	0.07%
US31847R1023	FIRST AM ODSH FIRST AM	COM	US	USD	AAA	775,189.20	775,189.20	0.03%
US31931U1025	FIRST BNK NJ ODSH FIRST BNK NJ	COM	US	USD	AAA	182,609.17	182,609.17	0.01%
US31983A1034	FST COMMTY BK ODSH FST COMMTY BK	COM	US	USD	AAA	812,362.45	812,362.45	0.03%
US3377381088	FISERV ODSH FISERV	COM	US	USD	AAA	952,428.57	952,428.57	0.04%
US3596941068	H.B. FULLER CO ODSH H.B. FULLER CO	COM	US	USD	AAA	769,126.60	769,126.60	0.03%
US36828A1016	GE VERNOVA ODSH GE VERNOVA	COM	US	USD	AAA	162,110.85	162,110.85	0.01%
US3695501086	GENERAL DYNAMICS ODSH GENERAL DYNAMICS	COM	US	USD	AAA	965,084.77	965,084.77	0.04%
US3738651047	GERMAN AMERCN ODSH GERMAN AMERCN	COM	US	USD	AAA	350,869.90	350,869.90	0.01%
US38141G1040	GOLDMAN SACHS ODSH GOLDMAN SACHS	COM	US	USD	AAA	6,866,319.60	6,866,319.60	0.26%
US39854F1012	GRINDR ODSH GRINDR	COM	US	USD	AAA	5,610.84	5,610.84	0.00%
US4165151048	HARTFORD INSUR ODSH HARTFORD INSUR	COM	US	USD	AAA	249,713.22	249,713.22	0.01%
US4378721041	HOMETRUST ODSH HOMETRUST	COM	US	USD	AAA	1,904,045.41	1,904,045.41	0.07%
US4581401001	INTEL ODSH INTEL	COM	US	USD	AAA	249,714.86	249,714.86	0.01%
US45866F1049	INTERCONTI EXC ODSH INTERCONTI EXC	COM	US	USD	AAA	504.01	504.01	0.00%
US46625H1005	JP MORGAN ODSH JP MORGAN	COM	US	USD	AAA	159,039,102.61	159,039,102.61	6.09%
US4781601046	JOHNSON&JOHNSON ODSH JOHNSON&JOHNSON	COM	US	USD	AAA	88,604,789.08	88,604,789.08	3.39%
US4878361082	KELLANOVA ODSH KELLANOVA	COM	US	USD	AAA	13,499,061.95	13,499,061.95	0.52%
US4884011002	KEMPER ODSH KEMPER	COM	US	USD	AAA	16,660,396.01	16,660,396.01	0.64%
US49271V1008	KEURIG DR PEPPER ODSH KEURIG DR PEPPER	COM	US	USD	AAA	67.69	67.69	0.00%
US5007541064	KRAFT HEINZ ODSH KRAFT HEINZ	COM	US	USD	AAA	442.39	442.39	0.00%
US5253271028	LEIDOS HOLDINGS ODSH LEIDOS HOLDINGS	COM	US	USD	AAA	344,756.08	344,756.08	0.01%
US5324571083	LILLY ODSH LILLY	COM	US	USD	AAA	71,715,007.39	71,715,007.39	2.74%
US57060D1081	MARKETAXESS ODSH MARKETAXESS	COM	US	USD	AAA	3,656,140.32	3,656,140.32	0.14%
US5745991068	MASCO ODSH MASCO	COM	US	USD	AAA	30,378,134.12	30,378,134.12	1.16%
US57686G1058	MATSON ODSH MATSON	COM	US	USD	AAA	420,156.39	420,156.39	0.02%
US59156R1086	METLIFE ODSH METLIFE	COM	US	USD	AAA	22,053,738.98	22,053,738.98	0.84%
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	72,396.75	72,396.75	0.00%

Collateral data - as at 08/08/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US5949181045	MICROSOFT ODSH MICROSOFT	COM	US	USD	AAA	84,761.46	84,761.46	0.00%
US6005512040	MILLER INDS ODSH MILLER INDS	COM	US	USD	AAA	175,290.25	175,290.25	0.01%
US6174464486	MORGAN STANLEY ODSH MORGAN STANLEY	COM	US	USD	AAA	10,297,306.23	10,297,306.23	0.39%
US6177001095	MORNINGSTAR ODSH MORNINGSTAR	COM	US	USD	AAA	3,106,233.17	3,106,233.17	0.12%
US6311031081	NASDAQ ODSH NASDAQ	COM	US	USD	AAA	3,656,226.59	3,656,226.59	0.14%
US64110L1061	NETFLIX ODSH NETFLIX	COM	US	USD	AAA	14,387,498.71	14,387,498.71	0.55%
US6558441084	NORFOLK SOUTHERN ODSH NORFOLK SOUTHERN	COM	US	USD	AAA	371,342.27	371,342.27	0.01%
US67066G1040	NVIDIA ODSH NVIDIA	COM	US	USD	AAA	147,512,121.33	147,512,121.33	5.64%
US6752321025	OCEANEERING INTL ODSH OCEANEERING INTL	COM	US	USD	AAA	55,351.39	55,351.39	0.00%
US68268W1036	ONEMAIN HOLDINGS ODSH ONEMAIN HOLDINGS	COM	US	USD	AAA	601,340.98	601,340.98	0.02%
US69553P1003	PAGERDUTY ODSH PAGERDUTY	COM	US	USD	AAA	2,045,731.20	2,045,731.20	0.08%
US7181721090	PHILIP MORRIS ODSH PHILIP MORRIS	COM	US	USD	AAA	26,113,942.10	26,113,942.10	1.00%
US7234841010	PINNACLE WEST ODSH PINNACLE WEST	COM	US	USD	AAA	3,422,969.99	3,422,969.99	0.13%
US74164M1080	PRIMERICA ODSH PRIMERICA	COM	US	USD	AAA	20,334,380.13	20,334,380.13	0.78%
US7433151039	PROGRESSIVE ODSH PROGRESSIVE	COM	US	USD	AAA	58,661,874.55	58,661,874.55	2.24%
US7593516047	RGA ODSH RGA	COM	US	USD	AAA	17,606,050.80	17,606,050.80	0.67%
US7607591002	REPUBLIC SERVS ODSH REPUBLIC SERVS	COM	US	USD	AAA	20,630,304.25	20,630,304.25	0.79%
US7841171033	SEI INVESTMENTS ODSH SEI INVESTMENTS	COM	US	USD	AAA	3,747,078.72	3,747,078.72	0.14%
US79466L3024	SALESFORCE ODSH SALESFORCE	COM	US	USD	AAA	3,817,378.62	3,817,378.62	0.15%
US8085131055	CHARLES SCHWAB ODSH CHARLES SCHWAB	COM	US	USD	AAA	257.31	257.31	0.00%
US87612E1064	TARGET ODSH TARGET	COM	US	USD	AAA	2,979,893.99	2,979,893.99	0.11%
US88160R1014	TESLA ODSH TESLA	COM	US	USD	AAA	21,692,268.89	21,692,268.89	0.83%
US8870981011	TIMBERLAND BNCP ODSH TIMBERLAND BNCP	COM	US	USD	AAA	295,957.66	295,957.66	0.01%
US90355N1019	USCB FINCL HLDG ODSH USCB FINCL HLDG	COM	US	USD	AAA	34,591.00	34,591.00	0.00%
US912810FB99	UST 6.125 11/15/27 US TREASURY	GOV	US	USD	AAA	1,090,357.41	1,090,357.41	0.04%
US912810PX00	UST 4.500 05/15/38 US TREASURY	GOV	US	USD	AAA	58,806.53	58,806.53	0.00%
US912810QE10	UST 4.625 02/15/40 US TREASURY	GOV	US	USD	AAA	10,177.22	10,177.22	0.00%
US912810QX90	UST 2.750 08/15/42 US TREASURY	GOV	US	USD	AAA	394,575.05	394,575.05	0.02%
US912810QY73	UST 2.750 11/15/42 US TREASURY	GOV	US	USD	AAA	31,882.05	31,882.05	0.00%
US912810RC45	UST 3.625 08/15/43 US TREASURY	GOV	US	USD	AAA	1,445,644.22	1,445,644.22	0.06%
US912810RC45	UST 3.625 08/15/43 US TREASURY	GOV	US	USD	AAA	687,630.89	687,630.89	0.03%
US912810RH32	UST 3.125 08/15/44 US TREASURY	GOV	US	USD	AAA	919,000.23	919,000.23	0.04%
US912810RJ97	UST 3.000 11/15/44 US TREASURY	GOV	US	USD	AAA	75,867.76	75,867.76	0.00%
US912810RK60	UST 2.500 02/15/45 US TREASURY	GOV	US	USD	AAA	30,659.30	30,659.30	0.00%
US912810RV26	UST 3.000 02/15/47 US TREASURY	GOV	US	USD	AAA	76.52	76.52	0.00%
US912810RZ30	UST 2.750 11/15/47 US TREASURY	GOV	US	USD	AAA	143.63	143.63	0.00%
US912810SD19	UST 3.000 08/15/48 US TREASURY	GOV	US	USD	AAA	8,743.35	8,743.35	0.00%
US912810SE91	UST 3.375 11/15/48 US TREASURY	GOV	US	USD	AAA	115,722.11	115,722.11	0.00%
US912810SF66	UST 3.000 02/15/49 US TREASURY	GOV	US	USD	AAA	6,156.04	6,156.04	0.00%

Collateral data - as at 08/08/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US912810SH23	UST 2.875 05/15/49 US TREASURY	GOV	US	USD	AAA	70,265.88	70,265.88	0.00%
US912810SL35	UST 2.000 02/15/50 US TREASURY	GOV	US	USD	AAA	59.64	59.64	0.00%
US912810SS87	UST 1.625 11/15/50 US TREASURY	GOV	US	USD	AAA	65,119.92	65,119.92	0.00%
US912810ST60	UST 1.375 11/15/40 US TREASURY	GOV	US	USD	AAA	64.44	64.44	0.00%
US912810TA60	UST 1.750 08/15/41 US TREASURY	GOV	US	USD	AAA	87,814.11	87,814.11	0.00%
US912810TA60	UST 1.750 08/15/41 US TREASURY	GOV	US	USD	AAA	922,921.61	922,921.61	0.04%
US912810TC27	UST 2.000 11/15/41 US TREASURY	GOV	US	USD	AAA	601,499.66	601,499.66	0.02%
US912810TF57	UST 2.375 02/15/42 US TREASURY	GOV	US	USD	AAA	472,357.10	472,357.10	0.02%
US912810TH14	UST 3.250 05/15/42 US TREASURY	GOV	US	USD	AAA	250.82	250.82	0.00%
US912810TN81	UST 3.625 02/15/53 US TREASURY	GOV	US	USD	AAA	399,995.85	399,995.85	0.02%
US912810TV08	UST 4.750 11/15/53 US TREASURY	GOV	US	USD	AAA	12,925.25	12,925.25	0.00%
US912810TX63	UST 4.250 02/15/54 US TREASURY	GOV	US	USD	AAA	2,511.36	2,511.36	0.00%
US912810UA42	UST 4.625 05/15/54 US TREASURY	GOV	US	USD	AAA	527,693.39	527,693.39	0.02%
US912810UC08	UST 4.250 08/15/54 US TREASURY	GOV	US	USD	AAA	227,383.53	227,383.53	0.01%
US912810UK24	UST 4.750 05/15/55 US TREASURY	GOV	US	USD	AAA	687,634.39	687,634.39	0.03%
US9128282R06	UST 2.250 08/15/27 US TREASURY	GOV	US	USD	AAA	53,774.32	53,774.32	0.00%
US9128283W81	UST 2.750 02/15/28 US TREASURY	GOV	US	USD	AAA	7,124.15	7,124.15	0.00%
US9128286T26	UST 2.375 05/15/29 US TREASURY	GOV	US	USD	AAA	5,745.89	5,745.89	0.00%
US912828V988	UST 2.250 02/15/27 US TREASURY	GOV	US	USD	AAA	551,267.90	551,267.90	0.02%
US912828YX25	UST 1.750 12/31/26 US TREASURY	GOV	US	USD	AAA	4,181.59	4,181.59	0.00%
US912828ZN34	UST 0.500 04/30/27 US TREASURY	GOV	US	USD	AAA	378.34	378.34	0.00%
US91282CBB63	UST 0.625 12/31/27 US TREASURY	GOV	US	USD	AAA	221,956.44	221,956.44	0.01%
US91282CBJ99	UST 0.750 01/31/28 US TREASURY	GOV	US	USD	AAA	202,879.79	202,879.79	0.01%
US91282CBL46	UST 1.125 02/15/31 US TREASURY	GOV	US	USD	AAA	572,593.09	572,593.09	0.02%
US91282CCE93	UST 1.250 05/31/28 US TREASURY	GOV	US	USD	AAA	12,921.42	12,921.42	0.00%
US91282CCH25	UST 1.250 06/30/28 US TREASURY	GOV	US	USD	AAA	466.76	466.76	0.00%
US91282CDG33	UST 1.125 10/31/26 US TREASURY	GOV	US	USD	AAA	5,033.98	5,033.98	0.00%
US91282CEE75	UST 2.375 03/31/29 US TREASURY	GOV	US	USD	AAA	27,791.21	27,791.21	0.00%
US91282CEE75	UST 2.375 03/31/29 US TREASURY	GOV	US	USD	AAA	172,600.22	172,600.22	0.01%
US91282CEF41	UST 2.500 03/31/27 US TREASURY	GOV	US	USD	AAA	395.01	395.01	0.00%
US91282CFH97	UST 3.125 08/31/27 US TREASURY	GOV	US	USD	AAA	1,260,329.97	1,260,329.97	0.05%
US91282CFL00	UST 3.875 09/30/29 US TREASURY	GOV	US	USD	AAA	687,660.19	687,660.19	0.03%
US91282CFT36	UST 4.000 10/31/29 US TREASURY	GOV	US	USD	AAA	687,617.14	687,617.14	0.03%
US91282CGA36	UST 4.000 12/15/25 US TREASURY	GOV	US	USD	AAA	522,375.08	522,375.08	0.02%
US91282CGM73	UST 3.500 02/15/33 US TREASURY	GOV	US	USD	AAA	22,371.24	22,371.24	0.00%
US91282CGQ87	UST 4.000 02/28/30 US TREASURY	GOV	US	USD	AAA	102.68	102.68	0.00%
US91282CGS44	UST 3.625 03/31/30 US TREASURY	GOV	US	USD	AAA	22,825.22	22,825.22	0.00%
US91282CHC82	UST 3.375 05/15/33 US TREASURY	GOV	US	USD	AAA	14,130.88	14,130.88	0.00%
US91282CHE49	UST 3.625 05/31/28 US TREASURY	GOV	US	USD	AAA	1,129,271.48	1,129,271.48	0.04%

Collateral data - as at 08/08/2025								
ISIN	Name	Asset Class	Country	Currency	Rating	Valuation (coll ccy)	Valuation (base ccy)	Weight
US91282CHT18	UST 3.875 08/15/33 US TREASURY	GOV	US	USD	AAA	1,015,483.74	1,015,483.74	0.04%
US91282CHZ77	UST 4.625 09/30/30 US TREASURY	GOV	US	USD	AAA	210.67	210.67	0.00%
US91282CJC64	UST 4.625 10/15/26 US TREASURY	GOV	US	USD	AAA	31,370.12	31,370.12	0.00%
US91282CJK80	UST 4.625 11/15/26 US TREASURY	GOV	US	USD	AAA	203.75	203.75	0.00%
US91282CKC46	UST 4.250 02/28/31 US TREASURY	GOV	US	USD	AAA	19,822.49	19,822.49	0.00%
US91282CKF76	UST 4.125 03/31/31 US TREASURY	GOV	US	USD	AAA	513.52	513.52	0.00%
US91282CKH33	UST 4.500 03/31/26 US TREASURY	GOV	US	USD	AAA	827,493.42	827,493.42	0.03%
US91282CKK61	UST 4.875 04/30/26 US TREASURY	GOV	US	USD	AAA	527,738.65	527,738.65	0.02%
US91282CKN01	UST 4.625 04/30/31 US TREASURY	GOV	US	USD	AAA	157,945.05	157,945.05	0.01%
US91282CKQ32	UST 4.375 05/15/34 US TREASURY	GOV	US	USD	AAA	524,598.81	524,598.81	0.02%
US91282CKT70	UST 4.500 05/31/29 US TREASURY	GOV	US	USD	AAA	36,306.09	36,306.09	0.00%
US91282CKW00	UST 4.250 06/30/31 US TREASURY	GOV	US	USD	AAA	527,643.67	527,643.67	0.02%
US91282CKX82	UST 4.250 06/30/29 US TREASURY	GOV	US	USD	AAA	1,941.76	1,941.76	0.00%
US91282CLC37	UST 4.000 07/31/29 US TREASURY	GOV	US	USD	AAA	333,319.52	333,319.52	0.01%
US91282CLF67	UST 3.875 08/15/34 US TREASURY	GOV	US	USD	AAA	381,761.16	381,761.16	0.01%
US91282CLH24	UST 3.750 08/31/26 US TREASURY	GOV	US	USD	AAA	91,597.11	91,597.11	0.00%
US91282CLK52	UST 3.625 08/31/29 US TREASURY	GOV	US	USD	AAA	845,157.90	845,157.90	0.03%
US91282CLK52	UST 3.625 08/31/29 US TREASURY	GOV	US	USD	AAA	924,658.03	924,658.03	0.04%
US91282CLL36	UST 3.375 09/15/27 US TREASURY	GOV	US	USD	AAA	200.99	200.99	0.00%
US91282CLM19	UST 3.625 09/30/31 US TREASURY	GOV	US	USD	AAA	99.65	99.65	0.00%
US91282CLP40	UST 3.500 09/30/26 US TREASURY	GOV	US	USD	AAA	12,870.69	12,870.69	0.00%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	AAA	1,115,811.92	1,115,811.92	0.04%
US91282CLU35	UST 4.125 10/31/31 US TREASURY	GOV	US	USD	AAA	0.00	0.00	0.00%
US91282CMA61	UST 4.125 11/30/29 US TREASURY	GOV	US	USD	AAA	23,479.34	23,479.34	0.00%
US91282CME83	UST 4.250 12/31/26 US TREASURY	GOV	US	USD	AAA	45,291.82	45,291.82	0.00%
US91282CMT52	UST 4.125 03/31/32 US TREASURY	GOV	US	USD	AAA	3,173.29	3,173.29	0.00%
US91282CNH06	UST 3.875 06/15/28 US TREASURY	GOV	US	USD	AAA	14,531.21	14,531.21	0.00%
US92343V1044	VERIZON ODSH VERIZON	COM	US	USD	AAA	5,319,433.17	5,319,433.17	0.20%
US9467601053	CLIMB GLOBAL ODSH CLIMB GLOBAL	COM	US	USD	AAA	300,749.25	300,749.25	0.01%
US97650W1080	WINTRUST FINCL ODSH WINTRUST FINCL	COM	US	USD	AAA	658.36	658.36	0.00%
US9884981013	YUM! BRANDS ODSH YUM! BRANDS	COM	US	USD	AAA	24,948,000.00	24,948,000.00	0.95%
US98980G1022	ZSCALER ODSH ZSCALER	COM	US	USD	AAA	494,889.02	494,889.02	0.02%
	Unknown Company Description	UNK		CAD		20,522,010.81	14,911,444.80	0.57%
	Unknown Company Description	UNK		GBP		1,916,794.88	2,569,080.18	0.10%
	Unknown Company Description	UNK		USD		1,503,433.15	1,503,433.15	0.06%
						Total:	2,613,604,192.59	100.00%



Counterparts		
Number of counterparties with exposure exceeding 3% of the Fund's NAV		
No.	Major Name	Market Value
2	NATIONAL BANK FINANCIAL INC (PARE	400,655,653.94
3	NBC Global Finance Limited (Parent)	276,842,011.85
1	ROYAL BANK OF CANADA LONDON BR	417,070,958.50

Top 5 borrowers in last Month		
No.	Counterparty	Market Value
1	ROYAL BANK OF CANADA LONDON BRANCH (PARENT)	387,645,684.24
2	NATIONAL BANK FINANCIAL INC (PARENT)	380,683,524.95
3	NBC Global Finance Limited (Parent)	282,482,962.17
4	RBC DOMINION SECURITIES INC (PARENT)	216,343,480.50
5	TD SECURITIES INC (PARENT)	144,752,993.65